

## DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

| Offer name                                       | JMI WEALTH KIWISAVER SCHEME | 1 | Offer number  | OFR13005 |
|--------------------------------------------------|-----------------------------|---|---------------|----------|
| Fund name                                        | BALANCED FUND               |   | Fund number   | FND21587 |
| Period disclosure applies [dd/mm/yyyy]           | 30/09/2025                  |   |               |          |
| Asset name                                       | % of fund net assets        |   | Security code |          |
| SCHRODER SUSTAINABLE GLOBAL CORE PIE FUND HEDGED | 7.98%                       |   | DU0SSGCPIEH2  |          |
| NZD CASH ACCOUNT (ANZ BANK)                      | 6.62%                       |   |               |          |
| AMOVA NZ BOND FUND                               | 6.39%                       |   | DU0NIKKOANB4  |          |
| AMOVA GLOBAL BOND FUND                           | 5.52%                       |   | DU0NAMGLBDF3  |          |
| SCHRODER SUSTAINABLE GLOBAL CORE PIE FUND        | 5.13%                       |   | DU0SSGCPIEU2  |          |
| CAPITAL INTERNATIONAL FUND - CAPITAL GROUP NEW   | 4.11%                       |   | LU2033398285  |          |
| PERSPECTIVE FUND LUX                             |                             |   |               |          |
| SALT GLOBAL LISTED INFRASTRUCTURE FUND           | 3.39%                       |   | DU0SALTSGLI3  |          |
| MILFORD TRANS TASMAN BOND FUND                   | 3.21%                       |   | DU000MTTBPT4  |          |
| ISHARES MSCI EM IMI SCREENED UCITS ETF           | 3.18%                       |   | IE00BFNM3P36  |          |
| MORTGAGE PASSTHROUGH TBA                         | 3.09%                       |   | US01F0200000  |          |
| PRECINCT PROPERTIES GROUP                        | 1.43%                       |   | NZAPTE0001S3  |          |
| CASH AT BANK                                     | 1.20%                       |   |               |          |
| INFRATIL LTD                                     | 1.16%                       |   | NZIFTE0003S3  |          |
| FISHER & PAYKEL HEALTHCARE CORP LTD              | 1.12%                       |   | NZFAPE0001S2  |          |
| GOODMAN PROPERTY TRUST                           | 0.99%                       |   | NZCPTE0001S9  |          |
| KIWI PROPERTY GROUP LTD                          | 0.93%                       |   | NZKPGE0001S9  |          |
| SUMMERSET GROUP HOLDINGS LTD                     | 0.83%                       |   | NZSUME0001S0  |          |
| BHP GROUP LTD                                    | 0.74%                       |   | AU000000BHP4  |          |
| FREIGHTWAYS GROUP LTD                            | 0.70%                       |   | NZFREE0001S0  |          |
| ANZ GROUP HOLDINGS LTD                           | 0.68%                       |   | AU000000ANZ3  |          |
| NVIDIA CORP                                      | 0.67%                       |   | US67066G1040  |          |
| PROPERTY FOR INDUSTRY LTD                        | 0.66%                       |   | NZPFIE0001S5  |          |
| AUCKLAND INTERNATIONAL AIRPORT LTD               | 0.63%                       |   | NZAIAE0002S6  |          |
| GOODMAN GROUP                                    | 0.62%                       |   | AU000000GMG2  |          |
| MERIDIAN ENERGY LTD                              | 0.61%                       |   | NZMELE0002S7  |          |
| EBOS GROUP LTD                                   | 0.61%                       |   | NZEBOE0001S6  |          |
| VITAL HEALTHCARE PROPERTY TRUST                  | 0.58%                       |   | NZCHPE0001S4  |          |
| ARGOSY PROPERTY LTD                              | 0.57%                       |   | NZARGE0010S7  |          |
| MICROSOFT CORP                                   | 0.55%                       |   | US5949181045  |          |
| MACQUARIE GROUP LTD                              | 0.53%                       |   | AU000000MQG1  |          |
| MERCURY NZ LTD                                   | 0.53%                       |   | NZMRPE0001S2  |          |
| NATIONAL AUSTRALIA BANK LTD                      | 0.52%                       |   | AU000000NAB4  |          |
| PORT OF TAURANGA LTD                             | 0.51%                       |   | NZPOTE0003S0  |          |
| CONTACT ENERGY LTD                               | 0.50%                       |   | NZCENE0001S6  |          |
| NEW ZEALAND GOVERNMENT 4.50% 15/05/2030          | 0.50%                       |   | NZGOVDT530C2  |          |
| FR SD8397 6.50% 1/01/2054                        | 0.49%                       |   | US3132DWKJ17  |          |
| MAINFREIGHT LTD                                  | 0.49%                       |   | NZMFTE0001S9  |          |
| XERO LTD                                         | 0.49%                       |   | NZXROE0001S2  |          |
| STRIDE PROPERTY GROUP                            | 0.48%                       |   | NZSPGE0001S2  |          |
| CLEANAWAY WASTE MANAGEMENT LTD                   | 0.45%                       |   | AU000000CWY3  |          |
| SPARK NEW ZEALAND LTD                            | 0.44%                       |   | NZTELE0001S4  |          |
| META PLATFORMS INC                               | 0.37%                       |   | US30303M1027  |          |
| NZMS FIRST MORTGAGE SECURITIES LIMITED           | 0.35%                       |   |               |          |
| AUB GROUP LTD                                    | 0.35%                       |   | AU000000AUB9  |          |
| CSL LTD                                          | 0.34%                       |   | AU000000CSL8  |          |
| APPLE INC                                        | 0.34%                       |   | US0378331005  |          |
| HOUSING NEW ZEALAND LTD 4.422% 15/10/2027        | 0.34%                       |   | NZHNZD0008L2  |          |
| NEW ZEALAND GOVERNMENT 2.00% 15/05/2032          | 0.33%                       |   | NZGOVDT532C8  |          |
| A2 MILK CO LTD/THE                               | 0.32%                       |   | NZATME0002S8  |          |
| STOCKLAND                                        | 0.32%                       |   | AU000000SGP0  |          |
| SEEK LTD                                         | 0.31%                       |   | AU000000SEK6  |          |
| NEWMONT CORP                                     | 0.31%                       |   | AU0000297962  |          |
| RIO TINTO LTD                                    | 0.30%                       |   | AU000000RIO1  |          |
| AMAZON.COM INC                                   | 0.30%                       |   | US0231351067  |          |
| GPT GROUP/THE                                    | 0.29%                       |   | AU000000GPT8  |          |
| ASB BANK LIMITED 4.10% 2/09/2030                 | 0.29%                       |   | NZABBDG007C1  |          |
| PRECINCT PROPERTIES NEW 5.42% 24/10/2029         | 0.29%                       |   | NZPCNDT005C8  |          |
| SUNCORP GROUP LTD                                | 0.28%                       |   | AU000000SUN6  |          |

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| RESMED INC                                | 0.28% AU000000RMD6  |
| FRANCE (GOVT OF) 2.75% 25/02/2030         | 0.27% FR001400PM68  |
| WISETECH GLOBAL LTD                       | 0.25% AU000000WTC3  |
| COMMUNITY HOUSING FA 3.893% 26/09/2030    | 0.25% NZCHFD0930L2  |
| WATERCARE SERVICES LTD 3.847% 30/09/2030  | 0.25% NZWSLDT003C8  |
| ALPHABET INC                              | 0.25% US02079K3059  |
| COMMONWEALTH BANK OF AUSTRALIA            | 0.25% AU000000CBA7  |
| SANTOS LTD                                | 0.24% AU000000STO6  |
| ASB BANK LIMITED 1.646% 4/05/2026         | 0.23% NZABBDG005C5  |
| MERCURY NZ LTD 2.16% 29/09/2026           | 0.23% NZMICYDG004C6 |
| US TREASURY N/B 4.50% 15/11/2054          | 0.22% US912810UE63  |
| DALRYMPLE BAY INFRASTRUCTURE LTD          | 0.22% AU0000120628  |
| PROPERTY FOR INDUSTRY LT 5.43% 13/09/2030 | 0.21% NZPFIDT030C0  |
| VECTOR LTD                                | 0.21% NZVCTE0001S7  |
| ORICA LTD                                 | 0.21% AU000000ORI1  |
| BRAMBLES LTD                              | 0.20% AU000000BXB1  |
| RABOBANK NEDERLAND/NZ 3.575% 19/06/2028   | 0.20% NZRABDT024C3  |
| INVESTORE PROPERTY LTD                    | 0.20% NZIPLE0001S3  |
| BANK OF NEW ZEALAND 4.889% 19/11/2029     | 0.19% NZBNZDT406C7  |
| FONTERRA COOPERATIVE GRP 4.60% 8/11/2029  | 0.19% NZFCGDG006C2  |
| GMT BOND ISSUER LTD 5.012% 8/10/2029      | 0.19% NZGMBDT010C1  |
| CHORUS LTD                                | 0.18% NZCNUE0001S2  |
| BLOCK INC                                 | 0.18% AU0000380420  |
| TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD | 0.18% US8740391003  |
| CAR GROUP LTD                             | 0.18% AU000000CAR3  |
| BROADCOM INC                              | 0.18% US11135F1012  |
| REALKREDIT DANMARK 5.00% 1/10/2053        | 0.17% DK0004624038  |
| RABOBANK NEDERLAND/NZ 3.525% 5/04/2027    | 0.17% NZRABDT022C7  |
| VULCAN STEEL LTD                          | 0.17% AU0000181984  |
| NORTHERN TRUST CORP                       | 0.17% US6658591044  |
| ROCHE HOLDING AG                          | 0.17% CH0012032048  |
| TRANSPower NEW ZEALAND 1.52% 8/04/2026    | 0.16% NZTRPD0080L8  |
| NAPIER PORT HOLDINGS LTD                  | 0.16% NZNPHE0005S2  |
| SKY NETWORK TELEVISION LTD                | 0.16% NZSKTE0001S6  |
| TOYOTA FIN NEW ZEALAND 4.541% 23/05/2030  | 0.16% NZTFSDT913C1  |
| G2 MA7937 3.00% 20/03/2052                | 0.16% US36179WZA97  |
| BUONI POLIENNALI DEL TES 2.10% 26/08/2027 | 0.16% IT0005657330  |
| LAM RESEARCH CORP                         | 0.15% US5128073062  |
| BOOKING HOLDINGS INC                      | 0.15% US09857L1089  |
| AUD CASH                                  | 0.15%               |
| AUSSIE BROADBAND LTD                      | 0.15% AU0000106643  |
| O'REILLY AUTOMOTIVE INC                   | 0.15% US67103H1077  |
| TESCO PLC                                 | 0.14% GB00BLGZ9862  |
| MERIDIAN ENERGY LIMITED 4.55% 11/03/2032  | 0.14% NZMELDT122C4  |
| TR GROUP LTD 7.202% 11/10/2028            | 0.14% NZTRGD1028L5  |
| KIWIBANK LTD 4.746% 11/12/2029            | 0.14% NZKIWD1229L4  |
| MERCURY NZ LTD 1.56% 14/09/2027           | 0.14% NZMICYDG003C8 |
| MASTERCARD INC                            | 0.14% US57636Q1040  |
| SYNCHRONY FINANCIAL                       | 0.14% US87165B1035  |
| WELLS FARGO & CO                          | 0.14% US9497461015  |
| CIE DE SAINT-GOBAIN SA                    | 0.14% FR0000125007  |
| DEBTORS                                   | 0.14%               |
| WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP  | 0.13% US9297401088  |
| ALS LTD                                   | 0.13% AU000000ALQ6  |
| AMERIPRISE FINANCIAL INC                  | 0.13% US03076C1062  |
| VERISK ANALYTICS INC                      | 0.13% US92345Y1064  |
| TOYOTA TSUSHO CORP                        | 0.13% JP3635000007  |
| TOYOTA FIN NEW ZEALAND 5.697% 23/04/2029  | 0.13% NZTFSDT873C7  |
| G2 MA9961 3.50% 20/10/2054                | 0.13% US36180AB691  |
| BNP PARIBAS SA                            | 0.13% FR0000131104  |
| KIMBERLY-CLARK CORP                       | 0.13% US4943681035  |
| INTEGRAL DIAGNOSTICS LTD                  | 0.13% AU000000IDX2  |
| US TREASURY N/B 1.875% 15/02/2041         | 0.13% US912810SW99  |
| SIMS LTD                                  | 0.13% AU000000SGM7  |
| TOYOTA FIN NEW ZEALAND 3.475% 30/09/2027  | 0.13% NZTFSDT891C9  |

