

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name	SUPERLIFE KIWISAVER SCHEME	1	Offer number	OFR11087
Fund name	SUPERLIFE AGE STEPS - AGE 20		Fund number	FND2652
Period disclosure applies [dd/mm/yyyy]	30/09/2023			
Asset name	% of fund net assets		Security code	
Vanguard Total World Stock ETF	14.38%		US9220427424	
Vanguard S&P 500 ETF	9.55%		US9229083632	
Vanguard FTSE Europe ETF	7.31%		US9220428745	
Vanguard FTSE Pacific ETF	4.76%		US9220428661	
iShares Core FTSE Global Infrastructure (AUD Hedged) ETF	4.31%		AU0000272825	
Vanguard Mid-Cap ETF	4.02%		US9229086296	
Vanguard FTSE Emerging Markets ETF	3.90%		US9220428588	
Vanguard Small-Cap ETF	3.41%		US9229087518	
ANZ NZD Current Account	2.92%			
iShares MSCI USA ESG Screened UCITS ETF	2.88%		IE00BFNM3G45	
Vanguard Growth ETF	2.79%		US9229087369	
Vanguard Value ETF	2.62%		US9229087443	
iShares MSCI Europe ESG Screened UCITS ETF	2.44%		IE00BFNM3D14	
iShares MSCI EM IMI ESG Screened UCITS ETF	1.91%		IE00BFNM3P36	
Fisher & Paykel Healthcare Corp Ltd	1.69%		NZFAPE0001S2	
iShares MSCI Japan ESG Screened UCITS ETF	1.68%		IE00BFNM3L97	
Vanguard International Property Securities Index Fund	1.41%		DU00VANIPS18	
Auckland International Airport Ltd	1.40%		NZAIAE0002S6	
Spark New Zealand Ltd	1.21%		NZTELE0001S4	
Infratil Ltd	1.16%		NZIFTE0003S3	
iShares Core Global Aggregate Bond UCITS ETF	1.01%		IE00BYV3HN70	
Meridian Energy Ltd	0.88%		NZMELE0002S7	
Contact Energy Ltd	0.87%		NZCENE0001S6	
Mainfreight Ltd	0.77%		NZMFTE0001S9	
EBOS Group Ltd	0.74%		NZEBOE0001S6	
BHP Group Ltd	0.68%		AU000000BHP4	
Mercury NZ Ltd	0.57%		NZMRPE0001S2	
Ryman Healthcare Ltd	0.53%		NZRYME0001S4	
Fletcher Building Ltd	0.52%		NZFBUE0001S0	
Commonwealth Bank of Australia	0.51%		AU000000CBA7	
Goodman Property Trust	0.50%		NZCPTA0001S9	
Chorus Ltd	0.46%		NZCNUA0001S2	
a2 Milk Co Ltd/The	0.46%		NZATME0002S8	
Precinct Properties Group	0.40%		NZAPTE0001S3	
Kiwi Property Group Ltd	0.36%		NZKPGE0001S9	
Summerset Group Holdings Ltd	0.33%		NZSUME0001S0	
iShares Core FTSE Global Property Ex Australia (AUD Hedged) E	0.33%		AU0000273229	
iShares Core MSCI World Ex Australia ESG ETF	0.32%		AU000001WLD6	
Property for Industry Ltd	0.30%		NZPFIE0001S5	
National Australia Bank Ltd	0.30%		AU000000NAB4	
CSL Ltd	0.29%		AU000000CSL8	
Vital Healthcare Property Trust	0.27%		NZCHPE0001S4	
Port of Tauranga Ltd	0.26%		NZPOTE0003S0	
Argosy Property Ltd	0.25%		NZARGE0010S7	
ANZ Group Holdings Ltd	0.25%		AU000000ANZ3	
Net Current Assets	0.25%			
Westpac Banking Corp	0.24%		AU000000WBC1	
Woodside Energy Group Ltd	0.21%		AU0000224040	
SKYCITY Entertainment Group Ltd	0.21%		NZSKCE0001S2	
Freightways Group Ltd	0.19%		NZFREE0001S0	
Genesis Energy Ltd	0.19%		NZGNEE0001S7	
Stride Property Group	0.19%		NZSPGE0001S2	
Macquarie Group Ltd	0.18%		AU000000MQG1	
Air New Zealand Ltd	0.17%		NZAIRE0001S2	
Heartland Group Holdings Ltd	0.16%		NZHGHE0007S9	
Wesfarmers Ltd	0.16%		AU000000WES1	
Vector Ltd	0.14%		NZVCTE0001S7	
Rio Tinto Ltd	0.14%		AU000000RIO1	
Goodman Group	0.13%		AU000000GGM2	
Skellerup Holdings Ltd	0.13%		NZSKXE0001S8	
Arvida Group Ltd	0.12%		NZARVE0001S5	
Fortescue Metals Group Ltd	0.12%		AU000000FMG4	
Telstra Group Ltd	0.12%		AU000000TLS2	
Woolworths Group Ltd	0.12%		AU000000WOW2	
Mortgage Passthrough TBA	0.11%		US01F0200000	
ANZ Group Holdings Ltd	0.10%		AU000000ANZ3	
Investore Property Ltd	0.10%		NZIPLE0001S3	

Tourism Holdings Ltd	0.10%	NZHELE0001S9
Vicinity Ltd	0.10%	AU000000VCX7
Transurban Group	0.09%	AU000000TCL6
New Zealand Government 3.50% 14/04/2033	0.09%	NZGOVDT433C9
New Zealand Government 0.50% 15/05/24	0.09%	NZGOVDT524C5
WiseTech Global Ltd	0.09%	AU000000WTC3
Westpac Banking Corp	0.09%	AU000000WBC1
KMD Brands Ltd	0.08%	NZKMDE0001S3
carsales.com Ltd	0.08%	AU000000CAR3
Charter Hall Group	0.08%	AU000000CHC0
New Zealand Government 4.50% 15/04/2027	0.08%	NZGOVDT427C1
Ampol Ltd	0.08%	AU00000088338
Oceania Healthcare Ltd	0.07%	NZOCAE0002S0
Vulcan Steel Ltd	0.07%	AU00000181984
New Zealand Local Government Funding Agency 2.25% 15/04/2	0.07%	NZLGFDT011C6
Santos Ltd	0.07%	AU000000STO6
New Zealand Government 2.75% 15/04/2025	0.07%	NZGOVDT425C5
iShares CORE S&P/ASX 200 ETF	0.07%	AU000000IOZ4
IGO Ltd	0.07%	AU000000IGO4
Washington H Soul Pattinson & Co Ltd	0.07%	AU000000SOL3
Newcrest Mining Ltd	0.07%	AU000000NCM7
Region RE Ltd	0.06%	AU00000253502
Aristocrat Leisure Ltd	0.06%	AU000000ALL7
New Zealand Government 0.25% 15/05/2028	0.06%	NZGOVDT528C6
Scentre Group	0.06%	AU000000SCG8
Serko Ltd	0.06%	NZSKOE0001S7
New Zealand Government 3.00% 20/04/2029	0.06%	NZGOVDT429C7
REA Group Ltd	0.06%	AU000000REA9
New Zealand Government 0.50% 15/05/2026	0.06%	NZGOVDT526C0
Stockland	0.06%	AU000000SGP0
Dexus	0.06%	AU000000DXS1
Allkem Ltd	0.06%	AU00000193666
GPT Group/The	0.06%	AU000000GPT8
Mirvac Group	0.06%	AU000000MGR9
Coles Group Ltd	0.05%	AU00000030678
New Zealand Government 1.50% 15/05/2031	0.05%	NZGOVDT531C0
Orica Ltd	0.05%	AU000000ORI1
Channel Infrastructure NZ Ltd	0.05%	NZNZRE0001S9
Ingenia Communities Group	0.05%	AU000000IN9
Lynas Rare Earths Ltd	0.05%	AU000000LYC6
Scales Corp Ltd	0.05%	NZSCLE0002S8
South32 Ltd	0.05%	AU000000S320
National Storage REIT	0.05%	AU000000NSR2
Centuria Industrial REIT	0.05%	AU000000CIP0
AGL Energy Ltd	0.05%	AU000000AGL7
Whitehaven Coal Ltd	0.05%	AU000000WHC8
SKY Network Television Ltd	0.05%	NZSKTE0001S6
HomeCo Daily Needs REIT	0.05%	AU00000113136
New Zealand Government 2.00% 15/05/2032	0.05%	NZGOVDT532C8
Atlas Arteria Ltd	0.05%	AU0000013559
Evolution Mining Ltd	0.05%	AU000000EVN4
Steadfast Group Ltd	0.05%	AU000000SDF8
Aurizon Holdings Ltd	0.05%	AU000000AZI1
Worley Ltd	0.05%	AU000000WOR2
Incitec Pivot Ltd	0.05%	AU000000IPL1
NEXTDC Ltd	0.05%	AU000000NXT8
NZX Ltd	0.05%	NZNZXE0001S7
Vista Group International Ltd	0.05%	NZVGLE0003S1
Centuria Capital Group	0.05%	AU000000CNIS
Charter Hall Retail REIT	0.05%	AU000000CQR9
BWP Trust	0.05%	AU000000BWP3
Charter Hall Long Wale REIT	0.05%	AU000000CLW0
Waypoint REIT Ltd	0.05%	AU00000088064
QBE Insurance Group Ltd	0.05%	AU000000QBE9
Arena REIT	0.05%	AU000000ARF6
Growthpoint Properties Australia Ltd	0.05%	AU000000GOZ8
Charter Hall Social Infrastructure REIT	0.05%	AU00000030645
IDP Education Ltd	0.04%	AU000000IEL5
Liontown Resources Ltd	0.04%	AU000000LTR4
Fonterra Co-operative Group Ltd	0.04%	NZFSFE0001S5
Prologis Inc	0.04%	US74340W1036
HMC Capital Ltd	0.04%	AU00000058943

Manawa Energy Ltd	0.04%	NZTPXE0001S5
Cromwell Property Group	0.04%	AU000000OCMW8
ALS Ltd	0.04%	AU000000ALQ6
Bendigo & Adelaide Bank Ltd	0.04%	AU000000BEN6
New Zealand Government 2.75% 15/04/2037	0.04%	NZGOVDT437C0
Cleanaway Waste Management Ltd	0.04%	AU000000CWY3
Hallenstein Glasson Holdings Ltd	0.04%	NZHLGE0001S4
Altium Ltd	0.04%	AU000000ALU8
JB Hi-Fi Ltd	0.04%	AU000000JBH7
Housing New Zealand Ltd 4.422% 15/10/27	0.04%	NZHNZD0008L2
Qube Holdings Ltd	0.04%	AU000000QUB5
New Zealand Government 4.50% 15/05/2030	0.04%	NZGOVDT530C2
Sanford Ltd/NZ	0.04%	NZSANE0001S0
Lendlease Corp Ltd	0.04%	AU000000LCL3
Seven Group Holdings Ltd	0.04%	AU000000SVW5
Suncorp Group Ltd	0.04%	AU000000SUN6
Technology One Ltd	0.04%	AU000000TNE8
New Zealand Government 4.25% 15/05/2034	0.03%	NZGOVDT534C4
New Zealand Local Government Funding Agency 1.50% 15/04/2	0.03%	NZLGFDT014C0
New Zealand Government 2.75% 15/05/2051	0.03%	NZGOVDT551C8
Virgin Money UK PLC	0.03%	AU0000064966
Us Treasury N/B 5.00% 31/08/2025	0.03%	US91282CHV63
Bank of Queensland Ltd	0.03%	AU000000BOQ8
Reece Ltd	0.03%	AU000000REH4
nib holdings Ltd/Australia	0.03%	AU000000NHFO
Equinix Inc	0.03%	US29444U7000
AMP Ltd	0.03%	AU000000AMP6
Metcash Ltd	0.03%	AU000000MTS0
Orora Ltd	0.03%	AU000000ORA8
Insurance Australia Group Ltd	0.03%	AU000000IAG3
Iluka Resources Ltd	0.03%	AU000000ILU1
Warehouse Group Ltd/The	0.03%	NZWHSE0001S6
Housing New Zealand Ltd 3.42% 18/10/28	0.03%	NZHNZD0628L7
New Zealand Local Government Funding Agency 3.50% 14/04/3	0.03%	NZLGFDT009C0
Brambles Ltd	0.03%	AU000000BXB1
Domino's Pizza Enterprises Ltd	0.03%	AU000000DMP0
Housing New Zealand Ltd 2.247% 05/10/26	0.03%	NZHNZD0001L7
Housing New Zealand Ltd 2.183% 24/04/30	0.03%	NZHNZD0230L2
New Zealand Government 1.75% 15/05/2041	0.02%	NZGOVDT541C9
Fisher & Paykel Healthcare Corp Ltd	0.02%	NZFAPE0001S2
Challenger Ltd	0.02%	AU000000CGF5
James Hardie Industries PLC	0.02%	AU000000JHX1
Nine Entertainment Co Holdings Ltd	0.02%	AU000000NEC4
Reliance Worldwide Corp Ltd	0.02%	AU000000RWC7
a2 Milk Co Ltd/The	0.02%	NZATME0002S8
Pilbara Minerals Ltd	0.02%	AU000000PLS0
Northern Star Resources Ltd	0.02%	AU000000NST8
Cochlear Ltd	0.02%	AU000000COH5
Housing New Zealand Ltd 1.534% 10/09/35	0.02%	NZHNZD0935L6
Us Treasury N/B 3.875% 15/08/2033	0.02%	US91282CHT18
ASX Ltd	0.02%	AU000000ASX7
Mineral Resources Ltd	0.02%	AU000000MIN4
Ansell Ltd	0.02%	AU000000ANN9
Xero Ltd	0.02%	NZXROE0001S2
Downer EDI Ltd	0.02%	AU000000DOW2
Medibank Pvt Ltd	0.02%	AU000000MPL3
Computershare Ltd	0.02%	AU000000CPU5
Westpac New Zealand Ltd 2.083% 20/02/2025	0.02%	NZWNZD0225L1
Sonic Healthcare Ltd	0.02%	AU000000SHL7
Treasury Bill 0.00% 28/12/2023	0.02%	US912796ZN24
APA Group	0.02%	AU000000APA1
Alumina Ltd	0.02%	AU000000AWC3
Synlait Milk Ltd	0.02%	NZSMLE0001S9
Public Storage	0.02%	US74460D1090
Japan Treasury Disc Bill 0.00% 23/10/2023	0.02%	JP1741711P71
Nz Local Govt Fund Agenc 4.50% 15/04/2027	0.02%	NZLGFDT007C4
Welltower Inc	0.02%	US95040Q1040
Nz Local Govt Fund Agenc 1.50% 20/04/2029	0.02%	NZLGFDT012C4
BlueScope Steel Ltd	0.02%	AU000000BSLO
Origin Energy Ltd	0.02%	AU000000ORGS5
Block Inc	0.02%	AU0000187353
Transpower New Zealand 6.03% 14/09/2026	0.02%	NZTRPD0926L2

