

Description	Growth		Country
	Fund	Type	
Fisher & Paykel Healthcare Corporation Limited	1.99%	Australasian equities	New Zealand
MERCER MITNZ	1.07%	Commodities	New Zealand
BNP Paribas US Dollar Account	1.00%	International equities	United States
DIVERSIFIED MITNZ - NZDCASH	0.94%	Cash and cash equivalents	New Zealand
Westpac Business Interest Account	0.92%	Cash and cash equivalents	New Zealand
Auckland International Airport Limited	0.90%	Australasian equities	New Zealand
United States dollar	0.89%	International fixed interest	
MAINFREIGHT LIMITED	0.86%	Australasian equities	New Zealand
SPARK NEW ZEALAND LIMITED	0.83%	Australasian equities	New Zealand
THE A2 MILK COMPANY LIMITED	0.78%	Australasian equities	New Zealand
MICROSOFT CORP USD0.00005	0.75%	International equities	United States
AMAZON COM INC	0.63%	International equities	United States
Fletcher Building Limited	0.63%	Australasian equities	New Zealand
Meridian Energy Limited	0.62%	Australasian equities	New Zealand
NEW ZEALAND GOVERNMENT BOND 0.5% 15/05/2024	0.60%	New Zealand fixed interest	New Zealand
CONTACT ENERGY LIMITED	0.60%	Australasian equities	New Zealand
EBOS GROUP LIMITED	0.59%	Australasian equities	New Zealand
TENCENT HLDGS LIMITED	0.58%	International equities	Cayman Islands
NEW ZEALAND GOVERNMENT 5.5% 15/04/2023	0.58%	New Zealand fixed interest	New Zealand
BNP Paribas New Zealand Dollar Account	0.58%	International equities	New Zealand
ALIBABA GROUP HOLDING LTD	0.51%	International equities	Cayman Islands
RYMAN HEALTHCARE LTD	0.51%	Australasian equities	New Zealand
AUSTRALIAN GOVERNMENT 4.25% 21/04/2026	0.49%	International fixed interest	Australia
AUSTRALIA(COMWLTH OF) 4.5% BDS 21/04/2033 AUD1000	0.45%	International fixed interest	Australia
NEW ZEALAND GOVERNMENT BOND 3.0% 20/04/2029	0.44%	New Zealand fixed interest	New Zealand
SCHWAB (CHARLES) CORP	0.42%	International equities	United States
NEW ZEALAND GOVERNMENT 6% 15/05/2021	0.41%	New Zealand fixed interest	New Zealand
Australian Dollar Custodial Account – MIF Global Unlisted Infrastructure 2	0.41%	Other*	Australia
APPLE INC	0.41%	International equities	United States
TAIWAN SEMICON MANUFACTURING CO LTD	0.40%	International equities	Taiwan
NEW ZEALAND GOVERNMENT 3.5% 14/04/2033	0.39%	New Zealand fixed interest	New Zealand
FACEBOOK INC	0.39%	International equities	United States
Australian Dollar Custodial Account – MIF Global Unlisted Infrastructure	0.37%	Other*	Australia
ALPHABET INC COM CL C	0.36%	International equities	United States
MERCURY NZ LIMITED	0.33%	Australasian equities	New Zealand
NEW ZEALAND GOVERNMENT 2.75% 15/04/2037	0.33%	New Zealand fixed interest	New Zealand
SUMMERSET GROUP HOLDINGS LTD	0.32%	Australasian equities	New Zealand
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND	0.32%	Other*	Australia
INTACT FINANCIAL CORPORATION	0.31%	International equities	Canada
NEW ZEALAND GOVERNMENT 2.75% 15/04/2025	0.31%	New Zealand fixed interest	New Zealand
SAMSUNG ELECTRONICS CO LTD	0.31%	International equities	Korea
AMERICAN TWR REIT INC	0.29%	International equities	United States
CSL LIMITED	0.29%	Australasian equities	Australia
AIA GROUP LTD	0.28%	International equities	Hong Kong
CANADIAN NATL RAILWAY CO	0.28%	International equities	Canada
PORT OF TAURANGA LTD	0.28%	Australasian equities	New Zealand
New Zealand Dollar Custodial Account – MITNZ Trans Tasman Shares Portfolio	0.28%	Australasian equities	New Zealand
Australian dollar	0.27%	International fixed interest	
JOHNSON & JOHNSON COM US\$1	0.27%	International equities	United States
FREIGHTWAYS LIMITED	0.27%	Australasian equities	New Zealand
RAMSAY HEALTH CARE	0.26%	Australasian equities	Australia
MOTOROLA SOLUTIONS INC	0.26%	International equities	United States
NOVARTIS AG - CHF0.50 (REGD)	0.25%	International equities	Switzerland
INTEL CORP USD0.001	0.25%	International equities	United States
FUTURE MARGINS-USD	0.25%	Commodities	United States
LOWE'S COS INC	0.25%	International equities	United States
NEW ZEALAND GOVERNMENT INDEXED BOND 2% 20/09/2025	0.25%	New Zealand fixed interest	New Zealand
ASML HOLDING NV	0.24%	International equities	Netherlands
SONY CORP Y50	0.24%	International equities	Japan
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.24%	International equities	Korea
CHORUS LIMITED ORDINARY FULLY PAID	0.24%	Australasian equities	New Zealand
CONSTELLATION SOFTWARE COM	0.24%	International equities	Canada
MEITUAN	0.24%	International equities	Cayman Islands
Office 1	0.23%	Unlisted property	Australia
INFRATIL LIMITED	0.23%	Australasian equities	New Zealand
MACQUARIE GROUP LTD	0.22%	Australasian equities	Australia
New Zealand Dollar Custodial Account – MITNZ Unlisted Property Portfolio B	0.22%	Unlisted property	New Zealand
SKYCITY ENTERTAINMENT GROUP LIMITED	0.22%	Australasian equities	New Zealand
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE INCOME FUND	0.22%	Other*	Australia
PROCTER & GAMBLE COMPANY	0.22%	International equities	United States
UNION PACIFIC CORP	0.21%	International equities	United States
MEDICAL PROPERTIES TRUST INC - REAL ESTA	0.21%	International equities	United States
GLOBE LIFE INC COM USD1.00	0.21%	International equities	United States
BRENTAG SE	0.21%	International equities	Germany
Communications3	0.21%	Other*	Spain
HCA HEALTHCARE INC	0.21%	International equities	United States
MASTERCARD INC - CLASS A	0.20%	International equities	United States
PROLOGIS INC COM	0.20%	Listed property	United States
UNITEDHEALTH GROUP INC COM STK US0.01	0.20%	International equities	United States
NVIDIA CORP	0.19%	International equities	United States
FIDELITY NATIONAL INFORMATION SERVICES I	0.19%	International equities	United States
KONINKLIJKE AHOLD DELHAIZE NV	0.19%	International equities	Netherlands
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.19%	New Zealand fixed interest	New Zealand
PACIFIC EDGE LTD NPV	0.19%	Australasian equities	New Zealand
PROGRESSIVE CORP	0.19%	International equities	United States
STH AUST GOVT FIN 3% GTD SNR 24/05/2028 AUD	0.18%	International fixed interest	Australia
TESLA INC	0.18%	International equities	United States

AMERICAN EXPRESS USD	0.17%	International equities	United States
HOUSING NEW ZEALAND LTD 120623 2.97 CB	0.17%	New Zealand fixed interest	New Zealand
THE WALT DISNEY CO	0.17%	International equities	United States
NESTLE SA	0.17%	International equities	Switzerland
CISCO SYSTEMS INC	0.17%	International equities	United States
NETFLIX INC	0.17%	International equities	United States
PUSHPAY HOLDINGS LTD	0.17%	Australasian equities	New Zealand
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.17%	Australasian equities	New Zealand
VONOVIA SE NPV	0.16%	Listed property	Germany
NEW ZEALAND GOVERNMENT BOND 1.5% 15/05/2031	0.16%	New Zealand fixed interest	New Zealand
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.16%	International equities	Switzerland
ISHARES MSCI SAUDI ARABIA ETF	0.16%	International equities	United States
JP Morgan Infrastructure Investments Fund	0.15%	Other*	Australia
Communications2	0.15%	Other*	US
Ceské Radiokomunikace ("CRa")	0.15%	Other*	Czech Republic
WASTE CONNECTIONS COM NPV	0.15%	International equities	Canada
HOUSING NEW ZEALAND LTD 120625 3.36 CB	0.15%	New Zealand fixed interest	New Zealand
NATIONAL AUSTRALIA BANK LIMITED	0.15%	Australasian equities	Australia
ALPHABET INC CAP STK USD0.001 CL A	0.15%	International equities	United States
NIDEC CORPORATION	0.15%	International equities	Japan
CAPGEMINI SA	0.15%	International equities	France
US DOLLAR	0.15%	International equities	UNITED STATES
AFLAC INC	0.15%	International equities	United States
PARKER HANNIFIN CORP	0.15%	International equities	United States
ALLIANZ SE-REG	0.15%	International equities	Germany
Retail 1	0.14%	Unlisted property	Australia
THE HERSHEY COMPANY	0.14%	International equities	United States
APTIV PLC COM USD001	0.14%	International equities	Jersey
MCDONALD'S CORP	0.14%	International equities	United States
TRACTOR SUPPLY COMPANY	0.14%	International equities	United States
ABBOTT LABS	0.14%	International equities	United States
American Tower Corporation	0.14%	Other*	United States
PINDUODUO INC	0.14%	International equities	Cayman Islands
BERKSHIRE HATHAWAY INC - CLASS B	0.14%	International equities	United States
BUREAU VERITAS SA	0.14%	International equities	France
PACKAGING CORP OF AMERICA	0.13%	International equities	United States
WELLTOWER INC	0.13%	Listed property	United States
MICRON TECHNOLOGY INC USD	0.13%	International equities	United States
EDENRED	0.13%	International equities	France
RECRUIT HLDGS CO LNPV	0.13%	International equities	Japan
WESFARMERS LIMITED	0.13%	Australasian equities	Australia
PERFORMANCE FOOD GROUP CO	0.13%	International equities	United States
ASHTED GROUP PLC	0.13%	International equities	United Kingdom
AUTOMATIC DATA PROC.	0.13%	International equities	United States
LENNAR CORPORATION CLASS A	0.13%	International equities	United States
Retail 2	0.13%	Unlisted property	Australia
New Zealand Dollar Custodial Account – MITNZ Emerging Markets Portfolio	0.13%	International equities	New Zealand
Transurban	0.13%	Other*	Australia
NIPPON TEL AND TEL CP NPV	0.13%	International equities	Japan
TJX COS INC	0.13%	International equities	United States
HUMANA INC	0.13%	International equities	United States
MY FOOD BAG GROUP LTD	0.12%	Australasian equities	New Zealand
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.12%	New Zealand fixed interest	New Zealand
AMPHENOL CORP CL A	0.12%	International equities	United States
GENERAL MOTORS CO	0.12%	International equities	United States
IQVIA HOLDINGS INC	0.12%	International equities	United States
GOODMAN GROUP	0.12%	Australasian equities	Australia
US LONG BOND(CBT) XCBT 21-JUN-2021	0.12%	International fixed interest	United States
AVALONBAY COMMUNITIES INC	0.12%	Listed property	United States
GODADDY INC	0.12%	International equities	United States
NOMAD FOODS LTD	0.12%	International equities	British Virgin Isl
INVITATION HOMES INC	0.12%	Listed property	United States
SYDNEY AIRPORT UNITS FULLY PAID STAPLED SECURITIES	0.12%	Australasian equities	Australia
GENTEX CORPORATION	0.12%	International equities	United States
MICROSOFT CORP COMMON STOCK USD.00000625	0.12%	International equities	UNITED STATES
KIWI PROPERTY GROUP LIMITED	0.11%	Australasian equities	New Zealand
SERKO LTD	0.11%	Australasian equities	New Zealand
YUM CHINA HOLDINGS INC	0.11%	International equities	United States
DAITO TRUST CONSTRUCTION COMPANY LTD JPY	0.11%	International equities	Japan
ARTHUR J GALLAGHER CO	0.11%	International equities	United States
CENTRAL JAPAN RAILWAY CO	0.11%	International equities	Japan
Z ENERGY LTD	0.11%	Australasian equities	New Zealand
HOLOGIC INC	0.11%	International equities	United States
MONDELEZ INTERNATIONAL INC	0.11%	International equities	United States
VERISK ANALYTICS I COM USD0.001 CLASS A	0.11%	International equities	United States
LIBERTY GLOBAL INC	0.11%	International equities	United Kingdom
Nextera Energy Inc	0.11%	Other*	United States
ENSTAR GROUP LTD	0.11%	International equities	Bermuda
INTL FLAVORS & FRAGRANCES USD	0.11%	International equities	United States
Dominion Energy Inc COM	0.11%	Other*	United States
KATHMANDU HOLDINGS LTD	0.11%	Australasian equities	New Zealand
Outstanding Settlement Receipts - USD	0.11%	International equities	United States
ALSTOM SA	0.11%	International equities	France
New Zealand Dollar Custodial Account – MITNZ Sustainable Global Equities	0.10%	International equities	Ireland
ESSEX PROPERTY TRUST INC	0.10%	Listed property	United States
SEGRO PLC	0.10%	Listed property	United Kingdom
VINCI SA	0.10%	Other*	France
NIKE INC CL B	0.10%	International equities	United States
DANAHER CORP	0.10%	International equities	United States

AT & T INC	0.10%	International equities	United States
Airport1	0.10%	Other*	Australia
NEXT PLC GBPO.10	0.10%	International equities	United Kingdom
Parking1	0.10%	Other*	Germany
ADVANCED MICRO DEV	0.10%	International equities	United States
ILLUMINA INC	0.10%	International equities	United States
BECTON DICKINSON AND COMPANY	0.10%	International equities	United States
ECOLAB INC COMMON STOCK USD1.0	0.10%	International equities	UNITED STATES
ZOETIS INC	0.10%	International equities	United States
NASPERS LTD	0.10%	International equities	South Africa
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES	0.10%	Other*	Australia
MURATA MANUFACTURING CO JPY50	0.10%	International equities	Japan
US BANCORP	0.10%	International equities	United States
Transmission & Distribution2	0.10%	Other*	Australia
New Zealand Dollar Custodial Account – MITNZ Unlisted Infrastructure Portfolio	0.10%	Other*	New Zealand
GUANGDONG INVESTMENT LIMITED	0.10%	International equities	Hong Kong
RUBIS EUR1.25	0.10%	International equities	France
PEPSICO INC CAP US\$0.01 2/3	0.10%	International equities	United States
SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0	0.10%	International equities	FRANCE
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.25% 15/04/2024	0.10%	New Zealand fixed interest	New Zealand
ORSTED A/S COMMON STOCK DKK10.0	0.10%	International equities	DENMARK
mitsubishi estate JPY50	0.10%	Listed property	Japan
JD COM INC	0.09%	International equities	Cayman Islands
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150426 1.50 GB	0.09%	New Zealand fixed interest	New Zealand
FORD MOTOR COMPANY	0.09%	International equities	United States
COPART INC	0.09%	International equities	United States
Australian Dollar Custodial Account – MIF Direct Property	0.09%	Unlisted property	Australia
VESTAS WIND SYSTEMS A/S COMMON STOCK DKK1.	0.09%	International equities	DENMARK
DANAHER CORP COMMON STOCK USD.01	0.09%	International equities	UNITED STATES
ENBRIDGE INC	0.09%	Other*	Canada
CLEAN HARBORS INC	0.09%	International equities	United States
ADOBE INC COMMON STOCK USD.0001	0.09%	International equities	UNITED STATES
EBAY INC COMMON STOCK USD.001	0.09%	International equities	UNITED STATES
ENI SPA	0.09%	International equities	Italy
MTU AERO ENGINES AG	0.09%	International equities	Germany
KERING	0.09%	International equities	France
CAE INC	0.09%	International equities	Canada
NEW ZELAND GOVT 200940 2.50 INDEXED BOND	0.09%	New Zealand fixed interest	New Zealand
GENMAB AS	0.09%	International equities	Denmark
COCA COLA CO USD	0.09%	International equities	United States
SAP AG	0.08%	International equities	Germany
ADOBE INC COM USD0.0001	0.08%	International equities	United States
ASML HOLDING NV EUR 0.09 NY REG 2012 POST DEPOSITORY RECEIPT	0.08%	International equities	Netherlands
KEYENCE CORP NPV	0.08%	International equities	Japan
SBA Communications Corp Class A	0.08%	Other*	United States
Energy2	0.08%	Other*	UK
SUN COMMUNITIES INC	0.08%	Listed property	United States
ARISTOCRAT LEISURE LTD	0.08%	Australasian equities	Australia
RIO TINTO PLC ORD 10P GBP	0.08%	International equities	United Kingdom
ISHARES II PLC USD HIGH YIELD CORP BND UCITS ETF USD	0.08%	International fixed interest	United States
Energy1	0.08%	Other*	Philippines
Renewable Energy3	0.08%	Other*	Spain
SHOPIFY INC	0.08%	International equities	Canada
VISCOFAN SA	0.08%	International equities	Spain
PAYPAL HOLDINGS INC	0.08%	International equities	United States
NETEASE INC SPON ADS EACH REP 25 ORD SH	0.08%	International equities	Cayman Islands
AMERICAN HOMES 4 RENT	0.08%	Listed property	United States
Office 2	0.08%	Unlisted property	Australia
ATMOS ENERGY CORP	0.08%	Other*	United States
ALEXANDRIA REAL ESTATE EQUITIES	0.08%	Listed property	United States
SCALES CORP LTD	0.08%	Australasian equities	New Zealand
EUROFINS SCIENTIFI EURO.01 POST SUBDIVISION	0.08%	International equities	Luxembourg
STERICYCLE INC	0.08%	International equities	United States
AGILENT TECHNOLOGIES INC COMMON STOCK USD.01	0.08%	International equities	UNITED STATES
WOLTERS KLUWER	0.08%	International equities	Netherlands
AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.08%	International equities	UNITED STATES
NEW ZEALAND GOVERNMENT 4.5% 15/04/2027	0.08%	New Zealand fixed interest	New Zealand
AUSTRALIA(COMMONWEALTH OF) 3.75% BDS 21/04/2037 AUD1000	0.08%	International fixed interest	Australia
MASTERCARD INC A COMMON STOCK USD.0001	0.08%	International equities	UNITED STATES
mitsui fudosan CO Y50	0.07%	Listed property	Japan
SALESFORCE.COM INC	0.07%	International equities	United States
New Zealand Dollar Custodial Account – MITNZ New Zealand Sovereign Bonds Portfolio	0.07%	New Zealand fixed interest	New Zealand
CROWN CASTLE INTL CORP	0.07%	Other*	United States
OREILLY AUTO NEW COM	0.07%	International equities	United States
FORTESCUE METALS GROUP LTD	0.07%	Australasian equities	Australia
NIO INC	0.07%	International equities	Cayman Islands
TBA UMBS POOL 2.0% 05-15-2050	0.07%	International fixed interest	United States
Port1	0.07%	Other*	Australia
HEWLETT PACKARD CO	0.07%	International equities	United States
EATON CORP PLC COMMON STOCK USD.01	0.07%	International equities	UNITED STATES
Office 3	0.07%	Unlisted property	Australia
TREASURY WINE ESTATES LIMITED	0.07%	International equities	Australia
SEMPRA ENERGY USD	0.07%	Other*	United States
Retail 3	0.07%	Unlisted property	Australia
APTIV PLC COMMON STOCK USD.01	0.07%	International equities	IRELAND
WELLS FORGO NA	0.07%	International equities	United States
GENESIS ENERGY LTD	0.07%	Australasian equities	New Zealand
SUN HUNG KAI PROPERTY HKD	0.07%	Listed property	Hong Kong
Aena SA	0.07%	Other*	Spain

REXFORD INDUSTRIAL REALTY INC	0.07% Listed property	United States
CHARTER HALL GROUP	0.07% Australasian equities	Australia
TOWER LIMITED	0.07% Australasian equities	New Zealand
COSTCO WHOLESALE CORP	0.07% International equities	United States
TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0	0.07% International equities	IRELAND
PING AN INSURANCE GROUP OF CHINA LIMITED	0.07% International equities	China
Office 4	0.07% Unlisted property	Australia
New Zealand Dollar Custodial Account – MITNZ Hedged Overseas Shares Portfolio B	0.07% International equities	New Zealand
Retail 39	0.07% Unlisted property	N/A
VERIZON COMMUNICATIONS	0.07% International equities	United States
ORACLE CORP USD0.01	0.07% International equities	United States
Flughafen Zurich AG	0.07% Other*	Switzerland
XERO LIMITED ORDINARY FULLY PAID	0.07% Australasian equities	New Zealand
AUSTRALIAN GOVERNMENT 2.75% 21/06/2035	0.07% International fixed interest	Australia
Energy3	0.07% Other*	UK
EVERSOURCE ENERGY COM	0.07% Other*	United States
GOODMAN PROPERTY TRUST	0.07% Australasian equities	New Zealand
Office 5	0.07% Unlisted property	Australia
Australian Dollar Custodial Account – MIF Global Unlisted Infrastructure 3	0.07% Other*	Australia
NORFOLK SOUTHERN CORP USD	0.07% Other*	United States
Airport2	0.07% Other*	Australia
FUTURES MARGIN-NZD	0.07% International equities	New Zealand
CARNIVAL CORP USD	0.07% International equities	Panama
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/29 AUD1000	0.07% International fixed interest	Australia
WESTPAC NEW ZEALAND 280721 0.66 TD	0.07% Commodities	New Zealand
WORKDAY INC	0.07% International equities	United States
JP MORGAN CHASE & CO	0.07% International equities	United States
Road & Rail1	0.06% Other*	US
Energy5	0.06% Other*	US
NIPPON EXPRESS CO LTD JPY	0.06% International equities	Japan
MERCK & CO INC NEW COM	0.06% International equities	United States
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.06% Australasian equities	Australia
THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.06% International equities	UNITED STATES
CRESCENT POINT ENERGY CORP	0.06% International equities	Canada
JEFFERIES FINL GRP COM USD0.0001	0.06% International equities	United States
AGILENT TECHNOLOGIES INC	0.06% International equities	United States
NK LUKOIL PAO	0.06% International equities	Russia
Australian Dollar Custodial Account – Absolute Return Bond Fund	0.06% International fixed interest	Australia
DEXCOM INC COM USD0.001	0.06% International equities	United States
Office 6	0.06% Unlisted property	Australia
XCEL ENERGY INC	0.06% Other*	United States
NEW ZEALAND GOVERNMENT 150541 1.75 GB	0.06% New Zealand fixed interest	New Zealand
PELTON INTERACTIVE INC	0.06% International equities	United States
Eversource Energy	0.06% Other*	United States
Port2	0.06% Other*	Australia
NEW WORLD DEVELOPMENT CO LTD	0.06% Listed property	Hong Kong
DELL TECHNOLOGIES INC	0.06% International equities	United States
ADYEN NV	0.06% International equities	Netherlands
AENA SME S.A.	0.06% Other*	Spain
THERMO FISHER SCIENTIFIC INC	0.06% International equities	United States
BEIGENE LTD	0.06% International equities	Cayman Islands
BLOOMIN BRANDS INC	0.06% International equities	United States
TAIWAN SEMICONDUCTOR SP ADR ADR	0.06% International equities	TAIWAN
EXTRA SPACE STORAGE INC	0.06% Listed property	United States
WESTPAC NEW ZEALAND 170921 0.685 TD	0.06% Commodities	New Zealand
PFIZER INC COM US\$0.05	0.06% International equities	United States
Alliant Energy Corporation	0.06% Other*	United States
AUSTRALIAN GOVERNMENT 5.5% 21/04/2023	0.06% International fixed interest	Australia
Emera Inc	0.06% Other*	Canada
New Zealand Dollar Custodial Account – MITNZ Overseas Shares Portfolio B	0.06% International equities	New Zealand
VOLPARA HEALTH TECHNOLOGIES LIMITED ORDINARY FULLY PAID	0.06% Australasian equities	New Zealand
Transmission & Distribution3	0.06% Other*	Canada
TARGET CORPORATION	0.06% International equities	United States
Energy Capital Partner Unlisted Infrastructure	0.06% Other*	Australia
ALLIANZ SE REG COMMON STOCK	0.06% International equities	GERMANY
BNP PARIBAS NOMINEES	0.06% Australasian equities	Australia
BHP GROUP PLC	0.06% International equities	United Kingdom
KONINKLIJKE DSM NV COMMON STOCK EUR1.5	0.06% International equities	NETHERLANDS
CenterPoint Energy, Inc.	0.06% Other*	United States
WEC ENERGY GROUP INC	0.06% Other*	United States
ARCH CAPITAL GROUPCOM	0.06% International equities	Bermuda
AMGEN INC	0.06% International equities	United States
Xcel Energy Inc.	0.06% Other*	United States
ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.06% Listed property	Canada
AERCAP HOLDINGS NV	0.06% International equities	Netherlands
HEALTHCARE TRUST OF AMERICA INC	0.06% Listed property	United States
RED ELECTRICA DE ES	0.06% Other*	Spain
JOHNSON + JOHNSON COMMON STOCK USD1.0	0.06% International equities	UNITED STATES
CHINA CONSTRUCTION BANK	0.06% International equities	China
SYMRISE AG COMMON STOCK	0.06% International equities	GERMANY
THE LINK REAL ESTATE INVESTMENT TRUST	0.06% Listed property	Hong Kong
MODERNA INC	0.06% International equities	United States
Norfolk Southern Corporation	0.06% Other*	United States
Pembina Pipeline Corporation	0.06% Other*	Canada
JPY BNP PARIBAS A/C	0.06% International equities	Japan
NOVO NORDISK A S	0.06% International equities	Denmark
CSX CORP	0.06% Other*	United States
SOCIETE GENERALE SA	0.06% International equities	France
JUNIPER NETWORK INC	0.06% International equities	United States

BP P.L.C	0.05% International equities	United Kingdom
CSX Corporation	0.05% Other*	United States
New Zealand Dollar Custodial Account – MITNZ Overseas Sovereign Bonds Portfolio	0.05% International fixed interest	New Zealand
ANSYS INC COMMON STOCK USD.01	0.05% International equities	UNITED STATES
VALE SA	0.05% International equities	Brazil
GILEAD SCIENCES INC	0.05% International equities	United States
EVERGY INC COM NPV	0.05% Other*	United States
US TREASURY N/B 2% DUE 02-15-2050 REG	0.05% International fixed interest	United States
LA Z BOY IN	0.05% International equities	United States
Energy4	0.05% Other*	US
TAL EDUCATION GROUP ADR	0.05% International equities	Cayman Islands
VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.05% International equities	UNITED STATES
HARVEY NORMAN HOLDINGS LTD	0.05% Australasian equities	Australia
INTUITIVE SURGICAL INC	0.05% International equities	United States
ZOOM VIDEO COMMUNICATIONS INC	0.05% International equities	United States
INTERNATIONAL BUSINESS MACHINES CORP CAP	0.05% International equities	United States
Office 8	0.05% Unlisted property	Australia
IDP EDUCATION LTD	0.05% Australasian equities	Australia
ISHARES II PLC JPMORGAN USD EM BND UCITS ETF USD	0.05% International fixed interest	International R
FERGUSON PLC NEW ORD GBP 0.10	0.05% International equities	Jersey
ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.05% International equities	UNITED STATES
AUTOZONE INC	0.05% International equities	United States
SUMITOMO METAL MINING CO LTD	0.05% International equities	Japan
European Monetary Unit	0.05% International fixed interest	Cash and other
STORE CAPITAL CORP	0.05% Listed property	United States
MOODY'S CORPORATION	0.05% International equities	United States
ACCENTURE PLC CL A COMMON STOCK USD.0000225	0.05% International equities	IRELAND
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES APRIL	0.05% International fixed interest	United States
NEW YORK TIMES CO CLASS A COM USD0.10	0.05% International equities	United States
VISA INC - A	0.05% International equities	United States
Office 7	0.05% Unlisted property	Australia
DDI Y5000	0.05% International equities	Japan
TOTAL SA	0.05% International equities	France
COMMVAULT SYSTEMS INC	0.05% International equities	United States
CANADA HOUSING TST 2.35% GTD 15/09/2023 CAD	0.05% International fixed interest	Canada
AUTODESK INC	0.05% International equities	United States
COMMONWEALTH BANK OF AUSTRALIA	0.05% Australasian equities	Australia
Road & Rail2	0.05% Other*	Australia
HALMA PLC COMMON STOCK GBP.1	0.05% International equities	UNITED KINGDO
CUBESMART COM	0.05% Listed property	United States
NORWAY(KINGDOM OF) 1.75% SNR 17/02/27 NOK1000	0.05% International fixed interest	Norway
ADIANT PLC	0.05% International equities	Ireland
ALPHABET INC CL A COMMON STOCK USD.001	0.05% International equities	UNITED STATES
CAPRI HOLDINGS LTD COM NPV	0.05% International equities	British Virgin Isl
COLGATE PALMOLIVE USD1	0.05% International equities	United States
HOME CAPITAL GROUP INC	0.05% International equities	Canada
KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2	0.05% International equities	NETHERLANDS
UNITED UTILITIES GROUP PLC	0.05% Other*	United Kingdom
GEORGE WESTON LTD	0.05% International equities	Canada
ASML HOLDING NV COMMON STOCK EUR.09	0.05% International equities	NETHERLANDS
ATLAS ARTERIA ORDINARY STAPLED SECURITIES	0.05% Other*	Australia
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.05% Australasian equities	New Zealand
NOVO NORDISK A/S B COMMON STOCK DKK.2	0.05% International equities	DENMARK
LINDE PLC COMMON STOCK EUR.001	0.05% International equities	UNITED KINGDO
MEDIATEK INC	0.05% International equities	Taiwan
Communications5	0.05% Other*	France
HARTFORD FINANCIAL SERVICES GROUP INC	0.05% International equities	United States
XYLEM INC COMMON STOCK	0.05% International equities	UNITED STATES
WASTE MANAGEMENT INC COMMON STOCK USD.01	0.05% International equities	UNITED STATES
KROGER CO COM USD1.00	0.05% International equities	United States
VICI PROPERTIES INC	0.05% Listed property	United States
New Zealand Dollar Custodial Account – MITNZ Global Credit Portfolio	0.05% International fixed interest	New Zealand
PRUDENTIAL FINANCIAL INC	0.05% International equities	United States
CASEY'S GENERAL STORES INC	0.05% International equities	United States
SENSATA TECHNO PLC COM EURO	0.05% International equities	United Kingdom
DELIVERY HERO SE	0.05% International equities	Germany
SSE plc	0.05% Other*	United Kingdom
KIMBERLY CLARK CORP COM USD1.25	0.05% International equities	United States
NATIONAL GRID ORD GBPO.12431289	0.05% Other*	United Kingdom
REGENCY CENTERS CORPORATION	0.05% Listed property	United States
OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC	0.05% International fixed interest	United States
MEGGITT PLC	0.05% International equities	United Kingdom
Everygy Inc Com	0.05% Other*	United States
SOFTBANK CORP	0.05% International equities	Japan
Jiangsu Expressway Co. Ltd. Class H	0.05% Other*	Hong Kong
WUXI BIOLOGICS CAYMAN INC	0.05% International equities	Cayman Islands
LOBLAW COMPANIES LTD	0.05% International equities	Canada
SPOTIFY TECHNOLOGY COM	0.05% International equities	Luxembourg
NAVER CORP	0.05% International equities	Korea
DELTA ELECTRONICS INC	0.05% International equities	Taiwan
AUSTRALIA(CMNWLTH) 0.5% SNR 21/09/2026 AUD1000	0.05% International fixed interest	Australia
HOME DEPOT USD0.05	0.05% International equities	United States
HENKEL AG & CO KGAA NON VGT PREF	0.05% International equities	Germany
ATLISSIAN CORPORATION PLC	0.05% International equities	United Kingdom
ROYAL DUTCH SHELL PLC-B SHS	0.05% International equities	United Kingdom
US ULTRA BOND CBT XCBT 21-JUN-2021	0.05% International fixed interest	United States
Outstanding Settlement Receipts - AUD	0.05% Australasian equities	Australia
AMERICAN WATER WORKS CO INC	0.05% Other*	United States
Outstanding Settlement Receipts - TWD	0.05% International equities	Taiwan

NIKE INC CL B COMMON STOCK	0.05%	International equities	UNITED STATES
MIRVAC GROUP PROPERTY TRUST	0.04%	Australasian equities	Australia
Office 9	0.04%	Unlisted property	Australia
DEUTSCHE BANK AG (REG)	0.04%	International equities	Germany
Magellan Midstream Partners LP	0.04%	Other*	United States
COLOPLAST B COMMON STOCK DKK1.	0.04%	International equities	DENMARK
DISCO CORP	0.04%	International equities	Japan
Retail 4	0.04%	Unlisted property	Australia
COMCAST CORP	0.04%	International equities	United States
CHURCH & DWIGHT CO	0.04%	International equities	United States
DOLLAR GENERAL	0.04%	International equities	United States
JAPAN(GOVT OF) 0.3% SNR 20/06/39 JPY50000	0.04%	International fixed interest	Japan
Income Due - NZD	0.04%	Australasian equities	New Zealand
GENERAL MILLS INC	0.04%	International equities	United States
Enterprise Products Partners L.P.	0.04%	Other*	United States
XILINX INC	0.04%	International equities	United States
EQUINIX INC COM	0.04%	Listed property	United States
APTARGROUP INC	0.04%	International equities	United States
UNILEVER PLC COMMON STOCK GBP.0311	0.04%	International equities	UNITED KINGDOM
CAPITALAND INTEGRATED COMMERCIAL	0.04%	Listed property	Singapore
JAPANESE GOVT 10Y .1% 20/09/2029	0.04%	International fixed interest	Japan
AMADA CO LTD	0.04%	International equities	Japan
New Zealand Dollar Custodial Account – MITNZ Absolute Return Bond Portfolio	0.04%	International fixed interest	New Zealand
Aurizon	0.04%	Other*	Australia
F5 NETWORKS INC	0.04%	International equities	United States
Atlantia S.p.A	0.04%	Other*	Italy
LILLY (ELI) & CO USD	0.04%	International equities	United States
APPLE INC COMMON STOCK USD.00001	0.04%	International equities	UNITED STATES
BANK OF AMERICA CORPORATION	0.04%	International equities	United States
DOMINOS PIZZA INC	0.04%	International equities	United States
Office 10	0.04%	Unlisted property	Australia
SEKISUI CHEMICAL CO Y50	0.04%	International equities	Japan
US 5YR NOTE (CBT) XCBT 30-JUN-2021	0.04%	International fixed interest	United States
APARTMENT INCOME R COM USD0.01 WI	0.04%	Listed property	United States
ROKU INC	0.04%	International equities	United States
GECINA	0.04%	Listed property	France
VERISK ANALYTICS INC COMMON STOCK USD.001	0.04%	International equities	UNITED STATES
FirstEnergy Corp.	0.04%	Other*	United States
NEWELL BRANDS INC	0.04%	International equities	United States
CANADIAN APARTMENT PROPERTIES REITS	0.04%	Listed property	Canada
NEWMONT CORP	0.04%	International equities	United States
DOCUSIGN INC	0.04%	International equities	United States
COLORX CO DEL	0.04%	International equities	United States
UNITED STATES TREAS NTS FIXED .125% DUE 05-15-2023	0.04%	International fixed interest	United States
FLOWERS FOODS INC	0.04%	International equities	United States
Outstanding Settlement Receipts - HKD	0.04%	International equities	Hong Kong
DEXUS	0.04%	Listed property	Australia
NEWCREST MINING LIMITED	0.04%	International equities	Australia
DISH NETWORK CORP - A	0.04%	International equities	United States
Office 11	0.04%	Unlisted property	Australia
DA OFFICE INVESTMENT CORPORATION	0.04%	Listed property	Japan
MSCI INC	0.04%	International equities	United States
Rubis SCA	0.04%	Other*	France
INDUSTRIAL AND INFRAREIT	0.04%	Listed property	Japan
ALIMENTATION COUCH CLASS B S VTG COM NPV	0.04%	International equities	Canada
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.75% 15/04/2025	0.04%	New Zealand fixed interest	New Zealand
AIA GROUP LTD COMMON STOCK	0.04%	International equities	HONG KONG
METTLER TOLEDO INTL	0.04%	International equities	United States
ROYAL DUTCH SHELL PLC-ADR	0.04%	International equities	United Kingdom
TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK	0.04%	International equities	JAPAN
BALL CORP COMMON STOCK	0.04%	International equities	UNITED STATES
OWL ROCK CAPITAL CORP	0.04%	International equities	United States
PRUDENTIAL PLC COMMON STOCK GBP.05	0.04%	International equities	UNITED KINGDOM
FORTINET INC COMMON STOCK USD.001	0.04%	International equities	UNITED STATES
GOURMET MASTER TWD	0.04%	International equities	Cayman Islands
IHS MARKIT LTD	0.04%	International equities	Bermuda
CHEMED CORPORATION	0.04%	International equities	United States
GLAXOSMITHKLINE PLC	0.04%	International equities	United Kingdom
KELLOGG COMPANY	0.04%	International equities	United States
NEWS CORP	0.04%	International equities	United States
SNAM SPA	0.04%	Other*	Italy
YAMAHA CORP JPY50	0.04%	International equities	Japan
SILGAN HOLDINGS INC	0.04%	International equities	United States
SIX FLAGS ENTERTAINMENT CORP	0.04%	International equities	United States
NOKIA CORP-SPON ADR	0.04%	International equities	Finland
AUTOLIV INC	0.04%	International equities	United States
JAPAN .1% 20/12/2023	0.04%	International fixed interest	Japan
VISTA GROUP INTERNATIONAL LTD	0.04%	Australasian equities	New Zealand
CRODA INTL ORD GBP0.10609756	0.04%	International equities	United Kingdom
SHIZUOKA BANK LTD JPY	0.04%	International equities	Japan
CLOUDFLARE INC	0.04%	International equities	United States
CHECK POINT SOFTWARE TECH	0.04%	International equities	Israel
ADYEN NV COMMON STOCK EUR.01	0.04%	International equities	NETHERLANDS
Energy7	0.04%	Other*	US
UNITE GROUP PLC	0.04%	Listed property	United Kingdom
ROYAL GOLD INC COM USD0.01	0.04%	International equities	United States
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.04%	International equities	China
EVERGREEN MARINE CORPORATION	0.04%	International equities	Taiwan
NiSource Inc.	0.04%	Other*	United States

Pinnacle West Capital Corporation	0.04%	Other*	United States
IDEX CORP COMMON STOCK USD.01	0.04%	International equities	UNITED STATES
SPARK INFRASTRUCTURE LTD	0.04%	Other*	Australia
CITRIX SYSTEMS INC	0.04%	International equities	United States
RELIANCE STEEL & ALUMINUM CO	0.04%	International equities	United States
PROPERTY FOR INDUSTRY LTD	0.04%	Australasian equities	New Zealand
HON HAI PRECISION INDUSTRY	0.04%	International equities	Taiwan
HDFC BANK LTD	0.04%	International equities	India
THK CO LTD	0.04%	International equities	Japan
LEGAL + GENERAL GROUP PLC COMMON STOCK GBP.025	0.04%	International equities	UNITED KINGDOM
JAPAN(GOVT OF) 0% T-BILL 12/04/2021 JPY	0.04%	International fixed interest	Japan
COUSINS PROPERTIES INC	0.04%	Listed property	United States
HERMES INTERNATIONAL	0.04%	International equities	France
SEKISUI HOUSE LTD COMMON STOCK	0.04%	International equities	JAPAN
PERKINELMER INC	0.04%	International equities	United States
METRO INC - A	0.04%	International equities	Canada
TOKYO ELECTRON LTD JPY	0.04%	International equities	Japan
FORMFACTOR INC	0.04%	International equities	United States
NOMURA REAL EST MA REIT	0.04%	Listed property	Japan
TE CONNECTIVITY LTD COMMON STOCK CHF.57	0.04%	International equities	SWITZERLAND
COUPANG INC COM CL A SHS ORD	0.04%	International equities	United States
LIONS GATE ENTERTA VOTING SHARES CL A	0.04%	International equities	Canada
TAIHEIYO CEMENT CORPORATION	0.04%	International equities	Japan
ENNSTAR INC TWD10	0.04%	International equities	Taiwan
AUTONATION INC	0.04%	International equities	United States
NEW ZEALAND ANZ BANK RCD MATURING 17/05/2021	0.04%	Cash and cash equivalents	New Zealand
BAIDU INC - SPON ADR	0.04%	International equities	Cayman Islands
AGREE REALTY CORP	0.04%	Listed property	United States
TEXAS INSTRUMENTS INC COMMON STOCK USD1.0	0.04%	International equities	UNITED STATES
KLEPIERRE- EUR4	0.04%	Listed property	France
SUMITOMO WAREHOUSE ORD SHS	0.04%	International equities	Japan
INM COLONIAL SOCIM EUR	0.04%	Listed property	Spain
WVGU13 Collateral Account	0.04%	Other*	Australia
Communications6	0.04%	Other*	Australia
INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.04%	International equities	UNITED STATES
CLP HOLDINGS LIMITED HKD	0.04%	International equities	Hong Kong
SK HYNIX INC	0.04%	International equities	Korea
TOTO LTD JPY50	0.04%	International equities	Japan
AT+T INC COMMON STOCK USD1.0	0.04%	International equities	UNITED STATES
SANOFI SA	0.04%	International equities	France
EQUITY LIFESTYLE PROPERTIES INC	0.04%	Listed property	United States
ONEMAIN HOLDINGS INC	0.04%	International equities	United States
PERRIGO CO LTD COM EUR 0.001	0.04%	International equities	Ireland
NITTO DENKO CORPORATION	0.03%	International equities	Japan
WESTPAC NEW ZEALAND 300621 0.630 TD	0.03%	Commodities	New Zealand
CHINA AIRLINES LTD	0.03%	International equities	Taiwan
HOWMET AEROSPACE I COM USD	0.03%	International equities	United States
DEUTSCHE TELEKOM AG DEM	0.03%	International equities	Germany
New Zealand Dollar Custodial Account – MITNZ Overseas Low Volatility Shares Portfolio	0.03%	International equities	New Zealand
HUBBELL INC COMMON STOCK USD.01	0.03%	International equities	UNITED STATES
AXFOOD AB NPV POST SPLIT	0.03%	International equities	Sweden
TOKYO ELECTRON LTD COMMON STOCK	0.03%	International equities	JAPAN
KLA TENCOR CORPORATION COM USD 0.01	0.03%	International equities	United States
UNITED STATES TREAS NTS DTD 08/15/2019 1.5% DUE 08-15-2022 REG	0.03%	International fixed interest	United States
Income Due - JPY	0.03%	International equities	Japan
VF CORPORATION	0.03%	International equities	United States
Storage1	0.03%	Other*	Singapore
NEW ORIENTAL EDUCA SPON ADS EA REP 1 ORD SHS	0.03%	International equities	Cayman Islands
UNITED STATES TREAS NTS .125% DUE 07-15-2030	0.03%	International fixed interest	United States
JAPAN METROPOLITAN FUND INVEST	0.03%	Listed property	Japan
MCKESSON CORP	0.03%	International equities	United States
SIEMENS AG REG COMMON STOCK NPV	0.03%	International equities	GERMANY
MALAYSIA (GOVT OF) 3.828% BDS 05/07/2034MYR	0.03%	International fixed interest	Malaysia
New Zealand Dollar Custodial Account – MITNZ Listed Infrastructure Portfolio	0.03%	Other*	New Zealand
Eiffage SA	0.03%	Other*	France
Australian Dollar Custodial Account – MMF Global Credit Fund	0.03%	International fixed interest	Australia
USANA HELATH SCIENCES INC	0.03%	International equities	United States
CANNAE HLDGS INC COM	0.03%	International equities	United States
TARGET CORP COMMON STOCK USD.0833	0.03%	International equities	UNITED STATES
Office 13	0.03%	Unlisted property	Australia
COWEN GROUP INC NE COM USD0.01 CL A POST SPLT	0.03%	International equities	United States
MCAFFEE CORP COM CLA ORD SHS	0.03%	International equities	United States
GEA GROUP AG COMMON STOCK	0.03%	International equities	GERMANY
MERLIN PROPERTIES SOCIMI SA	0.03%	Listed property	Spain
DAIICHI SANKYO COMPANY LIMITED	0.03%	International equities	Japan
ICA GRUPPEN AB	0.03%	International equities	Sweden
AMERISOURCEBERGEN CORP	0.03%	International equities	United States
KYUSHU ELECTRIC POWER	0.03%	International equities	Japan
HERC HOLDINGS INC	0.03%	International equities	United States
SHIMADZU CORP	0.03%	International equities	Japan
DONGKUK STEEL MILL CO LTD	0.03%	International equities	Korea
Office 12	0.03%	Unlisted property	Australia
WATERS CORP COMMON STOCK USD.01	0.03%	International equities	UNITED STATES
CNA FINANCIAL CORP	0.03%	International equities	United States
ARGOSY PROPERTY LIMITED	0.03%	Australasian equities	New Zealand
L OREAL COMMON STOCK EUR.2	0.03%	International equities	FRANCE
DXC TECHNOLOGY COMPANY	0.03%	International equities	United States
BIOGEN INC	0.03%	International equities	United States
VERISIGN INC	0.03%	International equities	United States

