

Offer name Nikko AM NZ Investment Scheme Offer Offer number OFR10608

Fund name Nikko AM Global Bond Fund Fund number FND470
 Period disclosure applies [dd/mm/yyyy] 31/03/2025

Asset name	% of fund net assets	Security Code
Buy Nzd:Sell Usd 07/05/2025	100.52%	NZDUSD25127B
Buy Usd:Sell Eur 09/04/2025	37.36%	USDEUR25099B
Buy Eur:Sell Usd 09/04/2025	11.78%	EURUSD25099B
France Republic Of Government 120625 0.00 Gb	5.58%	FR0128838432
United States Treasury 150525 0.00 Gb	4.46%	US912797LB15
Buy Usd:Sell Jpy 19/05/2025	4.02%	USDJPY25139B
Japan Treasury Disc Bill 190525 0.00 Gb	4.00%	JP1742871R24
French Discount T-Bill 160425 0.00 Gb	3.93%	FR0128838390
Buy Usd:Sell Jpy 03/04/2025	3.81%	USDJPY25093B
Treasury Bill 080525 0.00 Gb	3.27%	US912797NE36
French Discount T-Bill 210525 0.00 Gb	2.54%	FR0128379494
USD BNP Paribas A/C	2.20%	USDBNPP
Future Margins-USD	2.15%	FUTMUSD
Federal National Mortgage Association 150446 2.50 Tba	1.90%	US01F0226427
Federal National Mortgage Assoc 150436 5	1.87%	US01F0526495
Buy Jpy:Sell Usd 03/04/2025	1.73%	JPYUSD25093B
Buy Usd:Sell Nzd 07/05/2025	1.32%	USDNZD25127B
Buy Usd:Sell Gbp 04/06/2025	1.31%	USDGBP25155B
Outstanding Settlement Receipts - EUR	1.14%	USMSCOLL
Export Development Canada 180129 2.625 Gb	1.13%	XS2748850687
Fnma 30Yr Conv Loan 150440 3.5 Tba	1.13%	US01F0326417
Federal National Mortgage Association 150442 3.00 Tba	1.08%	US01F0306450
Government National Mortgage Association 2 010454 6.0 Tba	1.06%	US21H0606481
Government National Mortgage Association 200448 0.00 Tba	1.04%	US21H0526457
Kfw 101028 3.125 Gb	1.01%	DE000A351MT2
Boa Usd Ccp	0.98%	USDBACCP
Intesa Fdg Llc 230625 0.00 Cb	0.95%	US4611K0TP20
Trinitas Clo Ltd Sr 21 16A Class A1 150734 Abs	0.95%	US89642DAA63
Japan Government Of 200344 1.60 Gb	0.93%	JP1201881Q46
Italy Republic Of Government 010826 0.00 Gb	0.92%	IT0005454241
European Union 041229 1.625 Cb	0.90%	EU000A3K7MW2
Japan Government Of 070525 0.00 Gb	0.89%	JP1742841R21
Buy Usd:Sell Jpy 07/05/2025	0.87%	USDJPY25127B
Federal National Mortgage Association 150442 6.00 Tba	0.85%	US01F0606420
Outstanding Settlement Receipts - JPY	0.81%	OSRECJPY
Italy Republic Of Govt 010332 1.65 Gb	0.79%	IT0005094088
Buy Usd:Sell Jpy 09/06/2025	0.78%	USDJPY25160B
Japan Treasury Disc Bill 090625 0.00 Gb	0.78%	JP1742921R32
France Republic Of Government 090425 0.00 Gb	0.76%	FR0128537216
Buy Usd:Sell Aud 02/04/2025	0.75%	USDAUD25092B
Buy Aud:Sell Usd 02/04/2025	0.74%	AUDUSD25092B
Goldentree Loan Management Sr 23 17A Cl A 200736 Abs	0.72%	US38139FAC41
European Union 041234 3.00 Gb	0.70%	EU000A3K4ES4
NZD BNP Paribas A/C	0.68%	NZDBNPP
Buy Usd:Sell Aud 12/06/2025	0.60%	USDAUD25163B
Fnma 150434 4.50 Tba	0.60%	US01F0426407
Government National Mortgage Association 2 150443 3.00 Tba	0.55%	US21H0306413
Japan Government 200942 1.10 Gb	0.52%	JP1201821NA5

Mars Inc 010335 5.20 Cb	0.49% US571676BA26
Spain Kingdom Of Government 300739 3.90 Cb	0.49% ES0000012L60
Japan Government 200952 1.40 Gb	0.46% JP1300761NA3
Federal Nat Mort Asso 30Yr Conventional Loan 251052 6.50 Tba	0.43% US01F0626485
Cfip Clo 2021-1 Ltd Series 21 1A Class A 200135 Abs	0.42% US12529QAC33
Pikes Peak Sr 21 9A CI A 271034 Abs	0.42% US72134AAA34
Barclays Dryrock Issuance Trust Ser 23 2 CI A 150828 Abs	0.42% US06742LBB80
Brypk 202319A A1r 150438 Abs	0.42% US11765AAQ22
Buy Usd:Sell Idr 11/06/2025	0.40% USDIDR25162B
Outstanding Settlement Receipts - USD	0.40% OSRECUSD
Hgmt 2025Hglr A 050245 Abs	0.39% US44216XAA37
Fnma 30Yr Conv Loan 150439 Tba	0.39% US01F0406441
Rocc 2024Cntr A 131141 Abs	0.38% US74970WAA80
Trtn 20251 A1au 120357 Abs	0.36% AU3FN0095535
Fmcc Fncl 010553 4.50 Mbs Pool No Sd7563	0.35% US3132DVML61
Dexia Credit Local Sa 210725 1.25 Cb	0.35% XS2434417494
Bmo 2025C11 A5 150258 Abs	0.34% US05613XAC92
Irv 2025200P A 140347 Abs	0.32% US45006HAA95
Dclo 20211A A1r 151037 Abs	0.32% US25255DAL47
Bank Sr 2024 Bnk48 CI A5 150934 Abs	0.31% US06541GAH02
Jp Morgan Chase And Co 220430 5.581 Cb	0.31% US46647PEG72
Italy Republic Of Government 010338 3.25 Gb	0.31% IT0005496770
Hwkp 2023 1A Ar 200137 Abs	0.30% US417403AN28
Neuberger Berman Clo Ltd Series 22 47A Class A 140435 Abs	0.30% US64135DAA37
Olm 20251 A1l 101056 Abs	0.30% AU3FN0095428
Barclays Commercial Mortgage Sr 24 C30 CI A5 151157 Abs	0.29% US05493YAE86
Italy Republic Of Government 010426 0.00 Gb	0.29% IT0005437147
Honda Auto Receivables Sr 23 4 CI A3 210628 Abs	0.29% US438123AC59
Solventum Corp 010329 5.40 Cb	0.28% US83444MAP68
Barclays Commercial Mrtg Sec Ser 2018 Tall CIs A 160337 Abs	0.28% US05548WAA53
Cx003205 Ccp Sell Cdx Usd 201229 Cdx.Na.Ig.43.V1 1% Baa	0.28% DU0CX0032057
Spain Kingdom Of Government 311032 2.55 Gb	0.27% ES0000012K61
Ge Healthcare Technologies Inc 150330 5.857 Cb	0.27% US36267VAH69
Brain Capital Credit Clo Ltd Series 20 1A Class A1r 180433 A	0.26% US05684DAN30
Japan Government 200362 1.00 Gb	0.26% JP1400151N57
Gnrt 202420A A 250138 Abs	0.26% US370912AA51
Mf1 2023 Fl12 Ltd Series 23 Fl12 Class A 191038 Abs	0.26% US59319MAA18
Aercap Ireland Capital Dac 210727 3.65 Cb	0.26% US00774MAB19
Wells Fargo Commercial Mort Ser 24 C63 CIs A5 150857 Abs	0.26% US94990FAE16
Buy Usd:Sell Cad 08/04/2025	0.25% USDCAD25098B
Pipk Sr 2020 5A CI A1r 201037 Abs	0.25% US72133PAL76
Ocpe 202512X B1 200138 Abs	0.25% XS3002398975
Fnr 202511 Fb 250355 Abs	0.24% US3136BUZ452
Halsey Point Clo Ltd Series 23 7A Class A 200736 Abs	0.24% US40638LAA70
Morgan Stanley 200429 5.164 Cb	0.24% US61747YFD22
Hca Inc 010930 3.50 Cb	0.24% US404119CA57
Tpg 2024Wlsc A 151129 Abs	0.24% US872973AA03
Rock Trust Ser 24 Cntr D 131141 Abs	0.24% US74970WAG50
Verus 2025Inv1 A2 250270 Abs	0.24% US924929AD46
Barclays Plc 250231 Frn	0.24% US06738ECY95
Belgium Kingdom 220635 3.10 Gb	0.24% BE0000363722
Bank Of America Corp 250429 5.202 Cb	0.23% US06051GLG28
Buy Usd:Sell Krw 11/06/2025	0.22% USDKRW25162B
Deutsche Bank Ag 050930 5.00 Cb	0.22% DE000A30VT06
Stacr 2024 Hqa2 M2 250844 Abs	0.22% US35564NEC39
Bank Series 24 Bnk 47 Class A5 150657 Abs	0.22% US06540GAV05

