

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name	JMI WEALTH KIWISAVER SCHEME	1	Offer number	OFR13005
Fund name	CONSERVATIVE FUND		Fund number	FND21585
Period disclosure applies [dd/mm/yyyy]	30/09/2025			
Asset name	% of fund net assets		Security code	
AMOVA GLOBAL BOND FUND		11.31%	DU0NAMGLBDF3	
AMOVA NZ BOND FUND		9.27%	DU0NIKKOANB4	
MORTGAGE PASSTHROUGH TBA		6.22%	US01F0200000	
NZD CASH ACCOUNT (ANZ BANK)		5.38%		
MILFORD TRANS TASMAN BOND FUND		4.26%	DU000MTTBPT4	
SALT GLOBAL LISTED INFRASTRUCTURE FUND		3.23%	DU0SALTSGLI3	
CAPITAL INTERNATIONAL FUND - CAPITAL GROUP NEW		2.91%	LU2033398285	
PERSPECTIVE FUND LUX				
SCHRODER SUSTAINABLE GLOBAL CORE PIE FUND HEDGED		2.26%	DU0SSGCPIEH2	
ISHARES MSCI EM IMI SCREENED UCITS ETF		2.20%	IE00BFNM3P36	
NEW ZEALAND GOVERNMENT 4.50% 15/05/2030		1.51%	NZGOVDT530C2	
CASH AT BANK		1.47%		
NZMS FIRST MORTGAGE SECURITIES LIMITED		1.12%		
PRECINCT PROPERTIES GROUP		1.10%	NZAPTE0001S3	
HOUSING NEW ZEALAND LTD 4.422% 15/10/2027		1.02%	NZHNZD0008L2	
NEW ZEALAND GOVERNMENT 2.00% 15/05/2032		0.98%	NZGOVDT532C8	
FR SD8397 6.50% 1/01/2054		0.98%	US3132DWKJ17	
ASB BANK LIMITED 4.10% 2/09/2030		0.87%	NZABBDG007C1	
PRECINCT PROPERTIES NEW 5.42% 24/10/2029		0.87%	NZPCNDT005C8	
KIWI PROPERTY GROUP LTD		0.82%	NZKPGGE0001S9	
GOODMAN PROPERTY TRUST		0.79%	NZCPTE0001S9	
COMMUNITY HOUSING FA 3.893% 26/09/2030		0.76%	NZCHFD0930L2	
WATERCARE SERVICES LTD 3.847% 30/09/2030		0.76%	NZWSLDT003C8	
ASB BANK LIMITED 1.646% 4/05/2026		0.71%	NZABBDG005C5	
MERCURY NZ LTD 2.16% 29/09/2026		0.70%	NZMCYDG004C6	
PROPERTY FOR INDUSTRY LT 5.43% 13/09/2030		0.63%	NZPFIDT030C0	
RABOBANK NEDERLAND/NZ 3.575% 19/06/2028		0.61%	NZRABDT024C3	
BANK OF NEW ZEALAND 4.889% 19/11/2029		0.58%	NZBNZDT406C7	
FONTERRA COOPERATIVE GRP 4.60% 8/11/2029		0.57%	NZFCGDG006C2	
GMT BOND ISSUER LTD 5.012% 8/10/2029		0.56%	NZGMBDT010C1	
FRANCE (GOVT OF) 2.75% 25/02/2030		0.55%	FR001400PM68	
ARGOSY PROPERTY LTD		0.55%	NZARGE00010S7	
VITAL HEALTHCARE PROPERTY TRUST		0.53%	NZCHPE0001S4	
PROPERTY FOR INDUSTRY LTD		0.53%	NZPFIE0001S5	
FISHER & PAYKEL HEALTHCARE CORP LTD		0.53%	NZFAPE0001S2	
RABOBANK NEDERLAND/NZ 3.525% 5/04/2027		0.52%	NZRABDT022C7	
TRANSPower NEW ZEALAND 1.52% 8/04/2026		0.49%	NZTRPD0080L8	
TOYOTA FIN NEW ZEALAND 4.541% 23/05/2030		0.48%	NZTFSDT913C1	
INFRATIL LTD		0.48%	NZIFTE0003S3	
BHP GROUP LTD		0.45%	AU000000BHP4	
US TREASURY N/B 4.50% 15/11/2054		0.45%	US912810UE63	
MERIDIAN ENERGY LIMITED 4.55% 11/03/2032		0.43%	NZMELDT122C4	
TR GROUP LTD 7.202% 11/10/2028		0.43%	NZTRGD1028L5	
KIWIBANK LTD 4.746% 11/12/2029		0.43%	NZKIWD1229L4	
MERCURY NZ LTD 1.56% 14/09/2027		0.42%	NZMCYDG003C8	
TOYOTA FIN NEW ZEALAND 5.697% 23/04/2029		0.39%	NZTFSDT873C7	
ANZ GROUP HOLDINGS LTD		0.39%	AU000000ANZ3	
TOYOTA FIN NEW ZEALAND 3.475% 30/09/2027		0.38%	NZTFSDT891C9	
NZ LOCAL GOVT FUND AGENC 4.50% 15/05/2030		0.38%	NZLGFDT020C7	
SPARK NEW ZEALAND LTD		0.38%	NZTELE0001S4	
STRIDE PROPERTY GROUP		0.37%	NZSPGE0001S2	
SUMMERSET GROUP HOLDINGS LTD		0.36%	NZSUME0001S0	
MERIDIAN ENERGY LTD		0.36%	NZMELE0002S7	
REALKREDIT DANMARK 5.00% 1/10/2053		0.35%	DK0004624038	
TOYOTA FIN NEW ZEALAND 4.844% 30/09/2031		0.34%	NZTFSDT892C7	
FREIGHTWAYS GROUP LTD		0.34%	NZFREE0001S0	
AUCKLAND INTL AIRPORT 5.45% 15/11/2030		0.33%	NZAIAD0280L5	
NZ LOCAL GOVT FUND AGENC 2.00% 15/04/2037		0.32%	NZLGFDT016C5	
G2 MA7937 3.00% 20/03/2052		0.32%	US36179WZA97	

BUONI POLIENNALI DEL TES 2.10% 26/08/2027	0.31% IT0005657330
ANZ BANK NEW ZEALAND LTD 2.999% 17/09/2031	0.30% NZANBDT024C7
TRANSPower NEW ZEALAND 2.047% 8/09/2026	0.30% NZTRPD0090L7
GMT BOND ISSUER LTD 3.656% 20/12/2027	0.29% NZGMBDT008C5
WESTPAC NEW ZEALAND LTD 6.19% 16/09/2032	0.28% NZWNZD01T2L9
GENESIS ENERGY LTD 4.17% 14/03/2028	0.28% NZGNEDG006C0
CHRISTCHURCH CITY HLDGS 3.01% 5/11/2026	0.28% NZCCHDT895C5
MACQUARIE GROUP LTD	0.26% AU000000MQG1
G2 MA9961 3.50% 20/10/2054	0.26% US36180AB691
AUCKLAND INTERNATIONAL AIRPORT LTD	0.26% NZAIAE0002S6
US TREASURY N/B 1.875% 15/02/2041	0.26% US912810SW99
CONTACT ENERGY LTD	0.25% NZCENE0001S6
NVIDIA CORP	0.25% US67066G1040
WELLINGTON INTL AIRPORT 3.32% 24/09/2031	0.25% NZWIAD0080L3
EBOS GROUP LTD	0.25% NZEBOE0001S6
US TREASURY N/B 4.125% 15/08/2044	0.25% US912810UD80
CHORUS LTD	0.23% NZCNUE0001S2
GOODMAN GROUP	0.23% AU000000GMG2
BCHINA TERM DEPOSIT 4.3% 02/05/2025 29/10/2025	0.22%
MERCURY NZ LTD	0.22% NZMRPE0001S2
BANK OF NEW ZEALAND 1.884% 8/06/2026	0.22% NZBNZDT397C8
HOUSING NEW ZEALAND LTD 2.247% 5/10/2026	0.22% NZHNZD0001L7
POWER FINANCE EDGE LIMITED	0.22% NZPFED0126L6
US TREASURY N/B 4.625% 15/02/2055	0.21% US912810UG12
MICROSOFT CORP	0.21% US5949181045
GMT BOND ISSUER LTD 4.74% 14/04/2027	0.20% NZGMBDT009C3
POWERCO LIMITED 2.36% 6/08/2030	0.20% NZPWCDT010C7
NATIONAL AUSTRALIA BANK LTD	0.20% AU000000NAB4
ARGOSY PROPERTY LTD 2.20% 27/10/2027	0.19% NZARGDT003C2
BONOS Y OBLIG DEL ESTADO 3.45% 31/10/2034	0.19% ES0000012N35
REPUBLIC OF SOUTH AFRICA 8.875% 28/02/2035	0.18% ZAG000125972
FN BY0737 5.00% 1/05/2053	0.18% US3140NGZB99
XERO LTD	0.18% NZXROE0001S2
MAINFREIGHT LTD	0.18% NZMFTE0001S9
CSL LTD	0.18% AU000000CSL8
EXPORT DEVELOPMNT CANADA 3.875% 8/08/2030	0.17% NZEDCDT008C7
PORT OF TAURANGA LTD 3.552% 24/11/2028	0.17% NZPOTD1128L1
US TREASURY N/B 1.375% 15/11/2040	0.16% US912810ST60
PORT OF TAURANGA LTD	0.16% NZPOTE0003S0
INVESTORE PROPERTY LTD	0.16% NZIPLE0001S3
CHINA GOVERNMENT BOND 1.65% 15/05/2035	0.16% CND100098JS4
US TREASURY N/B 3.375% 15/11/2048	0.16% US912810SE91
CLEANAWAY WASTE MANAGEMENT LTD	0.15% AU000000CWY3
NEWMONT CORP	0.15% AU0000297962
BONOS Y OBLIG DEL ESTADO 0.00% 31/01/2028	0.15% ES0000012I08
RIO TINTO LTD	0.15% AU000000RIO1
TSY INFL IX N/B 0.50% 15/01/2028	0.15% US9128283R96
JAPAN GOVT CPI LINKED 0.10% 10/03/2028	0.15% JP1120231J51
MALAYSIA GOVERNMENT 3.519% 20/04/2028	0.15% MYBMI2300024
SANTOS LTD	0.14% AU000000STO6
GENESIS ENERGY LTD	0.14% NZGNEE0001S7
PROVINCE OF QUEBEC 3.60% 1/09/2033	0.14% CA74814ZFS70
META PLATFORMS INC	0.14% US30303M1027
STOCKLAND	0.14% AU000000SGP0
CHINA GOVERNMENT BOND 2.19% 25/09/2054	0.14% CND10008DYH1
SKY NETWORK TELEVISION LTD	0.13% NZSKTE0001S6
TSY INFL IX N/B 0.125% 15/07/2031	0.13% US91282CCM10
APPLE INC	0.13% US0378331005
SEEK LTD	0.12% AU000000SEK6
TOYOTA FIN NEW ZEALAND 3.79% 11/09/2026	0.12% NZTFSDT845C5
FUTURE MARGINS-USD	0.12%
TOYOTA FIN NEW ZEALAND 3.985% 18/05/2026	0.12% NZTFSDT835C6
NZD BNP PARIBAS	0.12%
STATE OF ISRAEL 5.00% 30/10/2026	0.12% XS2711443932
FN MA4876 6.00% 1/12/2052	0.12% US31418EM236

