

## DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name	JMI WEALTH KIWISAVER SCHEME	1	Offer number	OFR13005
Fund name	CONSERVATIVE FUND		Fund number	FND21585
Period disclosure applies [dd/mm/yyyy]	30/09/2024			
Asset name	% of fund net assets		Security code	
CAPITAL GROUP NEW PERSPECTIVE FUND LUX		7.07%	LU2033398285	
MILFORD TRANS TASMAN BOND FUND		5.35%	DU000MTTBPT4	
NIKKO AM GLOBAL BOND FUND		3.81%	DU0NAMGLBDF3	
FR SD8397 6.50% 1/01/2054		3.65%	US3132DWK117	
OUTSTANDING SETTLEMENTS		2.48%		
NZ LOCAL GOVT FUND AGENC 4.50% 15/05/2030		2.17%	NZLGFDT020C7	
NZD CASH ACCOUNT (ANZ BANK)		2.12%		
SALT SUSTAINABLE GLOBAL LISTED INFRASTRUCTURE FUND		2.01%	DU0SALTSGLI3	
BOC CALL ACCOUNT		1.98%		
WELLINGTON GLOBAL STEWARDS FUND		1.94%	IE0003AN1H16	
BANK OF NEW ZEALAND 5.872% 1/09/2028		1.38%	NZBNZDT403C4	
HOUSING NEW ZEALAND LTD 4.422% 15/10/2027		1.27%	NZHNZD0008L2	
NZMS FIRST MORTGAGE SECURITIES LIMITED		1.22%		
FR SD8454 6.00% 1/08/2054		1.04%	US3132DWMB62	
FR SD8402 6.00% 1/02/2054		1.02%	US3132DWKP76	
ASB BANK LIMITED 1.646% 4/05/2026		0.96%	NZABBDG005C5	
NZ LOCAL GOVT FUND AGENC 2.25% 15/05/2028		0.95%	NZLGFDT018C1	
MERCURY NZ LTD 2.16% 29/09/2026		0.85%	NZMICYDG004C6	
RABOBANK NEDERLAND/NZ 5.92% 8/12/2026		0.83%	NZRABDT021C9	
SPARK FINANCE LTD 5.21% 18/09/2029		0.83%	NZSPFD0590L3	
PRECINCT PROPERTIES GROUP		0.75%	NZAPTE0001S3	
TRANSPower NEW ZEALAND 1.52% 8/04/2026		0.73%	NZTRPD0080L8	
BCHINA TERM DEPOSIT 6.35% 21/03/2024 21/03/2025		0.71%		
NET CURRENT ASSETS		0.70%		
REALKREDIT DANMARK 5.00% 1/10/2053		0.70%	DK0004624038	
KIWI PROPERTY GROUP LTD		0.67%	NZKPGEO001S9	
RABOBANK NEDERLAND/NZ 5.58% 5/04/2027		0.66%	NZRABDT022C7	
TOYOTA FIN NEW ZEALAND 5.75% 6/12/2027		0.59%	NZTFSDT821C6	
KIWI PROPERTY GROUP LTD 6.24% 27/09/2029		0.58%	NZKPGD0060L2	
GOODMAN PROPERTY TRUST		0.58%	NZCPT0001S9	
TRANSPower NEW ZEALAND 1.735% 4/09/2025		0.56%	NZTRPD0070L9	
CASH AT BANK		0.56%		
TOYOTA FIN NEW ZEALAND 5.697% 23/04/2029		0.55%	NZTFSDT873C7	
TR GROUP LTD 7.202% 11/10/2028		0.53%	NZTRGD1028L5	
PRECINCT PROPERTIES NEW 2.85% 28/05/2027		0.52%	NZPCTDT003C7	
MERCURY NZ LTD 1.56% 14/09/2027		0.51%	NZMICYDG003C8	
KIWIBANK LTD 6.254% 19/10/2028		0.51%	NZKIWD1028L0	
TOYOTA FIN NEW ZEALAND 5.55% 30/09/2027		0.48%	NZTFSDT891C9	
G2 MA7937 3.00% 20/03/2052		0.48%	US36179WZA97	
TOYOTA FIN NEW ZEALAND 4.844% 30/09/2031		0.47%	NZTFSDT892C7	
AUCKLAND INTL AIRPORT 5.45% 15/11/2030		0.47%	NZAIAD0280L5	
WESTPAC NEW ZEALAND LTD 3.696% 16/02/2027		0.45%	NZWNZD0227L7	
NZ LOCAL GOVT FUND AGENC 2.00% 15/04/2037		0.43%	NZLGFDT016C5	
GMT BOND ISSUER LTD 3.656% 20/12/2027		0.40%	NZGMBDT008C5	
STATE OF ISRAEL 5.00% 30/10/2026		0.39%	XS2711443932	
ARGOSY PROPERTY LTD		0.39%	NZARGE0010S7	
VITAL HEALTHCARE PROPERTY TRUST		0.38%	NZCHPE0001S4	
USD BNP PARIBAS		0.38%		
US TREASURY N/B 1.875% 15/02/2041		0.37%	US912810SW99	
TRANSPower NEW ZEALAND 2.047% 8/09/2026		0.37%	NZTRPD0090L7	
SPARK NEW ZEALAND LTD		0.37%	NZTELE0001S4	
PROPERTY FOR INDUSTRY LTD		0.37%	NZPFIE0001S5	
ANZ BANK NEW ZEALAND LTD 2.999% 17/09/2031		0.37%	NZANBDT024C7	
TSY INFL IX N/B 0.25% 15/01/2025		0.37%	US912828H458	
WESTPAC NEW ZEALAND LTD 6.19% 16/09/2032		0.36%	NZWNZD01T2L9	
HOUSING NEW ZEALAND LTD 4.422% 15/10/27		0.36%	NZHNZD0008L2	
FISHER & PAYKEL HEALTHCARE CORP LTD		0.35%	NZFAPE0001S2	
NZ LOCAL GOVT FUND AGENC 4.50% 15/04/2027		0.35%	NZLGFDT007C4	
CHRISTCHURCH CITY HLDGS 3.01% 5/11/2026		0.35%	NZCCHDT895C5	
BANK OF NEW ZEALAND 1.884% 8/06/2026		0.35%	NZBNZDT397C8	
GENESIS ENERGY LTD 4.17% 14/03/2028		0.34%	NZGNEDG006C0	
WELLINGTON INTL AIRPORT 3.32% 24/09/2031		0.34%	NZWIAD0080L3	
TSY INFL IX N/B 0.125% 15/04/2025		0.33%	US912828Z122	
CSL LTD		0.33%	AU000000CSL8	
MERIDIAN ENERGY LIMITED 5.91% 20/09/2028		0.32%	NZMELDT096C0	

NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 3.50% 14/04/33	0.32% NZLGFDT009CO
BHP GROUP LTD	0.31% AU000000BHP4
NVIDIA CORP	0.31% US67066G1040
NZ LOCAL GOVT FUND AGENC 2.75% 15/04/2025	0.31% NZLGFDT008C2
MICROSOFT CORP	0.29% US5949181045
CONTACT ENERGY LTD	0.29% NZCENE0001S6
CHORUS LTD	0.29% NZCNU0001S2
FN BY0737 5.00% 1/05/2053	0.28% US3140NGZB99
HOUSING NEW ZEALAND LTD 3.42% 18/10/28	0.27% NZHNZD0628L7
GMT BOND ISSUER LTD 4.74% 14/04/2027	0.27% NZGMBDT009C3
HOUSING NEW ZEALAND LTD 2.247% 5/10/2026	0.27% NZHNZD0001L7
HOUSING NEW ZEALAND LTD 2.247% 05/10/26	0.27% NZHNZD0001L7
STRIDE PROPERTY GROUP	0.26% NZSPGE0001S2
HOUSING NEW ZEALAND LTD 2.183% 24/04/30	0.26% NZHNZD0230L2
US TREASURY N/B 1.375% 15/11/2040	0.26% US912810ST60
FR SD8384 6.00% 1/12/2053	0.26% US3132DWJ531
MERIDIAN ENERGY LTD	0.26% NZMELE0002S7
TREASURY BILL 0.00% 29/11/2024	0.25% US912797HP56
ANZ GROUP HOLDINGS LTD	0.25% AU000000ANZ3
US TREASURY N/B 4.50% 15/11/2033	0.25% US91282CJ118
HOUSING NEW ZEALAND LTD 1.534% 10/09/35	0.24% NZHNZD0935L6
POWERCO LIMITED 2.36% 6/08/2030	0.24% NZPWCDT010C7
CANADIAN GOVERNMENT 4.00% 1/03/2029	0.24% CA135087Q988
ALPHABET INC	0.24% US02079K3059
SUMMERSET GROUP HOLDINGS LTD	0.23% NZSUME0001S0
TREASURY BILL 0.00% 26/11/2024	0.23% US912797MD61
ARGOSY PROPERTY LTD 2.20% 27/10/2027	0.22% NZARGDT003C2
FRANCE (GOVT OF) 0.75% 25/05/2052	0.22% FR0013480613
INFRATIL LTD	0.22% NZIFTE0003S3
TSY INFL IX N/B 1.625% 15/10/2027	0.22% US91282CFR79
PORT OF TAURANGA LTD 3.552% 24/11/2028	0.20% NZPOTD1128L1
JAPAN GOVT CPI LINKED 0.10% 10/03/2028	0.20% JP1120231J51
INTER-AMERICAN DEVEL BK 4.75% 25/01/2030	0.20% NZIDBDT010C0
META PLATFORMS INC	0.20% US30303M1027
WESTPAC NEW ZEALAND LTD 2.083% 20/02/2025	0.20% NZWNZD0225L1
MALAYSIA GOVERNMENT 3.519% 20/04/2028	0.20% MYBMMI2300024
APPLE INC	0.19% US0378331005
BRAMBLES LTD	0.19% AU000000BXB1
FREIGHTWAYS GROUP LTD	0.19% NZFREE0001S0
TSY INFL IX N/B 0.50% 15/01/2028	0.19% US9128283R96
FN MA4876 6.00% 1/12/2052	0.18% US31418EM236
NZ LOCAL GOVT FUND AGENC 1.50% 20/04/2029	0.18% NZLGFDT012C4
JAPAN (5 YEAR ISSUE) 0.40% 20/06/2029	0.18% JP1051711Q82
AMAZON.COM INC	0.17% US0231351067
GENESIS ENERGY LTD	0.17% NZGNEE0001S7
TSY INFL IX N/B 0.125% 15/07/2031	0.16% US91282CCM10
AUCKLAND INTERNATIONAL AIRPORT LTD	0.16% NZAIAE0002S6
JAPAN (20 YEAR ISSUE) 1.50% 20/09/2043	0.16% JP1201861PA6
US TREASURY N/B 4.00% 15/02/2034	0.16% US91282CJZ59
TOYOTA FIN NEW ZEALAND 5.91% 11/09/2026	0.16% NZTFSDT845C5
TOYOTA FIN NEW ZEALAND 6.09% 18/05/2026	0.15% NZTFSDT835C6
GENESIS ENERGY LTD 5.00% 3/04/2025	0.15% NZGNEDT007C3
WESTPAC BANKING CORP	0.15% AU000000WBC1
SINGAPORE GOVERNMENT 3.25% 1/06/2054	0.15% SGXPK17B11U8
MACQUARIE GROUP LTD	0.15% AU000000MQG1
WESTPAC NEW ZEALAND LTD 6.73% 14/02/2034	0.15% NZWNZD02T2L8
BUNDESREPUB. DEUTSCHLAND 2.30% 15/02/2033	0.15% DE000BU2Z007
EBOS GROUP LTD	0.15% NZEBOE0001S6
CMTY FIN HOUSING 11 TRST 5.701% 27/07/2028	0.14% NZCFLD0728P3
INTL BK RECON & DEVELOP 5.00% 22/06/2026	0.14% NZIBDDT022C5
JAPAN TREASURY DISC BILL 0.00% 21/04/2025	0.14% JP1742261Q49
US TREASURY N/B 2.875% 15/05/2052	0.14% US912810TG31
NZ LOCAL GOVT FUND AGENC 2.25% 15/05/2031	0.14% NZLGFDT017C3
AUCKLAND INTL AIRPORT 5.42% 11/10/2025	0.14% NZAIAD1025L3
HEARTLAND GROUP HOLDINGS LTD	0.14% NZHGHE0007S9
RMAC 3 A 6.18% 15/02/2047	0.14% XS2666572693
DBS BANK LTD LONDON 5.53% 14/05/2027	0.14% XS2813128555
BONOS Y OBLIG DEL ESTADO 3.45% 30/07/2066	0.13% ES00000128E2
US TREASURY N/B 3.375% 15/11/2048	0.13% US912810SE91
TELSTRA GROUP LTD	0.13% AU000000TLS2
PROVINCE OF QUEBEC 3.60% 1/09/2033	0.13% CA74814ZFS70

