

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name	Harbour Investment Funds	1	Offer number	OFR10909
Fund name	Harbour Active Growth Fund		Fund number	FND16569
Period disclosure applies [dd/mm/yyyy]	30/09/2024			
Asset name	% of fund net assets		Security code	
First Sentier Global Listed Infrastructure Fund PIE		8.39%		
ANZ NZD Cash		4.64%		
Baillie Gifford Worldwide Discovery Fund		3.39%	IE00BK63G481	
JP Morgan AUD Cash		2.68%		
NZ Government Stock 15/05/2041 1.75%		1.77%	NZGOVDT541C9	
Infratil Limited		1.75%	NZIFTE0003S3	
Revolution Private Debt Fund (NZD) PIE		1.73%		
Icehouse IVX Investment		1.51%		
Mainfreight Limited		1.50%	NZMFTE0001S9	
GD1 Fund 3 L.P. (Partnership)		1.38%		
Summerset Group Ltd		1.35%	NZSUME0001S0	
Auckland International Airport Limited		1.16%	NZAIAE0002S6	
T8 Energy Vision Active ETF (Mgd Fund)		1.14%	AU60ETL42867	
NZ Government Stock 15/04/2037 2.75%		1.03%	NZGOVDT437C0	
NZ Government Stock 15/05/2031 1.50%		1.02%	NZGOVDT531C0	
EBOS Group Limited Ordinary Shares		1.01%	NZEBOE0001S6	
The A2 Milk Company Limited		1.00%	NZATME0002S8	
Goodman Group		0.95%	AU000000GMG2	
Microsoft		0.95%	US5949181045	
Apple		0.92%	US0378331005	
Macquarie Margin Cash		0.92%		
CSL Limited		0.91%	AU000000CSL8	
Macquarie Group Limited		0.91%	AU000000MQG1	
NZ Government Stock 15/05/2034 4.25%		0.89%	NZGOVDT534C4	
NZ Government Stock 15/04/2025 2.75%		0.89%	NZGOVDT425C5	
Precinct Prop NZ Ltd & Prec Prop Inv Lt		0.87%	NZAPTE0001S3	
Miscellaneous securities		0.80%		
Ryman Healthcare Limited		0.79%	NZRYME0001S4	
Xero Limited		0.76%	NZXROE0001S2	
Goodman Property Trust		0.70%	NZCPTTE0001S9	
Vista Group International Limited		0.68%	NZVGLE0003S1	
NVIDIA		0.65%	US67066G1040	
BUY NZD:SELL AUD 18/10/2024		0.65%		0
Telix Pharmaceuticals Limited		0.62%	AU000000TLX2	
BHP Group Limited		0.60%	AU000000BHP4	
NZ Government Stock 15/05/2032 2.00%		0.60%	NZGOVDT532C8	
Contact Energy Limited		0.59%	NZCENE0001S6	
Resmed Inc		0.53%	AU000000RMD6	
Kiwi Property Group Limited		0.52%	NZKPGE0001S9	
NZ Government Stock 15/05/2026 0.50%		0.52%	NZGOVDT526C0	
Vital Healthcare Property Trust		0.50%	NZCHPE0001S4	
MasterCard		0.48%	US57636Q1040	
Scales NZ		0.48%	NZSCLE0002S8	
Eli Lilly And Co		0.48%	US5324571083	
Amazon.com		0.47%	US0231351067	
Serko Limited		0.47%	NZSKOE0001S7	
James Hardie Industries Plc		0.47%	AU000000JHX1	
BNZ IRS 11/11/2024 Receivable Leg		0.46%		0
WBC IRS 21/08/2034 Receivable Leg		0.46%		0
NZ Government Stock 15/05/2035 4.5%		0.44%	NZGOVDT535C1	
BNZ IRS 18/09/2029 Receivable Leg		0.44%		0
NZGS Index Linked Bond 20/09/2030 3.00%		0.43%	NZIBDT003C0	
Spark New Zealand Limited		0.43%	NZTELE0001S4	
NZ Government Stock 15/05/2054 5.00%		0.43%	NZGOVDT554C2	
Ameriprise Financial Inc		0.42%	US03076C1062	
NZ Government Stock 14/04/2033 3.50%		0.42%	NZGOVDT433C9	
BNZ IRS 16/04/2027 Receivable Leg		0.38%		0
Meta Platforms		0.38%	US30303M1027	
Meridian Energy Limited		0.37%	NZMELE0002S7	
Bank Central Asia		0.37%	ID1000109507	
JP Morgan NZD Cash		0.36%		
NZ Government Stock 20/04/2029 3.00%		0.36%	NZGOVDT429C7	
NZ Government Stock 15/05/2030 4.50%		0.36%	NZGOVDT530C2	
Gentrack Group Limited		0.35%	NZGTKE0002S9	
UnitedHealth Group		0.34%	US91324P1021	
Property for Industry		0.34%	NZPFIE0001S5	
Costco Wholesale Corp		0.33%	US22160K1051	

Alphabet Class C	0.32%	US02079K1079	
Argosy Property Limited	0.32%	NZARGE001057	
Yum Brands Inc	0.31%	US9884981013	
Fletcher Building Limited	0.31%	NZFBUE000150	
PEXA Group Limited	0.30%	AU0000158594	
Arista Networks	0.29%	US0404131064	
Industria De Diseno	0.29%	ES0148396007	
Monster Beverage	0.29%	US61174X1090	
Constellation Software	0.29%	CA21037X1006	
Roper Technologies	0.28%	US7766961061	
Mettler-Toledo	0.26%	US5926881054	
Fastenal Co	0.26%	US3119001044	
Stride Property Ltd & Stride Inv Mgmt	0.26%	NZSPGE000152	
Icehouse IV Sustainable Technology Fund	0.26%		
Paccar Inc	0.25%	US6937181088	
Zoetis	0.24%	US98978V1035	
Qualcomm Inc	0.24%	US7475251036	
Aroa Biosurgery Limited	0.24%	NZARXE000151	
Gentex Corp	0.24%	US3719011096	
NZ Government Stock 15/04/2027 4.50%	0.23%	NZGOVDT427C1	
Amadeus IT	0.23%	ES0109067019	
Lam Research Corp Common	0.23%	US5128071082	
Chemed Corp	0.23%	US16359R1032	
Copart Inc	0.23%	US2172041061	
Medpace Holdings Inc	0.23%	US58506Q1094	
Mercury NZ Limited	0.22%	NZMRPE000152	
Freightways Group Limited	0.22%	NZFEE000150	
Sumber Alfaria Trijaya	0.22%	ID1000128705	
Sartorius Stedim Biotech	0.22%	FR0013154002	
Hoya Corp	0.21%	JP3837800006	
LPL Financial Holdings	0.21%	US50212V1008	
BE Semiconductor Industries	0.21%	NL0012866412	
Fisher & Paykel Healthcare Corp Ltd	0.21%	NZFAPE000152	
Pacific Edge Limited	0.20%	NZPEBE0002S1	
Chongqing Brewery Co	0.19%	CNE000000TL3	
Rabobank NZ Limited 05/04/2029 5.31%	0.19%	NZRABDT023C5	
NZGS Index Linked Bond 20/09/2025 2.00%	0.19%	NZIBDT002C2	
Ulta Beauty Inc	0.19%	US9038453031	
BNZ IRS 16/02/2026 Receivable Leg	0.18%		0
Tencent Holdings	0.18%	KYG875721634	
Toyota Finance NZ Ltd 30/09/31 4.844%	0.18%	NZTFSDT892C7	
Rabobank NZ Limited 08/12/2026 FRN	0.18%	NZRABDT021C9	
ASML Holding NV	0.18%	NL0010273215	
Fiserv	0.18%	US3377381088	
Kuehne + Nagel	0.18%	CH0025238863	
JP Morgan USD Cash	0.17%		
Charles Schwab	0.17%	US8085131055	
Domino's Pizza Inc	0.17%	US25754A2015	
Novo Nordisk A/S	0.17%	DK0062498333	
Westpac NZ Ltd 02/34 6.73% Call 02/29	0.17%	NZWNZD02T2L8	
Deckers Outdoor Corp	0.16%	US2435371073	
Netflix	0.16%	US64110L1061	
Stryker	0.16%	US8636671013	
SM Investments	0.15%	PHY806761029	
Rollins Inc	0.15%	US7757111049	
Games Workshop Group Plc	0.15%	GB0003718474	
Intuitive Surgical	0.15%	US46120E6023	
NZ Local Gov Fund Agency 15/05/28 2.25%	0.15%	NZLGFDT018C1	
Advanced Micro Devices	0.15%	US0079031078	
NU Holdings Ltd/Cayman Islands	0.15%	KYG6683N1034	
ERO Copper	0.15%	CA2960061091	
WBC IRS 12/12/2030 Receivable Leg	0.15%		0
NZ Government Stock 15/05/2036 4.25%	0.14%	NZGOVDT536C9	
Channel Infrastructure NZ Limited	0.14%	NZNZRE000159	
BDO Unibank	0.14%	PHY077751022	
HomeCo Daily Needs REIT	0.14%	AU0000113136	
Taiwan Semiconductor Manufacturing	0.14%	TW0002330008	
Housing New Zealand Ltd 15/10/27 4.422%	0.14%	NZHNZD0008L2	
Westpac NZ Limited 24/09/2029 4.337%	0.14%	NZWNZD0929L8	
Citigroup	0.14%	US1729674242	
Bank of America	0.14%	US0605051046	
SAP	0.14%	DE0007164600	

MercadoLibre	0.14%	US58733R1023	
FPT	0.14%	VN000000FPT1	
Government Index Link Bd 20/09/35 2.50%	0.14%	NZIBDT004C8	
SITC International	0.14%	KYG8187G1055	
Asia Commercial Bank/Vietnam	0.14%	VN000000ACB8	
New Linde	0.14%	IE00059YS762	
Auckland Council 27/09/2028 5.734%	0.13%	NZAKCDT595C8	
International Fin Corp 13/12/29 4.875%	0.13%	NZIFCDT015C6	
Westpac NZ Limited 06/07/2026 FRN	0.13%	NZWNZD0726L8	
Bank Mandiri	0.13%	ID1000095003	
NZ Rural Land Company Limited	0.13%	NZNZLE0001S2	
Port of Tauranga	0.13%	NZPOTE0003S0	
Yadea Group Holdings	0.13%	KYG9830F1063	
Shopify	0.13%	CA82509L1076	
Siemens	0.13%	DE0007236101	
Novo Nordisk	0.13%	US6701002056	
Vector Limited	0.13%	NZVCTE0001S7	
KMD Brands Limited	0.13%	NZKMDE0001S3	
WBC IRS 07/06/2039 Receivable Leg	0.12%		0
Military Commercial Joint Stock Bank	0.12%	VN000000MBB5	
Cigna	0.12%	US1255231003	
Chubb	0.12%	CH0044328745	
CSX	0.12%	US1264081035	
B3 SA - Brasil Bolsa Balcao	0.12%	BRB3SAACNOR6	
AstraZeneca	0.12%	US0463531089	
Electronic Arts Inc	0.12%	US2855121099	
China Resources Mixc Lifestyle Services	0.12%	KYG2122G1064	
Toyota Finance NZ Ltd 23/04/29 5.697%	0.12%	NZTFSDT873C7	
MUGF Bank Limited 24/11/2026 FRN	0.12%	NZMUFDT004C2	
GE	0.11%	US3696043013	
NZ Government Stock 15/05/2028 0.25%	0.11%	NZGOVDT528C6	
Telstra Group Limited 06/09/2030 4.75%	0.11%	AU3CB0313203	
Uber Technologies	0.11%	US90353T1007	
EQT	0.11%	US26884L1098	
Airbus	0.11%	NL0000235190	
Recruit Holdings	0.11%	JP3970300004	
Danaher	0.11%	US2358511028	
Ayala	0.11%	PHY0486V1154	
Tesla	0.11%	US88160R1014	
Procter & Gamble	0.11%	US7427181091	
Nederlandse Waterschapsbnk 03/27 3.125%	0.11%	NZNBWBDT001C9	
Immutep Limited	0.11%	AU000000IMM6	
WBC CCS 06/03/2034 Receivable Leg	0.11%		0
Synopsis	0.11%	US8716071076	
WBC CCS 04/12/2031 Receivable Leg	0.11%		0
Unilever	0.10%	US9047677045	
ConocoPhillips	0.10%	US20825C1045	
Thermo Fisher Scientific	0.10%	US8835561023	
Auckland Intl Airport 04/12/2031 5.452%	0.10%	AU3CB0310183	
Wal-Mart	0.10%	US9311421039	
Auckland Council 17/05/2029 4.85%	0.10%	AU3CB0309706	
Telstra Group Limited 06/03/2034 5.65%	0.10%	AU3CB0307387	
ASML Holding	0.10%	USN070592100	
Fifth Third Bancorp	0.10%	US3167731005	
Scentre Group	0.10%	AU000000SCG8	
Investore Property Limited	0.10%	NZIPLE0001S3	
ServiceNow	0.10%	US81762P1021	
Bank of New Zealand 01/09/2028 5.872%	0.10%	NZBNZDT403C4	
WBC IRS 19/08/2027 Receivable Leg	0.10%		0
Keyence	0.10%	JP3236200006	
Galp Energia Sgps	0.10%	PTGALOAM0009	
Ares Management	0.10%	US03990B1017	
Taiwan Semiconductor Manufacturing - ADR	0.10%	US8740391003	
Deutsche Telekom	0.09%	DE0005557508	
WBC IRS 12/01/2039 Receivable Leg	0.09%		0
Q Card 2021-4 Cls A 08/30 Call 08/25	0.09%	NZFPFD1043R6	
Constellation Energy	0.09%	US21037T1097	
Housing New Zealand Ltd 05/10/26 2.247%	0.09%	NZHNZD0001L7	
Kotak Mahindra Bank	0.09%	INE237A01028	
Sea	0.09%	US81141R1005	
Charter Hall Group	0.09%	AU000000CHC0	
Sky Network Television Limited	0.09%	NZSKTE0001S6	

