

Monthly Holdings Report

Janus Henderson Tactical Income Active ETF (Managed Fund)

Trade Date: **30-June-2022**

Fund Ticker: **TACT**

ISIN: **AU0000044828**



ISIN	Description	Currency	Market Value	Weight (%)
AU0000003832	COMMONWEALTH BANK AUST PFD 5.1053% PERP AUD	AUD	13,024.30	0.01
AU0000018442	AUSTRALIA GOVERNMENT 2.75% 21/05/2041 AUD REGS	AUD	540,192.94	0.53
AU0000047003	AUSTRALIA GOVERNMENT 1.5% 21/06/2031 AUD REGS	AUD	658,034.34	0.65
AU0000048274	TREASURY CORP OF VICTORIA 2.25% 20/11/2034 AUD	AUD	426,520.62	0.42
AU0000075681	AUSTRALIA GOVERNMENT 1.25% 21/05/2032 AUD	AUD	158,319.23	0.16
AU0000088429	MACQUARIE BANK LTD PFD 6.5558% PERP AUD	AUD	43,474.60	0.04
AU0000097495	AUSTRALIA GOVERNMENT 1.75% 21/06/2051 AUD REGS	AUD	356,122.77	0.35
AU0000101792	AUSTRALIA GOVERNMENT 1% 21/11/2031 AUD REGS	AUD	634,037.78	0.62
AU0000106411	AUSTRALIA GOVERNMENT 0.5% 21/09/2026 AUD REGS	AUD	512,371.68	0.50
AU0000113839	BENDIGO AND ADELAIDE BK PFD 5.5053% PERP AUD	AUD	33,923.52	0.03
AU0000138927	COMMONWEALTH BANK AUST PFD 4.4553% PERP AUD	AUD	22,299.07	0.02
AU0000143901	AUSTRALIA GOVERNMENT 1.75% 21/11/2032 AUD REGS	AUD	1,854,808.96	1.83
AU0000160905	AUST & NZ BANKING GROUP PFD 4.8362% PERP AUD	AUD	116,227.21	0.11
AU0000171134	AUSTRALIA GOVERNMENT 0.25% 21/11/2032 AUD I/L REGS	AUD	63,138.54	0.06
AU0000ANZPG6	AUST & NZ BANKING GROUP PFD 6.5362% PERP AUD	AUD	1,449.63	0.00
AU0000CBAPD7	COMMONWEALTH BANK AUST PFD 3.7852% PERP AUD	AUD	180,711.75	0.18
AU0000TOZHA4	TORR 2014-2 A	AUD	64,693.81	0.06
AU0000WBCPE9	WESTPAC BANKING CORP PFD 4.79% PERP AUD	AUD	114,648.56	0.11
AU0000WSDHA6	WST 2013-2 A	AUD	24,742.20	0.02
AU0000XQLQI5	QUEENSLAND TREASURY CORP 6.5% 14/03/2033 AUD REGS	AUD	114,811.10	0.11
AU0000XQLQZ9	QUEENSLAND TREASURY CORP 4.75% 21/07/2025 AUD REGS 144A	AUD	65,367.33	0.06
AU0000XVGHH6	TREASURY CORP OF VICTORIA 5% 20/11/2040 AUD	AUD	393,073.54	0.39
AU0000XVGHJ8	TREASURY CORP OF VICTORIA 4% 06/11/2047 AUD	AUD	69,006.13	0.07
AU0000KFWHAG0	KREDITANSTALT FUER WIEDERAUFBAU 3.2% 15/03/2028 AUD	AUD	80,366.45	0.08
AU0000XCLWAF4	AUSTRALIA GOVERNMENT 2% 21/08/2035 AUD I/L REGS	AUD	225,535.41	0.22
AU0000XCLWAG2	AUSTRALIA GOVERNMENT 4.5% 21/04/2033 AUD REGS	AUD	603,205.51	0.59
AU0000XCLWAI8	AUSTRALIA GOVERNMENT 4.25% 21/04/2026 AUD REGS	AUD	545,175.72	0.54
AU0000XCLWAM0	AUSTRALIA GOVERNMENT 2.75% 21/06/2035 AUD REGS	AUD	367,327.67	0.36
AU0000XCLWAP3	AUSTRALIA GOVERNMENT 3.25% 21/06/2039 AUD REGS	AUD	42,579.63	0.04
AU0000XCLWAR9	AUSTRALIA GOVERNMENT 2.25% 21/05/2028 AUD REGS	AUD	809,864.28	0.80
AU0000XCLWAS7	AUSTRALIA GOVERNMENT 3% 21/03/2047 AUD REGS	AUD	92,232.67	0.09
AU0000XCLWAX7	AUSTRALIA GOVERNMENT 2.75% 21/11/2029 AUD REGS	AUD	71,227.80	0.07
AU0000XQLQAA7	QUEENSLAND TREASURY CORP 3.25% 21/07/2026 AUD REGS 144A	AUD	38,164.72	0.04
AU300ENL0021	AUSTRALIAN GAS NETWORKS LTD FRN 01/07/2026 AUD	AUD	163,849.55	0.16
AU300ENL0039	AUSTRALIAN GAS NETWORKS LTD 3.04% 20/08/2025 AUD I/L	AUD	157,988.06	0.16
AU300INTE018	IMT 2006-1 A	AUD	13,327.02	0.01
AU3CB0204915	EXPORT FINANCE & INSURANCE CORP 4.28% 12/02/2026 AUD	AUD	218,169.44	0.21

ISIN	Description	Currency	Market Value	Weight (%)
AU3CB0212322	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 5% 16/08/2023 AUD REGS	AUD	241,840.93	0.24
AU3CB0214617	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 5.5% 11/10/2023 AUD	AUD	828,053.19	0.82
AU3CB0216240	WESTPAC BANKING CORP 5.25% 21/11/2023 AUD REGS	AUD	53,264.41	0.05
AU3CB0220598	LANDWIRTSCHAFTLICHE RENTENBANK 4.75% 06/05/2026 AUD REGS	AUD	4,582.53	0.00
AU3CB0220960	COMMONWEALTH BANK OF AUSTRALIA 4.75% 27/05/2024 AUD REGS	AUD	340,711.21	0.34
AU3CB0222040	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 4.25% 24/06/2025 AUD	AUD	65,123.52	0.06
AU3CB0224491	INTERNATIONAL FINANCE CORP 4% 03/04/2025 AUD REGS	AUD	27,948.25	0.03
AU3CB0228823	EUROPEAN INVESTMENT BANK 2.9% 17/10/2025 AUD REGS	AUD	321,188.47	0.32
AU3CB0230258	DEXUS WHOLESALE PROPERTY FUND 4.75% 16/06/2025 AUD REGS	AUD	112,969.35	0.11
AU3CB0231538	JPMORGAN CHASE & CO 4.5% 30/01/2026 AUD REGS	AUD	216,376.45	0.21
AU3CB0233732	DEXUS FINANCE PTY LTD 4.75% 05/11/2025 AUD REGS	AUD	31,026.29	0.03
AU3CB0233856	AUSTRALIA PACIFIC AIRPORTS MELBOURNE PTY LTD 4.55% 11/11/2025 AUD	AUD	66,621.91	0.07
AU3CB0234573	WESTPAC BANKING CORP 4.125% 04/06/2026 AUD REGS	AUD	144,748.40	0.14
AU3CB0236883	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 3% 19/10/2026 AUD	AUD	216,808.19	0.21
AU3CB0237436	AIRSERVICES AUSTRALIA 2.75% 15/05/2023 AUD	AUD	27,075.63	0.03
AU3CB0237881	APPLE INC 3.6% 10/06/2026 AUD REGS	AUD	13,956.85	0.01
AU3CB0237899	APPLE INC 3.35% 10/01/2024 AUD REGS	AUD	31,626.66	0.03
AU3CB0237923	KOMMUNALBANKEN AS 3% 09/12/2026 AUD	AUD	29,078.90	0.03
AU3CB0239267	SUNCORP-METWAY LTD 3.25% 24/08/2026 AUD REGS	AUD	363,061.07	0.36
AU3CB0239366	GENERAL PROPERTY TRUST 3.657% 24/08/2026 AUD REGS	AUD	63,910.59	0.06
AU3CB0239507	MIRVAC GROUP FINANCE LTD 3.5% 18/09/2023 AUD REGS	AUD	56,478.58	0.06
AU3CB0239796	LANDWIRTSCHAFTLICHE RENTENBANK 2.6% 23/03/2027 AUD REGS	AUD	199,957.16	0.20
AU3CB0242774	GPT WHOLESALE OFFICE FUND NO1 4.52% 22/02/2027 AUD REGS	AUD	38,657.41	0.04
AU3CB0243129	ASIAN DEVELOPMENT BANK 3.4% 10/09/2027 AUD REGS	AUD	22,322.43	0.02
AU3CB0243566	WSO FINANCE PTY LTD 4.5% 31/03/2027 AUD REGS	AUD	55,991.99	0.06
AU3CB0243889	ICPF FINANCE PTY LTD 4.25% 21/04/2027 AUD REGS	AUD	67,578.85	0.07
AU3CB0243970	VICINITY CENTRES TRUST 3.5% 26/04/2024 AUD	AUD	94,353.78	0.09
AU3CB0243988	VICINITY CENTRES TRUST 4% 26/04/2027 AUD REGS	AUD	155,819.20	0.15
AU3CB0244168	DEXUS FINANCE PTY LTD 4.25% 11/05/2027 AUD REGS	AUD	119,355.03	0.12
AU3CB0245900	AUSTRALIAN CATHOLIC UNIVERSITY LTD 3.7% 03/08/2027 AUD REGS	AUD	13,210.20	0.01
AU3CB0246890	GPT WHOLESALE SHOPPING CENTRE FUND NO 1 3.993% 11/09/2024 AUD	AUD	129,043.25	0.13
AU3CB0248037	QUEENSLAND TREASURY CORP 3.5% 21/08/2030 AUD REGS 144A	AUD	40,285.83	0.04
AU3CB0249928	BNG BANK NV 3.3% 17/07/2028 AUD REGS	AUD	17,475.78	0.02
AU3CB0250132	KOMMUNALBANKEN AS 3.4% 24/07/2028 AUD	AUD	7,327.37	0.01
AU3CB0250322	COMMONWEALTH BANK OF AUSTRALIA 3.25% 25/04/2023 AUD REGS	AUD	229,407.86	0.23
AU3CB0251064	GPT WHOLESALE SHOPPING CENTRE FUND NO 1 4.49% 28/02/2028 AUD REGS	AUD	81,014.57	0.08
AU3CB0251239	LLOYDS BANKING GROUP PLC 4% 07/03/2025 AUD	AUD	48,205.45	0.05
AU3CB0252617	BRISBANE AIRPORT CORP PTY LTD 3.9% 24/04/2025 AUD REGS	AUD	53,501.11	0.05
AU3CB0255776	ING BANK AUSTRALIA LTD 3% 07/09/2023 AUD REGS	AUD	364,458.89	0.36
AU3CB0256519	SUNCORP-METWAY LTD 3% 13/09/2023 AUD REGS	AUD	230,958.05	0.23
AU3CB0256832	GENERAL PROPERTY TRUST 3.6725% 19/09/2024 AUD REGS	AUD	38,075.32	0.04
AU3CB0257095	SVENSKA HANDELSBANKEN AB 3.25% 27/09/2023 AUD	AUD	14,992.01	0.01
AU3CB0258564	JPMORGAN CHASE & CO 4.215% FIX FRN 22/05/2029 AUD	AUD	391,134.27	0.39
AU3CB0259943	COMMONWEALTH BANK OF AUSTRALIA 3% 11/01/2024 AUD REGS	AUD	45,672.91	0.04

ISIN	Description	Currency	Market Value	Weight (%)
AU3CB0261774	STOCKLAND TRUST 3.3% 22/03/2024 AUD REGS	AUD	106,575.55	0.10
AU3CB0263945	EUROPEAN INVESTMENT BANK 1.7% 15/11/2024 AUD	AUD	9,113.25	0.01
AU3CB0264505	VICINITY CENTRES TRUST 2.6% 27/06/2025 AUD REGS	AUD	271,501.91	0.27
AU3CB0264521	BARCLAYS PLC 4% 26/06/2029 AUD REGS	AUD	190,436.55	0.19
AU3CB0264828	GPT WHOLESALE OFFICE FUND NO1 2.525% 12/01/2026 AUD	AUD	194,415.66	0.19
AU3CB0265239	KREDITANSTALT FUER WIEDERAUFBAU 1.5% 24/07/2024 AUD	AUD	255,404.64	0.25
AU3CB0265593	MACQUARIE BANK LTD 1.75% 07/08/2024 AUD REGS	AUD	54,508.84	0.05
AU3CB0265700	QIC FINANCE SHOPPING CENTER FUND PTY LTD 2% 15/08/2025 AUD REGS	AUD	399,277.37	0.39
AU3CB0265718	ING BANK AUSTRALIA LTD 1.45% 20/08/2024 AUD REGS	AUD	409,927.61	0.40
AU3CB0268423	NATIONAL AUSTRALIA BANK LTD 3.225% FIX FRN 18/11/2031 AUD	AUD	83,636.49	0.08
AU3CB0270197	DEXUS FINANCE PTY LTD 3% 03/02/2032 AUD REGS	AUD	705,748.12	0.69
AU3CB0270635	GENERAL PROPERTY TRUST 2.849% 20/02/2032 AUD	AUD	460,718.41	0.45
AU3CB0272227	WOOLWORTHS GROUP LTD 2.8% 20/05/2030 AUD REGS	AUD	693,361.78	0.68
AU3CB0272292	AIRSERVICES AUSTRALIA 2.2% 15/05/2030 AUD	AUD	112,613.80	0.11
AU3CB0272854	BRISBANE AIRPORT CORP PTY LTD 4.5% 30/12/2030 AUD	AUD	1,099,692.24	1.08
AU3CB0272904	NATIONAL HOUSING FINANCE AND INVESTMENT CORP 1.41% 29/06/2032 AUD	AUD	114,680.06	0.11
AU3CB0272920	WSO FINANCE PTY LTD 2.7% 28/06/2030 AUD REGS	AUD	77,584.02	0.08
AU3CB0273084	DBS GROUP HOLDINGS LTD 0.85% 17/07/2023 AUD	AUD	639,695.08	0.63
AU3CB0273357	EXPORT FINANCE & INSURANCE CORP 0.515% 29/01/2024 AUD	AUD	41,115.78	0.04
AU3CB0273373	QPH FINANCE CO PTY LTD 2.85% 29/01/2031 AUD	AUD	183,964.53	0.18
AU3CB0273977	GTA FINANCE CO PTY LTD 2.2% 26/08/2027 AUD	AUD	42,243.38	0.04
AU3CB0274017	COLES GROUP TREASURY PTY LTD 2.1% 27/08/2030 AUD	AUD	201,639.42	0.20
AU3CB0274330	SHOPPING CENTRES AUSTRALASIA PROPERTY RETAIL TRUST 3.25% 16/09/2030 AUD	AUD	153,834.22	0.15
AU3CB0274660	PACCAR FINANCIAL PTY LTD 0.9% 24/09/2024 AUD	AUD	245,114.02	0.24
AU3CB0274710	CHARTER HALL EXCHANGE FINANCE PTY LTD 2.317% 25/09/2030 AUD	AUD	455,001.17	0.45
AU3CB0275253	LONSDALE FINANCE PTY LTD 2.1% 15/10/2027 AUD REGS	AUD	217,973.38	0.21
AU3CB0275501	CPIF FINANCE PTY LTD 2.485% 28/10/2030 AUD REGS	AUD	838,544.96	0.83
AU3CB0275550	LENDLEASE FINANCE LTD 3.4% 27/10/2027 AUD REGS	AUD	8,805.45	0.01
AU3CB0276160	INTERNATIONAL FINANCE CORP 0.75% 24/05/2028 AUD	AUD	518,687.26	0.51
AU3CB0276426	KOMMUNALBANKEN AS 0.6% 01/06/2026 AUD	AUD	282,987.18	0.28
AU3CB0276509	NBN CO LTD 1% 03/12/2025 AUD REGS	AUD	224,055.31	0.22
AU3CB0276673	WESTERN SYDNEY UNIVERSITY 1.606% 08/12/2027 AUD REGS	AUD	73,043.14	0.07
AU3CB0276707	GAIF BOND ISSUER PTY LTD 1.9% 14/12/2028 AUD REGS	AUD	161,414.54	0.16
AU3CB0277168	UNIVERSITY OF MELBOURNE 1.97% 20/01/2031 AUD	AUD	335,254.02	0.33
AU3CB0278133	CHARTER HALL LWR PTY LTD 2.787% 03/03/2031 AUD REGS	AUD	73,334.69	0.07
AU3CB0278653	MIRVAC GROUP FINANCE LTD 2.6% 18/09/2029 AUD	AUD	520,278.09	0.51
AU3CB0278893	STOCKLAND TRUST 2.3% 24/03/2028 AUD REGS	AUD	533,660.98	0.53
AU3CB0279057	WESTCONNEX FINANCE CO PTY LTD 3.15% 31/03/2031 AUD REGS	AUD	106,636.50	0.10
AU3CB0279818	ASIAN DEVELOPMENT BANK 0.8% 06/11/2025 AUD	AUD	8,605.32	0.01
AU3CB0279958	TRANSURBAN QUEENSLAND FINANCE PTY LTD 3.25% 05/08/2031 AUD	AUD	212,362.80	0.21
AU3CB0280402	PACCAR FINANCIAL PTY LTD 0.75% 24/05/2024 AUD	AUD	281,435.97	0.28
AU3CB0280634	NBN CO LTD 2.15% 02/06/2028 AUD REGS	AUD	147,278.90	0.14
AU3CB0280659	NATIONAL HOUSING FINANCE AND INVESTMENT CORP 2.335% 30/06/2036 AUD	AUD	147,611.08	0.15
AU3CB0280907	AFRICAN DEVELOPMENT BANK 1.1% 16/12/2026 AUD	AUD	94,805.84	0.09