FR SD8463 6.00% 1/09/2054	0.13% US3132DWML45
KIWI PROPERTY GR 2.85% 19/07/2028	0.13% NZKPGD0050L3
JAPAN (30 YEAR ISSUE) 2.20% 20/06/2054	0.13% JP1300831Q70
UNITED KINGDOM GILT 0.625% 22/10/2050	0.13% GB00BMBL1F74
FONTERRA COOPERATIVE GRP 5.08% 19/06/2025	0.12% NZFCGDT310C3
JAPAN (30 YEAR ISSUE) 0.70% 20/06/2051	0.12% JP1300711M79
AMSI 2005-R5 M5 5.944% 25/07/2035	0.12% US03072SE687
KIWIBANK LTD 2.635% 5/10/2026	0.12% NZKIWD1026L4
US TREASURY N/B 1.625% 15/11/2050	0.12% US912810SS87
DEBTORS	0.12%
DEUTSCHE BANK AG 5.00% 5/09/2030	0.12% DE000A30VT06
INVESTORE PROPERTY LTD	0.12% NZIPLE0001S3
MAYBANK SINGAPORE LTD 3.439% 7/06/2027	0.12% XS2831200154
TPMT 2019-4 A1 2.90% 25/10/2059	0.12% US89178BAA26
CHASE 2024-RPL3 A1A 3.25% 25/09/2064	0.11% US161917AB58
CHASE 2024-RPL2 A1A 3.25% 25/08/2064	0.11% US161930AB85
REPUBLIC OF SOUTH AFRICA 8.875% 28/02/2035	0.11% ZAG000125972
CHORUS LTD 6.38% 6/12/2028	0.11% NZCNUDT003C6
SUMITOMO MITSUI BANKING 0.01% 10/09/2025	0.11% XS2225211650
CHANNEL INFRASTRUCTURE NZ LTD	0.11% NZNZRE0001S9
FUTURE MARGINS-USD	0.11%
LCDA 2023-ELL A2 5.048% 1/12/2034	0.11% US54627RAS94
JAPAN (2 YEAR ISSUE) 0.10% 1/01/2026	0.11% JP1024561Q15
ONTARIO TEACHERS' FINANC 1.85% 3/05/2032	0.11% XS2475513953
SBS BANK 6.14% 7/03/2029	0.11% NZSBBDT370C8
ANZ BANK NEW ZEALAND LTD 5.22% 16/02/2028	0.11% NZANBDT025C4
KOREA HOUSING FINANCE CO 4.475% 6/04/2026	0.10% AU3CB0298396
KFW 1.75% 19/05/2028	0.10% NZKFZDT004C9
MERCURY NZ LTD 5.64% 19/06/2028	0.10% NZMICYDG006C1
BONOS DE TESORERIA 7.30% 12/08/2033	0.10% PEP01000CS10
UBS GROUP AG 4.55% 17/04/2026	0.10% US902613BB36
AVOLON HOLDINGS FNDG LTD 2.528% 18/11/2027	0.10% US05401AAR23
GOODMAN GROUP	0.10% AU000000GGMG2
AMERICAN EXPRESS CO	0.10% US0258161092
JAPAN (30 YEAR ISSUE) 0.80% 20/03/2046	0.10% JP1300501G30
HSBC HOLDINGS PLC 5.29% 16/09/2032	0.10% XS2898731471
CO-OPERATIVE BANK PLC 5.51% 21/06/2027	0.10% XS2838925902
XERO LTD	0.10% NZXROE0001S2
MFRA 2023-NQM2 A1 4.40% 25/03/2068	0.10% US55285WAA71
GACI FIRST INVESTMENT 4.875% 14/02/2035	0.10% XS2585988061
STWD 2021-LIH A 6.069% 15/11/2036	0.10% US78486EAA64
SREIT 2021-IND A 5.911% 15/10/2038	0.10% US78473JAA07
SKY NETWORK TELEVISION LTD	0.10% NZSKTE0001S6
DUNEDIN CITY TREASURY 1.93% 18/04/2028	0.10% NZDCTDT199C7
WESTPAC NEW ZEALAND LTD 4.337% 24/09/2029	0.10% NZWNZD0929L8
ASIAN DEVELOPMENT BANK 2.125% 19/05/2031	0.10% NZADBDT013C2
SEEK LTD	0.10% AU000000SEK6
NYO 2021-1290 A 6.306% 15/11/2038	0.10% US62955HAA59
FN CB7220 5.50% 1/09/2053	0.10% US3140QTAW95
NHEL 2006-1 A2D 5.509% 25/05/2036	0.10% US669884AE80
NSTR 2007-A M1 5.374% 25/03/2037	0.10% US63860HAE99
APPLIED MATERIALS INC	0.10% US0382221051
NZDUSD MATURING 17/10/2024 (MFS)	0.10%
VERUS 2023-5 A1 6.476% 25/06/2068	0.10% US924934AA00
NEWMONT CORP	0.10% AU0000297962
STOCKLAND	0.10% AU000000SGP0
MORGAN STANLEY USD	0.10%
ASIAN DEVELOPMENT BANK 4.00% 27/05/2027	0.09% NZADBDT016C5
COMMONWEALTH BANK OF AUSTRALIA	0.09% AU000000CBA7
VERUS 2023-4 A1 5.811% 25/05/2068	0.09% US92539TAA16
TESCO PLC	0.09% GB00BLGZ9862
HEIDELBERG MATERIALS AG	0.09% DE0006047004
SIMS LTD	0.09% AU000000SGM7
HON HAI PRECISION INDUSTRY CO LTD	0.09% TW0002317005
KIMBERLY-CLARK CORP	0.09% US4943681035
TSY INFL IX N/B 1.125% 15/01/2033	0.09% US91282CGK18
AMCO SPA 4.625% 6/02/2027	0.09% XS2583211201
INTESA SANPAOLO SPA 8.248% 21/11/2033	0.09% US46115HBV87
CIGNA GROUP/THE	0.09% US1255231003
AGENCE FRANCAISE DEVELOP 1.125% 2/03/2037	0.09% FR0014008SA9
JAPAN TREASURY DISC BILL 0.00% 20/05/2025	0.09% JP1742311Q56
TORONTO-DOMINION BANK 3.191% 16/02/2029	0.09% XS2782117464

