

Offer name	Salt Investment Funds	Offer number	OFR10881
Fund name	Salt Sustainable Growth Fund	Fund number	FND21657
Period disclosure applies [dd/mm/yyyy]	30/09/2024		

Asset name	% of fund net assets	Security code
Cash at Bank	3.33%	
Fisher & Paykel Healthcare Ltd	2.93%	NZFAP0001S2
Microsoft Corporation	2.04%	US5949181045
SAP SE	2.03%	DE0007164600
Us 5Yr Note (Cbt) Dec14	1.97%	FV20241231
OSFI Futures Offset	1.93%	
Infratil Ltd	1.89%	NZIFTE0003S3
Visa Inc-Class A Shares	1.68%	US92826C8394
Auckland International Airport Ltd	1.61%	NZAI0002S6
UST 0% 09/01/2025	1.55%	US912797LX35
Carbon Fund	1.33%	NZCO2E0005S7
Aon PLC	1.19%	IE00BLP1HW54
Contact Energy Ltd	1.18%	NZCENE0001S6
Accenture PLC	1.17%	IE00B4BNMY34
Alphabet Inc Class A	1.17%	US02079K3059
Intercontinental Exchange Inc	1.13%	US45866F1049
Welltower Inc	1.12%	US95040Q1040
UnitedHealth Group Inc	1.00%	US91324P1021
Mainfreight Ltd	0.97%	NZMFTE0001S9
Procter and Gamble CO/THE	0.96%	US7427181091
Becton Dickinson and Co	0.96%	US0758871091
Constellation Software Inc	0.94%	CA21037X1006
Cme Group Inc	0.94%	US12572Q1058
L'Oreal SA	0.93%	FR0000120321
Texas Instruments Inc	0.93%	US8825081040
Coca-Cola Co/The	0.93%	US1912161007
RELX Plc	0.90%	GB00B2B0DG97
Ebos Group Ltd	0.90%	NZEBOE0001S6
Meridian Energy Limited	0.90%	NZMELE0002S7
Abbott Laboratories	0.88%	US0028241000
Booking Holdings Inc	0.88%	US09857L1089
Prologis Inc	0.88%	US74340W1036
IQVIA Holdings Inc	0.88%	US46266C1053
Thermo Fisher Scientific Inc	0.87%	US8835561023
Arthur J Gallagher & Co	0.87%	US3635761097
AIA Group Ltd	0.86%	HK0000069689
Digital Realty Trust Inc	0.86%	US2538681030
Taiwan Semiconductor-SP ADR	0.81%	US8740391003
Automatic Data Processing Inc	0.80%	US0530151036
Mercury NZ Limited	0.75%	NZMRPE0001S2
HALEON PLC	0.74%	GB00BMX86B70
NextEra Energy Inc	0.73%	US65339F1012
US 10YR Ultra Fut Dec24	0.72%	TN20241219
Spark New Zealand Ltd	0.71%	NZTELE0001S4
Simon Property Group Inc	0.70%	US8288061091
Revvity Inc	0.70%	US7140461093
Roper Industries Inc	0.68%	US7766961061
Cash at Bank	0.60%	
American Tower Corp	0.59%	US03027X1000
TC Energy Corp	0.58%	CA87807B1076
A2 Milk Company Ltd	0.58%	NZATME0002S8
Invitation Homes Inc	0.57%	US46187W1071
Hologic Inc	0.56%	US4364401012
Cash at Bank	0.56%	
AutoZone Inc	0.56%	US0533321024
Cash at Bank	0.55%	
Duke Energy Corp	0.54%	US26441C2044
Broadridge Financial Solutions Inc	0.54%	US11133T1034
Freightways Group Ltd	0.52%	NZF000001S0
Otis Worldwide Corp	0.52%	US68902V1070
Reckitt Benckiser Group Plc	0.49%	GB00B24CGK77
Us 10Yr Note (Cbt)Dec14	0.48%	TY20241219

CDW Corp	0.48%	US12514G1085
Equinix Inc	0.48%	US29444U7000
Goodman Group	0.47%	AU000000GMG2
Realty Income Corp	0.47%	US7561091049
Public Storage	0.46%	US74460D1090
Equifax Inc	0.45%	US2944291051
Public Service Enterprise Group Inc	0.44%	US7445731067
NiSource Inc	0.44%	US65473P1057
Fletcher Building Ltd	0.42%	NZFBUE0001S0
Port of Tauranga Ltd	0.41%	NZPOTE0003S0
