

**DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS**

**1.0**

Offer name	Salt Investment Funds	Offer number	OFR10881
Fund name	Salt Sustainable Growth Fund	Fund number	FND21657
Period disclosure applies [dd/mm/yyyy]	30/09/2023		

Asset name	% of fund net assets	Security code
OSFI Futures Offset	2.38%	
Accenture PLC	2.35%	IE00B4BNMY34
Fisher & Paykel Healthcare Ltd	2.33%	NZFAPE0001S2
Microsoft Corporation	2.17%	US5949181045
Visa Inc-Class A Shares	2.07%	US92826C8394
SAP SE	1.89%	DE0007164600
Thermo Fisher Scientific Inc	1.85%	US8835561023
Carbon Fund	1.80%	NZCO2E0005S7
Infratil Ltd	1.71%	NZIFTE0003S3
Spark New Zealand Ltd	1.71%	NZTELE0001S4
US 5Yr Note (CBT) Dec23	1.68%	
Cash at Bank	1.55%	
Danaher Corp	1.43%	US2358511028
Becton Dickinson and Co	1.39%	US0758871091
Auckland International Airport Ltd	1.37%	NZAIAE0002S6
DEGV 0% 15/05/2024	1.37%	DE000BU0E055
Reckitt Benckiser Group Plc	1.35%	GB00B24CGK77
Intercontinental Exchange Inc	1.30%	US45866F1049
Constellation Software Inc	1.28%	CA21037X1006
Contact Energy Ltd	1.19%	NZCENE0001S6
Alphabet Inc Class A	1.16%	US02079K3059
IQVIA Holdings Inc	1.15%	US46266C1053
Mainfreight Ltd	1.12%	NZMFTE0001S9
Prologis Inc	1.11%	US74340W1036
US 2YR Note (CBT) Dec23	1.10%	
Abbott Laboratories	1.04%	US0028241000
Aon PLC	0.97%	IE00BLP1HW54
Taiwan Semiconductor-SP ADR	0.92%	US8740391003
Welltower Inc	0.88%	US95040Q1040
Automatic Data Processing Inc	0.84%	US0530151036
RELX Plc	0.84%	GB00B2BODG97
Meridian Energy Limited	0.83%	NZMELE0002S7
Roper Industries Inc	0.82%	US7766961061
Ebos Group Ltd	0.79%	NZEBOE0001S6
Texas Instruments Inc	0.77%	US8825081040
Arthur J Gallagher & Co	0.76%	US3635761097
Deutsche Boerse AG	0.75%	DE0005810055
Invitation Homes Inc	0.74%	US46187W1071
Digital Realty Trust Inc	0.73%	US2538681030
Procter and Gamble CO/THE	0.73%	US7427181091
US 10Yr Note (CBT) Dec23	0.71%	
Realty Income Corp	0.69%	US7561091049
Simon Property Group Inc	0.68%	US8288061091
AIA Group Ltd	0.67%	HK0000069689
Fletcher Building Ltd	0.66%	NZFBUE0001S0
CDW Corp	0.65%	US12514G1085
Otis Worldwide Corp	0.64%	US68902V1070
NextEra Energy Inc	0.64%	US65339F1012
PayPal Holdings Inc	0.61%	US70450Y1038
Equifax Inc	0.60%	US2944291051
Equinix Inc	0.60%	US29444U7000
Cash at Bank	0.59%	
Cash at Bank	0.57%	
American Tower Corp	0.57%	US03027X1000
Atlas Copco AB	0.56%	SE0017486889
L'Oreal SA	0.53%	FR0000120321
Freightways Group Ltd	0.52%	NZFREE0001S0
Ryman Healthcare Ltd	0.52%	NZRYME0001S4
Mercury NZ Limited	0.51%	NZMRPE0001S2
Steris plc	0.50%	IE00BFY8C754
Coca-Cola Co/The	0.50%	US1912161007
Summerset Group Holdings Ltd	0.49%	NZSUME0001S0

TC Energy Corp	0.47%	CA87807B1076