AMERIPRISE FINANCIAL INC	0.09%	US03076C1062
TWIN 2021-1 A 5.83% 12/03/2055	0.09%	XS2305355310
CHRISTCHURCH CITY HLDGS 5.043% 6/04/2028	0.09%	NZCCHDT901C1
EUROPEAN UNION 3.375% 4/10/2039	0.09%	EU000A3LZ0X9
BANK OF QUEENSLAND LTD 3.30% 30/07/2029	0.09%	XS2828820352
JPMORGAN CHASE & CO	0.09%	US46625H1005
INTL BK RECON & DEVELOP 4.25% 29/07/2027	0.09%	NZIBDDT020C9
WELLINGTON INTL AIRPORT 6.02% 4/09/2030	0.09%	NZWIAD0100L9
SWAP MATURING 26/09/2028 (CBAN90)	0.09%	
COREBRIDGE FINANCIAL INC	0.09%	US21871X1090
ASIAN DEVELOPMENT BANK 3.75% 18/08/2025	0.09%	NZADBDT017C3
BANK OF AMERICA CORP 1.949% 27/10/2026	0.09%	XS2462324232
TOWER LTD	0.08%	NZTWRE0011S2
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 1.50% 15/04/26	0.08%	NZLGFDT014C0
MAINFREIGHT LTD	0.08%	NZMFTE0001S9
SWPCOMWQ7 CCP SELL CDX USD 201229 CDX.NA.IG.43 1% MS	0.08%	DUSWPCOMWQ7
KOOKMIN BANK 0.052% 15/07/2025	0.08%	XS2199348231
BANCA MONTE DEI PASCHI S 0.875% 8/10/2026	0.08%	IT0005386922
SWU01H5P9 CCP SHORT IRS MS USD 150627 PFXD 1.75 RFLT SOFRA	0.08%	DUSWU01H5P9
UBS GROUP AG 9.016% 15/11/2033	0.08%	US225401BB38
HUNGARY 6.25% 22/09/2032	0.08%	XS2574267261
QUALCOMM INC	0.08%	US7475251036
MORGAN STANLEY 5.656% 18/04/2030	0.08%	US61747YFQ35
ROCHE HOLDING AG	0.08%	CH0012032048
CIE DE SAINT-GOBAIN SA	0.08%	FR0000125007
LLOYDS BANKING GROUP PLC 5.679% 5/01/2035	0.08%	US53944YAX13
MCKESSON CORP	0.08%	US58155Q1031
MERCURY NZ LTD	0.08%	NZMRPE0001S2
ABN AMRO BANK NV 6.575% 13/10/2026	0.08%	US00084DBC39
COOPERATIEVE RABOBANK UA 5.447% 5/03/2030	0.08%	US74977RDT86
ONTARIO (PROVINCE OF) 4.15% 2/06/2034	0.08%	CA68333ZBC01
CMLTI 2006-WFH4 M2 5.404% 25/11/2036	0.08%	US17309SAF74
SANTEN PHARMACEUTICAL CO LTD	0.08%	JP3336000009
WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	0.08%	US9297401088
JAMES HARDIE INDUSTRIES PLC	0.08%	AU000000JHX1
BRITISH COLUMBIA PROV OF 4.15% 18/06/2034	0.08%	CA110709AK82
NATWEST GROUP PLC 5.516% 30/09/2028	0.08%	US639057AF59
OBX 2023-NQM1 A1 6.12% 25/11/2062	0.08%	US670855AA38
FN CA8607 2.50% 1/01/2051	0.08%	US3140QGR581
HSBC HOLDINGS PLC 5.21% 11/08/2028	0.08%	US404280DG12
SUMITOMO MITSUI TR BK LT 0.01% 15/10/2027	0.08%	XS2240511076
TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	0.08%	US8740391003
WESTPAC NEW ZEALAND LTD 1.439% 24/02/2026	0.08%	NZWNZD0226L9
HSBC HOLDINGS PLC 4.583% 19/06/2029	0.08%	US404280BT50
JAPAN (30 YEAR ISSUE) 0.50% 20/03/2049	0.08%	JP1300621K47
MORGAN STANLEY BANK NA 6.19% 14/07/2028	0.08%	US61690U8D59
GACI FIRST INVESTMENT 4.75% 14/02/2030	0.08%	XS2585987683
CHORUS LTD 2.51% 2/12/2030	0.08%	NZCNUDT005C1
ASCENDAS REIT 0.75% 23/06/2028	0.08%	XS2349343090
GSAMP 2006-HE3 A2D 5.469% 25/05/2046	0.08%	US36244KAE55
REALKREDIT DANMARK 1.00% 1/01/2025	0.08%	DK0009296469
BOOKING HOLDINGS INC	0.08%	US09857L1089
WELLS FARGO & CO	0.08%	US9497461015
WBHT 2019-WBM A 6.444% 15/12/2033	0.08%	US93065PAA93
VERISK ANALYTICS INC	0.08%	US92345Y1064
CSF 2021-1 A 5.93% 17/06/2058	0.07%	XS2306577342
MITSUBISHI UFJ FIN GRP 1.412% 17/07/2025	0.07%	US606822BS23
TOKYO METROPOLITAN GOVT 0.75% 16/07/2025	0.07%	XS2200138639
SANTANDER UK GROUP HLDGS 7.482% 29/08/2029	0.07%	XS2673526401
VANGUARD ESG US STOCK ETF	0.07%	US9219107334
SAMSUNG ELECTRONICS CO LTD	0.07%	KR7005930003
ENI SPA	0.07%	IT0003132476
REPUBLIC OF SOUTH AFRICA 8.00% 31/01/2030	0.07%	ZAG000106998
US TREASURY N/B 0.625% 30/11/2027	0.07%	US91282CAY75
PVH CORP	0.07%	US6936561009
ABBVIE INC	0.07%	US00287Y1091
DBGS 2019-1735 A 3.843% 10/04/2037	0.07%	US23307EAA91
NATIONAL AUSTRALIA BANK LTD	0.07%	AU000000NAB4
AUCKLAND COUNCIL 3.338% 27/07/2026	0.07%	NZAKCDT410C0

VERTEX PHARMACEUTICALS INC	0.07%	US92532F1003
LAM RESEARCH CORP	0.07%	US5128071082
RELIANCE WORLDWIDE CORP LTD	0.07%	AU000000RWC7
SUNCORP GROUP LTD	0.07%	AU000000SUN6
BX 2021-21M A 5.941% 15/10/2036	0.07%	US05609CAA53
SWU01D6C6 CCP SHORT IRS MS USD 150627 PFXD 1 RFLT	0.07%	DUSWU01D6C6
SOFRA		
SWPCOMJ41 CCP SELL CDS USD 200629 CDX.NA.IG.42 1% MS	0.07%	DUSWPCOMJ41
PORT OF TAURANGA LTD	0.07%	NZPOTE0003S0
UNITED KINGDOM GILT 1.25% 31/07/2051	0.07%	GB00BLH38158
STANDARD CHARTERED PLC 2.678% 29/06/2032	0.07%	XS2358287824
FONTERRA CO-OPERATIVE GROUP LTD	0.07%	NZFSFE0001S5
ALS LTD	0.07%	AU000000ALQ6
MERIDIAN ENERGY LIMITED 5.40% 21/03/2030	0.07%	NZMELDT105C9
ISRAEL FIXED BOND 2.00% 31/03/2027	0.07%	IL0011393449
JYSKE REALKREDIT A/S 1.00% 1/10/2024	0.07%	DK0009411829
AUCKLAND INTL AIRPORT 5.67% 9/05/2028	0.07%	NZAIAD0250L8
NYKREDIT REALKREDIT AS 3.68% 1/10/2024	0.07%	DK0009532376
FORD MOTOR CREDIT CO LLC 5.80% 5/03/2027	0.06%	US345397D831
HARTFORD FINANCIAL SERVICES GROUP INC/THE	0.06%	US4165151048
SYNLAIT MILK LTD	0.06%	NZSMLDT001C4
HOUSING NEW ZEALAND LTD 3.36% 12/06/2025	0.06%	NZHNZD0625L3
CSF 2021-2 A 5.76% 17/06/2058	0.06%	XS2355523296
UBS AG STAMFORD CT 3.70% 21/02/2025	0.06%	US22550L2H39
CROWN CASTLE INC 011024 0.00 CP	0.06%	US22823PK105
ANHUI CONCH CEMENT CO LTD	0.06%	CNE1000001W2
CHRISTCHURCH INTL AIRPOR 5.44% 15/04/2031	0.06%	NZCHCDT006C9
FLETCHER BUILDING IND L 4.75% 15/03/2027	0.06%	NZFBIDA021C6
VEEVA SYSTEMS INC	0.06%	US9224751084
VULCAN STEEL LTD	0.06%	AU0000181984
CARBON FUND	0.06%	NZCO2E0005S7
SONIC HEALTHCARE LTD	0.06%	AU000000SHL7
JAPAN (30 YEAR ISSUE) 1.80% 20/03/2054	0.06%	JP1300821Q49
JAPAN FIN ORG MUNICIPAL 0.625% 2/09/2025	0.06%	XS2224639802
CHINA CONSTRUCTION BANK CORP	0.06%	CNE1000002H1
SANDOZ FINANCE B.V. 4.22% 17/04/2030	0.06%	XS2715940891
ISHARES ESG AWARE MSCI EAFE ETF	0.06%	US46435G5163
BNP PARIBAS 4.095% 13/02/2034	0.06%	FR001400NV51
SCALES CORP LTD	0.06%	NZSCLE0002S8
ING GROEP NV 4.00% 12/02/2035	0.06%	XS2764264789
AUSTRALIAN GOVERNMENT 1.00% 21/12/2030	0.06%	AU0000087454
UBS GROUP AG 4.125% 9/06/2033	0.06%	CH1305916897
MORGAN STANLEY CAD	0.06%	
AMSI 2005-R11 M3 5.719% 25/01/2036	0.06%	US030725V368
SR-BOLIGKREDDIT AS 3.125% 19/02/2032	0.06%	XS2768185030
UBS SWITZERLAND AG 3.304% 5/03/2029	0.06%	CH1331113469
LWMC 2021-FL1 A 5.73% 15/05/2051	0.06%	XS2336172452
GPT GROUP/THE	0.06%	AU000000GPT8
CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	0.06%	FR001400AJ45
ING BELGIUM SA 3.00% 15/02/2031	0.06%	BE0390110733
WESTPAC BANKING CORP 3.131% 15/04/2031	0.06%	XS2802726476
VOLKSWAGEN LEASING GMBH 3.625% 11/10/2026	0.06%	XS2745344601
VERUS 2023-INV1 A1 5.999% 25/02/2068	0.06%	US92539FAA12
CITIGROUP INC 3.75% 14/05/2032	0.06%	XS2577826386
YORKSHIRE BUILDING SOC 3.00% 16/04/2031	0.06%	XS2802587258
GNR 2016-H11 F 6.267% 20/05/2066	0.06%	US38375UXM79
BUONI POLIENNALI DEL TES 3.85% 15/09/2026	0.06%	IT0005556011
TRANSURBAN GROUP	0.06%	AU000000TCL6
MASCO CORP	0.06%	US5745991068
A2 MILK CO LTD/THE	0.06%	NZATME0002S8
TOMMI 4 A 4.102% 18/07/2033	0.06%	XS2607339236
DBS GROUP HOLDINGS LTD	0.06%	SG1L01001701
COMMONWEALTH BANK AUST 2.907% 11/11/2030	0.06%	XS2897315474
LOGICOR FINANCING SARL 3.25% 13/11/2028	0.06%	XS1909057645
TORONTO-DOMINION BANK 3.892% 16/02/2027	0.06%	XS2782117118
CANADIAN IMPERIAL BANK 2.625% 1/10/2029	0.06%	XS2909743648
STANDARD CHARTERED SG LT 2.595% 2/10/2028	0.06%	XS2909746740
RYMAN HEALTHCARE LTD	0.06%	NZRYME0001S4
BAYER US FINANCE LLC 6.50% 21/11/2033	0.06%	US07274EAL74
SOCIETE GENERALE 6.691% 10/01/2034	0.06%	US83368RBS04
RIO TINTO PLC	0.06%	GB0007188757