Benefit Street Pertn Clo Lt Series 23-30A Class A 250436 Abs	0.22% US08186KAA25
Agence Francaise De Developpement Epic 180625 1.25 Gb	0.22% FR0014007VI8
Bank5 2025Yr14 A3 150458 Abs	0.21% US06604MAC29
Pipk 202312A Ar 200438 Abs	0.21% US72133LAM46
Dsv Finance Bv 061130 3.25 Cb	0.21% XS2932834604
Jpmmt 2025Vis1 A2 250855 Abs	0.21% US46659BAD47
Bain Capital Credit Clo Ltd Ser 23 3A Cl A 240736 Abs	0.21% US05682CAA53
Spain Kingdom Of Government 300428 1.40 Gb	0.21% ES0000012B39
France Republic Of Government 250545 3.25 Gb	0.21% FR0011461037
Morgan Stanley 220728 3.591 Cb	0.21% US61744YAK47
Ba Credit Card Trust Series 22 A2 Class A2 170428 Abs	0.21% US05522RDF29
Bfld 2024Univ A 151129 Abs	0.21% US08861RAA95
Stacr Remic Trust Sr 2024 Hqa2 Cl A1 250844 Abs	0.21% US35564NDY67
Reg30 20244A A1 250138 Abs	0.21% US75903UAA16
Fnma 30 Year Conventional 010652 4.50 Mbs Pool No Ra7541	0.21% US3133KPLW67
Bank Of America Corp 150929 5.819 Cb	0.21% US06051GLS65
Sdart 20251 A3 160129 Abs	0.20% US80288DAC02
Fnma 30Yr Conventional 150434 5.0 Tba	0.20% US01F0506430
Corda 3X B1r3 260538 Abs	0.20% XS3015758587
Bacardi Ltd 150528 4.70 Cb	0.20% US067316AF68
Indonesia Republic Of Government 110128 3.50 Gb	0.20% US455780CD62
Unicredit Spa 160729 Frn	0.20% IT0005631822
Jpmmt 2024Vis1 A1 250764 Abs	0.20% US465970AA90
Bx 2025Roic A 150330 Abs	0.20% US05593VAA17
Bank Of Nova Scotia 171225 1.25 Cb	0.20% XS2404577681
Verus Securitization Trust Series 24 1 Class A1 250169 Abs	0.20% US92540EAA10
Air Lease Corp 010228 5.30 Cb	0.19% US00914AAU60
Oracle Corp 030232 5.25 Cb	0.19% US68389XCZ69
Buy Usd:Sell Myr 11/06/2025	0.19% USDMYR25162B
Pnc Financial Services 211032 Frn	0.19% US693475CA12
Generate Clo Ltd Sr 24 15A Cl A 200737 Abs	0.19% US37147XAA19
Govt National Mortgage Association 010542 0.0 Tba	0.19% US21H0326544
Jp Morgan Colat	0.19% USJPCOLL
Glm 20196A Ar2 200435 Abs	0.19% US38137WAY12
Gnma Ii 30 Year Single Family 201052 4.50 Mbs Pool Ma8347	0.19% 36179XHY5
Bank5 Ser 24 5Yr11 Cl A3 151157 Abs	0.19% US06644WBD92
Cifc Funding Ltd Ser 23 3A Class A 200137 Abs	0.18% US12598YAA64
Switzerland Confederation Of Govt 080428 4.00 Gb	0.18% CH0008680370
Broadcom Inc 150228 1.95 Cb	0.18% US11135FBE07
Wallonie State Of 140138 2.875 Lb	0.18% BE0002877588
Wells Fargo Commercial Mor Ser 24 1Chi Cl A 150735 Abs	0.18% US95003PAA93
Banco Santander Sa 140126 4.375 Cb	0.18% XS2102912966
Citigroup Inc 130230 5.174 Cb	0.18% US172967PF20
Penta 20212X Br 150438 Abs	0.18% XS3019792582
Fhr 5502 Fg 250255 Abs	0.18% US3137HJSY42
Sndpe 14X B 200439 Abs	0.18% XS2997428144
Ozlm Series 17 17A Class A1r 200730 Abs	0.18% US67111NAQ79
Government National Mtge Asso 150446 0.00 Tba	0.18% US21H0226488
Mswf Commercial Mortgage Trust Sr 23 2 Cl A2 151256 Abs	0.18% US55361AAR59
Fnma 30 Year Conventional 011152 5.5 Mbs Pool No Cb5087	0.18% US3140QQUM54
Buy Usd:Sell Chf 08/05/2025	0.18% USDCF25128B
Ford Credit Auto Owner Trust Ser 24 1 Class A 150836 Abs	0.17% US34533BAA89
Fnma 30 Year Conventional 010952 5.50 Mbs Pool No Cb4693	0.17% US3140QQGB55
Colt Funding Llc Sr 24 Inv1 Cl A1 251268 Abs	0.17% US12672RAA05
M And T Bank Corp 301029 7.4130 Cb	0.17% US55261FAS39

Hsbc Holdings Plc 030331 Frn	0.17% US404280ER67
Malaysia Government 150433 3.844 Gb	0.17% MYBMX1300040
American Tower Corp 310130 5.00 Cb	0.17% US03027XCL29
Babson Clo Ltd Series 24 1A Class D 200137 Abs	0.17% US06763VAG05
Government National Mortgage Association 2 010451 2.00 Tba	0.17% US21H0206423
Hy 2025Sprl A 130140 Abs	0.17% US44855PAA66
Onslow Bay Financial Llc Ser 21 Nqm4 Cl A1 251061 Abs	0.17% US67115DAA00
Bunge Ltd Finance Corp 170929 4.20 Cb	0.17% US120568BE94
Msc 2018L1 As 151051 Abs	0.17% US61691QAH11
Bpce Sa 290928 6.00 Cb	0.17% FR001400CVU9
Oak Hill Credit Series 23 15A Class A 200435 Abs	0.17% US67116TAG13
Danske Bank As 021030 Frn	0.17% US23636ABJ97
Fnma 30 Year Conventional 011252 6.00 Mbs Pool No Fs3440	0.17% US3140XJZE67
Bmo Mortgage Trust Sr 24 C8 Cl A5 150956 Abs	0.17% US05593HAD61
Gnma 30 Year Sigle Family 200952 4.50 Mbs Pool Ma8268	0.17% US36179XFH44
Bx Trust Series 24 Bio Class A 150241 Abs	0.17% US05612AAA43
Cim 2025I1 A2 251069 Abs	0.17% US12571DAB10
Comm Mortgage Trust Series 2024 Wcl1 Class A 150734 Abs	0.17% US20047DAA28
Elm22 20231 A Ar 170438 Abs	0.17% US29001YAJ29
Nyc 20253Bp B 150242 Abs	0.17% US67120UAC18
Freddie Mac Stacr Trust Ser 24 Dna2 Class Abs 250544 Abs	0.17% US35564NCX93
Fnma 30 Year Conventional 140451 2.00 Tba	0.17% US01F0206460
United Kin Of Great Britain And Nort Ire Gov 220144 3.25 Gb	0.16% GB00B84Z9V04
Verus 2025Inv1 A1 250270 Abs	0.16% US924929AC62
Broadcom Inc 150429 4.00 Cb	0.16% US11135FBR10
Bank5 20245Yr10 A3 151057 Abs	0.16% US06604AAF12
Perusahaan Penerbit Surat Berharga Syariah Ne 290326 4.55 Gb	0.16% US71567RAF38
Fnma Fncl 011150 2.50 Mbs Pool No Fs4481	0.16% US3140XK6T25
Msci Inc 150231 3.875 Cb	0.16% US55354GAL41
Amgen Inc 020330 5.25 Cb	0.16% US031162DQ06
Fnma Fncl 010151 2.50 Mbs Pool No Fm5525	0.15% US3140X9D770
Canada (Govt Of) 010641 4.0 Gb	0.15% CA135087YQ12
Fannie Mae Remic Trust Ser 24 R02 Class 1M2 250244 Abs	0.15% US20754GAE08
J M Smucker Co 151128 5.90 Cb	0.15% US832696AW80
Ubs Group Ag 031126 0.25 Cb	0.15% CH1142231682
Citibank Credit Insurance Trust Ser 23 A1 Cl A1 081227 Abs	0.15% US17305EGW93
Saudi Arabian Oil Co 170734 5.25 Cb	0.15% XS2861550817
Jpmorgan Chase Co 240131 Frn	0.15% US46647PEV40
Fifth Third Bancorp 060930 Frn	0.15% US316773DM97
Gmf Floorplan Owner Revolving Trust Se 23 1 Cl A1 150628 Abs	0.15% US361886CR36
Synopsys Inc 010432 5.00 Cb	0.15% US871607AD97
Rr Ltd Series 23 26A Class A1r 150438 Abs	0.15% US74989MAN11
Bank5 20255Yr13 As 150158 Abs	0.15% US06650CAP86
Bnp Paribas Sa 300928 1.904 Cb	0.15% US09659W2M50
Avolon Holdings Fndg Ltd 150128 4.95 Cb	0.15% US05401AAW18
Fnma 30 Year Conventional 010845 4.00 Mbs Pool No Fm2971	0.14% US3140X6JR36
Cifc Funding Ltd Ser 23 3A Class B 200137 Abs	0.14% US12598YAE86
Societe Generale Sa 100129 6.446 Cb	0.14% US83368RBR21
Expedia Group Inc 150230 3.25 Cb	0.14% US30212PAR64
Abn Amro Bank Nv 160627 1.542 Cb	0.14% US00084DAU46
Hca Inc 010431 5.45 Cb	0.14% US404119CT49
Ford Motor Co 170527 5.85 Cb	0.14% US345397E748
Bank Ser 23 Bnk45 Clas Asb 150256 Abs	0.14% US06541BBC19

