

Offer name	AMOVA NZ INVESTMENT SCHEME	Offer number	OFR10608
Fund name	Amova Global Bond Fund	Fund number	FND470
Period disclosure applies [dd/mm/yyyy]	30/09/2025		
Asset name	% of fund net assets	Security code	
Buy Nzd:Sell Usd 23/10/2025		102.24% NZDUSD25296B	
Buy Usd:Sell Eur 08/12/2025		32.01% USDEUR25342B	
Japan Treasury Disc Bill 151225 0.00 Gb		7.95% JP1743311R95	
Buy Usd:Sell Jpy 15/12/2025		7.88% USDJPY25349B	
Buy Usd:Sell Jpy 26/11/2025		4.94% USDJPY25330B	
Treasury Certificates 131125 0.00 Gb		4.49% BE0312803753	
French Discount T-Bill 101225 0.00 Gb		3.37% FR0129132678	
Buy Usd:Sell Jpy 27/10/2025		3.16% USDJPY25300B	
Japan Treasury Disc Bill 271025 0.00 Gb		3.14% JP1743211R70	
Federal National Mortgage Association 151043 0.0 Tba		2.95% US01F0226A83	
Buy Usd:Sell Nzd 23/10/2025		2.86% USDNZD25296B	
Outstanding Settlement Receipts - USD		2.67% OSRECUSD	
French Discount T Bill 151025 0.00 Gb		2.62% FR0129132637	
French Discount T-Bill 261125 0.00 Gb		2.45% FR0129132660	
Federal National Mortgage Association 151043 0.00 Tba		2.35% US01F0526A56	
Fnma 30Yr Conventional 151046 0.0 Tba		2.04% US01F0606A83	
Buy Usd:Sell Cny 05/12/2025		1.95% USDCNY25339B	
Japan 5 Year Issue 201229 1.10 Gb		1.73% JP1051771R39	
Outstanding Settlement Receipts - EUR		1.63% USMSCOLL	
Future Margins-USD		1.59% FUTMUSD	
Buy Usd:Sell Aud 10/11/2025		1.55% USDAUD25314B	
BNP USD Coll Acct		1.52% USBPCOLL	
Government National Mortgage Association 2 151043 0.00 Tba		1.29% US21H0426A28	
Treasury Certificates 111225 0.00 Gb		1.26% BE0312807796	
Government National Mortgage Association 2 011053 5.50 Tba		1.17% US21H0526A19	
China Government Bond 150535 1.65 Gb		1.03% CND100098JS4	
Export Development Canada 180129 2.625 Gb		1.00% XS2748850687	
Kfw 101028 3.125 Gb		0.89% DE000A351MT2	
Italy Republic Of Government 010826 0.00 Gb		0.81% IT0005454241	
Federal National Mortgage Association 151046 0.00 Tba		0.81% US01F0426A65	
European Union 041229 1.625 Cb		0.80% EU000A3K7MW2	
Japan Government Of 200335 1.40 Gb		0.79% JP1103781R44	
Buy Usd:Sell Gbp 14/11/2025		0.78% USDGBP25318B	
Boa Usd Ccp		0.73% USDBACCP	
Federal National Mortgage Association 151043 0.00 Tba		0.73% US01F0306A11	
NZD BNP Paribas A/C		0.73% NZDBNPP	
Japan Government 200942 1.10 Gb		0.72% JP1201821NA5	
Japan Government Of 200344 1.60 Gb		0.71% JP1201881Q46	
Italy Republic Of Govt 010332 1.65 Gb		0.70% IT0005094088	
Government National Mortgage Association 011054 0.00 Tba		0.68% US21H0606A46	
Federal National Mortgage Association 151043 0.0 Tba		0.66% US01F0506A92	
European Union 041234 3.00 Gb		0.62% EU000A3K4ES4	
Federal National Mortgage Association 151043 0.00 Tba		0.61% US01F0326A74	
Oracle Corp 260930 4.45 Cb		0.57% US68389XDH52	
Oakc 202315Ra A 200738 Abs		0.55% US67121NAC65	
France Republic Of Government 250545 3.25 Gb		0.52% FR0011461037	
Bank Of America Corp 150929 5.819 Cb		0.51% US06051GLS65	
United States Treasury 021025 0.00 Gb		0.51% US912797MS31	

Government National Mortgage Association 2 151043 0.00 Tba	0.45% US21H0306A72
China Government Bond 250455 1.88 Gb	0.44% CND1000967K0
Spain Kingdom Of Government 300739 3.90 Cb	0.42% ES0000012L60
China People's Republic Of Government 250445 1.98 Gb	0.41% CND1000967J2
Buoni Poliennali Del Tes 010730 2.95 Gb	0.41% IT0005637399
Mars Inc 010335 5.20 Cb	0.40% US571676BA26
Drslf 202297A D1r 201038 Abs	0.37% US26248XAU81
Bank Series 19 Bn24 Class A3 171162 Abs	0.36% US06540VBB09
Rocc 2024Cntr A 131141 Abs	0.35% US74970WAA80
Fnma 30Yr Conventional 121053 6.5 Tba	0.34% US01F0626A48
Bfld 20255Mw A 101042 Abs	0.34% US088921AA90
Cfip Clo 2021-1 Ltd Series 21 1A Class A 200135 Abs	0.34% US12529QAC33
Pipk 20219A A1r 271038 Abs	0.34% US72134AA54
Brypk 202319A A1r 150438 Abs	0.34% US11765AAQ22
Mexico United Mexican States Government 231134 7.75 Gb	0.34% MX0MGO0000U2
Barclays Dryrock Issuance Trust Ser 23 2 Cl A 150828 Abs	0.33% US06742LBB80
Bbcms 20255C34 A3 150558 Abs	0.33% US07337BAC81
Japan Government 200952 1.40 Gb	0.33% JP1300761NA3
Buy Usd:Sell Mxn 14/11/2025	0.33% USDMXN25318B
Buy Aud:Sell Usd 02/10/2025	0.33% AUDUSD25275B
Acpl 20252 A 170933 Abs	0.33% AU3FN0100566
Buy Usd:Sell Idr 26/11/2025	0.32% USDIDR25330B
Hgmt 2025Hglr A 050245 Abs	0.32% US44216XAA37
Versus Securitization Trust Sr 21 8 Cl A2 251166 Abs	0.32% US92538GAB86
Eagle Funding 170830 Frn	0.31% USL2660VAA37
Talnt 20251A A 250538 Abs	0.31% US891950AA59
Trtn 20251 A1au 120357 Abs	0.31% AU3FN0095535
Hyundai Capital America 230628 4.90 Cb	0.31% US44891ADV61
Japan Government 200632 0.20 Gb	0.30% JP1103671N74
Amxca 2025 3 A 150432 Abs	0.30% US02582JKR04
Wfcit 2025A1 A 150530 Abs	0.29% US92970QAJ40
Durst 2025151 B 100842 Abs	0.29% US266895AC50
Bank5 20255Yr16 As 150863 Abs	0.28% US065934BF71
United Kingdom Of Great Britain And Northern 310753 1.50 Gb	0.28% GB00BM8Z2V59
Unicredit Spa 220931 Frn	0.28% IT0005669715
Bmo 2025C11 A5 150258 Abs	0.28% US05613XAC92
Bmo 20255C10 A3 150558 Abs	0.28% US05615BAC54
Jpmmt 2025Dsc1 A1 250965 Abs	0.28% US46593TAA07
Italy Republic Of Government 010338 3.25 Gb	0.28% IT0005496770
Fmcc Fncl 010553 4.50 Mbs Pool No Sd7563	0.27% US3132DVML61
Federal National Mortgage Association 141050 2.00 Tba	0.27% US01F0206A20
Irv 2025200P A 140347 Abs	0.27% US45006HAA95
Resi 20251 A 140956 Abs	0.26% AU3FN0097960
Fmacb 20251 A1 260457 Abs	0.26% AU3FN0098257
Jpmorgan Chase Comm Mort Sec Ser 2019 05b Class A 070639 Abs	0.26% US46651EAA29
P11 2025P11 A 120842 Abs	0.26% US69382VAA26
Bank Sr 2024 Bnk48 Cl A5 150934 Abs	0.26% US06541GAH02
Olmps 20251 A1l 101056 Abs	0.25% AU3FN0095428
Italy Republic Of Government 010426 0.00 Gb	0.25% IT0005437147
Jp Morgan Chase And Co 220430 5.581 Cb	0.25% US46647PEG72
Dclo 20211A A1r 151037 Abs	0.25% US25255DAL47
Tpg 2024Wlsc A 151129 Abs	0.25% US872973AA03
Buy Usd:Sell Sgd 13/11/2025	0.25% USDSGD25317B
Bravo 2025Nqm4 A1 250565 Abs	0.25% US10570QAE17
Bbcms 2025C35 A5 150758 Abs	0.25% US07337DAC48
Cx003205 Ccp Sell Cdx Usd 201229 Cdx.Na.Ig.43.V1 1% Baa	0.25% DU0CX0032057
Hwkpk 2023 1A Ar 200137 Abs	0.24% US417403AN28
Spain Kingdom Of Government 311032 2.55 Gb	0.24% ES0000012K61

