

Offer name	AMOVA NZ INVESTMENT SCHEME	Offer number	OFR10608
Fund name	Amova Growth Fund	Fund number	FND9379
Period disclosure applies [dd/mm/yyyy]	30/09/2025		
Asset name	% of fund net assets	Security code	
Housing NZ 3.42% 18/10/2028		0.11% NZHNZD0628L7	
Government National Mortgage Association 2 011053 5.50		0.10% US21H0526A19	
Tba			
Centuria Industrial REIT Paid		0.10% AU000000CIP0	
Chorus Ltd 4.35% 06/12/2028		0.10% NZCNUDT003C6	
Westpac NZ 1.439% 02/24/26		0.10% NZWNZD0226L9	
Industrial And Commercial Bank Of China New 090429 5.784		0.10% NZICBDT012C7	
Gb			
Kiwibank Ltd 111229 4.746 Cb		0.10% NZKIWD1229L4	
Udc Endeavour Auto Abs Trust Ser 2025 1 Class A 201037 Frn		0.10% NZUDCE1001R4	
Christchurch International Airport 150431 5.44 Cb		0.10% NZCHCDT006C9	
Masimo Corp		0.10% US5747951003	
NZD BNP Paribas A/C		0.10% NZDBNPP	
Port Of Tauranga Ltd		0.10% NZPOTE0003S0	
Palomar Holdings Inc		0.10% US69753M1053	
Rabobank Nederlandnz 190628 Frn		0.09% NZRABDT024C3	
NZ Local Govt Fund Agency 140532 4.50 Gb		0.09% NZLGFDT021C5	
Asb Bank Limited 181027 Frn		0.09% NZABBDT045C6	
Ingenia Communities Group		0.09% AU000000INA9	
Worley Limited		0.09% AU000000WOR2	
China Government Bond 150535 1.65 Gb		0.09% CND100098JS4	
Export Development Canada 180129 2.625 Gb		0.09% XS2748850687	
Freightways Limited		0.09% NZFREE0001S0	
Mufg Bank Ltd Auckland Branch 241126 Frn		0.08% NZMUFTD004C2	
Auckland International Airport 041231 5.452 Cb		0.08% AU3CB0310183	
Toyota Fin New Zealand 230429 5.697 Cb		0.08% NZTFSDT873C7	
Kiwibank Ltd 191027 5.737 Gb		0.08% NZKIWD1027L2	
NZ Government Bond 3% 20/04/2029		0.08% NZGOVDT429C7	
Insurance Australia Group Ltd 150628 5.32 Cb		0.08% NZIAGDT004C1	
Kfw 101028 3.125 Gb		0.08% DE000A351MT2	
Waypoint REIT Fully Paid Ord Units Stapled Securities		0.08% AU0000088064	
Channel Infrastructure NZ Limited		0.08% NZNZRE0001S9	
New Zealand Government 150530 4.50 Gb		0.08% NZGOVDT530C2	
Kiwibank Ltd 120533 6.40 Cb		0.08% NZKIWD01T2L3	
Bank Of New Zealand 010928 0.00 Cb		0.07% NZBNZDT403C4	
Gentrack Group Ltd		0.07% NZGTKE0002S9	
Italy Republic Of Government 010826 0.00 Gb		0.07% IT0005454241	
Federal National Mortgage Association 151046 0.00 Tba		0.07% US01F0426A65	
Outstanding Settlement Receipts - NZD		0.07% OSRECNZD	
European Union 041229 1.625 Cb		0.07% EU000A3K7MW2	
Japan Government Of 200335 1.40 Gb		0.07% JP1103781R44	
Ryman Healthcare Ltd		0.07% NZRYME0001S4	
New Zealand Tax Trading Co 131025 Rcd		0.07% DU0ND25O13A3	
Buy Usd:Sell Gbp 14/11/2025		0.07% USDGBP25318B	
ANZ Bank New Zealand 170931 2.999 Cb		0.07% NZANBDT024C7	
Rabobank Nederla 160326 Frn		0.07% NZRABDT020C1	
Boa Usd Ccp		0.07% USDBACCP	
Federal National Mortgage Association 151043 0.00 Tba		0.07% US01F0306A11	
Japan Government 200942 1.10 Gb		0.06% JP1201821NA5	
Toyota Fin New Zealand 230530 4.54 Cb		0.06% NZTFSDT913C1	
Japan Government Of 200344 1.60 Gb		0.06% JP1201881Q46	
Goodman Group		0.06% AU000000GMG2	

Italy Republic Of Govt 010332 1.65 Gb	0.06% IT0005094088
ASB Bank Ltd 040526 1.646 Cb	0.06% NZABBDG005C5
China Construction Bank Nz Ltd 090226 Frn	0.06% NZCCBDT014C9
Rabobank New Zealand Ltd 010526 Rcd	0.06% NZF05DT408C2
Bank Of New Zealand 231126 Frn	0.06% NZBNZDT404C2
NZD BNP Paribas A/C	0.06% NZDBNPP
Auckland International Airport Ltd 151130 5.45 Cb	0.06% NZAIAD0280L5
Auckland Council 260628 Frn	0.06% NZAKCDT644C4
Government National Mortgage Association 011054 0.00 Tba	0.06% US21H0606A46
Powerco Ltd 070330 6.397 Cb	0.06% NZPWCDT011C5
Investore Property Ltd	0.06% NZIPLE0001S3
Buy Nzd:Sell Usd 09/10/2025	19.59% NZDUSD25282B
Jpm Global Select Equity X Acc Usd	16.52% LU0085144706
Life Cycle Concentrated Global Share Fund Class Z	14.18% DU0LCCGSHFZ1
HDFC Bank Ltd	0.24% US40415F1012
Compass Group Ord GBP0 1105	0.24% GB00BD6K4575
Corning Inc	0.24% US2193501051
Gen Elec Co Com Post Rev Split	0.24% US3696043013
Buy Nzd:Sell Usd 23/10/2025	9.09% NZDUSD25296B
Buy Nzd:Sell Eur 09/10/2025	3.22% NZDEUR25282B
Buy Usd:Sell Eur 08/12/2025	2.85% USDEUR25342B
Infratil Limited	2.57% NZIFTE0003S3
Fisher & Paykel Healthcare	1.81% NZFAPE0001S2
Contact Energy Limited	1.78% NZCENE0001S6
NEXTDEC Ltd	1.52% AU000000NXT8
Spark New Zealand Ltd	1.51% NZTELE0001S4
Meridian Energy Ltd NPV	1.48% NZMELE0002S7
Summerset Group Holdings Ltd	1.39% NZSUME0001S0
Buy Nzd:Sell Gbp 09/10/2025	1.38% NZDGBP25282B
Kiwi Property Group Limited	1.33% NZKPGE0001S9
Goodman Property Trust	1.28% NZCPTE0001S9
Applovin Corp	1.26% US03831W1080
Precinct Properties New Zealand Limited	1.18% NZAPTE0001S3
Buy Nzd:Sell Jpy 09/10/2025	1.13% NZDJPY25282B
Auckland International Airport Ltd	1.09% NZAIAE0002S6
Worley Limited	1.08% AU000000WOR2
Ryman Healthcare Ltd	0.99% NZRYME0001S4
Mainfreight Limited	0.94% NZMFTE0001S9
Microsoft Corp	0.93% US5949181045
Nvidia Corp	0.90% US67066G1040
Amazon Com Inc	0.87% US0231351067
Sky Network Television Ltd	0.81% NZSKTE0001S6
Argosy Property Limited	0.79% NZARGE0010S7
Vital Healthcare Property Trust	0.74% NZCHPE0001S4
Japan Treasury Disc Bill 151225 0.00 Gb	0.71% JP1743311R95
Buy Usd:Sell Jpy 15/12/2025	0.70% USDJPY25349B
Ingenia Communities Group	0.66% AU000000INA9
Waypoint REIT Fully Paid Ord Units Stapled Securities	0.64% AU00000088064
Aristocrat Leisure Ltd	0.63% AU000000ALL7
Stride Stapled Grp Npv Units	0.62% NZSPGE0001S2
Property For Industry Ltd	0.59% NZPFIE0001S5
Resmed Inc	0.56% AU000000RMD6
The A2 Milk Company Limited	0.52% NZATME0002S8
EBOS Group Limited	0.50% NZEBOE0001S6
Saab Ord Shs Class B	0.49% SE0021921269
NZ Government 150541 1.75 GB	0.49% NZGOVDT541C9
Taiwan Semicon Manufacturing Co Ltd	0.48% TW0002330008
NZ Government 2.75% 15/04/2037	0.46% NZGOVDT437C0
NZ Government 150534 4.25 Gb	0.45% NZGOVDT534C4
3i Group Plc	0.44% GB00B1YW4409
Buy Usd:Sell Jpy 26/11/2025	0.44% USDJPY25330B
Rolls Royce Ord	0.44% GB00B63H8491
Sea Ltd	0.44% US81141R1005
Meta Platforms Inc	0.44% US30303M1027

SkyCity Entertainment Group Limited	0.43% NZSKCE0001S2
Tencent Hldgs Limited	0.43% KYG875721634
Siemens Energy Ag	0.43% DE000ENER6Y0
Linde Plc	0.42% IE000S9YS762
NZD BNP Paribas A/C	0.42% NZDBNPP
Robinhood Markets Inc	0.41% US7707001027
Treasury Certificates 131125 0.00 Gb	0.40% BE0312803753
USD BNP Paribas A/C	0.38% USDBNPP
Buy Nzd:Sell Aud 22/10/2025	0.38% NZDAUD25295B
Broadcom Corp Com	0.34% US11135F1012
Buy Usd:Sell Nzd 09/10/2025	0.32% USDNZD25282B
Bae Systems Plc	0.32% GB0002634946
Nintendo Co Ltd Jp50	0.31% JP3756600007
Chorus Limited	0.31% NZCNUE0001S2
Netflix Inc	0.30% US64110L1061
Kiwi Property Group Limited	0.30% NZKPGEO001S9
French Discount T-Bill 101225 0.00 Gb	0.30% FR0129132678
BNP Paribas Nominees	0.29% AUDCUST
Buy Usd:Sell Jpy 27/10/2025	0.28% USDJPY25300B
Japan Treasury Disc Bill 271025 0.00 Gb	0.28% JP1743211R70
Oracle Corp	0.28% US68389X1054
Western Digital Corp	0.27% US9581021055
Uber Technologies Inc	0.27% US90353T1007
Intesa Sanpaolo Spa	0.27% IT0000072618
Sony Corp Y50	0.26% JP3435000009
Federal National Mortgage Association 151043 0.0 Tba	0.26% US01F0226A83
Fletcher Building Ltd	0.26% NZFBUE0001S0
Coca-Cola Europacific Partners	0.26% GB00BDCPN049
Arthur J Gallagher Co	0.25% US3635761097
Buy Usd:Sell Nzd 23/10/2025	0.25% USDNZD25296B
New Zealand Government 150535 4.50 Gb	0.25% NZGOVDT535C1
Heidelbergcement Ag	0.25% DE0006047004
Visa Inc - A	0.25% US92826C8394
Buy Nzd:Sell Aud 20/05/2026	0.25% NZDAUD26140B
Mckesson Corp	0.25% US58155Q1031
Outstanding Settlement Receipts - USD	0.24% OSRECUSD
Investore Property Ltd	0.24% NZIPLE0001S3
Mercury NZ Limited	0.23% NZMRPE0001S2
French Discount T Bill 151025 0.00 Gb	0.23% FR0129132637
Housing NZ 1.534% 10/09/2035	0.22% NZHNZD0935L6
Trip Com Group Ltd	0.22% KYG9066F1019
French Discount T-Bill 261125 0.00 Gb	0.22% FR0129132660
NZ Government Bond 2% 15/05/2032	0.22% NZGOVDT532C8
Amphenol Corp Cl A	0.22% US0320951017
L'oreal	0.21% FR0000120321
Dbs Group Holdings Ltd	0.21% SG1L01001701
Booking Hldgs Inc Com Usd0.008	0.21% US09857L1089
Corteva Inc	0.21% US22052L1044
Mastercard Inc - Class A	0.21% US57636Q1040
Rakuten Bank Ord	0.21% JP3967220009
Federal National Mortgage Association 151043 0.00 Tba	0.21% US01F0526A56
Icici Bank Spon Adr	0.21% US45104G1040
Bio Techne Corp Com USD0.01	0.21% US09073M1045
Rabo 5.31% 05/04/2029	0.21% NZRABDT023C5
New Zealand Local Government Funding Agency 4.5% 15/05/2030	0.21% NZLGFD020C7
Intercontinental Exchange Inc	0.20% US45866F1049
Christchurch City Hldgs 210532 4.82 Gb	0.20% NZCCHDT912C8
Danaher Corp	0.19% US2358511028
New Zealand Government 150531 1.50 Gb	0.19% NZGOVDT531C0
Siemens Healthineers Ag	0.19% DE000SHL1006
Lpl Financial Holdings Inc	0.18% US50212V1008
Fnma 30Yr Conventional 151046 0.0 Tba	0.18% US01F0606A83
Genpact Ltd	0.18% BMG3922B1072