NZ LOCAL GOVT FUND AGENC 2.25% 15/05/2028	0.12% NZLGFD018C1
SUNCORP GROUP LTD	0.12% AU000000SUN6
A2 MILK CO LTD/THE	0.12% NZATME0002S8
DALRYMPLE BAY INFRASTRUCTURE LTD	0.12% AU0000120628
INTER-AMERICAN DEVEL BK 4.75% 25/01/2030	0.12% NZIDBD010C0
CMTY FIN HOUSING 11 TRST 5.701% 27/07/2028	0.11% NZCFD0728P3
BRAMBLES LTD	0.11% AU000000BXB1
BONOS Y OBLIG DEL ESTADO 2.40% 31/05/2028	0.11% ES0000012O59
AMAZON.COM INC	0.11% US0231351067
BONOS DE TESORERIA 7.30% 12/08/2033	0.11% PEP01000C5I0
JAPAN (20 YEAR ISSUE) 0.40% 20/06/2040	0.11% JP1201731L76
AUCKLAND INTL AIRPORT 0.00% 11/10/2025	0.11% NZAIAD1025L3
GPT GROUP/THE	0.11% AU000000GPT8
UNITED KINGDOM GILT 4.375% 31/07/2054	0.11% GB00BPSNBB36
DEBTORS	0.11%
KIWI PROPERTY GR 2.85% 19/07/2028	0.11% NZKPGD0050L3
FHR 5513 MF 5.296% 25/11/2054	0.10% US3137HKEX87
AUB GROUP LTD	0.10% AU000000AUB9
TRANSPower NEW ZEALAND 4.219% 31/07/2030	0.10% NZTRPD0110L3
ORICA LTD	0.10% AU000000ORI1
FHR 5511 FB 5.756% 25/03/2055	0.10% US3137HKKK92
US TREASURY N/B 2.875% 15/05/2052	0.10% US912810TG31
COMMONWEALTH BANK OF AUSTRALIA	0.10% AU000000CBA7
ALPHABET INC	0.10% US02079K3059
ALS LTD	0.10% AU000000ALQ6
SINGAPORE GOVERNMENT 3.25% 1/06/2054	0.09% SGXPK17B11U8
RESMED INC	0.09% AU000000RMD6
AMSI 2005-R5 M5 5.247% 25/07/2035	0.09% US03072SE687
SIMS LTD	0.09% AU000000SGM7
AMCOR PLC	0.09% AU000000AMC4
SUMITOMO MITSUI BANKING 2.737% 18/02/2030	0.09% XS2984119896
THAILAND GOVERNMENT BOND 2.50% 17/11/2029	0.09% TH0623039B04
TPMF 2024-GR7X A1 4.823% 20/04/2051	0.08% XS2950571062
ONTARIO TEACHERS' FINANC 1.85% 3/05/2032	0.08% XS2475513953
SPARK FINANCE LTD 5.21% 18/09/2029	0.08% NZSPFD0590L3
UNITED KINGDOM GILT 0.625% 22/10/2050	0.08% GB00BMBL1F74
GOLDMAN SACHS GROUP INC 5.218% 23/04/2031	0.08% US38141GC936
LCDA 2023-ELL A2 5.048% 1/12/2034	0.08% US54627RAS94
RMAC 3 A 5.187% 15/02/2047	0.08% XS2666572693
MITSUBISHI UFJ FIN GRP 5.159% 24/04/2031	0.08% US606822DK78
GACI FIRST INVESTMENT 5.25% 29/01/2030	0.08% XS2987801359
WELLS FARGO & COMPANY 5.211% 3/12/2035	0.08% US95000U3N13
EAGLE FUNDING LUXCO SARL 5.50% 17/08/2030	0.08% USL2660VAA37
JAPAN (20 YEAR ISSUE) 2.40% 20/03/2045	0.08% JP1201921R47
CHASE 2024-RPL2 A1A 3.25% 25/08/2064	0.08% US161930AB85
STWD 2021-LIH A 5.123% 15/11/2036	0.08% US78486EAA64
NYO 2021-1290 A 5.36% 15/11/2038	0.08% US62955HAA59
KOREA HOUSING FINANCE CO 4.475% 6/04/2026	0.08% AU3CB0298396
SWAP MATURING 26/09/2028 (CBAN90)	0.08%
NHEL 2006-1 A2D 4.812% 25/05/2036	0.07% US669884AE80
TOWER LTD	0.07% NZTWRE0011S2
FHR 5557 FM 5.456% 25/07/2055	0.07% US3137HLZ217
VECTOR LTD	0.07% NZVCTE0001S7
WISETECH GLOBAL LTD	0.07% AU000000WTC3
JAPAN (30 YEAR ISSUE) 0.70% 20/06/2051	0.07% JP1300711M79
TPMT 2019-4 A1 2.90% 25/10/2059	0.07% US89178BAA26
VMED O2 UK FINANCING I 5.625% 15/04/2032	0.07% XS2796600307
TSY INFL IX N/B 1.125% 15/01/2033	0.07% US91282CGK18
TORONTO-DOMINION BANK 3.191% 16/02/2029	0.07% XS2782117464
TRANSURBAN GROUP	0.07% AU000000TCL6
INTESA SANPAOLO SPA 8.248% 21/11/2033	0.07% US46115HBV87
BANK OF QUEENSLAND LTD 3.30% 30/07/2029	0.07% XS2828820352
EUROPEAN UNION 3.75% 12/10/2045	0.07% EU000A4EA8Y7
WESTPAC BANKING CORP	0.07% AU000000WBC1
AGENCE FRANCAISE DEVELOP 1.125% 2/03/2037	0.07% FR0014008SA9

MORGAN STANLEY JPY	0.07%
TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	0.07% US8740391003
FN CB7220 5.50% 1/09/2053	0.07% US3140QTAW95
WESTPAC USD COLL	0.07%
RELIANCE WORLDWIDE CORP LTD	0.07% AU000000RWC7
MFRA 2023-NQM2 A1 4.40% 25/03/2068	0.07% US55285WAA71
FRANCE (GOVT OF) 3.20% 25/05/2035	0.07% FR001400X8V5
BROADCOM INC	0.07% US11135F1012
AUSTRALIAN ETHICAL INVESTMENT LTD	0.07% AU000000AEF4
SONIC HEALTHCARE LTD	0.07% AU000000SHL7
JAPAN (30 YEAR ISSUE) 0.80% 20/03/2046	0.06% JP1300501G30
NORTHERN TRUST CORP	0.06% US6658591044
SUMITOMO MITSUI TR BK LT 0.01% 15/10/2027	0.06% XS2240511076
ASCENDAS REIT 0.75% 23/06/2028	0.06% XS2349343090
ANZ COLL FOR USD	0.06%
ROCHE HOLDING AG	0.06% CH0012032048
FONTERRA CO-OPERATIVE GROUP LTD	0.06% NZF5FE0001S5
HSBC COLLATERAL	0.06%
QUEENSLAND TREASURY CORP 2.00% 22/08/2033	0.06% AU3CB0284172
ORDE 2025-1 A1L 4.658% 11/06/2056	0.06% AU3FN0094884
UBS GROUP AG 9.016% 15/11/2033	0.06% US225401BB38
MORGAN STANLEY 5.656% 18/04/2030	0.06% US61747YFQ35
QUEENSLAND TREASURY CORP 4.50% 22/08/2035	0.06% AU3CB0296580
TORONTO-DOMINION BANK 5.298% 30/01/2032	0.06% US89115A3G59
COOPERATIEVE RABOBANK UA 5.447% 5/03/2030	0.06% US74977RDT86
STATE OF ISRAEL 5.625% 19/02/2035	0.06% US46514Y8B63
NATWEST GROUP PLC 5.516% 30/09/2028	0.06% US639057AF59
GACI FIRST INVESTMENT 4.75% 14/02/2030	0.06% XS2585987683
HSBC HOLDINGS PLC 5.21% 11/08/2028	0.06% US404280DG12
MORGAN STANLEY BANK NA 5.091% 14/07/2028	0.06% US61690U8D59
SWU02CL22 CCP SHORT OIS MS USD 150534 RFLT	0.06% DUSWU02CL22
SOFRAPFXD3.846818	
ONTARIO (PROVINCE OF) 4.15% 2/06/2034	0.06% CA68333ZBC01
BRITISH COLUMBIA PROV OF 4.15% 18/06/2034	0.06% CA110709AK82
GRAINCORP LTD	0.06% AU000000GNC9
ANZ NZD MARGIN ACCOUNT	0.06%
LAM RESEARCH CORP	0.06% US5128073062
MEDIBANK PVT LTD	0.06% AU000000MPL3
BOOKING HOLDINGS INC	0.06% US09857L1089
FLETCHER BUILDING LTD	0.06% NZFBUE0001S0
O'REILLY AUTOMOTIVE INC	0.06% US67103H1077
JAPAN (40 YEAR ISSUE) 2.20% 20/03/2064	0.06% JP1400171Q50
SANTANDER UK GROUP HLDGS 7.482% 29/08/2029	0.06% XS2673526401
TESCO PLC	0.05% GB00BLGZ9862
DBGS 2019-1735 A 3.843% 10/04/2037	0.05% US23307EAA91
TWIN 2021-1 A 4.837% 12/03/2055	0.05% XS2305355310
REPUBLIC OF SOUTH AFRICA 8.00% 31/01/2030	0.05% ZAG000106998
FN CA8607 2.50% 1/01/2051	0.05% US3140QGR581
FLETCHER BUILDING IND L 4.75% 15/03/2027	0.05% NZFBIDA021C6
CARBON FUND	0.05% NZCQ2E0005S7
TREASURY CORP VICTORIA 2.25% 15/09/2033	0.05% AU3SG0002504
NAPIER PORT HOLDINGS LTD	0.05% NZNPHE0005S2
MASTERCARD INC	0.05% US57636Q1040
QUEENSLAND TREASURY CORP 1.50% 20/08/2032	0.05% AU3SG0002439
HSBC HOLDINGS PLC 5.29% 16/09/2032	0.05% XS2898731471
STANDARD CHARTERED PLC 2.678% 29/06/2032	0.05% XS2358287824
SYNCHRONY FINANCIAL	0.05% US87165B1035
WELLS FARGO & CO	0.05% US9497461015
CIE DE SAINT-GOBAIN SA	0.05% FR0000125007
MIRVAC GROUP	0.05% AU000000MGR9
OBX 2023-NQM1 A1 6.12% 25/11/2062	0.05% US670855AA38
WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	0.05% US9297401088
AMERIPRISE FINANCIAL INC	0.05% US03076C1062
NSTR 2007-A M1 4.677% 25/03/2037	0.05% US63860HAE99
VERISK ANALYTICS INC	0.05% US92345Y1064

