

Offer name	Salt Investment Funds	Offer number	OFR10881
Fund name	Salt Sustainable Income Fund	Fund number	FND21656
Period disclosure applies [dd/mm/yyyy]	30/09/2024		
Asset name	% of fund net assets	Security code	
Us 5Yr Note (Cbt) Dec14	4.49%	FV20241231	
OSFI Futures Offset	4.41%		
Fisher & Paykel Healthcare Ltd	4.13%	NZFAPE0001S2	
UST 0% 09/01/2025	3.53%	US912797LX35	
Goodman Property Trust	3.01%	NZCPT0001S9	
Infratil Ltd	2.75%	NZIFTE0003S3	
Precinct Properties NZ Ltd	2.64%	NZAPTE0001S3	
Auckland International Airport Ltd	2.12%	NZAI0002S6	
Kiwi Property Group Ltd	1.84%	NZKPG0001S9	
Contact Energy Ltd	1.64%	NZCENE0001S6	
US 10YR Ultra Fut Dec24	1.64%	TN20241219	
Tower Ltd	1.57%	NZTWRE0011S2	
Vital Healthcare Property Trust	1.57%	NZCHPE0001S4	
Argosy Property Trust	1.48%	NZARGE0010S7	
Cash at Bank	1.44%		
Meridian Energy Limited	1.38%	NZMELE0002S7	
Cash at Bank	1.36%		
Property for Industry Ltd	1.32%	NZPFIE0001S5	
Mainfreight Ltd	1.26%	NZMFTE0001S9	
Stride Property Ltd and Stride Invest Mgmt Ltd	1.21%	NZSPGE0001S2	
Ebos Group Ltd	1.19%	NZEBOE0001S6	
Spark New Zealand Ltd	1.10%	NZTELE0001S4	
Us 10Yr Note (Cbt)Dec14	1.10%	TY20241219	
NextEra Energy Inc	1.03%	US65339F1012	
US 2YR Note (CBT) Dec24	0.94%	TU20241231	
Turners Automotive Group Ltd	0.92%	NZVNLE0001S1	
CAN 10Y Bond Fut Dec24	0.89%		
American Tower Corp	0.83%	US03027X1000	
TC Energy Corp	0.82%	CA87807B1076	
Cash at Bank	0.80%		
Mercury NZ Limited	0.78%	NZMRPE0001S2	
Duke Energy Corp	0.77%	US26441C2044	
A2 Milk Company Ltd	0.77%	NZATME0002S8	
GDI Property Group	0.75%	AU000000GDI7	
Heartland Group Holdings Ltd	0.70%	NZHGHE0007S9	
Freightways Group Ltd	0.68%	NZFREE0001S0	
Fletcher Building Ltd	0.65%	NZFBUE0001S0	
DEGV 1.3% 15/10/2027	0.64%	DE0001030740	
KFW 0.010 05/05/27 MTN	0.63%	XS1999841445	
Cash at Bank	0.63%		
Public Service Enterprise Group Inc	0.63%	US7445731067	
NiSource Inc	0.62%	US65473P1057	
Union Pacific Corp	0.54%	US9078181081	
P G & E Corp	0.54%	US69331C1080	
CX Corporation	0.53%	US1264081035	
KFW 3.25% 24/03/2031	0.53%	XS2698047771	
Investore Property Limited	0.53%	NZIPLE0001S3	
Genesis Energy Ltd	0.52%	NZGNEE0001S7	
National Grid Plc	0.52%	GB00BDR05C01	
International Container Terminal Services Inc	0.50%	PHY411571011	
Pembina Pipeline Corp	0.50%	CA7063271034	
FNCL RJ1110 6.000 03/01/54	0.48%	US3142GRGU85	
DEGV 0% 15/08/2030	0.48%	DE0001030708	
Ryman Healthcare Ltd	0.47%	NZRYME0001S4	
FNCL RJ1366 5.000 04/01/54	0.47%	US3142GRQU75	
Williams Companies Inc	0.47%	US9694571004	
Atmos Energy Ord Shs	0.46%	US0495601058	
Airports Of Thailand PCL - Foreign	0.46%	TH0765010Z16	
Crown Castle Inc	0.46%	US22822V1017	
Summerset Group Holdings Ltd	0.45%	NZSUME0001S0	
Exelon Corp	0.44%	US30161N1019	
Marsden Maritime Holdings Ltd	0.42%	NZNTHE0001S3	

Grupo Aeroportuario del Sureste SAB de CV	0.42%	MXP001661018
NZGB 4.25% 15/05/2034	0.42%	NZGOVDT534C4
