

# Monthly Holdings Report

Janus Henderson Tactical Income Active ETF (Managed Fund) holdings for the month: December-2020

Fund Ticker : TACT

ISIN: AU0000044828



ISIN	Description	Currency	Market Value	Weight (%)
AU0000003832	COMMONWEALTH BANK AUST PFD 3.4182% PERP AUD	AUD	8,799.82	0.03
AU0000010522	MACQUARIE GROUP LTD PFD 4.0182% PERP AUD	AUD	4,707.86	0.02
AU0000018442	AUSTRALIA GOVERNMENT 2.75% 21/05/2041 AUD REGS	AUD	179,557.66	0.70
AU0000028854	COMMONWEALTH BANK AUST PFD 3.7182% PERP AUD	AUD	33,526.48	0.13
AU0000031106	WESTPAC BANKING CORP PFD 3.715% PERP AUD	AUD	62,904.31	0.25
AU0000039042	NATIONAL AUSTRALIA BANK PFD 4.0142% PERP AUD	AUD	1,959.03	0.01
AU0000042004	TREASURY CORP OF VICTORIA 2.5% 22/10/2029 AUD	AUD	2,972.51	0.01
AU0000048274	TREASURY CORP OF VICTORIA 2.25% 20/11/2034 AUD	AUD	112,039.21	0.44
AU0000061327	COMMONWEALTH BANK AUST PFD 3.0182% PERP AUD	AUD	3,851.93	0.02
AU0000075681	AUSTRALIA GOVERNMENT 1.25% 21/05/2032 AUD	AUD	432,154.65	1.69
AU0000078552	TREASURY CORP OF VICTORIA 1.5% 20/11/2030 AUD	AUD	42,270.37	0.17
AU0000085631	TREASURY CORP OF VICTORIA 1.25% 19/11/2027 AUD	AUD	152,897.24	0.60
AU0000088429	MACQUARIE BANK LTD PFD 4.7138% PERP AUD	AUD	30,101.49	0.12
AU0000097495	AUSTRALIA GOVERNMENT 1.75% 21/06/2051 AUD REGS	AUD	119,308.97	0.47
AU0000101792	AUSTRALIA GOVERNMENT 1% 21/11/2031 AUD REGS	AUD	167,739.37	0.66
AU0000110900	CHALLENGER LTD PFD 4.6185% PERP AUD	AUD	6,273.65	0.02
AU0000113839	BENDIGO AND ADELAIDE BK PFD 3.82% PERP AUD	AUD	27,994.86	0.11
AU0000114837	WESTPAC BANKING CORP PERP NON CUM PEF AUD100	AUD	47,628.09	0.19
AU0000124042	NATIONAL AUSTRALIA BANK PFD 3.5142% PERP AUD	AUD	52,146.22	0.20
AU0000ANZPD3	AUST & NZ BANKING GROUP PFD 3.49% PERP AUD	AUD	48,946.20	0.19
AU0000ANZPE1	AUST & NZ BANKING GROUP PFD 3.3639% PERP AUD	AUD	41,203.27	0.16
AU0000ANZPF8	AUST & NZ BANKING GROUP PFD 3.7139% PERP AUD	AUD	5,605.41	0.02
AU0000ANZPG6	AUST & NZ BANKING GROUP PFD 4.7138% PERP AUD	AUD	55,783.15	0.22
AU0000ANZPH4	AUST & NZ BANKING GROUP PFD 3.8138% PERP AUD	AUD	9,697.11	0.04
AU0000BENPF1	BENDIGO AND ADELAIDE BK PFD 4.02% PERP AUD	AUD	9,401.16	0.04
AU0000CBAPD7	COMMONWEALTH BANK AUST PFD 2.8182% PERP AUD	AUD	55,677.18	0.22
AU0000CBAPE5	COMMONWEALTH BANK AUST PFD 5.2182% PERP AUD	AUD	4,919.03	0.02
AU0000IAGPD3	INSURANCE AUSTRALIA GRP PFD 4.7182% PERP AUD	AUD	31,511.52	0.12
AU0000MQGPB5	MACQUARIE GROUP LTD PFD 5.2806% PERP AUD	AUD	454.78	0.00
AU0000NABHA7	NATIONAL AUSTRALIA BANK LTD FRN PERP AUD	AUD	70,483.81	0.28
AU0000NABPD4	NATIONAL AUSTRALIA BANK PFD 4.97% PERP AUD	AUD	24,356.66	0.10
AU0000NAHHA4	NRMBS 2012-2 A1	AUD	14,260.19	0.06
AU0000NAJHA0	NRMBS 2015-1 A	AUD	11,846.63	0.05

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AU0000POQHA1	PROGS 2013-1 A	AUD	19,450.14	0.08
AU0000TNBHA7	TORR 2013-1 A	AUD	13,775.53	0.05
AU0000TOZHA4	TORR 2014-2 A	AUD	26,388.21	0.10
AU0000WBCPE9	WESTPAC BANKING CORP PFD 3.06% PERP AUD	AUD	35,688.00	0.14
AU0000WBCPG4	WESTPAC BANKING CORP PFD 4.91% PERP AUD	AUD	11,090.80	0.04
AU0000WSDHA6	WST 2013-2 A	AUD	9,974.16	0.04
AU0000WSNHA5	WST 2011-3 A	AUD	2,832.32	0.01
AU0000WSZHA9	WST 2014-1 A	AUD	4,726.24	0.02
AU0000XQLQI5	QUEENSLAND TREASURY CORP 6.5% 14/03/2033 AUD REGS	AUD	7,636.19	0.03
AU0000XQLQZ9	QUEENSLAND TREASURY CORP 4.75% 21/07/2025 AUD REGS 144A	AUD	19,756.56	0.08
AU0000XVGGH6	TREASURY CORP OF VICTORIA 5% 20/11/2040 AUD	AUD	153,111.99	0.60
AU0000XVGHI4	TREASURY CORP OF VICTORIA 3% 20/10/2028 AUD REGS	AUD	41,912.12	0.16
AU0000XVGH8	TREASURY CORP OF VICTORIA 4% 06/11/2047 AUD	AUD	27,589.88	0.11
AU000KFWHAG0	KREDITANSTALT FUER WIEDERAUFBAU 3.2% 15/03/2028 AUD	AUD	4,686.92	0.02
AU000XCLWAF4	AUSTRALIA GOVERNMENT 2% 21/08/2035 AUD I/L REGS	AUD	567,435.92	2.22
AU000XCLWAG2	AUSTRALIA GOVERNMENT 4.5% 21/04/2033 AUD REGS	AUD	18,614.90	0.07
AU000XCLWAM0	AUSTRALIA GOVERNMENT 2.75% 21/06/2035 AUD REGS	AUD	9,561.26	0.04
AU000XCLWAP3	AUSTRALIA GOVERNMENT 3.25% 21/06/2039 AUD REGS	AUD	34,900.76	0.14
AU000XCLWAS7	AUSTRALIA GOVERNMENT 3% 21/03/2047 AUD REGS	AUD	26,408.13	0.10
AU000XQLQAA7	QUEENSLAND TREASURY CORP 3.25% 21/07/2026 AUD REGS 144A	AUD	110,924.10	0.43
AU2CLT290116	AUSTRALIA GOVERNMENT 0% 29/01/2021 AUD	AUD	2,738.36	0.01
AU300ENL0021	AUSTRALIAN GAS NETWORKS LTD FRN 01/07/2026 AUD	AUD	45,901.68	0.18
AU300INTE018	IMT 2006-1 A	AUD	4,420.08	0.02
AU3CB0212322	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 5% 16/08/2023 AUD REGS	AUD	20,779.48	0.08
AU3CB0216240	WESTPAC BANKING CORP 5.25% 21/11/2023 AUD REGS	AUD	2,295.07	0.01
AU3CB0219194	SGSP AUSTRALIA ASSETS PTY LTD 5.5% 12/03/2021 AUD REGS	AUD	4,107.28	0.02
AU3CB0220093	COOPERATIEVE RABOBANK UA/AUSTRALIA 5.5% 11/04/2024 AUD REGS	AUD	4,687.94	0.02
AU3CB0220598	LANDWIRTSCHAFTLICHE RENTENBANK 4.75% 06/05/2026 AUD REGS	AUD	1,422.29	0.01
AU3CB0220960	COMMONWEALTH BANK OF AUSTRALIA 4.75% 27/05/2024 AUD REGS	AUD	74,074.26	0.29
AU3CB0221398	VICINITY FINANCE PTY LTD 5% 27/05/2021 AUD	AUD	19,006.60	0.07
AU3CB0223758	SCENTRE GROUP TRUST 1 4.5% 08/09/2021 AUD REGS	AUD	2,475.60	0.01
AU3CB0224509	AMP CAPITAL WHOLESALE OFFICE FUND 4.75% 07/10/2021 AUD	AUD	86,243.40	0.34
AU3CB0229672	GPT WHOLESALE OFFICE FUND NO 1 4% 18/05/2022 AUD REGS	AUD	89,282.56	0.35
AU3CB0229680	PACIFIC NATIONAL FINANCE PTY LTD 5.25% 19/05/2025 AUD	AUD	10,097.24	0.04
AU3CB0230241	DEXUS WHOLESALE PROPERTY FUND 4.25% 16/06/2022 AUD REGS	AUD	80,687.02	0.32
AU3CB0230258	DEXUS WHOLESALE PROPERTY FUND 4.75% 16/06/2025 AUD REGS	AUD	55,078.64	0.22
AU3CB0232296	APPLE INC 3.7% 28/08/2022 AUD REGS	AUD	171,607.64	0.67
AU3CB0232692	AUSTRALIA PACIFIC AIRPORTS MELBOURNE PTY LTD 4% 15/09/2022 AUD	AUD	8,531.70	0.03
AU3CB0232767	TELSTRA CORP LTD 4% 16/09/2022 AUD REGS	AUD	2,147.99	0.01

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AU3CB0233856	AUSTRALIA PACIFIC AIRPORTS MELBOURNE PTY LTD 4.55% 11/11/2025 AUD	AUD	78,058.72	0.31
AU3CB0234128	STOCKLAND TRUST 4.5% 23/11/2022 AUD	AUD	2,124.24	0.01
AU3CB0234573	WESTPAC BANKING CORP 4.125% 04/06/2026 AUD REGS	AUD	197,233.13	0.77
AU3CB0235166	INTERNATIONAL FINANCE CORP 3.2% 22/07/2026 AUD REGS	AUD	12,476.07	0.05
AU3CB0236883	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 3% 19/10/2026 AUD	AUD	10,028.55	0.04
AU3CB0237436	AIRSERVICES AUSTRALIA 2.75% 15/05/2023 AUD	AUD	7,420.93	0.03
AU3CB0237683	WESTPAC BANKING CORP 3.1% 03/06/2021 AUD REGS	AUD	2,029.76	0.01
AU3CB0237881	APPLE INC 3.6% 10/06/2026 AUD REGS	AUD	4,345.26	0.02
AU3CB0237899	APPLE INC 3.35% 10/01/2024 AUD REGS	AUD	11,252.69	0.04
AU3CB0238475	WSO FINANCE PTY LTD 3.5% 14/07/2023 AUD REGS	AUD	26,253.64	0.10
AU3CB0238731	TOYOTA MOTOR CREDIT CORP 2.75% 26/07/2021 AUD REGS	AUD	7,837.92	0.03
AU3CB0239267	SUNCORP-METWAY LTD 3.25% 24/08/2026 AUD REGS	AUD	238,467.55	0.93
AU3CB0239366	GENERAL PROPERTY TRUST 3.657% 24/08/2026 AUD REGS	AUD	11,248.86	0.04
AU3CB0239507	MIRVAC GROUP FINANCE LTD 3.5% 18/09/2023 AUD REGS	AUD	3,989.31	0.02
AU3CB0239630	UNITED ENERGY DISTRIBUTION PTY LTD 3.5% 12/09/2023 AUD REGS	AUD	51,815.55	0.20
AU3CB0239796	LANDWIRTSCHAFTLICHE RENTENBANK 2.6% 23/03/2027 AUD REGS	AUD	47,935.78	0.19
AU3CB0240364	AUSTRALIA PACIFIC AIRPORTS MELBOURNE PTY LTD 3.75% 04/11/2026 AUD	AUD	27,301.08	0.11
AU3CB0240646	COMMONWEALTH BANK OF AUSTRALIA 3.25% 17/11/2026 AUD REGS	AUD	41,770.65	0.16
AU3CB0242147	WESTPAC BANKING CORP 3.5% 07/02/2022 AUD REGS	AUD	1,260.91	0.00
AU3CB0242527	AUSNET SERVICES HOLDINGS PTY LTD 4.4% 16/08/2027 AUD REGS	AUD	9,766.05	0.04
AU3CB0242774	GPT WHOLESALE OFFICE FUND NO 1 4.52% 22/02/2027 AUD REGS	AUD	14,349.56	0.06
AU3CB0243129	ASIAN DEVELOPMENT BANK 3.4% 10/09/2027 AUD REGS	AUD	7,075.45	0.03
AU3CB0243210	ALE DIRECT PROPERTY TRUST 4% 20/08/2022 AUD REGS	AUD	2,085.94	0.01
AU3CB0243566	WSO FINANCE PTY LTD 4.5% 31/03/2027 AUD REGS	AUD	17,565.93	0.07
AU3CB0243756	TELSTRA CORP LTD 2.9% 19/04/2021 AUD REGS	AUD	31,221.70	0.12
AU3CB0243988	VICINITY CENTRES TRUST 4% 26/04/2027 AUD REGS	AUD	33,595.42	0.13
AU3CB0244168	DEXUS FINANCE PTY LTD 4.25% 11/05/2027 AUD REGS	AUD	32,497.93	0.13
AU3CB0244275	BWP TRUST 3.5% 11/05/2022 AUD	AUD	7,270.53	0.03
AU3CB0244440	TOYOTA FINANCE AUSTRALIA LTD 3.1% 19/05/2022 AUD	AUD	93,575.73	0.37
AU3CB0245900	AUSTRALIAN CATHOLIC UNIVERSITY LTD 3.7% 03/08/2027 AUD REGS	AUD	4,083.53	0.02
AU3CB0246890	GPT WHOLESALE SHOPPING CENTRE FUND NO 1 3.993% 11/09/2024 AUD	AUD	43,355.09	0.17
AU3CB0247393	SGSP AUSTRALIA ASSETS PTY LTD 3.75% 27/09/2024 AUD REGS	AUD	26,941.55	0.11
AU3CB0248615	NATIONAL AUSTRALIA BANK LTD 3% 10/02/2023 AUD	AUD	2,139.82	0.01
AU3CB0248862	LLOYDS BANKING GROUP PLC 4.25% 22/11/2027 AUD REGS	AUD	5,436.62	0.02
AU3CB0249878	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 3.1% 18/01/2023 AUD REGS	AUD	2,144.93	0.01
AU3CB0249928	BNG BANK NV 3.3% 17/07/2028 AUD REGS	AUD	5,659.54	0.02
AU3CB0250132	KOMMUNALBANKEN AS 3.4% 24/07/2028 AUD	AUD	2,367.33	0.01
AU3CB0250322	COMMONWEALTH BANK OF AUSTRALIA 3.25% 25/04/2023 AUD REGS	AUD	59,722.92	0.23
AU3CB0251064	GPT WHOLESALE SHOPPING CENTRE FUND NO 1 4.49% 28/02/2028 AUD REGS	AUD	29,785.37	0.12

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AU3CB0251197	UBS AG/AUSTRALIA 3.25% 08/03/2023 AUD REGS	AUD	17,349.13	0.07
AU3CB0251239	LLOYDS BANKING GROUP PLC 4% 07/03/2025 AUD	AUD	16,725.06	0.07
AU3CB0251387	NATIONAL AUSTRALIA BANK LTD 3% 16/03/2023 AUD REGS 144A	AUD	53,243.46	0.21
AU3CB0252617	BRISBANE AIRPORT CORP PTY LTD 3.9% 24/04/2025 AUD REGS	AUD	15,658.22	0.06
AU3CB0252922	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 3.35% 09/05/2023 AUD REGS	AUD	2,584.89	0.01
AU3CB0253417	DBNGP FINANCE CO PTY LTD 4.225% 28/05/2025 AUD REGS	AUD	13,611.60	0.05
AU3CB0255636	COMMONWEALTH BANK OF AUSTRALIA 3.2% 16/08/2023 AUD	AUD	2,175.82	0.01
AU3CB0255776	ING BANK AUSTRALIA LTD 3% 07/09/2023 AUD REGS	AUD	109,825.59	0.43
AU3CB0256519	SUNCORP-METWAY LTD 3% 13/09/2023 AUD REGS	AUD	69,979.50	0.27
AU3CB0256832	GENERAL PROPERTY TRUST 3.6725% 19/09/2024 AUD REGS	AUD	10,997.85	0.04
AU3CB0257095	SVENSKA HANDELSBANKEN AB 3.25% 27/09/2023 AUD	AUD	4,248.74	0.02
AU3CB0258614	TOYOTA FINANCE AUSTRALIA LTD 3.3% 22/11/2023 AUD	AUD	207,124.55	0.81
AU3CB0259943	COMMONWEALTH BANK OF AUSTRALIA 3% 11/01/2024 AUD REGS	AUD	98,316.27	0.39
AU3CB0260545	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 3.1% 08/02/2024 AUD REGS	AUD	124,067.90	0.49
AU3CB0260990	NATIONAL AUSTRALIA BANK LTD 2.9% 26/02/2024 AUD REGS	AUD	51,101.08	0.20
AU3CB0261774	STOCKLAND TRUST 3.3% 22/03/2024 AUD REGS	AUD	11,031.05	0.04
AU3CB0261808	CONNECTEAST FINANCE PTY LTD 3.4% 25/03/2026 AUD REGS	AUD	5,088.58	0.02
AU3CB0262350	BWP TRUST 3.3% 10/04/2026 AUD	AUD	89,070.62	0.35
AU3CB0264141	PACCAR FINANCIAL PTY LTD 2.1% 13/06/2023 AUD	AUD	2,082.37	0.01
AU3CB0264505	VICINITY CENTRES TRUST 2.6% 27/06/2025 AUD REGS	AUD	61,812.18	0.24
AU3CB0264513	BARCLAYS PLC 3.25% 26/06/2024 AUD REGS	AUD	5,290.82	0.02
AU3CB0264521	BARCLAYS PLC 4% 26/06/2029 AUD REGS	AUD	67,000.35	0.26
AU3CB0264828	GPT WHOLESALE OFFICE FUND NO 1 2.525% 12/01/2026 AUD	AUD	91,329.69	0.36
AU3CB0265593	MACQUARIE BANK LTD 1.75% 07/08/2024 AUD REGS	AUD	14,565.07	0.06
AU3CB0265700	QIC FINANCE SHOPPING CENTER FUND PTY LTD 2% 15/08/2025 AUD REGS	AUD	63,403.77	0.25
AU3CB0265718	ING BANK AUSTRALIA LTD 1.45% 20/08/2024 AUD REGS	AUD	204,877.49	0.80
AU3CB0267524	DEXUS FINANCE PTY LTD 2.5% 17/10/2029 AUD REGS	AUD	47,577.79	0.19
AU3CB0267847	ORIGIN ENERGY FINANCE LTD 2.65% 11/11/2027 AUD	AUD	6,338.00	0.02
AU3CB0267920	UNITED ENERGY DISTRIBUTION PTY LTD 2.2% 29/10/2026 AUD	AUD	14,276.02	0.06
AU3CB0268134	COLES GROUP TREASURY PTY LTD 2.65% 06/11/2029 AUD REGS	AUD	7,394.89	0.03
AU3CB0268357	QANTAS AIRWAYS LTD 2.95% 27/11/2029 AUD REGS	AUD	28,714.95	0.11
AU3CB0268423	NATIONAL AUSTRALIA BANK LTD 3.225% FIX/FRN 18/11/2031 AUD	AUD	27,549.03	0.11
AU3CB0268548	LONSDALE FINANCE PTY LTD 2.45% 20/11/2026 AUD REGS	AUD	27,971.63	0.11
AU3CB0269710	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 1.65% 16/01/2025 AUD	AUD	155,076.13	0.61
AU3CB0269892	NATIONAL AUSTRALIA BANK LTD 1.65% 21/01/2025 AUD	AUD	56,655.68	0.22
AU3CB0270197	DEXUS FINANCE PTY LTD 3% 03/02/2032 AUD REGS	AUD	233,446.63	0.91
AU3CB0270387	MACQUARIE BANK LTD 1.7% 12/02/2025 AUD REGS	AUD	61,180.70	0.24
AU3CB0270494	TOYOTA FINANCE AUSTRALIA LTD 1.3% 17/02/2023 AUD	AUD	2,447.51	0.01
AU3CB0270635	GENERAL PROPERTY TRUST 2.849% 20/02/2032 AUD	AUD	149,525.37	0.59