Genesis Energy Ltd 5.00% 3/04/2025	0.02% NZGNEDT007C3
Nz Local Govt Fund Agenc 4.50% 15/05/2030	0.02% NZLGFDT020C7
Digital Realty Trust Inc	0.02% US2538681030
Nz Local Govt Fund Agenc 2.75% 15/04/2025	0.02% NZLGFDT008C2
Dunedin City Treasury Ltd 5.71% 15/02/24 FRN	0.02% NZDCTDT122C9
Simon Property Group Inc	0.02% US8288061091
Westpac New Zealand Ltd 6.73% 14/02/2034	0.02% NZWNZD02T2L8
Us Treasury N/B 3.125% 15/08/2025	0.02% US91282CFE66
Realty Income Corp	0.01% US7561091049
Nz Local Govt Fund Agenc 2.25% 15/05/2028	0.01% NZLGFDT018C1
Transpower New Zealand 1.735% 4/09/2025	0.01% NZTRPD0070L9
Lottery Corp Ltd/The	0.01% AU0000219529
Auckland Airport 6.22% 11/10/25 FRN	0.01% NZAIAD1025L3
Bank of New Zealand 6.11% 03/09/2024 TD	0.01% DU0TZ24903A2
Westpac New Zealand 6.025% 06/09/24 TD	0.01% DU0TZ24906B3
Westpac New Zealand 6.064% 15/03/24 TD	0.01% DU0TZ24315A9
ANZ Bank 6.06% 15/04/24 TD	0.01% DU0TZ24415C3
Pacific Edge Ltd	0.01% NZPEBE0002S1
Ramsay Health Care Ltd	0.01% AU000000RHC8
VICI Properties Inc	0.01% US9256521090
Fonterra Cooperative Grp 5.08% 19/06/2025	0.01% NZFCGDT310C3
ResMed Inc	0.01% AU000000RMD6
Qantas Airways Ltd	0.01% AU000000QAN2
MUFG Bank Ltd 23/02/24 RCD	0.01% NZMUFDO054L3
Treasury Wine Estates Ltd	0.01% AU000000TWE9
Kiwibank Ltd 2.635% 5/10/2026	0.01% NZKIWD1026L4
Japan Treasury Disc Bill 0.00% 2/10/2023	0.01% JP1741661P71
Amcor PLC	0.01% AU000000AMC4
Kiwibank Ltd 2.155% 20/09/2024	0.01% NZKIWD0924L1
Us Treasury N/B 4.375% 15/08/2043	0.01% US912810TU25
BANK OF NEW ZEALAND 140824 6.17 TD	0.01% DU0TZ24814B9
WESTPAC NEW ZEALAND 270524 6.205 TD	0.01% DU0TZ24527B7
ANZ BANK NEW ZEALAND LTD WELLINGTON 151223 5.85 TD	0.01% DU0TZ23D15A6
Extra Space Storage Inc	0.01% US30225T1025
Chorus Ltd 4.35% 6/12/2028	0.01% NZCNUDT003C6
ANZ BANK NEW ZEALAND LTD 111223 RCD	0.01% NZF02DT468C9
ASB Bank Limited 1.83% 19/08/2024	0.01% NZABBDG004C8
ASB Bank 5.11% 17/10/23 TD	0.01% DU0TZ23O17A9
SEEK Ltd	0.01% AU000000SEK6
AvalonBay Communities Inc	0.01% US0534841012
Sbs Bank 6.14% 7/03/2029	0.01% NZSBBDT370C8
Anz Bank New Zealand Ltd 5.22% 16/02/2028	0.01% NZANBDT025C4
Mercury Nz Ltd 5.64% 19/06/2028	0.01% NZMICYDG006C1
Japan Treasury Disc Bill 0.00% 18/12/2023	0.01% JP1741821P94
Westpac New Zealand 5.735% 24/11/23 TD	0.01% DU0TZ23N24D1
ANZ BANK NEW ZEALAND 241123 5.70 TD	0.01% DU0TZ23N24C3
ICBC NEW ZEALAND LTD 081223 5.95 TD	0.01% DU0TZ23D08A1
ASB BANK LTD 251123 5.64 TD	0.01% DU0TZ23N25A4
Kfw 1.75% 19/05/2028	0.01% NZKFZDT004C9
Auckland Intl Airport 3.97% 2/11/2023	0.01% NZAIADT210L1
BANK OF NEW ZEALAND 280824 6.20 TD	0.01% DU0TZ24828B9
ANZ BANK NEW ZEALAND WELLINGTON 270224 6.05 TD	0.01% DU0TZ24227C2
ANZ BANK WELLINGTON 210624 6.19 TD	0.01% DU0TZ24621B8
Endeavour Group Ltd/Australia	0.01% AU0000154833
Viva Energy Group Ltd	0.01% AU0000016875
MUFG BANK LTD 081223 RCD	0.01% NZMUFDN342L3
Dunedin City Treasury 1.93% 18/04/2028	0.01% NZDCTDT199C7
Equity Residential	0.01% US29476L1070
FUTURE MARGINS-USD	0.01%
MUFG BANK LTD 080324 RCD	0.01% NZMUFDO068L3
Asian Development Bank 4.00% 27/05/2027	0.01% NZADBDT016C5
Asian Development Bank 2.125% 19/05/2031	0.01% NZADBDT013C2
KIWIBANK LTD 280824 6.18 TD	0.01% DU0TZ24828C7
Vector Ltd 4.996% 14/03/2024	0.01% NZVCTDT009C6
KIWIBANK LTD 021023 RCD	0.01% NZKIWDN275L2
Asian Development Bank 3.75% 18/08/2025	0.01% NZADBDT017C3
Christchurch City Hldgs 5.043% 6/04/2028	0.01% NZCCHDT901C1
ASB Bank Limited 1.646% 4/05/2026	0.01% NZABBDG005C5
Intl Bk Recon & Develop 4.25% 29/07/2027	0.01% NZIBDDT020C9
WESTPAC NEW ZEALAND 220324 6.4233 TD	0.01% DU0TZ24322A5
WESTPAC NEW ZEALAND 210824 6.3091 TD	0.01% DU0TZ24821A6
Invitation Homes Inc	0.01% US46187W1071

BANK OF CHINA LTD 080324 6.30 TD	0.01%	DU0TZ24308A4
BANK OF CHINA LTD 131223 6.15 TD	0.01%	DU0TZ23D138B9
WESTPAC NEW ZEALAND 160824 6.27 TD	0.01%	DU0TZ24816B4
ASB BANK LTD 270624 6.32 TD	0.01%	DU0TZ24627A7
BANK OF NEW ZEALAND LTD 021023 RCD	0.01%	NZF01DT631C3
MERCURY NZ LIMITED 081123 PNOTE	0.01%	NZMICYDT309C4
MERCURY NZ LIMITED 241123 PNOTE	0.01%	NZMICYDT310C2
MUFG BANK LTD 291123 RCD	0.01%	NZMUFDN333L2
CONTACT ENERGY LTD 111223 PNOTE	0.01%	NZCENDN345L8
Fr Sd8329 5.00% 1/06/2053	0.01%	US3132DWHE66
Japan Treasury Disc Bill 0.00% 30/10/2023	0.01%	JP1741721P79
New Hope Corp Ltd	0.01%	AU000000NHC7
Bank Of New Zealand 1.884% 8/06/2026	0.01%	NZBNZDT397C8
Westpac New Zealand Ltd 1.439% 24/02/2026	0.01%	NZWNZD0226L9
Nz Local Govt Fd Ag Bill 0.00% 8/11/2023	0.01%	NZLGBDT262C9
Us Treasury N/B 4.125% 31/08/2030	0.01%	US91282CHW47
MUFG BANK LTD 080124 RCD	0.01%	NZMUFD0008L9
Powerco Limited 4.67% 15/11/2024	0.01%	NZPWCDT009C9
Treasury Bill 0.00% 14/12/2023	0.01%	US912797FU69
Us Treasury N/B 3.00% 15/08/2052	0.01%	US912810TJ79
Alexandria Real Estate Equities Inc	0.01%	US0152711091
WESTPAC NEW ZEALAND 271023 5.3636 TD	0.01%	DU0TZ23O27A8
ASB BANK LTD 131023 5.06 TD	0.01%	DU0TZ23O13A8
WESTPAC NEW ZEALAND 120124 5.899 TD	0.01%	DU0TZ24112A0
Ventas Inc	0.01%	US92276F1003
WESTPAC BANKING CORPORATION WELLINGTON 270224 5.986	0.01%	DU0TZ24227B4
WESTPAC NEW ZEALAND 061023 5.718 TD	0.01%	DU0TZ23O06C8
ASB BANK LTD 070524 6.00 TD	0.01%	DU0TZ24507A1
ASB BANK LTD 270524 6.29 TD	0.01%	DU0TZ24527A9
ANZ BANK NEW ZEALAND 291123 6.04 TD	0.01%	DU0TZ23N29A6
ASB BANK LTD 050624 6.25 TD	0.01%	DU0TZ24605A3
WESTPAC NEW ZEALAND 110624 6.242 TD	0.01%	DU0TZ24611A1
KIWIBANK LTD 210624 6.22 TD	0.01%	DU0TZ24621A0
WESTPAC BANKING CORPORATION WELLINGTON 240724 6.288	0.01%	DU0TZ24724A2
BANK OF NEW ZEALAND 010824 6.31 TD	0.01%	DU0TZ24801B6
ASB BANK LTD 010824 6.30 TD	0.01%	DU0TZ24801A8
ANZ BANK WELLINGTON 160824 6.22 TD	0.01%	DU0TZ24816A6
Bank of New Zealand 18/03/24 FRN	0.01%	NZBNZDT400C0
United Kingdom Gilt 3.25% 31/01/2033	0.01%	GB00BMV77TC88
Auckland Council 3.338% 27/07/2026	0.01%	NZAKCDT410C0
MERIDIAN ENERGY LTD 311023 PNOTE	0.01%	NZMELDT098C6
MERCURY NZ LIMITED 011123 PNOTE	0.01%	NZMICYDT308C6
AUCKLAND INTERNATIONAL AIRPORT LTD 151123 PNOTE	0.01%	NZAIADN319L6
ASB BANK LTD 241123 RCD	0.01%	NZF04DT524C7
France (Govt Of) 3.00% 25/05/2033	0.01%	FR001400H7V7
CONTACT ENERGY LTD 271123 PNOTE	0.01%	NZCENDN331L8
MERCURY NZ LIMITED 081223 PNOTE	0.01%	NZMICYDT313C6
Japan Treasury Disc Bill 0.00% 13/11/2023	0.01%	JP1741751P80
PORT OF TAURANGA LTD 181223 PNOTE	0.01%	NZPOTDN352L1
KIWIBANK LTD 191223 RCD	0.01%	NZKIWDN353L7
PORT OF TAURANGA LTD 291223 PNOTE	0.01%	NZPOTDN363L8
Vonovia SE	0.01%	DE000A1ML7J1
Treasury Bill 0.00% 19/10/2023	0.01%	US912797FB88
Realkredit Danmark 5.00% 1/10/2053	0.01%	DK0004624038
Westpac New Zealand Ltd 2.22% 29/07/2024	0.01%	NZWNZD0724L3
Housing New Zealand Ltd 3.36% 12/06/2025	0.01%	NZHNZD0625L3
Mid-America Apartment Communities Inc	0.01%	US59522J1034
Auckland Intl Airport 5.67% 9/05/2028	0.01%	NZAIAD0250L8
Buoni Poliennali Del Tes 4.35% 1/11/2033	0.01%	IT0005544082
ANZ BANK NEW ZEALAND WELLINGTON 260724 6.18 TD	0.01%	DU0TZ24726A7
Sun Communities Inc	0.01%	US8666741041
Bonos Y Oblig Del Estado 3.55% 31/10/2033	0.01%	ES0000012L78
Us Treasury N/B 4.00% 31/07/2030	0.01%	US91282CHR51
Bank Of New Zealand 2.16% 29/01/2025	0.01%	NZBNZDT396C0
Essex Property Trust Inc	0.01%	US2971781057
Pro Medicus Ltd	0.01%	AU000000PME8
Resnz 2023-1 A 7.56% 16/01/2055	0.01%	NZRVGB1001R9
AUB Group Ltd	0.01%	AU000000AUB9
KIWIBANK LTD 291123 6.07 TD	0.01%	DU0TZ23N29B4
KIWIBANK LTD 050624 6.15 TD	0.01%	DU0TZ24605B1
CONTACT ENERGY LTD 091023 PNOTE	0.01%	NZCENDN282L3
MUFG BANK LTD 271023 RCD	0.01%	NZMUFDN300L1

AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED 2311	0.01% NZF02DT413C5
KIWIBANK LTD 231123 RCD	0.01% NZKIWDN327L1
Paladin Energy Ltd	0.01% AU000000PDN8
MUFG BANK LTD 160124 RCD	0.01% NZMUFD0016L2
Wellington Intl Airport 4.00% 1/04/2030	0.01% NZWIAD0060L5
Auckland Council 4.176% 24/03/2025	0.01% NZAKCDT363C1
Dunedin City Treasury 3.79% 16/10/2024	0.01% NZDCTDT135C1
Link REIT	0.01% HK0823032773
Nz Local Govt Fund Agenc 2.25% 15/05/2031	0.01% NZLGFDT017C3
Intl Finance Corp 4.875% 13/12/2029	0.01% NZIFCDT015C6
Intl Bk Recon & Develop 4.625% 2/02/2028	0.01% NZIBDDT021C7
Sandfire Resources Ltd	0.01% AU000000SFR8
Inter-American Devel Bk 4.75% 25/01/2030	0.01% NZIDBDT010C0
Gaming and Leisure Properties Inc	0.01% US3646711088
UDR Inc	0.01% US9026531049
Jyske Realkredit A/S 1.00% 1/10/2023	0.01% DK0009406829
HUB24 Ltd	0.01% AU000000HUB4
WP Carey Inc	0.01% US92936U1097
Host Hotels & Resorts Inc	0.01% US44107P1049
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 090224 6.15 TI	0.01% DU0TZ24209A4
Equity LifeStyle Properties Inc	0.00% US29472R1086
Mtfnz P21 A 6.51% 15/06/2029	0.00% NZPANTFAT019
GENESIS ENERGY LTD 191023 PNOTE	0.00% NZGNEDT097C4
American Homes 4 Rent	0.00% US02665T3068
Intl Bk Recon & Develop 0.75% 10/06/2026	0.00% NZIBDDT016C7
Regency Centers Corp	0.00% US7588491032
Flight Centre Travel Group Ltd	0.00% AU000000FLT9
Heartland Bank Ltd 3.55% 12/04/2024	0.00% NZHBLD0020L2
Gmt Bond Issuer Ltd 3.656% 20/12/2027	0.00% NZGMBD008C5
Chorus Ltd	0.00% NZCNU0001S2
Toyota Fin New Zealand 6.46% 11/09/2026	0.00% NZTFSDT845C5
Perpetual Ltd	0.00% AU000000PP79
Kimco Realty Corp	0.00% US49446R1095
Champion Iron Ltd	0.00% AU000000CIA2
Fpqc 2023-2 A 7.11% 15/08/2030	0.00% NZFFPD1049R3
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
Us Treasury N/B 3.375% 15/08/2042	0.00% US912810TK43
Beach Energy Ltd	0.00% AU000000BPT9
Camden Property Trust	0.00% US1331311027
Healthpeak Properties Inc	0.00% US42250P1030
Japan (10 Year Issue) 0.50% 20/12/2032	0.00% JP1103691P11
Perseus Mining Ltd	0.00% AU000000PRU3
PORT OF TAURANGA LTD 161123 PNOTE	0.00% NZPOTDN320L8
BANK OF CHINA NEW ZEALAND 141223 PNOTE	0.00% NZBOCDN346L8
Telix Pharmaceuticals Ltd	0.00% AU000000TLX2
Us Treasury N/B 1.25% 15/08/2031	0.00% US91282CCS89
Us Treasury N/B 2.75% 15/08/2032	0.00% US91282CFF32
Westpac New Zealand Ltd 3.696% 16/02/2027	0.00% NZWNZD0227L7
Boston Properties Inc	0.00% US1011211018
Premier Investments Ltd	0.00% AU000000PMV2
Nz Local Govt Fund Agenc 2.00% 15/04/2037	0.00% NZLGFDT016C5
Intl Bk Recon & Develop 2.875% 30/11/2026	0.00% NZIBDDT019C1
CubeSmart	0.00% US2296631094
Eagers Automotive Ltd	0.00% AU000000APE3
Toyota Fin New Zealand 1.73% 6/09/2024	0.00% NZTFSDT727C5
Kiwi Property Group Ltd 4.06% 12/11/2025	0.00% NZKPGD0040L4
Tabcorp Holdings Ltd	0.00% AU000000TAH8
Mtfnz O23 A 7.26% 16/09/2030	0.00% NZOPATFAT017
Us Treasury N/B 2.00% 15/11/2041	0.00% US912810TC27
Americold Realty Trust Inc	0.00% US03064D1081
Bundesrepub. Deutschland 2.60% 15/08/2033	0.00% DE000BU2Z015
Webjet Ltd	0.00% AU000000WEB7
Bapcor Ltd	0.00% AU000000BAP9
L-Bank Bw Foerderbank 4.00% 15/04/2027	0.00% NZLBKDT003C1
Nickel Industries Ltd	0.00% AU0000018236
Nordic Investment Bank 4.375% 21/02/2030	0.00% NZNIBDT013C2
Netwealth Group Ltd	0.00% AU000000NWL7
Omega Healthcare Investors Inc	0.00% US6819361006

