

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

| Offer name | SUPERLIFE KIWISAVER SCHEME | 1.0 | Offer number | OFR11087 |
|--|------------------------------|-----|---------------|----------|
| Fund name | SUPERLIFE AGE STEPS - AGE 30 | | Fund number | FND2653 |
| Period disclosure applies [dd/mm/yyyy] | 30/09/2021 | | | |
| Asset name | % of fund net assets | | Security code | |
| Vanguard S&P 500 ETF | 7.90% | | US9229083632 | |
| Vanguard FTSE Europe ETF | 7.03% | | US9220428745 | |
| Vanguard Total World Stock ETF | 6.94% | | US9220427424 | |
| Vanguard FTSE Emerging Markets ETF | 5.57% | | US9220428588 | |
| iShares Global Aggregate Bond UCITS ETF | 5.08% | | IE00BYV3HN70 | |
| Vanguard FTSE Pacific ETF | 4.38% | | US9220428661 | |
| Vanguard Mid-Cap ETF | 4.10% | | US9229086296 | |
| Vanguard Small-Cap ETF | 3.44% | | US9229087518 | |
| Vanguard International Property Securities Index Fund Hedged | 2.82% | | DU00VANIPS18 | |
| ANZ NZD Current Account | 2.81% | | | |
| iShares MSCI USA ESG Screened UCITS ETF | 2.63% | | IE00BFNM3G45 | |
| iShares Core S&P/ASX 200 ETF | 2.37% | | AU000000IOZ4 | |
| iShares MSCI Europe ESG Screened UCITS ETF | 2.34% | | IE00BFNM3D14 | |
| Vanguard Value ETF | 2.21% | | US9229087443 | |
| Vanguard Growth ETF | 2.19% | | US9229087369 | |
| Fisher & Paykel Healthcare Corp Ltd | 1.93% | | NZFAPE0001S2 | |
| iShares MSCI EM IMI ESG Screened UCITS ETF | 1.87% | | IE00BFNM3P36 | |
| iShares MSCI Japan ESG Screened UCITS ETF | 1.53% | | IE00BFNM3L97 | |
| Auckland International Airport Ltd | 1.01% | | NZAIAE0002S6 | |
| Spark New Zealand Ltd | 0.95% | | NZTELE0001S4 | |
| Mainfreight Ltd | 0.89% | | NZMFTE0001S9 | |
| Westpac 32 Day Notice Constant Maturity Deposit | 0.81% | | WBCMATDC | |
| Contact Energy Ltd | 0.71% | | NZCENE0001S6 | |
| Ryman Healthcare Ltd | 0.69% | | NZRYME0001S4 | |
| Meridian Energy Ltd | 0.65% | | NZMELE0002S7 | |
| Fletcher Building Ltd | 0.64% | | NZFBUE0001S0 | |
| Infratil Ltd | 0.63% | | NZIFTE0003S3 | |
| Goodman Property Trust | 0.53% | | NZCPTTE0001S9 | |
| a2 Milk Co Ltd | 0.52% | | NZATME0002S8 | |
| EBOS Group Ltd | 0.51% | | NZEBOE0001S6 | |
| Precinct Properties New Zealand Ltd | 0.48% | | NZAPTE0001S3 | |
| Mercury NZ Ltd | 0.45% | | NZMRPE0001S2 | |
| Kiwi Property Group Ltd | 0.42% | | NZKPGE0001S9 | |
| Summerset Group Holdings Ltd | 0.38% | | NZSUME0001S0 | |
| New Zealand Government 15/04/23 5.5% GB | 0.37% | | NZGOVDT423C0 | |
| Property for Industry Ltd | 0.35% | | NZPFIE0001S5 | |
| Chorus Ltd | 0.32% | | NZCNUE0001S2 | |
| Argosy Property Ltd | 0.32% | | NZARGE00010S7 | |
| New Zealand Government 15/04/25 2.75% GB | 0.30% | | NZGOVDT425C5 | |
| Commonwealth Bank of Australia | 0.30% | | AU000000CBA7 | |
| New Zealand Government 20/04/29 3.0% GB | 0.30% | | NZGOVDT429C7 | |
| New Zealand Government 15/05/24 0.50% GB | 0.29% | | NZGOVDT524C5 | |
| Vital Healthcare Property Trust | 0.28% | | NZCHPE0001S4 | |
| Stride Property Group | 0.27% | | NZSPGE0001S2 | |
| SKYCITY Entertainment Group Ltd | 0.27% | | NZSKCE0001S2 | |
| iShares MSCI World ESG Screened UCITS ETF | 0.26% | | IE00BFNM3J75 | |
| New Zealand Government 15/04/27 4.50% GB | 0.25% | | NZGOVDT427C1 | |
| Port of Tauranga Ltd | 0.24% | | NZPOTE0003S0 | |
| Freightways Ltd | 0.23% | | NZFREE0001S0 | |
| New Zealand Government 15/04/37 2.75% GB | 0.23% | | NZGOVDT437C0 | |
| New Zealand Government 15/05/31 1.50% GB | 0.21% | | NZGOVDT531C0 | |
| New Zealand Government 14/04/33 3.50% GB | 0.20% | | NZGOVDT433C9 | |
| United States Treasury 27/01/22 0.00% GB | 0.20% | | US912796C318 | |
| New Zealand Government 20/09/25 2.0% IB | 0.20% | | NZIIBDT002C2 | |
| Z Energy Ltd | 0.19% | | NZZELE0001S1 | |
| Genesis Energy Ltd | 0.18% | | NZGNEE0001S7 | |
| Pushpay Holdings Ltd | 0.18% | | NZPPHE0001S6 | |
| New Zealand Government 15/05/28 0.25% GB | 0.18% | | NZGOVDT528C6 | |
| BHP Group Ltd | 0.16% | | AU000000BHP4 | |
| Westpac Banking Corp | 0.15% | | AU000000WBC1 | |
| New Zealand Local Funding Agency 06/10/21 TNOTE | 0.15% | | NZLGBDT160C5 | |
| National Australia Bank Ltd | 0.15% | | AU000000NAB4 | |

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| New Zealand Government 15/05/26 0.50% GB | 0.15% NZGOVDT526C0 |
| New Zealand Government 15/05/32 2.00% GB | 0.15% NZGOVDT532C8 |
| SWPC0KBZ4 CCP SELL CDS USD 201226 CDX IG37 5Y ICE 1 MORC | 0.14% DUSWPC0KBZ40 |
| CSL Ltd | 0.14% AU000000CSL8 |
| Investore Property Ltd | 0.14% NZIPLE0001S3 |
| New Zealand Government 15/05/51 2.75% GB | 0.13% NZGOVDT551C8 |
| Heartland Group Holdings Ltd | 0.13% NZHGHE0007S9 |
| New Zealand Government 15/05/41 1.75% GB | 0.13% NZGOVDT541C9 |
| Australia & New Zealand Banking Group Ltd | 0.13% AU000000ANZ3 |
| ANZ Bank Wellington 14/02/22 1.10% TD | 0.13% DU0TZ22214A6 |
| Kiwibank Ltd 09/05/22 1.33% TD | 0.13% DU0TZ22509A9 |
| Arvida Group Ltd | 0.12% NZARVE0001S5 |
| Charter Hall Group | 0.12% AU000000CHCO |
| Pacific Edge Ltd | 0.12% NZPEBE0002S1 |
| Goodman Group | 0.12% AU000000GMG2 |
| Skellerup Holdings Ltd | 0.12% NZSKXE0001S8 |
| Kiwibank Ltd 01/03/22 0.92 Td | 0.12% DU0TZ22301B9 |
| Vicinity Centres | 0.12% AU000000VCX7 |
| Kathmandu Holdings Ltd | 0.11% NZKMDE0001S3 |
| Oceania Healthcare Ltd | 0.11% NZOCAE0002S0 |
| Vector Ltd | 0.11% NZVCTE0001S7 |
| Fonterra Co-operative Group Ltd 08/10/21 FRN | 0.11% NZFCGDT424C2 |
| Auckland Council 19/10/21 PNOTE | 0.11% NZAKCDT544C6 |
| MUFG Bank Ltd 29/11/21 RCD | 0.11% NZMUFDL333L4 |
| MUFG Bank Ltd Auckland 13/12/21 1.01% TD | 0.11% DU0TZ21D13C1 |
| ICBC New Zealand Ltd 11/02/22 1.20% TD | 0.11% DU0TZ22211B0 |
| Macquarie Group Ltd | 0.10% AU000000MQG1 |
| Air New Zealand Ltd | 0.10% NZAIRE0001S2 |
| Kommunalbanken AS 02/07/30 1.25% GB | 0.09% NZKBNDT012C0 |
| New Zealand Local Governemnt Funding Agency 14/04/22 2.75 | 0.09% NZLGFDT010C8 |
| Toyota Finance New Zealand Ltd 26/10/22 FRN | 0.09% NZTFSDT641C8 |
| Auckland International Airport Ltd 11/10/22 FRN | 0.09% NZAIAD1022L0 |
| Kiwibank Ltd 21/12/21 0.80% TD | 0.09% DU0TZ21D21C4 |
| MUFG Bank 29/11/21 0.71% TD | 0.09% DU0TZ21N29D4 |
| MUFG Bank 08/10/21 0.69% TD | 0.09% DU0TZ21O08C8 |
| ANZ Bank Wellington 07/01/22 0.95% TD | 0.09% DU0TZ22107B0 |
| Kiwibank Ltd 01/02/22 1.00% TD | 0.09% DU0TZ22201A3 |
| ANZ Bank New Zealand 08/02/22 0.90% TD | 0.09% DU0TZ22208A8 |
| Westpac Banking Corp 18/02/22 1.215% TD | 0.09% DU0TZ22218A7 |
| Dunedin City Treasury 15/12/21 PNOTE | 0.09% NZDCTDT209C4 |
| Dunedin City Treasury Ltd 08/02/22 PNOTE | 0.09% NZDCTDT206C0 |
| Housing New Zealand Ltd 05/10/21 PNOTE | 0.09% NZHNZDL278L3 |
| Meridian Energy Ltd 29/10/21 PNOTE | 0.09% NZMELDT087C9 |
| New Zealand Local Government Funding Agency 17/12/21 TBILL | 0.09% NZLGBDT176C1 |
| New Zealand Local Government Funding Agency 10/11/21 TBILL | 0.09% NZLGBDT163C9 |
| New Zealand Local Government Funding Agency 09/02/22 TBILL | 0.09% NZLGBDT173C8 |
| Port of Tauranga Ltd 01/11/21 PNOTE | 0.09% NZPOTDL305L1 |
| Transpower New Zealand 22/10/21 PNOTE | 0.09% NZTRPDL295L1 |
| Scentre Group | 0.09% AU000000SCG8 |
| Ingenia Communities Group | 0.09% AU000000INA9 |
| Charter Hall Retail REIT | 0.09% AU000000CQR9 |
| Dexus | 0.09% AU000000DXS1 |
| GPT Group | 0.09% AU000000GPT8 |
| Shopping Centres Australasia Property Group | 0.09% AU000000SCP9 |
| Mirvac Group | 0.08% AU000000MGR9 |
| Abacus Property Group | 0.08% AU000000ABP9 |
| Waypoint REIT | 0.08% AU0000088064 |
| Stockland | 0.08% AU000000SGP0 |
| Centuria Capital Ltd | 0.08% AU000000CNIS |
| BWP Trust | 0.08% AU000000BWP3 |
| National Storage REIT | 0.08% AU000000NSR2 |
| Wesfarmers Ltd | 0.08% AU000000WES1 |
| Unibail-Rodamco-Westfield | 0.08% AU0000009771 |
| Growthpoint Properties Australia Ltd | 0.08% AU000000GOZ8 |
| Kiwibank Ltd 22/11/21 FRN | 0.08% NZKIWD2021L4 |
| Kiwibank Ltd 30/12/21 0.72% TD | 0.08% DU0TZ21D30A9 |
| Australia and New Zealand 26/10/21 0.60% TD | 0.08% DU0TZ21O26A4 |
| Charter Hall Long Wale REIT | 0.08% AU000000CLW0 |
| Cromwell Property Group | 0.08% AU000000CMW8 |
| Centuria Industrial REIT | 0.08% AU000000CIP0 |
| Serko Ltd | 0.08% NZSKOE0001S7 |
| United States Treasury 15/02/41 1.875% CB | 0.08% US912810SW99 |