KUBOTA CORP COMMON STOCK	0.03%	International equities	JAPAN
FIRST INDUSTRIAL REALTY TRUST	0.03%	Listed property	United States
NINTENDO CO LTD JP50	0.03%	International equities	Japan
SIAM CEMENT PCL NVDR-NON VTG	0.03%	International equities	Thailand
GRAPHIC PACK HLDG	0.03%	International equities	United States
SINGAPORE(GOVT OF) 3.125% SNR 01/09/22 SGD1000	0.03%	International fixed interest	Singapore
INTERTEK GROUP PLC COMMON STOCK GBP.01	0.03%	International equities	UNITED KINGDOM
HILTON WORLDWIDE H COM USD 0.01	0.03%	International equities	United States
JAPAN(GOVT OF) 0% T-BILL 25/08/2021 JPY	0.03%	International fixed interest	Japan
GBP BNP PARIBAS A/C	0.03%	International equities	United Kingdom
SIGNIFY NV EURO.01	0.03%	International equities	Netherlands
AUTODESK INC COMMON STOCK USD.01	0.03%	International equities	UNITED STATES
VITASOY INTL HOLDINGS LTD COMMON STOCK	0.03%	International equities	HONG KONG
SIMCORP DKK1	0.03%	International equities	Denmark
SOUTHERN COPPER CORPORATION	0.03%	International equities	United States
BILIBILI INC	0.03%	International equities	Cayman Islands
NORTH WEST CO INC VAR VTG AND COM VTG	0.03%	International equities	Canada
0.000 TREASURY BILL 01-JUL-2021	0.03%	International fixed interest	United States
INCHCAPE PLC NEW	0.03%	International equities	United Kingdom
TEIJIN LTD JPY50	0.03%	International equities	Japan
UTD STATES TREAS .25% DUE 06-30-2025	0.03%	International fixed interest	United States
UNI-PRESIDENT ENTERPRISES CORPORATION	0.03%	International equities	Taiwan
SWISSCOM AG - CHF17 REGISTERED SHARES	0.03%	International equities	Switzerland
TBA POOL 2.0% 04-15-2050	0.03%	International fixed interest	United States
Tokyo Gas Co Ltd	0.03%	Other*	Japan
Office 14	0.03%	Unlisted property	Australia
WESTPAC NEW ZEALAND 050721 0.63 TD	0.03%	Commodities	New Zealand
CARVANA CO	0.03%	International equities	United States
REGENERON PHARMACEUTICALS INC	0.03%	International equities	United States
PENTAIR PLC COMMON STOCK USD.01	0.03%	International equities	UNITED KINGDOM
AIR WATER INC	0.03%	International equities	Japan
UGI Corporation	0.03%	Other*	United States
TEXAS INSTRUMENTS USD1	0.03%	International equities	United States
SAP SE COMMON STOCK	0.03%	International equities	GERMANY
VITAL HEALTHCARE PROPERTY TRUST	0.03%	Australasian equities	New Zealand
INTERCONTINENTAL HOTELS GROUP PLC	0.03%	International equities	United Kingdom
UNITED STATES TREAS BDS 2.125 2-15-2041	0.03%	International fixed interest	United States
WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.03%	International equities	UNITED STATES
POSCO	0.03%	International equities	Korea
AFTERPAY LIMITED	0.03%	Australasian equities	Australia
VIAMI SOLUTIONS INC	0.03%	International equities	United States
NIPPON KAYAKU CO LTD	0.03%	International equities	Japan
METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.03%	International equities	UNITED STATES
RELX PLC	0.03%	International equities	United Kingdom
WESTPAC NEW ZEALAND 160621 0.61 TD	0.03%	Commodities	New Zealand
WESTPAC NEW ZEALAND 200521 0.59 TD	0.03%	Commodities	New Zealand
INTERTEK GROUP INC	0.03%	International equities	United Kingdom
WESTPAC NEW ZEALAND 190721 0.585 TD	0.03%	Commodities	New Zealand
WESTPAC NEW ZEALAND 040521 0.96 TD	0.03%	Commodities	New Zealand
WESTPAC NEW ZEALAND LTD 170821 0.65 TD	0.03%	Commodities	New Zealand
TERNA SPA	0.03%	Other*	Italy
WESTPAC NEW ZEALAND 060421 1.02 TD	0.03%	Commodities	New Zealand
WESTPAC NEW ZEALAND 020621 0.60 TD	0.03%	Commodities	New Zealand
Outstanding Settlement Receipts - KRW	0.03%	International equities	Korea
WESTPAC BANKING CORP 010921 0.735 TD	0.03%	Commodities	New Zealand
WESTPAC NEW ZEALAND 090621 0.63 TD	0.03%	Commodities	New Zealand
JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.03%	International equities	UNITED STATES
CF INDUSTRIES HOLDINGS INC	0.03%	International equities	United States
Severn Trent Plc	0.03%	Other*	United Kingdom
DAI NIPPON PRINTING CO LTD	0.03%	International equities	Japan
BANK CENTRAL ASIA PT	0.03%	International equities	Indonesia
WESTPAC NEW ZEALAND 160421 0.50 TD	0.03%	Commodities	New Zealand
CIGNA CORP COMMON STOCK USD.01	0.03%	International equities	UNITED STATES
WESTPAC NEW ZEALAND 190821 0.65 TD	0.03%	Commodities	New Zealand
WESTPAC BANKING CORP 230821 0.645 TD	0.03%	Commodities	New Zealand
WBCNZ 250821 0.66 TD	0.03%	Commodities	New Zealand
WESTPAC NEW ZEALAND 310821 0.675 TD	0.03%	Commodities	New Zealand
WESTPAC NEW ZEALAND 060921 0.68 TD	0.03%	Commodities	New Zealand
WESTPAC NEW ZEALAND 210921 0.69 TD	0.03%	Commodities	New Zealand
WESTPAC NEW ZEALAND 240621 0.39 TD	0.03%	Commodities	New Zealand
KILROY REALTY CORP	0.03%	Listed property	United States
Atmos Energy Corporation	0.03%	Other*	United States
XEROX HLDGS CORP COM USD1.00	0.03%	International equities	United States
HASBRO INC	0.03%	International equities	United States
CCR S.A.	0.03%	Other*	Brazil
CLP Holdings Limited	0.03%	Other*	Hong Kong
LENLEASE CORPORATION LIMITED	0.03%	Listed property	Australia
BANCO BRADESCO SA-PREF	0.03%	International equities	Brazil
ARTIUS ACQUISITION COM CL A ORD SHS	0.03%	International equities	Cayman Islands
SUMMIT INDUSTRIAL INCOME REIT	0.03%	Listed property	Canada
STRIDE STAPLED GRP NPV UNITS	0.03%	Australasian equities	New Zealand
NEXTERA ENERGY INC COMMON STOCK USD.01	0.03%	International equities	UNITED STATES
SPIRAX SARCO ENGINEERING PLC COMMON STOCK GBP.269231	0.03%	International equities	UNITED KINGDOM
UNITED THERAPEUTICS CORP	0.03%	International equities	United States
Essential Utilities Inc Com	0.03%	Other*	United States
SIGNATURE BANK COMMON STOCK USD.01	0.03%	International equities	UNITED STATES
SUEZ COMMON STOCK EUR4.0	0.03%	International equities	FRANCE
RBS COLLATERAL AC	0.03%	International equities	United States
KBC GROUP NV COMMON STOCK	0.03%	International equities	BELGIUM



TERUMO CORP COMMON STOCK		0.03%	International equities	JAPAN
JAPAN(GOVT OF) 0.1% SNR 20/09/24	JPY50000	0.03%	International fixed interest	Japan
ABERCROMBIE FITCH CO CL-A		0.03%	International equities	United States
SAFESTORE HOLDINGS PLC		0.03%	Listed property	United Kingdom
FERGUSON PLC COMMON STOCK GBP.1		0.03%	International equities	UNITED KINGDOM
CONAGRA BRANDS INC		0.03%	International equities	United States
Retail 40		0.03%	Unlisted property	N/A
PETROLEO BRASILEIRO PETROBRAS SA		0.03%	International equities	Brazil
SUNAC SERVICES HOLDINGS LTD		0.03%	Listed property	Cayman Islands
EUR BNP PARIBAS A/C		0.03%	International equities	Residual Europe
BAXTER INTL INC COM US\$1		0.03%	International equities	United States
MMIT Midtown Holdings, LLC ("Midtown")		0.03%	Other*	United States
Portland General Electric Company		0.03%	Other*	United States
HANKYU HANSHIN HOLDINGS NPV		0.03%	International equities	Japan
ELECTRIC POWER DEVELOPMENT CO LTD		0.03%	International equities	Japan
YAMAGUCHI FINANCIAL GROUP INC		0.03%	International equities	Japan
Energy6		0.03%	Other*	India
VECTOR LIMITED		0.03%	Australasian equities	New Zealand
TRIMBLE INC COMMON STOCK		0.03%	International equities	UNITED STATES
KONINKLIJKE VOPAK NV		0.03%	Other*	Netherlands
REPUBLIC OF PERU 6.95% 12/08/2031		0.03%	International fixed interest	Peru
PTT PUBLIC COMPANY THB10		0.03%	International equities	Thailand
FNMA POOL #MA4079 3% 07-01-2050 BEO		0.03%	International fixed interest	United States
SBERBANK OF RUSSIA DEPOSITARY RECEIPT		0.03%	International equities	Russia
NUANCE COMMUNICATIONS INC COMMON STOCK USD.001		0.03%	International equities	UNITED STATES
LG CHEM LTD		0.03%	International equities	Korea
MALAYAN BANKING BHD		0.03%	International equities	Malaysia
JAMES HARDIE INDUSTRIES PLC		0.03%	Australasian equities	Ireland
ELI LILLY + CO COMMON STOCK		0.03%	International equities	UNITED STATES
China Gas Holdings Limited		0.03%	Other*	Hong Kong
WESTROCK CO COMMON STOCK		0.03%	International equities	UNITED STATES
EQUINIX INC REIT USD.001		0.03%	International equities	UNITED STATES
CHICONY ELECTRONICS CO LTD		0.03%	International equities	Taiwan
RED ROCK RESORTS INC		0.03%	International equities	United States
ROCKWELL AUTOMATION INC COMMON STOCK USD1.0		0.03%	International equities	UNITED STATES
MALAYSIA (GOVT OF) 3.8% BDS 17/08/2023 MYR		0.03%	International fixed interest	Malaysia
SIGNIFY NV COMMON STOCK		0.03%	International equities	NETHERLANDS
UNITED URBAN INVESTMENT CORP		0.03%	Listed property	Japan
ESSILORLUXOTTICA COMMON STOCK EUR.18		0.03%	International equities	FRANCE
KULICKE & SOFFA INDUSTRIES		0.03%	International equities	United States
ITALY(REP OF) 5% SNR 01/08/2034	EUR1000'9	0.03%	International fixed interest	Italy
SUMCO CORPORATION		0.03%	International equities	Japan
MAKITA CORPORATION JPY50		0.03%	International equities	Japan
POHANG IRON & STEEL COMPANY LIMITED		0.03%	International equities	Korea
APA GROUP		0.03%	Other*	Australia
PROCTER + GAMBLE CO/THE COMMON STOCK		0.03%	International equities	UNITED STATES
UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG		0.03%	International fixed interest	United States
FEDERAL HOME LOAN MORTGAGE CORP 2% 04-01-2051		0.03%	International fixed interest	United States
INTL BANK RECON&DV 6% CURR/LKD 16/01/2025 INR		0.03%	International fixed interest	Multi-National
INDONESIA(REP OF) 6.5% SNR 15/06/2025 IDR		0.03%	International fixed interest	Indonesia
CARDINAL HEALTH INC		0.03%	International equities	United States
TOKAI RIKI CO LTD		0.03%	International equities	Japan
21VIANET GROUP INC		0.03%	Listed property	Cayman Islands
JAPAN(GOVT OF) 0% T-BILL 05/07/2021 JPY		0.03%	International fixed interest	Japan
ABBVIE INC COM USD0.01		0.03%	International equities	United States
DEERE + CO COMMON STOCK USD1.0		0.03%	International equities	UNITED STATES
ALLIANT ENERGY CORP		0.03%	Other*	United States
HEALTHCARE REALTY TRUST INC		0.03%	Listed property	United States
BEYOND MEAT INC		0.03%	International equities	United States
SPAIN(KINGDOM OF) 5.15% SNR 31/10/28	EUR1000	0.03%	International fixed interest	Spain
LENOVO GROUP LTD		0.03%	International equities	Hong Kong
BROADCOM CORP COM USD1.00		0.03%	International equities	United States
PENNON GROUP PLC COMMON STOCK GBP.407		0.03%	International equities	UNITED KINGDOM
Storage2		0.03%	Other*	Japan
PTC INC COMMON STOCK USD.01		0.03%	International equities	UNITED STATES
WUXI APPTec CO LTD		0.03%	International equities	China
BIONTECH SE		0.03%	International equities	Germany
CENTAMIN PLC		0.03%	International equities	Jersey
TAMRON CO LTD		0.03%	International equities	Japan
Renewable Energy1		0.03%	Other*	Portugal
BAXTER INTERNATIONAL INC COMMON STOCK USD1.0		0.03%	International equities	UNITED STATES
INFINEON TECHNOLOGIES AG COMMON STOCK		0.03%	International equities	GERMANY
DELTA ELECTRONICS INC COMMON STOCK TWD10.		0.03%	International equities	TAIWAN
TEMPUR SEALY INTL COM USDO.01		0.03%	International equities	United States
Communications1		0.03%	Other*	Czech Republic
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG		0.03%	International fixed interest	United States
SAMSUNG SDI CO LTD		0.03%	International equities	Korea
PROLOGIS INC REIT USD.01		0.03%	International equities	UNITED STATES
MEDIATEK INC COMMON STOCK TWD10.		0.03%	International equities	TAIWAN
KYB CORP		0.03%	International equities	Japan
BERRY GLOBAL GROUP INC		0.02%	International equities	United States
Promotora y Operadora de Infraestructura SA		0.02%	Other*	Mexico
AIR NEW ZEALAND LTD		0.02%	Australasian equities	New Zealand
FABEGE AB NPV POST SPLIT		0.02%	Listed property	Sweden
HEARTLAND GROUP HLNPV		0.02%	Australasian equities	New Zealand
PRESTIGE CONSUMER HEALTHCARE INC		0.02%	International equities	United States
HITACHI LTD		0.02%	International equities	Japan
GENERAL MOTORS CO COMMON STOCK USD.01		0.02%	International equities	UNITED STATES
ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01		0.02%	International equities	UNITED STATES

Water1		0.02% Other*	UK
New Zealand Dollar Custodial Account – MITNZ Listed Property Portfolio		0.02% Listed property	New Zealand
CASTELLUM AB		0.02% Listed property	Sweden
LG HOUSEHOLD HEALTH CARE		0.02% International equities	Korea
TERADYNE INC		0.02% International equities	United States
ACCENTURE PLC		0.02% International equities	Ireland
SEKISUI HOUSE REIT INC		0.02% Listed property	Japan
NISSAN CHEMICAL CORPORATION		0.02% International equities	Japan
ARVIDA GROUP LIMITED		0.02% Australasian equities	New Zealand
Infrastrutture Wireless Italiane S.p.A.		0.02% Other*	Italy
BYD CO LTD		0.02% International equities	China
TRADE DESK INC		0.02% International equities	United States
SUMITOMO MITSUI FINANCIAL GROUP INC		0.02% International equities	Japan
Office 15		0.02% Unlisted property	Australia
CHUBB LTD COMMON STOCK		0.02% International equities	SWITZERLAND
Exelon Corporation		0.02% Other*	United States
FRANCE	0.1% 01/03/2025	0.02% International fixed interest	France
HOYA CORP COMMON STOCK		0.02% International equities	JAPAN
DRAFTKINGS INC		0.02% International equities	United States
CITY DEVELOPMENTS SGD0.50		0.02% Listed property	Singapore
JAPAN(GOVT OF) 0% T-BILL 26/04/2021 JPY		0.02% International fixed interest	Japan
WD 40 CO		0.02% International equities	United States
NAN YA PLASTICS CORP		0.02% International equities	Taiwan
ILLINOIS TOOL WORKS COMMON STOCK USD.01		0.02% International equities	UNITED STATES
PUBLIC BANK BERHAD		0.02% International equities	Malaysia
TESLA INC COMMON STOCK USD.001		0.02% International equities	UNITED STATES
Outstanding Settlement Receipts - NZD		0.02% Australasian equities	New Zealand
PLAYTECH ORD NPV		0.02% International equities	Isle of Man
NISSHINBO HOLDINGS INC		0.02% International equities	Japan
CELANESE CORP SERIES A		0.02% International equities	United States
SHINSEI BANK LTD		0.02% International equities	Japan
LIBERTY MEDIA CORP COM US\$0.01 SER C SIRIUSXM		0.02% International equities	United States
BKW AG		0.02% International equities	Switzerland
Cheniery Energy, Inc.		0.02% Other*	United States
FNMA 30 YEARS SINGLE FAMILY MORTGAGE	2.5% 30 YEARS SETTLES MAY	0.02% International fixed interest	United States
AEON CREDIT SERVICE CO LTD		0.02% International equities	Japan
SUGI HOLDINGS CO LTD		0.02% International equities	Japan
ILLUMINA INC COMMON STOCK USD.01		0.02% International equities	UNITED STATES
COHU INC		0.02% International equities	United States
JAPAN(GOVT OF) 0.1% SNR 20/09/27	JPY50000	0.02% International fixed interest	Japan
UBE INDUSTRIES LTD JPY		0.02% International equities	Japan
UNI CHARM CORPORATION		0.02% International equities	Japan
NOMAD FOODS LTD COMMON STOCK		0.02% International equities	UNITED KINGDOM
Income Due - USD		0.02% Listed property	United States
VEEVA SYSTEMS INC		0.02% International equities	United States
CHOICE HOTELS INTERNATIONAL INC		0.02% Listed property	United States
KONICA MINOLTA HOLDINGS INC		0.02% International equities	Japan
SEVEN & I HOLDINGS CO LTD		0.02% International equities	Japan
AMBEV SA COM NPV		0.02% International equities	Brazil
UNITED STATES TREAS 1.625% DUE 11-15-2022		0.02% International fixed interest	United States
ARISTA NETWORKS INC COMMON STOCK USD.0001		0.02% International equities	UNITED STATES
WELLS FARGO & COMPANY		0.02% International equities	United States
Republic Services, Inc.		0.02% Other*	United States
QUANTA COMPUTER INC		0.02% International equities	Taiwan
BIO RAD LABORATORIES INC CLASS A		0.02% International equities	United States
KE HOLDINGS INC ADR		0.02% International equities	Cayman Islands
SUMISHO COMPUTER SYSTEMS CORPORATION		0.02% International equities	Japan
NEW YORK COMMUNITY BANCORP INC		0.02% International equities	United States
WYNDHAM HOTELS R COM USD		0.02% International equities	United States
ACCIONA SA COMMON STOCK EUR1.		0.02% International equities	SPAIN
HUATAI SECURITIES CO LTD		0.02% International equities	China
ADVANTEST CORP		0.02% International equities	Japan
Transmission & Distribution1		0.02% Other*	New Zealand
Industrial / Logistics 1		0.02% Unlisted property	Australia
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 200429 1.50 GB		0.02% New Zealand fixed interest	New Zealand
UNITED STATES TREAS NTS INFL IDX DTD 0.625% 01-15-2026		0.02% International fixed interest	United States
QUEST DIAGNOSTICS		0.02% International equities	United States
TENAGA NASIONAL BERHAD		0.02% International equities	Malaysia
CITIGROUP INC USD		0.02% International equities	United States
MEDTRONIC PLC		0.02% International equities	Ireland
Airport3		0.02% Other*	Australia
UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG		0.02% International fixed interest	United States
US 2YR NOTE (CBT) XCBT 30-JUN-2021		0.02% International fixed interest	United States
TOYOTA MOTOR CORP Y50		0.02% International equities	Japan
ALEXANDRIA REAL ESTATE EQUIT REIT USD.01		0.02% International equities	UNITED STATES
CHIBA BANK LTD JPY		0.02% International equities	Japan
ENCOMPASS HLTH CRP COM USD		0.02% International equities	United States
MASCO CORP USD		0.02% International equities	United States
REPLIGEN CORPORATION		0.02% International equities	United States
NEXTDC LIMITED ORDINARY FULLY PAID		0.02% Listed property	Australia
GEBERIT AG REG COMMON STOCK CHF.1		0.02% International equities	SWITZERLAND
LEG IMMOBILILIEN SE		0.02% Listed property	Germany
JAPAN(GOVT OF) 0% T-BILL 19/04/2021 JPY		0.02% International fixed interest	Japan
ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1		0.02% International equities	SWITZERLAND
SUN COMMUNITIES INC REIT USD.01		0.02% International equities	UNITED STATES
SWISS RE AG		0.02% International equities	Switzerland
SABRA HEALTHCARE REIT INC		0.02% Listed property	United States
LINCOLN NATL CORPORATION IND USD		0.02% International equities	United States
WABTEC CORP COMMON STOCK USD.01		0.02% International equities	UNITED STATES

Industrial / Logistics 2	0.02% Unlisted property	Australia
Renewable Energy2	0.02% Other*	Portugal
STARTS CORP INC	0.02% International equities	Japan
BROADSTONE NET LEA COM USD0.00025	0.02% Listed property	United States
VISUAL PHOTONICS EPITAXY CO LTD	0.02% International equities	Taiwan
SPAIN(KINGDOM OF) 0.5% SNR 30/04/2030 EUR1000	0.02% International fixed interest	Spain
GRUPA LOTOS SA	0.02% International equities	Poland
DECKERS OUTDOOR CORP	0.02% International equities	United States
UNIEURO SPA	0.02% International equities	Italy
SKELLERUP HOLDINGS LIMITED	0.02% Australasian equities	New Zealand
KLOECKNER & CO	0.02% International equities	Germany
ANZ BANKING GROUP	0.02% Australasian equities	Australia
INSPIRE MEDICAL SYSTEMS INC	0.02% International equities	United States
INTERTAPE POLYMER GROUP INC	0.02% International equities	Canada
CHR HANSEN HOLDING A/S COMMON STOCK DKK10.	0.02% International equities	DENMARK
LIBERTY MEDIA CORP COM	0.02% International equities	United States
CYRUSONE INC	0.02% Listed property	United States
STANDARD BANK GROUP	0.02% International equities	South Africa
ALLY FINANCIAL INC	0.02% International equities	United States
BRIGHTHOUSE FINANCIAL INC	0.02% International equities	United States
FIRSTRAND LTD	0.02% International equities	South Africa
VISHAY INTERTECHNOLOGY INC	0.02% International equities	United States
MEXICO(UTD MEX ST) 5.75% GTD SNR 05/03/26 MXN	0.02% International fixed interest	Mexico
BOSTON PROPERTIES INC REIT USD.01	0.02% International equities	UNITED STATES
CAMDEN PROPERTY TRUST	0.02% Listed property	United States
HANG LUNG PROPERTIES LIMITED	0.02% Listed property	Hong Kong
BP PLC -SPONS ADR	0.02% International equities	United Kingdom
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2015 2.125% DUE 05-15-2025 REG	0.02% International fixed interest	United States
BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.02% International equities	UNITED STATES
MEXICO(UTD MEX ST) 8.5% GTD SNR 31/05/2029 MXN	0.02% International fixed interest	Mexico
WESTPAC BANKING CORPORATION	0.02% Australasian equities	Australia
CHINA MERCHANTS BANK CO LTD	0.02% International equities	China
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES APRIL	0.02% International fixed interest	United States
RAPID7 INC COMMON STOCK USD.01	0.02% International equities	UNITED STATES
CSL LTD COMMON STOCK	0.02% International equities	AUSTRALIA
TEEKAY LNG PARTNERS LP	0.02% International equities	Marshall Island:
EVOQUA WATER TECHNOLOGIES CO COMMON STOCK USD.01	0.02% International equities	UNITED STATES
CRODA INTERNATIONAL PLC COMMON STOCK GBP:1060976	0.02% International equities	UNITED KINGDOM
CORESITE REALTY CORP	0.02% Listed property	United States
SPECTRIS PLC COMMON STOCK GBP.05	0.02% International equities	UNITED KINGDOM
Grupo Aeroportuario del Sureste SA de CV Class B	0.02% Other*	Mexico
QUALCOMM INC	0.02% International equities	United States
Industrial / Logistics 3	0.02% Unlisted property	Australia
Industrial / Logistics 4	0.02% Unlisted property	Australia
DANONE COMMON STOCK EUR.25	0.02% International equities	FRANCE
GRUPO FINANCIERO BANORTE SAB DE CV SER O	0.02% International equities	Mexico
SIMON PROPERTY GROUP INC USD	0.02% Listed property	United States
DIC CORPORATION	0.02% International equities	Japan
MYERS INDUSTRIES INC	0.02% International equities	United States
AIR LIQUIDE SA COMMON STOCK EUR5.5	0.02% International equities	FRANCE
UNUMPROVIDENT CORPORATION	0.02% International equities	United States
BELGIUM(KINGDOM) 0.8% SNR 22/06/2025 EURO.01	0.02% International fixed interest	Belgium
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES APRIL	0.02% International fixed interest	United States
BRISTOL MYERS SQUIBB COMPANY	0.02% International equities	United States
NEC ELECTRONICS CORP	0.02% International equities	Japan
GOLD FIELDS LTD	0.02% International equities	South Africa
GOLDEN OCEAN GROUP LTD	0.02% International equities	Bermuda
JACK IN THE BOX INC	0.02% International equities	United States
Industrial / Logistics 5	0.02% Unlisted property	Australia
NOVATEK PJSC	0.02% International equities	Russia
BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.02% International equities	UNITED STATES
Euro	0.02% International fixed interest	
BROOKFIELD RENEWABLE PARTNER LTD PART	0.02% International equities	CANADA
LARGAN PRECISION CO LTD	0.02% International equities	Taiwan
BROWN FORMAN CORP	0.02% International equities	United States
WATERS CORPORATION	0.02% International equities	United States
FOLEY TRASIMENE AC COM CL A SHS ORD	0.02% International equities	United States
East Japan Railway Co	0.02% Other*	Japan
Australian Dollar Custodial Account – MMF Global Sovereign Bond Fund	0.02% International fixed interest	Australia
MIMECAST LTD COMMON STOCK USD.01	0.02% International equities	UNITED STATES
GENPACT LTD	0.02% International equities	Bermuda
FNMA POOL #MA4305 2% 04-01-2051 BEO	0.02% International fixed interest	United States
UNILEVER PLC	0.02% International equities	United Kingdom
RPM INTERNATIONAL INC	0.02% International equities	United States
TOKUYAMA CORP	0.02% International equities	Japan
NVIDIA CORP COMMON STOCK USD.001	0.02% International equities	UNITED STATES
SUEDZUCKER AG	0.02% International equities	Germany
EQUITY RESIDENTIAL	0.02% Listed property	United States
ORACLE CORP COMMON STOCK USD.01	0.02% International equities	UNITED STATES
DIASORIN ORD COMMON STOCK	0.02% International equities	EU EUROPEAN I
COHN ROBBINS HOLDI COM CL A ORD SHS	0.02% International equities	Cayman Islands
VONOVIA SE COMMON STOCK	0.02% International equities	GERMANY
PROGRESSIVE CORP COMMON STOCK USD1.0	0.02% International equities	UNITED STATES
ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.02% International equities	UNITED STATES
GODADDY INC CLASS A COMMON STOCK USD.001	0.02% International equities	UNITED STATES
OKAMURA CORP	0.02% International equities	Japan
TEAMVIEWER AG COMMON STOCK	0.02% International equities	GERMANY
PLAINS GP HLDGS LP LTD PARTNER	0.02% International equities	United States
POLSKI KONCERN NAFTOWY	0.02% International equities	Poland

FISCHER (GEORG) REG COMMON STOCK CHF1.0	0.02% International equities	SWITZERLAND
ARISTA NETWORKS INC	0.02% International equities	United States
ETHAN ALLEN INTERIORS INC	0.02% International equities	United States
LINDE PLC	0.02% International equities	Ireland
FIVE9 INC	0.02% International equities	United States
UNITED STATES TREAS NTS DTD 604 2.375% DUE 08-15-2024 REG	0.02% International fixed interest	United States
IHEART MEDIA INC	0.02% International equities	United States
GLOBE LIFE INC COMMON STOCK USD1.0	0.02% International equities	UNITED STATES
ROYAL BANK OF CANADA	0.02% International equities	Canada
KUREHA CORPORATION NPV	0.02% International equities	Japan
CERNER CORP COM USD0.01	0.02% International equities	United States
NEW ZEALAND(GOVT) IDX/LKD BDS 20/09/2030NZD	0.02% International fixed interest	New Zealand
AFT PHARMACEUTICALS LTD	0.02% Australasian equities	New Zealand
BOSTON PROPERTIES INC	0.02% Listed property	United States
TERRENO REALTY COR COM	0.02% Listed property	United States
Office 45	0.02% Unlisted property	N/A
ERICSSON LM - B SHS	0.02% International equities	Sweden
EQT CORPORATION	0.02% International equities	United States
INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.02% International equities	UNITED STATES
TOURMALINE OIL CP COM	0.02% International equities	Canada
FNMA SINGLE FAMILY MORTGAGE 2.5% 15 YEARS SETTLES APRIL	0.02% International fixed interest	United States
SUNAC CHINA HLDGS	0.02% International equities	Cayman Islands
TECAN GROUP AG	0.02% International equities	Switzerland
RENGO CO LTD	0.02% International equities	Japan
COSTCO WHOLESALE CORP COMMON STOCK USD.005	0.02% International equities	UNITED STATES
ENPLAS CORP	0.02% International equities	Japan
ILIAD SA	0.02% International equities	France
ENDESA SA	0.02% International equities	Spain
New Zealand Dollar Custodial Account – MITNZ Commodities Portfolio	0.02% Commodities	New Zealand
Australian Dollar Custodial Account – MMF Global Unlisted Infrastructure Fund	0.02% Other*	Australia
Office 16	0.02% Unlisted property	Australia
ZOETIS INC COMMON STOCK USD.01	0.02% International equities	UNITED STATES
CHINA MERCHANTS BANK CO LIMITED	0.02% International equities	China
GIANT MANUFACTURING CO LTD	0.02% International equities	Taiwan
PARK HOTELS & RESORTS INC	0.02% Listed property	United States
LIXIL CORPORATION	0.02% International equities	Japan
VODACOM GROUP LTD COMMON STOCK	0.02% International equities	SOUTH AFRICA
CHILDREN'S PLACE INC	0.02% International equities	United States
T MOBILE US INC COMMON STOCK USD.0001	0.02% International equities	UNITED STATES
A P MOLLER MAERSK AS	0.02% International equities	Denmark
GNMA II JUMBOS 2.5% 30 YEARS SETTLES APRIL	0.02% International fixed interest	United States
HIKMA PHARMACEUTICALS PLC COMMON STOCK GBP.1	0.02% International equities	JORDAN
JABIL INC	0.02% International equities	United States
JACK HENRY & ASSOCIATES INC	0.02% International equities	United States
SINGAPORE(GOVT OF) 3% SNR 01/09/2024 SGD1000	0.02% International fixed interest	Singapore
CATERPILLAR INC	0.02% International equities	United States
PROG HOLDINGS INC	0.02% International equities	United States
SIXT SE PRF	0.02% International equities	Germany
GREAT PORTLAND EST ORD	0.02% Listed property	United Kingdom
GNMA II JUMBOS 2.5% 30 YEARS SETTLES MAY	0.02% International fixed interest	United States
CONSTELLATION SOFTWARE INC COMMON STOCK	0.02% International equities	CANADA
L BRANDS INC COM USD0.50	0.02% International equities	United States
AGCO CORP	0.02% International equities	United States
Industrial / Logistics 6	0.02% Unlisted property	Australia
CANADA HOUSING TST 1.4% GTD SNR 15/03/2031 CAD	0.02% International fixed interest	Canada
APA CORPORATION COM USD0.625	0.02% International equities	United States
KT CORPORATION	0.02% International equities	Korea
UNITED STATES TREAS N/B T/NOTE 2.625% 12-15-2021 REG	0.02% International fixed interest	United States
VALEO SA COMMON STOCK EUR1.0	0.02% International equities	FRANCE
SK TELECOM	0.02% International equities	Korea
NU SKIN ENTERPRISES INC - CLASS A	0.02% International equities	United States
Industrial / Logistics 7	0.02% Unlisted property	Australia
Retail 5	0.02% Unlisted property	Australia
NEXITY COMMON STOCK EUR5.0	0.02% International equities	FRANCE
2.250 NEXTERA ENERGY CAPITAL 01-JUN-2030	0.02% International fixed interest	United States
COSMOS PHARMACEUTICAL CORP	0.02% International equities	Japan
KEYENCE CORP COMMON STOCK	0.02% International equities	JAPAN
HKT TRUST AND HKT SHARE STAPLED UNIT	0.02% International equities	Hong Kong
SIRIUS XM HLDGS IN COM USD 0.001	0.02% International equities	United States
KATITAS CO LTD COMMON STOCK	0.02% International equities	JAPAN
NTN CORPORATION Y50	0.02% International equities	Japan
JAPAN AIR TERMINAL CO	0.02% International equities	Japan
OKI ELECTRIC INDUSTRY CO LTD	0.02% International equities	Japan
AF POYRY AB SR B NPV	0.02% International equities	Sweden
STARBUCKS CORP	0.02% International equities	United States
TRIPOD TECHNOLOGY CORP	0.02% International equities	Taiwan
APPLIED MATERIALS US	0.02% International equities	United States
National Grid plc	0.02% Other*	United Kingdom
AMEDISYS INC COMMON STOCK USD.001	0.02% International equities	UNITED STATES
CHINA STEEL CORP	0.02% International equities	Taiwan
CSPC PHARMACEUTICAL GROUP	0.02% International equities	Hong Kong
TETRA TECH INC COMMON STOCK USD.01	0.02% International equities	UNITED STATES
AVIAT NETWORKS INC	0.02% International equities	United States
ITRON INC COMMON STOCK	0.02% International equities	UNITED STATES
FLEETCOR TECHNOLOGIES INC	0.02% International equities	United States
CIENA CORP	0.02% International equities	United States
WORLD CO LTD	0.02% International equities	Japan
PING AN INSURANCE GROUP CO OF CHINA LTD	0.02% International equities	China
ASICS CORP	0.02% International equities	Japan

FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES APRIL	0.02% International fixed interest	United States
ATHENE HOLDING LTD	0.02% International equities	Bermuda
RHI MAGNESITA NV	0.02% International equities	Netherlands
MATTHEWS INTERNATIONAL CORPORATION	0.02% International equities	United States
New Zealand Dollar Custodial Account – MITNZ Overseas Small Companies Portfolio	0.02% International equities	New Zealand
MOLSON COORS BEVERAGE CO	0.02% International equities	United States
PASONA GROUP INC NPV	0.02% International equities	Japan
THE TORONTO DOMINION BANK	0.02% International equities	Canada
ETSY INC COMMON STOCK USD.001	0.02% International equities	UNITED STATES
AEGON NV ADR	0.02% International equities	Netherlands
NEVRO CORP	0.02% International equities	United States
HYUNDAI MOBIS	0.02% International equities	Korea
NAGASE & CO LTD	0.02% International equities	Japan
INVESTORE PROPERTY LTD	0.02% Australasian equities	New Zealand
KDDI CORP COMMON STOCK	0.02% International equities	JAPAN
ZTO EXPRESS CAYMAN INC	0.02% International equities	Cayman Islands
KOREA(REPUBLIC OF) 1.5% SNR 10/12/30 KRW10000	0.02% International fixed interest	Korea, Republic
ASTRAZENECA PLC	0.02% International equities	United Kingdom
ARDETEC CORP	0.02% International equities	Taiwan
TEGNA INC	0.02% International equities	United States
CZECH(REP OF) 1.25% SNR 14/02/25 CZK10000	0.02% International fixed interest	Czech Republic
WIHLBORGS FAST AB NPV POST SPLIT	0.02% Listed property	Sweden
INTL FINANCE CORP 6.3% SNR 25/11/24 DUALCURR	0.02% International fixed interest	Multi-National
BALLYS CORPORATION COM USD0.01	0.02% International equities	United States
TECAN GROUP AG REG COMMON STOCK CHF.1	0.02% International equities	SWITZERLAND
ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.02% International equities	UNITED STATES
ORPEA COMMON STOCK EUR1.25	0.02% International equities	FRANCE
GENERAL ELECTRIC CO	0.02% International equities	United States
BARNES GROUP INC	0.02% International equities	United States
MELIA HOTELS INTERNATIONAL SA	0.02% International equities	Spain
ASE TECHNOLOGY HOLDING CO LTD	0.02% International equities	Taiwan
SIEMENS AG NPV EUR	0.02% International equities	Germany
AUSTRALIA(CMNWLTH) 3% SNR 21/03/2047 AUD1000	0.02% International fixed interest	Australia
MORI HILLS REAL ESTATE INVESTMENT CORPOR	0.02% Listed property	Japan
SOFTBANK GROUP CORP	0.02% International equities	Japan
UNITED KINGDOM(GOVERNMENT OF) 0.125% IDX/LKD 22/03/26 GBP	0.02% International fixed interest	United Kingdom
BROOKDALE SENIOR LIVING INC	0.02% International equities	United States
PARAGUAY (REPUBLIC 5% SNR 15/04/2026 USD200000	0.02% International fixed interest	Paraguay
LANDIS GYR GROUP AG COMMON STOCK CHF10.0	0.02% International equities	SWITZERLAND
SEAWORLD ENTERTAINMET INC	0.02% International equities	United States
MERCURY GENERAL CORP	0.02% International equities	United States
FORD MOTOR CO COMMON STOCK USD.01	0.02% International equities	UNITED STATES
MIDDLEBY CORP	0.02% International equities	United States
Income Due - KRW	0.02% International equities	Korea
UNITED MICROELECTRONICS CORP	0.02% International equities	Taiwan
SYNCHRONY FINANCIAL	0.02% International equities	United States
BNY USD COLLATERAL	0.02% International equities	United States
Retail 6	0.02% Unlisted property	Australia
SAFARICOM PLC COMMON STOCK KES.5	0.02% International equities	KENYA
SQUARE INC A COMMON STOCK USD.0000001	0.02% International equities	UNITED STATES
ARC RESOURCES COM NPV	0.02% International equities	Canada
TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.	0.02% International equities	TAIWAN
SUPER MICRO COMPUTER INC	0.02% International equities	United States
SINGAPORE(GOVT OF) 2.875% SNR 01/09/30 SGD1000	0.02% International fixed interest	Singapore
CADENCE DESIGN SYSTEMS INC COM STK USD0.	0.02% International equities	United States
AIN HOLDINGS INC COMMON STOCK	0.02% International equities	JAPAN
UNITED STATES TREAS BILLS 0% TBILL 04-27-2021	0.02% International fixed interest	United States
NZ EXCHANGE LTD	0.02% Australasian equities	New Zealand
WI UNITED STATES 0% TREAS BILLS DUE 04-22-2021	0.02% International fixed interest	United States
SAMSUNG SDS CO LTD	0.02% International equities	Korea
METLIFE INC COMMON STOCK USD.01	0.02% International equities	UNITED STATES
ACER INC	0.02% International equities	Taiwan
RH COM USD0.0001	0.02% International equities	United States
KB FINANCIAL GROUP INC	0.02% International equities	Korea
GNMAII POOL #MA7254 2.0% DUE 03-20-2051 REG	0.02% International fixed interest	United States
JAPANESE YEN	0.02% International equities	JAPAN
UNITED PARCEL SERVICE - B	0.02% International equities	United States
ITAU UNIBANCO HOLDING SA	0.02% International equities	Brazil
LUMBER LIQUIDATORS HOLDINGS INC	0.02% International equities	United States
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.02% Listed property	Canada
CONSOLIDATED EDISON CO N Y INC DEB SER 2018 C FLTG RATE DUE 06-25-2021 REG	0.02% International fixed interest	United States
SAMSUNG SDI CO LTD PFD COMMON STOCK KRW5000.	0.02% International equities	KOREA
COLOMBIA(REP OF) 4.5% SNR MTN 15/03/2029USD	0.02% International fixed interest	Colombia
ELKEM ASA	0.02% International equities	Norway
GOLDMAN SACHS GROUP INC.	0.02% International equities	United States
Industrial / Logistics 8	0.02% Unlisted property	Australia
Energy8	0.02% Other*	China
DR HORTON INC	0.02% Listed property	United States
INDONESIA(REP OF) 1.45% SNR 18/09/26 EUR1000	0.02% International fixed interest	Indonesia
Outstanding Settlement Receipts - BRL	0.02% International equities	Brazil
STONECO LTD A COMMON STOCK USD.000079365	0.02% International equities	BRAZIL
DEERE & CO	0.02% International equities	United States
BILLERUDKORSNAS PUBL AB	0.02% International equities	Sweden
BIOMERIEUX COMMON STOCK	0.02% International equities	FRANCE
MEXICO(UTD MEX ST) 7.5% GTD SNR 03/06/2027 MXN	0.02% International fixed interest	Mexico
MORGAN STANLEY	0.02% International equities	United States
JAPAN GOVT CPI IDX/LKD 10/03/2028	0.02% International fixed interest	Japan
SMA SOLAR TECH	0.02% International equities	Germany
TRUSTPOWER LTD	0.02% Australasian equities	New Zealand

