

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

	1.0	
Offer name	InvestNow KiwiSaver Scheme	Offer number OFR12933
Fund name	InvestNow Russell Investments Global Fixe Fund	Fund number FND20546
Period disclosure applies [dd/mm/yyyy]	30/09/2023	
Asset name	% of fund net assets	Security code
Bought NZD / Sold USD	65.64%	
Bought NZD / Sold EUR	20.74%	
US 2YR NOTE (CBT) Dec23	19.99%	
Bought NZD / Sold JPY	15.69%	
Bought USD / Sold EUR	8.73%	
Bought JPY / Sold NZD	7.21%	
US 10YR NOTE (CBT)Dec23	6.74%	
INTRTSWP CITIFCM RF 2.43500% PFI 20231019-20281019) [6'	6.45%	
Bought USD / Sold NZD	6.36%	
Settled Cash	6.31%	
US LONG BOND(CBT) Dec23	5.13%	
derivatives cash offset	4.72%	
OIS_SWAP CITIFCM RF 4.71800% PFI 20231019-20251019) [6'	4.62%	
US TREASURY N/B	4.34%	US91282CEG24
US 10yr Ultra Fut Dec23	4.14%	
Bought USD / Sold GBP	3.96%	
Cash Held at Broker	3.68%	
US ULTRA BOND CBT Dec23	3.25%	
INTRTSWP CITIFCM RF 5.22100% PFI 20231019-20251019) [6'	2.88%	
derivatives cash offset	2.86%	
derivatives cash offset	2.75%	
Bought EUR / Sold NZD	2.43%	
Bought NZD / Sold GBP	2.36%	
Bought NZD / Sold CAD	2.35%	
TBA true cash reduction	2.17%	
Bought EUR / Sold USD	1.94%	
Bought NZD / Sold MXN	1.77%	
Bought GBP / Sold USD	1.74%	
US TREASURY N/B	1.45%	US912828ZL77
Cash Held at Broker	1.40%	
Euro-OAT Future Dec23	1.37%	DE000C7PB934
TREASURY BILL	1.36%	US912797HC44
CAN 10YR BOND FUT Dec23	1.34%	
JAPAN (10 YEAR ISSUE)	1.31%	JP1103461H35
Bought USD / Sold CHF	1.31%	
Bought JPY / Sold USD	1.28%	
Bought EUR / Sold GBP	1.24%	
INTRTSWP CITIFCM RF 4.68500% PFI 20231019-20251019) [6'	1.19%	
US TREASURY N/B	1.15%	US9128282A70
EUROPEAN UNION BILL	1.14%	EU000A3K4D66
Bought NZD / Sold ZAR	1.09%	
JAPAN (10 YEAR ISSUE)	1.06%	JP1103551K72
JAPAN (2 YEAR ISSUE)	1.05%	JP1024501P76
Settled Cash	1.03%	
AUST 10Y BOND FUT Dec23	1.02%	
INTRTSWP CITIFCM RF 5.21220% PFI 20231019-20251019) [6'	1.01%	
EUROPEAN UNION BILL	0.99%	EU000A3K4D90
JAPAN (30 YEAR ISSUE)	0.98%	JP1300461F39
US TREASURY N/B	0.97%	US912810SR05
REPUBLIC OF SOUTH AFRICA	0.93%	ZAG000107012
BUNDESREPUB. DEUTSCHLAND	0.90%	DE0001102390
JAPAN (20 YEAR ISSUE)	0.90%	JP1201561G37
INTRTSWP CITIFCM RF 3.56900% PFI 20231019-20281019) [6'	0.90%	
G2SF 5.5 10/22	0.90%	US21H0526A19
FNCL 6 10/23	0.88%	US01F0606A83
Bought USD / Sold MXN	0.87%	
Bought USD / Sold CAD	0.84%	
derivatives cash offset	0.84%	
JPN 10Y BOND(OSE) Dec23	0.83%	
derivatives cash offset	0.82%	
INTRTSWP CITIFCM RF 5.22100% PFI 20231019-20251019) [6'	0.81%	
MEX BONOS DESARR FIX RT	0.80%	MX0MGO0000P2

BONOS Y OBLIG DEL ESTADO	0.79%	ES0000012K20
TREASURY BILL	0.76%	US912797HB60
BCHINA 2.85	0.76%	
Bought NZD / Sold CNY	0.75%	
US TREASURY N/B	0.75%	US91282CGH88
Bought ILS / Sold USD	0.75%	
BUNDESobligation	0.73%	DE000BU25000
BUNDESREPUB. DEUTSCHLAND	0.71%	DE0001102507
Bought CLP / Sold USD	0.70%	
US TREASURY N/B	0.65%	US912828J272
MEX BONOS DESARR FIX RT	0.64%	MX0MGO0000H9
HELLENIC REPUBLIC	0.64%	GR0128017747
INTRTSWP CITIFCM RF 3.96000% PFI 20230119-20330119) [6:	0.59%	
Bought CAD / Sold NZD	0.59%	
INTRTSWP CITIFCM RF 4.04100% PFI 20230322-20330322) [6:	0.57%	
Bought EUR / Sold CHF	0.57%	
EURO-BUXL 30Y BND Dec23	0.56%	DE000C7PB918
Bought CHF / Sold EUR	0.56%	
ANDORRA INTERNATIONAL BD	0.55%	XS2339399946
derivatives cash offset	0.55%	
FRANCE (GOVT OF)	0.54%	FR0013341682
Bought MXN / Sold USD	0.53%	
Bought USD / Sold JPY	0.51%	
JAPAN (20 YEAR ISSUE)	0.51%	JP12011419C6
Euro-BTP Future Dec23	0.51%	DE000C7PB9W9
US TREASURY N/B	0.51%	US91282CFB28
A10 2021-LRMR A	0.48%	US00217CAA09
JAPAN (20 YEAR ISSUE)	0.48%	JP1201491E67
JAPAN (30 YEAR ISSUE)	0.48%	JP1300571HC4
US TREASURY N/B	0.46%	US9128286X38
REPUBLIC OF ESTONIA	0.45%	XS2532370231
Bought SEK / Sold USD	0.43%	
CANADIAN GOVERNMENT	0.42%	CA135087P816
OMIR 2021-1A M1C	0.42%	US67401FAJ93
BMIR 2021-3A M1C	0.41%	US078777AD10
Bought USD / Sold CLP	0.41%	
UNITED MEXICAN STATES	0.39%	XS1218289103
G2SF 6 10/23	0.39%	US21H0606A46
INTRTSWP CITIFCM RF 4.28600% PFI 20231019-20281019) [6:	0.39%	
G2 MA9017	0.38%	US36179YAS37
FR QG1835	0.38%	US3133C2BC18
INTRTSWP CITIFCM RF 4.28600% PFI 20231019-20281019) [6:	0.37%	
INTRTSWP HSBBLN RF 3.60250% PFI 20231019-20281019) [6:	0.36%	