Credit Suisse Group Ag 140128 0.65 Cb	0.14% CH0517825276
1988 Clo Ltd Sr 24 4A Class D 150437 Abs	0.14% US68252EAJ01
Wells Fargo Commercial Mtge Tr Ser 20 C58 Cl A4 150753 Abs	0.14% US95002UAJ07
Cellnex Finance Company Sa 240129 3.625 Cb	0.14% XS2826616596
Standard Chartered Plc 140127 1.456 Cb	0.14% US853254BZ29
Cedar Funding Ltd Sr 18 9A Cl Ar 200737 Abs	0.14% US15033EAN85
Austria Republic Of Government 201028 0.00 Gb	0.14% AT0000A2VB47
Verus Securitization Trust Series 24 5 Class A1 250669 Abs	0.14% US92540HAA41
Preston Ridge Partners Mortgage Sr 23 Nqm3 Cl A1 251168 Abs	0.14% US69380TAA97
Gnma Ii 30 Year Single Family 200350 3.00 Mbs Pool No Ma6541	0.14% US36179VHS25
Enel Spa 241181 3.35 Cb	0.13% XS1713463559
Laboratory Corp Of Amer 010430 4.35 Cb	0.13% US50540RAZ55
Hsbc Holdings Plc 191128 Frn	0.13% US404280EM70
Cardinal Health Inc 151134 5.35 Cb	0.13% US14149YBS63
Bmo 2025C11 As 150258 Abs	0.13% US05613XAG07
Bpce Sa 130142 1.50 Cb	0.13% FR0014005V34
Benchmark Mortgage Trust Series 23 B39 Class A5 170756 Abs	0.13% US081925AD15
Glencore Funding Llc 040429 5.371 Cb	0.13% US378272BS65
Bmo Mortgage Trust Series 24 5C5 Class A3 150257 Abs	0.13% US05593RAC60
Agence Francaise De Developpement Epic 290931 0.125 Gb	0.13% FR0014005NA6
37 Capital Clo 3 Ltd Series 23 1A Class D 150436 Abs	0.13% US88429RAG39
Cardinal Health Inc 150229 5.125 Cb	0.13% US14149YBN76
Ubs Group Ag 120230 Frn	0.13% CH1414003454
Indonesia Republic Of Government 150234 6.625 Gb	0.13% IDG000023607
Orix Corp 100929 4.65 Cb	0.13% US686330AS05
Gbp Boa Ccp	0.13% GBPBACCP
Mvew 20161A Ar2 140433 Abs	0.13% US62432FAS39
Ny 2025299P B 100235 Abs	0.13% US62957FAC32
Great Wolf Trust Series 24 Wolf Class A 150339 Abs	0.13% US39152MAA36
Jp Morgan Chase Commercial Mrtg Sr 22 Opo Cl A 050139 Abs	0.13% US46655AAA60
Eart 20251A A2 150927 Abs	0.13% US30167MAB37
Wcore 2024Core A 151141 Abs	0.13% US951913AA08
Italy Republic Of Government 010952 2.15 Gb	0.13% IT0005480980
Ir233013 Ccp Short Ois Baa Jpy 180635 Pfxd 1 Rflt Tonar	0.12% DU0IR2330136
Veralto Corp 180928 5.35 Cb	0.12% US92338CAD56
Verus Securitization Tr Series 21 7 Class A1 251066 Abs	0.12% US92538QAA85
Morgan Stanley 160130 5.173 Cb	0.12% US61747YFK64
Spain Kingdom Of Government 311046 2.90 Gb	0.12% ES00000128C6
Southwick Park Clo Ltd Series 19 4A Class A1r 200732 Abs	0.12% US846031AN28
Owens Corning 150230 3.50 Cb	0.12% US690742AM39
Mars Inc 010330 4.80 Cb	0.12% US571676AY11
Macquarie Airfinance Hld 270328 5.20 Cb	0.12% US55609NAF50
Dolp Trust Se 21 Nyc Cl A 100541 Abs	0.12% US23345LAA70
Fnma 30 Year Conventional 010650 2.50 Mbs Pool Ca6032	0.12% US3140QDV275
Belgium Kingdom Og Government 220655 3.50 Gb	0.12% BE0000361700
Verus 20221 A3 250167 Abs	0.12% US92538WAC10
Fnma 30 Year Conventional 011051 2.50 Mbs Pool Cb1805	0.12% US3140QMAF10
Finland Republic Of Government 150932 1.50 Gb	0.12% FI4000523238
Italy Republic Of Government 010943 4.45 Gb	0.12% IT0005530032
Rogers Communications Inc 150229 5.00 Cb	0.12% US775109DE81
Fnma 30 Year Convention 010148 4.00 Mbs Pool Bh9216	0.12% US3140GYG299
Raiffeisen Bank International Ag 030130 3.875 Cb	0.12% XS2893858352

Wells Fargo Commercial Mortgage Ser 24 1Chi Cl B 150735 Abs	0.12% US95003PAC59
Verus Securitization Trust Series 24 1 Class A2 250169 Abs	0.12% US92540EAB92
Irv 2025200P D 140347 Abs	0.11% US45006HAG65
Buy Usd:Sell Sgd 04/06/2025	0.11% USDSGD25155B
Navient Student Loan Trust Series 17 2A Class A 271266 Abs	0.11% US63939RAA23
Freddie Mac Starc Series 24 Hqa1 Class M1 250344 Abs	0.11% US35564NBX03
State Of Israel 190230 5.375 Gb	0.11% US46514Y8A80
Halseypoint Clo Ltd Series 20 2A Class Br 200737 Abs	0.11% US40638TAN28
Ir233222 Ccp Long Irs Baa Usd 310327 Rfxd 3.851134 Pfltsofr	0.11% DU0IR2332223
Canada Government 011248 2.75 Gb	0.11% CA135087D358
Mars Inc 010332 5.00 Cb	0.11% US571676AZ85
Aib Group Plc 300531 2.875 Cb	0.11% XS2230399441
Netflix Inc 151129 5.375 Cb	0.11% US64110LAU08
Buy Usd:Sell Thb 18/06/2025	0.11% USDTHB25169B
Harvest Us Clo Sr 24 1A Class D 180437 Abs	0.11% US41755WAJ99
France Republic Of Government 250566 1.75 Gb	0.11% FR0013154028
Corebridge Global Funding 240629 5.20 Cb	0.11% US00138CBA53
Bmo 20245C7 A3 151157 Abs	0.11% US09660WAU53
Tikehau Us Clo Iii R Ltd Series 22 2A Class C1r 200136 Abs	0.11% US88676NAW74
Hy 2025Sprl D 130140 Abs	0.11% US44855PAG37
Gnmai 30 Year Single Family 201049 3.00 Mbs Pool Ma6218	0.11% US36179U4B51
Gxo Logistics 060529 6.25 Cb	0.11% US36262GAF81
Campbell Soup Co 210329 5.20 Cb	0.11% US134429BN85
Jp Morgan Mortgage Trust Sr 24 1 Cl A4 250654 Abs	0.11% US46657PAD50
Ctigroup Inc 080426 3.106 Cb	0.11% US172967MQ12
Ford Motor Credit Company Llc 050327 5.80 Cb	0.11% US345397D831
Bx Commercial Mortgage Tr Sr 24 Airc Cl A 150839 Abs	0.10% US12433CAA36
Bx Commercial Mortgage Trust Se 24 XI5 Cl A 150339 Abs	0.10% US05612GAA13
Indonesia Government 150730 6.50 Gb	0.10% IDG000024605
Credit Suisse Group Ag 120129 3.869 Cb	0.10% US225401AF50
Korea Republic Of Government 100629 1.875 Gb	0.10% KR103502G966
Informa Plc 231030 3.25 Cb	0.10% XS2919102207
T-Mobile Usa Inc 150430 3.875 Cb	0.10% US87264ABF12
Fnma 30 Year Conventional 011250 3.0 Mbs Pool No Sd7531	0.10% US3132DVLL70
Morgan Stanley Capital I Trust Ser 21 L5 Cls A4 150431 Abs	0.10% US61691YAJ01
Huntington Bancshares 150131 Frn	0.10% US446150BE30
Gs Mortgage Securities Trust Ser 2017 Gs7 Clas A4 120850 Abs	0.10% US36254CAV28
Huntington Bancshares Inc 210829 6.208 Cb	0.10% US446150BC73
Motability Operations Group Plc 170130 4.00 Cb	0.10% XS2838537566
Coventry Bldg Society 291029 3.13 Cb	0.10% XS2925933413
Great Wolf Trust Series 24 Wolf Class B 150339 Abs	0.10% US39152MAC91
Cas Sr 2024R06 Cl 1M2 250944 Abs	0.10% US20755RAC97
Fnma 30 Year Conventional 010352 2.00 Mbs Pool No Qd8103	0.10% US3133B6AC41
Raiffeisen Bank International Ag 270128 5.75 Cb	0.10% XS2547936984
Celanese Us Holdings Llc 150729 6.33 Cb	0.10% US15089QAN43
Fannie Mae Cas Se 21 R03 Cl 1M2 251241 Abs	0.10% US20754AAB98
Bnp Paribas Sa 130127 1.323 Cb	0.10% US09659W2N34
Informa Plc 231027 3.00 Cb	0.10% XS2919101498
Credit Agricole Cib London Branch 260127 1.247 Cb	0.10% US22535WAH07
Hyundai Capital America 170926 1.65 Cb	0.10% US44891ABZ93
Cargill Inc 240430 3.875 Cb	0.10% XS2610788569
Credit Suisse Group Ag 010329 7.75 Cb	0.10% CH1214797172
Banco Santander Sa 220429 3.875 Cb	0.10% XS2806471368

International Flavors And Fragrances Inc 011130 2.30 Cb	0.10% US459506AQ49
Cx003151 Ccp Sell Cdx Usd 200629 Cdx.Na.Ig.42.V1 Baa	0.10% DU0CX0031513
Arese 21X B 150438 Abs	0.09% XS2988590688
Bank Series 22 Bnk40 Class A4 150364 Abs	0.09% US06541LBG05
Gcat Sr 21 Nqm5 Class A2 260766 Abs	0.09% US36168KAC18
Spain Kingdom Of Government 300766 3.45 Gb	0.09% ES00000128E2
Fnma 30Year Convention 011148 5.00 Mbs Pool No Bm5538	0.09% US3140JAE186
Us 5Yr Note 2506 Fut	0.09% DU00USV25067
Ald Sa 220227 3.875 Cb	0.09% FR0014000457
Cooperative Rabobank Ua 311249 4.625 Cb	0.09% XS1877860533
Italy Republic Of Government 011053 4.50 Gb	0.09% IT0005534141
Traton Finance Lux Sa 140128 3.375 Cb	0.09% DE000A3169X8
Quanta Services Inc 090827 4.75 Cb	0.09% US74762EAK82
Paf Spk9 A1a 150133 Abs	0.09% AU3FN0096178
Sumitomo Mitsui Financial Grp Inc 231029 0.632 Cb	0.09% XS2066392452
Ge Capital Uk Funding 180133 5.875 Cb	0.09% XS0340495216
Booking Holdings Inc 010329 3.50 Cb	0.09% XS2776511060
Barclays Plc 151225 6.125 Cb	0.09% US06738EBN40
Sdart 20251 A2 160827 Abs	0.09% US80288DAB29
Energy Transfer Lp 011228 6.10 Cb	0.09% US29273VAS97
Gnma2 Single Family 30 Yr Custom 201151 2.50 Mbs Pool 785764	0.09% US3622ABJH66
Rtx Corp 150129 5.75 Cb	0.09% US75513ECU38
Korea Republic Of Government 101229 1.375 Gb	0.09% KR103502G9C8
Hungary 220528 6.125 Gb	0.09% XS2574267188
Fnma 30 Year Conventional 011152 6.0 Mbs Pool Cb5142	0.09% US3140QQWC54
Netherlands Kingdom Of Government 150734 2.5 Gb	0.09% NL0015001XZ6
Societe Generale Sa 141226 1.488 Cb	0.09% US83368RAZ55
Romania 240335 5.75 Gb	0.09% XS2908633683
Irish Government 181032 0.35 Gb	0.09% IE00BMD03128
Ubs Group Ag 080230 5.428 Cb	0.09% US902613BJ61
Buy Usd:Sell Ils 06/05/2025	0.09% USDILS25126B
Banco Santander Sr 140328 5.552 Cb	0.08% US05964HBA23
Mexico United Mexican States Government 070536 6.00 Gb	0.08% US91087BAZ31
Danske Bank A S 010428 4.298 Cb	0.08% US23636ABC45
Kref Ltd Series 21 FI2 Class A 150239 Abs	0.08% US48275RAA59
Futures Margin-JPY	0.08% FUTMJPY
Glencore Funding Llc 120329 4.875 Cb	0.08% US378272AV04
Portugal Republic Of Government 150629 1.95 Gb	0.08% PTOTEXOE0024
Dp World Crescent Ltd 180729 3.875 Cb	0.08% XS2026710553
Fnma 30 Year Convention 011152 6.00 Mbs Pool No Cb5143	0.08% US3140QQWD38
Mexico United Mexican States Government 090235 6.35 Gb	0.08% US91087BAV27
E On International Finance Bv 070632 6.375 Cb	0.08% XS0148579666
Barclays Plc 100930 Frn	0.08% US06738ECU73
Banco Santander Sa 230228 3.80 Cb	0.08% US05964HAF29
Indonesia Republic Of Government 150231 6.50 Gb	0.08% IDG000015207
Wells Fargo Commercial Mortgage Ser 21 C59 Cls A5 150454 Abs	0.08% US95003CAI99
Bank5 Sr 24 5Yr11 Cl As 151157 Abs	0.08% US06644WBL19
Us Bancorp 230130 5.384 Cb	0.08% US91159HJQ48
Gnma Ii 30 Year Single Family 201248 4.50 Mbs Pool Ma5652	0.08% US36179UHS40
Enbridge Inc 080333 5.70 Cb	0.08% US29250NBR52
Imcd Nv 300430 3.625 Cb	0.08% XS2884003778
Raizen Fuels Finance 250237 6.70 Cb	0.08% US75102XAE67
Dte Energy Co 010727 4.95 Cb	0.08% US233331BM83
Verus 2024Inv2 A1 260869 Abs	0.08% US92540NAA19
State Street	0.08% USSSCOLL
Occidental Petroleum Corp 150727 8.50 Cb	0.08% US674599DZ54

