

DISCLOSE REGISTER - FULL PORTFOLIO
HOLDINGS

1

Offer name	JMI WEALTH KIWISAVER SCHEME	Offer number	OFR13005
Fund name	BALANCED FUND	Fund number	FND21587
Period disclosure applies [dd/mm/yyyy]	31/03/2024		
Asset name	% of fund net a	Security code	
WELLINGTON GLOBAL STEWARDS FUND	12.10%	IE0003AN1H16	
CAPITAL GROUP NEW PERSPECTIVE FUND LUX	8.77%	LU2033398285	
MILFORD TRANS TASMAN BOND FUND	4.69%	DU000MTTBPT4	
NZD CASH ACCOUNT (ANZ BANK)	3.93%		
MORTGAGE PASSTHROUGH TBA	2.98%	US01F0200000	
FR SD8397 6.50% 1/01/2054	2.24%	US3132DWKJ17	
ISHARES MSCI EM IMI ESG SCREENED UCITS ETF	1.51%	IE00BFNM3P36	
CONTACT ENERGY LTD	1.09%	NZCENE0001S6	
SPARK NEW ZEALAND LTD	1.07%	NZTELE0001S4	
CASH AT BANK	1.04%		
PRECINCT PROPERTIES GROUP	0.98%	NZAPTE0001S3	
NZ LOCAL GOVT FUND AGENC 4.50% 15/05/2030	0.89%	NZLGFDT020C7	
MERIDIAN ENERGY LTD	0.88%	NZMELE0002S7	
GOODMAN PROPERTY TRUST	0.78%	NZCPTE0001S9	
KIWI PROPERTY GROUP LTD	0.76%	NZKPGE0001S9	
CSL LTD	0.74%	AU000000CSL8	
FISHER & PAYKEL HEALTHCARE CORP LTD	0.69%	NZFAPE0001S2	
MERCURY NZ LTD	0.65%	NZMRPE0001S2	
INFRATIL LTD	0.64%	NZIFTE0003S3	
MICROSOFT CORP	0.63%	US5949181045	
ANZ GROUP HOLDINGS LTD	0.60%	AU000000ANZ3	
SUMMERSET GROUP HOLDINGS LTD	0.55%	NZSUME0001S0	
AUCKLAND INTERNATIONAL AIRPORT LTD	0.54%	NZAIAE0002S6	
CHORUS LTD	0.53%	NZCNUE0001S2	
ALPHABET INC	0.49%	US02079K3059	
A2 MILK CO LTD/THE	0.49%	NZATME0002S8	
NVIDIA CORP	0.49%	US67066G1040	
PROPERTY FOR INDUSTRY LTD	0.48%	NZPFIE0001S5	
BANK OF NEW ZEALAND 5.872% 1/09/2028	0.47%	NZBNZDT403C4	
MAINFREIGHT LTD	0.47%	NZMFTE0001S9	
EBOS GROUP LTD	0.47%	NZEBOE0001S6	
ARGOSY PROPERTY LTD	0.47%	NZARGE0010S7	
NZ LOCAL GOVT FUND AGENC 2.25% 15/05/2028	0.46%	NZLGFDT018C1	
FREIGHTWAYS GROUP LTD	0.45%	NZFREE0001S0	
BOC CALL ACCOUNT	0.45%		
VITAL HEALTHCARE PROPERTY TRUST	0.44%	NZCHPE0001S4	
FLETCHER BUILDING LTD	0.44%	NZFBUE0001S0	

HOUSING NEW ZEALAND LTD 4.422% 15/10/27	0.44% NZHNZD0008L2
HOUSING NEW ZEALAND LTD 4.422% 15/10/2027	0.44% NZHNZD0008L2
TELSTRA GROUP LTD	0.43% AU000000TSL2
ASB BANK LIMITED 1.646% 4/05/2026	0.41% NZABBDG005C5
NEW ZEALAND LOCAL GOVERNMENT FUNDING AC	0.39% NZLGFDT009C0
REALKREDIT DANMARK 5.00% 1/10/2053	0.39% DK0004624038
META PLATFORMS INC	0.38% US30303M1027
AMAZON.COM INC	0.36% US0231351067
NATIONAL AUSTRALIA BANK LTD	0.36% AU000000NAB4
COMMONWEALTH BANK OF AUSTRALIA	0.35% AU000000CBA7
APPLE INC	0.35% US0378331005
BHP GROUP LTD	0.34% AU000000BHP4
CHF BNP PARIBAS	0.34%
HOUSING NEW ZEALAND LTD 3.42% 18/10/28	0.34% NZHNZD0628L7
HOUSING NEW ZEALAND LTD 2.247% 05/10/26	0.33% NZHNZD0001L7
TRANSPower NEW ZEALAND 1.735% 4/09/2025	0.32% NZTRPD0070L9
HOUSING NEW ZEALAND LTD 2.183% 24/04/30	0.32% NZHNZD0230L2
RYMAN HEALTHCARE LTD	0.32% NZRYME0001S4
NZMS FIRST MORTGAGE SECURITIES LIMITED	0.31%
STRIDE PROPERTY GROUP	0.30% NZSPGE0001S2
RABOBANK NEDERLAND/NZ 6.45% 8/12/2026	0.29% NZRABDT021C9
HOUSING NEW ZEALAND LTD 1.534% 10/09/35	0.29% NZHNZD0935L6
MERCURY NZ LTD 2.16% 29/09/2026	0.29% NZMICYDG004C6
SPARK FINANCE LTD 5.21% 18/09/2029	0.28% NZSPFD0590L3
US TREASURY N/B 4.50% 15/11/2033	0.28% US91282CJJ18
GENESIS ENERGY LTD	0.28% NZGNEE0001S7
BRAMBLES LTD	0.26% AU000000BXB1
PORT OF TAURANGA LTD	0.26% NZPOTE0003S0
TOYOTA FIN NEW ZEALAND 1.73% 6/09/2024	0.26% NZTFSDT727C5
TRANSPower NEW ZEALAND 1.52% 8/04/2026	0.26% NZTRPD0080L8
SEEK LTD	0.25% AU000000SEK6
APPLIED MATERIALS INC	0.25% US0382221051
WESTPAC NEW ZEALAND LTD 2.083% 20/02/2025	0.24% NZWNZD0225L1
BCHINA TERM DEPOSIT 6.35% 21/03/2024 21/03/2	0.24%
RABOBANK NEDERLAND/NZ 6.425% 5/04/2027	0.23% NZRABDT022C7
TOYOTA FIN NEW ZEALAND 2.71% 23/04/2024	0.23% NZTFSDT719C2
NZ LOCAL GOVT FUND AGENC 1.50% 20/04/2029	0.22% NZLGFDT012C4
HEARTLAND GROUP HOLDINGS LTD	0.22% NZHGHE0007S9
NZ LOCAL GOVT FUND AGENC 4.50% 15/04/2027	0.21% NZLGFDT007C4
CIGNA GROUP/THE	0.20% US1255231003
TOYOTA FIN NEW ZEALAND 5.75% 6/12/2027	0.20% NZTFSDT821C6
BOOKING HOLDINGS INC	0.20% US09857L1089
SIMS LTD	0.20% AU000000SGM7
RAMSAY HEALTH CARE LTD	0.20% AU000000RHC8
SKYCITY ENTERTAINMENT GROUP LTD	0.20% NZSKCE0001S2
SKY NETWORK TELEVISION LTD	0.20% NZSKTE0001S6

HEIDELBERG MATERIALS AG	0.20%	DE0006047004
TSY INFLIX N/B 0.25% 15/01/2025	0.20%	US912828H458
HON HAI PRECISION INDUSTRY CO LTD	0.20%	TW0002317005
KIWI PROPERTY GROUP LTD 6.24% 27/09/2029	0.20%	NZKPGD0060L2
US TREASURY N/B 1.875% 15/02/2041	0.20%	US912810SW99
MCKESSON CORP	0.19%	US58155Q1031
NZD CASH	0.19%	
GENESIS ENERGY LTD 5.00% 3/04/2025	0.19%	NZGNEDT007C3
WESTPAC NEW ZEALAND LTD 3.696% 16/02/2027	0.19%	NZWNZD0227L7
JPMORGAN CHASE & CO	0.19%	US46625H1005
NZ LOCAL GOVT FUND AGENC 2.75% 15/04/2025	0.19%	NZLGFDT008C2
BANK OF NEW ZEALAND 1.884% 8/06/2026	0.19%	NZBNZDT397C8
NZD BNP PARIBAS	0.19%	
TR GROUP LTD 7.202% 11/10/2028	0.18%	NZTRGD1028L5
WESTPAC NEW ZEALAND LTD 6.73% 14/02/2034	0.18%	NZWNZD02T2L8
NZ LOCAL GOVT FUND AGENC 2.00% 15/04/2037	0.18%	NZLGFDT016C5
SUNCORP GROUP LTD	0.18%	AU000000SUN6
TSY INFLIX N/B 0.125% 15/04/2025	0.18%	US912828ZJ22
GMT BOND ISSUER LTD 3.656% 20/12/2027	0.18%	NZGMBDT008C5
PRECINCT PROPERTIES NEW 2.85% 28/05/2027	0.18%	NZPCTDT003C7
NET CURRENT ASSETS	0.18%	
STATE OF ISRAEL 5.00% 30/10/2026	0.18%	XS2711443932
KIWIBANK LTD 6.254% 19/10/2028	0.17%	NZKIWD1028L0
LAM RESEARCH CORP	0.17%	US5128071082
MERCURY NZ LTD 1.56% 14/09/2027	0.17%	NZMICYDG003C8
ALS LTD	0.17%	AU000000ALQ6
WELLS FARGO & CO	0.17%	US9497461015
JAPAN (2 YEAR ISSUE) 0.005% 1/04/2024	0.17%	JP1024351N46
US TREASURY N/B 4.00% 15/02/2034	0.17%	US91282CJZ59
RESMED INC	0.17%	AU000000RMD6
AMERIPRISE FINANCIAL INC	0.16%	US03076C1062
ANZ COLL FOR USD	0.16%	
SCHNEIDER ELECTRIC SE	0.16%	FR0000121972
ENI SPA	0.16%	IT0003132476
CADENCE DESIGN SYSTEMS INC	0.16%	US1273871087
ASML HOLDING NV	0.16%	NL0010273215
FONTERRA COOPERATIVE GRP 5.08% 19/06/2025	0.16%	NZFCGDT310C3
KIRIN HOLDINGS CO LTD	0.16%	JP3258000003
VERISK ANALYTICS INC	0.15%	US92345Y1064
FN BY0737 5.00% 1/05/2053	0.15%	US3140NGZB99
TESCO PLC	0.15%	GB00BLGZ9862
CLEANAWAY WASTE MANAGEMENT LTD	0.15%	AU000000CWY3
CIE DE SAINT-GOBAIN SA	0.15%	FR0000125007
JAPAN (2 YEAR ISSUE) 0.005% 1/10/2024	0.15%	JP1024411NA0
EQUITABLE HOLDINGS INC	0.15%	US29452E1010
KIWIBANK LTD 2.635% 5/10/2026	0.15%	NZKIWD1026L4

