

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name	JMI WEALTH KIWISAVER SCHEME	1	Offer number	OFR13005
Fund name	GROWTH FUND		Fund number	FND21588
Period disclosure applies [dd/mm/yyyy]	30/09/2024			
Asset name	% of fund net assets		Security code	
WELLINGTON GLOBAL STEWARDS FUND	14.95%		IE0003AN1H16	
SCHRODER SUSTAINABLE GLOBAL CORE PIE FUND HEDGED	8.19%		DU0SSGCP1EH2	
CAPITAL GROUP NEW PERSPECTIVE FUND LUX	6.40%		LU2033398285	
ISHARES MSCI EM IMI ESG SCREENED UCITS ETF	5.15%		IE00BFNM3P36	
NZD CASH ACCOUNT (ANZ BANK)	3.07%			
SALT SUSTAINABLE GLOBAL LISTED INFRASTRUCTURE FUND	1.99%		DU0SALTSGLI3	
FR SD8397 6.50% 1/01/2054	1.67%		US3132DWK17	
CSL LTD	1.42%		AU000000CSL8	
FISHER & PAYKEL HEALTHCARE CORP LTD	1.14%		NZFAPE0001S2	
OUTSTANDING SETTLEMENTS	1.13%			
CONTACT ENERGY LTD	1.12%		NZCENE0001S6	
MERIDIAN ENERGY LTD	1.10%		NZMELE0002S7	
SPARK NEW ZEALAND LTD	1.07%		NZTELE0001S4	
SUMMERSET GROUP HOLDINGS LTD	0.95%		NZSUME0001S0	
INFRATIL LTD	0.92%		NZIFTE0003S3	
CASH AT BANK	0.89%			
CHORUS LTD	0.82%		NZCNU0001S2	
BRAMBLES LTD	0.74%		AU000000BXB1	
BHP GROUP LTD	0.71%		AU000000BHP4	
PRECINCT PROPERTIES GROUP	0.69%		NZAPTE0001S3	
EBOS GROUP LTD	0.66%		NZEBOE0001S6	
NVIDIA CORP	0.65%		US67066G1040	
AUCKLAND INTERNATIONAL AIRPORT LTD	0.62%		NZAI00002S6	
ANZ GROUP HOLDINGS LTD	0.62%		AU000000ANZ3	
FREIGHTWAYS GROUP LTD	0.62%		NZF000001S0	
MICROSOFT CORP	0.62%		US5949181045	
TELSTRA GROUP LTD	0.57%		AU000000TLS2	
XERO LTD	0.51%		NZXROE0001S2	
ALPHABET INC	0.50%		US02079K3059	
WESTPAC BANKING CORP	0.49%		AU000000WBC1	
COMMONWEALTH BANK OF AUSTRALIA	0.48%		AU000000CBA7	
GOODMAN GROUP	0.48%		AU000000GGM2	
FR SD8454 6.00% 1/08/2054	0.48%		US3132DWM62	
SEEK LTD	0.48%		AU000000SEK6	
FR SD8402 6.00% 1/02/2054	0.46%		US3132DWKP76	
KIWI PROPERTY GROUP LTD	0.43%		NZKPG0001S9	
META PLATFORMS INC	0.42%		US30303M1027	
APPLE INC	0.41%		US0378331005	
MAINFREIGHT LTD	0.41%		NZMFTE0001S9	
MERCURY NZ LTD	0.40%		NZMRPE0001S2	
STOCKLAND	0.38%		AU000000SGP0	
MACQUARIE GROUP LTD	0.37%		AU000000MQG1	
AMAZON.COM INC	0.37%		US0231351067	
PORT OF TAURANGA LTD	0.36%		NZPOTE0003S0	
HEARTLAND GROUP HOLDINGS LTD	0.35%		NZHGHE0007S9	
SIMS LTD	0.33%		AU000000SGM7	
NATIONAL AUSTRALIA BANK LTD	0.32%		AU000000NAB4	
REALKREDIT DANMARK 5.00% 1/10/2053	0.32%		DK0004624038	
RYMAN HEALTHCARE LTD	0.31%		NZRYME0001S4	
JAMES HARDIE INDUSTRIES PLC	0.31%		AU000000JHX1	
GOODMAN PROPERTY TRUST	0.29%		NZCPTE0001S9	
SUNCORP GROUP LTD	0.28%		AU000000SUN6	
CLEANAWAY WASTE MANAGEMENT LTD	0.26%		AU000000CWY3	
A2 MILK CO LTD/THE	0.25%		NZATME0002S8	
RELIANCE WORLDWIDE CORP LTD	0.25%		AU000000RWC7	
GENESIS ENERGY LTD	0.24%		NZGNEE0001S7	
GPT GROUP/THE	0.24%		AU000000GPT8	
ALS LTD	0.24%		AU000000ALQ6	
DEBTORS	0.24%			
NEWMONT CORP	0.24%		AU0000297962	
HOUSING NEW ZEALAND LTD 4.422% 15/10/27	0.23%		NZHNZD0008L2	
NZ LOCAL GOVT FUND AGENC 4.50% 15/04/2027	0.23%		NZLGFDT007C4	
CARBON FUND	0.23%		NZCO2E0005S7	
SONIC HEALTHCARE LTD	0.22%		AU000000SHL7	
RESMED INC	0.22%		AU000000RMD6	

METCASH LTD	0.22%	AU000000MTS0
G2 MA7937 3.00% 20/03/2052	0.22%	US36179WZA97
AMERICAN EXPRESS CO	0.22%	US0258161092
TRANSURBAN GROUP	0.21%	AU000000TCL6
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 3.50% 14/04/33	0.21%	NZLGFDT009C0
APPLIED MATERIALS INC	0.20%	US0382221051
NZDUSD MATURING 17/10/2024 (MFS)	0.20%	
AUB GROUP LTD	0.20%	AU000000AUB9
NZ LOCAL GOVT FUND AGENC 2.75% 15/04/2025	0.20%	NZLGFDT008C2
TESCO PLC	0.19%	GB00BLGZ9862
HEIDELBERG MATERIALS AG	0.19%	DE0006047004
HON HAI PRECISION INDUSTRY CO LTD	0.19%	TW0002317005
KIMBERLY-CLARK CORP	0.19%	US4943681035
WISETECH GLOBAL LTD	0.19%	AU000000WTC3
CIGNA GROUP/THE	0.19%	US1255231003
AMERIPRISE FINANCIAL INC	0.19%	US03076C1062
SKY NETWORK TELEVISION LTD	0.19%	NZSKTE0001S6
JPMORGAN CHASE & CO	0.18%	US46625H1005
COREBRIDGE FINANCIAL INC	0.18%	US21871X1090
STATE OF ISRAEL 5.00% 30/10/2026	0.18%	XS2711443932
NET CURRENT ASSETS	0.18%	
HOUSING NEW ZEALAND LTD 3.42% 18/10/28	0.18%	NZHNZD0628L7
USD BNP PARIBAS	0.17%	
HOUSING NEW ZEALAND LTD 2.247% 05/10/26	0.17%	NZHNZD0001L7
QUALCOMM INC	0.17%	US7475251036
ROCHE HOLDING AG	0.17%	CH0012032048
CIE DE SAINT-GOBAIN SA	0.17%	FR0000125007
HOUSING NEW ZEALAND LTD 2.183% 24/04/30	0.17%	NZHNZD0230L2
US TREASURY N/B 1.875% 15/02/2041	0.17%	US912810SW99
MCKESSON CORP	0.17%	US58155Q1031
MEDIBANK PVT LTD	0.17%	AU000000MPL3
TSY INFL IX N/B 0.25% 15/01/2025	0.17%	US912828H458
SANTEN PHARMACEUTICAL CO LTD	0.17%	JP3336000009
WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	0.17%	US9297401088
TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	0.16%	US8740391003
CHANNEL INFRASTRUCTURE NZ LTD	0.16%	NZNZRE0001S9
BOOKING HOLDINGS INC	0.16%	US09857L1089
WELLS FARGO & CO	0.16%	US9497461015
VERISK ANALYTICS INC	0.16%	US92345Y1064
HOUSING NEW ZEALAND LTD 1.534% 10/09/35	0.16%	NZHNZD0935L6
VANGUARD ESG US STOCK ETF	0.15%	US9219107334
SAMSUNG ELECTRONICS CO LTD	0.15%	KR7005930003
TSY INFL IX N/B 0.125% 15/04/2025	0.15%	US912828Z122
ENI SPA	0.15%	IT0003132476
IDP EDUCATION LTD	0.15%	AU000000IEL5
MIRVAC GROUP	0.15%	AU000000MGR9
INGENIA COMMUNITIES GROUP	0.15%	AU000000INA9
PVH CORP	0.15%	US6936561009
ABBVIE INC	0.15%	US00287Y1091
VERTEX PHARMACEUTICALS INC	0.14%	US92532F1003
TECHNOLOGY ONE LTD	0.14%	AU000000TNE8
