

Offer name Salt Investment Funds Offer number OFR10881  
Fund name Salt Sustainable Growth Fund Fund number FND21657

Period disclosure applies [dd/mm/yyyy] 31/03/2025

| Asset name                         | % of fund net assets | Security code |
|------------------------------------|----------------------|---------------|
| Fisher & Paykel Healthcare Ltd     | 3.63%                | NZFAPE0001S2  |
| Infratil Ltd                       | 2.18%                | NZIFTE0003S3  |
| Auckland International Airport Ltd | 2.16%                | NZAIAE0002S6  |
| US 5Yr Note (CBT) Jun25            | 1.91%                |               |
| Visa Inc-Class A Shares            | 1.84%                | US92826C8394  |
| SAP SE                             | 1.77%                | DE0007164600  |
| Microsoft Corporation              | 1.73%                | US5949181045  |
| Cash at Bank                       | 1.58%                |               |
| Welltower Inc                      | 1.43%                | US95040Q1040  |
| Contact Energy Ltd                 | 1.37%                | NZCENE0001S6  |
| Aon PLC                            | 1.28%                | IE00BLP1HW54  |
| Ebos Group Ltd                     | 1.23%                | NZEBOE0001S6  |
| Carbon Fund                        | 1.21%                | NZCO2E0005S7  |
| L'Oreal SA                         | 1.18%                | FR0000120321  |
| Procter and Gamble CO/THE          | 1.18%                | US7427181091  |
| Mercury NZ Limited                 | 1.16%                | NZMRPE0001S2  |
| UST 0% 12/06/2025                  | 1.08%                | US912797LN52  |
| Intercontinental Exchange Inc      | 1.06%                | US45866F1049  |
| Accenture PLC                      | 1.01%                | IE00B4BNMY34  |
| US 10YR Ultra Fut Jun25            | 1.01%                |               |
| Mainfreight Ltd                    | 1.01%                | NZMFTE0001S9  |
| Arthur J Gallagher & Co            | 1.00%                | US3635761097  |
| Meridian Energy Limited            | 0.99%                | NZMELE0002S7  |
| Coca-Cola Co/The                   | 0.98%                | US1912161007  |
| OSFI Futures Offset                | 0.97%                |               |
| Euro-Bobl Futures Jun25            | 0.95%                |               |
| UnitedHealth Group Inc             | 0.94%                | US91324P1021  |
| Keyence Corp                       | 0.93%                | JP3236200006  |
| A2 Milk Company Ltd                | 0.92%                | NZATME0002S8  |
| RELX Plc                           | 0.90%                | GB00B2B0DG97  |
| Alphabet Inc Class A               | 0.87%                | US02079K3059  |
| Cme Group Inc                      | 0.87%                | US12572Q1058  |
| Booking Holdings Inc               | 0.87%                | US09857L1089  |
| Thermo Fisher Scientific Inc       | 0.83%                | US8835561023  |
| Taiwan Semiconductor-SP ADR        | 0.82%                | US8740391003  |
| Roper Industries Inc               | 0.81%                | US7766961061  |
| S&P Global Inc                     | 0.80%                | US78409V1044  |
| Automatic Data Processing Inc      | 0.75%                | US0530151036  |
| Becton Dickinson and Co            | 0.74%                | US0758871091  |
| Prologis Inc                       | 0.71%                | US74340W1036  |
| Abbott Laboratories                | 0.70%                | US0028241000  |
| Asml Holding Nv                    | 0.70%                | NL0010273215  |
| Digital Realty Trust Inc           | 0.68%                | US2538681030  |
| FNCL CB9239 5.500 09/01/54         | 0.67%                | US3140QVHR83  |
| HALEON PLC                         | 0.66%                | GB00BMX86B70  |
| US 10Yr Note (Cbt)Jun25            | 0.64%                |               |
| Freightways Group Ltd              | 0.64%                | NZFEE0001S0   |
| Cash at Bank                       | 0.64%                |               |
| Fletcher Building Ltd              | 0.61%                | NZFBUE0001S0  |
| Constellation Software Inc         | 0.61%                | CA21037X1006  |
| AutoZone Inc                       | 0.60%                | US0533321024  |
| Amadeus IT Group SA                | 0.60%                | ES0109067019  |
| Texas Instruments Inc              | 0.59%                | US8825081040  |
| Invitation Homes Inc               | 0.57%                | US46187W1071  |
| Broadridge Financial Solutions Inc | 0.57%                | US11133T1034  |

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|-----------------------------------------------|-------|--------------|
| Otis Worldwide Corp                           | 0.56% | US68902V1070 |
| Port of Tauranga Ltd                          | 0.55% | NZPOTE000350 |
| Revvity Inc                                   | 0.54% | US7140461093 |
| NextEra Energy Inc                            | 0.52% | US65339F1012 |
| Spark New Zealand Ltd                         | 0.51% | NZTELE0001S4 |
| TC Energy Corp                                | 0.48% | CA87807B1076 |
| Extra Space Storage Inc                       | 0.48% | US30225T1025 |
| Equinix Inc                                   | 0.48% | US29444U7000 |
| OSFI Futures Offset                           | 0.47% |              |
| Simon Property Group Inc                      | 0.46% | US8288061091 |
| Union Pacific Corp                            | 0.46% | US9078181081 |