Federal National Mortgage 1M2 250145 Abs	0.24% US20755JAC71
Neuberger Berman Clo Ltd Series 22 47A Class A 140435 Abs	0.24% US64135DAA37
Buy Usd:Sell Cad 09/12/2025	0.24% USDCAD25343B
Barclays Commercial Mortgage Sr 24 C30 Cl A5 151157 Abs	0.24% US05493YAE86
Bstn 20251C A 150644 Abs	0.24% US05615EAA38
Neub 202247A Ar 160435 Abs	0.23% US64135DAJ46
Republic Of Austria 200235 2.95 Gb	0.23% AT0000A3HU25
Nyc 2025 300P A 130742 Abs	0.23% US67121TAA79
Barclays Commercial Mrtg Sec Ser 2018 Tall Cls A 160337 Abs	0.23% US05548WAA53
Bmwlt 20251 A3 260628 Abs	0.22% US096912AD26
Vale Overseas Limited 280654 6.40 Cb	0.22% US91911TAS24
Ocpe 202512X B1 200138 Abs	0.22% XS3002398975
Bbcms 20255C36 A3 150858 Abs	0.22% US05556CAC47
Bfld 2025Ewest B 150642 Abs	0.22% US05494JAC45
Ge Healthcare Technologies Inc 150330 5.857 Cb	0.22% US36267VAH69
Bank 2022Bnk39 A4 150255 Abs	0.22% US06539VAJ70
Barclays Plc 080830 4.918 Cb	0.21% XS2662538425
Jpmcc 2025Nslb A 050642 Abs	0.21% US46659JAA34
Ntt Finance Corp 160728 4.62 Cb	0.21% US62954WAQ87
Aercap Ireland Capital Dac 210727 3.65 Cb	0.21% US00774MAB19
Mt Bank Corporation 080731 Frn	0.21% US55261FAY07
Belgium Kingdom 220635 3.10 Gb	0.21% BE0000363722
Skandinaviska Enskilda 170833 Frn	0.20% XS2668512515
Natwest Group Plc 260230 0.78 Cb	0.20% XS2307853098
Oracle Corp 260932 4.80 Cb	0.20% US68389XDK81
Bank5 20255Yr15 A3 150630 Abs	0.20% US065924AG73
Truist Bank 200527 Frn	0.20% US89788JAE91
Honda Auto Receivables Sr 23 4 Cl A3 210628 Abs	0.20% US438123AC59
Pipk Sr 2020 5A Cl A1r 201037 Abs	0.20% US72133PAL76
Verus Securitization Tr Series 21 7 Class A1 251066 Abs	0.20% US92538QAA85
Morgan Stanley 200429 5.164 Cb	0.20% US61747YFD22
Aurium Clo Se 8X Cl Cr 161038 Abs	0.20% XS3148206900
Arini 7X D 150139 Abs	0.20% XS3190384001
Arini 7X B 150139 Abs	0.20% XS3190382567
Barclays Plc 250231 Frn	0.19% US06738ECY95
Rock Trust Ser 24 Cntr D 131141 Abs	0.19% US74970WAG50
Fannie Mae Cas Series 24 R04 Cl 1M2 250544 Abs	0.19% US20753GAC50
Dsv Finance Bv 061130 3.25 Cb	0.19% XS2932834604
Bx 2025Tail A 150635 Abs	0.19% US123912AA54
Bx Commercial Mortgage Tr Sr 24 XI 4 Cl A 150239 Abs	0.19% US05611VAA98
Deutsche Bank Ag 050930 5.00 Cb	0.19% DE000A30VT06
Bank Of America Corp 250429 5.202 Cb	0.19% US06051GLG28
Msrn 2025Dsc1 A1 250370 Abs	0.19% US61790VAA52
Buy Usd:Sell Krw 10/12/2025	0.19% USDKRW25344B
Fnr 202511 Fb 250355 Abs	0.19% US3136BUZ452
Eart 20253A A3 160729 Abs	0.18% US30166XAC83
Bmo 20255C11 A3 150758 Abs	0.18% US096941AC30
Spain Kingdom Of Government 300428 1.40 Gb	0.18% ES0000012B39
Buy Usd:Sell Thb 17/12/2025	0.18% USDTHB25351B
Japan Government 200362 1.00 Gb	0.18% JP1400151N57
Banco Santander Sa 020429 Frn	0.18% XS2908735504
Bank Series 24 Bnk 47 Class A5 150657 Abs	0.18% US06540GAV05
Deutsche Bank Ag 160629 Frn	0.18% DE000A4DFH60
Volkswagen Bank Gmbh 190628 2.75 Cb	0.18% XS3099828355
Corda 3X B1r3 260538 Abs	0.18% XS3015758587
Armda 9X B 301039 Abs	0.18% XS3148251955
Harvt 37X B 150139 Abs	0.18% XS3192948563
Fannie Mae Remic Trust Ser 24 R02 Class 1M2 250244 Abs	0.18% US20754GAE08
Onslow Bay Financial Llc Ser 21 Nqm4 Cl A1 251061 Abs	0.18% US67115DAA00
Bank5 20255Yr14 A3 150458 Abs	0.17% US06604MAC29

Unicredit Spa 160729 Frn	0.17% IT0005631822
Commonwealth Bank Aust 260837 Frn	0.17% XS3156297213
Metr 2025 1 A 151031 Abs	0.17% AU3FN0096616
Morgan Stanley 220728 3.591 Cb	0.17% US61744YAK47
Bank Of Nova Scotia 171225 1.25 Cb	0.17% XS2404577681
Sse Plc 190630 4.00 Frn	0.17% XS3095384809
Bfld 2024Univ A 151129 Abs	0.17% US08861RAA95
Ba Credit Card Trust Series 22 A2 Class A2 170428 Abs	0.17% US05522RDF29
Sdart 20251 A3 160129 Abs	0.16% US80288DAC02
Wallonie State Of 140138 2.875 Lb	0.16% BE0002877588
Indonesia Republic Of Government 110128 3.50 Gb	0.16% US455780CD62
Bacardi Ltd 150528 4.70 Cb	0.16% US067316AF68
Traton Finance Lux Sa 140128 3.375 Cb	0.16% DE000A3L69X8
Buy Usd:Sell Myr 06/11/2025	0.16% USDMYR25310B
Ntt Finance Corp 160329 2.91 Cb	0.16% XS3100081093
Switzerland Confederation Of Govt 080428 4.00 Gb	0.16% CH0008680370
Stacr Remic Trust Sr 2024 Hqa2 Cl A1 250844 Abs	0.16% US35564NDY67
Jp Morgan Colat	0.16% USJPCOLL
Bx 2025Roic A 150330 Abs	0.16% US05593VAA17
Penta 20212X Br 150438 Abs	0.16% XS3019792582
Sndpe 14X B 200439 Abs	0.16% XS2997428144
Fnma 30 Year Conventional 010652 4.50 Mbs Pool No Ra7541	0.16% US3133KPLW67
Nykredit Realkredit As 190129 4.625 Cb	0.16% DK0030512421
Tikeh 4X Dr 151039 Abs	0.16% XS3167364838
Norddeutsche Landesbank 021028 Frn	0.16% DE000NLB51T6
Brgpt 9X B 151039 Abs	0.16% XS3135679150
Prkcm Trust Ser 21 Afc2 Cl A1 Abs	0.16% US69361JAA43
Buy Eur:Sell Usd 01/10/2025	0.15% EURUSD25274B
Air Lease Corp 010228 5.30 Cb	0.15% US00914AAU60
Aust Nz Banking Group 310735 Frn	0.15% XS2986720907
Generate Clo Ltd Sr 24 15A Cl A 200737 Abs	0.15% US37147XAA19
Government National Mortgage Association 2 151043 0.0 Tba	0.15% US21H0326A37
Pfizer Netherlands Intl 190529 2.88 Cb	0.15% XS3019313363
Continental Ag 221128 2.88 Cb	0.15% XS3075393499
Obx 2021 Nqm2 Trust Series 21 Class A1 250561 Abs	0.15% US670857AA93
Broadcom Inc 150228 1.95 Cb	0.15% US11135FBE07
Glm 20196A Ar2 200435 Abs	0.15% US38137WAY12
Poland Government Bond 251035 5.00 Gb	0.15% PL0000118188
Buy Usd:Sell Pln 23/10/2025	0.15% USDPLN25296B
Bank5 Ser 24 5Yr11 Cl A3 151157 Abs	0.15% US06644WBD92
Mt Bank Corporation 160136 Frn	0.15% US55261FAV67
Huntington Bancshares Inc 020235 5.709 Cb	0.15% US446150BD56
Buy Usd:Sell Chf 22/10/2025	0.15% USDCHF25295B
Jpmmt 2024Vis1 A1 250764 Abs	0.15% US465970AA90
Wells Fargo Commercial Mor Ser 24 1Chi Cl A 150735 Abs	0.15% US95003PAA93
Morgan Stanley 181030 4.654 Cb	0.15% US61747YFU47
Cifc Funding Ltd Ser 23 3A Class A 200137 Abs	0.15% US12598YAA64
Malaysia Government 150433 3.844 Gb	0.15% MYBMX1300040
Singapore Republic Of Government 010335 2.75 Gb	0.15% SGXF25686589
Bank 2025Bnk50 A5 150568 Abs	0.15% US064908AH91
Citigroup Inc 130230 5.174 Cb	0.15% US172967PF20
Jpmcc Sr 2024Omni Cl A 051039 Abs	0.15% US46593JAA25
Spain Kingdom Of Government 300743 3.45 Gb	0.14% ES0000012K95
Gnma Ii 30 Year Single Family 201052 4.50 Mbs Pool Ma8347	0.14% 36179XHY5
Government National Mortgage Association 2 011043 0.00 Tba	0.14% US21H0226A46
Mad 2025 11Md C 151042 Abs	0.14% US55616AAE73
Cousins Properties Lp 150730 5.25 Cb	0.14% US222793AC56
Alimentation Couche-Tard 290928 4.15 Cb	0.14% US01626PAW68
Mswf Commercial Mortgage Trust Sr 23 2 Cl A2 151256 Abs	0.14% US55361AAR59

