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|-------------------------------------------------------|-----------------------------|----------------------|----------|
| Offer name                                            | AMOVA NZ INVESTMENT SCHEME  | Offer number         | OFR10608 |
| Fund name                                             | Amova Balanced Fund         | Fund number          | FND9378  |
| Period disclosure applies [dd/mm/yyyy]                | 30/09/2025                  |                      |          |
| <b>Asset name</b>                                     | <b>% of fund net assets</b> | <b>Security code</b> |          |
| Buy Nzd:Sell Usd 23/10/2025                           | 16.04%                      | NZDUSD25296B         |          |
| Buy Nzd:Sell Usd 09/10/2025                           | 15.36%                      | NZDUSD25282B         |          |
| Jpm Global Select Equity X Acc Usd                    | 12.97%                      | LU0085144706         |          |
| Life Cycle Concentrated Global Share Fund Class Z     | 11.13%                      | DU0LCCGSHFZ1         |          |
| Buy Usd:Sell Eur 08/12/2025                           | 5.02%                       | USDEUR25342B         |          |
| Buy Nzd:Sell Eur 09/10/2025                           | 2.53%                       | NZDEUR25282B         |          |
| Infratil Limited                                      | 1.87%                       | NZIFTE0003S3         |          |
| Fisher & Paykel Healthcare                            | 1.32%                       | NZFAPE0001S2         |          |
| Contact Energy Limited                                | 1.30%                       | NZCENE0001S6         |          |
| Japan Treasury Disc Bill 151225 0.00 Gb               | 1.25%                       | JP1743311R95         |          |
| Buy Usd:Sell Jpy 15/12/2025                           | 1.24%                       | USDJPY25349B         |          |
| Kiwi Property Group Limited                           | 1.18%                       | NZKPG0001S9          |          |
| Goodman Property Trust                                | 1.15%                       | NZCPTE0001S9         |          |
| NEXTDEC Ltd                                           | 1.11%                       | AU000000NXT8         |          |
| Spark New Zealand Ltd                                 | 1.10%                       | NZTELE0001S4         |          |
| Meridian Energy Ltd NPV                               | 1.08%                       | NZMELE0002S7         |          |
| Buy Nzd:Sell Gbp 09/10/2025                           | 1.08%                       | NZDGBP25282B         |          |
| Precinct Properties New Zealand Limited               | 1.05%                       | NZAPTE0001S3         |          |
| Summerset Group Holdings Ltd                          | 1.02%                       | NZSUME0001S0         |          |
| Applovin Corp                                         | 0.99%                       | US03831W1080         |          |
| NZ Government 150541 1.75 GB                          | 0.96%                       | NZGOVDT541C9         |          |
| NZ Government 2.75% 15/04/2037                        | 0.90%                       | NZGOVDT437C0         |          |
| NZ Government 150534 4.25 Gb                          | 0.89%                       | NZGOVDT534C4         |          |
| Buy Nzd:Sell Jpy 09/10/2025                           | 0.88%                       | NZDJPY25282B         |          |
| Auckland International Airport Ltd                    | 0.79%                       | NZAIAE0002S6         |          |
| Worley Limited                                        | 0.79%                       | AU000000WOR2         |          |
| Buy Usd:Sell Jpy 26/11/2025                           | 0.77%                       | USDJPY25330B         |          |
| Microsoft Corp                                        | 0.73%                       | US5949181045         |          |
| Ryman Healthcare Ltd                                  | 0.72%                       | NZRYME0001S4         |          |
| Nvidia Corp                                           | 0.71%                       | US670666G1040        |          |
| Argosy Property Limited                               | 0.71%                       | NZARGE0010S7         |          |
| Treasury Certificates 131125 0.00 Gb                  | 0.70%                       | BE0312803753         |          |
| Mainfreight Limited                                   | 0.69%                       | NZMFTE0001S9         |          |
| Amazon Com Inc                                        | 0.68%                       | US0231351067         |          |
| Vital Healthcare Property Trust                       | 0.66%                       | NZCHPE0001S4         |          |
| Sky Network Television Ltd                            | 0.59%                       | NZSKTE0001S6         |          |
| Stride Stapled Grp Npv Units                          | 0.55%                       | NZSPGE0001S2         |          |
| French Discount T-Bill 101225 0.00 Gb                 | 0.53%                       | FR0129132678         |          |
| Property For Industry Ltd                             | 0.53%                       | NZPFIE0001S5         |          |
| Buy Nzd:Sell Aud 20/05/2026                           | 0.52%                       | NZDAUD26140B         |          |
| Buy Usd:Sell Jpy 27/10/2025                           | 0.50%                       | USDJPY25300B         |          |
| Japan Treasury Disc Bill 271025 0.00 Gb               | 0.49%                       | JP1743211R70         |          |
| New Zealand Government 150535 4.50 Gb                 | 0.49%                       | NZGOVDT535C1         |          |
| Ingenia Communities Group                             | 0.48%                       | AU000000INA9         |          |
| Waypoint REIT Fully Paid Ord Units Stapled Securities | 0.47%                       | AU00000088064        |          |
| Aristocrat Leisure Ltd                                | 0.46%                       | AU000000ALL7         |          |
| Federal National Mortgage Association 151043 0.0 Tba  | 0.46%                       | US01F0226A83         |          |
| Housing NZ 1.534% 10/09/2035                          | 0.45%                       | NZHNZD0935L6         |          |
| Buy Usd:Sell Nzd 23/10/2025                           | 0.45%                       | USDNZD25296B         |          |
| NZ Government Bond 2% 15/05/2032                      | 0.42%                       | NZGOVDT532C8         |          |
| Outstanding Settlement Receipts - USD                 | 0.42%                       | OSRECUSD             |          |
| Rabo 5.31% 05/04/2029                                 | 0.41%                       | NZRABDT023C5         |          |
| French Discount T Bill 151025 0.00 Gb                 | 0.41%                       | FR0129132637         |          |
| Resmed Inc                                            | 0.41%                       | AU000000RMD6         |          |

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| New Zealand Local Government Funding Agency 4.5%<br>15/05/2030 | 0.40% NZLGFD020C7   |
| Christchurch City Hldgs 210532 4.82 Gb                         | 0.39% NZCCHDT912C8  |
| Saab Ord Shs Class B                                           | 0.39% SE0021921269  |
| French Discount T-Bill 261125 0.00 Gb                          | 0.38% FR0129132660  |
| The A2 Milk Company Limited                                    | 0.38% NZATME0002S8  |
| Taiwan Semicon Manufacturing Co Ltd                            | 0.38% TW0002330008  |
| New Zealand Government 150531 1.50 Gb                          | 0.37% NZGOVDT531C0  |
| Federal National Mortgage Association 151043 0.00 Tba          | 0.37% US01F0526A56  |
| EBOS Group Limited                                             | 0.36% NZEBOE0001S6  |
| 3I Group Plc                                                   | 0.35% GB00B1YW4409  |
| Rolls Royce Ord                                                | 0.34% GB00B63H8491  |
| Sea Ltd                                                        | 0.34% US81141R1005  |
| Dunedin City Treasury 101033 4.966 Lb                          | 0.34% NZDCTDT295C3  |
| Meta Platforms Inc                                             | 0.34% US30303M1027  |
| Buy Nzd:Sell Aud 22/10/2025                                    | 0.34% NZDAUD25295B  |
| Tencent Hldgs Limited                                          | 0.34% KYG875721634  |
| Siemens Energy Ag                                              | 0.34% DE000ENER6Y0  |
| Linde Plc                                                      | 0.33% IE000S9YS762  |
| NZD BNP Paribas A/C                                            | 0.33% NZDBNPP       |
| Robinhood Markets Inc                                          | 0.32% US7707001027  |
| Fnma 30Yr Conventional 151046 0.0 Tba                          | 0.32% US01F0606A83  |
| NZ Local Govt Funding Agency 150437 2.00 GB                    | 0.32% NZLGFD016C5   |
| SkyCity Entertainment Group Limited                            | 0.32% NZSKCE0001S2  |
| Bank Of New Zealand 191129 4.889 Cb                            | 0.31% NZBNZDT406C7  |
| Buy Usd:Sell Cny 05/12/2025                                    | 0.31% USDCNY25339B  |
| USD BNP Paribas A/C                                            | 0.30% USDBNPP       |
| Auckland Council 170639 5.745 Cb                               | 0.30% NZAKCDT614C7  |
| Kiwibank Ltd 191028 6.254 Gb                                   | 0.28% NZKIWD1028L0  |
| Westpac New Zealand Ltd 160932 6.19 Cb                         | 0.27% NZWNZD01T2L9  |
| Japan 5 Year Issue 201229 1.10 Gb                              | 0.27% JP1051771R39  |
| Broadcom Corp Com                                              | 0.27% US11135F1012  |
| Westpac New Zealand Ltd 240929 4.34 Cb                         | 0.27% NZWNZD0929L8  |
| Asbbnk 4.1% 02/09/30                                           | 0.27% NZABBDG007C1  |
| Outstanding Settlement Receipts - EUR                          | 0.26% USMSCOLL      |
| Buy Usd:Sell Nzd 09/10/2025                                    | 0.25% USDNZD25282B  |
| Bae Systems Plc                                                | 0.25% GB0002634946  |
| Future Margins-USD                                             | 0.25% FUTMUSD       |
| Anz Bank New Zealand 200230 4.63 Cb                            | 0.25% NZANBDT026C2  |
| Nintendo Co Ltd Jp50                                           | 0.25% JP3756600007  |
| Buy Usd:Sell Aud 10/11/2025                                    | 0.24% USDAUD25314B  |
| Christchurch City Hldgs 151031 4.95 Gb                         | 0.24% NZCCHDT908C6  |
| Netflix Inc                                                    | 0.24% US64110L1061  |
| NZLGFA 3% 15/05/2035                                           | 0.24% NZLGFD019C9   |
| BNP USD Coll Acct                                              | 0.24% USBPCOLL      |
| Watercare Service Ltd 300930 3.847 Cb                          | 0.24% NZWSLDT003C8  |
| Chorus Limited                                                 | 0.23% NZCNUOE0001S2 |
| Westpac New Zealand Ltd 140234 6.73 Cb                         | 0.22% NZWNZD02T2L8  |
| Kiwi Property Group Limited                                    | 0.22% NZKPGE0001S9  |
| Housing NZ 3.42% 18/10/2028                                    | 0.22% NZHNZD0628L7  |
| Oracle Corp                                                    | 0.22% US68389X1054  |
| Western Digital Corp                                           | 0.21% US9581021055  |
| Chorus Ltd 4.35% 06/12/2028                                    | 0.21% NZCNUDT003C6  |
| BNP Paribas Nominees                                           | 0.21% AUDCUST       |
| Investore Property Ltd                                         | 0.21% NZIPLE0001S3  |
| Uber Technologies Inc                                          | 0.21% US90353T1007  |
| Intesa Sanpaolo Spa                                            | 0.21% IT0000072618  |
| Industrial And Commercial Bank Of China New 090429 5.784<br>Gb | 0.21% NZICBDT012C7  |
| Sony Corp Y50                                                  | 0.21% JP3435000009  |
| Kiwibank Ltd 111229 4.746 Cb                                   | 0.21% NZKIWD1229L4  |
| Udc Endeavour Auto Abs Trust Ser 2025 1 Class A 201037 Frm     | 0.20% NZUDCE1001R4  |
| Christchurch International Airport 150431 5.44 Cb              | 0.20% NZCHCDT006C9  |

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| Government National Mortgage Association 2 151043 0.00 | 0.20% US21H0426A28 |
| Tba                                                    |                    |
| Coca-Cola Europacific Partners                         | 0.20% GB00BDCPN049 |
| Arthur J Gallagher Co                                  | 0.20% US3635761097 |
| Heidelbergcement Ag                                    | 0.20% DE0006047004 |
| Visa Inc - A                                           | 0.20% US92826C8394 |
| Treasury Certificates 111225 0.00 Gb                   | 0.20% BE0312807796 |
| Mckesson Corp                                          | 0.20% US58155Q1031 |
| HDFC Bank Ltd                                          | 0.19% US40415F1012 |
| NZ Local Govt Fund Agency 140532 4.50 Gb               | 0.19% NZLGFD021C5  |
| Fletcher Building Ltd                                  | 0.19% NZFBUE0001S0 |
| Compass Group Ord GBP0 1105                            | 0.19% GB00BD6K4575 |
| Corning Inc                                            | 0.19% US2193501051 |
| Gen Elec Co Com Post Rev Split                         | 0.19% US3696043013 |
| Government National Mortgage Association 2 011053 5.50 | 0.18% US21H0526A19 |
| Tba                                                    |                    |
| Westpac New Zealand 060726 Frn                         | 0.18% NZWNZD0726L8 |
| Trip Com Group Ltd                                     | 0.17% KYG9066F1019 |
| Auckland International Airport 041231 5.452 Cb         | 0.17% AU3CB0310183 |
| Kiwibank Ltd 130628 Frn                                | 0.17% NZKIWD0628L8 |
| Mercury NZ Limited                                     | 0.17% NZMRPE0001S2 |
| Amphenol Corp Cl A                                     | 0.17% US0320951017 |
| L'oreal                                                | 0.17% FR0000120321 |
| Insurance Australia Group Ltd 150628 5.32 Cb           | 0.17% NZIAGDT004C1 |
| Dbx Group Holdings Ltd                                 | 0.17% SG1L01001701 |
| Booking Hldgs Inc Com Usd0.008                         | 0.17% US09857L1089 |
| Toyota Fin New Zealand 230429 5.697 Cb                 | 0.17% NZTFSDT873C7 |
| Corteva Inc                                            | 0.17% US22052L1044 |
| Mastercard Inc - Class A                               | 0.17% US57636Q1040 |
| Westpac NZ 1.439% 02/24/26                             | 0.17% NZWNZD0226L9 |
| Rakuten Bank Ord                                       | 0.16% JP3967220009 |
| Icici Bank Spon Adr                                    | 0.16% US45104G1040 |
| Bio Techne Corp Com USD0.01                            | 0.16% US09073M1045 |
| China Government Bond 150535 1.65 Gb                   | 0.16% CND100098JS4 |
| Kiwibank Ltd 191027 5.737 Gb                           | 0.16% NZKIWD1027L2 |
| Export Development Canada 180129 2.625 Gb              | 0.16% XS2748850687 |
| NZ Government Bond 3% 20/04/2029                       | 0.16% NZGOVDT429C7 |
| Intercontinental Exchange Inc                          | 0.16% US45866F1049 |
| Kiwibank Ltd 120533 6.40 Cb                            | 0.15% NZKIWD01T2L3 |
| Danaher Corp                                           | 0.15% US2358511028 |
| New Zealand Government 150530 4.50 Gb                  | 0.15% NZGOVDT530C2 |
| Rabobank Nederlandnz 190628 Frn                        | 0.15% NZRABDT024C3 |
| Siemens Healthineers Ag                                | 0.15% DE000SHL1006 |
| Asb Bank Limited 181027 Frn                            | 0.15% NZABBDT045C6 |
| Bank Of New Zealand 010928 0.00 Cb                     | 0.15% NZBNZDT403C4 |
| Lpl Financial Holdings Inc                             | 0.14% US50212V1008 |
| Kfw 101028 3.125 Gb                                    | 0.14% DE000A351MT2 |
| Genpact Ltd                                            | 0.14% BMG3922B1072 |
| ANZ Bank New Zealand 170931 2.999 Cb                   | 0.14% NZANBDT024C7 |
| Elevance Health                                        | 0.14% US0367521038 |
| Mufg Bank Ltd Auckland Branch 241126 Frn               | 0.13% NZMUFDT004C2 |
| Transdigm Group Inc                                    | 0.13% US8936411003 |
| Encompass Health Corp Com USD                          | 0.13% US29261A1007 |
| Astrazeneca Plc                                        | 0.13% GB0009895292 |
| Toyota Fin New Zealand 230530 4.54 Cb                  | 0.13% NZTFSDT913C1 |
| Italy Republic Of Government 010826 0.00 Gb            | 0.13% IT0005454241 |
| Hitachi                                                | 0.13% JP3788600009 |
| Federal National Mortgage Association 151046 0.00 Tba  | 0.13% US01F0426A65 |
| Adyen Nv                                               | 0.13% NL0012969182 |
| Buy Jpy:Sell Nzd 09/10/2025                            | 0.13% JPYNZD25282B |
| Cencora Inc Com                                        | 0.13% US03073E1055 |
| European Union 041229 1.625 Cb                         | 0.12% EU000A3K7MW2 |
| Powerco Ltd 070330 6.397 Cb                            | 0.12% NZPWCDT011C5 |
| Godaddy Inc                                            | 0.12% US3802371076 |

