

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name	Salt Investment Funds	1.0	Offer number	OFR10881
Fund name	Salt Sustainable Income Fund		Fund number	FND21656
Period disclosure applies [dd/mm/yyyy]	30/09/2023			
Asset name	% of fund net assets		Security code	
OSFI Futures Offset		5.05%		
Goodman Property Trust		3.92%	NZCPT0001S9	
US 5Yr Note (CBT) Dec23		3.57%		
Fisher & Paykel Healthcare Ltd		3.12%	NZFAPE0001S2	
DEGV 0% 15/05/2024		2.91%	DE000BU0E055	
Kiwi Property Group Ltd		2.66%	NZKPG0001S9	
Precinct Properties NZ Ltd		2.65%	NZAPTE0001S3	
Spark New Zealand Ltd		2.60%	NZTELE0001S4	
US 2YR Note (CBT) Dec23		2.34%		
Cash at Bank		2.26%		
Auckland International Airport Ltd		2.18%	NZAI00002S6	
Argosy Property Trust		2.16%	NZARGE0010S7	
Infratil Ltd		2.05%	NZIFTE0003S3	
Vital Healthcare Property Trust		1.97%	NZCHPE0001S4	
Property for Industry Ltd		1.80%	NZPFIE0001S5	
Contact Energy Ltd		1.67%	NZCENE0001S6	
Mainfreight Ltd		1.51%	NZMFTE0001S9	
US 10Yr Note (CBT) Dec23		1.50%		
Stride Property Ltd and Stride Invest Mgmt Ltd		1.44%	NZSPGE0001S2	
Meridian Energy Limited		1.25%	NZMELE0002S7	
Ebos Group Ltd		1.22%	NZEBOE0001S6	
Turners Automotive Group Ltd		1.07%	NZVNLE0001S1	
Tower Ltd		1.04%	NZTWRE0011S2	
GDI Property Group		0.99%	AU000000GDI7	
DEGV 2.3% 15/02/2033		0.98%	DE000BU3Z005	
Fletcher Building Ltd		0.96%	NZFBUE0001S0	
NextEra Energy Inc		0.87%	US65339F1012	
Cash at Bank		0.83%		
Mercury NZ Limited		0.82%	NZMRPE0001S2	
American Tower Corp		0.78%	US03027X1000	
Ryman Healthcare Ltd		0.74%	NZRYME0001S4	
Asset Plus Ltd		0.67%	NZNAPE0007S3	
Freightways Group Ltd		0.66%	NZFREE0001S0	
TC Energy Corp		0.64%	CA87807B1076	
Summerset Group Holdings Ltd		0.64%	NZSUME0001S0	
Cheniere Energy Inc		0.62%	US16411R2085	
Marsden Maritime Holdings Ltd		0.62%	NZNTHE0001S3	
Chorus Ltd		0.59%	NZCNU0001S2	
A2 Milk Company Ltd		0.56%	NZATME0002S8	
Transurban Group		0.55%	AU000000TCL6	
SBA Communications Corp		0.52%	US78410G1040	
Consolidated Edison Inc		0.51%	US2091151041	
Genesis Energy Ltd		0.51%	NZGNEE0001S7	
PPL Corp		0.50%	US69351T1060	
Exelon Corp		0.49%	US30161N1019	
Sempra Energy		0.49%	US8168511090	
Grupo Aeroportuario del Sureste SAB de CV		0.49%	MXP001661018	
ITGV 0.65% 28/10/2027		0.48%	IT0005388175	
Cash at Bank		0.48%		
Elanor Commercial Property Fund		0.47%	AU0000063893	
Cash at Bank		0.45%		
Union Pacific Corp		0.45%	US9078181081	
Vector Ltd		0.45%	NZVCTE0001S7	
EURNZD Maturing 20/11/2023 (0782748D FP)		0.44%		
Airports Of Thailand PCL - Foreign		0.43%	TH0765010Z16	
Targa Resources Corp		0.43%	US87612G1013	