MTFNZ N24 A 6.64% 15/09/2031	0.06% NZNAVTRAT012
ACE 2005-HE5 M4 5.869% 25/08/2035	0.06% US004421RH88
BUONI POLIENNALI DEL TES 0.00% 1/04/2026	0.05% IT0005437147
INTL FINANCE CORP 4.875% 13/12/2029	0.05% NZIFCDT015C6
SANTANDER UK GROUP HLDGS 6.534% 10/01/2029	0.05% US80281LAT26
WOLTERS KLUWER NV	0.05% NL0000395903
TSY INFL IX N/B 3.875% 15/04/2029	0.05% US912810FH69
NATWEST GROUP PLC 5.778% 1/03/2035	0.05% US639057AN83
DEXUS CONVENIENCE RETAIL REIT	0.05% AU0000179061
KSA SUKUK LTD 5.268% 25/10/2028	0.05% XS2548889406
ABU DHABI DEVELOPMENT HO 5.375% 8/05/2029	0.05% US00402D2A25
BRISTOL-MYERS SQUIBB CO 5.20% 22/02/2034	0.05% US110122EH72
AGCO CORP	0.05% US0010841023
UNITEDHEALTH GROUP INC 5.15% 15/07/2034	0.05% US91324PFJ66
WELLINGTON INTL AIRPORT 4.00% 1/04/2030	0.05% NZWIAD0060L5
RABOBANK NEDERLAND/NZ 5.31% 5/04/2029	0.05% NZRABDT023C5
UBS GROUP AG	0.05% CH0244767585
INTL BK RECON & DEVELOP 4.625% 2/02/2028	0.05% NZIBDDT021C7
SUMITOMO MITSUI FINL GRP 5.52% 13/01/2028	0.05% US86562MCR97
LSEG US FIN CORP 5.297% 28/03/2034	0.05% US50222CAB63
US TREASURY N/B 2.25% 15/08/2049	0.05% US912810SJ88
JAPAN TREASURY DISC BILL 0.00% 20/06/2025	0.05% JP1742381Q69
GOLDMAN SACHS GROUP INC 5.33% 23/07/2035	0.05% US38141GB375
SANOFI SA	0.05% FR0000120578
GACI FIRST INVESTMENT 5.25% 29/01/2034	0.05% XS2755904799
AUCKLAND COUNCIL 4.176% 24/03/2025	0.05% NZAKCDT363C1
VALERO ENERGY CORP	0.05% US91913Y1001
FN MA4413 2.00% 1/09/2051	0.05% US31418D3X83
REPUBLIC OF CHILE 4.85% 22/01/2029	0.05% US168863EB04
SAUDI INTERNATIONAL BOND 4.75% 18/01/2028	0.05% XS2577134401
WISETECH GLOBAL LTD	0.05% AU000000WTC3
BARCLAYS USD MARGIN	0.05%
SUNCOR ENERGY INC	0.05% CA8672241079
SPOTIFY TECHNOLOGY SA	0.05% LU1778762911
QNB FINANCE LTD 4.875% 30/01/2029	0.05% XS2756976218
GACI FIRST INVESTMENT 5.00% 29/01/2029	0.05% XS2755904526
ATHENE GLOBAL FUNDING 5.684% 23/02/2026	0.05% US04685A3S83
TSY INFL IX N/B 0.625% 15/07/2032	0.05% US91282CEZ05
VISA INC	0.05% US92826C8394
ARISTOCRAT LEISURE LTD	0.05% AU000000ALL7
DEVELOPMENT BK OF JAPAN 1.875% 2/10/2024	0.05% XS2053914524
DEVELOPMENT BK OF JAPAN 4.00% 28/08/2027	0.05% US25159MBP14
AUCKLAND INTL AIRPORT 6.22% 2/11/2029	0.05% NZAIAD0270L6
SUMITOMO MITSUI BANKING 0.409% 7/11/2029	0.05% XS2066652897
AUSTRALIAN GOVERNMENT 2.50% 21/05/2030	0.05% AU0000013740
FORD MOTOR CREDIT CO LLC 4.125% 17/08/2027	0.05% US345397A860
METCASH LTD	0.05% AU000000MTS0
BUILDERS FIRSTSOURCE INC	0.05% US12008R1077
CHORUS LTD 1.98% 2/12/2027	0.05% NZCNUDT004C4
SWU01JJ13 CCP SHORT IRS MS USD 301126 RFLT SOFRA	0.05% DUSWU01JJ13
PFXD2.96478	
SWU028YB7 CCP LONG IRS MS EUR 190355 RFXD 2.5 PFLT	0.05% DUSWU028YB7
6EUBO	
INTL BK RECON & DEVELOP 0.75% 10/06/2026	0.05% NZIBDDT016C7
DEXUS	0.05% AU000000DXS1
KIRIN HOLDINGS CO LTD	0.05% JP3258000003
AMCOR PLC	0.05% AU000000AMC4
SWU025TX1 CCP LONG IRS MS USD 181234 RFXD 3.75 PFLT	0.05% DUSWU025TX1
SOFRA	
NZD BNP PARIBAS	0.05%
COLGATE-PALMOLIVE CO	0.05% US1941621039
SMB 2022-B A1B 6.792% 16/02/2055	0.05% US83206NAB38
GACI FIRST INVESTMENT 5.125% 14/02/2053	0.05% XS2585988145
MEDIBANK PVT LTD	0.05% AU000000MPL3
PETROLEO BRASILEIRO SA	0.05% US71654V4086
SWU025TK9 CCP LONG IRS MS USD 181226 RFXD 3.75 PFLT	0.05% DUSWU025TK9
SOFRA	
NOMURA HOLDINGS INC 2.679% 16/07/2030	0.05% US65535HAS85
BONOS DE TESORERIA 7.60% 12/08/2039	0.05% PEP01000C5J8
SWU022IE2 CCP LONG IRS BARC CNY 180929 RFXD 2.25 PFLT	0.05% DUSWU022IE2
CNRR7	
ROMANIA 2.00% 14/04/2033	0.04% XS2331735253

G2 MA9600 3.00% 20/04/2054	0.04% US36179YUZ59
EXPORT DEVELOPMNT CANADA 7.13% 11/03/2029	0.04% XS2779802078
SANDOZ FINANCE B.V. 3.97% 17/04/2027	0.04% XS2715297672
INFOSYS LTD	0.04% US4567881085
FRANCE (GOVT OF) 2.00% 25/05/2048	0.04% FR0013257524
STWD 2021-HTS A 6.311% 15/04/2034	0.04% US78486DAA81
HELLENIC TELECOMMUNICATIONS ORGANIZATION SA	0.04% GRS260333000
FPQC 2023-2 A 6.79% 15/08/2030	0.04% NZFPFD1049R3
ORGANON & CO	0.04% US68622V1061
SCHNEIDER ELECTRIC SE	0.04% FR0000121972
ABN AMRO BANK NV	0.04% NL0011540547
HIGHWOODS PROPERTIES INC	0.04% US4312841087
FN BV3101 2.00% 1/03/2052	0.04% US3140MGNT45
SANDFIRE RESOURCES LTD	0.04% AU000000SFR8
IDP EDUCATION LTD	0.04% AU000000IEL5
MIRVAC GROUP	0.04% AU000000MGR9
INGENIA COMMUNITIES GROUP	0.04% AU000000INA9
SANTOS LTD	0.04% AU000000STO6
IBERDROLA SA	0.04% ES0144580Y14
JOHNSON & JOHNSON	0.04% US4781601046
TECHNOLOGY ONE LTD	0.04% AU000000TNE8
PLRS 2021-1 A 5.749% 23/12/2058	0.04% XS2363111399
INTL BK RECON & DEVELOP 2.875% 30/11/2026	0.04% NZIBDDT019C1
FR RA6652 2.50% 1/01/2052	0.04% US3133KNL927
ELAT 2007-1 A1 6.069% 25/05/2037	0.04% US288542AA12
CGI INC	0.04% CA12532H1047
GNR 2016-H14 FA 6.267% 20/06/2066	0.04% US38376RVV58
TARGET CORP	0.04% US87612E1064
KDDI CORP	0.04% JP3496400007
NRZT 2020-RPL1 A1 2.75% 25/11/2059	0.04% US64828XAA19
NEC CORP	0.04% JP3733000008
SERVICENOW INC	0.04% US81762P1021
ANZ NZD MARGIN ACCOUNT	0.04%
SKELLERUP HOLDINGS LTD	0.04% NZSKXE0001S8
KIWI PROPERTY GROUP LTD 4.06% 12/11/2025	0.04% NZKPGD0040L4
AERCAP IRELAND CAP/GLOBA 2.45% 29/10/2026	0.04% US00774MAV72
NMRR 2018-1R 3A1 5.869% 25/03/2037	0.04% US65541JAC18
AERCAP IRELAND CAP/GLOBA 3.00% 29/10/2028	0.04% US00774MAW55
GA GLOBAL FUNDING TRUST 2.25% 6/01/2027	0.04% US36143L2G95
TURNERS AUTOMOTIVE GROUP LTD	0.04% NZVNL0001S1
EATON CORP PLC	0.04% IE00B8KQN827
STATE OF ISRAEL 3.80% 13/05/2060	0.04% XS2167193015
AUSTRALIAN ETHICAL INVESTMENT LTD	0.04% AU000000AEF4
COMPUTERSHARE LTD	0.04% AU000000CPU5
CSMC 2017-CHOP A 6.194% 15/07/2032	0.04% US12651QAA76
NRZT 2019-RPL3 A1 2.75% 25/07/2059	0.04% US64830NAA90
BARCLAYS PLC 5.851% 21/03/2035	0.04% XS2790094523
ITALY GOV'T INT BOND 6.00% 4/08/2028	0.04% XS0089572316
PETROCHINA CO LTD	0.04% CNE1000003W8
KB FINANCIAL GROUP INC	0.04% KR7105560007
NORDIC INVESTMENT BANK 4.375% 21/02/2030	0.04% NZNIBDT013C2
L-BANK BW FOERDERBANK 4.00% 15/04/2027	0.04% NZLBKDT003C1
SWU01NRX5 CCP LONG IRS MS EUR 190327 RFXD 3% PFLT 6EUBO	0.04% DUSWU01NRX5
3175SQ653 OTCBO EUR 230525 PUT STRIKE 97 BNP	0.04% DU3175SQ6536
RIO TINTO LTD	0.03% AU000000RIO1
MTFNZ O23 A 6.94% 16/09/2030	0.03% NZOPATFAT017
DOMINION ENERGY INC	0.03% US25746U1097
DPF 2021-1 A 4.336% 28/07/2058	0.03% XS2294367672
PDD HOLDINGS INC	0.03% US7223041028
PG&E CORP	0.03% US69331C1080
BYD CO LTD	0.03% CNE100000296
SWU022DV9 CCP LONG OIS MS GBP 180929 RFXD 4 PFLT SONIA	0.03% DUSWU022DV9
BIOGEN INC	0.03% US09062X1037
E.ON SE	0.03% DE000ENAG999
CHARTER COMM OPT LLC/CAP 3.90% 1/06/2052	0.03% US161175CA05
VALE SA	0.03% BRVALEACNORO
PEPSICO INC	0.03% US7134481081
PFIZER INC	0.03% US7170811035
LGATE 2008-W1X A1 5.70% 1/01/2061	0.03% XS0353588386
BNP PARIBAS SA	0.03% FR0000131104

