

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

| Offer name | JMI WEALTH KIWISAVER SCHEME | 1 | Offer number | OFR13005 |
|--|-----------------------------|--------|---------------|----------|
| Fund name | BALANCED FUND | | Fund number | FND21587 |
| Period disclosure applies [dd/mm/yyyy] | 30/09/2024 | | | |
| Asset name | % of fund net assets | | Security code | |
| CAPITAL GROUP NEW PERSPECTIVE FUND LUX | | 10.84% | LU2033398285 | |
| WELLINGTON GLOBAL STEWARDS FUND | | 7.79% | IE0003AN1H16 | |
| MILFORD TRANS TASMAN BOND FUND | | 5.04% | DU000MTTBPT4 | |
| SALT SUSTAINABLE GLOBAL LISTED INFRASTRUCTURE FUND | | 3.50% | DU0SALTSGLI3 | |
| NZD CASH ACCOUNT (ANZ BANK) | | 3.11% | | |
| ISHARES MSCI EM IMI ESG SCREENED UCITS ETF | | 3.05% | IE00BFNM3P36 | |
| NIKKO AM GLOBAL BOND FUND | | 2.55% | DU0NAMGLBDF3 | |
| FR SD8397 6.50% 1/01/2054 | | 1.98% | US3132DWKJ17 | |
| OUTSTANDING SETTLEMENTS | | 1.34% | | |
| PRECINCT PROPERTIES GROUP | | 1.06% | NZAPTE0001S3 | |
| CSL LTD | | 0.94% | AU000000CSL8 | |
| NZ LOCAL GOVT FUND AGENC 4.50% 15/05/2030 | | 0.83% | NZLGFDT020C7 | |
| FISHER & PAYKEL HEALTHCARE CORP LTD | | 0.83% | NZFAPE0001S2 | |
| KIWI PROPERTY GROUP LTD | | 0.82% | NZKPGEO001S9 | |
| CONTACT ENERGY LTD | | 0.79% | NZCENE0001S6 | |
| CASH AT BANK | | 0.78% | | |
| GOODMAN PROPERTY TRUST | | 0.70% | NZCPT0001S9 | |
| BOC CALL ACCOUNT | | 0.69% | | |
| SPARK NEW ZEALAND LTD | | 0.68% | NZTELE0001S4 | |
| INFRATIL LTD | | 0.67% | NZIFTE0003S3 | |
| BHP GROUP LTD | | 0.63% | AU000000BHP4 | |
| MERIDIAN ENERGY LTD | | 0.61% | NZMELE0002S7 | |
| SUMMERSET GROUP HOLDINGS LTD | | 0.59% | NZSUME0001S0 | |
| FR SD8454 6.00% 1/08/2054 | | 0.56% | US3132DWMB62 | |
| NVIDIA CORP | | 0.56% | US67066G1040 | |
| FR SD8402 6.00% 1/02/2054 | | 0.55% | US3132DWKP76 | |
| MICROSOFT CORP | | 0.53% | US5949181045 | |
| CHORUS LTD | | 0.51% | NZCNUE0001S2 | |
| NZMS FIRST MORTGAGE SECURITIES LIMITED | | 0.49% | | |
| BANK OF NEW ZEALAND 5.872% 1/09/2028 | | 0.48% | NZBNZDT403C4 | |
| AUCKLAND INTERNATIONAL AIRPORT LTD | | 0.46% | NZAI00002S6 | |
| ANZ GROUP HOLDINGS LTD | | 0.45% | AU000000ANZ3 | |
| BRAMBLES LTD | | 0.45% | AU000000BXB1 | |
| HOUSING NEW ZEALAND LTD 4.422% 15/10/2027 | | 0.45% | NZHNZD0008L2 | |
| ARGOSY PROPERTY LTD | | 0.43% | NZARGE0010S7 | |
| ALPHABET INC | | 0.43% | US02079K3059 | |
| FREIGHTWAYS GROUP LTD | | 0.43% | NZFREE0001S0 | |
| VITAL HEALTHCARE PROPERTY TRUST | | 0.42% | NZCHPE0001S4 | |
| PROPERTY FOR INDUSTRY LTD | | 0.41% | NZPFIE0001S5 | |
| NZ LOCAL GOVT FUND AGENC 2.25% 15/05/2028 | | 0.40% | NZLGFDT018C1 | |
| EBOS GROUP LTD | | 0.39% | NZEBOE0001S6 | |
| TELSTRA GROUP LTD | | 0.38% | AU000000TSL2 | |
| REALKREDIT DANMARK 5.00% 1/10/2053 | | 0.38% | DK0004624038 | |
| ASB BANK LIMITED 1.646% 4/05/2026 | | 0.38% | NZABBDG005C5 | |
| WESTPAC BANKING CORP | | 0.36% | AU000000WBC1 | |
| META PLATFORMS INC | | 0.36% | US30303M1027 | |
| APPLE INC | | 0.35% | US0378331005 | |
| MACQUARIE GROUP LTD | | 0.34% | AU000000MQG1 | |
| GOODMAN GROUP | | 0.33% | AU000000GMG2 | |
| AMAZON.COM INC | | 0.31% | US0231351067 | |
| XERO LTD | | 0.30% | NZXROE0001S2 | |
| MERCURY NZ LTD 2.16% 29/09/2026 | | 0.30% | NZMICYDG004C6 | |
| NET CURRENT ASSETS | | 0.30% | | |
| STRIDE PROPERTY GROUP | | 0.29% | NZSPGE0001S2 | |
| RABOBANK NEDERLAND/NZ 5.92% 8/12/2026 | | 0.29% | NZRABDT021C9 | |
| SPARK FINANCE LTD 5.21% 18/09/2029 | | 0.29% | NZSPFD0590L3 | |
| SEEK LTD | | 0.29% | AU000000SEK6 | |
| HOUSING NEW ZEALAND LTD 4.422% 15/10/27 | | 0.29% | NZHNZD0008L2 | |
| NZ LOCAL GOVT FUND AGENC 4.50% 15/04/2027 | | 0.28% | NZLGFDT007C4 | |
| MAINFREIGHT LTD | | 0.28% | NZMFTE0001S9 | |
| MERCURY NZ LTD | | 0.26% | NZMRPE0001S2 | |
| TRANSPower NEW ZEALAND 1.735% 4/09/2025 | | 0.26% | NZTRPD0070L9 | |
| TRANSPower NEW ZEALAND 1.52% 8/04/2026 | | 0.26% | NZTRPD0080L8 | |
| G2 MA7937 3.00% 20/03/2052 | | 0.26% | US36179WZA97 | |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 3.50% 14/04/33 | | 0.26% | NZLGFDT009C0 | |

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| BCHINA TERM DEPOSIT 6.35% 21/03/2024 21/03/2025 | 0.25% |
| NZ LOCAL GOVT FUND AGENC 2.75% 15/04/2025 | 0.25% NZLGFDT008C2 |
| PORT OF TAURANGA LTD | 0.24% NZPOTE0003S0 |
| STOCKLAND | 0.24% AU000000SGP0 |
| COMMONWEALTH BANK OF AUSTRALIA | 0.24% AU000000CBA7 |
| RABOBANK NEDERLAND/NZ 5.58% 5/04/2027 | 0.23% NZRABDT022C7 |
| JAMES HARDIE INDUSTRIES PLC | 0.23% AU000000JHX1 |
| NATIONAL AUSTRALIA BANK LTD | 0.22% AU000000NAB4 |
| HOUSING NEW ZEALAND LTD 3.42% 18/10/28 | 0.22% NZHNZD0628L7 |
| TOYOTA FIN NEW ZEALAND 5.697% 23/04/2029 | 0.22% NZTFSDT873C7 |
| NEWMONT CORP | 0.21% AU0000297962 |
| HOUSING NEW ZEALAND LTD 2.247% 05/10/26 | 0.21% NZHNZD0001L7 |
| STATE OF ISRAEL 5.00% 30/10/2026 | 0.21% XS2711443932 |
| HOUSING NEW ZEALAND LTD 2.183% 24/04/30 | 0.21% NZHNZD0230L2 |
| TOYOTA FIN NEW ZEALAND 5.75% 6/12/2027 | 0.21% NZTFSDT821C6 |
| USD BNP PARIBAS | 0.21% |
| RYMAN HEALTHCARE LTD | 0.21% NZRYME0001S4 |
| SUNCORP GROUP LTD | 0.20% AU000000SUN6 |
| KIWI PROPERTY GROUP LTD 6.24% 27/09/2029 | 0.20% NZKPGD0060L2 |
| US TREASURY N/B 1.875% 15/02/2041 | 0.20% US912810SW99 |
| HEARTLAND GROUP HOLDINGS LTD | 0.20% NZHGHE0007S9 |
| DEBTORS | 0.20% |
| TSY INFL IX N/B 0.25% 15/01/2025 | 0.20% US912828H458 |
| HOUSING NEW ZEALAND LTD 1.534% 10/09/35 | 0.20% NZHNZD0935L6 |
| TOYOTA FIN NEW ZEALAND 4.844% 30/09/2031 | 0.19% NZTFSDT892C7 |
| AMERICAN EXPRESS CO | 0.19% US0258161092 |
| TR GROUP LTD 7.202% 11/10/2028 | 0.19% NZTRGD1028L5 |
| AUCKLAND INTL AIRPORT 5.45% 15/11/2030 | 0.18% NZAIAD0280L5 |
| PRECINCT PROPERTIES NEW 2.85% 28/05/2027 | 0.18% NZPCTDT003C7 |
| TSY INFL IX N/B 0.125% 15/04/2025 | 0.18% US912828ZI22 |
| GENESIS ENERGY LTD | 0.18% NZGNEE0001S7 |
| MERCURY NZ LTD 1.56% 14/09/2027 | 0.18% NZMICYDG003C8 |
| KIWIBANK LTD 6.254% 19/10/2028 | 0.18% NZKIWD1028L0 |
| A2 MILK CO LTD/THE | 0.18% NZATME0002S8 |
| WESTPAC NEW ZEALAND LTD 3.696% 16/02/2027 | 0.18% NZWNZD0227L7 |
| APPLIED MATERIALS INC | 0.18% US0382221051 |
| GPT GROUP/THE | 0.18% AU000000GPT8 |
| NZDUSD MATURING 17/10/2024 (MFS) | 0.18% |
| NZ LOCAL GOVT FUND AGENC 2.00% 15/04/2037 | 0.17% NZLGFDT016C5 |
| TOYOTA FIN NEW ZEALAND 5.55% 30/09/2027 | 0.17% NZTFSDT891C9 |
| TESCO PLC | 0.17% GB00BLGZ9862 |
| HEIDELBERG MATERIALS AG | 0.17% DE0006047004 |
| SIMS LTD | 0.17% AU000000SGM7 |
| HON HAI PRECISION INDUSTRY CO LTD | 0.17% TW0002317005 |
| KIMBERLY-CLARK CORP | 0.17% US4943681035 |
| GMT BOND ISSUER LTD 3.656% 20/12/2027 | 0.16% NZGMBDT008C5 |
| CIGNA GROUP/THE | 0.16% US1255231003 |
| AMERIPRISE FINANCIAL INC | 0.16% US03076C1062 |
| JPMORGAN CHASE & CO | 0.16% US46625H1005 |
| COREBRIDGE FINANCIAL INC | 0.16% US21871X1090 |
| WESTPAC NEW ZEALAND LTD 2.083% 20/02/2025 | 0.16% NZWNZD0225L1 |
| METCASH LTD | 0.16% AU000000MTS0 |
| BANK OF NEW ZEALAND 1.884% 8/06/2026 | 0.16% NZBNZDT397C8 |
| CLEANAWAY WASTE MANAGEMENT LTD | 0.15% AU000000CWY3 |
| FN BY0737 5.00% 1/05/2053 | 0.15% US3140NGZB99 |
| QUALCOMM INC | 0.15% US7475251036 |
| ROCHE HOLDING AG | 0.15% CH0012032048 |
| CIE DE SAINT-GOBAIN SA | 0.15% FRO000125007 |
| MCKESSON CORP | 0.15% US58155Q1031 |
| NZ LOCAL GOVT FUND AGENC 1.50% 20/04/2029 | 0.15% NZLGFDT012C4 |
| SANTEN PHARMACEUTICAL CO LTD | 0.14% JP3336000009 |
| WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP | 0.14% US9297401088 |
| TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD | 0.14% US8740391003 |
| US TREASURY N/B 1.375% 15/11/2040 | 0.14% US912810ST60 |
| FR SD8384 6.00% 1/12/2053 | 0.14% US3132DWJ531 |
| BOOKING HOLDINGS INC | 0.14% US09857L1089 |
| WELLS FARGO & CO | 0.14% US9497461015 |
| VERISK ANALYTICS INC | 0.14% US92345Y1064 |
| TREASURY BILL 0.00% 29/11/2024 | 0.14% US912797HP56 |
| RESMED INC | 0.14% AU000000RMD6 |
| WELLINGTON INTL AIRPORT 3.32% 24/09/2031 | 0.13% NZWIAD0080L3 |
| SKY NETWORK TELEVISION LTD | 0.13% NZSKTE0001S6 |