Buy Usd:Sell Cny 05/12/2025	0.17% USDCNY25339B
Elevance Health	0.17% US0367521038
Dunedin City Treasury 101033 4.966 Lb	0.17% NZDCTDT295C3
Transdigm Group Inc	0.17% US8936411003
Encompass Health Corp Com USD	0.17% US29261A1007
Astrazeneca Plc	0.17% GB0009895292
Hitachi	0.16% JP3788600009
Adyen Nv	0.16% NL0012969182
Buy Jpy:Sell Nzd 09/10/2025	0.16% JPYNZD25282B
Cencora Inc Com	0.16% US03073E1055
Godaddy Inc	0.16% US3802371076
Amadeus It Hldgs	0.16% ES0109067019
NZ Local Govt Funding Agency 150437 2.00 GB	0.16% NZLGFD016C5
Vertex Pharmaceuticals Inc	0.15% US92532F1003
Ferrari Nv Com Eur 0.01	0.15% NL0011585146
Bank Of New Zealand 191129 4.889 Cb	0.15% NZBNZDT406C7
Waste Connections Com Npv	0.15% CA94106B1013
Japan 5 Year Issue 201229 1.10 Gb	0.15% JP1051771R39
Curtiss-Wright Corp	0.15% US2315611010
Toast Inc	0.15% US8887871080
Auckland Council 170639 5.745 Cb	0.15% NZAKCDT614C7
Scales Corp Ltd	0.15% NZSCLE0002S8
Outstanding Settlement Receipts - EUR	0.14% USMSCOLL
Unitedhealth Group Inc Com Stk Us0.01	0.14% US91324P1021
First Citizens Bcshs - Cl A	0.14% US31946M1036
Future Margins-USD	0.14% FUTMUSD
Reinsurance Group Of America	0.14% US7593516047
Ryan Specialty Holdings Ord Shs Class A	0.14% US78351F1075
Buy Usd:Sell Aud 10/11/2025	0.14% USDAUD25314B
Kiwibank Ltd 191028 6.254 Gb	0.14% NZKIWD1028L0
BNP USD Coll Acct	0.13% USBPCOLL
Westpac New Zealand Ltd 240929 4.34 Cb	0.13% NZWNZD0929L8
Westpac New Zealand Ltd 160932 6.19 Cb	0.13% NZWNZD01T2L9
Synopsys Inc	0.13% US8716071076
Illumina Inc	0.13% US4523271090
Haleon Plc	0.13% GB00BMX86B70
Asbbnk 4.1% 02/09/30	0.13% NZABBDG007C1
Stride Stapled Grp Npv Units	0.12% NZSPGE0001S2
Anz Bank New Zealand 200230 4.63 Cb	0.12% NZANBDT026C2
Ge Vernova Llc Com Usd0.01 Wi Temp	0.12% US36828A1016
Christchurch City Hldgs 151031 4.95 Gb	0.12% NZCCHDT908C6
Watercare Service Ltd 300930 3.847 Cb	0.12% NZWSLDT003C8
NZLGFA 3% 15/05/2035	0.12% NZLGFD019C9
Government National Mortgage Association 2 151043 0.00	0.11% US21H0426A28
Tba	
Samsonite Intl Sa Usd0.01	0.11% LU0633102719
Westpac New Zealand 060726 Frn	0.11% NZWNZD0726L8
Treasury Certificates 111225 0.00 Gb	0.11% BE0312807796
Novo Nordisk Ord Shs Class B	0.11% DK0062498333
Westpac New Zealand Ltd 140234 6.73 Cb	0.11% NZWNZD02T2L8
Progressive Corp	0.11% US7433151039
Income Due - NZD	0.11% INCDUNZD
Kiwibank Ltd 130628 Frn	0.11% NZKIWD0628L8
Federal National Mortgage Association 151043 0.0 Tba	0.06% US01F0506A92
Kommunalbanken AS 1.25% 02/07/2030	0.06% NZKBNBDT012C0
Dunedin City Treasury 170728 Frn	0.06% NZDCTDT318C3
Vista Group International Ltd	0.06% NZVGLE0003S1
European Union 041234 3.00 Gb	0.06% EU000A3K4ES4
Auckcn Nfix3fra + 53 04/10/2027	0.06% NZAKCDT620C4
Serko Ltd	0.05% NZSKOE0001S7
Federal National Mortgage Association 151043 0.00 Tba	0.05% US01F0326A74
Asb Bank Limited 181027 Frn	0.05% NZABBDT045C6
Southland Building Society 180327 4.32 Cb	0.05% NZSBBDT297C3
China Construction Bank Nz Ltd 021126 Frn	0.05% NZCCBDT015C6

Summerset Group Holdings Ltd	0.05% NZSUME0001S0
Asb Bank Ltd 220126 4.10 Td	0.05% DU0TZ26122A7
TR Group Ltd 051026 3.532 Cb	0.05% NZTRGD1026L9
Air New Zealand Ltd Sydney Branch 250529 6.50 Cb	0.05% AU3CB0289213
Bank Of New Zealand Cash at Call	0.05% NZDBNZ11
China Construction Bank Nz Ltd 090226 Frn	0.05% NZCCBDT014C9
Oracle Corp 260930 4.45 Cb	0.05% US68389XDH52
NZ Government 3.5% 14/04/2033	0.05% NZGOVDT433C9
Industrial And Commercial Bank Of China Ltd 210826 3.90 Td	0.05% DU0TZ26821A4
Bank Of New Zealand 250528 5.536 Cb	0.05% NZBNZDT402C6
Dunedin City Treasury 3.98% 15/04/2026	0.05% NZDCTDT109C6
Oakc 202315Ra A 200738 Abs	0.05% US67121NAC65
Tr Group Ltd 111028 7.202 Cb	0.05% NZTRGD1028L5
Toyota Fin New Zealand 300931 4.84 Cb	0.05% NZTFSDT892C7
Dunedin City Treasury 080727 Frn	0.05% NZDCTDT287C0
France Republic Of Government 250545 3.25 Gb	0.05% FR0011461037
Bank Of America Corp 150929 5.819 Cb	0.05% US06051GLS65
United States Treasury 021025 0.00 Gb	0.05% US912797MS31
Auckland Council 280950 2.95 Cb	0.04% NZAKCDT520C6
Dunedin City Treasury 271128 3.22 Cb	0.04% NZDCTDT211C0
Government National Mortgage Association 2 151043 0.00	0.04% US21H0306A72
Tba	
China Government Bond 250455 1.88 Gb	0.04% CND1000967K0
Sbs Bank 100430 4.98 Cb	0.04% NZSBBDT424C3
Spain Kingdom Of Government 300739 3.90 Cb	0.04% ES0000012L60
Kiwibank Ltd 111230 2.36 Cb	0.04% NZKIWD1230L2
Meridian Energy Limited 110332 4.55 Cb	0.04% NZMELDT122C4
Industrial And Commercial Bank Of China Ltd 180626 3.80 Td	0.04% DU0TZ26618A4
China People's Republic Of Government 250445 1.98 Gb	0.04% CND1000967J2
Buoni Poliennali Del Tes 010730 2.95 Gb	0.04% IT0005637399
Asb Bank Ltd 101025 4.87 Td	0.04% DU0TZ25010A9
Mars Inc 010335 5.20 Cb	0.04% US571676BA26
NZ Local Govt Funding Agency 150531 2.25 Cb	0.04% NZLGFDT017C3
Asset Plus Limited	0.04% NZNAPE0007S3
Kiwi Bank 280526 3.55 Td	0.03% DU0TZ26528A5
Asb Bank Ltd 280526 3.55 Td	0.03% DU0TZ26528B3
Buy Aud:Sell Nzd 22/10/2025	0.03% AUDNZD25295B
Kiwibank Ltd 020427 4.885 Cb	0.03% AU3CB0308112
Anz Bank Wellington 270226 3.30 Td	0.03% DU0TZ26227A4
Motor Trade Finances Ltd Se N24 Cl A 150931 Frn	0.03% NZNAVTRAT012
Anz Bank Newzealand Ltd 291025 Rcd	0.03% NZF02DT653C6
Westpac New Zealand Ltd 271125 Rcd	0.03% NZF08DT992C2
Inland Revenue Deposit 281125 Rcd	0.03% DU0IR25N28D7
Anz Bank Newzealand Ltd 270526 Rcd	0.03% NZF02DT634C6
Toyota Fin New Zealand 300927 Frn	0.03% NZTFSDT891C9
Christchurch City Hldgs 151027 Frn	0.03% NZCCHDT907C8
GMT Bond Issuer Ltd 201227 3.656 Cb	0.03% NZGMBDT008C5
DrsIf 202297A D1r 201038 Abs	0.03% US26248XAU81
Bank Of China New Zealand Limited 150526 Frn	0.03% NZBOCDT004C6
Anz Bank New Zealand Ltd 160228 5.22 Cb	0.03% NZANBDT025C4
Bank Of China	0.03% NZDBOC11
Bank Series 19 Bn24 Class A3 171162 Abs	0.03% US06540VBB09
Rocc 2024Cntr A 131141 Abs	0.03% US74970WAA80
Auckland International Airport Ltd 021129 6.22 Cb	0.03% NZAIAD0270L6
Fnma 30Yr Conventional 121053 6.5 Tba	0.03% US01F0626A48
Bfld 20255Mw A 101042 Abs	0.03% US088921AA90
NZ Local Govt Funding Agency 3.50% 14/04/2033	0.03% NZLGFDT009C0
Contact Energy Ltd 211130 6.398 Cb	0.03% AU3CB0303576
Cfip Clo 2021-1 Ltd Series 21 1A Class A 200135 Abs	0.03% US12529QAC33
Pipk 20219A A1r 271038 Abs	0.03% US72134AAN54
Brypk 202319A A1r 150438 Abs	0.03% US11765AAQ22

Mexico United Mexican States Government 231134 7.75 Gb	0.03% MX0MGO0000U2
Barclays Dryrock Issuance Trust Ser 23 2 Cl A 150828 Abs	0.03% US06742LBB80
Bbcms 20255C34 A3 150558 Abs	0.03% US07337BAC81
Japan Government 200952 1.40 Gb	0.03% JP1300761NA3
Buy Usd:Sell Mxn 14/11/2025	0.03% USDMXN25318B
Income Due - AUD	0.03% INCDDAUD
Buy Aud:Sell Usd 02/10/2025	0.03% AUDUSD25275B
Acpl 20252 A 170933 Abs	0.03% AU3FN0100566
National Storage Reit Stapled Security Fully Paid	0.03% AU000000NSR2
Buy Usd:Sell Idr 26/11/2025	0.03% USDIDR25330B
Hgmt 2025Hglr A 050245 Abs	0.03% US44216XAA37
Southland Building Society 070329 6.14 Cb	0.03% NZSBBT370C8
Versus Securitization Trust Sr 21 8 Cl A2 251166 Abs	0.03% US92538GAB86
Fonterra Cooperative Grp 190532 5.236 Cb	0.03% AU3CB0321735
Eagle Funding 170830 Frn	0.03% USL2660VAA37
Talnt 20251A A 250538 Abs	0.03% US891950AA59
Kiwi Property Group Ltd 190728 2.85 Cb	0.03% NZKPGD0050L3
Industrial And Commercial Bank Of China Ltd 050826 3.75 Td	0.03% DU0TZ26805A7
Industrial And Commercial Bank Of China Ltd 110826 3.85 Td	0.03% DU0TZ26811B3
Trtn 20251 A1au 120357 Abs	0.03% AU3FN0095535
Hyundai Capital America 230628 4.90 Cb	0.03% US44891ADV61
Gmt Bond Issuer Ltd 140427 4.74 Cb	0.03% NZGMBDT009C3
Japan Government 200632 0.20 Gb	0.03% JP1103671N74
Kiwibank Ltd 211125 4.45 Td	0.03% DU0TZ25N21A8
Amxca 2025 3 A 150432 Abs	0.03% US02582JKR04
Bank Of China 260326 4.45 Td	0.03% DU0TZ26326A4
Bank Of China 150126 4.50 Td	0.03% DU0TZ26115B9
Bank Of China 130226 4.48 Td	0.03% DU0TZ26213A4
Bank Of China 150426 4.45 Td	0.03% DU0TZ26415A5
Mufg Bank Ltd Auckland 250326 3.81 Td	0.03% DU0TZ26325A6
Wfcit 2025A1 A 150530 Abs	0.03% US92970QAJ40
Anz Bank New Zealand Ltd 191225 3.57 Td	0.03% DU0TZ25D19A3
Anz Bank Wellington 241125 3.57 Td	0.03% DU0TZ25N24C8
Anz Bank Wellington 031125 3.52 Td	0.03% DU0TZ25N03D0
Kiwibank Ltd 270826 3.35 Td	0.03% DU0TZ26827A1
New Zealand Local Government Funding Agency 150426 1.50 Gb	0.03% NZLGFD014C0
BNZ 1.884% 08/06/2026	0.03% NZBNZDT397C8
Durst 2025151 B 100842 Abs	0.03% US266895AC50
Asb Bank Ltd 190326 Rcd	0.03% NZF04DT852C2
Bank5 2025Yr16 As 150863 Abs	0.03% US065934BF71
United Kingdom Of Great Britain And Northern 310753 1.50 Gb	0.03% GB00BM8Z2V59
Unicredit Spa 220931 Frn	0.03% IT0005669715
Bmo 2025C11 A5 150258 Abs	0.02% US05613XAC92
Bmo 20255C10 A3 150558 Abs	0.02% US05615BAC54
Toyota Finance New Zealand Ltd 061227 5.75 Cb	0.02% NZTFSDT821C6
Jpmmt 2025Dsc1 A1 250965 Abs	0.02% US46593TAA07
Italy Republic Of Government 010338 3.25 Gb	0.02% IT0005496770
Port Of Tauranga Ltd 241128 3.552 Cb	0.02% NZPOTD1128L1
Fmcc Fncl 010553 4.50 Mbs Pool No Sd7563	0.02% US3132DVML61
Federal National Mortgage Association 141050 2.00 Tba	0.02% US01F0206A20
Fpit 20241 A 150731 Abs	0.02% NZFP11001R7
Irv 2025200P A 140347 Abs	0.02% US45006HAA95
Resi 20251 A 140956 Abs	0.02% AU3FN0097960
Fmacb 20251 A1 260457 Abs	0.02% AU3FN0098257
Auckland International Airport 161133 6.482 Cb	0.02% AU3CB0304350
Jpmorgan Chase Comm Mort Sec Ser 2019 OSb Class A 070639 Abs	0.02% US46651EAA29
P11 2025P11 A 120842 Abs	0.02% US69382VAA26
Bank Sr 2024 Bnk48 Cl A5 150934 Abs	0.02% US06541GAH02