Japan (2 Year Issue) 0.005% 1/10/2024	0.00%	JP1024411NA0
Harvey Norman Holdings Ltd	0.00%	AU000000HVN7
Us Treasury N/B 1.875% 15/02/2041	0.00%	US912810SW99
Japan (10 Year Issue) 0.40% 20/06/2033	0.00%	JP1103711P74
Toyota Fin New Zealand 6.49% 18/05/2026	0.00%	NZTFSDT835C6
Gold Road Resources Ltd	0.00%	AU000000GOR5
Insignia Financial Ltd	0.00%	AU000000IFL2
Super Retail Group Ltd	0.00%	AU000000SULO
ARB Corp Ltd	0.00%	AU000000ARB5
Federal Realty Investment Trust	0.00%	US3137451015
Wellington Intl Airport 3.32% 24/09/2031	0.00%	NZWIAD0080L3
MORGAN STANLEY USD	0.00%	
EastGroup Properties Inc	0.00%	US2772761019
Auckland Council 2.013% 10/07/2025	0.00%	NZAKCDT484C5
TPG Telecom Ltd	0.00%	AU00000090128
Japan (5 Year Issue) 0.30% 20/06/2028	0.00%	JP1051611P92
Brickworks Ltd	0.00%	AU000000BKW4
Dunedin City Treasury 0.676% 16/11/2026	0.00%	NZDCTDT191C4
Coronado Global Resources Inc	0.00%	AU00000026122
Capitaland Ascendas REIT	0.00%	SG1M77906915
Pinnacle Investment Management Group Ltd	0.00%	AU000000PNI7
Japan (10 Year Issue) 0.10% 20/09/2030	0.00%	JP1103601LA4
Israel Fixed Bond 1.50% 30/11/2023	0.00%	IL0011550683
Buoni Poliennali Del Tes 3.40% 28/03/2025	0.00%	IT0005534281
Magellan Financial Group Ltd	0.00%	AU000000MFG4
Bank Of New Zealand 4.985% 7/06/2027	0.00%	NZBNZDT401C8
Auckland Council 2.95% 28/09/2050	0.00%	NZAKCDT520C6
Bellevue Gold Ltd	0.00%	AU00000019374
Corporate Travel Management Ltd	0.00%	AU000000CTD3
Capitaland Integrated Commercial Trust	0.00%	SG1M51904654
Tsy Infl Ix N/B 0.25% 15/01/2025	0.00%	US912828H458
Dunedin City Treasury 3.22% 27/11/2028	0.00%	NZDCTDT211C0
Breville Group Ltd	0.00%	AU000000BRG2
Meridian Energy Limited 5.91% 20/09/2028	0.00%	NZMELDT096C0
Bundesrepub. Deutschland 2.30% 15/02/2033	0.00%	DE000BU22007
Ventia Services Group Pty Ltd	0.00%	AU000000184459
Kiwi Property Group Ltd 4.33% 19/12/2024	0.00%	NZKPGD0030L5
Christchurch City Hldgs 3.58% 27/11/2024	0.00%	NZCCHDT853C4
NNN REIT Inc	0.00%	US6374171063
Blunz 2022-2 A1L 7.46% 16/02/2054	0.00%	NZBSNC1002R1
De Grey Mining Ltd	0.00%	AU000000DEG6
Anz Bank New Zealand Ltd 3.03% 20/03/2024	0.00%	NZANBDT023C9
Capricorn Metals Ltd	0.00%	AU000000CMM9
Us Treasury N/B 3.875% 15/05/2043	0.00%	US912810TS78
Japan Govt Cpi Linked 0.10% 10/03/2028	0.00%	JP1120231J51
First Industrial Realty Trust Inc	0.00%	US32054K1034
Ramelius Resources Ltd	0.00%	AU000000RMS4
Briqmor Property Group Inc	0.00%	US11120U1051
STAG Industrial Inc	0.00%	US85254J1025
Contact Energy Ltd 3.55% 15/08/2024	0.00%	NZCEND0050L0
Us Treasury N/B 1.375% 15/11/2040	0.00%	US912810ST60
Wharf Real Estate Investment Co Ltd	0.00%	KYG9593A1040
Tsy Infl Ix N/B 0.125% 15/04/2025	0.00%	US912828ZJ22
SWU01H5P9 CCP SHORT IRS MS USD 150627 PFXD 1.75 RFLT SC	0.00%	DUSWU01H5P9
IPH Ltd	0.00%	AU000000IPH9
Credit Corp Group Ltd	0.00%	AU000000CCP3
Japan (2 Year Issue) 0.005% 1/04/2024	0.00%	JP1024351N46
Fn By0737 5.00% 1/05/2053	0.00%	US3140NGZB99
Nippon Building Fund Inc	0.00%	JP3027670003
Resnz 2022-1 A1 7.66% 16/06/2054	0.00%	NZRVGA1035R9
Megaport Ltd	0.00%	AU000000MP15
Port Of Tauranga Ltd 1.02% 29/09/2025	0.00%	NZPOTD0925L1
Dunedin City Treasury 2.09% 15/11/2026	0.00%	NZDCTDT173C2
Karoon Energy Ltd	0.00%	AU000000KAR6
Healthcare Realty Trust Inc	0.00%	US42226K1051
Tsy Infl Ix N/B 0.50% 15/01/2028	0.00%	US9128283R96
Us Treasury N/B 3.25% 30/06/2029	0.00%	US91282CEV90
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
United Kingdom Gilt 3.75% 29/01/2038	0.00%	GB00BQC4R999

PSP Swiss Property AG	0.00%	CH0018294154
Japan (2 Year Issue) 0.005% 1/03/2024	0.00%	JP1024341N31
Gecina SA	0.00%	FR0010040865
Chorus Ltd 2.51% 2/12/2030	0.00%	NZCNUDT005C1
ASB Bank Limited 5.928% 16/11/2026	0.00%	NZABBDG006C3
Japan (10 Year Issue) 0.50% 20/03/2033	0.00%	JP1103701P43
Land Securities Group PLC	0.00%	GB00BYW0PQ60
ASB Bank Limited 5.524% 21/06/2027	0.00%	NZABBDT044C9
Agree Realty Corp	0.00%	US0084921008
Japan Real Estate Investment Corp	0.00%	JP3027680002
Bank of New Zealand 5.536% 25/05/28	0.00%	NZBNZDT402C6
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
Regis Resources Ltd	0.00%	AU000000RRL8
Unibail-Rodamco-Westfield	0.00%	FR0013326246
Ryman Hospitality Properties Inc	0.00%	US783777T1079
LEG Immobilien SE	0.00%	DE000LEG1110
Lifestyle Communities Ltd	0.00%	AU000000LIC9
Monadelphous Group Ltd	0.00%	AU000000MND5
Spirit Realty Capital Inc	0.00%	US84860W3007
Us Treasury N/B 4.125% 15/11/2032	0.00%	US91282CFV81
Us Treasury N/B 3.875% 30/09/2029	0.00%	US91282CFL00
PEXA Group Ltd	0.00%	AU0000158594
Bundesrepub. Deutschland 1.00% 15/08/2025	0.00%	DE0001102382
Nippon Prologis REIT Inc	0.00%	JP3047550003
Christchurch Intl Airpor 4.13% 24/05/2024	0.00%	NZCHCDT004C4
Us Treasury N/B 2.00% 15/08/2025	0.00%	US912828K742
Bank Of New Zealand 3.648% 16/11/2023	0.00%	NZBNZDT394C5
Terreno Realty Corp	0.00%	US88146M1018
Kite Realty Group Trust	0.00%	US49803T3005
Nomura Real Estate Master Fund Inc	0.00%	JP3048110005
Japan (20 Year Issue) 1.20% 20/09/2035	0.00%	JP1201541F90
Us Treasury N/B 0.625% 15/10/2024	0.00%	US91282CDB46
Tsy Infl Ix N/B 1.125% 15/01/2033	0.00%	US91282CGK18
Apartment Income REIT Corp	0.00%	US03750L1098
Us Treasury N/B 0.75% 15/11/2024	0.00%	US91282CDH16
MORGAN STANLEY CAD	0.00%	
Us Treasury N/B 1.125% 15/01/2025	0.00%	US91282CDS70
NRW Holdings Ltd	0.00%	AU000000NWH5
Udcau 2022-1 A 7.51% 20/12/2029	0.00%	NZUDCDB001R0
Japan Metropolitan Fund Invest	0.00%	JP3039710003
Us Treasury N/B 0.50% 31/03/2025	0.00%	US912828ZF00
Japan (10 Year Issue) 0.10% 20/06/2031	0.00%	JP1103631M74
Deutsche Bank Ny 6.119% 14/07/2026	0.00%	US25160PAJ66
InvoCare Ltd	0.00%	AU000000IVC8
Dlr Kredit A/S 1.00% 1/10/2023	0.00%	DK0006345301
United Kingdom Gilt 0.125% 31/01/2028	0.00%	GB00BMBL1G81
Deutsche Bank Ny 3.961% 26/11/2025	0.00%	US251526CB33
Bundesrepub. Deutschland 4.25% 4/07/2039	0.00%	DE0001135325
Japan (30 Year Issue) 1.20% 20/06/2053	0.00%	JP1300791P79
Bundesrepub. Deutschland 1.00% 15/05/2038	0.00%	DE0001102598
Boral Ltd	0.00%	AU000000OBLD2
Us Treasury N/B 2.875% 15/05/2032	0.00%	US91282CEP23
Johns Lyng Group Ltd	0.00%	AU000000JLG8
United Malt Grp Ltd	0.00%	AU0000079691
Nz Local Govt Fund Agenc 3.00% 15/05/2035	0.00%	NZLGFDT019C9
Bonos Y Oblig Del Estado 0.00% 31/01/2025	0.00%	ES0000012F92
GLP J-Reit	0.00%	JP3047510007
Castellum AB	0.00%	SE0000379190
Healius Ltd	0.00%	AU0000033359
United Kingdom Gilt 4.25% 7/09/2039	0.00%	GB00B3KJDS62
Costa Group Holdings Ltd	0.00%	AU000000CGC2
Dunedin City Treasury 3.98% 15/04/2026	0.00%	NZDCTDT109C6
Us Treasury N/B 4.125% 15/08/2053	0.00%	US912810TT51
France (Govt Of) 0.75% 25/05/2052	0.00%	FR0013480613
Hongkong Land Holdings Ltd	0.00%	BMG4587L1090
Mapletree Logistics Trust	0.00%	SG1S03926213
Insurance Australia Grp 5.32% 15/06/2038	0.00%	NZIAGDT004C1
Gmt Bond Issuer Ltd 4.74% 14/04/2027	0.00%	NZGMBDT009C3

Phillips Edison & Co Inc	0.00%	US71844V2016
Tsy Infl Ix N/B 1.625% 15/10/2027	0.00%	US91282CFR79
Fletcher Building Ltd	0.00%	NZFBUE0001S0
Vornado Realty Trust	0.00%	US9290421091
Bundesschatzanweisungen 3.10% 18/09/2025	0.00%	DE000BU22023
Warehouses De Pauw CVA	0.00%	BE0974349814
Lovisa Holdings Ltd	0.00%	AU000000LOV7
Chalice Mining Ltd	0.00%	AU000000CHN7
Fn Ma5009 5.00% 1/05/2053	0.00%	US31418ER771
UNITE Group PLC/The	0.00%	GB0006928617
Us Treasury N/B 1.125% 15/02/2031	0.00%	US91282CBL46
Inghams Group Ltd	0.00%	AU000000ING6
Kelsian Group Ltd	0.00%	AU0000186678
Australian Government 4.50% 21/04/2033	0.00%	AU000XCLWAG2
Spark New Zealand Ltd	0.00%	NZTELE0001S4
Fn Ma4876 6.00% 1/12/2052	0.00%	US31418EM236
Us Treasury N/B 3.375% 15/05/2033	0.00%	US91282CHC82
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
Japan Treasury Disc Bill 0.00% 25/12/2023	0.00%	JP1741841P90
Fonterra Cooperative Grp 4.15% 14/11/2025	0.00%	NZFCGDG005C4
Japan (10 Year Issue) 0.10% 20/06/2026	0.00%	JP1103431G66
AT AND T INC 190324 0.00 CB	0.00%	US0020A2CK62
Nanosonics Ltd	0.00%	AU000000NAN9
EVT Ltd	0.00%	AU000000EVT1
Societe Generale 2.797% 19/01/2028	0.00%	US83368RBH49
Us Treasury N/B 2.875% 15/06/2025	0.00%	US91282CEU18
Us Treasury N/B 2.375% 31/03/2029	0.00%	US91282CEE75
West African Resources Ltd	0.00%	AU000000WAF6
Buoni Poliennali Del Tes 4.50% 1/10/2053	0.00%	IT0005534141
Australian Government 0.25% 21/11/2024	0.00%	AU0000083768
Silver Lake Resources Ltd	0.00%	AU000000SLR6
Sumitomo Mitsui Banking 2.44% 18/06/2024	0.00%	XS2008801370
Essential Properties Realty Trust Inc	0.00%	US29670E1073
Bundesrepub. Deutschland 2.50% 4/07/2044	0.00%	DE0001135481
Us Treasury N/B 0.375% 30/04/2025	0.00%	US91282ZL77
Bonos Y Oblig Del Estado 1.90% 31/10/2052	0.00%	ES0000012K46
Gmt Bond Issuer Ltd 4.54% 31/05/2024	0.00%	NZGMBDT004C4
Collins Foods Ltd	0.00%	AU000000CKF7
Japan Treasury Disc Bill 0.00% 6/11/2023	0.00%	JP1741731P85
Us Treasury N/B 0.25% 30/09/2025	0.00%	US91282CAM38
Core Lithium Ltd	0.00%	AU000000CXO2
France (Govt Of) 0.00% 25/02/2025	0.00%	FR0014007TY9
Mapletree Industrial Trust	0.00%	SG2C32962814
Us Treasury N/B 0.375% 30/11/2025	0.00%	US91282CAZ41
Us Treasury N/B 0.375% 31/12/2025	0.00%	US91282CBC47
Bonos Y Oblig Del Estado 3.45% 30/07/2066	0.00%	ES00000128E2
Sagax AB	0.00%	SE0005127818
Apple Hospitality REIT Inc	0.00%	US03784Y2000
Derwent London PLC	0.00%	GB0002652740
News Corp	0.00%	AU000000NWS2
Realkredit Danmark 1.00% 1/01/2024	0.00%	DK0004620200
British Land Co PLC/The	0.00%	GB0001367019
Nykredit Realkredit As 1.00% 1/10/2050	0.00%	DK0009522815
France (Govt Of) 3.00% 25/05/2054	0.00%	FR001400FTH3
Domain Holdings Australia Ltd	0.00%	AU000000DHG9
Us Treasury N/B 3.50% 15/02/2039	0.00%	US912810QA97
Medical Properties Trust Inc	0.00%	US58463J3041
Granite Real Estate Investment Trust	0.00%	CA3874371147
Us Treasury N/B 1.125% 31/08/2028	0.00%	US91282CCV19
United Kingdom Gilt 3.50% 22/10/2025	0.00%	GB00BPCJD880
G2 Ma8488 4.00% 20/12/2052	0.00%	US36179XND48
Japan (30 Year Issue) 0.70% 20/06/2051	0.00%	JP1300711M79
RMAC PLC SERIES 3 CLASS A 150247 ABS	0.00%	XS2666572693
Buoni Poliennali Del Tes 3.85% 15/09/2026	0.00%	IT0005556011
Sabra Health Care REIT Inc	0.00%	US78573L1061
Us Treasury N/B 3.25% 15/05/2042	0.00%	US912810TH14
Orix JREIT Inc	0.00%	JP3040880001

