

Offer name	Fisher Funds Investment Series	Offer number	OFR10748
Fund name	Fisher Funds BondPlus Fund	Fund number	FND1065
Period disclosure applies [dd/mm/yyyy]	30/09/2025		
Asset Name	% of fund net	Security code	
ANZ 10 A/C - Current Accounts		6.2085% ANZ 10 A/C - Current Accounts	
U S TREASURY BOND		1.3928% US912810UE63	
FRANCE (GOVT OF)		1.3339% FR001400PM68	
ITALIAN BTP BOND		1.2338% IT0005657330	
JAPANESE GOVT BOND (10Y) #375		1.0503% JP1103751Q74	
GNMA II MULTPL SGL 30YR #MA9961M		1.0122% US36180AB691	
U S TREASURY INFLATE PROT BD		0.9770% US912810PZ57	
US Treasury Bond 15/08/2032 2.75%		0.9474% US91282CFF32	
5 Year USD Treasury Note 31/12/2025		0.8468% FVZ5 Comdty	
U S TREASURY BOND		0.8077% US912810UD80	
REPUBLIC OF SOUTH AFRICA		0.7942% ZAG000125972	
UK Gilt Treasury Bond 22/10/2028 1.625%		0.7799% GB00BFX0ZL78	
JPM USD Call A/c - Current Accounts		0.7773% JPM USD Call A/c - Current Accounts	
U S TREASURY BOND		0.7318% US912810ST60	
ONTARIO (PROVINCE OF) BD		0.7246% CA683234SL32	
Kiwibank Deposit A/C - Deposit Accounts		0.6716% Kiwibank Deposit A/C - Deposit Accounts	
Wpac Bank Deposit AC - Deposit Accounts		0.6642% Wpac Bank Deposit AC - Deposit Accounts	
SPANISH GOVT BD (BONOS Y OBLIG)		0.6131% ES0000012N35	
JAPANESE GOVT BOND (ILB) #23		0.6021% JP1120231J51	
US Treasury Bond 15/05/2030 0.625%		0.5833% US912828ZQ64	
TPMT 2019-4 A1 144A		0.5797% US89178BAA26	
GNMA II MULTPL SGL 30YR #MB0022M		0.5628% US3618N5AY58	
GNMA II MULTPL SGL 30YR #MB0304M		0.5620% US3618N5KS70	
CHINA GOVERNMENT BOND		0.5447% CND100069PK9	
US Treasury Bond 30/04/2028 3.50%		0.5447% US91282CHA27	
US Treasury Bond 15/05/2029 2.375%		0.5348% US9128286T26	
KOREA HOUSING FI SEC REGS		0.5000% XS2355599353	
Housing New Zealand Ltd 24/04/30 2.183%		0.4901% NZHNZD0230L2	
SPANISH GOVT BD (BONOS Y OBLIG)		0.4836% ES0000012I08	
CASH COLLATERAL FUT BCY USD		0.4607% CASH COLLATERAL FUT BCY USD	
Ireland Government Bnd 15/05/2037 1.70%		0.4526% IE00BV8C9B83	
FRANCE (GOVT OF) OAT BD		0.4518% FR0011317783	
GNMA II MULTPL SGL 30YR #MA8266M		0.4473% US36179XFF87	
US Treasury Bond 15/08/2034 3.875%		0.4390% US91282CLF67	
US Treasury Bond 15/11/2027 2.25%		0.4346% US9128283F58	
CGCMT 2016-C1 A4 WM26 WC4.979579914		0.4304% US17290YAR99	
FRANCE (GOVT OF)		0.4225% FR001400AIN5	
UK GILT		0.4215% GB00BPSNBB36	
PRETSL 25 A1 TSFR3M+TSFR3MBP 144A		0.4155% US74042FAA93	
MALAYSIA GOVERNMENT		0.4023% MYBMI2300024	
ASB Bank Deposit A/C - Deposit Accounts		0.3890% ASB Bank Deposit A/C - Deposit Accounts	
JAPANESE GOVT BOND (30Y) #62		0.3799% JP1300621K47	
EAGLE FUNDING LUXCO SARL SR UNSEC REGS		0.3793% USL2660VAA37	
STWD 2021-LIH A TSFR1M+97.248BP 144A		0.3710% US78486EAA64	
SANTANDER UK GROUP HLDGS SR UNSEC		0.3709% XS2525226622	
CHINA GOVERNMENT BOND		0.3697% CND100098JS4	
SPANISH GOVT BD (BONOS Y OBLIG)		0.3674% ES0000012O59	
BRACN 2024-1 A SONIA+84BP REGS		0.3672% XS2887185804	
CGMSE 2025-1X A1 3MEUR +121BPS		0.3668% XS3065225586	
ESA 2021-ESH A TSFR1M+119.448BP 144A		0.3659% US30227FAA84	
AMERN MUN PWR-A-COMB		0.3631% US02765UEH32	

U S TREASURY BOND
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Kingdom of Spain Gov Bnd 31/10/30 1.25%
FNMA PASS THRU 30YR #QH4279
FNMA PASS THRU 30YR #QF7428
DBS BANK LTD LONDON COV SEC SONIA
FNMA PASS THRU 30YR #SD8385
STIF FUNDS (USD) (JP MORGAN)
Westpac Bank 06/33 6.491% Call 06/28
CASH COLLATERAL ISDA DUB USD
U S TREASURY INFLATE PROT BD
JAPANESE GOVT BOND (20Y) #173
US Treasury Bond 15/02/2033 3.50%
Kioxia Holdings Corp 24/07/2033 6.625
LGATE 2008-W1X A1 SONIA+71.93BP
ANZ Margin Ac Swp NZ - Deposit Accounts

CHINA GOVERNMENT BOND
ISRAEL GOVT
SINGAPORE GOVT
HSBC HOLDINGS PLC SR UNSEC TSFR3M
IMM 2004-10 1A1 TSFR1M+75.448BP
CAISSE REFINANCE L'HABIT COV SEC
BANCA MONTE DEI PASCHI S SEC
Allied Credit Trust 2024-2 Cls B 09/28
REPUBLIC OF PERU
Canadian Government Bond 01/09/28 3.25%
FHR 5513 MF SOFR30A+94BP
European Union 04/12/2029 1.625%
THAILAND GOVERNMENT BOND
Japanese Government Bond 20/06/36 0.20%
US Treasury Bond 15/02/2039 3.50%
Auckland Intl Airport 04/12/2031 5.452%
FHR 5517 FE SOFR30A+95BP
US Treasury Bond 15/11/2043 4.75%
European Union 04/12/2030 3.125%
NGATE 2007-3X A3 SONIA+111.93BP
Permanent TSB 07/30 4.25% Call 07/29
JAPANESE GOVT BOND (20Y) #191
U S TREASURY INFLATE PROT BD
FNMA PASS THRU 30YR #CA4346
FNMA PASS THRU 40YR #BF0334
MORGAN STANLEY SR UNSEC
European Union 04/12/2034 3.00%
Commonwealth Bnk 11/32 6.86% 11/27 Call
FHR 5511 FB SOFR30A+140BP
MITSUBISHI UFJ FIN GRP SR UNSEC
Equinix Inc 03/09/2033 3.65%
ASB Bank Deposit A/C - Deposit Accounts

CASH COLLATERAL CME BCY USD
RAK CAPITAL SR UNSEC
Fed Republic of Germany 15/02/34 2.20%
SAUDI INTERNATIONAL BOND SR UNSEC REGS
Te Tumu Whakatupu No.2 Ltd 05/32 11.00%
France (Republic of) 25/05/2031 1.50%
MEAG TXB-PLT VOGTLE
CHASE 2024-RPL1 A1A 144A
JPM EUR Call A/c - Current Accounts
SPANISH GOVT BD (BONOS Y OBLIG)
CASH COLLATERAL ISDA WST USD
WMALT 2007-OA3 4A1 1YCMT+77
US Treasury Bond 15/02/2043 3.875%
JAPANESE GOVT BOND (20Y) #192
Buoni Poliennali Del Tes 01/09/46 3.25%

0.3582% US912810TG31
0.3531% US912810SE91
0.3454% ES0000012G34
0.3380% US3133CGXG72
0.3364% US3133BVHD02
0.3358% XS2813128555
0.3350% US3132DWJ614
0.3315% STIF FUNDS (USD) (JP MORGAN)
0.3285% AU3CB0300366
0.3283% CASH COLLATERAL ISDA DUB USD
0.3257% US91282CGK18
0.3252% JP1201731L76
0.3244% US91282CGM73
0.3232% US13343AAB38
0.3212% XS0353588386
0.3127% ANZ Margin Ac Swp NZ - Deposit
Accounts
0.3113% CND10008MC01
0.3113% XS2711443932
0.3102% SGXPK17B11U8
0.3088% US404280CC17
0.2986% US45254NLJ45
0.2912% FR001400SF15
0.2892% IT0005386922
0.2890% AU3FN0090973
0.2858% US715638BY77
0.2851% CA135087Q491
0.2821% US3137HKEX87
0.2812% EU000A3K7MW2
0.2762% TH0623039B04
0.2758% JP1201571G68
0.2754% US912810QA97
0.2752% AU3CB0310183
0.2745% US3137HKGJ75
0.2740% US912810TW80
0.2740% EU000A3LNF05
0.2732% XS0332288058
0.2727% XS2797546624
0.2701% JP1201911R15
0.2700% US912810FH69
0.2697% US3140QBZL57
0.2681% US3140FXLQ30
0.2664% XS2790333889
0.2662% EU000A3K4E54
0.2654% AU3CB0293769
0.2643% US3137HKKK92
0.2604% US606822DK78
0.2603% XS2892321501
0.2601% ASB Bank Deposit A/C - Deposit Accounts

0.2586% CASH COLLATERAL CME BCY USD
0.2569% XS3016636683
0.2563% DE000BU2Z023
0.2561% XS2747599095
0.2551% TTW32511
0.2533% FR0012993103
0.2476% US626207YM09
0.2452% US16159MAA45
0.2442% JPM EUR Call A/c - Current Accounts
0.2418% ES0000012O67
0.2413% CASH COLLATERAL ISDA WST USD
0.2397% US939355AD54
0.2391% US912810TQ13
0.2366% JP1201921R47
0.2342% IT0005083057

T-Mobile USA Inc. 15/04/2030 3.875%	0.2327% US87264ABF12
PRET 2021-RN3 A1 WM55 WC4.5675 144A	0.2315% US74143JAA97
VMED O2 UK FINANCING I SEC REGS	0.2298% XS2796600307
ACHMEA BANK NV COV SEC	0.2292% XS2706237513
NBN Company Limited 08/01/2027 1.625%	0.2286% US62878U2D30
UK Gilt Treasury Bond 22/10/2054 1.625%	0.2283% GB00BJLR0J16
Buoni Poliennali Del Tes 01/04/30 1.35%	0.2283% IT0005383309
Rabobank 26/10/2032 7.074%	0.2282% AU3CB0293348
Broadcom Inc 15/10/2034 4.80%	0.2281% US11135FCD15
VERUS 2024-4 A1 144A	0.2271% US92540GAA67
TORONTO-DOMINION BANK COV SEC	0.2266% XS2782117464
CSMC 2021-RPL6 A1 WM49 WC4.4657 144A	0.2264% US12657GAA31
NZ Local Gov Fund Agency 15/04/37 2.00%	0.2260% NZLGFD016C5
Macquarie Group Ltd 09/11/2033 5.491%	0.2260% US55608JBG22
OBX 2024-HYB1 A1 WM49 WC3.8075 144A	0.2258% US67448MAA80
PROVINCE OF QUEBEC SR UNSEC 144A	0.2257% CA74814ZFS70
CROSS 2024-H4 A1 144A	0.2252% US22758HAA86
LGATE 2007-1 A2B 3MEUR+16BP	0.2238% XS0304504003
BANK OF QUEENSLAND LTD COV SEC REGS	0.2237% XS2828820352
CMLTI 2024-INV2 A3B WM53 WC7.4996 144A	0.2233% US17331WBB81
Nationwide Bldg 04/34 4.375% Call 04/29	0.2229% XS2801451654
Latitude AUD 2024-2 Cls A2 22/03/2037	0.2226% AU3FN0091443
NZ Government Stock 14/04/2033 3.50%	0.2226% NZGOVDT433C9
TOKYO METROPOLITAN GOVT SR UNSEC REGS	0.2226% XS2913414897
MACQUARIE BANK LTD COV	0.2223% XS3009687081
NYKREDIT REALKREDIT AS SR NON PREF	0.2217% DK0030467295
INDX 2005-AR14 2A1A TSFR1M+71.448BP	0.2196% US45660LRX90
SPANISH GOVT BD (BONOS Y OBLIG)	0.2191% ES0000012P33
JAPANESE GOVT BOND (30Y) #83	0.2184% JP1300831Q70
NZ Local Gov Fund Agency 14/04/33 3.50%	0.2183% NZLGFD009C0
Woolworths Group Limited 25/10/32 3.75%	0.2181% XS2902763494
MORE BOLIGKREDITT AS SEC COV	0.2178% XS2907263284
APOG McGrath First Lein 30/03/2029 FRN	0.2147% ABL294FR
CASH COLLATERAL ISDA SOG USD	0.2103% CASH COLLATERAL ISDA SOG USD
UK GILT 1 1/4% 2051	0.2095% GB00BLH38158
NORDEA KREDIT REALKREDIT**PARTIAL CALL**	0.2086% DK0002050368
NatWest Grp PLC 11/31 2.105% Call 08/26	0.2050% XS2346516250
Belgium Kingdom 22/04/2033 1.25%	0.2048% BE0000346552
QUEENSLAND TREASURY CORP	0.2035% AU3CB0284172
Macquarie Group 01/33 2.871% Call 01/32	0.2010% US55608JAZ12
ORDE 2025-1 A1L BBSW1M+115BP	0.2009% AU3FN0094884
Japanese Government Bond 20/12/44 1.50%	0.2001% JP1300451EC6
US Treasury Bond 15/11/2043 3.75%	0.1997% US912810RD28
U S TREASURY BILLS	0.1992% US912797RD17
QUEENSLAND TREASURY CORP	0.1989% AU3CB0296580
DEUTSCHE BANK AG	0.1988% DE000DL19VU0
GOLDMAN SACHS GROUP INC SR UNSEC SOFR	0.1986% US38141GA872
Canadian Government Bond 01/06/28 2.00%	0.1980% CA135087H235
Oracle Corporation 09/11/5052 6.90%	0.1970% US68389XCK90
JPM Margin Coll NZD - Deposit Accounts	0.1955% JPM Margin Coll NZD - Deposit Accounts
NEW S WALES TREASURY CRP	0.1952% AU3SG0002553
Canadian Government Bond 01/12/34 3.25%	0.1950% CA135087S216
UK Gilt Treasury Bond 31/01/2032 1.00%	0.1935% GB00BM8Z2T38
HUNGARY GOVT 144A	0.1929% US445545AP18
GOLDMAN SACHS GROUP INC SR UNSEC SOFR	0.1928% US38141GB375
SUMITOMO MITSUI FINL GRP SR UNSEC SOFR	0.1925% US86562MEA45
JPMORGAN CHASE & CO SR UNSEC SOFR	0.1911% US46647PER38
DANSKE BANK A/S SR NON PREF 144A	0.1907% US23636ABJ97
CHINA GOVERNMENT BOND	0.1902% CND10007YHJ0
GNMA II MULTPL SGL 30YR #MA8486M	0.1885% US36179XNB81
ONTARIO (PROVINCE OF) SR UNSEC	0.1881% CA68333ZBC01
ROYAL BANK OF CANADA SR UNSEC SOFR	0.1881% US78017DAK46
BRITISH COLUMBIA PROV OF UNSEC	0.1876% CA110709AK82
FLEXI 2025-1 A BBSW1M+125BP	0.1856% AU3FN0099511

