

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

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Offer name	JMI WEALTH KIWISAVER SCHEME	Offer number
Fund name	CONSERVATI VE FUND	Fund number
Period disclosure applies [dd/mm/yyyy]		31/03/2024
Asset name	% of fund net a	Security code
CAPITAL GROUP NEW PERSPECTIVE FUND LUX	7.29%	LU2033398285
WELLINGTON GLOBAL STEWARDS FUND	6.47%	IE0003AN1H16
MORTGAGE PASSTHROUGH TBA	5.31%	US01F0200000
NZD CASH ACCOUNT (ANZ BANK)	4.40%	
FR SD8397 6.50% 1/01/2054	3.98%	US3132DWKJ17
MILFORD TRANS TASMAN BOND FUND	2.50%	DU000MTTBPT4
NZ LOCAL GOVT FUND AGENC 4.50% 15/05/2030	2.37%	NZLGFDT020C7
BANK OF NEW ZEALAND 5.872% 1/09/2028	1.43%	NZBNZDT403C4
CASH AT BANK	1.35%	
BOC CALL ACCOUNT	1.35%	
HOUSING NEW ZEALAND LTD 4.422% 15/10/2027	1.32%	NZHNZD0008L2
NZ LOCAL GOVT FUND AGENC 2.25% 15/05/2028	1.09%	NZLGFDT018C1
ASB BANK LIMITED 1.646% 4/05/2026	1.05%	NZABBDG005C5
RABOBANK NEDERLAND/NZ 6.45% 8/12/2026	0.89%	NZRABDT021C9
MERCURY NZ LTD 2.16% 29/09/2026	0.87%	NZMCYDG004C6
SPARK FINANCE LTD 5.21% 18/09/2029	0.85%	NZSPFD0590L3
TOYOTA FIN NEW ZEALAND 1.73% 6/09/2024	0.78%	NZTFSDT727C5
TRANSPower NEW ZEALAND 1.52% 8/04/2026	0.77%	NZTRPD0080L8
BCHINA TERM DEPOSIT 6.35% 21/03/2024 21/03/2025	0.74%	
RABOBANK NEDERLAND/NZ 6.425% 5/04/2027	0.70%	NZRABDT022C7
NZMS FIRST MORTGAGE SECURITIES LIMITED	0.70%	
TOYOTA FIN NEW ZEALAND 2.71% 23/04/2024	0.69%	NZTFSDT719C2
TRANSPower NEW ZEALAND 1.735% 4/09/2025	0.69%	NZTRPD0070L9
REALKREDIT DANMARK 5.00% 1/10/2053	0.69%	DK0004624038
PRECINCT PROPERTIES GROUP	0.64%	NZAPTE0001S3
HOUSING NEW ZEALAND LTD 4.422% 15/10/27	0.63%	NZHNZD0008L2
TOYOTA FIN NEW ZEALAND 5.75% 6/12/2027	0.61%	NZTFSDT821C6
CHF BNP PARIBAS	0.61%	
KIWI PROPERTY GROUP LTD 6.24% 27/09/2029	0.60%	NZKPGD0060L2
SPARK NEW ZEALAND LTD	0.57%	NZTELE0001S4
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY :	0.56%	NZLGFDT009C0
TR GROUP LTD 7.202% 11/10/2028	0.56%	NZTRGD1028L5
GOODMAN PROPERTY TRUST	0.55%	NZCPT0001S9
CONTACT ENERGY LTD	0.55%	NZCENE0001S6
KIWI PROPERTY GROUP LTD	0.54%	NZKPGE0001S9
PRECINCT PROPERTIES NEW 2.85% 28/05/2027	0.53%	NZPCTDT003C7
KIWIBANK LTD 6.254% 19/10/2028	0.53%	NZKIWD1028L0
MERCURY NZ LTD 1.56% 14/09/2027	0.52%	NZMCYDG003C8

WESTPAC NEW ZEALAND LTD 3.696% 16/02/2027	0.50% NZWNZD0227L7
US TREASURY N/B 4.50% 15/11/2033	0.50% US91282CJJ18
HOUSING NEW ZEALAND LTD 3.42% 18/10/28	0.48% NZHNZD0628L7
NZ LOCAL GOVT FUND AGENC 2.00% 15/04/2037	0.47% NZLGFDT016C5
HOUSING NEW ZEALAND LTD 2.247% 05/10/26	0.47% NZHNZD0001L7
HOUSING NEW ZEALAND LTD 2.183% 24/04/30	0.46% NZHNZD0230L2
MERIDIAN ENERGY LTD	0.45% NZMELE0002S7
GMT BOND ISSUER LTD 3.656% 20/12/2027	0.45% NZGMBDT008C5
HOUSING NEW ZEALAND LTD 1.534% 10/09/35	0.42% NZHNZD0935L6
BANK OF NEW ZEALAND 1.884% 8/06/2026	0.41% NZBNZDT397C8
TRANSPower NEW ZEALAND 2.047% 8/09/2026	0.39% NZTRPD0090L7
ANZ BANK NEW ZEALAND LTD 2.999% 17/09/2031	0.38% NZANBDT024C7
WELLINGTON INTL AIRPORT 3.32% 24/09/2031	0.37% NZWIAD0080L3
WESTPAC NEW ZEALAND LTD 6.19% 16/09/2032	0.37% NZWNZD01T2L9
NET CURRENT ASSETS	0.36%
PROPERTY FOR INDUSTRY LTD	0.36% NZPFIE0001S5
CHRISTCHURCH CITY HLDGS 3.01% 5/11/2026	0.36% NZCCHDT895C5
TSY INFLIX N/B 0.25% 15/01/2025	0.35% US912828H458
MERIDIAN ENERGY LIMITED 5.91% 20/09/2028	0.35% NZMELDT096C0
GENESIS ENERGY LTD 4.17% 14/03/2028	0.35% NZGNEDG006C0
US TREASURY N/B 1.875% 15/02/2041	0.35% US912810SW99
WESTPAC NEW ZEALAND LTD 2.083% 20/02/2025	0.35% NZWNZD0225L1
ARGOSY PROPERTY LTD	0.35% NZARGE0010S7
CSL LTD	0.34% AU000000CSL8
VITAL HEALTHCARE PROPERTY TRUST	0.34% NZCHPE0001S4
TSY INFLIX N/B 0.125% 15/04/2025	0.32% US912828ZJ22
MERCURY NZ LTD	0.32% NZMRPE0001S2
NZ LOCAL GOVT FUND AGENC 1.50% 20/04/2029	0.32% NZLGFDT012C4
STATE OF ISRAEL 5.00% 30/10/2026	0.31% XS2711443932
NZ LOCAL GOVT FUND AGENC 4.50% 15/04/2027	0.31% NZLGFDT007C4
JAPAN (2 YEAR ISSUE) 0.005% 1/04/2024	0.30% JP1024351N46
US TREASURY N/B 4.00% 15/02/2034	0.30% US91282CJZ59
NZD BNP PARIBAS	0.30%
GMT BOND ISSUER LTD 4.74% 14/04/2027	0.29% NZGMBDT009C3
ANZ COLL FOR USD	0.29%
ANZ GROUP HOLDINGS LTD	0.29% AU000000ANZ3
HOUSING NEW ZEALAND LTD 2.247% 5/10/2026	0.28% NZHNZD0001L7
GENESIS ENERGY LTD 5.00% 3/04/2025	0.28% NZGNEDT007C3
CHORUS LTD	0.27% NZCNUE0001S2
NZ LOCAL GOVT FUND AGENC 2.75% 15/04/2025	0.27% NZLGFDT008C2
FN BY0737 5.00% 1/05/2053	0.27% US3140NGZB99
FISHER & PAYKEL HEALTHCARE CORP LTD	0.27% NZFAPE0001S2
JAPAN (2 YEAR ISSUE) 0.005% 1/10/2024	0.27% JP1024411NA0
SUMMERSET GROUP HOLDINGS LTD	0.27% NZSUME0001S0
WESTPAC NEW ZEALAND LTD 6.73% 14/02/2034	0.26% NZWNZD02T2L8
US TREASURY N/B 4.75% 15/11/2053	0.25% US912810TV08

US TREASURY N/B 1.375% 15/11/2040	0.24%	US912810ST60
INTER-AMERICAN DEVEL BK 4.75% 25/01/2030	0.24%	NZIDBDT010C0
USD BNP PARIBAS	0.24%	
INFRATIL LTD	0.24%	NZIFTE0003S3
POWERCO LIMITED 2.36% 6/08/2030	0.24%	NZPWCDT010C7
STRIDE PROPERTY GROUP	0.23%	NZSPGE0001S2
FRANCE (GOVT OF) 0.75% 25/05/2052	0.23%	FR0013480613
ARGOSY PROPERTY LTD 2.20% 27/10/2027	0.23%	NZARGDT003C2
FONTERRA COOPERATIVE GRP 5.08% 19/06/2025	0.22%	NZFCGDT310C3
COMMONWEALTH BANK OF AUSTRALIA	0.22%	AU000000CBA7
FREIGHTWAYS GROUP LTD	0.22%	NZFREE0001S0
FLETCHER BUILDING LTD	0.22%	NZFBUE0001S0
EBOS GROUP LTD	0.21%	NZEBOE0001S6
KIWIBANK LTD 2.635% 5/10/2026	0.21%	NZKIWD1026L4
TSY INFL IX N/B 1.625% 15/10/2027	0.21%	US91282CFR79
PORT OF TAURANGA LTD 3.552% 24/11/2028	0.21%	NZPOTD1128L1
A2 MILK CO LTD/THE	0.21%	NZATME0002S8
TELSTRA GROUP LTD	0.20%	AU000000TLS2
FUTURE MARGINS-USD	0.20%	
AUCKLAND INTERNATIONAL AIRPORT LTD	0.20%	NZAIIE0002S6
CHORUS LTD 6.38% 6/12/2028	0.20%	NZCNUDT003C6
NATIONAL AUSTRALIA BANK LTD	0.20%	AU000000NAB4
MICROSOFT CORP	0.19%	US5949181045
FN MA4876 6.00% 1/12/2052	0.19%	US31418EM236
JAPAN GOVT CPI LINKED 0.10% 10/03/2028	0.19%	JP1120231J51
SBS BANK 6.14% 7/03/2029	0.19%	NZSBBDT370C8
MAINFREIGHT LTD	0.19%	NZMFTE0001S9
ANZ BANK NEW ZEALAND LTD 5.22% 16/02/2028	0.19%	NZANBDT025C4
MERCURY NZ LTD 5.64% 19/06/2028	0.18%	NZMICYDG006C1
KFW 1.75% 19/05/2028	0.18%	NZKFZDT004C9
TSY INFL IX N/B 0.50% 15/01/2028	0.18%	US9128283R96
DUNEDIN CITY TREASURY 1.93% 18/04/2028	0.17%	NZDCTDT199C7
ASIAN DEVELOPMENT BANK 2.125% 19/05/2031	0.17%	NZADBDT013C2
MALAYSIA GOVERNMENT 3.519% 20/04/2028	0.17%	MYBMI2300024
SWU01H5P9 CCP SHORT IRS MS USD 150627 PFXD 1.75 R	0.17%	DUSWU01H5P9
ASIAN DEVELOPMENT BANK 4.00% 27/05/2027	0.17%	NZADBDT016C5
TOYOTA FIN NEW ZEALAND 6.45% 11/09/2026	0.17%	NZTFSDT845C5
TOYOTA FIN NEW ZEALAND 6.555% 18/05/2026	0.16%	NZTFSDT835C6
GENESIS ENERGY LTD	0.16%	NZGNEE0001S7
US TREASURY N/B 4.75% 15/11/2043	0.16%	US912810TW80
BONOS Y OBLIG DEL ESTADO 3.45% 30/07/2066	0.16%	ES00000128E2
CHRISTCHURCH CITY HLDGS 5.043% 6/04/2028	0.16%	NZCCHDT901C1
INTL BK RECON & DEVELOP 4.25% 29/07/2027	0.16%	NZIBDDT020C9
JYSKE REALKREDIT A/S 1.00% 1/10/2050	0.15%	DK0009397069
ASIAN DEVELOPMENT BANK 3.75% 18/08/2025	0.15%	NZADBDT017C3
TSY INFL IX N/B 0.125% 15/07/2031	0.15%	US91282CCM10

