

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name	SuperLife KiwiSaver scheme	1	Offer number	OFR11087
Fund name	SuperLife Age Steps - Age 80		Fund number	FND2658
Period disclosure applies [dd/mm/yyyy]	31/03/2020			
Asset name	% of fund net assets		Security code	
Vanguard International Credit Securities Index Fund Hedged		19.43%	DU0VAN0106N2	
iShares Core Global Aggregate Bond UCITS ETF		5.02%	IE00BYV3HN70	
Westpac 32 Day Const		3.41%		
Bank of China Ltd 03/10/23 4.34% TD		1.89%	DU0TZ23003B7	
Westpac Current Account		1.76%		
New Zealand Government 20/09/25 2.0% IB		1.60%	NZIIBDT002C2	
New Zealand Local Government Funding Agency 14/04/33 3.50'		1.40%	NZLGFDT009C0	
Vanguard S&P 500 ETF		1.19%	US9229083632	
Vanguard FTSE Europe ETF		1.05%	US9220428745	
Bank of New Zealand 18/06/20 4.426% CB		0.80%	NZBNZDT380C4	
ANZ Bank New Zealand Ltd 25/09/20 4.03% CB		0.77%	NZANBDT014C8	
Vanguard FTSE Emerging Markets ETF		0.76%	US9220428588	
Rabobank New Zealand 140121 RCD		0.76%	DU0RA21114A0	
Dunedin City Treasury Ltd 16/11/20 5.56% CB		0.74%	NZDCTDT055C1	
Transpower New Zealand 10/06/20 6.95% CB		0.73%	NZ519D0620N1	
Vanguard FTSE Pacific ETF		0.72%	US9220428661	
Fonterra Cooperative Group Ltd 08/10/21 FRN		0.71%	NZFCGDT424C2	
ANZ Bank New Zealand 07/08/20 2.32% TD		0.71%	DU0TZ20807A9	
Westpac New Zealand 04/02/21 2.10% TD		0.71%	DU0TZ21204A8	
Kiwibank Ltd 23/07/20 1.85% TD		0.71%	DU0TZ20723B6	
ANZ Bank New Zealand 25/06/20 1.54% TD		0.71%	DU0TZ20625A5	
Insurance Australia Group Ltd 15/06/43 5.15% CB		0.65%	NZAIAGDT003C3	
United States Treasury 24/09/20 0.00% GB		0.64%	US9127962H15	
Bank of China Ltd 03/10/23 4.34% TD		0.63%	DU0TZ23003A9	
Bank of New Zealand 15/06/23 4.102% CB		0.61%	NZBNZDT387C9	
SBS Bank 29/07/20 3.19% TD		0.60%	DU0TZ20729B3	
Hong Kong and Shanghai Banking Corp Ltd 29/03/21 FRN		0.59%	NZHKBDT007C8	
Kiwibank Ltd 21/12/20 2.50% TD		0.59%	DU0TZ20D21B8	
Toyota Finance New Zealand Ltd 26/10/22 FRN		0.58%	NZTFSDT641C8	
Auckland International Airport Ltd 11/10/22 FRN		0.57%	NZAIAD1022L0	
Vanguard Mid-Cap ETF		0.56%	US9229086296	
Vanguard Value ETF		0.56%	US9229087443	
ASB Bank Ltd 07/09/23 3.31% CB		0.55%	NZABBDT042C3	
Kiwibank Ltd 29/09/20 2.20% TD		0.53%	DU0TZ20929B9	
ANZ Bank New Zealand 31/07/20 1.45% TD		0.53%	DU0TZ20731A1	
TSB Banking Ltd 22/04/20 RCD		0.53%	DU0TB20422A5	
Kiwibank Ltd 22/11/21 FRN		0.53%	NZKIWD2021L4	
TR Group Ltd 07/03/24 4.533% CB		0.52%	NZTRGD0324L9	
USD BNP PARIBAS A/C		0.52%		
Chorus Ltd 06/12/23 4.35% CB		0.50%	NZCNUDT003C6	
Fonterra Cooperative Group Ltd 19/06/25 5.08% CB		0.49%	NZFCGDT310C3	
ANZ Bank New Zealand Ltd 20/03/24 3.03% CB		0.49%	NZANBDT023C9	
ANZ Bank New Zealand Ltd 26/08/20 FRN		0.49%	NZANBDG020C0	
Genesis Energy Ltd 03/04/25 5.00% CB		0.48%	NZGNEDT007C3	
Fonterra Cooperative Group Ltd 25/02/22 5.90% CB		0.48%	NZFCGDT266C7	
Vector Ltd 14/03/24 4.996% CB		0.47%	NZVCTDT009C6	
Vanguard Small-Cap ETF		0.47%	US9229087518	
Industrial and Commercial Bank of China 26/01/21 2.80% TD		0.47%	DU0TZ21126A3	
Transpower New Zealand Ltd 18/06/20 PNOTE		0.47%	DU0TW20618A3	
Transpower New Zealand 22/06/20 PNOTE		0.47%	DU0TW20622A5	
Contact Energy Ltd 17/06/20 PNOTE		0.47%	DU0CK20617A8	
Cooperatieve Raboabnk UA 22/03/21 FRN		0.47%	NZRABDT017C7	
Powerco Ltd 28/09/22 4.76% CB		0.43%	NZPWCDT007C3	
China Construction Bank NZ Ltd 09/11/22 3.932% CB		0.42%	NZCCBDT010C7	
Transpower NZ Ltd 23/06/20 PNOTE		0.41%	DU0TW20623A3	
Westpac New Zealand Ltd 29/07/24 2.22% CB		0.39%	NZWNZD0724L3	
New Zealand Government 15/05/21 6.0% GB		0.38%	NZGOVD0521C2	
Vanguard International Property Securities Index Fund Hedged		0.38%	DU00VANIPS18	
Wellington International Airport Ltd 11/06/20 5.27% CB		0.37%	NZWIAD0620L6	
Net Current Assets		0.36%		
Powerco Ltd 15/11/24 4.67% CB		0.35%	NZPWCDT009C9	
Bank of China NZ Ltd 17/10/22 4.09% CB		0.35%	NZBOCDT001C2	
Kiwibank Ltd 16/11/20 2.50% TD		0.35%	DU0TZ20N16A9	
ANZ Bank New Zealand 25/05/20 2.11% TD		0.35%	DU0TZ20525C3	
Kiwibank Ltd 30/10/20 2.20% TD		0.35%	DU0TZ20030A8	
Kiwibank Ltd 07/08/20 2.00% TD		0.35%	DU0TZ20807B7	
Kiwibank Ltd 14/09/20 1.8% TD		0.35%	DU0TZ20914A3	
ANZ Bank New Zealand 25/08/20 1.60% TD		0.35%	DU0TZ20825B9	
Dunedin City Treasury 15/06/20 PNOTE		0.35%	DU0DC20615A1	
Mercury NZ Ltd 22/06/20 PNOTE		0.35%	DU0MN20622A3	
Contact Energy Ltd 27/05/20 5.277% CB		0.35%	NZCEND0520L2	
MORGAN STANLEY USD		0.34%		
QNB Finance Ltd 12/02/22 FRN		0.34%	X52115180817	
United States Treasury 26/05/20 0.00% GB		0.33%	US9127962N82	
Industrial and Commercial Bank of China New Zealand 27/06/24		0.32%	NZICBDT009C3	

ANZ Bank New Zealand Ltd 30/05/23 3.70% CB	0.31% NZANBDT022C1
ASB Bank Ltd 19/08/24 1.83% CB	0.31% NZABBDG004C8
Vector Ltd 27/05/25 3.45% CB	0.31% NZVCTDT090C6
Kiwibank Ltd 20/09/24 2.155% CB	0.31% NZKIWD0924L1
New Zealand Local Govt Fund Agency Ltd 150427 4.50% GB	0.31% NZLGFDT007C4
United States Treasury 15/01/25 0.25% ILB	0.31% US912828H458
Genesis Power Ltd 23/06/20 8.30% GB	0.30% NZGPWDT004C6
Fonterra Cooperative Group Ltd 14/11/25 4.15% CB	0.29% NZFCGDG005C4
Wellington International Airport 15/05/21 6.25% CB	0.29% NZWIAD0020L9
Mercury NZ Ltd 07/05/20 PNOTE	0.29% DU0MN20507A6
Kiwibank Ltd 11/06/20 RCD	0.29% DUOKK20611A1
Hong Kong and Shanghai Banking Corp Ltd 26/11/21 FRN	0.29% NZHKBDT008C6
ASB Bank Ltd 22/02/22 FRN	0.29% NZABBDT043C1
SBS Bank 28/03/28 7.16% CB	0.28% NZSBDT129C8
Auckland International Airport Ltd 02/11/23 3.97% CB	0.28% NZAIADT210L1
iShares MSCI USA ESG Screened UCITS ETF	0.28% IE00BFNM3G45
Japan Government 20/09/35 1.20% GB	0.27% JP1201541F90
Spark Finance Ltd 25/03/22 4.50% CB	0.26% NZSPFD0322L1
iShares MSCI EM IMI ESG Screened UCITS ETF	0.26% IE00BFNM3P36
China Construction Bank New Zealand Ltd 22/11/24 2.393% CB	0.25% NZCCBDT012C3
Genesis Energy Ltd 08/03/23 5.81% GB	0.25% NZGPWDT006C1
MORGAN STANLEY COLAT	0.25%
HSBC COLLATERAL	0.25%
iShares MSCI Europe ESG Screened UCITS ETF	0.25% IE00BFNM3D14
Auckland Council 24/03/25 4.176% GB	0.24% NZAKCDT363C1
Auckland International Airport Ltd 11/04/20 FRN	0.24% NZAIAD0420L7
Kiwibank Ltd 15/09/20 2.50% TD	0.24% DU0TZ20915A0
Kiwibank Ltd 23/07/20 2.30% TD	0.24% DU0TZ20723A8
Industrial and Commercial Bnk of China NZ Ltd 05/03/21 2.65%	0.24% DU0TZ21305A3
ANZ Bank New Zealand Ltd 01/09/23 3.71% CB	0.23% NZANBDT017C1
Transpower New Zealand Ltd 04/09/25 1.735% GB	0.23% NZTRPD0070L9
Auckland International Airport Ltd 10/10/24 3.51% CB	0.23% NZAIAD0230L0
BNP USD COLL ACCT	0.23%
BNP PARIBAS NOMINEES	0.23%
Kiwibank Ltd 21/12/20 2.20% TD	0.23% DU0TZ20D21C6
