

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name	1	Offer number	OFR12933
Fund name		Fund number	FND20546
Period disclosure applies [dd/mm/yyyy]	30/09/2024		
Asset name	% of fund net assets	Security code	
NEW ZEALAND DOLLAR CASH	7.40%		0
TSY INFL IX N/B	3.38%	US91282CKL45	
US DOLLAR	1.92%		0
TREASURY BILL	1.79%	US912797MA23	
TREASURY BILL	1.78%	US912797MC88	
MEX BONOS DESARR FIX RT	1.61%	MX0MGO0001C8	
FNCL 5.5 10/24	1.34%	US01F0526A56	
FNCL 6 10/24	1.27%	US01F0606A83	
US TREASURY N/B	1.20%	US9128284R87	
INTL BK RECON & DEVELOP	1.07%	XS2707161308	
JAPAN (2 YEAR ISSUE)	0.91%	JP1024501P76	
JAPAN (20 YEAR ISSUE)	0.81%	JP1201341C38	
JAPAN (30 YEAR ISSUE)	0.70%	JP1300571HC4	
US TREASURY N/B	0.70%	US91282CKS97	
USD241011	0.69%		0
US TREASURY N/B	0.68%	US9128282A70	
USD241218	0.68%		0
BONOS Y OBLIG DEL ESTADO	0.68%	ES0000012K20	
JAPAN (10 YEAR ISSUE)	0.68%	JP1103551K72	
SWAP CITIBANK COC SWAP CASH COLLATERAL USD	0.68%		0
US TREASURY N/B	0.66%	US912810SR05	
BANK OF CHINA/MACAU	0.66%	CND10006G534	
JAPAN (20 YEAR ISSUE)	0.66%	JP1201561G37	
JAPAN (30 YEAR ISSUE)	0.65%	JP1300461F39	
JAPAN (10 YEAR ISSUE)	0.63%	JP1103461H35	
TREASURY BILL	0.60%	US912797MB06	
UNITED MEXICAN STATES	0.59%	JP548400AQ85	
MEX BONOS DESARR FIX RT	0.53%	MX0MGO0001F1	
ANDORRA INTERNATIONAL BD	0.53%	XS2339399946	
INDONESIA GOVERNMENT	0.52%	IDG000023607	
INDONESIA GOVERNMENT	0.51%	IDG000023904	
G2SF 5.5 10/22	0.50%	US21H0526A19	
UNITED MEXICAN STATES	0.50%	XS2754067242	
REPUBLIC OF INDONESIA	0.49%	JP536000AQ50	
JAPAN (40 YEAR ISSUE)	0.48%	JP1400061D58	
G2SF 6 10/23	0.48%	US21H0606A46	
BUNDESSCHATZANWEISUNGEN	0.48%	DE000BU22064	
KOREA TREASURY BOND	0.46%	KR103502GE63	
MEX BONOS DESARR FIX RT	0.46%	MX0MGO0000P2	
NZD241017	0.45%		0
EUROPEAN BK RECON & DEV	0.44%	XS2472637136	
A10 2021-LRMR A	0.44%	US00217CAA09	
US TREASURY N/B	0.41%	US91282CHN48	
CITIGROUP CCP USD CASH CITIGROUP CCP USD CASH	0.38%		0
INTL BK RECON & DEVELOP	0.37%	XS2868924189	
US TREASURY N/B	0.36%	US912828ZL77	
ROMANIA	0.36%	XS2364200514	
BMIR 2021-3A M1C	0.35%	US078777AD10	
NEW ZEALAND GVT ILB	0.35%	NZIIIBDT004C8	
OMIR 2021-1A M1C	0.34%	US67401FAJ93	
RCKT 2024-CES7 A1A	0.34%	US749414AA67	
USD241017	0.34%		0
MEX BONOS DESARR FIX RT	0.34%	MX0MGO0000R8	
US TREASURY N/B	0.34%	US9128285M81	
UNITED MEXICAN STATES	0.33%	XS1218289103	
US TREASURY N/B	0.33%	US912810QB70	
UNITED KINGDOM GILT	0.32%	GB00BFWFPP71	
BELGIUM KINGDOM	0.32%	BE0000357666	
MALAYSIA GOVERNMENT	0.32%	MYBMX0700034	
TAH 2020-SFR1 F	0.31%	US89613GAF37	
AUSTRALIAN GOVERNMENT	0.30%	AU3TB0000150	
G2 MA9017	0.30%	US36179YAS37	
FR QG1835	0.30%	US3133C2BC18	
FR SD8329	0.30%	US3132DWH666	
TREASURY CORP VICTORIA	0.30%	AU3SG0002256	
MXN241017	0.29%		0

JNPPK 2023-1A AR	0.29%	US48206KAQ94	
INDONESIA GOVERNMENT	0.28%	IDG000013806	
US TREASURY N/B	0.28%	US91282CEP23	
INDONESIA GOVERNMENT	0.28%	IDG000009804	
PROVINCE OF QUEBEC	0.28%	CA74814ZFG15	
HMIR 2022-1 M1C	0.28%	US43730GAC50	
ROMANIA	0.28%	XS2434895806	
BX 2024-BIO C	0.27%	US05612AAJ51	
