

Offer name	InvestNow KiwiSaver Scheme	Offer number	OFR12933
Fund name	InvestNow Russell Investments Global	Fund number	FND20546
Period disclosure applies [dd/mm/yyyy]	Fixed Interest Fund		
Asset name	% of fund net assets	Security code	
PIE Cash		-0.65%	
NEW ZEALAND DOLLAR CASH		4.17%	0
SWAP CITIBANK COC SWAP CASH COLLATERAL USD		2.61%	0
TREASURY BILL		2.30%	US912797JX62
US TREASURY N/B		2.22%	US9128284R87
US TREASURY N/B		1.79%	US91282CCG42
MEX BONOS DESARR FIX RT		1.77%	MX0MGO0001C8
US DOLLAR		1.57%	0
US TREASURY N/B		1.38%	US912828ZL77
US TREASURY N/B		1.21%	US9128282A70
JAPAN (10 YEAR ISSUE)		1.17%	JP1103461H35
JAPAN (20 YEAR ISSUE)		1.14%	JP1201561G37
JAPAN (10 YEAR ISSUE)		1.08%	JP1103551K72
US TREASURY N/B		0.95%	US912810SR05
JAPAN (2 YEAR ISSUE)		0.94%	JP1024501P76
CITIGROUP CCP USD CASH CITIGROUP CCP USD CASH		0.88%	0
JAPAN (30 YEAR ISSUE)		0.88%	JP1300461F39
TREASURY BILL		0.85%	US912797JP39
BUNDESREPUB. DEUTSCHLAND		0.84%	DE0001102390
BONOS Y OBLIG DEL ESTADO		0.84%	ES0000012K20
G2SF 5.5 4/23		0.84%	US21H0526457
BUNDESREPUB. DEUTSCHLAND		0.79%	DE0001102507
MEX BONOS DESARR FIX RT		0.77%	MX0MGO0000P2
FNCL 5 4/23		0.74%	US01F0506430
BANK OF CHINA/MACAU		0.70%	CND10006G534
US TREASURY N/B		0.69%	US91282CGH88
MEX BONOS DESARR FIX RT		0.68%	MX0MGO00001F1
G2SF 5 4/23		0.68%	US21H0506491
FNCL 5.5 4/23		0.57%	US01F0526495
US TREASURY N/B		0.57%	US912828J272
BONOS Y OBLIG DEL ESTADO		0.57%	ES0000012M85
ANDORRA INTERNATIONAL BD		0.54%	XS2339399946
JAPAN (40 YEAR ISSUE)		0.54%	JP1400061D58
US TREASURY N/B		0.54%	US912828YH74
FNCL 6 4/23		0.54%	US01F0606420
TREASURY BILL		0.52%	US912797JM08
G2SF 6 4/23		0.52%	US21H0606481
JAPAN (30 YEAR ISSUE)		0.52%	JP1300571HC4
FRANCE (GOVT OF)		0.51%	FR0013341682
REPUBLIC OF SOUTH AFRICA		0.51%	ZAG000107012
TREASURY BILL		0.46%	US912797JW89
A10 2021-LRMR A		0.46%	US00217CAA09
BUNDESobligation		0.44%	DE000BU25000
JAPAN (20 YEAR ISSUE)		0.43%	JP1201491E67
US TREASURY N/B		0.43%	US91282CBL46
BUNDESREPUB. DEUTSCHLAND		0.43%	DE0001102606
US TREASURY N/B		0.42%	US91282CFB28
US TREASURY N/B		0.42%	US9128286X38
ANZ 11AM CALL ACCOUNT		0.41%	0
UNITED MEXICAN STATES		0.41%	XS1218289103
REPUBLIC OF SOUTH AFRICA		0.39%	ZAG000096173
OMIR 2021-1A M1C		0.38%	US67401FAJ93
BMIR 2021-3A M1C		0.38%	US078777AD10
TREASURY BILL		0.37%	US912797JV07
US TREASURY N/B		0.36%	US912810QB70
G2 MA9017		0.35%	US36179YAS37
UNITED KINGDOM GILT		0.34%	GB00BFWFPP71
REPUBLIC OF SLOVENIA		0.34%	XS2635185437
FR QG1835		0.34%	US3133C2BC18
BELGIUM KINGDOM		0.34%	BE0000357666
ROMANIA		0.33%	XS2364200514

FR SD8329	0.33%	US3132DWHE66
TAH 2020-SFR1 F	0.33%	US89613GAF37
NETHERLANDS GOVERNMENT	0.32%	NL0015000LS8
AFRICAN EXPORT-IMPORT BA	0.32%	XS2343007170
US TREASURY N/B	0.32%	US9128284N73
CANADIAN GOVERNMENT	0.32%	CA135087P816
JPMMT 2024-HE1 A1	0.31%	US46658AAA34
PRPM 2021-5 A1	0.31%	US69358DAA28
HMIR 2022-1 M1C	0.31%	US43730GAC50
BX 2024-BIO C	0.31%	US05612AAJ51
FR SD8331	0.30%	US3132DWHG15
JAPAN (10 YEAR ISSUE)	0.30%	JP1103661N43
FR SD3902	0.30%	US3132E0KP61
NORWEGIAN GOVERNMENT	0.29%	NO0013148338
PUMA 2023-1 A	0.28%	AU3FN0082343
G2 MA8949	0.28%	US36179X5J15
BUNDESREPUB. DEUTSCHLAND	0.28%	DE0001102465
G2 MA9490	0.28%	US36179YRK28
US TREASURY N/B	0.28%	US912810TD00
US TREASURY N/B	0.28%	US91282CHC82
ROMANIA	0.26%	XS2258400162
REPUBLIC OF LATVIA	0.26%	XS2648672660
RIKISBREF	0.26%	IS0000033884
UNITED KINGDOM GILT	0.26%	GB00BDRHNP05
BUNDESREPUB. DEUTSCHLAND	0.26%	DE0001102457
REPUBLIC OF CHILE	0.25%	XS2645248225
BONOS Y OBLIG DEL ESTADO	0.25%	ES0000012F76
OMIR 2021-2 M1C	0.24%	US67389JAC27
MF1 2023-FL12 A	0.24%	US59319MAA18
ARCLO 2021-FL4 A	0.23%	US03880RAA77
INDONESIA GOVERNMENT	0.23%	IDG000013806
ROMANIA	0.22%	XS2330514899
REPUBLIC OF AUSTRIA	0.22%	AT0000A335H3
TPMF 2019-A13X B	0.22%	XS2053911348
UNITED KINGDOM GILT	0.21%	GB00BN65R313
JPMMT 2024-CES1 A1A	0.21%	US46658CAA99
US TREASURY N/B	0.21%	US912810RJ97
FN CB5405	0.21%	US3140QRAF07
MERRI 2023-1X A	0.21%	XS2647850903
BUONI POLIENNALI DEL TES	0.20%	IT0005519787
UNITED KINGDOM GILT	0.20%	GB00BQC4R999
MF1 2024-FL14 A	0.20%	US55416AAA79
THAILAND GOVERNMENT BOND	0.20%	TH0623X3BC03
JAPAN (20 YEAR ISSUE)	0.20%	JP1201511EC7
POLAND GOVERNMENT BOND	0.19%	PL0000108197
NEW ZEALAND GOVERNMENT	0.19%	NZGOVDT528C6
BUNDESobligation	0.19%	DE0001141828
PKMRP 2022-1X A	0.19%	XS2500384024
JAPAN (20 YEAR ISSUE)	0.18%	JP1201811N77
REDS 2024-1 A1	0.18%	AU3FN0084638
UNITED MEXICAN STATES	0.18%	US91087BAZ31
CANADIAN GOVERNMENT	0.18%	CA135087L930
BUNDESREPUB. DEUTSCHLAND	0.17%	DE0001102580
ARCLO 2021-FL3 A	0.17%	US03880KAA25
STATE OF ISRAEL	0.17%	XS2433136194
ARCLO 2022-FL2 A	0.17%	US03881JAA43
SLOVAKIA GOVERNMENT BOND	0.17%	SK4000019857
US TREASURY N/B	0.16%	US91282CHN48
NEW ZEALAND GOVERNMENT	0.16%	NZGOVDT524C5
UNITED KINGDOM GILT	0.16%	GB00B3KJDS62
UNITED KINGDOM GILT	0.16%	GB00B00NY175
EMIR 2021-2 M2	0.16%	US26982AAG94
SSE PLC	0.15%	XS2439704318
UNITED KINGDOM GILT	0.15%	GB00BL68HJ26
JPY240417	0.15%	0
LMILE 2021-1A C	0.15%	XS2320421253
SUZANO INTL FINANCE BV	0.15%	USN8438JAB46
ENBRIDGE INC	0.15%	US29250NAN57
IBERDROLA FINANZAS SAU	0.15%	XS2405855375
OMEGA HLTHCARE INVESTORS	0.15%	US681936BF65
SROCK 2023-1X B	0.15%	XS2585546042
CANADIAN GOVERNMENT	0.15%	CA135087Q491