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| Japan Government Of 200335 1.40 Gb                       | 0.12% JP1103781R44 |
| Amadeus It Hldgs                                         | 0.12% ES0109067019 |
| Buy Usd:Sell Gbp 14/11/2025                              | 0.12% USDGBP25318B |
| Vertex Pharmaceuticals Inc                               | 0.12% US92532F1003 |
| Ferrari Nv Com Eur 0.01                                  | 0.12% NL0011585146 |
| Waste Connections Com Npv                                | 0.12% CA94106B1013 |
| Curtiss-Wright Corp                                      | 0.12% US2315611010 |
| Toast Inc                                                | 0.12% US8887871080 |
| Auckland International Airport Ltd 151130 5.45 Cb        | 0.12% NZAIAD0280L5 |
| Boa Usd Ccp                                              | 0.12% USDBACCP     |
| Federal National Mortgage Association 151043 0.00 Tba    | 0.11% US01F0306A11 |
| Japan Government 200942 1.10 Gb                          | 0.11% JP1201821NA5 |
| Unitedhealth Group Inc Com Stk Us0.01                    | 0.11% US91324P1021 |
| First Citizens Bcshs - Cl A                              | 0.11% US31946M1036 |
| Japan Government Of 200344 1.60 Gb                       | 0.11% JP1201881Q46 |
| NZD BNP Paribas A/C                                      | 0.11% NZDBNPP      |
| Kommunalbanken AS 1.25% 02/07/2030                       | 0.11% NZKBNDT012C0 |
| New Zealand Tax Trading Co 131025 Rcd                    | 0.11% DU0ND25O13A3 |
| Italy Republic Of Govt 010332 1.65 Gb                    | 0.11% IT0005094088 |
| Reinsurance Group Of America                             | 0.11% US7593516047 |
| Air New Zealand Ltd Sydney Branch 250529 6.50 Cb         | 0.11% AU3CB0289213 |
| Southland Building Society 180327 4.32 Cb                | 0.11% NZSBBDT297C3 |
| Ryan Specialty Holdings Ord Shs Class A                  | 0.11% US78351F1075 |
| Asb Bank Limited 181027 Frn                              | 0.11% NZABBDT045C6 |
| TR Group Ltd 051026 3.532 Cb                             | 0.11% NZTRGD1026L9 |
| NZD BNP Paribas A/C                                      | 0.11% NZDBNPP      |
| Government National Mortgage Association 011054 0.00 Tba | 0.11% US21H0606A46 |
| Scales Corp Ltd                                          | 0.11% NZSCLE0002S8 |
| Synopsys Inc                                             | 0.10% US8716071076 |
| Rabobank Nederla 160326 Frn                              | 0.10% NZRABDT020C1 |
| Illumina Inc                                             | 0.10% US4523271090 |
| Haleon Plc                                               | 0.10% GB00BMX86B70 |
| Federal National Mortgage Association 151043 0.0 Tba     | 0.10% US01F0506A92 |
| China Construction Bank Nz Ltd 090226 Frn                | 0.10% NZCCBDT014C9 |
| NZ Government 3.5% 14/04/2033                            | 0.10% NZGOVDT433C9 |
| Tr Group Ltd 111028 7.202 Cb                             | 0.10% NZTRGD1028L5 |
| ASB Bank Ltd 040526 1.646 Cb                             | 0.10% NZABBDG005C5 |
| China Construction Bank Nz Ltd 090226 Frn                | 0.10% NZCCBDT014C9 |
| European Union 041234 3.00 Gb                            | 0.10% EU000A3K4ES4 |
| Rabobank New Zealand Ltd 010526 Rcd                      | 0.10% NZF05DT408C2 |
| Bank Of New Zealand 250528 5.536 Cb                      | 0.10% NZBNZDT402C6 |
| Bank Of New Zealand 231126 Frn                           | 0.10% NZBNZDT404C2 |
| Auckland Council 260628 Frn                              | 0.10% NZAKCDT644C4 |
| Federal National Mortgage Association 151043 0.00 Tba    | 0.10% US01F0326A74 |
| Ge Vernova Llc Com Usd0.01 Wi Temp                       | 0.10% US36828A1016 |
| Toyota Fin New Zealand 300931 4.84 Cb                    | 0.09% NZTFSDT892C7 |
| Centuria Industrial REIT Paid                            | 0.09% AU000000CIP0 |
| Stride Stapled Grp Npv Units                             | 0.09% NZSPGE0001S2 |
| Samsonite Intl Sa Usd0.01                                | 0.09% LU0633102719 |
| Oracle Corp 260930 4.45 Cb                               | 0.09% US68389XDH52 |
| Auckland Council 280950 2.95 Cb                          | 0.09% NZAKCDT520C6 |
| Dunedin City Treasury 170728 Frn                         | 0.09% NZDCTDT318C3 |
| Auckcn Nfix3fra + 53 04/10/2027                          | 0.09% NZAKCDT620C4 |
| Novo Nordisk Ord Shs Class B                             | 0.09% DK0062498333 |
| Oakc 202315Ra A 200738 Abs                               | 0.09% US67121NAC65 |
| Progressive Corp                                         | 0.08% US7433151039 |
| Dunedin City Treasury 271128 3.22 Cb                     | 0.08% NZDCTDT211C0 |
| Ingenia Communities Group                                | 0.08% AU000000INA9 |
| China Construction Bank Nz Ltd 021126 Frn                | 0.08% NZCCBDT015C6 |
| Asb Bank Ltd 220126 4.10 Td                              | 0.08% DU0TZ26122A7 |
| France Republic Of Government 250545 3.25 Gb             | 0.08% FR0011461037 |
| Bank Of New Zealand Cash at Call                         | 0.08% NZDBNZ11     |

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| Industrial And Commercial Bank Of China Ltd 210826 3.90 Td | 0.08% DU0TZ26821A4 |
| Sbs Bank 100430 4.98 Cb                                    | 0.08% NZSBBDT424C3 |
| Bank Of America Corp 150929 5.819 Cb                       | 0.08% US06051GLS65 |
| United States Treasury 021025 0.00 Gb                      | 0.08% US912797MS31 |
| Kiwibank Ltd 111230 2.36 Cb                                | 0.08% NZKIWD1230L2 |
| Masimo Corp                                                | 0.08% US5747951003 |
| Dunedin City Treasury 3.98% 15/04/2026                     | 0.08% NZDCTDT109C6 |
| Income Due - NZD                                           | 0.08% INCDUNZD     |
| Meridian Energy Limited 110332 4.55 Cb                     | 0.08% NZMELDT122C4 |
| Palomar Holdings Inc                                       | 0.08% US69753M1053 |
| Dunedin City Treasury 080727 Frn                           | 0.07% NZDCTDT287C0 |
| NZD BNP Paribas A/C                                        | 0.07% NZDBNPP      |
| Port Of Tauranga Ltd                                       | 0.07% NZPOTE0003S0 |
| Worley Limited                                             | 0.07% AU000000WOR2 |
| NZ Local Govt Funding Agency 150531 2.25 Cb                | 0.07% NZLGFDT017C3 |
| GMT Bond Issuer Ltd 201227 3.656 Cb                        | 0.07% NZGMBDT008C5 |
| Government National Mortgage Association 2 151043 0.00     | 0.07% US21H0306A72 |
| Tba                                                        |                    |
| Kiwibank Ltd 020427 4.885 Cb                               | 0.07% AU3CB0308112 |
| Waypoint REIT Fully Paid Ord Units Stapled Securities      | 0.07% AU0000088064 |
| Motor Trade Finances Ltd Se N24 Cl A 150931 Frn            | 0.07% NZNAVTRAT012 |
| China Government Bond 250455 1.88 Gb                       | 0.07% CND1000967K0 |
| Spain Kingdom Of Government 300739 3.90 Cb                 | 0.07% ES0000012L60 |
| Contact Energy Ltd 211130 6.398 Cb                         | 0.06% AU3CB0303576 |
| China People's Republic Of Government 250445 1.98 Gb       | 0.06% CND1000967J2 |
| Anz Bank New Zealand Ltd 160228 5.22 Cb                    | 0.06% NZANBDT025C4 |
| Bank Of China                                              | 0.06% NZDBOC11     |
| Buoni Poliennali Del Tes 010730 2.95 Gb                    | 0.06% IT0005637399 |
| Mars Inc 010335 5.20 Cb                                    | 0.06% US571676BA26 |
| Auckland International Airport Ltd 021129 6.22 Cb          | 0.06% NZAIAD0270L6 |
| Ryman Healthcare Ltd                                       | 0.06% NZRYME0001S4 |
| Freightways Limited                                        | 0.06% NZFREE0001S0 |
| NZ Local Govt Funding Agency 3.50% 14/04/2033              | 0.06% NZLGFDT009C0 |
| Southland Building Society 070329 6.14 Cb                  | 0.06% NZSBBDT370C8 |
| Kiwi Property Group Ltd 190728 2.85 Cb                     | 0.06% NZKPGD0050L3 |
| Gmt Bond Issuer Ltd 140427 4.74 Cb                         | 0.06% NZGMBDT009C3 |
| Drslf 202297A D1r 201038 Abs                               | 0.06% US26248XAU81 |
| Industrial And Commercial Bank Of China Ltd 180626 3.80 Td | 0.06% DU0TZ26618A4 |
| Asb Bank Ltd 101025 4.87 Td                                | 0.06% DU0TZ25010A9 |
| Channel Infrastructure NZ Limited                          | 0.06% NZNZRE0001S9 |
| Fonterra Cooperative Grp 190532 5.236 Cb                   | 0.06% AU3CB0321735 |
| Bank Series 19 Bn24 Class A3 171162 Abs                    | 0.06% US06540VBB09 |
| Goodman Group                                              | 0.06% AU000000GMG2 |
| Kiwi Bank 280526 3.55 Td                                   | 0.06% DU0TZ26528A5 |
| Asb Bank Ltd 280526 3.55 Td                                | 0.06% DU0TZ26528B3 |
| Rocc 2024Cntr A 131141 Abs                                 | 0.06% US74970WAA80 |
| Anz Bank Wellington 270226 3.30 Td                         | 0.06% DU0TZ26227A4 |
| Anz Bank Newzealand Ltd 291025 Rcd                         | 0.05% NZF02DT653C6 |
| Westpac New Zealand Ltd 271125 Rcd                         | 0.05% NZF08DT992C2 |
| Inland Revenue Deposit 281125 Rcd                          | 0.05% DU0IR25N28D7 |
| Anz Bank Newzealand Ltd 270526 Rcd                         | 0.05% NZF02DT634C6 |
| Fnma 30Yr Conventional 121053 6.5 Tba                      | 0.05% US01F0626A48 |
| Toyota Fin New Zealand 300927 Frn                          | 0.05% NZTFSDT891C9 |
| Bfld 20255Mw A 101042 Abs                                  | 0.05% US088921AA90 |
| Cfip Clo 2021-1 Ltd Series 21 1A Class A 200135 Abs        | 0.05% US12529QAC33 |
| Pipk 20219A A1r 271038 Abs                                 | 0.05% US72134AAN54 |
| Brypk 202319A A1r 150438 Abs                               | 0.05% US11765AAQ22 |
| Gentrack Group Ltd                                         | 0.05% NZGTKE0002S9 |
| Christchurch City Hldgs 151027 Frn                         | 0.05% NZCCHDT907C8 |
| Mexico United Mexican States Government 231134 7.75 Gb     | 0.05% MX0MGO0000U2 |

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| Barclays Dryrock Issuance Trust Ser 23 2 Cl A 150828 Abs     | 0.05% US06742LBB80 |
| Bbcms 20255C34 A3 150558 Abs                                 | 0.05% US07337BAC81 |
| Japan Government 200952 1.40 Gb                              | 0.05% JP1300761NA3 |
| Outstanding Settlement Receipts - NZD                        | 0.05% OSRECNZD     |
| Buy Usd:Sell Mxn 14/11/2025                                  | 0.05% USDMXN25318B |
| Buy Aud:Sell Usd 02/10/2025                                  | 0.05% AUDUSD25275B |
| Acpl 20252 A 170933 Abs                                      | 0.05% AU3FN0100566 |
| Bank Of China New Zealand Limited 150526 Frn                 | 0.05% NZBOCDT004C6 |
| Buy Usd:Sell Idr 26/11/2025                                  | 0.05% USDIDR25330B |
| Hgmt 2025Hglr A 050245 Abs                                   | 0.05% US44216XAA37 |
| Versus Securitization Trust Sr 21 8 Cl A2 251166 Abs         | 0.05% US92538GAB86 |
| Auckland International Airport 161133 6.482 Cb               | 0.05% AU3CB0304350 |
| Toyota Finance New Zealand Ltd 061227 5.75 Cb                | 0.05% NZTFSDT821C6 |
| Eagle Funding 170830 Frn                                     | 0.05% USL2660VAA37 |
| Talnt 20251A A 250538 Abs                                    | 0.05% US891950AA59 |
| Trtn 20251 A1au 120357 Abs                                   | 0.05% AU3FN0095535 |
| Hyundai Capital America 230628 4.90 Cb                       | 0.05% US44891ADV61 |
| European Investment Bank 160628 1.875 Bb                     | 0.05% NZEIBDT006C7 |
| Japan Government 200632 0.20 Gb                              | 0.05% JP1103671N74 |
| Amxca 2025 3 A 150432 Abs                                    | 0.05% US02582JKR04 |
| Port Of Tauranga Ltd 241128 3.552 Cb                         | 0.05% NZPOTD1128L1 |
| Wfcit 2025A1 A 150530 Abs                                    | 0.05% US92970QAJ40 |
| Summerset Group Holdings Ltd                                 | 0.05% NZSUME0001S0 |
| Fpit 20241 A 150731 Abs                                      | 0.05% NZFP11001R7  |
| Kiwi Property Group 190630 5.35 Cb                           | 0.05% NZKPGD0070L1 |
| Dunedin City Treasury 161126 0.676 Cb                        | 0.05% NZDCTDT191C4 |
| Durst 2025151 B 100842 Abs                                   | 0.05% US266895AC50 |
| Bank5 20255Yr16 As 150863 Abs                                | 0.04% US065934BF71 |
| United Kingdom Of Great Britain And Northern 310753 1.50 Gb  | 0.04% GB00BM8Z2V59 |
| Unicredit Spa 220931 Frn                                     | 0.04% IT0005669715 |
| Industrial And Commercial Bank Of China Ltd 050826 3.75 Td   | 0.04% DU0TZ26805A7 |
| Industrial And Commercial Bank Of China Ltd 110826 3.85 Td   | 0.04% DU0TZ26811B3 |
| Bmo 2025C11 A5 150258 Abs                                    | 0.04% US05613XAC92 |
| Bmo 20255C10 A3 150558 Abs                                   | 0.04% US05615BAC54 |
| Jpmmt 2025Dsc1 A1 250965 Abs                                 | 0.04% US46593TAA07 |
| Italy Republic Of Government 010338 3.25 Gb                  | 0.04% IT0005496770 |
| Investore Property Ltd                                       | 0.04% NZIPLE0001S3 |
| Kiwibank Ltd 211125 4.45 Td                                  | 0.04% DU0TZ25N21A8 |
| Fmcc Fncl 010553 4.50 Mbs Pool No Sd7563                     | 0.04% US3132DVML61 |
| Bank Of China 260326 4.45 Td                                 | 0.04% DU0TZ26326A4 |
| Federal National Mortgage Association 141050 2.00 Tba        | 0.04% US01F0206A20 |
| Bank Of China 150126 4.50 Td                                 | 0.04% DU0TZ26115B9 |
| Bank Of China 130226 4.48 Td                                 | 0.04% DU0TZ26213A4 |
| Bank Of China 150426 4.45 Td                                 | 0.04% DU0TZ26415A5 |
| Mufg Bank Ltd Auckland 250326 3.81 Td                        | 0.04% DU0TZ26325A6 |
| Irv 2025200P A 140347 Abs                                    | 0.04% US45006HAA95 |
| Anz Bank Wellington 241125 3.57 Td                           | 0.04% DU0TZ25N24C8 |
| Anz Bank New Zealand Ltd 191225 3.57 Td                      | 0.04% DU0TZ25D19A3 |
| Anz Bank Wellington 031125 3.52 Td                           | 0.04% DU0TZ25N03D0 |
| Resi 20251 A 140956 Abs                                      | 0.04% AU3FN0097960 |
| Kiwibank Ltd 270826 3.35 Td                                  | 0.04% DU0TZ26827A1 |
| Fmacb 20251 A1 260457 Abs                                    | 0.04% AU3FN0098257 |
| New Zealand Local Government Funding Agency 150426 1.50 Gb   | 0.04% NZLGFDT014C0 |
| BNZ 1.884% 08/06/2026                                        | 0.04% NZBNZDT397C8 |
| Jpmorgan Chase Comm Mort Sec Ser 2019 05b Class A 070639 Abs | 0.04% US46651EAA29 |
| Asb Bank Ltd 190326 Rcd                                      | 0.04% NZF04DT852C2 |
| Vista Group International Ltd                                | 0.04% NZVGLE0003S1 |
| P11 2025P11 A 120842 Abs                                     | 0.04% US69382VAA26 |
| Bank Sr 2024 Bnk48 Cl A5 150934 Abs                          | 0.04% US06541GAH02 |