MEDIBANK PVT LTD	0.15%	AU000000MPL3
KIMBERLY-CLARK CORP	0.15%	US4943681035
STOCKLAND	0.15%	AU000000SGP0
COREBRIDGE FINANCIAL INC	0.14%	US21871X1090
WELLINGTON INTL AIRPORT 3.32% 24/09/2031	0.14%	NZWIAD0080L3
BUILDERS FIRSTSOURCE INC	0.14%	US12008R1077
INVESTORE PROPERTY LTD	0.14%	NZIPLE0001S3
VALERO ENERGY CORP	0.14%	US91913Y1001
US TREASURY N/B 4.75% 15/11/2053	0.14%	US912810TV08
US TREASURY N/B 1.375% 15/11/2040	0.14%	US912810ST60
CHORUS LTD 6.38% 6/12/2028	0.14%	NZCNUDT003C6
USD BNP PARIBAS	0.14%	
MERIDIAN ENERGY LIMITED 5.91% 20/09/2028	0.14%	NZMELDT096C0
VERTEX PHARMACEUTICALS INC	0.13%	US92532F1003
VULCAN STEEL LTD	0.13%	AU0000181984
METCASH LTD	0.13%	AU000000MTS0
TRANSPower NEW ZEALAND 2.047% 8/09/2026	0.13%	NZTRPD0090L7
ADOBE INC	0.13%	US00724F1012
SAMSUNG ELECTRONICS CO LTD	0.13%	KR7005930003
TAIWAN SEMICONDUCTOR MANUFACTURING CO	0.13%	US8740391003
SBS BANK 6.14% 7/03/2029	0.13%	NZSBBDT370C8
GOODMAN GROUP	0.13%	AU000000GMG2
ANZ BANK NEW ZEALAND LTD 5.22% 16/02/2028	0.13%	NZANBDT025C4
O'REILLY AUTOMOTIVE INC	0.13%	US67103H1077
MERCURY NZ LTD 5.64% 19/06/2028	0.13%	NZMCYDG006C1
FRANCE (GOVT OF) 0.75% 25/05/2052	0.13%	FR0013480613
KFW 1.75% 19/05/2028	0.13%	NZKFZDT004C9
AUD CASH	0.13%	
ANZ BANK NEW ZEALAND LTD 2.999% 17/09/2031	0.12%	NZANBDT024C7
RELIANCE WORLDWIDE CORP LTD	0.12%	AU000000RWC7
HARTFORD FINANCIAL SERVICES GROUP INC/THE	0.12%	US4165151048
WESTPAC NEW ZEALAND LTD 6.19% 16/09/2032	0.12%	NZWNZD01T2L9
CHRISTCHURCH CITY HLDGS 3.01% 5/11/2026	0.12%	NZCCHDT895C5
DUNEDIN CITY TREASURY 1.93% 18/04/2028	0.12%	NZDCTDT199C7
MACQUARIE GROUP LTD	0.12%	AU000000MQG1
ASIAN DEVELOPMENT BANK 2.125% 19/05/2031	0.12%	NZADBDT013C2
BANK OF NEW YORK MELLON CORP/THE	0.12%	US0640581007
CHANNEL INFRASTRUCTURE NZ LTD	0.12%	NZNZRE0001S9
DBS GROUP HOLDINGS LTD	0.12%	SG1L01001701
WOLTERS KLUWER NV	0.12%	NL0000395903
TSY INFL IX N/B 1.625% 15/10/2027	0.12%	US91282CFR79
GENESIS ENERGY LTD 4.17% 14/03/2028	0.12%	NZGNEDG006C0
ASIAN DEVELOPMENT BANK 4.00% 27/05/2027	0.12%	NZADBDT016C5
TRANSURBAN GROUP	0.12%	AU000000TCL6
SCALES CORP LTD	0.12%	NZSCLE0002S8
SANTEN PHARMACEUTICAL CO LTD	0.12%	JP3336000009

SONIC HEALTHCARE LTD	0.12%	AU000000SHL7
INTER-AMERICAN DEVEL BK 4.75% 25/01/2030	0.12%	NZIDBDT010C0
AUB GROUP LTD	0.11%	AU000000AUB9
PACCAR INC	0.11%	US6937181088
RIO TINTO PLC	0.11%	GB0007188757
VISA INC	0.11%	US92826C8394
SUNCOR ENERGY INC	0.11%	CA8672241079
FUTURE MARGINS-USD	0.11%	
EATON CORP PLC	0.11%	IE00B8KQN827
DEBTORS	0.11%	
CHRISTCHURCH CITY HLDGS 5.043% 6/04/2028	0.11%	NZCCHDT901C1
INTL BK RECON & DEVELOP 4.25% 29/07/2027	0.11%	NZIBDDT020C9
MASCO CORP	0.11%	US5745991068
GMT BOND ISSUER LTD 4.74% 14/04/2027	0.11%	NZGMBDT009C3
ASIAN DEVELOPMENT BANK 3.75% 18/08/2025	0.11%	NZADBBDT017C3
WELLINGTON INTL AIRPORT 6.02% 4/09/2030	0.11%	NZWIAD0100L9
ELI LILLY & CO	0.11%	US5324571083
SANOFI SA	0.11%	FR0000120578
FN MA4876 6.00% 1/12/2052	0.11%	US31418EM236
JAPAN GOVT CPI LINKED 0.10% 10/03/2028	0.11%	JP1120231J51
KMD BRANDS LTD	0.11%	NZKMDE0001S3
NEW ZEALAND LOCAL GOVERNMENT FUNDING AC	0.10%	NZLGFDT014C0
GPT GROUP/THE	0.10%	AU000000GPT8
ABN AMRO BANK NV	0.10%	NL0011540547
PETROCHINA CO LTD	0.10%	CNE1000003W8
TSY INFL IX N/B 0.50% 15/01/2028	0.10%	US9128283R96
PETROLEO BRASILEIRO SA	0.10%	US71654V4086
COLES GROUP LTD	0.10%	AU00000030678
WESTPAC NEW ZEALAND LTD 1.439% 24/02/2026	0.10%	NZWNZD0226L9
SANTOS LTD	0.09%	AU000000STO6
TARGET CORP	0.09%	US87612E1064
MALAYSIA GOVERNMENT 3.519% 20/04/2028	0.09%	MYBMI2300024
TOWER LTD	0.09%	NZTWRE0011S2
LIGHT & WONDER INC	0.09%	AU0000278103
SWU01H5P9 CCP SHORT IRS MS USD 150627 PFXI	0.09%	DUSWU01H5P9
PG&E CORP	0.09%	US69331C1080
HOUSING NEW ZEALAND LTD 2.247% 5/10/2026	0.09%	NZHNZD0001L7
POWERCO LIMITED 4.67% 15/11/2024	0.09%	NZPWCDT009C9
CHORUS LTD 2.51% 2/12/2030	0.09%	NZCNUDT005C1
TOURISM HOLDINGS LTD	0.09%	NZHELE0001S9
ARISTOCRAT LEISURE LTD	0.09%	AU000000ALL7
SKELLERUP HOLDINGS LTD	0.09%	NZSKXE0001S8
DB USD MARGINS ACCOUNT	0.09%	
US TREASURY N/B 4.75% 15/11/2043	0.09%	US912810TW80
COLGATE-PALMOLIVE CO	0.09%	US1941621039
SKECHERS USA INC	0.09%	US8305661055

PALO ALTO NETWORKS INC	0.09%	US6974351057
BONOS Y OBLIG DEL ESTADO 3.45% 30/07/2066	0.09%	ES00000128E2
JYSKE REALKREDIT A/S 1.00% 1/10/2050	0.09%	DK0009397069
TSY INFLIX N/B 0.125% 15/07/2031	0.09%	US91282CCM10
MIRVAC GROUP	0.09%	AU000000MGR9
JOHNSON & JOHNSON	0.09%	US4781601046
INGENIA COMMUNITIES GROUP	0.09%	AU000000INA9
TOYOTA TSUSHO CORP	0.09%	JP3635000007
AUCKLAND COUNCIL 3.338% 27/07/2026	0.09%	NZAKCDT410C0
JAPAN (20 YEAR ISSUE) 1.50% 20/09/2043	0.08%	JP1201861PA6
BIOGEN INC	0.08%	US09062X1037
XERO LTD	0.08%	NZXROE0001S2
RMAC 3 A 6.425% 15/02/2047	0.08%	XS2666572693
BNP PARIBAS SA	0.08%	FR0000131104
MERIDIAN ENERGY LIMITED 5.40% 21/03/2030	0.08%	NZMELDT105C9
AUCKLAND INTL AIRPORT 5.67% 9/05/2028	0.08%	NZAIAD0250L8
HOUSING NEW ZEALAND LTD 3.36% 12/06/2025	0.08%	NZHNZD0625L3
POWERCO LIMITED 2.36% 6/08/2030	0.08%	NZPWCDT010C7
COMPUTERSHARE LTD	0.08%	AU000000CPU5
TECHNOLOGY ONE LTD	0.08%	AU000000TNE8
ORGANON & CO	0.08%	US68622V1061
WISETECH GLOBAL LTD	0.08%	AU000000WTC3
DEUTSCHE BANK NY 3.961% 26/11/2025	0.08%	US251526CB33
HELLENIC TELECOMMUNICATIONS ORGANIZATION	0.08%	GRS260333000
KIMCO REALTY CORP	0.08%	US49446R1095
WESTPAC BANKING CORP	0.08%	AU000000WBC1
ROCHE HOLDING AG	0.08%	CH0012032048
CARBON FUND	0.08%	NZCO2E0005S7
US TREASURY N/B 2.875% 15/05/2052	0.08%	US912810TG31
ARGOSY PROPERTY LTD 2.20% 27/10/2027	0.08%	NZARGDT003C2
PEPSICO INC	0.08%	US7134481081
AUSTRALIAN ETHICAL INVESTMENT LTD	0.08%	AU000000AEF4
JAPAN (2 YEAR ISSUE) 0.005% 1/05/2024	0.07%	JP1024361N51
IDP EDUCATION LTD	0.07%	AU000000IEL5
US TREASURY N/B 4.25% 15/02/2054	0.07%	US912810TX63
BANK OF NEW ZEALAND 2.16% 29/01/2025	0.07%	NZBNZDT396C0
HOME DEPOT INC/THE	0.07%	US4370761029
MORGAN STANLEY CAD	0.07%	
NYKREDIT REALKREDIT AS 1.00% 1/04/2024	0.07%	DK0009540395
MTFNZ N24 A 6.968% 15/09/2031	0.07%	NZNAVTRAT012
DEXUS CONVENIENCE RETAIL REIT	0.07%	AU0000179061
JAPAN (30 YEAR ISSUE) 0.70% 20/06/2051	0.07%	JP1300711M79
NZ LOCAL GOVT FUND AGENC 2.25% 15/05/2031	0.07%	NZLGFDT017C3
TPMT 2019-4 A1 2.90% 25/10/2059	0.07%	US89178BAA26
JYSKE REALKREDIT A/S 1.00% 1/10/2024	0.07%	DK0009411829
SWU01D6C6 CCP SHORT IRS MS USD 150627 PFXI	0.07%	DUSWU01D6C6