Amphenol Corp-CL A	0.46%	US0320951017
DEGV 2.3% 15/02/2033	0.46%	DE000BU3Z005
Broadridge Financial Solutions Inc	0.45%	US11133T1034
Cheniere Energy Inc	0.45%	US16411R2085
Transurban Group	0.40%	AU000000TCL6
Sun Communities Inc	0.39%	US8666741041
SBA Communications Corp	0.38%	US78410G1040
A2 Milk Company Ltd	0.38%	NZATME0002S8
Consolidated Edison Inc	0.37%	US2091151041
Mid-America Apartment Comm	0.37%	US59522J1034
Americold Realty Trust Inc	0.37%	US03064D1081
Chorus Ltd	0.36%	NZCNUE0001S2
PPL Corp	0.36%	US69351T1060
Exelon Corp	0.36%	US30161N1019
Sempra Energy	0.35%	US8168511090
Grupo Aeroportuario del Sureste SAB de CV	0.35%	MXP001661018
Cash at Bank	0.35%	
PerkinElmer Inc	0.35%	US7140461093
Experian Plc	0.35%	GB00B19NLV48
Union Pacific Corp	0.33%	US9078181081
Zoetis Inc	0.32%	US98978V1035
Public Storage	0.31%	US74460D1090
Airports Of Thailand PCL - Foreign	0.31%	TH0765010216
Targa Resources Corp	0.31%	US87612G1013
NIKE Inc	0.30%	US6541061031
Extra Space Storage Inc	0.30%	US30225T1025
Moody's Corp	0.30%	US6153691059
NiSource Inc	0.30%	US65473P1057
Alliant Energy Corp	0.30%	US0188021085
Prudential PLC	0.29%	GB0007099541
Vector Ltd	0.29%	NZVCTE0001S7
National Grid Plc	0.29%	GB00BDR05C01
Argosy Property Trust	0.29%	NZARGE0010S7
ONEOK Inc	0.28%	US6826801036
CenterPoint Energy Inc	0.28%	US15189T1079
Camden Property Trust	0.28%	US1331311027
Kiwi Property Group Ltd	0.27%	NZKPGE0001S9
Mitsui Fudosan Co Ltd	0.27%	JP3893200000
DTE Energy Co	0.27%	US2333311072
Kimco Realty Corp	0.27%	US49446R1095
Port of Tauranga Ltd	0.26%	NZPOTE0003S0
P G & E Corp	0.26%	US69331C1080
Aena SME SA	0.25%	ES0105046009
Factset Research Systems Inc	0.25%	US3030751057
Healthcare Realty Trust Inc	0.24%	US42226K1051
Udr Inc	0.24%	US9026531049
SBA Communications Corp	0.23%	US78410G1040
New Zealand Exchange Ltd	0.23%	NZNZXE0001S7
Public Service Enterprise Group Inc	0.23%	US7445731067
ITGV 0.65% 28/10/2027	0.23%	IT0005388175
Essex Property Trust Inc	0.22%	US2971781057
CX Corporation	0.22%	US1264081035
ENN Energy Holdings Ltd	0.22%	KYG3066L1014
Genesis Energy Ltd	0.22%	NZGNEE0001S7
CSL Limited	0.22%	AU000000CSL8
Link Real Estate Investment Trust	0.21%	HK0823032773
Jack Henry & Associates Inc	0.21%	US4262811015
EURNZD Maturing 20/11/2023 (0782748D FP)	0.21%	
Heartland Group Holdings Ltd	0.20%	NZHGHE0007S9
Essential Utilities Inc	0.20%	US29670G1022
Sun Hung Kai Properties	0.20%	HK0016000132
Santos Brasil Participacoes SA	0.19%	BRSTBPACNOR3
Mitsubishi Estate Co Ltd	0.19%	JP3899600005
Cellnex Telecom SA	0.18%	ES0105066007
Debtors	0.18%	
Southern Company	0.18%	US8425871071
Evergy Inc	0.18%	US30034W1062
Entergy Corp	0.18%	US29364G1031
