	1	2	3	4
Offer name	SUPERLIFE INVEST	Offer number	OFR10976	
Fund name	FND2646	Fund number	FND2646	
Period disclosure applies [dd/mm/yyyy]	31/03/2023			
Asset name	% of fund net assets	Security code		
Vanguard Total World Stock ETF	0.1106	US9220427424		
Vanguard S&P 500 ETF	0.0734	US9229083632		
Vanguard FTSE Europe ETF	0.0669	US9220428745		
iShares Core Global Aggregate Bond UCITS ETF	0.0627	IE00BYV3HN70		
Vanguard FTSE Pacific ETF	0.0403	US9220428661		
Vanguard Global Infrastructure Index ETF	0.0391	AU0000026163		
Vanguard FTSE Emerging Markets ETF	0.0346	US9220428588		
Vanguard Mid-Cap ETF	0.0335	US9229086296		
Vanguard Small-Cap ETF	0.0282	US9229087518		
ANZ NZD Current Account	0.0235			
iShares MSCI USA ESG Screened UCITS ETF	0.0227	IE00BFNM3G45		
iShares MSCI Europe ESG Screened UCITS ETF	0.0221	IE00BFNM3D14		
Vanguard Value ETF	0.0218	US9229087443		
Vanguard Growth ETF	0.0214	US9229087369		
Vanguard International Property Securities Index Fund	0.0184	DU00VANIPSI8		
Fisher & Paykel Healthcare Corp Ltd	0.0176	NZFAPE0001S2		
iShares MSCI EM IMI ESG Screened UCITS ETF	0.0165	IE00BFNM3P36		
iShares MSCI Japan ESG Screened UCITS ETF	0.0136	IE00BFNM3L97		
Auckland International Airport Ltd	0.0121	NZAIAE0002S6		
Spark New Zealand Ltd	0.0109	NZTELE0001S4		
EBOS Group Ltd	0.0087	NZEBOE0001S6		
Infratil Ltd	0.0078	NZIFTE0003S3		
Meridian Energy Ltd	0.0074	NZMELE0002S7		
Contact Energy Ltd	0.0071	NZCENE0001S6		
Mainfreight Ltd	0.007	NZMFTE0001S9		
BHP Group Ltd	0.0063	AU000000BHP4		
New Zealand Government 0.50% 15/05/2024	0.0063	NZGOVDT524C5		
a2 Milk Co Ltd/The	0.0054	NZATME0002S8		
Mercury NZ Ltd	0.0049	NZMRPE0001S2		
Goodman Property Trust	0.0045	NZCPTE0001S9		
Chorus Ltd	0.0044	NZCNUE0001S2		
Commonwealth Bank of Australia	0.0044	AU000000CBA7		
New Zealand Government 4.50% 15/04/2027	0.0041	NZGOVDT427C1		
Fletcher Building Ltd	0.0041	NZFBUE0001S0		
New Zealand Government 2.75% 15/04/2025	0.0038	NZGOVDT425C5		
Precinct Properties New Zealand Ltd	0.0038	NZAPTE0001S3		
Mortgage Passthrough TBA	0.0036	US01F0200000		
Ryman Healthcare Ltd	0.0036	NZRYME0001S4		
New Zealand Government 3.00% 20/04/2029	0.0033	NZGOVDT429C7		
Kiwi Property Group Ltd	0.0033	NZKPGE0001S9		
New Zealand Government 5.50% 15/04/2023	0.0031	NZGOVDT423C0		
New Zealand Government 2.75% 15/04/2037	0.0029	NZGOVDT437C0		
CSL Ltd	0.0029	AU000000CSL8		
Property for Industry Ltd	0.0027	NZPFIE0001S5		
New Zealand Government 3.50% 14/04/2033	0.0026	NZGOVDT433C9		
New Zealand Government 0.25% 15/05/2028	0.0026	NZGOVDT528C6		
New Zealand Government 0.50% 15/05/2026	0.0026	NZGOVDT526C0		
iShares Core MSCI World Ex Australia ESG Leaders ETF	0.0025	AU00000IWLD6		
Vital Healthcare Property Trust	0.0025	NZCHPE0001S4		
New Zealand Government 1.50% 15/05/2031	0.0025	NZGOVDT531C0		
Fed Home Ln Discount Nt 0.00% 21/06/2023	0.0025	US313384HD43		
Summerset Group Holdings Ltd	0.0024	NZSUME0001S0		
Port of Tauranga Ltd	0.0023	NZPOTE0003S0		
National Australia Bank Ltd	0.0023	AU000000NAB4		
New Zealand Government 2.00% 15/05/2032	0.0023	NZGOVDT532C8		
SKYCITY Entertainment Group Ltd	0.0022	NZSKCE0001S2		
Argosy Property Ltd	0.0022	NZARGE0010S7		
Westpac Banking Corp	0.002	AU000000WBC1		
New Zealand Government 2.75% 15/05/2051	0.0019	NZGOVDT551C8		
Freightways Group Ltd	0.0019	NZFREE0001S0		
ANZ Group Holdings Ltd	0.0018	AU000000ANZ3		
New Zealand Government 4.50% 15/05/2030	0.0018	NZGOVDT530C2		
Genesis Energy Ltd	0.0018	NZGNEE0001S7		
Woodside Energy Group Ltd	0.0018	AU0000224040		
Macquarie Group Ltd	0.0017	AU000000MQG1		
Stride Property Group	0.0016	NZSPGE0001S2		
Pushpay Holdings Ltd	0.0015	NZPPHE0001S6		

Air New Zealand Ltd	0.0015	NZAIRE0001S2
New Zealand Government 4.25% 15/05/2034	0.0015	NZGOVDT534C4
New Zealand Local Government Funding Agency 15/04/23 5.50	0.0014	NZLGFDT005C8
Japan Treasury Disc Bill 0.00% 17/04/2023	0.0014	JP1741321P16
New Zealand Government 1.75% 15/05/2041	0.0014	NZGOVDT541C9
Housing New Zealand Ltd 1.534% 10/09/2035	0.0014	NZHNZD0935L6
Wesfarmers Ltd	0.0014	AU000000WES1
Rio Tinto Ltd	0.0013	AU000000RIO1
Vector Ltd	0.0012	NZVCTE0001S7
MERCURY NZ LTD 240523 PNOTE	0.0012	NZMCYDT294C8
Heartland Group Holdings Ltd	0.0012	NZHGHE0007S9
Japan Treasury Disc Bill 0.00% 19/06/2023	0.0012	JP1741441P37
Housing New Zealand Ltd 3.42% 18/10/2028	0.0012	NZHNZD0628L7
Skellerup Holdings Ltd	0.0012	NZSKXE0001S8
Bank Of New Zealand 5.536% 25/05/2028	0.0011	NZBNZDT402C6
Woolworths Group Ltd	0.0011	AU000000WOW2
Fortescue Metals Group Ltd	0.0011	AU000000FMG4
Goodman Group	0.0011	AU000000GMG2
Telstra Group Ltd	0.001	AU000000TLS2
Investore Property Ltd	0.001	NZIPLE0001S3
Genesis Energy Ltd 5.00% 3/04/2025	0.001	NZGNEDT007C3
iShares CORE S&P/ASX 200 ETF	0.0009	AU000000IOZ4
Auckland Intl Airport 6.185% 11/10/2025	0.0009	NZAIAD1025L3
Transurban Group	0.0009	AU000000TCL6
AUCKLAND INTERNATIONAL AIRPORT LTD 200623 PNOTE	0.0009	NZAIADN171L1
Vicinity Ltd	0.0009	AU000000VCX7
KMD Brands Ltd	0.0009	NZKMDE0001S3
Housing New Zealand Ltd 2.247% 5/10/2026	0.0009	NZHNZD0001L7
Arvida Group Ltd	0.0008	NZARVE0001S5
Auckland Council 3.17% 27/06/2023	0.0008	NZAKCDT453C0
ANZ Group Holdings Ltd	0.0008	AU000000ANZ3
MERCURY NZ LIMITED 010523 PNOTE	0.0008	NZMCYDT292C2
Transpower New Zealand 1.735% 4/09/2025	0.0008	NZTRPD0070L9
Japan Treasury Disc Bill 0.00% 3/07/2023	0.0008	JP1741471P30
Nz Local Govt Fund Agenc 3.50% 14/04/2033	0.0008	NZLGFDT009C0
Fonterra Cooperative Grp 5.08% 19/06/2025	0.0008	NZFCGDT310C3
ANZ Bank 15/08/23 4.28% TD	0.0008	DU0TZ23815A9
Tourism Holdings Ltd	0.0008	NZHELE0001S9
WiseTech Global Ltd	0.0008	AU000000WTC3
Westpac Banking Corp	0.0008	AU000000WBC1
Japan Treasury Disc Bill 0.00% 24/04/2023	0.0007	JP1741341P12
MUFG BANK LTD 280823 RCD	0.0007	NZMUFDN240L9
ASB BANK LTD 171023 5.11 TD	0.0007	DU0TZ23O17A9
Charter Hall Group	0.0007	AU000000CHC0
Kommunalbanken As 0.375% 14/04/2023	0.0007	NZKBNDT013C8
GENESIS ENERGY LIMITED 110523 PNOTE	0.0007	NZGNEDT086C7
OZ Minerals Ltd	0.0007	AU000000OZL8
Westpac New Zealand 11/04/23 4.365% TD	0.0007	DU0TZ23818A3
WESTPAC NEW ZEALAND 241123 5.735 TD	0.0007	DU0TZ23N24D1
ANZ BANK NEW ZEALAND 241123 5.70 TD	0.0007	DU0TZ23N24C3
ASB BANK LTD 251123 5.64 TD	0.0007	DU0TZ23N25A4
KIWIBANK LTD 080523 4.88 TD	0.0007	DU0TZ23508B8
ICBC NEW ZEALAND LTD 081223 5.95 TD	0.0007	DU0TZ23D08A1
Tr Group Ltd 4.533% 7/03/2024	0.0007	NZTRGD0324L9
Chorus Ltd 4.35% 6/12/2028	0.0007	NZCNUDT003C6
Kiwibank Ltd 2.635% 5/10/2026	0.0006	NZKIWD1026L4
PORT OF TAURANGA LTD 300623 PNOTE	0.0006	NZPOTDN181L4
Oceania Healthcare Ltd	0.0006	NZOCAE0002S0
Kfw 1.75% 19/05/2028	0.0006	NZKFZDT004C9
ANZ Bank 11/04/23 3.84% TD	0.0006	DU0TZ23411B5
Newcrest Mining Ltd	0.0006	AU000000NCM7
Kiwibank Ltd 2.155% 20/09/2024	0.0006	NZKIWD0924L1
IGO Ltd	0.0006	AU000000IGO4
Treasury Bill 0.00% 16/05/2023	0.0006	US912797FE28
ANZ BANK NEW ZEALAND LTD WELLINGTON 220923 5.63 TD	0.0006	DU0TZ23922B1
Coles Group Ltd	0.0006	AU0000030678
KIWIBANK LTD 300623 RCD	0.0006	NZKIWDN181L2
Nz Local Govt Fund Agenc 4.50% 15/04/2027	0.0006	NZLGFDT007C4