LAM RESEARCH CORP	0.14%	US5128071082
AUD CASH	0.14%	
HARTFORD FINANCIAL SERVICES GROUP INC/THE	0.14%	US4165151048
ANHUI CONCH CEMENT CO LTD	0.13%	CNE1000001W2
ARGOSY PROPERTY LTD	0.13%	NZARGE0010S7
VEEVA SYSTEMS INC	0.13%	US9224751084
AUSTRALIAN ETHICAL INVESTMENT LTD	0.13%	AU000000AEF4
COMPUTERSHARE LTD	0.13%	AU000000CPU5
CHINA CONSTRUCTION BANK CORP	0.13%	CNE1000002H1
ISHARES ESG AWARE MSCI EAFE ETF	0.13%	US46435G5163
FN BY0737 5.00% 1/05/2053	0.13%	US3140NGZB99
WESTPAC NEW ZEALAND LTD 2.083% 20/02/2025	0.13%	NZWNZD0225L1
NZDUSD MATURING 15/10/2024 (BZL NZ)	0.13%	
CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	0.12%	FR001400AJ45
TOWER LTD	0.12%	NZTWRE0011S2
MASCO CORP	0.12%	US5745991068
VITAL HEALTHCARE PROPERTY TRUST	0.12%	NZCHPE0001S4
DBS GROUP HOLDINGS LTD	0.12%	SG1L01001701
FLETCHER BUILDING LTD	0.12%	NZFBUE0001S0
US TREASURY N/B 1.375% 15/11/2040	0.12%	US912810ST60

NZMS FIRST MORTGAGE SECURITIES LIMITED	0.12%
FR SD8384 6.00% 1/12/2053	0.12% US3132DWJ531
NZ LOCAL GOVT FUND AGENC 1.50% 20/04/2029	0.12% NZLGFDT012C4
RIO TINTO PLC	0.12% GB0007188757
TREASURY BILL 0.00% 29/11/2024	0.12% US912797HP56
WOLTERS KLUWER NV	0.11% NL0000395903
CAR GROUP LTD	0.11% AU000000CAR3
AGCO CORP	0.11% US0010841023
UBS GROUP AG	0.11% CH0244767585
US TREASURY N/B 4.50% 15/11/2033	0.11% US91282CJJ18
SANOFI SA	0.11% FR0000120578
VALERO ENERGY CORP	0.11% US91913Y1001
SUNCOR ENERGY INC	0.11% CA8672241079
SPOTIFY TECHNOLOGY SA	0.11% LU1778762911
CANADIAN GOVERNMENT 4.00% 1/03/2029	0.11% CA135087Q988
VISA INC	0.11% US92826C8394
ARISTOCRAT LEISURE LTD	0.11% AU000000ALL7
NZ LOCAL GOVT FUND AGENC 4.50% 15/05/2030	0.10% NZLGFDT020C7
BUILDERS FIRSTSOURCE INC	0.10% US12008R1077
TREASURY BILL 0.00% 26/11/2024	0.10% US912797MD61
FRANCE (GOVT OF) 0.75% 25/05/2052	0.10% FR0013480613
SANDFIRE RESOURCES LTD	0.10% AU000000SFR8
TSY INFL IX N/B 1.625% 15/10/2027	0.10% US91282CFR79
SANTOS LTD	0.10% AU000000STO6
KIRIN HOLDINGS CO LTD	0.10% JP3258000003
GENESIS ENERGY LTD 5.00% 3/04/2025	0.10% NZGNEDT007C3
NZ LOCAL GOVT FUND AGENC 2.25% 15/05/2028	0.10% NZLGFDT018C1
COLGATE-PALMOLIVE CO	0.10% US1941621039
TELEX PHARMACEUTICALS LTD	0.10% AU000000TLX2
FONTERRA CO-OPERATIVE GROUP LTD	0.10% NZFSFE0001S5
PETROLEO BRASILEIRO SA	0.10% US71654V4086
WESTPAC NEW ZEALAND LTD 6.73% 14/02/2034	0.10% NZWNZD02T2L8
SYNLAIT MILK LTD	0.09% NZSMLDT001C4
TRANSPower NEW ZEALAND 1.735% 4/09/2025	0.09% NZTRPD0070L9
INFOSYS LTD	0.09% US4567881085
JAPAN GOVT CPI LINKED 0.10% 10/03/2028	0.09% JP1120231J51
HELLENIC TELECOMMUNICATIONS ORGANIZATION SA	0.09% GRS260333000
VULCAN STEEL LTD	0.09% AU0000181984
NZ LOCAL GOVT FUND AGENC 2.25% 15/05/2031	0.09% NZLGFDT017C3
ORGANON & CO	0.09% US68622V1061
MALAYSIA GOVERNMENT 3.519% 20/04/2028	0.09% MYBMI2300024
SCHNEIDER ELECTRIC SE	0.09% FR0000121972
SCALES CORP LTD	0.09% NZSCLE0002S8
ABN AMRO BANK NV	0.09% NL0011540547
HIGHWOODS PROPERTIES INC	0.09% US4312841087
AFT PHARMACEUTICALS LTD	0.09% NZAFTE0001S4
RIO TINTO LTD	0.09% AU000000RIO1
TSY INFL IX N/B 0.50% 15/01/2028	0.09% US9128283R96
IBERDROLA SA	0.09% ES0144580Y14
JOHNSON & JOHNSON	0.08% US4781601046
FN MA4876 6.00% 1/12/2052	0.08% US31418EM236
CGI INC	0.08% CA12532H1047
TARGET CORP	0.08% US87612E1064
JAPAN (5 YEAR ISSUE) 0.40% 20/06/2029	0.08% JP1051711Q82
FONTERRA COOPERATIVE GRP 5.08% 19/06/2025	0.08% NZFCGDT310C3
KDDI CORP	0.08% JP3496400007
NEC CORP	0.08% JP3733000008
DEXUS CONVENIENCE RETAIL REIT	0.08% AU0000179061
SERVICENOW INC	0.08% US81762P1021
KIWIWIBANK LTD 2.635% 5/10/2026	0.08% NZKIWD1026L4
EATON CORP PLC	0.08% IE00B8KQN827
TSY INFL IX N/B 0.125% 15/07/2031	0.07% US91282CCM10
PETROCHINA CO LTD	0.07% CNE1000003W8
KB FINANCIAL GROUP INC	0.07% KR7105560007
LIGHT & WONDER INC	0.07% AU0000278103
DOMINION ENERGY INC	0.07% US25746U1097
PDD HOLDINGS INC	0.07% US7223041028
PG&E CORP	0.07% US69331C1080
CHORUS LTD 6.38% 6/12/2028	0.07% NZCNUDT003C6
BYD CO LTD	0.07% CNE100000296
BIOGEN INC	0.07% US09062X1037
E.ON SE	0.07% DE000ENAG999

JAPAN (20 YEAR ISSUE) 1.50% 20/09/2043	0.07% JP1201861PA6
VALE SA	0.07% BRVALEACNORO
PEPSICO INC	0.07% US7134481081
US TREASURY N/B 4.00% 15/02/2034	0.07% US91282CJZ59
PFIZER INC	0.07% US7170811035
DEXUS	0.07% AU000000DXS1
NZX LTD	0.07% NZNZXE0001S7
AMCOR PLC	0.07% AU000000AMC4
SINGAPORE GOVERNMENT 3.25% 1/06/2054	0.07% SGXPK17B11U8
SBS BANK 6.14% 7/03/2029	0.07% NZSBBDT370C8
BNP PARIBAS SA	0.07% FRO000131104
ANZ BANK NEW ZEALAND LTD 5.22% 16/02/2028	0.07% NZANBDT025C4
NEXTDC LTD	0.07% AU000000NXT8
KFW 1.75% 19/05/2028	0.07% NZKFZDT004C9
MERCURY NZ LTD 5.64% 19/06/2028	0.07% NZMICYDG006C1
BUNDESREPUB. DEUTSCHLAND 2.30% 15/02/2033	0.07% DE000BU2Z007
METLIFE INC	0.07% US59156R1086
TOYOTA TSUSHO CORP	0.06% JP3635000007
JAPAN TREASURY DISC BILL 0.00% 21/04/2025	0.06% JP1742261Q49
US TREASURY N/B 2.875% 15/05/2052	0.06% US912810TG31
DUNEDIN CITY TREASURY 1.93% 18/04/2028	0.06% NZDCTDT199C7
WESTPAC NEW ZEALAND LTD 4.337% 24/09/2029	0.06% NZWNZD0929L8
ASIAN DEVELOPMENT BANK 2.125% 19/05/2031	0.06% NZADBDT013C2
AMERICAN INTERNATIONAL GROUP INC	0.06% US0268747849
RMAC 3 A 6.18% 15/02/2047	0.06% XS2666572693
DBS BANK LTD LONDON 5.53% 14/05/2027	0.06% XS2813128555
ISHARES ESG AWARE MSCI EM ETF	0.06% US46434G8630
