

Offer name	GoalsGetter KiwiSaver Scheme Offer	Offer number	OFR12355
Fund name	Nikko AM Balanced Fund	Fund number	FND9384
Period disclosure applies [dd/mm/yyyy]	31/03/2025		

Asset name	% of fund net assets	Security Code
Buy Nzd:Sell Usd 07/05/2025	16.83%	NZDUSD25127B
Buy Nzd:Sell Usd 22/05/2025	14.70%	NZDUSD25142B
Jpm Global Select Equity X Acc Usd	12.23%	LU0085144706
Buy Usd:Sell Eur 09/04/2025	6.26%	USDEUR25099B
NZD BNP Paribas A/C	3.12%	NZDBNPP
Buy Nzd:Sell Eur 22/05/2025	2.80%	NZDEUR25142B
Buy Eur:Sell Usd 09/04/2025	1.97%	EURUSD25099B
Infratil Limited	1.58%	NZIFTE0003S3
Contact Energy Limited	1.53%	NZCENE0001S6
Fisher & Paykel Healthcare	1.31%	NZFAPE0001S2
Microsoft Corp	1.27%	US5949181045
Amazon Com Inc	1.23%	US0231351067
Kiwi Property Group Limited	1.16%	NZKPGE0001S9
Meridian Energy Ltd NPV	1.07%	NZMELE0002S7
Goodman Property Trust	1.06%	NZCPTE0001S9
Summerset Group Holdings Ltd	1.06%	NZSUME0001S0
NZ Government 150534 4.25 Gb	0.98%	NZGOVDT534C4
France Republic Of Government 120625 0.00 Gb	0.93%	FR0128838432
Precinct Properties New Zealand Limited	0.92%	NZAPTE0001S3
Nvidia Corp	0.92%	US67066G1040
Spark New Zealand Ltd	0.89%	NZTELE0001S4
NZ Government 2.75% 15/04/2037	0.87%	NZGOVDT437C0
Auckland International Airport Ltd	0.86%	NZAIAE0002S6
Worley Limited	0.83%	AU000000WOR2
Ryman Healthcare Ltd	0.82%	NZRYME0001S4
Mainfreight Limited	0.82%	NZMFTE0001S9
NZ Government 150541 1.75 GB	0.79%	NZGOVDT541C9
Visa Inc - A	0.77%	US92826C8394
Buy Nzd:Sell Jpy 22/05/2025	0.77%	NZDJPY25142B
United States Treasury 150525 0.00 Gb	0.75%	US912797LB15
NEXTDEC Ltd	0.72%	AU000000NXT8
USD BNP Paribas A/C	0.71%	USDBNPP
Ingenia Communities Group	0.68%	AU000000INA9
Unitedhealth Group Inc Com Stk Us0.01	0.68%	US91324P1021
Buy Usd:Sell Jpy 19/05/2025	0.67%	USDJPY25139B
Japan Treasury Disc Bill 190525 0.00 Gb	0.67%	JP1742871R24
Buy Nzd:Sell Gbp 22/05/2025	0.67%	NZDGBP25142B
Waypoint REIT Fully Paid Ord Units Stapled Securities	0.66%	AU0000088064
French Discount T-Bill 160425 0.00 Gb	0.66%	FR0128838390
Progressive Corp	0.65%	US7433151039
Buy Usd:Sell Jpy 03/04/2025	0.64%	USDJPY25093B
Argosy Property Limited	0.59%	NZARGE0010S7
Buy Nzd:Sell Aud 20/05/2025	0.57%	NZDAUD25140B
Applovin Corp	0.55%	US03831W1080
Treasury Bill 080525 0.00 Gb	0.55%	US912797NE36
New Zealand Government 150535 4.50 Gb	0.54%	NZGOVDT535C1
Sky Network Television Ltd	0.53%	NZSKTE0001S6
Stride Stapled Grp Npv Units	0.51%	NZSPGE0001S2
Aristocrat Leisure Ltd	0.50%	AU000000ALL7
Housing NZ 1.534% 10/09/2035	0.50%	NZHNZD0935L6
Buy Nzd:Sell Aud 01/05/2025	0.49%	NZDAUD25121B
Vital Healthcare Property Trust	0.48%	NZCHPE0001S4
Booking Hldgs Inc Com Usd0.008	0.47%	US09857L1089
Safran Sa	0.46%	FR0000073272
Taiwan Semicon Manufacturing Co Ltd	0.46%	TW0002330008
Property For Industry Ltd	0.45%	NZPFIE0001S5

The A2 Milk Company Limited	0.44% NZATME0002S8
Resmed Inc	0.43% AU000000RMD6
French Discount T-Bill 210525 0.00 Gb	0.43% FR0128379494
Constellation Software Com	0.42% CA21037X1006
Rabo 5.31% 05/04/2029	0.42% NZRABDT023C5
Nzlgfa 4.5% 15/05/2030	0.41% NZLGFD020C7
EBOS Group Limited	0.40% NZEBOE0001S6
Alphabet Inc Cap Stk Usd0.001 Cl A	0.39% US02079K3059
Dunedin City Treasury 101033 4.966 Lb	0.38% NZDCTDT295C3
Wolters Kluwer	0.38% NL0000395903
Linde Plc	0.37% IE000S9YS762
Taiwan Semiconduct Manufacturing Usd	0.36% US8740391003
Future Margins-USD	0.36% FUTMUSD
NZ Local Govt Funding Agency 150437 2.00 GB	0.36% NZLGFD016C5
Bank Of New Zealand 191129 4.889 Cb	0.35% NZBNZDT406C7
Apple Inc	0.35% US0378331005
Housing NZ Ltd 3.36% 12/06/2025	0.35% NZHNZD0625L3
3i Group Plc	0.34% GB00B1YW4409
New Zealand Government 150531 1.50 Gb	0.34% NZGOVDT531C0
Hca Healthcare Inc	0.34% US40412C1018
Auckland Council 170639 5.745 Cb	0.34% NZAKCDT614C7
Federal National Mortgage Association 150446 2.50 Tba	0.32% US01F0226427
Westpac New Zealand Ltd 160932 6.19 Cb	0.32% NZWNZD01T2L9
Federal National Mortgage Assoc 150436 5	0.31% US01F0526495
Kiwibank Ltd 191028 6.254 Gb	0.31% NZKIWD1028L0
Broadcom Corp Com	0.31% US11135F1012
Brown Brown Inc	0.30% US1152361010
SkyCity Entertainment Group Limited	0.30% NZSKCE0001S2
NZ Government Bond 2% 15/05/2032	0.30% NZGOVDT532C8
Steel Dynamics Inc	0.29% US8581191009
Sea Ltd	0.29% US81141R1005
Saab Ord Shs Class B	0.29% SE0021921269
Meta Platforms Inc	0.29% US30303M1027
Buy Jpy:Sell Usd 03/04/2025	0.29% JPYUSD25093B
NZLGFA 3% 15/05/2035	0.27% NZLGFD019C9
Christchurch City Hldgs 151031 4.95 Gb	0.27% NZCCHDT908C6
Lilly (Eli) & Co Usd	0.27% US5324571083
Tyson Foods Inc Class A	0.27% US9024941034
Housing NZ 2.183% 24/04/2030	0.27% NZHNZD0230L2
Reliance Steel & Aluminum Co	0.27% US7595091023
Sumitomo Mitsui Financial Group	0.27% JP3890350006
Lvmh Moet Hennessy Vuitton Se	0.26% FR0000121014
Arthur J Gallagher Co	0.26% US3635761097
Asb Bank Limited 181027 Frn	0.26% NZABBDT045C6
Westpac New Zealand Ltd 140234 6.73 Cb	0.26% NZWNZD02T2L8
Housing NZ 3.42% 18/10/2028	0.25% NZHNZD0628L7
Westpac New Zealand Ltd 240929 4.34 Cb	0.25% NZWNZD0929L8
Channel Infrastructure NZ Limited	0.25% NZNZRE0001S9
Chorus Ltd 4.35% 06/12/2028	0.25% NZCNUDT003C6
Bank Of New Zealand Cash at Call	0.24% NZDBNZ11
Anz Bank New Zealand 200230 4.63 Cb	0.24% NZANBDT026C2
Investore Property Ltd	0.24% NZIPLE0001S3
Mercadolibre Inc	0.24% US58733R1023
Industrial And Commercial Bank Of China New 090429 5.784 Gb	0.24% NZICBDT012C7
Vertex Pharmaceuticals Inc	0.24% US92532F1003
Kinsale Capital Gr	0.23% US49714P1084
Christchurch International Airport 150431 5.44 Cb	0.23% NZCHCDT006C9
Sony Corp Y50	0.23% JP3435000009
Netflix Inc	0.23% US64110L1061
Mckesson Corp	0.23% US58155Q1031
Kiwibank Ltd 111229 4.746 Cb	0.23% NZKIWD1229L4
Upm-Kymmene Fim10	0.22% FI0009005987
Buy Usd:Sell Nzd 07/05/2025	0.22% USDNZD25127B

Buy Usd:Sell Gbp 04/06/2025	0.22%	USDGBP25155B
China Construction Bank Nz Ltd 090226 Frn	0.22%	NZCCBDT014C9
Kb Financial Group Inc	0.21%	KR7105560007
Coca-Cola Europacific Partners	0.21%	GB00BDCPN049
Intercontinental Exchange Inc	0.21%	US45866F1049
Merck & Co Inc New Com	0.21%	US58933Y1055
Shell Plc Ord Eur0.07	0.21%	GB00BP6MXD84
Mercury NZ Limited	0.21%	NZMRPE0001S2
Gen Elec Co Com Post Rev Split	0.20%	US3696043013
HDFC Bank Ltd	0.20%	US40415F1012
Insurance Australia Group Ltd 150628 5.32 Cb	0.20%	NZIAGDT004C1
Cencora Inc Com	0.20%	US03073E1055
Icici Bank Spon Adr	0.20%	US45104G1040
Outstanding Settlement Receipts - NZD	0.20%	OSRECNDZD
Compass Group Ord GBP0 1105	0.20%	GB00BD6K4575
Old Dominion Freight Line Inc	0.20%	US6795801009
Intuitive Surgical Inc	0.19%	US46120E6023
Haleon Plc	0.19%	GB00BMX86B70
Toyota Fin New Zealand 230429 5.697 Cb	0.19%	NZTFSDT873C7
Outstanding Settlement Receipts - EUR	0.19%	USMSCOLL
Astrazeneca Plc	0.19%	GB0009895292
Auckland International Airport 041231 5.452 Cb	0.19%	AU3CB0310183
Godaddy Inc	0.19%	US3802371076
Export Development Canada 180129 2.625 Gb	0.19%	XS2748850687
Chorus Limited	0.19%	NZCNUF0001S2
Fnma 30Yr Conv Loan 150440 3.5 Tba	0.19%	US01F0326417
Lithia Motors Inc	0.18%	US5367971034
Federal National Mortgage Association 150442 3.00 Tba	0.18%	US01F0306450
Genpact Ltd	0.18%	BMG3922B1072
Kiwibank Ltd 120533 6.40 Cb	0.18%	NZKIWD01T2L3
Fletcher Building Ltd	0.18%	NZFBUE0001S0
Westpac New Zealand 060726 Frn	0.18%	NZWNZD0726L8
Government National Mortgage Association 2 010454 6.0 Tba	0.18%	US21H0606481
Kiwibank Ltd 191027 5.737 Gb	0.18%	NZKIWD1027L2
Government National Mortgage Association 200448 0.00 Tba	0.17%	US21H0526457
Bank Of New Zealand 010928 0.00 Cb	0.17%	NZBNZDT403C4
NZ Government Bond 3% 20/04/2029	0.17%	NZGOVDT429C7
Kfw 101028 3.125 Gb	0.17%	DE000A351MT2
Novo Nordisk Ord Shs Class B	0.17%	DK0062498333
Kerry Group Plc-A	0.17%	IE0004906560
New Zealand Government 150530 4.50 Gb	0.17%	NZGOVDT530C2
Lpl Financial Holdings Inc	0.16%	US50212V1008
Boa Usd Ccp	0.16%	USDBACCP
Elevance Health	0.16%	US0367521038
Tencent Hldgs Limited	0.16%	KYG875721634
Intesa Fdg Llc 230625 0.00 Cb	0.16%	US4611K0TP20
Trinitas Clo Ltd Sr 21 16A Class A1 150734 Abs	0.16%	US89642DAA63
ANZ Bank New Zealand 170931 2.999 Cb	0.16%	NZANBDT024C7
Dbz Group Holdings Ltd	0.16%	SG1L01001701
Hitachi	0.16%	JP3788600009
Siemens Energy Ag	0.16%	DE000ENER6Y0
Waste Connections Com Npv	0.16%	CA94106B1013
Japan Government Of 200344 1.60 Gb	0.16%	JP1201881Q46
Oracle Corp	0.16%	US68389X1054
Meituan Dianping	0.16%	KYG596691041
Italy Republic Of Government 010826 0.00 Gb	0.15%	IT0005454241
Ryan Specialty Holdings Ord Shs Class A	0.15%	US78351F1075
Nintendo Co Ltd Jp50	0.15%	JP3756600007
European Union 041229 1.625 Cb	0.15%	EU000A3K7MW2
Danaher Corp	0.15%	US2358511028
Westpac 45 Day Depo	0.15%	WBCNIK45
Japan Government Of 070525 0.00 Gb	0.15%	JP1742841R21

