

Monthly Holdings Report

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

Fund Ticker : TACT

ISIN: AU0000044828



ISIN	Description	Currency	Market Value	Weight (%)
AU0000003832	COMMONWEALTH BANK AUST PFD 3.4243% PERP AUD	AUD	26,382.18	0.04
AU0000010522	MACQUARIE GROUP LTD PFD 4.0243% PERP AUD	AUD	11,073.97	0.02
AU0000018442	AUSTRALIA GOVERNMENT 2.75% 21/05/2041 AUD REGS	AUD	426,191.71	0.63
AU0000028854	COMMONWEALTH BANK AUST PFD 3.7243% PERP AUD	AUD	82,833.09	0.12
AU0000031106	WESTPAC BANKING CORP PFD 3.7213% PERP AUD	AUD	148,242.22	0.22
AU0000039042	NATIONAL AUSTRALIA BANK PFD 4.0181% PERP AUD	AUD	4,680.40	0.01
AU0000047003	AUSTRALIA GOVERNMENT 1.5% 21/06/2031 AUD REGS	AUD	643,086.17	0.94
AU0000048274	TREASURY CORP OF VICTORIA 2.25% 20/11/2034 AUD	AUD	267,502.88	0.39
AU0000061327	COMMONWEALTH BANK AUST PFD 3.0243% PERP AUD	AUD	45,227.08	0.07
AU0000075681	AUSTRALIA GOVERNMENT 1.25% 21/05/2032 AUD	AUD	314,686.31	0.46
AU0000078552	TREASURY CORP OF VICTORIA 1.5% 20/11/2030 AUD	AUD	101,654.15	0.15
AU0000083768	AUSTRALIA GOVERNMENT 0.25% 21/11/2024 AUD REGS	AUD	419,341.06	0.62
AU0000088429	MACQUARIE BANK LTD PFD 4.7281% PERP AUD	AUD	71,257.08	0.10
AU0000095457	AUSTRALIA GOVERNMENT 0.25% 21/11/2025 AUD REGS	AUD	300,850.14	0.44
AU0000097495	AUSTRALIA GOVERNMENT 1.75% 21/06/2051 AUD REGS	AUD	285,428.18	0.42
AU0000101792	AUSTRALIA GOVERNMENT 1% 21/11/2031 AUD REGS	AUD	1,003,054.73	1.47
AU0000106411	AUSTRALIA GOVERNMENT 0.5% 21/09/2026 AUD REGS	AUD	301,053.13	0.44
AU0000110900	CHALLENGER LTD PFD 4.6403% PERP AUD	AUD	14,761.21	0.02
AU0000113839	BENDIGO AND ADELAIDE BK PFD 3.8243% PERP AUD	AUD	67,226.53	0.10
AU0000114837	WESTPAC BANKING CORP PFD 3.4243% PERP AUD	AUD	113,496.49	0.17
AU0000124042	NATIONAL AUSTRALIA BANK PFD 3.5181% PERP AUD	AUD	140,351.41	0.21
AU0000136442	MACQUARIE GROUP LTD PFD 2.9213% PERP AUD	AUD	82,450.26	0.12
AU0000138927	COMMONWEALTH BANK AUST PFD 2.7743% PERP AUD	AUD	63,743.64	0.09
AU0000160905	AUST & NZ BANKING GROUP PFD 3.025% PERP AUD	AUD	285,187.04	0.42
AU0000ANZPE1	AUST & NZ BANKING GROUP PFD 3.3277% PERP AUD	AUD	95,911.10	0.14
AU0000ANZPF8	AUST & NZ BANKING GROUP PFD 3.6777% PERP AUD	AUD	13,152.26	0.02
AU0000ANZPG6	AUST & NZ BANKING GROUP PFD 4.7281% PERP AUD	AUD	131,371.39	0.19
AU0000ANZPH4	AUST & NZ BANKING GROUP PFD 3.8281% PERP AUD	AUD	22,957.19	0.03
AU0000CBAPD7	COMMONWEALTH BANK AUST PFD 2.8243% PERP AUD	AUD	131,635.69	0.19
AU0000CBAPE5	COMMONWEALTH BANK AUST PFD 5.2243% PERP AUD	AUD	11,308.30	0.02
AU0000NABPD4	NATIONAL AUSTRALIA BANK PFD 4.975% PERP AUD	AUD	56,597.36	0.08
AU0000NAHHA4	NRMBS 2012-2 A1	AUD	30,431.80	0.04
AU0000NAJHA0	NRMBS 2015-1 A	AUD	29,941.35	0.04

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AU0000POQHA1	PROGS 2013-1 A	AUD	43,879.02	0.06
AU0000TNBHA7	TORR 2013-1 A	AUD	31,576.19	0.05
AU0000TOZHA4	TORR 2014-2 A	AUD	58,206.32	0.09
AU0000WBCPE9	WESTPAC BANKING CORP PFD 3.075% PERP AUD	AUD	83,821.48	0.12
AU0000WBCPG4	WESTPAC BANKING CORP PFD 4.9303% PERP AUD	AUD	25,655.36	0.04
AU0000WSDHA6	WST 2013-2 A	AUD	22,876.13	0.03
AU0000WSZHA9	WST 2014-1 A	AUD	10,971.80	0.02
AU0000XQLQI5	QUEENSLAND TREASURY CORP 6.5% 14/03/2033 AUD REGS	AUD	19,432.08	0.03
AU0000XQLQZ9	QUEENSLAND TREASURY CORP 4.75% 21/07/2025 AUD REGS 144A	AUD	49,481.06	0.07
AU0000XVGGH6	TREASURY CORP OF VICTORIA 5% 20/11/2040 AUD	AUD	361,588.41	0.53
AU0000XVGH8	TREASURY CORP OF VICTORIA 4% 06/11/2047 AUD	AUD	67,485.38	0.10
AU000KFWHAG0	KREDITANSTALT FUER WIEDERAUFBAU 3.2% 15/03/2028 AUD	AUD	5,990.31	0.01
AU000XCLWAF4	AUSTRALIA GOVERNMENT 2% 21/08/2035 AUD I/L REGS	AUD	811,921.20	1.19
AU000XCLWAG2	AUSTRALIA GOVERNMENT 4.5% 21/04/2033 AUD REGS	AUD	44,295.90	0.07
AU000XCLWAS7	AUSTRALIA GOVERNMENT 3% 21/03/2047 AUD REGS	AUD	62,575.42	0.09
AU000XQLQAA7	QUEENSLAND TREASURY CORP 3.25% 21/07/2026 AUD REGS 144A	AUD	29,472.02	0.04
AU300ENL0021	AUSTRALIAN GAS NETWORKS LTD FRN 01/07/2026 AUD	AUD	112,183.86	0.16
AU300INTE018	IMT 2006-1 A	AUD	10,206.83	0.01
AU3CB0204915	EXPORT FINANCE & INSURANCE CORP 4.28% 12/02/2026 AUD	AUD	171,084.30	0.25
AU3CB0212322	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 5% 16/08/2023 AUD REGS	AUD	53,115.16	0.08
AU3CB0216240	WESTPAC BANKING CORP 5.25% 21/11/2023 AUD REGS	AUD	5,869.06	0.01
AU3CB0220093	COOPERATIEVE RABOBANK UA/AUSTRALIA 5.5% 11/04/2024 AUD REGS	AUD	11,993.57	0.02
AU3CB0220598	LANDWIRTSCHAFTLICHE RENTENBANK 4.75% 06/05/2026 AUD REGS	AUD	3,627.98	0.01
AU3CB0220960	COMMONWEALTH BANK OF AUSTRALIA 4.75% 27/05/2024 AUD REGS	AUD	190,525.23	0.28
AU3CB0229672	GPT WHOLESALE OFFICE FUND NO1 4% 18/05/2022 AUD REGS	AUD	222,481.52	0.33
AU3CB0229680	PACIFIC NATIONAL FINANCE PTY LTD 5.25% 19/05/2025 AUD	AUD	23,626.80	0.03
AU3CB0230241	DEXUS WHOLESALE PROPERTY FUND 4.25% 16/06/2022 AUD REGS	AUD	194,198.16	0.29
AU3CB0230258	DEXUS WHOLESALE PROPERTY FUND 4.75% 16/06/2025 AUD REGS	AUD	74,526.07	0.11
AU3CB0232296	APPLE INC 3.7% 28/08/2022 AUD REGS	AUD	432,163.63	0.63
AU3CB0232692	AUSTRALIA PACIFIC AIRPORTS MELBOURNE PTY LTD 4% 15/09/2022 AUD	AUD	22,068.93	0.03
AU3CB0232767	TELSTRA CORP LTD 4% 16/09/2022 AUD REGS	AUD	5,527.11	0.01
AU3CB0233856	AUSTRALIA PACIFIC AIRPORTS MELBOURNE PTY LTD 4.55% 11/11/2025 AUD	AUD	198,277.08	0.29
AU3CB0234128	STOCKLAND TRUST 4.5% 23/11/2022 AUD	AUD	27,938.68	0.04
AU3CB0234573	WESTPAC BANKING CORP 4.125% 04/06/2026 AUD REGS	AUD	239,081.92	0.35
AU3CB0236883	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 3% 19/10/2026 AUD	AUD	8,183.04	0.01
AU3CB0237436	AIRSERVICES AUSTRALIA 2.75% 15/05/2023 AUD	AUD	19,236.58	0.03
AU3CB0237881	APPLE INC 3.6% 10/06/2026 AUD REGS	AUD	11,080.11	0.02
AU3CB0237899	APPLE INC 3.35% 10/01/2024 AUD REGS	AUD	22,949.02	0.03
AU3CB0238475	WSO FINANCE PTY LTD 3.5% 14/07/2023 AUD REGS	AUD	67,058.96	0.10

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AU3CB0239267	SUNCORP-METWAY LTD 3.25% 24/08/2026 AUD REGS	AUD	603,561.95	0.89
AU3CB0239366	GENERAL PROPERTY TRUST 3.657% 24/08/2026 AUD REGS	AUD	44,535.68	0.07
AU3CB0239507	MIRVAC GROUP FINANCE LTD 3.5% 18/09/2023 AUD REGS	AUD	44,723.68	0.07
AU3CB0239796	LANDWIRTSCHAFTLICHE RENTENBANK 2.6% 23/03/2027 AUD REGS	AUD	113,823.46	0.17
AU3CB0240364	AUSTRALIA PACIFIC AIRPORTS MELBOURNE PTY LTD 3.75% 04/11/2026 AUD	AUD	62,326.11	0.09
AU3CB0240646	COMMONWEALTH BANK OF AUSTRALIA 3.25% 17/11/2026 AUD REGS	AUD	106,866.55	0.16
AU3CB0242774	GPT WHOLESALE OFFICE FUND NO1 4.52% 22/02/2027 AUD REGS	AUD	30,978.11	0.05
AU3CB0243129	ASIAN DEVELOPMENT BANK 3.4% 10/09/2027 AUD REGS	AUD	18,105.14	0.03
AU3CB0243210	ALE DIRECT PROPERTY TRUST 4% 20/08/2022 AUD REGS	AUD	5,436.51	0.01
AU3CB0243459	NATIONAL AUSTRALIA BANK LTD 3.25% 24/03/2022 AUD	AUD	261,626.32	0.38
AU3CB0243566	WSO FINANCE PTY LTD 4.5% 31/03/2027 AUD REGS	AUD	45,323.12	0.07
AU3CB0243657	COMMONWEALTH BANK OF AUSTRALIA 3.25% 31/03/2022 AUD	AUD	149,738.10	0.22
AU3CB0243988	VICINITY CENTRES TRUST 4% 26/04/2027 AUD REGS	AUD	109,141.70	0.16
AU3CB0244168	DEXUS FINANCE PTY LTD 4.25% 11/05/2027 AUD REGS	AUD	90,316.55	0.13
AU3CB0244275	BWP TRUST 3.5% 11/05/2022 AUD	AUD	47,346.23	0.07
AU3CB0244440	TOYOTA FINANCE AUSTRALIA LTD 3.1% 19/05/2022 AUD	AUD	219,652.57	0.32
AU3CB0245900	AUSTRALIAN CATHOLIC UNIVERSITY LTD 3.7% 03/08/2027 AUD REGS	AUD	10,238.85	0.02
AU3CB0246890	GPT WHOLESALE SHOPPING CENTRE FUND NO 1 3.993% 11/09/2024 AUD	AUD	100,410.99	0.15
AU3CB0248862	LLOYDS BANKING GROUP PLC 4.25% 22/11/2027 AUD REGS	AUD	12,856.63	0.02
AU3CB0249340	MACQUARIE GROUP LTD 3.25% FIX/FRN 15/12/2022 AUD	AUD	84,536.72	0.12
AU3CB0249928	BNG BANK NV 3.3% 17/07/2028 AUD REGS	AUD	14,279.62	0.02
AU3CB0250132	KOMMUNALBANKEN AS 3.4% 24/07/2028 AUD	AUD	5,977.37	0.01
AU3CB0250322	COMMONWEALTH BANK OF AUSTRALIA 3.25% 25/04/2023 AUD REGS	AUD	153,584.05	0.23
AU3CB0251064	GPT WHOLESALE SHOPPING CENTRE FUND NO 1 4.49% 28/02/2028 AUD REGS	AUD	67,200.64	0.10
AU3CB0251239	LLOYDS BANKING GROUP PLC 4% 07/03/2025 AUD	AUD	38,990.85	0.06
AU3CB0251387	NATIONAL AUSTRALIA BANK LTD 3% 16/03/2023 AUD REGS 144A	AUD	137,082.42	0.20
AU3CB0252617	BRISBANE AIRPORT CORP PTY LTD 3.9% 24/04/2025 AUD REGS	AUD	41,185.62	0.06
AU3CB0253417	DBNGP FINANCE CO PTY LTD 4.225% 28/05/2025 AUD REGS	AUD	31,320.06	0.05
AU3CB0255776	ING BANK AUSTRALIA LTD 3% 07/09/2023 AUD REGS	AUD	271,471.44	0.40
AU3CB0256519	SUNCORP-METWAY LTD 3% 13/09/2023 AUD REGS	AUD	168,508.07	0.25
AU3CB0256832	GENERAL PROPERTY TRUST 3.6725% 19/09/2024 AUD REGS	AUD	28,580.35	0.04
AU3CB0257095	SVENSKA HANDELSBANKEN AB 3.25% 27/09/2023 AUD	AUD	10,960.90	0.02
AU3CB0258564	JPMORGAN CHASE & CO 4.215% FIX/FRN 22/05/2029 AUD	AUD	50,399.97	0.07
AU3CB0258614	TOYOTA FINANCE AUSTRALIA LTD 3.3% 22/11/2023 AUD	AUD	169,927.65	0.25
AU3CB0259943	COMMONWEALTH BANK OF AUSTRALIA 3% 11/01/2024 AUD REGS	AUD	30,836.43	0.05
AU3CB0261774	STOCKLAND TRUST 3.3% 22/03/2024 AUD REGS	AUD	41,904.27	0.06
AU3CB0262350	BWP TRUST 3.3% 10/04/2026 AUD	AUD	251,256.69	0.37
AU3CB0263945	EUROPEAN INVESTMENT BANK 1.7% 15/11/2024 AUD	AUD	302,796.96	0.44
AU3CB0264141	PACCAR FINANCIAL PTY LTD 2.1% 13/06/2023 AUD	AUD	5,397.69	0.01