US TREASURY N/B	0.27%	US91282CHA27	
FR SD8331	0.27%	US3132DWHG15	
MALAYSIA GOVERNMENT	0.27%	MYBMO1900020	
PRPM 2021-5 A1	0.26%	US69358DAA28	
US TREASURY N/B	0.26%	US912828ZN34	
FR SD3902	0.26%	US3132E0KP61	
TSY INFL IX N/B	0.26%	US912810QP66	
JAPAN (10 YEAR ISSUE)	0.26%	JP1103661N43	
MEX BONOS DESARR FIX RT	0.26%	MX0MGO0000Y4	
KOREA TREASURY BOND	0.25%	KR103501GE31	
UNITED KINGDOM GILT	0.25%	GB00BDRHNP05	
TITULOS DE TESORERIA	0.25%	COL17CT03862	
RIKISBREF	0.25%	IS0000033884	
G2 MA9490	0.25%	US36179YRK28	
Euro Spot	0.25%		0
FR SD8432	0.24%	US3132DWLM37	
ROMANIA	0.24%	XS2258400162	
MEX BONOS DESARR FIX RT	0.24%	MX0MGO0000D8	
MEX BONOS DESARR FIX RT	0.24%	MX0MGO0000H9	
TITULOS DE TESORERIA	0.24%	COL17CT02625	
NEW ZEALAND GOVERNMENT	0.24%	NZGOVDT528C6	
PUMA 2023-1 A	0.23%	AU3FN0082343	
JPMMT 2024-HE1 A1	0.23%	US46658AAA34	
TITULOS DE TESORERIA	0.23%	COL17CT03342	
OMIR 2021-2 M1C	0.22%	US67389JAC27	
HELLENIC REPUBLIC	0.22%	GR0138018842	
ANZ 11AM CALL ACCOUNT	0.22%		0
MF1 2023-FL12 A	0.22%	US59319MAA18	
US TREASURY N/B	0.22%	US912810SZ21	
NORWEGIAN GOVERNMENT	0.22%	NO0013148338	
REPUBLIC OF SOUTH AFRICA	0.22%	ZAG000096173	
REPUBLIC OF AUSTRIA	0.21%	AT0000A33SH3	
UNITED KINGDOM GILT	0.20%	GB00BN65R313	
THAILAND GOVERNMENT BOND	0.20%	TH0623X3BC03	
BUONI POLIENNALI DEL TES	0.20%	IT0005582421	
NORWEGIAN GOVERNMENT	0.20%	NO0010844079	
ARCLO 2021-FL4 A	0.20%	US03880RAA77	
SWAP CCPC GOLDMAN COC CCPC CASH COLLATERAL NZD	0.19%		0
FN CB5405	0.19%	US3140QRAF07	
G2SF 5 10/24	0.19%	US21H0506A54	
KOREA TREASURY BOND	0.19%	KR103501GB34	
EUR241218	0.19%		0
BUONI POLIENNALI DEL TES	0.19%	IT0005519787	
POLAND GOVERNMENT BOND	0.19%	PL0000108197	
NORWEGIAN GOVERNMENT	0.19%	NO0010875230	
NEW ZEALAND GOVERNMENT	0.18%	NZGOVDT526C0	
PRPM 2024-3 A1	0.18%	US693986AA99	
MF1 2024-FL14 A	0.18%	US55416AAA79	
SINGAPORE GOVERNMENT	0.18%	SG31A0000001	
MERRI 2023-1X A	0.18%	XS2647850903	
JPMMT 2024-HE3 A1	0.18%	US46658JAA43	
NEW ZEALAND GOVERNMENT	0.17%	NZGOVDT531C0	
JPMMT 2024-CES1 A1A	0.17%	US46658CAA99	
SINGAPORE GOVERNMENT	0.17%	SGXF12888537	
SINGAPORE GOVERNMENT	0.17%	SG31A8000003	
NEW ZEALAND GVT ILB	0.17%	NZIIIBDT005C5	
NETHERLANDS GOVERNMENT	0.17%	NL0015000LS8	
CANADIAN GOVERNMENT	0.17%	CA135087H235	
CANADIAN GOVERNMENT	0.17%	CA135087M847	
BUONI POLIENNALI DEL TES	0.17%	IT0005240350	
AUSTRALIAN GOVERNMENT	0.17%	AU3TB0000192	
NEW ZEALAND GOVERNMENT	0.17%	NZGOVDT541C9	
US TREASURY N/B	0.17%	US91282CEY30	
NORWEGIAN GOVERNMENT	0.17%	NO0012837642	

NRMBS 2024-1 A1	0.17%	AU3FN0088217
NORWEGIAN GOVERNMENT	0.17%	NO0010821598
PKMRP 2022-1X A	0.17%	XS2500384024
NORWEGIAN GOVERNMENT	0.17%	NO0010930522
NEW ZEALAND GOVERNMENT	0.17%	NZGOVDT551C8
TITULOS DE TESORERIA	0.16%	COL17CT02914
DLLAD 2024-1A A4	0.16%	US23346MAD83
MEX BONOS DESARR FIX RT	0.16%	MX0MGO0000J5
MEX BONOS DESARR FIX RT	0.16%	MX0MGO0000B2
MALAYSIA GOVERNMENT	0.16%	MYBMT1800039
MEX BONOS DESARR FIX RT	0.16%	MX0MGO0001E4
UNITED KINGDOM GILT	0.16%	GB00BM8Z2T38
CANADIAN GOVERNMENT	0.15%	CA135087Q236
MEDL 2023-2 A	0.15%	AU3FN0082194