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| TR Group Ltd 07/03/24 4.533% CB | 0.08% NZTRGD0324L9 |
| Kiwibank Ltd 20/09/24 2.155% CB | 0.07% NZKIWD0924L1 |
| Scales Corp Ltd | 0.07% NZSCLE0002S8 |
| Kiwibank Ltd 08/12/21 0.75% TD | 0.07% DU0T221D08A5 |
| ANZ Bank New Zealand Ltd 01/10/21 0.60% TD | 0.07% DU0T221001A7 |
| Kiwibank Ltd 17/01/22 0.85% TD | 0.07% DU0T222117A1 |
| ICBC New Zealand Ltd 12/04/22 1.20% TD | 0.07% DU0T222412B4 |
| ANZ Bank New Zealand 08/06/22 1.00% TD | 0.07% DU0T222608A9 |
| ANZ Bank New Zealand 10/06/22 0.94% TD | 0.07% DU0T222610B3 |
| Meridian Energy Ltd 09/11/21 PNOTE | 0.07% NZMELDT088C7 |
| MUFG Bank Ltd 07/12/21 RCD | 0.07% NZMUFDL341L7 |
| MUFG Bank Ltd 07/01/22 RCD | 0.07% NZMUFDM007L3 |
| MUFG Bank Ltd 12/01/22 RCD | 0.07% NZMUFDM012L3 |
| Port of Tauranga Ltd 16/11/21 PNOTE | 0.07% NZPOTDL320L0 |
| Housing New Zealand Ltd 18/10/28 3.42% CB | 0.07% NZHNZD0628L7 |
| Japan Government 20/06/31 0.10% GB | 0.07% JP1103631M74 |
| Woolworths Group Ltd | 0.07% AU000000WOW2 |
| Vista Group International Ltd | 0.07% NZVGLE0003S1 |
| Wellington Regional Council 22/10/21 PNOTE | 0.07% NZWRCDT205C1 |
| Fonterra Co-operative Group Ltd 19/06/25 5.08% CB | 0.07% NZFCGDT310C3 |
| Genesis Energy Ltd 03/04/25 5.00% CB | 0.07% NZGNEDT007C3 |
| Transpower New Zealand Ltd 04/09/25 1.735% GB | 0.07% NZTRPD0070L9 |
| ASB Bank Ltd 04/05/26 1.646% CB | 0.06% NZABBDG005C5 |
| Insurance Australia Group Ltd 15/06/43 5.15% CB | 0.06% NZIAGDT003C3 |
| ANZ Bank Wellington 17/01/22 0.80% TD | 0.06% DU0T222117C7 |
| Kiwibank Ltd 11/12/30 2.36% CB | 0.06% NZKIWD1230L2 |
| Westpac Banking Corp | 0.06% AU000000WBC1 |
| ANZ Bank New Zealand Ltd 20/03/24 3.03% CB | 0.06% NZANBDT023C9 |
| SEEK Ltd | 0.06% AU000000SEK6 |
| BlueScope Steel Ltd | 0.06% AU000000BSL0 |
| Rio Tinto Ltd | 0.06% AU000000RIO1 |
| Asian Development Bank 19/05/21 2.125% GB | 0.06% NZADBDT013C2 |
| KFW 19/05/28 1.75% GB | 0.06% NZKFZDT004C9 |
| Westpac New Zealand Ltd 29/07/24 2.22% CB | 0.06% NZWNZD0724L3 |
| Fonterra Co-operative Group Ltd 25/02/22 5.90% CB | 0.06% NZFCGDT266C7 |
| Trustpower Ltd | 0.06% NZTPXE0001S5 |
| Federal National Mortgage Association 15/10/43 0.00% TBA | 0.05% US01F0306A11 |
| Domino's Pizza Enterprises Ltd | 0.05% AU000000DMP0 |
| Greater Wellington Regional Council 20/10/21 PNOTE | 0.05% NZWRCDT204C4 |
| MUFG Bank Ltd 15/11/21 RCD | 0.05% NZMUFDL319L3 |
| MUFG Bank Ltd 19/10/21 RCD | 0.05% NZMUFDL292L2 |
| Kiwibank Ltd 06/12/21 0.80% TD | 0.05% DU0T221D06A9 |
| Industrial and Commercial Bank of China 29/12/21 0.95% TD | 0.05% DU0T221D29A1 |
| Kiwibank Ltd 03/11/21 0.75% TD | 0.05% DU0T221N03B3 |
| ANZ Bank New Zealand 03/11/21 0.70% TD | 0.05% DU0T221N03C1 |
| MUFG Bank Ltd Auckland 17/01/22 0.77% TD | 0.05% DU0T222117B9 |
| ANZ Banking Group | 0.05% AU000000ANZ3 |
| Restaurant Brands New Zealand Ltd | 0.05% NZRBDE0001S1 |
| NZX Ltd | 0.05% NZNZXE0001S7 |
| United States Treasury 15/11/40 1.375% GB | 0.05% US912810ST60 |
| China Government 22/10/25 3.02% GB | 0.05% CND10003R702 |
| QNB Finance Ltd 12/02/22 FRN | 0.05% XS2115180817 |
| China Government 03/12/27 3.28% GB | 0.05% CND10003WOP5 |
| Telstra Corp Ltd | 0.05% AU000000TLS2 |
| Vector Ltd 06/10/26 1.575% CB | 0.05% NZVCTDT011C2 |
| New Zealand Local Government Funding Agency 14/04/33 3.50 | 0.05% NZLGFDT009C0 |
| China Construction Bank NZ Ltd 09/11/22 3.932% CB | 0.05% NZCCBDT010C7 |
| Vector Ltd 14/03/24 4.996% CB | 0.05% NZVCTDT009C6 |
| Chorus Ltd 06/12/23 4.35% CB | 0.05% NZCNUDT003C6 |
| WiseTech Global Ltd | 0.05% AU000000WTC3 |
| Fonterra Co-operative Group Ltd | 0.05% NZFSFE0001S5 |
| Sanford Ltd | 0.05% NZSANE0001S0 |
| Industrial and Commercial Bank of China 27/06/24 2.61% CB | 0.05% NZICBDT009C3 |
| Oil Search Ltd | 0.05% PG0008579883 |
| ASB Bank Ltd 22/02/22 FRN | 0.04% NZABBDT043C1 |
| Hong Kong and Shanghai Banking Corp Ltd 26/11/21 FRN | 0.04% NZHKBDT008C6 |
| MUFG Bank Ltd 17/12/21 RCD | 0.04% NZMUFDL351L6 |
| Japan Government 20/09/35 1.20% GB | 0.04% JP1201541F90 |
| REA Group Ltd | 0.04% AU000000REA9 |
| Fortescue Metals Group Ltd | 0.04% AU000000FMG4 |
| European Investment Bank 16/06/28 1.875% GB | 0.04% NZEIBDT006C7 |
| Mineral Resources Ltd | 0.04% AU000000MIN4 |

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| United States Treasury 04/01/22 0.00% GB | 0.04% | US912796Q516 |
| SBS Bank 28/03/28 7.16% CB | 0.04% | NZSBBDT129C8 |
| United States Treasury 15/01/28 0.5% ILB | 0.04% | US9128283R96 |
| OZ Minerals Ltd | 0.04% | AU000000OZL8 |
| China Government 04/06/27 2.85% GB | 0.04% | CND100037XX3 |
| Carsales.com Ltd | 0.04% | AU000000CAR3 |
| Transurban Group | 0.04% | AU000000TCL6 |
| ANZ Bank New Zealand 17/09/31 2.999% CB | 0.04% | NZANBDT024C7 |
| Fonterra Co-operative Group Ltd 14/11/25 4.15% CB | 0.04% | NZFCGDG005C4 |
| Synlait Milk Ltd | 0.04% | NZSMLE0001S9 |
| Powerco Ltd 15/11/24 4.67% CB | 0.04% | NZPWCDT009C9 |
| China Development Bank 24/08/27 4.24% GB | 0.04% | CND10000J275 |
| Auckland International Airport Ltd 02/11/23 3.97% CB | 0.04% | NZAIADT210L1 |
| Kommunalbanken AS 20/08/25 4.00% GB | 0.04% | NZKBNDT009C6 |
| Israel Government 31/01/22 5.50% GB | 0.04% | IL0011232720 |
| IDP Education Ltd | 0.04% | AU000000IEL5 |
| Ampol Ltd | 0.04% | AU00000088338 |
| SKY Network Television Ltd | 0.04% | NZSKTE0001S6 |
| Industrial Commercial Bank of China 06/12/21 0.90% TD | 0.04% | DU0TZ21Z06A2 |
| Evolution Mining Ltd | 0.04% | AU000000EVN4 |
| Coles Group Ltd | 0.04% | AU00000030678 |
| Housing New Zealand Ltd 24/04/30 2.183% CB | 0.04% | NZHNZD0230L2 |
| Bank of China Ltd 08/12/21 1.10% TD | 0.04% | DU0TZ21D08B3 |
| Bank of China Ltd 02/11/21 0.85% TD | 0.04% | DU0TZ21N02C3 |
| Bank Of China Ltd 27/10/21 1.00% TD | 0.04% | DU0TZ21O27E4 |
| Kiwibank Ltd 17/05/22 0.79% TD | 0.04% | DU0TZ22517A2 |
| China Construction Bank NZ Ltd 22/11/24 2.393% CB | 0.04% | NZCCBDT012C3 |
| Atlas Arteria Ltd | 0.04% | AU00000013559 |
| Tourism Holdings Ltd | 0.04% | NZHELE0001S9 |
| Bank of Queensland Ltd | 0.04% | AU000000BOQ8 |
| Auckland Council 24/03/25 4.176% GB | 0.03% | NZAKCDT363C1 |
| Lynas Corp Ltd | 0.03% | AU000000LYC6 |
| Qube Holdings Ltd | 0.03% | AU000000QUB5 |
| IGO Ltd | 0.03% | AU000000IGO4 |
| Magellan Financial Group Ltd | 0.03% | AU000000MFG4 |
| ALS Ltd | 0.03% | AU000000ALQ6 |
| JB Hi-Fi Ltd | 0.03% | AU000000JBH7 |
| United States Treasury 30/04/25 2.875% GB | 0.03% | US9128284M90 |
| Afterpay Ltd | 0.03% | AU000000APT1 |
| Aristocrat Leisure Ltd | 0.03% | AU000000ALL7 |
| Napier Port Holdings Ltd | 0.03% | NZNPHE0005S2 |
| Motor Trade Finances Ltd Series P21 Class A 15/06/29 FRM | 0.03% | NZPANTFAT019 |
| Bank of New Zealand 08/06/26 1.884% CB | 0.03% | NZBNZDT397C8 |
| Housing New Zealand Ltd 10/09/35 1.534% CB | 0.03% | NZHNZD0935L6 |
| Asian Development Bank 06/08/26 1.50% GB | 0.03% | NZADBDT014C0 |
| Incitec Pivot Ltd | 0.03% | AU000000IPL1 |
| Bendigo & Adelaide Bank Ltd | 0.03% | AU000000BEN6 |
| Cleanaway Waste Management Ltd | 0.03% | AU000000CWY3 |
| Woodside Petroleum Ltd | 0.03% | AU000000WPL2 |
| Orica Ltd | 0.03% | AU000000OR11 |
| China Development Bank 10/04/27 4.04% GB | 0.03% | CND10000H4F0 |
| Virgin Money UK PLC | 0.03% | AU00000064966 |
| Spark Infrastructure Group | 0.03% | AU000000SKI7 |
| NextDC Ltd | 0.03% | AU000000NXT8 |
| USD BNP Paribas A/C | 0.03% | |
| Reece Ltd | 0.03% | AU000000REH4 |
| AusNet Services | 0.03% | AU000000AST5 |
| Washington H Soul Pattinson & Co Ltd | 0.03% | AU000000SOL3 |
| France Government 25/05/52 0.75% GB | 0.03% | FR0013480613 |
| Dunedin City Treasury Ltd 161024 3.79% CB | 0.03% | NZDCTDT135C1 |
| Wellington International Airport 01/04/30 4.00% CB | 0.03% | NZWIAD0060L5 |
| Bank of New Zealand 15/06/23 4.102% CB | 0.03% | NZBNZDT387C9 |
| China Construction Bank NZ Ltd 19/06/23 4.005% CB | 0.03% | NZCCBDT011C5 |
| Alumina Ltd | 0.03% | AU000000AWC3 |
| Japan Government 20/12/48 0.70% GB | 0.03% | JP1300611K15 |
| United States Treasury 15/11/50 1.625% GB | 0.03% | US912810SS87 |
| Westpac New Zealand Ltd 24/02/26 1.439% CB | 0.03% | NZWNZD0226L9 |
| China Government 02/11/27 3.82% GB | 0.02% | CND10000JJ72 |
| A2 Milk Company Ltd | 0.02% | NZATME0002S8 |
| Bank of New Zealand 290125 2.16% CB | 0.02% | NZBNZDT396C0 |
| Heartland Bank 12/04/24 3.55% CB | 0.02% | NZHBLD0020L2 |
| Newcrest Mining Ltd | 0.02% | AU000000NCM7 |