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AU3CB0280923	NATIONAL HOUSING FINANCE AND INVESTMENT CORP 1.74% 01/07/2031 AUD	AUD	350,091.63	0.34
AU3CB0280956	CHARTER HALL LWR PTY LTD 2.656% 17/12/2029 AUD REGS	AUD	169,689.71	0.17
AU3CB0281046	WESFARMERS LTD 1.941% 23/06/2028 AUD REGS	AUD	58,535.69	0.06
AU3CB0281053	WESFARMERS LTD 2.55% 23/06/2031 AUD REGS	AUD	504,770.02	0.50
AU3CB0281251	LLITST FINANCE PTY LTD 2.85% 28/06/2030 AUD	AUD	454,273.82	0.45
AU3CB0281582	EDITH COWAN UNIVERSITY 2.741% 15/07/2033 AUD REGS	AUD	472,534.86	0.47
AU3CB0281590	EDITH COWAN UNIVERSITY 3.4% 15/07/2041 AUD	AUD	39,791.10	0.04
AU3CB0282010	DWPF FINANCE PTY LTD 1.9% 04/08/2028 AUD REGS	AUD	176,052.02	0.17
AU3CB0282028	DWPF FINANCE PTY LTD 2.6% 04/08/2032 AUD	AUD	1,032,158.09	1.02
AU3CB0282341	EXPORT FINANCE & INSURANCE CORP 1.465% 18/08/2031 AUD	AUD	116,118.51	0.11
AU3CB0283182	QANTAS AIRWAYS LTD 3.15% 27/09/2028 AUD	AUD	57,654.94	0.06
AU3CB0283224	SHOPPING CENTRES AUSTRALASIA PROPERTY RETAIL TRUST 2.45% 24/09/2029 AUD	AUD	35,608.82	0.04
AU3CB0283406	WOOLWORTHS GROUP LTD 1.85% 15/11/2027 AUD REGS	AUD	47,092.07	0.05
AU3CB0283414	WOOLWORTHS GROUP LTD 2.75% 15/11/2031 AUD REGS	AUD	216,315.50	0.21
AU3CB0283646	ICPF FINANCE PTY LTD 2.725% 11/10/2030 AUD REGS	AUD	108,723.07	0.11
AU3CB0284347	APPF COMMERCIAL FINANCE PTY LTD 3.6% 11/11/2031 AUD	AUD	474,728.09	0.47
AU3CB0284735	AUSTRALIA PACIFIC AIRPORTS MELBOURNE PTY LTD 3.763% 25/11/2031 AUD	AUD	997,126.28	0.98
AU3CB0285740	COMMONWEALTH BANK OF AUSTRALIA 2.4% 14/01/2027 AUD	AUD	280,883.35	0.28
AU3CB0285955	SUNCORP-METWAY LTD 2.5% 25/01/2027 AUD	AUD	126,002.79	0.12
AU3CB0286037	WESTPAC BANKING CORP 2.4% 25/01/2027 AUD	AUD	161,310.92	0.16
AU3CB0286789	NATIONAL AUSTRALIA BANK LTD 2.35% 25/02/2025 AUD	AUD	1,070,816.52	1.05
AU3CB0287415	WESTPAC BANKING CORP 2.7% 17/03/2025 AUD	AUD	597,354.18	0.59
AU3CB0287498	BENDIGO & ADELAIDE BANK LTD 3% 17/03/2025 AUD	AUD	52,979.97	0.05
AU3CB0287605	SVENSKA HANDELSBANKEN AB 2.95% 24/03/2025 AUD	AUD	171,286.64	0.17
AU3CB0287647	UNIVERSITY OF TASMANIA 3.97% 24/03/2032 AUD	AUD	603,438.15	0.59
AU3CB0288066	AUSNET SERVICES HOLDINGS PTY LTD 4.301% 30/03/2028 AUD REGS	AUD	1,096,218.01	1.08
AU3CB0288181	MONASH UNIVERSITY 4.05% 06/04/2029 AUD	AUD	434,000.37	0.43
AU3CB0288389	COMMONWEALTH BANK OF AUSTRALIA 4.946% FIX/FRN 14/04/2032 AUD	AUD	3,562,102.33	3.51
AU3CB0288397	NBN CO LTD 4.2% 14/04/2027 AUD REGS	AUD	263,639.18	0.26
AU3CB0288702	VOLKSWAGEN FINANCIAL SERVICES AUSTRALIA PTY LTD	AUD	95,083.17	0.09
AU3CB0288843	BANK OF QUEENSLAND LTD 4% 29/10/2025 AUD	AUD	169,893.90	0.17
AU3CB0289072	ROYAL BANK OF CANADA/SYDNEY 3.75% 06/05/2025 AUD REGS	AUD	905,319.25	0.89
AU3CB0289205	AIR NEW ZEALAND LTD 5.7% 25/05/2026 AUD	AUD	755,084.21	0.74
AU3CB0289213	AIR NEW ZEALAND LTD 6.5% 25/05/2029 AUD	AUD	77,981.22	0.08
AU3CB0289221	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 4.05% 12/05/2025 AUD	AUD	990,003.09	0.97
AU3CB0289452	WESTPAC BANKING CORP 3.8% 20/05/2025 AUD REGS	AUD	613,607.89	0.60
AU3CB0289502	ING BANK AUSTRALIA LTD 4% 26/05/2025 AUD REGS	AUD	302,035.51	0.30
AU3CB0289577	GPT WHOLESALE OFFICE FUND NO1	AUD	95,067.93	0.09
AU3CB0289627	GPT RE LTD	AUD	285,210.89	0.28
AU3CB0289734	GPT RE LTD	AUD	190,148.05	0.19
AU3CB0289817	NATIONAL AUSTRALIA BANK LTD 3.9% 30/05/2025 AUD	AUD	1,590,514.55	1.57
AU3CB0289924	VICINITY CENTRES TRUST 4.927% 02/06/2028 AUD REGS	AUD	388,717.54	0.38
AU3CB0290039	MACQUARIE BANK LTD 6.082% FIX/FRN 07/06/2032 AUD	AUD	748,338.92	0.74
AU3CB0290062	GPT RE LTD	AUD	3,001.86	0.00

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AU3CB0290096	LLOYDS BANKING GROUP PLC 5.3906% FIX/FRN 10/06/2027 AUD	AUD	175,551.20	0.17
AU3EC2433755	Commonwealth Bank of Australia % CD 25-03-22-27-09-22	AUD	1,196.68	0.00
AU3EC2451948	Commonwealth Bank of Australia % CD 27-05-22-29-11-22	AUD	244,903.73	0.24
AU3EC2472803	Commonwealth Bank of Australia % CD 02-06-22-06-12-22	AUD	244,722.91	0.24
AU3EC2479618	Australia & New Zealand Banking Group Ltd % CD 03-05-22-03-11-22	AUD	13,322.96	0.01
AU3EC2488767	Commonwealth Bank of Australia % CD 28/06/22-11/01/23	AUD	1,579.66	0.00
AU3EC2488940	COMMONWEALTH BANK OF AUST 0% CD 02/05/22-02/02/23	AUD	2,364.91	0.00
AU3EC2493338	National Australia Bank Ltd % CD 09-05-22-09-11-22	AUD	4,372.25	0.00
AU3EC2497966	Australia & New Zealand Banking Group Ltd % CD 02-06-22-06-12-22	AUD	247,445.41	0.24
AU3EC2501668	National Australia Bank Ltd % CD 06-06-22-06-12-22	AUD	581,081.17	0.57
AU3EC2501684	National Australia Bank Ltd % CD 09-06-22-08-12-22	AUD	2,180.03	0.00
AU3EC2523548	Westpac Banking Corporation % CD 24-05-22-27-09-22	AUD	598.34	0.00
AU3EC2525204	Westpac Banking Corporation % CD 05/05/22-08/11/22	AUD	2,981.54	0.00
AU3EC2525212	Westpac Banking Corporation % CD 09-05-22-09-11-22	AUD	4,968.55	0.00
AU3EC2525352	Westpac Banking Corporation % CD 27-05-22-29-11-22	AUD	753,549.25	0.74
AU3EC2528166	Westpac Banking Corporation % CD 02-06-22-06-12-22	AUD	390,559.29	0.38
AU3EC2528232	Westpac Banking Corporation % CD 23/06/22-15/12/22	AUD	990.46	0.00
AU3EC2531459	Suncorp-Metway Ltd % CD 02-03-22-01-09-22	AUD	1,597.94	0.00
AU3EC2532051	MUFG Bank Ltd % CD 01-04-22-04-10-22	AUD	5,979.33	0.01
AU3EC2533349	MUFG Bank Ltd % CD 02-06-22-06-12-22	AUD	1,980.92	0.00
AU3EC2535765	National Australia Bank Ltd % CD 01-04-22-04-04-23	AUD	1,959.59	0.00
AU3EC2541136	MUFG Bank Ltd % CD 01-04-22-04-04-23	AUD	5,869.62	0.01
AU3EC2541193	Suncorp-Metway Ltd % CD 01-04-22-04-04-23	AUD	3,913.08	0.00
AU3EC2541201	Suncorp-Metway Ltd % CD 01-04-22-04-10-22	AUD	1,993.11	0.00
AU3EC2558924	Suncorp-Metway Ltd % CD 02-06-22-06-12-22	AUD	175,271.84	0.17
AU3EP0308803	AIRSERVICES AUSTRALIA	AUD	252,369.27	0.25
AU3EP0314397	SCENTRE GROUP TRUST 1 / SCENTRE GROUP TRUST 2	AUD	2,002.25	0.00
AU3FN0016176	MEDL 2012-1 A	AUD	37,234.19	0.04
AU3FN0017281	REDS 2012-1E A1	AUD	67,201.96	0.07
AU3FN0020186	BPI NO 1 PTY LTD FRN 09/09/2025 AUD REGS	AUD	22,967.50	0.02
AU3FN0022299	HBS 2014-1 A	AUD	13,268.10	0.01
AU3FN0022539	PERTH AIRPORT PTY LTD FRN 26/03/2024 AUD REGS	AUD	36,879.66	0.04
AU3FN0024618	FMACB 2014-2 A1	AUD	8,442.78	0.01
AU3FN0025037	SAMT 2014-1 A	AUD	18,553.61	0.02
AU3FN0027405	FMACB 2015-1 A1	AUD	42,563.38	0.04
AU3FN0028049	SMHL 2015-1 A1	AUD	3,460.01	0.00
AU3FN0031563	WSO FINANCE PTY LTD FRN 14/07/2026 AUD REGS	AUD	154,272.05	0.15
AU3FN0032124	TORR 2016-1 A	AUD	7,113.03	0.01
AU3FN0032710	AAI LTD FRN 06/10/2042 AUD	AUD	307,276.32	0.30
AU3FN0032785	SMHL 2016-1 A1	AUD	5,189.00	0.01
AU3FN0035960	MEDL 2017-1 A1	AUD	10,798.56	0.01
AU3FN0036265	WESTPAC BANKING CORP FRN 31/08/2022 AUD REGS	AUD	7,654.48	0.01
AU3FN0036984	NEW TERMINAL FINANCING CO PTY LTD FRN 12/07/2024 AUD REGS	AUD	264,016.06	0.26
AU3FN0037677	SMHL 2017-1 A	AUD	3,552.45	0.00

