

# Monthly Holdings Report

Janus Henderson Tactical Income Active ETF (Managed Fund) holdings for the month: February-2021

Fund Ticker : TACT

ISIN: AU0000044828



ISIN	Description	Currency	Market Value	Weight (%)
AU0000003832	COMMONWEALTH BANK AUST PFD 3.4182% PERP AUD	AUD	13,344.41	0.03
AU0000010522	MACQUARIE GROUP LTD PFD 4.0182% PERP AUD	AUD	7,075.99	0.02
AU0000018442	AUSTRALIA GOVERNMENT 2.75% 21/05/2041 AUD REGS	AUD	234,752.35	0.59
AU0000028854	COMMONWEALTH BANK AUST PFD 3.7182% PERP AUD	AUD	50,478.88	0.13
AU0000031106	WESTPAC BANKING CORP PFD 3.715% PERP AUD	AUD	94,206.94	0.24
AU0000039042	NATIONAL AUSTRALIA BANK PFD 4.0142% PERP AUD	AUD	2,967.27	0.01
AU0000048274	TREASURY CORP OF VICTORIA 2.25% 20/11/2034 AUD	AUD	153,491.00	0.39
AU0000061327	COMMONWEALTH BANK AUST PFD 3.0182% PERP AUD	AUD	5,829.99	0.01
AU0000075681	AUSTRALIA GOVERNMENT 1.25% 21/05/2032 AUD	AUD	641,394.61	1.62
AU0000078552	TREASURY CORP OF VICTORIA 1.5% 20/11/2030 AUD	AUD	59,672.20	0.15
AU0000083768	AUSTRALIA GOVERNMENT 0.25% 21/11/2024 AUD REGS	AUD	513,303.66	1.30
AU0000085631	TREASURY CORP OF VICTORIA 1.25% 19/11/2027 AUD	AUD	226,161.05	0.57
AU0000088429	MACQUARIE BANK LTD PFD 4.7138% PERP AUD	AUD	45,534.09	0.11
AU0000095457	AUSTRALIA GOVERNMENT 0.25% 21/11/2025 AUD REGS	AUD	182,694.79	0.46
AU0000097495	AUSTRALIA GOVERNMENT 1.75% 21/06/2051 AUD REGS	AUD	146,582.54	0.37
AU0000101792	AUSTRALIA GOVERNMENT 1% 21/11/2031 AUD REGS	AUD	436,752.23	1.10
AU0000106411	AUSTRALIA GOVERNMENT 0.5% 21/09/2026 AUD REGS	AUD	279,567.20	0.71
AU0000110900	CHALLENGER LTD PFD 4.6187% PERP AUD	AUD	9,411.54	0.02
AU0000113839	BENDIGO AND ADELAIDE BK PFD 3.82% PERP AUD	AUD	42,207.98	0.11
AU0000114837	WESTPAC BANKING CORP PERP NON CUM PEF AUD100	AUD	72,083.49	0.18
AU0000124042	NATIONAL AUSTRALIA BANK PFD 3.5142% PERP AUD	AUD	79,431.96	0.20
AU0000ANZPD3	AUST & NZ BANKING GROUP PFD 3.4653% PERP AUD	AUD	71,414.94	0.18
AU0000ANZPE1	AUST & NZ BANKING GROUP PFD 3.3639% PERP AUD	AUD	61,412.48	0.16
AU0000ANZPF8	AUST & NZ BANKING GROUP PFD 3.7139% PERP AUD	AUD	8,404.76	0.02
AU0000ANZPG6	AUST & NZ BANKING GROUP PFD 4.7138% PERP AUD	AUD	83,648.41	0.21
AU0000ANZPH4	AUST & NZ BANKING GROUP PFD 3.8138% PERP AUD	AUD	14,632.00	0.04
AU0000BENPF1	BENDIGO AND ADELAIDE BK PFD 4.02% PERP AUD	AUD	13,999.89	0.04
AU0000CBAPD7	COMMONWEALTH BANK AUST PFD 2.8182% PERP AUD	AUD	83,699.50	0.21
AU0000CBAPE5	COMMONWEALTH BANK AUST PFD 5.2182% PERP AUD	AUD	7,352.04	0.02
AU0000IAGPD3	INSURANCE AUSTRALIA GRP PFD 4.7182% PERP AUD	AUD	47,541.71	0.12
AU0000MQGPB5	MACQUARIE GROUP LTD PFD 5.2806% PERP AUD	AUD	674.49	0.00
AU0000NABPD4	NATIONAL AUSTRALIA BANK PFD 4.97% PERP AUD	AUD	36,383.15	0.09
AU0000NAHHA4	NRMBS 2012-2 A1	AUD	20,709.91	0.05
AU0000NAJHA0	NRMBS 2015-1 A	AUD	20,587.93	0.05

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AU0000POQHA1	PROGS 2013-1 A	AUD	28,966.55	0.07
AU0000SBKHB3	SUNCORP-METWAY LTD FRN PERP AUD	AUD	1,633.74	0.00
AU0000TNBHA7	TORR 2013-1 A	AUD	20,414.45	0.05
AU0000TOZHA4	TORR 2014-2 A	AUD	39,053.77	0.10
AU0000WBCPE9	WESTPAC BANKING CORP PFD 3.06% PERP AUD	AUD	53,513.48	0.14
AU0000WBCPG4	WESTPAC BANKING CORP PFD 4.91% PERP AUD	AUD	16,563.18	0.04
AU0000WSDHA6	WST 2013-2 A	AUD	14,923.89	0.04
AU0000WSZHA9	WST 2014-1 A	AUD	6,994.79	0.02
AU0000XQLQI5	QUEENSLAND TREASURY CORP 6.5% 14/03/2033 AUD REGS	AUD	10,673.39	0.03
AU0000XQLQZ9	QUEENSLAND TREASURY CORP 4.75% 21/07/2025 AUD REGS 144A	AUD	28,925.76	0.07
AU0000XVGHH6	TREASURY CORP OF VICTORIA 5% 20/11/2040 AUD	AUD	204,856.65	0.52
AU0000XVGHL8	TREASURY CORP OF VICTORIA 4% 06/11/2047 AUD	AUD	36,005.70	0.09
AU0000KFWHAG0	KREDITANSTALT FUER WIEDERAUFBAU 3.2% 15/03/2028 AUD	AUD	6,808.25	0.02
AU0000XCLWAF4	AUSTRALIA GOVERNMENT 2% 21/08/2035 AUD I/L REGS	AUD	667,056.06	1.68
AU0000XCLWAG2	AUSTRALIA GOVERNMENT 4.5% 21/04/2033 AUD REGS	AUD	25,859.07	0.07
AU0000XCLWAM0	AUSTRALIA GOVERNMENT 2.75% 21/06/2035 AUD REGS	AUD	134,892.87	0.34
AU0000XCLWAP3	AUSTRALIA GOVERNMENT 3.25% 21/06/2039 AUD REGS	AUD	46,238.67	0.12
AU0000XCLWAS7	AUSTRALIA GOVERNMENT 3% 21/03/2047 AUD REGS	AUD	33,709.75	0.09
AU0000XQLQAA7	QUEENSLAND TREASURY CORP 3.25% 21/07/2026 AUD REGS 144A	AUD	20,362.97	0.05
AU2CLT230419	AUSTRALIA GOVERNMENT 0% 23/04/2021 AUD	AUD	1,656.71	0.00
AU300ENL0021	AUSTRALIAN GAS NETWORKS LTD FRN 01/07/2026 AUD	AUD	70,155.87	0.18
AU300INTE018	IMT 2006-1 A	AUD	6,757.55	0.02
AU3CB0204915	EXPORT FINANCE & INSURANCE CORP 4.28% 12/02/2026 AUD	AUD	105,624.92	0.27
AU3CB0212322	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 5% 16/08/2023 AUD REGS	AUD	31,277.55	0.08
AU3CB0216240	WESTPAC BANKING CORP 5.25% 21/11/2023 AUD REGS	AUD	3,465.91	0.01
AU3CB0219194	SGSP AUSTRALIA ASSETS PTY LTD 5.5% 12/03/2021 AUD REGS	AUD	6,231.19	0.02
AU3CB0220093	COOPERATIEVE RABOBANK UA/AUSTRALIA 5.5% 11/04/2024 AUD REGS	AUD	7,076.38	0.02
AU3CB0220598	LANDWIRTSCHAFTLICHE RENTENBANK 4.75% 06/05/2026 AUD REGS	AUD	2,106.24	0.01
AU3CB0220960	COMMONWEALTH BANK OF AUSTRALIA 4.75% 27/05/2024 AUD REGS	AUD	114,316.03	0.29
AU3CB0221398	VICINITY FINANCE PTY LTD 5% 27/05/2021 AUD	AUD	28,862.39	0.07
AU3CB0222255	UNIVERSITY OF MELBOURNE 4.25% 30/06/2021 AUD REGS	AUD	21,921.85	0.06
AU3CB0223758	SCENTRE GROUP TRUST 1 4.5% 08/09/2021 AUD REGS	AUD	45,927.77	0.12
AU3CB0224509	AMP CAPITAL WHOLESALE OFFICE FUND 4.75% 07/10/2021 AUD	AUD	130,937.03	0.33
AU3CB0229672	GPT WHOLESALE OFFICE FUND NO1 4% 18/05/2022 AUD REGS	AUD	137,098.91	0.35
AU3CB0229680	PACIFIC NATIONAL FINANCE PTY LTD 5.25% 19/05/2025 AUD	AUD	15,104.89	0.04
AU3CB0230241	DEXUS WHOLESALE PROPERTY FUND 4.25% 16/06/2022 AUD REGS	AUD	122,594.05	0.31
AU3CB0230258	DEXUS WHOLESALE PROPERTY FUND 4.75% 16/06/2025 AUD REGS	AUD	82,686.38	0.21
AU3CB0232296	APPLE INC 3.7% 28/08/2022 AUD REGS	AUD	258,964.62	0.65
AU3CB0232692	AUSTRALIA PACIFIC AIRPORTS MELBOURNE PTY LTD 4% 15/09/2022 AUD	AUD	13,239.06	0.03
AU3CB0232767	TELSTRA CORP LTD 4% 16/09/2022 AUD REGS	AUD	3,256.79	0.01

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AU3CB0233856	AUSTRALIA PACIFIC AIRPORTS MELBOURNE PTY LTD 4.55% 11/11/2025 AUD	AUD	118,351.08	0.30
AU3CB0234128	STOCKLAND TRUST 4.5% 23/11/2022 AUD	AUD	3,232.24	0.01
AU3CB0234573	WESTPAC BANKING CORP 4.125% 04/06/2026 AUD REGS	AUD	297,691.24	0.75
AU3CB0234623	COMMONWEALTH BANK OF AUSTRALIA 4.2% 11/06/2026 AUD	AUD	71,970.22	0.18
AU3CB0235166	INTERNATIONAL FINANCE CORP 3.2% 22/07/2026 AUD REGS	AUD	18,181.87	0.05
AU3CB0236883	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 3% 19/10/2026 AUD	AUD	14,804.68	0.04
AU3CB0237436	AIRSERVICES AUSTRALIA 2.75% 15/05/2023 AUD	AUD	11,255.99	0.03
AU3CB0237881	APPLE INC 3.6% 10/06/2026 AUD REGS	AUD	6,436.35	0.02
AU3CB0237899	APPLE INC 3.35% 10/01/2024 AUD REGS	AUD	16,737.05	0.04
AU3CB0238475	WSO FINANCE PTY LTD 3.5% 14/07/2023 AUD REGS	AUD	39,281.51	0.10
AU3CB0238731	TOYOTA MOTOR CREDIT CORP 2.75% 26/07/2021 AUD REGS	AUD	11,731.26	0.03
AU3CB0239267	SUNCORP-METWAY LTD 3.25% 24/08/2026 AUD REGS	AUD	354,911.04	0.90
AU3CB0239366	GENERAL PROPERTY TRUST 3.657% 24/08/2026 AUD REGS	AUD	16,559.61	0.04
AU3CB0239507	MIRVAC GROUP FINANCE LTD 3.5% 18/09/2023 AUD REGS	AUD	6,195.94	0.02
AU3CB0239630	UNITED ENERGY DISTRIBUTION PTY LTD 3.5% 12/09/2023 AUD REGS	AUD	78,468.75	0.20
AU3CB0239796	LANDWIRTSCHAFTLICHE RENTENBANK 2.6% 23/03/2027 AUD REGS	AUD	70,280.63	0.18
AU3CB0240364	AUSTRALIA PACIFIC AIRPORTS MELBOURNE PTY LTD 3.75% 04/11/2026 AUD	AUD	40,480.77	0.10
AU3CB0240646	COMMONWEALTH BANK OF AUSTRALIA 3.25% 17/11/2026 AUD REGS	AUD	63,073.55	0.16
AU3CB0242527	AUSNET SERVICES HOLDINGS PTY LTD 4.4% 16/08/2027 AUD REGS	AUD	13,983.25	0.04
AU3CB0242774	GPT WHOLESALE OFFICE FUND NO1 4.52% 22/02/2027 AUD REGS	AUD	20,801.01	0.05
AU3CB0243129	ASIAN DEVELOPMENT BANK 3.4% 10/09/2027 AUD REGS	AUD	10,328.82	0.03
AU3CB0243210	ALE DIRECT PROPERTY TRUST 4% 20/08/2022 AUD REGS	AUD	3,116.19	0.01
AU3CB0243459	NATIONAL AUSTRALIA BANK LTD 3.25% 24/03/2022 AUD	AUD	157,331.18	0.40
AU3CB0243566	WSO FINANCE PTY LTD 4.5% 31/03/2027 AUD REGS	AUD	25,955.71	0.07
AU3CB0243756	TELSTRA CORP LTD 2.9% 19/04/2021 AUD REGS	AUD	47,365.07	0.12
AU3CB0243988	VICINITY CENTRES TRUST 4% 26/04/2027 AUD REGS	AUD	49,894.30	0.13
AU3CB0244168	DEXUS FINANCE PTY LTD 4.25% 11/05/2027 AUD REGS	AUD	48,046.29	0.12
AU3CB0244275	BWP TRUST 3.5% 11/05/2022 AUD	AUD	11,044.50	0.03
AU3CB0244440	TOYOTA FINANCE AUSTRALIA LTD 3.1% 19/05/2022 AUD	AUD	142,156.19	0.36
AU3CB0245900	AUSTRALIAN CATHOLIC UNIVERSITY LTD 3.7% 03/08/2027 AUD REGS	AUD	5,907.22	0.01
AU3CB0246890	GPT WHOLESALE SHOPPING CENTRE FUND NO 1 3.993% 11/09/2024 AUD	AUD	64,454.21	0.16
AU3CB0247393	SGSP AUSTRALIA ASSETS PTY LTD 3.75% 27/09/2024 AUD REGS	AUD	40,615.04	0.10
AU3CB0248862	LLOYDS BANKING GROUP PLC 4.25% 22/11/2027 AUD REGS	AUD	7,983.75	0.02
AU3CB0249928	BNG BANK NV 3.3% 17/07/2028 AUD REGS	AUD	8,080.79	0.02
AU3CB0250132	KOMMUNALBANKEN AS 3.4% 24/07/2028 AUD	AUD	3,379.97	0.01
AU3CB0250322	COMMONWEALTH BANK OF AUSTRALIA 3.25% 25/04/2023 AUD REGS	AUD	92,166.44	0.23
AU3CB0251064	GPT WHOLESALE SHOPPING CENTRE FUND NO 1 4.49% 28/02/2028 AUD REGS	AUD	42,530.38	0.11
AU3CB0251197	UBS AG/AUSTRALIA 3.25% 08/03/2023 AUD REGS	AUD	26,272.56	0.07
AU3CB0251239	LLOYDS BANKING GROUP PLC 4% 07/03/2025 AUD	AUD	24,943.78	0.06
AU3CB0251387	NATIONAL AUSTRALIA BANK LTD 3% 16/03/2023 AUD REGS 144A	AUD	82,234.87	0.21