BANCA COMERCIALA ROMANA	0.15%	AT0000A34CN3
STORA ENSO OYJ	0.15%	XS2629062568
IBERDROLA FINANZAS SAU	0.15%	XS2405855375
LMILE 2021-1A C	0.14%	XS2320421253
REDS 2024-1 A1	0.14%	AU3FN0084638
HOCHTIEF AKTIENGESELLSCH	0.14%	DE000A2YN2U2
JAPAN (5 YEAR ISSUE)	0.14%	JP1051491MA0
EMIR 2021-2 M2	0.14%	US26982AAG94
FIDELITY NATL INFO SERV	0.14%	US31620MBS44
KIRBY CORPORATION	0.14%	US497266AC03
COCA-COLA EUROPACIFIC	0.14%	US19123MAF05
SKYWORKS SOLUTIONS INC	0.14%	US83088MAK80
PRA HEALTH SCIENCES INC	0.14%	US45569KAA16
WILLIAMS COMPANIES INC	0.14%	US969457CK40
TELEDYNE TECHNOLOGIES IN	0.14%	US879360AC98
ENBRIDGE INC	0.14%	US29250NAN57
SUZANO INTL FINANCE BV	0.14%	USN8438JAB46
EQUIFAX INC	0.14%	US294429AL98
CANADIAN GOVERNMENT	0.14%	CA135087Q491
TML HOLDINGS PTE LTD	0.14%	XS2350621517
OTP BANK NYRT	0.14%	XS2698603326
PLAINS ALL AMER PIPELINE	0.14%	US72650RBL50
OMEGA HLTHCARE INVESTORS	0.14%	US681936BF65
PUBLIC SERVICE ENTERPRIS	0.14%	US744573AV86
JAPAN (20 YEAR ISSUE)	0.14%	JP1201491E67
VMWARE LLC	0.14%	US928563AC98
SPRINT CAPITAL CORP	0.14%	US852060AD48
ROPER TECHNOLOGIES INC	0.14%	US776743AF34
BX 2024-MDHS B	0.14%	US12433BAC19
NATIONAL FUEL GAS CO	0.14%	US636180BS91
BANCO INBURSA	0.14%	US05969LAB71
NORDSON CORP	0.14%	US655663AA07
FKH 2020-SFR1 F1	0.14%	US33767MAL90
ZIMMER BIOMET HOLDINGS	0.14%	XS2079105891
SROCK 2023-1X B	0.14%	XS2585546042
KELLANOVA	0.14%	US487836BU10
AFRICA FINANCE CORP	0.14%	XS1983289791
BONOS Y OBLIG DEL ESTADO	0.14%	ES0000012E69
ROMANIA	0.14%	XS2689949399
MIRAE ASSET SECURITIES	0.13%	XS2651633609
ROMANIA	0.13%	XS2770921315
LMLO 2023-1A A	0.13%	XS2643303949
SUDZUCKER INT FINANCE	0.13%	XS2550868801
ARCADIS NV	0.13%	XS2594025814
BONOS Y OBLIG DEL ESTADO	0.13%	ES0000012N35
ARCLO 2022-FL2 A	0.13%	US03881JAA43
AYVENS SA	0.13%	FR001400M8T2
MEX BONOS DESARR FIX RT	0.13%	MX0MGO000102
PRPM 2024-1 A1	0.13%	US693972AA95
ROMANIA	0.13%	XS2330503694
NEW ZEALAND GOVERNMENT	0.13%	NZGOVDT534C4
ALLIANZ SE	0.12%	DE000A351U49
TIKEHAU CAPITAL SCA	0.12%	FR001400KKX9
THERMO FISHER SCIENTIFIC	0.12%	XS2058556536
LMLOG 1A C	0.12%	XS2356569496
RCKT 2024-CES3 A1A	0.12%	US74942AAA16
EMIR 2021-2 M1C	0.12%	US26982AAC80
SOUTHERN POWER CO	0.12%	XS1435056426

SPAREBANK 1 OESTLANDET	0.12%	XS2472845911
RCI BANQUE SA	0.12%	FR0013412707
AT&T INC	0.12%	US00206RKG64
SANDOZ FINANCE B.V.	0.12%	XS2715297672
AUTOZONE INC	0.12%	US053332BC52
JDE PEET'S NV	0.12%	US47216QAB95
SYSCO CORPORATION	0.12%	US871829BF39
ORACLE CORP	0.12%	US68389XCD57
INTL FLAVOR & FRAGRANCES	0.12%	US459506AP65
PACKAGING CORP OF AMERIC	0.12%	US695156AT63
BROADCOM INC	0.12%	US11135FBE07
DEUTSCHE TELEKOM INT FIN	0.12%	US25156PBB85
CANADIAN GOVERNMENT	0.12%	CA135087R978
NXP BV/NXP FDG/NXP USA	0.12%	US62954HBE71
KEURIG DR PEPPER INC	0.12%	US49271VAF76
ROMANIA	0.12%	XS1968706876
TRUIST FINANCIAL CORP	0.11%	US89788MAG78
CAMPBELL SOUP CO	0.11%	US134429BG35
SANTOS FINANCE LTD	0.11%	XS1681539539
CONSTELLATION BRANDS INC	0.11%	US21036PBK30
VOYA 2020-1A AR	0.11%	US92918EAL11
O'REILLY AUTOMOTIVE INC	0.11%	US67103HAF47