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AU3CB0264505	VICINITY CENTRES TRUST 2.6% 27/06/2025 AUD REGS	AUD	194,382.08	0.29
AU3CB0264513	BARCLAYS PLC 3.25% 26/06/2024 AUD REGS	AUD	13,913.82	0.02
AU3CB0264521	BARCLAYS PLC 4% 26/06/2029 AUD REGS	AUD	162,080.43	0.24
AU3CB0264828	GPT WHOLESALE OFFICE FUND NO1 2.525% 12/01/2026 AUD	AUD	184,885.04	0.27
AU3CB0265239	KREDITANSTALT FUER WIEDERAUFBAU 1.5% 24/07/2024 AUD	AUD	287,837.52	0.42
AU3CB0265593	MACQUARIE BANK LTD 1.75% 07/08/2024 AUD REGS	AUD	37,605.33	0.06
AU3CB0265700	QIC FINANCE SHOPPING CENTER FUND PTY LTD 2% 15/08/2025 AUD REGS	AUD	251,120.45	0.37
AU3CB0265718	ING BANK AUSTRALIA LTD 1.45% 20/08/2024 AUD REGS	AUD	304,799.63	0.45
AU3CB0267524	DEXUS FINANCE PTY LTD 2.5% 17/10/2029 AUD REGS	AUD	113,890.90	0.17
AU3CB0268134	COLES GROUP TREASURY PTY LTD 2.65% 06/11/2029 AUD REGS	AUD	152,676.04	0.22
AU3CB0268357	QANTAS AIRWAYS LTD 2.95% 27/11/2029 AUD REGS	AUD	69,659.03	0.10
AU3CB0268423	NATIONAL AUSTRALIA BANK LTD 3.225% FIX/FRN 18/11/2031 AUD	AUD	66,597.12	0.10
AU3CB0268548	LONSDALE FINANCE PTY LTD 2.45% 20/11/2026 AUD REGS	AUD	44,791.80	0.07
AU3CB0270197	DEXUS FINANCE PTY LTD 3% 03/02/2032 AUD REGS	AUD	573,414.20	0.84
AU3CB0270494	TOYOTA FINANCE AUSTRALIA LTD 1.3% 17/02/2023 AUD	AUD	6,394.25	0.01
AU3CB0270635	GENERAL PROPERTY TRUST 2.849% 20/02/2032 AUD	AUD	425,014.62	0.62
AU3CB0272227	WOOLWORTHS GROUP LTD 2.8% 20/05/2030 AUD REGS	AUD	631,969.28	0.93
AU3CB0272292	AIRSERVICES AUSTRALIA 2.2% 15/05/2030 AUD	AUD	133,897.89	0.20
AU3CB0272854	BRISBANE AIRPORT CORP PTY LTD 4.5% 30/12/2030 AUD	AUD	895,278.12	1.31
AU3CB0272904	NATIONAL HOUSING FINANCE AND INVESTMENT CORP 1.41% 29/06/2032 AUD	AUD	101,969.53	0.15
AU3CB0272920	WSO FINANCE PTY LTD 2.7% 28/06/2030 AUD REGS	AUD	38,355.99	0.06
AU3CB0273084	DBS GROUP HOLDINGS LTD 0.85% 17/07/2023 AUD	AUD	408,956.44	0.60
AU3CB0273357	EXPORT FINANCE & INSURANCE CORP 0.515% 29/01/2024 AUD	AUD	170,888.12	0.25
AU3CB0273373	QPH FINANCE CO PTY LTD 2.85% 29/01/2031 AUD	AUD	133,419.70	0.20
AU3CB0273407	UBS AG/AUSTRALIA 1.2% 30/07/2025 AUD REGS	AUD	290,999.57	0.43
AU3CB0273977	GTA FINANCE CO PTY LTD 2.2% 26/08/2027 AUD	AUD	84,848.02	0.12
AU3CB0274017	COLES GROUP TREASURY PTY LTD 2.1% 27/08/2030 AUD	AUD	385,926.36	0.57
AU3CB0274280	QANTAS AIRWAYS LTD 5.25% 09/09/2030 AUD REGS	AUD	40,862.06	0.06
AU3CB0274330	SHOPPING CENTRES AUSTRALASIA PROPERTY RETAIL TRUST 3.25% 16/09/2030 AUD	AUD	138,990.41	0.20
AU3CB0274660	PACCAR FINANCIAL PTY LTD 0.9% 24/09/2024 AUD	AUD	192,474.77	0.28
AU3CB0274710	CHARTER HALL EXCHANGE FINANCE PTY LTD 2.317% 25/09/2030 AUD	AUD	380,188.08	0.56
AU3CB0275253	LONSDALE FINANCE PTY LTD 2.1% 15/10/2027 AUD REGS	AUD	275,610.30	0.40
AU3CB0275501	CPIF FINANCE PTY LTD 2.485% 28/10/2030 AUD REGS	AUD	646,836.76	0.95
AU3CB0275550	LENDLEASE FINANCE LTD 3.4% 27/10/2027 AUD REGS	AUD	31,763.51	0.05
AU3CB0276160	INTERNATIONAL FINANCE CORP 0.75% 24/05/2028 AUD	AUD	341,493.54	0.50
AU3CB0276426	KOMMUNALBANKEN AS 0.6% 01/06/2026 AUD	AUD	279,504.62	0.41
AU3CB0276673	WESTERN SYDNEY UNIVERSITY 1.606% 08/12/2027 AUD REGS	AUD	178,371.58	0.26
AU3CB0276707	GAIF BOND ISSUER PTY LTD 1.9% 14/12/2028 AUD REGS	AUD	218,597.42	0.32
AU3CB0277168	UNIVERSITY OF MELBOURNE 1.97% 20/01/2031 AUD	AUD	613,460.20	0.90

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AU3CB0277945	GPT RE LTD	AUD	183,532.22	0.27
AU3CB0278133	CHARTER HALL LWR PTY LTD 2.787% 03/03/2031 AUD REGS	AUD	197,728.73	0.29
AU3CB0278653	MIRVAC GROUP FINANCE LTD 2.6% 18/09/2029 AUD	AUD	421,721.11	0.62
AU3CB0278703	BWP TRUST 2.2% 24/03/2028 AUD	AUD	245,977.53	0.36
AU3CB0278893	STOCKLAND TRUST 2.3% 24/03/2028 AUD REGS	AUD	439,561.26	0.65
AU3CB0279818	ASIAN DEVELOPMENT BANK 0.8% 06/11/2025 AUD	AUD	277,174.98	0.41
AU3CB0280386	GENERAL PROPERT TST 0% CP 14/05/21-17/08/21	AUD	78,483.74	0.12
AU3CB0280402	PACCAR FINANCIAL PTY LTD 0.75% 24/05/2024 AUD	AUD	218,586.52	0.32
AU3CB0280469	GPT RE LTD	AUD	2,946.11	0.00
AU3CB0280634	NBN CO LTD 2.15% 02/06/2028 AUD REGS	AUD	54,646.46	0.08
AU3CB0280659	NATIONAL HOUSING FINANCE AND INVESTMENT CORP 2.335% 30/06/2036 AUD	AUD	138,758.81	0.20
AU3CB0280667	VOLKSWAGEN FINANCIAL SERVICES AUSTRALIA PTY LTD	AUD	140,042.15	0.21
AU3CB0280907	AFRICAN DEVELOPMENT BANK 1.1% 16/12/2026 AUD	AUD	143,236.22	0.21
AU3CB0280923	NATIONAL HOUSING FINANCE AND INVESTMENT CORP 1.74% 01/07/2031 AUD	AUD	319,831.27	0.47
AU3CB0280956	CHARTER HALL LWR PTY LTD 2.656% 17/12/2029 AUD REGS	AUD	102,049.91	0.15
AU3CB0281012	GPT RE LTD	AUD	241,442.22	0.35
AU3CB0281046	WESFARMERS LTD 1.941% 23/06/2028 AUD REGS	AUD	171,012.09	0.25
AU3CB0281053	WESFARMERS LTD 2.55% 23/06/2031 AUD REGS	AUD	469,347.99	0.69
AU3CB0281160	GPT RE LTD	AUD	393.04	0.00
AU3CB0281251	LLITST FINANCE PTY LTD 2.85% 28/06/2030 AUD	AUD	310,672.10	0.46
AU3CB0281343	GPT WHOLESALE OFFICE FUND NO1	AUD	271,546.37	0.40
AU3CB0281491	GPT WHOLESALE OFFICE FUND NO1	AUD	165,320.14	0.24
AU3CB0281582	EDITH COWAN UNIVERSITY 2.741% 15/07/2033 AUD REGS	AUD	404,562.82	0.59
AU3CB0281590	EDITH COWAN UNIVERSITY 3.4% 15/07/2041 AUD	AUD	41,162.46	0.06
AU3CB0281707	GPT RE LTD	AUD	60,738.27	0.09
AU3CB0281905	VOLKSWAGEN FINANCIAL SERVICES AUSTRALIA PTY LTD	AUD	213,502.18	0.31
AU3CB0282010	DWPF FINANCE PTY LTD 1.9% 04/08/2028 AUD REGS	AUD	155,619.42	0.23
AU3CB0282028	DWPF FINANCE PTY LTD 2.6% 04/08/2032 AUD	AUD	897,508.31	1.32
AU3CB0282036	GPT RE LTD	AUD	118,264.09	0.17
AU3CB0282168	DEXUS FINANCE PTY LTD	AUD	102,526.06	0.15
AU3EC2337121	Australia & New Zealand Banking Group Ltd % CD 18/05/21-18/08/21	AUD	3,929.06	0.01
AU3EC2337162	Australia & New Zealand Banking Group Ltd % CD 24-05-21-24-08-21	AUD	29,062.63	0.04
AU3EC2344879	National Australia Bank Ltd % CD 25/05/21-25/08/21	AUD	1,964.53	0.00
AU3EC2346882	Commonwealth Bank of Australia % CD 24-05-21-24-08-21	AUD	9,821.96	0.01
AU3EC2348490	Commonwealth Bank of Australia % CD 06/07/21-07/09/21	AUD	241,511.70	0.35
AU3EC2350991	Australia & New Zealand Banking Group Ltd % CD 29-07-21-29-09-21	AUD	3,929.06	0.01
AU3EC2356568	Westpac Banking Corporation % CD 10/06/21-09/09/21	AUD	982.26	0.00
AU3EC2356592	Westpac Banking Corporation % CD 13-07-21-14-09-21	AUD	10,804.23	0.02
AU3EC2356600	Westpac Banking Corporation % CD 15/07/21-15/09/21	AUD	124,291.86	0.18

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AU3EC2356659	Westpac Banking Corporation % CD 22/07/21-22/09/21	AUD	241,510.34	0.35
AU3EC2358895	Commonwealth Bank of Australia % CD 01/06/21-01/10/21	AUD	1,964.53	0.00
AU3EC2359430	National Australia Bank Ltd % CD 01/03/21-01/09/21	AUD	1,964.53	0.00
AU3EC2359505	National Australia Bank Ltd % CD 06/07/21-07/09/21	AUD	241,511.70	0.35
AU3EC2359513	National Australia Bank Ltd % CD 08/07/21-08/09/21	AUD	1,964.53	0.00
AU3EC2359521	National Australia Bank Ltd % CD 09/03/21-09/09/21	AUD	982.26	0.00
AU3EC2362384	Australia & New Zealand Banking Group Ltd % CD 01/06/21-01/10/21	AUD	1,964.53	0.00
AU3EC2404350	INACTIVE MUFG Bank Ltd % CD 04/02/21-03/08/21	AUD	1,964.53	0.00
AU3EC2404673	MUFG Bank Ltd % CD 01/03/21-01/09/21	AUD	169,052.33	0.25
AU3EC2410001	MUFG Bank Ltd % CD 19/04/21-19/10/21	AUD	7,463.71	0.01
AU3EC2414987	INACTIVE Suncorp-Metway Ltd % CD 04/02/21-03/08/21	AUD	5,893.59	0.01
AU3EC2417444	INACTIVE Bendigo and Adelaide Bank Limited % CD 12/02/21-12/08/21	AUD	108,677.13	0.16
AU3EC2423327	Suncorp-Metway Ltd % CD 02/03/21-02/09/21	AUD	37,796.74	0.06
AU3EC2425264	Suncorp-Metway Ltd % CD 08/03/21-08/09/21	AUD	2,946.79	0.00
AU3EC2429365	MUFG Bank Ltd % CD 20/05/21-23/11/21	AUD	9,818.56	0.01
AU3EC2432559	Bendigo and Adelaide Bank Limited % CD 25/03/21-27/09/21	AUD	181,101.08	0.27
AU3EC2435024	Bank of Queensland % CD 07/04/21-07/10/21	AUD	181,092.22	0.27
AU3EC2456418	Suncorp-Metway Ltd % CD 17/06/21-16/12/21	AUD	1,027,819.10	1.51
AU3EC2458562	Bendigo and Adelaide Bank Limited % CD 24/06/21-20/12/21	AUD	482,583.35	0.71
AU3EC2460907	MUFG Bank Ltd % CD 07/07/21-12/01/22	AUD	392.36	0.00
AU3EC2462895	Suncorp-Metway Ltd % CD 09/07/21-13/01/22	AUD	2,944.07	0.00
AU3EC2462895	Suncorp-Metway Ltd % CD 14-07-21-13-01-22	AUD	2,944.07	0.00
AU3EC2463695	Members Equity Bank Limited % CD 13-07-21-13-01-22	AUD	6,029.82	0.01
AU3EC2466912	Suncorp-Metway Ltd % CD 20/07/21-20/01/22	AUD	108,581.77	0.16
AU3EP0300545	AIRSERVICES AUSTRALIA	AUD	185,507.64	0.27
AU3EP0302889	INACTIVE TOYOTA FINANCE AUSTRALIA LTD	AUD	84,919.55	0.12
AU3EP0305247	AIRSERVICES AUSTRALIA	AUD	96,927.42	0.14
AU3EP0305387	TOYOTA FINANCE AUSTRALIA LTD	AUD	72,434.85	0.11
AU3EP0305411	TOYOTA FINANCE AUSTRALIA LTD	AUD	24,145.18	0.04
AU3EP0306542	TOYOTA FINANCE AUSTRALIA LTD	AUD	2,944.75	0.00
AU3EP0306807	TOYOTA FINANCE AUSTRALIA LTD	AUD	24,145.18	0.04
AU3FN0003521	VICTORIA POWER NETWORKS FINANCE PTY LTD FRN 15/01/2022 AUD	AUD	37,638.71	0.06
AU3FN0003539	VICTORIA POWER NETWORKS FINANCE PTY LTD FRN 15/08/2021 AUD	AUD	41,859.99	0.06
AU3FN0016176	MEDL 2012-1 A	AUD	33,965.78	0.05
AU3FN0016473	PROGS 2012-2 A	AUD	21,966.07	0.03
AU3FN0017281	REDS 2012-1E A1	AUD	63,575.39	0.09
AU3FN0017950	WST 2013-1 A	AUD	1,743.83	0.00
AU3FN0020186	BPI NO 1 PTY LTD FRN 09/09/2025 AUD REGS	AUD	16,463.49	0.02
AU3FN0022117	MEDL 2014-1 A2	AUD	72,195.75	0.11

ISIN	Description	Currency	Market Value	Weight (%)
AU3FN0022299	HBS 2014-1 A	AUD	12,687.70	0.02
AU3FN0022539	PERTH AIRPORT PTY LTD FRN 26/03/2024 AUD REGS	AUD	25,717.34	0.04
AU3FN0024618	FMACB 2014-2 A1	AUD	8,075.41	0.01
AU3FN0025037	SAMT 2014-1 A	AUD	15,931.48	0.02
AU3FN0025672	PROGS 2014-2 A	AUD	14,790.50	0.02
AU3FN0027405	FMACB 2015-1 A1	AUD	42,710.79	0.06
AU3FN0028049	SMHL 2015-1 A1	AUD	3,125.94	0.00
AU3FN0030417	MEDL 2016-1 A1A	AUD	113,474.01	0.17
AU3FN0030516	IDOLT 2016-1 A	AUD	20,024.02	0.03
AU3FN0031035	NRMBS 2016-1 A	AUD	76,793.73	0.11
AU3FN0031563	WSO FINANCE PTY LTD FRN 14/07/2026 AUD REGS	AUD	107,683.97	0.16
AU3FN0032124	TORR 2016-1 A	AUD	6,061.16	0.01
AU3FN0032272	MEDL 2016-2 A1A	AUD	101,355.79	0.15
AU3FN0032470	NATIONAL AUSTRALIA BANK LTD FRN 21/09/2026 AUD REGS	AUD	11,781.04	0.02
AU3FN0032785	SMHL 2016-1 A1	AUD	5,604.77	0.01
AU3FN0033510	KINGF 2016-1 A1	AUD	128,356.48	0.19
AU3FN0035960	MEDL 2017-1 A1	AUD	9,434.37	0.01
AU3FN0036265	WESTPAC BANKING CORP FRN 31/08/2022 AUD REGS	AUD	5,275.07	0.01
AU3FN0036984	NEW TERMINAL FINANCING CO PTY LTD FRN 12/07/2024 AUD REGS	AUD	198,762.08	0.29
AU3FN0037529	SUNCORP-METWAY LTD FRN 16/08/2022 AUD REGS	AUD	126,390.59	0.19
AU3FN0037677	SMHL 2017-1 A	AUD	3,868.43	0.01
AU3FN0039459	MEMBERS EQUITY BANK PFD 5.2903% PERP AUD	AUD	36,069.95	0.05
AU3FN0040291	MACQUARIE GROUP LTD FRN 15/12/2022 AUD	AUD	61,860.86	0.09
AU3FN0040531	COOPERATIEVE RABOBANK UA/AUSTRALIA FRN 25/01/2023 AUD	AUD	5,277.12	0.01
AU3FN0040572	UNITED ENERGY DISTRIBUTION PTY LTD FRN 07/02/2023 AUD	AUD	7,386.06	0.01
AU3FN0040614	NRMBS 2018-1 A1A	AUD	9,161.90	0.01
AU3FN0040622	NRMBS 2018-1 A1G	AUD	2,290.13	0.00
AU3FN0041034	UBS AG/AUSTRALIA FRN 08/03/2023 AUD REGS	AUD	5,297.55	0.01
AU3FN0041323	NATIONAL AUSTRALIA BANK LTD FRN 16/03/2023 AUD REGS 144A	AUD	633,870.46	0.93
AU3FN0041406	DBS GROUP HOLDINGS LTD FRN 16/03/2028 AUD REGS	AUD	651,544.41	0.96
AU3FN0041935	DAOT 5 A	AUD	21,152.06	0.03
AU3FN0043238	WESTPAC BANKING CORP FRN 22/06/2028 AUD REGS	AUD	38,365.53	0.06
AU3FN0043808	SMHL 2018-2 A	AUD	189,971.43	0.28
AU3FN0044046	COMMONWEALTH BANK OF AUSTRALIA FRN 16/08/2023 AUD	AUD	317,321.80	0.47
AU3FN0044251	SUNCORP GROUP LTD FRN 05/12/2028 AUD	AUD	46,607.83	0.07
AU3FN0044525	MEDL 2018-1 A2	AUD	79,744.61	0.12
AU3FN0044533	MEDL 2018-1 B	AUD	39,971.08	0.06
AU3FN0044830	SUNCORP-METWAY LTD FRN 13/09/2023 AUD REGS	AUD	464,470.04	0.68
AU3FN0045779	WESTPAC BANKING CORP FRN 16/11/2023 AUD	AUD	369,878.39	0.54