Asian Development Bank 2.125% 19/05/2031	0.0006	NZADBDT013C2
Santos Ltd	0.0006	AU000000STO6
Region RE Ltd	0.0006	AU0000253502
Asian Development Bank 4.00% 27/05/2027	0.0006	NZADBDT016C5

WESTPAC NEW ZEALAND 220823 4.40 TD	0.0006	DU0TZ23822A5
WESTPAC NEW ZEALAND 220523 4.30 TD	0.0006	DU0TZ23522A1
ASB BANK LTD 280923 4.87 TD	0.0006	DU0TZ23928A0
South32 Ltd	0.0006	AU000000S320
KIWIBANK LTD 230623 5.35 TD	0.0006	DU0TZ23623A7
Ampol Ltd	0.0006	AU0000088338
Vulcan Steel Ltd	0.0006	AU0000181984
Vector Ltd 1.575% 6/10/2026	0.0006	NZVCTDT011C2
AUCKLAND INTERNATIONAL AIRPORT LTD 150523 PNOTE	0.0006	NZAIADN135L6
Stockland	0.0005	AU000000SGP0
MUFG BANK 290523 RCD	0.0005	NZMUFDN149L2
BANK OF NEW ZEALAND 310523 RCD	0.0005	NZF01DT575C2
Washington H Soul Pattinson & Co Ltd	0.0005	AU000000SOL3
Christchurch City Hldgs 5.043% 6/04/2028	0.0005	NZCCHDT901C1
Scentre Group	0.0005	AU000000SCG8
Atlas Arteria Ltd	0.0005	AU0000013559
Vector Ltd 4.996% 14/03/2024	0.0005	NZVCTDT009C6
Intl Bk Recon & Develop 4.25% 29/07/2027	0.0005	NZIBDDT020C9
Intl Finance Corp 4.375% 13/09/2027	0.0005	NZIFCDT014C9
Ind & Comm Bk Chn Nz Ltd 2.61% 27/06/2024	0.0005	NZICBDT009C3
carsales.com Ltd	0.0005	AU000000CAR3
Asian Development Bank 3.75% 18/08/2025	0.0005	NZADBDT017C3
Anz Bank New Zealand Ltd 5.22% 16/02/2028	0.0005	NZANBDT025C4
ASB Bank Limited 1.83% 19/08/2024	0.0005	NZABBDG004C8
Kiwibank Ltd 5.737% 19/10/2027	0.0005	NZKIWD1027L2
Aristocrat Leisure Ltd	0.0005	AU000000ALL7
Allkem Ltd	0.0005	AU0000193666
Nz Local Govt Fd Ag Bill 0.00% 9/08/2023	0.0005	NZLGBDT247C0
Japan Treasury Disc Bill 0.00% 8/05/2023	0.0005	JP1741351P19
MORGAN STANLEY USD	0.0005	
Mirvac Group	0.0005	AU000000MGR9
European Investment Bank 1.875% 16/06/2028	0.0005	NZEIBDT006C7
ANZ BANK NEW ZEALAND 250723 4.34 TD	0.0005	DU0TZ23725A0
WESTPAC NEW ZEALAND 030423 3.98 TD	0.0005	DU0TZ23403A4
Dexus	0.0005	AU000000DXS1
GPT Group/The	0.0005	AU000000GPT8
WESTPAC BANKING CORPORATION WELLINGTON 120623 4.45 T	0.0005	DU0TZ23612A0
ASB BANK LTD 131023 5.06 TD	0.0005	DU0TZ23O13A8
WESTPAC NEW ZEALAND 271023 5.3636 TD	0.0005	DU0TZ23O27A8
REA Group Ltd	0.0005	AU000000REA9
ANZ BANK NEW ZEALAND 300523 5.20 TD	0.0005	DU0TZ23530B2
KIWIBANK LTD 290523 5.08 TD	0.0005	DU0TZ23529A6
Scales Corp Ltd	0.0005	NZSCLE0002S8
WESTPAC NEW ZEALAND 120124 5.899 TD	0.0005	DU0TZ24112A0
WESTPAC BANKING CORPORATION WELLINGTON 270224 5.986	0.0005	DU0TZ24227B4
Orica Ltd	0.0005	AU000000ORI1
Housing New Zealand Ltd 2.97% 12/06/2023	0.0005	NZHNZD0623L8
Bank of New Zealand 18/03/24 FRN	0.0005	NZBNZDT400C0
MERCURY NZ LIMITED 170423 PNOTE	0.0005	NZMCYDT290C6
Whitehaven Coal Ltd	0.0005	AU000000WHC8
GENESIS ENERGY LIMITED 260523 PNOTE	0.0005	NZGNEDT087C5
GENESIS ENERGY LIMITED 060623 PNOTE	0.0005	NZGNEDT088C3
PORT OF TAURANGA LTD 190623 PNOTE	0.0005	NZPOTDN170L7
National Storage REIT	0.0005	AU000000NSR2
Steadfast Group Ltd	0.0005	AU000000SDF8
NZX Ltd	0.0005	NZNZXE0001S7
Powerco Limited 4.67% 15/11/2024	0.0005	NZPWCDT009C9
Aurizon Holdings Ltd	0.0005	AU000000AZJ1
ASB BANK LTD 241123 RCD	0.0004	NZF04DT524C7
Ingenia Communities Group	0.0004	AU000000INA9
SKY Network Television Ltd	0.0004	NZSKTE0001S6
BWP Trust	0.0004	AU000000BWP3
Housing New Zealand Ltd 2.183% 24/04/2030	0.0004	NZHNZD0230L2
Fonterra Co-operative Group Ltd	0.0004	NZFSFE0001S5
Channel Infrastructure NZ Ltd	0.0004	NZNZRE0001S9
Waypoint REIT Ltd	0.0004	AU0000088064
Kommunalbanken As 4.00% 20/08/2025	0.0004	NZKBNDT009C6
ANZ NEW ZEALAND WELLINGTON 280723 4.30 TD	0.0004	DU0TZ23728A4
Charter Hall Retail REIT	0.0004	AU000000CQR9
Charter Hall Long Wale REIT	0.0004	AU000000CLW0
ASB Bank Limited 1.646% 4/05/2026	0.0004	NZABBDG005C5
Arena REIT	0.0004	AU000000ARF6

Incitec Pivot Ltd	0.0004	AU000000IPL1
Realkredit Danmark 5.00% 1/10/2053	0.0004	DK0004624038
China Construct Bank Nz 2.393% 22/11/2024	0.0004	NZCCBDT012C3
Pacific Edge Ltd	0.0004	NZPEBE0002S1
Growthpoint Properties Australia Ltd	0.0004	AU000000GOZ8
Abacus Property Group	0.0004	AU000000ABP9
Centuria Industrial REIT	0.0004	AU000000CIP0
MUFG BANK LTD 100723 RCD	0.0004	NZMUFDN191L4
Lynas Rare Earths Ltd	0.0004	AU000000LYC6
Manawa Energy Ltd	0.0004	NZTPXE0001S5
Evolution Mining Ltd	0.0004	AU000000EVN4
Charter Hall Social Infrastructure REIT	0.0004	AU0000030645
Nz Local Govt Fund Agenc 2.75% 15/04/2025	0.0004	NZLGFDT008C2
HomeCo Daily Needs REIT	0.0004	AU0000113136
ALS Ltd	0.0004	AU000000ALQ6
Centuria Capital Group	0.0004	AU000000CNI5
Vista Group International Ltd	0.0004	NZVGLE0003S1
Auckland Council 3.338% 27/07/2026	0.0004	NZAKCDT410C0
ASB BANK LTD 050923 4.47 TD	0.0004	DU0TZ23905B6
IDP Education Ltd	0.0004	AU000000IEL5
Mtfnz P21 A 5.83% 15/06/2029	0.0004	NZPANTFAT019
KIWI BANK 300523 4.22 TD	0.0004	DU0TZ23530A4
ASB BANK LTD 060623 4.26 TD	0.0004	DU0TZ23606A2
ASB BANK LTD 030823 4.80 TD	0.0004	DU0TZ23803A5
QBE Insurance Group Ltd	0.0004	AU000000QBE9
HMC Capital Ltd	0.0004	AU0000058943
KIWIBANK LTD 010523 RCD	0.0004	NZKIWDN121L8
ANZ BANK NEWZEALAND LTD 290523 RCD	0.0004	NZF02DT386C3
CONTACT ENERGY LTD 120623 PNOTE	0.0004	NZCENDN163L5
BANK OF NEW ZEALAND 300623 RCD	0.0004	NZF01DT576C0
Worley Ltd	0.0004	AU000000WOR2
Bendigo & Adelaide Bank Ltd	0.0004	AU000000BEN6
Auckland Intl Airport 5.67% 9/05/2028	0.0004	NZAIAD0250L8
Cleanaway Waste Management Ltd	0.0004	AU000000CWY3
Cromwell Property Group	0.0004	AU000000CMW8
Bank Of New Zealand 1.884% 8/06/2026	0.0003	NZBNZDT397C8
Asian Development Bank 1.50% 6/08/2026	0.0003	NZADBDT014C0
JB Hi-Fi Ltd	0.0003	AU000000JBH7
Sanford Ltd/NZ	0.0003	NZSANE0001S0
Qube Holdings Ltd	0.0003	AU000000QUB5
Intl Finance Corp 4.875% 13/12/2029	0.0003	NZIFCDT015C6
Westpac New Zealand Ltd 1.439% 24/02/2026	0.0003	NZWNZD0226L9
WESTPAC NEW ZEALAND 190723 4.71 TD	0.0003	DU0TZ23719B1
WESTPAC NEW ZEALAND 190523 4.53 TD	0.0003	DU0TZ23519B5
Lendlease Corp Ltd	0.0003	AU000000LLC3
Inter-American Devel Bk 4.75% 25/01/2030	0.0003	NZIDBDT010C0
Intl Bk Recon & Develop 4.625% 2/02/2028	0.0003	NZIBDDT021C7
Wellington Intl Airport 4.00% 1/04/2030	0.0003	NZWIAD0060L5
Iluka Resources Ltd	0.0003	AU000000ILU1
Dunedin City Treasury 3.79% 16/10/2024	0.0003	NZDCTDT135C1
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 090224 6.15 TI	0.0003	DU0TZ24209A4
AGL Energy Ltd	0.0003	AU000000AGL7
NEXTDC Ltd	0.0003	AU000000NXT8
Altium Ltd	0.0003	AU000000ALU8
Jyske Realkredit A/S 1.00% 1/10/2023	0.0003	DK0009406829
Bank of Queensland Ltd	0.0003	AU000000BOQ8
Auckland Council 4.176% 24/03/2025	0.0003	NZAKCDT363C1
Gmt Bond Issuer Ltd 3.656% 20/12/2027	0.0003	NZGMBDT008C5
Intl Bk Recon & Develop 0.75% 10/06/2026	0.0003	NZIBDDT016C7
China Construct Bank Nz 4.005% 19/06/2023	0.0003	NZCCBDT011C5
a2 Milk Co Ltd/The	0.0003	NZATME0002S8
ICBC NEW ZEALAND LTD 080923 5.75 TD	0.0003	DU0TZ23908A2
Heartland Bank Ltd 3.55% 12/04/2024	0.0003	NZHBLD0020L2
Serko Ltd	0.0003	NZSKOE0001S7
ASB BANK LTD 060623 RCD	0.0003	NZF04DT472C9
AUCKLAND COUNCIL 090623 PNOTE	0.0003	NZAKCDT579C2
ASB BANK LTD 040723 RCD	0.0003	NZF04DT471C1
ASB BANK LTD 250823 RCD	0.0003	NZF04DT527C0