ISIN	Description	Currency	Market Value	Weight (%)
AU3FN0039459	MEMBERS EQUITY BANK PFD 6.4204% PERP AUD	AUD	49,512.85	0.05
AU3FN0040572	UNITED ENERGY DISTRIBUTION PTY LTD FRN 07/02/2023 AUD	AUD	10,741.67	0.01
AU3FN0040614	NRMBS 2018-1 A1A	AUD	9,899.52	0.01
AU3FN0040622	NRMBS 2018-1 A1G	AUD	2,474.63	0.00
AU3FN0040630	NRMBS 2018-1 A2	AUD	68,923.84	0.07
AU3FN0041042	LLOYDS BANKING GROUP PLC FRN 07/03/2025 AUD	AUD	68,044.11	0.07
AU3FN0041406	DBS GROUP HOLDINGS LTD FRN 16/03/2028 AUD REGS	AUD	946,180.05	0.93
AU3FN0043808	SMHL 2018-2 A	AUD	87,157.45	0.09
AU3FN0044251	SUNCORP GROUP LTD FRN 05/12/2028 AUD	AUD	63,794.78	0.06
AU3FN0044525	MEDL 2018-1 A2	AUD	110,209.27	0.11
AU3FN0044533	MEDL 2018-1 B	AUD	52,610.20	0.05
AU3FN0044830	SUNCORP-METWAY LTD FRN 13/09/2023 AUD REGS	AUD	637,057.92	0.63
AU3FN0045795	JPMORGAN CHASE & CO FRN 22/11/2024 AUD	AUD	183,060.41	0.18
AU3FN0046066	BENDIGO & ADELAIDE BANK LTD FRN 30/11/2028 AUD	AUD	39,579.81	0.04
AU3FN0046215	MEMBERS EQUITY BANK LTD FRN PERP AUD PEF	AUD	39,737.26	0.04
AU3FN0046231	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 06/12/2023 AUD REGS	AUD	252,821.32	0.25
AU3FN0046561	COMMONWEALTH BANK OF AUSTRALIA FRN 11/01/2024 AUD	AUD	262,962.62	0.26
AU3FN0046629	WST 2019-1 A	AUD	4,107.11	0.00
AU3FN0047346	COOPERATIEVE RABOBANK UA/AUSTRALIA FRN 22/09/2022 AUD REGS	AUD	7,652.45	0.01
AU3FN0048195	NATIONAL AUSTRALIA BANK LTD FRN 17/05/2029 AUD REGS	AUD	147,743.14	0.15
AU3FN0048419	PROGS 2019-1 A	AUD	82,656.19	0.08
AU3FN0048476	SMHL 2019-1 A	AUD	46,445.98	0.05
AU3FN0048559	KINGF 2019-1 A1	AUD	176,572.14	0.17
AU3FN0048724	NATIONAL AUSTRALIA BANK LTD FRN 19/06/2024 AUD	AUD	1,065,448.73	1.05
AU3FN0048799	VICINITY CENTRES TRUST FRN 27/06/2025 AUD REGS	AUD	467,442.37	0.46
AU3FN0049128	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 26/07/2029 AUD REGS	AUD	652,888.02	0.64
AU3FN0049367	MACQUARIE BANK LTD FRN 07/08/2024 AUD REGS	AUD	159,605.30	0.16
AU3FN0049490	QIC FINANCE SHOPPING CENTER FUND PTY LTD FRN 15/08/2025 AUD REGS	AUD	89,380.15	0.09
AU3FN0049508	MEDL 2014-2 A1-R	AUD	147,596.86	0.15
AU3FN0049524	ING BANK AUSTRALIA LTD FRN 20/08/2024 AUD REGS	AUD	625,730.10	0.62
AU3FN0050126	PUMA 2019-1 A	AUD	142,832.49	0.14
AU3FN0050589	DAOT 6 A	AUD	50,143.70	0.05
AU3FN0051041	SAA 2019-1 A	AUD	19,109.28	0.02
AU3FN0051462	MEDL 2019-1 A1	AUD	166,644.17	0.16
AU3FN0051587	NATIONAL AUSTRALIA BANK LTD FRN 18/11/2031 AUD	AUD	548,533.13	0.54
AU3FN0051934	OVERSEA-CHINESE BANKING CORP LTD/SYDNEY FRN 05/12/2022 AUD	AUD	357,286.94	0.35
AU3FN0052486	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 16/01/2025 AUD	AUD	964,629.02	0.95
AU3FN0052510	NATIONAL AUSTRALIA BANK LTD FRN 21/01/2025 AUD	AUD	705,367.17	0.69
AU3FN0052726	MEDL 2015-1 A1-R	AUD	59,412.38	0.06
AU3FN0052908	MACQUARIE BANK LTD FRN 12/02/2025 AUD REGS	AUD	557,290.83	0.55
AU3FN0053880	SUNCORP-METWAY LTD FRN 24/04/2025 AUD	AUD	82,568.83	0.08
AU3FN0054060	FMACB 2015-1 A2R	AUD	61,372.98	0.06
AU3FN0054086	BANK OF QUEENSLAND LTD FRN 14/05/2025 AUD REGS	AUD	1,014,348.09	1.00
AU3FN0054177	CREDIT SUISSE AG/SYDNEY FRN 26/05/2023 AUD	AUD	292,176.62	0.29

ISIN	Description	Currency	Market Value	Weight (%)
AU3FN0054284	MACQUARIE BANK LTD FRN 28/05/2030 AUD	AUD	860,653.05	0.85
AU3FN0055117	DBS GROUP HOLDINGS LTD FRN 17/07/2023 AUD	AUD	300,851.02	0.30
AU3FN0055224	NATIONAL AUSTRALIA BANK LTD FRN PERP AUD REGS	AUD	331,670.08	0.33
AU3FN0055265	MEDL 2015-2 A1R	AUD	56,671.59	0.06
AU3FN0055307	UBS AG/AUSTRALIA FRN 30/07/2025 AUD REGS	AUD	457,175.11	0.45
AU3FN0055679	LIONT 2020-1 A1	AUD	288,886.26	0.28
AU3FN0055687	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 26/02/2031 AUD REGS	AUD	718,302.07	0.71
AU3FN0055802	SUNCORP GROUP LTD FRN 01/12/2035 AUD	AUD	168,487.95	0.17
AU3FN0055992	COMMONWEALTH BANK OF AUSTRALIA FRN 10/09/2030 AUD	AUD	1,068,321.57	1.05
AU3FN0056354	KIWIBANK LTD FRN 23/09/2025 AUD REGS	AUD	219,631.25	0.22
AU3FN0056594	AUSNET SERVICES HOLDINGS PTY LTD FRN 06/10/2080 AUD REGS	AUD	178,866.96	0.18
AU3FN0056685	DBS GROUP HOLDINGS LTD FRN 08/04/2031 AUD REGS	AUD	309,023.59	0.30
AU3FN0056859	ZMT 2020-1 A1	AUD	70,519.75	0.07
AU3FN0056867	ZMT 2020-1 A2	AUD	11,768.70	0.01
AU3FN0056933	FMACB 2020-3 A2	AUD	117,918.61	0.12
AU3FN0056990	SMHL 2020-1 A	AUD	126,204.95	0.12
AU3FN0057402	NATIONAL AUSTRALIA BANK LTD FRN 18/11/2030 AUD	AUD	123,070.02	0.12
AU3FN0057691	RESOLUTION LIFE AUSTRALASIA LTD FRN 09/12/2035 AUD	AUD	229,905.63	0.23
AU3FN0057709	MACQUARIE BANK LTD FRN 09/12/2025 AUD	AUD	597,120.53	0.59
AU3FN0058129	WESTPAC BANKING CORP FRN 29/01/2031 AUD REGS	AUD	459,793.98	0.45
AU3FN0058244	DEFENCE BANK LTD FRN 17/02/2031 AUD REGS	AUD	34,998.29	0.03
AU3FN0058343	SUNCORP-METWAY LTD FRN 24/02/2026 AUD REGS	AUD	7,465.53	0.01
AU3FN0058632	SVENSKA HANDELSBANKEN AB FRN 04/03/2026 AUD	AUD	344,236.23	0.34
AU3FN0058822	SALUT 2021-1 A	AUD	171,442.06	0.17
AU3FN0059127	ZMT 2021-1 A1	AUD	774,821.29	0.76
AU3FN0059135	ZMT 2021-1 A2	AUD	25,978.50	0.03
AU3FN0059432	TOYOTA FINANCE AUSTRALIA LTD FRN 26/03/2024 AUD	AUD	436,465.85	0.43
AU3FN0059994	VICTORIA POWER NETWORKS FINANCE PTY LTD FRN 21/04/2026 AUD	AUD	82,931.49	0.08
AU3FN0060091	BANK OF QUEENSLAND LTD FRN 29/07/2031 AUD REGS	AUD	42,669.03	0.04
AU3FN0060216	FMACB 2021-2 A1	AUD	800,811.98	0.79
AU3FN0060224	FMACB 2021-2 A2	AUD	160,514.49	0.16
AU3FN0060232	FMACB 2021-2 A3	AUD	100,300.61	0.10
AU3FN0060448	BARCLAYS PLC FRN 20/05/2027 AUD REGS	AUD	80,367.47	0.08
AU3FN0060729	GOLDMAN SACHS GROUP INC/THE FRN 22/06/2027 AUD	AUD	95,437.70	0.09
AU3FN0061032	NATIONAL HOUSING FINANCE AND INVESTMENT CORP FRN 01/07/2031 AUD	AUD	354,966.72	0.35
AU3FN0061065	MACQUARIE BANK LTD FRN 17/06/2031 AUD	AUD	389,061.92	0.38
AU3FN0061263	PUMA 2021-2 A	AUD	417,237.72	0.41
AU3FN0062014	TORR 2021-2 A	AUD	220,682.66	0.22
AU3FN0062022	TORR 2021-2 AB	AUD	67,590.02	0.07
AU3FN0062337	OVERSEA-CHINESE BANKING CORP LTD/SYDNEY FRN 12/08/2024 AUD	AUD	262,212.92	0.26
AU3FN0062600	COMMONWEALTH BANK OF AUSTRALIA FRN 20/08/2031 AUD	AUD	784,274.85	0.77
AU3FN0062808	NBN CO LTD FRN 09/09/2024 AUD REGS	AUD	281,831.14	0.28
AU3FN0062824	TOYOTA FINANCE AUSTRALIA LTD FRN 09/09/2024 AUD	AUD	262,006.70	0.26
AU3FN0063103	COMMONWEALTH BANK OF AUSTRALIA FRN 23/12/2026 AUD	AUD	63,756.18	0.06

ISIN	Description	Currency	Market Value	Weight (%)
AU3FN0063129	BCPL 2021-1 A-G	AUD	304,673.69	0.30
AU3FN0063145	BCPL 2021-1 B-G	AUD	68,113.19	0.07
AU3FN0063467	BENDIGO & ADELAIDE BANK LTD FRN 14/10/2031 AUD	AUD	86,857.77	0.09
AU3FN0064408	BANK OF QUEENSLAND LTD FRN 19/05/2032 AUD REGS	AUD	215,447.96	0.21
AU3FN0065686	BANK OF NOVA SCOTIA/AUSTRALIA FRN 20/01/2023 AUD	AUD	85,556.46	0.08
AU3FN0065694	SUNCORP-METWAY LTD FRN 25/01/2027 AUD	AUD	125,101.73	0.12
AU3FN0067377	WESTPAC BANKING CORP FRN 17/03/2025 AUD	AUD	2,510,969.05	2.47
AU3FN0067476	SVENSKA HANDELSBANKEN AB FRN 24/03/2027 AUD	AUD	148,803.70	0.15
AU3FN0067906	SUNCORP GROUP LTD FRN 01/06/2037 AUD	AUD	78,934.09	0.08
AU3FN0067989	COMMONWEALTH BANK OF AUSTRALIA FRN 14/04/2032 AUD	AUD	345,882.93	0.34
AU3FN0067997	OVERSEA-CHINESE BANKING CORP LTD/SYDNEY FRN 14/04/2025 AUD	AUD	663,302.58	0.65
AU3FN0068300	BANK OF QUEENSLAND LTD FRN 29/10/2025 AUD	AUD	554,369.22	0.55
AU3FN0068326	LIONT 2022-1 A1	AUD	799,617.33	0.79
AU3FN0068763	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 12/05/2025 AUD	AUD	422,914.33	0.42
AU3FN0069209	WESTPAC BANKING CORP FRN 20/05/2025 AUD REGS	AUD	334,254.42	0.33
AU3FN0069217	WESTPAC BANKING CORP FRN 20/05/2027 AUD	AUD	130,390.28	0.13
AU3FN0069381	MACQUARIE BANK LTD FRN 07/06/2032 AUD	AUD	721,192.18	0.71
AU3FN0069621	DBS BANK LTD/AUSTRALIA FRN 16/06/2025 AUD	AUD	40,421.95	0.04
AU3SG0001175	TREASURY CORP OF VICTORIA 4.25% 20/12/2032 AUD	AUD	381,325.15	0.38
AU3SG0001241	WESTERN AUSTRALIAN TREASURY CORP 5% 23/07/2025 AUD REGS	AUD	287,692.63	0.28
AU3SG0001456	SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHORITY 2.75% 16/04/2025 AUD REGS	AUD	194,022.52	0.19
AU3SG0001498	SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHORITY 3% 20/07/2026 AUD REGS	AUD	36,152.31	0.04
AU3SG0001514	NEW SOUTH WALES TREASURY CORP 3% 20/03/2028 AUD	AUD	48,627.03	0.05
AU3SG0001563	WESTERN AUSTRALIAN TREASURY CORP 3% 21/10/2027 AUD REGS	AUD	23,707.05	0.02
AU3SG0001647	QUEENSLAND TREASURY CORP 4.2% 20/02/2047 AUD REGS 144A	AUD	8,270.09	0.01
AU3SG0001688	SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHORITY 3% 20/09/2027 AUD REGS	AUD	8,884.68	0.01
AU3SG0001696	NEW SOUTH WALES TREASURY CORP 3% 20/05/2027 AUD REGS	AUD	282,862.23	0.28
AU3SG0001704	WESTERN AUSTRALIAN TREASURY CORP 3% 21/10/2026 AUD REGS	AUD	38,897.15	0.04
AU3SG0001753	NEW SOUTH WALES TREASURY CORP 3.5% 20/11/2037 AUD REGS	AUD	443,007.97	0.44
AU3SG0001811	AUSTRALIAN CAPITAL TERRITORY 3% 18/04/2028 AUD	AUD	7,328.39	0.01
AU3SG0001829	WESTERN AUSTRALIAN TREASURY CORP 3.25% 20/07/2028 AUD REGS	AUD	18,045.68	0.02
AU3SG0001837	SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHORITY 3% 24/05/2028 AUD REGS	AUD	100,754.69	0.10
AU3SG0001878	NEW SOUTH WALES TREASURY CORP 3% 15/11/2028 AUD REGS	AUD	36,398.14	0.04
AU3SG0001886	NORTHERN TERRITORY TREASURY CORP 2.75% 21/04/2027 AUD	AUD	212,710.22	0.21
AU3SG0001936	AUSTRALIAN CAPITAL TERRITORY 2.25% 22/05/2029 AUD REGS	AUD	212,392.26	0.21
AU3SG0001969	AUSTRALIAN CAPITAL TERRITORY 1.25% 22/05/2025 AUD REGS	AUD	40,656.61	0.04
AU3SG0001993	QUEENSLAND TREASURY CORP 1.75% 21/08/2031 AUD REGS 144A	AUD	819,024.26	0.81
AU3SG0002009	AUSTRALIAN CAPITAL TERRITORY 1.75% 23/10/2031 AUD	AUD	22,016.66	0.02
AU3SG0002082	NEW SOUTH WALES TREASURY CORP 2% 08/03/2033 AUD	AUD	1,617,541.42	1.59
AU3SG0002231	TREASURY CORP OF VICTORIA 2.25% 20/11/2040 AUD	AUD	71,035.81	0.07
AU3SG0002389	NEW SOUTH WALES TREASURY CORP 1.5% 20/02/2032 AUD REGS	AUD	1,225,147.49	1.21
AU3SG0002439	QUEENSLAND TREASURY CORP 1.5% 20/08/2032 AUD REGS 144A	AUD	110,043.69	0.11
AU3SG0002447	SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHORITY 1.75% 24/05/2034 AUD REGS	AUD	159,326.96	0.16
AU3SG0002504	TREASURY CORP OF VICTORIA 2.25% 15/09/2033 AUD	AUD	259,957.71	0.26

