

| Offer name  | 1                    | 2                    | 3        | 4 |
|---|----------------------|----------------------|----------|---|
| Fund name   | SUPERLIFE INVEST     | Offer number         | OFR10976 |   |
| Period disclosure applies [dd/mm/yyyy]                    | FND2432              | Fund number          | FND2432  |   |
| Asset name  | 31/03/2023           |                      |          |   |
|   | % of fund net assets |                      |          |   |
|   |                      | Security code        |          |   |
| iShares Core Global Aggregate Bond UCITS ETF              |                      | 0.3133 IE00BYV3HN70  |          |   |
| New Zealand Government 0.50% 15/05/2024                   |                      | 0.0315 NZGOVDT524C5  |          |   |
| ANZ NZD Current Account                                   |                      | 0.0219               |          |   |
| New Zealand Government 4.50% 15/04/2027                   |                      | 0.0207 NZGOVDT427C1  |          |   |
| New Zealand Government 2.75% 15/04/2025                   |                      | 0.0189 NZGOVDT425C5  |          |   |
| Mortgage Passthrough TBA                                  |                      | 0.0182 US01F0200000  |          |   |
| New Zealand Government 3.00% 20/04/2029                   |                      | 0.0167 NZGOVDT429C7  |          |   |
| New Zealand Government 5.50% 15/04/2023                   |                      | 0.0156 NZGOVDT423C0  |          |   |
| New Zealand Government 2.75% 15/04/2037                   |                      | 0.0146 NZGOVDT437C0  |          |   |
| New Zealand Government 3.50% 14/04/2033                   |                      | 0.0132 NZGOVDT433C9  |          |   |
| New Zealand Government 0.25% 15/05/2028                   |                      | 0.0131 NZGOVDT528C6  |          |   |
| New Zealand Government 0.50% 15/05/2026                   |                      | 0.0128 NZGOVDT526C0  |          |   |
| New Zealand Government 1.50% 15/05/2031                   |                      | 0.0126 NZGOVDT531C0  |          |   |
| Fed Home Ln Discount Nt 0.00% 21/06/2023                  |                      | 0.0123 US313384HD43  |          |   |
| New Zealand Government 2.00% 15/05/2032                   |                      | 0.0114 NZGOVDT532C8  |          |   |
| New Zealand Government 2.75% 15/05/2051                   |                      | 0.0096 NZGOVDT551C8  |          |   |
| New Zealand Government 4.50% 15/05/2030                   |                      | 0.0089 NZGOVDT530C2  |          |   |
| Net Current Assets  |                      | 0.0081               |          |   |
| New Zealand Government 4.25% 15/05/2034                   |                      | 0.0073 NZGOVDT534C4  |          |   |
| New Zealand Local Government Funding Agency 15/04/23 5.50 |                      | 0.0071 NZLGFDT005C8  |          |   |
| Japan Treasury Disc Bill 0.00% 17/04/2023                 |                      | 0.007 JP1741321P16   |          |   |
| New Zealand Government 1.75% 15/05/2041                   |                      | 0.007 NZGOVDT541C9   |          |   |
| Housing New Zealand Ltd 1.534% 10/09/2035                 |                      | 0.0068 NZHNZD0935L6  |          |   |
| MERCURY NZ LTD 240523 PNOTE                               |                      | 0.006 NZMICYDT294C8  |          |   |
| Japan Treasury Disc Bill 0.00% 19/06/2023                 |                      | 0.0058 JP1741441P37  |          |   |
| Housing New Zealand Ltd 3.42% 18/10/2028                  |                      | 0.0058 NZHNZD0628L7  |          |   |
| Bank Of New Zealand 5.536% 25/05/2028                     |                      | 0.0056 NZBNZDT402C6  |          |   |
| Genesis Energy Ltd 5.00% 3/04/2025                        |                      | 0.0048 NZGNEDT007C3  |          |   |
| Auckland Intl Airport 6.185% 11/10/2025                   |                      | 0.0047 NZAIAD1025L3  |          |   |
| AUCKLAND INTERNATIONAL AIRPORT LTD 200623 PNOTE           |                      | 0.0046 NZAIADN1711L1 |          |   |
| Housing New Zealand Ltd 2.247% 5/10/2026                  |                      | 0.0043 NZHNZD0001L7  |          |   |
| Auckland Council 3.17% 27/06/2023                         |                      | 0.004 NZAKCDT453C0   |          |   |
| MERCURY NZ LIMITED 010523 PNOTE                           |                      | 0.0039 NZMICYDT292C2 |          |   |
| Transpower New Zealand 1.735% 4/09/2025                   |                      | 0.0039 NZTRPD0070L9  |          |   |
| Japan Treasury Disc Bill 0.00% 3/07/2023                  |                      | 0.0039 JP1741471P30  |          |   |
| Nz Local Govt Fund Agenc 3.50% 14/04/2033                 |                      | 0.0038 NZLGFDT009C0  |          |   |
| Fonterra Cooperative Grp 5.08% 19/06/2025                 |                      | 0.0038 NZFCGDT310C3  |          |   |
| ANZ Bank 15/08/23 4.28% TD                                |                      | 0.0038 DU0TZ23815A9  |          |   |
| Japan Treasury Disc Bill 0.00% 24/04/2023                 |                      | 0.0037 JP1741341P12  |          |   |
| MUFU BANK LTD 280823 RCD                                  |                      | 0.0036 NZMUFDN240L9  |          |   |
| ASB BANK LTD 171023 5.11 TD                               |                      | 0.0035 DU0TZ23017A9  |          |   |
| Kommunalbanken As 0.375% 14/04/2023                       |                      | 0.0035 NZKBNDT013C8  |          |   |
| GENESIS ENERGY LIMITED 110523 PNOTE                       |                      | 0.0034 NZGNEDT086C7  |          |   |
| Westpac New Zealand 11/04/23 4.365% TD                    |                      | 0.0033 DU0TZ23818A3  |          |   |
| WESTPAC NEW ZEALAND 241123 5.735 TD                       |                      | 0.0033 DU0TZ23N24D1  |          |   |
| ANZ BANK NEW ZEALAND 241123 5.70 TD                       |                      | 0.0033 DU0TZ23N24C3  |          |   |
| ASB BANK LTD 251123 5.64 TD                               |                      | 0.0033 DU0TZ23N25A4  |          |   |
| KIWIBANK LTD 080523 4.88 TD                               |                      | 0.0033 DU0TZ23508B8  |          |   |
| ICBC NEW ZEALAND LTD 081223 5.95 TD                       |                      | 0.0033 DU0TZ23D08A1  |          |   |
| Tr Group Ltd 4.533% 7/03/2024                             |                      | 0.0033 NZTRGD0324L9  |          |   |
| Chorus Ltd 4.35% 6/12/2028                                |                      | 0.0033 NZCNUDT003C6  |          |   |
| Kiwibank Ltd 2.635% 5/10/2026                             |                      | 0.0032 NZKIWD1026L4  |          |   |
| PORT OF TAURANGA LTD 300623 PNOTE                         |                      | 0.0032 NZPOTDN181L4  |          |   |
| Kfw 1.75% 19/05/2028                                      |                      | 0.0031 NZKFZDT004C9  |          |   |
| ANZ Bank 11/04/23 3.84% TD                                |                      | 0.0031 DU0TZ23411B5  |          |   |
| Kiwibank Ltd 2.155% 20/09/2024                            |                      | 0.0031 NZKIWD0924L1  |          |   |
| Treasury Bill 0.00% 16/05/2023                            |                      | 0.003 US912797FE28   |          |   |
| ANZ BANK NEW ZEALAND LTD WELLINGTON 220923 5.63 TD        |                      | 0.003 DU0TZ23922B1   |          |   |
| KIWIBANK LTD 300623 RCD                                   |                      | 0.003 NZKIWDN181L2   |          |   |
| Nz Local Govt Fund Agenc 4.50% 15/04/2027                 |                      | 0.003 NZLGFDT007C4   |          |   |
| Asian Development Bank 2.125% 19/05/2031                  |                      | 0.003 NZADBTD013C2   |          |   |
| Asian Development Bank 4.00% 27/05/2027                   |                      | 0.0029 NZADBTD016C5  |          |   |
| WESTPAC NEW ZEALAND 220823 4.40 TD                        |                      | 0.0028 DU0TZ23822A5  |          |   |
| WESTPAC NEW ZEALAND 220523 4.30 TD                        |                      | 0.0028 DU0TZ23522A1  |          |   |
| ASB BANK LTD 280923 4.87 TD                               |                      | 0.0028 DU0TZ23928A0  |          |   |
| KIWIBANK LTD 230623 5.35 TD                               |                      | 0.0028 DU0TZ23623A7  |          |   |