GLENCORE PLC	0.07%	JE00B4T3BW64
PORT OF TAURANGA LTD 3.552% 24/11/2028	0.07%	NZPOTD1128L1
CHANNEL INFRASTRUCT NZ 6.75% 14/11/2029	0.07%	NZCHIDT003C0
E.ON SE	0.07%	DE000ENAG999
NZX LTD	0.07%	NZNXZE0001S7
AMSI 2005-R5 M5 6.419% 25/07/2035	0.07%	US03072SE687
UNITED KINGDOM GILT 0.625% 22/10/2050	0.07%	GB00BMBL1F74
INTL FINANCE CORP 4.875% 13/12/2029	0.07%	NZIFCDT015C6
AIR NEW ZEALAND LTD	0.07%	NZAIRE0001S2
TURNERS AUTOMOTIVE GROUP LTD	0.07%	NZVNLE0001S1
WELLINGTON INTL AIRPORT 4.00% 1/04/2030	0.07%	NZWIAD0060L5
AUCKLAND COUNCIL 4.176% 24/03/2025	0.07%	NZAKCDT363C1
DUNEDIN CITY TREASURY 3.79% 16/10/2024	0.07%	NZDCTDT135C1
INTL BK RECON & DEVELOP 4.625% 2/02/2028	0.07%	NZIBDDT021C7
CSX CORP	0.07%	US1264081035
UBS GROUP AG	0.07%	CH0244767585
EMPIRE STATE REALTY TRUST INC	0.07%	US2921041065
NSTR 2007-A M1 5.714% 25/03/2037	0.06%	US63860HAE99
DENSO CORP	0.06%	JP3551500006
US TREASURY N/B 1.625% 15/11/2050	0.06%	US912810SS87
VECTOR LTD	0.06%	NZVCTE0001S7
CENTURIA INDUSTRIAL REIT	0.06%	AU000000CIP0
AMCOR PLC	0.06%	AU000000AMC4
KB FINANCIAL GROUP INC	0.06%	KR7105560007
IBERDROLA SA	0.06%	ES0144580Y14
PHILLIPS 66	0.06%	US7185461040
SANKYU INC	0.06%	JP3326000001
AUCKLAND INTL AIRPORT 6.22% 2/11/2029	0.06%	NZAIAD0270L6
MANULIFE FINANCIAL CORP	0.06%	CA56501R1064
METLIFE INC	0.06%	US59156R1086
MFRA 2023-NQM2 A1 4.40% 25/03/2068	0.06%	US55285WAA71
VISTA GROUP INTERNATIONAL LTD	0.06%	NZVGLE0003S1
VERUS 2023-5 A1 6.476% 25/06/2068	0.06%	US924934AA00
CHORUS LTD 1.98% 2/12/2027	0.06%	NZCNUDT004C4
NETEASE INC	0.06%	US64110W1027
INTL BK RECON & DEVELOP 0.75% 10/06/2026	0.06%	NZIBDDT016C7
VERUS 2023-4 A1 5.811% 25/05/2068	0.06%	US92539TAA16
ABBVIE INC	0.06%	US00287Y1091
SUMITOMO MITSUI BANKING 0.01% 10/09/2025	0.06%	XS2225211650
LCDA 2023-ELL A2 5.048% 1/12/2034	0.06%	US54627RAS94
B&M EUROPEAN VALUE RETAIL SA	0.06%	LU1072616219
CIE GENERALE DES ETABLISSEMENTS MICHELIN SA	0.06%	FR001400AJ45
KENVUE INC	0.06%	US49177J1025
UBS GROUP AG 4.55% 17/04/2026	0.06%	US902613BB36
ROSS STORES INC	0.06%	US7782961038
ONTARIO TEACHERS' FINANC 1.85% 3/05/2032	0.06%	XS2475513953

JAPAN (30 YEAR ISSUE) 0.80% 20/03/2046	0.06% JP1300501G30
STWD 2021-LIH A 6.293% 15/11/2036	0.06% US78486EAA64
SREIT 2021-IND A 6.135% 15/10/2038	0.06% US78473JAA07
KOREA HOUSING FINANCE CO 4.475% 6/04/2026	0.06% AU3CB0298396
JAPAN (2 YEAR ISSUE) 0.10% 1/01/2026	0.06% JP1024561Q15
BRIXMOR PROPERTY GROUP INC	0.06% US11120U1051
GENTRACK GROUP LTD	0.06% NZGTKE0002S9
MINERAL RESOURCES LTD	0.06% AU000000MIN4
FORTESCUE LTD	0.06% AU000000FMG4
NYO 2021-1290 A 6.53% 15/11/2038	0.05% US62955HAA59
AVOLON HOLDINGS FNDG LTD 2.528% 18/11/2027	0.05% US05401AAR23
FPQC 2023-2 A 7.09% 15/08/2030	0.05% NZFPFD1049R3
TOYOTA FIN NEW ZEALAND 6.45% 11/09/2026	0.05% NZTFSDT845C5
FN CB7220 5.50% 1/09/2053	0.05% US3140QTAW95
GACI FIRST INVESTMENT 4.875% 14/02/2035	0.05% XS2585988061
FISERV INC	0.05% US3377381088
RYMAN HOSPITALITY PROPERTIES INC	0.05% US78377T1079
TOYOTA FIN NEW ZEALAND 6.555% 18/05/2026	0.05% NZTFSDT835C6
VEEVA SYSTEMS INC	0.05% US9224751084
ARVIDA GROUP LTD	0.05% NZARVE0001S5
NORDEA KREDIT REALKREDIT 1.00% 1/04/2024	0.05% DK0002042779
MORGAN STANLEY USD	0.05%
CHECK POINT SOFTWARE TECHNOLOGIES LTD	0.05% IL0010824113
NHEL 2006-1 A2D 5.984% 25/05/2036	0.05% US669884AE80
DEVELOPMENT BK OF JAPAN 0.50% 27/08/2025	0.05% XS2216812318
LOBLAW COS LTD	0.05% CA5394811015
VALE SA	0.05% BRVALEACNOR0
RESNZ 2023-1 A 7.55% 16/01/2055	0.05% NZRVGB1001R9
HSBC HOLDINGS PLC 2.251% 22/11/2027	0.05% US404280CX53
SOCIETE GENERALE 2.797% 19/01/2028	0.05% US83368RBH49
WEBJET LTD	0.05% AU000000WEB7
RENESAS ELECTRONICS CORP	0.05% JP3164720009
JYSKE REALKREDIT A/S 1.00% 1/04/2024	0.05% DK0009391104
SAMSUNG FIRE & MARINE INSURANCE CO LTD	0.05% KR7000810002
BYD CO LTD	0.05% CNE100000296
JAPAN (20 YEAR ISSUE) 1.20% 20/09/2035	0.05% JP1201541F90
KIA CORP	0.05% KR7000270009
GARTNER INC	0.05% US3666511072
SWU01Z579 CCP LONG IRS MS AUD 201233 RFXD	0.05% DUSWU01Z579
INTL BK RECON & DEVELOP 5.00% 22/06/2026	0.05% NZIBDDT022C5
AUCKLAND INTL AIRPORT 6.335% 11/10/2025	0.05% NZAIAD1025L3
AIR CANADA	0.05% CA0089118776
CMTY FIN HOUSING 11 TRST 5.701% 27/07/2028	0.05% NZCFLD0728P3
CBOE GLOBAL MARKETS INC	0.05% US12503M1080
INTESA SANPAOLO SPA 8.248% 21/11/2033	0.05% US46115HBV87
AMANO CORP	0.05% JP3124400007

INTL BK RECON & DEVELOP 2.875% 30/11/2026	0.05% NZIBDDT019C1
TSY INFLIX N/B 1.125% 15/01/2033	0.05% US91282CGK18
PERPETUAL LTD	0.05% AU000000PPT9
OBX 2023-NQM1 A1 6.12% 25/11/2062	0.05% US670855AA38
WOODSIDE ENERGY GROUP LTD	0.05% AU0000224040
TWIN 2021-1 A 6.079% 12/03/2055	0.05% XS2305355310
REALKREDIT DANMARK 1.00% 1/04/2024	0.05% DK0009295149
AGENCE FRANCAISE DEVELOP 1.125% 2/03/2037	0.05% FR0014008SA9
AMCO SPA 4.625% 6/02/2027	0.05% XS2583211201
CMLTI 2006-WFH4 M2 5.879% 25/11/2036	0.05% US17309SAF74
PFIZER INC	0.05% US7170811035
ANHUI CONCH CEMENT CO LTD	0.05% CNE1000001W2
TORONTO-DOMINION BANK 3.191% 16/02/2029	0.05% XS2782117464
NEWMONT CORP	0.05% AU0000297962
KIWI PROPERTY GROUP LTD 4.06% 12/11/2025	0.05% NZKPGD0040L4
AGCO CORP	0.05% US0010841023
DEUTSCHE BANK AG 4.125% 4/04/2030	0.05% DE000A3829D0
GSAMP 2006-HE3 A2D 5.944% 25/05/2046	0.05% US36244KAE55
AVI LTD	0.05% ZAE000049433
BANK OF AMERICA CORP 1.949% 27/10/2026	0.05% XS2462324232
ALIGN TECHNOLOGY INC	0.04% US0162551016
PING AN INSURANCE GROUP CO OF CHINA LTD	0.04% CNE1000003X6
SWPC0MJ41 CCP SELL CDS USD 200629 CDX.NA.I	0.04% DUSWPC0MJ41
WOOLWORTHS GROUP LTD	0.04% AU000000WOW2
FN CA8607 2.50% 1/01/2051	0.04% US3140QGR581
HUNGARY 6.25% 22/09/2032	0.04% XS2574267261
STWD 2021-HTS A 6.535% 15/04/2034	0.04% US78486DAA81
ABN AMRO BANK NV 6.575% 13/10/2026	0.04% US00084DBC39
UBS GROUP AG 9.016% 15/11/2033	0.04% US225401BB38
MTFNZ O23 A 7.25% 16/09/2030	0.04% NZOPATFAT017
KOOKMIN BANK 0.052% 15/07/2025	0.04% XS2199348231
BANK OF AMERICA CORP	0.04% US0605051046
NATWEST GROUP PLC 5.516% 30/09/2028	0.04% US639057AF59
L-BANK BW FOERDERBANK 4.00% 15/04/2027	0.04% NZLBKDT003C1
LLOYDS BANKING GROUP PLC 5.679% 5/01/2035	0.04% US53944YAX13
DOOSAN BOBCAT INC	0.04% KR7241560002
NORDIC INVESTMENT BANK 4.375% 21/02/2030	0.04% NZNIBDT013C2
BRUEG 2021-1X A 4.743% 22/05/2031	0.04% XS2346732113
BANCA MONTE DEI PASCHI S 0.875% 8/10/2026	0.04% IT0005386922
JAPAN (30 YEAR ISSUE) 0.50% 20/03/2049	0.04% JP1300621K47
KIWI PROPERTY GR 2.85% 19/07/2028	0.04% NZKPGD0050L3
DANSKE BANK A/S 5.705% 1/03/2030	0.04% US23636BBH15
COOPERATIEVE RABOBANK UA 5.447% 5/03/2030	0.04% US74977RDT86
HSBC HOLDINGS PLC 5.21% 11/08/2028	0.04% US404280DG12
SWU01JJ13 CCP SHORT IRS MS USD 301126 RFLT	0.04% DUSWU01JJ13
SWU01ZJK5 CCP LONG IRS MS USD 051224 RFXD	0.04% DUSWU01ZJK5

