

## DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name	SUPERLIFE KIWISAVER SCHEME	1	Offer number	OFR11087
Fund name	SUPERLIFE INCOME FUND		Fund number	FND2481
Period disclosure applies [dd/mm/yyyy]	30/09/2023			
Asset name	% of fund net assets		Security code	
iShares Core Global Aggregate Bond UCITS ETF	25.32%		IE00BYV3HN70	
Mortgage Passthrough TBA	2.69%		US01F0200000	
New Zealand Government 3.50% 14/04/2033	2.31%		NZGOVDT433C9	
New Zealand Government 4.50% 15/04/2027	1.91%		NZGOVDT427C1	
New Zealand Government 0.50% 15/05/24	1.78%		NZGOVDT524C5	
New Zealand Government 2.75% 15/04/2025	1.74%		NZGOVDT425C5	
New Zealand Government 0.25% 15/05/2028	1.57%		NZGOVDT528C6	
New Zealand Local Government Funding Agency 2.25% 15/04/2	1.54%		NZLGFDT011C6	
New Zealand Government 3.00% 20/04/2029	1.53%		NZGOVDT429C7	
New Zealand Government 0.50% 15/05/2026	1.49%		NZGOVDT526C0	
New Zealand Government 1.50% 15/05/2031	1.36%		NZGOVDT531C0	
Net Current Assets	1.26%			
New Zealand Government 2.00% 15/05/2032	1.23%		NZGOVDT532C8	
ANZ NZD Current Account	1.19%			
New Zealand Government 2.75% 15/04/2037	1.04%		NZGOVDT437C0	
Housing New Zealand Ltd 4.422% 15/10/27	0.98%		NZHNZD0008L2	
New Zealand Government 4.50% 15/05/2030	0.95%		NZGOVDT530C2	
New Zealand Government 4.25% 15/05/2034	0.86%		NZGOVDT534C4	
New Zealand Local Government Funding Agency 1.50% 15/04/2	0.80%		NZLGFDT014C0	
New Zealand Government 2.75% 15/05/2051	0.79%		NZGOVDT551C8	
Us Treasury N/B 5.00% 31/08/2025	0.78%		US91282CHV63	
Housing New Zealand Ltd 3.42% 18/10/28	0.67%		NZHNZD0628L7	
New Zealand Local Government Funding Agency 3.50% 14/04/3	0.67%		NZLGFDT009C0	
Housing New Zealand Ltd 2.247% 05/10/26	0.66%		NZHNZD0001L7	
Housing New Zealand Ltd 2.183% 24/04/30	0.63%		NZHNZD0230L2	
New Zealand Government 1.75% 15/05/2041	0.61%		NZGOVDT541C9	
Housing New Zealand Ltd 1.534% 10/09/35	0.56%		NZHNZD0935L6	
Us Treasury N/B 3.875% 15/08/2033	0.55%		US91282CHT18	
New Zealand Government 0.50% 15/05/24	0.50%		NZGOVDT524C5	
Westpac New Zealand Ltd 2.083% 20/02/2025	0.49%		NZWNZD0225L1	
Treasury Bill 0.00% 28/12/2023	0.47%		US912796ZN24	
Japan Treasury Disc Bill 0.00% 23/10/2023	0.44%		JP1741711P71	
Nz Local Govt Fund Agenc 4.50% 15/04/2027	0.43%		NZLGFDT007C4	
Nz Local Govt Fund Agenc 1.50% 20/04/2029	0.43%		NZLGFDT012C4	
Transpower New Zealand 6.03% 14/09/2026	0.40%		NZTRPD0926L2	
Genesis Energy Ltd 5.00% 3/04/2025	0.39%		NZGNEDT007C3	
Nz Local Govt Fund Agenc 4.50% 15/05/2030	0.39%		NZLGFDT020C7	
Nz Local Govt Fund Agenc 2.75% 15/04/2025	0.39%		NZLGFDT008C2	
Dunedin City Treasury Ltd 5.71% 15/02/24 FRN	0.38%		NZDCTDT122C9	
Westpac New Zealand Ltd 6.73% 14/02/2034	0.37%		NZWNZD02T2L8	
Us Treasury N/B 3.125% 15/08/2025	0.37%		US91282CFE66	
Nz Local Govt Fund Agenc 2.25% 15/05/2028	0.37%		NZLGFDT018C1	
Transpower New Zealand 1.735% 4/09/2025	0.36%		NZTRPD0070L9	
Auckland Airport 6.22% 11/10/25 FRN	0.35%		NZAIAD1025L3	
Bank of New Zealand 6.11% 03/09/2024 TD	0.35%		DU0TZ24903A2	
Westpac New Zealand 6.025% 06/09/24 TD	0.35%		DU0TZ24906B3	
Westpac New Zealand 6.064% 15/03/24 TD	0.35%		DU0TZ24315A9	
ANZ Bank 6.06% 15/04/24 TD	0.35%		DU0TZ24415C3	
Fonterra Cooperative Grp 5.08% 19/06/2025	0.32%		NZFCGDT310C3	
MUFG Bank Ltd 23/02/24 RCD	0.30%		NZMUFDO054L3	
Kiwibank Ltd 2.635% 5/10/2026	0.30%		NZKIWD1026L4	
Japan Treasury Disc Bill 0.00% 2/10/2023	0.30%		JP1741661P71	
Kiwibank Ltd 2.155% 20/09/2024	0.29%		NZKIWD0924L1	
Us Treasury N/B 4.375% 15/08/2043	0.28%		US912810TU25	
BANK OF NEW ZEALAND 140824 6.17 TD	0.28%		DU0TZ24814B9	
WESTPAC NEW ZEALAND 270524 6.205 TD	0.28%		DU0TZ24527B7	
ANZ BANK NEW ZEALAND LTD WELLINGTON 151223 5.85 TD	0.28%		DU0TZ23D15A6	
Chorus Ltd 4.35% 6/12/2028	0.27%		NZCNUDT003C6	
ANZ BANK NEW ZEALAND LTD 111223 RCD	0.27%		NZF02DT468C9	
ASB Bank Limited 1.83% 19/08/2024	0.27%		NZABBDG004C8	
ASB Bank 5.11% 17/10/23 TD	0.27%		DU0TZ23O17A9	
Sbs Bank 6.14% 7/03/2029	0.26%		NZSBBDT370C8	
Anz Bank New Zealand Ltd 5.22% 16/02/2028	0.26%		NZANBDT025C4	
Mercury Nz Ltd 5.64% 19/06/2028	0.26%		NZMICYDG006C1	
Japan Treasury Disc Bill 0.00% 18/12/2023	0.26%		JP1741821P94	
Westpac New Zealand 5.735% 24/11/23 TD	0.25%		DU0TZ23N24D1	
ANZ BANK NEW ZEALAND 241123 5.70 TD	0.25%		DU0TZ23N24C3	

ICBC NEW ZEALAND LTD 081223 5.95 TD	0.25%	DU0TZ23D08A1
ASB BANK LTD 251123 5.64 TD	0.25%	DU0TZ23N25A4
Kfw 1.75% 19/05/2028	0.25%	NZKFZDT004C9
Auckland Intl Airport 3.97% 2/11/2023	0.25%	NZAIADT210L1
BANK OF NEW ZEALAND 280824 6.20 TD	0.24%	DU0TZ24828B9
ANZ BANK NEW ZEALAND WELLINGTON 270224 6.05 TD	0.24%	DU0TZ24227C2
ANZ BANK WELLINGTON 210624 6.19 TD	0.24%	DU0TZ24621B8
MUFG BANK LTD 081223 RCD	0.24%	NZMUFDN342L3
Dunedin City Treasury 1.93% 18/04/2028	0.24%	NZDCTDT199C7
MUFG BANK LTD 080324 RCD	0.24%	NZMUFDO068L3
New Zealand Local Government Funding Agency 2.25% 15/04/2	0.23%	NZLGFDT011C6
Asian Development Bank 4.00% 27/05/2027	0.23%	NZADBDT016C5
Asian Development Bank 2.125% 19/05/2031	0.23%	NZADBDT013C2
KIWIBANK LTD 280824 6.18 TD	0.23%	DU0TZ24828C7
Vector Ltd 4.996% 14/03/2024	0.23%	NZVCTDT009C6
KIWIBANK LTD 021023 RCD	0.22%	NZKIWDN275L2
Asian Development Bank 3.75% 18/08/2025	0.22%	NZADBDT017C3
Christchurch City Hldgs 5.043% 6/04/2028	0.22%	NZCCHDT901C1
ASB Bank Limited 1.646% 4/05/2026	0.22%	NZABBDG005C5
Intl Bk Recon & Develop 4.25% 29/07/2027	0.22%	NZIBDDT020C9
WESTPAC NEW ZEALAND 220324 6.4233 TD	0.21%	DU0TZ24322A5
WESTPAC NEW ZEALAND 210824 6.3091 TD	0.21%	DU0TZ24821A6
BANK OF CHINA LTD 080324 6.30 TD	0.21%	DU0TZ24308A4
BANK OF CHINA LTD 131223 6.15 TD	0.21%	DU0TZ23D13B9
WESTPAC NEW ZEALAND 160824 6.27 TD	0.21%	DU0TZ24816B4
ASB BANK LTD 270624 6.32 TD	0.21%	DU0TZ24627A7
BANK OF NEW ZEALAND LTD 021023 RCD	0.21%	NZF01DT631C3
MERCURY NZ LIMITED 081123 PNOTE	0.21%	NZMICYDT309C4
MERCURY NZ LIMITED 241123 PNOTE	0.21%	NZMICYDT310C2
MUFG BANK LTD 291123 RCD	0.21%	NZMUFDN333L2
CONTACT ENERGY LTD 111223 PNOTE	0.20%	NZCENDN345L8
Fr Sd8329 5.00% 1/06/2053	0.20%	US3132DWEH66
Japan Treasury Disc Bill 0.00% 30/10/2023	0.20%	JP1741721P79
Bank Of New Zealand 1.884% 8/06/2026	0.19%	NZBNZDT397C8
Westpac New Zealand Ltd 1.439% 24/02/2026	0.19%	NZWNZDO226L9
Nz Local Govt Fd Ag Bill 0.00% 8/11/2023	0.19%	NZLGBDT262C9
Us Treasury N/B 4.125% 31/08/2030	0.19%	US91282CHW47
MUFG BANK LTD 080124 RCD	0.19%	NZMUFDO008L9
Powerco Limited 4.67% 15/11/2024	0.19%	NZPWCDT009C9
Treasury Bill 0.00% 14/12/2023	0.18%	US912797FU69
Us Treasury N/B 3.00% 15/08/2052	0.18%	US912810TJ79
WESTPAC NEW ZEALAND 271023 5.3636 TD	0.18%	DU0TZ23O27A8
ASB BANK LTD 131023 5.06 TD	0.18%	DU0TZ23O13A8
WESTPAC NEW ZEALAND 120124 5.899 TD	0.18%	DU0TZ24112A0
WESTPAC BANKING CORPORATION WELLINGTON 270224 5.986	0.18%	DU0TZ24227B4
WESTPAC NEW ZEALAND 061023 5.718 TD	0.18%	DU0TZ23O06C8
ASB BANK LTD 070524 6.00 TD	0.18%	DU0TZ24507A1
ASB BANK LTD 270524 6.29 TD	0.18%	DU0TZ24527A9
ANZ BANK NEW ZEALAND 291123 6.04 TD	0.18%	DU0TZ23N29A6
ASB BANK LTD 050624 6.25 TD	0.18%	DU0TZ24605A3
WESTPAC NEW ZEALAND 110624 6.242 TD	0.18%	DU0TZ24611A1
KIWIBANK LTD 210624 6.22 TD	0.18%	DU0TZ24621A0
WESTPAC BANKING CORPORATION WELLINGTON 240724 6.288	0.17%	DU0TZ24724A2
BANK OF NEW ZEALAND 010824 6.31 TD	0.17%	DU0TZ24801B6
ASB BANK LTD 010824 6.30 TD	0.17%	DU0TZ24801A8
ANZ BANK WELLINGTON 160824 6.22 TD	0.17%	DU0TZ24816A6
Bank of New Zealand 18/03/24 FRN	0.17%	NZBNZDT400C0
United Kingdom Gilt 3.25% 31/01/2033	0.17%	GB00BMV7TC88
Auckland Council 3.338% 27/07/2026	0.17%	NZAKCDT410C0
MERIDIAN ENERGY LTD 311023 PNOTE	0.17%	NZMELDT098C6
MERCURY NZ LIMITED 011123 PNOTE	0.17%	NZMICYDT308C6
AUCKLAND INTERNATIONAL AIRPORT LTD 151123 PNOTE	0.17%	NZAIADN319L6
ASB BANK LTD 241123 RCD	0.17%	NZF04DT524C7
France (Govt Of) 3.00% 25/05/2033	0.17%	FR001400H7V7
CONTACT ENERGY LTD 271123 PNOTE	0.17%	NZCENDN331L8
MERCURY NZ LIMITED 081223 PNOTE	0.17%	NZMICYDT313C6
Japan Treasury Disc Bill 0.00% 13/11/2023	0.17%	JP1741751P80
PORT OF TAURANGA LTD 181223 PNOTE	0.17%	NZPOTDN352L1
KIWIBANK LTD 191223 RCD	0.17%	NZKIWDN353L7
PORT OF TAURANGA LTD 291223 PNOTE	0.17%	NZPOTDN363L8
Treasury Bill 0.00% 19/10/2023	0.17%	US912797FB88
Realkredit Danmark 5.00% 1/10/2053	0.17%	DK0004624038