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AU3CB0252617	BRISBANE AIRPORT CORP PTY LTD 3.9% 24/04/2025 AUD REGS	AUD	23,860.96	0.06
AU3CB0253417	DBNGP FINANCE CO PTY LTD 4.225% 28/05/2025 AUD REGS	AUD	20,094.04	0.05
AU3CB0255776	ING BANK AUSTRALIA LTD 3% 07/09/2023 AUD REGS	AUD	167,238.20	0.42
AU3CB0256519	SUNCORP-METWAY LTD 3% 13/09/2023 AUD REGS	AUD	105,776.61	0.27
AU3CB0256832	GENERAL PROPERTY TRUST 3.6725% 19/09/2024 AUD REGS	AUD	16,637.64	0.04
AU3CB0257095	SVENSKA HANDELSBANKEN AB 3.25% 27/09/2023 AUD	AUD	6,415.36	0.02
AU3CB0258614	TOYOTA FINANCE AUSTRALIA LTD 3.3% 22/11/2023 AUD	AUD	319,830.14	0.81
AU3CB0259943	COMMONWEALTH BANK OF AUSTRALIA 3% 11/01/2024 AUD REGS	AUD	18,442.87	0.05
AU3CB0260990	NATIONAL AUSTRALIA BANK LTD 2.9% 26/02/2024 AUD REGS	AUD	45,169.71	0.11
AU3CB0261774	STOCKLAND TRUST 3.3% 22/03/2024 AUD REGS	AUD	16,796.85	0.04
AU3CB0262350	BWP TRUST 3.3% 10/04/2026 AUD	AUD	133,708.65	0.34
AU3CB0264141	PACCAR FINANCIAL PTY LTD 2.1% 13/06/2023 AUD	AUD	3,151.44	0.01
AU3CB0264505	VICINITY CENTRES TRUST 2.6% 27/06/2025 AUD REGS	AUD	93,623.94	0.24
AU3CB0264513	BARCLAYS PLC 3.25% 26/06/2024 AUD REGS	AUD	8,074.85	0.02
AU3CB0264521	BARCLAYS PLC 4% 26/06/2029 AUD REGS	AUD	98,699.04	0.25
AU3CB0264828	GPT WHOLESALE OFFICE FUND NO1 2.525% 12/01/2026 AUD	AUD	135,021.19	0.34
AU3CB0265593	MACQUARIE BANK LTD 1.75% 07/08/2024 AUD REGS	AUD	22,152.36	0.06
AU3CB0265700	QIC FINANCE SHOPPING CENTER FUND PTY LTD 2% 15/08/2025 AUD REGS	AUD	95,048.56	0.24
AU3CB0265718	ING BANK AUSTRALIA LTD 1.45% 20/08/2024 AUD REGS	AUD	305,673.02	0.77
AU3CB0267524	DEXUS FINANCE PTY LTD 2.5% 17/10/2029 AUD REGS	AUD	68,340.34	0.17
AU3CB0267920	UNITED ENERGY DISTRIBUTION PTY LTD 2.2% 29/10/2026 AUD	AUD	21,075.87	0.05
AU3CB0268357	QANTAS AIRWAYS LTD 2.95% 27/11/2029 AUD REGS	AUD	41,379.83	0.10
AU3CB0268423	NATIONAL AUSTRALIA BANK LTD 3.225% FIX/FRN 18/11/2031 AUD	AUD	40,958.02	0.10
AU3CB0268548	LONSDALE FINANCE PTY LTD 2.45% 20/11/2026 AUD REGS	AUD	25,815.11	0.07
AU3CB0270197	DEXUS FINANCE PTY LTD 3% 03/02/2032 AUD REGS	AUD	327,138.21	0.83
AU3CB0270387	MACQUARIE BANK LTD 1.7% 12/02/2025 AUD REGS	AUD	90,902.22	0.23
AU3CB0270494	TOYOTA FINANCE AUSTRALIA LTD 1.3% 17/02/2023 AUD	AUD	3,694.44	0.01
AU3CB0270635	GENERAL PROPERTY TRUST 2.849% 20/02/2032 AUD	AUD	207,014.38	0.52
AU3CB0272227	WOOLWORTHS GROUP LTD 2.8% 20/05/2030 AUD REGS	AUD	399,251.41	1.01
AU3CB0272292	AIRSERVICES AUSTRALIA 2.2% 15/05/2030 AUD	AUD	144,215.30	0.36
AU3CB0272854	BRISBANE AIRPORT CORP PTY LTD 4.5% 30/12/2030 AUD	AUD	524,880.86	1.33
AU3CB0272904	NATIONAL HOUSING FINANCE AND INVESTMENT CORP 1.41% 29/06/2032 AUD	AUD	58,686.80	0.15
AU3CB0272920	WSO FINANCE PTY LTD 2.7% 28/06/2030 AUD REGS	AUD	25,327.96	0.06
AU3CB0273084	DBS GROUP HOLDINGS LTD 0.85% 17/07/2023 AUD	AUD	254,853.53	0.64
AU3CB0273357	EXPORT FINANCE & INSURANCE CORP 0.515% 29/01/2024 AUD	AUD	193,729.38	0.49
AU3CB0273373	QPH FINANCE CO PTY LTD 2.85% 29/01/2031 AUD	AUD	84,169.62	0.21
AU3CB0273407	UBS AG/AUSTRALIA 1.2% 30/07/2025 AUD REGS	AUD	179,544.14	0.45
AU3CB0273977	GTA FINANCE CO PTY LTD 2.2% 26/08/2027 AUD	AUD	51,944.69	0.13
AU3CB0274017	COLES GROUP TREASURY PTY LTD 2.1% 27/08/2030 AUD	AUD	247,214.74	0.62
AU3CB0274280	QANTAS AIRWAYS LTD 5.25% 09/09/2030 AUD REGS	AUD	24,858.23	0.06



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AU3CB0274330	SHOPPING CENTRES AUSTRALASIA PROPERTY RETAIL TRUST 3.25% 16/09/2030 AUD	AUD	83,331.16	0.21
AU3CB0274660	PACCAR FINANCIAL PTY LTD 0.9% 24/09/2024 AUD	AUD	113,873.63	0.29
AU3CB0274710	CHARTER HALL EXCHANGE FINANCE PTY LTD 2.317% 25/09/2030 AUD	AUD	220,153.23	0.56
AU3CB0275253	LONSDALE FINANCE PTY LTD 2.1% 15/10/2027 AUD REGS	AUD	162,477.96	0.41
AU3CB0275501	CPIF FINANCE PTY LTD 2.485% 28/10/2030 AUD REGS	AUD	383,803.53	0.97
AU3CB0275550	LENDLEASE FINANCE LTD 3.4% 27/10/2027 AUD REGS	AUD	19,580.35	0.05
AU3CB0276103	INACTIVE GENERAL PROPERT TST (GPT TST) 0% CP 12/11/20-11/03/21	AUD	143,234.26	0.36
AU3CB0276160	INTERNATIONAL FINANCE CORP 0.75% 24/05/2028 AUD	AUD	205,247.56	0.52
AU3CB0276277	GENERAL PROPERT TST 0% CP 17/11/20-17/03/21	AUD	3,036.58	0.01
AU3CB0276426	KOMMUNALBANKEN AS 0.6% 01/06/2026 AUD	AUD	216,774.45	0.55
AU3CB0276673	WESTERN SYDNEY UNIVERSITY 1.606% 08/12/2027 AUD REGS	AUD	104,292.18	0.26
AU3CB0276707	GAIF BOND ISSUER PTY LTD 1.9% 14/12/2028 AUD REGS	AUD	130,862.97	0.33
AU3CB0277150	GPT RE LTD	AUD	36,351.46	0.09
AU3CB0277168	UNIVERSITY OF MELBOURNE 1.97% 20/01/2031 AUD	AUD	374,879.93	0.95
AU3CB0277416	VOLKSWAGEN FINANCIAL SERVICES AUSTRALIA PTY LTD	AUD	126,686.53	0.32
AU3CB0277523	GPT RE LTD	AUD	70,159.44	0.18
AU3CB0277903	GPT RE LTD	AUD	46,527.80	0.12
AU3CB0277945	GPT RE LTD	AUD	108,685.66	0.27
AU3CB0278042	GPT RE LTD	AUD	4,138.81	0.01
AU3CB0278133	CHARTER HALL LWR PTY LTD 2.787% 03/03/2031 AUD REGS	AUD	117,726.10	0.30
AU3CB0278281	VOLKSWAGEN FINANCIAL SERVICES AUSTRALIA PTY LTD	AUD	82,976.29	0.21
AU3EC2264127	INACTIVE Westpac Banking Corporation % CD 12/01/21-11/03/21	AUD	15,184.89	0.04
AU3EC2274555	Westpac Banking Corporation % CD 13/01/21-13/04/21	AUD	15,184.89	0.04
AU3EC2283218	INACTIVE Australia & New Zealand Banking Group Ltd % CD 11/12/20-11/03/21	AUD	4,141.19	0.01
AU3EC2283242	Australia & New Zealand Banking Group Ltd % CD 14-12-20-15-03-21	AUD	4,141.19	0.01
AU3EC2283275	Australia & New Zealand Banking Group Ltd % CD 17-09-20-17-03-21	AUD	2,484.87	0.01
AU3EC2283408	Australia & New Zealand Banking Group Ltd % CD 29/01/21-30/03/21	AUD	15,184.89	0.04
AU3EC2290064	National Australia Bank Ltd % CD 15-09-20-15-03-21	AUD	828.16	0.00
AU3EC2290122	National Australia Bank Ltd % CD 23-09-20-23-03-21	AUD	4,141.19	0.01
AU3EC2304568	Commonwealth Bank of Australia % CD 02/02/21-06/04/21	AUD	143,243.37	0.36
AU3EC2305565	Australia & New Zealand Banking Group Ltd % CD 17/02/21-18/05/21	AUD	5,521.46	0.01
AU3EC2305615	Australia & New Zealand Banking Group Ltd % CD 23/11/20-24/05/21	AUD	6,901.72	0.02
AU3EC2313502	National Australia Bank Ltd % CD 23/02/21-25/05/21	AUD	2,760.93	0.01
AU3EC2319871	Commonwealth Bank of Australia % CD 23/11/20-24/05/21	AUD	6,901.72	0.02
AU3EC2363762	INACTIVE MUFG Bank Ltd % CD 31-08-20-01-03-21	AUD	100,270.60	0.25
AU3EC2364539	INACTIVE Suncorp-Metway Ltd % CD 02-09-20-02-03-21	AUD	23,695.40	0.06
AU3EC2366021	INACTIVE Suncorp-Metway Ltd % CD 07-09-20-08-03-21	AUD	4,141.19	0.01
AU3EC2367805	Suncorp-Metway Ltd % CD 10-09-20-09-04-21	AUD	4,141.19	0.01
AU3EC2376590	Bank of Queensland % CD 07/12/20-07/04/21	AUD	107,421.83	0.27
AU3EC2377937	Members Equity Bank Limited % CD 12-10-20-12-04-21	AUD	3,580.77	0.01

ISIN	Description	Currency	Market Value	Weight (%)
AU3EC2380238	MUFG Bank Ltd % CD 19-10-20-19-04-21	AUD	13,803.44	0.03
AU3EC2384230	MUFG Bank Ltd % CD 09/12/20-09/06/21	AUD	16,560.01	0.04
AU3EC2392803	Bendigo and Adelaide Bank Limited % CD 26/11/20-25/03/21	AUD	214,852.78	0.54
AU3EC2392811	Bendigo and Adelaide Bank Limited % CD 26/11/20-24/06/21	AUD	178,940.94	0.45
AU3EC2396457	Suncorp-Metway Ltd % CD 09/12/20-09/06/21	AUD	2,345.86	0.01
AU3EC2403998	MUFG Bank Ltd % CD 07/01/21-07/07/21	AUD	5,518.68	0.01
AU3EC2404350	MUFG Bank Ltd % CD 04/02/21-03/08/21	AUD	2,758.55	0.01
AU3EC2406702	Suncorp-Metway Ltd % CD 11/01/21-13/07/21	AUD	611,184.44	1.54
AU3EC2408906	Suncorp-Metway Ltd % CD 14/01/21-14/07/21	AUD	4,138.81	0.01
AU3EC2410118	Suncorp-Metway Ltd % CD 18/01/21-20/07/21	AUD	64,417.77	0.16
AU3EC2414987	Suncorp-Metway Ltd % CD 04/02/21-03/08/21	AUD	8,276.04	0.02
AU3EC2417444	Bendigo and Adelaide Bank Limited % CD 12/02/21-12/08/21	AUD	64,374.60	0.16
AU3EP0300065	TOYOTA FINANCE AUSTRALIA LTD	AUD	2,760.53	0.01
AU3EP0300354	TOYOTA FINANCE AUSTRALIA LTD	AUD	4,140.79	0.01
AU3EP0300545	AIRSERVICES AUSTRALIA	AUD	116,472.97	0.29
AU3EP0302319	AIRSERVICES AUSTRALIA	AUD	57,823.00	0.15
AU3EP0302426	PACCAR FINANCIAL PTY LTD	AUD	11,983.95	0.03
AU3EP0302889	TOYOTA FINANCE AUSTRALIA LTD	AUD	50,619.48	0.13
AU3EP0303077	PACCAR FINANCIAL PTY LTD	AUD	5,519.48	0.01
AU3EP0303127	TOYOTA FINANCE AUSTRALIA LTD	AUD	42,949.80	0.11
AU3EP0303192	TOYOTA FINANCE AUSTRALIA LTD	AUD	28,640.99	0.07
AU3EP0303291	SCENTRE GROUP TRUST 1 / SCENTRE GROUP TRUST 2	AUD	966.38	0.00
AU3FN0003521	VICTORIA POWER NETWORKS FINANCE PTY LTD FRN 15/01/2022 AUD	AUD	22,221.27	0.06
AU3FN0003539	VICTORIA POWER NETWORKS FINANCE PTY LTD FRN 15/08/2021 AUD	AUD	27,277.76	0.07
AU3FN0015616	PROGS 2012-1 A	AUD	24,119.98	0.06
AU3FN0016176	MEDL 2012-1 A	AUD	22,038.69	0.06
AU3FN0016473	PROGS 2012-2 A	AUD	14,434.76	0.04
AU3FN0017281	REDS 2012-1E A1	AUD	41,328.73	0.10
AU3FN0017950	WST 2013-1 A	AUD	1,173.13	0.00
AU3FN0020186	BPI NO 1 PTY LTD FRN 09/09/2025 AUD REGS	AUD	10,469.02	0.03
AU3FN0022117	MEDL 2014-1 A2	AUD	46,613.35	0.12
AU3FN0022299	HBS 2014-1 A	AUD	8,423.77	0.02
AU3FN0022539	PERTH AIRPORT PTY LTD FRN 26/03/2024 AUD REGS	AUD	17,920.47	0.05
AU3FN0024618	FMACB 2014-2 A1	AUD	5,494.13	0.01
AU3FN0025037	SAMT 2014-1 A	AUD	10,566.85	0.03
AU3FN0025672	PROGS 2014-2 A	AUD	9,506.60	0.02
AU3FN0028049	SMHL 2015-1 A1	AUD	2,106.24	0.01
AU3FN0029575	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 17/05/2026 AUD	AUD	63,015.33	0.16
AU3FN0030417	MEDL 2016-1 A1A	AUD	73,384.94	0.19
AU3FN0030516	IDOLT 2016-1 A	AUD	13,211.73	0.03

ISIN	Description	Currency	Market Value	Weight (%)
AU3FN0031035	NRMBS 2016-1 A	AUD	52,442.14	0.13
AU3FN0031563	WSO FINANCE PTY LTD FRN 14/07/2026 AUD REGS	AUD	52,614.43	0.13
AU3FN0031597	COMMONWEALTH BANK OF AUSTRALIA FRN 03/06/2026 AUD	AUD	108,727.64	0.27
AU3FN0031647	SUNCORP-METWAY LTD FRN 22/06/2021 AUD REGS	AUD	108,701.10	0.27
AU3FN0032124	TORR 2016-1 A	AUD	3,947.52	0.01
AU3FN0032272	MEDL 2016-2 A1A	AUD	65,932.70	0.17
AU3FN0032470	NATIONAL AUSTRALIA BANK LTD FRN 21/09/2026 AUD REGS	AUD	7,052.62	0.02
AU3FN0032785	SMHL 2016-1 A1	AUD	4,067.92	0.01
AU3FN0033510	KINGF 2016-1 A1	AUD	83,715.74	0.21
AU3FN0035788	DAOT 4 A	AUD	2,392.99	0.01
AU3FN0035960	MEDL 2017-1 A1	AUD	2,993.02	0.01
AU3FN0036265	WESTPAC BANKING CORP FRN 31/08/2022 AUD REGS	AUD	205,502.23	0.52
AU3FN0036984	NEW TERMINAL FINANCING CO PTY LTD FRN 12/07/2024 AUD REGS	AUD	121,648.66	0.31
AU3FN0037529	SUNCORP-METWAY LTD FRN 16/08/2022 AUD REGS	AUD	74,983.04	0.19
AU3FN0037677	SMHL 2017-1 A	AUD	2,695.97	0.01
AU3FN0039459	MEMBERS EQUITY BANK PFD 5.28% PERP AUD	AUD	22,934.18	0.06
AU3FN0040531	COOPERATIEVE RABOBANK UA/AUSTRALIA FRN 25/01/2023 AUD	AUD	3,063.51	0.01
AU3FN0040572	UNITED ENERGY DISTRIBUTION PTY LTD FRN 07/02/2023 AUD	AUD	4,279.42	0.01
AU3FN0040614	NRMBS 2018-1 A1A	AUD	6,045.05	0.02
AU3FN0040622	NRMBS 2018-1 A1G	AUD	1,511.36	0.00
AU3FN0041034	UBS AG/AUSTRALIA FRN 08/03/2023 AUD REGS	AUD	3,073.02	0.01
AU3FN0041323	NATIONAL AUSTRALIA BANK LTD FRN 16/03/2023 AUD REGS 144A	AUD	531,496.23	1.34
AU3FN0041406	DBS GROUP HOLDINGS LTD FRN 16/03/2028 AUD REGS	AUD	368,003.56	0.93
AU3FN0041687	INSURANCE AUSTRALIA GROUP LTD FRN 15/06/2044 AUD	AUD	7,992.86	0.02
AU3FN0041935	DAOT 5 A	AUD	18,050.38	0.05
AU3FN0042404	NATIONAL AUSTRALIA BANK LTD FRN 16/05/2023 AUD	AUD	43,637.36	0.11
AU3FN0043238	WESTPAC BANKING CORP FRN 22/06/2028 AUD	AUD	37,409.34	0.09
AU3FN0043808	SMHL 2018-2 A	AUD	140,030.94	0.35
AU3FN0044046	COMMONWEALTH BANK OF AUSTRALIA FRN 16/08/2023 AUD	AUD	187,973.85	0.47
AU3FN0044251	SUNCORP GROUP LTD FRN 05/12/2028 AUD	AUD	29,465.98	0.07
AU3FN0044525	MEDL 2018-1 A2	AUD	48,921.18	0.12
AU3FN0044830	SUNCORP-METWAY LTD FRN 13/09/2023 AUD REGS	AUD	275,694.14	0.70
AU3FN0044996	NATIONAL AUSTRALIA BANK LTD FRN 26/09/2023 AUD	AUD	159,132.46	0.40
AU3FN0045779	WESTPAC BANKING CORP FRN 16/11/2023 AUD	AUD	271,600.48	0.69
AU3FN0045803	TOYOTA FINANCE AUSTRALIA LTD FRN 22/11/2021 AUD	AUD	13,395.90	0.03
AU3FN0046215	MEMBERS EQUITY BANK LTD FRN PERP AUD PEF	AUD	18,354.16	0.05
AU3FN0046231	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 06/12/2023 AUD REGS	AUD	403,407.65	1.02
AU3FN0046561	COMMONWEALTH BANK OF AUSTRALIA FRN 11/01/2024 AUD	AUD	124,216.31	0.31
AU3FN0046603	WESTPAC BANKING CORP FRN 24/04/2024 AUD REGS	AUD	128,834.75	0.33
AU3FN0046629	WST 2019-1 A	AUD	2,708.65	0.01

