

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name Salt Investment Funds
 Fund name Salt Sustainable Income Fund
 Period disclosure applies [dd/mm/yyyy] 31/03/2024
Asset name % of fund net assets

Goodman Property Trust
 Precinct Properties NZ Ltd
 Us 5Yr Note (Cbt) Jun24
 Fisher & Paykel Healthcare Ltd
 Vital Healthcare Property Trust
 OSFI Futures Offset
 Kiwi Property Group Ltd
 Argosy Property Trust
 Infratil Ltd
 Stride Property Ltd and Stride Invest Mgmt Ltd
 Auckland International Airport Ltd
 Property for Industry Ltd
 Spark New Zealand Ltd
 Prologis Inc
 Welltower Inc
 Contact Energy Ltd
 Invitation Homes Inc
 US 2YR Note (CBT) Jun24
 Digital Realty Trust Inc
 Mainfreight Ltd
 GDI Property Group
 Simon Property Group Inc
 American Tower Corp
 Meridian Energy Limited
 NextEra Energy Inc
 Tower Ltd
 Realty Income Corp
 TC Energy Corp
 Equinix Inc
 Ebos Group Ltd
 NiSource Inc
 PPL Corp
 Cheniere Energy Inc
 Investore Property Limited
 Transurban Group
 DEGV 2.3% 15/02/2033
 Us 10Yr Note (Cbt)Jun24
 Freightways Group Ltd
 P G & E Corp
 Norfolk Southern Corp
 Public Service Enterprise Group Inc
 Asset Plus Ltd
 Grupo Aeroportuario del Sureste SAB de CV
 Consolidated Edison Inc
 Union Pacific Corp
 DEGV 0% 15/05/2024
 Extra Space Storage Inc
 Aena SME SA
 Fletcher Building Ltd
 Mitsui Fudosan Co Ltd
 International Container Terminal Services Inc
 Sempra Energy
 Mercury NZ Limited
 Turners Automotive Group Ltd
 MXGV 8.500 05/31/29
 Cash at Bank
 Goodman Group
 BRGV 10% 01/01/2029
 Chorus Ltd
 Genesis Energy Ltd
 ONEOK Inc
 Crown Castle Inc
 Sun Communities Inc
 Entergy Corp
 Summerset Group Holdings Ltd
 Essex Property Trust Inc

1.0

Offer number OFR10881
 Fund number FND21656

	Security code
3.79%	NZCPTE0001S9
2.67%	NZAPTE0001S3
3.87%	
3.38%	NZFAPTE0001S2
2.00%	NZCHPE0001S4
3.50%	
1.95%	NZKPGE0001S9
1.73%	NZARGE0010S7
2.61%	NZIFTE0003S3
1.39%	NZSPGE0001S2
2.23%	NZAI AE0002S6
1.33%	NZPFIE0001S5
2.15%	NZTELE0001S4
0.24%	US74340W1036
0.21%	US95040Q1040
1.73%	NZCENE0001S6
0.19%	US46187W1071
1.76%	
0.19%	US2538681030
1.59%	NZMFTE0001S9
0.96%	AU000000GDI7
0.18%	US8288061091
0.94%	US03027X1000
1.48%	NZMELE0002S7
0.88%	US65339F1012
1.34%	NZTWRE0011S2
0.15%	US7561091049
0.75%	CA87807B1076
0.13%	US29444U7000
1.08%	NZEBOE0001S6
0.65%	US65473P1057
0.62%	US69351T1060
0.60%	US16411R2085
0.58%	NZIPLE0001S3
0.57%	AU000000TCL6
1.02%	DE000BU3Z005
1.02%	
0.92%	NZFREE0001S0
0.54%	US69331C1080
0.53%	US6558441084
0.53%	US7445731067
0.54%	NZNAPE0007S3
0.51%	MXP001661018
0.51%	US2091151041
0.50%	US9078181081
0.90%	DE000BU0E055
0.09%	US30225T1025
0.49%	ES0105046009
0.79%	NZFBUE0001S0
0.09%	JP3893200000
0.47%	PHY411571011
0.47%	US8168511090
0.75%	NZMRPE0001S2
0.75%	NZVNLE0001S1
0.81%	MXOMGO0000H9
0.44%	
0.08%	AU000000GMG2