NiSource Inc		0.41%	US65473P1057	
Alliant Energy Corp		0.41%	US0188021085	
National Grid Plc		0.40%	GB00BDR05C01	
ONEOK Inc		0.39%	US6826801036	
Argosy Property Trust		0.39%	NZARGE0010S7	
CenterPoint Energy Inc		0.39%	US15189T1079	

DTE Energy Co	0.37%	US2333311072
EUUNI 03/04/26	0.37%	EU000A3KNYF7
ALBA 2005-1 D Mtge	0.36%	XS0235715363
P G & E Corp	0.36%	US69331C1080
Aena SME SA	0.34%	ES0105046009
Kiwi Property Group Ltd	0.34%	NZKPGE0001S9
Investore Property Limited	0.33%	NZIPLE0001S3
Port of Tauranga Ltd	0.32%	NZPOTE0003S0
Heartland Group Holdings Ltd	0.32%	NZHGHE0007S9
EIB 2.75% 28/07/2028	0.32%	XS2587298204
New Zealand Exchange Ltd	0.32%	NZNXZE0001S7
Scales Corporation Limited	0.32%	NZSCLE0002S8
Public Service Enterprise Group Inc	0.31%	US7445731067
CX Corporation	0.31%	US1264081035
ENN Energy Holdings Ltd	0.30%	KYG3066L1014
AUGV 3.5% 21/12/2034	0.29%	AU0000274706
Servcorp Ltd	0.29%	AU000000SRV5
BAYV 2005-A A2B Mtge	0.29%	US073250BP61
Cash at Bank	0.29%	
STRA 212 B Sub Seq Flt	0.29%	XS2272275673
BANNA 2019-1 D Mtge	0.28%	XS2069315740
CEB 04/09/27 MTN	0.28%	XS2154343623
NZGB 3.5% 14/04/2033	0.28%	NZGOVDT433C9
NDFT 2022-1A C Mtge	0.28%	XS2452635894
KEXIM 0% 19/10/2024	0.28%	XS2397372850
Essential Utilities Inc	0.28%	US29670G1022
DOMIB 231 C Mtge	0.27%	XS2587124046
UROPA 071B A3A Sr Flt	0.27%	XS0311807753
Santos Brasil Participacoes SA	0.27%	BRSTBPACNOR3
CFMT 2023-HB11 M2 Mtge	0.26%	US12530KAC36
Cellnex Telecom SA	0.25%	ES0105066007
ANZ Group Holdings Ltd	0.25%	AU000000ANZ3
SCRT 2016-1 M2 Mtge	0.25%	US35563PAE97
BNPP 4.375% 13/01/2029	0.25%	FR001400DCZ6
SOLA 2021-1 C Mtge	0.25%	AU3FN0059267
FARM 2023-1 A Mtge	0.25%	US30767YAA38
BPCE 4% 29/11/2032	0.25%	FR001400E797
Southern Company	0.24%	US8425871071
Evergy Inc	0.24%	US30034W1062
Entergy Corp	0.24%	US29364G1031
PTSPV 1 A Flt Mtge	0.24%	IT0005446528
Terna Rete Elettrica Nazionale	0.24%	IT0003242622
ERLS 2019-NPL1 A Mtge	0.24%	XS2022085414
CAFDC 3.75% 01/02/2033	0.24%	FR001400EAY1
LSF 21NPL1 A1 Flt	0.24%	XS2409284697
ALBA 2007-1 E Mtge	0.24%	XS0301708573
ESAIL 2007-4X A4 Mtge	0.24%	XS1150799481
TAURS 2020-NL1X A Mtge	0.24%	XS2128006603
PNMSR 2022-GT1 A Mtge	0.23%	US69354WAF32
PNMSR 2018-GT2 A Mtge	0.23%	US69354WAD83
CFMT 2021-HB7 M3 Mtge	0.23%	US12530BAD10
Qube Holdings Limited	0.23%	AU000000QUB5
MIRA 2023-1 B Mtge	0.23%	ES0305694012
CSMC 2021-4SZN A Mtge	0.23%	US12663FAA75
Prologis Inc	0.23%	US74340W1036
THMSR 19FT1 A Flt	0.23%	US87271AAA43
NZGB 4.50% 15/05/2030	0.23%	NZGOVDT530C2
Atlas Arteria Ltd	0.22%	AU0000013559
International Container Terminal Services Inc	0.22%	PHY411571011