JAPAN (5 YEAR ISSUE)	0.15%	JP1051491MA0
BANCO INBURSA	0.15%	US05969LAB71
FRANCE (GOVT OF)	0.15%	FR0014001NN8
CANADIAN GOVERNMENT	0.15%	CA135087H722
TC PIPELINES LP	0.15%	US87233QAC24
VMWARE LLC	0.15%	US928563AC98
AFRICA FINANCE CORP	0.15%	XS1983289791
FKH 2020-SFR1 F1	0.15%	US33767MAL90
OTP BANK NYRT	0.15%	XS2698603326
PRISE 2021-1 A	0.15%	XS2328004614
KELLANOVA	0.15%	US487836BU10
MIRAE ASSET SECURITIES	0.15%	XS2651633609
DEUTSCHE BANK AG	0.14%	DE000DL19VP0
ARCLO 2021-FL2 A	0.14%	US03881EAA55
ROMANIA	0.14%	XS2770921315
ROMANIA	0.14%	XS2689949399
BUONI POLIENNALI DEL TES	0.14%	IT0005421703
DCP MIDSTREAM OPERATING	0.14%	US23311VAJ61
LMLO 2023-1A A	0.14%	XS2643303949
ARCADIS NV	0.14%	XS2594025814
EUROPEAN INVESTMENT BANK	0.14%	XS2574388646
UBS GROUP AG	0.14%	CH0483180946
LAS VEGAS SANDS CORP	0.13%	US517834AF40
BUNDESREPUB. DEUTSCHLAND	0.13%	DE000BU2Z015
EMIR 2021-2 M1C	0.13%	US26982AAC80
ROMANIA	0.13%	XS2330503694
TPMF 2019-GR4X A2R	0.13%	XS2395598670
TIKEHAU CAPITAL SCA	0.13%	FR001400KKX9
ALLIANZ SE	0.13%	DE000A351U49
MCDONALD'S CORP	0.13%	US58013MFW91
SYDBANK A/S	0.13%	XS2405390043
ROMANIA	0.13%	XS1968706876
NEW ZEALAND GOVERNMENT	0.13%	NZGOVDT534C4
LMLOG 1A C	0.13%	XS2356569496
NMRR 2015-11R 4A2	0.12%	US65541HAS04
UBS GROUP AG	0.12%	CH1255915014
ING GROEP NV	0.12%	US456837AU72
F&G ANNUITIES & LIFE INC	0.12%	US30190AAC80
DANSKE BANK A/S	0.12%	XS2637421848
BUONI POLIENNALI DEL TES	0.12%	IT0005496770
CREDIT AGRICOLE SA	0.12%	US22535WAH07
XPO INC	0.12%	US98379KAA07
ENEL FINANCE INTL NV	0.12%	US29278GAM06
STANDARD CHARTERED PLC	0.12%	US853254CT59
MEX BONOS DESARR FIX RT	0.12%	MXOMGO000015
TYSON FOODS INC	0.12%	US902494BC62
CARLISLE COS INC	0.12%	US142339AH37
INTL FLAVOR & FRAGRANCES	0.12%	US459506AN18
SEMPRA	0.12%	US816851BA63
THOMSON REUTERS CORP	0.12%	US884903BV64
CELULOSA ARAUCO CONSTITU	0.11%	US151191BB89
MERITAGE HOMES CORP	0.11%	US59001ABA97
LEGAL & GENERAL GROUP	0.11%	XS1580239207
MORGAN STANLEY DIRECT	0.11%	US61774AAD54
TELUS CORP	0.11%	US87971MBD48
MORGAN STANLEY	0.11%	XS2595028536
JPMORGAN CHASE & CO	0.11%	US46647PBA30
BLOCK FINANCIAL LLC	0.11%	US093662AG97
ENI USA INC	0.11%	US51808BAE20
SANTANDER HOLDINGS USA	0.11%	US80282KBE55
INVESTEC BANK PLC	0.11%	XS2296207116
UNITED KINGDOM GILT	0.11%	GB00B6RNH572
DANSKE BANK A/S	0.11%	US23636ABE01
US TREASURY N/B	0.11%	US91282CAV37
HERCULES CAPITAL INC	0.11%	US427096AJ17
INTESA SANPAOLO SPA	0.11%	XS2630420268
AIRCASTLE LTD	0.11%	US00928QAU58
BANK OF AMERICA CORP	0.11%	US06051GJD25
HUBBELL INC	0.11%	US443510AH55
TPMF 2020-A14X E	0.11%	XS2109386487
KFW	0.11%	DE000A30V9M4
BARCLAYS PLC	0.11%	US06738EAP07