VW CREDIT INC 4(2) DISC NT*	0.1851% US91842JXE45
Wesfarmers Limited 10/06/2032 3.277%	0.1844% XS3091045875
FHLMC GOLD 30YR GNT #GO-8666	0.1843% US3128MJW480
AMETEK INC 4(2) 144A DISC NT*	0.1843% US03111BYL34
Fed Republic of Germany 15/02/29 0.25%	0.1839% DE0001102465
Commonwealth Bk 10/33 6.446% 10/28 Call	0.1820% AU3CB0303667
GNMA II MULTPL SGL 30YR #MA9600M	0.1797% US36179YUZ59
Whitbread PLC 31/05/2027 2.375%	0.1794% XS2289852522
REPUBLIC OF SOUTH AFRICA	0.1785% ZAG000106998
LLOYDS BANKING GROUP PLC SR UNSEC	0.1778% XS2796587280
TPMT 2020-2 A1A	0.1775% US89176UAN46
Buoni Poliennali Del Tes 01/04/28 3.40%	0.1767% IT0005521981
JAPANESE GOVT BOND (40Y) #17	0.1766% JP1400171Q50
DEUTSCHE BANK NY SOFR SR NON-PREF	0.1760% US251526CD98
US Treasury Bond 15/02/2053 3.625%	0.1756% US912810TN81
New South Wales Treasury 20/03/34 1.75%	0.1748% AU3SG0002553
SPAIN (KINGDOM OF) EMTN UNSUB	0.1744% XS0096272355
JPMorgan AUD Fishers - Current Accounts	0.1740% JPMorgan AUD Fishers - Current Accounts
NRZT 2019-RPL3 A1 144A	0.1740% US64830NAA90
U S TREASURY NOTE	0.1740% US91282CAL54
ITALY (REP OF) GOVT EMTN	0.1736% XS0089572316
TREASURY CORP VICTORIA	0.1722% AU3SG0002504
CASH COLLATERAL LCH BCY USD	0.1708% CASH COLLATERAL LCH BCY USD
QUEENSLAND TREASURY CORP	0.1695% AU3SG0002439
TORONTO-DOMINION BANK COV SONIA	0.1688% XS2749463936
Netflix Inc 15/05/2027 3.625%	0.1678% XS1821883102
Titan AcquisitionCo NZ Ltd 17/04/31 FRN	0.1673% TAC314FR
NRZT 2020-RPL1 A1 144A	0.1671% US64828XAA19
FNMA PASS THRU 30YR #CB7220	0.1634% US3140QTAW95
UBS GROUP AG SR UNSEC 144A SOFR	0.1619% US225401AV01
Permanent TSB Group 26/10/2027 13.25%	0.1617% XS2538798583
Canadian Government Bond 01/09/30 2.75%	0.1598% CA135087T388
TPMT 2019-1 A1 WM47 WC4.4215 144A	0.1566% US89177BAA35
BARCLAYS PLC SR UNSEC	0.1560% XS2662538425
TP ICAP PLC SR UNSEC SMR	0.1560% XS2409096349
RLOC 2007-1X A3B SONIA+27.93BP	0.1546% XS0300470365
ALIMENTATION COUCHE-TARD 4(2) 144A DISC	0.1544% US01626UX340
Canadian Government Bond 01/06/33 5.75%	0.1535% CA135087XG49
UBS GROUP AG SR UNSEC	0.1534% CH1305916897
JPMCC 2019-FL12 A TSFR1M+149.701BP 144A	0.1532% US46651QAA58
COMMERZBANK AG SR NON PREF	0.1525% DE000CZ45Y30
MOTABILITY OPERATIONS GR SR UNSEC REGS	0.1523% XS2838538374
U S TREASURY BOND	0.1518% US912810SD19
AMERICAN TOWER CORP SR UNSEC	0.1515% XS2830466301
BNP PARIBAS SR NON-PREFERRED	0.1513% FR001400WLJ1
HUNGARY GOVT SR UNSEC REGS	0.1508% XS2971936948
AMPRION GMBH SNR UNSEC REGS	0.1507% DE000A383BP6
SR-BOLIGKREDITT AS COV SEC	0.1504% XS2768185030
Scentre Group 31/03/55 5.90% Call 09/31	0.1501% AU3CB0320372
WESTPAC BANKING CORP COV SR SEC REGS	0.1499% XS2802726476
UNIVERSAL MUSIC GROUP NV SR UNSEC	0.1499% XS2496289138
NZ Local Gov Fund Agency 15/05/31 2.25%	0.1496% NZLGFDT017C3
SAUDI INTERNATIONAL BOND SR UNSEC 144A	0.1495% XS3015245957
STANDARD CHARTERED BK/SG REGS	0.1494% XS2909746740
CIE FINANCEMENT FONCIER	0.1493% FR001400QHS2
Avanti AU 2024-1 Cls A 01/33 Call 10/28	0.1491% AU3FN0090395
ROMANIA GOVT SR UNSEC REGS	0.1490% XS2538440780
BELFIUS BANK SA/NV COV SEC	0.1488% BE0390105683
H LUNDBECK A/S SR UNSEC	0.1486% XS3081808837
EQUINIX EU 2 FINANCING C SR UNSEC	0.1484% XS3073596341
AMERICAN EXPRESS CO SR UNSEC	0.1483% XS3015761458
CAISSE REFINANCE L'HABIT COV SEC	0.1477% FR001400OUR2
SPANISH GOVT BD (BONOS Y OBLIG)	0.1474% ES0000012M77
KOREA HOUSING FINANCE CO COV REGS	0.1474% XS2994527351

DBS BANK LTD COV SEC	0.1471% XS2761174247
KOREA HOUSING FINANCE CO COV	0.1469% XS2900380226
GATWICK FUNDING LIMITED SR SEC REGS	0.1467% XS3101855313
Microsoft Corp 17/03/2062 3.041%	0.1460% US594918CF95
COFIROUTE SA SR UNSEC	0.1460% FRO01400TOB0
TORONTO-DOMINION BANK COV SEC	0.1459% XS2782117118
EQT AB SNR UNSEC	0.1459% XS2463988795
KOOKMIN BANK COVERED SEC	0.1458% XS3168711193
SP KIINNITYSLUOTTOPANKKI COV SEC	0.1449% XS3177997130
NZ Government Stock 15/05/2031 1.50%	0.1448% NZGOVDT531C0
U S TREASURY BOND	0.1435% US912810SK51
MANSD 2007-2X A1 SONIA+76.93BP	0.1416% XS0333305299
Republic of Korea 10/12/2031 2.375%	0.1412% KR103502GBC0
U S TREASURY BOND	0.1408% US912810SA79
Housing New Zealand Ltd 10/09/35 1.534%	0.1397% NZHNZD0935L6
CAPLAND ASCENDAS REIT SR UNSEC REGS SMR	0.1377% XS2349343090
Kingdom of Spain Gov Bnd 29/04/29 1.45%	0.1371% ES0000012E51
US Treasury Bond 15/11/2048 3.375%	0.1360% US912810SE91
Netflix Inc 15/06/2030 3.625%	0.1360% XS2072829794
STANDARD CHARTERED PLC SR UNSEC REGS	0.1359% USG84228FV59
NGATE 2007-3X BA SONIA+136.93BP	0.1358% XS0329653934
Verizon Communications 18/05/33 1.30%	0.1348% XS2176560444
Te Tumu Whakatupu Ltd 29/04/32 11.00%	0.1343% TTW32411
Chorus Limited 07/09/2029 3.625%	0.1337% XS2521013909
NATWEST GROUP PLC SR UNSEC	0.1333% US639057AH16
US Treasury Bond 15/05/2041 4.375%	0.1330% US912810QQ40
SUMITOMO MITSUI BANKING COVERED SEC	0.1330% XS2066652897
US Treasury Bond 15/11/2049 2.375	0.1328% US912810SK51
BNZ Margin Ac Swp NZ - Deposit Accounts	0.1326% BNZ Margin Ac Swp NZ - Deposit Accounts
GACI FIRST INVESTMENT SR UNSEC	0.1319% XS2987801433
SAUDI INTERNATIONAL BOND SR UNSEC REGS	0.1315% XS2974968161
ONCOR ELECTRIC DELIVERY SR SEC 144A	0.1314% US68233JCZ57
MORGAN STANLEY SR UNSEC SOFR	0.1309% US61748UAF93
JPMORGAN CHASE & CO SR UNSEC SOFR	0.1307% US46647PEW23
UBS GROUP AG SR UNSEC REGS	0.1306% USH42097EN39
GLENCORE FUNDING LLC SR UNSEC 144A	0.1306% US378272BZ09
GOLDMAN SACHS GROUP INC SR UNSEC SOFR	0.1303% US38141GC449
NATIONWIDE BLDG SOC SR NONPREF 144A SOFR	0.1301% US63861VAJ61
NZ Government Stock 15/05/2054 5.00%	0.1300% NZGOVDT554C2
GACI FIRST INVESTMENT SR UNSEC	0.1288% XS2987801359
GACI FIRST INVESTMENT SR UNSEC REGS	0.1288% XS2755904799
WELLS FARGO & COMPANY SR UNSEC SOFR	0.1284% US95000U3N13
ROMANIA GOVT SR UNSEC REGS	0.1283% XS2364199757
HCA INC SR UNSEC	0.1282% US404119CZ09
BARCLAYS PLC SR UNSEC	0.1278% US06738EBD67
ROYAL BANK OF CANADA SR UNSEC SOFR	0.1275% US78016HZ62
ABN AMRO BANK NON PREF 144A*FULL CALL*	0.1275% US00084DBC39
CASSA DEPOSITI E PRESTIT SR UNSEC REGS	0.1275% XS2616750563
QNB FINANCE LTF SR UNSEC	0.1273% XS2756976218
SMB 2022-B A1B 144A SOFR	0.1272% US83206NAB38
BROWN & BROWN INC SR UNSEC SMR	0.1270% US115236AK73
ROYAL BANK OF CANADA SEC 144A	0.1268% US780082AQ65
STATE OF ISRAEL	0.1266% XS2167193015
SOUTHERN CAL EDISON 1ST MTGE	0.1264% US842400JJ35
APOG ICON Group 30/03/2029 FRN	0.1258% ABL293FR
FORD MOTOR CREDIT CO LLC SR UNSEC	0.1254% US345397D831
Kingdom of Spain Gov Bnd 31/10/46 2.90%	0.1250% ES00000128C6
TPMT 2020-1 A1 WM46 WC4.8385 144A	0.1245% US89178WAU27
Buoni Poliennali Del Tes 01/03/36 1.45%	0.1238% IT0005402117
Netherlands Government 15/07/2029 0.25%	0.1221% NL0013332430
Japanese Government Bond 20/03/50 0.40%	0.1219% JP1300661L47
Image Bidco Pty Limited 26/08/2028 FRN	0.1216% IMB288FR
INTESA SANPAOLO SPA SR UNSEC 144A	0.1214% US46115HBL06
GA GLOBAL FUNDING TRUST SEC 144A	0.1212% US36143L2G95

Foundry JV Holdco LLC 25/01/2032 6.15%	0.1199% US350930AC75
Avanti AU 2024-1 Cls B 01/33 Call 10/28	0.1189% AU3FN0090403
U S TREASURY BOND	0.1189% US912810SJ88
HCA Healthcare Inc 01/04/2031 5.45%	0.1184% US404119CT49
Kommunalbanken AS 24/10/2029 0.05%	0.1177% XS2069102163
France (Republic of) 25/05/2036 1.25%	0.1167% FR0013154044
Japanese Government Bond 20/03/48 0.80%	0.1150% JP1300581J30
Citigroup Inc 24/05/2033 4.91%	0.1141% US172967NU15
SAUDI INTERNATIONAL BOND SR UNSEC REGS	0.1131% XS2577136109
REPUBLIC OF PERU SR UNSEC 144A	0.1129% US715638AV48
GNMA II MULTPL SGL 30YR #MB0362M	0.1126% US3618N5ML00
KOREA HOUSING FINANCE CO COV	0.1125% XS2779847842
MCMLT 2019-GS2 A1 144A	0.1120% US59981TAC99
Australian Government 21/11/2019 2.75%	0.1119% AU000XCLWAX7
T-Mobile USA Inc. 01/02/2028 4.75%	0.1119% US87264AAV70
T-Mobile USA Inc. 15/01/2053 5.65%	0.1115% US87264ACW36
Gartner Inc 01/07/2028 4.50% Call 09/27	0.1112% US366651AC11
Haleon US Holdings 24/03/2027 3.375%	0.1097% US36264FAK75
US Treasury Bond 15/02/2029 2.625%	0.1076% US9128286B18
FNMA TBA 5.0% OCT 30YR	0.1075% US01F0506A92
Japanese Government Bond 20/03/62 1.00%	0.1071% JP1400151N57
Pepper Asset Finance SPK-8 Cls B 01/33	0.1068% AU3FN0085239
France (Republic of) 25/11/2028 0.75%	0.1064% FR0013341682
BULGARIA GOVT SR UNSEC	0.1063% XS3124393367
Netflix Inc 15/11/2029 3.875%	0.1058% XS1989380172
Angle Asset 24-1 Cls B 04/33 Call 06/27	0.1028% AU3FN0087540
Whitbread PLC 16/10/2025 3.375%	0.1025% XS1235295539
U S TREASURY INFLATE PROT BD	0.1013% US912810PS15
BRITISH AIRWAYS PLC EETC SEC 144A	0.1003% US11043XAB91
Japanese Government Bond 20/03/56 0.40%	0.0999% JP1400091G59
New South Wales Treasury 07/05/41 2.25%	0.0997% AU3SG0002165
CREDICORP CAPITAL SOCIED SR SEC 144A	0.0988% US224939AA67
FNMA PASS THRU 30YR #QE8001	0.0987% US3133BH3J35
JPM Derivat Marg USD - Deposit Accounts	0.0982% JPM Derivat Marg USD - Deposit Accounts
JPMorgan Chase & Co 18/05/2028 1.638%	0.0981% XS1615079974
ONTARIO TEACHERS' FINANC SR UNSEC REGS	0.0980% XS2344384842
ROMANIA GOVT	0.0977% XS2434895806
Pepper Resident Cls B 05/64 Call 02/28	0.0968% AU3FN0074811
UK Treasury Bond 07/09/2037 1.75%	0.0967% GB00BZB26Y51
European Union 04/02/2037 0.40%	0.0959% EU000A3K4C42
Liberty Funding 23-1A Class B 25/03/31	0.0958% AU3FN0077657
PROVINCE OF QUEBEC SR UNSEC	0.0950% CA74814ZFT53
GNMA II MULTPL SGL 30YR #MA7937M	0.0947% US36179WZA97
Mercury 17/11/2028 2.918%	0.0945% AU3CB0284677
France (Republic of) 25/05/2029 0.50%	0.0935% FR0013407236
Bank of America 22/04/2042 3.311%	0.0900% US06051GJW06
Caixabank SA 23/02/33 6.25% Call 11/27	0.0894% XS2558978883
Kingdom of Spain Gov Bnd 30/07/35 1.85%	0.0892% ES0000012E69
Latitude AUD 2024-1 Cls A2 22/03/2026	0.0890% AU3FN0085437
KFW 03/04/2028 2.875%	0.0883% US500769HS68
ROMANIA GOVT SR UNSEC REGS	0.0865% XS2829810923
BRITISH AIRWAYS PLC EETC SEC 144A	0.0861% US11043XAA19
TPMT 2019-HY3 A1A TSFR1M+111.448BP 144A	0.0856% US89177XAA54
UBS GROUP AG SR UNSEC REGS	0.0842% CH1214797172
UK Gilt Treasury Bond 22/07/2047 1.50%	0.0842% GB00BDCHBW80
ANZ Bank 11/08/32 5.548% Reset 11/08/27	0.0841% US00182YAA38
ACLO 3A AR 3MEUR + 67BP 144A	0.0837% XS2057850948
UK GILT	0.0825% GB00BT7J0241
TREASURY CORP VICTORIA	0.0817% AU3SG0001175
CHINA GOVERNMENT BOND	0.0813% CND10008RFM0
Pepper Residential 39 Class B 16/07/65	0.0810% AU3FN0084893
CGMSE 2014-2A AR1 3MEUR + 75BP	0.0809% XS2339017928
Fed Republic of Germany 15/08/48 1.25%	0.0804% DE0001102432
REPUBLIC OF PERU GLBL SR UNSECURED REGS	0.0799% US715638BE14

