

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

1.0

Offer name	Nikko AM KiwiSaver Scheme Offer	Offer number	OFR12355
Fund name	Option Fund	Fund number	FND9390
Period disclosure applies [dd/mm/yyyy]	31/03/2020		
Asset name	% of fund net assets	Security code	
UNITED STATES TREASURY 151129 1.75 GB	121.16%	BK26793	
BUY NZD:SELL USD 20/05/2020	78.05%	NZDUSD20141B	
MORGAN STANLEY COLAT	17.13%	USMSCOLL	
GOLDMAN SACHS COLLAT	12.90%	USGSCOLL	
KIWIBANK LIMITED 221121 FRN	10.40%	KIW1121A	
ASB BANK LTD 240222 4.20 CB	9.42%	ASB0222A	
BARCLAYS COLLATERAL	7.91%	USBRCOLL	
BUY USD:SELL NZD 20/05/2020	7.30%	USDNZD20141B	
ANZ WELLINGTON 140121 2.31 TD	7.03%	TZ21114B	
ASB BANK LTD 220222 FRN	4.89%	ASB0222B	
BANK OF CHINA NZ LTD 171022 4.09 CB	3.79%	BOC1022A	
WESTPAC NEWZEALAND LTD 140222 FRN	3.51%	WBC0222B	
WESTPAC NEWZEALAND LTD 200223 FRN	3.43%	WBC0223A	
CHINA CONSTRUCTION BANK NEW ZEALAND LTD 091122 3.932	2.76%	CCB1122A	
BANK OF NEWZEALAND 270722 3.856 CB	2.76%	BNZ0722A	
KIWIBANK LTD 110620 RCD	2.71%	KK20611A	
CHINA CONSTRUCTION BANK 190121 3.10 TD	2.68%	TZ21119A	
WESTPAC NEW ZEALAND LTD 070622 3.775 CB	1.84%	WBC0622B	
NZDNOMS	1.16%	NZDNOMS	
AUSTRALIA AND NEW ZEALAND BANKING GR LTD 010922 3.75	0.91%	ANZ0922A	
BANK OF NEW ZEALAND 290822 FRN	0.69%	BNZ0822A	
OPZ18D6V OTCBO UST 220420 PUT STRIKE 1.050165 MORGAN	0.00%	BD0420PQ	
UNITED STATES TREASURY 150230 1.5 GB	0.00%	BK8ZZ12	
Outstanding Settlement Payments - USD	0.00%	OSPAYUSD	
USD BNP PARIBAS A/C	0.00%	USDBNPP	
EFFECT EXPOSURE USD	0.00%	USDEFFE	
OPZ18D8S OTCBO UST 240420 PUT STRIKE 1.079967 BARC	-0.07%	BD0420PL	
OPZ18DDN OTCBO UST 080520 PUT STRIKE 1.169833 BARC	-0.09%	BD0520PD	
OPZ18D8T OTCBO UST 300420 PUT STRIKE 1.080135 BARC	-0.10%	BD0420PM	
OPZ18D8V OTCBO UST 060520 PUT STRIKE 1.080303 BARC	-0.13%	BD0520PN	
OPZ18D6R OTCBO UST 170420 CALL STRIKE 0.450014 MORGAN	-0.15%	BD0420CI	
OPZ18DKM OTCBO UST 130520 PUT STRIKE 1.03985 MS	-0.17%	BD0520PL	
OPZ18D6S OTCBO UST 220420 CALL STRIKE 0.449809 MORGAN	-0.22%	BD0420CQ	
OPZ18D8P OTCBO UST 240420 CALL STRIKE 0.479867 BARC	-0.24%	BD0420CL	
OPZ18DKL OTCBO UST 130520 CALL STRIKE 0.440156 MS	-0.28%	BD0520CL	
OPZ18D8Q OTCBO UST 300420 CALL STRIKE 0.479826 BARC	-0.31%	BD0420CM	
OPZ18D8R OTCBO UST 060520 CALL STRIKE 0.480175	-0.36%	BD0520CN	
OPZ18DDM OTCBO UST 080520 CALL STRIKE 0.570035 BARC	-0.56%	BD0520CD	
OPZ189YV OTCBO UST 090420 CALL STRIKE 1.349846 GOLDMA	-5.54%	BD0420CR	
OPZ18B23 OTCBO UST 140420 CALL STRIKE 1.359893 GS	-5.61%	BD0420CO	
OPZ18B08 OTCBO UST 070420 CALL STRIKE 1.37997 MS	-5.78%	BD0420CB	
SELL NZD:BUY USD 20/05/2020	-7.23%	NZDUSD20141S	
SELL USD:BUY NZD 20/05/2020	-82.30%	USDNZD20141S	
Outstanding Settlement Receipts - USD	-93.32%	OSRECUUSD	