

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

| Offer name | SUPERLIFE INVEST | 1 | Offer number | OFR10976 |
|---|------------------------------|--------|---------------|----------|
| Fund name | SUPERLIFE AGE STEPS - AGE 80 | | Fund number | FND2651 |
| Period disclosure applies [dd/mm/yyyy] | 30/09/2023 | | | |
| Asset name | % of fund net assets | | Security code | |
| iShares Core Global Aggregate Bond UCITS ETF | | 22.79% | IE00BYV3HN70 | |
| Mortgage Passthrough TBA | | 2.43% | US01F0200000 | |
| New Zealand Government 3.50% 14/04/2033 | | 2.09% | NZGOVDT433C9 | |
| New Zealand Government 0.50% 15/05/24 | | 2.05% | NZGOVDT524C5 | |
| New Zealand Government 4.50% 15/04/2027 | | 1.72% | NZGOVDT427C1 | |
| New Zealand Local Government Funding Agency 2.25% 15/04/2 | | 1.60% | NZLGFDT011C6 | |
| New Zealand Government 2.75% 15/04/2025 | | 1.57% | NZGOVDT425C5 | |
| Vanguard Total World Stock ETF | | 1.50% | US9220427424 | |
| New Zealand Government 0.25% 15/05/2028 | | 1.41% | NZGOVDT528C6 | |
| New Zealand Government 3.00% 20/04/2029 | | 1.37% | NZGOVDT429C7 | |
| ANZ NZD Current Account | | 1.37% | | |
| New Zealand Government 0.50% 15/05/2026 | | 1.35% | NZGOVDT526C0 | |
| New Zealand Government 1.50% 15/05/2031 | | 1.23% | NZGOVDT531C0 | |
| Net Current Assets | | 1.16% | | |
| New Zealand Government 2.00% 15/05/2032 | | 1.11% | NZGOVDT532C8 | |
| Vanguard S&P 500 ETF | | 0.99% | US9229083632 | |
| New Zealand Government 2.75% 15/04/2037 | | 0.94% | NZGOVDT437C0 | |
| Housing New Zealand Ltd 4.422% 15/10/27 | | 0.88% | NZHNZD0008L2 | |
| New Zealand Government 4.50% 15/05/2030 | | 0.86% | NZGOVDT530C2 | |
| New Zealand Government 4.25% 15/05/2034 | | 0.77% | NZGOVDT534C4 | |
| Vanguard FTSE Europe ETF | | 0.76% | US9220428745 | |
| New Zealand Local Government Funding Agency 1.50% 15/04/2 | | 0.72% | NZLGFDT014C0 | |
| New Zealand Government 2.75% 15/05/2051 | | 0.71% | NZGOVDT551C8 | |
| Us Treasury N/B 5.00% 31/08/2025 | | 0.70% | US91282CHV63 | |
| Housing New Zealand Ltd 3.42% 18/10/28 | | 0.60% | NZHNZD00628L7 | |
| New Zealand Local Government Funding Agency 3.50% 14/04/3 | | 0.60% | NZLGFDT009C0 | |
| Housing New Zealand Ltd 2.247% 05/10/26 | | 0.59% | NZHNZD0001L7 | |
| Housing New Zealand Ltd 2.183% 24/04/30 | | 0.57% | NZHNZD0230L2 | |
| New Zealand Government 1.75% 15/05/2041 | | 0.55% | NZGOVDT541C9 | |
| Housing New Zealand Ltd 1.534% 10/09/35 | | 0.50% | NZHNZD0935L6 | |
| Us Treasury N/B 3.875% 15/08/2033 | | 0.50% | US91282CHT18 | |
| Vanguard FTSE Pacific ETF | | 0.50% | US9220428661 | |
| iShares Core FTSE Global Infrastructure (AUD Hedged) ETF | | 0.45% | AU0000272825 | |
| Westpac New Zealand Ltd 2.083% 20/02/2025 | | 0.45% | NZWNZD0225L1 | |
| Treasury Bill 0.00% 28/12/2023 | | 0.42% | US912796ZN24 | |
| Vanguard Mid-Cap ETF | | 0.42% | US9229086296 | |
| Vanguard FTSE Emerging Markets ETF | | 0.41% | US9220428588 | |
| Japan Treasury Disc Bill 0.00% 23/10/2023 | | 0.40% | JP1741711P71 | |
| Nz Local Govt Fund Agenc 4.50% 15/04/2027 | | 0.39% | NZLGFDT007C4 | |
| Nz Local Govt Fund Agenc 1.50% 20/04/2029 | | 0.39% | NZLGFDT012C4 | |
| Transpower New Zealand 6.03% 14/09/2026 | | 0.36% | NZTRPD0926L2 | |
| Vanguard Small-Cap ETF | | 0.36% | US9229087518 | |
| Genesis Energy Ltd 5.00% 3/04/2025 | | 0.35% | NZGNEDT007C3 | |
| Nz Local Govt Fund Agenc 4.50% 15/05/2030 | | 0.35% | NZLGFDT020C7 | |
| Nz Local Govt Fund Agenc 2.75% 15/04/2025 | | 0.35% | NZLGFDT008C2 | |
| Dunedin City Treasury Ltd 5.71% 15/02/24 FRN | | 0.35% | NZDCTD0212C9 | |
| Westpac New Zealand Ltd 6.73% 14/02/2034 | | 0.34% | NZWNZD02T2L8 | |
| Us Treasury N/B 3.125% 15/08/2025 | | 0.34% | US91282CFE66 | |
| Nz Local Govt Fund Agenc 2.25% 15/05/2028 | | 0.33% | NZLGFDT018C1 | |
| Transpower New Zealand 1.735% 4/09/2025 | | 0.32% | NZTRPD0070L9 | |
| Auckland Airport 6.22% 11/10/25 FRN | | 0.32% | NZAIAD1025L3 | |
| Bank of New Zealand 6.11% 03/09/2024 TD | | 0.31% | DU0TZ24903A2 | |
| Westpac New Zealand 6.025% 06/09/24 TD | | 0.31% | DU0TZ24906B3 | |
| Westpac New Zealand 6.064% 15/03/24 TD | | 0.31% | DU0TZ24315A9 | |
| ANZ Bank 6.06% 15/04/24 TD | | 0.31% | DU0TZ24415C3 | |
| iShares MSCI USA ESG Screened UCITS ETF | | 0.30% | IE00BFNM3G45 | |
| Vanguard Growth ETF | | 0.29% | US9229087369 | |
| Fonterra Cooperative Grp 5.08% 19/06/2025 | | 0.29% | NZFCGDT310C3 | |
| MUFG Bank Ltd 23/02/24 RCD | | 0.27% | NZMUFDO054L3 | |
| Vanguard Value ETF | | 0.27% | US9229087443 | |
| Kiwibank Ltd 2.635% 5/10/2026 | | 0.27% | NZKIWD1026L4 | |
| Japan Treasury Disc Bill 0.00% 2/10/2023 | | 0.27% | JP1741661P71 | |
| Kiwibank Ltd 2.155% 20/09/2024 | | 0.26% | NZKIWD0924L1 | |
| Us Treasury N/B 4.375% 15/08/2043 | | 0.26% | US912810TU25 | |
| iShares MSCI Europe ESG Screened UCITS ETF | | 0.25% | IE00BFNM3D14 | |
| BANK OF NEW ZEALAND 140824 6.17 TD | | 0.25% | DU0TZ24814B9 | |
| WESTPAC NEW ZEALAND 270524 6.205 TD | | 0.25% | DU0TZ24527B7 | |

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| ANZ BANK NEW ZEALAND LTD WELLINGTON 151223 5.85 TD | 0.25% | DU0TZ23D15A6 |
| Chorus Ltd 4.35% 6/12/2028 | 0.25% | NZCNUDT003C6 |
| ANZ BANK NEW ZEALAND LTD 111223 RCD | 0.25% | NZF02DT468C9 |
| ASB Bank Limited 1.83% 19/08/2024 | 0.25% | NZABBDG004C8 |
| ASB Bank 5.11% 17/10/23 TD | 0.24% | DU0TZ23O17A9 |
| Sbs Bank 6.14% 7/03/2029 | 0.24% | NZSBBDT370C8 |
| Anz Bank New Zealand Ltd 5.22% 16/02/2028 | 0.23% | NZANBDT025C4 |
| Mercury Nz Ltd 5.64% 19/06/2028 | 0.23% | NZMICYDG006C1 |
| Japan Treasury Disc Bill 0.00% 18/12/2023 | 0.23% | JP1741821P94 |
| Westpac New Zealand 5.735% 24/11/23 TD | 0.23% | DU0TZ23N24D1 |
| ANZ BANK NEW ZEALAND 241123 5.70 TD | 0.23% | DU0TZ23N24C3 |
| ICBC NEW ZEALAND LTD 081223 5.95 TD | 0.23% | DU0TZ23D08A1 |
| ASB BANK LTD 251123 5.64 TD | 0.23% | DU0TZ23N25A4 |
| Kfw 1.75% 19/05/2028 | 0.23% | NZKFZDT004C9 |
| Auckland Intl Airport 3.97% 2/11/2023 | 0.22% | NZAIADT210L1 |
| BANK OF NEW ZEALAND 280824 6.20 TD | 0.22% | DU0TZ24828B9 |
| ANZ BANK NEW ZEALAND WELLINGTON 270224 6.05 TD | 0.22% | DU0TZ24227C2 |
| ANZ BANK WELLINGTON 210624 6.19 TD | 0.22% | DU0TZ24621B8 |
| MUFG BANK LTD 081223 RCD | 0.22% | NZMUFDN342L3 |
| Dunedin City Treasury 1.93% 18/04/2028 | 0.22% | NZDCTDT199C7 |
| MUFG BANK LTD 080324 RCD | 0.21% | NZMUFDO068L3 |
| Asian Development Bank 4.00% 27/05/2027 | 0.21% | NZADBDT016C5 |
| Asian Development Bank 2.125% 19/05/2031 | 0.21% | NZADBDT013C2 |
| KIWIBANK LTD 280824 6.18 TD | 0.20% | DU0TZ24828C7 |
| Vector Ltd 4.996% 14/03/2024 | 0.20% | NZVCTDT009C6 |
| KIWIBANK LTD 021023 RCD | 0.20% | NZKIWDN275L2 |
| iShares MSCI EM IMI ESG Screened UCITS ETF | 0.20% | IE00BFNM3P36 |
| Asian Development Bank 3.75% 18/08/2025 | 0.20% | NZADBDT017C3 |
| Christchurch City Hldgs 5.043% 6/04/2028 | 0.20% | NZCCHDT901C1 |
| ASB Bank Limited 1.646% 4/05/2026 | 0.20% | NZABBDG005C5 |
| Intl Bk Recon & Develop 4.25% 29/07/2027 | 0.20% | NZIBDDT020C9 |
| WESTPAC NEW ZEALAND 220324 6.4233 TD | 0.19% | DU0TZ24322A5 |
| WESTPAC NEW ZEALAND 210824 6.3091 TD | 0.19% | DU0TZ24821A6 |
| BANK OF CHINA LTD 080324 6.30 TD | 0.19% | DU0TZ24308A4 |
| BANK OF CHINA LTD 131223 6.15 TD | 0.19% | DU0TZ23D13B9 |
| WESTPAC NEW ZEALAND 160824 6.27 TD | 0.19% | DU0TZ24816B4 |
| ASB BANK LTD 270624 6.32 TD | 0.19% | DU0TZ24627A7 |
| BANK OF NEW ZEALAND LTD 021023 RCD | 0.19% | NZF01DT631C3 |
| MERCURY NZ LIMITED 081123 PNOTE | 0.19% | NZMICYDT309C4 |
| MERCURY NZ LIMITED 241123 PNOTE | 0.18% | NZMICYDT310C2 |
| MUFG BANK LTD 291123 RCD | 0.18% | NZMUFDN333L2 |
| CONTACT ENERGY LTD 111223 PNOTE | 0.18% | NZCENDN345L8 |
| Fr Sd8329 5.00% 1/06/2053 | 0.18% | US3132DWHE66 |
| Fisher & Paykel Healthcare Corp Ltd | 0.18% | NZFAPE0001S2 |
| Japan Treasury Disc Bill 0.00% 30/10/2023 | 0.18% | JP1741721P79 |
| iShares MSCI Japan ESG Screened UCITS ETF | 0.18% | IE00BFNM3L97 |
| Bank Of New Zealand 1.884% 8/06/2026 | 0.17% | NZBNZDT397C8 |
| Westpac New Zealand Ltd 1.439% 24/02/2026 | 0.17% | NZWNZD0226L9 |
| Nz Local Govt Fd Ag Bill 0.00% 8/11/2023 | 0.17% | NZLGBDT262C9 |
| Us Treasury N/B 4.125% 31/08/2030 | 0.17% | US91282CHW47 |
| MUFG BANK LTD 080124 RCD | 0.17% | NZMUFDO008L9 |
| Powerco Limited 4.67% 15/11/2024 | 0.17% | NZPWCDT009C9 |
| Treasury Bill 0.00% 14/12/2023 | 0.17% | US912797FU69 |
| Us Treasury N/B 3.00% 15/08/2052 | 0.16% | US912810TJ79 |
| WESTPAC NEW ZEALAND 271023 5.3636 TD | 0.16% | DU0TZ23O27A8 |
| ASB BANK LTD 131023 5.06 TD | 0.16% | DU0TZ23O13A8 |
| WESTPAC NEW ZEALAND 120124 5.899 TD | 0.16% | DU0TZ24112A0 |
| WESTPAC BANKING CORPORATION WELLINGTON 270224 5.986 | 0.16% | DU0TZ24227B4 |
| WESTPAC NEW ZEALAND 061023 5.718 TD | 0.16% | DU0TZ23O06C8 |
| ASB BANK LTD 070524 6.00 TD | 0.16% | DU0TZ24507A1 |
| ASB BANK LTD 270524 6.29 TD | 0.16% | DU0TZ24527A9 |
| ANZ BANK NEW ZEALAND 291123 6.04 TD | 0.16% | DU0TZ23N29A6 |
| ASB BANK LTD 050624 6.25 TD | 0.16% | DU0TZ24605A3 |
| WESTPAC NEW ZEALAND 110624 6.242 TD | 0.16% | DU0TZ24611A1 |
| KIWIBANK LTD 210624 6.22 TD | 0.16% | DU0TZ24621A0 |
| WESTPAC BANKING CORPORATION WELLINGTON 240724 6.288 | 0.16% | DU0TZ24724A2 |
| BANK OF NEW ZEALAND 010824 6.31 TD | 0.16% | DU0TZ24801B6 |
| ASB BANK LTD 010824 6.30 TD | 0.16% | DU0TZ24801A8 |
| ANZ BANK WELLINGTON 160824 6.22 TD | 0.16% | DU0TZ24816A6 |
| Bank of New Zealand 18/03/24 FRN | 0.16% | NZBNZDT400C0 |
| United Kingdom Gilt 3.25% 31/01/2033 | 0.16% | GB00BMV7TC88 |
| Auckland Council 3.338% 27/07/2026 | 0.15% | NZAKCDT410C0 |

