

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

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Offer name	SUPERLIFE KIWISAVER SCHEME	Offer number	OFR11087
Fund name	SUPERLIFE GROWTH	Fund number	FND2479
Period disclosure applies [dd/mm/yyyy]		30/09/2019	
Asset name	% of fund net assets	Security code	
Vanguard S&P 500 ETF	10.07%	US9229083632	
Vanguard FTSE Europe ETF	8.84%	US9220428745	
Vanguard FTSE Emerging Markets ETF	6.77%	US9220428588	
Vanguard International Credit Securities Index Fund Hedged	6.07%	DU0VAN0106N2	
Vanguard FTSE Pacific ETF	5.95%	US9220428661	
Vanguard Mid-Cap ETF	4.37%	US9229086296	
Vanguard Value ETF	4.35%	US9229087443	
Vanguard International Property Securities Index Fund Hedged	3.74%	DU00VANIPS18	
Vanguard Small-Cap ETF	3.64%	US9229087518	
Westpac Current Account	2.47%		
iShares MSCI USA ESG Screened UCITS ETF USD (Acc)	1.90%	IE00BFNM3G45	
iShares MSCI EM IMI ESG Screened UCITS ETF USD (Acc)	1.84%	IE00BFNM3P36	
iShares MSCI Europe ESG Screened UCITS ETF EUR (Acc)	1.73%	IE00BFNM3D14	
Vanguard Total World Stock ETF	1.15%	US9220427424	
iShares MSCI Japan ESG Screened UCITS ETF USD (Acc)	1.13%	IE00BFNM3L97	
iShares Core Global Aggregate Bond UCITS ETF NZD Hedged (Acc)	1.12%	IE00BYV3HN70	
Vanguard Growth ETF	1.09%	US9229087369	
Kiwi Property Group Ltd	0.71%	NZKPG0001S9	
Goodman Property Trust	0.69%	NZCPTE0001S9	
Fletcher Building Ltd	0.68%	NZFBUE0001S0	
Fisher & Paykel Healthcare Corp Ltd	0.68%	NZFAPE0001S2	
Meridian Energy Ltd	0.68%	NZMELE0002S7	
Contact Energy Ltd	0.67%	NZCENE0001S6	
Ryman Healthcare Ltd	0.67%	NZRYME0001S4	
Spark New Zealand Ltd	0.66%	NZTELE0001S4	
Auckland International Airport Ltd	0.66%	NZAIAE0002S6	
Precinct Properties New Zealand Ltd	0.64%	NZAPTE0001S3	
A2 Milk Co Ltd	0.61%	NZATME0002S8	
Wellington Drive Technologies Ltd	0.59%	NZWDTE0002S1	
Commonwealth Bank of Australia	0.57%	AU000000CBA7	
Westpac Banking Corp	0.57%	AU000000WBC1	
Mainfreight Ltd	0.52%	NZMFTE0001S9	
Infratil Ltd	0.50%	NZIFTE0003S3	
BHP Billiton Ltd	0.49%	AU000000BHP4	
Mercury NZ Ltd	0.49%	NZMRPE0001S2	
Argosy Property Ltd	0.42%	NZARGE0010S7	
Property for Industry Ltd	0.42%	NZPFIE0001S5	
SKYCITY Entertainment Group Ltd	0.42%	NZSKCE0001S2	
EBOS Group Ltd	0.40%	NZEBOE0001S6	
New Zealand Government 20/09/25 2.0% IB	0.39%	NZIBDT002C2	
ANZ Banking Group Ltd	0.38%	AU000000ANZ3	
Z Energy Ltd	0.35%	NZZELE0001S1	
Chorus Ltd	0.34%	NZCNU0001S2	
New Zealand Local Government Funding Agency 14/04/33 3.50% GB	0.33%	NZLGFD009C0	
Vital Healthcare Property Trust	0.32%	NZCHPE0001S4	
Port of Tauranga Ltd	0.31%	NZPOTE0003S0	
Stride Property Group	0.30%	NZSPGE0001S2	
National Australia Bank Ltd	0.29%	AU000000NAB4	
Genesis Energy Ltd	0.27%	NZGNEE0001S7	
Air New Zealand Ltd	0.23%	NZAI0001S2	
Summerset Group Holdings Ltd	0.23%	NZSUME0001S0	
Rio Tinto Ltd	0.21%	AU000000RIO1	
Insurance Australia Group Ltd 15/06/43 5.15% CB	0.20%	NZIAGD003C3	
iShares MSCI World ESG Screened UCITS ETF USD (Acc)	0.20%	IE00BFNM3J75	

Woodside Petroleum Ltd	0.20%	AU000000WPL2
Freightways Ltd	0.20%	NZFREE0001S0
Pacific Edge Ltd	0.19%	NZPEBE0002S1
New Zealand Government 15/05/21 6.0% GB	0.19%	NZGOVD0521C2
Bank of New Zealand 15/06/23 4.102% CB	0.18%	NZBNZDT387C9
Macquarie Group Ltd	0.17%	AU000000MQG1
TR Group Ltd 07/03/24 4.533% CB	0.16%	NZTRGD0324L9
Wesfarmers Ltd	0.15%	AU000000WES1
Chorus Ltd 06/12/23 4.35% CB	0.15%	NZCNUDT003C6
ASB Bank Ltd 07/09/23 3.31% CB	0.15%	NZABBDT042C3
Fonterra Cooperative Group Ltd 19/06/25 5.08% CB	0.15%	NZFCGDT310C3
CSL Ltd	0.15%	AU000000CSL8
Vector Ltd	0.14%	NZVCTE0001S7
New Zealand Local Government Funding Agency 15/04/23 5.50% GB	0.14%	NZLGFDT005C8
Investore Property Ltd	0.14%	NZIPLE0001S3
Goodman Group	0.14%	AU000000GMG2
Charter Hall Group	0.14%	AU000000CHC0
Fonterra Cooperative Group Ltd 25/02/22 5.90% CB	0.13%	NZFCGDT266C7
Heartland Bank Ltd	0.13%	NZHGHE0007S9
Kiwibank Ltd 20/09/24 2.155% CB	0.13%	NZKIWD0924L1
Powerco Ltd 28/09/22 4.76% CB	0.13%	NZPWCDT007C3
Spark Finance Ltd 25/03/22 4.50% CB	0.13%	NZSPFD0322L1
Scentre Group	0.13%	AU000000SCG8
Japan Government 18/11/19 0.00% GB	0.13%	JP1748511K81
Arvida Group Ltd	0.12%	NZARVE0001S5
China Construction Bank NZ Ltd 09/11/22 3.932% CB	0.12%	NZCCBDT010C7
Genesis Energy Ltd 03/04/25 5.00% CB	0.12%	NZGNEDT007C3
Unibail-Rodamco-Westfield	0.12%	AU0000009771
Metlifecare Ltd	0.12%	NZMETE0001S2
Synlait Milk Ltd	0.11%	NZSMLE0001S9
Vector Ltd 14/03/24 4.996% CB	0.11%	NZVCTDT009C6
USD BNP PARIBAS A/C	0.11%	
Powerco Ltd 15/11/24 4.67% CB	0.11%	NZPWCDT009C9
Spain Government 31/10/29 0.60% GB	0.11%	ES0000012F43
Bank of China NZ Ltd 17/10/22 4.09% CB	0.11%	NZBOCDT001C2
Pushpay Holdings Ltd	0.10%	NZPAYE0003S9
Stockland Corporation Ltd	0.10%	AU000000SGP0
Cromwell Property Group	0.10%	AU000000CMW8
Green Cross Health Ltd	0.10%	NZBDOE0001S8
SCA Property Group	0.10%	AU000000SCP9
Mirvac Group	0.10%	AU000000MGR9
National Storage REIT	0.10%	AU000000NSR2
Viva Energy REIT	0.10%	AU000000VVR9
BWP Trust	0.10%	AU000000BWP3
GPT Group	0.10%	AU000000GPT8
Abacus Property Group	0.10%	AU000000ABP9
Vista Group International Ltd	0.10%	NZVGLE0003S1
Charter Hall Long WALE REIT	0.10%	AU000000CLW0
Vicinity Centres	0.10%	AU000000VCX7
Charter Hall Retail REIT	0.10%	AU000000CQR9
United States Treasury 30/04/25 2.875% GB	0.10%	US9128284M90
Dexus Property Group	0.10%	AU000000DXS1
Growthpoint Properties Australia Ltd	0.10%	AU000000GOZ8
Industrial and Commercial Bank of China New Zealand 27/06/24 2.61	0.10%	NZICBDT009C3
Scales Corp Ltd	0.09%	NZSCLE0002S8
ASB Bank Ltd 19/08/24 1.83% CB	0.09%	NZABBDG004C8
United States Treasury 15/01/25 0.25% ILB	0.09%	US912828H458
SBS Bank 28/03/28 7.16% CB	0.09%	NZSBBDT129C8
Trustpower Ltd	0.09%	NZTPXE0001S5