Rolls Royce Ord	0.15% GB00B63H8491
Westpac New Zealand Ltd 160227 3.696 Cb	0.15% NZWNZD0227L7
Powerco Ltd 070330 6.397 Cb	0.15% NZPWCDT011C5
Corteva Inc	0.15% US22052L1044
Buy Usd:Sell Jpy 07/05/2025	0.15% USDJPY25127B
Arista Networks In Com Usd0.0001 Pst Rev Spt Temp	0.15% US0404132054
Uber Technologies Inc	0.14% US90353T1007
Rabobank Nederla 160326 Frn	0.14% NZRABDT020C1
Federal National Mortgage Association 150442 6.00 Tba	0.14% US01F0606420
Bio Techne Corp Com USD0.01	0.14% US09073M1045
Siemens Healthineers Ag	0.14% DE000SHL1006
Adyen Nv	0.14% NL0012969182
NZ Local Govt Fund Agency 140532 4.50 Gb	0.14% NZLGFDT021C5
Heidelbergcement Ag	0.14% DE0006047004
Outstanding Settlement Receipts - JPY	0.14% OSRECIJPY
KFW 190528 1.75 Gb	0.13% NZKFZDT004C9
Italy Republic Of Govt 010332 1.65 Gb	0.13% IT0005094088
Palomar Holdings Inc	0.13% US69753M1053
Buy Usd:Sell Jpy 09/06/2025	0.13% USDJPY25160B
Encompass Health Corp Com USD	0.13% US29261A1007
ASB Bank Ltd 040526 1.646 Cb	0.13% NZABBDG005C5
Thor Industries Incorporated	0.13% US8851601018
Japan Treasury Disc Bill 090625 0.00 Gb	0.13% JP1742921R32
Auckland International Airport Ltd 151130 5.45 Cb	0.13% NZAIAD0280L5
Air New Zealand Ltd Sydney Branch 250529 6.50 Cb	0.13% AU3CB0289213
Amadeus It Hldgs	0.13% ES0109067019
TR Group Ltd 051026 3.532 Cb	0.13% NZTRGD1026L9
Southland Building Society 180327 4.32 Cb	0.13% NZSBBDT297C3
France Republic Of Government 090425 0.00 Gb	0.13% FR0128537216
First Citizens Bcshts - Cl A	0.13% US31946M1036
Mufg Bank Ltd Auckland Branch 241126 Frn	0.13% NZMUFDT004C2
Buy Usd:Sell Aud 02/04/2025	0.13% USDAUD25092B
New Zealand Tax Trading Co 280425 Rcd	0.12% DU0NZ25428A5
Ferrari Nv Com Eur 0.01	0.12% NL0011585146
Buy Aud:Sell Usd 02/04/2025	0.12% AUDUSD25092B
Reinsurance Group Of America	0.12% US7593516047
Sanwa Holdings Corporation	0.12% JP3344400001
Kommunalbanken AS 1.25% 02/07/2030	0.12% NZKBNDT012C0
Transpower New Zealand Limited 260825 Pnote	0.12% NZTRPDP238L7
Goldentree Loan Management Sr 23 17A Cl A 200736 Abs	0.12% US38139FAC41
European Union 041234 3.00 Gb	0.12% EU000A3K4ES4
Meg Energy Corp	0.12% CA5527041084
Industrial And Commercial Bank Of China Nzd 260525 Frn	0.11% NZICBDT010C1
Tr Group Ltd 111028 7.202 Cb	0.11% NZTRGD1028L5
Suncor Energy Inc	0.11% CA8672241079
Bank Of New Zealand 280425 Rcd	0.11% NZF01DT866C5
Schlumberger Ltd	0.11% AN8068571086
Bank Of New Zealand 250528 5.536 Cb	0.11% NZBNZDT402C6
NZ Government 3.5% 14/04/2033	0.11% NZGOVDT433C9
Samsonite Intl Sa Usd0.01	0.11% LU0633102719
Toyota Fin New Zealand 300931 4.84 Cb	0.11% NZTFSDT892C7
Income Due - NZD	0.11% INCDUNZD
Schneider Electric SE	0.11% FR0000121972
Masimo Corp	0.10% US5747951003
Illumina Inc	0.10% US4523271090
Buy Usd:Sell Aud 12/06/2025	0.10% USDAUD25163B
Fnma 150434 4.50 Tba	0.10% US01F0426407
Auckland Council 280950 2.95 Cb	0.10% NZAKCDT520C6
Trip Com Group Ltd	0.10% KYG9066F1019
Interactive Brokers Gro-Cl	0.10% US45841N1072
KiwiBank Ltd 111230 2.36 Cb	0.10% NZKIWD1230L2
Curtiss-Wright Corp	0.10% US2315611010

Government National Mortgage Association 2 150443 3.00 Tba	0.09% US21H0306413
Sbs Bank 100430 4.98 Cb	0.09% NZSBBDT424C3
Daiichi Sankyo Company Limited	0.09% JP3475350009
Transpower NZ 1.735% 04/09/2025	0.09% NZTRPD0070L9
Rabobank New Zealand Ltd 200326 Rcd	0.09% NZF05DT404C1
Bank Of China	0.09% NZDBOC11
Japan Government 200942 1.10 Gb	0.09% JP1201821NA5
Datadog Inc	0.09% US23804L1035
Bank Of New Zealand 231126 Frn	0.09% NZBNZDT404C2
Synopsys Inc	0.09% US8716071076
Hoya Corporation Jpy	0.09% JP3837800006
GMT Bond Issuer Ltd 201227 3.656 Cb	0.08% NZGMBDT008C5
Bank Of China New Zealand Limited 150526 Frn	0.08% NZBOCDT004C6
China Construction Bank Nz Ltd 021126 Frn	0.08% NZCCBDT015C6
Toyota Finance New Zealand Ltd 061227 5.75 Cb	0.08% NZTFSDT821C6
BNP Paribas Nominees	0.08% AUDCUST
Mufg Bank Ltd 260925 Rcd	0.08% NZMUFDP269L6
Mars Inc 010335 5.20 Cb	0.08% US571676BA26
Dunedin City Treasury 271128 3.22 Cb	0.08% NZDCTDT211C0
Motor Trade Finances Ltd Se N24 Cl A 150931 Frm	0.08% NZNAVTRAT012
Asb Bank Ltd 220126 4.10 Td	0.08% DU0T226122A7
Spain Kingdom Of Government 300739 3.90 Cb	0.08% ES0000012L60
Port Of Tauranga Ltd	0.08% NZPOTE0003S0
Kiwibank Ltd 020427 4.885 Cb	0.08% AU3CB0308112
Puig Brands Sa Class B Ord Shs	0.08% ES0105777017
Japan Government 200952 1.40 Gb	0.08% JP1300761NA3
Contact Energy Ltd 211130 6.398 Cb	0.08% AU3CB0303576
Dunedin City Treasury 080727 Frn	0.08% NZDCTDT287C0
Scales Corp Ltd	0.07% NZSCLE0002S8
Outstanding Settlement Receipts - USD	0.07% OSRECUSD
Anz Bank New Zealand Ltd 160228 5.22 Cb	0.07% NZANBDT025C4
Southland Building Society 070329 6.14 Cb	0.07% NZSBBDT370C8
Auckland International Airport Ltd 021129 6.22 Cb	0.07% NZAIAD0270L6
Centuria Industrial REIT Paid	0.07% AU000000CIP0
Federal Nat Mort Asso 30Yr Conventional Loan 251052 6.50 Tba	0.07% US01F0626485
Kiwi Property Group Ltd 190728 2.85 Cb	0.07% NZKPGD0050L3
Gmt Bond Issuer Ltd 140427 4.74 Cb	0.07% NZGMBDT009C3
Cfip Clo 2021-1 Ltd Series 21 1A Class A 200135 Abs	0.07% US12529QAC33
Pikes Peak Sr 21 9A Cl A 271034 Abs	0.07% US72134AAA34
Barclays Dryrock Issuance Trust Ser 23 2 Cl A 150828 Abs	0.07% US06742LBB80
Brypk 202319A A1r 150438 Abs	0.07% US11765AAQ22
European Investment Bank 160628 1.875 Gb	0.07% NZEIBDT006C7
Toyota Finance New Zealand Ltd 230525 Frn	0.07% NZTFSDT803C4
Dunedin City Treasury 180428 1.93 Cb	0.07% NZDCTDT199C7
Rabobank Nederla 160625 Frn	0.07% NZRABDT019C3
Buy Usd:Sell Idr 11/06/2025	0.07% USDIDR25162B
Freshpet Inc	0.07% US3580391056
Hgmt 2025Hglr A 050245 Abs	0.07% US44216XAA37
Fnma 30Yr Conv Loan 150439 Tba	0.06% US01F0406441
Kamigumi Co Ltd	0.06% JP3219000001
Rocc 2024Cntr A 131141 Abs	0.06% US74970WAA80
Fonterra Co-Operative 5.08% 19/06/2025	0.06% NZFCGDT310C3
Serko Ltd	0.06% NZSKOE0001S7
Fpit 20241 A 150731 Abs	0.06% NZFPII1001R7
Auckcn Nfix3fra + 53 04/10/2027	0.06% NZAKCDT620C4
Trtn 20251 A1au 120357 Abs	0.06% AU3FN0095535
Amphenol Corp Cl A	0.06% US0320951017
Inland Revenue 190626 Rcd	0.06% DU0IR26619A5
Fmcc Fncl 010553 4.50 Mbs Pool No Sd7563	0.06% US3132DVML61
Region Group Fully Paid Units Stapled Securities	0.06% AU0000253502
Dexia Credit Local Sa 210725 1.25 Cb	0.06% XS2434417494
Auckland International Airport 161133 6.482 Cb	0.06% AU3CB0304350

Bmo 2025C11 A5 150258 Abs	0.06% US05613XAC92
Asb Bank Ltd 101025 4.87 Td	0.06% DU0TZ25O10A9
Udc Endeavour Auto Abs Trust Ser 24 1 Class A 200630 Frn	0.06% NZUDCDD001R8
New Zealand Local Government Funding Agency 160425 Tbill	0.06% NZLGBDT380C9
Dunedin City Treasury 3.98% 15/04/2026	0.06% NZDCTDT109C6
Ge Vernova Llc Com Usd0.01 Wi Temp	0.06% US36828A1016
Toyota Fin New Zealand 300927 Frn	0.05% NZTFSDT891C9
Irv 2025200P A 140347 Abs	0.05% US45006HAA95
Christchurch City Hldgs 151027 Frn	0.05% NZCCHDT907C8
Port Of Tauranga 290925 1.02 Cb	0.05% NZPOTD0925L1
Dunedin City Treasury 161126 0.676 Cb	0.05% NZDCTDT191C4
Dclo 20211A A1r 151037 Abs	0.05% US25255DAL47
Buy Aud:Sell Nzd 01/05/2025	0.05% AUDNZD25121B
Bank Sr 2024 Bnk48 Cl A5 150934 Abs	0.05% US06541GAH02
Jp Morgan Chase And Co 220430 5.581 Cb	0.05% US46647PEG72
Kiwi Property Group 190630 5.35 Cb	0.05% NZKPGD0070L1
Italy Republic Of Government 010338 3.25 Gb	0.05% IT0005496770
Port Of Tauranga Ltd 241128 3.552 Cb	0.05% NZPOTD1128L1
Hwkpk 2023 1A Ar 200137 Abs	0.05% US417403AN28
Neuberger Berman Clo Ltd Series 22 47A Class A 140435 Abs	0.05% US64135DAA37
New Zealand Tax Trading Co 140425 Rcd	0.05% DU0ND25414A1
Olmps 20251 A1l 101056 Abs	0.05% AU3FN0095428
Charter Hall Social Infrastructure Reit Units Fully Paid	0.05% AU0000030645
Westpac NZ 1.439% 02/24/26	0.05% NZWNZD0226L9
Barclays Commercial Mortgage Sr 24 C30 Cl A5 151157 Abs	0.05% US05493YAE86
Italy Republic Of Government 010426 0.00 Gb	0.05% IT0005437147
Housing NZ 051026 2.247 GB	0.05% NZHNZD0001L7
Honda Auto Receivables Sr 23 4 Cl A3 210628 Abs	0.05% US438123AC59
NZ Local Govt Funding Agency 150531 2.25 Cb	0.05% NZLGFDT017C3
Solventum Corp 010329 5.40 Cb	0.05% US83444MAP68
Barclays Commercial Mrtg Sec Ser 2018 Tall Cls A 160337 Abs	0.05% US05548WAA53
Cx003205 Ccp Sell Cdx Usd 201229 Cdx.Na.Ig.43.V1 1% Baa	0.05% DU0CX0032057
Spain Kingdom Of Government 311032 2.55 Gb	0.05% ES0000012K61
International Bank For Reconstruction And Dev 101230 1.25 Cb	0.04% NZIBDDT017C5
Ge Healthcare Technologies Inc 150330 5.857 Cb	0.04% US36267VAH69
Brain Capital Credit Clo Ltd Series 20 1A Class A1r 180433 A	0.04% US05684DAN30
Anz Bank New Zealand Wellington 010725 5.85 Td	0.04% DU0TZ25701A9
Japan Government 200362 1.00 Gb	0.04% JP1400151N57
Transpower New Zealand 300630 5.233 Cb	0.04% AU3CB0300655
Freightways Limited	0.04% NZFREE0001S0
Gnrt 202420A A 250138 Abs	0.04% US370912AA51
Anz Bank New Zealand Ltd 050625 4.94 Td	0.04% DU0TZ25605A2
Mf1 2023 Fl12 Ltd Series 23 Fl12 Class A 191038 Abs	0.04% US59319MAA18
Aercap Ireland Capital Dac 210727 3.65 Cb	0.04% US00774MAB19
Wells Fargo Commercial Mort Ser 24 C63 Cls A5 150857 Abs	0.04% US94990FAE16
Goodman Group	0.04% AU000000GMG2
Kiwibank Ltd 211125 4.45 Td	0.04% DU0TZ25N21A8
Buy Usd:Sell Cad 08/04/2025	0.04% USDCAD25098B
Gentrack Group Ltd	0.04% NZGTKE0002S9
Bank Of China 260326 4.45 Td	0.04% DU0TZ26326A4
Mufg Bank Ltd Auckland 250326 3.81 Td	0.04% DU0TZ26325A6
Kiwibank Ltd 110425 Rcd	0.04% NZKIWDP101L8
Asset Plus Limited	0.04% NZNAPE0007S3
Rabobank New Zealand Ltd 010725 Rcd	0.04% NZF05DT370C4
Pipk Sr 2020 5A Cl A1r 201037 Abs	0.04% US72133PAL76
Ocpe 202512X B1 200138 Abs	0.04% XS3002398975