| Vector Ltd 1.575% 6/10/2026                               |                      | 0.0028 NZVCTDT011C2  |          |   |

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| AUCKLAND INTERNATIONAL AIRPORT LTD 150523 PNOTE        | 0.0028 NZAIADN135L6  |
| MUFG BANK 290523 RCD                                   | 0.0027 NZMUFDN149L2  |
| BANK OF NEW ZEALAND 310523 RCD                         | 0.0027 NZF01DT575C2  |
| Christchurch City Hldgs 5.043% 6/04/2028               | 0.0027 NZCCHDT901C1  |
| Vector Ltd 4.996% 14/03/2024                           | 0.0027 NZVCTDT009C6  |
| Intl Bk Recon & Develop 4.25% 29/07/2027               | 0.0027 NZIBDDT020C9  |
| Intl Finance Corp 4.375% 13/09/2027                    | 0.0027 NZIFCDT014C9  |
| Ind & Comm Bk Chn Nz Ltd 2.61% 27/06/2024              | 0.0027 NZICBDT009C3  |
| Asian Development Bank 3.75% 18/08/2025                | 0.0027 NZADBDT017C3  |
| Anz Bank New Zealand Ltd 5.22% 16/02/2028              | 0.0026 NZANBDT025C4  |
| ASB Bank Limited 1.83% 19/08/2024                      | 0.0026 NZABBDG004C8  |
| Kiwibank Ltd 5.737% 19/10/2027                         | 0.0026 NZKIWD1027L2  |
| Nz Local Govt Fd Ag Bill 0.00% 9/08/2023               | 0.0025 NZLGBDT247C0  |
| Japan Treasury Disc Bill 0.00% 8/05/2023               | 0.0025 JP1741351P19  |
| MORGAN STANLEY USD                                     | 0.0024               |
| European Investment Bank 1.875% 16/06/2028             | 0.0024 NZEIBDT006C7  |
| ANZ BANK NEW ZEALAND 250723 4.34 TD                    | 0.0024 DU0TZ23725A0  |
| WESTPAC NEW ZEALAND 030423 3.98 TD                     | 0.0024 DU0TZ23403A4  |
| WESTPAC BANKING CORPORATION WELLINGTON 120623 4.45 1   | 0.0024 DU0TZ23612A0  |
| ASB BANK LTD 131023 5.06 TD                            | 0.0024 DU0TZ23013A8  |
| WESTPAC NEW ZEALAND 271023 5.3636 TD                   | 0.0024 DU0TZ23027A8  |
| ANZ BANK NEW ZEALAND 300523 5.20 TD                    | 0.0023 DU0TZ23530B2  |
| KIWIBANK LTD 290523 5.08 TD                            | 0.0023 DU0TZ23529A6  |
| WESTPAC NEW ZEALAND 120124 5.899 TD                    | 0.0023 DU0TZ24112A0  |
| WESTPAC BANKING CORPORATION WELLINGTON 270224 5.986    | 0.0023 DU0TZ24227B4  |
| Housing New Zealand Ltd 2.97% 12/06/2023               | 0.0023 NZHNZD0623L8  |
| Bank of New Zealand 18/03/24 FRN                       | 0.0023 NZBNZDT400C0  |
| MERCURY NZ LIMITED 170423 PNOTE                        | 0.0023 NZMICYDT290C6 |
| GENESIS ENERGY LIMITED 260523 PNOTE                    | 0.0023 NZGNEDT087C5  |
| GENESIS ENERGY LIMITED 060623 PNOTE                    | 0.0023 NZGNEDT088C3  |
| PORT OF TAURANGA LTD 190623 PNOTE                      | 0.0023 NZPOTDN170L7  |
| Powerco Limited 4.67% 15/11/2024                       | 0.0023 NZPWCDT009C9  |
| ASB BANK LTD 241123 RCD                                | 0.0022 NZF04DT524C7  |
| Housing New Zealand Ltd 2.183% 24/04/2030              | 0.0022 NZHNZD0230L2  |
| Kommunalbanken As 4.00% 20/08/2025                     | 0.0021 NZKBNDT009C6  |
| ANZ NEW ZEALAND WELLINGTON 280723 4.30 TD              | 0.0021 DU0TZ23728A4  |
| ASB Bank Limited 1.646% 4/05/2026                      | 0.0021 NZABBDG005C5  |
| Realkredit Danmark 5.00% 1/10/2053                     | 0.0021 DK0004624038  |
| China Construct Bank Nz 2.393% 22/11/2024              | 0.0021 NZCCBDT012C3  |
| MUFG BANK LTD 100723 RCD                               | 0.002 NZMUFDN191L4   |
| Nz Local Govt Fund Agenc 2.75% 15/04/2025              | 0.002 NZLGFDT008C2   |
| Auckland Council 3.338% 27/07/2026                     | 0.0019 NZAKCDT410C0  |
| ASB BANK LTD 050923 4.47 TD                            | 0.0019 DU0TZ23905B6  |
| Mtfnz P21 A 5.83% 15/06/2029                           | 0.0019 NZPANTFAT019  |
| KIWI BANK 300523 4.22 TD                               | 0.0019 DU0TZ23530A4  |
| ASB BANK LTD 060623 4.26 TD                            | 0.0019 DU0TZ23606A2  |
| ASB BANK LTD 030823 4.80 TD                            | 0.0019 DU0TZ23803A5  |
| KIWIBANK LTD 010523 RCD                                | 0.0018 NZKIWDN121L8  |
| ANZ BANK NEWZEALAND LTD 290523 RCD                     | 0.0018 NZF02DT386C3  |
| CONTACT ENERGY LTD 120623 PNOTE                        | 0.0018 NZCENDN163L5  |
| BANK OF NEW ZEALAND 300623 RCD                         | 0.0018 NZF01DT576C0  |
| Auckland Intl Airport 5.67% 9/05/2028                  | 0.0018 NZAIAD0250L8  |
| Bank Of New Zealand 1.884% 8/06/2026                   | 0.0017 NZBNZDT397C8  |
| Asian Development Bank 1.50% 6/08/2026                 | 0.0017 NZADBDT014C0  |
| Intl Finance Corp 4.875% 13/12/2029                    | 0.0017 NZIFCDT015C6  |
| Westpac New Zealand Ltd 1.439% 24/02/2026              | 0.0017 NZWNZD0226L9  |
| WESTPAC NEW ZEALAND 190723 4.71 TD                     | 0.0017 DU0TZ23719B1  |
| WESTPAC NEW ZEALAND 190523 4.53 TD                     | 0.0017 DU0TZ23519B5  |
| Inter-American Devel Bk 4.75% 25/01/2030               | 0.0017 NZIBBDT010C0  |
| Intl Bk Recon & Develop 4.625% 2/02/2028               | 0.0016 NZIBDDT021C7  |
| Wellington Intl Airport 4.00% 1/04/2030                | 0.0016 NZWIAD0060L5  |
| Dunedin City Treasury 3.79% 16/10/2024                 | 0.0016 NZDCTDT135C1  |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA 090224 6.15 TI | 0.0016 DU0TZ24209A4  |
| Jyske Realkredit A/S 1.00% 1/10/2023                   | 0.0015 DK0009406829  |
| Auckland Council 4.176% 24/03/2025                     | 0.0015 NZAKCDT363C1  |
| Gmt Bond Issuer Ltd 3.656% 20/12/2027                  | 0.0015 NZGMBDT008C5  |
| Intl Bk Recon & Develop 0.75% 10/06/2026               | 0.0014 NZIBDDT016C7  |
| China Construct Bank Nz 4.005% 19/06/2023              | 0.0014 NZCCBDT011C5  |
| ICBC NEW ZEALAND LTD 080923 5.75 TD                    | 0.0014 DU0TZ23908A2  |
| Heartland Bank Ltd 3.55% 12/04/2024                    | 0.0014 NZHBLD0020L2  |
| ASB BANK LTD 060623 RCD                                | 0.0014 NZF04DT472C9  |
| AUCKLAND COUNCIL 090623 PNOTE                          | 0.0014 NZAKCDT579C2  |

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| ASB BANK LTD 040723 RCD                                 | 0.0014 NZF04DT471C1  |
| ASB BANK LTD 250823 RCD                                 | 0.0014 NZF04DT527C0  |
| Insurance Australia Grp 5.32% 15/06/2038                | 0.0013 NZIAGDT004C1  |
| Auckland Intl Airport 3.97% 2/11/2023                   | 0.0013 NZAIADT210L1  |
| Bank Of New Zealand 2.16% 29/01/2025                    | 0.0013 NZBNZDT396C0  |
| Anz Bank New Zealand Ltd 2.999% 17/09/2031              | 0.0012 NZANBDT024C7  |
| Intl Bk Recon & Develop 2.875% 30/11/2026               | 0.0012 NZIBDDT019C1  |
| Tsy Infl Ix N/B 0.50% 15/01/2028                        | 0.0012 US9128283R96  |
| Kiwi Property Group Ltd 4.06% 12/11/2025                | 0.0011 NZKPGD0040L4  |
| China Construct Bank Nz 0.954% 25/09/2023               | 0.0011 NZCCBDT013C1  |
| Us Treasury N/B 1.875% 15/02/2041                       | 0.0011 US912810SW99  |
| Wellington Intl Airport 2.50% 14/08/2026                | 0.0011 NZWIAD0070L4  |
| Mtfnz O23 A 6.602% 16/09/2030                           | 0.0011 NZOPATFAT017  |
| Blunz 2022-2 A1L 6.745% 16/02/2054                      | 0.0011 NZBSNC1002R1  |
| SWU01H5P9 CCP SHORT IRS MS USD 150627 PFXD 1.75 RFLT SC | 0.0011 DUSWU01H5P9   |
| L-Bank Bw Foerderbank 4.00% 15/04/2027                  | 0.0011 NZLBKDT003C1  |
| Nordic Investment Bank 4.375% 21/02/2030                | 0.0011 NZNIBDT013C2  |
| Westpac New Zealand Ltd 2.22% 29/07/2024                | 0.0011 NZWZNZD0724L3 |
| Bank Of China Nz Ltd 4.02% 19/04/2023                   | 0.001 NZBOCDT003C8   |
| Toyota Fin New Zealand 1.73% 6/09/2024                  | 0.001 NZTFSDT727C5   |
| Wellington Intl Airport 3.32% 24/09/2031                | 0.001 NZWIAD0080L3   |
| Dunedin City Treasury 0.676% 16/11/2026                 | 0.0009 NZDCTDT191C4  |
| Bank Of New Zealand 4.102% 15/06/2023                   | 0.0009 NZBNZDT387C9  |
| Israel Fixed Bond 1.50% 30/11/2023                      | 0.0009 IL0011550683  |
| ANZ BANK NEW ZEALAND LTD 100523 RCD                     | 0.0009 NZF02DT369C9  |
| Resnz 2022-1 A1 6.945% 16/06/2054                       | 0.0009 NZRVGA1035R9  |
| Us Treasury N/B 1.375% 15/11/2040                       | 0.0009 US912810ST60  |
| Meridian Energy Limited 5.91% 20/09/2028                | 0.0009 NZMELDT096C0  |
| Udcau 2022-1 A 6.84% 20/12/2029                         | 0.0009 NZUDCDB001R0  |
| Japan Govt Cpi Linked 0.10% 10/03/2028                  | 0.0009 JP1120231J51  |