Ford Credit Auto Owner Trust Ser 24 1 Class A 150836 Abs	0.14% US34533BAA89
Ir233404 Ccp Short Irs Baa Eur 190356 Pfxd 2.61 Rflt 6Eubo	0.14% DU0IR2334047
M And T Bank Corp 301029 7.4130 Cb	0.14% US55261FAS39
Commerzbank Ag 060630 Frn	0.14% DE000CZ45ZU8
Hy 2025Sprl A 130140 Abs	0.14% US44855PAA66
Gnma Ii 30 Year Single Family 151050 2.00 Mbs Pool Number	0.14% US21H0206A81
Bpce Sa 290928 6.00 Cb	0.14% FR001400CVU9
Bmo Mortgage Trust Sr 24 C8 Cl A5 150956 Abs	0.14% US05593HAD61
Aque 202514X B 250139 Abs	0.14% XS3173759567
Amprion Gmbh 300929 2.75 Cb	0.14% DE000A460N20
Babson Clo Ltd Series 24 1A Class D 200137 Abs	0.14% US06763VAG05
Fnma 30 Year Conventional 011152 5.5 Mbs Pool No Cb5087	0.13% US3140QQUM54
Elm22 20231 A Ar 170438 Abs	0.13% US29001YAJ29
United Kin Of Great Britain And Nort Ire Gov 220144 3.25 Gb	0.13% GB00B84Z9V04
Sodexo Inc 150830 5.15 Cb	0.13% US833794AC42
Cencora Inc 220528 2.88 Cb	0.13% XS3071246295
Nyc 20253Bp B 150242 Abs	0.13% US67120UAC18
Bx Trust Series 24 Bio Class A 150241 Abs	0.13% US05612AAA43
Ubs Group Ag 031126 0.25 Cb	0.13% CH1142231682
Durst 2025151 C 100842 Abs	0.13% US266895AE17
Broadcom Inc 150429 4.00 Cb	0.13% US11135FBR10
Fnma 30 Year Conventional 010952 5.50 Mbs Pool No Cb4693	0.13% US3140QQGB55
Ellington Loan Acquisition Ser 21 1 Class A3 250266 Abs	0.13% US31574XAA63
Bank5 20245Yr10 A3 151057 Abs	0.13% US06604AAF12
Msci Inc 150231 3.875 Cb	0.13% US55354GAL41
Gnma 30 Year Sigle Family 200952 4.50 Mbs Pool Ma8268	0.13% US36179XFH44
Perusahaan Penerbit Surat Berharga Syariah Ne 290326 4.55 Gb	0.13% US71567RAF38
Verus Securitization Trust Series 24 1 Class A1 250169 Abs	0.13% US92540EAA10
Boa Aud Ccp	0.13% AUDBACCP
Fnma 30 Year Conventional 011252 6.00 Mbs Pool No Fs3440	0.12% US3140XJZE67
Fhr 5502 Fg 250255 Abs	0.12% US3137HJSY42
Credit Suisse Group Ag 140128 0.65 Cb	0.12% CH0517825276
Colt Funding Llc Sr 24 Inv1 Cl A1 251268 Abs	0.12% US12672RAA05
Cellnex Finance Company Sa 240129 3.625 Cb	0.12% XS2826616596
Canada (Govt Of) 010641 4.0 Gb	0.12% CA135087YQ12
Verus 2025Inv1 A1 250270 Abs	0.12% US924929AC62
Synopsis Inc 010432 5.00 Cb	0.12% US871607AD97
Connecticut Avenue Securities Ser 24 R05 Cl 2M2 250744 Abs	0.12% US20754XAC74
Saudi Arabian Oil Co 170734 5.25 Cb	0.12% XS2861550817
Fnma Fncl 010151 2.50 Mbs Pool No Fm5525	0.12% US3140X9D770
Anheuser Busch Inbev Sa 190533 3.38 Cb	0.12% BE6364524635
Eurobank Sa 070728 Frn	0.12% XS3110850347
Austria Republic Of Government 201028 0.00 Gb	0.12% AT0000A2VB47
Jpmorgan Chase Co 240131 Frn	0.12% US46647PEV40
Fnma Fncl 011150 2.50 Mbs Pool No Fs4481	0.12% US3140XK6T25
Dominion Energy Inc 150528 4.60 Cb	0.12% US25746UDY29
Enel Spa 241181 3.35 Cb	0.12% XS1713463559
Bnp Paribas Sa 300928 1.904 Cb	0.12% US09659W2M50
Orange Sa 190529 2.75 Cb	0.12% FR001400ZOS9
Citibank Credit Insurance Trust Ser 23 A1 Cl A1 081227 Abs	0.12% US17305EGW93
Bank5 20255Yr13 As 150158 Abs	0.12% US06650CAP86

Gmf Floorplan Owner Revolving Trust Se 23 1 Cl A1 150628 Abs	0.12% US361886CR36
Rr Ltd Series 23 26A Class A1r 150438 Abs	0.12% US74989MAN11
Cim 2025I1 A2 251069 Abs	0.12% US12571DAB10
Avolon Holdings Fndg Ltd 150128 4.95 Cb	0.12% US05401AAW18
Bpce Sa 130142 1.50 Cb	0.12% FR0014005V34
Hsbc Holdings Plc 190536 Frn	0.12% XS3073350269
Nbn Co Ltd 160930 4.15 Cb	0.12% US62878U2K72
Hca Inc 010431 5.45 Cb	0.12% US404119CT49
Wells Fargo Commercial Mtge Tr Ser 20 C58 Cl A4 150753 Abs	0.12% US95002UAJ07
Abn Amro Bank Nv 160627 1.542 Cb	0.11% US00084DAU46
Agence Francaise De Developpement Epic 290931 0.125 Gb	0.11% FR0014005NA6
Ubs Group Ag 120230 Frn	0.11% CH1414003454
Societe Generale Sa 100129 6.446 Cb	0.11% US83368RBR21
Ing Groep Nv 161132 1.00 Cb	0.11% XS2407529309
Cific Funding Ltd Ser 23 3A Class B 200137 Abs	0.11% US12598YAE86
Bank Ser 23 Bnk45 Clas Asb 150256 Abs	0.11% US06541BBC19
Ford Motor Co 170527 5.85 Cb	0.11% US345397E748
Wells Fargo Commercial Mort Ser 24 C63 Cls A5 150857 Abs	0.11% US94990FAE16
Freddie Mac Stacr Trust Ser 24 Dna2 Class Abs 250544 Abs	0.11% US35564NCX93
Italy Republic Of Government 010952 2.15 Gb	0.11% IT0005480980
1988 Clo Ltd Sr 24 4A Class D 150437 Abs	0.11% US68252EAJ01
Mexico City Arpt Trust 311046 5.50 Cb	0.11% USP6629MAB83
Fnma 30 Year Conventional 010845 4.00 Mbs Pool No Fm2971	0.11% US3140X6JR36
Cedar Funding Ltd Sr 18 9A Cl Ar 200737 Abs	0.11% US15033EAN85
Spain Kingdom Of Government 311046 2.90 Gb	0.11% ES00000128C6
Buy Usd:Sell Czk 01/12/2025	0.11% USDCZK25335B
Hsbc Holdings Plc 191128 Frn	0.11% US404280EM70
Czech Republic Government 300535 3.50 Gb	0.11% CZ0001006431
Benchmark Mortgage Trust Series 23 B39 Class A5 170756 Abs	0.11% US081925AD15
Motability Operations Gr 240729 3.63 Cb	0.11% XS2742660157
Indonesia Republic Of Government 150234 6.625 Gb	0.11% IDG000023607
Bmo 2025C11 As 150258 Abs	0.11% US05613XAG07
Glencore Funding Llc 040429 5.371 Cb	0.11% US378272BS65
Bmo Mortgage Trust Series 24 5C5 Class A3 150257 Abs	0.11% US05593RAC60
Ny 2025299P B 100235 Abs	0.10% US62957FAC32
Dp World Crescent Ltd 080535 5.50 Cb	0.10% XS3066663124
Italy Republic Of Government 010943 4.45 Gb	0.10% IT0005530032
Gnma Ii 30 Year Single Family 200350 3.00 Mbs Pool No Ma6541	0.10% US36179VHS25
Coca-Cola Europacific 030631 3.13 Cb	0.10% XS3085615428
Raiffeisen Bank International Ag 030130 3.875 Cb	0.10% XS2893858352
Finland Republic Of Government 150932 1.50 Gb	0.10% FI4000523238
Great Wolf Trust Series 24 Wolf Class A 150339 Abs	0.10% US39152MAA36
Wcore 2024Core A 151141 Abs	0.10% US951913AA08
Mswf 20232 A5 151256 Abs	0.10% US55361AAU88
Morgan Stanley 160130 5.173 Cb	0.10% US61747YFK64
Owens Corning 150230 3.50 Cb	0.10% US690742AM39
Veralto Corp 180928 5.35 Cb	0.10% US92338CAD56
Mvew 20161A Ar2 140433 Abs	0.10% US62432FAS39
Belgium Kingdom Og Government 220655 3.50 Gb	0.10% BE0000361700
Mars Inc 010330 4.80 Cb	0.10% US571676AY11
Macquarie Airfinance Hld 270328 5.20 Cb	0.10% US55609NAF50
Dolp Trust Se 21 Nyc Cl A 100541 Abs	0.10% US23345LAA70
Piraeus Bank Sa 031228 Frn	0.10% XS3085616079
Rogers Communications Inc 150229 5.00 Cb	0.09% US775109DE81
Preston Ridge Partners Mortgage Sr 23 Nqm3 Cl A1 251168 Abs	0.09% US69380TAA97
Aib Group Plc 300531 2.875 Cb	0.09% XS2230399441

Thailand Kingdom Of Government 170655 4.00 Gb	0.09% TH0623A35601
Irv 2025200P D 140347 Abs	0.09% US45006HAG65
Ubs Group Ag 110831 Frn	0.09% CH1474856957
Wells Fargo Commercial Mortgage Ser 24 1Chi Cl B 150735 Abs	0.09% US95003PAC59
Fnma 30 Year Conventional 010650 2.50 Mbs Pool Ca6032	0.09% US3140QDV275
Jpy Boa Ccp	0.09% JPYBACCP
State Of Israel 190230 5.375 Gb	0.09% US46514Y8A80
Fnma 30 Year Conventional 011051 2.50 Mbs Pool Cb1805	0.09% US3140QMAF10
Verus Securitization Trust Series 24 5 Class A1 250669 Abs	0.09% US92540HAA41
Verus 20221 A3 250167 Abs	0.09% US92538WAC10
Mars Inc 010332 5.00 Cb	0.09% US571676AZ85
Ntt Finance Corp 160730 4.88 Cb	0.09% US62954WAS44
Coventry Bldg Society 291029 3.13 Cb	0.09% XS2925933413
Halseyptpoint Clo Ltd Series 20 2A Class Br 200737 Abs	0.09% US40638TAN28
Solventum Corp 010329 5.40 Cb	0.09% US83444MAP68
Netflix Inc 151129 5.375 Cb	0.09% US64110LAU08
Motability Operations Group Plc 170130 4.00 Cb	0.09% XS2838537566
Fnma 30 Year Convention 010148 4.00 Mbs Pool Bh9216	0.09% US3140GYG299
Hy 2025Sprl D 130140 Abs	0.09% US44855PAG37
Raiffeisen Bank International Ag 270128 5.75 Cb	0.09% XS2547936984
Bmo 20245C7 A3 151157 Abs	0.09% US09660WAU53
Corebridge Global Funding 240629 5.20 Cb	0.09% US00138CBA53
Westinghouse Air Brake 290530 4.90 Cb	0.09% US960386AS98
Canada Government 011248 2.75 Gb	0.09% CA135087D358
Indonesia Government 150730 6.50 Gb	0.09% IDG000024605
Gxo Logistics 060529 6.25 Cb	0.09% US36262GAF81
Navient Student Loan Trust Series 17 2A Class A 271266 Abs	0.09% US63939RAA23
Informa Plc 231027 3.00 Cb	0.09% XS2919101498
Korea Republic Of Government 100629 1.875 Gb	0.09% KR103502G966
Credit Suisse Group Ag 010329 7.75 Cb	0.09% CH1214797172
Fannie Mae Cas Series 24 R01 Class 1M2 250144 Abs	0.08% US20753UAB61
Harvest Us Clo Sr 24 1A Class D 180437 Abs	0.08% US41755WAJ99
Tikehau Us Clo Iii R Ltd Series 22 2A Class C1r 200136 Abs	0.08% US88676NAW74
France Republic Of Government 250566 1.75 Gb	0.08% FR0013154028
Ford Motor Credit Company Llc 050327 5.80 Cb	0.08% US345397D831
Arese 21X B 150438 Abs	0.08% XS2988590688
Lex Mortgage Trust A 131033 Abs	0.08% US52885AAA60
Credit Suisse Group Ag 120129 3.869 Cb	0.08% US225401AF50
Morgan Stanley Capital I Trust Ser 21 L5 Cls A4 150431 Abs	0.08% US61691YAJ01
Cargill Inc 240430 3.875 Cb	0.08% XS2610788569
Huntington Bancshares 150131 Frn	0.08% US446150BE30
Banco Santander Sa 220429 3.875 Cb	0.08% XS2806471368
Ir243160 Ccp Short Irs Baa Eur 171255 Pfxd 2.25 Rflt 6Eubo	0.08% DU0IR2431603
Ald Sa 220227 3.875 Cb	0.08% FR0014000457
Gnmai 30 Year Single Family 201049 3.00 Mbs Pool Ma6218	0.08% US36179U4B51
Sumitomo Mitsui Financial Grp Inc 231029 0.632 Cb	0.08% XS2066392452
Huntington Bancshares Inc 210829 6.208 Cb	0.08% US446150BC73
Italy Republic Of Government 011053 4.50 Gb	0.08% IT0005534141
Spain Kingdom Of Government 300766 3.45 Gb	0.08% ES00000128E2
Cooperative Rabobabk Ua 311249 4.625 Cb	0.08% XS1877860533
Cas Sr 2024R06 Cl 1M2 250944 Abs	0.08% US20755RAC97
Ge Capital Uk Funding 180133 5.875 Cb	0.08% XS0340495216
International Flavors And Fragrances Inc 011130 2.30 Cb	0.08% US459506AQ49
Bnp Paribas Sa 130127 1.323 Cb	0.08% US09659W2N34

