

	1	2	3	4
Offer name	SuperLife KiwiSaver scheme	Offer number	OFR11087	
Fund name	FND2652	Fund number	FND2652	
Period disclosure applies [dd/mm/yyyy]	30/09/2022			
Asset name	% of fund net assets	Security code		
Vanguard Total World Stock ETF		11.85% US9220427424		
Vanguard S&P 500 ETF		8.58% US9229083632		
Vanguard FTSE Europe ETF		7.13% US9220428745		
Vanguard FTSE Emerging Markets ETF		6.82% US9220428588		
Vanguard FTSE Pacific ETF		4.99% US9220428661		
Vanguard Mid-Cap ETF		4.37% US9229086296		
Vanguard Global Infrastructure Index ETF		4.28% AU0000026163		
Vanguard Small-Cap ETF		3.71% US9229087518		
iShares MSCI USA ESG Screened UCITS ETF		2.93% IE00BFNM3G45		
Vanguard Value ETF		2.84% US9229087443		
Vanguard Growth ETF		2.50% US9229087369		
iShares MSCI Europe ESG Screened UCITS ETF		2.44% IE00BFNM3D14		
Vanguard International Property Securities Index Fund		2.23% DU00VANIPS18		
iShares MSCI EM IMI ESG Screened UCITS ETF		2.05% IE00BFNM3P36		
iShares MSCI Japan ESG Screened UCITS ETF		1.64% IE00BFNM3L97		
Fisher & Paykel Healthcare Corp Ltd		1.55% NZFAPE0001S2		
Spark New Zealand Ltd		1.36% NZTELE0001S4		
Auckland International Airport Ltd		1.27% NZAIAE0002S6		
iShares Core Global Aggregate Bond UCITS ETF		1.08% IE00BYV3HN70		
Infratil Ltd		0.92% NZIFTE0003S3		
EBOS Group Ltd		0.89% NZEBOE0001S6		
Contact Energy Ltd		0.86% NZCENE0001S6		
Meridian Energy Ltd		0.86% NZMELE0002S7		
Mainfreight Ltd		0.85% NZMFTE0001S9		
Net Current Assets		0.81%		
BHP Group Ltd		0.72% AU000000BHP4		
a2 Milk Co Ltd/The		0.68% NZATME0002S8		
Outstanding settlements		0.64%		
Commonwealth Bank of Australia		0.58% AU000000CBA7		
Fletcher Building Ltd		0.57% NZFBUE0001S0		
Mercury NZ Ltd		0.56% NZMRPE0001S2		
Ryman Healthcare Ltd		0.54% NZRYME0001S4		
Goodman Property Trust		0.51% NZCPTTE0001S9		
Chorus Ltd		0.51% NZCNUET0001S2		
Precinct Properties New Zealand Ltd		0.48% NZAPTE0001S3		
CSL Ltd		0.41% AU000000CSL8		
Kiwi Property Group Ltd		0.40% NZKPGE0001S9		
Summerset Group Holdings Ltd		0.37% NZSUME0001S0		
National Australia Bank Ltd		0.34% AU000000NAB4		
Property for Industry Ltd		0.34% NZPFIE0001S5		
Vital Healthcare Property Trust		0.33% NZCHPE0001S4		
iShares Core MSCI World Ex Australia ESG Leaders ETF		0.32% AU000000IWL0		
SKYCITY Entertainment Group Ltd		0.31% NZSKCE0001S2		
Port of Tauranga Ltd		0.30% NZPOTE0003S0		
Argosy Property Ltd		0.28% NZARGE0001S7		
Westpac Banking Corp		0.27% AU000000WBC1		
Australia & New Zealand Banking Group Ltd		0.26% AU000000ANZ3		
Stride Property Group		0.25% NZSPGE0001S2		
Freightways Ltd		0.24% NZFREE0001S0		
Genesis Energy Ltd		0.22% NZGNEE0001S7		
Woodside Energy Group Ltd		0.21% AU0000224040		
Macquarie Group Ltd		0.21% AU000000MQG1		
Air New Zealand Ltd		0.18% NZAIRE0001S2		
Wesfarmers Ltd		0.16% AU000000WES1		
Arvida Group Ltd		0.16% NZARVE0001S5		
Vector Ltd		0.15% NZVCTE0001S7		
Pushpay Holdings Ltd		0.15% NZPPHE0001S6		
Skellerup Holdings Ltd		0.15% NZSKXE0001S8		
Woolworths Group Ltd		0.14% AU000000WOW2		
Rio Tinto Ltd		0.14% AU000000RIO1		
Heartland Group Holdings Ltd		0.13% NZHGHE0007S9		
Telstra Corp Ltd		0.13% AU000000TLS2		
Goodman Group		0.13% AU000000GMG2		
Investore Property Ltd		0.13% NZIPLE0001S3		
New Zealand Government 0.50% 15/05/2024		0.12% NZGOVDT524C5		
Fortescue Metals Group Ltd		0.12% AU000000FMG4		
Pilbara Minerals Ltd		0.12% AU000000PLS0		

Vicinity Centres	0.11%	AU000000VCX7
Transurban Group	0.11%	AU000000TCL6
KMD Brands Ltd	0.10%	NZKMDE0001S3
Charter Hall Group	0.10%	AU000000CHC0
Australia & New Zealand Banking Group Ltd	0.10%	AU000000ANZ3
Oceania Healthcare Ltd	0.10%	NZOCAE0002S0
Westpac Banking Corp	0.10%	AU000000WBC1
New Zealand Government 5.50% 15/04/2023	0.09%	NZGOVDT423C0
IGO Ltd	0.09%	AU000000IGO4
Scales Corp Ltd	0.09%	NZSCLE0002S8
New Zealand Government 2.75% 15/04/2025	0.09%	NZGOVDT425C5
Santos Ltd	0.08%	AU000000STO6
OZ Minerals Ltd	0.08%	AU000000OZL8
Whitehaven Coal Ltd	0.08%	AU000000WHC8
New Zealand Government 4.50% 15/04/2027	0.08%	NZGOVDT427C1
WiseTech Global Ltd	0.08%	AU000000WTC3
Allkem Ltd	0.08%	AU0000193666
Coles Group Ltd	0.08%	AU0000030678
New Zealand Government 3.00% 20/04/2029	0.08%	NZGOVDT429C7
Shopping Centres Australasia Property Group	0.07%	AU000000SCP9
Scentre Group	0.07%	AU000000SCG8
Washington H Soul Pattinson & Co Ltd	0.07%	AU000000SOL3
Ampol Ltd	0.07%	AU0000088338
Mirvac Group	0.07%	AU000000MGR9
Lynas Rare Earths Ltd	0.07%	AU000000LYC6
Stockland	0.07%	AU000000SGP0
Dexus	0.07%	AU000000DXS1
GPT Group/The	0.07%	AU000000GPT8
Aurizon Holdings Ltd	0.07%	AU000000AZJ1
iShares CORE S&P/ASX 200 ETF	0.06%	AU000000IOZ4
Aristocrat Leisure Ltd	0.06%	AU000000ALL7
Incitec Pivot Ltd	0.06%	AU000000IPL1
carsales.com Ltd	0.06%	AU000000CAR3
Pacific Edge Ltd	0.06%	NZPEBE0002S1
Warehouse Group Ltd/The	0.06%	NZWHSE0001S6
Manawa Energy Ltd	0.06%	NZTPXE0001S5
New Zealand Government 1.50% 15/05/2031	0.06%	NZGOVDT531C0
National Storage REIT	0.06%	AU000000NSR2
Vista Group International Ltd	0.06%	NZVGLE0003S1
BWP Trust	0.06%	AU000000BWP3
New Zealand Government 0.50% 15/05/2026	0.06%	NZGOVDT526C0
Waypoint REIT Ltd	0.06%	AU0000088064
NZX Ltd	0.06%	NZNZXE0001S7
SKY Network Television Ltd	0.06%	NZSKTE0001S6
Home Consortium Ltd	0.06%	AU0000058943
Abacus Property Group	0.06%	AU000000ABP9
Charter Hall Retail REIT	0.06%	AU000000CQR9
Charter Hall Long Wale REIT	0.06%	AU000000CLW0
Cleanaway Waste Management Ltd	0.05%	AU000000CWY3
Orica Ltd	0.05%	AU000000OR11
New Zealand Government 2.75% 15/04/2037	0.05%	NZGOVDT437C0
New Zealand Government 2.00% 15/05/2032	0.05%	NZGOVDT532C8
REA Group Ltd	0.05%	AU000000REA9
Newcrest Mining Ltd	0.05%	AU000000NCM7
HomeCo Daily Needs REIT	0.05%	AU0000113136
Ingenia Communities Group	0.05%	AU000000INA9
Tourism Holdings Ltd	0.05%	NZHELE0001S9
Growthpoint Properties Australia Ltd	0.05%	AU000000GOZ8
Charter Hall Social Infrastructure REIT	0.05%	AU0000030645
Cromwell Property Group	0.05%	AU000000CMW8
Centuria Industrial REIT	0.05%	AU000000CIP0
Centuria Capital Group	0.05%	AU000000CNI5
IDP Education Ltd	0.05%	AU000000IEL5
Fonterra Co-operative Group Ltd	0.05%	NZFSFE0001S5
Arena REIT	0.05%	AU000000ARF6
New Zealand Government 3.50% 14/04/2033	0.05%	NZGOVDT433C9
Synlait Milk Ltd	0.05%	NZSMLE0001S9
Steadfast Group Ltd	0.05%	AU000000SDF8
Serko Ltd	0.05%	NZSKOE0001S7
Worley Ltd	0.05%	AU000000WOR2
New Zealand Government 0.25% 15/05/2028	0.05%	NZGOVDT528C6
ALS Ltd	0.05%	AU000000ALQ6

Bendigo & Adelaide Bank Ltd	0.04%	AU000000BEN6
Sanford Ltd/NZ	0.04%	NZSANE0001S0
Atlas Arteria Ltd	0.04%	AU00000013559
JB Hi-Fi Ltd	0.04%	AU000000JBH7
Bank of Queensland Ltd	0.04%	AU000000BOQ8
QBE Insurance Group Ltd	0.04%	AU000000QBE9
South32 Ltd	0.04%	AU000000S320
New Zealand Local Government Funding Agency 15/04/23 5.50	0.04%	NZLGFD0005C8
ASX Ltd	0.04%	AU000000ASX7
James Hardie Industries PLC	0.04%	AU000000JHX1
Qube Holdings Ltd	0.04%	AU000000QUB5
Altium Ltd	0.04%	AU000000ALU8
New Zealand Government 2.75% 15/05/2051	0.04%	NZGOVD0551C8
Iluka Resources Ltd	0.04%	AU000000ILU1
AGL Energy Ltd	0.04%	AU000000AGL7
Mortgage Passthrough TBA	0.04%	US01F0200000
Metcash Ltd	0.04%	AU000000MTS0
Evolution Mining Ltd	0.04%	AU000000EVN4
NEXTDC Ltd	0.04%	AU000000NXT8
a2 Milk Co Ltd/The	0.04%	NZATME0002S8
Restaurant Brands New Zealand Ltd	0.04%	NZRBDE0001S1
AMP Ltd	0.04%	AU000000AMP6
Challenger Ltd	0.03%	AU000000CGF5
Sonic Healthcare Ltd	0.03%	AU000000SHL7
Suncorp Group Ltd	0.03%	AU000000SUN6
Japan Treasury Disc Bill 0.00% 19/12/2022	0.03%	JP1741091N99
Medibank Pvt Ltd	0.03%	AU000000MPL3
Domino's Pizza Enterprises Ltd	0.03%	AU000000DMP0
Japan Treasury Disc Bill 0.00% 11/10/2022	0.03%	JP1740931N79
New Zealand Government 1.75% 15/05/2041	0.03%	NZGOVD0541C9
Ansell Ltd	0.03%	AU000000ANN9
Block Inc	0.03%	AU00000187353
Alumina Ltd	0.03%	AU000000AWC3
Downer EDI Ltd	0.03%	AU000000DOW2
Harvey Norman Holdings Ltd	0.03%	AU000000HVN7
Nine Entertainment Co Holdings Ltd	0.03%	AU000000NEC4
Insurance Australia Group Ltd	0.03%	AU000000IAG3
Reece Ltd	0.03%	AU000000REH4
Japan Treasury Disc Bill 0.00% 17/10/2022	0.03%	JP1740941N77
Virgin Money UK PLC	0.03%	AU00000064966
Brambles Ltd	0.03%	AU000000BXB1
New Zealand Gvt Ilb 2.00% 20/09/2025	0.03%	NZIIBD0002C2
APA Group	0.03%	AU000000APA1
Mineral Resources Ltd	0.02%	AU000000MIN4
Reliance Worldwide Corp Ltd	0.02%	AU000000RWC7
Computershare Ltd	0.02%	AU000000CPU5
Orora Ltd	0.02%	AU000000ORA8
Genesis Energy Ltd 5.00% 3/04/2025	0.02%	NZGNED0007C3
Kommunalbanken As 1.25% 2/07/2030	0.02%	NZKBND012C0
Eroad Ltd	0.02%	NZERDE0001S5
KiwiBank Ltd 2.155% 20/09/2024	0.02%	NZKIWD0924L1
ResMed Inc	0.02%	AU000000RMD6
ASB Bank Limited 5.524% 21/06/2027	0.02%	NZABBD044C9
Northern Star Resources Ltd	0.02%	AU000000NST8
Cochlear Ltd	0.02%	AU000000COH5
Star Entertainment Grp Ltd/The	0.02%	AU000000SGR6
Fisher & Paykel Healthcare Corp Ltd	0.02%	NZFAPE0001S2
ARB Corp Ltd	0.02%	AU000000ARB5
Auckland Council 3.17% 27/06/2023	0.02%	NZAKCD0453C0
MORGAN STANLEY EUR	0.02%	
JP MORGAN COLAT	0.02%	
Fonterra Cooperative Grp 5.08% 19/06/2025	0.02%	NZFCGDT310C3
Transpower New Zealand 1.735% 4/09/2025	0.02%	NZTRPD0070L9
Amcor PLC	0.02%	AU000000AMC4
Housing New Zealand Ltd 3.42% 18/10/2028	0.02%	NZHNZD0628L7
Industrial and Commercial Bank of China 13/10/22 2.85% TD	0.02%	DU0TZ22013A0
ANZ Bank 22/12/22 3.67% TD	0.02%	DU0TZ22D22D8
ANZ Bank 15/08/23 4.28% TD	0.02%	DU0TZ23815A9
Japan Treasury Disc Bill 0.00% 6/01/2023	0.02%	JP1741101N97
MUFG Bank Ltd 02/11/22 RCD	0.02%	NZMUFD0306L9
Contact Energy 07/11/22 Promissory note	0.02%	NZCEND0311L1
Auckland Airport Ltd 15/11/22 Promissory note	0.02%	NZAIADM319L7