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| TRANSPower NEW ZEALAND 2.047% 8/09/2026 | 0.13% NZTRPD0090L7 |
| US TREASURY N/B 4.50% 15/11/2033 | 0.13% US91282CJ18 |
| INVESTORE PROPERTY LTD | 0.13% NZIPLE0001S3 |
| VANGUARD ESG US STOCK ETF | 0.13% US9219107334 |
| SAMSUNG ELECTRONICS CO LTD | 0.13% KR7005930003 |
| ENI SPA | 0.13% IT0003132476 |
| CANADIAN GOVERNMENT 4.00% 1/03/2029 | 0.13% CA135087Q988 |
| ANZ BANK NEW ZEALAND LTD 2.999% 17/09/2031 | 0.13% NZANBDT024C7 |
| PVH CORP | 0.13% US6936561009 |
| ABBVIE INC | 0.13% US00287Y1091 |
| MERIDIAN ENERGY LIMITED 5.91% 20/09/2028 | 0.13% NZMELDT096C0 |
| WESTPAC NEW ZEALAND LTD 6.19% 16/09/2032 | 0.13% NZWNZD01T2L9 |
| VERTEX PHARMACEUTICALS INC | 0.12% US92532F1003 |
| LAM RESEARCH CORP | 0.12% US5128071082 |
| RELIANCE WORLDWIDE CORP LTD | 0.12% AU000000RWC7 |
| CHRISTCHURCH CITY HLDGS 3.01% 5/11/2026 | 0.12% NZCCHDT895C5 |
| TREASURY BILL 0.00% 26/11/2024 | 0.12% US912797MD61 |
| GENESIS ENERGY LTD 5.00% 3/04/2025 | 0.12% NZGNEDT007C3 |
| FRANCE (GOVT OF) 0.75% 25/05/2052 | 0.12% FR0013480613 |
| ALS LTD | 0.12% AU000000ALQ6 |
| WESTPAC NEW ZEALAND LTD 6.73% 14/02/2034 | 0.12% NZWNZD02T2L8 |
| GENESIS ENERGY LTD 4.17% 14/03/2028 | 0.12% NZGNEDG006C0 |
| TSY INFL IX N/B 1.625% 15/10/2027 | 0.12% US91282CFR79 |
| CHANNEL INFRASTRUCTURE NZ LTD | 0.12% NZNZRE0001S9 |
| HARTFORD FINANCIAL SERVICES GROUP INC/THE | 0.12% US4165151048 |
| AUB GROUP LTD | 0.12% AU000000AUB9 |
| ANHUI CONCH CEMENT CO LTD | 0.11% CNE1000001W2 |
| VEEVA SYSTEMS INC | 0.11% US9224751084 |
| CARBON FUND | 0.11% NZCO2E0005S7 |
| NZ LOCAL GOVT FUND AGENC 2.25% 15/05/2031 | 0.11% NZLGFDT017C3 |
| SONIC HEALTHCARE LTD | 0.11% AU000000SHL7 |
| CHINA CONSTRUCTION BANK CORP | 0.11% CNE1000002H1 |
| ISHARES ESG AWARE MSCI EAFE ETF | 0.11% US46435G5163 |
| JAPAN GOVT CPI LINKED 0.10% 10/03/2028 | 0.11% JP1120231J51 |
| CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA | 0.11% FR001400AJ45 |
| MALAYSIA GOVERNMENT 3.519% 20/04/2028 | 0.11% MYBMI2300024 |
| TRANSURBAN GROUP | 0.11% AU000000TCL6 |
| MASCO CORP | 0.11% US5745991068 |
| DBS GROUP HOLDINGS LTD | 0.11% SGL101001701 |
| GMT BOND ISSUER LTD 4.74% 14/04/2027 | 0.10% NZGMBDT009C3 |
| TSY INFL IX N/B 0.50% 15/01/2028 | 0.10% US9128283R96 |
| RIO TINTO PLC | 0.10% GB0007188757 |
| FONTERRA COOPERATIVE GRP 5.08% 19/06/2025 | 0.10% NZFCGDT310C3 |
| FN MA4876 6.00% 1/12/2052 | 0.10% US31418EM236 |
| WOLTERS KLUWER NV | 0.10% NL0000395903 |
| KIWIWIBANK LTD 2.635% 5/10/2026 | 0.10% NZKIWD1026L4 |
| AGCO CORP | 0.10% US0010841023 |
| UBS GROUP AG | 0.10% CH0244767585 |
| JAPAN (5 YEAR ISSUE) 0.40% 20/06/2029 | 0.10% JP1051711Q82 |
| SANOFI SA | 0.10% FR0000120578 |
| VALERO ENERGY CORP | 0.10% US91913Y1001 |
| WISETECH GLOBAL LTD | 0.09% AU000000WTC3 |
| SUNCOR ENERGY INC | 0.09% CA8672241079 |
| SPOTIFY TECHNOLOGY SA | 0.09% LU1778762911 |
| INTER-AMERICAN DEVEL BK 4.75% 25/01/2030 | 0.09% NZIDBDT010C0 |
| HOUSING NEW ZEALAND LTD 2.247% 5/10/2026 | 0.09% NZHNZD0001L7 |
| VISA INC | 0.09% US92826C8394 |
| ARISTOCRAT LEISURE LTD | 0.09% AU000000ALL7 |
| TOWER LTD | 0.09% NZTWRE0011S2 |
| SANDFIRE RESOURCES LTD | 0.09% AU000000SFR8 |
| SANTOS LTD | 0.09% AU000000STO6 |
| CHORUS LTD 6.38% 6/12/2028 | 0.09% NZCNUDT003C6 |
| BUILDERS FIRSTSOURCE INC | 0.09% US12008R1077 |
| TSY INFL IX N/B 0.125% 15/07/2031 | 0.09% US91282CCM10 |
| KIRIN HOLDINGS CO LTD | 0.09% JP3258000003 |
| SBS BANK 6.14% 7/03/2029 | 0.09% NZSBBDT370C8 |
| COLGATE-PALMOLIVE CO | 0.09% US1941621039 |
| ANZ BANK NEW ZEALAND LTD 5.22% 16/02/2028 | 0.08% NZANBDT025C4 |
| JAPAN (20 YEAR ISSUE) 1.50% 20/09/2043 | 0.08% JP1201861PA6 |
| US TREASURY N/B 4.00% 15/02/2034 | 0.08% US91282CJ259 |
| MEDIBANK PVT LTD | 0.08% AU000000MPL3 |
| KFW 1.75% 19/05/2028 | 0.08% NZKFZDT004C9 |

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| FLETCHER BUILDING LTD | 0.08% | NZFBUE0001S0 |
| PETROLEO BRASILEIRO SA | 0.08% | US71654V4086 |
| MERCURY NZ LTD 5.64% 19/06/2028 | 0.08% | NZMICYDG006C1 |
| POWERCO LIMITED 2.36% 6/08/2030 | 0.08% | NZPWCDT010C7 |
| SINGAPORE GOVERNMENT 3.25% 1/06/2054 | 0.08% | SGXPK17B11U8 |
| INFOSYS LTD | 0.08% | US4567881085 |
| DUNEDIN CITY TREASURY 1.93% 18/04/2028 | 0.08% | NZDCTDT199C7 |
| WESTPAC NEW ZEALAND LTD 4.337% 24/09/2029 | 0.08% | NZWNZD0929L8 |
| ASIAN DEVELOPMENT BANK 2.125% 19/05/2031 | 0.08% | NZADBDT013C2 |
| BUNDESREPUB. DEUTSCHLAND 2.30% 15/02/2033 | 0.08% | DE000BU2Z007 |
| HELLENIC TELECOMMUNICATIONS ORGANIZATION SA | 0.08% | GRS260333000 |
| ARGOSY PROPERTY LTD 2.20% 27/10/2027 | 0.08% | NZARGDT003C2 |
| ORGANON & CO | 0.08% | US68622V1061 |
| RIO TINTO LTD | 0.08% | AU000000RIO1 |
| JAPAN TREASURY DISC BILL 0.00% 21/04/2025 | 0.08% | JP1742261Q49 |
| US TREASURY N/B 2.875% 15/05/2052 | 0.08% | US912810TG31 |
| SCHNEIDER ELECTRIC SE | 0.08% | FR0000121972 |
| ASIAN DEVELOPMENT BANK 4.00% 27/05/2027 | 0.08% | NZADBDT016C5 |
| ABN AMRO BANK NV | 0.08% | NL0011540547 |
| HIGHWOODS PROPERTIES INC | 0.08% | US4312841087 |
| RMAC 3 A 6.18% 15/02/2047 | 0.07% | XS2666572693 |
| DBS BANK LTD LONDON 5.53% 14/05/2027 | 0.07% | XS2813128555 |
| IDP EDUCATION LTD | 0.07% | AU000000IEL5 |
| MIRVAC GROUP | 0.07% | AU000000MGR9 |
| INGENIA COMMUNITIES GROUP | 0.07% | AU000000INA9 |
| IBERDROLA SA | 0.07% | ES0144580Y14 |
| JOHNSON & JOHNSON | 0.07% | US4781601046 |
| BONOS Y OBLIG DEL ESTADO 3.45% 30/07/2066 | 0.07% | ES00000128E2 |
| US TREASURY N/B 3.375% 15/11/2048 | 0.07% | US912810SE91 |
| FONTERRA CO-OPERATIVE GROUP LTD | 0.07% | NZFSFE0001S5 |
| TECHNOLOGY ONE LTD | 0.07% | AU000000TNE8 |
| PROVINCE OF QUEBEC 3.60% 1/09/2033 | 0.07% | CA74814ZFS70 |
| PORT OF TAURANGA LTD 3.552% 24/11/2028 | 0.07% | NZPOTD1128L1 |
| CHRISTCHURCH CITY HLDGS 5.043% 6/04/2028 | 0.07% | NZCCHDT901C1 |
| FR SD8463 6.00% 1/09/2054 | 0.07% | US3132DWML45 |
| INTL BK RECON & DEVELOP 4.25% 29/07/2027 | 0.07% | NZIBDDT020C9 |
| WELLINGTON INTL AIRPORT 6.02% 4/09/2030 | 0.07% | NZWIAD0100L9 |
| CGI INC | 0.07% | CA12532H1047 |
| SYNLAIT MILK LTD | 0.07% | NZSMLDT001C4 |
| TARGET CORP | 0.07% | US87612E1064 |
| KDDI CORP | 0.07% | JP3496400007 |
| TELEX PHARMACEUTICALS LTD | 0.07% | AU000000TLX2 |
| JAPAN (30 YEAR ISSUE) 2.20% 20/06/2054 | 0.07% | JP1300831Q70 |
| ASIAN DEVELOPMENT BANK 3.75% 18/08/2025 | 0.07% | NZADBDT017C3 |
| NEC CORP | 0.07% | JP3733000008 |
| UNITED KINGDOM GILT 0.625% 22/10/2050 | 0.07% | GB00BMBL1F74 |
| SERVICENOW INC | 0.07% | US81762P1021 |
| VULCAN STEEL LTD | 0.07% | AU00000181984 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 1.50% 15/04/26 | 0.07% | NZLGFDT014C0 |
| JAPAN (30 YEAR ISSUE) 0.70% 20/06/2051 | 0.07% | JP1300711M79 |
| AMSI 2005-R5 M5 5.944% 25/07/2035 | 0.07% | US03072SE687 |
| LIGHT & WONDER INC | 0.07% | AU0000278103 |
| NZDUSD MATURING 15/10/2024 (BZL NZ) | 0.07% | |
| US TREASURY N/B 1.625% 15/11/2050 | 0.07% | US912810SS87 |
| DEUTSCHE BANK AG 5.00% 5/09/2030 | 0.07% | DE000A30VT06 |
| EATON CORP PLC | 0.07% | IE00B8KQN827 |
| SCALES CORP LTD | 0.07% | NZSCL0002S8 |
| AUSTRALIAN ETHICAL INVESTMENT LTD | 0.06% | AU000000AEF4 |
| COMPUTERSHARE LTD | 0.06% | AU000000CPU5 |
| PETROCHINA CO LTD | 0.06% | CNE1000003W8 |
| KB FINANCIAL GROUP INC | 0.06% | KR7105560007 |
| MAYBANK SINGAPORE LTD 3.439% 7/06/2027 | 0.06% | XS2831200154 |
| NZX LTD | 0.06% | NZNZXE0001S7 |
| AUD CASH | 0.06% | |
| TPMT 2019-4 A1 2.90% 25/10/2059 | 0.06% | US89178BAA26 |
| DOMINION ENERGY INC | 0.06% | US25746U1097 |
| PDD HOLDINGS INC | 0.06% | US7223041028 |
| PG&E CORP | 0.06% | US69331C1080 |
| WESTPAC NEW ZEALAND LTD 1.439% 24/02/2026 | 0.06% | NZWNZD0226L9 |
| BYD CO LTD | 0.06% | CNE100000296 |
| BIOGEN INC | 0.06% | US09062X1037 |