| IQVIA Holdings Inc                            | 0.45% | US46266C1053 |
| Sun Communities Inc                           | 0.45% | US8666741041 |
| Chorus Ltd                                    | 0.45% | NZCNUE0001S2 |
| Public Storage                                | 0.44% | US74460D1090 |
| Debtors                                       | 0.43% |              |
| Crown Castle Inc                              | 0.43% | US22822V1017 |
| Ryman Healthcare Ltd                          | 0.43% | NZRYME0001S4 |
| Entergy Corp                                  | 0.42% | US29364G1031 |
| American Tower Corp                           | 0.41% | US03027X1000 |
| Steris plc                                    | 0.40% | IE00BFY8C754 |
| Hologic Inc                                   | 0.40% | US4364401012 |
| Williams Companies Inc                        | 0.40% | US9694571004 |
| US 2YR Note (CBT) Jun25                       | 0.39% |              |
| Factset Research Systems Inc                  | 0.38% | US3030751057 |
| Goodman Group                                 | 0.38% | AU000000GMG2 |
| Oracle Corp                                   | 0.36% | US68389X1054 |
| Genesis Energy Ltd                            | 0.36% | NZGNEE0001S7 |
| Jack Henry & Associates Inc                   | 0.35% | US4262811015 |
| NiSource Inc                                  | 0.35% | US65473P1057 |
| Mitsui Fudosan Co Ltd                         | 0.34% | JP3893200000 |
| Equifax Inc                                   | 0.34% | US2944291051 |
| Iron Mountain Inc                             | 0.32% | US46284V1017 |
| DEGV 1.3% 15/10/2027                          | 0.32% | DE0001030740 |
| WEC Energy Group Inc                          | 0.32% | US92939U1060 |
| Summerset Group Holdings Ltd                  | 0.32% | NZSUME0001S0 |
| CDW Corp                                      | 0.32% | US12514G1085 |
| Udr Inc                                       | 0.31% | US9026531049 |
| Pembina Pipeline Corp                         | 0.31% | CA7063271034 |
| Experian Plc                                  | 0.30% | GB00B19NLV48 |
| Host Hotels & Resorts Inc                     | 0.30% | US44107P1049 |
| Goodman Property Trust                        | 0.29% | NZCPTE0001S9 |
| Exelon Corp                                   | 0.29% | US30161N1019 |
| CX Corporation                                | 0.29% | US1264081035 |
| International Container Terminal Services Inc | 0.28% | PHY411571011 |
| Tower Ltd                                     | 0.28% | NZTWRE0011S2 |
| Targa Resources Corp                          | 0.27% | US87612G1013 |
| Cash at Bank                                  | 0.27% |              |
| National Grid Plc                             | 0.27% | GB00BDR05C01 |
| Mitsubishi Estate Co Ltd                      | 0.26% | JP3899600005 |
| Omega Healthcare Investors                    | 0.26% | US6819361006 |
| Cash at Bank                                  | 0.26% |              |
| KFW 3.25% 24/03/2031                          | 0.26% | XS2698047771 |
| Canadian Natl Railway Co                      | 0.26% | CA1363751027 |
| CSL Limited                                   | 0.26% | AU000000CSL8 |
| Argosy Property Trust                         | 0.25% | NZARGE0010S7 |
| Zoetis Inc                                    | 0.25% | US98978V1035 |
| KFW 0.010 05/05/27 MTN                        | 0.24% | XS1999841445 |
| FNCL RJ1366 5.000 04/01/54                    | 0.24% | US3142GRQU75 |
| DEGV 0% 15/08/2030                            | 0.24% | DE0001030708 |
| Weyerhaeuser Co                               | 0.24% | US9621661043 |
| Agree Realty Corp                             | 0.24% | US0084921008 |
| Public Service Enterprise Group Inc           | 0.24% | US7445731067 |
| Grupo Aeroportuario del Sureste SAB de CV     | 0.24% | MXP001661018 |
| PERUGB 6.15% 12/08/2032                       | 0.23% | PEP01000C5E9 |

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| Gentrack Group Ltd                            | 0.23% | NZGTKE0002S9 |
| Ameren Corp                                   | 0.23% | US0236081024 |
| Healthcare Realty Trust Inc                   | 0.22% | US42226K1051 |
| Realty Income Corp                            | 0.22% | US7561091049 |
| PPL Corp                                      | 0.22% | US69351T1060 |
| Kimco Realty Corp                             | 0.22% | US49446R1095 |
| CITI Margin Account - USD                     | 0.22% |              |
| Consolidated Edison Inc                       | 0.22% | US2091151041 |
| Precinct Properties NZ Ltd                    | 0.22% | NZAPTE0001S3 |
| UST 3.875% 15/08/2034                         | 0.21% | US91282CLF67 |
| ANZ Group Holdings Ltd                        | 0.20% | AU000000ANZ3 |
| Americold Realty Trust Inc                    | 0.19% | US03064D1081 |
| Essex Property Trust Inc                      | 0.19% | US2971781057 |
| ITGV 0.65% 28/10/2027                         | 0.19% | IT0005388175 |
| Crown Castle Inc                              | 0.19% | US22822V1017 |
| P G & E Corp                                  | 0.19% | US69331C1080 |
| Camden Property Trust                         | 0.18% | US1331311027 |
| CenterPoint Energy Inc                        | 0.18% | US15189T1079 |
| Cash at Bank                                  | 0.18% |              |
| Vector Ltd                                    | 0.18% | NZVCTE0001S7 |