3.875 VOLKSWAGEN INTL FIN NV (PERP)	0.02%	International fixed interest	Germany
HSBC HOLDINGS PLC	0.02%	International equities	United Kingdom
Retail 7	0.02%	Unlisted property	Australia
JAFCO GROUP CO LTD	0.02%	International equities	Japan
WESFARMERS LTD COMMON STOCK	0.02%	International equities	AUSTRALIA
PHOSAGRO PJSC GDR	0.02%	International equities	Russia
MOL HUNGARIAN OIL	0.02%	International equities	Hungary
HP INC COMMON STOCK USD.01	0.02%	International equities	UNITED STATES
L'OREAL	0.02%	International equities	France
COUNTRY GARDEN SVC USDO.0001	0.02%	International equities	Cayman Islands
LAM RESEARCH CORPORATION	0.02%	International equities	United States
ESR CAYMAN LTD	0.02%	Listed property	Cayman Islands
ENERPLUS ORD	0.02%	International equities	Canada
EURO-BUND FUTURE XEUR 08-JUN-2021	0.02%	International fixed interest	Germany
MGM GROWTH PROPERTIES LLC	0.01%	Listed property	United States
INFORMA PLC	0.01%	International equities	United Kingdom
JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2020 REG	0.01%	International fixed interest	United States
LAUREATE EDUCATION INC A COMMON STOCK USD.001	0.01%	International equities	UNITED STATES
HEWLETT PACKARD ENTERPRISE CO	0.01%	International equities	United States
MURPHY OIL CORP	0.01%	International equities	United States
OTSUKA HLDGS CO NPV	0.01%	International equities	Japan
UNITED STATES TREAS DTD 02/15/2015 2% DUE 02-15-2025 REG	0.01%	International fixed interest	United States
BIG YELLOW GROUP PLC	0.01%	Listed property	United Kingdom
SANDERSON FARMS INC	0.01%	International equities	United States
UNITED MEXICAN STATES 7.75% 29/05/31	0.01%	International fixed interest	Mexico
Industrial / Logistics 51	0.01%	Unlisted property	Australia
MIXI INC NPV	0.01%	International equities	Japan
3M CO	0.01%	International equities	United States
PUBLIC POWER CORP	0.01%	International equities	Greece
3.750 AKER BP ASA 15-JAN-2030	0.01%	International fixed interest	Norway
Industrial / Logistics 9	0.01%	Unlisted property	Australia
AGRICULTURAL BANK OF CHINA LTD	0.01%	International equities	China
CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK ILS.01	0.01%	International equities	ISRAEL
SANRIO CO LTD NPV	0.01%	International equities	Japan
CHURCHILL CAPITA CORP II	0.01%	International equities	United States
SEEK LTD COMMON STOCK	0.01%	International equities	AUSTRALIA
RELX PLC COMMON STOCK GBP.144397	0.01%	International equities	UNITED KINGDOM
BLACKROCK INC	0.01%	International equities	United States
BANK RAKYAT INDONESIA PERSER COMMON STOCK IDR50.0	0.01%	International equities	INDONESIA
WEYERHAEUSER CO USD	0.01%	Listed property	United States
INDORAMA VENTURES PCL	0.01%	International equities	Thailand
BIOGEN INC COMMON STOCK USD.0005	0.01%	International equities	UNITED STATES
GENUS PLC COMMON STOCK GBP.1	0.01%	International equities	UNITED KINGDOM
LEG IMMOBILIEN SE COMMON STOCK	0.01%	International equities	GERMANY
CONDUENT INC	0.01%	International equities	United States
MUENCHENER RUECKVER AG REG COMMON STOCK	0.01%	International equities	GERMANY
MANHATTAN ASSOCIATES INC	0.01%	International equities	United States
Office 46	0.01%	Unlisted property	N/A
EARTH CORPORATION NPV	0.01%	International equities	Japan
Office 17	0.01%	Unlisted property	Australia
INTERNATIONAL BK FOR RECON & DEV GLOBAL NT FLTG VAR RT DUE 08-19-2027 REG	0.01%	International fixed interest	United States
(FRN) CAR 2020-1FRV A 21-OCT-2036	0.01%	International fixed interest	France
HYUNDAI MOTOR CO LTD	0.01%	International equities	Korea
COLOMBIA(REPUBLIC OF) 6.0% 28/04/2028	0.01%	International fixed interest	Colombia
PRIMAX ELECTRONICS LTD	0.01%	International equities	Taiwan
INTUIT INC	0.01%	International equities	United States
OLD MUTUAL LTD COMMON STOCK	0.01%	International equities	SOUTH AFRICA
MIMECAST LTD	0.01%	International equities	Jersey
FSF MANAGEMENT COMPANY LTD	0.01%	Australasian equities	New Zealand
MARATHON PETROL COM	0.01%	International equities	United States
DIPLOMA PLC COMMON STOCK GBP.05	0.01%	International equities	UNITED KINGDOM
ULTRAPAR PARTICIPACOM NPV	0.01%	International equities	Brazil
GOLUB CAPITAL BDC INC	0.01%	International equities	United States
KESKO OYJ-B SHS	0.01%	International equities	Finland
Office 18	0.01%	Unlisted property	Australia
CIMB GROUP HOLDINGS BERHAD	0.01%	International equities	Malaysia
WANT WANT CHINA HOLDINGS LTD	0.01%	International equities	Cayman Islands
Parking2	0.01%	Other*	Australia
GREEN DOT CORP	0.01%	International equities	United States
AGF MANAGEMENT LIMITED	0.01%	International equities	Canada
BUNKA SHUTTER CO LTD	0.01%	International equities	Japan
COLOMBIA(REP OF) 7% NTS 30/06/32 COPB**REGS	0.01%	International fixed interest	Colombia
TAIWAN GLASS IND CORP	0.01%	International equities	Taiwan
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.01%	Australasian equities	New Zealand
HONDA MOTOR CO LTD ADR	0.01%	International equities	Japan
SPECTRIS PLC	0.01%	International equities	United Kingdom
WELLINGTON DRIVE TECHNOLOGIES LIMITED	0.01%	Australasian equities	New Zealand
JAPAN GOVT TBOND .1% 20/06/2029	0.01%	International fixed interest	Japan
JAPAN(GOVT OF) 0% T-BILL 24/05/2021 JPY	0.01%	International fixed interest	Japan
Office 19	0.01%	Unlisted property	Australia
CVS HEALTH CORP	0.01%	International equities	United States
CORPORATE OFFICE PROPERTIES	0.01%	International equities	United States
TWD BNP PARIBAS A/C	0.01%	International equities	Taiwan
WESTERN DIGITAL CORP	0.01%	International equities	United States
QISDA CORP	0.01%	International equities	Taiwan
ADVA OPTICAL NETWORKING SE	0.01%	International equities	Germany
PETROLEO BRASILIRIO SA	0.01%	International equities	Brazil
YANDEX N.V. COM	0.01%	International equities	Netherlands
Outstanding Settlement Receipts - JPY	0.01%	International equities	Japan

DERWENT LONDON PLC	0.01% Listed property	United Kingdom
Industrial / Logistics 10	0.01% Unlisted property	Australia
ALARM.COM HOLDINGS INC	0.01% International equities	United States
PVTP L OCEAN TRAILS CLO VI/OCEAN TRAILS SER 16-6A CL ARR FLTG RT 07-15-2028	0.01% International fixed interest	United States
CHURCHILL DOWNS INCORPORATED	0.01% International equities	United States
MAPLETREE INDUSTRIAL TRUST	0.01% Listed property	Singapore
New Zealand Dollar Custodial Account – MITNZ Mercer NZ Shares Index Portfolio	0.01% Australasian equities	New Zealand
CROWN HOLDINGS INC	0.01% International equities	United States
CNP ASSURANCES	0.01% International equities	France
HKD BNP PARIBAS A/C	0.01% International equities	Hong Kong
mitsubishi materl Y50	0.01% International equities	Japan
KINGSPAN GROUP PLC COMMON STOCK EUR.13	0.01% International equities	IRELAND
British pound sterling	0.01% International fixed interest	
TENCENT MUSIC ENTERTAINMENT GROUP	0.01% International equities	Cayman Islands
Avista Corporation	0.01% Other*	United States
LI NING CO LTD	0.01% International equities	Cayman Islands
SSGA SPDR ETFS E I BB SPDR BARC EMG MARKETS LO	0.01% International fixed interest	Emerging Mark
ASB BANK Ltd Bond 4.245% 26/05/2021	0.01% Cash and cash equivalents	New Zealand
BENETEAU SA	0.01% International equities	France
FISHER + PAYKEL HEALTHCARE C COMMON STOCK	0.01% International equities	NEW ZEALAND
QUIN STREET INC COM	0.01% International equities	United States
Road & Rail3	0.01% Other*	India
FUJI ELECTRIC CO LTD	0.01% International equities	Japan
ROCKET COMPANIES INC	0.01% International equities	United States
Renewable Energy5	0.01% Other*	Canada
Office 20	0.01% Unlisted property	Australia
EDP-ENERGIAS DO BRASIL SA	0.01% International equities	Brazil
ENN ENERGY HOLDINGS LTD	0.01% International equities	Cayman Islands
SINGAPORE DOLLAR	0.01% International equities	SINGAPORE
JAPAN(GOVT OF) 1.5% BDS 20/03/2034 JPY50000	0.01% International fixed interest	Japan
JAPAN(GOVT OF) 0% T-BILL 10/05/2021 JPY	0.01% International fixed interest	Japan
KOTAK MAHINDRA BANK LTD COMMON STOCK INR5.0	0.01% International equities	INDIA
BELLUNA CO LTD	0.01% International equities	Japan
LOCALIZA RENT A CAR	0.01% International equities	Brazil
ANTHEM INC COMMON STOCK USD.01	0.01% International equities	UNITED STATES
AVEX GROUP HOLDINGS INC	0.01% International equities	Japan
SHINHAN FINANCIAL GROUP	0.01% International equities	Korea
Industrial / Logistics 11	0.01% Unlisted property	Australia
FRANCE(GOVT OF) 2.5% 25/05/2030	0.01% International fixed interest	France
NIPPON SHOKUBAI JP50	0.01% International equities	Japan
T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.01% International equities	UNITED STATES
US TSY INFL IX TREAS BD 0.625 01-15-2024	0.01% International fixed interest	United States
Hera S.p.A.	0.01% Other*	Italy
CHINATRUST FINANCIAL HOLDING CO LTD	0.01% International equities	Taiwan
CENTRAL GLASS CO LTD	0.01% International equities	Japan
3.700 ANHEUSER-BUSCH INBEV SA/ 02-APR-20	0.01% International fixed interest	Belgium
PHILLIPS 66 COM USD0.01	0.01% International equities	United States
EMBOTELLADORAS ARCA SA - NOMINATIVE SHAR	0.01% International equities	Mexico
SSAB AB SERIES B	0.01% International equities	Sweden
CUMMINS INC COMMON STOCK USD2.5	0.01% International equities	UNITED STATES
CELLNEX TELECOM SA 1.875% SNR 26/06/2029EUR	0.01% International fixed interest	Spain
GALENICA SANTE SA	0.01% International equities	Switzerland
FIRST SOLAR INC COMMON STOCK USD.001	0.01% International equities	UNITED STATES
BANK OF NEW ZEALAND RCD MATURING 16/06/2021	0.01% Cash and cash equivalents	New Zealand
MEXICO(UNITED MEXICAN STATES) 10% 05/12/24	0.01% International fixed interest	Mexico
ALCON INC COMMON STOCK CHF.04	0.01% International equities	SWITZERLAND
DRAX GROUP PLC	0.01% International equities	United Kingdom
CIGNA CORP COM	0.01% International equities	United States
COSMO ENERGY HOLDINGS CO LTD	0.01% International equities	Japan
BOOKING HLDGS INC COM USD0.008	0.01% International equities	United States
ONEOK INC	0.01% International equities	United States
TITULOS DE TBOND 7.75% 18/09/2030	0.01% International fixed interest	Colombia
HK ELECTRIC INVESTMENTS LTD	0.01% International equities	Cayman Islands
7.625 CARNIVAL CORP 01-MAR-2026	0.01% International fixed interest	United States
TELSTRA CORPORATION LIMITED	0.01% International equities	Australia
KINDER MOR INC DEL COM USD0.01	0.01% International equities	United States
AUSTRALIA(CMNWLTH) 2.5% SNR 21/05/2030 AUD100	0.01% International fixed interest	Australia
CHRISTIAN DIOR SE	0.01% International equities	France
RESIDEO TECHNOLOGIES INC	0.01% International equities	United States
ALTRA INDUSTRIAL MOTION CORP	0.01% International equities	United States
UPC TECHNOLOGY CORP	0.01% International equities	Taiwan
0.750 CELLNEX TELECOM SA 20-NOV-2031	0.01% International fixed interest	Spain
Industrial / Logistics 12	0.01% Unlisted property	Australia
PHILIPPINES(REP OF 3.9% SNR 26/11/22 DUAL CURR	0.01% International fixed interest	Philippines
GODREJ CONSUMER PRODUCTS LTD COMMON STOCK INR1.	0.01% International equities	INDIA
LS CORP	0.01% International equities	Korea
LIBERTY LATIN AMERICA LTD	0.01% International equities	Bermuda
MORGAN STANLEY 4.431% 01-23-2030	0.01% International fixed interest	United States
MEXICO(UTD MEX ST) 8.5% GTD SNR 18/11/2038 MXN	0.01% International fixed interest	Mexico
CRA INTERNATIONAL INC	0.01% International equities	United States
SERVICENOW INC	0.01% International equities	United States
CAN 10YR BOND FUT XM0D 21-JUN-2021	0.01% International fixed interest	Canada
NATIONWIDE B/S 5.875%-FR PERP GBP1000'REGS	0.01% International fixed interest	United Kingdom
SELECT MED HLDGS COM	0.01% International equities	United States
ANTHEM INC	0.01% International equities	United States
SYKES ENTERPRISE INC	0.01% International equities	United States
Road & Rail5	0.01% Other*	Australia
GNMA II JUMBOS 4% 30 YEARS SETTLES APRIL	0.01% International fixed interest	United States
SINGAPORE(GOVT OF) 3.5% SNR 01/03/2027 SGD1000	0.01% International fixed interest	Singapore

INDONESIA(REP OF) 7% SNR 15/09/30	IDR50000000	0.01% International fixed interest	Indonesia
Industrial / Logistics 13		0.01% Unlisted property	Australia
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP	BND5 5.5% DUE 05-01-2026	0.01% International fixed interest	United States
FNMA SINGLE FAMILY MORTGAGE 2% 15 YEARS SETTLES APRIL		0.01% International fixed interest	United States
H AND E EQUIPMENT SERVICES INC		0.01% International equities	United States
VOLKSWAGEN NVP DEM50		0.01% International equities	Germany
PROOFPOINT INC		0.01% International equities	United States
BBVA(BILB-VIZ-ARG) 5.875%-FRN PERP	EUR20000005	0.01% International fixed interest	Spain
US 10yr Ultra Fut XCBT 21-JUN-2021		0.01% International fixed interest	United States
SK INNOVATION		0.01% International equities	Korea
LONG CHEN PAPER CO LTD		0.01% International equities	Taiwan
UNICHARM CORP COMMON STOCK		0.01% International equities	JAPAN
LAM RESEARCH CORP COMMON STOCK USD.001		0.01% International equities	UNITED STATES
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES APRIL		0.01% International fixed interest	United States
INDONESIA(REP OF) 7.5% SNR 15/06/2035	IDR	0.01% International fixed interest	Indonesia
SPAIN(KINGDOM OF) 1.85% SNR 30/07/35	EUR1000	0.01% International fixed interest	Spain
BRIXMOR OPER 4.05% DUE 07-01-2030		0.01% International fixed interest	United States
AIB GROUP PLC 6.25%-FRN PERP	EUR2000000	0.01% International fixed interest	Ireland
REALTEK SEMICONDUCTOR CORP		0.01% International equities	Taiwan
SINGAPORE(GOVT OF) 2.75% DUE 01/07/23	SGD1000	0.01% International fixed interest	Singapore
NIPPON SUISAN KAISHA LTD		0.01% International equities	Japan
RAPID7 INC		0.01% International equities	United States
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED		0.01% International equities	Japan
Industrial / Logistics 14		0.01% Unlisted property	Australia
Industrial / Logistics 15		0.01% Unlisted property	Australia
BANK PEKAO SA		0.01% International equities	Poland
PATRICK INDS INC COM NPV		0.01% International equities	United States
AIXTRON SE		0.01% International equities	Germany
MAXAR TECHN INC COM		0.01% International equities	United States
ELECTRA CONSUMER PRODUCTS 1970 LTD		0.01% International equities	Israel
IHS MARKIT LTD COMMON STOCK USD.01		0.01% International equities	UNITED KINGDOM
Retail 8		0.01% Unlisted property	Australia
WINBOND ELECTRONICS CORP		0.01% International equities	Taiwan
BANDWITH INC		0.01% International equities	United States
UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046		0.01% International fixed interest	United States
TENARIS SA		0.01% International equities	Luxembourg
AU OPTRONICS CORP		0.01% International equities	Taiwan
PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01		0.01% International equities	UNITED STATES
UTD STATES TREAS .5% DUE 03-15-2023		0.01% International fixed interest	United States
ORSTED A/S 4.875% SNR 12/01/2032	GBP	0.01% International fixed interest	Denmark
ALLSTATE CORP COMMON STOCK USD.01		0.01% International equities	UNITED STATES
KIKKOMAN CORPORATION JPY		0.01% International equities	Japan
GIVAUDAN REG COMMON STOCK CHF10.0		0.01% International equities	SWITZERLAND
OASIS MIDSTREAM PARTNERS LP		0.01% International equities	United States
INNOVENT BIOLOGICS INC		0.01% International equities	Cayman Islands
ATLAS COPCO AB A SHS COMMON STOCK SEK.639		0.01% International equities	SWEDEN
PHOTRONICS INC		0.01% International equities	United States
GEELY AUTOMOBILE HOLDINGS LT		0.01% International equities	Cayman Islands
VOLKSWAGEN LEASING 0.25% GTD SNR	12/01/26 EUR	0.01% International fixed interest	Germany
BANK OF NEW ZEALAND RCD MATURING 22/06/2021		0.01% Cash and cash equivalents	New Zealand
BANK OF NEW ZEALAND RCD MATURING 29/06/2021		0.01% Cash and cash equivalents	New Zealand
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO LTD		0.01% International equities	China
UMICORE COMMON STOCK		0.01% International equities	BELGIUM
INTERPUBLIC GROUP COS INC USD		0.01% International equities	United States
BANCO DO BRASIL SA		0.01% International equities	Brazil
SOSEI GROUP CORP		0.01% International equities	Japan
AMERICAN CAMPUS COMMUNITIES		0.01% Listed property	United States
MEXICO(UNITED MEXICAN STATES) 7.75% NTS 13/11/42		0.01% International fixed interest	Mexico
WAN HAI LINES LTD		0.01% International equities	Taiwan
GRAHAM HOLDINGS CO COM		0.01% International equities	United States
DCP MIDSTREAM PARTNERS LP		0.01% International equities	United States
SUMITOMO ELECTRIC		0.01% International equities	Japan
Office 21		0.01% Unlisted property	Australia
GUESS? INC		0.01% International equities	United States
JAPAN(GOVT OF) 0.4% SNR 20/06/49	JPY50000	0.01% International fixed interest	Japan
UBS GROUP AG 5.0% 31/12/2049		0.01% International fixed interest	Switzerland
TRUIST FINL CORP COM USD5		0.01% International equities	United States
TOMRA SYSTEMS ASA COMMON STOCK NOK1.		0.01% International equities	NORWAY
VALERO ENERGY CORP		0.01% International equities	United States
MELROSE INDUST PLC ORD GBPO		0.01% International equities	United Kingdom
CHINA VANKE CO RES		0.01% International equities	China
CHARTER COMMUN INC COM		0.01% International equities	United States
CREDIT SUISSE GP 7.25%-FRN PERP	USD2000000	0.01% International fixed interest	Switzerland
Retail 10		0.01% Unlisted property	Australia
CHINA LIFE INSURANCE CO LTD		0.01% International equities	China
SQUARE INC		0.01% International equities	United States
EURONEXT NV		0.01% International equities	Netherlands
PICC PROPERTY & CASUALTY COMPANY LIMITED		0.01% International equities	China
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD		0.01% International equities	China
STRYKER CORP		0.01% International equities	United States
YDUQS PARTICIPACOES SA COMMON STOCK		0.01% International equities	BRAZIL
J2 GLOBAL INC		0.01% International equities	United States
EVOLUTION MINING LIMITED		0.01% International equities	Australia
SAMSUNG C AND T CORPORATION		0.01% International equities	Korea
MONOTARO CO LTD COMMON STOCK		0.01% International equities	JAPAN
VOLKSWAGEN AG		0.01% International equities	Germany
Office 22		0.01% Unlisted property	Australia
TUNG HO STEEL ENTERPRISE CORPORATION		0.01% International equities	Taiwan
2.875 BALL CORP 15-AUG-2030		0.01% International fixed interest	United States



OVINTIV INC		0.01% International equities	United States
APPLE INC 1.125% SNR 11/05/25 USD1000		0.01% International fixed interest	United States
BUONI POLIENNALI DEL TES 2.00% 01/02/28		0.01% International fixed interest	Italy
DOMINICAN REPUBLIC 7.45% 30/04/2044		0.01% International fixed interest	Dominican Repi
NUIX LIMITED		0.01% Australasian equities	Australia
RATIONAL AG COMMON STOCK		0.01% International equities	GERMANY
QAD INC		0.01% International equities	United States
ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01		0.01% International equities	UNITED STATES
MMC NORILSK NICKEL ADR		0.01% International equities	Russia
RESTAURANT BRANDS NEW ZEALAND LTD		0.01% Australasian equities	New Zealand
ENEL SPA		0.01% International equities	Italy
BANCO SANTANDER 5.25%-FRN PERP EUR200000		0.01% International fixed interest	Spain
ALLSCRIPTS HEALTHCARE SOLUT		0.01% International equities	United States
CHINA PETROLEUM & CHEMICAL		0.01% International equities	China
NEW ZEALAND (GOVT) 1.5% 15/05/2031		0.01% International fixed interest	New Zealand
CLARION FUNDING PL 2.625% SNR SEC 18/01/29 GBP		0.01% International fixed interest	United Kingdom
STAGECOACH GROUP PLC		0.01% International equities	United Kingdom
GNMA II JUMBOS 4.5% 30 YEARS SETTLES APRIL		0.01% International fixed interest	United States
SCHNEIDER ELECTRIC SE		0.01% International equities	France
ANGLOGOLD ASHANTI LTD		0.01% International equities	South Africa
BANK OF NOVA SCOTIA CAD		0.01% International equities	Canada
CPFL ENERGIA SA		0.01% International equities	Brazil
COVENTRY BS 1% SNR EMTN 21/09/2025 GBP		0.01% International fixed interest	United Kingdom
NICHIHA CORP		0.01% International equities	Japan
SINCLAIR BROADCAST GROUP-A		0.01% International equities	United States
UNDER ARMOUR INC - CLS A		0.01% International equities	United States
COCA COLA FEMSA SAB DE CV		0.01% International equities	Mexico
UK(GOVT OF) 0.625% SNR 07/06/25 GBP1000		0.01% International fixed interest	United Kingdom
NIPPON TELEGRAPH + TELEPHONE COMMON STOCK		0.01% International equities	JAPAN
COVANTA HOLDING CORP COMMON STOCK USD.1		0.01% International equities	UNITED STATES
Industrial / Logistics 16		0.01% Unlisted property	Australia
CENTRAL GARDEN & P COM STK CL A USD0.01		0.01% International equities	United States
CELLNEX TELECOM SA		0.01% Listed property	Spain
S AND P GLOBAL INC COM USD1		0.01% International equities	United States
NEWMARK GROUP INC		0.01% International equities	United States
UTD STATES TREAS 1.875% DUE 07-31-2022		0.01% International fixed interest	United States
INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD		0.01% International equities	China
INDONESIA(REP OF) 5.625% GTD SNR 15/05/23 IDR		0.01% International fixed interest	Indonesia
PERSIMMON PLC		0.01% Listed property	United Kingdom
KOA CORP		0.01% International equities	Japan
CHROMA ATE INC COMMON STOCK TWD10.		0.01% International equities	TAIWAN
KAKAO CORP		0.01% International equities	Korea
KINGDEE INTERN SFTWR		0.01% International equities	Cayman Islands
VIPSHOP HLDGS LTD SPON ADR EA REPR 2 ORD SHS		0.01% International equities	Cayman Islands
COVENTRY BS 6.875%-FRN PERP GBP200000		0.01% International fixed interest	United Kingdom
NEOGEN CORP COMMON STOCK USD.16		0.01% International equities	UNITED STATES
DIAMOND 1 FIN CORP 7.125% DUE 06-15-2024		0.01% International fixed interest	United States
ICELAND BONDCO PLC 4.625% GTD 15/03/2025GBP		0.01% International fixed interest	United Kingdom
TELEFONICA(EUROPE) 4.375%-FRN GTD SUB PERP EUR		0.01% International fixed interest	Spain
Outstanding Settlement Receipts - ZAR		0.01% International equities	South Africa
MEXICO(UNITED MEXICAN STATES) 6.5% BDS 09/06/22		0.01% International fixed interest	Mexico
TANSEISHA CO LTD		0.01% International equities	Japan
NIPPON STEEL TRADING CORPORATION		0.01% International equities	Japan
SALVATORE FERRAGAMO SPA		0.01% International equities	Italy
SAUL CENTERS INC		0.01% Listed property	United States
PACCAR INC COMMON STOCK USD1.0		0.01% International equities	UNITED STATES
Communications8		0.01% Other*	India
UNITED STS TREAS NTS DTD .875% 11-15-2030		0.01% International fixed interest	United States
MARICO LTD COMMON STOCK INR1.		0.01% International equities	INDIA
WILLIAMS COMPANIES INC		0.01% International equities	United States
JAPAN(GOVT OF) 0% T-BILL 17/05/2021 JPY		0.01% International fixed interest	Japan
NIU TECHNOLOGIES SPONS ADR ADR USD.0001		0.01% International equities	CHINA
IREN SPA		0.01% International equities	Italy
UK(GOVT OF) 3.5% GILT SNR 22/01/45 GBP		0.01% International fixed interest	United Kingdom
GRUPO BIMBO SA DE CV		0.01% International equities	Mexico
FANUC CORP COMMON STOCK		0.01% International equities	JAPAN
GOERTEK INC		0.01% International equities	China
BASF SE		0.01% International equities	Germany
ONEX CORP		0.01% International equities	Canada
HOUSING DEVELOPMENT FINANCE COMMON STOCK INR2.		0.01% International equities	INDIA
Road & Rail4		0.01% Other*	India
PVPTL TESLA INC 5.3% 8-15-2025		0.01% International fixed interest	United States
IHS NETH HOLDCO BV 7.125% 18/03/2025		0.01% International fixed interest	Nigeria
PVTPL COMMScope FIN LLC 5.5% DUE 03-01-2024 BEO		0.01% International fixed interest	United States
AUSNET SERVICES		0.01% Other*	Australia
MEITUAN 3.05% SNR 28/10/30 USD1000		0.01% International fixed interest	China
CHENIERE ENERGY INC		0.01% International equities	United States
LENZING AG COMMON STOCK		0.01% International equities	AUSTRIA
BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001		0.01% International equities	UNITED STATES
MCKESSON CORP COMMON STOCK USD.01		0.01% International equities	UNITED STATES
PVTPL SABLE INTL FIN LTD FIXED 5.75% 09-07-2027		0.01% International fixed interest	Chile
MAXIMUS INC COM NPV		0.01% International equities	United States
AIR LIQUIDE		0.01% International equities	France
FRANCE(GOVT OF) 5.75% OAT 25/10/32 EUR1		0.01% International fixed interest	France
SUMITOMO FORESTRY CO LTD		0.01% International equities	Japan
BIZLINK HOLDING INC		0.01% International equities	Cayman Islands
BNP PARIBAS SA		0.01% International equities	France
Retail 9		0.01% Unlisted property	Australia
SAIPEM NPV		0.01% International equities	Italy

SUMMER BC HOLDCO A SARL	BDS 5.75% 31/10/2026	0.01% International fixed interest	Luxembourg
FRESENIUS MED CARE 1% GTD SNR 29/05/26	EUR1000	0.01% International fixed interest	Germany
BAYERISCHE MOTOREN WERKE AG COMMON STOCK EUR1.0		0.01% International equities	GERMANY
SANFORD LTD		0.01% Australasian equities	New Zealand
RPC INC		0.01% International equities	United States
SPRINT NEXTEL CORP 6 DUE 11-15-2022		0.01% International fixed interest	United States
CHINA PACIFIC INSURANCE GR H		0.01% International equities	China
BANIJAY ENTERTA 3.5% 01/03/2025 3.5% 01/03/2025		0.01% International fixed interest	France
NCISOFT CORPORATION		0.01% International equities	Korea
AIRTAC INTERNATIONAL GROUP		0.01% International equities	Cayman Islands
SCENTRE GROUP		0.01% Listed property	Australia
PANTHER BF AGGREGATOR FIXED 4.375%05-15-2026 BEO		0.01% International fixed interest	United States
PNC FINANCIAL SERVICES GROUP		0.01% International equities	United States
4.375 FMG RESOURCES AUG 2006 01-APR-2031		0.01% International fixed interest	Australia
CELESTICA INC		0.01% International equities	Canada
ENERGY TRANSFER EQ COM UNITS REP LTD PTN		0.01% International equities	United States
DOW INC		0.01% International equities	United States
DRAX FINCO PLC 2.625% GTD 01/11/2025 EUR		0.01% International fixed interest	United Kingdom
SPRINT CAPITAL CP 8.75% GTD SNR 15/03/32USD		0.01% International fixed interest	United States
PEMBINA PIPELINE		0.01% International equities	Canada
COUPA SOFTWARE INC		0.01% International equities	United States
DAIMLER AG		0.01% International equities	Germany
SYNLAB BONDCO PLC FRN SNR SEC 07/25	EUR100000	0.01% International fixed interest	United Kingdom
Road & Rail7		0.01% Other *	Australia
KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01		0.01% International equities	NETHERLANDS
OTC DERIVATIVE CASH COLL RECEIVABLE FROMBNP PARIBAS		0.01% International fixed interest	United States
UK(GOVT OF) 0.75% SNR 22/07/23 GBP1000		0.01% International fixed interest	United Kingdom
SIMPSON MANUFACTURING CO INC		0.01% International equities	United States
IOVIA INC 2.875% 15/06/2028		0.01% International fixed interest	United States
4DMEDICAL LIMITED ORDINARY FULLY PAID		0.01% Australasian equities	Australia
SIG COMBIBLOC PRCH 1.875% SNR 18/06/2023EUR		0.01% International fixed interest	Switzerland
HUHTAMAKI OYJ		0.01% International equities	Finland
Industrial / Logistics 17		0.01% Unlisted property	Australia
FISERV INC COM		0.01% International equities	United States
DEUTZ AG		0.01% International equities	Germany
FOCUS MEDIA INFORMATION TECHNOLOGY CO LTD		0.01% International equities	China
GNMAII POOL #MA7053 3.0% DUE 12-20-2050		0.01% International fixed interest	United States
GROUPON INC		0.01% International equities	United States
Industrial / Logistics 18		0.01% Unlisted property	Australia
EQUATORIAL ENERGIA COM NPV		0.01% International equities	Brazil
LOXAM SAS 2.875% GTD 15/04/2026 EUR		0.01% International fixed interest	France
CME GROUP INC COM		0.01% International equities	United States
SHRIRAM TRANSPORT FINANCE COMMON STOCK INR10.0		0.01% International equities	INDIA
PVTPL IRON MTN INC NEW 4.5% DUE 02-15-2031/08-18-2020 BEO		0.01% International fixed interest	United States
WHITECAP RESOURCES INC		0.01% International equities	Canada
CROATIA(REP OF) 1.5% SNR 17/06/2031	EUR1000	0.01% International fixed interest	Croatia
CHINA EVERBRIGHT BANK CO LTD		0.01% International equities	China
ASKA PHARMACEUTICAL CO LTD		0.01% International equities	Japan
HERBALIFE NUTRITION LTD		0.01% International equities	Cayman Islands
VMED O2 UK FING I 3.25% 31/01/2031		0.01% International fixed interest	United Kingdom
UNICREDIT SPA 3.875%-FRN EMTN PERP EUR		0.01% International fixed interest	Italy
WESTPAC BANKING CORP		0.01% International equities	Australia
MICRO-STAR INTERNATIONAL CO LTD		0.01% International equities	Taiwan
CATCHER TECHNOLOGY CO LTD		0.01% International equities	Taiwan
SINOPAC HOLDINGS		0.01% International equities	Taiwan
CHINA RES CEMENT HKD		0.01% International equities	Cayman Islands
Social1		0.01% Other *	Korea
VERITIV CORP		0.01% International equities	United States
STRAUSS GROUP LTD		0.01% International equities	Israel
EVERSOURCE ENERGY COMMON STOCK USD5.0		0.01% International equities	UNITED STATES
MOTABILITY OPERATI 1.5% GTD SNR 20/01/2041 GBP		0.01% International fixed interest	United Kingdom
MASTERCRAFT BOAT HOLDINGS INC		0.01% International equities	United States
3.104 BANCO BILBAO VIZCAYA ARG 15-JUL-20		0.01% International fixed interest	Spain
SUN LIFE FINANCIAL INC COMMON STOCK		0.01% International equities	CANADA
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD		0.01% International equities	China
ISETAN MITSUKOSHI HOLDINGS LTD		0.01% International equities	Japan
Industrial / Logistics 19		0.01% Unlisted property	Australia
GNMAII POOL #MA6542 3.5% 03-20-2050		0.01% International fixed interest	United States
HOKUHOKU FINANCIAL GROUP INC		0.01% International equities	Japan
WATERSTONE FINANCIAL INC		0.01% International equities	United States
PVTPL OCEAN TRAILS CLO VI/OCEAN TRAILS CLO V SER 16-6A CL A-R FLTG 07-15-2028		0.01% International fixed interest	United States
TEMENOS AG		0.01% International equities	Switzerland
BANCOLOMBIA SA - ADR		0.01% International equities	Colombia
LITE ON TECHNOLOGY CORP		0.01% International equities	Taiwan
BELDEN INC		0.01% International equities	United States
BLACKLINE INC		0.01% International equities	United States
GNMA II JUMBOS 3% 30 YEARS SETTLES MAY		0.01% International fixed interest	United States
PVTPL ZIGGO SECD FIN B V SR SECD NT 144A5.5% DUE 01-15-2027/09-23-2016 BEO		0.01% International fixed interest	Netherlands
Retail 11		0.01% Unlisted property	Australia
STADLER RAIL AG		0.01% International equities	Switzerland
Industrial / Logistics 20		0.01% Unlisted property	Australia
RHB BANK BHD MYR1.00		0.01% International equities	Malaysia
FOMENTO ECONOMICO MEXICANO SAB DE CV		0.01% International equities	Mexico
Industrial 1		0.01% Unlisted property	N/A
CROWDSTRIKE HOLDINGS INC		0.01% International equities	United States
SEMTECH CORP		0.01% International equities	United States
2.625 DEUTSCHE BANK AG 16-DEC-2024		0.01% International fixed interest	Germany
PVTPL PALMER SQUARE CLO 2015-2A LTD CL A1R2 FLTG RT DUE 07-20-2030		0.01% International fixed interest	United States
Retail 12		0.01% Unlisted property	Australia

Road & Rail6	0.01% Other*	US
Industrial / Logistics 21	0.01% Unlisted property	Australia
DUKE ENERGY CORP COM USD 0.001 POST REV SPLT	0.01% International equities	United States
SHUFERSAL LTD	0.01% International equities	Israel
CHUBB LIMITED ORD CHF24.15	0.01% International equities	Switzerland
PROLOGIS PROPERTY MEXICO SA DE CV	0.01% Listed property	Mexico
FUJITSU LTD COMMON STOCK	0.01% International equities	JAPAN
REPUBLIC OF NIGERIA TBOND 6.375% 12/07/2023	0.01% International fixed interest	Nigeria
GRAMEENPHONE LTD COMMON STOCK BDT10.0	0.01% International equities	BANGLADESH
2.050 VISA INC 15-APR-2030	0.01% International fixed interest	United States
SPAIN(KINGDOM OF) 0.35% SNR 30/07/23 EUR1000	0.01% International fixed interest	Spain
B3 SA BRASIL BOLSA BALCAO	0.01% International equities	Brazil
ARLO TECHNOLOGIES INC	0.01% International equities	United States
SANLAM LIMITED	0.01% International equities	South Africa
TATA CONSULTANCY SVCS LTD COMMON STOCK INR1.	0.01% International equities	INDIA
ALFEN BEHEER B.V. COMMON STOCK EUR.1	0.01% International equities	NETHERLANDS
FUT JUN 21 10 YR T-NOTES	0.01% International fixed interest	United States
PEARSON PLC ORD 25P GBP	0.01% International equities	United Kingdom
Storage3	0.01% Other*	Korea
INFORMA PLC 3.125% GTD SNR 05/07/26 GBP	0.01% International fixed interest	United Kingdom
WELLS FARGO & CO 1.338%-FRN SNR 04/05/25EUR	0.01% International fixed interest	United States
NATIONAL HEALTHCARE CORP	0.01% International equities	United States
Transmission & Distribution4	0.01% Other*	US
TRAVELERS COS INC/THE COMMON STOCK NPV	0.01% International equities	UNITED STATES
TRAVEL PLUS LEISUR CO	0.01% Listed property	United States
EMPIRE CO LIMITED	0.01% International equities	Canada
AUSTRALIA AND NEW ZEALAND BANKING GROUP	0.01% International equities	Australia
0.125 LEASEPLAN CORPORATION NV 13-SEP-20	0.01% International fixed interest	Netherlands
OPPENHEIMER HOLDINGS INC	0.01% International equities	United States
KROGER CO COMMON STOCK USD1.0	0.01% International equities	UNITED STATES
WOOD GROUP JOHN PLC	0.01% International equities	United Kingdom
CJ CHEIKJEDANG CORP	0.01% International equities	Korea
Pounds Sterling	0.01% International fixed interest	Cash and other
EXPEDITORS INTL WASH INC	0.01% International equities	United States
2.125 DAIMLER FINANCE NA LLC 10-MAR-2025	0.01% International fixed interest	Germany
ITAU UNIBANCO HOLDING SA ADR	0.01% International equities	Brazil
TRIP DOT COM GROUP LTD	0.01% International equities	Cayman Islands
KINSALE CAPITAL GR	0.01% International equities	United States
ANGLOGOLD ASHANTI SPON ADR	0.01% International equities	South Africa
BANCO SANTANDER CENTRAL HSP	0.01% International equities	Spain
Outstanding Settlement Receipts - IDR	0.01% International equities	Indonesia
CAPGEMINI SE COMMON STOCK EUR8.0	0.01% International equities	FRANCE
T MOBILE US INC COM USD0.0001	0.01% International equities	United States
NYM WTI CRUDE 2112 FU	0.01% Commodities	United States
TELKOM INDONESIA PERSERO TBK PT	0.01% International equities	Indonesia
SOUTHERN CO COM USD	0.01% International equities	United States
ZENSHO HOLDINGS CO LTD	0.01% International equities	Japan
ENTERPRISE PRODS 2.8% DUE 01-31-2030	0.01% International fixed interest	United States
ACTIVISION BLIZZARD INC	0.01% International equities	United States
IBERDROLA SA	0.01% International equities	Spain
NUCOR CORP	0.01% International equities	United States
POSTAL SAVINGS BANK OF CHINA CO LTD	0.01% International equities	China
UNITED STATES TREAS NTS 2.0% DUE 02-15-2022 REG	0.01% International fixed interest	United States
COLUMBIA SPORTSWEAR CO	0.01% International equities	United States
DIEBOLD INC	0.01% International equities	United States
Industrial / Logistics 22	0.01% Unlisted property	Australia
UNITED STATES OF AMER TREAS NOTES 0.125% TBILL 10-15-2025	0.01% International fixed interest	United States
ILLINOIS TOOL WORKS	0.01% International equities	United States
Industrial / Logistics 23	0.01% Unlisted property	Australia
RYERSON HOLDING CORP	0.01% International equities	United States
NETSCOUT SYSTEMS INC	0.01% International equities	United States
EVOLENT HEALTH INC	0.01% International equities	United States
FDX CORP COM USD0.10	0.01% International equities	United States
KIYO BANK LTD	0.01% International equities	Japan
MAKINO MILLING MACHINE CO LTD	0.01% International equities	Japan
E.ON INTERNATIONAL FINANCE B.V. 0.75% 30/11/2022	0.01% International fixed interest	Germany
CANADA(GOVT OF) 2.25% DEB 01/06/2025 CAD1	0.01% International fixed interest	Canada
BEST BUY CO INC COMMON STOCK USD.1	0.01% International equities	UNITED STATES
INDUSTRIAL BANK CO LTD	0.01% International equities	China
BLACKROCK TCP CAPITAL CORP	0.01% International equities	United States
DOMINION RES INC 3.9% DUE 10-01-2025	0.01% International fixed interest	United States
Income Due - GBP	0.01% International equities	United Kingdom
BELLIS ACQUISITION 3.25% GTD 16/02/2026 GBP	0.01% International fixed interest	United Kingdom
EL POLLO LOCO HOLDINGS INC	0.01% International equities	United States
BEST WORLD INTL NPV	0.01% International equities	Singapore
GLOBAL PAYMENTS INC	0.01% International equities	United States
BOLIVIA(ESTADO PLU 4.5% SNR 20/03/28 USD200000	0.01% International fixed interest	Bolivia
EXTREME NETWORKS INC	0.01% International equities	United States
CBRE GROUP INC A COMMON STOCK USD.01	0.01% International equities	UNITED STATES
ADVANSIX INC	0.01% International equities	United States
ANTA SPORTS PRODUCTS LTD	0.01% International equities	Cayman Islands
HAPVIDA PARTICIPACOES E INVE COMMON STOCK	0.01% International equities	BRAZIL
RADWARE LTD	0.01% International equities	Israel
CNY BNP PARIBAS A/C	0.01% International equities	China
1.250 CITIGROUP INC 06-JUL-2026	0.01% International fixed interest	United States
CANADA(GOVT OF) 1% SNR 01/09/2022 CAD1'G732	0.01% International fixed interest	Canada
MARSH & MCLENNAN COM USD1.00	0.01% International equities	United States
UPWORK INC COMMON STOCK USD.0001	0.01% International equities	UNITED STATES
LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.01% International equities	UNITED STATES