Westpac New Zealand Ltd 07/06/22 3.775% CB	0.22% NZWNZD0622L9
Bank of China NZ Ltd 19/04/23 4.02% CB	0.21% NZBOCDT003C8
Wellington International Airport 01/04/30 4.00% CB	0.21% NZWIAD0060L5
Spain Government 31/10/29 0.60% GB	0.21% ES0000012F43
Auckland Council 25/03/24 5.806% GB	0.20% NZAKCDT324C3
China Construction Bank NZ Ltd 19/06/23 4.005% CB	0.20% NZCCBDT011C5
ASB Bank Ltd 240222 4.20% CB	0.20% NZABBDG003C0
United States Treasury 30/04/25 2.875% GB	0.20% US9128284M90
Transpower New Zealand Ltd 16/09/22 4.069% GB	0.19% NZTRPD0040L2
United States Treasury 15/01/28 0.5% ILB	0.19% US9128283R96
China Construction Bank NZ Ltd 18/06/20 FRN	0.19% NZCCBDT002C4
Westpac New Zealand Ltd 23/03/23 3.72% CB	0.18% NZWNZD0323L4
Japan Government 20/12/48 0.70% GB	0.18% JP1300611K15
Westpac New Zealand Ltd 26/06/20 2.47% TD	0.18% DU0TZ20626A3
Meridian Energy Ltd 15/04/20 PNOTE	0.18% DU0ME20415A3
Port of Tauranga Ltd 09/06/20 PNOTE	0.18% DU0PO20609A6
Commonwealth Bank of Australia 09/08/21 6.70% CB	0.17% XS0656973863
Bank of New Zealand 290125 2.16% CB	0.17% NZBNZDT396C0
iShares MSCI Japan ESG Screened UCITS ETF	0.17% IE00BFNM3L97
Heartland Bank 12/04/24 3.55% CB	0.16% NZHBLD0020L2
Towd Point Mortgage Trusts 19 4 Class A1 27/10/59 ABS	0.16% US89178BAA26
Japan Government 20/03/49 0.50% GB	0.16% JP1300621K47
Fisher & Paykel Healthcare Corp Ltd	0.16% NZFAPE0001S2
Spain Government 30/04/29 1.45% GB	0.15% ES0000012E51
Kiwi Property Group Ltd 12/11/25 4.06% CB	0.14% NZKPGD0040L4
Meridian Energy Ltd 14/03/23 4.53% CB	0.14% NZMELDT016C8
Jyske Realkredit AS 01/10/50 1.00% SF	0.14% DK0009397739
Vanguard Total World Stock ETF	0.14% US9220427424
Vanguard Growth ETF	0.14% US9229087369
Chorus Ltd 06/05/21 4.12% CB	0.13% NZCNUDT002C8
Kiwibank Ltd 22/09/22 4.0325% CB	0.13% NZKIWD0922L5
Spain Government 30/07/28 1.40% GB	0.13% ES0000012B88
France Government 25/05/50 1.50% GB	0.13% FR0013404969
Japan Government 10/03/28 0.1% ILB	0.13% JP1120231J51
United States Treasury 15/07/25 0.375% ILB	0.13% US912828XL95
Saudi Arabia Government 26/10/21 2.375% GB	0.13% XS1508675334
a2 Milk Co Ltd	0.13% NZATME0002S8
FUTURE MARGINS-USD	0.12%
Bank of New Zealand 02/07/20 2.45% TD	0.12% DU0TZ20702A2
Export Development Canada 08/05/20 3.75% GB	0.12% NZEDCDT006C1
Industrial and Commercial Bank of China 27/10/20 2.75% TD	0.12% DU0TZ20027B2
Kiwibank Ltd 21/09/20 2.20% TD	0.12% DU0TZ20921A8
Toyota Finance New Zealand Ltd 26/10/21 FRN	0.12% NZTFSDT640C0
Kiwi Property Group Ltd 19/12/24 4.33% CB	0.11% NZKPGD0030L5
Dunedin City Treasury Ltd 161024 3.79% CB	0.11% NZDCTDT135C1

France Government 25/05/48 2.00% GB	0.11% FR0013257524
Jyske Realkredit AS 01/10/50 1.00% CB	0.11% DK0009397069
Spark New Zealand Ltd	0.11% NZTELE0001S4
Goodman Property Trust	0.11% NZCPT0001S9
Westpac New Zealand Ltd 09/04/20 2.76% TD	0.11% DU0TZ20409A4
Bank of New Zealand 16/11/23 3.648% CB	0.10% NZBNZDT394C5
Contact Energy Ltd 15/08/24 3.55% CB	0.10% NZCEND0050L0
Auckland Council 10/07/25 2.013% GB	0.10% NZAKCDT484C5
China Construction Bank NZ Ltd 19/01/21 3.10% TD	0.10% DU0TZ21119A8
Dunedin City Treasury 15/11/26 2.09% CB	0.10% NZDCTDT173C2
Westpac New Zealand Ltd 200225 2.083% CB	0.10% NZWZNZD0225L1
Christchurch International Airport Ltd 24/05/24 4.13% CB	0.10% NZCHCDT004C4
Nykredit Realkredit AS 01/10/50 1.0% CB	0.10% DK0009524431
Royal Bank of Scotland Group PLC 15/05/23 3.498% CB	0.10% US780097BE04
Nordea Kredit Realkreditaktieselskab 01/10/50 1.00% SF	0.10% DK0002044718
New Zealand Government 15/04/37 2.75% GB	0.09% NZGOVDT437C0
Bank of New Zealand 03/02/23 4.261% CB	0.09% NZBCBDT004C1
United States Treasury 15/08/43 3.625% GB	0.09% US912810RC45
Sumitomo Mitsui Banking Corp 18/06/24 2.44% CB	0.09% XS2008801370
Japan Government 20/03/46 0.80% GB	0.09% JP1300501G30
Commonwealth Bank of Australia	0.09% AU000000CBA7
Contact Energy Ltd	0.09% NZCENE0001S6
Meridian Energy Ltd	0.09% NZMELE0002S7
Precinct Properties New Zealand Ltd	0.09% NZAPTE0001S3
Christchurch City Holdings Ltd 27/11/24 3.58% CB	0.08% NZCCHDT853C4
Bank of New Zealand 27/07/22 3.856% CB	0.08% NZBNZDT389C5
GMT Bond Issuer Ltd 31/05/24 4.54% CB	0.08% NZGMBDT004C4
FNMA 13/05/50 TBA	0.08% US01F0406516
Ford Motor Credit Co LLC 24/09/20 FRN	0.08% US34540RAC07
State of Qatar 14/03/29 4.0% GB	0.08% XS1959337582
Saudi International Bond 17/04/25 4.00% GB	0.08% XS1791937441
FNMA 150539 3.50 TBA	0.08% US01F0326581
KUWAIT INTL BOND 200327 3.50 CB	0.08% XS1582346968
LLOYDS BANK PLC 300327 4.875 CB	0.08% XS0765619407
UNITED STATES TREASURY 151143 3.75 GB	0.08% US912810RD28
LLOYDS BANK CORP 240920 FRN	0.08% US53947BAC46
RIPON MORTGAGES SERIES 1A CLASS A1 210856 ABS	0.08% XS1593589689
RECKITT BENCKISER TREASURY SERVICES PLC 240622 2.375 CB	0.08% US75625QAC33
Chorus Ltd	0.08% NZCNUE0001S2
Fletcher Building Ltd	0.08% NZFBUE0001S0
Mainfreight Ltd	0.08% NZMFTE0001S9
Ryman Healthcare Ltd	0.08% NZRYME0001S4
Meridian Energy Ltd 11/05/20 PNOTE	0.08% DUOME20511A9
Dunedin City Treasury 15/04/26 3.98% CB	0.07% NZDCTDT109C6
Contact Energy Ltd 15/11/21 4.40% CB	0.07% NZCEND0030L2
Toyota Finance New Zealand Ltd 30/05/22 3.65% CB	0.07% NZTFSDT670C7
Toyota Finance New Zealand Ltd 11/08/22 3.56% CB	0.07% NZTFSDT671C5
ANZ Bank New Zealand Ltd 31/12/49 7.20% CB	0.07% NZANBDT013C0
Toyota Finance New Zealand Ltd 12/09/23 3.17% CB	0.07% NZTFSDT707C7
TESCO PROPERTY FINANCE PLC 130744 SF	0.07% XS0883200262
GOVERNMENT NATIONAL MTGE ASSOC SER 2016 H11 CL F 200'	0.07% US38375UXM79
FINSBURY SQUARE SERIES 18 2 CLS A 120968 ABS	0.07% XS1898246530
NOMURA BANK INTERNATIONAL 160420 0.00 CB	0.07% XS2068064869
GBP:USD 02/04/2020	0.07% GBPUSD20093
AVIATION CAPITAL GROUP LLC 200122 2.875 CB	0.07% US05367AAJ25
BANCA CARIAGE SPA 250221 FRN	0.07% IT0005170300
MORGAN STANLEY 030223 FRN	0.07% CA6174468M42
CITIGROUP MORTGAGE LOAN TR SER 06 WFH4 251136 ABS	0.07% US173095AF74
NYKREDIT REALKREDIT AS 011050 1.50 SF	0.07% DK0009521254
FRENSENIUS MED CARE US 150221 5.75 CB	0.07% US35803QAA58
MITSUBISHI UFJ FINANCIAL GROUP INC 020323 3.455 CB	0.07% US606822AT15
MIZUHO FINANCIAL GROUP INC 280222 2.953 CB	0.07% US60687YAH27
PROTECTIVE LIFE GLOBAL FUNDING 140921 1.999 CB	0.07% US74368CAE49
BHP Group Ltd	0.07% AU000000BHP4
Mercury NZ Ltd	0.07% NZMRPE0001S2
Infratil Ltd	0.07% NZIFTE0003S3
EBOS Group Ltd	0.07% NZEBOE0001S6
Kiwi Property Group Ltd	0.07% NZKPGE0001S9
Christchurch City Holdings Ltd 06/12/22 3.40% CB	0.06% NZCCHDT839C3
ROYAL BANK OF CANADA 031024 FRN	0.06% XS2060621005
QUALCOMM INC 300123 FRN	0.06% US747525AS26
DEUTSCHE BANK AG 200127 1.625 CB	0.06% DE000DL19U23
