

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] | 31/03/2024 | | |

| Asset name | % of fund net assets | Security code |
|------------------------------------|----------------------|---------------|
| Microsoft Corporation | 2.49% | US5949181045 |
| Fisher & Paykel Healthcare Ltd | 2.44% | NZFAPE0001S2 |
| SAP SE | 2.28% | DE0007164600 |
| Visa Inc-Class A Shares | 2.00% | US92826C8394 |
| Accenture PLC | 1.79% | IE00B4BNMY34 |
| Infratil Ltd | 1.67% | NZIFTE0003S3 |
| Us 5Yr Note (Cbt) Jun24 | 1.64% | |
| OSFI Futures Offset | 1.48% | |
| Auckland International Airport Ltd | 1.46% | NZAIAE0002S6 |
| Carbon Fund | 1.45% | NZCO2E0005S7 |
| Intercontinental Exchange Inc | 1.42% | US45866F1049 |
| Thermo Fisher Scientific Inc | 1.34% | US8835561023 |
| IQVIA Holdings Inc | 1.30% | US46266C1053 |
| Aon PLC | 1.27% | IE00BLP1HW54 |
| UnitedHealth Group Inc | 1.26% | US91324P1021 |
| RELX Plc | 1.24% | GB00B2B0DG97 |
| Constellation Software Inc | 1.24% | CA21037X1006 |
| Mainfreight Ltd | 1.21% | NZMFTE0001S9 |
| Becton Dickinson and Co | 1.21% | US0758871091 |
| Contact Energy Ltd | 1.19% | NZCENE0001S6 |
| Cash at Bank | 1.19% | |
| Alphabet Inc Class A | 1.18% | US02079K3059 |
| Spark New Zealand Ltd | 1.16% | NZTELE0001S4 |
| Procter and Gamble CO/THE | 1.15% | US7427181091 |
| Prologis Inc | 1.08% | US74340W1036 |
| Abbott Laboratories | 1.08% | US0028241000 |
| Coca-Cola Co/The | 1.04% | US1912161007 |
| Texas Instruments Inc | 0.95% | US8825081040 |
| Welltower Inc | 0.95% | US95040Q1040 |
| Taiwan Semiconductor-SP ADR | 0.90% | US8740391003 |
| Automatic Data Processing Inc | 0.88% | US0530151036 |
| Reckitt Benckiser Group Plc | 0.88% | GB00B24CGK77 |
| Danaher Corp | 0.87% | US2358511028 |
| Meridian Energy Limited | 0.87% | NZMELE0002S7 |
| Invitation Homes Inc | 0.86% | US46187W1071 |
| Digital Realty Trust Inc | 0.84% | US2538681030 |
| Roper Industries Inc | 0.83% | US7766961061 |
| Simon Property Group Inc | 0.83% | US8288061091 |
| Equifax Inc | 0.77% | US2944291051 |
| AIA Group Ltd | 0.74% | HK0000069689 |
| US 2YR Note (CBT) Jun24 | 0.74% | |
| Arthur J Gallagher & Co | 0.73% | US3635761097 |
| CDW Corp | 0.73% | US12514G1085 |
| Ebos Group Ltd | 0.71% | NZEBOE0001S6 |
| Realty Income Corp | 0.70% | US7561091049 |
| PerkinElmer Inc | 0.70% | US7140461093 |
| Deutsche Boerse AG | 0.67% | DE0005810055 |
| American Tower Corp | 0.66% | US03027X1000 |
| Cash at Bank | 0.65% | |
| Broadridge Financial Solutions Inc | 0.63% | US11133T1034 |
| NextEra Energy Inc | 0.61% | US65339F1012 |
| Otis Worldwide Corp | 0.61% | US68902V1070 |
| Equinix Inc | 0.59% | US29444U7000 |
| L'Oreal SA | 0.53% | FR0000120321 |
| TC Energy Corp | 0.52% | CA87807B1076 |
| Atlas Copco AB | 0.51% | SE0017486889 |
| Mercury NZ Limited | 0.50% | NZMRPE0001S2 |
| Freightways Group Ltd | 0.49% | NZFREE0001S0 |
| Summerset Group Holdings Ltd | 0.49% | NZSUME0001S0 |
| Fletcher Building Ltd | 0.47% | NZFBUE0001S0 |
| NiSource Inc | 0.45% | US65473P1057 |
| Steris plc | 0.45% | IE00BFY8C754 |
| Experian Plc | 0.45% | GB00B19NLV48 |
| PPL Corp | 0.44% | US69351T1060 |
| DEGV 2.3% 15/02/2033 | 0.43% | DE000BU3Z005 |
| Us 10Yr Note (Cbt)Jun24 | 0.43% | |

| | | |
|---|-------|--------------|
