

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name	Summer KiwiSaver Scheme	1	Offer number	OFR10856
Fund name	Summer Growth Selection		Fund number	FND13671
Period disclosure applies [dd/mm/yyyy]		30/09/2021		

Asset name	% of fund net assets	Security code
ANZ transactional bank account	5.09%	n/a
Fisher & Paykel Healthcare Corporation Limited	2.47%	NZFAPE0001S2
Amazon.com, Inc.	2.02%	US0231351067
Visa Inc.- Class A Shares	1.88%	US92826C8394
CSL Limited	1.82%	AU000000CSL8
Salesforce.com, Inc.	1.62%	US79466L3024
Westpac Banking Corporation	1.57%	AU000000WBC1
Spark New Zealand Limited	1.52%	NZTELE0001S4
Microsoft Corporation	1.52%	US5949181045
Contact Energy Limited	1.28%	NZCENE0001S6
Fletcher Building Limited	1.25%	NZFBUE0001S0
Citigroup Inc	1.24%	US1729674242
Takeda Pharmaceutical Co Limited	1.22%	JP3463000004
Infratil Limited	1.17%	NZIFTE0003S3
BHP Group Limited	1.11%	AU000000BHP4
Mondelez International Inc	1.11%	US6092071058
Commonwealth Bank of Australia Limited	1.10%	AU000000CBA7
Mainfreight Limited	1.10%	NZMFTE0001S9
Apple Inc.	1.07%	US0378331005
Baxter International Inc.	1.06%	US0718131099
Alibaba Group Holding-Sp ADR	1.04%	US01609W1027
Abbott Laboratories	1.03%	US0028241000
Alphabet Inc Class A	1.01%	US02079K3059
Oil Search Limited	1.00%	PG0008579883
Merck & Co Inc	0.98%	US58933Y1055
Netflix Inc	0.97%	US64110L1061
Ebos Group Limited	0.95%	NZEBOE0001S6
Koninklijke Philips N.V.	0.94%	NL0000009538
SKYCITY Entertainment Group Limited	0.93%	NZSKCE0001S2
Medtronic Inc.	0.86%	IE00BTN1Y115
Siemens Energy AG	0.86%	DE000ENER6Y0
Kiwi Property Group Limited	0.85%	NZKPGE0001S9
Comcast Corp Class A	0.84%	US20030N1019
Taiwan Semiconductor Manufacturing Co Ltd	0.82%	US8740391003
Siemens AG-Reg	0.82%	DE0007236101
The a2 Milk Company Limited	0.79%	NZATME0002S8
Activision Blizzard Inc	0.77%	US00507V1098
ServiceNow Inc	0.76%	US81762P1021
Nippon Telegraph and Telephone Corp	0.75%	JP3735400008
Bristol-Myers Squibb Company	0.75%	US1101221083
Qualcomm Inc	0.75%	US7475251036
Stellantis MI	0.74%	NL00150001Q9
Summerset Group Holdings Limited	0.72%	NZSUME0001S0
Precinct Properties New Zealand Limited	0.71%	NZAPTE0001S3
National Australia Bank Limited	0.69%	AU000000NAB4
Australia and New Zealand Banking Group Limited	0.69%	AU000000ANZ3
Goodman Property Trust	0.69%	NZCPTE0001S9
Auckland International Airport Limited	0.69%	NZAIAE0002S6
Meridian Energy Limited	0.68%	NZMELE0002S7