InRetail Peru	0.09%	PAL1801171A1
Powerco Limited 07/03/2030 6.397%	0.09%	NZPWCDT011C5
Home Depot	0.09%	US4370761029
Old Dominion Freight Line	0.09%	US6795801009
Huntington Bancshares	0.09%	US4461501045
Chorus Limited	0.09%	NZCNUE0001S2
Axis Bank	0.09%	INE238A01034
Waste Connections	0.09%	CA94106B1013
National Australia Bank 12/05/26 FRN	0.08%	AU3FN0077822
West Fraser Timber	0.08%	CA9528451052
Infineon Technologies	0.08%	DE0006231004
Bank Rakyat Indonesia (Persero)	0.08%	ID1000118201
ASB Bank Limited 16/03/2027 4.50%	0.08%	XS2597991988
Marsh & McLennan	0.08%	US5717481023
Oceania Healthcare Limited	0.08%	NZOCAE0002S0
NZ Local Gov Fund Agency 15/05/31 2.25%	0.08%	NZLGFDT017C3
Hubbell	0.08%	US4435106079
Tradeweb Markets	0.08%	US8926721064
HubSpot	0.08%	US4435731009
CBA CCS 16/03/2027 Receivable Leg	0.08%	
APA Group	0.08%	AU000000APA1
Christchurch Intl Airprt 15/04/31 5.44%	0.08%	NZCHCDT006C9
Allstate	0.08%	US0200021014
Kiwibank Limited 02/04/2027 FRN	0.08%	AU3FN0086211
London Stock Exchange	0.07%	GB00B0SWJX34
Bank for Foreign Trade of Vietnam	0.07%	VN000000VCB4
Opthea Limited	0.07%	AU000000OPT2
AIA Group	0.07%	HK0000069689
Hannover Rueck	0.07%	DE0008402215
HDFC Bank	0.07%	INE040A01034
NextEra Energy	0.07%	US65339F1012
Apollo Global Management	0.07%	US03769M1062
Kiwibank Ltd 19/10/28 6.254%	0.07%	NZKIWD1028L0
Housing New Zealand Ltd 18/10/28 3.42%	0.07%	NZHNZD0628L7
Calbee	0.07%	JP3220580009
MetLife	0.07%	US59156R1086
Ventia Services Group Pty Ltd	0.07%	AU0000184459
Experian	0.07%	GB00B19NLV48
KKR	0.07%	US48251W1045
Cisarua Mountain Dairy PT	0.07%	ID1000164700
Schneider Electric	0.07%	FR0000121972
Auckland Council 17/06/2039 5.745%	0.07%	NZAKCDT614C7
Teledyne Technologies	0.07%	US8793601050
Salesforce	0.07%	US79466L3024
Grupo Financiero Galicia	0.07%	US3999091008
EOG Resources	0.07%	US26875P1012
Amphenol	0.07%	US0320951017
Kiwibank Limited 05/10/2026 2.635%	0.07%	NZKIWD1026L4
Transurban Group	0.07%	AU000000TCL6
Phu Nhuan Jewelry JSC	0.07%	VN000000PNJ6
Eurofins Scientific	0.06%	FR0014000MR3
Schlumberger	0.06%	AN8068571086
Sonova	0.06%	CH0012549785
Colgate-Palmolive	0.06%	US1941621039
Elevance Health	0.06%	US0367521038
Adyen	0.06%	NL0012969182
Housing New Zealand Ltd 12/06/25 3.36%	0.06%	NZHNZD0625L3
Larsen & Toubro	0.06%	INE018A01030
Reliance Industries	0.06%	INE002A01018
Arena REIT	0.06%	AU000000ARF6
Arvida Group Limited	0.06%	NZARVE0001S5
Bank of New Zealand 23/11/2026 FRN	0.06%	NZBNZDT404C2
Region Group	0.06%	AU0000253502
Targa Resources	0.06%	US87612G1013
Chugai Pharmaceutical	0.06%	JP3519400000
Telstra Group Limited	0.06%	AU000000TLS2
Samsara	0.06%	US79589L1061
NZ Local Gov Fund Agency 15/04/27 4.50%	0.06%	NZLGFDT007C4
Nordic Investment Bank 30/01/2029 4.50%	0.06%	NZNIBDT014C0
Summerset Group Holdings 21/09/27 2.30%	0.06%	NZSUMD0030L6
NZ Local Gov Fund Agency 14/04/33 3.50%	0.06%	NZLGFDT009C0
NZ Local Gov Fund Agency 20/04/29 1.50%	0.06%	NZLGFDT012C4

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Kenvue	0.06%	US49177J1025	
Booz Allen Hamilton	0.06%	US0995021062	
European Investment Bank 22/07/27 4.00%	0.06%	NZEIBDT007C5	
HMC Capital Limited	0.05%	AU0000058943	
McKesson	0.05%	US58155Q1031	
Precinct Property NZ Ltd 28/05/27 2.85%	0.05%	NZPCTDT003C7	
Alibaba Group Holding	0.05%	KYG017191142	
FedEx	0.05%	US31428X1063	
GQG Partners Inc	0.05%	AU0000180499	
WBC CCS 16/11/2033 Receivable Leg	0.05%		0
ANZ Perpetual Preference Shares	0.05%	NZANBEP002C6	
Resimac Versailles Tst 2023-1 A 12/54	0.05%	NZRVGB1001R9	
BHP	0.05%	AU000000BHP4	
Auckland Intl Airport 16/11/2033 6.482%	0.05%	AU3CB0304350	
Atlas Arteria	0.05%	AU0000013559	
Marriott	0.05%	US5719032022	
Mitsui & Co	0.05%	JP3893600001	
Summerset Group Holdings 08/03/30 6.43%	0.05%	NZSUMD0050L4	
Mayora Indah	0.05%	ID1000060007	
Godrej Consumer Products	0.05%	INE102D01028	
Omron	0.05%	JP3197800000	
Coupang	0.05%	US22266T1097	
UDC Endeavour Tst 2022-1 Class A 12/35	0.05%	NZUDCC1001R8	
Steel Dynamics	0.05%	US8581191009	
Housing New Zealand Ltd 24/04/30 2.183%	0.05%	NZHNZD0230L2	
Westpac NZ Ltd 09/32 6.19% Reset 09/27	0.05%	NZWNZD01T2L9	
ANZ Bank NZ Limited Preference Shares	0.05%	NZANBDP001C9	
PDD Holdings	0.05%	US7223041028	
Heartland Group Holdings Limited	0.04%	NZHGHE0007S9	
NZ Government Stock 15/05/2051 2.75%	0.04%	NZGOVDT551C8	
Transpower NZ Limited 04/09/25 1.735%	0.04%	NZTRPD0070L9	
NZ Local Gov Fund Agency 15/04/26 1.50%	0.04%	NZLGFDT014C0	
Metlifecare Limited 30/09/2026 3.00%	0.04%	NZMETDT001C2	
ANZ Bnk NZ Ltd 09/31 2.999% Reset 09/26	0.04%	NZANBDT024C7	
GPT Group 24/08/2026 3.657%	0.04%	AU3CB0239366	
NZ Local Gov Fund Agency 15/04/25 2.75%	0.04%	NZLGFDT008C2	
Transpower NZ Limited 16/09/27 4.627%	0.04%	NZTRPD0100L4	
Argenx	0.04%	US04016X1019	
Zomato	0.04%	INE758T01015	
NZ Local Gov Fund Agency 15/05/35 3.00%	0.04%	NZLGFDT019C9	
Samsung Electronics	0.04%	KR7005930003	
SBS Bank 07/03/2029 6.14%	0.04%	NZSBBDT370C8	
Transpower NZ Limited 29/11/2028 4.977%	0.04%	AU3CB0294528	
Astral	0.04%	INE006I01046	
CBA CCS 15/06/2026 Receivable Leg	0.04%		0
MTF Opala Trust 2023 Class A 16/09/2030	0.04%	NZOPATFAT017	
Community Finance Housing 07/28 5.701%	0.04%	NZCFLD0728P3	
Manawa Energy Limited	0.04%	NZTPXE0001S5	
Westpac Banking Corporation	0.04%	AU000000WBC1	
Martin Marietta Materials	0.04%	US5732841060	
National Storage REIT	0.04%	AU000000NSR2	
ANZ Banking Group Limited	0.04%	AU000000ANZ3	
ASB Bank Limited 15/06/2026 5.346%	0.04%	US00216NAG43	
Asian Development Bank 10/02/28 1.125%	0.04%	NZADBDT012C4	
PRADA	0.04%	IT0003874101	
United Spirits	0.04%	INE854D01024	
Macquarie Bank Ltd 02/35 FRN Call 02/30	0.03%	AU3FN0090262	
Powerco Limited 06/08/2030 2.36%	0.03%	NZPWCDT010C7	
TR Group Limited 11/10/2028 7.202%	0.03%	NZTRGD1028L5	
Kanzhun	0.03%	US48553T1060	
Challenger Limited	0.03%	AU000000CGF5	
Dexus	0.03%	AU000000DXS1	
Westpac NZ Limited 24/02/2026 1.4396%	0.03%	NZWNZD0226L9	
Spark Finance Limited 29/09/2028 4.37%	0.03%	NZSPFD0928L5	
Nordic Investment Bank 02/09/25 3.875%	0.03%	NZNIBDT009C0	
Container Corporation of India	0.03%	INE111A01025	
Kiwibank Limited 23/09/2025 FRN	0.03%	AU3FN0056354	
Summerset Group Holdings 09/03/29 6.59%	0.03%	NZSUMD0040L5	
Skellerup Ltd	0.03%	NZSKXE0001S8	
Mitsui Fudosan	0.03%	JP3893200000	
Intuit	0.03%	US4612021034	
Zalando	0.03%	DE000ZAL1111	

Transpower NZ Limited 30/06/30 5.233%	0.03%	AU3CB0300655
Judo Capital Holdings Limited	0.03%	AU0000182271
Precinct Property NZ Ltd 09/05/28 5.25%	0.03%	NZPCTDT004C5
Asset Plus Limited	0.03%	NZNAPE0007S3
Westpac Banking Group Limited	0.03%	AU000000WBC1
Global Data Centre Group	0.03%	AU0000137879
Transpower NZ Ltd 08/04/2026 1.52%	0.03%	NZTRPD0080L8
Nippon Sanso Holdings	0.03%	JP3711600001
Manawa Energy Limited 29/07/2026 3.35%	0.03%	NZTPWDT180C9
WBC CCS 17/11/2028 Receivable Leg	0.03%	
Endava	0.03%	US29260V1052
Workday	0.03%	US98138H1014
Q Card 2023-2 Cls A 08/30 Call 08/25	0.03%	NZFPPD1049R3
Ingenia Communities Group	0.03%	AU000000INA9
SK Hynix	0.03%	KR7000660001
Intl Bnk Recon & Devel 30/11/2026 2.875	0.03%	NZIBDDT019C1
Renesas Electronics	0.03%	JP3164720009
Investore Property Ltd 25/02/2027 4.00%	0.03%	NZIPLDT003C9
NZ Local Gov Fund Agency 15/05/30 4.50%	0.03%	NZLGFDT020C7
Hexagon	0.03%	SE0015961909
Mercury 17/11/2028 2.918%	0.03%	AU3CB0284677
TechnipFMC	0.03%	GB00BDSFG982
Property for Industry 28/11/2024 4.59%	0.03%	NZPFIDT010C2
Tourism Holdings Ltd	0.03%	NZHELE0001S9
National Australia Bank 18/11/30 FRN	0.03%	AU3FN0057402
ASB Bank Limited 16/11/2026 5.928%	0.02%	NZABBDG006C3
National Bank of Canada	0.02%	CA6330671034
Fonterra Cooperative Grp 19/06/25 5.08%	0.02%	NZFCGDT310C3
Vulcan Steel Limited	0.02%	AU0000181984
Reliance Steel & Aluminum	0.02%	US7595091023
Auckland Council 28/09/2050 2.95%	0.02%	NZAKCDT520C6
Healthco Healthcare and Wellness REIT	0.02%	AU0000169302
Calix Limited	0.02%	AU0000017840
Auckland Council 10/07/2025 2.013%	0.02%	NZAKCDT484C5
Chorus Limited 18/09/2030 5.974%	0.02%	AU3CB0302578
New Zealand Exchange Limited	0.02%	NZNZXE0001S7
Atlassian	0.02%	US0494681010
Winton Land Limited	0.02%	NZWINE0003S1
Argosy Property Limited 27/10/27 2.20%	0.02%	NZARGDT003C2
Tokyo Seimitsu	0.02%	JP3580200008
Bank of New Zealand 08/06/2026 1.884%	0.02%	NZBNZDT397C8
Auckland Council 27/07/2026 3.338%	0.02%	NZAKCDT410C0
Auckland Intl Airport 02/11/2029 6.22%	0.02%	NZAIAD0270L6
Sanford Ltd Ords	0.02%	NZSANE0001S0
IDEX	0.02%	US45167R1041
GMT Bond Issuer Ltd 14/04/2027 4.74%	0.02%	NZGMBDT009C3
Vertex Pharmaceuticals	0.02%	US92532F1003
Q Card 2023-1 Class B 15/04/2030	0.02%	NZFPPD1045R1
Q Card 2024-1 Cls A 04/30 Call 04/25	0.02%	NZFPPD1056R8
Pinterest	0.02%	US72352L1061
Bank of New Zealand 07/06/2027 4.985%	0.02%	NZBNZDT401C8
Avanti NZ 23-1 12/31 Cls A Call 12/27	0.02%	NZAVGB1001R5
Bluestone NZP 2022-2 02/54 Cls A1	0.02%	NZBSNC1002R1
TR Group Limited 05/10/2026 3.532%	0.02%	NZTRGD1026L9
Westpac NZ Limited 16/02/2027 3.696%	0.02%	NZWNZD0227L7
Global Payments	0.02%	US37940X1028
Viva Energy Group Limited	0.02%	AU0000016875
NZ Local Gov Fund Agency 15/04/37 2.00%	0.02%	NZLGFDT016C5
Kiwi Property Group Ltd 12/11/25 4.06%	0.02%	NZKPGD0040L4
Qualitas Limited	0.02%	AU0000195265
Wellington Intl Airport 04/09/30 6.02%	0.02%	NZWIAD0100L9
Toyota Finance NZ Ltd 06/12/27 5.75%	0.02%	NZTFSDT821C6
Hotel Property Investments	0.02%	AU000000HP19
Property for Industry Ltd 01/10/25 4.25	0.01%	NZPFIDT020C1
Mercury NZ Limited 29/09/2026 2.16%	0.01%	NZMICYDG004C6
Mercury NZ Limited 11/09/2027 1.56%	0.01%	NZMICYDG003C8
Chorus Limited 02/12/2030 2.51%	0.01%	NZCNUDT005C1
Naspers	0.01%	ZAE000325783
Kiwibank Limited 19/10/2027 5.737%	0.01%	NZKIWD1027L2
Kiwibank Ltd 12/05/33 6.40% Reset 05/28	0.01%	NZKIWD01T2L3
GMT Bond Issuer Ltd 20/12/2027 3.656%	0.01%	NZGMBDT008C5
ASB Bank Limited 21/06/2027 5.524%	0.01%	NZABBDT044C9