BNP USD COLLACCT	0.04%
TALNT 2019-1A A 2.56% 25/11/2031	0.04% US89231XAA90
CHEMOURS CO/THE	0.04% US1638511089
WBHT 2019-WBM A 6.668% 15/12/2033	0.04% US93065PAA93
ARROW ELECTRONICS INC 3.25% 8/09/2024	0.04% US042735BG47
BRITISH COLUMBIA PROV OF 4.15% 18/06/2034	0.04% CA110709AK82
ONTARIO (PROVINCE OF) 4.15% 2/06/2034	0.04% CA68333ZBC01
GACI FIRST INVESTMENT 4.75% 14/02/2030	0.04% XS2585987683
VANGUARD ESG US STOCK ETF	0.04% US9219107334
HSBC HOLDINGS PLC 4.583% 19/06/2029	0.04% US404280BT50
SYNLAIT MILK LTD	0.04% NZSMLDT001C4
TELEX PHARMACEUTICALS LTD	0.04% AU000000TLX2
STANDARD CHARTERED PLC 1.822% 23/11/2025	0.04% US853254CE80
JPMORGAN CHASE & CO 2.595% 24/02/2026	0.04% US46647PCV67
CSF 2021-1 A 6.179% 17/06/2058	0.04% XS2306577342
FONTERRA CO-OPERATIVE GROUP LTD	0.04% NZFSFE0001S5
SUMITOMO MITSUI TR BK LT 0.01% 15/10/2027	0.04% XS2240511076
AUCKLAND COUNCIL 2.95% 28/09/2050	0.04% NZAKCDT520C6
MITSUBISHI UFJ FIN GRP 1.412% 17/07/2025	0.04% US606822BS23
REALKREDIT DANMARK 1.00% 1/01/2025	0.04% DK0009296469
CBRE GI OPEN END FUND 0.50% 27/01/2028	0.04% XS2286044024
NESTLE SA	0.04% CH0038863350
ASCENDAS REIT 0.75% 23/06/2028	0.04% XS2349343090
TOKYO METROPOLITAN GOVT 0.75% 16/07/2025	0.04% XS2200138639
SANTANDER UK GROUP HLDGS 7.482% 29/08/2028	0.04% XS2673526401
STRA 2020-1 A 6.129% 12/03/2052	0.04% XS2215921748
TOMMI 4 A 4.545% 18/07/2033	0.04% XS2607339236
AMSI 2005-R11 M3 6.194% 25/01/2036	0.04% US03072SV368
SWPC0M330 CCP SELL CDS USD 201228 CDX.NA	0.04% DUSWPC0M330
DUNEDIN CITY TREASURY 0.676% 16/11/2026	0.04% NZDCTDT191C4
GNR 2016-H11 F 6.237% 20/05/2066	0.04% US38375UXM79
CENTENE CORP	0.04% US15135B1017
AUCKLAND COUNCIL 2.013% 10/07/2025	0.04% NZAKCDT484C5
SERVICENOW INC	0.04% US81762P1021
UNICREDIT SPA	0.04% IT0005239360
BX 2021-21M A 6.165% 15/10/2036	0.04% US05609CAA53
ALIBABA GROUP HOLDING LTD	0.04% KYG017191142
BRIDGESTONE CORP	0.04% JP3830800003
DBGS 2019-1735 A 3.843% 10/04/2037	0.04% US23307EAA91
BANK OF NEW ZEALAND 4.985% 7/06/2027	0.04% NZBNZDT401C8
US TREASURY N/B 0.625% 30/11/2027	0.04% US91282CAY75
DUNEDIN CITY TREASURY 3.22% 27/11/2028	0.04% NZDCTDT211C0
EXELIXIS INC	0.04% US30161Q1040
SWU022DJ6 CCP LONG IRS MS EUR 180934 RFXD	0.04% DUSWU022DJ6
ISRAEL FIXED BOND 2.00% 31/03/2027	0.04% IL0011393449
UNITED KINGDOM GILT 1.25% 31/07/2051	0.04% GB00BLH38158

CGI INC	0.04%	CA12532H1047
FORD MOTOR CREDIT CO LLC 5.80% 5/03/2027	0.04%	US345397D831
VERUS 2023-INV1 A1 5.999% 25/02/2068	0.04%	US92539FAA12
LAS VEGAS SANDS CORP	0.04%	US5178341070
JAMES HARDIE INDUSTRIES PLC	0.04%	AU000000JHX1
STANDARD CHARTERED PLC 2.678% 29/06/2032	0.04%	XS2358287824
MASTERCARD INC	0.04%	US57636Q1040
OMNICOM GROUP INC	0.04%	US6819191064
CSF 2021-2 A 6.009% 17/06/2058	0.03%	XS2355523296
CREDIT SUISSE NEW YORK 3.70% 21/02/2025	0.03%	US22550L2H39
SPOTIFY TECHNOLOGY SA	0.03%	LU1778762911
KIWI PROPERTY GROUP LTD 4.33% 19/12/2024	0.03%	NZKPGD0030L5
CHRISTCHURCH CITY HLDGS 3.58% 27/11/2024	0.03%	NZCCHDT853C4
BOSTON PROPERTIES INC	0.03%	US1011211018
GEA GROUP AG	0.03%	DE0006602006
SUMMERSET GROUP HOLDINGS 6.43% 8/03/2030	0.03%	NZSUMD0050L4
JAPAN FIN ORG MUNICIPAL 0.625% 2/09/2025	0.03%	XS2224639802
ACE 2005-HE5 M4 6.344% 25/08/2035	0.03%	US004421RH88
LWMC 2021-FL1 A 5.975% 15/05/2051	0.03%	XS2336172452
MTFNZ P21 A 6.50% 15/06/2029	0.03%	NZPANTFAT019
BNP PARIBAS 4.095% 13/02/2034	0.03%	FR001400NV51
ING GROEP NV 4.00% 12/02/2035	0.03%	XS2764264789
UBS GROUP AG 4.125% 9/06/2033	0.03%	CH1305916897
BUONI POLIENNALI DEL TES 3.85% 15/09/2026	0.03%	IT0005556011
UBS SWITZERLAND AG 3.304% 5/03/2029	0.03%	CH1331113469
SR-BOLIGKREDITT AS 3.125% 19/02/2032	0.03%	XS2768185030
AUSTRALIAN GOVERNMENT 1.00% 21/12/2030	0.03%	AU0000087454
ING BELGIUM SA 3.00% 15/02/2031	0.03%	BE0390110733
BANK OF AMERICA CORP 4.945% 24/08/2025	0.03%	XS2345784057
VOLKSWAGEN LEASING GMBH 3.625% 11/10/2026	0.03%	XS2745344601
TORONTO-DOMINION BANK 4.279% 16/02/2027	0.03%	XS2782117118
DUNEDIN CITY TREASURY 2.09% 15/11/2026	0.03%	NZDCTDT173C2
PORT OF TAURANGA LTD 1.02% 29/09/2025	0.03%	NZPOTD0925L1
OCEANIA HEALTHCARE LTD	0.03%	NZOCAE0002S0
SOCIETE GENERALE 6.691% 10/01/2034	0.03%	US83368RBS04
PROVINCE OF QUEBEC 3.60% 1/09/2033	0.03%	CA74814ZFS70
LENOVO GROUP LTD	0.03%	HK0992009065
LOGICOR FINANCING SARL 3.25% 13/11/2028	0.03%	XS1909057645
SANTANDER UK GROUP HLDGS 6.534% 10/01/2028	0.03%	US80281LAT26
KSA SUKUK LTD 5.268% 25/10/2028	0.03%	XS2548889406
BARCLAYS USD MARGIN	0.03%	
TSY INFL IX N/B 3.875% 15/04/2029	0.03%	US912810FH69
CARDINAL HEALTH INC	0.03%	US14149Y1082
J D WETHERSPOON PLC	0.03%	GB0001638955
CTP NV 0.50% 21/06/2025	0.03%	XS2356029541
SUMITOMO MITSUI FINL GRP 5.52% 13/01/2028	0.03%	US86562MCR97