| Extra Space Storage Inc | 0.43% | US30225T1025 |
| Cheniere Energy Inc | 0.42% | US16411R2085 |
| Mitsui Fudosan Co Ltd | 0.41% | JP3893200000 |
| Transurban Group | 0.40% | AU000000TCL6 |
| Chorus Ltd | 0.39% | NZCNU0001S2 |
| P G & E Corp | 0.38% | US69331C1080 |
| DEGV 0% 15/05/2024 | 0.38% | DE000BU0E055 |
| Ryman Healthcare Ltd | 0.38% | NZRYME0001S4 |
| Norfolk Southern Corp | 0.37% | US6558441084 |
| Goodman Group | 0.37% | AU000000GMG2 |
| Public Service Enterprise Group Inc | 0.37% | US7445731067 |
| Grupo Aeroportuario del Sureste SAB de CV | 0.36% | MXP001661018 |
| Consolidated Edison Inc | 0.36% | US2091151041 |
| Union Pacific Corp | 0.35% | US9078181081 |
| Sun Communities Inc | 0.35% | US8666741041 |
| MXGV 8.500 05/31/29 | 0.34% | MX0MGO0000H9 |
| Aena SME SA | 0.34% | ES0105046009 |
| CSL Limited | 0.34% | AU000000CSL8 |
| Essex Property Trust Inc | 0.34% | US2971781057 |
| International Container Terminal Services Inc | 0.33% | PHY411571011 |
| Universal Music Group NV | 0.33% | NL0015000IY2 |
| Moody's Corp | 0.33% | US6153691059 |
| Sempra Energy | 0.33% | US8168511090 |
| BRGV 10% 01/01/2029 | 0.33% | BRSTNCNTF1Q6 |
| A2 Milk Company Ltd | 0.31% | NZATME0002S8 |
| Udr Inc | 0.31% | US9026531049 |
| HALEON PLC | 0.31% | GB00BMX86B70 |
| Iron Mountain Inc | 0.30% | US46284V1017 |
| Sumitomo Realty & Development Co Ltd | 0.30% | JP3409000001 |
| ONEOK Inc | 0.28% | US6826801036 |
| Crown Castle Inc | 0.28% | US22822V1017 |
| Argosy Property Trust | 0.28% | NZARGE0010S7 |
| Debtors | 0.28% | |
| Entergy Corp | 0.27% | US29364G1031 |
| Zoetis Inc | 0.27% | US98978V1035 |
| Santos Brasil Participacoes SA | 0.27% | BRSTBPACNOR3 |
| Duke Energy Corp | 0.27% | US26441C2044 |
| Atmos Energy Ord Shs | 0.26% | US0495601058 |
| Airports Of Thailand PCL - Foreign | 0.26% | TH0765010Z16 |
| Factset Research Systems Inc | 0.26% | US3030751057 |
| Essential Properties Realty | 0.25% | US29670E1073 |
| Debtors | 0.25% | |
| Vital Healthcare Property Trust | 0.25% | NZCHPE0001S4 |
| EverSource Energy | 0.24% | US30040W1080 |
| Public Storage | 0.24% | US74460D1090 |
| Vector Ltd | 0.24% | NZVCTE0001S7 |
| Sun Hung Kai Properties | 0.23% | HK0016000132 |
| Genesis Energy Ltd | 0.23% | NZGNEE0001S7 |
| Telstra Corp Ltd | 0.22% | AU000000TLS2 |
| Cash at Bank | 0.22% | |
| Jack Henry & Associates Inc | 0.21% | US4262811015 |
| Segro Plc | 0.21% | GB00B5ZN1N88 |
| Westpac Banking Corporation | 0.21% | AU000000WBC1 |
| Debtors | 0.20% | |
| CX Corporation | 0.20% | US1264081035 |
| National Grid Plc | 0.20% | GB00BDR05C01 |
| Precinct Properties NZ Ltd | 0.20% | NZAPTE0001S3 |
| ENN Energy Holdings Ltd | 0.20% | KYG3066L1014 |
| Healthcare Realty Trust Inc | 0.20% | US42226K1051 |
| Hologic Inc | 0.19% | US4364401012 |
| Targa Resources Corp | 0.19% | US87612G1013 |
| Kimco Realty Corp | 0.19% | US49446R1095 |
| Cleanaway Waste Management Ltd | 0.18% | AU000000CWY3 |
| Qube Holdings Limited | 0.18% | AU000000QUB5 |
| Cash at Bank | 0.18% | |
| EUUNI 03/04/26 | 0.18% | EU000A3KNYF7 |
| Leg Immobilien Ag | 0.18% | DE000LEG1110 |
| Southern Company | 0.17% | US8425871071 |
| ITGV 0.65% 28/10/2027 | 0.17% | IT0005388175 |
| Tower Ltd | 0.16% | NZTWRE0011S2 |
| Stockland Ltd | 0.16% | AU000000SGP0 |