Metcash Ltd	0.0003	AU000000MTS0
Technology One Ltd	0.0003	AU000000TNE8
Insurance Australia Grp 5.32% 15/06/2038	0.0003	NZIAGDT004C1
Challenger Ltd	0.0003	AU000000CGF5

Suncorp Group Ltd	0.0003	AU000000SUN6
Auckland Intl Airport 3.97% 2/11/2023	0.0003	NZAIADT210L1
Bank Of New Zealand 2.16% 29/01/2025	0.0003	NZBNZDT396C0
nib holdings Ltd/Australia	0.0003	AU000000NHF0
Anz Bank New Zealand Ltd 2.999% 17/09/2031	0.0002	NZANBDT024C7
Reece Ltd	0.0002	AU000000REH4
Warehouse Group Ltd/The	0.0002	NZWHSE0001S6
Alumina Ltd	0.0002	AU000000AWC3
Fisher & Paykel Healthcare Corp Ltd	0.0002	NZFAPE0001S2
Northern Star Resources Ltd	0.0002	AU000000NST8
Intl Bk Recon & Develop 2.875% 30/11/2026	0.0002	NZIBDDT019C1
Tsy Infl Ix N/B 0.50% 15/01/2028	0.0002	US9128283R96
Virgin Money UK PLC	0.0002	AU0000064966
AMP Ltd	0.0002	AU000000AMP6
Synlait Milk Ltd	0.0002	NZSMLE0001S9
Block Inc	0.0002	AU0000187353
Kiwi Property Group Ltd 4.06% 12/11/2025	0.0002	NZKPGD0040L4
China Construct Bank Nz 0.954% 25/09/2023	0.0002	NZCCBDT013C1
Ansell Ltd	0.0002	AU000000ANN9
Us Treasury N/B 1.875% 15/02/2041	0.0002	US912810SW99
Wellington Intl Airport 2.50% 14/08/2026	0.0002	NZWIAD0070L4
Mineral Resources Ltd	0.0002	AU000000MIN4
Mtfnz O23 A 6.602% 16/09/2030	0.0002	NZOPATFAT017
Blunz 2022-2 A1L 6.745% 16/02/2054	0.0002	NZBSNC1002R1
SWU01H5P9 CCP SHORT IRS MS USD 150627 PFXD 1.75 RFLT SC	0.0002	DUSWU01H5P9
ASX Ltd	0.0002	AU000000ASX7
FUTURE MARGINS-USD	0.0002	
Brambles Ltd	0.0002	AU000000BXB1
L-Bank Bw Foerderbank 4.00% 15/04/2027	0.0002	NZLBKDT003C1
Domino's Pizza Enterprises Ltd	0.0002	AU000000DMP0
Nordic Investment Bank 4.375% 21/02/2030	0.0002	NZNIBDT013C2
Westpac New Zealand Ltd 2.22% 29/07/2024	0.0002	NZWNZD0724L3
Nine Entertainment Co Holdings Ltd	0.0002	AU000000NEC4
Medibank Pvt Ltd	0.0002	AU000000MPL3
Bank Of China Nz Ltd 4.02% 19/04/2023	0.0002	NZBOCDT003C8
Toyota Fin New Zealand 1.73% 6/09/2024	0.0002	NZTFSDT727C5
Insurance Australia Group Ltd	0.0002	AU000000IAG3
Sonic Healthcare Ltd	0.0002	AU000000SHL7
Reliance Worldwide Corp Ltd	0.0002	AU000000RWC7
Wellington Intl Airport 3.32% 24/09/2031	0.0002	NZWIAD0080L3
Orora Ltd	0.0002	AU000000ORA8
APA Group	0.0002	AU000000APA1
Dunedin City Treasury 0.676% 16/11/2026	0.0002	NZDCTDT191C4
Bank Of New Zealand 4.102% 15/06/2023	0.0002	NZBNZDT387C9
Israel Fixed Bond 1.50% 30/11/2023	0.0002	IL0011550683
ANZ BANK NEW ZEALAND LTD 100523 RCD	0.0002	NZF02DT369C9
Resnz 2022-1 A1 6.945% 16/06/2054	0.0002	NZRVGA1035R9
Us Treasury N/B 1.375% 15/11/2040	0.0002	US912810ST60
Cochlear Ltd	0.0002	AU000000COH5
Meridian Energy Limited 5.91% 20/09/2028	0.0002	NZMELDT096C0
Udcau 2022-1 A 6.84% 20/12/2029	0.0002	NZUDCDB001R0
Harvey Norman Holdings Ltd	0.0002	AU000000HVN7
Japan Govt Cpi Linked 0.10% 10/03/2028	0.0002	JP1120231J51
Kiwi Property Group Ltd 4.33% 19/12/2024	0.0002	NZKPGD0030L5
Japan (2 Year Issue) 0.005% 1/04/2024	0.0002	JP1024351N46
Pilbara Minerals Ltd	0.0002	AU000000PLS0
CANADIAN IMPERIAL BANK OF COMMERCE 170423 0.00 CB	0.0002	CA136072DJ11
Origin Energy Ltd	0.0002	AU000000ORG5
Auckland Council 2.013% 10/07/2025	0.0002	NZAKCDT484C5
James Hardie Industries PLC	0.0002	AU000000JHX1
Contact Energy Ltd 3.55% 15/08/2024	0.0002	NZCEND0050L0
BANK OF NOVA SCOTIA 030423 0.00 CB	0.0002	CA06414PD324
Dunedin City Treasury 3.22% 27/11/2028	0.0002	NZDCTDT211C0
Dunedin City Treasury 1.93% 18/04/2028	0.0002	NZDCTDT199C7
BlueScope Steel Ltd	0.0002	AU000000BSL0
Downer EDI Ltd	0.0002	AU000000DOW2
Japan (2 Year Issue) 0.005% 1/03/2024	0.0002	JP1024341N31
Dunedin City Treasury 2.09% 15/11/2026	0.0002	NZDCTDT173C2
Port Of Tauranga Ltd 1.02% 29/09/2025	0.0001	NZPOTD0925L1
ResMed Inc	0.0001	AU000000RMD6
Xero Ltd	0.0001	NZXROE0001S2
Computershare Ltd	0.0001	AU000000CPU5

Chorus Ltd 2.51% 2/12/2030	0.0001	NZCNUDT005C1
Ramsay Health Care Ltd	0.0001	AU000000RHC8
Tsy Infl Ix N/B 0.125% 15/04/2025	0.0001	US912828ZJ22
Christchurch City Hldgs 3.58% 27/11/2024	0.0001	NZCCHDT853C4
Qantas Airways Ltd	0.0001	AU000000QAN2
Tsy Infl Ix N/B 0.25% 15/01/2025	0.0001	US912828H458
Auckland Council 2.95% 28/09/2050	0.0001	NZAKCDT520C6
Lottery Corp Ltd/The	0.0001	AU0000219529
Auckland Intl Airport 3.64% 17/04/2023	0.0001	NZAIADT220L0
France (Govt Of) 0.75% 25/05/2052	0.0001	FR0013480613
Nz Local Govt Fund Agenc 2.00% 15/04/2037	0.0001	NZLGFDT016C5
Christchurch Intl Airpor 4.13% 24/05/2024	0.0001	NZCHCDT004C4
Amcor PLC	0.0001	AU000000AMC4
Nz Local Govt Fund Agenc 2.25% 15/05/2031	0.0001	NZLGFDT017C3
Dlr Kredit A/S 1.00% 1/10/2023	0.0001	DK0006345301
AvANZ 2022-1 A1 6.63% 15/07/2054	0.0001	NZAVGA1001R7
Deutsche Bank Ny 6.119% 14/07/2026	0.0001	US25160PAJ66
Treasury Wine Estates Ltd	0.0001	AU000000TWE9
Dunedin City Treasury 3.98% 15/04/2026	0.0001	NZDCTDT109C6
Deutsche Bank Ny 3.961% 26/11/2025	0.0001	US251526CB33
Gmt Bond Issuer Ltd 4.74% 14/04/2027	0.0001	NZGMBDT009C3
Endeavour Group Ltd/Australia	0.0001	AU0000154833
Westpac New Zealand Ltd 2.083% 20/02/2025	0.0001	NZWNZD0225L1
Tsy Infl Ix N/B 1.625% 15/10/2027	0.0001	US91282CFR79
Bonos Y Oblig Del Estado 3.45% 30/07/2066	0.0001	ES00000128E2
SEEK Ltd	0.0001	AU000000SEK6
Japan (30 Year Issue) 0.70% 20/06/2051	0.0001	JP1300711M79
Kiwibank Ltd 2.36% 11/12/2030	0.0001	NZKIWD1230L2
Gmt Bond Issuer Ltd 4.00% 1/09/2023	0.0001	NZGMBDT005C1
Nz Local Govt Fund Agenc 1.50% 15/04/2026	0.0001	NZLGFDT014C0
Toyota Fin New Zealand 3.17% 12/09/2023	0.0001	NZTFSDT707C7
Nz Local Govt Fund Agenc 2.25% 15/04/2024	0.0001	NZLGFDT011C6
Housing New Zealand Ltd 3.36% 12/06/2025	0.0001	NZHNZD0625L3
Nykredit Realkredit As 1.00% 1/10/2050	0.0001	DK0009522815
Societe Generale 2.797% 19/01/2028	0.0001	US83368RBH49
Kiwi Property Group Ltd 4.00% 7/09/2023	0.0001	NZKPGD0020L6
Credit Suisse Group Ag 7.75% 1/03/2029	0.0001	CH1214797172
Gmt Bond Issuer Ltd 4.54% 31/05/2024	0.0001	NZGMBDT004C4
Sumitomo Mitsui Banking 2.44% 18/06/2024	0.0001	XS2008801370
G2 Ma8488 4.00% 20/12/2052	0.0001	US36179XND48
Realkredit Danmark 1.00% 1/01/2024	0.0001	DK0004620200
Romania 2.125% 7/03/2028	0.0001	XS2434895558
Japan (30 Year Issue) 0.80% 20/03/2046	0.0001	JP1300501G30
Us Treasury N/B 1.625% 15/11/2050	0.0001	US912810SS87
Nykredit Realkredit As 1.50% 1/10/2053	0.0001	DK0009527616
Japan (30 Year Issue) 0.50% 20/03/2049	0.0001	JP1300621K47
Liontown Resources Ltd	0.0001	AU000000LTR4
Tsy Infl Ix N/B 0.125% 15/07/2031	0.0001	US91282CCM10
Saudi International Bond 4.875% 18/07/2033	0.0001	US80413TBD00
Westpac New Zealand Ltd 3.696% 16/02/2027	0.0001	NZWNZD0227L7
Japan (2 Year Issue) 0.005% 1/05/2024	0.0001	JP1024361N51
Australian Government 4.50% 21/04/2033	0.0001	AU000XCLWAG2
Hsbc Holdings Plc 5.21% 11/08/2028	0.0001	US404280DG12
Us Treasury N/B 2.875% 15/05/2052	0.0001	US912810TG31
Fonterra Cooperative Grp 4.15% 14/11/2025	0.0001	NZFCGDG005C4
TORONTO DOM BANK 190423 0.00 CB	0.0001	CA891161DL27
New Hope Corp Ltd	0.0001	AU000000NHC7
Sbs Bank 4.32% 18/03/2027	0.0001	NZSBBDT297C3
Tpmt 2019-4 A1 2.90% 25/10/2059	0.0001	US89178BAA26
Jyske Realkredit A/S 1.00% 1/10/2050	0.0001	DK0009397069