OSG CORP	0.03%	JP3170800001
TRINI 2021-1X A 6.506% 15/07/2059	0.03%	XS2318720864
FN MA4413 2.00% 1/09/2051	0.03%	US31418D3X83
SMB 2022-B A1B 6.78% 16/02/2055	0.03%	US83206NAB38
BUONI POLIENNALI DEL TES 0.00% 1/04/2026	0.03%	IT0005437147
NATWEST GROUP PLC 5.778% 1/03/2035	0.03%	US639057AN83
ATHENE GLOBAL FUNDING 5.684% 23/02/2026	0.03%	US04685A3S83
SAUDI INTERNATIONAL BOND 4.75% 18/01/2028	0.03%	XS2577134401
REPUBLIC OF CHILE 4.85% 22/01/2029	0.03%	US168863EB04
GACI FIRST INVESTMENT 5.00% 29/01/2029	0.03%	XS2755904526
GACI FIRST INVESTMENT 5.25% 29/01/2034	0.03%	XS2755904799
QNB FINANCE LTD 4.875% 30/01/2029	0.03%	XS2756976218
DEVELOPMENT BK OF JAPAN 1.875% 2/10/2024	0.03%	XS2053914524
ISHARES ESG AWARE MSCI EAFE ETF	0.03%	US46435G5163
NUTRIEN LTD	0.03%	CA67077M1086
BANK OF NEW ZEALAND 5.536% 25/05/28	0.03%	NZBNZDT402C6
ASB BANK LIMITED 5.928% 16/11/2026	0.03%	NZABBDG006C3
ASB BANK LIMITED 5.524% 21/06/2027	0.03%	NZABBDT044C9
TSY INFL IX N/B 0.625% 15/07/2032	0.03%	US91282CEZ05
FORD MOTOR CREDIT CO LLC 4.125% 17/08/2027	0.03%	US345397A860
DB INSURANCE CO LTD	0.03%	KR7005830005
GNR 2016-H14 FA 6.237% 20/06/2066	0.03%	US38376RVV58
SERKO LTD	0.03%	NZSKOE0001S7
SUMITOMO MITSUI BANKING 0.409% 7/11/2029	0.03%	XS2066652897
AUSTRALIAN GOVERNMENT 2.50% 21/05/2030	0.03%	AU0000013740
AFT PHARMACEUTICALS LTD	0.03%	NZAFTE0001S4
BLUNZ 2022-2 A1L 7.45% 16/02/2054	0.03%	NZBSNC1002R1
NINE ENTERTAINMENT CO HOLDINGS LTD	0.03%	AU0000000NEC4
FRANCE (GOVT OF) 2.00% 25/05/2048	0.03%	FR0013257524
IG GROUP HOLDINGS PLC	0.03%	GB00B06QFB75
GACI FIRST INVESTMENT 5.125% 14/02/2053	0.02%	XS2585988145
NOMURA HOLDINGS INC 2.679% 16/07/2030	0.02%	US65535HAS85
ROMANIA 2.00% 14/04/2033	0.02%	XS2331735253
UNITED STATES STEEL CORP	0.02%	US9129091081
EXPORT DEVELOPMNT CANADA 7.13% 11/03/2029	0.02%	XS2779802078
SWAP MATURING 25/05/2025 (BNZW40)	0.02%	
SANDOZ FINANCE B.V. 3.97% 17/04/2027	0.02%	XS2715297672
NZ LOCAL GOVT FUND AGENC 3.00% 15/05/2035	0.02%	NZLGFDT019C9
SWU0103A9 CCP SHORT IRS MS USD 210625 PFXI	0.02%	DUSWU0103A9
ELAT 2007-1 A1 6.544% 25/05/2037	0.02%	US288542AA12
PLRS 2021-1 A 5.999% 23/12/2058	0.02%	XS2363111399
REPUBLIC OF SERBIA 1.65% 3/03/2033	0.02%	XS2308620793
REPUBLIC OF PERU 5.94% 12/02/2029	0.02%	USP78024AE96
RESNZ 2022-1 A1 7.65% 16/06/2054	0.02%	NZRVGA1035R9
NRZT 2020-RPL1 A1 2.75% 25/11/2059	0.02%	US64828XAA19
FN BV3101 2.00% 1/03/2052	0.02%	US3140MGNT45

SWU01US59 CCP SHORT IRS MS USD 130525 PFXC	0.02%	DUSWU01US59
FLETCHER BUILDING IND L 4.75% 15/03/2027	0.02%	NZFBIDA021C6
DUNEDIN CITY TREASURY 3.98% 15/04/2026	0.02%	NZDCTDT109C6
NMRR 2018-1R 3A1 6.344% 25/03/2037	0.02%	US65541JAC18
STATE STREET CORP	0.02%	US8574771031
INSURANCE AUSTRALIA GRP 5.32% 15/06/2038	0.02%	NZIAGDT004C1
NRZT 2019-RPL3 A1 2.75% 25/07/2059	0.02%	US64830NAA90
FR RA6652 2.50% 1/01/2052	0.02%	US3133KNL927
SANDFIRE RESOURCES LTD	0.02%	AU000000SFR8
GERDAU SA	0.02%	BRGGBRACNPR8
MANAWA ENERGY LTD	0.02%	NZTPXE0001S5
EUR BNP PARIBAS	0.02%	
HALLENSTEIN GLASSON HOLDINGS LTD	0.02%	NZHLGE0001S4
DPF 2021-1 A 4.575% 28/07/2058	0.02%	XS2294367672
VENTIA SERVICES GROUP PTY LTD	0.02%	AU0000184459
AERCAP IRELAND CAP/GLOBA 2.45% 29/10/2026	0.02%	US00774MAV72
CMLTI 2007-SHL1 A 5.844% 25/11/2046	0.02%	US17312WAA45
GA GLOBAL FUNDING TRUST 2.25% 6/01/2027	0.02%	US36143L2G95
CSMC 2017-CHOP A 6.194% 15/07/2032	0.02%	US12651QAA76
AERCAP IRELAND CAP/GLOBA 3.00% 29/10/2028	0.02%	US00774MAW55
LGATE 2008-W1X A1 5.949% 1/01/2061	0.02%	XS0353588386
THB BNP PARIBAS	0.02%	
FONTERRA COOPERATIVE GRP 4.15% 14/11/2025	0.02%	NZFCGDG005C4
ITALY GOVT INT BOND 6.00% 4/08/2028	0.02%	XS0089572316
FN BK8661 4.00% 1/07/2048	0.02%	US3140HNNT96
MIRAV 2020-1 A 4.795% 26/05/2065	0.02%	XS2244804154
ODONTOPREV SA	0.02%	BRODPVACNOR4
BLUESCOPE STEEL LTD	0.02%	AU000000BSL0
BARCLAYS PLC 5.851% 21/03/2035	0.02%	XS2790094523
SANFORD LTD/NZ	0.02%	NZSANE0001S0
SWU022DU1 CCP LONG OIS MS GBP 180934 RFXD	0.02%	DUSWU022DU1
MEX BONOS DESARR FIX RT 8.50% 31/05/2029	0.02%	MX0MGO0000H9
ROMANIA 6.375% 18/09/2033	0.02%	XS2689948078
MEX BONOS DESARR FIX RT 8.50% 1/03/2029	0.02%	MX0MGO0001F1
BANCA MONTE DEI PASCHI S 6.75% 5/09/2027	0.02%	XS2676882900
MEX BONOS DESARR FIX RT 7.50% 3/06/2027	0.02%	MX0MGO0000D8
SWAP MATURING 26/09/2028 (CBAN90)	0.02%	
FG G08747 3.00% 1/02/2047	0.02%	US3128MJZM58
DEUTSCHE BANK AG 5.00% 5/09/2030	0.02%	DE000A30VT06
REPUBLIC OF POLAND 4.25% 14/02/2043	0.02%	XS2586944147
REPUBLIC OF POLAND 3.875% 14/02/2033	0.02%	XS2586944659
UNITED MEXICAN STATES 4.49% 25/05/2032	0.02%	XS2754067242
SCHAEFFLER AG 4.75% 14/08/2029	0.02%	DE000A3823S1
BONOS Y OBLIG DEL ESTADO 2.80% 31/05/2026	0.02%	ES0000012L29
TP ICAP FINANCE PLC 2.625% 18/11/2028	0.02%	XS2409096349
TSB BANK PLC 3.319% 5/03/2029	0.02%	XS2774411016

BANK GOSPODARSTWA KRAJOW 4.00% 13/03/203	0.02% XS2778272471
BANK OF AMERICA CORP 4.922% 22/09/2026	0.02% XS2387929834
DE VOLKSBANK NV 3.00% 26/03/2031	0.02% XS2791994309
CREDIT AGRICOLE HOME LOA 3.00% 1/12/2030	0.02% FR001400OCT6
SWU01E105 CCP SHORT OIS MS JPY 190639 RFLT1	0.02% DUSWU01E105
FUTURES MARGIN-GBP	0.02%
SVHE 2005-OPT3 M1 6.149% 25/11/2035	0.02% US83611MGU62
SIEMENS FINANCIERINGSMAT 3.125% 22/05/2032	0.02% XS2769894135
MORGAN STANLEY 2.103% 8/05/2026	0.02% XS2446386356
BELFIUS BANK SA/NV 2.875% 12/02/2031	0.02% BE0390105683
CAISSE REFINANCE L'HABIT 2.875% 25/03/2031	0.02% FR001400OUR2
FAIRFAX FINL HLDGS LTD 2.75% 29/03/2028	0.02% XS1794675931
BANCO DE CREDITO DEL PER 4.65% 17/09/2024	0.02% US05971V2B09
FRANCE (GOVT OF) 3.00% 25/06/2049	0.01% FR001400NEF3
SWAP MATURING 27/08/2024 (BNZW40)	0.01%
REPUBLIC OF POLAND 5.50% 16/11/2027	0.01% US857524AD47
SBS BANK 4.32% 18/03/2027	0.01% NZSBBDT297C3
TNG23 2023-1 A2 5.169% 1/04/2041	0.01% US88258MAB19
SWU016KP6 CCP SHORT IRS MS EUR 171152 RFLT	0.01% DUSWU016KP6
REPUBLIC OF POLAND 5.50% 4/04/2053	0.01% US731011AW25
ORGANON & CO/ORG 2.875% 30/04/2028	0.01% XS2332250708
TR GROUP LTD 3.532% 5/10/2026	0.01% NZTRGD1026L9
SWU022DV9 CCP LONG OIS MS GBP 180929 RFXD	0.01% DUSWU022DV9
CHARTER COMM OPT LLC/CAP 6.384% 23/10/2035	0.01% US161175AZ73
WELLS FARGO & COMPANY 5.389% 24/04/2034	0.01% US95000U3D31
WELLS FARGO & COMPANY 5.198% 23/01/2030	0.01% US95000U3J01
KOREA HOUSING FINANCE CO 0.01% 29/06/2026	0.01% XS2355599353
ROMANIA 2.125% 7/03/2028	0.01% XS2434895558
WELLS FARGO & COMPANY 3.908% 25/04/2026	0.01% US95000U2X04
NEW ZEALAND GOVERNMENT 1.50% 15/05/2031	0.01% NZGOVDT531C0
TRANSURBAN FINANCE CO 4.125% 2/02/2026	0.01% US89400PAE34
NEXI SPA 2.125% 30/04/2029	0.01% XS2332590475
CANADIAN GOVERNMENT RRB 1.50% 1/12/2044	0.01% CA135087ZH04
AUCKLAND COUNCIL 2.411% 20/10/2027	0.01% NZAKCDT547C9
ISHARES ESG AWARE MSCI EM ETF	0.01% US46434G8630
JPY BNP PARIBAS	0.01%
UDCAU 2022-1 A 7.49% 20/12/2029	0.01% NZUDCDB001R0
AUSTRALIAN GOVERNMENT 1.75% 21/06/2051	0.01% AU0000097495
ROMANIA 3.75% 7/02/2034	0.01% XS2434895806
DEUTSCHE BANK AG 1.75% 19/11/2030	0.01% DE000DL19VS4
FN BF0463 3.00% 1/03/2060	0.01% US3140FXQR67
SINGAPORE GOVERNMENT 2.25% 1/08/2036	0.01% SG31A9000002
COREBRIDGE FINANCIAL INC 3.85% 5/04/2029	0.01% US21871XAF69
SWU00Y1H5 CCP SHORT IRS MS AUD 170630 RFLT	0.01% DUSWU00Y1H5
GOLDEN ST TOBACCO-A1 2.158% 1/06/2026	0.01% US38122NC593
MARVELL TECHNOLOGY INC 1.65% 15/04/2026	0.01% US573874AC88

