

	1	2	3	4
Offer name	Select KiwiSaver	Offer number	OFR13005	
Fund name	FND21585	Fund number	FND21585	
Period disclosure applies [dd/mm/yyyy]	30/09/2022			
Asset name	% of fund net assets	Security code		
ANZ NZD Current Account		8.73%		
Wellington Global Stewards Fund		4.91% IE0003AN1H16		
Fisher Funds NZ Fixed Income Fund		4.89% DU0FFNZFIPT9		
Housing New Zealand Ltd 4.422% 15/10/2027		3.53% NZHNZD0008L2		
Capital Group New Perspective Fund LUX		3.06% LU2033398285		
Milford Trans Tasman Bond Fund		2.59% DU000MTTBPT4		
Cash at Bank		1.97%		
Intl Bk Recon & Develop 4.25% 29/07/2027		1.95% NZIBDDT020C9		
Westpac New Zealand Ltd 3.696% 16/02/2027		1.85% NZWNZD0227L7		
ASB Bank Limited 1.646% 4/05/2026		1.75% NZABBDG005C5		
Bank Of New Zealand 4.985% 7/06/2027		1.46% NZBNZDT401C8		
Mortgage Passthrough TBA		1.28% US01F0200000		
Transpower New Zealand 4.627% 16/09/2027		1.21% NZTRPD0100L4		
Spark Finance Ltd 4.37% 29/09/2028		1.06% NZSPFD0928L5		
Mercury Nz Ltd 2.16% 29/09/2026		1.06% NZMICYDG004C6		
Japan Treasury Disc Bill 0.00% 19/12/2022		1.02% JP1741091N99		
ASB Bank Limited 5.524% 21/06/2027		1.02% NZABBDT044C9		
Japan Treasury Disc Bill 0.00% 11/10/2022		1.01% JP1740931N79		
Toyota Fin New Zealand 1.73% 6/09/2024		0.99% NZTFSDT727C5		
HBLNZ Term Deposit 2.7% 14/01/2022 12/01/2024		0.97%		
Port Of Tauranga Ltd 3.552% 24/11/2028		0.94% NZPOTD1128L1		
Bank Of New Zealand 3.63% 18/03/2024		0.92% NZBNZDT399C4		
Transpower New Zealand 1.52% 8/04/2026		0.92% NZTRPD0080L8		
Japan Treasury Disc Bill 0.00% 17/10/2022		0.90% JP1740941N77		
Bank Of New Zealand 1.884% 8/06/2026		0.90% NZBNZDT397C8		
Toyota Fin New Zealand 2.71% 23/04/2024		0.85% NZTFSDT719C2		
Toyota Fin New Zealand 3.17% 12/09/2023		0.76% NZTFSDT707C7		
Precinct Properties New 5.25% 9/05/2028		0.69% NZPCTDT004C5		
Transpower New Zealand 1.735% 4/09/2025		0.69% NZTRPD0070L9		
MORGAN STANLEY EUR		0.64%		
Kiwi Property Group Ltd		0.62% NZKPGE0001S9		
Mercury Nz Ltd 1.56% 14/09/2027		0.62% NZMICYDG003C8		
JP MORGAN COLAT		0.62%		
Precinct Properties New Zealand Ltd		0.62% NZAPTE0001S3		
Japan Treasury Disc Bill 0.00% 6/01/2023		0.60% JP1741101N97		
Westpac New Zealand Ltd 6.19% 16/09/2032		0.60% NZWNZD01T2L9		
Anz Bank New Zealand Ltd 2.999% 17/09/2031		0.55% NZANBDT024C7		
Tr Group Ltd 3.532% 5/10/2026		0.54% NZTRGD1026L9		
MORGAN STANLEY COLAT		0.54%		
Japan (5 Year Issue) 0.005% 20/06/2027		0.53% JP1051531N75		
Gmt Bond Issuer Ltd 3.656% 20/12/2027		0.51% NZGMBDT008C5		
Goodman Property Trust		0.51% NZCPT0001S9		
Nz Local Govt Fund Agenc 2.00% 15/04/2037		0.51% NZLGFDT016C5		
Kiwi Property Gr 2.85% 19/07/2028		0.48% NZKPGD0050L3		
Spark New Zealand Ltd		0.47% NZTELE0001S4		
Transpower New Zealand 2.047% 8/09/2026		0.46% NZTRPD0090L7		
Meridian Energy Ltd		0.45% NZMELE0002S7		
Wellington Intl Airport 3.32% 24/09/2031		0.44% NZWIAD0080L3		
Christchurch City Hldgs 3.01% 5/11/2026		0.44% NZCCHDT895C5		
Genesis Energy Ltd 4.17% 14/03/2028		0.44% NZGNEDG006C0		
Auckland Council 2.411% 20/10/2027		0.42% NZAKCDT547C9		
Contact Energy Ltd		0.42% NZCENE0001S6		
Property for Industry Ltd		0.39% NZPFIE0001S5		
Japan Treasury Disc Bill 0.00% 7/11/2022		0.39% JP1740991N84		
Argosy Property Ltd		0.38% NZARGE0010S7		
Vital Healthcare Property Trust		0.37% NZCHPE0001S4		
Gmt Bond Issuer Ltd 4.74% 14/04/2027		0.35% NZGMBDT009C3		
Housing New Zealand Ltd 2.247% 5/10/2026		0.34% NZHNZD0001L7		
Us Treasury N/B 1.875% 15/02/2041		0.34% US912810SW99		
Metlifecare Ltd 3.00% 30/09/2026		0.33% NZMETDT001C2		
SWU01H515 CCP SHORT IRS MS USD 150624 PFXD 1.75% RFLT5		0.33% DUSWU01H515		
Tsy Infl Ix N/B 0.50% 15/01/2028		0.31% US9128283R96		
Japan Treasury Disc Bill 0.00% 31/10/2022		0.31% JP1740981N86		
Fletcher Building Ltd		0.31% NZFBUE0001S0		
EBOS Group Ltd		0.30% NZEBOE0001S6		
New Zealand Government 0.50% 15/05/2024		0.30% NZGOVDT524C5		
Debtors		0.29%		

Powerco Limited 2.36% 6/08/2030	0.29% NZPWCDT010C7
Oceania Healthcare Ltd 3.30% 13/09/2028	0.28% NZOCADT002C1
Stride Property Group	0.28% NZSPGE0001S2
BNP USD COLL ACCT	0.28%
Australia & New Zealand Banking Group Ltd	0.27% AU0000000ANZ3
Mercury NZ Ltd	0.27% NZMRPE0001S2
Japan Treasury Disc Bill 0.00% 21/11/2022	0.27% JP1741031N84
Us Treasury N/B 1.375% 15/11/2040	0.26% US912810ST60
European Union Bill 0.00% 7/10/2022	0.26% EU000A3K4DF3
Fisher & Paykel Healthcare Corp Ltd	0.25% NZFAPE0001S2
CSL Ltd	0.24% AU000000CSL8
FUTURE MARGINS-USD	0.23%
MORGAN STANLEY GBP	0.22%
Microsoft Corp	0.22% US5949181045
New Zealand Gvt Ilb 2.00% 20/09/2025	0.22% NZIIBDT002C2
Chorus Ltd	0.22% NZCNUE0001S2
Genesis Energy Ltd 5.00% 3/04/2025	0.20% NZGNEDT007C3
Kommunalbanken As 1.25% 2/07/2030	0.20% NZKBNDT012C0
Alphabet Inc	0.20% US02079K3059
National Australia Bank Ltd	0.19% AU000000NAB4
Kiwibank Ltd 2.155% 20/09/2024	0.19% NZKIWD0924L1
Nz Local Govt Fund Agenc 2.25% 15/05/2028	0.18% NZLGFDT018C1
Commonwealth Bank of Australia	0.18% AU000000CBA7
Infratil Ltd	0.17% NZIFTE0003S3
Apple Inc	0.17% US0378331005
Auckland International Airport Ltd	0.17% NZAIAE0002S6
Us Treasury N/B 2.875% 30/04/2025	0.17% US9128284M90
Summerset Group Holdings Ltd	0.17% NZSUME0001S0
Israel Makam Bill 0.00% 3/05/2023	0.17% IL0082305181
Swap Maturing 27/08/2024 (BNZW40)	0.17%
a2 Milk Co Ltd/The	0.16% NZATME0002S8
Mainfreight Ltd	0.16% NZMFTE0001S9
Jyske Realkredit A/S 1.00% 1/10/2050	0.16% DK0009397069
WELLS FORGO NA	0.16%
Genesis Energy Ltd	0.16% NZGNEE0001S7
Fonterra Cooperative Grp 5.08% 19/06/2025	0.16% NZFCGDT310C3
Us Treasury N/B 1.625% 15/11/2050	0.16% US912810SS87
Housing New Zealand Ltd 3.42% 18/10/2028	0.15% NZHNZD0628L7
Scales Corp Ltd	0.15% NZSCLE0002S8
Israel Makam Bill 0.00% 2/11/2022	0.15% IL0082211116
Housing New Zealand Ltd 1.534% 10/09/2035	0.15% NZHNZD0935L6
Investore Property Ltd	0.14% NZIPLE0001S3
KMD Brands Ltd	0.14% NZKMDE0001S3
Chorus Ltd 4.35% 6/12/2028	0.14% NZCNUDT003C6
Tr Group Ltd 4.533% 7/03/2024	0.14% NZTRGD0324L9
Kiwibank Ltd 2.36% 11/12/2030	0.13% NZKIWD1230L2
Kiwibank Ltd 2.635% 5/10/2026	0.13% NZKIWD1026L4
Brambles Ltd	0.13% AU000000BXB1
Kfw 1.75% 19/05/2028	0.13% NZKFZDT004C9
SWU01H5P9 CCP SHORT IRS MS USD 150627 PFXD 1.75 RFLT SC	0.12% DUSWU01H5P9
Nykredit Realkredit As 1.50% 1/10/2053	0.12% DK0009527616
Heartland Group Holdings Ltd	0.12% NZHGHE0007S9
Freightways Ltd	0.12% NZFREE0001S0
Asian Development Bank 2.125% 19/05/2031	0.12% NZADBDT013C2
Sumitomo Mitsui Banking 2.44% 18/06/2024	0.12% XS2008801370
China Government Bond 3.81% 14/09/2050	0.12% CND10003N750
SWU01H652 CCP SHORT IRS MS USD 150632 PFXD 1.75 RFLT SC	0.12% DUSWU01H652
Ryman Healthcare Ltd	0.12% NZRYME0001S4
Deutsche Bank Ny 3.961% 26/11/2025	0.12% US251526CB33
Japan Govt Cpi Linked 0.10% 10/03/2028	0.12% JP1120231J51
France (Govt Of) 0.75% 25/05/2052	0.12% FR0013480613
Auckland Intl Airport 4.28% 9/11/2022	0.11% NZAIADT200L2
Stockland	0.11% AU0000000SGP0
Vector Ltd 4.996% 14/03/2024	0.11% NZVCTDT009C6
Vector Ltd 1.575% 6/10/2026	0.11% NZVCTDT011C2
Intl Finance Corp 4.375% 13/09/2027	0.11% NZIFCDT014C9
Asian Development Bank 3.75% 18/08/2025	0.11% NZADBDT017C3
Tpmt 2019-4 A1 2.90% 25/10/2059	0.11% US89178BAA26
Ind & Comm Bk Chn Nz Ltd 2.61% 27/06/2024	0.11% NZICBDT009C3
Japan (30 Year Issue) 0.50% 20/03/2049	0.11% JP1300621K47
PACCAR Inc	0.11% US6937181088
Barclays Bank Plc 7.625% 21/11/2022	0.11% US06740L8C27