GENERAL MOTORS FINL CO	0.11%	US37045XEHS2
HUBBELL INC	0.11%	US443510AJ12
FERGUSON FINANCE PLC	0.11%	US314890AC87
KEY BANK NA	0.11%	US49327V2A11
AUSTRALIAN GOVERNMENT	0.11%	AU0000217101
DARDEN RESTAURANTS INC	0.11%	US237194AL90
CAPITAL ONE FINANCIAL CO	0.11%	US14040HCS22
NMRR 2015-11R 4A2	0.11%	US65541HAS04
BANK OF MONTREAL	0.11%	US06368BGS16
INTERMEDIATE CAPITAL GRO	0.11%	XS2117435904
HERA SPA	0.11%	XS1504194173
INVESTEC BANK PLC	0.11%	XS2296207116
SMITHS GROUP PLC	0.11%	XS1570260460
ENEL FINANCE INTL NV	0.11%	US29278GAM06
SVENSKA HANDELSBANKEN AB	0.11%	XS2523511165
SSE PLC	0.11%	XS2439704318
VDCUK 2024-1A A2	0.11%	XS2808282201
CELULOSA ARAUCO CONSTITU	0.11%	US151191BB89
F&G ANNUITIES & LIFE INC	0.11%	US30190AAC80
KEYCORP	0.11%	US49326EEK55
UBS GROUP AG	0.11%	CH0483180946
SEMPRA	0.11%	US816851BA63
CARLISLE COS INC	0.11%	US142339AH37
KINBN 2024-RPL1X A	0.11%	XS2763608689
TYSON FOODS INC	0.11%	US902494BC62
ACCOR SA	0.11%	FR0013399029
LEGAL & GENERAL GROUP	0.11%	XS1580239207
INTESA SANPAOLO SPA	0.11%	XS2630420268
SURA ASSET MANAGEMENT	0.11%	US78486LAA08
AUSTRALIAN GOVERNMENT	0.11%	AU0000047003
AIA GROUP LTD	0.11%	XS2328261263
XPO INC	0.11%	US98379KAA07
MORGAN STANLEY DIRECT	0.11%	US61774AAD54
BANCO COMERC PORTUGUES	0.11%	PTBCPHOM0066
STANDARD CHARTERED PLC	0.11%	US853254CT59
MERITAGE HOMES CORP	0.11%	US59001ABA97
TELUS CORP	0.11%	US87971MBD48
FREEMPORT INDONESIA PT	0.11%	US69377FAA49
GOLDMAN SACHS GROUP INC	0.11%	US38141GZR81
ENI USA INC	0.11%	US51808BAE20
GOHL CAPITAL LTD	0.11%	XS1551355149
PROSUS NV	0.11%	US74365PAA66
CDW LLC/CDW FINANCE	0.10%	US12513GBG38
NOKIA OYJ	0.10%	US654902AE56
HERCULES CAPITAL INC	0.10%	US427096AJ17
VGP NV	0.10%	BE6332786449
AIRCASTLE LTD	0.10%	US00928QAU58
HEXCEL CORP	0.10%	US428291AN87
JAPAN (40 YEAR ISSUE)	0.10%	JP1400171Q50
AAREAL BANK AG	0.10%	DE000AAR0298

UNITED KINGDOM GILT	0.10%	GB00B00NY175
BONOS Y OBLIG DEL ESTADO	0.10%	ES0000012G26
FISERV INC	0.10%	US337738BD90
ALIMENTATION COUCHE-TARD	0.10%	US01626PAH91
ERSTE&STEIERMAR BANK DD	0.10%	AT0000A2RZL4
EPR PROPERTIES	0.10%	US26884UAD19
NATIONAL GRID PLC	0.10%	XS2289408440
CONAGRA BRANDS INC	0.10%	US205887CF79
AMCOR UK FINANCE PLC	0.10%	XS2193669657
3I GROUP PLC	0.10%	XS2626289222
DH EUROPE FINANCE II	0.10%	XS2050406177
BARCLAYS PLC	0.10%	US06738EAP07
BURGAN BANK	0.10%	XS2265369491
INFORMA PLC	0.10%	XS2068065163
ARES CAPITAL CORP	0.10%	US04010LBA08
BRIST 2016-1A AR	0.10%	US11014PAJ49
HORMEL FOODS CORP	0.10%	US440452AJ91
IBERDROLA INTL BV	0.10%	XS2295333988
PARTNERRE IRELAND FINANC	0.10%	XS1489391109
IBM CORP	0.10%	XS2583742668
MAIN STREET CAPITAL CORP	0.10%	US56035LAE48
NATL GRID ELECT TRANS	0.10%	XS2051669633
FRESENIUS MED CARE III	0.10%	US35805BAB45
BERRY GLOBAL INC	0.10%	US08576PAH47
WEIR GROUP PLC (THE)	0.10%	US94876QAA40
UNIVERSAL HEALTH SVCS	0.10%	US913903AZ35
T-MOBILE USA INC	0.10%	US87264ABD63
SILGAN HOLDINGS INC	0.10%	US827048AX76
MISC CAPITAL TWO LABUAN	0.10%	US60475DAB73
EQUINIX INC	0.10%	US29444UBQ85
CENCOSUD SA	0.10%	US15132HAH49