Retail 13	0.01% Unlisted property	Australia
(FRN) RNBLG 3 A 15-SEP-2031	0.01% International fixed interest	Luxembourg
CELLTRION INC	0.01% International equities	Korea
0.500 DOW CHEMICAL CO/THE 15-MAR-2027	0.01% International fixed interest	United States
JOSHIN DENKI CO LTD	0.01% International equities	Japan
OWENS CORNING INC	0.01% International equities	United States
TANDEM DIABETES CARE	0.01% International equities	United States
AVALONBAY COMMUNITIES INC REIT USD.01	0.01% International equities	UNITED STATES
MISC BHD	0.01% International equities	Malaysia
ENERPLUS CORP COM NPV	0.01% International equities	Canada
JAC RECRUITMENT CO LTD	0.01% International equities	Japan
ESTEE LAUDER COMPANIES	0.01% International equities	United States
UNITED STATES TREAS 2.75% 02-15-2028	0.01% International fixed interest	United States
PILGRIMS PRIDE CORP	0.01% International equities	United States
AKELIUS RESIDENT P 2.249%-FRN SUB 17/05/81 EUR	0.01% International fixed interest	Sweden
MERCADOLIBRE INC	0.01% International equities	United States
EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.01% International equities	UNITED STATES
ABU DHABI GOVT .75% 02/09/2023	0.01% International fixed interest	United Arab Em
SUPERDRY PLC ORD GBP 0.05	0.01% International equities	United Kingdom
OIL STATES INTERNATIONAL INC	0.01% International equities	United States
HOME PRODUCT CENTER PCL NVDR	0.01% International equities	Thailand
PVTPL COX COMMUNICATIONS INC NEW NT 3.5% 08-15-2027	0.01% International fixed interest	United States
WAGAMAMA FINANCE 4.125% GTD 01/07/2022 GBP	0.01% International fixed interest	United Kingdom
Outstanding Settlement Receipts - MYR	0.01% International equities	Malaysia
KEYERA CORP COM	0.01% International equities	Canada
SIXTH STREET SPECIALTY LENDING INC	0.01% International equities	United States
Renewable Energy6	0.01% Other*	Spain
EDWARDS LIFESCIENCES CORP	0.01% International equities	United States
HOUSING NZ 3.36% SNR EMTN 12/06/25 NZD	0.01% International fixed interest	New Zealand
ATOS SE	0.01% International equities	France
AMS AG 6.0% 31/07/2025	0.01% International fixed interest	Austria
HUMANA INC COMMON STOCK USD.166	0.01% International equities	UNITED STATES
DAIHEN CORP	0.01% International equities	Japan
Office 23	0.01% Unlisted property	Australia
INDONESIA(REP OF) 6.5% BDS 15/02/2031 IDR	0.01% International fixed interest	Indonesia
ATLAS COPCO AB	0.01% International equities	Sweden
1.450 BERKSHIRE HATHAWAY FIN 15-OCT-2030	0.01% International fixed interest	United States
SDI CORP	0.01% International equities	Taiwan
MORGAN ADVANCED MATERIALS PLC	0.01% International equities	United Kingdom
1.164 ZIMMER BIOMET HOLDINGS 15-NOV-2027	0.01% International fixed interest	United States
ZURICH FINANCIAL SERVICES	0.01% International equities	Switzerland
BECTON DICKINSON & 2.894% DUE 06-06-2022	0.01% International fixed interest	United States
HARMONEY CORP LIMITED	0.01% Australasian equities	New Zealand
5.441 AEROPORTI DI ROMA SPA 20-FEB-2023	0.01% International fixed interest	Italy
MEKONOMEN AB	0.01% International equities	Sweden
SOCIETE GENERALE 6.75% 07/04/2049	0.01% International fixed interest	France
Industrial / Logistics 24	0.01% Unlisted property	Australia
BOSTON SCIENTIFIC CORP COM USD	0.01% International equities	United States
CIGNA CORP 2.375% DUE 03-15-2031 BEO	0.01% International fixed interest	United States
AIR PROD & CHEMS INC COM USD	0.01% International equities	United States
SYNLAIT MILK LTD	0.01% Australasian equities	New Zealand
Industrial / Logistics 68	0.01% Unlisted property	Australia
5.250 HCA INC 15-JUN-2049	0.01% International fixed interest	United States
Renewable Energy7	0.01% Other*	US
S-OIL CORPORATION	0.01% International equities	Korea
NAPIER PORT HOLDINGS LTD	0.01% Australasian equities	New Zealand
LUMEN TECHNOLOGIES 5.8% SNR 15/03/22 USD2000'T	0.01% International fixed interest	United States
SHIN-ETSU CHEM CO Y50	0.01% International equities	Japan
REYNOLDS CONSUMER PRODUCTS INC	0.01% International equities	United States
SKY NETWORK TELEVISION LTD	0.01% Australasian equities	New Zealand
TOURISM HOLDINGS LTD	0.01% Australasian equities	New Zealand
Industrial / Logistics 25	0.01% Unlisted property	Australia
Industrial / Logistics 26	0.01% Unlisted property	Australia
PRIMA MEAT PACKERS	0.01% International equities	Japan
HELLA GMBH & CO.KG 1% SNR 17/05/2024 EUR1000	0.01% International fixed interest	Germany
WIENERBERGER AG	0.01% International equities	Austria
RECKITT BENCKISER GROUP PLC	0.01% International equities	United Kingdom
PVTPL WESTLAKE AUTOMOBILE RECEIVABLES TR 2021-1A CL E 2.33% DUE 08-17-2026 BEO	0.01% International fixed interest	United States
GOLDEN ENTERTAINMENT INC	0.01% International equities	United States
AXA	0.01% International equities	France
HONG KONG EXCHANGE & CLEAR	0.01% International equities	Hong Kong
Communications7	0.01% Other*	New Zealand
CHINA RESOURCES GAS GROUP LTD	0.01% International equities	Bermuda
NXP SEMICONDUCTORS	0.01% International equities	Netherlands
Industrial / Logistics 27	0.01% Unlisted property	Australia
TURKCELL ILETISIM HIZMET AS	0.01% International equities	Turkey
SUNNY OPTICAL TECHNOLOGY GROUP	0.01% International equities	Cayman Islands
INABATA & CO LTD	0.01% International equities	Japan
1.500 COMCAST CORP 15-FEB-2031	0.01% International fixed interest	United States
CHINA OVERSEAS LAND AND INVESTMENT LIMIT	0.01% International equities	Hong Kong
SINO BIOPHARMACEUTICAL HKD0.025	0.01% International equities	Cayman Islands
HOTAI MOTOR COMPANY LTD	0.01% International equities	Taiwan
NORDSON CORP COMMON STOCK	0.01% International equities	UNITED STATES
TESCO PROPERTY 3 5.744% M/BKD 13/04/2040GBP	0.01% International fixed interest	United Kingdom
ENOVA INTERNATIONAL INC	0.01% International equities	United States
KAMIGUMI CO LTD	0.01% International equities	Japan
FORD MTR CR CO LLC 3.375% DUE 11-13-2025BEO	0.01% International fixed interest	United States
IMPALA PLATINUM HOLDINGS LIMITED	0.01% International equities	South Africa
DAI ICHI LIFE HOLD NPV	0.01% International equities	Japan

BBVA(BILB-VIZ-ARG) 0.5% SNR NPF 14/01/2027 EUR	0.01% International fixed interest	Spain
AVAYA HOLDINGS CORP	0.01% International equities	United States
LINDE FINANCE BV 0.25% GTD SNR 19/05/27 EUR	0.01% International fixed interest	United Kingdom
PVPL FREDDIE MAC STACR REMIC TR 2020-DNA3 MULTICLASS 06-25-2050 BEO	0.01% International fixed interest	United States
OUTSOURCING INC	0.01% International equities	Japan
KENDA RUBBER IND CO	0.01% International equities	Taiwan
SELP FINANCE SARL 1.25% GTD SNR 25/10/23EUR	0.01% International fixed interest	United Kingdom
2.500 AMERICAN EXPRESS CO 30-JUL-2024	0.01% International fixed interest	United States
HSG DEV FIN CORP 8.75% 29/11/2023	0.01% International fixed interest	India
Industrial / Logistics 28	0.01% Unlisted property	Australia
CANADA(GOVT OF) 4% IDX LNKD 01/12/2031 CAD1000	0.01% International fixed interest	Canada
HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	0.01% International equities	UNITED STATES
JOHN B SANFILIPPO AND SON INC	0.01% International equities	United States
Industrial / Logistics 29	0.01% Unlisted property	Australia
Industrial / Logistics 69	0.01% Unlisted property	Australia
NIPPON ROAD CO LTD	0.01% International equities	Japan
ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.01% International equities	UNITED STATES
APPLIED MATERIALS INC COMMON STOCK USD.01	0.01% International equities	UNITED STATES
AMDOCS LIMITED	0.01% International equities	Guernsey
NANTEX INDUSTRY CO LTD	0.01% International equities	Taiwan
NESTE OYJ	0.01% International equities	Finland
OTP BANK RT	0.01% International equities	Hungary
BRANDYWINE REALTY TRUST	0.01% Listed property	United States
ADIDAS AG	0.01% International equities	Germany
Airport4	0.01% Other*	Australia
BELGIUM(KINGDOM) 0.2% SNR 22/10/2023 EURO.01	0.01% International fixed interest	Belgium
MONDELEZ INTL INC FIXED .625% DUE 07-01-2022	0.01% International fixed interest	United States
TINGYI CAYMAN ISLAND HOLDING CO	0.01% International equities	Cayman Islands
GNMA II JUMBOS 3% 30 YEARS SETTLES APRIL	0.01% International fixed interest	United States
COMPANHIA SIDERURGICA NACIONAL	0.01% International equities	Brazil
WANHUA CHEMICAL GROUP CO LTD	0.01% International equities	China
Industrial / Logistics 30	0.01% Unlisted property	Australia
Retail 15	0.01% Unlisted property	Australia
TELEFONICA BRASIL SA	0.01% International equities	Brazil
TAKEDA PHARMACEUTICAL CO LTD	0.01% International equities	Japan
INSULET CORP COMMON STOCK USD.001	0.01% International equities	UNITED STATES
BANK OF MONTREAL CAD	0.01% International equities	Canada
SHERWIN WILLIAMS COM USD1	0.01% International equities	United States
MUSASHI SEIMITSU INDUSTRY CO LTD	0.01% International equities	Japan
Retail 16	0.01% Unlisted property	Australia
PARKLAND CORP	0.01% International equities	Canada
HALLA VISTEON CLIMATE CONTROL	0.01% International equities	Korea
INDONESIA(REP OF) 3.85% SNR 15/10/2030 USD	0.01% International fixed interest	Indonesia
RIO TINTO LIMITED	0.01% International equities	Australia
NOVOZYMES A/S B SHARES COMMON STOCK DKK2.0	0.01% International equities	DENMARK
DEUTSCHE TELEKOM INTL FIN 4.25% 13/07/2022	0.01% International fixed interest	Germany
INFINEON TECHNOLOGIES AG	0.01% International equities	Germany
JAPAN 1.5% T-BOND 20/03/2045	0.01% International fixed interest	Japan
Industrial / Logistics 31	0.01% Unlisted property	Australia
UBS GROUP AG	0.01% International equities	Switzerland
NIEN MADE ENTERPRISE CO LTD	0.01% International equities	Taiwan
HIRANO TECSEED CO LTD	0.01% International equities	Japan
FEDERAL HOME LN SER 18-HQA1 CL M2 FLTG 09-25-2030	0.01% International fixed interest	United States
DOMINICAN REPUBLIC 4.875% 23/09/2032	0.01% International fixed interest	Dominican Repi
CAPITAL ONE FINANCIAL CORPORATION	0.01% International equities	United States
Industrial / Logistics 32	0.01% Unlisted property	Australia
BAYER AG	0.01% International equities	Germany
EPAM SYSTEMS INC COMMON STOCK USD.001	0.01% International equities	UNITED STATES
4.750 INTEL CORP 25-MAR-2050	0.01% International fixed interest	United States
CREDIT SUISSE GROUP AG .65% 14/01/2028	0.01% International fixed interest	Switzerland
INVESTEC 6.75%-FRN PERP GBP200000	0.01% International fixed interest	United Kingdom
MOS FOOD SERVICE LTD	0.01% International equities	Japan
AT&T INC FIXED 1.6% DUE 05-19-2028	0.01% International fixed interest	United States
ECOLAB LTD	0.01% International equities	United States
MORGAN STANLEY FLTG RT .985% DUE 12-10-2026	0.01% International fixed interest	United States
OCEAN TRAILS CLO VII / OCEAN TRAILS 0% 04-17-2030	0.01% International fixed interest	Cayman Islands
INTERCONTINENTAL EXCHANGE INC	0.01% International equities	United States
ABBVIE INC COMMON STOCK USD.01	0.01% International equities	UNITED STATES
BOE TECHNOLOGY GROUP CO LTD	0.01% International equities	China
IHH HEALTHCARE BHD	0.01% International equities	Malaysia
BARCLAYS PLC 3.25% SNR 12/02/2027 GBP	0.01% International fixed interest	United Kingdom
3.700 CHARTER COMM OPT LLC/CAP 01-APR-20	0.01% International fixed interest	United States
ANALOG DEVICES INCORPORATED COM USD 0.16	0.01% International equities	United States
1.200 APPLE INC 08-FEB-2028	0.01% International fixed interest	United States
SOCIETE GENERALE 7.875% 29/12/2049	0.01% International fixed interest	France
HANGZHOU TIGERMED CONSULTI H COMMON STOCK CNY1.0	0.01% International equities	CHINA
UBER TECHNOLOGIES INC	0.01% International equities	United States
FEDERAL REALTY INVESTMENT TRUST	0.01% Listed property	United States
3.450 ALABAMA POWER CO 01-OCT-2049	0.01% International fixed interest	United States
PRICESMART INC	0.01% International equities	United States
LAUREATE ED INC 8.25% DUE 05-01-2025	0.01% International fixed interest	United States
VERTIV HOLDINGS CO	0.01% International equities	United States
TELEKOM AUSTRIA AG	0.01% International equities	Austria
PRUDENTIAL PLC	0.01% International equities	United Kingdom
MATSUDA SANGYO CO LTD	0.01% International equities	Japan
WESTPAC BKG CORP 2.125% SNR 02/05/2025 GBP	0.01% International fixed interest	Australia
2.125 INTERCONTINENTAL HOTELS 24-AUG-202	0.01% International fixed interest	United Kingdom
VODAFONE GROUP ORD USD0.2095238	0.01% International equities	United Kingdom
JAPAN(GOVT OF) 0% T-BILL 05/04/2021 JPY	0.01% International fixed interest	Japan

VERTEX PHARMACEUTICALS INC	0.01% International equities	United States
ITOCHU ENEX CO LTD	0.01% International equities	Japan
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO LTD	0.01% International equities	China
2.850 NVIDIA CORP 01-APR-2030	0.01% International fixed interest	United States
COMPAGNIE FINANCIERE RICHEMONT SA	0.01% International equities	Switzerland
CHINA RESOURCES PHARMACEUTICAL GROUP LTD	0.01% International equities	Hong Kong
VIRGIN MEDIA VEND3 4.875% SNR SEC 15/07/28 GBP	0.01% International fixed interest	United Kingdom
GOLDMAN SACHS GROUP INC 4.223% 05-01-2029	0.01% International fixed interest	United States
Retail 14	0.01% Unlisted property	Australia
HOCHSCHILD MINING PLC	0.01% International equities	United Kingdom
ZSCALER INC	0.01% International equities	United States
NAUTILUS INC	0.01% International equities	United States
UNITED STS TREAS NTS 0.125% 15/08/2023 .125% DUE 08-15-2023 REG	0.01% International fixed interest	United States
FAST RETAILING CO LTD	0.01% International equities	Japan
CVS HEALTH CORP 1.875% DUE 02-28-2031	0.01% International fixed interest	United States
QUEST DIAGNOSTICS 2.8% DUE 06-30-2031	0.01% International fixed interest	United States
CHINA CONCH VENTURE HOLDINGS LTD	0.01% International equities	Cayman Islands
PARADE TECHNOLOGIES LTD	0.01% International equities	Cayman Islands
Retail 17	0.01% Unlisted property	Australia
BANCA IFIS SPA	0.01% International equities	Italy
ASSICURAZIONI GENERALI COMMON STOCK EUR1.0	0.01% International equities	ITALY
MITSUBISHI UFJ FINANCIAL	0.01% International equities	Japan
Office 26	0.01% Unlisted property	Australia
SMITH (A.O.) CORP COMMON STOCK USD1.0	0.01% International equities	UNITED STATES
Industrial 2	0.01% Unlisted property	N/A
Industrial / Logistics 33	0.01% Unlisted property	Australia
BEIJING ENTERPRISES WATER GROUP LTD	0.01% International equities	Bermuda
JAPAN(GOVT OF) 0.1% SNR 20/06/25 JPY50000	0.01% International fixed interest	Japan
Office 24	0.01% Unlisted property	Australia
VMED O2 UK FING I 4.0% 31/01/2029	0.01% International fixed interest	United Kingdom
CHINA MENGNIU DAIRY CO	0.01% International equities	Cayman Islands
MITSUBISHI MOTORS CORPORATION	0.01% International equities	Japan
Industrial / Logistics 34	0.01% Unlisted property	Australia
HELLENIC TELECOMMUNICATIONS	0.01% International equities	Greece
MOBILE TELESYSTEMS PJSC ADR	0.01% International equities	Russia
Industrial / Logistics 35	0.01% Unlisted property	Australia
HIWIN TECHNOLOGIES CORP	0.01% International equities	Taiwan
MEXICO(UTD MEX ST) 8% GTD SNR 07/11/47 MXN100	0.01% International fixed interest	Mexico
Income Due - AUD	0.01% Australasian equities	Australia
NATWEST GROUP PLC 6% DUE 12-31-2049 REG	0.01% International fixed interest	United Kingdom
0.481 GOLDMAN SACHS GROUP INC 27-JAN-202	0.01% International fixed interest	United States
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	0.01% International fixed interest	United States
Renewable Energy4	0.01% Other*	Australia
LCH_RPI BOFAGB2U 03/03/2041 USD P 2.281% / R CPI ARZC010321F1	0.01% International fixed interest	United States
MERCK KGAA	0.01% International equities	Germany
EATON CORPORATION PLC COM USD 0.50	0.01% International equities	Ireland
Office 25	0.01% Unlisted property	Australia
ESSILORLUXOTTICA EURO.18	0.01% International equities	France
PVTPL FREDDIE MAC SR 20-HQA4 CL M2 FLTG 09-25-2050	0.01% International fixed interest	United States
COVIVIO 1.625% 23/06/2030	0.01% International fixed interest	France
HANGZHOU TIGERMED CONSULTING CO LTD	0.01% International equities	China
BRF BRASIL FOODS SA	0.01% International equities	Brazil
FUJIFILM HOLDINGS CORP COMMON STOCK	0.01% International equities	JAPAN
TERADYNE INC COMMON STOCK USD.125	0.01% International equities	UNITED STATES
GREATEK ELECTRONICS INC	0.01% International equities	Taiwan
EMERSON ELECTRIC CO	0.01% International equities	United States
3.875 T-MOBILE USA INC 15-APR-2030	0.01% International fixed interest	United States
ZAI LAB LTD	0.01% International equities	Cayman Islands
FP CORP	0.01% International equities	Japan
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	0.01% International fixed interest	United States
TRITON INTL LTD COM USD0.01 CL A	0.01% International equities	Bermuda
UNITED KINGDOM(GOVERNMENT OF) 1.75% 07/09/2037	0.01% International fixed interest	United Kingdom
DANONE	0.01% International equities	France
TREND MICRO INCORPORATED	0.01% International equities	Japan
GS RETAIL CO LTD	0.01% International equities	Korea
SYNNEX TECHNOLOGY INTERNATIONAL CORP	0.01% International equities	Taiwan
4.750 ZF NA CAPITAL 29-APR-2025	0.01% International fixed interest	Germany
Social2	0.01% Other*	Canada
TSURUHA HOLDINGS INC	0.01% International equities	Japan
ING GROEP N V FIXED 3.95% DUE 03-29-2027	0.01% International fixed interest	Netherlands
DEUTSCHE BANK AG 1.875%-FRN GTD 22/12/28GBP	0.01% International fixed interest	Germany
APT PIPELINES LTD 4.25% DUE 07-15-2027	0.01% International fixed interest	Australia
CRH FINLAND SERVIC 0.875% GTD SNR 05/11/23 EUR	0.01% International fixed interest	Ireland
HENKEL AG + CO KGAA VORZUG PREFERENCE	0.01% International equities	GERMANY
PVTPL CMO CN AVE SECS TR 2019-R06 NT CL 2M-2 144A VAR RT DUE 09-25-2039 BEO	0.01% International fixed interest	United States
CANADIAN PACIFIC RAIL LTD	0.01% International equities	Canada
CSW INDUSTRIALS INC	0.01% International equities	United States
ASTM SPA	0.01% Other*	Italy
2.150 PHILLIPS 66 15-DEC-2030	0.01% International fixed interest	United States
GENERAL MTRS FINL CO INC CORP 2.9% 02-26-2025	0.01% International fixed interest	United States
MANULIFE FINANCIAL CORP - TORONTO LISTIN	0.01% International equities	Canada
Industrial / Logistics 74	0.01% Unlisted property	Australia
FLEXIUM INTERCONNENT	0.01% International equities	Taiwan
DELL TECHNOLOGIES C COMMON STOCK	0.01% International equities	UNITED STATES
SOUTH AFRICA REP NT 4.665 DUE 01-17-2024	0.01% International fixed interest	South Africa
NATL AUSTRALIA BK 1.375% SNR MTN 30/08/28 EUR	0.01% International fixed interest	Australia
LG DISPLAY CO LTD	0.01% International equities	Korea
ECHO GLOBAL LOGISTICS INC	0.01% International equities	United States
THE ODP CORP COM USD0.01	0.01% International equities	United States

UNITED STATES TREASURY 2.25% 11-15-2027	0.01% International fixed interest	United States
CIA SANEAMENTO MIN COM NPV	0.01% International equities	Brazil
CREDICORP LIMITED	0.01% International equities	Bermuda
SUMITOMO MITSUI FINL GROUP INC FIXED 3.04% 07-16-2029	0.01% International fixed interest	Japan
KONINKLIJKE PHILIPS NV	0.01% International equities	Netherlands
1.250 CREDIT SUISSE GROUP AG 17-JUL-2025	0.01% International fixed interest	Switzerland
NYKREDIT REALKREDI 0.625% SNR NPF 17/01/25 EUR	0.01% International fixed interest	Denmark
BARCLAYS PLC	0.01% International equities	United Kingdom
TRAVELERS COS INC 4.05% DUE 03-07-2048	0.01% International fixed interest	United States
2.500 DANSKE BANK A/S 21-JUN-2029	0.01% International fixed interest	Denmark
TRITAX BIG BOX REI 1.5% GTD SNR 27/11/2033 GBP	0.01% International fixed interest	United Kingdom
PROLOGIS INTL FDG2 1.625% GTD SNR 17/06/32 EUR	0.01% International fixed interest	Luxembourg
VERIZON COMMUNICATIONS FLTG RATE 03-20-2026	0.01% International fixed interest	United States
HYUNDAI ENGINEERING & CONSTRUCTION	0.01% International equities	Korea
KRONOS WORLDWIDE INC	0.01% International equities	United States
Industrial / Logistics 37	0.01% Unlisted property	Australia
POUND STERLING	0.01% International equities	UNITED KINGDOM
BANCO SANTANDER CHILE	0.01% International equities	Chile
SAUDI ARABIAN OIL 3.5% SNR MTN 16/04/2029 USD	0.01% International fixed interest	Saudi Arabia
SOCIETE GENERALE 0.875% SNR NPF 24/09/29EUR	0.01% International fixed interest	France
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STATE STREET BANK AND TRUST COMPANY	0.01% International fixed interest	Australia
ORTHOPIX MEDICAL INC	0.01% International equities	United States
PROSUS NV	0.01% International equities	Netherlands
ESSITY AB 1.625% GTD SNR 30/03/27 EUR	0.01% International fixed interest	Sweden
AUTOHOME INC	0.01% International equities	Cayman Islands
NOKIA OYJ 3.125% SNR 15/05/2028 EUR	0.01% International fixed interest	Finland
Industrial / Logistics 76	0.01% Unlisted property	Australia
FREEPORT MCMORAN INC	0.01% International equities	United States
EXLSERVICE HOLDINGS INC	0.01% International equities	United States
PVTP FREDDIE MAC STACR SER 2020-HQA1 CL B2 FLTG 01-25-2050	0.01% International fixed interest	United States
UNITED STS TREAS NTS DTD 0.125% 08-31-2022	0.01% International fixed interest	United States
WASTE MANAGEMENT INC COM US\$0.01	0.01% International equities	United States
BK MANDIRI IDR500	0.01% International equities	Indonesia
SPB 1 BOLIGKREDIT 5% MTG BDS 15/07/22 NOK5000	0.01% International fixed interest	Norway
CORNING INC	0.01% International equities	United States
COCA-COLA FEMSA S.UNITS	0.01% International equities	Mexico
DORMA KABA HOLDING AG	0.01% International equities	Switzerland
BP CAP MKTS AMER FIXED 3.017% DUE 01-16-2027	0.01% International fixed interest	United States
Renewable Energy8	0.01% Other*	US
KYORIN HOLDINGS INC	0.01% International equities	Japan
METLIFE INC	0.01% International equities	United States
TRACTOR SUPPLY COMPANY COMMON STOCK USD.008	0.01% International equities	UNITED STATES
NORTHUMBRIAN WTR F 1.625% GTD SNR 11/10/26 GBP	0.01% International fixed interest	United Kingdom
1.000 NATIONWIDE BLDG SOCIETY 24-JAN-202	0.01% International fixed interest	United Kingdom
ROCHE HOLDING AG GENUSSCHEIN COMMON STOCK	0.01% International equities	SWITZERLAND
HSBC HLDGS PLC 6.1% DUE 01-14-2042	0.01% International fixed interest	United Kingdom
MINISTERIO HAC 6.25% GTD 26/11/25 COP1000	0.01% International fixed interest	Colombia
AMPOL LIMITED ORDINARY FULLY PAID	0.01% International equities	Australia
Industrial / Logistics 38	0.01% Unlisted property	Australia
MARRIOTT INTL INCUSD	0.01% International equities	United States
ABB LTD	0.01% International equities	Switzerland
UNITED STATES OF AMER TREAS NOTES DTD 08/15/2020 .625% 08-15-2030	0.01% International fixed interest	United States
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	0.01% International fixed interest	Belgium
VERIZON 5.5% DUE 03-16-2047	0.01% International fixed interest	United States
Industrial / Logistics 39	0.01% Unlisted property	Australia
BQE FED CRED MUT 1.75% SNR EMTN 15/03/29EUR	0.01% International fixed interest	France
NEW ORIENTAL EDUCA 2.125% SNR 02/07/2025USD	0.01% International fixed interest	China
BAIDU INC 2.375% 10-09-2030	0.01% International fixed interest	China
JAPAN(GOVT OF) 0.6% SNR 20/12/37 JPY50000	0.01% International fixed interest	Japan
PVTP MICROCHIP TECHNOLOGY INC .972% DUE02-15-2024 BEO	0.01% International fixed interest	United States
MIPS AB COMMON STOCK SEK.1	0.01% International equities	SWEDEN
INFINEON 3.625% 31/12/2049	0.01% International fixed interest	Germany
OLD MUTUAL LTD NPV	0.01% International equities	South Africa
Retail 18	0.01% Unlisted property	Australia
3SBIO INC	0.01% International equities	Cayman Islands
Industrial / Logistics 40	0.01% Unlisted property	Australia
CHINA VANKE CO A CNY1	0.01% International equities	China
INTERCONTINENTAL 3.75% DUE 12-01-2025	0.01% International fixed interest	United States
INTESA SANPAOLO SPA	0.01% International equities	Italy
Industrial / Logistics 78	0.01% Unlisted property	Australia
ABBVIE INC 3.375% DUE 11-14-2021	0.01% International fixed interest	United States
UNIBAIL-RODAMCO-WE 2% GTD SNR 29/06/2032EUR	0.01% International fixed interest	France
PHARMARON BEIJING CO LTD	0.01% International equities	China
UNITED STATES TREAS NTS 2.875% DUE 05-15-2028	0.01% International fixed interest	United States
VODAFONE GROUP 4.875%-FRN SUB 03/10/78 GBP	0.01% International fixed interest	United Kingdom
HEIMSTADEN BOSTAD 2.625%-FRN SUB PERP EUR1000	0.01% International fixed interest	Sweden
Industrial / Logistics 41	0.01% Unlisted property	Australia
SINOMA SCIENCE AND TECHNOLOGY CO LTD	0.01% International equities	China
HITHINK ROYALFLUSH INFORMATION NETWORK CO LTD	0.01% International equities	China
AMER MOVIL SAB DE 3.625% DUE 04-22-2029	0.01% International fixed interest	Mexico
AGRICULTURAL BANK OF CHINA	0.01% International equities	China
SNAP INC	0.01% International equities	United States
GURUNAVI INC	0.01% International equities	Japan
PVTP MADISON PK FDG XXX LTD FLTG RT SER 18-30A CL A 04-15-2029	0.01% International fixed interest	United States
MONSTER BEV CORP COM	0.01% International equities	United States
CONCORDIA FINANCIAL GROUP LTD	0.01% International equities	Japan
ONEMAIN FINL ISSU SRS 18-1A CLS A 3.3% 03-14-2029	0.01% International fixed interest	United States
AON PLC IE COM US\$0.1 CL A	0.01% International equities	Ireland
MANULIFE FINL CORP 4.15% DUE 03-04-2026	0.01% International fixed interest	Canada

CLOROX COMPANY COMMON STOCK USD1.0	0.01% International equities	UNITED STATES
HYUNDAI CONSTRUCTION EQUIPMENT	0.01% International equities	Korea
PVTPF FNMA FLTG 01-25-2040 BEO	0.01% International fixed interest	United States
Renewable Energy9	0.01% Other*	Canada
Industrial / Logistics 42	0.01% Unlisted property	Australia
ZHEJIANG SANHUA INTELLIGENT CONTROLS CO LTD	0.01% International equities	China
TELSTRA CORPORATION 3.125% DUE 04-07-2025 BEO	0.01% International fixed interest	Australia
ZAR BNP PARIBAS A/C	0.01% International equities	South Africa
1.750 BANCO DE SABADELL SA 10-MAY-2024	0.01% International fixed interest	Spain
LONG GILT FUTURE IFL 28-JUN-2021	0.01% International fixed interest	United Kingdom
EVERTEC INC	0.01% International equities	Puerto Rico
NATL RURAL UTILS 3.4% DUE 02-07-2028	0.01% International fixed interest	United States
AEON CO LTD COMMON STOCK	0.01% International equities	JAPAN
PVTPF T-MOBILE USA INC 3.5% DUE 04-15-2025	0.01% International fixed interest	United States
METROPOLITAN LIFE GLOBAL FDG I MEDIUM TE 1.55% DUE 01-07-2031 BEO	0.01% International fixed interest	United States
HAWAIIAN ELECTRIC INDUSTRIES	0.01% International equities	United States
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	0.01% International fixed interest	Switzerland
JAPAN(GOVT OF) 0.1% SNR 20/06/30 JPY50000	0.01% International fixed interest	Japan
GLAXOSMITHKLINE 6.375% DUE 05-15-2038	0.01% International fixed interest	United Kingdom
NEXTERA ENERGY CAP STEP CPN 2.403% DUE 09-01-2021	0.01% International fixed interest	United States
INTL PETROLEUM COR NPV	0.01% International equities	Canada
PACIFIC CORPORATION	0.01% International equities	Korea
ROYAL BK OF CANADA 1.375% SNR 09/12/24 GBP1000	0.01% International fixed interest	Canada
DARWIN PRECISIONS CORP	0.01% International equities	Taiwan
MCCORMICK CO-NON VTG SHRS	0.01% International equities	United States
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES APRIL	0.01% International fixed interest	United States
5.500 ROYAL CARIBBEAN CRUISES 01-APR-202	0.01% International fixed interest	United States
SANTANDER UK GROUP HLDGS PLC 3.823% 11-03-2028	0.01% International fixed interest	United Kingdom
BANK OF NEW ZEALAND RCD MATURING 10/06/2021	0.01% Cash and cash equivalents	New Zealand
3.750 WPP FINANCE SA 19-MAY-2032	0.01% International fixed interest	United Kingdom
BANK OF NEW ZEALAND RCD MATURING 24/06/2021	0.01% Cash and cash equivalents	New Zealand
AISIN SEIKI CO LTD	0.01% International equities	Japan
BANK OF NEW ZEALAND RCD MATURING 08/07/2021	0.01% Cash and cash equivalents	New Zealand
KFORCE INC	0.01% International equities	United States
BANK OF NEW ZEALAND RCD MATURING 15/07/2021	0.01% Cash and cash equivalents	New Zealand
EQUINOR ASA 2.375% DUE 05-22-2030 REG	0.01% International fixed interest	Norway
AYALA CORPORATION	0.01% International equities	Philippines
CJ LOGISTICS KRW5000	0.01% International equities	Korea
1.122 CITIGROUP INC 28-JAN-2027	0.01% International fixed interest	United States
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	0.01% International fixed interest	United States
ZIJIN MINING GROUP CO LTD	0.01% International equities	China
U S BANCORP MEDIUM 2.375% DUE 07-22-2026	0.01% International fixed interest	United States
BANK OF NEW YORK MELLON CORP	0.01% International equities	United States
P T ASTRA INTL IDR5	0.01% International equities	Indonesia
TWITTER INC	0.01% International equities	United States
1.250 LYB INT FINANCE III 01-OCT-2025	0.01% International fixed interest	United States
COMCAST CORP NEW 4.75% DUE 03-01-2044	0.01% International fixed interest	United States
RIO TINTO FIN USA 5.2 DUE 11-02-2040	0.01% International fixed interest	Australia
MERCER INTERNATIONAL INC	0.01% International equities	United States
TELEFONICA EMISION 1.069% GTD SNR 05/02/24 EUR	0.01% International fixed interest	Spain
AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.01% International equities	UNITED STATES
MONDELEZ INTL INC 0.25% 03-17-2028	0.01% International fixed interest	United States
EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.01% International equities	UNITED STATES
PNC BK N A PITT PA 3.25% DUE 06-01-2025	0.01% International fixed interest	UNITED STATES
UNION PAC CORP 3.375% DUE 02-01-2035	0.01% International fixed interest	United States
WASTE CONNECTIONS 2.6% DUE 02-01-2030	0.01% International fixed interest	United States
BLACKSTONE GROUP INC	0.01% International equities	United States
NATWEST GROUP PLC 8.625%-FRN PERP USD200000	0.01% International fixed interest	United Kingdom
FREDDIE MAC STACR SER 19-HRP1 CL M3 FLTG 144A 02-25-2049	0.01% International fixed interest	United States
ANGLIAN WATER SVCS 1.625% GTD 10/08/2025GBP	0.01% International fixed interest	United Kingdom
CITIGROUP INC 4.65% DUE 07-30-2045	0.01% International fixed interest	United States
WI UNITED STATES OF AMER TREAS T NOTE 2.375% DUE 02-29-2024	0.01% International fixed interest	United States
PVTPF CMO CSMC SER 2019-ICE4 CL E FLTG 144A 05-15-2036	0.01% International fixed interest	United States
WALGREENS BOOTS AL COM USD0.01	0.01% International equities	United States
M3 INC NPV	0.01% International equities	Japan
CITIC SECURITIES	0.01% International equities	China
3.458 BANK OF AMERICA CORP 15-MAR-2025	0.01% International fixed interest	United States
GOLDMAN SACHS GROUP INC 1.093% DUE 12-09-2026 REG	0.01% International fixed interest	United States
Renewable Energy10	0.01% Other*	Canada
3.375 SYNGENTA FINANCE NV 16-APR-2026	0.01% International fixed interest	Switzerland
DAIKIN INDUSTRIES	0.01% International equities	Japan
ASIAN DEVELOPMENT BANK BOND 2.875% 28/04/2021	0.01% Cash and cash equivalents	Philippines
DIVERSIFIED GAS AND OIL PLC	0.01% International equities	United Kingdom
NANKAI ELECTRIC RAILWAY CO LTD	0.01% International equities	Japan
AMAZON.COM INC COMMON STOCK USD.01	0.01% International equities	UNITED STATES
NISSIN FOOD HOLDINGS CO LTD	0.01% International equities	Japan
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028	0.01% International fixed interest	United States
ING GROEP NV EURO	0.01% International equities	Netherlands
AMERICAN INTERNATIONAL GROUP	0.01% International equities	United States
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030	0.01% International fixed interest	Germany
7.125 SPRINT CORP 15-JUN-2024	0.01% International fixed interest	United States
ORION KRW500	0.01% International equities	Korea
FREDDIE MAC STACR SER 19-HQA3 CLS M2 VAR RT 09-25-2049	0.01% International fixed interest	United States
INTACT FINANCIAL CORP COMMON STOCK	0.01% International equities	CANADA
COOPERATIEVE 5.25% DUE 05-24-2041	0.01% International fixed interest	Netherlands
BOLLORE	0.01% International equities	France
FEDERAL HOME LN MTG CORP POOL #G05725 4.5% 11-01-2039 BEO	0.01% International fixed interest	United States
MARS INC 1.625% 07-16-2032	0.01% International fixed interest	United States
FRANCE(GOVT OF) 2.75% BDS 25/10/27 EUR1000	0.01% International fixed interest	France



Renewable Energy11		0.01% Other*	US
SODICK CO LTD		0.01% International equities	Japan
BRAZIL(FEDERATIVE REPUBLIC OF) 2.875% DUE 06-05-2025		0.01% International fixed interest	Brazil
EBAY INC		0.01% International equities	United States
BARCLAYS PLC 1.125%-FRN LT2 22/03/31 EUR		0.01% International fixed interest	United Kingdom
TWILIO INC		0.01% International equities	United States
3.400 DAIMLER FINANCE NA LLC 22-FEB-2022		0.01% International fixed interest	Germany
SAMSUNG FIRE MARINE INSURANCE		0.01% International equities	Korea
UNITED STATES TREAS NTS 1.25% DUE 08-31-2024 REG		0.01% International fixed interest	United States
KYOEI STEEL LTD		0.01% International equities	Japan
Energy9		0.01% Other*	Korea
UTD STATES TREAS 1.375% DUE 02-15-2023		0.01% International fixed interest	United States
DISCOVERY INC COM USD 0.01 SER A		0.01% International equities	United States
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES MAY		0.01% International fixed interest	United States
BLACK KNIGHT INC COM USD		0.01% International equities	United States
UNILEVER INDONESIA IDR2		0.01% International equities	Indonesia
MCKESSON CORP 3.125% SNR 17/02/2029 GBP		0.01% International fixed interest	United States
QUEST DIAGNOSTICS INC COMMON STOCK USD.01		0.01% International equities	UNITED STATES
ALFA SAB DE CV		0.01% International equities	Mexico
Retail 19		0.01% Unlisted property	Australia
EURO BK RECON&DEV 6.45% CURR/LKD 13/12/22 IDR		0.01% International fixed interest	Multi-National
NIPPON CONCRETE INDUSTRIES CO LTD		0.01% International equities	Japan
Industrial / Logistics 45		0.01% Unlisted property	Australia
MCDONALDS CORP 4.45% DUE 03-01-2047 REG		0.01% International fixed interest	United States
ASIA POLYMER CORP		0.01% International equities	Taiwan
FHLMC MULTICLASS SER 20-HQA1 CLS M2 01-25-2050		0.01% International fixed interest	United States
ENANTA PHARMACEUTICALS INC		0.01% International equities	United States
SIME DARBY BERHAD		0.01% International equities	Malaysia
PVTPL BEAN CREEK CLO LTD/BEAN CREEK CLO LLC SER 15-1A CL AR FLTG 04-20-2031 BEO		0.01% International fixed interest	United States
PVTPL SIRIUS XM RADIO INC 4.125% DUE 07-01-2030/06-11-2020 BEO		0.01% International fixed interest	United States
BANK AMER CORP FLTG RT 1.319% DUE 06-19-2026		0.01% International fixed interest	United States
ALIGN TECHNOLOGY INC		0.01% International equities	United States
EVERLIGHT ELECTRONICS CO LTD		0.01% International equities	Taiwan
FSP TECHNOLOGY INC		0.01% International equities	Taiwan
EVA AIRWAYS CORP		0.01% International equities	Taiwan
UNITED STATES OF AMER TREAS NOTES 1.125% T-NOTE 02-28-2022		0.01% International fixed interest	United States
5.875 OCCIDENTAL PETROLEUM COR 01-SEP-20		0.01% International fixed interest	United States
UNICREDIT SPA 2.125% SNR 24/10/2026 EUR		0.01% International fixed interest	Italy
SIEMENS 3.3% DUE 09-15-2046		0.01% International fixed interest	Germany
T-MOBILE USA INC 6 03-01-2023		0.01% International fixed interest	United States
Industrial / Logistics 46		0.01% Unlisted property	Australia
0.550 APPLE INC 20-AUG-2025		0.01% International fixed interest	United States
Industrial / Logistics 36		0.01% Unlisted property	Australia
CNLT & PWR CO 4.3% DUE 04-15-2044		0.01% International fixed interest	United States
OKTA INC		0.01% International equities	United States
SPAIN(KINGDOM OF) 4.9% SNR 30/07/2040 EUR1000		0.01% International fixed interest	Spain
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035		0.01% International fixed interest	United States
DEUTSCHE ANNINGTON FINANCE B.V 1.5% DUE 31/03/25		0.01% International fixed interest	Netherlands
CLICKS GROUP LTD		0.01% International equities	South Africa
UNITED STATES TREAS BDS 4.25% DUE 11-15-2040 REG		0.01% International fixed interest	United States
3.885 STANDARD CHARTERED PLC 15-MAR-2024		0.01% International fixed interest	United Kingdom
QUADIENT SAS		0.01% International equities	France
UNITED STATES TREAS NTS .125% DUE 04-30-2022		0.01% International fixed interest	United States
UNITED STATES TREAS NTS .125% DUE 06-30-2022 REG		0.01% International fixed interest	United States
WI TREASURY SEC .125% 10-31-2022		0.01% International fixed interest	United States
UNITED STATES OF AMER TREAS NOTES .125% 07-31-2022		0.01% International fixed interest	United States
UNITED STS TREAS NTS 0.25% 11-15-2023		0.01% International fixed interest	United States
THUNDER SOFTWARE TECHNOLOGY CO LTD		0.01% International equities	China
UNITED STS TREAS NTS .125% 09-30-2022		0.01% International fixed interest	United States
Industrial / Logistics 47		0.01% Unlisted property	Australia
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048		0.01% International fixed interest	United States
US TREASURY N/B .125% 12-31-2022		0.01% International fixed interest	United States
3M CO 4.0% 09-14-2048		0.01% International fixed interest	United States
DASEKE INC		0.01% International equities	United States
KIMBERLY CLARK 6.625% DUE 08-01-2037		0.01% International fixed interest	United States
UNITED STS TREAS NTS .125% DUE 09-15-2023 REG		0.01% International fixed interest	United States
UNITED STS TREAS NTS UNITED STS TREAS NTS .125% 10-15-2023		0.01% International fixed interest	United States
UDR INC MEDIUM TERM NTS CORP 3.0% 08-15-2031		0.01% International fixed interest	United States
UNITED STATES OF AMER TREAS NOTES 0% NTS 02-15-2024 REG		0.01% International fixed interest	United States
SIXT SE		0.01% International equities	Germany
ROPER TECHNOLOGIES INC		0.01% International equities	United States
JAPAN(GOVT OF) 0.1% SNR 20/06/26 JPY50000		0.01% International fixed interest	Japan
WESTPAC NZD COLL		0.01% New Zealand fixed interest	New Zealand
CLI FDG VIII LLC AST BACKED NT SER 2021-1 1.64% 02-18-2046		0.01% International fixed interest	United States
NASDAQ INC COMMON STOCK USD.01		0.01% International equities	UNITED STATES
Industrial / Logistics 48		0.01% Unlisted property	Australia
UNITE USAF II PLC BNDS 3.374% 30/06/2023		0.01% International fixed interest	United Kingdom
3.000 AMERICAN TOWER CORP 15-JUN-2023		0.01% International fixed interest	United States
CENCOSUD SA		0.01% International equities	Chile
BROADCOM INC 4.75% 04-15-2029		0.01% International fixed interest	United States
FANUC CORP		0.01% International equities	Japan
KIMCO RLTY CORP 3.3% DUE 02-01-2025		0.01% International fixed interest	United States
ROSS STORES INC		0.01% International equities	United States
I3 VERTICALS INC		0.01% International equities	United States
LAND & HOUSES PUBLIC CO LTD - NVDR		0.01% International equities	Thailand
GS ACQUISITION HOL COM CL A SHS ORD		0.01% International equities	United States
GDS HOLDINGS INC		0.01% International equities	Cayman Islands
NONG SHIM CO LTD		0.01% International equities	Korea
ANGEL YEAST CO LTD		0.01% International equities	China