GBP BNP PARIBAS	0.01%
AROUNDTOWN SA 0.375% 15/04/2027	0.01% XS2421195848
CSFB 2004-CF2 2M1 6.794% 25/05/2044	0.01% US22541SE209
JPMORGAN CHASE & CO 2.58% 22/04/2032	0.01% US46647PCC86
AUD BNP PARIBAS	0.01%
SGD BNP PARIBAS	0.01%
ROMANIA 1.375% 2/12/2029	0.01% XS2262211076
BROADCOM INC 3.187% 15/11/2036	0.01% US11135FBQ37
WAREHOUSE GROUP LTD/THE	0.01% NZWHSE0001S6
CHARTER COMM OPT LLC/CAP 5.125% 1/07/2049	0.01% US161175BS22
FN AZ7355 3.50% 1/11/2045	0.01% US3140E0E507
ROMANIA 2.875% 13/04/2042	0.01% XS2364200514
REPUBLIC OF SERBIA 2.05% 23/09/2036	0.01% XS2388562139
NORDEA KREDIT REALKREDIT 1.50% 1/10/2053	0.01% DK0002050368
ONTARIO TEACHERS' FINANC 0.90% 20/05/2041	0.01% XS2344384842
RMACS 2006-NS4X A3A 5.518% 12/06/2044	0.01% XS0277409446
FN BN8219 3.50% 1/06/2049	0.01% US3140JRDZ17
CHARTER COMM OPT LLC/CAP 4.80% 1/03/2050	0.01% US161175BT05
JPMCC 2019-FL12 A 6.818% 15/12/2031	0.01% US46651QAA58
FR QD5748 2.00% 1/02/2052	0.01% US3133B3L540
ONTARIO (PROVINCE OF) 3.65% 2/06/2033	0.01% CA68333ZAY30
FN FM9147 3.50% 1/05/2051	0.01% US3140XDEV42
3 MONTH SOFR 2412 F	0.01% GB00F7B6VM05
SWU020PX6 CCP SHORT IRS MS USD 160134 RFLT	0.01% DUSWU020PX6
AVANZ 2022-1 A1 7.30% 15/07/2054	0.01% NZAVGA1001R7
SWU022DY3 CCP LONG IRS MS EUR 180929 RFXD	0.01% DUSWU022DY3
SLM STUDENT LOAN TR 03-7 4.49% 15/12/2033	0.01% XS0172692914
FR RA5502 3.00% 1/06/2051	0.01% US3133KMD95
UNITED KINGDOM GILT 1.50% 31/07/2053	0.01% GB00BM8Z2V59
SWU01QFN3 CCP SHORT IRS MS USD 310325 PFXI	0.01% DUSWU01QFN3
SWU01ZTT5 CCP LONG IRS MS USD 200334 RFXD	0.01% DUSWU01ZTT5
SWU01VAN7 CCP SHORT IRS MS USD 201253 PFXI	0.01% DUSWU01VAN7
SWU01NRX5 CCP LONG IRS MS EUR 190327 RFXD	0.01% DUSWU01NRX5
ALBA 2005-1 A3 5.536% 25/11/2042	0.01% XS0235712006
FN BR1297 2.50% 1/02/2051	0.01% US3140KYNP56
CHARTER COMM OPT LLC/CAP 3.95% 30/06/2062	0.01% US161175CG74
AUCKLAND COUNCIL 5.734% 27/09/2028	0.01% NZAKCDT595C8
WAMU 2007-OA3 2A1A 5.849% 25/04/2047	0.01% US93364AAC62
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
SWPC0MIQ3 CCP SELL CDX EUR 200629 ICE ITRAX	0.01% DUSWPC0MIQ3
TPMT 2019-HY2 A1 6.444% 25/05/2058	0.01% US89177HAA05
TRANSPower NEW ZEALAND L 5.893% 15/03/2028	0.01% NZTRPD0328L1
DOMI 2019-1 A 4.79% 15/06/2051	0.01% XS1991327500
PCHLT 2005-1 M4 6.794% 25/01/2035	0.01% US71085PBN24

TRANSPower NEW ZEALAND 4.627% 16/09/2027	0.01%	NZTRPD0100L4
AUCKLAND INTL AIRPORT 3.51% 10/10/2024	0.01%	NZAIAD0230L0
ESAIL 2007-3X A3A 6.298% 13/06/2045	0.01%	XS0308666493
SWU022NC0 CCP SHORT OIS BARC SGD 180929 F	0.01%	DUSWU022NC0
SWU017449 CCP SHORT IRS MS EUR 270550 RFLT	0.01%	DUSWU017449
FRANCE (GOVT OF) 0.50% 25/05/2072	0.01%	FR0014001NN8
AUCKLAND INTL AIRPORT 3.29% 17/11/2026	0.01%	NZAIAD0240L9
TRANSPower NEW ZEALAND 3.823% 6/03/2025	0.01%	NZTRPD0050L1
BONOS Y OBLIG DEL ESTADO 1.45% 31/10/2071	0.01%	ES0000012H58
ZAR BNP PARIBAS	0.01%	
EURO BTP 2406 FUT	0.01%	DE000C75XMS2
SPARK FINANCE LTD 3.94% 7/09/2026	0.01%	NZSPFD0570L5
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
3MO EUR EURIBOR 2024	0.01%	DU00LIF24097
EURUSD MATURING 22/04/2024 (MFS)	0.00%	
CAD BNP PARIBAS	0.00%	
FN AZ2940 3.50% 1/09/2045	0.00%	US3138YUHS38
SWU010F08 CCP SHORT IRS MS USD 151132 PFXI	0.00%	DUSWU010F08
SWU022IE2 CCP LONG IRS BARC CNY 180929 RFX	0.00%	DUSWU022IE2
USDJPY MATURING 22/04/2024 (MFS)	0.00%	
NOMURA SEC INT COLL	0.00%	
SWU020B78 CCP SHORT IRS MS USD 181225 PFXI	0.00%	DUSWU020B78
SWU020E26 CCP SHORT OIS MS GBP 170635 RFLT	0.00%	DUSWU020E26
SWU022DH0 CCP LONG IRS MS EUR 180926 RFXD	0.00%	DUSWU022DH0
BCAP 2011-RR5 12A1 4.527% 26/03/2037	0.00%	US05534AAN19
SPARK FINANCE LTD 4.37% 29/09/2028	0.00%	NZSPFD0928L5
SWU0203Z5 CCP SHORT IRS MS USD 200626 RFLT	0.00%	DUSWU0203Z5
SWU01P4F4 CCP SHORT IRS MS USD 310824 PFXD	0.00%	DUSWU01P4F4
SWU01VA64 CCP SHORT IRS MS USD 201225 PFXD	0.00%	DUSWU01VA64
SWU016X72 CCP SHORT IRS MS EUR 170336 RFLT	0.00%	DUSWU016X72
CWL 2007-12 1A1 6.184% 25/08/2047	0.00%	US126697AA90
FHR 4579 FD 5.784% 15/01/2038	0.00%	US3137BPPH69
MORGAN STANLEY NZD	0.00%	
AUCKLAND INTL AIRPORT 5.29% 17/11/2028	0.00%	NZAIAD0260L7
FN BX6634 6.00% 1/01/2053	0.00%	US3140NBLQ28
BONOS DE TESORERIA 6.15% 12/08/2032	0.00%	PEP01000C5E9
GHM 2007-1 A2B 4.058% 18/03/2039	0.00%	XS0288627507
SWU01HIX8 CCP SHORT OIS MS JPY 150652 RFLT T	0.00%	DUSWU01HIX8
SWU01V9Z2 CCP SHORT OIS MS CAD 201233 PFXI	0.00%	DUSWU01V9Z2
SBERBANK (SB CAP SA) 5.25% 23/05/2023	0.00%	XS0935311240
SWU021DD1 CCP SHORT OIS MS CAD 150328 PFX	0.00%	DUSWU021DD1
MEX BONOS DESARR FIX RT 7.75% 29/05/2031	0.00%	MX0MGO0000P2
MORGAN STANLEY MXCCP	0.00%	
GECMS 1997-HE4 A6 7.17% 25/12/2028	0.00%	US36157NFL38

SWU0205W0 CCP SHORT IRS MS USD 200634 PFXI	0.00%	DUSWU0205W0
MHL 2005-4 A1 6.004% 25/10/2035	0.00%	US61913PAZ53
SWU01ZLH9 IRS GS MYR 200329 PFXD 3.5 RFLT 3K	0.00%	DUSWU01ZLH9
SWU01RA14 CCP LONG IRS MS EUR 130424 RFXD	0.00%	DUSWU01RA14
SWU01J5I1 CCP LONG IRS MS NZD 140624 RFXD 4	0.00%	DUSWU01J5I1
FN FM1843 3.50% 1/11/2034	0.00%	US3140X5BM48
3 MONTH SOFR 2503 F	0.00%	GB00H7QLC142
USDTWD MATURING 25/04/2024 (MFS)	0.00%	
317U39LA5 SWPTION USD 200624 PUT STRIKE 4.75	0.00%	DU317U39LA59
SWU01USE0 CCP SHORT IRS MS USD 150524 PFXC	0.00%	DUSWU01USE0
WAMU 2005-AR6 2A1A 5.904% 25/04/2045	0.00%	US92922FJ251
SWU01OK69 CCP SHORT IRS MS USD 151132 PFXI	0.00%	DUSWU01OK69
NZD WESTPAC	0.00%	
SWU021E32 CCP SHORT OIS MS CAD 150333 PFXI	0.00%	DUSWU021E32
SWU01QPZ5 CCP LONG IRS MS EUR 050424 RFXD	0.00%	DUSWU01QPZ5
CHRISTCHURCH INTL AIRPOR 5.18% 19/05/2028	0.00%	NZCHCDDT005C1
USDCHF MATURING 19/04/2024 (MFS)	0.00%	
GBPUSD MATURING 22/04/2024 (MFS)	0.00%	
FR ZT1702 4.00% 1/01/2049	0.00%	US3132AD3K27
WAMU 2006-AR10 2A1 4.174% 25/09/2036	0.00%	US93363EAF25
NZDUSD MATURING 19/04/2024 (MFS)	0.00%	
USDKRW MATURING 04/04/2024 (MFS)	0.00%	
SWU01LGV5 CCP LONG IRS MS AUD 150333 RFXD	0.00%	DUSWU01LGV5
MORGAN STANLEY CZK	0.00%	
SWPC0LPD6 CCP SELL CDS USD 200628 CDX IG4C	0.00%	DUSWPC0LPD6
FHLT 2005-D 2A4 6.124% 25/11/2035	0.00%	US35729PME78
SWU01OBZ5 CCP SHORT IRS MS USD 151132 PFXI	0.00%	DUSWU01OBZ5
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%	
USDCHF MATURING 22/04/2024 (MFS)	0.00%	
SWU01Y4Y4 CCP LONG IRS MS EUR 091028 RFXD :	0.00%	DUSWU01Y4Y4
GOLDMAN SACHS COLLAT	0.00%	
EUR BUND 2406 FUT	0.00%	DE000C75XMU8
SWU01QQB7 CCP LONG IRS MS EUR 060424 RFXD	0.00%	DUSWU01QQB7
317U164I5 FWD SWPTION GBP 161224 CALL STRIK	0.00%	DU317U164I55
CAN 10YR BND 2406 FU	0.00%	DU00CGX24069
317U3E1A6 SWPTION USD 150724 PUT STRIKE 4.75	0.00%	DU317U3E1A61
NZDCHF MATURING 15/04/2024 (BZL NZ)	0.00%	
SWU01BQV6 CCP SHORT OIS MS JPY 151226 PFXD	0.00%	DUSWU01BQV6
FN BK9241 4.00% 1/08/2048	0.00%	US3140HPHT72
SWU020NQ3 CCP SHORT IRS MS USD 310528 PFXI	0.00%	DUSWU020NQ3
CZK BNP PARIBAS	0.00%	
AUD CASH ACCOUNT (BNP PARIBAS)	0.00%	
SWU01UU98 CCP LONG IRS MS EUR 160524 RFXD	0.00%	DUSWU01UU98
JPMAC 2006-WMC3 A1SS 5.704% 25/08/2036	0.00%	US46629KAA79