Ramsay Health Care Ltd	0.02%	AU000000RHC8
MUFG Bank Ltd 28/02/23 RCD	0.02%	NZMUFDN059L3
Housing New Zealand Ltd 1.534% 10/09/2035	0.02%	NZHNZD0935L6
Xero Ltd	0.02%	NZXROE0001S2
Kiwibank Ltd 17/10/22 1.92% TD	0.02%	DU0TZ22017A1
BlueScope Steel Ltd	0.02%	AU000000BSL0
Chorus Ltd 4.35% 6/12/2028	0.02%	NZCNUDT003C6
MORGAN STANLEY COLAT	0.02%	
Tr Group Ltd 4.533% 7/03/2024	0.02%	NZTRGD0324L9
Kiwibank Ltd 09/11/22 2.89% TD	0.02%	DU0TZ22N09A0
Qantas Airways Ltd	0.02%	AU000000QAN2
Westpac New Zealand 11/04/23 4.365% TD	0.02%	DU0TZ23818A3
Japan (5 Year Issue) 0.005% 20/06/2027	0.02%	JP1051531N75
Kiwibank Ltd 2.36% 11/12/2030	0.02%	NZKIWD1230L2
Kiwibank Ltd 2.635% 5/10/2026	0.02%	NZKIWD1026L4
Lottery Corp Ltd/The	0.02%	AU0000219529
Treasury Wine Estates Ltd	0.02%	AU000000TWE9
Westpac New Zealand Ltd 6.19% 16/09/2032	0.01%	NZWNZD01T2L9
Origin Energy Ltd	0.01%	AU000000ORG5
Kiwibank Ltd 16/12/22 2.03% TD	0.01%	DU0TZ22D16A6
Kfw 1.75% 19/05/2028	0.01%	NZKFZDT004C9
Kiwibank Ltd 281122 2.17 TD	0.01%	DU0TZ22N28A0
ANZ Bank 11/04/23 3.84% TD	0.01%	DU0TZ23411B5
Endeavour Group Ltd/Australia	0.01%	AU0000154833
ANZ Bank 01/12/22 RCD	0.01%	NZF02DT336C8
KIWIBANK LTD 301222 RCD	0.01%	NZKIWDM364L5
Kommunalbanken As 0.375% 14/04/2023	0.01%	NZKBNDT013C8
Asian Development Bank 2.125% 19/05/2031	0.01%	NZADBDT013C2
Westpac New Zealand 13/12/22 2.365% TD	0.01%	DU0TZ22D13A3
Kiwibank Ltd 23/12/22 3.610% TD	0.01%	DU0TZ22D23B0
WESTPAC NEW ZEALAND 220823 4.40 TD	0.01%	DU0TZ23822A5
WESTPAC NEW ZEALAND 220523 4.30 TD	0.01%	DU0TZ23522A1
ASB BANK LTD 280923 4.87 TD	0.01%	DU0TZ23928A0
BANK OF NEW ZEALAND 041122 RCD	0.01%	NZF01DT497C9
Vector Ltd 4.996% 14/03/2024	0.01%	NZVCTDT009C6
Vector Ltd 1.575% 6/10/2026	0.01%	NZVCTDT011C2
Intl Bk Recon & Develop 4.25% 29/07/2027	0.01%	NZIBDDT020C9
Intl Finance Corp 4.375% 13/09/2027	0.01%	NZIFCDT014C9
Asian Development Bank 3.75% 18/08/2025	0.01%	NZADBDT017C3
Ind & Comm Bk Chn Nz Ltd 2.61% 27/06/2024	0.01%	NZICBDT009C3
ASB Bank Limited 1.83% 19/08/2024	0.01%	NZABBDG004C8
MUFG Bank Ltd 20/09/22 RCD	0.01%	NZMUFDN294L7
Sbs Bank 7.16% 28/03/2028	0.01%	NZSBBDT129C8
WESTPAC NEW ZEALAND 221122 RCD	0.01%	NZF08DT568C0
WESTPAC NEW ZEALAND 221222 RCD	0.01%	NZF08DT453C5
Japan Treasury Disc Bill 0.00% 7/11/2022	0.01%	JP1740991N84
Westpac New Zealand 28/10/22 2.16% TD	0.01%	DU0TZ22O28A8
European Investment Bank 1.875% 16/06/2028	0.01%	NZEIBDT006C7
SEEK Ltd	0.01%	AU000000SEK6
ICBD New Zealand Ltd 22/12/22 3.75% TD	0.01%	DU0TZ22D22C0
WESTPAC NEW ZEALAND 030423 3.98 TD	0.01%	DU0TZ23403A4
Auckland International Airport Ltd 11/10/22 FRN	0.01%	NZAIAD1022L0
ANZ BANK NEW ZEALAND 250723 4.34 TD	0.01%	DU0TZ23725A0
Toyota Finance New Zealand Ltd 26/10/22 FRN	0.01%	NZTFSDT641C8
WESTPAC NEW ZEALAND 061223 4.45 TD	0.01%	DU0TZ23D06A5
Bank of New Zealand 18/03/24 FRN	0.01%	NZBNZDT400C0
Nz Local Govt Fd Ag Bill 0.00% 12/10/2022	0.01%	NZLGBDT202C5
MERCURY NZ LIMITED 171022 PNOTE	0.01%	NZMICYDT276C5
PORT OF TAURANGA LTD 171022 PNOTE	0.01%	NZPOTDM290L4
BANK OF NEW ZEALAND 311022 RCD	0.01%	NZF01DT494C6
GENESIS ENERGY LTD 251122 PNOTE	0.01%	NZGNEDT073C5
Powerco Limited 4.67% 15/11/2024	0.01%	NZPWCDT009C9
nib holdings Ltd/Australia	0.01%	AU000000NHFO
Westpac New Zealand Ltd 3.696% 16/02/2027	0.01%	NZWNZD0227L7
Kommunalbanken As 4.00% 20/08/2025	0.01%	NZKBNDT009C6
Anz Bank New Zealand Ltd 2.999% 17/09/2031	0.01%	NZANBDT024C7
Lendlease Corp Ltd	0.01%	AU000000LLC3
New Hope Corp Ltd	0.01%	AU000000NHC7
ANZ NEW ZEALAND WELLINGTON 280723 4.30 TD	0.01%	DU0TZ23728A4
ASB Bank Limited 1.646% 4/05/2026	0.01%	NZABBDG005C5
ANZ BANK NEW ZEALAND 201022 RCD	0.01%	NZF02DT334C3
Us Treasury N/B 1.875% 15/02/2041	0.01%	US912810SW99

China Construct Bank Nz 2.393% 22/11/2024	0.01% NZCCBDT012C3
Tsy Infl Ix N/B 0.50% 15/01/2028	0.01% US9128283R96
Japan Treasury Disc Bill 0.00% 31/10/2022	0.01% JP1740981N86
Mtfnz P21 A 4.185% 15/06/2029	0.01% NZPANTFAT019
Housing New Zealand Ltd 2.183% 24/04/2030	0.01% NZHNZD0230L2
ANZ Bank 03/10/22 2.525% TD	0.01% DU0TZ22003A1
KIWI BANK 300523 4.22 TD	0.01% DU0TZ23530A4
ASB BANK LTD 050923 4.47 TD	0.01% DU0TZ23905B6
ASB BANK LTD 060623 4.26 TD	0.01% DU0TZ23606A2
ASB BANK LTD 210223 4.06 TD	0.01% DU0TZ23221A0
Auckland Council 3.338% 27/07/2026	0.01% NZAKCDT410C0
Nz Local Govt Fund Agenc 3.50% 14/04/2033	0.01% NZLGFD009C0
BNP USD COLL ACCT	0.01%
Asian Development Bank 1.50% 6/08/2026	0.01% NZADBDT014C0
Wellington Intl Airport 4.00% 1/04/2030	0.01% NZWIAD0060L5
Bank Of New Zealand 4.985% 7/06/2027	0.01% NZBNZDT401C8
Dunedin City Treasury 3.79% 16/10/2024	0.01% NZDCTDT135C1
Japan Treasury Disc Bill 0.00% 21/11/2022	0.01% JP1741031N84
WESTPAC NEW ZEALAND 190723 4.71 TD	0.01% DU0TZ23719B1
WESTPAC NEW ZEALAND 190523 4.53 TD	0.01% DU0TZ23519B5
Us Treasury N/B 1.375% 15/11/2040	0.01% US912810ST60
European Union Bill 0.00% 7/10/2022	0.01% EU000A3K4DF3
Bank Of New Zealand 1.884% 8/06/2026	0.01% NZBNZDT397C8
Westpac New Zealand Ltd 1.439% 24/02/2026	0.01% NZWNZD0226L9
Gmt Bond Issuer Ltd 3.656% 20/12/2027	0.01% NZGMBDT008C5
Auckland Council 4.176% 24/03/2025	0.01% NZAKCDT363C1
China Construct Bank Nz 4.005% 19/06/2023	0.01% NZCCBDT011C5
Insurance Australia Grp 5.32% 15/06/2038	0.01% NZIAGDT004C1
Heartland Bank Ltd 3.55% 12/04/2024	0.01% NZHBLD0020L2
FUTURE MARGINS-USD	0.01%
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 281222 3.75 TI	0.01% DU0TZ22D28B9
BANK OF NEW ZEALAND 101022 RCD	0.01% NZF01DT488C8
WESTPAC SECURITIES NZ LTD 271022 RCD	0.01% NZF08DT556C5
KIWIBANK LTD 311022 RCD	0.01% NZKIWDM304L1
MORGAN STANLEY GBP	0.01%
ASB BANK LTD 281222 RCD	0.01% NZF04DT492C7
Contact Energy Ltd 5.82% 11/04/2028	0.01% NZCEND0070L8
Liontown Resources Ltd	0.01% AU000000LTR4
Chorus Ltd	0.01% NZCNU00001S2
Auckland Intl Airport 3.97% 2/11/2023	0.01% NZAIADT210L1
Seven Group Holdings Ltd	0.01% AU000000SVW5
Bank Of New Zealand 2.16% 29/01/2025	0.01% NZBNZDT396C0
Kiwi Property Group Ltd 4.06% 12/11/2025	0.01% NZKPGD0040L4
Premier Investments Ltd	0.01% AU000000PMV2
Beach Energy Ltd	0.01% AU000000BPT9
Meridian Energy Limited 4.53% 14/03/2023	0.01% NZMELDT016C8
Wellington Intl Airport 2.50% 14/08/2026	0.01% NZWIAD0070L4
Sims Ltd	0.01% AU000000SGM7
AUB Group Ltd	0.01% AU000000AUB9
L-Bank Bw Foerderbank 4.00% 15/04/2027	0.01% NZLBKDT003C1
China Construct Bank Nz 0.954% 25/09/2023	0.01% NZCCBDT013C1
Us Treasury N/B 2.875% 30/04/2025	0.01% US9128284M90
Israel Makam Bill 0.00% 3/05/2023	0.01% IL0082305181
Bank Of China Nz Ltd 4.02% 19/04/2023	0.00% NZBOCDT003C8
AVZ Minerals Ltd	0.00% AU000000AVZ6
Technology One Ltd	0.00% AU000000TNE8
Eagers Automotive Ltd	0.00% AU000000APE3
Toyota Fin New Zealand 1.73% 6/09/2024	0.00% NZTFSDT727C5
Healius Ltd	0.00% AU0000033359
Wellington Intl Airport 3.32% 24/09/2031	0.00% NZWIAD0080L3
Insignia Financial Ltd	0.00% AU000000IFL2
WELLS FORGO NA	0.00%
Perseus Mining Ltd	0.00% AU000000PRU3
Paladin Energy Ltd	0.00% AU000000PDN8
Bapcor Ltd	0.00% AU000000BAP9
Us Treasury N/B 1.625% 15/11/2050	0.00% US912810SS87
IPH Ltd	0.00% AU000000IPH9
Bank Of New Zealand 4.102% 15/06/2023	0.00% NZBNZDT387C9
Israel Makam Bill 0.00% 2/11/2022	0.00% IL0082211116
Super Retail Group Ltd	0.00% AU000000SUL0
Dunedin City Treasury 0.676% 16/11/2026	0.00% NZDCTDT191C4
Westpac New Zealand Ltd 2.22% 29/07/2024	0.00% NZWNZD0724L3