ANZ Bank New Zealand Ltd 20/03/24 3.03% CB	0.09% NZANBDT023C9
Kathmandu Holdings Ltd	0.09% NZKMDE0001S3
Wellington International Airport 15/05/21 6.25% CB	0.09% NZWIAD0020L9
Auckland International Airport Ltd 02/11/23 3.97% CB	0.09% NZAIADT210L1
Tourism Holdings Ltd	0.08% NZHELE0001S9
Insurance Australia Group Ltd	0.08% AU000000IAG3
South32 Ltd	0.08% AU000000S320
Suncorp Group Ltd Defferred Settlement	0.08% AU0000054876
Vector Ltd 27/05/25 3.45% CB	0.08% NZVCTDT090C6
Mighty River Power Ltd 11/02/20 8.21% GB	0.08% NZMTYDT006C7
Japan Government 20/12/48 0.70% GB	0.08% JP1300611K15
United States Treasury 15/01/28 0.5% ILB	0.08% US9128283R96
Tabcorp Holdings Ltd	0.08% AU000000TAH8
Westpac New Zealand Ltd 29/07/24 2.22% CB	0.08% NZWNZD0724L3
ASB Bank 25/03/20 TD	0.07% DU0TZ20325A2
Westpac New Zealand Ltd 07/06/22 3.775% CB	0.07% NZWNZD0622L9
ANZ Bank New Zealand Ltd 30/05/23 3.70% CB	0.07% NZANBDT022C1
Fonterra Cooperative Group Ltd 14/11/25 4.15% CB	0.07% NZFCGDG005C4
Auckland Council 24/03/25 4.176% GB	0.07% NZAKCDT363C1
Transpower New Zealand Ltd 16/09/22 4.069% GB	0.07% NZTRPD0040L2
Auckland Council 25/03/24 5.806% GB	0.07% NZAKCDT324C3
Christchurch City Holdings Ltd 06/12/22 3.40% CB	0.07% NZCCHDT839C3
Genesis Energy Ltd 08/03/23 5.81% GB	0.07% NZGPWDT006C1
Alumina Ltd	0.07% AU000000AWC3
Sanford Ltd	0.07% NZSANE0001S0
ANZ Bank New Zealand Ltd 01/09/23 3.71% CB	0.07% NZANBDT017C1
Woolworths Ltd	0.07% AU000000WOW2
Japan Government 20/06/29 0.10% GB	0.07% JP1103551K72
Wellington International Airport 01/04/30 4.00% CB	0.07% NZWIAD0060L5
Sky Network Television Ltd	0.07% NZSKTE0001S6
Magellan Financial Group Ltd	0.07% AU000000MFG4
Skellerup Holdings Ltd	0.06% NZSKXE0001S8
Bank of China NZ Ltd 19/04/23 4.02% CB	0.06% NZBOCDT003C8
Newcrest Mining Ltd	0.06% AU000000NCM7
MORGAN STANLEY USD	0.06%
Northern Star Resources Ltd	0.06% AU000000NST8
Gentrack Group Ltd	0.06% NZGTKE0002S9
Telstra Corp Ltd	0.06% AU000000TLS2
Paysauce Ltd	0.06% NZMADE0001S4
Evolution Mining Ltd	0.06% AU000000EVN4
New Zealand Refining Co Ltd	0.06% NZNZRE0001S9
Oceania Healthcare Ltd	0.06% NZOCAE0002S0
Fonterra Shareholders Fund	0.06% NZFSFE0001S5
Spain Government 30/04/29 1.45% GB	0.06% ES0000012E51
NZX Ltd	0.06% NZNZXE0001S7
Restaurant Brands New Zealand Ltd	0.06% NZRBDE0001S1
Italy Government 01/08/29 3.00% GB	0.05% IT0005365165
Fortescue Metals Group Ltd	0.05% AU000000FMG4
Transurban Group	0.05% AU000000TCL6
A2 Milk Co Ltd	0.05% NZATME0002S8
BlueScope Steel Ltd	0.05% AU000000BSLO
Bendigo & Adelaide Bank Ltd	0.05% AU000000BEN6
Transpower New Zealand Ltd 04/09/25 1.735% GB	0.05% NZTRPD0070L9
China Construction Bank NZ Ltd 19/06/23 4.005% CB	0.05% NZCCBDT011C5
Commonwealth Bank of Australia 09/08/21 6.70% CB	0.05% XS0656973863
Heartland Bank 12/04/24 3.55% CB	0.05% NZHBLD0020L2
Port of Tauranga Ltd 29/01/21 4.792% CB	0.05% NZPOTD0121L7
ResMed Inc	0.05% AU000000RMD6
Japan Government 20/03/49 0.50% GB	0.05% JP1300621K47

United Kingdom of Great Britain and North Ire	22/01/21	1.50%	GB	0.05%	GB00BY5F581
Bank of New Zealand	02/07/20	2.45%	TD	0.05%	DU0TZ20702A2
SEEK Ltd				0.05%	AU000000SEK6
Kiwi Property Group Ltd	12/11/25	4.06%	CB	0.04%	NZKPGD0040L4
Jyske Realkredit AS	01/10/50	1.00	SF	0.04%	DK0009397739
China Construction Bank NZ Ltd	18/06/20		FRN	0.04%	NZCCBDT002C4
Spain Government	30/07/28	1.40%	GB	0.04%	ES0000012B88
Boral Ltd				0.04%	AU000000BLD2
Westpac Banking Corp	19/03/20	2.90%	TD	0.04%	DU0TZ20319A5
Meridian Energy Ltd	14/03/23	4.53%	CB	0.04%	NZMELDT016C8
Bank of New Zealand	16/11/23	3.648%	CB	0.04%	NZBNZDT394C5
Xero Ltd				0.04%	NZXROE0001S2
Japan Government	10/03/28	0.1	IILB	0.04%	JP1120231J51
Westpac New Zealand Ltd	23/03/23	3.72%	CB	0.04%	NZWNZD0323L4
Japan Government	20/03/29	0.1%	GB	0.04%	JP1103541K42
Coca-Cola Amatil Ltd				0.04%	AU000000CCL2
Kiwibank Ltd	22/09/22	4.0325%	CB	0.04%	NZKIWD0922L5
Chorus Ltd	06/05/21	4.12%	CB	0.04%	NZCNUDT002C8
Afterpay Touch Group Ltd				0.04%	AU000000APT1
Japan Government	28/10/19	0.00%	GB	0.04%	JP1748471K71
Saudi Arabia Government	26/10/21	2.375%	GB	0.04%	XS1508675334
Bank of New Zealand	27/07/22	3.856%	CB	0.04%	NZBNZDT389C5
Westpac New Zealand Ltd	26/06/20	2.465%	TD	0.04%	DU0TZ20626B1
United States Treasury	15/07/25	0.375%	ILB	0.04%	US912828XL95
ANZ Bank New Zealand Ltd	01/09/22	3.75%	CB	0.04%	NZANBDT021C3
Japan Government	20/09/46	0.50%	GB	0.04%	JP1300521G93
WorleyParsons Ltd				0.04%	AU000000WOR2
France Government	25/05/48	2.00%	GB	0.03%	FR0013257524
Incitec Pivot Ltd				0.03%	AU000000IPL1
QBE Insurance Group Ltd				0.03%	AU000000QBE9
Beach Energy Ltd				0.03%	AU000000BPT9
Barclays Bank PLC	21/11/22	7.625%	CB	0.03%	US06740L8C27
Origin Energy Ltd				0.03%	AU000000ORG5
Jyske Realkredit AS	01/10/50	1.00%	CB	0.03%	DK0009397069
Downer EDI Ltd				0.03%	AU000000DOW2
Santos Ltd				0.03%	AU000000STO6
Kiwi Property Group Ltd	19/12/24	4.33%	CB	0.03%	NZKPGD0030L5
New Zealand Government	15/04/20	3.00%	GB	0.03%	NZGOVDT420C6
AGL Energy Ltd				0.03%	AU000000AGL7
REA Group Ltd				0.03%	AU000000REA9
Bank of Queensland Ltd				0.03%	AU000000BOQ8
Crown Resorts Ltd				0.03%	AU000000CWN6
ASX Ltd				0.03%	AU000000ASX7
Atlas Arteria Group				0.03%	AU0000013559
Ing Bank NV	05/12/22	2.625%	CB	0.03%	US44986L2A69
Qube Holdings Ltd				0.03%	AU000000QUB5
Wisetech Global Ltd				0.03%	AU000000WTC3
Royal Bank of Scotland Group PLC	15/05/23	3.498%	CB	0.03%	US780097BE04
Challenger Ltd				0.03%	AU000000CGF5
Contact Energy Ltd	15/08/24	3.55%	CB	0.03%	NZCEND0050L0
United States Treasury	15/08/43	3.625%	GB	0.03%	US912810RC45
Deutsche Bank AG	02/10/29	0.01%	CB	0.03%	DE000DL19UW8
Christchurch International Airport Ltd	24/05/24	4.13%	CB	0.03%	NZCHCDT004C4
Auckland Council	10/07/25	2.013%	GB	0.03%	NZAKCDT484C5
Purple Master Credit Cards Series 2018 1 Class A	25/10/30		ABS	0.03%	FR0013358603
Iluka Resources Ltd				0.03%	AU000000ILU1
JB Hi-Fi Ltd				0.03%	AU000000JBH7
Star Entertainment Group Ltd				0.03%	AU000000SGR6
Japan Government	20/03/46	0.80%	GB	0.03%	JP1300501G30

