

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS		1	
Offer name	SELECT KIWISAVER SCHEME	Offer number	OFR13005
Fund name	GROWTH FUND	Fund number	FND21588
Period disclosure applies [dd/mm/yyyy]	30/09/2023		
Asset name	% of fund net assets	Security code	
Wellington Global Stewards Fund	12.81%	IE0003AN1H16	
Mercer Socially Responsible Overseas Shares Portfolio	9.58%	DU0MSOCROSP0	
ANZ NZD Current Account	8.05%		
Vanguard Ethically Conscious International Shares Index ETF - N	7.76%	DU0VN4013PT1	
Mortgage Passthrough TBA	4.02%	US01F0200000	
iShares MSCI EM IMI ESG Screened UCITS ETF	2.88%	IE00BFNM3P36	
Spark New Zealand Ltd	1.50%	NZTELE0001S4	
Contact Energy Ltd	1.37%	NZCENE0001S6	
CSL Ltd	1.32%	AU000000OCSL8	
Meridian Energy Ltd	1.32%	NZMELE0002S7	
ANZ Group Holdings Ltd	1.08%	AU000000ANZ3	
Cash at Bank	1.05%		
Commonwealth Bank of Australia	0.91%	AU000000CBA7	
Mercury NZ Ltd	0.85%	NZMRPE0001S2	
Ryman Healthcare Ltd	0.82%	NZRYME0001S4	
National Australia Bank Ltd	0.80%	AU000000NAB4	
Fisher & Paykel Healthcare Corp Ltd	0.75%	NZFAPE0001S2	
Telstra Group Ltd	0.74%	AU000000TLS2	
Fletcher Building Ltd	0.71%	NZFBUE0001S0	
Treasury Bill 0.00% 28/12/2023	0.70%	US912796ZN24	
BHP Group Ltd	0.67%	AU000000BHP4	
Brambles Ltd	0.66%	AU000000BXB1	
Japan Treasury Disc Bill 0.00% 23/10/2023	0.66%	JP1741711P71	
Auckland International Airport Ltd	0.61%	NZAIAE0002S6	
Net Current Assets	0.60%		
EBOS Group Ltd	0.56%	NZEBOE0001S6	
Microsoft Corp	0.55%	US5949181045	
Infratil Ltd	0.54%	NZIFTE0003S3	
Summerset Group Holdings Ltd	0.53%	NZSUME0001S0	
Goodman Group	0.51%	AU000000GMG2	
Alphabet Inc	0.50%	US02079K3059	
Freightways Group Ltd	0.48%	NZFREE0001S0	
SEEK Ltd	0.47%	AU000000SEK6	
Japan Treasury Disc Bill 0.00% 2/10/2023	0.44%	JP1741661P71	
Medibank Pvt Ltd	0.43%	AU000000MPL3	
Chorus Ltd	0.42%	NZCNUJ0001S2	
Precinct Properties Group	0.41%	NZAPTE0001S3	
Kiwi Property Group Ltd	0.40%	NZKPGE0001S9	
Apple Inc	0.39%	US0378331005	
Japan Treasury Disc Bill 0.00% 18/12/2023	0.38%	JP1741821P94	
Mainfreight Ltd	0.36%	NZMFTE0001S9	
a2 Milk Co Ltd/The	0.35%	NZATME0002S8	
AUD CASH	0.34%		
Sims Ltd	0.34%	AU000000SGM7	
Coles Group Ltd	0.33%	AU00000030678	
ALS Ltd	0.32%	AU000000ALQ6	
Fr Sd8329 5.00% 1/06/2053	0.30%	US3132DWHE66	
Goodman Property Trust	0.30%	NZCPTJ0001S9	
KMD Brands Ltd	0.29%	NZKMDE0001S3	
Japan Treasury Disc Bill 0.00% 30/10/2023	0.29%	JP1741721P79	
Suncorp Group Ltd	0.29%	AU000000SUN6	
Treasury Bill 0.00% 14/12/2023	0.27%	US912797FU69	
Heartland Group Holdings Ltd	0.27%	NZHGHE0007S9	
Meta Platforms Inc	0.27%	US30303M1027	
Transurban Group	0.26%	AU000000TCL6	
Port of Tauranga Ltd	0.26%	NZPOTE0003S0	
Japan Treasury Disc Bill 0.00% 13/11/2023	0.25%	JP1741751P80	
Amazon.com Inc	0.25%	US0231351067	
Housing New Zealand Ltd 4.422% 15/10/27	0.25%	NZHNZD00008L2	
Treasury Bill 0.00% 19/10/2023	0.25%	US912797FB88	
Realkredit Danmark 5.00% 1/10/2053	0.25%	DK0004624038	
Stockland	0.25%	AU000000SGP0	
Genesis Energy Ltd	0.25%	NZGNEE0001S7	
Macquarie Group Ltd	0.24%	AU000000MQG1	
NVIDIA Corp	0.23%	US67066G1040	
Reliance Worldwide Corp Ltd	0.23%	AU000000RWC7	
Applied Materials Inc	0.21%	US0382221051	

Sonic Healthcare Ltd	0.21%	AU000000SHL7
New Zealand Local Government Funding Agency 1.50% 15/04/2	0.21%	NZLGFDT014CO
Booking Holdings Inc	0.20%	US09857L1089
Eni SpA	0.19%	IT0003132476
Jyske Realkredit A/S 1.00% 1/10/2023	0.19%	DK0009406829
Cigna Group/The	0.19%	US1255231003
McKesson Corp	0.18%	US58155Q1031
Kirin Holdings Co Ltd	0.18%	JP3258000003
Computershare Ltd	0.18%	AU000000CPU5
Housing New Zealand Ltd 3.42% 18/10/28	0.17%	NZHNZD0628L7
New Zealand Local Government Funding Agency 3.50% 14/04/3	0.17%	NZLGFDT009CO
Cleanaway Waste Management Ltd	0.17%	AU000000CWY3
Adobe Inc	0.17%	US00724F1012
Housing New Zealand Ltd 2.247% 05/10/26	0.17%	NZHNZD0001L7
GPT Group/The	0.17%	AU000000GPT8
Verisk Analytics Inc	0.16%	US92345Y1064
Kimberly-Clark Corp	0.16%	US4943681035
Australian Ethical Investment Ltd	0.16%	AU000000AEF4
Housing New Zealand Ltd 2.183% 24/04/30	0.16%	NZHNZD0230L2
JPMorgan Chase & Co	0.16%	US46625H1005
Xero Ltd	0.16%	NZXROE0001S2
Weyerhaeuser Co	0.16%	US9621661043
Cadence Design Systems Inc	0.16%	US1273871087
Schneider Electric SE	0.16%	FR0000121972
Ingenia Communities Group	0.16%	AU000000INA9
O'Reilly Automotive Inc	0.16%	US67103H1077
NZD CASH	0.16%	
Technology One Ltd	0.16%	AU000000TNE8
PACCAR Inc	0.16%	US6937181088
Archer-Daniels-Midland Co	0.15%	US0394831020
Bank of Queensland Ltd	0.15%	AU000000BOQ8
Mirvac Group	0.15%	AU000000MGR9
IDP Education Ltd	0.15%	AU000000IEL5
Woodside Energy Group Ltd	0.15%	AU0000224040
DBS Group Holdings Ltd	0.15%	SG1L01001701
Aristocrat Leisure Ltd	0.14%	AU000000ALL7
Housing New Zealand Ltd 1.534% 10/09/35	0.14%	NZHNZD0935L6
Valero Energy Corp	0.14%	US91913Y1001
Ameriprise Financial Inc	0.14%	US03076C1062
China Petroleum & Chemical Corp	0.14%	CNE1000002Q2
WiseTech Global Ltd	0.14%	AU000000WTC3
Equitable Holdings Inc	0.13%	US29452E1010
Vertex Pharmaceuticals Inc	0.13%	US92532F1003
Lam Research Corp	0.13%	US5128071082
Bayer AG	0.13%	DE000BAY0017
Ramsay Health Care Ltd	0.13%	AU000000RHC8
Builders FirstSource Inc	0.13%	US12008R1077
carsales.com Ltd	0.13%	AU000000CAR3
Westpac New Zealand Ltd 2.083% 20/02/2025	0.13%	NZWNZD0225L1
MetLife Inc	0.13%	US59156R1086
Wells Fargo & Co	0.13%	US9497461015
SWPC0M2Y3 CCP BUY CDS EUR 201233 ITRAXX MAIN40 10Y ICE	0.13%	DUSWPC0M2Y3
Eaton Corp PLC	0.13%	IE00B8KQN827
Suncor Energy Inc	0.12%	CA8672241079
Debtors	0.12%	
Vanguard ESG US Stock ETF	0.12%	US9219107334
Westpac Banking Corp	0.12%	AU000000WBC1
Us Treasury N/B 1.875% 15/02/2041	0.12%	US912810SW99
Santos Ltd	0.12%	AU000000STO6
ASML Holding NV	0.12%	NL0010273215