REPUBLIC OF SLOVENIA	0.36%	XS2635185437
FR SD8329	0.36%	US3132DWH666
G2 MA8950	0.36%	US36179X5K87
TAH 2020-SFR1 F	0.35%	US89613GAF37
derivatives cash offset	0.35%	
EUROPEAN INVESTMENT BANK	0.35%	US298785JH03
BELGIUM KINGDOM	0.35%	BE0000357666
PRPM 2021-5 A1	0.35%	US69358DAA28
ARCLO 2021-FL3 A	0.34%	US03880KAA25
US TREASURY N/B	0.34%	US912810QB70
Bought KRW / Sold USD	0.34%	
G2 MA8949	0.34%	US36179X5J15
NETHERLANDS GOVERNMENT	0.34%	NL0015000LS8
HMIR 2022-1 M1C	0.34%	US43730GAC50
FR SD8331	0.33%	US3132DWHG15
Bought USD / Sold CNH	0.33%	
Bought USD / Sold COP	0.33%	
Bought USD / Sold KRW	0.33%	
UNITED KINGDOM GILT	0.33%	GB00BFWFPP71
JAPAN (10 YEAR ISSUE)	0.33%	JP1103661N43
Bought EUR / Sold PLN	0.33%	
Bought CHF / Sold NZD	0.33%	
AFRICAN EXPORT-IMPORT BA	0.33%	XS2343007170
Settled Cash	0.32%	
ROMANIA	0.31%	XS2364200514
AUST 3YR BOND FUT Dec23	0.31%	
Bought PLN / Sold EUR	0.31%	
ARESE 12X AR	0.30%	XS2391578155
Bought NZD / Sold IDR	0.30%	

BUNDESREPUB. DEUTSCHLAND	0.30%	DE0001102465
HMIR 2021-1 M1C	0.29%	US437307AC59
US TREASURY N/B	0.29%	US91282CHC82
RIKISBREF	0.28%	IS0000033884
US TREASURY N/B	0.28%	US912810TD00
Bought EUR / Sold HUF	0.27%	
OMIR 2021-2 M1C	0.27%	US67389JAC27
Bought GBP / Sold EUR	0.27%	
REPUBLIC OF LATVIA	0.27%	XS2648672660
UNITED KINGDOM GILT	0.27%	GB00BDRHNP05
MF1 2023-FL12 A	0.26%	US59319MAA18
REPUBLIC OF CHILE	0.26%	XS2645248225
US TREASURY N/B	0.26%	US9128284N73
INDONESIA GOVERNMENT	0.26%	IDG000013806
UNITED KINGDOM GILT	0.26%	GB00BQC4R999
Bought NZD / Sold SEK	0.26%	
BANQUE OUEST AFRICAINE D	0.26%	XS2288824969
ROMANIA	0.25%	XS2258400162
ARCLO 2021-FL4 A	0.25%	US03880RAA77
BUNDESREPUB. DEUTSCHLAND	0.25%	DE0001102580
BONOS Y OBLIG DEL ESTADO	0.25%	ES0000012F76
Bought NZD / Sold AUD	0.25%	
Settled Cash	0.25%	
Bought HUF / Sold EUR	0.25%	
US TREASURY N/B	0.25%	US912828YM69
BUONI POLIENNALI DEL TES	0.24%	IT0005519787
TREASURY BILL	0.24%	US912797GV34
KFW	0.24%	XS2209794408
Bought NZD / Sold SGD	0.24%	
TPMF 2019-A13X B	0.23%	XS2053911348
FN CB5405	0.23%	US3140QRAF07
Cash Held at Broker	0.22%	
JAPAN (20 YEAR ISSUE)	0.22%	JP1201511EC7
Bought MXN / Sold NZD	0.22%	
PKMRP 2022-1X A	0.22%	XS2500384024
UNITED KINGDOM GILT	0.21%	GB00BN65R313
ROMANIA	0.21%	XS2330514899
REPUBLIC OF AUSTRIA	0.21%	AT0000A33SH3
JAPAN (20 YEAR ISSUE)	0.20%	JP1201811N77
EUROPEAN INVESTMENT BANK	0.20%	XS2574388646
BUNDES OBLIGATION	0.20%	DE0001141828
TREASURY BILL	0.20%	US912797FH58
US 5YR NOTE (CBT) Dec23	0.20%	
ARCLO 2021-FL2 A	0.20%	US03881EAA55
AUSTRALIAN GOVERNMENT	0.19%	AU0000013740
CANADIAN GOVERNMENT	0.19%	CA135087L930
Bought INR / Sold USD	0.19%	
BUNDESREPUB. DEUTSCHLAND	0.19%	DE0001102457
Bought NZD / Sold CHF	0.19%	
CANADIAN GOVERNMENT	0.19%	CA135087D358
Bought GBP / Sold NZD	0.19%	
ARCLO 2022-FL2 A	0.18%	US03881JAA43
GOOD 2021-4GS A	0.18%	US38237GAA76
Bought USD / Sold INR	0.18%	
US TREASURY N/B	0.18%	US912810RJ97
Bought NZD / Sold ILS	0.18%	
THAILAND GOVERNMENT BOND	0.18%	TH0623X3BC03
US TREASURY N/B	0.17%	US91282CHN48
HMH 2017-NSS E	0.17%	US40390AAJ07
PRISE 2021-1 A	0.17%	XS2328004614
Bought SEK / Sold EUR	0.17%	
Bought CNH / Sold USD	0.17%	
JAPAN (5 YEAR ISSUE)	0.17%	JP1051491MA0
CIFC 2014-2RA A1	0.17%	US12548RAB06
BMIR 2021-2A M1B	0.16%	US07876AAB98
Bought NZD / Sold THB	0.16%	
UNITED KINGDOM GILT	0.16%	GB00B00NY175
UNITED KINGDOM GILT	0.16%	GB00BL68HJ26
AFRICA FINANCE CORP	0.16%	XS1983289791
FKH 2020-SFR1 F1	0.16%	US33767MAL90
LMILE 2021-1A C	0.16%	XS2320421253
UNITED KINGDOM GILT	0.16%	GB00B3KJDS62

SROCK 2023-1X B	0.16%	XS2585546042
MORGAN STANLEY	0.15%	XS2595028536
CANADIAN GOVERNMENT	0.15%	CA135087H722
ROMANIA	0.15%	XS2689949399
LMLO 2023-1A A	0.15%	XS2643303949
EMIR 2021-2 M1C	0.15%	US26982AAC80
Bought ZAR / Sold NZD	0.14%	
BX 2019-XL G	0.14%	US056054AK52
UBS GROUP AG	0.14%	CH0483180946
TPMF 2019-GR4X A2R	0.14%	XS2395598670
JPMORGAN CHASE & CO	0.14%	XS2123320033
INTRTSWP CITIFCM RF 4.43970% PFI 20231019-20331019) [6'	0.14%	
POLAND GOVERNMENT BOND	0.14%	PL0000108197
LMLOG 1A C	0.14%	XS2356569496
Bought USD / Sold CNY	0.13%	
NMRR 2015-11R 4A2	0.13%	US65541HAS04
Bought CNY / Sold USD	0.13%	
BMIR 2018-3A M2	0.13%	US07877TAC53
NEW ZEALAND GOVERNMENT	0.13%	NZGOVDT534C4