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Resimac Versailles Tst 2023-1 AB 12/54	0.01%	NZRVGB1002R7
Manawa Energy Limited 08/09/2027 5.36%	0.01%	NZMNWDT190C7
Christchurch Intl Airprt 19/05/28 5.18%	0.01%	NZCHCDT005C1
Lasertec Corp	0.01%	JP3979200007
Ryman Healthcare Limited 18/12/26 2.55%	0.01%	NZRYMD0010L2
Universal Music	0.01%	NL0015000IY2
Meridian Energy Ltd 21/03/2030 5.40%	0.01%	NZMELDT105C9
Chorus Limited 12/28 6.38%	0.01%	NZCNUDT003C6
Kiwi Property Group Ltd 19/12/24 4.33%	0.01%	NZKPGD0030L5
Vector Limited 06/10/2026 1.575%	0.01%	NZVCTDT011C2
Auckland Intl Airport 10/10/2024 3.51%	0.01%	NZAIAD0230L0
Q Card 2024-1 Cls B 08/30 Call 08/25	0.01%	NZFPFD1057R6
Meridian Energy Ltd 27/06/2025 4.21%	0.01%	NZMELDT042C4
Q Card 2024-2 Cls A 08/31 Call 08/26	0.01%	NZFPFD1062R6
GMT Bond Issuer Ltd 04/09/2030 2.559%	0.01%	NZGMBDT006C9
Housing New Zealand Ltd 10/09/35 1.534%	0.01%	NZHNZD0935L6
Mercury NZ Limited 19/06/2028 5.64%	0.01%	NZMICYD006C1
Bank of New Zealand 25/05/2028 5.536%	0.01%	NZBNZDT402C6
Las Vegas Sands	0.01%	US5178341070
Insurance Aust Gp 06/38 5.32% Call 6/28	0.01%	NZIAGDT004C1
Port of Tauranga 29/09/2025 1.02%	0.01%	NZPOTD0925L1
Intl Bnk Recon & Devel 22/06/26 5.00%	0.01%	NZIBDDT022C5
Christchurch City Hldgs 06/04/28 5.043%	0.01%	NZCCHDT901C1
JP Morgan GBP Cash	0.01%	
Meridian Energy Ltd 20/09/2028 5.91%	0.01%	NZMELDT096C0
Argosy Property Limited 29/10/26 2.90%	0.01%	NZARGDT002C4
Veeva Systems	0.01%	US9224751084
Bank of New Zealand 29/01/25 2.16%	0.01%	NZBNZDT396C0
Spark Finance Limited 18/03/2030 2.60%	0.01%	AU3CB0266708
Eclipx Group Limited Class A 15/09/2031	0.01%	NZFPFH1020R9
Kiwibank Ltd 12/30 2.36% Rest 12/25	0.01%	NZKIWD1230L2
Auckland Intl Airport 17/11/2026 3.29%	0.01%	NZAIAD0240L9
Opthea Limited Option 30/06/2026	0.01%	AU0000338162
Avanti RMBS 2021-1 02/53 Class A1	0.01%	NZAVAD1020R4
Christchurch City Hldgs 27/11/24 3.58%	0.01%	NZCCHDT853C4
Suncorp Group Ltd	0.01%	AU000000SUN6
Transpower NZ Limited 08/09/26 2.047%	0.01%	NZTRPD0090L7
Fonterra Cooperative Grp 14/11/25 4.15%	0.01%	NZFCGDG005C4
NZ Local Govt Fund Agency 02/10/2024	0.01%	NZLGBDT327C0
GPT Group	0.01%	AU000000GPT8
Christchurch City Hldgs 05/11/26 3.01%	0.01%	NZCCHDT895C5
Napier Port Holdings 23/03/2028 5.52%	0.01%	NZNPHD0010L9
Avanti RMBS 2022-1 07/54 Class A1	0.01%	NZAVGA1001R7
HDFC Bank ADR	0.01%	US40415F1012
Eclipx Group Limited Class B 15/09/2031	0.01%	NZFPFH1021R7
Airbnb	0.01%	US0090661010
Auckland Council 24/03/2025 4.176%	0.01%	NZAKCDT363C1
ASB Bank Limited 04/05/2026 1.646%	0.01%	NZABBDG005C5
UDC Endeavour Tst 2022-1 Class A 08/28	0.01%	NZUDCDB001R0
Spark Finance Limited 05/06/2026 1.90%	0.01%	AU3CB0272466
Rio Tinto Limited	0.01%	AU000000RIO1
Resimac Prime Trust 2022-1 Cl A1 06/54	0.01%	NZRVGA1035R9
Contact Energy Limited 06/04/2029 5.62%	0.01%	NZCEND0080L7
Wesfarmers Limited 23/06/28 1.941%	0.01%	AU3CB0281046
Genesis Energy Limited 14/03/2028 4.17%	0.01%	NZGNEDG006C0
ANZ Bank NZ Limited 16/02/2028 5.22%	0.00%	NZANBDT025C4
MTF Pantera Trust 2021 Class A 15/06/29	0.00%	NZPANTFAT019
Rural Funds Group	0.00%	AU000000RFF5
Auckland Council 04/10/2027 FRN	0.00%	NZAKCDT620C4
Precinct Property NZ Ltd 27/11/24 4.42%	0.00%	NZPCTDT002C9
Rabobank NZ Limited 05/04/2027 FRN	0.00%	NZRABDT022C7
Taupo District Cncl RCD 04/12/2024	0.00%	NZTDCDO339L5
Centuria Industrial REIT	0.00%	AU000000CIPO
Spark Finance Limited 07/09/2026 3.94%	0.00%	NZSPFD0570L5
Dunedin City Treasury 15/04/2026 3.98%	0.00%	NZDCTDT109C6
Rabobank NZ Limited 16/06/2025 FRN	0.00%	NZRABDT019C3
JP Morgan CHF Cash	0.00%	
NZGT Tributum Limited RCD 28/11/24	0.00%	NZTMND1103R0
Nestle Foods Nigeria	0.00%	NGNESTLE0006
Wgtn Air 01/04/30 4.00% Reset 01/04/25	0.00%	NZWIAD0060L5
JP Morgan VND Cash	0.00%	
Kiwi Property Group Ltd 27/08/29 6.24%	0.00%	NZKPGD0060L2

Auckland Intl Airport 09/05/2028 5.67%	0.00%	NZAIAD0250L8	
Avanti RMBS 2020-1 04/52 Class A1	0.00%	NZAVAD1013R9	
JP Morgan EUR Cash	0.00%		
Rabobank NZ Limited 16/03/2026 FRN	0.00%	NZRABDT020C1	
Bank of China (NZ) Ltd 15/05/2026 FRN	0.00%	NZBOCDT004C6	
HSBC 11/11/2024 FRN	0.00%	NZHKBDT011C0	
Dunedin City Treasury RCD 18/11/2024	0.00%	NZDCTDT291C2	
Christchurch City Holdings 20/11/2024	0.00%	NZCCHDT075C4	
Wellington Regional Cncl RCD 13/12/24	0.00%	NZWRCDT285C3	
NZGT Tributum Limited RCD 20/12/24	0.00%	NZTMND1104R8	
Avanti RMBS 2020-1 04/52 Class B	0.00%	NZAVAD1015R4	
Rivian Automotive	0.00%	US76954A1034	
Wgtn Intl Airport 9/31 3.32% Reset 9/26	0.00%	NZWIAD0080L3	
Dunedin City Treasury 17/07/2025 3.61%	0.00%	NZDCTDT148C4	
Wellington Intl Airport 14/08/26 2.50%	0.00%	NZWIAD0070L4	
Oceania Healthcare Ltd 13/09/28 3.30%	0.00%	NZOCADT002C1	
Powerco Limited 15/11/2024 4.67%	0.00%	NZPWCDT009C9	
Toyota Finance New Zealand 23/05/25 FRN	0.00%	NZTFSDT803C4	
International Fin Corp 19/12/28 4.875%	0.00%	NZIFCDT016C4	
Vector Limited 27/05/2025 3.45%	0.00%	NZVCTDT090C6	
Kiwi Property Group Ltd 19/07/28 2.85%	0.00%	NZKPGD0050L3	
Investore Property Ltd 31/08/27 2.40	0.00%	NZIPLDT002C1	
GMT Bond Issuer Ltd 04/09/2028 2.262%	0.00%	NZGMBDT007C7	
China Construction Bank NZ 09/02/22 FRN	0.00%	NZCCBDT014C9	
New Zealand Post Limited 03/12/2024	0.00%	NZNZPDO338L2	
Rabobank RCD 01/07/2025	0.00%	NZF05DT370C4	
Auckland Intl Airport 17/11/2028 5.29%	0.00%	NZAIAD0260L7	
10 Year USD Treasury Note 19/12/2024	0.00%	TYZ4 Comdty	
Toyota Finance New Zealand 11/09/26 FRN	0.00%	NZTFSDT845C5	
Arvida Group Limited 22/02/2028 2.87%	0.00%	NZARVDT001C7	
SBS Bank 18/03/2027 4.32%	0.00%	NZSBBDT297C3	
JP Morgan JPY Cash	0.00%		
Genesis Energy Limited 03/04/2025 5.00%	0.00%	NZGNEDT007C3	
Napier Port Holdings Limited	0.00%	NZNPHE0005S2	
Avanti RMBS 2020-1 04/52 Class A2	0.00%	NZAVAD1014R7	
New Zealand Post Limited 26/11/2024	0.00%	NZNZPDO331L7	
Dunedin City Treasury 15/11/2026 2.09%	0.00%	NZDCTDT173C2	
Summerset Group Holdings 24/09/25 4.20%	0.00%	NZSUMD0020L7	
Radius Residential Care Limited	0.00%	NZRADE0005S4	
JP Morgan HKD Cash	0.00%		
Christchurch City Holdings 20/12/2024	0.00%	NZCCHDT076C2	
JP Morgan BRL Cash	0.00%		
Toyota Finance New Zealand 18/05/26 FRN	0.00%	NZTFSDT835C6	
Dunedin City Treasury 16/10/2024 3.79%	0.00%	NZDCTDT135C1	
JP Morgan PHP Cash	0.00%		
China Construction Bank NZ 02/11/26 FRN	0.00%	NZCCBDT015C6	
JP Morgan TWD Cash	0.00%		
JP Morgan NOK Cash	0.00%		
JP Morgan CAD Cash	0.00%		
JP Morgan INR Cash	0.00%		
JP Morgan KRW Cash	0.00%		
The Warehouse	0.00%	NZWHSE0001S6	
Alphabet Inc	0.00%	US02079K3059	
JP Morgan SEK Cash	0.00%		
JP Morgan SGD Cash	0.00%		
JP Morgan CNH Cash	0.00%		
JP Morgan NGN Cash	0.00%		
JP Morgan ZAR Cash	0.00%		
JP Morgan IDR Cash	0.00%		
WBC CCS 17/11/2028 Payable Leg	-0.03%		0
CBA CCS 15/06/2026 Payable Leg	-0.04%		0
Vicinity Centres	-0.05%	AU000000VCX7	
WBC CCS 16/11/2033 Payable Leg	-0.06%		0
ANZ Group Holdings Limited	-0.07%	AU000000ANZ3	
Air New Zealand Ords	-0.07%	NZAIRE0001S2	
Seek Limited	-0.07%	AU000000SEK6	
CBA CCS 16/03/2027 Payable Leg	-0.08%		0
National Australia Bank Ords	-0.09%	AU000000NAB4	
WBC IRS 12/01/2039 Payable Leg	-0.10%		0
WBC IRS 19/08/2027 Payable Leg	-0.10%		0
WBC CCS 04/12/2031 Payable Leg	-0.11%		0
WBC CCS 06/03/2034 Payable Leg	-0.11%		0

Sonic Healthcare Ltd	-0.11%	AU000000SHL7	
Bank of Queensland	-0.12%	AU000000BOQ8	
WBC IRS 07/06/2039 Payable Leg	-0.13%		0
WBC IRS 12/12/2030 Payable Leg	-0.16%		0
BNZ IRS 16/02/2026 Payable Leg	-0.18%		0
BNZ IRS 16/04/2027 Payable Leg	-0.37%		0
WBC IRS 21/08/2034 Payable Leg	-0.45%		0
BNZ IRS 11/11/2024 Payable Leg	-0.46%		0
SELL AUD:BUY NZD 18/10/2024	-0.64%		0
BUY NZD:SELL USD 16/12/2024	5.09%		
BUY NZD:SELL AUD 13/12/2024	3.77%		
BUY AUD:SELL NZD 13/12/2024	0.84%		
ANZ IRS 01/12/2025 Receivable Leg	0.73%		
ANZ IRS 11/07/2025 Receivable Leg	0.56%		
BUY NZD:SELL EUR 16/12/2024	0.52%		
ANZ IRS 11/02/2027 Receivable Leg	0.43%		
FX Hedging	0.40%		
ANZ IRS 01/08/2026 Receivable Leg	0.37%		
BUY NZD:SELL JPY 16/12/2024	0.35%		
BUY NZD:SELL STG 16/12/2024	0.23%		
BUY NZD:SELL CAD 16/12/2024	0.19%		
BNZ IRS 02/05/2025 Receivable Leg	0.18%		
BUY NZD:SELL CHF 16/12/2024	0.16%		
UBCO Limited	0.14%		
BUY NZD:SELL AUD 16/12/2024	0.12%		
ANZ IRS 18/09/2040 Receivable Leg	0.10%		
ANZ IRS 29/07/2039 Receivable Leg	0.09%		
BNZ OIS 10/10/2024 Receivable Leg	0.06%		
ANZ IRS 27/05/2025 Receivable Leg	0.06%		
BNZ IRS 26/01/2028 Receivable Leg	0.05%		
WBC Swap Margin Account NZD	0.04%		
WBC IRS 25/03/2026 Receivable Leg	0.04%		
ANZ IRS 20/11/2025 Receivable Leg	0.04%		
Jarden Margin Account NZD	0.03%		
BUY AUD:SELL NZD 01/10/2024	0.02%		
BNZ IRS 10/09/2027 Receivable Leg	0.01%		
Wpac Bank Deposit AC 19/2/2025	0.01%		
Wpac Bank Deposit AC 3/2/2025	0.01%		
ASB Bank Deposit A/C 3/2/2025	0.01%		
Wpac Bank Deposit AC 17/1/2025	0.01%		
WBC IRS 11/06/2027 Receivable Leg	0.01%		
ASB Bank Deposit A/C 15/10/2024	0.00%		
ASB Bank Deposit A/C 2/12/2024	0.00%		
ANZ Bank Deposit A/C 17/1/2025	0.00%		
ASB Bank Deposit A/C 19/2/2025	0.00%		
BNZ Bank Deposit A/C 20/12/2024	0.00%		
Jarden Margin Account USD	0.00%		
MUFG Bank Depoit A/C 2/10/2024	0.00%		
Bank of China NZD Call Account	0.00%		
Jarden Margin Account AUD	0.00%		
FX Spot	0.00%		
WBC IRS 11/06/2027 Payable Leg	-0.01%		
CBA Swap Margin Account NZD	-0.01%		
BNZ IRS 10/09/2027 Payable Leg	-0.01%		
SELL NZD:BUY AUD 01/10/2024	-0.02%		
ANZ Swap Margin Account NZD	-0.03%		
BNZ Swap Margin Account NZD	-0.03%		
ANZ IRS 20/11/2025 Payable Leg	-0.04%		
WBC IRS 25/03/2026 Payable Leg	-0.04%		
BNZ IRS 26/01/2028 Payable Leg	-0.05%		
ANZ IRS 27/05/2025 Payable Leg	-0.06%		
BNZ OIS 10/10/2024 Payable Leg	-0.06%		
ANZ IRS 18/09/2040 Payable Leg	-0.06%		
ANZ IRS 29/07/2039 Payable Leg	-0.09%		
SELL AUD:BUY NZD 16/12/2024	-0.12%		
SELL CHF:BUY NZD 16/12/2024	-0.15%		
USD Collateral	-0.16%		
BNZ IRS 02/05/2025 Payable Leg	-0.18%		
SELL CAD:BUY NZD 16/12/2024	-0.19%		
SELL STG:BUY NZD 16/12/2024	-0.23%		
SELL JPY:BUY NZD 16/12/2024	-0.36%		
ANZ IRS 01/08/2026 Payable Leg	-0.37%		