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AU3CB0272227	WOOLWORTHS GROUP LTD 2.8% 20/05/2030 AUD REGS	AUD	285,025.21	1.12
AU3CB0272292	AIRSERVICES AUSTRALIA 2.2% 15/05/2030 AUD	AUD	100,124.91	0.39
AU3CB0272854	BRISBANE AIRPORT CORP PTY LTD 4.5% 30/12/2030 AUD	AUD	351,840.69	1.38
AU3CB0272904	NATIONAL HOUSING FINANCE AND INVESTMENT CORP 1.41% 29/06/2032 AUD	AUD	2,028.74	0.01
AU3CB0272920	WSO FINANCE PTY LTD 2.7% 28/06/2030 AUD REGS	AUD	17,727.31	0.07
AU3CB0273084	DBS GROUP HOLDINGS LTD 0.85% 17/07/2023 AUD	AUD	168,940.01	0.66
AU3CB0273357	EXPORT FINANCE & INSURANCE CORP 0.515% 29/01/2024 AUD	AUD	126,390.04	0.49
AU3CB0273373	QPH FINANCE CO PTY LTD 2.85% 29/01/2031 AUD	AUD	60,593.15	0.24
AU3CB0273407	UBS AG/AUSTRALIA 1.2% 30/07/2025 AUD REGS	AUD	121,324.69	0.48
AU3CB0273803	INACTIVE GENERAL PROPERT TST (GPT TST) 0% CP 12/08/20-12/01/21	AUD	32,793.63	0.13
AU3CB0273977	GTA FINANCE CO PTY LTD 2.2% 26/08/2027 AUD	AUD	36,211.21	0.14
AU3CB0274017	COLES GROUP TREASURY PTY LTD 2.1% 27/08/2030 AUD	AUD	195,390.02	0.77
AU3CB0274280	QANTAS AIRWAYS LTD 5.25% 09/09/2030 AUD REGS	AUD	17,224.01	0.07
AU3CB0274330	SHOPPING CENTRES AUSTRALASIA PROPERTY RETAIL TRUST 3.25% 16/09/2030 AUD	AUD	59,019.69	0.23
AU3CB0274660	PACCAR FINANCIAL PTY LTD 0.9% 24/09/2024 AUD	AUD	74,189.94	0.29
AU3CB0274710	CHARTER HALL EXCHANGE FINANCE PTY LTD 2.317% 25/09/2030 AUD	AUD	145,126.23	0.57
AU3CB0275253	LONSDALE FINANCE PTY LTD 2.1% 15/10/2027 AUD REGS	AUD	111,093.65	0.44
AU3CB0275501	CPIF FINANCE PTY LTD 2.485% 28/10/2030 AUD REGS	AUD	271,507.84	1.06
AU3CB0275550	LENDLEASE FINANCE LTD 3.4% 27/10/2027 AUD REGS	AUD	13,431.58	0.05
AU3CB0275758	GENERAL PROPERT TST (GPT TST) 0% CP 26/10/20-27/01/21	AUD	45,347.83	0.18
AU3CB0275790	VOLKSWAGEN FINANCIAL SERVICES AUSTRALIA PTY LTD	AUD	81,900.95	0.32
AU3CB0276103	GENERAL PROPERT TST (GPT TST) 0% CP 12/11/20-11/03/21	AUD	92,517.31	0.36
AU3CB0276160	INTERNATIONAL FINANCE CORP 0.75% 24/05/2028 AUD	AUD	142,532.91	0.56
AU3CB0276186	GENERAL PROPERT TST (GPT TST) 0% CP 13/11/20-15/02/21	AUD	30,073.40	0.12
AU3CB0276194	GENERAL PROPERT TST (GPT TST) 0% CP 16/11/20-16/02/21	AUD	70,324.73	0.28
AU3CB0276277	GENERAL PROPERT TST 0% CP 17/11/20-17/03/21	AUD	547.47	0.00
AU3CB0276293	GENERAL PROPERT TST 0% CP 18/11/20-18/02/21	AUD	746.64	0.00
AU3CB0276426	KOMMUNALBANKEN AS 0.6% 01/06/2026 AUD	AUD	145,871.84	0.57
AU3CB0276533	VOLKSWAGEN FINANCIAL SERVICES AUSTRALIA PTY LTD	AUD	49,025.36	0.19
AU3CB0276632	DEXUS FINANCE PTY LTD	AUD	39,328.76	0.15
AU3CB0276673	WESTERN SYDNEY UNIVERSITY 1.606% 08/12/2027 AUD REGS	AUD	71,102.78	0.28
AU3CB0276707	GAIF BOND ISSUER PTY LTD 1.9% 14/12/2028 AUD REGS	AUD	69,191.24	0.27
AU3EC2263608	INACTIVE Westpac Banking Corporation % CD 22-10-20-12-01-21	AUD	4,331.99	0.02
AU3EC2263616	INACTIVE Westpac Banking Corporation % CD 23-10-20-13-01-21	AUD	2,738.61	0.01
AU3EC2264093	Westpac Banking Corporation % CD 07/12/20-08/03/21	AUD	746.89	0.00
AU3EC2277210	Commonwealth Bank of Australia % CD 24/11/20-21/01/21	AUD	547.72	0.00
AU3EC2278556	National Australia Bank Ltd % CD 23/11/20-23/02/21	AUD	497.93	0.00
AU3EC2283101	Australia & New Zealand Banking Group Ltd % CD 01/12/20-02/03/21	AUD	2,489.65	0.01
AU3EC2283218	Australia & New Zealand Banking Group Ltd % CD 11/12/20-11/03/21	AUD	746.89	0.00

ISIN	Description	Currency	Market Value	Weight (%)
AU3EC2283242	Australia & New Zealand Banking Group Ltd % CD 14-12-20-15-03-21	AUD	746.89	0.00
AU3EC2283275	Australia & New Zealand Banking Group Ltd % CD 17-09-20-17-03-21	AUD	448.14	0.00
AU3EC2290064	National Australia Bank Ltd % CD 15-09-20-15-03-21	AUD	149.38	0.00
AU3EC2290122	National Australia Bank Ltd % CD 23-09-20-23-03-21	AUD	746.89	0.00
AU3EC2305615	Australia & New Zealand Banking Group Ltd % CD 23/11/20-24/05/21	AUD	1,244.82	0.00
AU3EC2319871	Commonwealth Bank of Australia % CD 23/11/20-24/05/21	AUD	1,244.82	0.00
AU3EC2339531	INACTIVE Suncorp-Metway Ltd % CD 08-07-20-11-01-21	AUD	393,885.33	1.54
AU3EC2341230	INACTIVE MUFG Bank Ltd % CD 07-07-20-07-01-21	AUD	995.86	0.00
AU3EC2344432	INACTIVE Suncorp-Metway Ltd % CD 14-07-20-14-01-21	AUD	746.89	0.00
AU3EC2352757	MUFG Bank Ltd % CD 05-08-20-04-02-21	AUD	497.93	0.00
AU3EC2352997	Suncorp-Metway Ltd % CD 05-08-20-04-02-21	AUD	1,493.79	0.01
AU3EC2364539	Suncorp-Metway Ltd % CD 02-09-20-02-03-21	AUD	14,280.87	0.06
AU3EC2366021	Suncorp-Metway Ltd % CD 07-09-20-08-03-21	AUD	746.64	0.00
AU3EC2367805	Suncorp-Metway Ltd % CD 10-09-20-09-04-21	AUD	746.64	0.00
AU3EC2376590	Bank of Queensland % CD 07/12/20-07/04/21	AUD	69,372.53	0.27
AU3EC2380238	MUFG Bank Ltd % CD 19-10-20-19-04-21	AUD	2,488.63	0.01
AU3EC2384230	MUFG Bank Ltd % CD 09/12/20-09/06/21	AUD	2,985.28	0.01
AU3EC2390013	Bendigo and Adelaide Bank Limited % CD 16/11/20-12/02/21	AUD	41,644.26	0.16
AU3EC2392803	Bendigo and Adelaide Bank Limited % CD 26/11/20-25/03/21	AUD	138,764.22	0.54
AU3EC2392811	Bendigo and Adelaide Bank Limited % CD 26/11/20-24/06/21	AUD	115,503.77	0.45
AU3EC2396457	Suncorp-Metway Ltd % CD 09/12/20-09/06/21	AUD	422.86	0.00
AU3EP0298988	TOYOTA FINANCE AUSTRALIA LTD	AUD	37,016.58	0.14
AU3EP0299069	SCENTRE GROUP TRUST 1 / SCENTRE GROUP TRUST 2	AUD	1,318.87	0.01
AU3EP0299697	TOYOTA FINANCE AUSTRALIA LTD	AUD	199.17	0.00
AU3EP0299978	AIRSERVICES AUSTRALIA	AUD	14,331.94	0.06
AU3EP0300065	TOYOTA FINANCE AUSTRALIA LTD	AUD	497.67	0.00
AU3EP0300354	TOYOTA FINANCE AUSTRALIA LTD	AUD	746.38	0.00
AU3EP0300495	PACCAR FINANCIAL PTY LTD	AUD	995.60	0.00
AU3EP0300545	AIRSERVICES AUSTRALIA	AUD	70,902.58	0.28
AU3EP0301436	SCENTRE GROUP TRUST 1 / SCENTRE GROUP TRUST 2	AUD	131,671.92	0.52
AU3EP0301691	TOYOTA FINANCE AUSTRALIA LTD	AUD	32,492.06	0.13
AU3EP0301972	PACCAR 0% CP 23/12/20-22/01/21	AUD	7,190.10	0.03
AU3FN0003521	VICTORIA POWER NETWORKS FINANCE PTY LTD FRN 15/01/2022 AUD	AUD	14,405.22	0.06
AU3FN0003539	VICTORIA POWER NETWORKS FINANCE PTY LTD FRN 15/08/2021 AUD	AUD	17,986.23	0.07
AU3FN0015616	PROGS 2012-1 A	AUD	16,385.96	0.06
AU3FN0016176	MEDL 2012-1 A	AUD	14,739.73	0.06
AU3FN0016473	PROGS 2012-2 A	AUD	9,796.18	0.04
AU3FN0017281	REDS 2012-1E A1	AUD	27,801.31	0.11
AU3FN0017950	WST 2013-1 A	AUD	806.39	0.00

ISIN	Description	Currency	Market Value	Weight (%)
AU3FN0019972	MEDL 2013-2 A1	AUD	422.35	0.00
AU3FN0020186	BPI NO 1 PTY LTD FRN 09/09/2025 AUD REGS	AUD	6,904.36	0.03
AU3FN0022117	MEDL 2014-1 A2	AUD	27,946.09	0.11
AU3FN0022299	HBS 2014-1 A	AUD	5,601.32	0.02
AU3FN0022539	PERTH AIRPORT PTY LTD FRN 26/03/2024 AUD REGS	AUD	11,686.27	0.05
AU3FN0024055	SMHL 2014-1 A	AUD	9,863.09	0.04
AU3FN0024618	FMACB 2014-2 A1	AUD	3,734.21	0.01
AU3FN0025037	SAMT 2014-1 A	AUD	7,067.28	0.03
AU3FN0025672	PROGS 2014-2 A	AUD	6,352.30	0.02
AU3FN0028049	SMHL 2015-1 A1	AUD	1,448.59	0.01
AU3FN0029575	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 17/05/2026 AUD	AUD	40,936.17	0.16
AU3FN0030417	MEDL 2016-1 A1A	AUD	49,036.85	0.19
AU3FN0030516	IDOLT 2016-1 A	AUD	9,233.65	0.04
AU3FN0031035	NRMBS 2016-1 A	AUD	33,270.62	0.13
AU3FN0031563	WSO FINANCE PTY LTD FRN 14/07/2026 AUD REGS	AUD	34,780.75	0.14
AU3FN0031597	COMMONWEALTH BANK OF AUSTRALIA FRN 03/06/2026 AUD	AUD	70,600.25	0.28
AU3FN0031647	SUNCORP-METWAY LTD FRN 22/06/2021 AUD REGS	AUD	70,222.08	0.28
AU3FN0032124	TORR 2016-1 A	AUD	2,723.29	0.01
AU3FN0032272	MEDL 2016-2 A1A	AUD	35,957.14	0.14
AU3FN0032470	NATIONAL AUSTRALIA BANK LTD FRN 21/09/2026 AUD REGS	AUD	4,546.22	0.02
AU3FN0032785	SMHL 2016-1 A1	AUD	2,970.98	0.01
AU3FN0033510	KINGF 2016-1 A1	AUD	50,924.89	0.20
AU3FN0035788	DAOT 4 A	AUD	1,842.08	0.01
AU3FN0036265	WESTPAC BANKING CORP FRN 31/08/2022 AUD REGS	AUD	133,092.93	0.52
AU3FN0036984	NEW TERMINAL FINANCING CO PTY LTD FRN 12/07/2024 AUD REGS	AUD	79,391.89	0.31
AU3FN0037529	SUNCORP-METWAY LTD FRN 16/08/2022 AUD REGS	AUD	48,552.19	0.19
AU3FN0037677	SMHL 2017-1 A	AUD	1,908.73	0.01
AU3FN0039459	MEMBERS EQUITY BANK PFD 5.27% PERP AUD	AUD	15,451.64	0.06
AU3FN0040531	COOPERATIEVE RABOBANK UA/AUSTRALIA FRN 25/01/2023 AUD	AUD	2,022.36	0.01
AU3FN0040572	UNITED ENERGY DISTRIBUTION PTY LTD FRN 07/02/2023 AUD	AUD	2,825.17	0.01
AU3FN0040614	NRMBS 2018-1 A1A	AUD	4,193.84	0.02
AU3FN0040622	NRMBS 2018-1 A1G	AUD	1,048.46	0.00
AU3FN0041034	UBS AG/AUSTRALIA FRN 08/03/2023 AUD REGS	AUD	2,025.93	0.01
AU3FN0041323	NATIONAL AUSTRALIA BANK LTD FRN 16/03/2023 AUD REGS 144A	AUD	343,690.23	1.35
AU3FN0041406	DBS GROUP HOLDINGS LTD FRN 16/03/2028 AUD REGS	AUD	222,882.36	0.87
AU3FN0041687	INSURANCE AUSTRALIA GROUP LTD FRN 15/06/2044 AUD	AUD	5,215.75	0.02
AU3FN0041935	DAOT 5 A	AUD	13,175.21	0.05
AU3FN0042362	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 09/05/2023 AUD REGS	AUD	3,666.80	0.01
AU3FN0042404	NATIONAL AUSTRALIA BANK LTD FRN 16/05/2023 AUD	AUD	28,288.00	0.11