SOUNDVIEW HOME EQUITY LOAN SER 05 OPT3 CL M1 251135 /	0.06% US83611MGU62
FINLAND REPUBLIC OF GOVERNMENT 150426 0.50 GB	0.06% FI4000197959
PARK AEROSPACE HOLDINGS LTD 150822 5.25 CB	0.06% US70014LAA89
QUEBEC PROVINCE OF 011222 3.50 GB	0.06% CA74814ZEL37
Westpac Banking Corp	0.06% AU000000WBC1
Auckland International Airport Ltd	0.06% NZAIAE0002S6
Westpac New Zealand Ltd 26/06/20 2.465% TD	0.06% DU0TZ20626B1
China Construction Bank NZ Ltd 17/09/20 RCD	0.06% DUOHHM20917A5

Meridian Energy Ltd 20/03/24 4.88% CB	0.05% NZMELDT024C2
Kiwi Property Group Ltd 07/09/23 4.00% CB	0.05% NZKPGD0020L6
Housing New Zealand Ltd 12/06/25 3.36% CB	0.05% NZHNZD0625L3
GMT Bond Issuer Ltd 01/09/23 4.0% CB	0.05% NZGMBDT005C1
SUMITOMO MITSUI BANKING CORP 061123 0.55 CB	0.05% XS1899009705
QUEENSLAND TREASURY CORP 210830 3.5 CB	0.05% AU3CB0248037
JYSKE REALKREDIT A S 011050 1.50 SF	0.05% DK0009393746
HSBC HOLDINGS PLC 190629 4.583 CB	0.05% US404280BT50
PERU REPUBLIC OF GOVERNMENT 120828 6.35 GB	0.05% US715638BV39
GOVERNMENT NATIONAL MORT ASSO SER 2016 H14 CLA FA 20	0.05% US38376RVV58
JAPAN BANK FOR INTERNATIONAL COOPERATION 171024 1.75	0.05% US471048CD83
AMERIQUEST MORTGAGE SECURITIES SERIES 05 R5 CL M5 2507	0.05% US03072SE687
TORONTO DOMINION BANK 180122 2.50 CB	0.05% US891160NR02
NATIONWIDE BUILDING SOCIETY 130223 1.70 CB	0.05% US638602BR23
STADSHYPOTEK AB 050422 2.50 CB	0.05% US85235XAF24
CHINA HUANENG GROUP 101222 2.40 GB	0.05% XS2080196947
LLOYDS BANK PLC 240722 2.125 CB	0.05% XS2031976082
UBS GROUP FUNDING JERSEY LTD 150421 3.00 CB	0.05% US90351DAD93
GERNERAL ELECTRIC CAPITAL CORP 090123 3.10 CB	0.05% US36962G6S82
TOWD POINT MORTGAGE FUNDING SER 19 GR4X CL A1 201051	0.05% XS1968575594
PETROBRAS GLOBAL FINANCE BV 150130 5.093 CB	0.05% USN6945AAL19
FHLMC GOLD 30 YEAR 010247 3.00 MBS POOL G08747	0.05% US3128MIJZM58
CREDIT SUISSE MORTGAGE SER 19 RPL8 CL A1 251058 ABS	0.05% US12596YAC49
NEW RESIDENTIAL MTGE LOAN TST SER 20 RPL1 CLS A1 251159	0.05% US64828XAA19
ZIMMER BIOMET HOLDINGS INC 190321 FRN	0.05% US98956PAP71
CONAGRA BRANDS INC 150922 3.25 CB	0.05% US205887BJ01
DEUTSCHE BANK AG NEW YORK BRANCH 141021 4.25 CB	0.05% US251526BX61
NATIONWIDE BUILDING SOCIETY 080324 3.766 CB	0.05% US63861VAA52
CITI BANK NA 200522 FRN	0.05% US17325FAX69
UNICREDIT SPA 041223 7.83 CB	0.05% XS1917910884
NEW RESIDENTIAL MTGE LOAN TST SER 19 RPL3 CLS A1 250759	0.05% US64830NAA90
CITIGROUP MORTGAGE LOAN TRUST SER 19 C CL A1 250382 AB	0.05% US17328GAA13
FNMA 30 YEAR CONVENTIONAL 011145 3.50 MBS POOL AZ735!	0.05% US3140E0E507
ENBRIDGE INC 180222 FRN	0.05% US29250NB001
US ULTRA BOND 2006 F	0.05% DU000USU20060
BUMPER UK SER 19 1CLAS A 201228 ABS	0.05% XS1994939657
RMAC PLC SE 18 1 CL A 120646 ABS	0.05% XS1788988845
MORTIMER BTL SERIES 19 1 CLASS A 200651 ABS	0.05% XS1998883588
Australia & New Zealand Banking Group Ltd	0.05% AU000000ANZ3
Port of Tauranga Ltd	0.05% NZPOTE000350
Property for Industry Ltd	0.05% NZPFIE0001S5
Fonterra Cooperative Group Ltd 07/03/23 4.42% CB	0.04% NZFCGD0004C7
Auckland International Airport 28/05/21 5.52% CB	0.04% NZAIADT130L1
New Zeland Government 20/09/40 2.50% IB	0.04% NZIIBDT005C5
Housing New Zealand Ltd 12/06/23 2.97% CB	0.04% NZHNZD0623L8
NEW SOUTH WALES TREASURY CORP 200230 3.00 GB	0.04% AU3SG0001571
GOLDMAN SACHS COLLAT	0.04%
TOWD POINT MORTGAGE FUNDING SE 19 A13X CL A1 200745 /	0.04% XS2053911181
ITALY REPUBLIC OF GOVERNMENT 150726 2.10 GB	0.04% IT0005370306
GSAMP TRUST SER 06 HE3 CLS A2D 250546 ABS	0.04% US36244KA555
CIEL NO 1 PLC SERIES 19 1 CLASS A 120646 ABS	0.04% XS1914927576
NYKREDIT REALKREDIT AS	0.04% DK0009515603
HAWKSMOOR MORTGAGES PLC SER 19 1X CLS A 270553 ABS	0.04% XS2033254959
BANCA MONTE DEI PASCHI DI SIENA SPA 081026 0.875 CB	0.04% IT0005386922
SAUDI ARABIA KINGDOM OF GOVERNMENT 160429 4.375 GB	0.04% XS1936302865
VOLKSWAGEN BANK GMBH 010822 1.25 CB	0.04% XS1944388856
BANK OF IRELAND 291249 7.375 CB	0.04% XS1248345461
GOLDMAN SACHS AND CO LLC 010529 4.223 CB	0.04% US38141GWZ35
CMHI FINANCE BVI CO LTD 060823 4.375 CB	0.04% XS1856799421
CITIGROUP MOR LOAN TRUST INC SER 07 SHL1 CLS A 250438 AI	0.04% US17312WAA45
CHINA MENGNIU DAIR 070823 4.25 CB	0.04% XS1859213289
PARTNERRE IRELAND FINANCE DESIGNATED ACTIVITY 150926 1	0.04% XS1489391109
NEW SOUTH WALES TREASURY CORP 200331 2.00 GB	0.04% AU3SG0001944
TWIN BRIDGES SE 17 1 CL A 120944 ABS	0.04% XS1622306972
NOVASTAR HME EQ LAN AST BCKD NTS SER 06 1 CLS A2D 2505:	0.04% US669884AE80
PENSKE TRUCK LEASING CO LP 110722 4.875 CB	0.04% US709599AH79
CHARTER COMMUNICATIONS OPERATING LLC 230722 4.464 CB	0.04% US161175BB96
UBS AG STAMFORD BRANCH 170822 7.625 CB	0.04% US90261AAB89
SUMITOMO MITSUI FINANCIAL GROUP INC 300524 0.465 CB	0.04% XS1998025008
HSBC BANK CANADA 281121 3.30 CB	0.04% USC4R461AA19
VOLKSWAGEN FINANCIAL SERVICES AUSTRALIA LTD 220620 2.9	0.04% AU3CB0245108
RESIDENTIAL MORTGAGE SECURITIES SERIES 30 CLASS A 21035!	0.04% XS1643470286
SYDNEY AIRPORT LTD 220323 3.90 CB	0.04% US87124VAD10
DBGS MORTGAGE TRUST SERIES 2019 1735 CLASS A 100439 AB	0.04% US23307EAA91
CENTRAL NIPPON EXPRESSWY 140921 2.091 CB	0.04% XS1484433864
ABHU DHABI GOVT INTL 111022 2.50 CB	0.04% XS1696908471
TOYOTA AUTO LOAN EXTENDED NTE TRT SER 19 1A CLS A 2511	0.04% US89231XAA90
CITIBANK NA 200522 2.844 CB	0.04% US17325FAY43
LLOYDS BANKING GROUP PLC 120324 3.90 CB	0.04% US53944YAH62
AMERICAN TOWER CORP 150125 2.95 CB	0.04% US03027XAV29

SB CAPITAL SA 230523 5.25 CB	0.04%	XS0935311240
SHAMROCK RESIDENTIAL SER 19 1 CLASS A 241157 ABS	0.04%	XS2021228684
SYNGENTA FINANCE AG 240420 3.698 CB	0.04%	US87164KAD63
CENTRAL NIPPON EXPRESSWAY CO LTD 021121 2.567 CB	0.04%	XS1703062791
LANARK MASTER ISSUER PLC SER 19 1X CLASS 1A2 231269 ABS	0.04%	XS1950915444
SANTANDER UK GROUP HOLDING PLC 031128 3.823 CB	0.04%	US80281LAG05
ROYAL BANK OF SCOTLAND GROUP PLC 270130 5.076 CB	0.04%	US78009PEH01
INTERNATIONAL FLAVORS AND FRAGRANCES INC 250920 3.40 (0.04%	US459506AJ06
MONDELEZ INTERNATIONAL HOLDINGS NLG BV 281021 2.00 CE	0.04%	US60920LAC81
INTERPUBLIC GROUP OF COMPANIES INC 011020 3.50 CB	0.04%	US460690BM12
CAMPBELL SOUP CO 150321 3.30 CB	0.04%	US134429BD04
SANTANDER UK GROUP HOLDINGS PLC 150925 4.75 CB	0.04%	US80281LAA35
MUFG UNION BANK NA 091222 2.10 CB	0.04%	US90520EAK73
BARCLAYS INC 160325 3.65 CB	0.04%	US06738EAE59
DAIMLER FINANCE NORTH AMERICA LLC 150921 3.875 CB	0.04%	US233851AF18
AUD:USD 02/04/2020	0.04%	AUDUSD20093
FNMA 40 YEAR CONVENTION 010858 3.50 MBS POOL BF0299	0.04%	US3140FKKM35
JP MORGAN CHASE COMM SER 2019 FL12 CLASS A 151231 ABS	0.04%	US46651QAA58
SWU00S6NO CCP LONG IRS MS CAD 190629 RFXD 2.5 PFLT 3CD	0.04%	DUSWU00S6N09