NIKE, Inc.	0.68%	US6541061031
Rio Tinto Limited	0.64%	AU000000RIO1
Chorus Limited	0.62%	NZCNUUE0001S2
Z Energy Limited	0.61%	NZZELE0001S1
Kathmandu Holdings Limited	0.60%	NZKMDE0001S3
Vital Healthcare Property Trust	0.59%	NZCHPE0001S4
Holcim AG	0.59%	CH0012214059
Boston Scientific Corp	0.59%	US1011371077
Telstra Corporation Limited	0.58%	AU000000TLS2
Seven Group Holdings Limited	0.55%	AU000000SVW5
Porsche Automobil Holdings	0.53%	DE000PAH0038
General Motors Co	0.53%	US37045V1008
CSR Ltd	0.51%	AU000000CSR5
Fiserv Inc	0.51%	US3377381088
Ramsay Health Care Limited	0.51%	AU000000RHC8
Ping An Insurance (Group) Company of China, Limited	0.51%	CNE1000003X6
Viva Energy Group Limited	0.51%	AU0000016875

Stride Property Group	0.51%	NZSPGE0001S2
Wesfarmers Limited	0.50%	AU000000WES1
Adobe	0.50%	US00724F1012
Ryman Healthcare Limited	0.49%	NZRYME0001S4
Coca-Cola Ltd	0.48%	US1912161007
Palo Alto Networks, Inc.	0.47%	US6974351057
Downer EDI Limited	0.46%	AU000000DOW2
Macquarie Group Limited	0.45%	AU000000MQG1
JD.Com INC	0.45%	KYG8208B1014
JP Morgan Chase & Co. AUD Cash Deposit	0.44%	n/a
Argosy Property Limited	0.43%	NZARGE0010S7
Sanofi SA	0.43%	FR0000120578
Mercury NZ Limited	0.43%	NZMRPE0001S2
Tencent Holdings Limited	0.43%	KYG875721634
AstraZeneca Plc	0.43%	GB0009895292
Woolworths Limited	0.41%	AU000000WOW2
Tower Limited	0.40%	NZTWRE0011S2
Property For Industry Limited	0.39%	NZPFIE0001S5
Insurance Australia Group Limited	0.38%	AU000000IAG3
The New Zealand Refining Company Limited	0.38%	NZNZRE0001S9
Atlas Arteria Group	0.38%	AU00000013559
Genesis Energy Limited	0.38%	NZGNEE0001S7
Z Energy Ltd 01/11/2021 4.01%	0.37%	NZZELD0040L6
Fortescue Metals Group Limited	0.36%	AU000000FMG4
South32 Limited	0.36%	AU000000S320
Housing New Zealand 3.36% 12/06/2025	0.35%	NZHNZD0625L3
Deere & Company	0.35%	US2441991054
Baidu Inc	0.35%	KYG070341048
New Zealand Local Government Funding Agency Ltd 14/04/203	0.34%	NZLGFDT009C0
Michael Hill International Ltd	0.34%	AU000000MHJ4
Oceania Healthcare Limited	0.33%	NZOCAE0002S0
Brambles Limited	0.32%	AU000000BXB1
Northern Star Resources Limited	0.32%	AU000000NST8
Lendlease Group	0.30%	AU000000LLC3
Schneider Electric SE	0.30%	FR0000121972
Smartgroup Corporation Limited	0.29%	AU000000SIQ4
Shopping Centres Australasia Property Group	0.29%	AU000000SXY7
Bank of China	0.29%	CNE1000001Z5
Goodman Group	0.28%	AU000000GGM2