0.77%	BRSTNCNTF1Q6
0.69%	NZCNU E0001S2
0.68%	NZGN EE0001S7
0.40%	US6826801036
0.40%	US22822V1017
0.08%	US8666741041
0.39%	US29364G1031
0.64%	NZSUME0001S0
0.07%	US2971781057

Santos Brasil Participacoes SA	0.38%	BRSTBPACNOR3
Duke Energy Corp	0.38%	US26441C2044
Atmos Energy Ord Shs	0.37%	US0495601058
Airports Of Thailand PCL - Foreign	0.37%	TH0765010Z16
A2 Milk Company Ltd	0.61%	NZATME0002S8
Elanor Commercial Property Fund	0.36%	AU0000063893
Udr Inc	0.07%	US9026531049
EverSource Energy	0.35%	US30040W1080
Iron Mountain Inc	0.07%	US46284V1017
Sumitomo Realty & Development Co Ltd	0.07%	JP3409000001
Marsden Maritime Holdings Ltd	0.57%	NZNTHE0001S3
Servcorp Ltd	0.32%	AU000000SRV5
Debtors	0.06%	
Scales Corporation Limited	0.50%	NZSCLE0002S8
Ryman Healthcare Ltd	0.50%	NZRYME0001S4
Essential Properties Realty	0.06%	US29670E1073
CX Corporation	0.29%	US1264081035
National Grid Plc	0.29%	GB00BDR05C01
ENN Energy Holdings Ltd	0.28%	KYG3066L1014
Public Storage	0.05%	US74460D1090
Targa Resources Corp	0.27%	US87612G1013
Sun Hung Kai Properties	0.05%	HK0016000132
Cleanaway Waste Management Ltd	0.26%	AU000000CWY3
Qube Holdings Limited	0.26%	AU000000QUB5
Cash at Bank	0.26%	
Argosy Property Trust	0.41%	NZARGE0010S7
Southern Company	0.25%	US8425871071
Segro Plc	0.05%	GB00B5Z1N1N88
EUUNI 03/04/26	0.43%	EU000A3KNYF7
Cash at Bank	0.24%	
Power Assets Holdings Ltd	0.23%	HK0006000050
Debtors	0.04%	
Healthcare Realty Trust Inc	0.04%	US42226K1051
ITGV 0.65% 28/10/2027	0.40%	IT0005388175
Kimco Realty Corp	0.04%	US49446R1095
Vector Ltd	0.36%	NZVCTE0001S7
Cash at Bank	0.38%	
Debtors	0.35%	
Westpac Banking Corporation	0.35%	AU000000WBC1
Leg Immobilien Ag	0.04%	DE000LEG1110
Precinct Properties NZ Ltd	0.33%	NZAPTE0001S3
Pembina Pipeline Corp	0.20%	CA7063271034
Debtors	0.20%	
UST 1.75% 15/01/2034	0.35%	US91282CJY84
Stockland Ltd	0.04%	AU000000SGP0
Elanor Investors Group	0.19%	AU000000ENN1
Kansai Electric Power Co Inc	0.19%	JP3228600007
Vonovia Se	0.04%	DE000A1ML7J1
Americold Realty Trust Inc	0.03%	US03064D1081
Host Hotels & Resorts Inc	0.03%	US44107P1049
Tokyo Gas Co Ltd	0.18%	JP3573000001
Dream Industrial Real Estate Investment Trust	0.03%	CA26153W1095
FRGV 3% 25/06/2049	0.31%	FR001400NEF3
SIGV 3.625 03/11/33	0.31%	SI0002104303
Williams Companies Inc	0.17%	US9694571004
RAM Essential Services Property Fund	0.18%	AU0000180317
Vital Healthcare Property Trust	0.29%	NZCHPE0001S4
Goldman Sachs USD Margin A/c	0.31%	
ALBA 2005-1 D Mtge	0.31%	XS0235715363
Weyerhaeuser Co	0.03%	US9621661043
FN CB7218	0.30%	US3140QTAU30
Unibail-Rodamco-Westfield	0.03%	FR0013326246
New Zealand Rural Land Co Ltd	0.16%	NZNLZE0001S2
Camden Property Trust	0.03%	US1331311027
FR RA9797	0.29%	US3133KR3E22
360 Capital Total Return Fund	0.16%	AU000000TOT4
E.ON SE	0.16%	DE000ENAG999