Westpac New Zealand Ltd 2.22% 29/07/2024	0.17% NZWNZD0724L3
Housing New Zealand Ltd 3.36% 12/06/2025	0.16% NZHNZD0625L3
Auckland Intl Airport 5.67% 9/05/2028	0.16% NZAIAD0250L8
Buoni Poliennali Del Tes 4.35% 1/11/2033	0.16% IT0005544082
ANZ BANK NEW ZEALAND WELLINGTON 260724 6.18 TD	0.16% DU0T224726A7
Bonos Y Oblig Del Estado 3.55% 31/10/2033	0.15% ES0000012L78
Us Treasury N/B 4.00% 31/07/2030	0.15% US91282CHR51
Bank Of New Zealand 2.16% 29/01/2025	0.15% NZBNZDT396C0
Resnz 2023-1 A 7.56% 16/01/2055	0.14% NZRVGB1001R9
KIWIBANK LTD 291123 6.07 TD	0.14% DU0T223N29B4
KIWIBANK LTD 050624 6.15 TD	0.14% DU0T224605B1
CONTACT ENERGY LTD 091023 PNOTE	0.14% NZCENDN282L3
MUFG BANK LTD 271023 RCD	0.14% NZMUFDN300L1
AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED 2311	0.14% NZF02DT413C5
KIWIBANK LTD 231123 RCD	0.14% NZKIWDN327L1
MUFG BANK LTD 160124 RCD	0.14% NZMUFDO016L2
Wellington Intl Airport 4.00% 1/04/2030	0.13% NZWIAD0060L5
Auckland Council 4.176% 24/03/2025	0.13% NZAKCDT363C1
Dunedin City Treasury 3.79% 16/10/2024	0.13% NZDCTDT135C1
Nz Local Govt Fund Agenc 2.25% 15/05/2031	0.13% NZLGFDT017C3
Intl Finance Corp 4.875% 13/12/2029	0.13% NZIFCDT015C6
Intl Bk Recon & Develop 4.625% 2/02/2028	0.13% NZIBDDT021C7
Inter-American Devel Bk 4.75% 25/01/2030	0.13% NZIBBDT010C0
Jyske Realkredit A/S 1.00% 1/10/2023	0.13% DK0009406829
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 090224 6.15 TI	0.13% DU0T224209A4
Mtfnz P21 A 6.51% 15/06/2029	0.12% NZPANTFAT019
GENESIS ENERGY LTD 191023 PNOTE	0.12% NZGNEDT097C4
Intl Bk Recon & Develop 0.75% 10/06/2026	0.12% NZIBDDT016C7
Heartland Bank Ltd 3.55% 12/04/2024	0.12% NZHBLD0020L2
Gmt Bond Issuer Ltd 3.656% 20/12/2027	0.12% NZGMBDT008C5
Toyota Fin New Zealand 6.46% 11/09/2026	0.12% NZTFSDT845C5
Fpqc 2023-2 A 7.11% 15/08/2030	0.11% NZFFPD1049R3
Us Treasury N/B 3.375% 15/08/2042	0.11% US912810TK43
Japan (10 Year Issue) 0.50% 20/12/2032	0.11% JP1103691P11
PORT OF TAURANGA LTD 161123 PNOTE	0.10% NZPOTDN320L8
BANK OF CHINA NEW ZEALAND 141223 PNOTE	0.10% NZBOCDN346L8
Us Treasury N/B 1.25% 15/08/2031	0.10% US91282CCS89
Us Treasury N/B 2.75% 15/08/2032	0.10% US91282CFF32
Westpac New Zealand Ltd 3.696% 16/02/2027	0.10% NZWNZD0227L7
Nz Local Govt Fund Agenc 2.00% 15/04/2037	0.10% NZLGFDT016C5
Intl Bk Recon & Develop 2.875% 30/11/2026	0.10% NZIBDDT019C1
Toyota Fin New Zealand 1.73% 6/09/2024	0.09% NZTFSDT727C5
Kiwi Property Group Ltd 4.06% 12/11/2025	0.09% NZKPGD0040L4
Mtfnz O23 A 7.26% 16/09/2030	0.09% NZOPATFAT017
Us Treasury N/B 2.00% 15/11/2041	0.09% US912810TC27
Bundesrepub. Deutschland 2.60% 15/08/2033	0.09% DE000BU2Z015
L-Bank Bw Foerderbank 4.00% 15/04/2027	0.09% NZLBKDT003C1
Nordic Investment Bank 4.375% 21/02/2030	0.09% NZNIBDT013C2
SWPCOM2Y3 CCP BUY CDS EUR 201233 ITRAXX MAIN40 10Y ICE	0.08% DUSWPCOM2Y3
Japan (2 Year Issue) 0.005% 1/10/2024	0.08% JP1024411NA0
Us Treasury N/B 1.875% 15/02/2041	0.08% US912810SW99
Japan (10 Year Issue) 0.40% 20/06/2033	0.08% JP1103711P74
Toyota Fin New Zealand 6.49% 18/05/2026	0.08% NZTFSDT835C6
Wellington Intl Airport 3.32% 24/09/2031	0.08% NZWIAD0080L3
MORGAN STANLEY USD	0.08%
Auckland Council 2.013% 10/07/2025	0.08% NZAKCDT484C5
Japan (5 Year Issue) 0.30% 20/06/2028	0.08% JP1051611P92
Dunedin City Treasury 0.676% 16/11/2026	0.08% NZDCTDT191C4
Japan (10 Year Issue) 0.10% 20/09/2030	0.08% JP1103601LA4
Israel Fixed Bond 1.50% 30/11/2023	0.08% IL0011550683
Buoni Poliennali Del Tes 3.40% 28/03/2025	0.08% IT0005534281
Bank Of New Zealand 4.985% 7/06/2027	0.08% NZBNZDT401C8
Auckland Council 2.95% 28/09/2050	0.07% NZAKCDT520C6
Tsy Infl Ix N/B 0.25% 15/01/2025	0.07% US912828H458
Dunedin City Treasury 3.22% 27/11/2028	0.07% NZDCTDT211C0
Meridian Energy Limited 5.91% 20/09/2028	0.07% NZMELDT096C0
Bundesrepub. Deutschland 2.30% 15/02/2033	0.07% DE000BU2Z007
Kiwi Property Group Ltd 4.33% 19/12/2024	0.07% NZKPGD0030L5
Christchurch City Hldgs 3.58% 27/11/2024	0.07% NZCCHDT853C4
Blunz 2022-2 A1L 7.46% 16/02/2054	0.07% NZBSNC1002R1
Anz Bank New Zealand Ltd 3.03% 20/03/2024	0.07% NZANBDT023C9
Us Treasury N/B 3.875% 15/05/2043	0.07% US912810TS78

Japan Govt Cpi Linked 0.10% 10/03/2028	0.07% JP1120231J51
Contact Energy Ltd 3.55% 15/08/2024	0.07% NZCEND0050L0
Us Treasury N/B 1.375% 15/11/2040	0.07% US912810ST60
Tsy Infl Ix N/B 0.125% 15/04/2025	0.07% US912828ZJ22
SWU01H5P9 CCP SHORT IRS MS USD 150627 PFXD 1.75 RFLT SC	0.07% DUSWU01H5P9
Japan (2 Year Issue) 0.005% 1/04/2024	0.06% JP1024351N46
Fn By0737 5.00% 1/05/2053	0.06% US3140NGZB99
Resnz 2022-1 A1 7.66% 16/06/2054	0.06% NZRVGA1035R9
Port Of Tauranga Ltd 1.02% 29/09/2025	0.06% NZPOTD0925L1
Dunedin City Treasury 2.09% 15/11/2026	0.06% NZDCTDT173C2
Tsy Infl Ix N/B 0.50% 15/01/2028	0.06% US9128283R96
Us Treasury N/B 3.25% 30/06/2029	0.06% US91282CEV90
United Kingdom Gilt 3.75% 29/01/2038	0.06% GB00BQC4R999
Japan (2 Year Issue) 0.005% 1/03/2024	0.06% JP1024341N31
Chorus Ltd 2.51% 2/12/2030	0.06% NZCNUDT005C1
ASB Bank Limited 5.928% 16/11/2026	0.06% NZABBDG006C3
Japan (10 Year Issue) 0.50% 20/03/2033	0.06% JP1103701P43
ASB Bank Limited 5.524% 21/06/2027	0.06% NZABBDT044C9
Bank of New Zealand 5.536% 25/05/28	0.06% NZBNZDT402C6
Us Treasury N/B 4.125% 15/11/2032	0.05% US91282CFV81
Us Treasury N/B 3.875% 30/09/2029	0.05% US91282CFL00
Bundesrepub. Deutschland 1.00% 15/08/2025	0.05% DE0001102382
Christchurch Intl Airpor 4.13% 24/05/2024	0.05% NZCHCDT004C4
Us Treasury N/B 2.00% 15/08/2025	0.05% US912828K742
Bank Of New Zealand 3.648% 16/11/2023	0.05% NZBNZDT394C5
Japan (20 Year Issue) 1.20% 20/09/2035	0.05% JP1201541F90
Us Treasury N/B 0.625% 15/10/2024	0.05% US91282CDB46
Tsy Infl Ix N/B 1.125% 15/01/2033	0.05% US91282CGK18
Us Treasury N/B 0.75% 15/11/2024	0.05% US91282CDH16
MORGAN STANLEY CAD	0.05%
Us Treasury N/B 1.125% 15/01/2025	0.05% US91282CDS70
Udcau 2022-1 A 7.51% 20/12/2029	0.05% NZUDCDB001R0
Us Treasury N/B 0.50% 31/03/2025	0.05% US912828ZF00
Japan (10 Year Issue) 0.10% 20/06/2031	0.05% JP1103631M74
Deutsche Bank Ny 6.119% 14/07/2026	0.05% US25160PAJ66
Dir Kredit A/S 1.00% 1/10/2023	0.05% DK0006345301
United Kingdom Gilt 0.125% 31/01/2028	0.05% GB00BMBL1G81
Deutsche Bank Ny 3.961% 26/11/2025	0.05% US251526CB33
Bundesrepub. Deutschland 4.25% 4/07/2039	0.05% DE0001135325
Japan (30 Year Issue) 1.20% 20/06/2053	0.05% JP1300791P79
Bundesrepub. Deutschland 1.00% 15/05/2038	0.05% DE0001102598
Us Treasury N/B 2.875% 15/05/2032	0.05% US91282CEP23
Nz Local Govt Fund Agenc 3.00% 15/05/2035	0.05% NZLGFDT019C9
Bonos Y Oblig Del Estado 0.00% 31/01/2025	0.05% ES0000012F92
United Kingdom Gilt 4.25% 7/09/2039	0.04% GB00B3KJDS62
Dunedin City Treasury 3.98% 15/04/2026	0.04% NZDCTDT109C6
Us Treasury N/B 4.125% 15/08/2053	0.04% US912810TT51
France (Govt Of) 0.75% 25/05/2052	0.04% FR0013480613
Insurance Australia Grp 5.32% 15/06/2038	0.04% NZIAGDT004C1
Gmt Bond Issuer Ltd 4.74% 14/04/2027	0.04% NZGMBDT009C3
Tsy Infl Ix N/B 1.625% 15/10/2027	0.04% US91282CFR79
Bundesschatzanweisungen 3.10% 18/09/2025	0.04% DE000BU22023
Fn Ma5009 5.00% 1/05/2053	0.04% US31418ER771
Us Treasury N/B 1.125% 15/02/2031	0.04% US91282CBL46
Australian Government 4.50% 21/04/2033	0.04% AU000XCLWAG2
Fn Ma4876 6.00% 1/12/2052	0.04% US31418EM236
Us Treasury N/B 3.375% 15/05/2033	0.04% US91282CHC82
FUTURE MARGINS-USD	0.04%
Japan Treasury Disc Bill 0.00% 25/12/2023	0.04% JP1741841P90
Fonterra Cooperative Grp 4.15% 14/11/2025	0.04% NZFCGDG005C4
Japan (10 Year Issue) 0.10% 20/06/2026	0.04% JP1103431G66
AT AND T INC 190324 0.00 CB	0.04% US0020A2CK62
Societe Generale 2.797% 19/01/2028	0.04% US83368RBH49
Us Treasury N/B 2.875% 15/06/2025	0.04% US91282CEU18
Us Treasury N/B 2.375% 31/03/2029	0.04% US91282CEE75
Buoni Poliennali Del Tes 4.50% 1/10/2053	0.04% IT0005534141
Australian Government 0.25% 21/11/2024	0.04% AU0000083768
Sumitomo Mitsui Banking 2.44% 18/06/2024	0.04% XS2008801370
Bundesrepub. Deutschland 2.50% 4/07/2044	0.04% DE0001135481
Us Treasury N/B 0.375% 30/04/2025	0.04% US912828ZL77
Bonos Y Oblig Del Estado 1.90% 31/10/2052	0.04% ES0000012K46
Gmt Bond Issuer Ltd 4.54% 31/05/2024	0.04% NZGMBDT004C4

Japan Treasury Disc Bill 0.00% 6/11/2023	0.04%	JP1741731P85
Us Treasury N/B 0.25% 30/09/2025	0.04%	US91282CAM38
France (Govt Of) 0.00% 25/02/2025	0.04%	FR0014007TY9
Us Treasury N/B 0.375% 30/11/2025	0.04%	US91282CAZ41
Us Treasury N/B 0.375% 31/12/2025	0.04%	US91282CBC47
Bonos Y Oblig Del Estado 3.45% 30/07/2066	0.04%	ES00000128E2
Realkredit Danmark 1.00% 1/01/2024	0.03%	DK0004620200
Nykredit Realkredit As 1.00% 1/10/2050	0.03%	DK0009522815
France (Govt Of) 3.00% 25/05/2054	0.03%	FR001400FTH3
Us Treasury N/B 3.50% 15/02/2039	0.03%	US912810QA97
Us Treasury N/B 1.125% 31/08/2028	0.03%	US91282CCV19
United Kingdom Gilt 3.50% 22/10/2025	0.03%	GB00BPCJD880
G2 Ma8488 4.00% 20/12/2052	0.03%	US36179XND48
Japan (30 Year Issue) 0.70% 20/06/2051	0.03%	JP1300711M79
RMAC PLC SERIES 3 CLASS A 150247 ABS	0.03%	XS2666572693
Buoni Poliennali Del Tes 3.85% 15/09/2026	0.03%	IT0005556011
Us Treasury N/B 3.25% 15/05/2042	0.03%	US912810TH14
France (Govt Of) 5.50% 25/04/2029	0.03%	FR0000571218
Tsy Infl Ix N/B 0.125% 15/07/2031	0.03%	US91282CCM10
France (Govt Of) 1.25% 25/05/2036	0.03%	FR0013154044
United Kingdom Gilt 1.50% 31/07/2053	0.03%	GB00BM8Z2V59
Nykredit Realkredit As 1.50% 1/10/2053	0.03%	DK0009527616
Aareal Bank Ag 0.625% 14/02/2025	0.03%	XS2297684842
Sbs Bank 4.32% 18/03/2027	0.03%	NZSBBDT297C3
BARCLAYS USD MARGIN	0.03%	
Us Treasury N/B 1.625% 15/02/2026	0.03%	US912828P469
Japan (2 Year Issue) 0.005% 1/05/2024	0.03%	JP1024361N51
Hsbc Holdings Plc 2.251% 22/11/2027	0.03%	US404280CX53
Tr Group Ltd 3.532% 5/10/2026	0.03%	NZTRGD1026L9
Us Treasury N/B 0.50% 28/02/2026	0.03%	US91282CBQ33
Us Treasury N/B 1.625% 15/11/2050	0.03%	US912810SS87
Us Treasury N/B 1.50% 15/02/2030	0.03%	US912828Z948
Tpmt 2019-4 A1 2.90% 25/10/2059	0.03%	US89178BAA26
Buoni Poliennali Del Tes 3.35% 1/03/2035	0.03%	IT0005358806
United Kingdom Gilt 1.25% 31/07/2051	0.03%	GB00BLH38158
Japan (30 Year Issue) 0.50% 20/03/2049	0.03%	JP1300621K47
France (Govt Of) 4.75% 25/04/2035	0.03%	FR0010070060
Auckland Council 2.411% 20/10/2027	0.03%	NZAKCDT547C9
Cmlti 2021-Inv1 A3A 2.50% 25/05/2051	0.03%	US17329PAY88
Morgan Stanley 2.103% 8/05/2026	0.03%	XS2446386356
AvANZ 2022-1 A1 7.31% 15/07/2054	0.03%	NZAVGA1001R7
Jyske Realkredit A/S 1.00% 1/10/2050	0.03%	DK0009397069
Japan (20 Year Issue) 1.20% 20/12/2034	0.03%	JP1201511EC7
Buoni Poliennali Del Tes 4.45% 1/09/2043	0.03%	IT0005530032
Santander Uk Group Hldgs 7.482% 29/08/2029	0.03%	XS2673526401
Jyske Realkredit A/S 1.00% 1/10/2050	0.03%	DK0009397739
Us Treasury N/B 2.875% 15/05/2052	0.03%	US912810TG31
Sumitomo Mitsui Finl Grp 5.52% 13/01/2028	0.03%	US86562MCR97
SWU01D6C6 CCP SHORT IRS MS USD 150627 PFXD 1 RFLT SOFR.	0.03%	DUSWU01D6C6
Treasury Bill 0.00% 16/11/2023	0.03%	US912797FK87
Treasury Bill 0.00% 24/11/2023	0.03%	US912797FL60
Saudi International Bond 4.75% 18/01/2028	0.03%	XS2577134401
Treasury Bill 0.00% 16/01/2024	0.03%	US912797HZ39
Nstr 2007-A M1 5.704% 25/03/2037	0.03%	US63860HAE99
Us Treasury N/B 4.125% 31/07/2028	0.03%	US91282CHQ78
Japan (10 Year Issue) 0.10% 20/06/2029	0.03%	JP1103551K72
SWU01JJ13 CCP SHORT IRS MS USD 301126 RFLT SOFRA PFXD2.	0.03%	DUSWU01JJ13
Nykredit Realkredit As 1.00% 1/04/2024	0.03%	DK0009540395
Verus 2023-5 A1 6.476% 25/06/2068	0.03%	US924934AA00
Jyske Realkredit A/S 1.00% 1/10/2024	0.03%	DK0009411829
Japan (10 Year Issue) 0.10% 20/12/2030	0.03%	JP1103611M11
Amsi 2005-R5 M5 6.409% 25/07/2035	0.02%	US03072SE687
Japan (20 Year Issue) 1.10% 20/09/2042	0.02%	JP1201821NA5
Tsy Infl Ix N/B 0.125% 15/01/2032	0.02%	US91282CDX65
Japan (30 Year Issue) 1.40% 20/09/2052	0.02%	JP1300761NA3
Japan (20 Year Issue) 1.10% 20/06/2043	0.02%	JP1201851P76
Us Treasury N/B 0.375% 30/09/2027	0.02%	US91282CAL54
United Kingdom Gilt 4.75% 7/12/2030	0.02%	GB00B24FF097
France (Govt Of) 1.75% 25/11/2024	0.02%	FR0011962398
Verus 2023-4 A1 5.811% 25/05/2068	0.02%	US92539TAA16
Japan (20 Year Issue) 0.50% 20/09/2036	0.02%	JP1201581G90
Stra 2021-2X A 6.121% 20/07/2060	0.02%	XS2272275590