Oimps 20251 A1l 101056 Abs	0.02% AU3FN0095428
Kiwi Property Group 190630 5.35 Cb	0.02% NZKPGD0070L1
Italy Republic Of Government 010426 0.00 Gb	0.02% IT0005437147
Jp Morgan Chase And Co 220430 5.581 Cb	0.02% US46647PEG72
Dclo 20211A A1r 151037 Abs	0.02% US25255DAL47
European Investment Bank 160628 1.875 Gb	0.02% NZEIBDT006C7
Tpg 2024Wlsc A 151129 Abs	0.02% US872973AA03
Buy Usd:Sell Sgd 13/11/2025	0.02% USDSGD25317B
Bravo 2025Nqm4 A1 250565 Abs	0.02% US10570QAE17
Dunedin City Treasury 161126 0.676 Cb	0.02% NZDCTDT191C4
Inland Revenue Deposit 300326 Rcd	0.02% DU0IR26330A9
Bbcms 2025C35 A5 150758 Abs	0.02% US07337DAC48
Cx003205 Ccp Sell Cdx Usd 201229 Cdx.Na.Ig.43.V1 1% Baa	0.02% DU0CX0032057
Hwkp 2023 1A Ar 200137 Abs	0.02% US417403AN28
Spain Kingdom Of Government 311032 2.55 Gb	0.02% ES0000012K61
Federal National Mortgage 1M2 250145 Abs	0.02% US20755JAC71
Neuberger Berman Clo Ltd Series 22 47A Class A 140435 Abs	0.02% US64135DAA37
Buy Usd:Sell Cad 09/12/2025	0.02% USDCAD25343B
Barclays Commercial Mortgage Sr 24 C30 Cl A5 151157 Abs	0.02% US05493YAE86
Bstn 20251C A 150644 Abs	0.02% US05615EAA38
Neub 202247A Ar 160435 Abs	0.02% US64135DAJ46
Toyota Finance New Zealand Ltd 061125 Pnote	0.02% NZTFSDT925C5
Republic Of Austria 200235 2.95 Gb	0.02% AT0000A3HU25
Westpac 45 Day Depo	0.02% WBCNIK45
Nyc 2025 300P A 130742 Abs	0.02% US67121TAA79
Barclays Commercial Mrtg Sec Ser 2018 Tall Cls A 160337 Abs	0.02% US05548WAA53
Bmwlt 20251 A3 260628 Abs	0.02% US096912AD26
Transpower New Zealand Ltd 080926 2.047 Gb	0.02% NZTRPD0090L7
Vale Overseas Limited 280654 6.40 Cb	0.02% US91911TAS24
Ocpe 202512X B1 200138 Abs	0.02% XS3002398975
Bbcms 20255C36 A3 150858 Abs	0.02% US05556CAC47
Bfld 2025Ewest B 150642 Abs	0.02% US05494JAC45
Inland Revenue Deposit 190626 Rcd	0.02% DU0IR26619C1
Ge Healthcare Technologies Inc 150330 5.857 Cb	0.02% US36267VAH69
Bank 2022Bnk39 A4 150255 Abs	0.02% US06539VAJ70
Outstanding Settlement Receipts - NZD	0.02% OSRECNZD
Barclays Plc 080830 4.918 Cb	0.02% XS2662538425
Westpac New Zealand Ltd 310326 Rcd	0.02% NZF08DT961C7
Jpmcc 2025Nslb A 050642 Abs	0.02% US46659JAA34
Ntt Finance Corp 160728 4.62 Cb	0.02% US62954WAQ87
Aercap Ireland Capital Dac 210727 3.65 Cb	0.02% US00774MAB19
Mt Bank Corporation 080731 Frn	0.02% US55261FAY07
New Zealand Government 150551 2.75 Gb	0.02% NZGOVDT551C8
Housing NZ 051026 2.247 GB	0.02% NZHNZD0001L7
Belgium Kingdom 220635 3.10 Gb	0.02% BE0000363722
New Zealand Tax Trading Co 021025 Rcd	0.02% DU0ND25002A6
Skandinaviska Enskilda 170833 Frn	0.02% XS2668512515
Natwest Group Plc 260230 0.78 Cb	0.02% XS2307853098
Bank Of China New Zealand Limited 150526 Frn	0.02% NZBOCDT004C6
Gmt Bond Issuer Ltd 081029 5.01 Cb	0.02% NZGMBDT010C1
Oracle Corp 260932 4.80 Cb	0.02% US68389XDK81
Bank5 20255Yr15 A3 150630 Abs	0.02% US065924AG73
Truist Bank 200527 Frn	0.02% US89788JAE91
Honda Auto Receivables Sr 23 4 Cl A3 210628 Abs	0.02% US438123AC59
Pipk Sr 2020 5A Cl A1r 201037 Abs	0.02% US72133PAL76
Kiwibank Ltd 200326 3.85 Td	0.02% DU0TZ26320A7
Westpac New Zealand Ltd 200326 3.82 Td	0.02% DU0TZ26320B5
Verus Securitization Tr Series 21 7 Class A1 251066 Abs	0.02% US92538QAA85
Morgan Stanley 200429 5.164 Cb	0.02% US61747YFD22
Kiwibank Ltd 200126 3.65 Td	0.02% DU0TZ26120B9
Kiwibank Ltd 200226 3.65 Td	0.02% DU0TZ26220A9

Asb Bank Ltd 140126 3.60 Td	0.02% DU0TZ26114B2
Asb Bank Ltd 130226 3.60 Td	0.02% DU0TZ26213B2
Rabobank Nederland 081226 Frn	0.02% NZRABDT021C9
Arini 7X D 150139 Abs	0.02% XS3190384001
Arini 7X B 150139 Abs	0.02% XS3190382567
Aurium Clo Se 8X Cl Cr 161038 Abs	0.02% XS3148206900
Bank Of China New Zealand 071025 Pnote	0.02% NZBOCDP280L7
Barclays Plc 250231 Frn	0.02% US06738ECY95
Westpac New Zealand Ltd 141025 Rcd	0.02% NZF08DTA14C6
Toyota Finance New Zealand Ltd 221025 Pnote	0.02% NZTFSDT922C2
Transpower New Zealand 300630 5.233 Cb	0.02% AU3CB0300655
Wellington City Council 281125 Pnote	0.02% NZWCCDT564C8
Rock Trust Ser 24 Cntr D 131141 Abs	0.02% US74970WAG50
Fannie Mae Cas Series 24 R04 Cl 1M2 250544 Abs	0.02% US20753GAC50
Dsv Finance Bv 061130 3.25 Cb	0.02% XS2932834604
Bx 2025Tail A 150635 Abs	0.02% US123912AA54
Bank Of New Zealand Cash at Call	0.02% NZDBNZ11
Bx Commercial Mortgage Tr Sr 24 XI 4 Cl A 150239 Abs	0.02% US05611VAA98
Deutsche Bank Ag 050930 5.00 Cb	0.02% DE000A30VT06
Toyota Finance New Zealand Ltd 180526 Frn	0.02% NZTFSDT835C6
Bank Of America Corp 250429 5.202 Cb	0.02% US06051GLG28
Msrn 2025Dsc1 A1 250370 Abs	0.02% US61790VAA52
Buy Usd:Sell Krw 10/12/2025	0.02% USDKRW25344B
Wellington International Airport 4% 01/04/2030	0.02% NZWIAD0060L5
Fnr 202511 Fb 250355 Abs	0.02% US3136BUZ452
Eart 20253A A3 160729 Abs	0.02% US30166XAC83
Bmo 20255C11 A3 150758 Abs	0.02% US096941AC30
Spain Kingdom Of Government 300428 1.40 Gb	0.02% ES0000012B39
Buy Usd:Sell Thb 17/12/2025	0.02% USDTHB25351B
Wellington International Airport Ltd 240931 3.32 Cb	0.02% NZWIAD0080L3
Japan Government 200362 1.00 Gb	0.02% JP1400151N57
Banco Santander Sa 020429 Frn	0.02% XS2908735504
Bank Series 24 Bnk 47 Class A5 150657 Abs	0.02% US06540GAV05
Deutsche Bank Ag 160629 Frn	0.02% DE000A4DFH60
Volkswagen Bank Gmbh 190628 2.75 Cb	0.02% XS3099828355
Corda 3X B1r3 260538 Abs	0.02% XS3015758587
Harvt 37X B 150139 Abs	0.02% XS3192948563
Armda 9X B 301039 Abs	0.02% XS3148251955
Fannie Mae Remic Trust Ser 24 R02 Class 1M2 250244 Abs	0.02% US20754GAE08
Onslow Bay Financial Llc Ser 21 Nqm4 Cl A1 251061 Abs	0.02% US67115DAA00
Bank5 20255Yr14 A3 150458 Abs	0.02% US06604MAC29
Unicredit Spa 160729 Frn	0.02% IT0005631822
Asset Plus Limited	0.02% NZNAPE0007S3
Commonwealth Bank Aust 260837 Frn	0.02% XS3156297213
Metr 2025 1 A 151031 Abs	0.02% AU3FN0096616
Morgan Stanley 220728 3.591 Cb	0.02% US61744YAK47
Bank Of Nova Scotia 171225 1.25 Cb	0.02% XS2404577681
Sse Plc 190630 4.00 Frn	0.02% XS3095384809
Bfld 2024Univ A 151129 Abs	0.01% US08861RAA95
Ba Credit Card Trust Series 22 A2 Class A2 170428 Abs	0.01% US05522RDF29
Kiwi Property Group Ltd 270929 6.24 Cb	0.01% NZKPGD0060L2
Sdart 20251 A3 160129 Abs	0.01% US80288DAC02
Wallonie State Of 140138 2.875 Lb	0.01% BE0002877588
Indonesia Republic Of Government 110128 3.50 Gb	0.01% US455780CD62
Bacardi Ltd 150528 4.70 Cb	0.01% US067316AF68
Traton Finance Lux Sa 140128 3.375 Cb	0.01% DE000A3L69X8
Buy Usd:Sell Myr 06/11/2025	0.01% USDMYR25310B
Udc Endeavour Auto Abs Trust Ser 24 1 Class A 200630 Frn	0.01% NZUDCDD001R8
Ntt Finance Corp 160329 2.91 Cb	0.01% XS3100081093
Switzerland Confederation Of Govt 080428 4.00 Gb	0.01% CH0008680370
Stacr Remic Trust Sr 2024 Hqa2 Cl A1 250844 Abs	0.01% US35564NDY67
Jp Morgan Colat	0.01% USJPCOLL