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| E.ON SE | 0.06% | DE000ENAG999 |
| CHASE 2024-RPL3 A1A 3.25% 25/09/2064 | 0.06% | US161917AB58 |
| VALE SA | 0.06% | BRVALEACNORO |
| CHORUS LTD 2.51% 2/12/2030 | 0.06% | NZCNUDT005C1 |
| PEPSICO INC | 0.06% | US7134481081 |
| CHASE 2024-RPL2 A1A 3.25% 25/08/2064 | 0.06% | US161930AB85 |
| PFIZER INC | 0.06% | US7170811035 |
| REPUBLIC OF SOUTH AFRICA 8.875% 28/02/2035 | 0.06% | ZAG000125972 |
| SUMITOMO MITSUI BANKING 0.01% 10/09/2025 | 0.06% | XS2225211650 |
| BNP PARIBAS SA | 0.06% | FR0000131104 |
| FUTURE MARGINS-USD | 0.06% | |
| DEXUS CONVENIENCE RETAIL REIT | 0.06% | AU0000179061 |
| LCDA 2023-ELL A2 5.048% 1/12/2034 | 0.06% | US54627RAS94 |
| JAPAN (2 YEAR ISSUE) 0.10% 1/01/2026 | 0.06% | JP1024561Q15 |
| ONTARIO TEACHERS' FINANC 1.85% 3/05/2032 | 0.06% | XS2475513953 |
| METLIFE INC | 0.06% | US59156R1086 |
| KOREA HOUSING FINANCE CO 4.475% 6/04/2026 | 0.06% | AU3CB0298396 |
| BONOS DE TESORERIA 7.30% 12/08/2033 | 0.06% | PEP01000C5I0 |
| NZD BNP PARIBAS | 0.06% | |
| UBS GROUP AG 4.55% 17/04/2026 | 0.06% | US902613BB36 |
| AVOLON HOLDINGS FNDG LTD 2.528% 18/11/2027 | 0.06% | US05401AAR23 |
| TOYOTA TSUSHO CORP | 0.06% | JP3635000007 |
| JAPAN (30 YEAR ISSUE) 0.80% 20/03/2046 | 0.06% | JP1300501G30 |
| AUCKLAND COUNCIL 3.338% 27/07/2026 | 0.06% | NZAKCDT410C0 |
| HSBC HOLDINGS PLC 5.29% 16/09/2032 | 0.06% | XS2898731471 |
| CO-OPERATIVE BANK PLC 5.51% 21/06/2027 | 0.06% | XS2838925902 |
| AMERICAN INTERNATIONAL GROUP INC | 0.06% | US0268747849 |
| MFRA 2023-NQM2 A1 4.40% 25/03/2068 | 0.05% | US55285WAA71 |
| GACI FIRST INVESTMENT 4.875% 14/02/2035 | 0.05% | XS2585988061 |
| STWD 2021-LIH A 6.069% 15/11/2036 | 0.05% | US78486EAA64 |
| SREIT 2021-IND A 5.911% 15/10/2038 | 0.05% | US78473JAA07 |
| TOYOTA FIN NEW ZEALAND 5.91% 11/09/2026 | 0.05% | NZTFSDT845C5 |
| ISHARES ESG AWARE MSCI EM ETF | 0.05% | US46434G8630 |
| TOYOTA FIN NEW ZEALAND 6.09% 18/05/2026 | 0.05% | NZTFSDT835C6 |
| NYO 2021-1290 A 6.306% 15/11/2038 | 0.05% | US62955HAA59 |
| FN CB7220 5.50% 1/09/2053 | 0.05% | US3140QTAW95 |
| NHEL 2006-1 A2D 5.509% 25/05/2036 | 0.05% | US669884AE80 |
| NSTR 2007-A M1 5.374% 25/03/2037 | 0.05% | US63860HAE99 |
| MERIDIAN ENERGY LIMITED 5.40% 21/03/2030 | 0.05% | NZMELDT105C9 |
| CAR GROUP LTD | 0.05% | AU000000CAR3 |
| AUCKLAND INTL AIRPORT 5.67% 9/05/2028 | 0.05% | NZAIAD0250L8 |
| VERUS 2023-5 A1 6.476% 25/06/2068 | 0.05% | US924934AA00 |
| DEXUS | 0.05% | AU000000DXS1 |
| CHECK POINT SOFTWARE TECHNOLOGIES LTD | 0.05% | IL0010824113 |
| MORGAN STANLEY USD | 0.05% | |
| SERCO GROUP PLC | 0.05% | GB0007973794 |
| FISERV INC | 0.05% | US3377381088 |
| LOBLAW COS LTD | 0.05% | CA5394811015 |
| HOUSING NEW ZEALAND LTD 3.36% 12/06/2025 | 0.05% | NZHNZD0625L3 |
| CENOVUS ENERGY INC | 0.05% | CA15135U1093 |
| AMCOR PLC | 0.05% | AU000000AMC4 |
| AVI LTD | 0.05% | ZAE000049433 |
| CSX CORP | 0.05% | US1264081035 |
| CHRISTCHURCH INTL AIRPOR 5.44% 15/04/2031 | 0.05% | NZCHCDT006C9 |
| SANKYU INC | 0.05% | JP3326000001 |
| VERUS 2023-4 A1 5.811% 25/05/2068 | 0.05% | US92539TAA16 |
| CMTY FIN HOUSING 11 TRST 5.701% 27/07/2028 | 0.05% | NZCFLD0728P3 |
| INTL BK RECON & DEVELOP 5.00% 22/06/2026 | 0.05% | NZIBDDT022C5 |
| ROSS STORES INC | 0.05% | US7782961038 |
| TSY INFL IX N/B 1.125% 15/01/2033 | 0.05% | US91282CGK18 |
| AMCO SPA 4.625% 6/02/2027 | 0.05% | XS2583211201 |
| INTESA SANPAOLO SPA 8.248% 21/11/2033 | 0.05% | US46115HBV87 |
| AUCKLAND INTL AIRPORT 5.45% 11/10/2025 | 0.05% | NZAIAD1025L3 |
| AGENCE FRANCAISE DEVELOP 1.125% 2/03/2037 | 0.05% | FR00140085A9 |
| JAPAN TREASURY DISC BILL 0.00% 20/05/2025 | 0.05% | JP1742311Q56 |
| TORONTO-DOMINION BANK 3.191% 16/02/2029 | 0.05% | XS2782117464 |
| TWIN 2021-1 A 5.83% 12/03/2055 | 0.05% | XS2305355310 |
| EUROPEAN UNION 3.375% 4/10/2039 | 0.05% | EU000A3LZ0X9 |
| BANK OF QUEENSLAND LTD 3.30% 30/07/2029 | 0.05% | XS2828820352 |
| NXP SEMICONDUCTORS NV | 0.05% | NL0009538784 |
| AMANO CORP | 0.05% | JP3124400007 |
| ESSENTIAL PROPERTIES REALTY TRUST INC | 0.05% | US29670E1073 |

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| BANK OF AMERICA CORP 1.949% 27/10/2026 | 0.05% XS2462324232 |
| WINGSTOP INC | 0.05% US9741551033 |
| GARTNER INC | 0.05% US3666511072 |
| SALESFORCE INC | 0.05% US79466L3024 |
| SWPCOMWQ7 CCP SELL CDX USD 201229 CDX.NA.IG.43 1% MS | 0.05% DUSWPCOMWQ7 |
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| KOOKMIN BANK 0.052% 15/07/2025 | 0.05% XS2199348231 |
| BANCA MONTE DEI PASCHI S 0.875% 8/10/2026 | 0.04% IT0005386922 |
| SWU01H5P9 CCP SHORT IRS MS USD 150627 PFXD 1.75 RFLT | 0.04% DUSWU01H5P9 |
| SOFRA | |
| FORTESCUE LTD | 0.04% AU000000FMG4 |
| UBS GROUP AG 9.016% 15/11/2033 | 0.04% US225401BB38 |
| KIWI PROPERTY GR 2.85% 19/07/2028 | 0.04% NZKPGD0050L3 |
| HUNGARY 6.25% 22/09/2032 | 0.04% XS2574267261 |
| MORGAN STANLEY 5.656% 18/04/2030 | 0.04% US61747YFQ35 |
| MTFNZ N24 A 6.64% 15/09/2031 | 0.04% NZNAVTRAT012 |
| LLOYDS BANKING GROUP PLC 5.679% 5/01/2035 | 0.04% US53944YAX13 |
| INTL FINANCE CORP 4.875% 13/12/2029 | 0.04% NZIFCDT015C6 |
| JONES LANG LASALLE INC | 0.04% US48020Q1076 |
| PIEDMONT OFFICE REALTY TRUST INC | 0.04% US7201902068 |
| ABN AMRO BANK NV 6.575% 13/10/2026 | 0.04% US00084DBC39 |
| COOPERATIEVE RABOBANK UA 5.447% 5/03/2030 | 0.04% US74977RDT86 |
| ONTARIO (PROVINCE OF) 4.15% 2/06/2034 | 0.04% CA68333ZBC01 |
| CMLTI 2006-WFH4 M2 5.404% 25/11/2036 | 0.04% US17309SAF74 |
| WELLINGTON INTL AIRPORT 4.00% 1/04/2030 | 0.04% NZWIAD0060L5 |
| RABOBANK NEDERLAND/NZ 5.31% 5/04/2029 | 0.04% NZRABDT023C5 |
| INTL BK RECON & DEVELOP 4.625% 2/02/2028 | 0.04% NZIBDDT021C7 |
| BRITISH COLUMBIA PROV OF 4.15% 18/06/2034 | 0.04% CA110709AK82 |
| J D WETHERSPOON PLC | 0.04% GB0001638955 |
| NATWEST GROUP PLC 5.516% 30/09/2028 | 0.04% US639057AF59 |
| POPULAR INC | 0.04% PR7331747001 |
| OBX 2023-NQM1 A1 6.12% 25/11/2062 | 0.04% US670855AA38 |
| FN CA8607 2.50% 1/01/2051 | 0.04% US3140QGR581 |
| HSBC HOLDINGS PLC 5.21% 11/08/2028 | 0.04% US404280DG12 |
| SUMITOMO MITSUI TR BK LT 0.01% 15/10/2027 | 0.04% XS2240511076 |
| WP CAREY INC | 0.04% US92936U1097 |
| AUCKLAND COUNCIL 4.176% 24/03/2025 | 0.04% NZAKCDT363C1 |
| DENSO CORP | 0.04% JP3551500006 |
| HSBC HOLDINGS PLC 4.583% 19/06/2029 | 0.04% US404280BT50 |
| JAPAN (30 YEAR ISSUE) 0.50% 20/03/2049 | 0.04% JP1300621K47 |
| MORGAN STANLEY BANK NA 6.189% 14/07/2028 | 0.04% US61690U8D59 |
| GACI FIRST INVESTMENT 4.75% 14/02/2030 | 0.04% XS2585987683 |
| ASCENDAS REIT 0.75% 23/06/2028 | 0.04% XS2349343090 |
| GSAMP 2006-HE3 A2D 5.469% 25/05/2046 | 0.04% US36244KAE55 |
| REALKREDIT DANMARK 1.00% 1/01/2025 | 0.04% DK0009296469 |
| WBHT 2019-WBM A 6.444% 15/12/2033 | 0.04% US93065PAA93 |
| AUCKLAND INTL AIRPORT 6.22% 2/11/2029 | 0.04% NZAIAD0270L6 |
| CSF 2021-1 A 5.93% 17/06/2058 | 0.04% XS2306577342 |
| MITSUBISHI UFJ FIN GRP 1.412% 17/07/2025 | 0.04% US606822BS23 |
| SKELLERUP HOLDINGS LTD | 0.04% NZSKXE0001S8 |
| AFT PHARMACEUTICALS LTD | 0.04% NZAFTE0001S4 |
| TOKYO METROPOLITAN GOVT 0.75% 16/07/2025 | 0.04% XS2200138639 |
| SANTANDER UK GROUP HLDGS 7.482% 29/08/2029 | 0.04% XS2673526401 |
| CHORUS LTD 1.98% 2/12/2027 | 0.04% NZCNUDT004C4 |
| UNICREDIT SPA | 0.04% IT0005239360 |
| TURNERS AUTOMOTIVE GROUP LTD | 0.04% NZVNLE0001S1 |
| INTL BK RECON & DEVELOP 0.75% 10/06/2026 | 0.04% NZIBDDT016C7 |
| REPUBLIC OF SOUTH AFRICA 8.00% 31/01/2030 | 0.04% ZAG000106998 |
| US TREASURY N/B 0.625% 30/11/2027 | 0.04% US91282CAY75 |
| SODEXO SA | 0.04% FR0000121220 |
| DBGS 2019-1735 A 3.843% 10/04/2037 | 0.04% US23307EAA91 |
| DB INSURANCE CO LTD | 0.04% KR7005830005 |
| BX 2021-21M A 5.941% 15/10/2036 | 0.04% US05609CAA53 |
| SWU01D6C6 CCP SHORT IRS MS USD 150627 PFXD 1 RFLT | 0.04% DUSWU01D6C6 |
| SOFRA | |
| SWPCOMJ41 CCP SELL CDS USD 200629 CDX.NA.IG.42 1% MS | 0.04% DUSWPCOMJ41 |
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| SAMSUNG FIRE & MARINE INSURANCE CO LTD | 0.04% KR7000810002 |
| UNITED KINGDOM GILT 1.25% 31/07/2051 | 0.04% GB00BLH38158 |
| STANDARD CHARTERED PLC 2.678% 29/06/2032 | 0.04% XS2358287824 |
| SKECHERS USA INC | 0.04% US8305661055 |
| TE CONNECTIVITY LTD | 0.04% CH0102993182 |