CHARTER COMM OPT LLC/CAP SEC	0.0795% US1611175CG74
Anheuser-Busch InBev Fin 15/06/35 5.875	0.0792% US035240AF74
MEXICO GOVT (UMS)	0.0791% XS1218289103
PLRS 2022-1 A N/SONIA +80BPS	0.0783% XS2425829269
STANDARD CHARTERED PLC SR UNSEC REGS	0.0774% XS2744121273
ROMANIA GOVT SR UNSEC REGS	0.0773% XS2999533271
Chorus Limited 18/09/2030 5.974%	0.0771% AU3CB0302578
VERUS 2023-6 A1 WM53 WC8.2412 144A	0.0771% US92539XAA28
ING GROEP NV SR UNSEC	0.0769% XS2764264789
MORGAN STANLEY SR UNSEC EUR003M	0.0762% XS2790333707
POLAND GOVT	0.0761% XS2746102479
MFRA 2020-NQM2 A1 144A	0.0759% US552751AA74
ANZ Banking Gp 08/32 5.906% Call 08/27	0.0759% AU3CB0291466
BANCA MONTE DEI PASCHI S	0.0756% XS2676882900
INDONESIA GOVT SR UNSEC	0.0753% XS2970332552
SP KIINITYSLUOTTOPANKKI SEC COV	0.0751% XS2812394737
Netherlands Government 15/07/2032 0.50%	0.0750% NL0015000RP1
SKIPTON BUILDING SOCIETY COV SEC	0.0748% XS2841962017
BNP Paribas 03/09/2026 1.795%	0.0746% FR00140028Z9
ASN BANK NV COV SR SEC REGS	0.0745% XS2791994309
COVENTRY BLDG SOCIETY COV	0.0745% XS2853557374
YORKSHIRE BUILDING SOC COV SEC REGS	0.0744% XS2802587258
Latitude AUD 2024-2 Cls B 22/03/2037	0.0743% AU3FN0091450
Natwest Group PLC 27/01/2030 5.076%	0.0743% US78009PEH01
AMPRION GMBH SR UNSEC REGS	0.0741% DE000A4DFUF0
ROMANIA GOVT SR UNSEC REGS	0.0739% XS2829209720
BRITISH TELECOMMUNICATIO SR UNSEC	0.0736% XS3084359036
FAIRFAX FINL HLDGS LTD SR UNSEC REGS	0.0735% XS1794675931
ROADSTER FINNANCE DAC SR SEC	0.0730% XS1732478265
ROMANIA GOVT SR UNSEC 144A	0.0727% XS2908712040
UNITED KINGDOM GILT	0.0725% GB00BM8Z2V59
Scotpac Gears Trst 2024-1 10/29 Class B	0.0721% AU3FN0084083
BULGARIA GOVT SR UNSEC REGS	0.0718% XS3124345631
JAPANESE GOVT BOND (30Y) #69	0.0708% JP1300691M16
JPMorgan Chase & Co 22/04/2051 3.109%	0.0705% US46647PBN50
BANK OF AMERICA CORP SR UNSEC	0.0702% XS2345799089
European Union 04/07/2041 0.45%	0.0701% EU000A3KT6B1
Panorama Auto Tst 2024-1 Cls B 15/06/32	0.0701% AU3FN0085379
JAPANESE GOVT BOND (30Y) #70	0.0700% JP1300701M48
Intl Bnk Recon & Devel 15/02/35 4.75%	0.0699% US45905CAA27
PERU (REP OF) GLBL SRUNSC REGS	0.0696% USP78024AG45
FNMA PASS THRU 30YR #FM3243	0.0691% US3140X6S931
NEW S WALES TREASURY CRP	0.0690% AU3SG0002082
France (Republic of) 25/05/2050 1.50%	0.0678% FR0013404969
MARICOPA CO INDL DEV	0.0671% US56681NJD03
JAPANESE GOVT BOND (30Y) #82	0.0670% JP1300821Q49
MALAYSIA GOVERNMENT	0.0666% MYBMX1700033
U S TREASURY INFLATE PROT BD	0.0664% US91282CDX65
BANK OF NOVA SCOTIA SEC REGS	0.0657% XS2386592138
France (Republic of) 25/05/2052 0.75%	0.0656% FR0013480613
BANK OF AMERICA CORP SR UNSEC SOFR	0.0654% US06051GLH01
TYSON FOODS INC SR UNSEC	0.0654% US902494BM45
BANK OF AMERICA CORP SR UNSEC SOFR	0.0653% US06051GMA49
LETRA TESOURO NACIONAL	0.0650% BRSTNCLTN8B5
BRISTOL-MYERS SQUIBB CO SR UNSEC SMR	0.0647% US110122EG99
POLAND GOVT	0.0640% US857524AF94
PACIFICORP 1ST MTGE 1L	0.0638% US695114DD77
PERU (REP OF) GLBL SR UNSEC	0.0636% US715638EB48
TREASURY CORP VICTORIA	0.0629% AU3SG0002579
US Treasury Bond 15/08/2045 2.875%	0.0627% US912810RN00
CANADA GOVT REAL RETURN	0.0626% CA135087ZH04
WELLS FARGO & COMPANY SR UNSEC	0.0620% US949746SH57
GPMT 2021-FL3 A TSFR1M+136.448BP 144A	0.0616% US36264BAA89
ROMANIA GOVT SR UNSEC REGS	0.0612% XS2109812508

JPM Derivat Marg NZD - Deposit Accounts

CASH COLLATERAL TBA MSC USD
STATE STREET AUST OVRNT RATE AUD
FHR 4579 FD SOFR30A+46.448BP
Netherlands Government 15/01/2040 0.50%
BNP PARIBAS SR NON PREF
BANK OF AMERICA CORP SR UNSEC TSFR3M
Intl Bnk Recon & Devel 14/05/30 0.875%
TX NATURAL GAS SECZ
MALAYSIA GOVERNMENT
Aust Personal Loan Tst 24-1 Cls B 09/32
Republic of Korea 10/03/2054 3.25%
Japanese Government Bond 20/03/41 0.50%
Comcast Corporation 15/06/2035 5.65%
DOCTORS CO INTERINSURANC SURPLUS 144A
THAILAND GOVERNMENT BOND
FNMA PASS THRU 30YR #QI7562
Belgium Kingdom 22/06/2040 0.40%
THAILAND GOVERNMENT BOND
GNMA II MULTPL SGL 30YR #MA7988M
GNMA II MULTPL SGL 30YR #MA8043M
GNR 2016-H14 FA TSFR1M+91.448BP
ROMANIA GOVT
FNMA PASS THRU 30YR #BJ8703
Dunedin City Treasury 27/11/2028 3.22%
National Aust Bnk 3/33 6.163% Call 3/28
GNMA PASS THRU SGL 30YR #782253X
Panorama Auto Tst 2023-3 Cls C 15/01/32
STIF FUND (SGD)
Latitude AUD 2024-1 Cls B 22/03/2026
U S TREASURY BILLS
REPUBLIC OF SOUTH AFRICA
JYSKE REALKREDIT A/S SEC*PARTIAL CALL*
Intl Bnk Recon & Devel 21/02/30 0.00%
FHASI 2007-AR3 1A1 WM37 WC6.4928 ARM
Pepper Asset Finance SPK-8 Cls C 01/33
UK Gilt Treasury Bond 22/07/2065 2.5%
Kennedy-Wilson Europe 12/11/25 3.25%
KOMMUNALBANKEN AS
Ontario (Province of) 02/06/2041 4.65%
JPM Margin A/C USD - Deposit Accounts

Flexicommercial 2023-1 Class B 13/02/29
Scotpac Gears Trst 2024-1 10/29 Class C
Corning Inc. 15/11/2048 5.35%
Liberty Funding 23-4 Class C 10/09/2055
FHRR R006 ZA Z SEQ WM35 WC6.4347
STIF FUND (MXN)
Verizon Communications 23/03/28 2.35%
FNMA PASS THRU 30YR #MA4852
STIF FUND (NZD)
JPM CAD Call A/c - Current Accounts
FNMA PASS THRU 30YR #BX6441
BRAZILIAN REAL-NDF
JPM GBP Call A/c - Current Accounts
QUEENSLAND TREASURY CORP
CASH COLLATERAL ISDA BPS USD
JPM USD Call A/c - Nett Settlement
STIF FUND (MYR)
Avanti AU 2023-1 Cls B 12/31 Call 08/27
Liberty Funding 23-4 Class E 10/09/2055
FN ARM 920773 RFUCCT1Y+238 10.005
Korea Gv 03/51 1.875
JAPANESE YEN

0.0605% JPM Derivat Marg NZD - Deposit Accounts

0.0602% CASH COLLATERAL TBA MSC USD
0.0597% STATE STREET AUST OVRNT RATE AUD
0.0594% US3137BPPH69
0.0593% NL0013552060
0.0591% FR0014005E43
0.0588% US06051GGM50
0.0586% US459058JC89
0.0576% US88258MAA36
0.0575% MYBMO2000028
0.0572% AU3FN0086286
0.0568% KR103502GE30
0.0566% JP1201761M45
0.0559% US20030NAF87
0.0557% US256141AB88
0.0557% TH0623A3F302
0.0543% US3133WEMK36
0.0541% BE0000350596
0.0540% TH0623A3C606
0.0525% US36179W2V97
0.0524% US36179W5C89
0.0503% US38376RVV58
0.0478% XS2330514899
0.0474% US3140HAU579
0.0474% NZDCTDT211C0
0.0458% AU3CB0297554
0.0455% US36241KQE19
0.0450% AU3FN0081816
0.0446% STIF FUND (SGD)
0.0445% AU3FN0085445
0.0439% US912797QF73
0.0433% ZAG000125980
0.0432% DK0009403644
0.0432% XS2122894855
0.0424% US32056JAA25
0.0418% AU3FN0085247
0.0415% GB00BYVMZX75
0.0407% XS1321149434
0.0401% AU3CB0285849
0.0381% CA683234B984
0.0380% JPM Margin A/C USD - Deposit Accounts

0.0377% AU3FN0077079
0.0371% AU3FN0084091
0.0371% US219350BK07
0.0362% AU3FN0082293
0.0361% US31396JT212
0.0352% STIF FUND (MXN)
0.0349% AU3CB0278869
0.0344% US31418EMA54
0.0336% STIF FUND (NZD)
0.0333% JPM CAD Call A/c - Current Accounts
0.0330% US3140NBEP28
0.0325% EZ49JWHDCJ32
0.0324% JPM GBP Call A/c - Current Accounts
0.0322% AU0000079402
0.0312% CASH COLLATERAL ISDA BPS USD
0.0309% JPM USD Call A/c - Nett Settlement
0.0307% STIF FUND (MYR)
0.0305% AU3FN0080180
0.0305% AU3FN0082319
0.0302% US31412B6J69
0.0299% KR103502GB33
0.0297% EZFN2D2SCHX7

UK TSY 0 5/8% 2050
SOUTH AFRICA (REP) BD SER R209
STIF FUND (BRL)
Panorama Auto Tst 2024-1 Cls C 15/06/32
WAMU 2006-AR10 2A1 WM 36 WC 3.7663
BAFC 2005-7 4A3 WM35 WC5.743900
STATE STREET ASIA OVERNT RATE
CWHL 2005-2 2A1 TSFR1M+75.448BP
Allied Credit Trust 2024-2 Cls C 09/28
SS GBP STIF
Te Tumu Whakatupu Ltd 29/04/32 6.00%
WBC Margin Ac Swp NZ - Deposit Accounts

CMLTI 2005-11 A2A 1YRT+240
FNMA PASS THRU 30YR #734827
BRITISH POUND STERLING
GNMA II TBA 3.0% OCT 30YR JMBO
Aust Personal Loan Tst 24-1 Cls C 09/32
FNMA TBA 6.0% OCT 30YR
CMLTI 2005-3 2A2A WM35 WC5.0453
Aust Personal Loan Tst 24-1 Cls D 09/32
Allied Credit Trust 2024-2 Cls D 09/28
Republic of Korea 10/03/2050 1.50%
NEW ZEALAND DOLLAR
Canadian Government Bond 01/12/53 1.75%
Canadian Government Bond 01/12/51 2.00%
Republic of Austria 20/02/2047 0.50%
Scotpac Gears Trst 2024-1 10/29 Class D
STIF FUND (JPY) (JPM CHASE)
FNMA PASS THRU 15YR #FM1796
Kingdom Of Denmark 15/11/2029 0.50%
Humm ABS Tst 23-1 Cls B 12/28 Call 1/26
JAPANESE YEN
GSR 2005-AR6 2A1 WM35 WC4.9
Aust Personal Loan Tst 24-1 Cls E 09/32
WAMU 2006-AR5A 1A2A 12MTA+98
CANADIAN DOLLAR
STIF FUND (CNY)
FSPC T-63 1A1 12MTA+120
CASH COLLATERAL ISDA MYC USD
JPM Margin A/C NZD - Deposit Accounts

FIN FUT EUX EURO-BTP 12/08/25
EUROPEAN MONETARY UNION EURO
SINGAPORE DOLLARS
PERUVIAN SOL-NDF
WAMU 2004-AR9 A1 ARM WM34 WC4.7072
MEXICAN NUEVO PESO
FNMA TBA 2.0% OCT 15YR
JAPANESE GOVT BOND (30Y) #86
SEMT 2003-4 2A1 TSFR1M+81.448BP
VM CASH CCP LCH BCY USD
Flexicommercial 2022-1 Class E 19/09/28
FNMA TBA 2.5% OCT 30YR
APOG McGrath First Lein 30/03/29 FRN D
CHINA GOVERNMENT BOND
WAMU 2004-AR1 A ARM
IRS AUD 3.50000 03/18/26-5Y LCH
CBA Margin Ac Swp NZ - Deposit Accounts

IRS EUR 2.75000 03/18/26-10Y LCH
STIF FUND (CAD) (BANK OF CANADA)
Dell International LLC 15/06/2026 6.02%
Humm ABS Tst 23-1 Cls C 12/28 Call 1/26
FSPC T-62 1A1 12MTA+120

0.0292% GB00BMBL1F74
0.0284% ZAG000030404
0.0270% STIF FUND (BRL)
0.0270% AU3FN0085387
0.0268% US93363EAF25
0.0262% US05946XU926
0.0257% STATE STREET ASIA OVERNT RATE
0.0256% US12669GPR64
0.0253% AU3FN0090981
0.0252% SS GBP STIF
0.0252% TTW32460
0.0248% WBC Margin Ac Swp NZ - Deposit
Accounts
0.0248% US17307GW795
0.0247% US31402QLG46
0.0240% EZ387VVDRCV0
0.0238% US21H0306A72
0.0224% AU3FN0086294
0.0224% US01F0606A83
0.0223% US17307GTJ75
0.0220% AU3FN0086302
0.0220% AU3FN0090999
0.0219% KR103502GA34
0.0218% EZLS89JXF220
0.0215% CA135087M680
0.0193% CA135087H722
0.0184% AT0000A1K9F1
0.0183% AU3FN0084109
0.0175% STIF FUND (JPY) (JPM CHASE)
0.0175% US3140X47193
0.0172% DK0009923807
0.0162% AU3FN0081907
0.0161% EZ8CP1XS2F49
0.0156% US362341RX95
0.0153% AU3FN0086310
0.0151% US93362YAB83
0.0149% EYZ053W07H99
0.0146% STIF FUND (CNY)
0.0140% US31395M2F53
0.0137% CASH COLLATERAL ISDA MYC USD
0.0133% JPM Margin A/C NZD - Deposit Accounts

0.0127% DE000F1ZLHN3
0.0125% EZCM45X9HJD9
0.0115% EZ384HYK1YG3
0.0114% EZ74JDW51FW2
0.0114% US92922FWE41
0.0112% EZQ8ZS95S1P0
0.0110% US01F0204A48
0.0109% JP1300861R49
0.0104% US81743PBW59
0.0102% VM CASH CCP LCH BCY USD
0.0092% AU3FN0072492
0.0091% US01F0226A83
0.0089% ABL294FD
0.0086% CND10008DYH1
0.0084% US92922FLD86
0.0084% EYZN149WVD59
0.0082% CBA Margin Ac Swp NZ - Deposit
Accounts
0.0080% EZZ52NSW44Q3
0.0079% STIF FUND (CAD) (BANK OF CANADA)
0.0077% US24703TAD81
0.0077% AU3FN0081915
0.0077% US31395HHV50

Application - Deposit Accounts
Kingdom Of Denmark 15/11/2052 0.25%
FIN FUT CAN 10YR BOND MSE 12/18/25

U S TREASURY BOND
FN ARM 735632 RFUCCT1Y+164.1 9.872
WAMU 2005-AR13 A1A1 TSFR1M+69.448BP
CHINESE - YUAN RENMINBI (CNH)
APOG McGrath First Lein 30/03/29 FRN B
APOG McGrath First Lein 30/03/29 FRN C
Flexicommercial 2022-1 Class D 19/09/28
SAMI 2005-AR5 A2 TSFR1M+61.448BP
GNMA II TBA 6.5% OCT 30YR JMBO
WAMU 2002-AR2 A D11COF+125BP
APOG McGrath First Lein 30/03/29 FRN A
VM CASH FUT DOM BCY USD
CCS JPY P USSOFR/JPYMTKCALM -42 GST
MRFC 2000-TBC3 A1 TSFR1M+55.448BP
OTC EPUT USD VS BRL @ 5.48 MYI
FN ARM 635156 H15T1Y+200 10.283
FIN FUT US ULTRA 30YR CBT 12/19/25
GNMA II TBA 2.5% OCT 30YR JMBO
VM CASH FUT FOR BCY JPY
OTC EPUT USD VS BRL @ 5.475 GLM
FN ARM 795297 12MTA+120 8.527
NIGERIAN NAIRA -NDF
WAMMS 2003-AR3 2A2 ARM WM33 WC5.41
FNMA TBA 4.0% OCT 30YR
JPMMT 2007-A1 5A5 ARM
FNR 2006-48 TF SOFR30A+51.448BP
FN ARM 693320 H15T1Y+219.2 9.515
VM CASH CCP LCH BCY SEK
FNMA TBA 5.5% OCT 30YR
JPMMT 2006-A3 7A1 WM35 WC4.8302 ARM
GNMA II TBA 3.5% OCT 30YR JMBO
RFR GBP SONIO/3.75000 03/18/26-5Y LCH
FIN FUT UK GILT ICE 12/29/25
STIF FUND (DKK)
CMLTI 2005-6 A2 1YCMT+215
SEMT 5 A TSFR1M+81.448BP
FH ARM 780431 H15T1Y+222.3 9.421
Flexicommercial 2021-2 Class D 12/08/27
VM CASH FUT FOR BCY EUR
Flexicommercial 2021-2 Class E 12/08/27
WAMU 2003-AR1 A5 ARM WM33 WC5.22
OTC EPUT USD VS BRL @ 5.47 BOA
STIF FUND (CHF) (UBS ZURICH)
MLMI 2003-A2 1A1 ARM WM32 WC 5.263
SAMI 2003-AR1 A3 TSFR1M+95.448BP
VM CASH CCP LCH BCY CAD
IRS AUD 4.50000 03/19/25-10Y LCH
ISRAEL GOVT EM SP CBK
FHR 4579 SD IO WM33 WC3.105
SARM 2004-1 4A1 WM34 WC5.5718 ARM
FH ARM 781047 H15T1Y+222.4 9.077
CWHL 2004-22 A3 ARM WM34 WC5.34
BSARM 2004-2 23A ARM WM34 WC4.9227
VM CASH FUT FOR BCY GBP
IRS AUD 4.25000 09/17/25-10Y LCH
VM CASH FUT FOR BCY AUD
VM CASH CCP LCH BCY AUD
VM CASH CCP LCH BCY JPY
VM CASH CCP LCH BCY EUR
VM CASH CCP LCH BCY SGD
VM CASH CCP CME BCY USD