Csmc 2017-Chop A 5.434% 15/07/2032	0.0001	US12651QAA76
Cmlti 2021-Inv1 A3A 2.50% 25/05/2051	0.0001	US17329PAY88
Aareal Bank Ag 0.625% 14/02/2025	0.0001	XS2297684842
Jyske Realkredit A/S 1.00% 1/10/2050	0.0001	DK0009397739
Tr Group Ltd 3.532% 5/10/2026	0.0001	NZTRGD1026L9
Morgan Stanley 2.103% 8/05/2026	0.0001	XS2446386356
Hsbc Holdings Plc 2.251% 22/11/2027	0.0001	US404280CX53
France (Govt Of) 2.00% 25/05/2048	0.0001	FR0013257524
Nz Local Govt Fund Agenc 2.25% 15/05/2028	0.0001	NZLGFDT018C1
United Kingdom Gilt 0.625% 22/10/2050	0.0001	GB00BMBL1F74
BANK OF NOVA SCOTIA 280423 0.00 CB	0.0001	CA06414PDV00
ROYAL BANK OF CANADA 280423 0.00 CB	0.0001	CA780088DV95

TORONTO DOMINION BANK 010523 0.00 CB	0.0001	CA891161EA52
Sumitomo Mitsui Finl Grp 5.52% 13/01/2028	0.0001	US86562MCR97
Stra 2021-2X A 4.793% 20/07/2060	0.0001	XS2272275590
Saudi International Bond 4.75% 18/01/2028	0.0001	XS2577134401
Japan (20 Year Issue) 1.20% 20/09/2035	0.0001	JP1201541F90
SOUTHERN CALIFORNIA EDISON CO 240423 0.00 CB	0.0001	US8424C1RQ39
Treasury Bill 0.00% 2/05/2023	0.0001	US912796CW79
Tsy Infl Ix N/B 1.125% 15/01/2033	0.0001	US91282CGK18
Tsy Infl Ix N/B 0.125% 15/01/2032	0.0001	US91282CDX65
Nz Local Govt Fund Agenc 1.50% 20/04/2029	0.0001	NZLGFDT012C4
Nstr 2007-A M1 5.115% 25/03/2037	0.0001	US63860HAE99
Amsi 2005-R5 M5 5.82% 25/07/2035	0.0001	US03072SE687
Royal Bank Of Canada 1.05% 14/09/2026	0.0001	USC7976PAC08
SWU01D6C6 CCP SHORT IRS MS USD 150627 PFXD 1 RFLT SOFR/	0.0001	DUSWU01D6C6
ROYAL BANK OF CANADA 180423 0.00 CB	0.0001	CA780088DK31
CANADIAN IMP BANK 240423 0.00 CB	0.0001	CA136072DR37
European Union Bill 0.00% 7/04/2023	0.0001	EU000A3K4DU2
Austrian T-Bill 0.00% 27/04/2023	0.0001	AT0000A2YPC0
Sumitomo Mitsui Banking 0.55% 6/11/2023	0.0001	XS1899009705
MORGAN STANLEY CAD	0.0001	
Perseus Mining Ltd	0.0001	AU000000PRU3
Societe Generale 6.691% 10/01/2034	0.0001	US83368RBS04
Santander Uk Group Hldgs 6.534% 10/01/2029	0.0001	US80281LAT26
Lcda 2023-Ell A2 5.048% 1/12/2034	0.0001	US54627RAS94
Cmlti 2006-Wfh4 M2 5.28% 25/11/2036	0.0001	US17309SAF74
Chorus Ltd	0.0001	NZCNUE0001S2
Korea Housing Finance Co 4.475% 6/04/2026	0.0001	AU3CB0298396
SWU0DG651 CCP SHORT IRS MS USD 151226 PFXD 1.25 RFLT 3L	0.0001	DUSWU0DG651
Seven Group Holdings Ltd	0.0001	AU000000SVW5
Sumitomo Mitsui Banking 0.01% 10/09/2025	0.0001	XS2225211650
HITACHI AMERICA CAPITAL 060423 0.00 CB	0.0001	US4335P3R610
Gaci First Investment 4.875% 14/02/2035	0	XS2585988061
Standard Chartered Plc 2.678% 29/06/2032	0	XS2358287824
Obx 2023-Nqm1 A1 6.12% 25/11/2062	0	US670855AA38
FUTURES MARGIN-EURO	0	
Stwd 2021-Hts A 5.734% 15/04/2034	0	US78486DAA81
Ontario Teachers' Financ 1.85% 3/05/2032	0	XS2475513953
Stwd 2021-Lih A 5.542% 15/11/2036	0	US78486EAA64
Sreit 2021-Ind A 5.384% 15/10/2038	0	US78473JAA07
Citigroup Inc 3.29% 17/03/2026	0	US172967NL16
Sandfire Resources Ltd	0	AU000000SFR8
Viva Energy Group Ltd	0	AU0000016875
Nordea Kredit Realkredit 1.00% 1/04/2024	0	DK0002042779
Credit Suisse Group Ag 4.55% 17/04/2026	0	US225433AR25
AUB Group Ltd	0	AU000000AUB9
Pclf 2021-1 A 4.82% 15/10/2025	0	XS2322825097
BARCLAYS USD MARGIN	0	
Nhel 2006-1 A2D 5.385% 25/05/2036	0	US669884AE80
Stra 2021-1 A 5.04% 25/09/2051	0	XS2295993724
Avolon Holdings Fndg Ltd 2.528% 18/11/2027	0	US05401AAR23
Nyo 2021-1290 A 5.78% 15/11/2038	0	US62955HAA59
Twin 2021-1 A 5.001% 12/03/2055	0	XS2305355310
Development Bk Of Japan 0.50% 27/08/2025	0	XS2216812318
Jyske Realkredit A/S 1.00% 1/04/2024	0	DK0009391104
Champion Iron Ltd	0	AU000000CIA2
Jyske Realkredit A/S 1.00% 1/01/2024	0	DK0009408361
Unicredit Spa 7.83% 4/12/2023	0	XS1917910884
Sims Ltd	0	AU000000SGM7
Anz Bank New Zealand Ltd 3.03% 20/03/2024	0	NZANBDT023C9
Gsamp 2006-He3 A2D 5.345% 25/05/2046	0	US36244KAE55
Housing New Zealand Ltd 4.422% 15/10/2027	0	NZHNZD0008L2
Tabcorp Holdings Ltd	0	AU000000TAH8
Fn Ca8607 2.50% 1/01/2051	0	US3140QGR581
Republic Of Peru 6.35% 12/08/2028	0	US715638BV39
Gnr 2016-H11 F 5.366% 20/05/2066	0	US38375UXM79
Realkredit Danmark 1.00% 1/04/2024	0	DK0009295149
Eagers Automotive Ltd	0	AU000000APE3
Chalice Mining Ltd	0	AU000000CHN7
Iho Verwaltungs Gmbh 3.625% 15/05/2025	0	XS2004438458
Csf 2021-1 A 5.114% 17/06/2058	0	XS2306577342
Perpetual Ltd	0	AU000000PPT9
Goldman Sachs Group Inc 3.545% 7/02/2025	0	XS2441551970

Amco Spa 4.625% 6/02/2027	0	XS2583211201
Nomura Holdings Inc 2.679% 16/07/2030	0	US65535HAS85
Premier Investments Ltd	0	AU000000PMV2
Agence Francaise Develop 1.125% 2/03/2037	0	FR0014008SA9
Stra 2020-1 A 5.051% 12/03/2052	0	XS2215921748
Barclays Plc 2.894% 24/11/2032	0	US06738EBV65
Bank Of America Corp 1.949% 27/10/2026	0	XS2462324232
MORGAN STANLEY EUR	0	
Csf 2021-2 A 4.944% 17/06/2058	0	XS2355523296
Brueg 2021-1X A 3.454% 22/05/2031	0	XS2346732113
Hungary 6.25% 22/09/2032	0	XS2574267261
HUB24 Ltd	0	AU000000HUB4
Deterra Royalties Ltd	0	AU0000107484
Gaci First Investment 4.75% 14/02/2030	0	XS2585987683
Kookmin Bank 0.052% 15/07/2025	0	XS2199348231
carsales.com Ltd	0	AU0000270290
Plrs 2021-1 A 4.919% 23/12/2058	0	XS2363111399
Natwest Group Plc 5.516% 30/09/2028	0	US639057AF59
Pro Medicus Ltd	0	AU000000PME8
Beach Energy Ltd	0	AU000000BPT9
Banca Monte Dei Paschi S 0.875% 8/10/2026	0	IT0005386922
Arrow Electronics Inc 3.25% 8/09/2024	0	US042735BG47
Talnt 2019-1A A 2.56% 25/11/2031	0	US89231XAA90
Credit Suisse Ag 6.50% 8/08/2023	0	XS0957135212
American Tower Corp 2.95% 15/01/2025	0	US03027XAV29
Wbht 2019-Wbm A 5.734% 15/12/2033	0	US93065PAA93
Haleon Uk Capital Plc 3.125% 24/03/2025	0	US36264NAB01
Ctp Nv 0.50% 21/06/2025	0	XS2356029541
Super Retail Group Ltd	0	AU000000SUL0
Bx 2021-21M A 5.414% 15/10/2036	0	US05609CAA53
Fsq 2020-2X A 5.46% 16/06/2070	0	XS2190195649
Hsbc Holdings Plc 4.583% 19/06/2029	0	US404280BT50
Amsi 2005-R11 M3 5.595% 25/01/2036	0	US03072SV368
Gsmbs 2021-Gr3 A2 2.50% 25/04/2052	0	US36263TAB89
Jpmorgan Chase & Co 2.595% 24/02/2026	0	US46647PCV67
Flight Centre Travel Group Ltd	0	AU000000FLT9
Standard Chartered Plc 1.822% 23/11/2025	0	US853254CE80
Nissan Motor Co 4.345% 17/09/2027	0	US654744AC50
Sumitomo Mitsui Tr Bk Lt 0.01% 15/10/2027	0	XS2240511076
United Kingdom Gilt 1.25% 31/07/2051	0	GB00BLH38158
Bank Of New Zealand 4.985% 7/06/2027	0	NZBNZDT401C8
Tokyo Metropolitan Govt 0.75% 16/07/2025	0	XS2200138639
Mitsubishi Ufj Fin Grp 1.412% 17/07/2025	0	US606822BS23
Oversea-Chinese Banking 1.832% 10/09/2030	0	US69033CAD11
Twrbg 2020-1 A 5.541% 20/09/2063	0	XS2207274833
De Grey Mining Ltd	0	AU000000DEG6
Nissan Motor Co 4.81% 17/09/2030	0	US654744AD34
Ace 2005-He5 M4 5.745% 25/08/2035	0	US004421RH88
Lwmc 2021-Fl1 A 4.826% 15/05/2051	0	XS2336172452
Bapcor Ltd	0	AU000000BAP9
Ascendas Reit 0.75% 23/06/2028	0	XS2349343090
Israel Fixed Bond 2.00% 31/03/2027	0	IL0011393449
Credit Suisse Group Ag 6.537% 12/08/2033	0	US225401AZ15
Dbgs 2019-1735 A 3.843% 10/04/2037	0	US23307EAA91
Tencent Holdings Ltd 2.39% 3/06/2030	0	US88032WAU09
Smb 2022-B A1B 6.008% 16/02/2055	0	US83206NAB38
Trini 2021-1X A 4.713% 15/07/2059	0	XS2318720864
CSR Ltd	0	AU000000CSR5