| Power Assets Holdings Ltd | 0.16% | HK0006000050 |
| Cash at Bank | 0.16% | |
| Woolworths Ltd | 0.16% | AU000000WOW2 |
| Vonovia Se | 0.16% | DE000A1ML7J1 |
| Americold Realty Trust Inc | 0.16% | US03064D1081 |

| | | |
|--|-------|--------------|
| Host Hotels & Resorts Inc | 0.16% | US44107P1049 |
| Dream Industrial Real Estate Investment Trust | 0.15% | CA26153W1095 |
| UST 1.75% 15/01/2034 | 0.15% | US91282CJY84 |
| Weyerhaeuser Co | 0.15% | US9621661043 |
| Unibail-Rodamco-Westfield | 0.14% | FR0013326246 |
| Camden Property Trust | 0.14% | US1331311027 |
| Crown Castle Inc | 0.14% | US22822V1017 |
| Pembina Pipeline Corp | 0.14% | CA7063271034 |
| Debtors | 0.14% | |
| Boardwalk Real Estate Investment Trust | 0.14% | CA0966311064 |
| Invincible Investment Corporation | 0.14% | JP3046190009 |
| Veralto Corp | 0.14% | US92338C1036 |
| FRGV 3% 25/06/2049 | 0.13% | FR001400NEF3 |
| Fastighets AB Balder | 0.13% | SE0017832488 |
| SIGV 3.625 03/11/33 | 0.13% | SI0002104303 |
| Kansai Electric Power Co Inc | 0.13% | JP3228600007 |
| Goldman Sachs USD Margin A/c | 0.13% | |
| ALBA 2005-1 D Mtge | 0.13% | XS0235715363 |
| TRITAX BIG BOX | 0.13% | GB00BG49KP99 |
| Port of Tauranga Ltd | 0.13% | NZPOTE0003S0 |
| FN CB7218 | 0.13% | US3140QTAU30 |
| Tokyo Gas Co Ltd | 0.12% | JP3573000001 |
| FR RA9797 | 0.12% | US3133KR3E22 |
| Capitaland Mall Trust | 0.12% | SG1M51904654 |
| SAN 5.75% 23/08/2033 | 0.12% | XS2626699982 |
| Debtors | 0.12% | |
| Williams Companies Inc | 0.12% | US9694571004 |
| GPT Group | 0.12% | AU000000GPT8 |
| Ingenia Communities Group | 0.12% | AU000000INA9 |
| United Urban Investment Corporation | 0.12% | JP3045540006 |
| Macquarie Group Ltd | 0.12% | AU000000MQG1 |
| BAC 4.376% 27/04/2028 | 0.12% | US06051GKP36 |
| EIB 2.75% 28/07/2028 | 0.11% | XS2587298204 |
| E.ON SE | 0.11% | DE000ENAG999 |
| Stride Property Ltd and Stride Invest Mgmt Ltd | 0.11% | NZSPGE0001S2 |
| Safestore Holdings PLC | 0.11% | GB00B1N7Z094 |
| Heartland Group Holdings Ltd | 0.11% | NZHGHE0007S9 |
| NAB 2.332% 21/08/2030 | 0.11% | US632525AU59 |
| Frasers Centrepoint Trust | 0.11% | SG1T60930966 |
| Debtors | 0.11% | |
| SLMSLT 0410 A8 Sr Seq Flt | 0.10% | XS0203069710 |
| Koninklijke Vopak NV | 0.10% | NL0009432491 |
| Kiwi Property Group Ltd | 0.10% | NZKPGE0001S9 |
| Parkway Life Real Estate | 0.10% | SG1V52937132 |
| BNPP 2.819% 19/11/2025 | 0.10% | US09659W2J22 |
| Terna Rete Elettrica Nazionale | 0.10% | IT0003242622 |
| BNP USD Margin Account | 0.10% | |
| Nippon Prologis Reit Inc | 0.10% | JP3047550003 |
| BANNA 2019-1 D Mtge | 0.10% | XS2069315740 |
| CEB 04/09/27 MTN | 0.10% | XS2154343623 |
| RVDC 231 A2A Fix | 0.10% | US76134KAA25 |
| Euro BTP Italian Govt Bond Futures Jun24 | 0.10% | |
| Goodman Property Trust | 0.10% | NZCPTE0001S9 |
| West Japan Railway Co | 0.10% | JP3659000008 |
| NDFT 2022-1A C Mtge | 0.10% | XS2452635894 |
| DOMIB 231 C Mtge | 0.10% | XS2587124046 |
| KEXIM 0% 19/10/2024 | 0.10% | XS2397372850 |
| Mitsui Fudosan Logistics Park Inc | 0.10% | JP3048300002 |
| Klepierre | 0.09% | FR0000121964 |
| Mid-America Apartment Comm | 0.09% | US59522J1034 |
| Londonmetric Property PLC | 0.09% | GB00B4WFW713 |
| Cellnex Telecom SA | 0.09% | ES0105066007 |
| Land Securities Group Plc | 0.09% | GB00BYW0PQ60 |