Crown Castle Inc	0.03%	US22822V1017
SAN 5.75% 23/08/2033	0.29%	XS2626699982
Boardwalk Real Estate Investment Trust	0.03%	CA0966311064
Millennium & Copthorne Hotels Ltd	0.16%	NZMCKE0004S9
Invincible Investment Corporation	0.03%	JP3046190009
Fastighets AB Balder	0.03%	SE0017832488
BAC 4.376% 27/04/2028	0.27%	US06051GKP36
Debtors	0.15%	
EIB 2.75% 28/07/2028	0.27%	XS2587298204

Koninklijke Vopak NV	0.15%	NL0009432491
TRITAX BIG BOX	0.03%	GB00BG49KP99
New Zealand Exchange Ltd	0.24%	NZNXE0001S7
Terna Rete Elettrica Nazionale	0.15%	IT0003242622
Cash at Bank	0.24%	
West Japan Railway Co	0.14%	JP3659000008
Capitaland Mall Trust	0.03%	SG1M51904654
NAB 2.332% 21/08/2030	0.25%	US632525AU59
SLMSLT 0410 A8 Sr Seq Flt	0.25%	XS0203069710
GPT Group	0.03%	AU000000GPT8
Ingenia Communities Group	0.03%	AU000000INA9
United Urban Investment Corporation	0.03%	JP3045540006
BNPP 2.819% 19/11/2025	0.24%	US09659W2J22
Cellnex Telecom SA	0.13%	ES0105066007
BNP USD Margin Account	0.24%	
BANNA 2019-1 D Mtge	0.24%	XS2069315740
CEB 04/09/27 MTN	0.24%	XS2154343623
Canadian Pacific Kansas City L	0.13%	CA13646K1084
Fraport AG Frankfurt Airport	0.13%	DE0005773303
RVDC 231 A2A Fix	0.24%	US76134KAA25
Euro BTP Italian Govt Bond Futures Jun24	0.24%	
Eiffage SA	0.13%	FR0000130452
NDFT 2022-1A C Mtge	0.23%	XS2452635894
DOMIB 231 C Mtge	0.23%	XS2587124046
KEXIM 0% 19/10/2024	0.23%	XS2397372850
Safestore Holdings PLC	0.02%	GB00B1N7Z094
Port of Tauranga Ltd	0.21%	NZPOTE0003S0
Frasers Centrepoint Trust	0.02%	SG1T60930966
BAYV 2005-A A2B Mtge	0.22%	US073250BP61
Stride Property Ltd and Stride Invest Mgmt Ltd	0.20%	NZSPGE0001S2
Japan Airport Terminal Co Ltd	0.12%	JP3699400002
Parkway Life Real Estate	0.02%	SG1V52937132
CAFDC 5.125% 13/01/2033	0.21%	FR001400F323
Kiwi Property Group Ltd	0.19%	NZKPG0001S9
BPCE 4% 29/11/2032	0.21%	FR001400E797
Nippon Prologis Reit Inc	0.02%	JP3047550003
CFMT 2023-HB11 M2 Mtge	0.21%	US12530KAC36
Goodman Property Trust	0.19%	NZCPTE0001S9
CAFDC 3.75% 01/02/2033	0.20%	FR001400EAY1
STAN 2.678% 29/06/2032	0.20%	US853254CC25
Mitsui Fudosan Logistics Park Inc	0.02%	JP3048300002
NZME Ltd	0.18%	NZMZME0001S0
SOLA 2021-1 C Mtge	0.20%	AU3FN0059267
UROPA 071B A3A Sr Flt	0.20%	XS0311807753
GM 1.5% 10/06/2026	0.20%	US37045XDK90
Klepierre	0.02%	FR0000121964
ESAIL 2007-4X A4 Mtge	0.20%	XS1150799481
Mid-America Apartment Comm	0.02%	US59522J1034
Londonmetric Property PLC	0.02%	GB00B4WFW713
MAGN 6.64834% 20/12/2029	0.19%	XS2058690269
Engie SA	0.11%	FR0010208488
FARM 2023-1 A Mtge	0.19%	US30767YAA38
Heartland Group Holdings Ltd	0.18%	NZHGHE0007S9
UBSG 9.016% 15/11/2033	0.19%	US225401BB38
SCRT 2016-1 M2 Mtge	0.19%	US35563PAE97
USB 5.836 06/12/34 33 MTN	0.19%	US91159HJN17
ALBA 2007-1 E Mtge	0.19%	XS0301708573
Land Securities Group Plc	0.02%	GB00BYW0PQ60
Catena AB	0.02%	SE0001664707