ISIN	Description	Currency	Market Value	Weight (%)
AU3SG0002579	TREASURY CORP OF VICTORIA 2% 17/09/2035 AUD	AUD	196,369.15	0.19
AU3SG0002629	NEW SOUTH WALES TREASURY CORP 2.5% 22/11/2032 AUD REGS	AUD	146,438.78	0.14
AU3TB0000101	AUSTRALIA GOVERNMENT 5.5% 21/04/2023 AUD REGS	AUD	551,610.16	0.54
AU3TB0000143	AUSTRALIA GOVERNMENT 2.75% 21/04/2024 AUD REGS	AUD	1,502,976.15	1.48
AU3TB0000168	AUSTRALIA GOVERNMENT 3.25% 21/04/2025 AUD REGS	AUD	1,283,393.66	1.26
DCP_AUD	COUPON INCOME ENTITLEMENT-AUD-BNP PARIBAS/AUSTRALIA	AUD	10,386.12	0.01
FXD_AUD	FIXED DEPOSIT-AUD-24/03/22-20/09/22-0.87%-NATIONAL AUSTRALIA BANK LTD	AUD	2,008.35	0.00
FXD_AUD	INACTIVE FIXED DEPOSIT-AUD-06/12/21-06/07/22-0.23%-COMMONWEALTH BANK OF AUSTRALI	AUD	1,002.65	0.00
FXD_AUD	FIXED DEPOSIT-AUD-09/06/22-08/12/22-2.63%-NATIONAL AUSTRALIA BANK LTD	AUD	501.83	0.00
FXD_AUD	FIXED DEPOSIT-AUD-08/06/22-08/12/22-2.62%-NATIONAL AUSTRALIA BANK LTD	AUD	287,297.46	0.28
FXD_AUD	FIXED DEPOSIT-AUD-01/04/22-04/04/23-1.68%-SUNCORP GROUP LTD	AUD	2,011.40	0.00
FXD_AUD	FIXED DEPOSIT-AUD-10/12/21-13/09/22-0.41%-NATIONAL AUSTRALIA BANK LTD	AUD	602.40	0.00
FXD_AUD	FIXED DEPOSIT-AUD-08/06/22-08/12/22-2.57%-COMMONWEALTH BANK OF AUSTRALIA	AUD	285,883.39	0.28
FXD_AUD	FIXED DEPOSIT-AUD-26/05/22-29/11/22-2.16%-NATIONAL AUSTRALIA BANK LTD	AUD	953,432.25	0.94
FXD_AUD	INACTIVE FIXED DEPOSIT-AUD-03/12/21-05/07/22-0.23%-COMMONWEALTH BANK OF AUSTRALI	AUD	1,002.65	0.00
FXD_AUD	FIXED DEPOSIT-AUD-10/03/22-07/09/22-0.65%-NATIONAL AUSTRALIA BANK LTD	AUD	209,730.71	0.21
FXD_AUD	FIXED DEPOSIT-AUD-01/04/22-04/04/23-1.65%-COMMONWEALTH BANK OF AUSTRALIA	AUD	2,011.40	0.00
FXD_AUD	FIXED DEPOSIT-AUD-16/06/22-15/06/23-3.85%-COMMONWEALTH BANK OF AUSTRALIA	AUD	819,502.73	0.81
FXD_AUD	FIXED DEPOSIT-AUD-01/04/22-01/11/22-1.09%-COMMONWEALTH BANK OF AUSTRALIA	AUD	4,017.71	0.00
IRU2	ASX 90-DAY BANK BILL SEP22 (08/09/2022)	AUD	-27,911,364.17	-27.48
IRU3	ASX 90-DAY BANK BILL SEP23 (07/09/2023)	AUD	11,692,242.76	11.51
LQTYPE1CAPAUD	CAPITAL CASH-AUD-BNP PARIBAS/AUSTRALIA	AUD	3,954,886.34	3.89
LQTYPE2WFOAUI	CASH BACKING FUTURES-AUD	AUD	31,589,171.55	31.10
LQTYPE3ANZAUD	COLLATERAL-AUD-AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	-1,519,945.02	-1.50
LQTYPE3GMSAUI	COLLATERAL-AUD-GOLDMAN SACHS INTERNATIONAL	AUD	328,157.25	0.32
LQTYPE3MDSAUI	MEMORANDUM ACCOUNT-AUD-BNP PARIBAS/AUSTRALIA	AUD	-3,210,649.45	-3.16
LQTYPE3WBCAUI	COLLATERAL-AUD-WESTPAC BANKING CORP	AUD	-1,348,096.62	-1.33
LQTYPE3WFOAUI	VARIATION MARGIN-AUD-UBS AG	AUD	-390,248.44	-0.38
LQTYPE3WIMAUC	INITIAL MARGIN-AUD-UBS AG	AUD	853,430.31	0.84
Not Supplied	AUD Spot FX	AUD	-10,107.77	-0.01
Not Supplied	AUD Forward FX	AUD	3,074,140.67	3.03
OSP_AUD	OUTSTANDING SETTLEMENT PURCHASES-AUD-BNP PARIBAS/AUSTRALIA	AUD	-2,511,371.33	-2.47
OSS_AUD	OUTSTANDING SETTLEMENT SALES-AUD-BNP PARIBAS/AUSTRALIA	AUD	103,817.50	0.10
VTAU2	ASX AUSTRALIA 5YR BOND SEP22 (15/09/2022)	AUD	1,173,108.20	1.15
XMU2	ASX AUSTRALIA 10Y BOND SEP22 (15/09/2022)	AUD	-16,104,590.68	-15.85
XS1663477187	WESTPAC BANKING CORP 4.334% FIX/FRN 16/08/2029 AUD REGS	AUD	40,108.05	0.04
XS1891780691	HEATHROW FUNDING LTD 4.15% 11/10/2028 AUD REGS	AUD	248,818.85	0.24
XS2356317177	CPPIB CAPITAL INC 1.5% 23/06/2028 AUD REGS	AUD	644,448.28	0.63
XXXCB6V	PARENT IRS PAY FIX AUD .86% REC FLOAT AUD BBSW6M 15/05/2030 XANZB	AUD	297,300.60	0.29
XXXCE74	PARENT IRS PAY FIX AUD .525% REC FLOAT AUD BBSW6M 16/02/2026 XWES	AUD	50,337.73	0.05
XXXCE75	PARENT IRS PAY FIX AUD 1.3375% REC FLOAT AUD BBSW6M 16/02/2031 XANZB	AUD	91,467.73	0.09
XXXCE7F	PARENT IRS PAY FIX AUD .535% REC FLOAT AUD BBSW6M 17/02/2026 XANZB	AUD	71,727.61	0.07
XXXCE7G	PARENT IRS PAY FIX AUD 1.35% REC FLOAT AUD BBSW6M 17/02/2031 XANZB	AUD	91,315.35	0.09
XXXCE7V	PARENT IRS PAY FIX AUD .598% REC FLOAT AUD BBSW6M 18/02/2026 XWES	AUD	70,199.76	0.07

ISIN	Description	Currency	Market Value	Weight (%)
XXXCE7W	PARENT IRS PAY FIX AUD 1.429% REC FLOAT AUD BBSW6M 18/02/2031 XWES	AUD	88,526.83	0.09
XXXCEAK	PARENT IRS PAY FIX AUD 1.656% REC FLOAT AUD BBSW6M 25/02/2031 XWES	AUD	85,133.87	0.08
XXXCEDL	PARENT IRS PAY FIX AUD 1.656% REC FLOAT AUD BBSW6M 25/02/2031 XANZB	AUD	180,908.83	0.18
XXXCFOT	PARENT IRS PAY FIX AUD 1.796% REC FLOAT AUD BBSW6M 15/07/2041 XWES	AUD	17,594.64	0.02
XXXCFT1	PARENT IRS PAY FIX AUD 1.207% REC FLOAT AUD BBSW6M 22/07/2030 XWES	AUD	147,937.17	0.15
XXXCFT2	PARENT IRS PAY FIX AUD 1.288% REC FLOAT AUD BBSW6M 22/07/2031 XWES	AUD	195,492.47	0.19
XXXCFTB	PARENT IRS PAY FIX AUD 1.3615% REC FLOAT AUD BBSW6M 22/07/2032 XANZB	AUD	190,471.09	0.19
XXXCFVC	PARENT IRS PAY FIX AUD 1.0205% REC FLOAT AUD BBSW6M 28/07/2028 XANZB	AUD	202,416.55	0.20
XXXCG6B	PARENT IRS PAY FIX AUD 1.439% REC FLOAT AUD BBSW6M 03/09/2032 XWES	AUD	251,446.87	0.25
XXXCG6C	PARENT IRS PAY FIX AUD 1.438% REC FLOAT AUD BBSW6M 03/09/2032 XANZB	AUD	251,544.39	0.25
XXXCG73	PARENT IRS PAY FIX AUD .942% REC FLOAT AUD BBSW6M 06/09/2027 XWES	AUD	205,278.21	0.20
XXXCG7D	PARENT IRS PAY FIX AUD 1.477% REC FLOAT AUD BBSW6M 07/09/2032 XWES	AUD	425,072.00	0.42
XXXCG7E	PARENT IRS PAY FIX AUD 1.117% REC FLOAT AUD BBSW6M 07/09/2028 XWES	AUD	229,564.30	0.23
XXXCG7F	PARENT IRS PAY FIX AUD .835% REC FLOAT AUD BBSW6M 07/09/2026 XWES	AUD	234,995.07	0.23
XXXCGA5	PARENT IRS PAY FIX AUD 1.334% REC FLOAT AUD BBSW6M 10/09/2030 XANZB	AUD	230,320.10	0.23
XXXCH11	PARENT IRS PAY FIX AUD 1.864% REC FLOAT AUD BBSW6M 27/10/2030 XANZB	AUD	116,507.58	0.11
XXXCH4W	PARENT IRS REC FIX AUD .83% PAY FLOAT AUD BBSW3M 04/11/2023 XANZB	AUD	-29,035.21	-0.03
XXXCH4X	PARENT IRS REC FIX AUD .8295% PAY FLOAT AUD BBSW3M 04/11/2023 XWES	AUD	-58,158.81	-0.06
XXXCH5S	PARENT IRS REC FIX AUD .868% PAY FLOAT AUD BBSW3M 05/11/2023 XWES	AUD	-42,901.66	-0.04
XXXCH5T	PARENT IRS REC FIX AUD .87% PAY FLOAT AUD BBSW3M 05/11/2023 XWES	AUD	-42,862.04	-0.04
XXXCHC3	PARENT IRS PAY FIX AUD 2.09% REC FLOAT AUD BBSW6M 18/11/2031 XANZB	AUD	188,419.06	0.19
XXXCHDQ	PARENT IRS REC FIX AUD .998% PAY FLOAT AUD BBSW3M 24/11/2023 XWES	AUD	-60,090.97	-0.06
XXXCHF7	PARENT IRS PAY FIX AUD 2.124% REC FLOAT AUD BBSW6M 26/11/2030 XWES	AUD	86,593.65	0.09
XXXCHF8	PARENT IRS PAY FIX AUD 2.074% REC FLOAT AUD BBSW6M 26/11/2029 XWES	AUD	36,980.23	0.04
XXXCHF9	PARENT IRS REC FIX AUD .992% PAY FLOAT AUD BBSW3M 26/11/2023 XWES	AUD	-23,939.68	-0.02
XXXCHFB	PARENT IRS REC FIX AUD .99% PAY FLOAT AUD BBSW3M 26/11/2023 XANZB	AUD	-23,961.01	-0.02
XXXCHKA	PARENT IRS REC FIX AUD 1.47% PAY FLOAT AUD BBSW3M 03/06/2025 XWES	AUD	-41,217.37	-0.04
XXXCHN5	PARENT IRS REC FIX AUD .9825% PAY FLOAT AUD BBSW3M 09/12/2023 XWES	AUD	-16,370.53	-0.02
XXXCIBY	PARENT IRS REC FIX AUD 1.585% PAY FLOAT AUD BBSW3M 27/01/2025 XANZB	AUD	-39,240.51	-0.04
XXXCIC0	PARENT IRS REC FIX AUD 1.57% PAY FLOAT AUD BBSW3M 27/01/2025 XANZB	AUD	-25,589.43	-0.03
XXXCIFB	PARENT IRS REC FIX AUD 1.59% PAY FLOAT AUD BBSW3M 31/01/2025 XWES	AUD	-26,367.57	-0.03
XXXCIGC	PARENT IRS REC FIX AUD 1.52765% PAY FLOAT AUD BBSW3M 02/02/2025 XWES	AUD	-94,954.15	-0.09
XXXCIIT	PARENT IRS REC FIX AUD 1.694% PAY FLOAT AUD BBSW3M 08/02/2025 XANZB	AUD	-26,825.73	-0.03
XXXCIIV	PARENT IRS REC FIX AUD 1.694% PAY FLOAT AUD BBSW3M 08/02/2025 XGOL	AUD	-26,825.73	-0.03
XXXCIIW	PARENT IRS REC FIX AUD 1.694% PAY FLOAT AUD BBSW3M 08/02/2025 XWES	AUD	-26,895.82	-0.03
XXXCIJM	PARENT IRS REC FIX AUD 1.685% PAY FLOAT AUD BBSW3M 08/02/2025 XANZB	AUD	-16,179.55	-0.02
XXXCIL8	PARENT IRS REC FIX AUD 1.89% PAY FLOAT AUD BBSW3M 14/02/2025 XANZB	AUD	-19,632.45	-0.02
XXXCIL9	PARENT IRS REC FIX AUD 1.89% PAY FLOAT AUD BBSW3M 14/02/2025 XWES	AUD	-19,632.45	-0.02
XXXCILA	PARENT IRS REC FIX AUD 1.865% PAY FLOAT AUD BBSW3M 14/02/2025 XWES	AUD	-26,473.22	-0.03
XXXCILB	PARENT IRS REC FIX AUD 1.8675% PAY FLOAT AUD BBSW3M 14/02/2025 XANZB	AUD	-40,536.74	-0.04
XXXCJ4M	PARENT IRS REC FIX AUD 2.132% PAY FLOAT AUD BBSW3M 16/03/2025 XANZB	AUD	-22,826.30	-0.02
XXXCJ4V	PARENT IRS REC FIX AUD 2.124% PAY FLOAT AUD BBSW3M 16/03/2025 XGOL	AUD	-22,953.28	-0.02
XXXCJBD	PARENT IRS REC FIX AUD 2.435% PAY FLOAT AUD BBSW3M 24/03/2025 XANZB	AUD	-30,474.68	-0.03
XXXCJBF	PARENT IRS REC FIX AUD 2.045% PAY FLOAT AUD BBSW3M 24/03/2024 XGOL	AUD	-18,880.71	-0.02