| Canadian Pacific Kansas City L | 0.09% | CA13646K1084 |
| Fraport AG Frankfurt Airport | 0.09% | DE0005773303 |
| BAYV 2005-A A2B Mtge | 0.09% | US073250BP61 |
| Catena AB | 0.09% | SE0001664707 |
| Eiffage SA | 0.09% | FR0000130452 |
| CAFDC 5.125% 13/01/2033 | 0.09% | FR001400F323 |
| Japan Retail Fund Investment | 0.09% | JP3039710003 |
| BPCE 4% 29/11/2032 | 0.09% | FR001400E797 |
| CFMT 2023-HB11 M2 Mtge | 0.09% | US12530KAC36 |
| Orica Ltd | 0.09% | AU000000ORI1 |
| National Storage Reit | 0.09% | AU000000NSR2 |
| CAFDC 3.75% 01/02/2033 | 0.09% | FR001400EAY1 |
| STAN 2.678% 29/06/2032 | 0.09% | US853254CC25 |

| | | |
|-----------------------------------|-------|--------------|
| GLP J-REIT | 0.09% | JP3047510007 |
| SOLA 2021-1 C Mtge | 0.09% | AU3FN0059267 |
| KDX REALTY INVESTMENT CORP | 0.08% | JP3046270009 |
| UROPA 071B A3A Sr Flt | 0.08% | XS0311807753 |
| GM 1.5% 10/06/2026 | 0.08% | US37045XDK90 |
| Japan Airport Terminal Co Ltd | 0.08% | JP3699400002 |
| ESAIL 2007-4X A4 Mtge | 0.08% | XS1150799481 |
| MAGN 6.64834% 20/12/2029 | 0.08% | XS2058690269 |
| Link Real Estate Investment Trust | 0.08% | HK0823032773 |
| FARM 2023-1 A Mtge | 0.08% | US30767YAA38 |
| Warehouses de Pauw NV | 0.08% | BE0974349814 |
| UBSG 9.016% 15/11/2033 | 0.08% | US225401BB38 |
| Charter Hall Group | 0.08% | AU000000CHC0 |
| SCRT 2016-1 M2 Mtge | 0.08% | US35563PAE97 |
| USB 5.836 06/12/34 33 MTN | 0.08% | US91159HJN17 |
| ALBA 2007-1 E Mtge | 0.08% | XS0301708573 |
| FX Open Positions | 0.08% | |
| Cash at Bank | 0.08% | |
| Aedifica SA | 0.08% | BE0003851681 |
| MIRA 2023-1 B Mtge | 0.08% | ES0305694012 |
| INGA 1% 13/11/2030 | 0.08% | XS2079079799 |
| CFMT 2021-HB7 M3 Mtge | 0.08% | US12530BAD10 |
| Highwoods Properties Inc | 0.08% | US4312841087 |
| SOGN 1% 24/11/2030 | 0.08% | FR0014000O22 |
| BNGBA 1.875% 13/07/2032 | 0.08% | XS2500674887 |
| PNMSR 2022-GT1 A Mtge | 0.08% | US69354WAF32 |
| FMMSR 22GT2 A Fix | 0.08% | US30259RAP01 |
| Big Yellow Group PLC | 0.08% | GB0002869419 |
| CSMCOM 22MARK A Flt | 0.08% | US12666KAA34 |
| FR RJ0052 | 0.08% | US3142GQBW14 |
| THMSR 19FT1 A Flt | 0.08% | US87271AAA43 |
| ITGV 1.500 04/30/45 | 0.08% | IT0005438004 |
| AFFNN 4.375% 17/04/2026 | 0.08% | XS1983289791 |
| Cash at Bank | 0.08% | |
| BAMLL 7.51181% 15/01/2039 | 0.08% | US05530SAJ50 |
| FMMSR 22GT1 A Fix | 0.08% | US30259RAM79 |
| Engie SA | 0.08% | FR0010208488 |
| CE 6.165% 15/07/2027 | 0.07% | US15089QAM69 |
| CLAVEL 3 A Flt | 0.07% | XS2648667074 |
| PTSPV 1 A Flt Mtge | 0.07% | IT0005446528 |
| WBC 2.668 11/15/35 30 FRN | 0.07% | US961214EP44 |
| GOOD 2023-2GS A Mtge | 0.07% | US38237AAA07 |
| EBKG 1.375% 31/08/2081 | 0.07% | XS2381272207 |
| LSF 21NPL1 A1 Flt | 0.07% | XS2409284697 |
| TAURS 2020-NL1X A Mtge | 0.07% | XS2128006603 |
| CONN 23A B Fix | 0.07% | US20824CAB19 |
| ORAN 5.000 Perp 26 MTN | 0.07% | XS1115498260 |
| NDLWR 0% 08/09/2031 | 0.07% | XS2382267750 |
| Cash at Bank | 0.07% | |
| Cash at Bank | 0.07% | |
| Cellnex Telecom SA | 0.07% | ES0105066007 |
| Serko Ltd | 0.07% | NZSKOE0001S7 |
| Pembina Pipeline Corp | 0.07% | CA7063271372 |
| First Capital Realty Inc | 0.07% | CA31890B1031 |
| DPFIN 222 D Seq Flt | 0.07% | XS2491646662 |
| Cash at Bank | 0.07% | |