Ir243231 Ccp Short Ois Baa Jpy 171235 Rflt Tonr Pfxd 1.25	0.08% DU0IR2432312
Ir224546 Ccp Long Irs Baa Usd 171033 Rfxd 4.28 Pflt Sofra	0.08% DU0IR2245466
Fnma 30 Year Conventional 011250 3.0 Mbs Pool No Sd7531	0.08% US3132DVLL70
Hyundai Capital America 170926 1.65 Cb	0.08% US44891ABZ93
Credit Agricole Cib London Branch 260127 1.247 Cb	0.08% US22535WAH07
Bx Commercial Mortgage Tr Sr 24 Airc Cl A 150839 Abs	0.08% US12433CAA36
Boa Cad Ccp	0.08% CADBACCP
Fannie Mae Cas Se 21 R03 Cl 1M2 251241 Abs	0.08% US20754AAB98
Bank Series 22 Bnk40 Class A4 150364 Abs	0.08% US06541LBG05
Fnma 30 Year Conventional 010352 2.00 Mbs Pool No Qd8103	0.08% US3133B6AC41
Irish Government 181032 0.35 Gb	0.08% IE00BMD03L28
Ir243183 Ccp Long Ois Baa Gbp 171227 Rfxd 4 Pflt Sonio	0.08% DU0IR2431835
Netherlands Kingdom Of Government 150734 2.5 Gb	0.08% NL0015001XZ6
Romania 240335 5.75 Gb	0.07% XS2908633683
Equinix Eu 2 Financing C 190529 3.25 Cb	0.07% XS3073596341
Quanta Services Inc 090827 4.75 Cb	0.07% US74762EAK82
Korea Republic Of Government 101229 1.375 Gb	0.07% KR103502G9C8
Gcat Sr 21 Nqm5 Class A2 260766 Abs	0.07% US36168KAC18
Buy Usd:Sell Ils 22/10/2025	0.07% USDILS25295B
Portugal Republic Of Government 150629 1.95 Gb	0.07% PTOTEXOE0024
Mexico United Mexican States Government 070536 6.00 Gb	0.07% US91087BAZ31
Barclays Plc 151225 6.125 Cb	0.07% US06738EBN40
Hungary 220528 6.125 Gb	0.07% XS2574267188
Fnma 30Year Convention 011148 5.00 Mbs Pool No Bm5538	0.07% US3140JAE186
Santander Uk Group Hldgs 220929 Frn	0.07% US80281LAX38
Societe Generale Sa 141226 1.488 Cb	0.07% US83368RAZ55
Imcd Nv 300430 3.625 Cb	0.07% XS2884003778
Ubs Group Ag 080230 5.428 Cb	0.07% US902613BJ61
Las Vegas Sands Corp 150628 5.63 Cb	0.07% US517834AM90
Mexico United Mexican States Government 090235 6.35 Gb	0.07% US91087BAV27
Indonesia Republic Of Government 150231 6.50 Gb	0.07% IDG000015207
Gnma2 Single Family 30 Yr Custom 201151 2.50 Mbs Pool 785764	0.07% US3622ABJH66
Danske Bank A S 010428 4.298 Cb	0.07% US23636ABC45
Credit Suisse Group Ag 240627 1.00 Cb	0.07% CH0483180946
Banco Santander Sr 140328 5.552 Cb	0.07% US05964HBA23
Futures Margin-JPY	0.07% FUTMJJPY
Glencore Funding Llc 120329 4.875 Cb	0.07% US378272AV04
Bx Commercial Mortgage Trust Se 24 XI5 Cl A 150339 Abs	0.07% US05612GAA13
Wells Fargo Commercial Mortgage Ser 21 C59 Cls A5 150454 Abs	0.07% US95003CAJ99
Relx Finance Bv 120631 3.75 Cb	0.07% XS2631867533
Dp World Crescent Ltd 180729 3.875 Cb	0.07% XS2026710553
E On International Finance Bv 070632 6.375 Cb	0.07% XS0148579666
Barclays Plc 100930 Frn	0.07% US06738ECU73
Banco Santander Sa 230228 3.80 Cb	0.07% US05964HAF29
Bank5 Sr 24 5Yr11 Cl As 151157 Abs	0.07% US06644WBL19
Us Bancorp 230130 5.384 Cb	0.07% US91159HJQ48
Permanent Tsb Group Holdings Plc 300629 6.625 Cb	0.06% XS2641927574
Fnma 30 Year Conventional 011152 6.0 Mbs Pool Cb5142	0.06% US3140QQWC54
Jp Morgan Mortgage Trust Sr 24 1 Cl A4 250654 Abs	0.06% US46657PAD50
Dte Energy Co 010727 4.95 Cb	0.06% US233331BM83
Hungary Government 260336 5.50 Gb	0.06% XS2744128369
Fnma 30 Year Convention 011152 6.00 Mbs Pool No Cb5143	0.06% US3140QQWD38

Buy Gbp:Sell Usd 14/11/2025	0.06% GBPUSD25318B
Occidental Petroleum Corp 150727 8.50 Cb	0.06% US674599DZ54
Volkswagen Bank Gmbh 030528 4.375 Cb	0.06% XS2617456582
Raizen Fuels Finance 250237 6.70 Cb	0.06% US75102XAE67
Gnma Ii 30 Year Single Family 201248 4.50 Mbs Pool Ma5652	0.06% US36179UH540
Us Bancorp 120629 5.775 Cb	0.06% US91159HJM34
Csail Commercial Mtge Trust Sr 21 C20 Class A3 170354 Abs	0.06% US22945EAU55
Cx003288 Ccp Sell Cdx Eur 200630 Itraxx Europe 1% Baa	0.06% DU0CX0032883
Raiffeisen Bank Intl 180232 Frn	0.06% XS3004031822
Logicor Financing Sarl 170130 1.625 Cb	0.06% XS2431318802
Obx Trust Sr 21 Nqm2 Cl A2 250561 Abs	0.06% US670857AB76
Rwe Ag 180655 Frn	0.06% XS3094762989
Ir236714 Ccp Short Irs Baa Eur 300745 Rflt 6Eubo Pfxd 3	0.06% DU0IR2367146
Hungary 210951 3.125 Cb	0.06% XS2388586583
Us 30Y Bond 2512 Fut	0.06% DU00USB25127
Electricite De France Sa 180731 5.875 Cb	0.06% XS0132424614
Electricite De France Sa 210928 4.50 Cb	0.06% US268317AU88
Royal Bank Of Scotland Group Plc 290626 6.00 Cb	0.06% US780097BQ34
Texas 2025Twr C 150442 Abs	0.06% US88231WAE57
Southern Power Co 011030 4.25 Cb	0.06% US843646AX87
3650R Commercial Mortgage Trust Sr 21 Pf1 Cl As 151154 Abs	0.06% US88581EAH45
Verus 2024Inv2 A1 260869 Abs	0.06% US92540NAA19
Kref Ltd Series 21 FI2 Class A 150239 Abs	0.06% US48275RAA59
Fnma 30 Year Conventional 010152 2.00 Mbs Pool Sd8188	0.06% US3132DWCZ41
Poland Republic Of Government 180354 5.50 Gb	0.06% US731011AZ55
Netherlands Kingdom Of The Government 150154 2.00 Gb	0.06% NL00150012X2
Nisource Inc 010729 5.20 Cb	0.06% US65473PAS48
Natwest Group Plc 230531 Frn	0.06% US639057AV00
Paf Spk9 A1a 150133 Abs	0.06% AU3FN0096178
General Motors Financial Company Inc 090427 5.00 Cb	0.06% US37045XDW39
Amgen Inc 020328 5.15 Cb	0.06% US031162DP23
T-Mobile Usa Inc 150427 3.75 Cb	0.06% US87264ABD63
Voya 20191A A1r 151037 Abs	0.05% US92917NAW83
SAUDI Arabia Kingdom Of Government 221030 3.25 Gb	0.05% XS2159975700
Poland Republic Of Government 180934 5.125 Gb	0.05% US731011AY80
Saudi International Bond 180733 4.875 Gb	0.05% XS2577135127
Ally Financial Inc 151127 7.10 Cb	0.05% US02005NBR08
Fnma 30 Year Conventional 011151 2.50 Mbs Pool Cb2045	0.05% US3140QMXX52
Versus Securitization Trust Sr 24 Inv1 Cl A2 250369 Abs	0.05% US92540FAB67
Bank Series 17 Bnk6 Class A4 150760 Abs	0.05% US060352AE10
Bmo Mortgage Trust Series 24 5C5 Class As 150257 Abs	0.05% US05593RAF91
Wells Fargo Commercial Mor Tru Ser 24 C63 Cl As 150857 Abs	0.05% US94990FAH47
Aomt Series 21 3 Class A1 250566 Abs	0.05% US03465EAA91
Hungary 230955 6.75 Gb	0.05% XS3101499773
Singapore Republic Of Govt 010933 3.375 Gb	0.05% SG3261987691
Imcd Nv 180928 4.875 Cb	0.05% XS2677668357
Bank5 Series 24 5Yr10 Class As 151057 Abs	0.05% US06604AAM62
Meiji Yasuda Life Insura 110954 Frn	0.05% US585270AD32
National Grid Plc 200128 0.163 Cb	0.05% XS2289408440
Oracle Corp 091132 6.25 Cb	0.05% US68389XCJ28
Netherlands Kingdom Of The Government 150138 0.00 Gb	0.05% NL0015000B11
Southern Co Gas Capital 150928 4.05 Cb	0.05% US8426EPAJ78
Venture Cdo Ltd Series 19 36A Class D 200432 Abs	0.05% US92332LAF67
Citigroup Inc 240728 3.668 Cb	0.05% US172967LP48
Netherlands Kingdom Of (Government) 150142 3.75 Gb	0.05% NL0009446418