Champion Iron Ltd	0.00%	AU000000CIA2
Pinnacle Investment Management Group Ltd	0.00%	AU000000PNI7
Deterra Royalties Ltd	0.00%	AU0000107484
CSR Ltd	0.00%	AU000000CSR5
Pro Medicus Ltd	0.00%	AU000000PME8
Elders Ltd	0.00%	AU000000ELD6
Kiwi Property Group Ltd 4.33% 19/12/2024	0.00%	NZKPGD0030L5
HUB24 Ltd	0.00%	AU000000HUB4
Core Lithium Ltd	0.00%	AU000000CXO2
Viva Energy Group Ltd	0.00%	AU0000016875
Magellan Financial Group Ltd	0.00%	AU000000MFG4
Pendal Group Ltd	0.00%	AU0000009789
Contact Energy Ltd 3.55% 15/08/2024	0.00%	NZCEND0050L0
Sandfire Resources Ltd	0.00%	AU000000SFR8
Sayona Mining Ltd	0.00%	AU000000SYA5
IRESS Ltd	0.00%	AU000000IRE2
Auckland Council 2.013% 10/07/2025	0.00%	NZAKCDT484C5
Flight Centre Travel Group Ltd	0.00%	AU000000FLT9
SWU01H5P9 CCP SHORT IRS MS USD 150627 PFXD 1.75 RFLT SC	0.00%	DUSWU01H5P9
Dunedin City Treasury 1.93% 18/04/2028	0.00%	NZDCTDT199C7
Dunedin City Treasury 2.09% 15/11/2026	0.00%	NZDCTDT173C2
Corporate Travel Management Ltd	0.00%	AU000000CTD3
Sumitomo Mitsui Banking 2.44% 18/06/2024	0.00%	XS2008801370
China Government Bond 3.81% 14/09/2050	0.00%	CND10003N750
Port Of Tauranga Ltd 1.02% 29/09/2025	0.00%	NZPOTD0925L1
SWU01H652 CCP SHORT IRS MS USD 150632 PFXD 1.75 RFLT SC	0.00%	DUSWU01H652
Tabcorp Holdings Ltd	0.00%	AU000000TAH8
TPG Telecom Ltd	0.00%	AU00000090128
Deutsche Bank Ny 3.961% 26/11/2025	0.00%	US251526CB33
Japan Govt Cpi Linked 0.10% 10/03/2028	0.00%	JP1120231J51
France (Govt Of) 0.75% 25/05/2052	0.00%	FR0013480613
Chorus Ltd 2.51% 2/12/2030	0.00%	NZCNUDT005C1
Dunedin City Treasury 3.22% 27/11/2028	0.00%	NZDCTDT211C0
Coronado Global Resources Inc	0.00%	AU00000026122
Brickworks Ltd	0.00%	AU000000BKW4
Perpetual Ltd	0.00%	AU000000PPT9
Tpmt 2019-4 A1 2.90% 25/10/2059	0.00%	US89178BAA26
Nickel Industries Ltd	0.00%	AU00000018236
Japan (30 Year Issue) 0.50% 20/03/2049	0.00%	JP1300621K47
Barclays Bank Plc 7.625% 21/11/2022	0.00%	US06740L8C27
Nufarm Ltd/Australia	0.00%	AU000000NUF3
Israel Makam Bill 0.00% 8/02/2023	0.00%	IL0088302265
Auckland Council 2.95% 28/09/2050	0.00%	NZAKCDT520C6
Gold Road Resources Ltd	0.00%	AU000000GOR5
Christchurch City Hldgs 3.58% 27/11/2024	0.00%	NZCCHDT853C4
Deutsche Bank Ny 3.30% 16/11/2022	0.00%	US251526BL24
MORGAN STANLEY USD	0.00%	
WELLINGTON REGIONAL COUNCIL 201022 PNOTE	0.00%	NZWRCDT230C9
Nykredit Realkredit As 1.00% 1/10/2050	0.00%	DK0009522815
Treasury Bill 0.00% 8/12/2022	0.00%	US912796X611
SWU01FS37 CCP SHORT IRS MS USD 211223 PFXD 1.32 RFLT SO	0.00%	DUSWU01FS37
Chalice Mining Ltd	0.00%	AU000000CHN7
Nykredit Realkredit As 1.00% 1/10/2053	0.00%	DK0009527293
Webjet Ltd	0.00%	AU000000WEB7
Breville Group Ltd	0.00%	AU000000BRG2
Santander Uk Group Hldgs 4.75% 15/09/2025	0.00%	US80281LAA35
Cmlti 2021-Inv1 A3A 2.50% 25/05/2051	0.00%	US17329PAY88
Christchurch Intl Airpor 4.13% 24/05/2024	0.00%	NZCHCDT004C4
Csmc 2017-Chop A 3.568% 15/07/2032	0.00%	US12651QAA76
Nykredit Realkredit As 1.50% 1/10/2053	0.00%	DK0009527616
GrainCorp Ltd	0.00%	AU000000GNC9
Credit Corp Group Ltd	0.00%	AU000000CCP3
De Grey Mining Ltd	0.00%	AU000000DEG6
Aareal Bank Ag 0.625% 14/02/2025	0.00%	XS2297684842
Lake Resources NL	0.00%	AU000000LKE1
Bonos Y Oblig Del Estado 3.45% 30/07/2066	0.00%	ES00000128E2
MS CHF CCP	0.00%	
GUD Holdings Ltd	0.00%	AU000000GUD2
Gmt Bond Issuer Ltd 4.54% 31/05/2024	0.00%	NZGMBDT004C4
Japan (20 Year Issue) 1.20% 20/09/2035	0.00%	JP1201541F90
Regis Resources Ltd	0.00%	AU000000RRL8
Hsbc Holdings Plc 2.251% 22/11/2027	0.00%	US404280CX53

Stra 2021-2X A 2.588% 20/07/2060	0.00% XS2272275590
Toyota Fin New Zealand 3.17% 12/09/2023	0.00% NZTFSDT707C7
Dunedin City Treasury 3.98% 15/04/2026	0.00% NZDCTDT109C6
Gmt Bond Issuer Ltd 4.74% 14/04/2027	0.00% NZGMBDT009C3
France (Govt Of) 2.00% 25/05/2048	0.00% FR0013257524
Jpmorgan Chase & Co 4.323% 26/04/2028	0.00% US46647PDA12
SWU0DG651 CCP SHORT IRS MS USD 151226 PFXD 1.25 RFLT 3L	0.00% DUSWU0DG651
Treasury Bill 0.00% 15/12/2022	0.00% US912796X793
Silver Lake Resources Ltd	0.00% AU000000SLR6
Nstr 2007-A M1 3.354% 25/03/2037	0.00% US63860HAE99
Amsi 2005-R5 M5 4.059% 25/07/2035	0.00% US03072SE687
Lifestyle Communities Ltd	0.00% AU000000LIC9
Jyske Realkredit A/S 1.00% 1/10/2050	0.00% DK0009397069
Oracle Corp 2.875% 25/03/2031	0.00% US68389XCE31
SWU01H7M4 CCP SHORT IRS MS USD 041123 PFXD 1.27 RFLT 3I	0.00% DUSWU01H7M4
West African Resources Ltd	0.00% AU000000WAF6
Morgan Stanley 2.103% 8/05/2026	0.00% XS2446386356
Link Administration Holdings Ltd	0.00% AU000000LNK2
Netwealth Group Ltd	0.00% AU000000NWL7
Capricorn Metals Ltd	0.00% AU000000CMM9
SWU01JJ13 CCP SHORT IRS MS USD 301126 RFLT SOFRA PFXD2.	0.00% DUSWU01JJ13
SWU01CD06 CCP SHORT IRS MS EUR 210952 PFXD 0.5 RFLT 6EU	0.00% DUSWU01CD06
Cmlti 2006-Wfh4 M2 3.519% 25/11/2036	0.00% US17309SAF74
Jyske Realkredit A/S 1.00% 1/10/2050	0.00% DK0009397739
Spark New Zealand Ltd	0.00% NZTELE0001S4
MORGAN STANLEY CAD	0.00%
Karoon Energy Ltd	0.00% AU000000KAR6
Japan (30 Year Issue) 0.80% 20/03/2046	0.00% JP1300501G30
Province Of Quebec 3.50% 1/12/2022	0.00% CA74814ZEL37
Lovisa Holdings Ltd	0.00% AU000000LOV7
Auckland International Airport Ltd	0.00% NZAIAE0002S6
Genesis Energy Ltd 5.81% 8/03/2023	0.00% NZGPWDT006C1
LONG GILT 2212 FUT	0.00% GB00K0SMMS05
InvoCare Ltd	0.00% AU000000IVC8
Royal Bank Of Canada 1.05% 14/09/2026	0.00% USC7976PAC08
Gmt Bond Issuer Ltd 4.00% 1/09/2023	0.00% NZGMBDT005C1
EVENT Hospitality and Entertainment Ltd	0.00% AU000000EVT1
Nz Local Govt Fund Agenc 2.00% 15/04/2037	0.00% NZLGFDT016C5
Kiwi Property Group Ltd 4.00% 7/09/2023	0.00% NZKPGD0020L6
BrainChip Holdings Ltd	0.00% AU000000BRN8
GOLDMAN SACHS COLLAT	0.00%
Ubs Ag 5.125% 15/05/2024	0.00% CH0244100266
Nationwide Bldg Society 1.70% 13/02/2023	0.00% US638602BR23
Nationwide Bldg Society 3.766% 8/03/2024	0.00% US63861VAA52
US ULT 10YR 2212 F	0.00% DU00UXY22126
Stwd 2021-Hts A 3.868% 15/04/2034	0.00% US78486DAA81
Twin 2021-1 A 2.951% 12/03/2055	0.00% XS2305355310
Collins Foods Ltd	0.00% AU000000CKF7
Boston Properties Lp 3.20% 15/01/2025	0.00% US10112RAZ73
Stwd 2021-Lih A 3.676% 15/11/2036	0.00% US78486EAA64
Westpac New Zealand Ltd 2.083% 20/02/2025	0.00% NZWNZD0225L1
Sumitomo Mitsui Banking 0.55% 6/11/2023	0.00% XS1899009705
Bx 2021-21M A 3.548% 15/10/2036	0.00% US05609CAA53
Sreit 2021-Ind A 3.518% 15/10/2038	0.00% US78473JAA07
Csf 2021-1 A 3.094% 17/06/2058	0.00% XS2306577342
Japan (30 Year Issue) 0.70% 20/06/2051	0.00% JP1300711M79
Citigroup Inc 3.29% 17/03/2026	0.00% US172967NL16
Credit Suisse Group Ag 4.55% 17/04/2026	0.00% US225433AR25
Gsamp 2006-He3 A2D 3.584% 25/05/2046	0.00% US36244KAE55
Telix Pharmaceuticals Ltd	0.00% AU000000TLX2
Megaport Ltd	0.00% AU000000MP15
Nyo 2021-1290 A 3.913% 15/11/2038	0.00% US62955HAA59
Nhel 2006-1 A2D 3.624% 25/05/2036	0.00% US669884AE80
News Corp	0.00% AU000000NWS2
SWU01D6C6 CCP SHORT IRS MS USD 150627 PFXD 1 RFLT SOFR.	0.00% DUSWU01D6C6
Standard Chartered Plc 2.678% 29/06/2032	0.00% XS2358287824
BANK OF NOVA SCOTIA 311022 0.00 CB	0.00% CA06414PXY29
BANK OF NOVA SCOTIA 041122 0.00 CB	0.00% CA06414PY478
Johns Lyng Group Ltd	0.00% AU000000JLG8
Unicredit Spa 7.83% 4/12/2023	0.00% XS1917910884
Republic Of Peru 5.94% 12/02/2029	0.00% USP78024AE96
Gnr 2016-H11 F 3.157% 20/05/2066	0.00% US38375UXM79

