

**DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS**

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Offer name Nikko AM NZ Investment Sct  
Fund name Nikko AM Growth Fund  
Period disclosure applies [dd/mm/yyyy] 31/03/2024

Asset name	% of fund net assets
Buy Nzd:Sell Usd 15/05/2024	18.86%
Buy Nzd:Sell Usd 31/05/2024	6.00%
JPM Multi Manager Alternatives X Acc NZD Hedged	4.78%
Infratil Limited	3.28%
Fisher & Paykel Healthcare	3.09%
Microsoft Corp	2.99%
Contact Energy Limited	2.85%
Spark New Zealand Ltd	2.78%
Nvidia Corp	2.50%
NZD BNP Paribas A/C	2.13%
Facebook Inc Com Usd CI A	1.80%
Buy Nzd:Sell Eur 15/05/2024	1.69%
NEXTDEC Ltd	1.62%
Auckland International Airport Ltd	1.61%
Summerset Group Holdings Ltd	1.59%
Netflix Inc	1.58%
Amazon Com Inc	1.54%
Mainfreight Limited	1.42%
Taiwan Semicon Manufacturing Co Ltd	1.31%
Buy Nzd:Sell Gbp 15/05/2024	1.28%
Broadcom Corp Com	1.26%
Abbott Labs	1.24%
Compass Group Ord GBP0 1105	1.19%
Buy Nzd:Sell Jpy 15/05/2024	1.15%
Encompass Health Corp Com USD	1.13%
Buy Usd:Sell Nzd 15/05/2024	1.13%
Bk Mandiri	1.11%
Buy Usd:Sell Eur 08/05/2024	1.11%
Haleon Plc	1.10%
Cencora Inc Com	1.08%
Hoya Corporation Jpy	1.02%
Intercontinental Exchange Inc	0.99%
Anthem Inc	0.99%
Coca Cola Co USD	0.99%
Samsonite Intl Sa Usd0.01	0.98%
Palomar Holdings Inc	0.97%
Ryman Healthcare Ltd	0.97%
Sony Corp Y50	0.96%
Schlumberger Ltd	0.96%
Meridian Energy Ltd NPV	0.94%
Aristocrat Leisure Ltd	0.94%

Progressive Corp	0.94%
Booking Hldgs Inc Com Usd0.008	0.92%
Ingenia Communities Group	0.90%
Synopsys Inc	0.90%
Accenture Plc	0.90%
Ryan Specialty Holdings Ord Shs Class A	0.89%
Schneider Electric SE	0.89%
Worley Limited	0.88%
Buy Usd:Sell Jpy 07/05/2024	0.87%
Linde Plc	0.86%
Danaher Corp	0.86%
Amphenol Corp Cl A	0.86%
HDFC Bank Ltd	0.82%
Hexagon Ab	0.80%
The A2 Milk Company Limited	0.77%
SkyCity Entertainment Group Limited	0.75%
Dbs Group Holdings Ltd	0.75%
Amadeus It Hldgs	0.73%
EBOS Group Limited	0.72%
Oreilly Auto New Com	0.71%
Waypoint REIT Fully Paid Ord Units Stapled Securities	0.71%
Bio Techne Corp Com USD0.01	0.70%
Nestle Sa	0.65%
Masimo Corp	0.61%
Transunion	0.60%
Championx Corp	0.60%
NZ Government 2.75% 15/04/2037	0.59%
NZ Government 150534 4.25 Gb	0.54%
Mercury NZ Limited	0.52%
Arcadium Lithium Cdi Defeered	0.52%
Chorus Limited	0.50%
Tesla Motors Inc	0.49%
Coinbase Global Inc	0.49%
Sky Network Television Ltd	0.41%
Housing NZ 1.534% 10/09/2035	0.39%
Block Inc	0.39%
Ramsay Health Care	0.39%
Roku Inc	0.38%
Fletcher Building Ltd	0.35%
NZ Local Govt Funding Agency 150437 2.00 GB	0.32%
Buy Nzd:Sell Aud 07/11/2024	0.29%
NZ Government Bond 3% 20/04/2029	0.29%
Buy Usd:Sell Nzd 31/05/2024	0.28%
NZ Govt Inflation Index Bond 20/09/25	0.27%
Zoom Video Communications Inc	0.26%
Robinhood Markets Inc	0.26%
NZLGFA 3% 15/05/2035	0.25%
Outstanding Settlement Receipts - USD	0.24%
Channel Infrastructure NZ Limited	0.24%

Buy Jpy:Sell Usd 07/05/2024	0.23%
Kiwibank Ltd 191027 5.737 Gb	0.23%
Roblox Corp	0.23%
Westpac New Zealand Ltd 160932 6.19 Cb	0.22%
Housing NZ 3.42% 18/10/2028	0.22%
Draftkings Inc	0.22%
Westpac New Zealand Ltd 140234 6.73 Cb	0.21%
Bank Of New Zealand 010928 0.00 Cb	0.21%
Crispr Therapeutics Ag	0.21%
Palantir Technologies Inc	0.20%
New Zealand Tax Trading Co 240524 Rcd	0.20%
Outstanding Settlement Receipts - NZD	0.20%
Housing NZ 2.183% 24/04/2030	0.20%
Unity Software Inc	0.20%
Uipath Inc	0.19%
Industrial And Commercial Bank Of China New 090429 5.784 Gb	0.19%
Fonterra Co-Operative 5.08% 19/06/2025	0.19%
Spark Finance Ltd 180931 5.45 Cb	0.18%
Insurance Australia Group Ltd 150628 5.32 Cb	0.18%
Shopify Inc	0.16%
Buy Eur:Sell Usd 08/05/2024	0.16%
Buy Usd:Sell Gbp 10/04/2024	0.16%
NZ Government 150541 1.75 GB	0.16%
Kommunalbanken AS 1.25% 02/07/2030	0.15%
Kiwibank Ltd 120533 6.40 Cb	0.15%
Kiwibank Ltd 191028 6.254 Gb	0.15%
ASB Bank Ltd 040526 1.646 Cb	0.14%
Arvida Group Ltd	0.14%
10X Genomics Inc	0.14%
USD BNP Paribas A/C	0.13%
Powerco Ltd 070330 6.397 Cb	0.13%
Serko Ltd	0.13%
Air New Zealand Ltd Sydney Branch 250529 6.50 Cb	0.13%
Chorus Ltd 4.35% 06/12/2028	0.12%
NZGB 0.5% 15/05/2026	0.12%
Buy Gbp:Sell Nzd 15/05/2024	0.12%
New Zealand Tax Trading Co 090424 Rcd	0.12%
Intellia Therapeutics Inc	0.12%
Income Due - NZD	0.12%
ICBC NZ 2.61% 27/06/2024	0.12%
Japan Government 200630 0.10 Gb	0.12%
China Construction Bank 2.393% 22/11/2024	0.11%
Twist Bioscience Corp	0.11%
BNP Paribas Nominees	0.11%
TR Group Ltd 051026 3.532 Cb	0.11%
Kiwi 2.635% 05/10/2026	0.11%
Japan Government 010125 0.005 Gb	0.11%
ANZ Bank New Zealand 170931 2.999 Cb	0.11%
China Construction Bank Nz Ltd 090226 Frn	0.11%

KFW 190528 1.75 Gb	0.10%
Transpower NZ 1.735% 04/09/2025	0.10%
Pinterest Inc	0.10%
Outstanding Settlement Receipts - AUD	0.10%
Teradyne Inc	0.10%
Veracyte Inc	0.10%
Japan Government 200931 0.10 Gb	0.10%
Recursion Pharmaceuticals Inc	0.10%
Teladoc Health Inc	0.10%
Export Development Canada 180129 2.625 Gb	0.10%
Gnma li 30 Year Single Family 201052 4.50 Mbs Pool Ma8347	0.09%
Japan Government 010724 0.005 Gb	0.09%
Tr Group Ltd 111028 7.202 Cb	0.09%
Exact Sciences Corporation	0.09%
Investore Property Ltd	0.09%
Bank Of Newzealand 070627 4.985 Cb	0.09%
Buy Eur:Sell Nzd 15/05/2024	0.09%
Government National Mortgage Association 200448 0.00 Tba	0.09%
Kfw 101028 3.125 Gb	0.09%
Asian Development Bank 190521 2.125 Gb	0.08%
Buy Jpy:Sell Nzd 15/05/2024	0.08%
Auckland Council 280950 2.95 Cb	0.08%
Nzlgfa 4.5% 15/05/2030	0.08%
Trinitas Clo Ltd Sr 21 16A Class A1 150734 Abs	0.08%
NZ Local Govt Funding Agency 3.50% 14/04/2033	0.08%
NZ Local Govt Funding Agency 150531 2.25 Cb	0.08%
Beam Therapeutics Inc	0.08%
Pagerduty Inc	0.08%
GMT Bond Issuer Ltd 201227 3.656 Cb	0.08%
Ginkgo Bioworks Holdings Inc	0.08%
Italy Republic Of Government 010826 0.00 Gb	0.08%
Spotify Technology Sa	0.07%
Contact Energy Ltd 211130 6.398 Cb	0.07%
Federal National Mortgage Association 150446 2.50 Tba	0.07%
Future Margins-USD	0.07%
Twilio Inc. Class A	0.07%
Southland Building Society 070329 6.14 Cb	0.07%
Moderna Inc	0.07%
Motor Trade Finances Ltd Se N24 CI A 150931 Frm	0.07%
Japan Government 010924 0.005 Gb	0.07%
Gmt Bond Issuer Ltd 140427 4.74 Cb	0.07%
Government National Mortgage Association 2 150443 3.00 Tba	0.06%
Bank Of China	0.06%
Toyota Finance New Zealand Ltd 061227 5.75 Cb	0.06%
Goldentree Loan Management Sr 23 17A CI A 200736 Abs	0.06%
Restaurant Brands NZ Ltd	0.06%
European Investment Bank 160628 1.875 Gb	0.06%
Anz Bank New Zealand Ltd 160228 5.22 Cb	0.06%
Auckland International Airport Ltd 021129 6.22 Cb	0.06%