UNITED MEXICAN STATES	0.11%	US91087BAR15
PROSUS NV	0.11%	US74365PAA66
DBALT 2007-2 2A1	0.11%	US25152BAE83
TESCO CORP TREASURY SERV	0.11%	XS2086868010
DH EUROPE FINANCE II	0.11%	XS2050406177
INVESTEC PLC	0.11%	XS2364425863
JPMORGAN CHASE & CO	0.11%	XS2123320033
CANADIAN GOVERNMENT	0.11%	CA135087Z568
CONAGRA BRANDS INC	0.11%	US205887CF79
IBM CORP	0.11%	XS2583742668
ARES CAPITAL CORP	0.11%	US04010LBA08
MAIN STREET CAPITAL CORP	0.11%	US56035LAE48
3I GROUP PLC	0.11%	XS2626289222
ASR NEDERLAND NV	0.10%	XS1293505639
TORONTO-DOMINION BANK	0.10%	CA891177PG86
GLP CAPITAL LP / FIN II	0.10%	US361841AH26
T-MOBILE USA INC	0.10%	US87264ABD63
AMCOR UK FINANCE PLC	0.10%	XS2193669657
NATIONAL GRID PLC	0.10%	XS2289408440
BLUE OWL CAPITAL CORP	0.10%	US69121KAC80
BERRY GLOBAL INC	0.10%	US08576PAH47
ERSTE&STEIERMAR BANK DD	0.10%	AT0000A2RZL4
BANK OF NOVA SCOTIA	0.10%	CA06415GDJ63
VIRGIN MONEY UK PLC	0.10%	XS2049149821
CREDIT SUISSE NEW YORK	0.10%	US22550L2G55
JACKSON NATL LIFE GLOBAL	0.10%	US46849LUX71
DOW CHEMICAL CO/THE	0.10%	XS2122485845
HIGHLAND HOLDINGS SARL	0.10%	XS2406914346
MISC CAPITAL TWO LABUAN	0.10%	US60475DAB73
WEIR GROUP PLC (THE)	0.10%	US94876QAA40
SANTANDER UK GROUP HLDGS	0.10%	US80281LAM72
SILGAN HOLDINGS INC	0.10%	US827048AX76
FNB CORP	0.10%	US302520AC56
UNIVERSAL HEALTH SVCS	0.10%	US913903AZ35
AAREAL BANK AG	0.10%	DE000AAR0298
CENCOSUD SA	0.10%	US15132HAH49
INFORMA PLC	0.10%	XS2068065163
PARTNERRE IRELAND FINANC	0.10%	XS1489391109
REPUBLIC OF ICELAND	0.10%	XS2788435050
EQUINIX INC	0.10%	US29444UBQ85
LLOYDS BANKING GROUP PLC	0.10%	US53944YAP88
SPAREBANK 1 OESTLANDET	0.10%	XS2472845911
ROMANIA	0.10%	XS1420357318
AMCOR FINANCE USA INC	0.10%	US02343UAG04
FRESENIUS MED CARE III	0.10%	US35805BAB45
ELEMENT FLEET MANAGEMENT	0.10%	US286181AH56
BURGAN BANK	0.10%	XS2265369491
IBERDROLA INTL BV	0.10%	XS2295333988
WESTINGHOUSE AIR BRAKE	0.10%	US960386AL46
CAPITAL ONE FINANCIAL CO	0.10%	US14040HCU77
EDISON INTERNATIONAL	0.10%	US281020AU14
ARCLO 2021-FL2 C	0.10%	US03881EAG26
DEUTSCHE BANK NY	0.10%	US25160PAN78
M&G PLC	0.10%	XS1888930150
FRANCE (GOVT OF)	0.10%	FR0013404969
INFRASTRUCTURA ENERGETI	0.10%	US456829AC41
EL PUERTO DE LIVERPOOL	0.10%	US283837AB81
DNB BANK ASA	0.10%	XS2534985523
HUNTINGTON NATIONAL BANK	0.10%	US44644MAF86
SINGAPORE GOVERNMENT	0.10%	SG3261987691
HIKMA FINANCE USA LLC	0.10%	XS2196334838
CORNING INC	0.10%	XS2621757405
TP ICAP FINANCE PLC	0.10%	XS2004431107
UNICREDIT SPA	0.10%	US904678AW97
ASHTAD CAPITAL INC	0.10%	US045054AF03
ROMANIA	0.10%	XS2571922884
BOARDWALK PIPELINES LP	0.10%	US096630AF58
CENTENE CORP	0.10%	US15135BAR24
HUNTINGTON BANCSHARES	0.10%	US446150BB90
BANKUNITED INC	0.10%	US06652KAA16
FS KKR CAPITAL CORP	0.10%	US302635AG21
SYNCHRONY BANK	0.10%	US87166FAD50