TERNA SPA 0.75% SNR EMTN 24/07/32 EUR	0.01% International fixed interest	Italy
TARGET CORP 4% DUE 07-01-2042	0.01% International fixed interest	United States
PVPL T-MOBILE USA INC 3.875% DUE 04-15-2030	0.01% International fixed interest	United States
MCDONALD S CORP COMMON STOCK USD.01	0.01% International equities	UNITED STATES
HOYA CORPORATION JPY	0.01% International equities	Japan
DISNEY WALT CO 3% DUE 07-30-2046	0.01% International fixed interest	United States
OAK STR INVNT GRADE NET LEASE FD SER 2.8%01-20-2051	0.01% International fixed interest	United States
4.250 CVS HEALTH CORP 01-APR-2050	0.01% International fixed interest	United States
WOOLWORTHS HOLDINGS LTD	0.01% International equities	South Africa
COVENTRY BS 1.875% SNR 24/10/2023 GBP	0.01% International fixed interest	United Kingdom
JAPAN (10 YR 0.1% .1% 20/03/2030	0.01% International fixed interest	Japan
UNITED STS TREAS NTS .25% DUE 08-31-2025 REG	0.01% International fixed interest	United States
CARDINAL HEALTH INC COMMON STOCK	0.01% International equities	UNITED STATES
MITSUBISHI LOGISNE	0.01% International equities	Japan
PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.01% International equities	UNITED STATES
UNITED STATES OF AMER TREAS NOTES DTD 01/31/2021 .375% 01-31-2026	0.01% International fixed interest	United States
DEUTSCHE POST AG	0.01% International equities	Germany
MINISTERIO HAC 7% GTD SNR 04/05/2022 COP	0.01% International fixed interest	Colombia
PVPL CREDIT SUISSE GROUP AG SR CALL NT 4.194% DUE 04-01-2031 BEO	0.01% International fixed interest	Switzerland
AMGEN INC 4% SNR 13/09/2029 GBP100000	0.01% International fixed interest	United States
PRAXAIR INC NT 2% 08-10-2050	0.01% International fixed interest	United States
DAIMLER INTL FIN 1.625% GTD SNR 11/11/24GBP	0.01% International fixed interest	Germany
OIL REFINERIES LTD	0.01% International equities	Israel
COGNIZANT TECH SOLUTIONS A	0.01% International equities	United States
HONDA MOTOR CO LTD	0.01% International equities	Japan
AUSTRALIA(CMNWLTH) 2.75% SNR 21/05/2041 AUD100	0.01% International fixed interest	Australia
LOGITECH INTERNATIONAL REG COMMON STOCK CHF.25	0.01% International equities	SWITZERLAND
VOLVO AB - B	0.01% International equities	Sweden
UNITED STATES TREAS NTS DTD 03/31/2017 1.875% DUE 03-31-2022 REG	0.01% International fixed interest	United States
PVPL TACO BELL FDG LLC 2018-1 SR SECD NT CL A-2-1 144A 4.3% DUE 11-25-2048 BEO	0.01% International fixed interest	United States
DAISHIN SECURITIES CO LTD	0.01% International equities	Korea
KOREA(REPUBLIC OF) 2.625% SNR 10/09/2035KRW	0.01% International fixed interest	Korea, Republic
CBT CORN 2107 FUT	0.01% Commodities	United States
XINYI SOLAR HLDGS HKD0.10	0.01% International equities	Cayman Islands
Road & Rail8	0.01% Other*	Korea
NORDEA BANK ABP 1.125% SNR 12/02/2025 EUR	0.01% International fixed interest	Sweden
VB-S1 ISSUER LLC 3.031% DUE 06-15-2050	0.01% International fixed interest	United States
INNOLUX CORP TWD10	0.01% International equities	Taiwan
SHIMAO GROUP HOLDINGS LTD	0.01% International equities	Cayman Islands
MICROSOFT CORP 5.2% DUE 06-01-2039	0.01% International fixed interest	United States
AUTOCANADA INC	0.01% International equities	Canada
JAPAN(GOVT OF) 0.1% SNR 20/09/25 JPY50000	0.01% International fixed interest	Japan
M DIAS BRANCO SA I COM NPV	0.01% International equities	Brazil
0.950 NEW YORK LIFE GLOBAL FDG 24-JUN-20	0.01% International fixed interest	United States
PLAINS ALL AMERICAN PIPELINE LP	0.01% International equities	United States
ACKERMANS & VAN HAAREN NV	0.01% International equities	Belgium
Industrial / Logistics 49	0.01% Unlisted property	Australia
UNITED STS TREAS NTS .625% 11-30-2027	0.01% International fixed interest	United States
SUNGROW POWER SUPPLY CO LTD	0.01% International equities	China
PVPL CMO BX COMML MTG TR SR 2019-XL CL G FLTG RT 10-15-2024	0.01% International fixed interest	United States
0.950 JOHNSON & JOHNSON 01-SEP-2027	0.01% International fixed interest	United States
UTD PARCEL SVC INC 6.2% DUE 01-15-2038	0.01% International fixed interest	United States
TAIWAN NAVIGATION CO LTD	0.01% International equities	Taiwan
BNP PARIBAS SR NON PFD 144A MED TERM NT PROGRAM BOOK ENTRY 3.5% 03-01-2023	0.01% International fixed interest	France
PUBLIC STORAGE	0.01% International equities	United States
CELESIO AG	0.01% International equities	Germany
ASSIC GENERALI SPA 5.125% GTD SNR 16/09/24 EUR	0.01% International fixed interest	Italy
YUGOV PLC	0.01% International equities	United Kingdom
MAXVALU TOKAI CO LTD	0.01% International equities	Japan
BNP PARIBAS 1.25% 13/07/2031	0.01% International fixed interest	France
ITOCHU CORP JPY	0.01% International equities	Japan
NORFOLK SOUTHN 3.4% DUE 11-01-2049	0.01% International fixed interest	United States
WESTLAKE 4% DUE 10-16-2023	0.01% International fixed interest	United States
MILLICOM INTL CELL 6.625% SNR 15/10/2026USD	0.01% International fixed interest	Colombia
COLGATE-PALMOLIVE CO 4% DUE 08-15-2045	0.01% International fixed interest	United States
AMERICAN ELECTRIC POWER COMPANY INC	0.01% International equities	United States
CHINA NATIONAL BUILDING MA-H	0.01% International equities	China
HITACHI Y50	0.01% International equities	Japan
VERISURE HOLDINGS 3.875% GTD 15/07/2026 EUR	0.01% International fixed interest	Sweden
VOLKSWAGEN FINL SERVICES 1.2% 08/04/2024	0.01% International fixed interest	Germany
FRANCE(GOVT OF) 5.75% SNR 25/10/2032 EUR1	0.01% International fixed interest	France
HANGZHOU ROBAM APPLIANCES CO LTD	0.01% International equities	China
CAMDEN PPTY TR 2.8% DUE 05-15-2030/04-20-2020 REG	0.01% International fixed interest	United States
UNITED STATES OF AMERICA TBOND 1.75% 11-15-2029	0.01% International fixed interest	United States
ELEMENT FINANCIAL CORP	0.01% International equities	Canada
PROLOGIS L P 2.25% 30/06/2029	0.01% International fixed interest	United States
LOGO YAZLLM SANAYI TACARET AS	0.01% International equities	Turkey
CALAMP CORPORATION	0.01% International equities	United States
OTC DER CASH COLL REC FROM BARCLAYS	0.01% International fixed interest	United States
VISHAY PRECISION GROUP INC	0.01% International equities	United States
DBS GROUP HOLDINGS LTD	0.01% International equities	Singapore
GERDAU SA	0.01% International equities	Brazil
NETGEAR INC	0.01% International equities	United States
CREDITO VALTELLINE NPV POST SPLIT	0.01% International equities	Italy
JAPAN (GOVERNMENT OF) 2.0% 20/03/2042	0.01% International fixed interest	Japan
Outstanding Settlement Receipts - PHP	0.01% International equities	Philippines
LONZA AG - REG	0.01% International equities	Switzerland
BHG GROUP AB	0.01% International equities	Sweden
PINTEREST INC	0.01% International equities	United States

ANZ BANK NEW ZEALAND 240921 0.60 TD	0.01% Cash and cash equivalents	New Zealand
WESTPAC NEW ZEALAND 170521 RCD	0.01% Cash and cash equivalents	New Zealand
WESTPAC NEW ZEALAND 270521 RCD	0.01% Cash and cash equivalents	New Zealand
AVINOR AS 1.25% SNR EMTN 09/02/27 EUR	0.01% International fixed interest	Norway
STELLANTIS N V EURO.01	0.01% International equities	Netherlands
WESTPAC NEW ZEALAND 160621 RCD	0.01% Cash and cash equivalents	New Zealand
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 120721 RCD	0.01% Cash and cash equivalents	New Zealand
1MDB GLOBAL BND 4.4% 09/03/2023	0.01% International fixed interest	Malaysia
INDUSTRIAL AND COMMERCIAL BANK OF CHINA NZD LTD 110621 FRN	0.01% Cash and cash equivalents	New Zealand
DP WORLD PLC 2.375% SNR MTN 25/09/26 EUR	0.01% International fixed interest	United Arab Em
MICROCHIP TECHNOLOGY INCORPORATED COM US	0.01% International equities	United States
FNMA POOL #FM3221 3.5% 01-01-2050 BEO	0.01% International fixed interest	United States
DUPONT DE NEMOURS INC	0.01% International equities	United States
KERUR HOLDINGS LTD	0.01% International equities	Israel
OCADO GROUP PLC	0.01% International equities	United Kingdom
LULULEMON ATHLETIC	0.01% International equities	United States
ORACLE CORP 6.5% DUE 04-15-2038	0.01% International fixed interest	United States
INVESTOR AB - B SHARES	0.01% International equities	Sweden
PVTP PALMER SQUARE CLO 2015-1A CL A2R3 VAR RT DUE 05-21-2029 BEO	0.01% International fixed interest	Cayman Islands
BANCO BICAYA ARGENTARIA SA	0.01% International equities	Spain
AVALONBAY CMNTYS INC FIXED 3.3% 06-01-2029 REG	0.01% International fixed interest	United States
JAPAN(GOVT OF) 0.6% BDS 20/03/2023 JPY5000	0.01% International fixed interest	Japan
SACI FALABELLA 3.75% 10-30-2027	0.01% International fixed interest	Chile
PVTP BLUEMOUNTAIN CLOS SR 12-2A CL B-R2 FLTG 11-20-2028	0.01% International fixed interest	United States
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	0.01% International fixed interest	United States
LG UPLUS CORP	0.01% International equities	Korea
SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 4% 12-31-2250	0.01% International fixed interest	United States
Industrial / Logistics 83	0.01% Unlisted property	Australia
ROMANIA(REP OF) 1.375% SNR MTN 02/12/29 EUR	0.01% International fixed interest	Romania
Retail 20	0.01% Unlisted property	Australia
ACEA SPA	0.01% International equities	Italy
S&P 500 EMINI 2106 F	0.01% International equities	United States
SUN ART RETAIL GROUP	0.01% International equities	Hong Kong
SYSCO CORPORATION COM USD1.00	0.01% International equities	United States
JAPAN(GOVT OF) 0.1% SNR 20/03/24 JPY50000	0.01% International fixed interest	Japan
BLACKSTONE 1.0% 05/10/2026	0.01% International fixed interest	United States
Office 27	0.01% Unlisted property	Australia
PORSCHE AUTOMOBIL HLDG PRF PREFERENCE	0.01% International equities	GERMANY
SMC CORP JPY50	0.01% International equities	Japan
EQUATE PETROCHEM 4.25% GTD SNR 03/11/26 USD	0.01% International fixed interest	Kuwait
BARRICK GOLD CORP	0.01% International equities	Canada
FREDDIE MAC STACR REMIC TR SER 21-DNA1 CL M2 FRN 144A 01-25-2051	0.01% International fixed interest	United States
FUYAO GLASS INDUSTRY GROUP CO LTD	0.01% International equities	China
PVTP MACQUARIE GROUP LTD 144A 3.189% DUE 11-28-2023	0.01% International fixed interest	Australia
NETCARE LTD	0.01% International equities	South Africa
HYUNDAI MARINE FIRE INC CO	0.01% International equities	Korea
Canadian dollar	0.01% International fixed interest	
KOMERCNI BANKA AS	0.01% International equities	Czech Republic
KIMBERLY CLARK DE MEXICO A	0.01% International equities	Mexico
PCCW LTD	0.01% International equities	Hong Kong
AMOREPACIFIC CORP	0.01% International equities	Korea
TE CONNECTIVITY LTD	0.01% International equities	Switzerland
TRCNTNTL GAS PIPE 3.25% DUE 05-15-2030	0.01% International fixed interest	United States
PVTP SIEMENS FINANCIERINGSMAATSCHAPPIJ 0.4% 03-11-2023	0.01% International fixed interest	Germany
AIR PRODS & CHEMS INC 2.05% DUE 05-15-2030 REG	0.01% International fixed interest	United States
PVTP CBBCMS 2018-TALL MTG TR SR 2018-TALL CL D FLTG RT 03-15-2037	0.01% International fixed interest	United States
Industrial / Logistics 50	0.01% Unlisted property	Australia
SHOPRITE HOLDINGS LIMITED	0.01% International equities	South Africa
ZILLOW GROUP INC	0.01% International equities	United States
AICHI STEEL CORP	0.01% International equities	Japan
SWEDBANK AB A SHARES COMMON STOCK SEK22.0	0.01% International equities	SWEDEN
2.050 T-MOBILE USA INC 15-FEB-2028	0.01% International fixed interest	United States
COMPASS GROUP ORD GBPO 1105	0.01% International equities	United Kingdom
Industrial / Logistics 43	0.01% Unlisted property	Australia
TRANSDIGM GROUP INC	0.01% International equities	United States
SINOTRUK HONGKONG LIMITED	0.01% International equities	Hong Kong
MATERION CORP	0.01% International equities	United States
ARROW ELECTRONICS INC	0.01% International equities	United States
ABB FIN USA INC 3.8% DUE 04-03-2028	0.01% International fixed interest	Switzerland
WESTERN MIDSTREAM PARTNERS LP	0.01% International equities	United States
AMCOR FIN USA INC 3.625% DUE 04-28-2026 REG	0.01% International fixed interest	United States
ERP OPER LTD 3.25% DUE 08-01-2027	0.01% International fixed interest	United States
FUT JUN 21 SFE 10Y T-BOND	0.01% International fixed interest	United States
TAIWAN HIGH SPEED RAIL CORP	0.01% International equities	Taiwan
Airport5	0.01% Other*	Australia
COLOMBIA(REPUBLIC OF) 7.5% BD 26/08/2026	0.01% International fixed interest	Colombia
PVTP ENI S P A NT X 4.75% DUE 09-12-2028	0.01% International fixed interest	Italy
PVTP BLUEMOUNTAIN FUJI US CLO II LTD/BLUEMO SER-17-2A CL-C FLTG 10-20-2030 BEO	0.01% International fixed interest	United States
SUMITOMO MITSUI FINANCIAL GROUP	0.01% International equities	Japan
(FRN) VCL 32 A 21-JAN-2027	0.01% International fixed interest	Luxembourg
NEDBANK GROUP LTD	0.01% International equities	South Africa
MAPFRE SA 1.625% 19/05/2026	0.01% International fixed interest	Spain
SIBANYE STILLWATER LTD	0.01% International equities	South Africa
TESCO ORD GBPO.06333	0.01% International equities	United Kingdom
FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS SETTLES APRIL	0.01% International fixed interest	United States
SWCC SHOWA HOLDINGS CO LTD	0.01% International equities	Japan
SINGAPORE(GOVT OF) 1.25% SNR 01/10/21 SGD1000	0.01% International fixed interest	Singapore
CANADIAN IMPERIAL BANK	0.01% International equities	Canada
PVTP EXPERIAN FIN PLC 4.25% DUE 02-01-2029	0.01% International fixed interest	United Kingdom

TRINSEO SA	0.01%	International equities	Luxembourg
RAMI LEVI	0.01%	International equities	Israel
THE AARONS COMPAN COM USD0.5 WI	0.01%	International equities	United States
0.850 GENERAL MOTORS FINL CO 26-FEB-2026	0.01%	International fixed interest	United States
AIR LEASE CORP MED 3.75% DUE 06-01-2026	0.01%	International fixed interest	United States
S F HOLDINGS CO LTD	0.01%	International equities	China
DANSKE BANK A/S 2.25% 14/01/2028	0.01%	International fixed interest	Denmark
SPRINT CORPORATION 7.25% DUE 09-15-2021	0.01%	International fixed interest	United States
MICRON TECH INC 4.185% DUE 02-15-2027	0.01%	International fixed interest	United States
CUMMINS INC	0.01%	International equities	United States
HCP INC 3.25% DUE 07-15-2026	0.01%	International fixed interest	United States
UNITED STATES TREAS BDS 2.25% 08-15-2049	0.01%	International fixed interest	United States
IDEXX LABORATORIES INC	0.01%	International equities	United States
MALAYSIA (GOVT OF) 3.502% SNR 31/05/2027MYR	0.01%	International fixed interest	Malaysia
NATURGY FINANCE B. 1.5% GTD SNR 29/01/2028 EUR	0.01%	International fixed interest	Spain
Retail 21	0.01%	Unlisted property	Australia
UNITED STATES TREAS NTS FIXED 2.625% 12-31-2025	0.01%	International fixed interest	United States
5.000 DANSKE BANK A/S 12-JAN-2023	0.01%	International fixed interest	Denmark
Industrial / Logistics 44	0.01%	Unlisted property	Australia
FRANCE(GOVT OF) 0% SNR 25/11/2029 EUR1'REGS	0.01%	International fixed interest	France
ONO PHARMACEUTICAL CO LTD	0.01%	International equities	Japan
JPMORGAN CHASE & 4.203% DUE 07-23-2029	0.01%	International fixed interest	United States
WEICHAI POWER CO LTD	0.01%	International equities	China
MEDTRONIC INC 4.375% DUE 03-15-2035	0.01%	International fixed interest	United States
FRANKLIN STREET PROPERTIES C	0.01%	International equities	United States
NUTRIEN LTD COM NPV	0.01%	International equities	Canada
4.500 WOODSIDE FINANCE LTD 04-MAR-2029	0.01%	International fixed interest	Australia
CDN NATL RAILWAYS 3.95% SNR 22/09/2045 CAD1	0.01%	International fixed interest	Canada
US Treasury Notes/Bonds 1.5% 15/02/2030	0.01%	International fixed interest	United States
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD SBOSUS3B 31/12/2050	0.01%	International fixed interest	United States
HDFC BANK 8.1% CURR/LKD 22/03/25 INR	0.01%	International fixed interest	India
KUEHNE NAGEL INTL AG REG COMMON STOCK CHF1.0	0.01%	International equities	SWITZERLAND
GOLDMAN SACHS 3.75% DUE 05-22-2025	0.01%	International fixed interest	United States
KELLER GROUP PLC	0.01%	International equities	United Kingdom
YADEA GROUP HOLDINGS LTD	0.01%	International equities	Cayman Islands
ISRAEL ELECTRIC 4.25% SNR SEC 14/08/28 USD	0.01%	International fixed interest	Israel
MUENCHENER RUECKVER RG-REG	0.01%	International equities	Germany
RELX CAP INC 4.0% 03-18-2029	0.01%	International fixed interest	United Kingdom
THERMO FISHER SCIENTIFIC INC 4.133% DUE 03-25-2025 REG	0.01%	International fixed interest	United States
UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027	0.01%	International fixed interest	United States
SYSCO CORP 5.65% DUE 04-01-2025	0.01%	International fixed interest	United States
SOLARWINDS CORP	0.01%	International equities	United States
CPUK FINANCE LTD 4.875% 28/08/2025	0.01%	International fixed interest	United Kingdom
ITALY(REP OF) 2.95% BDS 01/09/38 EUR1000	0.01%	International fixed interest	Italy
SEGRO PLC REIT GBP.1	0.01%	International equities	UNITED KINGDOM
SEKISUI JUSHI CORPORATION	0.01%	International equities	Japan
Retail 22	0.01%	Unlisted property	Australia
2.800 WELLTOWER INC 01-JUN-2031	0.01%	International fixed interest	United States
Office 28	0.01%	Unlisted property	Australia
ALLSTATE CORP 4.5% DUE 06-15-2043	0.01%	International fixed interest	United States
GEORGIA(REPUB. OF) 6.875% SNR 12/04/2021USD	0.01%	International fixed interest	Georgia
ALEXION PHARMACEUTICALS INC	0.01%	International equities	United States
MONGOLIA (GOVT OF) 10.875% SNR 06/04/2021 USD	0.01%	International fixed interest	Mongolia
AT&T INC 4.375% 14/09/2029 DUAL CURR	0.01%	International fixed interest	United States
1.323 BNP PARIBAS 13-JAN-2027	0.01%	International fixed interest	France
NEC CORP COMMON STOCK	0.01%	International equities	JAPAN
FHLMC GOLD POOL# O41627 3.0% 07-01-2046	0.01%	International fixed interest	United States
JAPAN(GOVT OF) 0.1% SNR 20/12/27 JPY50000	0.01%	International fixed interest	Japan
Office 29	0.01%	Unlisted property	Australia
UTD STATES TREAS .375% DUE 03-31-2022	0.01%	International fixed interest	United States
AT&T INC 2.3% DUE 06-01-2027	0.01%	International fixed interest	United States
CARDINAL HLTH INC 3.41% DUE 06-15-2027	0.01%	International fixed interest	United States
Port3	0.01%	Other*	Canada
FORMOSA CHEMICALS & FIBRE CORPORATION	0.01%	International equities	Taiwan
BOYD GAMING CORPORATION	0.01%	International equities	United States
SYDNEY AIRPORT FINANCE 3.375% DUE 04-30-2025	0.01%	International fixed interest	Australia
FEDERAL HOME LN MTG CORP POOL #ZS8673 3%10-01-2032 BEO	0.01%	International fixed interest	United States
DOOSAN BOBCAT INC	0.01%	International equities	Korea
SABIC CAPITAL II B 4% GTD SNR 10/10/2023USD	0.01%	International fixed interest	Saudi Arabia
THOMSON REUTERS CORP COMMON STOCK	0.01%	International equities	CANADA
TRANE TECHNOLOGIES PLC	0.00%	International equities	Ireland
KLABIN SA UNITS	0.00%	International equities	Brazil
FORTESCUE METALS GROUP LTD COMMON STOCK	0.00%	International equities	AUSTRALIA
JOHNSON CONTROLS INTERNATIONAL PLC	0.00%	International equities	Ireland
BNP PARIBAS .5% 01/09/2028	0.00%	International fixed interest	France
1.900 MASTERCARD INC 15-MAR-2031	0.00%	International fixed interest	United States
BANK AMER CORP FLTG RT 2.884% DUE 10-22-2030	0.00%	International fixed interest	United States
BK OF AMERICA CORP 3.228% SNR MTN 22/06/22 CAD	0.00%	International fixed interest	United States
HMS HOLDINGS CORPORATION	0.00%	International equities	United States
GNMAII POOL #MA7136 SER 2051 2.5% DUE 01-20-2051 REG	0.00%	International fixed interest	United States
TELENOR ASA	0.00%	International equities	Norway
AMADEUS IT HLDGS	0.00%	International equities	Spain
EXEDY CORP	0.00%	International equities	Japan
Office 30	0.00%	Unlisted property	Australia
HSBC HLDGS PLC 1.75% 24/07/2027	0.00%	International fixed interest	United Kingdom
SANDVIK AB	0.00%	International equities	Sweden
ALLSTATE CORP	0.00%	International equities	United States
HUANENG POWER INTERNATIONAL INC	0.00%	International equities	China
1.532 SANTANDER UK GROUP HLDGS 21-AUG-20	0.00%	International fixed interest	United Kingdom

LYONDELLBASELL INDUSTRIES	0.00%	International equities	Netherlands
SHELL INTL FIN B V 3.875% DUE 11-13-2028	0.00%	International fixed interest	Netherlands
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	0.00%	International fixed interest	United States
WILEY JOHN SONS CL-A	0.00%	International equities	United States
CLOSE BROTHERS FIN 2.75% GTD SNR 19/10/26 GBP	0.00%	International fixed interest	United Kingdom
MITSUI E S HOLDINGS CO LTD	0.00%	International equities	Japan
PVTPL BWAY HOLDING COMPANY BNDS 5.5% DUE 04-15-2024/	0.00%	International fixed interest	United States
UNI PRESIDENT CHINA HOLDINGS LTD	0.00%	International equities	Cayman Islands
ROMANIA(REP OF) 2.375% SNR MTN 19/04/27 EUR	0.00%	International fixed interest	Romania
BANCO SANTANDER 1% EMTN 17/01/25 EUR100000	0.00%	International fixed interest	Spain
VOLVO AB B SHS COMMON STOCK SEK1.2	0.00%	International equities	SWEDEN
3.375 CAIXABANK SA 15-MAR-2027	0.00%	International fixed interest	Spain
CRH PLC	0.00%	International equities	Ireland
SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.00%	International equities	ISRAEL
NEXTERA ENERGY CAP FIXED 2.75% DUE 05-01-2025	0.00%	International fixed interest	United States
5.625 BANCO DE SABADELL SA 06-MAY-2026	0.00%	International fixed interest	Spain
JAPAN PETROLEUM EXPLORATION	0.00%	International equities	Japan
KVK CLO 2016-1 LTD / KVK CLO 2016-1 0% 01-15-2029	0.00%	International fixed interest	Cayman Islands
BMW US CAPITAL LLC 2.8% GTD SNR 11/04/2026 USD	0.00%	International fixed interest	Germany
ELECTRONIC ARTS INC	0.00%	International equities	United States
1.550 MET LIFE GLOB FUNDING I 07-JAN-203	0.00%	International fixed interest	United States
Industrial / Logistics 87	0.00%	Unlisted property	Australia
PVTPL CMO BX COML MTG TR 2018-BIOA COML MTG PASSTHRU CTF CL B 144A 03-15-2037	0.00%	International fixed interest	United States
LENDINGTREE INC	0.00%	International equities	United States
AMERICAN SOFTWARE INC	0.00%	International equities	United States
2.500 MPT OPER PARTNERSP/FINL 24-MAR-202	0.00%	International fixed interest	United States
PVTPL ARBOR RLTY COML REAL ESTATE NTS 2019-FL1 SR SECD NT CL A-S FLTG 144A VAR	0.00%	International fixed interest	Cayman Islands
UNITED STATES TREAS NTS DTD 832 2.875% DUE 05-31-2025 REG	0.00%	International fixed interest	United States
AVI LTD	0.00%	International equities	South Africa
BOSTON SCIENTIFIC CORP .625% DUE 12-01-2027 BEO	0.00%	International fixed interest	United States
CARRIER GLOBAL CORP 2.493% 02-15-2027	0.00%	International fixed interest	United States
UNITED SUPER MARKETS HOLDINGS	0.00%	International equities	Japan
NATWEST MARKETS PL 2.875%-FRN SNR 19/09/26 GBP	0.00%	International fixed interest	United Kingdom
1.100 LINDE INC/CT 10-AUG-2030	0.00%	International fixed interest	United States
ONEOK PARTNERS L P 3.375% DUE 10-01-2022	0.00%	International fixed interest	United States
POWER CORP OF CANADA COMMON STOCK	0.00%	International equities	CANADA
CENTENE CORPORATION	0.00%	International equities	United States
Industrial / Logistics 52	0.00%	Unlisted property	Australia
LINCOLN ELECTRIC HOLDINGS INC	0.00%	International equities	United States
GLOBANT SA	0.00%	International equities	Luxembourg
SANKYO CO LTD GUNMA	0.00%	International equities	Japan
UNITED STATES TREAS NTS DTD 08/15/2012 1.625% DUE 08-15-2022 REG	0.00%	International fixed interest	United States
0.391 SANTANDER UK GROUP HLDGS 28-FEB-20	0.00%	International fixed interest	United Kingdom
5.125 CHEVRON PHILLIPS CHEM CO 01-APR-20	0.00%	International fixed interest	United States
UNITED STATES TREAS NTS 2.75% DUE 08-31-2025 REG	0.00%	International fixed interest	United States
PVT PLBNP PARIBAS SR NON PFD 5.198% 01-10-2030	0.00%	International fixed interest	France
KEURIG DR PEPPER INC	0.00%	International equities	United States
6.000 RAIFFEISEN BANK INTL (PERP)	0.00%	International fixed interest	Austria
Retail 23	0.00%	Unlisted property	Australia
PROPETRO HOLDING CORP	0.00%	International equities	United States
WELLTOWER INC 4% DUE 06-01-2025	0.00%	International fixed interest	United States
OMRON CORP COMMON STOCK	0.00%	International equities	JAPAN
MEXICO(UNITED T BD 4.75% 27/04/2032	0.00%	International fixed interest	Mexico
ZIMMER BIOMET HOLDINGS INC	0.00%	International equities	United States
SPAIN(KINGDOM OF) 4.7% SNR 30/07/2041 EUR1000	0.00%	International fixed interest	Spain
SERBIA (REPUBLIC) 1.65% 03/03/2033	0.00%	International fixed interest	Serbia
CREDIT AGRICOLE SA COMMON STOCK EUR3.0	0.00%	International equities	FRANCE
1.000 ING GROEP NV 13-NOV-2030	0.00%	International fixed interest	Netherlands
FRANCE(GOVT OF) 4.25% SNR 25/10/2023 EUR1	0.00%	International fixed interest	France
Industrial / Logistics 53	0.00%	Unlisted property	Australia
LUNDIN ENERGY AB	0.00%	International equities	Sweden
STATE STREET CORP USD	0.00%	International equities	United States
1.375 CAIXABANK SA 19-JUN-2026	0.00%	International fixed interest	Spain
VANTAGE TOWERS AG 0.75% SNR 31/03/2030 EUR	0.00%	International fixed interest	Germany
1.500 LLOYDS BK CORP MKTS PLC 23-JUN-202	0.00%	International fixed interest	United Kingdom
GUATEMALA (REP OF) 4.5% GTD SNR 03/05/2026 USD	0.00%	International fixed interest	Guatemala
AEROPORTS DE PARIS (ADP)	0.00%	Other*	France
PVTPL ARDAGH METAL PACKAGING FIN PLC/ARDAGH 4% DUE 09-01-2029 BEO	0.00%	International fixed interest	United States
T-MOBILE USA INC 3.375% DUE 04-15-2029 BEO	0.00%	International fixed interest	United States
EXXON MOBIL CORP 2.61% DUE 10-15-2030	0.00%	International fixed interest	United States
ANGLO AMERICAN PLC	0.00%	International equities	United Kingdom
WARNER MUSIC GROUP CORP	0.00%	International equities	United States
UNITED STS TREAS NTS 1.125% DUE 02-15-2031 REG	0.00%	International fixed interest	United States
KLEOPATRA FINCO 01/03/2026 4.25% 01/03/2026	0.00%	International fixed interest	Luxembourg
ARCELORMITTAL NPV POST STK SPLIT	0.00%	International equities	Luxembourg
WHITBREAD PLC	0.00%	International equities	United Kingdom
DSV PANALPINA A/S	0.00%	International equities	Denmark
STERIS PLC COMMON STOCK USD75.0	0.00%	International equities	UNITED STATES
DIGITAL REALTY TRUST INC	0.00%	International equities	United States
UNITED STS TREAS NTS .375% DUE 09-30-2027 REG	0.00%	International fixed interest	United States
3.875 SOCIETE GENERALE 28-MAR-2024	0.00%	International fixed interest	France
VENTAS REALTY LP 3.5% DUE 02-01-2025	0.00%	International fixed interest	United States
JAPAN (GOVERNMENT OF) .1% 20/12/2028	0.00%	International fixed interest	Japan
ARDAGH METAL 3.0% 01/09/2029	0.00%	International fixed interest	United States
MARKS & SPENCER GROUP	0.00%	International equities	United Kingdom
AUSTRALIA PACIFIC AIRPORTS 3.125% 26/09/2023	0.00%	International fixed interest	Australia
JPMORGAN CHASE & CO 2.739% DUE 10-15-2030	0.00%	International fixed interest	United States
SIKA AG CHF0.01	0.00%	International equities	Switzerland
INDITEX EURO.03 POST SUBD	0.00%	International equities	Spain

JAPAN(GOVT OF) 0.6% SNR 20/12/36	JPY50000	0.00%	International fixed interest	Japan
VESTAS WIND SYSTEMS		0.00%	International equities	Denmark
KAO CORPORATION JPY50		0.00%	International equities	Japan
REALTY INCOME CORP .75% DUE 03-15-2026		0.00%	International fixed interest	United States
Industrial / Logistics 89		0.00%	Unlisted property	Australia
GOLDMAN SACHS GRP 1.25% SNR EMTN 01/05/25 EUR		0.00%	International fixed interest	United States
WESTAMERICA BANCORP		0.00%	International equities	United States
FUJI MEDIA HOLDINGS INC		0.00%	International equities	Japan
ECOLAB INC 2.625% SNR 08/07/2025 EUR		0.00%	International fixed interest	United States
TRAVELERS COS INC / THE		0.00%	International equities	United States
KRAFT HEINZ CO COM USD0.01		0.00%	International equities	United States
GESTAMP AUTOMOCION SA		0.00%	International equities	Spain
FASTENAL CO		0.00%	International equities	United States
INVESTEC LIMITED		0.00%	International equities	South Africa
NN GROUP NV COMMON STOCK EUR.12		0.00%	International equities	NETHERLANDS
0.750 VONOVIA FINANCE BV 15-JAN-2024		0.00%	International fixed interest	Germany
3.500 AT&T INC 15-SEP-2053		0.00%	International fixed interest	United States
Energy10		0.00%	Other*	US
CHIPOTLE MEXICAN GRILL INC - CLASS A		0.00%	International equities	United States
ESSA BANCORP INC		0.00%	International equities	United States
PVTP L CMO CSMC SER 2019-ICE4 CL F FLTG 144A 05-15-2036		0.00%	International fixed interest	United States
ICE BRENT CRD 2112 F		0.00%	Commodities	United States
EMBOTELLADORA ANDINA SA		0.00%	International equities	Chile
BANCO SANTANDER S 2.706% DUE 06-27-2024		0.00%	International fixed interest	Spain
SAMHALLSBYGGNADSBO 2.625% 31/12/2049		0.00%	International fixed interest	Sweden
CVS HEALTH CORP 6.125% DUE 09-15-2039		0.00%	International fixed interest	United States
Industrial / Logistics 92		0.00%	Unlisted property	Australia
1.200 SIEMENS FINANCIERINGSMAT 11-MAR-20		0.00%	International fixed interest	Germany
SAMSUNG ELECTRO MECHANICS CO		0.00%	International equities	Korea
UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15-2029 REG		0.00%	International fixed interest	United States
3.750 WEICHAI INTL HK ENERGY (PERP)		0.00%	International fixed interest	China
FID NATL FIXED 1.5% DUE 05-21-2027		0.00%	International fixed interest	United States
YUM! BRANDS INC		0.00%	International equities	United States
PVTP L AIR LIQUIDE FIN S A FIXED 2.25% 09-10-2029		0.00%	International fixed interest	France
UNITED STATES TREAS BDS 4.375% DUE 11-15-2039		0.00%	International fixed interest	United States
MALAYSIA (GOVT OF) 3.478% GTD 14/06/2024MYR		0.00%	International fixed interest	Malaysia
AT&T INC 3.85% DUE 06-01-2060		0.00%	International fixed interest	United States
0.125 TRATON FINANCE LUXEMBRG 24-MAR-202		0.00%	International fixed interest	Germany
CANADA(GOVT OF) 2.5% BDS 01/06/24 CAD1000		0.00%	International fixed interest	Canada
COCHLEAR LTD COMMON STOCK		0.00%	International equities	AUSTRALIA
VOLKSWAGEN INTL 0.875% GTD SNR 22/09/28 EUR		0.00%	International fixed interest	Germany
POSCO INTERNATIONAL CORP		0.00%	International equities	Korea
NEXTier OILFIELD S COM USD0 01		0.00%	International equities	United States
DOLLAR TREE INC 4% DUE 05-15-2025		0.00%	International fixed interest	United States
DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK		0.00%	International equities	JAPAN
ASTRAZENECA PLC 6.45% DUE 09-15-2037		0.00%	International fixed interest	United Kingdom
FREDDIE MAC STACR REMIC TR NT CL M-1 VARRATE 144A 1.11667% 11-25-2050		0.00%	International fixed interest	United States
Z HOLDINGS CORP COMMON STOCK		0.00%	International equities	JAPAN
MARSTON S ORD		0.00%	International equities	United Kingdom
HOKUTO CORP		0.00%	International equities	Japan
1.250 SYNGENTA FINANCE NV 10-SEP-2027		0.00%	International fixed interest	Switzerland
SYNOPLYS INC		0.00%	International equities	United States
PPG INDUSTRIES INC		0.00%	International equities	United States
NETLINK NBN TRUST		0.00%	International equities	Singapore
PETROBRAS GLOBAL 8.75% DUE 05-23-2026		0.00%	International fixed interest	Brazil
GIVAUDAN - REG		0.00%	International equities	Switzerland
NEPI ROCKCASTLE PLORD EURO.01		0.00%	International equities	Isle of Man
AMER INTL GRP 5% SNR MTN 26/04/2023 GBP		0.00%	International fixed interest	United States
C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1		0.00%	International equities	UNITED STATES
AEON HOKKAIDO CORP		0.00%	International equities	Japan
MATCH GRP INC NEW COM USD0.001		0.00%	International equities	United States
Office 31		0.00%	Unlisted property	Australia
CORTEVA INC		0.00%	International equities	United States
SWISSCOM AG REG COMMON STOCK CHF1.0		0.00%	International equities	SWITZERLAND
INTL FLAVORS&FRAG 1.8% SNR 25/09/26 EUR100000		0.00%	International fixed interest	United States
1.680 VERIZON COMMUNICATIONS 30-OCT-2030		0.00%	International fixed interest	United States
T ROWE PRICE GROUP		0.00%	International equities	United States
SOYBEAN 2107 FUT		0.00%	Commodities	United States
C AND C GROUP PLC GBP		0.00%	International equities	Ireland
UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG		0.00%	International fixed interest	United States
PVTP L NATIONWIDE BLDG SOC 4.302% 03-08-2029		0.00%	International fixed interest	United Kingdom
SKYWORKS SOLUTIONS INC		0.00%	International equities	United States
THRYV HOLDINGS INC		0.00%	International equities	United States
1.000 NIBC BANK NV 24-JAN-2028		0.00%	International fixed interest	Netherlands
ORANGE SA		0.00%	International equities	France
TRATON FIN MTN .75% 24/03/2029		0.00%	International fixed interest	Germany
5.000 AMERICAN INTL GROUP 26-APR-2023		0.00%	International fixed interest	United States
ORANGE NT STEP UP 03-01-2031 02-28-2031		0.00%	International fixed interest	France
0.625 BPCE SA 28-APR-2025		0.00%	International fixed interest	France
CRH SMW FINANCE 1.25% GTD SNR 05/11/26 EUR		0.00%	International fixed interest	Ireland
GOLAR LNG PARTNERS LP UNITS		0.00%	International equities	Marshall Island:
BANK AMER CORP FIXED 2.496% DUE 02-13-2031		0.00%	International fixed interest	United States
STELLANTIS N.V 3.875% 25/11/2025		0.00%	International fixed interest	United States
BPCE SA BNDS 2.875% 16/01/2024		0.00%	International fixed interest	France
2.500 JMH CO LTD 09-APR-2031		0.00%	International fixed interest	Hong Kong
IROBOT CORP		0.00%	International equities	United States
INVENTEC CORP		0.00%	International equities	Taiwan
KOREA(REPUBLIC OF) 2.25% SNR 10/09/23 KRW10000		0.00%	International fixed interest	Korea, Republic
JAPAN (10 YR 0.1% .1% 20/12/2029		0.00%	International fixed interest	Japan

XEROX HLDGS CORP 5% DUE 08-15-2025	0.00%	International fixed interest	United States
JAPAN(GOVT OF) 1% SNR 20/03/2022 JPY50000	0.00%	International fixed interest	Japan
UNITED STS TREAS NTS DTD 01/31/2021 .125% 01-31-2023	0.00%	International fixed interest	United States
CEMEX SAB DE CV	0.00%	International equities	Mexico
BAIC MOTOR CORP LTD	0.00%	International equities	China
HYUNDAI CAPITAL SERVICES 3.0% BNDS 03-06-2022	0.00%	International fixed interest	Korea, Republic
VANTAGE TOWERS AG .375% 31/03/2027	0.00%	International fixed interest	Germany
UTD STATES TREAS .125% DUE 07-15-2023	0.00%	International fixed interest	United States
PUT SWO AUD NATAAU33033 P 0.35% / R 3MBBSW SO230313AU350NAP 13/03/2023	0.00%	International fixed interest	Australia
VIVENDI SA	0.00%	International equities	France
HANWHA SOLUTIONS CORP	0.00%	International equities	Korea
ALCON AG	0.00%	International equities	Switzerland
PACCAR INC	0.00%	International equities	United States
TYSON FOODS INC CLASS A	0.00%	International equities	United States
HYUDAI GLOVIS CO LTD	0.00%	International equities	Korea
DALI FOODS GROUP CO LTD	0.00%	International equities	Cayman Islands
GREAT WALL MOTOR COMPANY H	0.00%	International equities	China
UNITED STATES TREAS NTS DTD 03/31/2020 .5% DUE 03-31-2025 REG	0.00%	International fixed interest	United States
KINDER MORGAN INC 1.5% DUE 03-16-2022	0.00%	International fixed interest	United States
MARVELL TECHNOLOGY GROUP LTD	0.00%	International equities	Bermuda
SHENZHEN EXPRESSWAY COMPANY LIMITED	0.00%	International equities	China
3.350 VOLKSWAGEN GROUP AMERICA 13-MAY-20	0.00%	International fixed interest	Germany
TOTAL CAP INTL 3.455% 02-19-202	0.00%	International fixed interest	France
BEXEQ THE ISRAELI TELECOM CP	0.00%	International equities	Israel
Industrial / Logistics 54	0.00%	Unlisted property	Australia
BAIN CAP CR CLO LTD SER 20-3X CL A VAR RT 10-23-2032	0.00%	International fixed interest	United States
UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG	0.00%	International fixed interest	United States
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050	0.00%	International fixed interest	United States
BP CAP MKTS AMER FIXED 3.79% DUE 02-06-2024	0.00%	International fixed interest	United States
Industrial 3	0.00%	Unlisted property	N/A
UK(GOVT OF) 4.5% BDS 07/09/2034 GBP	0.00%	International fixed interest	United Kingdom
PVPL CEDAR FUNDING LTD SR 16-6A CL A-R FLTG RATE DUE 10-20-2028	0.00%	International fixed interest	United States
LIFE 2021-BMR MTG TR COML MTG PASS THRU CTF CL F 2.456% 03-15-2038	0.00%	International fixed interest	United States
LIFE 2021-BMR MTG FLTG RT 1.856% DUE 03-15-2038	0.00%	International fixed interest	United States
PVPL ALLEGRO CLO XII LTD/ALLEGRO CLO XII LL SER 20-1A CL B FLTG RT 01-21-2032	0.00%	International fixed interest	United States
Industrial / Logistics 55	0.00%	Unlisted property	Australia
PALO ALTO NETWORKS INC	0.00%	International equities	United States
3.800 DUKE ENERGY FLORIDA LLC 15-JUL-202	0.00%	International fixed interest	United States
CMO J P MORGAN ALTERNATIVE LN TR SER 05-S1 CL 1A4 6.0% 12-25-2035 REG	0.00%	International fixed interest	United States
AMERICA MOVIL SA DE CV - SER L	0.00%	International equities	Mexico
OAK STR INVT GRADE NET LEASE FD SER NET LEASE MTG NTS SER CL 1.85% 11-20-2050	0.00%	International fixed interest	United States
UNITED STATES OF AMER TREAS NOTES 0.375% 11-30-2025	0.00%	International fixed interest	United States
1.250 CELANESE US HOLDINGS LLC 11-FEB-20	0.00%	International fixed interest	United States
ONE 2021-PK MTG TR 1.606% 03-15-2036	0.00%	International fixed interest	United States
PAYCHEX INC	0.00%	International equities	United States
UNITED STS TREAS 0.375% 12-31-2025	0.00%	International fixed interest	United States
FRANCE(GOVT OF) 5.5% SNR 25/04/29 EUR1 REGS	0.00%	International fixed interest	France
FORD MTR CR CO LLC NT FLTG DUE 02-15-2023	0.00%	International fixed interest	United States
Office 32	0.00%	Unlisted property	Australia
ARCHER DANIELS MIDLAND CO COM STK NPV	0.00%	International equities	United States
COSTAR GROUP INC	0.00%	International equities	United States
UNITED STATES OF AMER TREAS NOTES DTD 09/30/2020 .25% 09-30-2025	0.00%	International fixed interest	United States
POWERTECH TECHNOLOGY INC	0.00%	International equities	Taiwan
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040	0.00%	International fixed interest	United States
UNITED STATES OF AMER TREAS NOTES DTD 10/31/2020 .25% 10-31-2025	0.00%	International fixed interest	United States
PUT SWO AUD ANZBAU3M P 2.15% / R 6MBBSW SO220608AU215DUP 08/06/2022	0.00%	International fixed interest	Australia
MS+AD INSURANCE GROUP HOLDIN COMMON STOCK	0.00%	International equities	JAPAN
STANLEY BLACK & DECKER INC	0.00%	International equities	United States
ROCHE HLDGS INC 7% DUE 03-01-2039	0.00%	International fixed interest	United States
BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.00%	International equities	UNITED STATES
NUTRITION & 1.23% DUE 10-01-2025	0.00%	International fixed interest	United States
UBS GROUP AG .25% 24/02/2028	0.00%	International fixed interest	Switzerland
PVPL CMO BXMT LTD SER 20-FL2 CL D FRN 02-16-2037 BEO	0.00%	International fixed interest	United States
CLI FDG VIII LLC AST BACKED NT SER 2021-1 2.38% 02-18-2046	0.00%	International fixed interest	United States
NIKE INC 3.375% DUE 11-01-2046	0.00%	International fixed interest	United States
PVPL PENSKE TRUCK LEASING CO L P/PTL FIN CO SR NT 144A 1.2 DUE 11-15-2025 BEO	0.00%	International fixed interest	United States
JANE STREET GROUP LLC TERM LOAN SENIOR SECURED 01-31-2028	0.00%	International fixed interest	United States
ORSTED AS	0.00%	International equities	Denmark
ENEL AMERICAS S A	0.00%	International equities	Chile
NASDAQ INC .445% DUE 12-21-2022	0.00%	International fixed interest	United States
OVERSEA-CHINESE BANKING CORP	0.00%	International equities	Singapore
3.500 GOLDMAN SACHS GROUP INC 01-APR-202	0.00%	International fixed interest	United States
US TREASURY N/B 2.375% 05-15-2029	0.00%	International fixed interest	United States
JAPAN(GOVT OF) 0% T-BILL 21/06/2021 JPY	0.00%	International fixed interest	Japan
PVPL CSMC TR SR 2017- MOON CL E VAR RT 07-10-2034	0.00%	International fixed interest	United States
DR AUTO 4.09% DUE 06-15-2026	0.00%	International fixed interest	United States
UNITED STATES TREAS NTS DTD 07/31/2015 2% DUE 07-31-2022 REG	0.00%	International fixed interest	United States
PERSIMMON PLC COMMON STOCK GBP.1	0.00%	International equities	UNITED KINGDM
ALIMENTATION COUCHE-TARD 2.95% DUE 01-25-2030 BEO	0.00%	International fixed interest	Canada
KENYA (REPUBLIC OF) 6.875% 24/06/2024	0.00%	International fixed interest	Kenya
CANSINO BIOLOGICS IN	0.00%	International equities	China
0.529 MORGAN STANLEY 25-JAN-2024	0.00%	International fixed interest	United States
HANKOOK TIRE AND TECHNOLOGY CO LTD	0.00%	International equities	Korea
SFA ENGINEERING CORP	0.00%	International equities	Korea
UTD STATES TREAS 1.75% DUE 05-15-2022	0.00%	International fixed interest	United States
UTD STATES TREAS 1.75% DUE 06-30-2022	0.00%	International fixed interest	United States
UK(GOVT OF) 4% GILT GTD 07/03/22 GBP	0.00%	International fixed interest	United Kingdom
0.625 BANKINTER SA 06-OCT-2027	0.00%	International fixed interest	Spain
UNITED STATES TREAS NTS 2.875% 08-15-2028	0.00%	International fixed interest	United States