WELLINGTON INTL AIRPORT 6.02% 4/09/2030	0.15% NZWIAD0100L9
ALPHABET INC	0.15% US02079K3059
JAPAN (20 YEAR ISSUE) 1.50% 20/09/2043	0.15% JP1201861PA6
NVIDIA CORP	0.15% US67066G1040
INTL BK RECON & DEVELOP 5.00% 22/06/2026	0.15% NZIBDDT022C5
AUCKLAND INTL AIRPORT 6.335% 11/10/2025	0.15% NZAIAD1025L3
CMTY FIN HOUSING 11 TRST 5.701% 27/07/2028	0.15% NZCFLD0728P3
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY : RMAC 3 A 6.425% 15/02/2047	0.15% NZLGFDT014C0
BRAMBLES LTD	0.14% XS2666572693
DEUTSCHE BANK NY 3.961% 26/11/2025	0.14% AU000000BXB1
RYMAN HEALTHCARE LTD	0.14% US251526CB33
WESTPAC NEW ZEALAND LTD 1.439% 24/02/2026	0.14% NZRYME0001S4
US TREASURY N/B 2.875% 15/05/2052	0.14% NZWNZD0226L9
JAPAN (2 YEAR ISSUE) 0.005% 1/05/2024	0.14% US912810TG31
US TREASURY N/B 4.25% 15/02/2054	0.13% JP1024361N51
POWERCO LIMITED 4.67% 15/11/2024	0.13% US912810TX63
CHORUS LTD 2.51% 2/12/2030	0.13% NZPWCDT009C9
KIWI PROPERTY GR 2.85% 19/07/2028	0.13% NZCNUDT005C1
NZD CASH	0.13% NZKPGD0050L3
MORGAN STANLEY CAD	0.13%
SIMS LTD	0.13%
NYKREDIT REALKREDIT AS 1.00% 1/04/2024	0.13% AU000000SGM7
HEARTLAND GROUP HOLDINGS LTD	0.13% DK0009540395
JAPAN (30 YEAR ISSUE) 0.70% 20/06/2051	0.12% NZHGHE0007S9
TPMT 2019-4 A1 2.90% 25/10/2059	0.12% JP1300711M79
JYSKE REALKREDIT A/S 1.00% 1/10/2024	0.12% US89178BAA26
SWU01D6C6 CCP SHORT IRS MS USD 150627 PFXD 1 RFL` SEEK LTD	0.12% DK0009411829
AUCKLAND COUNCIL 3.338% 27/07/2026	0.12% DUSWU01D6C6
AMSI 2005-R5 M5 6.419% 25/07/2035	0.12% AU000000SEK6
UNITED KINGDOM GILT 0.625% 22/10/2050	0.12% NZAKCDT410C0
SKY NETWORK TELEVISION LTD	0.12% US03072SE687
META PLATFORMS INC	0.12% GB00BMBL1F74
MERIDIAN ENERGY LIMITED 5.40% 21/03/2030	0.12% NZSKTE0001S6
AUCKLAND INTL AIRPORT 5.67% 9/05/2028	0.12% US30303M1027
NSTR 2007-A M1 5.714% 25/03/2037	0.12% NZMELDT105C9
US TREASURY N/B 1.625% 15/11/2050	0.12% NZAIAD0250L8
HOUSING NEW ZEALAND LTD 3.36% 12/06/2025	0.12% US63860HAE99
PORT OF TAURANGA LTD	0.11% US912810SS87
AMAZON.COM INC	0.11% NZHNZD0625L3
MFRA 2023-NQM2 A1 4.40% 25/03/2068	0.11% NZPOTE0003S0
APPLE INC	0.11% US0231351067
VERUS 2023-5 A1 6.476% 25/06/2068	0.11% US55285WAA71
INVESTORE PROPERTY LTD	0.11% US0378331005
ALS LTD	0.11% US924934AA00
	0.11% NZIPLE0001S3
	0.11% AU000000ALQ6

BANK OF NEW ZEALAND 2.16% 29/01/2025	0.11% NZBNZDT396C0
VERUS 2023-4 A1 5.811% 25/05/2068	0.10% US92539TAA16
SUMITOMO MITSUI BANKING 0.01% 10/09/2025	0.10% XS2225211650
LCDA 2023-ELL A2 5.048% 1/12/2034	0.10% US54627RAS94
UBS GROUP AG 4.55% 17/04/2026	0.10% US902613BB36
ONTARIO TEACHERS' FINANC 1.85% 3/05/2032	0.10% XS2475513953
JAPAN (30 YEAR ISSUE) 0.80% 20/03/2046	0.10% JP1300501G30
STWD 2021-LIH A 6.293% 15/11/2036	0.10% US78486EAA64
MTFNZ N24 A 6.968% 15/09/2031	0.10% NZNAVTRAT012
SREIT 2021-IND A 6.135% 15/10/2038	0.10% US78473JAA07
KOREA HOUSING FINANCE CO 4.475% 6/04/2026	0.10% AU3CB0298396
JAPAN (2 YEAR ISSUE) 0.10% 1/01/2026	0.10% JP1024561Q15
NZ LOCAL GOVT FUND AGENC 2.25% 15/05/2031	0.10% NZLGFDT017C3
CHANNEL INFRASTRUCT NZ 6.75% 14/11/2029	0.10% NZCHIDT003C0
NYO 2021-1290 A 6.53% 15/11/2038	0.10% US62955HAA59
AVOLON HOLDINGS FNDG LTD 2.528% 18/11/2027	0.10% US05401AAR23
FN CB7220 5.50% 1/09/2053	0.10% US3140QTAW95
GACI FIRST INVESTMENT 4.875% 14/02/2035	0.10% XS2585988061
INTL FINANCE CORP 4.875% 13/12/2029	0.10% NZIFCDT015C6
NORDEA KREDIT REALKREDIT 1.00% 1/04/2024	0.10% DK0002042779
MORGAN STANLEY USD	0.10%
NHEL 2006-1 A2D 5.984% 25/05/2036	0.09% US669884AE80
WELLINGTON INTL AIRPORT 4.00% 1/04/2030	0.09% NZWIAD0060L5
DEVELOPMENT BK OF JAPAN 0.50% 27/08/2025	0.09% XS2216812318
AUCKLAND COUNCIL 4.176% 24/03/2025	0.09% NZAKCDT363C1
DUNEDIN CITY TREASURY 3.79% 16/10/2024	0.09% NZDCTDT135C1
INTL BK RECON & DEVELOP 4.625% 2/02/2028	0.09% NZIBDDT021C7
HSBC HOLDINGS PLC 2.251% 22/11/2027	0.09% US404280CX53
SOCIETE GENERALE 2.797% 19/01/2028	0.09% US83368RBH49
MEDIBANK PVT LTD	0.09% AU000000MPL3
STOCKLAND	0.09% AU000000SGP0
SKYCITY ENTERTAINMENT GROUP LTD	0.09% NZSKCE0001S2
JYSKE REALKREDIT A/S 1.00% 1/04/2024	0.09% DK0009391104
JAPAN (20 YEAR ISSUE) 1.20% 20/09/2035	0.09% JP1201541F90
RAMSAY HEALTH CARE LTD	0.09% AU000000RHC8
AUCKLAND INTL AIRPORT 6.22% 2/11/2029	0.09% NZAIAD0270L6
SWU01Z579 CCP LONG IRS MS AUD 201233 RFXD 4.75 PF	0.09% DUSWU01Z579
INTESA SANPAOLO SPA 8.248% 21/11/2033	0.09% US46115HBV87
TSY INFL IX N/B 1.125% 15/01/2033	0.09% US91282CGK18
OBX 2023-NQM1 A1 6.12% 25/11/2062	0.09% US670855AA38
CHORUS LTD 1.98% 2/12/2027	0.09% NZCNUDT004C4
TWIN 2021-1 A 6.079% 12/03/2055	0.09% XS2305355310
REALKREDIT DANMARK 1.00% 1/04/2024	0.08% DK0009295149
RESMED INC	0.08% AU000000RMD6
INTL BK RECON & DEVELOP 0.75% 10/06/2026	0.08% NZIBDDT016C7
AGENCE FRANCAISE DEVELOP 1.125% 2/03/2037	0.08% FR0014008SA9

AMCO SPA 4.625% 6/02/2027	0.08%	XS2583211201
CMLTI 2006-WFH4 M2 5.879% 25/11/2036	0.08%	US17309SAF74
AUD CASH	0.08%	
VULCAN STEEL LTD	0.08%	AU0000181984
TORONTO-DOMINION BANK 3.191% 16/02/2029	0.08%	XS2782117464
DEUTSCHE BANK AG 4.125% 4/04/2030	0.08%	DE000A3829D0
GSAMP 2006-HE3 A2D 5.944% 25/05/2046	0.08%	US36244KAE55
SUNCORP GROUP LTD	0.08%	AU000000SUN6
BANK OF AMERICA CORP 1.949% 27/10/2026	0.08%	XS2462324232
SWPC0MJ41 CCP SELL CDS USD 200629 CDX.NA.IG.42 19	0.08%	DUSWPC0MJ41
FN CA8607 2.50% 1/01/2051	0.08%	US3140QGR581
HUNGARY 6.25% 22/09/2032	0.08%	XS2574267261
STWD 2021-HTS A 6.535% 15/04/2034	0.08%	US78486DAA81
ABN AMRO BANK NV 6.575% 13/10/2026	0.08%	US00084DBC39
FPQC 2023-2 A 7.09% 15/08/2030	0.08%	NZFPFD1049R3
UBS GROUP AG 9.016% 15/11/2033	0.08%	US225401BB38
KOOKMIN BANK 0.052% 15/07/2025	0.08%	XS2199348231
NATWEST GROUP PLC 5.516% 30/09/2028	0.08%	US639057AF59
RELIANCE WORLDWIDE CORP LTD	0.08%	AU000000RWC7
LLOYDS BANKING GROUP PLC 5.679% 5/01/2035	0.08%	US53944YAX13
BRUEG 2021-1X A 4.743% 22/05/2031	0.08%	XS2346732113
BANCA MONTE DEI PASCHI S 0.875% 8/10/2026	0.08%	IT0005386922
JAPAN (30 YEAR ISSUE) 0.50% 20/03/2049	0.08%	JP1300621K47
DANSKE BANK A/S 5.705% 1/03/2030	0.08%	US23636BBH15
APPLIED MATERIALS INC	0.08%	US0382221051
COOPERATIEVE RABOBANK UA 5.447% 5/03/2030	0.08%	US74977RDT86
HSBC HOLDINGS PLC 5.21% 11/08/2028	0.08%	US404280DG12
SWU01JJ13 CCP SHORT IRS MS USD 301126 RFLT SOFRA F	0.08%	DUSWU01JJ13
SWU01ZJK5 CCP LONG IRS MS USD 051224 RFXD 3.65 PFI	0.08%	DUSWU01ZJK5
BNP USD COLL ACCT	0.08%	
RESNZ 2023-1 A 7.55% 16/01/2055	0.08%	NZRVGB1001R9
CHANNEL INFRASTRUCTURE NZ LTD	0.08%	NZNZRE0001S9
TALNT 2019-1AA 2.56% 25/11/2031	0.08%	US89231XAA90
WBHT 2019-WBM A 6.668% 15/12/2033	0.07%	US93065PAA93
ARROW ELECTRONICS INC 3.25% 8/09/2024	0.07%	US042735BG47
BRITISH COLUMBIA PROV OF 4.15% 18/06/2034	0.07%	CA110709AK82
ONTARIO (PROVINCE OF) 4.15% 2/06/2034	0.07%	CA68333ZBC01
GACI FIRST INVESTMENT 4.75% 14/02/2030	0.07%	XS2585987683
HSBC HOLDINGS PLC 4.583% 19/06/2029	0.07%	US404280BT50
STANDARD CHARTERED PLC 1.822% 23/11/2025	0.07%	US853254CE80
JPMORGAN CHASE & CO 2.595% 24/02/2026	0.07%	US46647PCV67
CSF 2021-1 A 6.179% 17/06/2058	0.07%	XS2306577342
SCALES CORP LTD	0.07%	NZSCLE0002S8
SUMITOMO MITSUI TR BK LT 0.01% 15/10/2027	0.07%	XS2240511076
TRANSURBAN GROUP	0.07%	AU000000TCL6
MITSUBISHI UFJ FIN GRP 1.412% 17/07/2025	0.07%	US606822BS23