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| Auckland International Airport Ltd 10/10/24 3.51% CB | 0.02% NZAIAD0230L0 |
| Downer EDI Ltd | 0.02% AU00000DOW2 |
| Japan Government 20/06/51 0.70% GB | 0.02% JP1300711M79 |
| Ansell Ltd | 0.02% AU000000ANN9 |
| United States Treasury 17/02/22 0.00% GB | 0.02% US912796L806 |
| Port of Tauranga Ltd 15/10/21 PNOTE | 0.02% NZPOTDL288L9 |
| Altium Ltd | 0.02% AU000000ALU8 |
| Metcash Ltd | 0.02% AU000000MTS0 |
| Worley Ltd | 0.02% AU000000WOR2 |
| Reliance Worldwide Corp Ltd | 0.02% AU000000RWC7 |
| Challenger Ltd | 0.02% AU000000CGF5 |
| Harvey Norman Holdings Ltd | 0.02% AU000000HVN7 |
| Nykredit Realkredit AS 01/10/53 1.00% CB | 0.02% DK0009527293 |
| Future Margins-USD | 0.02% |
| Fisher & Paykel Healthcare | 0.02% NZFAPE0001S2 |
| Bank of China NZ Ltd 19/04/23 4.02% CB | 0.02% NZBOCDT003C8 |
| Kiwi Property Group Ltd 12/11/25 4.06% CB | 0.02% NZKPGD0040L4 |
| Nine Entertainment Co Holdings Ltd | 0.02% AU000000NEC4 |
| Star Entertainment Grp Ltd | 0.02% AU000000SGR6 |
| Towd Point Mortgage Trustse 19 4 Cl A1 25/07/59 Abs | 0.02% US89178BAA26 |
| Japan Government 20/03/49 0.50% GB | 0.02% JP1300621K47 |
| Landeskreditbank Baden Wuerttemberg Foerderb 15/04/27 4.0 | 0.02% NZLBKDT003C1 |
| Wellington International Airport 14/08/26 2.50% CB | 0.02% NZWIAD0070L4 |
| AGL Energy Ltd | 0.02% AU000000AGL7 |
| France Government 25/05/48 2.00% GB | 0.02% FR0013257524 |
| Bank of Israel 02/02/22 0.00% GB | 0.02% IL0082202123 |
| AMP Ltd | 0.02% AU000000AMP6 |
| Genesis Energy Ltd 08/03/23 5.81% GB | 0.02% NZGPWDT006C1 |
| Meridian Energy Ltd 14/03/23 4.53% CB | 0.02% NZMELDT016C8 |
| Wellington International Airport Ltd 24/09/31 3.32% CB | 0.02% NZWIAD0080L3 |
| Crown Resorts Ltd | 0.02% AU000000CWN6 |
| Auckland International Airport 19/10/21 PNOTE | 0.02% NZAIADL292L7 |
| Toyota Finance New Zealand Ltd 26/10/21 FRN | 0.02% NZTFSDT640C0 |
| Industrial and Commercial Bank 27/10/21 0.85% TD | 0.02% DU0TZ21027D6 |
| Jyske Realkredit AS 01/10/50 1.00% SF | 0.02% DK0009397739 |
| Genesis Energy Ltd 20/07/22 1.32% GB | 0.02% NZGNEDT008C1 |
| China Construction Bank New Zealand Ltd 25/09/23 0.954% CB | 0.02% NZCCBDT013C1 |
| New Zealand Government 20/09/40 2.50% IB | 0.02% NZIIBDT005C5 |
| Royal Bank of Scotland Group Plc 15/05/23 3.498% CB | 0.02% US780097BE04 |
| Japan Government 10/03/28 0.1% IILB | 0.02% JP1120231J51 |
| Nykredit Realkredit AS 01/10/50 1.0% CB | 0.02% DK0009524431 |
| Toyota Finance New Zealand Ltd 06/09/24 1.73% CB | 0.02% NZTFSDT727C5 |
| Jyske Realkredit AS 01/10/50 1.00% CB | 0.02% DK0009397069 |
| Israel Government 30/11/21 FRN | 0.02% IL0011276461 |
| State of Qatar 14/03/29 4.0% GB | 0.02% XS1959337582 |
| Citigroup Mortgage Loan Trust Sr 21 Inv1 Cl A3A 25/05/51 Abs | 0.02% US17329PAY88 |
| ASX Ltd | 0.02% AU000000ASX7 |
| Dunedin City Treasury 16/11/26 0.676% CB | 0.02% NZDCTDT191C4 |
| Brambles Ltd | 0.02% AU000000BxB1 |
| Deutsche Bank AG New York Branch 26/11/25 3.961% CB | 0.02% US251526CB33 |
| Stratton Mortgage Funding Sr 2021 2 Cl A 20/07/60 Abs | 0.02% XS2272275590 |
| Sumitomo Mitsui Banking Corp 18/06/24 2.44% CB | 0.02% XS2008801370 |
| Kiwi Property Group Ltd 19/12/24 4.33% CB | 0.02% NZKPGD0030L5 |
| Orora Ltd | 0.01% AU000000ORA8 |
| Israel Government 30/11/21 0.00% GB | 0.01% IL0011713885 |
| Finsbury Square Series 20 2X Class A 16/06/70 Abs | 0.01% XS2190195649 |
| Auckland Council 28/09/50 2.95% CB | 0.01% NZAKCDT520C6 |
| United Kingdom of Great Britain And Northern 22/10/50 0.625% | 0.01% GB00BMBL1F74 |
| Santander UK Group Holdings PLC 15/09/25 4.75% CB | 0.01% US80281LAA35 |
| Saudi International Bond 17/04/25 4.00% GB | 0.01% XS1791937441 |
| UBS AG 15/05/24 5.125% CB | 0.01% CH0244100266 |
| China Development Bank 25/08/26 3.05% GB | 0.01% CND10000BV90 |
| Lloyds Bank PLC 30/03/27 4.875% CB | 0.01% XS0765619407 |
| JAPAN GOVERNMENT OF 200346 0.80 GB | 0.01% JP1300501G30 |
| BARCLAYS BANK PLC 211122 7.625 CB | 0.01% US06740L8C27 |
| Contact Energy Ltd 15/08/24 3.55% CB | 0.01% NZCEND0050L0 |
| Chorus Ltd 02/12/30 2.51% CB | 0.01% NZCNUDT005C1 |
| Dunedin City Treasury 18/04/28 1.93% CB | 0.01% NZDCTDT199C7 |
| TESCO PROPERTY FINANCE PLC 130744 SF | 0.01% XS0883200262 |
| CHINA DEVELOPMENT BANK 260226 3.68 GB | 0.01% CND10001ZCS2 |
| MORGAN STANLEY USD | 0.01% |
| SPAIN GOVERNMENT 300728 1.40 GB | 0.01% ES0000012B88 |