ISIN	Description	Currency	Market Value	Weight (%)
XXXCJBG	PARENT IRS REC FIX AUD 2.435% PAY FLOAT AUD BBSW3M 24/03/2025 XWES	AUD	-38,852.45	-0.04
XXXCJBI	PARENT IRS REC FIX AUD 2.435% PAY FLOAT AUD BBSW3M 24/03/2025 XGOL	AUD	-30,520.40	-0.03
XXXCJF0	PARENT IRS REC FIX AUD 2.17675% PAY FLOAT AUD BBSW3M 29/03/2024 XGOL	AUD	-70,520.77	-0.07
XXXCJG1	PARENT IRS REC FIX AUD 2.709% PAY FLOAT AUD BBSW3M 30/03/2025 XWES	AUD	-15,257.15	-0.02
XXXCJG2	PARENT IRS REC FIX AUD 2.26% PAY FLOAT AUD BBSW3M 30/03/2024 XGOL	AUD	-18,064.98	-0.02
XXXCJM7	PARENT IRS REC FIX AUD 2.876% PAY FLOAT AUD BBSW6M 05/04/2026 XANZB	AUD	-9,908.67	-0.01
XXXCJMH	PARENT IRS REC FIX AUD 2.9825% PAY FLOAT AUD BBSW6M 06/04/2027 XGOL	AUD	-9,848.73	-0.01
XXXCK14	PARENT IRS REC FIX AUD 3.395% PAY FLOAT AUD BBSW3M 05/05/2025 XGOL	AUD	-1,699.53	0.00
XXXCK66	PARENT IRS REC FIX AUD 3.113% PAY FLOAT AUD BBSW3M 17/05/2025 XANZB	AUD	-13,326.01	-0.01
XXXCK8G	PARENT IRS REC FIX AUD 2.95% PAY FLOAT AUD BBSW3M 25/05/2024 XGOL	AUD	-24,080.88	-0.02
XXXCK8H	PARENT IRS REC FIX AUD 3.13% PAY FLOAT AUD BBSW3M 25/05/2025 XGOL	AUD	-29,335.91	-0.03
XXXCKA1	PARENT IRS REC FIX AUD 2.865% PAY FLOAT AUD BBSW3M 27/05/2024 XGOL	AUD	-7,490.93	-0.01
XXXCKAV	PARENT IRS REC FIX AUD 2.91% PAY FLOAT AUD BBSW3M 30/05/2024 XWES	AUD	-40,775.47	-0.04
XXXCKAW	PARENT IRS REC FIX AUD 2.9215% PAY FLOAT AUD BBSW3M 31/05/2024 XWES	AUD	-99,596.62	-0.10
XXXCKCB	PARENT IRS REC FIX AUD 3.11% PAY FLOAT AUD BBSW3M 02/06/2024 XANZB	AUD	-67,064.82	-0.07
XXXCKCU	PARENT IRS REC FIX AUD 3.2425% PAY FLOAT AUD BBSW3M 06/06/2024 XANZB	AUD	-7,951.11	-0.01
XXXCKCW	PARENT IRS REC FIX AUD 3.1775% PAY FLOAT AUD BBSW3M 06/06/2024 XANZB	AUD	-33,948.91	-0.03
XXXCKEE	PARENT IRS REC FIX AUD 3.733% PAY FLOAT AUD BBSW6M 09/06/2026 XWES	AUD	-22,869.98	-0.02
XXXCKG0	PARENT IRS REC FIX AUD 3.426% PAY FLOAT AUD BBSW3M 14/06/2024 XGOL	AUD	-1,594.89	0.00
XXXCKHL	PARENT IRS REC FIX AUD 3.504% PAY FLOAT AUD BBSW3M 31/03/2025 XWES	AUD	-9,553.12	-0.01
XXXCKHS	PARENT IRS REC FIX AUD 4.03% PAY FLOAT AUD BBSW3M 15/06/2025 XGOL	AUD	60,418.07	0.06
XXXCKHW	PARENT IRS REC FIX AUD 4.04% PAY FLOAT AUD BBSW3M 15/06/2025 XANZB	AUD	67,307.61	0.07
XXXCKIR	PARENT IRS REC FIX AUD 4.01% PAY FLOAT AUD BBSW3M 15/06/2025 XWES	AUD	9,091.92	0.01
XXXCKLG	PARENT IRS REC FIX AUD 3.668% PAY FLOAT AUD BBSW3M 24/06/2024 XANZB	AUD	12,810.97	0.01
XXXCKLJ	PARENT IRS REC FIX AUD 3.75% PAY FLOAT AUD BBSW3M 23/12/2024 XWES	AUD	2,076.41	0.00
XXXCKNH	PARENT IRS REC FIX AUD 4.05% PAY FLOAT AUD BBSW6M 28/06/2027 XGOL	AUD	58,792.70	0.06
XXXCKOD	PARENT IRS REC FIX AUD 4.065% PAY FLOAT AUD BBSW6M 30/06/2027 XWES	AUD	4,245.26	0.00
YMU2	ASX AUSTRALIA 3YR BOND SEP22 (15/09/2022)	AUD	-438,566.64	-0.43
CA80928BAC06	SCOTIABANK CAPITAL TRUST 5.65% FIX/FRN 31/12/2056 CAD	CAD	2,782.43	0.00
CAD#	CAPITAL CASH-CAD-BNP PARIBAS/LUXEMBOURG	CAD	52.82	0.00
Not Supplied	CAD Forward FX	CAD	-2,766.18	0.00
DKK#	CAPITAL CASH-DKK-BNP PARIBAS/LUXEMBOURG	DKK	0.00	0.00
ADJ_EUR	CASH ADJUSTMENTS -EUR-BNP PARIBAS SECURITIES SERVICES/LONDON	EUR	13,838.00	0.01
BE0933899800	BNP PARIBAS FORTIS SA FRN PERP EUR CONV REGS	EUR	1,648.74	0.00
BE6325871166	HOUSE OF HR 7.5% 15/01/2027 EUR REGS	EUR	2,464.47	0.00
CAL_EUR	CREATION & LIQUIDATION-EUR-BNP PARIBAS/LUXEMBOURG	EUR	-3,697.72	0.00
COL_EUR	COLLATERAL-EUR-CITIGROUP GLOBAL MARKETS LTD	EUR	-2,172.92	0.00
DCP_EUR	COUPON INCOME ENTITLEMENT-EUR-BNP PARIBAS SECURITIES SERVICES/LONDON	EUR	1,278.96	0.00
DE000A3H2TA0	SCHAEFFLER AG 3.375% 12/10/2028 EUR REGS	EUR	6,629.48	0.01
DE000C6J0K11	EUX EURO BUND SEP22 (08/09/2022)	EUR	-128,090.38	-0.13
DE000C6J0K45	EUX EURO BUXL SEP22 (08/09/2022)	EUR	-958.97	0.00
DE000DL19WN3	DEUTSCHE BANK AG 4% FIX/FRN 24/06/2032 EUR REGS	EUR	2,418.75	0.00
EUR#	CAPITAL CASH-EUR-BNP PARIBAS/LUXEMBOURG	EUR	61.97	0.00
EUR#	CAPITAL CASH-EUR-BNP PARIBAS SECURITIES SERVICES/LONDON	EUR	2,075.40	0.00

ISIN	Description	Currency	Market Value	Weight (%)
FI4000523550	HUHTAMAKI OYJ 4.25% 09/06/2027 EUR REGS	EUR	2,957.16	0.00
FIM_EUR	INITIAL MARGIN-EUR-UBS AG	EUR	4,394.60	0.00
FR001400AK26	ELIS SA 4.125% 24/05/2027 EUR REGS	EUR	1,272.87	0.00
FVM_EUR	VARIATION MARGIN-EUR-UBS AG	EUR	17,607.84	0.02
LD197880	ROOMPOT / EUR TERM B 6/28	EUR	4,863.92	0.00
LD198732	DEXKO GLOBAL 9/21 EUR TERM B-DD 9/28	EUR	425.64	0.00
LD199390	MULTI-COLOR 10/28 (EUR) B	EUR	2,816.97	0.00
LD200269	ULTRA 11/28 (EUR) 11/21	EUR	11,480.20	0.01
LD203896	ELEMENT MATERIALS / EUR TERM B 5/29	EUR	2,291.77	0.00
LD204068	CUPA GROUP 4/29 (EUR) B	EUR	4,408.82	0.00
LD205813	AFFIDEA 6/22 EUR TERM B 6/29	EUR	2,958.17	0.00
LS155222	KETER GROUP 10/16 EUR TERM B1 10/23	EUR	-2,130.25	0.00
LS179210	CEVA SANTE 3/19 EUR TERM B 4/26	EUR	-4,524.63	0.00
LS183457	AXEL SPRINGER 10/26 (EUR) B	EUR	-8,276.18	-0.01
LS189018	MASMOVIL 7/27 (EUR) B2	EUR	-4,468.75	0.00
LS196478	KANTAR GROUP 12/26 (EUR) B3	EUR	-7,585.40	-0.01
LS196627	WEBHELP 7/28 (EUR) On	EUR	-2,914.49	0.00
LX155222	KETER GROUP 10/16 EUR TERM B1 10/23	EUR	6,961.67	0.01
LX164876	PORTAVENTURA WORLD 6/17 EUR TERM B 6/24	EUR	6,775.76	0.01
LX165624	NORD ANGLIA EDUCATION FINANCE 6/17 EUR TERM B 9/24	EUR	6,739.19	0.01
LX166298	ARCHROMA 7/17 EUR TERM B1 7/24	EUR	5,414.52	0.01
LX168813	OXEA 9/17 EUR TERM B1 10/24	EUR	7,054.11	0.01
LX169932	TMF GROUP 12/17 EUR TERM 6/26	EUR	4,310.28	0.00
LX171809	UPFIELD 3/18 EUR TERM B1 7/25	EUR	7,533.59	0.01
LX175235	AVERYS 8/18 EUR TERM B 9/26	EUR	3,469.15	0.00
LX175861	CENTRIENT 2/21 EUR TERM B 10/25	EUR	8,033.39	0.01
LX176682	VACALIANS 10/18 EUR TERM B 11/25	EUR	3,898.86	0.00
LX176809	RUBIX 11/18 EUR TERM B 9/24	EUR	4,492.12	0.00
LX177087	COGNITA 11/18 EUR TERM B1 11/25	EUR	4,407.80	0.00
LX177740	AMER SPORTS 3/19 EUR TERM B 3/26	EUR	9,433.24	0.01
LX179210	CEVA SANTE 3/19 EUR TERM B 4/26	EUR	10,940.78	0.01
LX180927	VUE 6/19 EUR TERM B 6/26	EUR	5,884.86	0.01
LX182958	PARQUES REUNIDOS 9/19 EUR TERM B 9/26	EUR	9,395.66	0.01
LX183457	AXEL SPRINGER 12/26 (EUR) TERM B	EUR	8,355.42	0.01
LX189018	MASMOVIL 7/20 EUR TERM B 9/27	EUR	16,239.48	0.02
LX189089	TECHNICOLOR 7/20 EUR TERM 6/24	EUR	5,172.74	0.01
LX190035	TECHNICOLOR 9/20 EUR TERM DD 12/24	EUR	5,137.19	0.01
LX190174	GENESYS TELECOMMUNICATIONS / EUR TERM B 10/27	EUR	8,688.62	0.01
LX190296	EXACT SOFTWARE / EUR TERM B2 5/26	EUR	4,793.83	0.00
LX190452	NEURAXPHARM / EUR TERM B 10/27	EUR	3,381.79	0.00
LX190841	KERSIA / EUR TERM B 12/27	EUR	3,361.47	0.00
LX191106	INOVIE / EUR TERM B 3/28	EUR	11,414.17	0.01
LX191527	NEURAXPHARM 10/20 EUR TERM B2 12/27	EUR	1,953.49	0.00
LX193158	ION CORPORATES / EUR TERM B 3/28	EUR	6,192.66	0.01

ISIN	Description	Currency	Market Value	Weight (%)
LX193267	AHLSTROM-MUNKSJO / EUR TERM B 3/28	EUR	4,365.14	0.00
LX193640	XELLA 3/21 EUR TERM B4 4/28	EUR	7,389.34	0.01
LX193653	CEP / EUR TERM B 6/27	EUR	5,098.58	0.01
LX193712	IDEMIA 4/21 EUR TERM B 1/26	EUR	9,365.18	0.01
LX193772	CASINO 3/21 EUR TERM B 8/25	EUR	5,566.89	0.01
LX193901	LGC GROUP / EUR TERM B2 4/27	EUR	2,218.63	0.00
LX194191	ROHM 4/21 EUR TERM B 7/26	EUR	7,425.91	0.01
Lx194225	IVC 02/26 (EUR) TERM B4	EUR	9,429.18	0.01
LX194228	ALLIED UNIVERSAL / EUR TERM B 5/28	EUR	9,313.37	0.01
LX194449	LONZA SPECIALTY INGREDIENTS / EUR TERM B 7/28	EUR	8,758.72	0.01
LX194656	TIPICO / EUR TERM B 5/28	EUR	11,315.63	0.01
LX194780	CERBA HEALTHCARE / EUR TERM B 6/28	EUR	7,470.61	0.01
LX195132	SOLERA / EUR TERM B 6/28	EUR	5,268.23	0.01
LX195165	ROCKET SOFTWARE 5/21 EUR TERM 11/25	EUR	9,642.51	0.01
LX195412	PHILIPS APPLIANCES / EUR TERM B 6/28	EUR	5,747.72	0.01
LX195531	SOLINA / EUR TERM B 7/28	EUR	4,553.07	0.00
LX195569	DEDALUS FINANCE / EUR TERM B 5/27	EUR	9,385.50	0.01
LX195644	COLISEE / EUR TERM B 11/27	EUR	7,375.12	0.01
LX196125	CIRCET / EUR TERM B 10/28	EUR	5,869.62	0.01
LX196230	CEGID GROUP / EUR TERM B 7/28	EUR	6,166.25	0.01
LX196242	AENOVA / EUR TERM B2 3/26	EUR	8,252.82	0.01
LX196309	SIACI/BURRUS / EUR TERM B 11/28	EUR	5,315.98	0.01
LX196446	ANTICIMEX / EUR TERM B2 11/28	EUR	4,362.09	0.00
LX196478	KANTAR GROUP 7/21 EUR TERM B 12/26	EUR	7,615.88	0.01
LX196487	BEUPARC / EUR TERM B 8/28	EUR	5,825.94	0.01
LX196627	WEBHELP / EUR TERM B 8/28	EUR	2,918.56	0.00
LX196751	UDG HEALTHCARE / EUR TERM B 8/28	EUR	7,821.08	0.01
LX198237	SOLENI 9/21 EUR TERM B 11/28	EUR	2,420.79	0.00
LX198244	DEXKO GLOBAL 9/21 EUR TERM 10/28	EUR	3,975.05	0.00
LX198606	URBASER / EUR TERM B 10/28	EUR	6,688.40	0.01
LX198732	DEXKO GLOBAL 9/21 EUR TERM B-DD 10/28	EUR	213.33	0.00
LX198942	DEXKO GLOBAL / EUR TERM B 10/28	EUR	2,067.27	0.00
LX198943	MODULAIRE / EUR TERM B 12/28	EUR	8,966.97	0.01
LX199218	SEQENS / EUR TERM B 12/28	EUR	7,195.31	0.01
LX199390	MULTI-COLOR / EUR TERM B 10/28	EUR	3,426.48	0.00
LX200389	T-MOBILE NETHERLANDS / EUR TERM B 3/29	EUR	8,064.89	0.01
LX200610	IU GROUP / EUR TERM B 12/28	EUR	5,586.20	0.01
LX200656	AHLSTROM-MUNKSJO 11/21 EUR TERM B 2/28	EUR	2,424.85	0.00
LX201089	EXACT SOFTWARE 12/21 EUR TERM B3 5/26	EUR	3,391.95	0.00
LX202118	CERAMTEC / EUR TERM B 1/29	EUR	5,251.98	0.01
LX202335	WELLA / EUR TERM B 2/29	EUR	5,469.37	0.01
LX202419	DORNA 2/22 EUR TERM B 2/29	EUR	8,663.23	0.01
LX202443	SAVERGLASS / EUR TERM B 2/29	EUR	2,875.89	0.00
LX202448	MCAFEE / EUR TERM B 3/29	EUR	5,088.43	0.01