Spirit Realty Capital Inc	0.18%	US84860W3007
Terna Rete Elettrica Nazionale	0.18%	IT0003242622
Kenedix Office Investment Corp	0.17%	JP3046270009

EUUNI 03/04/26	0.17%	EU000A3KNYF7
Klepierre	0.17%	FR0000121964
Cash at Bank	0.17%	
ANZ Group Holdings Ltd	0.17%	AU000000ANZ3
Nomura Real Estate Holdings	0.17%	JP3762900003
ALBA 2005-1 D Mtge	0.17%	XS0235715363
Qube Holdings Limited	0.17%	AU000000QUB5
Stockland Ltd	0.17%	AU000000SGP0
Atlas Arteria Ltd	0.16%	AU0000013559
Riocan Real Estate Invst TR	0.16%	CA7669101031
Can Apartment Prop Real Estate	0.16%	CA1349211054
International Container Terminal Services Inc	0.16%	PHY411571011
Goodman Property Trust	0.16%	NZCPT0001S9
Capitaland Investment Ltd	0.16%	SGXE62145532
EIB 2.75% 28/07/2028	0.15%	XS2587298204
Dominion Energy Inc	0.15%	US25746U1097
Power Assets Holdings Ltd	0.15%	HK0006000050
Advance Residence Investment	0.15%	JP3047160001
Vonovia Se	0.15%	DE000A1ML7J1
Jones Lang LaSalle Inc	0.15%	US48020Q1076
Nippon Prologis Reit Inc	0.14%	JP3047550003
Debtors	0.14%	
Coles Group Ltd	0.14%	AU0000030678
AUGV 3.5% 21/12/2034	0.14%	AU0000274706
BAYV 2005-A A2B Mtge	0.14%	US073250BP61
Adobe Systems Inc	0.13%	US00724F1012
Cash at Bank	0.13%	
Land Securities Group Plc	0.13%	GB00BYW0PQ60
STRA 212 B Sub Seq Flt	0.13%	XS2272275673
BANNA 2019-1 D Mtge	0.13%	XS2069315740
CEB 04/09/27 MTN	0.13%	XS2154343623
CK Asset Holdings Ltd	0.13%	KYG2177B1014
Universal Music Group NV	0.13%	NL0015000IY2
NZGB 3.5% 14/04/2033	0.13%	NZGOVDT433C9
NDFT 2022-1A C Mtge	0.13%	XS2452635894
KEXIM 0% 19/10/2024	0.13%	XS2397372850
Leg Immobilien Ag	0.13%	DE000LEG1110
DOMIB 231 C Mtge	0.13%	XS2587124046
UROPA 071B A3A Sr Flt	0.13%	XS0311807753
Tower Ltd	0.13%	NZTWRE0011S2
CFMT 2023-HB11 M2 Mtge	0.12%	US12530KAC36
SCRT 2016-1 M2 Mtge	0.12%	US35563PAE97
BNPP 4.375% 13/01/2029	0.12%	FR001400DCZ6
Dexus	0.12%	AU000000DXS1
SOLA 2021-1 C Mtge	0.12%	AU3FN0059267
FARM 2023-1 A Mtge	0.12%	US30767YAA38
Mitsui Fudosan Logistics Park Inc	0.12%	JP3048300002
BPCE 4% 29/11/2032	0.12%	FR001400E797
PTSPV 1 A Flt Mtge	0.11%	IT0005446528
ERLS 2019-NPL1 A Mtge	0.11%	XS2022085414
CCR SA	0.11%	BRCRCROACNOR2
CAFDC 3.75% 01/02/2033	0.11%	FR001400EAY1
LSF 21NPL1 A1 Flt	0.11%	XS2409284697
Parkway Life Real Estate	0.11%	SG1V52937132
ALBA 2007-1 E Mtge	0.11%	XS0301708573
ESAIL 2007-4X A4 Mtge	0.11%	XS1150799481
TAURS 2020-NL1X A Mtge	0.11%	XS2128006603
Stride Property Ltd and Stride Invest Mgmt Ltd	0.11%	NZSPGE0001S2
PNMSR 2022-GT1 A Mtge	0.11%	US69354WAF32
PNMSR 2018-GT2 A Mtge	0.11%	US69354WAD83
CFMT 2021-HB7 M3 Mtge	0.11%	US12530BAD10
MIRA 2023-1 B Mtge	0.11%	ES0305694012
Tokyo Gas Co Ltd	0.11%	JP3573000001