| Kiwi Property Group Ltd 4.33% 19/12/2024                | 0.0009 NZKPGD0030L5  |
| Japan (2 Year Issue) 0.005% 1/04/2024                   | 0.0009 JP1024351N46  |
| CANADIAN IMPERIAL BANK OF COMMERCE 170423 0.00 CB       | 0.0008 CA136072DJ11  |
| Auckland Council 2.013% 10/07/2025                      | 0.0008 NZAKCDT484C5  |
| Contact Energy Ltd 3.55% 15/08/2024                     | 0.0008 NZCEND0050L0  |
| BANK OF NOVA SCOTIA 030423 0.00 CB                      | 0.0008 CA06414PD324  |
| Dunedin City Treasury 3.22% 27/11/2028                  | 0.0008 NZDCTDT211C0  |
| Dunedin City Treasury 1.93% 18/04/2028                  | 0.0008 NZDCTDT199C7  |
| FUTURE MARGINS-USD                                      | 0.0008               |
| Japan (2 Year Issue) 0.005% 1/03/2024                   | 0.0008 JP1024341N31  |
| Dunedin City Treasury 2.09% 15/11/2026                  | 0.0007 NZDCTDT173C2  |
| Port Of Tauranga Ltd 1.02% 29/09/2025                   | 0.0007 NZPOTD0925L1  |
| Chorus Ltd 2.51% 2/12/2030                              | 0.0007 NZCNUDT005C1  |
| Tsy Infl Ix N/B 0.125% 15/04/2025                       | 0.0007 US912828ZJ22  |
| Christchurch City Hldgs 3.58% 27/11/2024                | 0.0007 NZCCHDT853C4  |
| Tsy Infl Ix N/B 0.25% 15/01/2025                        | 0.0007 US912828H458  |
| Auckland Council 2.95% 28/09/2050                       | 0.0007 NZAKCDT520C6  |
| Auckland Intl Airport 3.64% 17/04/2023                  | 0.0006 NZAIADT220L0  |
| France (Govt Of) 0.75% 25/05/2052                       | 0.0006 FR0013480613  |
| Nz Local Govt Fund Agenc 2.00% 15/04/2037               | 0.0006 NZLGFDT016C5  |
| Christchurch Intl Airpor 4.13% 24/05/2024               | 0.0006 NZCHCDT004C4  |
| Nz Local Govt Fund Agenc 2.25% 15/05/2031               | 0.0006 NZLGFDT017C3  |
| Dlr Kredit A/S 1.00% 1/10/2023                          | 0.0006 DK0006345301  |
| AvANZ 2022-1 A1 6.63% 15/07/2054                        | 0.0005 NZAVGA1001R7  |
| Deutsche Bank Ny 6.119% 14/07/2026                      | 0.0005 US25160PAJ66  |
| Dunedin City Treasury 3.98% 15/04/2026                  | 0.0005 NZDCTDT109C6  |
| Deutsche Bank Ny 3.961% 26/11/2025                      | 0.0005 US251526CB33  |
| Gmt Bond Issuer Ltd 4.74% 14/04/2027                    | 0.0005 NZGMBDT009C3  |
| Westpac New Zealand Ltd 2.083% 20/02/2025               | 0.0005 NZWZNZD0225L1 |
| Tsy Infl Ix N/B 1.625% 15/10/2027                       | 0.0005 US91282CFR79  |
| Bonos Y Oblig Del Estado 3.45% 30/07/2066               | 0.0005 ES00000128E2  |
| Japan (30 Year Issue) 0.70% 20/06/2051                  | 0.0005 JP1300711M79  |
| Kiwibank Ltd 2.36% 11/12/2030                           | 0.0005 NZKIWD1230L2  |
| Gmt Bond Issuer Ltd 4.00% 1/09/2023                     | 0.0005 NZGMBDT005C1  |
| Nz Local Govt Fund Agenc 1.50% 15/04/2026               | 0.0005 NZLGFDT014C0  |
| Toyota Fin New Zealand 3.17% 12/09/2023                 | 0.0005 NZTFSDT707C7  |
| Nz Local Govt Fund Agenc 2.25% 15/04/2024               | 0.0005 NZLGFDT011C6  |
| Housing New Zealand Ltd 3.36% 12/06/2025                | 0.0004 NZHNZD0625L3  |
| Nykredit Realkredit As 1.00% 1/10/2050                  | 0.0004 DK0009522815  |
| Societe Generale 2.797% 19/01/2028                      | 0.0004 US83368RBH49  |
| Kiwi Property Group Ltd 4.00% 7/09/2023                 | 0.0004 NZKPGD0020L6  |
| Credit Suisse Group Ag 7.75% 1/03/2029                  | 0.0004 CH1214797172  |

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| Gmt Bond Issuer Ltd 4.54% 31/05/2024                    | 0.0004 NZGMBDT004C4  |
| Sumitomo Mitsui Banking 2.44% 18/06/2024                | 0.0004 XS2008801370  |
| G2 Ma8488 4.00% 20/12/2052                              | 0.0004 US36179XND48  |
| Realkredit Danmark 1.00% 1/01/2024                      | 0.0004 DK0004620200  |
| Romania 2.125% 7/03/2028                                | 0.0004 XS2434895558  |
| Japan (30 Year Issue) 0.80% 20/03/2046                  | 0.0004 JP1300501G30  |
| Us Treasury N/B 1.625% 15/11/2050                       | 0.0004 US912810SS87  |
| Nykredit Realkredit As 1.50% 1/10/2053                  | 0.0004 DK0009527616  |
| Japan (30 Year Issue) 0.50% 20/03/2049                  | 0.0004 JP1300621K47  |
| Tsy Infl Ix N/B 0.125% 15/07/2031                       | 0.0004 US91282CCM10  |
| Saudi International Bond 4.875% 18/07/2033              | 0.0004 US80413TBD00  |
| Westpac New Zealand Ltd 3.696% 16/02/2027               | 0.0004 NZWZNZD0227L7 |
| Japan (2 Year Issue) 0.005% 1/05/2024                   | 0.0004 JP1024361N51  |
| Australian Government 4.50% 21/04/2033                  | 0.0004 AU000XCLWAG2  |
| Hsbc Holdings Plc 5.21% 11/08/2028                      | 0.0004 US404280DG12  |
| Us Treasury N/B 2.875% 15/05/2052                       | 0.0004 US912810TG31  |
| Fonterra Cooperative Grp 4.15% 14/11/2025               | 0.0004 NZFCGDG005C4  |
| TORONTO DOM BANK 190423 0.00 CB                         | 0.0004 CA891161DL27  |
| Sbs Bank 4.32% 18/03/2027                               | 0.0004 NZSBBDT297C3  |
| Tpmt 2019-4 A1 2.90% 25/10/2059                         | 0.0004 US89178BAA26  |
| Jyske Realkredit A/S 1.00% 1/10/2050                    | 0.0004 DK0009397069  |
| Csmc 2017-Chop A 5.434% 15/07/2032                      | 0.0004 US12651QAA76  |
| Cmlti 2021-Inv1 A3A 2.50% 25/05/2051                    | 0.0004 US17329PAY88  |
| Aareal Bank Ag 0.625% 14/02/2025                        | 0.0003 XS2297684842  |
| Jyske Realkredit A/S 1.00% 1/10/2050                    | 0.0003 DK0009397739  |
| Tr Group Ltd 3.532% 5/10/2026                           | 0.0003 NZTRGD1026L9  |
| Morgan Stanley 2.103% 8/05/2026                         | 0.0003 XS2446386356  |
| Hsbc Holdings Plc 2.251% 22/11/2027                     | 0.0003 US404280CX53  |
| France (Govt Of) 2.00% 25/05/2048                       | 0.0003 FR0013257524  |
| Nz Local Govt Fund Agenc 2.25% 15/05/2028               | 0.0003 NZLGFDT018C1  |
| United Kingdom Gilt 0.625% 22/10/2050                   | 0.0003 GB00BMBL1F74  |
| BANK OF NOVA SCOTIA 280423 0.00 CB                      | 0.0003 CA06414PDV00  |
| ROYAL BANK OF CANADA 280423 0.00 CB                     | 0.0003 CA780088DV95  |
| TORONTO DOMINION BANK 010523 0.00 CB                    | 0.0003 CA891161EA52  |
| Sumitomo Mitsui Finl Grp 5.52% 13/01/2028               | 0.0003 US86562MCR97  |
| Stra 2021-2X A 4.793% 20/07/2060                        | 0.0003 XS2272275590  |
| Saudi International Bond 4.75% 18/01/2028               | 0.0003 XS2577134401  |
| Japan (20 Year Issue) 1.20% 20/09/2035                  | 0.0003 JP1201541F90  |
| SOUTHERN CALIFORNIA EDISON CO 240423 0.00 CB            | 0.0003 US8424C1RQ39  |
| Treasury Bill 0.00% 2/05/2023                           | 0.0003 US912796CW79  |
| Tsy Infl Ix N/B 1.125% 15/01/2033                       | 0.0003 US91282CGK18  |
| Tsy Infl Ix N/B 0.125% 15/01/2032                       | 0.0003 US91282CDX65  |
| Nz Local Govt Fund Agenc 1.50% 20/04/2029               | 0.0003 NZLGFDT012C4  |
| Nstr 2007-A M1 5.115% 25/03/2037                        | 0.0003 US63860HAE99  |
| SWU01I0V9 CCP LONG IRS MS KRW 150632 RFXD 3% PFLT 3KSD  | 0.0003 DUSWU01I0V9   |
| Amsi 2005-R5 M5 5.82% 25/07/2035                        | 0.0003 US03072SE687  |
| Royal Bank Of Canada 1.05% 14/09/2026                   | 0.0003 USC7976PAC08  |
| SWU01D6C6 CCP SHORT IRS MS USD 150627 PFXD 1 RFLT SOFR. | 0.0003 DUSWU01D6C6   |
| ROYAL BANK OF CANADA 180423 0.00 CB                     | 0.0003 CA780088DK31  |
| CANADIAN IMP BANK 240423 0.00 CB                        | 0.0003 CA136072DR37  |
| European Union Bill 0.00% 7/04/2023                     | 0.0003 EU000A3K4DU2  |
| Austrian T-Bill 0.00% 27/04/2023                        | 0.0003 AT0000A2YPC0  |
| Sumitomo Mitsui Banking 0.55% 6/11/2023                 | 0.0003 XS1899009705  |
| MORGAN STANLEY CAD                                      | 0.0003               |
| Societe Generale 6.691% 10/01/2034                      | 0.0003 US83368RBS04  |
| Santander Uk Group Hldgs 6.534% 10/01/2029              | 0.0003 US80281LAT26  |
| Lcda 2023-Ell A2 5.048% 1/12/2034                       | 0.0003 US54627RAS94  |
| Cmlti 2006-Wfh4 M2 5.28% 25/11/2036                     | 0.0003 US17309SAF74  |
| Korea Housing Finance Co 4.475% 6/04/2026               | 0.0003 AU3CB0298396  |
| SWU0DG651 CCP SHORT IRS MS USD 151226 PFXD 1.25 RFLT 3L | 0.0003 DUSWU0DG651   |
| Sumitomo Mitsui Banking 0.01% 10/09/2025                | 0.0003 XS2225211650  |
| HITACHI AMERICA CAPITAL 060423 0.00 CB                  | 0.0003 US4335P3R610  |