SONIC HEALTHCARE LTD	0.07%	AU000000SHL7
REALKREDIT DANMARK 1.00% 1/01/2025	0.07%	DK0009296469
CBRE GI OPEN END FUND 0.50% 27/01/2028	0.07%	XS2286044024
ASCENDAS REIT 0.75% 23/06/2028	0.07%	XS2349343090
SWAP MATURING 25/05/2025 (BNZW40)	0.07%	
TOKYO METROPOLITAN GOVT 0.75% 16/07/2025	0.07%	XS2200138639
SANTANDER UK GROUP HLDGS 7.482% 29/08/2029	0.07%	XS2673526401
STRA 2020-1 A 6.129% 12/03/2052	0.07%	XS2215921748
CLEANAWAY WASTE MANAGEMENT LTD	0.07%	AU000000CWY3
TOMMI 4 A 4.545% 18/07/2033	0.07%	XS2607339236
AMSI 2005-R11 M3 6.194% 25/01/2036	0.07%	US03072SV368
SWPC0M330 CCP SELL CDS USD 201228 CDX.NA.IG.41 1'	0.07%	DUSWPC0M330
GNR 2016-H11 F 6.237% 20/05/2066	0.07%	US38375UXM79
INTL BK RECON & DEVELOP 2.875% 30/11/2026	0.07%	NZIBDDT019C1
BX 2021-21M A 6.165% 15/10/2036	0.07%	US05609CAA53
FLETCHER BUILDING IND L 4.75% 15/03/2027	0.07%	NZFBIDA021C6
DBGS 2019-1735 A 3.843% 10/04/2037	0.07%	US23307EAA91
US TREASURY N/B 0.625% 30/11/2027	0.07%	US91282CAY75
TOWER LTD	0.07%	NZTWRE0011S2
KIWI PROPERTY GROUP LTD 4.06% 12/11/2025	0.07%	NZKPGD0040L4
COLES GROUP LTD	0.07%	AU00000030678
SWU022DJ6 CCP LONG IRS MS EUR 180934 RFXD 2.75 PFI	0.06%	DUSWU022DJ6
ISRAEL FIXED BOND 2.00% 31/03/2027	0.06%	IL0011393449
BHP GROUP LTD	0.06%	AU000000BHP4
UNITED KINGDOM GILT 1.25% 31/07/2051	0.06%	GB00BLH38158
FORD MOTOR CREDIT CO LLC 5.80% 5/03/2027	0.06%	US345397D831
VERUS 2023-INV1 A1 5.999% 25/02/2068	0.06%	US92539FAA12
CIGNA GROUP/THE	0.06%	US1255231003
MTFNZ O23 A 7.25% 16/09/2030	0.06%	NZOPATFAT017
BOOKING HOLDINGS INC	0.06%	US09857L1089
STANDARD CHARTERED PLC 2.678% 29/06/2032	0.06%	XS2358287824
CSF 2021-2 A 6.009% 17/06/2058	0.06%	XS2355523296
CREDIT SUISSE NEW YORK 3.70% 21/02/2025	0.06%	US22550L2H39
L-BANK BW FOERDERBANK 4.00% 15/04/2027	0.06%	NZLBKDT003C1
GOODMAN GROUP	0.06%	AU000000GMG2
NORDIC INVESTMENT BANK 4.375% 21/02/2030	0.06%	NZNIBDT013C2
HEIDELBERG MATERIALS AG	0.06%	DE0006047004
HON HAI PRECISION INDUSTRY CO LTD	0.06%	TW0002317005
KMD BRANDS LTD	0.06%	NZKMDE0001S3
MCKESSON CORP	0.06%	US58155Q1031
JAPAN FIN ORG MUNICIPAL 0.625% 2/09/2025	0.06%	XS2224639802
JPMORGAN CHASE & CO	0.06%	US46625H1005
ACE 2005-HE5 M4 6.344% 25/08/2035	0.06%	US004421RH88
LWMC 2021-FL1 A 5.975% 15/05/2051	0.06%	XS2336172452
AUCKLAND COUNCIL 2.95% 28/09/2050	0.06%	NZAKCDT520C6
DUNEDIN CITY TREASURY 0.676% 16/11/2026	0.06%	NZDCTDT191C4

BNP PARIBAS 4.095% 13/02/2034	0.06% FR001400NV51
ING GROEP NV 4.00% 12/02/2035	0.06% XS2764264789
UBS GROUP AG 4.125% 9/06/2033	0.06% CH1305916897
BUONI POLIENNALI DEL TES 3.85% 15/09/2026	0.06% IT0005556011
AUCKLAND COUNCIL 2.013% 10/07/2025	0.06% NZAKCDT484C5
UBS SWITZERLAND AG 3.304% 5/03/2029	0.06% CH1331113469
SR-BOLIGKREDITT AS 3.125% 19/02/2032	0.06% XS2768185030
AUSTRALIAN GOVERNMENT 1.00% 21/12/2030	0.06% AU0000087454
ING BELGIUM SA 3.00% 15/02/2031	0.05% BE0390110733
BANK OF AMERICA CORP 4.945% 24/08/2025	0.05% XS2345784057
VOLKSWAGEN LEASING GMBH 3.625% 11/10/2026	0.05% XS2745344601
TORONTO-DOMINION BANK 4.279% 16/02/2027	0.05% XS2782117118
LAM RESEARCH CORP	0.05% US5128071082
MIRVAC GROUP	0.05% AU000000MGR9
SOCIETE GENERALE 6.691% 10/01/2034	0.05% US83368RBS04
AUB GROUP LTD	0.05% AU000000AUB9
INGENIA COMMUNITIES GROUP	0.05% AU000000INA9
PROVINCE OF QUEBEC 3.60% 1/09/2033	0.05% CA74814ZFS70
BANK OF NEW ZEALAND 4.985% 7/06/2027	0.05% NZBNZDT401C8
LOGICOR FINANCING SARL 3.25% 13/11/2028	0.05% XS1909057645
SANTANDER UK GROUP HLDGS 6.534% 10/01/2029	0.05% US80281LAT26
WELLS FARGO & CO	0.05% US9497461015
KSA SUKUK LTD 5.268% 25/10/2028	0.05% XS2548889406
BARCLAYS USD MARGIN	0.05%
TSY INFL IX N/B 3.875% 15/04/2029	0.05% US912810FH69
DUNEDIN CITY TREASURY 3.22% 27/11/2028	0.05% NZDCTDT211C0
CTP NV 0.50% 21/06/2025	0.05% XS2356029541
SUMITOMO MITSUI FINL GRP 5.52% 13/01/2028	0.05% US86562MCR97
TRINI 2021-1X A 6.506% 15/07/2059	0.05% XS2318720864
FN MA4413 2.00% 1/09/2051	0.05% US31418D3X83
SMB 2022-B A1B 6.78% 16/02/2055	0.05% US83206NAB38
BUONI POLIENNALI DEL TES 0.00% 1/04/2026	0.05% IT0005437147
XERO LTD	0.05% NZXROE0001S2
NATWEST GROUP PLC 5.778% 1/03/2035	0.05% US639057AN83
ATHENE GLOBAL FUNDING 5.684% 23/02/2026	0.05% US04685A3S83
SAUDI INTERNATIONAL BOND 4.75% 18/01/2028	0.05% XS2577134401
REPUBLIC OF CHILE 4.85% 22/01/2029	0.05% US168863EB04
GACI FIRST INVESTMENT 5.00% 29/01/2029	0.05% XS2755904526
AMERIPRISE FINANCIAL INC	0.05% US03076C1062
GACI FIRST INVESTMENT 5.25% 29/01/2034	0.05% XS2755904799
QNB FINANCE LTD 4.875% 30/01/2029	0.05% XS2756976218
SCHNEIDER ELECTRIC SE	0.05% FR0000121972
DEVELOPMENT BK OF JAPAN 1.875% 2/10/2024	0.05% XS2053914524
ENI SPA	0.05% IT0003132476
COMPUTERSHARE LTD	0.05% AU000000CPU5
SWAP MATURING 26/09/2028 (CBAN90)	0.05%