US 2YR Note (CBT) Dec24	0.41%	TU20241231
Steris plc	0.40%	IE00BFY8C754
Iron Mountain Inc	0.40%	US46284V1017
CAN 10Y Bond Fut Dec24	0.39%	
Union Pacific Corp	0.38%	US9078181081
P G & E Corp	0.38%	US69331C1080
CX Corporation	0.37%	US1264081035
Experian Plc	0.37%	GB00B19NLV48
National Grid Plc	0.36%	GB00BDR05C01
Sun Communities Inc	0.36%	US8666741041
Cash at Bank	0.36%	
Ryman Healthcare Ltd	0.36%	NZRYME0001S4
International Container Terminal Services Inc	0.35%	PHY411571011
Pembina Pipeline Corp	0.35%	CA7063271034
Factset Research Systems Inc	0.35%	US3030751057
S&P Global Inc	0.35%	US78409V1044
Crown Castle Inc	0.34%	US22822V1017
Williams Companies Inc	0.33%	US9694571004
Extra Space Storage Inc	0.33%	US30225T1025
Atmos Energy Ord Shs	0.33%	US0495601058
Airports Of Thailand PCL - Foreign	0.32%	TH0765010Z16
Crown Castle Inc	0.32%	US22822V1017
Summerset Group Holdings Ltd	0.32%	NZSUME0001S0
Zoetis Inc	0.32%	US98978V1035
Exelon Corp	0.31%	US30161N1019
Grupo Aeroportuario del Sureste SAB de CV	0.29%	MXP001661018
Udr Inc	0.29%	US9026531049
Host Hotels & Resorts Inc	0.29%	US44107P1049
Canadian Natl Railway Co	0.29%	CA1363751027
EverSource Energy	0.28%	US30040W1080
DEGV 1.3% 15/10/2027	0.28%	DE0001030740
Tower Ltd	0.28%	NZTWRE0011S2
KFW 0.010 05/05/27 MTN	0.28%	XS1999841445
Mitsui Fudosan Co Ltd	0.28%	JP3893200000
Essential Properties Realty	0.27%	US29670E1073
Evergy Inc	0.26%	US30034W1062
Argosy Property Trust	0.26%	NZARGE0010S7
Chorus Ltd	0.25%	NZCNU0001S2
Dream Industrial Real Estate Investment Trust	0.24%	CA26153W1095
Kimco Realty Corp	0.24%	US49446R1095
Vonovia Se	0.24%	DE000A1ML7J1
PPL Corp	0.23%	US69351T1060
KFW 3.25% 24/03/2031	0.23%	XS2698047771
Edison International	0.23%	US2810201077
Heartland Group Holdings Ltd	0.23%	NZHGHE0007S9
Targa Resources Corp	0.23%	US87612G1013
Healthcare Realty Trust Inc	0.22%	US42226K1051
Cellnex Telecom SA	0.22%	ES0105066007
Genesis Energy Ltd	0.22%	NZGNEE0001S7
Vector Ltd	0.22%	NZVCTE0001S7
Santos Brasil Participacoes SA	0.21%	BRSTBPACNOR3
FNCL RJ1110 6.000 03/01/54	0.21%	US3142GRGU85
DEGV 0% 15/08/2030	0.21%	DE0001030708
FNCL RJ1366 5.000 04/01/54	0.21%	US3142GRQU75
Precinct Properties NZ Ltd	0.21%	NZAPTE0001S3
CSL Limited	0.21%	AU000000CSL8
ENN Energy Holdings Ltd	0.20%	KYG3066L1014
Cleanaway Waste Management Ltd	0.20%	AU000000CWY3
Sumitomo Realty & Development Co Ltd	0.20%	JP3409000001
Transurban Group	0.20%	AU000000TCL6
Ameren Corp	0.19%	US0236081024
Alliant Energy Corp	0.19%	US0188021085

Cheniere Energy Inc		0.18%	US16411R2085
NZGB 4.25% 15/05/2034		0.18%	NZGOVDT534C4
Stockland Ltd		0.18%	AU000000SGP0
Universal Music Group NV		0.18%	NL0015000IY2
Jack Henry & Associates Inc		0.17%	US4262811015
DEGV 1.800 08/15/53		0.17%	DE0001030757
Cash at Bank		0.17%	
Telstra Corp Ltd		0.17%	AU000000TLS2
Essex Property Trust Inc		0.17%	US2971781057
EURNZD Maturing 18/11/2024 (1671Z LN)		0.17%	