0.0074% Application - Deposit Accounts
0.0073% DK0009924029
0.0066% FIN FUT CAN 10YR BOND MSE 12/18/25

0.0064% US912810UG12
0.0061% US31402RHH57
0.0061% US92922F4M79
0.0060% EZPY5RPD4XC1
0.0059% ABL294FB
0.0059% ABL294FC
0.0057% AU3FN0072484
0.0056% US86359LPE38
0.0056% US21H0626A00
0.0053% US929227LE40
0.0052% ABL294FA
0.0051% VM CASH FUT DOM BCY USD
0.0051% EZXX1ZZW8969
0.0051% US585525EN47
0.0051% EZG4C8FWWF20
0.0050% US31389TTM44
0.0048% FIN FUT US ULTRA 30YR CBT 12/19/25
0.0047% US21H0226A46
0.0047% VM CASH FUT FOR BCY JPY
0.0046% EZ5VHDYDQYB7
0.0045% US31405PRS10
0.0045% EZ5BD62LZKS3
0.0044% US939336G495
0.0044% US01F0406A02
0.0043% US46630GAV77
0.0043% US31395NLE57
0.0043% US31400PG588
0.0043% VM CASH CCP LCH BCY SEK
0.0042% US01F0526A56
0.0042% US46628KAV26
0.0041% US21H0326A37
0.0040% EZB11QXY7GF7
0.0040% GB00MW9TYF35
0.0038% STIF FUND (DKK)
0.0038% US17307GXQ62
0.0037% US81743WAA99
0.0036% US31342APQ66
0.0035% AU3FN0063236
0.0034% VM CASH FUT FOR BCY EUR
0.0034% AU3FN0063244
0.0034% US939336PB38
0.0034% EZ6PK98T5N22
0.0034% STIF FUND (CHF) (UBS ZURICH)
0.0033% US589929M704
0.0033% US86358HRX97
0.0033% VM CASH CCP LCH BCY CAD
0.0032% EZ2NWX0YG9B5
0.0032% EYZH14HMXHV9
0.0032% US3137BPS836
0.0031% US86359BGF22
0.0031% US31349SEU33
0.0031% US12669F6219
0.0030% US07384MN579
0.0030% VM CASH FUT FOR BCY GBP
0.0030% EZ9W83MVPGX6
0.0030% VM CASH FUT FOR BCY AUD
0.0030% VM CASH CCP LCH BCY AUD
0.0030% VM CASH CCP LCH BCY JPY
0.0030% VM CASH CCP LCH BCY EUR
0.0030% VM CASH CCP LCH BCY SGD
0.0030% VM CASH CCP CME BCY USD

APOG McGrath First Lein 30/03/29 FRN E
 ISRAELI SHEKEL
 BRAZILIAN REAL-NDF
 MEFA 2008-1 A1 SOFR90A+121.161BP
 VM CASH CCP ICE BCY USD
 RFR USD SOFR/3.75000 12/18/24-2Y LCH
 WAMU 2005-AR2 2A1A TSFR1M+73.448BP
 IRS AUD 4.25000 03/18/26-10Y LCH
 JPM JPY Call A/c - Current Accounts
 CSFB 2002-P1A A AMBAC
 JPMMT 2007-A1 3A3 ARM WM35 WC5.26
 VM CASH CCP LCH BCY CHF
 THAILAND BAHT
 FNR 2006-5 3A2 WM32 WC5.9547
 IRS AUD 4.50000 09/17/25-10Y LCH
 RFR USD SOFR/3.75000 09/17/25-5Y LCH
 CCS JPY P USSOFR/JPYMUTKCALM -43.9 CBK
 FNMA TBA 6.0% NOV 30YR
 RFR USD SOFR/3.75000 09/17/25-2Y LCH
 CWHL 2005-R2 1AF1 VA TSFR1M+45.44BP 144A
 CMLTI 2005-6 A1 1YCMT+210
 IRS EUR 2.50000 03/18/26-5Y LCH
 SINGAPORE DOLLARS
 POLISH ZLOTY
 RFR GBP SONIO/4.00000 03/17/26-2Y LCH

 FN ARM 545953 H15T1Y+227.4 10.52
 FNR 2004-11 A SOFR30A+23.448BP
 JYSKE REALKREDIT A/S IO*PARTIAL CALL*
 GNR 2017-133 EC WM47 WC3.8847
 TURKISH LIRA
 BSARM 2003-7 6A WM33 WC4.979 ARM
 FH ARM 781867 H15T1Y+199.5 10.655
 IRS AUD 4.25000 03/19/25-10Y LCH
 IRS EUR 2.25000 09/21/22-15Y LCH
 SAMI 2004-AR3 1A2 TSFR1M+69.448BP
 GNR 2017-121 PE WM47 WC3.8930
 JPMMT 2003-A2 3A1 WM33 WC4.7754 ARM
 TURKISH LIRA
 NIGERIAN NAIRA -NDF
 STIF FUND (SEK)
 GSR 2003-1 A2 1YRCMT+175
 IRS EUR 2.34250 01/10/25-5Y LCH
 VM CASH FUT FOR BCY CAD
 FNMA TBA 4.5% OCT 30YR
 FNMA TBA 3.0% OCT 30YR
 IRS KRW 2.75000 03/18/26-10Y LCH
 TURKISH LIRA
 TURKISH LIRA
 SWISS FRANCS
 EUR - RON
 FIN FUT SOFR 90DAY CME (WHT) 09/15/26

 FIN FUT SOFR 90DAY CME (RED) 09/14/27

 FIN FUT SOFR 90DAY CME (RED) 12/15/26

 FIN FUT SOFR 90DAY CME (WHT) 06/16/26

 STIF FUND (PLN)
 SAMI 2002-AR3 A1 TSFR1M+77.448BP
 SARM 2004-4 3A2 ARM WM34 WC5.38
 FN 800171 RFUCCT1Y+137BP 9.967
 RFR GBP SONIO/3.50000 03/18/26-2Y LCH
 OTC EPUT EUR VS CZK @ 24.2 JPM

0.0030% ABL294FE
 0.0029% EZQJ5TPJG813
 0.0029% EZ298S3X0Z83
 0.0029% US57563NAA63
 0.0028% VM CASH CCP ICE BCY USD
 0.0028% EZHML4QNCVC1
 0.0028% US92922FD213
 0.0027% EZWQB1T1PD87
 0.0026% JPM JPY Call A/c - Current Accounts
 0.0024% US22540VK434
 0.0022% US46630GAJ40
 0.0022% VM CASH CCP LCH BCY CHF
 0.0022% EZB01RGD9YD8
 0.0022% US31394VL730
 0.0022% EZ9W83MVPGX6
 0.0021% EZH8V115JC41
 0.0021% EZRQWRRGPG15
 0.0021% US01F0606B66
 0.0020% EZ7Z8JG63Q68
 0.0020% US12669GN644
 0.0019% US17307GXP89
 0.0019% EZGZXMRWDX30
 0.0019% EZV3LTH401V7
 0.0018% EZBT80HL2XH7
 0.0018% RFR GBP SONIO/4.00000 03/17/26-2Y
 LCH
 0.0017% US31385JQE19
 0.0017% US31393T7H31
 0.0017% DK0009397739
 0.0017% US38380HCH30
 0.0017% EZ99RYNCYS84
 0.0017% US07384MYW62
 0.0016% US31349TCC36
 0.0016% EZ2NWX0YG9B5
 0.0016% EZH88BLMCGLO
 0.0016% US86359LBY48
 0.0015% US38380TV370
 0.0014% US466247AZ62
 0.0014% EZKFWSH6WVNK3
 0.0014% EZLGW4WWRZN1
 0.0014% STIF FUND (SEK)
 0.0013% US36229RJ95
 0.0013% EZ16L7KV1835
 0.0013% VM CASH FUT FOR BCY CAD
 0.0013% US01F0426A65
 0.0013% US01F0306A11
 0.0012% EZX6C7NZ3WQ3
 0.0012% EZKY7QBNJCS4
 0.0012% EZC3XHSZM3J6
 0.0012% EZVPVBJR7TC4
 0.0011% EZ8K91053D79
 0.0011% FIN FUT SOFR 90DAY CME (WHT)
 09/15/26
 0.0011% FIN FUT SOFR 90DAY CME (RED)
 09/14/27
 0.0011% FIN FUT SOFR 90DAY CME (RED)
 12/15/26
 0.0011% FIN FUT SOFR 90DAY CME (WHT)
 06/16/26
 0.0011% STIF FUND (PLN)
 0.0011% US86358HXX34
 0.0011% US86359BNU16
 0.0011% US31405U6G90
 0.0010% EZWC1G4DOXJ7
 0.0010% EZ3VFT51W2D6

BSARM 2004-2 22A ARM WM34 WC4.917
FN ARM 800158 RFUCCT1Y+169.7 9.496
RFR USD SOFR/4.00000 06/20/24-2Y LCH
BALTA 2005-4 23A2 AS WM35 WC5.8
RFR EUR ESTRON/2.02754 12/10/24-5Y* LCH
OTC EPUT EUR VS HUF @ 393.0 JPM
MALAYSIAN RINGGIT-NDP
Flexicommercial 2021-2 Class B 12/08/27
FNMA TBA 3.5% NOV 30YR
FIN FUT SOFR 90DAY CME (RED) 03/16/27

FIN FUT SOFR 90DAY CME (RED) 06/15/27

FIN FUT US 5YR CBT 12/31/25
NIGERIAN NAIRA -NDF
IRS EUR 0.45100 05/27/25-25Y LCH
TURKISH LIRA
WAMU 2003-AR5 A7 ARM WM33 WC 4.9155
JPM DKK Call A/c - Current Accounts
GN II ARM 80187M 07/26 11
OTC EPUT EUR VS CZK @ 24.1 MYI
RFR USD SOFR/3.76527 03/04/25-30Y* LCH
TURKISH LIRA
SWISS FRANCS
RFR USD SOFR/4.10000 12/31/25-28Y* LCH

TURKISH LIRA
RFMSI 2003-S9-A1 SEQ WM31 WC6.96
INDONESIAN RUPIAH-NDP
FN ARM 594243 H15T1Y+250.8 12.672
FNW 2002-W8 F SOFR30A+51.448BP
TURKISH LIRA
WAMU 2002-AR6 A 12MTA+140
KAZAKHSTAN TENGE-NDP
CSFB 2003-8 5A1 SEQ WM31 WC7.750
TURKISH LIRA
Currency Adjustment HKD
Currency Adjustment USD
CANADIAN DOLLAR
FIN FUT EUR-BUXL 30YR EUX 12/08/25
OTC EPUT EUR VS CZK @ 24.25 MYI
TURKISH LIRA
TURKISH LIRA
BSARM 2003-9 2A1 ARM WM33 WC5.1137
OIS CAD CAONREPO/1.5000 06/17/20-10Y LCH
EUR - HUF (UNDERLYING)
RFR EUR ESTRON/1.92272 03/10/25-5Y* LCH
KAZAKHSTAN TENGE-NDP
Currency Adjustment BRL
RFR USD SOFR/4.11647 02/14/25-30Y* LCH
RFR USD SOFR/3.99801 02/13/25-30Y* LCH
OTC EPUT EUR VS HUF @ 387.0 BOA
Flexicommercial 2021-2 Class F 12/08/27
RFR USD SOFR/3.9588* 02/06/25-30Y* LCH
TURKISH LIRA
NIGERIAN NAIRA -NDF
PEN - USD (UNDERLYING)
EUR - USD (UNDERLYING)
BSARM 2003-5 1A2 WM33 WC4.7969 ARM
EUR - HUF (UNDERLYING)
GMSI 2003-1 A1 ARM WM33 WC4.6479
FNMA TBA 2.5% NOV 30YR
GNMA II TBA 6.5% NOV 30YR JMBO
SOUTH KOREA WON-NDP
NIGERIAN NAIRA -NDF

0.0010% US07384MN322
0.0010% US31405U5T21
0.0010% EZ33002G9XM4
0.0010% US07386HSZ54
0.0010% EZXTKTNNMM665
0.0010% EZQ4Y3NOKOK8
0.0010% EZ1MGZL1TVP5
0.0009% AU3FN0063210
0.0009% US01F0326B57
0.0009% FIN FUT SOFR 90DAY CME (RED)
03/16/27
0.0009% FIN FUT SOFR 90DAY CME (RED)
06/15/27
0.0009% FIN FUT US 5YR CBT 12/31/25
0.0009% EZWPTJTC2399
0.0009% EZ0WVWTLGHJ9
0.0008% EZKLQSTN9Q90
0.0008% US929227R651
0.0008% JPM DKK Call A/c - Current Accounts
0.0008% US36225CF501
0.0007% EZX3BP6FHH19
0.0007% EZD73F8JTWY7
0.0007% EZ1F0FX3YRK7
0.0007% EZK0C2YKGXS2
0.0007% RFR USD SOFR/4.10000 12/31/25-28Y*
LCH
0.0007% EZ3BBY94K1B6
0.0007% US76111JZ721
0.0007% EZ7ZD3FJWY57
0.0007% US31387UEQ04
0.0007% US31392DQ707
0.0007% EZ3HSHGPTHH6
0.0007% US929227QB55
0.0006% EZP1SQCSY1H7
0.0006% US22541NX200
0.0006% EZLQ92WXSJS1
0.0006% Currency Adjustment HKD
0.0006% Currency Adjustment USD
0.0006% EZ8X349H11R5
0.0006% DE000F1ZLHS2
0.0006% EZ2SPOGSX648
0.0006% EZ5T9DNX33G3
0.0006% EZ786G0SFLM8
0.0006% US07384MB681
0.0006% EZRXD6F7C241
0.0006% EUR - HUF (UNDERLYING)
0.0006% EZFLLC2H47Y2
0.0006% EZDMK3ZWWM3M2
0.0006% Currency Adjustment BRL
0.0006% EZNV8KC0QQ05
0.0006% EZNV8KC0QQ05
0.0005% EZXKC6F26CP8
0.0005% AU3FN0063251
0.0005% EZNV8KC0QQ05
0.0005% EZKLQSTN9Q90
0.0005% EZ5BD62LZKS3
0.0005% PEN - USD (UNDERLYING)
0.0005% EUR - USD (UNDERLYING)
0.0005% US07384MWG31
0.0005% EUR - HUF (UNDERLYING)
0.0005% US395387AA13
0.0005% US01F0226B66
0.0004% US21H0626B82
0.0004% EZVKXZWZPL25
0.0004% EZLGW4WWWRZN1

LB1 POST-DISTRIBUTION CLAIM NET ASSET

IRS AUD 4.50000 06/18/25-10Y LCH
 OTC EPUT EUR VS HUF @ 386.0 JPM
 JPY - USD (UNDERLYING)
 GSR 2003-2F 3A1 WM31 WC7.1
 INR - USD (UNDERLYING)
 POLISH ZLOTY
 NZD - USD (UNDERLYING)
 CASH Uninvested ILS
 AUD - USD (UNDERLYING)
 SBAP 2005-20J 1
 SBAP 2005-20J 1
 RFR USD SOFR/3.95913 02/12/25-30Y* LCH
 KAZAKHSTAN TENGE-NDP
 RFR USD SOFR/3.25000 03/19/25-30Y LCH
 HONG KONG DOLLARS
 ZAR - USD (UNDERLYING)
 KAZAKHSTAN TENGE-NDP
 RFR USD SOFR/3.96000 06/27/25-30Y LCH
 SINGAPORE DOLLARS
 OTC EPUT EUR VS CZK @ 24.2 BOA
 EUR - CZK
 OTC EPUT EUR VS USD DIGI @ 1.1 GLM
 OTC EPUT EUR VS USD DIGI @ 1.0975 MBC
 OTC EPUT EUR VS CZK @ 24.2 MYI
 JAPANESE GOVT BOND (ILB) #23
 Currency Adjustment CZK
 RFR GBP SONIO/3.00000 06/17/25-2Y LCH
 GBP - USD (UNDERLYING)
 FNMA TBA 3.0% NOV 30YR
 EUR - RON (UNDERLYING)
 RFR USD SOFR/3.93000 06/25/25-30Y LCH
 KAZAKHSTAN TENGE-NDP
 RFR USD SOFR/4.06500 06/26/25-30Y LCH
 IRS AUD 3.75000 03/18/26-5Y LCH
 EUR - RON
 IRS EUR 2.86000 04/24/24-5Y LCH
 CHINESE - YUAN RENMINBI-NDP
 OIS CAD CAONREPO/2.8500 12/31/24-5Y* LCH
 STIF FUND (NOK)
 CHINESE - YUAN RENMINBI-NDP
 EUX APUT EUR-BUND 10/24/25 @ 127.5
 NZD - USD (UNDERLYING)
 FH ARM 1G0867 RFUCCT1Y+173.1 10.106
 FH ARM 1G0867 RFUCCT1Y+173.1 10.106
 OTC ECAL USD VS HKD @ 7.8 BOA
 BRL - USD (UNDERLYING)
 CHINESE - YUAN RENMINBI-NDP
 GN II ARM 80364M 04/26 11
 RFR JPY MUTK/1.50000 09/18/24-30Y LCH
 GN II ARM 80393M 07/26 11
 TURKISH LIRA
 RFR EUR ESTRON/1.79544 03/10/25-5Y* LCH
 EUR - RON (UNDERLYING)
 IRS AUD 4.50000 09/18/24-10Y LCH
 RFR USD SOFR/4.12982 02/14/25-30Y* LCH
 IRS EUR 2.77000 04/16/24-5Y LCH
 NEW ZEALAND DOLLAR
 Currency Adjustment HUF
 RFR USD SOFR/3.96415 02/12/25-30Y* LCH
 RFR USD SOFR/3.9544* 02/05/25-30Y* LCH
 RFR USD SOFR/3.86092 03/14/25-30Y* LCH
 RFR JPY MUTK/2.25000 09/17/25-30Y LCH
 RFR USD SOFR/3.80611 03/03/25-30Y* LCH