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| SPAIN GOVERNMENT 311030 1.25 GB | 0.01% ES0000012G34 |
| MORGAN STANLEY 030223 FRN | 0.01% CA6174468M42 |
| DEUTSCHE BANK AG NEW YORK BRANCH 161122 3.30 CB | 0.01% US251526BL24 |
| Auckland Council 10/07/25 2.013% GB | 0.01% NZAKCDT484C5 |
| Dunedin City Treasury Ltd 15/11/26 2.09% CB | 0.01% NZDCTDT173C2 |
| LITHUANIA GOVERNMENT 010222 6.625 GB | 0.01% XS0739988086 |
| ORACLE CORP 250331 2.875 CB | 0.01% US68389XCE31 |
| RECKITT BENCKISER TREASURY SERVICES PLC 240622 2.375 CB | 0.01% US75625QAC33 |
| AVIATION CAPITAL GROUP LLC 200122 2.875 CB | 0.01% US05367AAJ25 |
| AAREAL BANK AG 140225 0.625 CB | 0.01% XS2297684842 |
| Port of Tauranga 29/09/25 1.02% CB | 0.01% NZPOTD0925L1 |
| Link Administration Holdings Ltd | 0.01% AU000000LNK2 |
| CITIGROUP MORTGAGE LOAN TR SER 06 WFH4 251136 ABS | 0.01% US17309SAF74 |
| ROYAL BANK OF CANADA 031024 FRN | 0.01% XS2060621005 |
| CHINA DEVELOPMENT BANK 090228 4.88 GB | 0.01% CND10000L7C4 |
| Medibank Pvt Ltd | 0.01% AU000000MPL3 |
| Christchurch City Holdings Ltd 27/11/24 3.58% CB | 0.01% NZCCHDT853C4 |
| CMHI FINANCE BVI CO LTD 060823 4.375 CB | 0.01% XS1856799421 |
| CANADA SQUARE FUNDING SER 21 1 CLASS A 170658 ABS | 0.01% XS2306577342 |
| TWIN BRIDGES PLC SR 2021-1 CL A 120355 ABS | 0.01% XS2305355310 |
| MITSUBISHI UFJ FINANCIAL GROUP INC 020323 3.455 CB | 0.01% US606822AT15 |
| STRATTON MORTGAGE FUNDING PLC SERIES 21 1 CLASS A 2509 | 0.01% XS2295993724 |
| SINGAPORE GOVERNMENT 010731 1.625 GB | 0.01% SGXF76205099 |
| FORD MOTOR CREDIT COMPANY LLC 070122 5.596 CB | 0.01% US345397ZM88 |
| TOWER BRIDGE FUNDING SE 20 1 CL A 200963 ABS | 0.01% XS2207274833 |
| AMERIQUEST MORTGAGE SECURITIES SERIES 05 R5 CL M5 2507 | 0.01% US03072SE687 |
| STANDARD CHARTERED 290632 2.678 CB | 0.01% XS2358287824 |
| SAUDI ARABIA KINGDOM OF GOVT 261021 2.375 GB | 0.01% XS1508675334 |
| ITALY GOVERNMENT 010725 1.85 GB | 0.01% IT0005408502 |
| Christchurch International Airport Ltd 24/05/24 4.13% CB | 0.01% NZCHCDT004C4 |
| GMT Bond Issuer Ltd 31/05/24 4.54% CB | 0.01% NZGMBDT004C4 |
| ROYAL BANK OF CANADA 140926 1.05 CB | 0.01% USC7976PAC08 |
| QUEBEC PROVINCE OF 011222 3.50 GB | 0.01% CA74814ZEL37 |
| NATIONSTAR HOME EQUITY LOAN TRUST SR 07 A CL M1 250331 | 0.01% US63860HAE99 |
| FNMA 30 YEAR CONVENTIONAL 010151 2.50 MBS POOL CA8601 | 0.01% US3140QGR581 |
| NORDEA KREDIT REALKREDITAKTIESELSKAB 011050 1.00 SF | 0.01% DK0002044718 |
| SUMITOMO MITSUI BANKING CORP 061123 0.55 CB | 0.01% XS1899009705 |
| SNCF RESEAU 250536 0.75 GB | 0.01% XS2022425024 |
| STRATTON MORTGAGE FUNDING SERIES 20 1 CLS A 120352 ABS | 0.01% XS2215921748 |
| SPAIN GOVERNMENT 311031 0.50 GB | 0.01% ES0000012I32 |
| SUMITOMO MITSUI BANKING CORP 100925 0.01 CB | 0.01% XS2225211650 |
| GOVERNMENT NATIONAL MTGE ASSOC SER 2016 H11 CL F 2005 | 0.01% US38375UXM79 |
| ONTARIO TEACHERS FINANCE TRUST 190528 0.10 CB | 0.01% XS2344384768 |
| SPAIN GOVERNMENT 300737 0.85 GB | 0.01% ES0000012I24 |
| CREDIT SUISSE GROUP FUNDING GUERNSEY LTD 170426 4.55 CI | 0.01% US225433AR25 |
| QBE Insurance Group Ltd | 0.01% AU000000QBE9 |
| Dunedin City Treasury Ltd 15/04/26 3.98% CB | 0.01% NZDCTDT109C6 |
| New Zealand Local Government Funding Agency 15/04/37 2.00 | 0.01% NZLGFDT016C5 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 151143 0.00 TB/ | 0.01% US01F0406B84 |
| AUSTRALIA GOVERNMENT 210651 1.75 GB | 0.01% AU00000097495 |
| ANZ Bank New Zealand Ltd 25/05/22 FRN | 0.01% NZANBDT013C0 |
| Suncorp Group Ltd | 0.01% AU000000SUN6 |
| BOSTON PROPERTIES LP 150125 3.20 CB | 0.01% US10112RAZ73 |
| AVOLON HOLDINGS FUNDINGS LTD 181127 2.528 CB | 0.01% US05401AAR23 |
| Toyota Finance New Zealand Ltd 12/09/23 3.17% CB | 0.01% NZTFSDT707C7 |
| Powerco Ltd 28/09/22 4.76% CB | 0.01% NZPWCDT007C3 |
| NATIONWIDE BUILDING SOCIETY 080324 3.766 CB | 0.01% US63861VAA52 |
| JAPAN BANK FOR INTERNATIONAL COOPERATION 171024 1.75 | 0.01% US471048CD83 |
| CHARTER COMMUNICATIONS OPERATING LLC 230722 4.464 CB | 0.01% US161175BB96 |
| BARCLAYS PLC 031126 1.70 CB | 0.01% XS2251641267 |
| CONAGRA BRANDS INC 150922 3.25 CB | 0.01% US205887BJ01 |
| NATIONWIDE BUILDING SOCIETY 130223 1.70 CB | 0.01% US638602BR23 |
| UNICREDIT SPA 041223 7.83 CB | 0.01% XS1917910884 |
| NOMURA HOLDINGS INC 160730 2.679 CB | 0.01% US65535HAS85 |
| BANCO SANTANDER SA 140426 1.50 CB | 0.01% XS2331739750 |
| PCL FUNDING V SER 21 1 CL A 151025 ABS | 0.01% XS2322825097 |
| CANADA SQUARE FUNDING SERIES 2021 2 CLASS A 170658 ABS | 0.01% XS2355523296 |
| BANK OF ISRAEL 080622 0.00 GB | 0.01% IL0082206264 |
| POLARIS PLC SER 2021 1 CLASS A 231258 ABS | 0.01% XS2363111399 |
| LONDON WALL MORTGAGE CAPITAL PLC SR 21 FL1 CL A 150551 | 0.01% XS2336172452 |
| STARWOOD COMMERCIAL MTGE SER 21 HTS CLASS A 150424 A | 0.01% US78486DAA81 |
| ENBRIDGE INC 180222 FRN | 0.01% US29250NBB01 |

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| SOUNDVIEW HOME EQUITY LOAN SER 05 OPT3 CL M1 251135 A | 0.01% | US83611MGU62 |
| GSAMP TRUST SER 06 HE3 CLS A2D 250546 ABS | 0.01% | US36244KAES5 |
| DEVELOPMENT BANK OF JAPAN INC 270825 0.50 GB | 0.01% | XS2216812318 |
| PERU GOVERNMENT 120229 5.94 GB | 0.01% | USP78024AE96 |
| NOVASTAR HME EQ LAN AST BCKD NTS SER 06 1 CLS A2D 25053 | 0.01% | US669884AE80 |
| TRINITY SQUARE SERIES 21 1X CLASS A 150759 ABS | 0.01% | XS2318720864 |
| DEUTSCHE BANK AG 170128 1.75 CB | 0.01% | DE000DL19T26 |
| BANCA MONTE DEI PASCHI DI SIENA SPA 081026 0.875 CB | 0.01% | IT0005386922 |
| SINGAPORE GOVERNMENT 011051 1.875 GB | 0.01% | SGXF89085702 |
| AMCO ASSET MANAGEMENT COMPANY SPA 170723 1.50 CB | 0.01% | XS2206380573 |
| IHO VERWALTUNGS GMBH 150525 3.625 CB | 0.01% | XS2004438458 |
| Toyota Finance New Zealand Ltd 30/05/22 3.65% CB | 0.01% | NZTFSDT670C7 |
| SUMITOMO MITSUI FINANCIAL GROUP INC 300524 0.465 CB | 0.01% | XS1998025008 |
| AUSTRALIA GOVERNMENT 210926 0.50 GB | 0.01% | AU0000106411 |
| SYSCO CORP 010425 5.65 CB | 0.01% | US871829BP11 |
| SAUDI ARABIA GOVERNMENT 160429 4.375 GB | 0.01% | XS1936302865 |
| RMAC PLC SE 18 1 CL A 120646 ABS | 0.01% | XS1788988845 |
| KOOKMIN BANK 150725 0.052 CB | 0.01% | XS2199348231 |
| CTP NV 210625 0.50 CB | 0.01% | XS2356029541 |
| NYKREDIT REALKREDIT A/S 011022 FRN | 0.01% | DK0009515603 |
| BRUEGEL SERIES 2021 1X CLASS A 220826 ABS | 0.01% | XS2346732113 |
| BANCA CARIGE SPA CASSA DI RISPARMIO DI GENOVA E I 25052 | 0.01% | IT0005225351 |
| HSBC INSTITUTIONAL TRUST SERVICES SINGAPORE 230628 0.75 | 0.01% | XS2349343090 |
| SUMITOMO MITSUI TRUST BANK LTD 151027 0.01 CB | 0.01% | XS2240511076 |
| CBRE GLOBAL INVESTORS OPEN ENDED FUNDS SCA SI 270128 0 | 0.01% | XS2286044024 |
| HSBC HOLDINGS PLC 190629 4.583 CB | 0.01% | US404280BT50 |
| FNMA 30 YEAR CONVENTIONAL 010251 2.50 MBS POOL CA889 | 0.01% | US3140Q63D77 |
| INTESA SANPAOLO SPA 010931 5.875 CB | 0.01% | XS2223761813 |
| GMT Bond Issuer Ltd 01/09/23 4.0% CB | 0.01% | NZGMBDT005C1 |
| Kiwi Property Group Ltd 07/09/23 4.00% CB | 0.01% | NZKPGD0020L6 |
| New Zealand Local Government Funding Agency 15/05/31 2.25 | 0.01% | NZLGFDT017C3 |
| Westpac New Zealand Ltd 200225 2.083% CB | 0.01% | NZWNZD0225L1 |
| MORTIMER BTL SERIES 19 1 CLASS A 200651 ABS | 0.01% | XS1998883588 |
| NISSAN MOTOR CO LTD 170930 4.81 CB | 0.01% | US654744AD34 |
| LLOYDS BANKING GROUP PLC 240326 4.65 CB | 0.01% | US53944YAB92 |
| ISRAEL GOVERNMENT 130560 3.80 GB | 0.01% | XS2167193015 |
| DBGS MORTGAGE TRUST SERIES 2019 1735 CLASS A 100439 AB | 0.01% | US23307EAA91 |
| ISRAEL GOVERNMENT 310327 2.00 GB | 0.01% | IL0011393449 |
| FNMA 30 YEAR CONVENTIONAL 011049 4.00 MBS POOL MA380 | 0.01% | US31418DGN66 |
| GOVERNMENT NATIONAL MORT ASSO SER 2016 H14 CLA FA 20 | 0.01% | US38376RVV58 |
| EUR:USD 04/10/2021 | 0.01% | |
| PERU GOVERNMENT 120828 6.35 GB | 0.01% | US715638BV39 |
| Insurance Australia Group Ltd | 0.01% | AU000000IAG3 |
| CIEL NO 1 PLC SERIES 19 1 CLASS A 120646 ABS | 0.01% | XS1914927576 |
| BARCLAYS INC 160325 3.65 CB | 0.01% | US06738EAE59 |
| SB CAPITAL SA 230523 5.25 CB | 0.01% | XS0935311240 |
| UBS AG STAMFORD BRANCH 170822 7.625 CB | 0.01% | US90261AAB89 |
| ARROW ELECTRONICS INC 080924 3.25 CB | 0.01% | US042735BG47 |
| AMERICAN TOWER CORP 150125 2.95 CB | 0.01% | US03027XAV29 |
| CHINA MENGNIU DAIR 070823 4.25 CB | 0.01% | XS1859213289 |
| DIAMONDBACK ENERGY INC 011224 2.875 CB | 0.01% | US25278XAL38 |
| TOYOTA AUTO LOAN EXTENDED NTE TRT SER 19 1A CLS A 2511: | 0.01% | US89231XAA90 |
| FORD MOTOR CREDIT CO LLC 060823 4.375 CB | 0.01% | US345397WK59 |
| SYDNEY AIRPORT LTD 220323 3.90 CB | 0.01% | US87124VAD10 |
| PENSKE TRUCK LEASING CO LP 110722 4.875 CB | 0.01% | US709599AH79 |
| DEUTSCHE BANK AG NEW YORK BRANCH 140132 3.729 CB | 0.01% | US251526CF47 |
| ABHU DHABI GOVT INTL 111022 2.50 CB | 0.01% | XS1696908471 |
| CITIGROUP MORTGAGE LOAN TRUST SER 19 C CL A1 250382 AB | 0.01% | US17328GAA13 |
| SYSTEM ENERGY RESOURCES INC 091225 2.14 CB | 0.01% | US871911AT09 |
| CENTRAL NIPPON EXPRESSWAY CO LTD 021121 2.567 CB | 0.01% | XS1703062791 |
| FORD MOTOR CREDIT COMPANY LLC 090123 3.087 CB | 0.01% | US345397A290 |
| NEW RESIDENTIAL MTGE LOAN TST SER 20 RPL1 CLS A1 251159 | 0.01% | US64828XAA19 |
| HAWKSMOOR MORTGAGES PLC SER 19 1X CLS A 270553 ABS | 0.01% | XS2033254959 |
| HSBC BANK CANADA 281121 3.30 CB | 0.01% | USC4R461AA19 |
| LAS VEGAS SANDS CORP 250625 2.90 CB | 0.01% | US517834AH06 |
| BARCLAYS PLC 150625 7.125 CB | 0.01% | XS1998799792 |
| SUMITOMO MITSUI FINANCIAL GROUP INC 080725 1.474 CB | 0.01% | US86562MCA62 |
| MITSUBISHI UFJ FINANCIAL GROUP INC 170725 1.412 CB | 0.01% | US606822BS23 |
| QNB FINANCE LTD 020522 FRN | 0.01% | XS1985100509 |
| NEW RESIDENTIAL MTGE LOAN TST SER 19 RPL3 CLS A1 250759 | 0.01% | US64830NAA90 |
| NEXTERA ENERGY CAPITAL HOLDINGS INC 250222 FRN | 0.01% | US65339KBC36 |
| FNMA 30 YEAR CONVENTIONAL 010951 2.00 MBS POOL NO MA | 0.01% | US31418D3X83 |