AFFNN 4.375% 17/04/2026	0.22%	XS1983289791
BNGBA 1.875% 13/07/2032	0.22%	XS2500674887
ORAN 5.000 Perp 26 MTN	0.21%	XS1115498260
Debtors	0.21%	
PRKCM 2023-AFC1 A1 Mtge	0.21%	US693981AA03
Dominion Energy Inc	0.21%	US25746U1097
Power Assets Holdings Ltd	0.20%	HK0006000050
AXP Float 11/03/2023	0.20%	US025816C165
VCAT 2021-NPL6 A1 Mtge	0.20%	US91824WAA09
NDLWR 0% 08/09/2031	0.20%	XS2382267750
MRAVT 191 B Sub Seq Flt	0.20%	XS2076149553
IMPAS 4 A Mtge	0.20%	ES0347854004
EBKG 1.375% 31/08/2081	0.20%	XS2381272207

Elanor Investors Group	0.19%	AU000000ENN1
ERLS 2019-NPL2 A Mtge	0.19%	XS2067018973
EIB 1.5% 15/06/2032	0.19%	XS2484093393
Millennium & Copthorne Hotels Ltd	0.19%	NZMCKE0004S9
ITGV 1.500 04/30/45	0.19%	IT0005438004
NZDUSD Maturing 15/11/2023 (0782748D FP)	0.19%	
MFD 2008-1 A3 Mtge	0.18%	XS0995537155
GCPAS 5 A2 Mtge	0.18%	ES0332235011
SARFP 5.63264% 17/11/2051	0.18%	XS2403443273
Welltower Inc	0.18%	US95040Q1040
Cash at Bank	0.18%	
US RMBS WH30	0.18%	US69381RAA23
Vital Healthcare Property Trust	0.18%	NZCHPE0001S4
T & G Global Ltd	0.18%	NZTURE0002S5
CFMT 2023-HB12 M1 Mtge	0.17%	US12530QAB23
New Zealand Rural Land Co Ltd	0.16%	NZNLZE0001S2
WTB 2.375% 31/05/2027	0.16%	XS2289852522
Bank of America Merrill Lynch USD Fut Margin A/c	0.16%	
Stride Property Ltd and Stride Invest Mgmt Ltd	0.16%	NZSPGE0001S2
SAN 5.75% 23/08/2033	0.16%	XS2626699982
IBE 3.25% PERP	0.16%	XS1890845875
360 Capital Total Return Fund	0.16%	AU000000TOT4
GSRPM 2003-1 B1 Mtge	0.16%	US36228FLN41
EUROMT 071 B Sub Seq Flt	0.16%	XS0305764036
BAYC 2006-3A A1 Mtge	0.16%	US07324NAA19
VOD 2.625% 27/08/2080	0.16%	XS2225157424
BBVA 6% PERP	0.16%	ES0813211028
GRGV 4.25% 15/06/2033	0.16%	GR0124039737
CCR SA	0.16%	BRCRCROACNOR2
ISP 5.25% 12/01/2024	0.16%	US46115HAP29
Debtors	0.15%	
PNMSR 2022-FT1 A Mtge	0.15%	US69346MAE93
Invitation Homes Inc	0.15%	US46187W1071
Precinct Properties NZ Ltd	0.15%	NZAPTE0001S3
Digital Realty Trust Inc	0.15%	US2538681030
BNPP 2.819% 19/11/2025	0.15%	US09659W2J22
BAYRT 2005-E A1 Mtge	0.15%	US073250BV30
Westpac Banking Corporation	0.15%	AU000000WBC1
CVS 1.75% 21/08/2030	0.15%	US126650DN71
SOGN 1% 24/11/2030	0.15%	FR00140000Z2
AXAF 3.250 05/28/49 29 MTN	0.15%	XS1799611642
Tokyo Gas Co Ltd	0.15%	JP3573000001
MXGV 1.35% 18/09/2027	0.15%	XS2135361686
Cash at Bank	0.15%	
GOOD 2023-2GS A Mtge	0.15%	US38237AAA07
Canadian Pacific Kansas City L	0.15%	CA13646K1084
RUBY 2020-1 C Mtge	0.14%	AU3FN0057212
Keyera Corp	0.14%	CA4932711001
COMM 2013-CR13 C Mtge	0.14%	US12630BBF40
Comvita Ltd	0.14%	NZCVTE0001S7
Realty Income Corp	0.14%	US7561091049