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| MERIDIAN ENERGY LTD 311023 PNOTE | 0.15% | NZMELDT098C6 |
| MERCURY NZ LIMITED 011123 PNOTE | 0.15% | NZMICYDT308C6 |
| AUCKLAND INTERNATIONAL AIRPORT LTD 151123 PNOTE | 0.15% | NZAIADN319L6 |
| ASB BANK LTD 241123 RCD | 0.15% | NZF04DT524C7 |
| France (Govt Of) 3.00% 25/05/2033 | 0.15% | FR001400H7V7 |
| CONTACT ENERGY LTD 271123 PNOTE | 0.15% | NZCENDN331L8 |
| MERCURY NZ LIMITED 081223 PNOTE | 0.15% | NZMICYDT313C6 |
| Japan Treasury Disc Bill 0.00% 13/11/2023 | 0.15% | JP1741751P80 |
| PORT OF TAURANGA LTD 181223 PNOTE | 0.15% | NZPOTDN352L1 |
| KIWIBANK LTD 191223 RCD | 0.15% | NZKIWDN353L7 |
| PORT OF TAURANGA LTD 291223 PNOTE | 0.15% | NZPOTDN363L8 |
| Treasury Bill 0.00% 19/10/2023 | 0.15% | US912797FB88 |
| Realkredit Danmark 5.00% 1/10/2053 | 0.15% | DK0004624038 |
| Westpac New Zealand Ltd 2.22% 29/07/2024 | 0.15% | NZWNZD0724L3 |
| Housing New Zealand Ltd 3.36% 12/06/2025 | 0.15% | NZHNZD0625L3 |
| Vanguard International Property Securities Index Fund | 0.15% | DU00VANIPS18 |
| Auckland International Airport Ltd | 0.15% | NZAIADN002S6 |
| Auckland Intl Airport 5.67% 9/05/2028 | 0.15% | NZAIAD0250L8 |
| Buoni Poliennali Del Tes 4.35% 1/11/2033 | 0.14% | IT0005544082 |
| ANZ BANK NEW ZEALAND WELLINGTON 260724 6.18 TD | 0.14% | DU0TZ24726A7 |
| Bonos Y Oblig Del Estado 3.55% 31/10/2033 | 0.13% | ES0000012L78 |
| Us Treasury N/B 4.00% 31/07/2030 | 0.13% | US91282CHR51 |
| Bank Of New Zealand 2.16% 29/01/2025 | 0.13% | NZBNZDT396C0 |
| Resnz 2023-1 A 7.56% 16/01/2055 | 0.13% | NZRVGB1001R9 |
| KIWIBANK LTD 291123 6.07 TD | 0.13% | DU0TZ23N29B4 |
| KIWIBANK LTD 050624 6.15 TD | 0.13% | DU0TZ24605B1 |
| Spark New Zealand Ltd | 0.13% | NZTELE0001S4 |
| CONTACT ENERGY LTD 091023 PNOTE | 0.12% | NZCENDN282L3 |
| MUFG BANK LTD 271023 RCD | 0.12% | NZMUFDN300L1 |
| AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED 2311 | 0.12% | NZF02DT413C5 |
| KIWIBANK LTD 231123 RCD | 0.12% | NZKIWDN327L1 |
| MUFG BANK LTD 160124 RCD | 0.12% | NZMUFDO016L2 |
| Wellington Intl Airport 4.00% 1/04/2030 | 0.12% | NZWIAD0060L5 |
| Auckland Council 4.176% 24/03/2025 | 0.12% | NZAKCDT363C1 |
| Dunedin City Treasury 3.79% 16/10/2024 | 0.12% | NZDCTDT135C1 |
| Infratil Ltd | 0.12% | NZIFTE0003S3 |
| Nz Local Govt Fund Agenc 2.25% 15/05/2031 | 0.12% | NZLGFDT017C3 |
| Intl Finance Corp 4.875% 13/12/2029 | 0.12% | NZIFCDT015C6 |
| Intl Bk Recon & Develop 4.625% 2/02/2028 | 0.12% | NZIBDDT021C7 |
| Inter-American Devel Bk 4.75% 25/01/2030 | 0.12% | NZIBBDT010C0 |
| Jyske Realkredit A/S 1.00% 1/10/2023 | 0.12% | DK0009406829 |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA 090224 6.15 TI | 0.11% | DU0TZ24209A4 |
| Mtfnz P21 A 6.51% 15/06/2029 | 0.11% | NZPANTFAT019 |
| GENESIS ENERGY LTD 191023 PNOTE | 0.11% | NZGNEDT097C4 |
| Intl Bk Recon & Develop 0.75% 10/06/2026 | 0.11% | NZIBDDT016C7 |
| Heartland Bank Ltd 3.55% 12/04/2024 | 0.11% | NZHBLD0020L2 |
| Gmt Bond Issuer Ltd 3.656% 20/12/2027 | 0.11% | NZGMBDT008C5 |
| Toyota Fin New Zealand 6.46% 11/09/2026 | 0.10% | NZTFSDT845C5 |
| Fpqc 2023-2 A 7.11% 15/08/2030 | 0.10% | NZFFPD1049R3 |
| Us Treasury N/B 3.375% 15/08/2042 | 0.10% | US912810TK43 |
| Japan (10 Year Issue) 0.50% 20/12/2032 | 0.10% | JP1103691P11 |
| PORT OF TAURANGA LTD 161123 PNOTE | 0.09% | NZPOTDN320L8 |
| BANK OF CHINA NEW ZEALAND 141223 PNOTE | 0.09% | NZBOCDN346L8 |
| Meridian Energy Ltd | 0.09% | NZMELE0002S7 |
| Us Treasury N/B 1.25% 15/08/2031 | 0.09% | US91282CCS89 |
| Us Treasury N/B 2.75% 15/08/2032 | 0.09% | US91282CFF32 |
| Contact Energy Ltd | 0.09% | NZCENE0001S6 |
| Westpac New Zealand Ltd 3.696% 16/02/2027 | 0.09% | NZWNZD0227L7 |
| Nz Local Govt Fund Agenc 2.00% 15/04/2037 | 0.09% | NZLGFDT016C5 |
| Intl Bk Recon & Develop 2.875% 30/11/2026 | 0.09% | NZIBDDT019C1 |
| Toyota Fin New Zealand 1.73% 6/09/2024 | 0.08% | NZTFSDT727C5 |
| Kiwi Property Group Ltd 4.06% 12/11/2025 | 0.08% | NZKPGD0040L4 |
| Mtfnz O23 A 7.26% 16/09/2030 | 0.08% | NZOPATFAT017 |
| Us Treasury N/B 2.00% 15/11/2041 | 0.08% | US912810TC27 |
| Mainfreight Ltd | 0.08% | NZMFTE0001S9 |
| Bundesrepub. Deutschland 2.60% 15/08/2033 | 0.08% | DE000BU2Z015 |
| L-Bank Bw Foerderbank 4.00% 15/04/2027 | 0.08% | NZLBKDT003C1 |
| EBOS Group Ltd | 0.08% | NZEBOE0001S6 |
| Nordic Investment Bank 4.375% 21/02/2030 | 0.08% | NZNIBDT013C2 |
| Japan (2 Year Issue) 0.005% 1/10/2024 | 0.07% | JP1024411NA0 |
| Us Treasury N/B 1.875% 15/02/2041 | 0.07% | US912810SW99 |
| Japan (10 Year Issue) 0.40% 20/06/2033 | 0.07% | JP1103711P74 |