Argosy Property Trust	0.41%	NZARGE0010S7
Canadian Natl Railway Co	0.41%	CA1363751027
EverSource Energy	0.40%	US30040W1080
Asset Plus Ltd	0.40%	NZNAPE0007S3
Chorus Ltd	0.40%	NZCNUE0001S2
DEGV 1.800 08/15/53	0.40%	DE0001030757
Cash at Bank	0.40%	
EURNZD Maturing 18/11/2024 (1671Z LN)	0.39%	
GRGV 3.375% 15/06/2034	0.39%	GR0124040743
NZGV 4.25% 15/05/2036	0.38%	NZGOVDT536C9
Servcorp Ltd	0.38%	AU000000SRV5
Debtors	0.37%	
Everygy Inc	0.37%	US30034W1062
ITGV 0.65% 28/10/2027	0.36%	IT0005388175
Bank of America Merrill Lynch USD Fut Margin A/c	0.36%	
NZME Ltd	0.34%	NZNZME0001S0
Precinct Properties NZ Ltd	0.34%	NZAPTE0001S3
PPL Corp	0.33%	US69351T1060
Edison International	0.33%	US2810201077
LMT 24RTL1 A1 Sr Seq Fix	0.33%	US50205DAA72
COGV 13.25% 09/02/2033	0.32%	COL17CT03862
Targa Resources Corp	0.32%	US87612G1013
US Long Bond (CBT) Dec24	0.32%	US20241219
SIGV 3.625 03/11/33	0.32%	SI0002104303
Port of Tauranga Ltd	0.32%	NZPOTE0003S0
Cellnex Telecom SA	0.31%	ES0105066007
Santos Brasil Participacoes SA	0.30%	BRSTBPACNOR3
ENN Energy Holdings Ltd	0.29%	KYG3066L1014
Cleanaway Waste Management Ltd	0.29%	AU000000CWY3
FNCL FS6939 3.500 08/01/48	0.29%	US3140XNV924
FNCL CB6029 4.000 04/01/53	0.28%	US3140QRVX83
Transurban Group	0.28%	AU000000TCL6
Ameren Corp	0.27%	US0236081024
Alliant Energy Corp	0.27%	US0188021085
SAN 5.75% 23/08/2033	0.27%	XS2626699982
SDRCMT % 16/05/2039	0.27%	US811304AA27
FRGV 3% 25/06/2049	0.27%	FR001400NEF3
Cheniere Energy Inc	0.26%	US16411R2085
TCMT 7.5148% 15/05/2037	0.26%	US87666YAA55
NRTHMT % 15/03/2039	0.26%	US67021HAA41
Welltower Inc	0.25%	US95040Q1040
Scales Corporation Limited	0.25%	NZSCLE0002S8
HSBA 0.641% 24/09/2029	0.24%	XS2388491289
Aena SME SA	0.23%	ES0105046009
PNMSR 2022-GT1 A Mtge	0.23%	US69354WAF32
NZDUSD Maturing 15/11/2024 (1838Z LN)	0.23%	
Elanor Commercial Property Fund	0.22%	AU0000063893
NAB 2.332% 21/08/2030	0.22%	US632525AU59
PERUGB 6.15% 12/08/2032	0.22%	PEP01000C5E9
VOWG % 14/08/2026	0.22%	XS2880093765
UBSG 9.016% 15/11/2033	0.21%	US225401BB38
RY % 02/07/2028	0.21%	XS2853494602
Norfolk Southern Corp	0.20%	US6558441084
CAFDC 5.125% 13/01/2033	0.20%	FR001400F323
Prologis Inc	0.20%	US74340W1036
Vector Ltd	0.20%	NZVCTE0001S7
BPCE 4% 29/11/2032	0.20%	FR001400E797
Digital Realty Trust Inc	0.19%	US2538681030
CAFDC 3.75% 01/02/2033	0.19%	FR001400EAY1
Millennium & Copthorne Hotels Ltd	0.18%	NZMCKE0004S9
IBE 3.25% PERP	0.18%	XS1890845875
E.ON SE	0.18%	DE000ENAG999
Dominion Energy Inc	0.18%	US25746U1097
BBVA 1% 16/01/2030	0.18%	XS2104051433
Aurizon Holdings Ltd	0.18%	AU000000AAZ11
Tokyo Gas Co Ltd	0.18%	JP3573000001
ALBA 2005-1 D Mtge	0.18%	XS0235715363
CLP Holdings Ltd	0.18%	HK0002007356
INGA 1% 13/11/2030	0.18%	XS2079079799
GM 1.5% 10/06/2026	0.18%	US37045XDK90

SOGN 1% 24/11/2030	0.18%	FR0014000OZ2
USB 5.836 06/12/34 33 MTN	0.17%	US91159HJN17