NYKREDIT REALKREDIT AS 1.00% 1/10/2053	0.00%	DK0009527293
SWU01X954 CCP LONG OIS MS CAD 300825 RFXD	0.00%	DUSWU01X954
CCS0079R8 XCCY AUD/USD 270829 RFLT 1BBSW	0.00%	DUCCS0079R87
MORGAN STANLEY SEK	0.00%	
SWU01RID0 CCP LONG IRS MS EUR 260424 RFXD :	0.00%	DUSWU01RID0
SWU020VI2 CCP SHORT OIS MS CAD 010633 RFLT	0.00%	DUSWU020VI2
317U391O7 FWD SWPTION USD 020424 CALL STRI	0.00%	DU317U391O78
SWU022RM4 CCP LONG IRS BARC KRW 180934 RF	0.00%	DUSWU022RM4
SWU01RMD5 CCP LONG IRS MS EUR 030524 RFXC	0.00%	DUSWU01RMD5
AUDUSD MATURING 22/04/2024 (MFS)	0.00%	
SWU01RKM7 CCP LONG IRS MS EUR 280424 RFXD	0.00%	DUSWU01RKM7
SWU01X939 CCP SHORT IRS MS USD 300825 PFXD	0.00%	DUSWU01X939
NZDJPY MATURING 15/04/2024 (BZLNZ)	0.00%	
GNR 2017-121 PE 3.00% 20/07/2046	0.00%	US38380TV370
MXN BNP PARIBAS	0.00%	
SASC 2006-EQ1A A1 5.714% 25/07/2036	0.00%	US86360RAA14
SWU020VL5 CCP SHORT IRS MS USD 200249 PFXD	0.00%	DUSWU020VL5
SWU020NY6 CCP SHORT IRS MS USD 310528 PFXC	0.00%	DUSWU020NY6
TMTS 2003-6HE A1 6.384% 25/11/2033	0.00%	US881561CE22
USDSGD MATURING 22/04/2024 (MFS)	0.00%	
SWU01XP80 IRS GS MYR 200933 PFXD 3.75 RFLT 3I	0.00%	DUSWU01XP80
3175SQ653 OTCBO EUR 230525 PUT STRIKE 97 BN	0.00%	DU3175SQ6536
317U479O2 FWD SWPTION USD 080424 CALL STRI	0.00%	DU317U479O24
AUD 10YR 2406 BOND F	0.00%	DU000XT24066
SWPC0JG41 SELL CDS USD 200625 ITALY GOVT SW	0.00%	DUSWPC0JG41
SWPC0JFV2 SELL CDS USD 200625 ITALY GOVT SW	0.00%	DUSWPC0JFV2
SWPC0MJ82 CCP BUY CDS USD 200634 CDX.NA.II	0.00%	DUSWPC0MJ82
FHR 4579 SD 0.172% 15/01/2038	0.00%	US3137BPS836
317U474O7 FWD SWPTION USD 080424 CALL STRI	0.00%	DU317U474O78
FNR 2006-48 TF 5.835% 25/06/2036	0.00%	US31395NLE57
SWU01UUU1 CCP LONG IRS MS EUR 170524 RFXD	0.00%	DUSWU01UUU1
SWPC0JFW0 SELL CDS USD 200625 ITALY GOVT SV	0.00%	DUSWPC0JFW0
USDHKD MATURING 22/04/2024 (MFS)	0.00%	
SWAP MATURING 23/03/2028 (WPAC40)	0.00%	
USDZAR MATURING 19/04/2024 (MFS)	0.00%	
FUTURES MARGIN-CAD	0.00%	
317U461O2 FWD SWPTION USD 080424 CALL STRI	0.00%	DU317U461O24
FUTURES MARGIN-JPY	0.00%	
NZDCAD MATURING 15/04/2024 (BZLNZ)	0.00%	
SWU022PM6 CCP SHORT IRS MS MXN 310529 PFX	0.00%	DUSWU022PM6
SEK BNP PARIBAS	0.00%	
SWU022PL8 CCP SHORT IRS MS MXN 070329 PFXC	0.00%	DUSWU022PL8
NOK BNP PARIBAS	0.00%	
GBPUSD MATURING 19/04/2024 (MFS)	0.00%	
SWU022QZ6 CCP SHORT IRS MS MXN 030627 RFL	0.00%	DUSWU022QZ6
SWU022YZ7 CCP SHORT IRS MS MXN 010329 PFXC	0.00%	DUSWU022YZ7

SWU021VF6 CCP LONG IRS MS USD 210234 RFXD	0.00%	DUSWU021VF6
SWU022NQ9 CCP SHORT IRS MS MXN 310529 RFL	0.00%	DUSWU022NQ9
SWU022RH5 CCP SHORT IRS MS MXN 310529 RFL	0.00%	DUSWU022RH5
PLN BNP PARIBAS	0.00%	
USDCAD MATURING 22/04/2024 (MFS)	0.00%	
ILS BNP PARIBAS	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%	
NZDCHF MATURING 14/05/2024 (BZL NZ)	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%	
317U5BSA1 SWPTION USD 010424 CALL STRIKE 3.6	0.00%	DU317U5BSA10
317U5BPA4 SWPTION USD 010424 PUT STRIKE 4.02	0.00%	DU317U5BPA47
NZDJPY MATURING 14/05/2024 (BZL NZ)	0.00%	
317U5BTA0 SWPTION USD 010424 CALL STRIKE 3.6	0.00%	DU317U5BTA01
317U5BQA3 SWPTION USD 010424 PUT STRIKE 4.0	0.00%	DU317U5BQA38
317U5EDA1 SWPTION EUR 080424 PUT STRIKE 2.85	0.00%	DU317U5EDA14
SWU022TU4 CCP SHORT IRS MS MXN 290531 RFLT	0.00%	DUSWU022TU4
317U5F9A3 SWPTION EUR 120424 CALL STRIKE 2.4	0.00%	DU317U5F9A32
SWU022TT7 CCP SHORT IRS MS MXN 030627 RFLT	0.00%	DUSWU022TT7
317U5FHA4 SWPTION USD 120424 CALL STRIKE 3.5	0.00%	DU317U5FHA43
317U5ECA2 SWPTION EUR 080424 CALL STRIKE 2.5	0.00%	DU317U5ECA23
317U5HQA0 SWPTION EUR 220424 PUT STRIKE 2.8	0.00%	DU317U5HQA08
317U5F8A4 SWPTION EUR 120424 PUT STRIKE 2.77	0.00%	DU317U5F8A41
317U5J4A0 SWPTION USD 260424 PUT STRIKE 4.09	0.00%	DU317U5J4A05
EURO SCHATZ 2406 FU	0.00%	DE000C75XMW4
317U5FGA5 SWPTION USD 120424 PUT STRIKE 3.95	0.00%	DU317U5FGA51
317U5IKA4 SWPTION EUR 250424 PUT STRIKE 2.77	0.00%	DU317U5IKA45
SWU021L26 CCP LONG IRS MS USD 070234 RFXD	0.00%	DUSWU021L26
SWU022VR8 CCP SHORT OIS MS CAD 010933 PFXI	0.00%	DUSWU022VR8
317U5J6A8 SWPTION USD 260424 PUT STRIKE 4.09	0.00%	DU317U5J6A86
317U5J5A9 SWPTION USD 260424 CALL STRIKE 3.6	0.00%	DU317U5J5A95
317U5HPA1 SWPTION EUR 220424 CALL STRIKE 2.5	0.00%	DU317U5HPA17
CCS004136 MTM XCCY AUD/USD 141030 RFLT 1BI	0.00%	DUCCS0041369
SWU01ZUM8 CCP SHORT OIS MS CAD 190629 RFL	0.00%	DUSWU01ZUM8