| Stockland Ltd                                 | 0.18% | AU000000SGP0 |
| Turners Automotive Group Ltd                  | 0.17% | NZVNLE0001S1 |
| LMT 24RTL1 A1 Sr Seq Fix                      | 0.17% | US50205DAA72 |
| Essential Properties Realty                   | 0.17% | US29670E1073 |
| Vicinity Centres                              | 0.17% | AU000000VCX7 |
| Link Real Estate Investment Trust             | 0.17% | HK0823032773 |
| Aena SME SA                                   | 0.17% | ES0105046009 |
| FNCL FS8963 5.500 09/01/54                    | 0.17% | US3140XQ5Z66 |
| ENN Energy Holdings Ltd                       | 0.16% | KYG3066L1014 |
| Debtors                                       | 0.16% |              |
| Avalonbay Communities Inc                     | 0.16% | US0534841012 |
| Dream Industrial Real Estate Investment Trust | 0.16% | CA26153W1095 |
| Vital Healthcare Property Trust               | 0.16% | NZCHPE0001S4 |
| TRITAX BIG BOX                                | 0.16% | GB00BG49KP99 |
| Capitaland Integrated Commercial Trust        | 0.16% | SG1M51904654 |
| SIGV 3.625 03/11/33                           | 0.16% | SI0002104303 |
| Heartland Group Holdings Ltd                  | 0.15% | NZHGHE0007S9 |
| Challenger Financial Service                  | 0.15% | AU000000CGF5 |
| Cleanaway Waste Management Ltd                | 0.15% | AU000000CWY3 |
| Santos Brasil Participacoes SA                | 0.15% | BRSTBPACNOR3 |
| Evergy Inc                                    | 0.15% | US30034W1062 |
| Transurban Group                              | 0.15% | AU000000TCL6 |
| Vonovia Se                                    | 0.15% | DE000A1ML7J1 |
| Debtors                                       | 0.15% |              |
| Alliant Energy Corp                           | 0.14% | US0188021085 |
| Debtors                                       | 0.14% |              |
| Sun Hung Kai Properties                       | 0.14% | HK0016000132 |
| FNCL CB6029 4.000 04/01/53                    | 0.14% | US3140QRVX83 |
| SDRCMT % 16/05/2039                           | 0.14% | US811304AA27 |
| FNCL FS6939 3.500 08/01/48                    | 0.14% | US3140XNV924 |
| SAN 5.75% 23/08/2033                          | 0.14% | XS2626699982 |
| Unibail-Rodamco-Westfield                     | 0.14% | FR0013326246 |
| Koninklijke Vopak NV                          | 0.14% | NL0009432491 |
| Klepierre                                     | 0.14% | FR0000121964 |
| NRTHMT % 15/03/2039                           | 0.14% | US67021HAA41 |
| Auckland International Airport Ltd            | 0.13% | NZAIAE0002S6 |
| Japan Retail Fund Investment                  | 0.13% | JP3039710003 |
| SLMSLT 0410 A8 Sr Seq Fit                     | 0.13% | XS0203069710 |
| Charter Hall Group                            | 0.13% | AU000000CHCO |
| Tenaga Nasional Bhd                           | 0.13% | MYL5347O0009 |
| GRGV 3.375% 15/06/2034                        | 0.13% | GR0124040743 |
| FRGV 3% 25/06/2049                            | 0.13% | FR001400NEF3 |
| NZDUSD Maturing 16/04/2025 (102029)           | 0.13% |              |
| HSBA 0.641% 24/09/2029                        | 0.13% | XS2388491289 |
| NZGB 4.25% 15/05/2034                         | 0.12% | NZGOVDT534C4 |

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| Mitsui Fudosan Logistics Park Inc              | 0.12% | JP3048300002 |
| Dominion Energy Inc                            | 0.12% | US25746U1097 |
| PNMSR 2022-GT1 A Mtge                          | 0.12% | US69354WAF32 |
| ROCKT % PERP                                   | 0.12% | US74970WAA80 |
| American Homes 4 Rent                          | 0.12% | US02665T3068 |
| NAB 2.332% 21/08/2030                          | 0.12% | US632525AU59 |
| East Japan Railway Co                          | 0.12% | JP3783600004 |
| Sempra Energy                                  | 0.12% | US8168511090 |
| FNCL RJ1110 6.000 03/01/54                     | 0.11% | US3142GRGU85 |
| VOWG % 14/08/2026                              | 0.11% | XS2880093765 |
| Waste Connections Inc                          | 0.11% | CA94106B1013 |
| UBSG 9.016% 15/11/2033                         | 0.11% | US225401BB38 |
| Nomura Real Estate Master Fund Inc             | 0.11% | JP3048110005 |
| RY % 02/07/2028                                | 0.11% | XS2853494602 |
| Kansai Electric Power Co Inc                   | 0.11% | JP3228600007 |
| Ingenia Communities Group                      | 0.10% | AU000000INA9 |
| GFL Environmental Inc                          | 0.10% | CA36168Q1046 |
| Wharf Real Estate Investment                   | 0.10% | KYG9593A1040 |
| Property for Industry Ltd                      | 0.10% | NZPFIE0001S5 |
| OSFI Futures Offset                            | 0.10% |              |
| RWE AG                                         | 0.10% | DE0007037129 |
| CLGV 3.75% 14/01/2032                          | 0.10% | XS2975303483 |
| Enel SpA                                       | 0.10% | IT0003128367 |
| CAFDC 5.125% 13/01/2033                        | 0.10% | FR001400F323 |
| NBLV 211 A2                                    | 0.10% | US64016NAA54 |
| Stride Property Ltd and Stride Invest Mgmt Ltd | 0.10% | NZSPGE0001S2 |
| ENGIE 4.75% PERP                               | 0.10% | FR001400QOK5 |
| Essential Utilities Inc                        | 0.10% | US29670G1022 |
| Parkway Life Real Estate                       | 0.10% | SG1V52937132 |
| BPCE 4% 29/11/2032                             | 0.10% | FR001400E797 |