ISIN	Description	Currency	Market Value	Weight (%)
AU3FN0046728	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 08/02/2024 AUD REGS	AUD	49,175.85	0.12
AU3FN0046777	NATIONAL AUSTRALIA BANK LTD FRN 26/02/2024 AUD REGS	AUD	249,077.40	0.63
AU3FN0046835	MUFG BANK LTD/SYDNEY FRN 15/03/2022 AUD REGS	AUD	3,671.07	0.01
AU3FN0047346	COOPERATIEVE RABOBANK UA/AUSTRALIA FRN 22/09/2022 AUD REGS	AUD	3,063.91	0.01
AU3FN0047544	INSURANCE AUSTRALIA GROUP LTD FRN 15/06/2045 AUD REGS	AUD	36,386.32	0.09
AU3FN0048195	NATIONAL AUSTRALIA BANK LTD FRN 17/05/2029 AUD REGS	AUD	121,962.34	0.31
AU3FN0048401	SVENSKA HANDELSBANKEN AB FRN 31/05/2022 AUD	AUD	3,602.95	0.01
AU3FN0048724	NATIONAL AUSTRALIA BANK LTD FRN 19/06/2024 AUD	AUD	16,092.26	0.04
AU3FN0048740	MACQUARIE BANK LTD FRN 21/06/2022 AUD REGS	AUD	36,115.02	0.09
AU3FN0048773	BARCLAYS PLC FRN 26/06/2024 AUD REGS	AUD	1,577.90	0.00
AU3FN0048799	VICINITY CENTRES TRUST FRN 27/06/2025 AUD REGS	AUD	168,715.89	0.43
AU3FN0049128	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 26/07/2029 AUD REGS	AUD	430,830.36	1.09
AU3FN0049243	CANADIAN IMPERIAL BANK OF COMMERCE/SYDNEY FRN 01/08/2022 AUD	AUD	117,299.94	0.30
AU3FN0049508	MEDL 2014-2 A1-R	AUD	217,603.80	0.55
AU3FN0049524	ING BANK AUSTRALIA LTD FRN 20/08/2024 AUD REGS	AUD	328,182.22	0.83
AU3FN0049672	WESTPAC BANKING CORP FRN 27/08/2029 AUD REGS	AUD	44,055.20	0.11
AU3FN0050126	PUMA 2019-1 A	AUD	62,213.70	0.16
AU3FN0050589	DAOT 6 A	AUD	53,972.91	0.14
AU3FN0051041	SAA 2019-1 A	AUD	57,516.45	0.15
AU3FN0051462	MEDL 2019-1 A1	AUD	197,498.67	0.50
AU3FN0051538	IDOLT 2019-1 A	AUD	174,745.89	0.44
AU3FN0051553	CITIBANK NA/SYDNEY FRN 14/11/2022 AUD REGS	AUD	58,041.62	0.15
AU3FN0051561	CITIBANK NA/SYDNEY FRN 14/11/2024 AUD	AUD	7,265.70	0.02
AU3FN0051587	NATIONAL AUSTRALIA BANK LTD FRN 18/11/2031 AUD	AUD	302,702.18	0.76
AU3FN0052551	WST 2020-1 A	AUD	108,634.57	0.27
AU3FN0052726	MEDL 2015-1 A1-R	AUD	77,745.94	0.20
AU3FN0053831	ROYAL BANK OF CANADA/SYDNEY FRN 24/04/2023 AUD REGS	AUD	133,997.38	0.34
AU3FN0053880	SUNCORP-METWAY LTD FRN 24/04/2025 AUD	AUD	357,026.79	0.90
AU3FN0054086	BANK OF QUEENSLAND LTD FRN 14/05/2025 AUD REGS	AUD	215,289.63	0.54
AU3FN0054151	UBS AG/AUSTRALIA FRN 21/11/2022 AUD	AUD	54,461.65	0.14
AU3FN0054177	CREDIT SUISSE AG/SYDNEY FRN 26/05/2023 AUD	AUD	416,143.31	1.05
AU3FN0054284	MACQUARIE BANK LTD FRN 28/05/2030 AUD	AUD	377,406.79	0.95
AU3FN0055117	DBS GROUP HOLDINGS LTD FRN 17/07/2023 AUD	AUD	197,990.97	0.50
AU3FN0055224	NATIONAL AUSTRALIA BANK LTD FRN PERP AUD REGS	AUD	144,368.57	0.36
AU3FN0055265	MEDL 2015-2 A1R	AUD	33,275.27	0.08
AU3FN0055307	UBS AG/AUSTRALIA FRN 30/07/2025 AUD REGS	AUD	347,292.46	0.88
AU3FN0055497	INSURANCE AUSTRALIA GROUP LTD FRN 15/12/2036 AUD	AUD	146,860.18	0.37
AU3FN0055687	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 26/02/2031 AUD REGS	AUD	266,796.28	0.67
AU3FN0055802	SUNCORP GROUP LTD FRN 01/12/2035 AUD	AUD	96,379.32	0.24
AU3FN0055992	COMMONWEALTH BANK OF AUSTRALIA FRN 10/09/2030 AUD	AUD	361,266.60	0.91



ISIN	Description	Currency	Market Value	Weight (%)
AU3FN0056354	KIWIBANK LTD FRN 23/09/2025 AUD REGS	AUD	127,054.86	0.32
AU3FN0056594	AUSNET SERVICES HOLDINGS PTY LTD FRN 06/10/2080 AUD REGS	AUD	16,087.12	0.04
AU3FN0056685	DBS GROUP HOLDINGS LTD FRN 08/04/2031 AUD REGS	AUD	127,801.04	0.32
AU3FN0056859	ZMT 2020-1 A1	AUD	26,752.19	0.07
AU3FN0056867	ZMT 2020-1 A2	AUD	5,422.84	0.01
AU3FN0056990	SMHL 2020-1 A	AUD	134,675.03	0.34
AU3FN0057402	NATIONAL AUSTRALIA BANK LTD FRN 18/11/2030 AUD	AUD	79,203.44	0.20
AU3FN0057691	AMP LIFE LTD FRN 09/12/2035 AUD	AUD	74,265.38	0.19
AU3FN0057709	MACQUARIE BANK LTD FRN 09/12/2025 AUD	AUD	328,798.49	0.83
AU3FN0058129	WESTPAC BANKING CORP FRN 29/01/2031 AUD REGS	AUD	180,209.52	0.46
AU3FN0058244	DEFENCE BANK LTD FRN 17/02/2031 AUD REGS	AUD	16,139.40	0.04
AU3FN0058343	SUNCORP-METWAY LTD FRN 24/02/2026 AUD REGS	AUD	141,701.51	0.36
AU3FN0058632	SVENSKA HANDELSBANKEN AB FRN 04/03/2026 AUD	AUD	151,139.20	0.38
AU3SG0001175	TREASURY CORP OF VICTORIA 4.25% 20/12/2032 AUD	AUD	594,965.44	1.50
AU3SG0001241	WESTERN AUSTRALIAN TREASURY CORP 5% 23/07/2025 AUD REGS	AUD	139,746.57	0.35
AU3SG0001373	NEW SOUTH WALES TREASURY CORP 4% 20/05/2026 AUD REGS	AUD	3,529.68	0.01
AU3SG0001456	SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHORITY 2.75% 16/04/2025 AUD REGS	AUD	92,061.49	0.23
AU3SG0001498	SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHORITY 3% 20/07/2026 AUD REGS	AUD	17,415.89	0.04
AU3SG0001514	NEW SOUTH WALES TREASURY CORP 3% 20/03/2028 AUD	AUD	12,115.83	0.03
AU3SG0001563	WESTERN AUSTRALIAN TREASURY CORP 3% 21/10/2027 AUD REGS	AUD	10,781.91	0.03
AU3SG0001639	WESTERN AUSTRALIAN TREASURY CORP 2.5% 23/07/2024 AUD	AUD	14,335.35	0.04
AU3SG0001647	QUEENSLAND TREASURY CORP 4.2% 20/02/2047 AUD REGS 144A	AUD	4,269.12	0.01
AU3SG0001688	SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHORITY 3% 20/09/2027 AUD REGS	AUD	4,048.12	0.01
AU3SG0001696	NEW SOUTH WALES TREASURY CORP 3% 20/05/2027 AUD REGS	AUD	343,982.59	0.87
AU3SG0001704	WESTERN AUSTRALIAN TREASURY CORP 3% 21/10/2026 AUD REGS	AUD	17,585.41	0.04
AU3SG0001753	NEW SOUTH WALES TREASURY CORP 3.5% 20/11/2037 AUD REGS	AUD	232,448.88	0.59
AU3SG0001811	AUSTRALIAN CAPITAL TERRITORY 3% 18/04/2028 AUD	AUD	3,357.79	0.01
AU3SG0001829	WESTERN AUSTRALIAN TREASURY CORP 3.25% 20/07/2028 AUD REGS	AUD	9,517.69	0.02
AU3SG0001837	SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHORITY 3% 24/05/2028 AUD REGS	AUD	49,446.35	0.12
AU3SG0001878	NEW SOUTH WALES TREASURY CORP 3% 15/11/2028 AUD REGS	AUD	19,565.70	0.05
AU3SG0001886	NORTHERN TERRITORY TREASURY CORP 2.75% 21/04/2027 AUD	AUD	102,948.75	0.26
AU3SG0001936	AUSTRALIAN CAPITAL TERRITORY 2.25% 22/05/2029 AUD REGS	AUD	107,902.65	0.27
AU3SG0001944	NEW SOUTH WALES TREASURY CORP 2% 20/03/2031 AUD	AUD	744,925.17	1.88
AU3SG0001969	AUSTRALIAN CAPITAL TERRITORY 1.25% 22/05/2025 AUD REGS	AUD	17,740.66	0.04
AU3SG0001993	QUEENSLAND TREASURY CORP 1.75% 21/08/2031 AUD REGS 144A	AUD	465,512.44	1.18
AU3SG0002009	AUSTRALIAN CAPITAL TERRITORY 1.75% 23/10/2031 AUD	AUD	10,303.87	0.03
AU3SG0002025	NEW SOUTH WALES TREASURY CORP 1.25% 20/03/2025 AUD REGS	AUD	29,481.03	0.07
AU3SG0002082	NEW SOUTH WALES TREASURY CORP 2% 08/03/2033 AUD	AUD	397,884.61	1.00
AU3SG0002231	TREASURY CORP OF VICTORIA 2.25% 20/11/2040 AUD	AUD	36,893.27	0.09
AU3SG0002314	TREASURY CORP OF VICTORIA 1.5% 10/09/2031 AUD	AUD	181,105.01	0.46

ISIN	Description	Currency	Market Value	Weight (%)
AU3SG0002439	QUEENSLAND TREASURY CORP 1.5% 20/08/2032 AUD REGS 144A	AUD	55,780.92	0.14
AU3TB0000192	AUSTRALIA GOVERNMENT 3.75% 21/04/2037 AUD REGS	AUD	49,439.23	0.12
CAL_AUD	CREATION & LIQUIDATION-AUD-BNP PARIBAS/LUXEMBOURG	AUD	-1,282.04	0.00
COL_AUD	COLLATERAL-AUD-AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	-42,608.80	-0.11
COL_AUD	COLLATERAL-AUD-WESTPAC BANKING CORP	AUD	-7,338.57	-0.02
DCP_AUD	COUPON INCOME ENTITLEMENT-AUD-BNP PARIBAS SA	AUD	26,593.37	0.07
DIV_AUD	DIVIDEND INCOME ENTITLEMENT-AUD-BNP PARIBAS SA	AUD	878.06	0.00
DU0DP21430A9	DEXUS FINANCE PTY LTD	AUD	60,839.38	0.15
LQTYPE1CAPAUD	CAPITAL CASH-AUD-BNP PARIBAS SA	AUD	3,149,356.82	7.95
LQTYPE2WFOAUD	CASH BACKING FUTURES-AUD	AUD	4,210,517.90	10.63
LQTYPE3MDSAUD	MEMORANDUM ACCOUNT-AUD-BNP PARIBAS SA	AUD	-370,462.69	-0.94
LQTYPE3MRLAUDC	COLLATERAL-AUD-MERRILL LYNCH & CO INC	AUD	77,433.45	0.20
LQTYPE3WFOAUD	VARIATION MARGIN-AUD-UBS AG	AUD	201,074.68	0.51
LQTYPE3WIMAUD	INITIAL MARGIN-AUD-UBS AG	AUD	249,273.45	0.63
MEM_AUD	MEMORANDUM ACCOUNT-AUD-NO CUSTODIAN	AUD	8.32	0.00
Not Supplied	AUD Spot FX	AUD	351,961.99	0.89
Not Supplied	AUD Forward FX	AUD	1,583,406.16	4.00
NTC_AUD	NOTICE ACCOUNT-AUD-0.35%-60 DAYS-COMMONWEALTH BANK OF AUSTRALIA	AUD	0.79	0.00
NTC_AUD	NOTICE ACCOUNT-AUD-0.25%-30 DAYS-COMMONWEALTH BANK OF AUSTRALIA	AUD	9,665.02	0.02
NTC_AUD	INACTIVE NOTICE ACCOUNT-AUD-0.5%-31 DAYS-COMMONWEALTH BANK OF AUSTRALIA	AUD	0.40	0.00
OSP_AUD	OUTSTANDING SETTLEMENT PURCHASES-AUD-BNP PARIBAS SA	AUD	-575,233.39	-1.45
OSS_AUD	OUTSTANDING SETTLEMENT SALES-AUD-BNP PARIBAS SA	AUD	803,451.17	2.03
VTAH1	ASX AUSTRALIA 5YR BOND MAR21 (15/03/2021)	AUD	525,703.07	1.33
XMH1	ASX AUSTRALIA 10Y BOND MAR21 (15/03/2021)	AUD	-3,804,654.29	-9.61
XS1461849363	BANK OF AMERICA CORP FRN 05/08/2021 AUD	AUD	44,911.09	0.11
XS1461849447	BANK OF AMERICA CORP 3.3% 05/08/2021 AUD	AUD	37,034.27	0.09
XS1663477187	WESTPAC BANKING CORP 4.334% FIX/FRN 16/08/2029 AUD REGS	AUD	19,876.21	0.05
XS1891780691	HEATHROW FUNDING LTD 4.15% 11/10/2028 AUD REGS	AUD	120,513.95	0.30
XS1997248866	CITIBANK NA FRN 20/05/2022 AUD	AUD	145,186.04	0.37
XXXCB6V	PARENT IRS PAY FIX AUD .86% REC FLOAT AUD BBSW6M 15/05/2030 XANZB	AUD	38,625.24	0.10
XXXCE74	PARENT IRS PAY FIX AUD .525% REC FLOAT AUD BBSW6M 16/02/2026 XWES	AUD	3,159.36	0.01
XXXCE75	PARENT IRS PAY FIX AUD 1.3375% REC FLOAT AUD BBSW6M 16/02/2031 XANZB	AUD	8,349.32	0.02
XXXCE7F	PARENT IRS PAY FIX AUD .535% REC FLOAT AUD BBSW6M 17/02/2026 XANZB	AUD	4,404.57	0.01
XXXCE7G	PARENT IRS PAY FIX AUD 1.35% REC FLOAT AUD BBSW6M 17/02/2031 XANZB	AUD	8,171.88	0.02
XXXCE7V	PARENT IRS PAY FIX AUD .598% REC FLOAT AUD BBSW6M 18/02/2026 XWES	AUD	3,616.81	0.01
XXXCE7W	PARENT IRS PAY FIX AUD 1.429% REC FLOAT AUD BBSW6M 18/02/2031 XWES	AUD	6,843.10	0.02
XXXCEAK	PARENT IRS PAY FIX AUD 1.656% REC FLOAT AUD BBSW6M 25/02/2031 XWES	AUD	2,588.64	0.01
XXXCEDL	PARENT IRS PAY FIX AUD 1.656% REC FLOAT AUD BBSW6M 25/02/2031 XANZB	AUD	5,521.46	0.01
YMH1	ASX AUSTRALIA 3YR BOND MAR21 (15/03/2021)	AUD	-931,567.47	-2.35
ADJ_EUR	CASH ADJUSTMENTS -EUR-BNP PARIBAS SECURITIES SERVICES/LONDON	EUR	-35,785.49	-0.09

ISIN	Description	Currency	Market Value	Weight (%)
BE6325871166	HOUSE OF HR 7.5% 15/01/2027 EUR REGS	EUR	1,004.41	0.00
CAL_EUR	CREATION & LIQUIDATION-EUR-BNP PARIBAS/LUXEMBOURG	EUR	168.32	0.00
COL_EUR	COLLATERAL-EUR-CITIGROUP GLOBAL MARKETS LTD	EUR	1,373.53	0.00
DCP_EUR	COUPON INCOME ENTITLEMENT-EUR-BNP PARIBAS SECURITIES SERVICES/LONDON	EUR	427.74	0.00
DE000C5GTXB2	INACTIVE EUX EURO BUND MAR21 (08/03/2021)	EUR	-1,668.99	0.00
DE000C5GTXC0	INACTIVE EUX EURO BOBL MAR21 (08/03/2021)	EUR	-11,254.80	-0.03
DE000C5GTXE6	INACTIVE EUX EURO BUXL MAR21 (08/03/2021)	EUR	-1,040.45	0.00
EUR#	CAPITAL CASH-EUR-BNP PARIBAS/LUXEMBOURG	EUR	0.00	0.00
EUR#	CAPITAL CASH-EUR-BNP PARIBAS SECURITIES SERVICES/LONDON	EUR	487.55	0.00
FIM_EUR	INITIAL MARGIN-EUR-UBS AG	EUR	150.11	0.00
FR0013505062	TECHNICOLOR - REGR ORD EUR	EUR	3,391.06	0.01
FR0013534336	ELECTRICITE DE FRANCE SA 3.375% FIX/FRN PERP EUR REGS	EUR	367.94	0.00
FR0013534351	ELECTRICITE DE FRANCE SA 2.875% FIX/FRN PERP EUR REGS	EUR	632.90	0.00
FVM_EUR	VARIATION MARGIN-EUR-UBS AG	EUR	-11.88	0.00
LD164262	VERISURE 11/17 EUR TERM B1E 10/22	EUR	714.49	0.00
LD169930	TMF GROUP 12/17 EUR TERM B 6/25	EUR	4,737.26	0.01
LD177087	COGNITA 11/18 EUR TERM B1 11/25	EUR	4,677.45	0.01
LD190423	ADEVINTA / EUR TERM B 10/27	EUR	3,564.93	0.01
LD191106	INOVIE / EUR TERM B 3/28	EUR	4,363.38	0.01
LD191143	FLENDER / EUR TERM B 1/28	EUR	2,379.52	0.01
LD191968	VERISURE HOLDING / EUR TERM B 1/28	EUR	9,703.84	0.02
LD192275	NIELSENIQ / EUR TERM B 2/28	EUR	2,892.02	0.01
LD192650	CDK INTERNATIONAL 2/28 (EUR) B	EUR	3,791.47	0.01
LD192684	STARK GROUP / EUR TERM B 2/28	EUR	4,992.72	0.01
LD192935	CENTRIENT / EUR TERM B 10/25	EUR	0.00	0.00
LS164262	VERISURE 11/17 EUR TERM B1E 10/22	EUR	-676.07	0.00
LS170078	HYPERION INSURANCE 12/17 EUR TERM B 12/24	EUR	-6,058.12	-0.02
LS181236	AREAS 7/19 EUR TERM B1 7/26	EUR	-7,354.42	-0.02
LS181920	WEBHELP 8/19 EUR TERM B 11/26	EUR	-4,764.59	-0.01
LS191143	FLENDER / EUR TERM B 1/28	EUR	-2,382.29	-0.01
LX148262	MEDIAN KLINIKEN 10/15 EUR TERM B 10/22	EUR	4,858.85	0.01
LX155222	KETER GROUP 10/16 EUR TERM B1 10/23	EUR	9,367.19	0.02
LX161574	TIPICO 3/17 EUR TERM B 8/22	EUR	5,416.50	0.01
LX161584	UNILABS 3/17 EUR TERM B 4/24	EUR	4,843.01	0.01
LX161739	DORNA SPORTS 3/17 EUR TERM B 4/24	EUR	4,734.49	0.01
LX164876	PORTAVENTURA WORLD 6/17 EUR TERM B 6/24	EUR	9,192.92	0.02
LX165624	NORD ANGLIA EDUCATION FINANCE 6/17 EUR TERM B 9/24	EUR	11,806.12	0.03
LX166298	ARCHROMA 7/17 EUR TERM B1 7/24	EUR	5,571.36	0.01
LX168813	OXEA 9/17 EUR TERM B1 10/24	EUR	7,380.16	0.02
LX168948	MORPHO 12/16 EUR TERM B1 1/24	EUR	14,641.10	0.04