Insignia Financial Ltd	0	AU000000IFL2
Webjet Ltd	0	AU000000WEB7
Rmac 2018-1 A 4.97% 12/06/2046	0	XS1788988845
Credit Suisse Group Ag 4.207% 12/06/2024	0	US225401AG34
Net Current Assets	0	
Nickel Industries Ltd	0	AU0000018236
Gold Road Resources Ltd	0	AU000000GOR5
State Of Israel 3.80% 13/05/2060	0	XS2167193015
Credit Suisse New York 3.70% 21/02/2025	0	US22550L2H39
Cbre Gi Open End Fund 0.50% 27/01/2028	0	XS2286044024
Paladin Energy Ltd	0	AU000000PDN8
Gnr 2016-H14 Fa 5.366% 20/06/2066	0	US38376RVV58
IRESS Ltd	0	AU000000IRE2
Australian Government 1.00% 21/12/2030	0	AU0000087454

Volkswagen Fin Serv Nv 0.875% 20/02/2025	0	XS2289410180
Japan Fin Org Municipal 0.625% 2/09/2025	0	XS2224639802
ARB Corp Ltd	0	AU000000ARB5
Fn Ma4413 2.00% 1/09/2051	0	US31418D3X83
SWPC0LPD6 CCP SELL CDS USD 200628 CDX IG40 5Y ICE 1% MS	0	DUSWPC0LPD6
Nationwide Bldg Society 5.875% #N/A Field Not Applicable	0	XS2048709427
Deutsche Bank Ny 3.729% 14/01/2032	0	US251526CF47
Capricorn Metals Ltd	0	AU000000CMM9
Bank Of America Corp 3.683% 24/08/2025	0	XS2345784057
Amern Mun Pwr-C-Hydro 7.334% 15/02/2028	0	US02765UEP57
Goldman Sachs Group Inc 0.01% 30/04/2024	0	XS2338355105
Republic Of Serbia 1.65% 3/03/2033	0	XS2308620793
Republic Of Poland 3.875% 14/02/2033	0	XS2586944659
Corporate Travel Management Ltd	0	AU000000CTD3
Pinnacle Investment Management Group Ltd	0	AU000000PNI7
Ksa Sukuk Ltd 5.268% 25/10/2028	0	XS2548889406
Tsy Infl Ix N/B 3.875% 15/04/2029	0	US912810FH69
Bank Of Ireland Group 1.875% 5/06/2026	0	XS2465984289
Core Lithium Ltd	0	AU000000CXO2
Regis Resources Ltd	0	AU000000RRL8
SWU01JJ13 CCP SHORT IRS MS USD 301126 RFLT SOFRA PFXD2.	0	DUSWU01JJ13
Charter Comm Opt Llc/Cap 6.384% 23/10/2035	0	US161175AZ73
Hsbc Holdings Plc 3.95% 18/05/2024	0	US404280BS77
Tokyo Metropolitan Govt 3.25% 1/06/2023	0	US889124AL77
Nufarm Ltd	0	AU000000NUF3
Sayona Mining Ltd	0	AU000000SYA5
IPH Ltd	0	AU000000IPH9
Mizuho Financial Group 3.922% 11/09/2024	0	US60687YAS81
Credit Corp Group Ltd	0	AU000000CCP3
Us Treasury N/B 2.875% 30/04/2025	0	US9128284M90
Tsy Infl Ix N/B 0.625% 15/07/2032	0	US91282CEZ05
Goldman Sachs Group Inc 3.00% 15/03/2024	0	US38141GZP26
Brickworks Ltd	0	AU000000BKW4
Australian Government 2.50% 21/05/2030	0	AU0000013740
Development Bk Of Japan 1.875% 2/10/2024	0	XS2053914524
TPG Telecom Ltd	0	AU0000090128
Elat 2007-1 A1 5.945% 25/05/2037	0	US288542AA12
Credit Suisse Group Ag 1.00% 24/06/2027	0	CH0483180946
Vanke Real Estate Hk 3.15% 12/05/2025	0	XS2078641888
Saudi International Bond 5.00% 18/01/2053	0	XS2577136109
Nrzt 2020-Rpl1 A1 2.75% 25/11/2059	0	US64828XAA19
Deutsche Bank Ag 1.625% 20/01/2027	0	DE000DL19U23
Logicor Financing Sarl 0.625% 17/11/2025	0	XS2431318711
Australian Government 0.50% 21/09/2026	0	AU0000106411
Gaci First Investment 5.125% 14/02/2053	0	XS2585988145
MORGAN STANLEY NZD	0	
Nrzt 2019-Rpl3 A1 2.75% 25/07/2059	0	US64830NAA90
Star Entertainment Grp Ltd/The	0	AU000000SGR6
Svhe 2005-Opt3 M1 5.55% 25/11/2035	0	US83611MGU62
Elders Ltd	0	AU000000ELD6
Coronado Global Resources Inc	0	AU0000026122
Auckland International Airport Ltd	0	NZAIAE0002S6
Logicor Financing Sarl 3.25% 13/11/2028	0	XS1909057645
Sumitomo Mitsui Banking 0.409% 7/11/2029	0	XS2066652897
New Jersey St Transpr 4.131% 15/06/2042	0	US6461366S51
Republic Of Peru 5.94% 12/02/2029	0	USP78024AE96
Fn Bv3101 2.00% 1/03/2052	0	US3140MGNT45
Breville Group Ltd	0	AU000000BRG2
Magellan Financial Group Ltd	0	AU000000MFG4
Healius Ltd	0	AU0000033359
Nykredit Realkredit As 1.50% 1/10/2053	0	DK0009528424
Cmlti 2007-Shl1 A 5.245% 25/11/2046	0	US17312WAA45
Nmrr 2018-1R 3A1 5.745% 25/03/2037	0	US65541JAC18
Nz Local Govt Fund Agenc 3.00% 15/05/2035	0	NZLGFDT019C9
Hsbc Holdings Plc 2.804% 24/05/2032	0	US404280CT42
Fr Ra6652 2.50% 1/01/2052	0	US3133KNL927
Dpf 2021-1 A 3.118% 28/07/2058	0	XS2294367672
Telix Pharmaceuticals Ltd	0	AU000000TLX2
Deutsche Bank Ag 1.375% 17/02/2032	0	DE000DL19VU0
Karoon Energy Ltd	0	AU000000KAR6
Broadcom Inc 2.60% 15/02/2033	0	US11135FBF71
Mirav 2020-1 A 3.543% 26/05/2065	0	XS2244804154

Romania 2.00% 14/04/2033	0	XS2331735253
Lgate 2008-W1X A1 5.03% 1/01/2061	0	XS0353588386
Broadcom Inc 3.187% 15/11/2036	0	US11135FBQ37
PEXA Group Ltd	0	AU0000158594
Jpmcc 2019-Fl12 A 6.134% 15/12/2031	0	US46651QAA58
Charter Comm Opt Llc/Cap 4.80% 1/03/2050	0	US161175BT05
Netwealth Group Ltd	0	AU000000NWL7
Syrah Resources Ltd	0	AU000000SYR9
InvoCare Ltd	0	AU000000IVC8
Aroundtown Sa 0.375% 15/04/2027	0	XS2421195848
Lovisa Holdings Ltd	0	AU000000LOV7
GrainCorp Ltd	0	AU000000GNC9
Lifestyle Communities Ltd	0	AU000000LIC9
Republic Of Serbia 1.65% 3/03/2033	0	XS2308626485
Silver Lake Resources Ltd	0	AU000000SLR6
Fn Bk8661 4.00% 1/07/2048	0	US3140HNTT96
NRW Holdings Ltd	0	AU000000NWH5
Spark New Zealand Ltd	0	NZTELE0001S4
Aercap Ireland Cap/Globa 2.45% 29/10/2026	0	US00774MAV72
Romania 2.875% 13/04/2042	0	XS2364200514
Ga Global Funding Trust 2.25% 6/01/2027	0	US36143L2G95
Italy Gov'T Int Bond 6.00% 4/08/2028	0	XS0089572316
Aercap Ireland Cap/Globa 3.00% 29/10/2028	0	US00774MAW55
Fg G08747 3.00% 1/02/2047	0	US3128MJZM58
West African Resources Ltd	0	AU000000WAF6
GUD Holdings Ltd	0	AU000000GUD2
Amco Spa 1.50% 17/07/2023	0	XS2206380573
Nanosonics Ltd	0	AU000000NAN9
Rmac 2018-2 A 5.24% 12/06/2046	0	XS1891764737
United Malt Grp Ltd	0	AU0000079691
EVT Ltd	0	AU000000EVT1
MS CHF CCP	0	
PolyNovo Ltd	0	AU000000PNV0
Fn Bf0463 3.00% 1/03/2060	0	US3140FXQR67
Monadelphous Group Ltd	0	AU000000MND5
Costa Group Holdings Ltd	0	AU000000CGC2
SWU016KP6 CCP SHORT IRS MS EUR 171152 RFLT 6EUBO PFXD	0	DUSWU016KP6
SWU01L4K2 CCP LONG IRS MS AUD 150932 RFXD 4.5 PFLT 6BBS	0	DUSWU01L4K2
Boral Ltd	0	AU000000BLD2
Australian Government 1.75% 21/06/2051	0	AU0000097495
Virgin Money Uk Plc 0.375% 27/05/2024	0	XS2346591113
Inghams Group Ltd	0	AU000000ING6
Caixabank Sa 1.75% 24/10/2023	0	XS1897489578
Bank Of America Corp 3.892% 22/09/2026	0	XS2387929834
Johns Lyng Group Ltd	0	AU000000JLG8
Sberbank (Sb Cap Sa) 5.25% 23/05/2023	0	XS0935311240
Republic Of Poland 4.25% 14/02/2043	0	XS2586944147
SWPC0LB90 CCP SELL CDS USD 201227 CDX IG39 5Y ICE 1% MS	0	DUSWPC0LB90
Republic Of Poland 5.50% 16/11/2027	0	US857524AD47
Us Treasury N/B 4.00% 15/11/2052	0	US912810TL26
Tng23 2023-1 A2 5.169% 1/04/2041	0	US88258MAB19
FUTURES MARGIN-GBP	0	
Blackmores Ltd	0	AU000000BKL7
Bega Cheese Ltd	0	AU000000BGA8
Kelsian Group Ltd	0	AU0000186678
Nova Kreditna Banka Mari 1.875% 27/01/2025	0	XS2430442868
News Corp	0	AU000000NWS2
Link Administration Holdings Ltd	0	AU000000LNK2
Canadian Government Rrb 1.50% 1/12/2044	0	CA135087ZH04
Banco De Credito Del Per 4.65% 17/09/2024	0	US05971V2B09
Us Treasury N/B 3.50% 15/02/2033	0	US91282CGM73
Republic Of Poland 5.50% 4/04/2053	0	US731011AW25
SWU00Y1H5 CCP SHORT IRS MS AUD 170630 RFLT 6BBSW PFXD	0	DUSWU00Y1H5
Republic Of Poland 4.875% 4/10/2033	0	US731011AV42
Goldman Sachs Group Inc 5.325% 24/01/2025	0	US38141GZJ65
Nhel 2005-4 M1 5.505% 25/01/2036	0	US66987WDE49
Wells Fargo & Company 3.908% 25/04/2026	0	US95000U2X04