SANTANDER DR AUTO 3.65% DUE 04-15-2025	0.00% International fixed interest	United States
DXP ENTERPRISES INC	0.00% International equities	United States
INFINEON 2.875% 31/12/2049	0.00% International fixed interest	Germany
ARES MANAGEMENT CORP COM	0.00% International equities	United States
INPHI CORP	0.00% International equities	United States
5.013 WELLS FARGO & COMPANY 04-APR-2051	0.00% International fixed interest	United States
SOYBEAN 2105 FUT	0.00% Commodities	United States
4.000 HILTON DOMESTIC OPERATING 01-MAY-20	0.00% International fixed interest	United States
(FRN) GLDR 2021-A A 20-FEB-2029	0.00% International fixed interest	Netherlands
UTD STATES TREAS 1.375% DUE 08-31-2026	0.00% International fixed interest	United States
HUA XIA BANK CO LTD	0.00% International equities	China
MERCK & CO INC NEW 4.0% 03-07-2049	0.00% International fixed interest	United States
KORDSA TEKNIK TEKSTIL AS	0.00% International equities	Turkey
JIUMAOJIU INTERNATIONAL HOLDINGS LTD	0.00% International equities	Cayman Islands
UNITED STS TREAS NTS .5% 10-31-2027	0.00% International fixed interest	United States
1.125 BANCO COMERC PORTUGUES 12-FEB-2027	0.00% International fixed interest	Portugal
SPAIN(KINGDOM OF) 1.6% SNR 30/04/2025 EUR1000	0.00% International fixed interest	Spain
WOORI FINANCIAL GR KRW5000	0.00% International equities	Korea
PVTPL TRUST F/1401 SR NT 5.25 DUE 12-15-2024	0.00% International fixed interest	Mexico
UCB SA COMMON STOCK	0.00% International equities	BELGIUM
ALSTOM COMMON STOCK EUR7.0	0.00% International equities	FRANCE
DR AUTO 4.3% DUE 09-16-2024	0.00% International fixed interest	United States
ANGLO AMERN CAP 4% DUE 09-11-2027	0.00% International fixed interest	South Africa
FIFTH THIRD BANCORP	0.00% International equities	United States
SUNDRUG CO LTD	0.00% International equities	Japan
CREDIT AGRICOLE SA	0.00% International equities	France
NORTONLIFLOCK INC COMMON STOCK USD.01	0.00% International equities	UNITED STATES
EXPERIAN GROUP LTD	0.00% International equities	Jersey
FRANCE(GOVT OF) 1.75% SNR 25/11/2024 EUR1	0.00% International fixed interest	France
PVTPL TRYON PARK CLO LTD SR 13-1A CL A1SR FLTG 04-15-2029	0.00% International fixed interest	United States
ORIENTAL LAND CO LTD	0.00% International equities	Japan
PVTPL CMO COMM 2015-3BP MTG TR MTG PASS THRU CTF CL E VAR RT DUE 02-10-2035	0.00% International fixed interest	United States
PVTPL OZLM LTD SER 14-7RA CL A1R FLTG 144A 07-17-2029	0.00% International fixed interest	United States
1.750 CELLNEX TELECOM SA 23-OCT-2030	0.00% International fixed interest	Spain
ENEL AMERICAS SA	0.00% International equities	Chile
JAPAN(GOVT OF) 2.1% SNR 20/12/27 JPY50000	0.00% International fixed interest	Japan
DASSAULT SYSTEMES SA	0.00% International equities	France
GEN ELEC CO 5.875% SNR MTN 14/01/38 USD	0.00% International fixed interest	United States
XCEL ENERGY INC 2.6% DUE 12-01-2029	0.00% International fixed interest	United States
CHINA HONGQIAO GROUP LTD	0.00% International equities	Cayman Islands
1.250 BANKINTER SA 07-FEB-2028	0.00% International fixed interest	Spain
KOREA ELECTRIC POWER CORPORATION	0.00% International equities	Korea
TELEFONICA DE ESPA SPPT50	0.00% International equities	Spain
4.250 HUNTSMAN INTERNATIONAL L 01-APR-20	0.00% International fixed interest	United States
UNITED STATES TREAS NTS 1.125% DUE 02-28-2027	0.00% International fixed interest	United States
Office 33	0.00% Unlisted property	Australia
FRANCO NEVADA CORP	0.00% International equities	Canada
1.250 ABN AMRO BANK NV 28-MAY-2025	0.00% International fixed interest	Netherlands
UNITED STS TREAS NTS DTD .125% 01-15-2024	0.00% International fixed interest	United States
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	0.00% International fixed interest	United States
2.950 THERMO FISHER SCIENTIFIC 19-SEP-20	0.00% International fixed interest	United States
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	0.00% International fixed interest	United States
Office 34	0.00% Unlisted property	Australia
Industrial / Logistics 56	0.00% Unlisted property	Australia
FEDERAL HOME LN MTG SER 18-HRP1 CL B1 FLTG 04-25-2043	0.00% International fixed interest	United States
CBRE GI OPEN END FUND .5% 27/01/2028	0.00% International fixed interest	Luxembourg
2.000 NIBC BANK NV 09-APR-2024	0.00% International fixed interest	Netherlands
CBT SOYABEAN 2107 FU	0.00% Commodities	United States
STMICROELECTRONICS NV	0.00% International equities	Netherlands
EISAI CO LTD COMMON STOCK	0.00% International equities	JAPAN
BGF RETAIL CO LTD KRW1000	0.00% International equities	Korea
PVTPL C1FC FUNDING LTD SER 17-3A CL A1 FRN07-20-2030	0.00% International fixed interest	United States
ELEMENTIS PLC	0.00% International equities	United Kingdom
COMM 2021-LBA MTG TR MTG PASS THRU CTF CL F 144A 2.5% 03-15-2038	0.00% International fixed interest	United States
Mexican peso	0.00% International fixed interest	United States
0.625 WELLS FARGO & COMPANY 14-AUG-2030	0.00% International fixed interest	United States
SUN LIFE FINANCIAL INC	0.00% International equities	Canada
UNITED STS TREAS NTS 0.5% 08-31-2027	0.00% International fixed interest	United States
7.375 LEASEPLAN CORPORATION NV (PERP)	0.00% International fixed interest	Netherlands
UNITED STATES TREAS BDS .3.125% DUE 11-15-2041 REG	0.00% International fixed interest	United States
Industrial / Logistics 99	0.00% Unlisted property	Australia
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP 4.25% DUE 02-01-2031 BEO	0.00% International fixed interest	United States
JASTRZEBSKA SPOLKA PLN5 ORDINARY SHARES	0.00% International equities	Poland
JAPAN(GOVT OF) 0.8% SNR 20/09/22 JPY50000	0.00% International fixed interest	Japan
POLISH OIL & GAS	0.00% International equities	Poland
SUZUKI MOTOR CORP	0.00% International equities	Japan
EL CORTE INGLES 3.625% GTD SNR 15/03/24 EUR	0.00% International fixed interest	Spain
SCHLUMBERGER HLDGS CORP 05-17-2028 BEO	0.00% International fixed interest	United States
NATWEST GROUP PLC 0.78% .78% 26/02/2030	0.00% International fixed interest	United Kingdom
XCEL ENERGY INC 3.5% DUE 12-01-2049	0.00% International fixed interest	United States
JAPAN(GOVT OF) 0.1% SNR 20/03/25 JPY50000	0.00% International fixed interest	Japan
REGATTA VII FUNDING LTD/LLC 16-1X CL AR FLTG RT 12-20-2028 BEO	0.00% International fixed interest	United States
MOROCCO(GOVT OF) 4.25% BDS 11/12/2022 USD1000'REGS'	0.00% International fixed interest	Morocco
UNITED STATES TREAS NTS 2.875% TNOTE 07-31-2025	0.00% International fixed interest	United States
Office 35	0.00% Unlisted property	Australia
OREILLY AUTO NEW 3.6% GTD SNR 01/09/2027USD	0.00% International fixed interest	United States
CK HUTCHISON HOLDINGS LTD	0.00% International equities	Cayman Islands
1.625 WESTLAKE CHEMICAL CORP 17-JUL-2029	0.00% International fixed interest	United States
2.500 ZF EUROPE FINANCE BV 23-OCT-2027	0.00% International fixed interest	Germany



JAPAN(GOVT OF) 0.1% SNR 20/09/23	JPY50000	0.00%	International fixed interest	Japan
UNICREDIT SPA		0.00%	International equities	Italy
GOLDMAN SACHS 3.8% DUE 03-15-2030		0.00%	International fixed interest	United States
SPRINT CORPORATION 7.875% DUE 09-15-2023		0.00%	International fixed interest	United States
UTD STATES TREAS 1.75% DUE 12-31-2024		0.00%	International fixed interest	United States
INTERCONTINENTAL FIXED 2.35% DUE 09-15-2022		0.00%	International fixed interest	United States
ANSYS INC		0.00%	International equities	United States
CMO CMLTI 2006-AR7 MTG PASSTHRU CTF CL 2-A2A VAR DUE 11-25-2036REG		0.00%	International fixed interest	United States
CREDIT SUISSE AG MTN 2.25% 09/06/2028		0.00%	International fixed interest	Switzerland
UK(GOVT OF) 4.5% SNR 07/12/2042 GBP1000		0.00%	International fixed interest	United Kingdom
SIMON PPTY GROUP L 3.375% DUE 12-01-2027		0.00%	International fixed interest	United States
KING YUAN ELECTRONICS CO LTD		0.00%	International equities	Taiwan
BANCO DE CHILE		0.00%	International equities	Chile
CARRIER GLOBAL COR COM USD0.01 WI		0.00%	International equities	United States
PRESS METAL ALUMIN NPV		0.00%	International equities	Malaysia
5.125 FMG RESOURCES AUG 2006 15-MAY-2024		0.00%	International fixed interest	Australia
UK(GOVT OF) 1.75% GILT SNR 09/22 GBP		0.00%	International fixed interest	United Kingdom
SONIC HEALTHCARE LTD COMMON STOCK		0.00%	International equities	AUSTRALIA
3.550 COMCAST CORP 01-MAY-2028		0.00%	International fixed interest	United States
LVMH MOET HENNESSY 1.125% SNR 11/02/2027GBP		0.00%	International fixed interest	France
FHLMC MULTICLASS SER 19-HQA4 CLS M2 3.81538 11-25-2049		0.00%	International fixed interest	United States
TOKIO MARINE HOLDINGS		0.00%	International equities	Japan
ONTARIO(PROV OF) 0.25% SNR 15/12/2026 GBP		0.00%	International fixed interest	Canada
PENSKE AUTO GROUP INC		0.00%	International equities	United States
TSINGTAO BREWERY CO LTD		0.00%	International equities	China
UNITED STS TREAS 0.625% 12-31-2027		0.00%	International fixed interest	United States
VOLKSWGN FIN SV NV 1.125% GTD SNR 18/09/23 GBP		0.00%	International fixed interest	Germany
FRANCE(GOVT OF) 4.5% 25/04/2041		0.00%	International fixed interest	France
4.500 ITAU UNIBANCO HLDG SA/KY 21-NOV-20		0.00%	International fixed interest	Brazil
FRANCE(GOVT OF) 3.25% SNR 25/05/2045 EUR1		0.00%	International fixed interest	France
TORONTO DOMINION DEP NT 3.226% 24/07/2024		0.00%	International fixed interest	Canada
AMBANK HOLDING BHD		0.00%	International equities	Malaysia
VTECH HOLDINGS LTD		0.00%	International equities	Bermuda
PVTPL TEXTAINER MARINE CONTAINERS VII LTD SER 21-1A CL A 2.62% DUE 02-20-46		0.00%	International fixed interest	China
POU CHEN CORPORATION		0.00%	International equities	Taiwan
CBRE GROUP INC CLASS A		0.00%	International equities	United States
MONDI PLC		0.00%	International equities	United Kingdom
GENEL ENERGY PLC ORDINARY SHARE		0.00%	International equities	Jersey
PUBLIC SERVICE ENTERPRISE GROUP INC		0.00%	International equities	United States
FAURECIA SA		0.00%	International equities	France
BUPA FINANCE PLC 3.375% 17/06/2021		0.00%	International fixed interest	United Kingdom
HONG KONG DOLLAR		0.00%	International equities	HONG KONG
LONDON STOCK EXCHANG		0.00%	International equities	United Kingdom
UNITED STS TREAS NTS UNITED STS TREAS NTS .375% DUE 07-31-2027 REG		0.00%	International fixed interest	United States
INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1		0.00%	International equities	UNITED STATES
SNAM SPA 1% SNR EMTN 12/09/2034 EUR		0.00%	International fixed interest	Italy
UNITED STATES TREAS NTS 2 DUE 11-15-2021		0.00%	International fixed interest	United States
KOMATSU LTD JPY		0.00%	International equities	Japan
NORITAKE CO LTD		0.00%	International equities	Japan
BSTN PPTYS LTD 3.4% DUE 06-21-2029		0.00%	International fixed interest	United States
PVTPL VTR COMUNICACIONES SPA 4.375% DUE 04-15-2029 BEO		0.00%	International fixed interest	Chile
FUJIAN ANJOY FOODS CO LTD		0.00%	International equities	China
OTIS WORLDWIDE COR COM		0.00%	International equities	United States
Retail 25		0.00%	Unlisted property	Australia
OAK STR INVT GRADE NET LEASE FD SER 3.39% 11-20-2050		0.00%	International fixed interest	United States
PVTPL ANGLO AMERN CAP PLC SR 4.125% DUE 04-15-2021 BEO		0.00%	International fixed interest	South Africa
5.000 ELECTRICITE DE FRANCE SA (PERP)		0.00%	International fixed interest	France
ELANCO ANIMAL HEALTH INC TERM LOAN B DUE 02-04-2027		0.00%	International fixed interest	United States
JAPAN(GOVT OF) 0% T-BILL 28/06/2021 JPY		0.00%	International fixed interest	Japan
UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG		0.00%	International fixed interest	United States
FNMA POOL #BF0219 3.5% 09-01-2057 BEO		0.00%	International fixed interest	United States
EAGLE BANCORP INC		0.00%	International equities	United States
ABBVIE INC 4.05% DUE 11-21-2039 REG		0.00%	International fixed interest	United States
KINNEVIK AB B COMMON STOCK SEK.1		0.00%	International equities	SWEDEN
HANNOVER RUECK SE COMMON STOCK		0.00%	International equities	GERMANY
ITALY(REP OF) 2.45% SNR 01/09/33 EUR1000		0.00%	International fixed interest	Italy
VOLKSWAGEN AG COMMON STOCK		0.00%	International equities	GERMANY
CR AGRICOLE S A 3.25% DUE 10-04-2024		0.00%	International fixed interest	France
Industrial / Logistics 57		0.00%	Unlisted property	Australia
OOREDOO INT FIN 3.75% GTD SNR 22/06/26 USD		0.00%	International fixed interest	Qatar
AXALTA COATING SYSTEMS DUTCH HLDG B B.V.INCREMENTAL TERM LN DUE 06-21-2024 BEO		0.00%	International fixed interest	United States
3.500 ENTERPRISE PRODUCTS OPER 01-FEB-20		0.00%	International fixed interest	United States
PVTPL FHLMC MULTICLASS FLTGT RT SER 19-DNA2 CL B1 03-25-2049		0.00%	International fixed interest	United States
PVTPL FREDDIE MAC STACR REMIC TR 2020-DNA4 MULTICLASS CL M2 FLTGT RT 08-25-2050		0.00%	International fixed interest	United States
CREDIT SUISSE GROUP CHF3.00		0.00%	International equities	Switzerland
DRYDEN 39 EURO CLO 0% BDS 31/12/2200 EUR		0.00%	International fixed interest	Netherlands
MAN GLG EURO CLO FRN CLO '10/2032 EUR 'A'		0.00%	International fixed interest	Ireland
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG		0.00%	International fixed interest	United States
OCEAN TRAILS CLO FRN SER 20-10X CL A1 10-15-2031		0.00%	International fixed interest	Cayman Islands
FHLMC SER 18-HRP2 CL M3 FLTGT 02-25-2047 REG		0.00%	International fixed interest	United States
SHENZHEN CAPCHEM TECHNOLOGY CO LTD		0.00%	International equities	China
3.932 BARCLAYS PLC 07-MAY-2025		0.00%	International fixed interest	United Kingdom
SBA COMMUNICATIONS COM		0.00%	International equities	United States
AVIVA PLC		0.00%	International equities	United Kingdom
LEGAL & GENERAL GROUP PLC		0.00%	International equities	United Kingdom
EMIRATE OF ABU DHA 2.5% SNR MTN 16/04/2025 USD		0.00%	International fixed interest	United Arab Err
MERCURY FINL CR CARD MASTER TR AST BACKED NT SER 2021-1 1.54% 03-20-2026		0.00%	International fixed interest	United States
DEUTSCHE BANK AG 0.75%-FRN 17/02/2027 EUR		0.00%	International fixed interest	Germany
COMPAGNIE DE 2.375% 04/10/2027		0.00%	International fixed interest	France

New Zealand Dollar Custodial Account – MITNZ Mercer Hedged Socially Responsible Overseas Shares Index Portfolio	0.00% International equities	New Zealand
FREDDIE MAC STACR REMIC TR NT CL M-1 VARRATE 144A .91667% 12-25-2050	0.00% International fixed interest	United States
AMERICAN TOWER CORP NEW 1.6% DUE 04-15-2026 BEO	0.00% International fixed interest	United States
BANK AMER CORP FLTG RT 1.658% DUE 03-11-2027	0.00% International fixed interest	United States
UNITED STATES TREAS NTS 2.75% DUE 11-15-2023 REG	0.00% International fixed interest	United States
Retail 24	0.00% Unlisted property	Australia
CVS HEALTH CORP COMMON STOCK USD.01	0.00% International equities	UNITED STATES
ONE GAS INC .85% DUE 03-11-2023 BEO	0.00% International fixed interest	United States
CGI INC	0.00% International equities	Canada
BANK OF CN LTD HK 3.875% SNR MTN 30/06/25 USD	0.00% International fixed interest	China
UNITED NATURAL FOODS USD UNITED NATURAL FOODS 1L 10-22-2025	0.00% International fixed interest	United States
BANK NEGARA INDONESIA PT	0.00% International equities	Indonesia
RELIANCE INDS 3.667% SNR 30/11/2027 USD	0.00% International fixed interest	India
FNMA POOL #AC8765 5.5% 01-01-2040 BEO	0.00% International fixed interest	United States
COMCAST CORP 3.3% GTD SNR 01/04/2027 USD	0.00% International fixed interest	United States
2.500 BERKSHIRE HATHAWAY FIN 15-JAN-2051	0.00% International fixed interest	United States
ETSY INC	0.00% International equities	United States
AES BRASIL ENERGIA COM NPV	0.00% International equities	Brazil
PVTPM MADISON PK FDG XVII LTD/MADISON PKFDG SR 15-17A CL BR2 VAR RT 07-21-2030	0.00% International fixed interest	United States
CCP DUE FROM MORGAN STANLEY CO LL C	0.00% International fixed interest	United States
STATE GRID OVER 16 1.303% GTD SNR 05/08/32 EUR	0.00% International fixed interest	China
Industrial / Logistics 58	0.00% Unlisted property	Australia
TPK HOLDING CO LTD	0.00% International equities	Cayman Islands
UNITED STATES TREAS BDS 1.375% 11-15-2040	0.00% International fixed interest	United States
EQUINIX INC 1.25% DUE 07-15-2025	0.00% International fixed interest	United States
5.676 SYNGENTA FINANCE NV 24-APR-2048	0.00% International fixed interest	Switzerland
EBARA FOODS INDUSTRY INC	0.00% International equities	Japan
UK(GOVT OF) 4.25% GILT GTD 07/09/39 GBP	0.00% International fixed interest	United Kingdom
HOTA INDUSTRIAL MFG CO LTD	0.00% International equities	Taiwan
Renewable Energy12	0.00% Other*	Canada
JAPAN(GOVT OF) 0.1% SNR 20/09/28 JPY50000	0.00% International fixed interest	Japan
UNITED STATES TREAS NTS T-NOTE 2.25% 03-31-2026	0.00% International fixed interest	United States
CTP N.V 2.125% SNR 01/10/2025 EUR	0.00% International fixed interest	Netherlands
CEMEX SAB DE CV 7.375% GTD 05/06/2027 USD	0.00% International fixed interest	Mexico
COMPAGNIE DE SAINT-GOBAIN	0.00% International equities	France
0.875 BALL CORP 15-MAR-2024	0.00% International fixed interest	United States
WR BERKLEY CORP COMMON STOCK USD.2	0.00% International equities	UNITED STATES
SINGAPORE(GOVT OF) 1.75% SNR 01/04/22 SGD1000	0.00% International fixed interest	Singapore
METRO INC/CN COMMON STOCK	0.00% International equities	CANADA
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY L 150521 6.00 GB	0.00% Cash and cash equivalents	New Zealand
UNITED KINGDOM(GOVERNMENT OF) 3.25% GILTDUE 22/01/2044	0.00% International fixed interest	United Kingdom
MIZUHO FINANCIAL GROUP INC	0.00% International equities	Japan
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 4.5% 15/04/2027	0.00% New Zealand fixed interest	New Zealand
1.686 DEUTSCHE BANK NY 19-MAR-2026	0.00% International fixed interest	Germany
JAPAN 10 YEAR ISSUE .1% 20/09/2030	0.00% International fixed interest	Japan
Industrial / Logistics 102	0.00% Unlisted property	Australia
Industrial / Logistics 103	0.00% Unlisted property	Australia
FRANCE(GOVT OF) 0.75% SNR 25/11/2028 EUR1	0.00% International fixed interest	France
2.625 SOCIETE GENERALE 16-OCT-2024	0.00% International fixed interest	France
MONGOLIA (GOVT OF) 5.125% SNR 07/04/26 USD1000	0.00% International fixed interest	Mongolia
CHUGAI PHARMACEUTICAL JPY	0.00% International equities	Japan
HOME DEPOT INC 3.125% DUE 12-15-2049	0.00% International fixed interest	United States
JAPAN(GOVT OF) 2.1% SNR 20/03/29 JPY50000	0.00% International fixed interest	Japan
ZOOM VIDEO COMMUNICATIONS A COMMON STOCK USD.001	0.00% International equities	UNITED STATES
ASTELLAS PHARMA NPV	0.00% International equities	Japan
BAYERISCHE MOTOREN WERKE AG	0.00% International equities	Germany
KITO CORP	0.00% International equities	Japan
GENERAL MOTORS FIN 0.6% SNR EMTN 20/05/27 EUR	0.00% International fixed interest	United States
UNITED STATES TREAS NTS 2.125% 03-31-2024	0.00% International fixed interest	United States
COLOMBIA(REP OF) 6% GTD SNR 28/04/2028 COP	0.00% International fixed interest	Colombia
TOYOTA MOTOR CRED 0.75% SNR EMTN 19/11/26 GBP	0.00% International fixed interest	United States
TELSTRA CORP LTD COMMON STOCK	0.00% International equities	AUSTRALIA
PVTPM HYUNDAI CAP AMER 1.3% 01-08-2026	0.00% International fixed interest	United States
3.375 ELECTRICITE DE FRANCE SA (PERP)	0.00% International fixed interest	France
SCENTRE MGMT LTD 3.875% 16/07/2026	0.00% International fixed interest	Australia
FIRST REPUBLIC BANK	0.00% International equities	United States
TRAVIS PERKINS 3.75% GTD SNR 17/02/26 GBP	0.00% International fixed interest	United Kingdom
FIRST INTERNATIONAL BANK OF ISRAEL LTD	0.00% International equities	Israel
0.000 MEDTRONIC GLOBAL HLDINGS 15-MAR-20	0.00% International fixed interest	United States
VIACOMCBS INC 4.75% DUE 05-15-2025	0.00% International fixed interest	United States
2.375 BANK OF IRELAND GROUP 14-OCT-2029	0.00% International fixed interest	Ireland
KEYSIGHT TECHNOLOGCOM USD	0.00% International equities	United States
Transmission & Distribution5	0.00% Other*	US
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050	0.00% International fixed interest	United States
RESMED INC	0.00% International equities	United States
ITALY(REP OF) 6% SNR 01/05/2031 EUR1000	0.00% International fixed interest	Italy
TELIA CO AB COMMON STOCK SEK3.2	0.00% International equities	SWEDEN
0.250 FRESSENIUS MEDICAL CARE A 29-NOV-20	0.00% International fixed interest	Germany
Renewable Energy13	0.00% Other*	Canada
KOREA AEROSPACE INDUSTRIES LTD	0.00% International equities	Korea
CANON INC	0.00% International equities	Japan
CHEVRON CORP NEW 2.236% DUE 05-11-2030	0.00% International fixed interest	United States
ZTE CORP-H	0.00% International equities	China
UNITED STATES TREAS NTS DTD 12/31/2015 2.125% DUE 12-31-2022 REG	0.00% International fixed interest	United States
PVTPM STANDARD CHARTERED PLC NT 144A 3.2% DUE 04-17-2025 BEO	0.00% International fixed interest	United Kingdom
2.236 CHEVRON CORP 11-MAY-2030	0.00% International fixed interest	United States
5.000 CCO HLDGS LLC/CAP CORP 01-FEB-2028	0.00% International fixed interest	United States
1.700 KROGER CO 15-JAN-2031	0.00% International fixed interest	United States
WUHU YAXIA AUTOMOBILE CORP	0.00% International equities	China

Outstanding Settlement Receipts - EUR	0.00% Other*	Residual Europe
FNMA POOL #AS7843 3% 09-01-2036 BEO	0.00% International fixed interest	United States
Renewable Energy14	0.00% Other*	Canada
XINJIANG GOLDWIND SCIENCE AND TECHNOLOGY CO LTD	0.00% International equities	China
CBT CORN 2105 FUT	0.00% Commodities	United States
PVTPL FREDDIE MAC - STACR SR 20-HQA3 CL M2 FLTG 07-25-2050	0.00% International fixed interest	United States
MAXIS BHD	0.00% International equities	Malaysia
ESSENTIAL UTILITIES INC COMMON STOCK USD.5	0.00% International equities	UNITED STATES
S1 CORPORATION	0.00% International equities	Korea
SAMSUNG BIOLOGICS CO LTD	0.00% International equities	Korea
RABOBANK NEW ZEALAND 290621 RCD	0.00% Cash and cash equivalents	New Zealand
ANTOFAGASTA PLC	0.00% International equities	United Kingdom
MORGAN STANLEY 1.794% 02-13-2032	0.00% International fixed interest	United States
KLEPIERRE 1.625% 13/12/2032	0.00% International fixed interest	France
CARREFOUR SA COMMON STOCK EUR2.5	0.00% International equities	FRANCE
AMERN EXPRESS CO 8.15% DUE 03-19-2038	0.00% International fixed interest	United States
FRANCE(GOVT OF) 4.75% SNR 25/04/2035 EUR1	0.00% International fixed interest	France
NORSK HYDRO ASA	0.00% International equities	Norway
ADECCO GROUP AG REG COMMON STOCK CHF.1	0.00% International equities	SWITZERLAND
BIRCHCLIFF ENERGY LTD	0.00% International equities	Canada
COCA-COLA CO FIXED 1% DUE 03-09-2041	0.00% International fixed interest	United States
UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND	0.00% International fixed interest	United States
JAPAN(GOVT OF) 0.1% SNR 20/03/29 JPY50000	0.00% International fixed interest	Japan
INTESA SANPAOLO S 3.375% DUE 01-12-2023	0.00% International fixed interest	Italy
BANK AMER CORP 3.705% BNDS 04-24-2028	0.00% International fixed interest	United States
4.625 BOOKING HOLDINGS INC 13-APR-2030	0.00% International fixed interest	United States
REP OF COLOMBIA BNDS 3.875% 22/03/2026	0.00% International fixed interest	Colombia
CREDIT MUTUEL HOME 4.125% SNR 16/01/2023EUR	0.00% International fixed interest	France
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	0.00% International fixed interest	United States
Retail 41	0.00% Unlisted property	N/A
Industrial / Logistics 60	0.00% Unlisted property	Australia
PLN BNP PARIBAS A/C	0.00% International equities	Poland
HILL-ROM HOLDINGS INC	0.00% International equities	United States
1.625 YILI HOLDING INVESTMENT 19-NOV-202	0.00% International fixed interest	China
CHINA LONGYUAN POWER GROUP CORP LTD	0.00% International equities	China
2.956 JPMORGAN CHASE & CO 13-MAY-2031	0.00% International fixed interest	United States
FRANCE(GOVT OF) 0.5% SNR 25/05/29 EUR1'REGS	0.00% International fixed interest	France
ANZ COLLATERAL	0.00% New Zealand fixed interest	New Zealand
DEUTSCHE BOERSE AG	0.00% International equities	Germany
3.000 VODAFONE GROUP PLC 27-AUG-2080	0.00% International fixed interest	United Kingdom
UNITED STATES TREAS NTS 1.875% DUE 02-28-2022 REG	0.00% International fixed interest	United States
FORTINET INC	0.00% International equities	United States
FHLMC UMBS 15Y FIXED 2.5% 08-01-2035	0.00% International fixed interest	United States
(FRN) STORM 2021-GRN A 22-FEB-2068	0.00% International fixed interest	Netherlands
BADGER METER INC	0.00% International equities	United States
NBM US HLDGS INC FIXED 7% 05-14-2026	0.00% International fixed interest	Brazil
Industrial / Logistics 61	0.00% Unlisted property	Australia
4.200 CNH INDUSTRIAL CAP LLC 15-JAN-2024	0.00% International fixed interest	United States
KONE CORPORATION NEW	0.00% International equities	Finland
1.625 RSA INSURANCE GROUP PLC 28-AUG-202	0.00% International fixed interest	United Kingdom
3.750 INTERCONTINENTAL HOTELS 14-AUG-202	0.00% International fixed interest	United Kingdom
FEDERAL HOME LN MTG CORP SER 17-DNA2 CLS B2 VAR RT 10-25-2029	0.00% International fixed interest	United States
EDISON INTERNATIONAL	0.00% International equities	United States
SHANGHAI BAOSIGHT SOFTWARE CO LTD	0.00% International equities	China
AVIVA 0.625% SNR 27/10/2023 EUR	0.00% International fixed interest	United Kingdom
FRANCE(GOVT OF) 0.75% SNR 25/05/2028 EUR1	0.00% International fixed interest	France
CALL SWO AUD ANZBAU3M P 6MBBSW / R 2.15% SO220608AU215DUR 08/06/2022	0.00% International fixed interest	Australia
VERISURE HOLDINGS 3.25% GTD 15/02/2027 EUR	0.00% International fixed interest	Sweden
CHUNG HUNG STEEL CORP	0.00% International equities	Taiwan
2.400 AMERICAN HONDA FINANCE 27-JUN-2024	0.00% International fixed interest	United States
BEST BUY CO INC	0.00% International equities	United States
FUJITSU JPY	0.00% International equities	Japan
JAPAN(GOVT OF) 0% T-BILL 14/06/2021 JPY	0.00% International fixed interest	Japan
Industrial / Logistics 104	0.00% Unlisted property	Australia
HENKEL AG + CO KGAA COMMON STOCK	0.00% International equities	GERMANY
INFORMA PLC 1.5% GTD SNR 05/07/2023 EUR	0.00% International fixed interest	United Kingdom
DNB ASA	0.00% International equities	Norway
WERNER ENTERPRISES	0.00% International equities	United States
PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028	0.00% International fixed interest	United States
CREDIT AGRICOLE HM 0.75% BDS 05/05/27 EUR10000	0.00% International fixed interest	France
SMARTONE TELECOMMUNICATIONS	0.00% International equities	Bermuda
NORDEA BANK ABP	0.00% International equities	Finland
WSP GLOBAL INC COMMON STOCK	0.00% International equities	CANADA
IRS121125 IRS CBA NZD 121125 RFLT 3ZBSW PFXD 0.2425	0.00% New Zealand fixed interest	New Zealand
HYUNDAI MOTOR CO PRF	0.00% International equities	Korea
EP INFRASTRUCTURE 1.816% 02/03/2031	0.00% International fixed interest	Czech Republic
UBIQUITI INC COM USD0.001	0.00% International equities	United States
BARCLAYS PLC FXD RATE RESETTNG SR NT 2.667% 03-10-2032	0.00% International fixed interest	United Kingdom
UK(GOVT OF) 4.75% SNR 07/12/30 GBP1000	0.00% International fixed interest	United Kingdom
0.500 TOYOTA MOTOR CREDIT CORP 14-AUG-20	0.00% International fixed interest	United States
UNITED KINGDOM(GOVERNMENT OF) 3.5% GILT 22/07/68 GBPO.01 WI	0.00% International fixed interest	United Kingdom
2.250 MONDELEZ INTL HLDINGS NE 19-SEP-20	0.00% International fixed interest	Netherlands
Energy11	0.00% Other*	Mexico
PRECISION DRILLING CORP	0.00% International equities	Canada
GRAND PACIFIC PETRO	0.00% International equities	Taiwan
NYM WTCRUDE 2106 FU	0.00% Commodities	United States
HEXAGON AB-B SHS	0.00% International equities	Sweden
BUNZL PLC COMMON STOCK GBP.3214286	0.00% International equities	UNITED KINGD
6.000 ELECTRICITE DE FRANCE SA (PERP)	0.00% International fixed interest	France

LAFARGEHOLCIM LTD	0.00%	International equities	Switzerland
KEYCORP	0.00%	International equities	United States
JAPAN(GOVT OF) 0% T-BILL 07/06/2021 JPY	0.00%	International fixed interest	Japan
UNIPOLSAI ASSICURAZIONI SPA	0.00%	International equities	Italy
MICHELIN B (CGDE)-B	0.00%	International equities	France
PPL CORPORATION	0.00%	International equities	United States
RECHI PRECISION CO	0.00%	International equities	Taiwan
KOHL'S CORPORATION	0.00%	International equities	United States
SERVICE CORPORATION INTERNATIONAL	0.00%	International equities	United States
EPIROC AB SER A NPV	0.00%	International equities	Sweden
COMMONSPIRIT HLTH 2.782% DUE 10-01-2030	0.00%	International fixed interest	United States
SHISEIDO COMPANY LIMITED JPY50	0.00%	International equities	Japan
GRAPHIC PACKAGING INTL INC SR NT 144A 1.512% 04-15-2026	0.00%	International fixed interest	United States
3.600 T-MOBILE USA INC 15-NOV-2060	0.00%	International fixed interest	United States
AMERIPRISE FINANCIAL INC	0.00%	International equities	United States
5.000 GRUPO TELEVISIA SAB 13-MAY-2045	0.00%	International fixed interest	Mexico
UK(GOVT OF) 0.875% SNR 22/10/29 GBP1000	0.00%	International fixed interest	United Kingdom
CINTAS CORP	0.00%	International equities	United States
HG COPPER 2109 F	0.00%	Commodities	United States
BML INC	0.00%	International equities	Japan
Renewable Energy15	0.00%	Other *	Canada
3.250 TRANSCONT GAS PIPE LINE 15-MAY-203	0.00%	International fixed interest	United States
UK(GOVT OF) 4.25% GILT 07/12/55 GBP1000	0.00%	International fixed interest	United Kingdom
SKY PERFECT JSAT HOLDINGS	0.00%	International equities	Japan
EAST JAPAN RAILWAY JPY	0.00%	International equities	Japan
HITACHI MAXELL LTD	0.00%	International equities	Japan
MONGOLIA (GOVT OF) 5.625% SNR 01/05/2023USD	0.00%	International fixed interest	Mongolia
ORIX CORPORATION JPY50	0.00%	International equities	Japan
6.950 TURK SISE VE CAM FABRIKA 14-MAR-20	0.00%	International fixed interest	Turkey
GNMAII POOL #MA5077 3.5% DUE 03-20-2048	0.00%	International fixed interest	United States
T-MOBILE USA INC 3% DUE 02-15-2041	0.00%	International fixed interest	United States
1.250 BANQUE FED CRED MUTUEL 03-JUN-2030	0.00%	International fixed interest	France
ENEL FIN INTL N V FIXED 3.625% DUE 05-25-2027	0.00%	International fixed interest	Italy
SINO AMERICAN SILICON PRODUCTS INC	0.00%	International equities	Taiwan
PPG INDUSTRIES 1.2% DUE 03-15-2026	0.00%	International fixed interest	United States
LEADCORP INC	0.00%	International equities	Korea
HARUYAMA HOLDINGS INC	0.00%	International equities	Japan
YAMATO KOGYO CO LTD	0.00%	International equities	Japan
HYUNDAI ELEVATOR CO LTD	0.00%	International equities	Korea
STANDARD CHARTERED	0.00%	International equities	United Kingdom
BOOKING HOLDINGS INC .5% DUE 03-08-2028 BEO	0.00%	International fixed interest	United States
HENRY SCHEIN INC COMMON STOCK USD.01	0.00%	International equities	UNITED STATES
ITALY(REP OF) 5.25% BTP 1/11/2029 EURO.01	0.00%	International fixed interest	Italy
FRANCE(GOVT OF) 1% SNR 25/11/2025 EUR1'REGS	0.00%	International fixed interest	France
UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG	0.00%	International fixed interest	United States
BANK OF NEW ZEALAND	0.00%	Cash and cash equivalents	New Zealand
CNH INDUSTRIAL NV COM EUR 0.01	0.00%	International equities	Netherlands
Industrial / Logistics 106	0.00%	Unlisted property	Australia
UNIVERSAL ROBINA CORPORATION	0.00%	International equities	Philippines
WUXI LEAD INTELLIGENT EQUIPMENT CO LTD	0.00%	International equities	China
DISCOVER FINANCIAL SERVICES	0.00%	International equities	United States
HAIER SMART HOME C CNY1 H	0.00%	International equities	China
Industrial / Logistics 63	0.00%	Unlisted property	Australia
CONSOLIDATED EDISON INC COM USD0.10	0.00%	International equities	United States
3.000 KRAFT HEINZ FOODS CO 01-JUN-2026	0.00%	International fixed interest	United States
FRANCE(GOVT OF) 3.5% SNR 25/04/26 EUR1'REGS	0.00%	International fixed interest	France
LOBLAW COMPANIES LTD COMMON STOCK	0.00%	International equities	CANADA
CHINA MINSHENG BAN H CNY1	0.00%	International equities	China
ROCKWELL AUTOMATION INC	0.00%	International equities	United States
BARRATT DEVELOPMENTS PLC COMMON STOCK GBP.1	0.00%	International equities	UNITED KINGDOM
UNITED STATES TREAS NTS DTD 11/15/2016 2.0% 11-15-2026 REG	0.00%	International fixed interest	United States
VECTURA GROUP ORD GBPO.000271	0.00%	International equities	United Kingdom
UTD MEXICAN STATES 1.625% 08/04/2026	0.00%	International fixed interest	Mexico
Retail 28	0.00%	Unlisted property	Australia
FERRARI NV COM EUR 0.01	0.00%	International equities	Netherlands
GSX TECHEDU INC	0.00%	International equities	Cayman Islands
MITSUBISHI ELECTRIC	0.00%	International equities	Japan
LEGRAND SA	0.00%	International equities	France
0.000 BMW FINANCE NV 14-APR-2023	0.00%	International fixed interest	Germany
PVTPL CMO CHT SER 2017-COSMO CL E FLTG RT DUE 11-15-2034	0.00%	International fixed interest	United States
ASTRAZENECA PLC .7% DUE 04-08-2026	0.00%	International fixed interest	United Kingdom
JAPANESE GOVT BOND 0.8% DUE 20/06/2023	0.00%	International fixed interest	Japan
CITIZENS FINANCIAL GROUP INC	0.00%	International equities	United States
KINDER MORGAN INC 4.3% DUE 06-01-2025	0.00%	International fixed interest	United States
INDOCEMENT TUNGGAL PRAKARSA	0.00%	International equities	Indonesia
MODINE MANUFACTURING CO	0.00%	International equities	United States
1.375 VERIZON COMMUNICATIONS 27-OCT-2026	0.00%	International fixed interest	United States
4.875 GENERAL ELECTRIC CO 18-SEP-2037	0.00%	International fixed interest	United States
RESTAURANT BRNDS ICOM NPV	0.00%	International equities	Canada
Polish zloty	0.00%	International fixed interest	
BEIERSDORF AG COMMON STOCK	0.00%	International equities	GERMANY
3.450 BMW US CAPITAL LLC 12-APR-2023	0.00%	International fixed interest	Germany
BANK RAKYAT INDONESIA	0.00%	International equities	Indonesia
AEON CO LTD	0.00%	International equities	Japan
FREDDIE MAC STACR TR SRS 19-DNA1 CL M2 01-25-2049	0.00%	International fixed interest	United States
SM ENTERTAINMENT CO	0.00%	International equities	Korea
INTERNET INITIATIVE JAPAN INC	0.00%	International equities	Japan
WW INTERNATIONAL I COM NPV	0.00%	International equities	United States
UTD STATES TREAS FIXED .5% DUE 06-30-2027	0.00%	International fixed interest	United States