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| NZ LOCAL GOVT FUND AGENC 4.50% 15/05/2030      | 0.13% NZLGFD020C7  |
| CIGNA GROUP/THE                                | 0.13% US1255231003 |
| SPOTIFY TECHNOLOGY SA                          | 0.12% LU1778762911 |
| US TREASURY N/B 4.125% 15/08/2044              | 0.12% US912810UD80 |
| NZD CASH                                       | 0.12%              |
| FINNING INTERNATIONAL INC                      | 0.12% CA3180714048 |
| CHINA CONSTRUCTION BANK CORP                   | 0.12% CNE1000002H1 |
| ENI SPA                                        | 0.12% IT0003132476 |
| ABBVIE INC                                     | 0.12% US00287Y1091 |
| FLETCHER BUILDING LTD                          | 0.11% NZFBUE0001S0 |
| TOYOTA FIN NEW ZEALAND 4.844% 30/09/2031       | 0.11% NZTFSDT892C7 |
| COLGATE-PALMOLIVE CO                           | 0.11% US1941621039 |
| AUCKLAND INTL AIRPORT 5.45% 15/11/2030         | 0.11% NZAIAD0280L5 |
| AMCOR PLC                                      | 0.11% AU000000AMC4 |
| MCKESSON CORP                                  | 0.11% US58155Q1031 |
| NZ LOCAL GOVT FUND AGENC 2.00% 15/04/2037      | 0.11% NZLGFD016C5  |
| HARTFORD INSURANCE GROUP INC/THE               | 0.11% US4165151048 |
| DOLLARAMA INC                                  | 0.10% CA25675T1075 |
| US TREASURY N/B 4.625% 15/02/2055              | 0.10% US912810UG12 |
| TAPESTRY INC                                   | 0.10% US8760301072 |
| SANOFI SA                                      | 0.10% FR0000120578 |
| MEDIATEK INC                                   | 0.10% TW0002454006 |
| ANHUI CONCH CEMENT CO LTD                      | 0.10% CNE1000001W2 |
| ANZ BANK NEW ZEALAND LTD 2.999% 17/09/2031     | 0.10% NZANBDT024C7 |
| TRANSPower NEW ZEALAND 2.047% 8/09/2026        | 0.10% NZTRPD0090L7 |
| TRANSURBAN GROUP                               | 0.10% AU000000TCL6 |
| GMT BOND ISSUER LTD 3.656% 20/12/2027          | 0.10% NZGMBDT008C5 |
| PG&E CORP                                      | 0.10% US69331C1080 |
| BONOS Y OBLIG DEL ESTADO 3.45% 31/10/2034      | 0.09% ES0000012N35 |
| WESTPAC NEW ZEALAND LTD 6.19% 16/09/2032       | 0.09% NZWNZD01T2L9 |
| RELIANCE WORLDWIDE CORP LTD                    | 0.09% AU000000RWC7 |
| GENESIS ENERGY LTD 4.17% 14/03/2028            | 0.09% NZGNEDG006C0 |
| AUSTRALIAN ETHICAL INVESTMENT LTD              | 0.09% AU000000AEF4 |
| REPUBLIC OF SOUTH AFRICA 8.875% 28/02/2035     | 0.09% ZAG000125972 |
| CHRISTCHURCH CITY HLDGS 3.01% 5/11/2026        | 0.09% NZCCHDT895C5 |
| EQUITABLE HOLDINGS INC                         | 0.09% US29452E1010 |
| RAYMOND JAMES FINANCIAL INC                    | 0.09% US7547301090 |
| SONIC HEALTHCARE LTD                           | 0.09% AU000000SHL7 |
| VEEVA SYSTEMS INC                              | 0.09% US9224751084 |
| FN BY0737 5.00% 1/05/2053                      | 0.09% US3140NGZB99 |
| NEC CORP                                       | 0.09% JP3733000008 |
| SK HYNIX INC                                   | 0.09% KR7000660001 |
| NZX LTD                                        | 0.09% NZNZXE0001S7 |
| KINROSS GOLD CORP                              | 0.09% CA4969024047 |
| VERTEX PHARMACEUTICALS INC                     | 0.08% US92532F1003 |
| RYMAN HEALTHCARE LTD                           | 0.08% NZRYME0001S4 |
| WELLINGTON INTL AIRPORT 3.32% 24/09/2031       | 0.08% NZWIAD0080L3 |
| CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA   | 0.08% FR001400AJ45 |
| RIO TINTO PLC                                  | 0.08% GB0007188757 |
| US TREASURY N/B 1.375% 15/11/2040              | 0.08% US912810ST60 |
| VIKING HOLDINGS LTD                            | 0.08% BMG93A5A1010 |
| GRAINCORP LTD                                  | 0.08% AU000000GNC9 |
| POPULAR INC                                    | 0.08% PR7331747001 |
| MEDIBANK PVT LTD                               | 0.08% AU000000MPL3 |
| NZD BNP PARIBAS                                | 0.08%              |
| CHINA GOVERNMENT BOND 1.65% 15/05/2035         | 0.08% CND100098JS4 |
| US TREASURY N/B 3.375% 15/11/2048              | 0.08% US912810SE91 |
| COUSINS PROPERTIES INC                         | 0.08% US2227955026 |
| CENOVUS ENERGY INC                             | 0.07% CA15135U1093 |
| CARBON FUND                                    | 0.07% NZCO2E0005S7 |
| BONOS Y OBLIG DEL ESTADO 0.00% 31/01/2028      | 0.07% ES0000012I08 |
| TSY INFL IX N/B 0.50% 15/01/2028               | 0.07% US9128283R96 |
| HEIDELBERG MATERIALS AG                        | 0.07% DE0006047004 |
| HIGHWOODS PROPERTIES INC                       | 0.07% US4312841087 |
| BCHINA TERM DEPOSIT 4.3% 02/05/2025 29/10/2025 | 0.07%              |

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| JAPAN GOVT CPI LINKED 0.10% 10/03/2028      | 0.07% JP1120231J51  |
| CITIGROUP INC                               | 0.07% US1729674242  |
| TRINET GROUP INC                            | 0.07% US8962881079  |
| MALAYSIA GOVERNMENT 3.519% 20/04/2028       | 0.07% MYBMI2300024  |
| BANK OF NEW ZEALAND 1.884% 8/06/2026        | 0.07% NZBNZDT397C8  |
| HOUSING NEW ZEALAND LTD 2.247% 5/10/2026    | 0.07% NZHNZD0001L7  |
| NATWEST GROUP PLC                           | 0.07% GB00BM8PJY71  |
| POWER FINANCE EDGE LIMITED                  | 0.07% NZPFED0126L6  |
| MIRVAC GROUP                                | 0.07% AU000000MGR9  |
| KDDI CORP                                   | 0.07% JP3496400007  |
| PROVINCE OF QUEBEC 3.60% 1/09/2033          | 0.07% CA74814ZFS70  |
| LIGHT & WONDER INC                          | 0.07% AU0000278103  |
| NETFLIX INC                                 | 0.07% US64110L1061  |
| ARISTA NETWORKS INC                         | 0.07% US0404132054  |
| GMT BOND ISSUER LTD 4.74% 14/04/2027        | 0.07% NZGMBDT009C3  |
| JPMORGAN CHASE & CO                         | 0.07% US46625H1005  |
| INGENIA COMMUNITIES GROUP                   | 0.07% AU000000INA9  |
| CHINA GOVERNMENT BOND 2.19% 25/09/2054      | 0.07% CND10008DYH1  |
| KB FINANCIAL GROUP INC                      | 0.07% KR7105560007  |
| POWERCO LIMITED 2.36% 6/08/2030             | 0.07% NZPWCDT010C7  |
| GENTRACK GROUP LTD                          | 0.07% NZGTKE0002S9  |
| CHECK POINT SOFTWARE TECHNOLOGIES LTD       | 0.07% IL0010824113  |
| TSY INFL IX N/B 0.125% 15/07/2031           | 0.06% US91282CCM10  |
| ARGOSY PROPERTY LTD 2.20% 27/10/2027        | 0.06% NZARGDT003C2  |
| SANKYU INC                                  | 0.06% JP3326000001  |
| HELLENIC TELECOMMUNICATIONS ORGANIZATION SA | 0.06% GRS260333000  |
| SOMPO HOLDINGS INC                          | 0.06% JP3165000005  |
| NETEASE INC                                 | 0.06% KYG6427A1022  |
| ROBLOX CORP                                 | 0.06% US7710491033  |
| FUTURE MARGINS-USD                          | 0.06%               |
| E.ON SE                                     | 0.06% DE000ENAG999  |
| COREBRIDGE FINANCIAL INC                    | 0.06% US21871X1090  |
| ARAMARK                                     | 0.06% US03852U1060  |
| STATE OF ISRAEL 5.00% 30/10/2026            | 0.06% XS2711443932  |
| TECHNOLOGY ONE LTD                          | 0.06% AU000000TNE8  |
| FN MA4876 6.00% 1/12/2052                   | 0.06% US31418EM236  |
| TELEFONAKTIEBOLAGET LM ERICSSON             | 0.06% SE0000108656  |
| TESLA INC                                   | 0.06% US88160R1014  |
| AGCO CORP                                   | 0.06% US0010841023  |
| BARCLAYS PLC                                | 0.06% GB0031348658  |
| AMPHENOL CORP                               | 0.06% US0320951017  |
| GRUPO FINANCIERO BANORTE SAB DE CV          | 0.06% MXP370711014  |
| EATON CORP PLC                              | 0.06% IE00B8KQN827  |
| SALESFORCE INC                              | 0.06% US79466L3024  |
| BONOS Y OBLIG DEL ESTADO 2.40% 31/05/2028   | 0.06% ES00000012O59 |
| ASML HOLDING NV                             | 0.06% NL0010273215  |
| CGI INC                                     | 0.06% CA12532H1047  |
| EXPORT DEVELOPMNT CANADA 3.875% 8/08/2030   | 0.06% NZEDCDT008C7  |
| MOHAWK INDUSTRIES INC                       | 0.06% US6081901042  |
| TELEX PHARMACEUTICALS LTD                   | 0.06% AU000000TLX2  |
| BONOS DE TESORERIA 7.30% 12/08/2033         | 0.06% PEP01000C5I0  |
| PORT OF TAURANGA LTD 3.552% 24/11/2028      | 0.05% NZPOTD1128L1  |
| JAPAN (20 YEAR ISSUE) 0.40% 20/06/2040      | 0.05% JP1201731L76  |
| AFT PHARMACEUTICALS LTD                     | 0.05% NZAFTE0001S4  |
| COMPUTERSHARE LTD                           | 0.05% AU000000CPU5  |
| LENOVO GROUP LTD                            | 0.05% HK0992009065  |
| UNITED KINGDOM GILT 4.375% 31/07/2054       | 0.05% GB00BPSNBB36  |
| JOHNSON & JOHNSON                           | 0.05% US4781601046  |
| HON HAI PRECISION INDUSTRY CO LTD           | 0.05% TW0002317005  |
| WESTPAC BANKING CORP                        | 0.05% AU000000WBC1  |
| FHR 5513 MF 5.296% 25/11/2054               | 0.05% US3137HKEX87  |
| UNIVERSAL HEALTH SERVICES INC               | 0.05% US9139031002  |
| PFIZER INC                                  | 0.05% US7170811035  |
| ABN AMRO BANK NV                            | 0.05% NL0011540547  |
| TRANE TECHNOLOGIES PLC                      | 0.05% IE00BK9ZQ967  |