China Construction Bank NZ Ltd 19/01/21 3.10% TD	0.03% DU0TZ21119A8
Spark Infrastructure Group	0.03% AU000000SKI7
Italy Government 15/07/26 2.10% GB	0.03% IT0005370306
Sumitomo Mitsui Banking Corp 18/06/24 2.44% CB	0.03% XS2008801370
Caltex Australia Ltd	0.03% AU000000CTX1
NIB Holdings Ltd	0.03% AU000000NHFO
Bank of New Zealand 03/02/23 4.261% CB	0.03% NZBCBDT004C1
Ford Motor Credit Co LLC 24/09/20 FRN	0.03% US34540RAC07
FUTURE MARGINS-USD	0.03%
OZ Minerals Ltd	0.03% AU000000OZL8
Brambles Ltd	0.03% AU000000BXB1
European Investment Bank 24/05/24 0.05% CB	0.03% XS1950839677
State of Qatar 14/03/29 4.0% GB	0.03% XS1959337582
Saudi International Bond 17/04/25 4.00% GB	0.02% XS1791937441
Ripon Mortgages Series 1A Class A1 21/08/56 ABS	0.02% XS1593589689
Christchurch City Holdings Ltd 27/11/24 3.58% CB	0.02% NZCCHDT853C4
Kuwait Intl Bond 20/03/27 3.50% CB	0.02% XS1582346968
Lloyds Bank PLC 30/03/27 4.875% CB	0.02% XS0765619407
ALS Ltd	0.02% AU000000ALQ6
Cleanaway Waste Management Ltd	0.02% AU000000CWY3
Altium Ltd	0.02% AU000000ALU8
Oil Search Ltd	0.02% PG0008579883
Deutsche Pfandbriefbank AG 31/05/22 2.50% CB	0.02% DE000A2NBJ70
AusNet Services	0.02% AU000000AST5
GMT Bond Issuer Ltd 31/05/24 4.54% CB	0.02% NZGMBDT004C4
Reckitt Benckiser Treasury Services PLC 24/06/22 2.375% CB	0.02% US75625QAC33
Tesco Property Finance PLC 13/07/44 SF	0.02% XS0883200262
QNB Finance Ltd 07/02/20 FRN	0.02% XS1767050609
United States Treasury 30/11/21 1.75% GB	0.02% US912828U659
KFW 15/01/29 0.75% GB	0.02% DE000A2LQSN2
Jyske Realkredit AS 01/10/50 1.50 SF	0.02% DK0009393746
Lloyds Bank Corp 24/09/20 FRN	0.02% US53947BAC46
Nykredit Realkredit AS 01/10/50 1.50 SF	0.02% DK0009521254
Carsales.com Ltd	0.02% AU000000CAR3
Ansell Ltd	0.02% AU000000ANN9
Government National Mtge Assoc Series 2016 H11 Class F 20/05/66 A	0.02% US38375UXM79
Finsbury Square Series 18 2 Class A 12/09/68 ABS	0.02% XS1898246530
Citigroup Mortgage Loan Tr Series 06 Wfh4 25/11/36 ABS	0.02% US17309SAF74
Whitehaven Coal Ltd	0.02% AU000000WHC8
Link Administration Holdings Ltd	0.02% AU000000LNK2
United States Treasury 15/02/48 1.00 IILB	0.02% US912810SB52
Generalitat De Catalunya 11/02/20 4.95% GB	0.02% ES00000950E9
Orora Ltd	0.02% AU000000ORA8
Contact Energy Ltd 15/11/21 4.40% CB	0.02% NZCEND0030L2
Washington H Soul Pattinson & Co Ltd	0.02% AU000000SOL3
Banca Cariage Spa 25/02/21 FRN	0.02% IT0005170300
Amcor Ltd	0.02% AU000000AMC4
Auckland International Airport Ltd 10/10/24 3.51% CB	0.02% NZAIAD0230L0
MORGAN STANLEY COLAT	0.02%
United States Treasury 15/11/43 3.75% GB	0.02% US912810RD28
Park Aerospace Holdings Ltd 15/08/22 5.25% CB	0.02% US70014LAA89
Housing New Zealand Ltd 12/06/23 2.97% CB	0.02% NZHNZD0623L8
Toyota Finance New Zealand Ltd 30/05/22 3.65% CB	0.02% NZTFSDT670C7
Toyota Finance New Zealand Ltd 11/08/22 3.56% CB	0.02% NZTFSDT671C5
Toyota Finance New Zealand Ltd 12/09/23 3.17% CB	0.02% NZTFSDT707C7
FrenseniUS Med Care US 15/02/21 5.75% CB	0.02% US35803QAA58
United States Treasury 15/04/22 0.125% ILB	0.02% US912828X398
Mitsubishi Ufj Financial Group Inc 02/03/23 3.455% CB	0.02% US606822AT15
Flight Centre Travel Group Ltd	0.02% AU000000FLT9

Reliance Worldwide Corporation Ltd	0.02%	AU000000RWC7
Japan Finance Organisation for Municipality 20/04/22 2.625% CB	0.02%	XS1598110184
Mizuho Financial Group Inc 28/02/22 2.953% CB	0.02%	US60687YAH27
Qualcomm Inc 30/01/23 FRN	0.02%	US747525AS26
QNB Finance Ltd 12/02/20 FRN	0.02%	XS1768135128
Medibank Private Ltd	0.02%	AU000000MPL3
CIMIC Group Ltd	0.02%	AU000000CIM7
Protective Life Global Funding 14/09/21 1.999% CB	0.02%	US74368CAE49
Soundview Home Equity Loan Series 05 Opt3 Class M1 25/11/35 ABS	0.02%	US83611MGU62
Italy Government 15/11/25 2.50% GB	0.02%	IT0005345183
Ameriquest Mortgage Securities Series 05 R5 Class M5 25/07/35 ABS	0.02%	US03072SE687
Royal Bank of Canada 03/10/24 FRN	0.02%	XS2060621005
Westpac New Zealand Ltd 09/04/20 2.76% TD	0.02%	DU0TZ20409A4
Quebec Province 01/12/22 3.50% GB	0.02%	CA74814ZEL37
Aurizon Holdings Ltd	0.02%	AU000000AZJ1
EUR:USD 02/10/2019	0.02%	EURUSD19275
Asian Development Bank 24/03/20 0.50% CB	0.02%	XS0519880198
Towd Point Mortgage Funding Series 19 Gr4X Class A1 20/10/51 ABS	0.02%	XS1968575594
Petrobras Global Finance BV 15/01/30 5.093% CB	0.02%	USN6945AAL19
Domino's Pizza Enterprises Ltd	0.02%	AU000000DMPO
Nine Entertainment Co Holdings Ltd	0.02%	AU000000NEC4
North Rhine Westphalia State 13/03/26 0.25% CB	0.02%	DE000NRW0LN6
Sumitomo Mitsui Banking Corp 06/11/23 0.55% CB	0.02%	XS1899009705
Peru Government 12/08/28 6.35% GB	0.02%	US715638BV39
Spain Government 30/07/24 0.25% GB	0.02%	ES0000012E85
Government National Mort Asso Series 2016 H14 Cla Fa 20/06/66 ABS	0.02%	US38376RVV58
Meridian Energy Ltd 20/03/24 4.88% CB	0.02%	NZMELDT024C2
Transpower New Zealand Ltd 15/03/23 5.448% GB	0.02%	NZTRPD0323L2
United States Treasury 15/01/29 2.50% GB	0.02%	US912810PZ57
Qatar State Government 23/04/23 3.875% GB	0.02%	XS1806502453
Finsbury Square Series 18 1 Class A 14/09/65 ABS	0.02%	XS1740669491
Kiwi Property Group Ltd 07/09/23 4.00% CB	0.02%	NZKPGD0020L6
Unicredit Spa 04/12/23 7.83% CB	0.02%	XS1917910884
Fhlmc Gold 30 Year 01/02/47 3.00 Mbs Pool G08747	0.02%	US3128MJZM58
Deutsche Bank AG New York Branch 14/10/21 4.25% CB	0.02%	US251526BX61
Ing Bank NV 05/12/22 2.625% CB	0.02%	US44986NAA37
Nationwide Building Society 08/03/24 3.766% CB	0.02%	US63861VAA52
Stadshypotek AB 05/04/22 2.50% CB	0.02%	US85235XAF24
UBS Group Funding Jersey Ltd 15/04/21 3.00% CB	0.02%	US90351DAD93
Conagra Brands Inc 15/09/22 3.25% CB	0.02%	US205887BJ01
FNMA 30 Year Conventional 01/11/45 3.50 Mbs Pool Az7355	0.02%	US3140E0E507
APA Group	0.02%	AU000000APA1
General Electric Capital Corp 09/01/23 3.10% CB	0.02%	US36962G6S82
Toronto Dominion Bank 18/01/22 2.50% CB	0.02%	US891160NR02
RMAC PLC Series 18 1 Class A 12/06/46 ABS	0.02%	XS1788988845
Toronto Dominion Bank 15/07/22 2.10% CB	0.02%	USC8888MNU82
Lloyds Bank PLC 24/07/22 2.125% CB	0.02%	XS2031976082
Deutsche Pfandbriefbank AG 04/05/20 2.25% CB	0.02%	DE000A2DASU8
Credit Suisse Mortgage Series 19 Rpl8 Class A1 25/10/58 ABS	0.02%	US12596YAC49
Citi Bank NA 20/05/22 FRN	0.02%	US17325FAX69
Zimmer Biomet Holdings Inc 19/03/21 FRN	0.02%	US98956PAP71
Citigroup Mortgage Loan Trust Series 19 C Class A1 25/03/82 ABS	0.02%	US17328GAA13
GMT Bond Issuer Ltd 01/09/23 4.0% CB	0.01%	NZGMBDT005C1
Gsamp Trust Series 06 He3 Class A2D 25/05/46 ABS	0.01%	US36244KAE55
Outstanding Settlements	0.01%	
CYBG PLC	0.01%	AU000000CYB7
TPG Telecom Ltd	0.01%	AU000000TPM6
Qantas Airways Ltd	0.01%	AU000000QAN2
Novastar Hme Eq Lan Ast Bckd Nts Series 06 1 Class A2D 25/05/36 A	0.01%	US669884AE80