MCDONALD'S CORP	0.13%	US58013MFW91
BUONI POLIENNALI DEL TES	0.13%	IT0005421703
Bought NZD / Sold PLN	0.13%	
ROMANIA	0.13%	XS2330503694
DANSKE BANK A/S	0.13%	XS2637421848
BECLO 9X A	0.13%	XS2062957910
FRANCE (GOVT OF)	0.13%	FR0014001NN8
UBS GROUP AG	0.12%	CH1255915014
DBALT 2007-2 2A1	0.12%	US25152BAE83
STANDARD CHARTERED PLC	0.12%	US853254BN98
CANADA HOUSING TRUST	0.12%	CA13509PJF14
INTL FLAVOR & FRAGRANCES	0.12%	US459506AN18
CTP NV	0.12%	XS2303052695
DUERO 1 A	0.12%	XS1843432078
ROMANIA	0.12%	XS1968706876
MEX BONOS DESARR FIX RT	0.12%	MXOMGO0000J5
D.R. HORTON INC	0.12%	US23331ABQ13
US TREASURY N/B	0.12%	US91282CAV37
BMIR 2019-3A M1C	0.12%	BM07877GAC36
NOMURA HOLDINGS INC	0.12%	US65535HAR03
SOLVAY FINANCE (AMERICA)	0.12%	US834423AB16
GLP CAPITAL LP / FIN II	0.12%	US361841AJ81
BARCLAYS PLC	0.12%	US06738EAP07
IDOLT 2023-1 A	0.12%	AU3FN0079703
EMIR 2021-1 M1C	0.12%	US26983BAC54
CASTELLUM HELSINKI	0.12%	XS2461785185
HERCULES CAPITAL INC	0.12%	US427096AJ17
MITSUBISHI CORP	0.12%	US606769AG23
Bought USD / Sold AUD	0.12%	
BANK OF AMERICA CORP	0.12%	US06051GJD25
INVESTEC BANK PLC	0.12%	XS2296207116
CITIGROUP INC	0.12%	US172967MQ12
SANTANDER HOLDINGS USA	0.12%	US80282KBB17
GLP CAPITAL LP / FIN II	0.12%	US361841AH26
STEEL DYNAMICS INC	0.12%	US858119BL37
AIRCASTLE LTD	0.11%	US00928QAU58
Bought SEK / Sold NZD	0.11%	
JPMMT 2023-HE2 A1	0.11%	US46657FAA30
EURO-SCHATZ FUT Dec23	0.11%	DE000C7PB900
WESTERN UNION CO/THE	0.11%	US959802AH24
NBK TIER 1 FINANCING 2	0.11%	US62878WAA62
EXXON MOBIL CORPORATION	0.11%	XS2196322312
COCA-COLA CO/THE	0.11%	XS2307863642
JACKSON NATL LIFE GLOBAL	0.11%	US46849LUX71
TESCO CORP TREASURY SERV	0.11%	XS2086868010
INTRTSWP CITIFCM RF 3.64000% PFI 20231019-20281019) [6'	0.11%	
UNITED MEXICAN STATES	0.11%	US91087BAR15
CONCENTRIX CORP	0.11%	US20602DAA90
CONAGRA BRANDS INC	0.11%	US205887CF79
MISC CAPITAL TWO LABUAN	0.11%	US60475DAB73
BANK OF AMERICA CORP	0.11%	US06051GLA57
BUONI POLIENNALI DEL TES	0.11%	IT0005496770
BROADCOM INC	0.11%	US11135FBE07

NEW ZEALAND GOVERNMENT	0.11%	NZGOVDT528C6
KFW	0.11%	DE000A30V9M4
SITE CENTERS CORP	0.11%	US23317HAE27
ARES CAPITAL CORP	0.11%	US04010LBA08
BLUE OWL CAPITAL CORP	0.11%	US69121KAC80
FNB CORP	0.11%	US302520AC56
WEIR GROUP PLC (THE)	0.11%	US94876QAA40
PULTEGROUP INC	0.11%	US745867AX94
AMCOR FINANCE USA INC	0.11%	US02343UAG04
BERRY GLOBAL INC	0.11%	US08576PAH47
SILGAN HOLDINGS INC	0.11%	US827048AX76
ELEMENT FLEET MANAGEMENT	0.11%	US286181AH56
MAIN STREET CAPITAL CORP	0.11%	US56035LAE48
MORGAN STANLEY	0.11%	US6174468Q59
TORONTO-DOMINION BANK	0.11%	CA89117FPG86
HARMAN INTL IND	0.11%	US413086AH29
ENEL FINANCE INTL NV	0.11%	US29278GAM06
BANK OF NOVA SCOTIA	0.11%	CA06415GDJ63
CANADIAN GOVERNMENT	0.11%	CA135087YQ12
A10 2020-C C	0.11%	US66981EAE32
ENBRIDGE INC	0.11%	US29250NAL91
PRPM 2021-2 A1	0.11%	US69359UAA34
CENCOSUD SA	0.11%	US15132HAH49
HCA INC	0.11%	US404119BT57
EQUINIX INC	0.11%	US29444UBQ85
PROSUS NV	0.11%	US74365PAA66
NOKIA OYJ	0.11%	US654902AE56
OCCIDENTAL PETROLEUM COR	0.11%	US674599EE17
UNIVERSAL HEALTH SVCS	0.11%	US913903AZ35
CREDIT SUISSE NEW YORK	0.11%	US22550L2G55
INTESA SANPAOLO SPA	0.11%	XS2630420268
EMD FINANCE LLC	0.11%	US26867LAL45
SANTANDER UK GROUP HLDGS	0.11%	US80281LAM72
VICI PROPERTIES / NOTE	0.11%	US92564RAG02
EDISON INTERNATIONAL	0.11%	US281020AU14
DEUTSCHE BANK NY	0.11%	US25160PAN78
NXP BV/NXP FDG/NXP USA	0.11%	US62954HAW88
AMERICAN EXPRESS CO	0.11%	US025816DE69
CREDIT AGRICOLE SA	0.11%	US22534PAE34
AT&T INC	0.11%	US00206RJK17
WELLTOWER OP LLC	0.11%	US42217KBF21
CREDIT SUISSE AG LONDON	0.11%	XS2589907653
AAREAL BANK AG	0.11%	DE000AAR0298
CANADIAN IMPERIAL BANK	0.11%	CA13607H3D23
M&G PLC	0.11%	XS1888930150
CAPITAL ONE FINANCIAL CO	0.11%	US14040HCU77
LLOYDS BANKING GROUP PLC	0.11%	US53944YAP88
BROADCOM CRP / CAYMN FI	0.11%	US11134LAH24
WESTINGHOUSE AIR BRAKE	0.11%	US960386AL46
BP CAPITAL MARKETS PLC	0.11%	US05565QDU94
BMIR 2020-3A M1C	0.11%	US078777KAE01
LAZARD GROUP LLC	0.11%	US52107QAH83
UBS AG LONDON	0.11%	XS2358287238
STANDARD CHARTERED PLC	0.11%	XS2618731256
HIGHLAND HOLDINGS SARL	0.11%	XS2406914346
T-MOBILE USA INC	0.11%	US87264ABR59
HSBC HOLDINGS PLC	0.11%	US404280BX62