Deutsche Bank Ag 1.375% 3/09/2026	0	DE000DL19VP0
Tp Icap Finance Plc 2.625% 18/11/2028	0	XS2409096349
Transurban Finance Co 4.125% 2/02/2026	0	US89400PAE34
Organon & Co/Org 2.875% 30/04/2028	0	XS2332250708
Fletcher Building Ltd	0	NZFBUE0001S0

Korea Housing Finance Co 0.01% 29/06/2026	0	XS2355599353
Fairfax Finl Hldgs Ltd 2.75% 29/03/2028	0	XS1794675931
Fairfax Finl Hldgs Ltd 2.75% 29/03/2028	0	XS1794676400
US 10YR NOTE 2306 F	0	DU00USX23068
Corebridge Financial Inc 3.85% 5/04/2029	0	US21871XAE94
Golden St Tobacco-A1 2.158% 1/06/2026	0	US38122NC593
Csfb 2004-Cf2 2M1 6.195% 25/05/2044	0	US22541SE209
Marvell Technology Inc 1.65% 15/04/2026	0	US573874AC88
Fn Az7355 3.50% 1/11/2045	0	US3140E0E507
Life360 Inc	0	AU0000045098
Romania 3.75% 7/02/2034	0	XS2434895806
Collins Foods Ltd	0	AU000000CKF7
Deutsche Bank Ag 1.75% 19/11/2030	0	DE000DL19VS4
Domain Holdings Australia Ltd	0	AU000000DHG9
Rmacs 2006-Ns4X A3A 4.44% 12/06/2044	0	XS0277409446
Domi 2019-1 A 3.807% 15/06/2051	0	XS1991327500
SWU01E105 CCP SHORT OIS MS JPY 190639 RFLT TONAR PFXD (	0	DUSWU01E105
Alba 2005-1 A3 4.417% 25/11/2042	0	XS0235712006
Lake Resources NL	0	AU000000LKE1
Ghm 2007-1 A2B 2.776% 18/03/2039	0	XS0288627507
Slm Student Loan Tr 03-7 3.507% 15/12/2033	0	XS0172692914
MORGAN STANLEY JPY	0	
Fn Fm9147 3.50% 1/05/2051	0	US3140XDEV42
Charter Comm Opt Llc/Cap 5.125% 1/07/2049	0	US161175BS22
Fr Qd5748 2.00% 1/02/2052	0	US3133B3L540
Fn Bn8219 3.50% 1/06/2049	0	US3140JRDZ17
SWU00VXO1 CCP SHORT IRS MS USD 310824 RFLT 3LIBO PFXD 1	0	DUSWU00VXO1
Nordea Kredit Realkredit 1.50% 1/10/2053	0	DK0002050368
Romania 2.00% 14/04/2033	0	XS2330503694
Imugene Ltd	0	AU000000IMU9
CAN 10YR BND 2306 FU	0	DU00CGX23061
Fr Ra5502 3.00% 1/06/2051	0	US3133KMDF95
Jyske Realkredit A/S 1.50% 1/10/2053	0	DK0009403727
Romania 1.375% 2/12/2029	0	XS2262211076
Pchlt 2005-1 M4 6.195% 25/01/2035	0	US71085PBN24
United Kingdom Gilt 1.50% 31/07/2053	0	GB00BM8Z2V59
Realkredit Danmark 1.00% 1/10/2050	0	DK0004612454
Tpmt 2019-Hy2 A1 5.845% 25/05/2058	0	US89177HAA05
Helia Group Ltd	0	AU0000251498
Ontario Teachers' Financ 0.90% 20/05/2041	0	XS2344384842
Republic Of Serbia 2.05% 23/09/2036	0	XS2388562139
Twin 2018-1 A 5.15% 12/09/2050	0	XS1834945971
Treasury Bill 0.00% 18/04/2023	0	US912796CU14
Wamu 2007-Oa3 2A1A 3.898% 25/04/2047	0	US93364AAC62
Fn Br1297 2.50% 1/02/2051	0	US3140KYNP56
BrainChip Holdings Ltd	0	AU000000BRN8
Charter Comm Opt Llc/Cap 3.95% 30/06/2062	0	US161175CG74
Fn Bv3083 2.00% 1/02/2052	0	US3140MGM995
McMillan Shakespeare Ltd	0	AU000000MMS5
Esail 2007-3X A3A 5.221% 13/06/2045	0	XS0308666493
SWU01P0J0 CCP LONG OIS MS GBP 200933 RFXD 3.5 PFLT SONI	0	DUSWU01P0J0
AUD 10YR 2306 BOND F	0	DU000XT23068
Republic Of Peru 3.23% 28/07/2121	0	US715638DR09
SWU01DMW4 CCP SHORT IRS MS NZD 151223 PFXD 3 RFLT 3ZB	0	DUSWU01DMW4
Megaport Ltd	0	AU000000MP15
NOMURA SEC INT COLL	0	
Australian Government 1.25% 21/05/2032	0	AU0000075681
US 5YR NOTE 2306 FUT	0	DU00USV23062
SWU0SU928 CCP SHORT IRS MS USD 151226 RFLT 3LIBO PFXD 1	0	DUSWU0SU928
SWU01O3G6 CCP SHORT IRS MS USD 210633 PFXD 3% RFLT SOF	0	DUSWU01O3G6
Gsmsc 2015-5R 1C 3.904% 26/04/2037	0	US36251QAC69
SWU01BQX2 CCP SHORT OIS MS JPY 151231 RFLT TONAR PFXD	0	DUSWU01BQX2
SWU017449 CCP SHORT IRS MS EUR 270550 RFLT 6EUBO PFXD (	0	DUSWU017449
317U750I5 SWPTION USD 110124 PUT STRIKE 2.18 BOA	0	DU317U750I55
France (Govt Of) 0.50% 25/05/2072	0	FR0014001NN8
United Kingdom Gilt 1.75% 22/01/2049	0	GB00BFWFPP71
Bcap 2011-Rr5 12A1 4.604% 26/03/2037	0	US05534AAN19
Bonos Y Oblig Del Estado 1.45% 31/10/2071	0	ES0000012H58
Fn Az2940 3.50% 1/09/2045	0	US3138YUHS38
SWU016X72 CCP SHORT IRS MS EUR 170336 RFLT 6EUBO PFXD (	0	DUSWU016X72
SWPC0LPP9 CCP BUY CDS USD 200633 CDX.NA.IG.40 1% MS	0	DUSWPC0LPP9
MORGAN STANLEY MXCCP	0	

Nick Scali Ltd	0	AU000000NCK1
Romania 2.75% 14/04/2041	0	XS2330514899
BARC SGD CCP	0	
Fhlt 2005-D 2A4 5.525% 25/11/2035	0	US35729PME78
Fhr 4579 Fd 3.966% 15/01/2038	0	US3137BPPH69
Gecms 1997-He4 A6 7.17% 25/12/2028	0	US36157NFL38
Cwl 2007-12 1A1 5.585% 25/08/2047	0	US126697AA90
SWU01OY80 CCP LONG IRS BARC KRW 150328 RFXD 3.5 PFLT 3I	0	DUSWU01OY80
MORGAN STANLEY SEK	0	
Mhl 2005-4 A1 5.405% 25/10/2035	0	US61913PAZ53
SWU01OSY0 CCP LONG IRS BARC KRW 150328 RFXD 3.25 PFLT 3	0	DUSWU01OSY0
SWU01LBE8 CCP SHORT IRS MS CAD 150328 PFXD 3.25 RFLT 3CI	0	DUSWU01LBE8
SWU01OE41 CCP SHORT IRS MS USD 151132 PFXD 3.08927 RFL	0	DUSWU01OE41
Bonos De Tesoreria 6.15% 12/08/2032	0	PEP01000C5E9
Fn Fm1843 3.50% 1/11/2034	0	US3140X5BM48
SWU01LBF5 CCP SHORT IRS MS CAD 150333 PFXD 3.25 RFLT 3CI	0	DUSWU01LBF5
Jpmac 2006-Wmc3 A1Ss 5.105% 25/08/2036	0	US46629KAA79
US ULTRA BOND 2306 F	0	DU00USU23064
MORGAN STANLEY CZK	0	
SWU01OLE1 CCP SHORT IRS MS USD 151132 PFXD 3.0829 RFLT	0	DUSWU01OLE1
SWU01MDZ7 CCP LONG IRS MS USD 300629 RFXD 3.89765 PFLT	0	DUSWU01MDZ7
CCS0079R8 XCCY AUD/USD 270829 RFLT 1BBSW PFLT 3LIBO MS	0	DUCCS0079R87
Wamu 2005-Ar6 2A1A 5.305% 25/04/2045	0	US92922FJ251
EURO SCHATZ 2306 FU	0	DE000C671E48
SWU01NRX5 CCP LONG IRS MS EUR 190327 RFXD 3% PFLT 6EUI	0	DUSWU01NRX5
Nordea Kredit Realkredit 1.00% 1/10/2050	0	DK0002044718
SWU01ORN5 CCP LONG OIS BARC INR 150328 RFXD 6.5 PFLT MI	0	DUSWU01ORN5
SWU01OAL7 CCP SHORT IRS MS USD 151132 PFXD3.010417RFL	0	DUSWU01OAL7
SWU01P2O7 CCP LONG IRS MS NZD 200325 RFXD 5 PFLT 3ZBSW	0	DUSWU01P2O7
Treasury Bill 0.00% 6/04/2023	0	US912796YN33
Fr Zt1702 4.00% 1/01/2049	0	US3132AD3K27
SWU01NXR1 CCP SHORT IRS MS USD 210633 PFXD 3 RFLT SOFR	0	DUSWU01NXR1
Wamu 2006-Ar10 2A1 3.596% 25/09/2036	0	US93363EAF25
CAN 5YR BND 2306 FU	0	DU00CGB23067
EUR BUND 2306 FUT	0	DE000C671E22
Credit Suisse Group Ag 6.375% #N/A Field Not Applicable	0	US225401AL29
SWU01HIX8 CCP SHORT OIS MS JPY 150652 RFLT TONAR PFXD C	0	DUSWU01HIX8
SWU01OZ71 CCP SHORT IRS MS USD 270924 PFXD 4.4265 RFLT	0	DUSWU01OZ71
Jyske Realkredit A/S 1.50% 1/10/2053	0	DK0009403644
Realkredit Danmark 1.50% 1/10/2053	0	DK0004619467
SWU01NZL2 CCP LONG OIS BARC INR 150328 RFXD 6.5 PFLT MII	0	DUSWU01NZL2
SWU01OFX6 CCP SHORT IRS MS USD 151132 PFXD 3.1393 RFLT	0	DUSWU01OFX6
MS SGD CCP	0	
SWU01OZ89 CCP SHORT IRS MS USD 060924 PFXD 4.4333 RFLT	0	DUSWU01OZ89
SWU01P0K7 CCP LONG OIS MS GBP 200953 RFXD 3.25 PFLT SON	0	DUSWU01P0K7
SWU01OF08 CCP SHORT IRS MS USD 151132 PFXD 3.10623 RFL	0	DUSWU01OF08
SWU01OBZ5 CCP SHORT IRS MS USD 151132 PFXD 3.17275%RF	0	DUSWU01OBZ5
SWU01OK69 CCP SHORT IRS MS USD 151132 PFXD 3.06966 RFL	0	DUSWU01OK69
SWU01O3D3 CCP SHORT IRS MS USD 210628 RFLT SOFRA PFXD	0	DUSWU01O3D3
SWU01O9U9 CCP SHORT IRS MS USD 151132 PFXD3.04837 RFL	0	DUSWU01O9U9
SWU01K9O1 IRS BAA MYR 210927 PFXD 3.5 RFLT 3KLIB	0	DUSWU01K9O1
SWU01P0I2 CCP LONG OIS MS GBP200928 RFXD 3.75 PFLT SONI	0	DUSWU01P0I2
3 MONTH SOFR 2306 F	0	DU00SFR23061
SWU01P0G6 CCP SHORT IRS MS EUR 200953 PFXD 2.5 RFLT 6EU	0	DUSWU01P0G6
Fn Bk9241 4.00% 1/08/2048	0	US3140HPHT72
317U164I5 FWD SWPTION GBP 161224 CALL STRIKE 0.82 JPM	0	DU317U164I55
SWU01OLG6 CCP SHORT IRS MS USD 151132 PFXD3.08627 RFL	0	DUSWU01OLG6
SWU01OIV7 CCP SHORT OIS BARC INR 150328 PFXD 6.25 RFLT M	0	DUSWU01OIV7