DEUTSCHE BANK COLL	0.05%
TOYOTA TSUSHO CORP	0.05% JP3635000007
BNP PARIBAS SA	0.05% FR0000131104
KIMBERLY-CLARK CORP	0.05% US4943681035
VERUS 2023-4 A1 5.811% 25/05/2068	0.05% US92539TAA16
CHANNEL INFRASTRUCTURE NZ LTD	0.05% NZNZRE0001S9
FORD MOTOR CREDIT CO LLC 5.80% 5/03/2027	0.05% US345397D831
INGENIA COMMUNITIES GROUP	0.05% AU000000INA9
SANDOZ FINANCE B.V. 4.22% 17/04/2030	0.05% XS2715940891
AIR LEASE CORP 0.00% 14/10/2025	0.05% US00913WXE01
CROWN CASTLE INC. 0.00% 21/10/2025	0.05% US22823PXM03
AMETEK INC 0.00% 20/11/2025	0.05% US03111BYL34
CIGNA GROUP/THE	0.05% US1255231003
UBS GROUP AG 4.125% 9/06/2033	0.05% CH1305916897
VERUS 2023-5 A1 6.476% 25/06/2068	0.05% US924934AA00
SPOTIFY TECHNOLOGY SA	0.05% LU1778762911
VOLKSWAGEN LEASING GMBH 3.625% 11/10/2026	0.05% XS2745344601
GENTRACK GROUP LTD	0.05% NZGTKE0002S9
FINNING INTERNATIONAL INC	0.05% CA3180714048
UBS SWITZERLAND AG 3.304% 5/03/2029	0.05% CH1331113469
COMMONWEALTH BANK AUST 2.907% 11/11/2030	0.05% XS2897315474
CSF 2021-1 A 4.937% 17/06/2058	0.05% XS2306577342
CITIGROUP INC 3.75% 14/05/2032	0.05% XS2577826386
CHINA CONSTRUCTION BANK CORP	0.05% CNE1000002H1
SR-BOLIGKREDITT AS 3.125% 19/02/2032	0.05% XS2768185030
LOGICOR FINANCING SARL 3.25% 13/11/2028	0.05% XS1909057645
ING BELGIUM SA 3.00% 15/02/2031	0.05% BE0390110733
WESTPAC BANKING CORP 3.131% 15/04/2031	0.05% XS2802726476
SAUDI INTERNATIONAL BOND 3.375% 5/03/2032	0.05% XS3015245957
STANDARD CHARTERED SG LT 2.595% 2/10/2028	0.05% XS2909746740
CANADIAN IMPERIAL BANK 2.625% 1/10/2029	0.05% XS2909743648
YORKSHIRE BUILDING SOC 3.00% 16/04/2031	0.05% XS2802587258
BPCE SA 3.875% 26/02/2036	0.05% FR001400XLI1
CMLTI 2006-WFH4 M2 4.707% 25/11/2036	0.05% US17309SAF74
REALTY INCOME CORP 3.375% 20/06/2031	0.05% XS3097933744
NATIONAL AUSTRALIA BANK 2.845% 3/03/2032	0.05% XS3013013241
GATWICK FUNDING LIMITED 3.875% 24/06/2035	0.05% XS3101855313
GSAMP 2006-HE3 A2D 4.772% 25/05/2046	0.05% US36244KAE55
DIGITAL DUTCH FINCO BV 3.875% 15/07/2034	0.05% XS3102229922
SWU01H5P9 CCP SHORT OIS MS USD 150627 PFXD 1.75 RFLT	0.05% DUSWU01H5P9
SOFRA	
BONOS Y OBLIG DEL ESTADO 3.20% 31/10/2035	0.05% ES0000012P33
PROVINCE OF QUEBEC 4.45% 1/09/2034	0.04% CA74814ZFT53
CSF 2021-2 A 4.767% 17/06/2058	0.04% XS2355523296
ENI SPA	0.04% IT0003132476
ABBVIE INC	0.04% US00287Y1091
UNITED KINGDOM GILT 1.25% 31/07/2051	0.04% GB00BLH38158
NZX LTD	0.04% NZNZXE0001S7
TECHNOLOGY ONE LTD	0.04% AU000000TNE8
COLGATE-PALMOLIVE CO	0.04% US1941621039
BAYER US FINANCE LLC 6.50% 21/11/2033	0.04% US07274EAL74
RYMAN HEALTHCARE LTD	0.04% NZRYME0001S4
TSY INFL IX N/B 3.875% 15/04/2029	0.04% US912810FH69
JAPAN (30 YEAR ISSUE) 0.50% 20/03/2049	0.04% JP1300621K47
VULCAN STEEL LTD	0.04% AU0000181984
SUMITOMO MITSUI BANKING 0.409% 7/11/2029	0.04% XS2066652897
MCKESSON CORP	0.04% US58155Q1031
UNITED MEXICAN STATES 6.625% 29/01/2038	0.04% US91087BBF67
ABU DHABI DEVELOPMENT HO 5.375% 8/05/2029	0.04% US00402D2A25
BNP PARIBAS 5.786% 13/01/2033	0.04% US09659W3A04
SANTANDER UK GROUP HLDGS 6.534% 10/01/2029	0.04% US80281LAT26
NATWEST GROUP PLC 5.778% 1/03/2035	0.04% US639057AN83
TSY INFL IX N/B 2.125% 15/01/2035	0.04% US91282CML27
KSA SUKUK LTD 5.268% 25/10/2028	0.04% XS2548889406
TSY INFL IX N/B 0.625% 15/07/2032	0.04% US91282CEZ05

HARTFORD INSURANCE GROUP INC/THE	0.04% US4165151048
NEW S WALES TREASURY CRP 1.75% 20/03/2034	0.04% AU3SG0002553
BRISTOL-MYERS SQUIBB CO 5.20% 22/02/2034	0.04% US110122EH72
SUMITOMO MITSUI FINL GRP 5.52% 13/01/2028	0.04% US86562MCR97
GACI FIRST INVESTMENT 5.25% 29/01/2034	0.04% XS2755904799
GOLDMAN SACHS GROUP INC 5.33% 23/07/2035	0.04% US38141GB375
RAK CAPITAL 5.00% 12/03/2035	0.04% XS3016636683
UNITEDHEALTH GROUP INC 5.15% 15/07/2034	0.04% US91324PFJ66
LSEG US FIN CORP 5.297% 28/03/2034	0.04% US50222CAB63
REPUBLIC OF CHILE 4.85% 22/01/2029	0.04% US168863EB04
GACI FIRST INVESTMENT 5.00% 29/01/2029	0.04% XS2755904526
TURNERS AUTOMOTIVE GROUP LTD	0.04% NZVNL0001S1
DOLLARAMA INC	0.04% CA25675T1075
QNB FINANCE LTD 4.875% 30/01/2029	0.04% XS2756976218
SAUDI INTERNATIONAL BOND 4.75% 18/01/2028	0.04% XS2577134401
TAPESTRY INC	0.04% US8760301072
SANOFI SA	0.04% FR0000120578
COMPUTERSHARE LTD	0.04% AU000000CPU5
GACI FIRST INVESTMENT 4.875% 14/02/2035	0.04% XS2585988061
CHINA GOVERNMENT BOND 2.04% 25/11/2034	0.04% CND10008MC01
DEVELOPMENT BK OF JAPAN 4.00% 28/08/2027	0.04% US25159MBP14
ACE 2005-HE5 M4 5.172% 25/08/2035	0.04% US004421RH88
WELLS FARGO & COMPANY 4.892% 15/09/2036	0.04% US95000U4B65
MEDIATEK INC	0.04% TW0002454006
FORD MOTOR CREDIT CO LLC 4.125% 17/08/2027	0.04% US345397A860
ANHUI CONCH CEMENT CO LTD	0.04% CNE1000001W2
US TREASURY N/B 2.25% 15/08/2049	0.04% US912810SJ88
SWPCONUQ7 CCP SELL CDX USD 201230 CDX.NA.IG.45 1%	0.04% DUSWPCONUQ7
MORGANS	
PG&E CORP	0.04% US69331C1080
BONOS DE TESORERIA 7.60% 12/08/2039	0.04% PEP01000C5J8
AUSTRALIAN GOVERNMENT 2.50% 21/05/2030	0.04% AU0000013740
FN MA4413 2.00% 1/09/2051	0.04% US31418D3X83
ROMANIA 2.00% 14/04/2033	0.04% XS2331735253
JAPAN (20 YEAR ISSUE) 2.00% 20/12/2044	0.04% JP1201911R15
NOMURA HOLDINGS INC 2.679% 16/07/2030	0.04% US65535HAS85
AVOLON HOLDINGS FNDG LTD 2.528% 18/11/2027	0.04% US05401AAR23
GACI FIRST INVESTMENT 5.125% 14/02/2053	0.04% XS2585988145
SANDOZ FINANCE B.V. 3.97% 17/04/2027	0.03% XS2715297672
VERUS 2023-INV1 A1 5.999% 25/02/2068	0.03% US92539FAA12
EQUITABLE HOLDINGS INC	0.03% US29452E1010
RAYMOND JAMES FINANCIAL INC	0.03% US7547301090
VEEVA SYSTEMS INC	0.03% US9224751084
LIGHT & WONDER INC	0.03% AU0000278103
SWU01E105 CCP SHORT OIS MS JPY 190639 RFLT TONAR	0.03% DUSWU01E105
PFXD 0.4	
NEC CORP	0.03% JP3733000008
BLOCK INC	0.03% AU0000380420
SK HYNIX INC	0.03% KR7000660001
KINROSS GOLD CORP	0.03% CA4969024047
VERTEX PHARMACEUTICALS INC	0.03% US92532F1003
EXPORT DEVELOPMNT CANADA 7.13% 11/03/2029	0.03% XS2779802078
CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	0.03% FR001400AJ45
RIO TINTO PLC	0.03% GB0007188757
VIKING HOLDINGS LTD	0.03% BMG93A5A1010
AMSI 2005-R11 M3 5.022% 25/01/2036	0.03% US03072SV368
DEXUS	0.03% AU000000DXS1
POPULAR INC	0.03% PR7331747001
SWU02FWW7 CCP SHORT IRS MS EUR 120355 RFLT 6EUBO	0.03% DUSWU02FWW7
PFXD 2.213	
QUEENSLAND TREASURY CORP 1.75% 20/07/2034	0.03% AU0000079402
SMB 2022-B A1B 5.822% 16/02/2055	0.03% US83206NAB38
SCALES CORP LTD	0.03% NZSCLE0002S8
COUSINS PROPERTIES INC	0.03% US2227955026
SKELLERUP HOLDINGS LTD	0.03% NZSKXE0001S8