BNZ IRS 18/09/2029 Payable Leg	-0.43%
ANZ IRS 11/02/2027 Payable Leg	-0.44%
SELL EUR:BUY NZD 16/12/2024	-0.52%
ANZ IRS 11/07/2025 Payable Leg	-0.55%
ANZ IRS 01/12/2025 Payable Leg	-0.75%
SELL NZD:BUY AUD 13/12/2024	-0.84%
SELL AUD:BUY NZD 13/12/2024	-3.79%
SELL USD:BUY NZD 16/12/2024	-4.66%
UMBS MORTPASS 6% 07/54	0.55% WFA64B1
UMBS MORTPASS 6% 07/54	0.45% X14F677
UMBS MORTPASS 6.5% 12/53	0.29% W49C177
JAPAN BILL ZERO 12/24	0.26% BRQNP09
NEDERLANDSE 2.5% 09/27	0.08% X584259
UMBS MORTPASS 6% 12/53	0.08% W49BF94
UMBS MORTPASS 6.5% 08/53	0.07% VE4E9EA
GNMA II MORTPASS 3% 05/52	0.07% BMXPOD8
CANADA BOND 4% 03/29	0.06% BPP4M94
UMBS MORTPASS 6% 09/54	0.05% X5275D0
UNITED STATES 0.25% 01/25	0.05% BVFD6V3
UNITED 1.875% 02/41	0.05% BN303J7
TBA GNMA2 SINGLE 3%	0.04% B8HK9Z6
UNITED STATES 0.5% 01/28	0.04% BFWMB38
UMBS MORTPASS 6.5% 08/53	0.04% VE56B0E
UMBS MORTPASS 2.5% 01/52	0.04% S378E90
TBA UMBS SINGLE FAMILY 4%	0.04% B53VXJ4
UMBS MORTPASS 6.5% 08/53	0.03% W011148
REPUBLIC OF 2% 06/31	0.03% BP2NF73
UNITED STATES 4.5% 11/33	0.03% BRBS4K9
FEDERATION 3.519% 04/28	0.03% BMWJIN4
PROVINCE OF 3.6% 09/33	0.03% BMWB167
CANADA BOND 3.25% 12/33	0.03% BLBL49
JAPAN BOND 2.2% 06/54	0.03% BMCG6G7
UMBS MORTPASS 6% 09/53	0.03% VFB2FC3
JAPAN BOND 1.8% 03/54	0.03% BQD16D6
UBS 2.583% 09/27	0.03% X6293B6
UNITED 2.875% 04/25	0.03% BFXTNS7
REPUBLIC OF 3.25% 06/54	0.03% BRJNZH0
HSBC HOLDINGS VAR 09/32	0.03% X5CA9A2
TORONTO-DOMI 2.776% 09/27	0.03% X52FC27
UNITED 0.375% 07/25	0.03% BYST006
CROSS 2024-H6 STEP 09/69	0.03% X632DDE
UNITED 0.125% 04/25	0.02% BMF0417
SCULPTOR FLT 10/34	0.02% 6G9589B
JAPAN BOND 0.1% 03/28	0.02% BG5NBY6
UNITED STATES OF 4% 02/34	0.02% BS2G1B9
WELLS FARGO & VAR 04/34	0.02% BJRN16
DBS BANK FLT 05/27	0.02% WEE66E8
JAPAN BOND 1.5% 09/43	0.02% BLC89W3
NORTHWOODS FLT 06/31	0.02% X5CC742
REPUBLIC OF 4.25% 12/32	0.02% BMD0B96
DEUTSCHE 1.625% 01/27	0.02% BJVLXW7
UNITED 1.125% 01/33	0.02% BQFMC06
RIPON MORTGAGES FLT 08/56	0.02% R7C0412
US DOLLAR	0.02% USD
UMBS MORTPASS 6% 08/53	0.02% W078C26
MAYBANK 3.439% 06/27	0.02% X06A429
WELLS FARGO & VAR 07/32	0.02% X2A1F33
REPUBLIC OF 3.25% 06/33	0.02% BMDX065
DEUTSCHE BANK VAR 09/35	0.02% X587457
JAPAN BILL ZERO 04/25	0.02% BLFJW13
STANDARD 3.324% 05/27	0.02% X022A3A
STRATTON FLT 06/49	0.02% X07F841
ALBACORE EURO FLT 07/35	0.02% X2A21E9
UMBS MORTPASS 6.5% 11/53	0.02% W320F79
UMBS MORTPASS 6.5% 07/53	0.02% VC51CB1
JAPAN BOND 0.5% 03/49	0.02% BH4G422
37 CAPITAL CLO FLT 07/34	0.02% X352D61
BANK OF 3.3004% 07/29	0.02% X022996
GNMA II MORTPASS 3% 01/52	0.02% 9G7615B
DANSKE BANK A/S FLT 06/27	0.02% X06A3E9
UMBS MORTPASS 5% 02/53	0.02% V12A383
CO-OPERATIVE FLT 06/27	0.02% X122BC4

UNITED 3.375% 11/48	0.02% BGRW851
JAPAN BOND 0.1% 01/26	0.02% BMZ8S19
UMBS MORTPASS 6% 08/53	0.02% VE4F711
UNITED 2.875% 05/52	0.02% BPSLLZ1
EUROPEAN 3.375% 10/39	0.02% X0FC61E
RMAC NO 3 PLC 3 FLT 02/47	0.02% W215DBA
HAYFIN EMERALD FLT 07/38	0.01% X099020
KINGDOM OF 3.45% 07/66	0.01% BYZK819
REPUBLIC OF 8% 01/30	0.01% BH6XNR9
UMBS MORTPASS 5% 02/53	0.01% UE5C485
UMBS MORTPASS 5% 08/52	0.01% SFAF578
REPUBLIC OF 8.875% 02/35	0.01% BYY9RY3
BAYER US 6.5% 11/33	0.01% BLFDKN3
FRENCH 0.75% 05/52	0.01% BK6L1W5
FAIR OAKS LOAN FLT 01/35	0.01% X62957E
TORONTO-DOMI 3.191% 02/29	0.01% WB7BAB9
IHG FINANCE 3.625% 09/31	0.01% BRZX5V8
UNITED 1.625% 11/50	0.01% BMCWDM0
MORGAN STANLEY FLT 07/28	0.01% X2C4B86
WELLS FARGO 5.254% 12/26	0.01% W6A3719
EXPORT 3.75% 09/27	0.01% X5316DE
PROVINCE OF 4.15% 06/34	0.01% W935E85
UBS GROUP AG VAR 08/33	0.01% BNBVCQ2
CITIGROUP VAR 06/54	0.01% X0F5818
T-MOBILE USA 4.2% 10/29	0.01% X6C471A
MADISON PARK FLT 01/32	0.01% 3G2904B
PROVINCE OF 4.15% 06/34	0.01% W8D40A9
UNITED STATES 1.75% 01/28	0.01% B2PB3T1
TBA GNMA2 SINGLE 3%	0.01% BJXBMK6
ROMANIA BOND 5.125% 09/31	0.01% BP4YZL8
HENLEY CLO VII FLT 04/34	0.01% X3C37F9
HALEON UK 2.875% 09/28	0.01% X5DFC7E
KINGDOM OF 4.75% 01/28	0.01% BQFKWX3
JPMORGAN 5.11% 12/26	0.01% W6AD536
HALEON UK 4.625% 09/33	0.01% X5DFDB9
GS VAR 09/52	0.01% 1H4654B
REPUBLIC OF 5.4% 08/34	0.01% 0G7718B
TORONTO-DOMI 4.814% 07/27	0.01% X26D76A
UNITED 0.125% 07/31	0.01% BNW0365
DEUTSCHE BANK 0.05% 11/24	0.01% BJTPBW7
WESTPAC 3.131% 04/31	0.01% WDB9EEE
UMBS MORTPASS 5% 02/53	0.01% UE5C48E
HENLEY CLO VII FLT 04/34	0.01% X3C4329
FEDERAL 2.3% 02/33	0.01% BQFM6Q0
FORD MOTOR 5.125% 11/26	0.01% X567FD9
UNITED STATES 2.25% 08/49	0.01% BK9DLC8
BNP PARIBAS 4.095% 02/34	0.01% BR1WCR4
JAPAN BOND 0.1% 03/29	0.01% 8F8823B
FORD MOTOR 5.8% 03/27	0.01% W8309E2
GNMA II MORTPASS 3% 04/52	0.01% BMXP0F0
TRINITAS CLO VI FLT 01/34	0.01% X099004
STANDARD VAR 07/27	0.01% BPXZLZ8
ROYAL BANK 4.851% 12/26	0.01% W698CD8
ATLAS FUNDING FLT 09/61	0.01% X03FA58
HAYFIN EMERALD FLT 01/37	0.01% W5C5898
GOLDMAN SACHS VAR 04/32	0.01% BMCPVP8
SINGAPORE DOLLAR	0.01% SGD
SEAPOINT PARK FLT 05/32	0.01% 0F6893B
STANDARD VAR 07/34	0.01% BPXZLW5
BELFIUS BANK 2.875% 02/31	0.01% W9BEE5A
GNMA II MORTPASS 3% 06/52	0.01% S7FDC14
ELMWOOD CLO VII FLT 01/34	0.01% W2EF7D6
AUBURN 15 PLC FLT 07/45	0.01% WF2F7BA
ROYAL BANK OF 0.01% 10/28	0.01% BP486D9
BNP PARIBAS SA VAR 05/30	0.01% WA3F270
YEN	0.01% JPY
SR-BOLIGKRED 3.125% 02/32	0.01% WA3B357
SUMITOMO 5.52% 01/28	0.01% BNM9CZ4
GOLDMAN SACHS VAR 07/35	0.01% X2A1D18
NATIONAL 3.245% 03/34	0.01% BNTCDB9
UMBS MORTPASS 4.5% 08/52	0.01% SF399A9
KINGDOM OF 4.875% 07/33	0.01% BQFLC81

KOREA 4.875% 08/27	0.01% WA33360
UMBS MORTPASS 6% 03/54	0.01% X5F1C61
GACI FIRST 5% 01/29	0.01% W948752
NYO COMMERCIAL FLT 11/38	0.01% 8G3122B
SOUND POINT CLO FLT 07/32	0.01% 6G9513B
VIBRANT CLO XI FLT 07/32	0.01% 7G1257B
COCA-COLA 3.25% 03/32	0.01% BMZ0268
MORGAN STANLEY VAR 05/28	0.01% X060110
CITIGROUP INC VAR 03/26	0.01% BMZQ1F8
SOCIETE VAR 01/34	0.01% BNNMMD3
QNB FINANCE 4.875% 01/29	0.01% BN7D9J4
MAN EURO CLO FLT 10/36	0.01% W3F01C3
BARCLAYS PLC VAR 08/30	0.01% BRSFQ52
LLOYDS BANKING VAR 06/30	0.01% WF8FA25
GREENSAIF 6.129% 02/38	0.01% BMZR1B7
CAISSE DE 2.75% 09/30	0.01% X541EF7
ONEOK INC 4.25% 09/27	0.01% X5D4D38
THL CREDIT WIND FLT 07/31	0.01% S14365E
ING BELGIUM SA 3% 02/31	0.01% WA0FF39
CIE DE 3% 04/32	0.01% BSLQJ50
ARBOR REALTY FLT 01/37	0.01% BM8FSM8
SANTANDER UK VAR 01/29	0.01% BNNM6B6
ROMANIA 3.75% 02/34	0.01% BMC3RF4
CWABS FLT 04/47	0.01% BK6MSN8
RIPON MORTGAGES FLT 08/56	0.01% R7C03A3
ONEOK INC 5.05% 11/34	0.01% X5D5902
AVIS BUDGET 1.66% 02/28	0.01% 8G3875B
ING GROEP NV VAR 02/35	0.01% BR1WF19
RAMP SERIES FLT 09/35	0.01% RB5AE99
UBS GROUP AG VAR 04/32	0.01% BP92C49
GCAT 2022-INV2 VAR 04/52	0.01% RF978D8
ATHENE 5.684% 02/26	0.01% WAC30EE
ARES LII CLO FLT 04/31	0.01% 5G7163B
EXTENDED STAY FLT 07/38	0.01% BP7L958
REPUBLIC OF 2.375% 12/28	0.01% BGGL774
BARCLAYS PLC VAR 03/35	0.01% BSHSL21
NOMURA HOME FLT 02/36	0.01% B3RQKY5
KINGDOM OF 4.875% 07/33	0.01% BQFKWP5
UNITED STATES OF 3% 02/48	0.01% BG0D0F5
TOWD POINT VAR 10/59	0.01% BKDRF13
SUMITOMO 0.01% 09/25	0.01% BM9BW23
SANDOZ 3.97% 04/27	0.01% W54B9F6
ONE NEW YORK FLT 01/36	0.01% 4G1208B
NEUBERGER FLT 10/32	0.01% W47E458
ROMANIA 1.75% 07/30	0.01% BL53JRO
VENTURE 36 CLO FLT 04/32	0.01% 4G3094B
SUCI SECOND 6% 10/28	0.01% W406132
JAPAN BOND 0.7% 06/51	0.01% BP5DOM0
SANTANDER UK VAR 09/30	0.01% X565699
SANTANDER UK PLC 3% 03/29	0.01% BMVNP9
CREDIT AGRICOLE 3% 12/30	0.01% BPK6433
GOLDMAN SACHS VAR 04/30	0.01% WE4DE83
HSBC HOLDINGS VAR 03/35	0.01% WB127F4
EXPORT 7.13% 03/29	0.01% WB4C706
UNITED STATES OF 3% 02/49	0.01% BJ7G9G2
AVOLON TLB BORROWER 1 (U	0.01%
OBX VAR 01/52	0.01% R7687E3
UNITED 1.25% 07/51	0.01% BLH3815
SYMPHONY CLO 39 FLT 04/34	0.01% W3132D1
LCM 30 LTD 30A FLT 04/31	0.01% 4G1942B
GACI FIRST 4.875% 02/35	0.01% BMXD0G5
ABU DHABI 5.375% 05/29	0.01% BQT32G1
UBS GROUP AG VAR 09/29	0.01% BRDW8Q3
CAISSE DE 2.875% 03/31	0.01% WC2FC4A
ASHFORD FLT 04/35	0.01% 9D4453B
JPMORGAN CHASE VAR 07/35	0.01% X2A282E
CSMC 2020-FACT FLT 10/37	0.01% 9F6202B
UNITED 0.625% 10/50	0.01% BMBL1F7
GPMT 2021-FL4 FLT 12/36	0.01% 8G1911B
BDS 2021-FL10 FLT 12/36	0.01% 8G6275B
HSBC HOLDINGS VAR 08/28	0.01% BP4ZF99
REPUBLIC OF 6.9% 08/37	0.01% B23SFH6