ISIN	Description	Currency	Market Value	Weight (%)
AU3FN0043238	WESTPAC BANKING CORP FRN 22/06/2028 AUD	AUD	24,489.70	0.10
AU3FN0043808	SMHL 2018-2 A	AUD	96,852.11	0.38
AU3FN0044046	COMMONWEALTH BANK OF AUSTRALIA FRN 16/08/2023 AUD	AUD	169,134.33	0.66
AU3FN0044251	SUNCORP GROUP LTD FRN 05/12/2028 AUD	AUD	19,688.13	0.08
AU3FN0044830	SUNCORP-METWAY LTD FRN 13/09/2023 AUD REGS	AUD	177,968.88	0.70
AU3FN0044996	NATIONAL AUSTRALIA BANK LTD FRN 26/09/2023 AUD	AUD	102,988.89	0.40
AU3FN0045779	WESTPAC BANKING CORP FRN 16/11/2023 AUD	AUD	176,124.75	0.69
AU3FN0045803	TOYOTA FINANCE AUSTRALIA LTD FRN 22/11/2021 AUD	AUD	8,845.01	0.03
AU3FN0046215	MEMBERS EQUITY BANK LTD FRN PERP AUD PEF	AUD	12,260.30	0.05
AU3FN0046231	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 06/12/2023 AUD REGS	AUD	260,972.16	1.02
AU3FN0046561	COMMONWEALTH BANK OF AUSTRALIA FRN 11/01/2024 AUD	AUD	80,592.29	0.32
AU3FN0046603	WESTPAC BANKING CORP FRN 24/04/2024 AUD REGS	AUD	83,572.71	0.33
AU3FN0046629	WST 2019-1 A	AUD	1,873.24	0.01
AU3FN0046728	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 08/02/2024 AUD REGS	AUD	31,901.18	0.12
AU3FN0046777	NATIONAL AUSTRALIA BANK LTD FRN 26/02/2024 AUD REGS	AUD	161,567.34	0.63
AU3FN0046835	MUFG BANK LTD/SYDNEY FRN 15/03/2022 AUD REGS	AUD	2,419.43	0.01
AU3FN0047346	COOPERATIEVE RABOBANK UA/AUSTRALIA FRN 22/09/2022 AUD REGS	AUD	2,019.55	0.01
AU3FN0047544	INSURANCE AUSTRALIA GROUP LTD FRN 15/06/2045 AUD REGS	AUD	24,159.53	0.09
AU3FN0048187	WESTPAC BANKING CORP FRN 16/08/2024 AUD REGS	AUD	14,302.32	0.06
AU3FN0048195	NATIONAL AUSTRALIA BANK LTD FRN 17/05/2029 AUD REGS	AUD	81,458.17	0.32
AU3FN0048724	NATIONAL AUSTRALIA BANK LTD FRN 19/06/2024 AUD	AUD	196,863.64	0.77
AU3FN0048740	MACQUARIE BANK LTD FRN 21/06/2022 AUD REGS	AUD	23,326.07	0.09
AU3FN0048773	BARCLAYS PLC FRN 26/06/2024 AUD REGS	AUD	1,027.01	0.00
AU3FN0048799	VICINITY CENTRES TRUST FRN 27/06/2025 AUD REGS	AUD	108,054.24	0.42
AU3FN0049128	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 26/07/2029 AUD REGS	AUD	284,247.42	1.11
AU3FN0049243	CANADIAN IMPERIAL BANK OF COMMERCE/SYDNEY FRN 01/08/2022 AUD	AUD	75,891.83	0.30
AU3FN0049508	MEDL 2014-2 A1-R	AUD	144,845.34	0.57
AU3FN0049524	ING BANK AUSTRALIA LTD FRN 20/08/2024 AUD REGS	AUD	211,949.36	0.83
AU3FN0049672	WESTPAC BANKING CORP FRN 27/08/2029 AUD REGS	AUD	41,813.04	0.16
AU3FN0049730	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 29/08/2024 AUD REGS	AUD	224,159.61	0.88
AU3FN0050126	PUMA 2019-1 A	AUD	41,921.56	0.16
AU3FN0050589	DAOT 6 A	AUD	38,352.30	0.15
AU3FN0051041	SAA 2019-1 A	AUD	42,075.03	0.16
AU3FN0051462	MEDL 2019-1 A1	AUD	134,052.79	0.52
AU3FN0051538	IDOLT 2019-1 A	AUD	118,759.46	0.47
AU3FN0051553	CITIBANK NA/SYDNEY FRN 14/11/2022 AUD REGS	AUD	38,282.85	0.15
AU3FN0051561	CITIBANK NA/SYDNEY FRN 14/11/2024 AUD	AUD	4,696.88	0.02
AU3FN0051587	NATIONAL AUSTRALIA BANK LTD FRN 18/11/2031 AUD	AUD	221,147.27	0.87
AU3FN0052486	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 16/01/2025 AUD	AUD	106,361.53	0.42



ISIN	Description	Currency	Market Value	Weight (%)
AU3FN0052551	WST 2020-1 A	AUD	75,301.72	0.29
AU3FN0052726	MEDL 2015-1 A1-R	AUD	52,344.37	0.20
AU3FN0053880	SUNCORP-METWAY LTD FRN 24/04/2025 AUD	AUD	233,266.10	0.91
AU3FN0054086	BANK OF QUEENSLAND LTD FRN 14/05/2025 AUD REGS	AUD	141,639.19	0.55
AU3FN0054151	UBS AG/AUSTRALIA FRN 21/11/2022 AUD	AUD	35,261.57	0.14
AU3FN0054177	CREDIT SUISSE AG/SYDNEY FRN 26/05/2023 AUD	AUD	271,851.28	1.06
AU3FN0054284	MACQUARIE BANK LTD FRN 28/05/2030 AUD	AUD	247,400.14	0.97
AU3FN0055117	DBS GROUP HOLDINGS LTD FRN 17/07/2023 AUD	AUD	128,177.22	0.50
AU3FN0055224	NATIONAL AUSTRALIA BANK LTD FRN PERP AUD REGS	AUD	76,788.11	0.30
AU3FN0055265	MEDL 2015-2 A1R	AUD	22,131.30	0.09
AU3FN0055307	UBS AG/AUSTRALIA FRN 30/07/2025 AUD REGS	AUD	225,275.48	0.88
AU3FN0055497	INSURANCE AUSTRALIA GROUP LTD FRN 15/12/2036 AUD	AUD	96,337.32	0.38
AU3FN0055687	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 26/02/2031 AUD REGS	AUD	176,734.01	0.69
AU3FN0055802	SUNCORP GROUP LTD FRN 01/12/2035 AUD	AUD	63,576.38	0.25
AU3FN0055992	COMMONWEALTH BANK OF AUSTRALIA FRN 10/09/2030 AUD	AUD	280,395.24	1.10
AU3FN0056354	KIWIBANK LTD FRN 23/09/2025 AUD REGS	AUD	81,868.77	0.32
AU3FN0056594	AUSNET SERVICES HOLDINGS PTY LTD FRN 06/10/2080 AUD REGS	AUD	18,698.65	0.07
AU3FN0056685	DBS GROUP HOLDINGS LTD FRN 08/04/2031 AUD REGS	AUD	82,852.38	0.32
AU3FN0056859	ZMT 2020-1 A1	AUD	17,157.88	0.07
AU3FN0056867	ZMT 2020-1 A2	AUD	3,616.75	0.01
AU3FN0056990	SMHL 2020-1 A	AUD	95,699.46	0.37
AU3FN0057402	NATIONAL AUSTRALIA BANK LTD FRN 18/11/2030 AUD	AUD	85,128.30	0.33
AU3FN0057691	AMP LIFE LTD FRN 09/12/2035 AUD	AUD	49,317.98	0.19
AU3FN0057709	MACQUARIE BANK LTD FRN 09/12/2025 AUD	AUD	212,870.40	0.83
AU3SG0001175	TREASURY CORP OF VICTORIA 4.25% 20/12/2032 AUD	AUD	370,668.55	1.45
AU3SG0001241	WESTERN AUSTRALIAN TREASURY CORP 5% 23/07/2025 AUD REGS	AUD	95,662.95	0.37
AU3SG0001373	NEW SOUTH WALES TREASURY CORP 4% 20/05/2026 AUD REGS	AUD	96,009.20	0.38
AU3SG0001456	SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHORITY 2.75% 16/04/2025 AUD REGS	AUD	61,561.17	0.24
AU3SG0001498	SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHORITY 3% 20/07/2026 AUD REGS	AUD	11,928.60	0.05
AU3SG0001514	NEW SOUTH WALES TREASURY CORP 3% 20/03/2028 AUD	AUD	8,369.04	0.03
AU3SG0001563	WESTERN AUSTRALIAN TREASURY CORP 3% 21/10/2027 AUD REGS	AUD	7,428.59	0.03
AU3SG0001571	NEW SOUTH WALES TREASURY CORP 3% 20/02/2030 AUD REGS	AUD	111,576.00	0.44
AU3SG0001639	WESTERN AUSTRALIAN TREASURY CORP 2.5% 23/07/2024 AUD	AUD	9,609.53	0.04
AU3SG0001647	QUEENSLAND TREASURY CORP 4.2% 20/02/2047 AUD REGS 144A	AUD	3,300.12	0.01
AU3SG0001688	SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHORITY 3% 20/09/2027 AUD REGS	AUD	2,780.49	0.01
AU3SG0001696	NEW SOUTH WALES TREASURY CORP 3% 20/05/2027 AUD REGS	AUD	315,198.46	1.23
AU3SG0001704	WESTERN AUSTRALIAN TREASURY CORP 3% 21/10/2026 AUD REGS	AUD	11,927.83	0.05
AU3SG0001753	NEW SOUTH WALES TREASURY CORP 3.5% 20/11/2037 AUD REGS	AUD	171,853.54	0.67
AU3SG0001811	AUSTRALIAN CAPITAL TERRITORY 3% 18/04/2028 AUD	AUD	2,319.33	0.01

ISIN	Description	Currency	Market Value	Weight (%)
AU3SG0001829	WESTERN AUSTRALIAN TREASURY CORP 3.25% 20/07/2028 AUD REGS	AUD	6,695.23	0.03
AU3SG0001837	SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHORITY 3% 24/05/2028 AUD REGS	AUD	34,245.28	0.13
AU3SG0001878	NEW SOUTH WALES TREASURY CORP 3% 15/11/2028 AUD REGS	AUD	13,554.15	0.05
AU3SG0001886	NORTHERN TERRITORY TREASURY CORP 2.75% 21/04/2027 AUD	AUD	70,466.96	0.28
AU3SG0001936	AUSTRALIAN CAPITAL TERRITORY 2.25% 22/05/2029 AUD REGS	AUD	75,341.05	0.30
AU3SG0001944	NEW SOUTH WALES TREASURY CORP 2% 20/03/2031 AUD	AUD	827,749.54	3.24
AU3SG0001969	AUSTRALIAN CAPITAL TERRITORY 1.25% 22/05/2025 AUD REGS	AUD	11,815.74	0.05
AU3SG0001993	QUEENSLAND TREASURY CORP 1.75% 21/08/2031 AUD REGS 144A	AUD	335,405.96	1.31
AU3SG0002009	AUSTRALIAN CAPITAL TERRITORY 1.75% 23/10/2031 AUD	AUD	7,372.93	0.03
AU3SG0002025	NEW SOUTH WALES TREASURY CORP 1.25% 20/03/2025 AUD REGS	AUD	19,289.53	0.08
AU3SG0002082	NEW SOUTH WALES TREASURY CORP 2% 08/03/2033 AUD	AUD	245,162.27	0.96
AU3SG0002231	TREASURY CORP OF VICTORIA 2.25% 20/11/2040 AUD	AUD	28,113.35	0.11
AU3SG0002314	TREASURY CORP OF VICTORIA 1.5% 10/09/2031 AUD	AUD	128,133.81	0.50
AU3TB0000192	AUSTRALIA GOVERNMENT 3.75% 21/04/2037 AUD REGS	AUD	36,687.43	0.14
AUD#	CAPITAL CASH-AUD-BNP PARIBAS/LUXEMBOURG	AUD	0.00	0.00
CAL_AUD	CREATION & LIQUIDATION-AUD-BNP PARIBAS/LUXEMBOURG	AUD	3,370.60	0.01
DCP_AUD	COUPON INCOME ENTITLEMENT-AUD-BNP PARIBAS SA	AUD	207.09	0.00
DIV_AUD	DIVIDEND INCOME ENTITLEMENT-AUD-BNP PARIBAS SA	AUD	208.36	0.00
LQTYPE1CAPAUD	CAPITAL CASH-AUD-BNP PARIBAS SA	AUD	890,225.37	3.49
LQTYPE2WFOAUD	CASH BACKING FUTURES-AUD	AUD	5,453,083.73	21.36
LQTYPE3MDSAUD	MEMORANDUM ACCOUNT-AUD-BNP PARIBAS SA	AUD	-116,410.51	-0.46
LQTYPE3MRLAUDC	COLLATERAL-AUD-MERRILL LYNCH & CO INC	AUD	62,502.39	0.24
LQTYPE3WFOAUD	VARIATION MARGIN-AUD-UBS AG	AUD	49,588.40	0.19
LQTYPE3WIMAUD	INITIAL MARGIN-AUD-UBS AG	AUD	147,251.49	0.58
MEM_AUD	MEMORANDUM ACCOUNT-AUD-NO CUSTODIAN	AUD	13.79	0.00
Not Supplied	AUD Spot FX	AUD	-3,384.39	-0.01
Not Supplied	AUD Forward FX	AUD	1,411,766.50	5.53
NTC_AUD	NOTICE ACCOUNT-AUD-0.2%-30 DAYS-COMMONWEALTH BANK OF AUSTRALIA	AUD	3,983.95	0.02
NTC_AUD	NOTICE ACCOUNT-AUD-0.25%-30 DAYS-COMMONWEALTH BANK OF AUSTRALIA	AUD	1,743.01	0.01
NTC_AUD	NOTICE ACCOUNT-AUD-0.35%-60 DAYS-COMMONWEALTH BANK OF AUSTRALIA	AUD	0.26	0.00
NTC_AUD	INACTIVE NOTICE ACCOUNT-AUD-0.5%-31 DAYS-COMMONWEALTH BANK OF AUSTRALIA	AUD	0.26	0.00
OSP_AUD	OUTSTANDING SETTLEMENT PURCHASES-AUD-BNP PARIBAS SA	AUD	-40,958.39	-0.16
OSS_AUD	OUTSTANDING SETTLEMENT SALES-AUD-BNP PARIBAS SA	AUD	2,870.63	0.01
RVN_AUD	REVENUE-AUD-NO CUSTODIAN	AUD	-13.79	0.00
RVN_AUD	REVENUE-AUD-BNP PARIBAS/LUXEMBOURG	AUD	13.79	0.00
XMH1	ASX AUSTRALIA 10Y BOND MAR21 (15/03/2021)	AUD	-4,212,778.80	-16.50
XS1461849363	BANK OF AMERICA CORP FRN 05/08/2021 AUD	AUD	29,106.14	0.11
XS1461849447	BANK OF AMERICA CORP 3.3% 05/08/2021 AUD	AUD	24,475.91	0.10
XS1602313279	WELLS FARGO & CO 4% 27/04/2027 AUD	AUD	11,146.21	0.04

ISIN	Description	Currency	Market Value	Weight (%)
XS1663477187	WESTPAC BANKING CORP 4.334% FIX/FRN 16/08/2029 AUD REGS	AUD	13,178.27	0.05
XS1891780691	HEATHROW FUNDING LTD 4.15% 11/10/2028 AUD REGS	AUD	82,867.19	0.32
XS1997248866	CITIBANK NA FRN 20/05/2022 AUD	AUD	95,820.24	0.38
XXXCB6V	PARENT IRS PAY FIX AUD .86% REC FLOAT AUD BBSW6M 15/05/2030 XANZB	AUD	1,522.13	0.01
YMH1	ASX AUSTRALIA 3YR BOND MAR21 (15/03/2021)	AUD	-1,240,304.92	-4.86
CHF#	CAPITAL CASH-CHF-BNP PARIBAS/LUXEMBOURG	CHF	0.00	0.00
CNH#	CAPITAL CASH-CNH-BNP PARIBAS/LUXEMBOURG	CNH	0.00	0.00
ADJ_EUR	CASH ADJUSTMENTS -EUR-BNP PARIBAS SECURITIES SERVICES/LONDON	EUR	3,825.63	0.01
BE6325871166	HOUSE OF HR 7.5% 15/01/2027 EUR REGS	EUR	2,832.07	0.01
CAL_EUR	CREATION & LIQUIDATION-EUR-BNP PARIBAS/LUXEMBOURG	EUR	164.19	0.00
DCP_EUR	COUPON INCOME ENTITLEMENT-EUR-BNP PARIBAS SECURITIES SERVICES/LONDON	EUR	81.46	0.00
DE000C5GTXB2	EUX EURO BUND MAR21 (08/03/2021)	EUR	-1,632.95	-0.01
DE000C5GTXC0	EUX EURO BOBL MAR21 (08/03/2021)	EUR	-9,763.24	-0.04
DE000C5GTXE6	EUX EURO BUXL MAR21 (08/03/2021)	EUR	-887.34	0.00
ES0840609020	CAIXABANK SA 5.875% FIX/FRN PERP EUR REGS	EUR	1,761.90	0.01
EUR#	CAPITAL CASH-EUR-BNP PARIBAS SECURITIES SERVICES/LONDON	EUR	883.51	0.00
EUR#	CAPITAL CASH-EUR-BNP PARIBAS/LUXEMBOURG	EUR	-17.36	0.00
FIM_EUR	INITIAL MARGIN-EUR-UBS AG	EUR	132.78	0.00
FR0013330529	UNIBAIL-RODAMCO-WESTFIELD SE 2.125% FIX/FRN PERP EUR REGS	EUR	1,326.53	0.01
FR0013330537	UNIBAIL-RODAMCO-WESTFIELD SE 2.875% FIX/FRN PERP EUR REGS	EUR	1,450.12	0.01
FR0013505062	TECHNICOLOR - REGR ORD EUR	EUR	1,960.82	0.01
FR0013534336	ELECTRICITE DE FRANCE SA 3.375% FIX/FRN PERP EUR REGS	EUR	1,156.98	0.00
FR0013534351	ELECTRICITE DE FRANCE SA 2.875% FIX/FRN PERP EUR REGS	EUR	1,951.88	0.01
FVM_EUR	VARIATION MARGIN-EUR-UBS AG	EUR	26.81	0.00
LD155222	KETER GROUP 10/16 EUR TERM B1 10/23	EUR	5,841.09	0.02
LD164262	VERISURE 11/17 EUR TERM B1E 10/22	EUR	1,874.51	0.01
LD169930	TMF GROUP 12/17 EUR TERM B 6/25	EUR	2,893.86	0.01
LD171054	EG GROUP 2/18 EUR TERM B1 2/25	EUR	2,895.91	0.01
LD171809	UPFIELD 7/25 (EUR) Loan	EUR	2,905.61	0.01
LD177087	COGNITA 11/18 EUR TERM B1 11/25	EUR	2,853.26	0.01
LD178439	IVC 8/20 EUR TERM B2 2/26	EUR	1,837.74	0.01
LD189028	DEDALUS FINANCE / EUR TERM B 7/27	EUR	1,598.48	0.01
LD190423	ADEVINTA / EUR TERM B 10/27	EUR	2,220.00	0.01
LD190452	NEURAXPHARM / EUR TERM B 10/27	EUR	3,534.53	0.01
LD190841	KERSIA / EUR TERM B 12/27	EUR	2,220.25	0.01
LD191106	INOVIE / EUR TERM B 12/27	EUR	2,714.86	0.01
LS161574	TIPICO 3/17 EUR TERM B 8/22	EUR	-5,892.42	-0.02
LS164262	VERISURE 11/17 EUR TERM B1E 10/22	EUR	-5,839.82	-0.02
LS170078	HYPERION INSURANCE 12/17 EUR TERM B 12/24	EUR	-6,700.85	-0.03