AERCAP IRELAND CAP/GLOBA 2.45% 29/10/2026	0.03% US00774MAV72
FN BV3101 2.00% 1/03/2052	0.03% US3140MGNT45
ONTARIO (PROVINCE OF) 3.65% 2/06/2033	0.03% CA68333ZAY30
CENOVUS ENERGY INC	0.03% CA15135U1093
GA GLOBAL FUNDING TRUST 2.25% 6/01/2027	0.03% US36143L2G95
AERCAP IRELAND CAP/GLOBA 3.00% 29/10/2028	0.03% US00774MAW55
HEIDELBERG MATERIALS AG	0.03% DE0006047004
SWU02DC46 CCP SHORT OIS MS USD 190327 PFXD 3 RFLT	0.03% DUSWU02DC46
SOFRA	
G2 MA9600 3.00% 20/04/2054	0.03% US36179YUZ59
HIGHWOODS PROPERTIES INC	0.03% US4312841087
CITIGROUP INC	0.03% US1729674242
TRINET GROUP INC	0.03% US8962881079
TELEX PHARMACEUTICALS LTD	0.03% AU000000TLX2
NATWEST GROUP PLC	0.03% GB00BM8PJY71
ITALY GOV'T INT BOND 6.00% 4/08/2028	0.03% XS0089572316
BARCLAYS PLC 5.851% 21/03/2035	0.03% XS2790094523
KDDI CORP	0.03% JP3496400007
CHARTER COMM OPT LLC/CAP 3.90% 1/06/2052	0.03% US161175CA05
LWMC 2021-FL1 A 4.737% 15/05/2051	0.03% XS2336172452
FR RA6652 2.50% 1/01/2052	0.03% US3133KNL927
NETFLIX INC	0.03% US64110L1061
ARISTA NETWORKS INC	0.03% US0404132054
STATE OF ISRAEL 3.80% 13/05/2060	0.03% XS2167193015
JPMORGAN CHASE & CO	0.03% US46625H1005
UNITED KINGDOM GILT 5.375% 31/01/2056	0.03% GB00BT7J0241
SWU01JJ13 CCP SHORT OIS MS USD 301126 RFLT SOFRA	0.03% DUSWU01JJ13
PFXD2.96478	
CENTURIA INDUSTRIAL REIT	0.03% AU000000CIP0
KB FINANCIAL GROUP INC	0.03% KR7105560007
TREASURY CORP VICTORIA 4.25% 20/12/2032	0.03% AU3SG0001175
TOMMI 4 A 2.599% 18/07/2033	0.03% XS2607339236
NMRR 2018-1R 3A1 5.172% 25/03/2037	0.02% US65541JAC18
CHECK POINT SOFTWARE TECHNOLOGIES LTD	0.02% IL0010824113
SWU016KP6 CCP SHORT IRS MS EUR 171152 RFLT 6EUBO	0.02% DUSWU016KP6
PFXD 0.0635	
MORGAN STANLEY CAD	0.02%
GNR 2016-H11 F 5.266% 20/05/2066	0.02% US38375UXM79
BARCLAYS USD MARGIN	0.02%
TP ICAP FINANCE PLC 2.625% 18/11/2028	0.02% XS2409096349
SANKYU INC	0.02% JP3326000001
ING GROEP NV 4.00% 12/02/2035	0.02% XS2764264789
HELLENIC TELECOMMUNICATIONS ORGANIZATION SA	0.02% GRS260333000
SOMPO HOLDINGS INC	0.02% JP3165000005
ELAT 2007-1 A1 5.372% 25/05/2037	0.02% US288542AA12
ROMANIA 6.375% 18/09/2033	0.02% XS2689948078
MORGAN STANLEY 3.955% 21/03/2035	0.02% XS2790333889
UNITED MEXICAN STATES 4.49% 25/05/2032	0.02% XS2754067242
TSB BANK PLC 3.319% 5/03/2029	0.02% XS2774411016
BANCA MONTE DEI PASCHI S 6.75% 5/09/2027	0.02% XS2676882900
CREDIT AGRICOLE HOME LOA 3.00% 1/12/2030	0.02% FR001400OCT6
REPUBLIC OF INDONESIA 4.125% 15/01/2037	0.02% XS2970332552
NETEASE INC	0.02% KYG6427A1022
SANTANDER UK PLC 3.00% 12/03/2029	0.02% XS2786381207
REPUBLIC OF PERU 6.90% 12/08/2037	0.02% US715638AV48
ROBLOX CORP	0.02% US7710491033
ASN BANK NV 3.00% 26/03/2031	0.02% XS2791994309
BELFIUS BANK SA/NV 2.875% 12/02/2031	0.02% BE0390105683
NRZT 2020-RPL1 A1 2.75% 25/11/2059	0.02% US64828XAA19
YORKSHIRE BUILDING SOC 2.75% 28/01/2030	0.02% XS2986729015
ROMANIA 5.25% 30/05/2032	0.02% XS2829209720
E.ON SE	0.02% DE000ENAG999
COREBRIDGE FINANCIAL INC	0.02% US21871X1090
CAISSE REFINANCE L'HABIT 2.875% 25/03/2031	0.02% FR001400OUR2
BX 2021-21M A 4.994% 15/10/2036	0.02% US05609CAA53

HSBC HOLDINGS PLC 3.445% 25/09/2030	0.02% XS2904540775
BRITISH TELECOMMUNICATIO 3.75% 3/01/2035	0.02% XS3084359036
ARAMARK	0.02% US03852U1060
VODAFONE INTERNAT FINANC 3.375% 1/08/2033	0.02% XS2872349613
BULGARIA 3.375% 18/07/2035	0.02% XS3124345631
TELEFONAKTIEBOLAGET LM ERICSSON	0.02% SE0000108656
MALAYSIA GOVERNMENT 2.632% 15/04/2031	0.02% MYBMO2000028
ROMANIA 2.125% 7/03/2028	0.02% XS2434895558
BULGARIA 4.125% 18/07/2045	0.02% XS3124393367
TESLA INC	0.02% US88160R1014
AGCO CORP	0.02% US0010841023
BARCLAYS PLC	0.02% GB0031348658
AMPHENOL CORP	0.02% US0320951017
GRUPO FINANCIERO BANORTE SAB DE CV	0.02% MXP370711014
JAPAN (30 YEAR ISSUE) 2.20% 20/06/2054	0.02% JP1300831Q70
EATON CORP PLC	0.02% IE00B8KQN827
NRZT 2019-RPL3 A1 2.75% 25/07/2059	0.02% US64830NAA90
SALESFORCE INC	0.02% US79466L3024
ASML HOLDING NV	0.02% NL0010273215
DPF 2021-1 A 2.598% 28/07/2058	0.02% XS2294367672
HEARTLAND GROUP HOLDINGS LTD	0.02% NZHGHE0007S9
CGI INC	0.02% CA12532H1047
MOHAWK INDUSTRIES INC	0.02% US6081901042
HUNGARY 6.25% 22/09/2032	0.02% XS2574267261
LENOVO GROUP LTD	0.02% HK0992009065
WELLS FARGO & COMPANY 5.389% 24/04/2034	0.02% US95000U3D31
LLOYDS BANKING GROUP PLC 5.679% 5/01/2035	0.02% US53944YAX13
JOHNSON & JOHNSON	0.02% US4781601046
ROMANIA 3.75% 7/02/2034	0.02% XS2434895806
HON HAI PRECISION INDUSTRY CO LTD	0.02% TW0002317005
FG G08747 3.00% 1/02/2047	0.02% US3128MJZM58
TNG23 2023-1 A2 5.169% 1/04/2041	0.02% US88258MAB19
DEXUS CONVENIENCE RETAIL REIT	0.02% AU0000179061
MORGAN STANLEY 5.32% 19/07/2035	0.02% US61747YFT73
FN BK8661 4.00% 1/07/2048	0.02% US3140HNTT96
US TREASURY N/B 4.375% 15/05/2034	0.02% US91282CKQ32
WELLS FARGO & COMPANY 5.198% 23/01/2030	0.02% US95000U3J01
REPUBLIC OF POLAND 4.875% 12/02/2030	0.02% US857524AF94
AUCKLAND COUNCIL 5.734% 27/09/2028	0.02% NZAKCDT595C8
UNITEDHEALTH GROUP INC 4.80% 15/01/2030	0.02% US91324PFG28
US TREASURY N/B 4.875% 15/08/2045	0.02% US912810UN62
UNIVERSAL HEALTH SERVICES INC	0.02% US9139031002
CANADIAN GOVERNMENT RRB 1.50% 1/12/2044	0.02% CA135087ZH04
TREASURY CORP VICTORIA 2.00% 17/09/2035	0.02% AU3SG0002579
PFIZER INC	0.02% US7170811035
ABN AMRO BANK NV	0.02% NL0011540547
TRANSURBAN FINANCE CO 4.125% 2/02/2026	0.02% US89400PAE34
COREBRIDGE FINANCIAL INC 3.85% 5/04/2029	0.02% US21871XAF69
US TREASURY N/B 4.00% 15/02/2034	0.02% US91282CJZ59
TRANE TECHNOLOGIES PLC	0.02% IE00BK9ZQ967
MARVELL TECHNOLOGY INC 1.65% 15/04/2026	0.02% US573874AC88
GOLDEN ST TOBACCO-A1 2.158% 1/06/2026	0.02% US38122NC593
REPUBLIC OF SERBIA 1.65% 3/03/2033	0.02% XS2308620793
DBS GROUP HOLDINGS LTD	0.02% SG1L01001701
WP CAREY INC	0.02% US92936U1097
PETROLEO BRASILEIRO SA - PETROBRAS	0.02% US71654V4086
DOLLAR GENERAL CORP	0.02% US2566771059
LGATE 2008-W1X A1 4.707% 1/01/2061	0.02% XS0353588386
VANGUARD ESG US STOCK ETF	0.02% US9219107334
EDISON INTERNATIONAL	0.02% US2810201077
SOCIETE GENERALE SA	0.02% FR0000130809
HUMANA INC	0.02% US4448591028
CMLTI 2007-SHL1 A 4.672% 25/11/2046	0.02% US17312WAA45
TELSTRA GROUP LTD	0.02% AU0000000TSL2
BONOS DE TESORERIA 6.85% 12/08/2035	0.02% PEP01000C5K6