SYNCHRONY FINANCIAL	0.10%	US87165BAG86
TAURS 2021-UK1A B	0.10%	XS2303819333
SHERWIN-WILLIAMS CO	0.10%	US824348AX47
SPRINT LLC	0.10%	US85207UAK16
ARVAL SERVICE LEASE SA/F	0.09%	FR0014005OL1
DUERO 1 A	0.09%	XS1843432078
CITIGROUP INC	0.09%	US172967LD18
BONOS Y OBLIG DEL ESTADO	0.09%	ES0000012E69
NETFLIX INC	0.09%	XS2072829794
LLPL CAPITAL PTE LTD	0.09%	US50201PAA49
DANICA PENSION	0.09%	XS1117286580
BHARTI AIRTEL LTD	0.09%	US08860HAA23
BMIR 2023-1 M1A	0.09%	US07876XAA19
ROMANIA	0.09%	XS2364199757
CRH SMW FINANCE DAC	0.09%	XS2648077191
RCKT 2024-CES2 A1A	0.09%	US74938PAA49
LMLOG 1A B	0.09%	XS2356568928
ENEL FINANCE INTL NV	0.09%	US29278GBB32
ROMANIA	0.09%	XS2027596530
IDOLT 2023-1 A	0.09%	AU3FN0079703
JAPAN (2 YEAR ISSUE)	0.09%	JP1024551PC4
BAYER US FINANCE LLC	0.09%	US07274EAH62
GOLDMAN SACHS GROUP INC	0.09%	US38148LAF31
ALIMENTATION COUCHE-TARD	0.09%	US01626PAM86
BNP PARIBAS	0.09%	US05581KAH41
PRPM 2021-2 A1	0.09%	US69359UAA34
JAPAN (30 YEAR ISSUE)	0.09%	JP1300361C33
POLAR TANKERS INC	0.09%	US73102QAA40
HCA INC	0.09%	US404119BU21
CANADIAN GOVERNMENT	0.09%	CA135087Q236
BUNDESREPUB. DEUTSCHLAND	0.09%	DE0001102432
GIVAUDAN FIN EUROPE	0.09%	XS2715302001
CANADIAN NATL RESOURCES	0.09%	US136385AX99
BNP PARIBAS	0.09%	US09659T2B67
NEW S WALES TREASURY CRP	0.09%	AU3SG0001720
PRUDENTIAL FINANCIAL INC	0.09%	US744320BJ04
JPMMT 2023-HE2 A1	0.09%	US46657FAA30
ORLEN SA	0.09%	XS2647371843
FAIRFAX FINL HLDGS LTD	0.09%	US303901BJ06
CREDIT AGRICOLE SA	0.09%	FR00140009D2
INDOFOOD CBP SUKSES MAKM	0.09%	XS2349180104
SK HYNIX INC	0.09%	US78392BAB36
BANCO COMERC PORTUGUES	0.09%	PTBCP20M0058
UNILEVER CAPITAL CORP	0.08%	XS2632655135
TEXAS EASTERN TRANSMISSI	0.08%	US882389CC14
OPEN TEXT CORP	0.08%	US683715AF36
ABN AMRO BANK NV	0.08%	XS2747610751
ABRDN PLC	0.08%	XS1698906259
HSBC HOLDINGS PLC	0.08%	US404280CM98
SPRINT CAPITAL CORP	0.08%	US852060AD48
SOCIETE GENERALE	0.08%	US83368JKF65
PRISE 2021-1 C	0.08%	XS2328004960
ANHEUSER-BUSCH INBEV WOR	0.08%	US035240AM26
STANDARD CHARTERED PLC	0.08%	US853254BN98
DK 2024-SPBX A	0.08%	US23346LAA61
NGPL PIPECO LLC	0.08%	US62912XAC83
RMIR 2021-2 M2	0.08%	US75049GAC33
LOBLAW COMPANIES LIMITED	0.08%	CA53947ZAD92
ZURICH FINANCE IRELAND	0.08%	XS2283177561
TIME WARNER CABLE LLC	0.08%	XS0630584166
BANK OF AMERICA CORP	0.08%	XS1811435251
XTO ENERGY INC	0.08%	US98385XAM83
TESCO CORP TREASURY SERV	0.08%	XS2403381069
LLOYDS BANKING GROUP PLC	0.08%	XS2080995405
CLARIANT AG	0.08%	CH1290870901
RMIR 2021-1 M2	0.08%	US75279YAD31
P3 GROUP SARL	0.08%	XS2764853425
ENBRIDGE ENERGY PARTNERS	0.08%	US29250RAX44
CITIGROUP INC	0.08%	US17327CAR43
MEXICO GENERADORA DE ENE	0.08%	US592838AA44
BRIGHTHOUSE FINANCIAL IN	0.08%	US10922NAH61
CF INDUSTRIES INC	0.08%	US12527GAE35

ALLIANZ SE	0.08%	USX10001AB51
ROMANIA	0.08%	XS2109813142
RAIFFEISEN BANK INTL	0.08%	XS2189786226
SPECTRA ENERGY PARTNERS	0.08%	US84756NAE94
PROSPECT CAPITAL CORP	0.08%	US74348TAU60
BARCLAYS PLC	0.08%	XS2049810356
TOLL BROS FINANCE CORP	0.07%	US88947EAT73
CVS HEALTH CORP	0.07%	US126650CZ11
SIXTH STREET SPECIALTY	0.07%	US83012AAA79
UNITED KINGDOM GILT	0.07%	GB00BMBL1D50
GOLUB CAPITAL BDC	0.07%	US38173MAB81
CITIGROUP INC	0.07%	US172967EW71
CELLNEX FINANCE CO SA	0.07%	XS2300293003
BANQUE OUEST AFRICAINE D	0.07%	XS2288824969
UNITED KINGDOM GILT	0.07%	GB00B6460505
EMERA INC	0.07%	CA290876AE12
ANHEUSER-BUSCH INBEV SA/	0.07%	BE6350704175
GELF BOND ISSUER I SA	0.07%	XS2029713349
MSRR 2015-R3 9B	0.07%	US61690TAV52
CZECH REPUBLIC	0.07%	CZ0001006696
CREDITO EMILIANO SPA	0.07%	XS2684860203
ABBVIE INC	0.07%	US00287YBX67
BANCO SANTANDER SA	0.07%	XS2705604234
SABRA HEALTH CARE LP	0.07%	US14162VAB27
Euro Spot	0.07%	0
OAKTREE SPECIALTY LEND	0.07%	US67401PAC23
WHITBREAD GROUP PLC	0.07%	XS2293740101
JAPAN (30 YEAR ISSUE)	0.07%	JP1300811Q17
UNITED KINGDOM GILT	0.07%	GB00BMGR2809
SELP FINANCE SARL	0.07%	XS2015240083
BUONI POLIENNALI DEL TES	0.07%	IT0005217390
GLENCORE CAP FIN DAC	0.07%	CH1305916889
CHARTER COMM OPT LLC/CAP	0.07%	US161175BA14
BOUYGUES SA	0.07%	FR001400IBM5
CPUK FINANCE LTD	0.07%	XS1240177342
ENEL SPA	0.07%	XS1713463559
ESAIL 2007-6NCX A3A	0.07%	XS0332285971
AIR LEASE CORP	0.07%	XS2628704210
CDW LLC/CDW FINANCE	0.07%	US12513GBG38
DEUTSCHE TELEKOM INT FIN	0.07%	US25156PAC77
WELLS FARGO & COMPANY	0.07%	US95000U3D31
BUNDESREPUB. DEUTSCHLAND	0.07%	DE0001135325
GOLDMAN SACHS CCP NZD CASH	0.07%	0
GOLDMAN SACHS CCP NZD	0.07%	0
CASH		
BUONI POLIENNALI DEL TES	0.07%	IT0005449969
PLAINS ALL AMER PIPELINE	0.07%	US72650RBJ05
AXA SA	0.07%	XS1069439740
CI FINANCIAL CORP	0.07%	US125491AP51
VOLKSWAGEN INTL FIN NV	0.07%	XS2187689034
CANADIAN GOVERNMENT	0.07%	CA135087K379
BELGIUM KINGDOM	0.06%	BE0000360694
FORD MOTOR CREDIT CO LLC	0.06%	XS2013574384
ORANGE SA	0.06%	XS1115498260
BLACKSTONE PP EUR HOLD	0.06%	XS2398746227
INDONESIAN RUPIAH CASH	0.06%	0
CANADA HOUSING TRUST	0.06%	CA13509PJF14
BARC 2022-RPL1 A	0.06%	US06745CAA80
SUEZ	0.06%	FR001400AFL5
EMIR 2021-1 M1C	0.06%	US26983BAC54
UNITEDHEALTH GROUP INC	0.06%	US91324PDQ28
LOWE'S COMPANIES INC	0.06%	US548661CL92
EIFFAGE SA	0.06%	FR0013521960
WILLIAMS COMPANIES INC	0.06%	US969457BV14
JYSKE BANK A/S	0.06%	XS2382849888
EUROPEAN INVESTMENT BANK	0.06%	US298785DV50
PROGRESS ENERGY INC	0.06%	US743263AE50
BUMF 5 M2	0.06%	XS0271324997
ENERGIAS DE PORTUGAL SA	0.06%	PTEDPROM0029
ALLY FINANCIAL INC	0.06%	US370425RZ53
BONOS Y OBLIG DEL ESTADO	0.06%	ES0000012G26
RIKISBREF	0.06%	IS0000035574
ZF FINANCE GMBH	0.06%	XS2338564870