SWU01PIO0 CCP SHORT IRS MS USD 151226 PFXD 1.25 RFLT SO	0.02% DUSWU01PIO0
MERCURY NZ LIMITED 291123 PNOTE	0.02% NZMICYDT311C0
France (Govt Of) 2.00% 25/05/2048	0.02% FR0013257524
Japan (20 Year Issue) 0.50% 20/12/2038	0.02% JP1201671K12
Us Treasury N/B 0.625% 30/11/2027	0.02% US91282CAY75
Belgium Kingdom 3.00% 22/06/2033	0.02% BE0000357666
Us Treasury N/B 0.875% 30/06/2026	0.02% US91282CCJ80
Us Treasury N/B 0.75% 31/05/2026	0.02% US91282CCF68
Mfra 2023-Nqm2 A1 4.40% 25/03/2068	0.02% US55285WAA71
United Kingdom Gilt 4.50% 7/12/2042	0.02% GB00B1VWPJ53
United Kingdom Gilt 4.25% 7/03/2036	0.02% GB0032452392
Japan (40 Year Issue) 1.30% 20/03/2063	0.02% JP1400161P53
Sumitomo Mitsui Banking 0.55% 6/11/2023	0.02% XS1899009705
Us Treasury N/B 1.75% 31/01/2029	0.02% US91282CDW82
France (Govt Of) 0.00% 25/11/2029	0.02% FR0013451507
France (Govt Of) 4.50% 25/04/2041	0.02% FR0010773192
Japan (20 Year Issue) 0.50% 20/12/2041	0.02% JP1201791N14
Japan (20 Year Issue) 0.30% 20/12/2039	0.02% JP1201711L13
France (Govt Of) 0.00% 25/11/2030	0.02% FR0013516549
France (Govt Of) 4.00% 25/10/2038	0.02% FR0010371401
Japan (30 Year Issue) 0.80% 20/03/2046	0.02% JP1300501G30
United Kingdom Gilt 0.625% 22/10/2050	0.02% GB00BMBL1F74
Santander Uk Group Hldgs 6.534% 10/01/2029	0.02% US80281LAT26
Japan Treasury Disc Bill 0.00% 16/10/2023	0.02% JP1741691P75
Japan Treasury Disc Bill 0.00% 10/10/2023	0.02% JP1741681P77
Lcda 2023-El1 A2 5.048% 1/12/2034	0.02% US54627RAS94
Stwd 2021-Hts A 6.499% 15/04/2034	0.02% US78486DAA81
Stwd 2021-Lih A 6.307% 15/11/2036	0.02% US78486EAA64
Sreit 2021-Ind A 6.148% 15/10/2038	0.02% US78473JAA07
Ubs Group Ag 4.55% 17/04/2026	0.02% US902613BB36
Auckland Council 5.806% 25/03/2024	0.02% NZAKCDT324C3
Sumitomo Mitsui Banking 0.01% 10/09/2025	0.02% XS2225211650
Fn Cb7220 5.50% 1/09/2053	0.02% US3140QTAW95
Standard Chartered Plc 2.678% 29/06/2032	0.02% XS2358287824
Citigroup Inc 3.29% 17/03/2026	0.02% US172967NL16
Us Treasury N/B 0.625% 15/05/2030	0.02% US912828ZQ64
Korea Housing Finance Co 4.475% 6/04/2026	0.02% AU3CB0298396
Us Treasury N/B 0.625% 15/08/2030	0.02% US91282CAE12
Romania 2.125% 7/03/2028	0.02% XS2434895558
Nhel 2006-1 A2D 5.974% 25/05/2036	0.02% US669884AE80
Avolon Holdings Fndg Ltd 2.528% 18/11/2027	0.02% US05401AAR23
Cmti 2006-Wfh4 M2 5.869% 25/11/2036	0.02% US17309SAF74
Pclf 2021-1 A 6.323% 15/10/2025	0.02% XS2322825097
Nordea Kredit Realkredit 1.00% 1/04/2024	0.02% DK0002042779
Development Bk Of Japan 0.50% 27/08/2025	0.02% XS2216812318
Obx 2023-Nqm1 A1 6.12% 25/11/2062	0.02% US670855AA38
Nyo 2021-1290 A 6.544% 15/11/2038	0.02% US62955HAA59
Gaci First Investment 4.875% 14/02/2035	0.02% XS2585988061
Ubs Group Ag 7.75% 1/03/2029	0.02% CH1214797172
France (Govt Of) 2.50% 25/05/2043	0.02% FR001400CMX2
United Kingdom Gilt 3.50% 22/01/2045	0.02% GB00BN65R313
Ontario Teachers' Financ 1.85% 3/05/2032	0.02% XS2475513953
Unicredit Spa 7.83% 4/12/2023	0.02% XS1917910884
National Bk Hungary Bill 0.00% 5/10/2023	0.02% HU0000625751
Jyske Realkredit A/S 1.00% 1/01/2024	0.02% DK0009408361
Jyske Realkredit A/S 1.00% 1/04/2024	0.02% DK0009391104
Bank of New Zealand NZD Current Account	0.02%
France (Govt Of) 1.00% 25/11/2025	0.02% FR0012938116
France (Govt Of) 0.50% 25/05/2025	0.02% FR0012517027
Us Treasury N/B 1.50% 31/01/2027	0.02% US912828Z781
France (Govt Of) 0.00% 25/03/2025	0.02% FR0013415627
Tommi 4 A 4.552% 18/07/2033	0.02% XS2607339236
Gsamp 2006-He3 A2D 5.934% 25/05/2046	0.02% US36244KAE55
Netherlands Government 2.50% 15/07/2033	0.02% NL0015001AM2
Twin 2021-1 A 6.07% 12/03/2055	0.02% XS2305355310
Bonos Y Oblig Del Estado 2.75% 31/10/2024	0.02% ES00000126B2
Realkredit Danmark 1.00% 1/04/2024	0.02% DK0009295149
Amco Spa 4.625% 6/02/2027	0.02% XS2583211201
Goldman Sachs Group Inc 4.722% 7/02/2025	0.02% XS2441551970
Nomura Holdings Inc 2.679% 16/07/2030	0.02% US65535HAS85
Stra 2021-1 A 6.071% 25/09/2051	0.02% XS2295993724
MORGAN STANLEY EUR	0.02%

Buoni Poliennali Del Tes 3.25% 1/03/2038	0.02% IT0005496770
Gnr 2016-H11 F 6.243% 20/05/2066	0.02% US38375UXM79
Intesa Sanpaolo Spa 8.248% 21/11/2033	0.02% US46115HBV87
Fn Ca8607 2.50% 1/01/2051	0.02% US3140QGR581
Bank Of America Corp 1.949% 27/10/2026	0.02% XS2462324232
Barclays Plc 2.894% 24/11/2032	0.02% US06738EBV65
EUR OAT 2312 FUT	0.02% DE000C7PB934
SWU01XDS9 CCP SHORT IRS MS EUR 200354 PFXD 2.75 RFLT 6E	0.02% DUSWU01XDS9
Australian Government 1.00% 21/11/2031	0.02% AU0000101792
SWPCOM330 CCP SELL CDS USD 201228 CDX.NA.IG.41 1% MS	0.02% DUSWPCOM330
CROWN CASTLE INC 021123 0.00 CP	0.02% US22823QY211
Natwest Group Plc 5.516% 30/09/2028	0.02% US639057AF59
Transpower New Zealand 2.047% 8/09/2026	0.02% NZTRPD0090L7
Agence Francaise Develop 1.125% 2/03/2037	0.02% FR00140085A9
Bonos Y Oblig Del Estado 6.00% 31/01/2029	0.02% ES0000011868
Ubs Group Ag 9.016% 15/11/2033	0.02% US225401BB38
Kookmin Bank 0.052% 15/07/2025	0.02% XS2199348231
Stra 2020-1 A 6.12% 12/03/2052	0.02% XS2215921748
Wbht 2019-Wbm A 6.499% 15/12/2033	0.02% US93065PAA93
Talnt 2019-1A A 2.56% 25/11/2031	0.02% US89231XAA90
Brueg 2021-1X A 4.616% 22/05/2031	0.02% XS2346732113
Bx 2021-21M A 6.178% 15/10/2036	0.02% US05609CAA53
Csf 2021-1 A 6.17% 17/06/2058	0.02% XS2306577342
Arrow Electronics Inc 3.25% 8/09/2024	0.02% US042735BG47
Hungary 6.25% 22/09/2032	0.02% XS2574267261
Hsbc Holdings Plc 5.21% 11/08/2028	0.02% US404280DG12
American Tower Corp 2.95% 15/01/2025	0.02% US03027XAV29
Ctp Nv 0.50% 21/06/2025	0.02% XS2356029541
Haleon Uk Capital Plc 3.125% 24/03/2025	0.02% US36264NAB01
Australian Government 2.50% 21/05/2030	0.02% AU0000013740
Amsi 2005-R11 M3 6.184% 25/01/2036	0.02% US030725V368
Us Treasury N/B 2.875% 15/05/2028	0.02% US9128284N73
Banca Monte Dei Paschi S 0.875% 8/10/2026	0.02% IT0005386922
Gaci First Investment 4.75% 14/02/2030	0.02% XS2585987683
Saudi International Bond 4.875% 18/07/2033	0.02% US80413TBD00
Jpmorgan Chase & Co 2.595% 24/02/2026	0.02% US46647PCV67
Standard Chartered Plc 1.822% 23/11/2025	0.02% US853254CE80
Transpower New Zealand L 5.893% 15/03/2028	0.02% NZTRPD0328L1
Hsbc Holdings Plc 4.583% 19/06/2029	0.02% US404280BT50
SWU01US59 CCP SHORT IRS MS USD 130525 PFXD 3.15 RFLT SO	0.01% DUSWU01US59
Mitsubishi Ufj Fin Grp 1.412% 17/07/2025	0.01% US606822BS23
Tokyo Metropolitan Govt 0.75% 16/07/2025	0.01% XS2200138639
Buoni Poliennali Del Tes 5.25% 1/11/2029	0.01% IT0001278511
Verus 2023-Inv1 A1 5.999% 25/02/2068	0.01% US92539FAA12
France (Govt Of) 2.75% 25/10/2027	0.01% FR0011317783
France (Govt Of) 0.75% 25/11/2028	0.01% FR0013341682
France (Govt Of) 0.00% 25/11/2031	0.01% FR0014002WK3
Israel Fixed Bond 2.00% 31/03/2027	0.01% IL0011393449
Us Treasury N/B 1.125% 29/02/2028	0.01% US91282CBB59
Sumitomo Mitsui Tr Bk Lt 0.01% 15/10/2027	0.01% XS2240511076
Us Treasury N/B 1.50% 15/08/2026	0.01% US9128282A70
Bonos Y Oblig Del Estado 4.65% 30/07/2025	0.01% ES00000122E5
France (Govt Of) 0.75% 25/05/2028	0.01% FR0013286192
Cbre Gi Open End Fund 0.50% 27/01/2028	0.01% XS2286044024
Bundesrepub. Deutschland 0.00% 15/02/2030	0.01% DE0001102499
Gsmbs 2021-Gr3 A2 2.50% 25/04/2052	0.01% US36263TAB89
Ascendas Reit 0.75% 23/06/2028	0.01% XS2349343090
Csmc 2017-Chop A 6.194% 15/07/2032	0.01% US12651QAA76
Csf 2021-2 A 6.00% 17/06/2058	0.01% XS2355523296
Belgium Kingdom 3.00% 22/06/2034	0.01% BE0000333428
Us Treasury N/B 0.75% 31/08/2026	0.01% US91282CCW91
Transpower New Zealand 4.627% 16/09/2027	0.01% NZTRPD0100L4
Bundesrepub. Deutschland 2.10% 15/11/2029	0.01% DE0001102622
Us Treasury N/B 1.25% 30/06/2028	0.01% US91282CCH25
Us Treasury N/B 1.25% 30/11/2026	0.01% US91282CDK45
Auckland Intl Airport 3.51% 10/10/2024	0.01% NZAIAD0230L0
Us Treasury N/B 2.375% 15/05/2027	0.01% US912828X885
Ubs Group Ag 6.537% 12/08/2033	0.01% US225401AZ15
Bundesrepub. Deutschland 0.50% 15/02/2025	0.01% DE0001102374
Us Treasury N/B 0.75% 31/01/2028	0.01% US91282CBJ99
Ace 2005-He5 M4 6.334% 25/08/2035	0.01% US004421RH88
Us Treasury N/B 0.625% 31/07/2026	0.01% US91282CCP41