Wellington International Airport Ltd 240931 3.32 Cb	0.04% NZWIAD0080L3
Fnr 202511 Fb 250355 Abs	0.04% US31368BUZ452
Halseypoint Clo Ltd Series 23 7A Class A 200736 Abs	0.04% US40638LAA70
Morgan Stanley 200429 5.164 Cb	0.04% US61747YFD22
Hca Inc 010930 3.50 Cb	0.04% US404119CA57
Anzwl 280525 5.05 Td	0.04% DU0TZ25528B4
Tpg 2024Wlsc A 151129 Abs	0.04% US872973AA03
Rock Trust Ser 24 Cntr D 131141 Abs	0.04% US74970WAG50
Verus 2025Inv1 A2 250270 Abs	0.04% US924929AD46
Barclays Plc 250231 Frn	0.04% US06738ECY95
Belgium Kingdom 220635 3.10 Gb	0.04% BE0000363722
New Zealand Government 150551 2.75 Gb	0.04% NZGOVDT551C8
Bank Of America Corp 250429 5.202 Cb	0.04% US06051GLG28
Inland Revenue 181215 Rcd	0.04% DU0IR25623D2
Alnylam Pharmaceuticals Inc	0.04% US02043Q1076
Buy Usd:Sell Krw 11/06/2025	0.04% USDKRW25162B
Wellington International Airport 4% 01/04/2030	0.04% NZWIAD0060L5
Deutsche Bank Ag 050930 5.00 Cb	0.04% DE000A30VT06
Halozyme Therapeut Com	0.04% US40637H1095
Stacr 2024 Hqa2 M2 250844 Abs	0.04% US35564NEC39
Bank Series 24 Bnk 47 Class A5 150657 Abs	0.04% US06540GAV05
Asian Development Bank 1.5% 06/08/2026	0.04% NZADBTD014C0
Liberty Finance 250226 6.90 Cb	0.04% DU0LIB0226B2
Benefit Street Pertn Clo Lt Series 23-30A Class A 250436 Abs	0.04% US08186KAA25
Taupo District Council 030625 Pnote	0.04% NZTDCDP154L7
Agence Francaise De Developpement Epic 180625 1.25 Gb	0.04% FR0014007VI8
Bank5 20255Yr14 A3 150458 Abs	0.04% US06604MAC29
Pipk 202312A Ar 200438 Abs	0.04% US72133LAM46
Dsv Finance Bv 061130 3.25 Cb	0.04% XS2932834604
Jpmmt 2025Vis1 A2 250855 Abs	0.04% US46659BAD47
Bain Capital Credit Clo Ltd Ser 23 3A Cl A 240736 Abs	0.04% US05682CAA53
Spain Kingdom Of Government 300428 1.40 Gb	0.04% ES0000012B39
Kiwibank 130625 5.96 Td	0.04% DU0TZ25613B4
France Republic Of Government 250545 3.25 Gb	0.04% FR0011461037
Morgan Stanley 220728 3.591 Cb	0.04% US61744YAK47
Ba Credit Card Trust Series 22 A2 Class A2 170428 Abs	0.04% US05522RDF29
Bfld 2024Univ A 151129 Abs	0.03% US08861RAA95
Inland Revenue Deposit 300326 Rcd	0.03% DU0IR26330A9
Stacr Remic Trust Sr 2024 Hqa2 Cl A1 250844 Abs	0.03% US35564NDY67
Motor Trade Finances Ltd Se 023 Cl A 160930 Frm	0.03% NZOPATFAT017
Reg30 20244A A1 250138 Abs	0.03% US75903UAA16
Fnma 30 Year Conventional 010652 4.50 Mbs Pool No Ra7541	0.03% US3133KPLW67
Kiwi Property Group Ltd 270929 6.24 Cb	0.03% NZKPGD0060L2
Bank Of America Corp 150929 5.819 Cb	0.03% US06051GLS65
Sdart 20251 A3 160129 Abs	0.03% US80288DAC02
Fpit 20241 B 150731 Abs	0.03% NZFP111002R5
Fnma 30Yr Conventional 150434 5.0 Tba	0.03% US01F0506430
Transpower New Zealand 080426 1.52 Gb	0.03% NZTRPD0080L8
Corda 3X B1r3 260538 Abs	0.03% XS3015758587
Bacardi Ltd 150528 4.70 Cb	0.03% US067316AF68
Indonesia Republic Of Government 110128 3.50 Gb	0.03% US455780CD62
Resimac Versailles Trust Se 22-1 Cl A1 160654 Frm	0.03% NZRVGA1035R9
Unicredit Spa 160729 Frn	0.03% IT0005631822
Jpmmt 2024Vis1 A1 250764 Abs	0.03% US465970AA90
Bx 2025Roic A 150330 Abs	0.03% US05593VAA17
Bank Of Nova Scotia 171225 1.25 Cb	0.03% XS2404577681
Verus Securitization Trust Series 24 1 Class A1 250169 Abs	0.03% US92540EAA10
Industrial And Commercial Bank Of China Ltd 230625 6.45 Td	0.03% DU0TZ25623C1
Air Lease Corp 010228 5.30 Cb	0.03% US00914AAU60
Oracle Corp 030232 5.25 Cb	0.03% US68389XCZ69

Resimac Versailles Trust Se 23 1 Cl A 161254 Frn	0.03% NZRVGB1001R9
Buy Usd:Sell Myr 11/06/2025	0.03% USDMYR25162B
Pnc Financial Services 211032 Frn	0.03% US693475CA12
Generate Clo Ltd Sr 24 15A Cl A 200737 Abs	0.03% US37147XAA19
Govt National Mortgage Association 010542 0.0 Tba	0.03% US21H0326544
Heartland Group Hlnpv	0.03% NZHGHE0007S9
Jp Morgan Colat	0.03% USJPCOLL
Christchurch City Holdings Ltd 060428 5.043 Cb	0.03% NZCCHDT901C1
Glm 20196A Ar2 200435 Abs	0.03% US38137WAY12
Gnma li 30 Year Single Family 201052 4.50 Mbs Pool Ma8347	0.03% 36179XHY5
Bank5 Ser 24 5Yr11 Cl A3 151157 Abs	0.03% US06644WBD92
Income Due - AUD	0.03% INCDDAUD
Cifc Funding Ltd Ser 23 3A Class A 200137 Abs	0.03% US12598YAA64
Switzerland Confederation Of Govt 080428 4.00 Gb	0.03% CH0008680370
Broadcom Inc 150228 1.95 Cb	0.03% US11135FBE07
Wallonie State Of 140138 2.875 Lb	0.03% BE0002877588
Wells Fargo Commercial Mor Ser 24 1Chi Cl A 150735 Abs	0.03% US95003PAA93
Banco Santander Sa 140126 4.375 Cb	0.03% XS2102912966
Citigroup Inc 130230 5.174 Cb	0.03% US172967PF20
Wellington International Airport 040930 6.02 Cb	0.03% NZWIAD0100L9
Penta 20212X Br 150438 Abs	0.03% XS3019792582
Fhr 5502 Fg 250255 Abs	0.03% US3137HJSY42
Sndpe 14X B 200439 Abs	0.03% XS2997428144
Ozlm Series 17 17A Class A1r 200730 Abs	0.03% US671111NAQ79
Westpac New Zealand Ltd 310326 Rcd	0.03% NZF08DT961C7
Government National Mtge Asso 150446 0.00 Tba	0.03% US21H0226488
Mswf Commercial Mortgage Trust Sr 23 2 Cl A2 151256 Abs	0.03% US55361AAR59
Auckland International Airport Ltd 171128 5.29 Cb	0.03% NZAIAD0260L7
Fnma 30 Year Conventional 011152 5.5 Mbs Pool No Cb5087	0.03% US3140QQUM54
Buy Usd:Sell Chf 08/05/2025	0.03% USDCHF25128B
New Zealand Tax Trading Co 100425 Rcd	0.03% DU0ND25410A9
Christchurch City Holdings Ltd 051126 3.01 Cb	0.03% NZCCHDT895C5
Ford Credit Auto Owner Trust Ser 24 1 Class A 150836 Abs	0.03% US34533BAA89
Industrial And Commercial Bank Of China Ltd 010825 6.05 Td	0.03% DU0TZ25801B5
Wellington International Airport 140826 2.50 Cb	0.03% NZWIAD0070L4
Fnma 30 Year Conventional 010952 5.50 Mbs Pool No Cb4693	0.03% US3140QQGB55
Colt Funding Llc Sr 24 Inv1 Cl A1 251268 Abs	0.03% US12672RAA05
M And T Bank Corp 301029 7.4130 Cb	0.03% US55261FAS39
Hsbc Holdings Plc 030331 Frn	0.03% US404280ER67
Malaysia Government 150433 3.844 Gb	0.03% MYBMX1300040
American Tower Corp 310130 5.00 Cb	0.03% US03027XCL29
Babson Clo Ltd Series 24 1A Class D 200137 Abs	0.03% US06763VAG05
Government National Mortgage Association 2 010451 2.00 Tba	0.03% US21H0206423
Hy 2025Sprl A 130140 Abs	0.03% US44855PAA66
Onslow Bay Financial Llc Ser 21 Nqm4 Cl A1 251061 Abs	0.03% US67115DAA00
Bunge Ltd Finance Corp 170929 4.20 Cb	0.03% US120568BE94
Msc 2018L1 As 151051 Abs	0.03% US61691QAH11
Bpce Sa 290928 6.00 Cb	0.03% FR001400CVU9
Oak Hill Credit Series 23 15A Class A 200435 Abs	0.03% US67116TAG13
Danske Bank As 021030 Frn	0.03% US23636ABJ97
Fnma 30 Year Conventional 011252 6.00 Mbs Pool No Fs3440	0.03% US3140XJZE67
Bmo Mortgage Trust Sr 24 C8 Cl A5 150956 Abs	0.03% US05593HAD61
Gnma 30 Year Sigle Family 200952 4.50 Mbs Pool Ma8268	0.03% US36179XFH44
Kiwibank Ltd 200326 3.85 Td	0.03% DU0TZ26320A7