ISIN	Description	Currency	Market Value	Weight (%)
LX202499	CALDIC / EUR TERM B 2/29	EUR	6,936.27	0.01
LX202725	CHEPLAPHARM / EUR TERM B 2/29	EUR	9,219.91	0.01
LX202736	ALTADIA / EUR TERM B 3/29	EUR	7,483.82	0.01
Not Supplied	PARENT CDS BASF SE EUR 20/06/2027 XSOC CPN 100 @110bps	EUR	65.01	0.00
Not Supplied	EUR Forward FX	EUR	-601,678.68	-0.59
Not Supplied	CASH BACKING FUTURES-EUR	EUR	157,705.65	0.16
Not Supplied	PARENT CDS BASF SE EUR 20/06/2027 XBNP CPN 100 @135bps	EUR	44.70	0.00
Not Supplied	EUR Spot FX	EUR	3,697.72	0.00
OEU2	EUX EURO BOBL SEP22 (08/09/2022)	EUR	-28,656.30	-0.03
RVN_EUR	REVENUE-EUR-BNP PARIBAS SECURITIES SERVICES/LONDON	EUR	0.00	0.00
SE0016589105	HEIMSTADEN AB 4.375% 06/03/2027 EUR REGS	EUR	3,764.76	0.00
US00510DAC83	DEALOGIC / EUR TERM 2/28	EUR	3,872.45	0.00
US05988HAF47	BMC 2/21 EUR TERM B 10/25	EUR	4,962.46	0.00
US49865NAU46	KLOECKNER PENTAPLAST / EUR TERM B 2/26	EUR	5,363.72	0.01
XAL5582BAW71	ION TRADING 3/21 EUR TERM B 4/28	EUR	9,538.89	0.01
XS0161100515	TELECOM ITALIA FINANCE SA 7.75% 24/01/2033 EUR	EUR	503.86	0.00
XS0207764712	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.365% PERP EUR	EUR	1,526.83	0.00
XS0249580357	NIBC BANK NV 1.315% PERP EUR	EUR	541.45	0.00
XS1002121454	STICHTING AK RABOBANK CERTIFICATEN 6.5% STEP CPN PERP EUR REGS	EUR	1,624.35	0.00
XS1057659838	PETROLEOS MEXICANOS 3.75% 16/04/2026 EUR REGS	EUR	1,355.15	0.00
XS1641623381	HEATHROW FUNDING LTD 1.875% 12/07/2032 EUR REGS	EUR	110,804.56	0.11
XS1813724603	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.5% 01/03/2025 EUR	EUR	1,371.41	0.00
XS1843437200	UNITED GROUP BV FRN 15/05/2025 EUR REGS	EUR	2,180.03	0.00
XS1982704824	CPI PROPERTY GROUP SA 4.875% FIX/FRN PERP EUR REGS	EUR	688.75	0.00
XS1989380172	NETFLIX INC 3.875% 15/11/2029 EUR REGS	EUR	2,327.33	0.00
XS2021212332	CELLNEX TELECOM SA 0.5% 05/07/2028 EUR CONV REGS	EUR	1,654.83	0.00
XS2076099865	NETFLIX INC 4.625% 15/05/2029 EUR	EUR	1,115.41	0.00
XS2079032483	ARD FINANCE SA 5% PIK 30/06/2027 EUR REGS	EUR	2,168.85	0.00
XS2079388828	DUFYR ONE BV 2% 15/02/2027 EUR REGS	EUR	2,884.02	0.00
XS2125121769	HEIMSTADEN BOSTAD AB 3.375% FIX/FRN PERP EUR REGS	EUR	2,374.06	0.00
XS2138128314	ALTICE FRANCE HOLDING SA 8% 15/05/2027 EUR REGS	EUR	1,596.93	0.00
XS2198388592	HT TROPLAST GMBH 9.25% 15/07/2025 EUR REGS	EUR	2,229.81	0.00
XS2229875989	FORD MOTOR CREDIT CO LLC 3.25% 15/09/2025 EUR	EUR	3,508.77	0.00
XS2231191748	CPI PROPERTY GROUP SA 4.875% FIX/FRN PERP EUR REGS	EUR	642.02	0.00
XS2240463674	LORCA TELECOM BONDCO SA 4% 18/09/2027 EUR REGS	EUR	3,132.90	0.00
XS2251627514	PINNACLE BIDCO PLC 5.5% 15/02/2025 EUR REGS	EUR	1,365.31	0.00
XS2284323347	BANCO BPM SPA 6.5% FIX/FRN PERP EUR REGS	EUR	1,336.87	0.00
XS2287912450	VERISURE MIDHOLDING AB 5.25% 15/02/2029 EUR REGS	EUR	1,684.29	0.00
XS2288109676	TELECOM ITALIA SPA/MILANO 1.625% 18/01/2029 EUR REGS	EUR	2,506.12	0.00
XS2290533020	CPI PROPERTY GROUP SA 3.75% FIX/FRN PERP EUR REGS	EUR	1,900.67	0.00
XS2291929573	INEOS QUATTRO FINANCE 2 PLC 2.5% 15/01/2026 EUR REGS	EUR	1,954.51	0.00
XS2293060658	TELEFONICA EUROPE BV 2.376% FIX/FRN PERP EUR REGS	EUR	1,256.61	0.00
XS2294155739	HEIMSTADEN BOSTAD AB 2.625% FIX/FRN PERP EUR REGS	EUR	696.88	0.00
XS2298381307	KLEOPATRA FINCO SARL 4.25% 01/03/2026 EUR REGS	EUR	499.80	0.00

ISIN	Description	Currency	Market Value	Weight (%)
XS2298382453	KLEOPATRA HOLDINGS 2 SCA 6.5% 01/09/2026 EUR REGS	EUR	1,372.42	0.00
XS2307567086	VICTORIA PLC 3.625% 24/08/2026 EUR REGS	EUR	916.30	0.00
XS2310951103	SAPPI PAPIER HOLDING GMBH 3.625% 15/03/2028 EUR REGS	EUR	3,274.11	0.00
XS2315945829	VICTORIA PLC 3.75% 15/03/2028 EUR REGS	EUR	2,408.60	0.00
XS2331728126	TI AUTOMOTIVE FINANCE PLC 3.75% 15/04/2029 EUR REGS	EUR	2,186.12	0.00
XS2333301674	PCF GMBH 4.75% 15/04/2026 EUR REGS	EUR	2,007.33	0.00
XS2335148024	CONSTELLIUM SE 3.125% 15/07/2029 EUR REGS	EUR	4,245.26	0.00
XS2340137343	HERENS MIDCO SARL 5.25% 15/05/2029 EUR REGS	EUR	1,663.97	0.00
XS2351480640	DEUCE FINCO PLC FRN 15/06/2027 EUR REGS	EUR	3,652.00	0.00
XS2357357768	HEIMSTADEN BOSTAD AB 3% FIX/FRN PERP EUR REGS	EUR	787.29	0.00
XS2361342889	PICARD GROUPE SAS 3.875% 01/07/2026 EUR REGS	EUR	2,778.37	0.00
XS2388910270	DIC ASSET AG 2.25% 22/09/2026 EUR REGS	EUR	2,711.32	0.00
XS2397448346	BCP V MODULAR SERVICES FINANCE PLC 6.75% 30/11/2029 EUR REGS	EUR	1,681.24	0.00
XS2398286471	BANCO BPM SPA 7% FIX/FRN PERP EUR REGS	EUR	956.94	0.00
XS2403031912	BURGER KING FRANCE SAS FRN 01/11/2026 EUR REGS	EUR	2,250.12	0.00
XS2405483301	FAURECIA SE 2.75% 15/02/2027 EUR REGS	EUR	2,486.82	0.00
XS2406607098	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 3.75% 09/05/2027 EUR	EUR	1,823.46	0.00
XS2406607171	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.375% 09/05/2030 EUR	EUR	2,706.24	0.00
XS2417092132	WP/AP TELECOM HOLDINGS III BV 5.5% 15/01/2030 EUR REGS	EUR	2,876.91	0.00
XS2447921466	CASTLE UK FINCO PLC FRN 15/05/2028 EUR REGS	EUR	2,199.33	0.00
XS2484502823	TDC NET A/S 5.056% 31/05/2028 EUR REGS	EUR	3,088.20	0.00
XS2486825669	VOLVO CAR AB 4.25% 31/05/2028 EUR REGS	EUR	2,318.18	0.00
XXXCJD3	PARENT CDS ITRAXX-EUROPES37V1-05Y 20/06/2027 EUR CPN 100 @79.9bps XMEL	EUR	22,141.61	0.02
XXXCJEY	PARENT CDS ITRAXX-XOVERS37V1-05Y 20/06/2027 EUR CPN 500 @366.85bps ICE_EU CIT_EU	EUR	1,259.66	0.00
XXXCJOH	PARENT CDS ITRAXX-EUROPES37V1-05Y 20/06/2027 EUR CPN 100 @75.125bps XGOL	EUR	4,742.02	0.00
XXXCCKM	PARENT CDS ITRAXX-XOVERS37V1-05Y 20/06/2027 EUR CPN 500 @532bps ICE_EU CIT_EU	EUR	858.40	0.00
ADJ_GBP	CASH ADJUSTMENTS -GBP-BNP PARIBAS SECURITIES SERVICES/LONDON	GBP	4,995.98	0.00
DCP_GBP	COUPON INCOME ENTITLEMENT-GBP-BNP PARIBAS SECURITIES SERVICES/LONDON	GBP	35.55	0.00
DIV_GBP	DIVIDEND INCOME ENTITLEMENT-GBP-BNP PARIBAS SECURITIES SERVICES/LONDON	GBP	0.00	0.00
DIV_GBP	DIVIDEND INCOME ENTITLEMENT-GBP-BNP PARIBAS/AUSTRALIA	GBP	7,134.36	0.01
FIM_GBP	INITIAL MARGIN-GBP-UBS AG	GBP	1,455.72	0.00
FVM_GBP	VARIATION MARGIN-GBP-UBS AG	GBP	6,026.06	0.01
GB00JSZRJX95	ICE LONG GILT SEP22 (30/08/2022)	GBP	-50,870.04	-0.05
GBP#	CAPITAL CASH-GBP-BNP PARIBAS/AUSTRALIA	GBP	23.36	0.00
GBP#	CAPITAL CASH-GBP-BNP PARIBAS SECURITIES SERVICES/LONDON	GBP	10,683.76	0.01
GBP#	CAPITAL CASH-GBP-BNP PARIBAS/LUXEMBOURG	GBP	0.00	0.00
HSLJPZ	JHUK SECURED LOANS FUND Y ACC GROSS JPY (HEDGING OF BNB74M0)	GBP	-1,175.35	0.00
HSLYEU	JHUK SECURED LOANS FUND Y ACC GROSS EUR (HEDGING OF B5PWZL1)	GBP	130.03	0.00
HSLYUS	JHUK SECURED LOANS FUND Y ACC GROSS USD (HEDGING OF BKX58R4)	GBP	-135.11	0.00
IE00B4QC9X39	DEUTSCHE GLOBAL LIQUIDITY SERIES MANAGED STERLING FUND PLATINUM GBP	GBP	5.08	0.00
LX171056	EG GROUP 2/18 GBP TERM B 2/25	GBP	6,083.97	0.01
LX173635	ZPG 6/18 GBP TERM B1 7/25	GBP	6,401.93	0.01
LX177086	COGNITA 11/18 GBP TERM B1 11/25	GBP	5,547.59	0.01
LX177184	TILNEY 12/18 GBP TERM B 12/25	GBP	11,452.77	0.01

ISIN	Description	Currency	Market Value	Weight (%)
LX185478	STADA ARZNEIMITTEL 1/20 GBP TERM F 8/26	GBP	10,309.93	0.01
LX193171	BUSY BEES / GBP TERM B 3/28	GBP	3,583.94	0.00
LX193701	ETHYPHARM / GBP TERM B 4/28	GBP	11,557.40	0.01
LX199088	HUWS GRAY / GBP TERM B1 10/28	GBP	8,779.03	0.01
LX199089	HUWS GRAY / GBP TERM B2-DD 10/28	GBP	1,595.91	0.00
Not Supplied	GBP Forward FX	GBP	-163,052.10	-0.16
Not Supplied	CASH BACKING FUTURES-GBP	GBP	50,870.04	0.05
RVN_GBP	REVENUE-GBP-BNP PARIBAS SECURITIES SERVICES/LONDON	GBP	-1,155.03	0.00
XS0383001053	HEATHROW FUNDING LTD 6.45% 10/12/2031 GBP REGS	GBP	52,249.57	0.05
XS1681806326	ICELAND BONDCO PLC 4.625% 15/03/2025 GBP REGS	GBP	1,459.79	0.00
XS1756633126	PINNACLE BIDCO PLC 6.375% 15/02/2025 GBP REGS	GBP	1,563.40	0.00
XS2258453369	MARKS & SPENCER PLC 3.75% 19/05/2026 GBP REGS	GBP	181.84	0.00
XS2447921896	CASTLE UK FINCO PLC 7% 15/05/2029 GBP REGS	GBP	3,465.09	0.00
HKD#	CAPITAL CASH-HKD-BNP PARIBAS/LUXEMBOURG	HKD	0.00	0.00
RVN_JPY	REVENUE-JPY-BNP PARIBAS SECURITIES SERVICES SCA/LONDON	JPY	0.00	0.00
CAL_SEK	CREATION & LIQUIDATION-SEK-BNP PARIBAS/LUXEMBOURG	SEK	-1.02	0.00
Not Supplied	SEK Spot FX	SEK	1.02	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	8,388.94	0.01
CAL_USD	CREATION & LIQUIDATION-USD-BNP PARIBAS/LUXEMBOURG	USD	-1,541.05	0.00
COL_USD	COLLATERAL-USD-CITIGROUP GLOBAL MARKETS LTD	USD	6,811.32	0.01
DCP_USD	COUPON INCOME ENTITLEMENT-USD-BNP PARIBAS SECURITIES SERVICES/LONDON	USD	46.73	0.00
DCP_USD	COUPON INCOME ENTITLEMENT-USD-BNP PARIBAS/LUXEMBOURG	USD	114.79	0.00
EDU3	CME 90DAY EURO\$ SEP23 (18/09/2023)	USD	-3,167,918.46	-3.12
FIM_USD	INITIAL MARGIN-USD-UBS AG	USD	48,126.21	0.05
FVM_USD	VARIATION MARGIN-USD-UBS AG	USD	273,021.63	0.27
FVU2	CBOT US 5YR NOTE SEP22 (31/08/2022)	USD	-890,466.41	-0.88
GB0040024555	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN PERP USD	USD	62,407.12	0.06
HGHAEU	JHHF GLOBAL HIGH YIELD BOND FUND A2 HEUR (HEDGING OF BFD42C9)	USD	31.49	0.00
HGHIEU	JHHF GLOBAL HIGH YIELD BOND FUND I2 HEUR (HEDGING OF BFD42F2)	USD	57.90	0.00
HGHZGB	JHHF GLOBAL HIGH YIELD BOND FUND Z2 HGBP (HEDGING OF BGDF702)	USD	10.16	0.00
HHFA1E	JHHF GLOBAL HIGH YIELD BOND FUND A3q HEUR (HEDGING OF BGY6WS7)	USD	20.32	0.00
HHFA2C	JHHF GLOBAL HIGH YIELD FUND A2 HCHF (HEDGING OF BMDFR82)	USD	1.02	0.00
HHFC2C	JHHF GLOBAL HIGH YIELD FUND H2 HCHF (HEDGING OF BMDFR93)	USD	16.25	0.00
HHFEH2	JHHF GLOBAL HIGH YIELD H2 HEUR (HEDGING OF BF0LFZ7)	USD	5.08	0.00
HHFEH3	JHHF GLOBAL HIGH YIELD BOND FUND H3q HEUR (HEDGING OF BF0LG09)	USD	11.17	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	100.57	0.00
HHFGUC	JHHF GLOBAL HIGH YIELD FUND GU2 HCHF (HEDGING OF BMDFRC6)	USD	0.00	0.00
HHFHSE	JANUS HENDERSON HORIZON GLOBAL HIGH YIELD BOND FUND H2 HSEK (HEDGING OF BN92R8)	USD	-2.03	0.00
HHF2C	JHHF GLOBAL HIGH YIELD FUND I2 HCHF (HEDGING OF BMDFRB5)	USD	21.33	0.00
HHFNI2	JHHF GLOBAL HIGH YIELD FUND I2 HNOK (HEDGING OF BMX6DP4)	USD	1.02	0.00
HHFZ2E	JHHF GLOBAL HIGH YIELD FUND Z2 HEUR (HEDGING OF BMDFRJ3)	USD	31.49	0.00