ISIN	Description	Currency	Market Value	Weight (%)
AU3FN0045803	TOYOTA FINANCE AUSTRALIA LTD FRN 22/11/2021 AUD	AUD	17,843.56	0.03
AU3FN0046066	BENDIGO & ADELAIDE BANK LTD FRN 30/11/2028 AUD	AUD	43,588.83	0.06
AU3FN0046215	MEMBERS EQUITY BANK LTD FRN PERP AUD PREF	AUD	28,925.03	0.04
AU3FN0046231	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 06/12/2023 AUD REGS	AUD	555,578.81	0.82
AU3FN0046561	COMMONWEALTH BANK OF AUSTRALIA FRN 11/01/2024 AUD	AUD	209,024.09	0.31
AU3FN0046629	WST 2019-1 A	AUD	4,065.29	0.01
AU3FN0046728	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 08/02/2024 AUD REGS	AUD	83,023.82	0.12
AU3FN0047346	COOPERATIEVE RABOBANK UA/AUSTRALIA FRN 22/09/2022 AUD REGS	AUD	5,275.75	0.01
AU3FN0048195	NATIONAL AUSTRALIA BANK LTD FRN 17/05/2029 AUD REGS	AUD	193,745.18	0.28
AU3FN0048401	SVENSKA HANDELSBANKEN AB FRN 31/05/2022 AUD	AUD	85,079.63	0.12
AU3FN0048419	PROGS 2019-1 A	AUD	83,525.17	0.12
AU3FN0048476	SMHL 2019-1 A	AUD	47,949.76	0.07
AU3FN0048740	MACQUARIE BANK LTD FRN 21/06/2022 AUD REGS	AUD	60,759.39	0.09
AU3FN0048773	BARCLAYS PLC FRN 26/06/2024 AUD REGS	AUD	2,733.58	0.00
AU3FN0048799	VICINITY CENTRES TRUST FRN 27/06/2025 AUD REGS	AUD	287,186.31	0.42
AU3FN0049128	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 26/07/2029 AUD REGS	AUD	757,387.14	1.11
AU3FN0049243	CANADIAN IMPERIAL BANK OF COMMERCE/SYDNEY FRN 02/08/2022 AUD	AUD	197,676.28	0.29
AU3FN0049383	LLOYDS BANK PLC FRN 12/08/2022 AUD REGS	AUD	6,091.81	0.01
AU3FN0049490	QIC FINANCE SHOPPING CENTER FUND PTY LTD FRN 15/08/2025 AUD REGS	AUD	29,240.42	0.04
AU3FN0049508	MEDL 2014-2 A1-R	AUD	328,702.99	0.48
AU3FN0049524	ING BANK AUSTRALIA LTD FRN 20/08/2024 AUD REGS	AUD	554,809.76	0.81
AU3FN0049672	WESTPAC BANKING CORP FRN 27/08/2029 AUD REGS	AUD	79,273.23	0.12
AU3FN0050126	PUMA 2019-1 A	AUD	213,714.03	0.31
AU3FN0050589	DAOT 6 A	AUD	67,622.29	0.10
AU3FN0051041	SAA 2019-1 A	AUD	67,238.79	0.10
AU3FN0051462	MEDL 2019-1 A1	AUD	283,165.98	0.42
AU3FN0051538	IDOLT 2019-1 A	AUD	247,160.74	0.36
AU3FN0051553	CITIBANK NA/SYDNEY FRN 14/11/2022 AUD REGS	AUD	134,010.97	0.20
AU3FN0051561	CITIBANK NA/SYDNEY FRN 14/11/2024 AUD	AUD	12,311.68	0.02
AU3FN0051587	NATIONAL AUSTRALIA BANK LTD FRN 18/11/2031 AUD	AUD	510,949.13	0.75
AU3FN0051934	OVERSEA-CHINESE BANKING CORP LTD/SYDNEY FRN 05/12/2022 AUD	AUD	326,914.20	0.48
AU3FN0052551	WST 2020-1 A	AUD	147,907.08	0.22
AU3FN0052726	MEDL 2015-1 A1-R	AUD	115,358.84	0.17
AU3FN0053831	ROYAL BANK OF CANADA/SYDNEY FRN 24/04/2023 AUD REGS	AUD	225,650.38	0.33
AU3FN0053880	SUNCORP-METWAY LTD FRN 24/04/2025 AUD	AUD	295,371.39	0.43
AU3FN0054060	FMACB 2015-1 A2R	AUD	60,799.58	0.09
AU3FN0054086	BANK OF QUEENSLAND LTD FRN 14/05/2025 AUD REGS	AUD	256,512.69	0.38
AU3FN0054151	UBS AG/AUSTRALIA FRN 21/11/2022 AUD	AUD	91,829.46	0.13
AU3FN0054177	CREDIT SUISSE AG/SYDNEY FRN 26/05/2023 AUD	AUD	609,020.94	0.89

ISIN	Description	Currency	Market Value	Weight (%)
AU3FN0054284	MACQUARIE BANK LTD FRN 28/05/2030 AUD	AUD	611,940.49	0.90
AU3FN0055117	DBS GROUP HOLDINGS LTD FRN 17/07/2023 AUD	AUD	328,290.19	0.48
AU3FN0055224	NATIONAL AUSTRALIA BANK LTD FRN PERP AUD REGS	AUD	277,239.69	0.41
AU3FN0055265	MEDL 2015-2 A1R	AUD	51,999.39	0.08
AU3FN0055307	UBS AG/AUSTRALIA FRN 30/07/2025 AUD REGS	AUD	540,992.66	0.79
AU3FN0055687	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 26/02/2031 AUD REGS	AUD	424,971.03	0.62
AU3FN0055802	SUNCORP GROUP LTD FRN 01/12/2035 AUD	AUD	155,029.52	0.23
AU3FN0055992	COMMONWEALTH BANK OF AUSTRALIA FRN 10/09/2030 AUD	AUD	650,136.40	0.95
AU3FN0056354	KIWIBANK LTD FRN 23/09/2025 AUD REGS	AUD	134,391.07	0.20
AU3FN0056594	AUSNET SERVICES HOLDINGS PTY LTD FRN 06/10/2080 AUD REGS	AUD	25,018.45	0.04
AU3FN0056685	DBS GROUP HOLDINGS LTD FRN 08/04/2031 AUD REGS	AUD	210,692.30	0.31
AU3FN0056859	ZMT 2020-1 A1	AUD	45,173.26	0.07
AU3FN0056867	ZMT 2020-1 A2	AUD	8,495.02	0.01
AU3FN0056933	FMACB 2020-3 A2	AUD	99,614.01	0.15
AU3FN0056990	SMHL 2020-1 A	AUD	195,148.41	0.29
AU3FN0057402	NATIONAL AUSTRALIA BANK LTD FRN 18/11/2030 AUD	AUD	124,964.19	0.18
AU3FN0057691	AMP LIFE LTD FRN 09/12/2035 AUD	AUD	117,360.16	0.17
AU3FN0057709	MACQUARIE BANK LTD FRN 09/12/2025 AUD	AUD	514,121.40	0.75
AU3FN0058129	WESTPAC BANKING CORP FRN 29/01/2031 AUD REGS	AUD	285,843.02	0.42
AU3FN0058244	DEFENCE BANK LTD FRN 17/02/2031 AUD REGS	AUD	25,656.04	0.04
AU3FN0058632	SVENSKA HANDELSBANKEN AB FRN 04/03/2026 AUD	AUD	254,532.49	0.37
AU3FN0058822	SALUT 2021-1 A	AUD	167,665.44	0.25
AU3FN0059127	ZMT 2021-1 A1	AUD	551,938.58	0.81
AU3FN0059135	ZMT 2021-1 A2	AUD	18,957.29	0.03
AU3FN0059432	TOYOTA FINANCE AUSTRALIA LTD FRN 26/03/2024 AUD	AUD	318,077.23	0.47
AU3FN0059994	VICTORIA POWER NETWORKS FINANCE PTY LTD FRN 21/04/2026 AUD	AUD	162,982.32	0.24
AU3FN0060091	BANK OF QUEENSLAND LTD FRN 29/07/2031 AUD REGS	AUD	31,738.31	0.05
AU3FN0060216	FMACB 2021-2 A1	AUD	806,212.22	1.18
AU3FN0060224	FMACB 2021-2 A2	AUD	127,124.90	0.19
AU3FN0060232	FMACB 2021-2 A3	AUD	73,883.72	0.11
AU3FN0060448	BARCLAYS PLC FRN 20/05/2027 AUD REGS	AUD	31,853.43	0.05
AU3FN0060729	GOLDMAN SACHS GROUP INC/THE FRN 22/06/2027 AUD	AUD	295,021.95	0.43
AU3FN0061032	NATIONAL HOUSING FINANCE AND INVESTMENT CORP FRN 01/07/2031 AUD	AUD	257,001.10	0.38
AU3FN0061065	MACQUARIE BANK LTD FRN 17/06/2031 AUD	AUD	272,533.41	0.40
AU3FN0061263	PUMA 2021-2 A	AUD	571,455.80	0.84
AU3SG0001175	TREASURY CORP OF VICTORIA 4.25% 20/12/2032 AUD	AUD	1,015,728.12	1.49
AU3SG0001241	WESTERN AUSTRALIAN TREASURY CORP 5% 23/07/2025 AUD REGS	AUD	218,026.59	0.32
AU3SG0001373	NEW SOUTH WALES TREASURY CORP 4% 20/05/2026 AUD REGS	AUD	173,390.10	0.25
AU3SG0001456	SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHORITY 2.75% 16/04/2025 AUD REGS	AUD	147,495.65	0.22

ISIN	Description	Currency	Market Value	Weight (%)
AU3SG0001498	SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHORITY 3% 20/07/2026 AUD REGS	AUD	27,929.82	0.04
AU3SG0001514	NEW SOUTH WALES TREASURY CORP 3% 20/03/2028 AUD	AUD	21,415.00	0.03
AU3SG0001563	WESTERN AUSTRALIAN TREASURY CORP 3% 21/10/2027 AUD REGS	AUD	19,029.50	0.03
AU3SG0001639	WESTERN AUSTRALIAN TREASURY CORP 2.5% 23/07/2024 AUD	AUD	24,506.20	0.04
AU3SG0001647	QUEENSLAND TREASURY CORP 4.2% 20/02/2047 AUD REGS 144A	AUD	8,046.12	0.01
AU3SG0001688	SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHORITY 3% 20/09/2027 AUD REGS	AUD	7,134.70	0.01
AU3SG0001696	NEW SOUTH WALES TREASURY CORP 3% 20/05/2027 AUD REGS	AUD	560,388.64	0.82
AU3SG0001704	WESTERN AUSTRALIAN TREASURY CORP 3% 21/10/2026 AUD REGS	AUD	30,614.36	0.04
AU3SG0001753	NEW SOUTH WALES TREASURY CORP 3.5% 20/11/2037 AUD REGS	AUD	416,248.49	0.61
AU3SG0001811	AUSTRALIAN CAPITAL TERRITORY 3% 18/04/2028 AUD	AUD	5,938.54	0.01
AU3SG0001829	WESTERN AUSTRALIAN TREASURY CORP 3.25% 20/07/2028 AUD REGS	AUD	14,458.77	0.02
AU3SG0001837	SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHORITY 3% 24/05/2028 AUD REGS	AUD	81,970.71	0.12
AU3SG0001878	NEW SOUTH WALES TREASURY CORP 3% 15/11/2028 AUD REGS	AUD	29,875.28	0.04
AU3SG0001886	NORTHERN TERRITORY TREASURY CORP 2.75% 21/04/2027 AUD	AUD	168,954.92	0.25
AU3SG0001936	AUSTRALIAN CAPITAL TERRITORY 2.25% 22/05/2029 AUD REGS	AUD	175,218.39	0.26
AU3SG0001944	NEW SOUTH WALES TREASURY CORP 2% 20/03/2031 AUD	AUD	314,099.81	0.46
AU3SG0001969	AUSTRALIAN CAPITAL TERRITORY 1.25% 22/05/2025 AUD REGS	AUD	30,565.32	0.04
AU3SG0001993	QUEENSLAND TREASURY CORP 1.75% 21/08/2031 AUD REGS 144A	AUD	801,901.02	1.18
AU3SG0002009	AUSTRALIAN CAPITAL TERRITORY 1.75% 23/10/2031 AUD	AUD	18,977.05	0.03
AU3SG0002025	NEW SOUTH WALES TREASURY CORP 1.25% 20/03/2025 AUD REGS	AUD	49,925.19	0.07
AU3SG0002082	NEW SOUTH WALES TREASURY CORP 2% 08/03/2033 AUD	AUD	682,649.22	1.00
AU3SG0002231	TREASURY CORP OF VICTORIA 2.25% 20/11/2040 AUD	AUD	67,796.68	0.10
AU3SG0002314	TREASURY CORP OF VICTORIA 1.5% 10/09/2031 AUD	AUD	194,996.51	0.29
AU3SG0002389	NEW SOUTH WALES TREASURY CORP 1.5% 20/02/2032 AUD REGS	AUD	1,651,441.86	2.42
AU3SG0002439	QUEENSLAND TREASURY CORP 1.5% 20/08/2032 AUD REGS 144A	AUD	96,348.42	0.14
AU3SG0002447	SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHORITY 1.75% 24/05/2034 AUD REGS	AUD	112,447.47	0.17
AU3TB0000192	AUSTRALIA GOVERNMENT 3.75% 21/04/2037 AUD REGS	AUD	87,299.60	0.13
COL_AUD	COLLATERAL-AUD-WESTPAC BANKING CORP	AUD	23,305.28	0.03
COL_AUD	COLLATERAL-AUD-AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	19,152.11	0.03
DCP_AUD	COUPON INCOME ENTITLEMENT-AUD-BNP PARIBAS SA	AUD	10,749.05	0.02
FXD_AUD	FIXED DEPOSIT-AUD-04/06/21-03/12/21-0.14%-COMMONWEALTH BANK OF AUSTRALIA/NEW YOR	AUD	982.26	0.00
LQTYPE1CAPAUD	CAPITAL CASH-AUD-BNP PARIBAS SA	AUD	3,297,451.29	4.84
LQTYPE2WFOAUD	CASH BACKING FUTURES-AUD	AUD	18,245,949.72	26.79
LQTYPE3MDSAUD	MEMORANDUM ACCOUNT-AUD-BNP PARIBAS SA	AUD	76,226.99	0.11
LQTYPE3MRLAUDC	COLLATERAL-AUD-MERRILL LYNCH & CO INC	AUD	222,102.10	0.33
LQTYPE3WFOAUD	VARIATION MARGIN-AUD-UBS AG	AUD	341,563.02	0.50
LQTYPE3WIMAUD	INITIAL MARGIN-AUD-UBS AG	AUD	513,359.15	0.75
Not Supplied	AUD Forward FX	AUD	2,330,749.20	3.42
OSP_AUD	OUTSTANDING SETTLEMENT PURCHASES-AUD-BNP PARIBAS SA	AUD	-1,599,767.39	-2.35