TECHNIPFMC PLC	0.02%	GB00BDSFG982
JPMORGAN CHASE & CO 2.58% 22/04/2032	0.02%	US46647PCC86
REPUBLIC OF SERBIA 2.05% 23/09/2036	0.02%	XS2388562139
UBS GROUP AG	0.02%	CH0244767585
COGNIZANT TECHNOLOGY SOLUTIONS CORP	0.02%	US1924461023
JAMES HARDIE INDUSTRIES PLC	0.02%	AU000000JHX1
AUSTRALIAN GOVERNMENT 1.75% 21/06/2051	0.02%	AU0000097495
THAILAND GOVERNMENT BOND 2.41% 17/03/2035	0.02%	TH0623A3F302
METLIFE INC	0.02%	US59156R1086
DEERE & CO	0.02%	US2441991054
10 YR JGB TSE 2512 F	0.02%	DU00JTX25122
PETROCHINA CO LTD	0.02%	CNE1000003W8
BROADCOM INC 3.187% 15/11/2036	0.02%	US11135FBQ37
VALE SA	0.02%	BRVALEACNORO
SAMSUNG ELECTRONICS CO LTD	0.02%	KR7005931001
G2 MA7988 3.00% 20/04/2052	0.02%	US36179W2V97
NESTLE SA	0.02%	CH0038863350
BONOS Y OBLIG DEL ESTADO 3.15% 30/04/2035	0.02%	ES0000012067
JPMCC 2019-FL12 A 5.648% 15/12/2031	0.02%	US46651QAA58
FN BF0463 3.00% 1/03/2060	0.02%	US3140FXQR67
NORDEA KREDIT REALKREDIT 1.50% 1/10/2053	0.02%	DK0002050368
INFOSYS LTD	0.02%	US4567881085
HOWMET AEROSPACE INC	0.02%	US4432011082
MORGAN STANLEY AUD	0.02%	
ONTARIO TEACHERS' FINANC 0.90% 20/05/2041	0.02%	XS2344384842
PEPSICO INC	0.02%	US7134481081
JAPAN (30 YEAR ISSUE) 1.80% 20/03/2054	0.01%	JP1300821Q49
US TREASURY N/B 3.00% 15/02/2048	0.01%	US912810SA79
BYD CO LTD	0.01%	CNE100000296
SWU02FSH5 CCP LONG OIS MS USD 170930 RFXD 3.75 PFLT	0.01%	DUSWU02FSH5
SOFRA		
THAILAND GOVERNMENT BOND 3.775% 25/06/2032	0.01%	TH0623A3C606
CHARTER COMM OPT LLC/CAP 3.50% 1/03/2042	0.01%	US161175CE27
AVI LTD	0.01%	ZAE000049433
DB INSURANCE CO LTD	0.01%	KR7005830005
FN AZ7355 3.50% 1/11/2045	0.01%	US3140E0E507
GENERAL ELECTRIC CO	0.01%	US3696043013
BIOGEN INC	0.01%	US09062X1037
WOODSIDE ENERGY GROUP LTD	0.01%	AU0000224040
SCHNEIDER ELECTRIC SE	0.01%	FR0000121972
GNR 2016-H14 FA 5.266% 20/06/2066	0.01%	US38376RVV58
ERSTE GROUP BANK AG	0.01%	AT0000652011
FR QD5748 2.00% 1/02/2052	0.01%	US3133B3L540
FN FM9147 3.50% 1/05/2051	0.01%	US3140XDEV42
ORGANON & CO	0.01%	US68622V1061
KLA CORP	0.01%	US4824801009
CHARTER COMM OPT LLC/CAP 3.95% 30/06/2062	0.01%	US161175CG74
SGD BNP PARIBAS	0.01%	
IHI CORP	0.01%	JP3134800006
RMACS 2006-NS4X A3A 4.276% 12/06/2044	0.01%	XS0277409446
ESSENTIAL PROPERTIES REALTY TRUST INC	0.01%	US29670E1073
CSFB 2004-CF2 2M1 5.622% 25/05/2044	0.01%	US22541SE209
CSX CORP	0.01%	US1264081035
HUNGARY 4.50% 16/06/2034	0.01%	XS2971936948
FR RA5502 3.00% 1/06/2051	0.01%	US3133KMD95
FN BN8219 3.50% 1/06/2049	0.01%	US3140JRDZ17
SK SQUARE CO LTD	0.01%	KR7402340004
VERISIGN INC	0.01%	US92343E1029
AUD BNP PARIBAS	0.01%	
ARISTOCRAT LEISURE LTD	0.01%	AU000000ALL7
REPUBLIC OF SOUTH AFRICA 9.00% 31/01/2040	0.01%	ZAG000125980
UNITED KINGDOM GILT 1.50% 31/07/2053	0.01%	GB00BM8Z2V59
ROMANIA 5.625% 30/05/2037	0.01%	XS2829810923
REPUBLIC OF PERU 3.23% 28/07/2121	0.01%	US715638DR09
FN BR1297 2.50% 1/02/2051	0.01%	US3140KYNP56

CSMC 2017-CHOP A 5.194% 15/07/2032	0.01% US12651QAA76
SLM STUDENT LOAN TR 03-7 2.564% 15/12/2033	0.01% XS0172692914
APA GROUP	0.01% AU0000000APA1
NEW S WALES TREASURY CRP 2.00% 8/03/2033	0.01% AU3SG0002082
AMBEV SA	0.01% BRABEVACNOR1
MXN BNP PARIBAS	0.01%
TENCENT HOLDINGS LTD	0.01% KYG875721634
SERVICENOW INC	0.01% US81762P1021
WAMU 2007-OA3 2A1A 4.913% 25/04/2047	0.01% US93364AAC62
CAN 10YR BND 2512 FU	0.01% DU00CGX25124
FN BV3083 2.00% 1/02/2052	0.01% US3140MGM995
PHILLIPS 66	0.01% US7185461040
SWU02FSG7 CCP LONG OIS MS USD 170927 RFXD 3.75 PFLT	0.01% DUSWU02FSG7
SOFRA	
KIRIN HOLDINGS CO LTD	0.01% JP3258000003
SIEMENS ENERGY AG	0.01% DE000ENER6Y0
SOJITZ CORP	0.01% JP3663900003
TOKYO ELECTRON LTD	0.01% JP3571400005
REPUBLIC OF POLAND 5.50% 4/04/2053	0.01% US731011AW25
ISHARES ESG AWARE MSCI EAFE ETF	0.01% US46435G5163
EURO BTP 2512 FUT	0.01% DE000F1ZLHN3
TRANSCONTINENTAL INC	0.01% CA8935781044
NOVARTIS AG	0.01% CH0012005267
AMANO CORP	0.01% JP3124400007
SEK BNP PARIBAS	0.01%
EOG RESOURCES INC	0.01% US26875P1012
GBP BNP PARIBAS	0.01%
GODADDY INC	0.01% US3802371076
SWU02ES96 CCP LONG OIS MS GBP 170328 RFXD 4 PFLT	0.01% DUSWU02ES96
SONIA	
ROMANIA 2.875% 13/04/2042	0.01% XS2364200514
US ULT 10YR 2512 F	0.01% DU00UXY25129
SWU022IC6 CCP SHORT OIS MS JPY 180954 PFXD 1.5 RFLT	0.01% DUSWU022IC6
TONAR	
SWU02DCP9 CCP SHORT OIS MS USD 190355 PFXD 3.25 RFLT	0.01% DUSWU02DCP9
SOFRA	
ATLASSIAN CORP	0.01% US0494681010
ROMANIA 2.75% 14/04/2041	0.01% XS2330514899
BARC SGD CCP	0.01%
REPUBLIC OF SOUTH AFRICA 6.25% 31/03/2036	0.01% ZAG000030404
SWU02D619 CCP SHORT OIS MS USD 190335 PFXD 3.25 RFLT	0.01% DUSWU02D619
SOFRA	
TPMT 2019-HY2 A1 5.272% 25/05/2058	0.01% US89177HAA05
UNITED KINGDOM GILT 1.75% 22/01/2049	0.01% GB00BFWFPP71
SWU025GQ0 CCP LONG OIS MS CAD 190626 RFXD3.8975	0.01% DUSWU025GQ0
PFLT 1CDOR	
FN FS1507 3.00% 1/02/2052	0.01% US3140XGU987
BONOS DE TESORERIA 6.15% 12/08/2032	0.01% PEP01000C5E9
REPUBLIC OF PERU 6.15% 12/08/2032	0.01% US715638BY77
NOK BNP PARIBAS	0.01%
EUR BNP PARIBAS	0.01%
FN AZ2940 3.50% 1/09/2045	0.01% US3138YUHS38
ALBA 2005-1 A3 4.296% 25/11/2042	0.01% XS0235712006
JAPAN (30 YEAR ISSUE) 0.70% 20/12/2050	0.01% JP1300691M16
JAPAN (30 YEAR ISSUE) 0.70% 20/03/2051	0.01% JP1300701M48
US 10YR NOTE 2512 F	0.01% DU00USX25121
SWU025HD8 CCP LONG OIS MS CAD 190626 RFXD 3.925 PFLT	0.01% DUSWU025HD8
1CDOR	
SWU01Y4Y4 CCP LONG IRS MS EUR 091028 RFXD 3.37 PFLT	0.01% DUSWU01Y4Y4
6EUBO	
SWU02D2D7 CCP LONG IRS MS AUD 190335 RFXD 4.5 PFLT	0.00% DUSWU02D2D7
6BBSW	
ESAIL 2007-3X A3A 5.056% 13/06/2045	0.00% XS0308666493
CWL 2007-12 1A1 5.012% 25/08/2047	0.00% US126697AA90
ISHARES ESG AWARE MSCI EM ETF	0.00% US46434G8630