| OSFI Futures Offset                            | 0.09% |              |
| Mirvac Group                                   | 0.09% | AU000000MGR9 |
| GM 1.5% 10/06/2026                             | 0.09% | US37045XDK90 |
| GRGV 3.625% 15/06/2035                         | 0.09% | GR0124041758 |
| Safestore Holdings PLC                         | 0.09% | GB00B1N7Z094 |
| WorleyParsons Ltd                              | 0.09% | AU000000WOR2 |
| Vinci SA                                       | 0.09% | FR0000125486 |
| INGA 1% 13/11/2030                             | 0.09% | XS2079079799 |
| SOGN 1% 24/11/2030                             | 0.09% | FR0014000O22 |
| ALBA 2005-1 D Mtge                             | 0.09% | XS0235715363 |
| Power Assets Holdings Ltd                      | 0.09% | HK0006000050 |
| Highwoods Properties Inc                       | 0.09% | US4312841087 |
| Xcel Energy Inc                                | 0.09% | US98389B1008 |
| USB 5.836 06/12/34 33 MTN                      | 0.09% | US91159HJN17 |
| Airports Of Thailand PCL - Foreign             | 0.09% | TH0765010Z16 |
| AFFNN 4.375% 17/04/2026                        | 0.09% | XS1983289791 |
| LMT 23RTL2 A1 Sr Seq Fix                       | 0.09% | US50205BAA17 |
| NYC % 15/08/2039                               | 0.09% | US62956HAA41 |
| EBKG 1.375% 31/08/2081                         | 0.08% | XS2381272207 |
| BFLDT % 15/11/2029                             | 0.08% | US08861RAA95 |
| ALVG 5.824% 25/07/2053                         | 0.08% | DE000A351U49 |
| Nippon Accommodations Fund Inc                 | 0.08% | JP3046440008 |
| TD 4.03 01/23/36 Corp                          | 0.08% | XS2980851351 |
| RSGV 1% 23/09/2028                             | 0.08% | XS2388561677 |
| GDNRY 1 B                                      | 0.08% | XS2915434646 |
| ADGV 1.25% 06/05/2031                          | 0.08% | XS2339399946 |
| Italgas SpA                                    | 0.08% | IT0005211237 |
| ENEI 6.375% PERP                               | 0.08% | XS2576550086 |
| BNGBA 1.875% 13/07/2032                        | 0.08% | XS2500674887 |
| NDLWR 0% 08/09/2031                            | 0.08% | XS2382267750 |
| Cash at Bank                                   | 0.08% |              |
| SCRT 2019-1 M Mtge                             | 0.08% | US35563PJQ37 |
| FX Open Positions                              | 0.08% |              |
| FX Open Positions                              | 0.08% |              |
| ORAN 5.000 Perp 26 MTN                         | 0.08% | XS1115498260 |

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| FN CB7218                         | 0.08% | US3140QTAU30 |
| Euro-Schatz Fut Jun25             | 0.08% |              |
| Frasers Centrepont Trust          | 0.08% | SG1T60930966 |
| NBG 8% 03/01/2034                 | 0.08% | XS2595343059 |
| Merlin Properties Socimi S.A.     | 0.08% | ES0105025003 |
| Leg Immobilien Ag                 | 0.08% | DE000LEG1110 |
| UBSG 4.375% 11/01/2031            | 0.08% | CH1236363391 |
| Nippon Prologis Reit Inc          | 0.08% | JP3047550003 |
| HONK 2020-1A A2 Mtge              | 0.08% | US26209XAA90 |
| FR RA9797                         | 0.08% | US3133KR3E22 |
| BNPP 4.375% 13/01/2029            | 0.08% | FR001400DCZ6 |
| UBSG 9.25% PERP                   | 0.08% | US902613BF40 |
| EIB 2.75% 28/07/2028              | 0.08% | XS2587298204 |
| Cash at Bank                      | 0.08% |              |
| BBVA 6% PERP                      | 0.08% | ES0813211028 |
| Debtors                           | 0.08% |              |
| Londonmetric Property PLC         | 0.08% | GB00B4WFW713 |
| Fastighets AB Balder              | 0.07% | SE0017832488 |
| RABO % 16/07/2028                 | 0.07% | XS2860946867 |
| BCECG 8.375% 15/11/2032           | 0.07% | US36485MAP41 |
| Japan Real Estate Investment Corp | 0.07% | JP3027680002 |
| EDF 2.625 Perp 27 FRN             | 0.07% | FR0014003556 |
| NZGV 4.5% 15/05/2035              | 0.07% | NZGOVDT535C1 |
| HKINTL 3 3/8 24/07/31             | 0.07% | HK0001031944 |
| Land Securities Group Plc         | 0.07% | GB00BYW0PQ60 |
| SCRT 2016-1 M2 Mtge               | 0.07% | US35563PAE97 |
| Lamar Advertising Co              | 0.07% | US5128161099 |
| BXMRT 7.78651% 15/06/2038         | 0.07% | US05610DAA00 |
| BPR % 16/05/2039                  | 0.07% | US05602HAA14 |
| RVDC 231 A2A Fix                  | 0.07% | US76134KAA25 |
| Cellnex Telecom SA                | 0.07% | ES0105066007 |
| DNBNO 5.00% 13/09/2033            | 0.07% | XS2635428274 |
| BANNA 2019-1 D Mtge               | 0.07% | XS2069315740 |
| NDFT 2022-1A C Mtge               | 0.07% | XS2452635894 |
| GASI 2.124% 01/10/2030            | 0.07% | XS2056491587 |
| BBVA 5.125% 18/01/2033            | 0.07% | USP16259AM84 |
| Chubu Electric Power Co Inc       | 0.06% | JP3526600006 |
| LLOY 1.985% 15/12/2031            | 0.06% | XS2351166421 |
| CLGV 3.875% 09/07/2031            | 0.06% | XS2856800938 |
| GOLRAY 1 C Flt                    | 0.06% | XS2915434992 |
| VOD 2.625% 27/08/2080             | 0.06% | XS2225157424 |
| CIA Paranaense de Energia         | 0.06% | BRCPLEACNOR8 |
| T 4.500 05/15/35 34               | 0.06% | US00206RCP55 |
| DOMIB 231 C Mtge                  | 0.06% | XS2587124046 |
| Cellnex Telecom SA                | 0.06% | ES0105066007 |
| Nomura Real Estate Holdings       | 0.06% | JP3762900003 |
| Digital Core REIT                 | 0.06% | SGXC50067435 |