ISIN	Description	Currency	Market Value	Weight (%)
OSS_AUD	OUTSTANDING SETTLEMENT SALES-AUD-BNP PARIBAS SA	AUD	428,865.35	0.63
VTAU1	ASX AUSTRALIA 5YR BOND SEP21 (15/09/2021)	AUD	919,594.27	1.35
XMU1	ASX AUSTRALIA 10Y BOND SEP21 (15/09/2021)	AUD	-19,949,341.92	-29.29
XS1461849363	INACTIVE BANK OF AMERICA CORP FRN 05/08/2021 AUD	AUD	75,532.18	0.11
XS1461849447	INACTIVE BANK OF AMERICA CORP 3.3% 05/08/2021 AUD	AUD	56,744.50	0.08
XS1663477187	WESTPAC BANKING CORP 4.334% FIX/FRN 16/08/2029 AUD REGS	AUD	31,486.27	0.05
XS1891780691	HEATHROW FUNDING LTD 4.15% 11/10/2028 AUD REGS	AUD	204,454.04	0.30
XS1997248866	CITIBANK NA FRN 20/05/2022 AUD	AUD	79,014.38	0.12
XS2356317177	CPPIB CAPITAL INC 1.5% 23/06/2028 AUD REGS	AUD	536,245.51	0.79
XXXCB6V	PARENT IRS PAY FIX AUD .86% REC FLOAT AUD BBSW6M 15/05/2030 XANZB	AUD	24,401.98	0.04
XXXCE74	PARENT IRS PAY FIX AUD .525% REC FLOAT AUD BBSW6M 16/02/2026 XWES	AUD	850.80	0.00
XXXCE75	PARENT IRS PAY FIX AUD 1.3375% REC FLOAT AUD BBSW6M 16/02/2031 XANZB	AUD	-3,947.45	-0.01
XXXCE7F	PARENT IRS PAY FIX AUD .535% REC FLOAT AUD BBSW6M 17/02/2026 XANZB	AUD	1,011.56	0.00
XXXCE7G	PARENT IRS PAY FIX AUD 1.35% REC FLOAT AUD BBSW6M 17/02/2031 XANZB	AUD	-4,324.14	-0.01
XXXCE7V	PARENT IRS PAY FIX AUD .598% REC FLOAT AUD BBSW6M 18/02/2026 XWES	AUD	-364.43	0.00
XXXCE7W	PARENT IRS PAY FIX AUD 1.429% REC FLOAT AUD BBSW6M 18/02/2031 XWES	AUD	-6,680.35	-0.01
XXXCEAK	PARENT IRS PAY FIX AUD 1.656% REC FLOAT AUD BBSW6M 25/02/2031 XWES	AUD	-14,731.92	-0.02
XXXCEDL	PARENT IRS PAY FIX AUD 1.656% REC FLOAT AUD BBSW6M 25/02/2031 XANZB	AUD	-31,305.76	-0.05
XXXCFOT	PARENT IRS PAY FIX AUD 1.796% REC FLOAT AUD BBSW6M 15/07/2041 XWES	AUD	-735.68	0.00
XXXCFT1	PARENT IRS PAY FIX AUD 1.207% REC FLOAT AUD BBSW6M 22/07/2030 XWES	AUD	163.48	0.00
XXXCFT2	PARENT IRS PAY FIX AUD 1.288% REC FLOAT AUD BBSW6M 22/07/2031 XWES	AUD	470.02	0.00
XXXCFTB	PARENT IRS PAY FIX AUD 1.3615% REC FLOAT AUD BBSW6M 22/07/2032 XANZB	AUD	816.74	0.00
XXXCFVC	PARENT IRS PAY FIX AUD 1.0205% REC FLOAT AUD BBSW6M 28/07/2028 XANZB	AUD	-1,465.90	0.00
XXXCFVD	PARENT IRS PAY FIX AUD 1.135% REC FLOAT AUD BBSW6M 28/07/2029 XANZB	AUD	-590.58	0.00
YMU1	ASX AUSTRALIA 3YR BOND SEP21 (15/09/2021)	AUD	783,797.24	1.15
Not Supplied	CHF Forward FX	CHF	0.00	0.00
ADJ_EUR	CASH ADJUSTMENTS -EUR-BNP PARIBAS SECURITIES SERVICES/LONDON	EUR	-123,615.45	-0.18
BE6325871166	HOUSE OF HR 7.5% 15/01/2027 EUR REGS	EUR	1,527.89	0.00
CAL_EUR	CREATION & LIQUIDATION-EUR-BNP PARIBAS/LUXEMBOURG	EUR	806.52	0.00
COL_EUR	COLLATERAL-EUR-CITIGROUP GLOBAL MARKETS LTD	EUR	7,240.28	0.01
DCP_EUR	COUPON INCOME ENTITLEMENT-EUR-BNP PARIBAS SECURITIES SERVICES/LONDON	EUR	196.86	0.00
DE000C52GUE9	EUX EURO BUND SEP21 (08/09/2021)	EUR	-2,489.04	0.00
DE000C52GUF6	EUX EURO BOBL SEP21 (08/09/2021)	EUR	-18,292.46	-0.03
DE000C52GUH2	EUX EURO BUXL SEP21 (08/09/2021)	EUR	-1,250.65	0.00
EUR#	CAPITAL CASH-EUR-BNP PARIBAS SECURITIES SERVICES/LONDON	EUR	26,985.02	0.04
EUR#	CAPITAL CASH-EUR-BNP PARIBAS/LUXEMBOURG	EUR	0.00	0.00
FIM_EUR	INITIAL MARGIN-EUR-UBS AG	EUR	227.51	0.00
FR0014003S56	ELECTRICITE DE FRANCE SA 2.625% FIX/FRN PERP EUR REGS	EUR	2,995.84	0.00
FR0014004AE8	AIR FRANCE-KLM 3% 01/07/2024 EUR REGS	EUR	846.71	0.00

ISIN	Description	Currency	Market Value	Weight (%)
FR0014004AF5	AIR FRANCE-KLM 3.875% 01/07/2026 EUR REGS	EUR	905.97	0.00
FVM_EUR	VARIATION MARGIN-EUR-UBS AG	EUR	1.36	0.00
LD155222	KETER GROUP 10/16 EUR TERM B1 10/23	EUR	3,684.51	0.01
LD175861	DSM SINOCHEM 9/18 EUR TERM B 10/25	EUR	3,654.54	0.01
LD183459	AFFIDEA 10/19 EUR TERM B 12/26	EUR	2,705.65	0.00
LD192244	BIOGROUP / EUR TERM B 1/28	EUR	7,348.59	0.01
LD193483	IFS / EUR TERM B 3/28	EUR	9,266.12	0.01
LD193550	RECIPHARM / EUR TERM B 4/28	EUR	11,093.05	0.02
LD193640	XELLA 3/28 (EUR) B4	EUR	7,359.49	0.01
LD194191	MADRID 7/26 (EUR) B	EUR	3,783.28	0.01
LD194382	GFK / EUR TERM B 5/28	EUR	6,524.36	0.01
LD195412	NOBEL BIDCO B.V. 6/28 (EUR) B	EUR	11,110.76	0.02
LD195531	SOLINA / EUR TERM B 6/28	EUR	6,072.06	0.01
LD195569	DEDALUS FINANCE / EUR TERM B 5/27	EUR	1,906.63	0.00
LD195644	COLISEE / EUR TERM B 11/27	EUR	3,660.67	0.01
LD196125	CIRCET / EUR TERM B 7/28	EUR	9,720.47	0.01
LD196204	GALILEO GLOBAL EDUCATION / EUR TERM B 7/28	EUR	8,404.42	0.01
LD196242	AENOVA 3/26 (EUR) B	EUR	736.36	0.00
LD196309	SIACI/BURRUS 7/28 (EUR) TL	EUR	8,790.65	0.01
LD196446	ANTICIMEX / EUR TERM B2 7/28	EUR	7,111.54	0.01
LD196483	SITEL / EUR TERM B 7/28	EUR	12,753.09	0.02
LD196487	BEAUPARC 7/28 (EUR) TL	EUR	9,584.91	0.01
LD196627	WEBHELP / EUR TERM B 7/28	EUR	9,531.78	0.01
LS161739	DORNA SPORTS 3/17 EUR TERM B 4/24	EUR	-7,283.88	-0.01
LS170078	HYPERION INSURANCE 12/17 EUR TERM B 12/24	EUR	-9,477.97	-0.01
LS185137	ORTHO-CLINICAL DIAGNOSTICS 1/27 (EUR) TL	EUR	-9,025.66	-0.01
LS185225	LGC GROUP 1/27 (EUR) B	EUR	-14,977.15	-0.02
LS190423	ADEVINTA 10/27 (EUR) TL	EUR	-5,512.81	-0.01
LX148262	MEDIAN KLINIKEN 10/15 EUR TERM B 10/22	EUR	7,488.91	0.01
LX155222	KETER GROUP 10/16 EUR TERM B1 10/23	EUR	14,632.47	0.02
LX161739	DORNA SPORTS 3/17 EUR TERM B 4/24	EUR	7,289.33	0.01
LX164876	PORTAVENTURA WORLD 6/17 EUR TERM B 6/24	EUR	10,548.78	0.02
LX166298	ARCHROMA 7/17 EUR TERM B1 7/24	EUR	8,659.18	0.01
LX168813	OXEA 9/17 EUR TERM B1 10/24	EUR	11,420.70	0.02
LX169932	TMF GROUP 12/17 EUR TERM 6/26	EUR	6,739.61	0.01
LX170078	HOWDEN 1/21 EUR TERM B-DD 11/27	EUR	9,253.86	0.01
LX170881	FLAMINGO/AFRIFLORA 2/18 EUR TERM 2/25	EUR	17,428.04	0.03
LX171809	UPFIELD 3/18 EUR TERM B1 7/25	EUR	14,251.01	0.02
LX174826	SIACI 7/18 EUR TERM B 7/25	EUR	13,176.78	0.02

ISIN	Description	Currency	Market Value	Weight (%)
LX175234	AVERYS 8/18 EUR TERM B 9/25	EUR	7,734.82	0.01
LX175235	AVERYS 8/18 EUR TERM B 9/26	EUR	5,375.21	0.01
LX175861	CENTRIENT 2/21 EUR TERM B 10/25	EUR	9,999.75	0.01
LX176682	VACALIANS 10/18 EUR TERM B 11/25	EUR	6,001.89	0.01
LX176809	RUBIX 11/18 EUR TERM B 9/24	EUR	7,351.32	0.01
LX177087	COGNITA 11/18 EUR TERM B1 11/25	EUR	7,319.30	0.01
LX177740	AMER SPORTS 3/19 EUR TERM B 3/26	EUR	16,156.27	0.02
LX179210	CEVA SANTE 3/19 EUR TERM B 4/26	EUR	17,923.94	0.03
LX180927	VUE 6/19 EUR TERM B 6/26	EUR	7,404.45	0.01
LX182816	WITTUR 9/19 EUR TERM B 9/26	EUR	14,229.21	0.02
LX182958	PARQUES REUNIDOS 9/19 EUR TERM B 9/26	EUR	10,567.86	0.02
LX183457	AXEL SPRINGER 11/19 EUR TERM B 12/26	EUR	13,287.14	0.02
LX183459	AFFIDEA 10/19 EUR TERM B 12/26	EUR	11,426.83	0.02
LX185137	ORTHO-CLINICAL DIAGNOSTICS 1/20 EUR TERM B 6/25	EUR	9,028.39	0.01
LX185225	LGC GROUP 1/20 EUR TERM B 4/27	EUR	14,914.48	0.02
LX185359	AZELIS 1/20 EUR TERM B3 11/25	EUR	14,577.97	0.02
LX185784	STAGE ENTERTAINMENT 2/20 EUR TERM B 5/26	EUR	19,758.36	0.03
LX186002	POLYNT REICHHOLD / EUR TERM B1 3/27	EUR	11,673.42	0.02
LX189018	MASMOVIL 7/20 EUR TERM B 9/27	EUR	27,025.21	0.04
LX189089	TECHNICOLOR 7/20 EUR TERM 6/24	EUR	7,772.97	0.01
LX190035	TECHNICOLOR 9/20 EUR TERM DD 12/24	EUR	7,717.11	0.01
LX190174	GENESYS TELECOMMUNICATIONS / EUR TERM B 10/27	EUR	14,099.10	0.02
LX190296	EXACT SOFTWARE / EUR TERM B2 5/26	EUR	7,724.60	0.01
LX190423	ADEVINTA / EUR TERM B 10/27	EUR	5,490.33	0.01
LX190452	NEURAXPHARM / EUR TERM B 10/27	EUR	5,589.78	0.01
LX190841	KERSIA / EUR TERM B 12/27	EUR	5,520.98	0.01
LX190863	BARENTZ / EUR TERM B 11/27	EUR	3,685.19	0.01
LX191106	INOVIE / EUR TERM B 3/28	EUR	6,768.22	0.01
LX191527	NEURAXPHARM 10/20 EUR TERM B2 12/27	EUR	3,228.80	0.00
LX191968	VERISURE HOLDING / EUR TERM B 1/28	EUR	15,003.71	0.02
LX192244	BIOGROUP / EUR TERM B 2/28	EUR	9,533.14	0.01
LX192386	AHLSELL 3/21 EUR TERM B1 2/26	EUR	5,176.30	0.01
LX192650	CDK INTERNATIONAL 2/21 EUR TERM B 3/28	EUR	5,946.72	0.01
LX192684	STARK GROUP / EUR TERM B 5/28	EUR	7,756.62	0.01
LX193158	ION CORPORATES / EUR TERM B 3/28	EUR	10,288.57	0.02
LX193267	AHLSTROM-MUNKSJO / EUR TERM B 3/28	EUR	7,272.30	0.01
LX193463	FONCIA 3/28 (EUR) B	EUR	15,612.69	0.02
LX193483	IFS / EUR TERM B 3/28	EUR	5,510.76	0.01
LX193640	XELLA 3/21 EUR TERM B 4/28	EUR	7,967.79	0.01

ISIN	Description	Currency	Market Value	Weight (%)
LX193653	CEP / EUR TERM B 6/27	EUR	8,403.74	0.01
LX193712	IDEMIA 4/21 EUR TERM B 1/26	EUR	15,412.42	0.02
LX193772	CASINO 8/25 (EUR) Lien	EUR	13,725.14	0.02
LX193901	LGC GROUP / EUR TERM B 4/27	EUR	3,661.35	0.01
LX194191	ROHM 4/21 EUR TERM B 7/26	EUR	9,544.72	0.01
Lx194225	IVC 2/26 (EUR) B3	EUR	15,762.55	0.02
LX194228	ALLIED UNIVERSAL 5/28 (EUR) TL	EUR	16,139.24	0.02
LX194449	LONZA SPECIALTY INGREDIENTS 4/28 (EUR) B	EUR	15,451.93	0.02
LX194622	DURAVANT / EUR TERM B 5/28	EUR	5,726.70	0.01
LX194656	TIPICO 5/28 (EUR) TLB	EUR	18,692.31	0.03
LX194738	SOCOTEC 5/28 (EUR) B	EUR	5,369.08	0.01
LX194780	CERBA HEALTHCARE 5/28 (EUR) B	EUR	8,356.06	0.01
LX195132	SOLERA 6/28 (EUR) B	EUR	8,721.85	0.01
LX195165	ROCKET SOFTWARE 5/21 EUR TERM 11/25	EUR	15,423.32	0.02
LX195569	DEDALUS FINANCE 5/27 (EUR) B	EUR	13,213.57	0.02
LX195575	VIRGIN MEDIA / EUR TERM B1 7/29	EUR	7,016.17	0.01
LX195644	COLISEE GROUP SASU 11/27 (EUR) B	EUR	8,586.98	0.01
LX195672	NOBIAN FINANCE BV 6/26 (EUR) TL	EUR	13,268.74	0.02
LX196230	CEGID GROUP 7/28 (EUR) B	EUR	10,164.60	0.01
LX196242	AENOVA / EUR TERM B2 3/26	EUR	12,536.47	0.02
LX196478	KANTAR GROUP 7/21 EUR TERM B 12/26	EUR	19,847.60	0.03
Not Supplied	PARENT CDS BRITISH TELECOMMUNICATION EUR 20/06/2026 XMEL CPN 100 @76bps	EUR	-21.12	0.00
Not Supplied	EUR Forward FX	EUR	-976,067.66	-1.43
Not Supplied	EUR Spot FX	EUR	-806.52	0.00
Not Supplied	CASH BACKING FUTURES-EUR	EUR	22,032.15	0.03
Not Supplied	PARENT CDS THYSSENKRUPP AG EUR 20/12/2025 XBAR CPN 100 @355bps	EUR	-130.11	0.00
Not Supplied	PARENT CDS NOVAFIVES SAS EUR 20/06/2025 XGOL CPN 500 @40pts	EUR	51.09	0.00
Not Supplied	PARENT CDS ADLER REAL ESTATE AG EUR 20/06/2026 XCSFB CPN 500 @224bps	EUR	119.89	0.00
Not Supplied	PARENT CDS STENA AB EUR 20/06/2025 XGOL CPN 500 @15pts	EUR	-1.36	0.00
OSP_EUR	OUTSTANDING SETTLEMENT PURCHASES-EUR-CITIGROUP GLOBAL MARKETS LTD	EUR	369.20	0.00
US00510DAC83	DEALOGIC / EUR TERM 2/28	EUR	6,551.61	0.01
US05988HAF47	BMC 2/21 EUR TERM B 10/25	EUR	23,079.81	0.03
US45674PAD69	NIELSENIQ / EUR TERM B 3/28	EUR	4,484.90	0.01
US49865NAU46	KLOECKNER PENTAPLAST / EUR TERM B 2/26	EUR	9,214.35	0.01
US50168EAF97	MULTI-COLOR 2/21 EUR TERM B 7/26	EUR	20,535.59	0.03
XAD9000BAC63	THYSSENKRUPP ELEVATOR / EUR TERM B 7/27	EUR	8,364.91	0.01
XAL5582BAW71	ION TRADING 3/21 EUR TERM B 4/28	EUR	16,131.07	0.02
XS1057659838	PETROLEOS MEXICANOS 3.75% 16/04/2026 EUR REGS	EUR	724.78	0.00
XS1211040917	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 1.25% 31/03/2023 EUR REGS	EUR	399.17	0.00