Israel State Of Government 300432 1.3 Gb	0.05% IL0011806606
Logicor Financing Sarl 150727 1.625 Cb	0.05% XS2027364327
Penske Truck Leasing Co Lp 010729 5.25 Cb	0.05% US709599CA09
Korea Hydro And Nuclear Power Co Ltd 270727 4.25 Cb	0.05% USY4899GFA68
Natwest Group Plc 300928 5.516 Cb	0.05% US639057AF59
Singapore Republic Of Government 010528 2.625 Gb	0.05% SG31B7000002
Eart 20251A A2 150927 Abs	0.05% US30167MAB37
Eart 20251A A3 150828 Abs	0.05% US30167MAC10
Air Lease Corp 150126 2.875 Cb	0.05% US00914AAJ16
Ir234636 Ccp Long Irs Baa Usd 230628 Rfxd 3.367623 Pfltsotra	0.04% DU0IR2346363
Volkswagen Financial Services Nv 050726 1.125 Cb	0.04% XS2360602929
Caixabank Sa 180129 6.208 Cb	0.04% US12803RAA23
Wells Fargo And Co 230130 5.198 Cb	0.04% US95000U3J01
Qatar Petroleum 120741 3.125 Gb	0.04% XS2359548935
Jp Morgan Mortgage Trust Sr 21 6 Class A3 251051 Abs	0.04% US46653PAC14
Permanent Tsb Group Holdings Plc 100730 4.25 Cb	0.04% XS2797546624
Realty Income Corp 011125 4.625 Cb	0.04% US756109BE34
Fnma 30 Year Conventional 011151 2.50 Mbs Pool Fm9492	0.04% US3140XDRN88
Thailand Kingdom Of Government 200631 3.65 Gb	0.04% TH0623A3B608
Tpg 2024Wlsc B 151129 Abs	0.04% US872973AG72
Ir234635 Ccp Long Irs Baa Usd 240635 Rfxd 4.098119 Pfltsotra	0.04% DU0IR2346355
Can 10Yr Bnd 2512 Fu	0.04% DU00CGX25124
Constellation Software Inc 160229 5.158 Cb	0.04% US21037XAC48
Towd Point Mortgage Trust Sr 20 1 Cl A2a 250160 Abs	0.04% US89178WBB37
Steel Dynamics Inc 151027 1.65 Cb	0.04% US858119BN92
Versus Securitization Trust Sr 24 Inv1 Cl A1 250369 Abs	0.04% US92540FAA84
Nationwide Bldg Society 180328 Frn	0.04% XS3087807916
Gnma Ii 30 Year Single Family 201251 2.50 Mbs Pool 785788	0.04% US3622ABE995
Fidelity National Information Services Inc 031225 0.625 Cb	0.04% XS2085608326
Caixabank Sa 181126 0.375 Cb	0.04% XS2258971071
Abu Dhabi Crude Oil Pipeline Llc 021147 4.60 Sinking Fund	0.04% XS1709535097
General Motors Financial Company Inc 100626 1.50 Cb	0.04% US37045XDK90
Volksbank Wien Ag 230326 0.875 Cb	0.04% AT000B122080
Us Ultra Bond 2512 F	0.04% DU00USU25127
Gnma Ii 30 Year Single Family 201148 5.00 Mbs Pool Ma5597	0.04% US36179UGE64
Sumitomo Mitsui Trust Bank Ltd 090328 5.50 Cb	0.04% US86563VBH15
Marriott International Inc 151027 5.00 Cb	0.04% US571903BJ14
Ireland Government 181030 0.20 Gb	0.04% IE00BKFVC899
Bp Capital Markets Plc 030728 1.594 Cb	0.04% XS1851278777
Ontario Province Of 020641 4.65 Gb	0.04% CA683234B984
Philippines Republic Of The Government 290932 3.556 Gb	0.04% US718286CR66
Deutsche Bank Ag 191130 1.75 Cb	0.04% DE000DL19VS4
Raizen Fuels Finance 050354 6.95 Cb	0.04% US75102XAC02
Stacr 2024Dna3 A1 251044 Abs	0.04% US35564NEY58
Barclays Plc 310536 4.973 Cb	0.04% XS2831195644
Soc Gen Collateral	0.04% USSGCOLL
Orix Corp 010628 4.477 Cb	0.04% XS2583644146
Prosus Nv 080251 3.832 Cb	0.04% USN7163RAQ67
Ir233928 Ccp Long Irs Baa Usd 210532 Rfxd3.845191 Pflt Sofra	0.04% DU0IR2339285
Panama Republic Of Government 310136 6.875 Gb	0.04% US698299BW36
Ir243228 Ccp Short Ois Baa Jpy 171230 Rflt Tonar Pfxd 1	0.04% DU0IR2432288
Republic Of Indonesia 110133 4.85 Gb	0.04% US455780DR40
Gnma Ii 30 Year Single Family 200549 4.00 Mbs Pool G2 Ma5931	0.04% US36179USU78
Santander Uk Group Holdings Plc 100129 6.534 Cb	0.04% US80281LAT26

Ir236074 Ccp Long Irs Baa Usd 160740 Rfxd 4.57424 Pflt Sofra	0.04% DU0IR2360745
Asb Bank Limited 160429 3.19 Cb	0.04% XS2919279633
Ir228525 Ccp Short Ois Baa Jpy 020834 Pfxd 1.295 Rflt Tonar	0.03% DU0IR2285256
Shinhan Bank 120428 4.50 Cb	0.03% US82460EAV20
Indonesia Republic Of Government 150432 6.375 Gb	0.03% IDG000018706
Mt Bank Corporation 300735 Frn	0.03% US55261FAZ71
Dp World Crescent Ltd 260928 4.848 Cb	0.03% XS1883963990
Norinchukin Bank 090930 4.67 Cb	0.03% US656029AP07
Saudi Arabian Oil Co 170754 5.75 Gb	0.03% XS2861551898
Benchmark Mortgage Trust Se 23 V3 Cl A3 150756 Abs	0.03% US08163VAC19
Ing Groep Nv 280328 4.017 Cb	0.03% US456837BB82
Gnma Ii 30 Year Single Family 200119 5.00 Mbs Pool No Ma5712	0.03% US36179UKZ48
Logicor Financing Sarl 180729 4.25 Cb	0.03% XS2860968085
Indonesia Republic Of Government 150638 7.125 Gb	0.03% IDG000021809
Enbridge Inc 151128 6.00 Cb	0.03% US29250NBX21
Versus Securitization Trust Se 23 8 Cl A2 251268 Abs	0.03% US92540DAB10
Blackstone Property Partners Europe Holdings 291029 3.625 Cb	0.03% XS2471770862
Total Sa 291249 3.369 Cb	0.03% XS1501166869
Qatar Petroleum 120731 2.25 Gb	0.03% XS2357494322
Boa Collateral	0.03% USBACOLL
Nissan Auto Receivables Owner Trust Sr 23 B Cl A3 150328 Abs	0.03% US65480MAD56
Cheniere Corpus Christi Holdings Llc 300627 5.125 Cb	0.03% US16412XAG07
Mt Bank Corporation 160129 Frn	0.03% US55261FAU84
Preston Ridge Partners Mortg Ser 23 Nqm3 Class A2 251168 Abs	0.03% US69380TAB70
United Kingdom Of Great Britain And Northern 220768 3.50 Gb	0.03% GB00BBJNQY21
Galaxy Pipeline Assets Bidco Ltd 310336 2.625 Cb	0.03% XS2249741245
Mexico City Airport Trust 310747 5.50 Cb	0.03% USP6629MAD40
Mexico City Airport Trust 310747 5.50 Cb	0.03% US59284MAD65
Aviation Capital Group Llc 300126 1.95 Cb	0.03% US05369AAK79
Macquarie Group Ltd 120127 1.34 Cb	0.03% US55608JAR95
Permanent Tsb Group 250428 6.625 Cb	0.03% XS2611221032
Sdart 20251 A2 160827 Abs	0.03% US80288DAB29
Ir243155 Ccp Short Irs Baa Eur 171235 Rflt 6Eubo Pfxd 2.5	0.03% DU0IR2431553
Mexico United Mexican States Government 201136 10.00 Gb	0.03% MX0MGO0000B2
Ally Financial Inc 150529 Frn	0.03% US02005NBZ24
Las Vegas Sands Corp 140630 6.00 Cb	0.03% US517834AN73
Ir241429 Ccp Short Irs Baa Eur 130855 Rflt 6Eubo Pfxd 2.8	0.03% DU0IR2414294
Deutsche Bank Ag 180129 6.72 Cb	0.03% US251526CS67
Williams Companies Inc 150331 2.60 Cb	0.03% US969457BY52
Jp Morgan Mortgage Trust Ser 23 He3 Class A1 250554 Abs	0.03% US465985AA77
Romania Government 250232 6.70 Gb	0.03% RO07A2H5YIN8
Spain Kingdom Of Government 311030 1.25 Gb	0.03% ES0000012G34
Banks Series 24 5Yr8 Cl C 150857 Abs	0.03% US065923BR47
Israel State Of Government 310327 2.00 Gb	0.03% IL0011393449
Freddie Mac Structured Agency Se 19 Hqa2 Cl M2 250449 Abs	0.03% US35564MAH88
Cigna Corp 151028 4.375 Cb	0.03% US125523AH38
Dowdupont Inc 151125 4.493 Cb	0.03% US26078JAC45
Deutsche Telekom International Finance 150630 8.75 Cb	0.03% US25156PAC77
Deutsche Bank Ag New York Branch 241126 2.129 Cb	0.03% US251526CE71
Ozlm Series 17 17A Class A1r 200730 Abs	0.02% US67111NAQ79
Sempra Energy 010228 3.40 Cb	0.02% US816851BG34
Romania Government 150648 5.125 Gb	0.02% XS1837994794