| Gaci First Investment 4.875% 14/02/2035                 | 0.0002 XS2585988061  |
| Standard Chartered Plc 2.678% 29/06/2032                | 0.0002 XS2358287824  |
| Obx 2023-Nqm1 A1 6.12% 25/11/2062                       | 0.0002 US670855AA38  |
| FUTURES MARGIN-EURO                                     | 0.0002               |
| Stwd 2021-Hts A 5.734% 15/04/2034                       | 0.0002 US78486DAA81  |
| Ontario Teachers' Financ 1.85% 3/05/2032                | 0.0002 XS2475513953  |
| Stwd 2021-Lih A 5.542% 15/11/2036                       | 0.0002 US78486EAA64  |
| Sreit 2021-Ind A 5.384% 15/10/2038                      | 0.0002 US78473JAA07  |
| Citigroup Inc 3.29% 17/03/2026                          | 0.0002 US172967NL16  |
| Nordea Kredit Realkredit 1.00% 1/04/2024                | 0.0002 DK0002042779  |

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| Credit Suisse Group Ag 4.55% 17/04/2026    | 0.0002 | US225433AR25 |
| Pclf 2021-1 A 4.82% 15/10/2025             | 0.0002 | XS2322825097 |
| BARCLAYS USD MARGIN                        | 0.0002 |              |
| Nhel 2006-1 A2D 5.385% 25/05/2036          | 0.0002 | US669884AE80 |
| Stra 2021-1 A 5.04% 25/09/2051             | 0.0002 | XS2295993724 |
| Avolon Holdings Fndg Ltd 2.528% 18/11/2027 | 0.0002 | US05401AAR23 |
| Nyo 2021-1290 A 5.78% 15/11/2038           | 0.0002 | US62955HAA59 |
| Twin 2021-1 A 5.001% 12/03/2055            | 0.0002 | XS2305355310 |
| Development Bk Of Japan 0.50% 27/08/2025   | 0.0002 | XS2216812318 |
| Jyske Realkredit A/S 1.00% 1/04/2024       | 0.0002 | DK0009391104 |
| Jyske Realkredit A/S 1.00% 1/01/2024       | 0.0002 | DK0009408361 |
| Unicredit Spa 7.83% 4/12/2023              | 0.0002 | XS1917910884 |
| Anz Bank New Zealand Ltd 3.03% 20/03/2024  | 0.0002 | NZANBDT023C9 |
| Gsamp 2006-He3 A2D 5.345% 25/05/2046       | 0.0002 | US36244KAES5 |
| Housing New Zealand Ltd 4.422% 15/10/2027  | 0.0002 | NZHNZD0008L2 |
| Fn Ca8607 2.50% 1/01/2051                  | 0.0002 | US3140QGR581 |
| Republic Of Peru 6.35% 12/08/2028          | 0.0002 | US715638BV39 |
| Gnr 2016-H11 F 5.366% 20/05/2066           | 0.0002 | US38375UXM79 |
| Realkredit Danmark 1.00% 1/04/2024         | 0.0002 | DK0009295149 |
| Iho Verwaltungs Gmbh 3.625% 15/05/2025     | 0.0002 | XS2004438458 |
| Csf 2021-1 A 5.114% 17/06/2058             | 0.0002 | XS2306577342 |
| Goldman Sachs Group Inc 3.545% 7/02/2025   | 0.0002 | XS2441551970 |
| Amco Spa 4.625% 6/02/2027                  | 0.0002 | XS2583211201 |
| Nomura Holdings Inc 2.679% 16/07/2030      | 0.0002 | US65535HAS85 |
| Agence Francaise Develop 1.125% 2/03/2037  | 0.0002 | FR0014008SA9 |
| Stra 2020-1 A 5.051% 12/03/2052            | 0.0002 | XS2215921748 |
| Barclays Plc 2.894% 24/11/2032             | 0.0002 | US06738EBV65 |
| Bank Of America Corp 1.949% 27/10/2026     | 0.0002 | XS2462324232 |
| MORGAN STANLEY EUR                         | 0.0002 |              |
| Csf 2021-2 A 4.944% 17/06/2058             | 0.0002 | XS2355523296 |
| Brueg 2021-1X A 3.454% 22/05/2031          | 0.0002 | XS2346732113 |
| Hungary 6.25% 22/09/2032                   | 0.0002 | XS2574267261 |
| Gaci First Investment 4.75% 14/02/2030     | 0.0002 | XS2585987683 |
| Kookmin Bank 0.052% 15/07/2025             | 0.0002 | XS2199348231 |
| Plrs 2021-1 A 4.919% 23/12/2058            | 0.0002 | XS2363111399 |
| Natwest Group Plc 5.516% 30/09/2028        | 0.0002 | US639057AF59 |
| Banca Monte Dei Paschi S 0.875% 8/10/2026  | 0.0002 | IT0005386922 |
| Arrow Electronics Inc 3.25% 8/09/2024      | 0.0002 | US042735BG47 |
| Talnt 2019-1A A 2.56% 25/11/2031           | 0.0002 | US89231XAA90 |
| Credit Suisse Ag 6.50% 8/08/2023           | 0.0002 | XS0957135212 |
| American Tower Corp 2.95% 15/01/2025       | 0.0002 | US03027XAV29 |
| Wbht 2019-Wbm A 5.734% 15/12/2033          | 0.0002 | US93065PAA93 |
| Haleon Uk Capital Plc 3.125% 24/03/2025    | 0.0002 | US36264NAB01 |
| Ctp Nv 0.50% 21/06/2025                    | 0.0002 | XS2356029541 |
| Bx 2021-21M A 5.414% 15/10/2036            | 0.0002 | US05609CAA53 |
| Fsq 2020-2X A 5.46% 16/06/2070             | 0.0002 | XS2190195649 |
| Hsbc Holdings Plc 4.583% 19/06/2029        | 0.0002 | US404280BT50 |
| Amsi 2005-R11 M3 5.595% 25/01/2036         | 0.0002 | US03072SV368 |
| Gsmbs 2021-Gr3 A2 2.50% 25/04/2052         | 0.0002 | US36263TAB89 |
| Jpmorgan Chase & Co 2.595% 24/02/2026      | 0.0002 | US46647PCV67 |
| Standard Chartered Plc 1.822% 23/11/2025   | 0.0002 | US853254CE80 |
| Nissan Motor Co 4.345% 17/09/2027          | 0.0002 | US654744AC50 |
| Sumitomo Mitsui Tr Bk Lt 0.01% 15/10/2027  | 0.0002 | XS2240511076 |
| United Kingdom Gilt 1.25% 31/07/2051       | 0.0002 | GB00BLH38158 |
| Bank Of New Zealand 4.985% 7/06/2027       | 0.0002 | NZBNZDT401C8 |
| Tokyo Metropolitan Govt 0.75% 16/07/2025   | 0.0002 | XS2200138639 |
| Mitsubishi Ufj Fin Grp 1.412% 17/07/2025   | 0.0002 | US606822BS23 |
| Oversea-Chinese Banking 1.832% 10/09/2030  | 0.0002 | US69033CAD11 |
| Twrbg 2020-1 A 5.541% 20/09/2063           | 0.0002 | XS2207274833 |
| Nissan Motor Co 4.81% 17/09/2030           | 0.0002 | US654744AD34 |
| Ace 2005-He5 M4 5.745% 25/08/2035          | 0.0002 | US004421RH88 |
| Lwmc 2021-FI1 A 4.826% 15/05/2051          | 0.0002 | XS2336172452 |
| Ascendas Reit 0.75% 23/06/2028             | 0.0002 | XS2349343090 |
| Israel Fixed Bond 2.00% 31/03/2027         | 0.0002 | IL0011393449 |
| Credit Suisse Group Ag 6.537% 12/08/2033   | 0.0002 | US225401AZ15 |
| Dbgs 2019-1735 A 3.843% 10/04/2037         | 0.0002 | US23307EAA91 |
| Tencent Holdings Ltd 2.39% 3/06/2030       | 0.0002 | US88032WAU09 |
| Smb 2022-B A1B 6.008% 16/02/2055           | 0.0002 | US83206NAB38 |
| Trini 2021-1X A 4.713% 15/07/2059          | 0.0002 | XS2318720864 |
| Rmac 2018-1 A 4.97% 12/06/2046             | 0.0002 | XS1788988845 |
| Credit Suisse Group Ag 4.207% 12/06/2024   | 0.0002 | US225401AG34 |
| State Of Israel 3.80% 13/05/2060           | 0.0001 | XS2167193015 |

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| Credit Suisse New York 3.70% 21/02/2025                  | 0.0001 | US22550L2H39 |
| Cbre Gi Open End Fund 0.50% 27/01/2028                   | 0.0001 | XS2286044024 |
| Gnr 2016-H14 Fa 5.366% 20/06/2066                        | 0.0001 | US38376RVV58 |
| Australian Government 1.00% 21/12/2030                   | 0.0001 | AU0000087454 |
| Volkswagen Fin Serv Nv 0.875% 20/02/2025                 | 0.0001 | XS2289410180 |
| Japan Fin Org Municipal 0.625% 2/09/2025                 | 0.0001 | XS2224639802 |
| Fn Ma4413 2.00% 1/09/2051                                | 0.0001 | US31418D3X83 |
| SWPCOLPD6 CCP SELL CDS USD 200628 CDX IG40 5Y ICE 1% MS  | 0.0001 | DUSWPCOLPD6  |
| Nationwide Bldg Society 5.875% #N/A Field Not Applicable | 0.0001 | XS2048709427 |
| Deutsche Bank Ny 3.729% 14/01/2032                       | 0.0001 | US251526CF47 |
| Bank Of America Corp 3.683% 24/08/2025                   | 0.0001 | XS2345784057 |
| Amern Mun Pwr-C-Hydro 7.334% 15/02/2028                  | 0.0001 | US02765UEP57 |
| Goldman Sachs Group Inc 0.01% 30/04/2024                 | 0.0001 | XS2338355105 |
| Republic Of Serbia 1.65% 3/03/2033                       | 0.0001 | XS2308620793 |
| Republic Of Poland 3.875% 14/02/2033                     | 0.0001 | XS2586944659 |
| Ksa Sukuk Ltd 5.268% 25/10/2028                          | 0.0001 | XS2548889406 |
| Tsy Infl Ix N/B 3.875% 15/04/2029                        | 0.0001 | US912810FH69 |
| Bank Of Ireland Group 1.875% 5/06/2026                   | 0.0001 | XS2465984289 |
| SWU01JJ13 CCP SHORT IRS MS USD 301126 RFLT SOFRA PFXD2.  | 0.0001 | DUSWU01JJ13  |
| Charter Comm Opt Llc/Cap 6.384% 23/10/2035               | 0.0001 | US161175AZ73 |
| Hsbc Holdings Plc 3.95% 18/05/2024                       | 0.0001 | US404280BS77 |
| Tokyo Metropolitan Govt 3.25% 1/06/2023                  | 0.0001 | US889124AL77 |
| Mizuho Financial Group 3.922% 11/09/2024                 | 0.0001 | US60687YAS81 |
| Us Treasury N/B 2.875% 30/04/2025                        | 0.0001 | US9128284M90 |
| Tsy Infl Ix N/B 0.625% 15/07/2032                        | 0.0001 | US91282CEZ05 |
| Goldman Sachs Group Inc 3.00% 15/03/2024                 | 0.0001 | US38141GZP26 |
| Australian Government 2.50% 21/05/2030                   | 0.0001 | AU0000013740 |
| Development Bk Of Japan 1.875% 2/10/2024                 | 0.0001 | XS2053914524 |
| Elat 2007-1 A1 5.945% 25/05/2037                         | 0.0001 | US288542AA12 |
| Credit Suisse Group Ag 1.00% 24/06/2027                  | 0.0001 | CH0483180946 |