Osaka Gas Co Ltd	0.14%	JP3180400008
Simon Property Group Inc	0.14%	US8288061091
CE 6.165% 15/07/2027	0.14%	US15089QAM69
Cleanaway Waste Management Ltd	0.14%	AU000000CWY3
Asset Plus Ltd	0.14%	NZNAPE0007S3
Goodman Property Trust	0.14%	NZCPTTE0001S9
BBVA 5.125% 18/01/2033	0.13%	USP16259AM84
Zhejiang Expressway Co-H	0.13%	CNE1000004S4
West Japan Railway Co	0.13%	JP3659000008
GRKOE 3.85% 29/03/2026	0.13%	USN3700LAD75
Eureka Group Holdings Ltd	0.13%	AU000000EGH7
LENVO 3.421% 02/11/2030	0.13%	USY5257YAJ65
PRTSQ 2023-NPL1A AMtge	0.12%	XS2651000585
AFD 0.125% 29/09/2031	0.12%	FR0014005NA6
Equinix Inc	0.12%	US29444U7000
Air New Zealand Ltd	0.12%	NZAIRES0001S2
STAN 2.678% 29/06/2032	0.12%	US853254CC25
Constellation Energy Corp	0.12%	US21037T1097
EIB 0.750 09/23/30	0.12%	US298785JH03
MICC 6.25% 25/03/2029	0.12%	USL6388GHV51
ANZ 2.57% 25/11/2035	0.12%	US052528AM81

GM 6.4% 09/01/2033	0.11%	US37045XED49
ORSTE 2.25% 14/06/2028	0.11%	XS2490471807
Fonterra Shareholders Fund	0.11%	NZFSFE0001S5
NZDUSD Maturing 03/10/2023 (6413Z US)	0.11%	
AER 2.45% 29/10/2026	0.10%	US00774MAV72
ETISA 0.375% 17/05/2028	0.10%	XS2339427747
Equatorial Energia SA	0.10%	BREQTLACNORO
ELV 2.25% 15/05/2030	0.10%	US036752AN31
RAM Essential Services Property Fund	0.10%	AU0000180317
WBC 2.668 11/15/35 30 FRN	0.10%	US961214EP44
MSARD 061 M1A Sub Flt	0.10%	XS0272298166
ADPX 1.25% 01/09/2030	0.10%	US053015AF05
CCI 3.300 07/01/30	0.09%	US22822VAR24
KMD Brands Ltd	0.09%	NZKMDE0001S3
NG 5.625% 18/06/2073	0.09%	XS0903532090
TLIT 7.75% 24/01/2033	0.09%	XS0161100515
SBAC 3.125% 01/02/2029	0.09%	US78410GAG91
BXB 4.250 03/22/31 30 MTN	0.09%	XS2596458591
C 4.45% 29/09/2027	0.09%	US172967KA87
CPUKF 1706 B4 Seq Fix	0.09%	XS1622392014
Long Gilt Future Dec23	0.09%	GB00KHKV5079
VZ 1.75% 20/01/2031	0.09%	US92343VFR06
US Long Bond (CBT) Dec23	0.09%	
GBPUSD Maturing 27/11/2023 (0782748D FP)	0.09%	
Manawa Energy Ltd	0.09%	NZTPXE0001S5
NZGB 4.25% 15/05/2034	0.09%	NZGOVDT534C4
Property for Industry Ltd	0.09%	NZPFIE0001S5
OI 6.25% 15/05/2028	0.08%	XS2624554320
ASRNL 5% PERP	0.08%	XS1115800655
VZ 4.25% 31/10/2030	0.08%	XS2550881143
UNIQ 6% 27/07/2046	0.08%	XS1117293107
CAFDC 5.125% 13/01/2033	0.08%	FR001400F323
NBG 8% 03/01/2034	0.08%	XS2595343059
FISV 4.5% 24/05/2031	0.08%	XS2626288257
ISP 4.875% 19/05/2030	0.08%	XS2625196352
LLOY 1.985% 15/12/2031	0.08%	XS2351166421
SYORT 4.375% 03/05/2033	0.08%	XS2613209670
AVLN 3.875% 03/07/2044	0.08%	XS1083986718
RXL 5.25% 15/09/2030	0.08%	XS2655993033
SCGC 2018-1 C Mtge	0.08%	XS1920372049
CBKG 4% 05/12/2030	0.08%	DE000CZ45V25