ISIN	Description	Currency	Market Value	Weight (%)
XS1379158048	PETROLEOS MEXICANOS 5.125% 15/03/2023 EUR REGS	EUR	310.62	0.00
XS1439749281	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 1.125% 15/10/2024 EUR REGS	EUR	985.67	0.00
XS1600481821	BURGER KING FRANCE SAS FRN 01/05/2023 EUR REGS	EUR	12,424.76	0.02
XS1736257822	NEWCO GB SAS 8% PIK 15/12/2022 EUR REGS	EUR	1,098.75	0.00
XS1813724603	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.5% 01/03/2025 EUR	EUR	690.72	0.00
XS1821883102	NETFLIX INC 3.625% 15/05/2027 EUR	EUR	1,173.00	0.00
XS1859337419	ALTICE FRANCE SA/FRANCE 5.875% 01/02/2027 EUR REGS	EUR	625.33	0.00
XS1881005976	JAGUAR LAND ROVER AUTOMOTIVE PLC 4.5% 15/01/2026 EUR REGS	EUR	2,396.40	0.00
XS1982704824	CPI PROPERTY GROUP SA 4.875% FIX/FRN PERP EUR REGS	EUR	816.74	0.00
XS1989380172	NETFLIX INC 3.875% 15/11/2029 EUR REGS	EUR	1,432.53	0.00
XS2010037765	HEIMSTADEN BOSTAD AB 3.248% FIX/FRN PERP EUR REGS	EUR	1,758.13	0.00
XS2021212332	CELLNEX TELECOM SA 0.5% 05/07/2028 EUR CONV REGS	EUR	991.80	0.00
XS2076099865	NETFLIX INC 4.625% 15/05/2029 EUR	EUR	1,174.36	0.00
XS2079032483	ARD FINANCE SA 5% PIK 30/06/2027 EUR REGS	EUR	1,829.65	0.00
XS2085860844	ASSEMBLIN FINANCING AB FRN 15/05/2025 EUR REGS	EUR	6,585.67	0.01
XS2125121769	HEIMSTADEN BOSTAD AB 3.375% FIX/FRN PERP EUR REGS	EUR	1,469.99	0.00
XS2138128314	ALTICE FRANCE HOLDING SA 8% 15/05/2027 EUR REGS	EUR	926.41	0.00
XS2138140798	ALTICE FRANCE HOLDING SA 4% 15/02/2028 EUR REGS	EUR	461.16	0.00
XS2198388592	HT TROPLAST GMBH 9.25% 15/07/2025 EUR REGS	EUR	1,957.04	0.00
XS2229875989	FORD MOTOR CREDIT CO LLC 3.25% 15/09/2025 EUR	EUR	1,813.99	0.00
XS2231191748	CPI PROPERTY GROUP SA 4.875% FIX/FRN PERP EUR REGS	EUR	1,816.71	0.00
XS2248826294	ADLER GROUP SA 2.75% 13/11/2026 EUR REGS	EUR	363.75	0.00
XS2251627514	PINNACLE BIDCO PLC 5.5% 15/02/2025 EUR REGS	EUR	1,325.58	0.00
XS2262839603	IPD 3 BV FRN 01/12/2025 EUR REGS	EUR	7,315.89	0.01
XS2270393379	BANCA MONTE DEI PASCHI DI SIENA SPA 1.875% 09/01/2026 EUR REGS	EUR	1,888.24	0.00
XS2272358024	SAMHALLSBYGGNADSBOLAGET I NORDEN AB 2.625% FIX/FRN PERP EUR REGS	EUR	2,014.26	0.00
XS2272845798	VZ VENDOR FINANCING II BV 2.875% 15/01/2029 EUR REGS	EUR	779.27	0.00
XS2283225477	ADLER GROUP SA 2.25% 14/01/2029 EUR REGS	EUR	2,476.78	0.00
XS2287912450	VERISURE MIDHOLDING AB 5.25% 15/02/2029 EUR REGS	EUR	1,309.23	0.00
XS2290533020	CPI PROPERTY GROUP SA 3.75% FIX/FRN PERP EUR REGS	EUR	2,169.56	0.00
XS2291929573	INEOS QUATTRO FINANCE 2 PLC 2.5% 15/01/2026 EUR REGS	EUR	1,012.24	0.00
XS2294155739	HEIMSTADEN BOSTAD AB 2.625% FIX/FRN PERP EUR REGS	EUR	579.69	0.00
XS2295691633	BRUNELLO BIDCO SPA FRN 15/02/2028 EUR REGS	EUR	3,367.08	0.00
XS2295692441	ASSEMBLIN FINANCING AB FRN 15/05/2025 EUR REGS	EUR	2,540.13	0.00
XS2298381307	KLEOPATRA FINCO SARL 4.25% 01/03/2026 EUR REGS	EUR	254.08	0.00
XS2298382453	KLEOPATRA HOLDINGS 2 SCA 6.5% 01/09/2026 EUR REGS	EUR	1,635.52	0.00
XS2307567086	VICTORIA PLC 3.625% 24/08/2026 EUR REGS	EUR	1,243.16	0.00
XS2310951103	SAPPI PAPIER HOLDING GMBH 3.625% 15/03/2028 EUR REGS	EUR	1,764.26	0.00
XS2315945829	VICTORIA PLC 3.75% 15/03/2028 EUR REGS	EUR	1,598.05	0.00

ISIN	Description	Currency	Market Value	Weight (%)
XS2331728126	TI AUTOMOTIVE FINANCE PLC 3.75% 15/04/2029 EUR REGS	EUR	2,106.21	0.00
XS2332250708	ORGANON & CO / ORGANON FOREIGN DEBT CO-ISSUER BV 2.875% 30/04/2028 EUR REGS	EUR	1,782.65	0.00
XS2333301674	PCF GMBH 4.75% 15/04/2026 EUR REGS	EUR	1,766.30	0.00
XS2333302052	PCF GMBH FRN 15/04/2026 EUR REGS	EUR	11,666.60	0.02
XS2335148024	CONSTELLIUM SE 3.125% 15/07/2029 EUR REGS	EUR	2,880.72	0.00
XS2336188029	ADLER GROUP SA 2.25% 27/04/2027 EUR REGS	EUR	933.22	0.00
XS2340137343	HERENS MIDCO SARL 5.25% 15/05/2029 EUR REGS	EUR	3,020.36	0.00
XS2342057143	ALLIED UNIVERSAL 3.625% 01/06/2028 EUR REGS	EUR	2,026.52	0.00
XS2343113101	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 1.125% 18/05/2028 EUR CONV REGS	EUR	974.09	0.00
XS2346972263	ARCELIK AS 3% 27/05/2026 EUR REGS	EUR	1,038.12	0.00
XS2351480640	DEUCE FINCO PLC FRN 15/06/2027 EUR REGS	EUR	10,277.67	0.02
XS2357357768	HEIMSTADEN BOSTAD AB 3% FIX/FRN PERP EUR REGS	EUR	1,215.23	0.00
XS2360381730	ELIOR GROUP SA 3.75% 15/07/2026 EUR REGS	EUR	2,002.67	0.00
XS2361342889	PICARD GROUPE SAS 3.875% 01/07/2026 EUR REGS	EUR	1,559.23	0.00
XS2361343697	LION/POLARIS LUX 4 SA FRN 01/07/2026 EUR REGS	EUR	5,420.16	0.01
XS2363232930	PARTS EUROPE SA FRN 20/07/2027 EUR REGS	EUR	3,553.05	0.01
XS2364593579	JAGUAR LAND ROVER AUTOMOTIVE PLC 4.5% 15/07/2028 EUR REGS	EUR	409.39	0.00
XXXCEMG	PARENT CDS ITRAXX-XOVERS35V1-05Y 20/06/2026 EUR CPN 500 @277.625bps ICE_EU CIT_E	EUR	-3,058.51	0.00
XXXCERT	PARENT CDS ITRAXX-XOVERS35V1-05Y 20/06/2026 EUR CPN 500 @256bps ICE_EU CIT_EU	EUR	-2,245.18	0.00
XXXCFAW	PARENT CDS ITRAXX-XOVERS35V1-05Y 20/06/2026 EUR CPN 500 @246.375bps ICE_EU CIT_E	EUR	-1,863.71	0.00
XXXCFW7	PARENT CDS ITRAXX-XOVERS35V1-05Y 20/06/2026 EUR CPN 500 @233.69bps ICE_EU CIT_EU	EUR	-367.16	0.00
ADJ_GBP	CASH ADJUSTMENTS -GBP-BNP PARIBAS SA	GBP	80.38	0.00
ADJ_GBP	CASH ADJUSTMENTS -GBP-BNP PARIBAS SECURITIES SERVICES/LONDON	GBP	1,683.88	0.00
DIV_GBP	DIVIDEND INCOME ENTITLEMENT-GBP-BNP PARIBAS SA	GBP	12,259.23	0.02
FIM_GBP	INITIAL MARGIN-GBP-UBS AG	GBP	13.62	0.00
FVM_GBP	VARIATION MARGIN-GBP-UBS AG	GBP	2.72	0.00
GB00J92SMB14	ICE LONG GILT SEP21 (27/08/2021)	GBP	-613.06	0.00
GBP#	CAPITAL CASH-GBP-BNP PARIBAS/LUXEMBOURG	GBP	0.00	0.00
GBP#	CAPITAL CASH-GBP-BNP PARIBAS SECURITIES SERVICES/LONDON	GBP	129,338.74	0.19
HSLJPZ	JHUK SECURED LOANS FUND Y ACC GROSS JPY (HEDGING OF BNB74M0)	GBP	384.19	0.00
HSLYEU	JHUK SECURED LOANS FUND Y ACC GROSS EUR (HEDGING OF B5PWZL1)	GBP	-1,749.96	0.00
HSLYUS	JHUK SECURED LOANS FUND Y ACC GROSS USD (HEDGING OF BKX58R4)	GBP	-158.72	0.00
IE00B4QC9X39	DEUTSCHE GLOBAL LIQUIDITY SERIES MANAGED STERLING FUND PLATINUM GBP	GBP	8.17	0.00
LD194935	CORIALIS 5/28 (GBP) TL	GBP	8,339.71	0.01
LS170105	REFRESCO 12/17 GBP TERM B2 1/25	GBP	-10,012.01	-0.01
LX165449	EUROPEAN CAMPING GROUP 7/17 GBP TERM B1 7/24	GBP	16,879.69	0.02
LX171056	EG GROUP 2/18 GBP TERM B 2/25	GBP	19,198.43	0.03
LX173635	ZPG 6/18 GBP TERM B1 7/25	GBP	11,065.12	0.02
LX173637	ZPG 6/18 GBP TERM 7/26	GBP	10,010.65	0.01

ISIN	Description	Currency	Market Value	Weight (%)
LX177086	COGNITA 11/18 GBP TERM B1 11/25	GBP	9,438.46	0.01
LX177184	TILNEY 12/18 GBP TERM B 12/25	GBP	19,016.56	0.03
LX185478	STADA ARZNEIMITTEL 1/20 GBP TERM F 8/26	GBP	17,727.08	0.03
LX193171	BUSY BEES / GBP TERM B 3/28	GBP	6,087.04	0.01
LX193701	ETHYPHARM 4/28 (GBP) B	GBP	20,566.93	0.03
Not Supplied	GBP Forward FX	GBP	-257,806.93	-0.38
Not Supplied	CASH BACKING FUTURES-GBP	GBP	613.06	0.00
RVN_GBP	REVENUE-GBP-BNP PARIBAS SECURITIES SERVICES/LONDON	GBP	-12,449.96	-0.02
XAN8405TAC98	REFRESCO 12/17 GBP TERM B2 1/25	GBP	10,088.99	0.01
XS1681806326	ICELAND BONDCO PLC 4.625% 15/03/2025 GBP REGS	GBP	829.68	0.00
XS1756633126	PINNACLE BIDCO PLC 6.375% 15/02/2025 GBP REGS	GBP	810.61	0.00
XS2262082758	BOPARAN FINANCE PLC 7.625% 30/11/2025 GBP REGS	GBP	1,511.54	0.00
XS2304198331	ICELAND BONDCO PLC 4.375% 15/05/2028 GBP REGS	GBP	675.05	0.00
NOK#	CAPITAL CASH-NOK-BNP PARIBAS/LUXEMBOURG	NOK	0.00	0.00
CAL_SEK	CREATION & LIQUIDATION-SEK-BNP PARIBAS/LUXEMBOURG	SEK	-2.04	0.00
Not Supplied	SEK Forward FX	SEK	0.00	0.00
Not Supplied	SEK Spot FX	SEK	2.04	0.00
CAL_SGD	CREATION & LIQUIDATION-SGD-BNP PARIBAS/LUXEMBOURG	SGD	0.68	0.00
Not Supplied	SGD Spot FX	SGD	-0.68	0.00
Not Supplied	SGD Forward FX	SGD	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	-22,844.12	-0.03
CAL_USD	CREATION & LIQUIDATION-USD-BNP PARIBAS/LUXEMBOURG	USD	584.45	0.00
COL_USD	COLLATERAL-USD-BARCLAYS BANK PLC	USD	158.72	0.00
COL_USD	COLLATERAL-USD-CITIGROUP GLOBAL MARKETS LTD	USD	3,585.06	0.01
DCP_USD	COUPON INCOME ENTITLEMENT-USD-BNP PARIBAS/LUXEMBOURG	USD	42.91	0.00
DCP_USD	COUPON INCOME ENTITLEMENT-USD-BNP PARIBAS SECURITIES SERVICES/LONDON	USD	156.67	0.00
FIM_USD	INITIAL MARGIN-USD-UBS AG	USD	6,180.36	0.01
FVM_USD	VARIATION MARGIN-USD-UBS AG	USD	4,004.67	0.01
FVU1	CBOT US 5YR NOTE SEP21 (31/08/2021)	USD	-564,819.73	-0.83
GB0040940875	DNB BANK ASA FRN PERP USD	USD	880.77	0.00
GB0042636166	DNB BANK ASA FRN PERP USD	USD	79.70	0.00
HGHAEU	JHHF GLOBAL HIGH YIELD BOND FUND A2 HEUR (HEDGING OF BFD42C9)	USD	-8.17	0.00
HGHIEU	JHHF GLOBAL HIGH YIELD BOND FUND I2 HEUR (HEDGING OF BFD42F2)	USD	-26.57	0.00
HGHZGB	JHHF GLOBAL HIGH YIELD BOND FUND Z2 HGBP (HEDGING OF BGDF702)	USD	2.72	0.00
HHC2EU	JANUS HENDERSON HORIZON EMERGING MARKET CORPORATE BOND FUND C2 HEUR (HEDGING OF	USD	-2.04	0.00
HHCBA3	JHHF EMERGING MARKET CORPORATE BOND FUND A3q HEUR (HEDGING OF BDFVSQ0)	USD	0.00	0.00
HHEAEU	JHHF EMERGING MARKET CORPORATE BOND FUND A2 HEUR (HEDGING OF BRHZ0D9)	USD	-8.86	0.00
HHEH2E	JHHF EMERGING MRKT CORP BOND H2 ACC HEUR (HEDGING OF BF0LFR9)	USD	0.00	0.00