REPUBLIC OF ESTONIA	0.06%	XS2181347183
ANGLO AMERICAN CAPITAL	0.06%	XS2779901482
EQT CORP	0.06%	US26884LAM19
SK HYNIX INC	0.06%	US78392BAG23
UNUM GROUP	0.06%	US91529YAP16
BNP PARIBAS	0.06%	US05565AM341
SWEDBANK AB	0.06%	XS2759983385
BMIR 2019-3A M1C	0.06%	BM07877GAC36
HMIR 2022-1 M1A	0.06%	US43730GAA94
MCDONALD'S CORP	0.06%	US58013MEF77
CA AUTOBANK SPA IE	0.06%	XS2051914963
ROCKIES EXPRESS PIPELINE	0.06%	US77340RAM97
BNP PARIBAS	0.06%	US05581KAC53
NESTE OYJ	0.06%	FI4000496286
HMH 2017-NSS E	0.06%	US40390AAJ07
PERMIAN RESOURC OPTG LLC	0.06%	US71424VAA89
CIGNA GROUP/THE	0.06%	US125523CL22
ANGLO AMERICAN CAPITAL	0.06%	US034863AR12
ONTARIO (PROVINCE OF)	0.06%	CA68333ZAM91
UNITED RENTALS NORTH AM	0.06%	US911365BR47
AUSTRALIAN GOVERNMENT	0.06%	AU0000013740
HSBC HOLDINGS PLC	0.06%	US404280DW61
JAPAN (40 YEAR ISSUE)	0.06%	JP1400121K57
TEVA PHARM FNC NL II	0.06%	XS2592804434
RMACS 2006-NS2X A2A	0.06%	XS0257367960
CWHEL 2006-F 2A1A	0.06%	US23242LAB99
UNICREDIT SPA	0.06%	US904678AS85
ASCENDAS REIT	0.06%	XS2349343090
MCDONALD'S CORP	0.06%	XS2726262863
SINGAPORE GOVERNMENT	0.06%	SG3254976487
ENTERPRISE PRODUCTS OPER	0.06%	US29379VBR33
ARCELORMITTAL	0.06%	US03938LAS34
ENGIE SA	0.06%	FR0013455813
SMURFIT KAPPA TREASURY	0.06%	US83272GAC50
BANK OF AMERICA CORP	0.06%	US06051GLH01
EUROPEAN INVESTMENT BANK	0.06%	XS1183208328
TRANSCANADA TRUST	0.06%	CA89356BAD07
CWHEL 2006-RES 5C1B	0.06%	US23242YBF16
PRET 2022-NPL1 A1	0.05%	US69362NAA46
UBS GROUP AG	0.05%	US225401BB38
VERIZON COMMUNICATIONS	0.05%	XS2550881143
AERCAP IRELAND CAP/GLOBA	0.05%	US00774MAZ86
BNP PARIBAS	0.05%	FR0014003N10
GENERAL MOTORS CO	0.05%	US37045VAF76
NATWEST GROUP PLC	0.05%	XS2346516250
UNITE GROUP PLC	0.05%	XS1890846253
LLOYDS BANKING GROUP PLC	0.05%	XS2351166421
LEGAL & GENERAL GROUP	0.05%	XS2166022934
BUNDESREPUB. DEUTSCHLAND	0.05%	DE0001135481
AUSTRALIAN GOVERNMENT	0.05%	AU3TB0000192
SVENSKA HANDELSBANKEN AB	0.05%	XS2667124569
UNITED KINGDOM GILT	0.05%	GB00BLBDX619
GENERAL ELECTRIC CO	0.05%	XS0229567440
FLOENE ENERGIAS SA	0.05%	PTGGDDOM0008
ROMANIA	0.05%	XS1313004928
ROMANIA	0.05%	XS2109812508
FEDERAL HOME LOAN BANK	0.05%	US3130AFFX04
CWALT 2007-2CB 2A1	0.05%	US02149HAR12
UNITED KINGDOM GILT	0.05%	GB00B16NNR78
ENI SPA	0.05%	XS2334852253
UNIBAIL-RODAMCO-WESTFLD	0.05%	FR001400MLN4
ABN AMRO BANK NV	0.05%	US00084DAL47
NBK TIER 1 FINANCING 2	0.05%	US62878WAA62
UNITED KINGDOM GILT	0.05%	GB00BMGR2916
NOMURA HOLDINGS INC	0.05%	US65535HAR03
AMERICAN AIRLINES/AADVAN	0.05%	US00253XAB73
CWHEL 2006-RES 5D1B	0.05%	US23242YBH71
BELGIUM KINGDOM	0.05%	BE0000343526
UNITED KINGDOM GILT	0.05%	GB00BMBL1G81
TORONTO-DOMINION BANK	0.05%	US89117F8Z56
MUNICH RE	0.05%	XS1843448314
CONOCOPHILLIPS COMPANY	0.05%	US20826FBG00