Channel Infrastructure NZ Ltd	0.12%	NZNZRE0001S9
Heidelberg Materials AG	0.12%	DE0006047004
MORGAN STANLEY USD	0.12%	
Japan (2 Year Issue) 0.005% 1/10/2024	0.12%	JP1024411NA0
Fairfax Financial Holdings Ltd	0.12%	CA3039011026
Tourism Holdings Ltd	0.12%	NZHELE0001S9
NZMS First Mortgage Securities Limited	0.11%	
Biogen Inc	0.11%	US09062X1037
Israel Fixed Bond 1.50% 30/11/2023	0.11%	IL0011550683
Argosy Property Ltd	0.11%	NZARGE0010S7
Hon Hai Precision Industry Co Ltd	0.11%	TW0002317005
Nz Local Govt Fund Agenc 4.50% 15/04/2027	0.11%	NZLGFDT007C4

Nz Local Govt Fund Agenc 1.50% 20/04/2029	0.11% NZLGFDT012C4
Tsy Infl Ix N/B 0.25% 15/01/2025	0.11% US912828H458
Visa Inc	0.11% US92826C8394
Samsung Electronics Co Ltd	0.11% KR7005930003
Equinix Inc	0.10% US29444U7000
PG&E Corp	0.10% US69331C1080
Wolters Kluwer NV	0.10% NL0000395903
SKY Network Television Ltd	0.10% NZSKTE0001S6
Vulcan Steel Ltd	0.10% AU0000181984
Vista Group International Ltd	0.10% NZVGLE0003S1
Genesis Energy Ltd 5.00% 3/04/2025	0.10% NZGNEDT007C3
Nz Local Govt Fund Agenc 4.50% 15/05/2030	0.10% NZLGFDT020C7
Japan Govt Cpi Linked 0.10% 10/03/2028	0.10% JP1120231J51
Scales Corp Ltd	0.10% NZSCLE0002S8
SKYCITY Entertainment Group Ltd	0.10% NZSKCE0001S2
TOWER Ltd	0.10% NZTWRE0011S2
Nz Local Govt Fund Agenc 2.75% 15/04/2025	0.10% NZLGFDT008C2
Us Treasury N/B 1.375% 15/11/2040	0.10% US912810ST60
Tsy Infl Ix N/B 0.125% 15/04/2025	0.10% US912828ZJ22
Glencore PLC	0.10% JE00B4T3BW64
ABN AMRO Bank NV	0.10% NL0011540547
SWU01H5P9 CCP SHORT IRS MS USD 150627 PFXD 1.75 RFLT SO	0.10% DUSWU01H5P9
Westpac New Zealand Ltd 6.73% 14/02/2034	0.10% NZWNZD02T2L8
Japan (2 Year Issue) 0.005% 1/04/2024	0.10% JP1024351N46
Rio Tinto Ltd	0.10% AU000000RIO1
Taiwan Semiconductor Manufacturing Co Ltd	0.10% US8740391003
Roche Holding AG	0.09% CH0012032048
Nz Local Govt Fund Agenc 2.25% 15/05/2028	0.09% NZLGFDT018C1
Fn By0737 5.00% 1/05/2053	0.09% US3140NGZB99
Transpower New Zealand 1.735% 4/09/2025	0.09% NZTRPD0070L9
PepsiCo Inc	0.09% US7134481081
Petroleo Brasileiro SA	0.09% US71654V4086
Tsy Infl Ix N/B 0.50% 15/01/2028	0.09% US9128283R96
Hellenic Telecommunications Organization SA	0.09% GRS260333000
Rio Tinto PLC	0.09% GB0007188757
iShares CORE S&P/ASX 200 ETF	0.09% AU000000IOZ4
Tesco PLC	0.09% GB00BLGZ9862
Hartford Financial Services Group Inc/The	0.09% US4165151048
Japan (2 Year Issue) 0.005% 1/03/2024	0.09% JP1024341N31
BNP Paribas SA	0.08% FR0000131104
Palo Alto Networks Inc	0.08% US6974351057
SoftBank Group Corp	0.08% JP3436100006
Novartis AG	0.08% CH0012005267
Fonterra Cooperative Grp 5.08% 19/06/2025	0.08% NZFCGDT310C3
Wesfarmers Ltd	0.08% AU000000WES1
Colgate-Palmolive Co	0.08% US1941621039
Jyske Realkredit A/S 1.00% 1/10/2050	0.08% DK0009397069
Sanofi	0.08% FR0000120578
iShares Trust iShares ESG Aware MSCI EAFE ETF	0.08% US46435G5163
B&M European Value Retail SA	0.08% LU1072616219
Eli Lilly & Co	0.08% US5324571083
Kiwibank Ltd 2.635% 5/10/2026	0.08% NZKIWD1026L4
Amcor PLC	0.08% AU000000AMC4
Kiwibank Ltd 2.155% 20/09/2024	0.08% NZKIWD0924L1
Tsy Infl Ix N/B 1.125% 15/01/2033	0.07% US91282CGK18
MORGAN STANLEY CAD	0.07%
Timken Co/The	0.07% US8873891043
Nine Entertainment Co Holdings Ltd	0.07% AU000000NEC4
Deutsche Bank Ny 6.119% 14/07/2026	0.07% US25160PAJ66
Dir Kredit A/S 1.00% 1/10/2023	0.07% DK0006345301
BYD Co Ltd	0.07% CNE100000296
Sankyu Inc	0.07% JP3326000001
Chorus Ltd 4.35% 6/12/2028	0.07% NZCNUDT003C6
United States Steel Corp	0.07% US9129091081
Anhui Conch Cement Co Ltd	0.07% CNE1000001W2
ASB Bank Limited 1.83% 19/08/2024	0.07% NZABBDG004C8
Deutsche Bank Ny 3.961% 26/11/2025	0.07% US251526CB33
Carbon Fund	0.07% NZCO2E0005S7
Dexus Convenience Retail REIT	0.07% AU0000179061
Northern Star Resources Ltd	0.07% AU000000NST8
Encore Wire Corp	0.07% US2925621052
Kia Corp	0.07% KR7000270009

Sbs Bank 6.14% 7/03/2029	0.07% NZSBBDT370C8
Anz Bank New Zealand Ltd 5.22% 16/02/2028	0.07% NZANBDT025C4
E.ON SE	0.07% DE000ENAG999
Denso Corp	0.07% JP3551500006
Home Depot Inc/The	0.07% US4370761029
Mercury Nz Ltd 5.64% 19/06/2028	0.07% NZMICYDG006C1
France (Govt Of) 0.75% 25/05/2052	0.07% FR0013480613
Iberdrola SA	0.06% ES0144580Y14
Kfw 1.75% 19/05/2028	0.06% NZKFZDT004C9
Tsy Infl Ix N/B 1.625% 15/10/2027	0.06% US91282CFR79
Kenvue Inc	0.06% US49177J1025
Gartner Inc	0.06% US3666511072
Burberry Group PLC	0.06% GB0031743007
Merck & Co Inc	0.06% US58933Y1055
CSX Corp	0.06% US1264081035
Woolworths Group Ltd	0.06% AU000000WOW2
Light & Wonder Inc	0.06% AU0000278103
Empire State Realty Trust Inc	0.06% US2921041065
Fn Ma5009 5.00% 1/05/2053	0.06% US31418ER771
Dunedin City Treasury 1.93% 18/04/2028	0.06% NZDCTDT199C7
NetEase Inc	0.06% US64110W1027
KB Financial Group Inc	0.06% KR7105560007
Organon & Co	0.06% US68622V1061
Fn Ma4876 6.00% 1/12/2052	0.06% US31418EM236
New Zealand Local Government Funding Agency 2.25% 15/04/2	0.06% NZLGFDT011C6
Asian Development Bank 4.00% 27/05/2027	0.06% NZADBDT016C5
Asian Development Bank 2.125% 19/05/2031	0.06% NZADBDT013C2
FUTURE MARGINS-USD	0.06%
Bridgestone Corp	0.06% JP3830800003
Turners Automotive Group Ltd	0.06% NZVNL0000151
Sandfire Resources Ltd	0.06% AU000000SFR8
Phillips 66	0.06% US7185461040
Japan Treasury Disc Bill 0.00% 25/12/2023	0.06% JP1741841P90
Vector Ltd 4.996% 14/03/2024	0.06% NZVCTDT009C6
Nykredit Realkredit As 1.50% 1/10/2053	0.06% DK0009527616
AT AND T INC 190324 0.00 CB	0.06% US0020A2CK62
Centuria Industrial REIT	0.06% AU000000CIP0
Perpetual Ltd	0.06% AU000000PPT9
Societe Generale 2.797% 19/01/2028	0.06% US83368RBH49
Asian Development Bank 3.75% 18/08/2025	0.06% NZADBDT017C3
Santen Pharmaceutical Co Ltd	0.06% JP3336000009
Christchurch City Hldgs 5.043% 6/04/2028	0.06% NZCCHDT901C1