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PMT LOAN TRUST VAR 07/51	0.01%	7G9522B
MF1 2021-FL6 FLT 07/36	0.01%	4G8555B
CIM TRUST VAR 08/64	0.01%	V45FFF0
CWABS INC VAR 02/35	0.01%	6H0334B
BANCO 3.496% 03/25	0.01%	BP92CK5
HUNGARY BOND 4% 07/29	0.01%	W90A375
PALMER SQUARE FLT 05/33	0.01%	W4FB261
UMBS MORTPASS 2.5% 01/51	0.01%	1G1948B
SCULPTOR FLT 10/34	0.01%	W69BE10
BANK OF AMERICA VAR 10/26	0.01%	BPP1YB1
PENSKE TRUCK 1.7% 06/26	0.01%	BNXLMR1
BANCO 6.607% 11/28	0.01%	W405E0A
REPUBLIC OF 2.625% 06/28	0.01%	BZ15D43
GACI FIRST 4.75% 02/30	0.01%	BMXD0F4
DEVELOPMENT 1.875% 10/24	0.01%	BJLM6X2
AMCO - ASSET 4.625% 02/27	0.01%	BQB3FK4
KOOKMIN BANK 0.052% 07/25	0.01%	BMW12R5
UNITED STATES 2.5% 01/29	0.01%	BYQLTV8
HSBC HOLDINGS VAR 03/28	0.01%	BDFOWL0
TSB BANK PLC 3.319% 03/29	0.01%	WB1CE17
ARGENT FLT 07/36	0.01%	BYWG9W8
CITIGROUP INC VAR 06/35	0.01%	X0B4986
WELLS FARGO & VAR 01/35	0.01%	W8C7EA0
PRET 2021-RN3 STEP 09/51	0.01%	7G3248B
HARVEST CLO XVI FLT 10/31	0.01%	2G1571B
SUMITOMO 0.01% 10/27	0.01%	BLPJHH4
UNITED 0.125% 01/32	0.01%	BPLFCC4
UNITED 1.375% 11/40	0.01%	BNG0BM3
UMBS MORTPASS 6.5% 08/53	0.01%	W011151
37 CAPITAL CLO FLT 01/34	0.01%	8H5480B
LT AUTORAHOITUS FLT 05/35	0.01%	W9C0EEA
VERUS STEP 10/68	0.01%	8H2172B
MERRILL LYNCH VAR 10/47	0.01%	6H0338B
522 FUNDING CLO FLT 10/31	0.01%	BNVRKR7
OSD CLO 2021-23 FLT 04/31	0.01%	R810ECE
UBS GROUP AG VAR 11/33	0.01%	BKS9D87
FHLMC REMICS FLT 04/49	0.00%	WFA629A
ARBOUR CLO XI FLT 05/38	0.00%	WFE71F1
GACI FIRST 5.25% 01/34	0.00%	W94C5F8
CROWN POINT CLO FLT 10/31	0.00%	WFAC8A2
LEHMAN XS TRUST FLT 07/37	0.00%	7C3537B
INTESA 5.125% 08/31	0.00%	BLGYMK6
MORGAN STANLEY FLT 03/37	0.00%	6H0346B
AVIATION 4.125% 08/25	0.00%	BG211B0
BARINGS CLO LTD FLT 01/31	0.00%	BFMHT40
HUNGARY BOND 6.25% 09/32	0.00%	BPXYFH5
REPUBLIC OF 3.875% 02/33	0.00%	BMXHPM8
GS VAR 04/52	0.00%	8G7172B
LLOYDS BANKING VAR 05/32	0.00%	WF50384
AMERICAN TOWER 3.9% 05/30	0.00%	X030801
FRENCH REPUBLIC 2% 05/48	0.00%	BYXX4T0
CITIGROUP INC VAR 05/32	0.00%	WF50344
CASSA 5.75% 05/26	0.00%	BN6L1R1
DEUTSCHE BANK VAR 11/30	0.00%	BMW99T0
REPUBLIC OF 5.375% 02/35	0.00%	X379D51
ROYAL BANK OF VAR 08/30	0.00%	X2A0C20
STRATTON BTL FLT 01/54	0.00%	BPVCP04
ROMANIA 5.25% 05/32	0.00%	X0283B2
CITIGROUP VAR 05/51	0.00%	7G5478B
UBS GROUP AG VAR 07/26	0.00%	BNBVCP1
GNMA 2024-H02 FLT 01/74	0.00%	W99F8A3
ARBOR 2.7563% 05/53	0.00%	6F1202B
CVC CORDATUS FLT 08/33	0.00%	W9D9DCE
SANDSTONE PEAK FLT 10/34	0.00%	X626090
CIFC FUNDING FLT 10/30	0.00%	4G5389B
CVC CORDATUS FLT 09/31	0.00%	2G3953B
HSBC HOLDINGS VAR 05/33	0.00%	BNRR082
SMB PRIVATE FLT 02/55	0.00%	S54F141
UNICREDIT SPA VAR 09/26	0.00%	BMG6YD6
TBA UMBS SINGLE 4.5%	0.00%	B8DMLK5
BANCA MONTE 0.875% 10/27	0.00%	BK5GK79
LT AUTORAHOITUS FLT 07/33	0.00%	V8E1271

AVOLON 2.528% 11/27	0.00%	BP6K815	
OBX 2023-NQM8 STEP 09/63	0.00%	W3765C6	
BPCE SA VAR 05/35	0.00%	X023A60	
KSA SUKUK 5.268% 10/28	0.00%	BM9WJ69	
BANK OF AMERICA VAR 04/34	0.00%	V85FD3E	
BRISTOL-MYERS 5.2% 02/34	0.00%	WA4BA60	
FORT CRE FLT 02/39	0.00%	R81583E	
REALKREDIT 1.5% 10/53	0.00%	BMXQXJ8	
KINGDOM OF SAUDI 5% 01/53	0.00%	BQD02B3	
REPUBLIC OF 2.375% 07/39	0.00%	BK9R432	
JPMORGAN CHASE VAR 01/30	0.00%	W8C7E81	
REPUBLIC OF 4.85% 01/29	0.00%	W8B31C3	
UMBS MORTPASS 2% 03/52	0.00%	R986C98	
CANADA SQUARE FLT 06/58	0.00%	BL97042	
SIEMENS 3.125% 05/32	0.00%	WA8FC56	
CARLYLE US CLO FLT 04/31	0.00%	5G4920B	
UNITED 4.375% 07/54	0.00%	BPSNBB3	
BARCLAYS PLC VAR 01/27	0.00%	BM9S428	
BANK OF AMERICA VAR 04/26	0.00%	BNNJ145	
BNP PARIBAS SA VAR 04/32	0.00%	3G4579B	
ANCHORAGE FLT 07/32	0.00%	BKLZGC7	
BLACKROCK FLT 07/34	0.00%	5G7692B	
NORDEA KREDIT 1.5% 10/53	0.00%	BNNFG37	
NISSAN MOTOR 2.45% 09/28	0.00%	BNKHR88	
SERBIA 1.65% 03/33	0.00%	BNRK9M8	
SUMITOMO 0.409% 11/29	0.00%	BKTX8V6	
MORGAN STANLEY VAR 11/29	0.00%	W4E6147	
JAPAN 0.625% 09/25	0.00%	BN139Y5	
UBS AG/LONDON 0.25% 01/26	0.00%	BN7DOH9	
JPMORGAN CHASE FLT 12/26	0.00%	W6ADA80	
CHASE HOME VAR 03/63	0.00%	W2CD21A	
MAGYAR 6% 05/29	0.00%	W54B72E	
UNITED 3.875% 04/29	0.00%		2407096
NEW STEP 10/63	0.00%	W37115E	
BANCO BILBAO VAR 03/35	0.00%	WB89FD1	
GRIFFITH PARK FLT 11/31	0.00%	2G7147B	
BANCA MONTE DEI VAR 09/27	0.00%	BR85210	
CSMC 0% 01/60	0.00%	V7C95E8	
CWABS FLT 01/36	0.00%	BVM1FV3	
HARVEST CLO XX FLT 10/31	0.00%	2G6321B	
PROVINCE OF 3.65% 06/33	0.00%	BMCR7H8	
UMBS MORTPASS 6.5% 07/53	0.00%	VEEFC74	
FIELDSTONE FLT 11/36	0.00%	BD0DZ71	
BANK 4% 03/32	0.00%	WB90F38	
NATWEST GROUP VAR 01/30	0.00%	BF19XW3	
SP-KIINNITYSL 3.25% 05/31	0.00%	WEA3E52	
LORCA TELECOM 5.75% 04/29	0.00%	WE59092	
REPUBLIC OF 3.625% 01/34	0.00%	W857E65	
HSBC HOLDINGS VAR 06/29	0.00%	BD36V02	
SOUND POINT CLO FLT 10/30	0.00%	BPLZ9M3	
CANADIAN DOLLAR	0.00%	CAD	
SANTANDER UK 3.625% 01/26	0.00%	BDD1PL6	
SERBIA 1% 09/28	0.00%	BP6SYR7	
ONTARIO 0.9% 05/41	0.00%	BMD5R71	
MORTIMER BTL FLT 06/53	0.00%	BM9CFQ1	
ROMANIA 5.625% 05/37	0.00%	X0283C0	
SOUNDVIEW HOME FLT 11/36	0.00%	BZ03HR9	
MARVELL 1.65% 04/26	0.00%	BN49F19	
COMMONWEALTH OF 1% 12/30	0.00%	BMDSVJ0	
SOUNDVIEW HOME FLT 12/36	0.00%	B7ZZJD4	
ROMANIA 6.625% 09/29	0.00%	BMHFP39	
FRENCH REPUBLIC 3% 06/49	0.00%	BQHPX88	
POLARIS 2021-1 FLT 12/58	0.00%	BNXL757	
TBA UMBS SINGLE FAMILY 2%	0.00%	X448400	
TP ICAP 2.625% 11/28	0.00%	BMT7L79	
KKR CLO 9 LTD 9 FLT 07/30	0.00%	3G1703B	
FNMA MORTPASS 3.5% 01/59	0.00%	0F4749B	
JAPAN BOND 0.7% 09/51	0.00%	BNYLM55	
ALTERNATIVE FLT 05/46	0.00%	B1VVNP4	
PFM 2024-11 LTD FLT 09/39	0.00%	X36F804	
UNITED STATES 3.5% 02/33	0.00%	BQXLPX9	
ROMANIA 2.875% 04/42	0.00%	BL53YN1	

STANDARD VAR 01/28	0.00%	BMC8PW2
NOMURA 2.329% 01/27	0.00%	BNSNCS3
NEW CENTURY VAR 06/31	0.00%	6H0155B
UBS GROUP AG VAR 06/27	0.00%	BJ5FX58
GACI FIRST 5.125% 02/53	0.00%	BMXD0D2
KOREA HOUSING 0.01% 06/26	0.00%	BLD3BX2
DRYDEN 27 R FLT 04/33	0.00%	2G4368B
GNMA II MORTPASS 3% 12/52	0.00%	UD81883
BLACKROCK FLT 10/31	0.00%	2G3914B
PRET 2021-RN2 STEP 07/51	0.00%	6H0340B
SOCIETE VAR 06/32	0.00%	BPOWLH4
ROMANIA 6.625% 09/29	0.00%	BQXM015
DUTCH PROPERTY FLT 07/58	0.00%	BM8R040
HSBC HOLDINGS VAR 03/26	0.00%	BQ1KVR4
REPUBLIC OF 4.125% 01/44	0.00%	W860146
UMBS MORTPASS 2% 03/52	0.00%	BQNKLC7
UMBS MORTPASS 6.5% 05/53	0.00%	V9CC1B0
TOWD POINT VAR 04/60	0.00%	8F2930B
REPUBLIC OF 1.375% 12/29	0.00%	BKLBPK6
CITIGROUP VAR 11/51	0.00%	R750DA5
VOYA CLO 2017-1 FLT 04/30	0.00%	3G8955B
ROMANIA NEW LEU	0.00%	RON
WEST 3.129% 06/50	0.00%	BMCWLF9
JAPAN BOND 0.5% 09/46	0.00%	BD8CPW5
MERRILL LYNCH FLT 08/37	0.00%	921979B
REPUBLIC OF 3.25% 09/42	0.00%	BNDSF40
FREMONT HOME FLT 11/36	0.00%	1H0521B
CARLYLE GLOBAL FLT 01/33	0.00%	3F6680B
HSBC HOLDINGS VAR 09/30	0.00%	X629A12
MIRAVET SARL - FLT 05/65	0.00%	BMWV4C4
HENLEY CLO II FLT 01/34	0.00%	WFACA10
FAIRFAX 2.75% 03/28	0.00%	BD9MPB3
TBW VAR 07/37	0.00%	BYWPG02
FRENCH 3.25% 05/45	0.00%	B9MBCD0
HSBC HOLDINGS VAR 06/31	0.00%	BMXNKF4
UMBS MORTPASS 6.5% 03/53	0.00%	VA7BD3E
CITIMORTGAGE FLT 02/37	0.00%	6H0311B
UBS GROUP AG VAR 03/29	0.00%	BQXQ987
NEXI SPA 2.125% 04/29	0.00%	BNCONN2
REPUBLIC OF 1.5% 12/30	0.00%	BMH1742
AERCAP 1.65% 10/24	0.00%	BP2DYM1
JP MORGAN FLT 10/36	0.00%	6H0309B
PRINCIPAL 1.375% 01/25	0.00%	BPG9FJ9
CITIGROUP FLT 06/37	0.00%	B9LVDY9
CWABS FLT 06/47	0.00%	BPY4002
NEW RESIDENTIAL VAR 07/59	0.00%	0F2162B
UMBS MORTPASS 6.5% 08/53	0.00%	WOA6E0E
BARCLAYS PLC VAR 01/33	0.00%	BQPG4V3
GA GLOBAL 2.25% 01/27	0.00%	BMVBD28
UMBS MORTPASS 2% 03/52	0.00%	OH3930B
NEWGATE FUNDING FLT 12/50	0.00%	B2NDQG7
ROMANIA MEDIUM 2% 01/32	0.00%	BKV96K7
COMMONWEALTH 2.5% 05/30	0.00%	BZ1HM31
UBS GROUP AG VAR 09/33	0.00%	BQ6C0K1
ALTERNATIVE FLT 02/47	0.00%	545855B
TOWD POINT VAR 01/60	0.00%	8F2952B
CHARTER 3.85% 04/61	0.00%	BMDX2F8
JUBILEE CLO FLT 04/30	0.00%	2G3915B
WASHINGTON 6.5% 03/36	0.00%	BD05469
MDGH GMTN RSC 5.5% 04/33	0.00%	BMD5JH5
TEXAS NAT 5.169% 04/41	0.00%	BN7BQ75
UMBS MORTPASS 2.5% 02/51	0.00%	1G8062B
ROMANIA 2.125% 03/28	0.00%	BMC3RG5
CRESTLINE FLT 04/30	0.00%	5G6401B
REPUBLIC OF 4.875% 10/33	0.00%	V6AC6CA
UNITED KINGDOM 1.5% 07/53	0.00%	BM8Z2V5
FNMA MORTPASS 3% 03/60	0.00%	0G1563B
UNITED 0.625% 07/32	0.00%	BNXG760
BAYER US 4.25% 12/25	0.00%	BYZMHL8
AERCAP 1.75% 10/24	0.00%	BP2DYP4
UMBS MORTPASS 2% 02/52	0.00%	R6E7159
TBA UMBS SINGLE FAMILY 5%	0.00%	X4DB7A6