| Warehouses de Pauw NV             | 0.06% | BE0974349814 |
| ABN 5.5% 21/09/2033               | 0.06% | XS2637967139 |
| UNIQ 6% 27/07/2046                | 0.06% | XS1117293107 |
| THLTD 4.225% 26/04/2033           | 0.06% | XS2614623978 |
| IBE 4.875% PERP                   | 0.06% | XS2580221658 |
| Venture Global Inc                | 0.06% | US92333F1012 |
| EDP 4.75% 29/05/2054              | 0.06% | PTEDPZOM0011 |
| ERST 5.737% 08/03/2028            | 0.06% | XS2676413235 |
| TNETH 4.625% PERP                 | 0.06% | XS2783604742 |
| CFMT 2023-HB11 M2 Mtge            | 0.06% | US12530KAC36 |
| AXAF 3.250 05/28/49 29 MTN        | 0.06% | XS1799611642 |
| ALNDR 4.5% PERP                   | 0.06% | XS2829852842 |
| First Capital Realty Inc          | 0.06% | CA31890B1031 |
| Aurizon Holdings Ltd              | 0.06% | AU000000AZJ1 |
| SES SA                            | 0.06% | LU0088087324 |
| TRNIM 2.375% PERP                 | 0.06% | XS2437854487 |
| ILD 4.25% 15/12/2029              | 0.06% | FR001400TL99 |
| CBKG 4% 05/12/2030                | 0.06% | DE000CZ45V25 |

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| ESAIL 2007-4X A4 Mtge                            | 0.06% | XS1150799481 |
| Pultegroup Inc                                   | 0.06% | US7458671010 |
| EDP 1.7% 20/07/2080                              | 0.06% | PTEDPLOM0017 |
| BMW Float 06/05/26                               | 0.06% | XS2835763702 |
| CMCSA 3.25% 26/09/2032                           | 0.05% | XS2909746310 |
| Pacific Edge Ltd                                 | 0.05% | NZPEBE000251 |
| BANCO MERCANTIL DE NORTE                         | 0.05% | USP1400MAD04 |
| MIRA 2023-1 B Mtge                               | 0.05% | ES0305694012 |
| Bank of America Merrill Lynch USD Fut Margin A/c | 0.05% |              |
| Cheniere Energy Inc                              | 0.05% | US16411R2085 |
| Boston Properties Inc                            | 0.05% | US1011211018 |
| Big Yellow Group PLC                             | 0.05% | GB0002869419 |
| BAYV 2005-A A2B Mtge                             | 0.05% | US073250BP61 |
| TEF 2.376% PERP                                  | 0.05% | XS2293060658 |
| KBFNG 2.75% 21/01/2028                           | 0.05% | XS2901481460 |
| Segro Plc                                        | 0.05% | GB00B5ZN1N88 |
| PRKCM 2023-AFC1 A1 Mtge                          | 0.05% | US693981AA03 |
| BMEBX 8.125% 15/11/2030                          | 0.05% | XS2721513260 |
| FARM 2023-1 A Mtge                               | 0.05% | US30767YAA38 |
| DNKN 211 A2I Fix                                 | 0.05% | US233046AN14 |
| South Bow Corp                                   | 0.05% | CA83671M1059 |
| BOP 4.625% 17/07/2029                            | 0.05% | XS2845167613 |
| AIBG 4.625% 20/05/2035                           | 0.05% | XS2823235085 |
| MEGV 4.875% 01/04/2032                           | 0.05% | XS3037625319 |
| NG 5.625% 18/06/2073                             | 0.05% | XS0903532090 |
| Osaka Gas Co Ltd                                 | 0.05% | JP3180400008 |
| VOWG 3.75% 10/09/2026                            | 0.05% | XS2837886014 |
| Grainger PLC                                     | 0.05% | GB00B04V1276 |
| ORSTE 2.25% 14/06/2028                           | 0.05% | XS2490471807 |
| ITGV 1.500 04/30/45                              | 0.05% | IT0005438004 |
| AIIB 2.875% 23/05/2031                           | 0.05% | XS2826669793 |
| Orix Jreit Inc                                   | 0.05% | JP3040880001 |
| VMEDO 4.5% 15/07/2031                            | 0.05% | XS2358483258 |
| Aedifica SA                                      | 0.05% | BE0003851681 |
| ALBA 2007-1 E Mtge                               | 0.05% | XS0301708573 |
| TAURS 2020-NL1X A Mtge                           | 0.05% | XS2128006603 |
| FNCL CB8841 5.500 07/01/54                       | 0.05% | US3140QUZF60 |
| MOH 3.875% 15/11/2030                            | 0.05% | US60855RAK68 |
| NYF SS Equity                                    | 0.05% | SE0011426428 |
| BJGV 4.95% 22/01/2035                            | 0.05% | XS2366832496 |
| OPTICS 7.75% 24/01/2033                          | 0.05% | XS2804497506 |
| DPFIN 222 D Seq Flt                              | 0.05% | XS2491646662 |
| DPFIN 221 D Sub Seq Flt                          | 0.05% | XS2458324279 |
| PNEYO 4.5% 15/08/2028                            | 0.05% | US70339PAA75 |
| HLTNM % 15/06/2041                               | 0.05% | US40424UAE73 |
| SYORT 4.375% 03/05/2033                          | 0.05% | XS2613209670 |
| EURB 4.25% 30/04/2035                            | 0.05% | XS2987792269 |
| AFD 0.125% 29/09/2031                            | 0.05% | FR0014005NA6 |
| UKLSD % 17/05/2034                               | 0.04% | XS2809142156 |
| EMFUK 1R A3A Sub Flt                             | 0.04% | XS1099725415 |
| TAG Immobilien AG                                | 0.04% | DE0008303504 |
| SMFLLC 201 A21 Fix                               | 0.04% | US81761TAA34 |
| GETP 4.125% 15/04/2030                           | 0.04% | XS2937174196 |
| SARFP 5.63264% 17/11/2051                        | 0.04% | XS2403443273 |
| Scales Corporation Limited                       | 0.04% | NZSCLE0002S8 |
| Equatorial Energia SA                            | 0.04% | BREQTLACNOR0 |
| CLAVEL 3 A Flt                                   | 0.04% | XS2648667074 |
| AXTF 241 B                                       | 0.04% | US05335FAD33 |