ASB Bank Limited 1.83% 19/08/2024	0.11% NZABBDG004C8
Israel Makam Bill 0.00% 8/02/2023	0.11% IL0088302265
Deutsche Bank Ny 3.30% 16/11/2022	0.11% US251526BL24
MORGAN STANLEY USD	0.11%
Nykredit Realkredit As 1.00% 1/10/2050	0.10% DK0009522815
SWU01KFX4 CCP SHORT IRS MS USD 300429 RFLTSOFRA PFXD2.	0.10% DUSWU01KFX4
Sbs Bank 7.16% 28/03/2028	0.10% NZSBBDT129C8
Treasury Bill 0.00% 8/12/2022	0.10% US912796X611
SWU01FS37 CCP SHORT IRS MS USD 211223 PFXD 1.32 RFLT SO	0.10% DUSWU01FS37
Nykredit Realkredit As 1.00% 1/10/2053	0.10% DK0009527293
Merck & Co Inc	0.10% US58933Y1055
Santander Uk Group Hldgs 4.75% 15/09/2025	0.10% US80281LAA35
Cmlti 2021-Inv1 A3A 2.50% 25/05/2051	0.10% US17329PAY88
Sims Ltd	0.10% AU000000SGM7
Csmc 2017-Chop A 3.568% 15/07/2032	0.10% US12651QAA76
European Investment Bank 1.875% 16/06/2028	0.10% NZEIBDT006C7
Aareal Bank Ag 0.625% 14/02/2025	0.10% XS2297684842
Bonos Y Oblig Del Estado 3.45% 30/07/2066	0.10% ES00000128E2
MS CHF CCP	0.09%
Powerco Limited 4.67% 15/11/2024	0.09% NZPWCDT009C9
Japan (20 Year Issue) 1.20% 20/09/2035	0.09% JP1201541F90
Auckland Council 3.17% 27/06/2023	0.09% NZAKCDT453C0
Hsbc Holdings Plc 2.251% 22/11/2027	0.09% US404280CX53
Kommunalbanken As 4.00% 20/08/2025	0.09% NZKBNDT009C6
Stra 2021-2X A 2.588% 20/07/2060	0.09% XS2272275590
Fletcher Building Ind L 4.75% 15/03/2027	0.09% NZFBIDA021C6
Cigna Corp	0.09% US1255231003
New Zealand Government 2.00% 15/05/2032	0.09% NZGOVDT532C8
Amazon.com Inc	0.09% US0231351067
McKesson Corp	0.09% US58155Q1031
China Construct Bank Nz 2.393% 22/11/2024	0.09% NZCCBDT012C3
MetLife Inc	0.08% US59156R1086
France (Govt Of) 2.00% 25/05/2048	0.08% FR0013257524
Jpmorgan Chase & Co 4.323% 26/04/2028	0.08% US46647PDA12
SWU0DG651 CCP SHORT IRS MS USD 151226 PFXD 1.25 RFLT 3L	0.08% DUSWU0DG651
Treasury Bill 0.00% 15/12/2022	0.08% US912796X793
Nstr 2007-A M1 3.354% 25/03/2037	0.08% US63860HAE99
Amsi 2005-R5 M5 4.059% 25/07/2035	0.08% US03072SE687
DBS Group Holdings Ltd	0.08% SG1L01001701
Oracle Corp 2.875% 25/03/2031	0.08% US68389XCE31
SWU01H7M4 CCP SHORT IRS MS USD 041123 PFXD 1.27 RFLT 3I	0.08% DUSWU01H7M4
Morgan Stanley 2.103% 8/05/2026	0.08% XS2446386356
SWU01JJ13 CCP SHORT IRS MS USD 301126 RFLT SOFRA PFXD2.	0.08% DUSWU01JJ13
SWU01CD06 CCP SHORT IRS MS EUR 210952 PFXD 0.5 RFLT 6EU	0.08% DUSWU01CD06
Cmlti 2006-Wfh4 M2 3.519% 25/11/2036	0.08% US17309SAF74
Telstra Corp Ltd	0.08% AU000000TLS2
MORGAN STANLEY CAD	0.08%
Japan (30 Year Issue) 0.80% 20/03/2046	0.08% JP1300501G30
Mtfnz P21 A 4.185% 15/06/2029	0.08% NZPANTFAT019
Port of Tauranga Ltd	0.08% NZPOTE0003S0
Housing New Zealand Ltd 2.183% 24/04/2030	0.08% NZHNZD0230L2
Province Of Quebec 3.50% 1/12/2022	0.08% CA74814ZEL37
Roche Holding AG	0.08% CH0012032048
BHP Group Ltd	0.08% AU000000BHP4
SWU01KBG5 IRS SCB THB 210927 PFXD 2.25 RFLT THB6M	0.08% DUSWU01KBG5
LONG GILT 2212 FUT	0.08% GB00K0SMMMS05
Royal Bank Of Canada 1.05% 14/09/2026	0.08% USC7976PAC08
Auckland Council 3.338% 27/07/2026	0.08% NZAKCDT410C0
Cleanaway Waste Management Ltd	0.07% AU000000CWY3
Wells Fargo & Co	0.07% US9497461015
Dexus	0.07% AU000000DXS1
Bayer AG	0.07% DE000BAY0017
Nz Local Govt Fund Agenc 3.50% 14/04/2033	0.07% NZLGFDT009C0
Eni SpA	0.07% IT0003132476
Booking Holdings Inc	0.07% US09857L1089
SWU01IOV9 CCP LONG IRS MS KRW 150632 RFXD 3% PFLT 3KSD	0.07% DUSWU01IOV9
ResMed Inc	0.07% AU000000RMD6
GOLDMAN SACHS COLLAT	0.07%
Asian Development Bank 1.50% 6/08/2026	0.07% NZADBDT014C0
Glencore PLC	0.07% JE00B4T3BW64
Nine Entertainment Co Holdings Ltd	0.07% AU000000NEC4
Ubs Ag 5.125% 15/05/2024	0.07% CH0244100266

Nationwide Bldg Society 1.70% 13/02/2023	0.07% US638602BR23
Nationwide Bldg Society 3.766% 8/03/2024	0.07% US63861VAA52
US ULT 10YR 2212 F	0.07% DU00UXY22126
Applied Materials Inc	0.07% US0382221051
Wellington Intl Airport 4.00% 1/04/2030	0.07% NZWIAD0060L5
Stwd 2021-Hts A 3.868% 15/04/2034	0.07% US78486DAA81
Dunedin City Treasury 3.79% 16/10/2024	0.07% NZDCTDT135C1
Twin 2021-1 A 2.95% 12/03/2055	0.07% XS2305355310
Cadence Design Systems Inc	0.07% US1273871087
Boston Properties Lp 3.20% 15/01/2025	0.07% US10112RAZ73
Stwd 2021-Lih A 3.676% 15/11/2036	0.07% US78486EAA64
Sumitomo Mitsui Banking 0.55% 6/11/2023	0.07% XS1899009705
Bx 2021-21M A 3.548% 15/10/2036	0.07% US05609CAA53
Republic Of Peru 5.94% 12/02/2029	0.07% USP78024AE96
Sreit 2021-Ind A 3.518% 15/10/2038	0.07% US78473JAA07
Pendal Group Ltd	0.07% AU0000009789
Csf 2021-1 A 3.093% 17/06/2058	0.07% XS2306577342
Japan (30 Year Issue) 0.70% 20/06/2051	0.07% JP1300711M79
Citigroup Inc 3.29% 17/03/2026	0.07% US172967NL16
Channel Infrastructure NZ Ltd	0.07% NZNZRE000159
Credit Suisse Group Ag 4.55% 17/04/2026	0.07% US225433AR25
Gsamp 2006-He3 A2D 3.584% 25/05/2046	0.07% US36244KAE55
Nyo 2021-1290 A 3.913% 15/11/2038	0.07% US62955HAA59
Nhel 2006-1 A2D 3.624% 25/05/2036	0.06% US669884AE80
SWU01D6C6 CCP SHORT IRS MS USD 150627 PFXD 1 RFLT SOFR	0.06% DUSWU01D6C6
Biogen Inc	0.06% US09062X1037
Standard Chartered Plc 2.678% 29/06/2032	0.06% XS2358287824
China Petroleum & Chemical Corp	0.06% CNE1000002Q2
Schneider Electric SE	0.06% FR0000121972
BANK OF NOVA SCOTIA 311022 0.00 CB	0.06% CA06414PPXY29
BANK OF NOVA SCOTIA 041122 0.00 CB	0.06% CA06414PY478
Unicredit Spa 7.83% 4/12/2023	0.06% XS1917910884
Gnr 2016-H11 F 3.157% 20/05/2066	0.06% US38375UXM79
Sumitomo Mitsui Banking 0.01% 10/09/2025	0.06% XS2225211650
Development Bk Of Japan 0.50% 27/08/2025	0.06% XS2216812318
Ing Groep Nv 1.25% 16/02/2027	0.06% XS2443920249
Skellerup Holdings Ltd	0.06% NZSKXE0001S8
Taiwan Semiconductor Manufacturing Co Ltd	0.06% US8740391003
Fn Ca8607 2.50% 1/01/2051	0.06% US3140QGR581
Stra 2021-1 A 3.027% 25/09/2051	0.06% XS2295993724
Australian Government 4.50% 21/04/2033	0.06% AU000XCLWAG2
Avolon Holdings Fndg Ltd 2.528% 18/11/2027	0.06% US05401AAR23
Westpac New Zealand Ltd 1.439% 24/02/2026	0.06% NZWNZD0226L9
Bnp Paribas 2.591% 20/01/2028	0.06% US09659W2T04
Ontario Teachers' Financ 1.85% 3/05/2032	0.06% XS2475513953
Auckland Council 4.176% 24/03/2025	0.06% NZAKCDT363C1
Extra Space Storage Inc	0.06% US30225T1025
Reliance Worldwide Corp Ltd	0.06% AU000000RWC7
Insurance Australia Grp 5.32% 15/06/2038	0.06% NZIAGDT004C1
Heartland Bank Ltd 3.55% 12/04/2024	0.06% NZHBLD0020L2
SKYCITY Entertainment Group Ltd	0.06% NZSKCE0001S2
Pclf 2021-1 A 2.722% 15/10/2025	0.06% XS2322825097
Transurban Group	0.06% AU000000TCL6
Valero Energy Corp	0.06% US91913Y1001
Samsung Electronics Co Ltd	0.06% KR7005930003
Fsq 2020-2X A 3.422% 16/06/2070	0.06% XS2190195649
Sonic Healthcare Ltd	0.06% AU000000SHL7
Weyerhaeuser Co	0.06% US9621661043
Equitable Holdings Inc	0.06% US29452E1010
Stra 2020-1 A 3.00% 12/03/2052	0.06% XS2215921748
EURO BOBL 2212 FUT	0.05% DE000C6R0460
Contact Energy Ltd 5.82% 11/04/2028	0.05% NZCEND0070L8
Kirin Holdings Co Ltd	0.05% JP3258000003
SLM Corp	0.05% US78442P1066
Medibank Pvt Ltd	0.05% AU000000MPL3
Nomura Holdings Inc 2.679% 16/07/2030	0.05% US65535HAS85
SWU017RJ1 CCP LONG IRS MS CAD 160631 RFXD 1.25 PFLT 3CD	0.05% DUSWU017RJ1
AUD CASH	0.05%
Republic Of Peru 6.35% 12/08/2028	0.05% US715638BV39
Abu Dhabi Govt Int'L 2.50% 11/10/2022	0.05% XS1696908471
UBS Group AG	0.05% CH0244767585
EUR OAT 2212 FUT	0.05% DE000C6R05A8

