

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name	SELECT KIWISAVER SCHEME	1	Offer number	OFR13005
Fund name	BALANCED FUND		Fund number	FND21587
Period disclosure applies [dd/mm/yyyy]	30/09/2023			
Asset name	% of fund net assets		Security code	
Wellington Global Stewards Fund	11.43%		IE0003AN1H16	
Capital Group New Perspective Fund LUX	7.76%		LU2033398285	
Milford Trans Tasman Bond Fund	5.44%		DU000MTTBPT4	
ANZ NZD Current Account	5.32%			
Mortgage Passthrough TBA	5.03%		US01F0200000	
iShares MSCI EM IMI ESG Screened UCITS ETF	1.59%		IE00BFNM3P36	
Contact Energy Ltd	1.19%		NZCENE0001S6	
Spark New Zealand Ltd	1.16%		NZTELE0001S4	
Cash at Bank	1.05%			
Meridian Energy Ltd	0.95%		NZMELE0002S7	
Nz Local Govt Fund Agenc 4.50% 15/05/2030	0.92%		NZLGFDT020C7	
Net Current Assets	0.90%			
Precinct Properties Group	0.89%		NZAPTE0001S3	
Treasury Bill 0.00% 28/12/2023	0.88%		US912796ZN24	
Japan Treasury Disc Bill 0.00% 23/10/2023	0.82%		JP1741711P71	
Mercury NZ Ltd	0.77%		NZMRPE0001S2	
Goodman Property Trust	0.76%		NZCPTTE0001S9	
Kiwi Property Group Ltd	0.76%		NZKPGTE0001S9	
ANZ Group Holdings Ltd	0.73%		AU0000000ANZ3	
CSL Ltd	0.73%		AU0000000CSL8	
Ryman Healthcare Ltd	0.71%		NZRYME0001S4	
Fletcher Building Ltd	0.70%		NZFBUE0001S0	
Fisher & Paykel Healthcare Corp Ltd	0.63%		NZFAPE0001S2	
ASB Bank Limited 1.646% 4/05/2026	0.60%		NZABBDG005C5	
Auckland International Airport Ltd	0.58%		NZAIAE0002S6	
Japan Treasury Disc Bill 0.00% 2/10/2023	0.55%		JP1741661P71	
Infratil Ltd	0.54%		NZIFTE0003S3	
Bank Of New Zealand 5.872% 1/09/2028	0.52%		NZBNZDT403C4	
Microsoft Corp	0.51%		US5949181045	
National Australia Bank Ltd	0.50%		AU0000000NAB4	
EBOS Group Ltd	0.49%		NZEBOE0001S6	
Housing New Zealand Ltd 4.422% 15/10/2027	0.48%		NZHNZD0008L2	
Japan Treasury Disc Bill 0.00% 18/12/2023	0.48%		JP1741821P94	
Telstra Group Ltd	0.48%		AU0000000TSL2	
Argosy Property Ltd	0.47%		NZARGE0010S7	
Property for Industry Ltd	0.47%		NZPFIE0001S5	
Alphabet Inc	0.46%		US02079K3059	
Housing New Zealand Ltd 4.422% 15/10/27	0.46%		NZHNZD0008L2	
Chorus Ltd	0.45%		NZCNUUE0001S2	
Vital Healthcare Property Trust	0.42%		NZCHPE0001S4	
Mainfreight Ltd	0.41%		NZMFTE0001S9	
Freightways Group Ltd	0.39%		NZFREE0001S0	
Fr Sd8329 5.00% 1/06/2053	0.38%		US3132DWHE66	
Summerset Group Holdings Ltd	0.37%		NZSUME0001S0	
New Zealand Local Government Funding Agency 1.50% 15/04/2	0.37%		NZLGFDT014C0	
Apple Inc	0.37%		US0378331005	
Japan Treasury Disc Bill 0.00% 30/10/2023	0.37%		JP1741721P79	
Auckland Intl Airport 0.00% 17/04/2026	0.36%		NZAIAD0426L4	
a2 Milk Co Ltd/The	0.36%		NZATME0002S8	
Transpower New Zealand 4.627% 16/09/2027	0.35%		NZTRPD0100L4	
Brambles Ltd	0.35%		AU0000000BXB1	
NZMS First Mortgage Securities Limited	0.34%			
Treasury Bill 0.00% 14/12/2023	0.34%		US912797FU69	
Commonwealth Bank of Australia	0.34%		AU0000000CBA7	
Toyota Fin New Zealand 1.73% 6/09/2024	0.33%		NZTFSDT727C5	
BHP Group Ltd	0.33%		AU0000000BHP4	
Transpower New Zealand 1.735% 4/09/2025	0.33%		NZTRPD0070L9	
Japan Treasury Disc Bill 0.00% 13/11/2023	0.32%		JP1741751P80	
Goodman Group	0.32%		AU0000000GMG2	
Treasury Bill 0.00% 19/10/2023	0.32%		US912797FB88	
Realkredit Danmark 5.00% 1/10/2053	0.32%		DK0004624038	
Mercury Nz Ltd 2.16% 29/09/2026	0.31%		NZMICYDG004C6	
Housing New Zealand Ltd 3.42% 18/10/28	0.31%		NZHNZD0628L7	
New Zealand Local Government Funding Agency 3.50% 14/04/3	0.31%		NZLGFDT009C0	
Housing New Zealand Ltd 2.247% 05/10/26	0.31%		NZHNZD0001L7	
Housing New Zealand Ltd 2.183% 24/04/30	0.29%		NZHNZD0230L2	
HBLNZ Term Deposit 2.7% 14/01/2022 12/01/2024	0.29%			

Stride Property Group	0.29%	NZSPGE0001S2
Genesis Energy Ltd	0.28%	NZGNEE0001S7
Transpower New Zealand 1.52% 8/04/2026	0.28%	NZTRPD0080L8
Bank Of New Zealand 3.63% 18/03/2024	0.27%	NZBNZDT399C4
Port Of Tauranga Ltd 3.552% 24/11/2028	0.27%	NZPOTD1128L1
SEEK Ltd	0.27%	AU000000SEK6
Housing New Zealand Ltd 1.534% 10/09/35	0.26%	NZHNZD0935L6
Toyota Fin New Zealand 2.71% 23/04/2024	0.26%	NZTFSDT719C2
Nz Local Govt Fund Agenc 1.50% 15/04/2026	0.25%	NZLGFDT014C0
Meta Platforms Inc	0.25%	US30303M1027
Port of Tauranga Ltd	0.24%	NZPOTE0003S0
Jyske Realkredit A/S 1.00% 1/10/2023	0.24%	DK0009406829
Amazon.com Inc	0.24%	US0231351067
Westpac New Zealand Ltd 2.083% 20/02/2025	0.23%	NZWNZD0225L1
Nz Local Govt Fund Agenc 2.25% 15/05/2028	0.22%	NZLGFDT018C1
Toyota Fin New Zealand 5.75% 6/12/2027	0.22%	NZTFSDT821C6
NVIDIA Corp	0.22%	US67066G1040
Kiwi Property Group Ltd 6.24% 27/09/2029	0.21%	NZKPGD0060L2
Medibank Pvt Ltd	0.21%	AU000000MPL3
Nz Local Govt Fund Agenc 4.50% 15/04/2027	0.20%	NZLGFDT007C4
Westpac New Zealand Ltd 3.696% 16/02/2027	0.20%	NZWNZD0227L7
Nz Local Govt Fund Agenc 1.50% 20/04/2029	0.20%	NZLGFDT012C4
AUD CASH	0.20%	
Coles Group Ltd	0.20%	AU0000030678
Applied Materials Inc	0.20%	US0382221051
KMD Brands Ltd	0.20%	NZKMDE0001S3
Precinct Properties New 2.85% 28/05/2027	0.19%	NZPCTDT003C7
Bank Of New Zealand 1.884% 8/06/2026	0.19%	NZBNZDT397C8
Mercury Nz Ltd 1.56% 14/09/2027	0.18%	NZMICYDG003C8
Gmt Bond Issuer Ltd 3.656% 20/12/2027	0.18%	NZGMBDT008C5
Genesis Energy Ltd 5.00% 3/04/2025	0.18%	NZGNEDT007C3
Booking Holdings Inc	0.18%	US09857L1089
Nz Local Govt Fund Agenc 2.00% 15/04/2037	0.18%	NZLGFDT016C5
Nz Local Govt Fund Agenc 2.75% 15/04/2025	0.18%	NZLGFDT008C2
Heartland Group Holdings Ltd	0.18%	NZHGHE0007S9
Eni SpA	0.18%	IT0003132476
Westpac New Zealand Ltd 6.73% 14/02/2034	0.18%	NZWNZD02T2L8
Suncorp Group Ltd	0.17%	AU000000SUN6
Cigna Group/The	0.17%	US1255231003
Tr Group Ltd 3.532% 5/10/2026	0.17%	NZTRGD1026L9
McKesson Corp	0.17%	US58155Q1031
Kirin Holdings Co Ltd	0.17%	JP3258000003
Adobe Inc	0.16%	US00724F1012
Spark Finance Ltd 4.37% 29/09/2028	0.16%	NZSPFD0928L5
SWPCOM2Y3 CCP BUY CDS EUR 201233 ITRAXX MAIN40 10Y ICE	0.16%	DUSWPCOM2Y3
Investore Property Ltd	0.16%	NZIPLE0001S3
Sims Ltd	0.16%	AU000000SGM7
Us Treasury N/B 1.875% 15/02/2041	0.15%	US912810SW99
Verisk Analytics Inc	0.15%	US92345Y1064
Wellington Intl Airport 3.32% 24/09/2031	0.15%	NZWIAD0080L3
Kimberly-Clark Corp	0.15%	US4943681035
Fonterra Cooperative Grp 5.08% 19/06/2025	0.15%	NZFCGDT310C3
JPMorgan Chase & Co	0.15%	US46625H1005
Weyerhaeuser Co	0.15%	US9621661043
Cadence Design Systems Inc	0.15%	US1273871087
Schneider Electric SE	0.15%	FR0000121972
MORGAN STANLEY USD	0.15%	
Japan (2 Year Issue) 0.005% 1/10/2024	0.15%	JP1024411NA0
O'Reilly Automotive Inc	0.15%	US67103H1077
PACCAR Inc	0.14%	US6937181088
Transpower New Zealand 2.047% 8/09/2026	0.14%	NZTRPD0090L7
Archer-Daniels-Midland Co	0.14%	US0394831020