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| Oimps 20251 A1l 101056 Abs                                  | 0.04% AU3FN0095428 |
| Italy Republic Of Government 010426 0.00 Gb                 | 0.04% IT0005437147 |
| Jp Morgan Chase And Co 220430 5.581 Cb                      | 0.04% US46647PEG72 |
| Dclo 20211A A1r 151037 Abs                                  | 0.04% US25255DAL47 |
| Serko Ltd                                                   | 0.04% NZSKOE0001S7 |
| Tpg 2024Wlsc A 151129 Abs                                   | 0.04% US872973AA03 |
| Housing NZ 051026 2.247 GB                                  | 0.04% NZHNZD0001L7 |
| Buy Usd:Sell Sgd 13/11/2025                                 | 0.04% USDSGD25317B |
| Bravo 2025Nqm4 A1 250565 Abs                                | 0.04% US10570QAE17 |
| Bbcms 2025C35 A5 150758 Abs                                 | 0.04% US07337DAC48 |
| Cx003205 Ccp Sell Cdx Usd 201229 Cdx.Na.Ig.43.V1 1% Baa     | 0.04% DU0CX0032057 |
| Hwkpk 2023 1A Ar 200137 Abs                                 | 0.04% US417403AN28 |
| Spain Kingdom Of Government 311032 2.55 Gb                  | 0.04% ES0000012K61 |
| Gmt Bond Issuer Ltd 081029 5.01 Cb                          | 0.04% NZGMBDT010C1 |
| Federal National Mortgage 1M2 250145 Abs                    | 0.04% US20755JAC71 |
| Neuberger Berman Clo Ltd Series 22 47A Class A 140435 Abs   | 0.04% US64135DAA37 |
| Buy Usd:Sell Cad 09/12/2025                                 | 0.04% USDCAD25343B |
| Barclays Commercial Mortgage Sr 24 C30 Cl A5 151157 Abs     | 0.04% US05493YAE86 |
| Bstn 20251C A 150644 Abs                                    | 0.04% US05615EAA38 |
| Transpower New Zealand 300630 5.233 Cb                      | 0.04% AU3CB0300655 |
| Neub 202247A Ar 160435 Abs                                  | 0.04% US64135DAJ46 |
| Republic Of Austria 200235 2.95 Gb                          | 0.04% AT0000A3HU25 |
| New Zealand Government 150551 2.75 Gb                       | 0.04% NZGOVDT551C8 |
| Nyc 2025 300P A 130742 Abs                                  | 0.04% US67121TAA79 |
| Barclays Commercial Mrtg Sec Ser 2018 Tall Cls A 160337 Abs | 0.04% US05548WAA53 |
| Inland Revenue Deposit 300326 Rcd                           | 0.04% DU0IR26330A9 |
| Bank Of New Zealand Cash at Call                            | 0.03% NZDBNZ11     |
| Bmwlt 20251 A3 260628 Abs                                   | 0.03% US096912AD26 |
| Bank Of China New Zealand Limited 150526 Frn                | 0.03% NZBOCDT004C6 |
| Vale Overseas Limited 280654 6.40 Cb                        | 0.03% US91911TAS24 |
| Ocpe 202512X B1 200138 Abs                                  | 0.03% XS3002398975 |
| Wellington International Airport Ltd 240931 3.32 Cb         | 0.03% NZWIAD0080L3 |
| Bbcms 20255C36 A3 150858 Abs                                | 0.03% US05556CAC47 |
| Bfld 2025Ewest B 150642 Abs                                 | 0.03% US05494JAC45 |
| Ge Healthcare Technologies Inc 150330 5.857 Cb              | 0.03% US36267VAH69 |
| Bank 2022Bnk39 A4 150255 Abs                                | 0.03% US06539VAJ70 |
| Wellington International Airport 4% 01/04/2030              | 0.03% NZWIAD0060L5 |
| Barclays Plc 080830 4.918 Cb                                | 0.03% XS2662538425 |
| Jpmcc 2025Nslb A 050642 Abs                                 | 0.03% US46659JAA34 |
| Toyota Finance New Zealand Ltd 061125 Pnote                 | 0.03% NZTFSDT925C5 |
| Ntt Finance Corp 160728 4.62 Cb                             | 0.03% US62954WAQ87 |
| Aercap Ireland Capital Dac 210727 3.65 Cb                   | 0.03% US00774MAB19 |
| Mt Bank Corporation 080731 Frn                              | 0.03% US55261FAY07 |
| Westpac 45 Day Depo                                         | 0.03% WBCNIK45     |
| Belgium Kingdom 220635 3.10 Gb                              | 0.03% BE0000363722 |
| Skandinaviska Enskilda 170833 Frn                           | 0.03% XS2668512515 |
| Natwest Group Plc 260230 0.78 Cb                            | 0.03% XS2307853098 |
| Transpower New Zealand Ltd 080926 2.047 Gb                  | 0.03% NZTRPD0090L7 |
| Oracle Corp 260932 4.80 Cb                                  | 0.03% US68389XDK81 |
| Bank5 20255Yr15 A3 150630 Abs                               | 0.03% US065924AG73 |
| Truist Bank 200527 Frn                                      | 0.03% US89788JAE91 |
| Honda Auto Receivables Sr 23 4 Cl A3 210628 Abs             | 0.03% US438123AC59 |
| Asset Plus Limited                                          | 0.03% NZNAPE0007S3 |
| Buy Aud:Sell Nzd 22/10/2025                                 | 0.03% AUDNZD25295B |
| Pipk Sr 2020 5A Cl A1r 201037 Abs                           | 0.03% US72133PAL76 |
| Verus Securitization Tr Series 21 7 Class A1 251066 Abs     | 0.03% US92538QAA85 |
| Inland Revenue Deposit 190626 Rcd                           | 0.03% DU0IR26619C1 |
| Morgan Stanley 200429 5.164 Cb                              | 0.03% US61747YFD22 |
| Arini 7X B 150139 Abs                                       | 0.03% XS3190382567 |
| Arini 7X D 150139 Abs                                       | 0.03% XS3190384001 |
| Aurium Clo Se 8X Cl Cr 161038 Abs                           | 0.03% XS3148206900 |

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| Udc Endeavour Auto Abs Trust Ser 24 1 Class A 200630 Frn | 0.03% NZUDCDD001R8 |
|                                                          |                    |
| Barclays Plc 250231 Frn                                  | 0.03% US06738ECY95 |
| Rock Trust Ser 24 Cntr D 131141 Abs                      | 0.03% US74970WAG50 |
| Fannie Mae Cas Series 24 R04 Cl 1M2 250544 Abs           | 0.03% US20753GAC50 |
| Dsv Finance Bv 061130 3.25 Cb                            | 0.03% XS2932834604 |
| Bx 2025Tail A 150635 Abs                                 | 0.03% US123912AA54 |
| Kiwi Property Group Ltd 270929 6.24 Cb                   | 0.03% NZKPGD0060L2 |
| Housing NZ 2.183% 24/04/2030                             | 0.03% NZHNZD0230L2 |
| Bx Commercial Mortgage Tr Sr 24 XI 4 Cl A 150239 Abs     | 0.03% US05611VAA98 |
| Westpac New Zealand Ltd 310326 Rcd                       | 0.03% NZF08DT961C7 |
| Liberty Finance 250226 6.90 Cb                           | 0.03% DU0LIB0226B2 |
| Deutsche Bank Ag 050930 5.00 Cb                          | 0.03% DE000A30VT06 |
| Bank Of America Corp 250429 5.202 Cb                     | 0.03% US06051GLG28 |
| Msrn 2025Dsc1 A1 250370 Abs                              | 0.03% US61790VAA52 |
| Buy Usd:Sell Krw 10/12/2025                              | 0.03% USDKRW25344B |
| Fnr 202511 Fb 250355 Abs                                 | 0.03% US3136BUZ452 |
| Eart 20253A A3 160729 Abs                                | 0.03% US30166XAC83 |
| Bmo 20255C11 A3 150758 Abs                               | 0.03% US096941AC30 |
| New Zealand Tax Trading Co 021025 Rcd                    | 0.03% DU0ND25002A6 |
| Spain Kingdom Of Government 300428 1.40 Gb               | 0.03% ES0000012B39 |
| Buy Usd:Sell Thb 17/12/2025                              | 0.03% USDTHB25351B |
| Japan Government 200362 1.00 Gb                          | 0.03% JP1400151N57 |
| Banco Santander Sa 020429 Frn                            | 0.03% XS2908735504 |
| Kiwibank Ltd 200326 3.85 Td                              | 0.03% DU0TZ26320A7 |
| Westpac New Zealand Ltd 200326 3.82 Td                   | 0.03% DU0TZ26320B5 |
| Transpower New Zealand 080426 1.52 Gb                    | 0.03% NZTRPD0080L8 |
| Bank Series 24 Bnk 47 Class A5 150657 Abs                | 0.03% US06540GAV05 |
| Deutsche Bank Ag 160629 Frn                              | 0.03% DE000A4DFH60 |
| Volkswagen Bank Gmbh 190628 2.75 Cb                      | 0.03% XS3099828355 |
| Fpit 20241 B 150731 Abs                                  | 0.03% NZFP11002R5  |
| Corda 3X B1r3 260538 Abs                                 | 0.03% XS3015758587 |
| Kiwibank Ltd 200126 3.65 Td                              | 0.03% DU0TZ26120B9 |
| Kiwibank Ltd 200226 3.65 Td                              | 0.03% DU0TZ26220A9 |
| Asb Bank Ltd 130226 3.60 Td                              | 0.03% DU0TZ26213B2 |
| Asb Bank Ltd 140126 3.60 Td                              | 0.03% DU0TZ26114B2 |
| Rabobank Nederland 081226 Frn                            | 0.03% NZRABDT021C9 |
| Armda 9X B 301039 Abs                                    | 0.03% XS3148251955 |
| Harvt 37X B 150139 Abs                                   | 0.03% XS3192948563 |
| Fannie Mae Remic Trust Ser 24 R02 Class 1M2 250244 Abs   | 0.03% US20754GAE08 |
|                                                          |                    |
| Onslow Bay Financial Llc Ser 21 Nqm4 Cl A1 251061 Abs    | 0.03% US67115DAA00 |
|                                                          |                    |
| Bank5 20255Yr14 A3 150458 Abs                            | 0.03% US06604MAC29 |
| Bank Of China New Zealand 071025 Pnote                   | 0.03% NZBOCDP280L7 |
| Westpac New Zealand Ltd 141025 Rcd                       | 0.03% NZF08DTA14C6 |
| Unicredit Spa 160729 Frn                                 | 0.03% IT0005631822 |
| Toyota Finance New Zealand Ltd 221025 Pnote              | 0.03% NZTFSDT922C2 |
| Wellington City Council 281125 Pnote                     | 0.03% NZWCCDT564C8 |
| Commonwealth Bank Aust 260837 Frn                        | 0.03% XS3156297213 |
| Metr 2025 1 A 151031 Abs                                 | 0.03% AU3FN0096616 |
| Morgan Stanley 220728 3.591 Cb                           | 0.03% US61744YAK47 |
| Toyota Finance New Zealand Ltd 180526 Frn                | 0.03% NZTFSDT835C6 |
| Auckland International Airport Ltd 171128 5.29 Cb        | 0.03% NZAIAD0260L7 |
| Bank Of Nova Scotia 171225 1.25 Cb                       | 0.03% XS2404577681 |
| Sse Plc 190630 4.00 Frn                                  | 0.03% XS3095384809 |
| Bfld 2024Univ A 151129 Abs                               | 0.03% US08861RAA95 |
| Ba Credit Card Trust Series 22 A2 Class A2 170428 Abs    | 0.03% US05522RDF29 |
| Sdart 20251 A3 160129 Abs                                | 0.03% US80288DAC02 |
| National Storage Reit Stapled Security Fully Paid        | 0.03% AU000000NSR2 |
| Wallonie State Of 140138 2.875 Lb                        | 0.03% BE0002877588 |
| Indonesia Republic Of Government 110128 3.50 Gb          | 0.03% US455780CD62 |
| Bacardi Ltd 150528 4.70 Cb                               | 0.03% US067316AF68 |
| Traton Finance Lux Sa 140128 3.375 Cb                    | 0.03% DE000A3L69X8 |
| Buy Usd:Sell Myr 06/11/2025                              | 0.03% USDMYR25310B |



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| Ntt Finance Corp 160329 2.91 Cb                            | 0.03% XS3100081093 |
| Switzerland Confederation Of Govt 080428 4.00 Gb           | 0.03% CH0008680370 |
| Wellington International Airport 040930 6.02 Cb            | 0.03% NZWIAD0100L9 |
| Stacr Remic Trust Sr 2024 Hqa2 Cl A1 250844 Abs            | 0.02% US35564NDY67 |
| Jp Morgan Colat                                            | 0.02% USJPCOLL     |
| Bx 2025Roic A 150330 Abs                                   | 0.02% US05593VAA17 |
| Penta 20212X Br 150438 Abs                                 | 0.02% XS3019792582 |
| Sndpe 14X B 200439 Abs                                     | 0.02% XS2997428144 |
| Fnma 30 Year Conventional 010652 4.50 Mbs Pool No Ra7541   | 0.02% US3133KPLW67 |
| Nykredit Realkredit As 190129 4.625 Cb                     | 0.02% DK0030512421 |
| Tikeh 4X Dr 151039 Abs                                     | 0.02% XS3167364838 |
| Norddeutsche Landesbank 021028 Frn                         | 0.02% DE000NLB51T6 |
| Brgpt 9X B 151039 Abs                                      | 0.02% XS3135679150 |
| Prkcm Trust Ser 21 Afc2 Cl A1 Abs                          | 0.02% US69361JAA43 |
| Buy Eur:Sell Usd 01/10/2025                                | 0.02% EURUSD25274B |
| Air Lease Corp 010228 5.30 Cb                              | 0.02% US00914AAU60 |
| Christchurch City Holdings Ltd 051126 3.01 Cb              | 0.02% NZCCHDT895C5 |
| Avanz 20251 A2 150557 Abs                                  | 0.02% NZAVGC1002R1 |
| Wellington International Airport 140826 2.50 Cb            | 0.02% NZWIAD0070L4 |
| Aust Nz Banking Group 310735 Frn                           | 0.02% XS2986720907 |
| Generate Clo Ltd Sr 24 15A Cl A 200737 Abs                 | 0.02% US37147XAA19 |
| Government National Mortgage Association 2 151043 0.0 Tba  | 0.02% US21H0326A37 |
| Pfizer Netherlands Intl 190529 2.88 Cb                     | 0.02% XS3019313363 |
| Continental Ag 221128 2.88 Cb                              | 0.02% XS3075393499 |
| Obx 2021 Nqm2 Trust Series 21 Class A1 250561 Abs          | 0.02% US670857AA93 |
| Broadcom Inc 150228 1.95 Cb                                | 0.02% US11135FBE07 |
| Glm 20196A Ar2 200435 Abs                                  | 0.02% US38137WAY12 |
| Poland Government Bond 251035 5.00 Gb                      | 0.02% PL0000118188 |
| Christchurch City Holdings Ltd 060428 5.043 Cb             | 0.02% NZCCHDT901C1 |
| Buy Usd:Sell Pln 23/10/2025                                | 0.02% USDPLN25296B |
| NZGB 0.25% 15/05/2028                                      | 0.02% NZGOVDT528C6 |
| Bank5 Ser 24 5Yr11 Cl A3 151157 Abs                        | 0.02% US06644WBD92 |
| Mt Bank Corporation 160136 Frn                             | 0.02% US55261FAV67 |
| Huntington Bancshares Inc 020235 5.709 Cb                  | 0.02% US446150BD56 |
| Buy Usd:Sell Chf 22/10/2025                                | 0.02% USDCHF25295B |
| Dunedin City Treasury 3.98% 15/04/2026                     | 0.02% NZDCTDT109C6 |
| Jpmmt 2024Vis1 A1 250764 Abs                               | 0.02% US465970AA90 |
| Wells Fargo Commercial Mor Ser 24 1Chi Cl A 150735 Abs     | 0.02% US95003PAA93 |
| Morgan Stanley 181030 4.654 Cb                             | 0.02% US61747YFU47 |
| Cifc Funding Ltd Ser 23 3A Class A 200137 Abs              | 0.02% US12598YAA64 |
| Malaysia Government 150433 3.844 Gb                        | 0.02% MYBMX1300040 |
| Singapore Republic Of Government 010335 2.75 Gb            | 0.02% SGXF25686589 |
| Bank 2025Bnk50 A5 150568 Abs                               | 0.02% US064908AH91 |
| Citigroup Inc 130230 5.174 Cb                              | 0.02% US172967PF20 |
| Jpmcc Sr 2024Omni Cl A 051039 Abs                          | 0.02% US46593JAA25 |
| Spain Kingdom Of Government 300743 3.45 Gb                 | 0.02% ES0000012K95 |
| Gnma Ii 30 Year Single Family 201052 4.50 Mbs Pool Ma8347  | 0.02% 36179XHY5    |
| Government National Mortgage Association 2 011043 0.00 Tba | 0.02% US21H0226A46 |
| Mad 2025 11Md C 151042 Abs                                 | 0.02% US55616AAE73 |
| Cousins Properties Lp 150730 5.25 Cb                       | 0.02% US222793AC56 |
| Alimentation Couche-Tard 290928 4.15 Cb                    | 0.02% US01626PAW68 |
| Mswf Commercial Mortgage Trust Sr 23 2 Cl A2 151256 Abs    | 0.02% US55361AAR59 |
| Ford Credit Auto Owner Trust Ser 24 1 Class A 150836 Abs   | 0.02% US34533BAA89 |
| Resimac Versailles Trust Se 22-1 Cl A1 160654 Frn          | 0.02% NZRVGA1035R9 |
| Ir233404 Ccp Short Irs Baa Eur 190356 Pfxd 2.61 Rflt 6Eubo | 0.02% DU0IR2334047 |
| New Zealand Tax Trading Co 061025 RCD                      | 0.02% DU0ND25O06A7 |
| Toyota Finance New Zealand Ltd 161025 Pnote                | 0.02% NZTFSDT920C6 |