Ciel No 1 PLC Series 19 1 Class A 12/06/46 ABS	0.01%	XS1914927576
Hawksmoor Mortgages PLC Series 19 1X Class A 25/05/53 ABS	0.01%	XS2033254959
Bumper UK Series 19 1Clas A 20/09/28 ABS	0.01%	XS1994939657
Mortimer Btl Series 19 1 Class A 20/06/51 ABS	0.01%	XS1998883588
SWU00SI72 CCP LONG IRS MS EUR 19/06/29 RFXD 1.31 PFLT 6EUBO	0.01%	DUSWU00SI723
Twin Bridges Series 17 1 Class A 12/09/44 ABS	0.01%	XS1622306972
Italy Government 15/11/24 1.45% GB	0.01%	IT0005282527
Bank of Ireland 29/12/49 7.375% CB	0.01%	XS1248345461
Lanark Master Issuer PLC Series 19 1X Class 1A2 22/12/69 ABS	0.01%	XS1950915444
Residential Mortgage Securities Series 30 Class A 21/03/50 ABS	0.01%	XS1643470286
Iho Verwaltungs Gmbh 15/05/25 3.625% CB	0.01%	XS2004438458
Saudi Arabia Government 16/04/29 4.375% GB	0.01%	XS1936302865
Volkswagen Financial Services Australia Ltd 22/06/20 2.95% CB	0.01%	AU3CB0245108
Partnerre Ireland Finance Designated Activity 15/09/26 1.25% CB	0.01%	XS1489391109
UBS AG Stamford Branch 17/08/22 7.625% CB	0.01%	US90261AAB89
Fonterra Cooperative Group Ltd 07/03/23 4.42% CB	0.01%	NZFCGDG004C7
Royal Bank of Scotland Group PLC 27/01/30 5.076% CB	0.01%	US78009PEH01
Volkswagen International Finance NV 16/11/24 FRN	0.01%	XS1910947941
KFW 02/04/24 0.00% GB	0.01%	DE000A2LQSP7
Goldman Sachs and Co LLC 01/05/29 4.233% CB	0.01%	US38141GWZ35
Sumitomo Mitsui Financial Group Inc 30/05/24 0.465% CB	0.01%	XS1998025008
Dbgs Mortgage Trust Series 2019 1735 Class A 10/04/39 ABS	0.01%	US23307EAA91
Nykredit Realkredit As	0.01%	DK0009515603
AMP Ltd	0.01%	AU000000AMP6
Auckland International Airport 28/05/21 5.52% CB	0.01%	NZAIADT130L1
Penske Truck Leasing Co LP 11/07/22 4.875% CB	0.01%	US709599AH79
Shamrock Residential Series 19 1 Class A 24/11/57 ABS	0.01%	XS2021228684
CMHI Finance Bvi Co Ltd 06/08/23 4.375% CB	0.01%	XS1856799421
Wea Finance LLC 17/09/24 3.75% CB	0.01%	US92890HAC60
Charter Communications Operating LLC 23/07/22 4.464% CB	0.01%	US1611755BB96
China Mengniu Dair 07/08/23 4.25% CB	0.01%	XS1859213289
Sydney Airport Ltd 22/03/23 3.90% CB	0.01%	US87124VAD10
Santander UK Group Holding PLC 03/11/28 3.823% CB	0.01%	US80281LAG05
United States Treasury 15/04/23 0.625% ILB	0.01%	US9128284H06
HSBC Bank Canada 28/11/21 3.30% CB	0.01%	USC4R461AA19
Daimler Finance North America LLC 15/09/21 3.875% CB	0.01%	US233851AF18
Domi Series 19 1 Class A 15/06/51 ABS	0.01%	XS1991327500
American Tower Corp 15/01/25 2.95% CB	0.01%	US03027XAV29
Interpublic Group of Companies Inc 01/10/20 3.50% CB	0.01%	US460690BM12
Central Nippon Expressway Co Ltd 02/11/21 2.567% CB	0.01%	XS1703062791
Barclays Inc 16/03/25 3.65% CB	0.01%	US06738EAE59
Barclays PLC 10/08/21 FRN	0.01%	US06738EAR62
Toyota Auto Loan Extended Nte Trt Series 19 1A Class A 25/11/31 A	0.01%	US89231XAA90
Abhu Dhabi Government Intl 11/10/22 2.50% CB	0.01%	XS1696908471
SLM Corp 25/03/20 8.0% CB	0.01%	US78442FEJ30
AT&T Inc 12/06/24 FRN	0.01%	US00206RGD89
Citibank NA 20/05/22 2.844% CB	0.01%	US17325FAY43
Syngenta Finance AG 24/04/20 3.698% CB	0.01%	US87164KAD63
Arrow Electronics Inc 08/09/24 3.25% CB	0.01%	US042735BG47
Wells Fargo & Company 22/07/22 2.625% CB	0.01%	US95000U2B83
Campbell Soup Co 15/03/21 3.30% CB	0.01%	US134429BD04
Nextera Energy Capital Holdings Inc 25/02/22 3.35% CB	0.01%	US65339KBC36
International Flavors and Fragrances Inc 25/09/20 3.40% CB	0.01%	US459506AJ06
JP Morgan Chase and Co 25/04/23 FRN	0.01%	US46647PAD87
Japan Finance Org for Municipalities 13/04/21 2.00% GB	0.01%	XS1392936651
Aviation Capital Group LLC 20/01/22 2.875% CB	0.01%	US05367AAJ25
Bank of Nova Scotia 26/04/21 1.875% CB	0.01%	US06416CAC29
Mondelez International Holdings Nlg BV 28/10/21 2.00% CB	0.01%	US60920LAC81
Santander UK PLC 15/11/21 FRN	0.01%	US80283LAW37

Broadcom Corp 15/01/20 2.375% CB	0.01%	US11134LAB53
New Century Home Equity Loan Series 05 2 Clsm3 25/06/35 FRN	0.01%	US64352VKV26
Bank of the West Auto Trust Series 19 1 Class A2 17/10/22 ABS	0.01%	US065606AB16
Dexia Credit Local SA New York Branch 29/01/20 1.875% CB	0.01%	US25215BAP85
Dexia Credit Local SA 15/09/21 1.875% CB	0.01%	XS1490138226
Novastar Mortgage Funding Trust Series 05-4 Class M1 25/01/36 ABS	0.01%	US66987WDF49
JP Morgan Chase Comm Series 2019 Fl12 Class A 15/12/31 ABS	0.01%	US46651QAA58
Aareal Bank AG 15/09/20 1.875% CB	0.01%	XS1681811243
Ameritrust Mortgage Securities Series 05 R11 Class M3 25/01/36 AB	0.01%	US03072SV368
Central Nippon Expresswy 14/09/21 2.091% CB	0.01%	XS1484433864
Development Bank of Japan Inc 01/09/21 1.625% GB	0.01%	XS1482751812
Ace Securities Crp Hme Eq Ln Trt Series 05 Hes Class M4 25/08/35	0.01%	US004421RH88
Credit Suisse Mortgage Trust Serie 19 Rp14 Cla A1 01/07/58 ABS	0.01%	US22946AAC27
Nordea Kredit Realkreditatieselskab 01/10/50 1.00 SF	0.01%	DK0002044718
Great Hall Mortgages PLC Series 07 1 Class A2B 18/03/39 ABS	0.01%	XS0288627507
Gsmc Resecuritization Trust Series 2015 5R Class 1C 26/04/37 ABS	0.01%	US36251QAC69
CBA USD CASH COLL	0.01%	
Utah St Brd Regents Rev Series 16 1 Class A 25/09/56 ABS	0.01%	US91754RZD24
Nykredit Realkredit AS 01/10/50 1.50% CB	0.01%	DK0009513152
Clarion Funding PLC 18/01/29 2.625% CB	0.01%	XS1936791612
Brfkredit AS 01/10/47 2.00 SF	0.01%	DK0009387698
Nomura Resecuritization Trust Series 18 1R Class 3A1 25/03/37 ABS	0.01%	US65541JAC18
United States Treasury 15/02/44 1.375% ILB	0.01%	US912810RF75
Barclays PLC 15/06/25 7.125% CB	0.01%	XS1998799792
American Mun Pwr Ohio Inc Rev 15/02/28 7.334 SF	0.01%	US02765UEP57
JP Morgan Chase Bank NA 26/04/21 3.0860% CB	0.01%	US48125LRN46
Towd Point Mortgage Trust Series 19 Hy2 Class A1 25/05/58 ABS	0.01%	US89177HAA05
Cooperatieve Rabobak UA 26/04/21 FRN	0.01%	US21688AAP75
Qatar State Government 14/03/49 4.817% GB	0.01%	US74727PBB67
Charter Communications Operating LLC 23/10/35 6.384% CB	0.01%	US161175AZ73
Nykredit Realkredit AS 01/10/50 2.0% CB	0.01%	DK0009515876
Slovenia Government 14/03/29 1.1875% GB	0.01%	SI0002103842
Citigroup Mor Loan Trust Inc Series 07 Shl1 Class A 25/04/38 ABS	0.01%	US17312WAA45
Cooperatieve Rabobank UA 29/12/49 6.625% CB	0.01%	XS1400626690
Paragon Mortgages PLC Series 13X Class A1 15/01/39 ABS	0.01%	XS0272533935
Twin Bridges Series 18 1 Class A 12/09/50 ABS	0.01%	XS1834945971
AT&T Inc 05/09/26 1.80% CB	0.01%	XS1907120528
Banco Bilbao Vizcaya Argentaria SA 29/03/24 6.00% CB	0.01%	ES0813211010
Barclays PLC 15/12/49 8.00% CB	0.01%	XS1002801758
Wea Finance LLC 17/09/44 4.75% CB	0.01%	US92890HAD44
SWPCOHY52 CCP SELL CDS USD 20/06/24 CDX IG32 5Y ICE 1% MS	0.01%	DUSWPCOHY520
Ludgate Funding PLC Series 08 W1X Class A1 01/01/61 ABS	0.01%	XS0353588386
Qatar State Government 23/04/28 4.50% GB	0.01%	XS1807174393
Banco Bilbao Vizcaya Argentaria SA 24/09/23 5.875% CB	0.01%	ES0813211002
Royal Bank of Scotland Group PLC 08/03/23 2.00% CB	0.01%	XS1575979148
Junta De Andalucia 17/03/20 4.85% GB	0.01%	ES0000090714
Dexia Credit Local SA 17/01/25 0.50% CB	0.01%	XS1751347946
Logicor Financing Sarl 14/11/22 1.50% CB	0.01%	XS1909057215
Dexia Credit Local SA 22/01/21 2.00% CB	0.01%	XS1019709069
Dexia Credit Local SA 25/01/23 0.75% CB	0.01%	XS1348774644
Sands China Ltd 08/08/28 5.4% CB	0.01%	US80007RAE53
Eurofins Scientific Series French Branch 25/07/24 2.125% CB	0.01%	XS1651444140
Credit Suisse AG Guernsey Branch 15/01/21 1.75% CB	0.01%	XS1015884833
Alberta Province 01/06/20 1.25% GB	0.01%	CA013051DR58
AkeliUS Residential Property AB Publ 23/09/20 3.375% CB	0.01%	XS1295537077
Credit Suisse Group AG 24/06/27 1.00% CB	0.01%	CH0483180946
SWU00S6N0 CCP LONG IRS MS CAD 19/06/29 RFXD 2.5 PFLT 3CDOR	0.01%	DUSWU00S6N09
Madrid Comunidad Autonoma De 30/04/22 0.747% GB	0.01%	ES0000101842
HSBC Holdings PLC 19/06/29 4.583% CB	0.01%	US404280BT50