ISIN	Description	Currency	Market Value	Weight (%)
LX169930	TMF GROUP 12/17 EUR TERM B 6/25	EUR	5,626.81	0.01
LX169932	TMF GROUP 12/17 EUR TERM 6/26	EUR	4,324.57	0.01
LX170864	DELTA FIBER 1/18 EUR TERM B 1/25	EUR	5,147.58	0.01
LX170881	FLAMINGO/AFRIFLORA 2/18 EUR TERM 2/25	EUR	10,566.06	0.03
LX171259	ACTION NEDERLAND 2/18 EUR TERM B 3/25	EUR	7,008.26	0.02
LX171300	ITIVITI GROUP 2/18 EUR TERM B 3/25	EUR	9,508.58	0.02
LX171809	UPFIELD 3/18 EUR TERM B1 7/25	EUR	14,103.65	0.04
LX174821	SIVANTOS/WIDEX 7/18 EUR TERM B1 2/26	EUR	8,314.46	0.02
LX174826	SIACI 7/18 EUR TERM B 7/25	EUR	8,470.11	0.02
LX175234	AVERYS 8/18 EUR TERM B 9/25	EUR	4,925.39	0.01
LX175235	Averys 8/26 (EUR) Lien	EUR	3,295.21	0.01
LX175861	DSM SINOCHEM 9/18 EUR TERM B 10/25	EUR	6,442.29	0.02
LX176682	VACALIANS 10/18 EUR TERM B 11/25	EUR	5,689.78	0.01
LX177740	AMER SPORTS 3/19 EUR TERM B 3/26	EUR	10,479.32	0.03
LX178439	IVC 8/20 EUR TERM B2 2/26	EUR	7,771.47	0.02
LX179210	CEVA SANTE 3/19 EUR TERM B 4/26	EUR	11,614.03	0.03
LX180927	VUE 6/19 EUR TERM B 6/26	EUR	4,700.82	0.01
LX181236	AREAS 7/19 EUR TERM B1 7/26	EUR	7,345.31	0.02
LX181920	WEBHELP 8/19 EUR TERM B 11/26	EUR	12,332.08	0.03
LX181921	TIPICO 8/19 EUR TERM B 8/24	EUR	3,846.13	0.01
LX182816	WITTUR 9/19 EUR TERM B 9/26	EUR	9,226.59	0.02
LX182958	PARQUES REUNIDOS 9/19 EUR TERM B 9/26	EUR	12,180.39	0.03
LX183051	XELLA 9/19 EUR TERM B3 10/26	EUR	5,165.00	0.01
LX183336	KANTAR GROUP 10/19 EUR TERM B 12/26	EUR	12,973.70	0.03
LX183457	AXEL SPRINGER 11/19 EUR TERM B 12/26	EUR	8,624.58	0.02
LX183459	AFFIDEA 10/19 EUR TERM B 12/26	EUR	7,430.85	0.02
LX185137	ORTHO-CLINICAL DIAGNOSTICS 1/20 EUR TERM B 6/25	EUR	13,237.47	0.03
LX185225	LGC GROUP 1/20 EUR TERM B 4/27	EUR	9,700.67	0.02
LX185359	AZELIS 1/20 EUR TERM B3 11/25	EUR	8,131.48	0.02
LX185629	AENOVA 2/20 EUR TERM B 2/25	EUR	8,270.90	0.02
LX185784	STAGE ENTERTAINMENT 2/20 EUR TERM B 5/26	EUR	12,470.70	0.03
LX186002	POLYNT REICHHOLD / EUR TERM B1 3/27	EUR	7,656.61	0.02
LX188437	CEP 6/20 EUR TERM B 5/27	EUR	4,838.65	0.01
LX189018	MASMOVIL 7/20 EUR TERM B 9/27	EUR	17,579.07	0.04
LX189028	DEDALUS FINANCE / EUR TERM B 7/27	EUR	8,674.48	0.02
LX189089	TECHNICOLOR 7/20 EUR TERM 6/24	EUR	4,942.02	0.01
LX189195	ILIAD / EUR TERM B 11/26	EUR	10,912.61	0.03
LX190035	TECHNICOLOR 9/20 EUR TERM DD 12/24	EUR	4,625.17	0.01
LX190153	COLISEE / EUR TERM B 10/27	EUR	5,572.55	0.01
LX190174	GENESYS TELECOMMUNICATIONS / EUR TERM B 10/27	EUR	9,253.12	0.02



ISIN	Description	Currency	Market Value	Weight (%)
LX190296	EXACT SOFTWARE / EUR TERM B2 10/26	EUR	5,031.53	0.01
LX190452	NEURAXPHARM / EUR TERM B 10/27	EUR	3,633.44	0.01
LX190841	KERSIA / EUR TERM B 12/27	EUR	3,568.89	0.01
LX190863	BARENTZ / EUR TERM B 11/27	EUR	2,383.48	0.01
LX191527	NEURAXPHARM 10/20 EUR TERM B2 12/27	EUR	2,098.72	0.01
LX191968	VERISURE HOLDING / EUR TERM B 1/28	EUR	3,466.31	0.01
LX192244	BIOGROUP / EUR TERM B 2/28	EUR	6,098.91	0.02
LX192378	MULTI-COLOR 2/21 EUR TERM B 7/26	EUR	13,275.10	0.03
LX192680	ALTER DOMUS / EUR TERM B 2/28	EUR	2,370.02	0.01
MEM_EUR	MEMORANDUM ACCOUNT-EUR-NO CUSTODIAN	EUR	-0.40	0.00
Not Supplied	EUR Spot FX	EUR	-862.22	0.00
Not Supplied	CASH BACKING FUTURES-EUR	EUR	13,964.64	0.04
Not Supplied	PARENT CDS ADLER REAL ESTATE AG EUR 20/12/2025 XCSFB CPN 500 @197bps	EUR	127.13	0.00
Not Supplied	EUR Forward FX	EUR	-592,095.59	-1.49
Not Supplied	PARENT CDS NOVAFIVES SAS EUR 20/06/2025 XGOL CPN 500 @40pts	EUR	34.06	0.00
Not Supplied	PARENT CDS STONEGATE PUB CO FINANCIN EUR 20/12/2025 XJPM CPN 500 @8pts	EUR	13.07	0.00
Not Supplied	PARENT CDS THYSSENKRUPP AG EUR 20/12/2025 XBAR CPN 100 @355bps	EUR	-97.83	0.00
Not Supplied	PARENT CDS STONEGATE PUB CO FINANCIN EUR 20/12/2025 XJPM CPN 500 @6.625pts	EUR	13.86	0.00
Not Supplied	PARENT CDS STENA AB EUR 20/06/2025 XGOL CPN 500 @15.5pts	EUR	20.99	0.00
Not Supplied	PARENT CDS STENA AB EUR 20/06/2025 XGOL CPN 500 @15pts	EUR	37.23	0.00
OSP_EUR	OUTSTANDING SETTLEMENT PURCHASES-EUR-BNP PARIBAS/LUXEMBOURG	EUR	-2,216.74	-0.01
OSS_EUR	OUTSTANDING SETTLEMENT SALES-EUR-BNP PARIBAS/LUXEMBOURG	EUR	3,025.89	0.01
US00510DAC83	ION ANALYTICS / EUR TERM 2/28	EUR	4,230.30	0.01
US05988HAF47	BMC 2/21 EUR TERM B 10/25	EUR	0.00	0.00
US42328DAC20	ION CORPORATES 10/19 EUR TERM 10/25	EUR	10,181.88	0.03
US49865NAU46	KLOECKNER PENTAPLAST / EUR TERM B 2/26	EUR	3,532.45	0.01
XAD8354KAB26	MADRID 6/19 EUR TERM B 7/26	EUR	2,403.28	0.01
XAD8354KAB26	MADRID 6/19 EUR TERM B 7/26	EUR	6,185.25	0.02
XAD9000BAC63	THYSSENKRUPP ELEVATOR / EUR TERM B 7/27	EUR	5,452.54	0.01
XAG3679YAH53	FRONERI / EUR TERM 1/28	EUR	2,397.74	0.01
XAG4712JAL61	HYPERION INSURANCE 12/17 EUR TERM B 12/24	EUR	6,037.52	0.02
XAL5582BAU16	ION TRADING 6/18 EUR TERM B 11/24	EUR	8,191.29	0.02
XAL8908YAC20	NESTLE SKIN HEALTH 7/19 EUR TERM B 10/26	EUR	3,809.69	0.01
XAN2611UAB16	DIVERSEY 7/17 EUR TERM 9/24	EUR	9,339.07	0.02
XS0161100515	TELECOM ITALIA FINANCE SA 7.75% 24/01/2033 EUR	EUR	380.22	0.00
XS1002121454	STICHTING AK RABOBANK CERTIFICATEN 6.5% PERP EUR REGS	EUR	474.87	0.00
XS1057659838	PETROLEOS MEXICANOS 3.75% 16/04/2026 EUR REGS	EUR	473.29	0.00
XS1211040917	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 1.25% 31/03/2023 EUR REGS	EUR	259.81	0.00
XS1379158048	PETROLEOS MEXICANOS 5.125% 15/03/2023 EUR REGS	EUR	209.12	0.00
XS1439749281	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 1.125% 15/10/2024 EUR REGS	EUR	635.28	0.00

ISIN	Description	Currency	Market Value	Weight (%)
XS1548475968	INTESA SANPAOLO SPA 7.75% FIX/FRN PERP EUR REGS	EUR	263.38	0.00
XS1577952440	ALTICE FINCO SA 4.75% 15/01/2028 EUR REGS	EUR	265.76	0.00
XS1600481821	BURGER KING FRANCE SAS FRN 01/05/2023 EUR REGS	EUR	7,928.70	0.02
XS1736257822	NEWCO GB SAS 8% PIK 15/12/2022 EUR REGS	EUR	676.86	0.00
XS1813724603	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.5% 01/03/2025 EUR	EUR	451.51	0.00
XS1821883102	NETFLIX INC 3.625% 15/05/2027 EUR	EUR	756.47	0.00
XS1859337419	ALTICE FRANCE SA/FRANCE 5.875% 01/02/2027 EUR REGS	EUR	403.58	0.00
XS1881005976	JAGUAR LAND ROVER AUTOMOTIVE PLC 4.5% 15/01/2026 EUR REGS	EUR	685.58	0.00
XS1982704824	CPI PROPERTY GROUP SA 4.875% FIX/FRN PERP EUR REGS	EUR	513.69	0.00
XS1989380172	NETFLIX INC 3.875% 15/11/2029 EUR REGS	EUR	916.88	0.00
XS2010029663	ADLER GROUP SA 3.25% 05/08/2025 EUR REGS	EUR	900.64	0.00
XS2010037682	JAGUAR LAND ROVER AUTOMOTIVE PLC 6.875% 15/11/2026 EUR REGS	EUR	199.61	0.00
XS2010037765	HEIMSTADEN BOSTAD AB 3.248% FIX/FRN PERP EUR REGS	EUR	1,118.07	0.00
XS2021212332	CELLNEX TELECOM SA 0.5% 05/07/2028 EUR CONV REGS	EUR	581.41	0.00
XS2031925840	VIVION INVESTMENTS SARL 3% 08/08/2024 EUR REGS	EUR	675.28	0.00
XS2032590007	VICTORIA PLC 5.25% 15/07/2024 EUR REGS	EUR	2.77	0.00
XS2055106210	AROUNDTOWN SA 3.375% FIX/FRN PERP EUR REGS	EUR	457.05	0.00
XS2059777594	LHMC FINCO 2 SARL 7.25% PIK 02/10/2025 EUR REGS	EUR	149.31	0.00
XS2067265392	SUMMER BC HOLDCO A SARL 9.25% 31/10/2027 EUR REGS	EUR	571.51	0.00
XS2070311431	VIVION INVESTMENTS SARL 3.5% 01/11/2025 EUR REGS	EUR	28.52	0.00
XS2076099865	NETFLIX INC 4.625% 15/05/2029 EUR	EUR	752.51	0.00
XS2079032483	ARD FINANCE SA 5% PIK 30/06/2027 EUR REGS	EUR	1,203.62	0.00
XS2085860844	ASSEMBLIN FINANCING AB FRN 15/05/2025 EUR REGS	EUR	4,256.84	0.01
XS2110768525	STENA INTERNATIONAL SA 3.75% 01/02/2025 EUR REGS	EUR	331.50	0.00
XS2112973107	CHEPLAPHARM ARZNEIMITTEL GMBH 3.5% 11/02/2027 EUR REGS	EUR	206.35	0.00
XS2125121769	HEIMSTADEN BOSTAD AB 3.375% FIX/FRN PERP EUR REGS	EUR	948.16	0.00
XS2138128314	ALTICE FRANCE HOLDING SA 8% 15/05/2027 EUR REGS	EUR	617.06	0.00
XS2138140798	ALTICE FRANCE HOLDING SA 4% 15/02/2028 EUR REGS	EUR	285.56	0.00
XS2166217278	NETFLIX INC 3% 15/06/2025 EUR REGS	EUR	690.73	0.00
XS2178043530	BANK OF IRELAND GROUP PLC 7.5% FIX/FRN PERP EUR REGS	EUR	555.27	0.00
XS2189356996	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC 2.125% 15/08/2026 EUR REG	EUR	419.82	0.00
XS2198191962	VERTICAL HOLDCO GMBH 6.625% 15/07/2028 EUR REGS	EUR	1,368.38	0.00
XS2198388592	HT TROPLAST GMBH 9.25% 15/07/2025 EUR REGS	EUR	1,292.34	0.00
XS2203802462	NE PROPERTY BV 3.375% 14/07/2027 EUR REGS	EUR	627.36	0.00
XS2205088896	PARTS EUROPE SA 6.5% 16/07/2025 EUR REGS	EUR	798.06	0.00
XS2223761813	INTESA SANPAOLO SPA 5.875% FIX/FRN PERP EUR REGS	EUR	335.46	0.00
XS2223762381	INTESA SANPAOLO SPA 5.5% FIX/FRN PERP EUR REGS	EUR	506.16	0.00
XS2226123573	BANK OF IRELAND GROUP PLC 6% FIX/FRN PERP EUR REGS	EUR	1,005.99	0.00
XS2229875989	FORD MOTOR CREDIT CO LLC 3.25% 15/09/2025 EUR	EUR	1,140.25	0.00
XS2231191748	CPI PROPERTY GROUP SA 4.875% FIX/FRN PERP EUR REGS	EUR	1,147.38	0.00