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| Dunedin City Treasury 191125 Pnote                           | 0.02% NZDCTDT323C3 |
| M And T Bank Corp 301029 7.4130 Cb                           | 0.02% US55261FAS39 |
| Inland Revenue Deposit 221225 Rcd                            | 0.02% DU0IR25D22A7 |
| Income Due - NZD                                             | 0.02% INCDUNZD     |
| Commerzbank Ag 060630 Frn                                    | 0.02% DE000CZ45ZU8 |
| Hy 2025Sprl A 130140 Abs                                     | 0.02% US44855PAA66 |
| Gnma Ii 30 Year Single Family 151050 2.00 Mbs Pool Number    | 0.02% US21H0206A81 |
| Bpce Sa 290928 6.00 Cb                                       | 0.02% FR001400CVU9 |
| Community Housing Fa 260930 3.893 Cb                         | 0.02% NZCHFD0930L2 |
| Bmo Mortgage Trust Sr 24 C8 Cl A5 150956 Abs                 | 0.02% US05593HAD61 |
| Aque 202514X B 250139 Abs                                    | 0.02% XS3173759567 |
| Amprion Gmbh 300929 2.75 Cb                                  | 0.02% DE000A460N20 |
| Income Due - AUD                                             | 0.02% INCDUAUD     |
| Babson Clo Ltd Series 24 1A Class D 200137 Abs               | 0.02% US06763VAG05 |
| Fnma 30 Year Conventional 011152 5.5 Mbs Pool No Cb5087      | 0.02% US3140QQUM54 |
| Elm22 20231 A Ar 170438 Abs                                  | 0.02% US29001YAJ29 |
| United Kin Of Great Britain And Nort Ire Gov 220144 3.25 Gb  | 0.02% GB00B84Z9V04 |
| Sodexo Inc 150830 5.15 Cb                                    | 0.02% US833794AC42 |
| Cencora Inc 220528 2.88 Cb                                   | 0.02% XS3071246295 |
| Nyc 20253Bp B 150242 Abs                                     | 0.02% US67120UAC18 |
| Bx Trust Series 24 Bio Class A 150241 Abs                    | 0.02% US05612AAA43 |
| Ubs Group Ag 031126 0.25 Cb                                  | 0.02% CH1142231682 |
| Durst 2025151 C 100842 Abs                                   | 0.02% US266895AE17 |
| Inland Revenue Deposit 281025 Rcd                            | 0.02% DU0IR25O28C7 |
| Broadcom Inc 150429 4.00 Cb                                  | 0.02% US11135FBR10 |
| Fnma 30 Year Conventional 010952 5.50 Mbs Pool No Cb4693     | 0.02% US3140QQGB55 |
| Ellington Loan Acquisition Ser 21 1 Class A3 250266 Abs      | 0.02% US31574XAA63 |
| Sfgnz 20251 B 100734 Abs                                     | 0.02% NZSPFA1002R1 |
| Bank5 20245Yr10 A3 151057 Abs                                | 0.02% US06604AAF12 |
| Toyota Finance New Zealand Ltd 110926 Frn                    | 0.02% NZTFSDT845C5 |
| Msci Inc 150231 3.875 Cb                                     | 0.02% US55354GAL41 |
| Gnma 30 Year Sgle Family 200952 4.50 Mbs Pool Ma8268         | 0.02% US36179XFH44 |
| Perusahaan Penerbit Surat Berharga Syariah Ne 290326 4.55 Gb | 0.02% US71567RAF38 |
| Chorus Ltd 021230 2.51 Cb                                    | 0.02% NZCNUDT005C1 |
| Verus Securitization Trust Series 24 1 Class A1 250169 Abs   | 0.02% US92540EAA10 |
| Boa Aud Ccp                                                  | 0.02% AUSBACCP     |
| Kiwi Property Group Ltd 121125 4.06 CB                       | 0.02% NZKPGD0040L4 |
| Auckland City Council 3.338% 27/07/2026                      | 0.02% NZAKCDT410C0 |
| Fnma 30 Year Conventional 011252 6.00 Mbs Pool No Fs3440     | 0.02% US3140XJZE67 |
| Fhr 5502 Fg 250255 Abs                                       | 0.02% US3137HJSY42 |
| Credit Suisse Group Ag 140128 0.65 Cb                        | 0.02% CH0517825276 |
| Westpac New Zealand Ltd 160227 3.696 Cb                      | 0.02% NZWNZD0227L7 |
| Colt Funding Llc Sr 24 Inv1 Cl A1 251268 Abs                 | 0.02% US12672RAA05 |
| Cellnex Finance Company Sa 240129 3.625 Cb                   | 0.02% XS2826616596 |
| Canada (Govt Of) 010641 4.0 Gb                               | 0.02% CA135087YQ12 |
| Verus 2025Inv1 A1 250270 Abs                                 | 0.02% US924929AC62 |
| Synopsis Inc 010432 5.00 Cb                                  | 0.02% US871607AD97 |
| Connecticut Avenue Securities Ser 24 R05 Cl 2M2 250744 Abs   | 0.02% US20754XAC74 |
| Saudi Arabian Oil Co 170734 5.25 Cb                          | 0.02% XS2861550817 |
| Fnma Fncl 010151 2.50 Mbs Pool No Fm5525                     | 0.02% US3140X9D770 |
| Anheuser Busch Inbev Sa 190533 3.38 Cb                       | 0.02% BE6364524635 |
| Eurobank Sa 070728 Frn                                       | 0.02% XS3110850347 |
| Austria Republic Of Government 201028 0.00 Gb                | 0.02% AT0000A2VB47 |
| Jpmorgan Chase Co 240131 Frn                                 | 0.02% US46647PEV40 |
| Fnma Fncl 011150 2.50 Mbs Pool No Fs4481                     | 0.02% US3140XK6T25 |

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| Dominion Energy Inc 150528 4.60 Cb                           | 0.02% US25746UDY29 |
| Inland Revenue Deposit 280526 Rcd                            | 0.02% DU0IR26528A8 |
| Enel Spa 241181 3.35 Cb                                      | 0.02% XS1713463559 |
| Bnp Paribas Sa 300928 1.904 Cb                               | 0.02% US09659W2M50 |
| Orange Sa 190529 2.75 Cb                                     | 0.02% FR001400ZOS9 |
| Citibank Credit Insurance Trust Ser 23 A1 CI A1 081227 Abs   | 0.02% US17305EGW93 |
| Bank5 20255Yr13 As 150158 Abs                                | 0.02% US06650CAP86 |
| Gmf Floorplan Owner Revolving Trust Se 23 1 CI A1 150628 Abs | 0.02% US361886CR36 |
| Rr Ltd Series 23 26A Class A1r 150438 Abs                    | 0.02% US74989MAN11 |
| Resimac Versailles Trust Se 23 1 CI A 161254 Frm             | 0.02% NZRVGB1001R9 |
| Cim 2025I1 A2 251069 Abs                                     | 0.02% US12571DAB10 |
| Avolon Holdings Fndg Ltd 150128 4.95 Cb                      | 0.02% US05401AAW18 |
| Bpce Sa 130142 1.50 Cb                                       | 0.02% FR0014005V34 |
| Hsbc Holdings Plc 190536 Frn                                 | 0.02% XS3073350269 |
| Nbn Co Ltd 160930 4.15 Cb                                    | 0.02% US62878U2K72 |
| Hca Inc 010431 5.45 Cb                                       | 0.02% US404119CT49 |
| Wells Fargo Commercial Mtge Tr Ser 20 C58 CI A4 150753 Abs   | 0.02% US95002UAJ07 |
| Abn Amro Bank Nv 160627 1.542 Cb                             | 0.02% US00084DAU46 |
| Agence Francaise De Developpement Epic 290931 0.125 Gb       | 0.02% FR0014005NA6 |
| Ubs Group Ag 120230 Frn                                      | 0.02% CH1414003454 |
| Societe Generale Sa 100129 6.446 Cb                          | 0.02% US83368RBR21 |
| Ing Groep Nv 161132 1.00 Cb                                  | 0.02% XS2407529309 |
| Cifc Funding Ltd Ser 23 3A Class B 200137 Abs                | 0.02% US12598YAE86 |
| Bank Ser 23 Bnk45 Clas Asb 150256 Abs                        | 0.02% US06541BBC19 |
| Ford Motor Co 170527 5.85 Cb                                 | 0.02% US345397E748 |
| Wells Fargo Commercial Mort Ser 24 C63 Cls A5 150857 Abs     | 0.02% US94990FAE16 |
| Freddie Mac Stacr Trust Ser 24 Dna2 Class Abs 250544 Abs     | 0.02% US35564NCX93 |
| Transpower NZ 5.893% 03/15/2028                              | 0.02% NZTRPD0328L1 |
| Italy Republic Of Government 010952 2.15 Gb                  | 0.02% IT0005480980 |
| 1988 Clo Ltd Sr 24 4A Class D 150437 Abs                     | 0.02% US68252EAJ01 |
| Mexico City Arpt Trust 311046 5.50 Cb                        | 0.02% USP6629MAB83 |
| Fnma 30 Year Conventional 010845 4.00 Mbs Pool No Fm2971     | 0.02% US3140X6JR36 |
| Cedar Funding Ltd Sr 18 9A CI Ar 200737 Abs                  | 0.02% US15033EAN85 |
| Spain Kingdom Of Government 311046 2.90 Gb                   | 0.02% ES00000128C6 |
| Buy Usd:Sell Czk 01/12/2025                                  | 0.02% USDCZK25335B |
| Outstanding Settlement Receipts - NZD                        | 0.02% OSRECNZD     |
| Hsbc Holdings Plc 191128 Frn                                 | 0.02% US404280EM70 |
| Czech Republic Government 300535 3.50 Gb                     | 0.02% CZ0001006431 |
| Benchmark Mortgage Trust Series 23 B39 Class A5 170756 Abs   | 0.02% US081925AD15 |
| Motability Operations Gr 240729 3.63 Cb                      | 0.02% XS2742660157 |
| Indonesia Republic Of Government 150234 6.625 Gb             | 0.02% IDG000023607 |
| Bmo 2025C11 As 150258 Abs                                    | 0.02% US05613XAG07 |
| Glencore Funding Llc 040429 5.371 Cb                         | 0.02% US378272BS65 |
| Bmo Mortgage Trust Series 24 5C5 Class A3 150257 Abs         | 0.02% US05593RAC60 |
| Ny 2025299P B 100235 Abs                                     | 0.02% US62957FAC32 |
| Inland Revenue Deposit 281125 Rcd                            | 0.02% DU0IR25N28C9 |
| Dp World Crescent Ltd 080535 5.50 Cb                         | 0.02% XS3066663124 |
| Motor Trade Finances Ltd Se 023 CI A 160930 Frm              | 0.02% NZOPATFAT017 |
| Italy Republic Of Government 010943 4.45 Gb                  | 0.02% IT0005530032 |
| Taupo District Council 300126 Pnote                          | 0.02% NZTDCDQ030L8 |
| Gnma Ii 30 Year Single Family 200350 3.00 Mbs Pool No Ma6541 | 0.02% US36179VHS25 |
| Coca-Cola Europacific 030631 3.13 Cb                         | 0.02% XS3085615428 |
| Raiffeisen Bank International Ag 030130 3.875 Cb             | 0.02% XS2893858352 |
| Finland Republic Of Government 150932 1.50 Gb                | 0.02% FI4000523238 |
| Inland Revenue Deposit 280926 Rcd                            | 0.02% DU0IR26928A0 |
| Great Wolf Trust Series 24 Wolf Class A 150339 Abs           | 0.02% US39152MAA36 |

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| Wcore 2024Core A 151141 Abs                                 | 0.02% US951913AA08 |
| Mswf 20232 A5 151256 Abs                                    | 0.02% US55361AAU88 |
| Morgan Stanley 160130 5.173 Cb                              | 0.02% US61747YFK64 |
| Owens Corning 150230 3.50 Cb                                | 0.02% US690742AM39 |
| Veralto Corp 180928 5.35 Cb                                 | 0.02% US92338CAD56 |
| Mvew 20161A Ar2 140433 Abs                                  | 0.02% US62432FAS39 |
| Belgium Kingdom Og Government 220655 3.50 Gb                | 0.02% BE0000361700 |
| Mars Inc 010330 4.80 Cb                                     | 0.02% US571676AY11 |
| Macquarie Airfinance Hld 270328 5.20 Cb                     | 0.02% US55609NAF50 |
| Dolp Trust Se 21 Nyc Cl A 100541 Abs                        | 0.02% US23345LAA70 |
| Piraeus Bank Sa 031228 Frn                                  | 0.02% XS3085616079 |
| Rogers Communications Inc 150229 5.00 Cb                    | 0.01% US775109DE81 |
| Preston Ridge Partners Mortgage Sr 23 Nqm3 Cl A1 251168 Abs | 0.01% US69380TAA97 |
| Aib Group Plc 300531 2.875 Cb                               | 0.01% XS2230399441 |
| Thailand Kingdom Of Government 170655 4.00 Gb               | 0.01% TH0623A35601 |
| Irv 2025200P D 140347 Abs                                   | 0.01% US45006HAG65 |
| Ubs Group Ag 110831 Frn                                     | 0.01% CH1474856957 |
| Wells Fargo Commercial Mortgage Ser 24 1Chi Cl B 150735 Abs | 0.01% US95003PAC59 |
| Fnma 30 Year Conventional 010650 2.50 Mbs Pool Ca6032       | 0.01% US3140QDV275 |
| Jpy Boa Ccp                                                 | 0.01% JPYBACCP     |
| State Of Israel 190230 5.375 Gb                             | 0.01% US46514Y8A80 |
| Fnma 30 Year Conventional 011051 2.50 Mbs Pool Cb1805       | 0.01% US3140QMAF10 |
| Verus Securitization Trust Series 24 5 Class A1 250669 Abs  | 0.01% US92540HAA41 |
| Verus 20221 A3 250167 Abs                                   | 0.01% US92538WAC10 |
| Mars Inc 010332 5.00 Cb                                     | 0.01% US571676AZ85 |
| Ntt Finance Corp 160730 4.88 Cb                             | 0.01% US62954WAS44 |
| Coventry Bldg Society 291029 3.13 Cb                        | 0.01% XS2925933413 |
| Halseypoint Clo Ltd Series 20 2A Class Br 200737 Abs        | 0.01% US40638TAN28 |
| Solvantum Corp 010329 5.40 Cb                               | 0.01% US83444MAP68 |
| Netflix Inc 151129 5.375 Cb                                 | 0.01% US64110LAU08 |
| Asset Plus Limited                                          | 0.01% NZNAPE0007S3 |
| Motability Operations Group Plc 170130 4.00 Cb              | 0.01% XS2838537566 |
| Bank Of China                                               | 0.01% NZDBOC11     |
| Inland Revenue Deposit 281025 Rcd                           | 0.01% DU0IR25O28B9 |
| Fnma 30 Year Convention 010148 4.00 Mbs Pool Bh9216         | 0.01% US3140GYG299 |
| Hy 2025Sprl D 130140 Abs                                    | 0.01% US44855PAG37 |
| Wellington Regional Council 151225 Pnote                    | 0.01% NZWRCDT305C9 |
| Raiffeisen Bank International Ag 270128 5.75 Cb             | 0.01% XS2547936984 |
| Bmo 20245C7 A3 151157 Abs                                   | 0.01% US09660WAU53 |
| Corebridge Global Funding 240629 5.20 Cb                    | 0.01% US00138CBA53 |
| Westinghouse Air Brake 290530 4.90 Cb                       | 0.01% US960386AS98 |
| Canada Government 011248 2.75 Gb                            | 0.01% CA135087D358 |
| Indonesia Government 150730 6.50 Gb                         | 0.01% IDG000024605 |
| Gxo Logistics 060529 6.25 Cb                                | 0.01% US36262GAF81 |
| Navient Student Loan Trust Series 17 2A Class A 271266 Abs  | 0.01% US63939RAA23 |
| Informa Plc 231027 3.00 Cb                                  | 0.01% XS2919101498 |
| Korea Republic Of Government 100629 1.875 Gb                | 0.01% KR103502G966 |
| Credit Suisse Group Ag 010329 7.75 Cb                       | 0.01% CH1214797172 |
| Inland Revenue 190626 Rcd                                   | 0.01% DU0IR26619A5 |
| Fannie Mae Cas Series 24 R01 Class 1M2 250144 Abs           | 0.01% US20753UAB61 |
| Harvest Us Clo Sr 24 1A Class D 180437 Abs                  | 0.01% US41755WAJ99 |
| Tikehau Us Clo Iii R Ltd Series 22 2A Class C1r 200136 Abs  | 0.01% US88676NAW74 |
| France Republic Of Government 250566 1.75 Gb                | 0.01% FR0013154028 |
| Ford Motor Credit Company Llc 050327 5.80 Cb                | 0.01% US345397D831 |
| Arese 21X B 150438 Abs                                      | 0.01% XS2988590688 |
| Lex Mortgage Trust A 131033 Abs                             | 0.01% US52885AAA60 |
| Credit Suisse Group Ag 120129 3.869 Cb                      | 0.01% US225401AF50 |