| GOOD 2023-2GS A Mtge                             | 0.04% | US38237AAA07 |
| ETISA 0.375% 17/05/2028                          | 0.04% | XS2339427747 |
| WTB 2.375% 31/05/2027                            | 0.04% | XS2289852522 |
| GRGV 4.375% 18/07/2038                           | 0.04% | GR0128017747 |
| RPIT 221 A Fix                                   | 0.04% | US74969XAA90 |
| ELV 2.55% 15/03/2031                             | 0.04% | US036752AP88 |
| MFD 2008-1 A3 Mtge                               | 0.04% | XS0995537155 |

|                            |       |              |
|----------------------------|-------|--------------|
| BPCE 5.75% 01/06/2033      | 0.04% | FR001400I7P8 |
| SBAC 3.125% 01/02/2029     | 0.04% | US78410GAG91 |
| SCRT 2018-4 M              | 0.04% | US35563PHQ54 |
| FISV 4.5% 24/05/2031       | 0.04% | XS2626288257 |
| AVISCR 231 C Fix           | 0.04% | US05377RGG39 |
| T 3.95% 30/04/2031         | 0.04% | XS2590758665 |
| RENA 5.5% 09/10/2034       | 0.04% | FR001400QY14 |
| VZ 4.25% 31/10/2030        | 0.04% | XS2550881143 |
| Mercialys SA               | 0.04% | FR0010241638 |
| UMGX 4% 13/06/2031         | 0.04% | XS2631848665 |
| VGP NV                     | 0.04% | BE0003878957 |
| ERG 4.125% 03/07/2030      | 0.04% | XS2853679053 |
| Swiss Prime Site-Reg       | 0.04% | CH0008038389 |
| UROPA 071B A3A Sr Flt      | 0.04% | XS0311807753 |
| GODDAR 241 A2 Fix          | 0.04% | US380241AC35 |
| FR RJ0052                  | 0.04% | US3142GQBW14 |
| ALGV 4.75% 14/02/2035      | 0.04% | XS3004338557 |
| JCI 3.000 09/15/28 28      | 0.04% | XS2527421668 |
| ABN 3.875% 15/01/2032      | 0.04% | XS2747610751 |
| PTSPV 1 A Flt Mtge         | 0.04% | IT0005446528 |
| CPG 3.25% 06/02/2031       | 0.04% | XS2758114321 |
| SGEF 2.789% 13/05/2026     | 0.04% | FR001400Q0V1 |
| STIAB 1.75% 22/10/2030     | 0.04% | XS2202902636 |
| EUROMT 071 B Sub Seq Flt   | 0.04% | XS0305764036 |
| ENGIE 3.875% 06/03/2036    | 0.04% | FR001400OJC7 |
| Xior Student Housing NV    | 0.04% | BE0974288202 |
| PLD 1.875% 05/01/2029      | 0.04% | XS1861322383 |
| Kilroy Realty Corp         | 0.04% | US49427F1084 |
| ASSGEN 2.429 07/14/31      | 0.03% | XS2201857534 |
| Debtors                    | 0.03% |              |
| PRX 1.288% 13/07/2029      | 0.03% | XS2360853332 |
| GOOD 215 A Sr Seq Fix      | 0.03% | US38237HAA59 |
| VNTX 1.8% 01/04/2026       | 0.03% | US928881AB78 |
| Nippon Building Fund Inc   | 0.03% | JP3027670003 |
| HBM 4.5% 01/04/2026        | 0.03% | US443628AJ11 |
| VNA 0.625 12/14/29 29      | 0.03% | DE000A3E5MH6 |
| ESAT 7.69332% 15/07/2038   | 0.03% | US30227FAJ93 |
| CHTR 6.375% 01/09/2029     | 0.03% | US1248EPCS01 |
| GPI 4% 15/08/2028          | 0.03% | US398905AN98 |
| IMPAS 4 A Mtge             | 0.03% | ES0347854004 |
| ALLY 6.848% 03/01/2030     | 0.03% | US02005NBU37 |
| Argan SA                   | 0.03% | FR0010481960 |
| USFDG 4.75% 15/02/2029     | 0.03% | US90290MAD39 |
| Catena AB                  | 0.03% | SE0001664707 |
| British Land Co Plc        | 0.03% | GB0001367019 |
| Hongkong Land Holdings Ltd | 0.03% | BMG4587L1090 |
| ERLS 2019-NPL1 A Mtge      | 0.03% | XS2022085414 |
| SLMSLT 037A5B A5B Sr Seq   | 0.03% | XS0172692914 |
| TRE 213 B1 Flt             | 0.03% | US89600HAG48 |
| MICC 6.25% 25/03/2029      | 0.03% | USL6388GHV51 |
| MUVG 1% 26/05/2042         | 0.03% | XS2381261424 |
| BXCMT 7.09332% 15/09/2036  | 0.03% | US05609VAL99 |
| SONIC 201 A21 Fix          | 0.03% | US83546DAG34 |
| GCPAS 5 A2 Mtge            | 0.03% | ES0332235011 |
| Shurgard Self Storage Ltd  | 0.03% | GG00BQZCBZ44 |
| OXFFT 221 A2               | 0.03% | US69145BAA44 |
| CLAVEL 3 A Seq Flt         | 0.03% | XS2648075146 |
| Cash at Bank               | 0.03% |              |
| CAS 21R01 1B2 Flt          | 0.03% | US20754RAJ59 |
| SVT 5.875% 31/07/2038      | 0.03% | XS2870262859 |
| Cash at Bank               | 0.03% |              |
| STRE 2024-1A A Mtge        | 0.03% | US86324CAA99 |
| SERV 2020-1 A2II Mtge      | 0.03% | US81761TAC99 |
| Debtors                    | 0.03% |              |
| GSRPM 2003-1 B1 Mtge       | 0.03% | US36228FLN41 |

|                                       |       |              |
|---------------------------------------|-------|--------------|
| KBH 4% 15/06/2031                     | 0.02% | US48666KAZ21 |
| FX Open Positions                     | 0.02% |              |
| BAYC 2006-3A A1 Mtge                  | 0.02% | US07324NAA19 |
| SHING 3.32% 29/01/2027                | 0.02% | XS2740452649 |
| BABS 2023-RM7 A1 Mtge                 | 0.02% | US10638BAA26 |
| EIB 1.5% 15/06/2032                   | 0.02% | XS2484093393 |
| FX Open Positions                     | 0.02% |              |
| HASI 3.375% 15/06/2026                | 0.02% | US418751AE33 |
| MSARD 061 M1A Sub Flt                 | 0.02% | XS0272298166 |
| BAYRT 2005-E A1 Mtge                  | 0.02% | US073250BV30 |
| Pacs Group Inc                        | 0.02% | US69380Q1076 |
| EDF 4 ? 06/17/36 Corp                 | 0.02% | FR001400QR70 |
| Debtors                               | 0.02% |              |
| COLX 2% 17/04/2026                    | 0.02% | XS1808395930 |
| IREE 4.5% PERP                        | 0.02% | XS2977890313 |
| UU 0.875% 28/10/2029                  | 0.02% | XS2291328735 |
| SHB 3.625% 04/11/2036                 | 0.02% | XS2930111096 |
| Great Portland Estates PLC            | 0.02% | GB00BF5H9P87 |