Banco Bilbao Vizcaya Argentaria SA 29/12/49 6.75% CB	0.01%	XS1190663952
JP Morgan Mortgage Acqcor Series 06 Wmc3 Class A1Ss 25/08/36 ABS	0.01%	US46629KAA79
Deutsche Bank AG 12/02/21 1.625% CB	0.01%	DE000DL19UQ0
Volkswagen Financial Services AG 01/04/22 0.625% CB	0.01%	XS1972547183
Banca Carige Spa Cassa Di Risparmio Di Genova E I 25/05/22 FRN	0.01%	IT0005225351
International Lease Finance Corp 15/12/20 8.25% CB	0.01%	US459745GF62
Bayer US Finance li LLC 15/12/28 4.375% CB	0.01%	US07274NAL73
Israel State Government 17/01/28 3.25% GB	0.01%	US46513YJH27
RMAC PLC Series 18 2 Class A 12/06/46 ABS	0.01%	XS1891764737
General Electric Co 17/05/22 0.375% CB	0.01%	XS1612542669
Oncilla Mortgage Funding Series 16 1 Class A 14/12/43 ABS	0.01%	XS1412495332
NXP BV 01/06/23 4.625% CB	0.01%	US62947QAV05
Royal Bank of Scotland Group PLC 29/12/49 8.625% CB	0.01%	US780097BB64
Saudi Arabia Government 04/03/28 3.625% GB	0.01%	XS1694217495
Lithuania Government 09/03/21 6.125% GB	0.01%	XS0602546136
Peoples Choice Home Loan Sec Series 05 1 Class M4 26/02/35 ABS	0.01%	US71085PBN24
Qatar State Government 20/01/22 4.50% GB	0.01%	XS0615236006
Banco Santander SA 19/03/25 4.75% CB	0.01%	XS1793250041
US Government 3.875 15/04/29 Usti9	0.01%	US912810FH69
Japan Bank for International Cooperation 20/07/23 3.25% GB	0.01%	US471048BS61
DNB Boligkreditt AS 28/06/23 3.25% CB	0.01%	XS1847812713
Mizuho Financial Group 11/09/24 3.922% CB	0.01%	US60687YAS81
Tokyo Metropolitan of 01/06/23 3.25% GB	0.01%	US889124AL77
DKK:USD 01/10/2019	0.01%	DKKUSD19274
State of Qatar 14/03/24 3.375% GB	0.01%	XS1959337236
HSBC Holdings PLC 23/03/23 6.50% CB	0.01%	US404280BP39
Barclays PLC 15/02/23 4.61% CB	0.01%	US06738EBE41
Diamond 1 Finance Corp 15/06/21 4.42% CB	0.01%	US25272KAD54
CVS Health Corp 09/03/23 3.70% CB	0.01%	US126650CV07
Aercap Ireland Capital Ltd 30/10/20 4.625% CB	0.01%	US00772BAQ41
Centerpoint Energy Inc 01/11/21 3.60% CB	0.01%	US15189TAT43
Westpac Banking Corp 01/09/26 4.695% CB	0.01%	NZWBCD0010L1
GMT Bond Issuer Ltd 23/06/22 5.00% CB	0.01%	NZGMBD003C6
Zimmer Biomet Holdings Inc 01/04/22 3.15% CB	0.01%	US98956PAL67
Nord LB Luxembourg Covered Bond 16/02/21 2.875% CB	0.01%	XS1769800019
Delta Air Lines Inc 19/04/21 3.40% CB	0.01%	US247361ZM39
Weyerhaeuser Co 15/03/21 4.70% CB	0.01%	US72925PAC95
Canadian Imperial Bank 28/06/21 3.15% CB	0.01%	USC2428PBL43
KSA Sukuk Ltd 20/04/22 2.894% GB	0.01%	XS1599284111
Mylan NV 15/12/20 3.75% CB	0.01%	US62854AAL89
Andeavor Logistics LP 15/10/19 5.50% CB	0.01%	US88160QAK94
Japan Bank for International Coop 01/06/22 2.50% GB	0.01%	US471048BD92
Poland Government 25/04/22 2.25% GB	0.01%	PL0000109492
Royal Bank of Scotland PLC 29/12/49 7.50% CB	0.01%	US780099CJ48
United States Treasury 15/06/21 2.625% GB	0.01%	US9128284T44
Kommunalbanken AS 19/06/24 2.00% GB	0.01%	XS2014307800
SNCF Reseau 13/10/20 2.00% GB	0.01%	XS1695268695
Entergy Corp 01/09/26 2.95% CB	0.01%	US29364GAJ22
Japan Bank for International Cooperation 21/07/22 2.375% GB	0.01%	US471048BL19
Deutsche Bank AG New York Branch 04/02/21 4.25% CB	0.01%	US25160PAC14
Santander UK Group Holdings PLC 16/10/20 2.875% CB	0.01%	US80281LAC90
DNB Boligkreditt AS 28/03/22 2.50% CB	0.01%	US25600WAF77
Charter Communications Operating LLC 23/07/20 3.579% CB	0.01%	US161175AX26
Central Japan Railway Co 23/02/22 2.80% CB	0.01%	XS1565064273
Barclays PLC 12/01/21 3.25% CB	0.01%	US06738EAL92
S and P Global Inc 14/08/20 3.30% CB	0.01%	US78409VAJ35
Saudi Arabian Oil Co 16/04/22 2.75% CB	0.01%	XS1982118264
Ryder System Inc 11/05/20 2.50% CB	0.01%	US78355HJZ38
ING Grope NV 16/11/26 5.75% CB	0.01%	US456837AR44