| Vanke Real Estate Hk 3.15% 12/05/2025                    | 0.0001 | XS2078641888 |
| Saudi International Bond 5.00% 18/01/2053                | 0.0001 | XS2577136109 |
| Nrzt 2020-Rpl1 A1 2.75% 25/11/2059                       | 0.0001 | US64828XAA19 |
| Deutsche Bank Ag 1.625% 20/01/2027                       | 0.0001 | DE000DL19U23 |
| Logicor Financing Sarl 0.625% 17/11/2025                 | 0.0001 | XS2431318711 |
| Australian Government 0.50% 21/09/2026                   | 0.0001 | AU0000106411 |
| Gaci First Investment 5.125% 14/02/2053                  | 0.0001 | XS2585988145 |
| MORGAN STANLEY NZD                                       | 0.0001 |              |
| Nrzt 2019-Rpl3 A1 2.75% 25/07/2059                       | 0.0001 | US64830NAA90 |
| Svhe 2005-Opt3 M1 5.55% 25/11/2035                       | 0.0001 | US83611MGU62 |
| Logicor Financing Sarl 3.25% 13/11/2028                  | 0.0001 | XS1909057645 |
| Sumitomo Mitsui Banking 0.409% 7/11/2029                 | 0.0001 | XS2066652897 |
| New Jersey St Transpr 4.131% 15/06/2042                  | 0.0001 | US6461366551 |
| Republic Of Peru 5.94% 12/02/2029                        | 0.0001 | USP78024AE96 |
| Fn Bv3101 2.00% 1/03/2052                                | 0.0001 | US3140MGNT45 |
| Nykredit Realkredit As 1.50% 1/10/2053                   | 0.0001 | DK0009528424 |
| Cmlti 2007-Sh1 A 5.245% 25/11/2046                       | 0.0001 | US17312WAA45 |
| Nmrr 2018-1R 3A1 5.745% 25/03/2037                       | 0.0001 | US65541JAC18 |
| Nz Local Govt Fund Agenc 3.00% 15/05/2035                | 0.0001 | NZLGFDT019C9 |
| Hsbc Holdings Plc 2.804% 24/05/2032                      | 0.0001 | US404280CT42 |
| Fr Ra6652 2.50% 1/01/2052                                | 0.0001 | US3133KNL927 |
| Dpf 2021-1 A 3.118% 28/07/2058                           | 0.0001 | XS2294367672 |
| Deutsche Bank Ag 1.375% 17/02/2032                       | 0.0001 | DE000DL19VU0 |
| Broadcom Inc 2.60% 15/02/2033                            | 0.0001 | US11135FBF71 |
| Mirav 2020-1 A 3.543% 26/05/2065                         | 0.0001 | XS2244804154 |
| Romania 2.00% 14/04/2033                                 | 0.0001 | XS2331735253 |
| Lgate 2008-W1X A1 5.03% 1/01/2061                        | 0.0001 | XS0353588386 |
| Broadcom Inc 3.187% 15/11/2036                           | 0.0001 | US11135FBQ37 |
| Jpmcc 2019-FI12 A 6.134% 15/12/2031                      | 0.0001 | US46651QAA58 |
| Charter Comm Opt Llc/Cap 4.80% 1/03/2050                 | 0.0001 | US161175BT05 |
| Aroundtown Sa 0.375% 15/04/2027                          | 0.0001 | XS2421195848 |
| Republic Of Serbia 1.65% 3/03/2033                       | 0.0001 | XS2308626485 |
| Fn Bk8661 4.00% 1/07/2048                                | 0.0001 | US3140HNTT96 |
| Aercap Ireland Cap/Globa 2.45% 29/10/2026                | 0.0001 | US00774MAV72 |
| Romania 2.875% 13/04/2042                                | 0.0001 | XS2364200514 |
| Ga Global Funding Trust 2.25% 6/01/2027                  | 0.0001 | US36143L2G95 |
| Italy Gov'T Int Bond 6.00% 4/08/2028                     | 0.0001 | XS0089572316 |
| Aercap Ireland Cap/Globa 3.00% 29/10/2028                | 0.0001 | US00774MAW55 |
| Fg G08747 3.00% 1/02/2047                                | 0.0001 | US3128MJZM58 |
| Amco Spa 1.50% 17/07/2023                                | 0.0001 | XS2206380573 |
| Rmac 2018-2 A 5.24% 12/06/2046                           | 0.0001 | XS1891764737 |
| MS CHF CCP   | 0.0001 |              |

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| Fn Bf0463 3.00% 1/03/2060                                | 0.0001 US3140FXQR67 |
| SWU016KP6 CCP SHORT IRS MS EUR 171152 RFLT 6EUBO PFXD    | 0.0001 DUSWU016KP6  |
| SWU01L4K2 CCP LONG IRS MS AUD 150932 RFXD 4.5 PFLT 6BBS  | 0.0001 DUSWU01L4K2  |
| Australian Government 1.75% 21/06/2051                   | 0.0001 AU0000097495 |
| Virgin Money Uk Plc 0.375% 27/05/2024                    | 0.0001 XS2346591113 |
| Caixabank Sa 1.75% 24/10/2023                            | 0.0001 XS1897489578 |
| Bank Of America Corp 3.892% 22/09/2026                   | 0.0001 XS2387929834 |
| Sberbank (Sb Cap Sa) 5.25% 23/05/2023                    | 0.0001 XS0935311240 |
| Republic Of Poland 4.25% 14/02/2043                      | 0.0001 XS2586944147 |
| SWPCOLB90 CCP SELL CDS USD 201227 CDX IG39 5Y ICE 1% MS  | 0.0001 DUSWPCOLB90  |
| Republic Of Poland 5.50% 16/11/2027                      | 0.0001 US857524AD47 |
| Us Treasury N/B 4.00% 15/11/2052                         | 0.0001 US912810TL26 |
| Tng23 2023-1 A2 5.169% 1/04/2041                         | 0.0001 US88258MAB19 |
| FUTURES MARGIN-GBP                                       | 0.0001              |
| New Zealand Government 1.50% 15/05/2031                  | 0.0001 NZGOVDT531C0 |
| Nova Kreditna Banka Mari 1.875% 27/01/2025               | 0.0001 XS2430442868 |
| Canadian Government Rrb 1.50% 1/12/2044                  | 0.0001 CA135087ZH04 |
| Banco De Credito Del Per 4.65% 17/09/2024                | 0.0001 US05971V2B09 |
| Us Treasury N/B 3.50% 15/02/2033                         | 0.0001 US91282CGM73 |
| Republic Of Poland 5.50% 4/04/2053                       | 0.0001 US731011AW25 |
| SWU00Y1H5 CCP SHORT IRS MS AUD 170630 RFLT 6BBSW PFXD    | 0.0001 DUSWU00Y1H5  |
| Republic Of Poland 4.875% 4/10/2033                      | 0.0001 US731011AV42 |
| Goldman Sachs Group Inc 5.325% 24/01/2025                | 0.0001 US38141GZJ65 |
| Nhel 2005-4 M1 5.505% 25/01/2036                         | 0.0001 US66987WDE49 |
| Wells Fargo & Company 3.908% 25/04/2026                  | 0.0001 US95000U2X04 |
| Deutsche Bank Ag 1.375% 3/09/2026                        | 0.0001 DE000DL19VPO |
| Tp Icap Finance Plc 2.625% 18/11/2028                    | 0.0001 XS2409096349 |
| Transurban Finance Co 4.125% 2/02/2026                   | 0.0001 US89400PAE34 |
| Organon & Co/Org 2.875% 30/04/2028                       | 0.0001 XS2332250708 |
| Korea Housing Finance Co 0.01% 29/06/2026                | 0.0001 XS2355599353 |
| Fairfax Finl Hldgs Ltd 2.75% 29/03/2028                  | 0.0001 XS1794675931 |
| Fairfax Finl Hldgs Ltd 2.75% 29/03/2028                  | 0.0001 XS1794676400 |
| US 10YR NOTE 2306 F                                      | 0.0001 DU00USX23068 |
| Corebridge Financial Inc 3.85% 5/04/2029                 | 0.0001 US21871XAE94 |
| Golden St Tobacco-A1 2.158% 1/06/2026                    | 0.0001 US38122NC593 |
| Csfb 2004-Cf2 2M1 6.195% 25/05/2044                      | 0.0001 US22541SE209 |
| Marvell Technology Inc 1.65% 15/04/2026                  | 0.0001 US573874AC88 |
| Fn Az7355 3.50% 1/11/2045                                | 0.0001 US3140E0E507 |
| Romania 3.75% 7/02/2034                                  | 0.0001 XS2434895806 |
| Deutsche Bank Ag 1.75% 19/11/2030                        | 0.0001 DE000DL19VSA |
| Rmacs 2006-Ns4X A3A 4.44% 12/06/2044                     | 0.0001 XS0277409446 |
| Domi 2019-1 A 3.807% 15/06/2051                          | 0.0001 XS1991327500 |
| SWU01E105 CCP SHORT OIS MS JPY 190639 RFLT TONAR PFXD (  | 0.0001 DUSWU01E105  |
| Alba 2005-1 A3 4.417% 25/11/2042                         | 0.0001 XS0235712006 |
| Ghm 2007-1 A2B 2.776% 18/03/2039                         | 0.0001 XS0288627507 |
| Slm Student Loan Tr 03-7 3.507% 15/12/2033               | 0.0001 XS0172692914 |
| MORGAN STANLEY JPY                                       | 0.0001              |
| Fn Fm9147 3.50% 1/05/2051                                | 0.0001 US3140XDEV42 |
| Charter Comm Opt Llc/Cap 5.125% 1/07/2049                | 0.0001 US161175BS22 |
| Fr Qd5748 2.00% 1/02/2052                                | 0.0001 US3133B3L540 |
| Fn Bn8219 3.50% 1/06/2049                                | 0 US3140JRDZ17      |
| SWU00VXO1 CCP SHORT IRS MS USD 310824 RFLT 3LIBO PFXD :  | 0 DUSWU00VXO1       |
| Nordea Kredit Realkredit 1.50% 1/10/2053                 | 0 DK0002050368      |
| Romania 2.00% 14/04/2033                                 | 0 XS2330503694      |
| CAN 10YR BND 2306 FU                                     | 0 DU00CGX23061      |
| Fr Ra5502 3.00% 1/06/2051                                | 0 US3133KMD95       |
| Jyske Realkredit A/S 1.50% 1/10/2053                     | 0 DK0009403727      |
| Romania 1.375% 2/12/2029                                 | 0 XS2262211076      |
| PchlT 2005-1 M4 6.195% 25/01/2035                        | 0 US71085PBN24      |
| United Kingdom Gilt 1.50% 31/07/2053                     | 0 GB00BM8Z2V59      |
| Realkredit Danmark 1.00% 1/10/2050                       | 0 DK0004612454      |