NZDUSD Maturing 02/10/2024 (6413Z US)	0.17%	
Kansai Electric Power Co Inc	0.17%	JP3228600007
ALVG 5.824% 25/07/2053	0.16%	DE000A351U49
LMT 23RTL2 A1 Sr Seq Fix	0.16%	US50205BAA17
Stride Property Ltd and Stride Invest Mgmt Ltd	0.16%	NZSPGE000152
NYC % 15/08/2039	0.16%	US62956HAAA1
AFFNN 4.375% 17/04/2026	0.16%	XS1983289791
BNGBA 1.875% 13/07/2032	0.16%	XS2500674887
EBKG 1.375% 31/08/2081	0.16%	XS2381272207
HLTNCM % 15/06/2041	0.16%	US40424UAE73
East Japan Railway Co	0.16%	JP3783600004
NDLWR 0% 08/09/2031	0.16%	XS2382267750
RSGV 1% 23/09/2028	0.16%	XS2388561677
ADGV 1.25% 06/05/2031	0.16%	XS2339399946
TPR 5.35% 27/11/2025	0.16%	XS2720095541
ORAN 5.000 Perp 26 MTN	0.16%	XS1115498260
Simon Property Group Inc	0.16%	US8288061091
NBG 8% 03/01/2034	0.16%	XS2595343059
FN CB7218	0.16%	US3140QTAU30
UBSG 4.375% 11/01/2031	0.16%	CH1236363391
CE 6.165% 15/07/2027	0.16%	US15089QAM69
BNPP 4.375% 13/01/2029	0.15%	FR001400DCZ6
NZDUSD Maturing 15/11/2024 (BARC LN)	0.15%	
FR RA9797	0.15%	US3133KR3E22
Tenaga Nasional Bhd	0.15%	MYL5347O0009
NEE 6.051% 01/03/2025	0.15%	US65339KBP49
ENGIE 4.75% PERP	0.15%	FR001400QOK5
EIB 2.75% 28/07/2028	0.15%	XS2587298204
UBSG 9.25% PERP	0.15%	US902613BF40
BBVA 6% PERP	0.15%	ES0813211028
RABO % 16/07/2028	0.14%	XS2860946867
PERUGB 5.4% 12/08/2034	0.14%	PEP01000C5G4
HKINTL 3 3/8 24/07/31	0.14%	HK0001031944
SLMSLT 0410 A8 Sr Seq Flt	0.14%	XS0203069710
EDF 2.625 Perp 27 FRN	0.14%	FR0014003S56
AFT Pharmaceuticals Ltd	0.13%	NZAFTE0001S4
Cash at Bank	0.13%	
New Zealand Rural Land Co Ltd	0.13%	NZNZLE0001S2
Westpac Banking Corporation	0.13%	AU000000WBC1
NDFC 2022-1A C Mtge	0.13%	XS2452635894
Invitation Homes Inc	0.13%	US46187W1071
BNPP 2.819% 19/11/2025	0.13%	US09659W2J22
GASI 2.124% 01/10/2030	0.13%	XS2056491587
KEXIM 0% 19/10/2024	0.13%	XS2397372850
DNBNO 5.00% 13/09/2033	0.13%	XS2635428274
BANNA 2019-1 D Mtge	0.13%	XS2069315740
RVDC 231 A2A Fix	0.13%	US76134KAA25
CLGV 3.875% 09/07/2031	0.13%	XS2856800938
LLOY 1.985% 15/12/2031	0.13%	XS2351166421
DOMIB 231 C Mtge	0.13%	XS2587124046
T 4.500 05/15/35 34	0.13%	US00206RCP55
BBVA 5.125% 18/01/2033	0.12%	USP16259AM84
VOD 2.625% 27/08/2080	0.12%	XS2225157424
Koninklijke Vopak NV	0.12%	NL0009432491
NDAFI 4.375% 06/09/2026	0.12%	XS2676816940
Fraport AG Frankfurt Airport	0.12%	DE0005773303
BPCE 5.75% 01/06/2033	0.12%	FR001400I7P8
Vital Healthcare Property Trust	0.12%	NZCHPE0001S4
SBA Communications Corp	0.12%	US78410G1040
ERST 5.737% 08/03/2028	0.12%	XS2676413235
THLTD 4.225% 26/04/2033	0.12%	XS2614623978
ABN 5.5% 21/09/2033	0.11%	XS2637967139
CIA Paranaense de Energia	0.11%	BRCPLEACNOR8
UNIQ 6% 27/07/2046	0.11%	XS1117293107
IBE 4.875% PERP	0.11%	XS2580221658
PRKCM 2023-AFC1 A1 Mtge	0.11%	US693981AA03
AXAF 3.250 05/28/49 29 MTN	0.11%	XS1799611642
GRKOE 3.85% 29/03/2026	0.11%	USN3700LAD75
CBKG 4% 05/12/2030	0.11%	DE000CZ45V25
TRNIM 2.375% PERP	0.11%	XS2437854487