BONOS Y OBLIG DEL ESTADO 3.45% 30/07/2066	0.06% ES00000128E2
US TREASURY N/B 3.375% 15/11/2048	0.06% US912810SE91
ASIAN DEVELOPMENT BANK 4.00% 27/05/2027	0.06% NZADBDT016C5
PROVINCE OF QUEBEC 3.60% 1/09/2033	0.06% CA74814ZFS70
CHECK POINT SOFTWARE TECHNOLOGIES LTD	0.06% IL0010824113
SERCO GROUP PLC	0.06% GB0007973794
FISERV INC	0.06% US3377381088
LOBLAW COS LTD	0.06% CA5394811015
CENOVUS ENERGY INC	0.06% CA15135U1093
FR SD8463 6.00% 1/09/2054	0.06% US3132DWML45
AVI LTD	0.06% ZAE000049433
CSX CORP	0.06% US1264081035
SANKYU INC	0.06% JP3326000001
JAPAN (30 YEAR ISSUE) 2.20% 20/06/2054	0.06% JP1300831Q70
UNITED KINGDOM GILT 0.625% 22/10/2050	0.06% GB00BMBL1F74
ROSS STORES INC	0.06% US7782961038
ASB BANK LIMITED 1.646% 4/05/2026	0.06% NZABBDG005C5
CHRISTCHURCH CITY HLDGS 5.043% 6/04/2028	0.06% NZCCHDT901C1
INTL BK RECON & DEVELOP 4.25% 29/07/2027	0.06% NZIBDDT020C9
WELLINGTON INTL AIRPORT 6.02% 4/09/2030	0.06% NZWIAD0100L9
JAPAN (30 YEAR ISSUE) 0.70% 20/06/2051	0.06% JP1300711M79
AMSI 2005-R5 M5 5.944% 25/07/2035	0.06% US03072SE687
ASIAN DEVELOPMENT BANK 3.75% 18/08/2025	0.06% NZADBDT017C3
US TREASURY N/B 1.625% 15/11/2050	0.06% US912810SS87
NXP SEMICONDUCTORS NV	0.06% NL0009538784
DEUTSCHE BANK AG 5.00% 5/09/2030	0.06% DE000A30VT06
AMANO CORP	0.05% JP3124400007
SKELLERUP HOLDINGS LTD	0.05% NZSKXE0001S8
ESSENTIAL PROPERTIES REALTY TRUST INC	0.05% US29670E1073
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 1.50% 15/04/26	0.05% NZLGFDT014C0
WINGSTOP INC	0.05% US9741551033
NZD BNP PARIBAS	0.05%
MAYBANK SINGAPORE LTD 3.439% 7/06/2027	0.05% XS2831200154
NZDUSD MATURING 14/11/2024 (BZL NZ)	0.05%
TURNERS AUTOMOTIVE GROUP LTD	0.05% NZVNLE0001S1
TPMT 2019-4 A1 2.90% 25/10/2059	0.05% US89178BAA26
GARTNER INC	0.05% US3666511072
SALESFORCE INC	0.05% US79466L3024
CHASE 2024-RPL3 A1A 3.25% 25/09/2064	0.05% US161917AB58
FORTESCUE LTD	0.05% AU000000FMG4
CHASE 2024-RPL2 A1A 3.25% 25/08/2064	0.05% US161930AB85
REPUBLIC OF SOUTH AFRICA 8.875% 28/02/2035	0.05% ZAG000125972
JONES LANG LASALLE INC	0.05% US48020Q1076
SUMITOMO MITSUI BANKING 0.01% 10/09/2025	0.05% XS2225211650

PIEDMONT OFFICE REALTY TRUST INC	0.05%	US7201902068
BANK OF NEW ZEALAND 1.884% 8/06/2026	0.05%	NZBNZDT397C8
WESTPAC NEW ZEALAND LTD 1.439% 24/02/2026	0.05%	NZWNZD0226L9
FUTURE MARGINS-USD	0.05%	
J D WETHERSPOON PLC	0.05%	GB0001638955
CHORUS LTD 2.51% 2/12/2030	0.05%	NZCNUDT005C1
POPULAR INC	0.05%	PR7331747001
WP CAREY INC	0.05%	US92936U1097
LCDA 2023-ELL A2 5.048% 1/12/2034	0.05%	US54627RAS94
DENSO CORP	0.05%	JP3551500006
JAPAN (2 YEAR ISSUE) 0.10% 1/01/2026	0.05%	JP1024561Q15
ONTARIO TEACHERS' FINANC 1.85% 3/05/2032	0.05%	XS2475513953
KOREA HOUSING FINANCE CO 4.475% 6/04/2026	0.05%	AU3CB0298396
BONOS DE TESORERIA 7.30% 12/08/2033	0.05%	PEP01000CS10
UBS GROUP AG 4.55% 17/04/2026	0.05%	US902613BB36
AVOLON HOLDINGS FNDG LTD 2.528% 18/11/2027	0.05%	US05401AAR23
JAPAN (30 YEAR ISSUE) 0.80% 20/03/2046	0.05%	JP1300501G30
NZD CASH	0.05%	
HSBC HOLDINGS PLC 5.29% 16/09/2032	0.05%	XS2898731471
CO-OPERATIVE BANK PLC 5.51% 21/06/2027	0.05%	XS2838925902
MFRA 2023-NQM2 A1 4.40% 25/03/2068	0.05%	US55285WAA71
GACI FIRST INVESTMENT 4.875% 14/02/2035	0.05%	XS2585988061
STWD 2021-LIH A 6.069% 15/11/2036	0.05%	US78486EAA64
SREIT 2021-IND A 5.911% 15/10/2038	0.05%	US78473JAA07
UNICREDIT SPA	0.05%	IT0005239360
WOODSIDE ENERGY GROUP LTD	0.05%	AU0000224040
NYO 2021-1290 A 6.306% 15/11/2038	0.05%	US62955HAA59
FN CB7220 5.50% 1/09/2053	0.04%	US3140QTAW95
NHEL 2006-1 A2D 5.509% 25/05/2036	0.04%	US669884AE80
AUCKLAND COUNCIL 3.338% 27/07/2026	0.04%	NZAKCDT410CO
NSTR 2007-A M1 5.374% 25/03/2037	0.04%	US63860HAE99
VERUS 2023-5 A1 6.476% 25/06/2068	0.04%	US924934AA00
SODEXO SA	0.04%	FR0000121220
MORGAN STANLEY USD	0.04%	
DB INSURANCE CO LTD	0.04%	KR7005830005
MERIDIAN ENERGY LIMITED 5.40% 21/03/2030	0.04%	NZMELDT105C9
SAMSUNG FIRE & MARINE INSURANCE CO LTD	0.04%	KR7000810002
VERUS 2023-4 A1 5.811% 25/05/2068	0.04%	US92539TAA16
AUCKLAND INTL AIRPORT 5.67% 9/05/2028	0.04%	NZAIAD025QL8
SKECHERS USA INC	0.04%	US8305661055
TSY INFL IX N/B 1.125% 15/01/2033	0.04%	US91282CGK18
AMCO SPA 4.625% 6/02/2027	0.04%	XS2583211201
INTESA SANPAOLO SPA 8.248% 21/11/2033	0.04%	US46115HBV87
HOUSING NEW ZEALAND LTD 3.36% 12/06/2025	0.04%	NZHNZD0625L3
TE CONNECTIVITY LTD	0.04%	CH0102993182
AGENCE FRANCAISE DEVELOP 1.125% 2/03/2037	0.04%	FR0014008SA9
CHRISTCHURCH INTL AIRPOR 5.44% 15/04/2031	0.04%	NZCHCDT006C9
JAPAN TREASURY DISC BILL 0.00% 20/05/2025	0.04%	JP1742311Q56
TORONTO-DOMINION BANK 3.191% 16/02/2029	0.04%	XS2782117464
TWIN 2021-1 A 5.83% 12/03/2055	0.04%	XS2305355310
ASML HOLDING NV	0.04%	NL0010273215
EUROPEAN UNION 3.375% 4/10/2039	0.04%	EU000A3LZOX9
BANK OF QUEENSLAND LTD 3.30% 30/07/2029	0.04%	XS2828820352
TOYOTA FIN NEW ZEALAND 5.697% 23/04/2029	0.04%	NZTFSDT873C7
BANK OF AMERICA CORP 1.949% 27/10/2026	0.04%	XS2462324232
GLENCORE PLC	0.04%	JE00B4T3BW64
SWPCOMWQ7 CCP SELL CDX USD 201229 CDX.NA.IG.43 1% MS	0.04%	DUSWPCOMWQ7
KOOKMIN BANK 0.052% 15/07/2025	0.04%	XS2199348231
DOLLARAMA INC	0.04%	CA25675T1075
MOHAWK INDUSTRIES INC	0.04%	US6081901042
BANCA MONTE DEI PASCHI S 0.875% 8/10/2026	0.04%	IT0005386922
SWU01H5P9 CCP SHORT IRS MS USD 150627 PFXD 1.75 RFLT	0.04%	DUSWU01H5P9
SOFRA		
UBS GROUP AG 9.016% 15/11/2033	0.04%	US225401BB38