Us Treasury N/B 1.25% 30/04/2028	0.01%	US91282CBZ32
Buoni Poliennali Del Tes 3.50% 1/03/2030	0.01%	IT0005024234
Australian Government 0.50% 21/09/2026	0.01%	AU0000106411
Credit Suisse New York 3.70% 21/02/2025	0.01%	US22550L2H39
Us Treasury N/B 1.25% 31/12/2026	0.01%	US91282CDQ15
Us Treasury N/B 0.875% 30/09/2026	0.01%	US91282CCZ23
Buoni Poliennali Del Tes 3.00% 1/08/2029	0.01%	IT0005365165
MORGAN STANLEY AUD	0.01%	
Dbgs 2019-1735 A 3.843% 10/04/2037	0.01%	US23307EAA91
Us Treasury N/B 4.00% 30/06/2028	0.01%	US91282CHK09
Us Treasury N/B 3.875% 30/11/2027	0.01%	US91282CFZ95
Bonos Y Oblig Del Estado 0.00% 31/01/2026	0.01%	ES0000012G91
Transpower New Zealand 2.73% 14/03/2024	0.01%	NZTRPD0060L0
Transpower New Zealand 3.823% 6/03/2025	0.01%	NZTRPD0050L1
Lwmc 2021-FI1 A 5.969% 15/05/2051	0.01%	XS2336172452
Us Treasury N/B 1.125% 31/10/2026	0.01%	US91282CDG33
Auckland Intl Airport 3.29% 17/11/2026	0.01%	NZAIAD0240L9
France (Govt Of) 0.75% 25/02/2028	0.01%	FR001400AIN5
Bonos Y Oblig Del Estado 0.80% 30/07/2029	0.01%	ES0000012K53
Us Treasury N/B 1.875% 28/02/2027	0.01%	US91282CEC10
Us Treasury N/B 2.50% 31/03/2027	0.01%	US91282CEF41
Smb 2022-B A1B 6.77% 16/02/2055	0.01%	US83206NAB38
Us Treasury N/B 2.625% 31/05/2027	0.01%	US91282CET45
Japan Fin Org Municipal 0.625% 2/09/2025	0.01%	XS2224639802
United Kingdom Gilt 1.00% 31/01/2032	0.01%	GB00BM8Z2T38
Us Treasury N/B 2.00% 15/11/2026	0.01%	US912828U246
Deutsche Bank Ny 3.729% 14/01/2032	0.01%	US251526CF47
Trini 2021-1X A 6.07% 15/07/2059	0.01%	XS2318720864
Bonos Y Oblig Del Estado 1.25% 31/10/2030	0.01%	ES0000012G34
Bonos Y Oblig Del Estado 5.90% 30/07/2026	0.01%	ES00000123C7
Us Treasury N/B 4.125% 30/09/2027	0.01%	US91282CFM82
SWU01O3D3 CCP SHORT IRS MS USD 210628 RFLT SOFRA PFXD	0.01%	DUSWU01O3D3
EURO BOBL 2312 FUT	0.01%	DE000C7PB922
Republic Of Austria 2.90% 20/02/2033	0.01%	AT0000A324S8
Bank Of America Corp 4.808% 24/08/2025	0.01%	XS2345784057
Goldman Sachs Group Inc 4.214% 30/04/2024	0.01%	XS2338355105
Us Treasury N/B 1.25% 31/05/2028	0.01%	US91282CCE93
Us Treasury N/B 6.125% 15/11/2027	0.01%	US912810FB99
Bonos Y Oblig Del Estado 0.50% 30/04/2030	0.01%	ES0000012F76
Republic Of Poland 3.875% 14/02/2033	0.01%	XS2586944659
Us Treasury N/B 1.375% 31/10/2028	0.01%	US91282CDF59
Netherlands Government 4.00% 15/01/2037	0.01%	NL0000102234
Buoni Poliennali Del Tes 5.00% 1/03/2025	0.01%	IT0004513641
Republic Of Serbia 1.65% 3/03/2033	0.01%	XS2308620793
Republic Of Austria 2.40% 23/05/2034	0.01%	AT0000A10683
Spark Finance Ltd 3.94% 7/09/2026	0.01%	NZSPFD0570L5
Us Treasury N/B 2.75% 30/04/2027	0.01%	US91282CEN74
Us Treasury N/B 0.625% 31/12/2027	0.01%	US91282CBB63
Us Treasury N/B 3.25% 30/06/2027	0.01%	US91282CEW73
SWU01VAN7 CCP SHORT IRS MS USD 201253 PFXD 3.25 RFLT SC	0.01%	DUSWU01VAN7
Us Treasury N/B 2.75% 31/07/2027	0.01%	US91282CFB28
Spark Finance Ltd 3.37% 7/03/2024	0.01%	NZSPFD0580L4
Buoni Poliennali Del Tes 3.50% 15/01/2026	0.01%	IT0005514473
Ksa Sukuk Ltd 5.268% 25/10/2028	0.01%	XS2548889406
Gnr 2016-H14 Fa 6.243% 20/06/2066	0.01%	US38376RVV58
Australian Government 1.00% 21/12/2030	0.01%	AU0000087454
Buoni Poliennali Del Tes 1.65% 1/03/2032	0.01%	IT0005094088
State Of Israel 3.80% 13/05/2060	0.01%	XS2167193015
Tsy Infl Ix N/B 3.875% 15/04/2029	0.01%	US912810FH69
Belgium Kingdom 4.25% 28/03/2041	0.01%	BE0000320292
Us Treasury N/B 2.25% 15/02/2027	0.01%	US912828V988
Fn Ma4413 2.00% 1/09/2051	0.01%	US31418D3X83
Buoni Poliennali Del Tes 2.50% 15/11/2025	0.01%	IT0005345183
Us Treasury N/B 2.25% 15/08/2027	0.01%	US9128282R06
Bonos Y Oblig Del Estado 1.60% 30/04/2025	0.01%	ES00000126Z1
France (Govt Of) 1.00% 25/05/2027	0.01%	FR0013250560
Mex Bonos Desarr Fix Rt 7.75% 29/05/2031	0.01%	MX0MGO0000P2
Buoni Poliennali Del Tes 0.90% 1/04/2031	0.01%	IT0005422891
Transpower New Zealand 1.52% 8/04/2026	0.01%	NZTRPD0080L8
Belgium Kingdom 0.80% 22/06/2025	0.01%	BE0000334434
Goldman Sachs Group Inc 3.00% 15/03/2024	0.01%	US38141GZP26
Societe Generale 6.691% 10/01/2034	0.01%	US83368RBS04



France (Govt Of) 2.50% 24/09/2026	0.01% FR001400FYQ4
Buoni Poliennali Del Tes 0.00% 15/12/2024	0.01% IT0005474330
Bundesobligation 0.00% 11/04/2025	0.01% DE0001141810
Us Treasury N/B 2.875% 30/04/2025	0.01% US9128284M90
United Kingdom Gilt 0.875% 22/10/2029	0.01% GB00BJMH8534
Buoni Poliennali Del Tes 1.60% 1/06/2026	0.01% IT0005170839
Us Treasury N/B 4.125% 31/10/2027	0.01% US91282CFU09
Development Bk Of Japan 1.875% 2/10/2024	0.01% XS2053914524
Christchurch City Hldgs 3.01% 5/11/2026	0.01% NZCCHDT895C5
SWU01VAA5 CCP SHORT IRS MS USD 201228 PFXD 3.75 RFLT SC	0.01% DUSWU01VAA5
Charter Comm Opt Llc/Cap 6.384% 23/10/2035	0.01% US161175AZ73
Logicor Financing Sarl 0.625% 17/11/2025	0.01% XS2431318711
Ind & Comm Bk Chn Nz Ltd 2.61% 27/06/2024	0.01% NZICBDT009C3
Plrs 2021-1 A 5.988% 23/12/2058	0.01% XS2363111399
Deutsche Bank Ag 1.625% 20/01/2027	0.01% DE000DL19U23
Us Treasury N/B 3.875% 31/12/2027	0.01% US91282CGC91
Us Treasury N/B 4.00% 29/02/2028	0.01% US91282CGP05
Us Treasury N/B 3.625% 31/03/2028	0.01% US91282CGT27
Ubs Group Ag 1.00% 24/06/2027	0.01% CH0483180946
Logicor Financing Sarl 3.25% 13/11/2028	0.01% XS1909057645
Us Treasury N/B 0.50% 31/10/2027	0.01% US91282CAU53
Hsbc Bank New Zealand 1.835% 16/08/2024	0.01% NZHKBDT010C2
Bonos Y Oblig Del Estado 2.55% 31/10/2032	0.01% ES0000012K61
Us Treasury N/B 3.50% 30/04/2028	0.01% US91282CHA27
Bundesrepub. Deutschland 1.70% 15/08/2032	0.01% DE0001102606
Us Treasury N/B 3.50% 31/01/2028	0.01% US91282CGH88
Buoni Poliennali Del Tes 0.00% 1/04/2026	0.01% IT0005437147
France (Govt Of) 0.00% 25/02/2027	0.01% FR0014003513
Us Treasury N/B 3.125% 31/08/2027	0.01% US91282CFH97
Tsy Infl Ix N/B 0.625% 15/07/2032	0.01% US91282CEZ05
France (Govt Of) 0.25% 25/11/2026	0.01% FR0013200813
Belgium Kingdom 1.90% 22/06/2038	0.01% BE0000336454
Us Treasury N/B 2.75% 15/02/2028	0.01% US9128283W81
Bundesrepub. Deutschland 0.25% 15/02/2029	0.01% DE0001102465
Republic Of Peru 5.94% 12/02/2029	0.01% USP78024AE96
Us Treasury N/B 3.625% 31/05/2028	0.01% US91282CHE49
Elat 2007-1 A1 6.534% 25/05/2037	0.01% US288542AA12
Bonos Y Oblig Del Estado 2.35% 30/07/2033	0.01% ES00000128Q6
Canadian Government 1.50% 1/12/2031	0.01% CA135087N266
Bundesrepub. Deutschland 0.50% 15/08/2027	0.01% DE0001102424
Toyota Fin New Zealand 2.71% 23/04/2024	0.01% NZTFSDT719C2
Bundesobligation 1.30% 15/10/2027	0.01% DE0001141869
Buoni Poliennali Del Tes 1.65% 1/12/2030	0.01% IT0005413171
Nrzt 2020-Rpl1 A1 2.75% 25/11/2059	0.01% US64828XAA19
Sumitomo Mitsui Banking 0.409% 7/11/2029	0.01% XS2066652897
Bundesrepub. Deutschland 0.00% 15/08/2030	0.01% DE0001102507
Us Treasury N/B 1.25% 31/03/2028	0.01% US91282CBS98
SWU01O3A9 CCP SHORT IRS MS USD 210625 PFXD 3.75 PFLT SC	0.01% DUSWU01O3A9
Canadian Government 0.50% 1/12/2030	0.01% CA135087L443
United Kingdom Gilt 0.625% 7/06/2025	0.01% GB00BK5CVX03
Saudi International Bond 5.00% 18/01/2053	0.01% XS2577136109
Us Treasury N/B 0.375% 31/07/2027	0.01% US91282CAD39
Bundesrepub. Deutschland 0.00% 15/08/2031	0.01% DE0001102564
Japan (20 Year Issue) 2.10% 20/12/2030	0.01% JP1201231AC0
Netherlands Government 3.75% 15/01/2042	0.01% NL0009446418
Nrzt 2019-Rpl3 A1 2.75% 25/07/2059	0.01% US64830NAA90
Japan (2 Year Issue) 0.005% 1/01/2025	0.01% JP1024441P12
Gaci First Investment 5.125% 14/02/2053	0.01% XS2585988145
Belgium Kingdom 4.50% 28/03/2026	0.01% BE0000324336
United Kingdom Gilt 0.125% 30/01/2026	0.01% GB00BL68HJ26
Aroundtown Sa 0.375% 15/04/2027	0.01% XS2421195848
Bundesrepub. Deutschland 0.00% 15/08/2026	0.01% DE0001102408
Japan (20 Year Issue) 1.90% 20/12/2028	0.01% JP1201081914
Nmrr 2018-1R 3A1 6.334% 25/03/2037	0.01% US65541JAC18
Spark Finance Ltd 4.37% 29/09/2028	0.01% NZSPFD0928L5
Cmlti 2007-Sh1 A 5.834% 25/11/2046	0.01% US17312WAA45
Deutsche Bank Ag 1.375% 17/02/2032	0.01% DE000DL19VU0
Hsbc Holdings Plc 2.804% 24/05/2032	0.01% US404280CT42
Fn Bv3101 2.00% 1/03/2052	0.01% US3140MGNT45
Buoni Poliennali Del Tes 6.50% 1/11/2027	0.01% IT0001174611
Nykredit Realkredit As 1.50% 1/10/2053	0.01% DK0009528424
Buoni Poliennali Del Tes 4.40% 1/05/2033	0.01% IT0005518128