ISIN	Description	Currency	Market Value	Weight (%)
XS2243548273	CHEPLAPHARM ARZNEIMITTEL GMBH 4.375% 15/01/2028 EUR REGS	EUR	364.37	0.00
XS2244837162	TEREOS FINANCE GROUPE I SA 7.5% 30/10/2025 EUR REGS	EUR	1,182.63	0.00
XS2247614063	DRAX FINCO PLC 2.625% 01/11/2025 EUR REGS	EUR	615.08	0.00
XS2248826294	ADLER GROUP SA 2.75% 13/11/2026 EUR REGS	EUR	598.84	0.00
XS2251627514	PINNACLE BIDCO PLC 5.5% 15/02/2025 EUR REGS	EUR	861.03	0.00
XS2256949749	ABERTIS INFRAESTRUCTURAS FINANCE BV 3.248% FIX/FRN PERP EUR REGS	EUR	1,013.91	0.00
XS2262839603	IPD 3 BV FRN 01/12/2025 EUR REGS	EUR	4,690.92	0.01
XS2270393379	BANCA MONTE DEI PASCHI DI SIENA SPA 1.875% 09/01/2026 EUR REGS	EUR	1,229.37	0.00
XS2272358024	SAMHALLSBYGGNADSBOLAGET I NORDEN AB 2.625% FIX/FRN PERP EUR REGS	EUR	1,274.12	0.00
XS2272845798	VZ VENDOR FINANCING II BV 2.875% 15/01/2029 EUR REGS	EUR	1,722.86	0.00
XS2274815369	CONTOURGLOBAL POWER HOLDINGS SA 2.75% 01/01/2026 EUR REGS	EUR	350.12	0.00
XS2274816177	CONTOURGLOBAL POWER HOLDINGS SA 3.125% 01/01/2028 EUR REGS	EUR	204.76	0.00
XS2275101967	SOFIMA HOLDING SPA FRN 15/01/2028 EUR REGS	EUR	2,869.45	0.01
XS2284323347	BANCO BPM SPA 6.5% FIX/FRN PERP EUR REGS	EUR	946.18	0.00
XS2287912450	VERISURE MIDHOLDING AB 5.25% 15/02/2029 EUR REGS	EUR	834.50	0.00
XS2288109676	TELECOM ITALIA SPA/MILANO 1.625% 18/01/2029 EUR REGS	EUR	786.97	0.00
XS2290533020	CPI PROPERTY GROUP SA 3.75% FIX/FRN PERP EUR REGS	EUR	1,355.71	0.00
XS2290960520	TOTAL SE 1.625% FIX/FRN PERP EUR REGS	EUR	788.16	0.00
XS2290960876	TOTAL SE 2.125% FIX/FRN PERP EUR REGS	EUR	864.60	0.00
XS2291928849	INEOS QUATTRO FINANCE 1 PLC 3.75% 15/07/2026 EUR REGS	EUR	221.40	0.00
XS2291929573	INEOS QUATTRO FINANCE 2 PLC 2.5% 15/01/2026 EUR REGS	EUR	361.60	0.00
XS2294155739	HEIMSTADEN BOSTAD AB 2.625% FIX/FRN PERP EUR REGS	EUR	1,515.32	0.00
XS2294854745	GOLDSTORY SASU 5.375% 01/03/2026 EUR REGS	EUR	573.10	0.00
XS2295333988	IBERDROLA INTERNATIONAL BV 1.825% FIX/FRN PERP EUR REGS	EUR	508.54	0.00
XS2295335413	IBERDROLA INTERNATIONAL BV 1.45% FIX/FRN PERP EUR REGS	EUR	409.13	0.00
XS2295691633	BRUNELLO BIDCO SPA FRN 15/02/2028 EUR REGS	EUR	2,179.12	0.01
XS2295692441	ASSEMBLIN FINANCING AB FRN 15/05/2025 EUR REGS	EUR	1,642.46	0.00
XS2298381307	KLEOPATRA FINCO SARL 4.25% 01/03/2026 EUR REGS	EUR	161.99	0.00
XS2298382453	KLEOPATRA HOLDINGS 2 SCA 6.5% 01/09/2026 EUR REGS	EUR	1,052.33	0.00
XS2305742434	IQVIA INC 1.75% 15/03/2026 EUR REGS	EUR	648.74	0.00
XS2305744059	IQVIA INC 2.25% 15/03/2029 EUR REGS	EUR	790.14	0.00
XS2307567086	VICTORIA PLC 3.625% 24/08/2026 EUR REGS	EUR	784.99	0.00
XXXCE23	PARENT CDS ITRAXX-XOVERS34V2-05Y 20/12/2025 EUR CPN 500 @270.725bps ICE_EU CIT_E	EUR	-1,343.43	0.00
FIM_GBP	INITIAL MARGIN-GBP-UBS AG	GBP	5.94	0.00
FVM_GBP	VARIATION MARGIN-GBP-UBS AG	GBP	-0.79	0.00
GB00J8RLJK61	ICE LONG GILT JUN21 (27/05/2021)	GBP	257.44	0.00
GBP#	CAPITAL CASH-GBP-BNP PARIBAS SECURITIES SERVICES/LONDON	GBP	52,743.15	0.13
HSLJPZ	JHUK SECURED LOANS FUND Y ACC GROSS JPY (HEDGING OF BNB74M0)	GBP	-1,292.74	0.00
HSLYEU	JHUK SECURED LOANS FUND Y ACC GROSS EUR (HEDGING OF B5PWZL1)	GBP	-1,802.86	0.00
HSLYUS	JHUK SECURED LOANS FUND Y ACC GROSS USD (HEDGING OF BKX58R4)	GBP	-93.87	0.00

ISIN	Description	Currency	Market Value	Weight (%)
IE00B4QC9X39	DEUTSCHE GLOBAL LIQUIDITY SERIES MANAGED STERLING FUND PLATINUM GBP	GBP	5.54	0.00
LX144153	BUSY BEES 4/15 GBP TERM B 5/22	GBP	7,035.19	0.02
LX160778	ETHYPHARM 3/17 GBP TERM B1 7/23	GBP	13,718.29	0.03
LX165449	EUROPEAN CAMPING GROUP 7/17 GBP TERM B1 7/24	GBP	9,103.01	0.02
LX171056	EG GROUP 2/18 GBP TERM B 2/25	GBP	12,374.46	0.03
LX173635	ZPG 6/18 GBP TERM B1 7/25	GBP	7,020.54	0.02
LX173637	ZPG 6/18 GBP TERM 7/26	GBP	6,254.96	0.02
LX177086	COGNITA 11/23 (GBP) B2	GBP	5,933.36	0.01
LX177184	TILNEY 12/18 GBP TERM B 12/25	GBP	8,171.88	0.02
LX185478	STADA ARZNEIMITTEL 1/20 GBP TERM F 8/26	GBP	11,131.63	0.03
Not Supplied	CASH BACKING FUTURES-GBP	GBP	-257.44	0.00
Not Supplied	GBP Forward FX	GBP	-134,295.61	-0.34
OSS_GBP	OUTSTANDING SETTLEMENT SALES-GBP-BNP PARIBAS/LUXEMBOURG	GBP	716.07	0.00
RVN_GBP	REVENUE-GBP-BNP PARIBAS SECURITIES SERVICES/LONDON	GBP	-3,077.77	-0.01
XAN8405TAC98	REFRESCO 12/17 GBP TERM B2 1/25	GBP	14,529.02	0.04
XS1619820324	PREMIER FOODS FINANCE PLC FRN 15/07/2022 GBP REGS	GBP	2,192.58	0.01
XS1681806326	ICELAND BONDCO PLC 4.625% 15/03/2025 GBP REGS	GBP	541.41	0.00
XS1756633126	PINNACLE BIDCO PLC 6.375% 15/02/2025 GBP REGS	GBP	503.79	0.00
XS2017788592	AROUNDTOWN SA 4.75% FIX/FRN PERP GBP REGS	GBP	182.58	0.00
XS2028892474	GALAXY BIDCO LTD 6.5% 31/07/2026 GBP REGS	GBP	21.78	0.00
XS2231189924	VMED O2 UK FINANCING I PLC 4% 31/01/2029 GBP REGS	GBP	1,026.58	0.00
XS2262082758	BOPARAN FINANCE PLC 7.625% 30/11/2025 GBP REGS	GBP	888.36	0.00
XS2303071992	BELLIS ACQUISITION CO PLC 3.25% 16/02/2026 GBP REGS	GBP	1,413.14	0.00
XS2304198331	ICELAND BONDCO PLC 4.375% 15/05/2028 GBP REGS	GBP	451.11	0.00
SEK#	CAPITAL CASH-SEK-BNP PARIBAS/LUXEMBOURG	SEK	0.00	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	-8,070.09	-0.02
CAL_USD	CREATION & LIQUIDATION-USD-BNP PARIBAS/LUXEMBOURG	USD	743.01	0.00
COL_USD	COLLATERAL-USD-CITIGROUP GLOBAL MARKETS LTD	USD	-59.01	0.00
COL_USD	COLLATERAL-USD-BARCLAYS BANK PLC	USD	68.52	0.00
DCP_USD	COUPON INCOME ENTITLEMENT-USD-BNP PARIBAS SECURITIES SERVICES/LONDON	USD	13.86	0.00
DIV_USD	DIVIDEND INCOME ENTITLEMENT-USD-BNP PARIBAS/LUXEMBOURG	USD	11.49	0.00
FIM_USD	INITIAL MARGIN-USD-UBS AG	USD	3,505.12	0.01
FVM_USD	VARIATION MARGIN-USD-UBS AG	USD	7,271.24	0.02
FVM1	CBOT US 5YR NOTE JUN21 (28/05/2021)	USD	-313,805.29	-0.79
HGHAEU	JHHF GLOBAL HIGH YIELD BOND FUND A2 HEUR (HEDGING OF BFD42C9)	USD	-2.77	0.00
HGHIEU	JHHF GLOBAL HIGH YIELD BOND FUND I2 HEUR (HEDGING OF BFD42F2)	USD	0.79	0.00
HGHZGB	JHHF GLOBAL HIGH YIELD BOND FUND Z2 HGBP (HEDGING OF BGDF702)	USD	5.15	0.00
HHC2EU	JANUS HENDERSON HORIZON EMERGING MARKET CORPORATE BOND FUND C2 HEUR (HEDGING OF	USD	-1.19	0.00
HHCBA3	JHHF EMERGING MARKET CORPORATE BOND FUND A3q HEUR (HEDGING OF BDFVSQ0)	USD	0.00	0.00



ISIN	Description	Currency	Market Value	Weight (%)
HHEAEU	JHHF EMERGING MARKET CORPORATE BOND FUND A2 HEUR (HEDGING OF BRHZ0D9)	USD	-3.56	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	-0.40	0.00
HHEZ3A	JHHF EMERGING MARKET CORPORATE BOND FUND Z3q HAUD (HEDGING OF BDGPG90)	USD	-33.66	0.00
HHEZGB	JHHF EMERGING MARKET CORPORATE BOND FUND Z2 HGBP (HEDGING OF BRHZ0H3)	USD	1.19	0.00
HHFA1E	JHHF GLOBAL HIGH YIELD BOND FUND A3q HEUR (HEDGING OF BGY6WS7)	USD	-2.77	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	-0.79	0.00
HHFEH3	JHHF GLOBAL HIGH YIELD BOND FUND H3q HEUR (HEDGING OF BF0LG09)	USD	-1.19	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	-11.88	0.00
HHFGUC	JHHF GLOBAL HIGH YIELD FUND GU2 HCHF (HEDGING OF BMDFRC6)	USD	-41.98	0.00
HHFHSE	JANUS HENDERSON HORIZON GLOBAL HIGH YIELD BOND FUND H2 HSEK (HEDGING OF BN92R84)	USD	-11.88	0.00
HHFI2C	JHHF GLOBAL HIGH YIELD FUND I2 HCHF (HEDGING OF BMDFRB5)	USD	-1.19	0.00
HHFNI2	JHHF GLOBAL HIGH YIELD FUND I2 HNOK (HEDGING OF BMX6DP4)	USD	0.00	0.00
HHFZ2E	JHHF GLOBAL HIGH YIELD FUND Z2 HEUR (HEDGING OF BMDFRJ3)	USD	-10.69	0.00
HHFZ3A	JHHF GLOBAL HIGH YIELD BOND FUND Z3q HAUD (HEDGING OF BDGPGB2)	USD	20.20	0.00
HHFZ3G	JHHF GLOBAL HIGH YIELD BOND FUND Z3q HGBP (HEDGING OF BYT2XS3)	USD	1.58	0.00
HSCGU2	JANUS HENDERSON HORIZON GLOBAL HIGH YIELD BOND FUND GU2 HGBP (HEDGING OF BKS39J2)	USD	0.00	0.00
HSCGU3	JHHF GLOBAL HIGH YIELD BOND FUND GU3q HGBP (HEDGING OF BKS39K3)	USD	0.00	0.00
HSCSGD	JHHF GLOBAL HIGH YIELD BOND FUND A4m HSGD (HEDGING OF BKS39H0)	USD	-1.19	0.00
HSCYFA	JHHF GLOBAL HIGH YIELD BOND FUND A4m HEUR (HEDGING OF BKS39G9)	USD	0.79	0.00
IL0060001943	ISRAEL ELECTRIC CORP LTD 5% 12/11/2024 USD REGS 144A	USD	232.88	0.00
LD192664	DOMTAR PERSONAL CARE 2/21 USD TERM 2/28	USD	3,355.41	0.01
LD192752	REALPAGE 2/21 USD TERM B 2/28	USD	3,693.25	0.01
LX191207	ZAXBY'S / USD 1st Lien TERM B 12/27	USD	2,307.04	0.01
LX191209	ZAXBY'S 12/20 USD TERM B 12/28	USD	1,045.99	0.00
MEM_USD	MEMORANDUM ACCOUNT-USD-NO CUSTODIAN	USD	-0.79	0.00
Not Supplied	USD Forward FX	USD	-847,536.48	-2.14
Not Supplied	USD Spot FX	USD	-356,279.43	-0.90
Not Supplied	CASH BACKING FUTURES-USD	USD	433,520.39	1.09
OSP_USD	OUTSTANDING SETTLEMENT PURCHASES-USD-BNP PARIBAS/LUXEMBOURG	USD	-5,544.03	-0.01
OSP_USD	OUTSTANDING SETTLEMENT PURCHASES-USD-BNP PARIBAS SA	USD	51,046.83	0.13
OSS_USD	OUTSTANDING SETTLEMENT SALES-USD-BNP PARIBAS SA	USD	408,858.21	1.03
OSS_USD	OUTSTANDING SETTLEMENT SALES-USD-BNP PARIBAS/LUXEMBOURG	USD	2,501.11	0.01
RVN_USD	REVENUE-USD-BNP PARIBAS/LUXEMBOURG	USD	29,297.66	0.07
TYM1	CBOT US 10YR NOTE JUN21 (28/05/2021)	USD	-120,480.29	-0.30
US00175PAB94	AMN HEALTHCARE INC 4.625% 01/10/2027 USD 144A	USD	943.81	0.00

ISIN	Description	Currency	Market Value	Weight (%)
US00653VAC54	ADAPTHEALTH LLC 4.625% 01/08/2029 USD 144A	USD	289.92	0.00
US00866HAD70	AHEAD / USD TERM 10/27	USD	6,713.99	0.02
US013092AC57	ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC 4.625% 15/	USD	485.96	0.00
US013092AE14	ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC 4.875% 15/	USD	236.45	0.00
US01741RAF91	ALLEGHENY TECHNOLOGIES INC 7.875% 15/08/2023 USD	USD	807.56	0.00
US02034DAF42	MISYS 4/17 USD TERM 6/25	USD	7,821.37	0.02
US02154CAF05	ALTICE FINANCING SA 5% 15/01/2028 USD 144A	USD	271.30	0.00
US02406PAY60	AMERICAN AXLE & MANUFACTURING INC 6.25% 15/03/2026 USD	USD	135.06	0.00
US02406PBA75	AMERICAN AXLE & MANUFACTURING INC 6.875% 01/07/2028 USD	USD	583.39	0.00
US03512TAE10	ANGLOGOLD ASHANTI HOLDINGS PLC 3.75% 01/10/2030 USD	USD	215.85	0.00
US03674XAQ97	ANTERO RESOURCES CORP 7.625% 01/02/2029 USD 144A	USD	1,723.25	0.00
US037411BF15	APACHE CORP 4.25% 15/01/2030 USD	USD	698.65	0.00
US038522AR99	ARAMARK SERVICES INC 6.375% 01/05/2025 USD 144A	USD	537.45	0.00
US039524AA11	ARCHES BUYER INC 4.25% 01/06/2028 USD 144A	USD	323.18	0.00
US039524AB93	ARCHES BUYER INC 6.125% 01/12/2028 USD 144A	USD	320.41	0.00
US03966VAA52	ARCONIC CORP 6.125% 15/02/2028 USD 144A	USD	892.32	0.00
US03969AAP57	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC 5.25% 15/08/2027 USD 144A	USD	307.34	0.00
US053773BF30	AVIS BUDGET CAR RENTAL LLC / AVIS BUDGET FINANCE INC 5.375% 01/03/2029 USD 144A	USD	428.14	0.00
US05401AAP66	AVOLON HOLDINGS FUNDING LTD 2.75% 21/02/2028 USD 144A	USD	605.57	0.00
US05608QAA58	BY CROWN PARENT LLC / BY BOND FINANCE INC 4.25% 31/01/2026 USD 144A	USD	266.55	0.00
US05971BAE92	BANCO BTG PACTUAL SA/CAYMAN ISLANDS 4.5% 10/01/2025 USD REGS	USD	470.12	0.00
US05971V2C81	BANCO DE CREDITO DEL PERU 3.125% FIX/FRN 01/07/2030 USD REGS	USD	386.16	0.00
US071734AD90	BAUSCH HEALTH COS INC 7% 15/01/2028 USD 144A	USD	139.41	0.00
US071734AH05	BAUSCH HEALTH COS INC 5% 30/01/2028 USD 144A	USD	534.28	0.00
US071734AM99	BAUSCH HEALTH COS INC 5% 15/02/2029 USD 144A	USD	689.54	0.00
US073685AF69	BEACON ROOFING SUPPLY INC 4.5% 15/11/2026 USD 144A	USD	140.60	0.00
US093645AJ88	BLOCK COMMUNICATIONS INC 4.875% 01/03/2028 USD 144A	USD	212.29	0.00
US1011372067	BOSTON SCIENTIFIC CORP PFD 5.5% USD	USD	1,317.69	0.00
US1248EPBT92	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 5.125% 01/05/2027 USD 144A	USD	144.56	0.00
US1248EPBX05	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 5% 01/02/2028 USD 144A	USD	196.45	0.00
US1248EPCB75	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 5.375% 01/06/2029 USD 144A	USD	228.53	0.00
US1248EPCE15	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 4.5% 15/08/2030 USD 144A	USD	295.06	0.00
US1248EPCJ02	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 4.5% 01/05/2032 USD 144A	USD	164.36	0.00
US12510EAC12	CONSUMER CELLULAR / USD TERM B 12/27	USD	1,812.36	0.00
US12543DBA72	CHS/COMMUNITY HEALTH SYSTEMS INC 8.125% 30/06/2024 USD 144A	USD	441.21	0.00
US12543DBF69	CHS/COMMUNITY HEALTH SYSTEMS INC 6.625% 15/02/2025 USD 144A	USD	393.29	0.00
US12543DBJ81	CHS/COMMUNITY HEALTH SYSTEMS INC 6.875% 15/04/2029 USD 144A	USD	657.85	0.00
US12597YAA73	CP ATLAS BUYER INC 7% 01/12/2028 USD 144A	USD	468.54	0.00
US126307AS68	CSC HOLDINGS LLC 5.375% 01/02/2028 USD 144A	USD	130.70	0.00
US126307AY37	CSC HOLDINGS LLC 7.5% 01/04/2028 USD 144A	USD	174.27	0.00