0.0004% LB1 POST-DISTRIBUTION CLAIM NET ASSET

0.0004% EZ3K0DGVSD24
 0.0004% EZ2P1WWS5D76
 0.0004% JPY - USD (UNDERLYING)
 0.0004% US36228FNB84
 0.0004% INR - USD (UNDERLYING)
 0.0004% EZRHCSG8XF7
 0.0004% NZD - USD (UNDERLYING)
 0.0004% CASH Uninvested ILS
 0.0004% AUD - USD (UNDERLYING)
 0.0004% US83162CPV99
 0.0004% US83162CPV99
 0.0004% EZNV8KC0QQ05
 0.0004% EZHDTFMRY0R5
 0.0004% EZLKBMPX51B0
 0.0004% EZCXX8FR3549
 0.0003% ZAR - USD (UNDERLYING)
 0.0003% EZB2PF180RN1
 0.0003% EZFNM7GX8WQ8
 0.0003% EZV3LTH401V7
 0.0003% EZRPS491TRS5
 0.0003% EZVPRGGVQLD3
 0.0003% EZ0X1GXSXF6
 0.0003% EZXSNMVYWSL9
 0.0003% EZH15QWJM8B2
 0.0003% JP1120231J51
 0.0003% Currency Adjustment CZK
 0.0003% EZHN3RVYPH3
 0.0003% GBP - USD (UNDERLYING)
 0.0003% US01F0306B93
 0.0003% EUR - RON (UNDERLYING)
 0.0003% EZT0FL60L6D6
 0.0003% EZJ25Y9ZPKN7
 0.0003% EZBT9VCX3T86
 0.0003% EZYN149WVD59
 0.0003% EZF4VHT3LK46
 0.0002% EZS017MPLZ85
 0.0002% EZV1YRK0TGN3
 0.0002% EZ92L4J2GTH0
 0.0002% STIF FUND (NOK)
 0.0002% EZ2YN6YSRF38
 0.0002% DE000F2UPA08
 0.0002% NZD - USD (UNDERLYING)
 0.0002% US3128NC6C35
 0.0002% US3128NC6C35
 0.0002% EZ6LKNMD7959
 0.0002% BRL - USD (UNDERLYING)
 0.0002% EZ54KPMDXL59
 0.0002% US36225CMN38
 0.0002% EZQXMRMVPMD3
 0.0002% US36225CNK89
 0.0002% EZ101X7Q15T3
 0.0002% EZFLLC2H47Y2
 0.0002% EUR - RON (UNDERLYING)
 0.0002% EZLG541MMLX8
 0.0002% EZNV8KC0QQ05
 0.0002% EZ8YJNQLMV03
 0.0002% EZLS89JXF220
 0.0002% Currency Adjustment HUF
 0.0002% EZNV8KC0QQ05
 0.0002% EZNV8KC0QQ05
 0.0002% EZD73F8JTWY7
 0.0002% EZRDRGKTVCH3
 0.0002% EZD73F8JTWY7

RFR USD SOFR/3.80346 03/03/25-30Y* LCH
OIS CAD CAONREPO/3.89750 06/19/25-1Y LCH
RFR USD SOFR/3.77147 03/12/25-30Y* LCH
JAPANESE YEN
NORDEA KREDIT REALKREDIT**PARTIAL CALL**
RFR USD SOFR/3.50000 09/17/25-30Y LCH
DANISH KRONER
IRS SEK 2.47375 02/03/25-5Y LCH
CAD - USD (UNDERLYING)
RFR USD SOFR/4.00500 09/29/25-30Y LCH
RFR JPY MUTK/0.2500 09/14/22-10Y LCH
OTC ECAL USD VS HKD @ 7.8 BOA
CHINESE - YUAN RENMINBI-NDP
CASH Uninvested THB
OIS CAD CAONREPO/3.25000 12/18/24-5Y LCH
OIS CAD CAONREPO/3.92500 06/19/25-1Y LCH
OTC ECAL USD VS HKD @ 7.8 MBC
OIS CAD CAONREPO/3.50000 12/18/24-2Y LCH
TURKISH LIRA
KAZAKHSTAN TENGE-NDP
Currency Adjustment SEK
Dual Ccy Liab Adj US
OTC EPUT EUR VS USD @ 1.11 MYI
CDX IG45 5Y ICE
CHINESE - YUAN RENMINBI (CNH)
CHINESE - YUAN RENMINBI (CNH)
TURKISH LIRA
HUNGARIAN FORINT
CASH COLLATERAL ISDA JPM USD
CHINESE - YUAN RENMINBI-NDP
TURKISH LIRA
RFR JPY MUTK/2.50000 12/17/25-30Y LCH
SGD - USD (UNDERLYING)
BRAZILIAN REAL-NDP
TURKISH LIRA
JAPANESE YEN
VM CASH CCP LCH BCY GBP
EUR - CZK (UNDERLYING)
EGYPTIAN POUND-NDP
HUNGARIAN FORINT
RFR JPY MUTK/1.50000 12/17/25-10Y LCH
TURKISH LIRA
CHINESE - YUAN RENMINBI (CNH)
CCS USD R USSOFR/JPYMUTKCALM -43.9 CBK
SINGAPORE GOVT
RFR USD SOFR/3.25000 12/20/23-30Y LCH
TURKISH LIRA
FIN FUT EURIBOR ICE (RED) 06/14/27
FIN FUT EUR-BUXL 30YR EUX 12/08/25
HONG KONG DOLLARS
OTC ECAL USD VS HKD @ 7.8 MBC
UBS GROUP AG SR UNSEC REGS
MALAYSIA GOVERNMENT
REPUBLIC OF PERU GLBL SR UNSECURED REGS
MEAG TXB-PLT VOGTLE
STANDARD CHARTERED PLC SR UNSEC REGS
NATWEST GROUP PLC SR UNSEC
BARCLAYS PLC SR UNSEC
PROVINCE OF QUEBEC SR UNSEC
UBS GROUP AG SR UNSEC REGS
MARICOPA CO INDL DEV
REPUBLIC OF PERU SR UNSEC 144A
ONTARIO (PROVINCE OF) SR UNSEC
UBS GROUP AG SR UNSEC
FNMA PASS THRU 30YR #BX6441

0.0002% EZD73F8JTWY7
0.0002% EYP8XM7HF4K9
0.0002% EZD73F8JTWY7
0.0002% EZ6X14RK14R7
0.0002% DK0002050368
0.0002% EZ9MZMRJSYT0
0.0002% EZCTK4MPTW90
0.0002% EZ13TBS273W6
0.0002% CAD - USD (UNDERLYING)
0.0002% EZ6CX0MZNQN7
0.0002% EZBHB16V7WB8
0.0001% EZ6W5TLP2QM6
0.0001% EZ1HPKJ1TM00
0.0001% CASH Uninvested THB
0.0001% EZX5X03JPGP8
0.0001% EYP8XM7HF4K9
0.0001% EZ6W5TLP2QM6
0.0001% EZ1L81TKKH17
0.0001% EZ4S1W35GYX4
0.0001% EZFJQ0F90TK1
0.0001% Currency Adjustment SEK
0.0001% Dual Ccy Liab Adj US
0.0001% EZ6LHMHGSW79
0.0001% EZ6FP2PYXPJ5
0.0001% EZCRQHJ6Y66
0.0001% EZCRQHJ6Y66
0.0001% EZ2WQ0L03YX7
0.0001% EZLR2MKLPD70
0.0001% CASH COLLATERAL ISDA JPM USD
0.0001% EZL2RX56QNM1
0.0001% EZ7BT1XQB1P6
0.0001% EZ78RVG912X1
0.0001% SGD - USD (UNDERLYING)
0.0001% EZ298S3X0Z83
0.0001% EZ5T9DNX33G3
0.0001% EZFN2D2SCHX7
0.0001% VM CASH CCP LCH BCY GBP
0.0001% EUR - CZK (UNDERLYING)
0.0001% EZDH2BHKNB5
0.0001% EZZJ1XB2R728
0.0001% EZBDYQVMPQL8
0.0001% EZ99RYNCYS84
0.0001% EZ2878HZ1121
0.0001% EZRQWRRGPG15
0.0001% SGXPK17B11U8
0.0001% EZ3BPZ7JX2D9
0.0001% EZ2JVF6SVTW5
0.0001% GB00JH6LTC25
0.0001% DE000F1ZLHS2
0.0001% EZCX8FR3549
0.0001% EZ6LKNM7959
0.0001% CH1214797172
0.0001% MYBMX1700033
0.0001% US715638BE14
0.0001% US626207YM09
0.0001% USG84228FV59
0.0001% US639057AH16
0.0001% XS2662538425
0.0001% CA74814ZFT53
0.0001% USH42097EN39
0.0001% US56681NJD03
0.0001% US715638AV48
0.0001% CA68333ZBC01
0.0001% CH1305916897
0.0001% US3140NBEP28

STANDARD CHARTERED PLC SR UNSEC REGS	0.0001% XS2744121273
TAIWANESE DOLLAR-NDF	0.0001% EZ6Y7WG5GVW9
UBS GROUP AG SR UNSEC 144A SOFR	0.0001% US225401AV01
FNMA PASS THRU 30YR #MA4852	0.0001% US31418EMA54
RAK CAPITAL SR UNSEC	0.0001% XS3016636683
BANCA MONTE DEI PASCHI S	0.0001% XS2676882900
FNMA PASS THRU 30YR #SD8385	0.0001% US3132DWJ614
ONCOR ELECTRIC DELIVERY SR SEC 144A	0.0001% US68233JCZ57
FN ARM 920773 RFUCCT1Y+238 10.005	0.0001% US31412B6J69
FNMA PASS THRU 30YR #QH4279	0.0001% US3133CGXG72
ITALY (REP OF) GOVT EMTN	0.0001% XS0089572316
ING GROEP NV SR UNSEC	0.0001% XS2764264789
HCA INC SR UNSEC	0.0001% US404119CZ09
ROMANIA GOVT SR UNSEC REGS	0.0001% XS2999533271
TX NATURAL GAS SECZ	0.0001% US88258MAA36
GLENCORE FUNDING LLC SR UNSEC 144A	0.0001% US378272BZ09
POLAND GOVT	0.0001% US857524AF94
ISRAEL GOVT	0.0001% XS2711443932
SUMITOMO MITSUI FINL GRP SR UNSEC SOFR	0.0001% US86562MEA45
FNMA PASS THRU 30YR #QI7562	0.0001% US3133WEMK36
FN ARM 545953 H15T1Y+227.4 10.52	0.0001% US31385JQE19
ROYAL BANK OF CANADA SR UNSEC SOFR	0.0001% US78016HZZ62
FH ARM 780431 H15T1Y+222.3 9.421	0.0001% US31342APQ66
POLAND GOVT	0.0001% XS2746102479
SPAIN (KINGDOM OF) EMTN UNSUB	0.0001% XS0096272355
WELLS FARGO & COMPANY SR UNSEC SOFR	0.0001% US95000U3N13
FH ARM 781047 H15T1Y+222.4 9.077	0.0001% US31349SEU33
PERU (REP OF) GLBL SR UNSEC	0.0001% US715638EB48
SP KIINNITYSLUOTTOPANKKI SEC COV	0.0001% XS2812394737
FN ARM 800158 RFUCCT1Y+169.7 9.496	0.0001% US31405U5T21
FH ARM 781867 H15T1Y+199.5 10.655	0.0001% US31349TCC36
FN ARM 735632 RFUCCT1Y+164.1 9.872	0.0001% US31402RHH57
IRS AUD 1.75000 03/16/22-5Y LCH	0.0001% EZL3ZQJGWZK6
ACHMEA BANK NV COV SEC	0.0001% XS2706237513
LLOYDS BANKING GROUP PLC SR UNSEC	0.0001% XS2796587280
SR-BOLIGKREDITT AS COV SEC	0.0001% XS2768185030
VERUS 2024-4 A1 144A	0.0001% US92540GAA67
PROVINCE OF QUEBEC SR UNSEC 144A	0.0001% CA74814ZFS70
CROSS 2024-H4 A1 144A	0.0001% US22758HAA86
H LUNDBECK A/S SR UNSEC	0.0001% XS3081808837
FNMA PASS THRU 30YR #CB7220	0.0001% US3140QTAW95
FN ARM 635156 H15T1Y+200 10.283	0.0001% US31389TTM44
FN 800171 RFUCCT1Y+137BP 9.967	0.0001% US31405U6G90
FORD MOTOR CREDIT CO LLC SR UNSEC	0.0001% US345397D831
SAUDI INTERNATIONAL BOND SR UNSEC 144A	0.0001% XS3015245957
NYKREDIT REALKREDIT AS SR NON PREF	0.0001% DK0030467295
FN ARM 594243 H15T1Y+250.8 12.672	0.0001% US31387UEQ04
DBS BANK LTD COV SEC	0.0001% XS2761174247
CASSA DEPOSITI E PRESTIT SR UNSEC REGS	0.0001% XS2616750563
AMPRION GMBH SR UNSEC REGS	0.0001% DE000A4DFUF0
ROYAL BANK OF CANADA SR UNSEC SOFR	0.0001% US78017DAK46
FN ARM 795297 12MTA+120 8.527	0.0001% US31405PRS10
BELFIUS BANK SA/NV COV SEC	0.0001% BE0390105683
DANSKE BANK A/S SR NON PREF 144A	0.0001% US23636ABJ97
KOREA HOUSING FINANCE CO COV	0.0001% XS2900380226
ORDE 2025-1 A1L BBSW1M+115BP	0.0001% AU3FN0094884
STANDARD CHARTERED BK/SG REGS	0.0001% XS2909746740
BRITISH TELECOMMUNICATIO SR UNSEC	0.0001% XS3084359036
CAISSE REFINANCE L'HABIT COV SEC	0.0001% FRO01400SF15
STIF FUND (CNY)	0.0001% STIF FUND (CNY)
STIF FUND (SGD)	0.0001% STIF FUND (SGD)
SS GBP STIF	0.0001% SS GBP STIF
STIF FUND (PLN)	0.0001% STIF FUND (PLN)
STIF FUND (NOK)	0.0001% STIF FUND (NOK)
KUWAIT INTL BOND SR UNSEC REGS	0.0001% XS3190721871