Virgin Money 081228 11.00 Cb	0.08%	XS2718145779
Credit Suisse Group Ag 240627 1.00 Cb	0.08%	CH0483180946
Royalty Pharma Plc 020934 5.40 Cb	0.08%	US78081BAR42
Permanent Tsb Group Holdings Plc 300629 6.625 Cb	0.08%	XS2641927574
Us Bancorp 120629 5.775 Cb	0.08%	US91159HJM34
Warnermedia Holdings Inc 150327 3.755 Cb	0.08%	US55903VBA08
Bank5 Series 23 5Yr4 Class A3 151256 Abs	0.08%	US06211FAV04
Hungary Government 260336 5.50 Gb	0.08%	XS2744128369
Jpmcc 2021410T A 050342 Abs	0.08%	US46652WAA18
Ir224546 Ccp Long Irs Baa Usd 171033 Rfxd 4.28 Pflt Sofra	0.08%	DU0IR2245466
Obx Trust Sr 21 Nqm2 Cl A2 250561 Abs	0.08%	US670857AB76
Hyundai Auto Receivables Trust Sr 23 C Cl A2a 150127 Abs	0.08%	US44918CAB81
Versus Securitization Trust Sr 24 Inv1 Cl A2 250369 Abs	0.08%	US92540FAB67
Jpmcc Sr 2024Omni Cl A 051039 Abs	0.07%	US46593JAA25
Barclays Plc 150625 7.125 Cb	0.07%	XS1998799792
Csail Commercial Mtge Trust Sr 21 C20 Class A3 170354 Abs	0.07%	US22945EAU55
Barclays Plc 080830 4.918 Cb	0.07%	XS2662538425
Lloyds Banking Group Plc 270625 Frn	0.07%	XS1043545059
Texas 2025Twr C 150442 Abs	0.07%	US88231WAE57
Apidos Clo Xv Sr 13 15A Class A1rr 210431 Abs	0.07%	US03764QBC50
Royal Bank Of Scotland Group Plc 290626 6.00 Cb	0.07%	US780097BQ34
Volkswagen Bank Gmbh 030528 4.375 Cb	0.07%	XS2617456582
Fnma 30 Year Conventional 010152 2.00 Mbs Pool Sd8188	0.07%	US3132DWCZ41
Jp Morgan Mortgage Trust Ser 24 5 Cl A6 251154 Abs	0.07%	US46658RAF55
Electricite De France Sa 210928 4.50 Cb	0.07%	US268317AU88
Santander Uk Group Holdings Plc 210826 1.532 Cb	0.07%	US80281LAM72
Electricite De France Sa 180731 5.875 Cb	0.07%	XS0132424614
3650R Commercial Mortgage Trust Sr 21 Pf1 Cl As 151154 Abs	0.07%	US88581EAH45
Discovery Communications Llc 200328 3.95 Cb	0.07%	US25470DAR08
Nisource Inc 010729 5.20 Cb	0.07%	US65473PAS48
Hungary 210951 3.125 Cb	0.07%	XS2388586583
Voya 20191A A1r 151037 Abs	0.07%	US92917NAW83
Aomt Series 21 3 Class A1 250566 Abs	0.07%	US03465EAA91
Jp Morgan Mortgage Trust Ser 24 4 Class A5a 251054 Abs	0.07%	US46657WAH16
General Motors Financial Company Inc 090427 5.00 Cb	0.07%	US37045XDW39
Amgen Inc 020328 5.15 Cb	0.07%	US031162DP23
Fnma 30 Year Conventional 011151 2.50 Mbs Pool Cb2045	0.07%	US3140QMHX52
Exelon Corp 150329 5.15 Cb	0.07%	US30161NBM20
Poland Republic Of Government 180354 5.50 Gb	0.07%	US731011AZ55
T-Mobile Usa Inc 150427 3.75 Cb	0.07%	US87264ABD63
Natwest Group Plc 100825 8.00 Cb	0.07%	US780099CK11
Ally Financial Inc 151127 7.10 Cb	0.07%	US02005NBR08
Hyatt Hotels Corp 300634 5.50 Cb	0.07%	US448579AS18
Netherlands Kingdom Of The Government 150154 2.00 Gb	0.07%	NL00150012X2
Raiffeisen Bank Intl 180232 Frn	0.07%	XS3004031822
SAU Di Arabia Kingdom Of Government 221030 3.25 Gb	0.07%	XS2159975700
Saudi International Bond 180733 4.875 Gb	0.07%	XS2577135127
Logicor Financing Sarl 170130 1.625 Cb	0.07%	XS2431318802
Bank Series 17 Bnk6 Class A4 150760 Abs	0.07%	US060352AE10
Poland Republic Of Government 180934 5.125 Gb	0.07%	US731011AY80
Bmo Mortgage Trust Series 24 5C5 Class As 150257 Abs	0.07%	US05593RAF91
Wells Fargo Commercial Mor Tru Ser 24 C63 Cl As 150857 Abs	0.06%	US94990FAH47
Solventum Corp 250227 5.45 Cb	0.06%	US83444MAN11
Jpmmt 2022Dsc1 A3 250163 Abs	0.06%	US46656AAC18
Bank5 Series 24 5Yr10 Class As 151057 Abs	0.06%	US06604AAM62
Credit Suisse Ag New York Branch 090425 2.95 Cb	0.06%	US22550L2C42

Truist Financial Corp 050832 Frn	0.06% US89788MAT99
Venture Cdo Ltd Series 19 36A Class D 200432 Abs	0.06% US92332LAF67
Freddie Mac Stacr Series 24 Hqa1 Class M2 250344 Abs	0.06% US35564NCA90
Petronas Capital Ltd 030131 4.95 Cb	0.06% USY68856BD76
Ir228525 Ccp Short Ois Baa Jpy 020834 Pfxd 1.295 Rflt Tonar	0.06% DU0IR2285256
Oracle Corp 091132 6.25 Cb	0.06% US68389XCJ28
Meiji Yasuda Life Insura 110954 Frn	0.06% US585270AD32
Ir230359 Ccp Short Irs Baa Eur 201127 Pfxd 2.18 Rflt 6Eubo	0.06% DU0IR2303596
Cadence Design Sys Inc 100929 4.30 Cb	0.06% US127387AN80
Citigroup Inc 240728 3.668 Cb	0.06% US172967LP48
Ubs Group Ag 020626 3.875 Cb	0.06% US902613AG32
Petronas Capital Ltd 030435 5.34 Cb	0.06% USY68856BE59
Stacr 2024Dna3 A1 251044 Abs	0.06% US35564NEY58
Imcd Nv 180928 4.875 Cb	0.06% XS2677668357
Standard Chartered C	0.06% USSCCOLL
Usd Ms Tbcc	0.06% USMSTBC
Abbvie Inc 211129 3.20 Cb	0.06% US00287YBX67
Broadcom Inc 151135 3.137 Cb	0.06% US11135FBP53
Singapore Republic Of Govt 010933 3.375 Gb	0.06% SG3261987691
Penske Truck Leasing Co Lp 010729 5.25 Cb	0.06% US709599CA09
Korea Hydro And Nuclear Power Co Ltd 270727 4.25 Cb	0.06% USY4899GFA68
Natwest Group Plc 300928 5.516 Cb	0.06% US639057AF59
Ir226588 Ccp Short Irs Baa Eur 250144 Rflt 6Eubo Pfxd 2.5	0.06% DU0IR2265886
National Grid Plc 200128 0.163 Cb	0.06% XS2289408440
Diamondback Energy Inc 150333 6.25 Cb	0.06% US25278XAV10
Eart 20251A A3 150828 Abs	0.06% US30167MAC10
Jpmmt 20241 A5 250654 Abs	0.06% US46657PAG81
Air Lease Corp 150126 2.875 Cb	0.06% US00914AAJ16
Energy Transfer Lp 150228 5.55 Cb 011230 6.40 Cb	0.06% US29273VAT70
Netherlands Kingdom Of The Government 150138 0.00 Gb	0.06% NL0015000B11
Netherlands Kingdom Of (Government) 150142 3.75 Gb	0.06% NL0009446418
Versus Securitization Trust Sr 24 Inv1 Cl A1 250369 Abs	0.06% US92540FAA84
Citigroup Inc 310331 4.412 Cb	0.06% US172967MP39
Singapore Republic Of Government 010528 2.625 Gb	0.06% SG31B7000002
Logicor Financing Sarl 150727 1.625 Cb	0.05% XS2027364327
Caixabank Sa 180129 6.208 Cb	0.05% US12803RAA23
Jp Morgan Mortgage Trust Sr 21 6 Class A3 251051 Abs	0.05% US46653PAC14
Fnma 30 Year Conventional 011151 2.50 Mbs Pool Fm9492	0.05% US3140XDRN88
Wells Fargo And Co 230130 5.198 Cb	0.05% US95000U3J01
Syngenta Finance Nv 240425 4.892 Cb	0.05% US87164KAG94
Pinewood Finco Plc 300925 3.25 Cb	0.05% XS2052466815
Realty Income Corp 011125 4.625 Cb	0.05% US756109BE34
Diamondback Energy Inc 180434 5.40 Cb	0.05% US25278XAZ24
Tpg 2024Wlsc B 151129 Abs	0.05% US872973AG72
Connecticut Avenue Securities Ser 24 R03 Cl 2M2 250344 Abs	0.05% US207941AB18
Fannie Mae Cas Series 24 R04 Cl 1M2 250544 Abs	0.05% US20753GAC50
Credit Agricole Sa London Branch 160626 1.907 Cb	0.05% US22535WAG24
Israel State Of Government 300432 1.3 Gb	0.05% IL0011806606
ANZ NZ Ltd 220730 2.95 CB	0.05% US052528AL09
Qatar Petroleum 120741 3.125 Gb	0.05% XS2359548935
United Kingdom Of Great Britain And Northern 310753 1.50 Gb	0.05% GB00BM8Z2V59
Volkswagen Financial Services Nv 050726 1.125 Cb	0.05% XS2360602929
Gnma Ii 30 Year Single Family 201251 2.50 Mbs Pool 785788	0.05% US3622ABE995
Gnma Ii 30 Year Single Family 201148 5.00 Mbs Pool Ma5597	0.05% US36179UGE64
Constellation Software Inc 160229 5.158 Cb	0.05% US21037XAC48