Housing NZ 2.183% 24/04/2030	0.01% NZHNZD0230L2
Bx 2025Roic A 150330 Abs	0.01% US05593VAA17
Penta 20212X Br 150438 Abs	0.01% XS3019792582
Sndpe 14X B 200439 Abs	0.01% XS2997428144
Fnma 30 Year Conventional 010652 4.50 Mbs Pool No Ra7541	0.01% US3133KPLW67
Nykredit Realkredit As 190129 4.625 Cb	0.01% DK0030512421
Tikeh 4X Dr 151039 Abs	0.01% XS3167364838
Norddeutsche Landesbank 021028 Frn	0.01% DE000NLB51T6
Brgpt 9X B 151039 Abs	0.01% XS3135679150
Prkcm Trust Ser 21 Afc2 Cl A1 Abs	0.01% US69361JAA43
Liberty Finance 250226 6.90 Cb	0.01% DU0LIB0226B2
New Zealand Tax Trading Co 061025 RCD	0.01% DU0ND25006A7
Toyota Finance New Zealand Ltd 161025 Pnote	0.01% NZTFSDT920C6
Dunedin City Treasury 191125 Pnote	0.01% NZDCTDT323C3
Buy Eur:Sell Usd 01/10/2025	0.01% EURUSD25274B
Inland Revenue Deposit 221225 Rcd	0.01% DU0IR25D22A7
Air Lease Corp 010228 5.30 Cb	0.01% US00914AAU60
Auckland International Airport Ltd 171128 5.29 Cb	0.01% NZAIAD0260L7
Aust Nz Banking Group 310735 Frn	0.01% XS2986720907
Generate Clo Ltd Sr 24 15A Cl A 200737 Abs	0.01% US37147XAA19
Government National Mortgage Association 2 151043 0.0 Tba	0.01% US21H0326A37
Pfizer Netherlands Intl 190529 2.88 Cb	0.01% XS3019313363
Continental Ag 221128 2.88 Cb	0.01% XS3075393499
Obx 2021 Nqm2 Trust Series 21 Class A1 250561 Abs	0.01% US670857AA93
Broadcom Inc 150228 1.95 Cb	0.01% US11135FBE07
Glm 20196A Ar2 200435 Abs	0.01% US38137WAY12
Poland Government Bond 251035 5.00 Gb	0.01% PL0000118188
Buy Usd:Sell Pln 23/10/2025	0.01% USDPLN25296B
Bank5 Ser 24 5Yr11 Cl A3 151157 Abs	0.01% US06644WBD92
Mt Bank Corporation 160136 Frn	0.01% US55261FAV67
Huntington Bancshares Inc 020235 5.709 Cb	0.01% US446150BD56
Buy Usd:Sell Chf 22/10/2025	0.01% USDCHF25295B
Jpmmt 2024Vis1 A1 250764 Abs	0.01% US465970AA90
Wells Fargo Commercial Mor Ser 24 1Chi Cl A 150735 Abs	0.01% US95003PAA93
Morgan Stanley 181030 4.654 Cb	0.01% US61747YFU47
Cific Funding Ltd Ser 23 3A Class A 200137 Abs	0.01% US12598YAA64
Malaysia Government 150433 3.844 Gb	0.01% MYBMX1300040
Transpower New Zealand 080426 1.52 Gb	0.01% NZTRPD0080L8
Singapore Republic Of Government 010335 2.75 Gb	0.01% SGXF25686589
Bank 2025Bnk50 A5 150568 Abs	0.01% US064908AH91
Citigroup Inc 130230 5.174 Cb	0.01% US172967PF20
Fpit 20241 B 150731 Abs	0.01% NZFP11002R5
Inland Revenue Deposit 281025 Rcd	0.01% DU0IR25O28C7
Jpmcc Sr 2024Omni Cl A 051039 Abs	0.01% US46593JAA25
Spain Kingdom Of Government 300743 3.45 Gb	0.01% ES0000012K95
Gnma li 30 Year Single Family 201052 4.50 Mbs Pool Ma8347	0.01% 36179XHY5
Government National Mortgage Association 2 011043 0.00 Tba	0.01% US21H0226A46
Toyota Finance New Zealand Ltd 110926 Frn	0.01% NZTFSDT845C5
Mad 2025 11Md C 151042 Abs	0.01% US55616AAE73
Cousins Properties Lp 150730 5.25 Cb	0.01% US222793AC56
Alimentation Couche-Tard 290928 4.15 Cb	0.01% US01626PAW68
Mswf Commercial Mortgage Trust Sr 23 2 Cl A2 151256 Abs	0.01% US55361AAR59
Ford Credit Auto Owner Trust Ser 24 1 Class A 150836 Abs	0.01% US34533BAA89
Ir233404 Ccp Short Irs Baa Eur 190356 Pfxd 2.61 Rflt 6Eubo	0.01% DU0IR2334047
M And T Bank Corp 301029 7.4130 Cb	0.01% US55261FAS39
Auckland City Council 3.338% 27/07/2026	0.01% NZAKCDT410C0
Commerzbank Ag 060630 Frn	0.01% DE000CZ45ZU8

Hy 2025Sprl A 130140 Abs	0.01% US44855PAA66
Gnma li 30 Year Single Family 151050 2.00 Mbs Pool Number	0.01% US21H0206A81
Bpce Sa 290928 6.00 Cb	0.01% FR001400CVU9
Bmo Mortgage Trust Sr 24 C8 Cl A5 150956 Abs	0.01% US05593HAD61
Aque 202514X B 250139 Abs	0.01% XS3173759567
Amprion Gmbh 300929 2.75 Cb	0.01% DE000A460N20
NZGB 0.25% 15/05/2028	0.01% NZGOVDT528C6
Babson Clo Ltd Series 24 1A Class D 200137 Abs	0.01% US06763VAG05
Fnma 30 Year Conventional 011152 5.5 Mbs Pool No Cb5087	0.01% US3140QQUM54
Elm22 20231 A Ar 170438 Abs	0.01% US29001YAJ29
United Kin Of Great Britain And Nort Ire Gov 220144 3.25 Gb	0.01% GB00B84Z9V04
Sodexo Inc 150830 5.15 Cb	0.01% US833794AC42
Cencora Inc 220528 2.88 Cb	0.01% XS3071246295
Nyc 20253Bp B 150242 Abs	0.01% US67120UAC18
Bx Trust Series 24 Bio Class A 150241 Abs	0.01% US05612AAA43
Christchurch City Holdings Ltd 060428 5.043 Cb	0.01% NZCCHDT901C1
Inland Revenue Deposit 280526 Rcd	0.01% DU0IR26528A8
Ubs Group Ag 031126 0.25 Cb	0.01% CH1142231682
Wellington International Airport 040930 6.02 Cb	0.01% NZWIAD0100L9
Durst 2025151 C 100842 Abs	0.01% US266895AE17
Broadcom Inc 150429 4.00 Cb	0.01% US11135FBR10
Fnma 30 Year Conventional 010952 5.50 Mbs Pool No Cb4693	0.01% US3140QQGB55
Ellington Loan Acquisition Ser 21 1 Class A3 250266 Abs	0.01% US31574XAA63
Bank5 20245Yr10 A3 151057 Abs	0.01% US06604AAF12
Msci Inc 150231 3.875 Cb	0.01% US55354GAL41
Gnma 30 Year Sigle Family 200952 4.50 Mbs Pool Ma8268	0.01% US36179XFH44
Perusahaan Penerbit Surat Berharga Syariah Ne 290326 4.55 Gb	0.01% US71567RAF38
Verus Securitization Trust Series 24 1 Class A1 250169 Abs	0.01% US92540EAA10
Christchurch City Holdings Ltd 051126 3.01 Cb	0.01% NZCCHDT895C5
Boa Aud Ccp	0.01% AUBACCP
Avanz 20251 A2 150557 Abs	0.01% NZAVGC1002R1
Wellington International Airport 140826 2.50 Cb	0.01% NZWIAD0070L4
Outstanding Settlement Receipts - AUD	0.01% OSRECAUD
Fnma 30 Year Conventional 011252 6.00 Mbs Pool No Fs3440	0.01% US3140XJZE67
Fhr 5502 Fg 250255 Abs	0.01% US3137HJSY42
Credit Suisse Group Ag 140128 0.65 Cb	0.01% CH0517825276
NZD BNP Paribas A/C	0.01% NZDBNPP
Colt Funding Llc Sr 24 Inv1 Cl A1 251268 Abs	0.01% US12672RAA05
Cellnex Finance Company Sa 240129 3.625 Cb	0.01% XS2826616596
Canada (Govt Of) 010641 4.0 Gb	0.01% CA135087YQ12
Verus 2025Inv1 A1 250270 Abs	0.01% US924929AC62
Dunedin City Treasury 3.98% 15/04/2026	0.01% NZDCTDT109C6
Synopsys Inc 010432 5.00 Cb	0.01% US871607AD97
Resimac Versailles Trust Se 22-1 Cl A1 160654 Frn	0.01% NZRVGA1035R9
Connecticut Avenue Securities Ser 24 R05 Cl 2M2 250744 Abs	0.01% US20754XAC74
Saudi Arabian Oil Co 170734 5.25 Cb	0.01% XS2861550817
Community Housing Fa 260930 3.893 Cb	0.01% NZCHFD0930L2
Fnma Fncl 010151 2.50 Mbs Pool No Fm5525	0.01% US3140X9D770
Anheuser Busch Inbev Sa 190533 3.38 Cb	0.01% BE6364524635
Eurobank Sa 070728 Frn	0.01% XS3110850347
Austria Republic Of Government 201028 0.00 Gb	0.01% AT0000A2VB47
Income Due - NZD	0.01% INCDUNZD
Jpmorgan Chase Co 240131 Frn	0.01% US46647PEV40
Fnma Fncl 011150 2.50 Mbs Pool No Fs4481	0.01% US3140XK6T25
Dominion Energy Inc 150528 4.60 Cb	0.01% US25746UDY29

Enel Spa 241181 3.35 Cb	0.01% XS1713463559
Bnp Paribas Sa 300928 1.904 Cb	0.01% US09659W2M50
Orange Sa 190529 2.75 Cb	0.01% FR001400ZOS9
Citibank Credit Insurance Trust Ser 23 A1 Cl A1 081227 Abs	0.01% US17305EGW93
Bank5 20255Yr13 As 150158 Abs	0.01% US06650CAP86
Gmf Floorplan Owner Revolving Trust Se 23 1 Cl A1 150628 Abs	0.01% US361886CR36
Rr Ltd Series 23 26A Class A1r 150438 Abs	0.01% US74989MAN11
Cim 2025I1 A2 251069 Abs	0.01% US12571DAB10
Avolon Holdings Fndg Ltd 150128 4.95 Cb	0.01% US05401AAW18
Bpce Sa 130142 1.50 Cb	0.01% FR0014005V34
Hsbc Holdings Plc 190536 Frn	0.01% XS3073350269
Nbn Co Ltd 160930 4.15 Cb	0.01% US62878U2K72
Inland Revenue Deposit 281125 Rcd	0.01% DU0IR25N28C9
Taupo District Council 300126 Pnote	0.01% NZTDCDQ030L8
Hca Inc 010431 5.45 Cb	0.01% US404119CT49
Wells Fargo Commercial Mtge Tr Ser 20 C58 Cl A4 150753 Abs	0.01% US95002UAJ07
Abn Amro Bank Nv 160627 1.542 Cb	0.01% US00084DAU46
Agence Francaise De Developpement Epic 290931 0.125 Gb	0.01% FR0014005NA6
Ubs Group Ag 120230 Frn	0.01% CH1414003454
Societe Generale Sa 100129 6.446 Cb	0.01% US83368RBR21
Sony Financial Holdings Inc Temp	0.01% JP3435350008
Ing Groep Nv 161132 1.00 Cb	0.01% XS2407529309
Cifc Funding Ltd Ser 23 3A Class B 200137 Abs	0.01% US12598YAE86
Bank Ser 23 Bnk45 Clas Asb 150256 Abs	0.01% US06541BBC19
Ford Motor Co 170527 5.85 Cb	0.01% US345397E748
Wells Fargo Commercial Mort Ser 24 C63 Cls A5 150857 Abs	0.01% US94990FAE16
Inland Revenue Deposit 280926 Rcd	0.01% DU0IR26928A0
Freddie Mac Stacr Trust Ser 24 Dna2 Class Abs 250544 Abs	0.01% US35564NCX93
Westpac New Zealand Ltd 160227 3.696 Cb	0.01% NZWNZD0227L7
Italy Republic Of Government 010952 2.15 Gb	0.01% IT0005480980
1988 Clo Ltd Sr 24 4A Class D 150437 Abs	0.01% US68252EAJ01
Mexico City Arpt Trust 311046 5.50 Cb	0.01% USP6629MAB83
Fnma 30 Year Conventional 010845 4.00 Mbs Pool No Fm2971	0.01% US3140X6JR36
Cedar Funding Ltd Sr 18 9A Cl Ar 200737 Abs	0.01% US15033EAN85
Spain Kingdom Of Government 311046 2.90 Gb	0.01% ES00000128C6
Buy Usd:Sell Czk 01/12/2025	0.01% USDCZK25335B
Hsbc Holdings Plc 191128 Frn	0.01% US404280EM70
Czech Republic Government 300535 3.50 Gb	0.01% CZ0001006431
Sfgnz 20251 B 100734 Abs	0.01% NZSPFA1002R1
Benchmark Mortgage Trust Series 23 B39 Class A5 170756 Abs	0.01% US081925AD15
Motability Operations Gr 240729 3.63 Cb	0.01% XS2742660157
Indonesia Republic Of Government 150234 6.625 Gb	0.01% IDG000023607
Bmo 2025C11 As 150258 Abs	0.01% US05613XAG07
Glencore Funding Llc 040429 5.371 Cb	0.01% US378272BS65
Bmo Mortgage Trust Series 24 5C5 Class A3 150257 Abs	0.01% US05593RAC60
Chorus Ltd 021230 2.51 Cb	0.01% NZCNUDT005C1
Ny 2025299P B 100235 Abs	0.01% US62957FAC32
Dp World Crescent Ltd 080535 5.50 Cb	0.01% XS3066663124
Italy Republic Of Government 010943 4.45 Gb	0.01% IT0005530032
Kiwi Property Group Ltd 121125 4.06 CB	0.01% NZKPGD0040L4
Gnma li 30 Year Single Family 200350 3.00 Mbs Pool No Ma6541	0.01% US36179VHS25
Coca-Cola Europacific 030631 3.13 Cb	0.01% XS3085615428
Raiffeisen Bank International Ag 030130 3.875 Cb	0.01% XS2893858352
Finland Republic Of Government 150932 1.50 Gb	0.01% FI4000523238
Resimac Versailles Trust Se 23 1 Cl A 161254 Frn	0.01% NZRVGB1001R9
Great Wolf Trust Series 24 Wolf Class A 150339 Abs	0.01% US39152MAA36