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| Toyota Fin New Zealand 6.49% 18/05/2026 | 0.07% NZTFSDT835C6 |
| Wellington Intl Airport 3.32% 24/09/2031 | 0.07% NZWIAD0080L3 |
| BHP Group Ltd | 0.07% AU000000BHP4 |
| MORGAN STANLEY USD | 0.07% |
| Auckland Council 2.013% 10/07/2025 | 0.07% NZAKCDT484C5 |
| Japan (5 Year Issue) 0.30% 20/06/2028 | 0.07% JP1051611P92 |
| Dunedin City Treasury 0.676% 16/11/2026 | 0.07% NZDCTDT191C4 |
| Japan (10 Year Issue) 0.10% 20/09/2030 | 0.07% JP1103601LA4 |
| Israel Fixed Bond 1.50% 30/11/2023 | 0.07% IL0011550683 |
| Buoni Poliennali Del Tes 3.40% 28/03/2025 | 0.07% IT0005534281 |
| Bank Of New Zealand 4.985% 7/06/2027 | 0.07% 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 | 0.06% NZMELDT096C0 |
| Bundesrepub. Deutschland 2.30% 15/02/2033 | 0.06% DE000BU2Z007 |
| Kiwi Property Group Ltd 4.33% 19/12/2024 | 0.06% NZKPGD0030L5 |
| Christchurch City Hldgs 3.58% 27/11/2024 | 0.06% NZCCHDT853C4 |
| Blunz 2022-2 A1L 7.46% 16/02/2054 | 0.06% NZBSNC1002R1 |
| Anz Bank New Zealand Ltd 3.03% 20/03/2024 | 0.06% NZANBDT023C9 |
| Us Treasury N/B 3.875% 15/05/2043 | 0.06% US912810TS78 |
| Japan Govt Cpi Linked 0.10% 10/03/2028 | 0.06% JP1120231J51 |
| Contact Energy Ltd 3.55% 15/08/2024 | 0.06% NZCEND0050L0 |
| Us Treasury N/B 1.375% 15/11/2040 | 0.06% US912810ST60 |
| Mercury NZ Ltd | 0.06% NZMRPE0001S2 |
| Tsy Infl Ix N/B 0.125% 15/04/2025 | 0.06% US912828Z122 |
| SWU01H5P9 CCP SHORT IRS MS USD 150627 PFXD 1.75 RFLT 3C | 0.06% 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 |
| Ryman Healthcare Ltd | 0.06% NZRYME0001S4 |
| 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 | 0.05% US9128283R96 |
| Us Treasury N/B 3.25% 30/06/2029 | 0.05% US91282CEV90 |
| Fletcher Building Ltd | 0.05% NZFBUE0001S0 |
| Commonwealth Bank of Australia | 0.05% AU000000CBA7 |
| United Kingdom Gilt 3.75% 29/01/2038 | 0.05% GB00BQC4R999 |
| Goodman Property Trust | 0.05% NZCPT0001S9 |
| Japan (2 Year Issue) 0.005% 1/03/2024 | 0.05% JP1024341N31 |
| Chorus Ltd 2.51% 2/12/2030 | 0.05% NZCNUDT005C1 |
| ASB Bank Limited 5.928% 16/11/2026 | 0.05% NZABBDG006C3 |
| Japan (10 Year Issue) 0.50% 20/03/2033 | 0.05% JP1103701P43 |
| ASB Bank Limited 5.524% 21/06/2027 | 0.05% NZABBDT044C9 |
| Bank of New Zealand 5.536% 25/05/28 | 0.05% NZBNZDT402C6 |
| Chorus Ltd | 0.05% NZCNU0001S2 |
| a2 Milk Co Ltd/The | 0.05% NZATME0002S8 |
| 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 | 0.04% JP1201541F90 |
| Us Treasury N/B 0.625% 15/10/2024 | 0.04% US91282CDB46 |
| Tsy Infl Ix N/B 1.125% 15/01/2033 | 0.04% US91282CGK18 |
| Us Treasury N/B 0.75% 15/11/2024 | 0.04% US91282CDH16 |
| MORGAN STANLEY CAD | 0.04% |
| Us Treasury N/B 1.125% 15/01/2025 | 0.04% US91282CDS70 |
| Udcau 2022-1 A 7.51% 20/12/2029 | 0.04% NZUDCDB001R0 |
| Us Treasury N/B 0.50% 31/03/2025 | 0.04% US912828ZF00 |
| Japan (10 Year Issue) 0.10% 20/06/2031 | 0.04% JP1103631M74 |
| Deutsche Bank Ny 6.119% 14/07/2026 | 0.04% US25160PAJ66 |
| Dir Kredit A/S 1.00% 1/10/2023 | 0.04% DK0006345301 |
| United Kingdom Gilt 0.125% 31/01/2028 | 0.04% GB00BMBL1G81 |
| Precinct Properties Group | 0.04% NZAPTE0001S3 |
| Deutsche Bank Ny 3.961% 26/11/2025 | 0.04% US251526CB33 |
| Bundesrepub. Deutschland 4.25% 4/07/2039 | 0.04% DE0001135325 |
| Japan (30 Year Issue) 1.20% 20/06/2053 | 0.04% JP1300791P79 |
| Bundesrepub. Deutschland 1.00% 15/05/2038 | 0.04% DE0001102598 |
| Us Treasury N/B 2.875% 15/05/2032 | 0.04% US91282CEP23 |
| Nz Local Govt Fund Agenc 3.00% 15/05/2035 | 0.04% NZLGFDT019C9 |

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| Bonos Y Oblig Del Estado 0.00% 31/01/2025 | 0.04% 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 |
| Kiwi Property Group Ltd | 0.04% NZKPGEO001S9 |
| Fn Ma5009 5.00% 1/05/2053 | 0.04% US31418ER771 |
| FUTURE MARGINS-USD | 0.04% |
| 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 |
| 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 |
| Summerset Group Holdings Ltd | 0.03% NZSUME0001S0 |
| AT AND T INC 190324 0.00 CB | 0.03% US0020A2CK62 |
| Societe Generale 2.797% 19/01/2028 | 0.03% US83368RBH49 |
| iShares Core FTSE Global Property Ex Australia (AUD Hedged) E | 0.03% AU0000273229 |
| Us Treasury N/B 2.875% 15/06/2025 | 0.03% US91282CEU18 |
| Us Treasury N/B 2.375% 31/03/2029 | 0.03% US91282CEE75 |
| iShares Core MSCI World Ex Australia ESG ETF | 0.03% AU000001IWL6 |
| Buoni Poliennali Del Tes 4.50% 1/10/2053 | 0.03% IT0005534141 |
| Australian Government 0.25% 21/11/2024 | 0.03% AU0000083768 |
| Sumitomo Mitsui Banking 2.44% 18/06/2024 | 0.03% XS2008801370 |
| Bundesrepub. Deutschland 2.50% 4/07/2044 | 0.03% DE0001135481 |
| Us Treasury N/B 0.375% 30/04/2025 | 0.03% US912828ZL77 |
| Bonos Y Oblig Del Estado 1.90% 31/10/2025 | 0.03% ES0000012K46 |
| Gmt Bond Issuer Ltd 4.54% 31/05/2024 | 0.03% NZGMBDT004C4 |
| Japan Treasury Disc Bill 0.00% 6/11/2023 | 0.03% JP1741731P85 |
| Us Treasury N/B 0.25% 30/09/2025 | 0.03% US91282CAM38 |
| France (Govt Of) 0.00% 25/02/2025 | 0.03% FR0014007TY9 |
| Us Treasury N/B 0.375% 30/11/2025 | 0.03% US91282CAZ41 |
| Us Treasury N/B 0.375% 31/12/2025 | 0.03% US91282CBC47 |
| Bonos Y Oblig Del Estado 3.45% 30/07/2066 | 0.03% ES00000128E2 |
| Property for Industry Ltd | 0.03% NZPFIE0001S5 |
| Realkredit Danmark 1.00% 1/01/2024 | 0.03% DK0004620200 |
| National Australia Bank Ltd | 0.03% AU000000NAB4 |
| Nykredit Realkredit As 1.00% 1/10/2050 | 0.03% DK0009522815 |
| France (Govt Of) 3.00% 25/05/2054 | 0.03% FR001400FTH3 |
| CSL Ltd | 0.03% AU000000CSL8 |
| 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 |
| Vital Healthcare Property Trust | 0.03% NZCHPE0001S4 |
| 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 |
| Port of Tauranga Ltd | 0.03% NZPOTE0003S0 |
| 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% |
| Argosy Property Ltd | 0.03% NZARGE0010S7 |
| ANZ Group Holdings Ltd | 0.03% AU000000ANZ3 |
| 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 |
| Westpac Banking Corp | 0.03% AU000000WBC1 |
| Us Treasury N/B 0.50% 28/02/2026 | 0.03% US91282CBQ33 |
| Us Treasury N/B 1.625% 15/11/2050 | 0.03% US912810SS87 |

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| 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 | 0.02% | IT0005358806 |
| United Kingdom Gilt 1.25% 31/07/2051 | 0.02% | GB00BLH38158 |
| Japan (30 Year Issue) 0.50% 20/03/2049 | 0.02% | JP1300621K47 |
| France (Govt Of) 4.75% 25/04/2035 | 0.02% | FR0010070060 |
| Auckland Council 2.411% 20/10/2027 | 0.02% | NZAKCDT547C9 |
| Cmlti 2021-Inv1 A3A 2.50% 25/05/2051 | 0.02% | US17329PAY88 |
| Morgan Stanley 2.103% 8/05/2026 | 0.02% | XS2446386356 |
| AvANZ 2022-1 A1 7.31% 15/07/2054 | 0.02% | NZAVGA1001R7 |
| Jyske Realkredit A/S 1.00% 1/10/2050 | 0.02% | DK0009397069 |
| Japan (20 Year Issue) 1.20% 20/12/2034 | 0.02% | JP1201511EC7 |
| Buoni Poliennali Del Tes 4.45% 1/09/2043 | 0.02% | IT0005530032 |
| Santander Uk Group Hldgs 7.482% 29/08/2029 | 0.02% | XS2673526401 |
| Jyske Realkredit A/S 1.00% 1/10/2050 | 0.02% | DK0009397739 |
| Us Treasury N/B 2.875% 15/05/2052 | 0.02% | US912810TG31 |
| Sumitomo Mitsui Finl Grp 5.52% 13/01/2028 | 0.02% | US86562MCR97 |
| SWU01D6C6 CCP SHORT IRS MS USD 150627 PFXD 1 RFLT SOFR | 0.02% | DUSWU01D6C6 |
| Treasury Bill 0.00% 16/11/2023 | 0.02% | US912797FK87 |
| Treasury Bill 0.00% 24/11/2023 | 0.02% | US912797FL60 |
| Saudi International Bond 4.75% 18/01/2028 | 0.02% | XS2577134401 |
| Treasury Bill 0.00% 16/01/2024 | 0.02% | US912797HZ39 |
| Nstr 2007-A M1 5.704% 25/03/2037 | 0.02% | US63860HAE99 |
| Us Treasury N/B 4.125% 31/07/2028 | 0.02% | US91282CHQ78 |
| Japan (10 Year Issue) 0.10% 20/06/2029 | 0.02% | JP1103551K72 |
| SWU01JJ13 CCP SHORT IRS MS USD 301126 RFLT SOFRA PFXD2 | 0.02% | DUSWU01JJ13 |
| Nykredit Realkredit As 1.00% 1/04/2024 | 0.02% | DK0009540395 |
| Verus 2023-5 A1 6.476% 25/06/2068 | 0.02% | US924934AA00 |
| Jyske Realkredit A/S 1.00% 1/10/2024 | 0.02% | DK0009411829 |
| Japan (10 Year Issue) 0.10% 20/12/2030 | 0.02% | 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 |
| Woodside Energy Group Ltd | 0.02% | AU0000224040 |
| MERCURY NZ LIMITED 291123 PNOTE | 0.02% | NZMICYDT311C0 |
| SKYCITY Entertainment Group Ltd | 0.02% | NZSKCE0001S2 |
| 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% | US91282CCI80 |
| 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 |
| Freightways Group Ltd | 0.02% | NZFREE0001S0 |
| France (Govt Of) 0.00% 25/11/2030 | 0.02% | FR0013516549 |
| France (Govt Of) 4.00% 25/10/2038 | 0.02% | FR0010371401 |
| Genesis Energy Ltd | 0.02% | NZGNEE0001S7 |
| Japan (30 Year Issue) 0.80% 20/03/2046 | 0.02% | JP1300501G30 |
| Stride Property Group | 0.02% | NZSPGE0001S2 |
| 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 |
| Macquarie Group Ltd | 0.02% | AU000000MQG1 |

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| Lcda 2023-Ell 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 |
| Air New Zealand Ltd | 0.02% | NZAIRE0001S2 |
| Avolon Holdings Fndg Ltd 2.528% 18/11/2027 | 0.02% | US05401AAR23 |
| Cmlti 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 |
| Heartland Group Holdings Ltd | 0.02% | NZHGHE0007S9 |
| 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 |
| Wesfarmers Ltd | 0.02% | AU000000WES1 |
| 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 | 0.01% | US38375UXM79 |
| Intesa Sanpaolo Spa 8.248% 21/11/2033 | 0.01% | US46115HBV87 |
| Fn Ca8607 2.50% 1/01/2051 | 0.01% | US3140QGR581 |
| Bank Of America Corp 1.949% 27/10/2026 | 0.01% | XS2462324232 |
| Barclays Plc 2.894% 24/11/2032 | 0.01% | US06738EBV65 |
| EUR OAT 2312 FUT | 0.01% | DE000C7PB934 |
| SWU01XDS9 CCP SHORT IRS MS EUR 200354 PFXD 2.75 RFLT 6E | 0.01% | DUSWU01XDS9 |
| Vector Ltd | 0.01% | NZVCTE0001S7 |
| Australian Government 1.00% 21/11/2031 | 0.01% | AU0000101792 |
| SWPCOM330 CCP SELL CDS USD 201228 CDX.NA.IG.41 1% MS | 0.01% | DUSWPCOM330 |
| CROWN CASTLE INC 021123 0.00 CP | 0.01% | US22823QY211 |
| Natwest Group Plc 5.516% 30/09/2028 | 0.01% | US639057AF59 |
| Transpower New Zealand 2.047% 8/09/2026 | 0.01% | NZTRPD0090L7 |
| Agence Francaise Develop 1.125% 2/03/2037 | 0.01% | FR0014008SA9 |
| Bonos Y Oblig Del Estado 6.00% 31/01/2029 | 0.01% | ES0000011868 |
| Ubs Group Ag 9.016% 15/11/2033 | 0.01% | US225401BB38 |
| Rio Tinto Ltd | 0.01% | AU000000RIO1 |
| Kookmin Bank 0.052% 15/07/2025 | 0.01% | XS2199348231 |
| Stra 2020-1 A 6.12% 12/03/2052 | 0.01% | XS2215921748 |
| Wbht 2019-Wbm A 6.499% 15/12/2033 | 0.01% | US93065PAA93 |
| Talnt 2019-1A A 2.56% 25/11/2031 | 0.01% | US89231XAA90 |