Buoni Poliennali Del Tes 0.60% 1/08/2031	0.01% IT0005436693
Australian Government 3.50% 21/12/2034	0.01% AU0000274706
Ireland Government Bond 1.30% 15/05/2033	0.01% IE00BFZRPZ02
Buoni Poliennali Del Tes 1.85% 1/07/2025	0.01% IT0005408502
Dpf 2021-1 A 4.364% 28/07/2058	0.01% XS2294367672
Mex Bonos Desarr Fix Rt 5.75% 5/03/2026	0.01% MX0MGO0000Y4
Bundesobligation 0.00% 18/10/2024	0.01% DE0001141802
Buoni Poliennali Del Tes 1.50% 1/06/2025	0.01% IT0005090318
Fr Ra6652 2.50% 1/01/2052	0.01% US3133KNL927
Japan (2 Year Issue) 0.005% 1/03/2025	0.01% JP1024461P33
Romania 2.00% 14/04/2033	0.01% XS2331735253
MORGAN STANLEY NZD	0.01%
Buoni Poliennali Del Tes 2.80% 1/12/2028	0.01% IT0005340929
Bundesobligation 0.00% 10/10/2025	0.01% DE0001141828
Lgate 2008-W1X A1 6.014% 1/01/2061	0.01% XS0353588386
Japan (2 Year Issue) 0.005% 1/07/2025	0.01% JP1024501P76
Netherlands Government 0.00% 15/01/2026	0.01% NL0015000QL2
Japan (20 Year Issue) 1.80% 20/03/2032	0.01% JP1201341C38
Belgium Kingdom 3.45% 22/06/2043	0.01% BE0000359688
Japan (20 Year Issue) 1.70% 20/09/2032	0.01% JP1201401C92
Canadian Government 3.50% 1/08/2025	0.01% CA135087Q640
Mirav 2020-1 A 4.634% 26/05/2065	0.01% XS2244804154
Mex Bonos Desarr Fix Rt 10.00% 5/12/2024	0.01% MX0MGO000078
Ireland Government Bond 5.40% 13/03/2025	0.01% IE00B4TV0D44
Charter Comm Opt Llc/Cap 4.80% 1/03/2050	0.01% US161175BT05
Svhe 2005-Opt3 M1 6.139% 25/11/2035	0.01% US83611MGU62
France (Govt Of) 2.00% 25/11/2032	0.01% FR001400BKZ3
Auckland Intl Airport 5.29% 17/11/2028	0.01% NZAIAD0260L7
Australian Government 3.25% 21/06/2039	0.01% AU000XCLWAP3
Aercap Ireland Cap/Globa 2.45% 29/10/2026	0.01% US00774MAV72
Bundesrepub. Deutschland 0.00% 15/11/2028	0.01% DE0001102556
Canadian Government 0.50% 1/09/2025	0.01% CA135087K940
Belgium Kingdom 3.30% 22/06/2054	0.01% BE0000358672
Canadian Government 2.25% 1/06/2029	0.01% CA135087J397
Ga Global Funding Trust 2.25% 6/01/2027	0.01% US36143L2G95
Japan (5 Year Issue) 0.10% 20/12/2025	0.01% JP1051461M13
Fn Bk8661 4.00% 1/07/2048	0.01% US3140HNTT96
Japan (2 Year Issue) 0.005% 1/12/2024	0.01% JP1024431NC4
SWU01E105 CCP SHORT OIS MS JPY 190639 RFLT TONAR PFXD (	0.01% DUSWU01E105
Japan (2 Year Issue) 0.005% 1/04/2025	0.01% JP1024471P49
Japan (2 Year Issue) 0.005% 1/06/2025	0.01% JP1024491P60
Japan (5 Year Issue) 0.005% 20/03/2026	0.01% JP1051471M45
Aercap Ireland Cap/Globa 3.00% 29/10/2028	0.01% US00774MAW55
Buoni Poliennali Del Tes 2.50% 1/12/2032	0.01% IT0005494239
Australian Government 1.75% 21/06/2051	0.01% AU0000097495
Republic Of Austria 6.25% 15/07/2027	0.01% AT0000383864
Canadian Government 2.50% 1/12/2032	0.01% CA135087P329
Japan (20 Year Issue) 2.20% 20/03/2031	0.01% JP1201251B37
Bonos Y Oblig Del Estado 1.40% 30/04/2028	0.01% ES0000012B39
Bundesobligation 2.20% 13/04/2028	0.01% DE000BU25000
Japan (20 Year Issue) 2.10% 20/12/2029	0.01% JP12011419C6
Romania 2.875% 13/04/2042	0.01% XS2364200514
Japan (20 Year Issue) 2.10% 20/03/2030	0.01% JP1201171A43
Us Treasury N/B 0.50% 30/04/2027	0.01% US912828ZN34
Japan (20 Year Issue) 2.10% 20/09/2029	0.01% JP1201131990
Australian Government 1.75% 21/11/2032	0.01% AU0000143901
Us Treasury N/B 0.50% 31/05/2027	0.01% US912828ZS21
Japan (20 Year Issue) 1.80% 20/12/2031	0.01% JP1201331C14
Us Treasury N/B 0.50% 30/06/2027	0.01% US912828ZV59
Australian Government 3.25% 21/04/2025	0.01% AU3TB0000168
Japan (20 Year Issue) 2.10% 20/03/2029	0.01% JP1201101944
Belgium Kingdom 0.10% 22/06/2030	0.01% BE0000349580
Us Treasury N/B 0.50% 31/08/2027	0.01% US91282CAH43
SWU016KP6 CCP SHORT IRS MS EUR 171152 RFLT 6EUBO PFXD (	0.01% DUSWU016KP6
Italy Gov'T Int Bond 6.00% 4/08/2028	0.01% XS0089572316
Bundesobligation 0.00% 9/10/2026	0.01% DE0001141844
Singapore Government 3.375% 1/09/2033	0.01% SG3261987691
Australian Government 3.25% 21/04/2029	0.01% AU3TB0000150
United Kingdom Gilt 0.375% 22/10/2026	0.01% GB00BNNGP668
Netherlands Government 0.00% 15/07/2031	0.01% NL00150006U0
Bonos Y Oblig Del Estado 1.45% 31/10/2027	0.01% ES0000012A89
Bonos Y Oblig Del Estado 0.70% 30/04/2032	0.01% ES0000012K20

SWU01XEQ2 CCP LONG OIS MS GBP 200334 RFXD 4.5 PFLT SON	0.01%	DUSWU01XEQ2
Toyota Fin New Zealand 5.75% 6/12/2027	0.01%	NZTFSDT821C6
Netherlands Government 0.00% 15/01/2038	0.01%	NL0015000B11
Belgium Kingdom 0.00% 22/10/2031	0.01%	BE0000352618
SWU00Y1H5 CCP SHORT IRS MS AUD 170630 RFLT 6BBSW PFXD	0.01%	DUSWU00Y1H5
Bonos Y Oblig Del Estado 0.10% 30/04/2031	0.01%	ES0000012H41
Bundesrepub. Deutschland 0.50% 15/02/2028	0.01%	DE0001102440
Bonos Y Oblig Del Estado 1.40% 30/07/2028	0.01%	ES0000012B88
Australian Government 0.25% 21/11/2025	0.01%	AU0000095457
Bonos Y Oblig Del Estado 0.80% 30/07/2027	0.01%	ES0000012G26
Fg G08747 3.00% 1/02/2047	0.01%	US3128MJZM58
Australian Government 1.50% 21/06/2031	0.01%	AU0000047003
New Zealand Government 1.50% 15/05/2031	0.01%	NZGOVDT531C0
Japan (5 Year Issue) 0.10% 20/03/2028	0.01%	JP1051581P56
Buoni Poliennali Del Tes 2.00% 1/02/2028	0.01%	IT0005323032
Bundesrepub. Deutschland 4.75% 4/07/2028	0.01%	DE0001135085
SWU01LBE8 CCP SHORT IRS MS CAD 150328 PFXD 3.25 RFLT 3CI	0.01%	DUSWU01LBE8
Bonos Y Oblig Del Estado 1.30% 31/10/2026	0.01%	ES00000128H5
Japan (10 Year Issue) 0.10% 20/03/2031	0.01%	JP1103621M43
Finnish Government 3.00% 15/09/2033	0.01%	FI4000550249
Bonos Y Oblig Del Estado 0.00% 31/01/2028	0.01%	ES0000012I08
SWU01LBF5 CCP SHORT IRS MS CAD 150333 PFXD 3.25 RFLT 3CI	0.01%	DUSWU01LBF5
Canadian Government 3.75% 1/05/2025	0.01%	CA135087Q319
Japan (20 Year Issue) 1.90% 20/09/2030	0.01%	JP1201211A94
Japan (20 Year Issue) 1.70% 20/12/2032	0.01%	JP1201411CC4
Caixabank Sa 1.75% 24/10/2023	0.01%	XS1897489578
Japan (20 Year Issue) 1.70% 20/06/2032	0.01%	JP1201371C64
Bundesobligation 0.00% 16/04/2027	0.01%	DE0001141851
Bundesrepub. Deutschland 5.625% 4/01/2028	0.01%	DE0001135069
Bank Of America Corp 4.934% 22/09/2026	0.01%	XS2387929834
Japan (20 Year Issue) 1.60% 20/06/2030	0.01%	JP1201201A88
Nova Kreditna Banka Mari 1.875% 27/01/2025	0.01%	XS2430442868
Bonos Y Oblig Del Estado 0.00% 31/01/2027	0.01%	ES0000012J15
Banca Monte Dei Paschi S 6.75% 5/09/2027	0.01%	XS2676882900
Japan (20 Year Issue) 2.20% 20/09/2026	0.01%	JP1200901690
Belgium Kingdom 5.50% 28/03/2028	0.01%	BE0000291972
Republic Of Austria 0.00% 20/02/2031	0.01%	AT0000A2NW83
Romania 6.375% 18/09/2033	0.01%	XS2689948078
Japan (20 Year Issue) 2.00% 20/12/2025	0.01%	JP1200841615
SWU01V9Z2 CCP SHORT OIS MS CAD 201233 PFXD 3.25 RFLT 1C	0.01%	DUSWU01V9Z2
Republic Of Poland 5.50% 16/11/2027	0.01%	US857524AD47
Netherlands Government 0.75% 15/07/2028	0.01%	NL0012818504
MS CHF CCP	0.01%	
Japan (20 Year Issue) 2.00% 20/12/2024	0.01%	JP12007314C5
Goldman Sachs Group Inc 6.036% 24/01/2025	0.01%	US38141GZ165
Banco De Credito Del Per 4.65% 17/09/2024	0.01%	US05971V2B09
Bonos Y Oblig Del Estado 1.50% 30/04/2027	0.01%	ES00000128P8
Republic Of Poland 4.25% 14/02/2043	0.01%	XS2586944147
Bundesschatzanweisungen 0.40% 13/09/2024	0.01%	DE0001104891
Republic Of Austria 1.20% 20/10/2025	0.01%	AT0000A1FAP5
Buoni Poliennali Del Tes 3.70% 15/06/2030	0.01%	IT0005542797
Japan (10 Year Issue) 0.40% 20/09/2025	0.01%	JP1103401F97
Ireland Government Bond 2.40% 15/05/2030	0.01%	IE00BJ38CR43
Netherlands Government 2.50% 15/01/2033	0.01%	NL0010071189
Deutsche Bank Ag 1.375% 3/09/2026	0.01%	DE000DL19VPO
Japan (2 Year Issue) 0.005% 1/09/2024	0.01%	JP1024401N95
Wells Fargo & Company 3.908% 25/04/2026	0.01%	US95000U2X04
Japan (5 Year Issue) 0.005% 20/12/2026	0.01%	JP1051501N14
Fn Bf0463 3.00% 1/03/2060	0.01%	US3140FXQR67
Fairfax Finl Hldgs Ltd 2.75% 29/03/2028	0.01%	XS1794675931
Japan (10 Year Issue) 0.10% 20/09/2028	0.01%	JP1103521JA8
Buoni Poliennali Del Tes 0.85% 15/01/2027	0.01%	IT0005390874
Transurban Finance Co 4.125% 2/02/2026	0.01%	US89400PAE34
Tng23 2023-1 A2 5.169% 1/04/2041	0.01%	US88258MAB19
SWU01VA64 CCP SHORT IRS MS USD 201225 PFXD 4.25 RFLT SC	0.01%	DUSWU01VA64
Netherlands Government 0.50% 15/07/2026	0.01%	NL0011819040
Republic Of Poland 4.875% 4/10/2033	0.01%	US731011AV42
Tp Icap Finance Plc 2.625% 18/11/2028	0.01%	XS2409096349
Korea Housing Finance Co 0.01% 29/06/2026	0.01%	XS2355599353
SWPCOLPD6 CCP SELL CDS USD 200628 CDX IG40 5Y ICE 1% MS	0.01%	DUSWPCOLPD6
3 MONTH SOFR 2412 F	0.01%	GB00F7B6VM05
Republic Of Austria 0.75% 20/02/2028	0.00%	AT0000A1ZGE4

Republic Of Poland 5.50% 4/04/2053	0.00%	US731011AW25
Belgium Kingdom 0.80% 22/06/2028	0.00%	BE0000345547
Us Treasury N/B 3.50% 15/02/2033	0.00%	US91282CGM73
Organon & Co/Org 2.875% 30/04/2028	0.00%	XS2332250708
Buoni Poliennali Del Tes 0.00% 1/08/2026	0.00%	IT0005454241
Corebridge Financial Inc 3.85% 5/04/2029	0.00%	US21871XAF69
Golden St Tobacco-A1 2.158% 1/06/2026	0.00%	US38122NC593
Marvell Technology Inc 1.65% 15/04/2026	0.00%	US573874AC88
Buoni Poliennali Del Tes 0.95% 15/09/2027	0.00%	IT0005416570
Buoni Poliennali Del Tes 3.40% 1/04/2028	0.00%	IT0005521981
Buoni Poliennali Del Tes 1.25% 1/12/2026	0.00%	IT0005210650
Us Treasury N/B 1.625% 30/09/2026	0.00%	US912828YG91
Us Treasury N/B 4.00% 15/11/2052	0.00%	US912810TL26
Csfb 2004-Cf2 2M1 6.784% 25/05/2044	0.00%	US22541SE209
Canadian Government Rrb 1.50% 1/12/2044	0.00%	CA135087ZH04
Us Treasury N/B 2.25% 15/11/2027	0.00%	US9128283F58
Us Treasury N/B 1.625% 31/10/2026	0.00%	US912828YQ73
Us Treasury N/B 1.75% 31/12/2026	0.00%	US912828YX25
AUD 10YR 2312 BOND F	0.00%	DU000XT23126
Us Treasury N/B 1.625% 30/11/2026	0.00%	US912828YU85
Us Treasury N/B 1.375% 31/08/2026	0.00%	US912828YD60
Bundesrepub. Deutschland 6.50% 4/07/2027	0.00%	DE0001135044
Netherlands Government 0.25% 15/07/2029	0.00%	NL0013332430
Belgium Kingdom 0.35% 22/06/2032	0.00%	BE0000354630
Buoni Poliennali Del Tes 0.25% 15/03/2028	0.00%	IT0005433690
Romania 3.75% 7/02/2034	0.00%	XS2434895806
Buoni Poliennali Del Tes 2.05% 1/08/2027	0.00%	IT0005274805
Mex Bonos Desarr Fix Rt 7.50% 3/06/2027	0.00%	MX0MGO0000D8
SWU01NXR1 CCP SHORT IRS MS USD 210633 PFXD 3 RFLT SOFR	0.00%	DUSWU01NXR1
Us Treasury N/B 0.625% 31/03/2027	0.00%	US912828ZE35
United Kingdom Gilt 1.25% 22/07/2027	0.00%	GB00BDRHNP05
Japan (5 Year Issue) 0.005% 20/06/2027	0.00%	JP1051531N75
Deutsche Bank Ag 1.75% 19/11/2030	0.00%	DE000DL19V54
United Kingdom Gilt 4.25% 7/12/2027	0.00%	GB00B16NNR78
Netherlands Government 0.00% 15/07/2030	0.00%	NL0014555419
Buoni Poliennali Del Tes 2.65% 1/12/2027	0.00%	IT0005500068
Bundesrepub. Deutschland 0.00% 15/11/2027	0.00%	DE0001102523
Japan (10 Year Issue) 0.40% 20/06/2025	0.00%	JP1103391F65
Canadian Government 2.75% 1/06/2033	0.00%	CA135087Q236
Jpmcc 2019-FI12 A 6.832% 15/12/2031	0.00%	US46651QAA58
Japan (5 Year Issue) 0.10% 20/09/2027	0.00%	JP1051541NA0
Japan (5 Year Issue) 0.005% 20/03/2027	0.00%	JP1051511N46
317U750I5 SWPTION USD 110124 PUT STRIKE 2.18 BOA	0.00%	DU317U750I55
Canadian Government 3.50% 1/03/2028	0.00%	CA135087P576
Netherlands Government 0.75% 15/07/2027	0.00%	NL0012171458
Fn Az7355 3.50% 1/11/2045	0.00%	US3140E0E507
SWU01OF08 CCP SHORT IRS MS USD 151132 PFXD 3.10623 RFL1	0.00%	DUSWU01OF08
Rmacs 2006-Ns4X A3A 5.509% 12/06/2044	0.00%	XS0277409446
Republic Of Austria 0.75% 20/10/2026	0.00%	AT0000A1K9C8
Australian Government 3.75% 21/04/2037	0.00%	AU3TB0000192
Netherlands Government 5.50% 15/01/2028	0.00%	NL0000102317
Nhel 2005-4 M1 6.094% 25/01/2036	0.00%	US66987WDE49
Belgium Kingdom 0.80% 22/06/2027	0.00%	BE0000341504
Republic Of Austria 0.25% 20/10/2036	0.00%	AT0000A2T198
Netherlands Government 0.00% 15/01/2027	0.00%	NL0015031501
Charter Comm Opt Llc/Cap 5.125% 1/07/2049	0.00%	US161175BS22
Christchurch Intl Airpor 5.18% 19/05/2028	0.00%	NZCHCDT005C1
Romania 1.375% 2/12/2029	0.00%	XS2262211076
Slm Student Loan Tr 03-7 4.395% 15/12/2033	0.00%	XS0172692914
Romania 2.00% 14/04/2033	0.00%	XS2330503694
Broadcom Inc 3.187% 15/11/2036	0.00%	US11135FBQ37
New Zealand Government 3.50% 14/04/2033	0.00%	NZGOVDT433C9
Buoni Poliennali Del Tes 2.20% 1/06/2027	0.00%	IT0005240830
Fn Bn8219 3.50% 1/06/2049	0.00%	US3140JRDZ17
Canadian Government 3.75% 1/02/2025	0.00%	CA135087P659
Canadian Government 0.25% 1/03/2026	0.00%	CA135087L518
Alba 2005-1 A3 5.53% 25/11/2042	0.00%	XS0235712006
Malaysia Government 3.519% 20/04/2028	0.00%	MYBMI2300024
Japan (20 Year Issue) 2.10% 20/12/2027	0.00%	JP12009917C3
Fr Qd5748 2.00% 1/02/2052	0.00%	US3133B3L540
Ireland Government Bond 3.00% 18/10/2043	0.00%	IE000GVLBXU6
Japan (20 Year Issue) 1.60% 20/03/2033	0.00%	JP1201431D38