ISIN	Description	Currency	Market Value	Weight (%)
HHEIEU	JHHF EMERGING MARKET CORPORATE BOND FUND I2 HEUR (HEDGING OF BRHZ0F1)	USD	-1.36	0.00
HHEZ3A	JHHF EMERGING MARKET CORPORATE BOND FUND Z3q HAUD (HEDGING OF BDGPG90)	USD	-162.12	0.00
HHEZGB	JHHF EMERGING MARKET CORPORATE BOND FUND Z2 HGBP (HEDGING OF BRHZ0H3)	USD	0.68	0.00
HHFA1E	JHHF GLOBAL HIGH YIELD BOND FUND A3q HEUR (HEDGING OF BGY6WS7)	USD	-7.49	0.00
HHFA2C	JHHF GLOBAL HIGH YIELD FUND A2 HCHF (HEDGING OF BMDFR82)	USD	0.68	0.00
HHFC2C	JHHF GLOBAL HIGH YIELD FUND H2 HCHF (HEDGING OF BMDFR93)	USD	1.36	0.00
HHFEH2	JHHF GLOBAL HIGH YIELD H2 HEUR (HEDGING OF BF0LFZ7)	USD	-0.68	0.00
HHFEH3	JHHF GLOBAL HIGH YIELD BOND FUND H3q HEUR (HEDGING OF BF0LG09)	USD	-3.41	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	-36.78	0.00
HHFGUC	JHHF GLOBAL HIGH YIELD FUND GU2 HCHF (HEDGING OF BMDFRC6)	USD	34.06	0.00
HHFHSE	JANUS HENDERSON HORIZON GLOBAL HIGH YIELD BOND FUND H2 HSEK (HEDGING OF BN92R84)	USD	-3.41	0.00
HHFI2C	JHHF GLOBAL HIGH YIELD FUND I2 HCHF (HEDGING OF BMDFRB5)	USD	1.36	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	-13.62	0.00
HHFZ3A	JHHF GLOBAL HIGH YIELD BOND FUND Z3q HAUD (HEDGING OF BDGPGB2)	USD	-61.99	0.00
HHFZ3G	JHHF GLOBAL HIGH YIELD BOND FUND Z3q HGBP (HEDGING OF BYT2XS3)	USD	0.68	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	-0.68	0.00
HSCYFA	JHHF GLOBAL HIGH YIELD BOND FUND A4m HEUR (HEDGING OF BKS39G9)	USD	-0.68	0.00
IL0060001943	ISRAEL ELECTRIC CORP LTD 5% 12/11/2024 USD REGS 144A	USD	393.72	0.00
JE00BM91P354	CLARIVATE PLC PFD 5.25% USD	USD	2,090.55	0.00
LD194110	RSA SECURITY / 1ST LIEN USD TERM DD 4/28	USD	4,791.43	0.01
LS193531	GALDERMA 10/26 (USD) B	USD	-12,616.17	-0.02
LU0001344653	DNB BANK ASA FRN PERP USD	USD	777.91	0.00
LX194237	MCAFEE ENTERPRISE / 1ST LIEN USD TERM 4/28	USD	10,013.37	0.01
Not Supplied	USD Forward FX	USD	-1,123,236.34	-1.65
Not Supplied	CASH BACKING FUTURES-USD	USD	742,061.91	1.09
Not Supplied	USD Spot FX	USD	804.48	0.00
OSP_USD	OUTSTANDING SETTLEMENT PURCHASES-USD-BNP PARIBAS/LUXEMBOURG	USD	-3,587.79	-0.01
OSS_USD	OUTSTANDING SETTLEMENT SALES-USD-BNP PARIBAS/LUXEMBOURG	USD	5,606.81	0.01
RVN_USD	REVENUE-USD-BNP PARIBAS/LUXEMBOURG	USD	54,461.86	0.08
TYU1	CBOT US 10YR NOTE SEP21 (31/08/2021)	USD	-178,765.30	-0.26
US00150LAB71	AHP HEALTH PARTNERS INC 5.75% 15/07/2029 USD 144A	USD	464.57	0.00
US001877AA71	API GROUP DE INC 4.125% 15/07/2029 USD 144A	USD	1,094.66	0.00
US00253XAA90	AMERICAN AIRLINES INC/AADVANTAGE LOYALTY IP LTD 5.5% 20/04/2026 USD 144A	USD	1,219.32	0.00
US00253XAB73	AMERICAN AIRLINES INC/AADVANTAGE LOYALTY IP LTD 5.75% 20/04/2029 USD 144A	USD	931.18	0.00

ISIN	Description	Currency	Market Value	Weight (%)
US013092AE14	ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC 4.875% 15/	USD	1,737.70	0.00
US019579AA90	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP/ATLAS LUXCO 4 SARL 4.6	USD	818.78	0.00
US02034DAF42	MISYS 4/17 USD TERM 6/25	USD	12,586.20	0.02
US02156LAF85	ALTICE FRANCE SA/FRANCE 5.125% 15/07/2029 USD 144A	USD	1,623.26	0.00
US037411BF15	APACHE CORP 4.25% 15/01/2030 USD	USD	1,133.49	0.00
US039653AA89	ARCOSA INC 4.375% 15/04/2029 USD 144A	USD	585.14	0.00
US03966VAA52	ARCONIC CORP 6.125% 15/02/2028 USD 144A	USD	1,447.51	0.00
US04649VBA70	ASUCOR TL B4 2L USD	USD	8,561.09	0.01
US05971V2C81	BANCO DE CREDITO DEL PERU 3.125% FIX/FRN 01/07/2030 USD REGS	USD	632.14	0.00
US071734AH05	BAUSCH HEALTH COS INC 5% 30/01/2028 USD 144A	USD	1,932.51	0.00
US071734AM99	BAUSCH HEALTH COS INC 5% 15/02/2029 USD 144A	USD	487.05	0.00
US073685AH26	BEACON ROOFING SUPPLY INC 4.125% 15/05/2029 USD 144A	USD	1,038.80	0.00
US0758874061	BECTON DICKINSON AND CO PFD 6% USD	USD	661.43	0.00
US094234AA90	BLOOMIN' BRANDS INC / OSI RESTAURANT PARTNERS LLC 5.125% 15/04/2029 USD 144A	USD	641.67	0.00
US1011372067	BOSTON SCIENTIFIC CORP PFD 5.5% USD	USD	1,994.50	0.00
US12008RAP29	BUILDERS FIRSTSOURCE INC 4.25% 01/02/2032 USD 144A	USD	705.02	0.00
US1248EPCL57	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 4.5% 01/06/2033 USD 144A	USD	1,543.56	0.00
US12543DBF69	CHS/COMMUNITY HEALTH SYSTEMS INC 6.625% 15/02/2025 USD 144A	USD	632.14	0.00
US12543DBJ81	CHS/COMMUNITY HEALTH SYSTEMS INC 6.875% 15/04/2029 USD 144A	USD	1,089.89	0.00
US126307BB25	CSC HOLDINGS LLC 4.125% 01/12/2030 USD 144A	USD	874.64	0.00
US126307BD80	CSC HOLDINGS LLC 4.625% 01/12/2030 USD 144A	USD	2,389.59	0.00
US126458AE87	CTR PARTNERSHIP LP / CARETRUST CAPITAL CORP 3.875% 30/06/2028 USD 144A	USD	767.69	0.00
US12687GAB59	CABLEVISION LIGHTPATH LLC 5.625% 15/09/2028 USD 144A	USD	840.58	0.00
US14180LAA44	CARGO AIRCRAFT MANAGEMENT INC 4.75% 01/02/2028 USD 144A	USD	2,245.18	0.00
US143658BL56	CARNIVAL CORP 7.625% 01/03/2026 USD 144A	USD	764.29	0.00
US14574XAF15	CARROLS RESTAURANT GROUP INC 5.875% 01/07/2029 USD 144A	USD	1,124.63	0.00
US15118JAA34	CELLNEX FINANCE CO SA 3.875% 07/07/2041 USD 144A	USD	712.52	0.00
US15135BAZ40	CENTENE CORP 2.625% 01/08/2031 USD	USD	809.93	0.00
US15138AAC45	CENTENNIAL RESOURCE PRODUCTION LLC 6.875% 01/04/2027 USD 144A	USD	860.33	0.00
US168863DS48	CHILE GOVERNMENT 3.1% 07/05/2041 USD	USD	408.03	0.00
US172441BF30	CINEMARK USA INC 5.25% 15/07/2028 USD 144A	USD	1,130.08	0.00
US191241AJ70	COCA-COLA FEMSA SAB DE CV 1.85% 01/09/2032 USD	USD	687.31	0.00
US2027A1JZ13	COMMONWEALTH BANK OF AUSTRALIA 3.9% 16/03/2028 USD REGS	USD	111,075.57	0.16
US20903XAH61	CONSOLIDATED COMMUNICATIONS INC 5% 01/10/2028 USD 144A	USD	1,361.68	0.00
US212015AT84	CONTINENTAL RESOURCES INC/OK 5.75% 15/01/2031 USD 144A	USD	344.00	0.00
US21871DAD57	CORELOGIC INC 4.5% 01/05/2028 USD 144A	USD	1,728.16	0.00
US23345MAA53	DT MIDSTREAM INC 4.125% 15/06/2029 USD 144A	USD	1,730.20	0.00
US23345MAB37	DT MIDSTREAM INC 4.375% 15/06/2031 USD 144A	USD	1,068.77	0.00
US23918KAT51	DAVITA INC 3.75% 15/02/2031 USD 144A	USD	1,879.38	0.00

ISIN	Description	Currency	Market Value	Weight (%)
US25381YAD31	DIGICEL GROUP HOLDINGS LTD 10% PIK 01/04/2024 USD	USD	955.02	0.00
US26112TAJ51	DOWNSTREAM DEVELOPMENT AUTHORITY OF THE QUAPAW TRIBE OF OKLAHOMA 10.5% 15/02/202	USD	1,125.99	0.00
US26884LAL36	EQT CORP 5% 15/01/2029 USD	USD	632.14	0.00
US26884LAN91	EQT CORP 3.625% 15/05/2031 USD 144A	USD	704.34	0.00
US279158AN94	ECOPETROL SA 6.875% 29/04/2030 USD	USD	425.06	0.00
US29279XAA81	ENDURE DIGITAL INC 6% 15/02/2029 USD 144A	USD	871.23	0.00
US29336TAC45	ENLINK MIDSTREAM LLC 5.625% 15/01/2028 USD 144A	USD	747.26	0.00
US29336UAE73	ENLINK MIDSTREAM PARTNERS LP 4.15% 01/06/2025 USD	USD	1,789.46	0.00
US29362UAC80	ENTEGRIS INC 4.375% 15/04/2028 USD 144A	USD	990.44	0.00
US29362UAD63	ENTEGRIS INC 3.625% 01/05/2029 USD 144A	USD	649.17	0.00
US335934AR67	FIRST QUANTUM MINERALS LTD 6.875% 01/03/2026 USD 144A	USD	938.67	0.00
US345370CA64	FORD MOTOR CO 7.45% 16/07/2031 USD	USD	1,616.44	0.00
US345370CQ17	FORD MOTOR CO 4.75% 15/01/2043 USD	USD	587.86	0.00
US345370CV02	FORD MOTOR CO 8.5% 21/04/2023 USD	USD	741.13	0.00
US345370CW84	FORD MOTOR CO 9% 22/04/2025 USD	USD	1,083.76	0.00
US345370CX67	FORD MOTOR CO 9.625% 22/04/2030 USD	USD	521.10	0.00
US35671DCH61	FREEPORT-MCMORAN INC 4.625% 01/08/2030 USD	USD	1,698.19	0.00
US359678AC31	FULL HOUSE RESORTS INC 8.25% 15/02/2028 USD 144A	USD	1,639.60	0.00
US36166TAB61	GCI LLC 4.75% 15/10/2028 USD 144A	USD	1,183.21	0.00
US37045XCA28	GENERAL MOTORS FINANCIAL CO INC 5.75% FIX/FRN PERP USD	USD	1,077.63	0.00
US37892AAA88	GLOBAL NET LEASE INC / GLOBAL NET LEASE OPERATING PARTNERSHIP LP 3.75% 15/12/202	USD	898.48	0.00
US38016LAC90	GO DADDY OPERATING CO LLC / GD FINANCE CO INC 3.5% 01/03/2029 USD 144A	USD	1,072.86	0.00
US382550BJ95	GOODYEAR TIRE & RUBBER CO/THE 5.25% 30/04/2031 USD	USD	892.35	0.00
US382550BP55	GOODYEAR TIRE & RUBBER CO/THE 5.25% 15/07/2031 USD 144A	USD	1,050.38	0.00
US389375AL09	GRAY TELEVISION INC 4.75% 15/10/2030 USD 144A	USD	2,203.62	0.00
US39143GAD25	GREAT WESTERN PETROLEUM LLC / GREAT WESTERN FINANCE CORP 12% 01/09/2025 USD 144A	USD	1,361.68	0.00
US40390DAC92	HLF FINANCING SARL LLC / HERBALIFE INTERNATIONAL INC 4.875% 01/06/2029 USD 144A	USD	1,731.56	0.00
US40390FAA84	HCRX INVESTMENTS HOLDCO LP 4.5% 01/08/2029 USD 144A	USD	2,441.36	0.00
US42239PAA75	HADRIAN MERGER SUB INC 8.5% 01/05/2026 USD 144A	USD	1,068.09	0.00
US443628AH54	HUDBAY MINERALS INC 6.125% 01/04/2029 USD 144A	USD	1,718.62	0.00
US443628AJ11	HUDBAY MINERALS INC 4.5% 01/04/2026 USD 144A	USD	1,384.84	0.00
US455780CW44	INDONESIA GOVERNMENT 3.05% 12/03/2051 USD	USD	348.08	0.00
US46205YAA91	ION TRADING TECHNOLOGIES SARL 5.75% 15/05/2028 USD 144A	USD	1,428.44	0.00
US46284VAJ08	IRON MOUNTAIN INC 5.25% 15/07/2030 USD 144A	USD	884.17	0.00
US46590XAA46	JBS USA LUX SA / JBS USA FOOD CO / JBS USA FINANCE INC 6.5% 15/04/2029 USD 144A	USD	816.74	0.00
US46590XAB29	JBS USA LUX SA / JBS USA FOOD CO / JBS USA FINANCE INC 5.5% 15/01/2030 USD 144A	USD	2,641.62	0.00
US46590XAC02	JBS USA LUX SA / JBS USA FOOD CO / JBS USA FINANCE INC 3.75% 01/12/2031 USD 144A	USD	873.28	0.00
US47010BAK08	JAGUAR LAND ROVER AUTOMOTIVE PLC 5.875% 15/01/2028 USD 144A	USD	871.91	0.00
US472141AA82	JBS USA LUX SA / JBS USA FINANCE INC 6.75% 15/02/2028 USD 144A	USD	195.50	0.00