| Tpmt 2019-Hy2 A1 5.845% 25/05/2058                       | 0 US89177HAA05      |
| Ontario Teachers' Financ 0.90% 20/05/2041                | 0 XS2344384842      |
| Republic Of Serbia 2.05% 23/09/2036                      | 0 XS2388562139      |
| Twin 2018-1 A 5.15% 12/09/2050                           | 0 XS1834945971      |
| Treasury Bill 0.00% 18/04/2023                           | 0 US912796CU14      |
| Wamu 2007-Oa3 2A1A 3.898% 25/04/2047                     | 0 US93364AAC62      |
| Fn Br1297 2.50% 1/02/2051                                | 0 US3140KYNP56      |
| Charter Comm Opt Llc/Cap 3.95% 30/06/2062                | 0 US161175CG74      |
| Fn Bv3083 2.00% 1/02/2052                                | 0 US3140MGGM995     |
| Esail 2007-3X A3A 5.221% 13/06/2045                      | 0 XS0308666493      |
| SWU01POJ0 CCP LONG OIS MS GBP 200933 RFXD 3.5 PFLT SONI. | 0 DUSWU01POJ0       |

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| AUD 10YR 2306 BOND F                                     | 0 DU000XT23068 |
| Republic Of Peru 3.23% 28/07/2121                        | 0 US715638DR09 |
| SWU01DMW4 CCP SHORT IRS MS NZD 151223 PFXD 3 RFLT 3ZB    | 0 DUSWU01DMW4  |
| NOMURA SEC INT COLL                                      | 0              |
| Australian Government 1.25% 21/05/2032                   | 0 AU0000075681 |
| US 5YR NOTE 2306 FUT                                     | 0 DU00USV23062 |
| SWU0SU928 CCP SHORT IRS MS USD 151226 RFLT 3LIBO PFXD 1  | 0 DUSWU0SU928  |
| SWU01O3G6 CCP SHORT IRS MS USD 210633 PFXD 3% RFLT SOF   | 0 DUSWU01O3G6  |
| Gsmc 2015-5R 1C 3.904% 26/04/2037                        | 0 US36251QAC69 |
| SWU01BQX2 CCP SHORT OIS MS JPY 151231 RFLT TONAR PFXD    | 0 DUSWU01BQX2  |
| SWU017449 CCP SHORT IRS MS EUR 270550 RFLT 6EUBO PFXD 1  | 0 DUSWU017449  |
| 317U750I5 SWPTION USD 110124 PUT STRIKE 2.18 BOA         | 0 DU317U750I55 |
| France (Govt Of) 0.50% 25/05/2072                        | 0 FR0014001NN8 |
| United Kingdom Gilt 1.75% 22/01/2049                     | 0 GB00BFWFPP71 |
| Bcap 2011-Rr5 12A1 4.604% 26/03/2037                     | 0 US05534AAN19 |
| Bonos Y Oblig Del Estado 1.45% 31/10/2071                | 0 ES0000012H58 |
| Fn Az2940 3.50% 1/09/2045                                | 0 US3138YUHS38 |
| SWU016X72 CCP SHORT IRS MS EUR 170336 RFLT 6EUBO PFXD 1  | 0 DUSWU016X72  |
| SWPCOLPP9 CCP BUY CDS USD 200633 CDX.NA.IG.40 1% MS      | 0 DUSWPCOLPP9  |
| MORGAN STANLEY MXCCP                                     | 0              |
| Romania 2.75% 14/04/2041                                 | 0 XS2330514899 |
| BARC SGD CCP   | 0              |
| Fhlt 2005-D 2A4 5.525% 25/11/2035                        | 0 US35729PME78 |
| Fhr 4579 Fd 3.966% 15/01/2038                            | 0 US3137BPPH69 |
| Gecms 1997-He4 A6 7.17% 25/12/2028                       | 0 US36157NFL38 |
| Cwl 2007-12 1A1 5.585% 25/08/2047                        | 0 US126697AA90 |
| SWU01OY80 CCP LONG IRS BARC KRW 150328 RFXD 3.5 PFLT 3I  | 0 DUSWU01OY80  |
| MORGAN STANLEY SEK                                       | 0              |
| Mhl 2005-4 A1 5.405% 25/10/2035                          | 0 US61913PAZ53 |
| SWU01OSY0 CCP LONG IRS BARC KRW 150328 RFXD 3.25 PFLT 3I | 0 DUSWU01OSY0  |
| SWU01LBE8 CCP SHORT IRS MS CAD 150328 PFXD 3.25 RFLT 3CI | 0 DUSWU01LBE8  |
| SWU01OE41 CCP SHORT IRS MS USD 151132 PFXD 3.08927 RFLT  | 0 DUSWU01OE41  |
| Bonos De Tesoreria 6.15% 12/08/2032                      | 0 PEP01000C5E9 |
| Fn Fm1843 3.50% 1/11/2034                                | 0 US3140X5BM48 |
| SWU01LBF5 CCP SHORT IRS MS CAD 150333 PFXD 3.25 RFLT 3CI | 0 DUSWU01LBF5  |
| Jpmac 2006-Wmc3 A1Ss 5.105% 25/08/2036                   | 0 US46629KAA79 |
| US ULTRA BOND 2306 F                                     | 0 DU00USU23064 |
| MORGAN STANLEY CZK                                       | 0              |
| SWU01OLE1 CCP SHORT IRS MS USD 151132 PFXD 3.0829 RFLT 1 | 0 DUSWU01OLE1  |
| SWU01MDZ7 CCP LONG IRS MS USD 300629 RFXD 3.89765 PFLT 1 | 0 DUSWU01MDZ7  |
| CCS0079R8 XCCY AUD/USD 270829 RFLT 1BBSW PFLT 3LIBO MS   | 0 DUCCS0079R87 |
| Wamu 2005-Ar6 2A1A 5.305% 25/04/2045                     | 0 US92922FJ251 |
| EURO SCHATZ 2306 FU                                      | 0 DE000C671E48 |
| SWU01NRX5 CCP LONG IRS MS EUR 190327 RFXD 3% PFLT 6EUF   | 0 DUSWU01NRX5  |
| Nordea Kredit Realkredit 1.00% 1/10/2050                 | 0 DK0002044718 |
| SWU01ORN5 CCP LONG OIS BARC INR 150328 RFXD 6.5 PFLT MII | 0 DUSWU01ORN5  |
| SWU01OAL7 CCP SHORT IRS MS USD 151132 PFXD3.010417RFLT   | 0 DUSWU01OAL7  |
| SWU01P2O7 CCP LONG IRS MS NZD 200325 RFXD 5 PFLT 3ZBSW   | 0 DUSWU01P2O7  |
| Treasury Bill 0.00% 6/04/2023                            | 0 US912796YN33 |
| Fr Zt1702 4.00% 1/01/2049                                | 0 US3132AD3K27 |
| SWU01NXR1 CCP SHORT IRS MS USD 210633 PFXD 3 RFLT SOFR   | 0 DUSWU01NXR1  |
| Wamu 2006-Ar10 2A1 3.596% 25/09/2036                     | 0 US93363EAF25 |
| CAN 5YR BND 2306 FU                                      | 0 DU00CGB23067 |
| EUR BUND 2306 FUT  | 0 DE000C671E22 |
| Credit Suisse Group Ag 6.375% #N/A Field Not Applicable  | 0 US225401AL29 |
| SWU01HIX8 CCP SHORT OIS MS JPY 150652 RFLT TONAR PFXD C  | 0 DUSWU01HIX8  |
| SWU01OZ71 CCP SHORT IRS MS USD 270924 PFXD 4.4265 RFLT   | 0 DUSWU01OZ71  |
| Jyske Realkredit A/S 1.50% 1/10/2053                     | 0 DK0009403644 |
| Realkredit Danmark 1.50% 1/10/2053                       | 0 DK0004619467 |
| SWU01NZL2 CCP LONG OIS BARC INR 150328 RFXD 6.5 PFLT MII | 0 DUSWU01NZL2  |
| SWU01OFX6 CCP SHORT IRS MS USD 151132 PFXD 3.1393 RFLT   | 0 DUSWU01OFX6  |
| MS SGD CCP   | 0              |
| SWU01OZ89 CCP SHORT IRS MS USD 060924 PFXD 4.4333 RFLT   | 0 DUSWU01OZ89  |
| SWU01P0K7 CCP LONG OIS MS GBP 200953 RFXD 3.25 PFLT SOF  | 0 DUSWU01P0K7  |
| SWU01OF08 CCP SHORT IRS MS USD 151132 PFXD 3.10623 RFLT  | 0 DUSWU01OF08  |
| SWU01OBZ5 CCP SHORT IRS MS USD 151132 PFXD 3.17275%RF    | 0 DUSWU01OBZ5  |
| SWU01OK69 CCP SHORT IRS MS USD 151132 PFXD 3.06966 RFLT  | 0 DUSWU01OK69  |
| SWU01O3D3 CCP SHORT IRS MS USD 210628 RFLT SOFRA PFXD    | 0 DUSWU01O3D3  |
| SWU01O9U9 CCP SHORT IRS MS USD 151132 PFXD3.04837 RFLT   | 0 DUSWU01O9U9  |
| SWU01K9O1 IRS BAA MYR 210927 PFXD 3.5 RFLT 3KLIB         | 0 DUSWU01K9O1  |
| SWU01P0I2 CCP LONG OIS MS GBP200928 RFXD 3.75 PFLT SONI  | 0 DUSWU01P0I2  |
| 3 MONTH SOFR 2306 F                                      | 0 DU00SFR23061 |



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| SWU01P0G6 CCP SHORT IRS MS EUR 200953 PFXD 2.5 RFLT 6EU<br>Fn Bk9241 4.00% 1/08/2048  | 0 DUSWU01P0G6<br>0 US3140HPHT72                    |
| 317U164I5 FWD SWPTION GBP 161224 CALL STRIKE 0.82 JPM   | 0 DU317U164I55                                     |
| SWU01OLG6 CCP SHORT IRS MS USD 151132 PFXD3.08627 RFLT  | 0 DUSWU01OLG6                                      |
| SWU01OIV7 CCP SHORT OIS BARC INR 150328 PFXD 6.25 RFLT N<br>FUTURES MARGIN-JPY  | 0 DUSWU01OIV7<br>0                                 |
| SWU01C2S7 CCP SHORT OIS BARC SGD 150931 RFLT SORAD PFX<br>Sasc 2006-Eq1A A1 4.98% 25/07/2036  | 0 DUSWU01C2S7<br>0 US86360RAA14                    |
| SWU01PCY4 CCP LONG IRS MS USD 070333 RFXD 3.45 PFLT SOF   | 0 DUSWU01PCY4                                      |
| SWU01POW1 CCP LONG IRS MS USD 230253 RFXD 3.08 PFLT SC<br>Nchet 2005-2 M3 5.58% 25/06/2035  | 0 DUSWU01POW1<br>0 US64352VKV26                    |
| SWU01OZA4 CCP SHORT IRS MS USD 041024 PFXD 4.4085 RFLT<br>CCS112236 FWD XCCY AUD/USD 040131 RFLT 1BBSW PFLT 3LIB<br>TORONTO DOMINION COL                            | 0 DUSWU01OZA4<br>0 DUCCS1122366<br>0               |
| SWU01O3K7 CCP SHORT IRS MS USD 210653 PFXD 2.75 RFLT SC<br>Gnr 2017-121 Pe 3.00% 20/07/2046   | 0 DUSWU01O3K7<br>0 US38380TV370                    |
| SWU01OCP6 CCP SHORT IRS MS USD 151132 PFXD 3.1741 RFLT  | 0 DUSWU01OCP6                                      |
| SWU01K531 CCP LONG IRS MS KRW 210927 RFXD 3.25 PFLT 3K5   | 0 DUSWU01K531                                      |
| SWU01K531 CCP LONG IRS BARC KRW 210927 RFXD 3.25 PFLT 3<br>MORGANS ZAR CCP  | 0 DUSWU01K531<br>0                                 |
| SWU01BQV6 CCP SHORT OIS MS JPY 151226 PFXD 0 RFLT TONA  | 0 DUSWU01BQV6                                      |
| SWU01P7I5 CCP LONG IRS MS USD 010333 RFXD 3.425 PFLT SOI<br>US 2YR NOTE 2306 FUT  | 0 DUSWU01P7I5<br>0 DU00US223066                    |
| SWU01P7H7 CCP LONG IRS MS USD 010333 RFXD 3.405 PFLT SC<br>317U391O7 FWD SWPTION USD 020424 CALL STRIKE 2.697 GOL<br>Tmts 2003-6He A1 5.785% 25/11/2033             | 0 DUSWU01P7H7<br>0 DU317U391O78<br>0 US881561CE22  |