Wcore 2024Core A 151141 Abs	0.01% US951913AA08
Mswf 20232 A5 151256 Abs	0.01% US55361AAU88
Morgan Stanley 160130 5.173 Cb	0.01% US61747YFK64
Owens Corning 150230 3.50 Cb	0.01% US690742AM39
Veralto Corp 180928 5.35 Cb	0.01% US92338CAD56
Mvew 20161A Ar2 140433 Abs	0.01% US62432FAS39
Transpower NZ 5.893% 03/15/2028	0.01% NZTRPD0328L1
Belgium Kingdom Og Government 220655 3.50 Gb	0.01% BE0000361700
Mars Inc 010330 4.80 Cb	0.01% US571676AY11
Bank Of China	0.01% NZDBOC11
Macquarie Airfinance Hld 270328 5.20 Cb	0.01% US55609NAF50
Dolp Trust Se 21 Nyc Cl A 100541 Abs	0.01% US23345LAA70
Inland Revenue Deposit 281025 Rcd	0.01% DU0IR25O28B9
Wellington Regional Council 151225 Pnote	0.01% NZWRCDT305C9
Piraeus Bank Sa 031228 Frn	0.01% XS3085616079
Rogers Communications Inc 150229 5.00 Cb	0.01% US775109DE81
Preston Ridge Partners Mortgage Sr 23 Nqm3 Cl A1 251168 Abs	0.01% US69380TAA97
Inland Revenue 190626 Rcd	0.01% DU0IR26619A5
Aib Group Plc 300531 2.875 Cb	0.01% XS2230399441
Thailand Kingdom Of Government 170655 4.00 Gb	0.01% TH0623A35601
Irv 2025200P D 140347 Abs	0.01% US45006HAG65
Ubs Group Ag 110831 Frn	0.01% CH1474856957
Wells Fargo Commercial Mortgage Ser 24 1Chi Cl B 150735 Abs	0.01% US95003PAC59
Fnma 30 Year Conventional 010650 2.50 Mbs Pool Ca6032	0.01% US3140QDV275
Jpy Boa Ccp	0.01% JPYBACCP
State Of Israel 190230 5.375 Gb	0.01% US46514Y8A80
Fnma 30 Year Conventional 011051 2.50 Mbs Pool Cb1805	0.01% US3140QMAF10
Verus Securitization Trust Series 24 5 Class A1 250669 Abs	0.01% US92540HAA41
Motor Trade Finances Ltd Se 023 Cl A 160930 Frn	0.01% NZOPATFAT017
Verus 20221 A3 250167 Abs	0.01% US92538WAC10
Mars Inc 010332 5.00 Cb	0.01% US571676AZ85
Ntt Finance Corp 160730 4.88 Cb	0.01% US62954WAS44
Coventry Bldg Society 291029 3.13 Cb	0.01% XS2925933413
Halseypoint Clo Ltd Series 20 2A Class Br 200737 Abs	0.01% US40638TAN28
Solventum Corp 010329 5.40 Cb	0.01% US83444MAP68
Netflix Inc 151129 5.375 Cb	0.01% US641110LAU08
Motability Operations Group Plc 170130 4.00 Cb	0.01% XS2838537566
Fnma 30 Year Convention 010148 4.00 Mbs Pool Bh9216	0.01% US3140GYG299
Hy 2025Sprl D 130140 Abs	0.01% US44855PAG37
Raiffeisen Bank International Ag 270128 5.75 Cb	0.01% XS2547936984
Bmo 20245C7 A3 151157 Abs	0.01% US09660WUAU53
Corebridge Global Funding 240629 5.20 Cb	0.01% US00138CBA53
Westinghouse Air Brake 290530 4.90 Cb	0.01% US960386AS98
Canada Government 011248 2.75 Gb	0.01% CA135087D358
Indonesia Government 150730 6.50 Gb	0.01% IDG000024605
Gxo Logistics 060529 6.25 Cb	0.01% US36262GAF81
Navient Student Loan Trust Series 17 2A Class A 271266 Abs	0.01% US63939RAA23
Informa Plc 231027 3.00 Cb	0.01% XS2919101498
Korea Republic Of Government 100629 1.875 Gb	0.01% KR103502G966
Credit Suisse Group Ag 010329 7.75 Cb	0.01% CH1214797172
Fannie Mae Cas Series 24 R01 Class 1M2 250144 Abs	0.01% US20753UAB61
Harvest Us Clo Sr 24 1A Class D 180437 Abs	0.01% US41755WAJ99
Tikehau Us Clo Iii R Ltd Series 22 2A Class C1r 200136 Abs	0.01% US88676NAW74
France Republic Of Government 250566 1.75 Gb	0.01% FR0013154028
Ford Motor Credit Company Llc 050327 5.80 Cb	0.01% US345397D831
Arese 21X B 150438 Abs	0.01% XS2988590688
Lex Mortgage Trust A 131033 Abs	0.01% US52885AAA60

Credit Suisse Group Ag 120129 3.869 Cb	0.01% US225401AF50
Morgan Stanley Capital I Trust Ser 21 L5 Cls A4 150431 Abs	0.01% US61691YAJ01
Cargill Inc 240430 3.875 Cb	0.01% XS2610788569
Huntington Bancshares 150131 Frn	0.01% US446150BE30
Banco Santander Sa 220429 3.875 Cb	0.01% XS2806471368
Ir243160 Ccp Short Irs Baa Eur 171255 Pfxd 2.25 Rflt 6Eubo	0.01% DU0IR2431603
Ald Sa 220227 3.875 Cb	0.01% FR001400O457
Gnmai 30 Year Single Family 201049 3.00 Mbs Pool Ma6218	0.01% US36179U4B51
Sumitomo Mitsui Financial Grp Inc 231029 0.632 Cb	0.01% XS2066392452
Huntington Bancshares Inc 210829 6.208 Cb	0.01% US446150BC73
Italy Republic Of Government 011053 4.50 Gb	0.01% IT0005534141
Spain Kingdom Of Government 300766 3.45 Gb	0.01% ES00000128E2
Cooperative Rabobabk Ua 311249 4.625 Cb	0.01% XS1877860533
Cas Sr 2024R06 Cl 1M2 250944 Abs	0.01% US20755RAC97
Ge Capital Uk Funding 180133 5.875 Cb	0.01% XS0340495216
International Flavors And Fragrances Inc 011130 2.30 Cb	0.01% US459506AQ49
Bnp Paribas Sa 130127 1.323 Cb	0.01% US09659W2N34
Ir243231 Ccp Short Ois Baa Jpy 171235 Rflt Tonr Pfxd 1.25	0.01% DU0IR2432312
Ir224546 Ccp Long Irs Baa Usd 171033 Rfxd 4.28 Pflt Sofra	0.01% DU0IR2245466
Fnma 30 Year Conventional 011250 3.0 Mbs Pool No Sd7531	0.01% US3132DVLL70
Hyundai Capital America 170926 1.65 Cb	0.01% US44891ABZ93
Credit Agricole Cib London Branch 260127 1.247 Cb	0.01% US22535WAH07
Bx Commercial Mortgage Tr Sr 24 Airc Cl A 150839 Abs	0.01% US12433CAA36
Boa Cad Ccp	0.01% CADBACCP
Fannie Mae Cas Se 21 R03 Cl 1M2 251241 Abs	0.01% US20754AAB98
Bank Series 22 Bnk40 Class A4 150364 Abs	0.01% US065411BG05
Fnma 30 Year Conventional 010352 2.00 Mbs Pool No Qd8103	0.01% US3133B6AC41
Irish Government 181032 0.35 Gb	0.01% IE00BMD03L28
Ir243183 Ccp Long Ois Baa Gbp 171227 Rfxd 4 Pflt Sonio	0.01% DU0IR2431835
Outstanding Settlement Receipts - EUR	0.01% OSRECEUR
Buy Usd:Sell Eur 01/10/2025	0.01% USDEUR25274B
Transpower New Zealand 080426 1.52 Gb	0.01% NZTRPD0080L8
Netherlands Kingdom Of Government 150734 2.5 Gb	0.01% NL0015001XZ6
Kiwi 2.635% 05/10/2026	0.01% NZKIWD1026L4
Romania 240335 5.75 Gb	0.01% XS2908633683
Equinix Eu 2 Financing C 190529 3.25 Cb	0.01% XS3073596341
Quanta Services Inc 090827 4.75 Cb	0.01% US74762EAK82
Korea Republic Of Government 101229 1.375 Gb	0.01% KR103502G9C8
Gcat Sr 21 Nqm5 Class A2 260766 Abs	0.01% US36168KAC18
Buy Usd:Sell Ils 22/10/2025	0.01% USDILS25295B
Portugal Republic Of Government 150629 1.95 Gb	0.01% PTOTEXOE0024
Mexico United Mexican States Government 070536 6.00 Gb	0.01% US91087BAZ31
Barclays Plc 151225 6.125 Cb	0.01% US06738EBN40
Hungary 220528 6.125 Gb	0.01% XS2574267188
Fnma 30Year Convention 011148 5.00 Mbs Pool No Bm5538	0.01% US3140JAE186
Santander Uk Group Hldgs 220929 Frn	0.01% US80281LAX38
Societe Generale Sa 141226 1.488 Cb	0.01% US83368RAZ55
Imcd Nv 300430 3.625 Cb	0.01% XS2884003778
Ubs Group Ag 080230 5.428 Cb	0.01% US902613BJ61
Las Vegas Sands Corp 150628 5.63 Cb	0.01% US517834AM90
Mexico United Mexican States Government 090235 6.35 Gb	0.01% US91087BAV27
Indonesia Republic Of Government 150231 6.50 Gb	0.01% IDG000015207