ISIN	Description	Currency	Market Value	Weight (%)
HHFZ3A	JHHF GLOBAL HIGH YIELD BOND FUND Z3q HAUD (HEDGING OF BDGPGB2)	USD	-77.21	0.00
HHFZ3G	JHHF GLOBAL HIGH YIELD BOND FUND Z3q HGBP (HEDGING OF BYT2XS3)	USD	8.13	0.00
HSCGU2	JANUS HENDERSON HORIZON GLOBAL HIGH YIELD BOND FUND GU2 HGBP (HEDGING OF BKS39G9)	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	0.00	0.00
HSCYFA	JHHF GLOBAL HIGH YIELD BOND FUND A4m HEUR (HEDGING OF BKS39G9)	USD	1.02	0.00
LS201173	ANTICIMEX 11/28 (USD) B	USD	-939.67	0.00
LX194237	MCAFEE ENTERPRISE / USD TERM 7/28	USD	6,811.32	0.01
LX196369	CLOUDERA 8/21 USD TERM 10/29	USD	1,474.01	0.00
LX198193	CORNERSTONE ONDEMAND / USD TERM B 10/28	USD	2,232.85	0.00
LX199319	HEUBACH / USD TERM B 1/29	USD	9,374.33	0.01
LX201173	ANTICIMEX / USD TERM B 11/28	USD	944.75	0.00
Not Supplied	CASH BACKING FUTURES-USD	USD	5,668,674.08	5.58
Not Supplied	USD Forward FX	USD	-2,367,647.93	-2.33
Not Supplied	USD Spot FX	USD	6,419.20	0.01
OSP_USD	OUTSTANDING SETTLEMENT PURCHASES-USD-BNP PARIBAS/LUXEMBOURG	USD	-3,416.33	0.00
OSS_USD	OUTSTANDING SETTLEMENT SALES-USD-BNP PARIBAS/AUSTRALIA	USD	-10,126.06	-0.01
OSS_USD	OUTSTANDING SETTLEMENT SALES-USD-BNP PARIBAS/LUXEMBOURG	USD	5,487.66	0.01
RVN_USD	REVENUE-USD-BNP PARIBAS SECURITIES SERVICES/LONDON	USD	0.00	0.00
TUU2	CBOT US 2YR NOTE SEP22 (31/08/2022)	USD	-149,363.43	-0.15
TYU2	CBOT US 10YR NOTE SEP22 (31/08/2022)	USD	-1,467,883.39	-1.44
US00213MAW47	APX GROUP INC 5.75% 15/07/2029 USD 144A	USD	2,313.11	0.00
US013092AE14	ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC 4.875% 15/07/2029 USD 144A	USD	3,215.19	0.00
US01741RAM43	ATI INC 5.125% 01/10/2031 USD	USD	3,350.30	0.00
US019576AC18	ALLIED UNIVERSAL HOLDCO LLC / ALLIED UNIVERSAL FINANCE CORP 6% 01/06/2029 USD 14	USD	1,550.20	0.00
US02156LAF85	ALTICE FRANCE SA/FRANCE 5.125% 15/07/2029 USD 144A	USD	1,731.02	0.00
US02156LAH42	ALTICE FRANCE SA/FRANCE 5.5% 15/10/2029 USD 144A	USD	915.29	0.00
US02406PBA75	AMERICAN AXLE & MANUFACTURING INC 6.875% 01/07/2028 USD	USD	611.55	0.00
US024747AF43	AMERICAN BUILDERS & CONTRACTORS SUPPLY CO INC 4% 15/01/2028 USD 144A	USD	1,396.80	0.00
US03674XAS53	ANTERO RESOURCES CORP 5.375% 01/03/2030 USD 144A	USD	710.08	0.00
US037411BF15	APACHE CORP 4.25% 15/01/2030 USD	USD	2,559.96	0.00
US03959KAA88	ARCHROCK PARTNERS LP / ARCHROCK PARTNERS FINANCE CORP 6.875% 01/04/2027 USD 144A	USD	1,499.40	0.00
US039653AA89	ARCOSA INC 4.375% 15/04/2029 USD 144A	USD	1,073.76	0.00
US03966VAA52	ARCONIC CORP 6.125% 15/02/2028 USD 144A	USD	3,014.05	0.00
US04649VBA70	ASUCOR TL B4 2L USD	USD	5,478.51	0.01
US05453GAC96	AXALTA COATING SYSTEMS LLC 3.375% 15/02/2029 USD 144A	USD	2,458.37	0.00
US058498AW66	BALL CORP 2.875% 15/08/2030 USD	USD	1,262.71	0.00
US058498AX40	BALL CORP 3.125% 15/09/2031 USD	USD	884.81	0.00
US06738C8284	BARCLAYS BANK PLC 6.278% FIX/FRN PERP USD	USD	3,100.39	0.00
US0758874061	BECTON DICKINSON AND CO PFD 6% USD	USD	2,187.14	0.00
US07831CAA18	BELLRING BRANDS INC 7% 15/03/2030 USD 144A	USD	1,933.18	0.00
US12008RAP29	BUILDERS FIRSTSOURCE INC 4.25% 01/02/2032 USD 144A	USD	2,466.50	0.00
US12008RAR84	BUILDERS FIRSTSOURCE INC 6.375% 15/06/2032 USD 144A	USD	1,972.79	0.00
US12116LAA70	BURFORD CAPITAL GLOBAL FINANCE LLC 6.25% 15/04/2028 USD 144A	USD	371.80	0.00

ISIN	Description	Currency	Market Value	Weight (%)
US12511VAA61	CDI ESCROW ISSUER INC 5.75% 01/04/2030 USD 144A	USD	1,397.82	0.00
US12543DBJ81	CHS/COMMUNITY HEALTH SYSTEMS INC 6.875% 15/04/2029 USD 144A	USD	4,467.74	0.00
US12543DBM11	CHS/COMMUNITY HEALTH SYSTEMS INC 5.25% 15/05/2030 USD 144A	USD	1,827.53	0.00
US12597YAA73	CP ATLAS BUYER INC 7% 01/12/2028 USD 144A	USD	1,252.55	0.00
US12674CAA18	CA MAGNUM HOLDINGS 5.375% 31/10/2026 USD 144A	USD	3,899.87	0.00
US14180LAA44	CARGO AIRCRAFT MANAGEMENT INC 4.75% 01/02/2028 USD 144A	USD	5,469.37	0.01
US143658BL56	CARNIVAL CORP 7.625% 01/03/2026 USD 144A	USD	2,760.08	0.00
US144285AM55	CARPENTER TECHNOLOGY CORP 7.625% 15/03/2030 USD	USD	1,206.84	0.00
US146869AH51	CARVANA CO 4.875% 01/09/2029 USD 144A	USD	1,633.50	0.00
US146869AJ18	CARVANA CO 10.25% 01/05/2030 USD 144A	USD	866.53	0.00
US17027NAA00	CHOBANI LLC / CHOBANI FINANCE CORP INC 7.5% 15/04/2025 USD 144A	USD	2,578.24	0.00
US17027NAB82	CHOBANI LLC / CHOBANI FINANCE CORP INC 4.625% 15/11/2028 USD 144A	USD	954.91	0.00
US171779AL52	CIENA CORP 4% 31/01/2030 USD 144A	USD	4,378.34	0.00
US172967MU24	CITIGROUP INC 4% FIX/FRN PERP USD	USD	2,066.25	0.00
US19260QAC15	COINBASE GLOBAL INC 3.375% 01/10/2028 USD 144A	USD	2,151.58	0.00
US19260QAD97	COINBASE GLOBAL INC 3.625% 01/10/2031 USD 144A	USD	1,644.67	0.00
US2027A1JZ13	COMMONWEALTH BANK OF AUSTRALIA 3.9% 16/03/2028 USD REGS	USD	147,535.91	0.15
US20451NAE13	COMPASS MINERALS INTERNATIONAL INC 4.875% 15/07/2024 USD 144A	USD	1,007.73	0.00
US20451NAG60	COMPASS MINERALS INTERNATIONAL INC 6.75% 01/12/2027 USD 144A	USD	1,934.19	0.00
US20903XAH61	CONSOLIDATED COMMUNICATIONS INC 5% 01/10/2028 USD 144A	USD	2,792.59	0.00
US22303XAA37	COVANTA HOLDING CORP 4.875% 01/12/2029 USD 144A	USD	2,489.86	0.00
US25257DAA63	DIAMOND BC BV 4.625% 01/10/2029 USD 144A	USD	5,861.49	0.01
US25470MAD11	DISH NETWORK CORP 2.375% 15/03/2024 USD CONV	USD	996.56	0.00
US25470XBD66	DISH DBS CORP 5.125% 01/06/2029 USD	USD	1,363.28	0.00
US25830JAA97	DORNOCH DEBT MERGER SUB INC 6.625% 15/10/2029 USD 144A	USD	1,508.55	0.00
US26885BAL45	EQM MIDSTREAM PARTNERS LP 4.75% 15/01/2031 USD 144A	USD	1,656.86	0.00
US28618MAA45	ELEMENT SOLUTIONS INC 3.875% 01/09/2028 USD 144A	USD	1,613.18	0.00
US29336TAC45	ENLINK MIDSTREAM LLC 5.625% 15/01/2028 USD 144A	USD	1,747.27	0.00
US29336UAE73	ENLINK MIDSTREAM PARTNERS LP 4.15% 01/06/2025 USD	USD	1,483.15	0.00
US29362UAD63	ENTEGRIS INC 3.625% 01/05/2029 USD 144A	USD	3,179.63	0.00
US30251GBC06	FMG RESOURCES AUGUST 2006 PTY LTD 4.375% 01/04/2031 USD 144A	USD	2,171.90	0.00
US30251GBE61	FMG RESOURCES AUGUST 2006 PTY LTD 6.125% 15/04/2032 USD 144A	USD	3,211.12	0.00
US30327TAA79	FTAI INFRA ESCROW HOLDINGS LLC 10.5% 01/06/2027 USD 144A	USD	3,041.47	0.00
US335934AL97	FIRST QUANTUM MINERALS LTD 7.5% 01/04/2025 USD 144A	USD	4,772.49	0.00
US345397B694	FORD MOTOR CREDIT CO LLC 3.625% 17/06/2031 USD	USD	3,579.88	0.00
US345397XL24	FORD MOTOR CREDIT CO LLC 4.134% 04/08/2025 USD	USD	1,795.02	0.00
US34960PAB76	FORTRESS TRANSPORTATION AND INFRASTRUCTURE INVESTORS LLC 6.5% 01/10/2025 USD 144A	USD	757.83	0.00
US34960PAC59	FORTRESS TRANSPORTATION AND INFRASTRUCTURE INVESTORS LLC 9.75% 01/08/2027 USD 144A	USD	407.36	0.00
US359678AC31	FULL HOUSE RESORTS INC 8.25% 15/02/2028 USD 144A	USD	4,419.99	0.00
US36166TAB61	GCI LLC 4.75% 15/10/2028 USD 144A	USD	2,567.07	0.00
US37045XCA28	GENERAL MOTORS FINANCIAL CO INC 5.75% FIX/FRN PERP USD	USD	1,493.31	0.00
US37892AAA88	GLOBAL NET LEASE INC / GLOBAL NET LEASE OPERATING PARTNERSHIP LP 3.75% 15/12/202	USD	1,951.46	0.00
US382550BJ95	GOODYEAR TIRE & RUBBER CO/THE 5.25% 30/04/2031 USD	USD	2,679.83	0.00
US38869AAD90	GRAPHIC PACKAGING INTERNATIONAL LLC 3.75% 01/02/2030 USD 144A	USD	808.62	0.00

ISIN	Description	Currency	Market Value	Weight (%)
US389286AA34	GRAY ESCROW II INC 5.375% 15/11/2031 USD 144A	USD	1,432.36	0.00
US389375AL09	GRAY TELEVISION INC 4.75% 15/10/2030 USD 144A	USD	5,215.41	0.01
US40390DAC92	HLF FINANCING SARL LLC / HERBALIFE INTERNATIONAL INC 4.875% 01/06/2029 USD 144A	USD	1,882.38	0.00
US42239PAA75	HADRIAN MERGER SUB INC 8.5% 01/05/2026 USD 144A	USD	2,531.51	0.00
US428102AE79	HESS MIDSTREAM OPERATIONS LP 4.25% 15/02/2030 USD 144A	USD	1,235.28	0.00
US442722AA25	HOWARD MIDSTREAM ENERGY PARTNERS LLC 6.75% 15/01/2027 USD 144A	USD	2,221.68	0.00
US443628AH54	HUDBAY MINERALS INC 6.125% 01/04/2029 USD 144A	USD	3,365.53	0.00
US46205YAA91	ION TRADING TECHNOLOGIES SARL 5.75% 15/05/2028 USD 144A	USD	3,975.05	0.00
US46284VAC54	IRON MOUNTAIN INC 4.875% 15/09/2027 USD 144A	USD	1,697.50	0.00
US47010BAK08	JAGUAR LAND ROVER AUTOMOTIVE PLC 5.875% 15/01/2028 USD 144A	USD	1,765.56	0.00
US47077WAA62	JANE STREET GROUP / JSG FINANCE INC 4.5% 15/11/2029 USD 144A	USD	3,048.59	0.00
US472145AD36	JAZZ INVESTMENTS I LTD 1.5% 15/08/2024 USD CONV	USD	1,160.11	0.00
US48114NAB73	DOMTAR PERSONAL CARE 2/21 USD TERM 2/28	USD	3,059.76	0.00
US50168QAD79	LABL INC 8.25% 01/11/2029 USD 144A	USD	3,009.98	0.00
US50187TAF30	LGI HOMES INC 4% 15/07/2029 USD 144A	USD	1,697.50	0.00
US50201DAD57	LCPR SENIOR SECURED FINANCING DAC 5.125% 15/07/2029 USD 144A	USD	1,104.24	0.00
US50212YAF16	LPL HOLDINGS INC 4.375% 15/05/2031 USD 144A	USD	2,330.38	0.00
US50220MAA80	LSF9 ATLANTIS HOLDINGS LLC / VICTRA FINANCE CORP 7.75% 15/02/2026 USD 144A	USD	4,750.15	0.00
US513075BZ34	LAMAR MEDIA CORP 3.625% 15/01/2031 USD	USD	1,735.08	0.00
US530715AJ01	LIBERTY INTERACTIVE LLC 8.25% 01/02/2030 USD	USD	2,172.92	0.00
US53190FAA30	LIFE TIME INC 5.75% 15/01/2026 USD 144A	USD	2,897.22	0.00
US53190FAC95	LIFE TIME INC 8% 15/04/2026 USD 144A	USD	1,719.85	0.00
US536797AF03	LITHIA MOTORS INC 4.375% 15/01/2031 USD 144A	USD	2,991.70	0.00
US55354GAM24	MSCI INC 3.625% 01/11/2031 USD 144A	USD	3,118.68	0.00
US55608KBC80	MACQUARIE GROUP LTD 4.098% FIX FRN 21/06/2028 USD REGS	USD	136,947.63	0.13
US55608RBE99	MACQUARIE BANK LTD 2.3% 22/01/2025 USD REGS	USD	53,893.23	0.05
US55608RBJ86	MACQUARIE BANK LTD 3.231% 21/03/2025 USD REGS	USD	109,389.47	0.11
US55760LAB36	MADISON IAQ LLC 5.875% 30/06/2029 USD 144A	USD	1,186.52	0.00
US55916AAB08	MICHAELS COS INC/THE 7.875% 01/05/2029 USD 144A	USD	1,187.54	0.00
US57069PAA03	MARKS & SPENCER PLC 7.125% 01/12/2037 USD 144A	USD	1,219.03	0.00
US57665RAJ59	MATCH GROUP HOLDINGS II LLC 5.625% 15/02/2029 USD 144A	USD	3,380.77	0.00
US60783XAA28	MODIVCARE ESCROW ISSUER INC 5% 01/10/2029 USD 144A	USD	3,316.77	0.00
US62482BAB80	MEDLINE BORROWER LP 5.25% 01/10/2029 USD 144A	USD	8,139.04	0.01
US62886EBA55	NCR CORP 5.125% 15/04/2029 USD 144A	USD	2,083.52	0.00
US62922LAA61	NGL ENERGY OPERATING LLC / NGL ENERGY FINANCE CORP 7.5% 01/02/2026 USD 144A	USD	4,939.09	0.00
US63254AAS78	NATIONAL AUSTRALIA BANK LTD/NEW YORK 2.5% 12/07/2026 USD	USD	95,737.38	0.09
US63938CAM01	NAVIENT CORP 5.5% 15/03/2029 USD	USD	1,584.74	0.00
US65249BAA70	NEWS CORP 3.875% 15/05/2029 USD 144A	USD	3,025.22	0.00
US65336YAN31	NEXSTAR MEDIA INC 4.75% 01/11/2028 USD 144A	USD	2,140.41	0.00
US674599EC50	OCCIDENTAL PETROLEUM CORP 6.375% 01/09/2028 USD	USD	1,312.49	0.00
US674599ED34	OCCIDENTAL PETROLEUM CORP 6.625% 01/09/2030 USD	USD	2,454.31	0.00
US681639AB60	OLYMPUS WATER US HOLDING CORP 6.25% 01/10/2029 USD 144A	USD	1,340.93	0.00
US682691AA80	ONEMAIN FINANCE CORP 4% 15/09/2030 USD	USD	1,516.67	0.00
US682691AB63	ONEMAIN FINANCE CORP 3.5% 15/01/2027 USD	USD	1,722.89	0.00