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| DBS GROUP HOLDINGS LTD                     | 0.05% SG1L01001701  |
| WP CAREY INC                               | 0.05% US92936U1097  |
| GENESIS ENERGY LTD                         | 0.05% NZGNEE0001S7  |
| PETROLEO BRASILEIRO SA - PETROBRAS         | 0.05% US71654V4086  |
| DOLLAR GENERAL CORP                        | 0.05% US2566771059  |
| FHR 5511 FB 5.756% 25/03/2055              | 0.05% US3137HKKK92  |
| VANGUARD ESG US STOCK ETF                  | 0.05% US9219107334  |
| US TREASURY N/B 2.875% 15/05/2052          | 0.05% US912810TG31  |
| EDISON INTERNATIONAL                       | 0.05% US2810201077  |
| SOCIETE GENERALE SA                        | 0.05% FR0000130809  |
| HUMANA INC                                 | 0.05% US4448591028  |
| SINGAPORE GOVERNMENT 3.25% 1/06/2054       | 0.05% SGXPK17B11U8  |
| TECHNIPFMC PLC                             | 0.05% GB00BDSFG982  |
| AMSI 2005-R5 M5 5.247% 25/07/2035          | 0.05% US03072SE687  |
| UBS GROUP AG                               | 0.05% CH0244767585  |
| SUMITOMO MITSUI BANKING 2.737% 18/02/2030  | 0.05% XS2984119896  |
| COGNIZANT TECHNOLOGY SOLUTIONS CORP        | 0.05% US1924461023  |
| TELSTRA GROUP LTD                          | 0.04% AU0000000TLS2 |
| METLIFE INC                                | 0.04% US59156R1086  |
| DEERE & CO                                 | 0.04% US2441991054  |
| PETROCHINA CO LTD                          | 0.04% CNE1000003W8  |
| VALE SA                                    | 0.04% BRVALEACNORO  |
| SAMSUNG ELECTRONICS CO LTD                 | 0.04% KR7005931001  |
| THAILAND GOVERNMENT BOND 2.50% 17/11/2029  | 0.04% TH0623039B04  |
| NESTLE SA                                  | 0.04% CH0038863350  |
| TPMF 2024-GR7X A1 4.823% 20/04/2051        | 0.04% XS2950571062  |
| ONTARIO TEACHERS' FINANC 1.85% 3/05/2032   | 0.04% XS2475513953  |
| INFOSYS LTD                                | 0.04% US4567881085  |
| TOYOTA FIN NEW ZEALAND 3.79% 11/09/2026    | 0.04% NZTFSDT845C5  |
| UNITED KINGDOM GILT 0.625% 22/10/2050      | 0.04% GB00BMBL1F74  |
| HOWMET AEROSPACE INC                       | 0.04% US4432011082  |
| GOLDMAN SACHS GROUP INC 5.218% 23/04/2031  | 0.04% US38141GC936  |
| LCDA 2023-ELL A2 5.048% 1/12/2034          | 0.04% US54627RAS94  |
| RMAC 3 A 5.187% 15/02/2047                 | 0.04% XS2666572693  |
| MITSUBISHI UFJ FIN GRP 5.159% 24/04/2031   | 0.04% US606822DK78  |
| TOYOTA FIN NEW ZEALAND 3.985% 18/05/2026   | 0.04% NZTFSDT835C6  |
| GACI FIRST INVESTMENT 5.25% 29/01/2030     | 0.04% XS2987801359  |
| PEPSICO INC                                | 0.04% US7134481081  |
| WELLS FARGO & COMPANY 5.211% 3/12/2035     | 0.04% US95000U3N13  |
| NZ LOCAL GOVT FUND AGENC 2.25% 15/05/2028  | 0.04% NZLGFDT018C1  |
| EAGLE FUNDING LUXCO SARL 5.50% 17/08/2030  | 0.04% USL2660VAA37  |
| JAPAN (20 YEAR ISSUE) 2.40% 20/03/2045     | 0.04% JP1201921R47  |
| CHASE 2024-RPL2 A1A 3.25% 25/08/2064       | 0.04% US161930AB85  |
| INTER-AMERICAN DEVEL BK 4.75% 25/01/2030   | 0.04% NZIDBDT010C0  |
| STWD 2021-LIH A 5.123% 15/11/2036          | 0.04% US78486EAA64  |
| NYO 2021-1290 A 5.36% 15/11/2038           | 0.04% US62955HAA59  |
| CMTY FIN HOUSING 11 TRST 5.701% 27/07/2028 | 0.04% NZCFLD0728P3  |
| KOREA HOUSING FINANCE CO 4.475% 6/04/2026  | 0.04% AU3CB0298396  |
| BYD CO LTD                                 | 0.04% CNE100000296  |
| NHEL 2006-1 A2D 4.812% 25/05/2036          | 0.04% US669884AE80  |
| FHR 5557 FM 5.456% 25/07/2055              | 0.04% US3137HLZ217  |
| AVI LTD                                    | 0.04% ZAE000049433  |
| DB INSURANCE CO LTD                        | 0.04% KR7005830005  |
| AUCKLAND INTL AIRPORT 0.00% 11/10/2025     | 0.04% NZAIAD1025L3  |
| JAPAN (30 YEAR ISSUE) 0.70% 20/06/2051     | 0.04% JP1300711M79  |
| TPMT 2019-4 A1 2.90% 25/10/2059            | 0.04% US89178BAA26  |
| KIWI PROPERTY GR 2.85% 19/07/2028          | 0.04% NZKPGD0050L3  |
| VMED O2 UK FINANCING I 5.625% 15/04/2032   | 0.04% XS2796600307  |
| GENERAL ELECTRIC CO                        | 0.04% US3696043013  |
| TSY INFL IX N/B 1.125% 15/01/2033          | 0.04% US91282CGK18  |
| BIOGEN INC                                 | 0.04% US09062X1037  |
| TORONTO-DOMINION BANK 3.191% 16/02/2029    | 0.03% XS2782117464  |
| WOODSIDE ENERGY GROUP LTD                  | 0.03% AU0000224040  |
| INTESA SANPAOLO SPA 8.248% 21/11/2033      | 0.03% US46115HBV87  |
| JAMES HARDIE INDUSTRIES PLC                | 0.03% AU000000JHX1  |

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| SCHNEIDER ELECTRIC SE                      | 0.03% | FR0000121972 |
| BANK OF QUEENSLAND LTD 3.30% 30/07/2029    | 0.03% | XS2828820352 |
| EUROPEAN UNION 3.75% 12/10/2045            | 0.03% | EU000A4EA8Y7 |
| TRANSPower NEW ZEALAND 4.219% 31/07/2030   | 0.03% | NZTRPD0110L3 |
| AGENCE FRANCAISE DEVELOP 1.125% 2/03/2037  | 0.03% | FR0014008SA9 |
| MORGAN STANLEY JPY                         | 0.03% |              |
| ERSTE GROUP BANK AG                        | 0.03% | AT0000652011 |
| FN CB7220 5.50% 1/09/2053                  | 0.03% | US3140QTAW95 |
| WESTPAC USD COLL                           | 0.03% |              |
| MFRA 2023-NQM2 A1 4.40% 25/03/2068         | 0.03% | US55285WAA71 |
| FRANCE (GOVT OF) 3.20% 25/05/2035          | 0.03% | FR001400X8V5 |
| ORGANON & CO                               | 0.03% | US68622V1061 |
| KLA CORP                                   | 0.03% | US4824801009 |
| JAPAN (30 YEAR ISSUE) 0.80% 20/03/2046     | 0.03% | JP1300501G30 |
| SUMITOMO MITSUI TR BK LT 0.01% 15/10/2027  | 0.03% | XS2240511076 |
| ASCENDAS REIT 0.75% 23/06/2028             | 0.03% | XS2349343090 |
| ANZ COLL FOR USD                           | 0.03% |              |
| IHI CORP                                   | 0.03% | JP3134800006 |
| ESSENTIAL PROPERTIES REALTY TRUST INC      | 0.03% | US29670E1073 |
| HSBC COLLATERAL                            | 0.03% |              |
| QUEENSLAND TREASURY CORP 2.00% 22/08/2033  | 0.03% | AU3CB0284172 |
| CSX CORP                                   | 0.03% | US1264081035 |
| ORDE 2025-1 A1L 4.658% 11/06/2056          | 0.03% | AU3FN0094884 |
| UBS GROUP AG 9.016% 15/11/2033             | 0.03% | US225401BB38 |
| SK SQUARE CO LTD                           | 0.03% | KR7402340004 |
| MORGAN STANLEY 5.656% 18/04/2030           | 0.03% | US61747YFQ35 |
| VERISIGN INC                               | 0.03% | US92343E1029 |
| QUEENSLAND TREASURY CORP 4.50% 22/08/2035  | 0.03% | AU3CB0296580 |
| TORONTO-DOMINION BANK 5.298% 30/01/2032    | 0.03% | US89115A3G59 |
| ARISTOCRAT LEISURE LTD                     | 0.03% | AU000000ALL7 |
| COOPERATIEVE RABOBANK UA 5.447% 5/03/2030  | 0.03% | US74977RDT86 |
| STATE OF ISRAEL 5.625% 19/02/2035          | 0.03% | US46514Y8B63 |
| NATWEST GROUP PLC 5.516% 30/09/2028        | 0.03% | US639057AF59 |
| GACI FIRST INVESTMENT 4.75% 14/02/2030     | 0.03% | XS2585987683 |
| HSBC HOLDINGS PLC 5.21% 11/08/2028         | 0.03% | US404280DG12 |
| MORGAN STANLEY BANK NA 5.091% 14/07/2028   | 0.03% | US61690U8D59 |
| SWU02CL22 CCP SHORT OIS MS USD 150534 RFLT | 0.03% | DUSWU02CL22  |
| SOFRAPFXD3.846818                          |       |              |
| ONTARIO (PROVINCE OF) 4.15% 2/06/2034      | 0.03% | CA68333ZBC01 |
| BRITISH COLUMBIA PROV OF 4.15% 18/06/2034  | 0.03% | CA110709AK82 |
| APA GROUP                                  | 0.03% | AU000000APA1 |
| AMBEV SA                                   | 0.03% | BRABEVACNOR1 |
| TENCENT HOLDINGS LTD                       | 0.03% | KYG875721634 |
| JAPAN (40 YEAR ISSUE) 2.20% 20/03/2064     | 0.03% | JP1400171Q50 |
| SANTANDER UK GROUP HLDGS 7.482% 29/08/2029 | 0.03% | XS2673526401 |
| SPARK FINANCE LTD 5.21% 18/09/2029         | 0.03% | NZSPFD0590L3 |
| DBGS 2019-1735 A 3.843% 10/04/2037         | 0.03% | US23307EAA91 |
| SERVICENOW INC                             | 0.03% | US81762P1021 |
| TWIN 2021-1 A 4.837% 12/03/2055            | 0.03% | XS2305355310 |
| REPUBLIC OF SOUTH AFRICA 8.00% 31/01/2030  | 0.03% | ZAG000106998 |
| PHILLIPS 66                                | 0.03% | US7185461040 |
| FN CA8607 2.50% 1/01/2051                  | 0.03% | US3140QGR581 |
| TREASURY CORP VICTORIA 2.25% 15/09/2033    | 0.03% | AU3SG0002504 |
| KIRIN HOLDINGS CO LTD                      | 0.03% | JP3258000003 |
| SIEMENS ENERGY AG                          | 0.03% | DE000ENER6Y0 |
| QUEENSLAND TREASURY CORP 1.50% 20/08/2032  | 0.03% | AU3SG0002439 |
| HSBC HOLDINGS PLC 5.29% 16/09/2032         | 0.03% | XS2898731471 |
| SOJITZ CORP                                | 0.03% | JP3663900003 |
| STANDARD CHARTERED PLC 2.678% 29/06/2032   | 0.03% | XS2358287824 |
| TOKYO ELECTRON LTD                         | 0.03% | JP3571400005 |
| OBX 2023-NQM1 A1 6.12% 25/11/2062          | 0.03% | US670855AA38 |
| SWAP MATURING 26/09/2028 (CBAN90)          | 0.02% |              |
| NSTR 2007-A M1 4.677% 25/03/2037           | 0.02% | US63860HAE99 |
| DEUTSCHE BANK COLL                         | 0.02% |              |
| VERUS 2023-4 A1 5.811% 25/05/2068          | 0.02% | US92539TAA16 |