Meridian Energy Limited 5.91% 20/09/2028	0.14%	NZMELDT096C0
ALS Ltd	0.14%	AU000000ALQ6
Israel Fixed Bond 1.50% 30/11/2023	0.14%	IL0011550683
Macquarie Group Ltd	0.14%	AU000000MQG1
Kiwibank Ltd 2.635% 5/10/2026	0.14%	NZKIWD1026L4
SKYCITY Entertainment Group Ltd	0.14%	NZSKCE0001S2
Kiwibank Ltd 2.155% 20/09/2024	0.14%	NZKIWD0924L1
Westpac New Zealand Ltd 6.19% 16/09/2032	0.14%	NZWNZD01T2L9
DBS Group Holdings Ltd	0.14%	SG1L01001701
Tsy Infl Ix N/B 0.25% 15/01/2025	0.14%	US912828H458

Anz Bank New Zealand Ltd 2.999% 17/09/2031	0.14% NZANBDT024C7
Christchurch City Hldgs 3.01% 5/11/2026	0.13% NZCCHDT895C5
Valero Energy Corp	0.13% US91913Y1001
Ameriprise Financial Inc	0.13% US03076C1062
China Petroleum & Chemical Corp	0.13% CNE1000002Q2
Chorus Ltd 4.35% 6/12/2028	0.13% NZCNUDT003C6
ASB Bank Limited 1.83% 19/08/2024	0.13% NZABBDG004C8
Channel Infrastructure NZ Ltd	0.13% NZNZRE0001S9
Genesis Energy Ltd 4.17% 14/03/2028	0.13% NZGNEDG006C0
Japan Govt Cpi Linked 0.10% 10/03/2028	0.13% JP1120231J51
Us Treasury N/B 1.375% 15/11/2040	0.12% US912810ST60
Tsy Infl Ix N/B 0.125% 15/04/2025	0.12% US912828ZJ22
Sbs Bank 6.14% 7/03/2029	0.12% NZSBBDT370C8
Equitable Holdings Inc	0.12% US29452E1010
Anz Bank New Zealand Ltd 5.22% 16/02/2028	0.12% NZANBDT025C4
Vertex Pharmaceuticals Inc	0.12% US92532F1003
SWU01H5P9 CCP SHORT IRS MS USD 150627 PFXD 1.75 RFLT SC	0.12% DUSWU01H5P9
Lam Research Corp	0.12% US5128071082
Bayer AG	0.12% DE000BAY0017
Builders FirstSource Inc	0.12% US12008R1077
Stockland	0.12% AU000000SGP0
Mercury Nz Ltd 5.64% 19/06/2028	0.12% NZMICYDG006C1
Japan (2 Year Issue) 0.005% 1/04/2024	0.12% JP1024351N46
Fn By0737 5.00% 1/05/2053	0.12% US3140NGZB99
MetLife Inc	0.12% US59156R1086
Wells Fargo & Co	0.12% US9497461015
Kfw 1.75% 19/05/2028	0.12% NZKFZDT004C9
Eaton Corp PLC	0.12% IE00B8KQN827
Suncor Energy Inc	0.12% CA8672241079
Vulcan Steel Ltd	0.12% AU0000181984
Vanguard ESG US Stock ETF	0.12% US9219107334
Gmt Bond Issuer Ltd 4.74% 14/04/2027	0.11% NZGMBDT009C3
Inter-American Devel Bk 4.75% 25/01/2030	0.11% NZIDBDT010C0
Tsy Infl Ix N/B 0.50% 15/01/2028	0.11% US9128283R96
Dunedin City Treasury 1.93% 18/04/2028	0.11% NZDCTDT199C7
Cleanaway Waste Management Ltd	0.11% AU000000CWY3
SKY Network Television Ltd	0.11% NZSKTE0001S6
ASML Holding NV	0.11% NL0010273215
GPT Group/The	0.11% AU000000GPT8
Heidelberg Materials AG	0.11% DE0006047004
New Zealand Local Government Funding Agency 2.25% 15/04/2	0.11% NZLGFDT011C6
Asian Development Bank 4.00% 27/05/2027	0.11% NZADBDT016C5
Asian Development Bank 2.125% 19/05/2031	0.11% NZADBDT013C2
Scales Corp Ltd	0.11% NZSCLE0002S8
Fairfax Financial Holdings Ltd	0.11% CA3039011026
Debtors	0.11%
Japan (2 Year Issue) 0.005% 1/03/2024	0.11% JP1024341N31
Vector Ltd 4.996% 14/03/2024	0.11% NZVCTDT009C6
Biogen Inc	0.11% US09062X1037
Reliance Worldwide Corp Ltd	0.10% AU000000RWC7
Hon Hai Precision Industry Co Ltd	0.10% TW0002317005
Asian Development Bank 3.75% 18/08/2025	0.10% NZADBDT017C3
Christchurch City Hldgs 5.043% 6/04/2028	0.10% NZCCHDT901C1
Intl Bk Recon & Develop 4.25% 29/07/2027	0.10% NZIBDDT020C9
Visa Inc	0.10% US92826C8394
Samsung Electronics Co Ltd	0.10% KR7005930003
Jyske Realkredit A/S 1.00% 1/10/2050	0.10% DK0009397069
Housing New Zealand Ltd 2.247% 5/10/2026	0.10% NZHNZD0001L7
Aristocrat Leisure Ltd	0.10% AU000000ALL7
Tourism Holdings Ltd	0.10% NZHELE0001S9
Equinix Inc	0.10% US29444U7000
PG&E Corp	0.10% US69331C1080
TOWER Ltd	0.10% NZTWRE0011S2
Wolters Kluwer NV	0.10% NL0000395903
Transurban Group	0.10% AU000000TCL6
Tsy Infl Ix N/B 1.125% 15/01/2033	0.09% US91282CGK18
MORGAN STANLEY CAD	0.09%
NZD CASH	0.09%
Glencore PLC	0.09% JE00B4T3BW64
ABN AMRO Bank NV	0.09% NL0011540547
Deutsche Bank Ny 6.119% 14/07/2026	0.09% US25160PAJ66
Dlr Kredit A/S 1.00% 1/10/2023	0.09% DK0006345301

Westpac New Zealand Ltd 1.439% 24/02/2026	0.09% NZWNZD0226L9
Taiwan Semiconductor Manufacturing Co Ltd	0.09% US8740391003
Sonic Healthcare Ltd	0.09% AU000000SHL7
Roche Holding AG	0.09% CH0012032048
Deutsche Bank Ny 3.961% 26/11/2025	0.09% US251526CB33
Powerco Limited 4.67% 15/11/2024	0.09% NZPWCDT009C9
PepsiCo Inc	0.09% US7134481081
Petroleo Brasileiro SA	0.09% US71654V4086
Vista Group International Ltd	0.08% NZVGLE0003S1
Powerco Limited 2.36% 6/08/2030	0.08% NZPWCDT010C7
France (Govt Of) 0.75% 25/05/2052	0.08% FR0013480613
Hellenic Telecommunications Organization SA	0.08% GRS260333000
Auckland Council 3.338% 27/07/2026	0.08% NZAKCDT410C0
Rio Tinto PLC	0.08% GB0007188757
Tsy Infl Ix N/B 1.625% 15/10/2027	0.08% US91282CFR79
Argosy Property Ltd 2.20% 27/10/2027	0.08% NZARGDT003C2
Tesco PLC	0.08% GB00BLGZ9862
Hartford Financial Services Group Inc/The	0.08% US4165151048
BNP Paribas SA	0.08% FR0000131104
Westpac New Zealand Ltd 2.22% 29/07/2024	0.08% NZWNZD0724L3
Palo Alto Networks Inc	0.08% US6974351057
Air New Zealand Ltd	0.08% NZAIRE0001S2
Santos Ltd	0.08% AU000000STO6
New Zealand Government 1.50% 15/05/2031	0.08% NZGOVDT531C0
SoftBank Group Corp	0.08% JP3436100006
Novartis AG	0.08% CH0012005267
Fn Ma5009 5.00% 1/05/2053	0.08% US31418ER771
Housing New Zealand Ltd 3.36% 12/06/2025	0.08% NZHNZD0625L3
Fn Ma4876 6.00% 1/12/2052	0.08% US31418EM236
Auckland Intl Airport 5.67% 9/05/2028	0.08% NZAIADO250L8
Colgate-Palmolive Co	0.08% US1941621039
Ramsay Health Care Ltd	0.07% AU000000RHC8
FUTURE MARGINS-USD	0.07%
Australian Ethical Investment Ltd	0.07% AU000000AEF4
Sanofi	0.07% FR0000120578
iShares Trust iShares ESG Aware MSCI EAFE ETF	0.07% US46435G5163
B&M European Value Retail SA	0.07% LU1072616219
Japan Treasury Disc Bill 0.00% 25/12/2023	0.07% JP1741841P90
Computershare Ltd	0.07% AU000000CPUS
Nykredit Realkredit As 1.50% 1/10/2053	0.07% DK0009527616
AT AND T INC 190324 0.00 CB	0.07% US0020A2CK62
Ingenia Communities Group	0.07% AU000000INA9
Eli Lilly & Co	0.07% US5324571083
Societe Generale 2.797% 19/01/2028	0.07% US83368RBH49
Bank Of New Zealand 2.16% 29/01/2025	0.07% NZBNZDT396C0
Technology One Ltd	0.07% AU000000TNE8
Sumitomo Mitsui Banking 2.44% 18/06/2024	0.07% XS2008801370
Timken Co/The	0.07% US8873891043
Bank of Queensland Ltd	0.07% AU000000BOQ8
carsales.com Ltd	0.07% AU000000CAR3
Dexus Convenience Retail REIT	0.07% AU0000179061
Resnz 2023-1 A 7.55% 16/01/2055	0.07% NZRVGB1001R9
Japan Treasury Disc Bill 0.00% 6/11/2023	0.07% JP1741731P85
Nine Entertainment Co Holdings Ltd	0.07% AU000000NEC4
BYD Co Ltd	0.07% CNE100000296
Sankyu Inc	0.07% JP3326000001
Bonos Y Oblig Del Estado 3.45% 30/07/2066	0.07% ES00000128E2
United States Steel Corp	0.07% US9129091081
Anhui Conch Cement Co Ltd	0.07% CNE1000001W2