NESTLE SA	0.04%	CH0038863350
HUNGARY 6.25% 22/09/2032	0.04%	XS2574267261
MORGAN STANLEY 5.656% 18/04/2030	0.04%	US61747YFQ35
LLOYDS BANKING GROUP PLC 5.679% 5/01/2035	0.04%	US53944YAX13
PHILLIPS 66	0.04%	US7185461040
ABN AMRO BANK NV 6.575% 13/10/2026	0.04%	US00084DBC39
COOPERATIEVE RABOBANK UA 5.447% 5/03/2030	0.04%	US74977RDT86

ONTARIO (PROVINCE OF) 4.15% 2/06/2034	0.04% CA68333ZBC01
CMLTI 2006-WFH4 M2 5.404% 25/11/2036	0.04% US17309SAF74
BRITISH COLUMBIA PROV OF 4.15% 18/06/2034	0.04% CA110709AK82
NATWEST GROUP PLC 5.516% 30/09/2028	0.04% US639057AF59
NUTRIEN LTD	0.04% CA67077M1086
OBX 2023-NQM1 A1 6.12% 25/11/2062	0.04% US670855AA38
FN CA8607 2.50% 1/01/2051	0.04% US3140QGR581
HSBC HOLDINGS PLC 5.21% 11/08/2028	0.04% US404280DG12
SUMITOMO MITSUI TR BK LT 0.01% 15/10/2027	0.04% XS2240511076
MTFNZ N24 A 6.64% 15/09/2031	0.04% NZNAVTRAT012
MASTERCARD INC	0.04% US57636Q1040
HSBC HOLDINGS PLC 4.583% 19/06/2029	0.04% US404280BT50
INTL FINANCE CORP 4.875% 13/12/2029	0.04% NZIFCDT015C6
JAPAN (30 YEAR ISSUE) 0.50% 20/03/2049	0.04% JP1300621K47
MORGAN STANLEY BANK NA 6.189% 14/07/2028	0.04% US61690U8D59
GACI FIRST INVESTMENT 4.75% 14/02/2030	0.04% XS2585987683
RYMAN HOSPITALITY PROPERTIES INC	0.03% US78377T1079
INTER-AMERICAN DEVEL BK 4.75% 25/01/2030	0.03% NZIDBDT010C0
ASCENDAS REIT 0.75% 23/06/2028	0.03% XS2349343090
GSAMP 2006-HE3 A2D 5.469% 25/05/2046	0.03% US36244KAE55
REALKREDIT DANMARK 1.00% 1/01/2025	0.03% DK0009296469
WELLINGTON INTL AIRPORT 4.00% 1/04/2030	0.03% NZWIAD0060L5
RABOBANK NEDERLAND/NZ 5.31% 5/04/2029	0.03% NZRABDT023C5
INTL BK RECON & DEVELOP 4.625% 2/02/2028	0.03% NZIBDDT021C7
WBHT 2019-WBM A 6.444% 15/12/2033	0.03% US93065PAA93
MANULIFE FINANCIAL CORP	0.03% CA56501R1064
IDEXX LABORATORIES INC	0.03% US45168D1046
CBOE GLOBAL MARKETS INC	0.03% US12503M1080
CSF 2021-1 A 5.93% 17/06/2058	0.03% XS2306577342
MITSUBISHI UFJ FIN GRP 1.412% 17/07/2025	0.03% US606822BS23
TOYOTA FIN NEW ZEALAND 4.844% 30/09/2031	0.03% NZTFSDT892C7
AUCKLAND COUNCIL 4.176% 24/03/2025	0.03% NZAKCDT363C1
TOKYO METROPOLITAN GOVT 0.75% 16/07/2025	0.03% XS2200138639
SANTANDER UK GROUP HLDGS 7.482% 29/08/2029	0.03% XS2673526401
O'REILLY AUTOMOTIVE INC	0.03% US67103H1077
KENVUE INC	0.03% US49177J1025
AUCKLAND INTL AIRPORT 6.22% 2/11/2029	0.03% NZAIAD0270L6
REPUBLIC OF SOUTH AFRICA 8.00% 31/01/2030	0.03% ZAG000106998
CHORUS LTD 1.98% 2/12/2027	0.03% NZCNUDT004C4
US TREASURY N/B 0.625% 30/11/2027	0.03% US91282CAY75
DOOSAN BOBCAT INC	0.03% KR7241560002
DBGS 2019-1735 A 3.843% 10/04/2037	0.03% US23307EAA91
BARCLAYS PLC	0.03% GB0031348658
GMT BOND ISSUER LTD 3.656% 20/12/2027	0.03% NZGMBDT008C5
INTL BK RECON & DEVELOP 0.75% 10/06/2026	0.03% NZIBDDT016C7
BX 2021-21M A 5.941% 15/10/2036	0.03% US05609CAA53
SWU01D6C6 CCP SHORT IRS MS USD 150627 PFXD 1 RFLT	0.03% DUSWU01D6C6
SOFRA	
AUCKLAND INTL AIRPORT 5.45% 15/11/2030	0.03% NZAIAD0280L5
EURNZD MATURING 15/10/2024 (BZL NZ)	0.03%
SWPCOMJ41 CCP SELL CDS USD 200629 CDX.NA.IG.42 1% MS	0.03% DUSWPCOMJ41
KDX REALTY INVESTMENT CORP	0.03% JP3046270009
UNITED KINGDOM GILT 1.25% 31/07/2051	0.03% GB00BLH38158
STANDARD CHARTERED PLC 2.678% 29/06/2032	0.03% XS2358287824
HOWMET AEROSPACE INC	0.03% US4432011082
ISRAEL FIXED BOND 2.00% 31/03/2027	0.03% IL0011393449
JYSKE REALKREDIT A/S 1.00% 1/10/2024	0.03% DK0009411829
NYKREDIT REALKREDIT AS 3.68% 1/10/2024	0.03% DK0009532376
FORD MOTOR CREDIT CO LLC 5.80% 5/03/2027	0.03% US345397D831
ICON PLC	0.03% IE0005711209
CSF 2021-2 A 5.76% 17/06/2058	0.03% XS2355523296
UBS AG STAMFORD CT 3.70% 21/02/2025	0.03% US22550L2H39
CROWN CASTLE INC 011024 0.00 CP	0.03% US22823PK105
JAPAN (30 YEAR ISSUE) 1.80% 20/03/2054	0.03% JP1300821Q49
JAPAN FIN ORG MUNICIPAL 0.625% 2/09/2025	0.03% XS2224639802
FPOC 2023-2 A 6.79% 15/08/2030	0.03% NZFPFD1049R3
SANDOZ FINANCE B.V. 4.22% 17/04/2030	0.03% XS2715940891
BNP PARIBAS 4.095% 13/02/2034	0.03% FR001400NV51
NZ LOCAL GOVT FUND AGENC 2.00% 15/04/2037	0.03% NZLGFDT016C5
ING GROEP NV 4.00% 12/02/2035	0.03% XS2764264789
AUSTRALIAN GOVERNMENT 1.00% 21/12/2030	0.03% AU0000087454

UBS GROUP AG 4.125% 9/06/2033	0.03% CH1305916897
MORGAN STANLEY CAD	0.03%
SKYCITY ENTERTAINMENT GROUP LTD	0.03% NZSKCE0001S2
AMSI 2005-R11 M3 5.719% 25/01/2036	0.03% US03072SV368
SR-BOLIGKREDITT AS 3.125% 19/02/2032	0.03% XS2768185030
UBS SWITZERLAND AG 3.304% 5/03/2029	0.03% CH1331113469
LWMC 2021-FL1 A 5.73% 15/05/2051	0.03% XS2336172452
ING BELGIUM SA 3.00% 15/02/2031	0.03% BE0390110733
WESTPAC BANKING CORP 3.131% 15/04/2031	0.03% XS2802726476
VOLKSWAGEN LEASING GMBH 3.625% 11/10/2026	0.03% XS2745344601
VERUS 2023-INV1 A1 5.999% 25/02/2068	0.03% US92539FAA12
CITIGROUP INC 3.75% 14/05/2032	0.03% XS2577826386
YORKSHIRE BUILDING SOC 3.00% 16/04/2031	0.03% XS2802587258
PING AN INSURANCE GROUP CO OF CHINA LTD	0.03% CNE1000003X6
GNR 2016-H11 F 6.267% 20/05/2066	0.03% US38375UXM79
BUONI POLIENNALI DEL TES 3.85% 15/09/2026	0.03% IT0005556011
TOMMI 4 A 4.102% 18/07/2033	0.03% XS2607339236
COMMONWEALTH BANK AUST 2.907% 11/11/2030	0.03% XS2897315474
LOGICOR FINANCING SARL 3.25% 13/11/2028	0.03% XS1909057645
WESTPAC NEW ZEALAND LTD 3.696% 16/02/2027	0.03% NZWNZD0227L7
TORONTO-DOMINION BANK 3.892% 16/02/2027	0.03% XS2782117118