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| Brueg 2021-1X A 4.616% 22/05/2031 | 0.01% XS2346732113 |
| Bx 2021-21M A 6.178% 15/10/2036 | 0.01% US05609CAA53 |
| Csf 2021-1 A 6.17% 17/06/2058 | 0.01% XS2306577342 |
| Arrow Electronics Inc 3.25% 8/09/2024 | 0.01% US042735BG47 |
| Goodman Group | 0.01% AU000000GMG2 |
| Hungary 6.25% 22/09/2032 | 0.01% XS2574267261 |
| Hsbc Holdings Plc 5.21% 11/08/2028 | 0.01% US404280DG12 |
| American Tower Corp 2.95% 15/01/2025 | 0.01% US03027XAV29 |
| Ctp Nv 0.50% 21/06/2025 | 0.01% XS2356029541 |
| Haleon Uk Capital Plc 3.125% 24/03/2025 | 0.01% US36264NAB01 |
| Australian Government 2.50% 21/05/2030 | 0.01% AU0000013740 |
| Amsi 2005-R11 M3 6.184% 25/01/2036 | 0.01% US03072SV368 |
| Us Treasury N/B 2.875% 15/05/2028 | 0.01% US9128284N73 |
| Banca Monte Dei Paschi S 0.875% 8/10/2026 | 0.01% IT0005386922 |
| Gaci First Investment 4.75% 14/02/2030 | 0.01% XS2585987683 |
| Saudi International Bond 4.875% 18/07/2033 | 0.01% US80413TBD00 |
| Jpmorgan Chase & Co 2.595% 24/02/2026 | 0.01% US46647PCV67 |
| Standard Chartered Plc 1.822% 23/11/2025 | 0.01% US853254CE80 |
| Transpower New Zealand L 5.893% 15/03/2028 | 0.01% NZTRPD0328L1 |
| Hsbc Holdings Plc 4.583% 19/06/2029 | 0.01% US404280BT50 |
| Skellerup Holdings Ltd | 0.01% NZSKXE0001S8 |
| 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% US91282CBP59 |
| Arvida Group Ltd | 0.01% NZARVE000155 |
| 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 |
| Fortescue Metals Group Ltd | 0.01% AU000000FMG4 |
| 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 |
| Telstra Group Ltd | 0.01% AU000000TLS2 |
| Woolworths Group Ltd | 0.01% AU000000WOW2 |
| 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% AU00000106411 |
| 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 |

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| 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 |
| ANZ Group Holdings Ltd | 0.01% | AU000000ANZ3 |
| 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 |
| Investore Property Ltd | 0.01% | NZIPLE0001S3 |
| 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% | AT0000A32458 |
| Bank Of America Corp 4.808% 24/08/2025 | 0.01% | XS2345784057 |
| Goldman Sachs Group Inc 4.214% 30/04/2024 | 0.01% | XS2338355105 |
| Tourism Holdings Ltd | 0.01% | NZHELE0001S9 |
| 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 |
| Vicinity Ltd | 0.01% | AU000000VCX7 |
| 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 |
| Transurban Group | 0.01% | AU000000TCL6 |
| 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% | ES0000012621 |
| 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 |
| WiseTech Global Ltd | 0.01% | AU000000WTC3 |
| 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% | GB00BJMHBS34 |
| 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 |

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| Christchurch City Hldgs 3.01% 5/11/2026 | 0.01% NZCCHDT895C5 |
| SWU01VAA5 CCP SHORT IRS MS USD 201228 PFXD 3.75 RFLT CS | 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 |
| Westpac Banking Corp | 0.01% AU000000WBC1 |
| 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 |
| KMD Brands Ltd | 0.01% NZKMD E0001S3 |
| carsales.com Ltd | 0.01% AU000000CAR3 |
| Charter Hall Group | 0.01% AU000000CHC0 |
| 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 |
| SWU0103A9 CCP SHORT IRS MS USD 210625 PFXD 3.75 PFLT CS | 0.01% DUSWU0103A9 |
| 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 |
| Ampol Ltd | 0.01% AU0000088338 |
| 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 |
| Oceania Healthcare Ltd | 0.01% NZOCAE000250 |
| 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 |
| Vulcan Steel Ltd | 0.01% AU0000181984 |
| 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 |

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| Santos Ltd | 0.01% | AU000000STO6 |
| iShares CORE S&P/ASX 200 ETF | 0.01% | AU000000IOZ4 |
| IGO Ltd | 0.01% | AU000000IGO4 |
| 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% | MX0MGO00000Y4 |
| 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 |
| Washington H Soul Pattinson & Co Ltd | 0.01% | AU000000SOL3 |
| 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 |
| Newcrest Mining Ltd | 0.01% | AU000000NCM7 |
| Mirav 2020-1 A 4.634% 26/05/2065 | 0.01% | XS2244804154 |
| Mex Bonos Desarr Fix Rt 10.00% 5/12/2024 | 0.01% | MX0MGO00000Y8 |
| Region RE Ltd | 0.01% | AU0000253502 |
| Ireland Government Bond 5.40% 13/03/2025 | 0.01% | IE00B4TVOD44 |
| 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 |
| Aristocrat Leisure Ltd | 0.01% | AU000000ALL7 |
| 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 |
| Scentre Group | 0.01% | AU000000SCG8 |
| Serko Ltd | 0.01% | NZSKOE0001S7 |
| 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 |
| REA Group Ltd | 0.01% | AU000000REA9 |
| 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 |
| Stockland | 0.01% | AU000000SGP0 |
| 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 |
| Dexus | 0.01% | AU000000DXS1 |
| 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 |

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| Allkem Ltd | 0.01% | AU0000193666 |
| 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 |
| GPT Group/The | 0.01% | AU000000GPT8 |
| Bundesobligation 0.00% 9/10/2026 | 0.01% | DE0001141844 |
| Singapore Government 3.375% 1/09/2033 | 0.01% | SG3261987691 |
| Mirvac Group | 0.01% | AU000000MGR9 |
| 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 |
| Coles Group Ltd | 0.01% | AU0000030678 |
| 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 |
| Orica Ltd | 0.01% | AU000000ORI1 |
| 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 |
| Channel Infrastructure NZ Ltd | 0.01% | NZNZRE000159 |
| Bonos Y Oblig Del Estado 1.40% 30/07/2028 | 0.01% | ES0000012B88 |
| Australian Government 0.25% 21/11/2025 | 0.01% | AU0000009547 |
| 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 |
| Japan (5 Year Issue) 0.10% 20/03/2028 | 0.01% | JP1051581P56 |
| Buoni Poliennali Del Tes 2.00% 1/02/2028 | 0.01% | IT0005323032 |
| Ingenia Communities Group | 0.01% | AU000000INA9 |
| 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 |
| Lynas Rare Earths Ltd | 0.01% | AU000000LYC6 |
| Scales Corp Ltd | 0.01% | NZSCLE0002S8 |
| Bonos Y Oblig Del Estado 1.30% 31/10/2026 | 0.01% | ES00000128H5 |
| South32 Ltd | 0.01% | AU000000S320 |
| National Storage REIT | 0.01% | AU000000NSR2 |
| Japan (10 Year Issue) 0.10% 20/03/2031 | 0.01% | JP1103621M43 |
| Centuria Industrial REIT | 0.01% | AU000000CIPO |
| AGL Energy Ltd | 0.01% | AU000000AGL7 |
| Finnish Government 3.00% 15/09/2033 | 0.01% | FI4000550249 |
| Whitehaven Coal Ltd | 0.01% | AU000000WHC8 |
| 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 |
| SKY Network Television Ltd | 0.01% | NZSKTE0001S6 |
| HomeCo Daily Needs REIT | 0.01% | AU00000113136 |
| Canadian Government 3.75% 1/05/2025 | 0.01% | CA135087Q319 |
| Japan (20 Year Issue) 1.90% 20/09/2030 | 0.01% | JP1201211A94 |
| Atlas Arteria Ltd | 0.01% | AU0000013559 |
| 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 |
| Evolution Mining Ltd | 0.01% | AU000000EVN4 |
| Bundesrepub. Deutschland 5.625% 4/01/2028 | 0.01% | DE0001135069 |
| Steadfast Group Ltd | 0.01% | AU000000SDF8 |
| Aurizon Holdings Ltd | 0.01% | AU000000AZI1 |
| Worley Ltd | 0.01% | AU000000WOR2 |
| Incitec Pivot Ltd | 0.01% | AU000000IPL1 |
| Bank Of America Corp 4.934% 22/09/2026 | 0.01% | XS2387929834 |
| Japan (20 Year Issue) 1.60% 20/06/2030 | 0.01% | JP1201201A88 |
| NEXTDC Ltd | 0.01% | AU000000NXT8 |
| 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 |
| NZX Ltd | 0.01% | NZNZXE0001S7 |
| 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 |
| Vista Group International Ltd | 0.01% | NZVGLE0003S1 |
| Belgium Kingdom 5.50% 28/03/2028 | 0.01% | BE0000291972 |
| Centuria Capital Group | 0.01% | AU000000CNI5 |