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| Morgan Stanley Capital I Trust Ser 21 L5 Cls A4 150431 Abs   | 0.01% US61691YAJ01 |
| Cargill Inc 240430 3.875 Cb                                  | 0.01% XS2610788569 |
| Huntington Bancshares 150131 Frn                             | 0.01% US446150BE30 |
| Banco Santander Sa 220429 3.875 Cb                           | 0.01% XS2806471368 |
| Ir243160 Ccp Short Irs Baa Eur 171255 Pfxd 2.25 Rflt 6Eubo   | 0.01% DU0IR2431603 |
| Kiwi 2.635% 05/10/2026                                       | 0.01% NZKIWD1026L4 |
| Ald Sa 220227 3.875 Cb                                       | 0.01% FRO01400O457 |
| Gnmai 30 Year Single Family 201049 3.00 Mbs Pool Ma6218      | 0.01% US36179U4B51 |
| Sumitomo Mitsui Financial Grp Inc 231029 0.632 Cb            | 0.01% XS2066392452 |
| Huntington Bancshares Inc 210829 6.208 Cb                    | 0.01% US446150BC73 |
| Italy Republic Of Government 011053 4.50 Gb                  | 0.01% IT0005534141 |
| Spain Kingdom Of Government 300766 3.45 Gb                   | 0.01% ES00000128E2 |
| Dunedin City Treasury 2.9% 15/03/2026                        | 0.01% NZDCTDT160C9 |
| Cooperative Rabobabk Ua 311249 4.625 Cb                      | 0.01% XS1877860533 |
| Cas Sr 2024R06 Cl 1M2 250944 Abs                             | 0.01% US20755RAC97 |
| Ge Capital Uk Funding 180133 5.875 Cb                        | 0.01% XS0340495216 |
| International Flavors And Fragrances Inc 011130 2.30 Cb      | 0.01% US459506AQ49 |
| Bnp Paribas Sa 130127 1.323 Cb                               | 0.01% US09659W2N34 |
| Ir243231 Ccp Short Ois Baa Jpy 171235 Rflt Tonr Pfxd 1.25    | 0.01% DU0IR2432312 |
| Ir224546 Ccp Long Irs Baa Usd 171033 Rfxd 4.28 Pflt Sofra    | 0.01% DU0IR2245466 |
| Fnma 30 Year Conventional 011250 3.0 Mbs Pool No Sd7531      | 0.01% US3132DVL70  |
| Hyundai Capital America 170926 1.65 Cb                       | 0.01% US44891ABZ93 |
| Credit Agricole Cib London Branch 260127 1.247 Cb            | 0.01% US22535WAH07 |
| Bx Commercial Mortgage Tr Sr 24 Airc Cl A 150839 Abs         | 0.01% US12433CAA36 |
| Boa Cad Ccp                                                  | 0.01% CADBACCP     |
| Fannie Mae Cas Se 21 R03 Cl 1M2 251241 Abs                   | 0.01% US20754AAB98 |
| Bank Series 22 Bnk40 Class A4 150364 Abs                     | 0.01% US06541LBG05 |
| Fnma 30 Year Conventional 010352 2.00 Mbs Pool No Qd8103     | 0.01% US3133B6AC41 |
| Irish Government 181032 0.35 Gb                              | 0.01% IE00BMD03L28 |
| Ir243183 Ccp Long Ois Baa Gbp 171227 Rfxd 4 Pflt Sonio       | 0.01% DU0IR2431835 |
| Netherlands Kingdom Of Government 150734 2.5 Gb              | 0.01% NL0015001XZ6 |
| Romania 240335 5.75 Gb                                       | 0.01% XS2908633683 |
| Equinix Eu 2 Financing C 190529 3.25 Cb                      | 0.01% XS3073596341 |
| Quanta Services Inc 090827 4.75 Cb                           | 0.01% US74762EAK82 |
| Korea Republic Of Government 101229 1.375 Gb                 | 0.01% KR103502G9C8 |
| Gcat Sr 21 Nqm5 Class A2 260766 Abs                          | 0.01% US36168KAC18 |
| Buy Usd:Sell Ils 22/10/2025                                  | 0.01% USDILS25295B |
| Portugal Republic Of Government 150629 1.95 Gb               | 0.01% PTOTEXO0024  |
| Mexico United Mexican States Government 070536 6.00 Gb       | 0.01% US91087BAZ31 |
| Barclays Plc 151225 6.125 Cb                                 | 0.01% US06738EBN40 |
| Hungary 220528 6.125 Gb                                      | 0.01% XS2574267188 |
| Fnma 30Year Convention 011148 5.00 Mbs Pool No Bm5538        | 0.01% US3140JAE186 |
| Santander Uk Group Hldgs 220929 Frn                          | 0.01% US80281LAX38 |
| Societe Generale Sa 141226 1.488 Cb                          | 0.01% US83368RAZ55 |
| Imcd Nv 300430 3.625 Cb                                      | 0.01% XS2884003778 |
| Ubs Group Ag 080230 5.428 Cb                                 | 0.01% US902613BJ61 |
| Las Vegas Sands Corp 150628 5.63 Cb                          | 0.01% US517834AM90 |
| Mexico United Mexican States Government 090235 6.35 Gb       | 0.01% US91087BAV27 |
| Indonesia Republic Of Government 150231 6.50 Gb              | 0.01% IDG000015207 |
| Gnma2 Single Family 30 Yr Custom 201151 2.50 Mbs Pool 785764 | 0.01% US3622ABJH66 |
| Transpower New Zealand 080426 1.52 Gb                        | 0.01% NZTRPD0080L8 |
| Danske Bank A S 010428 4.298 Cb                              | 0.01% US23636ABC45 |

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| Credit Suisse Group Ag 240627 1.00 Cb                        | 0.01% CH0483180946  |
| Banco Santander Sr 140328 5.552 Cb                           | 0.01% US05964HBA23  |
| Futures Margin-JPY                                           | 0.01% FUTMJJPY      |
| Glencore Funding Llc 120329 4.875 Cb                         | 0.01% US378272AV04  |
| Bx Commercial Mortgage Trust Se 24 XI5 CI A 150339 Abs       | 0.01% US05612GAA13  |
| Wells Fargo Commercial Mortgage Ser 21 C59 CIs A5 150454 Abs | 0.01% US95003CAJ99  |
| Relx Finance Bv 120631 3.75 Cb                               | 0.01% XS2631867533  |
| Dp World Crescent Ltd 180729 3.875 Cb                        | 0.01% XS2026710553  |
| E On International Finance Bv 070632 6.375 Cb                | 0.01% XS0148579666  |
| Barclays Plc 100930 Frn                                      | 0.01% US06738ECU73  |
| Banco Santander Sa 230228 3.80 Cb                            | 0.01% US05964HAF29  |
| Bank5 Sr 24 5Yr11 CI As 151157 Abs                           | 0.01% US06644WBL19  |
| Us Bancorp 230130 5.384 Cb                                   | 0.01% US91159HJQ48  |
| Permanent Tsb Group Holdings Plc 300629 6.625 Cb             | 0.01% XS2641927574  |
| Fnma 30 Year Conventional 011152 6.0 Mbs Pool Cb5142         | 0.01% US3140QQWC54  |
| Jp Morgan Mortgage Trust Sr 24 1 CI A4 250654 Abs            | 0.01% US46657PAD50  |
| Dte Energy Co 010727 4.95 Cb                                 | 0.01% US233331BM83  |
| Hungary Government 260336 5.50 Gb                            | 0.01% XS2744128369  |
| Fnma 30 Year Convention 011152 6.00 Mbs Pool No Cb5143       | 0.01% US3140QQWD38  |
| Avanti Master Trust Ser 22 1 Class A2 150754 Frn             | 0.01% NZAVGA1002R5  |
| Transpower New Zealand Ltd 080926 2.047 Gb                   | 0.01% NZTRPD0090L7  |
| NZD BNP Paribas A/C                                          | 0.01% NZDBNPP       |
| Buy Gbp:Sell Usd 14/11/2025                                  | 0.01% GBPUSD25318B  |
| Asian Development Bank 1.5% 06/08/2026                       | 0.01% NZADBDT014C0  |
| Occidental Petroleum Corp 150727 8.50 Cb                     | 0.01% US674599DZ54  |
| Volkswagen Bank Gmbh 030528 4.375 Cb                         | 0.01% XS2617456582  |
| Raizen Fuels Finance 250237 6.70 Cb                          | 0.01% US75102XAE67  |
| Gnma Ii 30 Year Single Family 201248 4.50 Mbs Pool Ma5652    | 0.01% US36179UH540  |
| Us Bancorp 120629 5.775 Cb                                   | 0.01% US91159HJM34  |
| Csail Commercial Mtge Trust Sr 21 C20 Class A3 170354 Abs    | 0.01% US22945EAU55  |
| Mercury Nz Ltd 140927 1.56 Gb                                | 0.01% NZMICYDG003C8 |
| Cx003288 Ccp Sell Cdx Eur 200630 Itraxx Europe 1% Baa        | 0.01% DU0CX0032883  |
| Raiffeisen Bank Intl 180232 Frn                              | 0.01% XS3004031822  |
| Logicor Financing Sarl 170130 1.625 Cb                       | 0.01% XS2431318802  |
| Obx Trust Sr 21 Nqm2 CI A2 250561 Abs                        | 0.01% US670857AB76  |
| Rwe Ag 180655 Frn                                            | 0.01% XS3094762989  |
| Ir236714 Ccp Short Irs Baa Eur 300745 Rflt 6Eubo Pfxd 3      | 0.01% DU0IR2367146  |
| Hungary 210951 3.125 Cb                                      | 0.01% XS2388586583  |
| Us 30Y Bond 2512 Fut                                         | 0.01% DU00USB25127  |
| Electricite De France Sa 180731 5.875 Cb                     | 0.01% XS0132424614  |
| Electricite De France Sa 210928 4.50 Cb                      | 0.01% US268317AU88  |
| Royal Bank Of Scotland Group Plc 290626 6.00 Cb              | 0.01% US780097BQ34  |
| Texas 2025Twr C 150442 Abs                                   | 0.01% US88231WAE57  |
| Southern Power Co 011030 4.25 Cb                             | 0.01% US843646AX87  |
| 3650R Commercial Mortgage Trust Sr 21 Pf1 CI As 151154 Abs   | 0.01% US88581EAH45  |
| Verus 2024Inv2 A1 260869 Abs                                 | 0.01% US92540NAA19  |
| Kref Ltd Series 21 FI2 Class A 150239 Abs                    | 0.01% US48275RAA59  |
| Fnma 30 Year Conventional 010152 2.00 Mbs Pool Sd8188        | 0.01% US3132DWCZ41  |
| Poland Republic Of Government 180354 5.50 Gb                 | 0.01% US731011AZ55  |
| Netherlands Kingdom Of The Government 150154 2.00 Gb         | 0.01% NL00150012X2  |
| Nisource Inc 010729 5.20 Cb                                  | 0.01% US65473PAS48  |
| Natwest Group Plc 230531 Frn                                 | 0.01% US639057AV00  |
| Paf Spk9 A1a 150133 Abs                                      | 0.01% AU3FN0096178  |
| General Motors Financial Company Inc 090427 5.00 Cb          | 0.01% US37045XDW39  |

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| Amgen Inc 020328 5.15 Cb                                      | 0.01% US031162DP23 |
| T-Mobile Usa Inc 150427 3.75 Cb                               | 0.01% US87264ABD63 |
| Voya 20191A A1r 151037 Abs                                    | 0.01% US92917NAW83 |
| SAUDi Arabia Kingdom Of Government 221030 3.25 Gb             | 0.01% XS2159975700 |
| Poland Republic Of Government 180934 5.125 Gb                 | 0.01% US731011AY80 |
| Saudi International Bond 180733 4.875 Gb                      | 0.01% XS2577135127 |
| Ally Financial Inc 151127 7.10 Cb                             | 0.01% US02005NBR08 |
| Fnma 30 Year Conventional 011151 2.50 Mbs Pool Cb2045         | 0.01% US3140QMHX52 |
| Versus Securitization Trust Sr 24 Inv1 Cl A2 250369 Abs       | 0.01% US92540FAB67 |
| Bank Series 17 Bnk6 Class A4 150760 Abs                       | 0.01% US060352AE10 |
| Bmo Mortgage Trust Series 24 5C5 Class As 150257 Abs          | 0.01% US05593RA91  |
| Wells Fargo Commercial Mor Tru Ser 24 C63 Cl As 150857 Abs    | 0.01% US94990FAH47 |
| Aomt Series 21 3 Class A1 250566 Abs                          | 0.01% US03465EAA91 |
| Outstanding Settlement Receipts - AUD                         | 0.01% OSRECAUD     |
| Hungary 230955 6.75 Gb                                        | 0.01% XS3101499773 |
| Singapore Republic Of Govt 010933 3.375 Gb                    | 0.01% SG3261987691 |
| Imcd Nv 180928 4.875 Cb                                       | 0.01% XS2677668357 |
| Bank5 Series 24 5Yr10 Class As 151057 Abs                     | 0.01% US06604AAM62 |
| Meiji Yasuda Life Insura 110954 Frn                           | 0.01% US585270AD32 |
| Inland Revenue Deposit 230626 Rcd                             | 0.01% DU0IR26623A7 |
| National Grid Plc 200128 0.163 Cb                             | 0.01% XS2289408440 |
| Oracle Corp 091132 6.25 Cb                                    | 0.01% US68389XCJ28 |
| Sony Financial Holdings Inc Temp                              | 0.01% JP3435350008 |
| Netherlands Kingdom Of The Government 150138 0.00 Gb          | 0.01% NL0015000B11 |
| Southern Co Gas Capital 150928 4.05 Cb                        | 0.01% US8426EPAJ78 |
| Venture Cdo Ltd Series 19 36A Class D 200432 Abs              | 0.01% US92332LAF67 |
| Citigroup Inc 240728 3.668 Cb                                 | 0.01% US172967LP48 |
| Netherlands Kingdom Of (Government) 150142 3.75 Gb            | 0.01% NL0009446418 |
| Israel State Of Government 300432 1.3 Gb                      | 0.01% IL0011806606 |
| Logicor Financing Sarl 150727 1.625 Cb                        | 0.01% XS2027364327 |
| Penske Truck Leasing Co Lp 010729 5.25 Cb                     | 0.01% US709599CA09 |
| Korea Hydro And Nuclear Power Co Ltd 270727 4.25 Cb           | 0.01% USY4899GFA68 |
| Natwest Group Plc 300928 5.516 Cb                             | 0.01% US639057AF59 |
| Singapore Republic Of Government 010528 2.625 Gb              | 0.01% SG31B7000002 |
| Eart 20251A A2 150927 Abs                                     | 0.01% US30167MAB37 |
| Eart 20251A A3 150828 Abs                                     | 0.01% US30167MAC10 |
| Air Lease Corp 150126 2.875 Cb                                | 0.01% US00914AAJ16 |
| Dunedin City Treasury 180428 1.93 Cb                          | 0.01% NZDCTDT199C7 |
| Ir234636 Ccp Long Irs Baa Usd 230628 Rfxd 3.367623 Pfltfsofra | 0.01% DU0IR2346363 |
| Volkswagen Financial Services Nv 050726 1.125 Cb              | 0.01% XS2360602929 |
| Caixabank Sa 180129 6.208 Cb                                  | 0.01% US12803RAA23 |
| Wells Fargo And Co 230130 5.198 Cb                            | 0.01% US95000U3J01 |
| Inland Revenue 280126 Rcd                                     | 0.01% DU0IR26128A7 |
| Qatar Petroleum 120741 3.125 Gb                               | 0.01% XS2359548935 |
| Inland Revenue Deposit 190626 Rcd                             | 0.01% DU0IR26619D9 |
| Jp Morgan Mortgage Trust Sr 21 6 Class A3 251051 Abs          | 0.01% US46653PAC14 |
| Permanent Tsb Group Holdings Plc 100730 4.25 Cb               | 0.01% XS2797546624 |
| Realty Income Corp 011125 4.625 Cb                            | 0.01% US756109BE34 |
| Fnma 30 Year Conventional 011151 2.50 Mbs Pool Fm9492         | 0.01% US3140XDRN88 |
| Thailand Kingdom Of Government 200631 3.65 Gb                 | 0.01% TH0623A3B608 |
| Tpg 2024Wlsc B 151129 Abs                                     | 0.01% US872973AG72 |
| Ir234635 Ccp Long Irs Baa Usd 240635 Rfxd 4.098119 Pfltfsofra | 0.01% DU0IR2346355 |
| Can 10Yr Bnd 2512 Fu                                          | 0.01% DU00CGX25124 |
| Constellation Software Inc 160229 5.158 Cb                    | 0.01% US21037XAC48 |
| Towd Point Mortgage Trust Sr 20 1 Cl A2a 250160 Abs           | 0.01% US89178WBB37 |
| Steel Dynamics Inc 151027 1.65 Cb                             | 0.01% US858119BN92 |
| Versus Securitization Trust Sr 24 Inv1 Cl A1 250369 Abs       | 0.01% US92540FAA84 |
| Nationwide Bldg Society 180328 Frn                            | 0.01% XS3087807916 |