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| ISRAEL FIXED BOND 2.00% 31/03/2027 | 0.04% IL0011393449 |
| JYSKE REALKREDIT A/S 1.00% 1/10/2024 | 0.04% DK0009411829 |
| NYKREDIT REALKREDIT AS 3.68% 1/10/2024 | 0.04% DK0009532376 |
| FORD MOTOR CREDIT CO LLC 5.80% 5/03/2027 | 0.04% US345397D831 |
| ASML HOLDING NV | 0.03% NL0010273215 |
| FPQC 2023-2 A 6.79% 15/08/2030 | 0.03% NZFPFD1049R3 |
| CSF 2021-2 A 5.76% 17/06/2058 | 0.03% XS2355523296 |
| UBS AG STAMFORD CT 3.70% 21/02/2025 | 0.03% US22550L2H39 |
| CROWN CASTLE INC 011024 0.00 CP | 0.03% US22823PK105 |
| NEXTDC LTD | 0.03% AU000000NXT8 |
| WOODSIDE ENERGY GROUP LTD | 0.03% AU0000224040 |
| JAPAN (30 YEAR ISSUE) 1.80% 20/03/2054 | 0.03% JP1300821Q49 |
| JAPAN FIN ORG MUNICIPAL 0.625% 2/09/2025 | 0.03% XS2224639802 |
| GLENCORE PLC | 0.03% JE00B4T3BW64 |
| SANDOZ FINANCE B.V. 4.22% 17/04/2030 | 0.03% XS2715940891 |
| BNP PARIBAS 4.095% 13/02/2034 | 0.03% FR001400NV51 |
| DOLLARAMA INC | 0.03% CA25675T1075 |
| MOHAWK INDUSTRIES INC | 0.03% US6081901042 |
| ING GROEP NV 4.00% 12/02/2035 | 0.03% XS2764264789 |
| AUSTRALIAN GOVERNMENT 1.00% 21/12/2030 | 0.03% AU0000087454 |
| UBS GROUP AG 4.125% 9/06/2033 | 0.03% CH1305916897 |
| NESTLE SA | 0.03% CH0038863350 |
| MORGAN STANLEY CAD | 0.03% |
| AMSI 2005-R11 M3 5.719% 25/01/2036 | 0.03% US03072SV368 |
| SR-BOLIGKREDIT AS 3.125% 19/02/2032 | 0.03% XS2768185030 |
| UBS SWITZERLAND AG 3.304% 5/03/2029 | 0.03% CH1331113469 |
| LWMC 2021-FL1 A 5.73% 15/05/2051 | 0.03% XS2336172452 |
| PHILLIPS 66 | 0.03% US7185461040 |
| ING BELGIUM SA 3.00% 15/02/2031 | 0.03% BE0390110733 |
| WESTPAC BANKING CORP 3.131% 15/04/2031 | 0.03% XS2802726476 |
| VOLKSWAGEN LEASING GMBH 3.625% 11/10/2026 | 0.03% XS2745344601 |
| VERUS 2023-INV1 A1 5.999% 25/02/2068 | 0.03% US92539FAA12 |
| CITIGROUP INC 3.75% 14/05/2032 | 0.03% XS2577826386 |
| YORKSHIRE BUILDING SOC 3.00% 16/04/2031 | 0.03% XS2802587258 |
| GNR 2016-H11 F 6.267% 20/05/2066 | 0.03% US38375UXM79 |
| BUONI POLIENNALI DEL TES 3.85% 15/09/2026 | 0.03% IT0005556011 |
| INTL BK RECON & DEVELOP 2.875% 30/11/2026 | 0.03% NZIBDDT019C1 |
| TOMMI 4 A 4.102% 18/07/2033 | 0.03% XS2607339236 |
| COMMONWEALTH BANK AUST 2.907% 11/11/2030 | 0.03% XS2897315474 |
| LOGICOR FINANCING SARL 3.25% 13/11/2028 | 0.03% XS1909057645 |
| NUTRIEN LTD | 0.03% CA67077M1086 |
| TORONTO-DOMINION BANK 3.892% 16/02/2027 | 0.03% XS2782117118 |
| CANADIAN IMPERIAL BANK 2.625% 1/10/2029 | 0.03% XS2909743648 |
| STANDARD CHARTERED SG LT 2.595% 2/10/2028 | 0.03% XS2909746740 |
| MASTERCARD INC | 0.03% US57636Q1040 |
| SWAP MATURING 26/09/2028 (CBAN90) | 0.03% |
| BAYER US FINANCE LLC 6.50% 21/11/2033 | 0.03% US07274EAL74 |
| SOCIETE GENERALE 6.691% 10/01/2034 | 0.03% US83368RBS04 |
| RYMAN HOSPITALITY PROPERTIES INC | 0.03% US78377T1079 |
| ACE 2005-HE5 M4 5.869% 25/08/2035 | 0.03% US004421RH88 |
| KIWI PROPERTY GROUP LTD 4.06% 12/11/2025 | 0.03% NZKPGD0040L4 |
| BUONI POLIENNALI DEL TES 0.00% 1/04/2026 | 0.03% IT0005437147 |
| SANTANDER UK GROUP HLDGS 6.534% 10/01/2029 | 0.03% US80281LAT26 |
| TSY INFL IX N/B 3.875% 15/04/2029 | 0.03% US912810FH69 |
| MANULIFE FINANCIAL CORP | 0.03% CA56501R1064 |
| IDEXX LABORATORIES INC | 0.03% US45168D1046 |
| NATWEST GROUP PLC 5.778% 1/03/2035 | 0.03% US639057AN83 |
| CBOE GLOBAL MARKETS INC | 0.03% US12503M1080 |
| KSA SUKUK LTD 5.268% 25/10/2028 | 0.03% XS2548889406 |
| ABU DHABI DEVELOPMENT HO 5.375% 8/05/2029 | 0.03% US00402D2A25 |
| BRISTOL-MYERS SQUIBB CO 5.20% 22/02/2034 | 0.03% US110122EH72 |
| UNITEDHEALTH GROUP INC 5.15% 15/07/2034 | 0.03% US91324PFJ66 |
| SUMITOMO MITSUI FINL GRP 5.52% 13/01/2028 | 0.03% US86562MCR97 |
| LSEG US FIN CORP 5.297% 28/03/2034 | 0.03% US50222CAB63 |
| O'REILLY AUTOMOTIVE INC | 0.03% US67103H1077 |
| US TREASURY N/B 2.25% 15/08/2049 | 0.03% US912810SI88 |
| JAPAN TREASURY DISC BILL 0.00% 20/06/2025 | 0.03% JP1742381Q69 |
| GOLDMAN SACHS GROUP INC 5.33% 23/07/2035 | 0.03% US38141GB375 |
| GACI FIRST INVESTMENT 5.25% 29/01/2034 | 0.03% XS2755904799 |
| FN MA4413 2.00% 1/09/2051 | 0.03% US31418D3X83 |
| REPUBLIC OF CHILE 4.85% 22/01/2029 | 0.03% US168863EB04 |
| KENVUE INC | 0.03% US49177J1025 |