Westpac New Zealand Ltd 200326 3.82 Td	0.03% DU0TZ26320B5
Bx Trust Series 24 Bio Class A 150241 Abs	0.03% US05612AAA43
Cim 2025I1 A2 251069 Abs	0.03% US12571DAB10
Comm Mortgage Trust Series 2024 Wcl1 Class A 150734 Abs	0.03% US20047DAA28
Elm22 20231 A Ar 170438 Abs	0.03% US29001YAJ29
Inland Revenue Deposit 070525 Rcd	0.03% DU0IR25507C9
Dunedin City Treasury 290525 Pnote	0.03% NZDCTDT308C4
Toyota Finance New Zealand Ltd 050625 Pnote	0.03% NZTFSDT908C1
Nyc 20253Bp B 150242 Abs	0.03% US67120UAC18
Freddie Mac Stacr Trust Ser 24 Dna2 Class Abs 250544 Abs	0.03% US35564NCX93
Fnma 30 Year Conventional 140451 2.00 Tba	0.03% US01F0206460
Inland Revenue Deposit 230625 Rcd	0.03% DU0IR25623A8
New Zealand Tax Trading Co 240625 Rcd	0.03% DU0ND25624A5
United Kin Of Great Britain And Nort Ire Gov 220144 3.25 Gb	0.03% GB00B84Z9V04
Kiwibank Ltd 100925 Rcd	0.03% NZKIWDP253L7
Verus 2025Inv1 A1 250270 Abs	0.03% US924929AC62
Broadcom Inc 150429 4.00 Cb	0.03% US11135FBR10
Bank5 20245Yr10 A3 151057 Abs	0.03% US06604AAF12
Perusahaan Penerbit Surat Berharga Syariah Ne 290326 4.55 Gb	0.03% US71567RAF38
New Zealand Tax Trading Co 080425 Rcd	0.03% DU0ND25408A3
Fnma Fncl 011150 2.50 Mbs Pool No Fs4481	0.03% US3140XK6T25
Msci Inc 150231 3.875 Cb	0.03% US55354GAL41
Amgen Inc 020330 5.25 Cb	0.03% US031162DQ06
Fnma Fncl 010151 2.50 Mbs Pool No Fm5525	0.03% US3140X9D770
Canada (Govt Of) 010641 4.0 Gb	0.03% CA135087YQ12
NZGB 0.25% 15/05/2028	0.03% NZGOVDT528C6
Fannie Mae Remic Trust Ser 24 R02 Class 1M2 250244 Abs	0.03% US20754GAE08
J M Smucker Co 151128 5.90 Cb	0.03% US832696AW80
Ubs Group Ag 031126 0.25 Cb	0.03% CH1142231682
Dunedin City Treasury 190525 Pnote	0.03% NZDCTDT307C6
Citibank Credit Insurance Trust Ser 23 A1 CI A1 081227 Abs	0.02% US17305EGW93
Saudi Arabian Oil Co 170734 5.25 Cb	0.02% XS2861550817
Jpmorgan Chase Co 240131 Frn	0.02% US46647PEV40
Fifth Third Bancorp 060930 Frn	0.02% US316773DM97
Gmf Floorplan Owner Revolving Trust Se 23 1 CI A1 150628 Abs	0.02% US361886CR36
Synopsys Inc 010432 5.00 Cb	0.02% US871607AD97
Rr Ltd Series 23 26A Class A1r 150438 Abs	0.02% US74989MAN11
Toyota Finance New Zealand Ltd 180526 Frn	0.02% NZTFSDT835C6
Bank5 20255Yr13 As 150158 Abs	0.02% US06650CAP86
Bnp Paribas Sa 300928 1.904 Cb	0.02% US09659W2M50
Avolon Holdings Fndg Ltd 150128 4.95 Cb	0.02% US05401AAW18
Kiwi Property Group Ltd 121125 4.06 CB	0.02% NZKPGD0040L4
Fnma 30 Year Conventional 010845 4.00 Mbs Pool No Fm2971	0.02% US3140X6JR36
Cifc Funding Ltd Ser 23 3A Class B 200137 Abs	0.02% US12598YAE86
Societe Generale Sa 100129 6.446 Cb	0.02% US83368RBR21
Expedia Group Inc 150230 3.25 Cb	0.02% US30212PAR64
Abn Amro Bank Nv 160627 1.542 Cb	0.02% US00084DAU46
Hca Inc 010431 5.45 Cb	0.02% US404119CT49
Ford Motor Co 170527 5.85 Cb	0.02% US345397E748
Chorus Ltd 021230 2.51 Cb	0.02% NZCNUDT005C1
Bank Ser 23 Bnk45 Clas Asb 150256 Abs	0.02% US06541BBC19
Credit Suisse Group Ag 140128 0.65 Cb	0.02% CH0517825276
1988 Clo Ltd Sr 24 4A Class D 150437 Abs	0.02% US68252EAJ01
Wells Fargo Commercial Mtge Tr Ser 20 C58 CI A4 150753 Abs	0.02% US95002UAJ07
Cellnex Finance Company Sa 240129 3.625 Cb	0.02% XS2826616596
Standard Chartered Plc 140127 1.456 Cb	0.02% US853254BZ29

Cedar Funding Ltd Sr 18 9A Cl Ar 200737 Abs	0.02% US15033EAN85
Austria Republic Of Government 201028 0.00 Gb	0.02% AT0000A2VB47
Verus Securitization Trust Series 24 5 Class A1 250669 Abs	0.02% US92540HAA41
Preston Ridge Partners Mortgage Sr 23 Nqm3 Cl A1 251168 Abs	0.02% US69380TAA97
Gnma Ii 30 Year Single Family 200350 3.00 Mbs Pool No Ma6541	0.02% US36179VHS25
Enel Spa 241181 3.35 Cb	0.02% XS1713463559
Laboratory Corp Of Amer 010430 4.35 Cb	0.02% US50540RAZ55
Hsbc Holdings Plc 191128 Frn	0.02% US404280EM70
Cardinal Health Inc 151134 5.35 Cb	0.02% US14149YBS63
Bmo 2025C11 As 150258 Abs	0.02% US05613XAG07
Bpce Sa 130142 1.50 Cb	0.02% FR0014005V34
Benchmark Mortgage Trust Series 23 B39 Class A5 170756 Abs	0.02% US081925AD15
Glencore Funding Llc 040429 5.371 Cb	0.02% US378272BS65
Bmo Mortgage Trust Series 24 5C5 Class A3 150257 Abs	0.02% US05593RAC60
Agence Francaise De Developpement Epic 290931 0.125 Gb	0.02% FR0014005NA6
37 Capital Clo 3 Ltd Series 23 1A Class D 150436 Abs	0.02% US88429RAG39
Cardinal Health Inc 150229 5.125 Cb	0.02% US14149YBN76
Ubs Group Ag 120230 Frn	0.02% CH1414003454
Indonesia Republic Of Government 150234 6.625 Gb	0.02% IDG000023607
Orix Corp 100929 4.65 Cb	0.02% US686330AS05
Gbp Boa Ccp	0.02% GBPACCP
Mview 20161A Ar2 140433 Abs	0.02% US62432FAS39
Ny 2025299P B 100235 Abs	0.02% US62957FAC32
Great Wolf Trust Series 24 Wolf Class A 150339 Abs	0.02% US39152MAA36
Jp Morgan Chase Commercial Mrtg Sr 22 Opo Cl A 050139 Abs	0.02% US46655AAA60
Eart 20251A A2 150927 Abs	0.02% US30167MAB37
Wcore 2024Core A 151141 Abs	0.02% US951913AA08
Italy Republic Of Government 010952 2.15 Gb	0.02% IT0005480980
Ir233013 Ccp Short Ois Baa Jpy 180635 Pfxd 1 Rflt Tonar	0.02% DU0IR2330136
Veralto Corp 180928 5.35 Cb	0.02% US92338CAD56
Verus Securitization Tr Series 21 7 Class A1 251066 Abs	0.02% US92538QAA85
Morgan Stanley 160130 5.173 Cb	0.02% US61747YFK64
Spain Kingdom Of Government 311046 2.90 Gb	0.02% ES00000128C6
Mirvac Group Property Trust	0.02% AU000000MGR9
Southwick Park Clo Ltd Series 19 4A Class A1r 200732 Abs	0.02% US846031AN28
Transpower NZ 5.893% 03/15/2028	0.02% NZTRPD0328L1
Owens Corning 150230 3.50 Cb	0.02% US690742AM39
Mars Inc 010330 4.80 Cb	0.02% US571676AY11
Macquarie Airfinance Hld 270328 5.20 Cb	0.02% US55609NAF50
Dolp Trust Se 21 Nyc Cl A 100541 Abs	0.02% US23345LAA70
Fnma 30 Year Conventional 010650 2.50 Mbs Pool Ca6032	0.02% US3140QDV275
Belgium Kingdom Og Government 220655 3.50 Gb	0.02% BE0000361700
Verus 20221 A3 250167 Abs	0.02% US92538WAC10
Fnma 30 Year Conventional 011051 2.50 Mbs Pool Cb1805	0.02% US3140QMAF10
Finland Republic Of Government 150932 1.50 Gb	0.02% FI4000523238
Italy Republic Of Government 010943 4.45 Gb	0.02% IT0005530032
Rogers Communications Inc 150229 5.00 Cb	0.02% US775109DE81
Inland Revenue Deposit 070525 Rcd	0.02% DU0IR25507B1
New Zealand Local Government Funding Agency 270525 Tbill	0.02% NZLGBDT386C6
Fnma 30 Year Convention 010148 4.00 Mbs Pool Bh9216	0.02% US3140GYG299
Raiffeisen Bank International Ag 030130 3.875 Cb	0.02% XS2893858352
Wells Fargo Commercial Mortgage Ser 24 1Chi Cl B 150735 Abs	0.02% US95003PAC59

Verus Securitization Trust Series 24 1 Class A2 250169 Abs	0.02% US92540EAB92
Irv 2025200P D 140347 Abs	0.02% US45006HAG65
Buy Usd:Sell Sgd 04/06/2025	0.02% USDSGD25155B
Navient Student Loan Trust Series 17 2A Class A 271266 Abs	0.02% US63939RAA23
Freddie Mac Starc Series 24 Hqa1 Class M1 250344 Abs	0.02% US35564NBX03
State Of Israel 190230 5.375 Gb	0.02% US46514Y8A80
Halseypoint Clo Ltd Series 20 2A Class Br 200737 Abs	0.02% US40638TAN28
Ir233222 Ccp Long Irs Baa Usd 310327 Rfxd 3.851134 Pfltfsofr	0.02% DU0IR2332223
Canada Government 011248 2.75 Gb	0.02% CA135087D358
New Zealand Rural Land Co Ltd	0.02% NZNZLE0001S2
Mars Inc 010332 5.00 Cb	0.02% US571676AZ85
Aib Group Plc 300531 2.875 Cb	0.02% XS2230399441
Netflix Inc 151129 5.375 Cb	0.02% US64110LAU08
Buy Usd:Sell Thb 18/06/2025	0.02% USDTHB25169B
Harvest Us Clo Sr 24 1A Class D 180437 Abs	0.02% US41755WAJ99
France Republic Of Government 250566 1.75 Gb	0.02% FR0013154028
Corebridge Global Funding 240629 5.20 Cb	0.02% US00138CBA53
Bmo 20245C7 A3 151157 Abs	0.02% US09660WAU53
Tikehau Us Clo Iii R Ltd Series 22 2A Class C1r 200136 Abs	0.02% US88676NAW74
Hy 2025Sprl D 130140 Abs	0.02% US44855PAG37
Gnmai 30 Year Single Family 201049 3.00 Mbs Pool Ma6218	0.02% US36179U4B51
Gxo Logistics 060529 6.25 Cb	0.02% US36262GAF81
Campbell Soup Co 210329 5.20 Cb	0.02% US134429BN85
Jp Morgan Mortgage Trust Sr 24 1 Cl A4 250654 Abs	0.02% US46657PAD50
Ctigroup Inc 080426 3.106 Cb	0.02% US172967MQ12
Ford Motor Credit Company Llc 050327 5.80 Cb	0.02% US345397D831
Bx Commercial Mortgage Tr Sr 24 Airc Cl A 150839 Abs	0.02% US12433CAA36
Bx Commercial Mortgage Trust Se 24 XI5 Cl A 150339 Abs	0.02% US05612GAA13
Indonesia Government 150730 6.50 Gb	0.02% IDG000024605
Credit Suisse Group Ag 120129 3.869 Cb	0.02% US225401AF50
Korea Republic Of Government 100629 1.875 Gb	0.02% KR103502G966
Informa Plc 231030 3.25 Cb	0.02% XS2919102207
T-Mobile Usa Inc 150430 3.875 Cb	0.02% US87264ABF12
Fnma 30 Year Conventional 011250 3.0 Mbs Pool No Sd7531	0.02% US3132DVL70
Morgan Stanley Capital I Trust Ser 21 L5 Cls A4 150431 Abs	0.02% US61691YAJ01
Huntington Bancshares 150131 Frn	0.02% US446150BE30
Gs Mortgage Securities Trust Ser 2017 Gs7 Clas A4 120850 Abs	0.02% US36254CAV28
Huntington Bancshares Inc 210829 6.208 Cb	0.02% US446150BC73
Dunedin City Treasury 070425 Pnote	0.02% NZDCTDT304C3
Motability Operations Group Plc 170130 4.00 Cb	0.02% XS2838537566
Coventry Bldg Society 291029 3.13 Cb	0.02% XS2925933413
Great Wolf Trust Series 24 Wolf Class B 150339 Abs	0.02% US39152MAC91
Toyota Finance New Zealand Ltd 110926 Frn	0.02% NZTFSDT845C5
Cas Sr 2024R06 Cl 1M2 250944 Abs	0.02% US20755RAC97
Fnma 30 Year Conventional 010352 2.00 Mbs Pool No Qd8103	0.02% US3133B6AC41
Raiffeisen Bank International Ag 270128 5.75 Cb	0.02% XS2547936984
Celanese Us Holdings Llc 150729 6.33 Cb	0.02% US15089QAN43
Fannie Mae Cas Se 21 R03 Cl 1M2 251241 Abs	0.02% US20754AAB98
Bnp Paribas Sa 130127 1.323 Cb	0.02% US09659W2N34
Informa Plc 231027 3.00 Cb	0.02% XS2919101498
Credit Agricole Cib London Branch 260127 1.247 Cb	0.02% US22535WAH07
Hyundai Capital America 170926 1.65 Cb	0.02% US44891ABZ93
Cargill Inc 240430 3.875 Cb	0.02% XS2610788569
Credit Suisse Group Ag 010329 7.75 Cb	0.02% CH1214797172