ASB Bank Limited 1.646% 4/05/2026	0.06% NZABBDG005C5
Veeva Systems Inc	0.06% US9224751084
Intl Bk Recon & Develop 4.25% 29/07/2027	0.06% NZIBDDT020C9
LVMH Moet Hennessy Louis Vuitton SE	0.06% FR0000121014
James Hardie Industries PLC	0.06% AU000000JHX1
Manulife Financial Corp	0.05% CA56501R1064
Sumitomo Mitsui Banking 2.44% 18/06/2024	0.05% XS2008801370
Alibaba Group Holding Ltd	0.05% KYG017191142
Chemours Co/The	0.05% US1638511089
Japan Treasury Disc Bill 0.00% 6/11/2023	0.05% JP1741731P85
Bank of New York Mellon Corp/The	0.05% US0640581007
Renesas Electronics Corp	0.05% JP3164720009
Expedia Group Inc	0.05% US30212P3038
Bonos Y Oblig Del Estado 3.45% 30/07/2066	0.05% ES00000128E2
ResMed Inc	0.05% AU000000RMD6
Check Point Software Technologies Ltd	0.05% IL0010824113
Realkredit Danmark 1.00% 1/01/2024	0.05% DK0004620200
Ross Stores Inc	0.05% US7782961038
Nykredit Realkredit As 1.00% 1/10/2050	0.05% DK0009522815
Nestle SA	0.05% CH0038863350
Align Technology Inc	0.05% US0162551016
Samsung Fire & Marine Insurance Co Ltd	0.05% KR7000810002
Air Canada	0.05% CA0089118776
Bank Of New Zealand 1.884% 8/06/2026	0.05% NZBNZDT397C8
Westpac New Zealand Ltd 1.439% 24/02/2026	0.05% NZWNZD0226L9
G2 Ma8488 4.00% 20/12/2052	0.05% US36179XND48
Japan (30 Year Issue) 0.70% 20/06/2051	0.05% JP1300711M79
Amano Corp	0.05% JP3124400007
RMAC PLC SERIES 3 CLASS A 150247 ABS	0.05% XS2666572693
Fortescue Metals Group Ltd	0.05% AU000000FMG4

Powerco Limited 4.67% 15/11/2024	0.05% NZPWCDT009C9
Telefonaktiebolaget LM Ericsson	0.05% SE0000108656
Loblaw Cos Ltd	0.05% CA5394811015
Las Vegas Sands Corp	0.05% US5178341070
Ping An Insurance Group Co of China Ltd	0.05% CNE1000003X6
Tsy Infl Ix N/B 0.125% 15/07/2031	0.05% US91282CCM10
Fiserv Inc	0.05% US3377381088
New Zealand Government 1.50% 15/05/2031	0.05% NZGOVDT531C0
Aareal Bank Ag 0.625% 14/02/2025	0.04% XS2297684842
AVI Ltd	0.04% ZAE000049433
Auckland Council 3.338% 27/07/2026	0.04% NZAKCDT410C0
BARCLAYS USD MARGIN	0.04%
Westpac New Zealand Ltd 2.22% 29/07/2024	0.04% NZWNZD0724L3
Japan (2 Year Issue) 0.005% 1/05/2024	0.04% JP1024361N51
Air New Zealand Ltd	0.04% NZAIRE0001S2
Hsbc Holdings Plc 2.251% 22/11/2027	0.04% US404280CX53
Housing New Zealand Ltd 3.36% 12/06/2025	0.04% NZHNZD0625L3
Us Treasury N/B 1.625% 15/11/2050	0.04% US912810SS87
NZDUSD Maturing 14/11/2023 (BZL NZ)	0.04%
Tpmt 2019-4 A1 2.90% 25/10/2059	0.04% US89178BAA26
Australian Government 4.50% 21/04/2033	0.04% AU000XCLWAG2
Auckland Intl Airport 5.67% 9/05/2028	0.04% NZAIAD0250L8
Japan (30 Year Issue) 0.50% 20/03/2049	0.04% JP1300621K47
Cmlti 2021-Inv1 A3A 2.50% 25/05/2051	0.04% US17329PAY88
Morgan Stanley 2.103% 8/05/2026	0.04% XS2446386356
Apollo Global Management Inc	0.04% US03769M1062
Property for Industry Ltd	0.04% NZPFIE0001S5
Santander Uk Group Hldgs 7.482% 29/08/2029	0.04% XS2673526401
Us Treasury N/B 2.875% 15/05/2052	0.04% US912810TG31
Sumitomo Mitsui Finl Grp 5.52% 13/01/2028	0.04% US86562MCR97
SWU01D6C6 CCP SHORT IRS MS USD 150627 PFXD 1 RFLT SOFR	0.04% DUSWU01D6C6
Treasury Bill 0.00% 16/11/2023	0.04% US912797FK87
Synlait Milk Ltd	0.04% NZSMLE0001S9
Treasury Bill 0.00% 24/11/2023	0.04% US912797FL60
iShares Inc iShares ESG Aware MSCI EM ETF	0.04% US46434G8630
Odontoprev SA	0.04% BRODPVACNOR4
Saudi International Bond 4.75% 18/01/2028	0.04% XS2577134401
Treasury Bill 0.00% 16/01/2024	0.04% US912797HZ39
Nutrien Ltd	0.04% CA67077M1086
CGI Inc	0.04% CA12532H1047
Bank Of New Zealand 2.16% 29/01/2025	0.04% NZBNZDT396C0
Nstr 2007-A M1 5.704% 25/03/2037	0.04% US63860HAE99
SLM Corp	0.04% US78442P1066
EURUSD Maturing 20/10/2023 (MFS)	0.04%
Bank of America Corp	0.04% US0605051046
SWU01JJ13 CCP SHORT IRS MS USD 301126 RFLT SOFRA PFXD.2	0.04% DUSWU01JJ13
Nykredit Realkredit As 1.00% 1/04/2024	0.04% DK0009540395
Verus 2023-5 A1 6.476% 25/06/2068	0.04% US924934AA00
NZX Ltd	0.04% NZNZXE0001S7
Jyske Realkredit A/S 1.00% 1/10/2024	0.04% DK0009411829
Amsi 2005-R5 M5 6.409% 25/07/2035	0.04% US03072SE687
Resnz 2023-1 A 7.55% 16/01/2055	0.04% NZRVGB1001R9
Tsy Infl Ix N/B 0.125% 15/01/2032	0.04% US91282CDX65
Verus 2023-4 A1 5.811% 25/05/2068	0.04% US92539TAA16
Stra 2021-2X A 6.06% 20/07/2060	0.04% XS2272275590
Vital Healthcare Property Trust	0.04% NZCHPE0001S4
SWU01PIO0 CCP SHORT IRS MS USD 151226 PFXD 1.25 RFLT SO	0.04% DUSWU01PIO0
France (Govt Of) 2.00% 25/05/2048	0.04% FR0013257524
Mastercard Inc	0.03% US57636Q1040
GEA Group AG	0.03% DE0006602006
Vector Ltd	0.03% NZVCTE0001S7
Wellington Intl Airport 4.00% 1/04/2030	0.03% NZWIAD0060L5
Auckland Council 4.176% 24/03/2025	0.03% NZAKCDT363C1
Dunedin City Treasury 3.79% 16/10/2024	0.03% NZDCTDT135C1
Mfra 2023-Nqm2 A1 4.40% 25/03/2068	0.03% US55285WAA71
Nz Local Govt Fund Agenc 2.25% 15/05/2031	0.03% NZLGFDT017C3
Intl Finance Corp 4.875% 13/12/2029	0.03% NZIFCDT015C6
Japan (20 Year Issue) 1.20% 20/09/2035	0.03% JP1201541F90
Intl Bk Recon & Develop 4.625% 2/02/2028	0.03% NZIBDDT021C7
ServiceNow Inc	0.03% US81762P1021
Inter-American Devel Bk 4.75% 25/01/2030	0.03% NZIBBDT010C0
Sumitomo Mitsui Banking 0.55% 6/11/2023	0.03% XS1899009705

Ulta Beauty Inc	0.03%	US9038453031
Omnicom Group Inc	0.03%	US6819191064
J D Wetherspoon PLC	0.03%	GB0001638955
Japan (30 Year Issue) 0.80% 20/03/2046	0.03%	JP1300501G30
Skellerup Holdings Ltd	0.03%	NZSKXE0001S8
QBE Insurance Group Ltd	0.03%	AU000000QBE9
United Kingdom Gilt 0.625% 22/10/2050	0.03%	GB00BMBL1F74
Santander Uk Group Hldgs 6.534% 10/01/2029	0.03%	US80281LAT26
Japan Treasury Disc Bill 0.00% 16/10/2023	0.03%	JP1741691P75
Japan Treasury Disc Bill 0.00% 10/10/2023	0.03%	JP1741681P77
Lcda 2023-Ell A2 5.048% 1/12/2034	0.03%	US54627RAS94
Stwd 2021-Hts A 6.497% 15/04/2034	0.03%	US78486DAA81