Fannie Mae Trust Ser 23 R03 Cl 2M2 250443 Abs	0.05% US20753AAA25
Permanent Tsb Group Holdings Plc 100730 4.25 Cb	0.05% XS2797546624
Ford Credit Auto Owner Trust Sr 23 C Cl A2a 150926 Abs	0.05% US344940AB77
Raizen Fuels Finance 050354 6.95 Cb	0.05% US75102XAC02
Towd Point Mortgage Trust Sr 20 1 Cl A2a 250160 Abs	0.05% US89178WBB37
Thailand Kingdom Of Government 200631 3.65 Gb	0.05% TH0623A3B608
Steel Dynamics Inc 151027 1.65 Cb	0.05% US858119BN92
Versus Securitization Trust Se 23 8 Cl A2 251268 Abs	0.05% US92540DAB10
Sumitomo Mitsui Trust Bank Ltd 090328 5.50 Cb	0.05% US86563VBH15
Marriott International Inc 151027 5.00 Cb	0.05% US571903BJ14
Ubs Collateral A/C	0.05% USUBCOLL
General Motors Financial Company Inc 100626 1.50 Cb	0.05% US37045XDK90
Nissan Auto Receivables Owner Trust Sr 23 B Cl A3 150328 Abs	0.05% US65480MAD56
Us Bancorp 230730 5.10 Cb	0.05% US91159HJS04
Abu Dhabi Crude Oil Pipeline Llc 021147 4.60 Sinking Fund	0.05% XS1709535097
Fannie Mae Cas Series 24 R01 Class 1M2 250144 Abs	0.05% US20753UAB61
Ontario Province Of 020641 4.65 Gb	0.05% CA683234B984
Gnma Ii 30 Year Single Family 200549 4.00 Mbs Pool G2 Ma5931	0.05% US36179USU78
Kroge Co 150934 5.00 Cb	0.05% US501044DV05
Bx Commercial Mortgage Tr Sr 24 XI 4 Cl A 150239 Abs	0.05% US05611VAA98
Philippines Republic Of The Government 290932 3.556 Gb	0.05% US718286CR66
Virgin Money Uk Plc 180328 4.00 Cb	0.04% XS2757511113
Fidelity National Information Services Inc 031225 0.625 Cb	0.04% XS2085608326
Caixabank Sa 181126 0.375 Cb	0.04% XS2258971071
Jp Morgan Mortgage Trust Ser 23 He3 Class A1 250554 Abs	0.04% US465985AA77
Volksbank Wien Ag 230326 0.875 Cb	0.04% AT000B122080
Bp Capital Markets Plc 030728 1.594 Cb	0.04% XS1851278777
Santander Uk Group Holdings Plc 100129 6.534 Cb	0.04% US80281LAT26
Republic Of Indonesia 110133 4.85 Gb	0.04% US455780DR40
Ireland Government 181030 0.20 Gb	0.04% IE00BKFVC899
Nnn Reit Inc 5.60 151033 Cb	0.04% US637417AS53
Prosus Nv 080251 3.832 Cb	0.04% USN7163RAQ67
Ir232875 Ccp Long Irs Baa Krw 170935 Rfxd 3.75 Pflt 3Ksda	0.04% DU0IR2328759
Preston Ridge Partners Mortg Ser 23 Nqm3 Class A2 251168 Abs	0.04% US69380TAB70
Orix Corp 010628 4.477 Cb	0.04% XS2583644146
Shinhan Bank 120428 4.50 Cb	0.04% US82460EAV20
Gnma Ii 30 Year Single Family 200119 5.00 Mbs Pool No Ma5712	0.04% US36179UKZ48
American Homes 4 Rent 150734 5.50 Cb	0.04% US02666TAH05
Dp World Crescent Ltd 260928 4.848 Cb	0.04% XS1883963990
Deutsche Bank Ag 191130 1.75 Cb	0.04% DE000DL19VS4
Benchmark Mortgage Trust Se 23 V3 Cl A3 150756 Abs	0.04% US08163VAC19
Ing Groep Nv 280328 4.017 Cb	0.04% US456837BB82
Humana Inc 150431 5.375 Cb	0.04% US444859CA81
Panama Republic Of Government 310136 6.875 Gb	0.04% US698299BW36
Indonesia Republic Of Government 150432 6.375 Gb	0.04% IDG000018706
Asb Bank Limited 160429 3.19 Cb	0.04% XS2919279633
Saudi Arabian Oil Co 170754 5.75 Gb	0.04% XS2861551898
Vale Overseas Limited 280654 6.40 Cb	0.04% US91911TAS24
Gm Financial Securitized Ser 23 4 Class A2a 161126 Abs	0.04% US379930AB67
Enbridge Inc 151128 6.00 Cb	0.04% US29250NBX21
Indonesia Republic Of Government 150638 7.125 Gb	0.04% IDG000021809
Take Two Interactive Software Inc 120629 5.40 Cb	0.04% US874054AM15
Freddie Mac Structured Agency Se 19 Hqa2 Cl M2 250449 Abs	0.04% US35564MAH88

Cheniere Corpus Christi Holdings Llc 300627 5.125 Cb	0.04% US16412XAG07
United Kingdom Of Great Britain And Northern 220768 3.50 Gb	0.04% GB00BBJNQY21
Mt Bank Corporation 160129 Frn	0.04% US55261FAU84
Synopsys Inc 010435 5.15 Cb	0.04% US871607AE70
Logicor Financing Sarl 180729 4.25 Cb	0.04% XS2860968085
Connecticut Avenue Securities Ser 24 R05 Cl 2M2 250744 Abs	0.04% US20754XAC74
Blackstone Property Partners EUROpe Holdings 120329 1.75 Cb	0.04% XS2051670300
Ir232946 Ccp Short Irs Baa Eur 180675 Rflt 6Eubo Pfxd 2	0.04% DU0IR2329468
Qatar Petroleum 120731 2.25 Gb	0.04% XS2357494322
Cx003288 Ccp Sell Cdx Eur 200630 Itraxx Europe 1% Baa	0.04% DU0CX0032883
Aviation Capital Group Llc 300126 1.95 Cb	0.04% US05369AAK79
Macquarie Group Ltd 120127 1.34 Cb	0.04% US55608JAR95
Galaxy Pipeline Assets Bidco Ltd 310336 2.625 Cb	0.04% XS2249741245
Mexico City Airport Trust 310747 5.50 Cb	0.03% USP6629MAD40
Mexico City Airport Trust 310747 5.50 Cb	0.03% US59284MAD65
Permanent Tsb Group 250428 6.625 Cb	0.03% XS2611221032
Total Sa 291249 3.369 Cb	0.03% XS1501166869
Wells Fargo Co 301030 2.879 Cb	0.03% US95000U2G70
Blackstone Property Partners Europe Holdings 291029 3.625 Cb	0.03% XS2471770862
Ir233007 Ccp Short Ois Baa Jpy 180627 Pfxd 0.5 Rflt Tonar	0.03% DU0IR2330078
Deutsche Bank Ag 180129 6.72 Cb	0.03% US251526CS67
Dell International Llc 011029 5.30 Cb	0.03% US24703TAG13
Bank Of America Corp 220432 2.687 Cb	0.03% US06051GJT76
Banks Series 24 5Yr8 Cl C 150857 Abs	0.03% US065923BR47
Williams Companies Inc 150331 2.60 Cb	0.03% US969457BY52
Colt Funding Llc Sr 24 Inv1 Cl A2 251268 Abs	0.03% US12672RAB87
Anheuser Busch Inbev Worldwide Inc 230129 4.75 Cb	0.03% US035240AQ30
T Mobile Usa Inc 150425 3.50 Cb	0.03% US87264ABB08
Dowdupont Inc 151125 4.493 Cb	0.03% US26078JAC45
Dollar Tree Inc 150525 4.00 Cb	0.03% US256746AG33
Cigna Corp 151028 4.375 Cb	0.03% US125523AH38
Deutsche Telekom International Finance 150630 8.75 Cb	0.03% US25156PAC77
Galaxy Pipeline Assets Bidco Ltd 310334 2.16 Cb	0.03% XS2300185613
Deutsche Bank Ag New York Branch 241126 2.129 Cb	0.03% US251526CE71
International Flavors And Fragrances Inc 011025 1.23 Cb	0.03% US459506AN18
Dell International Llc 150626 6.02 Cb	0.03% US24703TAD81
Mfra Trust Series 23 Nqm4 Class A2 251268 Abs	0.03% US55286LAB80
Sempra Energy 010228 3.40 Cb	0.03% US816851BG34
Mexico United Mexican States Government 201136 10.00 Gb	0.03% MX0MGO0000B2
Ir222559 Ccp Short Irs Baa Eur 170553 Pfxd 2.0 Rflt 6Eubo	0.03% DU0IR2225591
Galaxy Pipeline Assets 300940 Sf	0.03% XS2300197030
Fnma 30 Year Conventional 010951 2.50 Mbs Pool Fm8779	0.03% US3140XCXH63
Cbre Services Inc 010429 5.50 Cb	0.03% US12505BAH33
Aercap Ireland Capital Dac 291028 3.00 Cb	0.03% US00774MAW55
Romania Government 250232 6.70 Gb	0.03% RO07A2H5YIN8
British Columbia Province Of 180642 4.30 Cb	0.03% CA1107098Y17
Quebec Province Of 011243 4.25 Gb	0.03% CA74814ZEK53
Oracle Corp 091152 6.9 Cb	0.03% US68389XCK90
Spain Kingdom Of Government 311030 1.25 Gb	0.03% ES0000012G34
Charter Communications Operating Llc 230725 4.908 Cb	0.03% US161175AY09
Realty Income Corp 150328 2.10 Cb	0.03% US756109CA03
Msci Inc 010930 3.625 Cb	0.03% US55354GAK67