GRGV 3.375% 15/06/2034		0.17%	GR0124040743
NZGV 4.25% 15/05/2036		0.17%	NZGOVDT536C9
Aena SME SA		0.16%	ES0105046009
ITGV 0.65% 28/10/2027		0.16%	IT0005388175
Bank of America Merrill Lynch USD Fut Margin A/c		0.16%	
NZDUSD Maturing 02/10/2024 (6413Z US)		0.16%	
Debtors		0.16%	
Capitaland Integrated Commercial Trust		0.16%	SG1M51904654
Avalonbay Communities Inc		0.15%	US0534841012
Cash at Bank		0.15%	
LMT 24RTL1 A1 Sr Seq Fix		0.14%	US50205DAA72
Americold Realty Trust Inc		0.14%	US03064D1081
COGV 13.25% 09/02/2033		0.14%	COL17CT03862
Norfolk Southern Corp		0.14%	US6558441084
Omega Healthcare Investors		0.14%	US6819361006
US Long Bond (CBT) Dec24		0.14%	US20241219
SIGV 3.625 03/11/33		0.14%	SI0002104303
Klepierre		0.14%	FR0000121964
KDX REALTY INVESTMENT CORP		0.14%	JP3046270009
Sun Hung Kai Properties		0.14%	HK0016000132
Wharf Real Estate Investment		0.14%	KYG9593A1040
Vital Healthcare Property Trust		0.13%	NZCHPE000154
Leg Immobilien Ag		0.13%	DE000LEG1110
Agree Realty Corp		0.13%	US0084921008
Stride Property Ltd and Stride Invest Mgmt Ltd		0.13%	NZSPGE000152
E.ON SE		0.13%	DE000ENAG999
Dominion Energy Inc		0.13%	US25746U1097
FNCL FS6939 3.500 08/01/48		0.13%	US3140XNV924
GLP J-REIT		0.13%	JP3047510007
Aurizon Holdings Ltd		0.13%	AU000000AZJ1
Fastighets AB Balder		0.12%	SE0017832488
FNCL CB6029 4.000 04/01/53		0.12%	US3140QVRVX83
Tokyo Gas Co Ltd		0.12%	JP3573000001
CLP Holdings Ltd		0.12%	HK0002007356
Can Apartment Prop Real Estate		0.12%	CA1349211054
NZDUSD Maturing 02/10/2024 (6413Z US)		0.12%	
TRITAX BIG BOX		0.12%	GB00BG49KP99
Equity Lifestyle Properties		0.12%	US29472R1086
SAN 5.75% 23/08/2033		0.12%	XS2626699982
Kansai Electric Power Co Inc		0.12%	JP3228600007
Goodman Property Trust		0.12%	NZCPT000159
SDRCMT % 16/05/2039		0.12%	US811304AA27
FRGV 3% 25/06/2049		0.12%	FR001400NEF3
WorleyParsons Ltd		0.12%	AU000000WOR2
TCMT 7.5148% 15/05/2037		0.11%	US87666YAA55
NRTHMT % 15/03/2039		0.11%	US67021HAA41
East Japan Railway Co		0.11%	JP3783600004
Parkway Life Real Estate		0.11%	SG1V52937132
Ingenia Communities Group		0.11%	AU000000INA9
HSBA 0.641% 24/09/2029		0.11%	XS2388491289
Safestore Holdings PLC		0.11%	GB00B1N7Z094
Tenaga Nasional Bhd		0.11%	MYL5347OO009
Segro Plc		0.11%	GB00B5ZN1N88
Cash at Bank		0.10%	
Unibail-Rodamco-Westfield		0.10%	FR0013326246
National Storage Reit		0.10%	AU000000NSR2
Mitsui Fudosan Logistics Park Inc		0.10%	JP3048300002
PNMSR 2022-GT1 A Mtge		0.10%	US69354WAF32
Nomura Real Estate Master Fund Inc		0.10%	JP3048110005
First Capital Realty Inc		0.10%	CA31890B1031
Vicinity Centres		0.10%	AU000000VCX7
NZDUSD Maturing 15/11/2024 (1838Z LN)		0.10%	

Camden Property Trust		0.10%	US1331311027
Frasers Centrepont Trust		0.10%	SG1T60930966
Charter Hall Group		0.10%	AU000000CHCO
NAB 2.332% 21/08/2030		0.10%	US632525AU59
Challenger Financial Service		0.10%	AU000000CGF5
Gecina REIT Ord Shs		0.10%	FR0010040865
PERUGB 6.15% 12/08/2032		0.10%	PEP01000C5E9