ISIN	Description	Currency	Market Value	Weight (%)
US126307BA42	CSC HOLDINGS LLC 5.75% 15/01/2030 USD 144A	USD	179.81	0.00
US126307BD80	CSC HOLDINGS LLC 4.625% 01/12/2030 USD 144A	USD	589.34	0.00
US12652AAA16	CAESARS RESORT COLLECTION LLC / CRC FINCO INC 5.25% 15/10/2025 USD 144A	USD	828.95	0.00
US12653CAJ71	CNX RESOURCES CORP 6% 15/01/2029 USD 144A	USD	413.49	0.00
US12685JAC99	CABLE ONE INC 4% 15/11/2030 USD 144A	USD	153.67	0.00
US12687GAB59	CABLEVISION LIGHTPATH LLC 5.625% 15/09/2028 USD 144A	USD	887.96	0.00
US12770RAA14	CAESARS RESORT COLLECTION LLC / CRC FINCO INC 5.75% 01/07/2025 USD 144A	USD	370.31	0.00
US14180LAA44	CARGO AIRCRAFT MANAGEMENT INC 4.75% 01/02/2028 USD 144A	USD	1,057.87	0.00
US143658BL56	CARNIVAL CORP 7.625% 01/03/2026 USD 144A	USD	479.23	0.00
US14575EAA38	CARS.COM INC 6.375% 01/11/2028 USD 144A	USD	377.44	0.00
US14985VAE11	CCM MERGER INC 6.375% 01/05/2026 USD 144A	USD	187.34	0.00
US151290BW27	CEMEX SAB DE CV 7.375% 05/06/2027 USD 144A	USD	184.56	0.00
US156700AZ93	LUMEN TECHNOLOGIES INC 5.625% 01/04/2025 USD	USD	287.14	0.00
US156700BA34	LUMEN TECHNOLOGIES INC 7.5% 01/04/2024 USD	USD	75.25	0.00
US15911NAA37	CHANGE HEALTHCARE HOLDINGS LLC / CHANGE HEALTHCARE FINANCE INC 5.75% 01/03/2025	USD	514.88	0.00
US16411RAJ86	CHENIERE ENERGY INC 4.625% 15/10/2028 USD 144A	USD	329.12	0.00
US16412EAA55	CHEPLAPHARM ARZNEIMITTEL GMBH 5.5% 15/01/2028 USD 144A	USD	93.07	0.00
US2027A1JZ13	COMMONWEALTH BANK OF AUSTRALIA 3.9% 16/03/2028 USD REGS	USD	63,459.71	0.16
US20451RAA05	COMPASS GROUP DIVERSIFIED HOLDINGS LLC 8% 01/05/2026 USD 144A	USD	141.79	0.00
US20903XAF06	CONSOLIDATED COMMUNICATIONS INC 6.5% 01/10/2028 USD 144A	USD	165.16	0.00
US247361ZT81	DELTA AIR LINES INC 3.75% 28/10/2029 USD	USD	174.27	0.00
US247361ZZ42	DELTA AIR LINES INC 7.375% 15/01/2026 USD	USD	381.40	0.00
US25381YAD31	DIGICEL GROUP 0.5 LTD 10% PIK 01/04/2024 USD	USD	468.54	0.00
US256603AC54	DOLE FOOD CO INC 7.25% 15/06/2025 USD 144A	USD	636.86	0.00
US26112TAJ51	DOWNSTREAM DEVELOPMENT AUTHORITY OF THE QUAPAW TRIBE OF OKLAHOMA 10.5% 15/02/202	USD	974.30	0.00
US26884LAL36	EQT CORP 5% 15/01/2029 USD	USD	394.47	0.00
US279158AN94	ECOPETROL SA 6.875% 29/04/2030 USD	USD	252.69	0.00
US28618MAA45	ELEMENT SOLUTIONS INC 3.875% 01/09/2028 USD 144A	USD	236.05	0.00
US29163VAC72	EMPIRE COMMUNITIES CORP 7% 15/12/2025 USD 144A	USD	211.50	0.00
US29260FAD24	ENDEAVOR ENERGY RESOURCES LP / EER FINANCE INC 5.5% 30/01/2026 USD 144A	USD	30.10	0.00
US29260FAF71	ENDEAVOR ENERGY RESOURCES LP / EER FINANCE INC 6.625% 15/07/2025 USD 144A	USD	292.29	0.00
US29336TAA88	ENLINK MIDSTREAM LLC 5.375% 01/06/2029 USD	USD	92.28	0.00
US29336TAC45	ENLINK MIDSTREAM LLC 5.625% 15/01/2028 USD 144A	USD	457.45	0.00
US29336UAE73	ENLINK MIDSTREAM PARTNERS LP 4.15% 01/06/2025 USD	USD	1,100.25	0.00
US29390WAA45	ENTERPRISE DEVELOPMENT AUTHORITY/THE 12% 15/07/2024 USD 144A	USD	311.30	0.00
US30257WAA45	FAGE INTERNATIONAL SA / FAGE USA DAIRY INDUSTRY INC 5.625% 15/08/2026 USD 144A	USD	211.50	0.00
US335934AK15	FIRST QUANTUM MINERALS LTD 7.25% 01/04/2023 USD 144A	USD	1,318.08	0.00
US335934AP02	FIRST QUANTUM MINERALS LTD 6.5% 01/03/2024 USD 144A	USD	598.05	0.00
US335934AR67	FIRST QUANTUM MINERALS LTD 6.875% 01/03/2026 USD 144A	USD	327.94	0.00
US345370BZ25	FORD MOTOR CO 6.375% 01/02/2029 USD	USD	43.57	0.00

ISIN	Description	Currency	Market Value	Weight (%)
US345370CA64	FORD MOTOR CO 7.45% 16/07/2031 USD	USD	1,012.33	0.00
US345370CQ17	FORD MOTOR CO 4.75% 15/01/2043 USD	USD	346.16	0.00
US345370CV02	FORD MOTOR CO 8.5% 21/04/2023 USD	USD	478.04	0.00
US345370CW84	FORD MOTOR CO 9% 22/04/2025 USD	USD	684.39	0.00
US345370CX67	FORD MOTOR CO 9.625% 22/04/2030 USD	USD	326.75	0.00
US345397B363	FORD MOTOR CREDIT CO LLC 4% 13/11/2030 USD	USD	187.73	0.00
US34960PAC59	FORTRESS TRANSPORTATION AND INFRASTRUCTURE INVESTORS LLC 9.75% 01/08/2027 USD 14	USD	304.17	0.00
US35671DCH61	FREEMPORT-MCMORAN INC 4.625% 01/08/2030 USD	USD	702.61	0.00
US35804HAA41	FRESH MARKET INC/THE 9.75% 01/05/2023 USD 144A	USD	444.77	0.00
US359678AC31	FULL HOUSE RESORTS INC 8.25% 15/02/2028 USD 144A	USD	989.75	0.00
US36166TAB61	GCI LLC 4.75% 15/10/2028 USD 144A	USD	751.72	0.00
US369604BQ57	GENERAL ELECTRIC CO 3.51388% PERP USD	USD	823.41	0.00
US37045XCA28	GENERAL MOTORS FINANCIAL CO INC 5.75% FIX/FRN PERP USD	USD	663.79	0.00
US37892AAA88	GLOBAL NET LEASE INC / GLOBAL NET LEASE OPERATING PARTNERSHIP LP 3.75% 15/12/202	USD	574.29	0.00
US381013AA98	GOLDEN ENTERTAINMENT INC 7.625% 15/04/2026 USD 144A	USD	653.10	0.00
US389375AL09	GRAY TELEVISION INC 4.75% 15/10/2030 USD 144A	USD	424.18	0.00
US39143GAD25	GREAT WESTERN PETROLEUM LLC / GREAT WESTERN FINANCE CORP 12% 01/09/2025 USD 144A	USD	750.53	0.00
US40390DAA37	HLF FINANCING LLC/HERBALIFE INT INC 7.25% 15/08/2026 USD 144A	USD	510.12	0.00
US42239PAA75	HADRIAN MERGER SUB INC 8.5% 01/05/2026 USD 144A	USD	687.16	0.00
US42704MAA09	HERBALIFE NUTRITION LTD / HLF FINANCING INC 7.875% 01/09/2025 USD 144A	USD	198.82	0.00
US428104AA14	HESS MIDSTREAM OPERATIONS LP 5.125% 15/06/2028 USD 144A	USD	294.27	0.00
US432833AG67	HILTON DOMESTIC OPERATING CO INC 5.375% 01/05/2025 USD 144A	USD	130.30	0.00
US44055PAA49	HORIZON THERAPEUTICS USA INC 5.5% 01/08/2027 USD 144A	USD	400.42	0.00
US44267DAE76	HOWARD HUGHES CORP/THE 4.125% 01/02/2029 USD 144A	USD	153.27	0.00
US44267DAF42	HOWARD HUGHES CORP/THE 4.375% 01/02/2031 USD 144A	USD	154.07	0.00
US443628AH54	HUDBAY MINERALS INC 6.125% 01/04/2029 USD 144A	USD	803.21	0.00
US443628AJ11	HUDBAY MINERALS INC 4.5% 01/04/2026 USD 144A	USD	560.42	0.00
US44988MAA36	IRB HOLDING CORP 6.75% 15/02/2026 USD 144A	USD	1,130.35	0.00
US44988MAC91	IRB HOLDING CORP 7% 15/06/2025 USD 144A	USD	219.81	0.00
US450913AF55	IAMGOLD CORP 5.75% 15/10/2028 USD 144A	USD	183.77	0.00
US45674GAA22	INEOS QUATTRO FINANCE 2 PLC 3.375% 15/01/2026 USD 144A	USD	573.10	0.00
US45682RAA86	INFRABUILD AUSTRALIA PTY LTD 12% 01/10/2024 USD 144A	USD	95.05	0.00
US46284VAJ08	IRON MOUNTAIN INC 5.25% 15/07/2030 USD 144A	USD	545.77	0.00
US46567TAA25	ITHACA ENERGY NORTH SEA PLC 9.375% 15/07/2024 USD 144A	USD	656.27	0.00
US46590XAA46	JBS USA LUX SA / JBS USA FOOD CO / JBS USA FINANCE INC 6.5% 15/04/2029 USD 144A	USD	523.99	0.00
US46590XAB29	JBS USA LUX SA / JBS USA FOOD CO / JBS USA FINANCE INC 5.5% 15/01/2030 USD 144A	USD	236.45	0.00
US47010BAK08	JAGUAR LAND ROVER AUTOMOTIVE PLC 5.875% 15/01/2028 USD 144A	USD	552.50	0.00
US472141AA82	JBS USA LUX SA / JBS USA FINANCE INC 6.75% 15/02/2028 USD 144A	USD	121.59	0.00
US47215PAE60	JD.COM INC 3.375% 14/01/2030 USD	USD	216.25	0.00
US475795AD24	JELD-WEN INC 4.875% 15/12/2027 USD 144A	USD	278.03	0.00



ISIN	Description	Currency	Market Value	Weight (%)
US48242WAC01	KBR INC 4.75% 30/09/2028 USD 144A	USD	412.30	0.00
US500630DB19	KOREA DEVELOPMENT BANK/THE 1.75% 18/02/2025 USD	USD	417.05	0.00
US50066CAP41	KOREA GAS CORP 2.875% 16/07/2029 USD REGS	USD	322.39	0.00
US50076XAC56	KRATON POLYMERS LLC / KRATON POLYMERS CAPITAL CORP 4.25% 15/12/2025 USD 144A	USD	291.90	0.00
US50077LAB27	KRAFT HEINZ FOODS CO 4.375% 01/06/2046 USD	USD	277.64	0.00
US50077LAZ94	KRAFT HEINZ FOODS CO 4.875% 01/10/2049 USD	USD	93.07	0.00
US50168AAA88	LABL ESCROW ISSUER LLC 10.5% 15/07/2027 USD 144A	USD	1,112.13	0.00
US50168AAB61	LABL ESCROW ISSUER LLC 6.75% 15/07/2026 USD 144A	USD	420.61	0.00
US50187TAE64	LGI HOMES INC 6.875% 15/07/2026 USD 144A	USD	403.58	0.00
US50201DAA19	LCPR SENIOR SECURED FINANCING DAC 6.75% 15/10/2027 USD 144A	USD	202.39	0.00
US50220MAA80	LSF9 ATLANTIS HOLDINGS LLC / VICTRA FINANCE CORP 7.75% 15/02/2026 USD 144A	USD	699.44	0.00
US527298BS18	LEVEL 3 FINANCING INC 3.625% 15/01/2029 USD 144A	USD	537.06	0.00
US530715AJ01	LIBERTY INTERACTIVE LLC 8.25% 01/02/2030 USD	USD	374.67	0.00
US53190FAC95	LIFE TIME INC 8% 15/04/2026 USD 144A	USD	487.94	0.00
US53219LAU35	LIFEPOINT HEALTH INC 5.375% 15/01/2029 USD 144A	USD	702.21	0.00
US536797AF03	LITHIA MOTORS INC 4.375% 15/01/2031 USD 144A	USD	337.44	0.00
US541056AA53	LOGMEIN INC 5.5% 01/09/2027 USD 144A	USD	318.04	0.00
US552848AG81	MGIC INVESTMENT CORP 5.25% 15/08/2028 USD	USD	947.37	0.00
US553283AC69	MPH ACQUISITION HOLDINGS LLC 5.75% 01/11/2028 USD 144A	USD	1,066.59	0.00
US55342UAM62	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.5% 15/03/2031 USD	USD	875.29	0.00
US55608RAQ39	MACQUARIE BANK LTD 4% 29/07/2025 USD REGS	USD	114,750.11	0.29
US55608RBE99	MACQUARIE BANK LTD 2.3% 22/01/2025 USD REGS	USD	20,533.27	0.05
US55608YAA38	MACQUARIE BANK LTD 6.625% 07/04/2021 USD REGS	USD	95,956.33	0.24
US55608YAB11	MACQUARIE BANK LTD 4.875% 10/06/2025 USD REGS	USD	54,742.45	0.14
US559665AA25	MAGNOLIA OIL & GAS OPERATING LLC / MAGNOLIA OIL & GAS FINANCE CORP 6% 01/08/2026	USD	151.69	0.00
US58502BAC00	MEDNAX INC 6.25% 15/01/2027 USD 144A	USD	939.06	0.00
US60855RAJ95	MOLINA HEALTHCARE INC 4.375% 15/06/2028 USD 144A	USD	816.67	0.00
US62877VAB71	NBM US HOLDINGS INC 6.625% 06/08/2029 USD 144A	USD	303.38	0.00
US62922LAA61	NGL ENERGY OPERATING LLC / NGL ENERGY FINANCE CORP 7.5% 01/02/2026 USD 144A	USD	1,059.85	0.00
US629377CH34	NRG ENERGY INC 5.25% 15/06/2029 USD 144A	USD	102.58	0.00
US629377CQ33	NRG ENERGY INC 3.375% 15/02/2029 USD 144A	USD	190.50	0.00
US629377CR16	NRG ENERGY INC 3.625% 15/02/2031 USD 144A	USD	1,994.16	0.01
US63254AAS78	NATIONAL AUSTRALIA BANK LTD/NEW YORK 2.5% 12/07/2026 USD	USD	91,558.10	0.23
US64125CAD11	NEUROCRINE BIOSCIENCES INC 2.25% 15/05/2024 USD CONV	USD	999.26	0.00
US655664AR15	NORDSTROM INC 5% 15/01/2044 USD	USD	631.32	0.00
US667449AC68	NORTHWEST FIBER LLC / NORTHWEST FIBER FINANCE SUB INC 6% 15/02/2028 USD 144A	USD	301.00	0.00
US670001AC05	NOVELIS CORP 5.875% 30/09/2026 USD 144A	USD	442.00	0.00
US670001AE60	NOVELIS CORP 4.75% 30/01/2030 USD 144A	USD	283.97	0.00
US67059TAG04	NUSTAR LOGISTICS LP 5.75% 01/10/2025 USD	USD	415.07	0.00
US674599CR48	OCCIDENTAL PETROLEUM CORP 3.2% 15/08/2026 USD	USD	147.73	0.00

ISIN	Description	Currency	Market Value	Weight (%)
US674599CS21	OCCIDENTAL PETROLEUM CORP 3.5% 15/08/2029 USD	USD	596.07	0.00
US674599EC50	OCCIDENTAL PETROLEUM CORP 6.375% 01/09/2028 USD	USD	355.66	0.00
US674599ED34	OCCIDENTAL PETROLEUM CORP 6.625% 01/09/2030 USD	USD	795.29	0.00
US674599EF81	OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 USD	USD	303.78	0.00
US67778NAA63	OIL AND GAS HOLDING CO BSCC/THE 7.5% 25/10/2027 USD REGS	USD	356.45	0.00
US680665AL00	OLIN CORP 5.625% 01/08/2029 USD	USD	396.45	0.00
US680665AM82	OLIN CORP 9.5% 01/06/2025 USD 144A	USD	281.60	0.00
US68245XAM11	1011778 BC ULC / NEW RED FINANCE INC 4% 15/10/2030 USD 144A	USD	1,033.71	0.00
US68752DAA63	ORTHO-CLINICAL DIAGNOSTICS INC / ORTHO-CLINICAL DIAGNOSTICS SA 7.25% 01/02/2028	USD	278.83	0.00
US68752DAC20	ORTHO-CLINICAL DIAGNOSTICS INC / ORTHO-CLINICAL DIAGNOSTICS SA 7.375% 01/06/2025	USD	133.87	0.00
US69370RAD98	PERTAMINA PERSERO PT 3.65% 30/07/2029 USD REGS	USD	237.64	0.00
US71568QAJ67	PERUSAHAAN PERSEROAN PERSERO PT PERUSAHAAN LISTRIK NEGARA 3.875% 17/07/2029 USD	USD	215.46	0.00
US71647NBD03	PETROBRAS GLOBAL FINANCE BV 6.9% 19/03/2049 USD	USD	463.78	0.00
US71647NBE85	PETROBRAS GLOBAL FINANCE BV 5.093% 15/01/2030 USD	USD	325.96	0.00
US71647NBG34	PETROBRAS GLOBAL FINANCE BV 6.75% 03/06/2050 USD	USD	770.73	0.00
US71647NBH17	PETROBRAS GLOBAL FINANCE BV 5.6% 03/01/2031 USD	USD	1,518.89	0.00
US71654QCC42	PETROLEOS MEXICANOS 6.75% 21/09/2047 USD	USD	1,028.17	0.00
US71654QCG55	PETROLEOS MEXICANOS 6.5% 13/03/2027 USD	USD	1,813.16	0.00
US71654QDD16	PETROLEOS MEXICANOS 7.69% 23/01/2050 USD	USD	1,074.90	0.00
US730481AJ74	JB POINDEXTER & CO INC 7.125% 15/04/2026 USD 144A	USD	358.04	0.00
US73179PAM86	AVIENT CORP 5.75% 15/05/2025 USD 144A	USD	275.66	0.00
US737446AR57	POST HOLDINGS INC 4.5% 15/09/2031 USD 144A	USD	600.43	0.00
US74166MAE66	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC 6.25% 15/01/2028 USD 14	USD	228.92	0.00
US74166MAF32	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC 3.375% 31/08/2027 USD 1	USD	350.51	0.00
US743815AE20	MODIVCARE INC 5.875% 15/11/2025 USD 144A	USD	371.11	0.00
US74759BAF04	QUALITYTECH LP / QTS FINANCE CORP 3.875% 01/10/2028 USD 144A	USD	391.31	0.00
US74969PAA66	RP ESCROW ISSUER LLC 5.25% 15/12/2025 USD 144A	USD	560.82	0.00
US750098AA35	RACKSPACE TECHNOLOGY GLOBAL INC 5.375% 01/12/2028 USD 144A	USD	591.71	0.00
US75281AAS87	RANGE RESOURCES CORP 4.875% 15/05/2025 USD	USD	185.36	0.00
US75606DAG60	REALOGY GROUP LLC / REALOGY CO-ISSUER CORP 9.375% 01/04/2027 USD 144A	USD	598.44	0.00
US75606DAL55	REALOGY GROUP LLC / REALOGY CO-ISSUER CORP 5.75% 15/01/2029 USD 144A	USD	179.02	0.00
US75774EAB11	RSA / USD TERM 9/27	USD	6,914.79	0.02
US76009NAL47	RENT-A-CENTER INC/TX 6.375% 15/02/2029 USD 144A	USD	752.12	0.00
US77314EAA64	ROCKET SOFTWARE INC 6.5% 15/02/2029 USD 144A	USD	628.15	0.00
US785712AG56	SABLE INTERNATIONAL FINANCE LTD 5.75% 07/09/2027 USD 144A	USD	255.85	0.00
US80007RAK14	SANDS CHINA LTD 3.8% 08/01/2026 USD	USD	783.40	0.00
US80386WAA36	SASOL FINANCING USA LLC 5.875% 27/03/2024 USD	USD	1,377.89	0.00
US80874YBC30	SCIENTIFIC GAMES INTERNATIONAL INC 7% 15/05/2028 USD 144A	USD	310.91	0.00
US84611WAB00	SURGERY CENTER HOLDINGS INC 6.75% 01/07/2025 USD 144A	USD	724.00	0.00
US85172FAQ28	ONEMAIN FINANCE CORP 6.625% 15/01/2028 USD	USD	156.44	0.00