CANADIAN IMPERIAL BANK 2.625% 1/10/2029	0.03% XS2909743648
STANDARD CHARTERED SG LT 2.595% 2/10/2028	0.03% XS2909746740
BAYER US FINANCE LLC 6.50% 21/11/2033	0.03% US07274EAL74
SOCIETE GENERALE 6.691% 10/01/2034	0.03% US83368RBS04
INTL BK RECON & DEVELOP 2.875% 30/11/2026	0.03% NZIBDDT019C1
ACE 2005-HE5 M4 5.869% 25/08/2035	0.03% US004421RH88
BUONI POLIENNALI DEL TES 0.00% 1/04/2026	0.03% IT0005437147
SANTANDER UK GROUP HLDGS 6.534% 10/01/2029	0.02% US80281LAT26
TSY INFL IX N/B 3.875% 15/04/2029	0.02% US912810FH69
NATWEST GROUP PLC 5.778% 1/03/2035	0.02% US639057AN83
KSA SUKUK LTD 5.268% 25/10/2028	0.02% XS2548889406
ABU DHABI DEVELOPMENT HO 5.375% 8/05/2029	0.02% US00402D2A25
NOMAD FOODS LTD	0.02% VGG6564A1057
BRISTOL-MYERS SQUIBB CO 5.20% 22/02/2034	0.02% US110122EH72
UNITEDHEALTH GROUP INC 5.15% 15/07/2034	0.02% US91324PF166
SUMITOMO MITSUI FINL GRP 5.52% 13/01/2028	0.02% US86562MCR97
LSEG US FIN CORP 5.297% 28/03/2034	0.02% US50222CAB63
US TREASURY N/B 2.25% 15/08/2049	0.02% US912810SL88
JAPAN TREASURY DISC BILL 0.00% 20/06/2025	0.02% JP1742381Q69
GOLDMAN SACHS GROUP INC 5.33% 23/07/2035	0.02% US38141GB375
KIWI PROPERTY GROUP LTD 4.06% 12/11/2025	0.02% NZKPGD0040L4
GACI FIRST INVESTMENT 5.25% 29/01/2034	0.02% XS2755904799
FN MA4413 2.00% 1/09/2051	0.02% US31418D3X83
REPUBLIC OF CHILE 4.85% 22/01/2029	0.02% US168863EB04
SAUDI INTERNATIONAL BOND 4.75% 18/01/2028	0.02% XS2577134401
BARCLAYS USD MARGIN	0.02%
QNB FINANCE LTD 4.875% 30/01/2029	0.02% XS2756976218
GACI FIRST INVESTMENT 5.00% 29/01/2029	0.02% XS2755904526
ATHENE GLOBAL FUNDING 5.684% 23/02/2026	0.02% US04685A3S83
TSY INFL IX N/B 0.625% 15/07/2032	0.02% US91282CEZ05
DEVELOPMENT BK OF JAPAN 1.875% 2/10/2024	0.02% XS2053914524
DEVELOPMENT BK OF JAPAN 4.00% 28/08/2027	0.02% US25159MBP14
SUMITOMO MITSUI BANKING 0.409% 7/11/2029	0.02% XS2066652897
AUSTRALIAN GOVERNMENT 2.50% 21/05/2030	0.02% AU0000013740
NORDIC INVESTMENT BANK 4.375% 21/02/2030	0.02% NZNIBDT013C2
FORD MOTOR CREDIT CO LLC 4.125% 17/08/2027	0.02% US345397A860
L-BANK BW FOERDERBANK 4.00% 15/04/2027	0.02% NZLBKDT003C1
MTFNZ O23 A 6.94% 16/09/2030	0.02% NZOPATFAT017
SWU01JJ13 CCP SHORT IRS MS USD 301126 RFLT SOFRA	0.02% DUSWU01JJ13
PFXD2.96478	
SWU028YB7 CCP LONG IRS MS EUR 190355 RFXD 2.5 PFLT	0.02% DUSWU028YB7
6EUBO	
SWU025TX1 CCP LONG IRS MS USD 181234 RFXD 3.75 PFLT	0.02% DUSWU025TX1
SOFRA	
SMB 2022-B A1B 6.792% 16/02/2055	0.02% US83206NAB38
GACI FIRST INVESTMENT 5.125% 14/02/2053	0.02% XS2585988145
WELLINGTON INTL AIRPORT 3.32% 24/09/2031	0.02% NZWIAD0080L3
SWU025TK9 CCP LONG IRS MS USD 181226 RFXD 3.75 PFLT	0.02% DUSWU025TK9
SOFRA	
NOMURA HOLDINGS INC 2.679% 16/07/2030	0.02% US65535HAS85
AUCKLAND COUNCIL 2.95% 28/09/2050	0.02% NZAKCDT520C6

DUNEDIN CITY TREASURY 0.676% 16/11/2026	0.02% NZDCTDT191C4
BONOS DE TESORERIA 7.60% 12/08/2039	0.02% PEP01000C5J8
SWU022IE2 CCP LONG IRS BARC CNY 180929 RFXD 2.25 PFLT CNRR7	0.02% DUSWU022IE2
UNITED STATES STEEL CORP	0.02% US9129091081
ROMANIA 2.00% 14/04/2033	0.02% XS2331735253
G2 MA9600 3.00% 20/04/2054	0.02% US36179YUZ59
EXPORT DEVELOPMNT CANADA 7.13% 11/03/2029	0.02% XS2779802078
SANDOZ FINANCE B.V. 3.97% 17/04/2027	0.02% XS2715297672
FRANCE (GOVT OF) 2.00% 25/05/2048	0.02% FR0013257524
AUCKLAND COUNCIL 2.013% 10/07/2025	0.02% NZAKCDT484C5
STWD 2021-HTS A 6.311% 15/04/2034	0.02% US78486DAA81
GERDAU SA	0.02% BRGGBRACNPR8
RESNZ 2023-1 A 7.24% 16/01/2055	0.02% NZRVGB1001R9
BANK OF NEW ZEALAND 4.985% 7/06/2027	0.02% NZBNZDT401C8
DUNEDIN CITY TREASURY 3.22% 27/11/2028	0.02% NZDCTDT211C0
FN BV3101 2.00% 1/03/2052	0.02% US3140MGNT45
MERIDIAN ENERGY LIMITED 5.91% 20/09/2028	0.02% NZMELDT096C0
PLRS 2021-1 A 5.749% 23/12/2058	0.02% XS2363111399
KIWI PROPERTY GROUP LTD 4.33% 19/12/2024	0.02% NZKPGD0030L5
FR RA6652 2.50% 1/01/2052	0.02% US3133KNL927
ELAT 2007-1 A1 6.069% 25/05/2037	0.02% US288542AA12
GNR 2016-H14 FA 6.267% 20/06/2066	0.02% US38376RVV58
NRZT 2020-RPL1 A1 2.75% 25/11/2059	0.02% US64828XAA19
EURNZD MATURING 14/11/2024 (BZL NZ)	0.02%
AERCAP IRELAND CAP/GLOBA 2.45% 29/10/2026	0.02% US00774MAV72
NMRR 2018-1R 3A1 5.869% 25/03/2037	0.02% US65541JAC18
AERCAP IRELAND CAP/GLOBA 3.00% 29/10/2028	0.02% US00774MAW55
GA GLOBAL FUNDING TRUST 2.25% 6/01/2027	0.02% US36143L2G95
STATE OF ISRAEL 3.80% 13/05/2060	0.02% XS2167193015
CSMC 2017-CHOP A 6.194% 15/07/2032	0.02% US12651QAA76
NRZT 2019-RPL3 A1 2.75% 25/07/2059	0.02% US64830NAA90
BARCLAYS PLC 5.851% 21/03/2035	0.02% XS2790094523
ITALY GOV'T INT BOND 6.00% 4/08/2028	0.02% XS0089572316
DUNEDIN CITY TREASURY 2.09% 15/11/2026	0.02% NZDCTDT173C2
PORT OF TAURANGA LTD 1.02% 29/09/2025	0.02% NZPOTD0925L1
SWU01NRX5 CCP LONG IRS MS EUR 190327 RFXD 3% PFLT 6EUBO	0.02% DUSWU01NRX5
3175SQ653 OTCBO EUR 230525 PUT STRIKE 97 BNP	0.02% DU3175SQ6536
DPF 2021-1 A 4.336% 28/07/2058	0.02% XS2294367672
SWU022DV9 CCP LONG OIS MS GBP 180929 RFXD 4 PFLT SONIA	0.02% DUSWU022DV9
AUCKLAND COUNCIL 5.745% 17/06/2039	0.02% NZAKCDT614C7
CHARTER COMM OPT LLC/CAP 3.90% 1/06/2052	0.02% US161175CA05
LGATE 2008-W1X A1 5.70% 1/01/2061	0.02% XS0353588386
BANK OF NEW ZEALAND 5.536% 25/05/28	0.01% NZBNZDT402C6
MIRAV 2020-1 A 4.391% 26/05/2065	0.01% XS2244804154
CMLTI 2007-SHL1 A 5.369% 25/11/2046	0.01% US17312WAA45
ASB BANK LIMITED 5.524% 21/06/2027	0.01% NZABBDT044C9