Trade Desk Inc/The -Class A	0.06%
Auckland International Airport 161133 6.482 Cb	0.06%
Southland Building Society 180327 4.32 Cb	0.06%
Kiwibank Ltd 111230 2.36 Cb	0.06%
Resimac Versailles Trust Se 22-1 CI A1 160654 Frm	0.06%
Cqs Sr 21 1A CI A 200135 Abs	0.05%
Government National Mortgage Association 2 010454 6.0 Tba	0.05%
Boa Usd Ccp	0.05%
Federal National Mortgage Assoc 150436 5	0.05%
JPY BNP Paribas A/C	0.05%
Sofi Technologies Inc	0.05%
Buy Nzd:Sell Jpy 02/04/2024	0.05%
Christchurch City Holdings Ltd 060428 5.043 Cb	0.05%
Japan Government 200942 1.10 Gb	0.05%
Resimac Versailles Trust Se 23 1 CI A 161254 Frm	0.05%
Motor Trade Finances Ltd Se 023 CI A 160930 Frm	0.05%
Idr Bnp Paribas A/C	0.05%
Dunedin City Treasury 3.98% 15/04/2026	0.05%
Dunedin City Treasury 180428 1.93 Cb	0.05%
Dunedin City Treasury 271128 3.22 Cb	0.05%
New Zealand Tax Trading Co 240624 Rcd	0.05%
Housing NZ 051026 2.247 GB	0.04%
Auckland International Airport Ltd 090528 5.67 Cb	0.04%
Dunedin City Treasury 161126 0.676 Cb	0.04%
Kiwi Property Group Ltd 190728 2.85 Cb	0.04%
Barings Clo Ltd Series 24 1A Class A 200137 Abs	0.04%
Transpower New Zealand 300630 5.233 Cb	0.04%
Pure Storage Inc	0.04%
Bayer Corp 150724 0.00 Cb	0.04%
Archer Aviation Inc	0.04%
Cash_Usd	0.04%
MTF NZ Nfix1bid + 85 15/06/2029 - A	0.04%
Precinct Properties New Zealand Limited	0.04%
Wellington International Airport Ltd 240931 3.32 Cb	0.04%
Japan Government 200952 1.40 Gb	0.04%
New Zealand Government 150531 1.50 Gb	0.04%
Buy Usd:Sell Idr 12/06/2024	0.04%
Port Of Tauranga 290925 1.02 Cb	0.04%
Standard Chartered C	0.04%
Bryant Park Funding Ltd Ser 23 19A CI A1 150436 Abs	0.04%
Government National Mortgage Association 2 010454 7.00 Tba	0.04%
Cfip Clo 2021-1 Ltd Series 21 1A Class A 200135 Abs	0.04%
Pikes Peak Sr 21 9A CI A 271034 Abs	0.04%
Barclays Dryrock Issuance Trust Ser 23 2 CI A 150828 Abs	0.04%
Liberty Finance 250226 6.90 Cb	0.04%
BNZ 1.884% 08/06/2026	0.04%
Port Of Tauranga Ltd 241128 3.552 Cb	0.04%
Vw Credit Canada Inc 110424 0.00 Cb	0.04%
Verve Therapeutics Inc	0.04%

Schrodinger Inc/United States	0.03%
Pacific Biosciences Of Calif	0.03%
TWD BNP Paribas A/C	0.03%
Buy Nzd:Sell Twd 02/04/2024	0.03%
Fmcc Fncl 010553 4.50 Mbs Pool No Sd7563	0.03%
Natera Inc	0.03%
Radius Residential Care Ltd	0.03%
Transpower New Zealand 080426 1.52 Gb	0.03%
Wellington International Airport 4% 01/04/2030	0.03%
Fonterra Co-Operative 4.15% 14/11/2025	0.03%
Nutrien Ltd 070524 0.00 Cb	0.03%
Keurig Dr Pepper Inc 220424 0.00 Cb	0.03%
Income Due - AUD	0.03%
Outstanding Settlement Receipts - Idr	0.03%
Wellington International Airport 040930 6.02 Cb	0.03%
Bank Of China New Zealand Limited 150526 Frn	0.03%
Kiwi Property Group Ltd 270929 6.24 Cb	0.03%
Asian Development Bank 1.5% 06/08/2026	0.03%
Dexia Credit Local Sa 210725 1.25 Cb	0.03%
Christchurch City Holdings Ltd 051126 3.01 Cb	0.03%
Intuit Inc.	0.03%
Invesco Clo Ltd Series 21 2A Class A 150734 Abs	0.03%
Diameter Credit Funding I R Sr 21 1A Class A1a 150736 Abs	0.03%
International Bank For Reconstruction And Dev 101230 1.25 Cb	0.03%
Japan Government 200362 1.00 Gb	0.03%
Fnma 30 Year Conventional 010352 2.00 Mbs Pool Bv4122	0.03%
Italy Republic Of Government 010338 3.25 Gb	0.03%
Wellington International Airport 140826 2.50 Cb	0.03%
Bmo Mortgage Trust Sr 24 C8 CI A5 150956 Abs	0.03%
Neuberger Berman Clo Ltd Series 22 47A Class A 140435 Abs	0.03%
Outstanding Settlement Receipts - Hkd	0.03%
Buy Nzd:Sell Hkd 02/04/2024	0.03%
Powerco Ltd 4.67% 15/11/2024	0.03%
Trysail Clo Ltd Series 21 1A Class A1 200732 Abs	0.03%
Bmo Mortgage Trust Series 23 C7 Class A5 151256 Abs	0.03%
Mfra Trust Series 23 Nqm4 Class A1 251268 Abs	0.02%
Honda Auto Receivables Sr 23 4 CI A3 210628 Abs	0.02%
United States Treasury 150552 2.875 Gb	0.02%
Cerus Corp	0.02%
Italy Republic Of Government 010426 0.00 Gb	0.02%
Jamestown Clo Ltd Series 18 6Ra Class A1 250430 Abs	0.02%
State Street	0.02%
Spain Kingdom Of Government 311032 2.55 Gb	0.02%
Avanti Master Trust Ser 22 1 Class A2 150754 Frm	0.02%
Kiwi Property Group Ltd 121125 4.06 CB	0.02%
Buy Nzd:Sell Aud 02/04/2024	0.02%
Buy Usd:Sell Krw 12/06/2024	0.02%
Verus Securitization Trust Series 24 1 Class A1 250169 Abs	0.02%
Japan Government 200624 0.10 Gb	0.02%



Mf1 2023 FI12 Ltd Series 23 FI12 Class A 191038 Abs	0.02%
Aercap Ireland Capital Dac 210727 3.65 Cb	0.02%
Halseypt Clo Ltd Series 23 7A Class A 200736 Abs	0.02%
Chorus Ltd 021230 2.51 Cb	0.02%
Morgan Stanley 200429 5.164 Cb	0.02%
Dunedin City Treasury 2.09% 15/11/2026	0.02%
Apidos Clo Xv Sr 13 15A Class A1rr 210431 Abs	0.02%
Bx Commercial Mortgage Tr Sr 24 XI 4 CI A 150239 Abs	0.02%
Kiwi Property Group Ltd 4.33% 19/12/2024	0.02%
UDC Endeavour Auto Abs Trust Ser 22 1 Class A 201229 Frm	0.02%
Prime Medicine Inc	0.02%
Outstanding Settlement Receipts - Sgd	0.02%
Hyundai Auto Receivables Trust Sr 23 C CI A2a 150127 Abs	0.02%
Buy Nzd:Sell Sgd 02/04/2024	0.02%
Bank Of America Corp 250429 5.202 Cb	0.02%
Obx Trust Series 24 Nqm1 Class A1 261163 Abs	0.02%
Fnma 30 Year Conventional 010652 4.50 Mbs Pool No Ra7541	0.02%
Venture Cdo Ltd Series 20 39A Class A1 150433 Abs	0.02%
Jp Morgan Mortgage Trust Sr 24 1 CI A2 250654 Abs	0.02%
Bx Trust Series 24 Bio Class A 150241 Abs	0.02%
Hyundai Capital America 170926 1.65 Cb	0.02%
Auckland City Council 3.338% 27/07/2026	0.02%
Indonesia Republic Of Government 150234 6.625 Gb	0.02%
Great Wolf Trust Series 24 Wolf Class B 150339 Abs	0.02%
Freddie Mac Series 24 Hqa1 CIs A1 250344 Abs	0.02%
Buy Usd:Sell Cad 02/05/2024	0.02%
Benefit Street Perty Clo Lt Series 23-30A Class A 250436 Abs	0.02%
Pikes Peak Clo Series 23 12A Class A 200436 Abs	0.02%
Deutsche Bank Ag 050930 5.00 Cb	0.02%
Bravo Resident Fund Trust Series 24 Nqm1class A1 011263 Abs	0.02%
Ir218545 Ccp Short Irs Baa Eur 100842 Pfxd 1.4515 Rflt 6Eubo	0.02%
Federal Nat Mort Asso 30Yr Conventional Loan 251052 6.50 Tba	0.02%
Materialise Nv-Adr	0.02%
Ba Credit Card Trust Series 22 A2 Class A2 170428 Abs	0.02%
Resimac Prime Trust Ser 21 1P CI A2 160353 Frm	0.02%
Spain Kingdom Of Government 300428 1.40 Gb	0.02%
Morgan Stanley 220728 3.591 Cb	0.02%
Agence Francaise De Developpement Epic 180625 1.25 Gb	0.02%
Government National Mortgage Association 2 150440 4.50 Tba	0.02%
GMT Bond Issuer Ltd 310524 4.54 CB	0.02%
Bmo Mortgage Trust Series 23 5C1 Class A3 150856 Abs	0.02%
Income Due - USD	0.02%
Psa Banque France Sa 220125 0.00 Cb	0.02%
Indonesia Republic Of Government 110128 3.50 Gb	0.02%
Colt Funding Llc Sr 24 Inv1 CI A1 251268 Abs	0.02%
Fnma 30 Year Conventional 011152 5.5 Mbs Pool No Cb5087	0.02%
Fnma 30 Year Conventional 010952 5.50 Mbs Pool No Cb4693	0.02%
Park Blue Clo 2023 lii Ltd Series 23 3A Class A1 200436 Abs	0.02%
Wallonie State Of 140138 2.875 Lb	0.02%