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| NORDIC INVESTMENT BANK 4.375% 21/02/2030 | 0.03% NZNIBDT013C2 |
| SAUDI INTERNATIONAL BOND 4.75% 18/01/2028 | 0.03% XS2577134401 |
| BARCLAYS USD MARGIN | 0.03% |
| QNB FINANCE LTD 4.875% 30/01/2029 | 0.03% XS2756976218 |
| L-BANK BW FOERDERBANK 4.00% 15/04/2027 | 0.03% NZLBKDT003C1 |
| GACI FIRST INVESTMENT 5.00% 29/01/2029 | 0.03% XS2755904526 |
| ATHENE GLOBAL FUNDING 5.684% 23/02/2026 | 0.03% US04685A3S83 |
| TSY INFL IX N/B 0.625% 15/07/2032 | 0.03% US91282CEZ05 |
| NZDUSD MATURING 14/11/2024 (BZL NZ) | 0.03% |
| MTFNZ O23 A 6.94% 16/09/2030 | 0.03% NZOPATFAT017 |
| DEVELOPMENT BK OF JAPAN 1.875% 2/10/2024 | 0.03% XS2053914524 |
| DEVELOPMENT BK OF JAPAN 4.00% 28/08/2027 | 0.03% US25159MBP14 |
| DOOSAN BOBCAT INC | 0.03% KR7241560002 |
| BARCLAYS PLC | 0.03% GB0031348658 |
| SUMITOMO MITSUI BANKING 0.409% 7/11/2029 | 0.03% XS2066652897 |
| AUSTRALIAN GOVERNMENT 2.50% 21/05/2030 | 0.03% AU0000013740 |
| FORD MOTOR CREDIT CO LLC 4.125% 17/08/2027 | 0.03% US345397A860 |
| KDX REALTY INVESTMENT CORP | 0.03% JP3046270009 |
| SWU01JJ13 CCP SHORT IRS MS USD 301126 RFLT SOFRA PFXD2.96478 | 0.03% DUSWU01JJ13 |
| HOWMET AEROSPACE INC | 0.03% US4432011082 |
| SWU028YB7 CCP LONG IRS MS EUR 190355 RFXD 2.5 PFLT 6EUBO | 0.03% DUSWU028YB7 |
| AUCKLAND COUNCIL 2.95% 28/09/2050 | 0.03% NZAKCDT520C6 |
| DUNEDIN CITY TREASURY 0.676% 16/11/2026 | 0.03% NZDCTDT191C4 |
| SWU025TX1 CCP LONG IRS MS USD 181234 RFXD 3.75 PFLT SOFRA | 0.03% DUSWU025TX1 |
| SMB 2022-B A1B 6.792% 16/02/2055 | 0.03% US83206NAB38 |
| ICON PLC | 0.03% IE0005711209 |
| GACI FIRST INVESTMENT 5.125% 14/02/2053 | 0.03% XS2585988145 |
| AUCKLAND COUNCIL 2.013% 10/07/2025 | 0.03% NZAKCDT484C5 |
| SWU025TK9 CCP LONG IRS MS USD 181226 RFXD 3.75 PFLT SOFRA | 0.02% DUSWU025TK9 |
| NOMURA HOLDINGS INC 2.679% 16/07/2030 | 0.02% US65535HAS85 |
| BONOS DE TESORERIA 7.60% 12/08/2039 | 0.02% PEP01000C5J8 |
| SKYCITY ENTERTAINMENT GROUP LTD | 0.02% NZSKCE0001S2 |
| RESNZ 2023-1 A 7.24% 16/01/2055 | 0.02% NZRVGB1001R9 |
| SWU022IE2 CCP LONG IRS BARC CNY 180929 RFXD 2.25 PFLT CNRR7 | 0.02% DUSWU022IE2 |
| BANK OF NEW ZEALAND 4.985% 7/06/2027 | 0.02% NZBNZDT401C8 |
| ROMANIA 2.00% 14/04/2033 | 0.02% XS2331735253 |
| G2 MA9600 3.00% 20/04/2054 | 0.02% US36179YUZ59 |
| DUNEDIN CITY TREASURY 3.22% 27/11/2028 | 0.02% NZDCTDT211C0 |
| EXPORT DEVELOPMNT CANADA 7.13% 11/03/2029 | 0.02% XS2779802078 |
| SANDOZ FINANCE B.V. 3.97% 17/04/2027 | 0.02% XS2715297672 |
| FRANCE (GOVT OF) 2.00% 25/05/2048 | 0.02% FR0013257524 |
| STWD 2021-HTS A 6.311% 15/04/2034 | 0.02% US78486DAA81 |
| PING AN INSURANCE GROUP CO OF CHINA LTD | 0.02% CNE1000003X6 |
| FN BV3101 2.00% 1/03/2052 | 0.02% US3140MGNT45 |
| KIWI PROPERTY GROUP LTD 4.33% 19/12/2024 | 0.02% NZKPGD0030L5 |
| FLETCHER BUILDING IND L 4.75% 15/03/2027 | 0.02% NZFBIDA021C6 |
| NZD CASH | 0.02% |
| PLRS 2021-1 A 5.749% 23/12/2058 | 0.02% XS2363111399 |
| NOMAD FOODS LTD | 0.02% VGG6564A1057 |
| FR RA6652 2.50% 1/01/2052 | 0.02% US3133KNL927 |
| ELAT 2007-1 A1 6.069% 25/05/2037 | 0.02% US288542AA12 |
| GNR 2016-H14 FA 6.267% 20/06/2066 | 0.02% US38376RVV58 |
| NRZT 2020-RPL1 A1 2.75% 25/11/2059 | 0.02% US64828XAA19 |
| DUNEDIN CITY TREASURY 2.09% 15/11/2026 | 0.02% NZDCTDT173C2 |
| AERCAP IRELAND CAP/GLOBA 2.45% 29/10/2026 | 0.02% US00774MAV72 |
| PORT OF TAURANGA LTD 1.02% 29/09/2025 | 0.02% NZPOTD0925L1 |
| NMRR 2018-1R 3A1 5.869% 25/03/2037 | 0.02% US65541JAC18 |
| AERCAP IRELAND CAP/GLOBA 3.00% 29/10/2028 | 0.02% US00774MAW55 |
| GA GLOBAL FUNDING TRUST 2.25% 6/01/2027 | 0.02% US36143L2G95 |
| STATE OF ISRAEL 3.80% 13/05/2060 | 0.02% XS2167193015 |
| AUCKLAND COUNCIL 5.745% 17/06/2039 | 0.02% NZAKCDT614C7 |
| CSMC 2017-CHOP A 6.194% 15/07/2032 | 0.02% US12651QAA76 |
| NRZT 2019-RPL3 A1 2.75% 25/07/2059 | 0.02% US64830NAA90 |
| BARCLAYS PLC 5.851% 21/03/2035 | 0.02% XS2790094523 |
| ITALY GOV'T INT BOND 6.00% 4/08/2028 | 0.02% XS0089572316 |
| SWU01NRX5 CCP LONG IRS MS EUR 190327 RFXD 3% PFLT 6EUBO | 0.02% DUSWU01NRX5 |

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| 3175SQ653 OTCBO EUR 230525 PUT STRIKE 97 BNP | 0.02% | DU3175SQ6536 |
| DPF 2021-1 A 4.336% 28/07/2058 | 0.02% | XS2294367672 |
| SWU022DV9 CCP LONG OIS MS GBP 180929 RFXD 4 PFLT SONIA | 0.02% | DUSWU022DV9 |
| CHARTER COMM OPT LLC/CAP 3.90% 1/06/2052 | 0.02% | US161175CA05 |
| BANK OF NEW ZEALAND 5.536% 25/05/28 | 0.02% | NZBNZDT402C6 |
| LGATE 2008-W1X A1 5.70% 1/01/2061 | 0.02% | XS0353588386 |
| ASB BANK LIMITED 5.524% 21/06/2027 | 0.02% | NZABBDT044C9 |
| ASB BANK LIMITED 5.928% 16/11/2026 | 0.02% | NZABBDG006C3 |
| UNITED STATES STEEL CORP | 0.02% | US9129091081 |
| MIRAV 2020-1 A 4.391% 26/05/2065 | 0.02% | XS2244804154 |
| CMLTI 2007-SHL1 A 5.369% 25/11/2046 | 0.02% | US17312WAA45 |
| GERDAU SA | 0.02% | BRGGBRACNPR8 |
| REPUBLIC OF POLAND 4.25% 14/02/2043 | 0.02% | XS2586944147 |
| ROMANIA 6.375% 18/09/2033 | 0.02% | XS2689948078 |
| REPUBLIC OF POLAND 3.875% 14/02/2033 | 0.02% | XS2586944659 |
| TP ICAP FINANCE PLC 2.625% 18/11/2028 | 0.02% | XS2409096349 |
| BANCA MONTE DEI PASCHI S 6.75% 5/09/2027 | 0.02% | XS2676882900 |
| FN BK8661 4.00% 1/07/2048 | 0.02% | US3140HNTT96 |
| SWU0204X9 CCP LONG IRS MS USD 200629 RFXD 3.75 PFLT SOFRA | 0.02% | DUSWU0204X9 |
| BANK GOSPODARSTWA KRAJOW 4.00% 13/03/2032 | 0.02% | XS2778272471 |
| EURNZD MATURING 15/10/2024 (BZL NZ) | 0.02% | |
| LORCA TELECOM BONDCO 5.75% 30/04/2029 | 0.02% | XS2809217263 |
| TSB BANK PLC 3.319% 5/03/2029 | 0.02% | XS2774411016 |
| FG G08747 3.00% 1/02/2047 | 0.02% | US3128MJZM58 |
| SWU01E105 CCP SHORT OIS MS JPY 190639 RFLT TONAR PFXD 0.4 | 0.02% | DUSWU01E105 |
| DE VOLKSBANK NV 3.00% 26/03/2031 | 0.02% | XS2791994309 |
| SANTANDER UK PLC 3.00% 12/03/2029 | 0.02% | XS2786381207 |
| CREDIT AGRICOLE HOME LOA 3.00% 1/12/2030 | 0.02% | FR001400OCT6 |
| BELFIUS BANK SA/NV 2.875% 12/02/2031 | 0.02% | BE0390105683 |
| UNITED MEXICAN STATES 4.49% 25/05/2032 | 0.02% | XS2754067242 |
| SIEMENS FINANCIERINGSMAT 3.125% 22/05/2032 | 0.02% | XS2769894135 |
| CAISSE REFINANCE L'HABIT 2.875% 25/03/2031 | 0.02% | FR001400OUR2 |
| ROMANIA 5.25% 30/05/2032 | 0.02% | XS2829209720 |
| BONOS Y OBLIG DEL ESTADO 2.80% 31/05/2026 | 0.02% | ES0000012L29 |
| VODAFONE INTERNAT FINANC 3.375% 1/08/2033 | 0.02% | XS2872349613 |
| NZ LOCAL GOVT FUND AGENC 3.00% 15/05/2035 | 0.02% | NZLGFDT019C9 |
| BANK OF AMERICA CORP 4.455% 22/09/2026 | 0.02% | XS2387929834 |
| HSBC HOLDINGS PLC 3.445% 25/09/2030 | 0.02% | XS2904540775 |
| ROMANIA 5.625% 30/05/2037 | 0.02% | XS2829810923 |
| MORGAN STANLEY 2.103% 8/05/2026 | 0.02% | XS2446386356 |
| FAIRFAX FINL HLDGS LTD 2.75% 29/03/2028 | 0.02% | XS1794675931 |
| BARC SGD CCP | 0.02% | |
| CTP NV 0.50% 21/06/2025 | 0.02% | XS2356029541 |
| ORGANON & CO/ORG 2.875% 30/04/2028 | 0.01% | XS2332250708 |
| TNG23 2023-1 A2 5.169% 1/04/2041 | 0.01% | US88258MAB19 |
| KOREA HOUSING FINANCE CO 0.01% 29/06/2026 | 0.01% | XS2355599353 |
| US TREASURY N/B 4.375% 15/05/2034 | 0.01% | US91282CKQ32 |
| ROMANIA 2.125% 7/03/2028 | 0.01% | XS2434895558 |
| WELLS FARGO & COMPANY 5.389% 24/04/2034 | 0.01% | US95000U3D31 |
| SWU016KP6 CCP SHORT IRS MS EUR 171152 RFLT 6EUBO PFXD 0.0635 | 0.01% | DUSWU016KP6 |
| REPUBLIC OF POLAND 5.50% 4/04/2053 | 0.01% | US731011AW25 |
| NEXI SPA 2.125% 30/04/2029 | 0.01% | XS2332590475 |
| FRANCE (GOVT OF) 3.00% 25/06/2049 | 0.01% | FR001400NEF3 |
| WELLS FARGO & COMPANY 5.198% 23/01/2030 | 0.01% | US95000U3J01 |
| UNITEDHEALTH GROUP INC 4.80% 15/01/2030 | 0.01% | US91324PFG28 |
| DEUTSCHE BANK AG 1.75% 19/11/2030 | 0.01% | DE000DL19V54 |
| CANADIAN GOVERNMENT RRB 1.50% 1/12/2044 | 0.01% | CA135087ZH04 |
| GBP BNP PARIBAS | 0.01% | |
| INSURANCE AUSTRALIA GRP 5.32% 15/06/2038 | 0.01% | NZIAGDT004C1 |
| DUNEDIN CITY TREASURY 3.98% 15/04/2026 | 0.01% | NZDCTDT109C6 |
| ROMANIA 3.75% 7/02/2034 | 0.01% | XS2434895806 |
| WELLS FARGO & COMPANY 3.908% 25/04/2026 | 0.01% | US95000U2X04 |
| TRANSURBAN FINANCE CO 4.125% 2/02/2026 | 0.01% | US89400PAE34 |
| COREBRIDGE FINANCIAL INC 3.85% 5/04/2029 | 0.01% | US21871XAF69 |
| AUSTRALIAN GOVERNMENT 1.75% 21/06/2051 | 0.01% | AU0000097495 |
| GOLDEN ST TOBACCO-A1 2.158% 1/06/2026 | 0.01% | US38122NC593 |
| MARVELL TECHNOLOGY INC 1.65% 15/04/2026 | 0.01% | US573874AC88 |