ISIN	Description	Currency	Market Value	Weight (%)
LS181236	AREAS 7/19 EUR TERM B1 7/26	EUR	-4,389.44	-0.02
LS181920	WEBHELP 8/19 EUR TERM B 11/26	EUR	-2,951.06	-0.01
LS185359	AZELIS 1/20 EUR TERM B3 11/25	EUR	-2,941.10	-0.01
LS185652	INEOS ENTERPRISES 2/20 EUR TERM B 9/26	EUR	-4,719.09	-0.02
LX148262	MEDIAN KLINIKEN 10/15 EUR TERM B 10/22	EUR	3,053.97	0.01
LX161574	TIPICO 3/17 EUR TERM B 8/22	EUR	9,208.63	0.04
LX161584	UNILABS 3/17 EUR TERM B 4/24	EUR	8,049.86	0.03
LX161739	DORNA SPORTS 3/17 EUR TERM B 4/24	EUR	2,916.33	0.01
LX164262	VERISURE 11/17 EUR TERM B1E 10/22	EUR	3,997.22	0.02
LX164386	BIOGROUP 7/19 EUR TERM B 4/26	EUR	4,899.62	0.02
LX164876	PORTAVENTURA WORLD 6/24 (EUR) TL	EUR	5,550.00	0.02
LX165624	NORD ANGLIA EDUCATION FINANCE 6/17 EUR TERM B 9/24	EUR	7,307.82	0.03
LX166298	ARCHROMA 7/17 EUR TERM B1 7/24	EUR	3,377.24	0.01
LX168813	OXEA 9/17 EUR TERM B1 10/24	EUR	4,592.70	0.02
LX168948	MORPHO 12/16 EUR TERM B1 1/24	EUR	9,004.60	0.04
LX169930	TMF GROUP 12/17 EUR TERM B 6/25	EUR	3,440.56	0.01
LX169932	TMF GROUP 12/17 EUR TERM 6/26	EUR	2,630.34	0.01
LX170864	DELTA FIBER 1/18 EUR TERM B 1/25	EUR	3,211.52	0.01
LX170881	FLAMINGO/AFRIFLORA 2/18 EUR TERM 2/25	EUR	6,539.47	0.03
LX171259	ACTION NEDERLAND 2/18 EUR TERM B 3/25	EUR	10,113.33	0.04
LX171300	ITIVITI GROUP 2/18 EUR TERM B 3/25	EUR	5,943.23	0.02
LX171809	UPFIELD 7/25 (EUR) Loan	EUR	5,886.80	0.02
LX174821	SIVANTOS/WIDEX 7/18 EUR TERM B1 2/26	EUR	5,048.24	0.02
LX174826	SIACI 7/18 EUR TERM B 7/25	EUR	5,168.00	0.02
LX175234	AVERYS 8/18 EUR TERM B 9/25	EUR	3,953.81	0.02
LX175235	Averys 8/26 (EUR) Lien	EUR	1,938.86	0.01
LX175861	DSM SINOCHEM 9/18 EUR TERM B 10/25	EUR	4,015.35	0.02
LX176682	VACALIANS 10/18 EUR TERM B 11/25	EUR	3,329.23	0.01
LX177740	AMER SPORTS 3/19 EUR TERM B 3/26	EUR	6,280.55	0.02
LX178439	IVC 8/20 EUR TERM B2 2/26	EUR	3,014.90	0.01
LX179210	CEVA SANTE 3/19 EUR TERM B 4/26	EUR	7,195.97	0.03
LX179368	PERSTORP 4/19 EUR TERM B 2/26	EUR	1,422.80	0.01
LX180927	VUE 6/19 EUR TERM B 6/26	EUR	2,732.99	0.01
LX181236	AREAS 7/19 EUR TERM B1 7/26	EUR	4,387.14	0.02
LX181920	WEBHELP 8/19 EUR TERM B 11/26	EUR	7,780.21	0.03
LX181921	TIPICO 8/19 EUR TERM B 8/24	EUR	2,380.87	0.01
LX182816	WITTUR 9/19 EUR TERM B 9/26	EUR	5,751.21	0.02
LX182958	PARQUES REUNIDOS 9/19 EUR TERM B 9/26	EUR	7,468.68	0.03
LX183051	XELLA 9/19 EUR TERM B3 10/26	EUR	3,183.43	0.01

ISIN	Description	Currency	Market Value	Weight (%)
LX183336	KANTAR GROUP 10/19 EUR TERM B 12/26	EUR	7,988.06	0.03
LX183457	AXEL SPRINGER 11/19 EUR TERM B 12/26	EUR	5,237.20	0.02
LX183459	AFFIDEA 10/19 EUR TERM B 12/26	EUR	4,625.13	0.02
LX184200	HOMEVI 10/19 EUR TERM 10/26	EUR	3,712.00	0.01
LX184902	COBHAM 1/20 EUR TERM B 1/27	EUR	3,099.67	0.01
LX185137	ORTHO-CLINICAL DIAGNOSTICS 1/20 EUR TERM B 6/25	EUR	8,177.02	0.03
LX185225	LGC GROUP 1/20 EUR TERM B 4/27	EUR	6,038.48	0.02
LX185359	AZELIS 1/20 EUR TERM B3 11/25	EUR	8,074.88	0.03
LX185629	AENOVA 2/20 EUR TERM B 2/25	EUR	5,129.18	0.02
LX185784	STAGE ENTERTAINMENT 2/20 EUR TERM B 5/26	EUR	7,493.20	0.03
LX186002	POLYNT REICHHOLD / EUR TERM B1 3/27	EUR	4,753.31	0.02
LX188437	CEP 6/20 EUR TERM B 5/27	EUR	2,992.68	0.01
LX188583	BIOGROUP 6/20 EUR TERM B 4/26	EUR	3,234.24	0.01
LX188875	THYSSENKRUPP ELEVATOR / EUR TERM B 7/27	EUR	3,430.35	0.01
LX189018	MASMOVIL 7/20 EUR TERM B 9/27	EUR	10,853.58	0.04
LX189028	DEDALUS FINANCE / EUR TERM B 7/27	EUR	3,769.20	0.01
LX189037	VERISURE 7/20 EUR TERM B 7/26	EUR	2,180.42	0.01
LX189089	TECHNICOLOR 7/20 EUR TERM 6/24	EUR	3,050.90	0.01
LX189195	ILIAD / EUR TERM B 11/26	EUR	6,777.71	0.03
LX189508	BIOGROUP / EUR TERM B 4/26	EUR	2,134.46	0.01
LX190035	TECHNICOLOR 9/20 EUR TERM DD 12/24	EUR	2,696.73	0.01
LX190153	COLISEE / EUR TERM B 10/27	EUR	3,463.80	0.01
LX190174	GENESYS TELECOMMUNICATIONS / EUR TERM B 10/27	EUR	5,713.42	0.02
LX190296	EXACT SOFTWARE / EUR TERM B2 10/26	EUR	3,106.82	0.01
LX190863	BARENTZ / EUR TERM B 11/27	EUR	1,473.62	0.01
MEM_EUR	MEMORANDUM ACCOUNT-EUR-NO CUSTODIAN	EUR	0.00	0.00
Not Supplied	PARENT CDS NOVAFIVES SAS EUR 20/06/2025 XGOL CPN 500 @40pts	EUR	85.03	0.00
Not Supplied	CASH BACKING FUTURES-EUR	EUR	12,283.53	0.05
Not Supplied	EUR Spot FX	EUR	-164.19	0.00
Not Supplied	PARENT CDS STENA AB EUR 20/06/2025 XGOL CPN 500 @15pts	EUR	24.00	0.00
Not Supplied	EUR Forward FX	EUR	-502,983.44	-1.97
Not Supplied	PARENT CDS THYSSENKRUPP AG EUR 20/12/2025 XBAR CPN 100 @355bps	EUR	-215.00	0.00
Not Supplied	PARENT CDS STENA AB EUR 20/06/2025 XGOL CPN 500 @15.5pts	EUR	13.53	0.00
PTNOBFOM0017	NOVO BANCO SA 8.5% FIX/FRN 06/07/2028 EUR REGS	EUR	1,473.10	0.01
RVN_EUR	REVENUE-EUR-BNP PARIBAS/LUXEMBOURG	EUR	0.00	0.00
RVN_EUR	REVENUE-EUR-NO CUSTODIAN	EUR	0.00	0.00
RVN_EUR	REVENUE-EUR-BNP PARIBAS SECURITIES SERVICES/LONDON	EUR	0.00	0.00
US05988HAC16	BMC 6/18 EUR TERM B 10/25	EUR	9,306.94	0.04
US42328DAC20	ION CORPORATES 10/19 EUR TERM 10/25	EUR	6,389.84	0.03

ISIN	Description	Currency	Market Value	Weight (%)
US49865NAP50	KLOECKNER PENTAPLAST 6/17 EUR TERM B 6/22	EUR	5,404.19	0.02
US50168EAC66	MULTI-COLOR 6/19 EUR TERM B 7/26	EUR	8,285.80	0.03
XAD3824EAC75	RHODIA ACETOW 4/17 EUR TERM B 5/23	EUR	3,775.84	0.01
XAD8354KAB26	MADRID 6/19 EUR TERM B 7/26	EUR	3,852.70	0.02
XAD8354KAB26	MADRID 6/19 EUR TERM B 7/26	EUR	1,460.34	0.01
XAG3679YAH53	FRONERI / EUR TERM 1/28	EUR	1,484.60	0.01
XAG4712JAL61	HYPERION INSURANCE 12/17 EUR TERM B 12/24	EUR	6,683.23	0.03
XAG4770QAH83	INEOS ENTERPRISES 8/26 (EUR) B	EUR	4,712.96	0.02
XAL5582BAU16	ION TRADING 6/18 EUR TERM B 11/24	EUR	5,070.20	0.02
XAL8908YAC20	NESTLE SKIN HEALTH 7/19 EUR TERM B 10/26	EUR	2,356.87	0.01
XAN2611UAB16	DIVERSEY 7/17 EUR TERM 9/24	EUR	5,814.79	0.02
XAN9833RAH20	ZIGGO 10/19 EUR TERM H 1/29	EUR	-5,916.68	-0.02
XAN9833RAH20	ZIGGO B.V. 1/29 (EUR) H	EUR	5,992.00	0.02
XS0161100515	TELECOM ITALIA FINANCE SA 7.75% 24/01/2033 EUR	EUR	1,191.71	0.00
XS0193945655	AUTOSTRADE PER L'ITALIA SPA 5.875% 09/06/2024 EUR	EUR	1,136.56	0.00
XS1002121454	STICHTING AK RABOBANK CERTIFICATEN 6.5% PERP EUR REGS	EUR	2,749.08	0.01
XS1057659838	PETROLEOS MEXICANOS 3.75% 16/04/2026 EUR REGS	EUR	1,445.27	0.01
XS1211040917	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 1.25% 31/03/2023 EUR REGS	EUR	771.66	0.00
XS1379158048	PETROLEOS MEXICANOS 5.125% 15/03/2023 EUR REGS	EUR	616.41	0.00
XS1439749281	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 1.125% 15/10/2024 EUR REGS	EUR	1,877.07	0.01
XS1548475968	INTESA SANPAOLO SPA 7.75% FIX/FRN PERP EUR REGS	EUR	812.26	0.00
XS1600481821	BURGER KING FRANCE SAS FRN 01/05/2023 EUR REGS	EUR	5,001.25	0.02
XS1690644668	NIDDA HEALTHCARE HOLDING GMBH 3.5% 30/09/2024 EUR REGS	EUR	991.52	0.00
XS1736257822	NEWCO GB SAS 8% PIK 15/12/2022 EUR REGS	EUR	1,998.36	0.01
XS1813724603	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.5% 01/03/2025 EUR	EUR	1,336.75	0.01
XS1859337419	ALTICE FRANCE SA/FRANCE 5.875% 01/02/2027 EUR REGS	EUR	1,229.76	0.00
XS1982704824	CPI PROPERTY GROUP SA 4.875% FIX/FRN PERP EUR REGS	EUR	1,548.18	0.01
XS1984319316	BANCO BPM SPA 8.75% FIX/FRN PERP EUR REGS	EUR	3,409.41	0.01
XS1989380172	NETFLIX INC 3.875% 15/11/2029 EUR REGS	EUR	762.21	0.00
XS2010029663	ADLER GROUP SA 3.25% 05/08/2025 EUR REGS	EUR	2,683.97	0.01
XS2010037682	JAGUAR LAND ROVER AUTOMOTIVE PLC 6.875% 15/11/2026 EUR REGS	EUR	545.93	0.00
XS2010037765	HEIMSTADEN BOSTAD AB 3.248% FIX/FRN PERP EUR REGS	EUR	3,456.91	0.01
XS2021212332	CELLNEX TELECOM SA 0.5% 05/07/2028 EUR CONV REGS	EUR	1,826.76	0.01
XS2031925840	VIVION INVESTMENTS SARL 3% 08/08/2024 EUR REGS	EUR	2,218.21	0.01
XS2032590007	VICTORIA PLC 5.25% 15/07/2024 EUR REGS	EUR	2,233.79	0.01
XS2055106210	AROUNDTOWN SA 3.375% FIX/FRN PERP EUR REGS	EUR	1,375.82	0.01
XS2059777594	LHMC FINCO 2 SARL 7.25% PIK 02/10/2025 EUR REGS	EUR	1,036.46	0.00
XS2067265392	SUMMER BC HOLDCO A SARL 9.25% 31/10/2027 EUR REGS	EUR	1,657.98	0.01
XS2070311431	VIVION INVESTMENTS SARL 3.5% 01/11/2025 EUR REGS	EUR	82.99	0.00

ISIN	Description	Currency	Market Value	Weight (%)
XS2079032483	ARD FINANCE SA 5% PIK 30/06/2027 EUR REGS	EUR	3,531.98	0.01
XS2085860844	ASSEMBLIN FINANCING AB FRN 15/05/2025 EUR REGS	EUR	2,616.04	0.01
XS2110768525	STENA INTERNATIONAL SA 3.75% 01/02/2025 EUR REGS	EUR	1,044.89	0.00
XS2112973107	CHEPLAPHARM ARZNEIMITTEL GMBH 3.5% 11/02/2027 EUR REGS	EUR	629.43	0.00
XS2125121769	HEIMSTADEN BOSTAD AB 3.375% FIX/FRN PERP EUR REGS	EUR	2,868.33	0.01
XS2138128314	ALTICE FRANCE HOLDING SA 8% 15/05/2027 EUR REGS	EUR	1,823.44	0.01
XS2138140798	ALTICE FRANCE HOLDING SA 4% 15/02/2028 EUR REGS	EUR	887.59	0.00
XS2166217278	NETFLIX INC 3% 15/06/2025 EUR REGS	EUR	2,040.23	0.01
XS2171737799	NIDDA HEALTHCARE HOLDING GMBH 3.5% 30/09/2024 EUR REGS	EUR	553.34	0.00
XS2178043530	BANK OF IRELAND GROUP PLC 7.5% FIX/FRN PERP EUR REGS	EUR	1,638.06	0.01
XS2178833773	FIAT CHRYSLER AUTOMOBILES NV 3.875% 05/01/2026 EUR REGS	EUR	1,144.98	0.00
XS2189356996	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC 2.125% 15/08/2026 EUR REG	EUR	1,252.23	0.00
XS2198191962	VERTICAL HOLDCO GMBH 6.625% 15/07/2028 EUR REGS	EUR	4,233.93	0.02
XS2198388592	HT TROPLAST GMBH 9.25% 15/07/2025 EUR REGS	EUR	4,005.91	0.02
XS2199351375	FIAT CHRYSLER AUTOMOBILES NV 4.5% 07/07/2028 EUR REGS	EUR	1,456.00	0.01
XS2203802462	NE PROPERTY BV 3.375% 14/07/2027 EUR REGS	EUR	1,877.83	0.01
XS2205088896	PARTS EUROPE SA 6.5% 16/07/2025 EUR REGS	EUR	2,437.04	0.01
XS2212845692	INTER MEDIA AND COMMUNICATION SPA 4.875% 31/12/2022 EUR REGS	EUR	1,872.47	0.01
XS2223761813	INTESA SANPAOLO SPA 5.875% FIX/FRN PERP EUR REGS	EUR	1,016.80	0.00
XS2223762381	INTESA SANPAOLO SPA 5.5% FIX/FRN PERP EUR REGS	EUR	1,509.11	0.01
XS2226123573	BANK OF IRELAND GROUP PLC 6% FIX/FRN PERP EUR REGS	EUR	2,992.68	0.01
XS2229875989	FORD MOTOR CREDIT CO LLC 3.25% 15/09/2025 EUR	EUR	3,381.58	0.01
XS2231191748	CPI PROPERTY GROUP SA 4.875% FIX/FRN PERP EUR REGS	EUR	3,423.46	0.01
XS2243548273	CHEPLAPHARM ARZNEIMITTEL GMBH 4.375% 15/01/2028 EUR REGS	EUR	1,089.06	0.00
XS2244837162	TEREOS FINANCE GROUPE I SA 7.5% 30/10/2025 EUR REGS	EUR	3,483.21	0.01
XS2247614063	DRAX FINCO PLC 2.625% 01/11/2025 EUR REGS	EUR	2,184.76	0.01
XS2247623643	GETLINK SE 3.5% 30/10/2025 EUR REGS	EUR	2,820.58	0.01
XS2248826294	ADLER GROUP SA 2.75% 13/11/2026 EUR REGS	EUR	1,807.87	0.01
XS2251627514	PINNACLE BIDCO PLC 5.5% 15/02/2025 EUR REGS	EUR	2,498.84	0.01
XS2256949749	ABERTIS INFRASTRUCTURAS FINANCE BV 3.248% FIX/FRN PERP EUR REGS	EUR	3,103.25	0.01
XS2262838381	IPD 3 BV 5.5% 01/12/2025 EUR REGS	EUR	1,605.63	0.01
XS2262839603	IPD 3 BV FRN 01/12/2025 EUR REGS	EUR	2,902.80	0.01
XS2270393379	BANCA MONTE DEI PASCHI DI SIENA SPA 1.875% 09/01/2026 EUR REGS	EUR	3,602.45	0.01
XS2272358024	SAMHALLSBYGGNADSBOLAGET I NORDEN AB 2.625% FIX/FRN PERP EUR REGS	EUR	3,842.99	0.02
XS2272845798	VZ VENDOR FINANCING II BV 2.875% 15/01/2029 EUR REGS	EUR	5,193.02	0.02
XS2274815369	CONTOURGLOBAL POWER HOLDINGS SA 2.75% 01/01/2026 EUR REGS	EUR	1,034.93	0.00
XS2274816177	CONTOURGLOBAL POWER HOLDINGS SA 3.125% 01/01/2028 EUR REGS	EUR	605.69	0.00
XS2275101967	SOFIMA HOLDING SPA FRN 15/01/2028 EUR REGS	EUR	1,786.42	0.01
DCP_GBP	COUPON INCOME ENTITLEMENT-GBP-BNP PARIBAS SECURITIES SERVICES/LONDON	GBP	0.00	0.00