Sydney Airport Holdings Pty Ltd	0.28%	AU000000SYD9
IRESS Limited	0.27%	AU000000IRE2
Skellerup Holdings Limited	0.27%	NZSKXE0001S8
Emeco Holdings Ltd	0.27%	AU000000EHL7
BlueScope Steel Limited	0.26%	AU000000BSLO
New Zealand Rural Land Company	0.26%	NZNZLE0001S2
China Railway Construction Corporation Limited	0.26%	CNE100000981
My Food Bag Group Ltd	0.25%	NZMFBE0004S1
Tassal Group Limited	0.24%	AU000000TGR4
OOH! Media Limited	0.24%	AU000000OML6
New Zealand Local Government Funding Agency Ltd 15/04/202	0.24%	NZLGFDT007C4
IOOF Holdings Limited	0.23%	AU000000IFL2
Scentre Group Limited	0.23%	AU000000SCG8
Freightways Limited	0.23%	NZFREE0001S0
Resimac Group Ltd	0.23%	AU00000033094
Mirvac Group	0.23%	AU000000MGR9
Super Retail Group Limited	0.22%	AU000000SULO
QBE Insurance Group Limited	0.22%	AU000000QBE9
Westpac New Zealand 1.439% 24/02/2026	0.22%	NZWNZD0226L9
Housing New Zealand 2.97% 12/06/2023	0.22%	NZHNZD0623L8
Woodside Petroleum Limited	0.21%	AU000000WPL2
ProShares VIX Short-Term Futures ETF	0.21%	US74347Y8545
Aristocrat Leisure Limited	0.21%	AU000000ALL7
Sky Network Television Limited	0.20%	NZSKTE0001S6
Cleanaway Waste Management Limited	0.20%	AU000000CWY3
Santos Limited	0.19%	AU000000STO6
Mcmillan Shakespeare Limited	0.19%	AU000000MMS5
Estia Health Ltd	0.19%	AU000000EHE2
Transurban Group	0.19%	AU000000TCL6
New Zealand Local Government Funding Agency Ltd 15/04/202	0.18%	NZLGFDT008C2
Convita Limited	0.18%	NZCVTE0001S7
New Zealand Local Government Funding Agency Ltd 15/04/202	0.18%	NZLGFDT011C6
Service Stream Limited	0.18%	AU000000SSM2

Delegat Group Limited	0.17%	NZDGLE0001S3
AMP Limited	0.17%	AU000000AMP6
GWA Group	0.17%	AU000000GWA4
Pushpay Holdings Limited	0.16%	NZPPHE0001S6
NEXTDC Limited	0.16%	AU000000NXT8
Investore Property Limited	0.16%	NZIPLE0001S3
Vector Limited	0.16%	NZVCTE0001S7
Reject Shop Ltd	0.16%	AU000000TRS9
Charter Hall Group Limited	0.15%	AU000000CHC0
New Zealand Local Government Funding Agency Ltd 14/04/202	0.15%	NZLGFDT010C8
Capitol Health Limited	0.15%	AU000000CAJ0
Origin Energy Limited	0.15%	AU000000ORG5
Challenger Limited	0.15%	AU000000CGF5
Adairs Ltd	0.15%	AU000000ADH2
JP Morgan Chase & Co. USD Cash Deposit	0.15%	n/a
REA Group Limited	0.15%	AU000000REA9
ResMed Inc.	0.15%	AU000000RMD6
Housing New Zealand 3.42% 18/10/2028	0.14%	NZHNZD0628L7
Treasury Wine Estates Limited	0.14%	AU000000TWE9
Port of Tauranga Limited	0.14%	NZPOTE0003S0