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| ISHARES ESG AWARE MSCI EAFE ETF                      | 0.02% | US46435G5163 |
| FORD MOTOR CREDIT CO LLC 5.80% 5/03/2027             | 0.02% | US345397D831 |
| TRANSCONTINENTAL INC                                 | 0.02% | CA8935781044 |
| SANDOZ FINANCE B.V. 4.22% 17/04/2030                 | 0.02% | XS2715940891 |
| NOVARTIS AG                                          | 0.02% | CH0012005267 |
| AIR LEASE CORP 0.00% 14/10/2025                      | 0.02% | US00913WXE01 |
| CROWN CASTLE INC. 0.00% 21/10/2025                   | 0.02% | US22823PXM03 |
| AMETEK INC 0.00% 20/11/2025                          | 0.02% | US03111BYL34 |
| UBS GROUP AG 4.125% 9/06/2033                        | 0.02% | CH1305916897 |
| VERUS 2023-5 A1 6.476% 25/06/2068                    | 0.02% | US924934AA00 |
| VOLKSWAGEN LEASING GMBH 3.625% 11/10/2026            | 0.02% | XS2745344601 |
| UBS SWITZERLAND AG 3.304% 5/03/2029                  | 0.02% | CH1331113469 |
| COMMONWEALTH BANK AUST 2.907% 11/11/2030             | 0.02% | XS2897315474 |
| CSF 2021-1 A 4.937% 17/06/2058                       | 0.02% | XS2306577342 |
| CITIGROUP INC 3.75% 14/05/2032                       | 0.02% | XS2577826386 |
| SR-BOLIGKREDITT AS 3.125% 19/02/2032                 | 0.02% | XS2768185030 |
| LOGICOR FINANCING SARL 3.25% 13/11/2028              | 0.02% | XS1909057645 |
| ING BELGIUM SA 3.00% 15/02/2031                      | 0.02% | BE0390110733 |
| WESTPAC BANKING CORP 3.131% 15/04/2031               | 0.02% | XS2802726476 |
| SAUDI INTERNATIONAL BOND 3.375% 5/03/2032            | 0.02% | XS3015245957 |
| STANDARD CHARTERED SG LT 2.595% 2/10/2028            | 0.02% | XS2909746740 |
| CANADIAN IMPERIAL BANK 2.625% 1/10/2029              | 0.02% | XS2909743648 |
| YORKSHIRE BUILDING SOC 3.00% 16/04/2031              | 0.02% | XS2802587258 |
| BPCE SA 3.875% 26/02/2036                            | 0.02% | FR001400XLI1 |
| CMLTI 2006-WFH4 M2 4.707% 25/11/2036                 | 0.02% | US17309SAF74 |
| REALTY INCOME CORP 3.375% 20/06/2031                 | 0.02% | XS3097933744 |
| NATIONAL AUSTRALIA BANK 2.845% 3/03/2032             | 0.02% | XS3013013241 |
| GATWICK FUNDING LIMITED 3.875% 24/06/2035            | 0.02% | XS3101855313 |
| GSAMP 2006-HE3 A2D 4.772% 25/05/2046                 | 0.02% | US36244KAE55 |
| DIGITAL DUTCH FINCO BV 3.875% 15/07/2034             | 0.02% | XS3102229922 |
| SWU01H5P9 CCP SHORT OIS MS USD 150627 PFXD 1.75 RFLT | 0.02% | DUSWU01H5P9  |
| SOFRA                                                |       |              |
| BONOS Y OBLIG DEL ESTADO 3.20% 31/10/2035            | 0.02% | ES0000012P33 |
| PROVINCE OF QUEBEC 4.45% 1/09/2034                   | 0.02% | CA74814ZFT53 |
| CSF 2021-2 A 4.767% 17/06/2058                       | 0.02% | XS2355523296 |
| AMANO CORP                                           | 0.02% | JP3124400007 |
| UNITED KINGDOM GILT 1.25% 31/07/2051                 | 0.02% | GB00BLH38158 |
| EOG RESOURCES INC                                    | 0.02% | US26875P1012 |
| BAYER US FINANCE LLC 6.50% 21/11/2033                | 0.02% | US07274EAL74 |
| GODADDY INC                                          | 0.02% | US3802371076 |
| TSY INFL IX N/B 3.875% 15/04/2029                    | 0.02% | US912810FH69 |
| JAPAN (30 YEAR ISSUE) 0.50% 20/03/2049               | 0.02% | JP1300621K47 |
| SUMITOMO MITSUI BANKING 0.409% 7/11/2029             | 0.02% | XS2066652897 |
| UNITED MEXICAN STATES 6.625% 29/01/2038              | 0.02% | US91087BBF67 |
| ABU DHABI DEVELOPMENT HO 5.375% 8/05/2029            | 0.02% | US00402D2A25 |
| BNP PARIBAS 5.786% 13/01/2033                        | 0.02% | US09659W3A04 |
| SANTANDER UK GROUP HLDGS 6.534% 10/01/2029           | 0.02% | US80281LAT26 |
| NATWEST GROUP PLC 5.778% 1/03/2035                   | 0.02% | US639057AN83 |
| TSY INFL IX N/B 2.125% 15/01/2035                    | 0.02% | US91282CML27 |
| KSA SUKUK LTD 5.268% 25/10/2028                      | 0.02% | XS2548889406 |
| TSY INFL IX N/B 0.625% 15/07/2032                    | 0.02% | US91282CEZ05 |
| NEW S WALES TREASURY CRP 1.75% 20/03/2034            | 0.02% | AU3SG0002553 |
| BRISTOL-MYERS SQUIBB CO 5.20% 22/02/2034             | 0.02% | US110122EH72 |
| SUMITOMO MITSUI FINL GRP 5.52% 13/01/2028            | 0.02% | US86562MCR97 |
| GACI FIRST INVESTMENT 5.25% 29/01/2034               | 0.02% | XS2755904799 |
| GOLDMAN SACHS GROUP INC 5.33% 23/07/2035             | 0.02% | US38141GB375 |
| RAK CAPITAL 5.00% 12/03/2035                         | 0.02% | XS3016636683 |
| UNITEDHEALTH GROUP INC 5.15% 15/07/2034              | 0.02% | US91324PFJ66 |
| LSEG US FIN CORP 5.297% 28/03/2034                   | 0.02% | US50222CAB63 |
| REPUBLIC OF CHILE 4.85% 22/01/2029                   | 0.02% | US168863EB04 |
| GACI FIRST INVESTMENT 5.00% 29/01/2029               | 0.02% | XS2755904526 |
| ATLASSIAN CORP                                       | 0.02% | US0494681010 |
| QNB FINANCE LTD 4.875% 30/01/2029                    | 0.02% | XS2756976218 |
| SAUDI INTERNATIONAL BOND 4.75% 18/01/2028            | 0.02% | XS2577134401 |
| GACI FIRST INVESTMENT 4.875% 14/02/2035              | 0.02% | XS2585988061 |

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|-----------------------------------------------------------|--------------------|
| ANZ NZD MARGIN ACCOUNT                                    | 0.02%              |
| CHINA GOVERNMENT BOND 2.04% 25/11/2034                    | 0.02% CND10008MC01 |
| DEVELOPMENT BK OF JAPAN 4.00% 28/08/2027                  | 0.02% US25159MBP14 |
| ACE 2005-HE5 M4 5.172% 25/08/2035                         | 0.02% US004421RH88 |
| WELLS FARGO & COMPANY 4.892% 15/09/2036                   | 0.02% US95000U4B65 |
| FORD MOTOR CREDIT CO LLC 4.125% 17/08/2027                | 0.02% US345397A860 |
| US TREASURY N/B 2.25% 15/08/2049                          | 0.02% US912810SJ88 |
| SWPCONUQ7 CCP SELL CDX USD 201230 CDX.NA.IG.45 1% MORGANS | 0.02% DUSWPCONUQ7  |
| BONOS DE TESORERIA 7.60% 12/08/2039                       | 0.02% PEP01000C5J8 |
| AUSTRALIAN GOVERNMENT 2.50% 21/05/2030                    | 0.02% AU0000013740 |
| FN MA4413 2.00% 1/09/2051                                 | 0.02% US31418D3X83 |
| ROMANIA 2.00% 14/04/2033                                  | 0.02% XS2331735253 |
| JAPAN (20 YEAR ISSUE) 2.00% 20/12/2044                    | 0.02% JP1201911R15 |
| FLETCHER BUILDING IND L 4.75% 15/03/2027                  | 0.02% NZFBIDA021C6 |
| NOMURA HOLDINGS INC 2.679% 16/07/2030                     | 0.02% US65535HAS85 |
| AVOLON HOLDINGS FNDG LTD 2.528% 18/11/2027                | 0.02% US05401AAR23 |
| GACI FIRST INVESTMENT 5.125% 14/02/2053                   | 0.02% XS2585988145 |
| SANDOZ FINANCE B.V. 3.97% 17/04/2027                      | 0.02% XS2715297672 |
| VERUS 2023-INV1 A1 5.999% 25/02/2068                      | 0.02% US92539FAA12 |
| SWU01E105 CCP SHORT OIS MS JPY 190639 RFLT TONAR          | 0.02% DUSWU01E105  |
| PFXD 0.4                                                  |                    |
| EXPORT DEVELOPMNT CANADA 7.13% 11/03/2029                 | 0.02% XS2779802078 |
| AMSI 2005-R11 M3 5.022% 25/01/2036                        | 0.02% US03072SV368 |
| SWU02FWW7 CCP SHORT IRS MS EUR 120355 RFLT 6EUBO          | 0.01% DUSWU02FWW7  |
| PFXD 2.213                                                |                    |
| QUEENSLAND TREASURY CORP 1.75% 20/07/2034                 | 0.01% AU0000079402 |
| SMB 2022-B A1B 5.822% 16/02/2055                          | 0.01% US83206NAB38 |
| AERCAP IRELAND CAP/GLOBA 2.45% 29/10/2026                 | 0.01% US00774MAV72 |
| FN BV3101 2.00% 1/03/2052                                 | 0.01% US3140MGNT45 |
| ONTARIO (PROVINCE OF) 3.65% 2/06/2033                     | 0.01% CA68333ZAY30 |
| GA GLOBAL FUNDING TRUST 2.25% 6/01/2027                   | 0.01% US36143L2G95 |
| AERCAP IRELAND CAP/GLOBA 3.00% 29/10/2028                 | 0.01% US00774MAW55 |
| SWU02DC46 CCP SHORT OIS MS USD 190327 PFXD 3 RFLT         | 0.01% DUSWU02DC46  |
| SOFRA                                                     |                    |
| G2 MA9600 3.00% 20/04/2054                                | 0.01% US36179YUZ59 |
| ITALY GOV'T INT BOND 6.00% 4/08/2028                      | 0.01% XS0089572316 |
| BARCLAYS PLC 5.851% 21/03/2035                            | 0.01% XS2790094523 |
| CHARTER COMM OPT LLC/CAP 3.90% 1/06/2052                  | 0.01% US161175CA05 |
| LWMC 2021-FL1 A 4.737% 15/05/2051                         | 0.01% XS2336172452 |
| FR RA6652 2.50% 1/01/2052                                 | 0.01% US3133KNL927 |
| STATE OF ISRAEL 3.80% 13/05/2060                          | 0.01% XS2167193015 |
| UNITED KINGDOM GILT 5.375% 31/01/2056                     | 0.01% GB00BT7J0241 |
| SWU01JJ13 CCP SHORT OIS MS USD 301126 RFLT SOFRA          | 0.01% DUSWU01JJ13  |
| PFXD2.96478                                               |                    |
| TREASURY CORP VICTORIA 4.25% 20/12/2032                   | 0.01% AU3SG0001175 |
| TOMMI 4 A 2.599% 18/07/2033                               | 0.01% XS2607339236 |
| NMRR 2018-1R 3A1 5.172% 25/03/2037                        | 0.01% US65541JAC18 |
| SWU016KP6 CCP SHORT IRS MS EUR 171152 RFLT 6EUBO          | 0.01% DUSWU016KP6  |
| PFXD 0.0635                                               |                    |
| ISHARES ESG AWARE MSCI EM ETF                             | 0.01% US46434G8630 |
| MORGAN STANLEY CAD                                        | 0.01%              |
| GNR 2016-H11 F 5.266% 20/05/2066                          | 0.01% US38375UXM79 |
| BARCLAYS USD MARGIN                                       | 0.01%              |
| TP ICAP FINANCE PLC 2.625% 18/11/2028                     | 0.01% XS2409096349 |
| ING GROEP NV 4.00% 12/02/2035                             | 0.01% XS2764264789 |
| ELAT 2007-1 A1 5.372% 25/05/2037                          | 0.01% US288542AA12 |
| ROMANIA 6.375% 18/09/2033                                 | 0.01% XS2689948078 |
| MORGAN STANLEY 3.955% 21/03/2035                          | 0.01% XS2790333889 |
| UNITED MEXICAN STATES 4.49% 25/05/2032                    | 0.01% XS2754067242 |
| TSB BANK PLC 3.319% 5/03/2029                             | 0.01% XS2774411016 |
| BANCA MONTE DEI PASCHI S 6.75% 5/09/2027                  | 0.01% XS2676882900 |
| CREDIT AGRICOLE HOME LOA 3.00% 1/12/2030                  | 0.01% FR001400OCT6 |
| REPUBLIC OF INDONESIA 4.125% 15/01/2037                   | 0.01% XS2970332552 |
| SANTANDER UK PLC 3.00% 12/03/2029                         | 0.01% XS2786381207 |