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| ACE SECURITIES CRP HME EQ LN TRT SER 05 HES CL M4 250835 | 0.01% | US004421RH88 |
| SANTANDER UK PLC 151121 FRN | 0.01% | US80283LAW37 |
| SANTANDER UK GROUP HOLDINGS PLC 150325 1.089 CB | 0.01% | US80281LAN55 |
| AMERIQUEST MORTGAGE SECURITIES SE 05 R11 CL M3 250136 | 0.01% | US03072SV368 |
| BNP PARIBAS SA 300627 1.675 CB | 0.01% | US09659X2Q47 |
| OVERSEA-CHINESE BANKING CORPORATION LTD 100930 1.832 (| 0.01% | US69033CAD11 |
| TOKYO METROPOLITAN OF 160725 0.75 GB | 0.01% | XS2200138639 |
| NATIONWIDE BUILDING SOCIETY 311249 5.875 CB | 0.01% | XS2048709427 |
| TENCENT HOLDINGS LTD 030630 2.39 CB | 0.01% | US88032WAU09 |
| TR Group Ltd 05/10/26 3.532% CB | 0.01% | NZTRGD1026L9 |
| APA Group | 0.01% | AU000000APA1 |
| LLOYDSBANK PLC 291249 7.625 CB | 0.01% | XS1043552188 |
| BARCLAYS PLC 061023 2.375 CB | 0.01% | XS1695301900 |
| JPY BNP PARIBAS A/C | 0.01% | |
| AUSTRALIA GOVERNMENT 211230 1.00 GB | 0.01% | AU0000087454 |
| Fonterra Co-operative Group Ltd 07/03/23 4.42% CB | 0.01% | NZFCGDG004C7 |
| CAIXABANK SA 090169 5.875 CB | 0.01% | ES0840609020 |
| ROYAL BANK OF CANADA 300125 FRN | 0.01% | XS2111228974 |
| HSBC HOLDINGS PLC 240727 1.75 CB | 0.01% | XS2322315727 |
| NATIONWIDE BUILDING SOCIETY 240231 FRN | 0.01% | XS2305266137 |
| CHARTER COMMUNICATIONS OPERATING LLC 231035 6.384 CB | 0.01% | US161175AZ73 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA 150126 6.00 CB | 0.01% | ES0813211028 |
| AUCHAN HOLDING SA 230727 3.25 CB | 0.01% | FR0013524865 |
| CREDIT SUISSE MORTGAGE TRUST SER 19 RPL9 CL A1 271059 AF | 0.01% | US12654WAC73 |
| CREDIT SUISSE GROUP AG 120624 4.207 CB | 0.01% | US225401AG34 |
| VOLKSWAGEN FINANCIAL SERVICES NV 200225 0.875 CB | 0.01% | XS2289410180 |
| TWIN BRIDGES SE 17 1 CL A 120944 ABS | 0.01% | XS1622306972 |
| LLOYDS BANKING GROUP PLC 010426 3.50 CB | 0.01% | XS2148623106 |
| MORGAN STANLEY EUR | 0.01% | |
| QATAR GOVERNMENT 140349 4.817 GB | 0.01% | US74727PBB67 |
| VOLKSWAGEN BANK GMBH 310726 2.50 CB | 0.01% | XS1944390597 |
| AMERICAN MUN PWR OHIO INC REV 150228 7.334 SF | 0.01% | US02765UEP57 |
| A10 SECURITIZATION SERIES 20 C CLASS A 150840 ABS | 0.01% | US66981EAA10 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA 290324 6.00 CB | 0.01% | ES0813211010 |
| GSMSC RESECURITIZATION TRUST SER 2015 5R CL 1C 260437 AE | 0.01% | US36251QAC69 |
| SINGAPORE GOVERNMENT 010442 2.75 GB | 0.01% | SG3254976487 |
| FINSBURY SQUARE SERIES 18 2 CLS A 120968 ABS | 0.01% | XS1898246530 |
| ELLINGTON LOAN ACQUISITION SER 07 1 CLASS A1 260537 ABS | 0.01% | US288542AA12 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA 240923 5.875 CB | 0.01% | ES0813211002 |
| ISRAEL GOVERNMENT 280222 0.00 GB | 0.01% | IL0011747131 |
| CITIGROUP MOR LOAN TRUST INC SER 07 SHL1 CLS A 250438 AE | 0.01% | US17312WAA45 |
| DEUTSCHE BANK AG 200127 1.625 CB | 0.01% | DE000DL19U23 |
| JAPAN FINANCE ORG MUNICIPAL 020925 0.625 GB | 0.01% | XS2224639802 |
| Sonic Healthcare Ltd | 0.01% | AU000000SHL7 |
| Bank of New Zealand 16/11/23 3.648% CB | 0.01% | NZBNZDT394C5 |
| BANCO SANTANDER SA 290923 5.25 CB | 0.01% | XS1692931121 |
| COOPERATIEVE RABOBANK UA 290669 3.10 CB | 0.01% | XS2332245377 |
| DEXIA CREDIT LOCAL SA 170125 0.50 CB | 0.01% | XS1751347946 |
| LOGICOR FINANCING SARL 141122 1.50 CB | 0.01% | XS1909057215 |
| CREDIT SUISSE GROUP AG 240627 1.00 CB | 0.01% | CH0483180946 |
| AUSTRALIA GOVERNMENT 210530 2.5 GB | 0.01% | AU0000013740 |
| DEUTSCHE BANK AG 170232 1.375 CB | 0.01% | DE000DL19VU0 |
| QATAR GOVERNMENT 230428 4.50 GB | 0.01% | XS1807174393 |
| SWU017A18 CCP SHORT IRS MS USD 160631 RFLT 3LIBO PFXDO. | 0.01% | DUSWU017A188 |
| DEXIA CREDIT LOCAL SA 250123 0.75 CB | 0.01% | XS1348774644 |
| ROYAL BANK OF SCOTLAND GROUP PLC 080323 2.00 CB | 0.01% | XS1575979148 |
| SUMITOMO MITSUI FINANCIAL BANKING CORP 071129 0.409 CI | 0.01% | XS2066652897 |
| BANK OF AMERICA CORP 240825 FRN | 0.01% | XS2345784057 |
| NYKREDIT REALKREDIT AS 011050 1.0 CB | 0.01% | DK0009522815 |
| MADRID COMUNIDAD AUTONOMA DE 300422 0.747 CB | 0.01% | ES0000101842 |
| US GOVT 3.875 150429 USTI9 | 0.01% | US912810FH69 |
| BROADCOM INC 150429 4.75 CB | 0.01% | US11135FBA84 |
| VOLKSWAGEN FINANCIAL SERVICES AG 010422 0.625 CB | 0.01% | XS1972547183 |
| CPI PROPERTY GROUP SA 270131 1.50 CB | 0.01% | XS2385221887 |
| ENEL FINANCE INTERNATIONAL NV 170624 0.0 CB | 0.01% | XS2066706818 |
| GOLDMAN SACHS GROUP 210423 FRN | 0.01% | XS2107332483 |
| GOLDMAN SACHS GROUP INC 300424 0.01 CB | 0.01% | XS2338355105 |
| ABU DHABI EMIRATE OF 160450 3.875 GB | 0.01% | XS2125308242 |
| DUTCH PROPERTY FINANCE SR 21 1 CLASS A 280758 ABS | 0.01% | XS2294367672 |
| NEW JERSEY ST TRANSN TR FD AUTH 150642 4.131 MB | 0.01% | US6461366551 |
| BAYER US FINANCE II LLC 151228 4.375 CB | 0.00% | US07274NAL73 |
| GOLDMAN SACHS GROUP 260128 0.25 CB | 0.00% | XS2292954893 |