FX Open Positions	0.19%	
MIRA 2023-1 B Mtge	0.19%	ES0305694012
INGA 1% 13/11/2030	0.19%	XS2079079799
CFMT 2021-HB7 M3 Mtge	0.19%	US12530BAD10
SOGN 1% 24/11/2030	0.19%	FR0014000OZ2
BNGBA 1.875% 13/07/2032	0.19%	XS2500674887
PNMSR 2022-GT1 A Mtge	0.19%	US69354WAF32
Japan Retail Fund Investment	0.02%	JP3039710003
FMMSR 22GT2 A Fix	0.19%	US30259RAP01
CSMCOM 22MARK A Flt	0.18%	US12666KAA34
Pembina Pipeline Corp	0.10%	CA7063271372
FR RJ0052	0.18%	US3142GQBW14
THMSR 19FT1 A Flt	0.18%	US87271AAA43
ITGV 1.500 04/30/45	0.18%	IT0005438004
AFFNN 4.375% 17/04/2026	0.18%	XS1983289791
Cash at Bank	0.57%	
National Storage Reit	0.02%	AU000000NSR2

BAMLL 7.51181% 15/01/2039
 FMMSR 22GT1 A Fix
 CE 6.165% 15/07/2027
 CLAVEL 3 A Flt
 PTSPV 1 A Flt Mtge
 GLP J-REIT
 WBC 2.668 11/15/35 30 FRN
 KDX REALTY INVESTMENT CORP
 GOOD 2023-2GS A Mtge
 Eureka Group Holdings Ltd
 EBKG 1.375% 31/08/2081
 LSF 21NPL1 A1 Flt
 TAURS 2020-NL1X A Mtge
 CONN 23A B Fix
 ORAN 5.000 Perp 26 MTN
 NDLWR 0% 08/09/2031
 Zhejiang Expressway Co-H
 Link Real Estate Investment Trust
 Warehouses de Pauw NV
 Charter Hall Group
 Aedifica SA
 DPFIN 222 D Seq Flt
 Cash at Bank
 Highwoods Properties Inc
 DPFIN 221 D Sub Seq Flt
 EIB 1.5% 15/06/2032
 MRAVT 191 B Sub Seq Flt
 ELV 2.25% 15/05/2030
 Equatorial Energia SA
 Big Yellow Group PLC
 ERLS 2019-NPL1 A Mtge
 CONN 24A A Fix
 T & G Global Ltd
 CCI 3.300 07/01/30
 EMFUK 1R A3A Sub Flt
 FMMSR 21GT1 A Sr Seq Fix
 RPIT 221 A Fix
 SARFP 5.63264% 17/11/2051
 BANNA 1 A Sr Seq Flt
 TAURUK 6.34092% 17/05/2031
 NEE 6.051% 01/03/2025
 MFD 2008-1 A3 Mtge
 VCAT 2021-NPL6 A1 Mtge
 Cash at Bank
 PRKCM 2023-AFC1 A1 Mtge
 Kinetik Holdings Inc
 IMPAS 4 A Mtge
 Cellnex Telecom SA
 MMC 5.875% 01/08/2033
 BPCE 5.75% 01/06/2033
 OXFFT 221 A2
 First Capital Realty Inc
 WTB 2.375% 31/05/2027
 SYORT 4.375% 03/05/2033
 GCPAS 5 A2 Mtge
 UNIQ 6% 27/07/2046
 LLOY 1.985% 15/12/2031
 CVS 1.75% 21/08/2030
 IBE 4.875% PERP
 SLMSLT 037A5B A5B Sr Seq
 UBSG 4.375% 11/01/2031
 VZ 1.75% 20/01/2031
 ERST 5.737% 08/03/2028
 BNPP 4.375% 13/01/2029
 UBSG 9.25% PERP
 Carindale Property Trust
 Grainger PLC
 VOD 2.625% 27/08/2080
 CFMT 2023-HB12 M1 Mtge
 BRGV 6.125% 15/03/2034
 Bank of America Merrill Lynch USD Fut Margin A/c
 BBVA 6% PERP
 GOOD 215 A Sr Seq Fix
 CBA 1.936% 03/10/2029
 IBE 3.25% PERP
 T 4.500 05/15/35 34

0.18%	US05530SAJ50
0.18%	US30259RAM79
0.18%	US15089QAM69
0.18%	XS2648667074
0.18%	IT0005446528
0.02%	JP3047510007
0.18%	US961214EP44
0.02%	JP3046270009
0.17%	US38237AAA07
0.10%	AU000000EGH7
0.17%	XS2381272207
0.17%	XS2409284697
0.17%	XS2128006603
0.17%	US20824CAB19
0.17%	XS1115498260
0.17%	XS2382267750
0.09%	CNE1000004S4
0.02%	HK0823032773
0.02%	BE0974349814
0.02%	AU000000CHCO
0.02%	BE0003851681
0.17%	XS2491646662
0.17%	
0.02%	US4312841087