ISIN	Description	Currency	Market Value	Weight (%)
US68622TAB70	ORGANON & CO / ORGANON FOREIGN DEBT CO-ISSUER BV 5.125% 30/04/2031 USD 144A	USD	5,462.26	0.01
US69291HAA32	PECF USS INTERMEDIATE HOLDING III CORP 8% 15/11/2029 USD 144A	USD	4,176.19	0.00
US69357VAA35	VIBRANTZ TECHNOLOGIES INC 9% 15/02/2030 USD 144A	USD	1,766.57	0.00
US698813AA06	PAPA JOHN'S INTERNATIONAL INC 3.875% 15/09/2029 USD 144A	USD	1,539.02	0.00
US71654QCC42	PETROLEOS MEXICANOS 6.75% 21/09/2047 USD	USD	1,235.28	0.00
US71654QDD16	PETROLEOS MEXICANOS 7.69% 23/01/2050 USD	USD	3,130.87	0.00
US73103PAA57	POLAR US BORROWER LLC / SCHENECTADY INTERNATIONAL GROUP INC 6.75% 15/05/2026 USD	USD	3,071.95	0.00
US74052HAA23	PREMIER ENTERTAINMENT SUB LLC / PREMIER ENTERTAINMENT FINANCE CORP 5.625% 01/09/	USD	3,564.64	0.00
US74052HAB06	PREMIER ENTERTAINMENT SUB LLC / PREMIER ENTERTAINMENT FINANCE CORP 5.875% 01/09/	USD	3,442.74	0.00
US74841CAB72	ROCKET MORTGAGE LLC / ROCKET MORTGAGE CO-ISSUER INC 3.875% 01/03/2031 USD 144A	USD	3,558.55	0.00
US76009NAL47	RENT-A-CENTER INC/TX 6.375% 15/02/2029 USD 144A	USD	2,795.64	0.00
US78351MAA09	RYAN SPECIALTY GROUP LLC 4.375% 01/02/2030 USD 144A	USD	3,111.57	0.00
US808513BK01	CHARLES SCHWAB CORP/THE 4% FIX/FRN PERP USD	USD	2,448.21	0.00
US81105DAA37	SCRIPPS ESCROW II INC 3.875% 15/01/2029 USD 144A	USD	1,047.35	0.00
US81105DAB10	SCRIPPS ESCROW II INC 5.375% 15/01/2031 USD 144A	USD	3,687.56	0.00
US81180WBD20	SEAGATE HDD CAYMAN 4.125% 15/01/2031 USD	USD	3,743.43	0.00
US81180WBE03	SEAGATE HDD CAYMAN 3.375% 15/07/2031 USD	USD	2,766.18	0.00
US817565CF96	SERVICE CORP INTERNATIONAL/US 3.375% 15/08/2030 USD	USD	2,956.14	0.00
US817565CG79	SERVICE CORP INTERNATIONAL/US 4% 15/05/2031 USD	USD	997.57	0.00
US82967NBJ63	SIRIUS XM RADIO INC 4% 15/07/2028 USD 144A	USD	3,172.52	0.00
US845467AS85	SOUTHWESTERN ENERGY CO 5.375% 15/03/2030 USD	USD	1,945.37	0.00
US845467AT68	SOUTHWESTERN ENERGY CO 4.75% 01/02/2032 USD	USD	1,777.75	0.00
US85172FAR01	ONEMAIN FINANCE CORP 5.375% 15/11/2029 USD	USD	3,230.42	0.00
US853496AH04	STANDARD INDUSTRIES INC/NJ 3.375% 15/01/2031 USD 144A	USD	6,369.42	0.01
US86765LAU17	SUNOCO LP / SUNOCO FINANCE CORP 4.5% 30/04/2030 USD 144A	USD	4,882.21	0.00
US86881WAD48	SURGERY CENTER HOLDINGS INC 10% 15/04/2027 USD 144A	USD	1,077.82	0.00
US87166BAA08	SYNEOS HEALTH INC 3.625% 15/01/2029 USD 144A	USD	2,738.75	0.00
US87264ABV61	T-MOBILE USA INC 3.375% 15/04/2029 USD	USD	583.10	0.00
US87264ABW45	T-MOBILE USA INC 3.5% 15/04/2031 USD	USD	932.56	0.00
US87470LAD38	TALLGRASS ENERGY PARTNERS LP / TALLGRASS ENERGY FINANCE CORP 5.5% 15/01/2028 USD	USD	2,246.06	0.00
US87470LAK70	TALLGRASS ENERGY PARTNERS LP / TALLGRASS ENERGY FINANCE CORP 6% 01/09/2031 USD 1	USD	3,115.63	0.00
US88033GDP28	TENET HEALTHCARE CORP 6.125% 15/06/2030 USD 144A	USD	1,884.41	0.00
US88104LAG86	TERRAFORM POWER OPERATING LLC 4.75% 15/01/2030 USD 144A	USD	3,935.43	0.00
US88163VAD10	TEVA PHARMACEUTICAL FINANCE CO LLC 6.15% 01/02/2036 USD	USD	721.26	0.00
US893647BQ97	TRANSDIGM INC 4.875% 01/05/2029 USD	USD	3,065.86	0.00
US901109AF51	TUTOR PERINI CORP 6.875% 01/05/2025 USD 144A	USD	2,593.48	0.00
US90184LAP76	TWITTER INC 5% 01/03/2030 USD 144A	USD	5,055.92	0.00
US902104AC24	II-VI INC 5% 15/12/2029 USD 144A	USD	4,871.03	0.00
US926400AA00	VICTORIA'S SECRET & CO 4.625% 15/07/2029 USD 144A	USD	3,513.85	0.00
US92769VAJ89	VIRGIN MEDIA FINANCE PLC 5% 15/07/2030 USD 144A	USD	1,607.09	0.00
US92837TAA07	VIRTUSA CORP 7.125% 15/12/2028 USD 144A	USD	2,977.48	0.00
US941130AB21	WATCO COS LLC / WATCO FINANCE CORP 6.5% 15/06/2027 USD 144A	USD	4,569.32	0.00
US950590AG46	WENDY'S INTERNATIONAL LLC 7% 15/12/2025 USD	USD	485.58	0.00
US958667AC17	WESTERN MIDSTREAM OPERATING LP 4.55% 01/02/2030 USD	USD	3,126.81	0.00

ISIN	Description	Currency	Market Value	Weight (%)
US961214CX95	WESTPAC BANKING CORP 2.85% 13/05/2026 USD	USD	96,492.16	0.09
US961214EX77	WESTPAC BANKING CORP 3.02% FIX/FRN 18/11/2036 USD	USD	439,863.89	0.43
US96122UAA25	WESTPAC BANKING CORP/NEW ZEALAND 5% FIX/FRN PERP USD	USD	58,478.80	0.06
US97382WAA18	WINDSTREAM ESCROW LLC / WINDSTREAM ESCROW FINANCE CORP 7.75% 15/08/2028 USD 144	USD	2,083.52	0.00
US98310WAS70	TRAVEL + LEISURE CO 6.625% 31/07/2026 USD 144A	USD	2,980.52	0.00
US98313RAH93	WYNN MACAU LTD 5.625% 26/08/2028 USD 144A	USD	1,046.33	0.00
US988498AR20	YUM! BRANDS INC 5.375% 01/04/2032 USD	USD	1,593.88	0.00
US98919VAA35	ZAYO GROUP HOLDINGS INC 4% 01/03/2027 USD 144A	USD	2,998.81	0.00
US98953GAD79	ZIGGO BOND CO BV 5.125% 28/02/2030 USD 144A	USD	1,761.50	0.00
USD#	CAPITAL CASH-USD-BNP PARIBAS/LUXEMBOURG	USD	3,886.67	0.00
USD#	CAPITAL CASH-USD-BNP PARIBAS SECURITIES SERVICES/LONDON	USD	361.64	0.00
USG5825LAA64	MARKS & SPENCER PLC 7.125% 01/12/2037 USD REGS	USD	571.93	0.00
USG5975LAF34	MELCO RESORTS FINANCE LTD 5.75% 21/07/2028 USD REGS	USD	2,665.61	0.00
USG9T27HAD62	VEDANTA RESOURCES FINANCE II PLC 8.95% 11/03/2025 USD REGS	USD	4,184.31	0.00
USP1000PAA32	ATP TOWER HOLDINGS LLC / ANDEAN TOWER PARTNERS COLOMBIA SAS / ANDEAN TELECOM F	USD	1,706.64	0.00
USP2253TJQ33	CEMEX SAB DE CV 5.2% 17/09/2030 USD REGS	USD	755.80	0.00
USP2253TJR16	CEMEX SAB DE CV 3.875% 11/07/2031 USD REGS	USD	1,555.28	0.00
USQ0426RNE46	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 2.95% FIX/FRN 22/07/2030 USD REGS	USD	59,601.32	0.06
USQ08328AA64	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD/UNITED KINGDOM 6.75% FIX/FRN PERP USD	USD	207,345.48	0.20
USQ2704MAA64	COMMONWEALTH BANK OF AUSTRALIA 3.61% FIX/FRN 12/09/2034 USD REGS	USD	25,726.57	0.03
USQ568A9SP31	MACQUARIE BANK LTD/LONDON 6.125% FIX/FRN PERP USD REGS	USD	200,008.97	0.20
USQ8053LAA28	SCENTRE GROUP TRUST 2 4.75% FIX/FRN 24/09/2080 USD REGS	USD	77,286.37	0.08
USQ8053LAB01	SCENTRE GROUP TRUST 2 5.125% FIX/FRN 24/09/2080 USD REGS	USD	198,347.02	0.20
USU2	CBOT US LONG BOND SEP22 (31/08/2022)	USD	3,179.63	0.00
USV9667MAA00	VEDANTA RESOURCES FINANCE II PLC 13.875% 21/01/2024 USD REGS	USD	2,727.58	0.00
WNU2	CBOT US ULTRA BOND SEP22 (31/08/2022)	USD	3,775.94	0.00
XAD8354KAD81	MADRID 6/19 USD TERM B 7/26	USD	3,899.87	0.00
XS0097772965	DRESDNER FUNDING TRUST I 8.151% 30/06/2031 USD REGS	USD	5,193.06	0.01
XS0215294512	NIBC BANK NV 2.57% PERP USD	USD	1,180.43	0.00
XS1517932585	ENQUEST PLC 7% PIK 15/10/2023 USD REGS 144A	USD	4,628.24	0.00
XS1688567251	MIRVAC GROUP FINANCE LTD 3.625% 18/03/2027 USD REGS	USD	113,466.11	0.11
XS1954740285	KWG GROUP HOLDINGS LTD 7.875% 01/09/2023 USD REGS	USD	429.71	0.00
XS2003471617	AGILE GROUP HOLDINGS LTD 8.375% FIX/FRN PERP USD REGS	USD	494.72	0.00
XS2051106073	IHS NETHERLANDS HOLDCO BV 8% 18/09/2027 USD REGS	USD	4,074.60	0.00
XS2075937297	SUNAC CHINA HOLDINGS LTD 7.5% 01/02/2024 USD REGS	USD	250.92	0.00
XS2189784957	HTA GROUP LTD/MAURITIUS 7% 18/12/2025 USD REGS	USD	2,674.75	0.00
XS2196807833	CHINA AOYUAN GROUP LTD 6.35% 08/02/2024 USD REGS	USD	311.87	0.00
XS2198851482	TIMES CHINA HOLDINGS LTD 6.75% 08/07/2025 USD REGS	USD	92.44	0.00
XS2231814570	VIVO ENERGY INVESTMENTS BV 5.125% 24/09/2027 USD REGS	USD	1,898.64	0.00
XS2263667250	XERO INVESTMENTS LTD 0% 02/12/2025 USD CONV REGS	USD	1,660.93	0.00
XS2293750670	ZHENRO PROPERTIES GROUP LTD 6.7% 04/08/2026 USD REGS	USD	78.22	0.00
XS2293918285	EASY TACTIC LTD 11.75% 02/08/2023 USD REGS	USD	264.12	0.00
XS2325735897	SEPLAT ENERGY PLC 7.75% 01/04/2026 USD REGS	USD	3,300.52	0.00
XS2445185916	AXIAN TELECOM 7.375% 16/02/2027 USD REGS	USD	3,631.69	0.00

ISIN	Description	Currency	Market Value	Weight (%)
XXXCJFJ	PARENT CDS CDX-NAHYS38V2-05Y 20/06/2027 USD CPN 500 @104.655tp ICE_EU CIT_EU	USD	1,984.98	0.00
XXXCJU4	PARENT CDS CDX-NAIGS38V1-05Y 20/06/2027 USD CPN 100 @72.77bps XGOL	USD	-666.40	0.00