METCASH LTD	0.05%	AU000000MTS0
TECHNOLOGY ONE LTD	0.05%	AU000000TNE8
CADENCE DESIGN SYSTEMS INC	0.05%	US1273871087
ASML HOLDING NV	0.05%	NL0010273215
KIWI PROPERTY GROUP LTD 4.33% 19/12/2024	0.05%	NZKPGD0030L5
CHRISTCHURCH CITY HLDGS 3.58% 27/11/2024	0.05%	NZCCHDT853C4
DEBTORS	0.05%	
WISETECH GLOBAL LTD	0.05%	AU000000WTC3
DEXUS CONVENIENCE RETAIL REIT	0.05%	AU0000179061
TSY INFLIX N/B 0.625% 15/07/2032	0.05%	US91282CEZ05
FORD MOTOR CREDIT CO LLC 4.125% 17/08/2027	0.05%	US345397A860
KIRIN HOLDINGS CO LTD	0.05%	JP3258000003
VERISK ANALYTICS INC	0.05%	US92345Y1064
SUMMERSET GROUP HOLDINGS 6.43% 8/03/2030	0.05%	NZSUMD0050L4
GNR 2016-H14 FA 6.237% 20/06/2066	0.05%	US38376RVV58
CARBON FUND	0.05%	NZCO2E0005S7
TESCO PLC	0.05%	GB00BLGZ9862
AUSTRALIAN ETHICAL INVESTMENT LTD	0.05%	AU000000AEF4
SUMITOMO MITSUI BANKING 0.409% 7/11/2029	0.05%	XS2066652897
IDP EDUCATION LTD	0.05%	AU000000IEL5
AUSTRALIAN GOVERNMENT 2.50% 21/05/2030	0.05%	AU0000013740
CIE DE SAINT-GOBAIN SA	0.05%	FR0000125007
MTFNZ P21 A 6.50% 15/06/2029	0.05%	NZPANTFAT019
EQUITABLE HOLDINGS INC	0.05%	US29452E1010
KIMBERLY-CLARK CORP	0.05%	US4943681035
SKELLERUP HOLDINGS LTD	0.05%	NZSKXE0001S8
SWAP MATURING 27/08/2024 (BNZW40)	0.04%	
CENTURIA INDUSTRIAL REIT	0.04%	AU000000CIP0
COREBRIDGE FINANCIAL INC	0.04%	US21871X1090
AMCOR PLC	0.04%	AU000000AMC4
FRANCE (GOVT OF) 2.00% 25/05/2048	0.04%	FR0013257524
GACI FIRST INVESTMENT 5.125% 14/02/2053	0.04%	XS2585988145
BUILDERS FIRSTSOURCE INC	0.04%	US12008R1077
DUNEDIN CITY TREASURY 2.09% 15/11/2026	0.04%	NZDCTDT173C2
PORT OF TAURANGA LTD 1.02% 29/09/2025	0.04%	NZPOTD0925L1
VALERO ENERGY CORP	0.04%	US91913Y1001
NOMURA HOLDINGS INC 2.679% 16/07/2030	0.04%	US65535HAS85
ROMANIA 2.00% 14/04/2033	0.04%	XS2331735253
EXPORT DEVELOPMNT CANADA 7.13% 11/03/2029	0.04%	XS2779802078
SANDOZ FINANCE B.V. 3.97% 17/04/2027	0.04%	XS2715297672
SWU0103A9 CCP SHORT IRS MS USD 210625 PFXD 3.75 P	0.04%	DUSWU0103A9
ELAT 2007-1 A1 6.544% 25/05/2037	0.04%	US288542AA12
VERTEX PHARMACEUTICALS INC	0.04%	US92532F1003
PLRS 2021-1 A 5.999% 23/12/2058	0.04%	XS2363111399
REPUBLIC OF SERBIA 1.65% 3/03/2033	0.04%	XS2308620793
ADOBE INC	0.04%	US00724F1012

REPUBLIC OF PERU 5.94% 12/02/2029	0.04%	USP78024AE96
SAMSUNG ELECTRONICS CO LTD	0.04%	KR7005930003
TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	0.04%	US8740391003
TURNERS AUTOMOTIVE GROUP LTD	0.04%	NZVNLE0001S1
NRZT 2020-RPL1 A1 2.75% 25/11/2059	0.04%	US64828XAA19
FN BV3101 2.00% 1/03/2052	0.04%	US3140MGNT45
SWU01US59 CCP SHORT IRS MS USD 130525 PFXD 3.15 R	0.04%	DUSWU01US59
TOURISM HOLDINGS LTD	0.04%	NZHELE0001S9
O'REILLY AUTOMOTIVE INC	0.04%	US67103H1077
BANK OF NEW ZEALAND 5.536% 25/05/28	0.04%	NZBNZDT402C6
ASB BANK LIMITED 5.928% 16/11/2026	0.04%	NZABBDG006C3
ASB BANK LIMITED 5.524% 21/06/2027	0.04%	NZABBDT044C9
NMRR 2018-1R 3A1 6.344% 25/03/2037	0.04%	US65541JAC18
NRZT 2019-RPL3 A1 2.75% 25/07/2059	0.04%	US64830NAA90
HARTFORD FINANCIAL SERVICES GROUP INC/THE	0.04%	US4165151048
FR RA6652 2.50% 1/01/2052	0.04%	US3133KNL927
BANK OF NEW YORK MELLON CORP/THE	0.04%	US0640581007
BLUNZ 2022-2 A1L 7.45% 16/02/2054	0.04%	NZBSNC1002R1
DBS GROUP HOLDINGS LTD	0.04%	SG1L01001701
EUR BNP PARIBAS	0.04%	
WOLTERS KLUWER NV	0.04%	NL0000395903
DPF 2021-1 A 4.575% 28/07/2058	0.04%	XS2294367672
SANTEN PHARMACEUTICAL CO LTD	0.04%	JP3336000009
AERCAP IRELAND CAP/GLOBA 2.45% 29/10/2026	0.04%	US00774MAV72
PACCAR INC	0.04%	US6937181088
RIO TINTO PLC	0.04%	GB0007188757
CMLTI 2007-SHL1 A 5.844% 25/11/2046	0.04%	US17312WAA45
VISA INC	0.04%	US92826C8394
SUNCOR ENERGY INC	0.03%	CA8672241079
GA GLOBAL FUNDING TRUST 2.25% 6/01/2027	0.03%	US36143L2G95
CSMC 2017-CHOP A 6.194% 15/07/2032	0.03%	US12651QAA76
AERCAP IRELAND CAP/GLOBA 3.00% 29/10/2028	0.03%	US00774MAW55
LGATE 2008-W1X A1 5.949% 1/01/2061	0.03%	XS0353588386
THB BNP PARIBAS	0.03%	
WEBJET LTD	0.03%	AU000000WEB7
EATON CORP PLC	0.03%	IE00B8KQN827
GPT GROUP/THE	0.03%	AU000000GPT8
ITALY GOVT INT BOND 6.00% 4/08/2028	0.03%	XS0089572316
FN BK8661 4.00% 1/07/2048	0.03%	US3140HNNT96
NZ LOCAL GOVT FUND AGENC 3.00% 15/05/2035	0.03%	NZLGFDT019C9
PERPETUAL LTD	0.03%	AU000000PPT9
MIRAV 2020-1 A 4.795% 26/05/2065	0.03%	XS2244804154
WOODSIDE ENERGY GROUP LTD	0.03%	AU0000224040
MASCO CORP	0.03%	US5745991068
ELI LILLY & CO	0.03%	US5324571083
SANOFI SA	0.03%	FR0000120578

RESNZ 2022-1 A1 7.65% 16/06/2054	0.03%	NZRVGA1035R9
BARCLAYS PLC 5.851% 21/03/2035	0.03%	XS2790094523
ABN AMRO BANK NV	0.03%	NL0011540547
PETROCHINA CO LTD	0.03%	CNE1000003W8
DUNEDIN CITY TREASURY 3.98% 15/04/2026	0.03%	NZDCTDT109C6
INSURANCE AUSTRALIA GRP 5.32% 15/06/2038	0.03%	NZIAGDT004C1
SWU022DU1 CCP LONG OIS MS GBP 180934 RFXD 3.75 PI	0.03%	DUSWU022DU1
PETROLEO BRASILEIRO SA	0.03%	US71654V4086
MEX BONOS DESARR FIX RT 8.50% 31/05/2029	0.03%	MX0MGO0000H9
ROMANIA 6.375% 18/09/2033	0.03%	XS2689948078
MEX BONOS DESARR FIX RT 8.50% 1/03/2029	0.03%	MX0MGO0001F1
BANCA MONTE DEI PASCHI S 6.75% 5/09/2027	0.03%	XS2676882900
MEX BONOS DESARR FIX RT 7.50% 3/06/2027	0.03%	MX0MGO0000D8
TARGET CORP	0.03%	US87612E1064
FG G08747 3.00% 1/02/2047	0.03%	US3128MJZM58
SYNLAIT MILK LTD	0.03%	NZSMLDT001C4
DEUTSCHE BANK AG 5.00% 5/09/2030	0.03%	DE000A30VT06
PG&E CORP	0.03%	US69331C1080
REPUBLIC OF POLAND 4.25% 14/02/2043	0.03%	XS2586944147
REPUBLIC OF POLAND 3.875% 14/02/2033	0.03%	XS2586944659
ARISTOCRAT LEISURE LTD	0.03%	AU000000ALL7
UNITED MEXICAN STATES 4.49% 25/05/2032	0.03%	XS2754067242
SCHAEFFLER AG 4.75% 14/08/2029	0.03%	DE000A3823S1
DB USD MARGINS ACCOUNT	0.03%	
BONOS Y OBLIG DEL ESTADO 2.80% 31/05/2026	0.03%	ES0000012L29
TP ICAP FINANCE PLC 2.625% 18/11/2028	0.03%	XS2409096349
TSB BANK PLC 3.319% 5/03/2029	0.03%	XS2774411016
BANK GOSPODARSTWA KRAJOW 4.00% 13/03/2032	0.03%	XS2778272471
FONTERRA COOPERATIVE GRP 4.15% 14/11/2025	0.03%	NZFCGDG005C4
BANK OF AMERICA CORP 4.922% 22/09/2026	0.03%	XS2387929834
COLGATE-PALMOLIVE CO	0.03%	US1941621039
DE VOLKSBANK NV 3.00% 26/03/2031	0.03%	XS2791994309
CREDIT AGRICOLE HOME LOA 3.00% 1/12/2030	0.03%	FR001400OCT6
SKECHERS USA INC	0.03%	US8305661055
SWU01E105 CCP SHORT OIS MS JPY 190639 RFLT TONAR I	0.03%	DUSWU01E105
PALO ALTO NETWORKS INC	0.03%	US6974351057
FUTURES MARGIN-GBP	0.03%	
SVHE 2005-OPT3 M1 6.149% 25/11/2035	0.03%	US83611MGU62
SIEMENS FINANCIERINGSMAT 3.125% 22/05/2032	0.03%	XS2769894135
MORGAN STANLEY 2.103% 8/05/2026	0.03%	XS2446386356
BELFIUS BANK SA/NV 2.875% 12/02/2031	0.03%	BE0390105683
CAISSE REFINANCE L'HABIT 2.875% 25/03/2031	0.03%	FR001400OUR2
FAIRFAX FINL HLDGS LTD 2.75% 29/03/2028	0.03%	XS1794675931
BANCO DE CREDITO DEL PER 4.65% 17/09/2024	0.03%	US05971V2B09
JOHNSON & JOHNSON	0.03%	US4781601046
FRANCE (GOVT OF) 3.00% 25/06/2049	0.03%	FR001400NEF3