0.17%	XS2458324279
0.17%	XS2484093393
0.16%	XS2076149553
0.16%	US036752AN31
0.09%	BREQTLACNORO
0.02%	GB0002869419
0.16%	XS2022085414
0.16%	US20824DAA19
0.15%	NZTURE0002S5
0.16%	US22822VAR24
0.16%	XS1099725415
0.16%	US30259RAH84
0.16%	US74969XAA90
0.16%	XS2403443273
0.16%	XS2069315153
0.16%	XS2401066472
0.15%	US65339KBP49
0.15%	XS0995537155
0.15%	US91824WAA09
0.02%	
0.15%	US693981AA03
0.08%	US02215L2097
0.15%	ES0347854004
0.02%	ES0105066007
0.15%	US571748AK86
0.15%	FR00140017P8
0.15%	US69145BAA44
0.02%	CA31890B1031
0.14%	XS2289852522
0.14%	XS2613209670
0.14%	ES0332235011
0.14%	XS1117293107
0.14%	XS2351166421
0.14%	US126650DN71
0.14%	XS2580221658
0.14%	XS0172692914
0.14%	CH1236363391
0.14%	US92343VFR06
0.14%	XS2676413235
0.14%	FR001400DCZ6
0.14%	US902613BF40
0.08%	AU000000CDP1
0.01%	GB00B04V1276
0.14%	XS2225157424
0.14%	US12530QAB23
0.14%	US105756CH10
0.13%	
0.13%	ES0813211028
0.13%	US38237HAA59
0.13%	XS1692332684
0.13%	XS1890845875
0.13%	US00206RCP55

LSF 21NPL1 A1 Flt
 AXAF 3.250 05/28/49 29 MTN
 Asset Plus Ltd
 BBVA 1% 16/01/2030
 Daiwa Office Investment Corp
 PRET 2023-RN1 A1
 PNMSR 2022-FT1 A Mtge
 MXGV 1.35% 18/09/2027
 SCG 2023-NASH A Mtge
 BRGV 10% 01/01/2031
 EUROMT 071 B Sub Seq Flt
 EDF 2.625 Perp 27 FRN
 CLAVEL 3 A Seq Flt
 Lamar Advertising Co
 China Merchants Port Holding
 BBVA 5.125% 18/01/2033
 BAYC 2006-3A A1 Mtge
 TAG Immobilien AG
 AFT Pharmaceuticals Ltd
 BABS 2023-RM7 A1 Mtge
 GSRPM 2003-1 B1 Mtge
 MICC 6.25% 25/03/2029
 Pennon Group Plc
 AFD 0.125% 29/09/2031
 GRKOE 3.85% 29/03/2026
 Nomura Real Estate Holdings
 EIB 0.750 09/23/30
 Digital Core REIT
 ORSTE 2.25% 14/06/2028
 BAYRT 2005-E A1 Mtge
 AL 3.125% 01/12/2030
 Merlin Properties Socimi S.A.
 ETISA 0.375% 17/05/2028
 Advance Residence Investment
 ERLS 2019-NPL2 A Mtge
 Mapletree Logistics Trust Units
 ADPX 1.25% 01/09/2030
 NG 5.625% 18/06/2073
 SHING 3.32% 29/01/2027
 Growthpoint Properties Austr
 TPR 5.35% 27/11/2025
 MOH 3.875% 15/11/2030
 TLIT 7.75% 24/01/2033
 HEALTHPEAK PROPERTIES INC
 MSARD 061 M1A Sub Flt
 BXB 4.250 03/22/31 30 MTN
 ALVG 5.824% 25/07/2053
 SBAC 3.125% 01/02/2029
 HASI 3.375% 15/06/2026
 Comvita Ltd
 AFA 4.875% 01/07/2029
 GPI 4% 15/08/2028
 VGP NV
 AVJennings Ltd
 US Long Bond (CBT) Jun24
 NBG 8% 03/01/2034
 ISP 4.875% 19/05/2030
 PRTSQ 2023-NPL1A AMtge
 Derwent London PLC
 PAPIG 7.25% 17/11/2029
 Wharf Real Estate Investment
 THLTD 4.225% 26/04/2033
 FISV 4.5% 24/05/2031
 ABN 5.5% 21/09/2033
 CAGR 3.875% 20/04/2031
 UMGX 4% 13/06/2031
 VZ 4.25% 31/10/2030
 T 3.95% 30/04/2031
 CHTR 6.375% 01/09/2029
 DNB 5% 13/09/2033
 Debtors
 RXL 5.25% 15/09/2030
 NDAFI 4.375% 06/09/2026
 IBRD 0.250 01/10/50
 Argan SA
 AVLN 3.875% 03/07/2044

0.13%	XS2418694316
0.13%	XS1799611642
0.12%	NZNAPE0007S3
0.13%	XS2104051433