Fnma 30 Year Conventional 011252 6.00 Mbs Pool No Fs3440	0.02%
Goldentree Loan Management Ser 19 6A CI Ar 200435 Abs	0.02%
Government National Mortgage Association 2 150441 3.50 Tba	0.02%
Bank Of Nova Scotia 171225 1.25 Cb	0.02%
Gnma 30 Year Sigle Family 200952 4.50 Mbs Pool Ma8268	0.02%
Cifc Funding Ltd Ser 23 3A Class A 200137 Abs	0.02%
Switzerland Confederation Of Govt 080428 4.00 Gb	0.02%
Ford Credit Auto Owner Trust Sr 23 C CI A2a 150926 Abs	0.02%
Santander Drive Auto Receivab Ser 23 6 Class A2 170527 Abs	0.02%
Buy Usd:Sell Chf 23/05/2024	0.02%
United Kin Of Great Britain And Nort Ire Gov 220144 3.25 Gb	0.02%
Government National Mtge Asso 150446 0.00 Tba	0.02%
Citigroup Inc 130230 5.174 Cb	0.02%
Broadcom Inc 150228 1.95 Cb	0.02%
Buy Usd:Sell Myr 27/06/2024	0.02%
Bank Of America Corp 150929 5.819 Cb	0.02%
Mswf Commercial Mortgage Trust Sr 23 2 CI A2 151256 Abs	0.01%
Indonesia Republic Of Government 150125 4.125 Gb	0.01%
Unitedhealth Group Inc 150129 4.25 Cb	0.01%
Ford Credit Auto Owner Trust Ser 24 1 Class A 150836 Abs	0.01%
Income Due - GBP	0.01%
Elmwood Clo Iii Ltd Ser 23 1A Class A 170436 Abs	0.01%
Babson Clo Ltd Series 24 1A Class D 200137 Abs	0.01%
Oak Hill Credit Series 23 15A Class A 200435 Abs	0.01%
Dunedin City Treasury 2.9% 15/03/2026	0.01%
Fnma Fncl 011150 2.50 Mbs Pool No Fs4481	0.01%
37 Capital Clo 1 Ltd Series 21 1A Class A 151034 Abs	0.01%
Gm Financial Securitized Ser 23 4 Class A2a 161126 Abs	0.01%
Balboa Bay Loan Funding Sr 23 1A CI Ar 200436 Abs	0.01%
Bpce Sa 290928 6.00 Cb	0.01%
Fnma Fncl 010151 2.50 Mbs Pool No Fm5525	0.01%
Cigna Group 150531 5.125 Cb	0.01%
Freddie Mac Starc Series 24 Hqa1 Class M1 250344 Abs	0.01%
Preston Ridge Partners Mortgage Sr 23 Nqm3 CI A1 251168 Abs	0.01%
Malaysia Government 150433 3.844 Gb	0.01%
Canada (Govt Of) 010641 4.0 Gb	0.01%
Fnma 30 Year Conventional 010845 4.00 Mbs Pool No Fm2971	0.01%
Heartland Bank 3.55% 12/04/2024	0.01%
Perusahaan Penerbit Surat Berharga Syariah Ne 290326 4.55 Gb	0.01%
Broadcom Inc 150429 4.00 Cb	0.01%
Mercadolibre Inc	0.01%
Lowe's Companies Inc 010733 5.15 Cb	0.01%
Amgen Inc 020330 5.25 Cb	0.01%
Bmo Mortgage Trust Series 23 C5 Class A5 150656 Abs	0.01%
Verus Securitization Trust Series 24 1 Class A2 250169 Abs	0.01%
Fannie Mae Remic Trust Ser 24 R02 Class 1M2 250244 Abs	0.01%
Rr Ltd Series 23 26 Class A1 150438 Abs	0.01%
Gnma li 30 Year Single Family 200350 3.00 Mbs Pool No Ma6541	0.01%
Citibank Credit Insurance Trust Ser 23 A1 CI A1 081227 Abs	0.01%



Apidos Clo Series 15 23A Class Ar 150433 Abs	0.01%
Oak Hill Credit Partners Sr 19 3A Class Ar 020735 Abs	0.01%
Gmf Floorplan Owner Revolving Trust Se 23 1 CI A1 150628 Abs	0.01%
Enterprise Products Operating Llc 150225 3.75 Cb	0.01%
Kref Ltd Series 21 FI2 Class A 150239 Abs	0.01%
Credit Suisse Group Ag 110925 2.593 Cb	0.01%
Ubs Group Ag 031126 0.25 Cb	0.01%
Cific Funding Ltd Ser 23 3A Class B 200137 Abs	0.01%
Tysn Mortgage Trust Sr 23 Crnr CI A 101233 Abs	0.01%
T Mobile Usa Inc 150133 5.20 Cb	0.01%
Bank Of New Zealand Cash at Call	0.01%
Mercedes Benz Auto Receivables Ser 23 2 CI A2 161126 Abs	0.01%
Societe Generale Sa 100129 6.446 Cb	0.01%
NZ Government Bond 2% 15/05/2032	0.01%
Bank Ser 23 Bnk45 Clas Asb 150256 Abs	0.01%
Bnp Paribas Sa 300928 1.904 Cb	0.01%
American Medical Systems Europe Bv 080325 0.75 Cb	0.01%
Volkswagen International Finance Nv 170625 3.50 Cb	0.01%
Wells Fargo Commercial Mtge Tr Ser 20 C58 CI A4 150753 Abs	0.01%
Credit Suisse Group Ag 140128 0.65 Cb	0.01%
Abn Amro Bank Nv 160627 1.542 Cb	0.01%
Italy Republic Of Government 010952 2.15 Gb	0.01%
Amgen Inc 020333 5.25 Cb	0.01%
Benchmark Mortgage Trust Series 23 B39 Class A5 170756 Abs	0.01%
Glencore Capital Finance Dac 010333 1.25 Cb	0.01%
Austria Republic Of Government 201028 0.00 Gb	0.01%
Oracle Corp 250331 2.875 Cb	0.01%
Standard Chartered Plc 140127 1.456 Cb	0.01%
Fnma 30 Year Conventional 010650 2.50 Mbs Pool Ca6032	0.01%
Ir218473 Ccp Short Irs Baa Usd 280747 Rflt Sofra Pfxd 2.08	0.01%
Navient Student Loan Trust Series 17 2A Class A 271266 Abs	0.01%
Spain Kingdom Of Government 311046 2.90 Gb	0.01%
Fnma 30 Year Conventional 011051 2.50 Mbs Pool Cb1805	0.01%
Agence Francaise De Developpement Epic 290931 0.125 Gb	0.01%
Southwick Park Clo Ltd Series 19 4A Class A1r 200732 Abs	0.01%
Citigroup Inc 301024 0.776 Cb	0.01%
Mountain View Clo Series 16 1A Class Ar 140433 Abs	0.01%
Fnma 30 Year Convention 010148 4.00 Mbs Pool Bh9216	0.01%
Great Wolf Trust Series 24 Wolf Class A 150339 Abs	0.01%
Barclays Plc 021133 7.437 Cb	0.01%
Transpower NZ 5.893% 03/15/2028	0.01%
Charter Communications Operating Llc 230725 4.908 Cb	0.01%
Auckland City Council 4.176% 24/03/2025	0.01%
American Money Management Sr 12 11A Cla1r2 300431 Abs	0.01%
Auckland International Airport Ltd 171128 5.29 Cb	0.01%
Versus Securitization Trust Se 23 8 CI A1 251268 Abs	0.01%
Banque Federative Du Credit Mutuel Sa 020530 4.375 Cb	0.01%
Cific Funding Ltd Series 18 2A Class A1 210431 Abs	0.01%
Bx Commercial Mortgage Trust Se 24 XI5 CI A 150339 Abs	0.01%

Bank Of America Auto Trust Series 23 2A Class A2 170826 Abs	0.01%
Jp Morgan Chase Commercial Mrtg Sr 22 Opo Cl A 050139 Abs	0.01%
Finland Republic Of Government 150932 1.50 Gb	0.01%
Gnmai 30 Year Single Family 201049 3.00 Mbs Pool Ma6218	0.01%
Buy Nzd:Sell Usd 02/04/2024	0.01%
J M Smucker Co 151128 5.90 Cb	0.01%
Rogers Communications Inc 150229 5.00 Cb	0.01%
Dolp Trust Se 21 Nyc Cl A 100541 Abs	0.01%
Canada Government 011248 2.75 Gb	0.01%
National Grid Plc 200128 0.163 Cb	0.01%
Expedia Group Inc 150230 3.25 Cb	0.01%
Buy Usd:Sell Sgd 08/04/2024	0.01%
Hayfin Kingsland Series 18 8A Class A 200431 Abs	0.01%
Fnma 30 Year Conventional 011250 3.0 Mbs Pool No Sd7531	0.01%
Cedar Funding Vii Clo Ltd Series 18 9A Class A1 210431 Abs	0.01%
Buy Aud:Sell Usd 30/04/2024	0.01%
Citigroup Comercial Mortgage Trst Sr 23 Prm3 Cl A 120740 Abs	0.01%
Korea Republic Of Government 100629 1.875 Gb	0.01%
Tikehau Us Clo Iii R Ltd Series 22 2A Class C1r 200136 Abs	0.01%
Fnma 30Year Conventio 011148 5.00 Mbs Pool No Bm5538	0.01%
Aib Group Plc 300531 2.875 Cb	0.01%
Hewlett Packard Enterprise Co 151025 4.90 Cb	0.01%
Bnp Paribas Sa 090130 5.176 Cb	0.01%
Campbell Soup Co 210334 5.40 Cb	0.01%
Ford Motor Credit Company Llc 050327 5.80 Cb	0.01%
Gaci First Investment Co 140230 4.75 Gb	0.01%
Campbell Soup Co 210329 5.20 Cb	0.01%
Broadcom Inc 150434 3.469 Cb	0.01%
Fnma 30 Year Conventional 010352 2.00 Mbs Pool No Qd8103	0.01%
Ctigroup Inc 080426 3.106 Cb	0.01%
Bank Of Ireland Group Plc 050626 1.875 Cb	0.01%
Dell Bank Internationa Dac 240624 1.625 Cb	0.01%
Spain Kingdom Of Government 300766 3.45 Gb	0.01%
Fortive Corp 150829 3.70 Cb	0.01%
Swedbank Ab 170227 1.3 Cb	0.01%
Credit Suisse Group Ag 120129 3.869 Cb	0.01%
Voya Clo Ltd Series 19 1A Class Ar 150431 Abs	0.01%
Fnma 30 Year Conventional 011152 6.0 Mbs Pool Cb5142	0.01%
Morgan Stanley Capital I Trust Ser 21 L5 Cls A4 150431 Abs	0.01%
Gnma2 Single Family 30 Yr Custom 201151 2.50 Mbs Pool 785764	0.01%
Gs Mortgage Securities Trust Ser 2017 Gs7 Clas A4 120850 Abs	0.01%
Credit Suisse Group Ag 010329 7.75 Cb	0.01%
Raiffeisen Bank International Ag 270128 5.75 Cb	0.01%
Credit Agricole Sa 200431 3.875 Cb	0.01%
Lseg Netherlands Bv 290930 4.231 Cb	0.01%
Cargill Inc 240430 3.875 Cb	0.01%
Caixabank Sa 060930 4.25 Cb	0.01%
Buy Usd:Sell Thb 20/06/2024	0.01%
Morgan Stanley 160130 5.173 Cb	0.01%