2.000 BARCLAYS PLC 07-FEB-2028	0.00%	International fixed interest	United Kingdom
V F CORP 2.4% DUE 04-23-2025 REG	0.00%	International fixed interest	United States
SUMMIT HOTEL PROPERTIES INC	0.00%	Listed property	United States
NATWEST GROUP PLC	0.00%	International equities	United Kingdom
MORGAN STANLEY FLTG RT 2.699% DUE 01-22-2031	0.00%	International fixed interest	United States
1.000 TSMC GLOBAL LTD 28-SEP-2027	0.00%	International fixed interest	Taiwan
WESTLAKE 2.72% DUE 11-15-2024	0.00%	International fixed interest	United States
2.500 HOLDING D'INFRASTRUCTURE 04-MAY-20	0.00%	International fixed interest	France
PVTP CARB-DB4 LP/CARS-DB5 L P/CARS-DB6 L SER 20-1A CLS B1 4.17% 02-15-2050	0.00%	International fixed interest	United States
CHAOZHOU THREE CIRCLE GROUP CO LTD	0.00%	International equities	China
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050	0.00%	International fixed interest	United States
FIRST ABU DHABI BANK PJSC .875% 09/12/2025	0.00%	International fixed interest	United Arab Em
1.200 AMERICAN HONDA FINANCE 08-JUL-2025	0.00%	International fixed interest	United States
CADENCE BANCORP	0.00%	International equities	United States
OSAKA SODA CO LTD NPV	0.00%	International equities	Japan
KONINKLIJKE DSM NV	0.00%	International equities	Netherlands
OMEGA GERACAO SA NPV	0.00%	International equities	Brazil
PVTPL BPCE SR NON PFD 4.625% 09-12-2028	0.00%	International fixed interest	France
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	0.00%	International fixed interest	United States
SINGAPORE TELECOMMUNICATIONS	0.00%	International equities	Singapore
AMETEK INC	0.00%	International equities	United States
FNMA FLTG SER 18-C06 CL 2M2 03-25-2031	0.00%	International fixed interest	United States
AJINOMOTO CO INC JPY	0.00%	International equities	Japan
TECK RESOURCES LTD CLASS B	0.00%	International equities	Canada
FORTIS INC	0.00%	International equities	Canada
FRANCE(GOVT OF) 1.75% SNR 25/05/2023 EUR1	0.00%	International fixed interest	France
GRUPO BIMBO SAB DE 4.5 DUE 01-25-2022	0.00%	International fixed interest	Mexico
BT GROUP PLC	0.00%	International equities	United Kingdom
EXPEDIA GROUP INC	0.00%	International equities	United States
FUJIMI INC	0.00%	International equities	Japan
UK(GOVT OF) 4.25% SNR 07/12/27 GBP1000	0.00%	International fixed interest	United Kingdom
HOME DEPOT INC 2.375% 03-15-2051	0.00%	International fixed interest	United States
UK(GOVT OF) 1.25% SNR 22/07/27 GBP1000	0.00%	International fixed interest	United Kingdom
UNITED STATES TREAS BDS 3% DUE 05-1 5-2045	0.00%	International fixed interest	United States
GROUPE BRUXELLES LAM BEF	0.00%	International equities	Belgium
0.750 CAIXABANK SA 10-JUL-2026	0.00%	International fixed interest	Spain
AT&T INC 4.8% DUE 06-15-2044	0.00%	International fixed interest	United States
PVTP WINGSTOP FDG LLC SR SECD NT CL A-2144A 2.841% DUE 12-05-2050 BEO	0.00%	International fixed interest	United States
Retail 26	0.00%	Unlisted property	Australia
BARLOWORLD LTD	0.00%	International equities	South Africa
UNITED RENTALS INC	0.00%	International equities	United States
ZEBRA TECHNOLOGIES CORP	0.00%	International equities	United States
BP CAP MARKETS PLC .933% 04/12/2040	0.00%	International fixed interest	United Kingdom
Retail 29	0.00%	Unlisted property	Australia
ERICSSON 4.125% DUE 05-15-2022	0.00%	International fixed interest	Sweden
KAPPA CREATE CO LTD	0.00%	International equities	Japan
OCEAN TRAILS CLO SR 20-10X CL B1 FLTG 10-15-2031	0.00%	International fixed interest	United States
0.625 SVENSKA HANDELSBANKEN AB 30-JUN-20	0.00%	International fixed interest	Sweden
BAIN CAPITAL CREDIT CLO LIMITED FLTG RT SER 20-3X CL B 10-23-2032	0.00%	International fixed interest	Cayman Islands
VIACOM CBS INC	0.00%	International equities	United States
Industrial / Logistics 65	0.00%	Unlisted property	Australia
CAPITAL ONE FINL CORP .8% 06-12-2024	0.00%	International fixed interest	United States
NORTHERN TRUST CORP	0.00%	International equities	United States
1.375 BANCO SANTANDER SA 05-JAN-2026	0.00%	International fixed interest	Spain
BUNDESREPUB. DEUTSCHLAND TBOND .5% 15/02/2025	0.00%	International fixed interest	Germany
SUZANO PAPER E CEL COM NPV	0.00%	International equities	Brazil
PVTP PALMER SQUARE CLO 2015-1 LTD/PALMER SQ VAR RT DUE 05-21-2029 BEO	0.00%	International fixed interest	Cayman Islands
WILLIS TOWERS WATS COM USDO.000304635	0.00%	International equities	Ireland
MASCO CORP 2% DUE 02-15-2031	0.00%	International fixed interest	United States
FARADAY TECHNOLOGY CORP	0.00%	International equities	Taiwan
FISERV INC FIXED 2.25% DUE 06-01-2027	0.00%	International fixed interest	United States
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG	0.00%	International fixed interest	United States
PVTP CHT 2017-COSMO MTG TR SER 2017-CSMO CL B 144A FLTG 11-15-2034	0.00%	International fixed interest	United States
2.375 DP WORLD PLC 25-SEP-2026	0.00%	International fixed interest	United Arab Em
REGATTA II FDG L P / REGATTA II FDG 0% 01-15-2029	0.00%	International fixed interest	Cayman Islands
PVTP GREYSTONE COML REAL ESTATE NTS SR 18-HC1 CLA VAR RTT 09-15-2028	0.00%	International fixed interest	United States
PVTP CREDIT AGRICOLE S A LONDON 4.125% 01-10-2027	0.00%	International fixed interest	France
PVTP STANDARD CHARTERED PLC CORP 4.305%05-21-2030	0.00%	International fixed interest	United Kingdom
JAPAN(GOVT OF) 1.9% SNR 20/09/42 JPY50000	0.00%	International fixed interest	Japan
BELGIUM(KINGDOM) 0.5% SNR 22/10/2024 EURO.01	0.00%	International fixed interest	Belgium
BANK AMER CORP FLTG RT .981% DUE 09-25-2025	0.00%	International fixed interest	United States
ASSA ABLOY AB	0.00%	International equities	Sweden
UNITED STATES TREAS NTS 2.75% 04-30-2025	0.00%	International fixed interest	United States
OP CORPORATE BANK 2.5% SNR 20/05/22 GBP100000	0.00%	International fixed interest	Finland
ASSICURAZIONI GENERALI SPA	0.00%	International equities	Italy
2.375 BPCE SA 14-JAN-2025	0.00%	International fixed interest	France
NOMURA RESEARCH INSTITUTE LT COMMON STOCK	0.00%	International equities	JAPAN
PVTP GREYSTONE CRE NTS 2019-FL2 LTD CL D FLTG 09-15-2037	0.00%	International fixed interest	United States
FRANCE ( GOVT OF ) 1.5% 25/05/2031	0.00%	International fixed interest	France
1.500 DANSKE BANK A/S 02-SEP-2030	0.00%	International fixed interest	Denmark
UNITED KINGDOM(GOVERNMENT OF) 1.5% SNR GILT 22/07/2026	0.00%	International fixed interest	United Kingdom
ELASTIC NV	0.00%	International equities	Netherlands
TONGWEI CO LTD	0.00%	International equities	China
MPLX LP 1.75% DUE 03-01-2026	0.00%	International fixed interest	United States
SIEMENS GAMESA RENEWABLE ENE COMMON STOCK EUR.17	0.00%	International equities	SPAIN
NEXSTAR BROADCASTING GROUP INC	0.00%	International equities	United States
VODAFONE GROUP 3%-FRN SUB 27/08/80 EUR1000	0.00%	International fixed interest	United Kingdom
PHILIPPINES(REP OF 6.25% BDS 14/01/2036 PHP	0.00%	International fixed interest	Philippines
PHILIPPINES REP NT 6.25% DUE 01-14-2036 REG	0.00%	International fixed interest	Philippines

ASIAN DEV BK SNAT 6.2% 06/10/2026	0.00%	International fixed interest	Multi-National
CHROMA ATE INC	0.00%	International equities	Taiwan
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG	0.00%	International fixed interest	United States
GERMANY(FED REP) 0% SNR 15/08/2030 EURO.01	0.00%	International fixed interest	Germany
HENLEY CLO 1 0% SNR SEC 15/07/2032 EUR	0.00%	International fixed interest	Ireland
HOKKAIDO GAS CO LTD	0.00%	International equities	Japan
MITSUBISHI UFJ FINL GROUP INC 3.961% DUE 03-02-2028	0.00%	International fixed interest	Japan
UK(GOVT OF) 4.25% SNR 07/06/32 GBP1000	0.00%	International fixed interest	United Kingdom
US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG	0.00%	International fixed interest	United States
GENERAL MTRS FINL CO INC 2.35% DUE 01-08-2031 REG	0.00%	International fixed interest	United States
UK(GOVT OF) 4% GILT 22/1/2060 GBP0.01	0.00%	International fixed interest	United Kingdom
Retail 27	0.00%	Unlisted property	Australia
SER 2019-CHC CL B FLTG 144A	0.00%	International fixed interest	United States
BAOSHAN IRON & STEEL	0.00%	International equities	China
ST. PAULS CLO IX D FRN CLO 11/2030 EUR 'A'	0.00%	International fixed interest	Ireland
2.650 ENEL FINANCE INTL NV 10-SEP-2024	0.00%	International fixed interest	Italy
ITALY(REP OF) 1.35% SNR 15/04/22 EUR1000	0.00%	International fixed interest	Italy
UBISOFT ENTERTAIN 0.878% SNR 24/11/2027 EUR	0.00%	International fixed interest	France
MAGNA INTERNATIONAL INC COM NPV	0.00%	International equities	Canada
TOKYO TEKKO CO LTD	0.00%	International equities	Japan
GENERAC HOLDINGS INC	0.00%	International equities	United States
FNMA POOL #FM2612 3.5% 05-01-2049 BEO	0.00%	International fixed interest	United States
PVTPL FNMA FLTG RT SER 19-R06 CL 2B1 144A 09-25-2039	0.00%	International fixed interest	United States
3.900 NATIONWIDE BLDG SOCIETY 21-JUL-202	0.00%	International fixed interest	United Kingdom
TENCENT HLDGS LTD 3.975% 04-11-2029	0.00%	International fixed interest	China
UNITED STATES TREAS NTS T-NOTE 2.5% 02-28-2026	0.00%	International fixed interest	United States
US TREASURY N/B 2.875% DUE 11-30-2023 REG	0.00%	International fixed interest	United States
MOROCCO(GOVT OF) 2.375% SNR 15/12/27 USD1000	0.00%	International fixed interest	Morocco
EASTMAN CHEM CO 4.5% 12-01-2028	0.00%	International fixed interest	United States
0.750 CROWN EURO HOLDINGS SA 15-FEB-2023	0.00%	International fixed interest	United States
TOYOTA MTR CR CORP 3.375% DUE 04-01-2030	0.00%	International fixed interest	United States
UNITED STATES TREAS NTS DTD 01/31/2018 2.5% DUE 01-31-2025 REG	0.00%	International fixed interest	United States
MIZUHO FINL GROUP 1.234% DUE 05-22-2027	0.00%	International fixed interest	Japan
CVS HEALTH CORP 4.3% DUE 03-25-2028	0.00%	International fixed interest	United States
UNITED STATES TREAS NTS DTD 05/15/2014 2.5% DUE 05-15-2024 REG	0.00%	International fixed interest	United States
HANNSTAR BOARD CORP	0.00%	International equities	Taiwan
KBC GROUP NV	0.00%	International equities	Belgium
TAKARA BIO INC	0.00%	International equities	Japan
M & T BANK CORPORATION	0.00%	International equities	United States
UNITED STATES TREAS NTS DTD 2.75% DUE 02-15-2024 REG	0.00%	International fixed interest	United States
NIBE INDUSTRIER AB B SHS COMMON STOCK SEK.1562	0.00%	International equities	SWEDEN
JIANGSU KINGS LUCK BREWERY JOINT STOCK CO LTD	0.00%	International equities	China
KOREA GAS CORP 3.875% DUE 02-12-2024	0.00%	International fixed interest	Korea, Republic
JAPAN-130 (20 YR T BOND 1.8% 20/09/2031	0.00%	International fixed interest	Japan
3.375 ELM BV(HELVETIA SCHWEIZ) 29-SEP-20	0.00%	International fixed interest	Switzerland
6.250 YINGDE GASES INVSTMT LTD 19-JAN-20	0.00%	International fixed interest	China
TECHTRONIC INDUSTRIES CO	0.00%	International equities	Hong Kong
KUBOTA CORPORATION	0.00%	International equities	Japan
ITALY(REP OF) 1.75% 01/07/2024	0.00%	International fixed interest	Italy
GAZ CAPITAL SA 3.125% SNR 17/11/2023 EUR	0.00%	International fixed interest	Russian Federal
UNITED STATES TREAS NTS 2.25% T-NOTE 04-30-2024	0.00%	International fixed interest	United States
US TREASURY N/B DTD 2.875% DUE 09-30-2023 REG	0.00%	International fixed interest	United States
DOLLAR TREE INC	0.00%	International equities	United States
UNITED STATES TREAS NTS T NOTE 2.125% 05-31-2026	0.00%	International fixed interest	United States
UNITED STATES TREAS 2.25% DUE 02-15-2027 REG	0.00%	International fixed interest	United States
WORLDLINE SA	0.00%	International equities	France
USA TREASURY NTS USA TREAS NTS 2.75% DUE07-31-2023 REG 2.75% DUE 07-31-2023 REG	0.00%	International fixed interest	United States
JAPAN 1.7% BDS 20/09/32 JPY50000	0.00%	International fixed interest	Japan
2.250 KRAFT HEINZ FOODS CO 25-MAY-2028	0.00%	International fixed interest	United States
HENNES & MAURITZ	0.00%	International equities	Sweden
BYD ELECTRONIC INTERNATIONAL CO LTD	0.00%	International equities	Hong Kong
CHINA ST CONST.ENG 2.9% 05/07/2022	0.00%	International fixed interest	China
UNITED STATES TREAS BDS 2.25% DUE 08-15-2027	0.00%	International fixed interest	United States
NGK SPARK PLUG CO JPY	0.00%	International equities	Japan
UNITED STATES TREAS NTS DTD 06/30/2018 2.625% DUE 06-30-2023 REG	0.00%	International fixed interest	United States
PVTPL CIFC FDG 2015-V LTD/CIFC FDG SER 15-5A CL A1R FLTG 10-25-2027	0.00%	International fixed interest	United States
KERRY GROUP PLC-A	0.00%	International equities	Ireland
WI TREASURY SEC 2.875% DUE 08-15-2045 REG	0.00%	International fixed interest	United States
HYOSUNG TNC CORP	0.00%	International equities	Korea
UTD STATES TREAS 2.125% DUE 07-31-2024	0.00%	International fixed interest	United States
PVTPL FONDO MIVIVIENDA S A NT 3.5 DUE 01-31-2023	0.00%	International fixed interest	Peru
ENPHASE ENERGY INC	0.00%	International equities	United States
RESORTTRUST INC	0.00%	International equities	Japan
VENTAS INC	0.00%	International equities	United States
UNITED STATES TREAS NTS 2.25% 01-31-2024	0.00%	International fixed interest	United States
SOYBEAN 2111 FUT	0.00%	Commodities	United States
UNITED STATES TREAS NTS DTD 05/31/2017 2.0% 05-31-2024	0.00%	International fixed interest	United States
BANK OF AMERICA CORPORATION 2.651% 03-11-2032	0.00%	International fixed interest	United States
UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-2025 REG	0.00%	International fixed interest	United States
UNITED STATES TREAS TNOTE 2.0% 06-30-2024	0.00%	International fixed interest	United States
VONOVIA FINANCE 1% GTD SNR 28/01/2041 EUR	0.00%	International fixed interest	Germany
UK(GOVT OF) 0.375% SNR 22/10/30 GBP1000	0.00%	International fixed interest	United Kingdom
FRANCE(GOVT OF) 0.5% SNR 25/05/26 EUR1 REGS	0.00%	International fixed interest	France
TURKIYE IS BANKASI-C	0.00%	International equities	Turkey
SULZER AG	0.00%	International equities	Switzerland
PETRONAS DAGANGAN BHD	0.00%	International equities	Malaysia
Industrial / Logistics 113	0.00%	Unlisted property	Australia
CHUBU STEEL PLATE CO LTD	0.00%	International equities	Japan
UNITED STATES TREAS NTS FIXED 1.875%06-30-2026 REG	0.00%	International fixed interest	United States

UTD STATES TREAS 2.625% 02-28-2023	0.00% International fixed interest	United States
SPLUNK INC COM	0.00% International equities	United States
JAPAN (5 YR ISSUE) .1% 20/06/2024	0.00% International fixed interest	Japan
Industrial / Logistics 114	0.00% Unlisted property	Australia
FUTURES MARGIN-GBP	0.00% International equities	United Kingdom
Payable/Receivable JPY	0.00% International equities	JAPAN
ROBERT HALF INTL INC COMMON STOCK USD.001	0.00% International equities	UNITED STATES
UNITED STATES TREAS NTS DTD 03/31/2018 2.5% DUE 03-31-2023 REG	0.00% International fixed interest	United States
1.200 PPG INDUSTRIES INC 15-MAR-2026	0.00% International fixed interest	United States
GARMIN LTD COMMON STOCK CHF.1	0.00% International equities	SWITZERLAND
CDW LLC / CDW FIN 5.5% DUE 12-01-2024	0.00% International fixed interest	United States
US TREAS SEC 4.5 DUE 08-15-2039 REG	0.00% International fixed interest	United States
DTE ENERGY CO USD	0.00% International equities	United States
HUBSPOT INC	0.00% International equities	United States
UNITED STATES TREAS NTS 2.375% DUE 01-31-2023	0.00% International fixed interest	United States
FHLMC MULTICLASS SR 18-HRP2 CL M2 FLTG 144A 02-25-2047	0.00% International fixed interest	United States
JAPAN(GOVT OF) 1.4% SNR 20/09/34 JPY50000	0.00% International fixed interest	Japan
WEG SA COMMON STOCK	0.00% International equities	BRAZIL
PVTP ENEL FIN INTL N V 4.625 09-14-2025	0.00% International fixed interest	Italy
CHOCOLADEFABRIKEN LINDT PC COMMON STOCK CHF10.0	0.00% International equities	SWITZERLAND
PVTP ANGLO AMERN CAP PLC GTD SR NT 144A5.375% DUE 04-01-2025/04-01-2020 BEO	0.00% International fixed interest	South Africa
SHANGHAI PUDONG DEVELOPMENT BANK CO LTD	0.00% International equities	China
0.375 TESCO CORP TREASURY SERV 27-JUL-20	0.00% International fixed interest	United Kingdom
2.875 AIB GROUP PLC 30-MAY-2031	0.00% International fixed interest	Ireland
PARTNERS GROUP	0.00% International equities	Switzerland
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	0.00% International fixed interest	United States
Industrial / Logistics 67	0.00% Unlisted property	Australia
UNITED STATES OF AMERICA TBOND 1.75% 05-15-2023	0.00% International fixed interest	United States
RINGCENTRAL INC	0.00% International equities	United States
UNITED STATES TREAS NTS DTD 11/30/2019 1.5% DUE 11-30-2024 REG	0.00% International fixed interest	United States
COCA COLA HBC AG ORD	0.00% International equities	Switzerland
UNITED STATES TREAS NTS 1.625% DUE 05-15-2026	0.00% International fixed interest	United States
FRANCE(GOVT OF) 4% SNR 25/10/2038 EUR1'REGS	0.00% International fixed interest	France
DENSO CO	0.00% International equities	Japan
UNITED STATES OF AMER TREAS NOTES 2.0% 11-30-2022	0.00% International fixed interest	United States
HAITONG SECURITIES	0.00% International equities	China
JAPAN(GOVT OF) 1.3% SNR 20/06/35 JPY50000	0.00% International fixed interest	Japan
UNITED STATES TREAS NTS DTD 04/30/2016 1.625% DUE 04-30-2023 REG	0.00% International fixed interest	United States
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG	0.00% International fixed interest	United States
UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 REG	0.00% International fixed interest	United States
UNITED STATES TREAS NTS DTD 10/31/2019 1.625% DUE 10-31-2026 REG	0.00% International fixed interest	United States
LABORATORY CORPORATION OF AMERICA HOLDIN	0.00% International equities	United States
CHARGEPOINT HOLDIN COM USD0.0001 CL A	0.00% International equities	United States
UTD STATES TREAS 1.5% DUE 09-30-2024	0.00% International fixed interest	United States
WI TREASURY SEC. 1.625% DUE 11-30-2026 REG	0.00% International fixed interest	United States
4.250 CNP ASSURANCES 05-JUN-2045	0.00% International fixed interest	France
PVTP PROGRESS RESIDENTIAL 2019-SFR4 TR CL B 2.937% 11-19-2035	0.00% International fixed interest	United States
GEBERIT AG-REG	0.00% International equities	Switzerland
UNITED STATES TREAS NTS 1.375% DUE 01-31-2025	0.00% International fixed interest	United States
NIPPON STEEL CORPORATION	0.00% International equities	Japan
1.000 FCA BANK SPA IRELAND 15-NOV-2021	0.00% International fixed interest	Italy
UTD STATES TREAS 1.375% DUE 09-30-2023	0.00% International fixed interest	United States
4.875 ENTERPRISE PRODUCTS OPER 16-AUG-20	0.00% International fixed interest	United States
LIBERTY BROADBAND COM USD0.01 CL C	0.00% International equities	United States
JAPAN(GOVT OF) 2.3% SNR 20/03/40 JPY50000	0.00% International fixed interest	Japan
YARA INTERNATIONAL ASA	0.00% International equities	Norway
UNITED STATES TREAS NTS 1.875% 09-30-2022	0.00% International fixed interest	United States
HCA INC 5% DUE 03-15-2024	0.00% International fixed interest	United States
CORNERSTONE BUILDI	0.00% International equities	United States
UNITED STATES TREAS NTS DTD 04/30/2015 1.75% DUE 04-30-2022 REG	0.00% International fixed interest	United States
BARCLAYS PLC FXD RATE RESETTING SUB NT 3.811% 03-10-2042	0.00% International fixed interest	United Kingdom
UNITED STATES TREAS NTS DTD 01/15/2019 2.5% DUE 01-15-2022 REG	0.00% International fixed interest	United States
M31 TECHNOLOGY CORP	0.00% International equities	Taiwan
UNITED STATES TREAS BDS 1.125% 05-15-2040 REG	0.00% International fixed interest	United States
KINGFISHER PLC COMMON STOCK GBP.157143	0.00% International equities	UNITED KINGDOM
ENTERGY CORP NEW	0.00% International equities	United States
E.ON SE	0.00% International equities	Germany
ARROW ELECTRONICS INC COMMON STOCK USD1.0	0.00% International equities	UNITED STATES
Industrial / Logistics 115	0.00% Unlisted property	Australia
UTD STATES TREAS 1.125% DUE 02-28-2025	0.00% International fixed interest	United States
TOTO LTD COMMON STOCK	0.00% International equities	JAPAN
Industrial / Logistics 59	0.00% Unlisted property	Australia
PANASONIC CORP	0.00% International equities	Japan
Social3	0.00% Other *	Canada
ESSITY AB SER B NPV	0.00% International equities	Sweden
PVTP PALMER SQUARE LN FDG 2020-1 LTD SER 20-1A CLS C VAR RT 02-20-2028	0.00% International fixed interest	United States
ORACLE CORP FIXED 2.875% DUE 03-25-2031	0.00% International fixed interest	United States
HUTCH WHAMP FIN UK 5.625% GTD SNR 24/11/26 GBP	0.00% International fixed interest	United Kingdom
UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05	0.00% International equities	UNITED KINGDOM
ECOPETROL SA	0.00% International equities	Colombia
KANSAS CITY SOUTHERN	0.00% International equities	United States
DOOSAN CORPORATION	0.00% International equities	Korea
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE	0.00% International fixed interest	United States
UK(GOVT OF) 4.25% SNR 07/12/46 GBP1000	0.00% International fixed interest	United Kingdom
PVTP MICROCHIP TECHNOLOGY INC SR SECD NT 144A 2.67% DUE 09-01-2023 BEO	0.00% International fixed interest	United States
GWYNT Y MOR OFTO 2.778% SNR SEC 17/02/34GBP	0.00% International fixed interest	United Kingdom
UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG	0.00% International fixed interest	United States
KESKO OYJ B SHS COMMON STOCK	0.00% International equities	FINLAND
DIAMONDBACK ENERGY INC .9% DUE 03-24-2023 BEO	0.00% International fixed interest	United States

KAZAKHSTAN(REP OF) 1.55% SNR MTN 09/11/23 EUR	0.00% International fixed interest	Kazakhstan
ZILLOW GROUP INC COM USD0.0001 CLASS C	0.00% International equities	United States
ING GROEP N.V. 2.125%-FRN LT2 26/05/31 EUR	0.00% International fixed interest	Netherlands
LS ELECTRIC CO LTD	0.00% International equities	Korea
GRAINGER W W INC	0.00% International equities	United States
PVTPL STWD 2019-FL1 LTD SR 19-FL1 CL B FLTG 07-15-2038	0.00% International fixed interest	United States
FNMA POOL #FM3801 3.5% 12-01-2046 BEO	0.00% International fixed interest	United States
CANARY WHARF GROUP 3.375% 23/04/2028	0.00% International fixed interest	United Kingdom
NEUBERGER BERMAN CLO LTD 0% 10-18-2029	0.00% International fixed interest	Cayman Islands
ADMIRAL GROUP PLC	0.00% International equities	United Kingdom
SVB FINANCIAL GROUP	0.00% International equities	United States
TITULOS DE TESORERIA B T-BOND 7.25% 18/10/2034	0.00% International fixed interest	Colombia
SHANGHAI ELECTRIC GRP CO LTD	0.00% International equities	China
EQUIFAX INC	0.00% International equities	United States
DAVITA INC COMMON STOCK USD.001	0.00% International equities	UNITED STATES
2.450 DUKE ENERGY CORP 01-JUN-2030	0.00% International fixed interest	United States
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	0.00% International fixed interest	United States
JAPAN(GOVT OF) 0.1% SNR 20/12/24 JPY50000	0.00% International fixed interest	Japan
CPUK FINANCE LTD 4.25% SNR SEC 28/02/47 GBP	0.00% International fixed interest	United Kingdom
BELGIUM KINGDOM 2.6% 22/06/2024	0.00% International fixed interest	Belgium
UMBS TBA 15YR 1.5% DUE 04-15-2051	0.00% International fixed interest	United States
Retail 30	0.00% Unlisted property	Australia
PERFECT WORLD CO LTD	0.00% International equities	China
ITALY(REP OF) 1.45% SNR 15/11/24 EUR1000	0.00% International fixed interest	Italy
WI TREASURY SEC .125% DUE 05-31-2022 REG	0.00% International fixed interest	United States
JAPAN(GOVT OF) 0.1% SNR 01/10/22 JPY50000	0.00% International fixed interest	Japan
IOCHPE MAXION SA	0.00% International equities	Brazil
EPAM SYSTEMS INC	0.00% International equities	United States
YORKSHIRE BLDG SOC .625% 21/09/2025	0.00% International fixed interest	United Kingdom
Industrial / Logistics 62	0.00% Unlisted property	Australia
SKANSKA AB B SHS COMMON STOCK	0.00% International equities	SWEDEN
PORTO SEGURO SA	0.00% International equities	Brazil
AKELIUS RESIDENTIA 1% GTD SNR 17/01/2028EUR	0.00% International fixed interest	Sweden
DISCOVERY INC COM USD 0.01 SER C	0.00% International equities	United States
1.625 DEUTSCHE BANK AG 20-JAN-2027	0.00% International fixed interest	Germany
MORGAN STANLEY 0.637%-FRN SNR 26/07/24 EUR	0.00% International fixed interest	United States
AMERN EXPRESS CO 4.05% DUE 12-03-2042	0.00% International fixed interest	United States
YAMATO HOLDINGS CO LTD COMMON STOCK	0.00% International equities	JAPAN
MEGACABLE HOLDINGS-CPO	0.00% International equities	Mexico
Industrial / Logistics 117	0.00% Unlisted property	Australia
ASSURANT INC COMMON STOCK USD.01	0.00% International equities	UNITED STATES
AT&T INC FLTG RT 1.95% 09-15-2023	0.00% International fixed interest	United States
PVTPL TAYLOR MORRISON CMNTYS INC / MONARCH CMN 5.625 DUE 03/01/24 USD1000	0.00% International fixed interest	United States
KROGER CO 1.7% DUE 01-15-2031 BEO	0.00% International fixed interest	United States
BEIJING GAS SG CAP 2.75% 31/05/2022	0.00% International fixed interest	China
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046	0.00% International fixed interest	United States
OPAP SA	0.00% International equities	Greece
US TREASURY N/B 2.25% 11-15-2024	0.00% International fixed interest	United States
GRUPO AEROPORTUARIO DEL SURESTE SAB	0.00% International equities	Mexico
UNITED STATES TREAS NTS .375% DUE 04-30-2025 REG	0.00% International fixed interest	United States
UK(GOVT OF) 5% SNR 07/03/2025 GBP1000	0.00% International fixed interest	United Kingdom
ITALY(REP OF) 4.5% SNR 01/05/2023 EUR1000	0.00% International fixed interest	Italy
FRANCE(GOVT OF) 1.25% SNR 25/05/2036 EUR1	0.00% International fixed interest	France
CHEMOURS CO	0.00% International equities	United States
TEVA 2.8% DUE 07-21-2023	0.00% International fixed interest	Israel
3.000 ZF EUROPE FINANCE BV 23-OCT-2029	0.00% International fixed interest	Germany
BNP PARIBAS SR NON VAR RT 1.323% DUE 01-13-2027	0.00% International fixed interest	France
TELEDYNE TECHNOLOGIES INC	0.00% International equities	United States
BANK OF CHINA NZ LTD 190421 FRN	0.00% Cash and cash equivalents	New Zealand
BOUYGUES SA COMMON STOCK EUR1.0	0.00% International equities	FRANCE
ISS GLOBAL A/S 0.875% SNR 18/06/2026 EUR	0.00% International fixed interest	Denmark
TELEFLEX INC	0.00% International equities	United States
JUNIPER NETWORKS INC COMMON STOCK USD.00001	0.00% International equities	UNITED STATES
RANDSTAD NV COMMON STOCK EUR.1	0.00% International equities	NETHERLANDS
Industrial / Logistics 119	0.00% Unlisted property	Australia
POWSZECHNA KASA OS PLN1	0.00% International equities	Poland
MEDTRONIC GLOBAL FIXED 0% DUE 08-15-2028	0.00% International fixed interest	United States
FRANCE(GOVT OF) 1.5% GTD SNR 25/05/50 EUR1	0.00% International fixed interest	France
BERTRANDT AG	0.00% International equities	Germany
MALAYSIA 4.232% BDS 30/06/31 MYR	0.00% International fixed interest	Malaysia
GNMA POOL #726326 SER 2039 4.5% DUE 09-15-2039 REG	0.00% International fixed interest	United States
GERMANY(FED REP) 1% SNR 15/08/2025 EURO.01	0.00% International fixed interest	Germany
UK TSY 2.75% 07/09/2024	0.00% International fixed interest	United Kingdom
BELGIUM(KINGDOM) 5% SNR 28/03/35 EURO.01*GTD	0.00% International fixed interest	Belgium
PARAGUAY(REP OF) 4.625% GTD SNR 25/01/23 USD	0.00% International fixed interest	Paraguay
JAPAN(GOVT OF) 2.1% SNR 20/09/24 JPY50000	0.00% International fixed interest	United States
PVTPL DOMINOS PIZZA MASTER ISSUER LLC DOMINOS 2019-1 SR SECD NT CL A-2 144A	0.00% International fixed interest	United States
XYLEM INC COM USD0.01	0.00% International equities	United States
PVTPL CMO CITIGROUP COML MTG TR 2019-PRM COML MTG PASSTHRU CTF 05-12-2036	0.00% International fixed interest	United States
SINGAPORE(GOVT OF) 2.875% DUE 01/07/2029SGD1000	0.00% International fixed interest	Singapore
LOW SU GASOIL 2112 F	0.00% Commodities	United States
GERMANY(FED REP) 0% SNR 15/08/2026 EURO.01	0.00% International fixed interest	Germany
OLYMPUS CORP	0.00% International equities	Japan
SPAIN(KINGDOM OF) 1.4% SNR 30/04/2028 EUR1000	0.00% International fixed interest	Spain
BID CORPORATION LTD	0.00% International equities	South Africa
UTD STATES TREAS .625% DUE 03-31-2027	0.00% International fixed interest	United States
ITALY(REP OF) 1.45% BDS 15/09/22 EUR1000	0.00% International fixed interest	Italy
PVTPL POST HLDGS INC 4.5% DUE 09-15-2031 BEO	0.00% International fixed interest	United States
ELI LILLY AND COMPANY .625% 11-01-2031	0.00% International fixed interest	United States



UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG	0.00%	International fixed interest	United States
JAPAN(GOVT OF) 2.1% BDS 20/03/30 JPY100000	0.00%	International fixed interest	Japan
DEUTSCHE TELEKOM AG REG COMMON STOCK	0.00%	International equities	GERMANY
VODAFONE GROUP 3.1%-FRN SUB 03/01/2079 EUR	0.00%	International fixed interest	United Kingdom
TRUWORTHS INTERNATIONAL LIMITED	0.00%	International equities	South Africa
AKZO NOBEL NV EURO.50	0.00%	International equities	Netherlands
BOUYGUES	0.00%	International equities	France
Office 36	0.00%	Unlisted property	Australia
ITALY(REP OF) 4% SNR 01/02/37 EUR1000'18'	0.00%	International fixed interest	Italy
Retail 31	0.00%	Unlisted property	Australia
BUNDESREPUB. DEUTSCHLAN 2.5% BDS 04/07/2044 EUR	0.00%	International fixed interest	Germany
ITALY(REP OF) 0.35% SNR 01/02/25 EUR1000	0.00%	International fixed interest	Italy
EUROPEAN UNION 0.1% NTS 04/10/40 EUR1000'5	0.00%	International fixed interest	Multi-National
FRANCE(GOVT OF) 0% SNR 25/03/2024 EUR1'REGS	0.00%	International fixed interest	France
RCI BANQUE 0.75% SNR EMTN 10/04/23 EUR	0.00%	International fixed interest	France
CHF BNP PARIBAS A/C	0.00%	International equities	Switzerland
LINDT & SPRUENGLI AG-REG	0.00%	International equities	Switzerland
2.800 CHARTER COMM OPT LLC/CAP 01-APR-20	0.00%	International fixed interest	United States
GOLDMAN SACHS GRP 1.5% SNR EMTN 07/12/27GBP	0.00%	International fixed interest	United States
VULCAN MATERIALS CO	0.00%	International equities	United States
PUT SWO AUD WPACAU2F P 2.12% / R 6MBBSW SO240315AU212WBP 15/03/2024	0.00%	International fixed interest	Australia
FEDERAL HOME LN MTG SER 18-HRP1 CL M2 FLTG 04-25-2043	0.00%	International fixed interest	United States
BPCE SR NON PFD 2.375% DUE 01-14-2025	0.00%	International fixed interest	France
U.S. Dollar	0.00%	International fixed interest	Cash and other
OLD DOMINION FREIGHT LINE INC	0.00%	International equities	United States
6.020 DELL INT LLC / EMC CORP 15-JUN-202	0.00%	International fixed interest	United States
SPAIN(KINGDOM OF) 6% SNR 31/01/2029 EURO.01	0.00%	International fixed interest	Spain
UGI CORP COM	0.00%	International equities	United States
GOLDMAN SACHS GRP 3.375% SNR 27/03/2025 EUR	0.00%	International fixed interest	United States
JAPAN(GOVT OF) 1.6% SNR 20/03/33 JPY50000	0.00%	International fixed interest	Japan
GNMAII POOL #MA5263 3.5% DUE 06-01-2048 REG	0.00%	International fixed interest	United States
PVTPL FRONTIER COMMUNICATIONS CORP 5.0% DUE 05-01-2028 BEO	0.00%	International fixed interest	United States
TESCO CORP TREAS 2.5% GTD SNR 02/05/2025GBP	0.00%	International fixed interest	United Kingdom
ITALY(REP OF) 1.35% SNR 01/04/30 EUR1000	0.00%	International fixed interest	Italy
GERMANY(FEDERAL REPUBLIC) 2.5% BDS 15/08/2046 EUR	0.00%	International fixed interest	Germany
1.250 GOLDMAN SACHS GROUP INC 01-MAY-202	0.00%	International fixed interest	United States
Industrial / Logistics 120	0.00%	Unlisted property	Australia
PVTPL ROYALTY PHARMA PLC SR NT 1.75% 09-02-2027	0.00%	International fixed interest	United States
ROGERS COMMUNICATIONS -CL B	0.00%	International equities	Canada
WHEATON PRECIOUS M COM NPV	0.00%	International equities	Canada
FRANCE(GOVT OF) 0% SNR 25/05/2022 EUR1'REGS	0.00%	International fixed interest	France
SBB TREASURY OYJ MTN .75% 14/12/2028	0.00%	International fixed interest	Sweden
AUTO TRADER GROUP PLC	0.00%	International equities	United Kingdom
FOXSEMICON INTEGRATED TECHNOLOGY INC	0.00%	International equities	Taiwan
COCA COLA EUROPEAN PARTNERS LI	0.00%	International equities	United Kingdom
JAPAN (30YR) .8% 20/03/2048	0.00%	International fixed interest	Japan
ITALY(REP OF) 6.5% SNR 01/11/2027 EURO.01	0.00%	International fixed interest	Italy
MTR CORP	0.00%	International equities	Hong Kong
1.750 BANQUE FED CRED MUTUEL 19-DEC-2024	0.00%	International fixed interest	France
ENERSIS CHILE SA COM NPV	0.00%	International equities	Chile
CVS HEALTH CORP 4.78% DUE 03-25-2038	0.00%	International fixed interest	United States
STANDARD IND INC 2.25% 21/11/2026	0.00%	International fixed interest	United States
Industrial / Logistics 64	0.00%	Unlisted property	Australia
PVTPL CONSTELLIUM SE 3.75% DUE 04-15-2029/02-24-2021 BEO	0.00%	International fixed interest	United States
ADOBE INC 2.3% DUE 02-01-2030	0.00%	International fixed interest	United States
CDW CORP	0.00%	International equities	United States
TERUMO CORP	0.00%	International equities	Japan
ITALY(REP OF) 5% SNR 01/09/2040 EUR1000	0.00%	International fixed interest	Italy
PRINCIPAL FINANCIAL GROUP	0.00%	International equities	United States
ELISA OYJ COMMON STOCK	0.00%	International equities	FINLAND
REALTY INCOME CORP 1.625% 12-15-2030	0.00%	International fixed interest	United States
UNITED OVERSEAS BANK	0.00%	International equities	Singapore
BRAZIL(FED REP OF) 3.875% SNR 12/06/30 USD1000	0.00%	International fixed interest	Brazil
EQUINIX INC FIXED 3.2% 11-18-2029	0.00%	International fixed interest	United States
JINKE SMART SERVICES GROUP CO LTD	0.00%	International equities	China
FRANCE(GOVT OF) 6% SNR 25/10/2025 EUR1'REGS	0.00%	International fixed interest	France
BEIJING NEW BUILDING MATERIALS PUBLIC LTD CO	0.00%	International equities	China
JAPAN(GOVT OF) 2% BDS 20/09/41 JPY1000.	0.00%	International fixed interest	Japan
OAO ROSNEFT OIL CO-GDR	0.00%	International equities	Russia
FNMA SER 18-C05 CLS 1B1 FLTG 01-25-2031	0.00%	International fixed interest	United States
3I GROUP PLC	0.00%	International equities	United Kingdom
SM INVESTMENTS CORPORATION	0.00%	International equities	Philippines
GRUPO TELEVISIA SAB	0.00%	International equities	Mexico
ENBALE MIDSTREAM PARTNERS LP	0.00%	International equities	United States
QORVO INC	0.00%	International equities	United States
JAPAN(GOVT OF) 0.4% SNR 20/09/49 JPY50000	0.00%	International fixed interest	Japan
FRANCE(GOVT OF) 2.25% SNR 25/10/2022 EUR1	0.00%	International fixed interest	France
JYSKE BANK A/S 0.375%-FRN 15/10/2025 EUR	0.00%	International fixed interest	Denmark
SAMPO OYJ	0.00%	International equities	Finland
OMNICOM FIN HLDGS 0.8% GTD SNR 08/07/2027 EUR	0.00%	International fixed interest	United States
DRYDEN 33 SR LN FD / DRYDEN 33 SR 3.89125% 04-15-2029	0.00%	International fixed interest	Cayman Islands
PVTPL THL CR WIND RIV 2019-1 CLO LTD CL D FLTG RATE 04-20-2031	0.00%	International fixed interest	Cayman Islands
PRIMA MARINE PCL NVDR	0.00%	International equities	Thailand
7.500 BANCO SANTANDER SA (PERP)	0.00%	International fixed interest	Spain
GERMANY(FED REP) 1.25% SNR 15/08/48 EURO.01	0.00%	International fixed interest	Germany
US TREAS NTS DTD 05-15-2019 2.125% DUE 05-15-2022 REG	0.00%	International fixed interest	United States
MUFG BANK LTD 030521 RCD	0.00%	Cash and cash equivalents	New Zealand
JAPAN(GOVT OF) 0.4% SNR 20/06/25 JPY50000	0.00%	International fixed interest	Japan
YUM BRANDS INC SR NT 3.875 DUE 11-01-2023	0.00%	International fixed interest	United States