0.01%	JP3046310003
0.12%	US74137BAA44
0.12%	US69346MAE93
0.12%	XS2135361686
0.12%	US78398BAA98
0.12%	BRSTNCNTF204
0.12%	XS0305764036
0.12%	FR0014003S56
0.12%	XS2648075146
0.01%	US5128161099
0.06%	HK0144000764
0.12%	USP16259AM84
0.11%	US07324NAA19
0.01%	DE0008303504
0.10%	NZAFTE0001S4
0.11%	US10638BAA26
0.11%	US36228FLN41
0.11%	USL6388GHV51
0.06%	GB00BNNTLN49
0.11%	FR0014005NA6
0.11%	USN3700LAD75
0.01%	JP3762900003
0.10%	US298785JH03
0.01%	SGXC50067435
0.10%	XS2490471807
0.10%	US073250BV30
0.10%	US00914AAK88
0.01%	ES0105025003
0.09%	XS2339427747
0.01%	JP3047160001
0.08%	XS2067018973
0.01%	SG1S03926213
0.08%	US053015AF05
0.08%	XS0903532090
0.08%	XS2740452649
0.04%	AU000000GOZ8
0.08%	XS2720095541
0.08%	US60855RAK68
0.08%	XS0161100515
0.01%	US42250P1030
0.08%	XS0272298166
0.08%	XS2596458591
0.08%	DE000A351U49
0.08%	US78410GAG91
0.08%	US418751AE33
0.07%	NZCVTE0001S7
0.07%	US18064PAD15
0.07%	US398905AN98
0.01%	BE0003878957
0.04%	AU000000AVJ0
0.07%	
0.07%	XS2595343059
0.07%	XS2625196352
0.07%	XS2651000585
0.01%	GB0002652740
0.07%	XS2712525109
0.01%	KYG9593A1040
0.07%	XS2614623978
0.07%	XS2626288257
0.07%	XS2637967139
0.07%	FR001400HCR4
0.07%	XS2631848665
0.07%	XS2550881143
0.07%	XS2590758665
0.07%	US1248EPCS01
0.07%	XS2635428274
0.04%	
0.07%	XS2655993033
0.07%	XS2676816940
0.07%	XS2063423318
0.01%	FR0010481960
0.07%	XS1083986718

ENGIE 3.875% 06/03/2036	0.07%	FR0014000JC7
ABN 3.875% 15/01/2032	0.07%	XS2747610751
SIEG 3.625% 22/02/2044	0.07%	XS2769892600
Unite Group PLC	0.01%	GB0006928617
CPG 3.25% 06/02/2031	0.07%	XS2758114321
JCI 3.000 09/15/28 28	0.07%	XS2527421668
CBKG 4% 05/12/2030	0.07%	DE000CZ45V25
TNETH 4.625% PERP	0.07%	XS2783604742
BNPP 2.875% 01/10/2026	0.07%	XS1378880253
COLX 2% 17/04/2026	0.07%	XS1808395930
EDP 1.7% 20/07/2080	0.06%	PTEDPLOM0017
ABFOF 3.248% PERP	0.06%	XS2256949749
RENA 2.5% 01/04/2028	0.06%	FR0014002OL8
ALLY 6.848% 03/01/2030	0.06%	US02005NBU37
STIAB 1.75% 22/10/2030	0.06%	XS2202902636
UU 0.875% 28/10/2029	0.06%	XS2291328735
Eurocommercial Properties NV	0.01%	NL0015000K93
PLD 1.875% 05/01/2029	0.06%	XS1861322383
Debtors	0.03%	
TRNIM 2.375% PERP	0.06%	XS2437854487
KRGV 0% 15/10/2026	0.06%	XS2376820259
HBM 4.5% 01/04/2026	0.06%	US443628AJ11
SYF 4.5% 23/07/2025	0.06%	US87165BAG86
ASSGEN 2.429 07/14/31	0.06%	XS2201857534
GASI 2.124% 01/10/2030	0.06%	XS2056491587
RCI 2.95% 15/03/2025	0.06%	US775109CF65
ACEGA 0.375% 07/10/2027	0.06%	XS2388941077
BLDR 5% 01/03/2030	0.06%	US12008RAN70
KDHOL 1.75% 27/10/2032	0.06%	XS2333224314
USFDG 4.75% 15/02/2029	0.06%	US90290MAD39
PGHN 3.5% 31/05/2028	0.06%	XS2343000241
VNTX 1.8% 01/04/2026	0.06%	US928881AB78
STOHO 1.75% 07/04/2026	0.06%	XS2327414061
PRX 1.288% 13/07/2029	0.06%	XS2360853332
RSGV 1% 23/09/2028	0.06%	XS2388561677
TLVAC 4.5% 01/05/2029	0.06%	US914906AV42