Volkswagen Leasing Gmbh 250329 4.625 Cb	0.01%
Fnma 30 Year Convention 011152 6.00 Mbs Pool No Cb5143	0.01%
Bank Series 22 Bnk40 Class A4 150364 Abs	0.01%
Ir222496 Ccp Short Irs Baa Usd 110553 Pfxd 2.5641 Rflt Sofra	0.01%
Bnp Paribas Sa 130127 1.323 Cb	0.01%
Credit Agricole Cib London Branch 260127 1.247 Cb	0.01%
Ge Capital Uk Funding 180133 5.875 Cb	0.01%
Korea Republic Of Government 101229 1.375 Gb	0.01%
Ald Sa 220227 3.875 Cb	0.01%
Verlto Corp 180928 5.35 C	0.01%
Gnma Ii 30 Year Single Family 201248 4.50 Mbs Pool Ma5652	0.01%
Booking Holdings Inc 010329 3.50 Cb	0.01%
Volvo Treasury Ab 170924 0.125 Cb	0.01%
Bank5 Series 23 5Yr4 Class A3 151256 Abs	0.01%
Energy Transfer Lp 011228 6.10 Cb	0.01%
Venture Cdo Ltd Ser 14 18A Cls Ar 151029 Abs	0.01%
Hungary 220528 6.125 Gb	0.01%
Ge Healthcare Technologies Inc 150330 5.857 Cb	0.01%
Mexico United Mexican States Government 070536 6.00 Gb	0.01%
Bmo Mortgage Trust Series 24 5C3 Class As 150257 Abs	0.01%
Irish Government 181032 0.35 Gb	0.01%
Norinchukin Bank 220926 1.284 Cb	0.01%
Volksbank Wien Ag 230326 0.875 Cb	0.01%
Ubs Group Ag 080230 5.428 Cb	0.01%
Mexico United Mexican States Government 090235 6.35 Gb	0.01%
Elmwood Clo Iv Ltd Series 20 1A Class A 150433 Abs	0.01%
Versus Securitization Trust Sr 24 Inv1 CI A2 250369 Abs	0.01%
Banco Santander Sr 140328 5.552 Cb	0.01%
Bbcms Mortgage Trust Series 23 C21 Class As 150956 Abs	0.01%
Futures Margin-JPY	0.01%
Axa Sa 160733 6.375 Cb	0.01%
E On International Finance Bv 070632 6.375 Cb	0.01%
Societe Generale Sa 141226 1.488 Cb	0.01%
Abbvie Inc 211124 2.6 Cb	0.01%
Glencore Funding Llc 120329 4.875 Cb	0.01%
Danske Bank A S 010428 4.298 Cb	0.01%
Jpmorgan Chase Bank Na 150635 Step Coupon	0.01%
Portugal Republic Of Government 150629 1.95 Gb	0.01%
Benchmark Mortgage Trust Sr 24 V6 CI As 150329 Abs	0.01%
Dp World Crescent Ltd 180729 3.875 Cb	0.01%
Buy Usd:Sell IIs 22/05/2024	0.01%
Occidental Petroleum Corp 150727 8.50 Cb	0.01%
Enbridge Inc 080333 5.70 Cb	0.01%
Wells Fargo Commercial Mortgage Ser 21 C59 Cls A5 150454 Abs	0.01%
Us Bancorp 230130 5.384 Cb	0.01%
Banco Santander Sa 230228 3.80 Cb	0.01%
Warnermedia Holdings Inc 150332 4.279 Cb	0.01%
Bmo Mortgage Trust Sr 23 C7 CI B 151256 Abs	0.01%
Hungary Government 260336 5.50 Gb	0.01%

Outstanding Settlement Receipts - EUR	0.01%
BNP Paribas Sa 090125 3.375 Cb	0.01%
Oracle Corp 060223 5.55 Cb	0.01%
Oracle Corp 060233 4.90 Cb	0.01%
Fnma 30 Year Conventional 010152 2.00 Mbs Pool Sd8188	0.01%
Fnma 30 Year Conventional 011151 2.50 Mbs Pool Cb2045	0.01%
Us Bancorp 120629 5.775 Cb	0.01%
Warnermedia Holdings Inc 150327 3.755 Cb	0.01%
Credit Suisse Group Ag 240627 1.00 Cb	0.01%
T-Mobile Usa Inc 150430 3.875 Cb	0.01%
Aib Group Plc 231031 5.25 Cb	0.01%
Barclays Plc 150927 8.875 Cb	0.01%
Discovery Communications Llc 200328 3.95 Cb	0.01%
Ck Hutchison International 23 Ltd 210428 4.75 Cb	0.01%
Sartorius Finance Bv 140932 4.5 Cb	0.01%
Freddie Mac Structured Ser 22 Hqa1 Class M1b 250342 Abs	0.01%
Poland Republic Of Government 180354 5.50 Gb	0.01%
General Motors Financial Company Inc 100626 1.50 Cb	0.01%
Volkswagen Bank Gmbh 030528 4.375 Cb	0.01%
Sartorius Finance Bv 140929 4.375 Cb	0.01%
Air Lease Corp 010325 3.25 Cb	0.01%
Westpac Banking Corp 040230 2.894 Cb	0.01%
Buy Usd:Sell Eur 02/04/2024	0.01%
Ing Grope Nv 161126 5.75 Cb	0.01%
Electricite De France Sa 180731 5.875 Cb	0.01%
Electricite De France Sa 210928 4.50 Cb	0.01%
Banco De Sabadell Sa 070229 5.25 Cb	0.01%
Indonesia Republic Of Government 150432 6.375 Gb	0.01%
General Motors Financial Company Inc 050128 3.85 Cb	0.01%
Neste Oyj 210531 3.875 Cb	0.01%
France Republic Of Government 250545 3.25 Gb	0.01%
Cbre Services Inc 150834 5.95 Cb	0.01%
Csail Commercial Mtge Trust Sr 21 C20 Class A3 170354 Abs	0.01%
Bristol Myers Squibb Co 220234 5.20 Cb	0.01%
Bnp Paribas 120127 4.625 Cb	0.01%
Bank Series 17 Bnk6 Class A4 150760 Abs	0.01%
Bpce Sa 061026 1.652 Cb	0.01%
General Motors Financial Company Inc 090427 5.00 Cb	0.01%
Santander Uk Group Holdings Plc 210826 1.532 Cb	0.01%
General Motors Financial Company Inc 060429 4.30 Cb	0.01%
Cx003092 Ccp Short Sell Cdx Usd 201227 Ice Cd Cdxig539 1%	0.01%
Jp Morgan Mortgage Trust Ser 23 He3 Class A1 250554 Abs	0.01%
Income Due - JPY	0.01%
Amgen Inc 020328 5.15 Cb	0.01%
American Medical Systems Europe Bv 080329 3.375 Cb	0.01%
Exelon Corp 150329 5.15 Cb	0.01%
Caixabank Sa 170524 1.125 Cb	0.01%
Banque Federative Du Credit Mutuel Sa 110134 4.375 Cb	0.01%
Saudi International Bond 180733 4.875 Gb	0.01%

Ally Financial Inc 151127 7.10 Cb	0.01%
T-Mobile Usa Inc 150427 3.75 Cb	0.01%
3650R Commercial Mortgage Trust Sr 21 Pf1 Cl As 151154 Abs	0.01%
Poland Republic Of Government 180934 5.125 Gb	0.01%
Aib Group Plc 040428 2.250 Cb	0.01%
Ir218471 Ccp Short Irs Baa Usd 280732 Pfxd 2.68 Rflt Sofra	0.01%
Versus Securitization Trust Se 23 8 Cl A2 251268 Abs	0.01%
SAUDI Arabia Kingdom Of Government 221030 3.25 Gb	0.01%
Natwest Group Plc 281131 2.105 Cb	0.01%
Logicor Financing Sarl 170130 1.625 Cb	0.01%
Thames Water Utilities Finance Plc 170131 1.00 Cb	0.01%
Fannie Mae Trust Ser 23 R08 Cl 1M2 251043 Abs	0.01%
Versus Securitization Trust Sr 24 Inv1 Cl A1 250369 Abs	0.01%
Bx Commercial Mortgage Trust Ser 23Vlt2 Class A 150640 Abs	0.01%
Solventum Corp 250227 5.45 Cb	0.01%
Venture Cdo Ltd Series 19 36A Class D 200432 Abs	0.01%
Freddie Mac Stacr Series 24 Hqa1 Class M2 250344 Abs	0.01%
Oracle Corp 091132 6.25 Cb	0.01%
Abbvie Inc 150334 5.05 Cb	0.01%
T Mobile Usa Inc 150231 2.55 Cb	0.01%
Pension Insurance Corp Plc 070531 4.625 Cb	0.01%
BNP Paribas Sa 090125 3.375 Cb	0.01%
Bacardi Ltd 150528 4.70 Cb	0.01%
Credit Suisse Ag New York Branch 090425 2.95 Cb	0.01%
Rothsay Life Plc 160533 7.734 Cb	0.01%
Humana Inc 150431 5.375 Cb	0.01%
Usd Ms Tbcc	0.01%
Imcd Nv 180928 4.875 Cb	0.01%
Citigroup Inc 240728 3.668 Cb	0.01%
Sse Plc 050931 4.00 Cb	0.01%
Assa Abloy Ab 130930 3.875 Cb	0.01%
Fnma 30 Year Conventional 011151 2.50 Mbs Pool Fm9492	0.00%
United Kingdom Of Great Britain And Northern 310753 1.50 Gb	0.00%
Australia And New Zealand Banking Group Ltd 030233 5.101 Cb	0.00%
Abbvie Inc 211129 3.20 Cb	0.00%
Ubs Collateral A/C	0.00%
Diamondback Energy Inc 150333 6.25 Cb	0.00%
Barclays Bank Plc 020425 3.375 Cb	0.00%
Broadcom Inc 151135 3.137 Cb	0.00%
Barclays Plc 241127 2.279 Cb	0.00%
Solventum Corp 010329 5.40 Cb	0.00%
Ubs Group Ag 020626 3.875 Cb	0.00%
Korea Hydro And Nuclear Power Co Ltd 270727 4.25 Cb	0.00%
Natwest Group Plc 300928 5.516 Cb	0.00%
Gnma Ii 30 Year Single Family 201148 5.00 Mbs Pool Ma5597	0.00%
Jp Morgan Mortgage Trust Sr 21 6 Class A3 251051 Abs	0.00%
Income Due - TWD	0.00%
Singapore Republic Of Govt 010933 3.375 Gb	0.00%
Commonwealth Bank Of Australia 120934 3.61 Cb	0.00%