LLOYDS BANKING GROUP PLC	0.10%	US53944YAP88
GLP CAPITAL LP / FIN II	0.10%	US361841AH26
TP ICAP FINANCE PLC	0.10%	XS2004431107
ENTERPRISE PRODUCTS OPER	0.10%	US29379VBR33
MONDELEZ INTERNATIONAL	0.10%	XS2312722916
FRESENIUS SE & CO KGAA	0.10%	XS2101357072
AMERICAN MEDICAL SYST EU	0.10%	XS2452433910
DBALT 2007-2 2A1	0.09%	US25152BAE83
ENGIE SA	0.09%	CH1277582016
SALESFORCE INC	0.09%	US79466LAM63
BANK OF NOVA SCOTIA	0.09%	CA06415GMJ62
CANADIAN IMPERIAL BANK	0.09%	CA13607H3D23
TRANSCANADA PIPELINES	0.09%	CA89353ZAY49
AMCOR FINANCE USA INC	0.09%	US02343UAG04
DNB BANK ASA	0.09%	XS2534985523
BPKF 2024-1 A	0.09%	XS2850624383
ENBW INTL FINANCE BV	0.09%	CH1244321795
GENERAL MILLS INC	0.09%	XS2605914105
WESTINGHOUSE AIR BRAKE	0.09%	US960386AL46
NAT GRD ELCT DISTBTION	0.09%	XS1893807120
BECTON DICKINSON & CO	0.09%	US075887CQ08
CORNING INC	0.09%	XS2621757405
ELEMENT FLEET MANAGEMENT	0.09%	US286181AH56
M&G PLC	0.09%	XS1888930150
TAURS 2021-UK1A B	0.09%	XS2303819333
TAPESTRY INC	0.09%	US876030AD93
HUNTINGTON NATIONAL BANK	0.09%	US44644MAF86
GE CAPITAL UK FUNDING UN	0.09%	XS0340495216
UNICREDIT SPA	0.09%	US904678AW97
FORD MOTOR COMPANY	0.09%	US345370BR09
DEUTSCHE BANK NY	0.09%	US25160PAN78
ASHTAD CAPITAL INC	0.09%	US045054AF03
MERCK KGAA	0.09%	XS2011260705
SHERWIN-WILLIAMS CO	0.09%	US824348AX47
CENTENE CORP	0.09%	US15135BAR24
INFRAESTRUCTURA ENERGETI	0.09%	US456829AC41
PRPM 2024-5 A1	0.09%	US69381KAA79
FRANCE (GOV OF)	0.09%	FR0013404969
VERALLIA SA	0.09%	FR0014003G27
MDPK 2015-17A AR2	0.09%	US55818YBN04
LMLOG 1A B	0.09%	XS2356568928

USD241015	0.09%		0
CITIGROUP INC	0.09%	US172967LD18	
SLOVAKIA GOVERNMENT BOND	0.09%	SK4000019857	
LLPL CAPITAL PTE LTD	0.09%	US50201PAA49	
BUONI POLIENNALI DEL TES	0.09%	IT0005584849	
NEW ZEALAND GOVERNMENT	0.09%	NZGOVDT427C1	
CANADIAN GOVERNMENT	0.09%	CA135087P816	
BMIR 2023-1 M1A	0.09%	US07876XAA19	
TITULOS DE TESORERIA	0.09%	COL17CT03813	
EUR241023	0.08%		0
SINGAPORE GOVERNMENT	0.08%	SG7J60932174	
BUONI POLIENNALI DEL TES	0.08%	IT0005083057	
SINGAPORE GOVERNMENT	0.08%	SG3261987691	
UNITED KINGDOM GILT	0.08%	GB00BLH38158	
JAPAN (10 YEAR ISSUE)	0.08%	JP1103631M74	
GIVAUDAN FIN EUROPE	0.08%	XS2715302001	
NORWEGIAN GOVERNMENT	0.08%	NO0010786288	
USD241030	0.08%		0
UNITED KINGDOM GILT	0.08%	GB00B3KJDS62	
CANADIAN GOVERNMENT	0.08%	CA135087Z568	
HCA INC	0.08%	US404119BU21	
US TREASURY N/B	0.08%	US912810TT51	
CANADIAN GOVERNMENT	0.08%	CA135087H722	
NESTLE HOLDINGS INC	0.08%	US641062AL84	
POLAR TANKERS INC	0.08%	US73102QAA40	
ORLEN SA	0.08%	XS2647371843	
INDOFOOD CBP SUKSES MAKM	0.08%	XS2349180104	
FAIRFAX FINL HLDGS LTD	0.08%	US303901BJ06	
CANADIAN NATL RESOURCES	0.08%	US136385AX99	
ABRDN PLC	0.08%	XS1698906259	
ARCLO 2021-FL3 A	0.08%	US03880KAA25	
CESKA SPORITELNA AS	0.08%	XS2638560156	
UNILEVER CAPITAL CORP	0.08%	XS2632655135	
MEX BONOS DESARR FIX RT	0.08%	MX0MGO0001D6	
SK HYNIX INC	0.08%	US78392BAB36	
DUERO 1 A	0.08%	XS1843432078	
BOSTON SCIENTIFIC CORP	0.08%	XS2070192591	
TEXAS EASTERN TRANSMISSI	0.08%	US882389CC14	