NEWGATE FUNDING FLT 12/50	0.00%	B2NDQH8
UNITED 2.375% 11/49	0.00%	BKVKB94
SOUND POINT CLO FLT 07/30	0.00%	BPW68X9
FORD MOTOR 2.9% 02/28	0.00%	BMT9FQ2
SMB PRIVATE 1.29% 07/53	0.00%	7F9421B
APIDOS CLO XXVI FLT 07/29	0.00%	BPK29F8
DE VOLKSBANK NV 3% 03/31	0.00%	WC85101
UMBS MORTPASS 6% 12/52	0.00%	UC6A255
ROMANIA 5.625% 02/36	0.00%	WA8FC52
ROMANIA MEDIUM 5% 09/26	0.00%	BMHG101
BARLEY HILL NO FLT 08/58	0.00%	R87EEC3
RALI SERIES FLT 03/47	0.00%	B3MFPQ4
LEHMAN XS TRUST FLT 11/35	0.00%	4A1183B
HSBC HOLDINGS VAR 03/34	0.00%	BK81093
ALTERNATIVE FLT 12/46	0.00%	B1TR4L7
CTP NV 0.5% 06/25	0.00%	BNKCJ65
PREFERRED TERM FLT 12/36	0.00%	B4M5MZ9
REPUBLIC OF 5.5% 04/53	0.00%	BLGV865
CHARTER 3.95% 06/62	0.00%	BN7G7N3
NEW ZEALAND DOLLAR	0.00%	NZD
UMBS MORTPASS 6% 08/54	0.00%	X24F3F5
DEVELOPMENT BANK 4% 08/27	0.00%	X4B3B43
COMMONWEALTH 1.75% 06/51	0.00%	BMZ8B65
MFA 2020-NQM2 VAR 04/65	0.00%	9F6185B
ORGANON & CO 4.125% 04/28	0.00%	BN4QJP2
NORDEA KREDIT 1.5% 10/53	0.00%	BL6K5D8
UMBS MORTPASS 2% 03/52	0.00%	0H4928B
DEUTSCHE ALT-A FLT 09/47	0.00%	6H0335B
GOLDEN ST TOB 3% 06/46	0.00%	BPG8J50
UNITED STATES OF 3% 08/48	0.00%	BFZLQN7
ROMANIA BOND 2% 04/33	0.00%	BLFFCF5
ROMANIA 1.375% 12/29	0.00%	BMHSTH0
UNITED MEXICAN 5% 04/51	0.00%	BMYMGF2
UMBS MORTPASS 6.5% 06/53	0.00%	VD7F4A8
UMBS MORTPASS 6.5% 08/53	0.00%	WOA6F29
KINGDOM OF 1.75% 03/25	0.00%	BWC54R1
CSMC VAR 07/56	0.00%	6G6486B
UMBS MORTPASS 6% 05/53	0.00%	V740459
MORGAN STANLEY FLT 04/36	0.00%	BBL4RP1
SERBIA 2.05% 09/36	0.00%	BMCQCS1
G CITY EUROPE 4.25% 09/25	0.00%	BF55HG9
HSBC HOLDINGS VAR 03/32	0.00%	BMGQP00
CENTEX HOME FLT 01/32	0.00%	6H0312B
FRENCH 0.5% 05/72	0.00%	BMDH0M3
TBA UMBS SINGLE FAMILY 6%	0.00%	X2A21E5
RALI SERIES 6% 06/36	0.00%	8F2951B
REPUBLIC OF 4.25% 02/43	0.00%	BMXD4C9
UMBS MORTPASS 6.5% 04/53	0.00%	V7EE90E
UNITED 0.125% 10/25	0.00%	BMHMCY0
AUTONOMOUS 4.22% 04/35	0.00%	B081RM5
KINGDOM OF 1.45% 10/71	0.00%	BLH1ZL8
AREIT 2021-CRE5 FLT 11/38	0.00%	7G4165B
ROMANIA 2.75% 04/41	0.00%	BMCRWG2
RALI SERIES FLT 06/37	0.00%	B1Y99W4
GE-WMC FLT 10/35	0.00%	B8NBMBO
READY CAPITAL FLT 07/36	0.00%	6G1908B
STRUCTURED FLT 01/37	0.00%	B54QH74
UMBS MORTPASS 6.5% 07/53	0.00%	VF0229E
REPERFORMING FLT 03/35	0.00%	6H0174B
UMBS MORTPASS 2% 02/52	0.00%	BQNKLD8
STRUCTURED FLT 10/36	0.00%	0E2031B
JP MORGAN FLT 10/35	0.00%	6H0315B
CANADIAN 1.5% 12/44	0.00%	B5N1WV9
BANCO 1.849% 03/26	0.00%	BLFF181
QNB FINANCE 1.375% 01/26	0.00%	BMDNHG4
UMBS MORTPASS 2.5% 02/51	0.00%	1G1997B
STRUCTURED FLT 10/36	0.00%	B51BJB0
DANISH KRONE	0.00%	DKK
THORNBURG FLT 06/37	0.00%	6H0336B
OCP CLO 2014-7 FLT 07/29	0.00%	9F0768B
UNITED 0.375% 09/27	0.00%	BMT6SK8
BEAR STEARNS VAR 01/36	0.00%	BD60R70

WAMU MORTGAGE FLT 10/46	0.00%	B1VWHX3	
CHL MORTGAGE 6% 05/37	0.00%	6H0154B	
DOCTORS CO AN 4.5% 01/32	0.00%	BMH2BC1	
UMBS MORTPASS 6.5% 02/53	0.00%	V2213E0	
TBA UMBS SINGLE FAMILY 5%	0.00%	X3C34FA	
TBA UMBS SINGLE FAMILY 3%	0.00%	B852288	
SOVEREIGN IN 1.5% 05/31	0.00%	BJX69K0	
ROMANIA BOND 2.625% 12/40	0.00%	BMHSTK3	
UMBS MORTPASS 6.5% 06/53	0.00%	VD7F4B1	
MF1 MULTIFAMILY FLT 07/36	0.00%	2G7154B	
OPTION ONE FLT 01/37	0.00%	6H0333B	
WAMU MORTGAGE FLT 02/46	0.00%	B104GB1	
UMBS MORTPASS 2% 03/52	0.00%	R96B65E	
UMBS MORTPASS 6% 06/54	0.00%	WF97EDE	
MANSARD FLT 12/49	0.00%	B29VWV6	
FHLMC REMICS FLT 06/41	0.00%	6H0152B	
REPUBLIC OF 6% 08/28	0.00%		5512878
JAPAN BOND 1.7% 09/44	0.00%	BQS8364	
OPTION ONE FLT 03/37	0.00%	6D6145B	
UMBS MORTPASS 6.5% 10/53	0.00%	W1690E6	
UMBS MORTPASS 6.5% 02/53	0.00%	UE5C492	
CWABS FLT 07/37	0.00%	6H0310B	
SWISS FRANC	0.00%	CHF	
UNITED STATES OF 2% 08/51	0.00%	BMWVVP21	
SMB PRIVATE FLT 07/53	0.00%	7F9400B	
CHL MORTGAGE 6.5% 11/47	0.00%	6H0151B	
UMBS MORTPASS 6.5% 07/53	0.00%	VBFE991	
TBA UMBS SINGLE FAMILY 4%	0.00%	X51D540	
STARWOOD VAR 04/65	0.00%	8F0002B	
BANCA MONTE 2.625% 04/25	0.00%	BKLWB89	
DEXIA SA 0.5% 01/25	0.00%	BYVZ0P6	
ROADSTER 2.375% 12/32	0.00%	BYVHTV1	
MFA 2020-NQM2 VAR 04/65	0.00%	9F6923B	
STRUCTURED FLT 01/36	0.00%	1E0845B	
RALI SERIES VAR 10/37	0.00%	6H0332B	
UNITED 0.625% 11/27	0.00%	BLH34Q2	
GNMA II MORTPASS 3% 03/52	0.00%	R8F7A69	
ROMANIA 1.375% 12/29	0.00%	BMVD8W6	
LUMEN TECHNOLOGIES INC	0.00%		828044
LUMEN TECHNOLOGIES INC	0.00%		828030
GSR MORTGAGE VAR 11/35	0.00%	34160DB	
UMBS MORTPASS 2% 02/52	0.00%	9G9081B	
UMBS MORTPASS 3.5% 11/34	0.00%	0F7562B	
UMBS MORTPASS 2.5% 06/31	0.00%	6H0342B	
KOMMUNALBANKEN 1.9% 01/27	0.00%	BMH2FM9	
UMBS MORTPASS 3% 05/51	0.00%	4G4174B	
US AIRWAYS 5.9% 04/26	0.00%	B82LWF5	
MORGAN STANLEY FLT 07/36	0.00%	1E5753B	
TBA UMBS SINGLE FAMILY 2%	0.00%	X6C3CF4	
SWEDISH KRONA	0.00%	SEK	
UMBS MORTPASS 4% 11/49	0.00%	0F3156B	
AMERICAN 3.7% 04/28	0.00%	BQQP7Y3	
WAMU MORTGAGE VAR 09/36	0.00%	9C9985B	
CSMC VAR 10/37	0.00%	6H0344B	
NEW ISRAELI SHEQEL	0.00%	ILS	
MEXICAN PESO	0.00%	MXN	
UMBS MORTPASS 4% 05/48	0.00%	0G8061B	
TBA UMBS SINGLE 5.5%	0.00%	B02WJB7	
CZECH KORUNA	0.00%	CZK	
UMBS MORTPASS 6.5% 08/53	0.00%	WOA6CAE	
TBA UMBS SINGLE FAMILY 6%	0.00%	X2A21E5	
BAHT	0.00%	THB	
TBA UMBS SINGLE 2.5%	0.00%	BL3HYM4	
TBA UMBS SINGLE FAMILY 5%	0.00%	BL3HYX5	
WON	0.00%	KRW	
BBVA CONSUMER 0.27% 07/31	0.00%	3F9527B	
CHASE MORTGAGE VAR 07/37	0.00%	BF382Q5	
CANADIAN 2.625% 10/29	0.00%	X6C53C7	
TBA GNMA2 SINGLE 2.5%	0.00%	BL3HZ09	
NORWEGIAN KRONE	0.00%	NOK	
TBA UMBS SINGLE FAMILY 2%	0.00%	X55AD43	
KOREA 2.7331% 07/28	0.00%	X6C3D51	

TERWIN MORTGAGE FLT 11/33	0.00%	3D6971B
JYSKE REALKREDIT 1% 10/50	0.00%	BKLN463
GNMA 2017-121 PE 3% 07/46	0.00%	6F3453B
TBA GNMA2 SINGLE 3%	0.00%	X32BF60
NYKREDIT 1% 10/53	0.00%	BMGNWV1
STANDARD 2.595% 10/28	0.00%	X6D9A8E
COVENTRY 2.625% 10/29	0.00%	X6CF2C4
TBA UMBS SINGLE 3.5%	0.00%	B8S1CC6
MALAYSIAN RINGGIT	0.00%	MYR
ABU DHABI 4.375% 10/31	0.00%	X6DAF22
GNMA 2017-133 EC 3% 05/47	0.00%	6F3492B
RUSSIAN RUBLE	0.00%	RUB
TBA GNMA2 SINGLE 3%	0.00%	BL3HZ98
NEW TURKISH LIRA	0.00%	TRY
ZLOTY	0.00%	PLN
YUAN RENMINBI	0.00%	CNY
RAND	0.00%	ZAR
HONG KONG DOLLAR	0.00%	HKD
NORDEA KREDIT 1% 10/50	0.00%	BKDSHH6
RESIMAC PREMIER FLT 02/52	0.00%	9F1639B
NORDEA KREDIT 1.5% 10/53	0.00%	BLH3978
REALKREDIT 1% 10/53	0.00%	BL63VK6
NYKREDIT 1% 10/50	0.00%	BK9CXB8
NYKREDIT 1% 10/50	0.00%	BKLN4J6
REALKREDIT 1% 10/50	0.00%	BKDSHLO
JYSKE REALKREDIT 1% 10/50	0.00%	BKF2KC2
UNITS	0.00%	UNITS - 00000
TBA UMBS SINGLE FAMILY 2%	0.00%	X448160
TBA UMBS SINGLE 6.5%	0.00%	B045F05
TBA UMBS SINGLE 6.5%	0.00%	B02WJC8
TBA UMBS SINGLE 5.5%	0.00%	B24HB96
NEW YORK N Y 4.375% 05/37	0.00%	X5C8A5E
TBA UMBS SINGLE 2.5%	0.00%	X448164
TBA GNMA2 SINGLE 2.5%	0.00%	BJXBLF4
TBA UMBS SINGLE FAMILY 4%	0.00%	BL3HYV3
EURO	0.00%	EUR
TBA UMBS SINGLE 6.5%	0.00%	B02WJC8
AUSTRALIAN DOLLAR	0.00%	AUD
TBA UMBS SINGLE 4.5%	0.00%	BL3HYW4
REPUBLIC OF POLAND BOND F	0.00%	ZS2HV88
GACI FIRST INVESTMENT CO	0.00%	ZS2J0GM
GACI FIRST INVESTMENT CO	0.00%	ZS2J0FP
TBA UMBS SINGLE FAMILY 6%	0.00%	BL3HYV6
REPUBLIC OF POLAND BOND F	0.00%	ZS2HVQX
TBA UMBS SINGLE FAMILY 5%	0.00%	X3C34FA
BNP PARIBAS SA CALLABLE N	0.00%	ZS2HZT5
WELLS FARGO & CO CALLABLE	-0.01%	ZS2HZTR
TBA UMBS SINGLE FAMILY 2%	-0.01%	X448160
POUND STERLING	-0.01%	GBP
JPMORGAN 4.72% 10/24	-0.01%	ZS2JHM4
REPURCHASE 4.25% 10/24	-0.01%	ZS2JHLP
HSBC HOLDINGS PLC CALLABL	-0.01%	ZS2HZVW
REPURCHASE 5.11% 10/24	-0.01%	ZS2JHM5
TBA GNMA2 SINGLE 3%	-0.01%	BJXBMK6
REPURCHASE 5.03% 10/24	-0.01%	ZS2J7BG
REPURCHASE 5.03% 10/24	-0.02%	ZS2J7B2
TBA UMBS SINGLE FAMILY 4%	-0.04%	B53VXJ4
UNITED 1.875% 02/41	-0.04%	BMT9GQ9
TBA GNMA2 SINGLE 3%	-0.04%	B8HK9Z6
SOP P SWP 0.004 EUR0525	0.00%	03418TVL
IRS PRIB/1.9125 CZK0129	0.00%	03502TVL
IRS PRIB/1.9125 CZK0129	0.00%	03502TVS
IRS TIIE/4.87 MXN0707	0.00%	03503TVL
IRS TIIE/4.87 MXN0707	0.00%	03503TVS
OIS SOFR /1% USD1226	0.01%	03526TVL
OIS SOFR /1% USD1226	0.00%	03526TVS
BOP P FRTR 0.97 EUR 0525	0.00%	03528TV
IRS EURI/0.0635 EUR1152	0.00%	03537TVL
IRS EURI/0.0635 EUR1152	0.00%	03537TVS
IRS EURI/0 EUR0336	0.00%	03538TVL
IRS EURI/0 EUR0336	0.00%	03538TVS
IRS EURI/0.054 EURO550	0.00%	03539TVL