FUTURES MARGIN-JPY	0	
SWU01C2S7 CCP SHORT OIS BARC SGD 150931 RFLT SORAD PFX	0	DUSWU01C2S7
Sasc 2006-Eq1A A1 4.98% 25/07/2036	0	US86360RAA14
SWU01PCY4 CCP LONG IRS MS USD 070333 RFXD 3.45 PFLT SOF	0	DUSWU01PCY4
SWU01POW1 CCP LONG IRS MS USD 230253 RFXD 3.08 PFLT SC	0	DUSWU01POW1
Nchet 2005-2 M3 5.58% 25/06/2035	0	US64352VKV26
SWU01OZA4 CCP SHORT IRS MS USD 041024 PFXD 4.4085 RFLT	0	DUSWU01OZA4
CCS112236 FWD XCCY AUD/USD 040131 RFLT 1BBSW PFLT 3LIB	0	DUCCS1122366
TORONTO DOMINION COL	0	
SWU01O3K7 CCP SHORT IRS MS USD 210653 PFXD 2.75 RFLT SC	0	DUSWU01O3K7
Gnr 2017-121 Pe 3.00% 20/07/2046	0	US38380TV370
SWU01OCP6 CCP SHORT IRS MS USD 151132 PFXD 3.1741 RFLT	0	DUSWU01OCP6
SWU01K531 CCP LONG IRS MS KRW 210927 RFXD 3.25 PFLT 3KS	0	DUSWU01K531
SWU01K531 CCP LONG IRS BARC KRW 210927 RFXD 3.25 PFLT 3	0	DUSWU01K531

MORGANS ZAR CCP	0	
SWU01BQV6 CCP SHORT OIS MS JPY 151226 PFXD 0 RFLT TONA	0	DUSWU01BQV6
SWU01P7I5 CCP LONG IRS MS USD 010333 RFXD 3.425 PFLT SOI	0	DUSWU01P7I5
US 2YR NOTE 2306 FUT	0	DU00US223066
SWU01P7H7 CCP LONG IRS MS USD 010333 RFXD 3.405 PFLT SC	0	DUSWU01P7H7
317U391O7 FWD SWPTION USD 020424 CALL STRIKE 2.697 GOL	0	DU317U391O78
Tmts 2003-6He A1 5.785% 25/11/2033	0	US881561CE22
SWU01P0H4 CCP SHORT OIS MS GBP 200925 PFXD 4 RFLT SONI/	0	DUSWU01P0H4
SWU01Q3X4 CCP LONG IRS MS USD 100328 RFXD 3.8 PFLT SOFI	0	DUSWU01Q3X4
SWU01LZT9 CCP LONG IRS MS USD 300629 RFXD 3.45389 PFLT S	0	DUSWU01LZT9
SWU01OZC0 CCP SHORT IRS MS USD 070324 PFXD 4.7887 RFLT	0	DUSWU01OZC0
SWU01OYI8 CCP LONG IRS MS USD 220230 RFXD 3.47 PFLT SOF	0	DUSWU01OYI8
BARC THB CCP	0	
3175SQ653 OTCBO EUR 230525 PUT STRIKE 97 BNP	0	DU3175SQ6536
SWU01IMT0 CCP LONG IRS MS KRW 150632 RFXD 3.25 PFLT 3KS	0	DUSWU01IMT0
SWPC0JG41 SELL CDS USD 200625 ITALY GOVT SW 1% BARC	0	DUSWPC0JG41
SWPC0JFV2 SELL CDS USD 200625 ITALY GOVT SW 1 BAA	0	DUSWPC0JFV2
SWU01O3A9 CCP SHORT IRS MS USD 210625 PFXD 3.75 PFLT SC	0	DUSWU01O3A9
Fnr 2006-48 Tf 5.245% 25/06/2036	0	US31395NLE57
10 YR JGB TSE 2306 F	0	DU00JTX23069
317U479O2 FWD SWPTION USD 080424 CALL STRIKE 2.785 NOM	0	DU317U479O24
CCS004136 MTM XCCY AUD/USD 141030 RFLT 1BBSW PFLT 3LIE	0	DUCCS0041369
Fhr 4579 Sd 0.00% 15/01/2038	0	US3137BPS836
US ULT 10YR 2306 F	0	DU00UXY23066
SWU01P8A1 CCP LONG IRS MS USD 020330 RFXD 3.525 PFLT SC	0	DUSWU01P8A1
SWU01P6M7 IRS GS THB 150328 RFXD 2.25 PFLT THB6M	0	DUSWU01P6M7
317U474O7 FWD SWPTION USD 080424 CALL STRIKE 2.835 NOM	0	DU317U474O78
SWPC0JFW0 SELL CDS USD 200625 ITALY GOVT SW SP BRC BAR(	0	DUSWPC0JFW0
SWU01OZ22 CCP LONG IRS MS USD 270423 RFXD 4.8146 PFLT 1	0	DUSWU01OZ22
SWU01KJ77 IRS SCB MYR 210927 PFXD 3.5 RFLT 3KLIB	0	DUSWU01KJ77
317U00KA8 FWD SWPTION USD 111023 CALL STRIKE 2.9925 MC	0	DU317U00KA89
Kelsian Group Ltd	0	AU0000271058
SWU01KL17 IRS GS MYR 210932 PFXD 3.75 RFLT 3KLIB	0	DUSWU01KL17
317U461O2 FWD SWPTION USD 080424 CALL STRIKE 2.721 GOL	0	DU317U461O24
SWU01O8T3 IRS BAA THB 150328 RFXD 2.25 PFLT THB6M	0	DUSWU01O8T3
SWU01L6J3 CCP LONG IRS MS AUD 150932 RFXD 4.25 PFLT 6BB	0	DUSWU01L6J3
SWU01P0B7 CCP LONG IRS MS NZD 200325 RFXD 4.75 PFLT 3ZB	0	DUSWU01P0B7
SWU01PBT6 CCP LONG IRS MS USD 060333 RFXD 3.3 PFLT SOFR	0	DUSWU01PBT6
SWU01MWP8 CCP LONG OIS BARC SGD 211227 RFXD 3.25 PFLT	0	DUSWU01MWP8
Bank of New Zealand NZD Current Account	0	
Nykredit Realkredit As 1.00% 1/10/2050	0	DK0009524431
MS NOK CC	0	
SWU01OZ48 CCP SHORT IRS MS USD 270423 PFXD4.8146 RFLT 3	0	DUSWU01OZ48
317U2JRA8 SWPTION USD 140423 PUT STRIKE 3.7 JPM	0	DU317U2JRA81
USX 10Y 2305 110.5 P	0	DU0USX305P68
317U07VA1 SWPTION USD 271023 CALL STRIKE 2.841 GOLDMA	0	DU317U07VA14
317U2JTA6 SWPTION USD 140423 PUT STRIKE 3.3 BAA	0	DU317U2JTA63
317U2JPA0 SWPTION USD 140423 PUT STRIKE 3.7 GS	0	DU317U2JPA00
317U04FA6 SWPTION USD 201023 CALL STRIKE 3.017 GS	0	DU317U04FA66
317U06DA3 SWPTION USD 251023 CALL STRIKE 2.973 GOLDMA	0	DU317U06DA33
SWU00OG16 CCP LONG IRS MS ZAR 200623 RFXD 7.25 PFLT 3ZA	0	DUSWU00OG16
317U0BJA6 SWPTION USD 101123 CALL STRIKE 2.91 GS	0	DU317U0BJA65
317U09MA7 SWPTION USD 031123 CALL STRIKE 3.0875 GS	0	DU317U09MA70
317U05NA4 SWPTION USD 231023 CALL STRIKE 3.225 GOLDMA	0	DU317U05NA40
317U0E4A6 SWPTION USD 171123 CALL STRIKE 2.25 GS	0	DU317U0E4A64
317U0LFA8 SWPTION USD 071223 CALL STRIKE 2.25 GS	0	DU317U0LFA83
317U0FKA5 SWPTION USD 201123 CALL STRIKE 2.15 GS	0	DU317U0FKA50
317U0JYA2 SWPTION USD 011223 CALL STRIKE 2.15 BAA	0	DU317U0JYA27
US 5Y 2305 111.50 CO	0	DU0USV305C18
317U0DIA3 SWPTION USD 131123 CALL STRIKE 2.845 NOM	0	DU317U0DIA31
317U05RA0 SWPTION USD 231023 CALL STRIKE 3.14 GOLDMAN	0	DU317U05RA04
317U0AUA5 SWPTION USD 061123 CALL STRIKE 3.02 NOM	0	DU317U0AUA53
317U05PA2 SWPTION USD 231023 CALL STRIKE 3.19 GOLDMAN	0	DU317U05PA22
317U2JSA7 SWPTION USD 140423 CALL STRIKE 3.05 JPM	0	DU317U2JSA72
317U2JUA4 SWPTION USD 140423 CALL STRIKE 2.8 BAA	0	DU317U2JUA45
US 10YR 2305 118 C	0	DU0USX305C48
317U02QA8 SWPTION USD 131023 CALL STRIKE 2.92 GOLDMAN	0	DU317U02QA81
US 5Y 2305 108.50 PO	0	DU0USV305P21
US 10YR 2305 116.5 C	0	DU0USX305C22
SWPC0H4H9 BUY CDS USD 200623 SOUTH KOREA 1% HSBC	0	DUSWPC0H4H9
SWU01NX59 IRS SCB THB 150328 PFXD 2.25 RFLT THB6M	0	DUSWU01NX59
US 10YR 2305 119 C	0	DU0USX305C30

USX 10Y 2305 112.5 P	0	DU0USX305P84
317U1Q8A4 SWPTION EUR 090623 CALL STRIKE 2.067 GOLDMA	0	DU317U1Q8A47
USX 10Y 2305 112 P	0	DU0USX305P76
317U460O3 FWD SWPTION USD 080424 PUT STRIKE 2.721 GOLI	0	DU317U460O33
SWU01NX42 IRS BAA THB 150328 PFXD 2.25 RFLT THB6M	0	DUSWU01NX42
SWU01PDP2 CCP SHORT IRS BARC THB 150328 PFXD 2.25 RFLT	0	DUSWU01PDP2
CME 3M SOFR 98.00 C	0	DU0SOF312C23
317U2JQA9 SWPTION USD 140423 CALL STRIKE 3.05 GS	0	DU317U2JQA90
317U2N8A0 SWPTION USD 280423 CALL STRIKE 3 BAA	0	DU317U2N8A00
317U2N7A1 SWPTION USD 280423 PUT STRIKE 3.5 BAA	0	DU317U2N7A19
317U00LA7 FWD SWPTION USD 111023 PUT STRIKE 2.9925 MO	0	DU317U00LA70
SWU01OZB2 CCP LONG IRS MS USD 070324 RFXD 4.7887 PFLT 1	0	DUSWU01OZB2
SWPC0H4C0 BUY CDS USD 200623 CHINA AS BP GST 1% GS	0	DUSWPC0H4C0
317U477O4 FWD SWPTION USD 080424 PUT STRIKE 2.835 NOM	0	DU317U477O42
SWU01NZJ7 IRS GS THB 150328 PFXD 2.25 RFLT THB6M	0	DUSWU01NZJ7
317U05MA5 SWPTION USD 231023 PUT STRIKE 3.225 GOLDMA	0	DU317U05MA58
317U09NA6 SWPTION USD 031123 PUT STRIKE 3.0875 GS	0	DU317U09NA61
317U458O7 SWPTION EUR 110423 PUT STRIKE 2.1 GOLDMAN	0	DU317U458O78
317U0D9A3 SWPTION EUR 150523 PUT STRIKE 2.1 GS	0	DU317U0D9A38
SWPC0H4D8 BUY CDS USD 200623 SOUTH KOREA GOVT 1% BNI	0	DUSWPC0H4D8
317U04EA7 SWPTION USD 201023 PUT STRIKE 3.0175 GS	0	DU317U04EA75
317U0BIA7 SWPTION USD 101123 PUT STRIKE 2.91 GS	0	DU317U0BIA74
317U06EA2 SWPTION USD 251023 PUT STRIKE 2.973 GOLDMAN	0	DU317U06EA24
317U07UA2 SWPTION USD 271023 PUT STRIKE 2.841 GOLDMAN	0	DU317U07UA23
SWU01KJ93 IRS SCB THB 210927 PFXD 2.25 RFLT THB6M	0	DUSWU01KJ93
SWU01QDS4 IRS GS THB 150328 RFXD 2 PFLT THB6M	0	DUSWU01QDS4
SWU01N8T5 IRS BAA THB 211227 PFXD 2.25 RFLT THB6M	0	DUSWU01N8T5
317U0LEA9 SWPTION USD 071223 PUT STRIKE 3.75 GS	0	DU317U0LEA92
317U478O3 FWD SWPTION USD 080424 PUT STRIKE 2.785 NOM	0	DU317U478O33
317U0E3A7 SWPTION USD 171123 PUT STRIKE 3.75 GS	0	DU317U0E3A73