OPEN TEXT CORP	0.08%	US683715AF36	
RMIR 2021-2 M1B	0.08%	US75049GAB59	
NGPL PIPECO LLC	0.08%	US62912XAC83	
VERIZON COMMUNICATIONS	0.08%	CA92343VY52	
BRUNSWICK CORP	0.08%	US117043AV12	
HARLEY-DAVIDSON FINL SER	0.08%	US41284VAC63	
INRETAIL CONSUMER	0.08%	US45790TAB17	
ZURICH FINANCE IRELAND	0.08%	XS2283177561	
TIME WARNER CABLE LLC	0.08%	XS0630584166	
CLARIANT AG	0.08%	CH1290870901	
RCKT 2024-CES2 A1A	0.08%	US74938PAA49	
FIGRE 2023-HE3 A	0.08%	US31684CAA99	
COMERICA BANK	0.08%	US200339EX39	
ANHEUSER-BUSCH INBEV WOR	0.08%	US035240AM26	
SOCIETE GENERALE	0.08%	US83368JKF65	
TRANSCANADA TRUST	0.08%	US89356BAC28	
IDOLT 2023-1 A	0.08%	AU3FN0079703	
GENERALI	0.08%	XS0257010206	
XTO ENERGY INC	0.08%	US98385XAM83	
LOBLAW COMPANIES LIMITED	0.08%	CA53947ZAD92	
AUSTRALIAN GOVERNMENT	0.08%	AU0000097495	
PIEDMONT OPERATING PARTN	0.08%	US720198AG56	
AMERICAN INTL GROUP	0.07%	US026874DM66	
RAIFFEISEN BANK INTL	0.07%	XS2189786226	
CNY241017	0.07%		0
ZHONGAN ONLINE P&C INSUR	0.07%	XS2223576328	
RMIR 2021-2 M2	0.07%	US75049GAC33	
DK 2024-SPBX A	0.07%	US23346LAA61	
CREDITO EMILIANO SPA	0.07%	XS2412556461	
COREBRIDGE FINANCIAL INC	0.07%	US21871XAP42	
FOX CORP	0.07%	US35137LAK17	
BRIGHTHOUSE FINANCIAL IN	0.07%	US10922NAH61	
ENBRIDGE ENERGY PARTNERS	0.07%	US29250RAX44	
FIGRE 2024-HE1 A	0.07%	US31684HAA86	

PUMA 2021-2 A	0.07%	AU3FN0061263	
RAIFFEISENBANK AS	0.07%	XS2348241048	
BERKSHIRE HATHAWAY FIN	0.07%	XS2014291707	
USD241108	0.07%		0
RMIR 2021-1 M2	0.07%	US75279YAD31	
SPECTRA ENERGY PARTNERS	0.07%	US84756NAE94	
USD241022	0.07%		0
MAGNE 2021-29A AR	0.07%	US55955KAL89	
DELTA AIR LINES/SKYMILES	0.07%	US830867AB33	
TOLL BROS FINANCE CORP	0.07%	US88947EAT73	
SIXTH STREET SPECIALTY	0.07%	US83012AAA79	
GLENCORE CAP FIN DAC	0.07%	CH1305916889	
GOLUB CAPITAL BDC	0.07%	US38173MAB81	
ROMANIA	0.07%	XS2109813142	
CREDITO EMILIANO SPA	0.07%	XS2684860203	
POLAND GOVERNMENT BOND	0.07%	PL0000116760	
CZECH REPUBLIC	0.07%	CZ0001006696	
EMERA INC	0.07%	CA290876AE12	
MEXICO GENERADORA DE ENE	0.07%	US592838AA44	
CI FINANCIAL CORP	0.07%	US125491AP51	
ROMANIA	0.07%	XS2330514899	
BX 2024-MDHS A	0.07%	US12433BAA52	
MSRR 2015-R3 9B	0.07%	US61690TAV52	
BUONI POLIENNALI DEL TES	0.07%	IT0005217390	
OAKTREE SPECIALTY LEND	0.07%	US67401PAC23	
CHARTER COMM OPT LLC/CAP	0.07%	US161175BA14	
ENEL SPA	0.07%	XS1713463559	
SABRA HEALTH CARE LP	0.06%	US14162VAB27	
JPMMT 2023-HE2 A1	0.06%	US46657FAA30	
MXN241023	0.06%		0
USD241007	0.06%		0
JAPAN (30 YEAR ISSUE)	0.06%	JP1300811Q17	
BELGIUM KINGDOM	0.06%	BE0000360694	
JPMMT 2024-HE2 A1	0.06%	US46593HAA68	
PRPM 2022-3 A1	0.06%	US693589AA17	
USD241106	0.06%		0
LOWE'S COMPANIES INC	0.06%	US548661CL92	
RIKISBREF	0.06%	IS0000035574	
ESAIL 2007-6NCX A3A	0.06%	XS0332285971	
MCDONALD'S CORP	0.06%	US58013MEF77	
SK HYNIX INC	0.06%	US78392BAG23	
BNP PARIBAS	0.06%	US05581KAC53	
ASCENDAS REIT	0.05%	XS2349343090	
MCDONALD'S CORP	0.05%	XS2726262863	
TRANSCANADA TRUST	0.05%	CA89356BAD07	
RMACS 2006-NS4X A3A	0.05%	XS0277409446	
BARC 2022-RPL1 A	0.05%	US06745CAA80	