| DPFIN 221 D Sub Seq Flt | 0.07% | XS2458324279 |
| EIB 1.5% 15/06/2032 | 0.07% | XS2484093393 |
| MRAVT 191 B Sub Seq Flt | 0.07% | XS2076149553 |
| ELV 2.25% 15/05/2030 | 0.07% | US036752AN31 |
| ERLS 2019-NPL1 A Mtge | 0.07% | XS2022085414 |
| Cash at Bank | 0.07% | |
| CONN 24A A Fix | 0.07% | US20824DAA19 |
| Debtors | 0.07% | |
| CCI 3.300 07/01/30 | 0.07% | US22822VAR24 |
| EMFUK 1R A3A Sub Flt | 0.07% | XS1099725415 |
| FMMSR 21GT1 A Sr Seq Fix | 0.07% | US30259RAH84 |
| RPIT 221 A Fix | 0.07% | US74969XAA90 |
| Zhejiang Expressway Co-H | 0.07% | CNE1000004S4 |
| SARFP 5.63264% 17/11/2051 | 0.07% | XS2403443273 |
| Grainger PLC | 0.07% | GB00B04V1276 |
| BANNA 1 A Sr Seq Flt | 0.07% | XS2069315153 |
| TAURUK 6.34092% 17/05/2031 | 0.07% | XS2401066472 |
| NEE 6.051% 01/03/2025 | 0.07% | US65339KBP49 |
| MFD 2008-1 A3 Mtge | 0.07% | XS0995537155 |
| VCAT 2021-NPL6 A1 Mtge | 0.07% | US91824WAA09 |

| | | |
|--|-------|--------------|
| Orora Ltd | 0.06% | AU000000ORA8 |
| PRKCM 2023-AFC1 A1 Mtge | 0.06% | US693981AA03 |
| Equatorial Energia SA | 0.06% | BREQTLACNOR0 |
| IMPAS 4 A Mtge | 0.06% | ES0347854004 |
| MMC 5.875% 01/08/2033 | 0.06% | US571748AK86 |
| BPCE 5.75% 01/06/2033 | 0.06% | FR00140017P8 |
| OXFFT 221 A2 | 0.06% | US69145BAA44 |
| WTB 2.375% 31/05/2027 | 0.06% | XS2289852522 |
| SYORT 4.375% 03/05/2033 | 0.06% | XS2613209670 |
| Daiwa Office Investment Corp | 0.06% | JP3046310003 |
| GCPAS 5 A2 Mtge | 0.06% | ES0332235011 |
| UNIQ 6% 27/07/2046 | 0.06% | XS1117293107 |
| LLOY 1.985% 15/12/2031 | 0.06% | XS2351166421 |
| CVS 1.75% 21/08/2030 | 0.06% | US126650DN71 |
| IBE 4.875% PERP | 0.06% | XS2580221658 |
| SLMSLT 037A5B A5B Sr Seq | 0.06% | XS0172692914 |
| UBSG 4.375% 11/01/2031 | 0.06% | CH1236363391 |
| VZ 1.75% 20/01/2031 | 0.06% | US92343VFR06 |
| ERST 5.737% 08/03/2028 | 0.06% | XS2676413235 |
| BNPP 4.375% 13/01/2029 | 0.06% | FR001400DCZ6 |
| UBSG 9.25% PERP | 0.06% | US902613BF40 |
| Kinetik Holdings Inc | 0.06% | US02215L2097 |
| VOD 2.625% 27/08/2080 | 0.06% | XS2225157424 |
| CFMT 2023-HB12 M1 Mtge | 0.06% | US12530QAB23 |
| BRGV 6.125% 15/03/2034 | 0.06% | US105756CH10 |
| Lamar Advertising Co | 0.06% | US5128161099 |
| Bank of America Merrill Lynch USD Fut Margin A/c | 0.06% | |
| BBVA 6% PERP | 0.06% | ES0813211028 |
| GOOD 215 A Sr Seq Fix | 0.06% | US38237HAA59 |
| CBA 1.936% 03/10/2029 | 0.06% | XS1692332684 |
| IBE 3.25% PERP | 0.06% | XS1890845875 |
| T 4.500 05/15/35 34 | 0.06% | US00206RCP55 |
| LSF 21NPL1 A1 Flt | 0.06% | XS2418694316 |
| AXAF 3.250 05/28/49 29 MTN | 0.06% | XS1799611642 |
| BBVA 1% 16/01/2030 | 0.05% | XS2104051433 |
| TAG Immobilien AG | 0.05% | DE0008303504 |
| PRET 2023-RN1 A1 | 0.05% | US74137BAA44 |
| PNMSR 2022-FT1 A Mtge | 0.05% | US69346MAE93 |
| MXGV 1.35% 18/09/2027 | 0.05% | XS2135361686 |
| SCG 2023-NASH A Mtge | 0.05% | US78398BAA98 |
| BRGV 10% 01/01/2031 | 0.05% | BRSTNCNTF204 |
| EUROMT 071 B Sub Seq Flt | 0.05% | XS0305764036 |
| EDF 2.625 Perp 27 FRN | 0.05% | FR0014003S56 |
| Nomura Real Estate Holdings | 0.05% | JP3762900003 |
| CLAVEL 3 A Seq Flt | 0.05% | XS2648075146 |
| Turners Automotive Group Ltd | 0.05% | NZVNLE0001S1 |
| Pacific Edge Ltd | 0.05% | NZPEBE0002S1 |
| BBVA 5.125% 18/01/2033 | 0.05% | USP16259AM84 |