CSMC 2021-45ZN A Mtge	0.11%	US12663FAA75
Goodman Group	0.11%	AU000000GMG2
Ingenia Communities Group	0.11%	AU000000INA9
THMSR 19FT1 A Flt	0.11%	US87271AAA43
NZGB 4.50% 15/05/2030	0.11%	NZGOVDT530C2
Canadian Pacific Kansas City L	0.11%	CA13646K1084
Keyera Corp	0.11%	CA4932711001
Segro Plc	0.10%	GB00B5ZN1N88
Japan Retail Fund Investment	0.10%	JP3039710003

AFFNN 4.375% 17/04/2026	0.10%	XS1983289791
Wharf Real Estate Investment	0.10%	KYG9593A1040
Osaka Gas Co Ltd	0.10%	JP3180400008
Vital Healthcare Property Trust	0.10%	NZCHPE000154
BNGBA 1.875% 13/07/2032	0.10%	XS2500674887
Precinct Properties NZ Ltd	0.10%	NZAPTE000153
Charter Hall Group	0.10%	AU000000CHCO
Cleanaway Waste Management Ltd	0.10%	AU000000CWY3
ORAN 5.000 Perp 26 MTN	0.10%	XS1115498260
PRKCM 2023-AFC1 A1 Mtge	0.10%	US693981AA03
Zhejiang Expressway Co-H	0.10%	CNE100000454
Invincible Investment Corporation	0.10%	JP3046190009
Safestore Holdings PLC	0.10%	GB00B1N7Z094
NZDUSD Maturing 03/10/2023 (6413Z US)	0.10%	
AXP Float 11/03/2023	0.10%	US025816CJ65
VCAT 2021-NPL6 A1 Mtge	0.09%	US91824WAA09
NDLWR 0% 08/09/2031	0.09%	XS2382267750
MRAVT 191 B Sub Seq Flt	0.09%	XS2076149553
West Japan Railway Co	0.09%	JP3659000008
IMPAS 4 A Mtge	0.09%	ES0347854004
EBKG 1.375% 31/08/2081	0.09%	XS2381272207
Merlin Properties Socimi S.A.	0.09%	ES0105025003
Serko Ltd	0.09%	NZSKOE000157
ERLS 2019-NPL2 A Mtge	0.09%	XS2067018973
EIB 1.5% 15/06/2032	0.09%	XS2484093393
ITGV 1.500 04/30/45	0.09%	IT0005438004
Unibail-Rodamco-Westfield	0.09%	FR0013326246
NZDUSD Maturing 15/11/2023 (0782748D FP)	0.09%	
MFD 2008-1 A3 Mtge	0.09%	XS0995537155
GCPAS 5 A2 Mtge	0.09%	ES0332235011
Constellation Energy Corp	0.09%	US210377T1097
Capitaland Mall Trust	0.09%	SG1M51904654
SARFP 5.63264% 17/11/2051	0.09%	XS2403443273
Mapletree Logistics Trust Units	0.09%	SG1S03926213
US RMBS WH30	0.08%	US69381RAA23
Debtors	0.08%	
Cash at Bank	0.08%	
Pacific Edge Ltd	0.08%	NZPEBE0002S1
CFMT 2023-HB12 M1 Mtge	0.08%	US12530QAB23
United Urban Investment Corporation	0.08%	JP3045540006
Fonterra Shareholders Fund	0.08%	NZFSFE0001S5
WTB 2.375% 31/05/2027	0.08%	XS2289852522
Bank of America Merrill Lynch USD Fut Margin A/c	0.08%	
NZDUSD Maturing 03/10/2023 (6413Z US)	0.08%	
SAN 5.75% 23/08/2033	0.08%	XS2626699982
IBE 3.25% PERP	0.08%	XS1890845875
Equatorial Energia SA	0.08%	BREQTLACNORO
GSRPM 2003-1 B1 Mtge	0.07%	US36228FLN41
EUROMT 071 B Sub Seq Flt	0.07%	XS0305764036
BAYC 2006-3A A1 Mtge	0.07%	US07324NAA19
Dream Industrial Real Estate Investment Trust	0.07%	CA26153W1095
VOD 2.625% 27/08/2080	0.07%	XS2225157424
BBVA 6% PERP	0.07%	ES0813211028
GRGV 4.25% 15/06/2033	0.07%	GR0124039737