EDP 4.75% 29/05/2054	0.11%	PTEDPZOM0011
ESAIL 2007-4X A4 Mtge	0.11%	XS1150799481
Eureka Group Holdings Ltd	0.11%	AU000000EGH7
CFMT 2023-HB11 M2 Mtge	0.11%	US12530KAC36
ABFOF 3.248% PERP	0.11%	XS2256949749
BMW Float 06/05/26	0.11%	XS2835763702
Snam SpA	0.11%	IT0003153415
Equinix Inc	0.11%	US29444U7000
360 Capital Total Return Fund	0.11%	AU000000TOT4
MIRA 2023-1 B Mtge	0.11%	ES0305694012
Goodman Group	0.11%	AU000000GGMG2
EDP 1.7% 20/07/2080	0.11%	PTEDPLOM0017
ALBA 2007-1 E Mtge	0.11%	XS0301708573
Realty Income Corp	0.11%	US7561091049
BAYV 2005-A A2B Mtge	0.11%	US073250BP61
T & G Global Ltd	0.11%	NZTURE000255
BMEBX 8.125% 15/11/2030	0.10%	XS2721513260
Public Storage	0.10%	US74460D1090
ITGV 1.500 04/30/45	0.10%	IT0005438004
FARM 2023-1 A Mtge	0.10%	US30767YAA38
TEF 2.376% PERP	0.10%	XS2293060658
SCRT 2016-1 M2 Mtge	0.10%	US35563PAE97
VMEDO 4.5% 15/07/2031	0.10%	XS2358483258
FMMSR 22GT2 A Fix	0.10%	US30259RAP01
OPTICS 7.75% 24/01/2033	0.10%	XS2804497506
FNCL CB8841 5.500 07/01/54	0.10%	US3140QUZF60
BJGV 4.95% 22/01/2035	0.10%	XS2366832496
AIBG 4.625% 20/05/2035	0.10%	XS2823235085
AIIB 2.875% 23/05/2031	0.10%	XS2826669793
Debtors	0.10%	
BOP 4.625% 17/07/2029	0.10%	XS2845167613
NG 5.625% 18/06/2073	0.10%	XS0903532090
BAMLL 7.51181% 15/01/2039	0.10%	US05530SAJ50
TAURS 2020-NL1X A Mtge	0.10%	XS2128006603
PGHN 3.5% 31/05/2028	0.10%	XS2343000241
ORSTE 2.25% 14/06/2028	0.10%	XS2490471807
Elanor Investors Group	0.10%	AU000000ENN1
VOWG 3.75% 10/09/2026	0.09%	XS2837886014
UROPA 071B A3A Sr Flt	0.09%	XS0311807753
MOH 3.875% 15/11/2030	0.09%	US60855RAK68
FR RJ0052	0.09%	US3142GQBW14
JHHOL 5.375% 15/04/2031	0.09%	DE000A383CE8
DPFIN 221 D Sub Seq Flt	0.09%	XS2458324279
DPFIN 222 D Seq Flt	0.09%	XS2491646662
PNEYO 4.5% 15/08/2028	0.09%	US70339PAA75
ELV 2.25% 15/05/2030	0.09%	US036752AN31
CLAVEL 3 A Flt	0.09%	XS2648667074
MRAVT 191 B Sub Seq Flt	0.09%	XS2076149553
Iron Mountain Inc	0.09%	US46284V1017
SYORT 4.375% 03/05/2033	0.09%	XS2613209670
CenterPoint Energy Inc	0.09%	US15189T1079
AFD 0.125% 29/09/2031	0.09%	FR0014005NA6
GOOD 2023-2GS A Mtge	0.09%	US38237AAA07
UKLSD % 17/05/2034	0.09%	XS2809142156
TAURUK 6.34092% 17/05/2031	0.09%	XS2401066472
EMFUK 1R A3A Sub Flt	0.09%	XS1099725415
SARFP 5.63264% 17/11/2051	0.09%	XS2403443273
MFD 2008-1 A3 Mtge	0.09%	XS0995537155
SES SA	0.08%	LU0088087324
SMFLLC 201 A21 Fix	0.08%	US81761TAA34
Cash at Bank	0.08%	
ETISA 0.375% 17/05/2028	0.08%	XS2339427747
Sun Communities Inc	0.08%	US8666741041
Cash at Bank	0.08%	
WTB 2.375% 31/05/2027	0.08%	XS2289852522
AXTF 241 B	0.08%	US05335FAD33
PTSPV 1 A Flt Mtge	0.08%	IT0005446528
ISP 4.875% 19/05/2030	0.08%	XS2625196352
VZ 4.25% 31/10/2030	0.08%	XS2550881143
SBAC 3.125% 01/02/2029	0.08%	US78410GAG91
Crown Castle Inc	0.08%	US22822V1017
FISV 4.5% 24/05/2031	0.08%	XS2626288257

RPIT 221 A Fix	0.08%	US74969XAA90