IRS EURI/0.054 EUR0550	0.00%	03539TVS
IRS BBR /1.75 AUD0631	0.00%	03541TVL
IRS BBR /1.75 AUD0631	0.00%	03541TVS
OIS SOFR /1% USD0627	0.00%	03545TVL
OIS SOFR /1% USD0627	0.00%	03545TVS
OIS SOFR /1% USD0629	0.00%	03546TVL
OIS SOFR /1% USD0629	0.00%	03546TVS
IRS BBR /1.75 AUD0327	0.00%	03548TVL
IRS BBR /1.75 AUD0327	0.00%	03548TVS
OIS SARON /0.294% CHF0227	0.00%	03549TVL
OIS SARON /0.294% CHF0227	0.00%	03549TVS
OIS SARON /0.282% CHF0227	0.00%	03550TVL
OIS SARON /0.282% CHF0227	0.00%	03550TVS
OIS SARON /0.3% CHF0227	0.00%	03551TVL
OIS SARON /0.3% CHF0227	0.00%	03551TVS
OIS SOFR /1.75% USD0627	0.01%	03556TVL
OIS SOFR /1.75% USD0627	0.00%	03556TVS
IRS EURI/0.7 EUR0427	0.00%	03561TVL
IRS EURI/0.7 EUR0427	0.00%	03561TVS
IRS EURI/0.65 EUR0427	0.00%	03562TVL
IRS EURI/0.65 EUR0427	0.00%	03562TVS
IRS EURI/0.65 EUR0527	0.00%	03567TVL
IRS EURI/0.65 EUR0527	0.00%	03567TVS
IRS EURI/1 EUR0527	0.00%	03568TVL
IRS EURI/1 EUR0527	0.00%	03568TVS
IRS EURI/1 EUR0527	0.00%	03569TVL
IRS EURI/1 EUR0527	0.00%	03569TVS
IRS EURI/2.25 EUR0937	0.00%	03574TVL
IRS EURI/2.25 EUR0937	-0.01%	03574TVS
OIS SOFR /3.05% USD0929	0.00%	03585TVL
OIS SOFR /3.05% USD0929	0.00%	03585TVS
IRS BBR /4.25 AUD0333	0.01%	03586TVL
IRS BBR /4.25 AUD0333	-0.01%	03586TVS
IRS EURI/3 EUR0327	0.01%	03591TVL
IRS EURI/3 EUR0327	-0.01%	03591TVS
IRS EURI/3 EUR0333	0.01%	03592TVL
IRS EURI/3 EUR0333	-0.01%	03592TVS
OIS SOFR /3.75% USD0625	0.01%	03594TVL
OIS SOFR /3.75% USD0625	0.00%	03594TVS
IRS STIB/1 SEK0629	0.00%	03657TVL
IRS STIB/1 SEK0629	0.00%	03657TVS
OIS SOFR /2.964% USD1126	0.02%	03659TVL
OIS SOFR /2.964% USD1126	-0.01%	03659TVS
OIS SOFR /3.163% USD0929	0.00%	03667TVL
OIS SOFR /3.163% USD0929	0.00%	03667TVS
CDS ITALY 1 USD0625	0.00%	03693TVL
CDS ITALY 1 USD0625	0.00%	03693TVS
CDS ITALY 1 USD0625	0.00%	03694TVL
CDS ITALY 1 USD0625	0.00%	03694TVS
OIS TONAR /0.4% JPY0639	0.00%	03706TVL
OIS TONAR /0.4% JPY0639	0.00%	03706TVS
IRS BBR /3.75 NZD0627	0.00%	03712TVL
IRS BBR /3.75 NZD0627	0.00%	03712TVS
SOP C SWP 0.008 GBP1224	0.00%	03757TVL
OIS TONAR /0% JPY0331	0.00%	03937TVL
OIS TONAR /0% JPY0331	0.00%	03937TVS
OIS SOFR /4.25% USD1225	0.00%	03965TVL
OIS SOFR /4.25% USD1225	0.00%	03965TVS
OIS SOFR /3.5% USD1230	0.00%	03969TVL
OIS SOFR /3.5% USD1230	0.00%	03969TVS
OIS REPO_C/3.25% CAD0653	0.00%	04160TVL
OIS REPO_C/3.25% CAD0653	0.00%	04160TVS
NDIRS KLIB/3.75 MYR0933	0.00%	04183TVL
NDIRS KLIB/3.75 MYR0933	0.00%	04183TVS
CDI CDX.NA 1 USD1233	0.00%	04199TVL
CDI CDX.NA 1 USD1233	0.00%	04199TVS
IRS EURI/3.37 EUR1028	0.00%	04261TVL
IRS EURI/3.37 EUR1028	0.00%	04261TVS
OIS SOFR /4.45% USD1033	0.00%	04326TVL
OIS SOFR /4.45% USD1033	0.00%	04326TVS
OIS SOFR /3.25% USD1253	0.02%	04333TVL
OIS SOFR /3.25% USD1253	-0.02%	04333TVS

OIS SOFR /3.5% USD1233	0.06% 04354TVL
OIS SOFR /3.5% USD1233	-0.06% 04354TVS
IRS EURI/3.063 EUR1233	0.00% 04447TVL
IRS EURI/3.063 EUR1233	0.00% 04447TVS
IRS EURI/2.99 EUR1233	0.00% 04458TVL
IRS EURI/2.99 EUR1233	0.00% 04458TVS
OIS SOFR /4.25% USD0334	0.02% 04492TVL
OIS SOFR /4.25% USD0334	-0.02% 04492TVS
OIS SOFR /4% USD0354	0.01% 04494TVL
OIS SOFR /4% USD0354	-0.01% 04494TVS
IRS EURI/2.89 EUR1233	0.00% 04513TVL
IRS EURI/2.89 EUR1233	0.00% 04513TVS
OIS SONIA /3% GBP0627	0.01% 04523TVL
OIS SONIA /3% GBP0627	-0.01% 04523TVS
OIS SONIA /3% GBP0635	0.01% 04524TVL
OIS SONIA /3% GBP0635	-0.01% 04524TVS
OIS TONAR /0.85% JPY0933	0.00% 04540TVL
OIS TONAR /0.85% JPY0933	0.00% 04540TVS
NDIRS KLIB/3.5 MYR0329	0.01% 04546TVL
NDIRS KLIB/3.5 MYR0329	-0.01% 04546TVS
OIS SOFR /3.662% USD0528	0.00% 04568TVL
OIS SOFR /3.662% USD0528	0.00% 04568TVS
OIS SOFR /3.691% USD0528	0.00% 04569TVL
OIS SOFR /3.691% USD0528	0.00% 04569TVS
OIS REPO_C/3.3% CAD0633	0.00% 04614TVL
OIS REPO_C/3.3% CAD0633	0.00% 04614TVS
OIS SOFR /3.75% USD0634	0.07% 04615TVL
OIS SOFR /3.75% USD0634	-0.08% 04615TVS
OIS SOFR /3.735% USD1030	0.00% 04628TVL
OIS SOFR /3.735% USD1030	0.00% 04628TVS
OIS SOFR /3.726% USD1030	0.00% 04645TVL
OIS SOFR /3.726% USD1030	0.00% 04645TVS
OIS SOFR /3.721% USD1030	0.00% 04646TVL
OIS SOFR /3.721% USD1030	0.00% 04646TVS
OIS SOFR /3.739% USD1030	0.00% 04647TVL
OIS SOFR /3.739% USD1030	0.00% 04647TVS
OIS SOFR /3.75% USD0629	0.07% 04652TVL
OIS SOFR /3.75% USD0629	-0.06% 04652TVS
OIS SOFR /3.731% USD1030	0.00% 04655TVL
OIS SOFR /3.731% USD1030	0.00% 04655TVS
CDS PHILIP 1 USD1224	0.00% 04673TVL
CDS PHILIP 1 USD1224	0.00% 04673TVS
OIS REPO_C/1.9% CAD1229	0.00% 04675TVL
OIS REPO_C/1.9% CAD1229	0.00% 04675TVS
OIS REPO_C/3.25% CAD0328	0.00% 04677TVL
OIS REPO_C/3.25% CAD0328	0.00% 04677TVS
OIS REPO_C/3.25% CAD0333	0.00% 04678TVL
OIS REPO_C/3.25% CAD0333	0.00% 04678TVS
OIS REPO_C/1.712% CAD1029	0.00% 04680TVL
OIS REPO_C/1.712% CAD1029	0.00% 04680TVS
CDS PHILIP 1 USD1224	0.00% 04684TVL
CDS PHILIP 1 USD1224	0.00% 04684TVS
IRS BBR /4.25 NZD0330	0.00% 04702TVL
IRS BBR /4.25 NZD0330	0.00% 04702TVS
OIS SOFR /3.94% USD0229	0.00% 04705TVL
OIS SOFR /3.94% USD0229	0.00% 04705TVS
OIS SOFR /3.97% USD0229	0.00% 04715TVL
OIS SOFR /3.97% USD0229	0.00% 04715TVS
OIS SONIA /3.75% GBP0934	0.10% 04740TVL
OIS SONIA /3.75% GBP0934	-0.10% 04740TVS
OIS SONIA /4% GBP0929	0.08% 04741TVL
OIS SONIA /4% GBP0929	-0.07% 04741TVS
NDIRS CNRE/2.25 CNY0929	0.04% 04745TVL
NDIRS CNRE/2.25 CNY0929	-0.03% 04745TVS
OIS THOR /2.25% THB0929	0.01% 04756TVL
OIS THOR /2.25% THB0929	-0.02% 04756TVS
OIS THOR /2.25% THB0926	0.00% 04764TVL
OIS THOR /2.25% THB0926	0.00% 04764TVS
OIS SORA /2.75% SGD0929	0.02% 04767TVL
OIS SORA /2.75% SGD0929	-0.03% 04767TVS
CDI CDX.NA 1 USD0634	0.00% 04813TVL
CDI CDX.NA 1 USD0634	0.00% 04813TVS

CDI CDX.NA 1 USD0629	0.00%	04814TVL
CDI CDX.NA 1 USD0629	0.02%	04814TVS
OIS REPO_C/3.5% CAD0933	0.00%	04817TVL
OIS REPO_C/3.5% CAD0933	0.00%	04817TVS
CDI ITRAXX 1 EUR0634	0.00%	04840TVL
CDI ITRAXX 1 EUR0634	0.00%	04840TVS
CDS KOREA 1 USD0629	0.01%	04842TVL
CDS KOREA 1 USD0629	-0.01%	04842TVS
CDS KOREA 1 USD0629	0.01%	04843TVL
CDS KOREA 1 USD0629	-0.01%	04843TVS
CDS PHILIP 1 USD0625	0.00%	04862TVL
CDS PHILIP 1 USD0625	0.00%	04862TVS
CDS INDON 1 USD0625	0.00%	04863TVL
CDS INDON 1 USD0625	0.00%	04863TVS
CDS PHILIP 1 USD0625	0.00%	04906TVL
CDS PHILIP 1 USD0625	0.00%	04906TVS
CDS PHILIP 1 USD0625	0.00%	04909TVL
CDS PHILIP 1 USD0625	0.00%	04909TVS
OIS TONAR /1% JPY0934	0.01%	04955TVL
OIS TONAR /1% JPY0934	-0.01%	04955TVS
OIS REPO_C/3.5% CAD0626	0.00%	04966TVL
OIS REPO_C/3.5% CAD0626	0.00%	04966TVS
OIS THOR /2.5% THB0929	0.02%	04970TVL
OIS THOR /2.5% THB0929	-0.02%	04970TVS
OIS SOFR /4% USD0626	0.00%	04985TVL
OIS SOFR /4% USD0626	0.00%	04985TVS
OIS REPO_C/3.897% CAD0626	0.00%	04993TVL
OIS REPO_C/3.897% CAD0626	0.00%	04993TVS
OIS REPO_C/3.925% CAD0626	0.00%	04994TVL
OIS REPO_C/3.925% CAD0626	0.00%	04994TVS
OIS REPO_C/3.7% CAD0933	0.00%	05003TVL
OIS REPO_C/3.7% CAD0933	0.00%	05003TVS
IRS BBR /4.75 NZD0629	0.00%	05012TVL
IRS BBR /4.75 NZD0629	0.00%	05012TVS
IRS EURI/2.75 EUR0939	0.00%	05019TVL
IRS EURI/2.75 EUR0939	0.00%	05019TVS
IRS EURI/2.8566 EUR0833	0.01%	05029TVL
IRS EURI/2.8566 EUR0833	-0.02%	05029TVS
OIS SOFR /3.75% USD1226	0.03%	05041TVL
OIS SOFR /3.75% USD1226	-0.02%	05041TVS
IRS EURI/2.8493 EUR0833	0.01%	05046TVL
IRS EURI/2.8493 EUR0833	-0.01%	05046TVS
IRS EURI/2.8412 EUR0533	0.01%	05047TVL
IRS EURI/2.8412 EUR0533	-0.01%	05047TVS
IRS EURI/2.8331 EUR0833	0.00%	05051TVL
IRS EURI/2.8331 EUR0833	-0.01%	05051TVS
IRS EURI/2.8010 EUR0533	0.00%	05056TVL
IRS EURI/2.8010 EUR0533	0.00%	05056TVS
SOP P SWP 0.042 USD0625	0.00%	05082TVL
SOP C SWP 0.039 USD0625	0.00%	05084TVL
OIS THOR /2.75% THB0934	0.00%	05096TVL
OIS THOR /2.75% THB0934	0.00%	05096TVS
SOP C SWP 0.040 USD0925	0.00%	05102TVL
SOP P SWP 0.043 USD0925	0.00%	05104TVL
SOP C SWP 0.039 USD0625	0.00%	05110TVL
SOP P SWP 0.042 USD0625	0.00%	05111TVL
SOP P SWP 0.043 USD0925	0.00%	05113TVL
SOP C SWP 0.040 USD0925	0.00%	05115TVL
NDIRS CNRE/2 CNY0929	0.01%	05123TVL
NDIRS CNRE/2 CNY0929	-0.01%	05123TVS
OIS SOFR /4.06% USD0734	0.01%	05127TVL
OIS SOFR /4.06% USD0734	-0.01%	05127TVS
OIS SONIA /4.25% GBP0926	0.00%	05130TVL
OIS SONIA /4.25% GBP0926	0.00%	05130TVS
FXOVB CNHUSD 7.45 0325 C	0.00%	05131TV
FXOVB CNHUSD 7.4 0125 C	0.00%	05132TV
OIS SOFR /3.75% USD1229	0.04%	05134TVL
OIS SOFR /3.75% USD1229	-0.03%	05134TVS
OIS SOFR /3.5% USD1254	0.00%	05171TVL
OIS SOFR /3.5% USD1254	0.00%	05171TVS
OIS SOFR /3.75% USD1234	0.12%	05177TVL
OIS SOFR /3.75% USD1234	-0.10%	05177TVS