France (Govt Of) 5.50% 25/04/2029	0.00%	FR0000571218
Independence Realty Trust Inc	0.00%	US45378A1060
Tsy Infl Ix N/B 0.125% 15/07/2031	0.00%	US91282CCM10
France (Govt Of) 1.25% 25/05/2036	0.00%	FR0013154044
PolyNovo Ltd	0.00%	AU000000PNV0
United Kingdom Gilt 1.50% 31/07/2053	0.00%	GB00BM8Z2V59
Tritax Big Box REIT PLC	0.00%	GB00BG49KP99
Elders Ltd	0.00%	AU000000ELD6
United Urban Investment Corp	0.00%	JP3045540006
Nykredit Realkredit As 1.50% 1/10/2053	0.00%	DK0009527616
EPR Properties	0.00%	US26884U1097
Merlin Properties Socimi SA	0.00%	ES0105025003
Cousins Properties Inc	0.00%	US2227955026
Invincible Investment Corp	0.00%	JP3046190009
Data#3 Ltd	0.00%	AU000000DTL4
Aareal Bank Ag 0.625% 14/02/2025	0.00%	XS2297684842
Sbs Bank 4.32% 18/03/2027	0.00%	NZSBBDT297C3
BARCLAYS USD MARGIN	0.00%	
Advance Residence Investment Corp	0.00%	JP3047160001
Us Treasury N/B 1.625% 15/02/2026	0.00%	US912828P469
Fastighets AB Balder	0.00%	SE0017832488
Japan (2 Year Issue) 0.005% 1/05/2024	0.00%	JP1024361N51
Hsbc Holdings Plc 2.251% 22/11/2027	0.00%	US404280CX53
Physicians Realty Trust	0.00%	US71943U1043
Tr Group Ltd 3.532% 5/10/2026	0.00%	NZTRGD1026L9
Us Treasury N/B 0.50% 28/02/2026	0.00%	US91282CBQ33
Us Treasury N/B 1.625% 15/11/2050	0.00%	US912810SS87
Us Treasury N/B 1.50% 15/02/2030	0.00%	US912828Z948
Tpmt 2019-4 A1 2.90% 25/10/2059	0.00%	US89178BAA26
Buoni Poliennali Del Tes 3.35% 1/03/2035	0.00%	IT0005358806
United Kingdom Gilt 1.25% 31/07/2051	0.00%	GB00BLH38158
Japan (30 Year Issue) 0.50% 20/03/2049	0.00%	JP1300621K47
France (Govt Of) 4.75% 25/04/2035	0.00%	FR0010070060
National Storage Affiliates Trust	0.00%	US6378701063
Auckland Council 2.411% 20/10/2027	0.00%	NZAKCDT547C9
Cmlti 2021-Inv1 A3A 2.50% 25/05/2051	0.00%	US17329PAY88
Morgan Stanley 2.103% 8/05/2026	0.00%	XS2446386356
AvANZ 2022-1 A1 7.31% 15/07/2054	0.00%	NZAVGA1001R7
Park Hotels & Resorts Inc	0.00%	US7005171050
Jyske Realkredit A/S 1.00% 1/10/2050	0.00%	DK0009397069
Japan (20 Year Issue) 1.20% 20/12/2034	0.00%	JP1201511EC7
Buoni Poliennali Del Tes 4.45% 1/09/2043	0.00%	IT0005530032
Santander Uk Group Hldgs 7.482% 29/08/2029	0.00%	XS2673526401
Jyske Realkredit A/S 1.00% 1/10/2050	0.00%	DK0009397739
Us Treasury N/B 2.875% 15/05/2052	0.00%	US912810TG31
Sumitomo Mitsui Finl Grp 5.52% 13/01/2028	0.00%	US86562MCR97
SWU01D6C6 CCP SHORT IRS MS USD 150627 PFXD 1 RFLT SOFR	0.00%	DUSWU01D6C6
Treasury Bill 0.00% 16/11/2023	0.00%	US912797FK87
Treasury Bill 0.00% 24/11/2023	0.00%	US912797FL60
Saudi International Bond 4.75% 18/01/2028	0.00%	XS2577134401
COPT Defense Properties	0.00%	US22002T1088
Treasury Bill 0.00% 16/01/2024	0.00%	US912797HZ39
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
Nstr 2007-A M1 5.704% 25/03/2037	0.00%	US63860HAE99
Us Treasury N/B 4.125% 31/07/2028	0.00%	US91282CHQ78
SITE Centers Corp	0.00%	US82981J1097
Japan (10 Year Issue) 0.10% 20/06/2029	0.00%	JP1103551K72
SWU01JJ13 CCP SHORT IRS MS USD 301126 RFLT SOFRA PFXD2.	0.00%	DUSWU01JJ13
Allreal Holding AG	0.00%	CH0008837566
Nykredit Realkredit As 1.00% 1/04/2024	0.00%	DK0009540395
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
Verus 2023-5 A1 6.476% 25/06/2068	0.00%	US924934AA00
Jyske Realkredit A/S 1.00% 1/10/2024	0.00%	DK0009411829
Japan (10 Year Issue) 0.10% 20/12/2030	0.00%	JP1103611M11
Amsi 2005-R5 M5 6.409% 25/07/2035	0.00%	US03072SE687
Japan (20 Year Issue) 1.10% 20/09/2042	0.00%	JP1201821NA5

Tsy Infl Ix N/B 0.125% 15/01/2032	0.00%	US91282CDX65
Japan (30 Year Issue) 1.40% 20/09/2052	0.00%	JP1300761NA3
Japan (20 Year Issue) 1.10% 20/06/2043	0.00%	JP1201851P76
Frasers Logistics & Commercial Trust	0.00%	SG1CI9000006
Us Treasury N/B 0.375% 30/09/2027	0.00%	US91282CAL54
United Kingdom Gilt 4.75% 7/12/2030	0.00%	GB00B24FF097
Dream Industrial Real Estate Investment Trust	0.00%	CA26153W1095
France (Govt Of) 1.75% 25/11/2024	0.00%	FR0011962398
Verus 2023-4 A1 5.811% 25/05/2068	0.00%	US92539TAA16
Japan (20 Year Issue) 0.50% 20/09/2036	0.00%	JP1201581G90
Stra 2021-2X A 6.121% 20/07/2060	0.00%	XS2272275590
SWU01PI00 CCP SHORT IRS MS USD 151226 PFXD 1.25 RFLT SO	0.00%	DUSWU01PI00
MERCURY NZ LIMITED 291123 PNOTE	0.00%	NZMICYDT311C0
Macerich Co/The	0.00%	US5543821012
Swire Properties Ltd	0.00%	HK0000063609
Link Administration Holdings Ltd	0.00%	AU000000LNK2
France (Govt Of) 2.00% 25/05/2048	0.00%	FR0013257524
Japan (20 Year Issue) 0.50% 20/12/2038	0.00%	JP1201671K12
Us Treasury N/B 0.625% 30/11/2027	0.00%	US91282CAY75
Belgium Kingdom 3.00% 22/06/2033	0.00%	BE0000357666
SmartCentres Real Estate Investment Trust	0.00%	CA83179X1087
Us Treasury N/B 0.875% 30/06/2026	0.00%	US91282CCJ80
Us Treasury N/B 0.75% 31/05/2026	0.00%	US91282CCF68
Mfra 2023-Nqm2 A1 4.40% 25/03/2068	0.00%	US55285WAA71
Japan Hotel REIT Investment Corp	0.00%	JP3046400002
Tanger Factory Outlet Centers Inc	0.00%	US8754651060
Japan Prime Realty Investment Corp	0.00%	JP3040890000
United Kingdom Gilt 4.50% 7/12/2042	0.00%	GB00B1VWPJ53
United Kingdom Gilt 4.25% 7/03/2036	0.00%	GB0032452392
Japan (40 Year Issue) 1.30% 20/03/2063	0.00%	JP1400161P53
Sumitomo Mitsui Banking 0.55% 6/11/2023	0.00%	XS1899009705
Sekisui House Reit Inc	0.00%	JP3047820000
Us Treasury N/B 1.75% 31/01/2029	0.00%	US91282CDW82
France (Govt Of) 0.00% 25/11/2029	0.00%	FR0013451507
France (Govt Of) 4.50% 25/04/2041	0.00%	FR0010773192
Japan (20 Year Issue) 0.50% 20/12/2041	0.00%	JP1201791N14
Japan (20 Year Issue) 0.30% 20/12/2039	0.00%	JP1201711L13
SL Green Realty Corp	0.00%	US78440X8873
Boardwalk Real Estate Investment Trust	0.00%	CA0966311064
Douglas Emmett Inc	0.00%	US25960P1093
Cofinimmo SA	0.00%	BE0003593044
France (Govt Of) 0.00% 25/11/2030	0.00%	FR0013516549
France (Govt Of) 4.00% 25/10/2038	0.00%	FR0010371401
Japan (30 Year Issue) 0.80% 20/03/2046	0.00%	JP1300501G30
United Kingdom Gilt 0.625% 22/10/2050	0.00%	GB00BMBL1F74
Santander Uk Group Hldgs 6.534% 10/01/2029	0.00%	US80281LAT26
Japan Treasury Disc Bill 0.00% 16/10/2023	0.00%	JP1741691P75
Japan Treasury Disc Bill 0.00% 10/10/2023	0.00%	JP1741681P77
First Capital Real Estate Investment Trust	0.00%	CA31890B1031
Lcda 2023-Ell A2 5.048% 1/12/2034	0.00%	US54627RAS94
Keppel DC REIT	0.00%	SG1AF6000009
Fabege AB	0.00%	SE0011166974
Highwoods Properties Inc	0.00%	US4312841087
Stwd 2021-Hts A 6.499% 15/04/2034	0.00%	US78486DAA81
Stwd 2021-Lih A 6.307% 15/11/2036	0.00%	US78486EAA64
Sreit 2021-Ind A 6.148% 15/10/2038	0.00%	US78473JAA07
Ubs Group Ag 4.55% 17/04/2026	0.00%	US902613BB36
National Health Investors Inc	0.00%	US63633D1046
Auckland Council 5.806% 25/03/2024	0.00%	NZAKCDT324C3
Sumitomo Mitsui Banking 0.01% 10/09/2025	0.00%	XS2225211650
LondonMetric Property PLC	0.00%	GB00B4WFW713
Wihlborgs Fastigheter AB	0.00%	SE0018012635
Fn Cb7220 5.50% 1/09/2053	0.00%	US3140QTAW95
Standard Chartered Plc 2.678% 29/06/2032	0.00%	XS2358287824
Azrieli Group Ltd	0.00%	IL0011194789
Citigroup Inc 3.29% 17/03/2026	0.00%	US172967NL16
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
Us Treasury N/B 0.625% 15/05/2030	0.00%	US912828ZQ64
Korea Housing Finance Co 4.475% 6/04/2026	0.00%	AU3CB0298396

Kennedy-Wilson Holdings Inc	0.00%	US4893981070
Us Treasury N/B 0.625% 15/08/2030	0.00%	US91282CAE12
Nippon Accommodations Fund Inc	0.00%	JP3046440008
AEON REIT Investment Corp	0.00%	JP3047650001
Romania 2.125% 7/03/2028	0.00%	XS2434895558
Nhel 2006-1 A2D 5.974% 25/05/2036	0.00%	US669884AE80
Activia Properties Inc	0.00%	JP3047490002
Avolon Holdings Fndg Ltd 2.528% 18/11/2027	0.00%	US05401AAR23
Cmlti 2006-Wfh4 M2 5.869% 25/11/2036	0.00%	US17309SAF74
Suntec Real Estate Investment Trust	0.00%	SG1Q52922370
Pclf 2021-1 A 6.323% 15/10/2025	0.00%	XS2322825097
Nordea Kredit Realkredit 1.00% 1/04/2024	0.00%	DK0002042779
Development Bk Of Japan 0.50% 27/08/2025	0.00%	XS2216812318
Obx 2023-Nqm1 A1 6.12% 25/11/2062	0.00%	US670855AAA38
Nyo 2021-1290 A 6.544% 15/11/2038	0.00%	US62955HAA59
Gaci First Investment 4.875% 14/02/2035	0.00%	XS2585988061
Sunstone Hotel Investors Inc	0.00%	US8678921011
Ubs Group Ag 7.75% 1/03/2029	0.00%	CH1214797172
France (Govt Of) 2.50% 25/05/2043	0.00%	FR001400CMX2
Kenedix Office Investment Corp	0.00%	JP3046270009
United Kingdom Gilt 3.50% 22/01/2045	0.00%	GB00BN65R313
Ontario Teachers' Financ 1.85% 3/05/2032	0.00%	XS2475513953
Unicredit Spa 7.83% 4/12/2023	0.00%	XS1917910884
Inmobiliaria Colonial Socimi SA	0.00%	ES0139140174
National Bk Hungary Bill 0.00% 5/10/2023	0.00%	HU0000625751
Jyske Realkredit A/S 1.00% 1/01/2024	0.00%	DK0009408361
Frasers Centrepoint Trust	0.00%	SG1T60930966
Four Corners Property Trust Inc	0.00%	US35086T1097
Mobimo Holding AG	0.00%	CH0011108872
Jyske Realkredit A/S 1.00% 1/04/2024	0.00%	DK0009391104
Mitsui Fudosan Logistics Park Inc	0.00%	JP3048300002
Bank of New Zealand NZD Current Account	0.00%	
Global Net Lease Inc	0.00%	US3793782018
France (Govt Of) 1.00% 25/11/2025	0.00%	FR0012938116
Tricon Residential Inc	0.00%	CA89612W1023
France (Govt Of) 0.50% 25/05/2025	0.00%	FR0012517027
Japan Logistics Fund Inc	0.00%	JP3046230003
Us Treasury N/B 1.50% 31/01/2027	0.00%	US9128282781
France (Govt Of) 0.00% 25/03/2025	0.00%	FR0013415627
Tommi 4 A 4.552% 18/07/2033	0.00%	XS2607339236
Gsamp 2006-He3 A2D 5.934% 25/05/2046	0.00%	US36244KAE55
Safestore Holdings PLC	0.00%	GB00B1N7Z094
LXI REIT Plc	0.00%	GB00BYQ46T41
H&R Real Estate Investment Trust	0.00%	CA4039254079
Netherlands Government 2.50% 15/07/2033	0.00%	NL0015001AM2
Twin 2021-1 A 6.07% 12/03/2055	0.00%	XS2305355310
Chartwell Retirement Residences	0.00%	CA16141A1030
Capitaland Ascott Trust	0.00%	SGXC16332337
Industrial & Infrastructure Fund Investment Corp	0.00%	JP3046500009
Urban Edge Properties	0.00%	US91704F1049
Melisron Ltd	0.00%	IL0003230146
Bonos Y Oblig Del Estado 2.75% 31/10/2024	0.00%	ES00000126B2
Realkredit Danmark 1.00% 1/04/2024	0.00%	DK0009295149
TAG Immobilien AG	0.00%	DE0008303504
Amco Spa 4.625% 6/02/2027	0.00%	XS2583211201
LaSalle Logiport REIT	0.00%	JP3048180008
Goldman Sachs Group Inc 4.722% 7/02/2025	0.00%	XS2441551970
Nomura Holdings Inc 2.679% 16/07/2030	0.00%	US65535HAS85
Mori Hills REIT Investment Corp	0.00%	JP3046470005
Mori Trust Reit Inc	0.00%	JP3046170001
InvenTrust Properties Corp	0.00%	US46124J2015
Stra 2021-1 A 6.071% 25/09/2051	0.00%	XS2295993724
MORGAN STANLEY EUR	0.00%	
Buoni Poliennali Del Tes 3.25% 1/03/2038	0.00%	IT0005496770
Gnr 2016-H11 F 6.243% 20/05/2066	0.00%	US38375UXM79
DiamondRock Hospitality Co	0.00%	US2527843013
Intesa Sanpaolo Spa 8.248% 21/11/2033	0.00%	US46115HBV87
Allied Properties Real Estate Investment Trust	0.00%	CA0194561027
Fn Ca8607 2.50% 1/01/2051	0.00%	US3140QGR581
Weebit Nano Ltd	0.00%	AU000000WBTS
JBG SMITH Properties	0.00%	US46590V1008
Pebblebrook Hotel Trust	0.00%	US70509V1008