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| Republic Of Austria 0.00% 20/02/2031 | 0.01% AT0000A2NW83 |
| Romania 6.375% 18/09/2033 | 0.01% XS2689948078 |
| Charter Hall Retail REIT | 0.00% AU000000CQR9 |
| BWP Trust | 0.00% AU000000BWP3 |
| Japan (20 Year Issue) 2.00% 20/12/2025 | 0.00% JP1200841615 |
| SWU01V9Z2 CCP SHORT OIS MS CAD 201233 PFXD 3.25 RFLT 1C | 0.00% DUSWU01V9Z2 |
| Charter Hall Long Wale REIT | 0.00% AU000000CLW0 |
| Waypoint REIT Ltd | 0.00% AU0000088064 |
| Republic Of Poland 5.50% 16/11/2027 | 0.00% US857524AD47 |
| QBE Insurance Group Ltd | 0.00% AU000000QBE9 |
| Arena REIT | 0.00% AU000000ARF6 |
| Netherlands Government 0.75% 15/07/2028 | 0.00% NL0012818504 |
| MS CHF CCP | 0.00% |
| Japan (20 Year Issue) 2.00% 20/12/2024 | 0.00% JP12007314C5 |
| Growthpoint Properties Australia Ltd | 0.00% AU000000GOZ8 |
| Goldman Sachs Group Inc 6.036% 24/01/2025 | 0.00% US38141GZJ65 |
| Banco De Credito Del Per 4.65% 17/09/2024 | 0.00% US05971V2B09 |
| Bonos Y Oblig Del Estado 1.50% 30/04/2027 | 0.00% ES00000128P8 |
| Republic Of Poland 4.25% 14/02/2043 | 0.00% XS2586944147 |
| Bundesschatzanweisungen 0.40% 13/09/2024 | 0.00% DE0001104891 |
| Republic Of Austria 1.20% 20/10/2025 | 0.00% AT0000A1FAP5 |
| Charter Hall Social Infrastructure REIT | 0.00% AU0000030645 |
| Buoni Poliennali Del Tes 3.70% 15/06/2030 | 0.00% IT0005542797 |
| Japan (10 Year Issue) 0.40% 20/09/2025 | 0.00% JP1103401F97 |
| Ireland Government Bond 2.40% 15/05/2030 | 0.00% IE00BJ38CR43 |
| Netherlands Government 2.50% 15/01/2033 | 0.00% NL0010071189 |
| Deutsche Bank Ag 1.375% 3/09/2026 | 0.00% DE000DL19VPO |
| Japan (2 Year Issue) 0.005% 1/09/2024 | 0.00% JP1024401N95 |
| Wells Fargo & Company 3.908% 25/04/2026 | 0.00% US95000U2X04 |
| Japan (5 Year Issue) 0.005% 20/12/2026 | 0.00% JP1051501N14 |
| Fn Bf0463 3.00% 1/03/2060 | 0.00% US3140FXQR67 |
| IDP Education Ltd | 0.00% AU000000IEL5 |
| Fairfax Finl Hldgs Ltd 2.75% 29/03/2028 | 0.00% XS1794675931 |
| Liontown Resources Ltd | 0.00% AU000000LTR4 |
| Japan (10 Year Issue) 0.10% 20/09/2028 | 0.00% JP1103521JA8 |
| Buoni Poliennali Del Tes 0.85% 15/01/2027 | 0.00% IT0005390874 |
| Fonterra Co-operative Group Ltd | 0.00% NZFSFE0001S5 |
| Prologis Inc | 0.00% US74340W1036 |
| Transurban Finance Co 4.125% 2/02/2026 | 0.00% US89400PAE34 |
| HMC Capital Ltd | 0.00% AU0000058943 |
| Tng23 2023-1 A2 5.169% 1/04/2041 | 0.00% US88258MAB19 |
| SWU01VA64 CCP SHORT IRS MS USD 201225 PFXD 4.25 RFLT SC | 0.00% DUSWU01VA64 |
| Netherlands Government 0.50% 15/07/2026 | 0.00% NL0011819040 |
| Manawa Energy Ltd | 0.00% NZTPXE0001S5 |
| Republic Of Poland 4.875% 4/10/2033 | 0.00% US731011AV42 |
| Tp Icap Finance Plc 2.625% 18/11/2028 | 0.00% XS2409096349 |
| Korea Housing Finance Co 0.01% 29/06/2026 | 0.00% XS2355599353 |
| SWPCOLPD6 CCP SELL CDS USD 200628 CDX IG40 5Y ICE 1% MS | 0.00% DUSWPCOLPD6 |
| 3 MONTH SOFR 2412 F | 0.00% 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 |
| Cromwell Property Group | 0.00% AU000000CMW8 |
| 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 |
| ALS Ltd | 0.00% AU000000ALQ6 |
| Marvell Technology Inc 1.65% 15/04/2026 | 0.00% US573874AC88 |
| Bendigo & Adelaide Bank Ltd | 0.00% AU000000BEN6 |
| 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 |
| Cleanaway Waste Management Ltd | 0.00% AU000000CWY3 |
| Us Treasury N/B 1.75% 31/12/2026 | 0.00% US912828YX25 |

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| AUD 10YR 2312 BOND F | 0.00% | DU000XT23126 |
| Us Treasury N/B 1.625% 30/11/2026 | 0.00% | US912828YU85 |
| Hallenstein Glasson Holdings Ltd | 0.00% | NZHLGE0001S4 |
| 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 |
| Altium Ltd | 0.00% | AU000000ALU8 |
| Belgium Kingdom 0.35% 22/06/2032 | 0.00% | BE0000354630 |
| JB Hi-Fi Ltd | 0.00% | AU000000JBH7 |
| 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% | DE000DL19VS4 |
| United Kingdom Gilt 4.25% 7/12/2027 | 0.00% | GB00B16NNR78 |
| Netherlands Government 0.00% 15/07/2030 | 0.00% | NL0014555419 |
| Qube Holdings Ltd | 0.00% | AU000000QUB5 |
| Buoni Poliennali Del Tes 2.65% 1/12/2027 | 0.00% | IT0005500068 |
| Sanford Ltd/NZ | 0.00% | NZSANE0001S0 |
| 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 |
| Lendlease Corp Ltd | 0.00% | AU000000L3C3 |
| Jpmcc 2019-F112 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 |
| Seven Group Holdings Ltd | 0.00% | AU000000SVW5 |
| Fn Az7355 3.50% 1/11/2045 | 0.00% | US3140E0E507 |
| SWU01OF08 CCP SHORT IRS MS USD 151132 PFXD 3.10623 RFL | 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 |
| Suncorp Group Ltd | 0.00% | AU000000SUN6 |
| Technology One Ltd | 0.00% | AU000000TNE8 |
| 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 |
| SIm 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 |
| 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% | AT0000A1VGK0 |
| 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 |

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| Virgin Money UK PLC | 0.00% | AU0000064966 |
| SWU01QFN3 CCP SHORT IRS MS USD 310325 PFXD 4.15859 RFL | 0.00% | DUSWU01QFN3 |
| Bank of Queensland Ltd | 0.00% | AU000000BOQ8 |
| 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 |
| Reece Ltd | 0.00% | AU000000REH4 |
| Japan (10 Year Issue) 0.50% 20/09/2024 | 0.00% | JP1103351E98 |
| Realkredit Danmark 1.00% 1/10/2050 | 0.00% | DK0004612454 |
| nib holdings Ltd/Australia | 0.00% | AU000000NHFO |
| 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 |
| Equinix Inc | 0.00% | US29444U7000 |
| AMP Ltd | 0.00% | AU000000AMP6 |
| Metcash Ltd | 0.00% | AU000000MTS0 |
| 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 |
| Orora Ltd | 0.00% | AU000000ORA8 |
| 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 |
| Insurance Australia Group Ltd | 0.00% | AU000000IAG3 |
| 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 |
| Iluka Resources Ltd | 0.00% | AU000000ILU1 |
| Australian Government 4.75% 21/04/2027 | 0.00% | AU3TB0000135 |
| Warehouse Group Ltd/The | 0.00% | NZWHSE000156 |
| SWU01P4T4 CCP SHORT IRS MS USD 151226 PFXD 1.25 RFLT SO | 0.00% | DUSWU01P4T4 |
| Brambles Ltd | 0.00% | AU000000BXB1 |
| Charter Comm Opt Llc/Cap 3.95% 30/06/2062 | 0.00% | US161175CG74 |
| Domino's Pizza Enterprises Ltd | 0.00% | AU000000DMP0 |
| 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 |
| Fisher & Paykel Healthcare Corp Ltd | 0.00% | NZFAPE000152 |
| Singapore Government 2.375% 1/06/2025 | 0.00% | SG31A0000001 |
| Challenger Ltd | 0.00% | AU000000CGF5 |
| James Hardie Industries PLC | 0.00% | AU000000JHX1 |
| 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 |
| Nine Entertainment Co Holdings Ltd | 0.00% | AU000000NEC4 |
| Canadian Government 2.75% 1/09/2027 | 0.00% | CA135087N837 |
| Reliance Worldwide Corp Ltd | 0.00% | AU000000RWC7 |
| a2 Milk Co Ltd/The | 0.00% | NZATME0002S8 |
| 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% | IE00BKFC899 |
| Pilbara Minerals Ltd | 0.00% | AU000000PLS0 |
| Australian Government 1.25% 21/05/2032 | 0.00% | AU0000075681 |

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| Northern Star Resources Ltd | 0.00% | AU000000NST8 |
| 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 |
| Cochlear Ltd | 0.00% | AU000000COHS |
| Canadian Government 1.25% 1/03/2027 | 0.00% | CA135087M847 |
| Japan (10 Year Issue) 0.10% 20/03/2028 | 0.00% | JP1103501J35 |
| 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 |
| ASX Ltd | 0.00% | AU000000ASX7 |
| 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 |
| Mineral Resources Ltd | 0.00% | AU000000MIN4 |
| 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 |
| Ansell Ltd | 0.00% | AU000000ANN9 |
| Finnish Government 2.625% 4/07/2042 | 0.00% | FI4000046545 |
| Xero Ltd | 0.00% | NZXROE0001S2 |
| Downer EDI Ltd | 0.00% | AU000000DOW2 |
| Finnish Government 1.125% 15/04/2034 | 0.00% | FI4000306758 |
| Belgium Kingdom 0.00% 22/10/2027 | 0.00% | BE0000351602 |
| Medibank Pvt Ltd | 0.00% | AU000000MPL3 |
| Australian Government 2.25% 21/05/2028 | 0.00% | AU000XCLWAR9 |
| Finnish Government 1.50% 15/09/2032 | 0.00% | FI4000523238 |
| Computershare Ltd | 0.00% | AU000000CPU5 |
| 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 |
| Sonic Healthcare Ltd | 0.00% | AU000000SHL7 |
| 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 |
| APA Group | 0.00% | AU000000APA1 |
| 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 |
| Alumina Ltd | 0.00% | AU000000AWC3 |
| 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 |
| Synlait Milk Ltd | 0.00% | NZSMLE0001S9 |
| Public Storage | 0.00% | US74460D1090 |
| Malaysia Government 2.632% 15/04/2031 | 0.00% | MYBMO2000028 |
| Republic Of Austria 0.75% 20/03/2051 | 0.00% | AT0000A2EJ08 |
| Singapore Government 2.25% 1/08/2036 | 0.00% | SG31A9000002 |
| Welltower Inc | 0.00% | US95040Q1040 |
| 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 |
| BlueScope Steel Ltd | 0.00% | AU000000BSLO |
| Origin Energy Ltd | 0.00% | AU000000ORGS |
| 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 |
| Block Inc | 0.00% | AU0000187353 |
| 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 |

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| Fn Az2940 3.50% 1/09/2045 | 0.00% | US3138YUHS38 |
| Digital Realty Trust Inc | 0.00% | US2538681030 |
| Poland Government Bond 0.25% 25/10/2026 | 0.00% | PL0000113460 |
| United Kingdom Gilt 1.75% 22/01/2049 | 0.00% | GB00BFWFPP71 |
| Simon Property Group Inc | 0.00% | US8288061091 |
| 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 |
| Realty Income Corp | 0.00% | US7561091049 |
| 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 |
| Lottery Corp Ltd/The | 0.00% | AU0000219529 |
| 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 |
| Pacific Edge Ltd | 0.00% | NZPEBE0002S1 |
| 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% | DU00UJY23124 |
| 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 |
| Ramsay Health Care Ltd | 0.00% | AU000000RHC8 |
| 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 |
| VICI Properties Inc | 0.00% | US9256521090 |
| Swedish Government 0.75% 12/05/2028 | 0.00% | SE0009496367 |
| ResMed Inc | 0.00% | AU000000RMD6 |
| Malaysia Government 3.892% 15/03/2027 | 0.00% | MYBMS1200026 |
| SWU01HIX8 CCP SHORT OIS MS JPY 150652 RFLT TONAR PFXD C | 0.00% | DUSWU01HIX8 |
| Qantas Airways Ltd | 0.00% | AU000000QAN2 |
| Treasury Wine Estates Ltd | 0.00% | AU000000TWE9 |
| Japan (5 Year Issue) 0.30% 20/12/2027 | 0.00% | JP1051551P11 |
| Fn Bx6634 6.00% 1/01/2053 | 0.00% | US3140NBLQ28 |
| Amcor PLC | 0.00% | AU000000AMC4 |
| 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 |
| 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 |
| Extra Space Storage Inc | 0.00% | US30225T1025 |
| Israel Fixed Bond 0.50% 30/04/2025 | 0.00% | IL0011626681 |
| Swedish Government 0.75% 12/11/2029 | 0.00% | SE0011281922 |
| SEEK Ltd | 0.00% | AU000000SEK6 |
| 317U3E1A6 SWPTION USD 150724 PUT STRIKE 4.75 BAA | 0.00% | DU317U3E1A61 |
| AvalonBay Communities Inc | 0.00% | US0534841012 |
| Fhlt 2005-D 2A4 6.114% 25/11/2035 | 0.00% | US35729PME78 |
| SWPCOM2Y3 CCP BUY CDS EUR 201233 ITRAXX MAIN40 10Y ICE | 0.00% | DUSWPCOM2Y3 |
| 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 |
| Endeavour Group Ltd/Australia | 0.00% | AU0000154833 |
| Viva Energy Group Ltd | 0.00% | AU0000016875 |
| Equity Residential | 0.00% | US29476L1070 |
| 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 |