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| GLP CAPITAL LP 010625 5.25 CB | 0.00% | US361841AJ81 |
| LLOYDS BANKING GROUP PLC 101225 4.582 CB | 0.00% | US539439AM10 |
| ROMANIA GOVERNMENT 140433 2.00 GB | 0.00% | XS2331735253 |
| ROYAL BANK OF SCOTLAND GROUP PLC 290626 6.00 CB | 0.00% | US780097BQ34 |
| SERBIA GOVERNMENT 030333 1.65 GB | 0.00% | XS2308626485 |
| SANDS CHINA LTD 080828 5.4 CB | 0.00% | US80007RAE53 |
| CREDIT SUISSE GROUP AG 210826 6.375 CB | 0.00% | US225401AL29 |
| BNP PARIBAS SA 161127 3.50 CB | 0.00% | US09659W2C78 |
| NOMURA RESECURITIZATION TRUST SER 18 1R CLASS 3A1 2503 | 0.00% | US65541JAC18 |
| ROMANIA GOVERNMENT 130442 2.875 GB | 0.00% | XS2364200514 |
| TWIN BRIDGES SERIES 18 1 CLASS A 120950 ABS | 0.00% | XS1834945971 |
| NXP BV 010623 4.625 CB | 0.00% | US62947QAV05 |
| FNMA 30 YEAR CONVENTIONAL 010748 4.00 MBS POOL NO BK | 0.00% | US3140HNTT96 |
| HSBC HOLDINGS PLC 180524 3.95 CB | 0.00% | US404280BS77 |
| STATE OF QATAR 140324 3.375 GB | 0.00% | XS1959337236 |
| LUDGATE FUNDING PLC SERIES 08 W1X CLASS A1 010161 ABS | 0.00% | XS0353588386 |
| BOC AVIATION LTD 180927 3.5 CB | 0.00% | US09681MAE84 |
| MDGH GMTN BV 210530 2.875 CB | 0.00% | XS2176021223 |
| MIZUHO FINANCIAL GROUP 110924 3.922 CB | 0.00% | US60687YAS81 |
| SWU01AVX8 CCP SHORT IRS MS USD 220651 PFXD 1.935 RFLT 3 | 0.00% | DUSWU01AVX87 |
| JP MORGAN CHASE COMM SER 2019 FL12 CLASS A 151231 ABS | 0.00% | US46651QAA58 |
| GREAT HALL MORTGAGES PLC SER 07 1 CLS A2B 180339 ABS | 0.00% | XS0288627507 |
| TOKYO METROPOLITAN OF 010623 3.25 GB | 0.00% | US889124AL77 |
| MIRAVET SARL SERIES 20 1 CLASS A 260565 ABS | 0.00% | XS2244804154 |
| UTAH ST BRD REGENTS REV SER 16 1 CLS A 250956 ABS | 0.00% | US91754RZD24 |
| DEUTSCHE BANK AG NEW YORK BRANCH 270223 3.95 CB | 0.00% | US251526BR93 |
| DEVELOPMENT BANK OF JAPAN INC 021024 1.875 GB | 0.00% | XS2053914524 |
| NISSAN MOTOR CO LTD 150923 3.043 CB | 0.00% | US654744AA94 |
| VANKE REAL ESTATE HONG KONG CO LTD 120525 3.15 CB | 0.00% | XS2078641888 |
| MARVELL TECHNOLOGY INC 150428 2.45 CB | 0.00% | US573874AD61 |
| FORD MOTOR CREDIT COMPANY LLC 040523 3.096 CB | 0.00% | US345397XZ10 |
| KSA SUKUK LTD 200422 2.894 GB | 0.00% | XS1599284111 |
| ZIMMER BIOMET HOLDINGS INC 010422 3.15 CB | 0.00% | US98956PAL67 |
| HSBC HOLDINGS PLC 240532 2.804 CB | 0.00% | US404280CT42 |
| FHLMC GOLD 30 YEAR 010247 3.00 MBS POOL G08747 | 0.00% | US3128MIJZM58 |
| PETRONAS CAPITAL LTD 280461 3.404 CB | 0.00% | USY6886MAC48 |
| BARCLAYS PLC 150223 4.61 CB | 0.00% | US06738EBE41 |
| KOMATSU FINANCE AMERICA INC 110922 2.437 CB | 0.00% | XS1678457463 |
| SANTANDER UK GROUP HOLDINGS PLC 100123 3.571 CB | 0.00% | US80281LAF22 |
| SA GLOBAL SUKUK LTD 170631 2.694 CB | 0.00% | XS2352862119 |
| NISSAN MOTOR ACCEPTANCE CORP 130122 2.80 CB | 0.00% | US654740AV10 |
| SAUDI ARABIAN OIL CO 160422 2.75 CB | 0.00% | XS1982118264 |
| CENTRAL JAPAN RAILWAY CO 230222 2.80 CB | 0.00% | XS1565064273 |
| QATAR PETROLEUM 120741 3.125 GB | 0.00% | XS2359548935 |
| FIRST ABU DHABI BANK PJSC 160422 FRN | 0.00% | XS1970468051 |
| GBP:USD 04/10/2021 | 0.00% | |
| CENTRAL NIPPON EXPRESSWAY CO LTD 150222 FRN | 0.00% | XS1758711441 |
| CLECO POWER LLC 150623 FRN | 0.00% | US185508AH15 |
| CNPC GLOBAL CAPITAL LTD 230625 1.35 CB | 0.00% | XS2179917906 |
| QATAR PETROLEUM 120926 1.375 GB | 0.00% | XS2357493860 |
| QNB FINANCE LTD 260126 1.375 CB | 0.00% | XS2287744218 |
| ENEL FINANCE INTERNATIONAL NV 120731 2.25 CB | 0.00% | US29278GAP37 |
| South32 Ltd | 0.00% | AU000000S320 |
| Computershare Ltd | 0.00% | AU000000CPU5 |
| Steadfast Group Ltd | 0.00% | AU000000SDF8 |
| JPY:USD 04/10/2021 | 0.00% | |
| HUNGARY 220931 2.125 GB | 0.00% | XS2388586401 |
| AT AND T INC 010252 3.30 CB | 0.00% | US00206RKE17 |
| BROADCOM INC 150233 2.60 CB | 0.00% | US11135FBF71 |
| NOVASTAR MORTGAGE FUNDING TRUST SE 05-4 CL M1 250136 | 0.00% | US66987WDE49 |
| EUR BNP PARIBAS A/C | 0.00% | |
| FNMA 40 YEAR CONVENTION 010360 3.00 MBS POOL BF0463 | 0.00% | US3140FXQR67 |
| RMAC PLC SERIES 18 2 CLASS A 120646 ABS | 0.00% | XS1891764737 |
| NYKREDIT REALKREDIT AS 011053 1.50 CB | 0.00% | DK0009528424 |
| CREDIT SUISSE FIRST BOSTN MT SERIES 04 CF2 CL 2M1 250544 / | 0.00% | US22541SE209 |
| ITALY GOVERNMENT 040828 6.00 GB | 0.00% | XS0089572316 |
| Santos Ltd | 0.00% | AU000000STO6 |
| Northern Star Resources Ltd | 0.00% | AU000000NST8 |
| DOMI SE 19 1 CL A 150651 ABS | 0.00% | XS1991327500 |
| EUR BUND 2112 FUT | 0.00% | DE000C58EEG0 |
| GMT Bond Issuer Ltd 23/06/22 5.00% CB | 0.00% | NZGMBDT003C6 |
| FNMA 30 YEAR CONVENTIONAL 011145 3.50 MBS POOL AZ7355 | 0.00% | US3140E0E507 |

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| FNMA 30YEAR CONVENTIONAL 010251 2.50 MBS POOL NO CA9 | 0.00% | US3140QHC458 |
| MARKS AND SPENCER PLC 081223 STEP | 0.00% | XS1531151253 |
| SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTH 240532 1 | 0.00% | AU3SG0002058 |
| VIRGIN MEDIA SECURED FINANCE PLC 150427 5.00 CB | 0.00% | XS1555173019 |
| PEOPLES CHOICE HOME LOAN SEC SER 05 1 CLS M4 260235 ABS | 0.00% | US71085PBN24 |
| NEW CENTURY HOME EQUITY LOAN SER 05 2 CLSM3 250635 FR | 0.00% | US64352VKV26 |
| VOLKSWAGEN FINANCIAL SERVICES NV 180923 1.125 CB | 0.00% | XS2232029426 |
| FAIRFAX FINANCIAL HOLDINGS LTD 290328 2.75 CB | 0.00% | XS1794675931 |
| FAIRFAX FINANCIAL HOLDINGS LTD 290328 2.75 CB | 0.00% | XS1794676400 |
| SWU017702 CCP SHORT IRS MS USD 090641 RFLT 3LIBO PFXD 1 | 0.00% | DUSWU0177028 |
| AROUNDTOWN SA 021126 2.0 CB | 0.00% | XS1815135352 |
| SWU09JK70 CCP SHORT CPI MS GBP 151140 RFLT UKRPI PFXD 3 | 0.00% | DUSWU09JK703 |
| BUMPER UK SER 19 1CLAS A 201228 ABS | 0.00% | XS1994939657 |
| TOWD POINT MORTGAGE TRUST SERIES 19 HY2 CLS A1 250558 | 0.00% | US89177HAA05 |
| AIB GROUP PLC 300531 2.875 CB | 0.00% | XS2230399441 |
| DEUTSCHE BANK AG 191130 1.75 CB | 0.00% | DE000DL19V54 |
| CANADA GOVT REAL RETURN 011244 1.5 IILB | 0.00% | CA135087ZH04 |
| IMCD NV 260325 2.50 CB | 0.00% | XS1791415828 |
| FORD MOTOR CREDIT COMPANY LLC 060324 3.021 CB | 0.00% | XS1959498160 |
| EUROFINS SCIENTIFIC SE FRENCH BRANCH 250724 2.125 CB | 0.00% | XS1651444140 |
| CPI PROPERTY GROUP SA 230427 1.625 CB | 0.00% | XS2069407786 |
| CAIXABANK SA 241023 1.75 CB | 0.00% | XS1897489578 |
| PERU REP OF GOVT 120229 5.94 GB | 0.00% | PEP01000C5F6 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 151140 0.00 TB/ | 0.00% | US01F0326B57 |
| AEROPORTI DI ROMA SPA 300731 1.75 CB | 0.00% | XS2337326727 |
| ALBA PLC SERIES 05 1 CLS A3 251142 ABS | 0.00% | XS0235712006 |
| DEUTSCHE BANK AG 030926 1.375 CB | 0.00% | DE000DL19VPO |
| VOLKSWAGEN INTERNATIONAL FINANCE NV 161124 FRN | 0.00% | XS1910947941 |
| ORGANON AND CO 300428 2.875 CB | 0.00% | XS2332250880 |
| CHARTER COMMUNICATIONS OPERATING LLC 010749 5.125 CB | 0.00% | US161175BS22 |
| BANCA MONTE DEI PASCHI DI SIENA SPA 100722 4.00 CB | 0.00% | XS2026202643 |
| NLB DD 050230 3.40 CB | 0.00% | XS2113139195 |
| CAD BNP PARIBAS A/C | 0.00% | |
| VIRGIN MONEY UK PLC 270524 0.375 CB | 0.00% | XS2346591113 |
| VONOVIA SE 010923 0.00 CB | 0.00% | DE000A3MP453 |
| ONTARIO TEACHERS FINANCE TRUST 200541 0.90 CB | 0.00% | XS2344384842 |
| KOREA HOUSING FINANCE CORP 290626 0.01 GB | 0.00% | XS2355599353 |
| HAMBURG COMMERCIAL BANK AG 220926 0.50 CB | 0.00% | DE000HCBOA86 |
| BANCO CARIGE SPA 251021 FRN | 0.00% | IT0005346504 |
| ITALY GOVERNMENT 010372 2.15 GB | 0.00% | IT0005441883 |
| ROMANIA GOVERNMENT 021229 1.375 GB | 0.00% | XS2262211076 |
| EXANTAS CAPITAL CORP LTD SE 20 RSO9 CL A 170437 ABS | 0.00% | US30070CAA36 |
| RMAC PLC SERIES 06 NS4X CLASS A3A 120644 ABS | 0.00% | XS0277409446 |
| GOLDMAN SACHS AND CO LLC 010529 4.223 CB | 0.00% | US38141GWZ35 |
| TRANSURBAN FINANCE COMPANY PTY LTD 020226 4.125 CB | 0.00% | US89400PAE34 |
| ENERGY TRANSFER PARTNER LP 150424 4.50 CB | 0.00% | US29278NAH61 |
| EUR OAT 2112 FUT | 0.00% | DE000C58EEM8 |
| DKK:USD 01/10/2021 | 0.00% | |
| SERBIA GOVERNMENT 230936 2.05 GB | 0.00% | XS2388562139 |
| SWPCOJZ99 CCP SELL CDS USD 200626 CDX IG36 5Y ICE 1% MOF | 0.00% | DUSWPCOJZ994 |
| ORACLE CORP 250351 3.95 CB | 0.00% | US68389XCA19 |
| GBP:USD 02/11/2021 | 0.00% | |
| ESAIL PLC SER 07 3X CLS A3A 130645 ABS | 0.00% | XS0308666493 |
| FNMA 30 YEAR CONVENTIOANL 010651 3.00 MBS POOL NO RA: | 0.00% | US3133KMDF95 |
| PACIFIC GAS AND ELECTRIC CO 010126 3.15 GB | 0.00% | US694308JP35 |
| WASHINGTON MUTUAL MORT PASS SER 07 OA3 CL 07 2A1A 25i | 0.00% | US93364AAC62 |
| Zip Co Ltd | 0.00% | AU000000Z1P6 |
| CITIGROUP INC 240723 2.876 CB | 0.00% | US172967LM17 |
| DBS BANK LTD 271121 3.30 CB | 0.00% | US233045AB97 |
| WELLS FARGO AND CO 311023 FRN | 0.00% | US949746SJ14 |
| CITIGROUP INC 240123 3.142 CB | 0.00% | US172967LV16 |
| REGENCY ENERGY PARTNERS LP 010322 5.875 CB | 0.00% | US75886AAL26 |
| SOUTHERN CALIFORNIA EDISON CO 010424 1.10 CB | 0.00% | US842400HB27 |
| MARVELL TECHNOLOGY INC 150426 1.65 CB | 0.00% | US573874AA23 |
| PEN:USD 25/03/2022 | 0.00% | |
| HELMERICH AND PAYNE INC 290931 2.90 CB | 0.00% | US423452AE19 |
| SOUTHERN CALIFORNIA EDISON CO 030423 FRN | 0.00% | US842400HA44 |
| HYATT HOTELS CORP 011024 1.80 CB | 0.00% | US448579AN21 |
| PACIFIC GAS AND ELECTRIC CO 150346 4.25 CB | 0.00% | US694308HN05 |
| MALAYSIA GOVERNMENT 310527 3.502 GB | 0.00% | MYBMX0700034 |
| AT AND T INC 010243 3.10 CB | 0.00% | US00206RKD34 |
| BANCO DE CREDITO DEL PER 170924 4.65 CB | 0.00% | US05971V2B09 |