VOWG % 14/08/2026		0.10%	XS2880093765
Cellnex Telecom SA		0.09%	ES0105066007
Highwoods Properties Inc		0.09%	US4312841087
UBSG 9.016% 15/11/2033		0.09%	US225401BB38
RY % 02/07/2028		0.09%	XS2853494602
Aedifica SA		0.09%	BE0003851681
Big Yellow Group PLC		0.09%	GB0002869419
CAFDC 5.125% 13/01/2033		0.09%	FR001400F323
Cash at Bank		0.09%	
Japan Retail Fund Investment		0.09%	JP3039710003
BPCE 4% 29/11/2032		0.09%	FR001400E797
Koninklijke Vopak NV		0.09%	NL0009432491
CAFDC 3.75% 01/02/2033		0.08%	FR001400EAY1
Fraport AG Frankfurt Airport		0.08%	DE0005773303
SBA Communications Corp		0.08%	US78410G1040
IBE 3.25% PERP		0.08%	XS1890845875
CIA Paranaense de Energia		0.08%	BRCPLACNOR8
BBVA 1% 16/01/2030		0.08%	XS2104051433
Grainger PLC		0.08%	GB00B04V1276
ALBA 2005-1 D Mtge		0.08%	XS0235715363
Pacific Edge Ltd		0.08%	NZPEBE0002S1
INGA 1% 13/11/2030		0.08%	XS2079079799
GM 1.5% 10/06/2026		0.08%	US37045XDK90
SOGN 1% 24/11/2030		0.08%	FR0014000O22
Snam SpA		0.08%	IT0003153415
USB 5.836 06/12/34 33 MTN		0.08%	US91159HJN17
Debtors		0.07%	
Catena AB		0.07%	SE0001664707
Weyerhaeuser Co		0.07%	US9621661043
ALVG 5.824% 25/07/2053		0.07%	DE000A351U49
LMT 23RTL2 A1 Sr Seq Fix		0.07%	US50205BAA17
NYC % 15/08/2039		0.07%	US62956HAA41
AFFNN 4.375% 17/04/2026		0.07%	XS1983289791
BNGBA 1.875% 13/07/2032		0.07%	XS2500674887
EBKG 1.375% 31/08/2081		0.07%	XS2381272207
HLTNCM % 15/06/2041		0.07%	US40424UAE73
NDLWR 0% 08/09/2031		0.07%	XS2382267750
RSVG 1% 23/09/2028		0.07%	XS2388561677
ADGV 1.25% 06/05/2031		0.07%	XS2339399946
TPR 5.35% 27/11/2025		0.07%	XS2720095541
ORAN 5.000 Perp 26 MTN		0.07%	XS1115498260
Land Securities Group Plc		0.07%	GB00BYW0PQ60
NBG 8% 03/01/2034		0.07%	XS2595343059
FN CB7218		0.07%	US3140QTAU30
UBSG 4.375% 11/01/2031		0.07%	CH1236363391
CE 6.165% 15/07/2027		0.07%	US15089QAM69
BNPP 4.375% 13/01/2029		0.07%	FR001400DCZ6
Link Real Estate Investment Trust		0.07%	HK0823032773
NZDUSD Maturing 15/11/2024 (BARC LN)		0.07%	
FR RA9797		0.07%	US3133KR3E22
NEE 6.051% 01/03/2025		0.07%	US65339KBP49
ENGIE 4.75% PERP		0.07%	FR001400QOK5
EIB 2.75% 28/07/2028		0.06%	XS2587298204
UBSG 9.25% PERP		0.06%	US902613BF40
BBVA 6% PERP		0.06%	ES0813211028
RABO % 16/07/2028		0.06%	XS2860946867
PERUGB 5.4% 12/08/2034		0.06%	PEP01000C5G4
CenterPoint Energy Inc		0.06%	US15189T1079
Pacs Group Inc		0.06%	US69380Q1076
Mitsubishi Estate Co Ltd		0.06%	JP3899600005
HKINTL 3 3/8 24/07/31		0.06%	HK0001031944
Japan Hotel Reit Investment Corp		0.06%	JP3046400002
SLMSLT 0410 A8 Sr Seq Flt		0.06%	XS0203069710
EDF 2.625 Perp 27 FRN		0.06%	FR0014003S56
SES SA		0.06%	LU0088087324

Cash at Bank		0.06%	
Merlin Properties Socimi S.A.		0.06%	ES0105025003
NDFT 2022-1A C Mtge		0.06%	XS2452635894
Unite Group PLC		0.06%	GB0006928617
Digital Core REIT		0.06%	SGXC50067435
BNPP 2.819% 19/11/2025		0.06%	US09659W2J22
GASI 2.124% 01/10/2030		0.06%	XS2056491587