Suncorp Group Limited	0.13%	AU000000SUN6
The Star Entertainment Group Limited	0.13%	AU000000SGR6
James Hardie Industries PLC	0.12%	AU000000JHX1
U S TREASURY BILLS	0.12%	912796C31
Altium Limited	0.12%	AU000000ALU8
Boral Limited	0.12%	AU000000BLD2
Fonterra Shareholders' Fund	0.12%	NZFSFE0001S5
Pacific Edge Limited	0.12%	NZPEBE0002S1
Bank of New Zealand 08/06/2026 1.884%	0.11%	NZBNZD0397C8
New Zealand Local Government Funding Agency Ltd 15/05/203	0.11%	NZLGFDT017C3
Dunedin City Treasury 16/11/2026 0.676%	0.11%	NZDCTDT191C4
APA Group Limited	0.11%	AU000000APA1
Vector Ltd 14/03/2024 4.996%	0.11%	NZVCTDT009C6
Dunedin City Treasury 1.93% 18/04/2028	0.11%	NZDCTDT199C7
Transpower New Zealand Limited 04/09/2025 1.735%	0.11%	NZTRPD0070L9
Kiwibank Subordinated Bonds 2.36% 11/12/2030	0.10%	NZKIWD1230L2
Aurizon Holdings Limited	0.10%	AU000000AZJ1
Independence Group NL	0.10%	AU000000IGO4
Marsden Maritime Holdings Ltd.	0.10%	NZNTHE0001S3
Afterpay Limited	0.10%	AU000000APT1
Asset Plus Limited	0.09%	NZNAPE0007S3
ASB Bank Limited 26/05/2021 4.245%	0.09%	NZABBDG002C2
Xero Limited	0.09%	NZXROE0001S2
Integral Diagnostcs Ltd	0.09%	AU000000IDX2
Charter Hall Long Vale REIT	0.08%	AU000000CLW0
JP Morgan Chase & Co. JPY Cash Deposit	0.08%	n/a
GMT Bond Issuer Limited 23/06/2022 5.00%	0.08%	NZGMBD0003C6
ASB Bank limited 19/08/2024 1.83%	0.08%	NZABBDG004C8
Meridian Energy Limited 20/03/2024 4.88%	0.08%	NZMELDT024C2
Meridian Energy Ltd 14/03/2023 4.53%	0.08%	NZMELDT016C8
New Zealand Local Government Funding Agency Ltd 15/04/203	0.08%	NZLGFDT016C5
Transpower New Zealand Ltd 30/06/2022 4.30%	0.08%	NZTRPD0030L3
Housing New Zealand Limited 05/10/2026 2.247%	0.08%	NZHNZD0001L7
Breville Goup Ltd	0.07%	AU000000BRG2
Trustpower Ltd 15/12/2022 4.01%	0.07%	NZTPWDT150C2
Precinct Properties New Zealand Ltd 17/12/2021 5.54%	0.07%	NZPCTDT001C1
New Zealand Local Government Funding Agency Ltd 20/04/202	0.07%	NZLGFDT012C4
Centuria Industrial REIT	0.07%	AU000000CIP0
Endeavour Group Ltd	0.07%	AU0000154833
New Zealand Government 15/05/2032 2.00%	0.07%	NZGOVDT532C8
Kiwibank Limited 20/09/2024 2.155%	0.07%	NZKIWD0924L1
ANZ Bank New Zealand Limited 17/09/2031 2.99%	0.07%	NZANBDT024C7
ANZ Capital Notes 25/05/2020 7.20%	0.07%	NZANBDT013C0
Karoon Energy Ltd	0.06%	AU000000KAR6
Genesis Energy Limited 5.0% 03/04/2025	0.06%	NZGNEDT007C3
Turners Automotive Group Ltd	0.06%	NZVNLE0001S1
Regis Healthcare Ltd	0.06%	AU000000REG6