ISP 5.25% 12/01/2024	0.07%	US46115HAP29
Debtors	0.07%	
Debtors	0.07%	
PNMSR 2022-FT1 A Mtge	0.07%	US69346MAE93
Highwoods Properties Inc	0.07%	US4312841087
WP Carey Inc	0.07%	US92936U1097
Cash at Bank	0.07%	
BNPP 2.819% 19/11/2025	0.07%	US09659W2J22
BAYRT 2005-E A1 Mtge	0.07%	US073250BV30
CVS 1.75% 21/08/2030	0.07%	US126650DN71
SOGN 1% 24/11/2030	0.07%	FR00140000Z2
AXAF 3.250 05/28/49 29 MTN	0.07%	XS1799611642
MXGV 1.35% 18/09/2027	0.07%	XS2135361686
Cash at Bank	0.07%	
Psp Swiss Property Ag-Reg	0.07%	CH0018294154
GOOD 2023-2GS A Mtge	0.07%	US38237AAA07
RUBY 2020-1 C Mtge	0.07%	AU3FN0057212
Host Hotels & Resorts Inc	0.07%	US44107P1049

COMM 2013-CR13 C Mtge		0.07%	US12630BBF40
Warehouses de Pauw NV		0.07%	BE0974349814
Westpac Banking Corporation		0.07%	AU000000WBC1
Daiwa Office Investment Corp		0.07%	JP3046310003
CE 6.165% 15/07/2027		0.07%	US15089QAM69
Debtors		0.06%	
Frasers Centrepoint Trust		0.06%	SG1T60930966
NZDJPY Maturing 03/10/2023 (6413Z US)		0.06%	
BBVA 5.125% 18/01/2033		0.06%	USP16259AM84
Debtors		0.06%	
Catena AB		0.06%	SE0001664707
Turners Automotive Group Ltd		0.06%	NZVNLE0001S1
GRKOE 3.85% 29/03/2026		0.06%	USN3700LAD75
LENVO 3.421% 02/11/2030		0.06%	USY5257YAJ65
Aedifica SA		0.06%	BE0003851681
TRITAX BIG BOX		0.06%	GB00BG49KP99
PRTSQ 2023-NPL1A AMtge		0.06%	XS2651000585
AFD 0.125% 29/09/2031		0.06%	FR0014005NA6
Medical Properties Trust Inc		0.06%	US58463J3041
TAG Immobilien AG		0.06%	DE0008303504
STAN 2.678% 29/06/2032		0.06%	US853254CC25
EIB 0.750 09/23/30		0.06%	US298785JH03
MICC 6.25% 25/03/2029		0.06%	USL6388GHV51
KMD Brands Ltd		0.06%	NZKMDE0001S3
ANZ 2.57% 25/11/2035		0.05%	US052528AM81
GM 6.4% 09/01/2033		0.05%	US37045XED49
ORSTE 2.25% 14/06/2028		0.05%	XS2490471807
Unite Group PLC		0.05%	GB0006928617
Air New Zealand Ltd		0.05%	NZAIRE0001S2
CapitalLand Ascendas REIT		0.05%	SG1M77906915
AER 2.45% 29/10/2026		0.05%	US00774MAV72
ETISA 0.375% 17/05/2028		0.05%	XS2339427747
LXI REIT plc		0.05%	GB00BYQ46T41
Cash at Bank		0.05%	
ELV 2.25% 15/05/2030		0.05%	US036752AN31
WBC 2.668 11/15/35 30 FRN		0.05%	US961214EP44
MSARD 061 M1A Sub Flt		0.05%	XS0272298166
ADPX 1.25% 01/09/2030		0.04%	US053015AF05
Cofinimmo		0.04%	BE0003593044
Cellnex Telecom SA		0.04%	ES0105066007
CCI 3.300 07/01/30		0.04%	US22822VAR24
NG 5.625% 18/06/2073		0.04%	XS0903532090
TLIT 7.75% 24/01/2033		0.04%	XS0161100515
SBAC 3.125% 01/02/2029		0.04%	US78410GAG91
BXB 4.250 03/22/31 30 MTN		0.04%	XS2596458591
C 4.45% 29/09/2027		0.04%	US172967KA87
CPUKF 1706 B4 Seq Fix		0.04%	XS1622392014
FX Open Positions		0.04%	
Eurocommercial Properties NV		0.04%	NL0015000K93
FX Open Positions		0.04%	
Long Gilt Future Dec23		0.04%	GB00KHKV5079