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| 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 |
| MORGAN STANLEY SEK | 0.00% | |
| SWU01OBZ5 CCP SHORT IRS MS USD 151132 PFXD 3.17275%RF | 0.00% | DUSWU01OBZ5 |
| Invitation Homes Inc | 0.00% | US46187W1071 |
| 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 P1 | 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 Hope Corp Ltd | 0.00% | AU000000NHC7 |
| 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% | |
| Alexandria Real Estate Equities Inc | 0.00% | US0152711091 |
| Ventas Inc | 0.00% | US92276F1003 |
| 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 |
| Vonovia SE | 0.00% | DE000A1ML7J1 |
| EURO BTP 2312 FUT | 0.00% | DE000C7PB9W9 |
| Mid-America Apartment Communities Inc | 0.00% | US59522J1034 |
| Israel Fixed Bond 6.25% 30/10/2026 | 0.00% | IL0010994569 |
| Wamu 2006-Ar10 2A1 4.216% 25/09/2036 | 0.00% | US93363EAF25 |
| Sun Communities Inc | 0.00% | US8666741041 |
| Norwegian Government 1.75% 13/03/2025 | 0.00% | NO0010732555 |
| SWU01X939 CCP SHORT IRS MS USD 300825 PFXD 4.228 RFLT S1 | 0.00% | DUSWU01X939 |
| Fr Zt1702 4.00% 1/01/2049 | 0.00% | US3132AD3K27 |
| Norwegian Government 1.25% 17/09/2031 | 0.00% | NO0010930522 |
| Essex Property Trust Inc | 0.00% | US2971781057 |
| Pro Medicus Ltd | 0.00% | AU000000PME8 |
| AUB Group Ltd | 0.00% | AU000000AUB9 |
| Jpmac 2006-Wmc3 A1Ss 5.694% 25/08/2036 | 0.00% | US46629KAA79 |
| Paladin Energy Ltd | 0.00% | AU000000PDN8 |
| Norwegian Government 2.125% 18/05/2032 | 0.00% | NO0012440397 |
| Link REIT | 0.00% | HK0823032773 |
| Sandfire Resources Ltd | 0.00% | AU000000SFR8 |
| Gaming and Leisure Properties Inc | 0.00% | US36467J1088 |
| UDR Inc | 0.00% | US9026531049 |
| HUB24 Ltd | 0.00% | AU000000HUB4 |
| WP Carey Inc | 0.00% | US92936U1097 |
| Host Hotels & Resorts Inc | 0.00% | US44107P1049 |
| Equity LifeStyle Properties Inc | 0.00% | US29472R1086 |
| American Homes 4 Rent | 0.00% | US02665T3068 |
| Regency Centers Corp | 0.00% | US7588491032 |
| Flight Centre Travel Group Ltd | 0.00% | AU000000FLT9 |
| Chorus Ltd | 0.00% | NZCNU0001S2 |
| Perpetual Ltd | 0.00% | AU000000PPT9 |
| Kimco Realty Corp | 0.00% | US49446R1095 |
| Jyske Realkredit A/S 1.50% 1/10/2053 | 0.00% | DK0009403644 |
| Champion Iron Ltd | 0.00% | AU000000CIA2 |
| Realkredit Danmark 1.50% 1/10/2053 | 0.00% | DK0004619467 |
| Segro PLC | 0.00% | GB00B5ZN1N88 |
| Deterra Royalties Ltd | 0.00% | AU0000107484 |
| Rexford Industrial Realty Inc | 0.00% | US76169C1009 |
| Sims Ltd | 0.00% | AU000000SGM7 |
| CSR Ltd | 0.00% | AU000000CSR5 |
| Beach Energy Ltd | 0.00% | AU000000BPT9 |
| Camden Property Trust | 0.00% | US1331311027 |
| Healthpeak Properties Inc | 0.00% | US42250P1030 |
| Perseus Mining Ltd | 0.00% | AU000000PRU3 |
| Telix Pharmaceuticals Ltd | 0.00% | AU000000TLX2 |
| Boston Properties Inc | 0.00% | US1011211018 |
| Premier Investments Ltd | 0.00% | AU000000PMV2 |

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| CubeSmart | 0.00% | US2296631094 |
| Eagers Automotive Ltd | 0.00% | AU000000APE3 |
| NOMURA SEC INT COLL | 0.00% | |
| Tabcorp Holdings Ltd | 0.00% | AU000000TAH8 |
| Americold Realty Trust Inc | 0.00% | US03064D1081 |
| Webjet Ltd | 0.00% | AU000000WEB7 |
| Bapcor Ltd | 0.00% | AU000000BAP9 |
| 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 |
| Nickel Industries Ltd | 0.00% | AU0000018236 |
| Netwealth Group Ltd | 0.00% | AU000000NWL7 |
| Omega Healthcare Investors Inc | 0.00% | US6819361006 |
| Harvey Norman Holdings Ltd | 0.00% | AU000000HVN7 |
| Gold Road Resources Ltd | 0.00% | AU000000GOR5 |
| Insignia Financial Ltd | 0.00% | AU000000IFL2 |
| Super Retail Group Ltd | 0.00% | AU000000SUL0 |
| ARB Corp Ltd | 0.00% | AU000000ARB5 |
| CCS112236 FWD XCCY AUD/USD 040131 RFLT 1BBSW PFLT 3LIB | 0.00% | DUCCS1122366 |
| Federal Realty Investment Trust | 0.00% | US3137451015 |
| EastGroup Properties Inc | 0.00% | US2772761019 |
| TPG Telecom Ltd | 0.00% | AU00000090128 |
| Fn Bk9241 4.00% 1/08/2048 | 0.00% | US3140HPHT72 |
| Brickworks Ltd | 0.00% | AU000000BKW4 |
| Coronado Global Resources Inc | 0.00% | AU0000026122 |
| CapitaLand Ascendas REIT | 0.00% | SG1M77906915 |
| Pinnacle Investment Management Group Ltd | 0.00% | AU000000PNI7 |
| SWU01XERO CCP LONG OIS MS GBP 200354 RFXD 4.25 PFLT SOI | 0.00% | DUSWU01XERO |
| Magellan Financial Group Ltd | 0.00% | AU000000MFG4 |
| Bellevue Gold Ltd | 0.00% | AU0000019374 |
| Corporate Travel Management Ltd | 0.00% | AU000000CTD3 |
| CapitaLand Integrated Commercial Trust | 0.00% | SG1M51904654 |
| Breville Group Ltd | 0.00% | AU000000BRG2 |
| Ventia Services Group Pty Ltd | 0.00% | AU00000184459 |
| NNN REIT Inc | 0.00% | US6374171063 |
| De Grey Mining Ltd | 0.00% | AU000000DEG6 |
| BARC SGD CCP | 0.00% | |
| Capricorn Metals Ltd | 0.00% | AU000000CMM9 |
| First Industrial Realty Trust Inc | 0.00% | US32054K1034 |
| Ramelius Resources Ltd | 0.00% | AU000000RMS4 |
| Brixmor Property Group Inc | 0.00% | US11120U1051 |
| STAG Industrial Inc | 0.00% | US85254J1025 |
| Wharf Real Estate Investment Co Ltd | 0.00% | KYG9593A1040 |
| 317U44AA7 SWPTION USD 260324 PUT STRIKE 5.5 MS | 0.00% | DU317U44AA71 |
| IPH Ltd | 0.00% | AU000000IPH9 |
| Credit Corp Group Ltd | 0.00% | AU000000CCP3 |
| SWU01LQE2 CCP LONG IRS BARC CNY 211227 RFXD 2.5 PFLT CN | 0.00% | DUSWU01LQE2 |
| Nippon Building Fund Inc | 0.00% | JP3027670003 |
| Megaport Ltd | 0.00% | AU000000MP15 |
| Karoon Energy Ltd | 0.00% | AU000000KAR6 |
| Healthcare Realty Trust Inc | 0.00% | US42226K1051 |
| SWU01BQV6 CCP SHORT OIS MS JPY 151226 PFXD 0 RFLT TONA | 0.00% | DUSWU01BQV6 |
| Nufarm Ltd | 0.00% | AU000000NUF3 |
| CapitaLand Investment Ltd/Singapore | 0.00% | SGXE62145532 |
| Canadian Apartment Properties REIT | 0.00% | CA1349211054 |
| Auckland International Airport Ltd | 0.00% | NZAIAE0002S6 |
| PSP Swiss Property AG | 0.00% | CH0018294154 |
| 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 |
| Gecina SA | 0.00% | FR0010040865 |
| 317U43UA7 SWPTION USD 260324 PUT STRIKE 5.5 WELLS | 0.00% | DU317U43UA78 |
| Land Securities Group PLC | 0.00% | GB00BYW0PQ60 |
| Agree Realty Corp | 0.00% | US0084921008 |
| Japan Real Estate Investment Corp | 0.00% | JP3027680002 |
| GUD Holdings Ltd | 0.00% | AU000000GUD2 |
| Life360 Inc | 0.00% | AU0000045098 |
| Genesis Minerals Ltd | 0.00% | AU000000GMD9 |
| Klepierre SA | 0.00% | FR0000121964 |
| GrainCorp Ltd | 0.00% | AU000000GNC9 |
| 317U43TA9 SWPTION USD 260324 PUT STRIKE 5.5 GS | 0.00% | DU317U43TA97 |
| Regis Resources Ltd | 0.00% | AU000000RRL8 |
| Unibail-Rodamco-Westfield | 0.00% | FR0013326246 |

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| Ryman Hospitality Properties Inc | 0.00% | US78377T1079 |
| LEG Immobilien SE | 0.00% | DE000LEG1110 |
| AUS 3YR 2312 BOND FU | 0.00% | DU000YT23124 |
| Lifestyle Communities Ltd | 0.00% | AU000000LIC9 |
| Monadelphous Group Ltd | 0.00% | AU000000MND5 |
| 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 |
| Spirit Realty Capital Inc | 0.00% | US84860W3007 |
| PEXA Group Ltd | 0.00% | AU0000158594 |
| Nippon Prologis REIT Inc | 0.00% | JP3047550003 |
| Terreno Realty Corp | 0.00% | US88146M1018 |
| Kite Realty Group Trust | 0.00% | US49803T3005 |
| Nomura Real Estate Master Fund Inc | 0.00% | JP3048110005 |
| Apartment Income REIT Corp | 0.00% | US03750L1098 |
| NRW Holdings Ltd | 0.00% | AU000000NWH5 |
| Japan Metropolitan Fund Invest | 0.00% | JP3039710003 |
| Gnr 2017-121 Pe 3.00% 20/07/2046 | 0.00% | US38380TV370 |
| InvoCare Ltd | 0.00% | AU000000IVC8 |
| Boral Ltd | 0.00% | AU000000BLD2 |
| Johns Lyng Group Ltd | 0.00% | AU000000JLG8 |
| United Malt Grp Ltd | 0.00% | AU0000079691 |
| GLP J-Reit | 0.00% | JP3047510007 |
| Castellum AB | 0.00% | SE0000379190 |
| Healius Ltd | 0.00% | AU0000033359 |
| Costa Group Holdings Ltd | 0.00% | AU000000CGC2 |
| Hongkong Land Holdings Ltd | 0.00% | BMG4587L1090 |
| Mapletree Logistics Trust | 0.00% | SG1503926213 |
| Phillips Edison & Co Inc | 0.00% | US71844V2016 |
| Fletcher Building Ltd | 0.00% | NZFBUE0001S0 |
| Vornado Realty Trust | 0.00% | US9290421091 |
| Warehouses De Pauw CVA | 0.00% | BE0974349814 |
| Lovisa Holdings Ltd | 0.00% | AU000000LOV7 |
| Chalice Mining Ltd | 0.00% | AU000000CHN7 |
| UNITE Group PLC/The | 0.00% | GB0006928617 |
| Inghams Group Ltd | 0.00% | AU000000ING6 |
| Kelsian Group Ltd | 0.00% | AU0000186678 |
| Spark New Zealand Ltd | 0.00% | NZTELE0001S4 |
| IRESS Ltd | 0.00% | AU000000IRE2 |
| RioCan Real Estate Investment Trust | 0.00% | CA7669101031 |
| Kilroy Realty Corp | 0.00% | US49427F1084 |
| Daiwa House REIT Investment Corp | 0.00% | JP3046390005 |
| Sayona Mining Ltd | 0.00% | AU000000SYA5 |
| Neuren Pharmaceuticals Ltd | 0.00% | NZNEUE0001S8 |
| Nanosonics Ltd | 0.00% | AU000000NAN9 |
| EVT Ltd | 0.00% | AU000000EVT1 |
| West African Resources Ltd | 0.00% | AU000000WAF6 |
| Silver Lake Resources Ltd | 0.00% | AU000000SLR6 |
| 31750MINO OC USD/MXN 081223 PUT STRIKE 17.15 BNP | 0.00% | DU31750MIN04 |
| Essential Properties Realty Trust Inc | 0.00% | US29670E1073 |
| Collins Foods Ltd | 0.00% | AU000000CKF7 |
| Core Lithium Ltd | 0.00% | AU000000CXO2 |
| Mapletree Industrial Trust | 0.00% | SG2C32962814 |
| Sagax AB | 0.00% | SE0005127818 |
| Apple Hospitality REIT Inc | 0.00% | US03784Y2000 |
| Derwent London PLC | 0.00% | GB0002652740 |
| News Corp | 0.00% | AU000000NWS2 |
| British Land Co PLC/The | 0.00% | GB0001367019 |
| Tmts 2003-6He A1 6.374% 25/11/2033 | 0.00% | US881561CE22 |
| Domain Holdings Australia Ltd | 0.00% | AU000000DHG9 |
| Medical Properties Trust Inc | 0.00% | US58463J3041 |
| Granite Real Estate Investment Trust | 0.00% | CA3874371147 |
| SWU01PDZ0 CCP SHORT OIS MS JPY 200933 RFLT TONAR PFXD I | 0.00% | DUSWU01PDZ0 |
| Sabra Health Care REIT Inc | 0.00% | US78573L1061 |
| Orix JREIT Inc | 0.00% | JP3040880001 |
| Independence Realty Trust Inc | 0.00% | US45378A1060 |
| PolyNovo Ltd | 0.00% | AU000000PNV0 |
| Tritax Big Box REIT PLC | 0.00% | GB00BG49KP99 |
| Elders Ltd | 0.00% | AU000000ELD6 |
| United Urban Investment Corp | 0.00% | JP3045540006 |
| EPR Properties | 0.00% | US26884U1097 |
| Merlin Properties Socimi SA | 0.00% | ES0105025003 |
| Cousins Properties Inc | 0.00% | US2227955026 |