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| SWU025TR4 CCP LONG IRS MS USD 181229 RFXD 3.75 PFLT SOFRA | 0.01% DUSWU025TR4 |
| ANZ NZD MARGIN ACCOUNT | 0.01% |
| FN BF0463 3.00% 1/03/2060 | 0.01% US3140FXQR67 |
| FONTERRA COOPERATIVE GRP 4.15% 14/11/2025 | 0.01% NZFCGDG005C4 |
| JPMORGAN CHASE & CO 2.58% 22/04/2032 | 0.01% US46647PCC86 |
| REPUBLIC OF SERBIA 1.65% 3/03/2033 | 0.01% XS2308620793 |
| CSFB 2004-CF2 2M1 6.319% 25/05/2044 | 0.01% US22541SE209 |
| SWU022DU1 CCP LONG OIS MS GBP 180934 RFXD 3.75 PFLT SONIA | 0.01% DUSWU022DU1 |
| ROMANIA 1.375% 2/12/2029 | 0.01% XS2262211076 |
| SWU00Y1H5 CCP SHORT IRS MS AUD 170630 RFLT 6BBSW PFXD 1.25 | 0.01% DUSWU00Y1H5 |
| BROADCOM INC 3.187% 15/11/2036 | 0.01% US11135FBQ37 |
| EUR BNP PARIBAS | 0.01% |
| REPUBLIC OF SERBIA 2.05% 23/09/2036 | 0.01% XS2388562139 |
| MTFNZ P21 A 6.19% 15/06/2029 | 0.01% NZPANTFAT019 |
| US TREASURY N/B 3.00% 15/02/2048 | 0.01% US912810SA79 |
| NORDEA KREDIT REALKREDIT 1.50% 1/10/2053 | 0.01% DK0002050368 |
| JPY BNP PARIBAS | 0.01% |
| SVHE 2005-OPT3 M1 5.674% 25/11/2035 | 0.01% US83611MGU62 |
| JPMCC 2019-FL12 A 6.594% 15/12/2031 | 0.01% US46651QAA58 |
| ONTARIO TEACHERS' FINANC 0.90% 20/05/2041 | 0.01% XS2344384842 |
| BLUNZ 2022-2 A1L 7.14% 16/02/2054 | 0.01% NZBSNC1002R1 |
| FN AZ7355 3.50% 1/11/2045 | 0.01% US3140E0E507 |
| ROMANIA 2.875% 13/04/2042 | 0.01% XS2364200514 |
| RESNZ 2022-1 A1 7.34% 16/06/2054 | 0.01% NZRVGA1035R9 |
| FN BN8219 3.50% 1/06/2049 | 0.01% US3140JRDZ17 |
| ONTARIO (PROVINCE OF) 3.65% 2/06/2033 | 0.01% CA68333ZAY30 |
| RMACS 2006-NS4X A3A 5.269% 12/06/2044 | 0.01% XS0277409446 |
| FR QD5748 2.00% 1/02/2052 | 0.01% US3133B3L540 |
| FN FM9147 3.50% 1/05/2051 | 0.01% US3140XDEV42 |
| SBS BANK 4.32% 18/03/2027 | 0.01% NZSBBDT297C3 |
| CHARTER COMM OPT LLC/CAP 3.50% 1/03/2042 | 0.01% US161175CE27 |
| UNITED KINGDOM GILT 1.50% 31/07/2053 | 0.01% GB00BM8Z2V59 |
| TR GROUP LTD 3.532% 5/10/2026 | 0.01% NZTRGD1026L9 |
| FR RA5502 3.00% 1/06/2051 | 0.01% US3133KMD95 |
| AUCKLAND COUNCIL 2.411% 20/10/2027 | 0.01% NZAKCDT547C9 |
| EURNZD MATURING 14/11/2024 (BZL NZ) | 0.01% |
| 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 |
| REPUBLIC OF PERU 3.23% 28/07/2121 | 0.01% US715638DR09 |
| FN BV3083 2.00% 1/02/2052 | 0.01% US3140MGM995 |
| SLM STUDENT LOAN TR 03-7 4.031% 15/12/2033 | 0.01% XS0172692914 |
| ALBA 2005-1 A3 5.289% 25/11/2042 | 0.01% XS0235712006 |
| WAMU 2007-OA3 2A1A 5.883% 25/04/2047 | 0.01% US93364AAC62 |
| EURO BTP 2412 FUT | 0.01% DE000FOQ7B50 |
| RON BNP PARIBAS | 0.01% |
| TPMT 2019-HY2 A1 5.969% 25/05/2058 | 0.01% US89177HAA05 |
| SWU017449 CCP SHORT IRS MS EUR 270550 RFLT 6EUBO PFXD 0.054 | 0.01% DUSWU017449 |
| SGD BNP PARIBAS | 0.01% |
| FRANCE (GOVT OF) 0.50% 25/05/2072 | 0.01% FR0014001NN8 |
| ESAIL 2007-3X A3A 6.049% 13/06/2045 | 0.01% XS0308666493 |
| SWU0103A9 CCP SHORT IRS MS USD 210625 PFXD 3.75 PFLT SOFRA | 0.01% DUSWU0103A9 |
| UNITED KINGDOM GILT 1.75% 22/01/2049 | 0.01% GB00BFWFPP71 |
| SWU022IB8 CCP LONG OIS MS JPY 180934 RFXD 1 PFLT TONAR | 0.01% DUSWU022IB8 |
| ROMANIA 2.75% 14/04/2041 | 0.01% XS2330514899 |
| AVANZ 2022-1 A1 6.99% 15/07/2054 | 0.01% NZAVGA1001R7 |
| SWU01LGV5 CCP LONG IRS MS AUD 150333 RFXD 4.25 PFLT 6BBSW | 0.01% DUSWU01LGV5 |
| SWU01WQI9 CCP LONG IRS MS USD 310330 RFXD 3.857 PFLT SOFRA | 0.01% DUSWU01WQI9 |
| PCHLT 2005-1 M4 6.319% 25/01/2035 | 0.01% US71085PBN24 |
| SWU020E26 CCP SHORT OIS MS GBP 170635 RFLT SONIA PFXD 3 | 0.01% DUSWU020E26 |
| TRANSPower NEW ZEALAND L 5.893% 15/03/2028 | 0.00% NZTRPD0328L1 |
| FN FS1507 3.00% 1/02/2052 | 0.00% US3140XGU987 |
| AUD BNP PARIBAS | 0.00% |

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| NHEL 2005-4 M1 5.629% 25/01/2036 | 0.00% | US66987WDE49 |
| FN AZ2940 3.50% 1/09/2045 | 0.00% | US3138YUHS38 |
| SWU0203Z5 CCP LONG IRS MS USD 200626 RFXD 4 PFLT | 0.00% | DUSWU0203Z5 |
| SOFRA | | |
| SWU025GQ0 CCP LONG OIS MS CAD 190626 RFXD3.8975 PFLT | 0.00% | DUSWU025GQ0 |
| 1CDOR | | |
| TRANSPower NEW ZEALAND 4.627% 16/09/2027 | 0.00% | NZTRPD0100L4 |
| AUCKLAND INTL AIRPORT 3.29% 17/11/2026 | 0.00% | NZAIAD0240L9 |
| TRANSPower NEW ZEALAND 3.823% 6/03/2025 | 0.00% | NZTRPD0050L1 |
| UDCAU 2022-1 A 7.13% 20/12/2029 | 0.00% | NZUDCDB001R0 |
| BONOS DE TESORERIA 6.15% 12/08/2032 | 0.00% | PEP01000C5E9 |
| BCAP 2011-RR5 12A1 4.485% 26/03/2037 | 0.00% | US05534AAN19 |
| SWU016X72 CCP SHORT IRS MS EUR 170336 RFLT 6EUBO PFXD | 0.00% | DUSWU016X72 |
| 0 | | |
| FUTURES MARGIN-JPY | 0.00% | |
| CAD BNP PARIBAS | 0.00% | |
| SWU01Y4Y4 CCP LONG IRS MS EUR 091028 RFXD 3.37 PFLT | 0.00% | DUSWU01Y4Y4 |
| 6EUBO | | |
| CWL 2007-12 1A1 5.709% 25/08/2047 | 0.00% | US126697AA90 |
| SWU028Y92 CCP LONG IRS MS EUR 190330 RFXD 2.5 PFLT | 0.00% | DUSWU028Y92 |
| 6EUBO | | |
| FN BX6634 6.00% 1/01/2053 | 0.00% | US3140NBLQ28 |
| EUR BUND 2412 FUT | 0.00% | DE000FOQ7BU6 |
| SPARK FINANCE LTD 3.94% 7/09/2026 | 0.00% | NZSPFD0570L5 |
| SWU025HD8 CCP LONG OIS MS CAD 190626 RFXD 3.925 PFLT | 0.00% | DUSWU025HD8 |
| 1CDOR | | |
| MS CHF CCP | 0.00% | |
| USDJPY MATURING 17/10/2024 (MFS) | 0.00% | |
| FHR 4579 FD 5.811% 15/01/2038 | 0.00% | US3137BPPH69 |
| SBERBANK (SB CAP SA) 5.25% 23/05/2023 | 0.00% | XS0935311240 |
| NZDJPY MATURING 15/10/2024 (BZL NZ) | 0.00% | |
| NZDJPY MATURING 14/11/2024 (BZL NZ) | 0.00% | |
| 3 MONTH SOFR 2409 F | 0.00% | DU00SFR24093 |
| SWU02ADRO CCP LONG IRS BARC KRW 190335 RFXD 3 PFLT | 0.00% | DUSWU02ADRO |
| 3KSDA | | |
| SPARK FINANCE LTD 4.37% 29/09/2028 | 0.00% | NZSPFD0928L5 |
| LONG GILT 2412 FUT | 0.00% | GB00KNT5JY48 |
| SWU01VAN7 CCP SHORT IRS MS USD 201253 PFXD 3.25 RFLT | 0.00% | DUSWU01VAN7 |
| SOFRA | | |
| GECMS 1997-HE4 A6 7.17% 25/12/2028 | 0.00% | US36157NFL38 |
| US 2YR NOTE 2412 FUT | 0.00% | DU00US224122 |
| SWU01VAF4 CCP LONG IRS MS USD 201233 RFXD 3.5 PFLT | 0.00% | DUSWU01VAF4 |
| SOFRA | | |
| MHL 2005-4 A1 5.529% 25/10/2035 | 0.00% | US61913PAZ53 |
| 317U6EGA7 SWPTION USD 250925 PUT STRIKE 4.005 BARC | 0.00% | DU317U6EGA77 |
| AUCKLAND INTL AIRPORT 5.29% 17/11/2028 | 0.00% | NZAIAD0260L7 |
| FN FM1843 3.50% 1/11/2034 | 0.00% | US3140X5BM48 |
| MORGAN STANLEY MXCCP | 0.00% | |
| WAMU 2005-AR6 2A1A 5.429% 25/04/2045 | 0.00% | US92922FJ251 |
| 3 MONTH SOFR 2509 F | 0.00% | DU00SFR25090 |
| US 30Y BOND 2412 FUT | 0.00% | DU00USB24120 |
| 3 MONTH SOFR 2506 F | 0.00% | DU00SFR25066 |
| CHF BNP PARIBAS | 0.00% | |
| WAMU 2006-AR10 2A1 4.572% 25/09/2036 | 0.00% | US93363EAF25 |
| FR ZT1702 4.00% 1/01/2049 | 0.00% | US3132AD3K27 |
| CAN 5YR BND 2412 FU | 0.00% | DU00CGB24123 |
| SWU025HY2 CCP LONG IRS MS NZD 190629 RFXD 4.75 PLFT | 0.00% | DUSWU025HY2 |
| 3ZBSW | | |
| SWU020AB0 CCP SHORT OIS MS JPY 200326 PFXD 0.25 RFLT | 0.00% | DUSWU020AB0 |
| TONAR | | |
| JYSKE REALKREDIT A/S 1.50% 1/10/2053 | 0.00% | DK0009403644 |
| REALKREDIT DANMARK 1.50% 1/10/2053 | 0.00% | DK0004619467 |
| NZDCHF MATURING 15/10/2024 (BZL NZ) | 0.00% | |
| SWU024HO7 CCP LONG IRS MS EUR 240429 RFXD 2.86 PFLT | 0.00% | DUSWU024HO7 |
| 6EUBO | | |
| SWU01WOF7 CCP LONG IRS MS USD 310330 RFXD 3.9512 PFLT | 0.00% | DUSWU01WOF7 |
| SOFRA | | |
| NZD WESTPAC | 0.00% | |
| MORGAN STANLEY CZK | 0.00% | |
| SWU02A169 CCP LONG IRS MS AUD 190330 RFXD 3.75 PFLT | 0.00% | DUSWU02A169 |
| 6BBSW | | |