SIEMENS FINANCIERINGSMAT	0.11%	US82620KAZ66
AMCOR UK FINANCE PLC	0.11%	XS2193669657
ZIMMER BIOMET HOLDINGS	0.11%	XS1532779748
MIRAE ASSET SECURITIES	0.11%	XS2651633609
DOW CHEMICAL CO/THE	0.11%	XS2122485845
INVESTEC PLC	0.11%	XS2364425863
EL PUERTO DE LIVERPOOL	0.11%	US283837AB81
3I GROUP PLC	0.11%	XS2626289222
HIKMA FINANCE USA LLC	0.11%	XS2196334838
PARTNERRE IRELAND FINANC	0.11%	XS1489391109
NATIONAL GRID PLC	0.11%	XS2289408440
TYSON FOODS INC	0.11%	US902494BJ16
SPAREBANK 1 OESTLANDET	0.11%	XS2472845911
NATIONAL GRID PLC	0.11%	XS2486461010
ROYAL BANK OF CANADA	0.11%	US780082AD52

BRANDYWINE OPER PARTNERS	0.11%	US105340AR47
VERIZON COMMUNICATIONS	0.11%	XS1708161291
KRAFT HEINZ FOODS CO	0.11%	US50077LAV80
DUKE ENERGY CORP	0.11%	XS2488626610
JYSKE BANK A/S	0.11%	XS2409134371
ARCLO 2021-FL2 C	0.11%	US03881EAG26
CORNING INC	0.11%	XS2621757405
FRESENIUS FIN IRELAND PL	0.11%	XS2325562424
INFORMA PLC	0.11%	XS2068065163
ROMANIA	0.11%	XS2571922884
RWE AG	0.11%	XS2584685387
CEZ AS	0.11%	XS2084418339
SPRINT LLC	0.11%	US85207UAK16
NATWEST GROUP PLC	0.10%	US639057AJ71
ROMANIA	0.10%	XS1420357318
OAKTREE SPECIALTY LEND	0.10%	US67401PAB40
RMIR 2021-2 M1A	0.10%	US75049GAA76
VIRGIN MONEY UK PLC	0.10%	XS2049149821
DNB BANK ASA	0.10%	XS2534985523
TRITON CONTAINER	0.10%	US89680YAC93
IBM CORP	0.10%	XS2583742668
ERSTE&STEIERMAR	0.10%	AT0000A2RZL4
BHARTI AIRTEL LTD	0.10%	US08860HAA23
VEOLIA ENVIRONNEMENT SA	0.10%	FR0013248507
FS KKR CAPITAL CORP	0.10%	US302635AG21
ENBRIDGE PIPELINES INC	0.10%	CA29250ZAX65
HMIR 2022-1 M1A	0.10%	US43730GAA94
SINGAPORE GOVERNMENT	0.10%	SG3261987691
UBS GROUP AG	0.10%	CH0550413337
BAYER AG	0.10%	XS2281342878
FRESENIUS MED CARE III	0.10%	US35805BAB45
BECTON DICKINSON EURO	0.10%	XS2002532724
CITIGROUP INC	0.10%	US172967LD18
INFRASTRUCTURA ENERGETI	0.10%	US456829AC41
US 10YR FUT OPTN C @ 113 DEC 23	0.10%	
DH EUROPE FINANCE II	0.10%	XS2050406177
JAPAN (30 YEAR ISSUE)	0.10%	JP1300361C33
TAURS 2021-UK1A B	0.10%	XS2303819333
Settled Cash	0.10%	
SYSCO CANADA INC	0.10%	CA871828AA79
ABBVIE INC	0.10%	US00287YBX67
BURGAN BANK	0.10%	XS2265369491
LMLOG 1A B	0.10%	XS2356568928
DANICA PENSION	0.10%	XS1117286580
UBS AG LONDON	0.10%	US902674YU81
HCA INC	0.10%	US404119BU21
POLAR TANKERS INC	0.10%	US73102QAA40
PNC BANK NA	0.10%	US20453KAA34
CRH SMW FINANCE DAC	0.10%	XS2648077191
RHB BANK	0.10%	XS2356379102
3M COMPANY	0.10%	US88579YBM21
FRANCE (GOVT OF)	0.09%	FR0013404969
EXXON MOBIL CORPORATION	0.09%	US30231GAF90
ENEL FINANCE INTL NV	0.09%	US29278GBB32
ALIMENTATION COUCHE-TARD	0.09%	US01626PAM86
ROMANIA	0.09%	XS2364199757
AT&T INC	0.09%	US00206RML32
OPEN TEXT CORP	0.09%	US683715AF36
Bought ILS / Sold NZD	0.09%	
US TREASURY N/B	0.09%	US9128284R87
SK HYNIX INC	0.09%	US78392BAB36
TEXAS EASTERN TRANSMISSI	0.09%	US882389CC14
ROMANIA	0.09%	XS2027596530
PROCTER & GAMBLE CO/THE	0.09%	US742718FP97
Fx Spot Pending Settlement	0.09%	
ABRDN PLC	0.09%	XS1698906259
HSBC HOLDINGS PLC	0.09%	US404280CM98
SOCIETE GENERALE	0.09%	US83368JKF65
FAIRFAX FINL HLDGS LTD	0.09%	US303901BJ06
US TREASURY N/B	0.09%	US91282CBL46
BNP PARIBAS	0.09%	US09659T2B67
PRUDENTIAL FINANCIAL INC	0.09%	US744320BJ04

MSRR 2015-R3 9B	0.09%	US61690TAV52
CIFC 2018-3A A	0.09%	US12551YAA10
LOBLAW COMPANIES LIMITED	0.09%	CA53947ZAD92
TPMF 2020-A14X E	0.09%	XS2109386487
EMIR 2021-2 M2	0.09%	US26982AAG94
CANADIAN GOVERNMENT	0.09%	CA135087ZS68
CANADIAN IMPERIAL BANK	0.09%	US13607HR618
PRISE 2021-1 C	0.09%	XS2328004960
RMIR 2021-1 M2	0.09%	US75279YAD31
BUNZL FINANCE PLC	0.09%	XS1726321570
PRPM 2021-1 A1	0.09%	US693577AA60
ROCHE HOLDINGS INC	0.09%	US771196BT89
XTO ENERGY INC	0.09%	US98385XAM83
NGPL PIPECO LLC	0.08%	US62912XAC83
BUMF 5 M2	0.08%	XS0271324997
TIME WARNER CABLE LLC	0.08%	XS0630584166
BANK OF AMERICA CORP	0.08%	XS1811435251
NATWEST GROUP PLC	0.08%	XS1795261822
NATWEST GROUP PLC	0.08%	XS2346516250
LLOYDS BANKING GROUP PLC	0.08%	US53944YAB92
BANCOLOMBIA SA	0.08%	US05968LAM46
ZURICH FINANCE IRELAND	0.08%	XS2283177561
SUN COMMUNITIES OPER LP	0.08%	US866677AE75
CITIGROUP INC	0.08%	US17327CAR43
CRBN 2017-1A A1	0.08%	US141312AA60
TESCO CORP TREASURY SERV	0.08%	XS2403381069
ESAIL 2007-6NCX A3A	0.08%	XS0332285971
INTL BK RECON & DEVELOP	0.08%	US459058JW44