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| REPUBLIC OF PERU 6.90% 12/08/2037                   | 0.01% US715638AV48  |
| ASN BANK NV 3.00% 26/03/2031                        | 0.01% XS2791994309  |
| BELFIUS BANK SA/NV 2.875% 12/02/2031                | 0.01% BE0390105683  |
| NRZT 2020-RPL1 A1 2.75% 25/11/2059                  | 0.01% US64828XAA19  |
| YORKSHIRE BUILDING SOC 2.75% 28/01/2030             | 0.01% XS2986729015  |
| ROMANIA 5.25% 30/05/2032                            | 0.01% XS2829209720  |
| CAISSE REFINANCE L'HABIT 2.875% 25/03/2031          | 0.01% FR0014000OUR2 |
| BX 2021-21M A 4.994% 15/10/2036                     | 0.01% US05609CAA53  |
| HSBC HOLDINGS PLC 3.445% 25/09/2030                 | 0.01% XS2904540775  |
| BRITISH TELECOMMUNICATIO 3.75% 3/01/2035            | 0.01% XS3084359036  |
| VODAFONE INTERNAT FINANC 3.375% 1/08/2033           | 0.01% XS2872349613  |
| BULGARIA 3.375% 18/07/2035                          | 0.01% XS3124345631  |
| MALAYSIA GOVERNMENT 2.632% 15/04/2031               | 0.01% MYBMO2000028  |
| ROMANIA 2.125% 7/03/2028                            | 0.01% XS2434895558  |
| BULGARIA 4.125% 18/07/2045                          | 0.01% XS3124393367  |
| JAPAN (30 YEAR ISSUE) 2.20% 20/06/2054              | 0.01% JP1300831Q70  |
| NRZT 2019-RPL3 A1 2.75% 25/07/2059                  | 0.01% US64830NAA90  |
| DPF 2021-1 A 2.598% 28/07/2058                      | 0.01% XS2294367672  |
| HUNGARY 6.25% 22/09/2032                            | 0.01% XS2574267261  |
| WELLS FARGO & COMPANY 5.389% 24/04/2034             | 0.01% US95000U3D31  |
| LLOYDS BANKING GROUP PLC 5.679% 5/01/2035           | 0.01% US53944YAX13  |
| ROMANIA 3.75% 7/02/2034                             | 0.01% XS2434895806  |
| FG G08747 3.00% 1/02/2047                           | 0.01% US3128MIJZM58 |
| TNG23 2023-1 A2 5.169% 1/04/2041                    | 0.01% US88258MAB19  |
| MORGAN STANLEY 5.32% 19/07/2035                     | 0.01% US61747YFT73  |
| FN BK8661 4.00% 1/07/2048                           | 0.01% US3140HNTT96  |
| US TREASURY N/B 4.375% 15/05/2034                   | 0.01% US91282CKQ32  |
| WELLS FARGO & COMPANY 5.198% 23/01/2030             | 0.01% US95000U3J01  |
| REPUBLIC OF POLAND 4.875% 12/02/2030                | 0.01% US857524AF94  |
| UNITEDHEALTH GROUP INC 4.80% 15/01/2030             | 0.01% US91324PFG28  |
| US TREASURY N/B 4.875% 15/08/2045                   | 0.01% US912810UN62  |
| CANADIAN GOVERNMENT RRB 1.50% 1/12/2044             | 0.01% CA135087ZH04  |
| TREASURY CORP VICTORIA 2.00% 17/09/2035             | 0.01% AU3SG0002579  |
| TRANSURBAN FINANCE CO 4.125% 2/02/2026              | 0.01% US89400PAE34  |
| COREBRIDGE FINANCIAL INC 3.85% 5/04/2029            | 0.01% US21871XAF69  |
| US TREASURY N/B 4.00% 15/02/2034                    | 0.01% US91282CJZ59  |
| MARVELL TECHNOLOGY INC 1.65% 15/04/2026             | 0.01% US573874AC88  |
| GOLDEN ST TOBACCO-A1 2.158% 1/06/2026               | 0.01% US38122NC593  |
| REPUBLIC OF SERBIA 1.65% 3/03/2033                  | 0.01% XS2308620793  |
| LGATE 2008-W1X A1 4.707% 1/01/2061                  | 0.01% XS0353588386  |
| CMLTI 2007-SHL1 A 4.672% 25/11/2046                 | 0.01% US17312WAA45  |
| BONOS DE TESORERIA 6.85% 12/08/2035                 | 0.01% PEP01000C5K6  |
| JPMORGAN CHASE & CO 2.58% 22/04/2032                | 0.01% US46647PCC86  |
| REPUBLIC OF SERBIA 2.05% 23/09/2036                 | 0.01% XS2388562139  |
| AUSTRALIAN GOVERNMENT 1.75% 21/06/2051              | 0.01% AU0000097495  |
| THAILAND GOVERNMENT BOND 2.41% 17/03/2035           | 0.01% TH0623A3F302  |
| 10 YR JGB TSE 2512 F                                | 0.01% DU00JTX25122  |
| BROADCOM INC 3.187% 15/11/2036                      | 0.01% US11135FBQ37  |
| G2 MA7988 3.00% 20/04/2052                          | 0.01% US36179W2V97  |
| BONOS Y OBLIG DEL ESTADO 3.15% 30/04/2035           | 0.01% ES0000012067  |
| JPMCC 2019-FL12 A 5.648% 15/12/2031                 | 0.01% US46651QAA58  |
| FN BF0463 3.00% 1/03/2060                           | 0.01% US3140FXQR67  |
| NORDEA KREDIT REALKREDIT 1.50% 1/10/2053            | 0.01% DK0002050368  |
| MORGAN STANLEY AUD                                  | 0.01%               |
| ONTARIO TEACHERS' FINANC 0.90% 20/05/2041           | 0.01% XS2344384842  |
| JAPAN (30 YEAR ISSUE) 1.80% 20/03/2054              | 0.01% JP1300821Q49  |
| US TREASURY N/B 3.00% 15/02/2048                    | 0.01% US912810SA79  |
| SWU02FSH5 CCP LONG OIS MS USD 170930 RFXD 3.75 PFLT | 0.01% DUSWU02FSH5   |
| SOFRA                                               |                     |
| THAILAND GOVERNMENT BOND 3.775% 25/06/2032          | 0.01% TH0623A3C606  |
| CHARTER COMM OPT LLC/CAP 3.50% 1/03/2042            | 0.01% US161175CE27  |
| FN AZ7355 3.50% 1/11/2045                           | 0.01% US3140E0E507  |
| AUCKLAND COUNCIL 5.734% 27/09/2028                  | 0.01% NZAKCDT595C8  |
| GNR 2016-H14 FA 5.266% 20/06/2066                   | 0.01% US38376RVV58  |
| FR QD5748 2.00% 1/02/2052                           | 0.01% US3133B3L540  |

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| FN FM9147 3.50% 1/05/2051                            | 0.01% US3140XDEV42 |
| CHARTER COMM OPT LLC/CAP 3.95% 30/06/2062            | 0.01% US161175CG74 |
| SGD BNP PARIBAS                                      | 0.01%              |
| RMACS 2006-NS4X A3A 4.276% 12/06/2044                | 0.01% XS0277409446 |
| CSFB 2004-CF2 2M1 5.622% 25/05/2044                  | 0.01% US22541SE209 |
| HUNGARY 4.50% 16/06/2034                             | 0.01% XS2971936948 |
| FR RA5502 3.00% 1/06/2051                            | 0.01% US3133KMD95  |
| FN BN8219 3.50% 1/06/2049                            | 0.01% US3140JRDZ17 |
| AUD BNP PARIBAS                                      | 0.01%              |
| REPUBLIC OF SOUTH AFRICA 9.00% 31/01/2040            | 0.01% ZAG000125980 |
| UNITED KINGDOM GILT 1.50% 31/07/2053                 | 0.01% GB00BM8Z2V59 |
| ROMANIA 5.625% 30/05/2037                            | 0.01% XS2829810923 |
| REPUBLIC OF PERU 3.23% 28/07/2121                    | 0.01% US715638DR09 |
| FN BR1297 2.50% 1/02/2051                            | 0.01% US3140KYNP56 |
| CSMC 2017-CHOP A 5.194% 15/07/2032                   | 0.01% US12651QAA76 |
| SLM STUDENT LOAN TR 03-7 2.564% 15/12/2033           | 0.01% XS0172692914 |
| NEW S WALES TREASURY CRP 2.00% 8/03/2033             | 0.01% AU3SG0002082 |
| MXN BNP PARIBAS                                      | 0.01%              |
| WAMU 2007-OA3 2A1A 4.913% 25/04/2047                 | 0.01% US93364AAC62 |
| CAN 10YR BND 2512 FU                                 | 0.01% DU00CGX25124 |
| FN BV3083 2.00% 1/02/2052                            | 0.01% US3140MGM995 |
| SWU02FSG7 CCP LONG OIS MS USD 170927 RFXD 3.75 PFLT  | 0.01% DUSWU02FSG7  |
| SOFRA                                                |                    |
| REPUBLIC OF POLAND 5.50% 4/04/2053                   | 0.00% US731011AW25 |
| EURO BTP 2512 FUT                                    | 0.00% DE000F1ZLHN3 |
| SEK BNP PARIBAS                                      | 0.00%              |
| GBP BNP PARIBAS                                      | 0.00%              |
| SWU02ES96 CCP LONG OIS MS GBP 170328 RFXD 4 PFLT     | 0.00% DUSWU02ES96  |
| SONIA                                                |                    |
| ROMANIA 2.875% 13/04/2042                            | 0.00% XS2364200514 |
| US ULT 10YR 2512 F                                   | 0.00% DU00UXY25129 |
| SWU022IC6 CCP SHORT OIS MS JPY 180954 PFXD 1.5 RFLT  | 0.00% DUSWU022IC6  |
| TONAR                                                |                    |
| SWU02DCP9 CCP SHORT OIS MS USD 190355 PFXD 3.25 RFLT | 0.00% DUSWU02DCP9  |
| SOFRA                                                |                    |
| ROMANIA 2.75% 14/04/2041                             | 0.00% XS2330514899 |
| BARC SGD CCP                                         | 0.00%              |
| REPUBLIC OF SOUTH AFRICA 6.25% 31/03/2036            | 0.00% ZAG000030404 |
| SWU02D619 CCP SHORT OIS MS USD 190335 PFXD 3.25 RFLT | 0.00% DUSWU02D619  |
| SOFRA                                                |                    |
| TPMT 2019-HY2 A1 5.272% 25/05/2058                   | 0.00% US89177HAA05 |
| UNITED KINGDOM GILT 1.75% 22/01/2049                 | 0.00% GB00BFWFPP71 |
| SWU025GQ0 CCP LONG OIS MS CAD 190626 RFXD3.8975      | 0.00% DUSWU025GQ0  |
| PFLT 1CDOR                                           |                    |
| FN FS1507 3.00% 1/02/2052                            | 0.00% US3140XGU987 |
| BONOS DE TESORERIA 6.15% 12/08/2032                  | 0.00% PEP01000C5E9 |
| REPUBLIC OF PERU 6.15% 12/08/2032                    | 0.00% US715638BY77 |
| NOK BNP PARIBAS                                      | 0.00%              |
| EUR BNP PARIBAS                                      | 0.00%              |
| FN AZ2940 3.50% 1/09/2045                            | 0.00% US3138YUHS38 |
| ALBA 2005-1 A3 4.296% 25/11/2042                     | 0.00% XS0235712006 |
| JAPAN (30 YEAR ISSUE) 0.70% 20/12/2050               | 0.00% JP1300691M16 |
| JAPAN (30 YEAR ISSUE) 0.70% 20/03/2051               | 0.00% JP1300701M48 |
| US 10YR NOTE 2512 F                                  | 0.00% DU00USX25121 |
| SWU025HD8 CCP LONG OIS MS CAD 190626 RFXD 3.925 PFLT | 0.00% DUSWU025HD8  |
| 1CDOR                                                |                    |
| SWU01Y4Y4 CCP LONG IRS MS EUR 091028 RFXD 3.37 PFLT  | 0.00% DUSWU01Y4Y4  |
| 6EUBO                                                |                    |
| SWU02D2D7 CCP LONG IRS MS AUD 190335 RFXD 4.5 PFLT   | 0.00% DUSWU02D2D7  |
| 6BBSW                                                |                    |
| ESAIL 2007-3X A3A 5.056% 13/06/2045                  | 0.00% XS0308666493 |
| CWL 2007-12 1A1 5.012% 25/08/2047                    | 0.00% US126697AA90 |
| SWU02BRM4 CCP LONG IRS MS EUR 100130 RFXD 2.3425     | 0.00% DUSWU02BRM4  |
| PFLT 6EUBO                                           |                    |
| SBERBANK (SB CAP SA) 5.25% 23/05/2023                | 0.00% XS0935311240 |