NEXTERA ENERGY CAPITAL HOLDINGS INC 250222 2.399250 CB	0.04%	US65339KBC36
CREDIT SUISSE MORTGAGE TRUST SERIE 19 RP14 CLA A1 01075	0.04%	US22946AAC27
SANTANDER UK PLC 151121 FRN	0.04%	US80283LAW37
NEW CENTURY HOME EQUITY LOAN SER 05 2 CLSM3 250635 FF	0.04%	US64352VKV26
BARCLAYS PLC 100821 FRN	0.04%	US06738EAR62
CREDIT SUISSE MORTGAGE TRUST SER 19 RPL9 CL A1 271059 AI	0.04%	US12654WAC73
JPMORGAN CHASE AND CO 250423 FRN	0.04%	US46647PAD87
WEA FINANCE LLC 170924 3.75 CB	0.04%	US92890HAC60
NOVASTAR MORTGAGE FUNDING TRUST SE 05-4 CL M1 250136	0.04%	US66987WDE49
CHILE GOVERNMENT OF 290140 1.25 GB	0.04%	XS2108987517
ELLINGTON LOAN ACQUISITION SER 07 1 CLASS A1 260537 ABS	0.04%	US288542AA12
DEUTSCHE BANK AG NEW YORK BRANCH 261125 3.961 CB	0.04%	US251526CB33
CBA USD CASH COLL	0.04%	
AT T INC 120624 FRN	0.04%	US00206RGD89
ARROW ELECTRONICS INC 080924 3.25 CB	0.04%	US042735BG47
LAS VEGAS SANDS CORP 250625 2.90 CB	0.04%	US517834AH06
GSMSC RESECURITIZATION TRUST SER 2015 5R CL 1C 260437 AI	0.04%	US36251QAC69
DOMI SE 19 1 CL A 150651 ABS	0.04%	XS1991327500
AMERIQUEST MORTGAGE SECURITIES SE 05 R11 CL M3 250136	0.04%	US030725V368
ACE SECURITIES CRP HME EQ LN TRT SER 05 HES CL M4 250835	0.04%	US004421RH88
IHO VERWALTUNGS GMBH 150525 3.625 CB	0.04%	XS2004438458
Rio Tinto Ltd	0.04%	AU000000RIO1
Argosy Property Ltd	0.04%	NZARGE001057
Vital Healthcare Property Trust	0.04%	NZCHPE000154
Westpac New Zealand Ltd 28/04/21 3.795% CB	0.03%	NZWNZD0421L6
Toyota Finance New Zealand Ltd 06/09/24 1.73% CB	0.03%	NZTFSDT727C5
CLARION FUNDING PLC 180129 2.625 CB	0.03%	XS1936791612
GREAT HALL MORTGAGES PLC SER 07 1 CLS A2B 180339 ABS	0.03%	XS0288627507
CREDIT SUISSE GROUP AG 120624 4.207 CB	0.03%	US225401AG34
UTAH ST BRD REGENTS REV SER 16 1 CLS A 250956 ABS	0.03%	US91754RZD24
VOLKSWAGEN FINANCIAL SERVICES NV 070921 1.875 CB	0.03%	XS1853394598
TREASURY CORP VICTORIA 201130 1.50 GB	0.03%	AU0000078552
CHARTER COMMUNICATIONS OPERATING LLC 231035 6.384 CB	0.03%	US161175AZ73
ROYAL BANK OF CANADA 300125 FRN	0.03%	XS2111228974
NYKREDIT REALKREDIT A S 011050 1.50 CB	0.03%	DK0009513152
EMC CORP 010620 2.65 CB	0.03%	US268648AQ50
NOMURA RESECURITIZATION TRUST SER 18 1R CLASS 3A1 2503	0.03%	US65541JAC18
AMERICAN MUN PWR OHIO INC REV 150228 7.334 SF	0.03%	US02765UEP57
QATAR STATE OF GOVERNMENT 140349 4.817 GB	0.03%	US74727PBB67
DKK:USD 01/04/2020	0.03%	DKKUSD20092
BANK OF THE WEST AUTO TRUST SER 19 1 CL A2 171022 ABS	0.03%	US065606AB16
AKELIUS RESIDENTIAL PROPERTY AB PUBL 230920 3.375 CB	0.03%	XS1295537077
QATAR STATE OF GOVERNMENT 230428 4.50 GB	0.03%	XS1807174393
DEXIA CREDIT LOCAL SA 250123 0.75 CB	0.03%	XS1348774644
DEXIA CREDIT LOCAL SA 170125 0.50 CB	0.03%	XS1751347946
TWIN BRIDGES SERIES 18 1 CLASS A 120950 ABS	0.03%	XS1834945971
MADRID COMUNIDAD AUTONOMA DE 300422 0.747 GB	0.03%	ES0000101842
AT AND T INC 050926 1.80 CB	0.03%	XS1907120528
CREDIT SUISSE AG GUERNEY BRANCH 150121 1.75 CB	0.03%	XS1015884833
LOGICOR FINANCING SARL 141122 1.50 CB	0.03%	XS1909057215
PARAGON MORTGAGES PLC SERIES 13X CLASS A1 150139 ABS	0.03%	XS0272533935
SUMITOMO MITSUI FINANCIAL BANKING CORP 071129 0.409 C	0.03%	XS2066652897
BANK OF AMERICA CORP 140920 FRN	0.03%	XS1290851184
LEASEPLAN CORPORATION NV 041120 FRN	0.03%	XS1604200904
TOKYO METROPOLITAN OF 010623 3.25 GB	0.03%	US889124AL77
BANCA CARIGE SPA CASSA DI RISPARMIO DI GENOVA E I 25052:	0.03%	IT0005225351
JAPAN BANK FOR INTERNATIONAL COOPERATION 200723 3.25	0.03%	US471048BS61
ROYAL BANK OF SCOTLAND GROUP PLC 080323 2.00 CB	0.03%	XS1575979148
BAYER US FINANCE II LLC 151228 4.375 CB	0.03%	US07274NAL73
National Australia Bank Ltd	0.03%	AU000000NAB4
CSL Ltd	0.03%	AU000000CSL8

iShares MSCI World ESG Screened UCITS ETF	0.03%	IE00BFNM3J75
Z Energy Ltd	0.03%	NZZELE0001S1
Genesis Energy Ltd	0.03%	NZGNEE0001S7
SKYCITY Entertainment Group Ltd	0.03%	NZSKCE0001S2
Stride Property Group	0.03%	NZSPGE0001S2
Summerset Group Holdings Ltd	0.03%	NZSUME0001S0
Transpower New Zealand Ltd 15/03/23 5.448% GB	0.02%	NZTRPD0323L2
GMT Bond Issuer Ltd 23/06/22 5.00% CB	0.02%	NZGMBD0003C6
Westpac Banking Corp 01/09/26 4.695% CB	0.02%	NZWBCD0010L1
DEUTSCHE BANK AG 120221 1.625 CB	0.02%	DE000DL19UQ0
VOLKSWAGEN FINANCIAL SERVICES AG 010422 0.625 CB	0.02%	XS1972547183
EUROFINS SCIENTIFIC SE FRENCH BRANCH 250724 2.125 CB	0.02%	XS1651444140
COOPERATIEVE RABOBANK UA 291249 6.625 CB	0.02%	XS1400626690
US GOVT 3.875 150429 UST19	0.02%	US912810FH69
ISRAEL STATE OF GOVERNMENT 170128 3.25 GB	0.02%	US46513YJH27
BARCLAYS PLC 150625 7.125 CB	0.02%	US1998799792
DIAMONDBACK ENERGY INC 011224 2.875 CB	0.02%	US25278XAL38
FUTURES MARGIN-EURO	0.02%	
FINSBURY SQUARE SERIES 18 1 CLASS A 140965 ABS	0.02%	XS1740669491
LLOYDSBANK PLC 291249 7.625 CB	0.02%	XS1043552188
GENERAL ELECTRIC CO 170522 0.375 CB	0.02%	XS1612542669
TOWD POINT MORTGAGE TRUST SERIES 19 HY2 CLS A1 250558	0.02%	US89177HAA05
DEVELOPMENT BANK OF JAPAN INC 021024 1.875 GB	0.02%	XS2053914524
BARCLAYS PLC 151249 8.00 CB	0.02%	XS1002801758
BARCLAYS PLC 120526 5.20 CB	0.02%	US06738EAP07
NATIONWIDE BUILDING SOCIETY 080329 4.302 CB	0.02%	US63861VAB36
ENEL FINANCE INTERNATIONAL NV 170624 0.0 CB	0.02%	XS2066706818
NXP BV 010623 4.625 CB	0.02%	US62947QAV05
LITHUANIA REPUBLIC OF GOVERNMENT 090321 6.125 GB	0.02%	XS0602546136
NATIONWIDE BUILDING SOCIETY 311249 5.875 CB	0.02%	XS2048709427
MIZUHO FINANCIAL GROUP 110924 3.922 CB	0.02%	US60687YAS81
CVS HEALTH CORP 090323 3.70 CB	0.02%	US126650CV07
LUDGATE FUNDING PLC SERIES 08 W1X CLASS A1 010161 ABS	0.02%	XS0353588386
LLOYDS BANKING GROUP PLC 160823 4.05 CB	0.02%	US539439AS89
DNB BOLIGKREDIT AS 280322 2.50 CB	0.02%	US25600WAF77
LLOYDS BANKING GROUP PLC 101225 4.582 CB	0.02%	US539439AM10
GOLDMAN SACHS GROUP 210423 FRN	0.02%	XS2107332483
TOKYO METROPOLITAN GOVT 170521 2.00 CB	0.02%	XS1403868125
EUROPEAN RESIDENTIAL LOAN SECUR SER 19 PL1 CLAS A 26036:	0.02%	XS2052238602
STATE OF QATAR 140324 3.375 GB	0.02%	XS1959337236
SAUDI ARABIA KINGDOM OF GOVERNMENT 040328 3.625 GB	0.02%	XS1694217495
NORD LB LUXEMBOURG COVERED BOND 160221 2.875 CB	0.02%	XS1769800019
BARCLAYS PLC 150223 4.61 CB	0.02%	US06738EBE41
INTERNATIONAL LEASE FINANCE CORP 151220 8.25 CB	0.02%	US459745GF62
ZIMMER BIOMET HOLDINGS INC 010422 3.15 CB	0.02%	US98956PAL67
CENTRAL JAPAN RAILWAY CO 230222 2.80 CB	0.02%	XS1565064273
CENTERPOINT ENERGY INC 011121 3.60 CB	0.02%	US15189TAT43
DIAMOND 1 FINANCE CORP 150621 4.42 CB	0.02%	US25272KAD54
SANTANDER UK GROUP HOLDINGS PLC 161020 2.875 CB	0.02%	US80281LAC90
WEYERHAEUSER CO 150321 4.70 CB	0.02%	US72925PAC95