ENBRIDGE ENERGY PARTNERS	0.08%	US29250RAX44
PROSPECT CAPITAL CORP	0.08%	US74348TAU60
LLOYDS BANKING GROUP PLC	0.08%	XS2080995405
CANADIAN GOVERNMENT	0.08%	CA135087Q236
LLPL CAPITAL PTE LTD	0.08%	US50201PAA49
SIXTH STREET SPECIALTY	0.08%	US83012AAA79
GOLUB CAPITAL BDC	0.08%	US38173MAB81
SPECTRA ENERGY PARTNERS	0.08%	US84756NAE94
BRIGHTHOUSE FINANCIAL IN	0.08%	US10922NAH61
TSMC GLOBAL LTD	0.08%	US872882AE58
SABRA HEALTH CARE LP	0.08%	US14162VAB27
BARCLAYS PLC	0.07%	XS2049810356
ALLIANZ SE	0.07%	USX10001AB51
CHARTER COMM OPT LLC/CAP	0.07%	US161175BA14
GELF BOND ISSUER I SA	0.07%	XS2029713349
EUROPEAN INVESTMENT BANK	0.07%	XS1183208328
DEUTSCHE TELEKOM INT FIN	0.07%	US25156PAC77
CDW LLC/CDW FINANCE	0.07%	US12513GBG38
RAIFFEISEN BANK INTL	0.07%	XS2189786226
UNITED KINGDOM GILT	0.07%	GB00B6460505
RELIANCE INDUSTRIES LTD	0.07%	US759470AQ02
ING GROEP NV	0.07%	XS1564394796
TSMC ARIZONA CORP	0.07%	US872898AA96
SELP FINANCE SARL	0.07%	XS2015240083
BONOS Y OBLIG DEL ESTADO	0.07%	ES0000012E69
BANCO SANTANDER SA	0.07%	XS2626699982
WELLS FARGO & COMPANY	0.07%	US95000U3D31
ORANGE SA	0.07%	XS1115498260
T-MOBILE USA INC	0.07%	US87264ABF12
ROMANIA	0.07%	XS2109813142
CIGNA GROUP/THE	0.07%	US125523CL22
BOUYGUES SA	0.07%	FR001400IBM5
BUNDESREPUB. DEUTSCHLAND	0.07%	DE0001102432
CPUK FINANCE LTD	0.07%	XS1240177342
LOGICOR FINANCING SARL	0.07%	XS1909057645
BUONI POLIENNALI DEL TES	0.07%	IT0005419848
VERIZON COMMUNICATIONS	0.07%	US92344GAM87
FSQ 2021-1GRX AGRN	0.07%	XS2352499953
BUNDESREPUB. DEUTSCHLAND	0.07%	DE0001135325
OBRIGACOES DO TESOURO	0.07%	PTOTEYOE0031
FORD MOTOR CREDIT CO LLC	0.07%	XS2013574384
PRET 2022-NPL1 A1	0.07%	US69362NAA46
CI FINANCIAL CORP	0.07%	US125491AP51
PROGRESS ENERGY INC	0.07%	US743263AE50

EUROPEAN INVESTMENT BANK	0.07%	XS2168048564
EUROPEAN INVESTMENT BANK	0.07%	US298785DV50
Settled Cash	0.07%	
LOWE'S COMPANIES INC	0.07%	US548661CL92
FUQING INVESTMENT MGMT	0.07%	XS2190467667
CWHEL 2006-F 2A1A	0.07%	US23242LAB99
NUVEEN LLC	0.07%	US67080LAA35
EIFFAGE SA	0.07%	FR0013521960
BONOS Y OBLIG DEL ESTADO	0.07%	ES0000012G26
ALLY FINANCIAL INC	0.07%	US370425RZ53
UNITEDHEALTH GROUP INC	0.07%	US91324PDQ28
ANGLO AMERICAN CAPITAL	0.07%	US034863AR12
Bought USD / Sold ILS	0.06%	
ENERGIAS DE PORTUGAL SA	0.06%	PTEDPROM0029
RMACS 2006-NS2X A2A	0.06%	XS0257367960
MCDONALD'S CORP	0.06%	US58013MEF77
ZF FINANCE GMBH	0.06%	XS2338564870
BNP PARIBAS	0.06%	US05565AM341
BLACKSTONE PP EUR HOLD	0.06%	XS2398746227
EUROPEAN INVESTMENT BANK	0.06%	XS0505157965
CWALT 2005-10CB 1A1	0.06%	US12667GAW33
NESTE OYJ	0.06%	FI4000496286
REPUBLIC OF ESTONIA	0.06%	XS2181347183
CWHEL 2006-RES 5C1B	0.06%	US23242YBF16
VODAFONE GROUP PLC	0.06%	XS2630493570
CVS HEALTH CORP	0.06%	US126650CZ11
NETFLIX INC	0.06%	XS2072829794
US TREASURY N/B	0.06%	US912828YH74
JULIUS BAER GROUP LTD	0.06%	XS2586873379
BUONI POLIENNALI DEL TES	0.06%	IT0005217390
CWALT 2007-2CB 2A1	0.06%	US02149HAR12
CWHEL 2006-RES 5D1B	0.06%	US23242YBH71
NETHERLANDS GOVERNMENT	0.06%	NL0009446418
ECOPETROL SA	0.06%	US279158AQ26
BERKSHIRE HATHAWAY ENERG	0.06%	US59562VBD82
UNUM GROUP	0.06%	US91529YAP16
SINGAPORE GOVERNMENT	0.06%	SG3254976487
UBS GROUP AG	0.06%	US225401BB38
CHARTER COMM OPT LLC/CAP	0.06%	US161175BZ64
BANK OF AMERICA CORP	0.06%	US06051GLH01
Settled Cash	0.06%	
HSBC HOLDINGS PLC	0.06%	US404280DW61
ARCELORMITTAL	0.06%	US03938LAS34
ENGIE SA	0.06%	FR0013455813
CELLNEX FINANCE CO SA	0.06%	XS2300293003
UNICREDIT SPA	0.06%	US904678AS85
MEXICO GENERADORA DE ENE	0.06%	US592838AA44
KFW	0.06%	DE000A30VM78
ENTERPRISE PRODUCTS OPER	0.06%	US29379VBR33
UNITE GROUP PLC	0.06%	XS1890846253
AUSTRALIAN GOVERNMENT	0.05%	AU3TB0000192
BNP PARIBAS	0.05%	FR0014003N10
FLOENE ENERGIAS SA	0.05%	PTGGDDOM0008
AERCAP IRELAND CAP/GLOBA	0.05%	US00774MAZ86
LLOYDS BANKING GROUP PLC	0.05%	XS2351166421
BNP PARIBAS	0.05%	FR0013476330
GENERAL MOTORS CO	0.05%	US37045VAF76
SVENSKA HANDELSBANKEN AB	0.05%	XS2667124569
AMERICAN AIRLINES/AADVAN	0.05%	US00253XAB73
ROMANIA	0.05%	XS1313004928
BUNDESREPUB. DEUTSCHLAND	0.05%	DE0001135481
LEGAL & GENERAL GROUP	0.05%	XS2166022934
GENERAL ELECTRIC CO	0.05%	XS0229567440
COTERRA ENERGY INC	0.05%	US127097AG80
ROMANIA	0.05%	XS2109812508