Sumitomo Mitsui Banking 0.01% 10/09/2025	0.00% XS2225211650
Development Bk Of Japan 0.50% 27/08/2025	0.00% XS2216812318
Ing Groep Nv 1.25% 16/02/2027	0.00% XS2443920249
Fn Ca8607 2.50% 1/01/2051	0.00% US3140QGR581
Stra 2021-1 A 3.028% 25/09/2051	0.00% XS2295993724
Australian Government 4.50% 21/04/2033	0.00% AU000XCLWAG2
Sbs Bank 4.32% 18/03/2027	0.00% NZSBBDT297C3
Avolon Holdings Fndg Ltd 2.528% 18/11/2027	0.00% US05401AAR23
Bnp Paribas 2.591% 20/01/2028	0.00% US09659W2T04
SmartGroup Corp Ltd	0.00% AU000000SIQ4
Ontario Teachers' Financ 1.85% 3/05/2032	0.00% XS2475513953
Bega Cheese Ltd	0.00% AU000000BGA8
Nz Local Govt Fund Agenc 2.25% 15/05/2031	0.00% NZLGFDT017C3
Fletcher Building Ltd	0.00% NZFBUE000150
Costa Group Holdings Ltd	0.00% AU000000CGC2
Pclf 2021-1 A 2.723% 15/10/2025	0.00% XS2322825097
Imugene Ltd	0.00% AU000000IMU9
Fsq 2020-2X A 3.423% 16/06/2070	0.00% XS2190195649
Tr Group Ltd 3.532% 5/10/2026	0.00% NZTRGD1026L9
Stra 2020-1 A 3.001% 12/03/2052	0.00% XS2215921748
Blackmores Ltd	0.00% AU000000BKL7
Fonterra Cooperative Grp 4.15% 14/11/2025	0.00% NZFCGDG005C4
EURO BOBL 2212 FUT	0.00% DE000C6R0460
Nomura Holdings Inc 2.679% 16/07/2030	0.00% US65535HAS85
Republic Of Peru 6.35% 12/08/2028	0.00% US715638BV39
Abu Dhabi Govt Int'L 2.50% 11/10/2022	0.00% XS1696908471
EUR OAT 2212 FUT	0.00% DE000C6R05A8
Csf 2021-2 A 2.924% 17/06/2058	0.00% XS2355523296
SWU01H652 CCP LONG IRS MS USD 150632 RFXD 1.75 PFLT SOF	0.00% DUSWU01H652
Sydney Airport Finance 3.90% 22/03/2023	0.00% US87124VAD10
Gsmbs 2021-Gr3 A2 2.50% 25/04/2052	0.00% US36263TAB89
Plrs 2021-1 A 2.884% 23/12/2058	0.00% XS2363111399
China Government Bond 3.72% 12/04/2051	0.00% CND100045MS9
Agence Francaise Develop 1.125% 2/03/2037	0.00% FR001400CQM6
SWU01H7U6 CCP SHORT IRS MS USD 210424 PFXD 1.85 RFLT SC	0.00% DUSWU01H7U6
Amsi 2005-R11 M3 3.834% 25/01/2036	0.00% US03072SV368
Nykredit Realkredit As 0.309% 1/10/2022	0.00% DK0009515603
Nanosonics Ltd	0.00% AU000000NAN9
Wbht 2019-Wbm A 3.868% 15/12/2033	0.00% US93065PAA93
Goldman Sachs Group Inc 1.269% 7/02/2025	0.00% XS2441551970
HSBC BANK CANADA 311022 0.00 CB	0.00% CA40428PXY55
CANADIAN IMPERIAL BANK OF COMMERCE 011122 0.00 CB	0.00% CA136072YA72
Amco Spa 1.50% 17/07/2023	0.00% XS2206380573
CANADIAN IMPERIAL BANK OF COMMERCE 021122 0.00 CB	0.00% CA136072Y256
CANADIAN IMPERIAL BANK OF COMMERCE 071122 0.00 CB	0.00% CA136072Y744
ROYAL BK OF CANADA 091122 0.00 CB	0.00% CA780088Y954
Arrow Electronics Inc 3.25% 8/09/2024	0.00% US042735BG47
Talnt 2019-1A A 2.56% 25/11/2031	0.00% US89231XAA90
American Tower Corp 2.95% 15/01/2025	0.00% US03027XAV29
Ace 2005-He5 M4 3.984% 25/08/2035	0.00% US004421RH88
Natwest Group Plc 5.516% 30/09/2028	0.00% US639057AF59
Gsk Consumer Healthcare 3.125% 24/03/2025	0.00% US36264NAA28
Lloyds Banking Group Plc 4.65% 24/03/2026	0.00% US53944YAB92
Inghams Group Ltd	0.00% AU000000ING6
Smb 2022-B A1B 3.735% 16/02/2055	0.00% US83206NAB38
Boral Ltd	0.00% AU000000BLD2
CITIBANK COLAT	0.00%
BOA COLLATERAL	0.00%
Bank Of America Corp 1.949% 27/10/2026	0.00% XS2462324232
Jpmorgan Chase & Co 2.595% 24/02/2026	0.00% US46647PCV67
Brueg 2021-1X A 1.191% 22/05/2031	0.00% XS2346732113
Standard Chartered Plc 1.822% 23/11/2025	0.00% US853254CE80
United Malt Grp Ltd	0.00% AU0000079691
Lwmc 2021-Fl1 A 2.699% 15/05/2051	0.00% XS2336172452
Ramelius Resources Ltd	0.00% AU000000RMS4
Hsbc Holdings Plc 4.583% 19/06/2029	0.00% US404280BT50
Oversea-Chinese Banking 1.832% 10/09/2030	0.00% US69033CAD11
Mitsubishi Ufj Fin Grp 1.412% 17/07/2025	0.00% US606822BS23
Kookmin Bank 0.052% 15/07/2025	0.00% XS2199348231
Tokyo Metropolitan Govt 0.75% 16/07/2025	0.00% XS2200138639
Twrbg 2020-1 A 3.515% 20/09/2063	0.00% XS2207274833
Domain Holdings Australia Ltd	0.00% AU000000DHG9

Israel Fixed Bond 2.00% 31/03/2027	0.00%	IL0011393449
Banca Monte Dei Paschi S 0.875% 8/10/2026	0.00%	IT0005386922
Kelsian Group Ltd	0.00%	AU0000186678
Ing Groep Nv 5.75% #N/A Field Not Applicable	0.00%	US456837AR44
St Barbara Ltd	0.00%	AU000000SBM8
Dbgs 2019-1735 A 3.843% 10/04/2037	0.00%	US23307EAA91
Iho Verwaltungs Gmbh 3.625% 15/05/2025	0.00%	XS2004438458
Auckland Council 5.806% 25/03/2024	0.00%	NZAKCDT324C3
Bnp Paribas 1.675% 30/06/2027	0.00%	US09659X2Q47
Ctp Nv 0.50% 21/06/2025	0.00%	XS2356029541
Trini 2021-1X A 2.496% 15/07/2059	0.00%	XS2318720864
Gnr 2016-H14 Fa 3.157% 20/06/2066	0.00%	US38376RVV58
Sumitomo Mitsui Tr Bk Lt 0.01% 15/10/2027	0.00%	XS2240511076
Credit Suisse Group Ag 4.207% 12/06/2024	0.00%	US225401AG34
United Kingdom Gilt 0.625% 22/10/2050	0.00%	GB00BMBL1F74
Nissan Motor Co 4.81% 17/09/2030	0.00%	US654744AD34
Rmac 2018-1 A 2.92% 12/06/2046	0.00%	XS1788988845
United Kingdom Gilt 1.25% 31/07/2051	0.00%	GB00BLH38158
Tencent Holdings Ltd 2.39% 3/06/2030	0.00%	US88032WAU09
Svhe 2005-Opt3 M1 3.789% 25/11/2035	0.00%	US83611MGU62
Credit Suisse New York 3.70% 21/02/2025	0.00%	US22550L2H39
Cooperatieve Rabobank Ua 3.649% 6/04/2028	0.00%	US74977SDN99
Cbre Gi Open End Fund 0.50% 27/01/2028	0.00%	XS2286044024
State Of Israel 3.80% 13/05/2060	0.00%	XS2167193015
Fn Ma4413 2.00% 1/09/2051	0.00%	US31418D3X83
GOLDMAN USD CCP	0.00%	
Credit Suisse Group Ag 6.537% 12/08/2033	0.00%	US225401AZ15
Barclays Plc 2.375% 6/10/2023	0.00%	XS1695301900
Ascendas Reit 0.75% 23/06/2028	0.00%	XS2349343090
Japan Fin Org Municipal 0.625% 2/09/2025	0.00%	XS2224639802
Amern Mun Pwr-C-Hydro 7.334% 15/02/2028	0.00%	US02765UEP57
Adbri Ltd	0.00%	AU000000ABC7
Elat 2007-1 A1 4.184% 25/05/2037	0.00%	US288542AA12
Deutsche Bank Ny 3.729% 14/01/2032	0.00%	US251526CF47
Australian Government 1.00% 21/12/2030	0.00%	AU0000087454
NRW Holdings Ltd	0.00%	AU000000NWH5
SWU01CCX5 CCP SHORT IRS MS EUR 210924 PFXD 0.5 RFLT 6EU	0.00%	DUSWU01CCX5
Tsy Infl Ix N/B 3.875% 15/04/2029	0.00%	US912810FH69
Tokyo Metropolitan Govt 3.25% 1/06/2023	0.00%	US889124AL77
Nrzt 2019-Rpl3 A1 2.75% 25/07/2059	0.00%	US64830NAA90
Hsbc Holdings Plc 3.95% 18/05/2024	0.00%	US404280BS77
Novonix Ltd	0.00%	AU000000NVX4
SWU01H629 CCP SHORT IRS MS USD 150652 RFLT SOFRA PFXD	0.00%	DUSWU01H629
Nrzt 2020-Rpl1 A1 2.75% 25/11/2059	0.00%	US64828XAA19
Mizuho Financial Group 3.922% 11/09/2024	0.00%	US60687YAS81
Dexia Credit Local 0.75% 25/01/2023	0.00%	XS1348774644
Bank Of America Corp 1.453% 24/08/2025	0.00%	XS2345784057
Goldman Sachs Group Inc 3.00% 15/03/2024	0.00%	US38141GZP26
Nationwide Bldg Society 5.875% #N/A Field Not Applicable	0.00%	XS2048709427
Israel Makam Bill 0.00% 5/04/2023	0.00%	IL0082304192
Volkswagen Fin Serv Nv 0.875% 20/02/2025	0.00%	XS2289410180
Development Bk Of Japan 1.875% 2/10/2024	0.00%	XS2053914524
Goldman Sachs Group Inc 0.01% 30/04/2024	0.00%	XS2338355105
Barclays Plc 7.125% #N/A Field Not Applicable	0.00%	XS1998799792
Charter Comm Opt Llc/Cap 6.384% 23/10/2035	0.00%	US161175AZ73
State Of Qatar 4.817% 14/03/2049	0.00%	US74727PBB67
Dexia Credit Local 0.50% 17/01/2025	0.00%	XS1751347946
Cmlti 2007-Shl1 A 3.484% 25/11/2046	0.00%	US17312WAA45
Wells Fargo & Company 3.526% 24/03/2028	0.00%	US95000U2V48
Bnp Paribas 3.50% 16/11/2027	0.00%	US09659W2C78
Bank Of Ireland Group 1.875% 5/06/2026	0.00%	XS2465984289
Australian Government 2.50% 21/05/2030	0.00%	AU0000013740
Banco Bilbao Vizcaya Arg 5.875% #N/A Field Not Applicable	0.00%	ES0813211002
Nmrr 2018-1R 3A1 3.984% 25/03/2037	0.00%	US65541JAC18
Fn Bv3101 2.00% 1/03/2052	0.00%	US3140MGNT45
BARC SGD CCP	0.00%	
Bank Of America Corp 2.551% 4/02/2028	0.00%	US06051GKJ75
Vanke Real Estate Hk 3.15% 12/05/2025	0.00%	XS2078641888
Logicor Financing Sarl 0.625% 17/11/2025	0.00%	XS2431318711
Us Treasury N/B 2.875% 15/05/2052	0.00%	US912810TG31
Australian Government 0.50% 21/09/2026	0.00%	AU0000106411
Marvell Technology Inc 2.45% 15/04/2028	0.00%	US573874AF10