UMGX 4% 13/06/2031	0.08%	XS2631848665
Cash at Bank	0.08%	
CAGR 3.875% 20/04/2031	0.08%	FR001400HCR4
T 3.95% 30/04/2031	0.08%	XS2590758665
ABN 3.875% 15/01/2032	0.08%	XS2747610751
ALNDR 4.5% PERP	0.08%	XS2829852842
ENGIE 3.875% 06/03/2036	0.08%	FR001400OJC7
RXL 5.25% 15/09/2030	0.08%	XS2655993033
AVISCR 231 C Fix	0.08%	US05377RGG39
Extra Space Storage Inc	0.07%	US30225T1025
ERG 4.125% 03/07/2030	0.07%	XS2853679053
Cash at Bank	0.07%	
VCAT 2021-NPL6 A1 Mtge	0.07%	US91824WAA09
RENA 5.5% 09/10/2034	0.07%	FR001400QY14
CPG 3.25% 06/02/2031	0.07%	XS2758114321
Equatorial Energia SA	0.07%	BREQTLACNORO
BNPP 2.875% 01/10/2026	0.07%	XS1378880253
TNETH 4.625% PERP	0.07%	XS2783604742
Vicinity Centres	0.07%	AU000000VCX7
GODDAR 241 A2 Fix	0.07%	US380241AC35
IMPAS 4 A Mtge	0.07%	ES0347854004
Goodman Property Trust	0.07%	NZCPT000159
DGFP Float 05/13/26	0.07%	FR001400QHDD4
JCI 3.000 09/15/28 28	0.07%	XS2527421668
STIAB 1.75% 22/10/2030	0.07%	XS2202902636
OXFFT 221 A2	0.07%	US69145BAA44
EUROMT 071 B Sub Seq Flt	0.07%	XS0305764036
ERLS 2019-NPL1 A Mtge	0.07%	XS2022085414
PLD 1.875% 05/01/2029	0.07%	XS1861322383
CONN 23A B Fix	0.07%	US20824CAB19
ACEGA 0.375% 07/10/2027	0.07%	XS2388941077
ASSGEN 2.429 07/14/31	0.07%	XS2201857534
Udr Inc	0.07%	US9026531049
Host Hotels & Resorts Inc	0.07%	US44107P1049
Debtors	0.07%	
GCPAS 5 A2 Mtge	0.06%	ES0332235011
GOOD 215 A Sr Seq Fix	0.06%	US38237HAA59
PRX 1.288% 13/07/2029	0.06%	XS2360853332
SLMSLT 037A5B A5B Sr Seq	0.06%	XS0172692914
VNA 0.625 12/14/29 29	0.06%	DE000A3E5MH6
Mitsui Fudosan Co Ltd	0.06%	JP3893200000
VNTX 1.8% 01/04/2026	0.06%	US928881AB78
HBM 4.5% 01/04/2026	0.06%	US443628AJ11
Chubu Electric Power Co Inc	0.06%	JP3526600006
GPI 4% 15/08/2028	0.06%	US398905AN98
CHTR 6.375% 01/09/2029	0.06%	US1248EPCS01
ESAT 7.69332% 15/07/2038	0.06%	US30227FAJ93
ALLY 6.848% 03/01/2030	0.06%	US02005NBU37
Essential Properties Realty	0.06%	US29670E1073
USFDG 4.75% 15/02/2029	0.06%	US90290MAD39
CLAVEL 3 A Seq Flt	0.06%	XS2648075146
STRE 2024-1A A Mtge	0.06%	US86324CAA99
FX Open Positions	0.06%	
MUVG 1% 26/05/2042	0.06%	XS2381261424
NZDUSD Maturing 21/10/2024 (0782748D FP)	0.06%	
TRE 213 B1 Flt	0.06%	US89600HAG48
SVT 5.875% 31/07/2038	0.06%	XS2870262859
MICC 6.25% 25/03/2029	0.06%	USL6388GHV51
BXCMT 7.09332% 15/09/2036	0.06%	US05609VAL99
SONIC 201 A21 Fix	0.06%	US83546DAG34
Dream Industrial Real Estate Investment Trust	0.06%	CA26153W1095
Kimco Realty Corp	0.05%	US49446R1095
CAS 21R01 1B2 Flt	0.05%	US20754RAJ59
Vonovia Se	0.05%	DE000A1ML7J1
GSRPM 2003-1 B1 Mtge	0.05%	US36228FLN41
BAYC 2006-3A A1 Mtge	0.05%	US07324NAA19
Italgas SpA	0.05%	IT0005211237
BABS 2023-RM7 A1 Mtge	0.05%	US10638BAA26
Healthcare Realty Trust Inc	0.05%	US42226K1051
New Zealand Exchange Ltd	0.05%	NZNXE0001S7
NZDUSD Maturing 21/10/2024 (1838Z LN)	0.05%	

KBH 4% 15/06/2031	0.05%	US48666KAZ21
FX Open Positions	0.05%	