Banco Santander Sa 220429 3.875 Cb	0.02% XS2806471368
International Flavors And Fragrances Inc 011130 2.30 Cb	0.02% US459506AQ49
Cx003151 Ccp Sell Cdx Usd 200629 Cdx.Na.Ig.42.V1 Baa	0.02% DU0CX0031513
Arese 21X B 150438 Abs	0.02% XS2988590688
Bank Series 22 Bnk40 Class A4 150364 Abs	0.02% US06541LBG05
Gcat Sr 21 Nqm5 Class A2 260766 Abs	0.02% US36168KAC18
Spain Kingdom Of Government 300766 3.45 Gb	0.02% ES00000128E2
Fnma 30Year Convention 011148 5.00 Mbs Pool No Bm5538	0.02% US3140JAE186
Us 5Yr Note 2506 Fut	0.02% DU00USV25067
Ald Sa 220227 3.875 Cb	0.02% FR001400O457
Cooperative Rabobabk Ua 311249 4.625 Cb	0.02% XS1877860533
Italy Republic Of Government 011053 4.50 Gb	0.02% IT0005534141
Traton Finance Lux Sa 140128 3.375 Cb	0.02% DE000A3L69X8
Quanta Services Inc 090827 4.75 Cb	0.02% US74762EAK82
Paf Spk9 A1a 150133 Abs	0.02% AU3FN0096178
Dunedin City Treasury 2.9% 15/03/2026	0.02% NZDCTDT160C9
Avanti Master Trust Ser 22 1 Class A2 150754 Frm	0.02% NZAVGA1002R5
Sumitomo Mitsui Financial Grp Inc 231029 0.632 Cb	0.02% XS2066392452
Ge Capital Uk Funding 180133 5.875 Cb	0.02% XS0340495216
Booking Holdings Inc 010329 3.50 Cb	0.02% XS2776511060
Barclays Plc 151225 6.125 Cb	0.01% US06738EBN40
Sdart 20251 A2 160827 Abs	0.01% US80288DAB29
Energy Transfer Lp 011228 6.10 Cb	0.01% US29273VAS97
Gnma2 Single Family 30 Yr Custom 201151 2.50 Mbs Pool 785764	0.01% US3622ABJH66
Rtx Corp 150129 5.75 Cb	0.01% US75513ECU38
Korea Republic Of Government 101229 1.375 Gb	0.01% KR103502G9C8
Hungary 220528 6.125 Gb	0.01% XS2574267188
Fnma 30 Year Conventional 011152 6.0 Mbs Pool Cb5142	0.01% US3140QQWC54
Netherlands Kingdom Of Government 150734 2.5 Gb	0.01% NL0015001XZ6
Societe Generale Sa 141226 1.488 Cb	0.01% US83368RAZ55
Romania 240335 5.75 Gb	0.01% XS2908633683
Irish Government 181032 0.35 Gb	0.01% IE00BMD03L28
Ubs Group Ag 080230 5.428 Cb	0.01% US902613BJ61
Buy Usd:Sell Ils 06/05/2025	0.01% USDILS25126B
Asb Bank Limited 161126 5.928 Cb	0.01% NZABBDG006C3
Kiwi 2.635% 05/10/2026	0.01% NZKIWD1026L4
Banco Santander Sr 140328 5.552 Cb	0.01% US05964HBA23
Mexico United Mexican States Government 070536 6.00 Gb	0.01% US91087BAZ31
Danske Bank A S 010428 4.298 Cb	0.01% US23636ABC45
Kref Ltd Series 21 FI2 Class A 150239 Abs	0.01% US48275RAA59
Futures Margin-JPY	0.01% FUTMJPY
Glencore Funding Llc 120329 4.875 Cb	0.01% US378272AV04
Dunedin City Treasury 240425 Pnote	0.01% NZDCTDT305C0
Toyota Finance New Zealand Ltd 020525 Pnote	0.01% NZTFSDT904C0
Auckland Council 070525 Pnote	0.01% NZAKCDT629C5
Portugal Republic Of Government 150629 1.95 Gb	0.01% PTOTEXOE0024
Dp World Crescent Ltd 180729 3.875 Cb	0.01% XS2026710553
Inland Revenue Deposit 230625 Rcd	0.01% DU0IR25623B6
Fnma 30 Year Convention 011152 6.00 Mbs Pool No Cb5143	0.01% US3140QQWD38
Mexico United Mexican States Government 090235 6.35 Gb	0.01% US91087BAV27
E On International Finance Bv 070632 6.375 Cb	0.01% XS0148579666
Barclays Plc 100930 Frn	0.01% US06738ECU73
Banco Santander Sa 230228 3.80 Cb	0.01% US05964HAF29
Indonesia Republic Of Government 150231 6.50 Gb	0.01% IDG000015207
Wells Fargo Commercial Mortgage Ser 21 C59 CIs A5 150454 Abs	0.01% US95003CAJ99
Bank5 Sr 24 5Yr11 CI As 151157 Abs	0.01% US06644WBL19
Us Bancorp 230130 5.384 Cb	0.01% US91159HJQ48

Gnma Ii 30 Year Single Family 201248 4.50 Mbs Pool Ma5652	0.01% US36179UH540
Enbridge Inc 080333 5.70 Cb	0.01% US29250NBR52
Imcd Nv 300430 3.625 Cb	0.01% XS2884003778
Raizen Fuels Finance 250237 6.70 Cb	0.01% US75102XAE67
Dte Energy Co 010727 4.95 Cb	0.01% US233331BM83
Verus 2024Inv2 A1 260869 Abs	0.01% US92540NAA19
State Street	0.01% USSSCOLL
Occidental Petroleum Corp 150727 8.50 Cb	0.01% US674599DZ54
Virgin Money 081228 11.00 Cb	0.01% XS2718145779
Credit Suisse Group Ag 240627 1.00 Cb	0.01% CH0483180946
Royalty Pharma Plc 020934 5.40 Cb	0.01% US78081BAR42
Permanent Tsb Group Holdings Plc 300629 6.625 Cb	0.01% XS2641927574
Restaurant Brands NZ Ltd	0.01% NZRBDE0001S1
Us Bancorp 120629 5.775 Cb	0.01% US91159HJM34
Warnermedia Holdings Inc 150327 3.755 Cb	0.01% US55903VBA08
Bank5 Series 23 5Yr4 Class A3 151256 Abs	0.01% US06211FAV04
Hungary Government 260336 5.50 Gb	0.01% XS2744128369
Jpmcc 2021410T A 050342 Abs	0.01% US46652WAA18
Ir224546 Ccp Long Irs Baa Usd 171033 Rfxd 4.28 Pflt Sofra	0.01% DU0IR2245466
Obx Trust Sr 21 Nqm2 Cl A2 250561 Abs	0.01% US670857AB76
Hyundai Auto Receivables Trust Sr 23 C Cl A2a 150127 Abs	0.01% US44918CAB81
Versus Securitization Trust Sr 24 Inv1 Cl A2 250369 Abs	0.01% US92540FAB67
Jpmcc Sr 2024Omni Cl A 051039 Abs	0.01% US46593JAA25
Barclays Plc 150625 7.125 Cb	0.01% XS1998799792
Csail Commercial Mtge Trust Sr 21 C20 Class A3 170354 Abs	0.01% US22945EAU55
Barclays Plc 080830 4.918 Cb	0.01% XS2662538425
Lloyds Banking Group Plc 270625 Frn	0.01% XS1043545059
Texas 2025Twr C 150442 Abs	0.01% US88231WAE57
Apidos Clo Xv Sr 13 15A Class A1rr 210431 Abs	0.01% US03764QBC50
Royal Bank Of Scotland Group Plc 290626 6.00 Cb	0.01% US780097BQ34
Volkswagen Bank Gmbh 030528 4.375 Cb	0.01% XS2617456582
Fnma 30 Year Conventional 010152 2.00 Mbs Pool Sd8188	0.01% US3132DWCZ41
Jp Morgan Mortgage Trust Ser 24 5 Cl A6 251154 Abs	0.01% US46658RAF55
Electricite De France Sa 210928 4.50 Cb	0.01% US268317AU88
Santander Uk Group Holdings Plc 210826 1.532 Cb	0.01% US80281LAM72
Electricite De France Sa 180731 5.875 Cb	0.01% XS0132424614
3650R Commercial Mortgage Trust Sr 21 Pf1 Cl As 151154 Abs	0.01% US88581EAH45
Discovery Communications Llc 200328 3.95 Cb	0.01% US25470DAR08
Nisource Inc 010729 5.20 Cb	0.01% US65473PAS48
Hungary 210951 3.125 Cb	0.01% XS2388586583
Voya 20191A A1r 151037 Abs	0.01% US92917NAW83
Aomt Series 21 3 Class A1 250566 Abs	0.01% US03465EAA91
Jp Morgan Mortgage Trust Ser 24 4 Class A5a 251054 Abs	0.01% US46657WAH16
General Motors Financial Company Inc 090427 5.00 Cb	0.01% US37045XDW39
Amgen Inc 020328 5.15 Cb	0.01% US031162DP23
Fnma 30 Year Conventional 011151 2.50 Mbs Pool Cb2045	0.01% US3140QMHX52
Exelon Corp 150329 5.15 Cb	0.01% US30161NBM20
Poland Republic Of Government 180354 5.50 Gb	0.01% US731011AZ55
Mercury Nz Ltd 140927 1.56 Gb	0.01% NZMCDYDG003C8
T-Mobile Usa Inc 150427 3.75 Cb	0.01% US87264ABD63
Natwest Group Plc 100825 8.00 Cb	0.01% US780099CK11
Ally Financial Inc 151127 7.10 Cb	0.01% US02005NBR08
Hyatt Hotels Corp 300634 5.50 Cb	0.01% US448579AS18
Dunedin City Treasury 3.61% 17/07/2025	0.01% NZDCTDT148C4
Netherlands Kingdom Of The Government 150154 2.00 Gb	0.01% NL00150012X2
Raiffeisen Bank Intl 180232 Frn	0.01% XS3004031822