TOYOTA TSUSHO CORP	0.03%	JP3635000007
AIR NEW ZEALAND LTD	0.03%	NZAIRE0001S2
REPUBLIC OF POLAND 5.50% 16/11/2027	0.03%	US857524AD47
TNG23 2023-1 A2 5.169% 1/04/2041	0.03%	US88258MAB19
SWU016KP6 CCP SHORT IRS MS EUR 171152 RFLT 6EUBO	0.03%	DUSWU016KP6
REPUBLIC OF POLAND 5.50% 4/04/2053	0.03%	US731011AW25
AUCKLAND COUNCIL 5.734% 27/09/2028	0.03%	NZAKCDT595C8
ORGANON & CO/ORG 2.875% 30/04/2028	0.03%	XS2332250708
BIOGEN INC	0.03%	US09062X1037
VECTOR LTD	0.03%	NZVCTE0001S7
NZX LTD	0.03%	NZNZXE0001S7
SWU022DV9 CCP LONG OIS MS GBP 180929 RFXD 4 PFLT	0.03%	DUSWU022DV9
CHARTER COMM OPT LLC/CAP 6.384% 23/10/2035	0.03%	US161175AZ73
WELLS FARGO & COMPANY 5.389% 24/04/2034	0.03%	US95000U3D31
WELLS FARGO & COMPANY 5.198% 23/01/2030	0.03%	US95000U3J01
KOREA HOUSING FINANCE CO 0.01% 29/06/2026	0.03%	XS2355599353
ROMANIA 2.125% 7/03/2028	0.03%	XS2434895558
WELLS FARGO & COMPANY 3.908% 25/04/2026	0.03%	US95000U2X04
BNP PARIBAS SA	0.03%	FR0000131104
NEW ZEALAND GOVERNMENT 1.50% 15/05/2031	0.03%	NZGOVDT531C0
TRANSURBAN FINANCE CO 4.125% 2/02/2026	0.02%	US89400PAE34
NEXI SPA 2.125% 30/04/2029	0.02%	XS2332590475
CANADIAN GOVERNMENT RRB 1.50% 1/12/2044	0.02%	CA135087ZH04
JPY BNP PARIBAS	0.02%	
ORGANON & CO	0.02%	US68622V1061
AUSTRALIAN GOVERNMENT 1.75% 21/06/2051	0.02%	AU0000097495
ROMANIA 3.75% 7/02/2034	0.02%	XS2434895806
DEUTSCHE BANK AG 1.75% 19/11/2030	0.02%	DE000DL19VS4
HELLENIC TELECOMMUNICATIONS ORGANIZATION SA	0.02%	GRS260333000
FN BF0463 3.00% 1/03/2060	0.02%	US3140FXQR67
SINGAPORE GOVERNMENT 2.25% 1/08/2036	0.02%	SG31A9000002
COREBRIDGE FINANCIAL INC 3.85% 5/04/2029	0.02%	US21871XAF69
SWU00Y1H5 CCP SHORT IRS MS AUD 170630 RFLT 6BBSV	0.02%	DUSWU00Y1H5
KIMCO REALTY CORP	0.02%	US49446R1095
GOLDEN ST TOBACCO-A1 2.158% 1/06/2026	0.02%	US38122NC593
MARVELL TECHNOLOGY INC 1.65% 15/04/2026	0.02%	US573874AC88
ROCHE HOLDING AG	0.02%	CH0012032048
PEPSICO INC	0.02%	US7134481081
GBP BNP PARIBAS	0.02%	
AROUNDTOWN SA 0.375% 15/04/2027	0.02%	XS2421195848
HOME DEPOT INC/THE	0.02%	US4370761029
CSFB 2004-CF2 2M1 6.794% 25/05/2044	0.02%	US22541SE209
GENTRACK GROUP LTD	0.02%	NZGTKE0002S9
JPMORGAN CHASE & CO 2.58% 22/04/2032	0.02%	US46647PCC86
ARVIDA GROUP LTD	0.02%	NZARVE0001S5
GLENCORE PLC	0.02%	JE00B4T3BW64

E.ON SE	0.02%	DE000ENAG999
SBS BANK 4.32% 18/03/2027	0.02%	NZSBBDT297C3
AUD BNP PARIBAS	0.02%	
FONTERRA CO-OPERATIVE GROUP LTD	0.02%	NZFSFE0001S5
SGD BNP PARIBAS	0.02%	
TR GROUP LTD 3.532% 5/10/2026	0.02%	NZTRGD1026L9
ROMANIA 1.375% 2/12/2029	0.02%	XS2262211076
BROADCOM INC 3.187% 15/11/2036	0.02%	US11135FBQ37
WESTPAC BANKING CORP	0.02%	AU000000WBC1
CSX CORP	0.02%	US1264081035
UBS GROUP AG	0.02%	CH0244767585
EMPIRE STATE REALTY TRUST INC	0.02%	US2921041065
DENSO CORP	0.02%	JP3551500006
AUCKLAND COUNCIL 2.411% 20/10/2027	0.02%	NZAKCDT547C9
CHARTER COMM OPT LLC/CAP 5.125% 1/07/2049	0.02%	US161175BS22
KB FINANCIAL GROUP INC	0.02%	KR7105560007
FN AZ7355 3.50% 1/11/2045	0.02%	US3140E0E507
UDCAU 2022-1 A 7.49% 20/12/2029	0.02%	NZUDCDB001R0
IBERDROLA SA	0.02%	ES0144580Y14
PHILLIPS 66	0.02%	US7185461040
SANKYU INC	0.02%	JP3326000001
ROMANIA 2.875% 13/04/2042	0.02%	XS2364200514
REPUBLIC OF SERBIA 2.05% 23/09/2036	0.02%	XS2388562139
NORDEA KREDIT REALKREDIT 1.50% 1/10/2053	0.02%	DK0002050368
MANULIFE FINANCIAL CORP	0.02%	CA56501R1064
METLIFE INC	0.02%	US59156R1086
ONTARIO TEACHERS' FINANC 0.90% 20/05/2041	0.02%	XS2344384842
RMACS 2006-NS4X A3A 5.518% 12/06/2044	0.02%	XS0277409446
FN BN8219 3.50% 1/06/2049	0.02%	US3140JRDZ17
CHARTER COMM OPT LLC/CAP 4.80% 1/03/2050	0.02%	US161175BT05
JPMCC 2019-FL12 A 6.818% 15/12/2031	0.02%	US46651QAA58
NETEASE INC	0.02%	US64110W1027
FR QD5748 2.00% 1/02/2052	0.02%	US3133B3L540
ONTARIO (PROVINCE OF) 3.65% 2/06/2033	0.02%	CA68333ZAY30
FN FM9147 3.50% 1/05/2051	0.02%	US3140XDEV42
ABBVIE INC	0.02%	US00287Y1091
B&M EUROPEAN VALUE RETAIL SA	0.02%	LU1072616219
NINE ENTERTAINMENT CO HOLDINGS LTD	0.02%	AU000000NEC4
3 MONTH SOFR 2412 F	0.02%	GB00F7B6VM05
WOOLWORTHS GROUP LTD	0.02%	AU000000WOW2
CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	0.02%	FR001400AJ45
KENVUE INC	0.02%	US49177J1025
SWU020PX6 CCP SHORT IRS MS USD 160134 RFLT SOFRA	0.02%	DUSWU020PX6
ROSS STORES INC	0.02%	US7782961038
SWU022DY3 CCP LONG IRS MS EUR 180929 RFXD 2.75 PF	0.02%	DUSWU022DY3
BRIXMOR PROPERTY GROUP INC	0.02%	US11120U1051

FORTESCUE LTD	0.02%	AU000000FMG4
SLM STUDENT LOAN TR 03-7 4.49% 15/12/2033	0.02%	XS0172692914
AFT PHARMACEUTICALS LTD	0.02%	NZAFTE0001S4
FR RA5502 3.00% 1/06/2051	0.02%	US3133KMDF95
UNITED KINGDOM GILT 1.50% 31/07/2053	0.02%	GB00BM8Z2V59
FISERV INC	0.02%	US3377381088
RYMAN HOSPITALITY PROPERTIES INC	0.02%	US78377T1079
VEEVA SYSTEMS INC	0.02%	US9224751084
SWU01QFN3 CCP SHORT IRS MS USD 310325 PFXD 4.158	0.02%	DUSWU01QFN3
TELIX PHARMACEUTICALS LTD	0.02%	AU000000TLX2
SWU01ZTT5 CCP LONG IRS MS USD 200334 RFXD 4.25 PFI	0.02%	DUSWU01ZTT5
CHECK POINT SOFTWARE TECHNOLOGIES LTD	0.02%	IL0010824113
LOBLAW COS LTD	0.02%	CA5394811015
VALE SA	0.02%	BRVALEACNORO
SWU01VAN7 CCP SHORT IRS MS USD 201253 PFXD 3.25 R	0.02%	DUSWU01VAN7
SWU01NRX5 CCP LONG IRS MS EUR 190327 RFXD 3% PFL	0.02%	DUSWU01NRX5
RENESAS ELECTRONICS CORP	0.02%	JP3164720009
SAMSUNG FIRE & MARINE INSURANCE CO LTD	0.02%	KR7000810002
BYD CO LTD	0.02%	CNE100000296
ALBA 2005-1 A3 5.536% 25/11/2042	0.02%	XS0235712006
KIA CORP	0.02%	KR7000270009
GARTNER INC	0.02%	US3666511072
FN BR1297 2.50% 1/02/2051	0.02%	US3140KYNP56
CHARTER COMM OPT LLC/CAP 3.95% 30/06/2062	0.02%	US161175CG74
AIR CANADA	0.02%	CA0089118776
CBOE GLOBAL MARKETS INC	0.02%	US12503M1080
WAMU 2007-OA3 2A1A 5.849% 25/04/2047	0.02%	US93364AAC62
AMANO CORP	0.02%	JP3124400007
REPUBLIC OF PERU 3.23% 28/07/2121	0.01%	US715638DR09
NHEL 2005-4 M1 6.104% 25/01/2036	0.01%	US66987WDE49
FN BV3083 2.00% 1/02/2052	0.01%	US3140MGM995
PFIZER INC	0.01%	US7170811035
SWPC0MIQ3 CCP SELL CDX EUR 200629 ICE ITRAXX MAIN	0.01%	DUSWPC0MIQ3
ANHUI CONCH CEMENT CO LTD	0.01%	CNE1000001W2
AGCO CORP	0.01%	US0010841023
TPMT 2019-HY2 A1 6.444% 25/05/2058	0.01%	US89177HAA05
AVI LTD	0.01%	ZAE000049433
VENTIA SERVICES GROUP PTY LTD	0.01%	AU0000184459
AVANZ 2022-1 A1 7.30% 15/07/2054	0.01%	NZAVGA1001R7
ALIGN TECHNOLOGY INC	0.01%	US0162551016
PING AN INSURANCE GROUP CO OF CHINA LTD	0.01%	CNE1000003X6
BANK OF AMERICA CORP	0.01%	US0605051046
DOOSAN BOBCAT INC	0.01%	KR7241560002
CHEMOURS CO/THE	0.01%	US1638511089
VANGUARD ESG US STOCK ETF	0.01%	US9219107334
DOMI 2019-1 A 4.79% 15/06/2051	0.01%	XS1991327500