Christchurch International Airport Limited 24/05/2024 4.13%	0.06%	NZCHCDT004C4
Argosy Property Limited Green Bonds 29/10/2026 2.90%	0.06%	NZARGDT002C4
Meridian Energy Limited 27/06/2025 4.21%	0.06%	NZMELDT042C4
Westpac New Zealand Limited 29/07/2024 2.22%	0.06%	NZWNZD0724L3
CDL Investments New Zealand Limited	0.06%	NZKGLE0001S8

Serko Ltd	0.06%	NZSKOE0001S7
Argosy Property Limited Green Bonds 27/03/2026 4.00%	0.06%	NZARGDT001C6
Mercury NZ Limited 1.56% 09/14/27	0.06%	NZMICYDG003C8
Christchurch City Holdings Limited Bonds 27/11/2024 3.58%	0.05%	NZCCHDT853C4
Genesis Energy Limited Bonds 09/06/2047 5.70%	0.05%	NZGNEDG004C5
The Warehouse Group Limited	0.05%	NZWHSE0001S6
Tourism Holdings Limited	0.05%	NZHELE0001S9
Summerset Group Holdings Limited 4.20% 24/09/2025	0.05%	NZSUMD0020L7
Chorus Ltd Bonds 02/12/2027 1.98%	0.05%	NZCNUDT004C4
Rural Funds Group	0.05%	AU000000RFF5
Powerco Ltd 06/08/2030 2.36%	0.05%	NZPWCDT010C7
Kiwi Property Group Limited 07/09/2023 4.00%	0.05%	NZKPGD0020L6
Napier Port Holdings Limited	0.05%	NZNPHE0005S2
Westpac New Zealand Limited Fixed Rate Note 23/03/2023 3.7:	0.05%	NZWNZD0323L4
U S TREASURY BOND	0.05%	912810SW9
Metlifecare Limited 20/09/2026 3.00%	0.05%	NZMETDT001C2
Fonterra Co-operative Group Ltd Fixed Rate Bonds 20/10/2021	0.05%	NZFCGDG003C9
Webjet Limited	0.05%	AU000000WEB7
New Zealand Local Government Funding Agency Ltd 15/04/202	0.05%	NZLGFDT014C0
ASBBNK 1.646% 04/05/2026	0.05%	NZABBDG005C5
Mercury NZ Limited 29/09/2026 2.160%	0.04%	NZMICYDG004C6
Kiwi Capital Funding Ltd Perpetual Capital Notes 27/05/2020 7.:	0.04%	NZKCFD0002L4
Vector Limited 1.575% 06/10/2026	0.04%	NZVCTDT011C2
JAPANESE GOVT BOND (10Y) #363	0.04%	BQ3480895
Organon & Co	0.04%	US68622V1061
JP Morgan Chase & Co. HKD Cash Deposit	0.04%	n/a
Trustpower Limited 22/02/2029 3.97%	0.04%	NZTPWDT170C0
Auckland City Council Green Bonds 28/09/2050 2.95%	0.04%	NZAKCDT520C6
Insurance Australia Group Ltd 15/06/2022 5.15%	0.04%	NZIAGDT003C3
AGL Energy Limited	0.04%	AU000000AGL7
Transpower New Zealand Limited 06/03/2025 3.823%	0.04%	NZTRPD0050L1
Port of Tauranga 1.02% 29/09/2025	0.04%	NZPOTD0925L1
Contact Energy Ltd 15/11/2021 4.40%	0.03%	NZCEND0030L2
AFT Pharmaceuticals Ltd	0.03%	NZAFTE0001S4
Housing New Zealand Limited 10/09/2035 1.534%	0.03%	NZHNZD0935L6
Argosy Property Limited 27/10/27 2.20%	0.03%	NZARGDT003C2
Z Energy Limited Limited 4.00% 03/09/2024	0.03%	NZZELD0060L4