Arvida Group Ltd	0.03%	NZARVE0001S5
Stwd 2021-Lih A 6.305% 15/11/2036	0.03%	US78486EAA64
Mtfnz P21 A 6.50% 15/06/2029	0.03%	NZPANTFAT019
Sreit 2021-Ind A 6.146% 15/10/2038	0.03%	US78473JAA07
Ubs Group Ag 4.55% 17/04/2026	0.03%	US902613BB36
Sumitomo Mitsui Banking 0.01% 10/09/2025	0.03%	XS2225211650
Fn Cb7220 5.50% 1/09/2053	0.03%	US3140QTAW95
Lenovo Group Ltd	0.03%	HK0992009065
Standard Chartered Plc 2.678% 29/06/2032	0.03%	XS2358287824
Citigroup Inc 3.29% 17/03/2026	0.03%	US172967NL16
Intl Bk Recon & Develop 0.75% 10/06/2026	0.03%	NZIBDDT016C7
Heartland Bank Ltd 3.55% 12/04/2024	0.03%	NZHBLD0020L2
Gmt Bond Issuer Ltd 3.656% 20/12/2027	0.03%	NZGMBDT008C5
Newcrest Mining Ltd	0.03%	AU000000NCM7
Korea Housing Finance Co 4.475% 6/04/2026	0.03%	AU3CB0298396
Romania 2.125% 7/03/2028	0.03%	XS2434895558
UniCredit SpA	0.03%	IT0005239360
Nhel 2006-1 A2D 5.974% 25/05/2036	0.03%	US669884AE80
Fpqc 2023-2 A 7.10% 15/08/2030	0.03%	NZFPFD1049R3
Avolon Holdings Fndg Ltd 2.528% 18/11/2027	0.03%	US05401AAR23
Cmlti 2006-Wfh4 M2 5.869% 25/11/2036	0.03%	US17309SAF74
OSG Corp	0.03%	JP3170800001
Pclf 2021-1 A 6.322% 15/10/2025	0.03%	XS2322825097
Nordea Kredit Realkredit 1.00% 1/04/2024	0.03%	DK0002042779
Doosan Bobcat Inc	0.03%	KR7241560002
Development Bk Of Japan 0.50% 27/08/2025	0.03%	XS2216812318
Obx 2023-Nqm1 A1 6.12% 25/11/2062	0.03%	US670855AA38
Nyo 2021-1290 A 6.542% 15/11/2038	0.03%	US62955HAA59
Gaci First Investment 4.875% 14/02/2035	0.03%	XS2585988061
Ubs Group Ag 7.75% 1/03/2029	0.03%	CH1214797172
Ontario Teachers' Financ 1.85% 3/05/2032	0.03%	XS2475513953
Unicredit Spa 7.83% 4/12/2023	0.03%	XS1917910884
Oceania Healthcare Ltd	0.03%	NZOCAE0002S0
National Bk Hungary Bill 0.00% 5/10/2023	0.03%	HU0000625751
Jyske Realkredit A/S 1.00% 1/01/2024	0.03%	DK0009408361
Gerdau SA	0.03%	BRGGBRACNPR8
Jyske Realkredit A/S 1.00% 1/04/2024	0.03%	DK0009391104
Tommi 4 A 4.415% 18/07/2033	0.03%	XS2607339236
Gsamp 2006-He3 A2D 5.934% 25/05/2046	0.03%	US36244KAE55
Twin 2021-1 A 6.069% 12/03/2055	0.03%	XS2305355310
Fonterra Co-operative Group Ltd	0.03%	NZFSFE0001S5
Westpac New Zealand Ltd 3.696% 16/02/2027	0.03%	NZWNZD0227L7
Realkredit Danmark 1.00% 1/04/2024	0.03%	DK0009295149
IG Group Holdings PLC	0.03%	GB00B06QFB75
Amco Spa 4.625% 6/02/2027	0.03%	XS2583211201
Goldman Sachs Group Inc 4.722% 7/02/2025	0.03%	XS2441551970
Nomura Holdings Inc 2.679% 16/07/2030	0.03%	US65535HAS85
Yamato Holdings Co Ltd	0.03%	JP3940000007
Stra 2021-1 A 6.07% 25/09/2051	0.03%	XS2295993724
Nz Local Govt Fund Agenc 2.00% 15/04/2037	0.03%	NZLGFDT016C5
Intl Bk Recon & Develop 2.875% 30/11/2026	0.02%	NZIBDDT019C1
MORGAN STANLEY EUR	0.02%	
Gnr 2016-H11 F 6.232% 20/05/2066	0.02%	US38375UXM79
USDJPY Maturing 20/10/2023 (MFS)	0.02%	
Intesa Sanpaolo Spa 8.248% 21/11/2033	0.02%	US46115HBV87
Fn Ca8607 2.50% 1/01/2051	0.02%	US3140QGR581
Stride Property Group	0.02%	NZSPGE0001S2
Bank Of America Corp 1.949% 27/10/2026	0.02%	XS2462324232
Voya Financial Inc	0.02%	US9290891004
LPL Financial Holdings Inc	0.02%	US50212V1008

Barclays Plc 2.894% 24/11/2032	0.02%	US06738EBV65
Toyota Fin New Zealand 1.73% 6/09/2024	0.02%	NZTFSDT727C5
EUR OAT 2312 FUT	0.02%	DE000C7PB934
SWU01XDS9 CCP SHORT IRS MS EUR 200354 PFXD 2.75 RFLT 6E	0.02%	DUSWU01XDS9
Kiwi Property Group Ltd 4.06% 12/11/2025	0.02%	NZKPGD0040L4
SWPCOM330 CCP SELL CDS USD 201228 CDX.NA.IG.41 1% MS	0.02%	DUSWPCOM330
CROWN CASTLE INC 021123 0.00 CP	0.02%	US22823QY211
Natwest Group Plc 5.516% 30/09/2028	0.02%	US639057AF59
Agence Francaise Develop 1.125% 2/03/2037	0.02%	FR0014008SA9
Ubs Group Ag 9.016% 15/11/2033	0.02%	US225401BB38
Mtfnz O23 A 7.25% 16/09/2030	0.02%	NZOPATFAT017
Kookmin Bank 0.052% 15/07/2025	0.02%	XS2199348231
Stra 2020-1 A 6.119% 12/03/2052	0.02%	XS2215921748
Wbht 2019-Wbm A 6.497% 15/12/2033	0.02%	US93065PAA93
Talnt 2019-1A A 2.56% 25/11/2031	0.02%	US89231XAA90
Brueg 2021-1X A 4.616% 22/05/2031	0.02%	XS2346732113
Bx 2021-21M A 6.176% 15/10/2036	0.02%	US05609CAA53
Csf 2021-1 A 6.17% 17/06/2058	0.02%	XS2306577342
Arrow Electronics Inc 3.25% 8/09/2024	0.02%	US042735BG47
Hungary 6.25% 22/09/2032	0.02%	XS2574267261
Medifast Inc	0.02%	US58470H1014
Hsbc Holdings Plc 5.21% 11/08/2028	0.02%	US404280DG12
American Tower Corp 2.95% 15/01/2025	0.02%	US03027XAV29
Ctp Nv 0.50% 21/06/2025	0.02%	XS2356029541
Haleon Uk Capital Plc 3.125% 24/03/2025	0.02%	US36264NAB01
Amsi 2005-R11 M3 6.184% 25/01/2036	0.02%	US030725V368
Banca Monte Dei Paschi S 0.875% 8/10/2026	0.02%	IT0005386922
Cochlear Ltd	0.02%	AU000000COH5
State Street Corp	0.02%	US8574771031
Gaci First Investment 4.75% 14/02/2030	0.02%	XS2585987683
Saudi International Bond 4.875% 18/07/2033	0.02%	US80413TBD00
Jpmorgan Chase & Co 2.595% 24/02/2026	0.02%	US46647PCV67
Standard Chartered Plc 1.822% 23/11/2025	0.02%	US853254CE80
L-Bank Bw Foerderbank 4.00% 15/04/2027	0.02%	NZLBKDT003C1
Hsbc Holdings Plc 4.583% 19/06/2029	0.02%	US404280BT50
SWU01US59 CCP SHORT IRS MS USD 130525 PFXD 3.15 RFLT SO	0.02%	DUSWU01US59
EURNZD Maturing 14/11/2023 (BZL NZ)	0.02%	
Mitsubishi Ufj Fin Grp 1.412% 17/07/2025	0.02%	US606822BS23
Nordic Investment Bank 4.375% 21/02/2030	0.02%	NZNIBDT013C2
Tokyo Metropolitan Govt 0.75% 16/07/2025	0.02%	XS2200138639
Verus 2023-Inv1 A1 5.999% 25/02/2068	0.02%	US92539FAA12
Sumitomo Mitsui Tr Bk Lt 0.01% 15/10/2027	0.02%	XS2240511076
Tencent Holdings Ltd	0.02%	KYG875721634
South32 Ltd	0.02%	AU000000S320
Origin Energy Ltd	0.02%	AU000000OORG5
Cbre Gi Open End Fund 0.50% 27/01/2028	0.02%	XS2286044024
Gsmbs 2021-Gr3 A2 2.50% 25/04/2052	0.02%	US36263TAB89
Buy NZD Sell AUD Settling 14-Nov-2023	0.02%	
Ascendas Reit 0.75% 23/06/2028	0.02%	XS2349343090
Wellington Intl Airport 3.32% 24/09/2031	0.02%	NZWIAD0080L3