IDP Education Ltd	0.06% AU000000IEL5
Realkredit Danmark 1.00% 1/01/2024	0.06% DK0004620200
Xero Ltd	0.06% NZXROE0001S2
Mirvac Group	0.06% AU000000MGR9
Nykredit Realkredit As 1.00% 1/10/2050	0.06% DK0009522815
Vector Ltd	0.06% NZVCTE0001S7
Encore Wire Corp	0.06% US2925621052
Wellington Intl Airport 4.00% 1/04/2030	0.06% NZWIAD0060L5
Auckland Council 4.176% 24/03/2025	0.06% NZAKCDT363C1
Dunedin City Treasury 3.79% 16/10/2024	0.06% NZDCTDT135C1
Kia Corp	0.06% KR7000270009
Nz Local Govt Fund Agenc 2.25% 15/05/2031	0.06% NZLGFDT017C3
Intl Finance Corp 4.875% 13/12/2029	0.06% NZIFCDT015C6

E.ON SE	0.06%	DE000ENAG999
Toyota Fin New Zealand 6.46% 11/09/2026	0.06%	NZTFSDT845C5
Denso Corp	0.06%	JP3551500006
Intl Bk Recon & Develop 4.625% 2/02/2028	0.06%	NZIBDDT021C7
Home Depot Inc/The	0.06%	US4370761029
Amcor PLC	0.06%	AU000000AMC4
Toyota Fin New Zealand 6.49% 18/05/2026	0.06%	NZTFSDT835C6
G2 Ma8488 4.00% 20/12/2052	0.06%	US36179XND48
Japan (30 Year Issue) 0.70% 20/06/2051	0.06%	JP1300711M79
RMAC PLC SERIES 3 CLASS A 150247 ABS	0.06%	XS2666572693
Iberdrola SA	0.06%	ES0144580Y14
Kenvue Inc	0.06%	US49177J1025
Gartner Inc	0.06%	US3666511072
Skellerup Holdings Ltd	0.06%	NZSKXE0001S8
Burberry Group PLC	0.06%	GB0031743007
Merck & Co Inc	0.06%	US58933Y1055
CSX Corp	0.06%	US1264081035
Tsy Infl Ix N/B 0.125% 15/07/2031	0.06%	US91282CCM10
Arvida Group Ltd	0.06%	NZARVE0001S5
Empire State Realty Trust Inc	0.06%	US2921041065
Turners Automotive Group Ltd	0.06%	NZVNLE0001S1
NetEase Inc	0.06%	US64110W1027
WiseTech Global Ltd	0.06%	AU000000WTC3
Mtfnz P21 A 6.50% 15/06/2029	0.06%	NZPANTFAT019
KB Financial Group Inc	0.06%	KR7105560007
Organon & Co	0.06%	US68622V1061
Auckland Intl Airport 6.38% 11/10/2025	0.06%	NZAIAD1025L3
Aareal Bank Ag 0.625% 14/02/2025	0.06%	XS2297684842
Light & Wonder Inc	0.06%	AU0000278103
Bridgestone Corp	0.06%	JP3830800003
BARCLAYS USD MARGIN	0.06%	
Intl Bk Recon & Develop 0.75% 10/06/2026	0.06%	NZIBDDT016C7
Intl Bk Recon & Develop 5.00% 22/06/2026	0.05%	NZIBDDT022C5
Heartland Bank Ltd 3.55% 12/04/2024	0.05%	NZHBLD0020L2
Phillips 66	0.05%	US7185461040
Centuria Industrial REIT	0.05%	AU000000OCI0
Japan (2 Year Issue) 0.005% 1/05/2024	0.05%	JP1024361N51
Fpqc 2023-2 A 7.10% 15/08/2030	0.05%	NZFPFD1049R3
Hsbc Holdings Plc 2.251% 22/11/2027	0.05%	US404280CX53
Us Treasury N/B 1.625% 15/11/2050	0.05%	US912810SS87
Santen Pharmaceutical Co Ltd	0.05%	JP3336000009
Veeva Systems Inc	0.05%	US9224751084
Tpmt 2019-4 A1 2.90% 25/10/2059	0.05%	US89178BAA26
Australian Government 4.50% 21/04/2033	0.05%	AU000XCLWAG2
Perpetual Ltd	0.05%	AU000000PPT9
LVMH Moet Hennessy Louis Vuitton SE	0.05%	FR0000121014
Japan (30 Year Issue) 0.50% 20/03/2049	0.05%	JP1300621K47
Woodside Energy Group Ltd	0.05%	AU0000224040
Cmlti 2021-Inv1 A3A 2.50% 25/05/2051	0.05%	US17329PAY88
Manulife Financial Corp	0.05%	CA56501R1064
Morgan Stanley 2.103% 8/05/2026	0.05%	XS2446386356
Alibaba Group Holding Ltd	0.05%	KYG017191142
Chemours Co/The	0.05%	US1638511089
Santander Uk Group Hldgs 7.482% 29/08/2029	0.05%	XS2673526401
Us Treasury N/B 2.875% 15/05/2052	0.05%	US912810TG31
Sumitomo Mitsui Finl Grp 5.52% 13/01/2028	0.05%	US86562MCR97
SWU01D6C6 CCP SHORT IRS MS USD 150627 PFXD 1 RFLT SOFR.	0.05%	DUSWU01D6C6
Treasury Bill 0.00% 16/11/2023	0.05%	US912797FK87
Treasury Bill 0.00% 24/11/2023	0.05%	US912797FL60
Bank of New York Mellon Corp/The	0.05%	US0640581007
Sandfire Resources Ltd	0.05%	AU000000SFR8
Renesas Electronics Corp	0.05%	JP3164720009
Expedia Group Inc	0.05%	US30212P3038
Saudi International Bond 4.75% 18/01/2028	0.05%	XS2577134401
Treasury Bill 0.00% 16/01/2024	0.05%	US912797HZ39
Check Point Software Technologies Ltd	0.05%	IL0010824113
Nstr 2007-A M1 5.704% 25/03/2037	0.05%	US63860HAE99
Ross Stores Inc	0.05%	US7782961038
SWU01JJ13 CCP SHORT IRS MS USD 301126 RFLT SOFRA PFXD2.	0.05%	DUSWU01JJ13
Nykredit Realkredit As 1.00% 1/04/2024	0.05%	DK0009540395
Verus 2023-5 A1 6.476% 25/06/2068	0.05%	US924934AA00
Nestle SA	0.05%	CH0038863350

Jyske Realkredit A/S 1.00% 1/10/2024	0.05% DK0009411829
Align Technology Inc	0.05% US0162551016
Samsung Fire & Marine Insurance Co Ltd	0.05% KR7000810002
Amsi 2005-R5 M5 6.409% 25/07/2035	0.05% US03072SE687
Northern Star Resources Ltd	0.05% AU000000NST8
Tsy Infl Ix N/B 0.125% 15/01/2032	0.05% US91282CDX65
Kiwi Property Gr 2.85% 19/07/2028	0.05% NZKPGD0050L3
Air Canada	0.05% CA0089118776
Verus 2023-4 A1 5.811% 25/05/2068	0.05% US92539TAA16
Stra 2021-2X A 6.06% 20/07/2060	0.05% XS2272275590
Intl Bk Recon & Develop 2.875% 30/11/2026	0.05% NZIBDDT019C1
Amano Corp	0.05% JP3124400007
SWU01PIO0 CCP SHORT IRS MS USD 151226 PFXD 1.25 RFLT SO	0.05% DUSWU01PIO0
NZX Ltd	0.04% NZNZXE0001S7
Telefonaktiebolaget LM Ericsson	0.04% SE0000108656
Loblaw Cos Ltd	0.04% CA5394811015
Las Vegas Sands Corp	0.04% US5178341070
France (Govt Of) 2.00% 25/05/2048	0.04% FR0013257524
Ping An Insurance Group Co of China Ltd	0.04% CNE1000003X6
Kiwi Property Group Ltd 4.06% 12/11/2025	0.04% NZKPGD0040L4
Mfra 2023-Nqm2 A1 4.40% 25/03/2068	0.04% US55285WAA71
Fiserv Inc	0.04% US3377381088
Japan (20 Year Issue) 1.20% 20/09/2035	0.04% JP1201541F90
Mtfnz Q23 A 7.25% 16/09/2030	0.04% NZOPATFAT017
Oceania Healthcare Ltd	0.04% NZOCAE0002S0
Synlait Milk Ltd	0.04% NZSMLE0001S9
Sumitomo Mitsui Banking 0.55% 6/11/2023	0.04% XS1899009705
AVI Ltd	0.04% ZAE000049433
L-Bank Bw Foerderbank 4.00% 15/04/2027	0.04% NZLBKDT003C1
Japan (30 Year Issue) 0.80% 20/03/2046	0.04% JP1300501G30
United Kingdom Gilt 0.625% 22/10/2050	0.04% GB00BMBL1F74
Santander Uk Group Hldgs 6.534% 10/01/2029	0.04% US80281LAT26
Japan Treasury Disc Bill 0.00% 16/10/2023	0.04% JP1741691P75
Japan Treasury Disc Bill 0.00% 10/10/2023	0.04% JP1741681P77
Nordic Investment Bank 4.375% 21/02/2030	0.04% NZNIBDT013C2
Lcda 2023-Ell A2 5.048% 1/12/2034	0.04% US54627RAS94
Westpac Banking Corp	0.04% AU000000WBC1
Stwd 2021-Hts A 6.497% 15/04/2034	0.04% US78486DAA81
Stwd 2021-Lih A 6.305% 15/11/2036	0.04% US78486EAA64
Sreit 2021-Ind A 6.146% 15/10/2038	0.04% US78473JAA07
Ubs Group Ag 4.55% 17/04/2026	0.04% US902613BB36
Sumitomo Mitsui Banking 0.01% 10/09/2025	0.04% XS2225211650
Fn Cb7220 5.50% 1/09/2053	0.04% US3140QTAW95
Standard Chartered Plc 2.678% 29/06/2032	0.04% XS2358287824
Citigroup Inc 3.29% 17/03/2026	0.04% US172967NL16
Apollo Global Management Inc	0.04% US03769M1062
Korea Housing Finance Co 4.475% 6/04/2026	0.04% AU3CB0298396
NZDUSD Maturing 14/11/2023 (BZL NZ)	0.04%
Romania 2.125% 7/03/2028	0.04% XS2434895558
Nhel 2006-1 A2D 5.974% 25/05/2036	0.04% US669884AE80