Sumitomo Realty & Development Co Ltd	0.05%	JP3409000001
Asset Plus Ltd	0.05%	NZNAPE0007S3
Auckland International Airport Ltd	0.05%	NZAIAE0002S6
Vinci SA	0.04%	FR0000125486
SHING 3.32% 29/01/2027	0.04%	XS2740452649
BAYRT 2005-E A1 Mtge	0.04%	US073250BV30
EIB 1.5% 15/06/2032	0.04%	XS2484093393
Debtors	0.04%	
Growthpoint Properties Austr	0.04%	AU000000GOZ8
Long Gilt Future Dec24	0.04%	GB00KNT5JY48
Stockland Ltd	0.04%	AU000000SGP0
HASI 3.375% 15/06/2026	0.04%	US418751AE33
Vital Ltd	0.04%	NZTTKE0001S4
MSARD 061 M1A Sub Flt	0.04%	XS0272298166
Essex Property Trust Inc	0.04%	US2971781057
EDF 4 ? 06/17/36 Corp	0.04%	FR001400QR70
BANNA 1 A Sr Seq Flt	0.04%	XS2069315153
Debtors	0.04%	
IBRD 0.250 01/10/50	0.04%	XS2063423318
UU 0.875% 28/10/2029	0.04%	XS2291328735
COLX 2% 17/04/2026	0.04%	XS1808395930
NZDUSD Maturing 02/10/2024 (6413Z US)	0.04%	
Capitaland Integrated Commercial Trust	0.04%	SG1M51904654
KRGV 0% 15/10/2026	0.03%	XS2376820259
STOHO 1.75% 07/04/2026	0.03%	XS2327414061
Avalonbay Communities Inc	0.03%	US0534841012
KDHOL 1.75% 27/10/2032	0.03%	XS2333224314
SYF 4.5% 23/07/2025	0.03%	US87165BAG86
Americold Realty Trust Inc	0.03%	US03064D1081
Omega Healthcare Investors	0.03%	US6819361006
RCI 2.95% 15/03/2025	0.03%	US775109CF65
Klepierre	0.03%	FR0000121964
KDX REALTY INVESTMENT CORP	0.03%	JP3046270009
AMBP 3% 01/09/2029	0.03%	XS2310511717
Sun Hung Kai Properties	0.03%	HK0016000132
Wharf Real Estate Investment	0.03%	KYG9593A1040
NZDCAD Maturing 02/10/2024 (6413Z US)	0.03%	
Leg Immobilien Ag	0.03%	DE000LEG1110
Agree Realty Corp	0.03%	US0084921008
GLP J-REIT	0.03%	JP3047510007
PRET 2023-RN1 A1	0.03%	US74137BAA44
Fastighets AB Balder	0.03%	SE0017832488
Can Apartment Prop Real Estate	0.03%	CA1349211054
TRITAX BIG BOX	0.03%	GB00BG49KP99
Debtors	0.03%	
Equity Lifestyle Properties	0.03%	US29472R1086
LLY 1.7% 01/11/2049	0.03%	XS2075938006
IMPAS 3 A Mtge	0.02%	ES0347862007
Zhejiang Expressway Co-H	0.02%	CNE100000454
Parkway Life Real Estate	0.02%	SG1V52937132
Ingenia Communities Group	0.02%	AU000000INA9
Safestore Holdings PLC	0.02%	GB00B1N7Z094
GBPNZD Maturing 25/11/2024 (BARC LN)	0.02%	
Segro Plc	0.02%	GB00B5ZN1N88
Unibail-Rodamco-Westfield	0.02%	FR0013326246
National Storage Reit	0.02%	AU000000NSR2
Mitsui Fudosan Logistics Park Inc	0.02%	JP3048300002
Nomura Real Estate Master Fund Inc	0.02%	JP3048110005
First Capital Realty Inc	0.02%	CA31890B1031
Camden Property Trust	0.02%	US1331311027
Frasers Centrepoint Trust	0.02%	SG1T60930966
Charter Hall Group	0.02%	AU000000CHCO
FX Open Positions	0.02%	
Gecina REIT Ord Shs	0.02%	FR0010040865
Cellnex Telecom SA	0.02%	ES0105066007
Highwoods Properties Inc	0.02%	US4312841087
HONK 2019-2A A2 Mtge	0.02%	US26208LAE83
Aedifica SA	0.02%	BE0003851681
Big Yellow Group PLC	0.02%	GB0002869419
Millennium & Copthorne Hotels - Preference Shares	0.02%	NZMCKE0005S6

MSARD 072 A1A Sr Seq Flt	0.02%	XS0333305299