Csmc 2017-Chop A 6.194% 15/07/2032	0.02%	US12651QAA76
Csf 2021-2 A 6.00% 17/06/2058	0.02%	XS2355523296
Us Treasury N/B 0.625% 30/11/2027	0.02%	US91282CAY75
Us Treasury N/B 0.375% 30/09/2027	0.02%	US91282CAL54
Auckland Council 2.013% 10/07/2025	0.02%	NZAKCDT484C5
Dunedin City Treasury 0.676% 16/11/2026	0.02%	NZDCTDT191C4
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
Bank Of New Zealand 4.985% 7/06/2027	0.02%	NZBNZDT401C8
Credit Suisse New York 3.70% 21/02/2025	0.02%	US22550L2H39
Auckland Council 2.95% 28/09/2050	0.02%	NZAKCDT520C6
MORGAN STANLEY AUD	0.02%	
Dbgs 2019-1735 A 3.843% 10/04/2037	0.02%	US23307EAA91
Insurance Australia Group Ltd	0.02%	AU000000IAG3
Dunedin City Treasury 3.22% 27/11/2028	0.02%	NZDCTDT211C0
Lwmc 2021-Fl1 A 5.969% 15/05/2051	0.02%	XS2336172452
Meridian Energy Limited 5.91% 20/09/2028	0.02%	NZMELDT096C0
Smb 2022-B A1B 6.763% 16/02/2055	0.02%	US83206NAB38
Kiwi Property Group Ltd 4.33% 19/12/2024	0.02%	NZKPGD0030L5
Christchurch City Hldgs 3.58% 27/11/2024	0.02%	NZCCHDT853C4
Japan Fin Org Municipal 0.625% 2/09/2025	0.02%	XS2224639802

EURNZD Maturing 13/10/2023 (BZL NZ)	0.02%
Deutsche Bank Ny 3.729% 14/01/2032	0.02% US251526CF47
Blunz 2022-2 A1L 7.45% 16/02/2054	0.02% NZBSNC1002R1
Anz Bank New Zealand Ltd 3.03% 20/03/2024	0.02% NZANBDT023C9
Trini 2021-1X A 6.07% 15/07/2059	0.02% XS2318720864
Pilbara Minerals Ltd	0.02% AU000000PLSO
Scentre Group	0.02% AU000000SCG8
Romania 2.00% 14/04/2033	0.02% XS2331735253
United Kingdom Gilt 1.25% 31/07/2051	0.02% GB00BLH38158
SWU01O3D3 CCP SHORT IRS MS USD 210628 RFLT SOFRA PFXD	0.02% DUSWU01O3D3
EURO BOBL 2312 FUT	0.02% DE000C7PB9Z2
Contact Energy Ltd 3.55% 15/08/2024	0.02% NZCEND0050L0
Bank Of America Corp 4.808% 24/08/2025	0.02% XS2345784057
Goldman Sachs Group Inc 4.214% 30/04/2024	0.02% XS2338355105
Republic Of Poland 3.875% 14/02/2033	0.02% XS2586944659
Republic Of Serbia 1.65% 3/03/2033	0.02% XS2308620793
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
State Of Israel 3.80% 13/05/2060	0.02% XS2167193015
Tsy Infl Ix N/B 3.875% 15/04/2029	0.02% US912810FH69
Fn Ma4413 2.00% 1/09/2051	0.02% US31418D3X83
Mineral Resources Ltd	0.02% AU000000MIN4
Resnz 2022-1 A1 7.65% 16/06/2054	0.02% NZRVGA1035R9
Port Of Tauranga Ltd 1.02% 29/09/2025	0.02% NZPOTD0925L1
Dunedin City Treasury 2.09% 15/11/2026	0.02% NZDCTDT173C2
Goldman Sachs Group Inc 3.00% 15/03/2024	0.02% US38141GZP26
Societe Generale 6.691% 10/01/2034	0.02% US83368RBS04
Serko Ltd	0.02% NZSKOE000157
Us Treasury N/B 2.875% 30/04/2025	0.02% US9128284M90
Development Bk Of Japan 1.875% 2/10/2024	0.02% XS2053914524
SWU01VAAS CCP SHORT IRS MS USD 201228 PFXD 3.75 RFLT SC	0.02% DUSWU01VAAS
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
ASX Ltd	0.02% AU000000ASX7
Chorus Ltd 2.51% 2/12/2030	0.01% NZCNUDT005C1
Tsy Infl Ix N/B 0.625% 15/07/2032	0.01% US91282CEZ05
ASB Bank Limited 5.928% 16/11/2026	0.01% NZABBDG006C3
Lottery Corp Ltd/The	0.01% AU0000219529
APA Group	0.01% AU000000APA1
ASB Bank Limited 5.524% 21/06/2027	0.01% NZABBDT044C9
Republic Of Peru 5.94% 12/02/2029	0.01% USP78024AE96
Bank of New Zealand 5.536% 25/05/28	0.01% NZBNZDT402C6
Elat 2007-1 A1 6.534% 25/05/2037	0.01% US288542AA12
GBPUSD Maturing 20/10/2023 (MFS)	0.01%
Australian Government 2.50% 21/05/2030	0.01% AU0000013740
Australian Government 0.50% 21/09/2026	0.01% AU0000106411
Nrzt 2020-Rpl1 A1 2.75% 25/11/2059	0.01% US64828XAA19
Sumitomo Mitsui Banking 0.409% 7/11/2029	0.01% XS2066652897
SWU01O3A9 CCP SHORT IRS MS USD 210625 PFXD 3.75 PFLT SC	0.01% DUSWU01O3A9
Investore Property Ltd	0.01% NZIPLE0001S3
Saudi International Bond 5.00% 18/01/2053	0.01% XS2577136109
Nrzt 2019-Rpl3 A1 2.75% 25/07/2059	0.01% US64830NAA90
Christchurch Intl Airpor 4.13% 24/05/2024	0.01% NZCHCDT004C4
Bank Of New Zealand 3.648% 16/11/2023	0.01% NZBNZDT394C5
Gaci First Investment 5.125% 14/02/2053	0.01% XS2585988145
Aroundtown Sa 0.375% 15/04/2027	0.01% XS2421195848
GBPNZD Maturing 14/11/2023 (BZL NZ)	0.01%
Nmrr 2018-1R 3A1 6.334% 25/03/2037	0.01% US65541JAC18
Udcau 2022-1 A 7.51% 20/12/2029	0.01% NZUDCDB001R0
Cmlti 2007-Sh1 A 5.834% 25/11/2046	0.01% US17312WAA45
Deutsche Bank Ag 1.375% 17/02/2032	0.01% DE000DL19VU0
Hsbc Holdings Plc 2.804% 24/05/2032	0.01% US404280CT42
Fn Bv3101 2.00% 1/03/2052	0.01% US3140MGNT45
Qantas Airways Ltd	0.01% AU000000QAN2
Treasury Wine Estates Ltd	0.01% AU000000TWE9
BlueScope Steel Ltd	0.01% AU000000BSLO

Dpf 2021-1 A 4.364% 28/07/2058	0.01% XS2294367672
Fr Ra6652 2.50% 1/01/2052	0.01% US3133KNL927
IGO Ltd	0.01% AU000000IGO4
MORGAN STANLEY NZD	0.01%
Nz Local Govt Fund Agenc 3.00% 15/05/2035	0.01% NZLGFDT019C9
Lgate 2008-W1X A1 6.014% 1/01/2061	0.01% XS0353588386
Dunedin City Treasury 3.98% 15/04/2026	0.01% NZDCTDT109C6
Mirav 2020-1 A 4.634% 26/05/2065	0.01% XS2244804154
Insurance Australia Grp 5.32% 15/06/2038	0.01% NZIAGDT004C1
Charter Comm Opt Llc/Cap 4.80% 1/03/2050	0.01% US161175BT05
Gmt Bond Issuer Ltd 4.74% 14/04/2027	0.01% NZGMBDT009C3
Svhe 2005-Opt3 M1 6.139% 25/11/2035	0.01% US83611MGU62
USDCHF Maturing 20/10/2023 (MFS)	0.01%
Ampol Ltd	0.01% AU0000088338
Manawa Energy Ltd	0.01% NZTPXE0001S5
Washington H Soul Pattinson & Co Ltd	0.01% AU000000SOL3
Aercap Ireland Cap/Globa 2.45% 29/10/2026	0.01% US00774MAV72
REA Group Ltd	0.01% AU000000REA9
Dexus	0.01% AU000000DXS1
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 (0.01% DUSWU01E105
Aercap Ireland Cap/Globa 3.00% 29/10/2028	0.01% US00774MAW55
Hallenstein Glasson Holdings Ltd	0.01% NZHLGE0001S4
Fonterra Cooperative Grp 4.15% 14/11/2025	0.01% NZFCGDG005C4
Romania 2.875% 13/04/2042	0.01% XS2364200514
Buy NZD Sell AUD Settling 13-Oct-2023	0.01%
SWU016KP6 CCP SHORT IRS MS EUR 171152 RFLT 6EUBO PFXD (0.01% DUSWU016KP6