Deutsche Bank Ag 1.875% 23/02/2028	0.00%	DE000DL19WL7
Deutsche Bank Ag 1.625% 20/01/2027	0.00%	DE000DL19U23
Caixabank Sa 5.875% #N/A Field Not Applicable	0.00%	ES0840609020
Abu Dhabi Govt Int'L 3.875% 16/04/2050	0.00%	XS2125308242
Fr Ra6652 2.50% 1/01/2052	0.00%	US3133KNL927
New Jersey St Transpr 4.131% 15/06/2042	0.00%	US6461366S51
Dpf 2021-1 A 0.862% 28/07/2058	0.00%	XS2294367672
Credit Suisse Group Ag 1.00% 24/06/2027	0.00%	CH0483180946
Sumitomo Mitsui Banking 0.409% 7/11/2029	0.00%	XS2066652897
Jpmcc 2019-FI12 A 4.268% 15/12/2031	0.00%	US46651QAA58
Goldman Sachs Group Inc 0.25% 26/01/2028	0.00%	XS2292954893
Lgate 2008-W1X A1 2.289% 1/01/2061	0.00%	XS0353588386
China Government Bond 2.68% 21/05/2030	0.00%	CND100036Q75
MORGAN STANLEY NZD	0.00%	
Hsbc Holdings Plc 2.804% 24/05/2032	0.00%	US404280CT42
Aroundtown Sa 0.375% 15/04/2027	0.00%	XS2421195848
Mirav 2020-1 A 1.343% 26/05/2065	0.00%	XS2244804154
Credit Suisse Group Ag 6.375% #N/A Field Not Applicable	0.00%	US225401AL29
Nick Scali Ltd	0.00%	AU000000NCK1
BANK OF NOVA SCOTIA 091122 0.00 CB	0.00%	CA06414PY965
BANK OF NOVA SCOTIA 1011122 0.00 CB	0.00%	CA06414PYB17
Broadcom Inc 2.60% 15/02/2033	0.00%	US11135FBF71
Nykredit Realkredit As 1.50% 1/10/2053	0.00%	DK0009528424
Fn Bk8661 4.00% 1/07/2048	0.00%	US3140HNNT96
Broadcom Inc 3.187% 15/11/2036	0.00%	US11135FBQ37
Deutsche Bank Ag 1.375% 17/02/2032	0.00%	DE000DL19VU0
Fg G08747 3.00% 1/02/2047	0.00%	US3128MJZM58
Ga Global Funding Trust 2.25% 6/01/2027	0.00%	US36143L2G95
SWU09WF28 CCP SHORT CPI MS GBP 150431 RFLT UKRPI PFXD	0.00%	DUSWU09WF28
Aercap Ireland Cap/Globa 2.45% 29/10/2026	0.00%	US00774MAV72
Twin 2018-1 A 3.10% 12/09/2050	0.00%	XS1834945971
Rmac 2018-2 A 3.19% 12/06/2046	0.00%	XS1891764737
Aercap Ireland Cap/Globa 3.00% 29/10/2028	0.00%	US00774MAW55
Fn Bf0463 3.00% 1/03/2060	0.00%	US3140FXQR67
Nhel 2005-4 M1 3.744% 25/01/2036	0.00%	US66987WDE49
Romania 2.00% 14/04/2033	0.00%	XS2331735253
Bonos De Tesoreria 5.94% 12/02/2029	0.00%	PEP01000C5F6
Republic Of Serbia 1.65% 3/03/2033	0.00%	XS2308626485
Italy Gov'T Int Bond 6.00% 4/08/2028	0.00%	XS0089572316
Janus Henderson Group PLC	0.00%	AU000000JHG6
SWU00VUF3 CCP SHORT IRS MS USD 250824 RFLT 3LIBO PFXD 1	0.00%	DUSWU00VUF3
Csfb 2004-Cf2 2M1 4.434% 25/05/2044	0.00%	US22541SE209
Ghm 2007-1 A2B 1.193% 18/03/2039	0.00%	XS0288627507
Volkswagen Fin Serv Nv 1.125% 18/09/2023	0.00%	XS2232029426
SWU00VXO1 CCP SHORT IRS MS USD 310824 RFLT 3LIBO PFXD 1	0.00%	DUSWU00VXO1
Romania 2.875% 13/04/2042	0.00%	XS2364200514
South Aust Govt Fin Auth 1.75% 24/05/2032	0.00%	AU3SG0002058
Wells Fargo & Company 4.036% 31/10/2023	0.00%	US949746SJ14
Australian Government 1.75% 21/06/2051	0.00%	AU00000097495
Goldman Sachs Group Inc 3.155% 24/01/2025	0.00%	US38141GZJ65
Virgin Media Secured Fin 5.00% 15/04/2027	0.00%	XS1555173019
Canadian Government Rrb 1.50% 1/12/2044	0.00%	CA135087ZH04
Caixabank Sa 1.75% 24/10/2023	0.00%	XS1897489578
Wells Fargo & Company 3.908% 25/04/2026	0.00%	US95000U2X04
Bank Of America Corp 2.10% 22/09/2026	0.00%	XS2387929834
Transurban Finance Co 4.125% 2/02/2026	0.00%	US89400PAE34
Virgin Money Uk Plc 0.375% 27/05/2024	0.00%	XS2346591113
Ford Motor Credit Co Llc 3.021% 6/03/2024	0.00%	XS1959498160
SWU016KP6 CCP SHORT IRS MS EUR 171152 RFLT 6EUBO PFXD 1	0.00%	DUSWU016KP6
Imcd Nv 2.50% 26/03/2025	0.00%	XS1791415828
Banco De Credito Del Per 4.65% 17/09/2024	0.00%	US05971V2B09
Jpmorgan Chase & Co 4.912% 25/07/2033	0.00%	US46647PDH64
Goldman Sachs Group Inc 4.223% 1/05/2029	0.00%	US38141GWZ35
Fn Az7355 3.50% 1/11/2045	0.00%	US3140E0E507
Golden St Tobacco-A1 2.158% 1/06/2026	0.00%	US38122NC593
Corebridge Financial Inc 3.85% 5/04/2029	0.00%	US21871XAE94
Nova Kreditna Banka Mari 1.875% 27/01/2025	0.00%	XS2430442868
Marvell Technology Inc 1.65% 15/04/2026	0.00%	US573874AC88
Deutsche Bank Ag 1.375% 3/09/2026	0.00%	DE000DL19VP0
EUR BUND 2212 FUT	0.00%	DE000C6R0452
Fairfax Finl Hldgs Ltd 2.75% 29/03/2028	0.00%	XS1794676400
Fairfax Finl Hldgs Ltd 2.75% 29/03/2028	0.00%	XS1794675931

Korea Housing Finance Co 0.01% 29/06/2026	0.00%	XS2355599353
Nova Ljubljanska Banka D 3.40% 5/02/2030	0.00%	XS2113139195
Gsmc 2015-5R 1C 2.584% 26/04/2037	0.00%	US36251QAC69
Slm Student Loan Tr 03-7 1.55% 15/12/2033	0.00%	XS0172692914
Alba 2005-1 A3 2.313% 25/11/2042	0.00%	XS0235712006
Pchl 2005-1 M4 4.434% 25/01/2035	0.00%	US71085PBN24
Domi 2019-1 A 1.85% 15/06/2051	0.00%	XS1991327500
Israel Makam Bill 0.00% 4/01/2023	0.00%	IL0082301123
BARCLAYS USD MARGIN	0.00%	
Tpmt 2019-Hy2 A1 4.084% 25/05/2058	0.00%	US89177HAA05
SWU01E105 CCP SHORT OIS MS JPY 190639 RFLT TONAR PFXD C	0.00%	DUSWU01E105
Fn Fm9147 3.50% 1/05/2051	0.00%	US3140XDEV42
Rmacs 2006-Ns4X A3A 2.39% 12/06/2044	0.00%	XS0277409446
Fr Qd5748 2.00% 1/02/2052	0.00%	US3133B3L540
Organon & Co/Org 2.875% 30/04/2028	0.00%	XS2332250880
SWU01KSA0 CCP SHORT OIS MS GBP 150325 PFXD 2.5 RFLT SOM	0.00%	DUSWU01KSA0
Fn Bn8219 3.50% 1/06/2049	0.00%	US3140JRDZ17
Fr Ra5502 3.00% 1/06/2051	0.00%	US3133KMBF95
Romania 2.125% 7/03/2028	0.00%	XS2434895558
Tp Icap Finance Plc 2.625% 18/11/2028	0.00%	XS2409096349
China Government Bond 3.53% 18/10/2051	0.00%	CND10004NCM5
Deutsche Bank Ag 1.75% 19/11/2030	0.00%	DE000DL19VS4
SWU01CCY3 CCP SHORT IRS MS EUR 210927 RFLT 6EUBO PFXD	0.00%	DUSWU01CCY3
Charter Comm Opt Llc/Cap 5.125% 1/07/2049	0.00%	US161175BS22
SWU01H5S3 CCP SHORT IRS MS USD 150629 RFLT SOFRA PFXD :	0.00%	DUSWU01H5S3
British Columbia Prov Of 2.70% 18/12/2022	0.00%	CA110709GB20
Wamu 2007-Oa3 2A1A 1.864% 25/04/2047	0.00%	US93364AAC62
Aeroporti Di Roma Spa 1.75% 30/07/2031	0.00%	XS2337326727
Romania 3.75% 7/02/2034	0.00%	XS2434895806
Fn Br1297 2.50% 1/02/2051	0.00%	US3140KYNP56
Esail 2007-3X A3A 3.175% 13/06/2045	0.00%	XS0308666493
Jumbo Interactive Ltd	0.00%	AU000000JINO
Oracle Corp 3.95% 25/03/2051	0.00%	US68389XCA19
CITIBANK USD CCP	0.00%	
Nordea Kredit Realkredit 1.50% 1/10/2053	0.00%	DK0002050368
Fn Bv3083 2.00% 1/02/2052	0.00%	US3140MGM995
SWU0SU928 CCP SHORT IRS MS USD 151226 RFLT 3LIBO PFXD 1	0.00%	DUSWU0SU928
Treasury Corp Victoria 4.25% 20/12/2032	0.00%	AU3SG0001175
Ontario Teachers' Financ 0.90% 20/05/2041	0.00%	XS2344384842
United Kingdom Gilt 1.50% 31/07/2053	0.00%	GB00BM8Z2V59
SWU00VS33 CCP SHORT IRS MS USD 210823 RFLT 3LIBO PFXD 1	0.00%	DUSWU00VS33
SWU01KED9 CCP SHORT IRS MS USD 300429 RFLT 2.81811 PFXC	0.00%	DUSWU01KED9
Jyske Realkredit A/S 1.50% 1/10/2053	0.00%	DK0009403727
SWU01K9O1 IRS BAA MYR 210927 PFXD 3.5 RFLT 3KLIB	0.00%	DUSWU01K9O1
Realkredit Danmark 1.00% 1/10/2050	0.00%	DK0004612454
Charter Comm Opt Llc/Cap 3.95% 30/06/2062	0.00%	US161175CG74
Romania 1.375% 2/12/2029	0.00%	XS2262211076
Romania 2.00% 14/04/2033	0.00%	XS2330503694
Intl Bk Recon & Develop 1.25% 10/12/2030	0.00%	NZIBDDT017C5
Canadian Government 2.00% 1/12/2051	0.00%	CA135087H722
SWU01BQX2 CCP SHORT OIS MS JPY 151231 RFLT TONAR PFXD	0.00%	DUSWU01BQX2
CS SGD CCP	0.00%	
Republic Of Peru 3.23% 28/07/2121	0.00%	US715638DR09
SWU00Y1H5 CCP SHORT IRS MS AUD 170630 RFLT 6BBSW PFXD	0.00%	DUSWU00Y1H5
317U750I5 SWPTION USD 110124 PUT STRIKE 2.18 BOA	0.00%	DU317U750I55
Republic Of Peru 5.35% 12/08/2040	0.00%	US715638DC30
Futures Margin - AUD	0.00%	
Australian Government 1.25% 21/05/2032	0.00%	AU0000075681
Republic Of Serbia 2.05% 23/09/2036	0.00%	XS2388562139
MORGAN STANLEY JPY	0.00%	
SWU0SU936 CCP SHORT IRS MS USD 151223 RFLT 3LIBO PFXD C	0.00%	DUSWU0SU936
Sberbank (Sb Cap Sa) 5.25% 23/05/2023	0.00%	XS0935311240
Bcap 2011-Rr5 12A1 4.69% 26/03/2037	0.00%	US05534AAN19
Gecms 1997-He4 A6 7.17% 25/12/2028	0.00%	US36157NFL38
Bonos De Tesoreria 6.15% 12/08/2032	0.00%	PEP01000C5E9
Bank of New Zealand NZD Current Account	0.00%	
Fhlt 2005-D 2A4 3.764% 25/11/2035	0.00%	US35729PME78
SWU01H515 CCP SHORT IRS MS USD 150624 PFXD 1.75% RFLTS	0.00%	DUSWU01H515
SWU017449 CCP SHORT IRS MS EUR 270550 RFLT 6EUBO PFXD I	0.00%	DUSWU017449
Fn Az2940 3.50% 1/09/2045	0.00%	US3138YUHS38
France (Govt Of) 0.50% 25/05/2072	0.00%	FR0014001NN8
Fhr 4579 Fd 2.723% 15/01/2038	0.00%	US3137BPPH69