ISIN	Description	Currency	Market Value	Weight (%)
US47215PAE60	JD.COM INC 3.375% 14/01/2030 USD	USD	373.29	0.00
US48114NAB73	DOMTAR PERSONAL CARE 2/21 USD TERM 2/28	USD	5,345.92	0.01
US483007AL48	KAISER ALUMINUM CORP 4.5% 01/06/2031 USD 144A	USD	886.22	0.00
US500630DB19	KOREA DEVELOPMENT BANK/THE 1.75% 18/02/2025 USD	USD	361.71	0.00
US50066CAP41	KOREA GAS CORP 2.875% 16/07/2029 USD REGS	USD	556.53	0.00
US50077LAB27	KRAFT HEINZ FOODS CO 4.375% 01/06/2046 USD	USD	462.52	0.00
US50077LAZ94	KRAFT HEINZ FOODS CO 4.875% 01/10/2049 USD	USD	155.31	0.00
US50201DAD57	LCPR SENIOR SECURED FINANCING DAC 5.125% 15/07/2029 USD 144A	USD	1,016.32	0.00
US50212YAF16	LPL HOLDINGS INC 4.375% 15/05/2031 USD 144A	USD	2,183.87	0.00
US50220MAA80	LSF9 ATLANTIS HOLDINGS LLC / VICTRA FINANCE CORP 7.75% 15/02/2026 USD 144A	USD	1,155.28	0.00
US530715AJ01	LIBERTY INTERACTIVE LLC 8.25% 01/02/2030 USD	USD	593.99	0.00
US53190FAC95	LIFE TIME INC 8% 15/04/2026 USD 144A	USD	816.74	0.00
US536797AF03	LITHIA MOTORS INC 4.375% 15/01/2031 USD 144A	USD	1,706.36	0.00
US536797AG85	LITHIA MOTORS INC 3.875% 01/06/2029 USD 144A	USD	399.17	0.00
US552848AG81	MGIC INVESTMENT CORP 5.25% 15/08/2028 USD	USD	1,536.07	0.00
US55354GAL41	MSCI INC 3.875% 15/02/2031 USD 144A	USD	747.94	0.00
US55354GAM24	MSCI INC 3.625% 01/11/2031 USD 144A	USD	1,328.99	0.00
US55608RAQ39	MACQUARIE BANK LTD 4% 29/07/2025 USD REGS	USD	204,871.60	0.30
US55608RBE99	MACQUARIE BANK LTD 2.3% 22/01/2025 USD REGS	USD	37,358.74	0.05
US55608YAB11	MACQUARIE BANK LTD 4.875% 10/06/2025 USD REGS	USD	89,789.32	0.13
US55760LAB36	MADISON IAQ LLC 5.875% 30/06/2029 USD 144A	USD	2,467.92	0.00
US58175LAA89	MCLAREN FINANCE PLC 7.5% 01/08/2026 USD 144A	USD	492.49	0.00
US62886EBA55	NCR CORP 5.125% 15/04/2029 USD 144A	USD	1,063.33	0.00
US62922LAA61	NGL ENERGY OPERATING LLC / NGL ENERGY FINANCE CORP 7.5% 01/02/2026 USD 144A	USD	1,709.09	0.00
US629377CR16	NRG ENERGY INC 3.625% 15/02/2031 USD 144A	USD	2,926.36	0.00
US63254AAS78	NATIONAL AUSTRALIA BANK LTD/NEW YORK 2.5% 12/07/2026 USD	USD	68,913.82	0.10
US651290AR99	OVINTIV EXPLORATION INC 5.375% 01/01/2026 USD	USD	334.46	0.00
US655664AR15	NORDSTROM INC 5% 15/01/2044 USD	USD	1,031.99	0.00
US667449AC68	NORTHWEST FIBER LLC / NORTHWEST FIBER FINANCE SUB INC 6% 15/02/2028 USD 144A	USD	809.93	0.00
US670001AH91	NOVELIS CORP 3.875% 15/08/2031 USD 144A	USD	626.01	0.00
US674599CS21	OCCIDENTAL PETROLEUM CORP 3.5% 15/08/2029 USD	USD	995.21	0.00
US674599EC50	OCCIDENTAL PETROLEUM CORP 6.375% 01/09/2028 USD	USD	583.77	0.00
US674599ED34	OCCIDENTAL PETROLEUM CORP 6.625% 01/09/2030 USD	USD	1,330.35	0.00
US674599EF81	OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 USD	USD	505.44	0.00
US67778NAA63	OIL AND GAS HOLDING CO BSCC/THE 7.5% 25/10/2027 USD REGS	USD	590.58	0.00
US680665AL00	OLIN CORP 5.625% 01/08/2029 USD	USD	647.12	0.00
US68245XAM11	1011778 BC ULC / NEW RED FINANCE INC 4% 15/10/2030 USD 144A	USD	2,846.66	0.00
US68622TAB70	ORGANON & CO / ORGANON FOREIGN DEBT CO-ISSUER BV 5.125% 30/04/2031 USD 144A	USD	2,267.65	0.00
US69331CAJ71	PG&E CORP 5.25% 01/07/2030 USD	USD	457.07	0.00

ISIN	Description	Currency	Market Value	Weight (%)
US69370RAD98	PERTAMINA PERSERO PT 3.65% 30/07/2029 USD REGS	USD	411.43	0.00
US698299BN37	PANAMA GOVERNMENT 2.252% 29/09/2032 USD	USD	339.91	0.00
US71376LAE02	PERFORMANCE FOOD GROUP INC 4.25% 01/08/2029 USD 144A	USD	893.03	0.00
US71568QAJ67	PERUSAHAAN PERSEROAN PERSERO PT PERUSAHAAN LISTRIK NEGARA 3.875% 17/07/2029 USD	USD	741.13	0.00
US71647NBE85	PETROBRAS GLOBAL FINANCE BV 5.093% 15/01/2030 USD	USD	519.74	0.00
US71647NBG34	PETROBRAS GLOBAL FINANCE BV 6.75% 03/06/2050 USD	USD	1,408.00	0.00
US71647NBH17	PETROBRAS GLOBAL FINANCE BV 5.6% 03/01/2031 USD	USD	1,537.43	0.00
US71654QCC42	PETROLEOS MEXICANOS 6.75% 21/09/2047 USD	USD	1,534.02	0.00
US71654QCG55	PETROLEOS MEXICANOS 6.5% 13/03/2027 USD	USD	2,943.39	0.00
US71654QDD16	PETROLEOS MEXICANOS 7.69% 23/01/2050 USD	USD	1,708.40	0.00
US718286CL96	PHILIPPINES GOVERNMENT 2.65% 10/12/2045 USD	USD	329.69	0.00
US730481AJ74	JB POINDEXTER & CO INC 7.125% 15/04/2026 USD 144A	USD	871.91	0.00
US73103PAA57	POLAR US BORROWER LLC / SCHENECTADY INTERNATIONAL GROUP INC 6.75% 15/05/2026 USD	USD	1,433.21	0.00
US74841CAB72	QUICKEN LOANS LLC / QUICKEN LOANS CO-ISSUER INC 3.875% 01/03/2031 USD 144A	USD	878.04	0.00
US750098AB18	RACKSPACE TECHNOLOGY GLOBAL INC 3.5% 15/02/2028 USD 144A	USD	551.76	0.00
US75606DAL55	REALOGY GROUP LLC / REALOGY CO-ISSUER CORP 5.75% 15/01/2029 USD 144A	USD	838.53	0.00
US75774EAG08	RSA SECURITY 4/21 USD TERM 4/28	USD	12,242.20	0.02
US75972AAD54	RENEWABLE ENERGY GROUP INC 5.875% 01/06/2028 USD 144A	USD	1,072.18	0.00
US76009NAL47	RENT-A-CENTER INC/TX 6.375% 15/02/2029 USD 144A	USD	1,250.65	0.00
US77314EAA64	ROCKET SOFTWARE INC 6.5% 15/02/2029 USD 144A	USD	1,354.19	0.00
US78433BAA61	SCIH SALT HOLDINGS INC 4.875% 01/05/2028 USD 144A	USD	2,257.44	0.00
US80007RAK14	SANDS CHINA LTD 3.8% 08/01/2026 USD	USD	489.09	0.00
US80386WAC91	SASOL FINANCING USA LLC 4.375% 18/09/2026 USD	USD	995.89	0.00
US81180WAY75	SEAGATE HDD CAYMAN 4.125% 15/01/2031 USD 144A	USD	591.27	0.00
US81180WBB63	SEAGATE HDD CAYMAN 3.375% 15/07/2031 USD 144A	USD	874.64	0.00
US81725WAK99	SENSATA TECHNOLOGIES BV 4% 15/04/2029 USD 144A	USD	884.17	0.00
US82967NBJ63	SIRIUS XM RADIO INC 4% 15/07/2028 USD 144A	USD	1,284.03	0.00
US84611WAB00	SURGERY CENTER HOLDINGS INC 6.75% 01/07/2025 USD 144A	USD	1,127.36	0.00
US85172FAR01	ONEMAIN FINANCE CORP 5.375% 15/11/2029 USD	USD	1,689.33	0.00
US852234AM55	SQUARE INC 3.5% 01/06/2031 USD 144A	USD	1,780.61	0.00
US853496AH04	STANDARD INDUSTRIES INC/NJ 3.375% 15/01/2031 USD 144A	USD	2,527.19	0.00
US86964WAJ18	SUZANO AUSTRIA GMBH 3.75% 15/01/2031 USD	USD	444.81	0.00
US87166BAA08	SYNEOS HEALTH INC 3.625% 15/01/2029 USD 144A	USD	1,690.69	0.00
US87470LAD38	TALLGRASS ENERGY PARTNERS LP / TALLGRASS ENERGY FINANCE CORP 5.5% 15/01/2028 USD	USD	616.47	0.00
US87973RAU41	TEMASEK FINANCIAL I LTD 1% 06/10/2030 USD REGS	USD	415.52	0.00
US88033GDJ67	TENET HEALTHCARE CORP 6.125% 01/10/2028 USD 144A	USD	810.61	0.00
US88104LAG86	TERRAFORM POWER OPERATING LLC 4.75% 15/01/2030 USD 144A	USD	1,388.93	0.00
US88163VAD10	TEVA PHARMACEUTICAL FINANCE CO LLC 6.15% 01/02/2036 USD	USD	610.34	0.00
US88167AAE10	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 3.15% 01/10/2026 USD	USD	1,151.20	0.00

ISIN	Description	Currency	Market Value	Weight (%)
US88167AAN19	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 7.125% 31/01/2025 USD	USD	1,555.14	0.00
US88830MAL63	TITAN INTERNATIONAL INC 7% 30/04/2028 USD 144A	USD	1,556.50	0.00
US893647BN66	TRANSDIGM INC 4.875% 01/05/2029 USD 144A	USD	2,628.00	0.00
US901109AF51	TUTOR PERINI CORP 6.875% 01/05/2025 USD 144A	USD	1,508.82	0.00
US90171VAA35	BALLY'S CORP 6.75% 01/06/2027 USD 144A	USD	2,806.47	0.00
US910047AK50	UNITED AIRLINES HOLDINGS INC 4.875% 15/01/2025 USD	USD	2,061.26	0.00
US91327BAA89	UNITI GROUP LP / UNITI GROUP FINANCE INC / CSL CAPITAL LLC 6.5% 15/02/2029 USD 1	USD	1,089.89	0.00
US918367AA16	VTR COMUNICACIONES SPA 5.125% 15/01/2028 USD 144A	USD	495.22	0.00
US91911TAQ67	VALE OVERSEAS LTD 3.75% 08/07/2030 USD	USD	373.29	0.00
US92564RAE53	VICI PROPERTIES LP / VICI NOTE CO INC 4.125% 15/08/2030 USD 144A	USD	1,436.61	0.00
US92837TAA07	AUSTIN BIDCO INC 7.125% 15/12/2028 USD 144A	USD	731.59	0.00
US941130AB21	WATCO COS LLC / WATCO FINANCE CORP 6.5% 15/06/2027 USD 144A	USD	1,181.85	0.00
US950590AG46	WENDY'S INTERNATIONAL LLC 7% 15/12/2025 USD	USD	198.91	0.00
US958254AD64	WESTERN MIDSTREAM OPERATING LP 5.45% 01/04/2044 USD	USD	427.78	0.00
US958667AC17	WESTERN MIDSTREAM OPERATING LP 5.3% 01/02/2030 USD	USD	701.62	0.00
US961214CX95	WESTPAC BANKING CORP 2.85% 13/05/2026 USD	USD	70,060.93	0.10
US97382WAA18	WINDSTREAM ESCROW LLC / WINDSTREAM ESCROW FINANCE CORP 7.75% 15/08/2028 USD 144A	USD	1,440.70	0.00
US98310WAS70	TRAVEL + LEISURE CO 6.625% 31/07/2026 USD 144A	USD	1,340.57	0.00
US98313RAH93	WYNN MACAU LTD 5.625% 26/08/2028 USD 144A	USD	1,858.26	0.00
US98919VAA35	ZAYO GROUP HOLDINGS INC 4% 01/03/2027 USD 144A	USD	1,746.55	0.00
US98953GAD79	ZIGGO BOND CO BV 5.125% 28/02/2030 USD 144A	USD	832.40	0.00
USD#	CAPITAL CASH-USD-BNP PARIBAS/LUXEMBOURG	USD	-42,567.06	-0.06
USD#	CAPITAL CASH-USD-BNP PARIBAS SECURITIES SERVICES/LONDON	USD	-11,858.02	-0.02
USG0398NZ620	ANTOFAGASTA PLC 2.375% 14/10/2030 USD REGS	USD	480.91	0.00
USG07402DP58	BANCO DO BRASIL SA/CAYMAN 6.25% FIX/FRN PERP USD REGS	USD	3,179.76	0.00
USG5975LAF34	MELCO RESORTS FINANCE LTD 5.75% 21/07/2028 USD REGS	USD	2,675.00	0.00
USG67744AA34	ORIFLAME INVESTMENT HOLDING PLC 5.125% 04/05/2026 USD REGS	USD	816.06	0.00
USG85158AA43	STONECO LTD 3.95% 16/06/2028 USD REGS	USD	3,057.83	0.00
USG85381AG95	STUDIO CITY FINANCE LTD 5% 15/01/2029 USD REGS	USD	688.67	0.00
USG91139AC27	TSMC GLOBAL LTD 0.75% 28/09/2025 USD REGS	USD	973.41	0.00
USG91237AA87	TULLOW OIL PLC 7% 01/03/2025 USD REGS	USD	485.00	0.00
USG9T27HAD62	VEDANTA RESOURCES FINANCE II PLC 8.95% 11/03/2025 USD REGS	USD	2,310.57	0.00
USL48008AB91	HIDROVIAS INTERNATIONAL FINANCE SARL 4.95% 08/02/2031 USD REGS	USD	3,395.01	0.00
USL5788AAA99	JSM GLOBAL SARL 4.75% 20/10/2030 USD REGS	USD	365.79	0.00
USL6388GHX18	MILLICOM INTERNATIONAL CELLULAR SA 4.5% 27/04/2031 USD REGS	USD	736.36	0.00
USL8449RAA79	SIMPAR EUROPE SA 5.2% 26/01/2031 USD REGS	USD	2,537.40	0.00
USL9326VAB29	TUPY OVERSEAS SA 4.5% 16/02/2031 USD REGS	USD	710.47	0.00
USN7163RAA16	PROSUS NV 3.68% 21/01/2030 USD REGS	USD	736.36	0.00
USP01703AD22	ALPEK SAB DE CV 3.25% 25/02/2031 USD REGS	USD	719.33	0.00

ISIN	Description	Currency	Market Value	Weight (%)
USP1000PAA32	ATP TOWER HOLDINGS LLC / ANDEAN TOWER PARTNERS COLOMBIA SAS / ANDEAN TELECOM PAR	USD	1,114.41	0.00
USP2253TJQ33	CEMEX SAB DE CV 5.2% 17/09/2030 USD REGS	USD	1,079.67	0.00
USP2253TJR16	CEMEX SAB DE CV 3.875% 11/07/2031 USD REGS	USD	805.84	0.00
USP3143NBK92	CORP NACIONAL DEL COBRE DE CHILE 3.75% 15/01/2031 USD REGS	USD	745.21	0.00
USP40070AB35	FENIX POWER PERU SA 4.317% 20/09/2027 USD REGS	USD	401.90	0.00
USP57908AG32	ORBIA ADVANCE CORP SAB DE CV 4% 04/10/2027 USD REGS	USD	386.91	0.00
USP60694AF68	KIMBERLY-CLARK DE MEXICO SAB DE CV 2.431% 01/07/2031 USD REGS	USD	352.17	0.00
USP6777MAB83	MINERA MEXICO SA DE CV 4.5% 26/01/2050 USD REGS	USD	591.95	0.00
USP71340AD81	NEMAK SAB DE CV 3.625% 28/06/2031 USD REGS	USD	350.81	0.00
USP7358RAD81	OLEODUCTO CENTRAL SA 4% 14/07/2027 USD REGS	USD	720.01	0.00
USP7464EAA49	PAMPA ENERGIA SA 7.5% 24/01/2027 USD REGS	USD	784.04	0.00
USP84527AA17	SAN MIGUEL INDUSTRIAS PET SA / NG PET R&P LATIN AMERICA SA 3.5% 02/08/2028 USD R	USD	460.48	0.00
USP90187AE86	TECPETROL SA 4.875% 12/12/2022 USD REGS	USD	350.81	0.00
USP9379RBA43	EMPRESAS PUBLICAS DE MEDELLIN ESP 4.25% 18/07/2029 USD REGS	USD	771.78	0.00
USP9810XAA92	VTR COMUNICACIONES SPA 5.125% 15/01/2028 USD REGS	USD	586.50	0.00
USP98118AA38	NEXA RESOURCES SA 5.375% 04/05/2027 USD REGS	USD	740.44	0.00
USP989MJBEO4	YPF SA 8.5% 28/07/2025 USD REGS	USD	273.84	0.00
USQ0426RNE46	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 2.95% FIX/FRN 22/07/2030 USD REGS	USD	41,711.50	0.06
USQ568A9SP31	MACQUARIE BANK LTD/LONDON 6.125% FIX/FRN PERP USD REGS	USD	74,622.12	0.11
USQ8809VAD12	SYDNEY AIRPORT FINANCE CO PTY LTD 3.9% 22/03/2023 USD REGS	USD	28,774.49	0.04
USQ8809VAH26	SYDNEY AIRPORT FINANCE CO PTY LTD 3.625% 28/04/2026 USD REGS	USD	420,685.03	0.62
USU1	CBOT US LONG BOND SEP21 (31/08/2021)	USD	1,523.12	0.00
USV9667MAA00	VEDANTA RESOURCES FINANCE II PLC 13.875% 21/01/2024 USD REGS	USD	2,100.08	0.00
USY0606WCA63	BANGKOK BANK PCL/HONG KONG 3.733% FIX/FRN 25/09/2034 USD REGS	USD	871.91	0.00
USY3004RAA15	HANA BANK 1.25% 16/12/2026 USD REGS	USD	521.79	0.00
USY5257YAJ65	LENOVO GROUP LTD 3.421% 02/11/2030 USD REGS	USD	829.68	0.00
USY7140VAA80	SAKA ENERGI INDONESIA PT 4.45% 05/05/2024 USD REGS	USD	487.05	0.00
USY7140WAF50	INDONESIA ASAHAN ALUMINIUM PERSERO PT 5.45% 15/05/2030 USD REGS	USD	408.71	0.00
USY7150MAG25	PTTEP TREASURY CENTER CO LTD 2.587% 10/06/2027 USD REGS	USD	732.95	0.00
XAD8354KAD81	MADRID 6/19 USD TERM B 7/26	USD	6,121.10	0.01
XAL8908YAE85	GALDERMA 3/21 USD TERM B 10/26	USD	12,661.81	0.02
XS0097772965	DRESDNER FUNDING TRUST I 8.151% 30/06/2031 USD REGS	USD	1,726.80	0.00
XS0810596832	VTB BANK PJSC VIA VTB EURASIA DAC 9.5% FIX/FRN PERP USD REGS	USD	728.86	0.00
XS0866438475	OOREDOO INTERNATIONAL FINANCE LTD 3.25% 21/02/2023 USD REGS	USD	606.93	0.00
XS0910932788	ARCELIK AS 5% 03/04/2023 USD REGS	USD	367.84	0.00
XS1117297355	LAMAR FUNDING LTD 3.958% 07/05/2025 USD REGS	USD	617.15	0.00
XS1128996425	MTN MAURITIUS INVESTMENTS LTD 4.755% 11/11/2024 USD REGS	USD	709.11	0.00
XS1187065443	ESKOM HOLDINGS SOC LTD 7.125% 11/02/2025 USD REGS	USD	2,217.25	0.00
XS1248231299	VLL INTERNATIONAL INC 7.375% 18/06/2022 USD REGS	USD	489.77	0.00