317U3E2A5 SWPTION USD 150724 PUT STRIKE 5.25	0.00%	DU317U3E2A52
SWU021L34 CCP LONG IRS MS USD 070234 RFXD :	0.00%	DUSWU021L34
317U5IJA6 SWPTION EUR 250424 CALL STRIKE 2.48	0.00%	DU317U5IJA63
SWU01PDZ0 CCP SHORT OIS MS JPY 200933 RFLT	0.00%	DUSWU01PDZ0
EURUSD MATURING 19/04/2024 (MFS)	0.00%	
SWU022ZD5 CCP SHORT OIS MS CAD 180634 PFXI	0.00%	DUSWU022ZD5
3 MONTH SOFR 2409 F	0.00%	DU00SFR24093
SWU01ZG51 CCP SHORT OIS MS CAD 010632 RFL	0.00%	DUSWU01ZG51
317U39MA4 SWPTION USD 200624 PUT STRIKE 5.2!	0.00%	DU317U39MA41
317U460O3 FWD SWPTION USD 080424 PUT STRIK	0.00%	DU317U460O33
US 10YR 2406 108.5 P	0.00%	DU0USX504P67
SWU01WOF7 CCP LONG IRS MS USD 310330 RFXI	0.00%	DUSWU01WOF7
317U5J7A7 SWPTION USD 260424 CALL STRIKE 3.6!	0.00%	DU317U5J7A77
SWU01YK26 CCP LONG IRS MS USD 251024 RFXD	0.00%	DUSWU01YK26
SWU01YVD0 CCP LONG IRS MS USD 071124 RFXD	0.00%	DUSWU01YVD0
SWU01YJ93 CCP LONG IRS MS USD 241024 RFXD :	0.00%	DUSWU01YJ93
SWU01YMJ7 CCP LONG IRS MS USD 271024 RFXD	0.00%	DUSWU01YMJ7
SWU01Z1C2 CCP LONG IRS MS USD 141124 RFXD	0.00%	DUSWU01Z1C2
SWU01Y8B0 CCP LONG IRS MS USD 131024 RFXD	0.00%	DUSWU01Y8B0
SWU01YPP0 CCP LONG IRS MS USD 311024 RFXD	0.00%	DUSWU01YPP0
10 YR JGB TSE 2406 F	0.00%	DU00JTX24067
SWU022O96 CCP SHORT IRS BARC KRW 180929 P	0.00%	DUSWU022O96
USDKRW MATURING 28/06/2024 (MFS)	0.00%	
US 5YR NOTE 2406 FUT	0.00%	DU00USV24060
SWU01ZOR4 CCP LONG IRS MS USD 111224 RFXD	0.00%	DUSWU01ZOR4
SWU01Z6W3 CCP LONG IRS MS USD 211124 RFXD	0.00%	DUSWU01Z6W3
USX 10YR 0524 111.5	0.00%	DU0USX504C47
317U477O4 FWD SWPTION USD 080424 PUT STRIK	0.00%	DU317U477O42
US ULTRA BOND 2406 F	0.00%	DU00USU24062
SWU00SMW2 CCP LONG IRS MS SEK 190624 RFXD	0.00%	DUSWU00SMW2
SWPC0MGE2 BUY CDS USD 201224 PHILIPPINES A	0.00%	DUSWPC0MGE2
CCS112236 FWD XCCY AUD/USD 040131 RFLT 1B	0.00%	DUCCS1122366
SWU01YK34 CCP LONG IRS MS USD 251024 RFXD	0.00%	DUSWU01YK34
SWU01YK42 CCP LONG IRS MS USD 251024 RFXD	0.00%	DUSWU01YK42
SWU01YVU2 CCP LONG IRS MS USD 081124 RFXD	0.00%	DUSWU01YVU2
USDJPY MATURING 19/04/2024 (MFS)	0.00%	
DKK BNP PARIBAS	0.00%	
SWU01Z355 CCP LONG IRS MS USD 151124 RFXD	0.00%	DUSWU01Z355
SWU01Z959 CCP LONG IRS MS USD 221124 RFXD	0.00%	DUSWU01Z959
SWU022N48 CCP SHORT IRS BARC THB 180929 PF	0.00%	DUSWU022N48
317U478O3 FWD SWPTION USD 080424 PUT STRIK	0.00%	DU317U478O33
FUTURES MARGIN - AUD	0.00%	
NZDCAD MATURING 14/05/2024 (BZL NZ)	0.00%	
SWPC0LPP9 CCP BUY CDS USD 200633 CDX.NA.IC	0.00%	DUSWPC0LPP9
SWPC0M2T4 BUY CDS USD 201224 PHILIPPINES A:	0.00%	DUSWPC0M2T4
SWU01P0B7 CCP LONG IRS MS NZD 200325 RFXD	0.00%	DUSWU01P0B7

SWPC0MG85 BUY CDS USD 201224 PHILLIPPINES	0.00%	DUSWPC0MG85
SWU00SF83 CCP LONG IRS MS CZK 300129 RFXD	0.00%	DUSWU00SF83
SWPC0M355 CCP BUY CDS USD 201233 CDX.NA.I	0.00%	DUSWPC0M355
SWPC0ML30 BUY CDS USD 200629 SOUTH KOREA	0.00%	DUSWPC0ML30
SWU01G5H9 CCP LONG OIS MS CHF 100227 RFXI	0.00%	DUSWU01G5H9
SWPC0MIS9 CCP BUY CDX EUR 200634 CDXITRAX	0.00%	DUSWPC0MIS9
EURO BOBL 2406 FUT	0.00%	DE000C75XMV6
SWPC0ML48 BUY CDS USD 200629 SOUTH KOREA	0.00%	DUSWPC0ML48
3 MONTH SOFR 2506 F	0.00%	GB00HB9ZR833
SWU01YAX9 CCP LONG IRS MS USD 171024 RFXD	0.00%	DUSWU01YAX9
317U388O2 FWD SWPTION USD 020424 PUT STRIK	0.00%	DU317U388O24
SWU022DT4 CCP SHORT OIS MS GBP 180926 RFLT	0.00%	DUSWU022DT4
SWU01JR06 CCP LONG IRS MS USD 300624 RFXD	0.00%	DUSWU01JR06
SWAP MATURING 20/03/2028 (NBNZ40)	0.00%	
SWU01GDB3 CCP LONG OIS MS CHF 160527 RFXI	0.00%	DUSWU01GDB3
SWPC0MEE4 BUY CDS USD 200624 INDONESIA AS	0.00%	DUSWPC0MEE4
MORGAN STANLEY JPY	0.00%	
SWU01GBE9 CCP LONG OIS MS CHF 150227 RFXI	0.00%	DUSWU01GBE9
SWU01GAD2 CCP LONG OIS MS CHF 140227 RFXI	0.00%	DUSWU01GAD2
SWU01JYH1 CCP LONG IRS MS EUR 210937 RFXD	0.00%	DUSWU01JYH1
SWU01IVA1 CCP LONG IRS MS EUR 180527 RFXD1	0.00%	DUSWU01IVA1
SWU01ZU14 CCP SHORT IRS MS USD 200354 PFXI	0.00%	DUSWU01ZU14
SWU01P2O7 CCP LONG IRS MS NZD 200325 RFXD	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	0.00%	DUSWU01I841
SWU01IOA9 CCP LONG IRS MS EUR 110527 RFXD	0.00%	DUSWU01IOA9
SWU01HX03 CCP LONG IRS MS EUR 110427 RFXD	0.00%	DUSWU01HX03
US ULT 10YR 2406 F	0.00%	DU00UXY24064
SWU01WQI9 CCP LONG IRS MS USD 310330 RFXD	0.00%	DUSWU01WQI9
SWU020B60 CCP LONG OIS MS CAD 181225 RFXD	0.00%	DUSWU020B60
3 MONTH SOFR 2509 F	0.00%	GB00HBD02M38
SWU01Z6Q6 CCP SHORT IRS MS EUR 201133 PFXI	0.00%	DUSWU01Z6Q6
SWU013KR9 CCP LONG IRS MS MXN 070725 RFXD	0.00%	DUSWU013KR9
SWU01XO99 CCP SHORT OIS MS CAD 201233 PFXI	0.00%	DUSWU01XO99
BARC SGD CCP	0.00%	
FUTURES MARGIN-EURO	0.00%	
3 MONTH SOFR 2403 F	0.00%	GB00H46M2G12
GBPNZD MATURING 14/05/2024 (BZL NZ)	0.00%	
SWU01OT52 CCP LONG OIS MS CAD 210633 RFXD	0.00%	DUSWU01OT52
GBPNZD MATURING 15/04/2024 (BZL NZ)	0.00%	
AUDNZD MATURING 14/05/2024 (BZL NZ)	0.00%	
SWU01HY44 CCP LONG IRS MS EUR 120427 RFXD	0.00%	DUSWU01HY44
SWU01IQW9 CCP LONG IRS MS EUR 130527 RFXD	0.00%	DUSWU01IQW9
SWU01UQ93 CCP LONG IRS MS AUD 210633 RFXD	-0.01%	DUSWU01UQ93
SWU01EBV6 CCP LONG IRS MS AUD 160327 RFXD	-0.01%	DUSWU01EBV6

SWU0204X9 CCP LONG IRS MS USD 200629 RFXD EUR OAT 2406 FUT	-0.01% DUSWU0204X9 -0.01% DE000C75XMZ7
SWU01E188 CCP LONG OIS MS JPY 291129 RFXD (-0.01% DUSWU01E188
SWU020E18 CCP LONG OIS MS GBP 170627 RFXD MORGAN STANLEY AUD	-0.01% DUSWU020E18 -0.01%
AUDNZD MATURING 15/04/2024 (BZL NZ)	-0.01%
EURNZD MATURING 14/05/2024 (BZL NZ)	-0.01%
SWU01E2C8 CCP LONG OIS MS JPY 170331 RFXD (-0.01% DUSWU01E2C8
SWU01NRY3 CCP SHORT IRS MS EUR 150333 PFXC EURNZD MATURING 15/04/2024 (BZL NZ)	-0.01% DUSWU01NRY3 -0.01%
CBA NZD MARGIN ACCOUNT	-0.01%
US 30Y BOND 2406 FUT	-0.01% DU00USB24062
SWU01US75 CCP LONG OIS MS CAD 130525 RFXD	-0.01% DUSWU01US75
BUY NZD SELL AUD SETTLING 14-MAY-2024	-0.02%
317U173X1 SWPTION EUR 230525 PUT STRIKE 0.45	-0.02% DU317U173X14
SWU01ZCK2 CCP SHORT IRS MS EUR 180925 PFXC LONG GILT 2406 FUT	-0.02% DUSWU01ZCK2 -0.02% GB00KKWBC053
SWU020PU2 CCP LONG IRS MS USD 160125 RFXD HSBC COLLATERAL	-0.02% DUSWU020PU2 -0.02%
JP MORGAN COLAT	-0.02%
MORGAN STANLEY EUR	-0.02%
BUY NZD SELL AUD SETTLING 15-APR-2024	-0.02%
MORGAN STANLEY GBP	-0.02%
SWU01H5I5 CCP LONG IRS MS USD 150624 RFXD	-0.03% DUSWU01H5I5
SWU022DP2 CCP SHORT IRS MS EUR 180954 PFXC	-0.03% DUSWU022DP2
SWU021CU4 CCP LONG OIS MS CAD 181229 RFXC	-0.03% DUSWU021CU4
SWU021CX8 CCP LONG OIS MS CAD 170630 RFXD NZDUSD MATURING 15/04/2024 (BZL NZ)	-0.03% DUSWU021CX8 -0.03%
SWU01VAF4 CCP LONG IRS MS USD 201233 RFXD MORGAN STANLEY COLAT	-0.04% DUSWU01VAF4 -0.04%
SWU01YUW9 CCP SHORT IRS MS AUD 201228 PFXC	-0.04% DUSWU01YUW9
SWU01ZJK5 CPP LONG IRS MS USD 051224 RFXD (-0.04% DUSWU01ZJK5
NZDUSD MATURING 14/05/2024 (BZL NZ)	-0.05%
BARCLAYS COLLATERAL	-0.05%
NZDUSD MATURING 22/04/2024 (MFS)	-0.11%
SWU01D6D4 CCP LONG IRS MS USD 150629 RFXD	-0.11% DUSWU01D6D4
UNITED STATES TREASURY 010424 5.44 REPO	-0.17% DU0RE2440116
UNITED STATES TREASURY 020424 5.46 REPO	-0.28% DU0RE2440215
MS CHF CCP	-0.33%
CREDITORS	-0.34%
OUTSTANDING SETTLEMENTS	-2.99%