AUCKLAND COUNCIL 2.95% 28/09/2050	0.03% NZAKCDT520C6
DUNEDIN CITY TREASURY 0.676% 16/11/2026	0.03% NZDCTDT191C4
MIRAV 2020-1 A 4.391% 26/05/2065	0.03% XS2244804154
CMLTI 2007-SHL1 A 5.369% 25/11/2046	0.03% US17312WAA45
CLEANAWAY WASTE MANAGEMENT LTD	0.03% AU000000CWY3
METLIFE INC	0.03% US59156R1086
AUCKLAND COUNCIL 2.013% 10/07/2025	0.03% NZAKCDT484C5
WOODSIDE ENERGY GROUP LTD	0.03% AU0000224040
TOYOTA TSUSHO CORP	0.03% JP3635000007
RESMED INC	0.03% AU000000RMD6
REPUBLIC OF POLAND 4.25% 14/02/2043	0.03% XS2586944147
ROMANIA 6.375% 18/09/2033	0.03% XS2689948078
RESNZ 2023-1 A 7.24% 16/01/2055	0.03% NZRVGB1001R9
REPUBLIC OF POLAND 3.875% 14/02/2033	0.03% XS2586944659
TP ICAP FINANCE PLC 2.625% 18/11/2028	0.03% XS2409096349
AMERICAN INTERNATIONAL GROUP INC	0.03% US0268747849
BANK OF NEW ZEALAND 4.985% 7/06/2027	0.03% NZBNZDT401C8
BANCA MONTE DEI PASCHI S 6.75% 5/09/2027	0.03% XS2676882900
FN BK8661 4.00% 1/07/2048	0.03% US3140HNTT96
DUNEDIN CITY TREASURY 3.22% 27/11/2028	0.03% NZDCTDT211C0
SWU0204X9 CCP LONG IRS MS USD 200629 RFXD 3.75 PFLT	0.03% DUSWU0204X9
SOFRA	
BANK GOSPODARSTWA KRAJOW 4.00% 13/03/2032	0.03% XS2778272471
ISHARES ESG AWARE MSCI EM ETF	0.03% US46434G8630
LORCA TELECOM BONDCO 5.75% 30/04/2029	0.03% XS2809217263
TSB BANK PLC 3.319% 5/03/2029	0.03% XS2774411016
LIGHT & WONDER INC	0.03% AU0000278103
FG G08747 3.00% 1/02/2047	0.03% US3128MJZM58
SWU01E105 CCP SHORT OIS MS JPY 190639 RFLT TONAR PFXD	0.03% DUSWU01E105
0.4	
DE VOLKSBANK NV 3.00% 26/03/2031	0.03% XS2791994309
SANTANDER UK PLC 3.00% 12/03/2029	0.03% XS2786381207
CREDIT AGRICOLE HOME LOA 3.00% 1/12/2030	0.03% FR001400OCT6
BELFIUS BANK SA/NV 2.875% 12/02/2031	0.03% BE0390105683
UNITED MEXICAN STATES 4.49% 25/05/2032	0.03% XS2754067242
SIEMENS FINANCIERINGSMAT 3.125% 22/05/2032	0.03% XS2769894135
CAISSE REFINANCE L'HABIT 2.875% 25/03/2031	0.03% FR001400OUR2
ROMANIA 5.25% 30/05/2032	0.03% XS2829209720
BONOS Y OBLIG DEL ESTADO 2.80% 31/05/2026	0.03% ES0000012L29
CHECK POINT SOFTWARE TECHNOLOGIES LTD	0.03% IL0010824113
VODAFONE INTERNAT FINANC 3.375% 1/08/2033	0.03% XS2872349613
SERCO GROUP PLC	0.03% GB0007973794
BANK OF AMERICA CORP 4.455% 22/09/2026	0.03% XS2387929834
HSBC HOLDINGS PLC 3.445% 25/09/2030	0.03% XS2904540775
ROMANIA 5.625% 30/05/2037	0.03% XS2829810923
FISERV INC	0.03% US3377381088
LOBLAW COS LTD	0.03% CA5394811015
NZX LTD	0.03% NZNZXE000157
MORGAN STANLEY 2.103% 8/05/2026	0.03% XS2446386356
CENOVUS ENERGY INC	0.03% CA15135U1093
FAIRFAX FINL HLDGS LTD 2.75% 29/03/2028	0.03% XS1794675931
AVI LTD	0.03% ZAE000049433
CSX CORP	0.03% US1264081035
BARC SGD CCP	0.03%
SANKYU INC	0.03% JP3326000001
CTP NV 0.50% 21/06/2025	0.03% XS2356029541
ORGANON & CO/ORG 2.875% 30/04/2028	0.03% XS2332250708
KIWI PROPERTY GROUP LTD 4.33% 19/12/2024	0.03% NZKPGD0030L5
TNG23 2023-1 A2 5.169% 1/04/2041	0.03% US88258MAB19
ROSS STORES INC	0.03% US7782961038
KOREA HOUSING FINANCE CO 0.01% 29/06/2026	0.03% XS2355599353
US TREASURY N/B 4.375% 15/05/2034	0.03% US91282CKQ32
ROMANIA 2.125% 7/03/2028	0.03% XS2434895558
WELLS FARGO & COMPANY 5.389% 24/04/2034	0.03% US95000U3D31
SWU016KP6 CCP SHORT IRS MS EUR 171152 RFLT 6EUBO PFXD	0.03% DUSWU016KP6
0.0635	
REPUBLIC OF POLAND 5.50% 4/04/2053	0.03% US731011AW25
NEXI SPA 2.125% 30/04/2029	0.03% XS2332590475
FRANCE (GOVT OF) 3.00% 25/06/2049	0.03% FR001400NEF3
WELLS FARGO & COMPANY 5.198% 23/01/2030	0.03% US95000U3J01
UNITEDHEALTH GROUP INC 4.80% 15/01/2030	0.03% US91324PFG28
DEUTSCHE BANK AG 1.75% 19/11/2030	0.03% DE000DL19V54



CANADIAN GOVERNMENT RRB 1.50% 1/12/2044	0.03% CA135087ZH04
GBP BNP PARIBAS	0.03%
NXP SEMICONDUCTORS NV	0.03% NL0009538784
FLETCHER BUILDING LTD	0.03% NZFBUE000150
AMANO CORP	0.03% JP3124400007
ESSENTIAL PROPERTIES REALTY TRUST INC	0.03% US29670E1073
ROMANIA 3.75% 7/02/2034	0.03% XS2434895806
WELLS FARGO & COMPANY 3.908% 25/04/2026	0.03% US95000U2X04
WINGSTOP INC	0.03% US9741551033
TRANSURBAN FINANCE CO 4.125% 2/02/2026	0.03% US89400PAE34
COREBRIDGE FINANCIAL INC 3.85% 5/04/2029	0.03% US21871XAF69
AUSTRALIAN GOVERNMENT 1.75% 21/06/2051	0.03% AU0000097495
DUNEDIN CITY TREASURY 2.09% 15/11/2026	0.03% NZDCTDT173C2
GARTNER INC	0.02% US3666511072
AUCKLAND COUNCIL 5.734% 27/09/2028	0.02% NZAKCDT595C8
PORT OF TAURANGA LTD 1.02% 29/09/2025	0.02% NZPOTD0925L1
SALESFORCE INC	0.02% US79466L3024
FORTESCUE LTD	0.02% AU000000FMG4
GOLDEN ST TOBACCO-A1 2.158% 1/06/2026	0.02% US38122NC593
MARVELL TECHNOLOGY INC 1.65% 15/04/2026	0.02% US573874AC88
SWU025TR4 CCP LONG IRS MS USD 181229 RFXD 3.75 PFLT	0.02% DUSWU025TR4
SOFRA	
JONES LANG LASALLE INC	0.02% US48020Q1076
AUCKLAND COUNCIL 5.745% 17/06/2039	0.02% NZAKCDT614C7
PIEDMONT OFFICE REALTY TRUST INC	0.02% US7201902068
J D WETHERSPOON PLC	0.02% GB0001638955
POPULAR INC	0.02% PR7331747001
WP CAREY INC	0.02% US92936U1097
FN BF0463 3.00% 1/03/2060	0.02% US3140FXQR67
DENSO CORP	0.02% JP3551500006
JPMORGAN CHASE & CO 2.58% 22/04/2032	0.02% US46647PCC86
REPUBLIC OF SERBIA 1.65% 3/03/2033	0.02% XS2308620793
BANK OF NEW ZEALAND 5.536% 25/05/28	0.02% NZBNZDT402C6
CSFB 2004-CF2 2M1 6.319% 25/05/2044	0.02% US22541SE209
SWU022DU1 CCP LONG OIS MS GBP 180934 RFXD 3.75 PFLT	0.02% DUSWU022DU1
SONIA	
ROMANIA 1.375% 2/12/2029	0.02% XS2262211076
SWU00Y1H5 CCP SHORT IRS MS AUD 170630 RFLT 6BBSW	0.02% DUSWU00Y1H5
PFXD 1.25	
ASB BANK LIMITED 5.524% 21/06/2027	0.02% NZABBDT044C9
ASB BANK LIMITED 5.928% 16/11/2026	0.02% NZABBDG006C3
TELEX PHARMACEUTICALS LTD	0.02% AU000000TLX2
BROADCOM INC 3.187% 15/11/2036	0.02% US11135FBQ37
UNICREDIT SPA	0.02% IT0005239360
EUR BNP PARIBAS	0.02%
REPUBLIC OF SERBIA 2.05% 23/09/2036	0.02% XS2388562139
SODEXO SA	0.02% FR0000121220
US TREASURY N/B 3.00% 15/02/2048	0.02% US912810SA79
NORDEA KREDIT REALKREDIT 1.50% 1/10/2053	0.02% DK0002050368
DB INSURANCE CO LTD	0.02% KR7005830005
JPY BNP PARIBAS	0.02%
AUB GROUP LTD	0.02% AU000000AUB9
SVHE 2005-OPT3 M1 5.674% 25/11/2035	0.02% US83611MGU62
JPMCC 2019-FL12 A 6.594% 15/12/2031	0.02% US46651QAA58
SAMSUNG FIRE & MARINE INSURANCE CO LTD	0.02% KR7000810002
ONTARIO TEACHERS' FINANC 0.90% 20/05/2041	0.02% XS2344384842
SKECHERS USA INC	0.02% US8305661055
TE CONNECTIVITY LTD	0.02% CH0102993182
FN AZ7355 3.50% 1/11/2045	0.02% US3140E0E507
ROMANIA 2.875% 13/04/2042	0.02% XS2364200514
FN BN8219 3.50% 1/06/2049	0.02% US3140IRDZ17
NZ LOCAL GOVT FUND AGENC 3.00% 15/05/2035	0.02% NZLGFDT019C9
ONTARIO (PROVINCE OF) 3.65% 2/06/2033	0.02% CA68333ZAY30
ASML HOLDING NV	0.02% NL0010273215
RMACS 2006-NS4X A3A 5.269% 12/06/2044	0.02% XS0277409446
NEXTDC LTD	0.02% AU000000NXT8
FR QD5748 2.00% 1/02/2052	0.02% US3133B3L540
FN FM9147 3.50% 1/05/2051	0.02% US3140XDEV42
GLENCORE PLC	0.02% JE00B4T3BW64
DOLLARAMA INC	0.02% CA25675T1075
MOHAWK INDUSTRIES INC	0.02% US6081901042
NESTLE SA	0.02% CH0038863350