VNA 0.625 12/14/29 29	0.06%	DE000A3E5MH6
KBH 4% 15/06/2031	0.06%	US48666KAZ21
BJGV 4.95% 22/01/2035	0.05%	XS2366832496
Debtors	0.03%	
GRLS 3.875% 15/10/2028	0.05%	XS2393001891
MUVG 1% 26/05/2042	0.05%	XS2381261424
MXGV 2.25% 12/08/2036	0.05%	XS2363910436
		NZMCKE0005S6
Millennium & Copthorne Hotels - Preference Shares	0.03%	
AMBP 3% 01/09/2029	0.05%	XS2310511717
NWL 4.200 04/01/26 26	0.05%	US651229AW64
LLY 1.7% 01/11/2049	0.05%	XS2075938006
FX Open Positions	0.03%	
IMPAS 3 A Mtge	0.05%	ES0347862007
Vital Ltd	0.04%	NZTTKE0001S4
UBS USD Collateral Account	0.04%	
FX Open Positions	0.00%	
COMM 2013-CR13 C Mtge	0.04%	US12630BBF40
CGCMT 2020-555 G Mtge	0.04%	US17328EAN85
Cash at Bank	0.04%	
MSARD 072 A1A Sr Seq Flt	0.04%	XS0333305299
Debtors	0.02%	
Cash at Bank	0.03%	
NZES 2021-FHT1 A Mtge	0.03%	US62955MAB28
Cash at Bank	0.02%	
IBRD 0 02/21/30	0.03%	XS2122894855
RCI 3.8% 15/03/2032	0.03%	US775109CH22
Debtors	0.00%	
Debtors	0.01%	
Debtors	0.00%	
Debtors	0.00%	
Debtors	0.06%	
Bank of America Merrill Lynch EUR Fut Margin A/c	0.02%	
Cash at Bank	0.01%	
Cash at Bank	0.00%	
Debtors	0.01%	
Pacific Edge Ltd	0.01%	NZPEBE0002S1
Cash at Bank	0.00%	
Cash at Bank	0.00%	
Debtors	0.00%	

Cash at Bank	0.00%	
AUDNZD Maturing 24/05/2024 (1671Z LN)	0.01%	
Cash at Bank	0.00%	
USDBRL Maturing 02/04/2024 (1838Z LN)	0.01%	
Bank of America Merrill Lynch CAD Fut Margin A/c	0.01%	
NZDSEK Maturing 03/04/2024 (6413Z US)	0.00%	
Cofinimmo	0.00%	BE0003593044
Cash at Bank	0.00%	
Debtors	0.00%	
USDCAD Maturing 22/05/2024 (1838Z LN)	0.00%	
Cash at Bank	0.00%	
Debtors	0.00%	
Cash at Bank	0.00%	
Cash at Bank	0.00%	
Argan SA - DRP Rights	0.00%	FRO0140004S1
Debtors	0.00%	
NZDUSD Maturing 02/04/2024 (1838Z LN)	0.00%	
Cash at Bank	0.00%	
FX Open Positions	0.00%	
USDCHF Maturing 28/05/2024 (2892Z LN)	0.00%	
NZDUSD Maturing 22/05/2024 (1671Z LN)	0.00%	
USDTHB Maturing 24/05/2024 (0782748D FP)	0.00%	
Cash at Bank	0.00%	
USDBRL Maturing 31/05/2024 (1838Z LN)	0.00%	
Cash at Bank	0.00%	
Cash at Bank	0.00%	
Salt Sustainable Growth Fund	0.00%	
Cash at Bank	0.00%	
Bank of America ML Swap Margin Account - USD	0.00%	
USDCNY Maturing 02/04/2024 (0782748D FP)	0.00%	
New Zealand Rural Land Co Ltd- Warrant	0.00%	NZNZLE0005S3
USDCNY Maturing 02/04/2024 (1838Z LN)	0.00%	
NZDMXN Maturing 02/05/2024 (6413Z US)	0.00%	
EURUSD Maturing 21/05/2024 (0782748D FP)	0.00%	
Cash at Bank	0.00%	
NZDCAD Maturing 02/05/2024 (6413Z US)	0.00%	
GBPNZD Maturing 29/05/2024 (1838Z LN)	0.00%	
USDTHB Maturing 24/05/2024 (1838Z LN)	0.00%	
USDTHB Maturing 24/05/2024 (2892Z LN)	0.00%	
NZDCAD Maturing 02/05/2024 (6413Z US)	0.00%	
Cash at Bank	0.00%	
Bank of America Merrill Lynch AUD Fut Margin A/c	0.00%	
OSFI Futures Offset	0.00%	
NZDSGD Maturing 02/05/2024 (6413Z US)	0.00%	
Cash at Bank	0.00%	