SINGAPORE GOVERNMENT	0.05%	SG31A0000001
UNITED KINGDOM GILT	0.05%	GB00BMBL1G81
SUEZ	0.05%	FR001400AFL5
US TREASURY N/B	0.05%	US91282CHT18
MUNICH RE	0.05%	XS1843448314
BMIR 2018-1A M2	0.05%	US078768AE85
JAPAN (10 YEAR ISSUE)	0.05%	JP1103621M43

UNITED KINGDOM GILT	0.05%	GB00BMGR2916
UNITED KINGDOM GILT	0.05%	GB00BLBDX619
ABBOTT IRELAND FINANCING	0.05%	XS2076155105
CONOCOPHILLIPS COMPANY	0.05%	US20826FBG00
ASIAN DEVELOPMENT BANK	0.05%	US045167FV02
REPUBLIKA SLOVENIJA	0.05%	SI0002104105
UNITED KINGDOM GILT	0.05%	GB00B6RNH572
UNITED KINGDOM GILT	0.05%	GB00BMBL1D50
WHITBREAD GROUP PLC	0.05%	XS2293740101
OBRIGACOES DO TESOURO	0.05%	PTOTEWOE0017
GATWICK AIRPORT FINANCE	0.05%	XS2329602135
CTR PARTNERSHIP/CARETRST	0.05%	US126458AE87
BELGIUM KINGDOM	0.05%	BE0000343526
JAPAN (40 YEAR ISSUE)	0.05%	JP1400121K57
BROADCOM INC	0.05%	US11135FAS02
CARGILL INC	0.05%	XS2610788569
HCA INC	0.05%	US404119CA57
ENEXIS HOLDING NV	0.05%	XS2634616572
VONOVIA SE	0.05%	DE000A3E5MG8
SERVICE CORP INTL	0.05%	US817565CF96
SMITH & NEPHEW PLC	0.05%	XS2532473555
UNITED KINGDOM GILT	0.05%	GB0002404191
TIME WARNER CABLE LLC	0.05%	US88732JAN81
BUNDESREPUB. DEUTSCHLAND	0.05%	DE0001102382
AIR PRODUCTS & CHEMICALS	0.04%	XS2595036554
CHARTER COMM OPT LLC/CAP	0.04%	US161175BU77
NATWEST GROUP PLC	0.04%	US780097BM20
WESTERN MIDSTREAM OPERAT	0.04%	US958254AD64
SIRIUS REAL ESTATE LTD	0.04%	XS2412732708
HANNOVER RE	0.04%	XS2063350925
GRAINGER PLC	0.04%	XS2189763878
US TREASURY N/B	0.04%	US912810TN81
SSE PLC	0.04%	XS2439704318
TEREGA SA	0.04%	FR0013534500
ALSTRIA OFFICE REIT-AG	0.04%	XS2191013171
Bought NZD / Sold DKK	0.04%	
BANK OF AMERICA CORP	0.04%	US06051GJE08
IRELAND GOVERNMENT BOND	0.04%	IE00BFZRQ242
UNITED AIRLINES INC	0.04%	US90932LAG23
US TREASURY N/B	0.04%	US912810TG31
US TREASURY N/B	0.04%	US912810TK43
NETHERLANDS GOVERNMENT	0.04%	NL00150006U0
CAIXABANK SA	0.04%	XS2579488201
CTP NV	0.04%	XS2238342484
FORTUM OYJ	0.04%	XS1956037664
ABBVIE INC	0.04%	US00287YBD04
BLACKSTONE PP EUR HOLD	0.04%	XS2398746144
CADENT FINANCE PLC	0.04%	XS2116701348
JPMORGAN CHASE & CO	0.04%	XS1960248919
NATWEST GROUP PLC	0.04%	XS2315966742
TERNA RETE ELETTRICA	0.04%	XS2437854487
EURONEXT NV	0.04%	XS1789623029
AERCAP IRELAND CAP/GLOBA	0.04%	US00774MAX39
BUNDESobligation	0.04%	DE000BU25018
WILLIAMS COMPANIES INC	0.04%	US969457BV14
KONINKIJKE AHOLD DLHAIZE	0.04%	XS2150015555
ELECTRICITE DE FRANCE SA	0.04%	FR0014006U00
SELP FINANCE SARL	0.04%	XS1720761490
RELX FINANCE BV	0.04%	XS2631867533
ROMANIA	0.04%	XS1768074319
TRITAX EUROBOX PLC	0.04%	XS2347379377
SWEDISH GOVERNMENT	0.04%	SE0013935319
GOLDMAN SACHS GROUP INC	0.04%	XS2149207354
REPUBLIC OF AUSTRIA	0.04%	AT0000A33SK7
HALEON NL CAPITAL BV	0.04%	XS2462324828
Bought NZD / Sold CZK	0.04%	
WELLS FARGO & COMPANY	0.04%	XS1463043973
HSBC HOLDINGS PLC	0.04%	XS1884698256
CZECH REPUBLIC	0.04%	CZ0001004253
PFIZER INVESTMENT ENTER	0.04%	US716973AG71
NMRR 2015-11R 3A2	0.04%	US65541HAQ48
AFRICAN EXPORT-IMPORT BA	0.04%	XS2343006958

RANGE RESOURCES CORP	0.04%	US75281ABK43
CITIGROUP INC	0.04%	US172967EW71
VIER GAS TRANSPORT GMBH	0.04%	XS2535725159
SES SA	0.04%	XS2489775580
OEBB-INFRASTRUKTUR AG	0.04%	XS0782697071
PFIZER INVESTMENT ENTER	0.04%	US716973AE24
CIGNA GROUP/THE	0.04%	US125523CK49
VIER GAS TRANSPORT GMBH	0.04%	XS2535724772
REPUBLIC OF AUSTRIA	0.04%	AT0000A2KQ43
SOUTHWESTERN ENERGY CO	0.04%	US845467AS85
PRUDENTIAL FINANCIAL INC	0.04%	US74432QCJ22
BUNDESOBLIGATION	0.04%	DE0001141869
MPLX LP	0.04%	US55336VAM28
ROBERT BOSCH GMBH	0.04%	XS2629470845
AMPRION GMBH	0.04%	DE000A30VPM1
Bought HKD / Sold NZD	0.04%	
VICI PROPERTIES / NOTE	0.03%	US92564RAE53
H&M FINANCE BV	0.03%	XS2303070911
INTESA SANPAOLO SPA	0.03%	US46115HCB15
Cash Held at Broker	0.03%	
CTP NV	0.03%	XS2356030556
CONTINENTAL RESOURCES	0.03%	US212015AT84
VODAFONE GROUP PLC	0.03%	XS2560496197
SWEDBANK AB	0.03%	XS2522879654
NRG ENERGY INC	0.03%	US629377CP59
INTER-AMERICAN DEVEL BK	0.03%	XS2511301595
BANCO SANTANDER SA	0.03%	US05964HAS40
Bought NZD / Sold HUF	0.03%	
PROLOGIS INTL FUND II	0.03%	XS1789176846
IRELAND GOVERNMENT BOND	0.03%	IE00BMQ5JM72
Settled Cash	0.03%	
JAPAN (40 YEAR ISSUE)	0.03%	JP1400141M51
BONOS TESORERIA PESOS	0.03%	CL0002454248