| ABFOF 3.248% PERP                     | 0.02% | XS2256949749 |
| LOXAM 4.25% 15/02/2030                | 0.02% | XS2982117694 |
| DSV 3.375% 06/11/2034                 | 0.02% | XS2932829356 |
| CONN 23A B Fix                        | 0.02% | US20824CAB19 |
| STOHO 1.75% 07/04/2026                | 0.02% | XS2327414061 |
| KRGV 0% 15/10/2026                    | 0.02% | XS2376820259 |
| Debtors                               | 0.02% |              |
| IBRD 0.250 01/10/50                   | 0.02% | XS2063423318 |
| SYF 4.5% 23/07/2025                   | 0.02% | US87165BAG86 |
| KDHOL 1.75% 27/10/2032                | 0.02% | XS2333224314 |
| ENGIE 1.875% PERP                     | 0.02% | FR00140046Y4 |
| Cash at Bank                          | 0.01% |              |
| FX Open Positions                     | 0.01% |              |
| Debtors                               | 0.01% |              |
| IMPAS 3 A Mtge                        | 0.01% | ES0347862007 |
| HONK 2019-2A A2 Mtge                  | 0.01% | US26208LAE83 |
| USDJPY Maturing 28/04/2025 (1838Z LN) | 0.01% |              |
| BANNA 1 A Sr Seq Flt                  | 0.01% | XS2069315153 |
| MSARD 072 A1A Sr Seq Flt              | 0.01% | XS0333305299 |
| IBRD 0 02/21/30                       | 0.01% | XS2122894855 |
| Cash at Bank                          | 0.01% |              |
| Debtors                               | 0.01% |              |
| Cash at Bank                          | 0.01% |              |
| NZES 2021-FHT1 A Mtge                 | 0.01% | US62955MAB28 |
| EURUSD Maturing 30/04/2025 (BARC LN)  | 0.01% |              |
| COMM 2013-CR13 C Mtge                 | 0.01% | US12630BBF40 |
| NZDCAD Maturing 22/04/2025 (102029)   | 0.01% |              |
| FX Open Positions                     | 0.01% |              |
| Debtors                               | 0.01% |              |
| EURUSD Maturing 30/04/2025 (102029)   | 0.01% |              |
| Cash at Bank                          | 0.01% |              |
| BNP USD Margin Account                | 0.01% |              |
| Cash at Bank                          | 0.01% |              |
| NZDUSD Maturing 20/05/2025 (BARC LN)  | 0.00% |              |
| Debtors                               | 0.00% |              |
| Debtors                               | 0.00% |              |
| Cash at Bank                          | 0.00% |              |
| Cash at Bank                          | 0.00% |              |
| Cash at Bank                          | 0.00% |              |
| KDX REALTY INVESTMENT CORP            | 0.00% | JP3046270009 |
| Cash at Bank                          | 0.00% |              |
| Cash at Bank                          | 0.00% |              |
| Cash at Bank                          | 0.00% |              |
| Debtors                               | 0.00% |              |
| EURNZD Maturing 17/04/2025 (2892Z LN) | 0.00% |              |
| Debtors                               | 0.00% |              |
| Cash at Bank                          | 0.00% |              |

|                                                  |        |              |
|--------------------------------------------------|--------|--------------|
| Bank of America Merrill Lynch EUR Fut Margin A/c | 0.00%  |              |
| Cash at Bank                                     | 0.00%  |              |
| Debtors                                          | 0.00%  |              |
| Cash at Bank                                     | 0.00%  |              |
| Cash at Bank                                     | 0.00%  |              |
| Cash at Bank                                     | 0.00%  |              |
| Argan SA - DRP Rights                            | 0.00%  | FR001400YIS4 |
| NZDMXN Maturing 28/04/2025 (6413Z US)            | 0.00%  |              |
| Debtors                                          | 0.00%  |              |
| EURNZD Maturing 17/04/2025 (BARC LN)             | 0.00%  |              |
| Debtors                                          | 0.00%  |              |
| AUDNZD Maturing 04/04/2025 (CBA AU)              | 0.00%  |              |
| USDKRW Maturing 10/04/2025 (1838Z LN)            | 0.00%  |              |
| AUDUSD Maturing 24/04/2025 (0782748D FP)         | 0.00%  |              |
| Debtors                                          | 0.00%  |              |
| Cash at Bank                                     | 0.00%  |              |
| NZDUSD Maturing 30/04/2025 (1671Z LN)            | 0.00%  |              |
| USDKRW Maturing 10/04/2025 (0782748D FP)         | 0.00%  |              |
| NZDUSD Maturing 10/04/2025 (1128007Z LN)         | 0.00%  |              |
| Cash at Bank                                     | 0.00%  |              |
| Bank of America ML Swap Margin Account - USD     | 0.00%  |              |
| EURUSD Maturing 30/04/2025 (1838Z LN)            | 0.00%  |              |
| Debtors                                          | 0.00%  |              |
| Cash at Bank                                     | 0.00%  |              |
| Cash at Bank                                     | 0.00%  |              |
| Cash at Bank                                     | 0.00%  |              |
| Cash at Bank                                     | 0.00%  |              |
| EURUSD Maturing 10/04/2025 (BARC LN)             | 0.00%  |              |
| GBPNZD Maturing 30/04/2025 (1838Z LN)            | 0.00%  |              |
| Cash at Bank                                     | 0.00%  |              |