U S TREASURY BOND	0.03%	912810ST6
CHINA GOVERNMENT BOND	0.03%	ZO9552175
QNB FINANCE LTD SR UNSEC FRN SOFR	0.03%	ZP8978204
CHINA GOVERNMENT BOND	0.03%	BM7567605
Auckland International Airport Ltd 09/11/2022 4.28%	0.03%	NZAIADT200L2
Vector Ltd 27/05/2025 3.45%	0.03%	NZVCTDT090C6
Christchurch City Holdings Limited Bonds 06/12/2022 3.40%	0.03%	NZCCHDT839C3
Spark Finance Limited 3.37% 07/03/2024	0.03%	NZSPFD0580L4
Mercury NZ Limited 06/03/2023 5.793%	0.03%	NZMTYDT025C7
JAPANESE GOVT BOND (20Y) #154	0.03%	UV8902925
Laybuy Group Holdings Ltd	0.03%	NZLBYE0001S0
CASH MGMT BILL	0.03%	912796Q51
U S TREASURY INFLATE PROT BD	0.03%	9128283R9
CHINA GOVERNMENT BOND	0.03%	BJ7352427
Wellington International Airport Limited 01/04/2030 4.00%	0.02%	NZWIAD0060L5
CHINA DEVELOPMENT BANK	0.02%	AO7962449
Radius Residential Care Limited	0.02%	NZRADE0005S4
ANZ Bank New Zealand Limited 20/03/2024 3.03%	0.02%	NZANBDT023C9
Property for Industry Limited 4.25% 01/10/2025	0.02%	NZPFIDT020C1
ISRAEL FIXED BOND	0.02%	EI6295907
Sanford Limited	0.02%	NZSANE0001S0
Genesis Energy Limited 20/07/2022 1.32%	0.02%	NZGNEDT008C1
Transpower New Zealand 08/10/2021 1.52%	0.02%	NZTRPD0080L8
New Zealand Local Government Funding Agency Ltd 15/04/202	0.02%	NZLGFDT005C8
U S TREASURY NOTE	0.02%	9128284M9
Spark Finance Ltd 25/03/2022 4.50%	0.02%	NZSPFD0322L1
Ryman Healthcare Limited 2.55% 18/12/2026	0.02%	NZRYMD0010L2
CHINA DEVELOPMENT BANK	0.02%	AN0889195
FRANCE GOVT OAT BD	0.02%	ZP7360719
JAPANESE GOVT BOND (30Y) #61	0.02%	AW6341746
Genesis Energy Ltd Bonds 18/03/2022 4.14%	0.02%	NZGNEDG001C1
U S TREASURY BOND	0.02%	912810SS8
JP Morgan Chase & Co. EUR Cash Deposit	0.02%	n/a
Trustpower Limited 15/12/2021 5.63%	0.02%	NZTPWDT140C3
CHINA GOVERNMENT BOND	0.02%	AP7294360

Investore Property Limited 2.40 %31/08/2027	0.01% NZIPLDT002C1
JAPANESE GOVT BOND (30Y) #71	0.01% BQ4051208
Arvida New Zealand 2.87% 22/02/2028	0.01% NZARVDT001C7
Auckland International Airport Limited 17/4/2023 3.64%	0.01% NZAIADT220L0
Mercury NZ Limited 11/07/2049 3.60%	0.01% NZMICYDG002C0
SkyCity Entertainment Group Ltd 21/05/2027 3.02%	0.01% NZSKCDT001C7
U S TREASURY BILLS	0.01% 912796L80
Arvida Group Limited	0.01% NZARVE0001S5
Flight Centre Travel Group Limited	0.01% AU000000FLT9
NYKREDIT REALKREDIT AS SEC*PARTIAL CALL*	0.01% BG5056190
JAPANESE GOVT BOND (30Y) #62	0.01% ZS0526047
GMTNZ 4.00% 01/09/2023	0.01% NZGMBDT005C1