LIONT 2024-1 A1A	0.05%	AU3FN0087870	
JAPAN (20 YEAR ISSUE)	0.05%	JP1201691K75	
RMACS 2006-NS2X A2A	0.05%	XS0257367960	
BUNDESREPUB. DEUTSCHLAND	0.05%	DE0001102515	
BUNDESREPUB. DEUTSCHLAND	0.05%	DE0001102507	
USD241104	0.05%		0
ROMANIA	0.05%	XS2109812508	
BELGIUM KINGDOM	0.05%	BE0000338476	
ENI SPA	0.05%	XS2334852253	
CWHEL 2006-RES 5C1B	0.05%	US23242YBF16	
JAPAN (2 YEAR ISSUE)	0.05%	JP1024551PC4	
BUMF 5 M2	0.05%	XS0271324997	
SWAP JP MORGAN BOC GBPK, N.A.G FUTURES CASH	0.05%		0
COLLATERAL			
ABN AMRO BANK NV	0.05%	US00084DAL47	
TORONTO-DOMINION BANK	0.05%	US89117F8Z56	
British Pound Spot	0.05%		0
CWHEL 2006-F 2A1A	0.05%	US23242LAB99	
CWALT 2007-2CB 2A1	0.04%	US02149HAR12	
SGD241213	0.04%		0
GOLDMAN SACHS CCP NZD CASH GOLDMAN SACHS CCP NZD	0.04%		0
CASH			
PRET 2022-NPL1 A1	0.04%	US69362NAA46	
CITIGROUP CCP SEK CASH CITIGROUP CCP SEK CASH	0.04%		0
CWHEL 2006-RES 5D1B	0.04%	US23242YBH71	

VOLKSWAGEN INTL FIN NV	0.04%	XS1206541366	
TREASURY BILL	0.04%	US912797MD61	
IDR241023	0.04%		0
IRELAND GOVERNMENT BOND	0.04%	IE00BFZRQ242	
HMH 2017-NSS E	0.04%	US40390AAJ07	
EUR241112	0.04%		0
VAR ENERGI ASA	0.04%	US92212WAA80	
CHF241213	0.04%		0
CITIGROUP CCP HUF CASH CITIGROUP CCP HUF CASH	0.03%		0
JAPAN (20 YEAR ISSUE)	0.03%	JP1201791N14	
BELGIUM KINGDOM	0.03%	BE0000355645	
NATWEST GROUP PLC	0.03%	US639057AJ71	
BANK OF NOVA SCOTIA	0.03%	US0641598S88	
JBS USA HOLD/FOOD/LUX CO	0.03%	US46590XAX49	
BARCLAYS PLC	0.03%	US06738ECF07	
HSBC HOLDINGS PLC	0.03%	US404280BK42	
BONOS TESORERIA PESOS	0.03%	CL0002454248	
ENGIE SA	0.03%	FR00140046Y4	
SEMPRA	0.03%	US816851BM02	
INDONESIA GOVERNMENT	0.03%	IDG000015207	
WUESTENROT&WUERTTEMBERG	0.03%	XS2378468420	
JPYOPERATINGFEE	0.03%		0
CZECH REPUBLIC	0.03%	CZ0001005375	
BONOS DE TESORERIA	0.03%	PEP01000C5E9	
USD250115	0.03%		0
HUNGARY GOVERNMENT BOND	0.02%	HU0000405550	
INDONESIAN RUPIAH CASH	0.02%		0
DEUTSCHE BANK NY	0.02%	US25160PAG28	
OCCIDENTAL PETROLEUM COR	0.02%	US674599CY98	
CWALT 2007-16CB 1A5	0.02%	US02152AAE91	
CWALT 2007-5CB 1A12	0.02%	US02150EAM57	
NMRR 2015-11R 3A2	0.02%	US65541HAQ48	
CAD241218	0.02%		0
WMALT 2007-OC2 A1	0.02%	US93936LAA52	
CWALT 2006-27CB A12	0.02%	US02147YAM75	
SWEDBANK AB	0.02%	XS2555706337	
COLOMBIAN PESO CASH	0.02%		0
CHINESE YUAN RENMINBI CASH	0.02%		0
HELLENIC REPUBLIC	0.02%	GR0128017747	
NETHERLANDS GOVERNMENT	0.02%	NL0015031501	
BRAZILIAN REAL CASH	0.02%		0
EMIR 2021-1 M1C	0.02%	US26983BAC54	
HMIR 2022-1 M1A	0.02%	US43730GAA94	
LABMH 2001-B M1	0.02%	US52519SAL79	
COP241017	0.02%		0
CZK241213	0.02%		0
ILS241213	0.02%		0
WABTEC TRANSPORTATION	0.01%	XS2345035963	
CITIGROUP CCP JPY CASH CITIGROUP CCP JPY CASH	0.01%		0
ROMANIA	0.01%	XS2178857954	
EUR241017	0.01%		0
MSM 2006-5AR A	0.01%	US61748HYQ81	
EXXON MOBIL CORPORATION	0.01%	XS2196322403	
CHF241218	0.01%		0
HASBRO INC	0.01%	US418056AU19	
GBP241218	0.01%		0
HEINEKEN NV	0.01%	US423012AE38	
CANADIAN DOLLAR CASH	0.01%		0
CITIGROUP CCP CZK CASH CITIGROUP CCP CZK CASH	0.01%		0
HUF241017	0.01%		0
CWHEL 2006-F 1A	0.01%	US23242LAA17	