Csf 2021-2 A 2.923% 17/06/2058	0.05% XS2355523296
SWU01H652 CCP LONG IRS MS USD 150632 RFXD 1.75 PFLT SOF	0.05% DUSWU01H652
Sydney Airport Finance 3.90% 22/03/2023	0.05% US87124VAD10
TOWER Ltd	0.05% NZTWRE0011S2
Gsmbs 2021-Gr3 A2 2.50% 25/04/2052	0.05% US36263TAB89
Plrs 2021-1 A 2.883% 23/12/2058	0.05% XS2363111399
China Government Bond 3.72% 12/04/2051	0.05% CND100045MS9
Agence Francaise Develop 1.125% 2/03/2037	0.05% FR001400CQM6
SWU01H7U6 CCP SHORT IRS MS USD 210424 PFXD 1.85 RFLT SC	0.05% DUSWU01H7U6
Rio Tinto PLC	0.05% GB0007188757
My Food Bag Group Ltd	0.05% NZMFB0004S1
Amsi 2005-R11 M3 3.834% 25/01/2036	0.05% US03072SV368
Nykredit Realkredit As 0.309% 1/10/2022	0.05% DK0009515603
Wbht 2019-Wbm A 3.868% 15/12/2033	0.05% US93065PAA93
Goldman Sachs Group Inc 1.269% 7/02/2025	0.05% XS2441551970
SEEK Ltd	0.05% AU000000SEK6
Eaton Corp PLC	0.05% IE00B8KQN827
HSBC BANK CANADA 311022 0.00 CB	0.05% CA40428PXY55
CANADIAN IMPERIAL BANK OF COMMERCE 011122 0.00 CB	0.05% CA136072YA72
Amco Spa 1.50% 17/07/2023	0.05% XS2206380573
CANADIAN IMPERIAL BANK OF COMMERCE 021122 0.00 CB	0.05% CA136072Y256
Adobe Inc	0.05% US00724F1012
CANADIAN IMPERIAL BANK OF COMMERCE 071122 0.00 CB	0.05% CA136072Y744
ROYAL BK OF CANADA 091122 0.00 CB	0.05% CA780088Y954
Arrow Electronics Inc 3.25% 8/09/2024	0.05% US042735BG47
Talnt 2019-1A A 2.56% 25/11/2031	0.05% US89231XAA90
Auckland Intl Airport 3.97% 2/11/2023	0.05% NZAIADT210L1
American Tower Corp 2.95% 15/01/2025	0.05% US03027XAV29
Ace 2005-He5 M4 3.984% 25/08/2035	0.05% US004421RH88
Natwest Group Plc 5.516% 30/09/2028	0.05% US639057AF59
Gsk Consumer Healthcare 3.125% 24/03/2025	0.05% US36264NAA28
Lloyds Banking Group Plc 4.65% 24/03/2026	0.05% US53944YAB92
Smb 2022-B A1B 3.735% 16/02/2055	0.05% US83206NAB38
CITIBANK COLAT	0.05%
BOA COLLATERAL	0.05%
Bank Of America Corp 1.949% 27/10/2026	0.05% XS2462324232
Jpmorgan Chase & Co 2.595% 24/02/2026	0.05% US46647PCV67
Brueg 2021-1X A 1.191% 22/05/2031	0.05% XS2346732113
Vertex Pharmaceuticals Inc	0.05% US92532F1003
PepsiCo Inc	0.05% US7134481081
Bank Of New Zealand 2.16% 29/01/2025	0.05% NZBNZDT396C0
Standard Chartered Plc 1.822% 23/11/2025	0.05% US853254CE80
LVMH Moet Hennessy Louis Vuitton SE	0.05% FR0000121014
Lwmc 2021-FI1 A 2.699% 15/05/2051	0.05% XS2336172452
Hellenic Telecommunications Organization SA	0.05% GRS260333000
Archer-Daniels-Midland Co	0.05% US0394831020
Hsbc Holdings Plc 4.583% 19/06/2029	0.05% US404280BT50
Kiwi Property Group Ltd 4.06% 12/11/2025	0.05% NZKPGD0040L4
Oversea-Chinese Banking 1.832% 10/09/2030	0.05% US69033CAD11
Mitsubishi Ufj Fin Grp 1.412% 17/07/2025	0.05% US606822BS23
Kookmin Bank 0.052% 15/07/2025	0.05% XS2199348231
Nestle SA	0.05% CH0038863350
Coles Group Ltd	0.05% AU0000030678
Tokyo Metropolitan Govt 0.75% 16/07/2025	0.05% XS2200138639
Westpac New Zealand Ltd 3.72% 23/03/2023	0.05% NZWNZD0323L4
Goodman Group	0.05% AU000000GMG2
Twrbg 2020-1 A 3.514% 20/09/2063	0.05% XS2207274833
Israel Fixed Bond 2.00% 31/03/2027	0.05% IL0011393449
Banca Monte Dei Paschi S 0.875% 8/10/2026	0.05% IT0005386922
NZD CASH	0.05%
Ing Groep Nv 5.75% #N/A Field Not Applicable	0.05% US456837AR44
Warehouse Group Ltd/The	0.05% NZWHSE0001S6
Dbgs 2019-1735 A 3.843% 10/04/2037	0.05% US23307EAA91
Iho Verwaltungs Gmbh 3.625% 15/05/2025	0.05% XS2004438458
Meridian Energy Limited 4.53% 14/03/2023	0.05% NZMELDT016C8
Wellington Intl Airport 2.50% 14/08/2026	0.05% NZWIAD0070L4
Wolters Kluwer NV	0.05% NL0000395903
Suncor Energy Inc	0.05% CA8672241079
Zions Bancorp NA	0.05% US9897011071
Bnp Paribas 1.675% 30/06/2027	0.04% US09659X2Q47
Visa Inc	0.04% US92826C8394
Raymond James Financial Inc	0.04% US7547301090

L-Bank Bw Foerderbank 4.00% 15/04/2027	0.04% NZLBKDT003C1
Computershare Ltd	0.04% AU000000CPU5
New Zealand Government 2.75% 15/04/2025	0.04% NZGOVDT425C5
Ctp Nv 0.50% 21/06/2025	0.04% XS2356029541
Trini 2021-1X A 2.496% 15/07/2059	0.04% XS2318720864
Gnr 2016-H14 Fa 3.157% 20/06/2066	0.04% US38376RVV58
China Construct Bank Nz 0.954% 25/09/2023	0.04% NZCCBDT013C1
Sumitomo Mitsui Tr Bk Lt 0.01% 15/10/2027	0.04% XS2240511076
Credit Suisse Group Ag 4.207% 12/06/2024	0.04% US225401AG34
Telefonaktiebolaget LM Ericsson	0.04% SE0000108656
United Kingdom Gilt 0.625% 22/10/2050	0.04% GB00BMBL1F74
Nissan Motor Co 4.81% 17/09/2030	0.04% US654744AD34
Colgate-Palmolive Co	0.04% US1941621039
Rmac 2018-1 A 2.919% 12/06/2046	0.04% XS1788988845
Home Depot Inc/The	0.04% US4370761029
United Kingdom Gilt 1.25% 31/07/2051	0.04% GB00BLH38158
Tencent Holdings Ltd 2.39% 3/06/2030	0.04% US88032WU09
Svhe 2005-Opt3 M1 3.789% 25/11/2035	0.04% US83611MGU62
Transmissora Alianca de Energia Eletrica SA	0.04% BRTAEEDCAM10
Credit Suisse New York 3.70% 21/02/2025	0.04% US22550L2H39
Anhui Conch Cement Co Ltd	0.04% CNE1000001W2
Brunswick Corp/DE	0.04% US1170431092
Lam Research Corp	0.04% US5128071082
Oceania Healthcare Ltd	0.04% NZOCAE000250
Cooperatieve Rabobank Ua 3.649% 6/04/2028	0.04% US74977SDN99
Cbre Gi Open End Fund 0.50% 27/01/2028	0.04% XS2286044024
State Of Israel 3.80% 13/05/2060	0.04% XS2167193015
ASX Ltd	0.04% AU000000ASX7
O'Reilly Automotive Inc	0.04% US67103H1077
Tesla Inc	0.04% US88160R1014
Fn Ma4413 2.00% 1/09/2051	0.04% US31418D3X83
GOLDMAN USD CCP	0.04%
Credit Suisse Group Ag 6.537% 12/08/2033	0.04% US225401AZ15
InvoCare Ltd	0.04% AU000000IVC8
Barclays Plc 2.375% 6/10/2023	0.04% XS1695301900
BIM Birlisik Magazalar AS	0.04% TREBIMM00018
Ascendas Reit 0.75% 23/06/2028	0.04% XS2349343090
Hon Hai Precision Industry Co Ltd	0.04% TW0002317005
Japan Fin Org Municipal 0.625% 2/09/2025	0.04% XS2224639802
Xero Ltd	0.04% NZXROE0001S2
Texas Instruments Inc	0.04% US8825081040
Hartford Financial Services Group Inc/The	0.04% US4165151048
Dunedin City Treasury 0.676% 16/11/2026	0.04% NZDCTDT191C4
Amern Mun Pwr-C-Hydro 7.334% 15/02/2028	0.04% US02765UEP57
oOh!media Ltd	0.04% AU000000OML6
APM Human Services International Ltd	0.04% AU0000187528
Sanofi	0.04% FR0000120578
Metcash Ltd	0.04% AU000000MTS0
Loblaw Cos Ltd	0.04% CA5394811015
Perpetual Ltd	0.04% AU000000PPT9
Suncorp Group Ltd	0.04% AU000000SUN6
Aurizon Holdings Ltd	0.04% AU000000AZJ1
NEXTDC Ltd	0.04% AU000000NXT8
Eli Lilly & Co	0.04% US5324571083
Westpac New Zealand Ltd 2.22% 29/07/2024	0.04% NZWNZD0724L3
Elat 2007-1 A1 4.184% 25/05/2037	0.04% US288542AA12
Technology One Ltd	0.04% AU000000TNE8
Deutsche Bank Ny 3.729% 14/01/2032	0.04% US251526CF47
Australian Government 1.00% 21/12/2030	0.04% AU0000087454
SWU01CCX5 CCP SHORT IRS MS EUR 210924 PFXD 0.5 RFLT 6EU	0.04% DUSWU01CCX5
Tsy Infl Ix N/B 3.875% 15/04/2029	0.04% US912810FH69
Kiwi Property Group Ltd 4.33% 19/12/2024	0.04% NZKPGD0030L5
KDDI Corp	0.04% JP3496400007
Tokyo Metropolitan Govt 3.25% 1/06/2023	0.04% US889124AL77
Nrzt 2019-Rpl3 A1 2.75% 25/07/2059	0.04% US64830NAA90
Hsbc Holdings Plc 3.95% 18/05/2024	0.03% US404280BS77
Hitachi Ltd	0.03% JP3788600009
BNP Paribas SA	0.03% FR0000131104
SWU01LTH2 CCP LONG IRS MS USD 280932 RFXD 3.1 PFLT SOFR	0.03% DUSWU01LTH2
SWU01H629 CCP SHORT IRS MS USD 150652 RFLT SOFRA PFXD	0.03% DUSWU01H629
Nrzt 2020-Rpl1 A1 2.75% 25/11/2059	0.03% US64828XAA19
Mizuho Financial Group 3.922% 11/09/2024	0.03% US60687YAS81