TPMT 2019-4 A1 144A	0.01% 89178BAA2
Wellington International Airport Limited 24/09/2031 3.32%	0.01% NZWIAD0080L3
ISRAEL MAKAM BILL	0.01% BN7960154
FRANCE GOVT OAT BD	0.01% AN6136328
GMT Bond Issuer Limited 04/09/2028 2.262%	0.01% NZGMBDT007C7
Clearview Wealth Ltd	0.01% AU000000CVW9
JAPANESE GOVT BOND (1LB) #23	0.01% AS5951049
JYSKE REALKREDIT A/S SEC IO	0.01% AZ0551053
NATWEST GROUP PLC SR UNSEC	0.01% 780097BE0
JP Morgan Chase & Co. GBP Cash Deposit	0.01% n/a
NYKREDIT REALKREDIT AS IO *PARTIAL CALL*	0.01% AZ1042375
ISRAEL FLOATING RATE	0.01% EJ5390657
JYSKE REALKREDIT A**PARTIAL CALL**	0.01% AX8961184
QATAR GOVT SR UNSEC REGS	0.01% AX5422925
CMLTI 2021-INV1 A3A WM50 WC2.9987 144A	0.01% 17329PAY8
JP Morgan Chase & Co. CNY Cash Deposit	0.01% n/a
DEUTSCHE BANK NY SOFR	0.01% 251526CB3
STRA 2021-2X A SONIA3M + 90BP	0.01% 7452179A9
Trustpower Limited Bonds 29/07/2026 3.35%	0.01% NZTPWDT180C9
SUMITOMO MITSUI BANKING SEC	0.01% AZ0983637
FSQ 2020-2X A SONIA3M + 130BP	0.01% CX2AV3019
CASH COLLATERAL FUT MSC USD	0.01% CCMSCXUS7
ISRAEL TREASURY BILL MOF	0.01% BN2963948
Kiwi Property Group Limited 19/07/2028 2.85%	0.01% NZKPGD0050L3
SANTANDER UK GROUP HLDGS SUB 144A	0.01% 80281LAA3
UBS AG JR SUB COCO	0.01% EK2649458
SAUDI INTERNATIONAL BOND	0.01% AS1608783
CHINA DEVELOPMENT BANK	0.01% QZ2929490
UK TSY 0 5/8% 2050	0.01% BJ7876565
JAPANESE GOVT BOND (30Y) #50	0.01% JK3805781
LLOYDS BANK PLC COVERED EMTN	0.01% 5395569Q5
BARCLAYS BANK PLC - CONTINGENT CAPITAL	0.01% 06740L8C2
TESCO PROP FIN 6 PLC	0.01% EJ5474840
CHINA DEVELOPMENT BANK	0.01% AX2612411
SPANISH GOVT BD (BONOS Y OBLIG)	0.01% AT2820591
SPANISH GOVT BD (BONOS Y OBLIG)	0.01% BJ0516218
MORGAN STANLEY SR UNSEC	0.01% 6174468M4
DEUTSCHE BANK NY SR UNSEC	0.01% 251526BL2
LITHUANIA (REP OF) SR UNSEC	0.01% EJ0010177
ORACLE CORP SR UNSEC	0.01% 68389XCE3
RECKITT BENCKISER TSY SR UNSEC 144A	0.01% 75625QAC3
AVIATION CAPITAL GROUP SR UNSEC 144A	0.01% 05367AAJ2
AAREAL BANK AG SEC	0.01% BN8909317
CMLTI 2006-WFH4 M2 1MLIB+29BP	0.01% 17309SAF7
CASH COLLATERAL LCH MSC USD	0.01% CCMSCXUS2
ROYAL BANK OF CANADA COVERED SONIA SEC	0.01% ZR8273438
CHINA DEVELOPMENT BANK	0.01% AR1691898
CSF 2021-1 A SONIA3M + 95BP	0.01% CX2PVJ011
TWIN 2021-1 A SONIA + 85BP	0.01% CMBF04014
CMHI FINANCE BVI CO LTD SR UNSEC	0.01% AT7188143
MITSUBISHI UFJ FIN GRP SR UNSEC	0.01% 606822AT1
STRA 2021-1 A SONIA3M IR +85BP	0.01% CX2M2B017