EQT Corp 01/10/20 2.50% CB	0.01%	US26884LAC37
EMC Corp 01/06/20 2.65% CB	0.01%	US268648AQ50
QNB Finance Ltd 31/05/21 FRN	0.01%	XS1824431313
Ally Finance Inc 30/03/20 4.125% CB	0.01%	US02005NAZ33
General Motors Financial Company Inc 04/10/19 FRN	0.01%	US37045XBN57
Danone SA 02/11/21 2.077% CB	0.01%	US23636TAC45
GE Capital International Funding Co 15/11/20 2.342% CB	0.01%	US36164QMS48
Tokyo Metropolitan Government 17/05/21 2.00% CB	0.01%	XS1403868125
Enbridge Inc 10/01/20 FRN	0.01%	US29250NAU90
Ford Motor Credit Company LLC 09/01/20 2.681% CB	0.01%	US345397YE71
Royal Bank of Canada 22/03/21 2.30% CB	0.01%	US780082AE36
Dominion Energy Gas Holdings LLC 15/06/21 FRN	0.01%	US257375AM72
Icici Bank Ltd Dubai Branch 18/03/20 3.50% CB	0.01%	US45112FAG19
UBS AG London Branch 01/12/20 FRN	0.01%	US902674XJ46
Ryder System Inc 02/03/20 2.65% CB	0.01%	US78355HJY62
First Abu Dhabi Bank PJSC 16/04/22 FRN	0.01%	XS1970468051
Celgene Corp 15/08/21 2.25% CB	0.01%	US151020AV67
Komatsu Finance America Inc 11/09/22 2.437% CB	0.01%	XS1678457463
Boc Aviation Ltd 18/09/22 2.75% CB	0.01%	US09681LAD29
Central Nippon Expressway Co Ltd 15/02/22 FRN	0.01%	XS1758711441
Eastern Creation II Investment Holdings Ltd 26/09/20 2.75% CB	0.01%	XS1684818377
NWD MTN Ltd 18/07/29 4.125% CB	0.01%	XS2028401086
First Abu Dhabi Bk 2.25 Snr Emtn 11/02/20 USD	0.01%	XS1186986904
National Grid North America Inc 30/09/20 2.375% CB	0.01%	XS1209910196
Deutsche Bank AG New York Branch 22/01/21 FRN	0.01%	US251526BQ11
Development Bank of Japan Inc 02/10/24 1.87% GB	0.01%	XS2053914524
Deutsche Telekom International Finance BV 19/09/21 1.95% CB	0.01%	US25156PAU75
Nordea Kredit Realkreditatieselskab 01/10/50 1.50% CB	0.01%	DK0002040567
Regis Resources Ltd	0.01%	AU000000RRL8
Independence Group NL	0.01%	AU000000IIGO4
Trinity Square Series 15 1A Class A 15/07/51 ABS	0.01%	XS1327050545
France Government 25/05/45 3.25% GB	0.01%	FR0011461037
Mineral Resources Ltd	0.01%	AU000000MIN4
Saracen Mineral Holdings Ltd	0.01%	AU000000SAR9
Perpetual Ltd	0.01%	AU000000PPT9
SLM Student Loan Trust Series 05 8 Class A4 25/01/28 ABS	0.01%	US78442GQR01
Washington Mutual Mort Pass Series 07 Oa3 Class 07 2A1A 25/04/47	0.01%	US93364AAC62
SWU00RPX9 CCP LONG IRS MS CAD 18/12/48 RFXD 2.75 PFLT 3CDOR	0.01%	DUSWU00RPX95
Peru Rep of Government 12/02/29 5.95% GB	0.01%	PEP01000C5F6
ASB Bank Ltd 26/05/21 4.245% CB	0.01%	NZABBDT034C0
Bankunited Trust Series 05 1 Class 1A1 25/09/45 ABS	0.01%	US06652DAA72
Liberty Funding Pty Ltd Series 17 1 Class A1B 25/01/49 Frm	0.01%	AU3FN0034740
Italy Government 04/08/28 6.00% GB	0.01%	XS0089572316
FNMA 30 Year Conventional 01/09/45 3.50 Mbs Pool Az2940	0.01%	US3138YUHS38
Spain Government 31/10/48 2.70% GB	0.01%	ES0000012B47
ZF North America Capital Inc 29/04/22 4.50% CB	0.01%	US98877DAB10
DXC Technology Co 01/03/21 FRN	0.01%	US23355LAE65
Harvey Norman Holdings Ltd	0.01%	AU000000HVN7
Pendal Group Ltd	0.01%	AU0000009789
Nordea Kredit Realkreditatieselskab 01/10/50 1.50% CB	0.01%	DK0002044122
Italy Government 01/03/48 3.45% GB	0.01%	IT0005273013
SLM Student Loan Trust Series 037 Class A5B 15/12/33 ABS	0.01%	XS0172692914
Esail PLC Series 07 3X Class A3A 13/06/45 ABS	0.01%	XS0308666493
New Zealand Government 20/09/40 2.50% IB	0.01%	NZIIBDT005C5
Steadfast Group Ltd	0.01%	AU0000005DF8
Viva Energy Group Ltd	0.01%	AU0000016875
CAD BNP PARIBAS A/C	0.01%	
Peru Government 12/02/29 5.94% GB	0.01%	USP78024AE96
Virgin Media Secured Finance PLC 15/04/27 5.00% CB	0.01%	XS1555173019

Marks and Spencer PLC 08/12/23 3.00% CB	0.01%	XS1531151253
Alba PLC Series 05 1 Class A3 25/11/42 ABS	0.01%	XS0235712006
European Financial Stability Facility SA 24/05/33 1.25% CB	0.01%	EU000A1GODT0
Fremont Home Loan Owner Tru Series 05 D Class 2A4 25/11/35 ABS	0.01%	US35729PME78
St Barbara Ltd	0.00%	AU0000005BM8
AA Bond Co Ltd 31/07/43 4.2487% CB	0.00%	XS0996575378
Virgin Money PLC 21/04/20 2.25% CB	0.00%	XS1222597731
SWU00UDY3 CCP LONG IRS MS GBP 18/12/24 RFXD 1 PFLT 6GBLI	0.00%	DUSWU00UDY36
RMAC PLC Series 06 Ns4X Class A3A 12/06/44 ABS	0.00%	XS0277409446
Verizon Communications Inc 16/03/37 5.25% CB	0.00%	US92343VDU52
Virgin Money PLC 22/03/24 FRN	0.00%	XS1968589116
SWU00UDU1 CCP LONG IRS MS EUR 18/12/24 RFXD 0 PFLT 6EUBO	0.00%	DUSWU00UDU14
Fairfax Financial Holdings Ltd 29/03/28 2.75% CB	0.00%	XS1794676400
Fairfax Financial Holdings Ltd 29/03/28 2.75% CB	0.00%	XS1794675931
SWPCOIA6 CCP SELL CDS USD 20/12/24 CDX.NA.IG.33 1% MS	0.00%	DUSWPCOIA60
Petrobras Global Finance BV 17/03/44 7.25% CB	0.00%	US71647NAK54
Banco De Credito Del Per 17/09/24 4.65% CB	0.00%	US05971V2B09
Abbey National Treasury Services PLC 12/04/21 4.25% CB	0.00%	XS0250729109
Ireland Government 15/05/26 1.00% GB	0.00%	IE00BV8C9418
Aroundtown SA 02/11/26 2.0% CB	0.00%	XS1815135352
BCAP LLC Trust Series 11 Rr5 Class 12A1 26/03/37 ABS	0.00%	US05534AAN19
Generalitat De Catalunya 15/09/21 4.90% GB	0.00%	XS0449850980
GBP BNP PARIBAS A/C	0.00%	
Caixabank SA 24/10/23 1.75% CB	0.00%	XS1897489578
IMCD NV 26/03/25 2.50% CB	0.00%	XS1791415828
Canada Government Real Return 01/12/44 1.5 IILB	0.00%	CA135087ZH04
Driver Multi Compartment Series 14 Class A 22/12/25 ABS	0.00%	XS1756364987
Banca Monte Dei Paschi Di Siena Spa 10/07/22 4.00% CB	0.00%	XS2026202643
EUR:NZD 31/10/2019	0.00%	
Lynas Corp Ltd	0.00%	AU000000LYC6
Motor Trade Finances Ltd Series T16 Class A 15/09/24 FRM	0.00%	NZTTMTFAT013
Sims Metal Management Ltd	0.00%	AU000000SGM7
IOOF Holdings Ltd	0.00%	AU000000IFL2
CVS Health Corp 25/03/48 5.05% CB	0.00%	US126650CZ11
Northwell Healthcare Inc 01/11/47 4.26% CB	0.00%	US667274AC84
Takeda Pharmaceutical Co Ltd 21/11/22 1.125% CB	0.00%	XS1843449635
Volkswagen Bank Gmbh 01/08/22 1.25% CB	0.00%	XS1944388856
Credit Suisse AG Guernsey Branch 17/09/21 0.75% CB	0.00%	XS1111312523
Banco Carige Spa 25/10/21 FRN	0.00%	IT0005346504
Verizon Commu Inc 16/03/27 4.125% CB	0.00%	US92343VDY74
Lloyds Bank PLC 18/01/21 0.375% CB	0.00%	XS1346089359
Logicor Financing Sarl 30/04/21 0.5% CB	0.00%	XS1989759748
Energy Transfer Partner LP 15/04/24 4.50% CB	0.00%	US29278NAH61
Charter Communications Operating LLC 01/07/49 5.125% CB	0.00%	US161175BS22
Transurban Finance Company Pty Ltd 02/02/26 4.125% CB	0.00%	US89400PAE34
CVS Health Corp 25/03/25 4.10% CB	0.00%	US126650CW89
Forest Laboratories Inc 15/12/21 5.00% CB	0.00%	US345838AA47
Mortgageit Trust Series 05 4 Class A1 25/10/35 ABS	0.00%	US61913PAZ53
Jyske Realkredit AS 01/10/37 1.50% CB	0.00%	DK0009387771
Jyske Realkredit AS 01/10/50 1.50 SF	0.00%	DK0009396681
Ally Financial Inc 15/04/21 4.25% CB	0.00%	US02005NBG43
Campbell 15/03/23 3.65% CB	0.00%	US134429BE86
Duquesne Light Holdings Inc 15/09/20 6.40% CB	0.00%	US266233AC93
Volt LLC Series 17 Npl9 Class A1 25/09/47 ABS	0.00%	US92872FAA66
DBS Bank Ltd 27/11/21 3.30% CB	0.00%	US233045AB97
Bank of America Corp 17/05/22 3.499% CB	0.00%	US06051GHH56
Driver Espana Five Fondo Series 5 Class A 21/12/28 ABS	0.00%	ES0305319008
United Technologies Corp 16/08/21 3.35% CB	0.00%	US913017DA42
Bacardi Ltd 15/01/21 4.5% CB	0.00%	US067316AC38