PCHLT 2005-1 M4 6.794% 25/01/2035	0.01%	US71085PBN24
VISTA GROUP INTERNATIONAL LTD	0.01%	NZVGLE0003S1
NESTLE SA	0.01%	CH0038863350
CENTENE CORP	0.01%	US15135B1017
OCEANIA HEALTHCARE LTD	0.01%	NZOCAE0002S0
SERVICENOW INC	0.01%	US81762P1021
UNICREDIT SPA	0.01%	IT0005239360
ALIBABA GROUP HOLDING LTD	0.01%	KYG017191142
BRIDGESTONE CORP	0.01%	JP3830800003
ESAIL 2007-3X A3A 6.298% 13/06/2045	0.01%	XS0308666493
EXELIXIS INC	0.01%	US30161Q1040
SWU022NC0 CCP SHORT OIS BARC SGD 180929 RFLT SOI	0.01%	DUSWU022NC0
CGI INC	0.01%	CA12532H1047
SWU017449 CCP SHORT IRS MS EUR 270550 RFLT 6EUBO	0.01%	DUSWU017449
FRANCE (GOVT OF) 0.50% 25/05/2072	0.01%	FR0014001NN8
LAS VEGAS SANDS CORP	0.01%	US5178341070
MASTERCARD INC	0.01%	US57636Q1040
OMNICOM GROUP INC	0.01%	US6819191064
SPOTIFY TECHNOLOGY SA	0.01%	LU1778762911
TRANSPower NEW ZEALAND L 5.893% 15/03/2028	0.01%	NZTRPD0328L1
BOSTON PROPERTIES INC	0.01%	US1011211018
SERKO LTD	0.01%	NZSKOE0001S7
BONOS Y OBLIG DEL ESTADO 1.45% 31/10/2071	0.01%	ES0000012H58
GEA GROUP AG	0.01%	DE0006602006
ZAR BNP PARIBAS	0.01%	
EURO BTP 2406 FUT	0.01%	DE000C75XMS2
ROMANIA 2.75% 14/04/2041	0.01%	XS2330514899
UNITED KINGDOM GILT 1.75% 22/01/2049	0.01%	GB00BFWFPP71
SINGAPORE GOVERNMENT 3.375% 1/09/2033	0.01%	SG3261987691
TRANSPower NEW ZEALAND 4.627% 16/09/2027	0.01%	NZTRPD0100L4
3MO EUR EURIBOR 2024	0.01%	DU00LIF24097
AUCKLAND INTL AIRPORT 3.51% 10/10/2024	0.01%	NZAIAD0230L0
LENOVO GROUP LTD	0.01%	HK0992009065
CARDINAL HEALTH INC	0.01%	US14149Y1082
J D WETHERSPOON PLC	0.01%	GB0001638955
OSG CORP	0.01%	JP3170800001
AUCKLAND INTL AIRPORT 3.29% 17/11/2026	0.01%	NZAIAD0240L9
TRANSPower NEW ZEALAND 3.823% 6/03/2025	0.01%	NZTRPD0050L1
CAD BNP PARIBAS	0.01%	
ISHARES ESG AWARE MSCI EAFE ETF	0.01%	US46435G5163
NUTRIEN LTD	0.01%	CA67077M1086
FN AZ2940 3.50% 1/09/2045	0.01%	US3138YUHS38
SWU010F08 CCP SHORT IRS MS USD 151132 PFXD 3.106%	0.01%	DUSWU010F08
MANAWA ENERGY LTD	0.01%	NZTPXE0001S5
SWU022IE2 CCP LONG IRS BARC CNY 180929 RFXD 2.25%	0.01%	DUSWU022IE2
DB INSURANCE CO LTD	0.01%	KR7005830005

HALLENSTEIN GLASSON HOLDINGS LTD	0.01%	NZHLGE0001S4
NOMURA SEC INT COLL	0.01%	
SPARK FINANCE LTD 3.94% 7/09/2026	0.01%	NZSPFD0570L5
SWU020B78 CCP SHORT IRS MS USD 181225 PFXD 3.5 RF	0.01%	DUSWU020B78
IG GROUP HOLDINGS PLC	0.01%	GB00B06QFB75
SWU020E26 CCP SHORT OIS MS GBP 170635 RFLT SONIA	0.01%	DUSWU020E26
SWU022DH0 CCP LONG IRS MS EUR 180926 RFXD 3 PFLT	0.01%	DUSWU022DH0
BCAP 2011-RR5 12A1 4.527% 26/03/2037	0.01%	US05534AAN19
SWU0203Z5 CCP SHORT IRS MS USD 200626 RFLT SOFRA	0.01%	DUSWU0203Z5
SWU01P4F4 CCP SHORT IRS MS USD 310824 PFXD 1.249 I	0.01%	DUSWU01P4F4
SWU01VA64 CCP SHORT IRS MS USD 201225 PFXD 4.25 RI	0.01%	DUSWU01VA64
UNITED STATES STEEL CORP	0.01%	US9129091081
SWU016X72 CCP SHORT IRS MS EUR 170336 RFLT 6EUBO	0.01%	DUSWU016X72
CWL 2007-12 1A1 6.184% 25/08/2047	0.01%	US126697AA90
SANFORD LTD/NZ	0.01%	NZSANE0001S0
STATE STREET CORP	0.01%	US8574771031
FHR 4579 FD 5.784% 15/01/2038	0.01%	US3137BPPH69
MORGAN STANLEY NZD	0.01%	
FN BX6634 6.00% 1/01/2053	0.01%	US3140NBLQ28
GERDAU SA	0.01%	BRGGBRACNPR8
BONOS DE TESORERIA 6.15% 12/08/2032	0.01%	PEP01000C5E9
GHM 2007-1 A2B 4.058% 18/03/2039	0.01%	XS0288627507
SWU01HIX8 CCP SHORT OIS MS JPY 150652 RFLT TONAR F	0.01%	DUSWU01HIX8
SWU01V9Z2 CCP SHORT OIS MS CAD 201233 PFXD 3.25 R	0.01%	DUSWU01V9Z2
SPARK FINANCE LTD 4.37% 29/09/2028	0.01%	NZSPFD0928L5
SBERBANK (SB CAP SA) 5.25% 23/05/2023	0.01%	XS0935311240
SWU021DD1 CCP SHORT OIS MS CAD 150328 PFXD 3.25 I	0.01%	DUSWU021DD1
MEX BONOS DESARR FIX RT 7.75% 29/05/2031	0.01%	MX0MGO0000P2
MORGAN STANLEY MXCCP	0.01%	
ODONTOPREV SA	0.01%	BRODPVACNOR4
GECMS 1997-HE4 A6 7.17% 25/12/2028	0.01%	US36157NFL38
SWU0205W0 CCP SHORT IRS MS USD 200634 PFXD 3.75 F	0.01%	DUSWU0205W0
MHL 2005-4 A1 6.004% 25/10/2035	0.01%	US61913PAZ53
SWU01ZLH9 IRS GS MYR 200329 PFXD 3.5 RFLT 3KLIB	0.01%	DUSWU01ZLH9
AUCKLAND INTL AIRPORT 5.29% 17/11/2028	0.01%	NZAIAD0260L7
SWU01RA14 CCP LONG IRS MS EUR 130424 RFXD 2.1 PFL	0.01%	DUSWU01RA14
SWU01J5I1 CCP LONG IRS MS NZD 140624 RFXD 4% PFLT	0.01%	DUSWU01J5I1
FN FM1843 3.50% 1/11/2034	0.00%	US3140X5BM48
3 MONTH SOFR 2503 F	0.00%	GB00H7QLC142
WAREHOUSE GROUP LTD/THE	0.00%	NZWHSE0001S6
317U39LA5 SWPTION USD 200624 PUT STRIKE 4.75 NOM	0.00%	DU317U39LA59
SWU01USE0 CCP SHORT IRS MS USD 150524 PFXD 3.2 RF	0.00%	DUSWU01USE0
ISHARES ESG AWARE MSCI EM ETF	0.00%	US46434G8630
WAMU 2005-AR6 2A1A 5.904% 25/04/2045	0.00%	US92922FJ251
SWU01OK69 CCP SHORT IRS MS USD 151132 PFXD 3.069	0.00%	DUSWU01OK69
SWU021E32 CCP SHORT OIS MS CAD 150333 PFXD 3.25 R	0.00%	DUSWU021E32

SWU01QPZ5 CCP LONG IRS MS EUR 050424 RFXD 2.1 PFL	0.00%	DUSWU01QPZ5
FR ZT1702 4.00% 1/01/2049	0.00%	US3132AD3K27
WAMU 2006-AR10 2A1 4.174% 25/09/2036	0.00%	US93363EAF25
SWU01LGV5 CCP LONG IRS MS AUD 150333 RFXD 4.25 PF	0.00%	DUSWU01LGV5
NZD WESTPAC	0.00%	
MORGAN STANLEY CZK	0.00%	
SWPC0LPD6 CCP SELL CDS USD 200628 CDX IG40 5Y ICE	0.00%	DUSWPC0LPD6
FHLT 2005-D 2A4 6.124% 25/11/2035	0.00%	US35729PME78
SWU01OBZ5 CCP SHORT IRS MS USD 151132 PFXD 3.172	0.00%	DUSWU01OBZ5
CHRISTCHURCH INTL AIRPOR 5.18% 19/05/2028	0.00%	NZCHCDT005C1
JYSKE REALKREDIT A/S 1.50% 1/10/2053	0.00%	DK0009403644
REALKREDIT DANMARK 1.50% 1/10/2053	0.00%	DK0004619467
ARS BNP PARIBAS	0.00%	
SWU01Y4Y4 CCP LONG IRS MS EUR 091028 RFXD 3.37 PFI	0.00%	DUSWU01Y4Y4
GOLDMAN SACHS COLLAT	0.00%	
EUR BUND 2406 FUT	0.00%	DE000C75XMU8
SWU01QQB7 CCP LONG IRS MS EUR 060424 RFXD 2.1 PFI	0.00%	DUSWU01QQB7
317U16415 FWD SWPTION GBP 161224 CALL STRIKE 0.82 J	0.00%	DU317U164155
CAN 10YR BND 2406 FU	0.00%	DU00CGX24069
317U3E1A6 SWPTION USD 150724 PUT STRIKE 4.75 BAA	0.00%	DU317U3E1A61
SWU01BQV6 CCP SHORT OIS MS JPY 151226 PFXD 0 RFLT	0.00%	DUSWU01BQV6
FN BK9241 4.00% 1/08/2048	0.00%	US3140HPHT72
SWU020NQ3 CCP SHORT IRS MS USD 310528 PFXD3.691:	0.00%	DUSWU020NQ3
CZK BNP PARIBAS	0.00%	
EURUSD MATURING 22/04/2024 (MFS)	0.00%	
SWU01UU98 CCP LONG IRS MS EUR 160524 RFXD 2.1 PFL	0.00%	DUSWU01UU98
JPMAC 2006-WMC3 A1SS 5.704% 25/08/2036	0.00%	US46629KAA79
USDJPY MATURING 22/04/2024 (MFS)	0.00%	
NYKREDIT REALKREDIT AS 1.00% 1/10/2053	0.00%	DK0009527293
SWU01X954 CCP LONG OIS MS CAD 300825 RFXD 4.6 PFL	0.00%	DUSWU01X954
CCS0079R8 XCCY AUD/USD 270829 RFLT 1BBSW PFLT 3LI	0.00%	DUCCS0079R87
MORGAN STANLEY SEK	0.00%	
SWU01RID0 CCP LONG IRS MS EUR 260424 RFXD 2.25 PFI	0.00%	DUSWU01RID0
SWU020VI2 CCP SHORT OIS MS CAD 010633 RFLT 1CDOR	0.00%	DUSWU020VI2
317U39107 FWD SWPTION USD 020424 CALL STRIKE 2.69	0.00%	DU317U391078
SWU022RM4 CCP LONG IRS BARC KRW 180934 RFXD 3.2:	0.00%	DUSWU022RM4
SWU01RMD5 CCP LONG IRS MS EUR 030524 RFXD 2.25 PI	0.00%	DUSWU01RMD5
SWU01RKM7 CCP LONG IRS MS EUR 280424 RFXD 2.25 PF	0.00%	DUSWU01RKM7
SWU01X939 CCP SHORT IRS MS USD 300825 PFXD 4.228 I	0.00%	DUSWU01X939
GNR 2017-121 PE 3.00% 20/07/2046	0.00%	US38380TV370
MXN BNP PARIBAS	0.00%	
SASC 2006-EQ1AA1 5.714% 25/07/2036	0.00%	US86360RAA14
SWU020VL5 CCP SHORT IRS MS USD 200249 PFXD 3.7 RFI	0.00%	DUSWU020VL5
USDTWD MATURING 25/04/2024 (MFS)	0.00%	
SWU020NY6 CCP SHORT IRS MS USD 310528 PFXD3.6621	0.00%	DUSWU020NY6
TMTS 2003-6HE A1 6.384% 25/11/2033	0.00%	US881561CE22