Nationwide Bldg Society 10.25% #N/A Field Not Applicable	0.00%	GB00BBQ33664
Realt 2018-1A A1 3.072% 12/08/2053	0.00%	CA75585RQL29
Bonos Y Oblig Del Estado 1.45% 31/10/2071	0.00%	ES0000012H58
MORGAN STANLEY MXCCP	0.00%	
Jpmac 2006-Wmc3 A1Ss 3.344% 25/08/2036	0.00%	US46629KAA79
United Kingdom Gilt 1.75% 22/01/2049	0.00%	GB00BFWFPP71
Cwl 2007-12 1A1 3.824% 25/08/2047	0.00%	US126697AA90
SWU01KFX4 CCP SHORT IRS MS EUR 170336 RFLT 6EUBO PFXD 1	0.00%	DUSWU016X72
Nchet 2005-2 M3 3.819% 25/06/2035	0.00%	US64352VKV26
MORGAN STANLEY SEK	0.00%	
Mhl 2005-4 A1 3.644% 25/10/2035	0.00%	US61913PAZ53
SWPC0KFP2 CCP SELL CDS USD201226GENERALMOTORSCOMP#	0.00%	DUSWPC0KFP2
Kiwi Property Gr 2.85% 19/07/2028	0.00%	NZKPGD0050L3
SWU01KFX4 CCP SHORT IRS MS USD 300429 RFLT50FRA PFXD2.	1.00E-06	DUSWU01KFX4
Campbell Soup Co 3.65% 15/03/2023	1.00E-06	US134429BE86
Romania 2.75% 14/04/2041	1.00E-06	XS2330514899
Fn Fm1843 3.50% 1/11/2034	1.00E-06	US3140X5BM48
SWPC0KS60 BUY CDS EUR 200632 CDX ITRAXX MAIN37 10Y 1% I	1.00E-06	DUSWPC0KS60
EURO BTP 2212 FUT	1.00E-06	DE000C6R0411
Republic Of Peru 5.94% 12/02/2029	1.00E-06	US715638BX94
MS CNY CCP	1.00E-06	
Wamu 2005-Ar6 2A1A 3.544% 25/04/2045	1.00E-06	US92922FJ251
SWU01H515 CCP SHORT IRS MS USD 150624 PFXD 1.75 RFLT SOI	1.00E-06	DUSWU01H515
SWU09TZ56 CCP SHORT CPI MS GBP 150331 RFLT UKRPI PFXD3.	1.00E-06	DUSWU09TZ56
A10 2020-C A 2.021% 15/08/2040	1.00E-06	US66981EAA10
BARC KRW CCP	1.00E-06	
CAN 10YR BND 2212 FU	1.00E-06	DU00CGX22121
CCS0079R8 XCCY AUD/USD 270829 RFLT 1BBSW PFLT 3LIBO MS	1.00E-06	DUCCS0079R87
SWPC0KSU7 CCP BUY CDS USD 200632 CDX IG38 10Y 1% MORG	1.00E-06	DUSWPC0KSU7
Fr Zt1702 4.00% 1/01/2049	1.00E-06	US3132AD3K27
SWU01BQV6 CCP SHORT OIS MS JPY 151226 PFXD 0 RFLT TONA	1.00E-06	DUSWU01BQV6
MORGAN STANLEY CZK	1.00E-06	
Wamu 2006-Ar10 2A1 3.552% 25/09/2036	1.00E-06	US93363EAF25
SWU01HIX8 CCP SHORT OIS MS JPY 150652 RFLT TONAR PFXD C	1.00E-06	DUSWU01HIX8
Nordea Kredit Realkredit 1.00% 1/10/2050	1.00E-06	DK0002044718
SWU01LT41 CCP SHORT OIS MS GBP 270932 RFLT SONIO PFXD 3	1.00E-06	DUSWU01LT41
US 30Y BOND 2212 FUT	1.00E-06	DU00USB22124
SWU01KAK7 CCP SHORT OIS BARC INR 210927 PFXD 6.5 RFLT M	1.00E-06	DUSWU01KAK7
ANZ COLL FOR USD	1.00E-06	
SWU01KJ93 IRS SCB THB 210927 PFXD 2.25 RFLT THB6M	1.00E-06	DUSWU01KJ93
SWU01KBG5 IRS SCB THB 210927 PFXD 2.25 RFLT THB6M	1.00E-06	DUSWU01KBG5
MS SGD CCP	1.00E-06	
Jyske Realkredit A/S 1.50% 1/10/2053	0.00%	DK0009403644
Realkredit Danmark 1.50% 1/10/2053	0.00%	DK0004619467
Sasc 2006-Eq1A A1 3.219% 25/07/2036	0.00%	US86360RAA14
SWU01C2S7 CCP SHORT OIS BARC SGD 150931 RFLT SORAD PFX	0.00%	DUSWU01C2S7
AUS 3YR 2212 BOND FU	0.00%	DU000YT22126
Fn Bk9241 4.00% 1/08/2048	0.00%	US3140HPHT72
CCS112236 FWD XCCY AUD/USD 040131 RFLT 1BBSW PFLT 3LIB	0.00%	DUCCS1122366
SWU01KJ77 IRS SCB MYR 210927 PFXD 3.5 RFLT 3KLIB	0.00%	DUSWU01KJ77
SWU01LTH2 CCP LONG IRS MS USD 280932 RFXD 3.1 PFLT SOFR	0.00%	DUSWU01LTH2
Gnr 2017-121 Pe 3.00% 20/07/2046	0.00%	US38380TV370
SWPC0K0K9 CCP BUY CDS USD 200626 CDX HY36 5Y ICE 5 MS	0.00%	DUSWPC0K0K9
317U164I5 FWD SWPTION GBP 161224 CALL STRIKE 0.82 JPM	0.00%	DU317U164I55
SWU01J7T5 IRS BAA THB 150632 RFXD 2.75 PFLT THB6M	0.00%	DUSWU01J7T5
SWU01KL17 IRS GS MYR 210932 PFXD 3.75 RFLT 3KLIB	0.00%	DUSWU01KL17
BARC INR CCP	0.00%	
MORGAN STLEY KRW CCP	0.00%	
MORGANS ZAR CCP	0.00%	
Tmts 2003-6He A1 4.024% 25/11/2033	0.00%	US881561CE22
317U391O7 FWD SWPTION USD 020424 CALL STRIKE 2.697 GOL	0.00%	DU317U391O78
SWU01IMV5 IRS BNP THB 150632 RFXD 3.25 PFLT THB6M	0.00%	DUSWU01IMV5
3175SQ653 OTCBO EUR 230525 PUT STRIKE 97 BNP	0.00%	DU3175SQ6536
FnR 2006-48 Tf 3.484% 25/06/2036	0.00%	US31395NLE57
CCS004136 MTM XCCY AUD/USD 141030 RFLT 1BBSW PFLT 3LIE	0.00%	DUCCS0041369
Fhr 4579 Sd 0.109% 15/01/2038	0.00%	US3137BPS836
317U479O2 FWD SWPTION USD 080424 CALL STRIKE 2.785 NOF	0.00%	DU317U479O24
SWU01KU09 IRS GS THB 210924 PFXD 2% RFLT THB6M	0.00%	DUSWU01KU09
SWU0FC088 CCP LONG IRS MS USD 270924 RFLT 3LIBO PFLT 1LI	0.00%	DUSWU0FC088
317U474O7 FWD SWPTION USD 080424 CALL STRIKE 2.835 NOF	0.00%	DU317U474O78
SWU01KME8 IRS BAA THB 210924 PFXD 2 RFLT THB6M	0.00%	DUSWU01KME8
SWU01IMZ6 CCP LONG IRS GS THB 150632 RFXD 3.25 PFLT THB	0.00%	DUSWU01IMZ6