ISIN	Description	Currency	Market Value	Weight (%)
US85172FAR01	ONEMAIN FINANCE CORP 5.375% 15/11/2029 USD	USD	688.35	0.00
US85172FAS83	ONEMAIN FINANCE CORP 8.875% 01/06/2025 USD	USD	242.78	0.00
US853496AH04	STANDARD INDUSTRIES INC/NJ 3.375% 15/01/2031 USD 144A	USD	311.30	0.00
US86614RAL15	SUMMIT MATERIALS LLC / SUMMIT MATERIALS FINANCE CORP 5.125% 01/06/2025 USD 144A	USD	96.64	0.00
US86614RAN70	SUMMIT MATERIALS LLC / SUMMIT MATERIALS FINANCE CORP 5.25% 15/01/2029 USD 144A	USD	564.38	0.00
US86765LAR87	SUNOCO LP / SUNOCO FINANCE CORP 4.5% 15/05/2029 USD 144A	USD	371.90	0.00
US86964WAJ18	SUZANO AUSTRIA GMBH 3.75% 15/01/2031 USD	USD	305.36	0.00
US87166BAA08	SYNEOS HEALTH INC 3.625% 15/01/2029 USD 144A	USD	418.63	0.00
US87470LAD38	TALLGRASS ENERGY PARTNERS LP / TALLGRASS ENERGY FINANCE CORP 5.5% 15/01/2028 USD	USD	378.63	0.00
US87470LAG68	TALLGRASS ENERGY PARTNERS LP / TALLGRASS ENERGY FINANCE CORP 6% 01/03/2027 USD 1	USD	120.40	0.00
US87901JAE55	TEGNA INC 4.625% 15/03/2028 USD 144A	USD	471.31	0.00
US87973RAU41	TEMASEK FINANCIAL I LTD 1% 06/10/2030 USD REGS	USD	238.03	0.00
US88023JAA43	TEMPO ACQUISITION LLC / TEMPO ACQUISITION FINANCE CORP 6.75% 01/06/2025 USD 144A	USD	593.30	0.00
US88033GCY44	TENET HEALTHCARE CORP 4.875% 01/01/2026 USD 144A	USD	588.15	0.00
US88033GDJ67	TENET HEALTHCARE CORP 6.125% 01/10/2028 USD 144A	USD	1,264.22	0.00
US88034PAB58	TENCENT MUSIC ENTERTAINMENT GROUP 2% 03/09/2030 USD	USD	422.59	0.00
US88163VAD10	TEVA PHARMACEUTICAL FINANCE CO LLC 6.15% 01/02/2036 USD	USD	377.44	0.00
US88167AAE10	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 3.15% 01/10/2026 USD	USD	752.12	0.00
US88167AAN19	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 7.125% 31/01/2025 USD	USD	875.29	0.00
US893647BE67	TRANSDIGM INC 6.25% 15/03/2026 USD 144A	USD	305.76	0.00
US893647BH98	TRANSDIGM INC 7.5% 15/03/2027 USD	USD	615.08	0.00
US896288AA51	TRINET GROUP INC 3.5% 01/03/2029 USD 144A	USD	546.56	0.00
US89668QAE89	TRINSEO MATERIALS OPERATING SCA / TRINSEO MATERIALS FINANCE INC 5.375% 01/09/202	USD	328.73	0.00
US89686QAB23	TRIVIUM PACKAGING FINANCE BV 8.5% 15/08/2027 USD 144A	USD	357.64	0.00
US897051AB46	TRONOX INC 6.5% 01/05/2025 USD 144A	USD	497.45	0.00
US900123DA57	TURKEY GOVERNMENT 5.95% 15/01/2031 USD	USD	410.71	0.00
US901109AF51	TUTOR PERINI CORP 6.875% 01/05/2025 USD 144A	USD	948.56	0.00
US90171VAA35	BALLY'S CORP 6.75% 01/06/2027 USD 144A	USD	623.40	0.00
US910047AH22	UNITED AIRLINES HOLDINGS INC 5% 01/02/2024 USD	USD	142.58	0.00
US910047AK50	UNITED AIRLINES HOLDINGS INC 4.875% 15/01/2025 USD	USD	1,323.63	0.00
US91327BAA89	UNITI GROUP LP / UNITI GROUP FINANCE INC / CSL CAPITAL LLC 6.5% 15/02/2029 USD 1	USD	673.70	0.00
US918367AA16	VTR COMUNICACIONES SPA 5.125% 15/01/2028 USD 144A	USD	436.06	0.00
US91879QAL32	VAIL RESORTS INC 6.25% 15/05/2025 USD 144A	USD	706.17	0.00
US91911TAQ67	VALE OVERSEAS LTD 3.75% 08/07/2030 USD	USD	216.64	0.00
US92537RAA77	VERTICAL US NEWCO INC 5.25% 15/07/2027 USD 144A	USD	306.55	0.00
US92537VAA89	VERTICAL HOLDCO GMBH 7.625% 15/07/2028 USD 144A	USD	682.41	0.00
US92763MAA36	VIPER ENERGY PARTNERS LP 5.375% 01/11/2027 USD 144A	USD	268.92	0.00
US92828KAJ16	VIRTUSA / USD TERM B 2/28	USD	1,093.91	0.00
US92837TAA07	AUSTIN BIDCO INC 7.125% 15/12/2028 USD 144A	USD	468.93	0.00
US941130AB21	WATCO COS LLC / WATCO FINANCE CORP 6.5% 15/06/2027 USD 144A	USD	759.64	0.00

ISIN	Description	Currency	Market Value	Weight (%)
US948565AD85	WEEKLEY HOMES LLC / WEEKLEY FINANCE CORP 4.875% 15/09/2028 USD 144A	USD	210.70	0.00
US950590AG46	WENDY'S INTERNATIONAL LLC 7% 15/12/2025 USD	USD	126.34	0.00
US958667AC17	WESTERN MIDSTREAM OPERATING LP 5.3% 01/02/2030 USD	USD	422.99	0.00
US961214CX95	WESTPAC BANKING CORP 2.85% 13/05/2026 USD	USD	42,722.46	0.11
US96350RAA23	WHITE CAP BUYER LLC 6.875% 15/10/2028 USD 144A	USD	268.53	0.00
US96351CAA45	WHITE CAP PARENT LLC 8.25% PIK 15/03/2026 USD 144A	USD	339.03	0.00
US97382WAA18	WINDSTREAM ESCROW LLC / WINDSTREAM ESCROW FINANCE CORP 7.75% 15/08/2028 USD 144A	USD	892.32	0.00
US98310WAM01	TRAVEL + LEISURE CO 6.6% 01/10/2025 USD	USD	65.35	0.00
US98310WAS70	TRAVEL + LEISURE CO 6.625% 31/07/2026 USD 144A	USD	842.02	0.00
US98311AAB17	WYNDHAM HOTELS & RESORTS INC 4.375% 15/08/2028 USD 144A	USD	90.30	0.00
US98313RAH93	WYNN MACAU LTD 5.625% 26/08/2028 USD 144A	USD	1,101.44	0.00
US98919VAB18	ZAYO GROUP HOLDINGS INC 6.125% 01/03/2028 USD 144A	USD	238.43	0.00
US98953GAD79	ZIGGO BOND CO BV 5.125% 28/02/2030 USD 144A	USD	538.64	0.00
USD#	CAPITAL CASH-USD-BNP PARIBAS/LUXEMBOURG	USD	-18,984.68	-0.05
USD#	CAPITAL CASH-USD-BNP PARIBAS SECURITIES SERVICES/LONDON	USD	13.86	0.00
USG0398NZ620	ANTOFAGASTA PLC 2.375% 14/10/2030 USD REGS	USD	494.68	0.00
USG07402DP58	BANCO DO BRASIL SA/CAYMAN 6.25% FIX/FRN PERP USD REGS	USD	2,251.59	0.01
USG38327AA30	GEPARK LTD 6.5% 21/09/2024 USD REGS	USD	369.92	0.00
USG5975LAF34	MELCO RESORTS FINANCE LTD 5.75% 21/07/2028 USD REGS	USD	1,705.03	0.00
USG85381AG95	STUDIO CITY FINANCE LTD 5% 15/01/2029 USD REGS	USD	413.49	0.00
USG91139AC27	TSMC GLOBAL LTD 0.75% 28/09/2025 USD REGS	USD	564.78	0.00
USG9T27HAD62	VEDANTA RESOURCES FINANCE II PLC 8.95% 11/03/2025 USD REGS	USD	1,485.22	0.00
USL01801AB24	ALTICE FRANCE HOLDING SA 10.5% 15/05/2027 USD REGS	USD	65.35	0.00
USL48008AB91	HIDROVIAS INTERNATIONAL FINANCE SARL 4.95% 08/02/2031 USD REGS	USD	2,303.48	0.01
USL5788AAA99	JSM GLOBAL SARL 4.75% 20/10/2030 USD REGS	USD	216.64	0.00
USL6388GHX18	MILLICOM INTERNATIONAL CELLULAR SA 4.5% 27/04/2031 USD REGS	USD	1,187.38	0.00
USL8449RAA79	SIMPAR EUROPE SA 5.2% 26/01/2031 USD REGS	USD	1,569.18	0.00
USL9326VAB29	TUPY OVERSEAS SA 4.5% 16/02/2031 USD REGS	USD	403.98	0.00
USM1	CBOT US LONG BOND JUN21 (28/05/2021)	USD	765.19	0.00
USN7163RAA16	PROSUS NV 3.68% 21/01/2030 USD REGS	USD	428.54	0.00
USP01703AD22	ALPEK SAB DE CV 3.25% 25/02/2031 USD REGS	USD	405.17	0.00
USP1926LAA37	CABLE ONDA SA 4.5% 30/01/2030 USD REGS	USD	491.11	0.00
USP2253TJQ33	CEMEX SAB DE CV 5.2% 17/09/2030 USD REGS	USD	848.36	0.00
USP2253TJR16	CEMEX SAB DE CV 3.875% 11/07/2031 USD REGS	USD	499.43	0.00
USP3143NBK92	CORP NACIONAL DEL COBRE DE CHILE 3.75% 15/01/2031 USD REGS	USD	436.85	0.00
USP40070AB35	FENIX POWER PERU SA 4.317% 20/09/2027 USD REGS	USD	254.67	0.00
USP55409AC34	INDUSTRIAS PENOLES SAB DE CV 4.75% 06/08/2050 USD REGS	USD	1,242.83	0.00
USP57908AG32	ORBIA ADVANCE CORP SAB DE CV 4% 04/10/2027 USD REGS	USD	225.75	0.00
USP60694AF68	KIMBERLY-CLARK DE MEXICO SAB DE CV 2.431% 01/07/2031 USD REGS	USD	205.55	0.00
USP6638MAA91	METALSA SA DE CV 4.9% 24/04/2023 USD REGS	USD	216.64	0.00



ISIN	Description	Currency	Market Value	Weight (%)
USP6777MAB83	MINERA MEXICO SA DE CV 4.5% 26/01/2050 USD REGS	USD	322.00	0.00
USP7358RAD81	OLEODUCTO CENTRAL SA 4% 14/07/2027 USD REGS	USD	438.83	0.00
USP7464EAA49	PAMPA ENERGIA SA 7.5% 24/01/2027 USD REGS	USD	434.87	0.00
USP90187AE86	TECPETROL SA 4.875% 12/12/2022 USD REGS	USD	201.20	0.00
USP9379RBA43	EMPRESAS PUBLICAS DE MEDELLIN ESP 4.25% 18/07/2029 USD REGS	USD	469.73	0.00
USP9810XAA92	VTR COMUNICACIONES SPA 5.125% 15/01/2028 USD REGS	USD	438.44	0.00
USP98118AA38	NEXA RESOURCES SA 5.375% 04/05/2027 USD REGS	USD	456.66	0.00
USQ0426RNE46	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 2.95% FIX/FRN 22/07/2030 USD REGS	USD	22,891.80	0.06
USQ568A9SP31	MACQUARIE BANK LTD/LONDON 6.125% FIX/FRN PERP USD REGS	USD	44,987.13	0.11
USQ8809VAD12	SYDNEY AIRPORT FINANCE CO PTY LTD 3.9% 22/03/2023 USD REGS	USD	16,056.22	0.04
USQ8809VAH26	SYDNEY AIRPORT FINANCE CO PTY LTD 3.625% 28/04/2026 USD REGS	USD	230,828.60	0.58
USV9667MAA00	VEDANTA RESOURCES FINANCE II PLC 13.875% 21/01/2024 USD REGS	USD	2,194.96	0.01
USY0606WCA63	BANGKOK BANK PCL/HONG KONG 3.733% FIX/FRN 25/09/2034 USD REGS	USD	293.48	0.00
USY5257YAJ65	LENOVO GROUP LTD 3.421% 02/11/2030 USD REGS	USD	474.87	0.00
USY7140VAA80	SAKA ENERGI INDONESIA PT 4.45% 05/05/2024 USD REGS	USD	281.20	0.00
USY7140WAF50	INDONESIA ASAHAN ALUMINIUM PERSERO PT 5.45% 15/05/2030 USD REGS	USD	236.45	0.00
USY7150MAG25	PTTEP TREASURY CENTER CO LTD 2.587% 10/06/2027 USD REGS	USD	426.16	0.00
XAD8354KAD81	MADRID 6/19 USD TERM B 7/26	USD	3,885.73	0.01
XAL8908YAB47	NESTLE SKIN HEALTH 7/19 USD TERM B 10/26	USD	7,791.66	0.02
XS0810596832	VTB BANK PJSC VIA VTB EURASIA DAC 9.5% FIX/FRN PERP USD REGS	USD	427.74	0.00
XS0866438475	OOREDOO INTERNATIONAL FINANCE LTD 3.25% 21/02/2023 USD REGS	USD	350.12	0.00
XS0910932788	ARCELIK AS 5% 03/04/2023 USD REGS	USD	214.66	0.00
XS0958072240	ESKOM HOLDINGS SOC LTD 6.75% 06/08/2023 USD REGS	USD	291.10	0.00
XS1017435352	ABU DHABI NATIONAL ENERGY CO PJSC 3.875% 06/05/2024 USD REGS	USD	223.38	0.00
XS1120608713	KEB HANA BANK 4.25% 14/10/2024 USD REGS	USD	228.13	0.00
XS1128996425	MTN MAURITIUS INVESTMENTS LTD 4.755% 11/11/2024 USD REGS	USD	413.88	0.00
XS1187065443	ESKOM HOLDINGS SOC LTD 7.125% 11/02/2025 USD REGS	USD	1,771.57	0.00
XS1248231299	VLL INTERNATIONAL INC 7.375% 18/06/2022 USD REGS	USD	288.33	0.00
XS1318576086	ANGOLA GOVERNMENT 9.5% 12/11/2025 USD REGS	USD	533.10	0.00
XS1497633179	SINGTEL GROUP TREASURY PTE LTD 2.375% 03/10/2026 USD REGS	USD	216.64	0.00
XS1517932585	ENQUEST PLC 7% PIK 15/04/2022 USD 144A	USD	1,066.98	0.00
XS1545743442	EASY TACTIC LTD 5.75% 13/01/2022 USD REGS	USD	199.61	0.00
XS1551355149	GOHL CAPITAL LTD 4.25% 24/01/2027 USD REGS	USD	436.06	0.00
XS1555809927	SIAM COMMERCIAL BANK PCL/CAYMAN ISLANDS 3.2% 26/07/2022 USD REGS	USD	370.71	0.00
XS1574750292	AKBANK TAS 7.2% FIX/FRN 16/03/2027 USD REGS	USD	424.18	0.00
XS1580431143	CHINA EVERGRANDE GROUP 8.25% 23/03/2022 USD REGS	USD	977.47	0.00
XS1617531063	TURKIYE GARANTI BANKASI AS 6.125% FIX/FRN 24/05/2027 USD REGS	USD	413.09	0.00
XS1619155564	SENEGAL GOVERNMENT 6.25% 23/05/2033 USD REGS	USD	438.83	0.00
XS1627597955	KAISA GROUP HOLDINGS LTD 8.5% 30/06/2022 USD REGS	USD	416.65	0.00
XS1627599142	CHINA EVERGRANDE GROUP 6.25% 28/06/2021 USD REGS	USD	851.13	0.00