SWU02BRM4 CCP LONG IRS MS EUR 100130 RFXD 2.3425	0.00%	DUSWU02BRM4
PFLT 6EUBO		
SBERBANK (SB CAP SA) 5.25% 23/05/2023	0.00%	XS0935311240
SWU02K0L5 CCP SHORT OIS MS GBP 170927 PFXD 3.5 RFLT	0.00%	DUSWU02K0L5
SONIA		
SWU02G0N0 CCP SHORT OIS MS USD 180635 PFXD 3.25 RFLT	0.00%	DUSWU02G0N0
SOFRA		
SVHE 2005-OPT3 M1 4.977% 25/11/2035	0.00%	US83611MGU62
SWU02JZP1 CCP SHORT IRS MS EUR 180328 PFXD 2 RFLT	0.00%	DUSWU02JZP1
6EUBO		
BNP USD COLL ACCT	0.00%	
FUTURES MARGIN-EURO	0.00%	
TREASURY BILL 0.00% 9/10/2025	0.00%	US912797QE09
FN BX6634 6.00% 1/01/2053	0.00%	US3140NBLQ28
FHR 4579 FD 4.82% 15/01/2038	0.00%	US3137BPPH69
BCAP 2011-RR5 12A1 4.48% 26/03/2037	0.00%	US05534AAN19
SWU02H990 CCP SHORT IRS MS EUR 180927 PFXD 1.889 RFLT	0.00%	DUSWU02H990
3EUBO		
JPY BNP PARIBAS	0.00%	
PCHLT 2005-1 M4 5.622% 25/01/2035	0.00%	US71085PBN24
FN FM1843 3.50% 1/11/2034	0.00%	US3140X5BM48
SWU025HY2 CCP LONG IRS MS NZD 190629 RFXD 4.75 PLFT	0.00%	DUSWU025HY2
3ZBSW		
SWU02K0O9 CCP SHORT OIS MS GBP 170955 PFXD 4.5 RFLT	0.00%	DUSWU02K0O9
SONIA		
MHL 2005-4 A1 4.832% 25/10/2035	0.00%	US61913PAZ53
WAMU 2005-AR6 2A1A 4.732% 25/04/2045	0.00%	US92922FJ251
GECMS 1997-HE4 A6 7.17% 25/12/2028	0.00%	US36157NFL38
SWU02G0R1 CCP SHORT OIS MS USD 180655 PFXD 3.25 RFLT	0.00%	DUSWU02G0R1
SOFRA		
WAMU 2006-AR10 2A1 4.159% 25/09/2036	0.00%	US93363EAF25
JAPAN (30 YEAR ISSUE) 2.40% 20/03/2055	0.00%	JP1300861R49
FR ZT1702 4.00% 1/01/2049	0.00%	US3132AD3K27
JYSKE REALKREDIT A/S 1.50% 1/10/2053	0.00%	DK0009403644
REALKREDIT DANMARK 1.50% 1/10/2053	0.00%	DK0004619467
CAD BNP PARIBAS	0.00%	
SWU02KQM5 CCP SHORT OIS BARC SGD 170930 PFXD 1.5	0.00%	DUSWU02KQM5
RFLT SORAD		
3 MONTH SOFR 2703 F	0.00%	DU005FR27039
SWU024HO7 CCP LONG IRS MS EUR 240429 RFXD 2.86 PFLT	0.00%	DUSWU024HO7
6EUBO		
AUD 10YR 2512 BOND F	0.00%	DU000XT25121
SWU02JZ55 CCP LONG IRS MS EUR 180356 RFXD 3 PFLT	0.00%	DUSWU02JZ55
6EUBO		
SWU02J3H4 CCP SHORT OIS MS GBP 180356 PFXD 4.5 RFLT	0.00%	DUSWU02J3H4
SONIA		
MORGAN STANLEY CZK	0.00%	
31750RFG7 OC USD/BRL 071125 PUT STRIKE 5.48 MORGANS	0.00%	DU31750RFG76
CNY BNP PARIBAS	0.00%	
EURO SCHATZ 2509 FU	0.00%	DE000F1ZLHR4
3 MONTH SOFR 2706 F	0.00%	DU005FR27062
SWU02JZR7 CCP LONG IRS MS EUR 180336 RFXD 2.75 PFLT	0.00%	DUSWU02JZR7
6EUBO		
SWU02FSI3 CCP SHORT OIS MS USD 170955 RFLT SOFRA PFXD	0.00%	DUSWU02FSI3
3.5		
BOC CALL ACCOUNT	0.00%	
ARS BNP PARIBAS	0.00%	
SWU02FYC9 CCP LONG IRS MS AUD 170935 RFXD 4.5 PFLT	0.00%	DUSWU02FYC9
6BBSW		
SWU02JZQ9 CCP LONG IRS MS EUR 180331 RFXD 2.5 PFLT	0.00%	DUSWU02JZQ9
6EUBO		
SWU024668 CCP LONG IRS MS EUR 160429 RFXD 2.77 PFLT	0.00%	DUSWU024668
6EUBO		

SWU02FPT2 CCP SHORT OIS MS USD 150255 PFXD 3.76527	0.00%	DUSWU02FPT2
RFLT Sofra		
31750RMF1 OC USD/BRL 101225 PUT STRIKE 5.475	0.00%	DU31750RMF11
GOLDMAN		
CHF BNP PARIBAS	0.00%	
MALAYSIA INVESTMNT ISSUE 4.193% 7/10/2032	0.00%	MYBGO2200018
SWU02FON6 CCP SHORT OIS MS USD 150255 PFXD 3.80611	0.00%	DUSWU02FON6
RFLT Sofra		
SWU02E1P9 CCP LONG IRS MS SEK 030230 RFXD 2.47375	0.00%	DUSWU02E1P9
PFLT 3MSEK		
FN BK9241 4.00% 1/08/2048	0.00%	US3140HPHT72
SWU020VL5 CCP SHORT OIS MS USD 200249 PFXD 3.7 RFLT	0.00%	DUSWU020VL5
Sofra		
SWU02G0H3 CCP SHORT IRS MS USD 180627 PFXD 3.25 RFLT	0.00%	DUSWU02G0H3
Sofra		
JYSKE REALKREDIT A/S 1.00% 1/10/2050	0.00%	DK0009397739
SWU02K4O5 CCP SHORT IRS MS USD 170935 PFXD 3.551 RFLT	0.00%	DUSWU02K4O5
Sofra		
SWU01GBE9 CCP LONG OIS MS CHF 150227 RFXD 0.3 PFLT	0.00%	DUSWU01GBE9
SARON		
3 MONTH SOFR 2612 F	0.00%	DU00SFR26122
GBPUSD MATURING 17/10/2025 (MFS)	0.00%	
SWU01GAD2 CCP LONG OIS MS CHF 140227 RFXD 0.2825	0.00%	DUSWU01GAD2
PFLT SARON		
FUTURES MARGIN-GBP	0.00%	
31750RH59 OC USD/BRL 181125 PUT STRIKE 5.47 BAA	0.00%	DU31750RH595
TMTS 2003-6HE A1 5.212% 25/11/2033	0.00%	US881561CE22
USDJPY MATURING 17/10/2025 (MFS)	0.00%	
SWU02IOU4 CCP SHORT OIS MS JPY 170955 PFXD 2.25 RFLT	0.00%	DUSWU02IOU4
TONAR		
USDKRW MATURING 17/10/2025 (MFS)	0.00%	
NZD PREPAYMENT	0.00%	
GNR 2017-121 PE 3.00% 20/07/2046	0.00%	US38380TV370
USDCAD MATURING 17/10/2025 (MFS)	0.00%	
USD ETO MARGIN	0.00%	
SWPCOMWQ7 CCP SELL CDX USD 201229 CDX.NA.IG.43 1%	0.00%	DUSWPCOMWQ7
MS		
SWU02KDM9 CCP SHORT OIS MS USD 280230 PFXD 3.3 RFLT	0.00%	DUSWU02KDM9
Sofra		
SWU0203Z5 CCP LONG OIS MS USD 200626 RFXD 4 PFLT	0.00%	DUSWU0203Z5
Sofra		
3 MONTH SOFR 2603 F	0.00%	DU00SFR26031
SWU01GDB3 CCP LONG OIS MS CHF 160527 RFXD 0.3425	0.00%	DUSWU01GDB3
PFLT SARON		
SWU01G5H9 CCP LONG OIS MS CHF 100227 RFXD 0.294 PFLT	0.00%	DUSWU01G5H9
SARON		
EURUSD MATURING 17/10/2025 (MFS)	0.00%	
MORGAN STANLEY SEK	0.00%	
AUS 3YR 2512 BOND FU	0.00%	DU000YT25129
SWU02K0N1 CCP SHORT OIS MS GBP 170935 PFXD 4 RFLT	0.00%	DUSWU02K0N1
SONIA		
31750RLA3 OC EUR/CZK 050326 PUT STRIKE 24.2 JPMORGAN	0.00%	DU31750RLA33
USDTWD MATURING 17/10/2025 (MFS)	0.00%	
SWU02DBF2 CCP LONG IRS MS AUD 190335 RFXD 4.25 PFLT	0.00%	DUSWU02DBF2
6BBSW		
SWU02G4I7 CCP SHORT OIS MS USD 150255 PFXD 3.86092	0.00%	DUSWU02G4I7
RFLT SOFR		
31750RNL7 OC EUR/CZK 130326 PUT STRIKE 24.1 MORGANS	0.00%	DU31750RNL79
SWU02JTV5 CCP SHORT OIS BARC SGD 150931 PFXD 1.25	0.00%	DUSWU02JTV5
RFLT SORAD		
FNR 2006-48 TF 4.871% 25/06/2036	0.00%	US31395NLE57
LONG GILT 2512 FUT	0.00%	GB00MW9TYF35