DANONE SA 021121 2.077 CB	0.02%	US23636TAC45
QNB FINANCE LTD 310521 FRN	0.02%	XS1824431313
BRISTOL MYERS SQUIBB CO 150821 2.25 CB	0.02%	USU11009AF12
RYDER SYSTEM INC 110520 2.50 CB	0.02%	US78355HJZ38
BARCLAYS PLC 120121 3.25 CB	0.02%	US06738EAL92
EASTERN CREATION II INVESTMENT HOLDINGS LTD 260920 2.7:	0.02%	XS1684818377
SANTANDER UK GROUP HOLDINGS PLC 100123 3.571 CB	0.02%	US80281LAF22
NATIONAL GRID NORTH AMERICA INC 300920 2.375 CB	0.02%	XS1209910196
CHARTER COMMUNICATIONS OPERATING LLC 230720 3.579 CB	0.02%	US161175AX26
CENTRAL NIPPON EXPRESSWAY CO LTD 150222 FRN	0.02%	XS1758711441
CREDIT SUISSE GROUP AG 240627 1.00 CB	0.02%	CH0483180946
NWD MTN LTD 180729 4.125 CB	0.02%	XS2028401086
GE CAPITAL INTERNATIONAL FUNDING CO 151120 2.342 CB	0.02%	US36164QMS48
KOMATSU FINANCE AMERICA INC 110922 2.437 CB	0.02%	XS1678457463
AERCAP IRELAND CAPITAL LTD 301020 4.625 CB	0.02%	US00772BAQ41
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 190921 1.95	0.02%	US25156PAU75
SWU00UG12 CCP LONG IRS MS CAD 181229 RFXD 1.90 PFLT 3C	0.02%	DUSWU00UG129
SAUDI ARABIAN OIL CO 160422 2.75 CB	0.02%	XS1982118264
FIRST ABU DHABI BANK PJSC 160422 FRN	0.02%	XS1970468051
SUNAC CHINA HOLDINGS LTD 150222 7.875 CB	0.02%	XS1953150197
RMAC PLC SERIES 18 2 CLASS A 120646 ABS	0.02%	XS1891764737
DEUTSCHE BANK AG NEW YORK BRANCH 220121 FRN	0.02%	US251526BQ11
ONCILLA MORTGAGE FUNDING SER 16 1 CLASS A 141243 ABS	0.02%	XS1412495332
DEUTSCHE BANK AG NEW YORK BRANCH 040221 4.25 CB	0.02%	US25160PAC14
DOMINION ENERGY GAS HOLDINGS LLC 150621 FRN	0.02%	US257375AM72
US 5YR NOTE 2006 FUT	0.02%	DU000USV20068
SANDS CHINA LTD 080828 5.4 CB	0.02%	US80007RAE53
FUTURES MARGIN-CAD	0.02%	
JP MORGAN MORTGAGE ACQUOR SER 06 WMC3 CLASS A1SS :	0.02%	US46629KAA79
ENTERGY CORP 010926 2.95 CB	0.02%	US29364GAJ22

BANCO BILBAO VIZCAYA ARGENTARIA SA 240923 5.875 CB	0.02%	ES0813211002
BANCO BILBAO VIZCAYA ARGENTARIA SA 290324 6.00 CB	0.02%	ES0813211010
DELTA AIR LINES INC 190421 3.40 CB	0.02%	US247361ZM39
PEOPLES CHOICE HOME LOAN SEC SER 05 1 CLS M4 260235 ABS	0.02%	US71085PBN24
WEA FINANCE LLC 170944 4.75 CB	0.02%	US92890HAD44
ROYAL BANK OF SCOTLAND PLC 291249 7.50 CB	0.02%	US780099CJ48
FEDERAL NATIONAL MORTGAGE ASSOCIATION 150542 0.00 TB	0.02%	US01F0306526
BANCO SANTANDER SA 290923 5.25 CB	0.02%	XS1692931121
TRINITY SQUARE SE 15 1A CL A 150751 ABS	0.02%	XS1327050545
NORDEA KREDIT REALKREDITAKTIESELSKAB 011050 1.50 CB	0.02%	DK0002040567
PERU REP OF GOVT 120229 5.94 GB	0.02%	PEP01000C5F6
SWU00XVW1 CCP LONG IRS MS USD 150545 RFXD 1.8538 PFLT	0.02%	DUSWU00XVW17
FEDERAL NATIONAL MORTGAGE ASSOCIATION 150643 0.0 TBA	0.02%	US01F0226674
ITALY REPUBLIC OF GOVERNMENT 040828 6.00 GB	0.02%	XS0089572316
FNMA 30 YEAR CONVENTIONAL 010945 3.50 MBS POOL AZ294	0.02%	US3138YUHS38
SWU00XJ05 CCP LONG IRS MS USD 170650 PFLT3LIBO RFXD1.5	0.02%	DUSWU00XJ051
ZF NORTH AMERICA CAPITAL INC 290422 4.50 CB	0.02%	US98877DAB10
SPAIN KINGDOM OF GOVERNMENT 311048 2.70 GB	0.02%	ES0000012B47
ITALY REPUBLIC OF GOVERNMENT 010348 3.45 GB	0.02%	IT0005273013
LIBERTY FUNDING PTY LTD SERIES 17 1 CLS A1B 250149 FRM	0.02%	AU3FN0034740
SLM STUDENT LOAN TRUST SE 037 CL A5B 151233 ABS	0.02%	XS0172692914
SLM STUDENT LOAN TRUST SERIES 05 8 CLASS A4 250128 ABS	0.02%	US78442GQR01
FEDERAL NATIONAL MORTGAGE ASSOCIATION 150446 2.50 TB	0.02%	US01F0226427
VERIZON COMMUNICATIONS INC 160337 5.25 CB	0.02%	US92343VDU52
NORDEA KREDIT REALKREDITAKTIESELSKAB 011050 1.50 CB	0.02%	DK0002044122
BANKUNITED TRUST SERIES 05 1 CLASS 1A1 250945 ABS	0.02%	US06652DAA72
VIRGIN MONEY PLC 210420 2.25 CB	0.02%	XS1222597731
PERU REPUBLIC OF GOVERNMENT 120229 5.94 GB	0.02%	USP78024AE96
WASHINGTON MUTUAL MORT PASS SER 07 OA3 CL 07 2A1A 25	0.02%	US93364AAC62
EUROPEAN FINANCIAL STABILITY FACILITY SA 240533 1.25 CB	0.02%	EU000A1G0D70
QUEENSLAND TREASURY CORP 210831 1.75 GB	0.02%	AU3SG0001993
NYKREDIT REALKREDIT AS 011050 2.0 CB	0.02%	DK00009515876
SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTH 240532 1	0.02%	AU3SG0002058
ESAIL PLC SER 07 3X CLS A3A 130645 ABS	0.02%	XS0308666493
AA BOND CO LTD 310743 4.2487 CB	0.02%	XS0996575378
Wesfarmers Ltd	0.02%	AU000000WES1
Woodside Petroleum Ltd	0.02%	AU000000WPL2
Macquarie Group Ltd	0.02%	AU000000MQG1
Goodman Group	0.02%	AU000000GMG2
Shopping Centres Australasia Property Group	0.02%	AU000000SC9
Viva Energy REIT	0.02%	AU000000VVR9
Charter Hall Group	0.02%	AU000000CHCO
Vector Ltd	0.02%	NZVCTE0001S7
Freightways Ltd	0.02%	NZFREE0001S0
Arvida Group Ltd	0.02%	NZARVE0001S5
Pushpay Holdings Ltd	0.02%	NZPAYE0003S9
Metlifecare Ltd	0.02%	NZMETE0001S2
Investore Property Ltd	0.02%	NZIPLE0001S3
Wellington Drive Technologies Ltd	0.02%	NZWDETE0002S1
New Zealand Government 14/04/33 3.50% GB	0.01%	NZGOVDT433C9
Motor Trade Finances Ltd Series T16 Class A 15/09/24 FRM	0.01%	NZTTMTFAT013
Kiwi Property Group Ltd 20/08/21 6.15% CB	0.01%	NZKIPD0010L3
ANZ Bank New Zealand Ltd 02/09/21 3.33% CB	0.01%	NZANBDT018C9
Bank of New Zealand 17/12/25 5.314% CB	0.01%	NZBNZDT383C8
GBP BNP PARIBAS A/C	0.01%	
VIRGIN MONEY PLC 220324 FRN	0.01%	XS1968589116
VIRGIN MEDIA SECURED FINANCE PLC 150427 5.00 CB	0.01%	XS1555173019
MARKS AND SPENCER PLC 081223 3.00 CB	0.01%	XS1531151253
GENERALITAT DE CATALUNA 150921 4.90 GB	0.01%	XS0449850980
ALBA PLC SERIES 05 1 CLS A3 251142 ABS	0.01%	XS0235712006
ABBEY NATIONAL TREASURY SERVICES PLC 120421 4.25 CB	0.01%	XS0250729109
IRELAND REPUBLIC OF GOVERNMENT 150526 1.00 GB	0.01%	IE00BV8C9418
BANCO DE CREDITO DEL PER 170924 4.65 CB	0.01%	US05971V2B09
CVS HEALTH CORP 250348 5.05 CB	0.01%	US126650CZ11
EUR BNP PARIBAS A/C	0.01%	
CREDIT SUISSE AG GUERNSEY BRANCH 170921 0.75 CB	0.01%	XS1111312523
VERIZON COMMUN INC 160327 4.125 CB	0.01%	US92343VDY74
RMAC PLC SERIES 06 NS4X CLASS A3A 120644 ABS	0.01%	XS0277409446
SWU00RPX9 CCP LONG IRS MS CAD 181248 RFXD 2.75 PFLT 3CI	0.01%	DUSWU00RPX95
BANCO CARIGE SPA 251021 FRN	0.01%	IT0005346504
TRANSURBAN FINANCE COMPANY PTY LTD 020226 4.125 CB	0.01%	US89400PAE34
LLOYDS BANK PLC 180121 0.375 CB	0.01%	XS1346089359
AROUNDTOWN SA 021126 2.0 CB	0.01%	XS1815135352
TAKEDA PHARMACEUTICAL CO LTD 211122 1.125 CB	0.01%	XS1843449635
LOGICOR FINANCING SARL 300421 0.5 CB	0.01%	XS1989759748
NORTHWELL HEALTHCARE INC 011147 4.26 CB	0.01%	US667274AC84
FREMONT HOME LOAN OWNER TRU SERIES 05 D CLASS 2A4 25	0.01%	US35729PME78
CAIXABANK SA 241023 1.75 CB	0.01%	XS1897489578
IMCD NV 260325 2.50 CB	0.01%	XS1791415828
FAIRFAX FINANCIAL HOLDINGS LTD 290328 2.75 CB	0.01%	XS1794676400

FAIRFAX FINANCIAL HOLDINGS LTD 290328 2.75 CB	0.01%	XS1794675931
CHARTER COMMUNICATIONS OPERATING LLC 010749 5.125 CB	0.01%	US161175BS22