iShares Inc iShares ESG Aware MSCI EM ETF	0.04% US46434G8630
Avolon Holdings Fndg Ltd 2.528% 18/11/2027	0.04% US05401AAR23
Cmlti 2006-Wfh4 M2 5.869% 25/11/2036	0.04% US17309SAF74
Auckland Council 2.013% 10/07/2025	0.04% NZAKCDT484C5
Pclf 2021-1 A 6.322% 15/10/2025	0.04% XS2322825097
Odontoprev SA	0.04% BRODPVACNOR4
Nordea Kredit Realkredit 1.00% 1/04/2024	0.04% DK0002042779
Dunedin City Treasury 0.676% 16/11/2026	0.04% NZDCTDT191C4
Development Bk Of Japan 0.50% 27/08/2025	0.04% XS2216812318
Obx 2023-Nqm1 A1 6.12% 25/11/2062	0.04% US670855AA38
Nyo 2021-1290 A 6.542% 15/11/2038	0.04% US62955HAA59
Nutrien Ltd	0.04% CA67077M1086
Gaci First Investment 4.875% 14/02/2035	0.04% XS2585988061
Ubs Group Ag 7.75% 1/03/2029	0.04% CH1214797172
Ontario Teachers' Financ 1.85% 3/05/2032	0.04% XS2475513953
CGI Inc	0.04% CA12532H1047
Unicredit Spa 7.83% 4/12/2023	0.04% XS1917910884
SLM Corp	0.04% US78442P1066
EURUSD Maturing 20/10/2023 (MFS)	0.04%
National Bk Hungary Bill 0.00% 5/10/2023	0.04% HU0000625751
Bank of America Corp	0.04% US0605051046
ResMed Inc	0.04% AU000000RMD6

Jyske Realkredit A/S 1.00% 1/01/2024	0.04% DK0009408361
Bank Of New Zealand 4.985% 7/06/2027	0.04% NZBNZDT401C8
Jyske Realkredit A/S 1.00% 1/04/2024	0.03% DK0009391104
Swap Maturing 27/08/2024 (BNZW40)	0.03%
Auckland Council 2.95% 28/09/2050	0.03% NZAKCDT520C6
Fonterra Co-operative Group Ltd	0.03% NZFSFE0001S5
Tommi 4 A 4.415% 18/07/2033	0.03% XS2607339236
Dunedin City Treasury 3.22% 27/11/2028	0.03% NZDCTDT211C0
Gsamp 2006-He3 A2D 5.934% 25/05/2046	0.03% US36244KAE55
Rio Tinto Ltd	0.03% AU00000RIO1
Kiwi Property Group Ltd 4.33% 19/12/2024	0.03% NZKPGD0030L5
Christchurch City Hldgs 3.58% 27/11/2024	0.03% NZCCHDT853C4
Twin 2021-1 A 6.069% 12/03/2055	0.03% XS2305355310
Mastercard Inc	0.03% US57636Q1040
GEA Group AG	0.03% DE0006602006
Blunz 2022-2 A1L 7.45% 16/02/2054	0.03% NZBSNC1002R1
Anz Bank New Zealand Ltd 3.03% 20/03/2024	0.03% NZANBDT023C9
Realkredit Danmark 1.00% 1/04/2024	0.03% DK0009295149
Amco Spa 4.625% 6/02/2027	0.03% XS2583211201
Carbon Fund	0.03% NZCO2E000557
Goldman Sachs Group Inc 4.722% 7/02/2025	0.03% XS2441551970
Nomura Holdings Inc 2.679% 16/07/2030	0.03% US65535HAS85
Stra 2021-1 A 6.07% 25/09/2051	0.03% XS2295993724
ServiceNow Inc	0.03% US81762P1021
Contact Energy Ltd 3.55% 15/08/2024	0.03% NZCEND0050L0
MORGAN STANLEY EUR	0.03%
Gnr 2016-H11 F 6.232% 20/05/2066	0.03% US38375UXM79
Intesa Sanpaolo Spa 8.248% 21/11/2033	0.03% US46115HBV87
Fn Ca8607 2.50% 1/01/2051	0.03% US3140QGR581
Bank Of America Corp 1.949% 27/10/2026	0.03% XS2462324232
Ulta Beauty Inc	0.03% US9038453031
Barclays Plc 2.894% 24/11/2032	0.03% US06738EBV65
Omnicom Group Inc	0.03% US6819191064
EUR OAT 2312 FUT	0.03% DE000C7PB934
SWU01XDS9 CCP SHORT IRS MS EUR 200354 PFXD 2.75 RFLT 6E	0.03% DUSWU01XDS9
J D Wetherspoon PLC	0.03% GB0001638955
SWPCOM330 CCP SELL CDS USD 201228 CDX.NA.IG.41 1% MS	0.03% DUSWPCOM330
CROWN CASTLE INC 021123 0.00 CP	0.03% US22823QY211
Natwest Group Plc 5.516% 30/09/2028	0.03% US639057AF59
Agence Francaise Develop 1.125% 2/03/2037	0.03% FR0014008SA9
Ubs Group Ag 9.016% 15/11/2033	0.03% US225401BB38
Kookmin Bank 0.052% 15/07/2025	0.03% XS2199348231
Stra 2020-1 A 6.119% 12/03/2052	0.03% XS2215921748
Wbht 2019-Wbm A 6.497% 15/12/2033	0.03% US93065PAA93
Talnt 2019-1A A 2.56% 25/11/2031	0.03% US89231XAA90
Brueg 2021-1X A 4.616% 22/05/2031	0.03% XS2346732113
Bx 2021-21M A 6.176% 15/10/2036	0.03% US05609CAA53
Csf 2021-1 A 6.17% 17/06/2058	0.03% XS2306577342
Arrow Electronics Inc 3.25% 8/09/2024	0.03% US042735BG47
Hungary 6.25% 22/09/2032	0.03% XS2574267261
Resnz 2022-1 A1 7.65% 16/06/2054	0.03% NZRVGA1035R9
Hsbc Holdings Plc 5.21% 11/08/2028	0.03% US404280DG12
American Tower Corp 2.95% 15/01/2025	0.03% US03027XAV29
Ctp Nv 0.50% 21/06/2025	0.03% XS2356029541
Port Of Tauranga Ltd 1.02% 29/09/2025	0.03% NZPOTD0925L1
Haleon Uk Capital Plc 3.125% 24/03/2025	0.03% US36264NAB01
Amsi 2005-R11 M3 6.184% 25/01/2036	0.03% US030725V368
Dunedin City Treasury 2.09% 15/11/2026	0.03% NZDCTDT173C2
Banca Monte Dei Paschi S 0.875% 8/10/2026	0.03% IT0005386922
Gaci First Investment 4.75% 14/02/2030	0.03% XS2585987683
Lenovo Group Ltd	0.03% HK0992009065
Saudi International Bond 4.875% 18/07/2033	0.03% US80413TBD00
Jpmorgan Chase & Co 2.595% 24/02/2026	0.03% US46647PCV67
Serko Ltd	0.03% NZSKOE0001S7
Standard Chartered Plc 1.822% 23/11/2025	0.03% US853254CE80
Hsbc Holdings Plc 4.583% 19/06/2029	0.03% US404280BT50
SWU01US59 CCP SHORT IRS MS USD 130525 PFXD 3.15 RFLT SO	0.03% DUSWU01US59
Mitsubishi Ufj Fin Grp 1.412% 17/07/2025	0.03% US606822BS23
Tokyo Metropolitan Govt 0.75% 16/07/2025	0.03% XS2200138639
James Hardie Industries PLC	0.03% AU000000JHX1
UniCredit SpA	0.03% IT0005239360
Verus 2023-Inv1 A1 5.999% 25/02/2068	0.03% US92539FAA12

OSG Corp	0.03%	JP3170800001
Doosan Bobcat Inc	0.03%	KR7241560002
Sumitomo Mitsui Tr Bk Lt 0.01% 15/10/2027	0.03%	XS2240511076
Chorus Ltd 2.51% 2/12/2030	0.03%	NZCNUDT005C1
ASB Bank Limited 5.928% 16/11/2026	0.03%	NZABBDG006C3
ASB Bank Limited 5.524% 21/06/2027	0.03%	NZABBDT044C9
Gerdau SA	0.03%	BRGGBRACNPR8
Bank of New Zealand 5.536% 25/05/28	0.03%	NZBNZDT402C6
Cbre Gi Open End Fund 0.50% 27/01/2028	0.03%	XS2286044024
Gsmbs 2021-Gr3 A2 2.50% 25/04/2052	0.03%	US36263TAB89
Ascendas Reit 0.75% 23/06/2028	0.03%	XS2349343090
Csmc 2017-Chop A 6.194% 15/07/2032	0.03%	US12651QAA76
Csf 2021-2 A 6.00% 17/06/2058	0.03%	XS2355523296
Us Treasury N/B 0.625% 30/11/2027	0.03%	US91282CAY75
Fletcher Building Ind L 4.75% 15/03/2027	0.03%	NZFBIDA021C6
Us Treasury N/B 0.375% 30/09/2027	0.03%	US91282CAL54
Ubs Group Ag 6.537% 12/08/2033	0.02%	US225401AZ15
Ace 2005-He5 M4 6.334% 25/08/2035	0.02%	US004421RH88
Israel Fixed Bond 2.00% 31/03/2027	0.02%	IL0011393449
Credit Suisse New York 3.70% 21/02/2025	0.02%	US22550L2H39
MORGAN STANLEY AUD	0.02%	
Dbgs 2019-1735 A 3.843% 10/04/2037	0.02%	US23307EAA91
IG Group Holdings PLC	0.02%	GB00B06QFB75
Christchurch Intl Airpor 4.13% 24/05/2024	0.02%	NZCHCDT004C4
Bank Of New Zealand 3.648% 16/11/2023	0.02%	NZBNZDT394C5
Yamato Holdings Co Ltd	0.02%	JP3940000007
Lwmc 2021-F11 A 5.969% 15/05/2051	0.02%	XS2336172452
USDJPY Maturing 20/10/2023 (MFS)	0.02%	
Udcau 2022-1 A 7.51% 20/12/2029	0.02%	NZUDCDB001R0
Smb 2022-B A1B 6.763% 16/02/2055	0.02%	US83206NAB38
Voya Financial Inc	0.02%	US9290891004
Japan Fin Org Municipal 0.625% 2/09/2025	0.02%	XS2224639802
LPL Financial Holdings Inc	0.02%	US50212V1008
Deutsche Bank Ny 3.729% 14/01/2032	0.02%	US251526CF47
Trini 2021-1X A 6.07% 15/07/2059	0.02%	XS2318720864
Romania 2.00% 14/04/2033	0.02%	XS2331735253