Gnma2 Single Family 30 Yr Custom 201151 2.50 Mbs Pool 785764	0.01% US3622ABJH66
Danske Bank A S 010428 4.298 Cb	0.01% US23636ABC45
Credit Suisse Group Ag 240627 1.00 Cb	0.01% CH0483180946
Banco Santander Sr 140328 5.552 Cb	0.01% US05964HBA23
Futures Margin-JPY	0.01% FUTMJPY
Glencore Funding Llc 120329 4.875 Cb	0.01% US378272AV04
Bx Commercial Mortgage Trust Se 24 XI5 CI A 150339 Abs	0.01% US05612GAA13
Wells Fargo Commercial Mortgage Ser 21 C59 CIs A5 150454 Abs	0.01% US95003CAJ99
Relx Finance Bv 120631 3.75 Cb	0.01% XS2631867533
Dp World Crescent Ltd 180729 3.875 Cb	0.01% XS2026710553
E On International Finance Bv 070632 6.375 Cb	0.01% XS0148579666
Barclays Plc 100930 Frn	0.01% US06738ECU73
Banco Santander Sa 230228 3.80 Cb	0.01% US05964HAF29
Dunedin City Treasury 2.9% 15/03/2026	0.01% NZDCTDT160C9
Bank5 Sr 24 5Yr11 CI As 151157 Abs	0.01% US06644WBL19
Us Bancorp 230130 5.384 Cb	0.01% US91159HJQ48
Permanent Tsb Group Holdings Plc 300629 6.625 Cb	0.01% XS2641927574
Fnma 30 Year Conventional 011152 6.0 Mbs Pool Cb5142	0.01% US3140QQWC54
Jp Morgan Mortgage Trust Sr 24 1 CI A4 250654 Abs	0.01% US46657PAD50
Dte Energy Co 010727 4.95 Cb	0.01% US233331BM83
Hungary Government 260336 5.50 Gb	0.01% XS2744128369
Fnma 30 Year Convention 011152 6.00 Mbs Pool No Cb5143	0.01% US3140QQWD38
Buy Gbp:Sell Usd 14/11/2025	0.01% GBPUSD25318B
Occidental Petroleum Corp 150727 8.50 Cb	0.01% US674599DZ54
Volkswagen Bank Gmbh 030528 4.375 Cb	0.01% XS2617456582
Raizen Fuels Finance 250237 6.70 Cb	0.01% US75102XAE67
Gnma Ii 30 Year Single Family 201248 4.50 Mbs Pool Ma5652	0.01% US36179UHS40
Us Bancorp 120629 5.775 Cb	0.01% US91159HJM34
Csail Commercial Mtge Trust Sr 21 C20 Class A3 170354 Abs	0.01% US22945EAU55
Cx003288 Ccp Sell Cdx Eur 200630 Itraxx Europe 1% Baa	0.01% DU0CX0032883
Raiffeisen Bank Intl 180232 Frn	0.01% XS3004031822
Logicor Financing Sarl 170130 1.625 Cb	0.01% XS2431318802
Obx Trust Sr 21 Nqm2 CI A2 250561 Abs	0.01% US670857AB76
Rwe Ag 180655 Frn	0.01% XS3094762989
Ir236714 Ccp Short Irs Baa Eur 300745 Rflt 6Eubo Pfxd 3	0.01% DU0IR2367146
Hungary 210951 3.125 Cb	0.01% XS2388586583
Us 30Y Bond 2512 Fut	0.01% DU00USB25127
Electricite De France Sa 180731 5.875 Cb	0.01% XS0132424614
Electricite De France Sa 210928 4.50 Cb	0.01% US268317AU88
Royal Bank Of Scotland Group Plc 290626 6.00 Cb	0.01% US780097BQ34
Texas 2025Twr C 150442 Abs	0.01% US88231WAE57
Southern Power Co 011030 4.25 Cb	0.01% US843646AX87
3650R Commercial Mortgage Trust Sr 21 Pf1 CI As 151154 Abs	0.01% US88581EAH45
Verus 2024Inv2 A1 260869 Abs	0.01% US92540NAA19
Kref Ltd Series 21 FI2 Class A 150239 Abs	0.01% US48275RAA59
Fnma 30 Year Conventional 010152 2.00 Mbs Pool Sd8188	0.01% US3132DWCZ41
Inland Revenue Deposit 230626 Rcd	0.01% DU0IR26623A7
Poland Republic Of Government 180354 5.50 Gb	0.01% US731011AZ55
Netherlands Kingdom Of The Government 150154 2.00 Gb	0.01% NL00150012X2
Nisource Inc 010729 5.20 Cb	0.01% US65473PAS48
Natwest Group Plc 230531 Frn	0.01% US639057AV00
Paf Spk9 A1a 150133 Abs	0.01% AU3FN0096178
General Motors Financial Company Inc 090427 5.00 Cb	0.01% US37045XDW39

BNP Paribas Nominees	0.01% AUDCUST
Amgen Inc 020328 5.15 Cb	0.00% US031162DP23
T-Mobile Usa Inc 150427 3.75 Cb	0.00% US87264ABD63
Voya 20191A A1r 151037 Abs	0.00% US92917NAW83
SAUdi Arabia Kingdom Of Government 221030 3.25 Gb	0.00% XS2159975700
Poland Republic Of Government 180934 5.125 Gb	0.00% US731011AY80
Saudi International Bond 180733 4.875 Gb	0.00% XS2577135127
Ally Financial Inc 151127 7.10 Cb	0.00% US02005NBR08
Fnma 30 Year Conventional 011151 2.50 Mbs Pool Cb2045	0.00% US3140QMHX52
Versus Securitization Trust Sr 24 Inv1 Cl A2 250369 Abs	0.00% US92540FAB67
Bank Series 17 Bnk6 Class A4 150760 Abs	0.00% US060352AE10
Bmo Mortgage Trust Series 24 5C5 Class As 150257 Abs	0.00% US05593RAF91
Wells Fargo Commercial Mor Tru Ser 24 C63 Cl As 150857 Abs	0.00% US94990FAH47
Aomt Series 21 3 Class A1 250566 Abs	0.00% US03465EAA91
Hungary 230955 6.75 Gb	0.00% XS3101499773
Avanti Master Trust Ser 22 1 Class A2 150754 Frn	0.00% NZAVGA1002R5
Singapore Republic Of Govt 010933 3.375 Gb	0.00% SG3261987691
Transpower New Zealand Ltd 080926 2.047 Gb	0.00% NZTRPD0090L7
Asian Development Bank 1.5% 06/08/2026	0.00% NZADBDT014C0
Imcd Nv 180928 4.875 Cb	0.00% XS2677668357
Bank5 Series 24 5Yr10 Class As 151057 Abs	0.00% US06604AAM62
Meiji Yasuda Life Insura 110954 Frn	0.00% US585270AD32
National Grid Plc 200128 0.163 Cb	0.00% XS2289408440
Oracle Corp 091132 6.25 Cb	0.00% US68389XCJ28
Mercury Nz Ltd 140927 1.56 Gb	0.00% NZMCDYDG003C8
Netherlands Kingdom Of The Government 150138 0.00 Gb	0.00% NL0015000B11
Southern Co Gas Capital 150928 4.05 Cb	0.00% US8426EPAJ78
Venture Cdo Ltd Series 19 36A Class D 200432 Abs	0.00% US92332LAF67
Citigroup Inc 240728 3.668 Cb	0.00% US172967LP48
Netherlands Kingdom Of (Government) 150142 3.75 Gb	0.00% NL0009446418
Israel State Of Government 300432 1.3 Gb	0.00% IL0011806606
Logicor Financing Sarl 150727 1.625 Cb	0.00% XS2027364327
Inland Revenue 280126 Rcd	0.00% DU0IR26128A7
Penske Truck Leasing Co Lp 010729 5.25 Cb	0.00% US709599CA09
Inland Revenue Deposit 190626 Rcd	0.00% DU0IR26619D9
Korea Hydro And Nuclear Power Co Ltd 270727 4.25 Cb	0.00% USY4899GFA68
Natwest Group Plc 300928 5.516 Cb	0.00% US639057AF59
Singapore Republic Of Government 010528 2.625 Gb	0.00% SG31B7000002
Eart 20251A A2 150927 Abs	0.00% US30167MAB37
Eart 20251A A3 150828 Abs	0.00% US30167MAC10
Air Lease Corp 150126 2.875 Cb	0.00% US00914AAJ16
Ir234636 Ccp Long Irs Baa Usd 230628 Rfxd 3.367623 Pfltsofra	0.00% DU0IR2346363
Volkswagen Financial Services Nv 050726 1.125 Cb	0.00% XS2360602929
Caixabank Sa 180129 6.208 Cb	0.00% US12803RAA23
Wells Fargo And Co 230130 5.198 Cb	0.00% US95000U3J01
Qatar Petroleum 120741 3.125 Gb	0.00% XS2359548935
Jp Morgan Mortgage Trust Sr 21 6 Class A3 251051 Abs	0.00% US46653PAC14
Permanent Tsb Group Holdings Plc 100730 4.25 Cb	0.00% XS2797546624
Realty Income Corp 011125 4.625 Cb	0.00% US756109BE34
Fnma 30 Year Conventional 011151 2.50 Mbs Pool Fm9492	0.00% US3140XDRN88
Thailand Kingdom Of Government 200631 3.65 Gb	0.00% TH0623A3B608
Tpg 2024Wlsc B 151129 Abs	0.00% US872973AG72
Ir234635 Ccp Long Irs Baa Usd 240635 Rfxd 4.098119 Pfltsofra	0.00% DU0IR2346355
Can 10Yr Bnd 2512 Fu	0.00% DU00CGX25124
Dunedin City Treasury 180428 1.93 Cb	0.00% NZDCTDT199C7
Constellation Software Inc 160229 5.158 Cb	0.00% US21037XAC48
Towd Point Mortgage Trust Sr 20 1 Cl A2a 250160 Abs	0.00% US89178WBB37
Steel Dynamics Inc 151027 1.65 Cb	0.00% US858119BN92
Versus Securitization Trust Sr 24 Inv1 Cl A1 250369 Abs	0.00% US92540FAA84

Nationwide Bldg Society 180328 Frn	0.00% XS3087807916
Gnma Ii 30 Year Single Family 201251 2.50 Mbs Pool 785788	0.00% US3622ABE995
Fidelity National Information Services Inc 031225 0.625 Cb	0.00% XS2085608326
Caixabank Sa 181126 0.375 Cb	0.00% XS2258971071
Abu Dhabi Crude Oil Pipeline Llc 021147 4.60 Sinking Fund	0.00% XS1709535097
General Motors Financial Company Inc 100626 1.50 Cb	0.00% US37045XDK90
Volksbank Wien Ag 230326 0.875 Cb	0.00% AT000B122080
Us Ultra Bond 2512 F	0.00% DU00USU25127
Gnma Ii 30 Year Single Family 201148 5.00 Mbs Pool Ma5597	0.00% US36179UGE64
Sumitomo Mitsui Trust Bank Ltd 090328 5.50 Cb	0.00% US86563VBH15
Marriott International Inc 151027 5.00 Cb	0.00% US571903BJ14
Ireland Government 181030 0.20 Gb	0.00% IE00BKFVC899
Inland Revenue Deposit 150126 Rcd	0.00% DU0IR26115A4
Bp Capital Markets Plc 030728 1.594 Cb	0.00% XS1851278777
Ontario Province Of 020641 4.65 Gb	0.00% CA683234B984
Inland Revenue Deposit 280426 Rcd	0.00% DU0IR26428A1
Philippines Republic Of The Government 290932 3.556 Gb	0.00% US718286CR66
Inland Revenue Deposit 070526 Rcd	0.00% DU0IR26507A2
Inland Revenue Deposit 280826 Rcd	0.00% DU0IR26828A2
Deutsche Bank Ag 191130 1.75 Cb	0.00% DE000DL19VS4
Raizen Fuels Finance 050354 6.95 Cb	0.00% US75102XAC02
Stacr 2024Dna3 A1 251044 Abs	0.00% US35564NEY58
Barclays Plc 310536 4.973 Cb	0.00% XS2831195644
Soc Gen Collateral	0.00% USSGCOLL
Orix Corp 010628 4.477 Cb	0.00% XS2583644146
Prosus Nv 080251 3.832 Cb	0.00% USN7163RAQ67
Ir233928 Ccp Long Irs Baa Usd 210532 Rfxd3.845191 Pflt Sofra	0.00% DU0IR2339285
Panama Republic Of Government 310136 6.875 Gb	0.00% US698299BW36
Ir243228 Ccp Short Ois Baa Jpy 171230 Rflt Tonar Pfxd 1	0.00% DU0IR2432288
Republic Of Indonesia 110133 4.85 Gb	0.00% US455780DR40
Gnma Ii 30 Year Single Family 200549 4.00 Mbs Pool G2 Ma5931	0.00% US36179USU78
Santander Uk Group Holdings Plc 100129 6.534 Cb	0.00% US80281LAT26
Ir236074 Ccp Long Irs Baa Usd 160740 Rfxd 4.57424 Pflt Sofra	0.00% DU0IR2360745
Asb Bank Limited 160429 3.19 Cb	0.00% XS2919279633
Ir228525 Ccp Short Ois Baa Jpy 020834 Pfxd 1.295 Rflt Tonar	0.00% DU0IR2285256
Shinhan Bank 120428 4.50 Cb	0.00% US82460EAV20
Indonesia Republic Of Government 150432 6.375 Gb	0.00% IDG000018706
Nordic Investment Bank 210230 4.375 Gb	0.00% NZNIBDT013C2
Mt Bank Corporation 300735 Frn	0.00% US55261FAZ71
Dp World Crescent Ltd 260928 4.848 Cb	0.00% XS1883963990
Norinchukin Bank 090930 4.67 Cb	0.00% US656029AP07
Saudi Arabian Oil Co 170754 5.75 Gb	0.00% XS2861551898
Benchmark Mortgage Trust Se 23 V3 Cl A3 150756 Abs	0.00% US08163VAC19
Ing Groep Nv 280328 4.017 Cb	0.00% US456837BB82
Gnma Ii 30 Year Single Family 200119 5.00 Mbs Pool No Ma5712	0.00% US36179UKZ48
Logicor Financing Sarl 180729 4.25 Cb	0.00% XS2860968085
Indonesia Republic Of Government 150638 7.125 Gb	0.00% IDG000021809
Enbridge Inc 151128 6.00 Cb	0.00% US29250NBX21
Versus Securitization Trust Se 23 8 Cl A2 251268 Abs	0.00% US92540DAB10
Blackstone Property Partners Europe Holdings 291029 3.625 Cb	0.00% XS2471770862
Total Sa 291249 3.369 Cb	0.00% XS1501166869
Qatar Petroleum 120731 2.25 Gb	0.00% XS2357494322
Boa Collateral	0.00% USBACOLL