Dexia Credit Local 0.75% 25/01/2023	0.03% XS1348774644
Bank Of America Corp 1.453% 24/08/2025	0.03% XS2345784057
Goldman Sachs Group Inc 3.00% 15/03/2024	0.03% US38141GZP26
Nationwide Bldg Society 5.875% #N/A Field Not Applicable	0.03% XS2048709427
Israel Makam Bill 0.00% 5/04/2023	0.03% IL0082304192
Volkswagen Fin Serv Nv 0.875% 20/02/2025	0.03% XS2289410180
Development Bk Of Japan 1.875% 2/10/2024	0.03% XS2053914524
Goldman Sachs Group Inc 0.01% 30/04/2024	0.03% XS2338355105
Barclays Plc 7.125% #N/A Field Not Applicable	0.03% XS1998799792
Magna International Inc	0.03% CA5592224011
South32 Ltd	0.03% AU000000S320
Fairfax Financial Holdings Ltd	0.03% CA3039011026
carsales.com Ltd	0.03% AU000000CAR3
Air New Zealand Ltd	0.03% NZAIRE0001S2
Contact Energy Ltd 3.55% 15/08/2024	0.03% NZCEND0050L0
Charter Comm Opt Llc/Cap 6.384% 23/10/2035	0.03% US161175AZ73
State Of Qatar 4.817% 14/03/2049	0.03% US74727PBB67
Amdocs Ltd	0.03% GB0022569080
Dexia Credit Local 0.50% 17/01/2025	0.03% XS1751347946
Cmlti 2007-Sh1 A 3.484% 25/11/2046	0.03% US17312WAA45
Polaris Inc	0.03% US7310681025
BYD Co Ltd	0.03% CNE100000296
Johnson & Johnson	0.03% US4781601046
Wells Fargo & Company 3.526% 24/03/2028	0.03% US95000U2V48
Auckland Council 2.013% 10/07/2025	0.03% NZAKCDT484C5
Bnp Paribas 3.50% 16/11/2027	0.03% US09659W2C78
Bank Of Ireland Group 1.875% 5/06/2026	0.03% XS2465984289
Meta Platforms Inc	0.03% US30303M1027
Australian Government 2.50% 21/05/2030	0.03% AU0000013740
Banco Bilbao Vizcaya Arg 5.875% #N/A Field Not Applicable	0.03% ES0813211002
Dunedin City Treasury 1.93% 18/04/2028	0.03% NZDCTDT199C7
Turners Automotive Group Ltd	0.03% NZVNLE0001S1
Nmrr 2018-1R 3A1 3.984% 25/03/2037	0.03% US65541JAC18
Fn Bv3101 2.00% 1/03/2052	0.03% US3140MGNT45
Electronic Arts Inc	0.03% US2855121099
Fujitsu Ltd	0.03% JP3818000006
Sankyu Inc	0.03% JP3326000001
BARC SGD CCP	0.03%
Energisa SA	0.03% BRENGICDAM16
Romania 2.00% 14/04/2033	0.03% XS2331735253
Bank Of America Corp 2.551% 4/02/2028	0.03% US06051GKJ75
Dunedin City Treasury 2.09% 15/11/2026	0.03% NZDCTDT173C2
Vanke Real Estate Hk 3.15% 12/05/2025	0.03% XS2078641888
Fairfax Finl Hldgs Ltd 2.75% 29/03/2028	0.03% XS1794676400
Gartner Inc	0.03% US3666511072
Logicor Financing Sarl 0.625% 17/11/2025	0.03% XS2431318711
Us Treasury N/B 2.875% 15/05/2052	0.03% US912810TG31
Port Of Tauranga Ltd 1.02% 29/09/2025	0.03% NZPOTD092511
Australian Government 0.50% 21/09/2026	0.03% AU0000106411
Amcor PLC	0.03% AU000000AMC4
Atlassian Corp	0.03% GB00BZ09BD16
NZDUSD Maturing 08/11/2022 (MFS)	0.03%
Marvell Technology Inc 2.45% 15/04/2028	0.03% US573874AF10
Deutsche Bank Ag 1.875% 23/02/2028	0.03% DE000DL19WL7
Arvida Group Ltd	0.03% NZARVE0001S5
Deutsche Bank Ag 1.625% 20/01/2027	0.03% DE000DL19U23
Chorus Ltd 2.51% 2/12/2030	0.03% NZCNUDT005C1
Caixabank Sa 5.875% #N/A Field Not Applicable	0.03% ES0840609020
Dunedin City Treasury 3.22% 27/11/2028	0.03% NZDCTDT211C0
Abu Dhabi Govt Int'L 3.875% 16/04/2050	0.03% XS2125308242
Fr Ra6652 2.50% 1/01/2052	0.03% US3133KNL927
New Jersey St Transpr 4.131% 15/06/2042	0.03% US64613665S1
Dpf 2021-1 A 0.862% 28/07/2058	0.03% XS2294367672
Credit Suisse Group Ag 1.00% 24/06/2027	0.03% CH0483180946
Vector Ltd	0.03% NZVCTE0001S7
Pushpay Holdings Ltd	0.03% NZPPHE0001S6
Expedia Group Inc	0.03% US30212P3038
JD.com Inc	0.03% US47215P1066
Chemours Co/The	0.03% US1638511089
Sumitomo Mitsui Banking 0.409% 7/11/2029	0.03% XS2066652897
Jpmcc 2019-FI12 A 4.268% 15/12/2031	0.03% US46651QAA58
Goldman Sachs Group Inc 0.25% 26/01/2028	0.03% XS2292954893

Lgate 2008-W1X A1 3.93% 1/01/2061	0.03%	XS0353588386
Walmart Inc	0.03%	US9311421039
Organon & Co	0.03%	US68622V1061
Auckland Council 2.95% 28/09/2050	0.03%	NZAKCDT520C6
Christchurch City Hldgs 3.58% 27/11/2024	0.03%	NZCCHDT853C4
China Government Bond 2.68% 21/05/2030	0.03%	CND100036Q75
GEA Group AG	0.03%	DE0006602006
MORGAN STANLEY NZD	0.03%	
Hsbc Holdings Plc 2.804% 24/05/2032	0.03%	US404280CT42
Aroundtown Sa 0.375% 15/04/2027	0.03%	XS2421195848
SoftBank Group Corp	0.03%	JP3436100006
Mirav 2020-1 A 1.343% 26/05/2065	0.03%	XS2244804154
Credit Suisse Group Ag 6.375% #N/A Field Not Applicable	0.03%	US225401AL29
BANK OF NOVA SCOTIA 091122 0.00 CB	0.03%	CA06414PY965
BANK OF NOVA SCOTIA 1011122 0.00 CB	0.03%	CA06414PYB17
Christchurch Intl Airpor 4.13% 24/05/2024	0.03%	NZCHCDT004C4
Broadcom Inc 2.60% 15/02/2033	0.03%	US11135FBF71
Woodside Energy Group Ltd	0.02%	AU0000224040
ASML Holding NV	0.02%	NL0010273215
Fn Bk8661 4.00% 1/07/2048	0.02%	US3140HNTT96
Vanguard ESG US Stock ETF	0.02%	US9219107334
New Zealand Government 2.75% 15/05/2051	0.02%	NZGOVDT551C8
Exelon Corp	0.02%	US30161N1019
Builders FirstSource Inc	0.02%	US12008R1077
Broadcom Inc 3.187% 15/11/2036	0.02%	US11135FBQ37
Deutsche Bank Ag 1.375% 17/02/2032	0.02%	DE000DL19VU0
Nutrien Ltd	0.02%	CA67077M1086
Ameriprise Financial Inc	0.02%	US03076C1062
Gmt Bond Issuer Ltd 4.54% 31/05/2024	0.02%	NZGMBDT004C4
SWU01KAI2 IRS GS THB 210932 RFXD 2.5 PFLT THB6M	0.02%	DUSWU01KAI2
Charter Communications Inc	0.02%	US16119P1084
Fg G08747 3.00% 1/02/2047	0.02%	US3128MIZM58
NetEase Inc	0.02%	US64110W1027
Ga Global Funding Trust 2.25% 6/01/2027	0.02%	US36143L2G95
SWU09WF28 CCP SHORT CPI MS GBP 150431 RFLT UKRPI PFXD	0.02%	DUSWU09WF28
New Zealand Government 2.75% 15/04/2037	0.02%	NZGOVDT437C0
Aercap Ireland Cap/Globa 2.45% 29/10/2026	0.02%	US00774MAV72
Centuria Industrial REIT	0.02%	AU000000CIP0
Dunedin City Treasury 3.98% 15/04/2026	0.02%	NZDCTDT109C6
Bank of America Corp	0.02%	US0605051046
Reinsurance Group of America Inc	0.02%	US7593516047
Dexus Convenience Retail REIT	0.02%	AU0000179061
Twin 2018-1 A 3.099% 12/09/2050	0.02%	XS1834945971
Rmac 2018-2 A 3.189% 12/06/2046	0.02%	XS1891764737
KB Financial Group Inc	0.02%	KR7105560007
Target Corp	0.02%	US87612E1064
Aercap Ireland Cap/Globa 3.00% 29/10/2028	0.02%	US00774MAW55
Fn Bf0463 3.00% 1/03/2060	0.02%	US3140FXQR67
GQG Partners Inc	0.02%	AU0000180499
Persol Holdings Co Ltd	0.02%	JP3547670004
Nhel 2005-4 M1 3.744% 25/01/2036	0.02%	US66987WDE49
Yamato Holdings Co Ltd	0.02%	JP3940000007
Dollar General Corp	0.02%	US2566771059
Bank of China Ltd	0.02%	CNE100000125
Transcontinental Inc	0.02%	CA8935781044
JPMorgan Chase & Co	0.02%	US46625H1005
Lear Corp	0.02%	US5218652049
PG&E Corp	0.02%	US69331C1080
Humana Inc	0.02%	US4448591028
Bonos De Tesoreria 5.94% 12/02/2029	0.02%	PEP01000CSF6
iShares Trust iShares ESG Aware MSCI EAFE ETF	0.02%	US46435G5163
Gmt Bond Issuer Ltd 4.00% 1/09/2023	0.02%	NZGMBDT005C1
Republic Of Serbia 1.65% 3/03/2033	0.02%	XS2308626485
Italy Gov'T Int Bond 6.00% 4/08/2028	0.02%	XS0089572316
Albertsons Cos Inc	0.02%	US0130911037
Vodafone Group PLC	0.02%	GB00BH4HKS39
Regions Financial Corp	0.02%	US7591EP1005
SWU00VUF3 CCP SHORT IRS MS USD 250824 RFLT 3LIBO PFXD 1	0.02%	DUSWU00VUF3
Corporate Travel Management Ltd	0.02%	AU000000CTD3
Csfb 2004-Cf2 2M1 4.434% 25/05/2044	0.02%	US22541SE209
Ghm 2007-1 A2B 1.193% 18/03/2039	0.02%	XS0288627507
Volkswagen Fin Serv Nv 1.125% 18/09/2023	0.02%	XS2232029426