Italy Gov'T Int Bond 6.00% 4/08/2028	0.01% XS0089572316
Orica Ltd	0.01% AU000000OR11
Endeavour Group Ltd/Australia	0.01% AU0000154833
Allkem Ltd	0.01% AU0000193666
Sanford Ltd/NZ	0.01% NZSANE0001S0
SWU01XEQ2 CCP LONG OIS MS GBP 200334 RFXD 4.5 PFLT SON	0.01% DUSWU01XEQ2
GBPNZD Maturing 13/10/2023 (BZL NZ)	0.01%
SWU00Y1H5 CCP SHORT IRS MS AUD 170630 RFLT 6BBSW PFXD	0.01% DUSWU00Y1H5
Gmt Bond Issuer Ltd 4.54% 31/05/2024	0.01% NZGMBDT004C4
Fg G08747 3.00% 1/02/2047	0.01% US3128MJZM58
SWU01LBE8 CCP SHORT IRS MS CAD 150328 PFXD 3.25 RFLT 3CI	0.01% DUSWU01LBE8
AGL Energy Ltd	0.01% AU000000AGL7
Vicinity Ltd	0.01% AU000000VCX7
Worley Ltd	0.01% AU000000WOR2
SWU01LBF5 CCP SHORT IRS MS CAD 150333 PFXD 3.25 RFLT 3CI	0.01% DUSWU01LBF5
Aurizon Holdings Ltd	0.01% AU000000AZ11
NEXTDC Ltd	0.01% AU000000NXT8
Lynas Rare Earths Ltd	0.01% AU000000LYC6
Atlas Arteria Ltd	0.01% AU0000013559
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
Incitec Pivot Ltd	0.01% AU000000IPL1
Romania 6.375% 18/09/2033	0.01% XS2689948078
SWU01V9Z2 CCP SHORT OIS MS CAD 201233 PFXD 3.25 RFLT 1C	0.01% DUSWU01V9Z2
Evolution Mining Ltd	0.01% AU000000EVN4
Whitehaven Coal Ltd	0.01% AU000000WHC8
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
Steadfast Group Ltd	0.01% AU000000SDF8
Deutsche Bank Ag 1.375% 3/09/2026	0.01% DE000DL19VP0
Wells Fargo & Company 3.908% 25/04/2026	0.01% US95000U2X04
Fn Bf0463 3.00% 1/03/2060	0.01% US3140FXQR67
Fairfax Finl Hldgs Ltd 2.75% 29/03/2028	0.01% XS1794675931
USDKRW Maturing 09/11/2023 (MFS)	0.01%
Transurban Finance Co 4.125% 2/02/2026	0.01% US89400PAE34
Sbs Bank 4.32% 18/03/2027	0.01% NZSBBDT297C3
Tng23 2023-1 A2 5.169% 1/04/2041	0.01% US88258MAB19
SWU01VA64 CCP SHORT IRS MS USD 201225 PFXD 4.25 RFLT 3C	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
SWPCOLPD6 CCP SELL CDS USD 200628 CDX IG40 5Y ICE 1% MS	0.01%	DUSWPCOLPD6
3 MONTH SOFR 2412 F	0.01%	GB00F7B6VM05
Liontown Resources Ltd	0.01%	AU000000LTR4
NZDJPY Maturing 13/10/2023 (BZL NZ)	0.01%	
Republic Of Poland 5.50% 4/04/2053	0.01%	US731011AW25
Us Treasury N/B 3.50% 15/02/2033	0.01%	US91282CGM73
Tr Group Ltd 3.532% 5/10/2026	0.01%	NZTRGD1026L9
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
Altium Ltd	0.01%	AU000000ALU8
Canadian Government Rrb 1.50% 1/12/2044	0.01%	CA135087ZH04
AUD 10YR 2312 BOND F	0.01%	DU000XT23126
Auckland Council 2.411% 20/10/2027	0.01%	NZAKCDT547C9
AvANZ 2022-1 A1 7.30% 15/07/2054	0.01%	NZAVGA1001R7
NZDJPY Maturing 14/11/2023 (BZL NZ)	0.01%	
Bendigo & Adelaide Bank Ltd	0.01%	AU000000BEN6
Qube Holdings Ltd	0.01%	AU000000QUB5
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
Warehouse Group Ltd/The	0.01%	NZWHSE0001S6
Deutsche Bank Ag 1.75% 19/11/2030	0.01%	DE000DL19VS4
JB Hi-Fi Ltd	0.01%	AU000000JBH7
Lendlease Corp Ltd	0.01%	AU000000LLC3
Seven Group Holdings Ltd	0.01%	AU000000SVW5
Jpmcc 2019-FI12 A 6.83% 15/12/2031	0.01%	US46651QAA58
317U75015 SWPTION USD 110124 PUT STRIKE 2.18 BOA	0.01%	DU317U750155
USDCAD Maturing 20/10/2023 (MFS)	0.01%	
Fn Az7355 3.50% 1/11/2045	0.01%	US3140E0E507
SWU01OF08 CCP SHORT IRS MS USD 151132 PFXD 3.10623 RFL	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
Charter Hall Group	0.01%	AU000000CHCO
Nhel 2005-4 M1 6.094% 25/01/2036	0.01%	US66987WDE49
Pro Medicus Ltd	0.01%	AU000000PME8
Charter Comm Opt Llc/Cap 5.125% 1/07/2049	0.01%	US161175BS22
Romania 1.375% 2/12/2029	0.01%	XS2262211076
Slim 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
Alba 2005-1 A3 5.53% 25/11/2042	0.01%	XS0235712006
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 RFL	0.01%	DUSWU01QFN3
Reece Ltd	0.01%	AU000000REH4
Auckland Council 5.806% 25/03/2024	0.01%	NZAKCDT324C3
Fr Ra5502 3.00% 1/06/2051	0.01%	US3133KMDF95
Domi 2019-1 A 4.695% 15/06/2051	0.01%	XS1991327500
Realkredit Danmark 1.00% 1/10/2050	0.01%	DK0004612454
Orora Ltd	0.01%	AU000000ORA8
SWU01OCP6 CCP SHORT IRS MS USD 151132 PFXD 3.1741 RFLT	0.01%	DUSWU01OCP6
Virgin Money UK PLC	0.01%	AU0000064966
Ontario Teachers' Financ 0.90% 20/05/2041	0.01%	XS2344384842
SWU01BQX2 CCP SHORT OIS MS JPY 151231 RFLT TONAR PFXD	0.01%	DUSWU01BQX2
Republic Of Serbia 2.05% 23/09/2036	0.00%	XS2388562139
Tpmt 2019-Hy2 A1 6.434% 25/05/2058	0.00%	US89177HAA05
Wamu 2007-Oa3 2A1A 5.386% 25/04/2047	0.00%	US93364AAC62
Metcash Ltd	0.00%	AU000000MTS0
Pchlt 2005-1 M4 6.784% 25/01/2035	0.00%	US71085PBN24
nib holdings Ltd/Australia	0.00%	AU000000NHFO
SWU01P4F4 CCP SHORT IRS MS USD 310824 PFXD 1.249 RFLT S	0.00%	DUSWU01P4F4
SWU01OK69 CCP SHORT IRS MS USD 151132 PFXD 3.06966 RFL	0.00%	DUSWU01OK69
AMP Ltd	0.00%	AU000000AMP6
EURO SCHATZ 2312 FU	0.00%	DE000C7PB900
Fn Br1297 2.50% 1/02/2051	0.00%	US3140KYNP56

Flight Centre Travel Group Ltd	0.00%	AU000000FLT9
Domino's Pizza Enterprises Ltd	0.00%	AU000000DMPO
SWU01P4T4 CCP SHORT IRS MS USD 151226 PFXD 1.25 RFLT SO	0.00%	DUSWU01P4T4
Charter Comm Opt Llc/Cap 3.95% 30/06/2062	0.00%	US161175CG74
United Kingdom Gilt 1.50% 31/07/2053	0.00%	GB00BM8Z2V59
Viva Energy Group Ltd	0.00%	AU0000016875
New Hope Corp Ltd	0.00%	AU000000NHC7
Paladin Energy Ltd	0.00%	AU000000PDN8
Fn Bv3083 2.00% 1/02/2052	0.00%	US3140MGM995
Iluka Resources Ltd	0.00%	AU000000ILU1
SWU01NRY3 CCP SHORT IRS MS EUR 150333 PFXD 3% RFLT 6EU	0.00%	DUSWU01NRY3
Telix Pharmaceuticals Ltd	0.00%	AU000000TLX2
SWU01XO57 SHORT IRS GS MYR 200928 RFLT 3KLIB PFXD 3.5	0.00%	DUSWU01XO57
Republic Of Peru 3.23% 28/07/2121	0.00%	US715638DR09
Esail 2007-3X A3A 6.289% 13/06/2045	0.00%	XS0308666493
317U39LA5 SWPTION USD 200624 PUT STRIKE 4.75 NOM	0.00%	DU317U39LA59
SWU017449 CCP SHORT IRS MS EUR 270550 RFLT 6EUBO PFXD	0.00%	DUSWU017449
Transpower New Zealand 2.047% 8/09/2026	0.00%	NZTRPD0090L7
Challenger Ltd	0.00%	AU000000CGF5