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| FNMA 30 YEAR CONVENTIONAL 010251 2.50 MBS POOL NO BR | 0.00% | US3140KYNP56 |
| BANK OF ISRAEL 060422 0.00 GB | 0.00% | IL0082204103 |
| FRANCE GOVERNMENT 250572 0.50 GB | 0.00% | FR0014001NN8 |
| TREASURY CORP OF VICTORIA 201232 4.25 GB | 0.00% | AU35G0001175 |
| CS SGD CCP | 0.00% | |
| PETROLEOS MEXICANOS 210947 6.75 GB | 0.00% | US71654QCC42 |
| Pinnacle Investment Management Group Ltd | 0.00% | AU000000PN17 |
| Amcor PLC | 0.00% | AU000000AMC4 |
| Premier Investments Ltd | 0.00% | AU000000PMV2 |
| NIB Holdings Ltd | 0.00% | AU000000NHFO |
| AUB Group Ltd | 0.00% | AU000000AUB9 |
| SINGAPORE REPUBLIC OF GOVT 010933 3.375 GB | 0.00% | SG3261987691 |
| PERU GOVERNMENT 280721 3.23 GB | 0.00% | US715638DR09 |
| JP MORGAN MORTGAGE ACQUICOR SER 06 WMC3 CLASS A1SS | 0.00% | US46629KAA79 |
| BRITISH COLUMBIA PROVINCE OF 181222 2.70 GB | 0.00% | CA110709GB20 |
| SWU0EQ377 CCP LONG IRS MS USD 151251 RFXD 2 PFLT 3LIBO | 0.00% | DUSWU0EQ3777 |
| FREMONT HOME LOAN OWNER TRU SERIES 05 D CLASS 2A4 25: | 0.00% | US35729PME78 |
| SINGAPORE GOVERNMENT 010739 2.375 GB | 0.00% | SGXF13029610 |
| SPAIN GOVERNMENT 311071 1.45 GB | 0.00% | ES0000012H58 |
| BRITISH TELECOM VARIABLE BOND 151230 9.125 CB | 0.00% | US111021AE12 |
| MALAYSIA GOVERNMENT 150726 3.906 GB | 0.00% | MYBML1900018 |
| BCAP LLC TRUST SERIES 11 RR5 CLASS 12A1 260337 ABS | 0.00% | US05534AAN19 |
| NATIONWIDE BUILDING SOCIETY | 0.00% | GB00BBQ33664 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220149 | 0.00% | GB00BFWFPP71 |
| Pendal Group Ltd | 0.00% | AU0000009789 |
| Janus Henderson Group PLC | 0.00% | AU000000JHG6 |
| IOOF Holdings Ltd | 0.00% | AU000000IFL2 |
| Pilbara Minerals Ltd | 0.00% | AU000000PLS0 |
| Orocobre Ltd | 0.00% | AU000000ORE0 |
| PEN:USD 09/12/2021 | 0.00% | |
| SWU017A26 CCP SHORT IRS MS USD 160631 RFLT 3LIBO PFXD 0 | 0.00% | DUSWU017A261 |
| FNMA 30 YEAR CONVENTIONAL 010945 3.50 MBS POOL AZ294C | 0.00% | US3138YUHS38 |
| GE CAPITAL MORTGAGE SERIES 1997 HE4 CLASS A6 251127 ABS | 0.00% | US36157NFL38 |
| PERU GOVERNMENT 120840 5.35 GB | 0.00% | US715638DC30 |
| ARS BNP PARIBAS A/C | 0.00% | |
| Super Retail Group Ltd | 0.00% | AU000000SULO |
| Chorus Ltd | 0.00% | NZCNU0001S2 |
| Perpetual Ltd | 0.00% | AU000000PPT9 |
| Credit Corp Group Ltd | 0.00% | AU000000CCP3 |
| Hub24 Ltd | 0.00% | AU000000HUB4 |
| International Bank for Reconstruction and Development 10/12/ | 0.00% | NZIBDDT017C5 |
| Kiwi Property Group Ltd 19/07/28 2.85% CB | 0.00% | NZKPGD0050L3 |
| IPH Ltd | 0.00% | AU000000IPH9 |
| Seven Group Holdings Ltd | 0.00% | AU000000SVW5 |
| ROMANIA GOVERNMENT 140441 2.75 GB | 0.00% | XS2330514899 |
| SWU09WF28 CCP SHORT CPI MS GBP 150431 RFLT UKRPI PFXD | 0.00% | DUSWU09WF284 |
| MORGAN STANLEY GBP | 0.00% | |
| SWU0SU944 CCP LONG IRS MS USD 151231 RFXD 1.75 PFLT 3LIBO | 0.00% | DUSWU0SU9442 |
| REAL ESTATE ASSET LIQUIDITY SERIES 2018 1A CLA A 120723 AB | 0.00% | CA75585RQL29 |
| NZD BNP PARIBAS A/C | 0.00% | |
| FEDERAL HOME LOAN MORTGAGE CORP SER 4579 CLASS FD 15: | 0.00% | US3137BPPH69 |
| PERU GOVERNMENT 120832 6.15 GB | 0.00% | PEP01000C5E9 |
| SWU015HX5 CCP SHORT IRS MS USD 300351 RFLT 3LIBO PFXD 1 | 0.00% | DUSWU015HX55 |
| CWABS ASSET BACKED CERTIFIC TRUS SER 07 12 CL 1A1 250637 | 0.00% | US126697AA90 |
| MORTGAGEIT TRUST SERIES 05 4 CLASS A1 251035 ABS | 0.00% | US61913PAZ53 |
| FNMA 15 YEAR CONVENTION 011134 3.50 MBS POOL NO FM18 | 0.00% | US3140X5BM48 |
| MORGAN STANLEY JPY | 0.00% | |
| Iluka Resources Ltd | 0.00% | AU000000ILU1 |
| SmartGroup Corp Ltd | 0.00% | AU000000SIQ4 |
| Bapcor Ltd | 0.00% | AU000000BAP9 |
| Whitehaven Coal Ltd | 0.00% | AU000000WHC8 |
| Netwealth Group Ltd | 0.00% | AU000000NWL7 |
| Elders Ltd | 0.00% | AU000000ELD6 |
| SWU01CIC5 CCP SHORT OIS MS GBP 070223 RFLT SONIA PFXD C | 0.00% | DUSWU01CIC53 |
| SWU016TV4 CCP SHORT IRS MS USD 021250 RFLT 3LIBO PFXD 1 | 0.00% | DUSWU016TV45 |
| SWU09JK54 CCP SHORT CPI MS GBP 151140 RFLTUKRPI PFXD 3. | 0.00% | DUSWU09JK547 |
| ARGENTINA GOVERNMENT 030422 FRN | 0.00% | ARARGE3203R1 |
| FNMA 30 YEAR CONVENTIONAL 010149 4.00 MBS POOL NO ZT1 | 0.00% | US3132AD3K27 |
| SWU015GP3 CCP SHORT IRS MS USD 300326 RFLT 3LIBO PFXD C | 0.00% | DUSWU015GP31 |
| SWU0ZY112 CCP LONG IRS MS USD 161225 RFXD 1 PFLT 3LIBO | 0.00% | DUSWU0ZY1123 |
| MS CHF CCP | 0.00% | |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 151043 0.0 TBA | 0.00% | US01F0226A83 |

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| DKK:USD 01/04/2022 | 0.00% |
| CAMPBELL 150323 3.65 CB | 0.00% US134429BE86 |
| SWU016KP6 CCP SHORT IRS MS EUR 171152 RFLT 6EUBO PFXD | 0.00% DUSWU016KP67 |
| SWU01B1V3 CCP SHORT OIS MS GBP 160352 RFLT SONIA PFXD | 0.00% DUSWU01B1V32 |
| CVS HEALTH CORP 090323 3.70 CB | 0.00% US126650CV07 |
| US 30Y BOND 2112 FUT | 0.00% DU00USB21126 |
| WASHINGTON MUTUAL MTG PASS TH SER 05 AR6 CL 2A1A 2504 | 0.00% US92922FJ251 |
| SWU0179Y8 CCP SHORT IRS MS USD 160641 PFXD 1 RFLT 3LIBO | 0.00% DUSWU0179Y81 |
| SWU00RPX9 CCP LONG IRS MS CAD 181248 RFXD 2.75 PFLT 3CC | 0.00% DUSWU00RPX95 |
| SWU01B1Q4 CCP LONG IRS MS EUR 160332 RFXD 0.25 PFLT 6EL | 0.00% DUSWU01B1Q47 |
| MALAYSIA GOVERNMENT 090729 4.13 GB | 0.00% MYBGO1900014 |
| PERU GOVERNMENT 120229 5.94 CB | 0.00% US715638BX94 |
| SWU045B18 CCP SHORT CPI MS GBP 151140 RFLTUKRPI PFXD 3 | 0.00% DUSWU045B187 |
| Adairs Ltd | 0.00% AU000000ADH2 |
| Accent Group Ltd | 0.00% AU000000AX19 |
| Nick Scali Furniture | 0.00% AU000000NCK1 |
| Beach Energy Ltd | 0.00% AU000000BPT9 |
| Spark New Zealand Ltd | 0.00% NZTELE0001S4 |
| Platinum Asset Management Ltd | 0.00% AU000000PTM6 |
| Sims Ltd | 0.00% AU000000SGM7 |
| ASB Bank Ltd 19/08/24 1.83% CB | 0.00% NZABBDG004C8 |
| NRW Holdings Ltd | 0.00% AU000000NWH5 |
| Chalice Mining Ltd | 0.00% AU000000CHN7 |
| Champion Iron Ltd | 0.00% AU000000CIA2 |
| Viva Energy Group Ltd | 0.00% AU0000016875 |
| Perseus Mining Ltd | 0.00% AU000000PRU3 |
| Nickel Mines Ltd | 0.00% AU0000018236 |
| Deterra Royalties Ltd | 0.00% AU0000107484 |
| Collins Foods Ltd | 0.00% AU000000CKF7 |
| Regis Resources Ltd | 0.00% AU000000RRL8 |
| Transurban Group Rights | 0.00% AU0000176083 |
| Dicker Data Ltd | 0.00% AU000000DDR5 |
| SWU017A59 CCP SHORT IRS MS USD 160626 RFLT 3LIBO PFXD 0 | 0.00% DUSWU017A592 |
| CHF BNP PARIBAS A/C | 0.00% |
| SWU01C2S7 CCP SHORT OIS CSFB SGD 150931 PFXD 1.25 RFLT S | 0.00% DUSWU01C2S75 |
| SWU00SDN2 CCP LONG IRS MS JPY 190629 RFXD 0.2 PFLT 6JPLI | 0.00% DUSWU00SDN25 |
| CAD:USD 04/10/2021 | 0.00% |
| MORGAN STANLEY MXCCP | 0.00% |
| WAMU MORTGAGE PASS THROUGH SE 06 AR10 CL 2A1 250936 | 0.00% US93363EAF25 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 151242 0.00 TB/ | 0.00% US01F0226C40 |
| GBP BNP PARIBAS A/C | 0.00% |
| SGD BNP PARIBAS A/C | 0.00% |
| STRUCTURED ASSET SECURITIES CO SR 06 EQ1A CL A1 250736 A | 0.00% US86360RAA14 |
| SWU01B8K0 CCP LONG OIS MS CHF 150926 RFXD -0.5 PFLT DUM | 0.00% DUSWU01B8K04 |
| SWU01BSV4 CCP SHORT OIS MS JPY 151251 RFLT TONAR PFXD | 0.00% DUSWU01BSV42 |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2 151143 | 0.00% US21H0406B47 |
| SWU00UG12 CCP LONG IRS MS CAD 181229 RFXD 1.90 PFLT 3CI | 0.00% DUSWU00UG129 |
| CHINA DEVELOPMENT BANK 100925 3.74 GB | 0.00% CND100008S93 |
| SWU017449 CCP SHORT IRS MS EUR 270550 RFLT 6EUBO PFXD | 0.00% DUSWU0174491 |
| BUSINESS MORTGAGE FINANCE SERIES 6 CLASS A2 150840 ABS | 0.00% XS0299446103 |
| FNMA 30 YEAR CONVENTIONAL 010848 4.00 MBS POOL NO BK | 0.00% US3140HPHT72 |
| SWU02N447 CCP LONG IRS MS USD 151228 RFXD 1.5 PFLT 3LIBO | 0.00% DUSWU02N4476 |
| GINNIE MAE REMIC SER 17 121 CLASS PE 200746 ABS | 0.00% US38380TV370 |
| SWU012TP6 CCP SHORT IRS MS USD 161250 RFLT 3LIBO PFXD 1 | 0.00% DUSWU012TP62 |
| 317U194Y4 SWPTION EUR 250122 PUT STRIKE 0.4 GOLDMAN | 0.00% DU317U194Y42 |
| EUR BON 2111 174 | 0.00% DU0EGX111C25 |
| MXN:USD 03/12/2021 | 0.00% |
| 317U263Y0 SWPTION EUR 250122 PUT STRIKE 0.4 NOM | 0.00% DU317U263Y06 |
| NOK:USD 04/10/2021 | 0.00% |
| SLM STUDENT LOAN TRUST SERIES 05 8 CLASS A4 250128 ABS | 0.00% US78442GQR01 |
| PEN:USD 27/10/2021 | 0.00% |
| CAD:USD 14/02/2022 | 0.00% |
| RUB:USD 22/10/2021 | 0.00% |
| SWU017X54 CCP SHORT IRS MS USD 270152 RFLT 3LIBO PFXD 1 | 0.00% DUSWU017X545 |
| Silver Lake Resources Ltd | 0.00% AU000000SLR6 |
| Austal Ltd | 0.00% AU000000ASB3 |
| Ramelius Resources Ltd | 0.00% AU000000RMS4 |
| Gold Road Resources Ltd | 0.00% AU000000GOR5 |
| Brickworks Ltd | 0.00% AU000000BKW4 |
| Jumbo Interactive Ltd | 0.00% AU000000JIN0 |
| St Barbara Ltd | 0.00% AU000000SBM8 |
| Baby Bunting Group Ltd | 0.00% AU000000BBN2 |