Ir224707 Ccp Long Irs Baa Eur 101133 Rfxd 3 Pflt 6Eubo	0.00%
Macquarie Bank Ltd 030336 3.052 Cb	0.00%
Jp Morgan Colat	0.00%
Ir226861 Ccp Long Irs Baa Eur 190634 Rfxd 3 Pflt 6Eubo	0.00%
Energy Transfer Lp 150228 5.55 Cb 011230 6.40 Cb	0.00%
Logicor Financing Sarl 150724 0.75 Cb	0.00%
Christchurch International Airport Ltd 240524 4.13 CB	0.00%
Mitsubishi Ufj Financial Group Inc 290724 0.339 Cb	0.00%
Anheuser Busch Inbev Sa 220337 3.75 Cb	0.00%
Gnma Ii 30 Year Single Family 201251 2.50 Mbs Pool 785788	0.00%
Caixabank Sa 251033 6.875 Cb	0.00%
Air Lease Corp 150126 2.875 Cb	0.00%
Sabine Pass Liquefaction Llc 150524 5.75 Cb	0.00%
At And T Inc 150645 4.35 Cb	0.00%
Caixabank Sa 180129 6.208 Cb	0.00%
Huntington Bancshares Inc 210829 6.208 Cb	0.00%
Singapore Republic Of Government 010528 2.625 Gb	0.00%
Lcm Ltd Series 39A Class A1 161034 Abs	0.00%
Aviva Plc 040650 5.125 Cb	0.00%
Realty Income Corp 011125 4.625 Cb	0.00%
Wells Fargo And Co 230130 5.198 Cb	0.00%
Great Wolf Trust Series 24 Wolf Class D 150339 Abs	0.00%
Syngenta Finance Nv 240425 4.892 Cb	0.00%
Logicor Financing Sarl 150727 1.625 Cb	0.00%
Outstanding Settlement Receipts - EUR	0.00%
Qatar Petroleum 120741 3.125 Gb	0.00%
Pinewood Finco Plc 300925 3.25 Cb	0.00%
Israel State Of Government 300432 1.3 Gb	0.00%
Gnma Ii 30 Year Single Family 200549 4.00 Mbs Pool G2 Ma5931	0.00%
Sogecap Sa 160544 6.50 Cb	0.00%
Fannie Mae Trust Ser 23 R03 CI 2M2 250443 Abs	0.00%
Societe Generale Sa 190135 6.066 Cb	0.00%
Preston Ridge Partners Mortg Ser 23 Nqm3 Class A2 251168 Abs	0.00%
ANZ NZ Ltd 220730 2.95 CB	0.00%
Credit Agricole Sa London Branch 160626 1.907 Cb	0.00%
Sartorius Finance Bv 140935 4.875 Cb	0.00%
Freddie Mac Stacr Se 23 Hqa2 CI M1b 250643 Abs	0.00%
Volkswagen Bank Gmbh 030531 4.625 Cb	0.00%
Ontario Province Of 020641 4.65 Gb	0.00%
Volkswagen Financial Services Nv 050726 1.125 Cb	0.00%
Barclays Plc 080830 4.918 Cb	0.00%
Caixabank Sa 230233 6.25 Cb	0.00%
Gnma Ii 30 Year Single Family 200119 5.00 Mbs Pool No Ma5712	0.00%
Sumitomo Mitsui Trust Bank Ltd 090328 5.50 Cb	0.00%
Citigroup Commercial Mortgage Ser 19 C7 CI A4 151272 Abs	0.00%
Nissan Auto Receivables Owner Trust Sr 23 B CI A3 150328 Abs	0.00%
Marriott International Inc 150429 4.90 Cb	0.00%
Abu Dhabi Crude Oil Pipeline Llc 021147 4.60 Sinking Fund	0.00%
Compass Group Plc 060231 3.25 Cb	0.00%



Marriott International Inc 151027 5.00 Cb	0.00%
Freddie Mac Structured Agency Se 19 Hqa2 Ci M2 250449 Abs	0.00%
Fannie Mae Cas Series 24 R01 Class 1M2 250144 Abs	0.00%
Towd Point Mortgage Trust Sr 20 1 Ci A2a 250160 Abs	0.00%
A2a Spa 030234 4.375 Cb	0.00%
Jde Peets Nv 160125 0.244 Cb	0.00%
Steel Dynamics Inc 151027 1.65 Cb	0.00%
Natwest Group Plc 010328 5.583 Cb	0.00%
Societe Generale Sa 061230 4.25 Cb	0.00%
Jpmorgan Chase And Co 130531 2.956 Cb	0.00%
Banque Federative Du Credit Mutuel Sa 030234 3.75 Cb	0.00%
Freddie Mac Stacr Series 22 Dna1 Class M1a 250142 Abs	0.00%
Solvay Sa 030428 3.875 Cb	0.00%
Philippines Republic Of The Government 290932 3.556 Gb	0.00%
Constellation Software Inc 160229 5.158 Cb	0.00%
Thailand Kingdom Of Government 200631 3.65 Gb	0.00%
Auckland Intl. Airport 3.51% 10/10/2024	0.00%
Eni Spa 130169 2.625 Cb	0.00%
Republic Of Indonesia 110133 4.85 Gb	0.00%
Virgin Money Uk Plc 180328 4.00 Cb	0.00%
Santander Uk Group Holdings Plc 100129 6.534 Cb	0.00%
Nnn Reit Inc 5.60 151033 Cb	0.00%
Westpac Banking Corp 151135 2.668 Cb	0.00%
Ir222158 Ccp Long Irs Baa Eur 220428 Rfxd 2.673 Pflt Estro	0.00%
Enel Finance America Llc 120741 2.875 Cb	0.00%
Fidelity National Information Services Inc 031225 0.625 Cb	0.00%
Buy Eur:Sell Usd 03/04/2024	0.00%
United Kingdom Of Great Britain And Northern 220768 3.50 Gb	0.00%
Caixabank Sa 181126 0.375 Cb	0.00%
Ireland Government 181030 0.20 Gb	0.00%
Bp Capital Markets Plc 030728 1.594 Cb	0.00%
Orix Corp 010628 4.477 Cb	0.00%
Ashtead Capital Inc 150434 5.80 Cb	0.00%
Quest Diagnostics Inc 301133 6.40 Cb	0.00%
Shinhan Bank 120428 4.50 Cb	0.00%
Banco Santander Sa 270624 2.706 Cb	0.00%
Benchmark Mortgage Trust Se 23 V3 Ci A3 150756 Abs	0.00%
Prosus Nv 080251 3.832 Cb	0.00%
Ir224427 Ccp Long Irs Baa Usd 051033 Rfxd4.306037 Pflt Sofra	0.00%
Bx Commercial Mortgage Tr Series 21 Aria Class C 151036 Abs	0.00%
Panama Republic Of Government 310136 6.875 Gb	0.00%
Dp World Crescent Ltd 260928 4.848 Cb	0.00%
Aviva Plc 141136 6.125 Cb	0.00%
Mfra Trust Series 23 Nqm4 Class A2 251268 Abs	0.00%
Wintershall Dea Finance Bv 250928 1.332 Cb	0.00%
Ing Groep Nv 280328 4.017 Cb	0.00%
Stryker Corp 111228 3.375 Cb	0.00%
Abbvie Inc 150331 4.95 Cb	0.00%
Deutsche Bank Ag 191130 1.75 Cb	0.00%

Enbridge Inc 151128 6.00 Cb	0.00%
Pennsylvania Higher Educatio Series 16 1A Class A 250965 Abs	0.00%
Banco Santander Sa 280530 3.49 Cb	0.00%
Sumitomo Mitsui Financial Group Inc 160729 3.04 Cb	0.00%
Intel Corp 210234 5.15 Cb	0.00%
Mexico United Mexican States Government 201136 10.00 Gb	0.00%
Cardinal Health Inc 150229 5.125 Cb	0.00%
Cheniere Corpus Christi Holdings Llc 300627 5.125 Cb	0.00%
Teollisu Uden Voima Oyj 010630 4.75 Cb	0.00%
African Export Import Bank 170531 3.798 Gb	0.00%
Zurich Finance Ireland Dac 190451 3.00 Cb	0.00%
Colt Funding Llc Sr 24 Inv1 Cl A2 251268 Abs	0.00%
Mexico City Airport Trust 310747 5.50 Cb	0.00%
Mexico City Airport Trust 310747 5.50 Cb	0.00%
Autostrade Per L Italia Spa 240131 4.75 Cb	0.00%
Broadcom Inc 150537 4.926 Cb	0.00%
Qatar Petroleum 120731 2.25 Gb	0.00%
Galaxy Pipeline Assets Bidco Ltd 310334 2.16 Cb	0.00%
Angel Oak Mortgage Trust Ser 21 06 Cls A1 250966 Abs	0.00%
Anheuser Busch Inbev Sa 220931 3.45 Cb	0.00%
Permanent Tsb Group 250428 6.625 Cb	0.00%
Aviation Capital Group Llc 300126 1.95 Cb	0.00%
Galaxy Pipeline Assets Bidco Ltd 310336 2.625 Cb	0.00%
Macquarie Group Ltd 120127 1.34 Cb	0.00%
Total Sa 291249 3.369 Cb	0.00%
Aib Group Plc 191129 1.875 Cb	0.00%
France Republic Of Government 250566 1.75 Gb	0.00%
Dell International Llc 011029 5.30 Cb	0.00%
Fannie Mae Series 21 R01 Class 1M2 251041 Abs	0.00%
Deutsche Bank Ag 180129 6.72 Cb	0.00%
Wells Fargo Co 301030 2.879 Cb	0.00%
Romania Government 150648 5.125 Gb	0.00%
Medtronic Global Holdings Sca 020725 0.25 Cb	0.00%
Fnma 30 Year Conventional 010951 2.50 Mbs Pool Fm8779	0.00%
Bmo Mortgage Trust Sr 22 C3 Cl A5 150954 Abs	0.00%
Anheuser Busch Inbev Worldwide Inc 230129 4.75 Cb	0.00%
Deutsche Telekom International Finance 150630 8.75 Cb	0.00%
Dowdupont Inc 151125 4.493 Cb	0.00%
Bank Of America Corp 220432 2.687 Cb	0.00%
Dollar Tree Inc 150525 4.00 Cb	0.00%
T Mobile Usa Inc 150425 3.50 Cb	0.00%
Cigna Corp 151028 4.375 Cb	0.00%
Williams Companies Inc 150331 2.60 Cb	0.00%
Romania Government 250232 6.70 Gb	0.00%
British Columbia Province Of 180642 4.30 Cb	0.00%
Galaxy Pipeline Assets 300940 Sf	0.00%
Quebec Province Of 011243 4.25 Gb	0.00%
Dell International Llc 150626 6.02 Cb	0.00%
Oracle Corp 091152 6.9 Cb	0.00%