Japan Retail Fund Investment	0.02%	JP3039710003
SERV 2020-1 A2II Mtge	0.02%	US81761TAC99
Grainger PLC	0.02%	GB00B04V1276
NZDUSD Maturing 15/11/2024 (1671Z LN)	0.02%	
Catena AB	0.02%	SE0001664707
Weyerhaeuser Co	0.02%	US9621661043
AVJennings Ltd	0.02%	AU000000AVJ0
FX Open Positions	0.02%	
IBRD 0 02/21/30	0.02%	XS2122894855
Land Securities Group Plc	0.02%	GB00BYW0PQ60
FX Open Positions	0.02%	
Link Real Estate Investment Trust	0.01%	HK0823032773
NZES 2021-FHT1 A Mtge	0.01%	US62955MAB28
COMM 2013-CR13 C Mtge	0.01%	US12630BBF40
Bank of America Merrill Lynch CAD Fut Margin A/c	0.01%	
NZDCAD Maturing 19/11/2024 (BARC LN)	0.01%	
Cash at Bank	0.01%	
Pacs Group Inc	0.01%	US69380Q1076
Mitsubishi Estate Co Ltd	0.01%	JP3899600005
FX Open Positions	0.01%	
Japan Hotel Reit Investment Corp	0.01%	JP3046400002
EURNZD Maturing 02/10/2024 (6413Z US)	0.01%	
Merlin Properties Socimi S.A.	0.01%	ES0105025003
Unite Group PLC	0.01%	GB0006928617
Digital Core REIT	0.01%	SGXC50067435
FX Open Positions	0.01%	
Derwent London PLC	0.01%	GB0002652740
VGP NV	0.01%	BE0003878957
Invincible Investment Corporation	0.01%	JP3046190009
Argan SA	0.01%	FR0010481960
CONN 24A A Fix	0.01%	US20824DAA19
Londonmetric Property PLC	0.01%	GB00B4WFW713
Debtors	0.01%	
TAG Immobilien AG	0.01%	DE0008303504
Warehouses de Pauw NV	0.01%	BE0974349814
NZDUSD Maturing 21/10/2024 (1671Z LN)	0.01%	
Advance Residence Investment	0.01%	JP3047160001
Nippon Accommodations Fund Inc	0.01%	JP3046440008
FX Open Positions	0.01%	
JM AB	0.01%	SE0000806994
NZDUSD Maturing 15/11/2024 (1128007Z LN)	0.01%	
NZDHKD Maturing 03/10/2024 (6413Z US)	0.01%	
Cash at Bank	0.01%	
Debtors	0.01%	
Fabege AB	0.01%	SE0011166974
NZDMXN Maturing 03/10/2024 (6413Z US)	0.01%	
Cash at Bank	0.00%	
NZDJPY Maturing 02/10/2024 (6413Z US)	0.00%	
Equatorial Energia SA	0.00%	BREQTLR04OR9
Debtors	0.00%	
Debtors	0.00%	
Debtors	0.00%	
Debtors	0.00%	
Debtors	0.00%	
FX Open Positions	0.00%	
EURNZD Maturing 02/10/2024 (6413Z US)	0.00%	
AUDUSD Maturing 21/11/2024 (0782748D FP)	0.00%	
NZDCAD Maturing 02/10/2024 (6413Z US)	0.00%	
EURNZD Maturing 18/11/2024 (BARC LN)	0.00%	
Debtors	0.00%	
Bank of America Merrill Lynch AUD Fut Margin A/c	0.00%	
USDCOP Maturing 27/11/2024 (1838Z LN)	0.00%	
Cash at Bank	0.00%	
Bank of America ML Swap Margin Account - USD	0.00%	
USDPEN Maturing 27/11/2024 (1838Z LN)	0.00%	
Cash at Bank	0.00%	
EURNZD Maturing 18/11/2024 (2892Z LN)	0.00%	
NZDHKD Maturing 03/10/2024 (6413Z US)	0.00%	
Lineage Inc	0.00%	US53566V1061
NZDJPY Maturing 02/10/2024 (6413Z US)	0.00%	
Cash at Bank	0.00%	

Debtors	0.00%	
USDPEN Maturing 27/11/2024 (0782748D FP)	0.00%	
AUDNZD Maturing 25/10/2024 (CBA AU)	0.00%	
Cash at Bank	0.00%	
New Zealand Rural Land Co Ltd- Warrant	0.00%	NZNL0005S3
NZDSEK Maturing 02/10/2024 (6413Z US)	0.00%	
Cash at Bank	0.00%	
Debtors	0.00%	
Cash at Bank	0.00%	