CHARTER COMM OPT LLC/CAP 3.50% 1/03/2042	0.02%	US161175CE27
PHILLIPS 66	0.02%	US7185461040
INSURANCE AUSTRALIA GRP 5.32% 15/06/2038	0.02%	NZIAGDT004C1
UNITED KINGDOM GILT 1.50% 31/07/2053	0.02%	GB00BM8Z2V59
DUNEDIN CITY TREASURY 3.98% 15/04/2026	0.02%	NZDCTDT109C6
FR RA5502 3.00% 1/06/2051	0.02%	US3133KMD95
NUTRIEN LTD	0.02%	CA67077M1086
MASTERCARD INC	0.02%	US57636Q1040
RYMAN HOSPITALITY PROPERTIES INC	0.02%	US78377T1079
NZDUSD MATURING 15/10/2024 (BZL NZ)	0.02%	
MANULIFE FINANCIAL CORP	0.02%	CA56501R1064
IDEXX LABORATORIES INC	0.02%	US45168D1046
CBOE GLOBAL MARKETS INC	0.02%	US12503M1080
FN BR1297 2.50% 1/02/2051	0.02%	US3140KYNP56
CHARTER COMM OPT LLC/CAP 3.95% 30/06/2062	0.02%	US161175CG74
O'REILLY AUTOMOTIVE INC	0.02%	US67103H1077
KENVUE INC	0.02%	US49177J1025
FONTERRA COOPERATIVE GRP 4.15% 14/11/2025	0.02%	NZFCGDG005C4
REPUBLIC OF PERU 3.23% 28/07/2121	0.02%	US715638DR09
DOOSAN BOBCAT INC	0.02%	KR7241560002
BARCLAYS PLC	0.02%	GB0031348658
FN BV3083 2.00% 1/02/2052	0.01%	US3140MGM995
SLM STUDENT LOAN TR 03-7 4.031% 15/12/2033	0.01%	XS0172692914
KDX REALTY INVESTMENT CORP	0.01%	JP3046270009
ALBA 2005-1 A3 5.289% 25/11/2042	0.01%	XS0235712006
HOWMET AEROSPACE INC	0.01%	US4432011082
WAMU 2007-OA3 2A1A 5.883% 25/04/2047	0.01%	US93364AAC62
EURO BTP 2412 FUT	0.01%	DE000F0Q7BS0
MTFNZ P21 A 6.19% 15/06/2029	0.01%	NZPANTFAT019
ICON PLC	0.01%	IE0005711209
BLUNZ 2022-2 A1L 7.14% 16/02/2054	0.01%	NZBSNC1002R1
RESNZ 2022-1 A1 7.34% 16/06/2054	0.01%	NZRVGA1035R9
RON BNP PARIBAS	0.01%	
PING AN INSURANCE GROUP CO OF CHINA LTD	0.01%	CNE1000003X6
TPMT 2019-HY2 A1 5.969% 25/05/2058	0.01%	US89177HAA05
SBS BANK 4.32% 18/03/2027	0.01%	NZSBBDT297C3
SWU017449 CCP SHORT IRS MS EUR 270550 RFLT 6EUBO PFXD 0.054	0.01%	DUSWU017449
NOMAD FOODS LTD	0.01%	VGG6564A1057
TR GROUP LTD 3.532% 5/10/2026	0.01%	NZTRGD1026L9
SGD BNP PARIBAS	0.01%	
AUCKLAND COUNCIL 2.411% 20/10/2027	0.01%	NZAKCDT547C9
SKYCITY ENTERTAINMENT GROUP LTD	0.01%	NZSKCE0001S2
FRANCE (GOVT OF) 0.50% 25/05/2072	0.01%	FR0014001NN8
ESAIL 2007-3X A3A 6.049% 13/06/2045	0.01%	XS0308666493
SWU0103A9 CCP SHORT IRS MS USD 210625 PFXD 3.75 PFLT SOFRA	0.01%	DUSWU0103A9
UNITED KINGDOM GILT 1.75% 22/01/2049	0.01%	GB00BFWFPP71
SWU0221B8 CCP LONG OIS MS JPY 180934 RFXD 1 PFLT TONAR	0.01%	DUSWU0221B8
ROMANIA 2.75% 14/04/2041	0.01%	XS2330514899
UNITED STATES STEEL CORP	0.01%	US9129091081
SWU01LGV5 CCP LONG IRS MS AUD 150333 RFXD 4.25 PFLT 6BBSW	0.01%	DUSWU01LGV5
GERDAU SA	0.01%	BRGGBRACNPR8
SWU01WQI9 CCP LONG IRS MS USD 310330 RFXD 3.857 PFLT SOFRA	0.01%	DUSWU01WQI9
PCHLT 2005-1 M4 6.319% 25/01/2035	0.01%	US71085PBN24
SWU020E26 CCP SHORT OIS MS GBP 170635 RFLT SONIA PFXD 3	0.01%	DUSWU020E26
FN FS1507 3.00% 1/02/2052	0.01%	US3140XGU987
AUD BNP PARIBAS	0.01%	
NHEL 2005-4 M1 5.629% 25/01/2036	0.01%	US66987WDE49
FN AZ2940 3.50% 1/09/2045	0.01%	US3138YUHS38
SWU0203Z5 CCP LONG IRS MS USD 200626 RFXD 4 PFLT SOFRA	0.01%	DUSWU0203Z5
SWU025GQ0 CCP LONG OIS MS CAD 190626 RFXD3.8975 PFLT 1CDOR	0.01%	DUSWU025GQ0
BONOS DE TESORERIA 6.15% 12/08/2032	0.01%	PEP01000C5E9
NZDUSD MATURING 14/11/2024 (BZL NZ)	0.01%	
BCAP 2011-RR5 12A1 4.485% 26/03/2037	0.01%	US05534AAN19

SWU016X72 CCP SHORT IRS MS EUR 170336 RFLT 6EUBO PFXD 0	0.01% DUSWU016X72
FUTURES MARGIN-JPY	0.01%
CAD BNP PARIBAS	0.01%
SWU01Y4Y4 CCP LONG IRS MS EUR 091028 RFXD 3.37 PFLT 6EUBO	0.01% DUSWU01Y4Y4
CWL 2007-12 1A1 5.709% 25/08/2047	0.01% US126697AA90
SWU028Y92 CCP LONG IRS MS EUR 190330 RFXD 2.5 PFLT 6EUBO	0.01% DUSWU028Y92
FN BX6634 6.00% 1/01/2053	0.01% US3140NBLQ28
EUR BUND 2412 FUT	0.01% DE000FQ7BU6
SWU025HD8 CCP LONG OIS MS CAD 190626 RFXD 3.925 PFLT 1CDOR	0.01% DUSWU025HD8
MS CHF CCP	0.01%
AVANZ 2022-1 A1 6.99% 15/07/2054	0.01% NZAVGA1001R7
FHR 4579 FD 5.811% 15/01/2038	0.01% US3137BPPH69
TRANSPower NEW ZEALAND L 5.893% 15/03/2028	0.01% NZTRPD0328L1
SBERBANK (SB CAP SA) 5.25% 23/05/2023	0.01% XS0935311240
3 MONTH SOFR 2409 F	0.01% DU00SFR24093
SWU02ADRO CCP LONG IRS BARC KRW 190335 RFXD 3 PFLT 3KSDA	0.01% DUSWU02ADRO
TRANSPower NEW ZEALAND 4.627% 16/09/2027	0.01% NZTRPD0100L4
AUCKLAND INTL AIRPORT 3.29% 17/11/2026	0.01% NZAIAD0240L9
TRANSPower NEW ZEALAND 3.823% 6/03/2025	0.00% NZTRPD0050L1
LONG GILT 2412 FUT	0.00% GB00KNT5JY48
SWU01VAN7 CCP SHORT IRS MS USD 201253 PFXD 3.25 RFLT SOFRA	0.00% DUSWU01VAN7
UDCAU 2022-1 A 7.13% 20/12/2029	0.00% NZUDCDB001R0
GECMS 1997-HE4 A6 7.17% 25/12/2028	0.00% US36157NFL38
US 2YR NOTE 2412 FUT	0.00% DU00US224122
SWU01VAF4 CCP LONG IRS MS USD 201233 RFXD 3.5 PFLT SOFRA	0.00% DUSWU01VAF4
MHL 2005-4 A1 5.529% 25/10/2035	0.00% US61913PAZ53
317U6EGA7 SWPTION USD 250925 PUT STRIKE 4.005 BARC	0.00% DU317U6EGA77
FN FM1843 3.50% 1/11/2034	0.00% US3140X5BM48
SPARK FINANCE LTD 3.94% 7/09/2026	0.00% NZSPFD0570L5
MORGAN STANLEY MXCCP	0.00%
WAMU 2005-AR6 2A1A 5.429% 25/04/2045	0.00% US92922FJ251
EURNZD MATURING 15/10/2024 (BZL NZ)	0.00%
3 MONTH SOFR 2509 F	0.00% DU00SFR25090
US 30Y BOND 2412 FUT	0.00% DU00USB24120
3 MONTH SOFR 2506 F	0.00% DU00SFR25066
CHF BNP PARIBAS	0.00%
SPARK FINANCE LTD 4.37% 29/09/2028	0.00% NZSPFD0928L5
WAMU 2006-AR10 2A1 4.572% 25/09/2036	0.00% US93363EAF25
FR ZT1702 4.00% 1/01/2049	0.00% US3132AD3K27
CAN 5YR BND 2412 FU	0.00% DU00CGB24123
SWU025HY2 CCP LONG IRS MS NZD 190629 RFXD 4.75 PLFT 3ZBSW	0.00% DUSWU025HY2
SWU020AB0 CCP SHORT OIS MS JPY 200326 PFXD 0.25 RFLT TONAR	0.00% DUSWU020AB0
AUCKLAND INTL AIRPORT 5.29% 17/11/2028	0.00% NZAIAD0260L7
JYSKE REALKREDIT A/S 1.50% 1/10/2053	0.00% DK0009403644
REALKREDIT DANMARK 1.50% 1/10/2053	0.00% DK0004619467
SWU024HO7 CCP LONG IRS MS EUR 240429 RFXD 2.86 PFLT 6EUBO	0.00% DUSWU024HO7
SWU01WOF7 CCP LONG IRS MS USD 310330 RFXD 3.9512 PFLT SOFRA	0.00% DUSWU01WOF7
MORGAN STANLEY CZK	0.00%
SWU02A169 CCP LONG IRS MS AUD 190330 RFXD 3.75 PFLT 6BBSW	0.00% DUSWU02A169
ARS BNP PARIBAS	0.00%
317U16415 FWD SWPTION GBP 161224 CALL STRIKE 0.82 JPM	0.00% DU317U164155
US 10YR NOTE 2412 F	0.00% DU00USX24124
ILS BNP PARIBAS	0.00%
EURNZD MATURING 14/11/2024 (BZL NZ)	0.00%
SWU02A2D3 CCP SHORT IRS MS EUR 190355 PFXD 2.25 RFLT 6EUBO	0.00% DUSWU02A2D3
MORGAN STANLEY EUR	0.00%
USDJPY MATURING 17/10/2024 (MFS)	0.00%