ISIN	Description	Currency	Market Value	Weight (%)
XS1627599498	CHINA EVERGRANDE GROUP 7.5% 28/06/2023 USD REGS	USD	355.26	0.00
XS1634523754	AT SECURITIES BV 5.25% FIX/FRN PERP USD REGS	USD	129.91	0.00
XS1686704948	TURKIYE PETROL RAFINERILERI AS 4.5% 18/10/2024 USD REGS	USD	674.49	0.00
XS1688567251	MIRVAC GROUP FINANCE LTD 3.625% 18/03/2027 USD REGS	USD	4,399.02	0.01
XS1689434824	WELL HOPE DEVELOPMENT LTD 3.875% FIX/FRN PERP USD REGS	USD	468.93	0.00
XS1699845068	UNITED OVERSEAS BANK LTD 3.875% FIX/FRN PERP USD REGS	USD	722.02	0.00
XS1711554102	PETROPAVLOVSK 2016 LTD 8.125% 14/11/2022 USD REGS	USD	902.62	0.00
XS1717011982	NIGERIA GOVERNMENT 6.5% 28/11/2027 USD REGS	USD	220.60	0.00
XS1729875598	PAKISTAN GOVERNMENT 6.875% 05/12/2027 USD REGS	USD	516.86	0.00
XS1729876059	THIRD PAKISTAN INTERNATIONAL SUKUK CO LTD/THE 5.625% 05/12/2022 USD REGS	USD	297.04	0.00
XS1750113406	OMAN GOVERNMENT 4.125% 17/01/2023 USD REGS	USD	416.65	0.00
XS1750113661	OMAN GOVERNMENT 5.625% 17/01/2028 USD REGS	USD	369.13	0.00
XS1808838434	TRANSURBAN QUEENSLAND FINANCE PTY LTD 4.5% 19/04/2028 USD REGS	USD	108,783.48	0.27
XS1843435766	KENYA GOVERNMENT 8% 22/05/2032 USD REGS	USD	232.88	0.00
XS1903671854	SCENERY JOURNEY LTD 13% 06/11/2022 USD REGS	USD	206.74	0.00
XS1903671938	SCENERY JOURNEY LTD 13.75% 06/11/2023 USD REGS	USD	361.60	0.00
XS1945941786	YUZHOU GROUP HOLDINGS CO LTD 8.5% 04/02/2023 USD REGS	USD	656.27	0.00
XS1956133893	EASY TACTIC LTD 8.125% 27/02/2023 USD REGS	USD	661.42	0.00
XS1958321702	INACTIVE SCENERY JOURNEY LTD 9% 06/03/2021 USD REGS	USD	325.16	0.00
XS1961010987	TURKIYE SISE VE CAM FABRIKALARI AS 6.95% 14/03/2026 USD REGS	USD	805.19	0.00
XS1964617440	QIB SUKUK LTD 3.982% 26/03/2024 USD REGS	USD	445.57	0.00
XS1964681610	EMIRATES NBD BANK PJSC 6.125% FIX/FRN PERP USD REGS	USD	444.77	0.00
XS2010028939	ARMENIA GOVERNMENT 3.6% 02/02/2031 USD REGS	USD	377.44	0.00
XS2010030240	TENGIZCHEVROIL FINANCE CO INTERNATIONAL LTD 2.625% 15/08/2025 USD REGS	USD	218.62	0.00
XS2010030919	ALROSA FINANCE SA 3.1% 25/06/2027 USD REGS	USD	420.22	0.00
XS2010037922	NBK TIER 1 FINANCING 2 LTD 4.5% FIX/FRN PERP USD REGS	USD	266.15	0.00
XS2030333384	POWERLONG REAL ESTATE HOLDINGS LTD 6.95% 23/07/2023 USD REGS	USD	809.15	0.00
XS2051106073	IHS NETHERLANDS HOLDCO BV 8% 18/09/2027 USD REGS	USD	1,743.05	0.00
XS2056723468	METINVEST BV 7.75% 17/10/2029 USD REGS	USD	426.16	0.00
XS2075937297	SUNAC CHINA HOLDINGS LTD 7.5% 01/02/2024 USD REGS	USD	604.78	0.00
XS2082380515	ANTON OILFIELD SERVICES GROUP/HONG KONG 7.5% 02/12/2022 USD REGS	USD	484.38	0.00
XS2085045503	YUZHOU GROUP HOLDINGS CO LTD 8.3% 27/05/2025 USD REGS	USD	299.42	0.00
XS2099563228	JOLLIBEE WORLDWIDE PTE LTD 3.9% FIX/FRN PERP USD REGS	USD	299.42	0.00
XS2101310196	KAISA GROUP HOLDINGS LTD 10.5% 15/01/2025 USD REGS	USD	490.72	0.00
XS2113136092	BOUBYAN SUKUK LTD 2.593% 18/02/2025 USD REGS	USD	232.09	0.00
XS2114201622	VF UKRAINE PAT VIA VFU FUNDING PLC 6.2% 11/02/2025 USD REGS	USD	212.68	0.00
XS2115122538	GHANA GOVERNMENT 6.375% 11/02/2027 USD REGS	USD	420.22	0.00
XS2120882183	BELARUS GOVERNMENT 6.378% 24/02/2031 USD REGS	USD	399.23	0.00
XS2122408854	DBS GROUP HOLDINGS LTD 3.3% FIX/FRN PERP USD REGS	USD	637.26	0.00
XS2124965299	DIB SUKUK LTD 2.95% 16/01/2026 USD REGS	USD	278.03	0.00

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XS2125308168	UNITED ARAB EMIRATES GOVERNMENT 3.125% 16/04/2030 USD REGS	USD	233.67	0.00
XS2131335270	AKBANK TAS 6.8% 06/02/2026 USD REGS	USD	1,310.95	0.00
XS2132986741	NWD FINANCE BVI LTD 5.25% FIX/FRN PERP USD REGS	USD	434.87	0.00
XS2150023906	MEGLOBAL CANADA ULC 5% 18/05/2025 USD REGS	USD	455.86	0.00
XS2159874002	LUKOIL SECURITIES BV 3.875% 06/05/2030 USD REGS	USD	474.48	0.00
XS2176018609	MDGH - GMTN BV 2.5% 21/05/2026 USD REGS	USD	214.27	0.00
XS2178949561	COUNTRY GARDEN HOLDINGS CO LTD 5.4% 27/05/2025 USD REGS	USD	444.77	0.00
XS2189784957	HTA GROUP LTD/MAURITIUS 7% 18/12/2025 USD REGS	USD	1,348.58	0.00
XS2196807833	CHINA AOYUAN GROUP LTD 6.35% 08/02/2024 USD REGS	USD	847.17	0.00
XS2198851482	TIMES CHINA HOLDINGS LTD 6.75% 08/07/2025 USD REGS	USD	616.66	0.00
XS2201954067	KAISA GROUP HOLDINGS LTD 9.75% 28/09/2023 USD REGS	USD	681.22	0.00
XS2203995670	SAUDI ELECTRICITY GLOBAL SUKUK CO 5 1.74% 17/09/2025 USD REGS	USD	274.07	0.00
XS2203996306	SAUDI ELECTRICITY GLOBAL SUKUK CO 5 2.413% 17/09/2030 USD REGS	USD	238.03	0.00
XS2206313541	LOGAN GROUP CO LTD 5.25% 19/10/2025 USD REGS	USD	980.64	0.00
XS2207544722	GS CALTEX CORP 1.625% 27/07/2025 USD REGS	USD	407.54	0.00
XS2225422869	MAR SUKUK LTD 2.21% 02/09/2025 USD REGS	USD	421.01	0.00
XS2226898216	ZHENRO PROPERTIES GROUP LTD 7.35% 05/02/2025 USD REGS	USD	1,884.84	0.00
XS2227049108	DUBAI DOF SUKUK LTD 2.763% 09/09/2030 USD REGS	USD	241.99	0.00
XS2227862583	ABQ FINANCE LTD 1.875% 08/09/2025 USD REGS	USD	257.04	0.00
XS2228112954	SABIC CAPITAL I BV 2.15% 14/09/2030 USD REGS	USD	401.21	0.00
XS2229418145	CONTEMPORARY RUIDING DEVELOPMENT LTD 1.875% 17/09/2025 USD REGS	USD	424.97	0.00
XS2231814570	VIVO ENERGY INVESTMENTS BV 5.125% 24/09/2027 USD REGS	USD	1,299.47	0.00
XS2233227516	METINVEST BV 7.65% 01/10/2027 USD REGS	USD	748.16	0.00
XS2236362849	FOXCONN FAR EAST LTD 1.625% 28/10/2025 USD REGS	USD	205.16	0.00
XS2238208917	KAISA GROUP HOLDINGS LTD 10.875% FIX/FRN PERP USD REGS	USD	1,105.80	0.00
XS2239056174	SMC GLOBAL POWER HOLDINGS CORP 7% FIX/FRN PERP USD REGS	USD	420.61	0.00
XS2241387500	ULKER BISKUVI SANAYI AS 6.95% 30/10/2025 USD REGS	USD	662.21	0.00
XS2242422397	KAZMUNAYGAS NATIONAL CO JSC 3.5% 14/04/2033 USD REGS	USD	451.90	0.00
XS2243733685	FIRST BANK OF NIGERIA LTD VIA FBN FINANCE CO BV 8.625% 27/10/2025 USD REGS	USD	286.75	0.00
XS2244367269	UNION BANK OF THE PHILIPPINES 2.125% 22/10/2025 USD REGS	USD	524.38	0.00
XS2248081601	ICD FUNDING LTD 3.223% 28/04/2026 USD REGS	USD	401.21	0.00
XS2252958751	VEON HOLDINGS BV 3.375% 25/11/2027 USD REGS	USD	1,639.68	0.00
XS2262853265	SAUDI ARABIAN OIL CO 2.25% 24/11/2030 USD REGS	USD	522.80	0.00
XS2263667250	XERO INVESTMENTS LTD 0% 02/12/2025 USD CONV REGS	USD	976.68	0.00
XS2263765856	UZBEKISTAN GOVERNMENT 3.7% 25/11/2030 USD REGS	USD	349.72	0.00
XS2264054706	AIRPORT AUTHORITY 2.1% FIX/FRN PERP USD REGS	USD	617.85	0.00
XS2266963003	TURKIYE VAKIFLAR BANKASI TAO 6.5% 08/01/2026 USD REGS	USD	1,080.45	0.00
XS2274089288	TC ZIRAAT BANKASI AS 5.375% 02/03/2026 USD REGS	USD	1,861.08	0.00
XS2274511497	ORYX FUNDING LTD 5.8% 03/02/2031 USD REGS	USD	594.09	0.00
XS2277549155	YUZHOU GROUP HOLDINGS CO LTD 6.35% 13/01/2027 USD REGS	USD	1,033.71	0.00



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XS2286436451	YAPI VE KREDI BANKASI AS 7.875% FIX/FRN 22/01/2031 USD REGS	USD	1,710.18	0.00
XS2286966093	CHINA SCE GROUP HOLDINGS LTD 6% 04/02/2026 USD REGS	USD	1,549.78	0.00
XS2287889708	SUNAC CHINA HOLDINGS LTD 5.95% 26/04/2024 USD REGS	USD	1,072.92	0.00
XS2289202587	CHAMPION PATH HOLDINGS LTD 4.5% 27/01/2026 USD REGS	USD	425.76	0.00
XS2293694662	COMMERCIAL BANK PSQC/THE 4.5% FIX/FRN PERP USD REGS	USD	384.57	0.00
XS2293918285	EASY TACTIC LTD 11.75% 02/08/2023 USD REGS	USD	1,802.07	0.00
XS2294322818	SAUDI ARABIA GOVERNMENT 2.25% 02/02/2033 USD REGS	USD	219.42	0.00
XS2297220423	EGYPT GOVERNMENT 3.875% 16/02/2026 USD REGS	USD	238.03	0.00
XS2307743075	EASY TACTIC LTD 11.625% 03/09/2024 USD REGS	USD	314.47	0.00
XXXC8IH	PARENT CDS CDX-NAHYS33V12-05Y 20/12/2024 USD CPN 500 @106.553tp ICE_EU CIT_EU	USD	38.42	0.00
XXXCAYT	PARENT CDS ITRAXX-AUSTRALIAS33V1-05Y 20/06/2025 USD CPN 100 @120bps XMEL	USD	-4,122.18	-0.01
XXXCAZC	PARENT CDS ITRAXX-AUSTRALIAS33V1-05Y 20/06/2025 USD CPN 100 @126.333bps XMEL	USD	-4,928.95	-0.01
XXXCB03	PARENT CDS ITRAXX-AUSTRALIAS33V1-05Y 20/06/2025 USD CPN 100 @131bps XMEL	USD	-3,716.22	-0.01
XXXCB0D	PARENT CDS ITRAXX-AUSTRALIAS33V1-05Y 20/06/2025 USD CPN 100 @130bps XMEL	USD	-5,704.04	-0.01
XXXCB7T	PARENT CDS ITRAXX-AUSTRALIAS33V1-05Y 20/06/2025 USD CPN 100 @122bps XMEL	USD	-3,701.57	-0.01
XXXCB7U	PARENT CDS ITRAXX-AUSTRALIAS33V1-05Y 20/06/2025 USD CPN 100 @122bps XMEL	USD	-2,739.54	-0.01
XXXCB97	PARENT CDS ITRAXX-AUSTRALIAS33V1-05Y 20/06/2025 USD CPN 100 @121bps XMEL	USD	-2,807.66	-0.01
XXXCB9R	PARENT CDS ITRAXX-AUSTRALIAS33V1-05Y 20/06/2025 USD CPN 100 @116bps XMEL	USD	-5,929.40	-0.01
XXXCBDX	PARENT CDS ITRAXX-AUSTRALIAS33V1-05Y 20/06/2025 USD CPN 100 @102.5bps XMEL	USD	-2,146.64	-0.01
XXXCBN2	PARENT CDS ITRAXX-AUSTRALIAS33V1-05Y 20/06/2025 USD CPN 100 @91bps XMEL	USD	-1,932.77	0.00
XXXCBN3	PARENT CDS ITRAXX-AUSTRALIAS33V1-05Y 20/06/2025 USD CPN 100 @91bps XMEL	USD	-4,069.90	-0.01
XXXCBN4	PARENT CDS ITRAXX-AUSTRALIAS33V1-05Y 20/06/2025 USD CPN 100 @92bps XMEL	USD	-5,198.67	-0.01
XXXCBOC	PARENT CDS ITRAXX-AUSTRALIAS33V1-05Y 20/06/2025 USD CPN 100 @85bps XMEL	USD	-3,591.86	-0.01
XXXCCBC	PARENT CDS ITRAXX-AUSTRALIAS33V1-05Y 20/06/2025 USD CPN 100 @64bps XMEL	USD	-4,637.45	-0.01
XXXCCBD	PARENT CDS ITRAXX-AUSTRALIAS33V1-05Y 20/06/2025 USD CPN 100 @64.5bps XMEL	USD	-4,569.33	-0.01
XXXCCBE	PARENT CDS ITRAXX-AUSTRALIAS33V1-05Y 20/06/2025 USD CPN 100 @64.5bps XMEL	USD	-1,439.28	0.00
XXXCCWM	PARENT CDS ITRAXX-AUSTRALIAS34V1-05Y 20/12/2025 USD CPN 100 @67bps 1USA	USD	-7,655.02	-0.02
XXXCCX1	PARENT CDS ITRAXX-AUSTRALIAS34V1-05Y 20/12/2025 USD CPN 100 @66bps 1USA	USD	-7,368.67	-0.02
XXXCCY8	PARENT CDS CDX-NAHYS35V1-05Y 20/12/2025 USD CPN 500 @105.075tp ICE_EU CIT_EU	USD	30.50	0.00
XXXCCYL	PARENT CDS CDX-NAHYS35V1-05Y 20/12/2025 USD CPN 500 @104.952tp ICE_EU CIT_EU	USD	30.50	0.00
XXXCD3T	PARENT CDS CDX-NAHYS35V1-05Y 20/12/2025 USD CPN 500 @103.26tp ICE_EU CIT_EU	USD	62.18	0.00
XXXCD7S	PARENT CDS CDX-NAHYS35V1-05Y 20/12/2025 USD CPN 500 @105.2tp ICE_EU CIT_EU	USD	93.87	0.00
XXXCDW7	PARENT CDS CDX-NAHYS35V1-05Y 20/12/2025 USD CPN 500 @108.994tp ICE_EU CIT_EU	USD	80.00	0.00
XXXCDZ4	PARENT CDS CDX-NAHYS35V1-05Y 20/12/2025 USD CPN 500 @108.905tp ICE_EU CIT_EU	USD	277.64	0.00
XXXCE9V	PARENT CDS ITRAXX-AUSTRALIAS34V1-05Y 20/12/2025 USD CPN 100 @59.75bps XMEL	USD	-9,228.17	-0.02
XXXCEAG	PARENT CDS ITRAXX-AUSTRALIAS34V1-05Y 20/12/2025 USD CPN 100 @59.5bps XMEL	USD	-9,228.17	-0.02
XXXCEAH	PARENT CDS ITRAXX-AUSTRALIAS34V1-05Y 20/12/2025 USD CPN 100 @59bps XMEL	USD	-4,060.39	-0.01
XXXCEAI	PARENT CDS ITRAXX-AUSTRALIAS34V1-05Y 20/12/2025 USD CPN 100 @59.25bps XMEL	USD	-3,694.83	-0.01
XXXCECC	PARENT CDS ITRAXX-AUSTRALIAS34V1-05Y 20/12/2025 USD CPN 100 @64bps XMEL	USD	-13,549.57	-0.03
XXXCECD	PARENT CDS ITRAXX-AUSTRALIAS34V1-05Y 20/12/2025 USD CPN 100 @64.25bps XMEL	USD	-6,782.90	-0.02



ISIN	Description	Currency	Market Value	Weight (%)
XXXCECE	PARENT CDS ITRAXX-AUSTRALIAS34V1-05Y 20/12/2025 USD CPN 100 @63.25bps XMEL	USD	-3,389.47	-0.01
XXXCECF	PARENT CDS ITRAXX-AUSTRALIAS34V1-05Y 20/12/2025 USD CPN 100 @63.25bps XMEL	USD	-3,389.47	-0.01
XXXCECG	PARENT CDS ITRAXX-AUSTRALIAS34V1-05Y 20/12/2025 USD CPN 100 @63.5bps XMEL	USD	-6,782.90	-0.02