Nissan Auto Receivables Owner Trust Sr 23 B Cl A3 150328 Abs	0.00% US65480MAD56
Cheniere Corpus Christi Holdings Llc 300627 5.125 Cb	0.00% US16412XAG07
Mt Bank Corporation 160129 Frn	0.00% US55261FAU84
Preston Ridge Partners Mortg Ser 23 Nqm3 Class A2 251168 Abs	0.00% US69380TAB70
United Kingdom Of Great Britain And Northern 220768 3.50 Gb	0.00% GB00BBJNQY21
Galaxy Pipeline Assets Bidco Ltd 310336 2.625 Cb	0.00% XS2249741245
Mexico City Airport Trust 310747 5.50 Cb	0.00% US59284MAD65
Mexico City Airport Trust 310747 5.50 Cb	0.00% USP6629MAD40
Inland Revenue Deposit 281125 Rcd	0.00% DU0IR25N28E5
Aviation Capital Group Llc 300126 1.95 Cb	0.00% US05369AAK79
Macquarie Group Ltd 120127 1.34 Cb	0.00% US55608JAR95
Permanent Tsb Group 250428 6.625 Cb	0.00% XS2611221032
Sdart 20251 A2 160827 Abs	0.00% US80288DAB29
Inland Revenue Deposit 280126 Rcd	0.00% DU0IR26128B5
Ir243155 Ccp Short Irs Baa Eur 171235 Rflt 6Eubo Pfxd 2.5	0.00% DU0IR2431553
Mexico United Mexican States Government 201136 10.00 Gb	0.00% MX0MGO0000B2
Income Due - AUD	0.00% INCDDAUD
Ally Financial Inc 150529 Frn	0.00% US02005NBZ24
Las Vegas Sands Corp 140630 6.00 Cb	0.00% US517834AN73
Ir241429 Ccp Short Irs Baa Eur 130855 Rflt 6Eubo Pfxd 2.8	0.00% DU0IR2414294
Deutsche Bank Ag 180129 6.72 Cb	0.00% US251526CS67
Williams Companies Inc 150331 2.60 Cb	0.00% US969457BY52
Jp Morgan Mortgage Trust Ser 23 He3 Class A1 250554 Abs	0.00% US465985AA77
Romania Government 250232 6.70 Gb	0.00% RO07A2H5YIN8
Spain Kingdom Of Government 311030 1.25 Gb	0.00% ES0000012G34
Banks Series 24 5Yr8 Cl C 150857 Abs	0.00% US065923BR47
Israel State Of Government 310327 2.00 Gb	0.00% IL0011393449
Freddie Mac Structured Agency Se 19 Hqa2 Cl M2 250449 Abs	0.00% US35564MAH88
Cigna Corp 151028 4.375 Cb	0.00% US125523AH38
Dowdupont Inc 151125 4.493 Cb	0.00% US26078JAC45
Income Due - USD	0.00% INCDDUSD
Deutsche Telekom International Finance 150630 8.75 Cb	0.00% US25156PAC77
Deutsche Bank Ag New York Branch 241126 2.129 Cb	0.00% US251526CE71
Ozlm Series 17 17A Class A1r 200730 Abs	0.00% US67111NAQ79
Sempra Energy 010228 3.40 Cb	0.00% US816851BG34
Romania Government 150648 5.125 Gb	0.00% XS1837994794
Galaxy Pipeline Assets 300940 Sf	0.00% XS2300197030
Dell International Llc 150626 6.02 Cb	0.00% US24703TAD81
Aercap Ireland Capital Dac 291028 3.00 Cb	0.00% US00774MAW55
Galaxy Pipeline Assets Bidco Ltd 310334 2.16 Cb	0.00% XS2300185613
British Columbia Province Of 180642 4.30 Cb	0.00% CA1107098Y17
Cbre Services Inc 010429 5.50 Cb	0.00% US12505BAH33
Income Due - NZD	0.00% INCDDUNZD
Quebec Province Of 011243 4.25 Gb	0.00% CA74814ZEK53
Msci Inc 010930 3.625 Cb	0.00% US55354GAK67
Management Fees	0.00% MGMNZNZD
Realty Income Corp 150328 2.10 Cb	0.00% US756109CA03
Enel Spa 080627 1.375 Cb	0.00% XS2312744217
Mexico United Mexican States Government 240561 3.771 Bb	0.00% US91087BAN01
Fnma 30 Year Conventional 010951 2.50 Mbs Pool Fm8779	0.00% US3140XCXH63
Ir243276 Ccp Long Irs Baa Nzd 171230 Rfxd 3.5 Pflt 3Zbsw	0.00% DU0IR2432767
Duquesne Light Holdings Inc 011030 2.532 Cb	0.00% US266233AH80
Colt Funding Llc Sr 24 Inv1 Cl A2 251268 Abs	0.00% US12672RAB87

Nxp Bv 110531 2.50 Cb	0.00% US62954HBA59
Cvs Health Corp 250338 4.78 Cb	0.00% US126650CY46
Choice Hotels International Inc 150131 3.70 Cb	0.00% US169905AG19
Volkswagen Financial Services Nv 130427 3.25 Cb	0.00% XS2468855593
Ir246928 Ccp Long Irs Baa Cny 180331 Rfxd 1.75 Pflt Cnrr7	0.00% DU0IR2469280
Bank Of Ireland Group Plc 010333 6.75 Cb	0.00% XS2561182622
Mfra Trust Series 23 Nqm4 Class A2 251268 Abs	0.00% US55286LAB80
Truist Financial Corp 080627 6.047 Cb	0.00% US89788MAN20
Tesco Corporate Treasury Services Plc 021128 1.875 Cb	0.00% XS2403381069
T Mobile Usa Inc 010228 4.75 Cb	0.00% US87264AAV70
Raiffeisen Bank International Ag 150928 6.00 Cb	0.00% XS2682093526
Crown Castle International Corp 010927 3.65 Cb	0.00% US22822VAH42
Brenntag Finance Bv 240428 3.75 Cb	0.00% XS2802928775
Pennsylvania Higher Educatio Series 16 1A Class A 250965 Abs	0.00% US69343FAA57
Hca Inc 150329 3.375 Cb	0.00% US404119CJ66
Macquarie Group Ltd 281128 3.763 Cb	0.00% US55608JAK43
Boa Nzd Ccp	0.00% NZBOACCP
Gnma 11 30 Year Single Family 200249 4.00 Mbs Pool No Ma5763	0.00% US36179UML34
General Motors Financial Company Inc 260226 0.85 Cb	0.00% XS2125145867
Bpce Sa 260427 1.75 Cb	0.00% FR0014009YD9
Bank Of America Corp 290431 2.592 Cb	0.00% US06051GJB68
Belgium Kingdom Of Government 220657 2.25 Gb	0.00% BE0000343526
Inland Revenue 281025 Rcd	0.00% DU0IR25O28A1
Inland Revenue 281125 Rcd	0.00% DU0IR25N28A3
Inland Revenue Deposit 281125 Rcd	0.00% DU0IR25N28B1
Caixabank Sa 210128 0.625 Cb	0.00% XS2434702424
Inland Revenue Deposit 270326 Rcd	0.00% DU0IR26327A5
Inland Revenue Deposit 070526 Rcd	0.00% DU0IR26507B0
Inland Revenue Deposit 280526 Rcd	0.00% DU0IR26528C4
Inland Revenue Deposit 280526 Rcd	0.00% DU0IR26528B6
Fnma 30 Year Conventional 010351 2.50 Mbs Pool Br6352	0.00% US3140L5BW58
Gnma li 30 Year Single Family 200951 2.50 Mbs Pool 785622	0.00% US3622ABD336
Income Due - AUD	0.00% INCDUAUD
Thailand Kingdom Of Government 170628 2.65 Gb	0.00% TH0623038609
Malaysia Government 050734 3.828 Gb	0.00% MYBMS1900047
Connecticut Avenue Securi Trust Se 22 R05 Cl 2M2 250442 Abs	0.00% US20754DAB38
Energy Transfer Operating Lp 150429 5.25 Cb	0.00% US29278NAG88
Constellation Brands Inc 151128 4.65 Cb	0.00% US21036PBC14
Sunoco Logistics Partners Operations Lp 011027 4.00 Cb	0.00% US86765BAU35
Isle Of Man 140951 1.625 Cb	0.00% XS2384582263
NZD BNP Paribas A/C	0.00% NZDBNPP
Gnma 11 30 Year Single Family 200149 4.50 Mbs Pool No Ma5711	0.00% US36179UKY72
Outstanding Settlement Receipts - EUR	0.00% OSRECEUR
Income Due - TWD	0.00% INCOUTWD
Income Due - JPY	0.00% INCOUTJPY
Romania Republic Of Government 270227 3.00 Gb	0.00% XS2434895988
Solventum Corp 250227 5.45 Cb	0.00% US83444MAN11
Thailand Kingdom Of Government 171228 2.875 Gb	0.00% TH0623038C04
EUR BNP Paribas A/C	0.00% EURBNPP
Fannie Mae Series 21 R01 Class 1M2 251041 Abs	0.00% US20754RAB24
Sunnova Hestia Issuer Llc Sr 23 Grid1 Cl 1A 201250 Abs	0.00% US86746BAA17
Gnma li 30 Year Single Family 201048 5.00 Mbs Pool No Ma5530	0.00% US36179UEB44
Thailand Kingdom Of Government 170643 3.45 Gb	0.00% TH0623A3N603
Ir247833 Ccp Short Irs Baa Usd 280230 Rflt Sofra Pfxd 3.2530	0.00% DU0IR2478331

Fnma 30 Year Conventional 011150 2.50 Mbs Pool Sd1384	0.00% US3132DNRD74
Ir243279 Ccp Long Irs Baa Nzd 171235 Rfxd 4 Pflt 3Zbsw	0.00% DU0IR2432791
CAD BNP Paribas A/C	0.00% CADBNPP
Romania Government 140251 4.00 Gb	0.00% XS2201851685
Connecticut Avenue Securities Ser 24 R05 Cl 2M1 250744 Abs	0.00% US20754XAB91
Ginnie Mae Remic Trust Series 2019 151 Class Ia 201249 Abs	0.00% US38382BBF94
Austria Republic Of Government 20092117 2.10 Gb	0.00% AT0000A1XML2
Workday Inc 010429 3.70 Cb	0.00% US98138HAH49
Marriott International Inc 150529 4.875 Cb	0.00% US571903BP73
Ir248757 Ccp Long Irs Baa Eur 150834 Rfxd 2.5 Pflt Estron	0.00% DU0IR2487571
Autonation Inc 010828 1.95 Cb	0.00% US05329WAR34
Romania Government 280150 3.375 Gb	0.00% XS2109813142
Gnma Ii 30 Year Single Family 200349 5.0 Mbs Pool No Ma5819	0.00% US36179UPC08
International Flavors And Fragrances Inc 011025 1.23 Cb	0.00% US459506AN18
Mfa 2020-Nqm1 Trust Series 20 Nqm1 Class A3 250849 Abs	0.00% US552754AC79
Cx003290 Ccp Sell Cdx Usd 200630 Cdx.Na.Ig.44 V1 1% Baa	0.00% DU0CX0032909
Eur Oat 2509 Fut	0.00% DE000F1ZLHU8
Income Due - AUD	0.00% INCDDAUD
Nelnet Student Loan Tr Ser 2012 5A Class A 271036 Abs	0.00% US64033BAA08
Romania Government 170133 7.125 Gb	0.00% XS2571923007
Versus Securitization Trust Ser 21 8 Class A1 251166 Abs	0.00% US92538GAA04
Outstanding Settlement Receipts - NZD	0.00% OSRECNZD
Gnma Ii 30 Year Single Family 200848 5.00 Mbs Pool Ma5400	0.00% US36179T7M16
Ops08786a Swption Eur 080327 Call Strike 2.25 Bnp	0.00% DUOPS08786A5
American Homes 4 Rent Lp 150731 2.375 Cb	0.00% US02666TAC18
Carrier Global Corp 150227 2.493 Cb	0.00% US14448CAP95
Eur Buxl 30Yr 2509 F	0.00% DE000F1ZLHS2
Ops09490a Swption Eur 300126 Call Strike 2.25 Barc	0.00% DUOPS09490A3
Romania Government 300134 6.375 Gb	0.00% XS2756521303
Austria Republic Of Government 300620 0.85 Gb	0.00% AT0000A2HLC4
Fnma 30 Year Conventional 010251 2.50 Mbs Pool Fs2772	0.00% US3140XJCJ02
Ir243437 Ccp Long Irs Baa Usd 171227 Rfxd 3.75 Pflt Sofra	0.00% DU0IR2434375
Income Due - NZD	0.00% INCDDUNZD
Ir243128 Ccp Long Irs Baa Eur 150855 Rfxd 2.9 Pflt 6Eubo	0.00% DU0IR2431280
Ir248759 Ccp Short Irs Baa Usd 150927 Rflt Sofra Pfxd 3.2936	0.00% 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
BNP Paribas Nominees	0.00% AUDCUST