ISIN	Description	Currency	Market Value	Weight (%)
DIV_GBP	DIVIDEND INCOME ENTITLEMENT-GBP-BNP PARIBAS SA	GBP	4,809.74	0.02
FIM_GBP	INITIAL MARGIN-GBP-UBS AG	GBP	9.70	0.00
FVM_GBP	VARIATION MARGIN-GBP-UBS AG	GBP	7.92	0.00
GB00J7WRHX17	ICE LONG GILT MAR21 (25/02/2021)	GBP	-463.97	0.00
GBP#	CAPITAL CASH-GBP-BNP PARIBAS/LUXEMBOURG	GBP	-1.28	0.00
GBP#	CAPITAL CASH-GBP-BNP PARIBAS SECURITIES SERVICES/LONDON	GBP	11,480.46	0.04
HSLJPZ	JHUK SECURED LOANS FUND Y ACC GROSS JPY (HEDGING OF BNB74M0)	GBP	-897.04	0.00
HSLYEU	JHUK SECURED LOANS FUND Y ACC GROSS EUR (HEDGING OF B5PWZL1)	GBP	-4,154.01	-0.02
HSLYUS	JHUK SECURED LOANS FUND Y ACC GROSS USD (HEDGING OF BKX58R4)	GBP	-258.41	0.00
IE00B4QC9X39	DEUTSCHE GLOBAL LIQUIDITY SERIES MANAGED STERLING FUND PLATINUM GBP	GBP	3.32	0.00
LX144153	BUSY BEES 4/15 GBP TERM B 5/22	GBP	4,202.52	0.02
LX160778	ETHYPHARM 3/17 GBP TERM B1 7/23	GBP	8,169.87	0.03
LX165449	EUROPEAN CAMPING GROUP 7/17 GBP TERM B1 7/24	GBP	5,604.13	0.02
LX171056	EG GROUP 2/18 GBP TERM B 2/25	GBP	7,311.65	0.03
LX173635	ZPG 6/18 GBP TERM B1 7/25	GBP	4,223.46	0.02
LX173637	ZPG 6/18 GBP TERM 7/26	GBP	3,756.43	0.01
LX177086	COGNITA 11/23 (GBP) B2	GBP	3,506.70	0.01
LX177184	TILNEY 12/18 GBP TERM B 12/25	GBP	4,698.15	0.02
LX185478	STADA ARZNEIMITTEL 1/20 GBP TERM F 8/26	GBP	6,673.79	0.03
Not Supplied	GBP Forward FX	GBP	-77,092.23	-0.30
Not Supplied	CASH BACKING FUTURES-GBP	GBP	463.97	0.00
RVN_GBP	REVENUE-GBP-BNP PARIBAS SECURITIES SERVICES/LONDON	GBP	-2,034.36	-0.01
XAN8405TAC98	REFRESCO 12/17 GBP TERM B2 1/25	GBP	8,725.00	0.03
XS1087780166	ICELAND BONDCO PLC 6.75% 15/07/2024 GBP REGS	GBP	784.94	0.00
XS1619820324	PREMIER FOODS FINANCE PLC FRN 15/07/2022 GBP REGS	GBP	2,391.08	0.01
XS1645523579	RAC BOND CO PLC 5% 06/11/2022 GBP REGS	GBP	639.39	0.00
XS1681806326	ICELAND BONDCO PLC 4.625% 15/03/2025 GBP REGS	GBP	1,570.14	0.01
XS1756633126	PINNACLE BIDCO PLC 6.375% 15/02/2025 GBP REGS	GBP	1,463.15	0.01
XS2017788592	AROUNDTOWN SA 4.75% FIX/FRN PERP GBP REGS	GBP	525.51	0.00
XS2028892474	GALAXY BIDCO LTD 6.5% 31/07/2026 GBP REGS	GBP	2,113.01	0.01
XS2231189924	VMED O2 UK FINANCING I PLC 4% 31/01/2029 GBP REGS	GBP	3,007.75	0.01
XS2262082758	BOPARAN FINANCE PLC 7.625% 30/11/2025 GBP REGS	GBP	2,561.65	0.01
HKD#	CAPITAL CASH-HKD-BNP PARIBAS/LUXEMBOURG	HKD	0.00	0.00
RVN_JPY	REVENUE-JPY-BNP PARIBAS SECURITIES SERVICES SCA/LONDON	JPY	0.00	0.00
SEK#	CAPITAL CASH-SEK-BNP PARIBAS/LUXEMBOURG	SEK	0.00	0.00
CAL_SGD	CREATION & LIQUIDATION-SGD-BNP PARIBAS/LUXEMBOURG	SGD	140.70	0.00
Not Supplied	SGD Spot FX	SGD	-140.70	0.00
SGD#	CAPITAL CASH-SGD-BNP PARIBAS/LUXEMBOURG	SGD	0.00	0.00
ADJ_USD	CASH ADJUSTMENTS -USD-BNP PARIBAS SECURITIES SERVICES/LONDON	USD	-6,152.36	-0.02



ISIN	Description	Currency	Market Value	Weight (%)
CAL_USD	CREATION & LIQUIDATION-USD-BNP PARIBAS/LUXEMBOURG	USD	1,352.58	0.01
CH0558521263	UBS GROUP AG 5.125% FIX/FRN PERP USD REGS	USD	1,025.48	0.00
COL_USD	COLLATERAL-USD-BARCLAYS BANK PLC	USD	300.55	0.00
COL_USD	COLLATERAL-USD-CITIGROUP GLOBAL MARKETS LTD	USD	130.74	0.00
DCP_USD	COUPON INCOME ENTITLEMENT-USD-BNP PARIBAS/LUXEMBOURG	USD	0.26	0.00
FIM_USD	INITIAL MARGIN-USD-UBS AG	USD	3,527.13	0.01
FVH1	CBOT US 5YR NOTE MAR21 (26/02/2021)	USD	-267,593.86	-1.05
FVM_USD	VARIATION MARGIN-USD-UBS AG	USD	-5,198.38	-0.02
HGHAEU	JHHF GLOBAL HIGH YIELD BOND FUND A2 HEUR (HEDGING OF BFD42C9)	USD	85.03	0.00
HGHIEU	JHHF GLOBAL HIGH YIELD BOND FUND I2 HEUR (HEDGING OF BFD42F2)	USD	191.51	0.00
HGHZGB	JHHF GLOBAL HIGH YIELD BOND FUND Z2 HGBP (HEDGING OF BGDF702)	USD	137.38	0.00
HHC2EU	JANUS HENDERSON HORIZON EMERGING MARKET CORPORATE BOND FUND C2 HEUR (HEDGING OF	USD	7.41	0.00
HHCBA3	JHHF EMERGING MARKET CORPORATE BOND FUND A3q HEUR (HEDGING OF BDFVSQ0)	USD	0.26	0.00
HHEAEU	JHHF EMERGING MARKET CORPORATE BOND FUND A2 HEUR (HEDGING OF BRHZ0D9)	USD	16.85	0.00
HHEH2E	JHHF EMERGING MRKT CORP BOND H2 ACC HEUR (HEDGING OF BF0LFR9)	USD	0.00	0.00
HHEIEU	JHHF EMERGING MARKET CORPORATE BOND FUND I2 HEUR (HEDGING OF BRHZ0F1)	USD	3.06	0.00
HHEZ3A	JHHF EMERGING MARKET CORPORATE BOND FUND Z3q HAUD (HEDGING OF BDGPG90)	USD	116.44	0.00
HHEZGB	JHHF EMERGING MARKET CORPORATE BOND FUND Z2 HGBP (HEDGING OF BRHZ0H3)	USD	4.85	0.00
HHFA1E	JHHF GLOBAL HIGH YIELD BOND FUND A3q HEUR (HEDGING OF BGY6WS7)	USD	75.07	0.00
HHFA2C	JHHF GLOBAL HIGH YIELD FUND A2 HCHF (HEDGING OF BMDFR82)	USD	0.00	0.00
HHFC2C	JHHF GLOBAL HIGH YIELD FUND H2 HCHF (HEDGING OF BMDFR93)	USD	0.00	0.00
HHFEH2	JHHF GLOBAL HIGH YIELD H2 HEUR (HEDGING OF BF0LFZ7)	USD	17.62	0.00
HHFEH3	JHHF GLOBAL HIGH YIELD BOND FUND H3q HEUR (HEDGING OF BF0LG09)	USD	36.77	0.00
HHFGH2	JHHF GLOBAL HIGH YIELD FUND H2 GBP HEDGED	USD	0.00	0.00
HHFGH3	JHHF GLOBAL HIGH YIELD BOND FUND H3q HGBP (HEDGING OF BHNC4P4)	USD	0.00	0.00
HHFGU2	JHHF GLOBAL HIGH YIELD FUND GU2 H EUR (HEDGING OF SEDOL BHNBY17)	USD	283.95	0.00
HHFGUC	JHHF GLOBAL HIGH YIELD FUND GU2 HCHF (HEDGING OF BMDFRC6)	USD	11.49	0.00
HHFHSE	JANUS HENDERSON HORIZON GLOBAL HIGH YIELD BOND FUND H2 HSEK (HEDGING OF BN92R84)	USD	53.62	0.00
HHFI2C	JHHF GLOBAL HIGH YIELD FUND I2 HCHF (HEDGING OF BMDFRB5)	USD	0.26	0.00
HHFNI2	JHHF GLOBAL HIGH YIELD FUND I2 HNOK (HEDGING OF BMX6DP4)	USD	1.53	0.00
HHFZ2E	JHHF GLOBAL HIGH YIELD FUND Z2 HEUR (HEDGING OF BMDFRJ3)	USD	182.06	0.00
HHFZ3A	JHHF GLOBAL HIGH YIELD BOND FUND Z3q HAUD (HEDGING OF BDGPGB2)	USD	540.57	0.00
HHFZ3G	JHHF GLOBAL HIGH YIELD BOND FUND Z3q HGBP (HEDGING OF BYT2XS3)	USD	25.28	0.00
HSCGU2	JANUS HENDERSON HORIZON GLOBAL HIGH YIELD BOND FUND GU2 HGBP (HEDGING OF BKS39J2)	USD	93.97	0.00
HSCGU3	JHHF GLOBAL HIGH YIELD BOND FUND GU3q HGBP (HEDGING OF BKS39K3)	USD	0.26	0.00
HSCSGD	JHHF GLOBAL HIGH YIELD BOND FUND A4m HSGD (HEDGING OF BKS39H0)	USD	0.77	0.00
HSCYFA	JHHF GLOBAL HIGH YIELD BOND FUND A4m HEUR (HEDGING OF BKS39G9)	USD	3.06	0.00
IL0060001943	ISRAEL ELECTRIC CORP LTD 5% 12/11/2024 USD REGS 144A	USD	146.83	0.00
LD190303	VIRTUSA / USD TERM B 12/27	USD	669.52	0.00

ISIN	Description	Currency	Market Value	Weight (%)
LD190922	CONSUMER CELLULAR / USD TERM B 12/27	USD	1,109.74	0.00
LX191207	ZAXBY'S / USD 1st Lien TERM B 12/27	USD	1,422.29	0.01
LX191209	ZAXBY'S 12/20 USD TERM B 12/28	USD	648.84	0.00
MEM_USD	MEMORANDUM ACCOUNT-USD-NO CUSTODIAN	USD	0.00	0.00
Not Supplied	CASH BACKING FUTURES-USD	USD	463,261.95	1.81
Not Supplied	USD Spot FX	USD	3,656.84	0.01
Not Supplied	USD Forward FX	USD	-776,865.76	-3.04
OSP_USD	OUTSTANDING SETTLEMENT PURCHASES-USD-BNP PARIBAS/LUXEMBOURG	USD	-2,236.09	-0.01
OSS_USD	OUTSTANDING SETTLEMENT SALES-USD-BNP PARIBAS/LUXEMBOURG	USD	979.26	0.00
RVN_USD	REVENUE-USD-BNP PARIBAS SECURITIES SERVICES/LONDON	USD	0.00	0.00
RVN_USD	REVENUE-USD-NO CUSTODIAN	USD	0.00	0.00
RVN_USD	REVENUE-USD-BNP PARIBAS/LUXEMBOURG	USD	35,495.98	0.14
TYH1	CBOT US 10YR NOTE MAR21 (26/02/2021)	USD	-197,154.99	-0.77
US00175PAB94	AMN HEALTHCARE INC 4.625% 01/10/2027 USD 144A	USD	2,818.02	0.01
US00653VAC54	ADAPTHEALTH LLC 4.625% 01/08/2029 USD 144A	USD	879.16	0.00
US00866HAD70	AHEAD / USD TERM 10/27	USD	4,077.40	0.02
US013092AC57	ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC 4.625% 15/	USD	1,508.34	0.01
US013092AE14	ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC 4.875% 15/	USD	761.70	0.00
US01741RAF91	ALLEGHENY TECHNOLOGIES INC 7.875% 15/08/2023 USD	USD	2,473.56	0.01
US02034DAF42	MISYS 4/17 USD TERM 6/25	USD	4,869.49	0.02
US02073MAA71	ATOTECH ALPHA 2 BV 8.75% PIK 01/06/2023 USD 144A	USD	318.67	0.00
US02154CAF05	ALTICE FINANCING SA 5% 15/01/2028 USD 144A	USD	837.54	0.00
US02406PAU49	AMERICAN AXLE & MANUFACTURING INC 6.5% 01/04/2027 USD	USD	659.56	0.00
US02406PAY60	AMERICAN AXLE & MANUFACTURING INC 6.25% 15/03/2026 USD	USD	402.17	0.00
US02406PBA75	AMERICAN AXLE & MANUFACTURING INC 6.875% 01/07/2028 USD	USD	1,813.23	0.01
US03512TAE10	ANGLOGOLD ASHANTI HOLDINGS PLC 3.75% 01/10/2030 USD	USD	139.68	0.00
US037411AY13	APACHE CORP 5.25% 01/02/2042 USD	USD	527.55	0.00
US037411BF15	APACHE CORP 4.25% 15/01/2030 USD	USD	2,198.04	0.01
US038522AR99	ARAMARK SERVICES INC 6.375% 01/05/2025 USD 144A	USD	1,604.10	0.01
US039524AA11	ARCHES BUYER INC 4.25% 01/06/2028 USD 144A	USD	960.62	0.00
US039524AB93	ARCHES BUYER INC 6.125% 01/12/2028 USD 144A	USD	944.28	0.00
US03966VAA52	ARCONIC CORP 6.125% 15/02/2028 USD 144A	USD	2,386.49	0.01
US03969AAP57	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC 5.25% 15/08/2027 USD 144A	USD	920.28	0.00
US04318AAA43	ARUBA INVESTMENTS INC 8.75% 15/02/2023 USD 144A	USD	527.55	0.00
US05608QAA58	BY CROWN PARENT LLC / BY BOND FINANCE INC 4.25% 31/01/2026 USD 144A	USD	804.35	0.00
US05971BAE92	BANCO BTG PACTUAL SA/CAYMAN ISLANDS 4.5% 10/01/2025 USD REGS	USD	1,712.11	0.01
US05971V2C81	BANCO DE CREDITO DEL PERU 3.125% FIX/FRN 01/07/2030 USD REGS	USD	249.48	0.00
US06051GHX07	BANK OF AMERICA CORP 2.884% FIX/FRN 22/10/2030 USD	USD	80,138.28	0.31
US06051GHZ54	BANK OF AMERICA CORP 2.496% FIX/FRN 13/02/2031 USD	USD	27,791.61	0.11