CAGR 3.875% 20/04/2031	0.08%	FR001400HCR4
UMGX 4% 13/06/2031	0.08%	XS2631848665
BNPP 2.875% 01/10/2026	0.08%	XS1378880253
GRGV 4.375% 18/07/2038	0.08%	GR0128017747
CBA 1.936% 03/10/2029	0.08%	XS1692332684
Sun Communities Inc	0.08%	US8666741041
T 3.95% 30/04/2031	0.08%	XS2590758665
IBE 4.875% PERP	0.08%	XS2580221658
MMC 5.875% 01/08/2033	0.08%	US571748AK86
COLX 2% 17/04/2026	0.08%	XS1808395930
ALLY 5.125 09/30/24	0.08%	US02005NAV29
SCHW 5.643% 19/05/2029	0.08%	US808513CD58
STIAB 1.75% 22/10/2030	0.08%	XS2202902636
Mid-America Apartment Comm	0.08%	US59522J1034
Americold Realty Trust Inc	0.08%	US03064D1081
EDP 1.7% 20/07/2080	0.08%	PTEDPLOM0017
BBVA 1% 21/06/2026	0.08%	XS2013745703
BMRN 0.599% 01/08/2024	0.07%	US09061GAH48
INGA 1% 13/11/2030	0.07%	XS2079079799
FIS 1.500 05/21/27 27	0.07%	XS1843436228
TFC 5.867% 08/06/2034	0.07%	US89788MAP77
RENA 2.5% 01/04/2028	0.07%	FR00140020L8
HBM 4.5% 01/04/2026	0.07%	US443628AJ11
SYF 4.5% 23/07/2025	0.07%	US87165BAG86
RCI 2.95% 15/03/2025	0.07%	US775109CA78
IMPAS 3 A Mtge	0.07%	ES0347862007
KRGV 0% 15/10/2026	0.07%	XS2376820259
PLD 1.875% 05/01/2029	0.07%	XS1861322383
UBER 0% 15/12/2025	0.07%	US90353TAJ97
TRNIM 2.375% PERP	0.07%	XS2437854487
UU 0.875% 28/10/2029	0.07%	XS2291328735

ACEGA 0.375% 07/10/2027	0.07%	XS2388941077
GRLS 3.875% 15/10/2028	0.07%	XS2393001891
REDE 0.375% 24/07/2028	0.07%	XS2103013210
IBRD 0.250 01/10/50	0.07%	XS2063423318
VNTX 1.8% 01/04/2026	0.07%	US928881AB78
USFDG 4.75% 15/02/2029	0.07%	US90290MAD39
BLDR 5% 01/03/2030	0.07%	US12008RAN70
PGHN 3.5% 31/05/2028	0.07%	XS2343000241
GASI 2.124% 01/10/2030	0.07%	XS2056491587
KDHOL 1.75% 27/10/2032	0.07%	XS2333224314
M 5.875% 15/03/2030	0.07%	US55617LAQ59
TLVAC 4.5% 01/05/2029	0.06%	US914906AV42
Debtors	0.06%	
Public Storage	0.06%	US74460D1090
RSGV 1% 23/09/2028	0.06%	XS2388561677
KBH 4% 15/06/2031	0.06%	US48666KAZ21
VNA 0.625 12/14/29 29	0.06%	DE000A3E5MH6
MU 2.703% 15/04/2032	0.06%	US595112BS19
HHC 4.125% 01/02/2029	0.06%	US44267DAE76
PRX 1.288% 13/07/2029	0.06%	XS2360853332
Extra Space Storage Inc	0.06%	US30225T1025
NWL 4.200 04/01/26 26	0.06%	US651229AW64
STOHO 1.75% 07/04/2026	0.06%	XS2327414061
BJGV 4.95% 22/01/2035	0.06%	XS2366832496
MUVG 1% 26/05/2042	0.06%	XS2381261424
NZES 2021-FHT1 A Mtge	0.06%	US62955MAB28
MXGV 2.25% 12/08/2036	0.06%	XS2363910436
Camden Property Trust	0.06%	US1331311027
Mitsui Fudosan Co Ltd	0.06%	JP3893200000
Kimco Realty Corp	0.05%	US49446R1095
MSARD 072 A1A Sr Seq Flt	0.05%	XS0333305299
LLY 1.7% 01/11/2049	0.05%	XS2075938006
Healthcare Realty Trust Inc	0.05%	US42226K1051