Republic Of Austria 3.15% 20/06/2044	0.00% AT0000A0VRQ6
Netherlands Government 2.75% 15/01/2047	0.00% NL0010721999
Fn Fm9147 3.50% 1/05/2051	0.00% US3140XDEV42
Ireland Government Bond 1.70% 15/05/2037	0.00% IE00BV8C9B83
Canadian Government 0.75% 1/10/2024	0.00% CA135087M508
Republic Of Austria 0.50% 20/04/2027	0.00% AT0000A1VVGK0
Nordea Kredit Realkredit 1.50% 1/10/2053	0.00% DK0002050368
Buoni Poliennali Del Tes 7.25% 1/11/2026	0.00% IT0001086567
Mex Bonos Desarr Fix Rt 5.50% 4/03/2027	0.00% MX0MGO0001C8
Republic Of Austria 3.15% 20/10/2053	0.00% AT0000A33SK7
SWU01QFN3 CCP SHORT IRS MS USD 310325 PFXD 4.15859 RFL	0.00% DUSWU01QFN3
Jyske Realkredit A/S 1.50% 1/10/2053	0.00% DK0009403727
Republic Of Austria 0.50% 20/02/2029	0.00% AT0000A269M8
Fr Ra5502 3.00% 1/06/2051	0.00% US3133KMD95
Domi 2019-1 A 4.695% 15/06/2051	0.00% XS1991327500
Japan (10 Year Issue) 0.50% 20/09/2024	0.00% JP1103351E98
Realkredit Danmark 1.00% 1/10/2050	0.00% DK0004612454
Republic Of Austria 4.85% 15/03/2026	0.00% AT0000A0DXC2
Poland Government Bond 3.25% 25/07/2025	0.00% PL0000108197
Us Treasury N/B 1.125% 28/02/2027	0.00% US912828ZB95
Japan (5 Year Issue) 0.10% 20/06/2028	0.00% JP1051591P70
SWU01OCP6 CCP SHORT IRS MS USD 151132 PFXD 3.1741 RFLT	0.00% DUSWU01OCP6
Buoni Poliennali Del Tes 0.50% 15/07/2028	0.00% IT0005445306
Ontario Teachers' Financ 0.90% 20/05/2041	0.00% XS2344384842
SWU01BQX2 CCP SHORT OIS MS JPY 151231 RFLT TONAR PFXD	0.00% DUSWU01BQX2
Australian Government 2.75% 21/05/2041	0.00% AU0000018442
Republic Of Serbia 2.05% 23/09/2036	0.00% XS2388562139
Tpmt 2019-Hy2 A1 6.434% 25/05/2058	0.00% US89177HAA05
Wamu 2007-Oa3 2A1A 5.386% 25/04/2047	0.00% US93364AAC62
Pchlt 2005-1 M4 6.784% 25/01/2035	0.00% US71085PBN24
SWU01P4F4 CCP SHORT IRS MS USD 310824 PFXD 1.249 RFLT S	0.00% DUSWU01P4F4
Buoni Poliennali Del Tes 1.10% 1/04/2027	0.00% IT0005484552
Australian Government 3.00% 21/03/2047	0.00% AU000XCLWAS7
SWU01OK69 CCP SHORT IRS MS USD 151132 PFXD 3.06966 RFL	0.00% DUSWU01OK69
Australian Government 2.75% 21/11/2027	0.00% AU000XCLWAQ1
EURO SCHATZ 2312 FU	0.00% DE000C7PB900
Fn Br1297 2.50% 1/02/2051	0.00% US3140KYNP56
Australian Government 4.75% 21/04/2027	0.00% AU3TB0000135
SWU01P4T4 CCP SHORT IRS MS USD 151226 PFXD 1.25 RFLT SO	0.00% DUSWU01P4T4
Charter Comm Opt Llc/Cap 3.95% 30/06/2062	0.00% US161175CG74
Fn Bv3083 2.00% 1/02/2052	0.00% US3140MGM995
Canadian Government 1.00% 1/09/2026	0.00% CA135087L930
Japan (5 Year Issue) 0.005% 20/09/2026	0.00% JP1051491MA0
Finnish Government 2.75% 15/04/2038	0.00% FI4000546528
SWU01NRY3 CCP SHORT IRS MS EUR 150333 PFXD 3% RFLT 6EU	0.00% DUSWU01NRY3
SWU01XO57 SHORT IRS GS MYR 200928 RFLT 3KLIB PFXD 3.5	0.00% DUSWU01XO57
Japan (20 Year Issue) 2.20% 20/03/2028	0.00% JP1201001839
Singapore Government 2.375% 1/06/2025	0.00% SG31A0000001
Republic Of Peru 3.23% 28/07/2121	0.00% US715638DR09
United Kingdom Gilt 1.625% 22/10/2028	0.00% GB00BFX0ZL78
Japan (20 Year Issue) 2.10% 20/12/2026	0.00% JP12009216C0
Esail 2007-3X A3A 6.289% 13/06/2045	0.00% XS0308666493
Finnish Government 4.00% 4/07/2025	0.00% FI4000006176
Poland Government Bond 2.50% 25/07/2026	0.00% PL0000108866
Finnish Government 0.50% 15/09/2029	0.00% FI4000369467
317U39LA5 SWPTION USD 200624 PUT STRIKE 4.75 NOM	0.00% DU317U39LA59
SWU017449 CCP SHORT IRS MS EUR 270550 RFLT 6EUBO PFXD	0.00% DUSWU017449
Canadian Government 2.75% 1/09/2027	0.00% CA135087N837
Republic Of Austria 1.50% 20/02/2047	0.00% AT0000A1K9F1
Singapore Government 1.25% 1/11/2026	0.00% SGXF12888537
Ireland Government Bond 0.20% 18/10/2030	0.00% IE00BKFCV899
Australian Government 1.25% 21/05/2032	0.00% AU0000075681
Poland Government Bond 2.75% 25/10/2029	0.00% PL0000111498
Bundesobligation 1.30% 15/10/2027	0.00% DE0001030740
Japan (10 Year Issue) 0.10% 20/12/2026	0.00% JP1103451GCO
Japan (5 Year Issue) 0.20% 20/12/2027	0.00% JP1051561P27
Japan (10 Year Issue) 0.10% 20/03/2027	0.00% JP1103461H35
Japan (10 Year Issue) 0.10% 20/06/2027	0.00% JP1103471H66
Poland Government Bond 1.75% 25/04/2032	0.00% PL0000113783
Japan (5 Year Issue) 0.20% 20/03/2028	0.00% JP1051571P41
Japan (10 Year Issue) 0.10% 20/09/2027	0.00% JP1103481H98
Japan (10 Year Issue) 0.10% 20/12/2027	0.00% JP1103491HC4

Canadian Government 1.25% 1/03/2027	0.00% CA135087M847
Japan (10 Year Issue) 0.10% 20/03/2028	0.00% JP110350J135
Republic Of Austria 0.00% 20/04/2025	0.00% AT0000A2QRW0
Kingdom Of Denmark 0.00% 15/11/2031	0.00% DK0009924102
Israel Fixed Bond 1.75% 31/08/2025	0.00% IL0011355570
Finnish Government 0.50% 15/04/2026	0.00% FI4000197959
US 30Y BOND 2312 FUT	0.00% DU00USB23122
United Kingdom Gilt 4.50% 7/06/2028	0.00% GB00BMF9LG83
Ireland Government Bond 0.90% 15/05/2028	0.00% IE00BDHDP44
Ghm 2007-1 A2B 3.997% 18/03/2039	0.00% XS0288627507
Japan (20 Year Issue) 2.10% 20/06/2028	0.00% JP1201041884
Finnish Government 2.625% 4/07/2042	0.00% FI4000046545
Finnish Government 1.125% 15/04/2034	0.00% FI4000306758
Belgium Kingdom 0.00% 22/10/2027	0.00% BE0000351602
Australian Government 2.25% 21/05/2028	0.00% AU000XCLWAR9
Finnish Government 1.50% 15/09/2032	0.00% FI4000523238
Poland Government Bond 7.50% 25/07/2028	0.00% PL0000115192
Finnish Government 0.75% 15/04/2031	0.00% FI4000148630
Japan (20 Year Issue) 2.10% 20/03/2027	0.00% JP1200941746
Poland Government Bond 0.75% 25/04/2025	0.00% PL0000112728
Singapore Government 2.875% 1/09/2030	0.00% SG7U32949426
FUTURES MARGIN-GBP	0.00%
Republic Of Austria 0.00% 20/10/2040	0.00% AT0000A2KQ43
Kingdom Of Denmark 0.50% 15/11/2027	0.00% DK0009923567
Israel Fixed Bond 1.30% 30/04/2032	0.00% IL0011806606
Malaysia Government 3.90% 30/11/2026	0.00% MYBMO1600034
Singapore Government 0.50% 1/11/2025	0.00% SGXF29144064
SWPCOM355 CCP BUY CDS USD 201233 CDX.NA.IG.41 1% MS	0.00% DUSWPCOM355
Ireland Government Bond 0.00% 18/10/2031	0.00% IE00BMQ5JL65
Malaysia Government 2.632% 15/04/2031	0.00% MYBMO2000028
Republic Of Austria 0.75% 20/03/2051	0.00% AT0000A2EJ08
New Zealand Government 0.50% 15/05/2026	0.00% NZGOVDT526C0
Singapore Government 2.25% 1/08/2036	0.00% SG31A9000002
Kingdom Of Denmark 1.75% 15/11/2025	0.00% DK0009923138
SWU016X72 CCP SHORT IRS MS EUR 170336 RFLT 6EUBO PFXD	0.00% DUSWU016X72
Finnish Government 0.00% 15/09/2024	0.00% FI4000391529
Finnish Government 0.50% 15/09/2027	0.00% FI4000278551
Japan (20 Year Issue) 2.40% 20/06/2028	0.00% JP1201021860
Canadian Government 2.00% 1/06/2028	0.00% CA135087H235
Singapore Government 3.50% 1/03/2027	0.00% SG7J60932174
Poland Government Bond 2.75% 25/04/2028	0.00% PL0000107611
Israel Fixed Bond 2.25% 28/09/2028	0.00% IL0011508798
MORGAN STANLEY JPY	0.00%
Bcap 2011-Rr5 12A1 4.534% 26/03/2037	0.00% US05534AAN19
Singapore Government 2.625% 1/08/2032	0.00% SGXF46767848
Fn Az2940 3.50% 1/09/2045	0.00% US3138YUHS38
Poland Government Bond 0.25% 25/10/2026	0.00% PL0000113460
United Kingdom Gilt 1.75% 22/01/2049	0.00% GB00BFWFPP71
Japan (5 Year Issue) 0.10% 20/03/2027	0.00% JP1051521N69
Japan (10 Year Issue) 0.10% 20/06/2028	0.00% JP1103511J74
Bonos Y Oblig Del Estado 1.45% 31/10/2071	0.00% ES0000012H58
Malaysia Government 3.502% 31/05/2027	0.00% MYBMX0700034
Poland Government Bond 3.75% 25/05/2027	0.00% PL0000114393
Malaysia Government 3.899% 16/11/2027	0.00% MYBMO1700040
Japan (20 Year Issue) 2.20% 20/09/2027	0.00% JP1200971792
France (Govt Of) 0.50% 25/05/2072	0.00% FR0014001NN8
Poland Government Bond 2.50% 25/07/2027	0.00% PL0000109427
Romania 2.75% 14/04/2041	0.00% XS2330514899
Swedish Government 2.50% 12/05/2025	0.00% SE0005676608
Malaysia Government 3.582% 15/07/2032	0.00% MYBMO2200016
MORGAN STANLEY MXCCP	0.00%
Cwl 2007-12 1A1 6.174% 25/08/2047	0.00% US126697AA90
Finnish Government 1.375% 15/04/2047	0.00% FI4000242870
Kingdom Of Denmark 0.50% 15/11/2029	0.00% DK0009923807
Fhr 4579 Fd 5.001% 15/01/2038	0.00% US3137BPPH69
Malaysia Government 3.882% 14/03/2025	0.00% MYBMK1800012
Canadian Government 1.00% 1/06/2027	0.00% CA135087F825
US ULT 10YR 2312 F	0.00% DU00UXY23124
Netherlands Government 2.00% 15/01/2054	0.00% NL00150012X2
Japan (20 Year Issue) 2.30% 20/06/2028	0.00% JP1201031877
Ireland Government Bond 2.00% 18/02/2045	0.00% IE00BV8C9186
Japan (20 Year Issue) 2.40% 20/03/2028	0.00% JP1201011853