VZ 1.75% 20/01/2031		0.04%	US92343VFR06
US Long Bond (CBT) Dec23		0.04%	
GBPZD Maturing 27/11/2023 (0782748D FP)		0.04%	
NZGB 4.25% 15/05/2034		0.04%	NZGOVDT534C4
OI 6.25% 15/05/2028		0.04%	XS2624554320
ASRNL 5% PERP		0.04%	XS1115800655
VZ 4.25% 31/10/2030		0.04%	XS2550881143
UNIQ 6% 27/07/2046		0.04%	XS1117293107
CAFDC 5.125% 13/01/2033		0.04%	FR001400F323
NBG 8% 03/01/2034		0.04%	XS2595343059
FISV 4.5% 24/05/2031		0.04%	XS2626288257
ISP 4.875% 19/05/2030		0.04%	XS2625196352
LLOY 1.985% 15/12/2031		0.04%	XS2351166421
SYORT 4.375% 03/05/2033		0.04%	XS2613209670
AVLN 3.875% 03/07/2044		0.04%	XS1083986718
RXL 5.25% 15/09/2030		0.04%	XS2655993033
SCGC 2018-1 C Mtge		0.04%	XS1920372049
CBKG 4% 05/12/2030		0.04%	DE000CZ45V25
CAGR 3.875% 20/04/2031		0.04%	FR001400HCR4
UMGX 4% 13/06/2031		0.04%	XS2631848665
BNPP 2.875% 01/10/2026		0.04%	XS1378880253

GRGV 4.375% 18/07/2038	0.04%	GR0128017747
CBA 1.936% 03/10/2029	0.04%	XS1692332684
T 3.95% 30/04/2031	0.04%	XS2590758665
IBE 4.875% PERP	0.04%	XS2580221658
MMC 5.875% 01/08/2033	0.04%	US571748AK86
EURNZD Maturing 03/10/2023 (6413Z US)	0.04%	
COLX 2% 17/04/2026	0.04%	XS1808395930
ALLY 5.125 09/30/24	0.04%	US02005NAV29
SCHW 5.643% 19/05/2029	0.04%	US808513CD58
STIAB 1.75% 22/10/2030	0.04%	XS2202902636
Debtors	0.04%	
EDP 1.7% 20/07/2080	0.04%	PTEDPLOM0017
BBVA 1% 21/06/2026	0.04%	XS2013745703
BMRN 0.599% 01/08/2024	0.04%	US09061GAH48
INGA 1% 13/11/2030	0.04%	XS2079079799
FIS 1.500 05/21/27 27	0.04%	XS1843436228
TFC 5.867% 08/06/2034	0.04%	US89788MAP77
RENA 2.5% 01/04/2028	0.03%	FR0014002OL8
HBM 4.5% 01/04/2026	0.03%	US443628AJ11
SYF 4.5% 23/07/2025	0.03%	US87165BAG86
RCI 2.95% 15/03/2025	0.03%	US775109CA78
Debtors	0.03%	
IMPAS 3 A Mtge	0.03%	ES0347862007
KRGV 0% 15/10/2026	0.03%	XS2376820259
PLD 1.875% 05/01/2029	0.03%	XS1861322383
UBER 0% 15/12/2025	0.03%	US90353TAJ97
TRNIM 2.375% PERP	0.03%	XS2437854487
UU 0.875% 28/10/2029	0.03%	XS2291328735
ACEGA 0.375% 07/10/2027	0.03%	XS2388941077
GRLS 3.875% 15/10/2028	0.03%	XS2393001891
REDE 0.375% 24/07/2028	0.03%	XS2103013210
IBRD 0.250 01/10/50	0.03%	XS2063423318
VNTX 1.8% 01/04/2026	0.03%	US928881AB78
USFDG 4.75% 15/02/2029	0.03%	US90290MAD39
BLDR 5% 01/03/2030	0.03%	US12008RAN70
PGHN 3.5% 31/05/2028	0.03%	XS2343000241
GASI 2.124% 01/10/2030	0.03%	XS2056491587
KDHOL 1.75% 27/10/2032	0.03%	XS2333224314
Sirius Real Estate Ltd	0.03%	GG00B1W3VF54
National Storage Reit	0.03%	AU000000NSR2
M 5.875% 15/03/2030	0.03%	US55617LAQ59
Cash at Bank	0.03%	
TLVAC 4.5% 01/05/2029	0.03%	US914906AV42
RSGV 1% 23/09/2028	0.03%	XS2388561677
Argan SA	0.03%	FR0010481960
KBH 4% 15/06/2031	0.03%	US48666KAZ21