CVS HEALTH CORP 250325 4.10 CB	0.01%	US126650CW89
SWU00Y987 CCP LONG IRS MS GBP 170650 RFXD 1 PFLT 6GBLI	0.01%	DUSWU00Y9871
FOREST LABORATORIES INC 151221 5.00 CB	0.01%	US345838AA47
DBS BANK LTD 271121 3.30 CB	0.01%	US233045AB97
CANADA GOVT REAL RETURN 011244 1.5 IILB	0.01%	CA135087ZH04
VOLKSWAGEN INTERNATIONAL FINANCE NV 161124 FRN	0.01%	XS1910947941
VERIZON COMMUNICATIONS INC 150826 2.625 CB	0.01%	US92343VDD38
BANCA MONTE DEI PASCHI DI SIENA SPA 100722 4.00 CB	0.01%	XS2026202643
BCAP LLC TRUST SERIES 11 RR5 CLASS 12A1 260337 ABS	0.01%	US05534AAN19
BANK OF AMERICA CORP 170522 3.499 CB	0.01%	US06051GHH56
DUQUESNE LIGHT HOLDINGS INC 150920 6.40 CB	0.01%	US266233AC93
BACARDI LTD 150121 4.5 CB	0.01%	US067316AC38
CITIGROUP INC 240123 3.142 CB	0.01%	US172967LV16
CITIGROUP INC 240723 2.876 CB	0.01%	US172967LM17
PETROBRAS GLOBAL FINANCE BV 170344 7.25 CB	0.01%	US71647NAK54
ELECTRICITE DE FRANCE SA 131020 2.35 CB	0.01%	US268317AN46
ALLY FINANCIAL INC 150421 4.25 CB	0.01%	US02005NBG43
CPI PROPERTY GROUP SA 230427 1.625 CB	0.01%	XS2069407786
FNMA 15 YEAR CONVENTION 011134 3.50 MBS POOL NO FM18	0.01%	US3140X5BM48
DISCOVERY COMMUNICATIONS LLC 150620 2.80 CB	0.01%	US25470DAY58
CROWN CASTLE TOWERS 150542 3.222 CB	0.01%	US22822RBB50
HARLEY DAVIDSON FINANCIAL SERVICES INC 020321 FRN	0.01%	US41283LAT26
SHIRE ACQUISITIONS INVESTMENTS IRELAND DAC 230921 2.40 (0.01%	US82481LAB53
NISSAN MOTOR ACCEPTANCE CORP 150321 3.15 CB	0.01%	US654740BF50
SOUTHERN POWER CO 201220 FRN	0.01%	US843646AV22
AT AND T INC 150721 FRN	0.01%	US00206RDV15
GENERAL MILLS INC 160421 FRN	0.01%	US370334CB82
VERIZON COMMUNICATIONS INC 031229 4.016 CB	0.01%	US92343VEU44
SWU00Y961 CCP LONG IRS MS GBP 170625 RFXD 1 PFLT 6GBLI	0.01%	DUSWU00Y9616
GOLDMAN SACHS GROUP INC 210130 0.875 CB	0.01%	XS2107332640
WELLS FARGO AND CO 311023 FRN	0.01%	US949746SJ14
SPIRIT AEROSYSTEMS INC 150621 FRN	0.01%	US85205TAH32
WELLS FARGO AND CO 240123 FRN	0.01%	US949746SL69
SWU00T160 CCP LONG IRS MS CAD 070349 RFXD 2.56485 PFLT	0.01%	DUSWU00T1602
ENERGY TRANSFER PARTNER LP 150424 4.50 CB	0.01%	US29278NAH61
NLB DD 050230 3.40 CB	0.01%	XS2113139195
EQT CORP 011022 3.00 CB	0.01%	US26884LAE92
MORTGAGEIT TRUST SERIES 05 4 CLASS A1 251035 ABS	0.01%	US61913PAZ53
PERU REPUBLIC OF GOVERNMENT 120840 5.35 GB	0.01%	US715638DC30
TREASURY CORP OF VICTORIA 201232 4.25 GB	0.01%	AU35G0001175
BRITISH TELECOM VARIABLE BOND 151230 9.125 CB	0.01%	US111021AE12
JYSKE REALKREDIT A S 011050 1.50 SF	0.01%	DK0009396681
SPRINT SPECTRUM 200323 3.36 SF	0.01%	US85208NAA81
BRITISH COLUMBIA PROVINCE OF 181222 2.70 GB	0.01%	CA110709GB20
GE CAPITAL MORTGAGE SERIES 1997 HE4 CLASS A6 251127 ABS	0.01%	US36157NFL38
FEDERAL HOME LOAN MORTGAGE CORP SER 4579 CLASS FD 15	0.01%	US3137BPPH69
90DAY EURO\$ 2012 FUT	0.01%	DU00EUF20129
WESTERN AUST TREAS CORP 240729 2.75 GB	0.01%	AU35G0001910
TREASURY CORPORATION OF VICTORIA 221029 2.50 GB	0.01%	AU0000042004
SWU00V801 LONG IRS CITI CNY 250724 RFXD 2.845 PFLT CNRR:	0.01%	DUSWU00V8017
90DAY EUR\$2106 FUTR	0.01%	DU00EUF21069
SWU00XVU5 CCP LONG IRS MS USD 150545 RFXD 1.85734PFLT:	0.01%	DUSWU00XVU50
SWU00XVX9 CCP LONG IRS MS USD 150545 RFXD 1.85502PFLT:	0.01%	DUSWU00XVX99
90DAY EURO\$ 2006 FUT	0.01%	DU00EUF20061
JYSKE REALKREDIT A S 011037 1.50 CB	0.01%	DK0009387771
SWPCOJC2 CCP BUY CDS USD 201229 CDX.NA.IG.33 1% MS	0.01%	DUSWPCOJC27
PERU REPUBLIC OF GOVERNMENT 120832 6.15 GB	0.01%	PEP01000C5E9
SWU00UAF7 LONG IRS GS CNY 190624 RFXD 3.025 PFLT 3CNYM	0.01%	DUSWU00UAF73
SWU00SI72 CCP LONG IRS MS EUR 190629 RFXD 1.31 PFLT 6EU	0.01%	DUSWU00SI723
SWU00Y1I3 CCP LONG IRS MS CAD 170630 RFXD 1.5 PFLT 3CDC	0.01%	DUSWU00Y1I33
NATIONWIDE BUILDING SOCIETY	0.01%	GB00BBQ33664
CWABS ASSET BACKED CERTIFIC TRUS SER 07 12 CL 1A1 250637	0.01%	US126697AA90
REAL ESTATE ASSET LIQUIDITY SERIES 2018 1A CLA A 120723 AE	0.01%	CA75585RQL29
CAD:USD 02/04/2020	0.01%	CADUSD20093
SWU00XIT3 CCP LONG IRS MS USD 170622 RFXD 1 PFLT 3LIBO	0.01%	DUSWU00XIT35
SWU00UBU3 IRS GS CNY 040624 RFXD 2.9525 PFLT CNRR7	0.01%	DUSWU00UBU32
SEK BNP PARIBAS A/C	0.01%	
SWU00SDN2 CCP LONG IRS MS JPY 190629 RFXD 0.2 PFLT 6JPLI	0.01%	DUSWU00SDN25
HKD BNP PARIBAS A/C	0.01%	
SWU00SB46 IRS BNP KRW 200329 RFXD 1.795 PFLT 3KSDA	0.01%	DUSWU00SB462
FUTURES MARGIN-JPY	0.01%	
NYKREDIT REALKREDIT AS 011037 SF	0.01%	DK0009504326
SWU00XVY7 CCP LONG IRS MS USD 150545 RFXD 1.85543PFLT:	0.01%	DUSWU00XVY72
SWU00Y953 CCP LONG IRS MS GBP 170622 RFXD 0.75 PFLT 6GE	0.01%	DUSWU00Y9533
DRIVER ESPANA FONDO DE TITULIZACION SER 4 CLS A 210428 /	0.01%	ES0305259006
WASHINGTON MUTUAL MTG PASS TH SER 05 AR6 CL 2A1A 250:	0.01%	US92922FJ251
CAD BNP PARIBAS A/C	0.01%	
NORWAY (KINGDOM OF) 250521 3.75 GB	0.01%	NO0010572878

SWU00VXP8 CCP LONG IRS MS USD310851 RFXD 1.635 PFLT 3L	0.01% DUSWU00VXP81
SWU00UYG9 IRS JPM CNY 050724 RFXD 2.785 PFLT CNRR7	0.01% DUSWU00UYG90
SOFI CONSUMER LOAN PROGRAME SERIES 17 4 CLASS A 25062I	0.01% US83405JAA34
PETROBRAS GLOBAL FINANCE 170122 6.125 CB	0.01% US71647NAR08
BUSINESS MORTGAGE FINANCE SERIES 6 CLASS A2 150840 ABS	0.01% XS0299446103
SWU00Y2A9 CCP LONG IRS MS USD 170621 RFXD 1.25 PFLT 3LI	0.01% DUSWU00Y2A97
ARGENTINA REPUBLIC OF GOVERNMENT 030422 FRN	0.01% ARARGE3203R1
SWU00Y8Z8 CCP LONG IRS MS EUR 170630 RFXD 0.15 PFLT 6EL	0.01% DUSWU00Y8Z84
EUR:GBP 24/04/2020	0.01% EURGBP20115
PERU REPUBLIC OF GOVERNMENT 120229 5.94 CB	0.01% US715638BX94
EUR OAT 2006 FUT	0.01% DU00E0F20064
STRUCTURED ASSET SECURITIES CO SR 06 EQ1A CL A1 250736 A	0.01% US86360RAA14
SWU00TOY4 IRS JPM ILS 250429 RFXD 1.775 PFLT 3ISMB	0.01% DUSWU00TOY44
CAMPBELL 150323 3.65 CB	0.01% US134429BE86
FEDERAL NATIONAL MORTGAGE ASSOCIATION 150442 3.00 TB	0.01% US01F0306450
AGL Energy Ltd	0.01% AU000000AGL7
Fortescue Metals Group Ltd	0.01% AU000000FMG4
Alumina Ltd	0.01% AU000000AWC3
Suncorp Group Ltd	0.01% AU000000SUN6
South32 Ltd	0.01% AU000000S320
Insurance Australia Group Ltd	0.01% AU000000IAG3
Tabcorp Holdings Ltd	0.01% AU000000TAH8
Medibank Pvt Ltd	0.01% AU000000MPL3
Spark Infrastructure Group	0.01% AU000000SKI7
Bendigo & Adelaide Bank Ltd	0.01% AU000000BEN6
Coca-Cola Amatil Ltd	0.01% AU000000CCL2
Magellan Financial Group Ltd	0.01% AU000000MFG4
ASX Ltd	0.01% AU000000ASX7
QBE Insurance Group Ltd	0.01% AU000000QBE9
National Storage REIT	0.01% AU000000NSR2
BWP Trust	0.01% AU000000BWP3
Charter Hall Long Wale REIT	0.01% AU000000CLW0
Dexus	0.01% AU000000DXS1
Ingenia Communities Group	0.01% AU000000INA9
Charter Hall Retail REIT	0.01% AU000000CQR9
Cromwell Property Group	0.01% AU000000CMW8
Abacus Property Group	0.01% AU000000ABP9
Mirvac Group	0.01% AU000000MGR9