Udr Inc	0.05%	US9026531049
SBA Communications Corp	0.05%	US78410G1040
Debtors	0.05%	
CGCMT 2020-555 G Mtge	0.05%	US17328EAN85
Essex Property Trust Inc	0.05%	US2971781057
Link Real Estate Investment Trust	0.04%	HK0823032773
Cash at Bank	0.04%	
Sun Hung Kai Properties	0.04%	HK0016000132
Debtors	0.04%	
Cash at Bank	0.04%	
Mitsubishi Estate Co Ltd	0.04%	JP3899600005
EURNZD Maturing 03/10/2023 (6413Z US)	0.04%	
AVJennings Ltd	0.04%	AU000000AVJ0
Vital Ltd	0.04%	NZTTKE0001S4
Spirit Realty Capital Inc	0.04%	US84860W3007
Kenedix Office Investment Corp	0.04%	JP3046270009
Klepierre	0.04%	FR0000121964
Cash at Bank	0.04%	
Nomura Real Estate Holdings	0.04%	JP3762900003
Stockland Ltd	0.03%	AU000000SGP0
Millennium & Copthorne Hotels - Preference Shares		NZMCKE0005S6
	0.03%	
Riocan Real Estate Invst TR	0.03%	CA7669101031
Can Apartment Prop Real Estate	0.03%	CA1349211054
IBRD 0 02/21/30	0.03%	XS2122894855
RCI 3.8% 15/03/2032	0.03%	US775109CC35
Debtors	0.03%	
Capitaland Investment Ltd	0.03%	SGXE62145532
Advance Residence Investment	0.03%	JP3047160001
Koninklijke Vopak NV	0.03%	NL0009432491
Vonovia Se	0.03%	DE000A1ML7J1
Jones Lang LaSalle Inc	0.03%	US48020Q1076
Nippon Prologis Reit Inc	0.03%	JP3047550003
Debtors	0.03%	
Land Securities Group Plc	0.03%	GB00BYW0PQ60
CK Asset Holdings Ltd	0.03%	KYG2177B1014
Leg Immobilien Ag	0.03%	DE000LEG1110
EURNZD Maturing 20/11/2023 (2892Z LN)	0.03%	
Dexus	0.02%	AU000000DXS1

Healthco REIT	0.02%	AU0000169302
Mitsui Fudosan Logistics Park Inc	0.02%	JP3048300002
Parkway Life Real Estate	0.02%	SG1V52937132
Goodman Group	0.02%	AU000000GMG2
Ingenia Communities Group	0.02%	AU000000INA9
Segro Plc	0.02%	GB00B5ZN1N88
Japan Retail Fund Investment	0.02%	JP3039710003
Wharf Real Estate Investment	0.02%	KYG9593A1040
Charter Hall Group	0.02%	AU000000CHCO
Pacific Edge Ltd	0.02%	NZPEBE0002S1
NZDMXN Maturing 03/10/2023 (6413Z US)	0.02%	
GBPNZD Maturing 03/10/2023 (6413Z US)	0.02%	
Invincible Investment Corporation	0.02%	JP3046190009
Safestore Holdings PLC	0.02%	GB00B1N7Z094
NZDUSD Maturing 03/10/2023 (6413Z US)	0.02%	
NEE 6.051% 01/03/2025	0.02%	US65339KBP49
Merlin Properties Socimi S.A.	0.02%	ES0105025003
Unibail-Rodamco-Westfield	0.02%	FR0013326246
AUDNZD Maturing 13/10/2023 (4113034Z NZ)	0.02%	
Capitaland Mall Trust	0.02%	SG1M51904654
Mapletree Logistics Trust Units	0.02%	SG1S03926213
AUDNZD Maturing 03/10/2023 (6413Z US)	0.02%	
NZDJPY Maturing 03/10/2023 (6413Z US)	0.02%	
Debtors	0.02%	
United Urban Investment Corporation	0.02%	JP3045540006
Cash at Bank	0.02%	
Dream Industrial Real Estate Investment Trust	0.02%	CA26153W1095