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| Gnma Ii 30 Year Single Family 201251 2.50 Mbs Pool 785788    | 0.01% US3622ABE995  |
| Fidelity National Information Services Inc 031225 0.625 Cb   | 0.01% XS2085608326  |
| Caixabank Sa 181126 0.375 Cb                                 | 0.01% XS2258971071  |
| Abu Dhabi Crude Oil Pipeline Llc 021147 4.60 Sinking Fund    | 0.01% XS1709535097  |
| General Motors Financial Company Inc 100626 1.50 Cb          | 0.01% US37045XDK90  |
| Volksbank Wien Ag 230326 0.875 Cb                            | 0.01% AT000B122080  |
| Us Ultra Bond 2512 F                                         | 0.01% DU000USU25127 |
| Gnma Ii 30 Year Single Family 201148 5.00 Mbs Pool Ma5597    | 0.01% US36179UGE64  |
| Sumitomo Mitsui Trust Bank Ltd 090328 5.50 Cb                | 0.01% US86563VBH15  |
| Marriott International Inc 151027 5.00 Cb                    | 0.01% US571903BJ14  |
| Ireland Government 181030 0.20 Gb                            | 0.01% IE00BKFVC899  |
| Bp Capital Markets Plc 030728 1.594 Cb                       | 0.01% XS1851278777  |
| Ontario Province Of 020641 4.65 Gb                           | 0.01% CA683234B984  |
| Philippines Republic Of The Government 290932 3.556 Gb       | 0.01% US718286CR66  |
| Deutsche Bank Ag 191130 1.75 Cb                              | 0.01% DE000DL19VS4  |
| Nordic Investment Bank 210230 4.375 Gb                       | 0.01% NZNIBDT013C2  |
| Raizen Fuels Finance 050354 6.95 Cb                          | 0.01% US75102XAC02  |
| Stacr 2024Dna3 A1 251044 Abs                                 | 0.01% US35564NEY58  |
| Barclays Plc 310536 4.973 Cb                                 | 0.01% XS2831195644  |
| Soc Gen Collateral                                           | 0.01% USSGCOLL      |
| Orix Corp 010628 4.477 Cb                                    | 0.01% XS2583644146  |
| Prosus Nv 080251 3.832 Cb                                    | 0.01% USN7163RAQ67  |
| Ir233928 Ccp Long Irs Baa Usd 210532 Rfxd3.845191 Pflt Sofra | 0.01% DU0IR2339285  |
| Panama Republic Of Government 310136 6.875 Gb                | 0.01% US698299BW36  |
| Ir243228 Ccp Short Ois Baa Jpy 171230 Rflt Tonar Pfxd 1      | 0.01% DU0IR2432288  |
| Republic Of Indonesia 110133 4.85 Gb                         | 0.01% US455780DR40  |
| Gnma Ii 30 Year Single Family 200549 4.00 Mbs Pool G2 Ma5931 | 0.01% US36179USU78  |
| Santander Uk Group Holdings Plc 100129 6.534 Cb              | 0.01% US80281LAT26  |
| Ir236074 Ccp Long Irs Baa Usd 160740 Rfxd 4.57424 Pflt Sofra | 0.01% DU0IR2360745  |
| Asb Bank Limited 160429 3.19 Cb                              | 0.01% XS2919279633  |
| Ir228525 Ccp Short Ois Baa Jpy 020834 Pfxd 1.295 Rflt Tonar  | 0.01% DU0IR2285256  |
| Inland Revenue Deposit 150126 Rcd                            | 0.01% DU0IR26115A4  |
| Shinhan Bank 120428 4.50 Cb                                  | 0.01% US82460EAV20  |
| Inland Revenue Deposit 280426 Rcd                            | 0.01% DU0IR26428A1  |
| Inland Revenue Deposit 070526 Rcd                            | 0.01% DU0IR26507A2  |
| Indonesia Republic Of Government 150432 6.375 Gb             | 0.01% IDG000018706  |
| Outstanding Settlement Receipts - EUR                        | 0.01% OSRECEUR      |
| Buy Usd:Sell Eur 01/10/2025                                  | 0.01% USDEUR25274B  |
| Inland Revenue Deposit 280826 Rcd                            | 0.01% DU0IR26828A2  |
| Mt Bank Corporation 300735 Frn                               | 0.01% US55261FAZ71  |
| Dp World Crescent Ltd 260928 4.848 Cb                        | 0.01% XS1883963990  |
| Norinchukin Bank 090930 4.67 Cb                              | 0.01% US656029AP07  |
| Saudi Arabian Oil Co 170754 5.75 Gb                          | 0.01% XS2861551898  |
| Benchmark Mortgage Trust Se 23 V3 Cl A3 150756 Abs           | 0.01% US08163VAC19  |
| Ing Groep Nv 280328 4.017 Cb                                 | 0.01% US456837BB82  |
| Gnma Ii 30 Year Single Family 200119 5.00 Mbs Pool No Ma5712 | 0.01% US36179UKZ48  |
| Logicor Financing Sarl 180729 4.25 Cb                        | 0.01% XS2860968085  |
| Indonesia Republic Of Government 150638 7.125 Gb             | 0.01% IDG000021809  |
| Enbridge Inc 151128 6.00 Cb                                  | 0.00% US29250NBX21  |
| Versus Securitization Trust Se 23 8 Cl A2 251268 Abs         | 0.00% US92540DAB10  |
| Blackstone Property Partners Europe Holdings 291029 3.625 Cb | 0.00% XS2471770862  |
| Total Sa 291249 3.369 Cb                                     | 0.00% XS1501166869  |
| Qatar Petroleum 120731 2.25 Gb                               | 0.00% XS2357494322  |



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| Boa Collateral                                               | 0.00% USBACOLL     |
| Nissan Auto Receivables Owner Trust Sr 23 B Cl A3 150328 Abs | 0.00% US65480MAD56 |
| Cheniere Corpus Christi Holdings Llc 300627 5.125 Cb         | 0.00% US16412XAG07 |
| Mt Bank Corporation 160129 Frn                               | 0.00% US55261FAU84 |
| Preston Ridge Partners Mortg Ser 23 Nqm3 Class A2 251168 Abs | 0.00% US69380TAB70 |
| United Kingdom Of Great Britain And Northern 220768 3.50 Gb  | 0.00% GB00BBJNQY21 |
| Galaxy Pipeline Assets Bidco Ltd 310336 2.625 Cb             | 0.00% XS2249741245 |
| Mexico City Airport Trust 310747 5.50 Cb                     | 0.00% USP6629MAD40 |
| Mexico City Airport Trust 310747 5.50 Cb                     | 0.00% US59284MAD65 |
| Aviation Capital Group Llc 300126 1.95 Cb                    | 0.00% US05369AAK79 |
| Macquarie Group Ltd 120127 1.34 Cb                           | 0.00% US55608JAR95 |
| Permanent Tsb Group 250428 6.625 Cb                          | 0.00% XS2611221032 |
| Sdart 20251 A2 160827 Abs                                    | 0.00% US80288DAB29 |
| Ir243155 Ccp Short Irs Baa Eur 171235 Rflt 6Eubo Pfxd 2.5    | 0.00% DU0IR2431553 |
| BNP Paribas Nominees                                         | 0.00% AUDCUST      |
| Mexico United Mexican States Government 201136 10.00 Gb      | 0.00% MX0MGO0000B2 |
| Ally Financial Inc 150529 Frn                                | 0.00% US02005NBZ24 |
| Las Vegas Sands Corp 140630 6.00 Cb                          | 0.00% US517834AN73 |
| Ir241429 Ccp Short Irs Baa Eur 130855 Rflt 6Eubo Pfxd 2.8    | 0.00% DU0IR2414294 |
| Deutsche Bank Ag 180129 6.72 Cb                              | 0.00% US251526CS67 |
| Williams Companies Inc 150331 2.60 Cb                        | 0.00% US969457BY52 |
| Jp Morgan Mortgage Trust Ser 23 He3 Class A1 250554 Abs      | 0.00% US465985AA77 |
| Romania Government 250232 6.70 Gb                            | 0.00% RO07A2H5YIN8 |
| Inland Revenue Deposit 281125 Rcd                            | 0.00% DU0IR25N28E5 |
| Spain Kingdom Of Government 311030 1.25 Gb                   | 0.00% ES0000012G34 |
| Inland Revenue Deposit 280126 Rcd                            | 0.00% DU0IR26128B5 |
| Banks Series 24 5Yr8 Cl C 150857 Abs                         | 0.00% US065923BR47 |
| Israel State Of Government 310327 2.00 Gb                    | 0.00% IL0011393449 |
| Freddie Mac Structured Agency Se 19 Hqa2 Cl M2 250449 Abs    | 0.00% US35564MAH88 |
| Cigna Corp 151028 4.375 Cb                                   | 0.00% US125523AH38 |
| Dowdupont Inc 151125 4.493 Cb                                | 0.00% US26078JAC45 |
| Deutsche Telekom International Finance 150630 8.75 Cb        | 0.00% US25156PAC77 |
| Deutsche Bank Ag New York Branch 241126 2.129 Cb             | 0.00% US251526CE71 |
| Ozlm Series 17 17A Class A1r 200730 Abs                      | 0.00% US67111NAQ79 |
| Sempra Energy 010228 3.40 Cb                                 | 0.00% US816851BG34 |
| Romania Government 150648 5.125 Gb                           | 0.00% XS1837994794 |
| Galaxy Pipeline Assets 300940 Sf                             | 0.00% XS2300197030 |
| Dell International Llc 150626 6.02 Cb                        | 0.00% US24703TAD81 |
| Aercap Ireland Capital Dac 291028 3.00 Cb                    | 0.00% US00774MAW55 |
| Galaxy Pipeline Assets Bidco Ltd 310334 2.16 Cb              | 0.00% XS2300185613 |
| British Columbia Province Of 180642 4.30 Cb                  | 0.00% CA1107098Y17 |
| Cbre Services Inc 010429 5.50 Cb                             | 0.00% US12505BAH33 |
| Quebec Province Of 011243 4.25 Gb                            | 0.00% CA74814ZEK53 |
| Msci Inc 010930 3.625 Cb                                     | 0.00% US55354GAK67 |
| Realty Income Corp 150328 2.10 Cb                            | 0.00% US756109CA03 |
| Enel Spa 080627 1.375 Cb                                     | 0.00% XS2312744217 |
| Mexico United Mexican States Government 240561 3.771 Gb      | 0.00% US91087BAN01 |
| Fnma 30 Year Conventional 010951 2.50 Mbs Pool Fm8779        | 0.00% US3140XCXH63 |
| Ir243276 Ccp Long Irs Baa Nzd 171230 Rfxd 3.5 Pflt 3Zbsw     | 0.00% DU0IR2432767 |
| Duquesne Light Holdings Inc 011030 2.532 Cb                  | 0.00% US266233AH80 |
| Colt Funding Llc Sr 24 Inv1 Cl A2 251268 Abs                 | 0.00% US12672RAB87 |
| Nxp Bv 110531 2.50 Cb                                        | 0.00% US62954HBA59 |
| Cvs Health Corp 250338 4.78 Cb                               | 0.00% US126650CY46 |

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| Choice Hotels International Inc 150131 3.70 Cb               | 0.00% US169905AG19 |
| Volkswagen Financial Services Nv 130427 3.25 Cb              | 0.00% XS2468855593 |
| Ir246928 Ccp Long Irs Baa Cny 180331 Rfxd 1.75 Pflt Cnrr7    | 0.00% DU0IR2469280 |
| Bank Of Ireland Group Plc 010333 6.75 Cb                     | 0.00% XS2561182622 |
| Income Due - NZD                                             | 0.00% INCDUNZD     |
| Mfra Trust Series 23 Nqm4 Class A2 251268 Abs                | 0.00% US55286LAB80 |
| Truist Financial Corp 080627 6.047 Cb                        | 0.00% US89788MAN20 |
| Tesco Corporate Treasury Services Plc 021128 1.875 Cb        | 0.00% XS2403381069 |
| T Mobile Usa Inc 010228 4.75 Cb                              | 0.00% US87264AAV70 |
| Raiffeisen Bank International Ag 150928 6.00 Cb              | 0.00% XS2682093526 |
| Crown Castle International Corp 010927 3.65 Cb               | 0.00% US22822VAH42 |
| Brenntag Finance Bv 240428 3.75 Cb                           | 0.00% XS2802928775 |
| Pennsylvania Higher Educatio Series 16 1A Class A 250965 Abs | 0.00% US69343FAA57 |
| Hca Inc 150329 3.375 Cb                                      | 0.00% US404119CJ66 |
| Macquarie Group Ltd 281128 3.763 Cb                          | 0.00% US55608JAK43 |
| Boa Nzd Ccp                                                  | 0.00% NZBOACCP     |
| Gnma 11 30 Year Single Family 200249 4.00 Mbs Pool No Ma5763 | 0.00% US36179UML34 |
| General Motors Financial Company Inc 260226 0.85 Cb          | 0.00% XS2125145867 |
| Bpce Sa 260427 1.75 Cb                                       | 0.00% FR0014009YD9 |
| Bank Of America Corp 290431 2.592 Cb                         | 0.00% US06051GJB68 |
| Belgium Kingdom Of Government 220657 2.25 Gb                 | 0.00% BE0000343526 |
| Caixabank Sa 210128 0.625 Cb                                 | 0.00% XS2434702424 |
| Fnma 30 Year Conventional 010351 2.50 Mbs Pool Br6352        | 0.00% US3140L5BW58 |
| Gnma li 30 Year Single Family 200951 2.50 Mbs Pool 785622    | 0.00% US3622ABD336 |
| NZD BNP Paribas A/C                                          | 0.00% NZDBNPP      |
| Thailand Kingdom Of Government 170628 2.65 Gb                | 0.00% TH0623038609 |
| Malaysia Government 050734 3.828 Gb                          | 0.00% MYBMS1900047 |
| Connecticut Avenue Securi Trust Se 22 R05 Cl 2M2 250442 Abs  | 0.00% US20754DAB38 |
| Energy Transfer Operating Lp 150429 5.25 Cb                  | 0.00% US29278NAG88 |
| Inland Revenue 281025 Rcd                                    | 0.00% DU0IR25O28A1 |
| Inland Revenue 281125 Rcd                                    | 0.00% DU0IR25N28A3 |
| Inland Revenue Deposit 281125 Rcd                            | 0.00% DU0IR25N28B1 |
| Inland Revenue Deposit 270326 Rcd                            | 0.00% DU0IR26327A5 |
| Inland Revenue Deposit 070526 Rcd                            | 0.00% DU0IR26507B0 |
| Constellation Brands Inc 151128 4.65 Cb                      | 0.00% US21036PBC14 |
| Inland Revenue Deposit 280526 Rcd                            | 0.00% DU0IR26528C4 |
| Inland Revenue Deposit 280526 Rcd                            | 0.00% DU0IR26528B6 |
| Sunoco Logistics Partners Operations Lp 011027 4.00 Cb       | 0.00% US86765BAU35 |
| Isle Of Man 140951 1.625 Cb                                  | 0.00% XS2384582263 |
| Gnma 11 30 Year Single Family 200149 4.50 Mbs Pool No Ma5711 | 0.00% US36179UKY72 |
| Outstanding Settlement Receipts - EUR                        | 0.00% OSRECEUR     |
| Romania Republic Of Government 270227 3.00 Gb                | 0.00% XS2434895988 |
| Solventum Corp 250227 5.45 Cb                                | 0.00% US83444MAN11 |
| Thailand Kingdom Of Government 171228 2.875 Gb               | 0.00% TH0623038C04 |
| Fannie Mae Series 21 R01 Class 1M2 251041 Abs                | 0.00% US20754RAB24 |
| Sunnova Hestia Issuer Llc Sr 23 Grid1 Cl 1A 201250 Abs       | 0.00% US86746BAA17 |
| Gnma li 30 Year Single Family 201048 5.00 Mbs Pool No Ma5530 | 0.00% US36179UEB44 |
| Thailand Kingdom Of Government 170643 3.45 Gb                | 0.00% TH0623A3N603 |
| Income Due - AUD                                             | 0.00% INCDUAUD     |
| Ir247833 Ccp Short Irs Baa Usd 280230 Rflt Sofra Pfxd 3.2530 | 0.00% DU0IR2478331 |
| Fnma 30 Year Conventional 011150 2.50 Mbs Pool Sd1384        | 0.00% US3132DNRD74 |
| Ir243279 Ccp Long Irs Baa Nzd 171235 Rfxd 4 Pflt 3Zbsw       | 0.00% DU0IR2432791 |
| Romania Government 140251 4.00 Gb                            | 0.00% XS2201851685 |