AUSTRALIAN GOVERNMENT	0.05%	AU0000018442
COTERRA ENERGY INC	0.05%	US127097AG80
MORGAN STANLEY	0.05%	XS2790333889
JPY240620	0.05%	0
CIGNA GROUP/THE	0.05%	US125523CK49
OBRIGACOES DO TESOURO	0.05%	PTOTEWOE0017
ABBOTT IRELAND FINANCING	0.05%	XS2076155105
US TREASURY N/B	0.05%	US91282CHT18
SINGAPORE GOVERNMENT	0.05%	SG31A0000001
SOCIETE GENERALE	0.05%	US83367TBR95
LLOYDS BANKING GROUP PLC	0.05%	US539439AM10
GATWICK AIRPORT FINANCE	0.05%	XS2329602135
ENEXIS HOLDING NV	0.05%	XS2634616572
VONOVIA SE	0.05%	DE000A3E5MG8
BROADCOM INC	0.05%	US11135FAS02
VOLKSWAGEN INTL FIN NV	0.04%	XS1206541366
LOGICOR FINANCING SARL	0.04%	XS1909057645
NORDEA BANK ABP	0.04%	XS2723860990
JAPAN (10 YEAR ISSUE)	0.04%	JP1103621M43
SWEDISH GOVERNMENT	0.04%	SE0013935319
HCA INC	0.04%	US404119CA57
CARGILL INC	0.04%	XS2610788569
SERVICE CORP INTL	0.04%	US817565CF96
WESTERN MIDSTREAM OPERAT	0.04%	US958254AD64
KEY BANK NA	0.04%	US49327V2A11
GRAINGER PLC	0.04%	XS2189763878
SIRIUS REAL ESTATE LTD	0.04%	XS2412732708
HANNOVER RE	0.04%	XS2063350925
DEVON ENERGY CORPORATION	0.04%	US25179MAU71
CTP NV	0.04%	XS2759989234
A10 2020-C C	0.04%	US66981EAE32
TIME WARNER CABLE LLC	0.04%	US88732JAN81
SMITH & NEPHEW PLC	0.04%	XS2532473555
TEREGA SA	0.04%	FR0013534500
NATWEST GROUP PLC	0.04%	XS2315966742
BLACKSTONE PP EUR HOLD	0.04%	XS2398746144
HILTON DOMESTIC OPERATIN	0.04%	US432833AP66
TAPESTRY INC	0.04%	US876030AE76
NATWEST GROUP PLC	0.04%	US780097BM20
CADENT FINANCE PLC	0.04%	XS2116701348
NETHERLANDS GOVERNMENT	0.04%	NL00150006U0
IRELAND GOVERNMENT BOND	0.04%	IE00BFZRQ242
NETHERLANDS GOVERNMENT	0.04%	NL0009446418
CAIXABANK SA	0.04%	XS2579488201
US TREASURY N/B	0.04%	US912810TK43
ABBVIE INC	0.04%	US00287YBD04
VAR ENERGI ASA	0.04%	US92212WAA80
REPUBLIC OF AUSTRIA	0.04%	AT0000A33SK7
ROMANIA	0.04%	XS1768074319
ELECTRICITE DE FRANCE SA	0.04%	FR0014006U00
British Pound Spot	0.04%	0
UNITED AIRLINES INC	0.04%	US90932LAG23
US TREASURY N/B	0.04%	US91282CJN20
BAYER US FINANCE II LLC	0.04%	US07274NAN30
TEXAS INSTRUMENTS INC	0.04%	US882508BF00
TERNA RETE ELETTRICA	0.04%	XS2437854487
FORTUM OYJ	0.04%	XS1956037664
AERCAP IRELAND CAP/GLOBA	0.04%	US00774MAX39
MICROSOFT CORP	0.04%	US594918CE21
JPMORGAN CHASE & CO	0.04%	XS1960248919
RELX FINANCE BV	0.04%	XS2631867533
HEIMSTADEN BOSTAD AB	0.04%	XS2397251807
HSBC HOLDINGS PLC	0.04%	XS1884698256
REPUBLIC OF AUSTRIA	0.04%	AT0000A2KQ43
EURONEXT NV	0.04%	XS1789623029
DNB BANK ASA	0.04%	US23329PAF71
SELP FINANCE SARL	0.04%	XS1720761490
TRITAX EUROBOX PLC	0.04%	XS2347379377
KONINKIJE AHOLD DLHAIZE	0.04%	XS2150015555
BUONI POLIENNALI DEL TES	0.04%	IT0005530032
HALEON NL CAPITAL BV	0.04%	XS2462324828

SWAP CCPC CITIBANK COC SWAP CCPC CASH COLLATERAL	0.04% 0
INTESA SANPAOLO SPA	0.04% US46115HCB15
CTP NV	0.04% XS2356030556
ROYAL CARIBBEAN CRUISES	0.04% US780153AW20
VIER GAS TRANSPORT GMBH	0.04% XS2535725159
WELLS FARGO & COMPANY	0.04% XS1463043973
MORGAN STANLEY	0.04% US61747YFB65
PFIZER INVESTMENT ENTER	0.04% US716973AG71
CHARTER COMM OPT LLC/CAP	0.04% US161175BZ64
BONOS Y OBLIG DEL ESTADO	0.04% ES0000012B47
PRUDENTIAL FINANCIAL INC	0.04% US74432QCJ22
RMIR 2021-2 M1A	0.04% US75049GAA76
CREDIT AGRICOLE SA	0.04% FR0014003W84
BANCO SANTANDER SA	0.04% XS2626699982
AENA SME SA	0.04% ES0205046008
GOLDMAN SACHS GROUP INC	0.03% XS2149207354
ROBERT BOSCH GMBH	0.03% XS2629470845
OEBB-INFRASTRUKTUR AG	0.03% XS0782697071
TELEFONAKTIEBOLAGET LM E	0.03% XS2725836410
VODAFONE GROUP PLC	0.03% XS2560496197
RANGE RESOURCES CORP	0.03% US75281ABK43
AMPRION GMBH	0.03% DE000A30VPM1
MPLX LP	0.03% US55336VAM28
IRELAND GOVERNMENT BOND	0.03% IE00BMQ5JM72
CZECH REPUBLIC	0.03% CZ0001004253
SOUTHWESTERN ENERGY CO	0.03% US845467AS85
SOLVENTUM CORP	0.03% US83444MAJ09
VIER GAS TRANSPORT GMBH	0.03% XS2535724772
NATWEST GROUP PLC	0.03% US639057AJ71
CTE CO TRANSP ELEC	0.03% FR001400N8H6
ELIA TRANSMISSION BE	0.03% BE6349118800
VICI PROPERTIES / NOTE	0.03% US92564RAE53
UCB SA	0.03% BE0390119825
VODAFONE GROUP PLC	0.03% XS2630493570
KFW	0.03% DE000A382400
H&M FINANCE BV	0.03% XS2303070911
PFIZER INVESTMENT ENTER	0.03% US716973AE24
ECOPETROL SA	0.03% US279158AQ26
TARGA RESOURCES CORP	0.03% US87612GAF81
BANK OF AMERICA CORP	0.03% US06051GJE08
SWEDBANK AB	0.03% XS2522879654
NOKIA OYJ	0.03% US654902AE56
SOLVENTUM CORP	0.03% US83444MAG69
UBS GROUP AG	0.03% CH1174335732
GATWICK FUNDING LIMITED	0.03% XS2332199830
US TREASURY N/B	0.03% US91282CKB62
VONOVIA SE	0.03% DE000A3E5MK0
HSBC HOLDINGS PLC	0.03% US404280BX62
CONTINENTAL RESOURCES	0.03% US212015AT84
BANK OF NOVA SCOTIA	0.03% US0641598588
UBS GROUP AG	0.03% CH0550413337
BIMBO BAKERIES USA INC	0.03% US09031WAC73
NRG ENERGY INC	0.03% US629377CP59
UBS GROUP AG	0.03% US902613BK35
COOPERATIEVE RABOBANK UA	0.03% XS2456432413
PROLOGIS INTL FUND II	0.03% XS1789176846
BARCLAYS PLC	0.03% US06738ECF07
CITIGROUP CCP ZAR CASH CITIGROUP CCP ZAR CASH	0.03% 0
SOCIETE GENERALE	0.03% US83368RBY71
BANCO SANTANDER SA	0.03% US05964HAS40
JBS USA/FOOD/FINANCE	0.03% US46590XAX49
HSBC HOLDINGS PLC	0.03% US404280BK42
TEREGA SASU	0.03% FR0013486834
ANTERO RESOURCES CORP	0.03% US03674XAS53
CHARTER COMM OPT LLC/CAP	0.03% US161175BU77
ANGLIAN WATER OSPREY FIN	0.03% XS2356450846
COLOPLAST FINANCE BV	0.03% XS2481287808
WPP FINANCE SA	0.03% XS2626022573
FANNIE MAE	0.03% US31359MEU36
BERKSHIRE HATHAWAY FIN	0.03% US084664CQ25
SEMPRA	0.03% US816851BM02