CZK BNP PARIBAS	0.00%
NZD WESTPAC	0.00%
SWU022IC6 CCP SHORT OIS MS JPY 180954 PFXD 1.5 RFLT TONAR	0.00% DUSWU022IC6
CHRISTCHURCH INTL AIRPOR 5.18% 19/05/2028	0.00% NZCHCDT005C1
FUTURES MARGIN - AUD	0.00%
SWU024668 CCP LONG IRS MS EUR 160429 RFXD 2.77 PFLT 6EUBO	0.00% DUSWU024668
NYKREDIT REALKREDIT AS 1.00% 1/10/2053	0.00% DK0009527293
FN BK9241 4.00% 1/08/2048	0.00% US3140HPHT72
317U6E2A2 SWPTION USD 230625 PUT STRIKE 3.93 BOA	0.00% DU317U6E2A22
US ULT 10YR 2412 F	0.00% DU00UXY24122
NOK BNP PARIBAS	0.00%
CAN 10YR BND 2412 FU	0.00% DU00CGX24127
JYSKE REALKREDIT A/S 1.00% 1/10/2050	0.00% DK0009397739
SWU024LM6 CCP LONG IRS MS EUR 290434 RFXD 2.77 PFLT 6EUBO	0.00% DUSWU024LM6
GNR 2017-121 PE 3.00% 20/07/2046	0.00% US38380TV370
SWU022DX5 CCP SHORT OIS MS GBP 180954 PFXD 3.75 RFLT SONIA	0.00% DUSWU022DX5
NZDJPY MATURING 15/10/2024 (BZL NZ)	0.00%
FHLT 2005-D 2A4 5.649% 25/11/2035	0.00% US35729PME78
NZDJPY MATURING 14/11/2024 (BZL NZ)	0.00%
TMTS 2003-6HE A1 5.909% 25/11/2033	0.00% US881561CE22
USD ETO MARGIN	0.00%
317U6EYA7 SWPTION USD 250925 PUT STRIKE 4.005 GS	0.00% DU317U6EYA75
NZD PREPAYMENT	0.00%
3 MONTH SOFR 2603 F	0.00% DU00SFR26031
FHR 4579 SD 0.995% 15/01/2038	0.00% US3137BPS836
SWU02AXC1 CCP LONG IRS MS ILS 240929 RFXD 4.33 PFLT 3ISMB	0.00% DUSWU02AXC1
317U6F0A1 SWPTION USD 250625 PUT STRIKE 3.96 GS	0.00% DU317U6F0A13
317U6V5A1 SWPTION USD 140525 PUT STRIKE 4.308 JPM	0.00% DU317U6V5A15
NZDCHF MATURING 15/10/2024 (BZL NZ)	0.00%
3 MONTH SOFR 2606 F	0.00% DU00SFR26064
SWPC0JG41 SELL CDS USD 200625 ITALY GOVT SW 1% BARC	0.00% DUSWPC0JG41
SWPC0JFV2 SELL CDS USD 200625 ITALY GOVT SW 1 BAA	0.00% DUSWPC0JFV2
FNR 2006-48 TF 5.795% 25/06/2036	0.00% US31395NLE57
317U6RSA5 SWPTION USD 030225 PUT STRIKE 3.875 WELLS	0.00% DU317U6RSA52
AUDNZD MATURING 15/10/2024 (BZL NZ)	0.00%
SWU02B1A8 CCP LONG IRS MS ILS 270929 RFXD 4.28 PFLT 3ISMB	0.00% DUSWU02B1A8
SASC 2006-EQ1A A1 5.239% 25/07/2036	0.00% US86360RAA14
NZDCHF MATURING 14/11/2024 (BZL NZ)	0.00%
GBPNZD MATURING 14/11/2024 (BZL NZ)	0.00%
MXN BNP PARIBAS	0.00%
AUS 3YR 2412 BOND FU	0.00% DU000YT24122
SWPC0JFW0 SELL CDS USD 200625 ITALY GOVT SW SP BRC BARC	0.00% DUSWPC0JFW0
GBPNZD MATURING 15/10/2024 (BZL NZ)	0.00%
EUR BON 2410 133 PO	0.00% DE000F07YEF0
317U6RPA8 SWPTION USD 150125 PUT STRIKE 4.25 JPM	0.00% DU317U6RPA89
USDJPY MATURING 18/10/2024 (MFS)	0.00%
MS ILS CCP	0.00%
PLN BNP PARIBAS	0.00%
EUR BON 2410 136 CO	0.00% DE000F07YES3
USDCAD MATURING 30/10/2024 (MFS)	0.00%
EURUSD MATURING 18/10/2024 (MFS)	0.00%
AUDUSD MATURING 30/10/2024 (MFS)	0.00%
SEK BNP PARIBAS	0.00%
GBPUSD MATURING 18/10/2024 (MFS)	0.00%
TRY BNP PARIBAS	0.00%
RUB BNP PARIBAS	0.00%
AUDUSD MATURING 18/10/2024 (MFS)	0.00%
THB BNP PARIBAS	0.00%
HKD BNP PARIBAS	0.00%
ZAR BNP PARIBAS	0.00%
USDCHF MATURING 18/10/2024 (MFS)	0.00%
USDSGD MATURING 18/10/2024 (MFS)	0.00%

USDCAD MATURING 18/10/2024 (MFS)	0.00%
AUD CASH ACCOUNT (BNP PARIBAS)	0.00%
USDHKD MATURING 18/10/2024 (MFS)	0.00%
USDZAR MATURING 18/10/2024 (MFS)	0.00%
GBPUSD MATURING 30/10/2024 (MFS)	0.00%
CNY BNP PARIBAS	0.00%
NYKREDIT REALKREDIT AS 1.50% 1/10/2052	0.00% DK0009527616
NORDEA KREDIT REALKREDIT 1.00% 1/10/2050	0.00% DK0002044718
MS SGD CCP	0.00%
NYKREDIT REALKREDIT AS 1.00% 1/10/2050	0.00% DK0009524431
NYKREDIT REALKREDIT AS 2.00% 1/10/2050	0.00% DK0009513582
NORDEA KREDIT REALKREDIT 1.50% 1/10/2050	0.00% DK0002040567
NYKREDIT REALKREDIT AS 1.50% 1/10/2050	0.00% DK0009513152
NYKREDIT REALKREDIT AS 1.50% 1/10/2037	0.00% DK0009504326
JYSKE REALKREDIT A/S 1.50% 1/10/2037	0.00% DK0009387771
JYSKE REALKREDIT A/S 2.50% 1/10/2047	0.00% DK0009382707
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
REALKREDIT DANMARK 1.00% 1/10/2050	0.00% DK0004612454
MORGAN STANLEY SEK	0.00%
NYKREDIT REALKREDIT AS 2.50% 1/10/2036	0.00% DK0009795627
JYSKE REALKREDIT A/S 2.00% 1/10/2047	0.00% DK0009387698
MORGANS ZAR CCP	0.00%
NYKREDIT REALKREDIT AS 2.50% 1/10/2050	0.00% DK0009513665
MS NOK CC	0.00%
MYR BNP PARIBAS	0.00%
317U6ZLA4 SWPTION USD 300924 PUT STRIKE 3.56 WELLS	0.00% DU317U6ZLA42
SWU02ASE3 CCP LONG IRS MS ILS 180929 RFXD 4.165 PFLT 3ISMB	0.00% DUSWU02ASE3
SWU023U55 IRS GS MYR 180929 PFXD 3.5 RFLT 3KLIB	0.00% DUSWU023U55
SWU02AS11 CCP LONG IRS MS ILS 180929 RFXD 4.165 PFLT 3ISMB	0.00% DUSWU02AS11
317U6ZMA3 SWPTION USD 300924 CALL STRIKE 3.16 WELLS	0.00% DU317U6ZMA33
EURUSD MATURING 30/10/2024 (MFS)	0.00%
USDHKD MATURING 30/10/2024 (MFS)	0.00%
SWU02ADL3 CCP SHORT OIS BARC INR 190330 PFXD 6 RFLT MIBOR	0.00% DUSWU02ADL3
SWU02AT69 CCP LONG IRS MS ILS 190929 RFXD 4.095 PFLT 3ISMB	0.00% DUSWU02AT69
USDJPY MATURING 30/10/2024 (MFS)	0.00%
USDCHF MATURING 30/10/2024 (MFS)	0.00%
SWU01UQ93 CCP LONG IRS MS AUD 210633 RFXD 4 PFLT 6BBSW	0.00% DUSWU01UQ93
USDCHF MATURING 17/10/2024 (MFS)	0.00%
USDSGD MATURING 17/10/2024 (MFS)	0.00%
SWU01PDZ0 CCP SHORT OIS MS JPY 200933 RFLT TONAR PFXD 0.85	0.00% DUSWU01PDZ0
US ULTRA BOND 2412 F	0.00% DU00USU24120
MORGAN STANLEY JPY	0.00%
317U79VA0 SWPTION USD 281024 PUT STRIKE 3.495 UBS	0.00% DU317U79VA09
USDZAR MATURING 17/10/2024 (MFS)	0.00%
USDHKD MATURING 17/10/2024 (MFS)	0.00%
317U6EZA6 SWPTION USD 250625 PUT STRIKE 4.28 GS	0.00% DU317U6EZA66
AUD 10YR 2412 BOND F	0.00% DU000XT24124
SWU028NV5 IRS BNP MYR 180934 PFXD 3.75 RFLT 3KLIB	0.00% DUSWU028NV5
317U79WA9 SWPTION USD 281024 CALL STRIKE 3.145 UBS	0.00% DU317U79WA99
SWPCOMGE2 BUY CDS USD 201224 PHILIPPINES AS BP GST 1% GS	0.00% DUSWPCOMGE2
US 5YR NOTE 2412 FUT	0.00% DU00USV24128
317U6EXA8 SWPTION USD 250925 PUT STRIKE 4.33 GS	0.00% DU317U6EXA84
USDZAR MATURING 17/10/2024 (MFS)	0.00%
USDCAD MATURING 17/10/2024 (MFS)	0.00%
SWU020NY6 CCP SHORT IRS MS USD 310528 PFXD3.66213 RFLT SOFRA	0.00% DUSWU020NY6