Highwoods Properties Inc	0.01%	US4312841087
WP Carey Inc	0.01%	US92936U1097
Psp Swiss Property Ag-Reg	0.01%	CH0018294154
Host Hotels & Resorts Inc	0.01%	US44107P1049
Warehouses de Pauw NV	0.01%	BE0974349814
Daiwa Office Investment Corp	0.01%	JP3046310003
Frasers Centrepoint Trust	0.01%	SG1T60930966
NZDJPY Maturing 03/10/2023 (6413Z US)	0.01%	
Debtors	0.01%	
Debtors	0.01%	
Debtors	0.01%	
Debtors	0.01%	
FX Open Positions	0.01%	
AUDNZD Maturing 24/11/2023 (1838Z LN)	0.01%	
Catena AB	0.01%	SE0001664707
Aedifica SA	0.01%	BE0003851681
TRITAX BIG BOX	0.01%	GB00BG49KP99
Medical Properties Trust Inc	0.01%	US58463J3041
TAG Immobilien AG	0.01%	DE0008303504
FX Open Positions	0.01%	
Unite Group PLC	0.01%	GB0006928617
Capitaland Ascendas REIT	0.01%	SG1M77906915
LXI REIT plc	0.01%	GB00BYQ46T41
Cofinimmo	0.01%	BE0003593044
Cellnex Telecom SA	0.01%	ES0105066007
Eurocommercial Properties NV	0.01%	NL0015000K93
NZDCAD Maturing 04/10/2023 (6413Z US)	0.01%	
EURNZD Maturing 03/10/2023 (6413Z US)	0.01%	
Debtors	0.01%	
Debtors	0.01%	
AUDNZD Maturing 06/10/2023 (CBA AU)	0.01%	
NZDHKD Maturing 04/10/2023 (6413Z US)	0.01%	
Debtors	0.01%	
Sirius Real Estate Ltd	0.01%	GG00B1W3VF54
National Storage Reit	0.01%	AU000000NSR2
Bank of America Merrill Lynch EUR Fut Margin A/c	0.01%	
Argan SA	0.01%	FR0010481960
Covivio	0.01%	FR0000064578
Comforia Residential Reit Inc	0.01%	JP3047540004
Cash at Bank	0.01%	
GBPNZD Maturing 03/10/2023 (6413Z US)	0.01%	
FX Open Positions	0.00%	
Cash at Bank	0.00%	
Debtors	0.00%	
Debtors	0.00%	

NZDUSD Maturing 24/11/2023 (1838Z LN)	0.00%	
NZDSGD Maturing 03/10/2023 (6413Z US)	0.00%	
Salt Sustainable Growth Fund	0.00%	
AUDNZD Maturing 03/10/2023 (6413Z US)	0.00%	
Urban Logistics Reit PLC	0.00%	GB00BYV8MN78
Cash at Bank	0.00%	
Great Portland Estates PLC	0.00%	GB00BF5H9P87
USDCNY Maturing 30/11/2023 (1671Z LN)	0.00%	
Big Yellow Group PLC	0.00%	GB0002869419
New Zealand Rural Land Co Ltd- Warrant	0.00%	NZNZLE000553
NZDHKD Maturing 04/10/2023 (6413Z US)	0.00%	
Cash at Bank	0.00%	
NZDCAD Maturing 04/10/2023 (6413Z US)	0.00%	
Cash at Bank	0.00%	
NZDCHF Maturing 03/10/2023 (6413Z US)	0.00%	
Cash at Bank	0.00%	
NZDMXN Maturing 21/11/2023 (1838Z LN)	0.00%	
USDINR Maturing 30/11/2023 (0782748D FP)	0.00%	
Cash at Bank	0.00%	
NZDZAR Maturing 24/11/2023 (1671Z LN)	0.00%	
USDPLN Maturing 27/11/2023 (1671Z LN)	0.00%	
Debtors	0.00%	
Cash at Bank	0.00%	
Cash at Bank	0.00%	
FX Open Positions	0.00%	
Cash at Bank	0.00%	
GBPZD Maturing 02/11/2023 (6413Z US)	0.00%	
NZDSEK Maturing 03/10/2023 (6413Z US)	0.00%	
Cash at Bank	0.00%	
Cash at Bank	0.00%	