Romania Government 150648 5.125 Gb	0.03% XS1837994794
Mercedes Benz Auto Receivables Ser 23 2 Cl A2 161126 Abs	0.03% US58769FAB13
Pennsylvania Higher Educatio Series 16 1A Class A 250965 Abs	0.03% US69343FAA57
Duquesne Light Holdings Inc 011030 2.532 Cb	0.03% US266233AH80
Israel State Of Government 310327 2.00 Gb	0.03% IL0011393449
Celanese Us Holdings Llc 151130 6.55 Cb	0.03% US15089QAX25
Bank Of America Auto Trust Series 23 2A Class A2 170826 Abs	0.03% US06054YAB39
Choice Hotels International Inc 150131 3.70 Cb	0.03% US169905AG19
Mexico United Mexican States Government 240561 3.771 Gb	0.03% US91087BAN01
Nxp Bv 110531 2.50 Cb	0.03% US62954HBA59
Cvs Health Corp 250338 4.78 Cb	0.03% US126650CY46
Truist Financial Corp 080627 6.047 Cb	0.03% US89788MAN20
Otis Worldwide Corp 160828 5.25 Cb	0.03% US68902VAP22
Enel Spa 080627 1.375 Cb	0.03% XS2312744217
Volkswagen Financial Services Nv 130427 3.25 Cb	0.03% XS2468855593
Amgen Inc 020333 5.25 Cb	0.03% US031162DR88
T Mobile Usa Inc 010228 4.75 Cb	0.03% US87264AAV70
Connecticut Avenue Securities Se 23 R05 Cl 1M2 250643 Abs	0.03% US207942AB90
Gnma 11 30 Year Single Family 200249 4.00 Mbs Pool No Ma5763	0.03% US36179UML34
Crown Castle International Corp 010927 3.65 Cb	0.03% US22822VAH42
Connecticut Avenue Securities Ser 24 R05 Cl 2M1 250744 Abs	0.03% US20754XAB91
Citibank Colat	0.03% USCTCOLL
Macquarie Group Ltd 281128 3.763 Cb	0.02% US55608JAK43
Raiffeisen Bank International Ag 150928 6.00 Cb	0.02% XS2682093526
Hca Inc 150329 3.375 Cb	0.02% US404119CJ66
Bank Of Ireland Group Plc 010333 6.75 Cb	0.02% XS2561182622
Tesco Corporate Treasury Services Plc 021128 1.875 Cb	0.02% XS2403381069
Spain Kingdom Of Government 300743 3.45 Gb	0.02% ES0000012K95
Solvay Sa 030428 3.875 Cb	0.02% BE6350791073
Brenntag Finance Bv 240428 3.75 Cb	0.02% XS2802928775
Gnma Ii 30 Year Single Family 200951 2.50 Mbs Pool 785622	0.02% US3622ABD336
Belgium Kingdom Of Government 220657 2.25 Gb	0.02% BE0000343526
Jpy Boa Ccp	0.02% JPYBACCP
Bank Of America Corp 290431 2.592 Cb	0.02% US06051GJB68
Fannie Mae Series 21 R01 Class 1M2 251041 Abs	0.02% US20754RAB24
Fnma 30 Year Conventional 010351 2.50 Mbs Pool Br6352	0.02% US3140L5BW58
General Mills Inc 231030 3.65 Cb	0.02% XS2809270072
Banco Santander Sa 020429 Frn	0.02% XS2908735504
Bpce Sa 260427 1.75 Cb	0.02% FR0014009YD9
Wintershall Dea Finance Bv 250925 0.84 Cb	0.02% XS2054209833
Becton Dickinson And Co 130825 0.034 Cb	0.02% XS2375836553
Connecticut Avenue Securi Trust Se 22 R05 Cl 2M2 250442 Abs	0.02% US20754DAB38
General Motors Financial Company Inc 260226 0.85 Cb	0.02% XS2125145867
Boa Cad Ccp	0.02% CADBACCP
Caixabank Sa 210128 0.625 Cb	0.02% XS2434702424
Gnma 11 30 Year Single Family 200149 4.50 Mbs Pool No Ma5711	0.02% US36179UKY72
Energy Transfer Operating Lp 150429 5.25 Cb	0.02% US29278NAG88
Thailand Kingdom Of Government 170628 2.65 Gb	0.02% TH0623038609
Us 10Yr Note 2506 F	0.02% DU000USX25063
Constellation Brands Inc 151128 4.65 Cb	0.02% US21036PBC14
Isle Of Man 140951 1.625 Cb	0.02% XS2384582263
Malaysia Government 050734 3.828 Gb	0.02% MYBMS1900047
Sunoco Logistics Partners Operations Lp 011027 4.00 Cb	0.02% US86765BAU35

Kilroy Realty Lp 150136 6.25 Cb	0.02% US49427RAS13
Santander Drive Auto Receivab Ser 23 6 Class A2 170527 Abs	0.02% US80287DAB38
Oracle Corp 250351 3.95 Cb	0.02% US68389XCA19
Romania Republic Of Government 270227 3.00 Gb	0.02% XS2434895988
Boa Eur Ccp	0.02% EURBACCP
Ginnie Mae Remic Trust Series 20 146 Class Ki 201050 Abs	0.02% US38382KVBX89
Sunnova Hestia Issuer Llc Sr 23 Grid1 Cl 1A 201250 Abs	0.02% US86746BAA17
Gnma li 30 Year Single Family 201048 5.00 Mbs Pool No Ma5530	0.02% US36179UEB44
Thailand Kingdom Of Government 171228 2.875 Gb	0.02% TH0623038C04
Fnma 30 Year Conventional 011150 2.50 Mbs Pool Sd1384	0.02% US3132DNRD74
Freddie Mac Se 4998 Cl Gi 250850 Abs	0.02% US3137FVA932
Benchmark 2018 B1 Mortgage Trust Se 2018 B1 Cl D 150151 Abs	0.02% US08162PAG63
Can 10Yr Bnd 2506 Fu	0.02% DU00CGX25066
Ginnie Mae Remic Trust Series 2019 151 Class Ia 201249 Abs	0.02% US38382BBF94
Micron Technology Inc 011129 6.75 Cb	0.02% US595112BV48
Boa Nzd Ccp	0.02% NZBOACCP
Austria Republic Of Government 20092117 2.10 Gb	0.02% AT0000A1XML2
Ops08786a Swption Eur 080327 Call Strike 2.25 Bnp	0.02% DUOPS08786A5
Mfa 2020-Nqm1 Trust Series 20 Nqm1 Class A3 250849 Abs	0.02% US552754AC79
Huntington Bancshares 181139 Frn	0.02% US446150BF05
Romania Government 140251 4.00 Gb	0.02% XS2201851685
Workday Inc 010429 3.70 Cb	0.02% US98138HAH49
Marriott International Inc 150529 4.875 Cb	0.02% US571903BP73
Us 30Y Bond 2506 Fut	0.01% DU00USB25069
Gnma li 30 Year Single Family 200349 5.0 Mbs Pool No Ma5819	0.01% US36179UPC08
Mxn Boa Ccp	0.01% MXNBACCP
Autonation Inc 010828 1.95 Cb	0.01% US05329WAR34
Nelnet Student Loan Tr Ser 2012 5A Class A 271036 Abs	0.01% US64033BAA08
Buy Usd:Sell Eur 01/04/2025	0.01% USDEUR25091B
Romania Government 280150 3.375 Gb	0.01% XS2109813142
Thailand Kingdom Of Government 170633 3.35 Gb	0.01% TH062303D603
Versus Securitization Trust Ser 21 8 Class A1 251166 Abs	0.01% US92538GAA04
Romania Government 170133 7.125 Gb	0.01% XS2571923007
Gnma li 30 Year Single Family 200848 5.00 Mbs Pool Ma5400	0.01% US36179T7M16
International Flavors And Fragrances Inc 151027 1.832 Cb	0.01% US459506AP65
Thailand Kingdom Of Government 170643 3.45 Gb	0.01% TH0623A3N603
Connecticut Avenue Securi Trust Se 22 R05 Cl 2M1 250442 Abs	0.01% US20754DAA54
Ir232476 Ccp Long Ois Baa Inr 190328 Rfxd 6 Pflt Mibor	0.01% DU0IR2324766
Carrier Global Corp 150227 2.493 Cb	0.01% US14448CAP95
American Homes 4 Rent Lp 150731 2.375 Cb	0.01% US02666TAC18
Austria Republic Of Government 300620 0.85 Gb	0.01% AT0000A2HLC4
Romania Government 300134 6.375 Gb	0.01% XS2756521303
Freddie Mac Stacr Remic Trust Ser 21 Dnas Cl M2 250134 Abs	0.01% US35564KHE29
Fnma 30 Year Conventional 010251 2.50 Mbs Pool Fs2772	0.01% US3140XJCJ02
Ops08401a Swption Eur 111126 Call Strike 2 Bnp	0.01% DUOPS08401A1
Ir227722 Ccp Long Irs Baa Eur 140528 Rfxd 2.5 Pflt 6Eubo	0.01% DU0IR2277220
Outstanding Settlement Receipts - EUR	0.01% OSRECEUR
Ir233226 Ccp Long Irs Baa Usd 310327 Rfxd 3.851234 Pflt Sofr	0.01% DU0IR2332264