Mexico United Mexican States Government 240561 3.771 Gb	0.00%
At And T Inc 150230 4.30 Cb	0.00%
Citigroup Inc 310331 4.412 Cb	0.00%
Fannie Mae Cas Se 21 R03 CI 1M2 251241 Abs	0.00%
Sempra Energy 010228 3.40 Cb	0.00%
Deutsche Bank Ag New York Branch 241126 2.129 Cb	0.00%
Bristol Myers Squibb Co 260729 3.40 Cb	0.00%
International Flavors And Fragrances Inc 011025 1.23 Cb	0.00%
Long Gilt 2406 Fut	0.00%
Cbre Services Inc 010429 5.50 Cb	0.00%
Aercap Ireland Capital Dac 291028 3.00 Cb	0.00%
Spain Kingdom Of Government 311030 1.25 Gb	0.00%
Gnma 11 30 Year Single Family 200249 4.00 Mbs Pool No Ma5763	0.00%
At T Inc 150546 4.75 Cb	0.00%
Realty Income Corp 150328 2.10 Cb	0.00%
Cvs Health Corp 250338 4.78 Cb	0.00%
Israel State Of Government 310327 2.00 Gb	0.00%
Agco Corp 210334 5.80 Cb	0.00%
Belgium Kingdom Of Government 220657 2.25 Gb	0.00%
Truist Financial Corp 080627 6.047 Cb	0.00%
Otis Worldwide Corp 160828 5.25 Cb	0.00%
Gbp Boa Ccp	0.00%
Cx003128 Ccp Sell Cdx Usd 201228 Cdx.Na.Ig.41.V1 1% Baa	0.00%
Duquesne Light Holdings Inc 011030 2.532 Cb	0.00%
Connecticut Avenue Securities Se 23 R05 CI 1M2 250643 Abs	0.00%
Fnma 30 Year Conventional 010351 2.50 Mbs Pool Br6352	0.00%
Gnma li 30 Year Single Family 200951 2.50 Mbs Pool 785622	0.00%
Federal National Mortgage Assoc Sr 23 R06 CI 1M2 250743 Abs	0.00%
T Mobile Usa Inc 010228 4.75 Cb	0.00%
Thames Water Utilities Caymen Finance Ltd 190625 4.00 Cb	0.00%
Volkswagen Financial Services Nv 130427 3.25 Cb	0.00%
Enel Spa 241181 3.35 Cb	0.00%
Enel Spa 080627 1.375 Cb	0.00%
Spain Kingdom Of Government 300743 3.45 Gb	0.00%
Warnermedia Holdings Inc 150329 4.054 Cb	0.00%
Bank Of Ireland Group Plc 010333 6.75 Cb	0.00%
Raiffeisen Bank International Ag 150928 6.00 Cb	0.00%
Gnma 11 30 Year Single Family 200149 4.50 Mbs Pool No Ma5711	0.00%
Heimstaden Bostad Treasury Bv 131031 1.625 Cb	0.00%
Aib Group Plc 230729 4.625 Cb	0.00%
Ir226840 Ccp Long Irs Baa Sek 190626 Rfxd 3.25 Pflt 3Msek	0.00%
Hca Inc 150329 3.375 Cb	0.00%
Macquarie Group Ltd 281128 3.763 Cb	0.00%
Tesco Corporate Treasury Services Plc 021128 1.875 Cb	0.00%
Cx003113 Ccp Long Sell Cds Usd 200628 Rfxd1pflitcedcdxig540	0.00%
Bpce Sa 250135 5.1250 Cb	0.00%
Banque Federative Du Credit Mutuel Sa 130329 4.125 Cb	0.00%
Isle Of Man 140951 1.625 Cb	0.00%
Bnp Paribas Sa 230229 3.875 Cb	0.00%

Bank Of America Corp 290431 2.592 Cb	0.00%
Electricite De France Sa 220149 5.00 Cb	0.00%
Ir224591 Ccp Long Irs Baa Eur 201027 Rfxd 3 Pflt 6Eubo	0.00%
Connecticut Avenue Securi Trust Se 22 R05 CI 2M2 250442 Abs	0.00%
Bpce Sa 260427 1.75 Cb	0.00%
Indonesia Republic Of Government 150231 6.50 Gb	0.00%
Mfa 2020-Nqm1 Trust Series 20 Nqm1 Class A3 250849 Abs	0.00%
Hyundai Capital America 260630 5.70 Cb	0.00%
Wintershall Dea Finance Bv 250925 0.84 Cb	0.00%
Becton Dickinson And Co 130825 0.034 Cb	0.00%
General Motors Financial Company Inc 260226 0.85 Cb	0.00%
Gnma Ii 30 Year Single Family 201048 5.00 Mbs Pool No Ma5530	0.00%
Energy Transfer Operating Lp 150429 5.25 Cb	0.00%
Benchmark Mortgage Trust Sr 24 V6 CI D 150329 Abs	0.00%
Oracle Corp 250351 3.95 Cb	0.00%
Avolon Holdings Funding Ltd 010724 3.95 Cb	0.00%
Caixabank Sa 210128 0.625 Cb	0.00%
Constellation Brands Inc 151128 4.65 Cb	0.00%
Sunnova Hestia Issuer Llc Sr 23 Grid1 CI 1A 201250 Abs	0.00%
Kilroy Realty Lp 150136 6.25 Cb	0.00%
Eur Buxl 30Yr 2406 F	0.00%
Sunoco Logistics Partners Operations Lp 011027 4.00 Cb	0.00%
Ir226952 Ccp Long Irs Baa Nok 190626 Rfxd 4.5 Pflt 6Nibo	0.00%
Obx Trust Series 24 Nqm1 Class A2 261163 Abs	0.00%
Ir224546 Ccp Long Irs Baa Usd 171033 Rfxd 4.28 Pflt Sofra	0.00%
National Retail Properties Inc 150624 3.90 Cb	0.00%
Ginnie Mae Remic Trust Series 20 146 Class Ki 201050 Abs	0.00%
Thailand Kingdom Of Government 170628 2.65 Gb	0.00%
Freddie Mac Se 4998 CI Gi 250850 Abs	0.00%
Fnma 30 Year Conventional 011150 2.50 Mbs Pool Sd1384	0.00%
Romania Republic Of Government 270227 3.00 Gb	0.00%
Malaysia Government 050734 3.828 Gb	0.00%
Austria Republic Of Government 20092117 2.10 Gb	0.00%
Fannie Mae Series 20 62 Class Gi 250648 Abs	0.00%
Cs006339 Ccp Sell Cds Eur 201228 Ice Cd Stla 5% Baa	0.00%
Cs006340 Sell Cds Eur 201228 Ice Cd GlenIn 5% Baa	0.00%
Ginnie Mae Remic Trust Series 2019 151 Class Ia 201249 Abs	0.00%
Ir226891 Ccp Short Ois Baa Cad 190626 Pfxd 4.25 Rflt 1Cdor	0.00%
Romania Government 140251 4.00 Gb	0.00%
Ir226574 Ccp Long Irs Baa Eur 190134 Rfxd 2.37 Pflt Estron	0.00%
Cvs Health Corp 150824 2.625 Cb	0.00%
Connecticut Avenue Securi Trust Se 22 R05 CI 2M1 250442 Abs	0.00%
Micron Technology Inc 011129 6.75 Cb	0.00%
Thailand Kingdom Of Government 171228 2.875 Gb	0.00%
Cash_Jpy	0.00%
Freddie Mac Stacr Series 22 Dna3 Class M1a 250442 Abs	0.00%
Nelnet Student Loan Tr Ser 2012 5A Class A 271036 Abs	0.00%
Boa Collateral	0.00%
Cisco Systems Inc 260234 5.05 Cb	0.00%

Credit Suisse Mortgage Trust Se 21 Nqm8 Cl A1 251066 Abs	0.00%
Benchmark 2018 B1 Mortgage Trust Se 2018 B1 Cl D 150151 Abs	0.00%
Gnma Ii 30 Year Single Family 200349 5.0 Mbs Pool No Ma5819	0.00%
American Express Co 300724 2.50 Cb	0.00%
Us 10Yr Note 2406 F	0.00%
Workday Inc 010429 3.70 Cb	0.00%
W P Carey Inc 010424 4.60 Cb	0.00%
Marriott International Inc 150529 4.875 Cb	0.00%
Ir226587 Ccp Long Irs Baa Eur 250139 Rfxd 3 Pflt 6Eubo	0.00%
Citibank Colat	0.00%
Romania Government 280150 3.375 Gb	0.00%
Freddie Mac Series 5020 Class Ih 250850 Abs	0.00%
Autonation Inc 010828 1.95 Cb	0.00%
Indonesia Republic Of Government 150737 6.375 Gb	0.00%
Wp Carey Inc 010225 4.00 Cb	0.00%
Versus Securitization Trust Ser 21 8 Class A1 251166 Abs	0.00%
Romania Government 280132 2.00 Gb	0.00%
Freddie Mac Stacr Remic Trust Ser 21 Dnas Cl M2 250134 Abs	0.00%
Gnma Ii 30 Year Single Family 200848 5.00 Mbs Pool Ma5400	0.00%
Ir226922 Ccp Long Ois Baa Jpy 190634 Rfxd 1 Pflt Tonar	0.00%
Austria Republic Of Government 300620 0.85 Gb	0.00%
Eur Bund 2406 Fut	0.00%
General Motors Financial Company Inc 170129 5.65 Cb	0.00%
Devon Energy Corp 151225 5.85 Cb	0.00%
Thailand Kingdom Of Government 170633 3.35 Gb	0.00%
Sabine Pass Liquefaction Llc 010325 5.625 Cb	0.00%
Capital One Financial Corp 301024 3.30 Cb	0.00%
Ameren Corp 150924 2.50 Cb	0.00%
Paypal Holdings Inc 011029 2.85 Cb	0.00%
International Flavors And Fragrances Inc 151027 1.832 Cb	0.00%
Can 10Yr Bnd 2406 Fu	0.00%
Carrier Global Corp 150227 2.493 Cb	0.00%
American Homes 4 Rent Lp 150731 2.375 Cb	0.00%
Housing NZ Ltd 3.36% 12/06/2025	0.00%
Fnma 30 Year Conventional 010251 2.50 Mbs Pool Fs2772	0.00%
Thailand Kingdom Of Government 170643 3.45 Gb	0.00%
Cash_Eur	0.00%
Ir226919 Ccp Short Ois Baa Jpy 190629 Rflt Tonar Pfxd 0.5	0.00%
Ir226934 Ccp Long Ois Baa Chf 190634 Rfxd 1.25 Pflt Soran	0.00%
Ir226589 Ccp Long Irs Baa Eur 250149 Rfxd 2 Pflt 6Eubo	0.00%
Ir224543 Ccp Long Cpi Baa Usd 171028 Rfxd 2.57 Pflt Cpurusa	0.00%
Ops06589a Swption Gbp 300424 Put Strike 4.52 Ubs	0.00%
Ir226800 Ccp Long Irs Baa Usd 151133 Rfxd3.849837 Pflt Sofra	0.00%
Connecticut Avenue Securities Ser 20 R01 Clas 1M2 250140 Abs	0.00%
Us Ultra Bond 2406 F	0.00%
Eur Oat 2406 Fut	0.00%
Dell International Llc 150730 6.20 Cb	0.00%
Us 30Y Bond 2406 Fut	0.00%
Gnma 30 Year Single Family 201248 5.0 Mbs Pool No Ma5653	0.00%