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| Sandfire Resources Ltd | 0.00% | AU000000SFR8 |
| Bank of China Ltd 03/10/23 4.34% TD | 0.00% | DU0TZ23003B7 |
| Bank of China Ltd 03/10/23 4.34% TD | 0.00% | DU0TZ23003A9 |
| PEN:USD 12/11/2021 | 0.00% | |
| AUD:USD 05/10/2021 | 0.00% | |
| SWU018QQ4 CCP LONG IRS MS BRL 030122 RFXD 3.7 PFLT BZDI | 0.00% | DUSWU018QQ43 |
| SWPC0H4C0 BUY CDS USD 200623 CHINA AS BP GST 1% GS | 0.00% | DUSWPC0H4C02 |
| SWU017RJ1 CCP LONG IRS MS CAD 160631 RFXD 1.25 PFLT 3CD | 0.00% | DUSWU017RJ18 |
| 317U579X1 SWPTION GBP 070222 PUT STRIKE 0.01 BARC | 0.00% | DU317U579X14 |
| SWU01ARS4 CCP SHORT IRS MS USD 150651 PFXD 1.94 RFLT 3LI | 0.00% | DUSWU01ARS49 |
| SWU0SF236 CCP LONG IRS MS USD 180322 RFLT3LIBO PFLT1LIB | 0.00% | DUSWU0SF2362 |
| SWPC0JUT0 BUY CDS USD 201221 CHINA AS BPS 1% BNP | 0.00% | DUSWPC0JUT06 |
| 317U586X2 SWPTION GBP 070222 PUT STRIKE 0.01 GS | 0.00% | DU317U586X23 |
| SWU01AWK5 CCP SHORT IRS MS USD 230651 PFXD 1.968 RFLT : | 0.00% | DUSWU01AWK57 |
| SWU01B1O9 CCP LONG IRS MS EUR 160324 RFXD -0.5 PFLT 6EU | 0.00% | DUSWU01B1O98 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 151242 0.00 TBA | 0.00% | US01F0306C76 |
| SWU018U22 CCP SHORT IRS MS USD 151031 RFLT 3LIBOPFXD 1 | 0.00% | DUSWU018U226 |
| SWPC0H4D8 BUY CDS USD 200623 SOUTH KOREA GOVT 1% BNI | 0.00% | DUSWPC0H4D84 |
| SWU0178Y9 CCP LONG IRS MS USD 160651 PFLT 3LIBO RFXD 1.: | 0.00% | DUSWU0178Y90 |
| KRW:USD 15/12/2021 | 0.00% | |
| SWU09AW19 CCP LONG CPI MS GBP 151130 RFXD 3.445 PFLTU | 0.00% | DUSWU09AW194 |
| SWU013KR9 CCP LONG IRS MS MXN 070725 RFXD 4.87 PFLT 1M | 0.00% | DUSWU013KR92 |
| SWU01B1U5 CCP LONG OIS MS GBP 160332 RFXD 0.75 PFLT SOI | 0.00% | DUSWU01B1U58 |
| 31750I693 OC USD/CAD 110222 CALL STRIKE 1.265 GOLDMAN | 0.00% | DU31750I6939 |
| ILS:USD 02/02/2022 | 0.00% | |
| SWU05U928 CCP SHORT IRS MS USD 151226 RFLT 3LIBO PFXD 1 | 0.00% | DUSWU05U9285 |
| SWU01B150 CCP LONG OIS MS GBP 160324 RFXD 0.25 PFLT SOI | 0.00% | DUSWU01B1503 |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2 151043 (| 0.00% | US21H0406A63 |
| ILS:USD 30/11/2021 | 0.00% | |
| SWU00U6T2 CCP SHORT IRS MS JPY 190639 RFLT 6JPLI PFXD 0.4 | 0.00% | DUSWU00U6T25 |
| SWU016H54 CCP LONG IRS MS BRL 031122 RFXD 3.3 PFLT BZDI | 0.00% | DUSWU016H540 |
| SWU016KQ4 CCP LONG IRS MS EUR 171132 RFXD -0.06 PFLT 6E | 0.00% | DUSWU016KQ41 |
| ILS:USD 31/01/2022 | 0.00% | |
| SWU00VX01 CCP SHORT IRS MS USD 310824 RFLT 3LIBO PFXD : | 0.00% | DUSWU00VX017 |
| SWU09JU12 CCP LONG CPI MS GBP 151130 RFXD 3.3967 PFLT U | 0.00% | DUSWU09JU124 |
| SWU017A42 CCP LONG IRS MS USD 160628 RFXD 0.5 PFLT 3LIBO | 0.00% | DUSWU017A428 |
| SWU00VUF3 CCP SHORT IRS MS USD 250824 RFLT 3LIBO PFXD 1 | 0.00% | DUSWU00VUF37 |
| SWPC0JKD6 CCP BUY CDS USD 201225 CDX HY35 5Y ICE 5 MS | 0.00% | DUSWPC0JKD63 |
| SWU018116 CCP LONG IRSMS JPY 170331 RFXD 0% PFLT 6JPLI | 0.00% | DUSWU0181165 |
| 317U173X1 SWPTION EUR 230525 PUT STRIKE 0.451 BNP | 0.00% | DU317U173X14 |
| SWU0VB9A8 CCP LONG CPI MS GBP 151150 RFXD 3.0505 PFLTU | 0.00% | DUSWU0VB9A87 |
| SWU00VS33 CCP SHORT IRS MS USD 210823 RFLT 3LIBO PFXD 1 | 0.00% | DUSWU00VS338 |
| SWU018165 CCP LONG IRS MS USD 020251 RFXD 1.46 PFLT 3LIE | 0.00% | DUSWU0181652 |
| US 5YR NOTE 2112 FUT | 0.00% | DU00USV21124 |
| MORGAN STANLEY CAD | 0.00% | |
| 317U550X4 SWPTION GBP 070222 PUT STRIKE 0.01 NATWEST | 0.00% | DU317U550X41 |
| SWU00Y1I3 CCP LONG IRS MS CAD 170630 RFXD 1.5 PFLT 3CDO | 0.00% | DUSWU00Y1I33 |
| CITIBANK COLAT | 0.00% | |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 141050 2.00 TBA | 0.00% | US01F0206A20 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 151031 0.00 TBA | 0.00% | US01F0204A48 |
| SWU017VQ0 CCP LONG IRS MS BRL 030122 RFXD 3.35 PFLT BZC | 0.00% | DUSWU017VQ05 |
| SWU01B1P6 CCP LONG IRS MS EUR 160327 RFXD -0.25 PFLT 6E | 0.00% | DUSWU01B1P63 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 151043 0.00 TBA | 0.00% | US01F0326A74 |
| SWU00VD05 CCP SHORT IRS MS USD 150130 RFLT 3LIBO PFXD 2 | 0.00% | DUSWU00VD058 |
| SWU0DG651 CCP SHORT IRS MS USD 151226 PFXD 1.25 RFLT 3L | 0.00% | DUSWU0DG6518 |
| SWPC0K0K9 CCP BUY CDS USD 200626 CDX HY36 5Y ICE 5 MS | 0.00% | DUSWPC0K0K91 |
| SWU09BM42 CCP LONG CPI MS GBP 151150 RFXD 2.9997 PFLT | 0.00% | DUSWU09BM425 |
| FRANCE GOVERNMENT 221121 0.54 REPO | 0.00% | DU0RE21N2270 |
| SWU0XC005 CCP LONG IRS MS USD 160651 RFXD 1.25 PFLT 3LIE | 0.00% | DUSWU0XC0057 |
| JP MORGAN COLAT | 0.00% | |
| EURO BTP 2112 FUT | 0.00% | DU00EDP21122 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 121150 2.00 TBA | 0.00% | US01F0206B03 |
| FUTURES MARGIN-EURO | 0.00% | |
| SWU013ZU6 CCP LONG IRS MS USD 150128 RFXD 0.4 PFLT 3LIBO | 0.00% | DUSWU013ZU66 |
| SWU01AVX8 CCP SHORT IRS MS USD 220651 PFXD 1.935 RFLT 3 | 0.00% | DUSWU01AVX87U |
| US 10YR NOTE 2112 F | -0.01% | DU00USX21120 |
| GBP:NZD 29/10/2021 | -0.01% | |
| CHF:NZD 29/10/2021 | -0.01% | |
| SPAIN GOVERNMENT 221121 0.53 REPO | -0.01% | DU0RE21N2254 |
| NZD:USD 02/11/2021 | -0.01% | |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 151043 0.00 TBA | -0.01% | US01F0406A02 |
| CANADA GOVERNMENT 011248 2.75 GB | -0.01% | CA135087D358 |

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| SPAIN GOVERNMENT 221121 0.53 REPO | -0.01% | DU0RE21N2221 |
| FRANCE GOVERNMENT 221121 0.54 REPO | -0.02% | DU0RE21N2247 |
| FRANCE GOVERNMENT 221121 0.55 REPO | -0.03% | DU0RE21N2239 |
| JPY:NZD 29/10/2021 | -0.04% | |
| EUR:NZD 29/10/2021 | -0.05% | |
| NZD:USD 04/10/2021 | -0.06% | |
| AUD:NZD 29/10/2021 | -0.07% | |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 151143 0.00 TB/ | -0.14% | US01F0226B66 |
| Outstanding Settlements | -0.16% | |
| Net Current Assets | -0.36% | |
| USD:NZD 29/10/2021 | -0.42% | |