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| Connecticut Avenue Securities Ser 24 R05 CI 2M1 250744 Abs   | 0.00% US20754XAB91 |
| Ginnie Mae Remic Trust Series 2019 151 Class Ia 201249 Abs   | 0.00% US38382BBF94 |
| Austria Republic Of Government 20092117 2.10 Gb              | 0.00% AT0000A1XML2 |
| Workday Inc 010429 3.70 Cb                                   | 0.00% US98138HAH49 |
| Marriott International Inc 150529 4.875 Cb                   | 0.00% US571903BP73 |
| Ir248757 Ccp Long Irs Baa Eur 150834 Rfxd 2.5 Pflt Estron    | 0.00% DU0IR2487571 |
| Autonation Inc 010828 1.95 Cb                                | 0.00% US05329WAR34 |
| Romania Government 280150 3.375 Gb                           | 0.00% XS2109813142 |
| Income Due - USD                                             | 0.00% INCDUUSD     |
| Gnma Ii 30 Year Single Family 200349 5.0 Mbs Pool No Ma5819  | 0.00% US36179UPC08 |
| Income Due - AUD                                             | 0.00% INCDDAUD     |
| Management Fees                                              | 0.00% MGMNZD       |
| International Flavors And Fragrances Inc 011025 1.23 Cb      | 0.00% US459506AN18 |
| Mfa 2020-Nqm1 Trust Series 20 Nqm1 Class A3 250849 Abs       | 0.00% US552754AC79 |
| Cx003290 Ccp Sell Cdx Usd 200630 Cdx.Na.Ig.44 V1 1% Baa      | 0.00% DU0CX0032909 |
| Eur Oat 2509 Fut                                             | 0.00% DE000F1ZLHU8 |
| Nelnet Student Loan Tr Ser 2012 5A Class A 271036 Abs        | 0.00% US64033BAA08 |
| Romania Government 170133 7.125 Gb                           | 0.00% XS2571923007 |
| Versus Securitization Trust Ser 21 8 Class A1 251166 Abs     | 0.00% US92538GAA04 |
| Outstanding Settlement Receipts - NZD                        | 0.00% OSRECNZD     |
| Gnma Ii 30 Year Single Family 200848 5.00 Mbs Pool Ma5400    | 0.00% US36179T7M16 |
| Income Due - AUD                                             | 0.00% INCDDAUD     |
| Ops08786a Swption Eur 080327 Call Strike 2.25 Bnp            | 0.00% DUOPS08786A5 |
| American Homes 4 Rent Lp 150731 2.375 Cb                     | 0.00% US02666TAC18 |
| Income Due - TWD                                             | 0.00% INCDDTWD     |
| Carrier Global Corp 150227 2.493 Cb                          | 0.00% US14448CAP95 |
| Income Due - JPY                                             | 0.00% INCDDJPY     |
| Eur Buxl 30Yr 2509 F                                         | 0.00% DE000F1ZLHS2 |
| Ops09490a Swption Eur 300126 Call Strike 2.25 Barc           | 0.00% DUOPS09490A3 |
| Romania Government 300134 6.375 Gb                           | 0.00% XS2756521303 |
| EUR BNP Paribas A/C                                          | 0.00% EURBNPP      |
| Austria Republic Of Government 300620 0.85 Gb                | 0.00% AT0000A2HLC4 |
| CAD BNP Paribas A/C                                          | 0.00% CADBNPP      |
| Fnma 30 Year Conventional 010251 2.50 Mbs Pool Fs2772        | 0.00% US3140XJCJ02 |
| Ir243437 Ccp Long Irs Baa Usd 171227 Rfxd 3.75 Pflt Sofra    | 0.00% DU0IR2434375 |
| Ir243128 Ccp Long Irs Baa Eur 150855 Rfxd 2.9 Pflt 6Eubo     | 0.00% DU0IR2431280 |
| Ir248759 Ccp Short Irs Baa Usd 150927 Rflt Sofra Pfxd 3.2936 | 0.00% DU0IR2487597 |
| Freddie Mac Stacr Remic Trust Ser 21 Dnas CI M2 250134 Abs   | 0.00% US35564KHE29 |
| Ir243153 Ccp Short Irs Baa Eur 171232 Pfxd 2.25 Rflt 6Eubo   | 0.00% DU0IR2431538 |
| Connecticut Avenue Securities Ser 24 R03 CI 2M2 250344 Abs   | 0.00% US207941AB18 |
| Connecticut Avenue Securi Trust Se 22 R05 CI 2M1 250442 Abs  | 0.00% US20754DAA54 |
| Ir243164 Ccp Short Irs Baa Eur 171275 Pfxd 2.75 Rflt 6Eubo   | 0.00% DU0IR2431645 |
| Ir247832 Ccp Short Irs Baa Usd 310827Rflt Sofra Pfxd3.061886 | 0.00% DU0IR2478323 |
| Ginnie Mae Remic Trust Series 18 154 Class Sq 201148 Abs     | 0.00% US38381AXB78 |
| Nok Boa Ccp                                                  | 0.00% NOBOACCP     |

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| Gnma 30 Year Single Family 201248 5.0 Mbs Pool No Ma5653     | 0.00% US36179UH623 |
| Ron Bnp Paribas A/C                                          | 0.00% RONBNPP      |
| Cs006937 Ccp Sell Cds Usd 201230 Ice Cd Chile 1% Baa         | 0.00% DU0CS0069372 |
| Ir243440 Ccp Long Ois Baa Cad 171227 Rfxd 2.5 Pflt 3Cdor     | 0.00% DU0IR2434409 |
| Ir243441 Ccp Long Irs Baa Aud 171227 Rfxd 4 Pflt 1Bbsw       | 0.00% DU0IR2434417 |
| Ir247174 Ccp Long Irs Baa Mxn 150328 Rfxd 7.25 Pflt 1Mxni    | 0.00% DU0IR2471740 |
| Ir243149 Ccp Short Irs Baa Eur 171227 Rflt 6Eubo Pfxd 2      | 0.00% DU0IR2431496 |
| Mxn Boa Ccp                                                  | 0.00% MXNBACCP     |
| Pln Bnp Paribas A/C                                          | 0.00% PLNBNPP      |
| Federal National Mort Ass Series 2012 153 Class B 250742 Abs | 0.00% US3136ABDT75 |
| Income Due - NZD                                             | 0.00% INCDUNZD     |
| SGD BNP Paribas A/C                                          | 0.00% SGDBNPP      |
| Fhlmc Gold 30 Year 010241 4.00 Mbs Pool G07479               | 0.00% US3128M9UC41 |
| Cs006935 Ccp Sell Cds Usd 201230 Ice Cd Philip 1% Baa        | 0.00% DU0CS0069356 |
| Ops09417a Swption Eur 290426 Call Strike 2.25 Bnp            | 0.00% DUOPS09417A6 |
| Aviva Plc 141136 6.125 Cb                                    | 0.00% XS0138717441 |
| Ops09172a Swption Eur 240326 Call Strike 2.45 Bnp            | 0.00% DUOPS09172A7 |
| International Flavors And Fragrances Inc 151027 1.832 Cb     | 0.00% US459506AP65 |
| Euro Btp 2509 Fut                                            | 0.00% DE000F1ZLHN3 |
| Government National Mortgage Ser 2015 119 Cl Sn 200845 Abs   | 0.00% US38379MVJ07 |
| Ir230955 Ccp Short Irs Baa Brl 040127 Rflt Bzdio Pfxd 13.75  | 0.00% DU0IR2309551 |
| Ops08401a Swption Eur 111126 Call Strike 2 Bnp               | 0.00% DUOPS08401A1 |
| Ir243267 Ccp Short Irs Baa Nok 171235 Pfxd 4 Rflt 6Nibo      | 0.00% DU0IR2432676 |
| Ops09587a Swption Eur 040926 Call Strike 2 Baa               | 0.00% DUOPS09587A3 |
| Bank Of Tokyo Cash at Call                                   | 0.00% NZDBOT11     |
| Jpmmt 2025Vis1 A2 250855 Abs                                 | 0.00% US46659BAD47 |
| Cs006938 Ccp Sell Cds Usd 201230 Ice Cd Peru 1% Baa          | 0.00% DU0CS0069380 |
| Ginnie Mae Remic Trust Series 19 01 Class Sn 200149 Abs      | 0.00% US38381BZG21 |
| Ir246943 Ccp Short Irs Baa Czk 180336 Rflt 6Prib Pfxd 4      | 0.00% DU0IR2469439 |
| BNP Paribas Nominees                                         | 0.00% AUDCUST      |
| Hkd Bnp Paribas A/C                                          | 0.00% HKDBNPP      |
| Gnma Ii 30 Year Single Family 200349 4.5 Mbs Pool Ma5818     | 0.00% US36179UPB25 |
| Ir247179 Ccp Long Irs Baa Mxn 120331 Rfxd 7.5 Pflt 1Mxni     | 0.00% DU0IR2471799 |
| Wells Fargo Mortgage Backed Ser 19 3 Class A1 260749 Abs     | 0.00% US949831AA92 |
| Ir246922 Ccp Long Irs Baa Zar 180336 Rfxd 8.5 Pflt 3Zali     | 0.00% DU0IR2469223 |
| Income Due - Cad                                             | 0.00% INCDUCAD     |
| Gnma Ii 30 Year Single Family 200545 4.00 Mbs Pool Ma2827    | 0.00% US36179RD891 |
| Ir247177 Ccp Long Irs Baa Mxn 050336 Rfxd 8 Pflt 1Mxni       | 0.00% DU0IR2471773 |
| Government National Mrtg Assoc Ser 2016 138 Cl Gi 201046 Abs | 0.00% US38376MCG06 |
| Fhlmc Gold 30 Year 010241 4.00 Mbs Pool V80552               | 0.00% US3132L5TH62 |
| Cs006934 Ccp Sell Cds Usd 201230 Ice Cd Indon 1% Baa         | 0.00% DU0CS0069349 |
| New Zealand Rural Land Company Ltd                           | 0.00% NZNZLE0005S3 |
| Ops08399a Swption Eur 110526 Call Strike 1.95 Bnp            | 0.00% DUOPS08399A7 |
| New Zealand Rural Land Company Ltd                           | 0.00% NZNZLE0005S3 |

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| Ir246946 Ccp Long Irs Baa Zar 180331 Rfxd 7.25 Pflt 3Zali    | 0.00% DU0IR2469462 |
| Federal National Mort Ass Series 2012 111 Class B 251042 Abs | 0.00% US3136A9EA25 |
| Ir246940 Ccp Long Irs Baa Pln 180328 Rfxd 3.75 Pflt 6Wibo    | 0.00% DU0IR2469405 |
| Long Gilt 2509 Fut                                           | 0.00% GB00MW9TYF35 |
| Government National Mrtg Assoc Ser 2016 138 Cl Di 201046 Abs | 0.00% US38376MCC91 |
| Ir246938 Ccp Long Irs Baa Zar 180328 Rfxd 6.75 Pflt 3Zali    | 0.00% DU0IR2469389 |
| Ir246937 Ccp Short Irs Baa Krw 180328 Rflt 3Ksda Pfxd 2.25   | 0.00% DU0IR2469371 |
| Ir243225 Ccp Short Ois Baa Jpy 171227 Rflt Tonar Pfxd 1      | 0.00% DU0IR2432254 |
| Ops09491a Swption Eur 300126 Call Strike 1.75 Barc           | 0.00% DUOPS09491A1 |
| Jpmmt 2022Dsc1 A3 250163 Abs                                 | 0.00% US46656AAC18 |
| Ir246941 Ccp Long Irs Baa Thb 180328 Rfxd 1 Pflt Thb3m       | 0.00% DU0IR2469413 |
| Ir243151 Ccp Short Irs Baa Eur 171229 Rflt 6Eubo Pfxd 2.25   | 0.00% DU0IR2431512 |
| Ir247178 Ccp Short Irs Baa Clp 180328 Rflt Clpid Pfxd 4.5    | 0.00% DU0IR2471781 |
| Ir243221 Ccp Short Irs Baa Aud 171235 Rflt 6Bbsw Pfxd 4.25   | 0.00% DU0IR2432213 |
| Westpac New Zealand Ltd 11am CallCash                        | 0.00% WBCNZD11     |
| BNP Paribas Nominees                                         | 0.00% AUDCUST      |
| Pln Boa Ccp                                                  | 0.00% PLNBACCP     |
| Ginnie Mae Remic Trust Series 20 146 Class Ki 201050 Abs     | 0.00% US38382KVX89 |
| DKK BNP Paribas A/C                                          | 0.00% DKKBNPP      |
| SEK BNP Paribas A/C                                          | 0.00% SEKBNPP      |
| Ir243255 Ccp Long Irs Baa Sek 171235 Rfxd 2.75 Pflt 3Msek    | 0.00% DU0IR2432551 |
| BNP Paribas Nominees                                         | 0.00% AUDCUST      |
| Ir247181 Ccp Long Ois Baa Cop 180331 Rfxd 8.75 Pflt Copid    | 0.00% DU0IR2471815 |
| GBP BNP Paribas A/C                                          | 0.00% GBPNBPP      |
| GBP BNP Paribas A/C                                          | 0.00% GBPNBPP      |
| Baa Hkd Ccp                                                  | 0.00% HKBOACCP     |
| Puig Brands Sa Class B Ord Shs                               | 0.00% ES0105777017 |
| Effect Exposure EUR                                          | 0.00% EUREFFE      |
| Taiwan Semiconduct Manufacturing Usd                         | 0.00% US8740391003 |
| Buy Eur:Sell Usd 30/09/2025                                  | 0.00% EURUSD25273B |
| Ops09574a Swption Usd 290925 Call Strike 3.679 Morgans       | 0.00% DUOPS09574A4 |
| Effect Exposure Cad                                          | 0.00% CADEFFE      |
| Verus 2025Inv1 A2 250270 Abs                                 | 0.00% US924929AD46 |
| Hca Healthcare Inc                                           | 0.00% US40412C1018 |
| Effect Exposure GBP                                          | 0.00% GBPEFFE      |
| State Street                                                 | 0.00% USSSCOLL     |
| Takeon Jpy                                                   | 0.00% JPYTON11     |
| Meg Energy Corp                                              | 0.00% CA5527041084 |
| Constellation Soft Com Stk Npv Temp                          | 0.00% DU0B15C4L6W0 |
| NZD Takeon Cash at Call                                      | 0.00% NZDTON11     |
| Effect Exposure AUD                                          | 0.00% AUDEFFE      |
| DKK BNP Paribas A/C                                          | 0.00% DKKBNPP      |
| KRW BNP Paribas A/C                                          | 0.00% KRWBNPP      |
| Hkd Bnp Paribas A/C                                          | 0.00% HKDBNPP      |
| JPY BNP Paribas A/C                                          | 0.00% JPYBNPP      |
| Rub Bnp Paribas A/C                                          | 0.00% RUBBNPP      |
| Income Due - USD                                             | 0.00% INCDUUSD     |
| Distribution Payable                                         | 0.00% DISNZD       |
| Sell Usd:Buy Eur 30/09/2025                                  | 0.00% USDEUR25273S |
| Outstanding Settlement Receipts - CAD                        | 0.00% USDEFFE      |