GPT Group	0.01% AU000000GPT8
Growthpoint Properties Australia Ltd	0.01% AU000000GOZ8
Stockland	0.01% AU000000SGP0
Scentre Group	0.01% AU000000SCG8
Vicinity Centres	0.01% AU000000VCX7
Unibail-Rodamco-Westfield	0.01% AU0000009771
Newcrest Mining Ltd	0.01% AU000000NCM7
Northern Star Resources Ltd	0.01% AU000000NST8
Evolution Mining Ltd	0.01% AU000000EVN4
BlueScope Steel Ltd	0.01% AU000000BSL0
Iluka Resources Ltd	0.01% AU000000ILU1
a2 Milk Co Ltd	0.01% NZATME0002S8
ResMed Inc	0.01% AU000000RMD6
Xero Ltd	0.01% NZXROE0001S2
SEEK Ltd	0.01% AU000000SEK6
Atlas Arteria Ltd	0.01% AU0000013559
Woolworths Group Ltd	0.01% AU000000WOW2
Telstra Corp Ltd	0.01% AU000000TSL2
Transurban Group	0.01% AU000000TCL6
Air New Zealand Ltd	0.01% NZAIRE0001S2
Sanford Ltd	0.01% NZSANE0001S0
Kathmandu Holdings Ltd	0.01% NZKMDE0001S3
Heartland Group Holdings Ltd	0.01% NZHGHE0007S9
Scales Corp Ltd	0.01% NZSCL0002S8
Synlait Milk Ltd	0.01% NZSMLE0001S9
Trustpower Ltd	0.01% NZTPXE0001S5
Oceania Healthcare Ltd	0.01% NZOCAE0002S0
Fonterra Co-operative Group Ltd	0.01% NZFSFE0001S5
Skellerup Holdings Ltd	0.01% NZSKXE0001S8
NZX Ltd	0.01% NZNZXE0001S7
Restaurant Brands New Zealand Ltd	0.01% NZRBDE0001S1
Vista Group International Ltd	0.01% NZVGLE0003S1
Paysauce Ltd	0.01% NZMADE0001S4
SWU00WS56 CCP LONG IRS MS CAD 021029 RFXD 1.7125 PFLT	0 DUSWU00WS567
NYKREDIT REALKREDIT AS 011050 SF	0 DK0009513582
US 10YR NOTE 2006 F	0 DU00USX20064
SWU00U746 CCP LONG IRS MS JPY 190649 RFXD 0.5 PFLT 6JPLI	0 DUSWU00U7465
INR:USD 04/05/2020	0 INRUSD20125
WAMU MORTGAGE PASS THROUGH SE 06 AR10 CL 2A1 250936	0 US93363EAF25
NEWGATE FUNDING PLC SERIES 07 2X CLASS A2 151250 ABS	0 XS0304279630
SWU00Y904 CCP LONG IRS MS EUR 170650 RFXD 0.5 PFLT 6EUF	0 DUSWU00Y9046
SWU00WQT6 CCP LONG IRS MS USD 170951 RFXD 1.71 PFLT 3L	0 DUSWU00WQT69

MYLAN NV 151220 3.75 CB	0 US62854AAL89
PLN:USD 10/06/2020	0 PLNUSD20162
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2 150541	0 US21H0406577
SWU00S9O5 IRS NOM KRW 200324 RFXD 1.725 PFLT 3KSDA	0 DUSWU00S9O54
SWU00UV07 IRS CITI CNY 010724 RFXD 2.8975 PFLT CNRR7	0 DUSWU00UV078
CAD:USD 04/05/2020	0 CADUSD20125
ARGENTINA REPUBLIC OF GOVERNMENT 210620 FRN	0 ARARGE3204M0
PEN:USD 08/05/2020	0 PENUSD20129
JPY:USD 08/06/2020	0 JPYUSD20160
JPY BNP PARIBAS A/C	0
CHINA DEVELOPMENT BANK 100925 3.74 GB	0 CND100008593
EUR:USD 03/04/2020	0 EURUSD20094
SWU00TR21 IRS GS ILS 300429 RFXD 1.779 PFLT 3ISMB	0 DUSWU00TR219
DKK:USD 02/04/2020	0 DKKUSD20093
SWU00TPH0 IRS CITI ILS 290429 RFXD 1.755 PFLT 3ISMB	0 DUSWU00TPH02
SWU00SMW2 CCP LONG IRS MS SEK 190624 RFXD 0.5 PFLT 3M	0 DUSWU00SMW23
SWU00YOP8 CCP LONG IRS MS GBP 031239 RFXD 1.08 PFLT 3GE	0 DUSWU00YOP84
317U645T0 SWPTION USD 260821 PUT STRIKE 1.733 MS	0 DU317U645T02
GOVT NATIONAL MORTGAGE ASSOCIATION 010542 0.0 TBA	0 US21H0326544
317U608T5 SWPTION USD 230821 PUT STRIKE 1.752 MS	0 DU317U608T56
FEDERAL NATIONAL MORTGAGE ASSOCIATION 150642 TBA	0 US01F0306609
SWU00TRW5 IRS MS CNY 190624 RFXD 3.2 PFLT CNRR7	0 DUSWU00TRW50
SWU00ZP94 CCP LONG IRS MS GBP 170224 RFXD 0.745% PFLT (0 DUSWU00ZP947
CZK BNP PARIBAS A/C	0
SWU00TO32 IRS GS ILS 220429 RFXD 1.78 PFLT 3ISMB	0 DUSWU00TO323
90D STERLING 2020 FU	0 DU00SST20090
90D STERLING 0321 FU	0 DU00SST21031
ARS BNP PARIBAS A/C	0
SWU00W8X7 CCP LONG IRS MS GBP 180350 RFXD 0.75 PFLT 6G	0 DUSWU00W8X72
SWU00Y8Y1 CCP LONG IRS MS EUR 170625 RFXD -0.15 PFLT 6E	0 DUSWU00Y8Y10
SWU00TE74 IRS CITI CNY 010424 RFXD 2.935 PFLT CNRR7	0 DUSWU00TE746
AUD:USD 03/04/2020	0 AUDUSD20094
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2 150441	0 US21H0326478
MXN:USD 13/04/2020	0 MXNUSD20104
SWU00W8N9 CCP SHORT IRS MS EUR 180322 RFLT 6EUBO PFXI	0 DUSWU00W8N90
SWU00TE09 IRS GS CNY 010424 RFXD 2.93 PFLT CNRR7	0 DUSWU00TE092
CCS0079R8 XCCY AUD/USD 270829 RFLT 1BBSW PFLT 3LIBO MS	0 DUCCS0079R87
YPF SA 040321 FRN	0 ARYPF55600D2
MXN BNP PARIBAS A/C	0
PAN AMERICA ENERGY LLC 260221 FRN	0 ARPANE560097
NYKREDIT REALKREDIT 011036 SF	0 DK0009795627
SWPCOIM79 CCP BUY CDS EUR 201229 CDX ITRAXX MAIN32 1 M	0 DUSWPCOIM796
CHF:USD 03/04/2020	0 CHFUSD20094
SWU00SAD7 IRS SCBB KRW 200329 RFXD 1.795 PFLT 3KSDA	0 DUSWU00SAD79
MORGAN STANLEY JPY	0
SWU00SF83 CCP LONG IRS MS CZK 300129 RFXD 1.9125 PFLT 6I	0 DUSWU00SF836
SWU00ZOB0 CCP LONG IRS MS GBP 140224 RFXD 0.737 PFLT 6C	0 DUSWU00ZOB01
SWU00W8W9 CCP LONG IRS MS GBP 180325 RFXD 0.75 PFLT 6I	0 DUSWU00W8W99
SWU00SF67 IRS BNP ILS 300124 RFXD 1.18 PFLT 3ISMB	0 DUSWU00SF679
AUD 10YR 2006 BOND F	0 DU000XT20064
SWU0FC088 CCP LONG IRS MS USD 270924 RFLT 3LIBO PFLT 1LI	0 DUSWU0FC0885
SWU00UC40 CCP SHORT IRS MS JPY 031221 RFLT 6JPLI PFXD 0	0 DUSWU00UC409
EURO SCHATZ 2006 FU	0 DU00EN220067
SWU00ZOC8 CCP SHORT IRS MS GBP 140228 RFLT 6GBLI PFXD (0 DUSWU00ZOC83
CHF:USD 04/05/2020	0 CHFUSD20125
SWU0JF673 CCP SHORT CPI MS GBP 150230 RFLT UKRPI PFXD3.	0 DUSWU0JF6737
SWU02Y480 CCP LONG IRS MS USD 260422 RFLT 3LIBO PFLT1LI	0 DUSWU02Y4805
SWPCOH1T6 SELL CDS USD 200623 SOUTH AFRICA EM SP JPM 1	0 DUSWPCOH1T63
GBP:USD 03/04/2020	0 GBPUSD20094
SWPCOFSL8 BUY CDS USD 200622 JAPAN GOVT JP BP CBK 1 CITI	0 DUSWPCOFSL85
SWPCOFSJ3 BUY CDS USD 200622 JAPAN GOVT JP BP GST 1 GS	0 DUSWPCOFSJ30
JP MORGAN COLAT	0
SWU0B8909 CCP LONG IRS MS USD 190622 RFLT 3LIBO PFLT 1L	0 DUSWU0B89094
SWU00ZPA1 CCP SHORT IRS MS GBP 170228 RFLT 6GBLI PFXD C	0 DUSWU00ZPA19
317U465V2 SWPTION EUR 270820 CALL STRIKE 0 GOLDMAN	0 DU317U465V21
SWU00W8O7 CCP LONG IRS MS EUR 180325 RFXD -0.5 PFLT 6E	0 DUSWU00W8O73
BRL:USD 05/05/2020	0 BRLUSD20126
SWU09HH37 CCP SHORT CPI MS GBP 150230 RFLT UKRPI PFXD	0 DUSWU09HH372
MORGAN STANLEY	0
SWPCOH4C0 BUY CDS USD 200623 CHINA AS BP GST 1% GS	0 DUSWPCOH4C02
SWU00W8Y5 CCP SHORT IRS MS GBP 180330 RFLT 6GBLI PFXD (0 DUSWU00W8Y55
Futures Margin - AUD	0
NOK:USD 03/04/2020	0 NOKUSD20094
ZAR:USD 06/04/2020	0 ZARUSD20097
SWU00Y0Q6 CCP SHORT OIS MS GBP 031239 RFLT SONIA PFXD	0 DUSWU00Y0Q67
FUTURES MARGIN-GBP	0
SWPCOH4D8 BUY CDS USD 200623 SOUTH KOREA GOVT 1% BN	0 DUSWPCOH4D84
SWU00WQSB CCP SHORT IRS MS USD 170924 RFLT 3LIBO PFXD	0 DUSWU00WQSB7
SWPCOHXN4 SELL CDS USD 200624 SOUTH AFRICA EM SPGST 1	0 DUSWPCOHXN43
SWU00Y979 CCP SHORT IRS MS GBP 170630 RFLT 6GBLI PFXD 1	0 DUSWU00Y9798

SWU00PG96 CCP SHORT OIS MS USD 300425 RFLTUSDFEDEL PF	0 DUSWU00PG962
APA Group	0 AU000000APA1
Aurizon Holdings Ltd	0 AU000000AZJ1
Qantas Airways Ltd	0 AU000000QAN2
Caltex Australia Ltd	0 AU000000CTX1
Harvey Norman Holdings Ltd	0 AU000000HVN7
AusNet Services	0 AU000000AST5
Metcash Ltd	0 AU000000MTS0
JB Hi-Fi Ltd	0 AU000000JBH7
Boral Ltd	0 AU000000BLD2
CIMIC Group Ltd	0 AU000000CIM7