SWPC0JKD6 CCP BUY CDS USD 201225 CDX HY35 5Y ICE 5 MS	0.00%	DUSWPC0JKD6
SWU01KVS7 IRS SCB THB 210924 RFLT THB6M PFXD 2	0.00%	DUSWU01KVS7
SWU0FC286 CCP LONG IRS MS USD 041024 RFLT 3LIBO PFLT 1LI	0.00%	DUSWU0FC286
SWU01F6K3 CCP LONG IRS MS CNY 160327 RFXD 2.5 PFLT CNRF	0.00%	DUSWU01F6K3
317U00KA8 FWD SWPTION USD 111023 CALL STRIKE 2.9925 MC	0.00%	DU317U00KA89
317U461O2 FWD SWPTION USD 080424 CALL STRIKE 2.721 GOL	0.00%	DU317U461O24
SWU01KMD0 IRS NOM THB 210924 PFXD 2 RFLT THB6M	0.00%	DUSWU01KMD0
SWU0FA223 CCP LONG IRS MS USD 060924 RFLT 3LIBO PFLT 1LI	0.00%	DUSWU0FA223
SWU02Y548 CCP LONG IRS MS USD 270423 RFLT 3LIBO PFLT 1LI	0.00%	DUSWU02Y548
SWPC0KKK7 CCP SELL CDS EUR 201222 BARCLAYS BANK PLC SNI	0.00%	DUSWPC0KKK7
SWU0JG929 CCP LONG IRS MS USD 070324 RFLT 3LIBO PFLT 1LI	0.00%	DUSWU0JG929
SWU00OG16 CCP LONG IRS MS ZAR 200623 RFXD 7.25 PFLT 3ZA	0.00%	DUSWU00OG16
SWU01IMW3 IRS BAA THB 150632 RFX 3.25 PFLT THB6M	0.00%	DUSWU01IMW3
CREDIT SUISSE JPY CC	0.00%	
CREDIT SUISSE CCP	0.00%	
FUTURES MARGIN-JPY	0.00%	
Atlas Arteria Ltd	0.00%	AU0000240673
Nykredit Realkredit As 1.00% 1/10/2050	0.00%	DK0009524431
Nykredit Realkredit As 2.50% 1/10/2036	0.00%	DK0009795627
Jyske Realkredit A/S 2.50% 1/10/2047	0.00%	DK0009382707
Nykredit Realkredit As 1.50% 1/10/2037	0.00%	DK0009504326
Nykredit Realkredit As 1.50% 1/10/2050	0.00%	DK0009513152
Jyske Realkredit A/S 1.50% 1/10/2037	0.00%	DK0009387771
Nykredit Realkredit As 2.00% 1/10/2050	0.00%	DK0009513582
Realkredit Danmark 2.50% 1/04/2036	0.00%	DK0009292120
Realkredit Danmark 2.50% 1/04/2047	0.00%	DK0009292559
Nordea Kredit Realkredit 1.50% 1/10/2050	0.00%	DK0002040567
Nykredit Realkredit As 2.00% 1/10/2050	0.00%	DK0009515876
Jyske Realkredit A/S 1.50% 1/10/2050	0.00%	DK0009396681
Nordea Kredit Realkredit 2.50% 1/10/2047	0.00%	DK0002030683
Nordea Kredit Realkredit 1.50% 1/10/2050	0.00%	DK0002044122
Nykredit Realkredit As 2.50% 1/10/2047	0.00%	DK0009798803
Jyske Realkredit A/S 2.00% 1/10/2047	0.00%	DK0009387698
Nykredit Realkredit As 1.50% 1/10/2050	0.00%	DK0009521254
Nykredit Realkredit As 2.50% 1/10/2050	0.00%	DK0009513665
MS NOK CC	0.00%	
317U459O6 SWPTION EUR 110423 CALL STRIKE 0.55 GOLDMAN	0.00%	DU317U459O69
317U0DAA1 SWPTION EUR 150523 CALL STRIKE 0.55 GS	0.00%	DU317U0DAA13
317U06PA0 SWPTION EUR 260423 CALL STRIKE 0.7 GOLDMAN	0.00%	DU317U06PA05
317U08BA1 SWPTION EUR 280423 CALL STRIKE 0.7 BNP	0.00%	DU317U08BA17
317U00OA4 SWPTION EUR 110423 CALL STRIKE 0.55 BNP PARIB	0.00%	DU317U00OA44
317U05LA6 SWPTION EUR 240423 CALL STRIKE 0.7 GOLDMAN	0.00%	DU317U05LA67
317U400O6 SWPTION EUR 040423 CALL STRIKE 0.55 NOM	0.00%	DU317U400O69
317U0CXA8 SWPTION EUR 120523 CALL STRIKE 0.55 NOMURA	0.00%	DU317U0CXA82
317U385O5 SWPTION EUR 030423 CALL STRIKE 0.55 NOM	0.00%	DU317U385O50
317U00DA6 SWPTION EUR 110423 CALL STRIKE 0.55 GS	0.00%	DU317U00DA62
317U16SA6 SWPTION USD 111022 CALL STRIKE 2.83 BAA	0.00%	DU317U16SA67
3175322K4 CDSO EUR 161122 PUT STRIKE 1.9 BARC	0.00%	DU3175322K46
317U07VA1 SWPTION USD 271023 CALL STRIKE 2.841 GOLDMA	0.00%	DU317U07VA14
317U08JA6 SWPTION USD 101123 CALL STRIKE 2.91 GS	0.00%	DU317U08JA65
317U06DA3 SWPTION USD 251023 CALL STRIKE 2.973 GOLDMA	0.00%	DU317U06DA33
317U04FA6 SWPTION USD 201023 CALL STRIKE 3.017 GS	0.00%	DU317U04FA66
317512BY6 CDSO EUR 211222 PUT STRIKE 2 BARC	0.00%	DU317512BY62
317U0E4A6 SWPTION USD 171123 CALL STRIKE 2.25 GS	0.00%	DU317U0E4A64
317U09MA7 SWPTION USD 031123 CALL STRIKE 3.0875 GS	0.00%	DU317U09MA70
317U0LFA8 SWPTION USD 071223 CALL STRIKE 2.25 GS	0.00%	DU317U0LFA83
317561AC2 CDSO EUR 161122 PUT STRIKE 1.9 JPM	0.00%	DU317561AC28
317U05NA4 SWPTION USD 231023 CALL STRIKE 3.225 GOLDMA	0.00%	DU317U05NA40
317553KY0 CDSO USD 211222 PUT STRIKE 1.6 MS	0.00%	DU317553KY04
317U0FKA5 SWPTION USD 201123 CALL STRIKE 2.15 GS	0.00%	DU317U0FKA50
317U0JYA2 SWPTION USD 011223 CALL STRIKE 2.15 BAA	0.00%	DU317U0JYA27
317552O02 CDSO EUR 150323 PUT STRIKE 3 GS	0.00%	DU317552O024
317U0DIA3 SWPTION USD 131123 CALL STRIKE 2.845 NOM	0.00%	DU317U0DIA31
317U0AUA5 SWPTION USD 061123 CALL STRIKE 3.02 NOM	0.00%	DU317U0AUA53
317U05RA0 SWPTION USD 231023 CALL STRIKE 3.14 GOLDMAN	0.00%	DU317U05RA04
317U05PA2 SWPTION USD 231023 CALL STRIKE 3.19 GOLDMAN	0.00%	DU317U05PA22
SWPC0JFW0 SELL CDS USD 200625 ITALY GOVT SW SP BRC BAR	0.00%	DUSWPC0JFW0
317U00LA7 FWD SWPTION USD 111023 PUT STRIKE 2.9925 MO	0.00%	DU317U00LA70
317U460O3 FWD SWPTION USD 080424 PUT STRIKE 2.721 GOL	0.00%	DU317U460O33
317U02QA8 SWPTION USD 131023 CALL STRIKE 2.92 GOLDMAN	0.00%	DU317U02QA81
317523OB9 CDSO USD 161122 PUT STRIKE 1.35 JPMORGAN	0.00%	DU317523OB95
SWPC0H4H9 BUY CDS USD 200623 SOUTH KOREA 1% HSBC	0.00%	DUSWPC0H4H9

MORGAN STANLEY AUD	0.00%
CME 3M SOFR 98.00 C	0.00% DU0SOF312C23
317U458O7 SWPTION EUR 110423 PUT STRIKE 2.1 GOLDMAN	0.00% DU317U458O78
SWPC0JFV2 SELL CDS USD 200625 ITALY GOVT SW 1 BAA	0.00% DUSWPC0JFV2
SWPC0JG41 SELL CDS USD 200625 ITALY GOVT SW 1% BARC	0.00% DUSWPC0JG41
317U0D9A3 SWPTION EUR 150523 PUT STRIKE 2.1 GS	0.00% DU317U0D9A38
317U05MA5 SWPTION USD 231023 PUT STRIKE 3.225 GOLDMA	0.00% DU317U05MA58
317U09NA6 SWPTION USD 031123 PUT STRIKE 3.0875 GS	0.00% DU317U09NA61
317U04EA7 SWPTION USD 201023 PUT STRIKE 3.0175 GS	0.00% DU317U04EA75
317U477O4 FWD SWPTION USD 080424 PUT STRIKE 2.835 NOM	0.00% DU317U477O42
SWU01K408 CCP SHORT OIS BARC INR 210927 RFLT MIBOR PFXI	0.00% DUSWU01K408
317U06EA2 SWPTION USD 251023 PUT STRIKE 2.973 GOLDMAN	0.00% DU317U06EA24
317U0BIA7 SWPTION USD 101123 PUT STRIKE 2.91 GS	0.00% DU317U0BIA74
SWU012TM3 CCP LONG IRS MS USD 161222 RFXD 0.75 PFLT 3LI	0.00% DUSWU012TM3
317U07UA2 SWPTION USD 271023 PUT STRIKE 2.841 GOLDMAI	0.00% DU317U07UA23
31750JUW3 CDSO USD 161122 PUT STRIKE 1.4 GOLDMAN	0.00% DU31750JUW36
317U0E3A7 SWPTION USD 171123 PUT STRIKE 3.75 GS	0.00% DU317U0E3A73
317U0LEA9 SWPTION USD 071223 PUT STRIKE 3.75 GS	0.00% DU317U0LEA92
317U478O3 FWD SWPTION USD 080424 PUT STRIKE 2.785 NOM	0.00% DU317U478O33
SWU01K432 CCP LONG OIS BARC INR 210924 RFXD 6.75 PFLT M	0.00% DUSWU01K432
317U05OA3 SWPTION USD 231023 PUT STRIKE 3.19 GOLDMAN	0.00% DU317U05OA31
317U05QA1 SWPTION USD 231023 PUT STRIKE 3.14 GOLDMAN	0.00% DU317U05QA13
FUTURES MARGIN-CAD	0.00%
317U0ATA7 SWPTION USD 061123 PUT STRIKE 3.02 NOM	0.00% DU317U0ATA72
SWU01L6J3 CCP LONG IRS MS AUD 150932 RFXD 4.25 PFLT 6BB	0.00% DUSWU01L6J3
SWPC0H4C0 BUY CDS USD 200623 CHINA AS BP GST 1% GS	0.00% DUSWPC0H4C0
317U0FJA7 SWPTION USD 201123 PUT STRIKE 3.65 GS	0.00% DU317U0FJA79
317U0JXA3 SWPTION USD 011223 PUT STRIKE 3.65 BAA	0.00% DU317U0JXA36
317U0DJA2 SWPTION USD 131123 PUT STRIKE 2.845 NOM	0.00% DU317U0DJA22
317U06OA1 SWPTION EUR 260423 PUT STRIKE 2.25 GOLDMAN	0.00% DU317U06OA14
317U08AA2 SWPTION EUR 280423 PUT STRIKE 2.25 BNP	0.00% DU317U08AA26
317534Q57 CDSO USD 211222 PUT STRIKE 1.5 GS	0.00% DU317534Q571
CCS004136 MTM XCCY AUD/USD 141030 RFLT 1BBSW PFLT 3LIE	0.00% DUCCS0041369
SWU01JR06 CCP LONG IRS MS USD 300624 RFXD 3.4859 PFLT S	0.00% DUSWU01JR06
SWPC0H4D8 BUY CDS USD 200623 SOUTH KOREA GOVT 1% BNI	0.00% DUSWPC0H4D8
317U05HA1 SWPTION EUR 240423 PUT STRIKE 2.25 GOLDMAN	0.00% DU317U05HA14
SWPC0KSB9 CCP SELL CDS EUR 200627 CDX ITRAXX XOV37 5% N	0.00% DUSWPC0KSB9
317U16RA7 SWPTION USD 111022 PUT STRIKE 3.33 BAA	0.00% DU317U16RA76
317U388O2 FWD SWPTION USD 020424 PUT STRIKE 2.697 GOL	0.00% DU317U388O24
SWU018819 CCP LONG IRS MS NZD 170324 RFXD 0.5275 PFLT 3	0.00% DUSWU018819
317U00EA5 SWPTION EUR 110423 PUT STRIKE 2.1 BNP PARIBAS	0.00% DU317U00EA53
317U0CWA9 SWPTION EUR 120523 PUT STRIKE 2.1 NOMURA	0.00% DU317U0CWA91
317U02PA9 SWPTION USD 131023 PUT STRIKE 2.92 GOLDMAN	0.00% DU317U02PA90
SWPC0KSK9 CCP SELL CDS USD 200627 CDX IG38 5Y ICE 1% MS	0.00% DUSWPC0KSK9
317U401O5 SWPTION EUR 040423 PUT STRIKE 2.1 NOM	0.00% DU317U401O50
SWU01K3T6 IRS BAA THB 210932 RFXD 2.75% PFLT THB6M	0.00% DUSWU01K3T6
SWU01IMT0 CCP LONG IRS MS KRW 150632 RFXD 3.25 PFLT 3K	0.00% DUSWU01IMT0
SWU01C2S7 CCP LONG OIS MS SGD 150931 RFXD 1.25 PFLT SOF	0.00% DUSWU01C2S7
SWU01KAJ0 CCP LONG OIS BARC INR 210924 RFXD 6.5 PFLT MIE	0.00% DUSWU01KAJ0
SWU01GJE1 CCP LONG OIS MS JPY 150352 RFXD 0.7 PFLT TONA	0.00% DUSWU01GJE1
CME 3M SOFR 96.50 P	0.00% DU0SOF312P28
SWU01JLR3 CCP LONG OIS BARC SGD 150627 RFXD 3 PFLT SOR	0.00% DUSWU01JLR3
SWU01KA12 IRS GS THB 210932 RFXD 2.5 PFLT THB6M	0.00% DUSWU01KA12
SWU01JLO0 CCP LONG OIS BARC SGD 150627 RFXD 2.75 PFLT S	0.00% DUSWU01JLO0
SWPC0KCO8 CCP SELL CDS EUR 201228 BRITISH TELECOMM 1 N	-1.00E-06 DUSWPC0KCO8
SWU01JYH1 CCP LONG IRS MS EUR 210937 RFXD 2.25 PFLT 6EU	-1.00E-06 DUSWU01JYH1
3 MONTH SOFR 2306 F	-1.00E-06 DU00SFR23061
CCS112236 FWD XCCY AUD/USD 040131 RFLT 1BBSW PFLT 3LIB	-1.00E-06 DUCCS1122366
317U00CA7 SWPTION EUR 110423 PUT STRIKE 2.1 GOLDMAN	-1.00E-06 DU317U00CA71
SWU01EBV6 CCP LONG IRS MS AUD 160327 RFXD 1.75 PFLT 6B	-1.00E-06 DUSWU01EBV6
317U392O6 SWPTION EUR 030423 PUT STRIKE 2.1 NOM	-1.00E-06 DU317U392O69
SWU01HL48 CCP LONG IRS MS CAD 250352 RFXD 3.0275 PFLT 3	-1.00E-06 DUSWU01HL48
SWU01L4K2 CCP LONG IRS MS AUD 150932 RFXD 4.5 PFLT 6BBS	-1.00E-06 DUSWU01L4K2
SWU00SF83 CCP LONG IRS MS CZK 300129 RFXD 1.9125 PFLT 6F	-1.00E-06 DUSWU00SF83
CCS0079R8 XCCY AUD/USD 270829 RFLT 1BBSW PFLT 3LIBO MS	-1.00E-06 DUCCS0079R87
SWU01IVA1 CCP LONG IRS MS EUR 180527 RFXD1 PFLT 6EUBO	-1.00E-06 DUSWU01IVA1
SWU01E2J3 CCP LONG OIS MS JPY 190629 RFXD 0.2 PFLT TONA	-1.00E-06 DUSWU01E2J3
SWU01GE55 CCP LONG OIS MS CHF 170227 RFXD 0.295 PFLT SA	-1.00E-06 DUSWU01GE55
SWU01HX03 CCP LONG IRS MS EUR 110427 RFXD 0.7 PFLT 6EU	-1.00E-06 DUSWU01HX03
SWU01GDB3 CCP LONG OIS MS CHF 160527 RFXD 0.3425 PFLT	-1.00E-06 DUSWU01GDB3
SWU01GZD5 IRS BAA THB 160332 RFXD 2 PFLT THB6M	-1.00E-06 DUSWU01GZD5
SWU01IOA9 CCP LONG IRS MS EUR 110527 RFXD 0.65 PFLT 6EU	-1.00E-06 DUSWU01IOA9