Ramsay Health Care Ltd	0.02%	AU000000RHC8
SWU00VXO1 CCP SHORT IRS MS USD 310824 RFLT 3LIBO PFXD :	0.02%	DUSWU00VXO1
Kiwi Property Group Ltd 4.00% 7/09/2023	0.02%	NZKPGD0020L6
Westpac Banking Corp	0.02%	AU000000WBC1
Romania 2.875% 13/04/2042	0.02%	XS2364200514
South Aust Govt Fin Auth 1.75% 24/05/2032	0.02%	AU3SG0002058
Texas Roadhouse Inc	0.02%	US8826811098
NatWest Group PLC	0.02%	GB00BM8PJY71
Wells Fargo & Company 4.036% 31/10/2023	0.02%	US949746SJ14
GoDaddy Inc	0.02%	US3802371076
BOC Hong Kong Holdings Ltd	0.02%	HK2388011192
ArcelorMittal SA	0.02%	LU1598757687
Australian Government 1.75% 21/06/2051	0.02%	AU0000097495
Goldman Sachs Group Inc 3.164% 24/01/2025	0.02%	US38141GZJ65
Virgin Media Secured Fin 5.00% 15/04/2027	0.02%	XS1555173019
Canadian Government Rrb 1.50% 1/12/2044	0.02%	CA135087ZH04
Caixabank Sa 1.75% 24/10/2023	0.02%	XS1897489578
Wells Fargo & Company 3.908% 25/04/2026	0.02%	US95000U2X04
Westpac New Zealand Ltd 2.083% 20/02/2025	0.02%	NZWNZD0225L1
Bank Of America Corp 2.10% 22/09/2026	0.02%	XS2387929834
Transurban Finance Co 4.125% 2/02/2026	0.02%	US89400PAE34
CSX Corp	0.02%	US1264081035
Virgin Money Uk Plc 0.375% 27/05/2024	0.02%	XS2346591113
Ford Motor Credit Co Llc 3.021% 6/03/2024	0.02%	XS1959498160
SWU016KP6 CCP SHORT IRS MS EUR 171152 RFLT 6EUBO PFXD :	0.02%	DUSWU016KP6
Imcd Nv 2.50% 26/03/2025	0.02%	XS1791415828
AutoZone Inc	0.02%	US0533321024
Banco De Credito Del Per 4.65% 17/09/2024	0.02%	US05971V2B09
New Zealand Government 0.25% 15/05/2028	0.02%	NZGOVDT528C6
Erste Group Bank AG	0.02%	AT0000652011
Jpmorgan Chase & Co 4.912% 25/07/2033	0.02%	US46647PDH64
Goldman Sachs Group Inc 4.223% 1/05/2029	0.02%	US38141GWZ35
Fn Az7355 3.50% 1/11/2045	0.02%	US3140E0E507
New Zealand Government 1.50% 15/05/2031	0.02%	NZGOVDT531C0
Kimberly-Clark Corp	0.02%	US4943681035
Public Storage	0.02%	US74460D1090
Golden St Tobacco-A1 2.158% 1/06/2026	0.02%	US38122NC593
Corebridge Financial Inc 3.85% 5/04/2029	0.02%	US21871XAE94
Samsung Fire & Marine Insurance Co Ltd	0.02%	KR7000810002
Nova Kreditna Banka Mari 1.875% 27/01/2025	0.02%	XS2430442868
Marvell Technology Inc 1.65% 15/04/2026	0.02%	US573874AC88
Sbs Bank 4.32% 18/03/2027	0.02%	NZSBBDT297C3
Deutsche Bank Ag 1.375% 3/09/2026	0.02%	DE000DL19VP0
EUR BUND 2212 FUT	0.02%	DE000C6R0452
E.ON SE	0.02%	DE000ENAG999
Veeva Systems Inc	0.02%	US9224751084
Korea Housing Finance Co 0.01% 29/06/2026	0.02%	XS2355599353
SWU01LT41 CCP SHORT OIS MS GBP 270932 RFLT SONIO PFXD :	0.02%	DUSWU01LT41
Nova Ljubljanska Banka D 3.40% 5/02/2030	0.01%	XS2113139195
Gsmc 2015-5R 1C 2.584% 26/04/2037	0.01%	US36251QAC69
Nz Local Govt Fund Agenc 2.25% 15/05/2031	0.01%	NZLGFDT017C3
Slm Student Loan Tr 03-7 1.55% 15/12/2033	0.01%	XS0172692914
Alba 2005-1 A3 2.313% 25/11/2042	0.01%	XS0235712006
Pchlt 2005-1 M4 4.434% 25/01/2035	0.01%	US71085PBN24
Domi 2019-1 A 1.85% 15/06/2051	0.01%	XS1991327500
Israel Makam Bill 0.00% 4/01/2023	0.01%	IL0082301123
Crowdstrike Holdings Inc	0.01%	US22788C1053
BARCLAYS USD MARGIN	0.01%	
Tpmt 2019-Hy2 A1 4.084% 25/05/2058	0.01%	US89177HAA05
SWU01E105 CCP SHORT OIS MS JPY 190639 RFLT TONAR PFXD (	0.01%	DUSWU01E105
Fn Fm9147 3.50% 1/05/2051	0.01%	US3140XDEV42
Rmacs 2006-Ns4X A3A 2.389% 12/06/2044	0.01%	XS0277409446
Fr Qd5748 2.00% 1/02/2052	0.01%	US3133B3L540
OSG Corp	0.01%	JP3170800001
Organon & Co/Org 2.875% 30/04/2028	0.01%	XS2332250880
Fonterra Cooperative Grp 4.15% 14/11/2025	0.01%	NZFCGDG005C4
SWU01KSA0 CCP SHORT OIS MS GBP 150325 PFXD 2.5 RFLT SON	0.01%	DUSWU01KSA0
Fn Bn8219 3.50% 1/06/2049	0.01%	US3140JRDZ17
Fr Ra5502 3.00% 1/06/2051	0.01%	US3133KMDF95
Romania 2.125% 7/03/2028	0.01%	XS2434895558
EURUSD Maturing 21/10/2022 (MFS)	0.01%	
Tp Icap Finance Plc 2.625% 18/11/2028	0.01%	XS2409096349

China Government Bond 3.53% 18/10/2051	0.01% CND10004NCM5
Deutsche Bank Ag 1.75% 19/11/2030	0.01% DE000DL19V54
SWU01CCY3 CCP SHORT IRS MS EUR 210927 RFLT 6EUBO PFXD	0.01% DUSWU01CCY3
Charter Comm Opt Llc/Cap 5.125% 1/07/2049	0.01% US161175BS22
SWU01H5S3 CCP SHORT IRS MS USD 150629 RFLT SOFRA PFXD :	0.01% DUSWU01H5S3
Tesco PLC	0.01% GB00BLGZ9862
British Columbia Prov Of 2.70% 18/12/2022	0.01% CA110709GB20
Kia Corp	0.01% KR7000270009
Aristocrat Leisure Ltd	0.01% AU000000ALL7
Verint Systems Inc	0.01% US92343X1000
Wamu 2007-Oa3 2A1A 1.864% 25/04/2047	0.01% US93364AAC62
Jyske Realkredit A/S 1.50% 1/10/2053	0.01% DK0009403727
Aeroporti Di Roma Spa 1.75% 30/07/2031	0.01% XS2337326727
Romania 3.75% 7/02/2034	0.01% XS2434895806
Palo Alto Networks Inc	0.01% US6974351057
Fn Br1297 2.50% 1/02/2051	0.01% US3140KYNP56
Lenovo Group Ltd	0.01% HK0992009065
Esail 2007-3X A3A 3.175% 13/06/2045	0.01% XS0308666493
International Game Technology PLC	0.01% GB00BVG7F061
Oracle Corp 3.95% 25/03/2051	0.01% US68389XCA19
Auckland Council 5.806% 25/03/2024	0.01% NZAKCDT324C3
CITIBANK USD CCP	0.01%
Nordea Kredit Realkredit 1.50% 1/10/2053	0.01% DK0002050368
Pacific Edge Ltd	0.01% NZPEBE0002S1
Fn Bv3083 2.00% 1/02/2052	0.01% US3140MGM995
SWU05U928 CCP SHORT IRS MS USD 151226 RFLT 3LIBO PFXD 1	0.01% DUSWU05U928
Treasury Corp Victoria 4.25% 20/12/2032	0.01% AU3SG0001175
Ontario Teachers' Financ 0.90% 20/05/2041	0.01% XS2344384842
United Kingdom Gilt 1.50% 31/07/2053	0.01% GB00BM8Z2V59
Manawa Energy Ltd	0.01% NZTPXE0001S5
SWU00VS33 CCP SHORT IRS MS USD 210823 RFLT 3LIBO PFXD 1	0.01% DUSWU00VS33
SWU01KED9 CCP SHORT IRS MS USD 300429 RFLT 2.81811 PFXC	0.01% DUSWU01KED9
SWU01K9O1 IRS BAA MYR 210927 PFXD 3.5 RFLT 3KLIB	0.01% DUSWU01K9O1
iShares Inc iShares ESG Aware MSCI EM ETF	0.01% US46434G8630
Vista Group International Ltd	0.01% NZVGLE0003S1
Realkredit Danmark 1.00% 1/10/2050	0.01% DK0004612454
ServiceNow Inc	0.01% US81762P1021
USDJPY Maturing 21/10/2022 (MFS)	0.01%
NZX Ltd	0.01% NZNZXE0001S7
SKY Network Television Ltd	0.01% NZSKTE0001S6
Charter Comm Opt Llc/Cap 3.95% 30/06/2062	0.01% US161175CG74
Romania 1.375% 2/12/2029	0.01% XS2262211076
Syneos Health Inc	0.01% US87166B1026
Canadian Government 2.00% 1/12/2051	0.01% CA135087H722
SWU01BQX2 CCP SHORT OIS MS JPY 151231 RFLT TONAR PFXD	0.01% DUSWU01BQX2
Tourism Holdings Ltd	0.01% NZHELE0001S9
East West Bancorp Inc	0.01% US27579R1041
CS SGD CCP	0.01%
Republic Of Peru 3.23% 28/07/2121	0.01% US715638DR09
SWU00Y1H5 CCP SHORT IRS MS AUD 170630 RFLT 6BBSW PFXD	0.01% DUSWU00Y1H5
317U75015 SWPTION USD 110124 PUT STRIKE 2.18 BOA	0.01% DU317U750155
SWU01B8K0 CCP LONG OIS MS CHF 150926 RFXD -0.5 PFLT SAR	0.01% DUSWU01B8K0
Republic Of Peru 5.35% 12/08/2040	0.01% US715638DC30
Fonterra Co-operative Group Ltd	0.01% NZFSFE0001S5
Futures Margin - AUD	0.01%
Australian Government 1.25% 21/05/2032	0.01% AU0000075681
Synlait Milk Ltd	0.01% NZSMLE0001S9
Republic Of Serbia 2.05% 23/09/2036	0.01% XS2388562139
Serko Ltd	0.01% NZSKOE0001S7
MORGAN STANLEY JPY	0.01%
Sanford Ltd/NZ	0.01% NZSANE0001S0
SWU05U936 CCP SHORT IRS MS USD 151223 RFLT 3LIBO PFXD C	0.01% DUSWU05U936
Sberbank (Sb Cap Sa) 5.25% 23/05/2023	0.01% XS0935311240
Bcap 2011-Rr5 12A1 4.69% 26/03/2037	0.01% US05534AAN19
Calix Ltd	0.01% AU0000017840
Gecms 1997-He4 A6 7.17% 25/12/2028	0.01% US36157NFL38
BOC Call Account	0.01%
GBPUSD Maturing 21/10/2022 (MFS)	0.01%
Bonos De Tesoreria 6.15% 12/08/2032	0.01% PEP01000C5E9
Fhlt 2005-D 2A4 3.764% 25/11/2035	0.01% US35729PME78
SWU017449 CCP SHORT IRS MS EUR 270550 RFLT 6EUBO PFXD :	0.01% DUSWU017449
Fn Az2940 3.50% 1/09/2045	0.01% US3138YUHS38