RLJ Lodging Trust	0.00%	US74965L1017
Bank Of America Corp 1.949% 27/10/2026	0.00%	XS2462324232
Kenedix Residential Next Investment Corp	0.00%	JP3047480003
Barclays Plc 2.894% 24/11/2032	0.00%	US06738EBV65
EUR OAT 2312 FUT	0.00%	DE000C7PB934
SWU01XDS9 CCP SHORT IRS MS EUR 200354 PFXD 2.75 RFLT 6E	0.00%	DUSWU01XDS9
Australian Government 1.00% 21/11/2031	0.00%	AU0000101792
Kojamo Oyj	0.00%	FI4000312251
SWPCOM330 CCP SELL CDS USD 201228 CDX.NA.IG.41 1% MS	0.00%	DUSWPCOM330
CROWN CASTLE INC 021123 0.00 CP	0.00%	US22823QY211
Natwest Group Plc 5.516% 30/09/2028	0.00%	US639057AF59
Transpower New Zealand 2.047% 8/09/2026	0.00%	NZTRPD0090L7
Daiwa Office Investment Corp	0.00%	JP3046310003
Comforia Residential REIT Inc	0.00%	JP3047540004
Agence Francaise Develop 1.125% 2/03/2037	0.00%	FR0014008SA9
Bonos Y Oblig Del Estado 6.00% 31/01/2029	0.00%	ES0000011868
Ubs Group Ag 9.016% 15/11/2033	0.00%	US225401BB38
Kookmin Bank 0.052% 15/07/2025	0.00%	XS2199348231
Stra 2020-1 A 6.12% 12/03/2052	0.00%	XS2215921748
Wbht 2019-Wbm A 6.499% 15/12/2033	0.00%	US93065PAA93
Talnt 2019-1A A 2.56% 25/11/2031	0.00%	US89231XAA90
Brueg 2021-1X A 4.616% 22/05/2031	0.00%	XS2346732113
Bx 2021-21M A 6.178% 15/10/2036	0.00%	US05609CAA53
Csf 2021-1 A 6.17% 17/06/2058	0.00%	XS2306577342
Arrow Electronics Inc 3.25% 8/09/2024	0.00%	US042735BG47
Hungary 6.25% 22/09/2032	0.00%	XS2574267261
Hsbc Holdings Plc 5.21% 11/08/2028	0.00%	US404280DG12
American Tower Corp 2.95% 15/01/2025	0.00%	US03027XAV29
Ctp Nv 0.50% 21/06/2025	0.00%	XS2356029541
Haleon Uk Capital Plc 3.125% 24/03/2025	0.00%	US36264NAB01
Australian Government 2.50% 21/05/2030	0.00%	AU0000013740
Amsi 2005-R11 M3 6.184% 25/01/2036	0.00%	US030725V368
Us Treasury N/B 2.875% 15/05/2028	0.00%	US9128284N73
Banca Monte Dei Paschi S 0.875% 8/10/2026	0.00%	IT0005386922
Gaci First Investment 4.75% 14/02/2030	0.00%	XS2585987683
Saudi International Bond 4.875% 18/07/2033	0.00%	US804131BD00
Jpmorgan Chase & Co 2.595% 24/02/2026	0.00%	US46647PCV67
Standard Chartered Plc 1.822% 23/11/2025	0.00%	US853254CE80
Retail Opportunity Investments Corp	0.00%	US76131N1019
Transpower New Zealand L 5.893% 15/03/2028	0.00%	NZTRPD0328L1
Primary Health Properties PLC	0.00%	GB00BYRJ5114
Hsbc Holdings Plc 4.583% 19/06/2029	0.00%	US404280BT50
Veris Residential Inc	0.00%	US5544891048
Daiwa Securities Living Investments Corp	0.00%	JP3046410001
SWU01US59 CCP SHORT IRS MS USD 130525 PFXD 3.15 RFLT SO	0.00%	DUSWU01US59
CA Immobilien Anlagen AG	0.00%	AT0000641352
ESR-LOGOS REIT	0.00%	SG1T70931228
Killam Apartment Real Estate Investment Trust	0.00%	CA49410M1023
Mitsubishi Ufj Fin Grp 1.412% 17/07/2025	0.00%	US606822BS23
Keppel REIT	0.00%	SG1T22929874
Frontier Real Estate Investment Corp	0.00%	JP3046200006
Tokyo Metropolitan Govt 0.75% 16/07/2025	0.00%	XS2200138639
Buoni Poliennali Del Tes 5.25% 1/11/2029	0.00%	IT0001278511
Verus 2023-Inv1 A1 5.999% 25/02/2068	0.00%	US92539FAA12
France (Govt Of) 2.75% 25/10/2027	0.00%	FR0011317783
France (Govt Of) 0.75% 25/11/2028	0.00%	FR0013341682
France (Govt Of) 0.00% 25/11/2031	0.00%	FR0014002WK3
Israel Fixed Bond 2.00% 31/03/2027	0.00%	IL0011393449
Us Treasury N/B 1.125% 29/02/2028	0.00%	US91282CBP59
Sumitomo Mitsui Tr Bk Lt 0.01% 15/10/2027	0.00%	XS2240511076
Us Treasury N/B 1.50% 15/08/2026	0.00%	US9128282A70
Hammerson PLC	0.00%	GB00BK7YQK64
Assura PLC	0.00%	GB00BVGWW93
Bonos Y Oblig Del Estado 4.65% 30/07/2025	0.00%	ES00000122E5
France (Govt Of) 0.75% 25/05/2028	0.00%	FR0013286192
Cbre Gi Open End Fund 0.50% 27/01/2028	0.00%	XS2286044024
Bundesrepub. Deutschland 0.00% 15/02/2030	0.00%	DE0001102499
Gsmbs 2021-Gr3 A2 2.50% 25/04/2052	0.00%	US36263TAB89
Ascendas Reit 0.75% 23/06/2028	0.00%	XS2349343090
Xenia Hotels & Resorts Inc	0.00%	US9840171030
Csmc 2017-Chop A 6.194% 15/07/2032	0.00%	US12651QAA76
Csf 2021-2 A 6.00% 17/06/2058	0.00%	XS2355523296

Belgium Kingdom 3.00% 22/06/2034	0.00% BE0000333428
Aroundtown SA	0.00% LU1673108939
Hysan Development Co Ltd	0.00% HK0014000126
Service Properties Trust	0.00% US81761L1026
Us Treasury N/B 0.75% 31/08/2026	0.00% US91282CCW91
InterRent Real Estate Investment Trust	0.00% CA46071W2058
Transpower New Zealand 4.627% 16/09/2027	0.00% NZTRPD0100L4
Bundesrepub. Deutschland 2.10% 15/11/2029	0.00% DE0001102622
Us Treasury N/B 1.25% 30/06/2028	0.00% US91282CCH25
Us Treasury N/B 1.25% 30/11/2026	0.00% US91282CDK45
Auckland Intl Airport 3.51% 10/10/2024	0.00% NZAIAD0230L0
Us Treasury N/B 2.375% 15/05/2027	0.00% US912828X885
Ubs Group Ag 6.537% 12/08/2033	0.00% US225401AZ15
Bundesrepub. Deutschland 0.50% 15/02/2025	0.00% DE0001102374
LTC Properties Inc	0.00% US5021751020
Us Treasury N/B 0.75% 31/01/2028	0.00% US91282CBJ99
Ace 2005-He5 M4 6.334% 25/08/2035	0.00% US004421RH88
Us Treasury N/B 0.625% 31/07/2026	0.00% US91282CCP41
Us Treasury N/B 1.25% 30/04/2028	0.00% US91282CBZ32
Buoni Poliennali Del Tes 3.50% 1/03/2030	0.00% IT0005024234
Australian Government 0.50% 21/09/2026	0.00% AU0000106411
Credit Suisse New York 3.70% 21/02/2025	0.00% US22550L2H39
Us Treasury N/B 1.25% 31/12/2026	0.00% US91282CDQ15
Us Treasury N/B 0.875% 30/09/2026	0.00% US91282CCZ23
Buoni Poliennali Del Tes 3.00% 1/08/2029	0.00% IT0005365165
MORGAN STANLEY AUD	0.00%
Dbgs 2019-1735 A 3.843% 10/04/2037	0.00% US23307EAA91
Us Treasury N/B 4.00% 30/06/2028	0.00% US91282CHK09
Us Treasury N/B 3.875% 30/11/2027	0.00% US91282CFZ95
Hulic Reit Inc	0.00% JP3047660000
Bonos Y Oblig Del Estado 0.00% 31/01/2026	0.00% ES0000012G91
Alexander & Baldwin Inc	0.00% US0144911049
Transpower New Zealand 2.73% 14/03/2024	0.00% NZTRPD0060L0
Getty Realty Corp	0.00% US3742971092
Empire State Realty Trust Inc	0.00% US2921041065
Great Portland Estates PLC	0.00% GB00BF5H9P87
Transpower New Zealand 3.823% 6/03/2025	0.00% NZTRPD0050L1
Lwmc 2021-FI1 A 5.969% 15/05/2051	0.00% XS2336172452
Acadia Realty Trust	0.00% US0042391096
Hufvudstaden AB	0.00% SE0000170375
Us Treasury N/B 1.125% 31/10/2026	0.00% US91282CDG33
Auckland Intl Airport 3.29% 17/11/2026	0.00% NZAIAD0240L9
France (Govt Of) 0.75% 25/02/2028	0.00% FR001400AIN5
Bonos Y Oblig Del Estado 0.80% 30/07/2029	0.00% ES0000012K53
Us Treasury N/B 1.875% 28/02/2027	0.00% US91282CEC10
Montea NV	0.00% BE0003853703
Us Treasury N/B 2.50% 31/03/2027	0.00% US91282CEF41
Smb 2022-B A1B 6.77% 16/02/2055	0.00% US83206NAB38
Us Treasury N/B 2.625% 31/05/2027	0.00% US91282CET45
Catena AB	0.00% SE0001664707
NTT UD REIT Investment Corp	0.00% JP3041770003
Japan Fin Org Municipal 0.625% 2/09/2025	0.00% XS2224639802
United Kingdom Gilt 1.00% 31/01/2032	0.00% GB00BM8Z2T38
Us Treasury N/B 2.00% 15/11/2026	0.00% US912828U246
Deutsche Wohnen SE	0.00% DE000A0HN5C6
Deutsche Bank Ny 3.729% 14/01/2032	0.00% US251526CF47
Mitsubishi Estate Logistics REIT Investment Corp	0.00% JP3048480002
Trini 2021-1X A 6.07% 15/07/2059	0.00% XS2318720864
Sirius Real Estate Ltd	0.00% GG00B1W3VF54
Elme Communities	0.00% US9396531017
Bonos Y Oblig Del Estado 1.25% 31/10/2030	0.00% ES0000012G34
Tokyu REIT Inc	0.00% JP3044510000
Bonos Y Oblig Del Estado 5.90% 30/07/2026	0.00% ES00000123C7
Us Treasury N/B 4.125% 30/09/2027	0.00% US91282CFM82
American Assets Trust Inc	0.00% US0240131047
Eurocommercial Properties NV	0.00% NL0015000K93
SWU01O3D3 CCP SHORT IRS MS USD 210628 RFLT SOFRA PFXD	0.00% DUSWU01O3D3
EURO BOBL 2312 FUT	0.00% DE000C7PB922
ICADE	0.00% FR0000035081
NIPPON REIT Investment Corp	0.00% JP3047750009
Republic Of Austria 2.90% 20/02/2033	0.00% AT0000A324S8
Kenedix Retail REIT Corp	0.00% JP3047900000

Parkway Life Real Estate Investment Trust	0.00%	SG1V52937132
Bank Of America Corp 4.808% 24/08/2025	0.00%	XS2345784057
Goldman Sachs Group Inc 4.214% 30/04/2024	0.00%	XS2338355105
Wallenstam AB	0.00%	SE0017780133
Us Treasury N/B 1.25% 31/05/2028	0.00%	US91282CCE93
Amot Investments Ltd	0.00%	IL0010972789
Us Treasury N/B 6.125% 15/11/2027	0.00%	US912810FB99
Bonos Y Oblig Del Estado 0.50% 30/04/2030	0.00%	ES0000012F76
Fortune Real Estate Investment Trust	0.00%	SG1033912138
Republic Of Poland 3.875% 14/02/2033	0.00%	XS2586944659
Us Treasury N/B 1.375% 31/10/2028	0.00%	US91282CDF59
Netherlands Government 4.00% 15/01/2037	0.00%	NL0000102234
Buoni Poliennali Del Tes 5.00% 1/03/2025	0.00%	IT0004513641
Republic Of Serbia 1.65% 3/03/2033	0.00%	XS2308620793
Workspace Group PLC	0.00%	GB00B67G5X01
Republic Of Austria 2.40% 23/05/2034	0.00%	AT0000A10683
Pandox AB	0.00%	SE0007100359
Spark Finance Ltd 3.94% 7/09/2026	0.00%	NZSPFD0570L5
Supermarket Income Reit PLC	0.00%	GB00BF345X11
Us Treasury N/B 2.75% 30/04/2027	0.00%	US91282CEN74
Easterly Government Properties Inc	0.00%	US27616P1030
Us Treasury N/B 0.625% 31/12/2027	0.00%	US91282CBB63
Safehold Inc	0.00%	US78646V1070
Us Treasury N/B 3.25% 30/06/2027	0.00%	US91282CEW73
SWU01VAN7 CCP SHORT IRS MS USD 201253 PFXD 3.25 RFLT SC	0.00%	DUSWU01VAN7
Us Treasury N/B 2.75% 31/07/2027	0.00%	US91282CFB28
Spark Finance Ltd 3.37% 7/03/2024	0.00%	NZSPFD0580L4
Buoni Poliennali Del Tes 3.50% 15/01/2026	0.00%	IT0005514473
Ksa Sukuk Ltd 5.268% 25/10/2028	0.00%	XS2548889406
Gnr 2016-H14 Fa 6.243% 20/06/2066	0.00%	US38376RVV58
Australian Government 1.00% 21/12/2030	0.00%	AU0000087454
Buoni Poliennali Del Tes 1.65% 1/03/2032	0.00%	IT0005094088
State Of Israel 3.80% 13/05/2060	0.00%	XS2167193015
Tsy Infl Ix N/B 3.875% 15/04/2029	0.00%	US912810FH69
Belgium Kingdom 4.25% 28/03/2041	0.00%	BE0000320292
Us Treasury N/B 2.25% 15/02/2027	0.00%	US912828V988
Fn Ma4413 2.00% 1/09/2051	0.00%	US31418D3X83
Buoni Poliennali Del Tes 2.50% 15/11/2025	0.00%	IT0005345183
Us Treasury N/B 2.25% 15/08/2027	0.00%	US9128282R06
Apartment Investment and Management Co	0.00%	US03748R7474
Bonos Y Oblig Del Estado 1.60% 30/04/2025	0.00%	ES00000126Z1
France (Govt Of) 1.00% 25/05/2027	0.00%	FR0013250560
Mex Bonos Desarr Fix Rt 7.75% 29/05/2031	0.00%	MX0MGO0000P2
Shurgard Self Storage Ltd	0.00%	GG00BQZCBZ44
Buoni Poliennali Del Tes 0.90% 1/04/2031	0.00%	IT0005422891
Transpower New Zealand 1.52% 8/04/2026	0.00%	NZTRPD0080L8
Belgium Kingdom 0.80% 22/06/2025	0.00%	BE0000334434
Goldman Sachs Group Inc 3.00% 15/03/2024	0.00%	US38141GZP26
Societe Generale 6.691% 10/01/2034	0.00%	US83368RBS04
France (Govt Of) 2.50% 24/09/2026	0.00%	FR001400FYQ4
Buoni Poliennali Del Tes 0.00% 15/12/2024	0.00%	IT0005474330
Bundesobligation 0.00% 11/04/2025	0.00%	DE0001141810
Japan Excellent Inc	0.00%	JP3046420000
Us Treasury N/B 2.875% 30/04/2025	0.00%	US9128284M90
United Kingdom Gilt 0.875% 22/10/2029	0.00%	GB00BJMHB534
Buoni Poliennali Del Tes 1.60% 1/06/2026	0.00%	IT0005170839
Hoshino Resorts REIT Inc	0.00%	JP3047610005
Us Treasury N/B 4.125% 31/10/2027	0.00%	US91282CFU09
Development Bk Of Japan 1.875% 2/10/2024	0.00%	XS2053914524
Nyfosa AB	0.00%	SE0011426428
Christchurch City Hldgs 3.01% 5/11/2026	0.00%	NZCCHDT895C5
SWU01VAA5 CCP SHORT IRS MS USD 201228 PFXD 3.75 RFLT SC	0.00%	DUSWU01VAA5
Charter Comm Opt Llc/Cap 6.384% 23/10/2035	0.00%	US161175AZ73
Logicor Financing Sarl 0.625% 17/11/2025	0.00%	XS2431318711
Ind & Comm Bk Chn Nz Ltd 2.61% 27/06/2024	0.00%	NZICBDT009C3
Plrs 2021-1 A 5.988% 23/12/2058	0.00%	XS2363111399
Deutsche Bank Ag 1.625% 20/01/2027	0.00%	DE000DL19U23
Us Treasury N/B 3.875% 31/12/2027	0.00%	US91282CGC91
Us Treasury N/B 4.00% 29/02/2028	0.00%	US91282CGP05
Us Treasury N/B 3.625% 31/03/2028	0.00%	US91282CGT27
Ubs Group Ag 1.00% 24/06/2027	0.00%	CH0483180946
Logicor Financing Sarl 3.25% 13/11/2028	0.00%	XS1909057645