KUWAIT INTL BOND SR UNSEC REGS	0.0001% XS3190721525
STIF FUNDS (USD) (JP MORGAN)	0.0001% STIF FUNDS (USD) (JP MORGAN)
STIF FUND (DKK)	0.0001% STIF FUND (DKK)
STIF FUND (BRL)	0.0001% STIF FUND (BRL)
STIF FUND (KRW)	0.0001% STIF FUND (KRW)
STATE STREET ASIA OVERNT RATE	0.0001% STATE STREET ASIA OVERNT RATE
KUWAIT INTL BOND SR UNSEC REGS	0.0001% XS3190721012
ALIMENTATION COUCHE-TARD 4(2) 144A DISC	0.0001% US01626UX340
COVENTRY BLDG SOCIETY COV	0.0001% XS2853557374
KOREA HOUSING FINANCE CO COV REGS	0.0001% XS2994527351
EGYPTIAN POUND-NDF	0.0001% EZDNFQ8Z8RM6
FNMA PASS THRU 30YR #QF7428	0.0001% US3133BVHD02
FNMA PASS THRU 30YR #734827	0.0001% US31402QLG46
SP KIINNITYSLUOTTOPANKKI COV SEC	0.0001% XS3177997130
OTC ECAL USD VS SEK @ 10.2 BRC	0.0001% EZR5HRN9R6R0
EQT AB SNR UNSEC	0.0001% XS2463988795
CGCMT 2016-C1 A4 WM26 WC4.979579914	0.0001% US17290YAR99
COFIROUTE SA SR UNSEC	0.0001% FR001400T0B0
BANCA MONTE DEI PASCHI S SEC	0.0001% IT0005386922
ROADSTER FINNANCE DAC SR SEC	0.0001% XS1732478265
FNMA PASS THRU 15YR #FM1796	0.0001% US3140X47J93
CANADA GOVT REAL RETURN	0.0001% CA135087ZH04
STIF FUND (CNH)	0.0001% STIF FUND (CNH)
STIF FUND (CNH)	0.0001% STIF FUND (CNH)
GA GLOBAL FUNDING TRUST SEC 144A	0.0001% US36143L2G95
FNMA PASS THRU 30YR #QE8001	0.0001% US3133BH3J35
PERU (REP OF) GLBL SRUNSC REGS	0.0001% USP78024AG45
MALAYSIA GOVERNMENT	0.0001% MYBMO2000028
QUEENSLAND TREASURY CORP	0.0001% AU3CB0296580
FNMA PASS THRU 30YR #BJ8703	0.0001% US3140HAU579
LETRA TESOURO NACIONAL	0.0001% BRSTNCLTN8B5
FNMA PASS THRU 30YR #FM3243	0.0001% US3140X6S931
CZECH KORUNA	0.0001% EZT1LK321J45
SUMITOMO MITSUI BANKING COVERED SEC	0.0001% XS2066652897
FHLMC GOLD 30YR GNT #G0-8666	0.0001% US3128MJW480
SAUDI INTERNATIONAL BOND SR UNSEC REGS	0.0001% XS2577136109
FIN FUT EURIBOR ICE (RED) 12/14/26	0.0001% GB00J8WDXS35
FIN FUT EURIBOR ICE (RED) 03/15/27	0.0001% GB00JBVLWR12
FNMA PASS THRU 30YR #CA4346	0.0001% US3140QBZL57
ROMANIA GOVT	0.0001% XS2434895806
NEW S WALES TREASURY CRP	0.0001% AU3SG0002082
ROMANIA GOVT SR UNSEC REGS	0.0001% XS2109812508
TURKISH LIRA	0.0001% EZJ1HP2TQSR2
TURKISH LIRA	0.0001% EZ7BT1XQB1P6
JYSKE REALKREDIT A/S SEC*PARTIAL CALL*	0.0001% DK0009403644
JYSKE REALKREDIT A/S IO*PARTIAL CALL*	0.0000% DK0009397739
RFR JPY MUTK/0.40000 12/18/24-2Y LCH	0.0000% EZK34WKJ8231
CHINESE - YUAN RENMINBI-NDF	0.0000% EZB51ZHTNHY1
EUR - CZK	0.0000% EZ3XKNFV85J2
TURKISH LIRA	0.0000% EZBXY98SZ3C0
FIN FUT EURIBOR ICE (WHT) 09/14/26	0.0000% GB00J8R2ZN46
OTC ECAL USD VS HKD @ 7.8 GLM	0.0000% EZ6W5TLP2QM6
EGYPTIAN POUND-NDF	0.0000% EZ078BR98F71
CHINESE - YUAN RENMINBI-NDF	0.0000% EZBLQ2FX4BZ2
EUROPEAN MONETARY UNION EURO	0.0000% EZCM45X9HJD9
BRAZILIAN REAL-NDF	0.0000% EZ49JWHDCJ32
RFR USD SOFR/4.25000 12/20/23-2Y LCH	0.0000% EZM7XR6RB2D5
CASH Uninvested CZK	0.0000% CASH Uninvested CZK
JPM Margin A/C JPY - Deposit Accounts	0.0000% JPM Margin A/C JPY - Deposit Accounts
EGYPTIAN POUND-NDF	0.0000% EZDNFQ8Z8RM6
EGYPTIAN POUND-NDF	0.0000% EZDH2BHNKNB5
EGYPTIAN POUND-NDF	0.0000% EZ078BR98F71
CHINESE - YUAN RENMINBI (CNH)	0.0000% EZQSZMXBJQ19
TURKISH LIRA	0.0000% EZ2WQ0L03YX7

EUR - RON
STIF FUND (HKD)
STIF FUND (HKD)
RFR USD SOFR/3.75000 12/17/25-10Y LCH
OTC EPUT EUR VS USD @ 1.145 MYI
CHINESE - YUAN RENMINBI-NDF
CANADIAN DOLLAR
EUR - RON
FIN FUT EURIBOR ICE (WHT) 06/15/26
EUR - CZK (UNDERLYING)
EUR - RON
STIF FUND (ZAR)
STIF FUND (ZAR)
CHINESE - YUAN RENMINBI-NDF
CHINESE - YUAN RENMINBI-NDF
CHINESE - YUAN RENMINBI-NDF
SOUTH AFRICAN RAND
OTC EPUT EUR VS USD DIGI @ 1.122 BPS
CHINESE - YUAN RENMINBI (CNH)
OTC EPUT EUR VS USD @ 1.129 GLM
TURKISH LIRA
CNH - USD (UNDERLYING)
OTC EPUT EUR VS USD @ 1.1315 BRC
NORWEGIAN KRONER
NORWEGIAN KRONER
SWEDISH KRONER
SWEDISH KRONER
JYSKE REALKREDIT A/S IO*PARTIAL CALL*
JYSKE REALKREDIT A/S IO*PARTIAL CALL*
NORWEGIAN KRONER
CHINESE - YUAN RENMINBI-NDF
CHINESE - YUAN RENMINBI-NDF
CHINESE - YUAN RENMINBI-NDF
CHINESE - YUAN RENMINBI-NDF
CHINESE - YUAN RENMINBI-NDF
CHINESE - YUAN RENMINBI-NDF
CHINESE - YUAN RENMINBI (CNH)
CHINESE - YUAN RENMINBI-NDF
BRAZILIAN REAL-NDF
OIS CAD CAONREPO/3.5000 03/22/24-9Y* LCH

EUR - RON (UNDERLYING)
EUR - RON (UNDERLYING)
EUR - RON (UNDERLYING)
EUR - RON (UNDERLYING)
OIS CAD CAONREPO/3.3000 01/18/24-9Y* LCH
PERUVIAN SOL-NDF
OIS CAD CAONREPO/3.1800 11/25/24-9Y* LCH
OIS CAD CAONREPO/3.50000 12/18/24-1Y LCH
NORDEA KREDIT REALK IO10*PARTIAL CALL*
NORDEA KREDIT SEC IO10*PARTIAL CALL*
OIS INR MIBOR/5.75000 03/18/26-5Y LCH
RFR USD SOFR/3.87400 03/05/25-10Y LCH
RFR USD SOFR/3.87000 03/05/25-10Y LCH
NORDEA KREDIT REALK IO10*PARTIAL CALL*
NORDEA KREDIT SEC IO10*PARTIAL CALL*
OIS CAD CAONREPO/2.8500 12/31/24-5Y* LCH
CANADIAN DOLLAR
GBP - USD (UNDERLYING)
SINGAPORE DOLLARS
CHF - USD (UNDERLYING)
CHF - USD (UNDERLYING)
NYKREDIT REALKREDIT IO *PARTIAL CALL*
EUR - USD (UNDERLYING)
EUR - USD (UNDERLYING)

0.0000% EZZZQTCHKY8
0.0000% STIF FUND (HKD)
0.0000% STIF FUND (HKD)
0.0000% EZV20GX3PLY1
0.0000% EZVT5TS6QXX5
0.0000% EZ39J0NQQYG4
0.0000% EZ8X349H11R5
0.0000% EZ2PWKDMJ3M0
0.0000% GB00J7WDF916
0.0000% EUR - CZK (UNDERLYING)
0.0000% EZFCNLG4G9Z9
0.0000% STIF FUND (ZAR)
0.0000% STIF FUND (ZAR)
0.0000% EZBKD6Y24BZ3
0.0000% EZ8VV165MGY5
0.0000% EZ1Z71ZNPRN8
0.0000% EZYMXJ84Q55
0.0000% EZWYXTRTQG35
0.0000% EZ4HL7JS3348
0.0000% EZ5XP0D5L9J8
0.0000% EZVQKZCWVFW5
0.0000% CNH - USD (UNDERLYING)
0.0000% EZ9386YZ99F6
0.0000% EZ0M1VLQOQR2
0.0000% EZC7J2KPG6X9
0.0000% EZHH98SZ19J3
0.0000% EZ2HQ44ZH9X6
0.0000% DK0009403131
0.0000% DK0009403131
0.0000% EZC7J2KPG6X9
0.0000% EZVZLMN6C1G4
0.0000% EZ48HNNFFN78
0.0000% EZBXF5CH9VK9
0.0000% EZ280TPF9GD9
0.0000% EZB51ZHTNHY1
0.0000% EZ6PY98QVRS4
0.0000% EZ2PR8CBCQS1
0.0000% EZBKD6Y24BZ3
0.0000% EZ3W0C2P47G6
0.0000% OIS CAD CAONREPO/3.5000 03/22/24-9Y* LCH
0.0000% EUR - RON (UNDERLYING)
0.0000% EUR - RON (UNDERLYING)
0.0000% EUR - RON (UNDERLYING)
0.0000% EUR - RON (UNDERLYING)
0.0000% EZKW8JD0CPK4
0.0000% EYZD9S2T0FM7
0.0000% EYZRFTQG62T6
0.0000% EZP58V2Q8DX2
0.0000% DK0002044718
0.0000% DK0002047307
0.0000% EZ9M9VRORKD5
0.0000% EZMZ9H14KX59
0.0000% EZMZ9H14KX59
0.0000% DK0002044718
0.0000% DK0002047307
0.0000% EZ92L4J2GTH0
0.0000% EYZ053W07H99
0.0000% GBP - USD (UNDERLYING)
0.0000% EZ384HYK1YG3
0.0000% CHF - USD (UNDERLYING)
0.0000% CHF - USD (UNDERLYING)
0.0000% DK0009524431
0.0000% EUR - USD (UNDERLYING)
0.0000% EUR - USD (UNDERLYING)

JYSKE REALKREDIT A/S*PARTIAL CALL*	0.0000% DK0009397069
SWISS FRANCS	0.0000% EZVPVBJR7TC4
NYKREDIT REALKREDIT IO *PARTIAL CALL*	0.0000% DK0009524431
NIGERIAN NAIRA -NDF	0.0000% EZWPTJTC2399
STIF FUND (BZD)	0.0000% STIF FUND (BZD)
REALKREDIT DANMARK SEC IO10*PARTIAL CALL	0.0000% DK0004612884
NYKREDIT REALKREDIT AS SEC*PARTIAL CALL*	0.0000% DK0009522815
OIS CAD CAONREPO/2.8500 12/19/24-8Y* LCH	0.0000% EZSHQWTW9QFG1
EUROPEAN MONETARY UNION EURO	0.0000% EZFV9276LHD0
EUROPEAN MONETARY UNION EURO	0.0000% EZ6BYK70KFX4
SWISS FRANCS	0.0000% EZK0C2YKGXS2
JYSKE REALKREDIT A/S*PARTIAL CALL*	0.0000% DK0009397069
SGD - USD (UNDERLYING)	0.0000% SGD - USD (UNDERLYING)
BRITISH POUND STERLING	0.0000% EZ387VVDRCV0
CAD - USD (UNDERLYING)	0.0000% CAD - USD (UNDERLYING)
AUD - USD (UNDERLYING)	0.0000% AUD - USD (UNDERLYING)
REALKREDIT DANMARK SEC IO10*PARTIAL CALL	0.0000% DK0004612884
NYKREDIT REALKREDIT AS SEC*PARTIAL CALL*	0.0000% DK0009522815
RFR CHF SRFON3/0.29400 02/10/22-5Y LCH	0.0000% EZQ0W5J07QS4
STIF FUND (BZD)	0.0000% STIF FUND (BZD)
OTC EPUT AUD VS USD @ 0.625 GLM	0.0000% EZXW7JBCPHR7
OTC EPUT AUD VS USD @ 0.6175 MBC	0.0000% EZ3PLRJ6JZ70
RFR USD SOFR/3.64500 08/07/24-10Y LCH	0.0000% EZ2H268MSWS8
NORDEA REALKREDIT SEC*PARTIAL CALL*	0.0000% DK0002044551
OTC EPUT AUD VS USD @ 0.6225 BRC	0.0000% EZFCTLFPZ5T5
OTC ECAL USD VS SEK @ 10.125 MYI	0.0000% EZ7G75L3QGF0
ILS - USD (UNDERLYING)	0.0000% ILS - USD (UNDERLYING)
ILS - USD (UNDERLYING)	0.0000% ILS - USD (UNDERLYING)
PEN - USD (UNDERLYING)	0.0000% PEN - USD (UNDERLYING)
PEN - USD (UNDERLYING)	0.0000% PEN - USD (UNDERLYING)
PEN - USD (UNDERLYING)	0.0000% PEN - USD (UNDERLYING)
PEN - USD (UNDERLYING)	0.0000% PEN - USD (UNDERLYING)
PEN - USD (UNDERLYING)	0.0000% PEN - USD (UNDERLYING)
PEN - USD (UNDERLYING)	0.0000% PEN - USD (UNDERLYING)
PEN - USD (UNDERLYING)	0.0000% PEN - USD (UNDERLYING)
PEN - USD (UNDERLYING)	0.0000% PEN - USD (UNDERLYING)
PEN - USD (UNDERLYING)	0.0000% PEN - USD (UNDERLYING)
PLN - USD (UNDERLYING)	0.0000% PLN - USD (UNDERLYING)
PLN - USD (UNDERLYING)	0.0000% PLN - USD (UNDERLYING)
STIF FUND (SAR)	0.0000% STIF FUND (SAR)
STIF FUND (AED)	0.0000% STIF FUND (AED)
JYSKE REALKREDIT SEC IO1*PARTIAL CALL*	0.0000% DK0009403727
MYR - USD (UNDERLYING)	0.0000% MYR - USD (UNDERLYING)
MYR - USD (UNDERLYING)	0.0000% MYR - USD (UNDERLYING)
RON - USD (UNDERLYING)	0.0000% RON - USD (UNDERLYING)
EUR - RON	0.0000% EZ8K91053D79
EUR - RON	0.0000% EZ2PWKDMJ3M0
REALKREDIT DANMARK SEC *PARTIAL CALL*	0.0000% DK0004616281
BRL - USD (UNDERLYING)	0.0000% BRL - USD (UNDERLYING)
BRL - USD (UNDERLYING)	0.0000% BRL - USD (UNDERLYING)
NORDEA KREDIT SEC*PARTIAL CALL*	0.0000% DK0002047224
REALKREDIT DANMARK SEC IO10*PARTIAL CALL	0.0000% DK0004619384
BRL - USD (UNDERLYING)	0.0000% BRL - USD (UNDERLYING)
JYSKE REALKREDIT A/S SEC*PARTIAL CALL*	0.0000% DK0009399941
NYKREDIT REALKREDIT AS SEC*PARTIAL CALL*	0.0000% DK0009527293
DKK - USD (UNDERLYING)	0.0000% DKK - USD (UNDERLYING)
DKK - USD (UNDERLYING)	0.0000% DKK - USD (UNDERLYING)
CNY - USD (UNDERLYING)	0.0000% CNY - USD (UNDERLYING)
CNY - USD (UNDERLYING)	0.0000% CNY - USD (UNDERLYING)
CNY - USD (UNDERLYING)	0.0000% CNY - USD (UNDERLYING)
CNY - USD (UNDERLYING)	0.0000% CNY - USD (UNDERLYING)
CNH - USD (UNDERLYING)	0.0000% CNH - USD (UNDERLYING)
CNH - USD (UNDERLYING)	0.0000% CNH - USD (UNDERLYING)
CNY - USD (UNDERLYING)	0.0000% CNY - USD (UNDERLYING)
CNY - USD (UNDERLYING)	0.0000% CNY - USD (UNDERLYING)

JPY - USD (UNDERLYING)
JPY - USD (UNDERLYING)
OTC ECAL USD VS BRL @ 5.8 GLM
OTC EPUT EUR VS CZK @ 24.2 BOA
OTC EPUT EUR VS CZK @ 24.2 JPM
OTC EPUT EUR VS CZK @ 24.2 MYI
HUF - USD (UNDERLYING)
OTC EPUT USD VS BRL @ 5.22 MYI
HUF - USD (UNDERLYING)
EUR - HUF
OTC ECAL USD VS BRL @ 5.77 MYI
KZT - USD (UNDERLYING)
KZT - USD (UNDERLYING)
KZT - USD (UNDERLYING)
KZT - USD (UNDERLYING)
KZT - USD (UNDERLYING)
KZT - USD (UNDERLYING)
KZT - USD (UNDERLYING)
KZT - USD (UNDERLYING)
KZT - USD (UNDERLYING)
NGN - USD (UNDERLYING)
NGN - USD (UNDERLYING)
KRW - USD (UNDERLYING)
NGN - USD (UNDERLYING)
IRO EUR 10Y P 2.85000 L 10/02/25 BRC
IDR - USD (UNDERLYING)
IDR - USD (UNDERLYING)
OTC EPUT EUR VS USD @ 1.145 MYI
IDR - USD (UNDERLYING)
NEW ZEALAND DOLLAR
STIF FUND (INR)
JYSKE REALKREDIT SEC IO1*PARTIAL CALL*
SEK - USD (UNDERLYING)
CNY - USD (UNDERLYING)
CASH Uninvested AUD
IRS SEK 2.47375 02/03/25-5Y LCH
CASH Uninvested JPY
CASH Uninvested HUF
EUR - CZK (UNDERLYING)
CASH Uninvested SEK
EUR - CZK (UNDERLYING)
NZD - USD (UNDERLYING)
KUWAIT INTL BOND SR UNSEC REGS
TRY - USD (UNDERLYING)
REALKREDIT DANMARK SEC *PARTIAL CALL*
REALKREDIT DANMARK SEC IO10*PARTIAL CALL
CNY - USD (UNDERLYING)
JYSKE REALKREDIT A/S SEC*PARTIAL CALL*
CNH - USD (UNDERLYING)
CNY - USD (UNDERLYING)
CASH Uninvested EUR
CNY - USD (UNDERLYING)
TRY - USD (UNDERLYING)
EUR - RON (UNDERLYING)
PEN - USD (UNDERLYING)
CNY - USD (UNDERLYING)
BRL - USD (UNDERLYING)
AUD - USD (UNDERLYING)
EUR - HUF (UNDERLYING)
EUR - CZK (UNDERLYING)
REPUBLIC OF PERU
CNY - USD (UNDERLYING)
CASH Uninvested MXN
EUR - USD (UNDERLYING)
NORDEA KREDIT SEC*PARTIAL CALL*
MALAYSIA GOVERNMENT