KEXIM 0% 19/10/2024		0.06%	XS2397372850
DNBNO 5.00% 13/09/2033		0.06%	XS2635428274
BANNA 2019-1 D Mtge		0.06%	XS2069315740
RVDC 231 A2A Fix		0.06%	US76134KAA25
Derwent London PLC		0.06%	GB0002652740
CLGV 3.875% 09/07/2031		0.06%	XS2856800938
VGP NV		0.06%	BE0003878957
Invincible Investment Corporation		0.06%	JP3046190009
LLOY 1.985% 15/12/2031		0.06%	XS2351166421
DOMIB 231 C Mtge		0.06%	XS2587124046
T 4.500 05/15/35 34		0.06%	US00206RCP55
BBVA 5.125% 18/01/2033		0.05%	USP16259AM84
VOD 2.625% 27/08/2080		0.05%	XS2225157424
Argan SA		0.05%	FR0010481960
NDAFI 4.375% 06/09/2026		0.05%	XS2676816940
Londonmetric Property PLC		0.05%	GB00B4WFW713
Equatorial Energia SA		0.05%	BREQLACNORO
BPCE 5.75% 01/06/2033		0.05%	FR001400I7P8
ERST 5.737% 08/03/2028		0.05%	XS2676413235
THLTD 4.225% 26/04/2033		0.05%	XS2614623978
ABN 5.5% 21/09/2033		0.05%	XS2637967139
UNIQ 6% 27/07/2046		0.05%	XS1117293107
TAG Immobilien AG		0.05%	DE0008303504
IBE 4.875% PERP		0.05%	XS2580221658
PRKCM 2023-AFC1 A1 Mtge		0.05%	US693981AA03
AXAF 3.250 05/28/49 29 MTN		0.05%	XS1799611642
GRKOE 3.85% 29/03/2026		0.05%	USN3700LAD75
CBKG 4% 05/12/2030		0.05%	DE000CZ45V25
TRNIM 2.375% PERP		0.05%	XS2437854487
EDP 4.75% 29/05/2054		0.05%	PTEDPZOM0011
ESAIL 2007-4X A4 Mtge		0.05%	XS1150799481
CFMT 2023-HB11 M2 Mtge		0.05%	US12530KAC36
ABFOF 3.248% PERP		0.05%	XS2256949749
Westpac Banking Corporation		0.05%	AU000000WBC1
Warehouses de Pauw NV		0.05%	BE0974349814
BMW Float 06/05/26		0.05%	XS2835763702
MIRA 2023-1 B Mtge		0.05%	ES0305694012
EDP 1.7% 20/07/2080		0.05%	PTEDPLOM0017
ALBA 2007-1 E Mtge		0.05%	XS0301708573
BAYV 2005-A A2B Mtge		0.05%	US073250BP61
BMEBX 8.125% 15/11/2030		0.05%	XS2721513260
FX Open Positions		0.05%	
Turners Automotive Group Ltd		0.05%	NZVNLE0001S1
ITGV 1.500 04/30/45		0.04%	IT0005438004
FARM 2023-1 A Mtge		0.04%	US30767YAA38
TEF 2.376% PERP		0.04%	XS2293060658
Chubu Electric Power Co Inc		0.04%	JP3526600006
SCRT 2016-1 M2 Mtge		0.04%	US35563PAE97
VMEDO 4.5% 15/07/2031		0.04%	XS2358483258
FMMSR 22GT2 A Fix		0.04%	US30259RAP01
OPTICS 7.75% 24/01/2033		0.04%	XS2804497506
FNCL CB8841 5.500 07/01/54		0.04%	US3140QUZF60
NEXTDC Ltd		0.04%	AU000000NXT8
BJGV 4.95% 22/01/2035		0.04%	XS2366832496
AIBG 4.625% 20/05/2035		0.04%	XS2823235085
AIIB 2.875% 23/05/2031		0.04%	XS2826669793
Debtors		0.04%	
BOP 4.625% 17/07/2029		0.04%	XS2845167613
NG 5.625% 18/06/2073		0.04%	XS0903532090
FX Open Positions		0.04%	
BAMLL 7.51181% 15/01/2039		0.04%	US05530SAJ50
TAURS 2020-NL1X A Mtge		0.04%	XS2128006603
PGHN 3.5% 31/05/2028		0.04%	XS2343000241
ORSTE 2.25% 14/06/2028		0.04%	XS2490471807
VOWG 3.75% 10/09/2026		0.04%	XS2837886014

UOPA 071B A3A Sr Flt		0.04%	XS0311807753
MOH 3.875% 15/11/2030		0.04%	US60855RAK68
FR RJ0052		0.04%	US3142GQBW14
JHHOL 5.375% 15/04/2031		0.04%	DE000A383CE8
DPFIN 221 D Sub Seq Flt		0.04%	XS2458324279
DPFIN 222 D Seq Flt		0.04%	XS2491646662
PNEYO 4.5% 15/08/2028		0.04%	US70339PAA75