| SWU01POH4 CCP SHORT OIS MS GBP 200925 PFXD 4 RFLT SONI  | 0 DUSWU01POH4                                      |
| SWU01Q3X4 CCP LONG IRS MS USD 100328 RFXD 3.8 PFLT SOFF   | 0 DUSWU01Q3X4                                      |
| SWU01LZT9 CCP LONG IRS MS USD 300629 RFXD 3.45389 PFLT !  | 0 DUSWU01LZT9                                      |
| SWU01OZCO CCP SHORT IRS MS USD 070324 PFXD 4.7887 RFLT  | 0 DUSWU01OZCO                                      |
| SWU01OYI8 CCP LONG IRS MS USD 220230 RFXD 3.47 PFLT SOF<br>BARC THB CCP   | 0 DUSWU01OYI8<br>0                                 |
| 3175SQ653 OTCBO EUR 230525 PUT STRIKE 97 BNP  | 0 DU3175SQ6536                                     |
| SWU01IMT0 CCP LONG IRS MS KRW 150632 RFXD 3.25 PFLT 3K5<br>SWPCOJG41 SELL CDS USD 200625 ITALY GOVT SW 1% BARC<br>SWPCOJFV2 SELL CDS USD 200625 ITALY GOVT SW 1 BAA | 0 DUSWU01IMT0<br>0 DUSWPCOJG41<br>0 DUSWPCOJFV2    |
| SWU01O3A9 CCP SHORT IRS MS USD 210625 PFXD 3.75 PFLT SC<br>Fnr 2006-48 Tf 5.245% 25/06/2036   | 0 DUSWU01O3A9<br>0 US31395NLE57                    |
| 10 YR JGB TSE 2306 F  | 0 DU00JTX23069                                     |
| 317U479O2 FWD SWPTION USD 080424 CALL STRIKE 2.785 NOF<br>CCS004136 MTM XCCY AUD/USD 141030 RFLT 1BBSW PFLT 3LIB<br>Fhr 4579 Sd 0.00% 15/01/2038                    | 0 DU317U479O24<br>0 DUCCS0041369<br>0 US3137BPS836 |
| US ULT 10YR 2306 F  | 0 DU00UXY23066                                     |
| SWU01P8A1 CCP LONG IRS MS USD 020330 RFXD 3.525 PFLT SC   | 0 DUSWU01P8A1                                      |
| SWU01P6M7 IRS GS THB 150328 RFXD 2.25 PFLT THB6M  | 0 DUSWU01P6M7                                      |
| 317U474O7 FWD SWPTION USD 080424 CALL STRIKE 2.835 NOF<br>SWPCOJFW0 SELL CDS USD 200625 ITALY GOVT SW SP BRC BARC   | 0 DU317U474O78<br>0 DUSWPCOJFW0                    |
| SWU01OZ22 CCP LONG IRS MS USD 270423 RFXD 4.8146 PFLT 1   | 0 DUSWU01OZ22                                      |
| SWU01KJ77 IRS SCB MYR 210927 PFXD 3.5 RFLT 3KLIB  | 0 DUSWU01KJ77                                      |
| 317U00KA8 FWD SWPTION USD 111023 CALL STRIKE 2.9925 MC  | 0 DU317U00KA89                                     |
| SWU01KL17 IRS GS MYR 210932 PFXD 3.75 RFLT 3KLIB  | 0 DUSWU01KL17                                      |
| 317U461O2 FWD SWPTION USD 080424 CALL STRIKE 2.721 GOL  | 0 DU317U461O24                                     |
| SWU01O8T3 IRS BAA THB 150328 RFXD 2.25 PFLT THB6M   | 0 DUSWU01O8T3                                      |
| SWU01L6J3 CCP LONG IRS MS AUD 150932 RFXD 4.25 PFLT 6BB   | 0 DUSWU01L6J3                                      |
| SWU01P0B7 CCP LONG IRS MS NZD 200325 RFXD 4.75 PFLT 3ZB   | 0 DUSWU01P0B7                                      |
| SWU01PBT6 CCP LONG IRS MS USD 060333 RFXD 3.3 PFLT SOFR   | 0 DUSWU01PBT6                                      |
| SWU01MWP8 CCP LONG OIS BARC SGD 211227 RFXD 3.25 PFLT<br>Bank of New Zealand NZD Current Account<br>Nykredit Realkredit As 1.00% 1/10/2050                          | 0 DUSWU01MWP8<br>0<br>0 DK0009524431<br>0          |
| MS NOK CC   | 0  |
| SWU01OZ48 CCP SHORT IRS MS USD 270423 PFXD4.8146 RFLT :<br>317U2JRA8 SWPTION USD 140423 PUT STRIKE 3.7 JPM<br>USX 10Y 2305 110.5 P                                  | 0 DUSWU01OZ48<br>0 DU317U2JRA81<br>0 DU0USX305P68  |
| 317U07VA1 SWPTION USD 271023 CALL STRIKE 2.841 GOLDMA   | 0 DU317U07VA14                                     |
| 317U2JTA6 SWPTION USD 140423 PUT STRIKE 3.3 BAA   | 0 DU317U2JTA63                                     |
| 317U2JPA0 SWPTION USD 140423 PUT STRIKE 3.7 GS  | 0 DU317U2JPA00                                     |
| 317U04FA6 SWPTION USD 201023 CALL STRIKE 3.017 GS   | 0 DU317U04FA66                                     |
| 317U06DA3 SWPTION USD 251023 CALL STRIKE 2.973 GOLDMA   | 0 DU317U06DA33                                     |
| SWU00OG16 CCP LONG IRS MS ZAR 200623 RFXD 7.25 PFLT 3ZA   | 0 DUSWU00OG16                                      |
| 317U0BJA6 SWPTION USD 101123 CALL STRIKE 2.91 GS  | 0 DU317U0BJA65                                     |
| 317U09MA7 SWPTION USD 031123 CALL STRIKE 3.0875 GS  | 0 DU317U09MA70                                     |
| 317U05NA4 SWPTION USD 231023 CALL STRIKE 3.225 GOLDMA   | 0 DU317U05NA40                                     |

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| 317U0E4A6 SWPTION USD 171123 CALL STRIKE 2.25 GS        | 0 DU317U0E4A64 |
| 317U0LFA8 SWPTION USD 071223 CALL STRIKE 2.25 GS        | 0 DU317U0LFA83 |
| 317U0FKA5 SWPTION USD 201123 CALL STRIKE 2.15 GS        | 0 DU317U0FKA50 |
| 317U0JYA2 SWPTION USD 011223 CALL STRIKE 2.15 BAA       | 0 DU317U0JYA27 |
| US 5Y 2305 111.50 CO                                    | 0 DU0USV305C18 |
| 317U0DIA3 SWPTION USD 131123 CALL STRIKE 2.845 NOM      | 0 DU317U0DIA31 |
| 317U05RA0 SWPTION USD 231023 CALL STRIKE 3.14 GOLDMAN   | 0 DU317U05RA04 |
| 317U0AUA5 SWPTION USD 061123 CALL STRIKE 3.02 NOM       | 0 DU317U0AUA53 |
| 317U05PA2 SWPTION USD 231023 CALL STRIKE 3.19 GOLDMAN   | 0 DU317U05PA22 |
| 317U2JSA7 SWPTION USD 140423 CALL STRIKE 3.05 JPM       | 0 DU317U2JSA72 |
| 317U2JUA4 SWPTION USD 140423 CALL STRIKE 2.8 BAA        | 0 DU317U2JUA45 |
| US 10YR 2305 118 C                                      | 0 DU0USX305C48 |
| 317U02QA8 SWPTION USD 131023 CALL STRIKE 2.92 GOLDMAN   | 0 DU317U02QA81 |
| US 5Y 2305 108.50 PO                                    | 0 DU0USV305P21 |
| US 10YR 2305 116.5 C                                    | 0 DU0USX305C22 |
| SWPCOH4H9 BUY CDS USD 200623 SOUTH KOREA 1% HSBC        | 0 DUSWPCOH4H9  |
| SWU01NX59 IRS SCB THB 150328 PFXD 2.25 RFLT THB6M       | 0 DUSWU01NX59  |
| US 10YR 2305 119 C                                      | 0 DU0USX305C30 |
| USX 10Y 2305 112.5 P                                    | 0 DU0USX305P84 |
| 317U1Q8A4 SWPTION EUR 090623 CALL STRIKE 2.067 GOLDMA   | 0 DU317U1Q8A47 |
| USX 10Y 2305 112 P                                      | 0 DU0USX305P76 |
| 317U460O3 FWD SWPTION USD 080424 PUT STRIKE 2.721 GOLI  | 0 DU317U460O33 |
| SWU01NX42 IRS BAA THB 150328 PFXD 2.25 RFLT THB6M       | 0 DUSWU01NX42  |
| SWU01PDP2 CCP SHORT IRS BARC THB 150328 PFXD 2.25 RFLT  | 0 DUSWU01PDP2  |
| CME 3M SOFR 98.00 C                                     | 0 DU0SOF312C23 |
| 317U2JQA9 SWPTION USD 140423 CALL STRIKE 3.05 GS        | 0 DU317U2JQA90 |
| 317U2N8A0 SWPTION USD 280423 CALL STRIKE 3 BAA          | 0 DU317U2N8A00 |
| 317U2N7A1 SWPTION USD 280423 PUT STRIKE 3.5 BAA         | 0 DU317U2N7A19 |
| 317U00LA7 FWD SWPTION USD 111023 PUT STRIKE 2.9925 MO   | 0 DU317U00LA70 |
| SWU01OZB2 CCP LONG IRS MS USD 070324 RFXD 4.7887 PFLT 1 | 0 DUSWU01OZB2  |
| SWPCOH4C0 BUY CDS USD 200623 CHINA AS BP GST 1% GS      | 0 DUSWPCOH4C0  |
| 317U477O4 FWD SWPTION USD 080424 PUT STRIKE 2.835 NOM   | 0 DU317U477O42 |
| SWU01NZI7 IRS GS THB 150328 PFXD 2.25 RFLT THB6M        | 0 DUSWU01NZI7  |
| 317U05MA5 SWPTION USD 231023 PUT STRIKE 3.225 GOLDMA    | 0 DU317U05MA58 |
| 317U09NA6 SWPTION USD 031123 PUT STRIKE 3.0875 GS       | 0 DU317U09NA61 |
| 317U458O7 SWPTION EUR 110423 PUT STRIKE 2.1 GOLDMAN     | 0 DU317U458O78 |
| 317U0D9A3 SWPTION EUR 150523 PUT STRIKE 2.1 GS          | 0 DU317U0D9A38 |
| SWPCOH4D8 BUY CDS USD 200623 SOUTH KOREA GOVT 1% BNI    | 0 DUSWPCOH4D8  |
| 317U04EA7 SWPTION USD 201023 PUT STRIKE 3.0175 GS       | 0 DU317U04EA75 |
| 317U0BIA7 SWPTION USD 101123 PUT STRIKE 2.91 GS         | 0 DU317U0BIA74 |
| 317U06EA2 SWPTION USD 251023 PUT STRIKE 2.973 GOLDMAN   | 0 DU317U06EA24 |
| 317U07UA2 SWPTION USD 271023 PUT STRIKE 2.841 GOLDMAN   | 0 DU317U07UA23 |
| SWU01KJ93 IRS SCB THB 210927 PFXD 2.25 RFLT THB6M       | 0 DUSWU01KJ93  |
| SWU01QDS4 IRS GS THB 150328 RFXD 2 PFLT THB6M           | 0 DUSWU01QDS4  |
| SWU01N8T5 IRS BAA THB 211227 PFXD 2.25 RFLT THB6M       | 0 DUSWU01N8T5  |
| 317U0LEA9 SWPTION USD 071223 PUT STRIKE 3.75 GS         | 0 DU317U0LEA92 |
| 317U478O3 FWD SWPTION USD 080424 PUT STRIKE 2.785 NOM   | 0 DU317U478O33 |
| 317U0E3A7 SWPTION USD 171123 PUT STRIKE 3.75 GS         | 0 DU317U0E3A73 |
| SWU01OEM1 CCP LONG IRS MS USD 310527 RFXD 3.36083 PFLT  | 0 DUSWU01OEM1  |
| SWU01OZ97 CCP LONG IRS MS USD 041024 RFXD 4.4085 PFLT 1 | 0 DUSWU01OZ97  |
| 317U05OA3 SWPTION USD 231023 PUT STRIKE 3.19 GOLDMAN    | 0 DU317U05OA31 |
| 317U05QA1 SWPTION USD 231023 PUT STRIKE 3.14 GOLDMAN    | 0 DU317U05QA13 |
| 317U0JXA3 SWPTION USD 011223 PUT STRIKE 3.65 BAA        | 0 DU317U0JXA36 |
| CCS004136 MTM XCCY AUD/USD 141030 RFLT 1BBSW PFLT 3LIE  | 0 DUCCS0041369 |
| 317U0FJA7 SWPTION USD 201123 PUT STRIKE 3.65 GS         | 0 DU317U0FJA79 |
| 317U0ATA7 SWPTION USD 061123 PUT STRIKE 3.02 NOM        | 0 DU317U0ATA72 |