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
Income Due - Cad	0.00% INCDUCAD
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
Bank Of Tokyo Cash at Call	0.00% NZDBOT11
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
New Zealand Rural Land Company Ltd	0.00% NZNZLE0005S3
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
New Zealand Rural Land Company Ltd	0.00% NZNZLE0005S3
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
Westpac New Zealand Ltd 11am CallCash	0.00% WBCNZD11
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
SEK BNP Paribas A/C	0.00% SEKBNPP
Ir243255 Ccp Long Irs Baa Sek 171235 Rfxd 2.75 Pflt 3Msek	0.00% DU0IR2432551
BNP Paribas Nominees	0.00% AUDCUST
Ir247181 Ccp Long Ois Baa Cop 180331 Rfxd 8.75 Pflt Copid	0.00% DU0IR2471815
GBP BNP Paribas A/C	0.00% GBPNBPP
GBP BNP Paribas A/C	0.00% GBPNBPP
Baa Hkd Ccp	0.00% HKBOACCP
Taiwan Semiconduct Manufacturing Usd	0.00% US8740391003
Effect Exposure Cad	0.00% CADEFFE
Idr Bnp Paribas A/C	0.00% IDRBNPP
Hca Healthcare Inc	0.00% US40412C1018
Ops09574a Swption Usd 290925 Call Strike 3.679 Morgans	0.00% DUOPS09574A4
State Street	0.00% USSSCOLL
Effect Exposure AUD	0.00% AUDEFFE
Verus 2025Inv1 A2 250270 Abs	0.00% US924929AD46
Outstanding Settlement Receipts - CAD	0.00% USDEFFE
Buy Eur:Sell Usd 30/09/2025	0.00% EURUSD25273B
Meg Energy Corp	0.00% CA5527041084
KRW BNP Paribas A/C	0.00% KRWBNPP
Rub Bnp Paribas A/C	0.00% RUBBNPP
Sell Usd:Buy Eur 30/09/2025	0.00% USDEUR25273S
Puig Brands Sa Class B Ord Shs	0.00% ES0105777017
Effect Exposure GBP	0.00% GBPEFFE
Distribution Payable	0.00% DISNZD
JPY BNP Paribas A/C	0.00% JPYBNPP
Hkd Bnp Paribas A/C	0.00% HKDBNPP
New Zealand Rural Land Co Ltd	0.00% NZNZLE0001S2
Income Due - USD	0.00% INCDUUSD
DKK BNP Paribas A/C	0.00% DKKBNPP
Ir252097 Ccp Long Irs Baa Eur 101030 Rfxd 2.2 Pflt Estro	0.00% DU0IR2520975

Constellation Soft Com Stk Npv Temp	0.00% DU0B15C4L6W0
Takeon Jpy	0.00% JPYTON11
NZD Takeon Cash at Call	0.00% NZDTON11
Effect Exposure EUR	0.00% EUREFFE
JPY BNP Paribas A/C	0.00% JPYBNPP
Future Margins-USD	0.00% FUTMUSD
CHF BNP Paribas A/C	0.00% CHFBNPP
Baa Sgd Ccp	0.00% SGDMMLCCP
Euro Short Btp 2509	0.00% DE000F1ZLHM5
Futures Margin-EURo	0.00% FUTMEUR
Futures Margin-Sek	0.00% FUTMSEK
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
Futures Margin-Chf	0.00% FUTMCHF
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	0.00% USRCCOLL
Citibank Colat	0.00% USCTCOLL
Ops09660a Swption Usd 291025 Call Strike 3.6525 Jpmorgan	0.00% DUOPS09660A1
Ir243200 Ccp Long Ois Baa Cad 171227 Rfxd 2.25 Pflt 3 Cdor	0.00% DU0IR2432007
Ops09608a Swption Eur 101025 Put Strike 2.617 Barc	0.00% DUOPS09608A0
Ops09659a Swption Usd 291025 Put Strike 3.652500 Jpmorgan	0.00% DUOPS09659A3
Ops09643a Swption Usd 271025 Call Strike 3.672 Ms	0.00% DUOPS09643A7
Cx003307 Ccp Buy Cdx Eur 200630 Itraxx Europe 1% Baa	0.00% DU0CX0033071
EUR BNP Paribas A/C	0.00% EURBNPP
Ir241428 Ccp Long Irs Baa Eur 110829 Rfxd 2.4 Pflt 6Eubo	0.00% DU0IR2414286
Cx003319 Sell Cds Usd 151256 CbmX.Na.Aaa.17 0.5% Morgans	0.00% DU0CX0033196
Ops09638a Swption Usd 201025 Put Strike 3.582 Morgans	0.00% DUOPS09638A7
Ir243130 Ccp Short Irs Baa Eur 160875 Rflt 6Eubo Pfxd 2.6	0.00% DU0IR2431306
Ice 3Mth 2612 Fut	0.00% GB00JBVNLX64
Ir236073 Ccp Short Irs Baa Usd 150730 Pfxd 3.52786 Rflt Sofr	0.00% DU0IR2360737
Ir243194 Ccp Long Ois Baa Gbp 171255 Rfxd 4.25 Pflt Sonia	0.00% DU0IR2431942
Deutsche Bank Coll	0.00% USDBCOLL
Us 10Yr Note 2512 F	0.00% DU00USX25121
Ir239731 Ccp Short Irs Baa Usd 061155 Pfxd3.97712 Rflt Sofra	0.00% DU0IR2397317
Ir236075 Ccp Short Irs Baa Usd 170755 Pfxd3.848264 Rflt Sofr	0.00% DU0IR2360752
Ir224544 Ccp Short Cpi Baa Usd 171033 Rflt Cpurnsa Pfxd 2.62	0.00% DU0IR2245441
Ops09614a Swption Usd 141025 Put Strike 3.487 Morgans	0.00% DUOPS09614A8
Ir243186 Ccp Long Ois Baa Gbp 171230 Rfxd 3.75 Pflt Sonio	0.00% DU0IR2431868

Ice 3Mth 2512 Fut	0.00% GB00J14RQY19
Ir218858 Ccp Long Ois Baa Gbp 211272 Rfxd 3.0 Pflt Sonio	0.00% DU0IR2188583
Us 2Yr Note 2512 Fut	0.00% DU00US225129
Ir243237 Ccp Short Ois Baa Chf 171227 Rflt Saron Pfxd 0.25	0.00% DU0IR2432379
Ir243138 Ccp Short Irs Baa Usd 171235 Rflt Sofra Pfxd 3.75	0.00% DU0IR2431386
Ir243249 Ccp Long Irs Baa Sek 171227 Rfxd 2 Pflt 3Msek	0.00% DU0IR2432494
Outstanding Settlement Receipts - NOK	0.00% OSRECNOK
Ir247831 Ccp Short Irs Baa Usd 310831Rflt Sofra Pfxd3.805361	0.00% DU0IR2478315
Ir243158 Ccp Long Irs Baa Eur 171245 Rfxd 2.5 Pflt 6Eubo	0.00% DU0IR2431582
Ir243132 Ccp Short Irs Baa Usd 171227 Rflt Sofra Pfxd 3.5	0.00% DU0IR2431322
Ir248829 Ccp Short Irs Baa Eur 100928 Rflt 6Eubo Pfxd 2.5	0.00% DU0IR2488298
Ir236716 Ccp Long Irs Baa Eur 290755 Rfxd 2.6 Pflt 6Eubo	0.00% DU0IR2367161
Standard Chartered C	0.00% USSCCOLL
Ir243152 Ccp Long Irs Baa Eur 171230 Rfxd 2.25 Pflt 6Eubo	0.00% DU0IR2431520
Ir224545 Ccp Short Irs Baa Usd 171028 Pfxd 4.36 Rflt Sofra	0.00% DU0IR2245458
Ir224543 Ccp Long Cpi Baa Usd 171028 Rfxd 2.57 Pflt Cpurusa	0.00% DU0IR2245433
Ir248830 Ccp Long Irs Baa Eur 100928 Rfxd 2 Pflt 6Eubo	0.00% DU0IR2488306
Us Ult 10Yr 2512 F	0.00% DU00UXY25129
Sell Usd:Buy Gbp 14/11/2025	-0.01% USDGBP25318S
Ir243235 Ccp Long Ois Baa Jpy 171255 Rfxd 2 Pflt Tonar	-0.01% DU0IR2432353
Gbp Boa Ccp	-0.01% GBPBACKP
Ir243261 Ccp Long Irs Baa Nok 171227 Rfxd 3.75 Pflt 6Nibo	-0.01% DU0IR2432619
Ir243212 Ccp Short Irs Baa Aud 171227 Rflt 1Bbsw Pfxd 3.75	-0.01% DU0IR2432122
Sell Ils:Buy Usd 22/10/2025	-0.01% ILSUSD25295S
Outstanding Settlement Payments - NZD	-0.01% OSPAYNZD
Sell Eur:Buy Usd 01/10/2025	-0.01% EURUSD25274S
Ir234637 Ccp Short Irs Baa Usd 230630 Pfxd3.599954 Rlftsofra	-0.01% DU0IR2346371
Ubs Collateral A/C	-0.01% USUBCOLL
Ir228526 Ccp Long Ois Baa Jpy 020844 Rfxd 2.16 Pflt Tonar	-0.01% DU0IR2285264
Futures Margin - AUD	-0.01% FUTMAUD
Sell Czk:Buy Usd 01/12/2025	-0.01% CZKUSD25335S
Boa Eur Ccp	-0.01% EURBACKP
Ir233405 Ccp Long Irs Baa Eur 190356 Rfxd 2.53 Pflt Estro	-0.01% DU0IR2334054
Sell Chf:Buy Usd 22/10/2025	-0.01% CHFUSD25295S
Sell Pln:Buy Usd 23/10/2025	-0.01% PLNUSD25296S
Futures Margin-Cad	-0.01% FUTMCAD
Sell Usd:Buy Eur 01/10/2025	-0.01% USDEUR25274S
Sell Myr:Buy Usd 06/11/2025	-0.01% MYRUSD25310S
Sell Thb:Buy Usd 17/12/2025	-0.02% THBUSD25351S
Sell Krw:Buy Usd 10/12/2025	-0.02% KRWUSD25344S
Sell Cad:Buy Usd 09/12/2025	-0.02% CADUSD25343S
Westpac USD Collateral	-0.02% USWPCOLL
Sell Sgd:Buy Usd 13/11/2025	-0.02% SGDUSD25317S
Sell Idr:Buy Usd 26/11/2025	-0.03% IDRUSD25330S
Sell Usd:Buy Aud 02/10/2025	-0.03% USDAUD25275S
Outstanding Settlement Payments - AUD	-0.03% OSPAYAUD

Sell Mxn:Buy Usd 14/11/2025	-0.03% MXNUSD25318S
USD BNP Paribas A/C	-0.03% USDBNPP
Futures Margin-GBP	-0.03% FUTMGBP
Sell Nzd:Buy Aud 22/10/2025	-0.03% NZDAUD25295S
Futures Margin-EURo	-0.04% FUTMEUR
Outstanding Settlement Payments - NZD	-0.05% OSPAYNZD
Sell Gbp:Buy Usd 14/11/2025	-0.07% GBPUSD25318S
Management Fees	-0.09% MGMNZD
Outstanding Settlement Payments - EUR	-0.12% OSPAYEUR
Sell Aud:Buy Usd 10/11/2025	-0.14% AUDUSD25314S
Sell Nzd:Buy Jpy 09/10/2025	-0.16% NZDJPY25282S
Sell Cny:Buy Usd 05/12/2025	-0.17% CNYUSD25339S
Sell Nzd:Buy Usd 23/10/2025	-0.25% NZDUSD25296S
Sell Aud:Buy Nzd 20/05/2026	-0.26% AUDNZD26140S
Sell Jpy:Buy Usd 27/10/2025	-0.28% JPYUSD25300S
Sell Nzd:Buy Usd 09/10/2025	-0.31% NZDUSD25282S
Sell Aud:Buy Nzd 22/10/2025	-0.40% AUDNZD25295S
Sell Jpy:Buy Usd 26/11/2025	-0.43% JPYUSD25330S
Sell Jpy:Buy Usd 15/12/2025	-0.71% JPYUSD25349S
Sell Jpy:Buy Nzd 09/10/2025	-1.16% JPYNZD25282S
Sell Gbp:Buy Nzd 09/10/2025	-1.42% GBPNZD25282S
NZD BNP Paribas A/C	-1.53% NZDBNPP
Outstanding Settlement Payments - USD	-1.57% OSPAYUSD
Sell Eur:Buy Usd 08/12/2025	-2.84% EURUSD25342S
Sell Eur:Buy Nzd 09/10/2025	-3.35% EURNZD25282S
Sell Usd:Buy Nzd 23/10/2025	-9.33% USDNZD25296S
Sell Usd:Buy Nzd 09/10/2025	-19.91% USDNZD25282S