SINGAPORE GOVERNMENT	0.01% BQ1798256
FORD MOTOR CREDIT CO LLC SR UNSEC	0.01% 345397ZM8
TWRBG 2020-1 A SONI3M+137BP	0.01% CMBI92013
CASH COLLATERAL ICE MSC USD	0.01% CCMSCZUS2
SAUDI INTERNATIONAL BOND	0.01% QZ9368189
AMSI 2005-R5 M5 1MLIB+65BP	0.01% 03072SE68
STANDARD CHARTER SR UNSEC REGS	0.01% BQ1901736
ITALIAN BTP BOND	0.01% BI0195932

ROYAL BANK OF CANADA SEC REGS	0.01%	BR3379137
PROVINCE OF QUEBEC BDS	0.01%	74814ZEL3
NSTR 2007-A M1 1MLIB+27BP	0.01%	63860HAE9
FNMA PASS THRU 30YR #CA8607	0.01%	3140QGR58
NORDEA KREDIT REALK IO **PARTIAL CALL**	0.01%	ZS9944027
SUMITOMO MITSUI BANKING COVERED SEC	0.01%	AU9538516
SNCF RESEAU SRUNSEC	0.01%	AZ3438431
STRA 2020-1 A SONIA3M+90BP REGS	0.01%	CX2405012
CASH COLLATERAL ISDA JPM USD	0.01%	CCJPMIUS9
SPANISH GOVT BD (BONOS Y OBLIG)	0.01%	BQ1838797
SUMITOMO MITSUI BANKING COVERED SEC	0.01%	ZO3154150
GNR 2016-H11 F 1MLIB+80BP	0.01%	38375UXM7
ONTARIO TEACHERS' FINANC SR UNSEC REGS	0.01%	BP4913433
SPANISH GOVT BD (BONOS Y OBLIG)	0.01%	BP0545643
Wellington International Airport Limited 12/05/2023 4.25%	0.01%	NZWIAD0030L8
CRED SUIS GP FUN LTD SR UNSEC	0.01%	225433AR2
AUSTRALIA GOVT	0.01%	BK4676346
BOSTON PROPERTIES LP SR UNSEC	0.01%	10112RAZ7
AVOLON HOLDINGS FNDG LTD SR UNSEC 144A	0.01%	05401AAR2
NATIONWIDE BLDG SOCIETY SR UNSEC 144A	0.01%	63861VAA5
JPN BANK FOR INT'L COOP	0.01%	471048CD8
BARCLAYS PLC SR UNSEC	0.01%	BM1403336
CHARTER COMM OPT LLC/CAP	0.01%	161175BB9
CONAGRA BRANDS INC GLBL SR UNSEC	0.01%	205887BJ0
UNICREDIT SPA SR UNSEC REGS	0.01%	AV9182479
NATIONWIDE BLDG SOCIETY SEC 144A	0.01%	638602BR2
NOMURA HOLDINGS INC SR UNSEC	0.01%	65535HAS8
CSF 2021-2 A SONIA3M + 78BP	0.01%	CX35LD018
PCLF 2021-1 A SONIA1M + 75BP	0.01%	CX2RJD014
BANCO SANTANDER SA SR NON PREF REGS	0.01%	BO9721586
PLRS 2021-1 A SONIA1M IR + 79BPS	0.01%	CX36JP012
ISRAEL MAKAM BILL	0.01%	BP8128616
LWMC 2021-FL1 A SONIA3M + 75BP	0.01%	CX3300014
STWD 2021-HTS A 1MLIB+105BP 144A	0.01%	78486DAA8
ENBRIDGE INC SR UNSEC	0.01%	29250NBBO
SVHE 2005-OPT3 M1 1MLIB+47BP	0.01%	83611MGU6
GSAMP 2006-HE3 A2D	0.01%	36244KAE5
DEVELOPMENT BK OF JAPAN	0.01%	ZO0614461
REPUBLIC OF PERU GDN REGS	0.01%	AV9721409
NHEL 2006-1 A2D 1MLIB+54BP	0.01%	669884AE8
SPAIN GOVT REV REPO	-0.01%	RESA8AKS6
SPAIN GOVT REV REPO	-0.01%	RESA8AKQ0
FRANCE GOVT REV REPO	-0.01%	RRRA8AKT6
FRANCE GOVT REV REPO	-0.02%	RRRA8AKO7
NEW ZEALAND DOLLAR	-0.04%	NZD1277B4
FX Hedging Contract MTM valuation	-0.23%	n/a