| BAYC 2006-3A A1 Mtge | 0.05% | US07324NAA19 |
| Digital Core REIT | 0.05% | SGXC50067435 |
| BABS 2023-RM7 A1 Mtge | 0.05% | US10638BAA26 |
| GSRPM 2003-1 B1 Mtge | 0.05% | US36228FLN41 |
| MICC 6.25% 25/03/2029 | 0.05% | USL6388GHV51 |
| China Merchants Port Holding | 0.05% | HK0144000764 |
| AFD 0.125% 29/09/2031 | 0.05% | FR0014005NA6 |
| GRKOE 3.85% 29/03/2026 | 0.04% | USN3700LAD75 |
| Debtors | 0.04% | |
| Merlin Properties Socimi S.A. | 0.04% | ES0105025003 |
| Advance Residence Investment | 0.04% | JP3047160001 |
| EIB 0.750 09/23/30 | 0.04% | US298785JH03 |
| Pennon Group Plc | 0.04% | GB00BNNTLN49 |
| ORSTE 2.25% 14/06/2028 | 0.04% | XS2490471807 |
| BAYRT 2005-E A1 Mtge | 0.04% | US073250BV30 |
| AL 3.125% 01/12/2030 | 0.04% | US00914AAK88 |
| Mapletree Logistics Trust Units | 0.04% | SG1S03926213 |
| ETISA 0.375% 17/05/2028 | 0.04% | XS2339427747 |
| HEALTHPEAK PROPERTIES INC | 0.04% | US42250P1030 |
| VGP NV | 0.04% | BE0003878957 |
| ERLS 2019-NPL2 A Mtge | 0.04% | XS2067018973 |
| Derwent London PLC | 0.04% | GB0002652740 |
| Wharf Real Estate Investment | 0.03% | KYG9593A1040 |
| ADPX 1.25% 01/09/2030 | 0.03% | US053015AF05 |
| NG 5.625% 18/06/2073 | 0.03% | XS0903532090 |
| SHING 3.32% 29/01/2027 | 0.03% | XS2740452649 |
| TPR 5.35% 27/11/2025 | 0.03% | XS2720095541 |
| MOH 3.875% 15/11/2030 | 0.03% | US60855RAK68 |

| | | |
|------------------------------|-------|--------------|
| Argan SA | 0.03% | FR0010481960 |
| TLIT 7.75% 24/01/2033 | 0.03% | XS0161100515 |
| MSARD 061 M1A Sub Flt | 0.03% | XS0272298166 |
| BXB 4.250 03/22/31 30 MTN | 0.03% | XS2596458591 |
| ALVG 5.824% 25/07/2053 | 0.03% | DE000A351U49 |
| Unite Group PLC | 0.03% | GB0006928617 |
| SBAC 3.125% 01/02/2029 | 0.03% | US78410GAG91 |
| HASI 3.375% 15/06/2026 | 0.03% | US418751AE33 |
| AFA 4.875% 01/07/2029 | 0.03% | US18064PAD15 |
| GPI 4% 15/08/2028 | 0.03% | US398905AN98 |
| US Long Bond (CBT) Jun24 | 0.03% | |
| NBG 8% 03/01/2034 | 0.03% | XS2595343059 |
| WorleyParsons Ltd | 0.03% | AU000000WOR2 |
| ISP 4.875% 19/05/2030 | 0.03% | XS2625196352 |
| PRTSQ 2023-NPL1A AMtge | 0.03% | XS2651000585 |
| PAPIG 7.25% 17/11/2029 | 0.03% | XS2712525109 |
| Eurocommercial Properties NV | 0.03% | NL0015000K93 |
| THLTD 4.225% 26/04/2033 | 0.03% | XS2614623978 |
| FISV 4.5% 24/05/2031 | 0.03% | XS2626288257 |
| ABN 5.5% 21/09/2033 | 0.03% | XS2637967139 |
| CAGR 3.875% 20/04/2031 | 0.03% | FR001400HCR4 |
| UMGX 4% 13/06/2031 | 0.03% | XS2631848665 |
| VZ 4.25% 31/10/2030 | 0.03% | XS2550881143 |
| T 3.95% 30/04/2031 | 0.03% | XS2590758665 |
| CHTR 6.375% 01/09/2029 | 0.03% | US1248EPCS01 |
| DNB 5% 13/09/2033 | 0.03% | XS2635428274 |
| RXL 5.25% 15/09/2030 | 0.03% | XS2655993033 |
| NDAFI 4.375% 06/09/2026 | 0.03% | XS2676816940 |
| IBRD 0.250 01/10/50 | 0.03% | XS2063423318 |
| AVLN 3.875% 03/07/2044 | 0.03% | XS1083986718 |
| ENGIE 3.875% 06/03/2036 | 0.03% | FR001400OJC7 |
| ABN 3.875% 15/01/2032 | 0.03% | XS2747610751 |
| SIEG 3.625% 22/02/2044 | 0.03% | XS2769892600 |
| CPG 3.25% 06/02/2031 | 0.03% | XS2758114321 |
| JCI 3.000 09/15/28 28 | 0.03% | XS2527421668 |
| CBKG 4% 05/12/2030 | 0.03% | DE000CZ45V25 |
| TNETH 4.625% PERP | 0.03% | XS2783604742 |
| BNPP 2.875% 01/10/2026 | 0.03% | XS1378880253 |
| COLX 2% 17/04/2026 | 0.03% | XS1808395930 |