VNA 0.625 12/14/29 29	0.03%	DE000A3E5MH6
Covivio	0.03%	FR0000064578
MU 2.703% 15/04/2032	0.03%	US595112BS19
HHC 4.125% 01/02/2029	0.03%	US44267DAE76
PRX 1.288% 13/07/2029	0.03%	XS2360853332
Comforia Residential Reit Inc	0.03%	JP3047540004
EURNZD Maturing 03/10/2023 (6413Z US)	0.03%	
NWL 4.200 04/01/26 26	0.03%	US651229AW64
STOHO 1.75% 07/04/2026	0.03%	XS2327414061
BJGV 4.95% 22/01/2035	0.03%	XS2366832496
MUVG 1% 26/05/2042	0.03%	XS2381261424
GBPNDZ Maturing 03/10/2023 (6413Z US)	0.03%	
NZES 2021-FHT1 A Mtge	0.03%	US62955MAB28
MXGV 2.25% 12/08/2036	0.03%	XS2363910436
MSARD 072 A1A Sr Seq Flt	0.03%	XS0333305299
LLY 1.7% 01/11/2049	0.02%	XS2075938006
FX Open Positions	0.02%	
Koninklijke Vopak NV	0.02%	NL0009432491
CGCMT 2020-555 G Mtge	0.02%	US17328EAN85
Cash at Bank	0.02%	
Debtors	0.02%	
IBRD 0 02/21/30	0.02%	XS2122894855
RCI 3.8% 15/03/2032	0.02%	US775109CC35
NZDMXN Maturing 03/10/2023 (6413Z US)	0.01%	
GBPNDZ Maturing 03/10/2023 (6413Z US)	0.01%	
AUDNZD Maturing 03/10/2023 (6413Z US)	0.01%	

NZDJPY Maturing 03/10/2023 (6413Z US)	0.01%	
EURNZD Maturing 20/11/2023 (2892Z LN)	0.01%	
NZDSGD Maturing 03/10/2023 (6413Z US)	0.01%	
Cash at Bank	0.01%	
AUDNZD Maturing 03/10/2023 (6413Z US)	0.01%	
Debtors	0.01%	
Debtors	0.01%	
Urban Logistics Reit PLC	0.01%	GB00BYV8MN78
Debtors	0.01%	
FX Open Positions	0.01%	
NEE 6.051% 01/03/2025	0.01%	US65339KBP49
Great Portland Estates PLC	0.01%	GB00BF5H9P87
Cash at Bank	0.01%	
Debtors	0.01%	
Big Yellow Group PLC	0.01%	GB0002869419
AUDNZD Maturing 13/10/2023 (4113034Z NZ)	0.01%	
NZDHKD Maturing 04/10/2023 (6413Z US)	0.01%	
NZDCAD Maturing 04/10/2023 (6413Z US)	0.01%	
AUDNZD Maturing 24/11/2023 (1838Z LN)	0.01%	
Cash at Bank	0.01%	
Cash at Bank	0.01%	
Debtors	0.01%	
FX Open Positions	0.01%	
NZDHKD Maturing 04/10/2023 (6413Z US)	0.00%	
NZDCAD Maturing 04/10/2023 (6413Z US)	0.00%	
Cash at Bank	0.00%	
Cash at Bank	0.00%	
Debtors	0.00%	
NZDCHF Maturing 03/10/2023 (6413Z US)	0.00%	
Bank of America Merrill Lynch EUR Fut Margin A/c	0.00%	
Cash at Bank	0.00%	
Cash at Bank	0.00%	
Debtors	0.00%	
Debtors	0.00%	
NZDUSD Maturing 24/11/2023 (1838Z LN)	0.00%	
Debtors	0.00%	
Cash at Bank	0.00%	
Cash at Bank	0.00%	
Cash at Bank	0.00%	
FX Open Positions	0.00%	
Cash at Bank	0.00%	
NZDSEK Maturing 03/10/2023 (6413Z US)	0.00%	
USDCNY Maturing 30/11/2023 (1671Z LN)	0.00%	
Cash at Bank	0.00%	
Cash at Bank	0.00%	
Cash at Bank	0.00%	
GBPNZD Maturing 02/11/2023 (6413Z US)	0.00%	
NZDMXN Maturing 21/11/2023 (1838Z LN)	0.00%	
USDINR Maturing 30/11/2023 (0782748D FP)	0.00%	
NZDZAR Maturing 24/11/2023 (1671Z LN)	0.00%	
USDPLN Maturing 27/11/2023 (1671Z LN)	0.00%	
GBPNZD Maturing 02/11/2023 (6413Z US)	0.00%	