0.0000% JPY - USD (UNDERLYING)
0.0000% JPY - USD (UNDERLYING)
0.0000% EZG0DHQSN2ZZ
0.0000% EZRPS491TRS5
0.0000% EZ3VFT51W2D6
0.0000% EZH15QWJM8B2
0.0000% HUF - USD (UNDERLYING)
0.0000% EZG4C8FWWF20
0.0000% HUF - USD (UNDERLYING)
0.0000% EZHHGJW36SQ4
0.0000% EZ3XJRM37B7
0.0000% KZT - USD (UNDERLYING)
0.0000% KZT - USD (UNDERLYING)
0.0000% KZT - USD (UNDERLYING)
0.0000% KZT - USD (UNDERLYING)
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0.0000% KZT - USD (UNDERLYING)
0.0000% KZT - USD (UNDERLYING)
0.0000% KZT - USD (UNDERLYING)
0.0000% NGN - USD (UNDERLYING)
0.0000% NGN - USD (UNDERLYING)
0.0000% KRW - USD (UNDERLYING)
0.0000% NGN - USD (UNDERLYING)
0.0000% EZ94243RM011
0.0000% IDR - USD (UNDERLYING)
0.0000% IDR - USD (UNDERLYING)
0.0000% EZVT5TS6QXX5
0.0000% IDR - USD (UNDERLYING)
0.0000% EZKL4338ZNJ9
0.0000% STIF FUND (INR)
0.0000% DK0009403727
0.0000% SEK - USD (UNDERLYING)
0.0000% CNY - USD (UNDERLYING)
0.0000% CASH Uninvested AUD
0.0000% EZ13TBS273W6
0.0000% CASH Uninvested JPY
0.0000% CASH Uninvested HUF
0.0000% EUR - CZK (UNDERLYING)
0.0000% CASH Uninvested SEK
0.0000% EUR - CZK (UNDERLYING)
0.0000% NZD - USD (UNDERLYING)
0.0000% XS3190721871
0.0000% TRY - USD (UNDERLYING)
0.0000% DK0004616281
0.0000% DK0004619384
0.0000% CNY - USD (UNDERLYING)
0.0000% DK0009399941
0.0000% CNH - USD (UNDERLYING)
0.0000% CNY - USD (UNDERLYING)
0.0000% CASH Uninvested EUR
0.0000% CNY - USD (UNDERLYING)
0.0000% TRY - USD (UNDERLYING)
0.0000% EUR - RON (UNDERLYING)
0.0000% PEN - USD (UNDERLYING)
0.0000% CNY - USD (UNDERLYING)
0.0000% BRL - USD (UNDERLYING)
0.0000% AUD - USD (UNDERLYING)
0.0000% EUR - HUF (UNDERLYING)
0.0000% EUR - CZK (UNDERLYING)
0.0000% US715638BY77
0.0000% CNY - USD (UNDERLYING)
0.0000% CASH Uninvested MXN
0.0000% EUR - USD (UNDERLYING)
0.0000% DK0002047224
0.0000% MYBIM2300024

FIN FUT 10YR JGB OSE 12/15/25	0.0000% FIN FUT 10YR JGB OSE 12/15/25
KUWAIT INTL BOND SR UNSEC REGS	0.0000% XS3190721012
CAD - USD (UNDERLYING)	0.0000% CAD - USD (UNDERLYING)
EUR - RON (UNDERLYING)	0.0000% EUR - RON (UNDERLYING)
STIF FUND (PHP)	0.0000% STIF FUND (PHP)
DKK - USD (UNDERLYING)	0.0000% DKK - USD (UNDERLYING)
HUNGARIAN FORINT	0.0000% EZZJ1XB2R728
STIF FUND (RUB)	0.0000% STIF FUND (RUB)
AUSTRALIAN DOLLARS	0.0000% EZ8BR8DKNJG7
CASH Uninvested ZAR	0.0000% CASH Uninvested ZAR
EUR - USD (UNDERLYING)	0.0000% EUR - USD (UNDERLYING)
SEK - USD (UNDERLYING)	0.0000% SEK - USD (UNDERLYING)
TRY - USD (UNDERLYING)	0.0000% TRY - USD (UNDERLYING)
CNH - USD (UNDERLYING)	0.0000% CNH - USD (UNDERLYING)
JPY - USD (UNDERLYING)	0.0000% JPY - USD (UNDERLYING)
SGD - USD (UNDERLYING)	0.0000% SGD - USD (UNDERLYING)
IRS EUR 2.34250 01/10/25-5Y LCH	0.0000% EZ16L7KV1835
EGP - USD (UNDERLYING)	0.0000% EGP - USD (UNDERLYING)
CNY - USD (UNDERLYING)	0.0000% CNY - USD (UNDERLYING)
NOK - USD (UNDERLYING)	0.0000% NOK - USD (UNDERLYING)
FIN FUT EUX EURO-BTP 12/08/25	0.0000% DE000F1ZLHN3
CHINA GOVERNMENT BOND	0.0000% CND100069PK9
FIN FUT EURO-OAT EUX 10YR 12/08/25	0.0000% DE000F1ZLHU8
CAD - USD (UNDERLYING)	0.0000% CAD - USD (UNDERLYING)
ZAR - USD (UNDERLYING)	0.0000% ZAR - USD (UNDERLYING)
KZT - USD (UNDERLYING)	0.0000% KZT - USD (UNDERLYING)
NGN - USD (UNDERLYING)	0.0000% NGN - USD (UNDERLYING)
FIN FUT EURO-BOBL 5Y EUX 12/08/25	0.0000% DE000F1ZLHQ6
TRY - USD (UNDERLYING)	0.0000% TRY - USD (UNDERLYING)
CASH Uninvested CAD	0.0000% CASH Uninvested CAD
AUD - USD (UNDERLYING)	0.0000% AUD - USD (UNDERLYING)
FIN FUT EUR-BUND 10YR EUX 12/08/25	0.0000% DE000F1ZLHP8
KAZAKHSTAN TENGE-NDP	0.0000% EZGQHG07T606
DKK - USD (UNDERLYING)	0.0000% DKK - USD (UNDERLYING)
BRITISH POUND STERLING	0.0000% EZDC219CRNX1
PROJECT BEIGNET SR SEC 144A	0.0000% PROJECT BEIGNET SR SEC 144A
PEN - USD (UNDERLYING)	0.0000% PEN - USD (UNDERLYING)
RFR EUR ESTRON/2.02754 12/10/24-5Y* LCH	0.0000% EZXTKTNNMM665
STIF FUND (CLP)	0.0000% STIF FUND (CLP)
EUR - CZK (UNDERLYING)	0.0000% EUR - CZK (UNDERLYING)
STIF FUND (KRW)	0.0000% STIF FUND (KRW)
KUWAIT INTL BOND SR UNSEC REGS	0.0000% XS3190721525
NGN - USD (UNDERLYING)	0.0000% NGN - USD (UNDERLYING)
NOK - USD (UNDERLYING)	0.0000% NOK - USD (UNDERLYING)
ZAR - USD (UNDERLYING)	0.0000% ZAR - USD (UNDERLYING)
CHF - USD (UNDERLYING)	0.0000% CHF - USD (UNDERLYING)
CNY - USD (UNDERLYING)	0.0000% CNY - USD (UNDERLYING)
KRW - USD (UNDERLYING)	0.0000% KRW - USD (UNDERLYING)
JPY - USD (UNDERLYING)	0.0000% JPY - USD (UNDERLYING)
TRY - USD (UNDERLYING)	0.0000% TRY - USD (UNDERLYING)
ONTARIO (PROVINCE OF) BD	0.0000% CA683234SL32
NYKREDIT REALKREDIT AS SEC*PARTIAL CALL*	0.0000% DK0009527293
CNH - USD (UNDERLYING)	0.0000% CNH - USD (UNDERLYING)
NORDEA REALKREDIT SEC*PARTIAL CALL*	0.0000% DK0002044551
EUR - USD (UNDERLYING)	0.0000% EUR - USD (UNDERLYING)
KZT - USD (UNDERLYING)	0.0000% KZT - USD (UNDERLYING)
NZD - USD (UNDERLYING)	0.0000% NZD - USD (UNDERLYING)
FIN FUT EURO-SCHATZ 2YR EUX 12/08/25	0.0000% DE000F1ZLHR4
TRY - USD (UNDERLYING)	0.0000% TRY - USD (UNDERLYING)
JAPANESE YEN	0.0000% EZ8CP1XS2F49
EGP - USD (UNDERLYING)	0.0000% EGP - USD (UNDERLYING)
JAPANESE GOVT BOND (30Y) #62	0.0000% JP1300621K47
HKD - USD (UNDERLYING)	0.0000% HKD - USD (UNDERLYING)
CNY - USD (UNDERLYING)	0.0000% CNY - USD (UNDERLYING)
GBP - USD (UNDERLYING)	0.0000% GBP - USD (UNDERLYING)

GBP - USD (UNDERLYING)	0.0000% GBP - USD (UNDERLYING)
CASH Uninvested GBP	0.0000% CASH Uninvested GBP
CHF - USD (UNDERLYING)	0.0000% CHF - USD (UNDERLYING)
ZAR - USD (UNDERLYING)	0.0000% ZAR - USD (UNDERLYING)
HUF - USD (UNDERLYING)	0.0000% HUF - USD (UNDERLYING)
IRS EUR 2.21300 03/12/40-15Y LCH	0.0000% EZW3GVW00S77
EGP - USD (UNDERLYING)	0.0000% EGP - USD (UNDERLYING)
BRL - USD (UNDERLYING)	0.0000% BRL - USD (UNDERLYING)
NOK - USD (UNDERLYING)	0.0000% NOK - USD (UNDERLYING)
NGN - USD (UNDERLYING)	0.0000% NGN - USD (UNDERLYING)
OTC EPUT AUD VS USD @ 0.625 GLM	0.0000% EZXW7JBCPHR7
JPY - USD (UNDERLYING)	0.0000% JPY - USD (UNDERLYING)
RON - EUR (UNDERLYING)	0.0000% RON - EUR (UNDERLYING)
SGD - USD (UNDERLYING)	0.0000% SGD - USD (UNDERLYING)
PROJECT BEIGNET SR SEC 144A	0.0000% PROJECT BEIGNET SR SEC 144A
BRL - USD (UNDERLYING)	0.0000% BRL - USD (UNDERLYING)
CNY - USD (UNDERLYING)	0.0000% CNY - USD (UNDERLYING)
NORDEA KREDIT IO*PARTIAL CALL*	0.0000% DK0002050012
ORO USD 10Y C 3.55000 L 09/29/25 BOA	0.0000% EZGCVRV09V34
STIF FUND (TWD)	0.0000% STIF FUND (TWD)
CASH Uninvested ROL	0.0000% CASH Uninvested ROL
IRO EUR 10Y P 2.85000 L 10/02/25 BRC	0.0000% EZ94243RM011
OIS CAD CAONREPO/2.7404 03/10/25-9Y* LCH	0.0000% EZFX115HKHQ4
RFR EUR ESTRON/1.92272 03/10/25-5Y* LCH	0.0000% EZFLLC2H47Y2
DANISH KRONER	0.0000% EZPZRGSVN106
RFR EUR ESTRON/1.79544 03/10/25-5Y* LCH	0.0000% EZFLLC2H47Y2
PERUVIAN SOL-NDF	0.0000% EZ3SBT7R1DZ3
SOUTH KOREA GOVT AS BP MYC	0.0000% EZ6M0XMW1T25
EUR - CZK	0.0000% EZRWJP85WZ29
IRO EUR 10Y C 2.61000 L 10/02/25 BRC	0.0000% EZBYD1YHPJV8
RFR USD SOFR/3.87000 03/05/25-10Y LCH	0.0000% EZMZ9H14KX59
CHINESE - YUAN RENMINBI-NDF	0.0000% EZ6PY98QVRS4
RFR USD SOFR/3.89000 03/03/25-10Y LCH	0.0000% EZ6496BPGLD0
RFR USD SOFR/3.61100 08/28/24-10Y LCH	0.0000% EZT3B05TS4Z8
RFR USD SOFR/3.75000 06/20/24-10Y LCH	0.0000% EZ52H44WTW83
SOUTH AFRICAN RAND	0.0000% EZYMXJ84Q55
RFR USD SOFR/3.87400 03/05/25-10Y LCH	0.0000% EZMZ9H14KX59
EUX ACAL EUR-BUND 10/24/25 @ 130.5	0.0000% DE000F2UPBB1
AUSTRALIAN DOLLARS	0.0000% EZM0FGGJRJX1
EUROPEAN MONETARY UNION EURO	0.0000% EZ6BYK70KFX4
ORO USD 10Y C 3.32500 L 10/14/25 BOA	0.0000% EYZVCBLY748
RFR USD SOFR/3.75000 09/17/25-10Y LCH	0.0000% EZ14KKW1SWH7
RFR USD SOFR/3.64500 08/07/24-10Y LCH	0.0000% EZ2H268MSWS8
CHINESE - YUAN RENMINBI-NDF	0.0000% EZ48HNNFFN78
CHINESE - YUAN RENMINBI-NDF	0.0000% EZV4383YKGT0
FIN FUT EURIBOR ICE (WHT) 03/16/26	0.0000% GB00J14H8C30
SOUTH AFRICAN RAND	0.0000% EZQCWSDQZF14
SOUTH AFRICAN RAND	0.0000% EZQCWSDQZF14
RFR USD SOFR/3.8468* 12/02/24-9Y* LCH	0.0000% EZGSTYS765X7
CHINESE - YUAN RENMINBI (CNH)	0.0000% EZTGSRTYVHJ3
OTC ECAL USD VS HKD @ 7.85 GLM	0.0000% EZ6W5TLP2QM6
CHINESE - YUAN RENMINBI-NDF	0.0000% EZ49DLV93WD9
CHINESE - YUAN RENMINBI (CNH)	0.0000% EZ2PR8CBCQS1
CHINESE - YUAN RENMINBI-NDF	0.0000% EZBXF5CH9VK9
RFR USD SOFR/3.70000 12/31/25-9Y* LCH	0.0000% EZ3QD28MGHY9
FNMA TBA 4.5% NOV 30YR	0.0000% US01F0426B49
RFR CHF SRFON3/0.29400 02/10/22-5Y LCH	0.0000% EZQ0W5J07QS4
RFR USD SOFR/3.85961 12/02/24-9Y* LCH	0.0000% EZGSTYS765X7
EUX ACAL EUR-BUND 10/24/25 @ 129.5	0.0000% DE000F2UPA73
RFR CHF SRFON3/0.34250 05/16/22-5Y LCH	0.0000% EZ4LRHSL1V23
OTC ECAL USD VS HKD @ 7.85 MBC	0.0000% EZ6LKNDM7959
CHINESE - YUAN RENMINBI-NDF	0.0000% EZ3ZS2S5W7V5
RFR USD SOFR/4.02000 05/15/25-1Y LCH	-0.0001% EZD4TMPFK8Z6
KAZAKHSTAN TENGE-NDF	-0.0001% EZDMK3ZWM3M2
ORO USD 10Y C 3.37500 L 10/14/25 BOA	-0.0001% EYZVCBLY748