SAUDI Arabia Kingdom Of Government 221030 3.25 Gb	0.01% XS2159975700
Saudi International Bond 180733 4.875 Gb	0.01% XS2577135127
Logicor Financing Sarl 170130 1.625 Cb	0.01% XS2431318802
Bank Series 17 Bnk6 Class A4 150760 Abs	0.01% US060352AE10
Poland Republic Of Government 180934 5.125 Gb	0.01% US731011AY80
Bmo Mortgage Trust Series 24 5C5 Class As 150257 Abs	0.01% US05593RAF91
Buy Jpy:Sell Usd 01/04/2025	0.01% JPYUSD25091B
Wells Fargo Commercial Mor Tru Ser 24 C63 Cl As 150857 Abs	0.01% US94990FAH47
Solventum Corp 250227 5.45 Cb	0.01% US83444MAN11
Jpmmt 2022Dsc1 A3 250163 Abs	0.01% US46656AAC18
Bank5 Series 24 5Yr10 Class As 151057 Abs	0.01% US06604AAM62
Credit Suisse Ag New York Branch 090425 2.95 Cb	0.01% US22550L2C42
Truist Financial Corp 050832 Frn	0.01% US89788MAT99
Venture Cdo Ltd Series 19 36A Class D 200432 Abs	0.01% US92332LAF67
Freddie Mac Stacr Series 24 Hqa1 Class M2 250344 Abs	0.01% US35564NCA90
Petronas Capital Ltd 030131 4.95 Cb	0.01% USY68856BD76
Ir228525 Ccp Short Ois Baa Jpy 020834 Pfxd 1.295 Rflt Tonar	0.01% DU0IR2285256
Oracle Corp 091132 6.25 Cb	0.01% US68389XCJ28
Meiji Yasuda Life Insura 110954 Frn	0.01% US585270AD32
Ir230359 Ccp Short Irs Baa Eur 201127 Pfxd 2.18 Rflt 6Eubo	0.01% DU0IR2303596
Cadence Design Sys Inc 100929 4.30 Cb	0.01% US127387AN80
Citigroup Inc 240728 3.668 Cb	0.01% US172967LP48
Ubs Group Ag 020626 3.875 Cb	0.01% US902613AG32
Petronas Capital Ltd 030435 5.34 Cb	0.01% USY68856BE59
Stacr 2024Dna3 A1 251044 Abs	0.01% US35564NEY58
Imcd Nv 180928 4.875 Cb	0.01% XS2677668357
Standard Chartered C	0.01% USSCCOLL
Usd Ms Tbcc	0.01% USMSTBC
Abbvie Inc 211129 3.20 Cb	0.01% US00287YBX67
Broadcom Inc 151135 3.137 Cb	0.01% US11135FBP53
Singapore Republic Of Govt 010933 3.375 Gb	0.01% SG3261987691
Penske Truck Leasing Co Lp 010729 5.25 Cb	0.01% US709599CA09
Korea Hydro And Nuclear Power Co Ltd 270727 4.25 Cb	0.01% USY4899GFA68
Natwest Group Plc 300928 5.516 Cb	0.01% US639057AF59
Ir226588 Ccp Short Irs Baa Eur 250144 Rflt 6Eubo Pfxd 2.5	0.01% DU0IR2265886
National Grid Plc 200128 0.163 Cb	0.01% XS2289408440
Diamondback Energy Inc 150333 6.25 Cb	0.01% US25278XAV10
Eart 20251A A3 150828 Abs	0.01% US30167MAC10
Jpmmt 20241 A5 250654 Abs	0.01% US46657PAG81
Air Lease Corp 150126 2.875 Cb	0.01% US00914AAJ16
Energy Transfer Lp 150228 5.55 Cb 011230 6.40 Cb	0.01% US29273VAT70
Netherlands Kingdom Of The Government 150138 0.00 Gb	0.01% NL0015000B11
Netherlands Kingdom Of (Government) 150142 3.75 Gb	0.01% NL0009446418
Versus Securitization Trust Sr 24 Inv1 Cl A1 250369 Abs	0.01% US92540FAA84
Citigroup Inc 310331 4.412 Cb	0.01% US172967MP39
Singapore Republic Of Government 010528 2.625 Gb	0.01% SG31B7000002
Logicor Financing Sarl 150727 1.625 Cb	0.01% XS2027364327
Caixabank Sa 180129 6.208 Cb	0.01% US12803RAA23
Jp Morgan Mortgage Trust Sr 21 6 Class A3 251051 Abs	0.01% US46653PAC14
Fnma 30 Year Conventional 011151 2.50 Mbs Pool Fm9492	0.01% US3140XDRN88
Wells Fargo And Co 230130 5.198 Cb	0.01% US95000U3J01
Syngenta Finance Nv 240425 4.892 Cb	0.01% US87164KAG94
Pinewood Finco Plc 300925 3.25 Cb	0.01% XS2052466815
Realty Income Corp 011125 4.625 Cb	0.01% US756109BE34
Diamondback Energy Inc 180434 5.40 Cb	0.01% US25278XAZ24
Tpg 2024Wlsc B 151129 Abs	0.01% US872973AG72
Connecticut Avenue Securities Ser 24 R03 Cl 2M2 250344 Abs	0.01% US207941AB18

Fannie Mae Cas Series 24 R04 Cl 1M2 250544 Abs	0.01% US20753GAC50
Credit Agricole Sa London Branch 160626 1.907 Cb	0.01% US22535WAG24
Israel State Of Government 300432 1.3 Gb	0.01% IL0011806606
ANZ NZ Ltd 220730 2.95 CB	0.01% US052528AL09
Qatar Petroleum 120741 3.125 Gb	0.01% XS2359548935
United Kingdom Of Great Britain And Northern 310753 1.50 Gb	0.01% GB00BM8Z2V59
Volkswagen Financial Services Nv 050726 1.125 Cb	0.01% XS2360602929
Gnma Ii 30 Year Single Family 201251 2.50 Mbs Pool 785788	0.01% US3622ABE995
Gnma Ii 30 Year Single Family 201148 5.00 Mbs Pool Ma5597	0.01% US36179UGE64
Constellation Software Inc 160229 5.158 Cb	0.01% US21037XAC48
Fannie Mae Trust Ser 23 R03 Cl 2M2 250443 Abs	0.01% US20753AAA25
Income Due - JPY	0.01% INCDUJPY
Inland Revenue Deposit 300625 Rcd	0.01% DU0IR25630A3
Inland Revenue 280725 Rcd	0.01% DU0IR25728A5
Permanent Tsb Group Holdings Plc 100730 4.25 Cb	0.01% XS2797546624
Ford Credit Auto Owner Trust Sr 23 C Cl A2a 150926 Abs	0.01% US344940AB77
Inland Revenue Deposit 290925 Rcd	0.01% DU0IR25929A9
Raizen Fuels Finance 050354 6.95 Cb	0.01% US75102XAC02
Towd Point Mortgage Trust Sr 20 1 Cl A2a 250160 Abs	0.01% US89178WBB37
Thailand Kingdom Of Government 200631 3.65 Gb	0.01% TH0623A3B608
Steel Dynamics Inc 151027 1.65 Cb	0.01% US858119BN92
Versus Securitization Trust Se 23 8 Cl A2 251268 Abs	0.01% US92540DAB10
Sumitomo Mitsui Trust Bank Ltd 090328 5.50 Cb	0.01% US86563VBH15
Marriott International Inc 151027 5.00 Cb	0.01% US571903BJ14
Ubs Collateral A/C	0.01% USUBCOLL
General Motors Financial Company Inc 100626 1.50 Cb	0.01% US37045XDK90
Nissan Auto Receivables Owner Trust Sr 23 B Cl A3 150328 Abs	0.01% US65480MAD56
Us Bancorp 230730 5.10 Cb	0.01% US91159HJS04
Abu Dhabi Crude Oil Pipeline Llc 021147 4.60 Sinking Fund	0.01% XS1709535097
Fannie Mae Cas Series 24 R01 Class 1M2 250144 Abs	0.01% US20753UAB61
Auckland City Council 100725 2.013 GB	0.01% NZAKCDT484C5
Ontario Province Of 020641 4.65 Gb	0.01% CA683234B984
Gnma Ii 30 Year Single Family 200549 4.00 Mbs Pool G2 Ma5931	0.01% US36179USU78
Kroge Co 150934 5.00 Cb	0.01% US501044DV05
Bx Commercial Mortgage Tr Sr 24 XI 4 Cl A 150239 Abs	0.01% US05611VAA98
Philippines Republic Of The Government 290932 3.556 Gb	0.01% US718286CR66
Virgin Money Uk Plc 180328 4.00 Cb	0.01% XS2757511113
Fidelity National Information Services Inc 031225 0.625 Cb	0.01% XS2085608326
Caixabank Sa 181126 0.375 Cb	0.01% XS2258971071
Jp Morgan Mortgage Trust Ser 23 He3 Class A1 250554 Abs	0.01% US465985AA77
Volksbank Wien Ag 230326 0.875 Cb	0.01% AT000B122080
Bp Capital Markets Plc 030728 1.594 Cb	0.01% XS1851278777
Santander Uk Group Holdings Plc 100129 6.534 Cb	0.01% US80281LAT26
Republic Of Indonesia 110133 4.85 Gb	0.01% US455780DR40
Ireland Government 181030 0.20 Gb	0.01% IE00BKFCV899
Nnn Reit Inc 5.60 151033 Cb	0.01% US637417AS53
Prosus Nv 080251 3.832 Cb	0.01% USN7163RAQ67
Ir232875 Ccp Long Irs Baa Krw 170935 Rfxd 3.75 Pflt 3Ksda	0.01% DU0IR2328759
Preston Ridge Partners Mortg Ser 23 Nqm3 Class A2 251168 Abs	0.01% US69380TAB70
Orix Corp 010628 4.477 Cb	0.01% XS2583644146
Shinhan Bank 120428 4.50 Cb	0.01% US82460EAV20
Gnma Ii 30 Year Single Family 200119 5.00 Mbs Pool No Ma5712	0.01% US36179UKZ48

American Homes 4 Rent 150734 5.50 Cb	0.01% US02666TAH05
Dp World Crescent Ltd 260928 4.848 Cb	0.01% XS1883963990
Deutsche Bank Ag 191130 1.75 Cb	0.01% DE000DL19VS4
Benchmark Mortgage Trust Se 23 V3 Cl A3 150756 Abs	0.01% US08163VAC19
Ing Groep Nv 280328 4.017 Cb	0.01% US456837BB82
Humana Inc 150431 5.375 Cb	0.01% US444859CA81
Panama Republic Of Government 310136 6.875 Gb	0.01% US698299BW36
Inland Revenue 280126 Rcd	0.01% DU0IR26128A7
Indonesia Republic Of Government 150432 6.375 Gb	0.01% IDG000018706
Asb Bank Limited 160429 3.19 Cb	0.01% XS2919279633
Saudi Arabian Oil Co 170754 5.75 Gb	0.01% XS2861551898
Vale Overseas Limited 280654 6.40 Cb	0.01% US919111TAS24
Gm Financial Securitized Ser 23 4 Class A2a 161126 Abs	0.01% US379930AB67
Enbridge Inc 151128 6.00 Cb	0.01% US29250NBX21
Nordic Investment Bank 210230 4.375 Gb	0.01% NZNIBDT013C2
Indonesia Republic Of Government 150638 7.125 Gb	0.01% IDG000021809
Take Two Interactive Software Inc 120629 5.40 Cb	0.01% US874054AM15
Freddie Mac Structured Agency Se 19 Hqa2 Cl M2 250449 Abs	0.01% US35564MAH88
Cheniere Corpus Christi Holdings Llc 300627 5.125 Cb	0.01% US16412XAG07
United Kingdom Of Great Britain And Northern 220768 3.50 Gb	0.01% GB00BBJNQY21
Mt Bank Corporation 160129 Frn	0.01% US55261FAU84
Synopsys Inc 010435 5.15 Cb	0.01% US871607AE70
Logicor Financing Sarl 180729 4.25 Cb	0.01% XS2860968085
Connecticut Avenue Securities Ser 24 R05 Cl 2M2 250744 Abs	0.01% US20754XAC74
Blackstone Property Partners EUROpe Holdings 120329 1.75 Cb	0.01% XS2051670300
Ir232946 Ccp Short Irs Baa Eur 180675 Rflt 6Eubo Pfxd 2	0.01% DU0IR2329468
Qatar Petroleum 120731 2.25 Gb	0.01% XS2357494322
Cx003288 Ccp Sell Cdx Eur 200630 Itraxx Europe 1% Baa	0.01% DU0CX0032883
Aviation Capital Group Llc 300126 1.95 Cb	0.01% US05369AAK79
Macquarie Group Ltd 120127 1.34 Cb	0.01% US55608JAR95
Galaxy Pipeline Assets Bidco Ltd 310336 2.625 Cb	0.01% XS2249741245
Mexico City Airport Trust 310747 5.50 Cb	0.01% US59284MAD65
Mexico City Airport Trust 310747 5.50 Cb	0.01% USP6629MAD40
Permanent Tsb Group 250428 6.625 Cb	0.01% XS2611221032
Total Sa 291249 3.369 Cb	0.01% XS1501166869
Wells Fargo Co 301030 2.879 Cb	0.01% US95000U2G70
Blackstone Property Partners Europe Holdings 291029 3.625 Cb	0.01% XS2471770862
Ir233007 Ccp Short Ois Baa Jpy 180627 Pfxd 0.5 Rflt Tonar	0.01% DU0IR2330078
Deutsche Bank Ag 180129 6.72 Cb	0.01% US251526CS67
Dell International Llc 011029 5.30 Cb	0.01% US24703TAG13
Bank Of America Corp 220432 2.687 Cb	0.01% US06051GJT76
Banks Series 24 5Yr8 Cl C 150857 Abs	0.01% US065923BR47
Williams Companies Inc 150331 2.60 Cb	0.01% US969457BY52
Colt Funding Llc Sr 24 Inv1 Cl A2 251268 Abs	0.01% US12672RAB87
Anheuser Busch Inbev Worldwide Inc 230129 4.75 Cb	0.01% US035240AQ30
T Mobile Usa Inc 150425 3.50 Cb	0.01% US87264ABB08
Dowdupont Inc 151125 4.493 Cb	0.01% US26078JAC45
Dollar Tree Inc 150525 4.00 Cb	0.01% US256746AG33
Cigna Corp 151028 4.375 Cb	0.01% US125523AH38
Deutsche Telekom International Finance 150630 8.75 Cb	0.01% US25156PAC77
Galaxy Pipeline Assets Bidco Ltd 310334 2.16 Cb	0.01% XS2300185613
Deutsche Bank Ag New York Branch 241126 2.129 Cb	0.01% US251526CE71
International Flavors And Fragrances Inc 011025 1.23 Cb	0.01% US459506AN18
Dell International Llc 150626 6.02 Cb	0.01% US24703TAD81