SWU01OEM1 CCP LONG IRS MS USD 310527 RFXD 3.36083 PFLT	0	DUSWU01OEM1
SWU01I0V9 CCP LONG IRS MS KRW 150632 RFXD 3% PFLT 3KSD	0	DUSWU01I0V9
SWU01OZ97 CCP LONG IRS MS USD 041024 RFXD 4.4085 PFLT 1	0	DUSWU01OZ97
317U05OA3 SWPTION USD 231023 PUT STRIKE 3.19 GOLDMAN	0	DU317U05OA31
317U05QA1 SWPTION USD 231023 PUT STRIKE 3.14 GOLDMAN	0	DU317U05QA13
317U0JXA3 SWPTION USD 011223 PUT STRIKE 3.65 BAA	0	DU317U0JXA36
CCS004136 MTM XCCY AUD/USD 141030 RFLT 1BBSW PFLT 3LIE	0	DUCCS0041369
317U0FJA7 SWPTION USD 201123 PUT STRIKE 3.65 GS	0	DU317U0FJA79
317U0ATA7 SWPTION USD 061123 PUT STRIKE 3.02 NOM	0	DU317U0ATA72
317U0DJA2 SWPTION USD 131123 PUT STRIKE 2.845 NOM	0	DU317U0DJA22
SWPC0KCO8 CCP SELL CDS EUR 201228 BRITISH TELECOMM 1 M	0	DUSWPC0KCO8
SWU01KBG5 SHORT IRS SCB THB 210927 PFXD 2.25 RFLT THB6M	0	DUSWU01KBG5
SWU01QFN3 CCP SHORT IRS MS USD 310325 PFXD 4.15859 RFL	0	DUSWU01QFN3
317U06OA1 SWPTION EUR 260423 PUT STRIKE 2.25 GOLDMAN	0	DU317U06OA14
317U08AA2 SWPTION EUR 280423 PUT STRIKE 2.25 BNP	0	DU317U08AA26
317U388O2 FWD SWPTION USD 020424 PUT STRIKE 2.697 GOLI	0	DU317U388O24
SWU018819 CCP LONG IRS MS NZD 170324 RFXD 0.5275 PFLT 3	0	DUSWU018819
SWU01L067 CCP LONG OIS BARC SGD 210927 RFXD 2.75 PFLT S	0	DUSWU01L067
SWU01OC19 CCP LONG IRS MS USD 300929 RFXD 3.22475 PFLT	0	DUSWU01OC19
317U05HA1 SWPTION EUR 240423 PUT STRIKE 2.25 GOLDMAN	0	DU317U05HA14
SWU01OZ55 CCP LONG IRS MS USD 060924 RFXD 4.4333 PFLT 3	0	DUSWU01OZ55
SWU01OZ30 CCP LONG IRS MS USD 270924 RFXD 4.4265 PFLT 1	0	DUSWU01OZ30
SWU01P0D3 CCP SHORT IRS MS EUR 200925 PFXD 3.5 RFLT 6EU	0	DUSWU01P0D3
EURO BTP 2306 FUT	0	DE000C671E06
SWU01C2S7 CCP LONG OIS MS SGD 150931 RFXD 1.25 PFLT SOF	0	DUSWU01C2S7
SWU01JR06 CCP LONG IRS MS USD 300624 RFXD 3.4859 PFLT S	0	DUSWU01JR06
317U02PA9 SWPTION USD 131023 PUT STRIKE 2.92 GOLDMAN	0	DU317U02PA90
317U1Q9A3 SWPTION EUR 090623 PUT STRIKE 3.14 GOLDMAN	0	DU317U1Q9A38
317U00EA5 SWPTION EUR 110423 PUT STRIKE 2.1 BNP PARIBAS	0	DU317U00EA53
317U0CWA9 SWPTION EUR 120523 PUT STRIKE 2.1 NOMURA	0	DU317U0CWA91
CME 3M SOFR 96.50 P	0	DU0SOF312P28
SWU01NFP5 IRS BAA THB 210927 PFXD 2.25 RFLT THB6M	0	DUSWU01NFP5
SWU01EBV6 CCP LONG IRS MS AUD 160327 RFXD 1.75 PFLT 6BE	0	DUSWU01EBV6
AUS 3YR 2306 BOND FU	0	DU000YT23066
SWU01OCO9 CCP LONG IRS MS USD 310527 RFXD3.40392 PFLT	0	DUSWU01OCO9
SWU01NRY3 CCP SHORT IRS MS EUR 150333 PFXD 3% RFLT 6EU	0	DUSWU01NRY3
SWU01IC20 CCP LONG IRS BARC KRW 150328 RFXD 3 PFLT 3KSD	0	DUSWU01IC20
317U401O5 SWPTION EUR 040423 PUT STRIKE 2.1 NOM	0	DU317U401O50
SWU01LQE2 CCP LONG IRS MS CNY 211227 RFXD 2.5 PFLT CNRF	0	DUSWU01LQE2
SWU00S9O5 IRS NOM KRW 200324 RFXD 1.725 PFLT 3KSDA	0	DUSWU00S9O5
CCS112236 FWD XCCY AUD/USD 040131 RFLT 1BBSW PFLT 3LIB	0	DUCCS1122366
SWU01OEA7 CCP LONG IRS MS USD 300929 RFXD 3.16312 PFLT	0	DUSWU01OEA7

SWU01O442 CCP LONG IRS MS USD 151132 RFXD 3.1 PFLT SOFF	0	DUSWU01O442
SWU01KTX9 CCP LONG IRS BARC KRW 210927 RFXD 3 PFLT 3KSI	0	DUSWU01KTX9
SWU00SF83 CCP LONG IRS MS CZK 300129 RFXD 1.9125 PFLT 6F	0	DUSWU00SF83
SWU01E2J3 CCP LONG OIS MS JPY 190629 RFXD 0.2 PFLT TONAI	0	DUSWU01E2J3
SWU01OAM5 CCP LONG IRS MS USD 310527 RFXD3.32868PFLT	0	DUSWU01OAM5
CCS0079R8 XCCY AUD/USD 270829 RFLT 1BBSW PFLT 3LIBO MS	0	DUCCS0079R87
317U00CA7 SWPTION EUR 110423 PUT STRIKE 2.1 GOLDMAN	0	DU317U00CA71
SWU01OLD3 CCP LONG IRS MS USD 310527 RFXD 3.31041 PFLT	0	DUSWU01OLD3
SWU01BQZ7 CCP LONG OIS MS JPY 151251 RFXD 0.45 PFLT TON	0	DUSWU01BQZ7
SWU01IVA1 CCP LONG IRS MS EUR 180527 RFXD1 PFLT 6EUBO	0	DUSWU01IVA1
317U392O6 SWPTION EUR 030423 PUT STRIKE 2.1 NOM	0	DU317U392O69
SWU01LZX0 CCP SHORT IRS MS AUD 150324 PFXD 3.75% RFLT 1	0	DUSWU01LZX0
SWU01G5H9 CCP LONG OIS MS CHF 100227 RFXD 0.294 PFLT SA	0	DUSWU01G5H9
SWU01GDB3 CCP LONG OIS MS CHF 160527 RFXD 0.3425 PFLT S	0	DUSWU01GDB3
SWU01HX03 CCP LONG IRS MS EUR 110427 RFXD 0.7 PFLT 6EUE	0	DUSWU01HX03
SWU01P0F8 CCP LONG IRS MS EUR 200933 RFXD 3 PFLT 6EUBO	0	DUSWU01P0F8
SWU01IOA9 CCP LONG IRS MS EUR 110527 RFXD 0.65 PFLT 6EU	0	DUSWU01IOA9
SWU01LBR9 CCP LONG IRS MS USD 080929 RFXD 3.05 PFLT SOF	0	DUSWU01LBR9
SWU01FQ54 CCP LONG IRS MS USD 260129 RFXD 1.63 PFLT 3LIE	0	DUSWU01FQ54
SWU00SMW2 CCP LONG IRS MS SEK 190624 RFXD 0.5 PFLT 3MS	0	DUSWU00SMW2
SWU013KR9 CCP LONG IRS MS MXN 070725 RFXD 4.87 PFLT 1M	0	DUSWU013KR9
US 30Y BOND 2306 FUT	0	DU00USB23064
SWU01I841 CCP LONG IRS MS NZD 150627 RFXD 3.75 PFLT 3ZBS	0	DUSWU01I841
SWU01GBE9 CCP LONG OIS MS CHF 150227 RFXD 0.3 PFLT SARO	0	DUSWU01GBE9
SWU01GAD2 CCP LONG OIS MS CHF 140227 RFXD 0.2825 PFLT S	0	DUSWU01GAD2
SWU01JYH1 CCP LONG IRS MS EUR 210937 RFXD 2.25 PFLT 6EU	0	DUSWU01JYH1
SWU01GUK4 CCP LONG IRS MS USD 151131 RFXD 1.695 PFLT SO	0	DUSWU01GUK4
EURO SHORT BTP 2306	0	DE000C671E14
SWU01E188 CCP LONG OIS MS JPY 291129 RFXD 0.035 PFLT TOI	0	DUSWU01E188
SWU01HY44 CCP LONG IRS MS EUR 120427 RFXD 0.65 PFLT 6EU	0	DUSWU01HY44
SWU01P0E1 CCP LONG IRS MS EUR 200928 RFXD 3 PFLT 6EUBO	0	DUSWU01P0E1
SWU01J5I1 CCP LONG IRS MS NZD 140624 RFXD 4% PFLT 3ZBSV	0	DUSWU01J5I1
SWU01IQW9 CCP LONG IRS MS EUR 130527 RFXD 1% PFLT 6EUI	0	DUSWU01IQW9
Futures Margin - AUD	0	
SWU00WS56 CCP LONG IRS MS CAD 021029 RFXD 1.7125 PFLT 3	0	DUSWU00WS56
SWU01FL00 CCP LONG IRS MS USD 200129 RFXD 1.545 PFLT 3LI	0	DUSWU01FL00
SWU01DMW4 CCP LONG IRS MS NZD 151223 RFXD 3 PFLT 3ZBS	0	DUSWU01DMW4
UBS COLLATERAL A/C	0	
EURO BOBL 2306 FUT	0	DE000C671E30
SWU01HI00 CCP LONG IRS MS USD 250329 RFXD 1.936 PFLT SO	0	DUSWU01HI00
317U749I9 SWPTION USD 110124 PUT STRIKE 2.31 BOA	0	DU317U749I91
SWU01FKU5 CCP LONG IRS MS USD 200129 RFXD 1.63 PFLT 3LIE	0	DUSWU01FKU5
FUTURES MARGIN-CAD	0	
LONG GILT 2306 FUT	0	GB00KCBQ8522
SWU01KS85 CCP LONG IRS MS EUR 150328 PFLT 6EUBO RFXD 1	0	DUSWU01KS85
SWU01FKX9 CCP LONG IRS MS USD 200129 RFXD 1.518 PFLT 3LI	0	DUSWU01FKX9
MORGAN STANLEY GBP	0	
317U173X1 SWPTION EUR 230525 PUT STRIKE 0.451 BNP	0	DU317U173X14
3 MONTH SOFR 2312 F	0	DU00SFR23129
SWU01E2C8 CCP LONG OIS MS JPY 170331 RFXD 0 PFLT TONAR	0	DUSWU01E2C8
SWU01IZX7 CCP LONG IRS MS EUR 231124 RFXD 1 PFLT 6EUBO	0	DUSWU01IZX7
SWU01H629 CCP LONG IRS MS USD 150652 RFXD 1.75 PFLT SOF	0	DUSWU01H629
MORGAN STANLEY AUD	0	
SWU01KS77 CCP LONG IRS MS EUR 150333 PFLT 6EUBO RFXD 1	0	DUSWU01KS77
SWU01CKM0 CCP LONG IRS MS USD 151228 RFXD 1.25 PFLT SO	0	DUSWU01CKM0
SWU0EQ377 CCP LONG IRS MS USD 151251 RFXD 2 PFLT 3LIBO	0	DUSWU0EQ377
EUR OAT 2306 FUT	0	DE000C671E71
SWU01H5I5 CCP LONG IRS MS USD 150624 RFXD 1.75 PFLT SOF	0	DUSWU01H5I5
SWU00UG12 CCP LONG IRS MS CAD 181229 RFXD 1.90 PFLT 3CI	0	DUSWU00UG12
SWU00Y1I3 CCP LONG IRS MS CAD 170630 RFXD 1.5 PFLT 3CDO	0	DUSWU00Y1I3
BARCLAYS COLLATERAL	0	
CITIBANK COLAT	0	
HSBC COLLATERAL	0	
ANZ COLL FOR USD	0	
SWU0ZN447 CCP LONG IRS MS USD 151228 RFXD 1.5 PFLT 3LIB	0	DUSWU0ZN447
CACIB USD COLLATERAL	0	
SWU013ZU6 CCP LONG IRS MS USD 150128 RFXD 0.4 PFLT 3LIB	-0.0001	DUSWU013ZU6
MORGAN STANLEY COLAT	-0.0001	
SWU01D6D4 CCP LONG IRS MS USD 150629 RFXD 1 PFLT SOFRA	-0.0001	DUSWU01D6D4
SWU01H652 CCP LONG IRS MS USD 150632 RFXD 1.75 PFLT SOF	-0.0002	DUSWU01H652
Outstanding settlements	-0.0062	