| USDPEN Maturing 10/04/2025 (1838Z LN)            | 0.00%  |              |
| OSFI Futures Offset                              | 0.00%  |              |
| Cash at Bank                                     | 0.00%  |              |
| Cash at Bank                                     | 0.00%  |              |
| Constellation Software Inc - Warrant             | 0.00%  | CA21037X1345 |
| Bank of America Merrill Lynch AUD Fut Margin A/c | 0.00%  |              |
| USDJPY Maturing 28/04/2025 (0782748D FP)         | 0.00%  |              |
| AUDNZD Maturing 28/04/2025 (6413Z US)            | 0.00%  |              |
| USDMXN Maturing 22/04/2025 (1671Z LN)            | 0.00%  |              |
| EURUSD Maturing 30/04/2025 (4068781Z FP)         | 0.00%  |              |
| AUDNZD Maturing 28/04/2025 (6413Z US)            | 0.00%  |              |
| EURUSD Maturing 17/04/2025 (1838Z LN)            | 0.00%  |              |
| AUDNZD Maturing 24/04/2025 (4113034Z NZ)         | 0.00%  |              |
| NZDCHF Maturing 28/04/2025 (6413Z US)            | 0.00%  |              |
| USDCAD Maturing 22/04/2025 (1838Z LN)            | 0.00%  |              |
| EURNZD Maturing 17/04/2025 (102029)              | 0.00%  |              |
| EURUSD Maturing 17/04/2025 (4068781Z FP)         | 0.00%  |              |
| EURUSD Maturing 30/04/2025 (2892Z LN)            | 0.00%  |              |
| USDPEN Maturing 10/04/2025 (0782748D FP)         | 0.00%  |              |
| USDCAD Maturing 22/04/2025 (0782748D FP)         | 0.00%  |              |
| NZDCAD Maturing 28/04/2025 (6413Z US)            | 0.00%  |              |
| NZDUSD Maturing 22/04/2025 (1838Z LN)            | 0.00%  |              |
| NZDTHB Maturing 28/04/2025 (6413Z US)            | 0.00%  |              |
| NZDSEK Maturing 28/04/2025 (6413Z US)            | 0.00%  |              |
| EURNZD Maturing 30/04/2025 (BARC LN)             | 0.00%  |              |
| Creditors                                        | 0.00%  |              |
| NZDUSD Maturing 16/04/2025 (1838Z LN)            | 0.00%  |              |
| AUDNZD Maturing 24/04/2025 (BARC LN)             | 0.00%  |              |
| EURNZD Maturing 30/04/2025 (1671Z LN)            | 0.00%  |              |
| NZDSGD Maturing 28/04/2025 (6413Z US)            | 0.00%  |              |
| USDPEN Maturing 30/04/2025 (0782748D FP)         | 0.00%  |              |
| NZDUSD Maturing 22/04/2025 (BARC LN)             | 0.00%  |              |
| GBPNZD Maturing 28/04/2025 (6413Z US)            | 0.00%  |              |
| NZDHKD Maturing 28/04/2025 (6413Z US)            | 0.00%  |              |
| NZDHKD Maturing 28/04/2025 (6413Z US)            | -0.01% |              |

|                                           |                     |
|-------------------------------------------|---------------------|
| Creditors                                 | -0.01%              |
| GBPNZD Maturing 28/04/2025 (6413Z US)     | -0.01%              |
| NZDJPY Maturing 28/04/2025 (6413Z US)     | -0.01%              |
| Creditors                                 | -0.01%              |
| NZDCAD Maturing 28/04/2025 (6413Z US)     | -0.01%              |
| FX Open Positions                         | -0.01%              |
| EURNZD Maturing 28/04/2025 (6413Z US)     | -0.01%              |
| FX Open Positions                         | -0.01%              |
| Creditors                                 | -0.01%              |
| EURNZD Maturing 28/04/2025 (6413Z US)     | -0.01%              |
| FX Open Positions                         | -0.01%              |
| Creditors                                 | -0.02%              |
| Barclays Margin Account - USD             | -0.02%              |
| Creditors                                 | -0.02%              |
| NZDJPY Maturing 28/04/2025 (6413Z US)     | -0.02%              |
| Creditors                                 | -0.02%              |
| Creditors                                 | -0.03%              |
| Creditors                                 | -0.03%              |
| FX Open Positions                         | -0.03%              |
| Creditors                                 | -0.04%              |
| GBPNZD Maturing 30/04/2025 (102029)       | -0.04%              |
| US T-Bond Ultra Fut Jun25                 | -0.06%              |
| Creditors                                 | -0.08%              |
| Creditors                                 | -0.08%              |
| NZDUSD Maturing 28/04/2025 (6413Z US)     | -0.09%              |
| Creditors                                 | -0.09%              |
| Aust 10Y Bond Fut Jun25                   | -0.10%              |
| Long Gilt Future Jun25                    | -0.10%              |
| Creditors                                 | -0.12%              |
| NZDUSD Maturing 28/04/2025 (6413Z US)     | -0.15%              |
| FX Open Positions                         | -0.16%              |
| Euro-OAT Future Jun25                     | -0.20%              |
| Royal Bank of Canada Margin Account - USD | -0.21%              |
| Creditors                                 | -0.28%              |
| EURNZD Maturing 17/04/2025 (1838Z LN)     | -0.34%              |
| Euro BUXL 30Y Bond Fut Jun25              | -0.44%              |
| JPN 10Y Bond (OSE) Jun25                  | -0.47%              |
| Short Term Euro-BTS Future Jun25          | -0.47%              |
| Euro-Bund Futures Jun25                   | -0.85% DE000F1B2NG7 |
| OSFI Futures Offset                       | -3.85%              |