| EDP 1.7% 20/07/2080 | 0.03% | PTEDPLOM0017 |
| ABFOF 3.248% PERP | 0.03% | XS2256949749 |
| RENA 2.5% 01/04/2028 | 0.03% | FR0014002OL8 |
| ALLY 6.848% 03/01/2030 | 0.03% | US02005NBU37 |
| STIAB 1.75% 22/10/2030 | 0.03% | XS2202902636 |
| UU 0.875% 28/10/2029 | 0.03% | XS2291328735 |
| PLD 1.875% 05/01/2029 | 0.03% | XS1861322383 |
| TRNIM 2.375% PERP | 0.03% | XS2437854487 |
| KRGV 0% 15/10/2026 | 0.03% | XS2376820259 |
| HBM 4.5% 01/04/2026 | 0.03% | US443628AJ11 |
| SYF 4.5% 23/07/2025 | 0.03% | US87165BAG86 |
| ASSGEN 2.429 07/14/31 | 0.03% | XS2201857534 |
| GASI 2.124% 01/10/2030 | 0.03% | XS2056491587 |
| RCI 2.95% 15/03/2025 | 0.03% | US775109CF65 |
| ACEGA 0.375% 07/10/2027 | 0.03% | XS2388941077 |
| BLDR 5% 01/03/2030 | 0.02% | US12008RAN70 |
| KDHOL 1.75% 27/10/2032 | 0.02% | XS2333224314 |
| USFDG 4.75% 15/02/2029 | 0.02% | US90290MAD39 |
| PGHN 3.5% 31/05/2028 | 0.02% | XS2343000241 |
| VNTX 1.8% 01/04/2026 | 0.02% | US928881AB78 |
| STOHO 1.75% 07/04/2026 | 0.02% | XS2327414061 |
| PRX 1.288% 13/07/2029 | 0.02% | XS2360853332 |
| RSGV 1% 23/09/2028 | 0.02% | XS2388561677 |
| Debtors | 0.02% | |
| TLVAC 4.5% 01/05/2029 | 0.02% | US914906AV42 |
| VNA 0.625 12/14/29 29 | 0.02% | DE000A3E5MH6 |
| KBH 4% 15/06/2031 | 0.02% | US48666KAZ21 |
| BJGV 4.95% 22/01/2035 | 0.02% | XS2366832496 |
| GRLS 3.875% 15/10/2028 | 0.02% | XS2393001891 |
| MUVG 1% 26/05/2042 | 0.02% | XS2381261424 |
| MXGV 2.25% 12/08/2036 | 0.02% | XS2363910436 |
| AMBP 3% 01/09/2029 | 0.02% | XS2310511717 |
| NWL 4.200 04/01/26 26 | 0.02% | US651229AW64 |
| FX Open Positions | 0.02% | |
| LLY 1.7% 01/11/2049 | 0.02% | XS2075938006 |
| IMPAS 3 A Mtge | 0.02% | ES0347862007 |
| UBS USD Collateral Account | 0.02% | |

| | | |
|--|-------|--------------|
| FX Open Positions | 0.02% | |
| COMM 2013-CR13 C Mtge | 0.02% | US12630BBF40 |
| CGCMT 2020-555 G Mtge | 0.02% | US17328EAN85 |
| Cash at Bank | 0.02% | |
| MSARD 072 A1A Sr Seq Flt | 0.02% | XS0333305299 |
| Debtors | 0.01% | |
| Cash at Bank | 0.01% | |
| Debtors | 0.01% | |
| NZES 2021-FHT1 A Mtge | 0.01% | US62955MAB28 |
| Debtors | 0.01% | |
| IBRD 0 02/21/30 | 0.01% | XS2122894855 |
| RCI 3.8% 15/03/2032 | 0.01% | US775109CH22 |
| Cash at Bank | 0.01% | |
| Debtors | 0.01% | |
| Debtors | 0.01% | |
| Debtors | 0.01% | |
| Bank of America Merrill Lynch EUR Fut Margin A/c | 0.01% | |
| Cash at Bank | 0.01% | |
| Cash at Bank | 0.01% | |
| Cash at Bank | 0.01% | |
| Cash at Bank | 0.01% | |
| Debtors | 0.00% | |
| Cash at Bank | 0.00% | |
| Cash at Bank | 0.00% | |
| Debtors | 0.00% | |
| Cash at Bank | 0.00% | |
| Cash at Bank | 0.00% | |
| Debtors | 0.00% | |
| NZDSEK Maturing 03/04/2024 (6413Z US) | 0.00% | |
| AUDNZD Maturing 24/05/2024 (1671Z LN) | 0.00% | |
| USDBRL Maturing 02/04/2024 (1838Z LN) | 0.00% | |
| FX Open Positions | 0.00% | |
| Cash at Bank | 0.00% | |
| Bank of America Merrill Lynch CAD Fut Margin A/c | 0.00% | |
| Cofinimmo | 0.00% | BE0003593044 |
| Debtors | 0.00% | |
| Debtors | 0.00% | |
| Cash at Bank | 0.00% | |
| USDCAD Maturing 22/05/2024 (1838Z LN) | 0.00% | |
| Cash at Bank | 0.00% | |
| Debtors | 0.00% | |
| FX Open Positions | 0.00% | |
| Cash at Bank | 0.00% | |
| Cash at Bank | 0.00% | |
| Argan SA - DRP Rights | 0.00% | FR00140004S1 |