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| SWU02K0L5 CCP SHORT OIS MS GBP 170927 PFXD 3.5 RFLT SONIA   | 0.00% DUSWU02K0L5  |
| SWU02G0N0 CCP SHORT OIS MS USD 180635 PFXD 3.25 RFLT SOFRA  | 0.00% DUSWU02G0N0  |
| SVHE 2005-OPT3 M1 4.977% 25/11/2035                         | 0.00% US83611MGU62 |
| SWU02JZP1 CCP SHORT IRS MS EUR 180328 PFXD 2 RFLT 6EUBO     | 0.00% DUSWU02JZP1  |
| BNP USD COLL ACCT                                           | 0.00%              |
| FUTURES MARGIN-EURO                                         | 0.00%              |
| TREASURY BILL 0.00% 9/10/2025                               | 0.00% US912797QE09 |
| FN BX6634 6.00% 1/01/2053                                   | 0.00% US3140NBLQ28 |
| FHR 4579 FD 4.82% 15/01/2038                                | 0.00% US3137BPPH69 |
| BCAP 2011-RR5 12A1 4.48% 26/03/2037                         | 0.00% US05534AAN19 |
| SWU02H990 CCP SHORT IRS MS EUR 180927 PFXD 1.889 RFLT 3EUBO | 0.00% DUSWU02H990  |
| GBPUSD MATURING 17/10/2025 (MFS)                            | 0.00%              |
| JPY BNP PARIBAS                                             | 0.00%              |
| PCHLT 2005-1 M4 5.622% 25/01/2035                           | 0.00% US71085PBN24 |
| USDJPY MATURING 17/10/2025 (MFS)                            | 0.00%              |
| FN FM1843 3.50% 1/11/2034                                   | 0.00% US3140X5BM48 |
| USDKRW MATURING 17/10/2025 (MFS)                            | 0.00%              |
| SWU025HY2 CCP LONG IRS MS NZD 190629 RFXD 4.75 PLFT 3ZBSW   | 0.00% DUSWU025HY2  |
| SWU02K0O9 CCP SHORT OIS MS GBP 170955 PFXD 4.5 RFLT SONIA   | 0.00% DUSWU02K0O9  |
| MHL 2005-4 A1 4.832% 25/10/2035                             | 0.00% US61913PAZ53 |
| WAMU 2005-AR6 2A1A 4.732% 25/04/2045                        | 0.00% US92922FJ251 |
| GECMS 1997-HE4 A6 7.17% 25/12/2028                          | 0.00% US36157NFL38 |
| USDCAD MATURING 17/10/2025 (MFS)                            | 0.00%              |
| SWU02G0R1 CCP SHORT OIS MS USD 180655 PFXD 3.25 RFLT SOFRA  | 0.00% DUSWU02G0R1  |
| WAMU 2006-AR10 2A1 4.159% 25/09/2036                        | 0.00% US93363EAF25 |
| JAPAN (30 YEAR ISSUE) 2.40% 20/03/2055                      | 0.00% JP1300861R49 |
| FR ZT1702 4.00% 1/01/2049                                   | 0.00% US3132AD3K27 |
| JYSKE REALKREDIT A/S 1.50% 1/10/2053                        | 0.00% DK0009403644 |
| REALKREDIT DANMARK 1.50% 1/10/2053                          | 0.00% DK0004619467 |
| CAD BNP PARIBAS                                             | 0.00%              |
| SWU02KQM5 CCP SHORT OIS BARC SGD 170930 PFXD 1.5 RFLT SORAD | 0.00% DUSWU02KQM5  |
| EURUSD MATURING 17/10/2025 (MFS)                            | 0.00%              |
| 3 MONTH SOFR 2703 F                                         | 0.00% DU005FR27039 |
| SWU024HO7 CCP LONG IRS MS EUR 240429 RFXD 2.86 PFLT 6EUBO   | 0.00% DUSWU024HO7  |
| AUD 10YR 2512 BOND F                                        | 0.00% DU000XT25121 |
| SWU02JZS5 CCP LONG IRS MS EUR 180356 RFXD 3 PFLT 6EUBO      | 0.00% DUSWU02JZS5  |
| SWU02J3H4 CCP SHORT OIS MS GBP 180356 PFXD 4.5 RFLT SONIA   | 0.00% DUSWU02J3H4  |
| MORGAN STANLEY CZK                                          | 0.00%              |
| AUD CASH ACCOUNT (BNP PARIBAS)                              | 0.00%              |
| 31750RFG7 OC USD/BRL 071125 PUT STRIKE 5.48 MORGANS         | 0.00% DU31750RFG76 |
| USDTWD MATURING 17/10/2025 (MFS)                            | 0.00%              |
| CNY BNP PARIBAS                                             | 0.00%              |
| EURO SCHATZ 2509 FU                                         | 0.00% DE000F1ZLHR4 |
| 3 MONTH SOFR 2706 F                                         | 0.00% DU005FR27062 |
| SWU02JZR7 CCP LONG IRS MS EUR 180336 RFXD 2.75 PFLT 6EUBO   | 0.00% DUSWU02JZR7  |
| SWU02FSI3 CCP SHORT OIS MS USD 170955 RFLT SOFRA PFXD 3.5   | 0.00% DUSWU02FSI3  |
| ARS BNP PARIBAS                                             | 0.00%              |
| SWU02FYC9 CCP LONG IRS MS AUD 170935 RFXD 4.5 PFLT 6BBSW    | 0.00% DUSWU02FYC9  |
| SWU02JZQ9 CCP LONG IRS MS EUR 180331 RFXD 2.5 PFLT 6EUBO    | 0.00% DUSWU02JZQ9  |

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| SWU024668 CCP LONG IRS MS EUR 160429 RFXD 2.77 PFLT<br>6EUBO    | 0.00% DUSWU024668  |
| SWU02FPT2 CCP SHORT OIS MS USD 150255 PFXD 3.76527<br>RFLTSOFRA | 0.00% DUSWU02FPT2  |
| 31750RMF1 OC USD/BRL 101225 PUT STRIKE 5.475<br>GOLDMAN         | 0.00% DU31750RMF11 |
| CHF BNP PARIBAS                                                 | 0.00%              |
| MALAYSIA INVESTMNT ISSUE 4.193% 7/10/2032                       | 0.00% MYBGO2200018 |
| SWU02FON6 CCP SHORT OIS MS USD 150255 PFXD 3.80611<br>RFLTSOFRA | 0.00% DUSWU02FON6  |
| NZD PREPAYMENT                                                  | 0.00%              |
| BOC CALL ACCOUNT                                                | 0.00%              |
| SWU02E1P9 CCP LONG IRS MS SEK 030230 RFXD 2.47375<br>PFLT 3MSEK | 0.00% DUSWU02E1P9  |
| FN BK9241 4.00% 1/08/2048                                       | 0.00% US3140HPHT72 |
| SWU020VL5 CCP SHORT OIS MS USD 200249 PFXD 3.7 RFLT<br>SOFRA    | 0.00% DUSWU020VL5  |
| USDSEK MATURING 17/10/2025 (MFS)                                | 0.00%              |
| SWU02G0H3 CCP SHORT IRS MS USD 180627 PFXD 3.25 RFLT<br>SOFRA   | 0.00% DUSWU02G0H3  |
| JYSKE REALKREDIT A/S 1.00% 1/10/2050                            | 0.00% DK0009397739 |
| SWU02K4O5 CCP SHORT IRS MS USD 170935 PFXD 3.551 RFLT<br>SOFRA  | 0.00% DUSWU02K4O5  |
| SWU01GBE9 CCP LONG OIS MS CHF 150227 RFXD 0.3 PFLT<br>SARON     | 0.00% DUSWU01GBE9  |
| 3 MONTH SOFR 2612 F                                             | 0.00% DU005FR26122 |
| SWU01GAD2 CCP LONG OIS MS CHF 140227 RFXD 0.2825<br>PFLT SARON  | 0.00% DUSWU01GAD2  |
| FUTURES MARGIN-GBP                                              | 0.00%              |
| 31750RH59 OC USD/BRL 181125 PUT STRIKE 5.47 BAA                 | 0.00% DU31750RH595 |
| AUDUSD MATURING 17/10/2025 (MFS)                                | 0.00%              |
| TMTS 2003-6HE A1 5.212% 25/11/2033                              | 0.00% US881561CE22 |
| SWU02IOU4 CCP SHORT OIS MS JPY 170955 PFXD 2.25 RFLT<br>TONAR   | 0.00% DUSWU02IOU4  |
| USDCHF MATURING 17/10/2025 (MFS)                                | 0.00%              |
| GNR 2017-121 PE 3.00% 20/07/2046                                | 0.00% US38380TV370 |
| USD ETO MARGIN                                                  | 0.00%              |
| SWPC0MWQ7 CCP SELL CDX USD 201229 CDX.NA.IG.43 1%<br>MS         | 0.00% DUSWPC0MWQ7  |
| SWU02KDM9 CCP SHORT OIS MS USD 280230 PFXD 3.3 RFLT<br>SOFRA    | 0.00% DUSWU02KDM9  |
| SWU0203Z5 CCP LONG OIS MS USD 200626 RFXD 4 PFLT<br>SOFRA       | 0.00% DUSWU0203Z5  |
| 3 MONTH SOFR 2603 F                                             | 0.00% DU005FR26031 |
| SWU01GDB3 CCP LONG OIS MS CHF 160527 RFXD 0.3425<br>PFLT SARON  | 0.00% DUSWU01GDB3  |
| SWU01G5H9 CCP LONG OIS MS CHF 100227 RFXD 0.294 PFLT<br>SARON   | 0.00% DUSWU01G5H9  |
| USDSGD MATURING 17/10/2025 (MFS)                                | 0.00%              |
| MORGAN STANLEY SEK                                              | 0.00%              |
| AUS 3YR 2512 BOND FU                                            | 0.00% DU000YT25129 |
| SWU02K0N1 CCP SHORT OIS MS GBP 170935 PFXD 4 RFLT<br>SONIA      | 0.00% DUSWU02K0N1  |
| 31750RLA3 OC EUR/CZK 050326 PUT STRIKE 24.2 JPMORGAN            | 0.00% DU31750RLA33 |
| SWU02DBF2 CCP LONG IRS MS AUD 190335 RFXD 4.25 PFLT<br>6BBSW    | 0.00% DUSWU02DBF2  |
| SWU02G4I7 CCP SHORT OIS MS USD 150255 PFXD 3.86092<br>RFLT SOFR | 0.00% DUSWU02G4I7  |
| USDHKD MATURING 17/10/2025 (MFS)                                | 0.00%              |
| 31750RNL7 OC EUR/CZK 130326 PUT STRIKE 24.1 MORGANS             | 0.00% DU31750RNL79 |
| SWU02JTV5 CCP SHORT OIS BARC SGD 150931 PFXD 1.25<br>RFLT SORAD | 0.00% DUSWU02JTV5  |
| FNR 2006-48 TF 4.871% 25/06/2036                                | 0.00% US31395NLE57 |