ASB BANK LIMITED 5.928% 16/11/2026	0.01% NZABBDG006C3
REPUBLIC OF POLAND 4.25% 14/02/2043	0.01% XS2586944147
ROMANIA 6.375% 18/09/2033	0.01% XS2689948078
REPUBLIC OF POLAND 3.875% 14/02/2033	0.01% XS2586944659
TP ICAP FINANCE PLC 2.625% 18/11/2028	0.01% XS2409096349
BANCA MONTE DEI PASCHI S 6.75% 5/09/2027	0.01% XS2676882900
FN BK8661 4.00% 1/07/2048	0.01% US3140HNTT96
SWU0204X9 CCP LONG IRS MS USD 200629 RFXD 3.75 PFLT SOFRA	0.01% DUSWU0204X9
BANK GOSPODARSTWA KRAJOW 4.00% 13/03/2032	0.01% XS2778272471
LORCA TELECOM BONDCO 5.75% 30/04/2029	0.01% XS2809217263
TSB BANK PLC 3.319% 5/03/2029	0.01% XS2774411016
FG G08747 3.00% 1/02/2047	0.01% US3128MJZM58
SWU01E105 CCP SHORT OIS MS JPY 190639 RFLT TONAR PFXD 0.4	0.01% DUSWU01E105
DE VOLKSBANK NV 3.00% 26/03/2031	0.01% XS2791994309
SANTANDER UK PLC 3.00% 12/03/2029	0.01% XS2786381207
CREDIT AGRICOLE HOME LOA 3.00% 1/12/2030	0.01% FR001400OCT6
BELFIUS BANK SA/NV 2.875% 12/02/2031	0.01% BE0390105683
UNITED MEXICAN STATES 4.49% 25/05/2032	0.01% XS2754067242
SIEMENS FINANCIERINGSMAT 3.125% 22/05/2032	0.01% XS2769894135
CAISSE REFINANCE L'HABIT 2.875% 25/03/2031	0.01% FR001400OUR2
ROMANIA 5.25% 30/05/2032	0.01% XS2829209720

BONOS Y OBLIG DEL ESTADO 2.80% 31/05/2026	0.01%	ES0000012L29
VODAFONE INTERNAT FINANC 3.375% 1/08/2033	0.01%	XS2872349613
BANK OF AMERICA CORP 4.455% 22/09/2026	0.01%	XS2387929834
HSBC HOLDINGS PLC 3.445% 25/09/2030	0.01%	XS2904540775
ROMANIA 5.625% 30/05/2037	0.01%	XS2829810923
MORGAN STANLEY 2.103% 8/05/2026	0.01%	XS2446386356
FAIRFAX FINL HLDGS LTD 2.75% 29/03/2028	0.01%	XS1794675931
BARC SGD CCP	0.01%	
CTP NV 0.50% 21/06/2025	0.01%	XS2356029541
ORGANON & CO/ORG 2.875% 30/04/2028	0.01%	XS2332250708
TNG23 2023-1 A2 5.169% 1/04/2041	0.01%	US88258MAB19
NZ LOCAL GOVT FUND AGENC 3.00% 15/05/2035	0.01%	NZLGFDT019C9
KOREA HOUSING FINANCE CO 0.01% 29/06/2026	0.01%	XS2355599353
US TREASURY N/B 4.375% 15/05/2034	0.01%	US91282CKQ32
ROMANIA 2.125% 7/03/2028	0.01%	XS2434895558
WELLS FARGO & COMPANY 5.389% 24/04/2034	0.01%	US95000U3D31
SWU016KP6 CCP SHORT IRS MS EUR 171152 RFLT 6EUBO PFXD 0.0635	0.01%	DUSWU016KP6
REPUBLIC OF POLAND 5.50% 4/04/2053	0.01%	US731011AW25
NEXI SPA 2.125% 30/04/2029	0.01%	XS2332590475
FRANCE (GOVT OF) 3.00% 25/06/2049	0.01%	FR001400NEF3
WELLS FARGO & COMPANY 5.198% 23/01/2030	0.01%	US95000U3J01
UNITEDHEALTH GROUP INC 4.80% 15/01/2030	0.01%	US91324PFG28
DEUTSCHE BANK AG 1.75% 19/11/2030	0.01%	DE000DL19V54
CANADIAN GOVERNMENT RRB 1.50% 1/12/2044	0.01%	CA135087ZH04
GBP BNP PARIBAS	0.01%	
ROMANIA 3.75% 7/02/2034	0.01%	XS2434895806
WELLS FARGO & COMPANY 3.908% 25/04/2026	0.01%	US95000U2X04
TRANSURBAN FINANCE CO 4.125% 2/02/2026	0.01%	US89400PAE34
COREBRIDGE FINANCIAL INC 3.85% 5/04/2029	0.01%	US21871XAF69
AUSTRALIAN GOVERNMENT 1.75% 21/06/2051	0.01%	AU0000097495
INSURANCE AUSTRALIA GRP 5.32% 15/06/2038	0.01%	NZIAGDT004C1
GMT BOND ISSUER LTD 4.74% 14/04/2027	0.01%	NZGMBDT009C3
DUNEDIN CITY TREASURY 3.98% 15/04/2026	0.01%	NZDCTDT109C6
GOLDEN ST TOBACCO-A1 2.158% 1/06/2026	0.01%	US38122NC593
MARVELL TECHNOLOGY INC 1.65% 15/04/2026	0.01%	US573874AC88
SWU025TR4 CCP LONG IRS MS USD 181229 RFXD 3.75 PFLT SOFRA	0.01%	DUSWU025TR4
FN BF0463 3.00% 1/03/2060	0.01%	US3140FXQR67
JPMORGAN CHASE & CO 2.58% 22/04/2032	0.01%	US46647PCC86
REPUBLIC OF SERBIA 1.65% 3/03/2033	0.01%	XS2308620793
CSFB 2004-CF2 2M1 6.319% 25/05/2044	0.01%	US22541SE209
SWU022DU1 CCP LONG OIS MS GBP 180934 RFXD 3.75 PFLT SONIA	0.01%	DUSWU022DU1
ROMANIA 1.375% 2/12/2029	0.01%	XS2262211076
SWU00Y1H5 CCP SHORT IRS MS AUD 170630 RFLT 6BBSW PFXD 1.25	0.01%	DUSWU00Y1H5
BROADCOM INC 3.187% 15/11/2036	0.01%	US11135FBQ37
FONTERRA COOPERATIVE GRP 4.15% 14/11/2025	0.01%	NZFCGDG005C4
EUR BNP PARIBAS	0.01%	
REPUBLIC OF SERBIA 2.05% 23/09/2036	0.01%	XS2388562139
US TREASURY N/B 3.00% 15/02/2048	0.01%	US912810SA79
NORDEA KREDIT REALKREDIT 1.50% 1/10/2053	0.01%	DK0002050368
JPY BNP PARIBAS	0.01%	
SVHE 2005-OPT3 M1 5.674% 25/11/2035	0.01%	US83611MGU62
JPMCC 2019-FL12 A 6.594% 15/12/2031	0.01%	US46651QAA58
MTFNZ P21 A 6.19% 15/06/2029	0.01%	NZPANTFAT019
ONTARIO TEACHERS' FINANC 0.90% 20/05/2041	0.01%	XS2344384842
FN AZ7355 3.50% 1/11/2045	0.01%	US3140E0E507
ROMANIA 2.875% 13/04/2042	0.01%	XS2364200514
FN BN8219 3.50% 1/06/2049	0.01%	US3140IRDZ17
ONTARIO (PROVINCE OF) 3.65% 2/06/2033	0.01%	CA68333ZAY30
RMACS 2006-NS4X A3A 5.269% 12/06/2044	0.01%	XS0277409446
BLUNZ 2022-2 A1L 7.14% 16/02/2054	0.01%	NZBSNC1002R1
RESNZ 2022-1 A1 7.34% 16/06/2054	0.01%	NZRVGA1035R9
FR QD5748 2.00% 1/02/2052	0.01%	US3133B3L540
FN FM9147 3.50% 1/05/2051	0.01%	US3140XDEV42
CHARTER COMM OPT LLC/CAP 3.50% 1/03/2042	0.01%	US161175CE27
UNITED KINGDOM GILT 1.50% 31/07/2053	0.01%	GB00BM8Z2V59
FR RA5502 3.00% 1/06/2051	0.01%	US3133KMD95
SBS BANK 4.32% 18/03/2027	0.01%	NZSBBDT297C3
TR GROUP LTD 3.532% 5/10/2026	0.01%	NZTRGD1026L9

FN BR1297 2.50% 1/02/2051	0.01%	US3140KYNP56
CHARTER COMM OPT LLC/CAP 3.95% 30/06/2062	0.01%	US161175CG74
AUCKLAND COUNCIL 2.411% 20/10/2027	0.01%	NZAKCDT547C9
REPUBLIC OF PERU 3.23% 28/07/2121	0.01%	US715638DR09
FN BV3083 2.00% 1/02/2052	0.01%	US3140MGM995
SLM STUDENT LOAN TR 03-7 4.031% 15/12/2033	0.01%	XS0172692914
ALBA 2005-1 A3 5.289% 25/11/2042	0.01%	XS0235712006
WAMU 2007-OA3 2A1A 5.883% 25/04/2047	0.01%	US93364AAC62