Us Treasury N/B 0.50% 31/10/2027	0.00%	US91282CAU53
Hsbc Bank New Zealand 1.835% 16/08/2024	0.00%	NZHKBDT010C2
Bonos Y Oblig Del Estado 2.55% 31/10/2032	0.00%	ES0000012K61
Us Treasury N/B 3.50% 30/04/2028	0.00%	US91282CHA27
Bundesrepub. Deutschland 1.70% 15/08/2032	0.00%	DE0001102606
Us Treasury N/B 3.50% 31/01/2028	0.00%	US91282CGH88
Accent Group Ltd	0.00%	AU000000AX19
Buoni Poliennali Del Tes 0.00% 1/04/2026	0.00%	IT0005437147
France (Govt Of) 0.00% 25/02/2027	0.00%	FR0014003513
Us Treasury N/B 3.125% 31/08/2027	0.00%	US91282CFH97
McMillan Shakespeare Ltd	0.00%	AU000000MMS5
Tsy Infl Ix N/B 0.625% 15/07/2032	0.00%	US91282CEZ05
France (Govt Of) 0.25% 25/11/2026	0.00%	FR0013200813
Belgium Kingdom 1.90% 22/06/2038	0.00%	BE0000336454
Us Treasury N/B 2.75% 15/02/2028	0.00%	US9128283W81
Crombie Real Estate Investment Trust	0.00%	CA2271071094
Bundesrepub. Deutschland 0.25% 15/02/2029	0.00%	DE0001102465
Republic Of Peru 5.94% 12/02/2029	0.00%	USP78024AE96
Us Treasury N/B 3.625% 31/05/2028	0.00%	US91282CHE49
Elat 2007-1 A1 6.534% 25/05/2037	0.00%	US288542AA12
Grand City Properties SA	0.00%	LU0775917882
Bonos Y Oblig Del Estado 2.35% 30/07/2033	0.00%	ES00000128Q6
Canadian Government 1.50% 1/12/2031	0.00%	CA135087N266
Bundesrepub. Deutschland 0.50% 15/08/2027	0.00%	DE0001102424
Primaris Real Estate Investment Trust	0.00%	CA74167K1093
Toyota Fin New Zealand 2.71% 23/04/2024	0.00%	NZTFSDT719C2
NETSTREIT Corp	0.00%	US64119V3033
NorthWest Healthcare Properties Real Estate Investment Trust	0.00%	CA6674951059
Bundesobligation 1.30% 15/10/2027	0.00%	DE0001141869
Carmila SA	0.00%	FR0010828137
Heiwa Real Estate REIT Inc	0.00%	JP3046220004
Centerspace	0.00%	US15202L1070
CDL Hospitality Trusts	0.00%	SG1T66931158
Buoni Poliennali Del Tes 1.65% 1/12/2030	0.00%	IT0005413171
Nrzt 2020-Rp1 A1 2.75% 25/11/2059	0.00%	US64828XAA19
RPT Realty	0.00%	US74971D1019
Sumitomo Mitsui Banking 0.409% 7/11/2029	0.00%	XS2066652897
Bundesrepub. Deutschland 0.00% 15/08/2030	0.00%	DE0001102507
Us Treasury N/B 1.25% 31/03/2028	0.00%	US91282CBS98
SWU0103A9 CCP SHORT IRS MS USD 210625 PFXD 3.75 PFLT SC	0.00%	DUSWU0103A9
Canadian Government 0.50% 1/12/2030	0.00%	CA135087L443
United Kingdom Gilt 0.625% 7/06/2025	0.00%	GB00BK5CVX03
Saudi International Bond 5.00% 18/01/2053	0.00%	XS2577136109
Us Treasury N/B 0.375% 31/07/2027	0.00%	US91282CAD39
Bundesrepub. Deutschland 0.00% 15/08/2031	0.00%	DE0001102564
Japan (20 Year Issue) 2.10% 20/12/2030	0.00%	JP1201231AC0
Netherlands Government 3.75% 15/01/2042	0.00%	NL0009446418
Nrzt 2019-Rp13 A1 2.75% 25/07/2059	0.00%	US64830NAA90
Paramount Group Inc	0.00%	US69924R1086
Japan (2 Year Issue) 0.005% 1/01/2025	0.00%	JP1024441P12
Gaci First Investment 5.125% 14/02/2053	0.00%	XS2585988145
Intershop Holding AG	0.00%	CH0273774791
Belgium Kingdom 4.50% 28/03/2026	0.00%	BE0000324336
StorageVault Canada Inc	0.00%	CA86212H1055
United Kingdom Gilt 0.125% 30/01/2026	0.00%	GB00BL68HJ26
Hudson Pacific Properties Inc	0.00%	US4440971095
Aroundtown Sa 0.375% 15/04/2027	0.00%	XS2421195848
Bundesrepub. Deutschland 0.00% 15/08/2026	0.00%	DE0001102408
Japan (20 Year Issue) 1.90% 20/12/2028	0.00%	JP1201081914
Nmrr 2018-1R 3A1 6.334% 25/03/2037	0.00%	US65541JAC18
Spark Finance Ltd 4.37% 29/09/2028	0.00%	NZSPFD0928L5
Xior Student Housing NV	0.00%	BE0974288202
Cmlti 2007-Sh1 A 5.834% 25/11/2046	0.00%	US17312WAA45
Ichigo Office REIT Investment Corp	0.00%	JP3046300004
Deutsche Bank Ag 1.375% 17/02/2032	0.00%	DE000DL19VU0
Hsbc Holdings Plc 2.804% 24/05/2032	0.00%	US404280CT42
Fn Bv3101 2.00% 1/03/2052	0.00%	US3140MGNT45
Buoni Poliennali Del Tes 6.50% 1/11/2027	0.00%	IT0001174611
Nykredit Realkredit As 1.50% 1/10/2053	0.00%	DK0009528424
UK Commercial Property REIT Ltd	0.00%	GB00B192ZJ52
Global One Real Estate Investment Corp	0.00%	JP3044520009
Buoni Poliennali Del Tes 4.40% 1/05/2033	0.00%	IT0005518128

Buoni Poliennali Del Tes 0.60% 1/08/2031	0.00%	IT0005436693
Mercialys SA	0.00%	FR0010241638
Australian Government 3.50% 21/12/2034	0.00%	AU0000274706
Ireland Government Bond 1.30% 15/05/2033	0.00%	IE00BFZRP202
Buoni Poliennali Del Tes 1.85% 1/07/2025	0.00%	IT0005408502
Dpf 2021-1 A 4.364% 28/07/2058	0.00%	XS2294367672
Mex Bonos Desarr Fix Rt 5.75% 5/03/2026	0.00%	MX0MGO0000Y4
Bundesobligation 0.00% 18/10/2024	0.00%	DE0001141802
Brandywine Realty Trust	0.00%	US1053682035
Buoni Poliennali Del Tes 1.50% 1/06/2025	0.00%	IT0005090318
Nick Scali Ltd	0.00%	AU000000NCK1
Fr Ra6652 2.50% 1/01/2052	0.00%	US3133KNL927
Japan (2 Year Issue) 0.005% 1/03/2025	0.00%	JP1024461P33
Starhill Global REIT	0.00%	SG1S18926810
Romania 2.00% 14/04/2033	0.00%	XS2331735253
MORGAN STANLEY NZD	0.00%	
Atrium Ljungberg AB	0.00%	SE0000191827
Buoni Poliennali Del Tes 2.80% 1/12/2028	0.00%	IT0005340929
Bundesobligation 0.00% 10/10/2025	0.00%	DE0001141828
Dios Fastigheter AB	0.00%	SE0001634262
Lendlease Global Commercial REIT	0.00%	SGXC61949712
Lgate 2008-W1X A1 6.014% 1/01/2061	0.00%	XS0353588386
Community Healthcare Trust Inc	0.00%	US20369C1062
Japan (2 Year Issue) 0.005% 1/07/2025	0.00%	JP1024501P76
Netherlands Government 0.00% 15/01/2026	0.00%	NL0015000QL2
Japan (20 Year Issue) 1.80% 20/03/2032	0.00%	JP1201341C38
Fukuoka REIT Corp	0.00%	JP3046240002
Belgium Kingdom 3.45% 22/06/2043	0.00%	BE0000359688
Japan (20 Year Issue) 1.70% 20/09/2032	0.00%	JP1201401C92
Canadian Government 3.50% 1/08/2025	0.00%	CA135087Q640
Mirav 2020-1 A 4.634% 26/05/2065	0.00%	XS2244804154
Mex Bonos Desarr Fix Rt 10.00% 5/12/2024	0.00%	MX0MGO000078
Ireland Government Bond 5.40% 13/03/2025	0.00%	IE00B4TV0D44
Charter Comm Opt Llc/Cap 4.80% 1/03/2050	0.00%	US161175BT05
Svhe 2005-Opt3 M1 6.139% 25/11/2035	0.00%	US83611MGU62
PARAGON REIT	0.00%	SG2G02994595
France (Govt Of) 2.00% 25/11/2032	0.00%	FR001400BKZ3
Auckland Intl Airport 5.29% 17/11/2028	0.00%	NZAIAD0260L7
Australian Government 3.25% 21/06/2039	0.00%	AU000XCLWAP3
Cromwell European Real Estate Investment Trust	0.00%	SGXC37098255
Aercap Ireland Cap/Globa 2.45% 29/10/2026	0.00%	US00774MAV72
NexPoint Residential Trust Inc	0.00%	US65341D1028
ARGAN SA	0.00%	FR0010481960
Bundesrepub. Deutschland 0.00% 15/11/2028	0.00%	DE0001102556
Canadian Government 0.50% 1/09/2025	0.00%	CA135087K940
Belgium Kingdom 3.30% 22/06/2054	0.00%	BE0000358672
AIMS APAC REIT	0.00%	SG2D63974620
Armada Hoffer Properties Inc	0.00%	US04208T1088
Canadian Government 2.25% 1/06/2029	0.00%	CA135087J397
Ga Global Funding Trust 2.25% 6/01/2027	0.00%	US36143L2G95
Japan (5 Year Issue) 0.10% 20/12/2025	0.00%	JP1051461M13
Fn Bk8661 4.00% 1/07/2048	0.00%	US3140HNTT96
Japan (2 Year Issue) 0.005% 1/12/2024	0.00%	JP1024431NC4
SWU01E105 CCP SHORT OIS MS JPY 190639 RFLT TONAR PFXD (0.00%	DUSWU01E105
Japan (2 Year Issue) 0.005% 1/04/2025	0.00%	JP1024471P49
Japan (2 Year Issue) 0.005% 1/06/2025	0.00%	JP1024491P60
Urban Logistics REIT PLC	0.00%	GB00BYV8MN78
Japan (5 Year Issue) 0.005% 20/03/2026	0.00%	JP1051471M45
Aercap Ireland Cap/Globa 3.00% 29/10/2028	0.00%	US00774MAW55
Buoni Poliennali Del Tes 2.50% 1/12/2032	0.00%	IT0005494239
Piedmont Office Realty Trust Inc	0.00%	US7201902068
Australian Government 1.75% 21/06/2051	0.00%	AU0000097495
SOSiLA Logistics REIT Inc	0.00%	JP3048960003
Republic Of Austria 6.25% 15/07/2027	0.00%	AT0000383864
Canadian Government 2.50% 1/12/2032	0.00%	CA135087P329
Japan (20 Year Issue) 2.20% 20/03/2031	0.00%	JP1201251B37
Bonos Y Oblig Del Estado 1.40% 30/04/2028	0.00%	ES0000012B39
Bundesobligation 2.20% 13/04/2028	0.00%	DE000BU25000
Japan (20 Year Issue) 2.10% 20/12/2029	0.00%	JP12011419C6
Empiric Student Property PLC	0.00%	GB00BLWDV75
Romania 2.875% 13/04/2042	0.00%	XS2364200514
Japan (20 Year Issue) 2.10% 20/03/2030	0.00%	JP1201171A43

Us Treasury N/B 0.50% 30/04/2027	0.00%	US912828ZN34
Champion REIT	0.00%	HK2778034606
Japan (20 Year Issue) 2.10% 20/09/2029	0.00%	JP1201131990
Australian Government 1.75% 21/11/2032	0.00%	AU0000143901
Us Treasury N/B 0.50% 31/05/2027	0.00%	US912828ZS21
Japan (20 Year Issue) 1.80% 20/12/2031	0.00%	JP1201331C14
Us Treasury N/B 0.50% 30/06/2027	0.00%	US912828ZV59
Australian Government 3.25% 21/04/2025	0.00%	AU3TB0000168
Retail Estates NV	0.00%	BE0003720340
Japan (20 Year Issue) 2.10% 20/03/2029	0.00%	JP1201101944
Belgium Kingdom 0.10% 22/06/2030	0.00%	BE0000349580
Us Treasury N/B 0.50% 31/08/2027	0.00%	US91282CAH43
Helia Group Ltd	0.00%	AU0000251498
SWU016KP6 CCP SHORT IRS MS EUR 171152 RFLT 6EUBO PFXD	0.00%	DUSWU016KP6
Italy Gov'T Int Bond 6.00% 4/08/2028	0.00%	XS0089572316
Wereldhave NV	0.00%	NL0000289213
CRE Logistics REIT Inc	0.00%	JP3048680007
Entra ASA	0.00%	NO0010716418
Bundesobligation 0.00% 9/10/2026	0.00%	DE0001141844
Singapore Government 3.375% 1/09/2033	0.00%	SG3261987691
Star Asia Investment Corp	0.00%	JP3048200004
Australian Government 3.25% 21/04/2029	0.00%	AU3TB0000150
United Kingdom Gilt 0.375% 22/10/2026	0.00%	GB00BNNGP668
Netherlands Government 0.00% 15/07/2031	0.00%	NL00150006U0
Bonos Y Oblig Del Estado 1.45% 31/10/2027	0.00%	ES0000012A89
Bonos Y Oblig Del Estado 0.70% 30/04/2032	0.00%	ES0000012K20
Summit Hotel Properties Inc	0.00%	US8660821005
SWU01XEQ2 CCP LONG OIS MS GBP 200334 RFXD 4.5 PFLT SON	0.00%	DUSWU01XEQ2
Toyota Fin New Zealand 5.75% 6/12/2027	0.00%	NZTFSDT821C6
Netherlands Government 0.00% 15/01/2038	0.00%	NL0015000B11
Belgium Kingdom 0.00% 22/10/2031	0.00%	BE0000352618
SWU00Y1H5 CCP SHORT IRS MS AUD 170630 RFLT 6BBSW PFXD	0.00%	DUSWU00Y1H5
Bonos Y Oblig Del Estado 0.10% 30/04/2031	0.00%	ES0000012H41
Bundesrepub. Deutschland 0.50% 15/02/2028	0.00%	DE0001102440
Bonos Y Oblig Del Estado 1.40% 30/07/2028	0.00%	ES0000012B88
Australian Government 0.25% 21/11/2025	0.00%	AU0000095457
Bonos Y Oblig Del Estado 0.80% 30/07/2027	0.00%	ES0000012G26
Fg G08747 3.00% 1/02/2047	0.00%	US3128MJZM58
Australian Government 1.50% 21/06/2031	0.00%	AU0000047003
Japan (5 Year Issue) 0.10% 20/03/2028	0.00%	JP1051581P56
Buoni Poliennali Del Tes 2.00% 1/02/2028	0.00%	IT0005323032
Advance Logistics Investment Corp	0.00%	JP3048770006
Bundesrepub. Deutschland 4.75% 4/07/2028	0.00%	DE0001135085
SWU01LBE8 CCP SHORT IRS MS CAD 150328 PFXD 3.25 RFLT 3CI	0.00%	DUSWU01LBE8
Bonos Y Oblig Del Estado 1.30% 31/10/2026	0.00%	ES00000128H5
Japan (10 Year Issue) 0.10% 20/03/2031	0.00%	JP1103621M43
Target Healthcare REIT PLC	0.00%	GB00BJGTLF51
Finnish Government 3.00% 15/09/2033	0.00%	FI4000550249
Cibus Nordic Real Estate AB publ	0.00%	SE0010832204
Bonos Y Oblig Del Estado 0.00% 31/01/2028	0.00%	ES0000012I08
SWU01LBF5 CCP SHORT IRS MS CAD 150333 PFXD 3.25 RFLT 3CI	0.00%	DUSWU01LBF5
Platzer Fastigheter Holding AB	0.00%	SE0004977692
Canadian Government 3.75% 1/05/2025	0.00%	CA135087Q319
Japan (20 Year Issue) 1.90% 20/09/2030	0.00%	JP1201211A94
Japan (20 Year Issue) 1.70% 20/12/2032	0.00%	JP1201411CC4
Caixabank Sa 1.75% 24/10/2023	0.00%	XS1897489578
Japan (20 Year Issue) 1.70% 20/06/2032	0.00%	JP1201371C64
Bundesobligation 0.00% 16/04/2027	0.00%	DE0001141851
Bundesrepub. Deutschland 5.625% 4/01/2028	0.00%	DE0001135069
Bank Of America Corp 4.934% 22/09/2026	0.00%	XS2387929834
Japan (20 Year Issue) 1.60% 20/06/2030	0.00%	JP1201201A88
Hankyu Hanshin REIT Inc	0.00%	JP3046320002
Nova Kreditna Banka Mari 1.875% 27/01/2025	0.00%	XS2430442868
Bonos Y Oblig Del Estado 0.00% 31/01/2027	0.00%	ES0000012J15
CLS Holdings PLC	0.00%	GB00BF044593
Banca Monte Dei Paschi S 6.75% 5/09/2027	0.00%	XS2676882900
Japan (20 Year Issue) 2.20% 20/09/2026	0.00%	JP1200901690
Belgium Kingdom 5.50% 28/03/2028	0.00%	BE0000291972
Republic Of Austria 0.00% 20/02/2031	0.00%	AT0000A2NW83
Romania 6.375% 18/09/2033	0.00%	XS2689948078
Balanced Commercial Property Trust Ltd	0.00%	GG00B4ZPCJ00
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
Samty Residential Investment Corp	0.00%	JP3047960004
Republic Of Poland 5.50% 16/11/2027	0.00%	US857524AD47
Universal Health Realty Income Trust	0.00%	US91359E1055
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
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
Tritax EuroBox PLC	0.00%	GB00BG382L74
Bundesschatzanweisungen 0.40% 13/09/2024	0.00%	DE0001104891
Republic Of Austria 1.20% 20/10/2025	0.00%	AT0000A1FAP5
Buoni Poliennali Del Tes 3.70% 15/06/2030	0.00%	IT0005542797
Japan (10 Year Issue) 0.40% 20/09/2025	0.00%	JP1103401F97
Hamborner REIT AG	0.00%	DE000A3H2333
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
Fairfax Finl Hldgs Ltd 2.75% 29/03/2028	0.00%	XS1794675931
Japan (10 Year Issue) 0.10% 20/09/2028	0.00%	JP1103521JA8
Buoni Poliennali Del Tes 0.85% 15/01/2027	0.00%	IT0005390874
Transurban Finance Co 4.125% 2/02/2026	0.00%	US89400PAE34
Warehouse Reit PLC	0.00%	GB00BD2NCM38
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
Far East Hospitality Trust	0.00%	SG2F08984575
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
Mirai Corp	0.00%	JP3048370005
Organon & Co/Org 2.875% 30/04/2028	0.00%	XS2332250708
Buoni Poliennali Del Tes 0.00% 1/08/2026	0.00%	IT0005454241
Corebridge Financial Inc 3.85% 5/04/2029	0.00%	US21871XAF69
Golden St Tobacco-A1 2.158% 1/06/2026	0.00%	US38122NC593
Marvell Technology Inc 1.65% 15/04/2026	0.00%	US573874AC88
Buoni Poliennali Del Tes 0.95% 15/09/2027	0.00%	IT0005416570
Lar Espana Real Estate Socimi SA	0.00%	ES0105015012
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
Takara Leben Real Estate Investment Corp	0.00%	JP3048750008
Us Treasury N/B 1.75% 31/12/2026	0.00%	US912828YX25
AUD 10YR 2312 BOND F	0.00%	DU000XT23126
Us Treasury N/B 1.625% 30/11/2026	0.00%	US912828YU85
Us Treasury N/B 1.375% 31/08/2026	0.00%	US912828YD60
Bundesrepub. Deutschland 6.50% 4/07/2027	0.00%	DE0001135044
Netherlands Government 0.25% 15/07/2029	0.00%	NL0013332430
Belgium Kingdom 0.35% 22/06/2032	0.00%	BE0000354630
Buoni Poliennali Del Tes 0.25% 15/03/2028	0.00%	IT0005433690
Romania 3.75% 7/02/2034	0.00%	XS2434895806
Buoni Poliennali Del Tes 2.05% 1/08/2027	0.00%	IT0005274805
Mex Bonos Desarr Fix Rt 7.50% 3/06/2027	0.00%	MX0MGO00000D8
SWU01NXR1 CCP SHORT IRS MS USD 210633 PFXD 3 RFLT SOFR	0.00%	DUSWU01NXR1
Us Treasury N/B 0.625% 31/03/2027	0.00%	US912828ZE35