United Kingdom Gilt 1.25% 31/07/2051	0.02%	GB00BLH38158
SWU0103D3 CCP SHORT IRS MS USD 210628 RFLT SOFRA PFXD	0.02%	DUSWU0103D3
EURO BOBL 2312 FUT	0.02%	DE000C7PB922
Medifast Inc	0.02%	US58470H1014
Bank Of America Corp 4.808% 24/08/2025	0.02%	XS2345784057
State Street Corp	0.02%	US8574771031
Goldman Sachs Group Inc 4.214% 30/04/2024	0.02%	XS2338355105
Nz Local Govt Fund Agenc 3.00% 15/05/2035	0.02%	NZLGFDT019C9
Republic Of Poland 3.875% 14/02/2033	0.02%	XS2586944659
Republic Of Serbia 1.65% 3/03/2033	0.02%	XS2308620793
Dunedin City Treasury 3.98% 15/04/2026	0.02%	NZDCTDT109C6
SWU01VAN7 CCP SHORT IRS MS USD 201253 PFXD 3.25 RFLT SC	0.02%	DUSWU01VAN7
Ksa Sukuk Ltd 5.268% 25/10/2028	0.02%	XS2548889406
Gnr 2016-H14 Fa 6.232% 20/06/2066	0.02%	US38376RVV58
Australian Government 1.00% 21/12/2030	0.02%	AU0000087454
Insurance Australia Grp 5.32% 15/06/2038	0.02%	NZIAGDT004C1
State Of Israel 3.80% 13/05/2060	0.02%	XS2167193015
Tsy Infl Ix N/B 3.875% 15/04/2029	0.02%	US912810FH69
Manawa Energy Ltd	0.02%	NZTPXE0001S5
Fn Ma4413 2.00% 1/09/2051	0.02%	US31418D3X83
Tencent Holdings Ltd	0.02%	KYG875721634
EURNZD Maturing 14/11/2023 (BZL NZ)	0.02%	
Goldman Sachs Group Inc 3.00% 15/03/2024	0.02%	US38141GZP26
Societe Generale 6.691% 10/01/2034	0.02%	US83368RBS04
Us Treasury N/B 2.875% 30/04/2025	0.02%	US9128284M90
Development Bk Of Japan 1.875% 2/10/2024	0.02%	XS2053914524
SWU01VAA5 CCP SHORT IRS MS USD 201228 PFXD 3.75 RFLT SC	0.02%	DUSWU01VAA5
Charter Comm Opt Llc/Cap 6.384% 23/10/2035	0.02%	US161175AZ73
Logicor Financing Sarl 0.625% 17/11/2025	0.02%	XS2431318711
Plrs 2021-1 A 5.986% 23/12/2058	0.02%	XS2363111399
Deutsche Bank Ag 1.625% 20/01/2027	0.02%	DE000DL19U23
Ubs Group Ag 1.00% 24/06/2027	0.02%	CH0483180946
Logicor Financing Sarl 3.25% 13/11/2028	0.02%	XS1909057645
Hallenstein Glasson Holdings Ltd	0.02%	NZHLGE000154
Swap Maturing 23/03/2028 (WPAC40)	0.02%	
Fonterra Cooperative Grp 4.15% 14/11/2025	0.02%	NZFCGDG005C4

Tsy Infl Ix N/B 0.625% 15/07/2032	0.02%	US91282CEZ05
Republic Of Peru 5.94% 12/02/2029	0.02%	USP78024AE96
Elat 2007-1 A1 6.534% 25/05/2037	0.02%	US288542AA12
Sanford Ltd/NZ	0.02%	NZSANE000150
Australian Government 2.50% 21/05/2030	0.02%	AU0000013740
Australian Government 0.50% 21/09/2026	0.02%	AU0000106411
Nrzt 2020-Rpl1 A1 2.75% 25/11/2059	0.02%	US64828XAA19
Sumitomo Mitsui Banking 0.409% 7/11/2029	0.02%	XS2066652897
SWU01O3A9 CCP SHORT IRS MS USD 210625 PFXD 3.75 PFLT SC	0.02%	DUSWU01O3A9
Gmt Bond Issuer Ltd 4.54% 31/05/2024	0.02%	NZGMBBDT004C4
Saudi International Bond 5.00% 18/01/2053	0.02%	XS2577136109
Swap Maturing 20/03/2028 (NBNZ40)	0.02%	
Nrzt 2019-Rpl3 A1 2.75% 25/07/2059	0.02%	US64830NAA90
Gaci First Investment 5.125% 14/02/2053	0.02%	XS2585988145
Aroundtown Sa 0.375% 15/04/2027	0.02%	XS2421195848
EURNZD Maturing 13/10/2023 (BZL NZ)	0.02%	
Nmrr 2018-1R 3A1 6.334% 25/03/2037	0.02%	US65541JAC18
Cmlti 2007-Shl1 A 5.834% 25/11/2046	0.02%	US17312WAA45
Deutsche Bank Ag 1.375% 17/02/2032	0.02%	DE000DL19VU0
Hsbc Holdings Plc 2.804% 24/05/2032	0.02%	US404280CT42
Fn Bv3101 2.00% 1/03/2052	0.02%	US3140MGNT45
Swap Maturing 25/05/2025 (BNZW40)	0.02%	
Dpf 2021-1 A 4.364% 28/07/2058	0.01%	XS2294367672
Fr Ra6652 2.50% 1/01/2052	0.01%	US3133KNL927
MORGAN STANLEY NZD	0.01%	
Lgate 2008-W1X A1 6.014% 1/01/2061	0.01%	XS0353588386
Mirav 2020-1 A 4.634% 26/05/2065	0.01%	XS2244804154
Charter Comm Opt Llc/Cap 4.80% 1/03/2050	0.01%	US161175BT05
Svhe 2005-Opt3 M1 6.139% 25/11/2035	0.01%	US83611MGU62
Sbs Bank 4.32% 18/03/2027	0.01%	NZSBBBDT297C3
Aercap Ireland Cap/Globa 2.45% 29/10/2026	0.01%	US00774MAV72
GBPUSD Maturing 20/10/2023 (MFS)	0.01%	
Ga Global Funding Trust 2.25% 6/01/2027	0.01%	US36143L2G95
Fn Bk8661 4.00% 1/07/2048	0.01%	US3140HNTT96
SWU01E105 CCP SHORT OIS MS JPY 190639 RFLT TONAR PFXD C	0.01%	DUSWU01E105
Aercap Ireland Cap/Globa 3.00% 29/10/2028	0.01%	US00774MAW55
Auckland Council 2.411% 20/10/2027	0.01%	NZAKCDT547C9
AvANZ 2022-1 A1 7.30% 15/07/2054	0.01%	NZAVGA1001R7
Romania 2.875% 13/04/2042	0.01%	XS2364200514
Warehouse Group Ltd/The	0.01%	NZWHSE0001S6
SWU016KP6 CCP SHORT IRS MS EUR 171152 RFLT 6EUBO PFXD I	0.01%	DUSWU016KP6
Italy Gov'T Int Bond 6.00% 4/08/2028	0.01%	XS0089572316
Buy NZD Sell AUD Settling 14-Nov-2023	0.01%	
SWU01XEQ2 CCP LONG OIS MS GBP 200334 RFXD 4.5 PFLT SON	0.01%	DUSWU01XEQ2
SWU00Y1H5 CCP SHORT IRS MS AUD 170630 RFLT 6BBSW PFXD	0.01%	DUSWU00Y1H5
Fg G08747 3.00% 1/02/2047	0.01%	US3128MJZM58
GBPNZD Maturing 14/11/2023 (BZL NZ)	0.01%	
SWU01LBE8 CCP SHORT IRS MS CAD 150328 PFXD 3.25 RFLT 3CI	0.01%	DUSWU01LBE8
SWU01LBF5 CCP SHORT IRS MS CAD 150333 PFXD 3.25 RFLT 3CI	0.01%	DUSWU01LBF5
Caixabank Sa 1.75% 24/10/2023	0.01%	XS1897489578
Bank Of America Corp 4.934% 22/09/2026	0.01%	XS2387929834
Nova Kreditna Banka Mari 1.875% 27/01/2025	0.01%	XS2430442868
Banca Monte Dei Paschi S 6.75% 5/09/2027	0.01%	XS2676882900
USDCHF Maturing 20/10/2023 (MFS)	0.01%	
Romania 6.375% 18/09/2033	0.01%	XS2689948078
SWU01V9Z2 CCP SHORT OIS MS CAD 201233 PFXD 3.25 RFLT 1C	0.01%	DUSWU01V9Z2
Republic Of Poland 5.50% 16/11/2027	0.01%	US857524AD47
MS CHF CCP	0.01%	
Goldman Sachs Group Inc 6.021% 24/01/2025	0.01%	US38141GZJ65
Banco De Credito Del Per 4.65% 17/09/2024	0.01%	US05971V2B09
Republic Of Poland 4.25% 14/02/2043	0.01%	XS2586944147
Deutsche Bank Ag 1.375% 3/09/2026	0.01%	DE000DL19VP0
Wells Fargo & Company 3.908% 25/04/2026	0.01%	US95000U2X04
Auckland Council 5.806% 25/03/2024	0.01%	NZAKCDT324C3
Fn Bf0463 3.00% 1/03/2060	0.01%	US3140FXQR67
Fairfax Finl Hldgs Ltd 2.75% 29/03/2028	0.01%	XS1794675931
Transurban Finance Co 4.125% 2/02/2026	0.01%	US89400PAE34
Tng23 2023-1 A2 5.169% 1/04/2041	0.01%	US88258MAB19
SWU01VA64 CCP SHORT IRS MS USD 201225 PFXD 4.25 RFLT SC	0.01%	DUSWU01VA64
Republic Of Poland 4.875% 4/10/2033	0.01%	US731011AV42
Tp Icap Finance Plc 2.625% 18/11/2028	0.01%	XS2409096349
Korea Housing Finance Co 0.01% 29/06/2026	0.01%	XS2355599353

Auckland Council 5.734% 27/09/2028	0.01% NZAKCDT595C8
SWPCOLPD6 CCP SELL CDS USD 200628 CDX IG40 5Y ICE 1% MS	0.01% DUSWPCOLPD6
3 MONTH SOFR 2412 F	0.01% GB00F7B6VM05
Republic Of Poland 5.50% 4/04/2053	0.01% US731011AW25
Us Treasury N/B 3.50% 15/02/2033	0.01% US91282CGM73
Organon & Co/Org 2.875% 30/04/2028	0.01% XS2332250708
Corebridge Financial Inc 3.85% 5/04/2029	0.01% US21871XAF69
Golden St Tobacco-A1 2.158% 1/06/2026	0.01% US38122NC593
Marvell Technology Inc 1.65% 15/04/2026	0.01% US573874AC88
Us Treasury N/B 4.00% 15/11/2052	0.01% US912810TL26
Csfb 2004-Cf2 2M1 6.784% 25/05/2044	0.01% US22541SE209