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| LONG GILT 2512 FUT                                     | 0.00% | GB00MW9TYF35 |
| 31750RFW2 OC EUR/HUF 121125 PUT STRIKE 393 JPMORGAN    | 0.00% | DU31750RFW27 |
| SWU02KDL1 CCP SHORT OIS MS USD 300927 PFXD 3.3 RFLT    | 0.00% | DUSWU02KDL1  |
| SOFRA                                                  |       |              |
| 31750RFX0 OC EUR CZK 130226 PUT STRIKE 24.25 MORGANS   | 0.00% | DU31750RFX00 |
| FHR 4579 SD 1.717% 15/01/2038                          | 0.00% | US3137BPS836 |
| 31750R5C7 OC EUR/USD 241125 PUT STRIKE 1.11 MS         | 0.00% | DU31750R5C71 |
| 31750RO44 OC EUR/HUF 171225 PUT STRIKE 387 BAA         | 0.00% | DU31750RO443 |
| SWU02FZT1 CCP SHORT OIS MS CAD 010634 PFXD 2.7404      | 0.00% | DUSWU02FZT1  |
| RFLT 1CDOR                                             |       |              |
| 31750RMC8 OC EUR/CZK 110326 PUT STRIKE 24.2 BAA        | 0.00% | DU31750RMC89 |
| 31750RFD4 OC EUR/CZK 100226 PUT STRIKE 24.2 MORGANS    | 0.00% | DU31750RFD46 |
| 31750RNO1 OC EUR/HUF 161225 PUT STRIKE 386 JPMORGAN    | 0.00% | DU31750RNO17 |
| THB BNP PARIBAS                                        | 0.00% |              |
| SWU028ZY6 CCP SHORT OIS MS USD 190834 PFXD 3.586 RFLT  | 0.00% | DUSWU028ZY6  |
| SOFRA                                                  |       |              |
| DKK BNP PARIBAS                                        | 0.00% |              |
| 31750RIH2 OC USD/HKD 240826 CALL STRIKE 7.8 BAA        | 0.00% | DU31750RIH23 |
| SWU02KES5 CCP SHORT OIS BARC INR 180331 PFXD 5.75 RFLT | 0.00% | DUSWU02KES5  |
| MIBOR                                                  |       |              |
| SWU02CRP5 CCP SHORT OIS MS USD 150526 PFXD 4.02 RFLT   | 0.00% | DUSWU02CRP5  |
| SOFRA                                                  |       |              |
| SWU02JBM4 CCP LONG IRS MS AUD 170935 RFXD 4.25 PFLT    | 0.00% | DUSWU02JBM4  |
| 6BBSW                                                  |       |              |
| 3 MONTH SOFR 2609 F                                    | 0.00% | DU00SFR26098 |
| 31750RH75 OC USD/HKD 140826 CALL STRIKE 7.8 BAA        | 0.00% | DU31750RH751 |
| ILS BNP PARIBAS                                        | 0.00% |              |
| 31750RGR2 OC USD/HKD 140826 CALL STRIKE 7.8 HSBC       | 0.00% | DU31750RGR23 |
| RON BNP PARIBAS                                        | 0.00% |              |
| EUR-BUND 2511 127.5                                    | 0.00% | DE000F2UPA08 |
| RUB BNP PARIBAS                                        | 0.00% |              |
| CZK BNP PARIBAS                                        | 0.00% |              |
| SWU028ZZ3 CCP SHORT OIS MS USD 190834 PFXD 3.595 RFLT  | 0.00% | DUSWU028ZZ3  |
| SOFRA                                                  |       |              |
| HKD BNP PARIBAS                                        | 0.00% |              |
| 31750R5R4 OC USD/SEK 261125 CALL STRIKE 10.2 BARC      | 0.00% | DU31750R5R41 |
| 31750RIV1 OC USD/HKD 240826 CALL STRIKE 7.8 HSBC       | 0.00% | DU31750RIV14 |
| PLN BNP PARIBAS                                        | 0.00% |              |
| 31750R8E0 OC EUR/USD 081025 PUT STRIKE 1.145 MORGANS   | 0.00% | DU31750R8E01 |
| 31750RI25 OC USD/HKD 140826 CALL STRIKE 7.8 GS         | 0.00% | DU31750RI254 |
| ZAR BNP PARIBAS                                        | 0.00% |              |
| 31750R8W0 OC EUR/USD 101025 PUT STRIKE 1.1315 BARC     | 0.00% | DU31750R8W09 |
| USDNOK MATURING 17/10/2025 (MFS)                       | 0.00% |              |
| NORDEA KREDIT REALKREDIT 1.00% 1/10/2050               | 0.00% | DK0002044718 |
| NYKREDIT REALKREDIT AS 1.50% 1/10/2053                 | 0.00% | DK0009527616 |
| 31750R8D2 OC AUD/USD 081025 PUT STRIKE 0.625           | 0.00% | DU31750R8D28 |
| GOLDMAN                                                |       |              |
| MS SGD CCP                                             | 0.00% |              |
| 31750R8V2 OC AUD/USD 101025 PUT STRIKE 0.6175 HSBC     | 0.00% | DU31750R8V26 |
| 31750R9K5 OC AUD/USD 141025 PUT STRIKE 0.6225 BARC     | 0.00% | DU31750R9K51 |
| NYKREDIT REALKREDIT AS 1.00% 1/10/2050                 | 0.00% | DK0009524431 |
| TRY BNP PARIBAS                                        | 0.00% |              |
| NORDEA KREDIT REALKREDIT 1.50% 1/10/2050               | 0.00% | DK0002044122 |
| NYKREDIT REALKREDIT AS 1.50% 1/10/2050                 | 0.00% | DK0009513152 |
| NYKREDIT REALKREDIT AS 2.00% 1/10/2050                 | 0.00% | DK0009515876 |
| NYKREDIT REALKREDIT AS 1.50% 1/10/2052                 | 0.00% | DK0009528424 |
| JYSKE REALKREDIT A/S 1.50% 1/10/2050                   | 0.00% | DK0009396681 |

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|--------------------------------------------------------------|--------------------|
| NYKREDIT REALKREDIT AS 1.50% 1/10/2037                       | 0.00% DK0009504326 |
| JYSKE REALKREDIT A/S 1.50% 1/10/2037                         | 0.00% DK0009387771 |
| JYSKE REALKREDIT A/S 2.50% 1/10/2047                         | 0.00% DK0009382707 |
| REALKREDIT DANMARK 2.50% 1/04/2036                           | 0.00% DK0009292120 |
| NORDEA KREDIT REALKREDIT 2.50% 1/10/2047                     | 0.00% DK0002030683 |
| NYKREDIT REALKREDIT AS 2.50% 1/10/2036                       | 0.00% DK0009795627 |
| NYKREDIT REALKREDIT AS 2.50% 1/10/2047                       | 0.00% DK0009798803 |
| REALKREDIT DANMARK 2.50% 1/04/2047                           | 0.00% DK0009292559 |
| MORGANS ZAR CCP                                              | 0.00%              |
| JYSKE REALKREDIT A/S 2.00% 1/10/2047                         | 0.00% DK0009387698 |
| 31750R9L3 OC USD/SEK 141025 CALL STRIKE 10.125               | 0.00% DU31750R9L35 |
| MORGANS                                                      |                    |
| NYKREDIT REALKREDIT AS 2.50% 1/10/2050                       | 0.00% DK0009513665 |
| MS NOK CC                                                    | 0.00%              |
| HUF BNP PARIBAS                                              | 0.00%              |
| MS ILS CCP                                                   | 0.00%              |
| 317UA9UA7 SWPTION EUR 021025 CALL STRIKE 2.61 BARC           | 0.00% DU317UA9UA71 |
| 31750RI33 OC USD/HKD 140826 CALL STRIKE 7.85 GOLDMAN         | 0.00% DU31750RI338 |
| 317UAALA4 SWPTION USD 021025 CALL STRIKE 3.575 BAA           | 0.00% DU317UAALA43 |
| SWU02HET0 CCP SHORT OIS MS USD 250655 PFXD 3.93 RFLT SOFRA   | 0.00% DUSWU02HET0  |
| 31750RIW9 OC USD/HKD 240826 CALL STRIKE 7.85 HSBC            | 0.00% DU31750RIW99 |
| 317AUFDA2 SWPTION USD 141025 CALL STRIKE 3.375 BAA           | 0.00% DU317AUFDA22 |
| EUR BUND 2511 129.5 C                                        | 0.00% DE000F2UPA73 |
| 31750RG50 OC USD/HKD 140826 CALL STRIKE 7.85 HSBC            | 0.00% DU31750RG506 |
| 31750RH83 OC USD/HKD 140826 CALL STRIKE 7.85 BAA             | 0.00% DU31750RH835 |
| 317UAG9A5 SWPTION EUR 171025 CALL STRIKE 2.55 BARC           | 0.00% DU317UAG9A57 |
| SWU02D197 CCP LONG OIS MS JPY 190327 RFXD 0.75 PFLT TONAR    | 0.00% DUSWU02D197  |
| 31750RIG4 OC USD/HKD 240826 CALL STRIKE 7.85 BAA             | 0.00% DU31750RIG40 |
| SWU02HEU7 CCP SHORT OIS MS USD 270655 PFXD 3.96 RFLT SOFRA   | 0.00% DUSWU02HEU7  |
| SWU02A854 CCP SHORT OIS MS USD 280834 RFLT SOFRA PFXD 3.643  | 0.00% DUSWU02A854  |
| 31750RH42 OC USD/BRL 181125 CALL STRIKE 5.8 BAA              | 0.00% DU31750RH421 |
| 317UAGAA3 SWPTION EUR 171025 PUT STRIKE 2.75 BARC            | 0.00% DU317UAGAA32 |
| EURO BOBL 2512 FUT                                           | 0.00% DE000F1ZLHQ6 |
| US 10YR 2511 111 P                                           | 0.00% DU0USX511P35 |
| 317UAM1A0 SWPTION USD 271025 PUT STRIKE 3.85 GOLDMAN         | 0.00% DU317UAM1A04 |
| SWU02F3W9 CCP SHORT OIS MS USD 151154 PFXD 3.95913 RFLTSOFRA | 0.00% DUSWU02F3W9  |
| 10YR BD 2511 114 CO                                          | 0.00% DU0USX511C22 |
| 31750RFH5 OC USD/BRL 071125 CALL STRIKE 5.77 MORGANS         | 0.00% DU31750RFH59 |
| 31750RH67 OC USD/BRL 181125 PUT STRIKE 5.25 BAA              | 0.00% DU31750RH678 |
| SWU02EWD2 CCP SHORT OIS MS USD 151154 PFXD3.958841 RFLTSOFRA | 0.00% DUSWU02EWD2  |
| SWU02F3Z2 CCP SHORT OIS MS USD 151154 PFXD3.96415 RFLT SOFRA | 0.00% DUSWU02F3Z2  |
| USDZAR MATURING 17/10/2025 (MFS)                             | 0.00%              |
| US 10YR 2511 111.5 P                                         | 0.00% DU0USX511P27 |
| USDBRL MATURING 17/10/2025 (MFS)                             | 0.00%              |
| USX 10YR 2511 113.50                                         | 0.00% DU0USX511C30 |
| 31750RFF9 OC USD/BRL 071125 PUT STRIKE 5.22 MORGANS          | 0.00% DU31750RFF93 |
| SWU020NY6 CCP SHORT OIS MS USD 310528 PFXD3.66213 RFLT SOFRA | 0.00% DUSWU020NY6  |