Japan (20 Year Issue) 2.30% 20/06/2027	0.00%	JP1200951760
Japan (20 Year Issue) 2.10% 20/09/2027	0.00%	JP12009817B7
SWU01XDM2 CCP SHORT IRS MS EUR 200326 RFLT 6EUBO PFXC	0.00%	DUSWU01XDM2
Swedish Government 0.75% 12/05/2028	0.00%	SE0009496367
Malaysia Government 3.892% 15/03/2027	0.00%	MYBMS1200026
SWU01HIX8 CCP SHORT OIS MS JPY 150652 RFLT TONAR PFXD C	0.00%	DUSWU01HIX8
New Zealand Government 3.00% 20/04/2029	0.00%	NZGOVDT429C7
Japan (5 Year Issue) 0.30% 20/12/2027	0.00%	JP1051551P11
Fn Bx6634 6.00% 1/01/2053	0.00%	US3140NBLQ28
LONG GILT 2312 FUT	0.00%	GB00KHKV5079
Ireland Government Bond 0.20% 15/05/2027	0.00%	IE00BKFCV568
Swedish Government 1.00% 12/11/2026	0.00%	SE0007125927
Mhl 2005-4 A1 5.994% 25/10/2035	0.00%	US61913PAZ53
3 MONTH SOFR 2409 F	0.00%	DU005FR24093
New Zealand Government 2.75% 15/04/2025	0.00%	NZGOVDT425C5
Finnish Government 2.75% 4/07/2028	0.00%	FI4000037635
Gecms 1997-He4 A6 7.17% 25/12/2028	0.00%	US36157NFL38
Bonos De Tesoreria 6.15% 12/08/2032	0.00%	PEP01000C5E9
Singapore Government 2.625% 1/05/2028	0.00%	SG31B7000002
Israel Fixed Bond 0.50% 30/04/2025	0.00%	IL0011626681
Swedish Government 0.75% 12/11/2029	0.00%	SE0011281922
New Zealand Government 4.50% 15/04/2027	0.00%	NZGOVDT427C1
317U3E1A6 SWPTION USD 150724 PUT STRIKE 4.75 BAA	0.00%	DU317U3E1A61
Fhlt 2005-D 2A4 6.114% 25/11/2035	0.00%	US35729PME78
Norwegian Government 1.50% 19/02/2026	0.00%	NO0010757925
Swedish Government 2.25% 1/06/2032	0.00%	SE0004517290
Norwegian Government 1.375% 19/08/2030	0.00%	NO0010875230
New Zealand Government 0.50% 15/05/24	0.00%	NZGOVDT524C5
Fn Fm1843 3.50% 1/11/2034	0.00%	US3140X5BM48
Kingdom Of Denmark 0.00% 15/11/2024	0.00%	DK0009924292
CCS0079R8 XCCY AUD/USD 270829 RFLT 1BBSW PFLT 3LIBO MS	0.00%	DUCCS0079R87
Norwegian Government 1.75% 17/02/2027	0.00%	NO0010786288
Ireland Government Bond 1.50% 15/05/2050	0.00%	IE00BH3SQB22
Finnish Government 1.375% 15/04/2027	0.00%	FI4000527551
New Zealand Government 0.25% 15/05/2028	0.00%	NZGOVDT528C6
MORGAN STANLEY SEK	0.00%	
SWU01OBZ5 CCP SHORT IRS MS USD 151132 PFXD 3.17275%RF	0.00%	DUSWU01OBZ5
Swedish Government 0.125% 12/05/2031	0.00%	SE0013935319
10 YR JGB TSE 2312 F	0.00%	DU00JTX23127
Japan (20 Year Issue) 2.10% 20/06/2027	0.00%	JP1200961785
SWU01USE0 CCP SHORT IRS MS USD 150524 PFXD 3.2 RFLT SOF	0.00%	DUSWU01USE0
Japan (20 Year Issue) 2.00% 20/03/2027	0.00%	JP1200931739
Wamu 2005-Ar6 2A1A 5.894% 25/04/2045	0.00%	US92922FJ251
SWU01XEP4 CCP LONG OIS MS GBP 200329 RFXD 5 PFLT SONIA	0.00%	DUSWU01XEP4
MORGAN STANLEY CZK	0.00%	
SWU01WME2 CCP SHORT OIS BARC SGD 200928 RFLT SORAD P	0.00%	DUSWU01WME2
SWPCOLPP9 CCP BUY CDS USD 200633 CDX.NA.IG.40 1% MS	0.00%	DUSWPCOLPP9
Gsmc 2015-5R 1C 3.604% 26/04/2037	0.00%	US36251QAC69
US 5YR NOTE 2312 FUT	0.00%	DU00USV23120
New Zealand Government 2.75% 15/04/2037	0.00%	NZGOVDT437C0
Finnish Government 0.00% 15/09/2026	0.00%	FI4000511449
Norwegian Government 1.75% 6/09/2029	0.00%	NO0010844079
FUTURES MARGIN-CAD	0.00%	
Norwegian Government 2.00% 26/04/2028	0.00%	NO0010821598
Nordea Kredit Realkredit 1.00% 1/10/2050	0.00%	DK0002044718
Finnish Government 0.125% 15/04/2052	0.00%	FI4000480488
EURO BTP 2312 FUT	0.00%	DE000C7PB9W9
Israel Fixed Bond 6.25% 30/10/2026	0.00%	IL0010994569
Wamu 2006-Ar10 2A1 4.216% 25/09/2036	0.00%	US93363EAF25
Norwegian Government 1.75% 13/03/2025	0.00%	NO0010732555
SWU01X939 CCP SHORT IRS MS USD 300825 PFXD 4.228 RFLT S	0.00%	DUSWU01X939
Fr Zt1702 4.00% 1/01/2049	0.00%	US3132AD3K27
Norwegian Government 1.25% 17/09/2031	0.00%	NO0010930522
Jpmac 2006-Wmc3 A1Ss 5.694% 25/08/2036	0.00%	US46629KAA79
Norwegian Government 2.125% 18/05/2032	0.00%	NO0012440397
New Zealand Government 2.75% 15/05/2051	0.00%	NZGOVDT551C8
New Zealand Government 1.75% 15/05/2041	0.00%	NZGOVDT541C9
Jyske Realkredit A/S 1.50% 1/10/2053	0.00%	DK0009403644
Realkredit Danmark 1.50% 1/10/2053	0.00%	DK0004619467
NOMURA SEC INT COLL	0.00%	
SWU01XP80 IRS GS MYR 200933 PFXD 3.75 RFLT 3KLIB	0.00%	DUSWU01XP80
317U164I5 FWD SWPTION GBP 161224 CALL STRIKE 0.82 JPM	0.00%	DU317U164I55

CCS112236 FWD XCCY AUD/USD 040131 RFLT 1BBSW PFLT 3LIB	0.00%	DUCCS1122366
Fn Bk9241 4.00% 1/08/2048	0.00%	US3140HPHT72
SWU01XER0 CCP LONG OIS MS GBP 200354 RFXD 4.25 PFLT SOI	0.00%	DUSWU01XER0
BARC SGD CCP	0.00%	
317U44AA7 SWPTION USD 260324 PUT STRIKE 5.5 MS	0.00%	DU317U44AA71
SWU01LQE2 CCP LONG IRS BARC CNY 211227 RFXD 2.5 PFLT CN	0.00%	DUSWU01LQE2
SWU01BQV6 CCP SHORT OIS MS JPY 151226 PFXD 0 RFLT TONA	0.00%	DUSWU01BQV6
SWU01PDX5 CCP SHORT OIS MS JPY 200953 PFXD 1.2 RFLT TON	0.00%	DUSWU01PDX5
Sasc 2006-Eq1A A1 5.569% 25/07/2036	0.00%	US86360RAA14
Nykredit Realkredit As 1.00% 1/10/2053	0.00%	DK0009527293
317U43UA7 SWPTION USD 260324 PUT STRIKE 5.5 WELLS	0.00%	DU317U43UA78
317U43TA9 SWPTION USD 260324 PUT STRIKE 5.5 GS	0.00%	DU317U43TA97
AUS 3YR 2312 BOND FU	0.00%	DU000YT23124
SWU01VAB3 CCP SHORT IRS MS USD 201230 PFXD 3.5 RFLT SOF	0.00%	DUSWU01VAB3
317U391O7 FWD SWPTION USD 020424 CALL STRIKE 2.697 GOL	0.00%	DU317U391O78
Gnr 2017-121 Pe 3.00% 20/07/2046	0.00%	US38380TV370
31750MINO OC USD/MXN 081223 PUT STRIKE 17.15 BNP	0.00%	DU31750MINO4
Tmts 2003-6He A1 6.374% 25/11/2033	0.00%	US881561CE22
SWU01PDZ0 CCP SHORT OIS MS JPY 200933 RFLT TONAR PFXD I	0.00%	DUSWU01PDZ0
3175SQ653 OTCBO EUR 230525 PUT STRIKE 97 BNP	0.00%	DU3175SQ6536
317U479O2 FWD SWPTION USD 080424 CALL STRIKE 2.785 NOI	0.00%	DU317U479O24
SWU01VAF4 CCPSHORT IRS MS USD 201233 PFXD 3.5 RFLTSOFF	0.00%	DUSWU01VAF4
Treasury Bill 0.00% 12/10/2023	0.00%	US912797FA06
CCS004136 MTM XCCY AUD/USD 141030 RFLT 1BBSW PFLT 3LIE	0.00%	DUCCS0041369
SWPCOJG41 SELL CDS USD 200625 ITALY GOVT SW 1% BARC	0.00%	DUSWPCOJG41
SWPCOJFV2 SELL CDS USD 200625 ITALY GOVT SW 1 BAA	0.00%	DUSWPCOJFV2
Fnr 2006-48 Tf 5.829% 25/06/2036	0.00%	US31395NLE57
Fhr 4579 Sd 0.00% 15/01/2038	0.00%	US3137BPS836
317U474O7 FWD SWPTION USD 080424 CALL STRIKE 2.835 NOI	0.00%	DU317U474O78
SWPCOJFW0 SELL CDS USD 200625 ITALY GOVT SW SP BRC BAR	0.00%	DUSWPCOJFW0
317U461O2 FWD SWPTION USD 080424 CALL STRIKE 2.721 GOL	0.00%	DU317U461O24
317U00KA8 FWD SWPTION USD 111023 CALL STRIKE 2.9925 MC	0.00%	DU317U00KA89
3 MONTH SOFR 2406 F	0.00%	GB00H46M2H29
Us Treasury N/B 2.75% 15/05/2025	0.00%	US91282CEQ06
3 MONTH SOFR 2312 F	0.00%	DU00SFR23129
MS SGD CCP	0.00%	
Nykredit Realkredit As 1.00% 1/10/2050	0.00%	DK0009524431
MORGANS ZAR CCP	0.00%	
MS NOK CC	0.00%	
SWU01WAJ4 CCP LONG IRS BARC CNY 200928 RFXD 2.5 PFLT CN	0.00%	DUSWU01WAJ4
317U0LFA8 SWPTION USD 071223 CALL STRIKE 2.25 GS	0.00%	DU317U0LFA83
317U3VZA1 SWPTION EUR 051023 CALL STRIKE 3.07 JPM	0.00%	DU317U3VZA19
317U3WVA3 SWPTION EUR 091023 CALL STRIKE 3.1 GS	0.00%	DU317U3WVA38
317U3XFA9 SWPTION EUR 121023 CALL STRIKE 3.08 BARC	0.00%	DU317U3XFA94
317U3YFA7 SWPTION EUR 161023 CALL STRIKE 3.1 BNP	0.00%	DU317U3YFA77
CME 3M SOFR 98.00 C	0.00%	DU0SOF312C23
317U3XIA6 SWPTION USD 121023 CALL STRIKE 3.48 JPM	0.00%	DU317U3XIA67
317U3X5A0 SWPTION USD 101023 CALL STRIKE 3.75 GS	0.00%	DU317U3X5A00
317U3Y7A6 SWPTION USD 131023 CALL STRIKE 3.47 JPM	0.00%	DU317U3Y7A63
SWU01Q355 CCP SHORT OIS MS JPY 140928 PFXD 0.55 RFLT TO	0.00%	DUSWU01Q355
317U3WUA4 SWPTION EUR 091023 PUT STRIKE 3.4 GS	0.00%	DU317U3WUA47
317U3YGA6 SWPTION EUR 161023 PUT STRIKE 3.4 BNP	0.00%	DU317U3YGA68
317U3XEA0 SWPTION EUR 121023 PUT STRIKE 3.38 BARC	0.00%	DU317U3XEA04
31750MIO8 OC USD/MXN 081223 PUT STRIKE 16.6 BNP	0.00%	DU31750MIO86
SWU01UUU1 CCP LONG IRS MS EUR 170524 RFXD 2.1 PFLT 3EU	0.00%	DUSWU01UUU1
31750MIM2 OC USD/MXN 111023 CALL STIKE 18.2 BNP	0.00%	DU31750MIM21
317U00LA7 FWD SWPTION USD 111023 PUT STRIKE 2.9925 MO	0.00%	DU317U00LA70
317U460O3 FWD SWPTION USD 080424 PUT STRIKE 2.721 GOLI	0.00%	DU317U460O33
317U05MA5 SWPTION USD 231023 PUT STRIKE 3.225 GOLDMA	0.00%	DU317U05MA58
317U09NA6 SWPTION USD 031123 PUT STRIKE 3.0875 GS	0.00%	DU317U09NA61
317U04EA7 SWPTION USD 201023 PUT STRIKE 3.0175 GS	0.00%	DU317U04EA75
317U06EA2 SWPTION USD 251023 PUT STRIKE 2.973 GOLDMAN	0.00%	DU317U06EA24
SWU018819 CCP LONG IRS MS NZD 170324 RFXD 0.5275 PFLT 3	0.00%	DUSWU018819
SWU01RMD5 CCP LONG IRS MS EUR 030524 RFXD 2.25 PFLT 3E	0.00%	DUSWU01RMD5
317U0BIA7 SWPTION USD 101123 PUT STRIKE 2.91 GS	0.00%	DU317U0BIA74
SWU01RKM7 CCP LONG IRS MS EUR 280424 RFXD 2.25 PFLT 3EI	0.00%	DUSWU01RKM7
317U07UA2 SWPTION USD 271023 PUT STRIKE 2.841 GOLDMAI	0.00%	DU317U07UA23
317U0E3A7 SWPTION USD 171123 PUT STRIKE 3.75 GS	0.00%	DU317U0E3A73
CCS004136 MTM XCCY AUD/USD 141030 RFLT 1BBSW PFLT 3LIE	0.00%	DUCCS0041369
SWU01X8H9 CCP LONG IRS MS USD 300833 RFXD 3.9 PFLT SOFF	0.00%	DUSWU01X8H9
SWU01RID0 CCP LONG IRS MS EUR 260424 RFXD 2.25 PFLT 3EU	0.00%	DUSWU01RID0
317U0LEA9 SWPTION USD 071223 PUT STRIKE 3.75 GS	0.00%	DU317U0LEA92