Galaxy Pipeline Assets 300940 Sf	0.02% XS2300197030
Dell International Llc 150626 6.02 Cb	0.02% US24703TAD81
Aercap Ireland Capital Dac 291028 3.00 Cb	0.02% US00774MAW55
Galaxy Pipeline Assets Bidco Ltd 310334 2.16 Cb	0.02% XS2300185613
British Columbia Province Of 180642 4.30 Cb	0.02% CA1107098Y17
Cbre Services Inc 010429 5.50 Cb	0.02% US12505BAH33
Quebec Province Of 011243 4.25 Gb	0.02% CA74814ZEK53
Msci Inc 010930 3.625 Cb	0.02% US55354GAK67
Realty Income Corp 150328 2.10 Cb	0.02% US756109CA03
Enel Spa 080627 1.375 Cb	0.02% XS2312744217
Mexico United Mexican States Government 240561 3.771 Gb	0.02% US91087BAN01
Fnma 30 Year Conventional 010951 2.50 Mbs Pool Fm8779	0.02% US3140XCXH63
Ir243276 Ccp Long Irs Baa Nzd 171230 Rfxd 3.5 Pflt 3Zbsw	0.02% DU0IR2432767
Duquesne Light Holdings Inc 011030 2.532 Cb	0.02% US266233AH80
Colt Funding Llc Sr 24 Inv1 Cl A2 251268 Abs	0.02% US12672RAB87
Nxp Bv 110531 2.50 Cb	0.02% US62954HBA59
Cvs Health Corp 250338 4.78 Cb	0.02% US126650CY46
Choice Hotels International Inc 150131 3.70 Cb	0.02% US169905AG19
Volkswagen Financial Services Nv 130427 3.25 Cb	0.02% XS2468855593
Ir246928 Ccp Long Irs Baa Cny 180331 Rfxd 1.75 Pflt Cnrr7	0.02% DU0IR2469280
Bank Of Ireland Group Plc 010333 6.75 Cb	0.02% XS2561182622
Mfra Trust Series 23 Nqm4 Class A2 251268 Abs	0.02% US55286LAB80
Truist Financial Corp 080627 6.047 Cb	0.02% US89788MAN20
Tesco Corporate Treasury Services Plc 021128 1.875 Cb	0.02% XS2403381069
T Mobile Usa Inc 010228 4.75 Cb	0.02% US87264AAV70
Raiffeisen Bank International Ag 150928 6.00 Cb	0.02% XS2682093526
Crown Castle International Corp 010927 3.65 Cb	0.02% US22822VAH42
Brenntag Finance Bv 240428 3.75 Cb	0.02% XS2802928775
Pennsylvania Higher Educatio Series 16 1A Class A 250965 Abs	0.02% US69343FAA57
Hca Inc 150329 3.375 Cb	0.02% US404119CJ66
Macquarie Group Ltd 281128 3.763 Cb	0.02% US55608JAK43
Boa Nzd Ccp	0.02% NZBOACCP
Gnma 11 30 Year Single Family 200249 4.00 Mbs Pool No Ma5763	0.02% US36179UML34
General Motors Financial Company Inc 260226 0.85 Cb	0.02% XS2125145867
Bpce Sa 260427 1.75 Cb	0.02% FR0014009YD9
Bank Of America Corp 290431 2.592 Cb	0.02% US06051GJB68
Belgium Kingdom Of Government 220657 2.25 Gb	0.02% BE0000343526
Caixabank Sa 210128 0.625 Cb	0.02% XS2434702424
Fnma 30 Year Conventional 010351 2.50 Mbs Pool Br6352	0.02% US3140L5BW58
Gnma li 30 Year Single Family 200951 2.50 Mbs Pool 785622	0.02% US3622ABD336
Thailand Kingdom Of Government 170628 2.65 Gb	0.02% TH0623038609
Malaysia Government 050734 3.828 Gb	0.02% MYBMS1900047
Connecticut Avenue Securi Trust Se 22 R05 Cl 2M2 250442 Abs	0.02% US20754DAB38
Energy Transfer Operating Lp 150429 5.25 Cb	0.02% US29278NAG88
Constellation Brands Inc 151128 4.65 Cb	0.02% US21036PBC14
Sunoco Logistics Partners Operations Lp 011027 4.00 Cb	0.02% US86765BAU35
Isle Of Man 140951 1.625 Cb	0.02% XS2384582263
Gnma 11 30 Year Single Family 200149 4.50 Mbs Pool No Ma5711	0.02% US36179UKY72
Outstanding Settlement Receipts - EUR	0.02% OSRECEUR
Romania Republic Of Government 270227 3.00 Gb	0.02% XS2434895988
Solventum Corp 250227 5.45 Cb	0.02% US83444MAN11
Thailand Kingdom Of Government 171228 2.875 Gb	0.02% TH0623038C04
Fannie Mae Series 21 R01 Class 1M2 251041 Abs	0.01% US20754RAB24
Sunnova Hestia Issuer Llc Sr 23 Grid1 Cl 1A 201250 Abs	0.01% US86746BAA17

Gnma li 30 Year Single Family 201048 5.00 Mbs Pool No Ma5530	0.01% US36179UEB44
Thailand Kingdom Of Government 170643 3.45 Gb	0.01% TH0623A3N603
Ir247833 Ccp Short Irs Baa Usd 280230 Rflt Sofra Pfxd 3.2530	0.01% DU0IR2478331
Fnma 30 Year Conventional 011150 2.50 Mbs Pool Sd1384	0.01% US3132DNRD74
Ir243279 Ccp Long Irs Baa Nzd 171235 Rfxd 4 Pflt 3Zbsw	0.01% DU0IR2432791
Romania Government 140251 4.00 Gb	0.01% XS2201851685
Connecticut Avenue Securities Ser 24 R05 Cl 2M1 250744 Abs	0.01% US20754XAB91
Ginnie Mae Remic Trust Series 2019 151 Class Ia 201249 Abs	0.01% US38382BBF94
Austria Republic Of Government 20092117 2.10 Gb	0.01% AT0000A1XML2
Workday Inc 010429 3.70 Cb	0.01% US98138HAH49
Marriott International Inc 150529 4.875 Cb	0.01% US571903BP73
Ir248757 Ccp Long Irs Baa Eur 150834 Rfxd 2.5 Pflt Estron	0.01% DU0IR2487571
Autonation Inc 010828 1.95 Cb	0.01% US05329WAR34
Romania Government 280150 3.375 Gb	0.01% XS2109813142
Gnma li 30 Year Single Family 200349 5.0 Mbs Pool No Ma5819	0.01% US36179UPC08
International Flavors And Fragrances Inc 011025 1.23 Cb	0.01% US459506AN18
Mfa 2020-Nqm1 Trust Series 20 Nqm1 Class A3 250849 Abs	0.01% US552754AC79
Cx003290 Ccp Sell Cdx Usd 200630 Cdx.Na.Ig.44 V1 1% Baa	0.01% DU0CX0032909
Eur Oat 2509 Fut	0.01% DE000F1ZLHU8
Nelnet Student Loan Tr Ser 2012 5A Class A 271036 Abs	0.01% US64033BAA08
Romania Government 170133 7.125 Gb	0.01% XS2571923007
Versus Securitization Trust Ser 21 8 Class A1 251166 Abs	0.01% US92538GAA04
Outstanding Settlement Receipts - NZD	0.01% OSRECNZD
Gnma li 30 Year Single Family 200848 5.00 Mbs Pool Ma5400	0.01% US36179T7M16
Ops08786a Swption Eur 080327 Call Strike 2.25 Bnp	0.01% DUOPS08786A5
American Homes 4 Rent Lp 150731 2.375 Cb	0.01% US02666TAC18
Carrier Global Corp 150227 2.493 Cb	0.01% US14448CAP95
Eur Buxl 30Yr 2509 F	0.01% DE000F1ZLHS2
Ops09490a Swption Eur 300126 Call Strike 2.25 Barc	0.01% DUOPS09490A3
Romania Government 300134 6.375 Gb	0.01% XS2756521303
Austria Republic Of Government 300620 0.85 Gb	0.01% AT0000A2HLC4
Fnma 30 Year Conventional 010251 2.50 Mbs Pool Fs2772	0.01% US3140XJCJ02
Ir243437 Ccp Long Irs Baa Usd 171227 Rfxd 3.75 Pflt Sofra	0.01% DU0IR2434375
Ir243128 Ccp Long Irs Baa Eur 150855 Rfxd 2.9 Pflt 6Eubo	0.01% DU0IR2431280
Ir248759 Ccp Short Irs Baa Usd 150927 Rflt Sofra Pfxd 3.2936	0.01% DU0IR2487597
Freddie Mac Stacr Remic Trust Ser 21 Dnas Cl M2 250134 Abs	0.00% US35564KHE29
Ir243153 Ccp Short Irs Baa Eur 171232 Pfxd 2.25 Rflt 6Eubo	0.00% DU0IR2431538
Connecticut Avenue Securities Ser 24 R03 Cl 2M2 250344 Abs	0.00% US207941AB18
Connecticut Avenue Securi Trust Se 22 R05 Cl 2M1 250442 Abs	0.00% US20754DAA54
Ir243164 Ccp Short Irs Baa Eur 171275 Pfxd 2.75 Rflt 6Eubo	0.00% DU0IR2431645
Ir247832 Ccp Short Irs Baa Usd 310827Rflt Sofra Pfxd3.061886	0.00% DU0IR2478323