Ir233291 Ccp Long Ois Baa Cad 180627 Rfxd 3 Pflt 1Cdor	0.01% DU0IR2332918
Ops08801a Swption Eur 080925 Call Strike 2.2 Bnp	0.01% DUOPS08801A2
Ops08452a Swption Eur 130526 Call Strike 2.05 Bnp	0.01% DUOPS08452A4
Ir232917 Ccp Short Irs Baa Usd 180630 Rflt Sofra Pfxd 3.25	0.01% DU0IR2329179
Dell International Llc 150730 6.20 Cb	0.01% US24703TAH95
Ir233061 Ccp Long Irs Baa Nzd 180635 Rfxd 4.25 Pflt 3Zbsw	0.01% DU0IR2330615
Ir232935 Ccp Short Irs Baa Eur 180632 Pfxd 2.25 Rflt 6Eubo	0.01% DU0IR2329351
Ops08399a Swption Eur 110526 Call Strike 1.95 Bnp	0.01% DUOPS08399A7
Ir233509 Ccp Short Irs Baa Eur 280340 Pfxd 3 Rflt 6Eubo	0.01% DU0IR2335093
Warnermedia Holdings Inc 150329 4.054 Cb	0.00% US55903VBB80
Gnma 30 Year Single Family 201248 5.0 Mbs Pool No Ma5653	0.00% US36179UH623
Ginnie Mae Remic Trust Series 18 154 Class Sq 201148 Abs	0.00% US38381AXB78
Ir233510 Ccp Long Irs Baa Eur 280335 Rfxd 3 Pflt 6Eubo	0.00% DU0IR2335101
Ron Bnp Paribas A/C	0.00% RONBNPP
Us Ult 10Yr 2506 F	0.00% DU00UXY25061
Ir232893 Ccp Long Ois Baa Inr 170927 Rfxd 6 Pflt Mibor	0.00% DU0IR2328932
Ir222104 Ccp Short Irs Baa Usd 190425 Pfxd 3.5 Rflt Sofra	0.00% DU0IR2221046
Ir232871 Ccp Long Irs Baa Mxn 150927 Rfxd 8.25 Pflt 1Mxni	0.00% DU0IR2328718
Federal National Mort Ass Series 2012 153 Class B 250742 Abs	0.00% US3136ABDT75
Ir233404 Ccp Short Irs Baa Eur 190356 Pfxd 2.61 Rflt 6Eubo	0.00% DU0IR2334047
EUR BNP Paribas A/C	0.00% EURBNPP
Ir232934 Ccp Short Irs Baa Eur 180630 Pfxd 2.25 Rflt 6Eubo	0.00% DU0IR2329344
Fhlmc Gold 30 Year 010241 4.00 Mbs Pool G07479	0.00% US3128M9UC41
Cs006915 Ccp Sell Cds Usd 200630 Ice Cd Chile 1% Baa	0.00% DU0CS0069158
Ir232872 Ccp Long Irs Baa Mxn 050935 Rfxd 8.75 Pflt 1Mxni	0.00% DU0IR2328726
Aviva Plc 141136 6.125 Cb	0.00% XS0138717441
Ir233003 Ccp Short Irs Baa Aud 180635 Rflt 6Bbsw Pfxd 4.25	0.00% DU0IR2330037
Government National Mortgage Ser 2015 119 Cl Sn 200845 Abs	0.00% US38379MVJ07
GBP BNP Paribas A/C	0.00% GBPNBPP
Ir232914 Ccp Short Irs Baa Usd 180627 Rflt Sofra Pfxd 3.25	0.00% DU0IR2329146
Ginnie Mae Remic Trust Series 19 01 Class Sn 200149 Abs	0.00% US38381BZG21
Aus 3Yr 2506 Bond Fu	0.00% DU000YT25061
Gnma li 30 Year Single Family 200349 4.5 Mbs Pool Ma5818	0.00% US36179UPB25
Hkd Bnp Paribas A/C	0.00% HKDBNPP
Wells Fargo Mortgage Backed Ser 19 3 Class A1 260749 Abs	0.00% US949831AA92
Gnma li 30 Year Single Family 200545 4.00 Mbs Pool Ma2827	0.00% US36179RD891
Cs006913 Ccp Sell Cds Usd 200630 Ice Cd Philip 1% Baa	0.00% DU0CS0069133
Government National Mrtg Assoc Ser 2016 138 Cl Gi 201046 Abs	0.00% US38376MCG06
Fhlmc Gold 30 Year 010241 4.00 Mbs Pool V80552	0.00% US3132L5TH62
Ir232965 Ccp Short Ois Baa Gbp 180627 Pfxd 3.5 Rflt Sonia	0.00% DU0IR2329658

Ir232876 Ccp Long Irs Baa Pln 170927 Rfxd 4.75 Pflt 6Wibo	0.00% DU0IR2328767
Cx003204 Ccp Sell Cdx Usd 201234 Cdx.Na.Ig.43.V1 1% Baa	0.00% DU0CX0032040
Ir232890 Ccp Short Irs Baa Huf 170927 Rflt 6Hufi Pfxd 6.25	0.00% DU0IR2328908
Ir233025 Ccp Long Ois Baa Chf 180635 Rfxd 0.75 Pflt Saron	0.00% DU0IR2330250
Ice 3Mth 2512 Fut	0.00% GB00J14RQY19
Ir233289 Ccp Long Irs Baa Eur 180627 Rfxd 2.5 Pflt 6Eubo	0.00% DU0IR2332892
Ir232880 Ccp Long Irs Baa Zar 170935 Rfxd 9.25 Pflt 3Zali	0.00% DU0IR2328809
Federal National Mort Ass Series 2012 111 Class B 251042 Abs	0.00% US3136A9EA25
Ir232896 Ccp Long Irs Baa Huf 170935 Rfxd 6.75 Pflt 6Hufi	0.00% DU0IR2328965
Ir233290 Ccp Short Ois Baa Gbp 180627 Pfxd 3.75 Rflt Sonia	0.00% DU0IR2332900
Ir232883 Ccp Long Irs Baa Zar 170927 Rfxd 7.5 Pflt 3Zali	0.00% DU0IR2328833
Ir232882 Ccp Long Irs Baa Thb 170927 Rfxd 1.75 Pflt Thb6m	0.00% DU0IR2328825
Verus Securitization Trust Series 24 3 Class A2 250469 Abs	0.00% US92540MAB19
Government National Mrtg Assoc Ser 2016 138 Cl Di 201046 Abs	0.00% US38376MCC91
Cs006916 Ccp Sell Cds Usd 200630 Ice Cd Peru 1% Baa	0.00% DU0CS0069166
Baa Huf Ccp	0.00% HUFBACCP
Ils Bnp Paribas A/C	0.00% ILSBNPP
Ir232869 Ccp Long Ois Baa Cop 170930 Rfxd 8.75 Pflt Copid	0.00% DU0IR2328692
Ir232933 Ccp Short Irs Baa Eur 180629 Pfxd 2.25 Rflt 6Eubo	0.00% DU0IR2329336
Cs006908 Ccp Sell Cds Usd 200630 Ice Cd Indon 1% Baa	0.00% DU0CS0069083
Ir232866 Ccp Short Ois Baa Cop 170927 Pfxd 8.25 Rflt Copid	0.00% DU0IR2328668
Ir233288 Ccp Short Irs Baa Usd 180627 Pfxd 3.5 Rflt Sofra	0.00% DU0IR2332884
Ir232864 Ccp Long Ois Baa Cop 170935 Rfxd 9.25 Pflt Copid	0.00% DU0IR2328643
Ir233210 Ccp Short Ois Baa Gbp 070937 Pfxd 4.25 Rflt Sonio	0.00% DU0IR2332108
Ir230025 Ccp Long Irs Baa Czk 190335 Rfxd 3.75 Pflt 6Prib	0.00% DU0IR2300253
Obx Trust Series 24 Nqm1 Class A2 261163 Abs	0.00% US67448LAB80
DKK BNP Paribas A/C	0.00% DKKBNPP
Aud 10Yr 2506 Bond F	0.00% DU000XT25063
Baa Hkd Ccp	0.00% HKBOACCP
SGD BNP Paribas A/C	0.00% SGDBNPP
Outstanding Settlement Receipts - CAD	0.00% USDEFFE
ZARBNP Paribas A/C	0.00% ZARBNPP
Idr Bnp Paribas A/C	0.00% IDRBNPP
Government National Mortgage Association 2 150441 3.50 Tba	0.00% US21H0326478
Effect Exposure GBP	0.00% GBPEFFE
KRW BNP Paribas A/C	0.00% KRWBNPP
Effect Exposure AUD	0.00% AUDEFFE
Effect Exposure EUR	0.00% EUREFFE
Elmwood Clo Iii Ltd Ser 23 1A Class A 170436 Abs	0.00% US29001YAA10
Euro Short Btp 2506	0.00% DE000F1B2NE2
Income Due - USD	0.00% INCDUUSD
Japan Government Of 200634 1.10 Gb	0.00% JP1103751Q74
Rub Bnp Paribas A/C	0.00% RUBBNPP