Canadian Government Rrb 1.50% 1/12/2044	0.01% CA135087ZH04
AUD 10YR 2312 BOND F	0.01% DU000XT23126
Romania 3.75% 7/02/2034	0.01% XS2434895806
Australian Government 1.75% 21/06/2051	0.01% AU0000097495
SWU01NXR1 CCP SHORT IRS MS USD 210633 PFXD 3 RFLT SOFR	0.01% DUSWU01NXR1
Deutsche Bank Ag 1.75% 19/11/2030	0.01% DE000DL19V54
GBPNZD Maturing 13/10/2023 (BZL NZ)	0.01%
Jpmcc 2019-FI12 A 6.83% 15/12/2031	0.01% US46651QAA58
317U75015 SWPTION USD 110124 PUT STRIKE 2.18 BOA	0.01% DU317U750155
Fn Az7355 3.50% 1/11/2045	0.01% US3140E0E507
SWU01OF08 CCP SHORT IRS MS USD 151132 PFXD 3.10623 RFLT	0.01% DUSWU01OF08
Jyske Realkredit A/S 1.50% 1/10/2053	0.01% DK0009403727
Rmacs 2006-Ns4X A3A 5.509% 12/06/2044	0.01% XS0277409446
Nhel 2005-4 M1 6.094% 25/01/2036	0.01% US66987WDE49
Charter Comm Opt Llc/Cap 5.125% 1/07/2049	0.01% US161175BS22
Romania 1.375% 2/12/2029	0.01% XS2262211076
Slm Student Loan Tr 03-7 4.395% 15/12/2033	0.01% XS0172692914
Broadcom Inc 3.187% 15/11/2036	0.01% US11135FBQ37
Fn Bn8219 3.50% 1/06/2049	0.01% US3140JRDZ17
USDKRW Maturing 09/11/2023 (MFS)	0.01%
Alba 2005-1 A3 5.53% 25/11/2042	0.01% XS0235712006
Transpower New Zealand L 5.893% 15/03/2028	0.01% NZTRPD0328L1
Fr Qd5748 2.00% 1/02/2052	0.01% US3133B3L540
Fn Fm9147 3.50% 1/05/2051	0.01% US3140XDEV42
Nordea Kredit Realkredit 1.50% 1/10/2053	0.01% DK0002050368
SWU01QFN3 CCP SHORT IRS MS USD 310325 PFXD 4.15859 RFLT	0.01% DUSWU01QFN3
Fr Ra5502 3.00% 1/06/2051	0.01% US3133KMD95
NZDJPY Maturing 13/10/2023 (BZL NZ)	0.01%
Domi 2019-1 A 4.695% 15/06/2051	0.01% XS1991327500
Realkredit Danmark 1.00% 1/10/2050	0.01% DK0004612454
SWU01OCP6 CCP SHORT IRS MS USD 151132 PFXD 3.1741 RFLT	0.01% DUSWU01OCP6
Pacific Edge Ltd	0.01% NZPEBE0002S1
Ontario Teachers' Financ 0.90% 20/05/2041	0.01% XS2344384842
SWU01BQX2 CCP SHORT OIS MS JPY 151231 RFLT TONAR PFXD	0.01% DUSWU01BQX2
Auckland Intl Airport 3.51% 10/10/2024	0.01% NZAIAD0230L0
Republic Of Serbia 2.05% 23/09/2036	0.01% XS2388562139
Tpmt 2019-Hy2 A1 6.434% 25/05/2058	0.01% US89177HAA05
Wamu 2007-Oa3 2A1A 5.386% 25/04/2047	0.01% US93364AAC62
NZDJPY Maturing 14/11/2023 (BZL NZ)	0.01%
Pchlt 2005-1 M4 6.784% 25/01/2035	0.01% US71085PBN24
SWU01P4F4 CCP SHORT IRS MS USD 310824 PFXD 1.249 RFLT SO	0.01% DUSWU01P4F4
SWU01OK69 CCP SHORT IRS MS USD 151132 PFXD 3.06966 RFLT	0.01% DUSWU01OK69
EURO SCHATZ 2312 FU	0.01% DE000C7PB900
Fn Br1297 2.50% 1/02/2051	0.01% US3140KYNP56
USDCAD Maturing 20/10/2023 (MFS)	0.01%
Transpower New Zealand 2.73% 14/03/2024	0.01% NZTRPD0060L0
Buy NZD Sell AUD Settling 13-Oct-2023	0.01%
Transpower New Zealand 3.823% 6/03/2025	0.01% NZTRPD0050L1
SWU01P4T4 CCP SHORT IRS MS USD 151226 PFXD 1.25 RFLT SO	0.01% DUSWU01P4T4
Auckland Intl Airport 3.29% 17/11/2026	0.01% NZAIAD0240L9
Charter Comm Opt Llc/Cap 3.95% 30/06/2062	0.01% US161175CG74
United Kingdom Gilt 1.50% 31/07/2053	0.01% GB00BM8Z2V59
Fn Bv3083 2.00% 1/02/2052	0.01% US3140MGM995
SWU01NRY3 CCP SHORT IRS MS EUR 150333 PFXD 3% RFLT 6EU	0.01% DUSWU01NRY3
SWU01XO57 SHORT IRS GS MYR 200928 RFLT 3KLIB PFXD 3.5	0.01% DUSWU01XO57
Republic Of Peru 3.23% 28/07/2121	0.01% US715638DR09
Esail 2007-3X A3A 6.289% 13/06/2045	0.01% XS0308666493
317U39LA5 SWPTION USD 200624 PUT STRIKE 4.75 NOM	0.01% DU317U39LA59
Spark Finance Ltd 3.94% 7/09/2026	0.01% NZSPFD0570L5
SWU017449 CCP SHORT IRS MS EUR 270550 RFLT 6EUBO PFXD	0.01% DUSWU017449
Spark Finance Ltd 3.37% 7/03/2024	0.01% NZSPFD0580L4

Australian Government 1.25% 21/05/2032	0.00%	AU0000075681
US 30Y BOND 2312 FUT	0.00%	DU00USB23122
Ind & Comm Bk Chn Nz Ltd 2.61% 27/06/2024	0.00%	NZICBDT009C3
Hsbc Bank New Zealand 1.835% 16/08/2024	0.00%	NZHKBDT010C2
Ghm 2007-1 A2B 3.997% 18/03/2039	0.00%	XS0288627507
FUTURES MARGIN-GBP	0.00%	
SWPCOM355 CCP BUY CDS USD 201233 CDX.NA.IG.41 1% MS	0.00%	DUSWPCOM355
AUDNZD Maturing 14/11/2023 (BZL NZ)	0.00%	
SWU016X72 CCP SHORT IRS MS EUR 170336 RFLT 6EUBO PFXD	0.00%	DUSWU016X72
Auckland Intl Airport 5.29% 17/11/2028	0.00%	NZAIAD0260L7
MORGAN STANLEY JPY	0.00%	
Bcap 2011-Rr5 12A1 4.534% 26/03/2037	0.00%	US05534AAN19
Fn Az2940 3.50% 1/09/2045	0.00%	US3138YUHS38
United Kingdom Gilt 1.75% 22/01/2049	0.00%	GB00BFWFPP71
NZDCHF Maturing 14/11/2023 (BZL NZ)	0.00%	
Bonos Y Oblig Del Estado 1.45% 31/10/2071	0.00%	ES0000012H58
France (Govt Of) 0.50% 25/05/2072	0.00%	FR0014001NN8
Romania 2.75% 14/04/2041	0.00%	XS2330514899
MORGAN STANLEY MXCCP	0.00%	
Cwl 2007-12 1A1 6.174% 25/08/2047	0.00%	US126697AA90
USDUSD Maturing 02/11/2023 (MFS)	0.00%	
Fhr 4579 Fd 5.001% 15/01/2038	0.00%	US3137BPPH69
US ULT 10YR 2312 F	0.00%	DU00UXY23124
USDSEK Maturing 20/10/2023 (MFS)	0.00%	
SWU01XDM2 CCP SHORT IRS MS EUR 200326 RFLT 6EUBO PFXC	0.00%	DUSWU01XDM2
SWU01HIX8 CCP SHORT OIS MS JPY 150652 RFLT TONAR PFXD C	0.00%	DUSWU01HIX8
NZDCHF Maturing 13/10/2023 (BZL NZ)	0.00%	
Fn Bx6634 6.00% 1/01/2053	0.00%	US3140NBLQ28
LONG GILT 2312 FUT	0.00%	GB00KHKV5079
Mhl 2005-4 A1 5.994% 25/10/2035	0.00%	US61913PAZ53
3 MONTH SOFR 2409 F	0.00%	DU00SFR24093
Gecms 1997-He4 A6 7.17% 25/12/2028	0.00%	US36157NFL38
Bonos De Tesoreria 6.15% 12/08/2032	0.00%	PEP01000C5E9
USDSGD Maturing 20/10/2023 (MFS)	0.00%	
AUDUSD Maturing 20/10/2023 (MFS)	0.00%	
317U3E1A6 SWPTION USD 150724 PUT STRIKE 4.75 BAA	0.00%	DU317U3E1A61
Fhlt 2005-D 2A4 6.114% 25/11/2035	0.00%	US35729PME78
Fn Fm1843 3.50% 1/11/2034	0.00%	US3140X5BM48
MORGAN STANLEY SEK	0.00%	
Christchurch Intl Airpor 5.18% 19/05/2028	0.00%	NZCHCDT005C1
SWU01OBZ5 CCP SHORT IRS MS USD 151132 PFXD 3.17275%RF	0.00%	DUSWU01OBZ5
10 YR JGB TSE 2312 F	0.00%	DU00JTX23127
SWU01USE0 CCP SHORT IRS MS USD 150524 PFXD 3.2 RFLT SOF	0.00%	DUSWU01USE0
Wamu 2005-Ar6 2A1A 5.894% 25/04/2045	0.00%	US92922FJ251
SWU01XEP4 CCP LONG OIS MS GBP 200329 RFXD 5 PFLT SONIA	0.00%	DUSWU01XEP4
MORGAN STANLEY CZK	0.00%	
BOC Call Account	0.00%	
SWU01WME2 CCP SHORT OIS BARC SGD 200928 RFLT SORAD P	0.00%	DUSWU01WME2
SWPCOLPP9 CCP BUY CDS USD 200633 CDX.NA.IG.40 1% MS	0.00%	DUSWPCOLPP9
Gsmc 2015-5R 1C 3.604% 26/04/2037	0.00%	US36251QAC69
US 5YR NOTE 2312 FUT	0.00%	DU00USV23120
FUTURES MARGIN-CAD	0.00%	
Nordea Kredit Realkredit 1.00% 1/10/2050	0.00%	DK0002044718
EURO BTP 2312 FUT	0.00%	DE000C7PB9W9
Wamu 2006-Ar10 2A1 4.216% 25/09/2036	0.00%	US93363EAF25
SWU01X939 CCP SHORT IRS MS USD 300825 PFXD 4.228 RFLT S	0.00%	DUSWU01X939
Fr Zt1702 4.00% 1/01/2049	0.00%	US3132AD3K27
Jpmac 2006-Wmc3 A1Ss 5.694% 25/08/2036	0.00%	US46629KAA79
AUDNZD Maturing 13/10/2023 (BZL NZ)	0.00%	
Realkredit Danmark 1.50% 1/10/2053	0.00%	DK0004619467
Pilbara Minerals Ltd	0.00%	AU000000PLS0
USDHKD Maturing 20/10/2023 (MFS)	0.00%	
NOMURA SEC INT COLL	0.00%	