SWPCOM2T4 BUY CDS USD 201224 PHILIPPINES AS BP BOA 1% BAA	0.00%	DUSWPCOM2T4
EURO SCHATZ 2412 FU	0.00%	DE000F0Q7BW2
SWU01GDB3 CCP LONG OIS MS CHF 160527 RFXD 0.3425 PFLT SARON	0.00%	DUSWU01GDB3
SWPCOM355 CCP BUY CDS USD 201233 CDX.NA.IG.41 1% MS	0.00%	DUSWPCOM355
SWU028ZZ3 CCP SHORT IRS MS USD 190834 PFXD 3.595 RFLT SOFRA	0.00%	DUSWU028ZZ3
SWPCOMG85 BUY CDS USD 201224 PHILIPPINES AS BP CBK 1% CITI	0.00%	DUSWPCOMG85
3 MONTH SOFR 2512 F	0.00%	DU00SFR25124
317U6E1A3 SWPTION USD 230625 PUT STRIKE 4.25 BOA	0.00%	DU317U6E1A31
SWU01XP80 IRS GS MYR 200933 PFXD 3.75 RFLT 3KLIB	0.00%	DUSWU01XP80
SWU01ZLH9 IRS GS MYR 200329 PFXD 3.5 RFLT 3KLIB FUTURES MARGIN-CAD	0.00%	DUSWU01ZLH9
SWU00SF83 CCP LONG IRS MS CZK 300129 RFXD 1.9125 PFLT 6PRIB	0.00%	DUSWU00SF83
SWU01G5H9 CCP LONG OIS MS CHF 100227 RFXD 0.294 PFLT SARON	0.00%	DUSWU01G5H9
EURUSD MATURING 17/10/2024 (MFS)	0.00%	
SWU020VL5 CCP SHORT IRS MS USD 200249 PFXD 3.7 RFLT SOFRA	0.00%	DUSWU020VL5
AUDUSD MATURING 17/10/2024 (MFS)	0.00%	
SWU028ZY6 CCP SHORT IRS MS USD 190834 PFXD 3.586 RFLT SOFRA	0.00%	DUSWU028ZY6
SWU022WW6 IRS BNP MYR 180929 PFXD 3.5 RFLT 3KLIB	0.00%	DUSWU022WW6
SWU020NQ3 CCP SHORT IRS MS USD 310528 PFXD3.69116 RFLT SOFRA	0.00%	DUSWU020NQ3
SWU01GBE9 CCP LONG OIS MS CHF 150227 RFXD 0.3 PFLT SARON	0.00%	DUSWU01GBE9
SWU01GAD2 CCP LONG OIS MS CHF 140227 RFXD 0.2825 PFLT SARON	0.00%	DUSWU01GAD2
GBPUSD MATURING 17/10/2024 (MFS)	0.00%	
AUDNZD MATURING 14/11/2024 (BZL NZ)	0.00%	
SWU02A813 CCP SHORT IRS MS USD 280834 RFLT SOFRA PFXD 3.599	0.00%	DUSWU02A813
SWPCOMZ68 BUY CDS USD 201229 US50064FAM68 1% GS	0.00%	DUSWPCOMZ68
SWPCOMMY1 BUY CDS USD 200625 PHILIPPINES AS BP GST 1% GS	0.00%	DUSWPCOMMY1
SWU02ADQ2 CCP SHORT IRS BARC KRW 190330 PFXD 3 RFLT 3KSDA	0.00%	DUSWU02ADQ2
SWAP MATURING 23/09/2028 (CBAANZ)	0.00%	
EUR OAT 2412 FUT	0.00%	DE000F0Q7BZ5
SWU02A854 CCP SHORT IRS MS USD 280834 RFLT SOFRA PFXD 3.643	0.00%	DUSWU02A854
SWPCOMZ76 BUY CDS USD 201229 US50064FAM68 1% MS	0.00%	DUSWPCOMZ76
MORGAN STANLEY NZD	0.00%	
SWPCOMM88 BUY CDS USD 200625 INDONESIA AS BP GST 1% GS	0.00%	DUSWPCOMM88
SWU01IVA1 CCP LONG IRS MS EUR 180527 RFXD1 PFLT 6EUBO	0.00%	DUSWU01IVA1
SWU01JYH1 CCP LONG IRS MS EUR 210937 RFXD 2.25 PFLT 6EUBO	0.00%	DUSWU01JYH1
317U6EFA8 SWPTION USD 250925 PUT STRIKE 4.35 BARC	0.00%	DU317U6EFA86
SWU013KR9 CCP LONG IRS MS MXN 070725 RFXD 4.87 PFLT 1MXNI	0.00%	DUSWU013KR9
SWPCOMPW2 BUY CDS USD 201224 PHILIPPINES AS BP GST 1% GS	0.00%	DUSWPCOMPW2
SWU022DM9 CCP SHORT IRS MS EUR 180939 PFXD 2.75 RFLT 6EUBO	0.00%	DUSWU022DM9
USDKRW MATURING 01/11/2024 (MFS)	0.00%	
SWU01IOA9 CCP LONG IRS MS EUR 110527 RFXD 0.65 PFLT 6EUBO	0.00%	DUSWU01IOA9
SWU01HX03 CCP LONG IRS MS EUR 110427 RFXD 0.7 PFLT 6EUBO	0.00%	DUSWU01HX03
SWU025YJ6 CCP SHORT IRS MS EUR 250533 PFXD 2.80104 RFLT6EUBO	0.00%	DUSWU025YJ6

SWU022N48 CCP SHORT IRS BARC THB 180929 PFXD 2.25 RFLT THB6M	0.00%	DUSWU022N48
SWU025U43 CCP SHORT IRS MS USD 181254 PFXD 3.5 RFLT SOFRA	0.00%	DUSWU025U43
SWU022DT4 CCP SHORT OIS MS GBP 180926 RFLT SONIA PFXD 4.25	0.00%	DUSWU022DT4
SWU020VI2 CCP SHORT OIS MS CAD 010633 RFLT 1CDOR PFXD 3.3	0.00%	DUSWU020VI2
SWU027EE5 CCP SHORT IRS BARC THB 180934 PFXD 2.75 RFLT THB3M	0.00%	DUSWU027EE5
SWU028MD6 CCP SHORT IRS MS USD 060834 PFXD 3.795 RFLT SOFRA	0.00%	DUSWU028MD6
NZDUSD MATURING 18/10/2024 (MFS)	0.00%	
SWU025WP4 CCP SHORT IRS MS EUR 150833 RFLT 6EUBO PFXD 2.8331	0.00%	DUSWU025WP4
SWU027C31 CCP SHORT IRS MS USD 240625 PFXD 4.75 RFLT SOFRA	0.00%	DUSWU027C31
SWPCOMMA3 BUY CDS USD 200625 PHILLIPPINES AS BP GST 1% GS	0.00%	DUSWPCOMMA3
SWU021E32 CCP SHORT OIS MS CAD 150333 PFXD 3.25 RFLT 1CDOR	0.00%	DUSWU021E32
GOLDMAN SACHS COLLAT	-0.01%	
FUTURES MARGIN-GBP	-0.01%	
SWU01IQW9 CCP LONG IRS MS EUR 130527 RFXD 1% PFLT 6EUBO	-0.01%	DUSWU01IQW9
SWU01HY44 CCP LONG IRS MS EUR 120427 RFXD 0.65 PFLT 6EUBO	-0.01%	DUSWU01HY44
SWU01ZU14 CCP SHORT IRS MS USD 200354 PFXD 4 RFLT SOFRA	-0.01%	DUSWU01ZU14
SWPCOMWU8 CCP BUY CDX USD 201234 CDX.NA.IG.43.1% MS	-0.01%	DUSWPCOMWU8
SWU025KY8 CCP SHORT IRS MS USD 050634 PFXD 4.08 RLFT SOFRA	-0.01%	DUSWU025KY8
SWU01V9Z2 CCP SHORT OIS MS CAD 201233 PFXD 3.25 RFLT 1CDOR	-0.01%	DUSWU01V9Z2
SWU022VR8 CCP SHORT OIS MS CAD 010933 PFXD 3.5 RFLT 1CDOR	-0.01%	DUSWU022VR8
SWU027Y29 CCP SHORT IRS MS USD 170725 RFLT SOFRA PFXD 4.75	-0.01%	DUSWU027Y29
DKK BNP PARIBAS	-0.01%	
SWU01EBV6 CCP LONG IRS MS AUD 160327 RFXD 1.75 PFLT 6BBSW	-0.01%	DUSWU01EBV6
SWU021DD1 CCP SHORT OIS MS CAD 150328 PFXD 3.25 RFLT 1CDOR	-0.01%	DUSWU021DD1
SWU025WN9 CCP SHORT IRS MS EUR 150833 PFXD 2.8493 RFLT6EUBO	-0.01%	DUSWU025WN9
SWU020E18 CCP LONG OIS MS GBP 170627 RFXD 3 PFLT SONIO	-0.01%	DUSWU020E18
SWU01Z6Q6 CCP SHORT IRS MS EUR 201133 PFXD 3.148 RFLT 6EUBO	-0.01%	DUSWU01Z6Q6
10 YR JGB TSE 2412 F	-0.01%	DU00JTX24125
SWU01YUW9 CCP SHORT IRS MS AUD 201228 PFXD 4.75 RFLT 6BBSW	-0.01%	DUSWU01YUW9
SWU025WL3 CCP SHORT IRS MS EUR 250533 PFXD 2.84121 RFLT6EUBO	-0.01%	DUSWU025WL3
FUTURES MARGIN-EURO	-0.02%	
3 MONTH SOFR 2503 F	-0.02%	DU00SFR25033
SWU01ZCK2 CCP SHORT IRS MS EUR 180925 PFXD 3.53565RFLT 6EUBO	-0.02%	DUSWU01ZCK2
SWU025VE0 CCP SHORT IRS MS EUR 150833 PFXD 2.8566 RFLT 6EUBO	-0.02%	DUSWU025VE0
SWU01E2C8 CCP LONG OIS MS JPY 170331 RFXD 0 PFLT TONAR	-0.02%	DUSWU01E2C8
SWU0242S4 CCP SHORT IRS BARC THB 180929 RFLT THB6M PFXD 2.5	-0.02%	DUSWU0242S4
MORGAN STANLEY AUD	-0.02%	
SWU02AB68 CCP SHORT IRS MS USD 160926 PFXD 3.28 RFLT SOFRA	-0.02%	DUSWU02AB68
SWU021CX8 CCP LONG OIS MS CAD 170630 RFXD 1.5 PFLT 1CDOR	-0.02%	DUSWU021CX8
SWU021CU4 CCP LONG OIS MS CAD 181229 RFXD 1.9 PFLT 1CDOR	-0.02%	DUSWU021CU4

SWU01NRY3 CCP SHORT IRS MS EUR 150333 PFXD 3% RFLT 6EUBO	-0.02% DUSWU01NRY3
SWU022NCO CCP SHORT OIS BARC SGD 180929 RFLT SORAD PFXD 2.75	-0.02% DUSWU022NCO
SWU028Y76 CCP SHORT IRS MS EUR 190327 PFXD 2.5 RFLT 6EUBO	-0.03% DUSWU028Y76
SWU021112 CCP LONG OIS MS JPY 190644 RFXD 1 PFLT TONAR	-0.03% DUSWU021112
317U173X1 SWPTION EUR 230525 PUT STRIKE 0.451 BNP	-0.03% DU317U173X14
CBA NZD MARGIN ACCOUNT	-0.03%
SWAP MATURING 23/03/2028 (WPAC40)	-0.04%
SWAP MATURING 20/03/2028 (NBNZ40)	-0.05%
MORGAN STANLEY GBP	-0.05%
SWU0205W0 CCP SHORT IRS MS USD 200634 PFXD 3.75 RFLT SOFRA	-0.07% DUSWU0205W0
JP MORGAN COLAT	-0.07%
CREDITORS	-0.07%
TORONTO DOMINION COL	-0.10%
SWU01D6D4 CCP LONG IRS MS USD 150629 RFXD 1 PFLT SOFRA	-0.13% DUSWU01D6D4
BNP USD COLL ACCT	-0.13%
UNITED STATES TREASURY 021024 5.07 REPO	-2.20% DU0RE24O0270
MORTGAGE PASSTHROUGH TBA	-2.97% US01F0200000