317U47704 FWD SWPTION USD 080424 PUT STRIKE 2.835 NOM	0.00%	DU317U477042
SWU01X8G1 CCP LONG IRS MS USD 300833 RFXD 3.8 PFLT SOF	0.00%	DUSWU01X8G1
317U050A3 SWPTION USD 231023 PUT STRIKE 3.19 GOLDMAN	0.00%	DU317U050A31
SWU01WNQ4 CCP LONG IRS MS USD 070833 RFXD 3.735 PFLT S	0.00%	DUSWU01WNQ4
317U05QA1 SWPTION USD 231023 PUT STRIKE 3.14 GOLDMAN	0.00%	DU317U05QA13
SWU01X2Q5 CCP LONG IRS MS USD 230833 RFXD 3.76 PFLT SOF	0.00%	DUSWU01X2Q5
317U0ATA7 SWPTION USD 061123 PUT STRIKE 3.02 NOM	0.00%	DU317U0ATA72
SWU01W0V8 CCP LONG IRS MS USD 120733 RFXD 3.75 PFLT SO	0.00%	DUSWU01W0V8
US 10YR NOTE 2312 F	0.00%	DU00USX23126
SWU01UU98 CCP LONG IRS MS EUR 160524 RFXD 2.1 PFLT 3EUI	0.00%	DUSWU01UU98
317U0DJA2 SWPTION USD 131123 PUT STRIKE 2.845 NOM	0.00%	DU317U0DJA22
CME 3M SOFR 96.50 P	0.00%	DU0SOF312P28
317U0FJA7 SWPTION USD 201123 PUT STRIKE 3.65 GS	0.00%	DU317U0FJA79
317U0IXA3 SWPTION USD 011223 PUT STRIKE 3.65 BAA	0.00%	DU317U0IXA36
EUR BUND 2312 FUT	0.00%	DE000C7PB9Y5
317U47803 FWD SWPTION USD 080424 PUT STRIKE 2.785 NOM	0.00%	DU317U478033
317U3W0A7 SWPTION EUR 051023 PUT STRIKE 3.37 JPM	0.00%	DU317U3W0A72
SWU01L6J3 CCP LONG IRS MS AUD 150932 RFXD 4.25 PFLT 6BB	0.00%	DUSWU01L6J3
SWU01P8A1 CCP LONG IRS MS USD 020330 RFXD 3.525 PFLT SC	0.00%	DUSWU01P8A1
SWU01WQM0 CCP LONG IRS MS USD 310330 RFXD3.84919 PFL	0.00%	DUSWU01WQM0
SWU01W034 CCP LONG IRS BARC THB 200926 RFXD 2.5 PFLT TI	0.00%	DUSWU01W034
SWU01QQB7 CCP LONG IRS MS EUR 060424 RFXD 2.1 PFLT 3EU	0.00%	DUSWU01QQB7
317U3XHA7 SWPTION USD 121023 PUT STRIKE 3.88 JPM	0.00%	DU317U3XHA76
SWPCOM2T4 BUY CDS USD 201224 PHILIPPINES AS BP BOA 1% F	0.00%	DUSWPCOM2T4
317U3X4A1 SWPTION USD 101023 PUT STRIKE 4.15 GOLDMAN	0.00%	DU317U3X4A19
317U3Y6A7 SWPTION USD 131023 PUT STRIKE 3.87 JPM	0.00%	DU317U3Y6A72
317U02PA9 SWPTION USD 131023 PUT STRIKE 2.92 GOLDMAN	0.00%	DU317U02PA90
FUTURES MARGIN-JPY	0.00%	
SWU01X954 CCP LONG OIS MS CAD 300825 RFXD 4.6 PFLT 1CDI	0.00%	DUSWU01X954
3 MONTH SOFR 2506 F	0.00%	GB00HB9ZR833
SWU01JR06 CCP LONG IRS MS USD 300624 RFXD 3.4859 PFLT S	0.00%	DUSWU01JR06
317U38802 FWD SWPTION USD 020424 PUT STRIKE 2.697 GOLI	0.00%	DU317U388024
SWU00SF83 CCP LONG IRS MS CZK 300129 RFXD 1.9125 PFLT 6F	0.00%	DUSWU00SF83
SWU01QPZ5 CCP LONG IRS MS EUR 050424 RFXD 2.1 PFLT 3EUE	0.00%	DUSWU01QPZ5
SWU01EBV6 CCP LONG IRS MS AUD 160327 RFXD 1.75 PFLT 6BE	0.00%	DUSWU01EBV6
SWU01J5I1 CCP LONG IRS MS NZD 140624 RFXD 4% PFLT 3ZBSV	0.00%	DUSWU01J5I1
SWU01XV59 CCP LONG OIS BARC SGD 200928 RFXD 3 PFLT SOR	0.00%	DUSWU01XV59
317U3E2A5 SWPTION USD 150724 PUT STRIKE 5.25 BAA	0.00%	DU317U3E2A52
SWU01WXU4 CCP LONG IRS MS USD 301127 RFXD 4.19316 PFL	0.00%	DUSWU01WXU4
CCS112236 FWD XCCY AUD/USD 040131 RFLT 1BBSW PFLT 3LIB	0.00%	DUCCS1122366
SWU01XEO7 CCP SHORT OIS MS GBP 200326 PFXD 5.5 RFLT SOI	0.00%	DUSWU01XEO7
CAN 10YR BND 2312 FU	0.00%	DU00CGX23129
SWU01WOF7 CCP LONG IRS MS USD 310330 RFXD 3.9512 PFLT	0.00%	DUSWU01WOF7
CCS0079R8 XCCY AUD/USD 270829 RFLT 1BBSW PFLT 3LIBO MS	0.00%	DUCCS0079R87
SWU01RA14 CCP LONG IRS MS EUR 130424 RFXD 2.1 PFLT 3EUE	0.00%	DUSWU01RA14
SWU01OYI8 CCP LONG IRS MS USD 220230 RFXD 3.47 PFLT SOF	0.00%	DUSWU01OYI8
SWU00SMW2 CCP LONG IRS MS SEK 190624 RFXD 0.5 PFLT 3M	0.00%	DUSWU00SMW2
SWU01GDB3 CCP LONG OIS MS CHF 160527 RFXD 0.3425 PFLT S	0.00%	DUSWU01GDB3
SWU01MDZ7 CCP LONG IRS MS USD 300629 RFXD 3.89765 PFLT	0.00%	DUSWU01MDZ7
SWU01G5H9 CCP LONG OIS MS CHF 100227 RFXD 0.294 PFLT S/	0.00%	DUSWU01G5H9
SWU01P0B7 CCP LONG IRS MS NZD 200325 RFXD 4.75 PFLT 3ZB	0.00%	DUSWU01P0B7
SWU01IVA1 CCP LONG IRS MS EUR 180527 RFXD1 PFLT 6EUBO	0.00%	DUSWU01IVA1
SWU01HX03 CCP LONG IRS MS EUR 110427 RFXD 0.7 PFLT 6EUE	0.00%	DUSWU01HX03
SWU01IOA9 CCP LONG IRS MS EUR 110527 RFXD 0.65 PFLT 6EU	0.00%	DUSWU01IOA9
3 MONTH SOFR 2509 F	0.00%	GB00HBD02M38
SWU01VYN1 CCP LONG IRS MS USD 101053 RFXD 3.291 PFLT SC	0.00%	DUSWU01VYN1
317U39MA4 SWPTION USD 200624 PUT STRIKE 5.25 NOM	0.00%	DU317U39MA41
US ULTRA BOND 2312 F	0.00%	DU00USU23122
SWU01VVU8 CCP LONG IRS MS USD 031053 RFXD 3.24 PFLT SOI	0.00%	DUSWU01VVU8
SWU01PIM4 CCP LONG IRS MS USD 260129 RFXD 1.63 PFLT SOF	0.00%	DUSWU01PIM4
SWU01VW60 CCP LONG IRS MS USD 051053 RFXD 3.203 PFLT S/	0.00%	DUSWU01VW60
SWU013KR9 CCP LONG IRS MS MXN 070725 RFXD 4.87 PFLT 1M	0.00%	DUSWU013KR9
SWU01VU28 CCP LONG IRS MS USD 031053 RFXD 3.1647 PFLT S	0.00%	DUSWU01VU28
SWU01GBE9 CCP LONG OIS MS CHF 150227 RFXD 0.3 PFLT SAR	0.00%	DUSWU01GBE9
SWU01GAD2 CCP LONG OIS MS CHF 140227 RFXD 0.2825 PFLT S	0.00%	DUSWU01GAD2
SWU01O3K7 CCP LONG IRS MS USD 210653 RFXD 2.75 PFLT SOF	0.00%	DUSWU01O3K7
SWU01VLO3 CCP LONG IRS MS USD 220630 RFXD 3.5 PFLT SOFF	0.00%	DUSWU01VLO3
SWU01XHO4 CCP LONG IRS MS USD 130933 RFXD 3.95 PFLT SOI	0.00%	DUSWU01XHO4
SWU01E2J3 CCP LONG OIS MS JPY 190629 RFXD 0.2 PFLT TONAI	0.00%	DUSWU01E2J3
SWU01XLH4 CCP LONG IRS MS AUD 201233 RFXD 4.75 PFLT 6BE	0.00%	DUSWU01XLH4
3 MONTH SOFR 2403 F	0.00%	GB00H46M2G12
SWU01LZT9 CCP LONG IRS MS USD 300629 RFXD 3.45389 PFLT S	0.00%	DUSWU01LZT9

STANDARD CHARTERED C	0.00%
SWU01WQI9 CCP LONG IRS MS USD 310330 RFXD 3.857 PFLT SC	0.00% DUSWU01WQI9
SWU01NRX5 CCP LONG IRS MS EUR 190327 RFXD 3% PFLT 6EUF	0.00% DUSWU01NRX5
SWU01HY44 CCP LONG IRS MS EUR 120427 RFXD 0.65 PFLT 6EU	0.00% DUSWU01HY44
SWU01P2O7 CCP LONG IRS MS NZD 200325 RFXD 5 PFLT 3ZBSW	0.00% DUSWU01P2O7
TORONTO DOMINION COL	0.00%
JP MORGAN COLAT	0.00%
SWU01IQW9 CCP LONG IRS MS EUR 130527 RFXD 1% PFLT 6EUI	0.00% DUSWU01IQW9
SWU01E188 CCP LONG OIS MS JPY 291129 RFXD 0.035 PFLT TOI	0.00% DUSWU01E188
SWU01JYH1 CCP LONG IRS MS EUR 210937 RFXD 2.25 PFLT 6EU	0.00% DUSWU01JYH1
Futures Margin - AUD	0.00%
SWU01GUK4 CCP LONG IRS MS USD 151131 RFXD 1.695 PFLT SC	0.00% DUSWU01GUK4
SWU01OC19 CCP LONG IRS MS USD 300929 RFXD 3.22475 PFLT	0.00% DUSWU01OC19
SWU01WMD4 CCP LONG IRS BARC KRW 200933 RFXD 3.5 PFLT	0.00% DUSWU01WMD4
SWU01WRL1 CCP LONG IRS MS USD 301127 RFXD 3.98104 PFLT	0.00% DUSWU01WRL1
SWU01LGV5 CCP LONG IRS MS AUD 150333 RFXD 4.25 PFLT 6B	0.00% DUSWU01LGV5
SWU01LBR9 CCP LONG IRS MS USD 080929 RFXD 3.05 PFLT SOF	0.00% DUSWU01LBR9
SWU01I841 CCP LONG IRS MS NZD 150627 RFXD 3.75 PFLT 3ZB	0.00% DUSWU01I841
SWU01POA3 CCP LONG IRS MS USD 200129 RFXD 1.545 PFLT SC	0.00% DUSWU01POA3
SWU00WS56 CCP LONG IRS MS CAD 021029 RFXD 1.7125 PFLT :	0.00% DUSWU00WS56
SWU01VEZ6 CCP LONG IRS BARC KRW 200928 RFXD 3.5 PFLT 3K	0.00% DUSWU01VEZ6
SWU01P0W1 CCP LONG IRS MS USD 230253 RFXD 3.08 PFLT SO	0.00% DUSWU01P0W1
SWU01OEA7 CCP LONG IRS MS USD 300929 RFXD 3.16312 PFLT	-0.01% DUSWU01OEA7
SWU01PII3 CCP LONG IRS MS USD 200129 RFXD 1.63 PFLT SOFR	-0.01% DUSWU01PII3
SWU01L4K2 CCP LONG IRS MS AUD 150932 RFXD 4.5 PFLT 6BBS	-0.01% DUSWU01L4K2
BOA COLLATERAL	-0.01%
SWU01PIG7 CCP LONG IRS MS USD 200129 RFXD 1.518 PFLT SO	-0.01% DUSWU01PIG7
SWU01OT52 CCP LONG OIS MS CAD 210633 RFXD 3.25 PFLT 1CI	-0.01% DUSWU01OT52
SWU01XDNO CCP LONG IRS MS EUR 200329 RFXD 3.25 PFLT 6EL	-0.01% DUSWU01XDNO
SWU01HI00 CCP LONG IRS MS USD 250329 RFXD 1.936 PFLT SO	-0.01% DUSWU01HI00
317U749I9 SWPTION USD 110124 PUT STRIKE 2.31 BOA	-0.01% DU317U749I9
317U173X1 SWPTION EUR 230525 PUT STRIKE 0.451 BNP	-0.01% DU317U173X1
SWU01E2C8 CCP LONG OIS MS JPY 170331 RFXD 0 PFLT TONAR	-0.01% DUSWU01E2C8
SWU01H5I5 CCP LONG IRS MS USD 150624 RFXD 1.75 PFLT SOF	-0.01% DUSWU01H5I5
SWU01UQ93 CCP LONG IRS MS AUD 210633 RFXD 4 PFLT 6BBS\	-0.01% DUSWU01UQ93
MORGAN STANLEY GBP	-0.01%
SWU01H629 CCP LONG IRS MS USD 150652 RFXD 1.75 PFLT SOF	-0.01% DUSWU01H629
SWU01US75 CCP LONG OIS MS CAD 130525 RFXD 3.5 PFLT 1CDI	-0.01% DUSWU01US75
SWU01PIW2 CCP LONG IRS MS USD 151251 RFXD 2 PFLT SOFRA	-0.01% DUSWU01PIW2
SWU00Y1I3 CCP LONG IRS MS CAD 170630 RFXD 1.5 PFLT 3CDO	-0.02% DUSWU00Y1I3
SWU01PIS1 CCP LONG IRS MS USD 151228 RFXD 1.5 PFLT SOFR\	-0.02% DUSWU01PIS1
SWU00UG12 CCP LONG IRS MS CAD 181229 RFXD 1.90 PFLT 3CI	-0.02% DUSWU00UG12
FUTURES MARGIN-EURO	-0.02%
SWU01P4P2 CCP LONG IRS MS USD 150128 RFXD 0.4 PFLT SOFR	-0.03% DUSWU01P4P2
CITIBANK COLAT	-0.03%
SWU01XDO8 CCP LONG IRS MS EUR 200334 RFXD 3 PFLT 6 EUB\	-0.04% DUSWU01XDO8
SWU01D6D4 CCP LONG IRS MS USD 150629 RFXD 1 PFLT SOFRA	-0.06% DUSWU01D6D4
BARCLAYS COLLATERAL	-0.07%
HSBC COLLATERAL	-0.08%
SWPCOM2Y3 CCP BUY CDS EUR 201233 ITRAXXEUROPE S40 V1 :	-0.08% DUSWPCOM2Y3
Outstanding settlements	-3.21%