ELV 2.25% 15/05/2030		0.04%	US036752AN31
CLAVEL 3 A Flt		0.04%	XS2648667074
MRAVT 191 B Sub Seq Flt		0.04%	XS2076149553
SYORT 4.375% 03/05/2033		0.04%	XS2613209670
AFD 0.125% 29/09/2031		0.04%	FR0014005NA6
GOOD 2023-2GS A Mtge		0.04%	US38237AAA07
UKLSD % 17/05/2034		0.04%	XS2809142156
TAURUK 6.34092% 17/05/2031		0.04%	XS2401066472
EMFUK 1R A3A Sub Flt		0.04%	XS1099725415
SARFP 5.63264% 17/11/2051		0.04%	XS2403443273
MFD 2008-1 A3 Mtge		0.04%	XS0995537155
Italgas SpA		0.04%	IT0005211237
SMFLLC 201 A21 Fix		0.04%	US81761TAA34
Advance Residence Investment		0.04%	JP3047160001
ETISA 0.375% 17/05/2028		0.04%	XS2339427747
WTB 2.375% 31/05/2027		0.04%	XS2289852522
Cash at Bank		0.04%	
AXTF 241 B		0.04%	US05335FAD33
PTSPV 1 A Flt Mtge		0.04%	IT0005446528
ISP 4.875% 19/05/2030		0.03%	XS2625196352
Nippon Accommodations Fund Inc		0.03%	JP3046440008
VZ 4.25% 31/10/2030		0.03%	XS2550881143
FX Open Positions		0.03%	
SBAC 3.125% 01/02/2029		0.03%	US78410GAG91
JM AB		0.03%	SE0000806994
FISV 4.5% 24/05/2031		0.03%	XS2626288257
RPIT 221 A Fix		0.03%	US74969XAA90
UMGX 4% 13/06/2031		0.03%	XS2631848665
Cash at Bank		0.03%	
CAGR 3.875% 20/04/2031		0.03%	FR001400HCR4
T 3.95% 30/04/2031		0.03%	XS2590758665
ABN 3.875% 15/01/2032		0.03%	XS2747610751
FX Open Positions		0.03%	
ALNDR 4.5% PERP		0.03%	XS2829852842
ENGIE 3.875% 06/03/2036		0.03%	FR001400OJC7
RXL 5.25% 15/09/2030		0.03%	XS2655993033
AVISCR 231 C Fix		0.03%	US05377RGG39
ERG 4.125% 03/07/2030		0.03%	XS2853679053
VCAT 2021-NPL6 A1 Mtge		0.03%	US91824WAA09
RENA 5.5% 09/10/2034		0.03%	FR001400QY14
CPG 3.25% 06/02/2031		0.03%	XS2758114321
BNPP 2.875% 01/10/2026		0.03%	XS1378880253
TNETH 4.625% PERP		0.03%	XS2783604742
GODDAR 241 A2 Fix		0.03%	US380241AC35
Auckland International Airport Ltd		0.03%	NZAI AE0002S6
Cash at Bank		0.03%	
IMPAS 4 A Mtge		0.03%	ES0347854004
DGFP Float 05/13/26		0.03%	FR001400QHD4
JCI 3.000 09/15/28 28		0.03%	XS2527421668
Vinci SA		0.03%	FR0000125486
STIAB 1.75% 22/10/2030		0.03%	XS2202902636
OXFFT 221 A2		0.03%	US69145BAA44
EUROMT 071 B Sub Seq Flt		0.03%	XS0305764036
ERLS 2019-NPL1 A Mtge		0.03%	XS2022085414
PLD 1.875% 05/01/2029		0.03%	XS1861322383
CONN 23A B Fix		0.03%	US20824CAB19
Debtors		0.03%	
ACEGA 0.375% 07/10/2027		0.03%	XS2388941077
ASSGEN 2.429 07/14/31		0.03%	XS2201857534
GCPAS 5 A2 Mtge		0.03%	ES0332235011
GOOD 215 A Sr Seq Fix		0.03%	US38237HAA59
PRX 1.288% 13/07/2029		0.03%	XS2360853332
SLMSLT 037A5B A5B Sr Seq		0.03%	XS0172692914
Fabege AB		0.03%	SE0011166974
VNA 0.625 12/14/29 29		0.03%	DE000A3E5MH6

VNTX 1.8% 01/04/2026	0.03%	US928881AB78
HBM 4.5% 01/04/2026	0.03%	US443628AJ11
GPI 4% 15/08/2028	0.03%	US398905AN98
CHTR 6.375% 01/09/2029	0.03%	US1248EPCS01
ESAT 7.69332% 15/07/2038	0.03%	US30227FAJ93
ALLY 6.848% 03/01/2030	0.03%	US02005NBU37
USFDG 4.75% 15/02/2029	0.03%	US90290MAD39
CLAVEL 3 A Seq Flt	0.03%	XS2648075146
STRE 2024-1A A Mtge	0.03%	US86324CAA99