| Debtors | 0.00% | |
| Cash at Bank | 0.00% | |
| NZDUSD Maturing 02/04/2024 (1838Z LN) | 0.00% | |
| Cash at Bank | 0.00% | |
| USDCHF Maturing 28/05/2024 (2892Z LN) | 0.00% | |
| NZDUSD Maturing 22/05/2024 (1671Z LN) | 0.00% | |
| FX Open Positions | 0.00% | |
| USDTHB Maturing 24/05/2024 (0782748D FP) | 0.00% | |
| USDBRL Maturing 31/05/2024 (1838Z LN) | 0.00% | |
| Cash at Bank | 0.00% | |
| Cash at Bank | 0.00% | |
| Bank of America ML Swap Margin Account - USD | 0.00% | |
| Cash at Bank | 0.00% | |
| USDCNY Maturing 02/04/2024 (0782748D FP) | 0.00% | |
| 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% | |
| NZDCAD Maturing 02/05/2024 (6413Z US) | 0.00% | |
| USDTHB Maturing 24/05/2024 (2892Z LN) | 0.00% | |
| Bank of America Merrill Lynch AUD Fut Margin A/c | 0.00% | |
| OSFI Futures Offset | 0.00% | |
| Constellation Software Inc - Warrant | 0.00% | CA21037X1345 |
| 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% | |

| | |
|--|---------------------|
| GBPUSD Maturing 02/05/2024 (6413Z US) | 0.00% |
| NZDUSD 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% |
| GBPUSD 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% |
| 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% |
| NZDJPY Maturing 03/04/2024 (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% |
| FX Open Positions | 0.00% |
| GBPUSD Maturing 29/05/2024 (1671Z LN) | 0.00% |
| GBPUSD Maturing 03/04/2024 (6413Z US) | 0.00% |
| NZDJPY Maturing 03/04/2024 (6413Z US) | 0.00% |
| FX Open Positions | 0.00% |
| NZDUSD Maturing 03/04/2024 (6413Z US) | -0.01% |
| NZDUSD Maturing 02/04/2024 (0782748D FP) | -0.01% |
| Creditors | -0.01% |
| NZDUSD Maturing 03/04/2024 (6413Z US) | -0.01% |
| NZDCAD Maturing 03/04/2024 (6413Z US) | -0.01% |
| NZDMXN Maturing 22/05/2024 (1671Z LN) | -0.01% |
| NZDUSD Maturing 03/04/2024 (6413Z US) | -0.01% |
| FX Open Positions | -0.01% |
| FX Open Positions | -0.01% |
| GBPUSD Maturing 03/04/2024 (6413Z US) | -0.01% |
| AUDNZD Maturing 03/04/2024 (6413Z US) | -0.01% |
| Creditors | -0.01% |
| AUDNZD Maturing 03/04/2024 (6413Z US) | -0.01% |
| FX Open Positions | -0.01% |
| EURNZD Maturing 03/04/2024 (6413Z US) | -0.01% |
| NZDUSD Maturing 22/04/2024 (0782748D FP) | -0.01% |
| EURNZD Maturing 03/04/2024 (6413Z US) | -0.02% |
| Creditors | -0.02% |
| Creditors | -0.02% |
| NZDMXN Maturing 03/04/2024 (6413Z US) | -0.02% |
| Creditors | -0.02% |
| NZDCAD Maturing 03/04/2024 (6413Z US) | -0.02% |
| Creditors | -0.03% |
| UBS USD Margin Account | -0.03% |
| AUDNZD Maturing 05/04/2024 (4113034Z NZ) | -0.03% |
| Creditors | -0.03% |
| Creditors | -0.04% |
| EURNZD Maturing 21/05/2024 (1671Z LN) | -0.06% |
| Creditors | -0.07% |
| FX Open Positions | -0.08% |
| Creditors | -0.10% |
| NZDUSD Maturing 03/04/2024 (6413Z US) | -0.13% |
| Euro-Bobl Future Jun24 | -0.13% |
| US T-Bond Ultra Fut Jun24 | -0.13% |
| NZDUSD Maturing 20/05/2024 (1671Z LN) | -0.14% |
| US 10YR Ultra Fut Jun24 | -0.15% |
| NZDUSD Maturing 03/04/2024 (6413Z US) | -0.18% |
| Euro BUXL 30Y Bond Fut Jun24 | -0.23% DE000C75XMX2 |
| Creditors | -0.26% |
| Creditors | -0.31% |
| Short Term Euro-BTS Future Jun24 | -0.59% |
| Euro-Bund Future Jun24 | -0.64% DE000C75XMU8 |
| OSFI Futures Offset | -2.56% |