BUNDESREPUB. DEUTSCHLAND	0.03%	DE0001102564
EQT CORP	0.03%	US26884LAH24
OCCIDENTAL PETROLEUM COR	0.03%	US674599DF90
ENGIE SA	0.03%	FR00140046Y4
WELLS FARGO & COMPANY	0.03%	XS0276684700
JAPAN (40 YEAR ISSUE)	0.03%	JP1400141M51
HUNGARY GOVERNMENT BOND	0.03%	HU0000403571
CZECH REPUBLIC	0.03%	CZ0001005375
BONOS TESORERIA PESOS	0.03%	CL0002454248
DEUTSCHE BAHN FIN GMBH	0.03%	XS2722190795
T-MOBILE USA INC	0.03%	US87264ACW36
WPP FINANCE 2013	0.03%	XS2782803147
HUMANA INC	0.03%	US444859BK72
BONOS DE TESORERIA	0.03%	PEP01000C5E9
NMRR 2015-11R 3A2	0.03%	US65541HAQ48
ALLIANZ SE	0.03%	DE000A289FK7
AT&T INC	0.03%	US00206RKJ04
BARCLAYS PLC	0.03%	XS2251641267
WUESTENROT&WUERTTEMBERG	0.03%	XS2378468420
SWAP CCPC GOLDMAN COC CCPC CASH COLLATERAL NZD	0.03%	0
DEUTSCHE BANK NY	0.03%	US25160PAG28
CWALT 2007-16CB 1A5	0.03%	US02152AAE91
HUMANA INC	0.03%	US444859BV38
JPMORGAN CHASE & CO	0.03%	XS2075811948
HUNGARY GOVERNMENT BOND	0.03%	HU0000405550
US TREASURY N/B	0.03%	US912810TJ79
OCCIDENTAL PETROLEUM COR	0.02%	US674599CY98
CWALT 2007-5CB 1A12	0.02%	US02150EAM57
WMALT 2007-OC2 A1	0.02%	US93936LAA52
GENERAL MOTORS CO	0.02%	US37045VAK61
CITIGROUP CCP SEK CASH CITIGROUP CCP SEK CASH	0.02%	0
CHF240418	0.02%	0
CROMWELL EREIT LU FINCO	0.02%	XS2258986269
JPMORGAN CHASE & CO	0.02%	XS2791972248
RENTOKIL INITIAL FINANC	0.02%	XS2494945939
US TREASURY N/B	0.02%	US912810TR95
CWALT 2006-27CB A12	0.02%	US02147YAM75
JAPANESE YEN CASH	0.02%	0
ROMANIA	0.02%	XS1768067297
CTP NV	0.02%	XS2238342484
CENTENE CORP	0.02%	US15135BAT89
VERIZON COMMUNICATIONS	0.02%	US92343VDU52
KINGDOM OF DENMARK	0.02%	DK0009924029
HEIMSTADEN AB	0.02%	SE0015657903
NORWEGIAN GOVERNMENT	0.02%	NO0010786288
LABMH 2001-B M1	0.02%	US52519SAL79
UNITED KINGDOM GILT	0.02%	GB0002404191
AMGEN INC	0.02%	US031162DT45
EUR240422	0.02%	0
SWEDBANK AB	0.02%	XS2555706337
BNP PARIBAS	0.02%	FR001400F5X9
AMGEN INC	0.02%	US031162DR88
EUR240620	0.02%	0
AIR LEASE CORP	0.02%	US00914AAU60
LLOYDS BANKING GROUP PLC	0.02%	XS2148623106
SWITZERLAND	0.02%	CH0127181193
BRAZILIAN REAL CASH	0.02%	0
AT&T INC	0.02%	US00206RLJ94
HELLENIC REPUBLIC	0.02%	GR0128017747
VONOVIA SE	0.02%	XS2749469115
BELGIUM KINGDOM	0.02%	BE0000338476
KINGDOM OF DENMARK	0.02%	DK0009924532
H&M FINANCE BV	0.02%	XS2704918478
ENGIE SA	0.02%	FR001400F1M1
COOPERATIEVE RABOBANK UA	0.02%	XS2753315626
ENGIE SA	0.02%	FR001400OJC7
BAYERISCHE LANDESBANK	0.02%	DE000BLB6JZ6
NEDER WATERSCHAPSBANK	0.02%	XS2553554812
ILLINOIS TOOL WORKS INC	0.02%	XS1843435253
CASSA DEPOSITI E PRESTIT	0.02%	IT0005366460
DANSKE BANK A/S	0.02%	XS2225893630
INVESTEC BANK PLC	0.02%	XS2438619343