MUVG 1% 26/05/2042	0.03%	XS2381261424
NZDUSD Maturing 21/10/2024 (0782748D FP)	0.03%	
TRE 213 B1 Flt	0.03%	US89600HAG48
SVT 5.875% 31/07/2038	0.03%	XS2870262859
MICC 6.25% 25/03/2029	0.03%	USL6388GHV51
BXCMT 7.09332% 15/09/2036	0.03%	US05609VAL99
SONIC 201 A21 Fix	0.02%	US83546DAG34
CAS 21R01 1B2 Flt	0.02%	US20754RAJ59
GSRPM 2003-1 B1 Mtge	0.02%	US36228FLN41
Cash at Bank	0.02%	
BAYC 2006-3A A1 Mtge	0.02%	US07324NAA19
BABS 2023-RM7 A1 Mtge	0.02%	US10638BAA26
NZDUSD Maturing 21/10/2024 (1838Z LN)	0.02%	
Debtors	0.02%	
KBH 4% 15/06/2031	0.02%	US48666KAZ21
NZDCAD Maturing 02/10/2024 (6413Z US)	0.02%	
SHING 3.32% 29/01/2027	0.02%	XS2740452649
BAYRT 2005-E A1 Mtge	0.02%	US073250BV30
EIB 1.5% 15/06/2032	0.02%	XS2484093393
Long Gilt Future Dec24	0.02%	GB00KNT5JY48
HASI 3.375% 15/06/2026	0.02%	US418751AE33
Zhejiang Expressway Co-H	0.02%	CNE100000454
MSARD 061 M1A Sub Flt	0.02%	XS0272298166
EDF 4 ? 06/17/36 Corp	0.02%	FR001400QR70
BANNA 1 A Sr Seq Flt	0.02%	XS2069315153
IBRD 0.250 01/10/50	0.02%	XS2063423318
Debtors	0.02%	
UU 0.875% 28/10/2029	0.02%	XS2291328735
COLX 2% 17/04/2026	0.02%	XS1808395930
FX Open Positions	0.02%	
KRGV 0% 15/10/2026	0.01%	XS2376820259
STOHO 1.75% 07/04/2026	0.01%	XS2327414061
KDHOL 1.75% 27/10/2032	0.01%	XS2333224314
SYF 4.5% 23/07/2025	0.01%	US87165BAG86
Debtors	0.01%	
RCI 2.95% 15/03/2025	0.01%	US775109CF65
AMBP 3% 01/09/2029	0.01%	XS2310511717
Debtors	0.01%	
PRET 2023-RN1 A1	0.01%	US74137BAA44
LLY 1.7% 01/11/2049	0.01%	XS2075938006
FX Open Positions	0.01%	
IMPAS 3 A Mtge	0.01%	ES0347862007
FX Open Positions	0.01%	
FX Open Positions	0.01%	
EURNZD Maturing 02/10/2024 (6413Z US)	0.01%	
GBPZD Maturing 25/11/2024 (BARC LN)	0.01%	
FX Open Positions	0.01%	
EURNZD Maturing 02/10/2024 (6413Z US)	0.01%	
Debtors	0.01%	
HONK 2019-2A A2 Mtge	0.01%	US26208LAE83
NZDCAD Maturing 02/10/2024 (6413Z US)	0.01%	
FX Open Positions	0.01%	
MSARD 072 A1A Sr Seq Flt	0.01%	XS0333305299
SERV 2020-1 A2II Mtge	0.01%	US81761TAC99
Debtors	0.01%	
NZDUSD Maturing 15/11/2024 (1671Z LN)	0.01%	
IBRD 0 02/21/30	0.01%	XS2122894855
Debtors	0.01%	
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%	

CONN 24A A Fix	0.01%	US20824DAA19
Cash at Bank	0.00%	
Cash at Bank	0.00%	
Cash at Bank	0.00%	
Cash at Bank	0.00%	
NZDHKD Maturing 03/10/2024 (6413Z US)	0.00%	
Debtors	0.00%	
NZDMXN Maturing 03/10/2024 (6413Z US)	0.00%	
FX Open Positions	0.00%	
NZDUSD Maturing 21/10/2024 (1671Z LN)	0.00%	
Cash at Bank	0.00%	
NZDHKD Maturing 03/10/2024 (6413Z US)	0.00%	
Lineage Inc	0.00%	US53566V1061
NZDUSD Maturing 15/11/2024 (1128007Z LN)	0.00%	
Cash at Bank	0.00%	
NZDJPY Maturing 02/10/2024 (6413Z US)	0.00%	
Equatorial Energia SA	0.00%	BREQTLR04OR9
NZDJPY Maturing 02/10/2024 (6413Z US)	0.00%	
Cash at Bank	0.00%	
Debtors	0.00%	
Debtors	0.00%	
Debtors	0.00%	
NZDSEK Maturing 02/10/2024 (6413Z US)	0.00%	
Debtors	0.00%	
Debtors	0.00%	
Debtors	0.00%	
Debtors	0.00%	
Debtors	0.00%	