SWAP HSBC COC SWAP CASH COLLATERAL USD	0.01%		0
USD241212	0.01%		0
GBP241112	0.01%		0
THAILAND BAHT CASH	0.01%		0
CAD241213	0.01%		0
FHAMS 2005-FA8 1A6	0.01%	US32051GYL30	
MLMI 2005-A5 A3	0.01%	US59020UYN98	
CWALT 2006-18CB A7	0.01%	US02147FAR73	
SGDCOMMISSIONFEES	0.01%		0
CAD241017	0.01%		0
GMACM 2006-HE3 A2	0.01%	US38012TAB89	

KRW241017	0.00%	0
COP241023	0.00%	0
PEN241023	0.00%	0
CLP241017	0.00%	0
JPY241008	0.00%	0
PLN241017	0.00%	0
CNY241008	0.00%	0
MALAYSIAN RINGGIT CASH	0.00%	0
PERUVIAN NEUEVO SOL CASH	0.00%	0
POLISH ZLOTY CASH	0.00%	0
THB241008	0.00%	0
KRW241213	0.00%	0
CHILEAN PESO CASH	0.00%	0
JPY241107	0.00%	0
BONOS Y OBLIG DEL ESTADO	0.00% ES0000012M85	0
NOK241008	0.00%	0
SEK241107	0.00%	0
GSR 2005-AR6 1A4	0.00% US362341RW13	0
ILS250115	0.00%	0
SWISS FRANC CASH	0.00%	0
THB241213	0.00%	0
CZK241017	0.00%	0
NOK241107	0.00%	0
KRW241008	0.00%	0
CITIGROUP CCP AUD CASH CITIGROUP CCP 1.001 801231	0.00%	0
NOK - INTEREST ON CASH BALANCE	0.00%	0
CAD241008	0.00%	0
NZD241107	0.00%	0
SEK241008	0.00%	0
CZECH KORUNA CASH	0.00%	0
THB241107	0.00%	0
PEN241017	0.00%	0
KRW241107	0.00%	0
MYR241107	0.00%	0
CITIGROUP CCP ILS CASH CITIGROUP CCP ILS CASH	0.00%	0
PLN250115	0.00%	0
CAD241107	0.00%	0
BRL241107	0.00%	0
CHF241107	0.00%	0
VOLVO CAR AB -RED SHS	0.00% SE0021628914	0
JPALT 2006-A6 2A1	0.00% US466285AK96	0
SWAP CCPC GOLDMAN SACHS COC SWAP CCPC CASH	0.00%	0
COLLATERAL		
DKK241213	0.00%	0
MEXICAN PESO CASH	0.00%	0
ZAR - INTEREST ON CASH BALANCE	0.00%	0
CITIGROUP CCP EUR CASH 12/50 1	0.00%	0
DANISH KRONE CASH	0.00%	0
CITIGROUP CCP PLN CASH CITIGROUP CCP PLN CASH	0.00%	0
Collateral: HUF - CASH BALANCE LOAN	0.00%	0
ICELAND KRONA CASH	0.00%	0
SWAP JP MORGAN BOC SWAP CASH COLLATERAL USD	0.00%	0
GBP241107	0.00%	0
SGD241008	0.00%	0
NOK250115	0.00%	0
SGD241107	0.00%	0
GBP241008	0.00%	0
COP241107	0.00%	0
SGD241017	0.00%	0
USD241107	0.00%	0
NZD241030	0.00%	0
CHF241008	0.00%	0
ZAR250115	0.00%	0
COP241008	0.00%	0
BRL241008	0.00%	0
EUR241107	0.00%	0
MYR241008	0.00%	0
NZD241008	0.00%	0
USD241008	0.00%	0
TRY241008	0.00%	0
NOK241017	0.00%	0

EUR241008	0.00%	0
NOK241213	0.00%	0
HUF241213	-0.01%	0
NZD241106	-0.01%	0
NZD241015	-0.01%	0
IDR241017	-0.01%	0
TRY241017	-0.01%	0
GBP241017	-0.01%	0
THB241017	-0.01%	0
CITIGROUP CCP MXN CASH CITIGROUP CCP 1.001 801231	-0.01%	0
GBP241213	-0.01%	0
ZAR241017	-0.01%	0
JPY241212	-0.02%	0
NZD241007	-0.02%	0
NZD241023	-0.02%	0
MXN250115	-0.02%	0
CITI CCP NOK CASH CITI NOK CCPM	-0.02%	0
BRL241104	-0.02%	0
USD241004	-0.02%	0
TRY241112	-0.03%	0
SEK241022	-0.03%	0
CITIGROUP CCP CAD CASH 12/31 1.001	-0.04%	0
SWAPS BARCLAYS BOC SWAP CASH COLLATERAL USD	-0.05%	0
TRY241108	-0.05%	0
USD241112	-0.07%	0
CITIGROUP CCP NZD CASH CITIGROUP CCP NZD CASH	-0.08%	0
GOLDMAN SACHS CCP USD CASH GOLDMAN SACHS CCP USD CASH	-0.10%	0
USD241023	-0.11%	0
GOLDMAN SACHS CCP EUR CASH GOLDMAN SACHS CCP EUR CASH	-0.12%	0
NZD241011	-0.12%	0
NZD241218	-0.14%	0
USD241213	-0.16%	0
SWAP JP MORGAN BOC SWAP CASH COLLATERAL EUR	-0.19%	0
JPY241017	-0.36%	0