Citigroup Inc 24/01/23 3.142% CB	0.00%	US172967LV16
JPY:USD 02/10/2019	0.00%	JPYUSD19275
Wells Fargo and Co 31/10/23 FRN	0.00%	US949746SJ14
Citigroup Inc 24/07/23 2.876% CB	0.00%	US172967LM17
Wells Fargo and Co 24/01/23 FRN	0.00%	US949746SL69
Verizon Communications Inc 15/08/26 2.625% CB	0.00%	US92343VDD38
AT&T Inc 15/07/21 FRN	0.00%	US00206RDV15
Erac Usa Finance LLC 01/12/21 2.60% CB	0.00%	US26884TAQ58
Electricite De France SA 13/10/20 2.35% CB	0.00%	US268317AN46
Crown Castle Towers 15/05/42 3.222% CB	0.00%	US22822RBB50
Discovery Communications LLC 15/06/20 2.80% CB	0.00%	US25470DAY58
Nissan Motor Acceptance Corp 15/03/21 3.15% CB	0.00%	US654740BF50
General Mills Inc 16/04/21 FRN	0.00%	US370334CB82
Sprint Spectrum 20/03/23 3.36 SF	0.00%	US85208NAA81
Wells Fargo and Co 30/01/20 FRN	0.00%	US94974BGG95
Shire Acquisitions Investments Ireland Dac 23/09/21 2.40% CB	0.00%	US82481LAB53
American Honda Finance Corp 05/11/21 FRN	0.00%	US02665WBW01
Mcdonalds Corp 28/10/21 FRN	0.00%	US58013MFG42
Morgan Stanley 10/02/21 FRN	0.00%	US61744YAM03
Actavis Funding Scs 12/03/20 3.00% CB	0.00%	US00507UAP66
Ausdrill Ltd	0.00%	AU000000ASL2
Metcash Ltd	0.00%	AU000000MTS0
Spectra Energy Partners LP 05/06/20 FRN	0.00%	US84756NAJ81
Harley Davidson Financial Services Inc 02/03/21 FRN	0.00%	US41283LAT26
Enbridge Inc 15/06/20 FRN	0.00%	US29250NAP06
Southern Power Co 20/12/20 FRN	0.00%	US843646AV22
Spirit Aerosystems Inc 15/06/21 FRN	0.00%	US85205TAH32
Eqt Corp 01/10/22 3.00% CB	0.00%	US26884LAE92
Verizon Communications Inc 03/12/29 4.016% CB	0.00%	US92343VEU44
Credit Corp Group Ltd	0.00%	AU000000CCP3
CSR Ltd	0.00%	AU000000CSR5
CHF:NZD 31/10/2019	0.00%	
EUR:USD 04/11/2019	0.00%	EURUSD19308
Ge Capital Mortgage Series 1997 He4 Class A6 25/11/27 ABS	0.00%	US36157NFL38
Federal Home Loan Mortgage Corp Series 4579 Class Fd 15/01/38 ABS	0.00%	US3137BPPH69
EURO BTP 19/12 FUT	0.00%	DU00EDP19126
British Columbia Province 18/12/22 2.70% GB	0.00%	CA110709GB20
JPY:USD 18/11/2019	0.00%	JPYUSD19322
British Telecom Variable Bond 15/12/30 9.125% CB	0.00%	US111021AE12
EUR BNP PARIBAS A/C	0.00%	
Resolute Mining Ltd	0.00%	AU000000RSG6
New Hope Corporation Ltd	0.00%	AU000000NHC7
Janus Henderson Group PLC	0.00%	AU000000JHG6
Gold Road Resources Ltd	0.00%	AU000000GOR5
JP MORGAN COLAT	0.00%	
Peru Government 12/08/32 6.15% GB	0.00%	PEP01000C5E9
Real Estate Asset Liquidity Series 2018 1A Cla A 12/08/53 ABS	0.00%	CA75585RQL29
Cwabs Asset Backed Certific Trust Series 07 12 Class 1A1 25/06/37	0.00%	US126697AA90
Nykredit Realkredit AS 01/10/37 SF	0.00%	DK0009504326
Driver Espana Fondo De Titulizacion Series 4 Class A 21/04/28 ABS	0.00%	ES0305259006
Marlette Funding Trust Series 18 2A Class A 17/07/28 ABS	0.00%	US57109EAA73
Platinum Asset Management Ltd	0.00%	AU000000PTM6
Sandfire Resources NL	0.00%	AU000000SFR8
Cooper Energy Ltd	0.00%	AU000000COE2
Sofi Consumer Loan Progame Series 17 4 Class A 25/06/26 ABS	0.00%	US83405JAA34
SWU00T160 CCP LONG IRS MS CAD 07/03/49 RFXD 2.56485 PFLT 3CDOR	0.00%	DUSWU00T1602
NATIONWIDE BUILDING SOCIETY	0.00%	GB00BBQ33664
Silver Arrow SA Series 8 Class A 17/03/25 ABS	0.00%	XS1629012573
Washington Mutual Mtg Pass Th Series 05 Ar6 Class 2A1A 25/04/45 A	0.00%	US92922FJ251

EURO SCHATZ 19/12 FU	0.00%	DU00EN219127
HKD BNP PARIBAS A/C	0.00%	
Premier Investments Ltd	0.00%	AU000000PMV2
Western Areas Ltd	0.00%	AU000000WSA9
Kiwi Property Group Ltd 20/08/21 6.15% CB	0.00%	NZKIPD0010L3
Bank of New Zealand 17/12/25 5.314% CB	0.00%	NZBNZDT383C8
Super Retail Group Ltd	0.00%	AU000000SULO
McMillan Shakespeare Ltd	0.00%	AU000000MMSS5
Silver Lake Resources Ltd	0.00%	AU000000SLR6
Netwealth Group Ltd	0.00%	AU000000NWL7
Norway (Kingdom Of) 25/05/21 3.75% GB	0.00%	NO0010572878
ZAR:USD 08/10/2019	0.00%	ZARUSD19281
Business Mortgage Finance Series 6 Class A2 15/08/40 ABS	0.00%	XS0299446103
Nykredit Realkredit AS 01/10/50 SF	0.00%	DK0009513582
317U645T0 SWPTION USD 26/08/21 PUT STRIKE 1.733 MS	0.00%	DU317U645T02
SWU00SB46 IRS BNP KRW 20/03/29 RFXD 1.795 PFLT 3KSDA	0.00%	DUSWU00SB462
317U608T5 SWPTION USD 23/08/21 PUT STRIKE 1.752 MS	0.00%	DU317U608T56
Federal National Mortgage Association 15/11/40 0.00 TBA	0.00%	US01F0326B57
BNP PARIBAS NOMINEES	0.00%	
DKK:USD 02/01/2020	0.00%	DKKUSD20002
Newgate Funding PLC Series 07 2X Class A2 15/12/50 ABS	0.00%	XS0304279630
Petrobras Global Finance 17/01/22 6.125% CB	0.00%	US71647NAR08
Structured Asset Securities Co Sr 06 Eq1A Class A1 25/07/36 ABS	0.00%	US86360RAA14
Peru Government 12/02/29 5.94% CB	0.00%	US715638BX94
Southern Cross Media	0.00%	AU000000SXL4
Orocobre Ltd	0.00%	AU000000ORE0
Hub24 Ltd	0.00%	AU000000HUB4
Smartgroup Corporation Ltd	0.00%	AU000000SIQ4
Pilbara Minerals Ltd	0.00%	AU000000PLS0
JPY:NZD 31/10/2019	0.00%	
Inghams Group Ltd	0.00%	AU000000ING6
GWA Group Ltd	0.00%	AU000000GWA4
Pinnacle Investment Management Group Ltd	0.00%	AU000000PNI7
GUD Holdings Ltd	0.00%	AU000000GUD2
Galaxy Resources Ltd	0.00%	AU000000GXY2
Argentina Government 03/04/22 FRN	0.00%	ARARGE3203R1
SWU00U746 CCP LONG IRS MS JPY 19/06/49 RFXD 0.5 PFLT 6JPLI	0.00%	DUSWU00U7465
Wamu Mortgage Pass Through Series 06 Ar10 Class 2A1 25/09/36 ABS	0.00%	US93363EAF25
SWU00TOY4 IRS JPM ILS 25/04/29 RFXD 1.775 PFLT 3ISMB	0.00%	DUSWU00TOY44
SWPC0IJ57 CCP SELL CDS EUR 20/12/24 CDXITAXX XOV32 5Y 5% MS	0.00%	DUSWPC0IJ578
317U573T6 SWPTION USD 19/08/20 PUT STRIKE 1.7825 BARC	0.00%	DU317U573T65
SWU00UDW7 CCP LONG IRS MS EUR 18/12/49 RFXD 1 PFLT 6EUBO	0.00%	DUSWU00UDW79
INR:USD 04/05/2020	0.00%	INRUSD20125
Bavarian Sky SA Compartment Series Ger6 Class A 20/05/24 ABS	0.00%	XS1603810943
Scf Rahoituspalvelut Series 5 Class A 25/11/25 ABS	0.00%	XS1504682649
JPY:USD 05/11/2019	0.00%	JPYUSD19309
SWU00SMW2 CCP LONG IRS MS SEK 19/06/24 RFXD 0.5 PFLT 3MSEK	0.00%	DUSWU00SMW23
Federal National Mortgage Association 15/11/43 0.00 TBA	0.00%	US01F0406B84
Spark New Zealand Ltd	0.00%	NZTELE0001S4
AUB Group Ltd	0.00%	AU000000AUB9
Tassal Group Ltd	0.00%	AU000000TGR4
BARCLAYS COLLATERAL	0.00%	
FUTURES MARGIN-CAD	0.00%	
SWPC0HCO5 CCP SHORT SELL CDS USD 20/12/23 CDX.EM.30 1% CITI	0.00%	DUSWPC0HCO54
90D STERLING 03/21 FU	0.00%	DU00SST21031
90DAY EUR\$21/06 FUTR	0.00%	DU00EUF21069
SWU00S9O5 IRS NOM KRW 20/03/24 RFXD 1.725 PFLT 3KSDA	0.00%	DUSWU00S9O54
Argentina Government 21/06/20 FRN	0.00%	ARARGE3204M0
SWU00VIS9 CCP SHORT IRS MS USD 19/12/21 RFLT 3LIBO PFXD 1.54	0.00%	DUSWU00VIS95

