

BPM Level 1	Account	Product	ISIN	Product Name	Long Inv TD Repo Rch Bfts BF
REAL ESTATE EUROPE	074001462	018606376	XS018606372Z	WINDM FRN 20121126 SERIES# BX	4,000,826
REAL ESTATE EUROPE	072009616	1GB744856	XS027514502B	WINDM 0.000% 20160820 SERIES# X	64,000
REAL ESTATE EUROPE	072009616	1GB995677	XS029309667S	WINDM VARIABLE RATE BOND 20191022 SERIES# X	6,409
REAL ESTATE EUROPE	072009616	1E551106	XS025272919B	WINDM VARIABLE RATE BOND 20190422 SERIES# X	64,000
REAL ESTATE EUROPE	074001462	1GB647505	XS025129700D	WINDERMERE CMBS FRN 20160420 SERIES# X	16,137,166
REAL ESTATE EUROPE	077009363	018606491	XS019606496B	WINDM 0.000% 20121126 SERIES# BX	12,794
REAL ESTATE EUROPE	074001462	1GB854068	XS029309691S	WINDM FRN 20191022 SERIES# X	18,958,367
REAL ESTATE EUROPE	074001462	1GB647510	XS0251297771	WINDERMERE CMBS FRN 20160420 SERIES# X	5,457,702
REAL ESTATE EUROPE	072009616	1GB993900	FR0010601924	WINDM FRN 20170710 SERIES# X	349,461,506
REAL ESTATE EUROPE	074001462	1H574144	IT0004882712	BASEL SECURITISATION SRL FRN 20250918 SERIES# 2	30,126,926
REAL ESTATE EUROPE	074001462	1H574169	IT0004882746	BASEL SECURITISATION SRL FRN 20250918 SERIES# 2	12,771,797
REAL ESTATE EUROPE	074001462	021848916	XS021848913S	OPERA FINANCE PLC FRN 20120210 SERIES# UN	14,958,380
REAL ESTATE EUROPE	074001462	018606557	XS0186066634	WINDM FRN 20121126 SERIES# BX	1,304,036
REAL ESTATE EUROPE	074001462	021843062	XS0218430653	OPERA FINANCE PLC FRN 20120210 SERIES# UN	6,636,090
REAL ESTATE EUROPE	074001462	1H1854109	XS019365921S	MARLIN EMC # BV FRN 20121223 SERIES# 1	227,297
REAL ESTATE EUROPE	074001462	018743278	XS018743272B	WINDM FRN 20121126 SERIES# BX	1,863,628
REAL ESTATE EUROPE	077009363	018743278	XS018743272B	WINDM FRN 20121126 SERIES# BX	2,802,276
REAL ESTATE EUROPE	074001462	1GB847547	XS025130093Z	WINDERMERE CMBS FRN 20160420 SERIES# X	6,459,668
REAL ESTATE EUROPE	072009616	1GB976011	XS031169010B	WINDM FRN 20170424 SERIES# X	210,180,931
REAL ESTATE EUROPE	072009616	1GB976076	XS031169263B	WINDM FRN 20170424 SERIES# X	49,339,253
REAL ESTATE EUROPE	072009616	1GB976086	XS0311692967	WINDM FRN 20170424 SERIES# X	20,488,079
REAL ESTATE EUROPE	072009616	1GB993918	FR001060193Z	WINDM FRN 20170710 SERIES# X	198,069,788
REAL ESTATE EUROPE	072009616	1GB993926	FR001060194D	WINDM FRN 20170710 SERIES# X	79,606,260
REAL ESTATE EUROPE	072009616	1GB993934	FR0010601957	WINDM FRN 20170710 SERIES# X	23,164,336
REAL ESTATE EUROPE	072009616	1GB993942	FR0010601966	WINDM FRN 20170710 SERIES# X	47,788,124
REAL ESTATE EUROPE	072009616	1GB993950	FR0010601973	WINDM FRN 20170710 SERIES# X	47,102,639