EQT CORP	0.03%	US26884LAH24
WPP FINANCE SA	0.03%	XS2626022573
COLOPLAST FINANCE BV	0.03%	XS2481287808
TEREGA SASU	0.03%	FR0013486834
HEIMSTADEN BOSTAD AB	0.03%	XS2397251807
CWALT 2007-16CB 1A5	0.03%	US02152AAE91
INTL BK RECON & DEVELOP	0.03%	US459058JZ74
COOPERATIEVE RABOBANK UA	0.03%	XS2456432413
VONOVIA SE	0.03%	DE000A3E5MK0
WESTPAC BANKING CORP	0.03%	US961214EP44
BUNDESREPUB. DEUTSCHLAND	0.03%	DE0001102564
LABMH 2001-B M1	0.03%	US52519SAL79
ANHEUSER-BUSCH INBEV WOR	0.03%	US035240AN09
AIR LEASE CORP	0.03%	US00914AAM45
BONOS DE TESORERIA	0.03%	PEP01000C5E9
TELEFONICA EUROPE BV	0.03%	XS2293060658
ANGLIAN WATER OSPREY FIN	0.03%	XS2356450846
OCCIDENTAL PETROLEUM COR	0.03%	US674599DF90
HUMANA INC	0.03%	US444859BK72
CWALT 2006-27CB A12	0.03%	US02147YAM75
CWALT 2007-5CB 1A12	0.03%	US02150EAM57
HUNGARY GOVERNMENT BOND	0.03%	HU0000405550
Fx Spot Pending Settlement	0.03%	
HUMANA INC	0.03%	US444859BV38
DCP MIDSTREAM OPERATING	0.03%	US23311VAJ61
WMALT 2007-OC2 A1	0.03%	US93936LAA52
BARCLAYS PLC	0.03%	XS2251641267
WELLS FARGO & COMPANY	0.03%	XS0276684700
HUNGARY GOVERNMENT BOND	0.03%	HU0000403571
T-MOBILE USA INC	0.03%	US87264ACW36
US TREASURY N/B	0.03%	US912810TJ79
CA AUTOBANK SPA IE	0.03%	XS2051914963
GENERAL MOTORS CO	0.03%	US37045VAK61
Cash Held at Broker	0.03%	
BONOS Y OBLIG DEL ESTADO	0.03%	ES0000012B47
RENTOKIL INITIAL FINANC	0.03%	XS2494945939
AT&T INC	0.03%	US00206RKJ04
ALLIANZ SE	0.03%	DE000A289FK7
derivatives cash offset MTM	0.02%	

US TREASURY N/B	0.02%	US912810TR95
CROMWELL EREIT LU FINCO	0.02%	XS2258986269
US TREASURY N/B	0.02%	US912810TU25
Bought NZD / Sold NOK	0.02%	
CENTENE CORP	0.02%	US15135BAT89
NORWEGIAN GOVERNMENT	0.02%	NO0010786288
ROMANIA	0.02%	XS1768067297
Bought NZD / Sold HKD	0.02%	
VERIZON COMMUNICATIONS	0.02%	US92343VDU52
Settled Cash	0.02%	
LLOYDS BANKING GROUP PLC	0.02%	XS2148623106
AIR LEASE CORP	0.02%	US00914AAU60
AMGEN INC	0.02%	US031162DR88
AMGEN INC	0.02%	US031162DT45
BNP PARIBAS	0.02%	FR001400F5X9
SWITZERLAND	0.02%	CH0127181193
Trade Pending Settlement	0.02%	
AP MOLLER-MAERSK A/S	0.02%	US00203QAF46
derivatives cash offset MTM	0.02%	
KINGDOM OF DENMARK	0.02%	DK0009924029
AT&T INC	0.02%	US00206RLJ94
KINGDOM OF DENMARK	0.02%	DK0009923807
DEVON ENERGY CORPORATION	0.02%	US25179MAU71
HEIMSTADEN AB	0.02%	SE0015657903
MORGAN STANLEY	0.02%	US61747YFB65
Cash Held at Broker	0.02%	
BELGIUM KINGDOM	0.02%	BE0000338476
ILLINOIS TOOL WORKS INC	0.02%	XS1843435253
MSM 2006-5AR A	0.02%	US61748HYQ81
WESTERN MIDSTREAM OPERAT	0.02%	US958667AE72
HALLIBURTON CO	0.02%	US406216BK61
Settled Cash	0.02%	
SIRIUS REAL ESTATE LTD	0.02%	XS2356076625
ENEXIS HOLDING NV	0.02%	XS2019976070
ROMANIA	0.02%	XS2178857954
CWHEL 2006-F 1A	0.01%	US23242LAA17
WELLS FARGO & COMPANY	0.01%	US95000U2M49
TELEFONICA EMISIONES SAU	0.01%	US87938WAC73
ABN AMRO BANK NV	0.01%	XS1218821756
PIONEER NATURAL RESOURCE	0.01%	US723787AR88
TARGA RESOURCES CORP	0.01%	US87612GAB77
BUNDESREPUB. DEUTSCHLAND	0.01%	DE0001102408
TARGA RESOURCES CORP	0.01%	US87612GAA94
LCR FINANCE PLC	0.01%	XS0150670551
CANADIAN GOVERNMENT	0.01%	CA135087VH40
NISSAN MOTOR ACCEPTANCE	0.01%	US65480CAE57
GILEAD SCIENCES INC	0.01%	US375558CA99
INTUIT INC	0.01%	US46124HAH93
FHAMS 2005-FA8 1A6	0.01%	US32051GYL30
ANTERO RESOURCES CORP	0.01%	US03674XAS53
CWALT 2006-18CB A7	0.01%	US02147FAR73
MLMI 2005-A5 A3	0.01%	US59020UYN98
Bought AUD / Sold NZD	0.01%	
AMERICAN AIRLINES/AADVAN	0.01%	US00253XAA90
EXELON CORP	0.01%	US30161NAU54
CHEVRON USA INC	0.01%	US166756AR79
HUNGARY GOVERNMENT BOND	0.01%	HU0000403340
GMACM 2006-HE3 A2	0.01%	US38012TAB89
Settled Cash	0.01%	
TEXAS INSTRUMENTS INC	0.01%	US882508BF00
MICROSOFT CORP	0.01%	US594918CE21
WILLIAMS COMPANIES INC	0.01%	US88339WAA45
Cash Held at Broker	0.01%	
APPLE INC	0.01%	US037833DW79
Bought SGD / Sold NZD	0.01%	
derivatives cash offset MTM	0.01%	
Settled Cash	0.01%	
Settled Cash	0.01%	
ELEVANCE HEALTH INC	0.00%	US036752AB92
Settled Cash	0.00%	
BERKSHIRE HATHAWAY FIN	0.00%	US084664CQ25
GSR 2005-AR6 1A4	0.00%	US362341RW13

Bought CAD / Sold USD	0.00%
COCA-COLA CO/THE	0.00% US191216DC18
Settled Cash	0.00%
derivatives cash offset MTM	0.00%
GOLDMAN SACHS GROUP INC	0.00% US38148LAF31