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| Invincible Investment Corp | 0.00% | JP3046190009 |
| Data#3 Ltd | 0.00% | AU000000DTL4 |
| Advance Residence Investment Corp | 0.00% | JP3047160001 |
| Fastighets AB Balder | 0.00% | SE0017832488 |
| Physicians Realty Trust | 0.00% | US71943U1043 |
| National Storage Affiliates Trust | 0.00% | US6378701063 |
| Park Hotels & Resorts Inc | 0.00% | US7005171050 |
| 3175SQ653 OTCBO EUR 230525 PUT STRIKE 97 BNP | 0.00% | DU3175SQ6536 |
| COPT Defense Properties | 0.00% | US22002T1088 |
| Broadstone Net Lease Inc | 0.00% | US11135E2037 |
| Choice Properties Real Estate Investment Trust | 0.00% | CA17039A1066 |
| Bega Cheese Ltd | 0.00% | AU000000BGA8 |
| Aedifica SA | 0.00% | BE0003851681 |
| SITE Centers Corp | 0.00% | US82981J1097 |
| Allreal Holding AG | 0.00% | CH0008837566 |
| Covivio SA/France | 0.00% | FR0000064578 |
| Star Entertainment Grp Ltd/The | 0.00% | AU000000SGR6 |
| LXP Industrial Trust | 0.00% | US5290431015 |
| Mapletree Pan Asia Commercial Trust | 0.00% | SG2D18969584 |
| 317U479O2 FWD SWPTION USD 080424 CALL STRIKE 2.785 NOI | 0.00% | DU317U479O24 |
| Frasers Logistics & Commercial Trust | 0.00% | SG1CI9000006 |
| Dream Industrial Real Estate Investment Trust | 0.00% | CA26153W1095 |
| Macerich Co/The | 0.00% | US5543821012 |
| Swire Properties Ltd | 0.00% | HK0000063609 |
| Link Administration Holdings Ltd | 0.00% | AU000000LNK2 |
| SmartCentres Real Estate Investment Trust | 0.00% | CA83179X1087 |
| SWU01VAF4 CCPSHORT IRS MS USD 201233 PFXD 3.5 RFLTSOFF | 0.00% | DUSWU01VAF4 |
| Japan Hotel REIT Investment Corp | 0.00% | JP3046400002 |
| Tanger Factory Outlet Centers Inc | 0.00% | US8754651060 |
| Treasury Bill 0.00% 12/10/2023 | 0.00% | US912797FA06 |
| Japan Prime Realty Investment Corp | 0.00% | JP3040890000 |
| CCS004136 MTM XCCY AUD/USD 141030 RFLT 1BSW PFLT 3LIE | 0.00% | DUCCS0041369 |
| Sekisui House Reit Inc | 0.00% | JP3047820000 |
| SL Green Realty Corp | 0.00% | US78440X8873 |
| 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 |
| Boardwalk Real Estate Investment Trust | 0.00% | CA0966311064 |
| Douglas Emmett Inc | 0.00% | US25960P1093 |
| Cofinimmo SA | 0.00% | BE0003593044 |
| First Capital Real Estate Investment Trust | 0.00% | CA31890B1031 |
| Keppel DC REIT | 0.00% | SG1AF6000009 |
| Fabege AB | 0.00% | SE0011166974 |
| Highwoods Properties Inc | 0.00% | US4312841087 |
| National Health Investors Inc | 0.00% | US63633D1046 |
| LondonMetric Property PLC | 0.00% | GB00B4WFW713 |
| Wihlborgs Fastigheter AB | 0.00% | SE0018012635 |
| Azrieli Group Ltd | 0.00% | IL0011194789 |
| Shaftesbury Capital PLC | 0.00% | GB00B62G9D36 |
| CareTrust REIT Inc | 0.00% | US14174T1079 |
| Innovative Industrial Properties Inc | 0.00% | US45781V1017 |
| Big Yellow Group PLC | 0.00% | GB0002869419 |
| Kennedy-Wilson Holdings Inc | 0.00% | US4893981070 |
| Nippon Accommodations Fund Inc | 0.00% | JP3046440008 |
| AEON REIT Investment Corp | 0.00% | JP3047650001 |
| Activia Properties Inc | 0.00% | JP3047490002 |
| Suntec Real Estate Investment Trust | 0.00% | SG1Q52922370 |
| Sunstone Hotel Investors Inc | 0.00% | US8678921011 |
| Kenedix Office Investment Corp | 0.00% | JP3046270009 |
| Inmobiliaria Colonial Socimi SA | 0.00% | ES0139140174 |
| Frasers Centrepont Trust | 0.00% | SG1T60930966 |
| Four Corners Property Trust Inc | 0.00% | US35086T1097 |
| Mobimo Holding AG | 0.00% | CH0011108872 |
| Mitsui Fudosan Logistics Park Inc | 0.00% | JP3048300002 |
| Global Net Lease Inc | 0.00% | US3793782018 |
| Tricon Residential Inc | 0.00% | CA89612W1023 |
| Japan Logistics Fund Inc | 0.00% | JP3046230003 |
| Safestore Holdings PLC | 0.00% | GB00B1N7Z094 |
| LXI REIT Plc | 0.00% | GB00BYQ46T41 |
| H&R Real Estate Investment Trust | 0.00% | CA4039254079 |
| Chartwell Retirement Residences | 0.00% | CA16141A1030 |
| Capitaland Ascott Trust | 0.00% | SGXC16332337 |
| Industrial & Infrastructure Fund Investment Corp | 0.00% | JP3046500009 |

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| Urban Edge Properties | 0.00% | US91704F1049 |
| Melison Ltd | 0.00% | IL0003230146 |
| Fnr 2006-48 Tf 5.829% 25/06/2036 | 0.00% | US31395NLE57 |
| TAG Immobilien AG | 0.00% | DE0008303504 |
| LaSalle Logiport REIT | 0.00% | JP3048180008 |
| Mori Hills REIT Investment Corp | 0.00% | JP3046470005 |
| Mori Trust Reit Inc | 0.00% | JP3046170001 |
| InvenTrust Properties Corp | 0.00% | US46124J2015 |
| Fhr 4579 Sd 0.00% 15/01/2038 | 0.00% | US3137BPS836 |
| 317U47407 FWD SWPTION USD 080424 CALL STRIKE 2.835 NOI | 0.00% | DU317U474078 |
| DiamondRock Hospitality Co | 0.00% | US2527843013 |
| Allied Properties Real Estate Investment Trust | 0.00% | CA0194561027 |
| Weebit Nano Ltd | 0.00% | AU000000WBT5 |
| JBG SMITH Properties | 0.00% | US46590V1008 |
| Pebblebrook Hotel Trust | 0.00% | US70509V1008 |
| RLJ Lodging Trust | 0.00% | US74965L1017 |
| Kenedix Residential Next Investment Corp | 0.00% | JP3047480003 |
| Kojamo Oyj | 0.00% | FI4000312251 |
| Daiwa Office Investment Corp | 0.00% | JP3046310003 |
| Comforia Residential REIT Inc | 0.00% | JP3047540004 |
| Retail Opportunity Investments Corp | 0.00% | US76131N1019 |
| Primary Health Properties PLC | 0.00% | GB00BYRJ5114 |
| Veris Residential Inc | 0.00% | US5544891048 |
| Daiwa Securities Living Investments Corp | 0.00% | JP3046410001 |
| CA Immobilien Anlagen AG | 0.00% | AT0000641352 |
| ESR-LOGOS REIT | 0.00% | SG1T70931228 |
| Killam Apartment Real Estate Investment Trust | 0.00% | CA49410M1023 |
| Keppel REIT | 0.00% | SG1T22929874 |
| Frontier Real Estate Investment Corp | 0.00% | JP3046200006 |
| Hammerson PLC | 0.00% | GB00BK7YQK64 |
| Assura PLC | 0.00% | GB00BVGBWW73 |
| Xenia Hotels & Resorts Inc | 0.00% | US9840171030 |
| Aroundtown SA | 0.00% | LU1673108939 |
| Hysan Development Co Ltd | 0.00% | HK0014000126 |
| Service Properties Trust | 0.00% | US81761L1026 |
| InterRent Real Estate Investment Trust | 0.00% | CA46071W2058 |
| LTC Properties Inc | 0.00% | US5021751020 |
| Hulic Reit Inc | 0.00% | JP3047660000 |
| Alexander & Baldwin Inc | 0.00% | US0144911049 |
| Getty Realty Corp | 0.00% | US3742971092 |
| Empire State Realty Trust Inc | 0.00% | US2921041065 |
| Great Portland Estates PLC | 0.00% | GB00BF5H9P87 |
| Acadia Realty Trust | 0.00% | US0042391096 |
| Hufvudstaden AB | 0.00% | SE0000170375 |
| Montea NV | 0.00% | BE0003853703 |
| Catena AB | 0.00% | SE0001664707 |
| NTT UD REIT Investment Corp | 0.00% | JP3041770003 |
| Deutsche Wohnen SE | 0.00% | DE000A0HN5C6 |
| Mitsubishi Estate Logistics REIT Investment Corp | 0.00% | JP3048480002 |
| Sirius Real Estate Ltd | 0.00% | GG00B1W3VF54 |
| Elme Communities | 0.00% | US9396531017 |
| Tokyu REIT Inc | 0.00% | JP3044510000 |
| American Assets Trust Inc | 0.00% | US0240131047 |
| Eurocommercial Properties NV | 0.00% | NL0015000K93 |
| ICADE | 0.00% | FR0000035081 |
| NIPPON REIT Investment Corp | 0.00% | JP3047750009 |
| Kenedix Retail REIT Corp | 0.00% | JP3047900000 |
| Parkway Life Real Estate Investment Trust | 0.00% | SG1V52937132 |
| Wallenstam AB | 0.00% | SE0017780133 |
| Amot Investments Ltd | 0.00% | IL0010972789 |
| Fortune Real Estate Investment Trust | 0.00% | SG1O33912138 |
| Workspace Group PLC | 0.00% | GB00B67G5X01 |
| Pandox AB | 0.00% | SE0007100359 |
| SWPCOJFWO SELL CDS USD 200625 ITALY GOVT SW SP BRC BARI | 0.00% | DUSWPCOJFWO |
| Supermarket Income Reit PLC | 0.00% | GB00BF345X11 |
| Easterly Government Properties Inc | 0.00% | US27616P1030 |
| Safehold Inc | 0.00% | US78646V1070 |
| Apartment Investment and Management Co | 0.00% | US03748R7474 |
| Shurgard Self Storage Ltd | 0.00% | GG00BQZCBZ44 |
| Japan Excellent Inc | 0.00% | JP3046420000 |
| Hoshino Resorts REIT Inc | 0.00% | JP3047610005 |
| Nyfosa AB | 0.00% | SE0011426428 |