EURO BTP 2412 FUT	0.01%	DE000FQ7B50
NZDJPY MATURING 15/10/2024 (BZL NZ)	0.01%	
NZDJPY MATURING 14/11/2024 (BZL NZ)	0.01%	
RON BNP PARIBAS	0.01%	
TPMT 2019-HY2 A1 5.969% 25/05/2058	0.01%	US89177HAA05
SWU017449 CCP SHORT IRS MS EUR 270550 RFLT 6EUBO PFXD 0.054	0.01%	DUSWU017449
SGD BNP PARIBAS	0.01%	
FRANCE (GOVT OF) 0.50% 25/05/2072	0.00%	FR0014001NN8
ESAIL 2007-3X A3A 6.049% 13/06/2045	0.00%	XS0308666493
SWU0103A9 CCP SHORT IRS MS USD 210625 PFXD 3.75 PFLT SOFRA	0.00%	DUSWU0103A9
UNITED KINGDOM GILT 1.75% 22/01/2049	0.00%	GB00BFWFPP71
SWU022IB8 CCP LONG OIS MS JPY 180934 RFXD 1 PFLT TONAR	0.00%	DUSWU022IB8
ROMANIA 2.75% 14/04/2041	0.00%	XS2330514899
SWU01LGV5 CCP LONG IRS MS AUD 150333 RFXD 4.25 PFLT 6BBSW	0.00%	DUSWU01LGV5
SWU01WQI9 CCP LONG IRS MS USD 310330 RFXD 3.857 PFLT SOFRA	0.00%	DUSWU01WQI9
PCHLT 2005-1 M4 6.319% 25/01/2035	0.00%	US71085PBN24
SWU020E26 CCP SHORT OIS MS GBP 170635 RFLT SONIA PFXD 3	0.00%	DUSWU020E26
AVANZ 2022-1 A1 6.99% 15/07/2054	0.00%	NZAVGA1001R7
TRANSPower NEW ZEALAND 2.047% 8/09/2026	0.00%	NZTRPD0090L7
FN FS1507 3.00% 1/02/2052	0.00%	US3140XGU987
USDJPY MATURING 17/10/2024 (MFS)	0.00%	
AUD BNP PARIBAS	0.00%	
TRANSPower NEW ZEALAND L 5.893% 15/03/2028	0.00%	NZTRPD0328L1
NHEL 2005-4 M1 5.629% 25/01/2036	0.00%	US66987WDE49
FN AZ2940 3.50% 1/09/2045	0.00%	US3138YUHS38
SWU0203Z5 CCP LONG IRS MS USD 200626 RFXD 4 PFLT SOFRA	0.00%	DUSWU0203Z5
SWU025GQ0 CCP LONG OIS MS CAD 190626 RFXD3.8975 PFLT 1CDOR	0.00%	DUSWU025GQ0
TRANSPower NEW ZEALAND 4.627% 16/09/2027	0.00%	NZTRPD0100L4
AUCKLAND INTL AIRPORT 3.29% 17/11/2026	0.00%	NZAIAD0240L9
BONOS DE TESORERIA 6.15% 12/08/2032	0.00%	PEP01000C5E9
BCAP 2011-RR5 12A1 4.485% 26/03/2037	0.00%	US05534AAN19
SWU016X72 CCP SHORT IRS MS EUR 170336 RFLT 6EUBO PFXD 0	0.00%	DUSWU016X72
TRANSPower NEW ZEALAND 3.823% 6/03/2025	0.00%	NZTRPD0050L1
FUTURES MARGIN-JPY	0.00%	
CAD BNP PARIBAS	0.00%	
SWU01Y4Y4 CCP LONG IRS MS EUR 091028 RFXD 3.37 PFLT 6EUBO	0.00%	DUSWU01Y4Y4
CWL 2007-12 1A1 5.709% 25/08/2047	0.00%	US126697AA90
SWU028Y92 CCP LONG IRS MS EUR 190330 RFXD 2.5 PFLT 6EUBO	0.00%	DUSWU028Y92
UDCAU 2022-1 A 7.13% 20/12/2029	0.00%	NZUDCDB001R0
FN BX6634 6.00% 1/01/2053	0.00%	US3140NBLQ28
EUR BUND 2412 FUT	0.00%	DE000FQ7BU6
SWU025HD8 CCP LONG OIS MS CAD 190626 RFXD 3.925 PFLT 1CDOR	0.00%	DUSWU025HD8
NZDCHF MATURING 15/10/2024 (BZL NZ)	0.00%	
MS CHF CCP	0.00%	
SPARK FINANCE LTD 3.94% 7/09/2026	0.00%	NZSPFD0570L5
TRANSPower NEW ZEALAND 1.52% 8/04/2026	0.00%	NZTRPD0080L8
FHR 4579 FD 5.811% 15/01/2038	0.00%	US3137BPPH69
SBERBANK (SB CAP SA) 5.25% 23/05/2023	0.00%	XS0935311240
CHRISTCHURCH CITY HLDGS 3.01% 5/11/2026	0.00%	NZCCHDT895C5
3 MONTH SOFR 2409 F	0.00%	DU005FR24093
BUY NZD SELL AUD SETTLING 15-OCT-2024	0.00%	

SWU02ADRO CCP LONG IRS BARC KRW 190335 RFXD 3 PFLT 3KSDA	0.00%	DUSWU02ADRO
NZDCHF MATURING 14/11/2024 (BZL NZ)	0.00%	
SPARK FINANCE LTD 4.37% 29/09/2028	0.00%	NZSPFD0928L5
LONG GILT 2412 FUT	0.00%	GB00KNTS5Y48
SWU01VAN7 CCP SHORT IRS MS USD 201253 PFXD 3.25 RFLT SOFRA	0.00%	DUSWU01VAN7
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
AUCKLAND INTL AIRPORT 5.29% 17/11/2028	0.00%	NZAIAD0260L7
MORGAN STANLEY MXCCP	0.00%	
WAMU 2005-AR6 2A1A 5.429% 25/04/2045	0.00%	US92922FJ251
GBPNZD MATURING 14/11/2024 (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
TOYOTA FIN NEW ZEALAND 5.75% 6/12/2027	0.00%	NZTFSDT821C6
CHF BNP PARIBAS	0.00%	
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
JYSKE REALKREDIT A/S 1.50% 1/10/2053	0.00%	DK0009403644
REALKREDIT DANMARK 1.50% 1/10/2053	0.00%	DK0004619467
GBPNZD MATURING 15/10/2024 (BZL NZ)	0.00%	
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%	
NZD WESTPAC	0.00%	
317U164I5 FWD SWPTION GBP 161224 CALL STRIKE 0.82 JPM	0.00%	DU317U164I55
CHRISTCHURCH INTL AIRPOR 5.18% 19/05/2028	0.00%	NZCHCDT005C1
US 10YR NOTE 2412 F	0.00%	DU00USX24124
ILS BNP PARIBAS	0.00%	
SWU02A2D3 CCP SHORT IRS MS EUR 190355 PFXD 2.25 RFLT 6EUBO	0.00%	DUSWU02A2D3
MORGAN STANLEY EUR	0.00%	
CZK BNP PARIBAS	0.00%	
SWU022IC6 CCP SHORT OIS MS JPY 180954 PFXD 1.5 RFLT TONAR	0.00%	DUSWU022IC6
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
AUDNZD MATURING 15/10/2024 (BZL NZ)	0.00%	
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
FHLT 2005-D 2A4 5.649% 25/11/2035	0.00%	US35729PME78
TMTS 2003-6HE A1 5.909% 25/11/2033	0.00%	US881561CE22

USDJPY MATURING 18/10/2024 (MFS)	0.00%
USD ETO MARGIN	0.00%
NZD PREPAYMENT	0.00%
317U6EYA7 SWPTION USD 250925 PUT STRIKE 4.005 GS	0.00% DU317U6EYA75
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 3ISM B	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
3 MONTH SOFR 2606 F	0.00% DU00SFR26064
SWPC0JFV2 SELL CDS USD 200625 ITALY GOVT SW 1 BAA	0.00% DUSWPC0JFV2
SWPC0JG41 SELL CDS USD 200625 ITALY GOVT SW 1% BARC	0.00% DUSWPC0JG41
FNR 2006-48 TF 5.795% 25/06/2036	0.00% US31395NLE57
317U6RSA5 SWPTION USD 030225 PUT STRIKE 3.875 WELLS	0.00% DU317U6RSA52
SWU02B1A8 CCP LONG IRS MS ILS 270929 RFXD 4.28 PFLT 3ISM B	0.00% DUSWU02B1A8
USDCAD MATURING 30/10/2024 (MFS)	0.00%
SASC 2006-EQ1A A1 5.239% 25/07/2036	0.00% US86360RAA14
EURUSD MATURING 18/10/2024 (MFS)	0.00%
AUDUSD MATURING 30/10/2024 (MFS)	0.00%
GBPUSD MATURING 18/10/2024 (MFS)	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