ISIN	Description	Currency	Market Value	Weight (%)
US071734AD90	BAUSCH HEALTH COS INC 7% 15/01/2028 USD 144A	USD	431.28	0.00
US071734AH05	BAUSCH HEALTH COS INC 5% 30/01/2028 USD 144A	USD	1,634.23	0.01
US071734AM99	BAUSCH HEALTH COS INC 5% 15/02/2029 USD 144A	USD	2,071.13	0.01
US093645AJ88	BLOCK COMMUNICATIONS INC 4.875% 01/03/2028 USD 144A	USD	631.73	0.00
US1011372067	BOSTON SCIENTIFIC CORP PFD 5.5% USD	USD	3,455.63	0.01
US109696AB05	BRINK'S CO/THE 5.5% 15/07/2025 USD 144A	USD	2,305.03	0.01
US12429TAE47	MAUSER PACKAGING SOLUTIONS HOLDING CO 7.25% 15/04/2025 USD 144A	USD	939.68	0.00
US1248EPBT92	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 5.125% 01/05/2027 USD 144A	USD	433.07	0.00
US1248EPBX05	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 5% 01/02/2028 USD 144A	USD	600.07	0.00
US1248EPCB75	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 5.375% 01/06/2029 USD 144A	USD	686.38	0.00
US1248EPCE15	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 4.5% 15/08/2030 USD 144A	USD	913.64	0.00
US1248EPCJ02	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 4.5% 01/05/2032 USD 144A	USD	505.33	0.00
US12543DBA72	CHS/COMMUNITY HEALTH SYSTEMS INC 8.125% 30/06/2024 USD 144A	USD	825.54	0.00
US12543DBF69	CHS/COMMUNITY HEALTH SYSTEMS INC 6.625% 15/02/2025 USD 144A	USD	1,197.07	0.00
US12597YAA73	CP ATLAS BUYER INC 7% 01/12/2028 USD 144A	USD	588.07	0.00
US126307AS68	CSC HOLDINGS LLC 5.375% 01/02/2028 USD 144A	USD	399.88	0.00
US126307AY37	CSC HOLDINGS LLC 7.5% 01/04/2028 USD 144A	USD	524.23	0.00
US126307BA42	CSC HOLDINGS LLC 5.75% 15/01/2030 USD 144A	USD	560.23	0.00
US126307BD80	CSC HOLDINGS LLC 4.625% 01/12/2030 USD 144A	USD	1,826.00	0.01
US12652AAA16	CAESARS RESORT COLLECTION LLC / CRC FINCO INC 5.25% 15/10/2025 USD 144A	USD	2,492.20	0.01
US12653CAJ71	CNX RESOURCES CORP 6% 15/01/2029 USD 144A	USD	1,195.03	0.00
US12685JAC99	CABLE ONE INC 4% 15/11/2030 USD 144A	USD	472.91	0.00
US12687GAB59	CABLEVISION LIGHTPATH LLC 5.625% 15/09/2028 USD 144A	USD	2,698.52	0.01
US12770RAA14	CAESARS RESORT COLLECTION LLC / CRC FINCO INC 5.75% 01/07/2025 USD 144A	USD	1,132.21	0.00
US14180LAA44	CARGO AIRCRAFT MANAGEMENT INC 4.75% 01/02/2028 USD 144A	USD	3,182.92	0.01
US143658BL56	CARNIVAL CORP 7.625% 01/03/2026 USD 144A	USD	1,462.38	0.01
US14575EAA38	CARS.COM INC 6.375% 01/11/2028 USD 144A	USD	1,129.15	0.00
US14985VAE11	CCM MERGER INC 6.375% 01/05/2026 USD 144A	USD	546.96	0.00
US151290BW27	CEMEX SAB DE CV 7.375% 05/06/2027 USD 144A	USD	550.79	0.00
US156700AZ93	CENTURYLINK INC 5.625% 01/04/2025 USD	USD	856.18	0.00
US156700BA34	CENTURYLINK INC 7.5% 01/04/2024 USD	USD	223.43	0.00
US15911NAA37	CHANGE HEALTHCARE HOLDINGS LLC / CHANGE HEALTHCARE FINANCE INC 5.75% 01/03/2025	USD	1,513.71	0.01
US16411RAJ86	CHENIERE ENERGY INC 4.625% 15/10/2028 USD 144A	USD	980.79	0.00
US16412EAA55	CHEPLAPHARM ARZNEIMITTEL GMBH 5.5% 15/01/2028 USD 144A	USD	284.97	0.00
US172967MK42	CITIGROUP INC 4.7% FIX FRN PERP USD	USD	796.69	0.00
US195325DR36	COLOMBIA GOVERNMENT 3% 30/01/2030 USD	USD	275.01	0.00
US2027A1HR15	COMMONWEALTH BANK OF AUSTRALIA 4.5% 09/12/2025 USD REGS	USD	112,644.89	0.44
US2027A1JZ13	COMMONWEALTH BANK OF AUSTRALIA 3.9% 16/03/2028 USD REGS	USD	43,116.85	0.17
US20451RAA05	COMPASS GROUP DIVERSIFIED HOLDINGS LLC 8% 01/05/2026 USD 144A	USD	419.03	0.00

ISIN	Description	Currency	Market Value	Weight (%)
US212015AT84	CONTINENTAL RESOURCES INC/OK 5.75% 15/01/2031 USD 144A	USD	1,484.60	0.01
US247361ZZ42	DELTA AIR LINES INC 7.375% 15/01/2026 USD	USD	1,143.71	0.00
US25277LAA44	DIAMOND SPORTS GROUP LLC / DIAMOND SPORTS FINANCE CO 5.375% 15/08/2026 USD 144A	USD	629.43	0.00
US25381YAD31	DIGICEL GROUP 0.5 LTD 10% PIK 01/04/2024 USD	USD	264.03	0.00
US256603AC54	DOLE FOOD CO INC 7.25% 15/06/2025 USD 144A	USD	1,882.94	0.01
US26112TAJ51	DOWNSTREAM DEVELOPMENT AUTHORITY OF THE QUAPAW TRIBE OF OKLAHOMA 10.5% 15/02/202	USD	2,850.96	0.01
US26884LAL36	EQT CORP 5% 15/01/2029 USD	USD	1,123.53	0.00
US279158AN94	ECOPETROL SA 6.875% 29/04/2030 USD	USD	167.51	0.00
US28618MAA45	ELEMENT SOLUTIONS INC 3.875% 01/09/2028 USD 144A	USD	719.57	0.00
US29163VAC72	EMPIRE COMMUNITIES CORP 7% 15/12/2025 USD 144A	USD	1,089.06	0.00
US29260FAD24	ENDEAVOR ENERGY RESOURCES LP / EER FINANCE INC 5.5% 30/01/2026 USD 144A	USD	91.67	0.00
US29260FAF71	ENDEAVOR ENERGY RESOURCES LP / EER FINANCE INC 6.625% 15/07/2025 USD 144A	USD	911.34	0.00
US29336TAA88	ENLINK MIDSTREAM LLC 5.375% 01/06/2029 USD	USD	267.09	0.00
US29336TAC45	ENLINK MIDSTREAM LLC 5.625% 15/01/2028 USD 144A	USD	1,366.11	0.01
US29336UAE73	ENLINK MIDSTREAM PARTNERS LP 4.15% 01/06/2025 USD	USD	3,197.73	0.01
US29390WAA45	ENTERPRISE DEVELOPMENT AUTHORITY/THE 12% 15/07/2024 USD 144A	USD	960.88	0.00
US30257WAA45	FAGE INTERNATIONAL SA / FAGE USA DAIRY INDUSTRY INC 5.625% 15/08/2026 USD 144A	USD	639.39	0.00
US335934AK15	FIRST QUANTUM MINERALS LTD 7.25% 01/04/2023 USD 144A	USD	3,405.58	0.01
US335934AP02	FIRST QUANTUM MINERALS LTD 6.5% 01/03/2024 USD 144A	USD	1,765.48	0.01
US335934AR67	FIRST QUANTUM MINERALS LTD 6.875% 01/03/2026 USD 144A	USD	206.83	0.00
US345370BZ25	FORD MOTOR CO 6.375% 01/02/2029 USD	USD	144.78	0.00
US345370CA64	FORD MOTOR CO 7.45% 16/07/2031 USD	USD	3,041.45	0.01
US345370CQ17	FORD MOTOR CO 4.75% 15/01/2043 USD	USD	394.77	0.00
US345370CV02	FORD MOTOR CO 8.5% 21/04/2023 USD	USD	1,415.91	0.01
US345370CW84	FORD MOTOR CO 9% 22/04/2025 USD	USD	2,034.62	0.01
US345370CX67	FORD MOTOR CO 9.625% 22/04/2030 USD	USD	961.13	0.00
US345397B363	FORD MOTOR CREDIT CO LLC 4% 13/11/2030 USD	USD	570.45	0.00
US34960PAC59	FORTRESS TRANSPORTATION AND INFRASTRUCTURE INVESTORS LLC 9.75% 01/08/2027 USD 14	USD	937.64	0.00
US35804HAA41	FRESH MARKET INC/THE 9.75% 01/05/2023 USD 144A	USD	1,302.28	0.01
US36166TAB61	GCI LLC 4.75% 15/10/2028 USD 144A	USD	2,292.77	0.01
US369604BQ57	GENERAL ELECTRIC CO 5% FIX/FRN PERP USD	USD	4,225.50	0.02
US37045XCA28	GENERAL MOTORS FINANCIAL CO INC 5.75% FIX/FRN PERP USD	USD	1,942.95	0.01
US37892AAA88	GLOBAL NET LEASE INC / GLOBAL NET LEASE OPERATING PARTNERSHIP LP 3.75% 15/12/202	USD	1,761.39	0.01
US381013AA98	GOLDEN ENTERTAINMENT INC 7.625% 15/04/2026 USD 144A	USD	1,932.73	0.01
US389375AL09	GRAY TELEVISION INC 4.75% 15/10/2030 USD 144A	USD	1,283.64	0.01
US39143GAA85	GREAT WESTERN PETROLEUM LLC / GREAT WESTERN FINANCE CORP 9% 30/09/2021 USD 144A	USD	378.17	0.00
US40390DAA37	HLF FINANCING LLC/HERBALIFE INT INC 7.25% 15/08/2026 USD 144A	USD	1,587.25	0.01
US42239PAA75	HADRIAN MERGER SUB INC 8.5% 01/05/2026 USD 144A	USD	2,006.27	0.01
US42704MAA09	HERBALIFE NUTRITION LTD / HLF FINANCING INC 7.875% 01/09/2025 USD 144A	USD	591.39	0.00

ISIN	Description	Currency	Market Value	Weight (%)
US428104AA14	HESS MIDSTREAM OPERATIONS LP 5.125% 15/06/2028 USD 144A	USD	881.21	0.00
US432833AG67	HILTON DOMESTIC OPERATING CO INC 5.375% 01/05/2025 USD 144A	USD	389.15	0.00
US44055PAA49	HORIZON THERAPEUTICS USA INC 5.5% 01/08/2027 USD 144A	USD	1,226.44	0.00
US443628AG71	HUDBAY MINERALS INC 7.625% 15/01/2025 USD 144A	USD	536.49	0.00
US443628AH54	HUDBAY MINERALS INC 6.125% 01/04/2029 USD 144A	USD	2,370.91	0.01
US44988MAA36	IRB HOLDING CORP 6.75% 15/02/2026 USD 144A	USD	3,340.98	0.01
US44988MAC91	IRB HOLDING CORP 7% 15/06/2025 USD 144A	USD	652.93	0.00
US45682RAA86	INFRABUILD AUSTRALIA PTY LTD 12% 01/10/2024 USD 144A	USD	263.52	0.00
US46284VAJ08	IRON MOUNTAIN INC 5.25% 15/07/2030 USD 144A	USD	1,738.67	0.01
US46567TAA25	ITHACA ENERGY NORTH SEA PLC 9.375% 15/07/2024 USD 144A	USD	1,928.14	0.01
US46590XAA46	JBS USA LUX SA / JBS USA FOOD CO / JBS USA FINANCE INC 6.5% 15/04/2029 USD 144A	USD	1,601.29	0.01
US46590XAB29	JBS USA LUX SA / JBS USA FOOD CO / JBS USA FINANCE INC 5.5% 15/01/2030 USD 144A	USD	734.13	0.00
US46647PBD78	JPMORGAN CHASE & CO 3.702% FIX FRN 06/05/2030 USD	USD	24,182.77	0.09
US47010BAK08	JAGUAR LAND ROVER AUTOMOTIVE PLC 5.875% 15/01/2028 USD 144A	USD	1,610.99	0.01
US472141AA82	JBS USA LUX SA / JBS USA FINANCE INC 6.75% 15/02/2028 USD 144A	USD	378.43	0.00
US47215PAE60	JD.COM INC 3.375% 14/01/2030 USD	USD	142.48	0.00
US475795AD24	JELD-WEN INC 4.875% 15/12/2027 USD 144A	USD	837.54	0.00
US48242WAC01	KBR INC 4.75% 30/09/2028 USD 144A	USD	1,236.14	0.00
US500630DB19	KOREA DEVELOPMENT BANK/THE 1.75% 18/02/2025 USD	USD	270.16	0.00
US50066CAP41	KOREA GAS CORP 2.875% 16/07/2029 USD REGS	USD	212.45	0.00
US50076XAC56	KRATON POLYMERS LLC / KRATON POLYMERS CAPITAL CORP 4.25% 15/12/2025 USD 144A	USD	869.97	0.00
US50077DAE40	KRATON POLYMERS LLC / KRATON POLYMERS CAPITAL CORP 7% 15/04/2025 USD 144A	USD	854.65	0.00
US50077LAY20	KRAFT HEINZ FOODS CO 4.875% 01/10/2049 USD 144A	USD	275.52	0.00
US50168AAA88	LABL ESCROW ISSUER LLC 10.5% 15/07/2027 USD 144A	USD	3,446.44	0.01
US50168AAB61	LABL ESCROW ISSUER LLC 6.75% 15/07/2026 USD 144A	USD	1,292.06	0.01
US50187TAE64	LGI HOMES INC 6.875% 15/07/2026 USD 144A	USD	1,237.16	0.00
US50201DAA19	LCPR SENIOR SECURED FINANCING DAC 6.75% 15/10/2027 USD 144A	USD	598.54	0.00
US527298BS18	LEVEL 3 FINANCING INC 3.625% 15/01/2029 USD 144A	USD	1,609.97	0.01
US530715AJ01	LIBERTY INTERACTIVE LLC 8.25% 01/02/2030 USD	USD	1,099.79	0.00
US53219LAU35	LIFEPOINT HEALTH INC 5.375% 15/01/2029 USD 144A	USD	2,058.87	0.01
US53627NAA90	LIONS GATE CAPITAL HOLDINGS LLC 5.875% 01/11/2024 USD 144A	USD	153.46	0.00
US53627NAC56	LIONS GATE CAPITAL HOLDINGS LLC 6.375% 01/02/2024 USD 144A	USD	521.42	0.00
US536797AF03	LITHIA MOTORS INC 4.375% 15/01/2031 USD 144A	USD	1,030.33	0.00
US541056AA53	LOGMEIN INC 5.5% 01/09/2027 USD 144A	USD	941.72	0.00
US552848AG81	MGIC INVESTMENT CORP 5.25% 15/08/2028 USD	USD	2,920.93	0.01
US55342UAM62	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.5% 15/03/2031 USD	USD	2,631.36	0.01
US55608RAQ39	MACQUARIE BANK LTD 4% 29/07/2025 USD REGS	USD	77,655.01	0.30
US55608RBE99	MACQUARIE BANK LTD 2.3% 22/01/2025 USD REGS	USD	13,906.02	0.05
US55608YAA38	MACQUARIE BANK LTD 6.625% 07/04/2021 USD REGS	USD	62,171.20	0.24

ISIN	Description	Currency	Market Value	Weight (%)
US55608YAB11	MACQUARIE BANK LTD 4.875% 10/06/2025 USD REGS	USD	37,056.41	0.15
US559665AA25	MAGNOLIA OIL & GAS OPERATING LLC / MAGNOLIA OIL & GAS FINANCE CORP 6% 01/08/2026	USD	456.05	0.00
US58502BAC00	MEDNAX INC 6.25% 15/01/2027 USD 144A	USD	2,420.70	0.01
US60855RAJ95	MOLINA HEALTHCARE INC 4.375% 15/06/2028 USD 144A	USD	2,450.58	0.01
US62877VAB71	NBM US HOLDINGS INC 6.625% 06/08/2029 USD 144A	USD	947.60	0.00
US62913TAM45	NGL ENERGY PARTNERS LP / NGL ENERGY FINANCE CORP 6.125% 01/03/2025 USD	USD	743.83	0.00
US629377CR16	NRG ENERGY INC 3.625% 15/02/2031 USD 144A	USD	1,718.75	0.01
US63254AAS78	NATIONAL AUSTRALIA BANK LTD/NEW YORK 2.5% 12/07/2026 USD	USD	61,681.19	0.24
US64125CAD11	NEUROCRINE BIOSCIENCES INC 2.25% 15/05/2024 USD CONV	USD	1,838.00	0.01
US655664AR15	NORDSTROM INC 5% 15/01/2044 USD	USD	1,352.32	0.01
US670001AC05	NOVELIS CORP 5.875% 30/09/2026 USD 144A	USD	1,308.41	0.01
US670001AE60	NOVELIS CORP 4.75% 30/01/2030 USD 144A	USD	886.57	0.00
US67059TAG04	NUSTAR LOGISTICS LP 5.75% 01/10/2025 USD	USD	1,226.18	0.00
US674599CR48	OCCIDENTAL PETROLEUM CORP 3.2% 15/08/2026 USD	USD	433.07	0.00
US674599CS21	OCCIDENTAL PETROLEUM CORP 3.5% 15/08/2029 USD	USD	1,726.41	0.01
US674599EC50	OCCIDENTAL PETROLEUM CORP 6.375% 01/09/2028 USD	USD	998.92	0.00
US674599ED34	OCCIDENTAL PETROLEUM CORP 6.625% 01/09/2030 USD	USD	2,242.47	0.01
US674599EF81	OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 USD	USD	866.65	0.00
US67778NAA63	OIL AND GAS HOLDING CO BSCC/THE 7.5% 25/10/2027 USD REGS	USD	224.71	0.00
US680665AL00	OLIN CORP 5.625% 01/08/2029 USD	USD	1,209.84	0.00
US680665AM82	OLIN CORP 9.5% 01/06/2025 USD 144A	USD	837.03	0.00
US68752DAA63	ORTHO-CLINICAL DIAGNOSTICS INC / ORTHO-CLINICAL DIAGNOSTICS SA 7.25% 01/02/2028	USD	1,368.92	0.01
US68752DAC20	ORTHO-CLINICAL DIAGNOSTICS INC / ORTHO-CLINICAL DIAGNOSTICS SA 7.375% 01/06/2025	USD	654.20	0.00
US69370RAD98	PERTAMINA PERSERO PT 3.65% 30/07/2029 USD REGS	USD	160.87	0.00
US71568QAJ67	PERUSAHAAN PERSEROAN PERSERO PT PERUSAHAAN LISTRIK NEGARA 3.875% 17/07/2029 USD	USD	144.53	0.00
US71647NBD03	PETROBRAS GLOBAL FINANCE BV 6.9% 19/03/2049 USD	USD	967.77	0.00
US71647NBE85	PETROBRAS GLOBAL FINANCE BV 5.093% 15/01/2030 USD	USD	1,038.50	0.00
US71647NBG34	PETROBRAS GLOBAL FINANCE BV 6.75% 03/06/2050 USD	USD	1,888.30	0.01
US71647NBH17	PETROBRAS GLOBAL FINANCE BV 5.6% 03/01/2031 USD	USD	3,466.86	0.01
US71654QCC42	PETROLEOS MEXICANOS 6.75% 21/09/2047 USD	USD	2,094.88	0.01
US71654QCG55	PETROLEOS MEXICANOS 6.5% 13/03/2027 USD	USD	4,597.29	0.02
US71654QDD16	PETROLEOS MEXICANOS 7.69% 23/01/2050 USD	USD	3,482.70	0.01
US718286CK14	PHILIPPINES GOVERNMENT 1.648% 10/06/2031 USD	USD	338.85	0.00
US730481AJ74	JB POINDEXTER & CO INC 7.125% 15/04/2026 USD 144A	USD	1,057.65	0.00
US73179PAM86	AVIENT CORP 5.75% 15/05/2025 USD 144A	USD	816.09	0.00
US74166MAE66	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC 6.25% 15/01/2028 USD 14	USD	1,093.15	0.00
US74166MAF32	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC 3.375% 31/08/2027 USD 1	USD	106.74	0.00
US743815AE20	MODIVCARE INC 5.875% 15/11/2025 USD 144A	USD	1,092.64	0.00
US74736KAJ07	QORVO INC 3.375% 01/04/2031 USD 144A	USD	596.24	0.00