GBPZD Maturing 02/11/2023 (6413Z US)	0.00%	
USDJPY Maturing 29/11/2023 (1838Z LN)	0.00%	
Cash at Bank	0.00%	
NZDUSD Maturing 02/11/2023 (6413Z US)	0.00%	
Cash at Bank	0.00%	
Bank of America Merrill Lynch CAD Fut Margin A/c	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%	
Cash at Bank	0.00%	
NZDHKD Maturing 02/11/2023 (6413Z US)	0.00%	
Bank of America Merrill Lynch AUD Fut Margin A/c	0.00%	
	0.00%	
NZDDKK Maturing 03/10/2023 (6413Z US)	0.00%	
NZDSEK Maturing 02/11/2023 (6413Z US)	0.00%	
NZDSGD Maturing 02/11/2023 (6413Z US)	0.00%	
AUDNZD Maturing 02/11/2023 (6413Z US)	0.00%	
NZDCAD Maturing 02/11/2023 (6413Z US)	0.00%	
NZDHKD Maturing 02/11/2023 (6413Z US)	0.00%	
EURNZD Maturing 02/11/2023 (6413Z US)	0.00%	
Creditors	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%	
NZDJPY Maturing 02/11/2023 (6413Z US)	0.00%	
FX Open Positions	0.00%	
AUDNZD Maturing 02/11/2023 (6413Z US)	0.00%	
NZDJPY Maturing 02/11/2023 (6413Z US)	0.00%	
GBPZD Maturing 27/11/2023 (1671Z LN)	0.00%	
FX Open Positions	0.00%	
Creditors	0.00%	
USDPLN Maturing 27/11/2023 (2892Z LN)	0.00%	
NZDCAD Maturing 02/11/2023 (6413Z US)	0.00%	
NZDUSD Maturing 02/11/2023 (6413Z US)	0.00%	
FX Open Positions	0.00%	
NZDUSD Maturing 30/11/2023 (1671Z LN)	0.00%	
NZDUSD Maturing 15/11/2023 (2892Z LN)	0.00%	
Creditors	0.00%	
EURNZD Maturing 20/11/2023 (1671Z LN)	0.00%	
NZDUSD Maturing 17/10/2023 (1671Z LN)	0.00%	

Creditors	0.00%	
FX Open Positions	-0.01%	
FX Open Positions	-0.01%	
USDBRL Maturing 30/11/2023 (0782748D FP)	-0.01%	
NZDUSD Maturing 27/11/2023 (1671Z LN)	-0.01%	
NZDUSD Maturing 15/11/2023 (1838Z LN)	-0.01%	
FX Open Positions	-0.01%	
Creditors	-0.01%	
NZDUSD Maturing 17/10/2023 (1838Z LN)	-0.01%	
Creditors	-0.01%	
Bank of America Merrill Lynch GBP Fut Margin A/c	-0.02%	
Creditors	-0.02%	
Creditors	-0.03%	
Creditors	-0.04%	
Creditors	-0.04%	
Creditors	-0.04%	
UBS USD Margin Account	-0.05%	
Creditors	-0.06%	
Creditors	-0.08%	
OSFI Futures Offset	-0.09%	
Euro BTP Italian Govt Bond Futures Dec23	-0.09%	DE000C7PB9W9
US T-Bond Ultra Fut Dec23	-0.09%	
Centuria Capital Group	-0.12%	AU000000CN15
Goodman Group	-0.13%	AU000000GMG2
CITI Margin Account - USD	-0.16%	
Stockland Ltd	-0.19%	AU000000SGP0
Euro BUXL 30Y Bond Fut Dec23	-0.20%	DE000C7PB918
BNP USD Margin Account	-0.23%	
Mirvac Group	-0.31%	AU000000MGR9
Creditors	-0.43%	
Euro-Bobl Future Dec23	-0.57%	DE000C7PB9Z2
Euro-Schatz Fut Dec23	-0.69%	DE000C7PB900
US 10YR Ultra Fut Dec23	-0.77%	
Short Term Euro-BTS Future Dec23	-1.10%	DE000C7PB9X7
Euro-Bund Future Dec23	-2.31%	
OSFI Futures Offset	-6.68%	