USDZAR Maturing 20/10/2023 (MFS)	0.00%	
SWU01XP80 IRS GS MYR 200933 PFXD 3.75 RFLT 3KLIB	0.00%	DUSWU01XP80
317U164I5 FWD SWPTION GBP 161224 CALL STRIKE 0.82 JPM	0.00%	DU317U164I55
Swap Maturing 26/09/2028 (CBAN90)	0.00%	
Fn Bk9241 4.00% 1/08/2048	0.00%	US3140HPHT72
SWU01XERO CCP LONG OIS MS GBP 200354 RFXD 4.25 PFLT SOI	0.00%	DUSWU01XERO
BARC SGD CCP	0.00%	
317U44AA7 SWPTION USD 260324 PUT STRIKE 5.5 MS	0.00%	DU317U44AA71
SWU01LQE2 CCP LONG IRS BARC CNY 211227 RFXD 2.5 PFLT CN	0.00%	DUSWU01LQE2

SWU01BQV6 CCP SHORT OIS MS JPY 151226 PFXD 0 RFLT TONA	0.00%	DUSWU01BQV6
SWU01PDX5 CCP SHORT OIS MS JPY 200953 PFXD 1.2 RFLT TON	0.00%	DUSWU01PDX5
Sasc 2006-Eq1A A1 5.569% 25/07/2036	0.00%	US86360RAA14
Nykredit Realkredit As 1.00% 1/10/2053	0.00%	DK0009527293
317U43UA7 SWPTION USD 260324 PUT STRIKE 5.5 WELLS	0.00%	DU317U43UA78
317U43TA9 SWPTION USD 260324 PUT STRIKE 5.5 GS	0.00%	DU317U43TA97
AUS 3YR 2312 BOND FU	0.00%	DU000YT23124
SWU01VAB3 CCP SHORT IRS MS USD 201230 PFXD 3.5 RFLT SOF	0.00%	DUSWU01VAB3
317U391O7 FWD SWPTION USD 020424 CALL STRIKE 2.697 GOL	0.00%	DU317U391O78
NZDCAD Maturing 14/11/2023 (BZL NZ)	0.00%	
Gnr 2017-121 Pe 3.00% 20/07/2046	0.00%	US38380TV370
USDTRY Maturing 12/10/2023 (MFS)	0.00%	
CCS0079R8 XCCY AUD/USD 270829 RFLT 1BBSW PFLT 3LIBO MS	0.00%	DUCCS0079R87
31750MIN0 OC USD/MXN 081223 PUT STRIKE 17.15 BNP	0.00%	DU31750MIN04
Tmts 2003-6He A1 6.374% 25/11/2033	0.00%	US881561CE22
SWU01PDZ0 CCP SHORT OIS MS JPY 200933 RFLT TONAR PFXD I	0.00%	DUSWU01PDZ0
3175SQ653 OTCBO EUR 230525 PUT STRIKE 97 BNP	0.00%	DU3175SQ6536
317U479O2 FWD SWPTION USD 080424 CALL STRIKE 2.785 NOM	0.00%	DU317U479O24
SWU01VAF4 CCPSHORT IRS MS USD 201233 PFXD 3.5 RFLTSOFF	0.00%	DUSWU01VAF4
Treasury Bill 0.00% 12/10/2023	0.00%	US912797FA06
SWPC0JG41 SELL CDS USD 200625 ITALY GOVT SW 1% BARC	0.00%	DUSWPC0JG41
SWPC0JFV2 SELL CDS USD 200625 ITALY GOVT SW 1 BAA	0.00%	DUSWPC0JFV2
Fnr 2006-48 Tf 5.829% 25/06/2036	0.00%	US31395NLE57
Fhr 4579 Sd 0.00% 15/01/2038	0.00%	US3137BPS836
317U474O7 FWD SWPTION USD 080424 CALL STRIKE 2.835 NOM	0.00%	DU317U474O78
SWPC0JFW0 SELL CDS USD 200625 ITALY GOVT SW SP BRC BAR	0.00%	DUSWPC0JFW0
317U461O2 FWD SWPTION USD 080424 CALL STRIKE 2.721 GOL	0.00%	DU317U461O24
317U00KA8 FWD SWPTION USD 111023 CALL STRIKE 2.9925 MC	0.00%	DU317U00KA89
3 MONTH SOFR 2406 F	0.00%	GB00H46M2H29
3 MONTH SOFR 2312 F	0.00%	DU00SFR23129
MS SGD CCP	0.00%	
MORGANS ZAR CCP	0.00%	
MS NOK CC	0.00%	
317U0LFA8 SWPTION USD 071223 CALL STRIKE 2.25 GS	0.00%	DU317U0LFA83
317U3VZA1 SWPTION EUR 051023 CALL STRIKE 3.07 JPM	0.00%	DU317U3VZA19
317U3WVA3 SWPTION EUR 091023 CALL STRIKE 3.1 GS	0.00%	DU317U3WVA38
317U3XFA9 SWPTION EUR 121023 CALL STRIKE 3.08 BARC	0.00%	DU317U3XFA94
317U3YFA7 SWPTION EUR 161023 CALL STRIKE 3.1 BNP	0.00%	DU317U3YFA77
CME 3M SOFR 98.00 C	0.00%	DU0SOF312C23
317U3XIA6 SWPTION USD 121023 CALL STRIKE 3.48 JPM	0.00%	DU317U3XIA67
317U3X5A0 SWPTION USD 101023 CALL STRIKE 3.75 GS	0.00%	DU317U3X5A00
317U3Y7A6 SWPTION USD 131023 CALL STRIKE 3.47 JPM	0.00%	DU317U3Y7A63
SWU01Q355 CCP SHORT OIS MS JPY 140928 PFXD 0.55 RFLT TO	0.00%	DUSWU01Q355
317U3WUA4 SWPTION EUR 091023 PUT STRIKE 3.4 GS	0.00%	DU317U3WUA47
317U3YGA6 SWPTION EUR 161023 PUT STRIKE 3.4 BNP	0.00%	DU317U3YGA68
317U3XEA0 SWPTION EUR 121023 PUT STRIKE 3.38 BARC	0.00%	DU317U3XEA04
31750MIO8 OC USD/MXN 081223 PUT STRIKE 16.6 BNP	0.00%	DU31750MIO86
SWU01UUU1 CCP LONG IRS MS EUR 170524 RFXD 2.1 PFLT 3EU	0.00%	DUSWU01UUU1
CCS004136 MTM XCCY AUD/USD 141030 RFLT 1BBSW PFLT 3LIE	0.00%	DUCCS0041369
31750MIM2 OC USD/MXN 111023 CALL STRIKE 18.2 BNP	0.00%	DU31750MIM21
NZDCAD Maturing 13/10/2023 (BZL NZ)	0.00%	
317U00LA7 FWD SWPTION USD 111023 PUT STRIKE 2.9925 MO	0.00%	DU317U00LA70
317U460O3 FWD SWPTION USD 080424 PUT STRIKE 2.721 GOLI	0.00%	DU317U460O33
317U05MA5 SWPTION USD 231023 PUT STRIKE 3.225 GOLDMA	0.00%	DU317U05MA58
317U09NA6 SWPTION USD 031123 PUT STRIKE 3.0875 GS	0.00%	DU317U09NA61
317U04EA7 SWPTION USD 201023 PUT STRIKE 3.0175 GS	0.00%	DU317U04EA75
317U06EA2 SWPTION USD 251023 PUT STRIKE 2.973 GOLDMAN	0.00%	DU317U06EA24
SWU018819 CCP LONG IRS MS NZD 170324 RFXD 0.5275 PFLT 3	0.00%	DUSWU018819
SWU01RMD5 CCP LONG IRS MS EUR 030524 RFXD 2.25 PFLT 3E	0.00%	DUSWU01RMD5
317U0BIA7 SWPTION USD 101123 PUT STRIKE 2.91 GS	0.00%	DU317U0BIA74
SWU01RKM7 CCP LONG IRS MS EUR 280424 RFXD 2.25 PFLT 3E	0.00%	DUSWU01RKM7
317U07UA2 SWPTION USD 271023 PUT STRIKE 2.841 GOLDMA	0.00%	DU317U07UA23
317U0E3A7 SWPTION USD 171123 PUT STRIKE 3.75 GS	0.00%	DU317U0E3A73
SWU01X8H9 CCP LONG IRS MS USD 300833 RFXD 3.9 PFLT SOFF	0.00%	DUSWU01X8H9
SWU01RID0 CCP LONG IRS MS EUR 260424 RFXD 2.25 PFLT 3EU	0.00%	DUSWU01RID0
317U0LEA9 SWPTION USD 071223 PUT STRIKE 3.75 GS	0.00%	DU317U0LEA92
317U477O4 FWD SWPTION USD 080424 PUT STRIKE 2.835 NOM	0.00%	DU317U477O42
SWU01X8G1 CCP LONG IRS MS USD 300833 RFXD 3.8 PFLT SOF	0.00%	DUSWU01X8G1
317U05OA3 SWPTION USD 231023 PUT STRIKE 3.19 GOLDMAN	0.00%	DU317U05OA31
SWU01WVQ4 CCP LONG IRS MS USD 070833 RFXD 3.735 PFLT S	0.00%	DUSWU01WVQ4
317U05QA1 SWPTION USD 231023 PUT STRIKE 3.14 GOLDMAN	0.00%	DU317U05QA13
SWU01X2Q5 CCP LONG IRS MS USD 230833 RFXD 3.76 PFLT SOI	0.00%	DUSWU01X2Q5

317U0ATA7 SWPTION USD 061123 PUT STRIKE 3.02 NOM	0.00%	DU317U0ATA72
SWU01W0V8 CCP LONG IRS MS USD 120733 RFXD 3.75 PFLT SO	0.00%	DUSWU01W0V8
US 10YR NOTE 2312 F	0.00%	DU00USX23126
SWU01UU98 CCP LONG IRS MS EUR 160524 RFXD 2.1 PFLT 3EUI	0.00%	DUSWU01UU98
317U0DJA2 SWPTION USD 131123 PUT STRIKE 2.845 NOM	0.00%	DU317U0DJA22
CME 3M SOFR 96.50 P	0.00%	DU0SOF312P28
317U0FJA7 SWPTION USD 201123 PUT STRIKE 3.65 GS	0.00%	DU317U0FJA79
317U0JXA3 SWPTION USD 011223 PUT STRIKE 3.65 BAA	0.00%	DU317U0JXA36
EUR BUND 2312 FUT	0.00%	DE000C7PB9Y5
317U478O3 FWD SWPTION USD 080424 PUT STRIKE 2.785 NOM	0.00%	DU317U478O33
CCS112236 FWD XCCY AUD/USD 040131 RFLT 1BBSW PFLT 3LIB	0.00%	DUCCS1122366
317U3W0A7 SWPTION EUR 051023 PUT STRIKE 3.37 JPM	0.00%	DU317U3W0A72
SWU01L6J3 CCP LONG IRS MS AUD 150932 RFXD 4.25 PFLT 6BB	0.00%	DUSWU01L6J3
SWU01P8A1 CCP LONG IRS MS USD 020330 RFXD 3.525 PFLT SC	0.00%	DUSWU01P8A1
SWU01WQM0 CCP LONG IRS MS USD 310330 RFXD3.84919 PFL	0.00%	DUSWU01WQM0
SWU01W034 CCP LONG IRS BARC THB 200926 RFXD 2.5 PFLT TI	0.00%	DUSWU01W034
SWU01QQB7 CCP LONG IRS MS EUR 060424 RFXD 2.1 PFLT 3EU	0.00%	DUSWU01QQB7
317U3XHA7 SWPTION USD 121023 PUT STRIKE 3.88 JPM	0.00%	DU317U3XHA76
SWPCOM2T4 BUY CDS USD 201224 PHILIPPINES AS BP BOA 1% F	0.00%	DUSWPCOM2T4
USDTRY Maturing 20/10/2023 (MFS)	0.00%	
317U3X4A1 SWPTION USD 101023 PUT STRIKE 4.15 GOLDMAN	0.00%	DU317U3X4A19