ISIN	Description	Currency	Market Value	Weight (%)
US74759BAF04	QUALITYTECH LP / QTS FINANCE CORP 3.875% 01/10/2028 USD 144A	USD	1,160.05	0.00
US74969PAA66	RP ESCROW ISSUER LLC 5.25% 15/12/2025 USD 144A	USD	1,673.55	0.01
US750098AA35	RACKSPACE TECHNOLOGY GLOBAL INC 5.375% 01/12/2028 USD 144A	USD	1,774.67	0.01
US75281AAS87	RANGE RESOURCES CORP 4.875% 15/05/2025 USD	USD	523.97	0.00
US75606DAG60	REALOGY GROUP LLC / REALOGY CO-ISSUER CORP 9.375% 01/04/2027 USD 144A	USD	1,770.07	0.01
US75774EAB11	RSA / USD TERM 9/27	USD	4,260.74	0.02
US785712AG56	SABLE INTERNATIONAL FINANCE LTD 5.75% 07/09/2027 USD 144A	USD	784.69	0.00
US80386WAA36	SASOL FINANCING USA LLC 5.875% 27/03/2024 USD	USD	2,786.87	0.01
US80874YBC30	SCIENTIFIC GAMES INTERNATIONAL INC 7% 15/05/2028 USD 144A	USD	932.02	0.00
US83001AAC62	SIX FLAGS ENTERTAINMENT CORP 5.5% 15/04/2027 USD 144A	USD	346.76	0.00
US845467AP47	SOUTHWESTERN ENERGY CO 8.375% 15/09/2028 USD	USD	976.71	0.00
US84611WAB00	SURGERY CENTER HOLDINGS INC 6.75% 01/07/2025 USD 144A	USD	2,199.83	0.01
US85172FAQ28	ONEMAIN FINANCE CORP 6.625% 15/01/2028 USD	USD	495.38	0.00
US85172FAR01	ONEMAIN FINANCE CORP 5.375% 15/11/2029 USD	USD	2,167.14	0.01
US85172FAS83	ONEMAIN FINANCE CORP 8.875% 01/06/2025 USD	USD	735.66	0.00
US853496AH04	STANDARD INDUSTRIES INC/NJ 3.375% 15/01/2031 USD 144A	USD	980.79	0.00
US86614RAL15	SUMMIT MATERIALS LLC / SUMMIT MATERIALS FINANCE CORP 5.125% 01/06/2025 USD 144A	USD	286.25	0.00
US86614RAN70	SUMMIT MATERIALS LLC / SUMMIT MATERIALS FINANCE CORP 5.25% 15/01/2029 USD 144A	USD	1,685.81	0.01
US86765LAR87	SUNOCO LP / SUNOCO FINANCE CORP 4.5% 15/05/2029 USD 144A	USD	1,144.98	0.00
US86964WAJ18	SUZANO AUSTRIA GMBH 3.75% 15/01/2031 USD	USD	196.62	0.00
US87166BAA08	SYNEOS HEALTH INC 3.625% 15/01/2029 USD 144A	USD	1,268.32	0.00
US87470LAD38	TALLGRASS ENERGY PARTNERS LP / TALLGRASS ENERGY FINANCE CORP 5.5% 15/01/2028 USD	USD	1,193.50	0.00
US87470LAG68	TALLGRASS ENERGY PARTNERS LP / TALLGRASS ENERGY FINANCE CORP 6% 01/03/2027 USD 1	USD	365.15	0.00
US87901JAE55	TEGNA INC 4.625% 15/03/2028 USD 144A	USD	1,389.61	0.01
US87901JAH86	TEGNA INC 5% 15/09/2029 USD	USD	196.87	0.00
US87973RAU41	TEMASEK FINANCIAL I LTD 1% 06/10/2030 USD REGS	USD	158.06	0.00
US88023JAA43	TEMPO ACQUISITION LLC / TEMPO ACQUISITION FINANCE CORP 6.75% 01/06/2025 USD 144A	USD	1,761.65	0.01
US88033GCY44	TENET HEALTHCARE CORP 4.875% 01/01/2026 USD 144A	USD	1,800.97	0.01
US88033GDJ67	TENET HEALTHCARE CORP 6.125% 01/10/2028 USD 144A	USD	3,701.53	0.01
US88034PAB58	TENCENT MUSIC ENTERTAINMENT GROUP 2% 03/09/2030 USD	USD	277.82	0.00
US88167AAE10	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 3.15% 01/10/2026 USD	USD	490.27	0.00
US88167AAN19	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 7.125% 31/01/2025 USD	USD	577.85	0.00
US893647BE67	TRANSDIGM INC 6.25% 15/03/2026 USD 144A	USD	911.85	0.00
US893647BH98	TRANSDIGM INC 7.5% 15/03/2027 USD	USD	1,814.51	0.01
US893647BL01	TRANSDIGM INC 5.5% 15/11/2027 USD	USD	616.16	0.00
US89668QAE89	TRINSEO MATERIALS OPERATING SCA / TRINSEO MATERIALS FINANCE INC 5.375% 01/09/202	USD	979.52	0.00
US89686QAB23	TRIVIUM PACKAGING FINANCE BV 8.5% 15/08/2027 USD 144A	USD	1,115.62	0.00
US897051AB46	TRONOX INC 6.5% 01/05/2025 USD 144A	USD	1,463.66	0.01
US900123DA57	TURKEY GOVERNMENT 5.95% 15/01/2031 USD	USD	406.77	0.00

ISIN	Description	Currency	Market Value	Weight (%)
US901109AF51	TUTOR PERINI CORP 6.875% 01/05/2025 USD 144A	USD	1,840.81	0.01
US9013751055	TMUS 2020 CASH EXCH TRUST PFD 5.25% USD 144A	USD	1,872.72	0.01
US90171VAA35	BALLY'S CORP 6.75% 01/06/2027 USD 144A	USD	1,841.57	0.01
US910047AH22	UNITED AIRLINES HOLDINGS INC 5% 01/02/2024 USD	USD	418.01	0.00
US910047AK50	UNITED AIRLINES HOLDINGS INC 4.875% 15/01/2025 USD	USD	2,713.33	0.01
US912810PT97	CBOT US LONG BOND MAR21 (26/02/2021)	USD	1,486.89	0.01
US91337CAA45	UNIVAR SOLUTIONS USA INC/WASHINGTON 5.125% 01/12/2027 USD 144A	USD	1,118.68	0.00
US918367AA16	VTR COMUNICACIONES SPA 5.125% 15/01/2028 USD 144A	USD	1,314.79	0.01
US91879QAL32	VAIL RESORTS INC 6.25% 15/05/2025 USD 144A	USD	2,083.13	0.01
US91911TAQ67	VALE OVERSEAS LTD 3.75% 08/07/2030 USD	USD	146.06	0.00
US92537RAA77	VERTICAL US NEWCO INC 5.25% 15/07/2027 USD 144A	USD	943.77	0.00
US92537VAA89	VERTICAL HOLDCO GMBH 7.625% 15/07/2028 USD 144A	USD	971.60	0.00
US92763MAA36	VIPER ENERGY PARTNERS LP 5.375% 01/11/2027 USD 144A	USD	788.52	0.00
US92837TAA07	AUSTIN BIDCO INC 7.125% 15/12/2028 USD 144A	USD	1,404.93	0.01
US941130AB21	WATCO COS LLC / WATCO FINANCE CORP 6.5% 15/06/2027 USD 144A	USD	1,541.54	0.01
US948565AD85	WEEKLEY HOMES LLC / WEEKLEY FINANCE CORP 4.875% 15/09/2028 USD 144A	USD	623.05	0.00
US95000U2J10	WELLS FARGO & CO 2.572% FIX/FRN 11/02/2031 USD	USD	16,672.97	0.07
US950590AG46	WENDY'S INTERNATIONAL LLC 7% 15/12/2025 USD	USD	366.68	0.00
US958667AC17	WESTERN MIDSTREAM OPERATING LP 5.05% 01/02/2030 USD	USD	1,320.66	0.01
US961214CX95	WESTPAC BANKING CORP 2.85% 13/05/2026 USD	USD	28,892.16	0.11
US961214EP44	WESTPAC BANKING CORP 2.668% FIX/FRN 15/11/2035 USD	USD	45,380.26	0.18
US96350RAA23	WHITE CAP BUYER LLC 6.875% 15/10/2028 USD 144A	USD	796.18	0.00
US97382WAA18	WINDSTREAM ESCROW LLC / WINDSTREAM ESCROW FINANCE CORP 7.75% 15/08/2028 USD 144A	USD	2,677.33	0.01
US98310WAM01	WYNDHAM DESTINATIONS INC 6.6% 01/10/2025 USD	USD	193.81	0.00
US98310WAS70	WYNDHAM DESTINATIONS INC 6.625% 31/07/2026 USD 144A	USD	2,596.13	0.01
US98311AAB17	WYNDHAM HOTELS & RESORTS INC 4.375% 15/08/2028 USD 144A	USD	278.07	0.00
US98313RAH93	WYNN MACAU LTD 5.625% 26/08/2028 USD 144A	USD	854.65	0.00
US98919VAB18	ZAYO GROUP HOLDINGS INC 6.125% 01/03/2028 USD 144A	USD	721.61	0.00
US98953GAD79	ZIGGO BOND CO BV 5.125% 28/02/2030 USD 144A	USD	1,650.32	0.01
USD#	CAPITAL CASH-USD-BNP PARIBAS/LUXEMBOURG	USD	-7,144.39	-0.03
USD#	CAPITAL CASH-USD-BNP PARIBAS SECURITIES SERVICES/LONDON	USD	75.84	0.00
USD#	CAPITAL CASH-USD-BNP PARIBAS SA	USD	4.34	0.00
USG0398NZ620	ANTOFAGASTA PLC 2.375% 14/10/2030 USD REGS	USD	317.91	0.00
USG07402DP58	BANCO DO BRASIL SA/CAYMAN 6.25% FIX/FRN PERP USD REGS	USD	5,463.18	0.02
USG2176GAA97	CK HUTCHISON CAPITAL SECURITIES 17 LTD 4% FIX/FRN PERP USD REGS	USD	278.59	0.00
USG38327AA30	GEOPARK LTD 6.5% 21/09/2024 USD REGS	USD	232.11	0.00
USG54897AB28	LIMA METRO LINE 2 FINANCE LTD 4.35% 05/04/2036 USD REGS	USD	217.05	0.00
USG5975LAF34	MELCO RESORTS FINANCE LTD 5.75% 21/07/2028 USD REGS	USD	3,593.77	0.01
USG7801RAE92	SANDS CHINA LTD 3.8% 08/01/2026 USD REGS	USD	506.87	0.00



ISIN	Description	Currency	Market Value	Weight (%)
USG85381AB09	STUDIO CITY FINANCE LTD 7.25% 11/02/2024 USD REGS	USD	415.45	0.00
USG91139AC27	TSMC GLOBAL LTD 0.75% 28/09/2025 USD REGS	USD	364.13	0.00
USL01801AB24	ALTICE FRANCE HOLDING SA 10.5% 15/05/2027 USD REGS	USD	191.26	0.00
USL48008AA19	HIDROVIAS INTERNATIONAL FINANCE SARL 5.95% 24/01/2025 USD REGS	USD	1,555.58	0.01
USL5788AAA99	JSM GLOBAL SARL 4.75% 20/10/2030 USD REGS	USD	140.44	0.00
USL6388GHX18	MILLICOM INTERNATIONAL CELLULAR SA 4.5% 27/04/2031 USD REGS	USD	2,503.18	0.01
USN7163RAA16	PROSUS NV 3.68% 21/01/2030 USD REGS	USD	285.48	0.00
USP1559LAA72	BANCO NACIONAL DE PANAMA 2.5% 11/08/2030 USD REGS	USD	146.83	0.00
USP1926LAA37	CABLE ONDA SA 4.5% 30/01/2030 USD REGS	USD	1,530.56	0.01
USP2253TJQ33	CEMEX SAB DE CV 5.2% 17/09/2030 USD REGS	USD	1,540.77	0.01
USP3143NBK92	CORP NACIONAL DEL COBRE DE CHILE 3.75% 15/01/2031 USD REGS	USD	292.63	0.00
USP40070AB35	FENIX POWER PERU SA 4.317% 20/09/2027 USD REGS	USD	159.59	0.00
USP55409AC34	INDUSTRIAS PENOLES SAB DE CV 4.75% 06/08/2050 USD REGS	USD	3,357.32	0.01
USP57908AG32	ORBIA ADVANCE CORP SAB DE CV 4% 04/10/2027 USD REGS	USD	144.02	0.00
USP60694AF68	KIMBERLY-CLARK DE MEXICO SAB DE CV 2.431% 01/07/2031 USD REGS	USD	135.08	0.00
USP6638MAA91	METALSA SA DE CV 4.9% 24/04/2023 USD REGS	USD	136.61	0.00
USP6777MAB83	MINERA MEXICO SA DE CV 4.5% 26/01/2050 USD REGS	USD	1,195.80	0.00
USP7358RAD81	OLEODUCTO CENTRAL SA 4% 14/07/2027 USD REGS	USD	285.48	0.00
USP7464EAA49	PAMPA ENERGIA SA 7.5% 24/01/2027 USD REGS	USD	295.44	0.00
USP90187AE86	TECPETROL SA 4.875% 12/12/2022 USD REGS	USD	127.93	0.00
USP9379RBA43	EMPRESAS PUBLICAS DE MEDELLIN ESP 4.25% 18/07/2029 USD REGS	USD	317.14	0.00
USP9401CAB83	TRUST FIBRA UNO 6.39% 15/01/2050 USD REGS	USD	185.64	0.00
USP9810XAA92	VTR COMUNICACIONES SPA 5.125% 15/01/2028 USD REGS	USD	281.90	0.00
USP98118AA38	NEXA RESOURCES SA 5.375% 04/05/2027 USD REGS	USD	290.33	0.00
USP989MJBEO4	YPF SA 8.5% 28/07/2025 USD REGS	USD	277.82	0.00
USQ0426RNE46	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 2.95% FIX/FRN 22/07/2030 USD REGS	USD	15,508.58	0.06
USQ2704MAA64	COMMONWEALTH BANK OF AUSTRALIA 3.61% FIX/FRN 12/09/2034 USD REGS	USD	39,244.24	0.15
USQ568A9SP31	MACQUARIE BANK LTD/LONDON 6.125% FIX/FRN PERP USD REGS	USD	29,751.15	0.12
USQ8351LAB91	SCENTRE GROUP TRUST 1 / SCENTRE GROUP TRUST 2 3.5% 12/02/2025 USD REGS	USD	5,615.88	0.02
USQ8352BAD66	SCENTRE GROUP TRUST 1 / SCENTRE GROUP TRUST 2 3.625% 28/01/2026 USD REGS	USD	2,911.48	0.01
USQ8352BAE40	SCENTRE GROUP TRUST 1 / SCENTRE GROUP TRUST 2 4.375% 28/05/2030 USD REGS	USD	2,999.83	0.01
USQ8809VAD12	SYDNEY AIRPORT FINANCE CO PTY LTD 3.9% 22/03/2023 USD REGS	USD	10,578.57	0.04
USQ8809VAH26	SYDNEY AIRPORT FINANCE CO PTY LTD 3.625% 28/04/2026 USD REGS	USD	154,680.85	0.61
USV9667MAA00	VEDANTA RESOURCES FINANCE II PLC 13.875% 21/01/2024 USD REGS	USD	4,388.42	0.02
USY0606WCA63	BANGKOK BANK PCL/HONG KONG 3.733% FIX/FRN 25/09/2034 USD REGS	USD	186.66	0.00
USY5257YAJ65	LENOVO GROUP LTD 3.421% 02/11/2030 USD REGS	USD	171.08	0.00
USY7140VAA80	SAKA ENERGI INDONESIA PT 4.45% 05/05/2024 USD REGS	USD	189.98	0.00
USY7140WAF50	INDONESIA ASAHAN ALUMINIUM PERSERO PT 5.45% 15/05/2030 USD REGS	USD	156.53	0.00
USY7150MAG25	PTTEP TREASURY CENTER CO LTD 2.587% 10/06/2027 USD REGS	USD	270.67	0.00