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| MORGAN STANLEY GBP                                    | 0.00%              |
| SWU02CPU6 CCP SHORT OIS MS USD 150826 PFXD 3.905      | 0.00% DUSWU02CPU6  |
| RFLT SOFRA                                            |                    |
| 317UAM2A9 SWPTION USD 271025 CALL STRIKE 3.55         | 0.00% DU317UAM2A94 |
| GOLDMAN                                               |                    |
| 31750RMD6 OC USD/BRL 101225 CALL STRIKE 5.8 GOLDMAN   | 0.00% DU31750RMD62 |
| SWU02E7K4 CCP SHORT OIS MS CAD 010634 PFXD 3 RFLT     | 0.00% DUSWU02E7K4  |
| 1CDOR                                                 |                    |
| SWPCON783 BUY CDS USD 201225 CHINA AS BP BOA 1% BAA   | 0.00% DUSWPCON783  |
| USDMXN MATURING 17/10/2025 (MFS)                      | 0.00%              |
| 317UAFCA3 SWPTION USD 141025 PUT STRIKE 3.675 BAA     | 0.00% DU317UAFCA35 |
| SWU02EBL7 CCP SHORT OIS MS CAD 010633 PFXD 3 RFLT     | 0.00% DUSWU02EBL7  |
| 1CDOR                                                 |                    |
| 31750RME4 OC USD/BRL 101225 PUT STRIKE 5.275          | 0.00% DU31750RME46 |
| GOLDMAN                                               |                    |
| SWU02FZ79 CCP SHORT OIS MS USD 120335 PFXD 3.905 RFLT | 0.00% DUSWU02FZ79  |
| SOFRA                                                 |                    |
| CCS0904H1 XCCY USD/JPY 160931 RFLTSOFRA PFLTTONA-     | 0.00% DUCCS0904H15 |
| 43.09 CITI                                            |                    |
| SWU02DVC7 CCP SHORT OIS MS CAD 010633 PFXD 2.85 RFLT  | 0.00% DUSWU02DVC7  |
| 1CDOR                                                 |                    |
| SWU02D5G7 CCP SHORT OIS MS CAD 010933 PFXD 2.88 RFLT  | 0.00% DUSWU02D5G7  |
| 1CDOR                                                 |                    |
| SWU020NQ3 CCP SHORT OIS MS USD 310528 PFXD3.69116     | 0.00% DUSWU020NQ3  |
| RFLT SOFRA                                            |                    |
| 3MO EUR EURIBOR 2027                                  | 0.00% GB00JH6LTC25 |
| SWPCONP18 BUY CDS USD 201225 PHILIPPINES AS BP BPS 1% | 0.00% DUSWPCONP18  |
| BNP                                                   |                    |
| SWU02IO42 CCP SHORT OIS MS USD 170928 PFXD 3.75 RFLT  | 0.00% DUSWU02IO42  |
| SOFRA                                                 |                    |
| SWPCONUE4 BUY CDS USD 201230 SOUTH KOREA GOVT 1%      | 0.00% DUSWPCONUE4  |
| MORGANS                                               |                    |
| SWU02CKT4 CCP SHORT OIS MS USD 150534 PFXD3.85961     | 0.00% DUSWU02CKT4  |
| RFLT SOFRA                                            |                    |
| SWU02FNN7 CCP SHORT OIS MS USD 040335 RFLT SOFRA      | 0.00% DUSWU02FNN7  |
| PFXD 3.9075                                           |                    |
| SWU02GCR8 CCP SHORT OIS MS USD 240335 PFXD 3.93 RFLT  | 0.00% DUSWU02GCR8  |
| SOFRA                                                 |                    |
| 3 MONTH SOFR 2606 F                                   | 0.00% DU00SFR26064 |
| SWU02D718 CCP LONG OIS MS EUR 111029 RFXD 1.79544     | 0.00% DUSWU02D718  |
| PFLTESTRON                                            |                    |
| SWU00SF83 CCP LONG IRS MS CZK 300129 RFXD 1.9125 PFLT | 0.00% DUSWU00SF83  |
| 6PRIB                                                 |                    |
| SWPCONN10 BUY CDS USD 201225 PHILIPPINES AS 1% BNP    | 0.00% DUSWPCONN10  |
| US 5YR NOTE 2512 FUT                                  | 0.00% DU00USV25125 |
| SWU01V9Z2 CCP SHORT OIS MS CAD 201233 PFXD 3.25 RFLT  | 0.00% DUSWU01V9Z2  |
| 1CDOR                                                 |                    |
| SWPCON759 BUY CDS USD 201225 INDONESIA AS BP MYC 1%   | 0.00% DUSWPCON759  |
| MS                                                    |                    |
| SWU028MD6 CCP SHORT OIS MS USD 060834 PFXD 3.795      | 0.00% DUSWU028MD6  |
| RFLT SOFRA                                            |                    |
| SWU02F6N6 CCP SHORT OIS MS USD 151154 PFXD 4.12982    | 0.00% DUSWU02F6N6  |
| RFLTSOFRA                                             |                    |
| SWU02HF36 CCP SHORT OIS MS USD 290955 PFXD 4.005 RFLT | 0.00% DUSWU02HF36  |
| SOFRA                                                 |                    |
| SWU02F762 CCP SHORT OIS MS USD 151154 PFXD 4.11647    | 0.00% DUSWU02F762  |
| RFLTSOFRA                                             |                    |
| SWU02KEO4 CCP LONG IRS BARC KRW 180336 RFXD 2.75      | 0.00% DUSWU02KEO4  |
| PFLT 3KSDA                                            |                    |
| SWU02CLH9 CCP SHORT OIS MS USD 150534 RFLT SOFRA      | 0.00% DUSWU02CLH9  |
| PFXD3.83603                                           |                    |

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| SWPCONLY0 BUY CDS USD 200630 SOUTH KOREA GOVT 1%<br>GS          | 0.00% DUSWPCONLY0  |
| SWPCDD112 BUY CDS USD 201225 MALAYSIA GOVT AS BP<br>MYC 1% MS   | 0.00% DUSWPCDD112  |
| MORGAN STANLEY NZD                                              | 0.00%              |
| SWPCONLW4 BUY CDS USD 200630 SOUTH KOREA GOVT 1%<br>MS          | 0.00% DUSWPCONLW4  |
| SWU02DU38 CCP LONG OIS MS EUR 111029 RFXD 1.92272<br>PFLT ESTRO | 0.00% DUSWU02DU38  |
| US 30Y BOND 2512 FUT                                            | 0.00% DU00USB25127 |
| SWU02K0G6 CCP LONG IRS MS AUD 180336 RFXD 4.25 PFLT<br>6BBSW    | 0.00% DUSWU02K0G6  |
| SWU02KDQ0 CCP SHORT OIS MS USD 151153 PFXD 4.1 RFLT<br>SOFRA    | 0.00% DUSWU02KDQ0  |
| SWU02CNJ3 CCP LONG OIS MS EUR 111029 RFXD 2.02754<br>PFLT ESTRO | 0.00% DUSWU02CNJ3  |
| CCS0312J3 XCCY USD/JPY 171226 RFLT SOFRA PFLT TONA -41<br>CITI  | 0.00% DUCCS0312J35 |
| SWU02J830 CCP SHORT OIS BARC SGD 170935 RFLT SORAD<br>PFXD 2    | 0.00% DUSWU02J830  |
| SWU02F3E9 IRS BNP CNY 180331 RFXD 1.5 RFLT CNRR7                | 0.00% DUSWU02F3E9  |
| EUR BUND 2512 FUT                                               | 0.00% DE000F1ZLHP8 |
| SWU02CL06 CCP SHORT OIS MS USD 280229 RFLT SOFRA<br>PFXD3.85092 | 0.00% DUSWU02CL06  |
| MS CHF CCP                                                      | 0.00%              |
| 3MO EUR EURIBOR 2026                                            | 0.00% GB00J8WDXS35 |
| SWU025KY8 CCP SHORT OIS MS USD 050634 PFXD 4.08 RLFT<br>SOFRA   | 0.00% DUSWU025KY8  |
| SWU020VI2 CCP SHORT OIS MS CAD 010633 RFLT 1CDOR<br>PFXD 3.3    | 0.00% DUSWU020VI2  |
| SWU02CKS6 CCP SHORT OIS MS USD 280229 RFLT SOFRA<br>PFXD3.86166 | 0.00% DUSWU02CKS6  |
| CAN 5YR BND 2512 FU                                             | 0.00% DU00CGB25120 |
| SWU02L1T5 CCP SHORT IRS MS USD 171235 PFXD 3.75 RFLT<br>SOFRA   | 0.00% DUSWU02L1T5  |
| SWU021E32 CCP SHORT OIS MS CAD 150333 PFXD 3.25 RFLT<br>1CDOR   | 0.00% DUSWU021E32  |
| SWU02J2I3 CCP LONG OIS MS GBP 180331 RFXD 3.75 PFLT<br>SONIA    | 0.00% DUSWU02J2I3  |
| SWU02CXT0 CCP SHORT OIS MS CAD 010633 PFXD 3.18 RFLT<br>1CDOR   | 0.00% DUSWU02CXT0  |
| SWU022VR8 CCP SHORT OIS MS CAD 010933 PFXD 3.5 RFLT<br>1CDOR    | 0.00% DUSWU022VR8  |
| SWU01JYH1 CCP LONG IRS MS EUR 210937 RFXD 2.25 PFLT<br>6EUBO    | 0.00% DUSWU01JYH1  |
| FUTURES MARGIN-CAD                                              | 0.00%              |
| SWU025TK9 CCP LONG OIS MS USD 181226 RFXD 3.75 PFLT<br>SOFRA    | 0.00% DUSWU025TK9  |
| SWU02L1X6 CCP LONG IRS MS USD 171255 RFXD 3.75 PFLT<br>SOFRA    | 0.00% DUSWU02L1X6  |
| SWU021CU4 CCP LONG OIS MS CAD 181229 RFXD 1.9 PFLT<br>1CDOR     | 0.00% DUSWU021CU4  |
| SWU02L1O6 CCP SHORT IRS MS USD 171230 PFXD 3.75 RFLT<br>SOFRA   | 0.00% DUSWU02L1O6  |
| SWU02D148 CCP LONG OIS MS JPY 190332 RFXD 1 PFLT<br>TONAR       | 0.00% DUSWU02D148  |
| SWU02F267 LONG IRS SCB CNY 180331 RFXD 1.5 PFLT CNRR7           | 0.00% DUSWU02F267  |
| FUTURES MARGIN - AUD                                            | 0.00%              |
| SWU01NRY3 CCP SHORT IRS MS EUR 150333 PFXD 3% RFLT<br>6EUBO     | 0.00% DUSWU01NRY3  |
| EUR OAT 2512 FUT                                                | 0.00% DE000F1ZLHU8 |
| SWU02EL10 CCP LONG OIS MS JPY 170935 RFXD 1.25 PFLT<br>TONAR    | 0.00% DUSWU02EL10  |

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| SWU02AHF2 CCP LONG OIS MS JPY 190335 RFXD 1 PFLT<br>TONAR       | 0.00% DUSWU02AHF2   |
| SWU021CX8 CCP LONG OIS MS CAD 170630 RFXD 1.5 PFLT<br>1CDOR     | -0.01% DUSWU021CX8  |
| SWU020E18 CCP LONG OIS MS GBP 170627 RFXD 3 PFLT<br>SONIO       | -0.01% DUSWU020E18  |
| PEN BNP PARIBAS                                                 | -0.01%              |
| US ULTRA BOND 2512 F                                            | -0.01% DU00USU25127 |
| SWU02J2E2 CCP LONG IRS MS AUD 180331 RFXD 3.5 PFLT<br>6BBSW     | -0.01% DUSWU02J2E2  |
| SWAP MATURING 25/03/2028 (CBAN90)                               | -0.01%              |
| SWU02GM22 CCP SHORT OIS MS USD 270927 PFXD 3.472607<br>RFLTSOFR | -0.01% DUSWU02GM22  |
| FUTURES MARGIN-JPY                                              | -0.01%              |
| CBA NZD MARGIN ACCOUNT                                          | -0.01%              |
| SWU022IB8 CCP LONG OIS MS JPY 180934 RFXD 1 PFLT<br>TONAR       | -0.01% DUSWU022IB8  |
| SWU01E2C8 CCP LONG OIS MS JPY 170331 RFXD 0 PFLT<br>TONAR       | -0.01% DUSWU01E2C8  |
| SWU02IAI6 CCP LONG IRS MS EUR 270550 RFXD 0.451 PFLT<br>6EUBO   | -0.01% DUSWU02IAI6  |
| SWAP MATURING 23/03/2028 (WPAC40)                               | -0.01%              |
| SWAP MATURING 20/03/2028 (NBNZ40)                               | -0.02%              |
| UNITEDHEALTH GROUP INC 311025 4.08 REPO                         | -0.02% DU0RE25O3117 |
| MORGAN STANLEY EUR                                              | -0.02%              |
| SWU021I12 CCP LONG OIS MS JPY 190644 RFXD 1 PFLT<br>TONAR       | -0.02% DUSWU021I12  |
| BUY NZD SELL AUD SETTLING 14-NOV-2025                           | -0.03%              |
| SWU02CL22 CCP SHORT IRS MS USD 150534 RFLT<br>SOFRAFXD3.846818  | -0.03% DUSWU02CL22  |
| MORGAN STANLEY USD                                              | -0.03%              |
| BUY NZD SELL AUD SETTLING 14-OCT-2025                           | -0.04%              |
| USD BNP PARIBAS                                                 | -0.09%              |
| NET CURRENT ASSETS                                              | -0.09%              |
| UNITED STATES TREASURY 031025 4.36 REPO                         | -0.10% DU0RE25O0311 |
| CREDITORS                                                       | -0.14%              |
| NZDUSD MATURING 17/10/2025 (MFS)                                | -0.16%              |
| UNITED STATES TREASURY 091025 4.27 REPO                         | -0.34% DU0RE25O0923 |
| OUTSTANDING SETTLEMENTS                                         | -3.06%              |