CHINESE - YUAN RENMINBI-NDP	-0.0001% EZ4WPJ4S6FR7
KAZAKHSTAN TENGE-NDP	-0.0001% EZGQHG07T606
INDIAN RUPEE-INR-NDP	-0.0001% EZ2CZY898890
IRO EUR 10Y C 2.55000 L 10/17/25 BRC	-0.0001% EZB7KGYW6VP6
CHINESE - YUAN RENMINBI-NDP	-0.0001% EZ280TPF9GD9
EUR - RON	-0.0001% EZZVFHRS66V0
RFR USD SOFR/3.25000 06/18/25-2Y LCH	-0.0001% EZ1G16SL5DD8
RFR JPY MUTK/0.60000 09/18/24-5Y LCH	-0.0001% EZ28NWPQHWW5
OTC ECAL USD VS HKD @ 7.85 MBC	-0.0001% EZ6W5TLP2QM6
CHINESE - YUAN RENMINBI-NDP	-0.0001% EZL2RX56QNM1
OTC ECAL USD VS HKD @ 7.85 BOA	-0.0001% EZ6W5TLP2QM6
RFR USD SOFR/3.33507 12/30/22-9Y* LCH	-0.0001% EZPBQM687SF8
RFR USD SOFR/3.25000 03/19/25-10Y LCH	-0.0001% EZG5Z5S944W5
CHINESE - YUAN RENMINBI-NDP	-0.0001% EZ12888L5XS5
ORO USD 10Y P 3.85000 L 10/27/25 GLM	-0.0001% EZQM9FV9JZ78
CHINESE - YUAN RENMINBI-NDP	-0.0001% EZ12888L5XS5
EUR - CZK	-0.0001% EZ51SGNBN8S8
RFR USD SOFR/3.82761 12/30/22-9Y* LCH	-0.0001% EZPBQM687SF8
RFR USD SOFR/3.90500 08/15/25-1Y LCH	-0.0001% EZ9NNW6T65W8
SWEDISH KRONER	-0.0001% EZ2HQ44ZH9X6
ROMANIAN LEU	-0.0001% EZ63BZYWXX56
IRS CNY R 1.50000 03/18/26-5Y SCX	-0.0001% EZ2JY50F6GP6
OTC ECAL USD VS HKD @ 7.85 BOA	-0.0001% EZ6LKN7959
PERUVIAN SOL-NDP	-0.0002% EZ3CJ75G0SC7
TURKISH LIRA	-0.0002% EZHX2NK23RJ6
RFR JPY MUTK/0.75000 03/19/25-2Y LCH	-0.0002% EZMT5ZMZGMB6
IRS EUR 1.88900 03/18/26-2Y* LCH	-0.0002% EZ5THRZLJ0B9
PERUVIAN SOL-NDP	-0.0002% EZ583QPY1D11
FIN FUT AUS 3YR BOND SFE 12/15/25	-0.0002% FIN FUT AUS 3YR BOND SFE 12/15/25
INDONESIAN RUPIAH-NDP	-0.0002% EZ41VGYBVXQ9
CHINESE - YUAN RENMINBI-NDP	-0.0002% EZ771V923745
ORO USD 10Y C 3.55000 L 10/27/25 GLM	-0.0002% EZPV5D2ZLKK6
GNMA II TBA 2.5% NOV 30YR JMBO	-0.0002% US21H0226B29
OIS CAD CAONREPO/2.8500 12/19/24-8Y* LCH	-0.0003% EZSHQ7W9QF61
CBOT ACAL USTN FUT 11/25 @ 114	-0.0003% CBOT ACAL USTN FUT 11/25 @ 114
OIS CAD CAONREPO/2.7404 03/10/25-9Y* LCH	-0.0003% EZFX115HKHQ4
IRO EUR 10Y P 2.75000 L 10/17/25 BRC	-0.0003% EZP74X759VV7
IRS EUR 3.00000 03/18/26-30Y LCH	-0.0003% EZBN1DL02JX7
OTC ECAL USD VS BRL @ 5.8 BOA	-0.0003% EZRJ7BXTYJD5
CBOT APUT USTN FUT 11/25 @ 111	-0.0003% CBOT APUT USTN FUT 11/25 @ 111
CBOT APUT USTN FUT 11/25 @ 111.5	-0.0004% CBOT APUT USTN FUT 11/25 @ 111.5
OTC ECAL USD VS BRL @ 5.77 MYI	-0.0004% EZ3XJRM37B7
OIS CAD CAONREPO/3.1800 11/25/24-9Y* LCH	-0.0004% EZYRFTQG62T6
PERUVIAN SOL-NDP	-0.0004% EZVWHYJRFW85
OIS CAD CAONREPO/3.2500 12/20/23-10Y LCH	-0.0004% EZ1777XRV3N1
NORWEGIAN KRONER	-0.0004% EZ0M1VLQ0QR2
RFR GBP SONIO/4.50000 09/17/25-30Y LCH	-0.0004% EZZCXJYKYFY2
FNMA TBA 4.0% NOV 30YR	-0.0005% US01F0406B84
MALAYSIAN RINGGIT-NDP	-0.0005% EZ442HNC8JN8
EUR - HUF	-0.0005% EZGHTFSDBS12
FIN FUT US 10YR CBT 12/19/25	-0.0005% FIN FUT US 10YR CBT 12/19/25
RFR USD SOFR/3.86166 12/02/24-4Y* LCH	-0.0005% EZSGM4VHBMV4
OIS CAD CAONREPO/3.3000 01/18/24-9Y* LCH	-0.0005% EZKW8JD0CPK4
PERUVIAN SOL-NDP	-0.0005% EZV3K3RSWWG5
OIS CAD CAONREPO/3.5000 03/22/24-9Y* LCH	-0.0005% OIS CAD CAONREPO/3.5000 03/22/24-9Y* LCH
SOUTH KOREA WON-NDP	-0.0005% EZ5NXBQDDJ3
OTC EPUT USD VS BRL @ 5.22 MYI	-0.0005% EZG4C8FWWF20
PERUVIAN SOL-NDP	-0.0006% EZVZW481V0T1
RFR USD SOFR/3.30000 04/05/23-4Y* LCH	-0.0006% EZSGL3MPZPG2
IRS EUR 2.00000 03/18/26-2Y LCH	-0.0006% EZ7WRPJZGMR0
RFR USD SOFR/3.85092 12/02/24-4Y* LCH	-0.0006% EZSGM4VHBMV4
CBOT ACAL USTN FUT 11/25 @ 113.5	-0.0007% CBOT ACAL USTN FUT 11/25 @ 113.5
FIN FUT CAN 5YR BOND MSE 12/18/25	-0.0007% FIN FUT CAN 5YR BOND MSE 12/18/25

OTC EPUT USD VS BRL @ 5.25 BOA	-0.0007% EZ6PK98T5N22
RFR USD SOFR/3.30000 12/01/25-4Y* LCH	-0.0007% EZD4QQ5SVJH5
RFR GBP SONIO/3.50000 09/17/25-2Y LCH	-0.0007% EZDJBYWF0BY5
ORO USD 10Y P 3.62500 L 10/14/25 BOA	-0.0008% EZ4SL49GDZV9
RFR JPY MUTK/1.00000 03/19/25-10Y LCH	-0.0008% EZDJZW92MSS2
IRS EUR 2.75000 09/18/24-15Y LCH	-0.0008% EZXBLS0RQ4R6
OTC ECAL USD VS BRL @ 5.8 GLM	-0.0008% EZG0DHQSN2Z2
IRS EUR 0.06350 11/17/22-30Y LCH	-0.0009% EZ9DK9TD5569
FIN FUT EURO-SCHATZ 2YR EUX 12/08/25	-0.0009% DE000F1ZLHR4
KAZAKHSTAN TENGE-NDF	-0.0009% EZN4X7NQZZQ5
EUR - HUF	-0.0010% EZHHGJW36SQ4
ORO USD 10Y P 3.67500 L 10/14/25 BOA	-0.0010% EZ4SL49GDZV9
RFR USD SOFR/3.75000 12/17/25-5Y LCH	-0.0010% EZN69Y39SP81
RFR JPY MUTK/0.75000 03/19/25-5Y LCH	-0.0010% EZCCYRB375G3
RFR USD SOFR/2.96478 10/05/22-4Y* LCH	-0.0010% EZJH0GFKM5S6
OIS CAD CAONREPO/2.7500 03/19/25-10Y LCH	-0.0011% EZZHPNBTT597
DANISH KRONER	-0.0011% EZPZRGSVN106
DANISH KRONER	-0.0012% EZCTK4MPTW90
FNMA TBA 2.0% NOV 30YR	-0.0013% US01F0206B03
RFR GBP SONIO/4.00000 03/18/26-10Y LCH	-0.0013% EZWYGNX94PH2
FNMA TBA 5.5% NOV 30YR	-0.0013% US01F0526B30
BRAZILIAN REAL-NDF	-0.0013% EZ3W0C2P47G6
PERUVIAN SOL-NDF	-0.0014% EZ7X7T12KNY9
OTC EPUT USD VS BRL @ 5.275 GLM	-0.0014% EZ5VHDYDQYB7
RFR USD SOFR/3.00000 03/19/25-2Y LCH	-0.0014% EZPWVHZ0KPVN8
CCS USD R USSOFR/JPYMUTKCALM -42 GST	-0.0015% EZXX1ZZW8969
OIS SGD SIBSORA/2.00000 09/17/25-10Y LCH	-0.0015% EZK96S5H9FB6
RFR USD SOFR/3.30000 12/01/25-2Y* CME	-0.0016% RFR USD SOFR/3.30000 12/01/25-2Y* CME
PERUVIAN SOL-NDF	-0.0016% EZ9DLRVXL1G0
SWEDISH KRONER	-0.0016% EZHH985Z19J3
RFR JPY MUTK/1.00000 03/19/25-7Y LCH	-0.0018% EZMWLHCGJ237
RFR GBP SONIO/4.50000 03/18/26-30Y LCH	-0.0020% EZ7PRP9KG5G9
BRAZILIAN REAL-NDF	-0.0021% EZ7PF4PR75F3
FIN FUT US ULTRA 10YR CBT 12/19/25	-0.0022% FIN FUT US ULTRA 10YR CBT 12/19/25
SOUTH KOREA GOVT AS BP MYC	-0.0022% EZ6M0XMW1T25
PERUVIAN SOL-NDF	-0.0022% EZ3SBT7R1DZ3
RFR JPY MUTK/1.00000 06/19/24-20Y LCH	-0.0023% EZ2YJBCZJ162
ISRAELI SHEKEL	-0.0023% EZRLCMKRS3K2
IRS EUR 3.00000 03/15/28-5Y LCH	-0.0024% EZQPHRCHTZH4
RFR USD SOFR/3.75000 12/17/25-30Y LCH	-0.0026% EZ9XTCS56VG3
FNMA TBA 6.5% NOV 30YR	-0.0026% US01F0626B21
PERUVIAN SOL-NDF	-0.0027% EYZD9S2T0FM7
RFR JPY MUTK/1.00000 09/18/24-10Y LCH	-0.0029% EZGG5GCVX2P9
IRS EUR 2.21300 03/12/40-15Y LCH	-0.0029% EZW3GVW00S77
SOUTH KOREA GOVT AS BP MYC	-0.0029% EZV3RS2C5M63
SOUTH KOREA GOVT AS BP GST	-0.0029% EZV3RS2C5M63
FIN FUT EURO-BOBL 5Y EUX 12/08/25	-0.0030% DE000F1ZLHQ6
INDONESIAN RUPIAH-NDF	-0.0034% EZ9M11BK7S76
RFR JPY MUTK/1.25000 09/17/25-10Y LCH	-0.0037% EZ9QPMSV7CJ4
RFR USD SOFR/1.75000 06/15/22-5Y LCH	-0.0038% EZG3K81HS5Q1
SOUTH KOREA GOVT AS BP MYC	-0.0038% EZLG31L0TX08
FIN FUT EUR-BUND 10YR EUX 12/08/25	-0.0041% DE000F1ZLHP8
FNMA TBA 3.5% OCT 30YR	-0.0046% US01F0326A74
SOUTH AFRICAN RAND	-0.0058% EZG142QMNJ73
RFR USD SOFR/3.4726* 03/27/26-2Y* CME	-0.0062% RFR USD SOFR/3.4726* 03/27/26-2Y* CME
FNMA TBA 6.5% OCT 30YR	-0.0067% US01F0626A48
OIS SGD SIBSORA/1.50000 09/17/25-5Y LCH	-0.0069% EZZGGFF0BNY0
FIN FUT EURO-OAT EUX 10YR 12/08/25	-0.0072% DE000F1ZLHU8
INDIAN RUPEE-INR-NDF	-0.0078% EZ2MX2WP5K15
GNMA II TBA 3.0% NOV 30YR JMBO	-0.0078% US21H0306B55
PERUVIAN SOL-NDF	-0.0108% EZ98N23ZT4C5
AUSTRALIAN DOLLARS	-0.0149% EZM0FGGJRX1
BRITISH POUND STERLING	-0.0199% EZDC219CRNX1

FIN FUT AUS 10YR BOND SFE 12/15/25	-0.0233% FIN FUT AUS 10YR BOND SFE 12/15/25
JAPANESE YEN	-0.0249% EZ6X14RK14R7
FNMA TBA 5.0% NOV 30YR	-0.0277% US01F0506B75
IRS CNY R 1.50000 03/18/26-5Y BPS	-0.0312% EZ2JY50F6GP6
AUSTRALIAN DOLLARS	-0.0359% EZ8BR8DKNJG7
CASH Uninvested USD	-0.0450% CASH Uninvested USD
Barclays Margin USD - Deposit Accounts	-0.0503% Barclays Margin USD - Deposit Accounts
FNMA TBA 2.0% OCT 30YR	-0.0593% US01F0206A20
EUROPEAN MONETARY UNION EURO	-0.1338% EZFV9276LHD0
NEW ZEALAND DOLLAR	-0.4531% EZKL4338ZNJ9
Wpac Bank Deposit AC - Deposit Accounts	-0.6365% Wpac Bank Deposit AC - Deposit Accounts
BUY NZD:SELL USD 14/11/25 14/11/2025	4.8299% BUY NZD:SELL USD 14/11/25 14/11/2025
BUY NZD:SELL EUR 09/12/25 09/12/2025	3.6215% BUY NZD:SELL EUR 09/12/25 09/12/2025
BUY NZD:SELL EUR 11/12/25 11/12/2025	3.5715% BUY NZD:SELL EUR 11/12/25 11/12/2025
BUY NZD:SELL AUD 09/12/25 09/12/2025	2.5354% BUY NZD:SELL AUD 09/12/25 09/12/2025
BUY NZD:SELL USD 11/12/25 11/12/2025	2.4771% BUY NZD:SELL USD 11/12/25 11/12/2025
BUY NZD:SELL USD 09/12/25 09/12/2025	2.3220% BUY NZD:SELL USD 09/12/25 09/12/2025
BUY NZD:SELL AUD 11/12/25 11/12/2025	2.3199% BUY NZD:SELL AUD 11/12/25 11/12/2025
BUY NZD:SELL STG 09/12/25 09/12/2025	1.2478% BUY NZD:SELL STG 09/12/25 09/12/2025
BUY NZD:SELL CAD 11/12/25 11/12/2025	0.7588% BUY NZD:SELL CAD 11/12/25 11/12/2025
BUY NZD:SELL STG 11/12/25 11/12/2025	0.6623% BUY NZD:SELL STG 11/12/25 11/12/2025
BUY NZD:SELL JPY 11/12/25 11/12/2025	0.5462% BUY NZD:SELL JPY 11/12/25 11/12/2025
BUY NZD:SELL JPY 09/12/25 09/12/2025	0.4210% BUY NZD:SELL JPY 09/12/25 09/12/2025
BUY NZD:SELL CAD 09/12/25 09/12/2025	0.3248% BUY NZD:SELL CAD 09/12/25 09/12/2025
BUY NZD:SELL KRW 09/12/25 09/12/2025	0.2325% BUY NZD:SELL KRW 09/12/25 09/12/2025
BUY NZD:SELL DKK 11/12/25 11/12/2025	0.0161% BUY NZD:SELL DKK 11/12/25 11/12/2025
BUY NZD:SELL DKK 09/12/25 09/12/2025	0.0158% BUY NZD:SELL DKK 09/12/25 09/12/2025
SELL DKK:BUY NZD 09/12/25 09/12/2025	-0.0161% SELL DKK:BUY NZD 09/12/25 09/12/2025
SELL DKK:BUY NZD 11/12/25 11/12/2025	-0.0161% SELL DKK:BUY NZD 11/12/25 11/12/2025
SELL KRW:BUY NZD 09/12/25 09/12/2025	-0.2340% SELL KRW:BUY NZD 09/12/25 09/12/2025
SELL CAD:BUY NZD 09/12/25 09/12/2025	-0.3282% SELL CAD:BUY NZD 09/12/25 09/12/2025
SELL JPY:BUY NZD 09/12/25 09/12/2025	-0.4277% SELL JPY:BUY NZD 09/12/25 09/12/2025
SELL JPY:BUY NZD 11/12/25 11/12/2025	-0.5507% SELL JPY:BUY NZD 11/12/25 11/12/2025
SELL STG:BUY NZD 11/12/25 11/12/2025	-0.6636% SELL STG:BUY NZD 11/12/25 11/12/2025
SELL CAD:BUY NZD 11/12/25 11/12/2025	-0.7585% SELL CAD:BUY NZD 11/12/25 11/12/2025
SELL STG:BUY NZD 09/12/25 09/12/2025	-1.2591% SELL STG:BUY NZD 09/12/25 09/12/2025

SELL AUD:BUY NZD 11/12/25 11/12/2025	-2.3363% SELL AUD:BUY NZD 11/12/25 11/12/2025
SELL USD:BUY NZD 09/12/25 09/12/2025	-2.3675% SELL USD:BUY NZD 09/12/25 09/12/2025
SELL USD:BUY NZD 11/12/25 11/12/2025	-2.4795% SELL USD:BUY NZD 11/12/25 11/12/2025
SELL AUD:BUY NZD 09/12/25 09/12/2025	-2.5791% SELL AUD:BUY NZD 09/12/25 09/12/2025
SELL EUR:BUY NZD 11/12/25 11/12/2025	-3.5767% SELL EUR:BUY NZD 11/12/25 11/12/2025
SELL EUR:BUY NZD 09/12/25 09/12/2025	-3.6715% SELL EUR:BUY NZD 09/12/25 09/12/2025
SELL USD:BUY NZD 14/11/25 14/11/2025	-4.9466% SELL USD:BUY NZD 14/11/25 14/11/2025
JPM IRS 08/08/2027	0.0000% JPM0017S
JPM IRS 13/07/2027	0.0000% JPM0016S
Barclays Cap Swap 24 12/25	0.0000% BAR0024S
JPM IRS 20/09/2028	0.0000% JPM0025S
JPM IRS 28/08/2029	0.0000% JPM0029S
Barclays Cap Swap 22 11/26	0.0000% BAR0022S
Barclays Cap Swap 23 03/26	0.0000% BAR0023S