ISIN	Description	Currency	Market Value	Weight (%)
USY8137FAR92	SRI LANKA GOVERNMENT 7.55% 28/03/2030 USD REGS	USD	153.72	0.00
XAD8354KAD81	MADRID 6/19 USD TERM B 7/26	USD	2,344.61	0.01
XAL8908YAB47	NESTLE SKIN HEALTH 7/19 USD TERM B 10/26	USD	4,798.76	0.02
XS0810596832	VTB BANK PJSC VIA VTB EURASIA DAC 9.5% FIX/FRN PERP USD REGS	USD	275.78	0.00
XS0866438475	OOREDOO INTERNATIONAL FINANCE LTD 3.25% 21/02/2023 USD REGS	USD	225.22	0.00
XS0910932788	ARCELIK AS 5% 03/04/2023 USD REGS	USD	135.85	0.00
XS0911024635	SAUDI ELECTRICITY GLOBAL SUKUK CO 2 5.06% 08/04/2043 USD REGS	USD	165.72	0.00
XS0958072240	ESKOM HOLDINGS SOC LTD 6.75% 06/08/2023 USD REGS	USD	862.06	0.00
XS1017435352	ABU DHABI NATIONAL ENERGY CO PJSC 3.875% 06/05/2024 USD REGS	USD	141.46	0.00
XS1120608713	KEB HANA BANK 4.25% 14/10/2024 USD REGS	USD	144.02	0.00
XS1128996425	MTN MAURITIUS INVESTMENTS LTD 4.755% 11/11/2024 USD REGS	USD	260.97	0.00
XS1187065443	ESKOM HOLDINGS SOC LTD 7.125% 11/02/2025 USD REGS	USD	3,740.85	0.01
XS1248231299	VLL INTERNATIONAL INC 7.375% 18/06/2022 USD REGS	USD	181.30	0.00
XS1318576086	ANGOLA GOVERNMENT 9.5% 12/11/2025 USD REGS	USD	463.97	0.00
XS1497633179	SINGTEL GROUP TREASURY PTE LTD 2.375% 03/10/2026 USD REGS	USD	139.93	0.00
XS1506648887	ACCESS BANK PLC 10.5% 19/10/2021 USD REGS	USD	198.92	0.00
XS1517932585	ENQUEST PLC 7% PIK 15/04/2022 USD 144A	USD	2,439.09	0.01
XS1545743442	EASY TACTIC LTD 5.75% 13/01/2022 USD REGS	USD	125.38	0.00
XS1551355149	GOHL CAPITAL LTD 4.25% 24/01/2027 USD REGS	USD	279.61	0.00
XS1555300497	YUZHOU GROUP HOLDINGS CO LTD 6% 25/01/2022 USD REGS	USD	134.57	0.00
XS1555809927	SIAM COMMERCIAL BANK PCL/CAYMAN ISLANDS 3.2% 26/07/2022 USD REGS	USD	237.73	0.00
XS1572363858	PCPD CAPITAL LTD 4.75% 09/03/2022 USD REGS	USD	145.29	0.00
XS1574750292	AKBANK T.A.S. 7.2% FIX/FRN 16/03/2027 USD REGS	USD	264.80	0.00
XS1580431143	CHINA EVERGRANDE GROUP 8.25% 23/03/2022 USD REGS	USD	1,768.54	0.01
XS1617531063	TURKIYE GARANTI BANKASI AS 6.125% FIX/FRN 24/05/2027 USD REGS	USD	256.88	0.00
XS1619155564	SENEGAL GOVERNMENT 6.25% 23/05/2033 USD REGS	USD	292.12	0.00
XS1627597955	KAISA GROUP HOLDINGS LTD 8.5% 30/06/2022 USD REGS	USD	264.54	0.00
XS1627599142	CHINA EVERGRANDE GROUP 6.25% 28/06/2021 USD REGS	USD	2,009.85	0.01
XS1627599498	CHINA EVERGRANDE GROUP 7.5% 28/06/2023 USD REGS	USD	1,021.39	0.00
XS1634523754	AT SECURITIES BV 5.25% FIX/FRN PERP USD REGS	USD	384.04	0.00
XS1686704948	TURKIYE PETROL RAFINERILERI AS 4.5% 18/10/2024 USD REGS	USD	2,165.35	0.01
XS1688567251	MIRVAC GROUP FINANCE LTD 3.625% 18/03/2027 USD REGS	USD	2,899.23	0.01
XS1689434824	WELL HOPE DEVELOPMENT LTD 3.875% FIX/FRN PERP USD REGS	USD	295.44	0.00
XS1699845068	UNITED OVERSEAS BANK LTD 3.875% FIX/FRN PERP USD REGS	USD	456.82	0.00
XS1711554102	PETROPAVLOVSK 2016 LTD 8.125% 14/11/2022 USD REGS	USD	1,875.28	0.01
XS1717011982	NIGERIA GOVERNMENT 6.5% 28/11/2027 USD REGS	USD	280.37	0.00
XS1729875598	PAKISTAN GOVERNMENT 6.875% 05/12/2027 USD REGS	USD	318.16	0.00
XS1729876059	THIRD PAKISTAN INTERNATIONAL SUKUK CO LTD/THE 5.625% 05/12/2022 USD REGS	USD	185.89	0.00
XS1750113406	OMAN GOVERNMENT 4.125% 17/01/2023 USD REGS	USD	265.56	0.00

ISIN	Description	Currency	Market Value	Weight (%)
XS1808838434	TRANSURBAN QUEENSLAND FINANCE PTY LTD 4.5% 19/04/2028 USD REGS	USD	77,955.56	0.31
XS1811023065	EASY TACTIC LTD 7% 25/04/2021 USD REGS	USD	150.40	0.00
XS1843435766	KENYA GOVERNMENT 8% 22/05/2032 USD REGS	USD	303.86	0.00
XS1903671854	SCENERY JOURNEY LTD 13% 06/11/2022 USD REGS	USD	127.67	0.00
XS1903671938	SCENERY JOURNEY LTD 13.75% 06/11/2023 USD REGS	USD	1,020.88	0.00
XS1944412748	OMAN GOVERNMENT 6% 01/08/2029 USD REGS	USD	273.22	0.00
XS1945941786	YUZHOU GROUP HOLDINGS CO LTD 8.5% 04/02/2023 USD REGS	USD	2,034.62	0.01
XS1956133893	EASY TACTIC LTD 8.125% 27/02/2023 USD REGS	USD	1,852.81	0.01
XS1958321702	SCENERY JOURNEY LTD 9% 06/03/2021 USD REGS	USD	948.36	0.00
XS1961010987	TURKIYE SISE VE CAM FABRIKALARI AS 6.95% 14/03/2026 USD REGS	USD	1,822.68	0.01
XS1964617440	QIB SUKUK LTD 3.982% 26/03/2024 USD REGS	USD	279.86	0.00
XS1964681610	EMIRATES NBD BANK PJSC 6.125% FIX/FRN PERP USD REGS	USD	140.19	0.00
XS2010030240	TENGIZCHEVROIL FINANCE CO INTERNATIONAL LTD 2.625% 15/08/2025 USD REGS	USD	142.48	0.00
XS2010030919	ALROSA FINANCE SA 3.1% 25/06/2027 USD REGS	USD	265.31	0.00
XS2010037922	NBK TIER 1 FINANCING 2 LTD 4.5% FIX/FRN PERP USD REGS	USD	165.47	0.00
XS2030333384	POWERLONG REAL ESTATE HOLDINGS LTD 6.95% 23/07/2023 USD REGS	USD	1,770.33	0.01
XS2037190514	CENTRAL CHINA REAL ESTATE LTD 6.875% 08/08/2022 USD REGS	USD	135.85	0.00
XS2051106073	IHS NETHERLANDS HOLDCO BV 8% 18/09/2027 USD REGS	USD	4,081.23	0.02
XS2056723468	METINVEST BV 7.75% 17/10/2029 USD REGS	USD	1,267.55	0.00
XS2075937297	SUNAC CHINA HOLDINGS LTD 7.5% 01/02/2024 USD REGS	USD	1,866.85	0.01
XS2082380515	ANTON OILFIELD SERVICES GROUP/HONG KONG 7.5% 02/12/2022 USD REGS	USD	113.63	0.00
XS2085045503	YUZHOU GROUP HOLDINGS CO LTD 8.3% 27/05/2025 USD REGS	USD	896.27	0.00
XS2099563228	JOLLIBEE WORLDWIDE PTE LTD 3.9% FIX/FRN PERP USD REGS	USD	189.47	0.00
XS2101310196	KAISA GROUP HOLDINGS LTD 10.5% 15/01/2025 USD REGS	USD	1,546.13	0.01
XS2113136092	BOUBYAN SUKUK LTD 2.593% 18/02/2025 USD REGS	USD	148.10	0.00
XS2114201622	VF UKRAINE PAT VIA VFU FUNDING PLC 6.2% 11/02/2025 USD REGS	USD	138.91	0.00
XS2115122538	GHANA GOVERNMENT 6.375% 11/02/2027 USD REGS	USD	274.75	0.00
XS2120882183	BELARUS GOVERNMENT 6.378% 24/02/2031 USD REGS	USD	271.44	0.00
XS2122408854	DBS GROUP HOLDINGS LTD 3.3% FIX/FRN PERP USD REGS	USD	267.09	0.00
XS2124965299	DIB SUKUK LTD 2.95% 16/01/2026 USD REGS	USD	178.23	0.00
XS2125308168	UNITED ARAB EMIRATES GOVERNMENT 3.125% 16/04/2030 USD REGS	USD	153.98	0.00
XS2131335270	AKBANK T.A.S. 6.8% 06/02/2026 USD REGS	USD	3,278.42	0.01
XS2132986741	NWD FINANCE BVI LTD 5.25% FIX/FRN PERP USD REGS	USD	273.22	0.00
XS2150023906	MEGLOBAL CANADA ULC 5% 18/05/2025 USD REGS	USD	292.12	0.00
XS2159874002	LUKOIL SECURITIES BV 3.875% 06/05/2030 USD REGS	USD	305.14	0.00
XS2176018609	MDGH - GMTN BV 2.5% 21/05/2026 USD REGS	USD	137.63	0.00
XS2176895469	EGYPT GOVERNMENT 5.75% 29/05/2024 USD REGS	USD	278.33	0.00
XS2178949561	COUNTRY GARDEN HOLDINGS CO LTD 5.4% 27/05/2025 USD REGS	USD	280.37	0.00
XS2189784957	HTA GROUP LTD/MAURITIUS 7% 18/12/2025 USD REGS	USD	3,214.33	0.01

ISIN	Description	Currency	Market Value	Weight (%)
XS2196334671	GAZPROM PJSC VIA GAZ FINANCE PLC 3% 29/06/2027 USD REGS	USD	331.44	0.00
XS2196807833	CHINA AOYUAN GROUP LTD 6.35% 08/02/2024 USD REGS	USD	2,624.73	0.01
XS2198851482	TIMES CHINA HOLDINGS LTD 6.75% 08/07/2025 USD REGS	USD	1,882.68	0.01
XS2201954067	KAISA GROUP HOLDINGS LTD 9.75% 28/09/2023 USD REGS	USD	2,016.23	0.01
XS2203995670	SAUDI ELECTRICITY GLOBAL SUKUK CO 5 1.74% 17/09/2025 USD REGS	USD	173.13	0.00
XS2203996306	SAUDI ELECTRICITY GLOBAL SUKUK CO 5 2.413% 17/09/2030 USD REGS	USD	153.46	0.00
XS2206313541	LOGAN GROUP CO LTD 5.25% 19/10/2025 USD REGS	USD	2,903.82	0.01
XS2207544722	GS CALTEX CORP 1.625% 27/07/2025 USD REGS	USD	263.52	0.00
XS2225422869	MAR SUKUK LTD 2.21% 02/09/2025 USD REGS	USD	264.80	0.00
XS2226898216	ZHENRO PROPERTIES GROUP LTD 7.35% 05/02/2025 USD REGS	USD	4,518.64	0.02
XS2227049108	DUBAI DOF SUKUK LTD 2.763% 09/09/2030 USD REGS	USD	155.00	0.00
XS2227862583	ABQ FINANCE LTD 1.875% 08/09/2025 USD REGS	USD	161.64	0.00
XS2228112954	SABIC CAPITAL I BV 2.15% 14/09/2030 USD REGS	USD	258.41	0.00
XS2229418145	CONTEMPORARY RUIDING DEVELOPMENT LTD 1.875% 17/09/2025 USD REGS	USD	270.67	0.00
XS2231814570	VIVO ENERGY INVESTMENTS BV 5.125% 24/09/2027 USD REGS	USD	2,644.39	0.01
XS2233227516	METINVEST BV 7.65% 01/10/2027 USD REGS	USD	1,662.57	0.01
XS2236362849	FOXCONN FAR EAST LTD 1.625% 28/10/2025 USD REGS	USD	131.76	0.00
XS2238208917	KAISA GROUP HOLDINGS LTD 10.875% FIX/FRN PERP USD REGS	USD	3,993.39	0.02
XS2239056174	SMC GLOBAL POWER HOLDINGS CORP 7% FIX/FRN PERP USD REGS	USD	258.16	0.00
XS2241387500	ULKER BISKUVI SANAYI AS 6.95% 30/10/2025 USD REGS	USD	1,419.48	0.01
XS2242422397	KAZMUNAYGAS NATIONAL CO JSC 3.5% 14/04/2033 USD REGS	USD	304.38	0.00
XS2243733685	FIRST BANK OF NIGERIA LTD VIA FBN FINANCE CO BV 8.625% 27/10/2025 USD REGS	USD	176.96	0.00
XS2244367269	UNION BANK OF THE PHILIPPINES 2.125% 22/10/2025 USD REGS	USD	329.91	0.00
XS2248081601	ICD FUNDING LTD 3.223% 28/04/2026 USD REGS	USD	246.16	0.00
XS2252958751	VEON HOLDINGS BV 3.375% 25/11/2027 USD REGS	USD	3,937.73	0.02
XS2262853265	SAUDI ARABIAN OIL CO 2.25% 24/11/2030 USD REGS	USD	341.40	0.00
XS2263667250	XERO INVESTMENTS LTD 0% 02/12/2025 USD CONV REGS	USD	3,234.24	0.01
XS2263765856	UZBEKISTAN GOVERNMENT 3.7% 25/11/2030 USD REGS	USD	232.11	0.00
XS2264054706	AIRPORT AUTHORITY 2.1% FIX/FRN PERP USD REGS	USD	262.50	0.00
XS2266963003	TURKIYE VAKIFLAR BANKASI TAO 6.5% 08/01/2026 USD REGS	USD	2,556.29	0.01
XS2270576619	MOROCCO GOVERNMENT 2.375% 15/12/2027 USD REGS	USD	259.94	0.00
XXXC8IH	PARENT CDS CDX-NAHYS33V12-05Y 20/12/2024 USD CPN 500 @106.553tp ICE_EU CIT_EU	USD	110.57	0.00
XXXCAYT	PARENT CDS ITRAXX-AUSTRALIAS33V1-05Y 20/06/2025 USD CPN 100 @120bps XMEL	USD	-2,911.23	-0.01
XXxCAZC	PARENT CDS ITRAXX-AUSTRALIAS33V1-05Y 20/06/2025 USD CPN 100 @126.333bps XMEL	USD	-3,480.91	-0.01
XXxcb03	PARENT CDS ITRAXX-AUSTRALIAS33V1-05Y 20/06/2025 USD CPN 100 @131bps XMEL	USD	-2,624.47	-0.01
XXxcb0D	PARENT CDS ITRAXX-AUSTRALIAS33V1-05Y 20/06/2025 USD CPN 100 @130bps XMEL	USD	-4,053.91	-0.02
XXxcb7T	PARENT CDS ITRAXX-AUSTRALIAS33V1-05Y 20/06/2025 USD CPN 100 @122bps XMEL	USD	-2,620.38	-0.01
XXxcb7U	PARENT CDS ITRAXX-AUSTRALIAS33V1-05Y 20/06/2025 USD CPN 100 @122bps XMEL	USD	-1,939.12	-0.01
XXxcb97	PARENT CDS ITRAXX-AUSTRALIAS33V1-05Y 20/06/2025 USD CPN 100 @121bps XMEL	USD	-1,987.38	-0.01

ISIN	Description	Currency	Market Value	Weight (%)
XXXC9R	PARENT CDS ITRAXX-AUSTRALIAS33V1-05Y 20/06/2025 USD CPN 100 @116bps XMEL	USD	-6,546.88	-0.03
XXXCBDX	PARENT CDS ITRAXX-AUSTRALIAS33V1-05Y 20/06/2025 USD CPN 100 @102.5bps XMEL	USD	-3,395.11	-0.01
XXXC9N2	PARENT CDS ITRAXX-AUSTRALIAS33V1-05Y 20/06/2025 USD CPN 100 @91bps XMEL	USD	-2,873.95	-0.01
XXXC9N3	PARENT CDS ITRAXX-AUSTRALIAS33V1-05Y 20/06/2025 USD CPN 100 @91bps XMEL	USD	-2,873.95	-0.01
XXXC9N4	PARENT CDS ITRAXX-AUSTRALIAS33V1-05Y 20/06/2025 USD CPN 100 @92bps XMEL	USD	-3,670.63	-0.01
XXXC9OC	PARENT CDS ITRAXX-AUSTRALIAS33V1-05Y 20/06/2025 USD CPN 100 @85bps XMEL	USD	-2,519.27	-0.01
XXXC9BC	PARENT CDS ITRAXX-AUSTRALIAS33V1-05Y 20/06/2025 USD CPN 100 @64bps XMEL	USD	-3,282.76	-0.01
XXXC9BD	PARENT CDS ITRAXX-AUSTRALIAS33V1-05Y 20/06/2025 USD CPN 100 @64.5bps XMEL	USD	-3,234.50	-0.01
XXXC9BE	PARENT CDS ITRAXX-AUSTRALIAS33V1-05Y 20/06/2025 USD CPN 100 @64.5bps XMEL	USD	-1,116.64	0.00
XXXC9WM	PARENT CDS ITRAXX-AUSTRALIAS34V1-05Y 20/12/2025 USD CPN 100 @67bps 1USA	USD	-5,539.53	-0.02
XXXC9X1	PARENT CDS ITRAXX-AUSTRALIAS34V1-05Y 20/12/2025 USD CPN 100 @66bps 1USA	USD	-5,300.52	-0.02
XXXC9Y8	PARENT CDS CDX-NAHYS35V1-05Y 20/12/2025 USD CPN 500 @105.075tp ICE_EU CIT_EU	USD	93.20	0.00
XXXC9YL	PARENT CDS CDX-NAHYS35V1-05Y 20/12/2025 USD CPN 500 @104.952tp ICE_EU CIT_EU	USD	93.20	0.00
XXXC93T	PARENT CDS CDX-NAHYS35V1-05Y 20/12/2025 USD CPN 500 @103.26tp ICE_EU CIT_EU	USD	189.98	0.00
XXXC97S	PARENT CDS CDX-NAHYS35V1-05Y 20/12/2025 USD CPN 500 @105.2tp ICE_EU CIT_EU	USD	286.50	0.00
XXXC9DAN	PARENT CDS CDX-EMS34V1-05Y 20/12/2025 USD CPN 100 @169.462bps XCITI	USD	-8.43	0.00