Mfra Trust Series 23 Nqm4 Class A2 251268 Abs	0.01% US55286LAB80
Sempra Energy 010228 3.40 Cb	0.01% US816851BG34
Mexico United Mexican States Government 201136 10.00 Gb	0.01% MX0MGO0000B2
Ir222559 Ccp Short Irs Baa Eur 170553 Pfxd 2.0 Rflt 6Eubo	0.01% DU0IR2225591
Galaxy Pipeline Assets 300940 Sf	0.01% XS2300197030
Fnma 30 Year Conventional 010951 2.50 Mbs Pool Fm8779	0.01% US3140XCXH63
Cbre Services Inc 010429 5.50 Cb	0.00% US12505BAH33
Aercap Ireland Capital Dac 291028 3.00 Cb	0.00% US00774MAW55
Romania Government 250232 6.70 Gb	0.00% RO07A2H5YIN8
British Columbia Province Of 180642 4.30 Cb	0.00% CA1107098Y17
Quebec Province Of 011243 4.25 Gb	0.00% CA74814ZEK53
Oracle Corp 091152 6.9 Cb	0.00% US68389XCK90
Spain Kingdom Of Government 311030 1.25 Gb	0.00% ES0000012G34
Charter Communications Operating Llc 230725 4.908 Cb	0.00% US161175AY09
Realty Income Corp 150328 2.10 Cb	0.00% US756109CA03
Msci Inc 010930 3.625 Cb	0.00% US55354GAK67
Romania Government 150648 5.125 Gb	0.00% XS1837994794
Mercedes Benz Auto Receivables Ser 23 2 Cl A2 161126 Abs	0.00% US58769FAB13
Pennsylvania Higher Educatio Series 16 1A Class A 250965 Abs	0.00% US69343FAA57
Duquesne Light Holdings Inc 011030 2.532 Cb	0.00% US266233AH80
Israel State Of Government 310327 2.00 Gb	0.00% IL0011393449
Celanese Us Holdings Llc 151130 6.55 Cb	0.00% US15089QAX25
Bank Of America Auto Trust Series 23 2A Class A2 170826 Abs	0.00% US06054YAB39
Choice Hotels International Inc 150131 3.70 Cb	0.00% US169905AG19
Mexico United Mexican States Government 240561 3.771 Gb	0.00% US91087BAN01
Nxp Bv 110531 2.50 Cb	0.00% US62954HBA59
Cvs Health Corp 250338 4.78 Cb	0.00% US126650CY46
Truist Financial Corp 080627 6.047 Cb	0.00% US89788MAN20
Otis Worldwide Corp 160828 5.25 Cb	0.00% US68902VAP22
Enel Spa 080627 1.375 Cb	0.00% XS2312744217
Volkswagen Financial Services Nv 130427 3.25 Cb	0.00% XS2468855593
Amgen Inc 020333 5.25 Cb	0.00% US031162DR88
T Mobile Usa Inc 010228 4.75 Cb	0.00% US87264AAV70
Income Due - EUR	0.00% INCDEUR
Connecticut Avenue Securities Se 23 R05 Cl 1M2 250643 Abs	0.00% US207942AB90
Gnma 11 30 Year Single Family 200249 4.00 Mbs Pool No Ma5763	0.00% US36179UML34
Crown Castle International Corp 010927 3.65 Cb	0.00% US22822VAH42
Connecticut Avenue Securities Ser 24 R05 Cl 2M1 250744 Abs	0.00% US20754XAB91
Citibank Colat	0.00% USCTCOLL
Macquarie Group Ltd 281128 3.763 Cb	0.00% US55608JAK43
Raiffeisen Bank International Ag 150928 6.00 Cb	0.00% XS2682093526
Hca Inc 150329 3.375 Cb	0.00% US404119CJ66
Bank Of Ireland Group Plc 010333 6.75 Cb	0.00% XS2561182622
Tesco Corporate Treasury Services Plc 021128 1.875 Cb	0.00% XS2403381069
Spain Kingdom Of Government 300743 3.45 Gb	0.00% ES0000012K95
Solvay Sa 030428 3.875 Cb	0.00% BE6350791073
Brenntag Finance Bv 240428 3.75 Cb	0.00% XS2802928775
Gnma Ii 30 Year Single Family 200951 2.50 Mbs Pool 785622	0.00% US3622ABD336
Belgium Kingdom Of Government 220657 2.25 Gb	0.00% BE0000343526
Jpy Boa Ccp	0.00% JPYBACCP
Bank Of America Corp 290431 2.592 Cb	0.00% US06051GJB68
Fannie Mae Series 21 R01 Class 1M2 251041 Abs	0.00% US20754RAB24

Fnma 30 Year Conventional 010351 2.50 Mbs Pool Br6352	0.00% US3140L5BW58
General Mills Inc 231030 3.65 Cb	0.00% XS2809270072
Income Due - USD	0.00% INCDUUSD
EUR BNP Paribas A/C	0.00% EURBNPP
Banco Santander Sa 020429 Frn	0.00% XS2908735504
Bpce Sa 260427 1.75 Cb	0.00% FR0014009YD9
Wintershall Dea Finance Bv 250925 0.84 Cb	0.00% XS2054209833
Becton Dickinson And Co 130825 0.034 Cb	0.00% XS2375836553
Connecticut Avenue Securi Trust Se 22 R05 Cl 2M2 250442	0.00% US20754DAB38
Abs	
General Motors Financial Company Inc 260226 0.85 Cb	0.00% XS2125145867
Boa Cad Ccp	0.00% CADBACCP
Caixabank Sa 210128 0.625 Cb	0.00% XS2434702424
Gnma 11 30 Year Single Family 200149 4.50 Mbs Pool No Ma5711	0.00% US36179UKY72
Energy Transfer Operating Lp 150429 5.25 Cb	0.00% US29278NAG88
Thailand Kingdom Of Government 170628 2.65 Gb	0.00% TH0623038609
Us 10Yr Note 2506 F	0.00% DU00USX25063
Constellation Brands Inc 151128 4.65 Cb	0.00% US21036PBC14
Isle Of Man 140951 1.625 Cb	0.00% XS2384582263
Malaysia Government 050734 3.828 Gb	0.00% MYBMS1900047
Sunoco Logistics Partners Operations Lp 011027 4.00 Cb	0.00% US86765BAU35
Kilroy Realty Lp 150136 6.25 Cb	0.00% US49427RAS13
Santander Drive Auto Receivab Ser 23 6 Class A2 170527 Abs	0.00% US80287DAB38
Oracle Corp 250351 3.95 Cb	0.00% US68389XCA19
Romania Republic Of Government 270227 3.00 Gb	0.00% XS2434895988
Boa Eur Ccp	0.00% EURBACCP
Ginnie Mae Remic Trust Series 20 146 Class Ki 201050 Abs	0.00% US38382KVVX89
Sunnova Hestia Issuer Llc Sr 23 Grid1 Cl 1A 201250 Abs	0.00% US86746BAA17
Gnma Ii 30 Year Single Family 201048 5.00 Mbs Pool No Ma5530	0.00% US36179UEB44
Thailand Kingdom Of Government 171228 2.875 Gb	0.00% TH0623038C04
Fnma 30 Year Conventional 011150 2.50 Mbs Pool Sd1384	0.00% US3132DNRD74
Freddie Mac Se 4998 Cl Gi 250850 Abs	0.00% US3137FVA932
Benchmark 2018 B1 Mortgage Trust Se 2018 B1 Cl D 150151	0.00% US08162PAG63
Abs	
Can 10Yr Bnd 2506 Fu	0.00% DU00CGX25066
Ginnie Mae Remic Trust Series 2019 151 Class Ia 201249 Abs	0.00% US38382BBF94
Micron Technology Inc 011129 6.75 Cb	0.00% US595112BV48
Boa Nzd Ccp	0.00% NZBOACCP
Inland Revenue Deposit 070525 Rcd	0.00% DU0IR25507A3
Inland Revenue Deposit 230625 Rcd	0.00% DU0IR25623F7
Inland Revenue Deposit 230625 Rcd	0.00% DU0IR25623E0
Austria Republic Of Government 20092117 2.10 Gb	0.00% AT0000A1XML2
Inland Revenue Deposit 280725 Rcd	0.00% DU0IR25728B3
Ops08786a Swption Eur 080327 Call Strike 2.25 Bnp	0.00% DUOPS08786A5
Mfa 2020-Nqm1 Trust Series 20 Nqm1 Class A3 250849 Abs	0.00% US552754AC79
Inland Revenue 281025 Rcd	0.00% DU0IR25O28A1
Inland Revenue 281125 Rcd	0.00% DU0IR25N28A3
Inland Revenue Deposit 281125 Rcd	0.00% DU0IR25N28B1
Huntington Bancshares 181139 Frn	0.00% US446150BF05
Romania Government 140251 4.00 Gb	0.00% XS2201851685
Workday Inc 010429 3.70 Cb	0.00% US98138HAH49
Marriott International Inc 150529 4.875 Cb	0.00% US571903BP73
Us 30Y Bond 2506 Fut	0.00% DU00USB25069
Entegris Inc	0.00% US29362U1043
Gnma Ii 30 Year Single Family 200349 5.0 Mbs Pool No Ma5819	0.00% US36179UPC08