31750RFW2 OC EUR/HUF 121125 PUT STRIKE 393 JPMORGAN	0.00% DU31750RFW27
SWU02KDL1 CCP SHORT OIS MS USD 300927 PFXD 3.3 RFLT SOFRA	0.00% DUSWU02KDL1
31750RFX0 OC EUR CZK 130226 PUT STRIKE 24.25 MORGANS	0.00% DU31750RFX00
FHR 4579 SD 1.717% 15/01/2038	0.00% US3137BPS836
USDSEK MATURING 17/10/2025 (MFS)	0.00%
31750R5C7 OC EUR/USD 241125 PUT STRIKE 1.11 MS	0.00% DU31750R5C71
31750RO44 OC EUR/HUF 171225 PUT STRIKE 387 BAA	0.00% DU31750RO443
AUDUSD MATURING 17/10/2025 (MFS)	0.00%
SWU02FZT1 CCP SHORT OIS MS CAD 010634 PFXD 2.7404 RFLT 1CDOR	0.00% DUSWU02FZT1
31750RMC8 OC EUR/CZK 110326 PUT STRIKE 24.2 BAA	0.00% DU31750RMC89
31750RFD4 OC EUR/CZK 100226 PUT STRIKE 24.2 MORGANS	0.00% DU31750RFD46
31750RNO1 OC EUR/HUF 161225 PUT STRIKE 386 JPMORGAN	0.00% DU31750RNO17
USDCHF MATURING 17/10/2025 (MFS)	0.00%
THB BNP PARIBAS	0.00%
USD5GD MATURING 17/10/2025 (MFS)	0.00%
SWU028ZY6 CCP SHORT OIS MS USD 190834 PFXD 3.586 RFLT SOFRA	0.00% DUSWU028ZY6
DKK BNP PARIBAS	0.00%
31750RIH2 OC USD/HKD 240826 CALL STRIKE 7.8 BAA	0.00% DU31750RIH23
SWU02KES5 CCP SHORT OIS BARC INR 180331 PFXD 5.75 RFLT MIBOR	0.00% DUSWU02KES5
SWU02CRP5 CCP SHORT OIS MS USD 150526 PFXD 4.02 RFLT SOFRA	0.00% DUSWU02CRP5
USDHKD MATURING 17/10/2025 (MFS)	0.00%
SWU02JBM4 CCP LONG IRS MS AUD 170935 RFXD 4.25 PFLT 6BBSW	0.00% DUSWU02JBM4
3 MONTH SOFR 2609 F	0.00% DU005FR26098
31750RH75 OC USD/HKD 140826 CALL STRIKE 7.8 BAA	0.00% DU31750RH751
ILS BNP PARIBAS	0.00%
31750RGR2 OC USD/HKD 140826 CALL STRIKE 7.8 HSBC	0.00% DU31750RGR23
RON BNP PARIBAS	0.00%
EUR-BUND 2511 127.5	0.00% DE000F2UPA08
RUB BNP PARIBAS	0.00%
CZK BNP PARIBAS	0.00%
SWU028ZZ3 CCP SHORT OIS MS USD 190834 PFXD 3.595 RFLT SOFRA	0.00% DUSWU028ZZ3
HKD BNP PARIBAS	0.00%
31750R5R4 OC USD/SEK 261125 CALL STRIKE 10.2 BARC	0.00% DU31750R5R41
31750RIV1 OC USD/HKD 240826 CALL STRIKE 7.8 HSBC	0.00% DU31750RIV14
PLN BNP PARIBAS	0.00%
AUD CASH ACCOUNT (BNP PARIBAS)	0.00%
31750R8E0 OC EUR/USD 081025 PUT STRIKE 1.145 MORGANS	0.00% DU31750R8E01
31750RI25 OC USD/HKD 140826 CALL STRIKE 7.8 GS	0.00% DU31750RI254
ZAR BNP PARIBAS	0.00%
31750R8W0 OC EUR/USD 101025 PUT STRIKE 1.1315 BARC	0.00% DU31750R8W09
NORDEA KREDIT REALKREDIT 1.00% 1/10/2050	0.00% DK0002044718
NYKREDIT REALKREDIT AS 1.50% 1/10/2053	0.00% DK0009527616
31750R8D2 OC AUD/USD 081025 PUT STRIKE 0.625 GOLDMAN	0.00% DU31750R8D28
MS SGD CCP	0.00%
31750R8V2 OC AUD/USD 101025 PUT STRIKE 0.6175 HSBC	0.00% DU31750R8V26
31750R9K5 OC AUD/USD 141025 PUT STRIKE 0.6225 BARC	0.00% DU31750R9K51
USDNOK MATURING 17/10/2025 (MFS)	0.00%
NYKREDIT REALKREDIT AS 1.00% 1/10/2050	0.00% DK0009524431
TRY BNP PARIBAS	0.00%

NORDEA KREDIT REALKREDIT 1.50% 1/10/2050	0.00% DK0002044122
NYKREDIT REALKREDIT AS 1.50% 1/10/2050	0.00% DK0009513152
NYKREDIT REALKREDIT AS 2.00% 1/10/2050	0.00% DK0009515876
NYKREDIT REALKREDIT AS 1.50% 1/10/2052	0.00% DK0009528424
JYSKE REALKREDIT A/S 1.50% 1/10/2050	0.00% DK0009396681
NYKREDIT REALKREDIT AS 1.50% 1/10/2037	0.00% DK0009504326
JYSKE REALKREDIT A/S 1.50% 1/10/2037	0.00% DK0009387771
JYSKE REALKREDIT A/S 2.50% 1/10/2047	0.00% DK0009382707
REALKREDIT DANMARK 2.50% 1/04/2036	0.00% DK0009292120
NORDEA KREDIT REALKREDIT 2.50% 1/10/2047	0.00% DK0002030683
NYKREDIT REALKREDIT AS 2.50% 1/10/2036	0.00% DK0009795627
NYKREDIT REALKREDIT AS 2.50% 1/10/2047	0.00% DK0009798803
REALKREDIT DANMARK 2.50% 1/04/2047	0.00% DK0009292559
JYSKE REALKREDIT A/S 2.00% 1/10/2047	0.00% DK0009387698
MORGANS ZAR CCP	0.00%
31750R9L3 OC USD/SEK 141025 CALL STRIKE 10.125	0.00% DU31750R9L35
MORGANS	
NYKREDIT REALKREDIT AS 2.50% 1/10/2050	0.00% DK0009513665
MS NOK CC	0.00%
HUF BNP PARIBAS	0.00%
MS ILS CCP	0.00%
317UA9UA7 SWPTION EUR 021025 CALL STRIKE 2.61 BARC	0.00% DU317UA9UA71
31750RI33 OC USD/HKD 140826 CALL STRIKE 7.85 GOLDMAN	0.00% DU31750RI338
317UAALA4 SWPTION USD 021025 CALL STRIKE 3.575 BAA	0.00% DU317UAALA43
SWU02HETO CCP SHORT OIS MS USD 250655 PFXD 3.93 RFLT SOFRA	0.00% DUSWU02HETO
31750RIW9 OC USD/HKD 240826 CALL STRIKE 7.85 HSBC	0.00% DU31750RIW99
317AUFDA2 SWPTION USD 141025 CALL STRIKE 3.375 BAA	0.00% DU317AUFDA22
EUR BUND 2511 129.5 C	0.00% DE000F2UPA73
31750RGS0 OC USD/HKD 140826 CALL STRIKE 7.85 HSBC	0.00% DU31750RGS06
31750RH83 OC USD/HKD 140826 CALL STRIKE 7.85 BAA	0.00% DU31750RH835
317UAG9A5 SWPTION EUR 171025 CALL STRIKE 2.55 BARC	0.00% DU317UAG9A57
USDZAR MATURING 17/10/2025 (MFS)	0.00%
SWU02D197 CCP LONG OIS MS JPY 190327 RFXD 0.75 PFLT TONAR	0.00% DUSWU02D197
USDBRL MATURING 17/10/2025 (MFS)	0.00%
31750RIG4 OC USD/HKD 240826 CALL STRIKE 7.85 BAA	0.00% DU31750RIG40
USDMXN MATURING 17/10/2025 (MFS)	0.00%
SWU02HEU7 CCP SHORT OIS MS USD 270655 PFXD 3.96 RFLT SOFRA	0.00% DUSWU02HEU7
SWU02A854 CCP SHORT OIS MS USD 280834 RFLT SOFRA PFXD 3.643	0.00% DUSWU02A854
31750RH42 OC USD/BRL 181125 CALL STRIKE 5.8 BAA	0.00% DU31750RH421
317UAGAA3 SWPTION EUR 171025 PUT STRIKE 2.75 BARC	0.00% DU317UAGAA32
EURO BOBL 2512 FUT	0.00% DE000F1ZLHQ6
US 10YR 2511 111 P	0.00% DU0USX511P35
317UAM1A0 SWPTION USD 271025 PUT STRIKE 3.85 GOLDMAN	0.00% DU317UAM1A04
SWU02F3W9 CCP SHORT OIS MS USD 151154 PFXD 3.95913 RFLTSOFRA	0.00% DUSWU02F3W9
10YR BD 2511 114 CO	0.00% DU0USX511C22
31750RFH5 OC USD/BRL 071125 CALL STRIKE 5.77 MORGANS	0.00% DU31750RFH59
31750RH67 OC USD/BRL 181125 PUT STRIKE 5.25 BAA	0.00% DU31750RH678
SWU02EWD2 CCP SHORT OIS MS USD 151154 PFXD3.958841 RFLTSOFRA	0.00% DUSWU02EWD2
SWU02F3Z2 CCP SHORT OIS MS USD 151154 PFXD3.96415 RFLT SOFRA	0.00% DUSWU02F3Z2