| 317U0DJA2 SWPTION USD 131123 PUT STRIKE 2.845 NOM       | 0 DU317U0DJA22 |
| SWPCOKC08 CCP SELL CDS EUR 201228 BRITISH TELECOMM 1 M  | 0 DUSWPCOKC08  |
| SWU01KBG5 SHORT IRS SCB THB 210927 PFXD 2.25 RFLT THB6M | 0 DUSWU01KBG5  |
| SWU01QFN3 CCP SHORT IRS MS USD 310325 PFXD 4.15859 RFL  | 0 DUSWU01QFN3  |
| 317U06OA1 SWPTION EUR 260423 PUT STRIKE 2.25 GOLDMAN    | 0 DU317U06OA14 |
| 317U08AA2 SWPTION EUR 280423 PUT STRIKE 2.25 BNP        | 0 DU317U08AA26 |
| 317U388O2 FWD SWPTION USD 020424 PUT STRIKE 2.697 GOLI  | 0 DU317U388O24 |
| SWU018819 CCP LONG IRS MS NZD 170324 RFXD 0.5275 PFLT 3 | 0 DUSWU018819  |
| SWU01L067 CCP LONG OIS BARC SGD 210927 RFXD 2.75 PFLT S | 0 DUSWU01L067  |
| SWU01OC19 CCP LONG IRS MS USD 300929 RFXD 3.22475 PFLT  | 0 DUSWU01OC19  |
| 317U05HA1 SWPTION EUR 240423 PUT STRIKE 2.25 GOLDMAN    | 0 DU317U05HA14 |
| SWU01OZ55 CCP LONG IRS MS USD 060924 RFXD 4.4333 PFLT 3 | 0 DUSWU01OZ55  |
| SWU01OZ30 CCP LONG IRS MS USD 270924 RFXD 4.4265 PFLT 1 | 0 DUSWU01OZ30  |
| SWU01POD3 CCP SHORT IRS MS EUR 200925 PFXD 3.5 RFLT 6EU | 0 DUSWU01POD3  |
| EURO BTP 2306 FUT                                       | 0 DE000C671E06 |
| SWU01C257 CCP LONG OIS MS SGD 150931 RFXD 1.25 PFLT SOF | 0 DUSWU01C257  |

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| SWU01JR06 CCP LONG IRS MS USD 300624 RFXD 3.4859 PFLT S  | 0 DUSWU01JR06        |
| 317U02PA9 SWPTION USD 131023 PUT STRIKE 2.92 GOLDMAN     | 0 DU317U02PA90       |
| 317U1Q9A3 SWPTION EUR 090623 PUT STRIKE 3.14 GOLDMAN     | 0 DU317U1Q9A38       |
| 317U00EA5 SWPTION EUR 110423 PUT STRIKE 2.1 BNP PARIBAS  | 0 DU317U00EA53       |
| 317U0CWA9 SWPTION EUR 120523 PUT STRIKE 2.1 NOMURA       | 0 DU317U0CWA91       |
| CME 3M SOFR 96.50 P                                      | 0 DU0SOF312P28       |
| SWU01NFP5 IRS BAA THB 210927 PFXD 2.25 RFLT THB6M        | 0 DUSWU01NFP5        |
| SWU01EBV6 CCP LONG IRS MS AUD 160327 RFXD 1.75 PFLT 6B   | 0 DUSWU01EBV6        |
| AUS 3YR 2306 BOND FU                                     | 0 DU000YT23066       |
| SWU01OCO9 CCP LONG IRS MS USD 310527 RFXD3.40392 PFLT    | 0 DUSWU01OCO9        |
| SWU01NRY3 CCP SHORT IRS MS EUR 150333 PFXD 3% RFLT 6EU   | 0 DUSWU01NRY3        |
| SWU01IC20 CCP LONG IRS BARC KRW 150328 RFXD 3 PFLT 3KSC  | 0 DUSWU01IC20        |
| 317U401O5 SWPTION EUR 040423 PUT STRIKE 2.1 NOM          | 0 DU317U401O50       |
| SWU01LQE2 CCP LONG IRS MS CNY 211227 RFXD 2.5 PFLT CNRF  | 0 DUSWU01LQE2        |
| SWU00S9O5 IRS NOM KRW 200324 RFXD 1.725 PFLT 3KSDA       | 0 DUSWU00S9O5        |
| CCS112236 FWD XCCY AUD/USD 040131 RFLT 1BBSW PFLT 3LIB   | 0 DUCCS1122366       |
| SWU01OEA7 CCP LONG IRS MS USD 300929 RFXD 3.16312 PFLT   | 0 DUSWU01OEA7        |
| SWU01O442 CCP LONG IRS MS USD 151132 RFXD 3.1 PFLT SOFF  | 0 DUSWU01O442        |
| SWU01KTX9 CCP LONG IRS BARC KRW 210927 RFXD 3 PFLT 3KSI  | 0 DUSWU01KTX9        |
| SWU00SF83 CCP LONG IRS MS CZK 300129 RFXD 1.9125 PFLT 6F | 0 DUSWU00SF83        |
| SWU01E2J3 CCP LONG OIS MS JPY 190629 RFXD 0.2 PFLT TONAI | 0 DUSWU01E2J3        |
| SWU01OAM5 CCP LONG IRS MS USD 310527 RFXD3.32868PFLT     | 0 DUSWU01OAM5        |
| CCS0079R8 XCCY AUD/USD 270829 RFLT 1BBSW PFLT 3LIBO MS   | 0 DUCCS0079R87       |
| 317U00CA7 SWPTION EUR 110423 PUT STRIKE 2.1 GOLDMAN      | 0 DU317U00CA71       |
| SWU01OLD3 CCP LONG IRS MS USD 310527 RFXD 3.31041 PFLT   | 0 DUSWU01OLD3        |
| SWU01BQZ7 CCP LONG OIS MS JPY 151251 RFXD 0.45 PFLT TON  | 0 DUSWU01BQZ7        |
| SWU01IVA1 CCP LONG IRS MS EUR 180527 RFXD1 PFLT 6EUBO    | 0 DUSWU01IVA1        |
| 317U392O6 SWPTION EUR 030423 PUT STRIKE 2.1 NOM          | 0 DU317U392O69       |
| SWU01LZX0 CCP SHORT IRS MS AUD 150324 PFXD 3.75% RFLT 1  | 0 DUSWU01LZX0        |
| SWU01G5H9 CCP LONG OIS MS CHF 100227 RFXD 0.294 PFLT S/  | 0 DUSWU01G5H9        |
| SWU01GDB3 CCP LONG OIS MS CHF 160527 RFXD 0.3425 PFLT S  | 0 DUSWU01GDB3        |
| SWU01HX03 CCP LONG IRS MS EUR 110427 RFXD 0.7 PFLT 6EUE  | 0 DUSWU01HX03        |
| SWU01POF8 CCP LONG IRS MS EUR 200933 RFXD 3 PFLT 6EUBO   | 0 DUSWU01POF8        |
| SWU01IOA9 CCP LONG IRS MS EUR 110527 RFXD 0.65 PFLT 6EU  | 0 DUSWU01IOA9        |
| SWU01LBR9 CCP LONG IRS MS USD 080929 RFXD 3.05 PFLT SOF  | 0 DUSWU01LBR9        |
| SWU01FQ54 CCP LONG IRS MS USD 260129 RFXD 1.63 PFLT 3LII | 0 DUSWU01FQ54        |
| SWU00SMW2 CCP LONG IRS MS SEK 190624 RFXD 0.5 PFLT 3MSE  | 0 DUSWU00SMW2        |
| SWU013KR9 CCP LONG IRS MS MXN 070725 RFXD 4.87 PFLT 1N   | 0 DUSWU013KR9        |
| US 30Y BOND 2306 FUT                                     | 0 DU000USB23064      |
| SWU01I841 CCP LONG IRS MS NZD 150627 RFXD 3.75 PFLT 3ZBS | 0 DUSWU01I841        |
| SWU01GBE9 CCP LONG OIS MS CHF 150227 RFXD 0.3 PFLT SARO  | 0 DUSWU01GBE9        |
| SWU01GAD2 CCP LONG OIS MS CHF 140227 RFXD 0.2825 PFLT S  | 0 DUSWU01GAD2        |
| SWU01JYH1 CCP LONG IRS MS EUR 210937 RFXD 2.25 PFLT 6EU  | 0 DUSWU01JYH1        |
| SWU01GUK4 CCP LONG IRS MS USD 151131 RFXD 1.695 PFLT SC  | 0 DUSWU01GUK4        |
| EURO SHORT BTP 2306                                      | 0 DE000C671E14       |
| SWU01E188 CCP LONG OIS MS JPY 291129 RFXD 0.035 PFLT TOI | 0 DUSWU01E188        |
| SWU01HY44 CCP LONG IRS MS EUR 120427 RFXD 0.65 PFLT 6EU  | 0 DUSWU01HY44        |
| SWU01POE1 CCP LONG IRS MS EUR 200928 RFXD 3 PFLT 6EUBO   | 0 DUSWU01POE1        |
| SWU01J5I1 CCP LONG IRS MS NZD 140624 RFXD 4% PFLT 3ZBSV  | 0 DUSWU01J5I1        |
| SWU01IQW9 CCP LONG IRS MS EUR 130527 RFXD 1% PFLT 6EUI   | 0 DUSWU01IQW9        |
| Futures Margin - AUD                                     | 0                    |
| SWU00WS56 CCP LONG IRS MS CAD 021029 RFXD 1.7125 PFLT :  | 0 DUSWU00WS56        |
| SWU01FL00 CCP LONG IRS MS USD 200129 RFXD 1.545 PFLT 3LI | 0 DUSWU01FL00        |
| SWU01DMW4 CCP LONG IRS MS NZD 151223 RFXD 3 PFLT 3ZBS    | 0 DUSWU01DMW4        |
| UBS COLLATERAL A/C                                       | 0                    |
| EURO BOBL 2306 FUT                                       | 0 DE000C671E30       |
| SWU01HI00 CCP LONG IRS MS USD 250329 RFXD 1.936 PFLT SO  | 0 DUSWU01HI00        |
| 317U749I9 SWPTION USD 110124 PUT STRIKE 2.31 BOA         | 0 DU317U749I91       |
| SWU01FKU5 CCP LONG IRS MS USD 200129 RFXD 1.63 PFLT 3LII | 0 DUSWU01FKU5        |
| FUTURES MARGIN-CAD                                       | -0.0001              |
| LONG GILT 2306 FUT                                       | -0.0001 GB00KCBQ8522 |
| SWU01KS85 CCP LONG IRS MS EUR 150328 PFLT 6EUBO RFXD 1   | -0.0001 DUSWU01KS85  |
| SWU01FKX9 CCP LONG IRS MS USD 200129 RFXD 1.518 PFLT 3LI | -0.0001 DUSWU01FKX9  |
| MORGAN STANLEY GBP                                       | -0.0001              |
| 317U173X1 SWPTION EUR 230525 PUT STRIKE 0.451 BNP        | -0.0001 DU317U173X14 |
| 3 MONTH SOFR 2312 F                                      | -0.0001 DU00SFR23129 |
| SWU01E2C8 CCP LONG OIS MS JPY 170331 RFXD 0 PFLT TONAR   | -0.0001 DUSWU01E2C8  |
| SWU01IZX7 CCP LONG IRS MS EUR 231124 RFXD 1 PFLT 6EUBO   | -0.0001 DUSWU01IZX7  |
| SWU01H629 CCP LONG IRS MS USD 150652 RFXD 1.75 PFLT SOF  | -0.0001 DUSWU01H629  |
| MORGAN STANLEY AUD                                       | -0.0001              |
| SWU01KS77 CCP LONG IRS MS EUR 150333 PFLT 6EUBO RFXD 1   | -0.0001 DUSWU01KS77  |
| SWU01CKM0 CCP LONG IRS MS USD 151228 RFXD 1.25 PFLT SO   | -0.0001 DUSWU01CKM0  |

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| SWU0EQ377 CCP LONG IRS MS USD 151251 RFXD 2 PFLT 3LIBO   | -0.0001 DUSWU0EQ377  |
| EUR OAT 2306 FUT   | -0.0001 DE000C671E71 |
| SWU01H515 CCP LONG IRS MS USD 150624 RFXD 1.75 PFLT SOF  | -0.0001 DUSWU01H515  |
| SWU00UG12 CCP LONG IRS MS CAD 181229 RFXD 1.90 PFLT 3CI  | -0.0001 DUSWU00UG12  |
| SWU00Y113 CCP LONG IRS MS CAD 170630 RFXD 1.5 PFLT 3CDO  | -0.0002 DUSWU00Y113  |
| BARCLAYS COLLATERAL                                      | -0.0002              |
| CITIBANK COLAT   | -0.0002              |
| HSBC COLLATERAL  | -0.0002              |
| ANZ COLL FOR USD   | -0.0002              |
| SWU0ZN447 CCP LONG IRS MS USD 151228 RFXD 1.5 PFLT 3LIBO | -0.0002 DUSWU0ZN447  |
| CACIB USD COLLATERAL                                     | -0.0002              |
| SSWU01I0V9 CCP LONG IRS MS KRW 150632 RFXD 3% PFLT 3KS   | -0.0003 DUSWU01I0V9  |
| SWU013ZU6 CCP LONG IRS MS USD 150128 RFXD 0.4 PFLT 3LIBO | -0.0003 DUSWU013ZU6  |
| MORGAN STANLEY COLAT                                     | -0.0004              |
| SWU01D6D4 CCP LONG IRS MS USD 150629 RFXD 1 PFLT SOFRA   | -0.0006 DUSWU01D6D4  |
| SWU01H652 CCP LONG IRS MS USD 150632 RFXD 1.75 PFLT SOF  | -0.0009 DUSWU01H652  |
| Outstanding settlements                                  | -0.0211              |