Ginnie Mae Remic Trust Series 18 154 Class Sq 201148 Abs	0.00% US38381AXB78
Nok Boa Ccp	0.00% NOBOACCP
Gnma 30 Year Single Family 201248 5.0 Mbs Pool No Ma5653	0.00% US36179UH623
Ron Bnp Paribas A/C	0.00% RONBNPP
Cs006937 Ccp Sell Cds Usd 201230 Ice Cd Chile 1% Baa	0.00% DU0CS0069372
Ir243440 Ccp Long Ois Baa Cad 171227 Rfxd 2.5 Pflt 3Cdor	0.00% DU0IR2434409
Ir243441 Ccp Long Irs Baa Aud 171227 Rfxd 4 Pflt 1Bbsw	0.00% DU0IR2434417
Ir247174 Ccp Long Irs Baa Mxn 150328 Rfxd 7.25 Pflt 1Mxni	0.00% DU0IR2471740
Ir243149 Ccp Short Irs Baa Eur 171227 Rflt 6Eubo Pfxd 2	0.00% DU0IR2431496
Mxn Boa Ccp	0.00% MXNBACCP
Pln Bnp Paribas A/C	0.00% PLNBNPP
Federal National Mort Ass Series 2012 153 Class B 250742 Abs	0.00% US3136ABDT75
SGD BNP Paribas A/C	0.00% SGDBNPP
Fhlmc Gold 30 Year 010241 4.00 Mbs Pool G07479	0.00% US3128M9UC41
Cs006935 Ccp Sell Cds Usd 201230 Ice Cd Philip 1% Baa	0.00% DU0CS0069356
Ops09417a Swption Eur 290426 Call Strike 2.25 Bnp	0.00% DUOPS09417A6
Aviva Plc 141136 6.125 Cb	0.00% XS0138717441
Ops09172a Swption Eur 240326 Call Strike 2.45 Bnp	0.00% DUOPS09172A7
International Flavors And Fragrances Inc 151027 1.832 Cb	0.00% US459506AP65
Euro Btp 2509 Fut	0.00% DE000F1ZLHN3
Government National Mortgage Ser 2015 119 Cl Sn 200845 Abs	0.00% US38379MVJ07
Ir230955 Ccp Short Irs Baa Brl 040127 Rflt Bzdio Pfxd 13.75	0.00% DU0IR2309551
Ops08401a Swption Eur 111126 Call Strike 2 Bnp	0.00% DUOPS08401A1
Ir243267 Ccp Short Irs Baa Nok 171235 Pfxd 4 Rflt 6Nibo	0.00% DU0IR2432676
Ops09587a Swption Eur 040926 Call Strike 2 Baa	0.00% DUOPS09857A3
Jpmmt 2025Vis1 A2 250855 Abs	0.00% US46659BAD47
Cs006938 Ccp Sell Cds Usd 201230 Ice Cd Peru 1% Baa	0.00% DU0CS0069380
Ginnie Mae Remic Trust Series 19 01 Class Sn 200149 Abs	0.00% US38381BZG21
Ir246943 Ccp Short Irs Baa Czk 180336 Rflt 6Prib Pfxd 4	0.00% DU0IR2469439
Hkd Bnp Paribas A/C	0.00% HKDBNPP
Gnma li 30 Year Single Family 200349 4.5 Mbs Pool Ma5818	0.00% US36179UPB25
Ir247179 Ccp Long Irs Baa Mxn 120331 Rfxd 7.5 Pflt 1Mxni	0.00% DU0IR2471799
Wells Fargo Mortgage Backed Ser 19 3 Class A1 260749 Abs	0.00% US949831AA92
Ir246922 Ccp Long Irs Baa Zar 180336 Rfxd 8.5 Pflt 3Zali	0.00% DU0IR2469223
Gnma li 30 Year Single Family 200545 4.00 Mbs Pool Ma2827	0.00% US36179RD891
Ir247177 Ccp Long Irs Baa Mxn 050336 Rfxd 8 Pflt 1Mxni	0.00% DU0IR2471773
Government National Mrtg Assoc Ser 2016 138 Cl Gi 201046 Abs	0.00% US38376MCG06
Fhlmc Gold 30 Year 010241 4.00 Mbs Pool V80552	0.00% US3132L5TH62
Cs006934 Ccp Sell Cds Usd 201230 Ice Cd Indon 1% Baa	0.00% DU0CS0069349
Ops08399a Swption Eur 110526 Call Strike 1.95 Bnp	0.00% DUOPS08399A7
Ir246946 Ccp Long Irs Baa Zar 180331 Rfxd 7.25 Pflt 3Zali	0.00% DU0IR2469462

Federal National Mort Ass Series 2012 111 Class B 251042 Abs	0.00% US3136A9EA25
Ir246940 Ccp Long Irs Baa Pln 180328 Rfxd 3.75 Pflt 6Wibo	0.00% DU0IR2469405
Long Gilt 2509 Fut	0.00% GB00MW9TYF35
Government National Mrtg Assoc Ser 2016 138 Cl Di 201046 Abs	0.00% US38376MCC91
Ir246938 Ccp Long Irs Baa Zar 180328 Rfxd 6.75 Pflt 3Zali	0.00% DU0IR2469389
Ir246937 Ccp Short Irs Baa Krw 180328 Rflt 3Ksda Pfxd 2.25	0.00% DU0IR2469371
Ir243225 Ccp Short Ois Baa Jpy 171227 Rflt Tonar Pfxd 1	0.00% DU0IR2432254
Ops09491a Swption Eur 300126 Call Strike 1.75 Barc	0.00% DUOPS09491A1
Jpmmt 2022Dsc1 A3 250163 Abs	0.00% US46656AAC18
Ir246941 Ccp Long Irs Baa Thb 180328 Rfxd 1 Pflt Thb3m	0.00% DU0IR2469413
Ir243151 Ccp Short Irs Baa Eur 171229 Rflt 6Eubo Pfxd 2.25	0.00% DU0IR2431512
Ir247178 Ccp Short Irs Baa Clp 180328 Rflt Clpid Pfxd 4.5	0.00% DU0IR2471781
Ir243221 Ccp Short Irs Baa Aud 171235 Rflt 6Bbsw Pfxd 4.25	0.00% DU0IR2432213
BNP Paribas Nominees	0.00% AUDCUST
Pln Boa Ccp	0.00% PLNBACCP
Ginnie Mae Remic Trust Series 20 146 Class Ki 201050 Abs	0.00% US38382KVX89
DKK BNP Paribas A/C	0.00% DKKBNPP
Ir243255 Ccp Long Irs Baa Sek 171235 Rfxd 2.75 Pflt 3Msek	0.00% DU0IR2432551
Ir247181 Ccp Long Ois Baa Cop 180331 Rfxd 8.75 Pflt Copid	0.00% DU0IR2471815
GBP BNP Paribas A/C	0.00% GBPBNPP
Baa Hkd Ccp	0.00% HKBOACCP
Rub Bnp Paribas A/C	0.00% RUBBNPP
Buy Eur:Sell Usd 30/09/2025	0.00% EURUSD25273B
Effect Exposure EUR	0.00% EUREFFE
Effect Exposure GBP	0.00% GBPEFFE
Ops09574a Swption Usd 290925 Call Strike 3.679 Morgans	0.00% DUOPS09574A4
Verus 2025Inv1 A2 250270 Abs	0.00% US924929AD46
Idr Bnp Paribas A/C	0.00% IDRBNPP
Ir252097 Ccp Long Irs Baa Eur 101030 Rfxd 2.2 Pflt Estro	0.00% DU0IR2520975
Sell Usd:Buy Eur 30/09/2025	0.00% USDEUR25273S
Effect Exposure AUD	0.00% AUDEFFE
Income Due - USD	0.00% INCDUUSD
Effect Exposure Cad	0.00% CADEFFE
KRW BNP Paribas A/C	0.00% KRWBNPP
Outstanding Settlement Receipts - CAD	0.00% USDEFFE
State Street	0.00% USSSCOLL
JPY BNP Paribas A/C	0.00% JPYBNPP
Baa Sgd Ccp	0.00% SGDMMLCCP
Euro Short Btp 2509	0.00% DE000F1ZLHM5
Ir246926 Ccp Long Irs Baa Huf 180336 Rfxd 6.5 Pflt 6Hufi	0.00% DU0IR2469264
Ir246933 Ccp Long Ois Baa Inr 180328 Rfxd 5.5 Pflt Mibor	0.00% DU0IR2469330
Ir243243 Ccp Short Ois Baa Chf 171235 Rflt Saron Pfxd 0.5	0.00% DU0IR2432437
Ir246935 Ccp Long Irs Baa Pln 180336 Rfxd 4.5 Pflt 6Wibo	0.00% DU0IR2469355
Ir243229 Ccp Long Ois Baa Jpy 171232 Rfxd 1.25 Pflt Tonar	0.00% DU0IR2432296

Ir247175 Ccp Short Ois Baa Cop 180328 Rflt Copid Pfxd 8.5	0.00% DU0IR2471757
Ir243185 Ccp Long Ois Baa Gbp 171229 Rfxd 3.75 Pflt Sonio	0.00% DU0IR2431850
Ir247182 Ccp Long Irs Baa Clp 180336 Rfxd 5.25 Pflt Clpid	0.00% DU0IR2471823
Ir246939 Ccp Long Irs Baa Czk 180328 Rfxd 3.75 Pflt 6Prib	0.00% DU0IR2469397
Ops09615a Swption Usd 141025 Call Strike 3.487 Morgans	0.00% DUOPS09615A5
Ir239730 Ccp Long Irs Baa Usd 061130 Rfxd3.37296 Pflt Sofra	0.00% DU0IR2397309
Ops09609a Swption Eur 101025 Call Strike 2.617 Barc	0.00% DUOPS09609A8
Ir246923 Ccp Long Irs Baa Huf 180328 Rfxd 6 Pflt 6Hufi	0.00% DU0IR2469231
Ir246931 Ccp Short Irs Baa Thb 180331 Rflt Thb3m Pfxd 1.25	0.00% DU0IR2469314
Baa Huf Ccp	0.00% HUFBACCP
Zar Boa Ccp	0.00% ZABOACCP
Ir233890 Ccp Long Irs Baa Brl 020129 Rfxd13.25 Pflt Bzdio	0.00% DU0IR2338907
Ops09567a Swption Eur 031025 Put Strike 2.68 Jpmorgan	0.00% DUOPS09567A8
Ops09568a Swption Eur 031025 Call Strike 2.68 Jpmorgan	0.00% DUOPS09568A6
Ops08400a Swption Eur 111126 Call Strike 2.0845 Bnp	0.00% DUOPS08400A3
Boa Czk Ccp	0.00% CZBOACCP
Ops09382a Swption Eur 110526 Call Strike 2.4 Bnp	0.00% DUOPS09382A2
Euro Schatz 2509 Fu	0.00% DE000F1ZLHR4
Outstanding Settlement Receipts - CAD	0.00% OSRECCAD
Us 5Yr Note 2512 Fut	0.00% DU00USV25125
Ir247830 Ccp Long Irs Baa Usd 310831 Rfxd3.379352 Pflt Sofra	0.00% DU0IR2478307
Ir246932 Ccp Long Irs Baa Cny 180328 Rfxd 1.5 Pflt Cnrr7	0.00% DU0IR2469322
Euro Bobl 2512 Fut	0.00% DE000F1ZLHQ6
Cs006911 Ccp Buy Cds Eur 200630 Ice Cd Nxtln 1% Baa	0.00% DU0CS0069117
Ops09173a Swption Eur 240326 Call Strike 2.498 Bnp	0.00% DUOPS09173A5
Ops09630a Swption Eur 171025 Call Strike 2.661 Barc	0.00% DUOPS09630A4
Ir243203 Ccp Long Ois Baa Cad 171230 Rfxd 2.5 Pflt 3Cdor	0.00% DU0IR2432031
Ops09637a Swption Usd 201025 Call Strike 3.582 Morgans	0.00% DUOPS09637A9
Ops09418a Swption Eur 290426 Call Strike 2.586 Bnp	0.00% DUOPS09418A4
Ir243206 Ccp Long Ois Baa Cad 171235 Rfxd 2.75 Pflt 3Cdor	0.00% DU0IR2432064
Eur Bund 2509 Fut	0.00% DE000F1ZLHP8
Ops09654a Swption Eur 241025 Put Strike 2.708 Barc	0.00% DUOPS09654A4
Aud 10Yr 2512 Bond F	0.00% DU000XT25121
Ice 3Mth 2603 Fut	0.00% GB00J7WF3L55
Sek Boa Ccp	0.00% SEBOACCP
Ops09586a Swption Eur 040926 Call Strike 2.551 Baa	0.00% DUOPS09586A8
Ir233929 Ccp Short Irs Baa Usd 210555 Pfxd4.21304 Rflt Sofra	0.00% DU0IR2339293
Ops09471a Swption Eur 300126 Call Strike 2 Barc	0.00% DUOPS09471A3
Aus 3Yr 2512 Bond Fu	0.00% DU000YT25129
Chf Boa Ccp	0.00% CHFBACCP
Ir246945 Ccp Long Irs Baa Krw 180336 Rfxd 2.75 Pflt 3Ksda	0.00% DU0IR2469454
Ops09631a Swption Eur 171025 Put Strike 2.661 Barc	0.00% DUOPS09631A2
Ir243189 Ccp Long Ois Baa Gbp 171235 Rfxd 4 Pflt Sonio	0.00% DU0IR2431892
Ir243135 Ccp Short Irs Baa Usd 171230 Rflt Sofra Pfxd 3.75	0.00% DU0IR2431355
Ops09653a Swption Eur 241025 Call Strike 2.708 Barc	0.00% DUOPS09653A6
Ops08787a Swption Eur 080327 Call Strike 2.347 Bnp	0.00% DUOPS08787A3