ISIN	Description	Currency	Market Value	Weight (%)
XS1497633179	SINGTEL GROUP TREASURY PTE LTD 2.375% 03/10/2026 USD REGS	USD	373.29	0.00
XS1517932585	ENQUEST PLC 7% PIK 15/04/2022 USD 144A	USD	1,881.42	0.00
XS1545743442	EASY TACTIC LTD 5.75% 13/01/2022 USD REGS	USD	313.34	0.00
XS1551355149	GOHL CAPITAL LTD 4.25% 24/01/2027 USD REGS	USD	740.44	0.00
XS1555076162	HUARONG FINANCE 2017 CO LTD 4.5% FIX/FRN PERP USD REGS	USD	1,194.79	0.00
XS1617531063	TURKIYE GARANTI BANKASI AS 6.125% FIX/FRN 24/05/2027 USD REGS	USD	710.47	0.00
XS1688567251	MIRVAC GROUP FINANCE LTD 3.625% 18/03/2027 USD REGS	USD	82,472.06	0.12
XS1689434824	WELL HOPE DEVELOPMENT LTD 3.875% FIX/FRN PERP USD REGS	USD	809.24	0.00
XS1699845068	UNITED OVERSEAS BANK LTD 3.875% FIX/FRN PERP USD REGS	USD	1,243.16	0.00
XS1711554102	PETROPAVLOVSK 2016 LTD 8.125% 14/11/2022 USD REGS	USD	1,461.14	0.00
XS1729876059	THIRD PAKISTAN INTERNATIONAL SUKUK CO LTD/THE 5.625% 05/12/2022 USD REGS	USD	504.76	0.00
XS1808838434	TRANSURBAN QUEENSLAND FINANCE PTY LTD 4.5% 19/04/2028 USD REGS	USD	141,072.10	0.21
XS1944412664	OMAN GOVERNMENT 4.875% 01/02/2025 USD REGS	USD	373.29	0.00
XS1956133893	EASY TACTIC LTD 8.125% 27/02/2023 USD REGS	USD	814.69	0.00
XS1961010987	TURKIYE SISE VE CAM FABRIKALARI AS 6.95% 14/03/2026 USD REGS	USD	2,211.12	0.00
XS1964617440	QIB SUKUK LTD 3.982% 26/03/2024 USD REGS	USD	756.79	0.00
XS1964681610	EMIRATES NBD BANK PJSC 6.125% FIX/FRN PERP USD REGS	USD	763.60	0.00
XS2010028939	ARMENIA GOVERNMENT 3.6% 02/02/2031 USD REGS	USD	338.55	0.00
XS2010030240	TENGIZCHEVROIL FINANCE CO INTERNATIONAL LTD 2.625% 15/08/2025 USD REGS	USD	380.10	0.00
XS2010030919	ALROSA FINANCE SA 3.1% 25/06/2027 USD REGS	USD	718.65	0.00
XS2010037922	NBK TIER 1 FINANCING 2 LTD 4.5% FIX/FRN PERP USD REGS	USD	457.07	0.00
XS2030333384	POWERLONG REAL ESTATE HOLDINGS LTD 6.95% 23/07/2023 USD REGS	USD	778.59	0.00
XS2051106073	IHS NETHERLANDS HOLDCO BV 8% 18/09/2027 USD REGS	USD	2,769.69	0.00
XS2056723468	METINVEST BV 7.75% 17/10/2029 USD REGS	USD	677.78	0.00
XS2075937297	SUNAC CHINA HOLDINGS LTD 7.5% 01/02/2024 USD REGS	USD	910.06	0.00
XS2082380515	ANTON OILFIELD SERVICES GROUP/HONG KONG 7.5% 02/12/2022 USD REGS	USD	1,229.53	0.00
XS2099563228	JOLLIBEE WORLDWIDE PTE LTD 3.9% FIX/FRN PERP USD REGS	USD	521.79	0.00
XS2101310196	KAISA GROUP HOLDINGS LTD 10.5% 15/01/2025 USD REGS	USD	353.53	0.00
XS2113136092	BOUBYAN SUKUK LTD 2.593% 18/02/2025 USD REGS	USD	403.94	0.00
XS2114201622	VF UKRAINE PAT VIA VFU FUNDING PLC 6.2% 11/02/2025 USD REGS	USD	372.61	0.00
XS2122408854	DBS GROUP HOLDINGS LTD 3.3% FIX/FRN PERP USD REGS	USD	1,092.62	0.00
XS2124965299	DIB SUKUK LTD 2.95% 16/01/2026 USD REGS	USD	472.74	0.00
XS2132986741	NWD FINANCE BVI LTD 5.25% FIX/FRN PERP USD REGS	USD	749.30	0.00
XS2159874002	LUKOIL SECURITIES BV 3.875% 06/05/2030 USD REGS	USD	810.61	0.00
XS2176018609	MDGH - GMTN BV 2.5% 21/05/2026 USD REGS	USD	367.84	0.00
XS2178949561	COUNTRY GARDEN HOLDINGS CO LTD 5.4% 27/05/2025 USD REGS	USD	368.52	0.00
XS2189784957	HTA GROUP LTD/MAURITIUS 7% 18/12/2025 USD REGS	USD	1,943.41	0.00
XS2196807833	CHINA AOYUAN GROUP LTD 6.35% 08/02/2024 USD REGS	USD	1,196.84	0.00
XS2198851482	TIMES CHINA HOLDINGS LTD 6.75% 08/07/2025 USD REGS	USD	871.91	0.00

ISIN	Description	Currency	Market Value	Weight (%)
XS2201954067	KAISA GROUP HOLDINGS LTD 9.75% 28/09/2023 USD REGS	USD	210.49	0.00
XS2203996306	SAUDI ELECTRICITY GLOBAL SUKUK CO 5 2.413% 17/09/2030 USD REGS	USD	410.07	0.00
XS2207544722	GS CALTEX CORP 1.625% 27/07/2025 USD REGS	USD	705.02	0.00
XS2225422869	MAR SUKUK LTD 2.21% 02/09/2025 USD REGS	USD	722.73	0.00
XS2226898216	ZHENRO PROPERTIES GROUP LTD 7.35% 05/02/2025 USD REGS	USD	523.15	0.00
XS2227049108	DUBAI DOF SUKUK LTD 2.763% 09/09/2030 USD REGS	USD	420.97	0.00
XS2227862583	ABQ FINANCE LTD 1.875% 08/09/2025 USD REGS	USD	439.36	0.00
XS2228112954	SABIC CAPITAL I BV 2.15% 14/09/2030 USD REGS	USD	689.36	0.00
XS2229418145	CONTEMPORARY RUIDING DEVELOPMENT LTD 1.875% 17/09/2025 USD REGS	USD	733.63	0.00
XS2231814570	VIVO ENERGY INVESTMENTS BV 5.125% 24/09/2027 USD REGS	USD	2,103.49	0.00
XS2233227516	METINVEST BV 7.65% 01/10/2027 USD REGS	USD	1,209.78	0.00
XS2236362849	FOXCONN FAR EAST LTD 1.625% 28/10/2025 USD REGS	USD	355.58	0.00
XS2239056174	SMC GLOBAL POWER HOLDINGS CORP 7% FIX/FRN PERP USD REGS	USD	717.28	0.00
XS2241387500	ULKER BISKUVI SANAYI AS 6.95% 30/10/2025 USD REGS	USD	3,471.98	0.01
XS2242422397	KAZMUNAYGAS NATIONAL CO JSC 3.5% 14/04/2033 USD REGS	USD	785.40	0.00
XS2244367269	UNION BANK OF THE PHILIPPINES 2.125% 22/10/2025 USD REGS	USD	539.50	0.00
XS2248081601	ICD FUNDING LTD 3.223% 28/04/2026 USD REGS	USD	680.50	0.00
XS2252958751	VEON HOLDINGS BV 3.375% 25/11/2027 USD REGS	USD	698.89	0.00
XS2262853265	SAUDI ARABIAN OIL CO 2.25% 24/11/2030 USD REGS	USD	555.16	0.00
XS2262853349	SAUDI ARABIAN OIL CO 3.25% 24/11/2050 USD REGS	USD	343.32	0.00
XS2263667250	XERO INVESTMENTS LTD 0% 02/12/2025 USD CONV REGS	USD	1,554.46	0.00
XS2263765856	UZBEKISTAN GOVERNMENT 3.7% 25/11/2030 USD REGS	USD	589.90	0.00
XS2264054706	AIRPORT AUTHORITY 2.1% FIX/FRN PERP USD REGS	USD	1,053.11	0.00
XS2266963003	TURKIYE VAKIFLAR BANKASI TAO 6.5% 08/01/2026 USD REGS	USD	1,699.55	0.00
XS2274089288	TC ZIRAAT BANKASI AS 5.375% 02/03/2026 USD REGS	USD	1,698.87	0.00
XS2286436451	YAPI VE KREDI BANKASI AS 7.875% FIX/FRN 22/01/2031 USD REGS	USD	1,361.68	0.00
XS2286966093	CHINA SCE GROUP HOLDINGS LTD 6% 04/02/2026 USD REGS	USD	1,425.71	0.00
XS2287889708	SUNAC CHINA HOLDINGS LTD 5.95% 26/04/2024 USD REGS	USD	984.31	0.00
XS2289202587	CHAMPION PATH HOLDINGS LTD 4.5% 27/01/2026 USD REGS	USD	713.88	0.00
XS2293694662	COMMERCIAL BANK PSQC/THE 4.5% FIX/FRN PERP USD REGS	USD	687.99	0.00
XS2293918285	EASY TACTIC LTD 11.75% 02/08/2023 USD REGS	USD	1,123.95	0.00
XS2295883206	LEVC FINANCE LTD 1.375% 25/03/2024 USD REGS	USD	700.26	0.00
XS2307743075	EASY TACTIC LTD 11.625% 03/09/2024 USD REGS	USD	381.46	0.00
XS2313655677	KRUNG THAI BANK PCL/CAYMAN ISLANDS 4.4% FIX/FRN PERP USD REGS	USD	1,041.53	0.00
XS2317279573	YANLORD LAND HK CO LTD 5.125% 20/05/2026 USD REGS	USD	2,295.58	0.00
XS2318334120	HPHT FINANCE 21 LTD 2% 19/03/2026 USD REGS	USD	818.10	0.00
XS2325735897	SEPLAT ENERGY PLC 7.75% 01/04/2026 USD REGS	USD	2,266.97	0.00
XS2333388184	ABU DHABI NATIONAL ENERGY CO PJSC 2% 29/04/2028 USD REGS	USD	532.68	0.00
XS2333657422	CATHAY PACIFIC MTN FINANCING HK LTD 4.875% 17/08/2026 USD REGS	USD	701.62	0.00

ISIN	Description	Currency	Market Value	Weight (%)
XS2337430461	EQUATE PETROCHEMICAL BV 2.625% 28/04/2028 USD REGS	USD	709.79	0.00
XS2339102878	ABSA GROUP LTD 6.375% FIX/FRN PERP USD REGS	USD	1,681.16	0.00
XS2349180104	INDOFOOD CBP SUKSES MAKMUR TBK PT 3.398% 09/06/2031 USD REGS	USD	724.78	0.00
XS2351109116	HAZINE MUSTESARLIGI VARLIK KIRALAMA AS 5.125% 22/06/2026 USD REGS	USD	438.00	0.00
XS2352862119	SA GLOBAL SUKUK LTD 2.694% 17/06/2031 USD REGS	USD	359.66	0.00
XS2355183091	AKBANK TAS 6.8% FIX/FRN 22/06/2031 USD REGS	USD	3,427.03	0.01
XS2357493860	QATAR PETROLEUM 1.375% 12/09/2026 USD REGS	USD	472.74	0.00
XS2357494322	QATAR PETROLEUM 2.25% 12/07/2031 USD REGS	USD	831.04	0.00
XS2361252971	SOFTBANK GROUP CORP 4% 06/07/2026 USD REGS	USD	520.42	0.00
XS2363250833	GAZPROM PJSC VIA GAZ FINANCE PLC 3.5% 14/07/2031 USD REGS	USD	524.51	0.00
XS2367127532	KAISA GROUP HOLDINGS LTD 8.65% 22/07/2022 USD REGS	USD	1,198.88	0.00
XXXCENL	PARENT CDS ITRAXX-AUSTRALIAS35V1-05Y 20/06/2026 USD CPN 100 @64.5bps XMEL	USD	-49,373.43	-0.07
XXXCENO	PARENT CDS ITRAXX-AUSTRALIAS35V1-05Y 20/06/2026 USD CPN 100 @64.5bps XMEL	USD	-50,803.23	-0.07
XXXCEOU	PARENT CDS ITRAXX-AUSTRALIAS35V1-05Y 20/06/2026 USD CPN 100 @65.25bps XMEL	USD	-25,294.33	-0.04
XXXCEPB	PARENT CDS ITRAXX-AUSTRALIAS35V1-05Y 20/06/2026 USD CPN 100 @65bps XMEL	USD	-14,764.62	-0.02
XXXCEPH	PARENT CDS ITRAXX-AUSTRALIAS35V1-05Y 20/06/2026 USD CPN 100 @65bps XMEL	USD	-14,973.74	-0.02
XXXCEPI	PARENT CDS ITRAXX-AUSTRALIAS35V1-05Y 20/06/2026 USD CPN 100 @65bps XMEL	USD	-28,546.97	-0.04
XXXCESD	PARENT CDS ITRAXX-AUSTRALIAS35V1-05Y 20/06/2026 USD CPN 100 @63bps XMEL	USD	-18,210.04	-0.03
XXXCESE	PARENT CDS ITRAXX-AUSTRALIAS35V1-05Y 20/06/2026 USD CPN 100 @63bps XMEL	USD	-10,443.88	-0.02
XXXCEYS	PARENT CDS ITRAXX-AUSTRALIAS35V1-05Y 20/06/2026 USD CPN 100 @64bps XMEL	USD	-6,016.20	-0.01
XXXCF5A	PARENT CDS CDX-NAHYS36V1-05Y 20/06/2026 USD CPN 500 @109.314tp ICE_EU CIT_EU	USD	-600.80	0.00
ZAR#	CAPITAL CASH-ZAR-BNP PARIBAS/LUXEMBOURG	ZAR	0.00	0.00