SEK BNP Paribas A/C	0.00% SEKBNPP
Ir232948 Ccp Long Irs Baa Eur 180627 Rfxd 1.75 Pflt Estro	0.00% DU0IR2329484
Effect Exposure Cad	0.00% CADEFFE
CHF BNP Paribas A/C	0.00% CHFBNPP
JPY BNP Paribas A/C	0.00% JPYBNPP
Baa Sgd Ccp	0.00% SGDMMLCCP
Ir224706 Ccp Short Irs Baa Eur 101153 Pfxd 2.5 Rflt 6Eubo	0.00% DU0IR2247066
Ir232878 Ccp Long Irs Baa Krw 170927 Rfxd 2.5 Pflt 3Ksda	0.00% DU0IR2328783
Boa Czk Ccp	0.00% CZBOACCP
Ir233049 Ccp Short Irs Baa Nok 180635 Pfxd 4 Rflt 6Nibo	0.00% DU0IR2330490
Ops08757a Swption Eur 070425 Put Strike 2.751 Baa	0.00% DUOPS08757A6
Pln Boa Ccp	0.00% PLNBACCP
Ir232895 Ccp Short Irs Baa Czk 170927 Rflt 6Prib Pfxd 3.5	0.00% DU0IR2328957
Ir232877 Ccp Short Irs Baa Pln 170935 Rflt 6Wibo Pfxd 5	0.00% DU0IR2328775
Ops08766a Swption Usd 070425 Put Strike 3.854 Ms	0.00% DUOPS08766A7
Ir232862 Ccp Short Irs Baa Clp 170935 Pfxd 5.75 Rflt Clpid	0.00% DU0IR2328627
Ir232868 Ccp Short Irs Baa Clp 170927 Pfxd 5.5 Rflt Clpid	0.00% DU0IR2328684
Ops08816a Swption Eur 140425 Put Strike 2.723 Jpm	0.00% DUOPS08816A0
Cs006911 Ccp Buy Cds Eur 200630 Ice Cd Nxtln 1% Baa	0.00% DU0CS0069117
Zar Boa Ccp	0.00% ZABOACCP
Ops08825a Swption Usd 140425 Put Strike 3.849 Ms	0.00% DUOPS08825A1
Ops08850a Swption Usd 280425 Put Strike 3.914 Ms	0.00% DUOPS08850A9
Ir232528 Ccp Short Ois Baa Inr 190330 Pfxd 6 Rflt Mibor	0.00% DU0IR2325284
Ops08398a Swption Eur 110526 Call Strike 2.065 Bnp	0.00% DUOPS08398A9
Euro Btp 2506 Fut	0.00% DE000F1B2NF9
Ir230956 Ccp Short Irs Baa Brl 020130 Rflt Bzdio Pfxd 13.25	0.00% DU0IR2309569
Ops08451a Swption Eur 130526 Call Strike 2.105 Bnp	0.00% DUOPS08451A6
Ir233405 Ccp Long Irs Baa Eur 190356 Rfxd 2.53 Pflt Estro	0.00% DU0IR2334054
Ops08800a Swption Eur 080925 Call Strike 2.4625 Bnp	0.00% DUOPS08800A4
Ops08842a Swption Usd 210425 Put Strike 3.811 Ms	0.00% DUOPS08842A6
Ops08836a Swption Eur 220425 Call Strike 2.645 Jpm	0.00% DUOPS08836A8
Nok Boa Ccp	0.00% NOBOACCP
Ir232867 Ccp Long Irs Baa Cny 170927 Rfxd 1.5 Pflt Cnrr7	0.00% DU0IR2328676
Ir232475 Ccp Short Ois Baa Inr 190326 Pfxd 6.25 Rflt Mibor	0.00% DU0IR2324758
Ops08867a Swption Eur 280425 Call Strike 2.654 Citi	0.00% DUOPS08867A3
Ops08835a Swption Eur 220425 Put Strike 2.645 Jpm	-0.01% DUOPS08835A0
Ops08400a Swption Eur 111126 Call Strike 2.0845 Bnp	-0.01% DUOPS08400A3
Ops08866a Swption Eur 280425 Put Strike 2.654 Citi	-0.01% DUOPS08866A5
Ir232967 Ccp Long Ois Baa Gbp 180629 Rfxd 3.5 Pflt Sonia	-0.01% DU0IR2329674
Ir233046 Ccp Long Irs Baa Nok 180630 Rfxd 4 Pflt 6Nibo	-0.01% DU0IR2330466
Ops08818a Swption Eur 140425 Call Strike 2.723 Jpm	-0.01% DUOPS08818A6
Ir232920 Ccp Short Irs Baa Usd 180635 Rflt Sofra Pfxd 3.25	-0.01% DU0IR2329203
Ir232971 Ccp Long Ois Baa Gbp 180635 Rfxd 3.5 Pflt Sonia	-0.01% DU0IR2329716
Ops08767a Swption Usd 070425 Call Strike 3.854 Ms	-0.01% DUOPS08767A5
Ir232881 Ccp Short Irs Baa Thb 170930 Pfxd 2 Rflt Thb6m	-0.01% DU0IR2328817
Ops08756a Swption Eur 070425 Call Strike 2.751 Baa	-0.01% DUOPS08756A8
Eur Buxl 30Yr 2506 F	-0.01% DE000F1B2NK9

Ir226587 Ccp Long Irs Baa Eur 250139 Rfxd 3 Pflt 6Eubo	-0.01% DU0IR2265878
Ops08843a Swption Usd 210425 Call Strike 3.811 Ms	-0.01% DUOPS08843A4
Ops08826a Swption Usd 140425 Call Strike 3.849 Ms	-0.01% DUOPS08826A9
Ir232911 Ccp Long Irs Baa Eur 250229 Rfxd 2.325 Pflt 6Eubo	-0.01% DU0IR2329112
Ir233034 Ccp Long Irs Baa Sek 180630 Rfxd 2.5 Pflt 3Msek	-0.01% DU0IR2330342
Ops08851a Swption Usd 280425 Call Strike 3.914 Ms	-0.01% DUOPS08851A7
Ir233037 Ccp Long Irs Baa Sek 180635 Rfxd 2.75 Pflt 3Msek	-0.01% DU0IR2330375
Ir218858 Ccp Long Ois Baa Gbp 211272 Rfxd 3.0 Pflt Sonio	-0.01% DU0IR2188583
Ir233011 Ccp Long Ois Baa Jpy 180632 Rfxd 0.75 Pflt Tonar	-0.01% DU0IR2330110
Ir233043 Ccp Long Irs Baa Nok 180627 Rfxd 4 Pflt 6Nibo	-0.01% DU0IR2330433
Ir232988 Ccp Short Ois Baa Cad 180635 Rflt 1Cdor Pfxd 3	-0.01% DU0IR2329880
Ops08787a Swption Eur 080327 Call Strike 2.347 Bnp	-0.01% DUOPS08787A3
Sell Eur:Buy Usd 01/04/2025	-0.01% EURUSD25091S
Us Ultra Bond 2506 F	-0.01% DU00USU25069
Chf Boa Ccp	-0.01% CHFBACCP
Ir232474 Ccp Short Irs Baa Mxn 180326 Pfxd 8.75 Rflt 1Mxni	-0.01% DU0IR2324741
Ir230955 Ccp Short Irs Baa Brl 040127 Rflt Bzdio Pfxd 13.75	-0.02% DU0IR2309551
Ir232976 Ccp Long Ois Baa Gbp 180655 Rfxd 3.75 Pflt Sonia	-0.02% DU0IR2329765
Ir233235 Ccp Short Irs Baa Usd 151134 Pfxd 3.863808Rfltsofra	-0.02% DU0IR2332355
Ir232940 Ccp Long Irs Baa Eur 180645 Rfxd 2.5 Pflt 6Eubo	-0.02% DU0IR2329401
Ir232937 Ccp Short Irs Baa Eur 180635 Pfxd 2.5 Rflt 6Eubo	-0.02% DU0IR2329377
Deutsche Bank Coll	-0.02% USDBCOLL
Euro Bobl 2506 Fut	-0.02% DU00EBV25067
Ir224544 Ccp Short Cpi Baa Usd 171033 Rflt Cpurnsa Pfxd 2.62	-0.02% DU0IR2245441
Boa Aud Ccp	-0.03% AUDBACCP
Ir232968 Ccp Long Ois Baa Gbp 180630 Rfxd 3.5 Pflt Sonia	-0.03% DU0IR2329682
Cx003289 Ccp Buy Cdx Eur 200630 Itraxx Europe 1 % Baa	-0.03% DU0CX0032891
Eur Oat 2506 Fut	-0.03% DE000F1B2NL7
Long Gilt 2506 Fut	-0.03% GB00MDWKGKH25
Ir232942 Ccp Long Irs Baa Eur 180655 Rfxd 2.25 Pflt 6Eubo	-0.03% DU0IR2329427
Sek Boa Ccp	-0.04% SEBOACCP
Ir232865 Ccp Long Irs Baa Cny 170930 Rfxd 1.5 Pflt Cnrr7	-0.04% DU0IR2328650
Ir226589 Ccp Long Irs Baa Eur 250149 Rfxd 2 Pflt 6Eubo	-0.04% DU0IR2265894
Cx003142 Sell Cds Usd 151256 Cmbx-Na-Bbb-17 3% Jpm	-0.04% DU0CX0031422
Ir224545 Ccp Short Irs Baa Usd 171028 Pfxd 4.36 Rflt Sofra	-0.04% DU0IR2245458
Us 2Yr Note 2506 Fut	-0.05% DU00US225061
Ir233223 Ccp Short Irs Baa Usd 310132 Pfxd3.822482 Rfltsofra	-0.05% DU0IR2332231
Ir230360 Ccp Long Irs Baa Eur 201127 Rfxd 2.143 Pflt 3Eubo	-0.05% DU0IR2303604
Ir224543 Ccp Long Cpi Baa Usd 171028 Rfxd 2.57 Pflt Cpurnsa	-0.06% DU0IR2245433
Usd Citi Tbcc	-0.06% USCITBTC

Management Fees	-0.07% MGMNZD
Eur Bund 2506 Fut	-0.07% DE000F1B2NG7
Sell Ils:Buy Usd 06/05/2025	-0.08% ILSUSD25126S
Ir233010 Ccp Long Ois Baa Jpy 180630 Rfxd 0.75 Pflt Tonar	-0.10% DU0IR2330102
Sell Thb:Buy Usd 18/06/2025	-0.11% THBUSD25169S
Sell Sgd:Buy Usd 04/06/2025	-0.11% SGDUSD25155S
Futures Margin-Cad	-0.13% FUTMCAD
Futures Margin - AUD	-0.13% FUTMAUD
Ir228526 Ccp Long Ois Baa Jpy 020844 Rfxd 2.16 Pflt Tonar	-0.13% DU0IR2285264
Sell Chf:Buy Usd 08/05/2025	-0.18% CHFUSD25128S
Sell Myr:Buy Usd 11/06/2025	-0.19% MYRUSD25162S
Sell Krw:Buy Usd 11/06/2025	-0.22% KRWUSD25162S
Ir233224 Ccp Short Irs Baa Usd 310829 Pfxd 3.798699 Rfltsofr	-0.23% DU0IR2332249
Sell Cad:Buy Usd 08/04/2025	-0.25% CADUSD25098S
Futures Margin-EURo	-0.31% FUTMEUR
Outstanding Settlement Payments - EUR	-0.38% OSPAYEUR
Sell Idr:Buy Usd 11/06/2025	-0.40% IDRUSD25162S
Futures Margin-GBP	-0.41% FUTMGBP
BNP USD Coll Acct	-0.53% USBPCOLL
Sell Aud:Buy Usd 12/06/2025	-0.60% AUDUSD25163S
Boa Collateral	-0.65% USBACOLL
Sell Aud:Buy Usd 02/04/2025	-0.74% AUDUSD25092S
Sell Usd:Buy Aud 02/04/2025	-0.74% USDAUD25092S
Outstanding Settlement Payments - JPY	-0.78% OSPAYJPY
Sell Jpy:Buy Usd 09/06/2025	-0.78% JPYUSD25160S
Sell Jpy:Buy Usd 07/05/2025	-0.89% JPYUSD25127S
Sell Nzd:Buy Usd 07/05/2025	-1.31% NZDUSD25127S
Sell Gbp:Buy Usd 04/06/2025	-1.32% GBPUSD25155S
Sell Usd:Buy Jpy 03/04/2025	-1.71% USDJPY25093S
Sell Jpy:Buy Usd 03/04/2025	-3.98% JPYUSD25093S
Sell Jpy:Buy Usd 19/05/2025	-4.02% JPYUSD25139S
Sell Usd:Buy Eur 09/04/2025	-11.64% USDEUR25099S
Outstanding Settlement Payments - USD	-12.33% OSPAYUSD
Sell Eur:Buy Usd 09/04/2025	-38.71% EURUSD25099S
Sell Usd:Buy Nzd 07/05/2025	-100.52% USDNZD25127S