SWU01I841 CCP LONG IRS MS NZD 150627 RFXD 3.75 PFLT 3ZBS	-1.00E-06 DUSWU01I841
EURO SCHATZ 2212 FU	-1.00E-06 DE000C6R0478
SWU00S9O5 IRS NOM KRW 200324 RFXD 1.725 PFLT 3KSDA	-1.00E-06 DUSWU00S9O5
SWU01H553 CCP LONG IRS MS USD 160332 RFXD 1.765 PFLT SC	-1.00E-06 DUSWU01H553
SWU01LBR9 CCP LONG IRS MS USD 080929 RFXD 3.05 PFLT SOF	-1.00E-06 DUSWU01LBR9
SWU01FQ54 CCP LONG IRS MS USD 260129 RFXD 1.63 PFLT 3LI	-1.00E-06 DUSWU01FQ54
SWU01KEE7 CCP LONG IRS MS USD 150532 RFXD 2.80712 PFLT	-1.00E-06 DUSWU01KEE7
SWU01FWG3 CCP LONG IRS MS CAD 280152 RFXD 2.5 PFLT 3CD	-1.00E-06 DUSWU01FWG3
SWU01GBE9 CCP LONG OIS MS CHF 150227 RFXD 0.3 PFLT SAR	-1.00E-06 DUSWU01GBE9
SWU01GAD2 CCP LONG OIS MS CHF 140227 RFXD 0.2825 PFLT S	-1.00E-06 DUSWU01GAD2
US ULTRA BOND 2212 F	-1.00E-06 DU00USU22124
SWU01J5I1 CCP LONG IRS MS NZD 140624 RFXD 4% PFLT 3ZBSV	-1.00E-06 DUSWU01J5I1
SWU00SMW2 CCP LONG IRS MS SEK 190624 RFXD 0.5 PFLT 3M	-1.00E-06 DUSWU00SMW2
SWU013KR9 CCP LONG IRS MS MXN 070725 RFXD 4.87 PFLT 1N	0.00% DUSWU013KR9
SWU01DB55 CCP LONG IRS MS NZD 011123 RFXD 3 PFLT 3ZBSV	0.00% DUSWU01DB55
SWU01KTX9 CCP LONG IRS BARC KRW 210927 RFXD 3 PFLT 3KSI	0.00% DUSWU01KTX9
SWU01IOV9 CCP LONG IRS MS KRW 150632 RFXD 3% PFLT 3KSD	0.00% DUSWU01IOV9
SWU01K531 CCP LONG IRS MS KRW 210927 RFXD 3.25 PFLT 3K	0.00% DUSWU01K531
AUD 10YR 2212 BOND F	0.00% DU000XT22128
SWU01HY44 CCP LONG IRS MS EUR 120427 RFXD 0.65 PFLT 6EU	0.00% DUSWU01HY44
SWU01IQW9 CCP LONG IRS MS EUR 130527 RFXD 1% PFLT 6EU	0.00% DUSWU01IQW9
SWU01GUK4 CCP LONG IRS MS USD 151131 RFXD 1.695 PFLT SC	0.00% DUSWU01GUK4
SWU01I5S1 CCP LONG IRS MS USD 210429 RFXD 2.175 PFLT SO	0.00% DUSWU01I5S1
SWU01E188 CCP LONG OIS MS JPY 291129 RFXD 0.035 PFLT TO	0.00% DUSWU01E188
SWU01G3I9 CCP LONG IRS MS USD 090229 RFXD 1.6175 PFLT S	0.00% DUSWU01G3I9
SWU01DMW4 CCP LONG IRS MS NZD 151223 RFXD 3 PFLT 3ZBS	0.00% DUSWU01DMW4
SWU00WS56 CCP LONG IRS MS CAD 021029 RFXD 1.7125 PFLT :	0.00% DUSWU00WS56
SWU01JB94 CCP LONG IRS MS USD 210932 RFXD 2.75 PFLT SOF	0.00% DUSWU01JB94
SWU01K3X7 CCP LONG OIS BARC SGD 210927 RFXD 2.5 PFLT SO	0.00% DUSWU01K3X7
SWU01HI00 CCP LONG IRS MS USD 250329 RFXD 1.936 PFLT SO	0.00% DUSWU01HI00
SWU017RJ1 CCP LONG IRS MS CAD 160631 RFXD 1.25 PFLT 3CD	0.00% DUSWU017RJ1
SWU01G5H9 CCP LONG OIS MS CHF 100227 RFXD 0.294 PFLT S	0.00% DUSWU01G5H9
SWU01FL00 CCP LONG IRS MS USD 200129 RFXD 1.545 PFLT 3L	0.00% DUSWU01FL00
SWU01L067 CCP LONG OIS BARC SGD 210927 RFXD 2.75 PFLT S	0.00% DUSWU01L067
317U749I9 SWPTION USD 110124 PUT STRIKE 2.31 BOA	0.00% DU317U749I91
SWU01FKU5 CCP LONG IRS MS USD 200129 RFXD 1.63 PFLT 3LI	0.00% DUSWU01FKU5
SWU01KS69 CCP LONG IRS MS EUR 150325 RFXD 1.5 PFLT 6EUB	0.00% DUSWU01KS69
SWU01CL07 CCP LONG IRS MS USD 151251 RFXD 1.75 PFLT SOF	0.00% DUSWU01CL07
317U173X1 SWPTION EUR 230525 PUT STRIKE 0.451 BNP	0.00% DU317U173X14
SWU01FKX9 CCP LONG IRS MS USD 200129 RFXD 1.518 PFLT 3L	0.00% DUSWU01FKX9
SWU01E2C8 CCP LONG OIS MS JPY 170331 RFXD 0 PFLT TONAR	0.00% DUSWU01E2C8
SWU017A42 CCP LONG IRS MS USD 160628 RFXD 0.5 PFLT 3LIB	0.00% DUSWU017A42
SWU01B8K0 CCP LONG OIS MS CHF 150926 RFXD -0.5 PFLT SAR	0.00% DUSWU01B8K0
SWU01CIC5 CCP LONG OIS MS GBP 070223 RFXD 0.01 PLFT SON	0.00% DUSWU01CIC5
SWU01H3N6 CCP LONG OIS MS CHF 150627 RFXD 0.3675 PFLT S	0.00% DUSWU01H3N6
SWU01KSD4 CCP LONG OIS MS GBP 150353 RFXD 2 PFLT SONIA	0.00% DUSWU01KSD4
SWU01CKM0 CCP LONG IRS MS USD 151228 RFXD 1.25 PFLT SO	0.00% DUSWU01CKM0
SWU01KS77 CCP LONG IRS MS EUR 150333 PFLT 6EUBO RFXD 1	0.00% DUSWU01KS77
SWU0EQ377 CCP LONG IRS MS USD 151251 RFXD 2 PFLT 3LIBO	0.00% DUSWU0EQ377
SWU01KS85 CCP LONG OIS MS GBP 150328 RFXD 2.25 PFLT SO	0.00% DUSWU01KS85
SWU00Y1I3 CCP LONG IRS MS CAD 170630 RFXD 1.5 PFLT 3CDO	0.00% DUSWU00Y1I3
SWU00UG12 CCP LONG IRS MS CAD 181229 RFXD 1.90 PFLT 3CI	0.00% DUSWU00UG12
SWU01D6S1 CCP LONG IRS MS USD 150652 RFXD 1.5 PFLT SOFF	0.00% DUSWU01D6S1
US 10YR NOTE 2212 F	0.00% DU00USX22128
SWU01D6J1 CCP LONG IRS MS USD 150632 RFXD 1.25 PFLT SOF	0.00% DUSWU01D6J1
SWU0ZN447 CCP LONG IRS MS USD 151228 RFXD 1.5 PFLT 3LIB	0.00% DUSWU0ZN447
SWU01JJ21 CCP LONG IRS MS USD 150532 RFXD 2.88642 PFLT S	0.00% DUSWU01JJ21
US 5YR NOTE 2212 FUT	0.00% DU00USV22122
FUTURES MARGIN-GBP	0.00%
317U743Z7 SWPTION USD 021122 PUT STRIKE 1.27 GOLDMAN	0.00% DU317U743Z70
TORONTO DOMINION COL	0.00%
SWU013ZU6 CCP LONG IRS MS USD 150128 RFXD 0.4 PFLT 3LIB	0.00% DUSWU013ZU6
MERRILL LYNCH COLAT	0.00%
BARCLAYS COLLATERAL	0.00%
UBS COLLATERAL A/C	0.00%
SWU01KSC6 CCP LONG OIS MS GBP 150333 RFXD 2 PFLT SONIA	0.00% DUSWU01KSC6
FUTURES MARGIN-EURO	0.00%
SWU01KS85 CCP LONG IRS MS EUR 150328 PFLT 6EUBO RFXD 1	0.00% DUSWU01KS85
SWU01D6D4 CCP LONG IRS MS USD 150629 RFXD 1 PFLT SOFRA	0.00% DUSWU01D6D4
HSBC COLLATERAL	0.00%
UNITED STATES TREASURY 031022 3.09 REPO	-0.01% DU0RE22O0322
SWU01CCZ0 CCP LONG IRS MS EUR 210932 RFXD 0.25 PFLT 6EU	-0.02% DUSWU01CCZ0

ANZ NZD Current Account

-0.55%