US 10YR 2511 111.5 P	0.00% DU0USX511P27
USX 10YR 2511 113.50	0.00% DU0USX511C30
31750RFF9 OC USD/BRL 071125 PUT STRIKE 5.22 MORGANS	0.00% DU31750RFF93
SWU020NY6 CCP SHORT OIS MS USD 310528 PFXD3.66213	0.00% DUSWU020NY6
RFLT SOFRA	
MORGAN STANLEY GBP	0.00%
SWU02CPU6 CCP SHORT OIS MS USD 150826 PFXD 3.905	0.00% DUSWU02CPU6
RFLT SOFRA	
317UAM2A9 SWPTION USD 271025 CALL STRIKE 3.55	0.00% DU317UAM2A94
GOLDMAN	
31750RMD6 OC USD/BRL 101225 CALL STRIKE 5.8 GOLDMAN	0.00% DU31750RMD62
SWU02E7K4 CCP SHORT OIS MS CAD 010634 PFXD 3 RFLT	0.00% DUSWU02E7K4
1CDOR	
SWPC0N783 BUY CDS USD 201225 CHINA AS BP BOA 1% BAA	0.00% DUSWPC0N783
317UAFCA3 SWPTION USD 141025 PUT STRIKE 3.675 BAA	0.00% DU317UAFCA35
SWU02EBL7 CCP SHORT OIS MS CAD 010633 PFXD 3 RFLT	0.00% DUSWU02EBL7
1CDOR	
31750RME4 OC USD/BRL 101225 PUT STRIKE 5.275	0.00% DU31750RME46
GOLDMAN	
SWU02FZ79 CCP SHORT OIS MS USD 120335 PFXD 3.905 RFLT	0.00% DUSWU02FZ79
SOFRA	
CCS0904H1 XCCY USD/JPY 160931 RFLTSOFRA PFLTTONA-	0.00% DUCCS0904H15
43.09 CITI	
SWU02DVC7 CCP SHORT OIS MS CAD 010633 PFXD 2.85 RFLT	0.00% DUSWU02DVC7
1CDOR	
SWU02D5G7 CCP SHORT OIS MS CAD 010933 PFXD 2.88 RFLT	0.00% DUSWU02D5G7
1CDOR	
SWU020NQ3 CCP SHORT OIS MS USD 310528 PFXD3.69116	0.00% DUSWU020NQ3
RFLT SOFRA	
3MO EUR EURIBOR 2027	0.00% GB00JH6LTC25
SWPC0NP18 BUY CDS USD 201225 PHILIPPINES AS BP BPS 1%	0.00% DUSWPC0NP18
BNP	
SWU02IO42 CCP SHORT OIS MS USD 170928 PFXD 3.75 RFLT	0.00% DUSWU02IO42
SOFRA	
SWPC0NUE4 BUY CDS USD 201230 SOUTH KOREA GOVT 1%	0.00% DUSWPC0NUE4
MORGANS	
SWU02CKT4 CCP SHORT OIS MS USD 150534 PFXD3.85961	0.00% DUSWU02CKT4
RFLT SOFRA	
SWU02FNN7 CCP SHORT OIS MS USD 040335 RFLT SOFRA	0.00% DUSWU02FNN7
PFXD 3.9075	
SWU02GCR8 CCP SHORT OIS MS USD 240335 PFXD 3.93 RFLT	0.00% DUSWU02GCR8
SOFRA	
3 MONTH SOFR 2606 F	0.00% DU00SFR26064
SWU02D718 CCP LONG OIS MS EUR 111029 RFXD 1.79544	0.00% DUSWU02D718
PFLTESTRON	
SWU00SF83 CCP LONG IRS MS CZK 300129 RFXD 1.9125 PFLT	0.00% DUSWU00SF83
6PRIB	
SWPC0NN10 BUY CDS USD 201225 PHILIPPINES AS 1% BNP	0.00% DUSWPC0NN10
US 5YR NOTE 2512 FUT	0.00% DU00USV25125
SWU01V9Z2 CCP SHORT OIS MS CAD 201233 PFXD 3.25 RFLT	0.00% DUSWU01V9Z2
1CDOR	
SWPC0N759 BUY CDS USD 201225 INDONESIA AS BP MYC 1%	0.00% DUSWPC0N759
MS	
SWU028MD6 CCP SHORT OIS MS USD 060834 PFXD 3.795	0.00% DUSWU028MD6
RFLT SOFRA	
SWU02F6N6 CCP SHORT OIS MS USD 151154 PFXD 4.12982	0.00% DUSWU02F6N6
RFLTSOFRA	
SWU02HF36 CCP SHORT OIS MS USD 290955 PFXD 4.005 RFLT	0.00% DUSWU02HF36
SOFRA	

SWU02F762 CCP SHORT OIS MS USD 151154 PFXD 4.11647 RFLT SOFRA	0.00% DUSWU02F762
SWU02KEO4 CCP LONG IRS BARC KRW 180336 RFXD 2.75 PFLT 3KSDA	0.00% DUSWU02KEO4
SWU02CLH9 CCP SHORT OIS MS USD 150534 RFLT SOFRA PFXD3.83603	0.00% DUSWU02CLH9
SWPCONLY0 BUY CDS USD 200630 SOUTH KOREA GOVT 1% GS	0.00% DUSWPCONLY0
SWPCDD112 BUY CDS USD 201225 MALAYSIA GOVT AS BP MYC 1% MS	0.00% DUSWPCDD112
MORGAN STANLEY NZD	0.00%
SWPCONLW4 BUY CDS USD 200630 SOUTH KOREA GOVT 1% MS	0.00% DUSWPCONLW4
SWU02DU38 CCP LONG OIS MS EUR 111029 RFXD 1.92272 PFLT ESTRO	0.00% DUSWU02DU38
US 30Y BOND 2512 FUT	0.00% DU00USB25127
SWU02KOG6 CCP LONG IRS MS AUD 180336 RFXD 4.25 PFLT 6BBSW	0.00% DUSWU02KOG6
SWU02KDQ0 CCP SHORT OIS MS USD 151153 PFXD 4.1 RFLT SOFRA	0.00% DUSWU02KDQ0
SWU02CNJ3 CCP LONG OIS MS EUR 111029 RFXD 2.02754 PFLT ESTRO	0.00% DUSWU02CNJ3
CCS0312J3 XCCY USD/JPY 171226 RFLT SOFRA PFLT TONA -41 CITI	0.00% DUCCS0312J35
SWU02J830 CCP SHORT OIS BARC SGD 170935 RFLT SORAD PFXD 2	0.00% DUSWU02J830
SWU02F3E9 IRS BNP CNY 180331 RFXD 1.5 RFLT CNRR7 EUR BUND 2512 FUT	0.00% DUSWU02F3E9
SWU02CL06 CCP SHORT OIS MS USD 280229 RFLT SOFRA PFXD3.85092	0.00% DE000F1ZLHP8
MS CHF CCP	0.00% DUSWU02CL06
3MO EUR EURIBOR 2026	0.00%
SWU025KY8 CCP SHORT OIS MS USD 050634 PFXD 4.08 RLFT SOFRA	0.00% GB00J8WDXS35
SWU020VI2 CCP SHORT OIS MS CAD 010633 RFLT 1CDOR PFXD 3.3	0.00% DUSWU025KY8
SWU02CKS6 CCP SHORT OIS MS USD 280229 RFLT SOFRA PFXD3.86166	0.00% DUSWU020VI2
CAN 5YR BND 2512 FU	0.00% DUSWU02CKS6
SWU02L1T5 CCP SHORT IRS MS USD 171235 PFXD 3.75 RFLT SOFRA	0.00% DU00CGB25120
SWU021E32 CCP SHORT OIS MS CAD 150333 PFXD 3.25 RFLT 1CDOR	0.00% DUSWU02L1T5
SWU02J2I3 CCP LONG OIS MS GBP 180331 RFXD 3.75 PFLT SONIA	0.00% DUSWU021E32
SWU02CXT0 CCP SHORT OIS MS CAD 010633 PFXD 3.18 RFLT 1CDOR	0.00% DUSWU02J2I3
SWU022VR8 CCP SHORT OIS MS CAD 010933 PFXD 3.5 RFLT 1CDOR	0.00% DUSWU02CXT0
SWU01JYH1 CCP LONG IRS MS EUR 210937 RFXD 2.25 PFLT 6EUBO	0.00% DUSWU022VR8
FUTURES MARGIN-CAD	0.00% DUSWU01JYH1
SWU025TK9 CCP LONG OIS MS USD 181226 RFXD 3.75 PFLT SOFRA	-0.01%
AUDNZD MATURING 14/11/2025 (BZL NZ)	-0.01% DUSWU025TK9
SWU02L1X6 CCP LONG IRS MS USD 171255 RFXD 3.75 PFLT SOFRA	-0.01%
SWU021CU4 CCP LONG OIS MS CAD 181229 RFXD 1.9 PFLT 1CDOR	-0.01% DUSWU02L1X6
SWU02L1O6 CCP SHORT IRS MS USD 171230 PFXD 3.75 RFLT SOFRA	-0.01% DUSWU021CU4
SWU02D148 CCP LONG OIS MS JPY 190332 RFXD 1 PFLT TONAR	-0.01% DUSWU02L1O6
SWU02F267 LONG IRS SCB CNY 180331 RFXD 1.5 PFLT CNRR7	-0.01% DUSWU02D148
	-0.01% DUSWU02F267

FUTURES MARGIN - AUD	-0.01%
SWU01NRY3 CCP SHORT IRS MS EUR 150333 PFXD 3% RFLT 6EUBO	-0.01% DUSWU01NRY3
EUR OAT 2512 FUT	-0.01% DE000F1ZLHU8
SWU02EL10 CCP LONG OIS MS JPY 170935 RFXD 1.25 PFLT TONAR	-0.01% DUSWU02EL10
AUDNZD MATURING 14/10/2025 (BZL NZ)	-0.01%
SWU02AHF2 CCP LONG OIS MS JPY 190335 RFXD 1 PFLT TONAR	-0.01% DUSWU02AHF2
SWU021CX8 CCP LONG OIS MS CAD 170630 RFXD 1.5 PFLT 1CDOR	-0.01% DUSWU021CX8
SWU020E18 CCP LONG OIS MS GBP 170627 RFXD 3 PFLT SONIO	-0.01% DUSWU020E18
PEN BNP PARIBAS	-0.01%
US ULTRA BOND 2512 F	-0.01% DU00USU25127
SWU02J2E2 CCP LONG IRS MS AUD 180331 RFXD 3.5 PFLT 6BBSW	-0.01% DUSWU02J2E2
SWU02GM22 CCP SHORT OIS MS USD 270927 PFXD 3.472607 RFLTsoFR	-0.02% DUSWU02GM22
FUTURES MARGIN-JPY	-0.02%
SWU022IB8 CCP LONG OIS MS JPY 180934 RFXD 1 PFLT TONAR	-0.02% DUSWU022IB8
SWU01E2C8 CCP LONG OIS MS JPY 170331 RFXD 0 PFLT TONAR	-0.02% DUSWU01E2C8
SWU02IAI6 CCP LONG IRS MS EUR 270550 RFXD 0.451 PFLT 6EUBO	-0.02% DUSWU02IAI6
SWAP MATURING 25/03/2028 (CBAN90)	-0.02%
CBA NZD MARGIN ACCOUNT	-0.03%
UNITEDHEALTH GROUP INC 311025 4.08 REPO	-0.04% DU0RE25O3117
MORGAN STANLEY EUR	-0.04%
SWAP MATURING 23/03/2028 (WPAC40)	-0.04%
SWU021I12 CCP LONG OIS MS JPY 190644 RFXD 1 PFLT TONAR	-0.05% DUSWU021I12
SWAP MATURING 20/03/2028 (NBNZ40)	-0.05%
SWU02CL22 CCP SHORT IRS MS USD 150534 RFLT SOFRAPFXD3.846818	-0.06% DUSWU02CL22
NZDUSD MATURING 17/10/2025 (MFS)	-0.06%
MORGAN STANLEY USD	-0.06%
NET CURRENT ASSETS	-0.08%
CREDITORS	-0.08%
USD BNP PARIBAS	-0.19%
UNITED STATES TREASURY 031025 4.36 REPO	-0.19% DU0RE25O0311
UNITED STATES TREASURY 091025 4.27 REPO	-0.68% DU0RE25O0923
OUTSTANDING SETTLEMENTS	-6.15%