Star Entertainment Grp Ltd	0 AU000000SGR6
Challenger Ltd	0 AU000000CGF5
Perpetual Ltd	0 AU000000PPT9
CSR Ltd	0 AU000000CSR5
Link Administration Holdings Ltd	0 AU000000LNK2
Regis Resources Ltd	0 AU000000RRL8
Downer EDI Ltd	0 AU000000DOW2
Premier Investments Ltd	0 AU000000PMV2
GUD Holdings Ltd	0 AU000000GUD2
SmartGroup Corp Ltd	0 AU000000SIQ4
Pendal Group Ltd	0 AU0000009789
GWA Group Ltd	0 AU000000GWA4
Super Retail Group Ltd	0 AU000000SUL0
Sims Ltd	0 AU000000SGM7
Janus Henderson Group PLC	0 AU000000JHG6
McMillan Shakespeare Ltd	0 AU000000MMS5
Flight Centre Travel Group Ltd	0 AU000000FLT9
Tassal Group Ltd	0 AU000000TGR4
Perenti Global Ltd	0 AU00000061897
Mount Gibson Iron Ltd	0 AU000000MGX7
AMP Ltd	0 AU000000AMP6
nib holdings Ltd	0 AU000000NHFO
Bank of Queensland Ltd	0 AU000000BOQ8
Steadfast Group Ltd	0 AU000000SDF8
IOOF Holdings Ltd	0 AU000000IFL2
Virgin Money UK PLC	0 AU00000064966
Platinum Asset Management Ltd	0 AU000000PTM6
Credit Corp Group Ltd	0 AU000000CCP3
Netwealth Group Ltd	0 AU000000NWL7
HUB24 Ltd	0 AU000000HUB4
Pinnacle Investment Management Group Ltd	0 AU000000PNI7
Origin Energy Ltd	0 AU000000ORG5
Santos Ltd	0 AU000000STO6
Saracen Mineral Holdings Ltd	0 AU000000SAR9
Oil Search Ltd	0 PG0008579883
OZ Minerals Ltd	0 AU000000OZL8
Mineral Resources Ltd	0 AU000000MIN4
Washington H Soul Pattinson & Co Ltd	0 AU000000SOL3
Worley Ltd	0 AU000000WOR2
IGO Ltd	0 AU000000IGO4
Beach Energy Ltd	0 AU000000BPT9
Whitehaven Coal Ltd	0 AU000000WHC8
St Barbara Ltd	0 AU000000SBM8
Viva Energy Group Ltd	0 AU00000016875
Silver Lake Resources Ltd	0 AU000000SLR6
Gold Road Resources Ltd	0 AU000000GOR5
Lynas Corp Ltd	0 AU000000LYC6
Resolute Mining Ltd	0 AU000000RSG6
Cooper Energy Ltd	0 AU000000COE2
New Hope Corp Ltd	0 AU000000NHC7
Sandfire Resources Ltd	0 AU000000SFR8
Western Areas Ltd	0 AU000000WSA9
Orocobre Ltd	0 AU000000ORE0
Pilbara Minerals Ltd	0 AU000000PLS0
REA Group Ltd	0 AU000000REA9
Ansell Ltd	0 AU000000ANN9
Qube Holdings Ltd	0 AU000000QUB5
Cleanaway Waste Management Ltd	0 AU000000CWY3
Incitec Pivot Ltd	0 AU000000IPL1
Altium Ltd	0 AU000000ALU8
Afterpay Ltd	0 AU000000APT1
Domino's Pizza Enterprises Ltd	0 AU000000DMP0
Orora Ltd	0 AU000000ORA8
carsales.com Ltd	0 AU000000CAR3
ALS Ltd	0 AU000000ALQ6
Crown Resorts Ltd	0 AU000000CWN6
WiseTech Global Ltd	0 AU000000WTC3
TPG Telecom Ltd	0 AU000000TPM6
Reliance Worldwide Corp Ltd	0 AU000000RWC7

Nine Entertainment Co Holdings Ltd	0 AU000000NEC4
Brambles Ltd	0 AU000000BxB1
Ancor PLC	0 AU000000AMC4
New Zealand Refining Co Ltd	0 NZNZRE0001S9
Tourism Holdings Ltd	0 NZHELE0001S9
SKY Network Television Ltd	0 NZSKTE0001S6
Gentrack Group Ltd	0 NZGTKE0002S9
SELL CHF:BUY NZD 30/04/2020	0
SELL EUR:BUY NZD 30/04/2020	0
SWU00W8Q2 CCP SHORT IRS MS EUR 180350 RFLT 6EUBO PFXI	-0.01% DUSWU00W8Q22
SWU00W8P4 CCP LONG IRS MS EUR 180330 RFXD -0.15 PFLT 6I	-0.01% DUSWU00W8P49
EUR BUXL 30YR 2006 F	-0.01% DU00EUX20064
SWU05F236 CCP LONG IRS MS USD 180322 RFLT 3LIBO PFLT 1LI	-0.01% DUSWU05F2362
SWPC0I0F5 CCP SELL CDS EUR 200624 ROLLS ROYCE PLCSNY 1%	-0.01% DUSWPC0I0F50
10 YR JGB TSE 2006 F	-0.01% DU00JTX20065
SWU00PHE4 CCP SHORT OIS MS USD 300425 RFLT UONLI PFXD:	-0.01% DUSWU00PHE41
SWU00PFT3 CCP SHORT OIS MS USD 300425 RFLTUSFEDEL PFXC	-0.01% DUSWU00PFT38
JPM COLLATERAL ACC	-0.01%
MORGAN STANLEY EUR	-0.01%
SWU00VX01 CCP SHORT IRS MS USD 310824 RFLT 3LIBO PFXD :	-0.01% DUSWU00VX017
SWU00VUF3 CCP SHORT IRS MS USD 250824 RFLT 3LIBO PFXD :	-0.01% DUSWU00VUF37
NZD:USD 03/04/2020	-0.01% NZDUSD20094
SWU00ZVM8 CCP SHORT IRS MS USD 260222 RFLT 3LIBO PFXD	-0.01% DUSWU00ZVM82
NOK:USD 02/04/2020	-0.01% NOKUSD20093
317U303V8 SWPTION USD 060820 CALL STRIKE 1.45 GOLDMAN	-0.01% DU317U303V84
317U305V6 SWPTION USD 110820 CALL STRIKE 1.45 GOLDMAN	-0.01% DU317U305V66
SWU00W8V1 CCP SHORT IRS MS GBP 180322 RFLT 6GBLI PFXD	-0.01% DUSWU00W8V17
SWU00VS33 CCP SHORT IRS MS USD 210823 RFLT 3LIBO PFXD 1	-0.01% DUSWU00VS338
SWU00PGP0 CCP SHORT OIS MS USD 300425 RFLTUSFEDL PFXD	-0.01% DUSWU00PGP07
DKK:USD 01/07/2020	-0.01% DKKUSD20183
SWU00U6T2 CCP SHORT IRS MS JPY 190639 RFLT 6JPLI PFXD 0.4	-0.01% DUSWU00U6T25
CHF:USD 02/04/2020	-0.01% CHFUSD20093
SWU00ZX61 CCP SHORT IRS MS USD 270222 RFLT 3LIBO PFXD 1	-0.01% DUSWU00ZX610
SWU00RZS9 CCP SHORT IRS MS USD 190624 RFLT 3LIBO PFXD 3	-0.01% DUSWU00RZS90
FEDERAL NATIONAL MORTGAGE ASSOCIATION 150543 0.0 TBA	-0.01% US01F0226591
MORGAN STANLEY GBP	-0.01%
BRL:USD 02/04/2020	-0.01% BRLUSD20093
31750G0A0 OC EUR/RUB 020420 CALL STRIKE 73 GS	-0.01% DU31750G0A06
SWU00VVP0 CCP SHORT IRS MS USD 181221 RFLT 3LIBO PFXD :	-0.01% DUSWU00VVP00
SWU00VVS4 CCP SHORT IRS MS USD 181224 RFLT 3LIBO PFXD 1	-0.01% DUSWU00VVS49
SWU00T236 CCP SHORT IRS MS GBP 180921 RFLT 6GBLI PFXD 1	-0.01% DUSWU00T2360
SWU00XIX4 CCP SHORT IRS MS USD 170630 RFLT 3LIBO PFXD 1	-0.01% DUSWU00XIX47
IDR:USD 17/06/2020	-0.01% IDRUSD20169
Outstanding Settlements	-0.01%
SELL GBP:BUY NZD 30/04/2020	-0.01%
SELL JPY:BUY NZD 30/04/2020	-0.01%
GBP:USD 04/05/2020	-0.02% GBPUSD20125
MXN:USD 05/05/2020	-0.02% MXNUSD20126
RUB:USD 15/04/2020	-0.02% RUBUSD20106
SWU00VKI8 CCP SHORT IRS MS USD 060130 RFLT 3LIBO PFXD 1	-0.02% DUSWU00VKI85
CAN 10YR BND 2006 FU	-0.02% DU00CGX20067
MERRILL LYNCH COLAT	-0.02%
SWU00VD05 CCP SHORT IRS MS USD 150130 RFLT 3LIBO PFXD :	-0.02% DUSWU00VD058
FNMA 30YR CONV LOAN 150440 3.5 TBA	-0.02% US01F0326417
FNMA 30YR CONV LOAN 150439 TBA	-0.03% US01F0406441
SWU00UED8 CCP SHORT IRS MS USD 181221 RFLT 3LIBO PFXD :	-0.03% DUSWU00UED89
JPY:USD 02/04/2020	-0.03% JPYUSD20093
NOMURA SEC INT COLL	-0.03%
BUY NZD:SELL USD 30/04/2020	-0.03%
BNY USD COLLATERAL	-0.04%
SWU00VIS9 CCP SHORT IRS MS USD 191221 RFLT 3LIBO PFXD 1.	-0.04% DUSWU00VIS95
EURO BTP 2006 FUT	-0.04% DU00EDP20066
CITIBANK COLAT	-0.05%
SWU00UE97 CCP SHORT IRS MS USD 181224 RFLT 3LIBO PFXD :	-0.05% DUSWU00UE975
FINLAND REPUBLIC OF GOVERNMENT 220420 0.42 REPO	-0.06% DU0RE2042276
UNITED STATES TREASURY 200420 1.10 REPO	-0.07% DU0RE2042052
Outstanding Settlements	-0.07%
BOA COLLATERAL	-0.08%
CANADA GOVERNMENT 011248 2.75 GB	-0.08% CA135087D358
UNITED STATES TREASURY 200420 1.10 REPO	-0.08% DU0RE2042045
MORGAN STANLEY CAD	-0.10%
FRANCE REPUBLIC OF GOVERNMENT 220420 0.42 REPO	-0.11% DU0RE2042243
NZD:USD 04/05/2020	-0.12% NZDUSD20125
FRANCE REPUBLIC OF GOVERNMENT 220420 0.42 REPO	-0.13% DU0RE2042227
Outstanding Settlements	-0.13%
Outstanding Settlements	-0.19%
UNITED STATES TREASURY 200420 1.10 REPO	-0.20% DU0RE2042086
SELL AUD:BUY NZD 30/04/2020	-0.22%
Outstanding Settlements	-0.29%
UNITED STATES TREASURY 200420 1.10 REPO	-0.29% DU0RE2042011

NZD:USD 02/04/2020

-1.00% NZDUSD20093