

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name	NZ FUNDS ACTIVE SERIES (FORMERLY NZ F	1	Offer number	OFR10831
Fund name	GLOBAL MACRO		Fund number	FND1617
Period disclosure applies [dd/mm/yyyy]	30/09/2023			
Asset name	% of fund net assets		Security code	
ANZ Bank Bill 5.655% 02/11/2023		1.15%	NULL	
ANZ Bank Bill 5.655% 24/10/2023		0.92%	NULL	
ANZ Bank Bill 5.675% 09/10/2023		2.77%	NULL	
ASB Bank Bill 5.65% 31/10/2023		2.30%	NULL	
ASB Bank Bill 5.655% 06/11/2023		0.46%	NULL	
ASB Bank Bill 5.655% 13/12/2023		1.83%	NULL	
Bitcoin		0.20%	NULL	
BitGo Trust Company		0.00%	NULL	
BNZ Bank Bill 5.64% 10/11/2023		1.92%	NULL	
BNZ Bank Bill 5.64% 17/11/2023		6.89%	NULL	
BNZ Bank Bill 5.655% 07/12/2023		0.69%	NULL	
BNZ Bank Bill 5.665% 12/12/2023		3.57%	NULL	
BNZ Bank Bill 5.665% 14/12/2023		3.57%	NULL	
BNZ Bank Bill 5.68% 04/10/2023		0.92%	NULL	
BNZ Bank Bill 5.70% 22/12/2023		1.83%	NULL	
BNZ OTC Derivatives and NDFs		0.00%	NULL	
CDX HY CDSI S40 5Y PRC Corp (Sell Protection)		0.66%	NULL	
Citibank Australia Cash		0.35%	NULL	
Citibank Hong Kong Cash		1.93%	NULL	
Citibank New Zealand Cash		0.28%	NULL	
CME Bitcoin Fut Oct23		0.04%	NULL	
CME Ether Future Oct23		0.06%	NULL	
DiDi Global Inc		4.57%	US23292E1082	
Ethereum		0.20%	NULL	
EURO STOXX 50 Dec23		-0.05%	NULL	
FORWARD AUDNZD		0.00%	NULL	
FORWARD CADNZD		0.00%	NULL	
FORWARD EURNZD		0.01%	NULL	
FORWARD NZDUSD		-0.88%	NULL	
FORWARD USDCNH		0.06%	NULL	
FORWARD USDNZD		-0.22%	NULL	
FORWARD USDTWD		0.49%	NULL	
FTSE 100 IDX FUT Dec23		0.01%	NULL	
Galaxy Digital Holdings LP 3% 15/12/2026		3.15%	US36317GAA40	
Galaxy Digital Holdings Ltd		1.95%	KYG370921069	
Galaxy Liquid Alpha Fund		6.75%	NULL	
Goldman Sachs Futures		11.55%	NULL	
Goldman Sachs OTC Derivatives (ex FX)		1.29%	NULL	
Kiwibank Bank Bill 5.65% 06/12/2023		1.83%	NULL	
Kiwibank Bank Bill 5.66% 12/12/2023		2.74%	NULL	
MSCI EmgMkt Dec23		-0.09%	NULL	
NASDAQ 100 E-MINI Dec23		-0.65%	NULL	
NAT GAS EURO OPT Dec23C 4.5		0.44%	NULL	
NAT GAS EURO OPT Dec23C 4.8		0.33%	NULL	
NAT GAS EURO OPT Dec23C 6.2		-0.09%	NULL	
NATURAL GAS FUTR Dec23		-1.39%	NULL	
NULL		0.00%	NULL	
NZD		-0.35%	NULL	
OEI MAC		3.49%	NULL	
S&P500 EMINI FUT Dec23		-0.83%	NULL	
Semiconductor TRS basket (ex TSMC)		-0.08%	NULL	
SILVER FUTURE Dec23		-0.38%	NULL	
Token TRAXX		0.48%	NULL	
TOPIX INDX FUTR Dec23		-0.05%	NULL	
U308 OPTN 30Nov 23C 48.00		3.01%	NULL	
U308 OPTN 31Jan 24C 46.00		3.30%	NULL	
Universa Black Swan Protection Protocol NIT1 - 5% retention S/ USD		0.11%	NULL	
Westpac Bank Bill 5.84% 10/11/2023		-0.05%	NULL	
Westpac Bank Bill 5.84% 17/11/2023		1.92%	NULL	
Westpac Bank Bill 5.84% 30/11/2023		5.75%	NULL	
Westpac Bank Bill 5.84% 30/11/2023		0.92%	NULL	
Westpac Bank Bill 5.8583% 25/10/2023		0.92%	NULL	
Westpac Bank Bill 5.86% 11/12/2023		1.15%	NULL	
Westpac Bank Bill 5.86% 11/12/2023		3.58%	NULL	
Westpac Bank Bill 5.865% 12/12/2023		3.57%	NULL	
Westpac Bank Bill 5.89% 20/12/2023		1.83%	NULL	
Westpac Bank Bill 5.925% 28/12/2023		2.05%	NULL	
Westpac Cash		6.23%	NULL	

WHEAT FUTURE OPTN Dec23C 850
WHEAT FUTURE OPTN Dec23C 1050

0.01% NULL
0.00% NULL