AUB Group Ltd	0.00%	AU000000AUB9
Australian Government 1.25% 21/05/2032	0.00%	AU0000075681
AUDNZD Maturing 14/11/2023 (BZL NZ)	0.00%	
Transpower New Zealand L 5.893% 15/03/2028	0.00%	NZTRPD0328L1
US 30Y BOND 2312 FUT	0.00%	DU00USB23122
Ansell Ltd	0.00%	AU000000ANN9
Downer EDI Ltd	0.00%	AU000000DOW2
Ghm 2007-1 A2B 3.997% 18/03/2039	0.00%	XS0288627507
NZDCHF Maturing 14/11/2023 (BZL NZ)	0.00%	
CSR Ltd	0.00%	AU000000CSR5
National Storage REIT	0.00%	AU000000NSR2
Beach Energy Ltd	0.00%	AU000000BPT9
HUB24 Ltd	0.00%	AU000000HUB4
Webjet Ltd	0.00%	AU000000WEB7
Pacific Edge Ltd	0.00%	NZPEBE0002S1
Transpower New Zealand 4.627% 16/09/2027	0.00%	NZTRPD0100L4
Auckland Intl Airport 3.51% 10/10/2024	0.00%	NZAIAD0230L0
Harvey Norman Holdings Ltd	0.00%	AU000000HVN7
Premier Investments Ltd	0.00%	AU000000PMV2
Champion Iron Ltd	0.00%	AU000000CIA2
FUTURES MARGIN-GBP	0.00%	
ARB Corp Ltd	0.00%	AU000000ARB5
Transpower New Zealand 2.73% 14/03/2024	0.00%	NZTRPD0060L0
Eagers Automotive Ltd	0.00%	AU000000APE3
USDTRD Maturing 02/11/2023 (MFS)	0.00%	
Transpower New Zealand 3.823% 6/03/2025	0.00%	NZTRPD0050L1
Auckland Intl Airport 3.29% 17/11/2026	0.00%	NZAIAD0240L9
SWPCOM355 CCP BUY CDS USD 201233 CDX.NA.IG.41 1% MS	0.00%	DUSWPCOM355
TPG Telecom Ltd	0.00%	AU0000090128
Region RE Ltd	0.00%	AU00000253502
Bapcor Ltd	0.00%	AU000000BAP9
USDSEK Maturing 20/10/2023 (MFS)	0.00%	
Perseus Mining Ltd	0.00%	AU000000PRU3
Alumina Ltd	0.00%	AU000000AWC3
Ventia Services Group Pty Ltd	0.00%	AU0000184459
SWU016X72 CCP SHORT IRS MS EUR 170336 RFLT 6EUBO PFXD	0.00%	DUSWU016X72
Corporate Travel Management Ltd	0.00%	AU000000CTD3
Brickworks Ltd	0.00%	AU000000BKW4
Breville Group Ltd	0.00%	AU000000BRG2
Tabcorp Holdings Ltd	0.00%	AU000000TAH8
NZDCHF Maturing 13/10/2023 (BZL NZ)	0.00%	
Spark Finance Ltd 3.94% 7/09/2026	0.00%	NZSPFD0570L5
Charter Hall Long Wale REIT	0.00%	AU000000CLW0
HomeCo Daily Needs REIT	0.00%	AU0000113136
Spark Finance Ltd 3.37% 7/03/2024	0.00%	NZSPFD0580L4
MORGAN STANLEY JPY	0.00%	
Deterra Royalties Ltd	0.00%	AU0000107484
Bcap 2011-Rr5 12A1 4.534% 26/03/2037	0.00%	US05534AAN19
Transpower New Zealand 1.52% 8/04/2026	0.00%	NZTRPD0080L8
Fn Az2940 3.50% 1/09/2045	0.00%	US3138YUHS38
Christchurch City Hldgs 3.01% 5/11/2026	0.00%	NZCCHDT895C5
United Kingdom Gilt 1.75% 22/01/2049	0.00%	GB00BFWFPP71
Block Inc	0.00%	AU0000187353

Ind & Comm Bk Chn Nz Ltd 2.61% 27/06/2024	0.00% NZICBDT009C3
Super Retail Group Ltd	0.00% AU000000SUL0
Hsbc Bank New Zealand 1.835% 16/08/2024	0.00% NZHKBDT010C2
Bonos Y Oblig Del Estado 1.45% 31/10/2071	0.00% ES0000012H58
USDSGD Maturing 20/10/2023 (MFS)	0.00%
AUDUSD Maturing 20/10/2023 (MFS)	0.00%
Megaport Ltd	0.00% AU000000MP15
Nickel Industries Ltd	0.00% AU0000018236
France (Govt Of) 0.50% 25/05/2072	0.00% FR0014001NN8
Romania 2.75% 14/04/2041	0.00% XS2330514899
Nufarm Ltd	0.00% AU000000NUF3
Toyota Fin New Zealand 2.71% 23/04/2024	0.00% NZTFSDT719C2
Netwealth Group Ltd	0.00% AU000000NWL7
MORGAN STANLEY MXCCP	0.00%
Cwl 2007-12 1A1 6.174% 25/08/2047	0.00% US126697AA90
Gold Road Resources Ltd	0.00% AU000000GOR5
Fhr 4579 Fd 5.001% 15/01/2038	0.00% US3137BPPH69
US ULT 10YR 2312 F	0.00% DU000UJY23124
IPH Ltd	0.00% AU000000IPH9
SWU01XDM2 CCP SHORT IRS MS EUR 200326 RFLT 6EUBO PFXC	0.00% DUSWU01XDM2
Life360 Inc	0.00% AU0000045098
GUD Holdings Ltd	0.00% AU000000GUD2
Ramelius Resources Ltd	0.00% AU000000RMS4
Coronado Global Resources Inc	0.00% AU0000026122
Charter Hall Retail REIT	0.00% AU000000CQR9
BWP Trust	0.00% AU000000BWP3
Spark Finance Ltd 4.37% 29/09/2028	0.00% NZSPFD0928L5
Insignia Financial Ltd	0.00% AU000000IFL2
SWU01HIX8 CCP SHORT OIS MS JPY 150652 RFLT TONAR PFXD C	0.00% DUSWU01HIX8
GrainCorp Ltd	0.00% AU000000GNC9
Lifestyle Communities Ltd	0.00% AU000000LIC9
Bellevue Gold Ltd	0.00% AU0000019374
Magellan Financial Group Ltd	0.00% AU000000MFG4
Waypoint REIT Ltd	0.00% AU0000088064
Fn Bx6634 6.00% 1/01/2053	0.00% US3140NBLQ28
LONG GILT 2312 FUT	0.00% GB00KHKV5079
PEXA Group Ltd	0.00% AU0000158594
Karoon Energy Ltd	0.00% AU000000KAR6
De Grey Mining Ltd	0.00% AU000000DEG6
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
Capricorn Metals Ltd	0.00% AU000000CMM9
Pinnacle Investment Management Group Ltd	0.00% AU000000PN17
BOC Call Account	0.00%
Neuren Pharmaceuticals Ltd	0.00% NZNEUE0001S8
Bonos De Tesoreria 6.15% 12/08/2032	0.00% PEP01000C5E9
Johns Lyng Group Ltd	0.00% AU000000JLG8
Auckland Intl Airport 5.29% 17/11/2028	0.00% NZAIAD0260L7
InvoCare Ltd	0.00% AU000000IVC8
317U3E1A6 SWPTION USD 150724 PUT STRIKE 4.75 BAA	0.00% DU317U3E1A61
United Malt Grp Ltd	0.00% AU0000079691
Monadelphous Group Ltd	0.00% AU000000MND5
Boral Ltd	0.00% AU000000BLD2
Genesis Minerals Ltd	0.00% AU000000GMD9
Fhlt 2005-D 2A4 6.114% 25/11/2035	0.00% US35729PME78
Credit Corp Group Ltd	0.00% AU000000CCP3
Healius Ltd	0.00% AU0000033359
Costa Group Holdings Ltd	0.00% AU000000CGC2
Lovisa Holdings Ltd	0.00% AU000000LOV7
Inghams Group Ltd	0.00% AU000000ING6
NRW Holdings Ltd	0.00% AU000000NWH5
Fn Fm1843 3.50% 1/11/2034	0.00% US3140X5BM48
Kelsian Group Ltd	0.00% AU0000186678
Toyota Fin New Zealand 5.75% 6/12/2027	0.00% NZTFSDT821C6
Arena REIT	0.00% AU000000ARF6
EVT Ltd	0.00% AU000000EVT1
HMC Capital Ltd	0.00% AU0000058943
Nanosonics Ltd	0.00% AU000000NAN9
Regis Resources Ltd	0.00% AU000000RRL8
Data#3 Ltd	0.00% AU000000DTL4
Centuria Capital Group	0.00% AU000000CN15

MORGAN STANLEY SEK	0.00%
SWU01OBZ5 CCP SHORT IRS MS USD 151132 PFXD 3.17275%RF	0.00% DUSWU01OBZ5
IRESS Ltd	0.00% AU000000IRE2
10 YR JGB TSE 2312 F	0.00% DU00JTX23127
Collins Foods Ltd	0.00% AU000000CKF7
SWU01USE0 CCP SHORT IRS MS USD 150524 PFXD 3.2 RFLT SOF	0.00% DUSWU01USE0
News Corp	0.00% AU000000NWS2