Ir236715 Ccp Long Irs Baa Eur 300740 Rfxd 3.3 Pflt 6Eubo	0.00% DU0IR2367153
Ops09644a Swption Usd 271025 Put Strike 3.672 Ms	0.00% DUOPS09644A5
Ir243166 Ccp Long Irs Baa Eur 171227 Rfxd 1.75 Pflt Estron	0.00% DU0IR2431660
Rbc Collateral A/C	-0.01% USRCCOLL
Citibank Colat	-0.01% USCTCOLL
Ops09660a Swption Usd 291025 Call Strike 3.6525 Jpmorgan	-0.01% DUOPS09660A1
Ir243200 Ccp Long Ois Baa Cad 171227 Rfxd 2.25 Pflt 3 Cdor	-0.01% DU0IR2432007
Ops09608a Swption Eur 101025 Put Strike 2.617 Barc	-0.01% DUOPS09608A0
Ops09659a Swption Usd 291025 Put Strike 3.652500	-0.01% DUOPS09659A3
Jpmorgan	
Ops09643a Swption Usd 271025 Call Strike 3.672 Ms	-0.01% DUOPS09643A7
Cx003307 Ccp Buy Cdx Eur 200630 Itraxx Europe 1% Baa	-0.01% DU0CX0033071
EUR BNP Paribas A/C	-0.01% EURBNPP
Ir241428 Ccp Long Irs Baa Eur 110829 Rfxd 2.4 Pflt 6Eubo	-0.01% DU0IR2414286
Cx003319 Sell Cds Usd 151256 CbmX.Na.Aaa.17 0.5% Morgans	-0.01% DU0CX0033196
Ops09638a Swption Usd 201025 Put Strike 3.582 Morgans	-0.01% DUOPS09638A7
Ir243130 Ccp Short Irs Baa Eur 160875 Rflt 6Eubo Pfxd 2.6	-0.01% DU0IR2431306
Ice 3Mth 2612 Fut	-0.01% GB00JBVNLX64
Ir236073 Ccp Short Irs Baa Usd 150730 Pfxd 3.52786 Rflt Sofr	-0.01% DU0IR2360737
Ir243194 Ccp Long Ois Baa Gbp 171255 Rfxd 4.25 Pflt Sonia	-0.01% DU0IR2431942
Deutsche Bank Coll	-0.01% USDBCOLL
Us 10Yr Note 2512 F	-0.01% DU00USX25121
Ir239731 Ccp Short Irs Baa Usd 061155 Pfxd3.97712 Rflt Sofra	-0.01% DU0IR2397317
Ir236075 Ccp Short Irs Baa Usd 170755 Pfxd3.848264 Rflt Sofr	-0.01% DU0IR2360752
Ir224544 Ccp Short Cpi Baa Usd 171033 Rflt Cpurusa Pfxd 2.62	-0.01% DU0IR2245441
Ops09614a Swption Usd 141025 Put Strike 3.487 Morgans	-0.01% DUOPS09614A8
Ir243186 Ccp Long Ois Baa Gbp 171230 Rfxd 3.75 Pflt Sonio	-0.01% DU0IR2431868
Ice 3Mth 2512 Fut	-0.01% GB00J14RQY19
Ir218858 Ccp Long Ois Baa Gbp 211272 Rfxd 3.0 Pflt Sonio	-0.01% DU0IR2188583
Us 2Yr Note 2512 Fut	-0.01% DU00US225129
Ir243237 Ccp Short Ois Baa Chf 171227 Rflt Saron Pfxd 0.25	-0.01% DU0IR2432379
Ir243138 Ccp Short Irs Baa Usd 171235 Rflt Sofra Pfxd 3.75	-0.01% DU0IR2431386
Ir243249 Ccp Long Irs Baa Sek 171227 Rfxd 2 Pflt 3Msek	-0.01% DU0IR2432494
Outstanding Settlement Receipts - NOK	-0.02% OSRECNOK
Ir247831 Ccp Short Irs Baa Usd 310831Rflt Sofra Pfxd3.805361	-0.03% DU0IR2478315
Ir243158 Ccp Long Irs Baa Eur 171245 Rfxd 2.5 Pflt 6Eubo	-0.03% DU0IR2431582
Ir243132 Ccp Short Irs Baa Usd 171227 Rflt Sofra Pfxd 3.5	-0.03% DU0IR2431322
Ir248829 Ccp Short Irs Baa Eur 100928 Rflt 6Eubo Pfxd 2.5	-0.03% DU0IR2488298
Ir236716 Ccp Long Irs Baa Eur 290755 Rfxd 2.6 Pflt 6Eubo	-0.03% DU0IR2367161
Standard Chartered C	-0.03% USSCCOLL

Ir243152 Ccp Long Irs Baa Eur 171230 Rfxd 2.25 Pflt 6Eubo	-0.04% DU0IR2431520
Ir224545 Ccp Short Irs Baa Usd 171028 Pfxd 4.36 Rflt Sofra	-0.05% DU0IR2245458
Ir224543 Ccp Long Cpi Baa Usd 171028 Rfxd 2.57 Pflt Cpurnsa	-0.05% DU0IR2245433
Ir248830 Ccp Long Irs Baa Eur 100928 Rfxd 2 Pflt 6Eubo	-0.05% DU0IR2488306
Us Ult 10Yr 2512 F	-0.05% DU00UXY25129
Sell Usd:Buy Gbp 14/11/2025	-0.06% USDGBP25318S
Ir243235 Ccp Long Ois Baa Jpy 171255 Rfxd 2 Pflt Tonar	-0.07% DU0IR2432353
Gbp Boa Ccp	-0.07% GBPBACKP
Ir243261 Ccp Long Irs Baa Nok 171227 Rfxd 3.75 Pflt 6Nibo	-0.07% DU0IR2432619
Ir243212 Ccp Short Irs Baa Aud 171227 Rflt 1Bbsw Pfxd 3.75	-0.07% DU0IR2432122
Management Fees	-0.07% MGMNZD
Sell IIs:Buy Usd 22/10/2025	-0.07% ILSUSD25295S
Ir234637 Ccp Short Irs Baa Usd 230630 Pfxd3.599954 Rlftsofra	-0.09% DU0IR2346371
Ubs Collateral A/C	-0.09% USUBCOLL
Ir228526 Ccp Long Ois Baa Jpy 020844 Rfxd 2.16 Pflt Tonar	-0.09% DU0IR2285264
Futures Margin - AUD	-0.10% FUTMAUD
Sell Czk:Buy Usd 01/12/2025	-0.11% CZKUSD25335S
Boa Eur Ccp	-0.13% EURBACKP
Ir233405 Ccp Long Irs Baa Eur 190356 Rfxd 2.53 Pflt Estro	-0.13% DU0IR2334054
Sell Chf:Buy Usd 22/10/2025	-0.15% CHFUSD25295S
Sell Pln:Buy Usd 23/10/2025	-0.15% PLNUSD25296S
Futures Margin-Cad	-0.15% FUTMCAD
Sell Usd:Buy Eur 01/10/2025	-0.15% USDEUR25274S
Sell Myr:Buy Usd 06/11/2025	-0.16% MYRUSD25310S
Sell Thb:Buy Usd 17/12/2025	-0.18% THBUSD25351S
Sell Krw:Buy Usd 10/12/2025	-0.18% KRWUSD25344S
Sell Cad:Buy Usd 09/12/2025	-0.24% CADUSD25343S
Westpac USD Collateral	-0.25% USWPCOLL
Sell Sgd:Buy Usd 13/11/2025	-0.25% SGDUSD25317S
Sell Idr:Buy Usd 26/11/2025	-0.32% IDRUSD25330S
Sell Usd:Buy Aud 02/10/2025	-0.33% USDAUD25275S
Outstanding Settlement Payments - AUD	-0.33% OSPAYAUD
Sell Mxn:Buy Usd 14/11/2025	-0.34% MXNUSD25318S
USD BNP Paribas A/C	-0.34% USDBNPP
Futures Margin-GBP	-0.38% FUTMGBP
Futures Margin-EURo	-0.40% FUTMEUR
Sell Gbp:Buy Usd 14/11/2025	-0.78% GBPUSD25318S
Outstanding Settlement Payments - EUR	-1.39% OSPAYEUR
Sell Aud:Buy Usd 10/11/2025	-1.59% AUDUSD25314S
Sell Cny:Buy Usd 05/12/2025	-1.94% CNYUSD25339S
Sell Nzd:Buy Usd 23/10/2025	-2.82% NZDUSD25296S
Sell Jpy:Buy Usd 27/10/2025	-3.14% JPYUSD25300S
Sell Jpy:Buy Usd 26/11/2025	-4.89% JPYUSD25330S
Sell Jpy:Buy Usd 15/12/2025	-7.99% JPYUSD25349S
Outstanding Settlement Payments - USD	-17.68% OSPAYUSD
Sell Eur:Buy Usd 08/12/2025	-31.98% EURUSD25342S
Sell Usd:Buy Nzd 23/10/2025	-104.96% USDNZD25296S