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| Accent Group Ltd | 0.00% | AU000000AX19 |
| McMillan Shakespeare Ltd | 0.00% | AU000000MMS5 |
| Crombie Real Estate Investment Trust | 0.00% | CA2271071094 |
| Grand City Properties SA | 0.00% | LU0775917882 |
| Primaris Real Estate Investment Trust | 0.00% | CA74167K1093 |
| NETSTREIT Corp | 0.00% | US64119V3033 |
| NorthWest Healthcare Properties Real Estate Investment Trust | 0.00% | CA6674951059 |
| Carmila SA | 0.00% | FR0010828137 |
| Heiwa Real Estate REIT Inc | 0.00% | JP3046220004 |
| Centerspace | 0.00% | US15202L1070 |
| CDL Hospitality Trusts | 0.00% | SG1T66931158 |
| RPT Realty | 0.00% | US74971D1019 |
| Paramount Group Inc | 0.00% | US69924R1086 |
| Intershop Holding AG | 0.00% | CH0273774791 |
| StorageVault Canada Inc | 0.00% | CA86212H1055 |
| Hudson Pacific Properties Inc | 0.00% | US4440971095 |
| Xior Student Housing NV | 0.00% | BE0974288202 |
| Ichigo Office REIT Investment Corp | 0.00% | JP3046300004 |
| 317U461O2 FWD SWPTION USD 080424 CALL STRIKE 2.721 GOL | 0.00% | DU317U461O24 |
| UK Commercial Property REIT Ltd | 0.00% | GB00B192ZJ52 |
| Global One Real Estate Investment Corp | 0.00% | JP3044520009 |
| Mercialys SA | 0.00% | FR0010241638 |
| Brandywine Realty Trust | 0.00% | US1053682035 |
| Nick Scali Ltd | 0.00% | AU000000NCK1 |
| Starhill Global REIT | 0.00% | SG1S18926810 |
| Atrium Ljungberg AB | 0.00% | SE0000191827 |
| 317U00KA8 FWD SWPTION USD 111023 CALL STRIKE 2.9925 MC | 0.00% | DU317U00KA89 |
| Dios Fastigheter AB | 0.00% | SE0001634262 |
| Lendlease Global Commercial REIT | 0.00% | SGXC61949712 |
| Community Healthcare Trust Inc | 0.00% | US20369C1062 |
| Fukuoka REIT Corp | 0.00% | JP3046240002 |
| PARAGON REIT | 0.00% | SG2G02994595 |
| Cromwell European Real Estate Investment Trust | 0.00% | SGXC37098255 |
| NexPoint Residential Trust Inc | 0.00% | US65341D1028 |
| ARGAN SA | 0.00% | FR0010481960 |
| AIMS APAC REIT | 0.00% | SG2D63974620 |
| Armada Hoffer Properties Inc | 0.00% | US04208T1088 |
| Urban Logistics REIT PLC | 0.00% | GB00BYV8MN78 |
| Piedmont Office Realty Trust Inc | 0.00% | US7201902068 |
| SOSiLA Logistics REIT Inc | 0.00% | JP3048960003 |
| Empiric Student Property PLC | 0.00% | GB00BLWDVR75 |
| Champion REIT | 0.00% | HK2778034606 |
| Retail Estates NV | 0.00% | BE0003720340 |
| Helia Group Ltd | 0.00% | AU0000251498 |
| Wereldhave NV | 0.00% | NL0000289213 |
| CRE Logistics REIT Inc | 0.00% | JP3048680007 |
| Entra ASA | 0.00% | NO0010716418 |
| Star Asia Investment Corp | 0.00% | JP3048200004 |
| Summit Hotel Properties Inc | 0.00% | US8660821005 |
| Advance Logistics Investment Corp | 0.00% | JP3048770006 |
| Target Healthcare REIT PLC | 0.00% | GB00BJGTLF51 |
| Cibus Nordic Real Estate AB publ | 0.00% | SE0010832204 |
| Platzer Fastigheter Holding AB | 0.00% | SE0004977692 |
| 3 MONTH SOFR 2406 F | 0.00% | GB00H46M2H29 |
| Hankyu Hanshin REIT Inc | 0.00% | JP3046320002 |
| CLS Holdings PLC | 0.00% | GB00BF044593 |
| Balanced Commercial Property Trust Ltd | 0.00% | GG00B4ZPCJ00 |
| Samty Residential Investment Corp | 0.00% | JP3047960004 |
| Universal Health Realty Income Trust | 0.00% | US91359E1055 |
| Tritax EuroBox PLC | 0.00% | GB00BG382L74 |
| Hamborner REIT AG | 0.00% | DE000A3H2333 |
| Warehouse Reit PLC | 0.00% | GB00BD2NCM38 |
| Far East Hospitality Trust | 0.00% | SG2F08984575 |
| Mirai Corp | 0.00% | JP3048370005 |
| Lar Espana Real Estate Socimi SA | 0.00% | ES0105015012 |
| Takara Leben Real Estate Investment Corp | 0.00% | JP3048750008 |
| Digital Core REIT Management Pte Ltd | 0.00% | SGXC50067435 |
| NP3 Fastigheter AB | 0.00% | SE0006342333 |
| Hiag Immobilien Holding AG | 0.00% | CH0239518779 |
| Citycon Oyj | 0.00% | FI4000369947 |
| Picton Property Income Ltd | 0.00% | GB00B0LCW208 |
| One REIT Inc | 0.00% | JP3047640002 |

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| Corem Property Group AB | 0.00% | SE0010714287 |
| Irish Residential Properties REIT PLC | 0.00% | IE00BJ34P519 |
| Samhallsbyggnadsbolaget i Norden AB | 0.00% | SE0009554454 |
| PRS REIT Plc/The | 0.00% | GB00BF01NH51 |
| OUE Commercial Real Estate Investment Trust | 0.00% | SG2G60000004 |
| USD UNSETTLED TRANS | 0.00% | |
| Vastned Retail NV | 0.00% | NL0000288918 |
| NSI NV | 0.00% | NL0012365084 |
| Custodian Property Income Reit PLC | 0.00% | GB00BJFLFT45 |
| Sunlight Real Estate Investment Trust | 0.00% | HK0435036626 |
| JPY UNSETTLED TRANS | 0.00% | |
| Health Care & Medical Investment Corp | 0.00% | JP3047910009 |
| Starts Proceed Investment Corp | 0.00% | JP3046340000 |
| Intervest Offices & Warehouses NV | 0.00% | BE0003746600 |
| Us Treasury N/B 2.75% 15/05/2025 | 0.00% | US91282CEQ06 |
| Impact Healthcare Reit PLC | 0.00% | GB00BYXVMJ03 |
| Sankei Real Estate Inc | 0.00% | JP3048880003 |
| Home Invest Belgium SA | 0.00% | BE0974409410 |
| NewRiver REIT PLC | 0.00% | GB00BD7XPJ64 |
| Abrdn European Logistics Income PLC | 0.00% | GB00BD9PXH49 |
| BRANICKS Group AG | 0.00% | DE000A1X3XX4 |
| Helical PLC | 0.00% | GB00B0FYMT95 |
| Deutsche EuroShop AG | 0.00% | DE0007480204 |
| EUR UNSETTLED TRANS | 0.00% | |
| GBP UNSETTLED TRANS | 0.00% | |
| Schroder Real Estate Investment Trust Ltd | 0.00% | GB00B01HM147 |
| ABRDN PROPERTY INCOME TRUST LTD | 0.00% | GB0033875286 |
| Ascencio | 0.00% | BE0003856730 |
| Triple Point Social Housing Reit PLC | 0.00% | GB00BF0P7H59 |
| Prosperity REIT | 0.00% | HK0808032913 |
| AEW UK REIT PLC | 0.00% | GB00BWD24154 |
| Regional REIT Ltd | 0.00% | GG00BYV2ZQ34 |
| Phoenix Spree Deutschland Ltd | 0.00% | JE00B248KJ21 |
| Peach Property Group AG | 0.00% | CH0118530366 |
| Keppel Pacific Oak US REIT | 0.00% | SG1EA1000007 |
| Immobiliare Grande Distribuzione SIQ SpA | 0.00% | IT0005322612 |
| Residential Secure Income PLC | 0.00% | GB00BYSX1508 |
| SGD UNSETTLED TRANS | 0.00% | |
| HKD UNSETTLED TRANS | 0.00% | |
| KRW UNSETTLED TRANS | 0.00% | |
| Aroundtown SA | 0.00% | LU1673108939 |
| 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% | |
| HOME REIT PLC | 0.00% | DU0BJP5HK1V8 |
| MS NOK CC | 0.00% | |
| 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 |

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| 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 |
| 317U477O4 FWD SWPTION USD 080424 PUT STRIKE 2.835 NOM | 0.00% | DU317U477O42 |
| SWU01X8G1 CCP LONG IRS MS USD 300833 RFXD 3.8 PFLT SOF | 0.00% | DUSWU01X8G1 |
| 317U05OA3 SWPTION USD 231023 PUT STRIKE 3.19 GOLDMAN | 0.00% | DU317U05OA31 |
| 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 SOI | 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 |
| 317U0JXA3 SWPTION USD 011223 PUT STRIKE 3.65 BAA | 0.00% | DU317U0JXA36 |
| EUR BUND 2312 FUT | 0.00% | DE000C7PB9Y5 |
| 317U478O3 FWD SWPTION USD 080424 PUT STRIKE 2.785 NOM | 0.00% | DU317U478O33 |
| 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 |
| SWU01WQMO CCP LONG IRS MS USD 310330 RFXD3.84919 PFL | 0.00% | DUSWU01WQMO |
| SWU01WO34 CCP LONG IRS BARC THB 200926 RFXD 2.5 PFLT TI | 0.00% | DUSWU01WO34 |
| 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% E | 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 |
| 317U388O2 FWD SWPTION USD 020424 PUT STRIKE 2.697 GOLI | 0.00% | DU317U388O24 |
| 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 PFL | 0.00% | DUSWU01MDZ7 |
| SWU01G5H9 CCP LONG OIS MS CHF 100227 RFXD 0.294 PFLT S | 0.00% | DUSWU01G5H9 |
| SWU01POB7 CCP LONG IRS MS NZD 200325 RFXD 4.75 PFLT 3ZB | 0.00% | DUSWU01POB7 |
| 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 |
| SWU01VUZ8 CCP LONG IRS MS USD 031053 RFXD 3.1647 PFLT S | 0.00% | DUSWU01VUZ8 |
| 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 |

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| 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 ! | 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 6EUE | 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 6BE | 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 3ZBS | 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 |
| SWU01POW1 CCP LONG IRS MS USD 230253 RFXD 3.08 PFLT SO | 0.00% | DUSWU01POW1 |
| SWU01OEA7 CCP LONG IRS MS USD 300929 RFXD 3.16312 PFLT | 0.00% | DUSWU01OEA7 |
| SWU01PII3 CCP LONG IRS MS USD 200129 RFXD 1.63 PFLT SOFR | 0.00% | DUSWU01PII3 |
| SWU01L4K2 CCP LONG IRS MS AUD 150932 RFXD 4.5 PFLT 6BBS | 0.00% | DUSWU01L4K2 |
| BOA COLLATERAL | 0.00% | |
| 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% | DU317U749I91 |
| 317U173X1 SWPTION EUR 230525 PUT STRIKE 0.451 BNP | -0.01% | DU317U173X14 |
| 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 | -0.02% | DUSWU01P4P2 |
| CITIBANK COLAT | -0.03% | |
| SWU01XDO8 CCP LONG IRS MS EUR 200334 RFXD 3 PFLT 6 EUBI | -0.03% | DUSWU01XDO8 |
| SWU01D6D4 CCP LONG IRS MS USD 150629 RFXD 1 PFLT SOFRA | -0.05% | DUSWU01D6D4 |
| BARCLAYS COLLATERAL | -0.06% | |
| HSBC COLLATERAL | -0.07% | |
| Outstanding settlements | -2.89% | |