derivatives cash offset MTM	0.00%
derivatives cash offset MTM	0.00%
Other Payable Receivable	0.00%
Settled Cash	0.00%
INFLATION_SWAP CITIFCM RF 2.66750% PFit 20230615-20430€	0.00%
Settled Cash	0.00%
Settled Cash	0.00%
INFLATION_SWAP CITIFCM RF 2.66300% PFit 20230615-20430€	0.00%
Settled Cash	0.00%
Settled Cash	0.00%
Cash Held at Broker	0.00%
AUSNET SERVICES HOLDINGS	0.00% XS2308313860
BAYER AG	0.00% XS2684846806
CAS 2014-C02 1M2	0.00% US30711XAF15
CHENIERE CORP CHRISTI HD	0.00% US16412XAC92
NEUB 2013-15A A1R2	0.00% US64129KBE64
UNITED MEXICAN STATES	0.00% XS2289588167
WAMU 2007-HY3 4A1	0.00% US933634AJ62
WARNERMEDIA HOLDINGS INC	0.00% US55903VBD47
Settled Cash	0.00%
Settled Cash	0.00%
Fx Spot Pending Settlement	0.00%
pnl_residual	0.00%
WORKDAY INC	0.00% US98138HAJ05
Other Payable Receivable	0.00%
derivatives cash offset MTM	0.00%
INFLATION_SWAP CITIFCM RF 2.61375% PFit 20230615-20430€	0.00%
Fx Spot Pending Settlement	0.00%
derivatives cash offset MTM	0.00%
derivatives cash offset MTM	0.00%
Other Payable Receivable	0.00%
derivatives cash offset MTM	0.00%
Other Payable Receivable	-0.01%
Fx Spot Pending Settlement	-0.01%
Cash Held at Broker	-0.01%
Cash Held at Broker	-0.01%
Cashflow Pending Settlement	-0.01%
derivatives cash offset MTM	-0.02%
derivatives cash offset	-0.02%
derivatives cash offset	-0.02%
Fx Spot Pending Settlement	-0.03%
derivatives cash offset MTM	-0.03%
Fx Spot Pending Settlement	-0.04%
derivatives cash offset MTM	-0.04%
derivatives cash offset	-0.04%
Fx Spot Pending Settlement	-0.04%
derivatives cash offset	-0.04%
Other Payable Receivable	-0.04%
Cash Held at Broker	-0.07%
derivatives cash offset MTM	-0.07%
INTRTSWP CITIFCM Rfit PF 4.43970% 20231019-20331019) [6'	-0.07%
Cash Held at Broker	-0.08%
INTRTSWP CITIFCM Rfit PF 3.96000% 20230119-20330119) [6'	-0.09%
derivatives cash offset	-0.10%
derivatives cash offset	-0.11%
derivatives cash offset	-0.16%
Cash Held at Broker	-0.16%
derivatives cash offset	-0.18%
Cash Held at Broker	-0.19%
INTRTSWP CITIFCM Rfit PF 4.04100% 20230322-20330322) [6'	-0.20%
INTRTSWP CITIFCM Rfit PF 3.72200% 20231019-20331019) [6'	-0.22%
derivatives cash offset	-0.23%
derivatives cash offset	-0.24%
INTRTSWP CITIFCM Rfit PF 3.56900% 20231019-20281019) [6'	-0.25%
derivatives cash offset	-0.26%
derivatives cash offset	-0.30%
derivatives cash offset	-0.30%

derivatives cash offset	-0.33%
derivatives cash offset	-0.33%
derivatives cash offset	-0.34%
LONG GILT FUTURE Dec23	-0.35% GB00KHKV5079
derivatives cash offset	-0.36%
derivatives cash offset	-0.37%
derivatives cash offset	-0.38%
INTRTSWP CITIFCM RFlt PF 5.22100% 20231019-20251019) [6'	-0.40%
INTRTSWP CITIFCM RFlt PF 2.43500% 20231019-20281019) [6'	-0.41%
derivatives cash offset	-0.43%
derivatives cash offset	-0.44%
Cash Held at Broker	-0.47%
Cleared CDS ITRX XOVER CDSI S40 5Y CORP 5.0000000000 ICE C	-0.58%
Cleared CDS ITRX EUR CDSI S40 5Y CORP 1.0000000000 ICE CLE/	-0.73%
derivatives cash offset	-0.76%
INTRTSWP CITIFCM RFlt PF 3.57000% 20231019-20281019) [6'	-0.82%
OIS_SWAP CITIFCM RFlt PF 0.76000% 20231019-20331019) [6'	-0.84%
derivatives cash offset	-0.91%
derivatives cash offset	-0.97%
OIS_SWAP CITIFCM RFlt PF 3.55700% 20231019-20331019) [6'	-0.99%
derivatives cash offset	-1.12%
derivatives cash offset	-1.15%
derivatives cash offset	-1.34%
derivatives cash offset	-1.34%
Cleared CDS CDX HY CDSI S41 5Y PRC CORP 5.0000000000 ICE C	-1.36%
10YR MINI JGB FUT Dec23	-1.37% SGXDB0992857
Cleared CDS ITRX XOVER CDSI S40 5Y CORP 5.0000000000 ICE C	-1.44%
Cleared CDS CDX IG CDSI GEN 5Y Corp 1.0000000000 ICE CLEAR	-1.50%
EURO-BUND FUTURE Dec23	-1.64% DE000C7PB9Y5
derivatives cash offset	-1.88%
derivatives cash offset	-2.02%
PIE Cash	-2.11%
derivatives cash offset	-2.17%
Trade Pending Settlement	-2.18%
derivatives cash offset	-2.64%
derivatives cash offset	-3.18%
derivatives cash offset	-3.63%
EURO-BOBL FUTURE Dec23	-3.75% DE000C7PB9Z2
derivatives cash offset	-4.30%
derivatives cash offset	-6.04%
derivatives cash offset	-7.37%
derivatives cash offset	-15.71%
derivatives cash offset	-17.97%
derivatives cash offset	-30.50%
derivatives cash offset	-39.44%
derivatives cash offset	-73.70%