Restaurant Brands New Zealand Ltd	0.01%	NZRBDE0001S1
France (Govt Of) 0.50% 25/05/2072	0.01%	FR0014001NN8
Fhr 4579 Fd 2.914% 15/01/2038	0.01%	US3137BPPH69
Nationwide Bldg Society 10.25% #N/A Field Not Applicable	0.01%	GB00BBQ33664
NXP Semiconductors NV	0.01%	NL0009538784
Realt 2018-1A A1 3.072% 12/08/2053	0.01%	CA75585RQL29
Bonos Y Oblig Del Estado 1.45% 31/10/2071	0.01%	ES0000012H58
MORGAN STANLEY MXCCP	0.01%	
Jpmac 2006-Wmc3 A1Ss 3.344% 25/08/2036	0.01%	US46629KAA79
United Kingdom Gilt 1.75% 22/01/2049	0.01%	GB00BFWFPP71
Cwl 2007-12 1A1 3.824% 25/08/2047	0.01%	US126697AA90
SWU016X72 CCP SHORT IRS MS EUR 170336 RFLT 6EUBO PFXD	0.01%	DUSWU016X72
Nchet 2005-2 M3 3.819% 25/06/2035	0.01%	US64352VKV26
MORGAN STANLEY SEK	0.01%	
Mhl 2005-4 A1 3.644% 25/10/2035	0.01%	US61913PAZ53
SWPC0KFP2 CCP SELL CDS USD201226GENERALMOTORSCOMP	0.01%	DUSWPC0KFP2
Campbell Soup Co 3.65% 15/03/2023	0.01%	US134429BE86
USDKRW Maturing 19/10/2022 (MFS)	0.00%	
Romania 2.75% 14/04/2041	0.00%	XS2330514899
Fn Fm1843 3.50% 1/11/2034	0.00%	US3140X5BM48
SWPC0KS60 BUY CDS EUR 200632 CDX ITRAXX MAIN37 10Y 1% I	0.00%	DUSWPC0KS60
Eroad Ltd	0.00%	NZERDE0001S5
EURO BTP 2212 FUT	0.00%	DE000C6R0411
USDCAD Maturing 21/10/2022 (MFS)	0.00%	
MS CNY CCP	0.00%	
Wamu 2005-Ar6 2A1A 3.544% 25/04/2045	0.00%	US92922FJ251
Vulcan Steel Ltd	0.00%	AU0000181984
SWU01H515 CCP SHORT IRS MS USD 150624 PFXD 1.75 RFLT SOI	0.00%	DUSWU01H515
SWU09TZ56 CCP SHORT CPI MS GBP 150331 RFLT UKRPI PFXD3.	0.00%	DUSWU09TZ56
A10 2020-C A 2.021% 15/08/2040	0.00%	US66981EAA10
USDUSD Maturing 19/10/2022 (MFS)	0.00%	
BARC KRW CCP	0.00%	
CAN 10YR BND 2212 FU	0.00%	DU00CGX22121
SWPC0KSU7 CCP BUY CDS USD 200632 CDX IG38 10Y 1% MORG	0.00%	DUSWPC0KSU7
Fr Zt1702 4.00% 1/01/2049	0.00%	US3132AD3K27
SWU01BQV6 CCP SHORT OIS MS JPY 151226 PFXD 0 RFLT TONA	0.00%	DUSWU01BQV6
Intl Bk Recon & Develop 1.25% 10/12/2030	0.00%	NZIBDDT017C5
MORGAN STANLEY CZK	0.00%	
Wamu 2006-Ar10 2A1 3.552% 25/09/2036	0.00%	US93363EAF25
SWU01HIX8 CCP SHORT OIS MS JPY 150652 RFLT TONAR PFXD C	0.00%	DUSWU01HIX8
Nordea Kredit Realkredit 1.00% 1/10/2050	0.00%	DK0002044718
USDCHF Maturing 21/10/2022 (MFS)	0.00%	
US 30Y BOND 2212 FUT	0.00%	DU00USB22124
USDDKK Maturing 21/10/2022 (MFS)	0.00%	
SWU01KAK7 CCP SHORT OIS BARC INR 210927 PFXD 6.5 RFLT M	0.00%	DUSWU01KAK7
ANZ COLL FOR USD	0.00%	
SWU01KJ93 IRS SCB THB 210927 PFXD 2.25 RFLT THB6M	0.00%	DUSWU01KJ93
MS SGD CCP	0.00%	
AUDUSD Maturing 21/10/2022 (MFS)	0.00%	
Realkredit Danmark 1.50% 1/10/2053	0.00%	DK0004619467
Sasc 2006-Eq1A A1 3.219% 25/07/2036	0.00%	US86360RAA14
USDSEK Maturing 21/10/2022 (MFS)	0.00%	
SWU01C2S7 CCP SHORT OIS BARC SGD 150931 RFLT SORAD PFX	0.00%	DUSWU01C2S7
AUS 3YR 2212 BOND FU	0.00%	DU000YT22126
Fn Bk9241 4.00% 1/08/2048	0.00%	US3140HPHT72
SWU01KJ77 IRS SCB MYR 210927 PFXD 3.5 RFLT 3KLIB	0.00%	DUSWU01KJ77
Gnr 2017-121 Pe 3.00% 20/07/2046	0.00%	US38380TV370
SWPC0K0K9 CCP BUY CDS USD 200626 CDX HY36 5Y ICE 5 MS	0.00%	DUSWPC0K0K9
317U164I5 FWD SWPTION GBP 161224 CALL STRIKE 0.82 JPM	0.00%	DU317U164I55
SWU01J7T5 IRS BAA THB 150632 RFXD 2.75 PFLT THB6M	0.00%	DUSWU01J7T5
SWU01KL17 IRS GS MYR 210932 PFXD 3.75 RFLT 3KLIB	0.00%	DUSWU01KL17
USDUSD Maturing 21/10/2022 (MFS)	0.00%	
BARC INR CCP	0.00%	
MORGAN STLEY KRW CCP	0.00%	
MORGANS ZAR CCP	0.00%	
Tmts 2003-6He A1 4.024% 25/11/2033	0.00%	US881561CE22
317U391O7 FWD SWPTION USD 020424 CALL STRIKE 2.697 GOL	0.00%	DU317U391O78
SWU01IMV5 IRS BNP THB 150632 RFXD 3.25 PFLT THB6M	0.00%	DUSWU01IMV5
3175SQ653 OTCBO EUR 230525 PUT STRIKE 97 BNP	0.00%	DU3175SQ6536
Fn 2006-48 Tf 3.484% 25/06/2036	0.00%	US31395NLE57
USDHKD Maturing 21/10/2022 (MFS)	0.00%	
Fhr 4579 Sd 0.096% 15/01/2038	0.00%	US3137BPS836

CCS0079R8 XCCY AUD/USD 270829 RFLT 1BBSW PFLT 3LIBO MS	0.00%	DUCCS0079R87
NZDUSD Maturing 21/12/2022 (MFS)	0.00%	
317U479O2 FWD SWPTION USD 080424 CALL STRIKE 2.785 NO	0.00%	DU317U479O24
SWU01KU09 IRS GS THB 210924 PFXD 2% RFLT THB6M	0.00%	DUSWU01KU09
SWU0FC088 CCP LONG IRS MS USD 270924 RFLT 3LIBO PFLT 1L	0.00%	DUSWU0FC088
317U474O7 FWD SWPTION USD 080424 CALL STRIKE 2.835 NO	1.00E-06	DU317U474O78
SWU01KME8 IRS BAA THB 210924 PFXD 2 RFLT THB6M	1.00E-06	DUSWU01KME8
Sberbank of Russia PJSC	1.00E-06	US80585Y3080
SWU01IMZ6 CCP LONG IRS GS THB 150632 RFXD 3.25 PFLT THB	1.00E-06	DUSWU01IMZ6
SWPC0JKD6 CCP BUY CDS USD 201225 CDX HY35 5Y ICE 5 MS	1.00E-06	DUSWPC0JKD6
SWU01KVS7 IRS SCB THB 210924 RFLT THB6M PFXD 2	1.00E-06	DUSWU01KVS7
SWU0FC286 CCP LONG IRS MS USD 041024 RFLT 3LIBO PFLT 1L	1.00E-06	DUSWU0FC286
SWU01F6K3 CCP LONG IRS MS CNY 160327 RFXD 2.5 PFLT CNR	1.00E-06	DUSWU01F6K3
317U00KA8 FWD SWPTION USD 111023 CALL STRIKE 2.9925 MC	1.00E-06	DU317U00KA89
317U461O2 FWD SWPTION USD 080424 CALL STRIKE 2.721 GO	1.00E-06	DU317U461O24
SWU01KMD0 IRS NOM THB 210924 PFXD 2 RFLT THB6M	1.00E-06	DUSWU01KMD0
SWU0FA223 CCP LONG IRS MS USD 060924 RFLT 3LIBO PFLT 1L	0.00%	DUSWU0FA223
SWU02Y548 CCP LONG IRS MS USD 270423 RFLT 3LIBO PFLT 1L	0.00%	DUSWU02Y548
SWPC0KKK7 CCP SELL CDS EUR 201222 BARCLAYS BANK PLC SNI	0.00%	DUSWPC0KKK7
SWU0JG929 CCP LONG IRS MS USD 070324 RFLT 3LIBO PFLT 1L	0.00%	DUSWU0JG929
SWU00OG16 CCP LONG IRS MS ZAR 200623 RFXD 7.25 PFLT 3Z	0.00%	DUSWU00OG16
SWU01IMW3 IRS BAA THB 150632 RFX 3.25 PFLT THB6M	0.00%	DUSWU01IMW3
CREDIT SUISSE JPY CC	0.00%	
CREDIT SUISSE CCP	0.00%	
FUTURES MARGIN-JPY	0.00%	
Nykredit Realkredit As 2.00% 1/10/2050	0.00%	DK0009513582
Nykredit Realkredit As 1.50% 1/10/2050	0.00%	DK0009513152
Nordea Kredit Realkredit 1.50% 1/10/2050	0.00%	DK0002040567
Nykredit Realkredit As 2.50% 1/10/2036	0.00%	DK0009795627
Nykredit Realkredit As 1.50% 1/10/2037	0.00%	DK0009504326
Jyske Realkredit A/S 2.50% 1/10/2047	0.00%	DK0009382707
Jyske Realkredit A/S 1.50% 1/10/2037	0.00%	DK0009387771
Realkredit Danmark 2.50% 1/04/2036	0.00%	DK0009292120
Realkredit Danmark 2.50% 1/04/2047	0.00%	DK0009292559
Jyske Realkredit A/S 1.50% 1/10/2050	0.00%	DK0009396681
Nordea Kredit Realkredit 2.50% 1/10/2047	0.00%	DK0002030683
Nykredit Realkredit As 2.50% 1/10/2047	0.00%	DK0009798803
Jyske Realkredit A/S 2.00% 1/10/2047	0.00%	DK0009387698
Nykredit Realkredit As 2.50% 1/10/2050	0.00%	DK0009513665
MS NOK CC	0.00%	
317U459O6 SWPTION EUR 110423 CALL STRIKE 0.55 GOLDMAN	0.00%	DU317U459O69
317U0DAA1 SWPTION EUR 150523 CALL STRIKE 0.55 GS	0.00%	DU317U0DAA13
317U06PA0 SWPTION EUR 260423 CALL STRIKE 0.7 GOLDMAN	0.00%	DU317U06PA05
317U08BA1 SWPTION EUR 280423 CALL STRIKE 0.7 BNP	0.00%	DU317U08BA17
317U00OA4 SWPTION EUR 110423 CALL STRIKE 0.55 BNP PARIB	0.00%	DU317U00OA44
317U05LA6 SWPTION EUR 240423 CALL STRIKE 0.7 GOLDMAN	0.00%	DU317U05LA67
317U400O6 SWPTION EUR 040423 CALL STRIKE 0.55 NOM	0.00%	DU317U400O69
317U0CXA8 SWPTION EUR 120523 CALL STRIKE 0.55 NOMURA	0.00%	DU317U0CXA82
317U385O5 SWPTION EUR 030423 CALL STRIKE 0.55 NOM	0.00%	DU317U385O50
317U00DA6 SWPTION EUR 110423 CALL STRIKE 0.55 GS	0.00%	DU317U00DA62
317U16SA6 SWPTION USD 111022 CALL STRIKE 2.83 BAA	0.00%	DU317U16SA67
3175322K4 CDSO EUR 161122 PUT STRIKE 1.9 BARC	0.00%	DU3175322K46
317U07VA1 SWPTION USD 271023 CALL STRIKE 2.841 GOLDMA	0.00%	DU317U07VA14
317U08JA6 SWPTION USD 101123 CALL STRIKE 2.91 GS	0.00%	DU317U08JA65
317U06DA3 SWPTION USD 251023 CALL STRIKE 2.973 GOLDMA	0.00%	DU317U06DA33
317U04FA6 SWPTION USD 201023 CALL STRIKE 3.017 GS	0.00%	DU317U04FA66
317512BY6 CDSO EUR 211222 PUT STRIKE 2 BARC	0.00%	DU317512BY62
317U0E4A6 SWPTION USD 171123 CALL STRIKE 2.25 GS	0.00%	DU317U0E4A64
317U09MA7 SWPTION USD 031123 CALL STRIKE 3.0875 GS	0.00%	DU317U09MA70
317U0LFA8 SWPTION USD 071223 CALL STRIKE 2.25 GS	0.00%	DU317U0LFA83
317561AC2 CDSO EUR 161122 PUT STRIKE 1.9 JPM	0.00%	DU317561AC28
317U05NA4 SWPTION USD 231023 CALL STRIKE 3.225 GOLDMA	0.00%	DU317U05NA40
FX Open Positions	-1.00E-06	
317553KY0 CDSO USD 211222 PUT STRIKE 1.6 MS	-1.00E-06	DU317553KY04
317U0FKA5 SWPTION USD 201123 CALL STRIKE 2.15 GS	-1.00E-06	DU317U0FKA50
317U0JYA2 SWPTION USD 011223 CALL STRIKE 2.15 BAA	-1.00E-06	DU317U0JYA27
317552O02 CDSO EUR 150323 PUT STRIKE 3 GS	-1.00E-06	DU317552O024
317U0DIA3 SWPTION USD 131123 CALL STRIKE 2.845 NOM	-1.00E-06	DU317U0DIA31
317U0AUA5 SWPTION USD 061123 CALL STRIKE 3.02 NOM	-1.00E-06	DU317U0AUA53
317U05RA0 SWPTION USD 231023 CALL STRIKE 3.14 GOLDMAN	-1.00E-06	DU317U05RA04
317U05PA2 SWPTION USD 231023 CALL STRIKE 3.19 GOLDMAN	-1.00E-06	DU317U05PA22
SWPC0JFW0 SELL CDS USD 200625 ITALY GOVT SW SP BRC BARI	-1.00E-06	DUSWPC0JFW0