Wamu 2005-Ar6 2A1A 5.894% 25/04/2045	0.00% US92922FJ251
Domain Holdings Australia Ltd	0.00% AU000000DHG9
SWU01XEP4 CCP LONG OIS MS GBP 200329 RFXD 5 PFLT SONIA	0.00% DUSWU01XEP4
MORGAN STANLEY CZK	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%
Star Entertainment Grp Ltd/The	0.00% AU000000SGR6
PolyNovo Ltd	0.00% AU000000PNV0
Elders Ltd	0.00% AU000000ELD6
Nordea Kredit Realkredit 1.00% 1/10/2050	0.00% DK0002044718
EURO BTP 2312 FUT	0.00% DE000C7PB9W9
AUDNZD Maturing 13/10/2023 (BZL NZ)	0.00%
Sayona Mining Ltd	0.00% AU000000SYA5
Charter Hall Social Infrastructure REIT	0.00% AU00000030645
Wamu 2006-Ar10 2A1 4.216% 25/09/2036	0.00% US93363EAF25
Chalice Mining Ltd	0.00% AU000000CHN7
West African Resources Ltd	0.00% AU000000WAF6
Silver Lake Resources Ltd	0.00% AU000000SLR6
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
Core Lithium Ltd	0.00% AU000000CXO2
Christchurch Intl Airpor 5.18% 19/05/2028	0.00% NZCHCDT005C1
Bega Cheese Ltd	0.00% AU000000BGA8
Jpmac 2006-Wmc3 A1Ss 5.694% 25/08/2036	0.00% US46629KAA79
Link Administration Holdings Ltd	0.00% AU000000LNK2
USDHKD Maturing 20/10/2023 (MFS)	0.00%
Growthpoint Properties Australia Ltd	0.00% AU000000GOZ8
USDZAR Maturing 20/10/2023 (MFS)	0.00%
Weebit Nano Ltd	0.00% AU000000WBT5
Realkredit Danmark 1.50% 1/10/2053	0.00% DK0004619467
Cromwell Property Group	0.00% AU000000CMW8
NOMURA SEC INT COLL	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
Fn Bk9241 4.00% 1/08/2048	0.00% US3140HPHT72
SWU01XER0 CCP LONG OIS MS GBP 200354 RFXD 4.25 PFLT SOI	0.00% DUSWU01XER0
NZDCAD Maturing 14/11/2023 (BZL NZ)	0.00%
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
USDTRY Maturing 12/10/2023 (MFS)	0.00%
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
Gnr 2017-121 Pe 3.00% 20/07/2046	0.00% US38380TV370
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 NOI	0.00% DU317U479O24
SWU01VAF4 CCPSHORT IRS MS USD 201233 PFXD 3.5 RFLTSOIF	0.00% DUSWU01VAF4
Treasury Bill 0.00% 12/10/2023	0.00% US912797FA06
SWPCOJG41 SELL CDS USD 200625 ITALY GOVT SW 1% BARC	0.00% DUSWPCOJG41
SWPCOJFV2 SELL CDS USD 200625 ITALY GOVT SW 1 BAA	0.00% DUSWPCOJFV2
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
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
NZDCAD Maturing 13/10/2023 (BZL NZ)	0.00%	
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 3EI	0.00%	DUSWU01RKM7
317U07UA2 SWPTION USD 271023 PUT STRIKE 2.841 GOLDMAI	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
SWU01WNQ4 CCP LONG IRS MS USD 070833 RFXD 3.735 PFLT S	0.00%	DUSWU01WNQ4
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 3EU	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
SWU01WQMO CCP LONG IRS MS USD 310330 RFXD3.84919 PFL	0.00%	DUSWU01WQMO
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
SWPC0M2T4 BUY CDS USD 201224 PHILIPPINES AS BP BOA 1% E	0.00%	DUSWPC0M2T4
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 3EUE	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
USDTRY Maturing 20/10/2023 (MFS)	0.00%	
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 3EUE	0.00%	DUSWU01RA14
SWU01OY18 CCP LONG IRS MS USD 220230 RFXD 3.47 PFLT SOF	0.00%	DUSWU01OY18
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 S	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 6EUE	0.00%	DUSWU01HX03
SWU01IOA9 CCP LONG IRS MS EUR 110527 RFXD 0.65 PFLT 6EU	0.00%	DUSWU01IOA9
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 1N	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 S	0.00%	DUSWU01GAD2
SWU01O3K7 CCP LONG IRS MS USD 210653 RFXD 2.75 PFLT SOF	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 6EUE	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 3ZBSW	0.00%	DUSWU01P2O7
TORONTO DOMINION COL	0.00%	
JP MORGAN COLAT	0.00%	
SWU01IQW9 CCP LONG IRS MS EUR 130527 RFXD 1% PFLT 6EUI	0.00%	DUSWU01IQW9
SWU01E188 CCP LONG OIS MS JPY 291129 RFXD 0.035 PFLT TOI	0.00%	DUSWU01E188
SWU01JYH1 CCP LONG IRS MS EUR 210937 RFXD 2.25 PFLT 6EU	0.00%	DUSWU01JYH1
Futures Margin - AUD	0.00%	
SWU01GUK4 CCP LONG IRS MS USD 151131 RFXD 1.695 PFLT SC	0.00%	DUSWU01GUK4
SWU01OC19 CCP LONG IRS MS USD 300929 RFXD 3.22475 PFLT	0.00%	DUSWU01OC19
SWU01WMD4 CCP LONG IRS BARC KRW 200933 RFXD 3.5 PFLT	0.00%	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 6BE	-0.01%	DUSWU01LGV5
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 3ZBS	-0.01%	DUSWU01I841
SWU01POA3 CCP LONG IRS MS USD 200129 RFXD 1.545 PFLT S	-0.01%	DUSWU01POA3
SWU00WS56 CCP LONG IRS MS CAD 021029 RFXD 1.7125 PFLT SC	-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
HSBC USD Margin Account	-0.01%	
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	-0.01%	DUSWU01E2C8
SWU01H5I5 CCP LONG IRS MS USD 150624 RFXD 1.75 PFLT SOF	-0.01%	DUSWU01H5I5
SWU01UQ93 CCP LONG IRS MS AUD 210633 RFXD 4 PFLT 6BBSI	-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 1CDI	-0.02%	DUSWU01US75
SWU01PIW2 CCP LONG IRS MS USD 151251 RFXD 2 PFLT SOFRA	-0.02%	DUSWU01PIW2
SWU00Y1I3 CCP LONG IRS MS CAD 170630 RFXD 1.5 PFLT 3CDO	-0.03%	DUSWU00Y1I3
NZDUSD Maturing 13/10/2023 (BZL NZ)	-0.03%	
SWU01PIS1 CCP LONG IRS MS USD 151228 RFXD 1.5 PFLT SOFR/	-0.03%	DUSWU01PIS1
SWU00UG12 CCP LONG IRS MS CAD 181229 RFXD 1.90 PFLT 3CI	-0.03%	DUSWU00UG12
FUTURES MARGIN-EURO	-0.03%	
SWU01P4P2 CCP LONG IRS MS USD 150128 RFXD 0.4 PFLT SOFR	-0.04%	DUSWU01P4P2
CITIBANK COLAT	-0.05%	
SWU01XDO8 CCP LONG IRS MS EUR 200334 RFXD 3 PFLT 6 EUBI	-0.05%	DUSWU01XDO8
Creditors	-0.06%	
SWU01D6D4 CCP LONG IRS MS USD 150629 RFXD 1 PFLT SOFRA	-0.08%	DUSWU01D6D4
BARCLAYS COLLATERAL	-0.10%	
HSBC COLLATERAL	-0.11%	
SWPCOM2Y3 CCP BUY CDS EUR 201233 ITRAXXEUROPE S40 V1 :	-0.12%	DUSWPCOM2Y3
NZDUSD Maturing 20/10/2023 (MFS)	-0.23%	
Outstanding settlements	-5.35%	