United Kingdom Gilt 1.25% 22/07/2027	0.00%	GB00BDRHNP05
Japan (5 Year Issue) 0.005% 20/06/2027	0.00%	JP1051531N75
Deutsche Bank Ag 1.75% 19/11/2030	0.00%	DE000DL19V54
Digital Core REIT Management Pte Ltd	0.00%	SGXC50067435
United Kingdom Gilt 4.25% 7/12/2027	0.00%	GB00B16NNR78
NP3 Fastigheter AB	0.00%	SE0006342333
Netherlands Government 0.00% 15/07/2030	0.00%	NL0014555419
Buoni Poliennali Del Tes 2.65% 1/12/2027	0.00%	IT0005500068
Bundesrepub. Deutschland 0.00% 15/11/2027	0.00%	DE0001102523
Japan (10 Year Issue) 0.40% 20/06/2025	0.00%	JP1103391F65
Canadian Government 2.75% 1/06/2033	0.00%	CA135087Q236
Hiag Immobilien Holding AG	0.00%	CH0239518779
Jpmcc 2019-FI12 A 6.832% 15/12/2031	0.00%	US46651QAA58
Japan (5 Year Issue) 0.10% 20/09/2027	0.00%	JP1051541NA0
Japan (5 Year Issue) 0.005% 20/03/2027	0.00%	JP1051511N46
Citycon Oyj	0.00%	FI4000369947
317U75015 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
Picton Property Income Ltd	0.00%	GB00B0LCW208
Fn Az7355 3.50% 1/11/2045	0.00%	US3140E0E507
SWU01OF08 CCP SHORT IRS MS USD 151132 PFXD 3.10623 RFL	0.00%	DUSWU01OF08
One REIT Inc	0.00%	JP3047640002
Rmacs 2006-Ns4X A3A 5.509% 12/06/2044	0.00%	XS0277409446
Republic Of Austria 0.75% 20/10/2026	0.00%	AT0000A1K9C8
Corem Property Group AB	0.00%	SE0010714287
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
Irish Residential Properties REIT PLC	0.00%	IE00BJ34P519
Republic Of Austria 0.25% 20/10/2036	0.00%	AT0000A2T198
Samhallsbyggnadsbolaget i Norden AB	0.00%	SE0009554454
Netherlands Government 0.00% 15/01/2027	0.00%	NL0015031501
PRS REIT Plc/The	0.00%	GB00BF01NH51
Charter Comm Opt Llc/Cap 5.125% 1/07/2049	0.00%	US161175BS22
Christchurch Intl Airpor 5.18% 19/05/2028	0.00%	NZCHCDT005C1
Romania 1.375% 2/12/2029	0.00%	XS2262211076
Slm Student Loan Tr 03-7 4.395% 15/12/2033	0.00%	XS0172692914
OUE Commercial Real Estate Investment Trust	0.00%	SG2G60000004
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
USD UNSETTLED TRANS	0.00%	
Vastned Retail NV	0.00%	NL0000288918
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
NSI NV	0.00%	NL0012365084
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
Custodian Property Income Reit PLC	0.00%	GB00BJFLFT45
Canadian Government 0.75% 1/10/2024	0.00%	CA135087M508
Republic Of Austria 0.50% 20/04/2027	0.00%	AT0000A1VGK0
Sunlight Real Estate Investment Trust	0.00%	HK0435036626
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%	MXOMGO0001C8
Republic Of Austria 3.15% 20/10/2053	0.00%	AT0000A335K7
SWU01QFN3 CCP SHORT IRS MS USD 310325 PFXD 4.15859 RFL	0.00%	DUSWU01QFN3
Jyske Realkredit A/S 1.50% 1/10/2053	0.00%	DK0009403727
JPY UNSETTLED TRANS	0.00%	
Republic Of Austria 0.50% 20/02/2029	0.00%	AT0000A269M8
Fr Ra5502 3.00% 1/06/2051	0.00%	US3133KMD9F5

Domi 2019-1 A 4.695% 15/06/2051	0.00%	XS1991327500
Japan (10 Year Issue) 0.50% 20/09/2024	0.00%	JP1103351E98
Health Care & Medical Investment Corp	0.00%	JP3047910009
Starts Proceed Investment Corp	0.00%	JP3046340000
Realkredit Danmark 1.00% 1/10/2050	0.00%	DK0004612454
Republic Of Austria 4.85% 15/03/2026	0.00%	AT0000A0DXC2
Poland Government Bond 3.25% 25/07/2025	0.00%	PL0000108197
Us Treasury N/B 1.125% 28/02/2027	0.00%	US912828ZB95
Japan (5 Year Issue) 0.10% 20/06/2028	0.00%	JP1051591P70
Intervest Offices & Warehouses NV	0.00%	BE0003746600
SWU01OCP6 CCP SHORT IRS MS USD 151132 PFXD 3.1741 RFLT	0.00%	DUSWU01OCP6
Buoni Poliennali Del Tes 0.50% 15/07/2028	0.00%	IT0005445306
Ontario Teachers' Financ 0.90% 20/05/2041	0.00%	XS2344384842
SWU01BQX2 CCP SHORT OIS MS JPY 151231 RFLT TONAR PFXD	0.00%	DUSWU01BQX2
Australian Government 2.75% 21/05/2041	0.00%	AU0000018442
Republic Of Serbia 2.05% 23/09/2036	0.00%	XS2388562139
Tpmt 2019-Hy2 A1 6.434% 25/05/2058	0.00%	US89177HAA05
Wamu 2007-Oa3 2A1A 5.386% 25/04/2047	0.00%	US93364AAC62
Pchlt 2005-1 M4 6.784% 25/01/2035	0.00%	US71085PBN24
SWU01P4F4 CCP SHORT IRS MS USD 310824 PFXD 1.249 RFLT S	0.00%	DUSWU01P4F4
Buoni Poliennali Del Tes 1.10% 1/04/2027	0.00%	IT0005484552
Australian Government 3.00% 21/03/2047	0.00%	AU000XCLWAS7
SWU01OK69 CCP SHORT IRS MS USD 151132 PFXD 3.06966 RFL	0.00%	DUSWU01OK69
Australian Government 2.75% 21/11/2027	0.00%	AU000XCLWAQ1
EURO SCHATZ 2312 FU	0.00%	DE000C7PB900
Fn Br1297 2.50% 1/02/2051	0.00%	US3140KYNP56
Australian Government 4.75% 21/04/2027	0.00%	AU3TB0000135
SWU01P4T4 CCP SHORT IRS MS USD 151226 PFXD 1.25 RFLT SO	0.00%	DUSWU01P4T4
Charter Comm Opt Llc/Cap 3.95% 30/06/2062	0.00%	US161175CG74
Fn Bv3083 2.00% 1/02/2052	0.00%	US3140MGM995
Impact Healthcare Reit PLC	0.00%	GB00BYXVMJ03
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
Sankei Real Estate Inc	0.00%	JP3048880003
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
Home Invest Belgium SA	0.00%	BE0974409410
Japan (20 Year Issue) 2.20% 20/03/2028	0.00%	JP1201001839
Singapore Government 2.375% 1/06/2025	0.00%	SG31A0000001
Republic Of Peru 3.23% 28/07/2121	0.00%	US715638DR09
United Kingdom Gilt 1.625% 22/10/2028	0.00%	GB00BFXOZL78
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
NewRiver REIT PLC	0.00%	GB00BD7XPJ64
Canadian Government 2.75% 1/09/2027	0.00%	CA135087N837
Republic Of Austria 1.50% 20/02/2047	0.00%	AT0000A1K9F1
Abrdn European Logistics Income PLC	0.00%	GB00BD9PXH49
Singapore Government 1.25% 1/11/2026	0.00%	SGXF12888537
Ireland Government Bond 0.20% 18/10/2030	0.00%	IE00BKFCV899
Australian Government 1.25% 21/05/2032	0.00%	AU0000075681
Poland Government Bond 2.75% 25/10/2029	0.00%	PL0000111498
Bundesobligation 1.30% 15/10/2027	0.00%	DE0001030740
Japan (10 Year Issue) 0.10% 20/12/2026	0.00%	JP1103451GC0
Japan (5 Year Issue) 0.20% 20/12/2027	0.00%	JP1051561P27
Japan (10 Year Issue) 0.10% 20/03/2027	0.00%	JP1103461H35
Japan (10 Year Issue) 0.10% 20/06/2027	0.00%	JP1103471H66
Poland Government Bond 1.75% 25/04/2032	0.00%	PL0000113783
Japan (5 Year Issue) 0.20% 20/03/2028	0.00%	JP1051571P41
Japan (10 Year Issue) 0.10% 20/09/2027	0.00%	JP1103481H98
Japan (10 Year Issue) 0.10% 20/12/2027	0.00%	JP1103491HC4
Canadian Government 1.25% 1/03/2027	0.00%	CA135087M847
Japan (10 Year Issue) 0.10% 20/03/2028	0.00%	JP1103501J35
Republic Of Austria 0.00% 20/04/2025	0.00%	AT0000A2QRW0
BRANICKS Group AG	0.00%	DE000A1X3XX4
Kingdom Of Denmark 0.00% 15/11/2031	0.00%	DK0009924102
Israel Fixed Bond 1.75% 31/08/2025	0.00%	IL0011355570

Finnish Government 0.50% 15/04/2026	0.00%	FI4000197959
US 30Y BOND 2312 FUT	0.00%	DU00USB23122
United Kingdom Gilt 4.50% 7/06/2028	0.00%	GB00BMF9LG83
Helical PLC	0.00%	GB00B0FYMT95
Ireland Government Bond 0.90% 15/05/2028	0.00%	IE00BDHDPRA4
Ghm 2007-1 A2B 3.997% 18/03/2039	0.00%	XS0288627507
Japan (20 Year Issue) 2.10% 20/06/2028	0.00%	JP1201041884
Deutsche EuroShop AG	0.00%	DE0007480204
Finnish Government 2.625% 4/07/2042	0.00%	FI4000046545
EUR UNSETTLED TRANS	0.00%	
Finnish Government 1.125% 15/04/2034	0.00%	FI4000306758
Belgium Kingdom 0.00% 22/10/2027	0.00%	BE0000351602
Australian Government 2.25% 21/05/2028	0.00%	AU000XCLWAR9
Finnish Government 1.50% 15/09/2032	0.00%	FI4000523238
GBP UNSETTLED TRANS	0.00%	
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
Schroder Real Estate Investment Trust Ltd	0.00%	GB00B01HM147
Poland Government Bond 0.75% 25/04/2025	0.00%	PL0000112728
Singapore Government 2.875% 1/09/2030	0.00%	SG7U32949426
FUTURES MARGIN-GBP	0.00%	
Republic Of Austria 0.00% 20/10/2040	0.00%	AT0000A2KQ43
Kingdom Of Denmark 0.50% 15/11/2027	0.00%	DK0009923567
Israel Fixed Bond 1.30% 30/04/2032	0.00%	IL0011806606
Malaysia Government 3.90% 30/11/2026	0.00%	MYBMO1600034
Singapore Government 0.50% 1/11/2025	0.00%	SGXF29144064
SWPCOM355 CCP BUY CDS USD 201233 CDX.NA.IG.41 1% MS	0.00%	DUSWPCOM355
Ireland Government Bond 0.00% 18/10/2031	0.00%	IE00BMQ5JL65
ABRDN PROPERTY INCOME TRUST LTD	0.00%	GB0033875286
Malaysia Government 2.632% 15/04/2031	0.00%	MYBMO2000028
Republic Of Austria 0.75% 20/03/2051	0.00%	AT0000A2EJ08
Ascencio	0.00%	BE0003856730
Triple Point Social Housing Reit PLC	0.00%	GB00BF0P7H59
Singapore Government 2.25% 1/08/2036	0.00%	SG31A9000002
Kingdom Of Denmark 1.75% 15/11/2025	0.00%	DK0009923138
SWU016X72 CCP SHORT IRS MS EUR 170336 RFLT 6EUBO PFXD	0.00%	DUSWU016X72
Finnish Government 0.00% 15/09/2024	0.00%	FI4000391529
Prosperity REIT	0.00%	HK0808032913
Finnish Government 0.50% 15/09/2027	0.00%	FI4000278551
Japan (20 Year Issue) 2.40% 20/06/2028	0.00%	JP1201021860
Canadian Government 2.00% 1/06/2028	0.00%	CA135087H235
Singapore Government 3.50% 1/03/2027	0.00%	SG7J60932174
Poland Government Bond 2.75% 25/04/2028	0.00%	PL0000107611
Israel Fixed Bond 2.25% 28/09/2028	0.00%	IL0011508798
MORGAN STANLEY JPY	0.00%	
Bcap 2011-Rr5 12A1 4.534% 26/03/2037	0.00%	US05534AAN19
AEW UK REIT PLC	0.00%	GB00BWD24154
Singapore Government 2.625% 1/08/2032	0.00%	SGXF46767848
Fn Az2940 3.50% 1/09/2045	0.00%	US3138YUHS38
Poland Government Bond 0.25% 25/10/2026	0.00%	PL0000113460
United Kingdom Gilt 1.75% 22/01/2049	0.00%	GB00BFWFPP71
Regional REIT Ltd	0.00%	GG00BYV2ZQ34
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
Phoenix Spree Deutschland Ltd	0.00%	JE00B248KJ21
Malaysia Government 3.899% 16/11/2027	0.00%	MYBMO1700040
Peach Property Group AG	0.00%	CH0118530366
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
Keppel Pacific Oak US REIT	0.00%	SG1EA1000007
Swedish Government 2.50% 12/05/2025	0.00%	SE0005676608
Malaysia Government 3.582% 15/07/2032	0.00%	MYBMO2200016
MORGAN STANLEY MXCCP	0.00%	
Cwl 2007-12 1A1 6.174% 25/08/2047	0.00%	US126697AA90
Finnish Government 1.375% 15/04/2047	0.00%	FI4000242870
Kingdom Of Denmark 0.50% 15/11/2029	0.00%	DK0009923807