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| ARS BNP PARIBAS | 0.00% |
| CHRISTCHURCH INTL AIRPOR 5.18% 19/05/2028 | 0.00% NZCHCDT005C1 |
| 317U164I5 FWD SWPTION GBP 161224 CALL STRIKE 0.82 JPM | 0.00% DU317U164I55 |
| US 10YR NOTE 2412 F | 0.00% DU00USX24124 |
| ILS BNP PARIBAS | 0.00% |
| NZDCHF MATURING 14/11/2024 (BZL NZ) | 0.00% |
| BUY NZD SELL AUD SETTILING 15-OCT-2024 | 0.00% |
| SWU02A2D3 CCP SHORT IRS MS EUR 190355 PFXD 2.25 RFLT 6EUBO | 0.00% DUSWU02A2D3 |
| MORGAN STANLEY EUR | 0.00% |
| GBPNZD MATURING 14/11/2024 (BZL NZ) | 0.00% |
| CZK BNP PARIBAS | 0.00% |
| SWU022IC6 CCP SHORT OIS MS JPY 180954 PFXD 1.5 RFLT TONAR | 0.00% DUSWU022IC6 |
| FUTURES MARGIN - AUD | 0.00% |
| SWU024668 CCP LONG IRS MS EUR 160429 RFXD 2.77 PFLT 6EUBO | 0.00% DUSWU024668 |
| AUD CASH ACCOUNT (BNP PARIBAS) | 0.00% |
| NYKREDIT REALKREDIT AS 1.00% 1/10/2053 | 0.00% DK0009527293 |
| FN BK9241 4.00% 1/08/2048 | 0.00% US3140HPHT72 |
| 317U6E2A2 SWPTION USD 230625 PUT STRIKE 3.93 BOA | 0.00% DU317U6E2A22 |
| GBPNZD MATURING 15/10/2024 (BZL NZ) | 0.00% |
| US ULT 10YR 2412 F | 0.00% DU00UXY24122 |
| NOK BNP PARIBAS | 0.00% |
| CAN 10YR BND 2412 FU | 0.00% DU00CGX24127 |
| JYSKE REALKREDIT A/S 1.00% 1/10/2050 | 0.00% DK0009397739 |
| SWU024LM6 CCP LONG IRS MS EUR 290434 RFXD 2.77 PFLT 6EUBO | 0.00% DUSWU024LM6 |
| GNR 2017-121 PE 3.00% 20/07/2046 | 0.00% US38380TV370 |
| NZD PREPAYMENT | 0.00% |
| SWU022DX5 CCP SHORT OIS MS GBP 180954 PFXD 3.75 RFLT SONIA | 0.00% DUSWU022DX5 |
| FHLT 2005-D 2A4 5.649% 25/11/2035 | 0.00% US35729PME78 |
| TMTS 2003-6HE A1 5.909% 25/11/2033 | 0.00% US881561CE22 |
| AUDNZD MATURING 15/10/2024 (BZL NZ) | 0.00% |
| USD ETO MARGIN | 0.00% |
| 317U6EYA7 SWPTION USD 250925 PUT STRIKE 4.005 GS | 0.00% DU317U6EYA75 |
| 3 MONTH SOFR 2603 F | 0.00% DU00SFR26031 |
| USDJPY MATURING 18/10/2024 (MFS) | 0.00% |
| FHR 4579 SD 0.995% 15/01/2038 | 0.00% US3137BPS836 |
| SWU02AXC1 CCP LONG IRS MS ILS 240929 RFXD 4.33 PFLT 3ISMB | 0.00% DUSWU02AXC1 |
| 317U6F0A1 SWPTION USD 250625 PUT STRIKE 3.96 GS | 0.00% DU317U6F0A13 |
| 317U6V5A1 SWPTION USD 140525 PUT STRIKE 4.308 JPM | 0.00% DU317U6V5A15 |
| 3 MONTH SOFR 2606 F | 0.00% DU00SFR26064 |
| 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 |
| FNR 2006-48 TF 5.795% 25/06/2036 | 0.00% US31395NLE57 |
| 317U6RSA5 SWPTION USD 030225 PUT STRIKE 3.875 WELLS | 0.00% DU317U6RSA52 |
| SWU02B1A8 CCP LONG IRS MS ILS 270929 RFXD 4.28 PFLT 3ISMB | 0.00% DUSWU02B1A8 |
| SASC 2006-EQ1A A1 5.239% 25/07/2036 | 0.00% US86360RAA14 |
| USDCAD MATURING 30/10/2024 (MFS) | 0.00% |
| EURUSD MATURING 18/10/2024 (MFS) | 0.00% |
| AUDUSD MATURING 30/10/2024 (MFS) | 0.00% |
| MXN BNP PARIBAS | 0.00% |
| AUS 3YR 2412 BOND FU | 0.00% DU000YT24122 |
| SWPC0JFW0 SELL CDS USD 200625 ITALY GOVT SW SP BRC BARC | 0.00% DUSWPC0JFW0 |
| GBPUSD MATURING 18/10/2024 (MFS) | 0.00% |
| EUR BON 2410 133 PO | 0.00% DE000F07YEF0 |
| 317U6RPA8 SWPTION USD 150125 PUT STRIKE 4.25 JPM | 0.00% DU317U6RPA89 |
| MS ILS CCP | 0.00% |
| AUDUSD MATURING 18/10/2024 (MFS) | 0.00% |
| PLN BNP PARIBAS | 0.00% |
| EUR BON 2410 136 CO | 0.00% DE000F07YES3 |
| USDCHF MATURING 18/10/2024 (MFS) | 0.00% |
| USDSGD MATURING 18/10/2024 (MFS) | 0.00% |

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| SEK BNP PARIBAS | 0.00% |
| USDCAD MATURING 18/10/2024 (MFS) | 0.00% |
| TRY BNP PARIBAS | 0.00% |
| RUB BNP PARIBAS | 0.00% |
| USDHKD MATURING 18/10/2024 (MFS) | 0.00% |
| THB BNP PARIBAS | 0.00% |
| HKD BNP PARIBAS | 0.00% |
| ZAR BNP PARIBAS | 0.00% |
| USDZAR MATURING 18/10/2024 (MFS) | 0.00% |
| GBPUSD MATURING 30/10/2024 (MFS) | 0.00% |
| CNY 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 |
| NYKREDIT REALKREDIT AS 2.00% 1/10/2050 | 0.00% DK0009513582 |
| NORDEA KREDIT REALKREDIT 1.50% 1/10/2050 | 0.00% DK0002040567 |
| NYKREDIT REALKREDIT AS 1.50% 1/10/2050 | 0.00% DK0009513152 |
| NYKREDIT REALKREDIT AS 1.50% 1/10/2037 | 0.00% DK0009504326 |
| JYSKE REALKREDIT A/S 1.50% 1/10/2037 | 0.00% DK0009387771 |
| JYSKE REALKREDIT A/S 2.50% 1/10/2047 | 0.00% DK0009382707 |
| REALKREDIT DANMARK 2.50% 1/04/2036 | 0.00% DK0009292120 |
| REALKREDIT DANMARK 2.50% 1/04/2047 | 0.00% DK0009292559 |
| JYSKE REALKREDIT A/S 1.50% 1/10/2050 | 0.00% DK0009396681 |
| NORDEA KREDIT REALKREDIT 2.50% 1/10/2047 | 0.00% DK0002030683 |
| NYKREDIT REALKREDIT AS 2.50% 1/10/2047 | 0.00% DK0009798803 |
| REALKREDIT DANMARK 1.00% 1/10/2050 | 0.00% DK0004612454 |
| MORGAN STANLEY SEK | 0.00% |
| NYKREDIT REALKREDIT AS 2.50% 1/10/2036 | 0.00% DK0009795627 |
| MORGANS ZAR CCP | 0.00% |
| JYSKE REALKREDIT A/S 2.00% 1/10/2047 | 0.00% DK0009387698 |
| NYKREDIT REALKREDIT AS 2.50% 1/10/2050 | 0.00% DK0009513665 |
| MS NOK CC | 0.00% |
| MYR BNP PARIBAS | 0.00% |
| 317U6ZLA4 SWPTION USD 300924 PUT STRIKE 3.56 WELLS | 0.00% DU317U6ZLA42 |
| SWU02ASE3 CCP LONG IRS MS ILS 180929 RFXD 4.165 PFLT 3ISMB | 0.00% DUSWU02ASE3 |
| SWU023U55 IRS GS MYR 180929 PFXD 3.5 RFLT 3KLIB | 0.00% DUSWU023U55 |
| SWU02AS11 CCP LONG IRS MS ILS 180929 RFXD 4.165 PFLT 3ISMB | 0.00% DUSWU02AS11 |
| 317U6ZMA3 SWPTION USD 300924 CALL STRIKE 3.16 WELLS | 0.00% DU317U6ZMA33 |
| EURUSD MATURING 30/10/2024 (MFS) | 0.00% |
| SWU02ADL3 CCP SHORT OIS BARC INR 190330 PFXD 6 RFLT MIBOR | 0.00% DUSWU02ADL3 |
| SWU02AT69 CCP LONG IRS MS ILS 190929 RFXD 4.095 PFLT 3ISMB | 0.00% DUSWU02AT69 |
| USDHKD MATURING 30/10/2024 (MFS) | 0.00% |
| SWU01UQ93 CCP LONG IRS MS AUD 210633 RFXD 4 PFLT 6BBSW | 0.00% DUSWU01UQ93 |
| SWU01PDZ0 CCP SHORT OIS MS JPY 200933 RFLT TONAR PFXD 0.85 | 0.00% DUSWU01PDZ0 |
| US ULTRA BOND 2412 F | 0.00% DU00USU24120 |
| MORGAN STANLEY JPY | 0.00% |
| 317U79VA0 SWPTION USD 281024 PUT STRIKE 3.495 UBS | 0.00% DU317U79VA09 |
| USDJPY MATURING 30/10/2024 (MFS) | 0.00% |
| 317U6EZA6 SWPTION USD 250625 PUT STRIKE 4.28 GS | 0.00% DU317U6EZA66 |
| AUD 10YR 2412 BOND F | 0.00% DU000XT24124 |
| USDCHF MATURING 30/10/2024 (MFS) | 0.00% |
| SWU028NV5 IRS BNP MYR 180934 PFXD 3.75 RFLT 3KLIB | 0.00% DUSWU028NV5 |
| 317U79WA9 SWPTION USD 281024 CALL STRIKE 3.145 UBS | 0.00% DU317U79WA99 |
| SWPCOMGE2 BUY CDS USD 201224 PHILIPPINES AS BP GST 1% GS | 0.00% DUSWPCOMGE2 |
| US 5YR NOTE 2412 FUT | 0.00% DU00USV24128 |
| 317U6EXA8 SWPTION USD 250925 PUT STRIKE 4.33 GS | 0.00% DU317U6EXA84 |
| USDCHF MATURING 17/10/2024 (MFS) | 0.00% |
| USDSGD MATURING 17/10/2024 (MFS) | 0.00% |
| SWU020NY6 CCP SHORT IRS MS USD 310528 PFXD3.66213 RFLT SOFRA | 0.00% DUSWU020NY6 |