Cash_Hkd	0.00%
Ir227017 Ccp Long Irs Baa Eur 120429 Rfxd 2.47 Pflt Estron	0.00%
Us 5Yr Note 2406 Fut	0.00%
NOK BNP Paribas A/C	0.00%
Ir221604 Ccp Long Irs Baa Brl 040127 Rfxd 13.03 Pflt Bzdio	0.00%
Ginnie Mae Remic Trust Series 18 154 Class Sq 201148 Abs	0.00%
Federal National Mort Ass Series 2012 153 Class B 250742 Abs	0.00%
Ir222104 Ccp Short Irs Baa Usd 190425 Pfxd 3.5 Rflt Sofra	0.00%
Ir226802 Ccp Long Irs Baa Cny 190626 Rfxd 2 Pflt Cnrr7	0.00%
Fhlmc Gold 30 Year 010241 4.00 Mbs Pool G07479	0.00%
Ir227021 Ccp Short Irs Baa Mxn 130629 Pfxd 8.5 Rflt 1Mxni	0.00%
Ir226858 Ccp Long Irs Baa Eur 190629 Rfxd 3 Pflt 6Eubo	0.00%
Cash_Chf	0.00%
Euro Btp 2406 Fut	0.00%
Ir223072 Ccp Long Irs Baa Brl 020126 Rfxd 10.850 Pflt Bzdio	0.00%
Government National Mortgage Ser 2015 119 Ci Sn 200845 Abs	0.00%
Ir226889 Ccp Long Ois Baa Gbp 190654 Rfxd 3.75 Pflt Sonia	0.00%
Gnma li 30 Year Single Family 200349 4.5 Mbs Pool Ma5818	0.00%
Cs006297 Sell Cds Usd 201228 Ice Cd Indon 1% Baa	0.00%
Wells Fargo Mortgage Backed Ser 19 3 Class A1 260749 Abs	0.00%
Gnma li 30 Year Single Family 200545 4.00 Mbs Pool Ma2827	0.00%
Ron Bnp Paribas A/C	0.00%
Hkd Bnp Paribas A/C	0.00%
Ginnie Mae Remic Trust Series 19 01 Class Sn 200149 Abs	0.00%
Cs006378 Ccp Sell Cds Usd 200629 Ice Cd Indon 1% Baa	0.00%
Ir221745 Ccp Long Irs Baa Brl 020125 Rfxd12.06375 Pflt Bzdio	0.00%
Fhlmc Gold 30 Year 010241 4.00 Mbs Pool V80552	0.00%
Cash_Sgd	0.00%
Government National Mrtg Assoc Ser 2016 138 Ci Gi 201046 Abs	0.00%
Pln Bnp Paribas A/C	0.00%
Ir226812 Ccp Short Irs Baa Pln 190626 Pfxd 5 Rflt 6Wibo	0.00%
Ir225879 Ccp Long Irs Baa Usd 281127 Rfxd 3.730784Pflt Sofra	0.00%
Ir226882 Ccp Long Ois Baa Gbp 190629 Rfxd 3.75 Pflt Sonia	0.00%
Ir226558 Ccp Short Irs Baa Brl 020129 Rflt Bzdio Pfxd 10.25	0.00%
Ir226803 Ccp Long Irs Baa Thb 190629 Rfxd 2.25 Pflt Thb6m	0.00%
Zar Boa Ccp	0.00%
Ir226897 Ccp Short Ois Baa Cad 190634 Pfxd 3.5 Rflt 1Cdor	0.00%
Ir227222 Ccp Short Irs Baa Usd 280626 Pfxd 4.25 Rflt Sofra	0.00%
Federal National Mort Ass Series 2012 111 Class B 251042 Abs	0.00%
SGD BNP Paribas A/C	0.00%
Ir226849 Ccp Short Irs Baa Usd 200634 Pfxd 3.75 Rflt Sofra	0.00%
Cs006359 Ccp Sell Cds Usd 200629 Ice Cd Us91087bac46 1% Baa	0.00%
Ir226943 Ccp Long Irs Baa Sek 190629 Rfxd 2.75 Pflt 3Msek	0.00%
Ir226970 Ccp Long Irs Baa Nzd 190634 Rfxd 4.5 Pflt 3Zbsw	0.00%
Cash_Nzd	0.00%
Government National Mrtg Assoc Ser 2016 138 Ci Di 201046 Abs	0.00%
CZK BNP Paribas A/C	0.00%
Income Due - IIs	0.00%
EUR BNP Paribas A/C	0.00%



Ir227338 Ccp Long Cpi Baa Usd 280329 Rfxd 2.5 Pflt Cpurnsa	0.00%
Cash_Gbp	0.00%
Euro Short Btp 2406	0.00%
SEK BNP Paribas A/C	0.00%
Cash_Aud	0.00%
Us 2Yr Note 2406 Fut	0.00%
Ir226805 Ccp Long Irs Baa Krw 190634 Rfxd 3.25 Pflt 3Ksda	0.00%
Cs005913 Ccp Sell Cds EUR 200624 Unibail-Roadamco 1% Csf	0.00%
Ir227122 Ccp Long Irs Baa Eur 120624 Rfxd 3.8832 Pflt Estron	0.00%
Ir226809 Ccp Long Irs Baa Krw 190629 Rfxd 3.25 Pflt 3Ksda	0.00%
DKK BNP Paribas A/C	0.00%
Westpac 11am Call Account	0.00%
Baa Hkd Ccp	0.00%
CAD BNP Paribas A/C	0.00%
NZD Takeon Cash at Call	0.00%
Gnma li 30 Year Single Family 201051 2.50 Mbs Pool 785660	0.00%
Asb Bank Limited 161126 5.928 Cb	0.00%
Effect Exposure EUR	0.00%
Kommunalbanken AS 4% 20/08/2025	0.00%
Rub Bnp Paribas A/C	0.00%
Ops06753a Swption Usd 280324 Put Strike 3.857 Ms	0.00%
Ops06752a Swption Usd 280324 Call Strike 3.857 Ms	0.00%
Ops06746a Swption Eur 270324 Call Strike 2.73 Boa	0.00%
Ir227360 Ccp Long Cpi Baa Usd 280329 Rfxd 2.5 Pflt Cpurnsa	0.00%
Westpac NZ 1.439% 02/24/26	0.00%
Ir226846 Ccp Short Irs Baa Usd 200629 Pfxd 3.75 Rflt Sofra	0.00%
Ir227361 Ccp Short Cpi Baa Usd 280334 Pfxd 2.55 Rflt Cpurnsa	0.00%
Effect Exposure AUD	0.00%
BNZ 2.16% 29/01/2025	0.00%
Federal National Mortgage Association 010454 0.00 Tba	0.00%
Effect Exposure GBP	0.00%
Bnp Paribas 130234 4.095 Cb	0.00%
Outstanding Settlement Receipts - CAD	0.00%
ZARBNP Paribas A/C	0.00%
KRW BNP Paribas A/C	0.00%
Aud 10Yr 2406 Bond F	0.00%
Auckland City Council 100725 2.013 GB	0.00%
Effect Exposure Cad	0.00%
Baa Sgd Ccp	0.00%
Ir226928 Ccp Short Ois Baa Chf 190626 Pfxd 1 Rflt Saron	0.00%
CHF BNP Paribas A/C	0.00%
Ir226912 Ccp Short Irs Baa Aud 190634 Rflt 6Bbsw Pfxd 4.5	0.00%
Ir227301 Ccp Long Irs Baa Aud 290626 Rfxd 3.75 Pflt 1Bbsw	0.00%
Ops06780a Swption Usd 080424 Put Strike 3.718 Ms	0.00%
Ir217655 Ccp Long Irs Baa Brl 020125 Rfxd 12.06 Pflt Bzdio	0.00%
Ir227220 Ccp Short Irs Baa Eur 280626 Rflt 6Eubo Pflt 3	0.00%
Ir226816 Ccp Long Irs Baa Zar 190634 Rfxd 9.75 Pflt 3Zali	0.00%
Ir227218 Ccp Short Irs Baa Cad 280626 Rflt 1Cdor Pfxd 4	0.00%
Euro Schatz 2406 Fu	0.00%