317U00LA7 FWD SWPTION USD 111023 PUT STRIKE 2.9925 MO	-1.00E-06	DU317U00LA70
317U460O3 FWD SWPTION USD 080424 PUT STRIKE 2.721 GOLI	-1.00E-06	DU317U460O33
317U02QA8 SWPTION USD 131023 CALL STRIKE 2.92 GOLDMAN	-1.00E-06	DU317U02QA81
317523OB9 CDSO USD 161122 PUT STRIKE 1.35 JPMORGAN	0.00%	DU317523OB95
SWPCOH4H9 BUY CDS USD 200623 SOUTH KOREA 1% HSBC	0.00%	DUSWPCOH4H9
MORGAN STANLEY AUD	0.00%	
CME 3M SOFR 98.00 C	0.00%	DU0SOF312C23
317U458O7 SWPTION EUR 110423 PUT STRIKE 2.1 GOLDMAN	0.00%	DU317U458O78
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
317U0D9A3 SWPTION EUR 150523 PUT STRIKE 2.1 GS	0.00%	DU317U0D9A38
317U05MA5 SWPTION USD 231023 PUT STRIKE 3.225 GOLDMA	0.00%	DU317U05MA58
CCS004136 MTM XCCY AUD/USD 141030 RFLT 1BBSW PFLT 3LI	0.00%	DUCCS0041369
317U09NA6 SWPTION USD 031123 PUT STRIKE 3.0875 GS	0.00%	DU317U09NA61
317U04EA7 SWPTION USD 201023 PUT STRIKE 3.0175 GS	0.00%	DU317U04EA75
317U477O4 FWD SWPTION USD 080424 PUT STRIKE 2.835 NON	0.00%	DU317U477O42
SWU01K408 CCP SHORT OIS BARC INR 210927 RFLT MIBOR PFXI	0.00%	DUSWU01K408
317U06EA2 SWPTION USD 251023 PUT STRIKE 2.973 GOLDMAN	0.00%	DU317U06EA24
317U0BIA7 SWPTION USD 101123 PUT STRIKE 2.91 GS	0.00%	DU317U0BIA74
SWU012TM3 CCP LONG IRS MS USD 161222 RFXD 0.75 PFLT 3LI	0.00%	DUSWU012TM3
317U07UA2 SWPTION USD 271023 PUT STRIKE 2.841 GOLDMAI	0.00%	DU317U07UA23
31750JUW3 CDSO USD 161122 PUT STRIKE 1.4 GOLDMAN	0.00%	DU31750JUW36
317U0E3A7 SWPTION USD 171123 PUT STRIKE 3.75 GS	0.00%	DU317U0E3A73
317U0LEA9 SWPTION USD 071223 PUT STRIKE 3.75 GS	0.00%	DU317U0LEA92
317U478O3 FWD SWPTION USD 080424 PUT STRIKE 2.785 NON	0.00%	DU317U478O33
SWU01K432 CCP LONG OIS BARC INR 210924 RFXD 6.75 PFLT M	0.00%	DUSWU01K432
USDTRY Maturing 21/10/2022 (MFS)	0.00%	
317U05OA3 SWPTION USD 231023 PUT STRIKE 3.19 GOLDMAN	0.00%	DU317U05OA31
317U05QA1 SWPTION USD 231023 PUT STRIKE 3.14 GOLDMAN	0.00%	DU317U05QA13
FUTURES MARGIN-CAD	0.00%	
317U0ATA7 SWPTION USD 061123 PUT STRIKE 3.02 NOM	0.00%	DU317U0ATA72
SWU01L6J3 CCP LONG IRS MS AUD 150932 RFXD 4.25 PFLT 6BB	0.00%	DUSWU01L6J3
SWPCOH4C0 BUY CDS USD 200623 CHINA AS BP GST 1% GS	0.00%	DUSWPCOH4C0
317U0FJA7 SWPTION USD 201123 PUT STRIKE 3.65 GS	0.00%	DU317U0FJA79
317U0JXA3 SWPTION USD 011223 PUT STRIKE 3.65 BAA	0.00%	DU317U0JXA36
317U0DJA2 SWPTION USD 131123 PUT STRIKE 2.845 NOM	0.00%	DU317U0DJA22
317U06OA1 SWPTION EUR 260423 PUT STRIKE 2.25 GOLDMAN	0.00%	DU317U06OA14
317U08AA2 SWPTION EUR 280423 PUT STRIKE 2.25 BNP	0.00%	DU317U08AA26
317534Q57 CDSO USD 211222 PUT STRIKE 1.5 GS	0.00%	DU317534Q571
SWU01JR06 CCP LONG IRS MS USD 300624 RFXD 3.4859 PFLT S	0.00%	DUSWU01JR06
SWPCOH4D8 BUY CDS USD 200623 SOUTH KOREA GOVT 1% BNI	0.00%	DUSWPCOH4D8
317U05HA1 SWPTION EUR 240423 PUT STRIKE 2.25 GOLDMAN	0.00%	DU317U05HA14
SWPCOKSB9 CCP SELL CDS EUR 200627 CDX ITRAXX XOV37 5% N	0.00%	DUSWPCOKSB9
317U16RA7 SWPTION USD 111022 PUT STRIKE 3.33 BAA	0.00%	DU317U16RA76
317U388O2 FWD SWPTION USD 020424 PUT STRIKE 2.697 GOLI	0.00%	DU317U388O24
SWU018819 CCP LONG IRS MS NZD 170324 RFXD 0.5275 PFLT 3	0.00%	DUSWU018819
317U00EA5 SWPTION EUR 110423 PUT STRIKE 2.1 BNP PARIBAS	0.00%	DU317U00EA53
317U0CWA9 SWPTION EUR 120523 PUT STRIKE 2.1 NOMURA	0.00%	DU317U0CWA91
CCS112236 FWD XCCY AUD/USD 040131 RFLT 1BBSW PFLT 3LIB	0.00%	DUCCS1122366
317U02PA9 SWPTION USD 131023 PUT STRIKE 2.92 GOLDMAN	0.00%	DU317U02PA90
SWPCOKSK9 CCP SELL CDS USD 200627 CDX IG38 5Y ICE 1% MS	0.00%	DUSWPCOKSK9
317U401O5 SWPTION EUR 040423 PUT STRIKE 2.1 NOM	0.00%	DU317U401O50
SWU01K3T6 IRS BAA THB 210932 RFXD 2.75% PFLT THB6M	0.00%	DUSWU01K3T6
SWU01IMT0 CCP LONG IRS MS KRW 150632 RFXD 3.25 PFLT 3K	0.00%	DUSWU01IMT0
SWU01C2S7 CCP LONG OIS MS SGD 150931 RFXD 1.25 PFLT SOF	0.00%	DUSWU01C2S7
SWU01KAJ0 CCP LONG OIS BARC INR 210924 RFXD 6.5 PFLT MIE	0.00%	DUSWU01KAJ0
SWU01GJE1 CCP LONG OIS MS JPY 150352 RFXD 0.7 PFLT TONA	0.00%	DUSWU01GJE1
CME 3M SOFR 96.50 P	0.00%	DU0SOF312P28
SWU01JLR3 CCP LONG OIS BARC SGD 150627 RFXD 3 PFLT SOR	0.00%	DUSWU01JLR3
SWU01JL00 CCP LONG OIS BARC SGD 150627 RFXD 2.75 PFLT S	0.00%	DUSWU01JL00
SWPCOKC08 CCP SELL CDS EUR 201228 BRITISH TELECOMM 1 N	0.00%	DUSWPCOKC08
SWU01JYH1 CCP LONG IRS MS EUR 210937 RFXD 2.25 PFLT 6EU	0.00%	DUSWU01JYH1
3 MONTH SOFR 2306 F	0.00%	DU00SFR23061
317U00CA7 SWPTION EUR 110423 PUT STRIKE 2.1 GOLDMAN	0.00%	DU317U00CA71
SWU01EBV6 CCP LONG IRS MS AUD 160327 RFXD 1.75 PFLT 6BF	0.00%	DUSWU01EBV6
317U392O6 SWPTION EUR 030423 PUT STRIKE 2.1 NOM	0.00%	DU317U392O69
SWU01HL48 CCP LONG IRS MS CAD 250352 RFXD 3.0275 PFLT 3	0.00%	DUSWU01HL48
SWU01L4K2 CCP LONG IRS MS AUD 150932 RFXD 4.5 PFLT 6BBS	0.00%	DUSWU01L4K2
SWU00SF83 CCP LONG IRS MS CZK 300129 RFXD 1.9125 PFLT 6F	0.00%	DUSWU00SF83
SWU01IVA1 CCP LONG IRS MS EUR 180527 RFXD1 PFLT 6EUBO	0.00%	DUSWU01IVA1
SWU01E2J3 CCP LONG OIS MS JPY 190629 RFXD 0.2 PFLT TONA	0.00%	DUSWU01E2J3
SWU01GE55 CCP LONG OIS MS CHF 170227 RFXD 0.295 PFLT SA	0.00%	DUSWU01GE55