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| New Zealand Rural Land Co Ltd                                | 0.00% NZNZLE0001S2 |
| Idr Bnp Paribas A/C                                          | 0.00% IDRBNPP      |
| Ir252097 Ccp Long Irs Baa Eur 101030 Rfxd 2.2 Pflt Estro     | 0.00% DU0IR2520975 |
| JPY BNP Paribas A/C                                          | 0.00% JPYBNPP      |
| CHF BNP Paribas A/C                                          | 0.00% CHFBNPP      |
| Future Margins-USD                                           | 0.00% FUTMUSD      |
| Baa Sgd Ccp                                                  | 0.00% SGDMMLCCP    |
| Futures Margin-EURo                                          | 0.00% FUTMEUR      |
| Euro Short Btp 2509                                          | 0.00% DE000F1ZLHM5 |
| Futures Margin-Sek                                           | 0.00% FUTMSEK      |
| Futures Margin-Chf                                           | 0.00% FUTMCHF      |
| Ir246926 Ccp Long Irs Baa Huf 180336 Rfxd 6.5 Pflt 6Hufi     | 0.00% DU0IR2469264 |
| Ir246933 Ccp Long Ois Baa Inr 180328 Rfxd 5.5 Pflt Mibor     | 0.00% DU0IR2469330 |
| Ir243243 Ccp Short Ois Baa Chf 171235 Rflt Saron Pfxd 0.5    | 0.00% DU0IR2432437 |
| Ir246935 Ccp Long Irs Baa Pln 180336 Rfxd 4.5 Pflt 6Wibo     | 0.00% DU0IR2469355 |
| Ir243229 Ccp Long Ois Baa Jpy 171232 Rfxd 1.25 Pflt Tonar    | 0.00% DU0IR2432296 |
| Ir247175 Ccp Short Ois Baa Cop 180328 Rflt Copid Pfxd 8.5    | 0.00% DU0IR2471757 |
| Ir243185 Ccp Long Ois Baa Gbp 171229 Rfxd 3.75 Pflt Sonio    | 0.00% DU0IR2431850 |
| Ir247182 Ccp Long Irs Baa Clp 180336 Rfxd 5.25 Pflt Clpid    | 0.00% DU0IR2471823 |
| Ir246939 Ccp Long Irs Baa Czk 180328 Rfxd 3.75 Pflt 6Prib    | 0.00% DU0IR2469397 |
| Ops09615a Swption Usd 141025 Call Strike 3.487 Morgans       | 0.00% DUOPS09615A5 |
| Ir239730 Ccp Long Irs Baa Usd 061130 Rfxd3.37296 Pflt Sofra  | 0.00% DU0IR2397309 |
| Ops09609a Swption Eur 101025 Call Strike 2.617 Barc          | 0.00% DUOPS09609A8 |
| Ir246923 Ccp Long Irs Baa Huf 180328 Rfxd 6 Pflt 6Hufi       | 0.00% DU0IR2469231 |
| Ir246931 Ccp Short Irs Baa Thb 180331 Rflt Thb3m Pfxd 1.25   | 0.00% DU0IR2469314 |
| Baa Huf Ccp                                                  | 0.00% HUFBACCP     |
| Zar Boa Ccp                                                  | 0.00% ZABOACCP     |
| Ir233890 Ccp Long Irs Baa Brl 020129 Rfxd13.25 Pflt Bzdio    | 0.00% DU0IR2338907 |
| Ops09567a Swption Eur 031025 Put Strike 2.68 Jpmorgan        | 0.00% DUOPS09567A8 |
| Ops09568a Swption Eur 031025 Call Strike 2.68 Jpmorgan       | 0.00% DUOPS09568A6 |
| Ops08400a Swption Eur 111126 Call Strike 2.0845 Bnp          | 0.00% DUOPS08400A3 |
| Boa Czk Ccp                                                  | 0.00% CZBOACCP     |
| Ops09382a Swption Eur 110526 Call Strike 2.4 Bnp             | 0.00% DUOPS09382A2 |
| Euro Schatz 2509 Fu                                          | 0.00% DE000F1ZLHR4 |
| Outstanding Settlement Receipts - CAD                        | 0.00% OSRECCAD     |
| Us 5Yr Note 2512 Fut                                         | 0.00% DU00USV25125 |
| Ir247830 Ccp Long Irs Baa Usd 310831 Rfxd3.379352 Pflt Sofra | 0.00% DU0IR2478307 |
| Ir246932 Ccp Long Irs Baa Cny 180328 Rfxd 1.5 Pflt Cnrr7     | 0.00% DU0IR2469322 |
| Euro Bobl 2512 Fut                                           | 0.00% DE000F1ZLHQ6 |
| Cs006911 Ccp Buy Cds Eur 200630 Ice Cd Nxtln 1% Baa          | 0.00% DU0CS0069117 |
| Ops09173a Swption Eur 240326 Call Strike 2.498 Bnp           | 0.00% DUOPS09173A5 |
| Ops09630a Swption Eur 171025 Call Strike 2.661 Barc          | 0.00% DUOPS09630A4 |
| Ir243203 Ccp Long Ois Baa Cad 171230 Rfxd 2.5 Pflt 3Cdor     | 0.00% DU0IR2432031 |
| Ops09637a Swption Usd 201025 Call Strike 3.582 Morgans       | 0.00% DUOPS09637A9 |
| Ops09418a Swption Eur 290426 Call Strike 2.586 Bnp           | 0.00% DUOPS09418A4 |

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| Ir243206 Ccp Long Ois Baa Cad 171235 Rfxd 2.75 Pflt 3Cdor    | 0.00% DU0IR2432064 |
| Eur Bund 2509 Fut                                            | 0.00% DE000F1ZLHP8 |
| Ops09654a Swption Eur 241025 Put Strike 2.708 Barc           | 0.00% DUOPS09654A4 |
| Aud 10Yr 2512 Bond F                                         | 0.00% DU000XT25121 |
| Ice 3Mth 2603 Fut                                            | 0.00% GB00J7WF3L55 |
| Sek Boa Ccp                                                  | 0.00% SEBOACCP     |
| Ops09586a Swption Eur 040926 Call Strike 2.551 Baa           | 0.00% DUOPS09586A8 |
| Ir233929 Ccp Short Irs Baa Usd 210555 Pfxd4.21304 Rflt Sofra | 0.00% DU0IR2339293 |
| Ops09471a Swption Eur 300126 Call Strike 2 Barc              | 0.00% DUOPS09471A3 |
| Aus 3Yr 2512 Bond Fu                                         | 0.00% DU000YT25129 |
| Chf Boa Ccp                                                  | 0.00% CHFBACCP     |
| Ir246945 Ccp Long Irs Baa Krw 180336 Rfxd 2.75 Pflt 3Ksda    | 0.00% DU0IR2469454 |
| Ops09631a Swption Eur 171025 Put Strike 2.661 Barc           | 0.00% DUOPS09631A2 |
| Ir243189 Ccp Long Ois Baa Gbp 171235 Rfxd 4 Pflt Sonio       | 0.00% DU0IR2431892 |
| Ir243135 Ccp Short Irs Baa Usd 171230 Rflt Sofra Pfxd 3.75   | 0.00% DU0IR2431355 |
| Ops09653a Swption Eur 241025 Call Strike 2.708 Barc          | 0.00% DUOPS09653A6 |
| Ops08787a Swption Eur 080327 Call Strike 2.347 Bnp           | 0.00% DUOPS08787A3 |
| Ir236715 Ccp Long Irs Baa Eur 300740 Rfxd 3.3 Pflt 6Eubo     | 0.00% DU0IR2367153 |
| Ops09644a Swption Usd 271025 Put Strike 3.672 Ms             | 0.00% DUOPS09644A5 |
| Ir243166 Ccp Long Irs Baa Eur 171227 Rfxd 1.75 Pflt Estron   | 0.00% DU0IR2431660 |
| Rbc Collateral A/C                                           | 0.00% USRCCOLL     |
| Citibank Colat                                               | 0.00% USCTCOLL     |
| Ops09660a Swption Usd 291025 Call Strike 3.6525 Jpmorgan     | 0.00% DUOPS09660A1 |
| Ir243200 Ccp Long Ois Baa Cad 171227 Rfxd 2.25 Pflt 3 Cdor   | 0.00% DU0IR2432007 |
| Ops09608a Swption Eur 101025 Put Strike 2.617 Barc           | 0.00% DUOPS09608A0 |
| Ops09659a Swption Usd 291025 Put Strike 3.652500 Jpmorgan    | 0.00% DUOPS09659A3 |
| Ops09643a Swption Usd 271025 Call Strike 3.672 Ms            | 0.00% DUOPS09643A7 |
| Cx003307 Ccp Buy Cdx Eur 200630 Itraxx Europe 1% Baa         | 0.00% DU0CX0033071 |
| EUR BNP Paribas A/C                                          | 0.00% EURBNPP      |
| Ir241428 Ccp Long Irs Baa Eur 110829 Rfxd 2.4 Pflt 6Eubo     | 0.00% DU0IR2414286 |
| Cx003319 Sell Cds Usd 151256 CbmX.Na.Aaa.17 0.5% Morgans     | 0.00% DU0CX0033196 |
| Ops09638a Swption Usd 201025 Put Strike 3.582 Morgans        | 0.00% DUOPS09638A7 |
| Ir243130 Ccp Short Irs Baa Eur 160875 Rflt 6Eubo Pfxd 2.6    | 0.00% DU0IR2431306 |
| Ice 3Mth 2612 Fut                                            | 0.00% GB00JBVNLX64 |
| Ir236073 Ccp Short Irs Baa Usd 150730 Pfxd 3.52786 Rflt Sofr | 0.00% DU0IR2360737 |
| Ir243194 Ccp Long Ois Baa Gbp 171255 Rfxd 4.25 Pflt Sonia    | 0.00% DU0IR2431942 |
| Deutsche Bank Coll                                           | 0.00% USDBCOLL     |
| Us 10Yr Note 2512 F                                          | 0.00% DU00USX25121 |
| Ir239731 Ccp Short Irs Baa Usd 061155 Pfxd3.97712 Rflt Sofra | 0.00% DU0IR2397317 |
| Ir236075 Ccp Short Irs Baa Usd 170755 Pfxd3.848264 Rflt Sofr | 0.00% DU0IR2360752 |
| Ir224544 Ccp Short Cpi Baa Usd 171033 Rflt Cpurnsa Pfxd 2.62 | 0.00% DU0IR2245441 |
| Ops09614a Swption Usd 141025 Put Strike 3.487 Morgans        | 0.00% DUOPS09614A8 |
| Ir243186 Ccp Long Ois Baa Gbp 171230 Rfxd 3.75 Pflt Sonio    | 0.00% DU0IR2431868 |

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| Ice 3Mth 2512 Fut                                            | 0.00% GB00J14RQY19  |
| Ir218858 Ccp Long Ois Baa Gbp 211272 Rfxd 3.0 Pflt Sonio     | 0.00% DU0IR2188583  |
| Us 2Yr Note 2512 Fut                                         | 0.00% DU00US225129  |
| Ir243237 Ccp Short Ois Baa Chf 171227 Rflt Saron Pfxd 0.25   | 0.00% DU0IR2432379  |
| Ir243138 Ccp Short Irs Baa Usd 171235 Rflt Sofra Pfxd 3.75   | 0.00% DU0IR2431386  |
| Ir243249 Ccp Long Irs Baa Sek 171227 Rfxd 2 Pflt 3Msek       | 0.00% DU0IR2432494  |
| Outstanding Settlement Receipts - NOK                        | 0.00% OSRECNOK      |
| Ir247831 Ccp Short Irs Baa Usd 310831Rflt Sofra Pfxd3.805361 | 0.00% DU0IR2478315  |
| Ir243158 Ccp Long Irs Baa Eur 171245 Rfxd 2.5 Pflt 6Eubo     | 0.00% DU0IR2431582  |
| Ir243132 Ccp Short Irs Baa Usd 171227 Rflt Sofra Pfxd 3.5    | 0.00% DU0IR2431322  |
| Ir248829 Ccp Short Irs Baa Eur 100928 Rflt 6Eubo Pfxd 2.5    | -0.01% DU0IR2488298 |
| Sell Eur:Buy Usd 01/10/2025                                  | -0.01% EURUSD25274S |
| Ir236716 Ccp Long Irs Baa Eur 290755 Rfxd 2.6 Pflt 6Eubo     | -0.01% DU0IR2367161 |
| Standard Chartered C                                         | -0.01% USSCCOLL     |
| Ir243152 Ccp Long Irs Baa Eur 171230 Rfxd 2.25 Pflt 6Eubo    | -0.01% DU0IR2431520 |
| Outstanding Settlement Payments - NZD                        | -0.01% OSPAYNZD     |
| Ir224545 Ccp Short Irs Baa Usd 171028 Pfxd 4.36 Rflt Sofra   | -0.01% DU0IR2245458 |
| Ir224543 Ccp Long Cpi Baa Usd 171028 Rfxd 2.57 Pflt Cpurusa  | -0.01% DU0IR2245433 |
| Ir248830 Ccp Long Irs Baa Eur 100928 Rfxd 2 Pflt 6Eubo       | -0.01% DU0IR2488306 |
| Us Ult 10Yr 2512 F                                           | -0.01% DU00UXY25129 |
| Sell Usd:Buy Gbp 14/11/2025                                  | -0.01% USDGBP25318S |
| Ir243235 Ccp Long Ois Baa Jpy 171255 Rfxd 2 Pflt Tonar       | -0.01% DU0IR2432353 |
| Gbp Boa Ccp                                                  | -0.01% GBPACCP      |
| Ir243261 Ccp Long Irs Baa Nok 171227 Rfxd 3.75 Pflt 6Nibo    | -0.01% DU0IR2432619 |
| Ir243212 Ccp Short Irs Baa Aud 171227 Rflt 1Bbsw Pfxd 3.75   | -0.01% DU0IR2432122 |
| Sell Ils:Buy Usd 22/10/2025                                  | -0.01% ILSUSD25295S |
| Ir234637 Ccp Short Irs Baa Usd 230630 Pfxd3.599954 Rlftsofra | -0.01% DU0IR2346371 |
| Ubs Collateral A/C                                           | -0.01% USUBCOLL     |
| Ir228526 Ccp Long Ois Baa Jpy 020844 Rfxd 2.16 Pflt Tonar    | -0.01% DU0IR2285264 |
| Futures Margin - AUD                                         | -0.02% FUTMAUD      |
| Sell Czk:Buy Usd 01/12/2025                                  | -0.02% CZKUSD25335S |
| Boa Eur Ccp                                                  | -0.02% EURBACCP     |
| Ir233405 Ccp Long Irs Baa Eur 190356 Rfxd 2.53 Pflt Estro    | -0.02% DU0IR2334054 |
| Sell Chf:Buy Usd 22/10/2025                                  | -0.02% CHFUSD25295S |
| Sell Pln:Buy Usd 23/10/2025                                  | -0.02% PLNUSD25296S |
| Futures Margin-Cad                                           | -0.02% FUTMCAD      |
| Sell Usd:Buy Eur 01/10/2025                                  | -0.02% USDEUR25274S |
| Sell Myr:Buy Usd 06/11/2025                                  | -0.03% MYRUSD25310S |
| Sell Thb:Buy Usd 17/12/2025                                  | -0.03% THBUSD25351S |
| Sell Krw:Buy Usd 10/12/2025                                  | -0.03% KRWUSD25344S |
| Sell Nzd:Buy Aud 22/10/2025                                  | -0.03% NZDAUD25295S |
| Outstanding Settlement Payments - NZD                        | -0.04% OSPAYNZD     |
| Sell Cad:Buy Usd 09/12/2025                                  | -0.04% CADUSD25343S |
| Westpac USD Collateral                                       | -0.04% USWPCOLL     |
| Sell Sgd:Buy Usd 13/11/2025                                  | -0.04% SGDUSD25317S |
| Sell Idr:Buy Usd 26/11/2025                                  | -0.05% IDRUSD25330S |



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| Sell Usd:Buy Aud 02/10/2025           | -0.05% USDAUD25275S  |
| Outstanding Settlement Payments - AUD | -0.05% OSPAYAUD      |
| Sell Mxn:Buy Usd 14/11/2025           | -0.05% MXNUSD25318S  |
| USD BNP Paribas A/C                   | -0.05% USDBNPP       |
| Futures Margin-GBP                    | -0.06% FUTMGBP       |
| Futures Margin-EURo                   | -0.06% FUTMEUR       |
| Management Fees                       | -0.08% MGMNZD        |
| Sell Gbp:Buy Usd 14/11/2025           | -0.12% GBPUSD25318S  |
| Sell Nzd:Buy Jpy 09/10/2025           | -0.12% NZDJPY25282S  |
| Outstanding Settlement Payments - EUR | -0.22% OSPAYEUR      |
| Sell Nzd:Buy Usd 09/10/2025           | -0.24% NZDUSD25282S  |
| Sell Aud:Buy Usd 10/11/2025           | -0.25% AUDUSD25314S  |
| Sell Cny:Buy Usd 05/12/2025           | -0.30% CNYUSD25339S  |
| Sell Aud:Buy Nzd 22/10/2025           | -0.35% AUDNZD25295S  |
| Sell Nzd:Buy Usd 23/10/2025           | -0.44% NZDUSD25296S  |
| Sell Jpy:Buy Usd 27/10/2025           | -0.49% JPYUSD25300S  |
| Sell Aud:Buy Nzd 20/05/2026           | -0.55% AUDNZD26140S  |
| Sell Jpy:Buy Usd 26/11/2025           | -0.77% JPYUSD25330S  |
| Sell Jpy:Buy Nzd 09/10/2025           | -0.91% JPYNZD25282S  |
| Sell Gbp:Buy Nzd 09/10/2025           | -1.11% GBPNZD25282S  |
| Sell Jpy:Buy Usd 15/12/2025           | -1.25% JPYUSD25349S  |
| Sell Eur:Buy Nzd 09/10/2025           | -2.63% EURNZD25282S  |
| Outstanding Settlement Payments - USD | -2.77% OSPAYUSD      |
| Sell Eur:Buy Usd 08/12/2025           | -5.02% EURUSD25342S  |
| Sell Usd:Buy Nzd 09/10/2025           | -15.60% USDNZD25282S |
| Sell Usd:Buy Nzd 23/10/2025           | -16.46% USDNZD25296S |