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| SWPCOM2T4 BUY CDS USD 201224 PHILIPPINES AS BP BOA 1% BAA | 0.00% | DUSWPCOM2T4 |
| EURO SCHATZ 2412 FU | 0.00% | DE000F0Q7BW2 |
| SWU01GDB3 CCP LONG OIS MS CHF 160527 RFXD 0.3425 PFLT SARON | 0.00% | DUSWU01GDB3 |
| SWPCOM355 CCP BUY CDS USD 201233 CDX.NA.IG.41 1% MS | 0.00% | DUSWPCOM355 |
| SWU028ZZ3 CCP SHORT IRS MS USD 190834 PFXD 3.595 RFLT SOFRA | 0.00% | DUSWU028ZZ3 |
| SWPCOMG85 BUY CDS USD 201224 PHILIPPINES AS BP CBK 1% CITI | 0.00% | DUSWPCOMG85 |
| 3 MONTH SOFR 2512 F | 0.00% | DU005FR25124 |
| 317U6E1A3 SWPTION USD 230625 PUT STRIKE 4.25 BOA | 0.00% | DU317U6E1A31 |
| USDZAR MATURING 17/10/2024 (MFS) | 0.00% | |
| USDHKD MATURING 17/10/2024 (MFS) | 0.00% | |
| SWU01XP80 IRS GS MYR 200933 PFXD 3.75 RFLT 3KLIB | 0.00% | DUSWU01XP80 |
| SWU01ZLH9 IRS GS MYR 200329 PFXD 3.5 RFLT 3KLIB | 0.00% | DUSWU01ZLH9 |
| FUTURES MARGIN-CAD | 0.00% | |
| SWU00SF83 CCP LONG IRS MS CZK 300129 RFXD 1.9125 PFLT 6PRIB | 0.00% | DUSWU00SF83 |
| SWU01G5H9 CCP LONG OIS MS CHF 100227 RFXD 0.294 PFLT SARON | 0.00% | DUSWU01G5H9 |
| SWU020VL5 CCP SHORT IRS MS USD 200249 PFXD 3.7 RFLT SOFRA | 0.00% | DUSWU020VL5 |
| SWU028ZY6 CCP SHORT IRS MS USD 190834 PFXD 3.586 RFLT SOFRA | 0.00% | DUSWU028ZY6 |
| SWU022WW6 IRS BNP MYR 180929 PFXD 3.5 RFLT 3KLIB | 0.00% | DUSWU022WW6 |
| SWAP MATURING 23/09/2028 (CBAANZ) | 0.00% | |
| SWU020NQ3 CCP SHORT IRS MS USD 310528 PFXD3.69116 RFLT SOFRA | 0.00% | DUSWU020NQ3 |
| USDTWD MATURING 17/10/2024 (MFS) | 0.00% | |
| SWU01GBE9 CCP LONG OIS MS CHF 150227 RFXD 0.3 PFLT SARON | 0.00% | DUSWU01GBE9 |
| USDCAD MATURING 17/10/2024 (MFS) | 0.00% | |
| SWU01GAD2 CCP LONG OIS MS CHF 140227 RFXD 0.2825 PFLT SARON | 0.00% | DUSWU01GAD2 |
| SWU02A813 CCP SHORT IRS MS USD 280834 RFLT SOFRA PFXD 3.599 | 0.00% | DUSWU02A813 |
| SWPCOMZ68 BUY CDS USD 201229 US50064FAM68 1% GS | 0.00% | DUSWPCOMZ68 |
| SWPCOMMY1 BUY CDS USD 200625 PHILIPPINES AS BP GST 1% GS | 0.00% | DUSWPCOMMY1 |
| SWU02ADQ2 CCP SHORT IRS BARC KRW 190330 PFXD 3 RFLT 3KSDA | 0.00% | DUSWU02ADQ2 |
| EUR OAT 2412 FUT | 0.00% | DE000F0Q7BZ5 |
| SWU02A854 CCP SHORT IRS MS USD 280834 RFLT SOFRA PFXD 3.643 | 0.00% | DUSWU02A854 |
| SWPCOMZ76 BUY CDS USD 201229 US50064FAM68 1% MS | 0.00% | DUSWPCOMZ76 |
| MORGAN STANLEY NZD | 0.00% | |
| SWPCOMM88 BUY CDS USD 200625 INDONESIA AS BP GST 1% GS | 0.00% | DUSWPCOMM88 |
| SWU01IVA1 CCP LONG IRS MS EUR 180527 RFXD1 PFLT 6EUBO | 0.00% | DUSWU01IVA1 |
| SWU01JYH1 CCP LONG IRS MS EUR 210937 RFXD 2.25 PFLT 6EUBO | 0.00% | DUSWU01JYH1 |
| 317U6EFA8 SWPTION USD 250925 PUT STRIKE 4.35 BARC | 0.00% | DU317U6EFA86 |
| SWU013KR9 CCP LONG IRS MS MXN 070725 RFXD 4.87 PFLT 1MXNI | 0.00% | DUSWU013KR9 |
| SWPCOMPW2 BUY CDS USD 201224 PHILIPPINES AS BP GST 1% GS | 0.00% | DUSWPCOMPW2 |
| SWU022DM9 CCP SHORT IRS MS EUR 180939 PFXD 2.75 RFLT 6EUBO | 0.00% | DUSWU022DM9 |
| SWU01IOA9 CCP LONG IRS MS EUR 110527 RFXD 0.65 PFLT 6EUBO | 0.00% | DUSWU01IOA9 |
| SWU01HX03 CCP LONG IRS MS EUR 110427 RFXD 0.7 PFLT 6EUBO | 0.00% | DUSWU01HX03 |
| SWU025YJ6 CCP SHORT IRS MS EUR 250533 PFXD 2.80104 RFLT6EUBO | 0.00% | DUSWU025YJ6 |

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| SWU022N48 CCP SHORT IRS BARC THB 180929 PFXD 2.25 RFLT THB6M | 0.00% | DUSWU022N48 |
| SWU025U43 CCP SHORT IRS MS USD 181254 PFXD 3.5 RFLT SOFRA | 0.00% | DUSWU025U43 |
| SWU022DT4 CCP SHORT OIS MS GBP 180926 RFLT SONIA PFXD 4.25 | 0.00% | DUSWU022DT4 |
| SWU020VI2 CCP SHORT OIS MS CAD 010633 RFLT 1CDOR PFXD 3.3 | 0.00% | DUSWU020VI2 |
| EURUSD MATURING 17/10/2024 (MFS) | 0.00% | |
| AUDNZD MATURING 14/11/2024 (BZL NZ) | 0.00% | |
| SWU027EE5 CCP SHORT IRS BARC THB 180934 PFXD 2.75 RFLT THB3M | 0.00% | DUSWU027EE5 |
| AUDUSD MATURING 17/10/2024 (MFS) | 0.00% | |
| SWU028MD6 CCP SHORT IRS MS USD 060834 PFXD 3.795 RFLT SOFRA | 0.00% | DUSWU028MD6 |
| SWU025WP4 CCP SHORT IRS MS EUR 150833 RFLT 6EUBO PFXD 2.8331 | 0.00% | DUSWU025WP4 |
| SWU027C31 CCP SHORT IRS MS USD 240625 PFXD 4.75 RFLT SOFRA | 0.00% | DUSWU027C31 |
| SWPCOMMA3 BUY CDS USD 200625 PHILLIPPINES AS BP GST 1% GS | 0.00% | DUSWPCOMMA3 |
| SWU021E32 CCP SHORT OIS MS CAD 150333 PFXD 3.25 RFLT 1CDOR | 0.00% | DUSWU021E32 |
| GOLDMAN SACHS COLLAT | 0.00% | |
| FUTURES MARGIN-GBP | 0.00% | |
| GBPUSD MATURING 17/10/2024 (MFS) | 0.00% | |
| SWU01IQW9 CCP LONG IRS MS EUR 130527 RFXD 1% PFLT 6EUBO | 0.00% | DUSWU01IQW9 |
| SWU01HY44 CCP LONG IRS MS EUR 120427 RFXD 0.65 PFLT 6EUBO | 0.00% | DUSWU01HY44 |
| SWU01ZU14 CCP SHORT IRS MS USD 200354 PFXD 4 RFLT SOFRA | 0.00% | DUSWU01ZU14 |
| SWPCOMWU8 CCP BUY CDX USD 201234 CDX.NA.IG.43.1% MS | 0.00% | DUSWPCOMWU8 |
| SWU025KY8 CCP SHORT IRS MS USD 050634 PFXD 4.08 RLFT SOFRA | 0.00% | DUSWU025KY8 |
| SWU01V9Z2 CCP SHORT OIS MS CAD 201233 PFXD 3.25 RFLT 1CDOR | 0.00% | DUSWU01V9Z2 |
| SWU022VR8 CCP SHORT OIS MS CAD 010933 PFXD 3.5 RFLT 1CDOR | 0.00% | DUSWU022VR8 |
| SWU027Y29 CCP SHORT IRS MS USD 170725 RFLT SOFRA PFXD 4.75 | 0.00% | DUSWU027Y29 |
| DKK BNP PARIBAS | 0.00% | |
| SWU01EBV6 CCP LONG IRS MS AUD 160327 RFXD 1.75 PFLT 6BBSW | 0.00% | DUSWU01EBV6 |
| SWU021DD1 CCP SHORT OIS MS CAD 150328 PFXD 3.25 RFLT 1CDOR | 0.00% | DUSWU021DD1 |
| SWU025WN9 CCP SHORT IRS MS EUR 150833 PFXD 2.8493 RFLT6EUBO | 0.00% | DUSWU025WN9 |
| SWU020E18 CCP LONG OIS MS GBP 170627 RFXD 3 PFLT SONIO | 0.00% | DUSWU020E18 |
| SWU01Z6Q6 CCP SHORT IRS MS EUR 201133 PFXD 3.148 RFLT 6EUBO | 0.00% | DUSWU01Z6Q6 |
| BUY NZD SELL AUD SETTLING 14-NOV-2024 | 0.00% | |
| 10 YR JGB TSE 2412 F | -0.01% | DU00JTX24125 |
| SWU01YUW9 CCP SHORT IRS MS AUD 201228 PFXD 4.75 RFLT 6BBSW | -0.01% | DUSWU01YUW9 |
| USDKRW MATURING 01/11/2024 (MFS) | -0.01% | |
| SWU025WL3 CCP SHORT IRS MS EUR 250533 PFXD 2.84121 RFLT6EUBO | -0.01% | DUSWU025WL3 |
| NZDUSD MATURING 18/10/2024 (MFS) | -0.01% | |
| FUTURES MARGIN-EURO | -0.01% | |
| 3 MONTH SOFR 2503 F | -0.01% | DU00SFR25033 |
| SWU01ZCK2 CCP SHORT IRS MS EUR 180925 PFXD 3.53565RFLT 6EUBO | -0.01% | DUSWU01ZCK2 |
| SWU025VE0 CCP SHORT IRS MS EUR 150833 PFXD 2.8566 RFLT 6EUBO | -0.01% | DUSWU025VE0 |
| SWU01E2C8 CCP LONG OIS MS JPY 170331 RFXD 0 PFLT TONAR | -0.01% | DUSWU01E2C8 |
| SWU0242S4 CCP SHORT IRS BARC THB 180929 RFLT THB6M PFXD 2.5 | -0.01% | DUSWU0242S4 |
| MORGAN STANLEY AUD | -0.01% | |

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| SWU02AB68 CCP SHORT IRS MS USD 160926 PFXD 3.28 RFLT SOFRA | -0.01% DUSWU02AB68 |
| SWU021CX8 CCP LONG OIS MS CAD 170630 RFXD 1.5 PFLT 1CDOR | -0.01% DUSWU021CX8 |
| SWU021CU4 CCP LONG OIS MS CAD 181229 RFXD 1.9 PFLT 1CDOR | -0.01% DUSWU021CU4 |
| CBA NZD MARGIN ACCOUNT | -0.01% |
| SWU01NRY3 CCP SHORT IRS MS EUR 150333 PFXD 3% RFLT 6EUBO | -0.01% DUSWU01NRY3 |
| SWU022NCO CCP SHORT OIS BARC SGD 180929 RFLT SORAD PFXD 2.75 | -0.01% DUSWU022NCO |
| SWU028Y76 CCP SHORT IRS MS EUR 190327 PFXD 2.5 RFLT 6EUBO | -0.01% DUSWU028Y76 |
| SWAP MATURING 23/03/2028 (WPAC40) | -0.01% |
| SWU021I12 CCP LONG OIS MS JPY 190644 RFXD 1 PFLT TONAR | -0.01% DUSWU021I12 |
| SWAP MATURING 20/03/2028 (NBNZ40) | -0.02% |
| 317U173X1 SWPTION EUR 230525 PUT STRIKE 0.451 BNP | -0.02% DU317U173X14 |
| MORGAN STANLEY GBP | -0.03% |
| SWU0205W0 CCP SHORT IRS MS USD 200634 PFXD 3.75 RFLT SOFRA | -0.04% DUSWU0205W0 |
| JP MORGAN COLAT | -0.04% |
| TORONTO DOMINION COL | -0.05% |
| SWU01D6D4 CCP LONG IRS MS USD 150629 RFXD 1 PFLT SOFRA | -0.07% DUSWU01D6D4 |
| BNP USD COLL ACCT | -0.07% |
| CREDITORS | -0.13% |
| UNITED STATES TREASURY 021024 5.07 REPO | -1.19% DU0RE24O0270 |
| MORTGAGE PASSTHROUGH TBA | -1.61% US01F0200000 |