China Development Bank 10/09/25 3.74% GB	0.00%	CND100008S93
SWU00TR21 IRS GS ILS 30/04/29 RFXD 1.779 PFLT 3ISMB	0.00%	DUSWU00TR219
SWU00TPHO IRS CITI ILS 29/04/29 RFXD 1.755 PFLT 3ISMB	0.00%	DUSWU00TPHO2
MORGAN STANLEY JPY	0.00%	
EUR BON 19/12 178.50	0.00%	DU0EGX912C26
Nykredit Realkredit 01/10/36 SF	0.00%	DK0009795627
CZK BNP PARIBAS A/C	0.00%	
90DAY EURO\$ 20/12 FUT	0.00%	DU00EUF20129
SWU00UAF7 LONG IRS GS CNY 19/06/24 RFXD 3.025 PFLT 3CNYW	0.00%	DUSWU00UAF73
SWU00TO32 IRS GS ILS 22/04/29 RFXD 1.78 PFLT 3ISMB	0.00%	DUSWU00TO323
90DAY EURO\$ 20/06 FUT	0.00%	DU00EUF20061
NZD:USD 03/10/2019	0.00%	NZDUSD19276
Nykredit Realkredit 01/10/47 SF	0.00%	DK0009798803
SWU00SF67 IRS BNP ILS 30/01/24 RFXD 1.18 PFLT 3ISMB	0.00%	DUSWU00SF679
Rbssp Resecuritization Series 2009 12 Class 15A1 26/10/35 ABS	0.00%	US74928UBS50
Federal National Mortgage Association 15/11/46 0.00 TBA	0.00%	US01F0306B93
SWU00UG12 CCP LONG IRS MS CAD 18/12/29 RFXD 1.90 PFLT 3CDOR	0.00%	DUSWU00UG129
SWU00VXO1 CCP SHORT IRS MS USD 31/08/24 RLFT 3LIBO PFXD 1.249	0.00%	DUSWU00VXO17
INR:USD 18/10/2019	0.00%	INRUSD19291
Realkredit Danmark AS 01/10/47 2.50 SF	0.00%	DK0009292559
EUR BUND 19/11 170.50	0.00%	DU0EGX911P14
DKK BNP PARIBAS A/C	0.00%	
90D STERLING 03/20 FU	0.00%	DU00SST20033
AUD 10YR 19/12 BOND F	0.00%	DU000XT19124
SWPC0IJC2 CCP BUY CDS USD 20/12/29 CDX.NA.IG.33 1% MS	0.00%	DUSWPC0IJC27
SEK BNP PARIBAS A/C	0.00%	
Harvey Norman Holdings Ltd Rights	0.00%	AU0000056996
GBP:NZD 31/10/2019	0.00%	
RON:EUR 16/03/2020	0.00%	RONEUR20076
SWPCOHXN4 SELL CDS USD 20/06/24 SOUTH AFRICA EM SPGST 1% GS	0.00%	DUSWPCOHXN43
CNY:USD 08/10/2019	0.00%	CNYUSD19281
TWD:USD 18/12/2019	0.00%	TWDUSD19352
SWU02Y480 CCP LONG IRS MS USD 26/04/22 RFLT 3LIBO PFLT1LIBO	0.00%	DUSWU02Y4805
MXN:USD 19/11/2019	0.00%	MXNUSD19323
SWU0B8909 CCP LONG IRS MS USD 19/06/22 RFLT 3LIBO PFLT 1LIBO	0.00%	DUSWU0B89094
CAN 10YR BND 19/12 FU	0.00%	DU00CGX19127
PLN:USD 10/02/2020	0.00%	PLNUSD20041
FUTURES MARGIN-GBP	0.00%	
RON:USD 22/10/2019	0.00%	RONUSD19295
Federal National Mortgage Association 15/10/43 0.00 TBA	0.00%	US01F0406A02
31750FCJ0 OC USD/BRL 12/12/19 CALL STRIKE 4.28 GS	0.00%	DU31750FCJ05
MORGAN STANLEY	0.00%	
Futures Margin - AUD	0.00%	
EURO BOBL 19/12 FUT	0.00%	DU00EBV19128
SWPC0FSJ3 BUY CDS USD 20/06/22 JAPAN GOVT JP BP GST 1 GS	0.00%	DUSWPC0FSJ30
SWPC0FSL8 BUY CDS USD 20/06/22 JAPAN GOVT JP BP CBK 1 CITI	0.00%	DUSWPC0FSL85
Federal National Mortgage Association 15/10/43 0.00 TBA	0.00%	US01F0306A11
MORGAN STANLEY	0.00%	
SWU00VKI8 CCP SHORT IRS MS USD 06/01/30 RFLT 3LIBO PFXD 1.625	0.00%	DUSWU00VKI85
US 5Y 19/11 119 CO	0.00%	DU0USV911C14
SWU00W807 CCP LONG IRS MS EUR 18/03/25 RFXD -0.5 PFLT 6EUBO	0.00%	DUSWU00W8073
SWU00NBH8 CCP SHORT IRS MS USD 20/06/20 RFLT 3LIBO PFXD 1.75	0.00%	DUSWU00NBH87
SWPC0H4C0 BUY CDS USD 20/06/23 CHINA AS BP GST 1% GS	0.00%	DUSWPC0H4C02
SWU00PG96 CCP SHORT OIS MS USD 30/04/25 RFLTUSDFEDEL PFXD2.71	0.00%	DUSWU00PG962
JPY:USD 21/10/2019	0.00%	JPYUSD19294
SWU00U738 CCP SHORT IRS MS JPY 19/06/21 RFLT 6JPLI PFXD 0	0.00%	DUSWU00U7382
SWU00W8V1 CCP SHORT IRS MS GBP 18/03/22 RFLT 6GBLI PFXD 0.75	0.00%	DUSWU00W8V17
SWPC0H4D8 BUY CDS USD 20/06/23 SOUTH KOREA GOVT 1% BNP	0.00%	DUSWPC0H4D84
SWU00PHE4 CCP SHORT OIS MS USD 30/04/25 RFLT UONLI PFXD2.684	0.00%	DUSWU00PHE41

SWU00PFT3 CCP SHORT OIS MS USD 30/04/25 RFLTUSFEDEL PFXD2.696	0.00%	DUSWU00PFT38
EUR BUXL 30YR 19/12 F	0.00%	DU00EUX19124
317U572T7 SWPTION USD 19/08/20 PUT STRIKE 1.456 BARC	0.00%	DU317U572T74
SWU0SG127 TRS BARC USD 20/03/20 RFLT 3LIBO PFXD IBOXIG 296.2	0.00%	DUSWU0SG1272
SWU0SF236 CCP LONG IRS MS USD 18/03/22 RFLT 3LIBO PFLT 1LIBO	0.00%	DUSWU0SF2362
EUR BUND 19/12 FUT	0.00%	DU00EGX19123
US ULTRA BOND 19/12 F	0.00%	DU00USU19120
ZAR:USD 07/10/2019	0.00%	ZARUSD19280
SWU00PGP0 CCP SHORT OIS MS USD 30/04/25 RFLTUSFEDL PFXD2.714	0.00%	DUSWU00PGP07
317U607T6 SWPTION USD 23/08/21 PUT STRIKE 1.448 MS	0.00%	DU317U607T65
US 10YR NOTE 19/12 F	0.00%	DU00USX19124
317U644T1 SWPTION USD 31/08/24 PUT STRIKE 1.399 MS	0.00%	DU317U644T11
Federal National Mortgage Association 15/10/43 0.00 TBA	0.00%	US01F0326A74
JPM COLLATERAL ACC	0.00%	
SWU00V603 CCP SHORT IRS MS USD 12/03/50 RFLT 3LIBO PFXD 2.25	0.00%	DUSWU00V6037
SWU00U6T2 CCP SHORT IRS MS JPY 19/06/39 RFLT 6JPLI PFXD 0.4	0.00%	DUSWU00U6T25
COP:USD 15/10/2019	0.00%	COPUSD19288
CITIBANK COLAT	0.00%	
SWU00VD05 CCP SHORT IRS MS USD 15/01/30 RFLT 3LIBO PFXD 2	0.00%	DUSWU00VD058
FUTURES MARGIN-EURO	0.00%	
SWU00UDT4 CCP SHORT IRS MS EUR 18/12/21 RFLT 6EUBO PFXD 0	0.00%	DUSWU00UDT41
US 5YR NOTE 19/12 FUT	0.00%	DU00USV19128
UBS COLLATERAL A/C	0.00%	
SWU00UED8 CCP SHORT IRS MS USD 18/12/21 RFLT 3LIBO PFXD 2.5	0.00%	DUSWU00UED89
Outstanding Settlements	0.00%	
GBP:USD 02/10/2019	0.00%	GBPUSD19275
SWU00PV16 CCP SHORT IRS MS USD 19/12/23 RFLT 3LIBO PFXD 2.75	-0.01%	DUSWU00PV169
SWU00T236 CCP SHORT IRS MS GBP 18/09/21 RFLT 6GBLI PFXD 1.24	-0.01%	DUSWU00T2360
BNP USD COLL ACCT	-0.01%	
SWU00RZS9 CCP SHORT IRS MS USD 19/06/24 RFLT 3LIBO PFXD 3	-0.01%	DUSWU00RZS90
SWU00UE97 CCP SHORT IRS MS USD 18/12/24 RFLT 3LIBO PFXD 2.50	-0.01%	DUSWU00UE975
BNY USD COLLATERAL	-0.01%	
NZD:USD 04/11/2019	-0.01%	NZDUSD19308
MORGAN STANLEY CAD	-0.02%	
MORGAN STANLEY EUR	-0.02%	
AUD:NZD 31/10/2019	-0.03%	
NZD:USD 02/10/2019	-0.04%	NZDUSD19275
United States Treasury 01/10/19 2.50 Repo	-0.05%	DU0RE1900111
Canada Government 01/12/48 2.75% GB	-0.06%	CA135087D358
Outstanding Settlements	-0.06%	
Net Current Assets	0.05%	
USD:NZD 31/10/2019	-0.08%	
NZD BNP PARIBAS A/C	-0.12%	
Outstanding Settlements	-0.87%	