NDIRS KLIB/3.5 MYR0929	0.01%	05179TVL
NDIRS KLIB/3.5 MYR0929	-0.01%	05179TVS
OIS TONAR /1% JPY0644	0.01%	05181TVL
OIS TONAR /1% JPY0644	-0.02%	05181TVS
SOP C SWP 0.042 USD0125	0.00%	05197TVL
SOP C SWP 0.038 USD0225	0.00%	05198TVL
OIS SOFR /3.795% USD0834	0.00%	05201TVL
OIS SOFR /3.795% USD0834	-0.01%	05201TVS
NDIRS KLIB/3.75 MYR0934	0.00%	05203TVL
NDIRS KLIB/3.75 MYR0934	0.00%	05203TVS
SOP C SWP 0.043 USD0525	0.00%	05229TVL
OIS SOFR /3.586% USD0834	0.00%	05231TVL
OIS SOFR /3.586% USD0834	0.00%	05231TVS
OIS SOFR /3.595% USD0834	0.00%	05232TVL
OIS SOFR /3.595% USD0834	0.00%	05232TVS
IRS BBR /3.75 AUD0330	0.05%	05233TVL
IRS BBR /3.75 AUD0330	-0.05%	05233TVS
OIS REPO_C/3.5% CAD1225	0.00%	05235TVL
OIS REPO_C/3.5% CAD1225	0.00%	05235TVS
OIS SOFR /3.613% USD0834	0.01%	05239TVL
OIS SOFR /3.613% USD0834	-0.01%	05239TVS
IRS EURI/2.5 EUR0330	0.02%	05256TVL
IRS EURI/2.5 EUR0330	-0.01%	05256TVS
IRS EURI/2.25 EUR0355	0.07%	05257TVL
IRS EURI/2.25 EUR0355	-0.07%	05257TVS
IRS EURI/2.5 EUR0335	0.13%	05258TVL
IRS EURI/2.5 EUR0335	-0.12%	05258TVS
OIS SOFR /3.525% USD0934	0.01%	05262TVL
OIS SOFR /3.525% USD0934	-0.01%	05262TVS
OIS SOFR /3.28% USD0926	0.04%	05266TVL
OIS SOFR /3.28% USD0926	-0.04%	05266TVS
OIS SONIA /3.75% GBP0954	0.00%	05268TVL
OIS SONIA /3.75% GBP0954	0.00%	05268TVS
OIS TONAR /1.5% JPY0954	0.01%	05269TVL
OIS TONAR /1.5% JPY0954	-0.01%	05269TVS
OIS TONAR /0.25% JPY0326	0.00%	05271TVL
OIS TONAR /0.25% JPY0326	0.00%	05271TVS
NDIRS CD_K/3 KRW0335	0.00%	05297TVL
NDIRS CD_K/3 KRW0335	0.00%	05297TVS
NDIRS MIBO/6 INR0330	0.00%	05300TVL
NDIRS MIBO/6 INR0330	0.00%	05300TVS
NDIRS CD_K/3 KRW0330	0.01%	05301TVL
NDIRS CD_K/3 KRW0330	-0.01%	05301TVS
SOP C SWP 0.029 USD1024	0.00%	05304TVL
SOP P SWP 0.033 USD1024	0.00%	05305TVL
SOP C SWP 0.022 EUR1024	0.00%	05306TVL
SOP P SWP 0.024 EUR1024	0.00%	05307TVL
IRS TELB/4.16 ILS0929	0.00%	05310TVL
IRS TELB/4.16 ILS0929	0.00%	05310TVS
IRS TELB/4.165 ILS0929	0.00%	05312TVL
IRS TELB/4.165 ILS0929	0.00%	05312TVS
IRS TELB/4.095 ILS0929	0.00%	05314TVL
IRS TELB/4.095 ILS0929	0.00%	05314TVS
CDI CDX.NA 1 USD1234	0.00%	05317TVL
CDI CDX.NA 1 USD1234	0.00%	05317TVS
CDI ITRAXX 1 EUR1234	0.00%	05318TVL
CDI ITRAXX 1 EUR1234	0.00%	05318TVS
CDI CDX.NA 1 USD1229	0.00%	05321TVL
CDI CDX.NA 1 USD1229	0.03%	05321TVS
IRS TELB/4.345 ILS0929	0.00%	05323TVL
IRS TELB/4.345 ILS0929	0.00%	05323TVS
IRS TELB/4.405 ILS0929	0.00%	05324TVL
IRS TELB/4.405 ILS0929	0.00%	05324TVS
CDS INDON 1 USD1225	0.00%	05325TVL
CDS INDON 1 USD1225	0.00%	05325TVS
IRS EURI/2.5 EUR0327	0.00%	05329TVL
IRS EURI/2.5 EUR0327	-0.01%	05329TVS
SOP C SWP 0.031 USD1024	0.00%	05336TVL
SOP P SWP 0.034 USD1024	0.00%	05337TVL
CDS KOREA 1 USD1229	-0.01%	05341TVL
CDS KOREA 1 USD1229	0.01%	05341TVS
CDS KOREA 1 USD1229	-0.01%	05342TVL

CDS KOREA 1 USD1229	0.01% 05342TVS
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CURRENCY CONTRACT - CHF	0.06% CCTCHF_00151230
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CURRENCY CONTRACT - CHF	0.00% CCTCHF_00151609
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CURRENCY CONTRACT - JPY	-0.17%	CCTJPY_00146492
CURRENCY CONTRACT - JPY	0.05%	CCTJPY_00146506
CURRENCY CONTRACT - JPY	-0.05%	CCTJPY_00146506
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CURRENCY CONTRACT - JPY	-0.09%	CCTJPY_00146515
CURRENCY CONTRACT - JPY	0.14%	CCTJPY_00150526
CURRENCY CONTRACT - JPY	-0.14%	CCTJPY_00150526
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CURRENCY CONTRACT - KRW	0.00%	CCTKRW_00144894
CURRENCY CONTRACT - KRW	0.00%	CCTKRW_00144894
CURRENCY CONTRACT - KRW	0.00%	CCTKRW_00144897
CURRENCY CONTRACT - KRW	0.00%	CCTKRW_00144897
CURRENCY CONTRACT - KRW	0.00%	CCTKRW_00144940
CURRENCY CONTRACT - KRW	0.00%	CCTKRW_00144940
CURRENCY CONTRACT - KRW	0.00%	CCTKRW_00148364
CURRENCY CONTRACT - KRW	0.00%	CCTKRW_00148364
CURRENCY CONTRACT - KRW	0.00%	CCTKRW_00148445
CURRENCY CONTRACT - KRW	0.00%	CCTKRW_00148445
CURRENCY CONTRACT - MXN	0.00%	CCTMXN_00145447

CURRENCY CONTRACT - MXN	0.00%	CCTMXN_00145447
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CURRENCY CONTRACT - MXN	0.00%	CCTMXN_00145455
CURRENCY CONTRACT - MXN	0.00%	CCTMXN_00148163
CURRENCY CONTRACT - MXN	0.00%	CCTMXN_00148163
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CURRENCY CONTRACT - NOK	0.00%	CCTNOK_00150857
CURRENCY CONTRACT - NZD	1.49%	CCTNZD_00141020
CURRENCY CONTRACT - NZD	-1.46%	CCTNZD_00141020
CURRENCY CONTRACT - NZD	1.78%	CCTNZD_00141455
CURRENCY CONTRACT - NZD	-1.75%	CCTNZD_00141455
CURRENCY CONTRACT - NZD	0.93%	CCTNZD_00141746
CURRENCY CONTRACT - NZD	-0.91%	CCTNZD_00141746
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CURRENCY CONTRACT - NZD	1.88%	CCTNZD_00151472
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CURRENCY CONTRACT - NZD	-0.01%	CCTNZD_00151475
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CURRENCY CONTRACT - USD	0.14%	CCTUSD_00150529
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00150532
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00150532
CURRENCY CONTRACT - USD	-0.20%	CCTUSD_00150538
CURRENCY CONTRACT - USD	0.20%	CCTUSD_00150538
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00150544
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00150544
CURRENCY CONTRACT - USD	-0.83%	CCTUSD_00150569
CURRENCY CONTRACT - USD	0.84%	CCTUSD_00150569
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00150575
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00150575
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00150860
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00150860
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00150866

CURRENCY CONTRACT - USD	0.00%	CCTUSD_00150866
CURRENCY CONTRACT - USD	-1.32%	CCTUSD_00150869
CURRENCY CONTRACT - USD	1.30%	CCTUSD_00150869
CURRENCY CONTRACT - USD	-0.03%	CCTUSD_00150884
CURRENCY CONTRACT - USD	0.03%	CCTUSD_00150884
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00150977
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00150977
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00150980
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00150980
CURRENCY CONTRACT - USD	-0.03%	CCTUSD_00151027
CURRENCY CONTRACT - USD	0.03%	CCTUSD_00151027
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00151125
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00151125
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00151134
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00151134
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00151140
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00151140
CURRENCY CONTRACT - USD	-1.84%	CCTUSD_00151143
CURRENCY CONTRACT - USD	1.83%	CCTUSD_00151143
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00151149
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00151149
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00151152
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00151152
CURRENCY CONTRACT - USD	-0.06%	CCTUSD_00151233
CURRENCY CONTRACT - USD	0.06%	CCTUSD_00151233
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00151253
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00151253
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00151463
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00151463
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00151466
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00151466
CURRENCY CONTRACT - USD	-1.88%	CCTUSD_00151469
CURRENCY CONTRACT - USD	1.87%	CCTUSD_00151469
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00151478
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00151478
CURRENCY CONTRACT - USD	-0.02%	CCTUSD_00151484
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00151484
CURRENCY CONTRACT - USD	-0.43%	CCTUSD_00151521
CURRENCY CONTRACT - USD	0.43%	CCTUSD_00151521
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00151612
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00151612
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00151615
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00151615
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00151623
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00151623
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00151629
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00151629
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00151754
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00151754
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00151757
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00151757
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00151760
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00151760
CURRENCY CONTRACT - ZAR	-0.02%	CCTZAR_00130479
CURRENCY CONTRACT - ZAR	0.03%	CCTZAR_00130479
CURRENCY CONTRACT - ZAR	0.00%	CCTZAR_00130706
CURRENCY CONTRACT - ZAR	0.00%	CCTZAR_00130706
CURRENCY CONTRACT - ZAR	0.00%	CCTZAR_00131697
CURRENCY CONTRACT - ZAR	0.00%	CCTZAR_00131697
CURRENCY CONTRACT - ZAR	0.00%	CCTZAR_00140728
CURRENCY CONTRACT - ZAR	0.00%	CCTZAR_00140728
CURRENCY CONTRACT - ZAR	0.00%	CCTZAR_00144385
CURRENCY CONTRACT - ZAR	0.00%	CCTZAR_00144385
CURRENCY CONTRACT - ZAR	-0.01%	CCTZAR_00144742
CURRENCY CONTRACT - ZAR	0.01%	CCTZAR_00144742
CURRENCY CONTRACT - ZAR	-0.01%	CCTZAR_00145213
CURRENCY CONTRACT - ZAR	0.01%	CCTZAR_00145213
CURRENCY CONTRACT - ZAR	-0.01%	CCTZAR_00151460
CURRENCY CONTRACT - ZAR	0.01%	CCTZAR_00151460
CAN 10YR BOND 12/18/2024	0.00%	CNZ4COM
EURO-SCHATZ 12/06/2024	0.00%	DUZ4COM
US 5YR NOTE 12/31/2024	0.00%	FVZ4COM

LONG GILT 12/27/2024	0.00% G0Z4COM
EURO-BTP 12/06/2024	0.00% IKZ4COM
JPN 10Y 12/13/2024	0.00% JBZ4COM
EURO-OAT 12/06/2024	0.00% OATZ4CO
EURO-BUND 12/06/2024	0.00% RXZ4COM
3 MONTH SOFR 06/17/2025	0.00% SFRH5CO
3 MONTH SOFR 06/16/2026	0.00% SFRH6CO
3 MONTH SOFR 09/16/2025	0.00% SFRM5CO
3 MONTH SOFR 09/15/2026	0.00% SFRM6CO
3 MONTH SOFR 12/17/2024	0.00% SFRU4CO
3 MONTH SOFR 12/16/2025	0.00% SFRU5CO
3 MONTH SOFR 03/17/2026	0.00% SFRZ5CO
US 2YR NOTE 12/31/2024	0.00% TUZ4COM
US 10YR NOTE 12/19/2024	0.00% TYZ4COM
EURO-BUXL 30Y 12/06/2024	0.00% UBZ4COM
US LONG 12/19/2024	0.00% USZ4COM
US 10YR ULTRA 12/19/2024	0.00% UXYZ4CO
US ULTRA BOND 12/19/2024	0.00% WNZ4COM
AUST 10Y BOND 12/16/2024	0.00% XMZ4COM
CAN 5YR BOND 12/18/2024	0.00% XQZ4COM
AUST 3YR BOND 12/16/2024	0.00% YMZ4COM