SWU01HX03 CCP LONG IRS MS EUR 110427 RFXD 0.7 PFLT 6EUE	0.00%	DUSWU01HX03
SWU01GDB3 CCP LONG OIS MS CHF 160527 RFXD 0.3425 PFLT 3	0.00%	DUSWU01GDB3
SWU01GZD5 IRS BAA THB 160332 RFXD 2 PFLT THB6M	0.00%	DUSWU01GZD5
SWU01IOA9 CCP LONG IRS MS EUR 110527 RFXD 0.65 PFLT 6EUE	0.00%	DUSWU01IOA9
SWU01I841 CCP LONG IRS MS NZD 150627 RFXD 3.75 PFLT 3ZBS	0.00%	DUSWU01I841
EURO SCHATZ 2212 FU	0.00%	DE000C6R0478
SWU00S9O5 IRS NOM KRW 200324 RFXD 1.725 PFLT 3KSDA	0.00%	DUSWU00S9O5
SWU01H553 CCP LONG IRS MS USD 160332 RFXD 1.765 PFLT SC	0.00%	DUSWU01H553
SWU01LBR9 CCP LONG IRS MS USD 080929 RFXD 3.05 PFLT SOF	0.00%	DUSWU01LBR9
SWU01FQ54 CCP LONG IRS MS USD 260129 RFXD 1.63 PFLT 3LI	0.00%	DUSWU01FQ54
SWU01KEE7 CCP LONG IRS MS USD 150532 RFXD 2.80712 PFLT	0.00%	DUSWU01KEE7
SWU01FWG3 CCP LONG IRS MS CAD 280152 RFXD 2.5 PFLT 3CD	0.00%	DUSWU01FWG3
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 3	-0.01%	DUSWU01GAD2
US ULTRA BOND 2212 F	-0.01%	DU000USU22124
SWU01J5I1 CCP LONG IRS MS NZD 140624 RFXD 4% PFLT 3ZBSV	-0.01%	DUSWU01J5I1
SWU00SMW2 CCP LONG IRS MS SEK 190624 RFXD 0.5 PFLT 3M	-0.01%	DUSWU00SMW2
SWU013KR9 CCP LONG IRS MS MXN 070725 RFXD 4.87 PFLT 1V	-0.01%	DUSWU013KR9
SWU01DB55 CCP LONG IRS MS NZD 011123 RFXD 3 PFLT 3ZBSV	-0.01%	DUSWU01DB55
SWU01KTX9 CCP LONG IRS BARC KRW 210927 RFXD 3 PFLT 3KSI	-0.01%	DUSWU01KTX9
SWU01K531 CCP LONG IRS MS KRW 210927 RFXD 3.25 PFLT 3K	-0.01%	DUSWU01K531
AUD 10YR 2212 BOND F	-0.01%	DU000XT22128
SWU01HY44 CCP LONG IRS MS EUR 120427 RFXD 0.65 PFLT 6EU	-0.01%	DUSWU01HY44
AUDNZD Maturing 14/11/2022 (BZL NZ)	-0.01%	
SWU01IQW9 CCP LONG IRS MS EUR 130527 RFXD 1% PFLT 6EUE	-0.01%	DUSWU01IQW9
SWU01GUK4 CCP LONG IRS MS USD 151131 RFXD 1.695 PFLT SC	-0.01%	DUSWU01GUK4
SWU01I551 CCP LONG IRS MS USD 210429 RFXD 2.175 PFLT SOF	-0.01%	DUSWU01I551
SWU01E188 CCP LONG OIS MS JPY 291129 RFXD 0.035 PFLT TOI	-0.01%	DUSWU01E188
SWU01G3I9 CCP LONG IRS MS USD 090229 RFXD 1.6175 PFLT SC	-0.01%	DUSWU01G3I9
SWU01DMW4 CCP LONG IRS MS NZD 151223 RFXD 3 PFLT 3ZBS	-0.01%	DUSWU01DMW4
AUDNZD Maturing 14/10/2022 (BZL NZ)	-0.01%	
SWU00WS56 CCP LONG IRS MS CAD 021029 RFXD 1.7125 PFLT 3	-0.01%	DUSWU00WS56
Buy NZD Sell AUD Settling 14-Nov-2022	-0.01%	
SWU01JB94 CCP LONG IRS MS USD 210932 RFXD 2.75 PFLT SOF	-0.01%	DUSWU01JB94
SWU01K3X7 CCP LONG OIS BARC SGD 210927 RFXD 2.5 PFLT SO	-0.01%	DUSWU01K3X7
SWU01HI00 CCP LONG IRS MS USD 250329 RFXD 1.936 PFLT SO	-0.01%	DUSWU01HI00
SWU01G5H9 CCP LONG OIS MS CHF 100227 RFXD 0.294 PFLT SA	-0.01%	DUSWU01G5H9
SWU01FL00 CCP LONG IRS MS USD 200129 RFXD 1.545 PFLT 3LI	-0.01%	DUSWU01FL00
SWU01L067 CCP LONG OIS BARC SGD 210927 RFXD 2.75 PFLT SI	-0.01%	DUSWU01L067
SWU01LT41 CCP SHORT OIS MS GBP 270932 RFXD 3.155 PFLT SI	-0.01%	DUSWU01LT41
Buy NZD Sell AUD Settling 14-Oct-2022	-0.01%	
317U749I9 SWPTION USD 110124 PUT STRIKE 2.31 BOA	-0.02%	DU317U749I91
SWU01FKU5 CCP LONG IRS MS USD 200129 RFXD 1.63 PFLT 3LI	-0.02%	DUSWU01FKU5
SWU01KS69 CCP LONG IRS MS EUR 150325 RFXD 1.5 PFLT 6EUB	-0.02%	DUSWU01KS69
SWU01CL07 CCP LONG IRS MS USD 151251 RFXD 1.75 PFLT SOF	-0.02%	DUSWU01CL07
317U173X1 SWPTION EUR 230525 PUT STRIKE 0.451 BNP	-0.02%	DU317U173X14
SWU01FKX9 CCP LONG IRS MS USD 200129 RFXD 1.518 PFLT 3LI	-0.02%	DUSWU01FKX9
SWU01E2C8 CCP LONG OIS MS JPY 170331 RFXD 0 PFLT TONAR	-0.02%	DUSWU01E2C8
SWU017A42 CCP LONG IRS MS USD 160628 RFXD 0.5 PFLT 3LIB	-0.02%	DUSWU017A42
SWU01CIC5 CCP LONG OIS MS GBP 070223 RFXD 0.01 PLFT SON	-0.02%	DUSWU01CIC5
SWU01H3N6 CCP LONG OIS MS CHF 150627 RFXD 0.3675 PFLT 3	-0.02%	DUSWU01H3N6
SWU01KAI2 IRS GS THB 190722 RFXD 2.5 PFLT THB6M	-0.03%	DUSWU01KAI2
SWU01KSD4 CCP LONG OIS MS GBP 150353 RFXD 2 PFLT SONIA	-0.03%	DUSWU01KSD4
SWU01CKM0 CCP LONG IRS MS USD 151228 RFXD 1.25 PFLT SO	-0.03%	DUSWU01CKM0
SWU01KS77 CCP LONG IRS MS EUR 150333 PFLT 6EUBO RFXD 1	-0.03%	DUSWU01KS77
SWU01B8K0 CCP LONG OIS MS CHF 150926 RFXD -0.5 PFLT DUN	-0.03%	DUSWU01B8K0
SWU0EQ377 CCP LONG IRS MS USD 151251 RFXD 2 PFLT 3LIBO	-0.03%	DUSWU0EQ377
SWU01KSB8 CCP LONG OIS MS GBP 150328 RFXD 2.25 PFLT SOF	-0.03%	DUSWU01KSB8
SWU01LTH2 CCP LONG IRS MS USD 280932 RFXD 3.1 PFLT SOFI	-0.03%	DUSWU01LTH2
SWU00Y1I3 CCP LONG IRS MS CAD 170630 RFXD 1.5 PFLT 3CDO	-0.03%	DUSWU00Y1I3
SWU00UG12 CCP LONG IRS MS CAD 181229 RFXD 1.90 PFLT 3CI	-0.04%	DUSWU00UG12
SWU01D6S1 CCP LONG IRS MS USD 150652 RFXD 1.5 PFLT SOFF	-0.04%	DUSWU01D6S1
US 10YR NOTE 2212 F	-0.05%	DU000USX22128
Net Current Assets	-0.06%	
SWU01D6J1 CCP LONG IRS MS USD 150632 RFXD 1.25 PFLT SOF	-0.06%	DUSWU01D6J1
SWU017RJ1 CCP LONG IRS MS CAD 160631 RFXD 1.25 PFLT 3CD	-0.07%	DUSWU017RJ1
SWU0ZN447 CCP LONG IRS MS USD 151228 RFXD 1.5 PFLT 3LIB	-0.07%	DUSWU0ZN447
SWU01JJ21 CCP LONG IRS MS USD 150532 RFXD 2.88642 PFLT S	-0.07%	DUSWU01JJ21
US 5YR NOTE 2212 FUT	-0.07%	DU000USV22122
FUTURES MARGIN-GBP	-0.07%	
SWU01KBG5 IRS SCB THB 210927 PFXD THB6M RFLT 2.25	-0.07%	DUSWU01KBG5
SSWU01IOV9 CCP LONG IRS MS KRW 150632 RFXD 3% PFLT 3KS	-0.08%	DUSWU01IOV9

317U743Z7 SWPTION USD 021122 PUT STRIKE 1.27 GOLDMAN	-0.08%	DU317U743Z70
TORONTO DOMINION COL	-0.09%	
SWU013ZU6 CCP LONG IRS MS USD 150128 RFXD 0.4 PFLT 3LIB	-0.10%	DUSWU013ZU6
MERRILL LYNCH COLAT	-0.10%	
SWU01KFX4 SHORT IRS MS USD 300429	-0.10%	DUSWU01KFX4
BARCLAYS COLLATERAL	-0.11%	
UBS COLLATERAL A/C	-0.11%	
SWU01KSC6 CCP LONG OIS MS GBP 150333 RFXD 2 PFLT SONIA	-0.11%	DUSWU01KSC6
FUTURES MARGIN-EURO	-0.12%	
SWU01KS85 CCP LONG IRS MS EUR 150328 PFLT 6EUBO RFXD 1	-0.14%	DUSWU01KS85
SWU01D6D4 CCP LONG IRS MS USD 150629 RFXD 1 PFLT SOFRA	-0.16%	DUSWU01D6D4
HSBC COLLATERAL	-0.16%	
Creditors	-0.27%	
NZDUSD Maturing 21/10/2022 (MFS)	-0.31%	
SWU01H515 CCP SHORT IRS MS USD 150624 PFXD 1.75% RFLT 5	-0.32%	DUSWU01H515
UNITED STATES TREASURY 031022 3.09 REPO	-0.34%	DU0RE22O0322
SWU01CCZ0 CCP LONG IRS MS EUR 210932 RFXD 0.25 PFLT 6EU	-0.57%	DUSWU01CCZ0
Outstanding settlements	-1.02%	