Mxn Boa Ccp	0.00% MXNBACCP
Autonation Inc 010828 1.95 Cb	0.00% US05329WAR34
Nelnet Student Loan Tr Ser 2012 5A Class A 271036 Abs	0.00% US64033BAA08
Income Due - Dkk	0.00% INCUDUKK
Buy Usd:Sell Eur 01/04/2025	0.00% USDEUR25091B
Romania Government 280150 3.375 Gb	0.00% XS2109813142
Thailand Kingdom Of Government 170633 3.35 Gb	0.00% TH062303D603
Versus Securitization Trust Ser 21 8 Class A1 251166 Abs	0.00% US92538GAA04
Romania Government 170133 7.125 Gb	0.00% XS2571923007
Gnma Ii 30 Year Single Family 200848 5.00 Mbs Pool Ma5400	0.00% US36179T7M16
Income Due - TWD	0.00% INCOUTWD
Income Due - Krw	0.00% INCUDUKRW
International Flavors And Fragrances Inc 151027 1.832 Cb	0.00% US459506AP65
Thailand Kingdom Of Government 170643 3.45 Gb	0.00% TH0623A3N603
Connecticut Avenue Securi Trust Se 22 R05 Cl 2M1 250442 Abs	0.00% US20754DAA54
Ir232476 Ccp Long Ois Baa Inr 190328 Rfxd 6 Pflt Mibor	0.00% DU0IR2324766
Carrier Global Corp 150227 2.493 Cb	0.00% US14448CAP95
American Homes 4 Rent Lp 150731 2.375 Cb	0.00% US02666TAC18
Austria Republic Of Government 300620 0.85 Gb	0.00% AT0000A2HLC4
GBP BNP Paribas A/C	0.00% GBPNPP
Romania Government 300134 6.375 Gb	0.00% XS2756521303
Freddie Mac Stacr Remic Trust Ser 21 Dnas Cl M2 250134 Abs	0.00% US35564KHE29
Fnma 30 Year Conventional 010251 2.50 Mbs Pool Fs2772	0.00% US3140XJCJ02
Ops08401a Swption Eur 111126 Call Strike 2 Bnp	0.00% DUOPS08401A1
Ir227722 Ccp Long Irs Baa Eur 140528 Rfxd 2.5 Pflt 6Eubo	0.00% DU0IR2277220
Outstanding Settlement Receipts - EUR	0.00% OSRECEUR
Ir233226 Ccp Long Irs Baa Usd 310327 Rfxd 3.851234 Pflt Sofr	0.00% DU0IR2332264
Ir233291 Ccp Long Ois Baa Cad 180627 Rfxd 3 Pflt 1Cdor	0.00% DU0IR2332918
Ops08801a Swption Eur 080925 Call Strike 2.2 Bnp	0.00% DUOPS08801A2
Ops08452a Swption Eur 130526 Call Strike 2.05 Bnp	0.00% DUOPS08452A4
Ir232917 Ccp Short Irs Baa Usd 180630 Rflt Sofra Pfxd 3.25	0.00% DU0IR2329179
Dell International Llc 150730 6.20 Cb	0.00% US24703TAH95
Ir233061 Ccp Long Irs Baa Nzd 180635 Rfxd 4.25 Pflt 3Zbsw	0.00% DU0IR2330615
Ir232935 Ccp Short Irs Baa Eur 180632 Pfxd 2.25 Rflt 6Eubo	0.00% DU0IR2329351
Ops08399a Swption Eur 110526 Call Strike 1.95 Bnp	0.00% DUOPS08399A7
Ir233509 Ccp Short Irs Baa Eur 280340 Pfxd 3 Rflt 6Eubo	0.00% DU0IR2335093
CHF BNP Paribas A/C	0.00% CHFBNPP
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
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
CAD BNP Paribas A/C	0.00% CADBNPP
Income Due - Cad	0.00% INCUDUCAD
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
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
Bank Of Tokyo Cash at Call	0.00% NZDBOT11
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
New Zealand Rural Land Company Ltd	0.00% NZNZLE0005S3
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
DKK BNP Paribas A/C	0.00% DKKBNPP
Westpac New Zealand Ltd 11am CallCash	0.00% WBCNZD11
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
SEK BNP Paribas A/C	0.00% SEKBNPP
Aud 10Yr 2506 Bond F	0.00% DU000XT25063
JPY BNP Paribas A/C	0.00% JPYBNPP
Baa Hkd Ccp	0.00% HKBOACCP
SGD BNP Paribas A/C	0.00% SGDBNPP
Dunedin City Treasury 2.09% 15/11/2026	0.00% NZDCTDT173C2
NZ Local Govt Funding Agency 150425 2.75 GB	0.00% NZLGFD008C2
Auckland City Council 3.338% 27/07/2026	0.00% NZAKCDT410C0
Constellation Soft Com Stk Npv Temp	0.00% DU0B15C4L6W0
Effect Exposure GBP	0.00% GBPEFFE
Government National Mortgage Association 2 150441 3.50 Tba	0.00% US21H0326478
Elmwood Clo Iii Ltd Ser 23 1A Class A 170436 Abs	0.00% US29001YAA10
Euro Short Btp 2506	0.00% DE000F1B2NE2
Ir232948 Ccp Long Irs Baa Eur 180627 Rfxd 1.75 Pflt Estro	0.00% DU0IR2329484
Rub Bnp Paribas A/C	0.00% RUBBNPP
Outstanding Settlement Receipts - CAD	0.00% USDEFFE
Effect Exposure EUR	0.00% EUREFFE
Effect Exposure Cad	0.00% CADEFFE
Effect Exposure AUD	0.00% AUDEFFE
Idr Bnp Paribas A/C	0.00% IDRBNPP
ZARBNP Paribas A/C	0.00% ZARBNPP
Japan Government Of 200634 1.10 Gb	0.00% JP1103751Q74
KRW BNP Paribas A/C	0.00% KRWBNPP
Baa Sgd Ccp	0.00% SGDMMLCCP
Futures Margin-Sek	0.00% FUTMSEK
Futures Margin-Chf	0.00% FUTMCHF
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	0.00% DUOPS08835A0
Ops08400a Swption Eur 111126 Call Strike 2.0845 Bnp	0.00% DUOPS08400A3
Ops08866a Swption Eur 280425 Put Strike 2.654 Citi	0.00% DUOPS08866A5
Ir232967 Ccp Long Ois Baa Gbp 180629 Rfxd 3.5 Pflt Sonia	0.00% DU0IR2329674
Ir233046 Ccp Long Irs Baa Nok 180630 Rfxd 4 Pflt 6Nibo	0.00% DU0IR2330466
Ops08818a Swption Eur 140425 Call Strike 2.723 Jpm	0.00% DUOPS08818A6
Ir232920 Ccp Short Irs Baa Usd 180635 Rflt Sofra Pfxd 3.25	0.00% DU0IR2329203
Ir232971 Ccp Long Ois Baa Gbp 180635 Rfxd 3.5 Pflt Sonia	0.00% DU0IR2329716
Ops08767a Swption Usd 070425 Call Strike 3.854 Ms	0.00% DUOPS08767A5
Ir232881 Ccp Short Irs Baa Thb 170930 Pfxd 2 Rflt Thb6m	0.00% DU0IR2328817
Ops08756a Swption Eur 070425 Call Strike 2.751 Baa	0.00% DUOPS08756A8
Eur Buxl 30Yr 2506 F	0.00% DE000F1B2NK9
Ir226587 Ccp Long Irs Baa Eur 250139 Rfxd 3 Pflt 6Eubo	0.00% DU0IR2265878
Ops08843a Swption Usd 210425 Call Strike 3.811 Ms	0.00% DUOPS08843A4
Ops08826a Swption Usd 140425 Call Strike 3.849 Ms	0.00% DUOPS08826A9
Ir232911 Ccp Long Irs Baa Eur 250229 Rfxd 2.325 Pflt 6Eubo	0.00% DU0IR2329112
Ir233034 Ccp Long Irs Baa Sek 180630 Rfxd 2.5 Pflt 3Msek	0.00% DU0IR2330342
Ops08851a Swption Usd 280425 Call Strike 3.914 Ms	0.00% DUOPS08851A7
Ir233037 Ccp Long Irs Baa Sek 180635 Rfxd 2.75 Pflt 3Msek	0.00% DU0IR2330375
Ir218858 Ccp Long Ois Baa Gbp 211272 Rfxd 3.0 Pflt Sonio	0.00% DU0IR2188583
Ir233011 Ccp Long Ois Baa Jpy 180632 Rfxd 0.75 Pflt Tonar	0.00% DU0IR2330110
Ir233043 Ccp Long Irs Baa Nok 180627 Rfxd 4 Pflt 6Nibo	0.00% DU0IR2330433

Ir232988 Ccp Short Ois Baa Cad 180635 Rflt 1Cdor Pfxd 3	0.00% DU0IR2329880
Ops08787a Swption Eur 080327 Call Strike 2.347 Bnp	0.00% DUOPS08787A3
Sell Eur:Buy Usd 01/04/2025	0.00% EURUSD25091S
Us Ultra Bond 2506 F	0.00% DU00USU25069
Chf Boa Ccp	0.00% CHFBACCP
Ir232474 Ccp Short Irs Baa Mxn 180326 Pfxd 8.75 Rflt 1Mxni	0.00% DU0IR2324741
Ir230955 Ccp Short Irs Baa Brl 040127 Rflt Bzdio Pfxd 13.75	0.00% DU0IR2309551
Ir232976 Ccp Long Ois Baa Gbp 180655 Rfxd 3.75 Pflt Sonia	0.00% DU0IR2329765
Ir233235 Ccp Short Irs Baa Usd 151134 Pfxd 3.863808Rfltsofra	0.00% DU0IR2332355
Ir232940 Ccp Long Irs Baa Eur 180645 Rfxd 2.5 Pflt 6Eubo	0.00% DU0IR2329401
Ir232937 Ccp Short Irs Baa Eur 180635 Pfxd 2.5 Rflt 6Eubo	0.00% DU0IR2329377
Deutsche Bank Coll	0.00% USDBCOLL
Euro Bobl 2506 Fut	0.00% DU00EBV25067
Ir224544 Ccp Short Cpi Baa Usd 171033 Rflt Cpurnsa Pfxd 2.62	0.00% DU0IR2245441
Boa Aud Ccp	0.00% AUDBACCP
Ir232968 Ccp Long Ois Baa Gbp 180630 Rfxd 3.5 Pflt Sonia	0.00% DU0IR2329682
Cx003289 Ccp Buy Cdx Eur 200630 Itraxx Europe 1 % Baa	0.00% DU0CX0032891
Eur Oat 2506 Fut	0.00% DE000F1B2NL7
Long Gilt 2506 Fut	-0.01% GB00MDWKGKH25
Ir232942 Ccp Long Irs Baa Eur 180655 Rfxd 2.25 Pflt 6Eubo	-0.01% DU0IR2329427
Sek Boa Ccp	-0.01% SEBOACCP
Ir232865 Ccp Long Irs Baa Cny 170930 Rfxd 1.5 Pflt Cnrr7	-0.01% DU0IR2328650
Ir226589 Ccp Long Irs Baa Eur 250149 Rfxd 2 Pflt 6Eubo	-0.01% DU0IR2265894
Cx003142 Sell Cds Usd 151256 Cmbx-Na-Bbb-17 3% Jpm	-0.01% DU0CX0031422
Ir224545 Ccp Short Irs Baa Usd 171028 Pfxd 4.36 Rflt Sofra	-0.01% DU0IR2245458
Us 2Yr Note 2506 Fut	-0.01% DU00US225061
Ir233223 Ccp Short Irs Baa Usd 310132 Pfxd3.822482 Rfltsofra	-0.01% DU0IR2332231
Ir230360 Ccp Long Irs Baa Eur 201127 Rfxd 2.143 Pflt 3Eubo	-0.01% DU0IR2303604
Ir224543 Ccp Long Cpi Baa Usd 171028 Rfxd 2.57 Pflt Cpurnsa	-0.01% DU0IR2245433
Usd Citi Tbcc	-0.01% USCITTBC
Sell Usd:Buy Jpy 01/04/2025	-0.01% USDJPY25091S
Eur Bund 2506 Fut	-0.01% DE000F1B2NG7
Sell Ils:Buy Usd 06/05/2025	-0.01% ILSUSD25126S
Admin Fees	-0.02% ADMNZD
Ir233010 Ccp Long Ois Baa Jpy 180630 Rfxd 0.75 Pflt Tonar	-0.02% DU0IR2330102
Sell Thb:Buy Usd 18/06/2025	-0.02% THBUSD25169S
Sell Sgd:Buy Usd 04/06/2025	-0.02% SGDUSD25155S
Futures Margin-Cad	-0.02% FUTMCAD
Futures Margin - AUD	-0.02% FUTMAUD
Ir228526 Ccp Long Ois Baa Jpy 020844 Rfxd 2.16 Pflt Tonar	-0.02% DU0IR2285264
Sell Chf:Buy Usd 08/05/2025	-0.03% CHFUSD25128S
Sell Myr:Buy Usd 11/06/2025	-0.03% MYRUSD25162S
Sell Krw:Buy Usd 11/06/2025	-0.04% KRWUSD25162S
Ir233224 Ccp Short Irs Baa Usd 310829 Pfxd 3.798699 Rfltsofr	-0.04% DU0IR2332249

Sell Cad:Buy Usd 08/04/2025	-0.04% CADUSD25098S
Outstanding Settlement Payments - NZD	-0.05% OSPAYNZD
Futures Margin-EURo	-0.05% FUTMEUR
Sell Nzd:Buy Aud 01/05/2025	-0.05% NZDAUD25121S
Prepaidapplicationnz	-0.05% NZDOSA
Outstanding Settlement Payments - EUR	-0.06% OSPAYEUR
Sell Idr:Buy Usd 11/06/2025	-0.07% IDRUSD25162S
Futures Margin-GBP	-0.07% FUTMGBP
Management Fees	-0.08% MGMNZD
BNP USD Coll Acct	-0.09% USBPCOLL
Sell Aud:Buy Usd 12/06/2025	-0.10% AUDUSD25163S
Boa Collateral	-0.11% USBACOLL
Sell Aud:Buy Usd 02/04/2025	-0.12% AUDUSD25092S
Sell Usd:Buy Aud 02/04/2025	-0.12% USDAUD25092S
Sell Jpy:Buy Usd 09/06/2025	-0.13% JPYUSD25160S
Outstanding Settlement Payments - JPY	-0.14% OSPAYJPY
Sell Jpy:Buy Usd 07/05/2025	-0.15% JPYUSD25127S
Sell Nzd:Buy Usd 07/05/2025	-0.22% NZDUSD25127S
Sell Gbp:Buy Usd 04/06/2025	-0.22% GBPUSD25155S
Sell Usd:Buy Jpy 03/04/2025	-0.29% USDJPY25093S
Sell Aud:Buy Nzd 01/05/2025	-0.49% AUDNZD25121S
Sell Aud:Buy Nzd 20/05/2025	-0.57% AUDNZD25140S
Sell Jpy:Buy Usd 03/04/2025	-0.67% JPYUSD25093S
Sell Jpy:Buy Usd 19/05/2025	-0.67% JPYUSD25139S
Sell Gbp:Buy Nzd 22/05/2025	-0.68% GBPNZD25142S
Sell Jpy:Buy Nzd 22/05/2025	-0.79% JPYNZD25142S
Sell Usd:Buy Eur 09/04/2025	-1.95% USDEUR25099S
Outstanding Settlement Payments - USD	-2.06% OSPAYUSD
Sell Eur:Buy Nzd 22/05/2025	-2.83% EURNZD25142S
Sell Eur:Buy Usd 09/04/2025	-6.48% EURUSD25099S
Sell Usd:Buy Nzd 22/05/2025	-15.08% USDNZD25142S
Sell Usd:Buy Nzd 07/05/2025	-16.83% USDNZD25127S