Cash at Bank	0.00%	
EURGBP Maturing 18/11/2024 (BARC LN)	0.00%	
NZDMXN Maturing 04/11/2024 (6413Z US)	0.00%	
NZDSGD Maturing 02/10/2024 (6413Z US)	0.00%	
Cash at Bank	0.00%	
Cash at Bank	0.00%	
Cash at Bank	0.00%	
EURUSD Maturing 18/11/2024 (4068781Z FP)	0.00%	
EURNZD Maturing 04/11/2024 (6413Z US)	0.00%	
Capitaland Integrated Commercial Trust - Rights	0.00%	SGXZ92105022
NZDHKD Maturing 04/11/2024 (6413Z US)	0.00%	
GBPNZD Maturing 04/11/2024 (6413Z US)	0.00%	
USDMXN Maturing 19/11/2024 (0782748D FP)	0.00%	
Cash at Bank	0.00%	
GBPNZD Maturing 04/11/2024 (6413Z US)	0.00%	
Cash at Bank	0.00%	
Cash at Bank	0.00%	
Cash at Bank	0.00%	
Cash at Bank	0.00%	
AUDNZD Maturing 04/11/2024 (6413Z US)	0.00%	
AUDNZD Maturing 04/11/2024 (6413Z US)	0.00%	
NZDSEK Maturing 04/11/2024 (6413Z US)	0.00%	
NZDCAD Maturing 04/11/2024 (6413Z US)	0.00%	
NZDSGD Maturing 04/11/2024 (6413Z US)	0.00%	
NZDHKD Maturing 04/11/2024 (6413Z US)	0.00%	
EURNZD Maturing 04/11/2024 (6413Z US)	0.00%	
NZDJPY Maturing 05/11/2024 (6413Z US)	0.00%	
NZDTHB Maturing 04/11/2024 (6413Z US)	0.00%	
AUDNZD Maturing 21/11/2024 (1838Z LN)	0.00%	
Creditors	0.00%	
NZDUSD Maturing 04/11/2024 (6413Z US)	0.00%	
NZDCAD Maturing 04/11/2024 (6413Z US)	0.00%	
NZDJPY Maturing 05/11/2024 (6413Z US)	0.00%	
AUDNZD Maturing 04/10/2024 (4113034Z NZ)	0.00%	
GBPNZD Maturing 02/10/2024 (6413Z US)	0.00%	
AUDNZD Maturing 02/10/2024 (6413Z US)	0.00%	
GBPNZD Maturing 02/10/2024 (6413Z US)	0.00%	
NZDUSD Maturing 04/11/2024 (6413Z US)	0.00%	
Creditors	0.00%	
EURGBP Maturing 18/11/2024 (1671Z LN)	0.00%	
AUDNZD Maturing 02/10/2024 (6413Z US)	0.00%	
Creditors	-0.01%	
Creditors	-0.01%	
NZDUSD Maturing 15/11/2024 (0782748D FP)	-0.01%	
Creditors	-0.01%	
Creditors	-0.01%	
FX Open Positions	-0.01%	
Bank of America Merrill Lynch GBP Fut Margin A/c	-0.01%	
Bank of America Merrill Lynch JPY Fut Margin A/c	-0.01%	
Creditors	-0.01%	
NZDTHB Maturing 02/10/2024 (6413Z US)	-0.01%	
Creditors	-0.01%	
Creditors	-0.02%	
UBS USD Collateral Account	-0.02%	
Creditors	-0.02%	
Creditors	-0.02%	
Creditors	-0.02%	
Creditors	-0.03%	
Creditors	-0.03%	
OSFI Futures Offset	-0.04%	
Creditors	-0.05%	
BNP USD Margin Account	-0.05%	
Creditors	-0.05%	

Creditors	-0.06%
Creditors	-0.06%
Creditors	-0.07%
Bank of America Merrill Lynch EUR Fut Margin A/c	-0.10%
Ingenia Communities Group	-0.17% AU000000INA9
Barclays Margin Account - USD	-0.18%
FX Open Positions	-0.19%
Creditors	-0.21%
Stockland Ltd	-0.24% AU000000SGP0
Goodman Group	-0.25% AU000000GMG2
CITI Margin Account - USD	-0.26%
Scentre Group	-0.35% AU000000SCG8
Goldman Sachs USD Margin A/c	-0.37%
Creditors	-0.38%
US T-Bond Ultra Fut Dec24	-0.47%
Euro-Bobl Future Dec24	-0.60% DE000F0Q7BV4
OSFI Futures Offset	-0.89%
Euro BUXL 30Y Bond Fut Dec24	-0.93%
Short Term Euro-BTS Future Dec24	-1.12%
Euro-Bund Future Dec24	-1.79% DE000F0Q7BU6
OSFI Futures Offset	-8.01%