Cash at Bank	0.00%	
Cash at Bank	0.00%	
NZDHKD Maturing 02/05/2024 (6413Z US)	0.00%	
GBPNZD Maturing 02/05/2024 (6413Z US)	0.00%	
NZDHKD Maturing 02/05/2024 (6413Z US)	0.00%	
NZDSEK Maturing 02/05/2024 (6413Z US)	0.00%	
NZDZAR Maturing 24/05/2024 (1671Z LN)	0.00%	
AUDNZD Maturing 02/05/2024 (CBA AU)	0.00%	
GBPNZD Maturing 02/05/2024 (6413Z US)	0.00%	
NZDJPY Maturing 02/05/2024 (6413Z US)	0.00%	
CITI Margin Account - USD	0.00%	
AUDNZD Maturing 02/05/2024 (6413Z US)	0.00%	
EURNZD Maturing 02/05/2024 (6413Z US)	0.00%	
Creditors	0.00%	
EURNZD Maturing 02/05/2024 (6413Z US)	0.00%	
AUDNZD Maturing 02/05/2024 (6413Z US)	0.00%	
USDCNY Maturing 31/05/2024 (0782748D FP)	0.00%	
NZDJPY Maturing 02/05/2024 (6413Z US)	0.00%	
Creditors	0.00%	
NZDUSD Maturing 02/05/2024 (6413Z US)	0.00%	
NZDUSD Maturing 20/05/2024 (1838Z LN)	0.00%	
Bank of America Merrill Lynch GBP Fut Margin A/c	0.00%	
NZDUSD Maturing 02/05/2024 (6413Z US)	0.00%	
NZDJPY Maturing 03/04/2024 (6413Z US)	0.00%	
GBPNZD Maturing 29/05/2024 (1671Z LN)	-0.01%	
NZDJPY Maturing 03/04/2024 (6413Z US)	0.00%	
GBPNZD Maturing 03/04/2024 (6413Z US)	-0.01%	
NZDSGD Maturing 03/04/2024 (6413Z US)	0.00%	
FX Open Positions	-0.01%	
NZDHKD Maturing 03/04/2024 (6413Z US)	0.00%	
NZDCAD Maturing 03/04/2024 (6413Z US)	0.00%	

NZDUSD Maturing 02/04/2024 (0782748D FP)	-0.02%	
Creditors	-0.02%	
Creditors	-0.06%	
FX Open Positions	0.00%	
NZDMXN Maturing 22/05/2024 (1671Z LN)	-0.02%	
FX Open Positions	0.00%	
NZDHKD Maturing 03/04/2024 (6413Z US)	-0.01%	
GBPNZD Maturing 03/04/2024 (6413Z US)	0.00%	
AUDNZD Maturing 03/04/2024 (6413Z US)	0.00%	
EURNZD Maturing 03/04/2024 (6413Z US)	0.00%	
NZDUSD Maturing 22/04/2024 (0782748D FP)	-0.03%	
Creditors	-0.02%	
AUDNZD Maturing 03/04/2024 (6413Z US)	-0.02%	
FX Open Positions	-0.02%	
Creditors	0.00%	
EURNZD Maturing 03/04/2024 (6413Z US)	-0.02%	
NZDMXN Maturing 03/04/2024 (6413Z US)	-0.03%	
NZDCAD Maturing 03/04/2024 (6413Z US)	-0.03%	
AUDNZD Maturing 05/04/2024 (4113034Z NZ)	-0.03%	
UBS USD Margin Account	-0.07%	
Creditors	-0.04%	
Creditors	-0.07%	
Creditors	-0.12%	
EURNZD Maturing 21/05/2024 (1671Z LN)	-0.15%	
FX Open Positions	-0.19%	
Centuria Capital Group	-0.14%	AU000000CNI5
Creditors	-0.14%	
Euro-Bobl Future Jun24	-0.31%	
US T-Bond Ultra Fut Jun24	-0.32%	
NZDUSD Maturing 20/05/2024 (1671Z LN)	-0.33%	
NZDUSD Maturing 03/04/2024 (6413Z US)	-0.18%	
US 10YR Ultra Fut Jun24	-0.35%	
GPT Group	-0.20%	AU000000GPT8
NZDUSD Maturing 03/04/2024 (6413Z US)	-0.04%	
Scentre Group	-0.27%	AU000000SCG8
Goodman Group	-0.30%	AU000000GMG2
Euro BUXL 30Y Bond Fut Jun24	-0.54%	DE000C75XMX2
Creditors	-0.06%	
Mirvac Group	-0.31%	AU000000MGR9
Stockland Ltd	-0.42%	AU000000SGP0
Short Term Euro-BTS Future Jun24	-1.40%	
Euro-Bund Future Jun24	-1.50%	DE000C75XMU8
OSFI Futures Offset	-6.05%	