EUR BON 2410 133 PO	0.00% DE000F07YEF0
317U6RPA8 SWPTION USD 150125 PUT STRIKE 4.25 JPM	0.00% DU317U6RPA89
AUDUSD MATURING 18/10/2024 (MFS)	0.00%
MS ILS CCP	0.00%
PLN BNP PARIBAS	0.00%
USDCHF MATURING 18/10/2024 (MFS)	0.00%
EUR BON 2410 136 CO	0.00% DE000F07YES3
USDSGD MATURING 18/10/2024 (MFS)	0.00%
USDCAD MATURING 18/10/2024 (MFS)	0.00%
SEK BNP PARIBAS	0.00%
USDHKD MATURING 18/10/2024 (MFS)	0.00%
TRY BNP PARIBAS	0.00%
RUB BNP PARIBAS	0.00%
THB BNP PARIBAS	0.00%
HKD BNP PARIBAS	0.00%
USDZAR MATURING 18/10/2024 (MFS)	0.00%
AUD CASH ACCOUNT (BNP PARIBAS)	0.00%
ZAR BNP PARIBAS	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%
BOC CALL ACCOUNT	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
SWU02ADL3 CCP SHORT OIS BARC INR 190330 PFXD 6 RFLT MIBOR	0.00% DUSWU02ADL3
EURUSD MATURING 30/10/2024 (MFS)	0.00%
SWU02AT69 CCP LONG IRS MS ILS 190929 RFXD 4.095 PFLT 3ISMB	0.00% DUSWU02AT69
SWU01UQ93 CCP LONG IRS MS AUD 210633 RFXD 4 PFLT 6BBSW	0.00% DUSWU01UQ93
USDHKD MATURING 30/10/2024 (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
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
USDJPY MATURING 30/10/2024 (MFS)	0.00%
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
USDCHF MATURING 30/10/2024 (MFS)	0.00%
SWU020NY6 CCP SHORT IRS MS USD 310528 PFXD3.66213 RFLT SOFRA	0.00% DUSWU020NY6
USDCHF MATURING 17/10/2024 (MFS)	0.00%
SWPCOM2T4 BUY CDS USD 201224 PHILIPPINES AS BP BOA 1% BAA	0.00% DUSWPCOM2T4
EURO SCHATZ 2412 FU	0.00% DE000FOQ7BW2
SWU01GDB3 CCP LONG OIS MS CHF 160527 RFXD 0.3425 PFLT SARON	0.00% DUSWU01GDB3
USDSGD MATURING 17/10/2024 (MFS)	0.00%
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
USDZAR MATURING 17/10/2024 (MFS)	0.00%
USDHKD MATURING 17/10/2024 (MFS)	0.00%
SWU020VL5 CCP SHORT IRS MS USD 200249 PFXD 3.7 RFLT SOFRA	0.00% DUSWU020VL5
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
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
USDTWD MATURING 17/10/2024 (MFS)	0.00%	
EUR OAT 2412 FUT	0.00%	DE000F0Q7BZ5
USDCAD MATURING 17/10/2024 (MFS)	0.00%	
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
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
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
EURUSD MATURING 17/10/2024 (MFS)	0.00%	
SWU021E32 CCP SHORT OIS MS CAD 150333 PFXD 3.25 RFLT 1CDOR	0.00%	DUSWU021E32
GOLDMAN SACHS COLLAT	0.00%	
AUDUSD MATURING 17/10/2024 (MFS)	0.00%	
FUTURES MARGIN-GBP	0.00%	
AUDNZD MATURING 14/11/2024 (BZL NZ)	0.00%	
SWU01IQW9 CCP LONG IRS MS EUR 130527 RFXD 1% PFLT 6EUBO	0.00%	DUSWU01IQW9
SWU01HY44 CCP LONG IRS MS EUR 120427 RFXD 0.65 PFLT 6EUBO	0.00%	DUSWU01HY44
SWU01ZU14 CCP SHORT IRS MS USD 200354 PFXD 4 RFLT SOFRA	0.00%	DUSWU01ZU14
SWPCOMWU8 CCP BUY CDX USD 201234 CDX.NA.IG.43.1% MS	0.00%	DUSWPCOMWU8

SWU025KY8 CCP SHORT IRS MS USD 050634 PFXD 4.08 RLFT SOFRA	0.00% DUSWU025KY8
SWU01V9Z2 CCP SHORT OIS MS CAD 201233 PFXD 3.25 RFLT 1CDOR	0.00% DUSWU01V9Z2
SWU022VR8 CCP SHORT OIS MS CAD 010933 PFXD 3.5 RFLT 1CDOR	0.00% DUSWU022VR8
SWU027Y29 CCP SHORT IRS MS USD 170725 RFLT SOFRA PFXD 4.75	0.00% DUSWU027Y29
DKK BNP PARIBAS	0.00%
SWU01EBV6 CCP LONG IRS MS AUD 160327 RFXD 1.75 PFLT 6BBSW	0.00% DUSWU01EBV6
SWU021DD1 CCP SHORT OIS MS CAD 150328 PFXD 3.25 RFLT 1CDOR	0.00% DUSWU021DD1
SWU025WN9 CCP SHORT IRS MS EUR 150833 PFXD 2.8493 RFLT6EUBO	0.00% DUSWU025WN9
GBPUSD MATURING 17/10/2024 (MFS)	0.00%
SWU020E18 CCP LONG OIS MS GBP 170627 RFXD 3 PFLT SONIO	0.00% DUSWU020E18
SWU01Z6Q6 CCP SHORT IRS MS EUR 201133 PFXD 3.148 RFLT 6EUBO	0.00% DUSWU01Z6Q6
10 YR JGB TSE 2412 F	0.00% DU00JTX24125
SWU01YUW9 CCP SHORT IRS MS AUD 201228 PFXD 4.75 RFLT 6BBSW	0.00% DUSWU01YUW9
SWU025WL3 CCP SHORT IRS MS EUR 250533 PFXD 2.84121 RFLT6EUBO	-0.01% DUSWU025WL3
USDKRW MATURING 01/11/2024 (MFS)	-0.01%
FUTURES MARGIN-EURO	-0.01%
3 MONTH SOFR 2503 F	-0.01% DU00SFR25033
SWU01ZCK2 CCP SHORT IRS MS EUR 180925 PFXD 3.53565RFLT 6EUBO	-0.01% DUSWU01ZCK2
SWU025VE0 CCP SHORT IRS MS EUR 150833 PFXD 2.8566 RFLT 6EUBO	-0.01% DUSWU025VE0
SWU01E2C8 CCP LONG OIS MS JPY 170331 RFXD 0 PFLT TONAR	-0.01% DUSWU01E2C8
SWU0242S4 CCP SHORT IRS BARC THB 180929 RFLT THB6M PFXD 2.5	-0.01% DUSWU0242S4
MORGAN STANLEY AUD	-0.01%
NZDUSD MATURING 18/10/2024 (MFS)	-0.01%
SWU02AB68 CCP SHORT IRS MS USD 160926 PFXD 3.28 RFLT SOFRA	-0.01% DUSWU02AB68
SWU021CX8 CCP LONG OIS MS CAD 170630 RFXD 1.5 PFLT 1CDOR	-0.01% DUSWU021CX8
SWU021CU4 CCP LONG OIS MS CAD 181229 RFXD 1.9 PFLT 1CDOR	-0.01% DUSWU021CU4
SWU01NRY3 CCP SHORT IRS MS EUR 150333 PFXD 3% RFLT 6EUBO	-0.01% DUSWU01NRY3
SWU022NCO CCP SHORT OIS BARC SGD 180929 RFLT SORAD PFXD 2.75	-0.01% DUSWU022NCO
BUY NZD SELL AUD SETTLING 14-NOV-2024	-0.01%
SWU028Y76 CCP SHORT IRS MS EUR 190327 PFXD 2.5 RFLT 6EUBO	-0.01% DUSWU028Y76
SWU021I12 CCP LONG OIS MS JPY 190644 RFXD 1 PFLT TONAR	-0.01% DUSWU021I12
317U173X1 SWPTION EUR 230525 PUT STRIKE 0.451 BNP	-0.01% DU317U173X14
MORGAN STANLEY GBP	-0.02%
SWU0205W0 CCP SHORT IRS MS USD 200634 PFXD 3.75 RFLT SOFRA	-0.03% DUSWU0205W0
JP MORGAN COLAT	-0.03%
TORONTO DOMINION COL	-0.05%
SWU01D6D4 CCP LONG IRS MS USD 150629 RFXD 1 PFLT SOFRA	-0.06% DUSWU01D6D4
BNP USD COLL ACCT	-0.06%
CREDITORS	-0.14%
UNITED STATES TREASURY 021024 5.07 REPO	-1.01% DU0RE24O0270
MORTGAGE PASSTHROUGH TBA	-1.36% US01F0200000