Cash at Bank	0.00%	
NZDSGD Maturing 02/10/2024 (6413Z US)	0.00%	
Cash at Bank	0.00%	
AUDUSD Maturing 21/11/2024 (0782748D FP)	0.00%	
Cash at Bank	0.00%	
EURNZD Maturing 18/11/2024 (BARC LN)	0.00%	
Bank of America Merrill Lynch AUD Fut Margin A/c	0.00%	
USDCOP Maturing 27/11/2024 (1838Z LN)	0.00%	
Bank of America ML Swap Margin Account - USD	0.00%	
USDPEN Maturing 27/11/2024 (1838Z LN)	0.00%	
EURNZD Maturing 18/11/2024 (2892Z LN)	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%	
Cash at Bank	0.00%	
USDPEN Maturing 27/11/2024 (0782748D FP)	0.00%	
GBPNZD Maturing 04/11/2024 (6413Z US)	0.00%	
Cash at Bank	0.00%	
NZDMXN Maturing 04/11/2024 (6413Z US)	0.00%	
Cash at Bank	0.00%	
AUDNZD Maturing 25/10/2024 (CBA AU)	0.00%	
Cash at Bank	0.00%	
EURGBP Maturing 18/11/2024 (BARC LN)	0.00%	
EURUSD Maturing 18/11/2024 (4068781Z FP)	0.00%	
USDMXN Maturing 19/11/2024 (0782748D FP)	0.00%	
Cash at Bank	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%	
Constellation Software Inc - Warrant	0.00%	CA21037X1345
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%	
NZDHKD Maturing 04/11/2024 (6413Z US)	0.00%	
AUDNZD Maturing 21/11/2024 (1838Z LN)	0.00%	
EURNZD Maturing 04/11/2024 (6413Z US)	0.00%	
NZDSGD Maturing 04/11/2024 (6413Z US)	0.00%	
AUDNZD Maturing 04/10/2024 (4113034Z NZ)	0.00%	
NZDTHB 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%	
GBPNZD Maturing 02/10/2024 (6413Z US)	0.00%	
NZDJPY Maturing 05/11/2024 (6413Z US)	0.00%	

NZDUSD Maturing 04/11/2024 (6413Z US)	0.00%
NZDUSD Maturing 04/11/2024 (6413Z US)	0.00%
EURGBP Maturing 18/11/2024 (1671Z LN)	0.00%
GBPUSD Maturing 02/10/2024 (6413Z US)	0.00%
NZDUSD Maturing 15/11/2024 (0782748D FP)	0.00%
AUDNZD Maturing 02/10/2024 (6413Z US)	0.00%
Creditors	0.00%
AUDNZD Maturing 02/10/2024 (6413Z US)	0.00%
Bank of America Merrill Lynch GBP Fut Margin A/c	0.00%
Bank of America Merrill Lynch JPY Fut Margin A/c	-0.01%
Creditors	-0.01%
UBS USD Collateral Account	-0.01%
Creditors	-0.01%
Creditors	-0.01%
NZDTHB Maturing 02/10/2024 (6413Z US)	-0.01%
Creditors	-0.01%
Creditors	-0.01%
Creditors	-0.01%
Creditors	-0.01%
Creditors	-0.01%
Creditors	-0.02%
Creditors	-0.02%
OSFI Futures Offset	-0.02%
Creditors	-0.02%
BNP USD Margin Account	-0.02%
FX Open Positions	-0.02%
Creditors	-0.03%
FX Open Positions	-0.03%
Creditors	-0.03%
Creditors	-0.03%
Creditors	-0.04%
Creditors	-0.04%
FX Open Positions	-0.05%
Bank of America Merrill Lynch EUR Fut Margin A/c	-0.05%
Creditors	-0.05%
Creditors	-0.05%
Barclays Margin Account - USD	-0.08%
Creditors	-0.08%
Creditors	-0.11%
CITI Margin Account - USD	-0.11%
FX Open Positions	-0.13%
Goldman Sachs USD Margin A/c	-0.16%
US T-Bond Ultra Fut Dec24	-0.21%
Euro-Bobl Future Dec24	-0.26% DE000F0Q7BV4
Creditors	-0.27%
OSFI Futures Offset	-0.39%
Euro BUXL 30Y Bond Fut Dec24	-0.41%
Short Term Euro-BTS Future Dec24	-0.49%
Euro-Bund Future Dec24	-0.79% DE000F0Q7BU6
OSFI Futures Offset	-3.51%