Cash at Bank	0.00%	
Cash at Bank	0.00%	
NZDUSD Maturing 02/11/2023 (6413Z US)	0.00%	
USDJPY Maturing 29/11/2023 (1838Z LN)	0.00%	
Bank of America Merrill Lynch CAD Fut Margin A/c	0.00%	
Cash at Bank	0.00%	
Cash at Bank	0.00%	
Cash at Bank	0.00%	
NZDCHF Maturing 02/11/2023 (6413Z US)	0.00%	
Cash at Bank	0.00%	
Cash at Bank	0.00%	
Constellation Software Inc - Warrant	0.00%	CA21037X1345
Bank of America Merrill Lynch AUD Fut Margin A/c	0.00%	
NZDDKK Maturing 03/10/2023 (6413Z US)	0.00%	
NZDHKD Maturing 02/11/2023 (6413Z US)	0.00%	
NZDHKD Maturing 02/11/2023 (6413Z US)	0.00%	
NZDSEK Maturing 02/11/2023 (6413Z US)	0.00%	
USDCAD Maturing 21/11/2023 (1671Z LN)	0.00%	
EURNZD Maturing 02/11/2023 (6413Z US)	0.00%	

NZDMXN Maturing 03/11/2023 (6413Z US)	0.00%	
NZDSGD Maturing 02/11/2023 (6413Z US)	0.00%	
GBPNZD Maturing 27/11/2023 (1671Z LN)	0.00%	
AUDNZD Maturing 02/11/2023 (6413Z US)	0.00%	
NZDCAD Maturing 02/11/2023 (6413Z US)	0.00%	
EURNZD Maturing 02/11/2023 (6413Z US)	0.00%	
USDPLN Maturing 27/11/2023 (2892Z LN)	0.00%	
AUDNZD Maturing 02/11/2023 (6413Z US)	0.00%	
NZDJPY Maturing 02/11/2023 (6413Z US)	0.00%	
Creditors	0.00%	
NZDCAD Maturing 02/11/2023 (6413Z US)	0.00%	
NZDUSD Maturing 02/11/2023 (6413Z US)	0.00%	
NZDUSD Maturing 30/11/2023 (1671Z LN)	0.00%	
NZDUSD Maturing 15/11/2023 (2892Z LN)	0.00%	
EURNZD Maturing 20/11/2023 (1671Z LN)	0.00%	
NZDUSD Maturing 17/10/2023 (1671Z LN)	0.00%	
FX Open Positions	0.00%	
USDBRL Maturing 30/11/2023 (0782748D FP)	0.00%	
NZDUSD Maturing 27/11/2023 (1671Z LN)	0.00%	
NZDJPY Maturing 02/11/2023 (6413Z US)	0.00%	
NZDUSD Maturing 15/11/2023 (1838Z LN)	0.00%	
FX Open Positions	-0.01%	
FX Open Positions	-0.01%	
FX Open Positions	-0.01%	
NZDUSD Maturing 17/10/2023 (1838Z LN)	-0.01%	
FX Open Positions	-0.01%	
Creditors	-0.01%	
Bank of America Merrill Lynch GBP Fut Margin A/c	-0.01%	
Creditors	-0.01%	
FX Open Positions	-0.01%	
Creditors	-0.01%	
Creditors	-0.02%	
UBS USD Margin Account	-0.02%	
Creditors	-0.02%	
Creditors	-0.03%	
Creditors	-0.04%	
Creditors	-0.04%	
OSFI Futures Offset	-0.04%	
Euro BTP Italian Govt Bond Futures Dec23	-0.04%	DE000C7PB9W9
US T-Bond Ultra Fut Dec23	-0.04%	
Creditors	-0.04%	
Creditors	-0.06%	
CITI Margin Account - USD	-0.08%	
Creditors	-0.08%	
FX Open Positions	-0.08%	
Euro BUXL 30Y Bond Fut Dec23	-0.09%	DE000C7PB918
BNP USD Margin Account	-0.11%	
Creditors	-0.13%	
Creditors	-0.16%	
Creditors	-0.25%	
Euro-Bobl Future Dec23	-0.27%	DE000C7PB9Z2
Euro-Schatz Fut Dec23	-0.32%	DE000C7PB900
US 10YR Ultra Fut Dec23	-0.36%	
Short Term Euro-BTS Future Dec23	-0.52%	DE000C7PB9X7
Euro-Bund Future Dec23	-1.09%	
OSFI Futures Offset	-3.15%	