HALLIBURTON CO	0.02%	US406216BK61
WESTERN MIDSTREAM OPERAT	0.02%	US958667AE72
ENEXIS HOLDING NV	0.02%	XS2019976070
SIRIUS REAL ESTATE LTD	0.02%	XS2356076625
WABTEC TRANSPORTATION	0.02%	XS2345035963
EUR240417	0.02%	0
CHF240417	0.02%	0
CITIGROUP CCP JPY CASH CITIGROUP CCP JPY CASH	0.02%	0
ROMANIA	0.01%	XS2178857954
MSM 2006-5AR A	0.01%	US61748HYQ81
WELLS FARGO & COMPANY	0.01%	US95000U2M49
INTER-AMERICAN DEVEL BK	0.01%	XS2511301595
SEK240418	0.01%	0
ATHENE HOLDING LTD	0.01%	US04686JAH41
TELEFONICA EMISIONES SAU	0.01%	US87938WAC73
EXXON MOBIL CORPORATION	0.01%	XS2196322403
TARGA RESOURCES CORP	0.01%	US87612GAB77
HASBRO INC	0.01%	US418056AU19
ABN AMRO BANK NV	0.01%	XS1218821756
PIONEER NATURAL RESOURCE	0.01%	US723787AR88
HEINEKEN NV	0.01%	US423012AE38
TARGA RESOURCES CORP	0.01%	US87612GAA94
LCR FINANCE PLC	0.01%	XS0150670551
CWHEL 2006-F 1A	0.01%	US23242LAA17
EUR240515	0.01%	0
CZK240417	0.01%	0
GILEAD SCIENCES INC	0.01%	US375558CA99
NISSAN MOTOR ACCEPTANCE	0.01%	US65480CAE57
CANADIAN GOVERNMENT	0.01%	CA135087VH40
CLP240417	0.01%	0
CHINESE YUAN RENMINBI CASH	0.01%	0
CWALT 2006-18CB A7	0.01%	US02147FAR73
FHAMS 2005-FA8 1A6	0.01%	US32051GYL30
HUNGARY GOVERNMENT BOND	0.01%	HU0000403340
MLMI 2005-A5 A3	0.01%	US59020UYN98
BP CAPITAL MARKETS PLC	0.01%	US05565QDU94
GOLDMAN SACHS CCP USD CASH GOLDMAN SACHS CCP USD	0.01%	0
CASH		
CHEVRON USA INC	0.01%	US166756AR79
EXELON CORP	0.01%	US30161NAU54
AMERICAN AIRLINES/AADVAN	0.01%	US00253XAA90
WILLIAMS COMPANIES INC	0.01%	US88339WAA45
THAILAND BAHT CASH	0.01%	0
GMACM 2006-HE3 A2	0.01%	US38012TAB89
APPLE INC	0.01%	US037833DW79
SINGAPORE DOLLAR CASH	0.01%	0
ANHEUSER-BUSCH INBEV WOR	0.01%	US035240AN09
THB240417	0.01%	0
JPY240418	0.00%	0
CITIGROUP CCP CZK CASH CITIGROUP CCP CZK CASH	0.00%	0
GBP240422	0.00%	0
NOK240408	0.00%	0
COCA-COLA CO/THE	0.00%	US191216DC18
GBP240410	0.00%	0
CHF240620	0.00%	0
GSR 2005-AR6 1A4	0.00%	US362341RW13
MALAYSIAN RINGGIT CASH	0.00%	0
GBP240620	0.00%	0
CHF240507	0.00%	0
PERUVIAN NEUEVO SOL CASH	0.00%	0
CITIGROUP CCP AUD CASH CITIGROUP CCP 1.001 801231	0.00%	0
COP240408	0.00%	0
SEK240620	0.00%	0
CHILEAN PESO CASH	0.00%	0
CANADIAN DOLLAR CASH	0.00%	0
USD240503	0.00%	0
NOK240507	0.00%	0
KRW240408	0.00%	0
EUR240408	0.00%	0
NOK240620	0.00%	0
KRW240507	0.00%	0

GBP240408	0.00%	0
HUF240417	0.00%	0
EUR240507	0.00%	0
JPY240422	0.00%	0
SGD240620	0.00%	0
JPM CCP USD CASH JPM CCP USD MARGIN	0.00%	0
USD240507	0.00%	0
DKK240620	0.00%	0
POLISH ZLOTY CASH	0.00%	0
CZK240620	0.00%	0
SEKTAXWHFEE	0.00%	SE0005034550
SWAP CCPC GOLDMAN SACHS COC SWAP CCPC CASH COLLATERAL	0.00%	0
JPALT 2006-A6 2A1	0.00%	US466285AK96
SOUTH AFRICAN RAND CASH	0.00%	0
CZECH KORUNA CASH	0.00%	0
CITIGROUP HKD CITIGROUP CCP HKD CASH	0.00%	0
Collateral: HUF - CASH BALANCE LOAN	0.00%	0
MEXICAN PESO CASH	0.00%	0
ICELAND KRONA CASH	0.00%	0
CITIGROUP CCP MXN CASH CITIGROUP CCP 1.001 801231	0.00%	0
CIFC 2014-2RA A1	0.00%	US12548RAB06
CRBN 2017-1A A1	0.00%	US141312AA60
G2 MA8950	0.00%	US36179X5K87
GBP240507	0.00%	0
PEN240417	0.00%	0
SGD240417	0.00%	0
CITI CCP NOK CASH CITI NOK CCPM	0.00%	0
PLN240417	0.00%	0
NOK240417	0.00%	0
HUF240620	0.00%	0
NZD240408	0.00%	0
SEK240507	0.00%	0
USD240408	0.00%	0
GBP240418	0.00%	0
CAD240417	0.00%	0
NZD240507	0.00%	0
COP240507	0.00%	0
SEK240408	0.00%	0
MXN240620	0.00%	0
IDR240417	0.00%	0
USD240418	0.00%	0
KRW240417	0.00%	0
EUR240418	0.00%	0
BRL240503	0.00%	0
CHF240408	-0.01%	0
CAD240620	-0.01%	0
NZD240418	-0.01%	0
CITIGROUP CCP ILS CASH CITIGROUP CCP ILS CASH	-0.01%	0
CITIGROUP CCP PLN CASH CITIGROUP CCP PLN CASH	-0.01%	0
ZAR240417	-0.01%	0
GBP240417	-0.01%	0
USD240515	-0.02%	0
CNY240417	-0.02%	0
NOK240418	-0.02%	0
COP240417	-0.03%	0
USD240422	-0.04%	0
CITIGROUP CCP CAD CASH 12/31 1.001	-0.06%	0
SWAP GOLDMAN SACHS BOC SWAP CASH COLLATERAL USD	-0.06%	0
GOLDMAN SACHS CCP EUR CASH GOLDMAN SACHS CCP EUR CASH	-0.08%	0
CITIGROUP CCP NZD CASH CITIGROUP CCP NZD CASH	-0.10%	0
CITIGROUP CCP EUR CASH 12/50 1	-0.12%	0
NZD240422	-0.13%	0
MXN240417	-0.16%	0
USD240620	-0.21%	0
NZD240410	-0.27%	0
USD240417	-0.31%	0
USD240410	-0.32%	0

CITIGROUP CCP GBP CASH CITIGROUP CCP 1.001 801231

-0.45% 0

NZD240620

-0.59% 0

NZD240417

-0.59% 0