Fhr 4579 Fd 5.001% 15/01/2038	0.00%	US3137BPPH69
Malaysia Government 3.882% 14/03/2025	0.00%	MYBMK1800012
Canadian Government 1.00% 1/06/2027	0.00%	CA135087F825
US ULT 10YR 2312 F	0.00%	DU00UXY23124
Netherlands Government 2.00% 15/01/2054	0.00%	NL00150012X2
Japan (20 Year Issue) 2.30% 20/06/2028	0.00%	JP1201031877
Ireland Government Bond 2.00% 18/02/2045	0.00%	IE00BV8C9186
Japan (20 Year Issue) 2.40% 20/03/2028	0.00%	JP1201011853
Japan (20 Year Issue) 2.30% 20/06/2027	0.00%	JP1200951760
Japan (20 Year Issue) 2.10% 20/09/2027	0.00%	JP12009817B7
SWU01XDM2 CCP SHORT IRS MS EUR 200326 RFLT 6EUBO PFXC	0.00%	DUSWU01XDM2
Swedish Government 0.75% 12/05/2028	0.00%	SE0009496367
Malaysia Government 3.892% 15/03/2027	0.00%	MYBMS1200026
SWU01HIX8 CCP SHORT OIS MS JPY 150652 RFLT TONAR PFXD C	0.00%	DUSWU01HIX8
Japan (5 Year Issue) 0.30% 20/12/2027	0.00%	JP1051551P11
Fn Bx6634 6.00% 1/01/2053	0.00%	US3140NBLQ28
LONG GILT 2312 FUT	0.00%	GB00KHKV5079
Ireland Government Bond 0.20% 15/05/2027	0.00%	IE00BKFVC568
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%	DU00SFR24093
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
Immobiliare Grande Distribuzione SIIQ SpA	0.00%	IT0005322612
Israel Fixed Bond 0.50% 30/04/2025	0.00%	IL0011626681
Swedish Government 0.75% 12/11/2029	0.00%	SE0011281922
317U3E1A6 SWPTION USD 150724 PUT STRIKE 4.75 BAA	0.00%	DU317U3E1A61
Residential Secure Income PLC	0.00%	GB00BYSX1508
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
Fn Fm1843 3.50% 1/11/2034	0.00%	US3140X5BM48
Kingdom Of Denmark 0.00% 15/11/2024	0.00%	DK0009924292
CCS0079R8 XCCY AUD/USD 270829 RFLT 1BBSW PFLT 3LIBO MS	0.00%	DUCCS0079R87
Norwegian Government 1.75% 17/02/2027	0.00%	NO0010786288
Ireland Government Bond 1.50% 15/05/2050	0.00%	IE00BH3SQB22
SGD UNSETTLED TRANS	0.00%	
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
Swedish Government 0.125% 12/05/2031	0.00%	SE0013935319
10 YR JGB TSE 2312 F	0.00%	DU00JTX23127
Japan (20 Year Issue) 2.10% 20/06/2027	0.00%	JP1200961785
SWU01USE0 CCP SHORT IRS MS USD 150524 PFXD 3.2 RFLT SOF	0.00%	DUSWU01USE0
Japan (20 Year Issue) 2.00% 20/03/2027	0.00%	JP1200931739
Wamu 2005-Ar6 2A1A 5.894% 25/04/2045	0.00%	US92922FJ251
SWU01XEP4 CCP LONG OIS MS GBP 200329 RFXD 5 PFLT SONIA	0.00%	DUSWU01XEP4
MORGAN STANLEY CZK	0.00%	
SWU01WME2 CCP SHORT OIS BARC SGD 200928 RFLT SORAD P	0.00%	DUSWU01WME2
SWPCOLPP9 CCP BUY CDS USD 200633 CDX.NA.IG.40 1% MS	0.00%	DUSWPCOLPP9
Gsmc 2015-5R 1C 3.604% 26/04/2037	0.00%	US36251QAC69
US 5YR NOTE 2312 FUT	0.00%	DU00USV23120
Finnish Government 0.00% 15/09/2026	0.00%	FI4000511449
Norwegian Government 1.75% 6/09/2029	0.00%	NO0010844079
FUTURES MARGIN-CAD	0.00%	
Norwegian Government 2.00% 26/04/2028	0.00%	NO0010821598
Nordea Kredit Realkredit 1.00% 1/10/2050	0.00%	DK0002044718
Finnish Government 0.125% 15/04/2052	0.00%	FI4000480488
EURO BTP 2312 FUT	0.00%	DE000C7PB9W9
Israel Fixed Bond 6.25% 30/10/2026	0.00%	IL0010994569
Wamu 2006-Ar10 2A1 4.216% 25/09/2036	0.00%	US93363EAF25
Norwegian Government 1.75% 13/03/2025	0.00%	NO0010732555
SWU01X939 CCP SHORT IRS MS USD 300825 PFXD 4.228 RFLT S	0.00%	DUSWU01X939
Fr Zt1702 4.00% 1/01/2049	0.00%	US3132AD3K27
Norwegian Government 1.25% 17/09/2031	0.00%	NO0010930522
Jpmac 2006-Wmc3 A1Ss 5.694% 25/08/2036	0.00%	US46629KAA79
Norwegian Government 2.125% 18/05/2032	0.00%	NO0012440397
Jyske Realkredit A/S 1.50% 1/10/2053	0.00%	DK0009403644

Realkredit Danmark 1.50% 1/10/2053	0.00%	DK0004619467
NOMURA SEC INT COLL	0.00%	
SWU01XP80 IRS GS MYR 200933 PFXD 3.75 RFLT 3KLIB	0.00%	DUSWU01XP80
317U164I5 FWD SWPTION GBP 161224 CALL STRIKE 0.82 JPM	0.00%	DU317U164I55
HKD UNSETTLED TRANS	0.00%	
CCS112236 FWD XCCY AUD/USD 040131 RFLT 1BBSW PFLT 3LIB	0.00%	DUCCS1122366
Fn Bk9241 4.00% 1/08/2048	0.00%	US3140HPHT72
SWU01XERO CCP LONG OIS MS GBP 200354 RFXD 4.25 PFLT SOI	0.00%	DUSWU01XERO
BARC SGD CCP	0.00%	
317U44AA7 SWPTION USD 260324 PUT STRIKE 5.5 MS	0.00%	DU317U44AA71
SWU01LQE2 CCP LONG IRS BARC CNY 211227 RFXD 2.5 PFLT CN	0.00%	DUSWU01LQE2
SWU01BQV6 CCP SHORT OIS MS JPY 151226 PFXD 0 RFLT TONA	0.00%	DUSWU01BQV6
SWU01PDX5 CCP SHORT OIS MS JPY 200953 PFXD 1.2 RFLT TON	0.00%	DUSWU01PDX5
Sasc 2006-Eq1A A1 5.569% 25/07/2036	0.00%	US86360RAA14
Nykredit Realkredit As 1.00% 1/10/2053	0.00%	DK0009527293
317U43UA7 SWPTION USD 260324 PUT STRIKE 5.5 WELLS	0.00%	DU317U43UA78
317U43TA9 SWPTION USD 260324 PUT STRIKE 5.5 GS	0.00%	DU317U43TA97
AUS 3YR 2312 BOND FU	0.00%	DU000YT23124
SWU01VAB3 CCP SHORT IRS MS USD 201230 PFXD 3.5 RFLT SOF	0.00%	DUSWU01VAB3
317U391O7 FWD SWPTION USD 020424 CALL STRIKE 2.697 GOL	0.00%	DU317U391O78
KRW UNSETTLED TRANS	0.00%	
Gnr 2017-121 Pe 3.00% 20/07/2046	0.00%	US38380TV370
Aroundtown SA	0.00%	LU1673108939
31750MINO OC USD/MXN 081223 PUT STRIKE 17.15 BNP	0.00%	DU31750MIN04
Tmts 2003-6He A1 6.374% 25/11/2033	0.00%	US881561CE22
SWU01PDZ0 CCP SHORT OIS MS JPY 200933 RFLT TONAR PFXD I	0.00%	DUSWU01PDZ0
3175SQ653 OTCBO EUR 230525 PUT STRIKE 97 BNP	0.00%	DU3175SQ6536
317U479O2 FWD SWPTION USD 080424 CALL STRIKE 2.785 NOI	0.00%	DU317U479O24
SWU01VAF4 CCPSHORT IRS MS USD 201233 PFXD 3.5 RFLTSOFR	0.00%	DUSWU01VAF4
Treasury Bill 0.00% 12/10/2023	0.00%	US912797FA06
CCS004136 MTM XCCY AUD/USD 141030 RFLT 1BBSW PFLT 3LIE	0.00%	DUCCS0041369
SWPC0JG41 SELL CDS USD 200625 ITALY GOVT SW 1% BARC	0.00%	DUSWPC0JG41
SWPC0JFV2 SELL CDS USD 200625 ITALY GOVT SW 1 BAA	0.00%	DUSWPC0JFV2
Fnr 2006-48 Tf 5.829% 25/06/2036	0.00%	US31395NLE57
Fhr 4579 Sd 0.00% 15/01/2038	0.00%	US3137BPS836
317U474O7 FWD SWPTION USD 080424 CALL STRIKE 2.835 NOI	0.00%	DU317U474O78
SWPC0JFW0 SELL CDS USD 200625 ITALY GOVT SW SP BRC BAR	0.00%	DUSWPC0JFW0
317U461O2 FWD SWPTION USD 080424 CALL STRIKE 2.721 GOL	0.00%	DU317U461O24
317U00KA8 FWD SWPTION USD 111023 CALL STRIKE 2.9925 MC	0.00%	DU317U00KA89
3 MONTH SOFR 2406 F	0.00%	GB00H46M2H29
Us Treasury N/B 2.75% 15/05/2025	0.00%	US91282CEQ06
3 MONTH SOFR 2312 F	0.00%	DU005FR23129
HOME REIT PLC	0.00%	DU0BJP5HK1V8
MS SGD CCP	0.00%	
Nykredit Realkredit As 1.00% 1/10/2050	0.00%	DK0009524431
MORGANS ZAR CCP	0.00%	
MS NOK CC	0.00%	
317U0LFA8 SWPTION USD 071223 CALL STRIKE 2.25 GS	0.00%	DU317U0LFA83
317U3VZA1 SWPTION EUR 051023 CALL STRIKE 3.07 JPM	0.00%	DU317U3VZA19
317U3WVA3 SWPTION EUR 091023 CALL STRIKE 3.1 GS	0.00%	DU317U3WVA38
317U3XFA9 SWPTION EUR 121023 CALL STRIKE 3.08 BARC	0.00%	DU317U3XFA94
317U3YFA7 SWPTION EUR 161023 CALL STRIKE 3.1 BNP	0.00%	DU317U3YFA77
CME 3M SOFR 98.00 C	0.00%	DU0SOF312C23
317U3XIA6 SWPTION USD 121023 CALL STRIKE 3.48 JPM	0.00%	DU317U3XIA67
317U3X5A0 SWPTION USD 101023 CALL STRIKE 3.75 GS	0.00%	DU317U3X5A00
317U3Y7A6 SWPTION USD 131023 CALL STRIKE 3.47 JPM	0.00%	DU317U3Y7A63
SWU01Q355 CCP SHORT OIS MS JPY 140928 PFXD 0.55 RFLT TO	0.00%	DUSWU01Q355
317U3WUA4 SWPTION EUR 091023 PUT STRIKE 3.4 GS	0.00%	DU317U3WUA47
317U3YGA6 SWPTION EUR 161023 PUT STRIKE 3.4 BNP	0.00%	DU317U3YGA68
317U3XEA0 SWPTION EUR 121023 PUT STRIKE 3.38 BARC	0.00%	DU317U3XEA04
31750MIO8 OC USD/MXN 081223 PUT STRIKE 16.6 BNP	0.00%	DU31750MIO86
SWU01UUU1 CCP LONG IRS MS EUR 170524 RFXD 2.1 PFLT 3EU	0.00%	DUSWU01UUU1
31750MIM2 OC USD/MXN 111023 CALL STIKE 18.2 BNP	0.00%	DU31750MIM21
317U00LA7 FWD SWPTION USD 111023 PUT STRIKE 2.9925 MO	0.00%	DU317U00LA70
317U460O3 FWD SWPTION USD 080424 PUT STRIKE 2.721 GOLI	0.00%	DU317U460O33
317U05MA5 SWPTION USD 231023 PUT STRIKE 3.225 GOLDMA	0.00%	DU317U05MA58
317U09NA6 SWPTION USD 031123 PUT STRIKE 3.0875 GS	0.00%	DU317U09NA61
317U04EA7 SWPTION USD 201023 PUT STRIKE 3.0175 GS	0.00%	DU317U04EA75
317U06EA2 SWPTION USD 251023 PUT STRIKE 2.973 GOLDMAN	0.00%	DU317U06EA24
SWU018819 CCP LONG IRS MS NZD 170324 RFXD 0.5275 PFLT 3	0.00%	DUSWU018819
SWU01RMD5 CCP LONG IRS MS EUR 030524 RFXD 2.25 PFLT 3E	0.00%	DUSWU01RMD5
317U0BIA7 SWPTION USD 101123 PUT STRIKE 2.91 GS	0.00%	DU317U0BIA74

SWU01RKM7 CCP LONG IRS MS EUR 280424 RFXD 2.25 PFLT 3EI	0.00%	DUSWU01RKM7
317U07UA2 SWPTION USD 271023 PUT STRIKE 2.841 GOLDMAI	0.00%	DU317U07UA23
317U0E3A7 SWPTION USD 171123 PUT STRIKE 3.75 GS	0.00%	DU317U0E3A73
CCS004136 MTM XCCY AUD/USD 141030 RFLT 1BBSW PFLT 3LIE	0.00%	DUCCS0041369
SWU01X8H9 CCP LONG IRS MS USD 300833 RFXD 3.9 PFLT SOFF	0.00%	DUSWU01X8H9
SWU01RID0 CCP LONG IRS MS EUR 260424 RFXD 2.25 PFLT 3EU	0.00%	DUSWU01RID0
317U0LEA9 SWPTION USD 071223 PUT STRIKE 3.75 GS	0.00%	DU317U0LEA92
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 PFLT	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

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	0.00%	DUSWU01PIG7
SWU01OT52 CCP LONG OIS MS CAD 210633 RFXD 3.25 PFLT 1CI	0.00%	DUSWU01OT52
SWU01XDNO CCP LONG IRS MS EUR 200329 RFXD 3.25 PFLT 6EL	0.00%	DUSWU01XDNO
SWU01HI00 CCP LONG IRS MS USD 250329 RFXD 1.936 PFLT SO	0.00%	DUSWU01HI00
317U749I9 SWPTION USD 110124 PUT STRIKE 2.31 BOA	0.00%	DU317U749I91
317U173X1 SWPTION EUR 230525 PUT STRIKE 0.451 BNP	0.00%	DU317U173X14
SWU01E2C8 CCP LONG OIS MS JPY 170331 RFXD 0 PFLT TONAR	0.00%	DUSWU01E2C8
SWU01H5I5 CCP LONG IRS MS USD 150624 RFXD 1.75 PFLT SOF	0.00%	DUSWU01H5I5
SWU01UQ93 CCP LONG IRS MS AUD 210633 RFXD 4 PFLT 6BBS\	0.00%	DUSWU01UQ93
MORGAN STANLEY GBP	0.00%	
SWU01H629 CCP LONG IRS MS USD 150652 RFXD 1.75 PFLT SOF	0.00%	DUSWU01H629
SWU01US75 CCP LONG OIS MS CAD 130525 RFXD 3.5 PFLT 1CDI	0.00%	DUSWU01US75
SWU01PIW2 CCP LONG IRS MS USD 151251 RFXD 2 PFLT SOFRA	0.00%	DUSWU01PIW2
SWU00Y1I3 CCP LONG IRS MS CAD 170630 RFXD 1.5 PFLT 3CDO	0.00%	DUSWU00Y1I3
SWU01PIS1 CCP LONG IRS MS USD 151228 RFXD 1.5 PFLT SOFR/	0.00%	DUSWU01PIS1
SWU00UG12 CCP LONG IRS MS CAD 181229 RFXD 1.90 PFLT 3CI	0.00%	DUSWU00UG12
FUTURES MARGIN-EURO	0.00%	
SWU01P4P2 CCP LONG IRS MS USD 150128 RFXD 0.4 PFLT SOFR	0.00%	DUSWU01P4P2
CITIBANK COLAT	0.00%	
SWU01XDO8 CCP LONG IRS MS EUR 200334 RFXD 3 PFLT 6 EUBI	0.00%	DUSWU01XDO8
SWU01D6D4 CCP LONG IRS MS USD 150629 RFXD 1 PFLT SOFRA	0.00%	DUSWU01D6D4
BARCLAYS COLLATERAL	0.00%	
HSBC COLLATERAL	0.00%	
Outstanding settlements	-0.16%	