SWU01XP80 IRS GS MYR 200933 PFXD 3.75 RFLT 3KLIB	0.00%	DUSWU01XP80
3175SQ653 OTCBO EUR 230525 PUT STRIKE 97 BNP	0.00%	DU3175SQ6536
USDCHF MATURING 19/04/2024 (MFS)	0.00%	
GBPUSD MATURING 22/04/2024 (MFS)	0.00%	
NZDCHF MATURING 15/04/2024 (BZLNZ)	0.00%	
317U479O2 FWD SWPTION USD 080424 CALL STRIKE 2.78	0.00%	DU317U479O24
NZDUSD MATURING 19/04/2024 (MFS)	0.00%	
USDKRW MATURING 04/04/2024 (MFS)	0.00%	
AUD 10YR 2406 BOND F	0.00%	DU000XT24066
SWPC0JG41 SELL CDS USD 200625 ITALY GOVT SW 1% BAI	0.00%	DUSWPC0JG41
SWPC0JFV2 SELL CDS USD 200625 ITALY GOVT SW 1 BAA	0.00%	DUSWPC0JFV2
USDCHF MATURING 22/04/2024 (MFS)	0.00%	
SWPC0MJ82 CCP BUY CDS USD 200634 CDX.NA.IG.42 1%	0.00%	DUSWPC0MJ82
SWAP MATURING 23/03/2028 (WPAC40)	0.00%	
FHR 4579 SD 0.172% 15/01/2038	0.00%	US3137BPS836
317U474O7 FWD SWPTION USD 080424 CALL STRIKE 2.83	0.00%	DU317U474O78
FNR 2006-48 TF 5.835% 25/06/2036	0.00%	US31395NLE57
SWU01UUU1 CCP LONG IRS MS EUR 170524 RFXD 2.1 PFL	0.00%	DUSWU01UUU1
NZDJPY MATURING 15/04/2024 (BZLNZ)	0.00%	
SWPC0JFW0 SELL CDS USD 200625 ITALY GOVT SW SP BR	0.00%	DUSWPC0JFW0
FUTURES MARGIN-CAD	0.00%	
317U461O2 FWD SWPTION USD 080424 CALL STRIKE 2.72	0.00%	DU317U461O24
AUDUSD MATURING 22/04/2024 (MFS)	0.00%	
FUTURES MARGIN-JPY	0.00%	
SWU022PM6 CCP SHORT IRS MS MXN 310529 PFXD 8.68 F	0.00%	DUSWU022PM6
SEK BNP PARIBAS	0.00%	
USDSGD MATURING 22/04/2024 (MFS)	0.00%	
SWU022PL8 CCP SHORT IRS MS MXN 070329 PFXD 8.725 I	0.00%	DUSWU022PL8
NOK BNP PARIBAS	0.00%	
SWU022QZ6 CCP SHORT IRS MS MXN 030627 RFLT 1MXN	0.00%	DUSWU022QZ6
SWU022YZ7 CCP SHORT IRS MS MXN 010329 PFXD 8.76 R	0.00%	DUSWU022YZ7
SWU021VF6 CCP LONG IRS MS USD 210234 RFXD 3.86 PF	0.00%	DUSWU021VF6
SWU022NQ9 CCP SHORT IRS MS MXN 310529 RFLT 1MXN	0.00%	DUSWU022NQ9
SWU022RH5 CCP SHORT IRS MS MXN 310529 RFLT 1MXN	0.00%	DUSWU022RH5
USDHKD MATURING 22/04/2024 (MFS)	0.00%	
PLN BNP PARIBAS	0.00%	
NZDCAD MATURING 15/04/2024 (BZLNZ)	0.00%	
ILS BNP PARIBAS	0.00%	
USDZAR MATURING 19/04/2024 (MFS)	0.00%	
AUS 3YR 2406 BOND FU	0.00%	DU000YT24064
RUB BNP PARIBAS	0.00%	
3 MONTH SOFR 2406 F	0.00%	GB00H46M2H29
HKD BNP PARIBAS	0.00%	
HUF BNP PARIBAS	0.00%	
AUD CASH ACCOUNT (BNP PARIBAS)	0.00%	
GBPUSD MATURING 19/04/2024 (MFS)	0.00%	

USDCAD MATURING 22/04/2024 (MFS)	0.00%
NZDCHF MATURING 14/05/2024 (BZLNZ)	0.00%
RON BNP PARIBAS	0.00%
NYKREDIT REALKREDIT AS 1.50% 1/10/2052	0.00% DK0009527616
NORDEA KREDIT REALKREDIT 1.00% 1/10/2050	0.00% DK0002044718
MS SGD CCP	0.00%
NYKREDIT REALKREDIT AS 1.00% 1/10/2050	0.00% DK0009524431
REALKREDIT DANMARK 1.00% 1/10/2050	0.00% DK0004612454
MORGANS ZAR CCP	0.00%
FN MA5009 5.00% 1/05/2053	0.00% US31418ER771
MS NOK CC	0.00%
CNY BNP PARIBAS	0.00%
NZDJPY MATURING 14/05/2024 (BZLNZ)	0.00%
317U5BSA1 SWPTION USD 010424 CALL STRIKE 3.627 MS	0.00% DU317U5BSA10
317U5BPA4 SWPTION USD 010424 PUT STRIKE 4.027 MS	0.00% DU317U5BPA47
317U5BTA0 SWPTION USD 010424 CALL STRIKE 3.624 MS	0.00% DU317U5BTA01
317U5BQA3 SWPTION USD 010424 PUT STRIKE 4.024 MS	0.00% DU317U5BQA38
317U5EDA1 SWPTION EUR 080424 PUT STRIKE 2.85 CITI	0.00% DU317U5EDA14
SWU022TU4 CCP SHORT IRS MS MXN 290531 RFLT 1MXNI	0.00% DUSWU022TU4
317U5F9A3 SWPTION EUR 120424 CALL STRIKE 2.43 GS	0.00% DU317U5F9A32
SWU022TT7 CCP SHORT IRS MS MXN 030627 RFLT 1MXNI	0.00% DUSWU022TT7
317U5FHA4 SWPTION USD 120424 CALL STRIKE 3.55 JPM	0.00% DU317U5FHA43
317U5ECA2 SWPTION EUR 080424 CALL STRIKE 2.5 CITI	0.00% DU317U5ECA23
EURUSD MATURING 19/04/2024 (MFS)	0.00%
317U5HQA0 SWPTION EUR 220424 PUT STRIKE 2.86 JPM	0.00% DU317U5HQA08
317U5F8A4 SWPTION EUR 120424 PUT STRIKE 2.77 GS	0.00% DU317U5F8A41
317U5J4A0 SWPTION USD 260424 PUT STRIKE 4.09 MS	0.00% DU317U5J4A05
EURO SCHATZ 2406 FU	0.00% DE000C75XMW4
317U5FGA5 SWPTION USD 120424 PUT STRIKE 3.95 JPM	0.00% DU317U5FGA51
317U5IKA4 SWPTION EUR 250424 PUT STRIKE 2.77 JPM	0.00% DU317U5IKA45
USDKRW MATURING 28/06/2024 (MFS)	0.00%
SWU021L26 CCP LONG IRS MS USD 070234 RFXD 3.783 PI	0.00% DUSWU021L26
SWU022VR8 CCP SHORT OIS MS CAD 010933 PFXD 3.5 RF	0.00% DUSWU022VR8
317U5J6A8 SWPTION USD 260424 PUT STRIKE 4.09 WELLS	0.00% DU317U5J6A86
USDJPY MATURING 19/04/2024 (MFS)	0.00%
317U5J5A9 SWPTION USD 260424 CALL STRIKE 3.69 MS	0.00% DU317U5J5A95
317U5HPA1 SWPTION EUR 220424 CALL STRIKE 2.56 JPM	0.00% DU317U5HPA17
CCS004136 MTM XCCY AUD/USD 141030 RFLT 1BBSW PF	0.00% DUCCS0041369
SWU01ZUM8 CCP SHORT OIS MS CAD 190629 RFLT 1CDC	0.00% DUSWU01ZUM8
317U3E2A5 SWPTION USD 150724 PUT STRIKE 5.25 BAA	0.00% DU317U3E2A52
SWU021L34 CCP LONG IRS MS USD 070234 RFXD 3.725 PI	0.00% DUSWU021L34
317U5IJA6 SWPTION EUR 250424 CALL STRIKE 2.48 JPM	0.00% DU317U5IJA63
SWU01PDZ0 CCP SHORT OIS MS JPY 200933 RFLT TONAR	0.00% DUSWU01PDZ0
SWU022ZD5 CCP SHORT OIS MS CAD 180634 PFXD 3.5 RF	0.00% DUSWU022ZD5
3 MONTH SOFR 2409 F	0.00% DU00SFR24093
SWU01ZG51 CCP SHORT OIS MS CAD 010632 RFLT 1CDO	0.00% DUSWU01ZG51