GBP BNP Paribas A/C	0.00%
Ir222559 Ccp Short Irs Baa Eur 170553 Pfxd 2.0 Rflt 6Eubo	0.00%
Ir226894 Ccp Short Ois Baa Cad 190629 Pfxd 3.5 Rflt 1Cdor	0.00%
Pln Boa Ccp	0.00%
Ir226820 Ccp Short Irs Baa Zar 190629 Rflt 3Zali Pfxd 8.5	0.00%
Aus 3Yr 2406 Bond Fu	0.00%
Ir227018 Ccp Long Irs Baa Eur 190326 Rfxd 2.82 Pflt Estron	0.00%
Mxn Boa Ccp	0.00%
Ir226909 Ccp Long Irs Baa Aud 190629 Rfxd 4.25 Pflt 6Bbsw	0.00%
Ops06955a Swption Eur 150424 Put Strike 2.682 Baa	0.00%
Ops06781a Swption Usd 080424 Call Strike 3.718 Ms	0.00%
Ir216871 Ccp Long Irs Csfbrl 040127 Rfxd 11.23 Pflt Bzdio	0.00%
Ir224168 Ccp Short Irs Baa Brl 040127 Pfxd10.2861 Rflt Bzdio	0.00%
Ir226881 Ccp Long Ois Baa Gbp 190628 Rfxd 3.75 Pflt Sonia	0.00%
Ops06590a Swption Gbp 300424 Put Strike 4.86 Ubs	0.00%
Ir226804 Ccp Long Irs Baa Krw 190626 Rfxd 3.25 Pflt 3Ksda	0.00%
Ir227337 Ccp Short Cpi Baa Usd 280334 Pfxd 2.55 Rflt Cpurnsa	0.00%
Ir226801 Ccp Short Irs Baa Usd 310828Rflt Sofra Pfxd3.975427	0.00%
Ops07067a Swption Eur 220424 Put Strike 2.651 Boa	0.00%
Ops06767a Swption Eur 080424 Put Strike 2.6 Citi	0.00%
Ops06886a Swption Usd 150424 Put Strike 3.902 Ms	0.00%
Cs006368 Ccp Buy Cds Eur 200629 Ice Cd Congr 1% Baa	0.00%
Ir226863 Ccp Short Irs Baa Eur 190639 Pfxd 3 Rflt 6Eubo	0.00%
Ir226557 Ccp Long Irs Baa Brl 020126 Rfxd 9.75 Pflt Bzdio	0.00%
Merrill Lynch Colat	0.00%
Ops07056a Swption Usd 220424 Put Strike 3.896 Citi	0.00%
Cs006384 Ccp Buy Cds Usd 201228 Ice Cd Indon 1% Baa	0.00%
Ir226857 Ccp Short Irs Baa Eur 190628 Pfxd 3 Rflt 6Eubo	0.00%
Ops06766a Swption Eur 080424 Call Strike 2.6 Citi	0.00%
Ir226883 Ccp Short Ois Baa Gbp 190631 Rflt Sonia Pfxd 3.75	0.00%
Ir226817 Ccp Long Irs Baa Pln 190634 Rfxd 4.75 Pflt 6Wibo	0.00%
Cs006369 Ccp Buy Cds Eur 200629 Ice Cd Nxtln 1% Baa	0.00%
Cx003139 Sell Cds Usd 170465 Cmbx-Na-Aaa. 16 0.5% Ms	0.00%
Boa Nzd Ccp	0.00%
Us Ult 10Yr 2406 F	0.00%
Ir226946 Ccp Short Irs Baa Sek 190634 Pfxd 2.75 Rflt 3Msek	0.00%
Ops07078a Swption Eur 290424 Put Strike 2.577 Citi	0.00%
Ir227020 Ccp Long Irs Baa Mxn 170626 Rfxd 9.25 Pflt 1Mxni	0.00%
Ir219087 Ccp Short Irs Baa Brl 020125 Pfxd 13.30 Rflt Bzdio	0.00%
Ops07079a Swption Eur 290424 Call Strike 2.577 Citi	0.00%
Ir226958 Ccp Short Irs Baa Nok 190634 Rflt 6Nibo Pfxd 4	0.00%
Ir215887 Ccp Short Irs Csfbrl 040127 Rflt Bzdio Pfxd 8.495	0.00%
Ops06588a Swption Gbp 300424 Put Strike 4.69 Ubs	0.00%
Ops07087a Swption Usd 290424 Put Strike 3.805 Deutag	0.00%
Ops07086a Swption Usd 290424 Call Strike 3.805 Deutag	0.00%
Cs006370 Ccp Buy Cds Eur 200629 Ice Cd Basgr 1% Baa	0.00%
Usd Jpm Tbcc	0.00%
Ir225880 Ccp Short Irs Baa Usd 291153 Pfxd3.512687 Rfltsofra	0.00%
Ops07066a Swption Eur 220424 Call Strike 2.651 Boa	0.00%

Ops06885a Swption Usd 150424 Call Strike 3.902 Ms	0.00%
Cs006343 Sell Cds Eur 200629 Ice Cd Fr0013453040 1% Baa	0.00%
Ops07057a Swption Usd 220424 Call Strike 3.896 Citi	0.00%
Ir224631 Ccp Short Irs Baa Brl 020129 Pfxd 11.5 Rflt Bzdio	0.00%
Ops06956a Swption Eur 150424 Call Strike 2.682 Baa	0.00%
Outstanding Settlement Payments - Cad	0.00%
Ir224545 Ccp Short Irs Baa Usd 171028 Pfxd 4.36 Rflt Sofra	0.00%
Ir218858 Ccp Long Ois Baa Gbp 211272 Rfxd 3.0 Pflt Sonio	0.00%
Chf Boa Ccp	0.00%
Ir223786 Ccp Short Ois Baa Jpy 030833 Rflt Tonar Pfxd 1.25	0.00%
Cx003140 Sell Cds Usd 170465 Cmbx-Na-Aaa.16 0.5% Ms	0.00%
Rbc Collateral A/C	0.00%
Euro Bobl 2406 Fut	0.00%
Ir223787 Ccp Long Ois Baa Jpy 030838 Rfxd 1.5 Pflt Tonar	0.00%
Ir226903 Ccp Short Irs Baa Aud 190626 Pfxd 4 Rflt 1Bbsw	0.00%
Ir226859 Ccp Short Irs Baa Eur 190631 Pfxd 3 Rflt 6Eubo	0.00%
Ir226867 Ccp Long Irs Baa Eur 190626 Rfxd 3 Pflt Estron	0.00%
Boa Aud Ccp	0.00%
Ir224544 Ccp Short Cpi Baa Usd 171033 Rflt Cpurnsa Pfxd 2.62	0.00%
Jpy Boa Ccp	0.00%
Ir226588 Ccp Short Irs Baa Eur 250144 Rflt 6Eubo Pfxd 2.5	0.00%
Ir226575 Ccp Short Irs Baa Eur 190134 Rflt 6Eubo Pfxd 2.535	0.00%
Ir224786 Ccp Short Irs Baa Usd 151153 Pfxd3.613931Rflt Sofra	0.00%
Ir226806 Ccp Long Irs Baa Cny 190629 Rfxd 2 Pflt Cnrr7	0.00%
Deutsche Bank Coll	0.00%
Boa Cad Ccp	0.00%
Nok Boa Ccp	0.00%
Sek Boa Ccp	0.00%
Sell Usd:Buy Eur 03/04/2024	0.00%
Ir222161 Ccp Short Irs Baa Eur 220428 Pfxd 2.852 Rflt 3Eubo	0.00%
Ir226865 Ccp Short Irs Baa Eur 190654 Pfxd 2.75 Rflt 6Eubo	0.00%
Ir218546 Ccp Long Irs Baa Eur 090837 Rfxd 2.152 Pflt 6Eubo	0.00%
Cx003142 Sell Cds Usd 151256 Cmbx-Na-Bbb-17 3% Jpm	0.00%
Usd Citi Tbcc	-0.01%
Outstanding Settlement Payments - EUR	-0.01%
Ir224706 Ccp Short Irs Baa Eur 101153 Pfxd 2.5 Rflt 6Eubo	-0.01%
Sell Eur:Buy Usd 02/04/2024	-0.01%
Ir222495 Ccp Long Irs Baa Usd 100538 Rfxd 3.3912 Pflt Sofra	-0.01%
Sell Iis:Buy Usd 22/05/2024	-0.01%
Sell Thb:Buy Usd 20/06/2024	-0.01%
Futures Margin - AUD	-0.01%
Ir218547 Ccp Long Irs Baa Eur 110847 Rfxd 1.051 Pflt 6Eubo	-0.01%
Sell Usd:Buy Aud 30/04/2024	-0.01%
Sell Sgd:Buy Usd 08/04/2024	-0.01%
Boa Eur Ccp	-0.01%
Sell Usd:Buy Nzd 02/04/2024	-0.01%
Ir218472 Ccp Long Irs Baa Usd 280737 Rfxd 2.91 Pflt Sofra	-0.01%
Futures Margin-EURo	-0.01%
Sell Myr:Buy Usd 27/06/2024	-0.01%

Futures Margin-Cad	-0.01%
Sell Chf:Buy Usd 23/05/2024	-0.02%
Futures Margin-GBP	-0.02%
Sell Cad:Buy Usd 02/05/2024	-0.02%
Sell Sgd:Buy Nzd 02/04/2024	-0.02%
Sell Krw:Buy Usd 12/06/2024	-0.02%
Sell Aud:Buy Nzd 02/04/2024	-0.02%
Sell Hkd:Buy Nzd 02/04/2024	-0.03%
Sell Twd:Buy Nzd 02/04/2024	-0.03%
Sell Idr:Buy Usd 12/06/2024	-0.04%
Sell Jpy:Buy Nzd 02/04/2024	-0.05%
Management Fees	-0.08%
Sell Nzd:Buy Jpy 15/05/2024	-0.08%
Sell Nzd:Buy Eur 15/05/2024	-0.09%
Sell Nzd:Buy Gbp 15/05/2024	-0.12%
Sell Gbp:Buy Usd 10/04/2024	-0.16%
Sell Usd:Buy Eur 08/05/2024	-0.16%
Outstanding Settlement Payments - NZD	-0.19%
Sell Usd:Buy Jpy 07/05/2024	-0.24%
Sell Nzd:Buy Usd 31/05/2024	-0.27%
Sell Aud:Buy Nzd 07/11/2024	-0.30%
Outstanding Settlement Payments - USD	-0.69%
Sell Jpy:Buy Usd 07/05/2024	-0.85%
Sell Eur:Buy Usd 08/05/2024	-1.11%
Sell Nzd:Buy Usd 15/05/2024	-1.11%
Sell Jpy:Buy Nzd 15/05/2024	-1.15%
Sell Gbp:Buy Nzd 15/05/2024	-1.30%
Sell Eur:Buy Nzd 15/05/2024	-1.72%
Sell Usd:Buy Nzd 31/05/2024	-6.10%
Sell Usd:Buy Nzd 15/05/2024	-19.47%

Offer number      OFR10608  
Fund number      FND9379

Security Code
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