317U3Y6A7 SWPTION USD 131023 PUT STRIKE 3.87 JPM	0.00%	DU317U3Y6A72
317U02PA9 SWPTION USD 131023 PUT STRIKE 2.92 GOLDMAN	0.00%	DU317U02PA90
FUTURES MARGIN-JPY	0.00%	
SWU01X954 CCP LONG OIS MS CAD 300825 RFXD 4.6 PFLT 1CD	0.00%	DUSWU01X954
3 MONTH SOFR 2506 F	0.00%	GB00HB9ZR833
SWU01JR06 CCP LONG IRS MS USD 300624 RFXD 3.4859 PFLT S	0.00%	DUSWU01JR06
317U388O2 FWD SWPTION USD 020424 PUT STRIKE 2.697 GOLI	0.00%	DU317U388O24
SWU00SF83 CCP LONG IRS MS CZK 300129 RFXD 1.9125 PFLT 6F	0.00%	DUSWU00SF83
SWU01QPZ5 CCP LONG IRS MS EUR 050424 RFXD 2.1 PFLT 3EUI	0.00%	DUSWU01QPZ5
SWU01EBV6 CCP LONG IRS MS AUD 160327 RFXD 1.75 PFLT 6BE	0.00%	DUSWU01EBV6
SWU01J511 CCP LONG IRS MS NZD 140624 RFXD 4% PFLT 3ZBSV	0.00%	DUSWU01J511
SWU01XV59 CCP LONG OIS BARC SGD 200928 RFXD 3 PFLT SOR	0.00%	DUSWU01XV59
317U3E2A5 SWPTION USD 150724 PUT STRIKE 5.25 BAA	0.00%	DU317U3E2A52
SWU01WXU4 CCP LONG IRS MS USD 301127 RFXD 4.19316 PFL	0.00%	DUSWU01WXU4
SWU01XEO7 CCP SHORT OIS MS GBP 200326 PFXD 5.5 RFLT SOI	0.00%	DUSWU01XEO7
CAN 10YR BND 2312 FU	0.00%	DU00CGX23129
SWU01WOF7 CCP LONG IRS MS USD 310330 RFXD 3.9512 PFLT	0.00%	DUSWU01WOF7
SWU01RA14 CCP LONG IRS MS EUR 130424 RFXD 2.1 PFLT 3EUI	0.00%	DUSWU01RA14
SWU01OYI8 CCP LONG IRS MS USD 220230 RFXD 3.47 PFLT SOF	0.00%	DUSWU01OYI8
SWU00SMW2 CCP LONG IRS MS SEK 190624 RFXD 0.5 PFLT 3M	0.00%	DUSWU00SMW2
SWU01GDB3 CCP LONG OIS MS CHF 160527 RFXD 0.3425 PFLT	0.00%	DUSWU01GDB3
SWU01MDZ7 CCP LONG IRS MS USD 300629 RFXD 3.89765 PFLT	0.00%	DUSWU01MDZ7
SWU01G5H9 CCP LONG OIS MS CHF 100227 RFXD 0.294 PFLT S/	0.00%	DUSWU01G5H9
SWU01P0B7 CCP LONG IRS MS NZD 200325 RFXD 4.75 PFLT 3ZB	0.00%	DUSWU01P0B7
SWU01IVA1 CCP LONG IRS MS EUR 180527 RFXD1 PFLT 6EUBO	0.00%	DUSWU01IVA1
SWU01HX03 CCP LONG IRS MS EUR 110427 RFXD 0.7 PFLT 6EUI	0.00%	DUSWU01HX03
SWU01IOA9 CCP LONG IRS MS EUR 110527 RFXD 0.65 PFLT 6EU	0.00%	DUSWU01IOA9
Swap Maturing 22/09/2028 (CBAN90)	0.00%	
3 MONTH SOFR 2509 F	0.00%	GB00HBD02M38
SWU01VYN1 CCP LONG IRS MS USD 101053 RFXD 3.291 PFLT SC	0.00%	DUSWU01VYN1
317U39MA4 SWPTION USD 200624 PUT STRIKE 5.25 NOM	0.00%	DU317U39MA41
US ULTRA BOND 2312 F	0.00%	DU00USU23122
SWU01VVU8 CCP LONG IRS MS USD 031053 RFXD 3.24 PFLT SOI	0.00%	DUSWU01VVU8
SWU01PIM4 CCP LONG IRS MS USD 260129 RFXD 1.63 PFLT SOF	0.00%	DUSWU01PIM4
SWU01VW60 CCP LONG IRS MS USD 051053 RFXD 3.203 PFLT S/	0.00%	DUSWU01VW60
SWU013KR9 CCP LONG IRS MS MXN 070725 RFXD 4.87 PFLT 1W	0.00%	DUSWU013KR9
SWU01VUZ8 CCP LONG IRS MS USD 031053 RFXD 3.1647 PFLT S	0.00%	DUSWU01VUZ8
SWU01GBE9 CCP LONG OIS MS CHF 150227 RFXD 0.3 PFLT SAR	0.00%	DUSWU01GBE9
SWU01GAD2 CCP LONG OIS MS CHF 140227 RFXD 0.2825 PFLT	0.00%	DUSWU01GAD2
SWU01O3K7 CCP LONG IRS MS USD 210653 RFXD 2.75 PFLT SOI	0.00%	DUSWU01O3K7
SWU01VLO3 CCP LONG IRS MS USD 220630 RFXD 3.5 PFLT SOFF	0.00%	DUSWU01VLO3
SWU01XHO4 CCP LONG IRS MS USD 130933 RFXD 3.95 PFLT SOI	0.00%	DUSWU01XHO4
SWU01E2J3 CCP LONG OIS MS JPY 190629 RFXD 0.2 PFLT TONA	0.00%	DUSWU01E2J3
SWU01XLH4 CCP LONG IRS MS AUD 201233 RFXD 4.75 PFLT 6BE	0.00%	DUSWU01XLH4
3 MONTH SOFR 2403 F	0.00%	GB00H46M2G12
SWU01LZT9 CCP LONG IRS MS USD 300629 RFXD 3.45389 PFLT	0.00%	DUSWU01LZT9
STANDARD CHARTERED C	0.00%	
SWU01WQI9 CCP LONG IRS MS USD 310330 RFXD 3.857 PFLT SC	0.00%	DUSWU01WQI9
SWU01NRX5 CCP LONG IRS MS EUR 190327 RFXD 3% PFLT 6EUI	0.00%	DUSWU01NRX5
SWU01HY44 CCP LONG IRS MS EUR 120427 RFXD 0.65 PFLT 6EU	0.00%	DUSWU01HY44
SWU01P2O7 CCP LONG IRS MS NZD 200325 RFXD 5 PFLT 3ZBSV	0.00%	DUSWU01P2O7

TORONTO DOMINION COL	0.00%
JP MORGAN COLAT	-0.01%
SWU01IQW9 CCP LONG IRS MS EUR 130527 RFXD 1% PFLT 6EU	-0.01% DUSWU01IQW9
SWU01E188 CCP LONG OIS MS JPY 291129 RFXD 0.035 PFLT TOI	-0.01% DUSWU01E188
SWU01JYH1 CCP LONG IRS MS EUR 210937 RFXD 2.25 PFLT 6EU	-0.01% DUSWU01JYH1
Futures Margin - AUD	-0.01%
SWU01GUK4 CCP LONG IRS MS USD 151131 RFXD 1.695 PFLT SC	-0.01% DUSWU01GUK4
SWU01OC19 CCP LONG IRS MS USD 300929 RFXD 3.22475 PFLT	-0.01% DUSWU01OC19
SWU01WMD4 CCP LONG IRS BARC KRW 200933 RFXD 3.5 PFLT	-0.01% DUSWU01WMD4
SWU01WRL1 CCP LONG IRS MS USD 301127 RFXD 3.98104 PFLT	-0.01% DUSWU01WRL1
SWU01LGV5 CCP LONG IRS MS AUD 150333 RFXD 4.25 PFLT 6B	-0.01% DUSWU01LGV5
HSBC USD Margin Account	-0.01%
SWU01LBR9 CCP LONG IRS MS USD 080929 RFXD 3.05 PFLT SOF	-0.01% DUSWU01LBR9
SWU01I841 CCP LONG IRS MS NZD 150627 RFXD 3.75 PFLT 3ZB	-0.01% DUSWU01I841
SWU01POA3 CCP LONG IRS MS USD 200129 RFXD 1.545 PFLT SC	-0.01% DUSWU01POA3
SWU00WS56 CCP LONG IRS MS CAD 021029 RFXD 1.7125 PFLT :	-0.01% DUSWU00WS56
SWU01VEZ6 CCP LONG IRS BARC KRW 200928 RFXD 3.5 PFLT 3K	-0.01% DUSWU01VEZ6
SWU01P0W1 CCP LONG IRS MS USD 230253 RFXD 3.08 PFLT SO	-0.01% DUSWU01P0W1
SWU01OEA7 CCP LONG IRS MS USD 300929 RFXD 3.16312 PFLT	-0.01% DUSWU01OEA7
SWU01PII3 CCP LONG IRS MS USD 200129 RFXD 1.63 PFLT SOFR	-0.01% DUSWU01PII3
SWU01L4K2 CCP LONG IRS MS AUD 150932 RFXD 4.5 PFLT 6BBS	-0.01% DUSWU01L4K2
BOA COLLATERAL	-0.01%
SWU01PIG7 CCP LONG IRS MS USD 200129 RFXD 1.518 PFLT SO	-0.01% DUSWU01PIG7
SWU01OT52 CCP LONG OIS MS CAD 210633 RFXD 3.25 PFLT 1CI	-0.01% DUSWU01OT52
SWU01XDNO CCP LONG IRS MS EUR 200329 RFXD 3.25 PFLT 6EL	-0.01% DUSWU01XDNO
SWU01HI00 CCP LONG IRS MS USD 250329 RFXD 1.936 PFLT SO	-0.01% DUSWU01HI00
317U749I9 SWPTION USD 110124 PUT STRIKE 2.31 BOA	-0.01% DU317U749I91
317U173X1 SWPTION EUR 230525 PUT STRIKE 0.451 BNP	-0.01% DU317U173X14
SWU01E2C8 CCP LONG OIS MS JPY 170331 RFXD 0 PFLT TONAR	-0.02% DUSWU01E2C8
SWU01H5I5 CCP LONG IRS MS USD 150624 RFXD 1.75 PFLT SOF	-0.02% DUSWU01H5I5
SWU01UQ93 CCP LONG IRS MS AUD 210633 RFXD 4 PFLT 6BBS	-0.02% DUSWU01UQ93
MORGAN STANLEY GBP	-0.02%
SWU01H629 CCP LONG IRS MS USD 150652 RFXD 1.75 PFLT SOF	-0.02% DUSWU01H629
SWU01US75 CCP LONG OIS MS CAD 130525 RFXD 3.5 PFLT 1CD	-0.03% DUSWU01US75
NZDUSD Maturing 13/10/2023 (BZL NZ)	-0.03%
SWU01PIW2 CCP LONG IRS MS USD 151251 RFXD 2 PFLT SOFRA	-0.03% DUSWU01PIW2
SWU00Y1I3 CCP LONG IRS MS CAD 170630 RFXD 1.5 PFLT 3CDO	-0.04% DUSWU00Y1I3
SWU01PIS1 CCP LONG IRS MS USD 151228 RFXD 1.5 PFLT SOFR	-0.04% DUSWU01PIS1
SWU00UG12 CCP LONG IRS MS CAD 181229 RFXD 1.90 PFLT 3CI	-0.04% DUSWU00UG12
FUTURES MARGIN-EURO	-0.04%
SWU01P4P2 CCP LONG IRS MS USD 150128 RFXD 0.4 PFLT SOFR	-0.05% DUSWU01P4P2
CITIBANK COLAT	-0.06%
Creditors	-0.06%
SWU01XDO8 CCP LONG IRS MS EUR 200334 RFXD 3 PFLT 6 EUB	-0.07% DUSWU01XDO8
SWU01D6D4 CCP LONG IRS MS USD 150629 RFXD 1 PFLT SOFRA	-0.11% DUSWU01D6D4
BARCLAYS COLLATERAL	-0.12%
HSBC COLLATERAL	-0.14%
SWPCOM2Y3 CCP BUY CDS EUR 201233 ITRAXXEUROPE S40 V1 :	-0.16% DUSWPCOM2Y3
NZDUSD Maturing 20/10/2023 (MFS)	-0.21%
Outstanding settlements	-5.98%