317U39MA4 SWPTION USD 200624 PUT STRIKE 5.25 NOM NZDCAD MATURING 14/05/2024 (BZL NZ)	0.00% DU317U39MA41 0.00%
317U460O3 FWD SWPTION USD 080424 PUT STRIKE 2.721 US 10YR 2406 108.5 P	0.00% DU317U460O33 0.00% DU0USX504P67
SWU01WOF7 CCP LONG IRS MS USD 310330 RFXD 3.951:	0.00% DUSWU01WOF7
317U5J7A7 SWPTION USD 260424 CALL STRIKE 3.69 WELL:	0.00% DU317U5J7A77
SWU01YK26 CCP LONG IRS MS USD 251024 RFXD 3.225 P	0.00% DUSWU01YK26
SWU01YVD0 CCP LONG IRS MS USD 071124 RFXD 3.0875	0.00% DUSWU01YVD0
SWU01YJ93 CCP LONG IRS MS USD 241024 RFXD 3.0175 I	0.00% DUSWU01YJ93
SWU01YMJ7 CCP LONG IRS MS USD 271024 RFXD 2.973 P	0.00% DUSWU01YMJ7
SWU01Z1C2 CCP LONG IRS MS USD 141124 RFXD 2.91 PF	0.00% DUSWU01Z1C2
SWU01Y8B0 CCP LONG IRS MS USD 131024 RFXD 2.9925	0.00% DUSWU01Y8B0
SWU01YPP0 CCP LONG IRS MS USD 311024 RFXD 2.841 P	0.00% DUSWU01YPP0
10 YR JGB TSE 2406 F	0.00% DU00JTX24067
SWU022O96 CCP SHORT IRS BARC KRW 180929 PFXD 3.2 US 5YR NOTE 2406 FUT	0.00% DUSWU022O96 0.00% DU00USV24060
SWU01ZOR4 CCP LONG IRS MS USD 111224 RFXD 3.75 PF	0.00% DUSWU01ZOR4
SWU01Z6W3 CCP LONG IRS MS USD 211124 RFXD 3.75 PI	0.00% DUSWU01Z6W3
USX 10YR 0524 111.5	0.00% DU0USX504C47
317U477O4 FWD SWPTION USD 080424 PUT STRIKE 2.835 US ULTRA BOND 2406 F	0.00% DU317U477O42 0.00% DU00USU24062
SWU00SMW2 CCP LONG IRS MS SEK 190624 RFXD 0.5 PFI	0.00% DUSWU00SMW2
SWPC0MGE2 BUY CDS USD 201224 PHILIPPINES AS BP G\$	0.00% DUSWPC0MGE2
CCS112236 FWD XCCY AUD/USD 040131 RFLT 1BBSW PF	0.00% DUCCS1122366
SWU01YK34 CCP LONG IRS MS USD 251024 RFXD 3.19 PF	0.00% DUSWU01YK34
SWU01YK42 CCP LONG IRS MS USD 251024 RFXD 3.14 PF	0.00% DUSWU01YK42
SWU01YVU2 CCP LONG IRS MS USD 081124 RFXD 3.02 PF	0.00% DUSWU01YVU2
DKK BNP PARIBAS	0.00%
SWU01Z355 CCP LONG IRS MS USD 151124 RFXD 2.845 P	0.00% DUSWU01Z355
SWU01Z959 CCP LONG IRS MS USD 221124 RFXD 3.65 PF	0.00% DUSWU01Z959
SWU022N48 CCP SHORT IRS BARC THB 180929 PFXD 2.2!	0.00% DUSWU022N48
317U478O3 FWD SWPTION USD 080424 PUT STRIKE 2.785 FUTURES MARGIN - AUD	0.00% DU317U478O33 0.00%
SWPC0LPP9 CCP BUY CDS USD 200633 CDX.NA.IG.40 1%	0.00% DUSWPC0LPP9
SWPC0M2T4 BUY CDS USD 201224 PHILIPPINES AS BP BO	0.00% DUSWPC0M2T4
SWU01P0B7 CCP LONG IRS MS NZD 200325 RFXD 4.75 PF	0.00% DUSWU01P0B7
SWPC0MG85 BUY CDS USD 201224 PHILLIPPINES AS BP C	0.00% DUSWPC0MG85
SWU00SF83 CCP LONG IRS MS CZK 300129 RFXD 1.9125	0.00% DUSWU00SF83
SWPC0M355 CCP BUY CDS USD 201233 CDX.NA.IG.41 1%	0.00% DUSWPC0M355
SWPC0ML30 BUY CDS USD 200629 SOUTH KOREA GOVT A	0.00% DUSWPC0ML30
SWU01G5H9 CCP LONG OIS MS CHF 100227 RFXD 0.294	0.00% DUSWU01G5H9
SWPC0MIS9 CCP BUY CDX EUR 200634 CDXITRAXX MAIN. EURO BOBL 2406 FUT	0.00% DUSWPC0MIS9 0.00% DE000C75XMV6
GBPNZD MATURING 14/05/2024 (BZL NZ)	0.00%
SWPC0ML48 BUY CDS USD 200629 SOUTH KOREA GOVT A	0.00% DUSWPC0ML48
GBPNZD MATURING 15/04/2024 (BZL NZ)	0.00%

3 MONTH SOFR 2506 F	0.00%	GB00HB9ZR833
SWU01YAX9 CCP LONG IRS MS USD 171024 RFXD 2.92 PF	0.00%	DUSWU01YAX9
317U388O2 FWD SWPTION USD 020424 PUT STRIKE 2.697	0.00%	DU317U388O24
SWU022DT4 CCP SHORT OIS MS GBP 180926 RFLT SONIA	0.00%	DUSWU022DT4
SWU01JR06 CCP LONG IRS MS USD 300624 RFXD 3.4859	0.00%	DUSWU01JR06
SWU01GDB3 CCP LONG OIS MS CHF 160527 RFXD 0.3421	0.00%	DUSWU01GDB3
SWPC0MEE4 BUY CDS USD 200624 INDONESIA AS BP 1% MORGAN STANLEY JPY	0.00%	DUSWPC0MEE4
SWU01GBE9 CCP LONG OIS MS CHF 150227 RFXD 0.3 PFI	0.00%	DUSWU01GBE9
AUDNZD MATURING 14/05/2024 (BZL NZ)	0.00%	
SWU01GAD2 CCP LONG OIS MS CHF 140227 RFXD 0.2821	0.00%	DUSWU01GAD2
SWU01JYH1 CCP LONG IRS MS EUR 210937 RFXD 2.25 PFI	0.00%	DUSWU01JYH1
SWU01IVA1 CCP LONG IRS MS EUR 180527 RFXD 1 PFLT 6E	0.00%	DUSWU01IVA1
SWU01ZU14 CCP SHORT IRS MS USD 200354 PFXD 4 RFLT	0.00%	DUSWU01ZU14
SWU01P2O7 CCP LONG IRS MS NZD 200325 RFXD 5 PFLT	0.00%	DUSWU01P2O7
US 10YR NOTE 2406 F	0.00%	DU00USX24066
3MO EUR EURIBOR 2025	0.00%	GB00F7B19G51
SWU01I841 CCP LONG IRS MS NZD 150627 RFXD 3.75 PFI	0.00%	DUSWU01I841
SWU01IOA9 CCP LONG IRS MS EUR 110527 RFXD 0.65 PFI	0.00%	DUSWU01IOA9
SWU01HX03 CCP LONG IRS MS EUR 110427 RFXD 0.7 PFL	0.00%	DUSWU01HX03
US ULT 10YR 2406 F	0.00%	DU00UXY24064
SWU01WQI9 CCP LONG IRS MS USD 310330 RFXD 3.857 F	0.00%	DUSWU01WQI9
SWU020B60 CCP LONG OIS MS CAD 181225 RFXD 3.5 PFL	0.00%	DUSWU020B60
AUDNZD MATURING 15/04/2024 (BZL NZ)	0.00%	
SWAP MATURING 20/03/2028 (NBNZ40)	0.00%	
3 MONTH SOFR 2509 F	0.00%	GB00HBD02M38
SWU01Z6Q6 CCP SHORT IRS MS EUR 201133 PFXD 3.148	0.00%	DUSWU01Z6Q6
SWU013KR9 CCP LONG IRS MS MXN 070725 RFXD 4.87 PF	-0.01%	DUSWU013KR9
SWU01XO99 CCP SHORT OIS MS CAD 201233 PFXD 3.75 F	-0.01%	DUSWU01XO99
EURNZD MATURING 14/05/2024 (BZL NZ)	-0.01%	
BARC SGD CCP	-0.01%	
FUTURES MARGIN-EURO	-0.01%	
EURNZD MATURING 15/04/2024 (BZL NZ)	-0.01%	
3 MONTH SOFR 2403 F	-0.01%	GB00H46M2G12
SWU01OT52 CCP LONG OIS MS CAD 210633 RFXD 3.25 PF	-0.01%	DUSWU01OT52
SWU01HY44 CCP LONG IRS MS EUR 120427 RFXD 0.65 PF	-0.01%	DUSWU01HY44
SWU01IQW9 CCP LONG IRS MS EUR 130527 RFXD 1% PFL	-0.01%	DUSWU01IQW9
SWU01UQ93 CCP LONG IRS MS AUD 210633 RFXD 4 PFLT	-0.01%	DUSWU01UQ93
SWU01EBV6 CCP LONG IRS MS AUD 160327 RFXD 1.75 PF	-0.01%	DUSWU01EBV6
SWU0204X9 CCP LONG IRS MS USD 200629 RFXD 3.75 PF	-0.01%	DUSWU0204X9
EUR OAT 2406 FUT	-0.01%	DE000C75XMZ7
BUY NZD SELL AUD SETTLING 14-MAY-2024	-0.01%	
SWU01E188 CCP LONG OIS MS JPY 291129 RFXD 0.035 PF	-0.01%	DUSWU01E188
SWU020E18 CCP LONG OIS MS GBP 170627 RFXD 3 PFLT	-0.01%	DUSWU020E18
MORGAN STANLEY AUD	-0.01%	
BUY NZD SELL AUD SETTLING 15-APR-2024	-0.01%	

NZDUSD MATURING 15/04/2024 (BZLNZ)	-0.02%
SWU01E2C8 CCP LONG OIS MS JPY 170331 RFXD 0 PFLT	-0.02% DUSWU01E2C8
SWU01NRY3 CCP SHORT IRS MS EUR 150333 PFXD 3% RF	-0.02% DUSWU01NRY3
US 30Y BOND 2406 FUT	-0.02% DU00USB24062
SWU01US75 CCP LONG OIS MS CAD 130525 RFXD 3.5 PFL	-0.02% DUSWU01US75
317U173X1 SWPTION EUR 230525 PUT STRIKE 0.451 BNP	-0.03% DU317U173X14
NZDUSD MATURING 14/05/2024 (BZLNZ)	-0.03%
SWU01ZCK2 CCP SHORT IRS MS EUR 180925 PFXD 3.535€	-0.03% DUSWU01ZCK2
LONG GILT 2406 FUT	-0.03% GB00KKWBC053
NZDUSD MATURING 22/04/2024 (MFS)	-0.03%
SWU020PU2 CCP LONG IRS MS USD 160125 RFXD 2.31 PF	-0.03% DUSWU020PU2
HSBC COLLATERAL	-0.03%
JP MORGAN COLAT	-0.04%
CBANZD MARGIN ACCOUNT	-0.04%
MORGAN STANLEY EUR	-0.04%
MORGAN STANLEY GBP	-0.04%
SWU01H5I5 CCP LONG IRS MS USD 150624 RFXD 1.75 PFI	-0.05% DUSWU01H5I5
SWU022DP2 CCP SHORT IRS MS EUR 180954 PFXD 2.5 RF	-0.05% DUSWU022DP2
SWU021CU4 CCP LONG OIS MS CAD 181229 RFXD 1.9 PFI	-0.05% DUSWU021CU4
SWU021CX8 CCP LONG OIS MS CAD 170630 RFXD 1.5 PFI	-0.06% DUSWU021CX8
SWU01VAF4 CCP LONG IRS MS USD 201233 RFXD 3.5 PFL	-0.07% DUSWU01VAF4
MORGAN STANLEY COLAT	-0.07%
SWU01YUW9 CCP SHORT IRS MS AUD 201228 PFXD 4.75 F	-0.08% DUSWU01YUW9
SWU01ZJK5 CPP LONG IRS MS USD 051224 RFXD 3.65 PFL	-0.08% DUSWU01ZJK5
BARCLAYS COLLATERAL	-0.10%
SWU01D6D4 CCP LONG IRS MS USD 150629 RFXD 1 PFLT	-0.20% DUSWU01D6D4
UNITED STATES TREASURY 010424 5.44 REPO	-0.30% DU0RE2440116
UNITED STATES TREASURY 020424 5.46 REPO	-0.49% DU0RE2440215
MS CHF CCP	-0.59%
CREDITORS	-0.76%
OUTSTANDING SETTLEMENTS	-5.30%

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