JAPAN (10 YEAR ISSUE)TREAS BOND .6% DUE 20/03/2024	0.00%	International fixed interest	Japan
WINTERSHALL DEA 2.4985%-FR GTD SUB PERP EUR	0.00%	International fixed interest	Germany
PVTP FHLMC MULTICLASS FLTGT RT SER 19-DNA2 CL M2 03-25-2049	0.00%	International fixed interest	United States
EXACT SCIENCES CORP	0.00%	International equities	United States
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048	0.00%	International fixed interest	United States
ROYAL CARIBBEAN GROUP	0.00%	International equities	Liberia
TELEFONICA EMISIONES 1.201% 21/08/2027	0.00%	International fixed interest	Spain
WINTERSHALL DEA 3%-FRN GTD SUB PERP EUR	0.00%	International fixed interest	Germany
AYALA LAND INC	0.00%	International equities	Philippines
TAKE TWO INTERACTIVE SOFTWARE INC	0.00%	International equities	United States
GNMAII POOL #MA3736 SER 2046 3.5% DUE 06-20-2046 REG	0.00%	International fixed interest	United States
MARTIN MARIETTA MATERIALS	0.00%	International equities	United States
PVTP ACR COML MTG 2021-FL4 LTD/ACRE COML M SR SECD NT CL A FLTGT 12-18-2037	0.00%	International fixed interest	Cayman Islands
PVTP STACK INFRASTRUCTURE ISSUER LLC SER 2020-1 CL A-2 144A 1.893% 08-25-2045	0.00%	International fixed interest	United States
PVTP ALLEGRO CLO SER 14-1RA CL A1 FLTGT 10-21-2028	0.00%	International fixed interest	United States
KKR INDL PORTFOLIO TR 2021-KDIP 2.156% 12-15-2037	0.00%	International fixed interest	United States
PVTP VANTAGE DATA CTRS ISSUER LLC SR 20-1A CL A2 1.645% 09-15-2045	0.00%	International fixed interest	United States
PVTP CMO BX COML MTG TR 2018-BIOA COML MTG PASSTHRU CTF CL E 144A 03-15-2037	0.00%	International fixed interest	United States
BROADCOM INC 3.15% DUE 11-15-2025	0.00%	International fixed interest	United States
VERIZON COMMUNICATIONS 1.45% 03-20-2026	0.00%	International fixed interest	United States
Water2	0.00%	Other *	Australia
MIZRAHI TEFAHOT BK 07/04/2031 3.077% 04-07-2031	0.00%	International fixed interest	Israel
PVTP CMO MORGAN STANLEY CAP I TR SER 2017-CLS CL F FLTGT 11-15-2034	0.00%	International fixed interest	United States
JAPAN(GOVT OF) 0.5% SNR 20/12/38 JPY50000	0.00%	International fixed interest	Japan
BUNDESREPUB.DEUTSCHLAND 1.75% 04/07/2022	0.00%	International fixed interest	Germany
3.033 HSBC HOLDINGS PLC 22-NOV-2023	0.00%	International fixed interest	United Kingdom
PVTP CMO KKR INDL PORTFOLIO TR 2021-KDIP SR 21-KDIP CL E VAR RT 12-15-2037	0.00%	International fixed interest	United States
KRAFT HEINZ FOODS CO GTD SR NT 3.875% 05-15-2027	0.00%	International fixed interest	United States
Industrial / Logistics 122	0.00%	Unlisted property	Australia
FRANCE(GOVT OF) 0.25% SNR 25/11/2026 EUR1	0.00%	International fixed interest	France
PVTP CMO CFC FDG SR 13-3RA CL C FLTGT 04-24-2031	0.00%	International fixed interest	United States
PVTP GREYSTONE CRE NTS 2019-FL2 LTD SR 19-FL2 CL E FLTGT 09-15-2037	0.00%	International fixed interest	United States
MOROZOFF LIMITED NPV	0.00%	International equities	Japan
MAXIM INTEGRATED PRODUCTS COM USD 0.01	0.00%	International equities	United States
Industrial / Logistics 70	0.00%	Unlisted property	Australia
Industrial / Logistics 71	0.00%	Unlisted property	Australia
5.375 BANCO DE SABADELL SA 12-DEC-2028	0.00%	International fixed interest	Spain
TEXTAINER MARINE CONTAINERS VII LTD 2.82% 04-20-2046	0.00%	International fixed interest	China
PVTP VENTURE CDO LTD SR 14-17A CL ARR FLTGT 04-15-2027	0.00%	International fixed interest	United States
PVTP SCULPTOR CLO XXV LTD/SCULPTOR CLO XXV VAR RT DUE 01-15-2031 BEO	0.00%	International fixed interest	Cayman Islands
UMBS TBA 15YR 1.5% 04-15-2036	0.00%	International fixed interest	United States
FRANCE(GOVT OF) 2.25% SNR 25/05/2024 EUR1	0.00%	International fixed interest	France
0.687 CHEVRON USA INC 12-AUG-2025	0.00%	International fixed interest	United States
ONE 2021-PK MTG TR FLTGT RT 1.856% DUE 03-15-2036	0.00%	International fixed interest	United States
UMBS TBA 15YR 1.5% 05-15-2036	0.00%	International fixed interest	United States
DOMINICAN REPUBLIC 5.875% BDS 18/04/24 TBOND	0.00%	International fixed interest	Dominican Repu
FNMA POOL #BF0202 4.5% 01-01-2051 BEO	0.00%	International fixed interest	United States
PVTP CMO CHC COML MTG TR SR 19-CHC CL A FLTGT RATE 06-15-2034	0.00%	International fixed interest	United States
TRUIST FINL CORP VAR RT 1.267% DUE 03-02-2027	0.00%	International fixed interest	United States
3.300 COMCAST CORP 01-FEB-2027	0.00%	International fixed interest	United States
UK(GOVT OF) 1.75% SNR 22/07/57 GBP1000	0.00%	International fixed interest	United Kingdom
AMC ENTERTAINMENT HOLDINGS INC	0.00%	International equities	United States
UK(GOVT OF) 0.125% SNR 31/01/23 GBP1000	0.00%	International fixed interest	United Kingdom
STATE GRID EUROPE DEVELO 1.5% 26/01/2022	0.00%	International fixed interest	China
ASELSAN ELEKTRONIK SANAY VE TICARET AS ORD SHS	0.00%	International equities	Turkey
PJT PARTNERS INC	0.00%	International equities	United States
JAPAN (20 YEAR ISSUE) .1% 01/07/2022	0.00%	International fixed interest	Japan
4.900 ANHEUSER-BUSCH CO/INBEV 01-FEB-204	0.00%	International fixed interest	Belgium
MARKETAXESS HLDGS COM	0.00%	International equities	United States
MINISTOP CO LTD	0.00%	International equities	Japan
PVTP CORPORACION FINANCIERA DE DESARROLLO S A NT 2.4% 09-28-2027	0.00%	International fixed interest	Peru
PVTP CMO CHC COML MTG TR 2019-CHC MTG PASS THRU CTF CL D 144A 06-15-2034	0.00%	International fixed interest	United States
CMO FREDDIE MAC STACR REMIC TR 2020-DNA6FREDDIE MAC DUE 12-25-2050 BEO	0.00%	International fixed interest	United States
4.500 FMG RESOURCES AUG 2006 15-SEP-2027	0.00%	International fixed interest	Australia
OPTOTECH CORP	0.00%	International equities	Taiwan
NATURGY ENERGY GROUP SA	0.00%	International equities	Spain
GENERAL MTRS FINL CO INC 1.25% DUE 01-08-2026 REG	0.00%	International fixed interest	United States
PNC BK N A PITTSBURGH PA MEDIUM TERM SUB2.7% DUE 10-22-2029	0.00%	International fixed interest	United States
UK(GOVT OF) 3.75% GILT 22/07/52 GBP	0.00%	International fixed interest	United Kingdom
Office 37	0.00%	Unlisted property	Australia
EGYPT(ARAB REP OF) 5.75% SNR MTN 29/05/24USD	0.00%	International fixed interest	Egypt
CD PROJEKT SA	0.00%	International equities	Poland
LG HAUSYS LTD	0.00%	International equities	Korea
SHINKIN CENTRAL BANK	0.00%	International equities	Japan
ZTE CORP	0.00%	International equities	China
NEW CHINA LIFE INSURANCE CO LTD	0.00%	International equities	China
UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG	0.00%	International fixed interest	United States
SPAIN(KINGDOM OF) 4.2% SNR 31/01/2037 EUR1000	0.00%	International fixed interest	Spain
3.625 BMW US CAPITAL LLC 18-APR-2029	0.00%	International fixed interest	Germany
BERKELEY GROUP HOLDINGS/THE COMMON STOCK	0.00%	International equities	UNITED KINGDO
SEVERN TRENT PLC COMMON STOCK GBP.9789	0.00%	International equities	UNITED KINGDO
ANAPLAN INC	0.00%	International equities	United States
WPP 2012 PLC ORD GBP 0.10	0.00%	International equities	Jersey
PVTP 7-ELEVEN INC .95% DUE 02-10-2026 BEO	0.00%	International fixed interest	United States
MPT OPER 2.5% 24/03/2026	0.00%	International fixed interest	United States
MERITAGE HOMES 7% DUE 04-01-2022	0.00%	International fixed interest	United States
REGIONS FINANCIAL CORP	0.00%	International equities	United States
PVTP SYMPHONY CLO XIV LTD SR 14-14A CL AR FLTGT RT 07-14-2026	0.00%	International fixed interest	United States
TELEPERFORMANCE	0.00%	International equities	France

CANADA(GOVT OF) 0.25% BDS 01/11/2022 CAD1	0.00% International fixed interest	Canada
ITALY(REP OF) 1.6% SNR 01/06/2026 EUR1000	0.00% International fixed interest	Italy
UK(GOVT OF) 1.625% SNR 22/10/28 GBP1000	0.00% International fixed interest	United Kingdom
3.000 RELX CAPITAL INC 22-MAY-2030	0.00% International fixed interest	United Kingdom
SMITH & NEPHEW PLC	0.00% International equities	United Kingdom
HYDRO ONE LTD COMMON STOCK	0.00% International equities	CANADA
SINO THAI ENGINEERING AND CONSTRUCTION PCL NVDR	0.00% International equities	Thailand
ATOS SE COMMON STOCK EUR1.0	0.00% International equities	FRANCE
MEXICO(UTD MEX ST) 7.75% GTD SNR 23/11/34 MXN	0.00% International fixed interest	Mexico
UK(GOVT OF) 4.25% SNR 07/12/49 GBP1000	0.00% International fixed interest	United Kingdom
JINXIN FERTILITY GROUP LTD	0.00% International equities	Cayman Islands
6.000 NIBC BANK NV (PERP)	0.00% International fixed interest	Netherlands
Industrial / Logistics 66	0.00% Unlisted property	Australia
HUNTINGTON BANCSHARES INC	0.00% International equities	United States
PVTPL OCP CLO LTD SER 14-5A 144A FRN 04-26-2031	0.00% International fixed interest	Cayman Islands
ATLAS COPCO AB SER B NPV POST SPLIT	0.00% International equities	Sweden
ICE_CD_X MSNYUS33 12/20/2025 SELL CDX.NA.HY.35 TCOR71FD1	0.00% International fixed interest	United States
ROLLINS INC COMMON STOCK USD1.0	0.00% International equities	UNITED STATES
SODEXO	0.00% International equities	France
SPRINT NEXTEL CORP 11.5 DUE 11-15-2021	0.00% International fixed interest	United States
HORIZON THERAPEUTI COM USD 0.0001	0.00% International equities	Ireland
CHINA YANGTZE POWER CO LTD	0.00% International equities	China
JARDINE MATHESON HOLDINGS LIMITED	0.00% International equities	Bermuda
1.500 TEMASEK FINANCIAL I LTD 01-MAR-202	0.00% International fixed interest	Singapore
UK(GOVT OF) 4.25% SNR 07/12/40 GBP1000	0.00% International fixed interest	United Kingdom
PVTPL HYUNDAI CAP AMER 1.8% 01-10-2028	0.00% International fixed interest	United States
VEOLIA ENVIRONMENT	0.00% International equities	France
SENEGAL(REP OF) 4.75% SNR 13/03/2028 EUR	0.00% International fixed interest	Senegal
TELUS CORP COMMON STOCK	0.00% International equities	CANADA
FERROVIAL SA	0.00% International equities	Spain
M+G PLC COMMON STOCK GBP.05	0.00% International equities	UNITED KINGDO
SPAIN(KINGDOM OF) 4.65% SNR 30/07/25 EUR1000	0.00% International fixed interest	Spain
ARAB REPUBLIC OF EGYPT 5.75% DUE 05-29-2024 REG	0.00% International fixed interest	Egypt
INTERNATIONAL PERSONAL FINANCE PLC	0.00% International equities	United Kingdom
ATLAS COPCO AB B SHS COMMON STOCK SEK.639	0.00% International equities	SWEDEN
ADCB FIN (KY) LTD 4% GTD SNR MTN 29/03/23 USD	0.00% International fixed interest	United Arab Em
UNITED STATES TREAS NTS DTD 09/30/2018 3.0% 09-30-2025	0.00% International fixed interest	United States
CAJA AHORROS BARCELONA 3.875% 17/02/2025	0.00% International fixed interest	Spain
XIAN LONGI SILICON MATERIALS CORP	0.00% International equities	China
LONGFOR GROUP HOLDINGS LTD	0.00% International equities	Cayman Islands
2.500 BANCO DE SABADELL SA 15-APR-2031	0.00% International fixed interest	Spain
PVTPL CMO CN AVE SECS TR 2020-R01 NT CL 1B-1 144A VAR RT DUE 01-25-2040 BEO	0.00% International fixed interest	United States
1.125 CONTI-GUMMI FINANCE B.V. 25-SEP-20	0.00% International fixed interest	Germany
UNIMICRON TECHNOLOGY CORP	0.00% International equities	Taiwan
SIMON PPTY GROUP L FIXED 2.45% 09-13-2029	0.00% International fixed interest	United States
ORKLA ASA COMMON STOCK NOK1.25	0.00% International equities	NORWAY
New Zealand Dollar Custodial Account – MITNZ Mercer Socially Responsible Overseas Shares Index Portfolio	0.00% International equities	New Zealand
PERTAMINA PT 4.875% SNR 03/05/22 USD1000	0.00% International fixed interest	Indonesia
FHLMC GOLD Q45872 3.0% 01-01-2047	0.00% International fixed interest	United States
UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG	0.00% International fixed interest	United States
PVTPL ALBERTSONS COS INC/SAFEWAY INC/NEWA 3.25% DUE 03-15-2026/08-31-2020 BEO	0.00% International fixed interest	United States
CANADIAN GOVT 2.0% 01/09/2023	0.00% International fixed interest	Canada
ASSOCIATED BRITISH FOODS PLC	0.00% International equities	United Kingdom
Industrial / Logistics 72	0.00% Unlisted property	Australia
JAPAN(GOVT OF) 0.1% SNR 20/12/25 JPY50000	0.00% International fixed interest	Japan
CAB FINANCIAL CORP 3.375% 01/02/2028	0.00% International fixed interest	France
DRIVE AUTO RECEIVABLES TR 2019-2 CL D 3.69% 08-17-2026	0.00% International fixed interest	United States
DRIVEN BRANDS FDG 3.786% DUE 07-20-2050	0.00% International fixed interest	United States
ADMIRAL GROUP PLC COMMON STOCK GBP.001	0.00% International equities	UNITED KINGDO
GREAT WEST LIFECO INC COMMON STOCK	0.00% International equities	CANADA
KBC GROEP NV 0.5%-FRN LT2 03/12/2029 EUR	0.00% International fixed interest	Belgium
DIASORIN ISCRITTE NEL REGISTRO	0.00% International equities	ITALY
CAPITALAND LTD COMMON STOCK	0.00% International equities	SINGAPORE
MORGAN STANLEY BDS .495% 26/10/2029	0.00% International fixed interest	United States
CHEVRON U S A INC 3.85% 01-15-2028	0.00% International fixed interest	United States
DR AUTO 2.7% DUE 02-16-2027	0.00% International fixed interest	United States
4.610 BARCLAYS PLC 15-FEB-2023	0.00% International fixed interest	United Kingdom
GAZ CAPITAL SA 5.15% SNR 11/02/2026 USD	0.00% International fixed interest	Russian Federal
FRANCE(GOVT OF) 0.5% SNR 25/05/25 EUR1'REGS	0.00% International fixed interest	France
FANNIE MAE CONN AVE SECS SER 18-C05 CL 1M2 FRN 01-25-2031	0.00% International fixed interest	United States
FOX CORP COM USD0.01 CL A	0.00% International equities	United States
IAC INTERACTIVECORP COM USD	0.00% International equities	United States
MOMO COM INC	0.00% International equities	Taiwan
BLACKROK EUR CLO V VAR CDO 16/07/2031 EUR 'B'	0.00% International fixed interest	Ireland
VOESTALPINE AG	0.00% International equities	Austria
Industrial / Logistics 73	0.00% Unlisted property	Australia
SAGAX EURO MTN NL 0.75% GTD SNR 26/01/28EUR	0.00% International fixed interest	Sweden
FNMA POOL #BF0264 3.5% 05-01-2058 BEO	0.00% International fixed interest	United States
Energy12	0.00% Other*	Canada
LG ELECTRONICS INC	0.00% International equities	Korea
ENERGIAS DE PORTUGAL SA	0.00% International equities	Portugal
CITIBANK COLAT	0.00% International equities	United States
EASYJET FINCO B.V 1.875% GTD SNR 03/03/28 EUR	0.00% International fixed interest	United Kingdom
WI TREASURY N/B 3.125% 08-15-2044	0.00% International fixed interest	United States
Energy13	0.00% Other*	US
SPAIN(KINGDOM OF) 5.75% SNR 30/07/32 EUR1000	0.00% International fixed interest	Spain
PTC INC 3.625% DUE 02-15-2025	0.00% International fixed interest	United States
2.750 CITIGROUP INC 25-APR-2022	0.00% International fixed interest	United States
MONGOLIA (GOVT OF) 8.75% SNR 09/03/2024 USD	0.00% International fixed interest	Mongolia

PVTPL HYUNDAI CAPITAL SERVICES 3.625% 08-29-2027	0.00%	International fixed interest	Korea, Republic
6.384 CHARTER COMM OPT LLC/CAP 23-OCT-20	0.00%	International fixed interest	United States
BEIERSDORF AG	0.00%	International equities	Germany
SWISS FRANC	0.00%	International equities	SWITZERLAND
AUSTRALIA(CMNWLTH) 3.25% SNR 21/04/29 AUD1000	0.00%	International fixed interest	Australia
JAPAN (GOVERNMENT 0.4% .4% 20/03/2040	0.00%	International fixed interest	Japan
VODACOM GROUP PTY LTD	0.00%	International equities	South Africa
HCA INC 5.875 DUE 05-01-2023	0.00%	International fixed interest	United States
PVTPL CARS-DB4 LP/CARS-DB5 L P/CARS-DB6 L SER 20-1A CLS A4 3.19% 02-15-2050	0.00%	International fixed interest	United States
Industrial / Logistics 125	0.00%	Unlisted property	Australia
KIATNAKIN PHATRA BANK PCL	0.00%	International equities	Thailand
MOWI ASA	0.00%	International equities	Norway
JAPAN(GOVT OF) 1.9% SNR 20/09/30 JPY50000	0.00%	International fixed interest	Japan
SINOTRANS LTD-H	0.00%	International equities	China
PVTPL BPCE SA BPCE SA 3.25% 01-11-2028	0.00%	International fixed interest	France
WEST PHARMACEUTICAL SERVICES	0.00%	International equities	United States
FORD MTR CR CO LLC FIXED 3.087% DUE 01-09-2023	0.00%	International fixed interest	United States
UK(GOVT OF) 2% SNR 07/09/2025 GBP1000	0.00%	International fixed interest	United Kingdom
SUMITOMO CORP JPY	0.00%	International equities	Japan
US TREAS BDS DTD 02-15-2011 4.75% DUE 02-15-2041 REG	0.00%	International fixed interest	United States
TOYOTA MTR CR CORP MEDIUM TERM NTS BOOK TRANCHE # TR 00166 3% 04-01-2025	0.00%	International fixed interest	United States
VODAFONE GROUP 0.9% MTN 28/11/2026 EUR	0.00%	International fixed interest	United Kingdom
ITALY(REP OF) 3.45% SNR 01/03/48 EUR1000	0.00%	International fixed interest	Italy
SERVICENOW INC 1.4% DUE 09-01-2030	0.00%	International fixed interest	United States
EXOR NV EURO.01	0.00%	International equities	Netherlands
FRANCE(GOVT OF) 0% SNR 25/03/2025 EUR1'REGS	0.00%	International fixed interest	France
HELEN OF TROY LTD	0.00%	International equities	Bermuda
HG COPPER 2107 F	0.00%	Commodities	United States
SHIONOGI & CO LTD	0.00%	International equities	Japan
FRANCE(GOVT OF) 4% SNR 25/04/2055 EUR1	0.00%	International fixed interest	France
BARRETT BUSINESS SERVICES INC	0.00%	International equities	United States
NETAPP INC	0.00%	International equities	United States
ITALY(REP OF) 2.8% SNR 01/12/2028 EUR1000	0.00%	International fixed interest	Italy
PAYCOM SOFTWARE INC	0.00%	International equities	United States
JIANGXI GANFENG LITHIUM CO LTD	0.00%	International equities	China
SOLVAY SA BELGIAN BEF	0.00%	International equities	Belgium
E.ON SE 0% SNR 18/12/23 EUR1000'66'	0.00%	International fixed interest	Germany
UK(GOVT OF) 1% GILT 22/04/2024 GBP1000	0.00%	International fixed interest	United Kingdom
DISCOVERY COMMUNICATIONS 1.9% 19/03/2027	0.00%	International fixed interest	United States
UPM-KYMMENE FIM10	0.00%	International equities	Finland
UNITED STATES TREAS NTS 1.625% DUE 06-30-2024 REG	0.00%	International fixed interest	United States
FHLMC MULTICLASS 144A FLTG RT SER 19-DNA3 CL M2 07-25-2049 REG	0.00%	International fixed interest	United States
0.625 HOLDING D'INFRASTRUCTURE 27-MAR-20	0.00%	International fixed interest	France
0.900 HOME DEPOT INC 15-MAR-2028	0.00%	International fixed interest	United States
WABTEC CORP	0.00%	International equities	United States
REALTY INCOME CORPORATION	0.00%	International equities	United States
ZENDESK INC	0.00%	International equities	United States
BRF SA	0.00%	International equities	Brazil
Industrial / Logistics 126	0.00%	Unlisted property	Australia
SWISS PRIME SITE REG COMMON STOCK	0.00%	International equities	SWITZERLAND
4.644 STANDARD CHARTERED PLC 01-APR-2031	0.00%	International fixed interest	United Kingdom
Transmission & Distribution6	0.00%	Other *	US
T+D HOLDINGS INC COMMON STOCK	0.00%	International equities	JAPAN
PETROLEOS MEXICANO 8.25% GTD SNR 02/06/22 GBP	0.00%	International fixed interest	Mexico
LUNDIN MINING CORP	0.00%	International equities	Canada
STUDIO DRAGON CORP	0.00%	International equities	Korea
JAPAN(GOVT OF) 0.7% SNR 20/12/48 JPY50000	0.00%	International fixed interest	Japan
APTITUDE SOFTWARE ORD	0.00%	International equities	United Kingdom
CADENT FINANCE PLC 2.125% GTD SNR 22/09/28 GBP	0.00%	International fixed interest	United Kingdom
BELGIUM(KINGDOM) 4.25% SNR 28/03/41 EURO.01	0.00%	International fixed interest	Belgium
GPO DE INVERSIONES COP187.50	0.00%	International equities	Colombia
JAPAN(GOVT OF) 0.8% SNR 20/12/22 JPY50000	0.00%	International fixed interest	Japan
SOUTHERN GAS NETWO 1.25% SNR EMTN 02/12/31 GBP	0.00%	International fixed interest	United Kingdom
SINGAPORE(GOVT OF) 2.25% SNR 01/08/36 SGD1000	0.00%	International fixed interest	Singapore
PVTPL CMO BX COML MTG TR 2018-BIOA CL C 144A VAR RT DUE 03-15-2037 BEO	0.00%	International fixed interest	United States
VIATRIS INC	0.00%	International equities	United States
ITALY(REP OF) 5.75% SNR 01/02/33 EUR1000	0.00%	International fixed interest	Italy
UNITED INTERNATIONAL ENTERPRISES LTD	0.00%	International equities	Bahamas
EASTMAN CHEMICAL COM	0.00%	International equities	United States
AMERN TOWER CORP 2.1% DUE 06-15-2030	0.00%	International fixed interest	United States
COOPER COS INC	0.00%	International equities	United States
ASCENDAS REAL ESTATE INV TRT REIT	0.00%	International equities	SINGAPORE
ANHEUSER BUSCH INBEV WORLDWIDE INC 4.15% 01-23-2025	0.00%	International fixed interest	Belgium
3.550 ZIMMER BIOMET HOLDINGS 20-MAR-2030	0.00%	International fixed interest	United States
STEEL DYNAMICS INC	0.00%	International equities	United States
BUPA FINANCE 1.75% 14/06/2027	0.00%	International fixed interest	United Kingdom
ALNYLAM PHARMACEUTICALS INC	0.00%	International equities	United States
TELADOC HEALTH INC	0.00%	International equities	United States
SCENTRE GROUP TR 1/2 FIXED 3.5% DUE 02-12-2025	0.00%	International fixed interest	United States
UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG	0.00%	International fixed interest	Australia
EDP FINANCE BV 1.875% SNR 29/09/2023 EUR	0.00%	International fixed interest	United States
1.875 AIB GROUP PLC 19-NOV-2029	0.00%	International fixed interest	Portugal
GUANGZHOU AUTOMOBILE GROUP	0.00%	International fixed interest	Ireland
WAYFAIR INC	0.00%	International equities	China
UK(GOVT OF) 1.625% SNR 22/10/54 GBP1000	0.00%	International equities	United States
SUNING COMMERCE GROUP CO LTD	0.00%	International fixed interest	United Kingdom
BANDAI NAMCO HOLDINGS INC	0.00%	International equities	China
UK(GOVT OF) 0.125% SNR 30/01/26 GBP1000	0.00%	International equities	Japan
PVTPL OCP CLO LTD SER 14-4A CL A2RR FLTG RATE 04-24-2029	0.00%	International fixed interest	United Kingdom
	0.00%	International fixed interest	United States

NOKIA OYJ	0.00%	International equities	Finland
CHONGQING FULING ZHACAI GROUP CO LTD	0.00%	International equities	China
WASTE MGMT INC DEL 1.15% DUE 03-15-2028	0.00%	International fixed interest	United States
SS AND C TECHNOLOGIES HOLDINGS	0.00%	International equities	United States
FRANCE(GOVT OF) 3% SNR 25/04/2022 EUR1*REGS	0.00%	International fixed interest	France
TAKEDA FIXED 4.4% DUE 11-26-2023	0.00%	International fixed interest	Japan
AT&T INC FIXED .25% DUE 03-04-2026	0.00%	International fixed interest	United States
VOLKSWGN FIN SV AG 2.5% GTD SNR 06/04/2023 EUR	0.00%	International fixed interest	Germany
US TREAS BDS 4.375 DUE 05-15-2040 REG	0.00%	International fixed interest	United States
PVTP TAKEDA PHARMACEUTICAL CO LTD BNDS 2.45% DUE 01-18-2022	0.00%	International fixed interest	Japan
CHARTER 3.5% DUE 06-01-2041	0.00%	International fixed interest	United States
SHANGHAI JUNSHI BIOSCIENCES CO LTD	0.00%	International equities	China
THE SWATCH GROUP AG-B CHF50	0.00%	International equities	Switzerland
BCE INC COMMON STOCK	0.00%	International equities	CANADA
FORTINET INC NT 1% 03-15-2026	0.00%	International fixed interest	United States
NATIXIS	0.00%	International equities	France
COMCAST CORP NEW 3.75% DUE 04-01-2040	0.00%	International fixed interest	United States
HEATHROW FUNDING 2.625% SNR SEC 16/03/28GBP	0.00%	International fixed interest	United Kingdom
5.375 BANCO SANTANDER MEXICO 17-APR-2025	0.00%	International fixed interest	Mexico
Industrial / Logistics 127	0.00%	Unlisted property	Australia
PVTP SEAGATE HDD CAYMAN 3.125% DUE 07-15-2029/12-08-2020 BEO	0.00%	International fixed interest	United States
STEP CO LTD	0.00%	International equities	Japan
3.200 ABBVIE INC 06-NOV-2022	0.00%	International fixed interest	United States
FRANCE(GOVT OF) 1.75% SNR 25/06/2039 EUR1	0.00%	International fixed interest	France
FANNIE MAE CONN AVE SER 18-C03 CL 1M2 FLTG 10-25-2030	0.00%	International fixed interest	United States
Industrial / Logistics 75	0.00%	Unlisted property	Australia
FUJI FILM HOLDINGS CORP	0.00%	International equities	Japan
VERIZON FIXED 2.55% DUE 03-21-2031	0.00%	International fixed interest	United States
PENSKO AUTOMOTIVE GROUP INC 3.5% DUE 09-01-2025 REG	0.00%	International fixed interest	United States
NIPPON PROLOGIS REIT INC REIT	0.00%	International equities	JAPAN
WSP GLOBAL INC	0.00%	International equities	Canada
PRIN FINL GROUP 2.125% DUE 06-15-2030	0.00%	International fixed interest	United States
UMICORE NPV	0.00%	International equities	Belgium
UK(GOVT OF) 0.125% SNR 31/01/28 GBP1000	0.00%	International fixed interest	United Kingdom
FNMA POOL #FM1580 4% 09-01-2049 BEO	0.00%	International fixed interest	United States
AGNICO EAGLE MINES	0.00%	International equities	Canada
CBT CORN 2112 FUT	0.00%	Commodities	United States
4.000 BALL CORP 15-NOV-2023	0.00%	International fixed interest	United States
BERKSHIRE HATHAWAY ENERGY CO 2.85% 05-15-2051	0.00%	International fixed interest	United States
GERMANY(FED REP) 4.75% SNR 04/07/34 EURO.01	0.00%	International fixed interest	Germany
XEROX HLDGS CORP 5.5% DUE 08-15-2028	0.00%	International fixed interest	United States
TEVA PHARMACEUTICAL SP ADR	0.00%	International equities	Israel
FRANCE(GOVT OF) 0.0% 25/11/2030	0.00%	International fixed interest	France
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	0.00%	International fixed interest	United States
MORGAN STANLEY 2.802% 01-25-2052	0.00%	International fixed interest	United States
PVTP BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	0.00%	International fixed interest	United States
APA CORPORATION 4.375% SNR 15/10/28 USD2000	0.00%	International fixed interest	United States
WESTON (GEORGE) LTD COMMON STOCK	0.00%	International equities	CANADA
NORWAY(KINGDOM OF) 2% BDS 26/04/28 NOK1000	0.00%	International fixed interest	Norway
FRANCE(GOVT OF) 4% STRIP PRNC 25/04/60 EUR1	0.00%	International fixed interest	France
MALAYSIA (GOVT OF) 4.498% SNR 15/04/2030MYR	0.00%	International fixed interest	Malaysia
DATADOG INC	0.00%	International equities	United States
APACHE CORP 4.375% 10-15-2028	0.00%	International fixed interest	United States
Renewable Energy16	0.00%	Other*	Canada
YAPI VE KREDI BANKASI AS	0.00%	International equities	Turkey
JPMORGAN CHASE & 3.797% DUE 07-23-2024	0.00%	International fixed interest	United States
FIRST QUANTUM MINERALS LTD	0.00%	International equities	Canada
CARMAX INC	0.00%	International equities	United States
HEICO CORP COM USD0.01	0.00%	International equities	United States
BENO MATERIALS CORP	0.00%	International equities	Taiwan
AVIVA 3.875%-FRN LT2 03/07/44 EUR	0.00%	International fixed interest	United Kingdom
NORWAY(KINGDOM OF) 1.75% GTD SNR 06/09/29 NOK	0.00%	International fixed interest	Norway
CIE DE ST-GOBAIN 1.75% SNR MTN 03/04/23 EUR	0.00%	International fixed interest	France
Industrial / Logistics 77	0.00%	Unlisted property	Australia
FEDERAL HOME LN MTG CORP POOL #G08741 3%01-01-2047 BEO	0.00%	International fixed interest	United States
WENDYS COMPANY COM CLASS A	0.00%	International equities	United States
GARMIN ORD	0.00%	International equities	Switzerland
ERSTE GROUP BANK AG	0.00%	International equities	Austria
EIFFAGE INC	0.00%	International equities	France
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG	0.00%	International fixed interest	United States
NORWEGIAN GOVERNMENT 1.375% 19/08/2030	0.00%	International fixed interest	Norway
3.250 CREDIT SUISSE GROUP AG 02-APR-2026	0.00%	International fixed interest	Switzerland
FORD MTR CR CO LLC 3.813% 10-12-2021	0.00%	International fixed interest	United States
NORWAY(KINGDOM OF) 1.5% SNR 19/02/2026 NOK1000	0.00%	International fixed interest	Norway
BNP PARIBAS 1.125%-FRN 17/04/2029 EUR	0.00%	International fixed interest	France
FxForward EUR/USD 20210406 1.204878	0.00%	International fixed interest	United States
SOLAREDGE TECHNOLOGIES INC	0.00%	International equities	United States
UK(GOVT OF) 4.25% SNR 07/03/36 GBP1000	0.00%	International fixed interest	United Kingdom
UNUM GROUP 4.5% DUE 03-15-2025	0.00%	International fixed interest	United States
VERIZON COMMUNICATIONS 1.5% 09-19-2039	0.00%	International fixed interest	United States
UNITED STATES TREAS NTS .25% DUE 05-31-2025 REG	0.00%	International fixed interest	United States
ROYAL HOLDINGS CO LTD	0.00%	International equities	Japan
SOCIEDAD QUIMICA Y MINERA DE CHILE SA	0.00%	International equities	Chile
BANCO SANTANDER BRASIL SA	0.00%	International equities	Brazil
UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG	0.00%	International fixed interest	United States
ALTRA INDUSTRIAL MOTION CORP TERM BANK LOAN 10-01-2025	0.00%	International fixed interest	United States
4.625 ING GROEP NV 06-JAN-2026	0.00%	International fixed interest	Netherlands
MORGAN STANLEY 3% SNR MTN 07/02/2024 CAD	0.00%	International fixed interest	United States
BK TOKYO MITSUBISHI LTD UFJ.LTD 3.2 DUE 02-26-2023 BEO	0.00%	International fixed interest	Japan

1.300 SWEDBANK AB 02-JUN-2023	0.00%	International fixed interest	Sweden
FRESENIUS SE CO KGAA	0.00%	International equities	Germany
PVTPL CMO BX COML MTG TR 2019-XL COML MTG PASSTHRU CTF CL F 144A 10-15-2036	0.00%	International fixed interest	United States
HUGEL INC	0.00%	International equities	Korea
SANAN OPTOELECTRONICS CO LTD	0.00%	International equities	China
ITALY(REP OF) 4.75% SNR 01/09/28 EUR1000	0.00%	International fixed interest	Italy
4.800 CHARTER COMM OPT LLC/CAP 01-MAR-20	0.00%	International fixed interest	United States
JAPAN(GOVT OF) 0.5% SNR 20/09/46 JPY50000	0.00%	International fixed interest	Japan
ALBERMARLE CORP	0.00%	International equities	United States
ITALY(REP OF) 2% SNR 01/12/2025 EUR1000	0.00%	International fixed interest	Italy
EQUITABLE HLDGS IN COM USD0.01	0.00%	International equities	United States
SUNCOR ENERGY INC 2.8% DUE 05-15-2023	0.00%	International fixed interest	Canada
FNMA REMIC TR SER 18-13 CLS MP 3.5% DUE 12-25-2057	0.00%	International fixed interest	United States
FNMA NT CL 2B-1 144A 01-25-2040	0.00%	International fixed interest	United States
NATIONAL BANK OF CANADA	0.00%	International equities	Canada
PORSCHE AUTOMOBIL HOLDING SE	0.00%	International equities	Germany
LOGICOR FINANCING 0.75% GTD SNR 15/07/24EUR	0.00%	International fixed interest	Luxembourg
BURLINGTON STORES INC	0.00%	International equities	United States
LCH_IRS BOFAGB2U 19/03/2028 CAD P 2.253% / R 3MCDOR ARIR020321K3	0.00%	International fixed interest	Canada
WILMAR INTERNATIONAL LTD	0.00%	International equities	Singapore
FRANCE(GOVT OF) 1% SNR 25/05/2027 EUR1REGS	0.00%	International fixed interest	France
DENTSPLY SIRONA INC	0.00%	International equities	United States
POSTE ITALIANE SPA COMMON STOCK EUR1.0	0.00%	International equities	ITALY
New Zealand Dollar Custodial Account – MITNZ Select Alternative Strategy Portfolio	0.00%	Other *	New Zealand
BANK LEUMI LE-ISRAEL	0.00%	International equities	Israel
US TREAS BDS USD1000 5.25DUE 02-15-2029 REG	0.00%	International fixed interest	United States
PVTPL NISSAN MTR LTD 3.043% DUE 09-15-2023 BEO	0.00%	International fixed interest	Japan
SCHINDLER HOLDING-PART CERT	0.00%	International equities	Switzerland
BURBERRY GROUP PLC	0.00%	International equities	United Kingdom
UPJOHN FINANCE B.V. 816% 23/06/2022	0.00%	International fixed interest	United States
2.375 FRESENIUS MED CARE III 16-FEB-2031	0.00%	International fixed interest	Germany
DOVER CORPORATION COM USD1.00	0.00%	International equities	United States
EISAI CO LTD JPY	0.00%	International equities	Japan
SLACK TECHNOLOGIES INC	0.00%	International equities	United States
US TREAS NTS DTD 02-15-2019 2.5% DUE 02-15-2022	0.00%	International fixed interest	United States
EGYPT 6.2004% 01/03/2024	0.00%	International fixed interest	Egypt
JAPAN(GOVT OF) 1.2% SNR 20/09/35 JPY50000	0.00%	International fixed interest	Japan
ALPHA BANK EUR 0.3	0.00%	International equities	Greece
BANK AMER CORP FIXED 3.97% 03-05-2029	0.00%	International fixed interest	United States
LIGHT S.A. COM NPV	0.00%	International equities	Brazil
PVTPL DRIVEN BRANDS FDG LLC 2019-1 CL A-2 0.0% 04-20-2049	0.00%	International fixed interest	United States
PVTPL FREDDIE MAC - STACR SR 20-HQA4 CL BA FLTG 09-25-2050	0.00%	International fixed interest	United States
0.000 TREASURY BILL 27-MAY-2021	0.00%	International fixed interest	United States
4.950 HSBC HOLDINGS PLC 31-MAR-2030	0.00%	International fixed interest	United Kingdom
3.375 TOYOTA MOTOR CREDIT CORP 01-APR-20	0.00%	International fixed interest	United States
JPMORGAN CHASE & FLTG RT 1.514% DUE 06-01-2024	0.00%	International fixed interest	United States
AMEREN CORP	0.00%	International equities	United States
FORD MTR CR CO LLC 3.37% DUE 11-17-2023	0.00%	International fixed interest	United States
FNMA POOL #BE5651 3% 02-01-2047 BEO	0.00%	International fixed interest	United States
TA CHEN STAINLESS PIPE CO LTD	0.00%	International equities	Taiwan
Industrial / Logistics 128	0.00%	Unlisted property	Australia
GALAXY PIPELINE A 2.16% SNR SEC 31/03/34USD	0.00%	International fixed interest	United Arab Err
CANADA(GOVT OF) 0.5% BDS 01/09/25 CAD1*K940	0.00%	International fixed interest	Canada
0.000 CNH INDUSTRIAL FIN EUR S 01-APR-20	0.00%	International fixed interest	United Kingdom
OZLME B.V. FRN CLO 01/2030 EUR 'C'	0.00%	International fixed interest	Ireland
EUROGRID GMBH 1.5% GTD SNR 18/04/2028 EUR	0.00%	International fixed interest	Germany
1ST INVS AUTO 2.8% DUE 12-15-2025	0.00%	International fixed interest	United States
BRIDGESTONE CORP JPY50	0.00%	International equities	Japan
CHILE(REP OF) 3.1% SNR 22/01/61 USD200000	0.00%	International fixed interest	Chile
UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG	0.00%	International fixed interest	United States
AUST 10Y BOND FUT XSFE 15-JUN-2021	0.00%	International fixed interest	Australia
2.500 AMERICAN INTL GROUP 30-JUN-2025	0.00%	International fixed interest	United States
SYSCO CORP 5.95% DUE 04-01-2030	0.00%	International fixed interest	United States
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG	0.00%	International fixed interest	United States
Office 38	0.00%	Unlisted property	Australia
CITIGROUP INC FLTG RT 1.678% DUE 05-15-2024	0.00%	International fixed interest	United States
TESCO 6.125% SNR 24/02/2022 GBP	0.00%	International fixed interest	United Kingdom
5.875 CHENIERE CORP CHRISTI HD 31-MAR-20	0.00%	International fixed interest	United States
PVTPL BANCO BRADESCO S A GRAND CAYMAN BRH GLOB 2.85% 01-27-2023	0.00%	International fixed interest	Brazil
SAMSUNG ENGINEERING CO LTD	0.00%	International equities	Korea
PVTPL CMO STRUCTURED AST SECS CORP MTG LN TR SER CL 2-A1 144A 6 10-25-2036 BEO	0.00%	International fixed interest	United States
GOLDMAN SACHS 2.876% DUE 10-31-2022	0.00%	International fixed interest	United States
TRATON FINANCE 1.25% GTD SNR 24/03/33 EUR	0.00%	International fixed interest	Germany
1.625 ERSTE GROUP BANK AG 08-SEP-2031	0.00%	International fixed interest	Austria
1.125 CAIXABANK SA 17-MAY-2024	0.00%	International fixed interest	Spain
PVTPL FS KKR CAP CORP II NT 4.25% 02-14-2025	0.00%	International fixed interest	United States
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047	0.00%	International fixed interest	United States
PAKISTAN(REPUBLIC) 7.375% 08/04/2031	0.00%	International fixed interest	Pakistan
SYDNEY AIRPORT FIN BOND 1.75% 26/04/2028	0.00%	International fixed interest	Australia
TURKCELL ILETISIM HIZMETLERI AS	0.00%	International equities	Turkey
2.600 CAPITAL ONE FINANCIAL CO 11-MAY-20	0.00%	International fixed interest	United States
SEKISUI CHEMICAL CO LTD COMMON STOCK	0.00%	International equities	JAPAN
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048	0.00%	International fixed interest	United States
INCYTE CORP	0.00%	International equities	United States
1.654 WELLS FARGO & COMPANY 02-JUN-2024	0.00%	International fixed interest	United States
3.500 GOLDMAN SACHS GROUP INC 16-NOV-202	0.00%	International fixed interest	United States
JAPAN(GOVT OF) 1.7% SNR 20/09/33 JPY50000	0.00%	International fixed interest	Japan
GERMANY(FED REP) 5.5% SNR 04/01/2031 EURO.01	0.00%	International fixed interest	Germany
PVTPL ARBYS FDG LLC SR SECD NT SER 2020-1 CL A-2 144A 3.237 DUE 07-30-2050	0.00%	International fixed interest	United States

ON SEMICONDUCTOR CORPORATION		0.00%	International equities	United States
JAPAN 1% BDS 20/12/2035 JPY50000 '155'		0.00%	International fixed interest	Japan
FIRST NORTHWEST BANCORP		0.00%	International equities	United States
REPUBLIC SERVICES INC		0.00%	International equities	United States
VMWARE INC-CLASS A		0.00%	International equities	United States
ITALY(REPUBLIC OF) 0% TBOND 3.45% 01/03/2048		0.00%	International fixed interest	Italy
IBERDROLA FINANZAS 1.25% GTD SNR 13/09/27 EUR		0.00%	International fixed interest	Spain
GERMANY(FEDERAL REPUBLIC) 1.5% BDS 15/05/2023 EURO.01		0.00%	International fixed interest	Germany
HUALAN BIOLOGICAL ENGINEERING INC		0.00%	International equities	China
PVTP L WENDYS FDG LLC 2019-1 SR SECD NT CL A-2-I 144A 3.783% DUE 06-15-2049 BEO		0.00%	International fixed interest	United States
INGERSOLL RAND INC		0.00%	International equities	United States
PVTPL FANNIE MAE FLT G RT SER 19-R02 CL 1B1 08-25-2031		0.00%	International fixed interest	United States
HORMEL FOODS CORPORATION		0.00%	International equities	United States
SHIMANO INC		0.00%	International equities	Japan
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG		0.00%	International fixed interest	United States
JAPAN-34(30 YEAR ISSUE) 2.2% 20/03/41 JPY50000		0.00%	International fixed interest	Japan
MONCLER SPA		0.00%	International equities	Italy
JAPAN(GOVT OF) 2% SNR 20/09/40 JPY50000'33		0.00%	International fixed interest	Japan
BX COM L MTG TR 2.856% DUE 10-15-2037		0.00%	International fixed interest	United States
BATTALION CLO LTD 4.23463% 15/10/2032 4.23463% 10-15-2032		0.00%	International fixed interest	United States
SKANDINAVISKA ENSKIL SEK		0.00%	International equities	Sweden
PG AND E CORP		0.00%	International equities	United States
2.250 CROWN EURO HOLDINGS SA 01-FEB-2023		0.00%	International fixed interest	United States
NOVOCLURE LTD		0.00%	International equities	Jersey
PVTPL DB MASTER FIN LLC SR SECD NT CL A-2-I 3.787% 05-20-2049		0.00%	International fixed interest	United States
BX COM L MTG TR 2.206% DUE 10-15-2037		0.00%	International fixed interest	United States
PVTPL TICP CLO XIII LTD/TICP CLO XIII LLC SR 19-13A CL D VAR RT 07-15-2032		0.00%	International fixed interest	United States
ORACLE CORP 1.65% 03-25-2026		0.00%	International fixed interest	United States
RABOBANK NEW ZEALAND 140621 RCD		0.00%	Cash and cash equivalents	New Zealand
PVTPL CMO MOTEL 6 TR 2017-MTL6 COM L MTG PASSTHRU CTF CL F FLT G RT 08-15-2034		0.00%	International fixed interest	United States
OMNICOM GROUP		0.00%	International equities	United States
FREDDIE MAC STACR REMIC TR NT FLT G RATE CL M-2 144A 2.81667% 10-25-2050		0.00%	International fixed interest	United States
GECINA SA REIT EUR7.5		0.00%	International equities	FRANCE
PVTPL CMO MULTIFAMILY CONN AVE SECS SER 19-01 CL M10 FLT G 10-15-2049		0.00%	International fixed interest	United States
UNITED UTILS WAT F 0.875% GTD SNR 28/10/29 GBP		0.00%	International fixed interest	United Kingdom
GNMAII POOL #MA4652 3.5% DUE 08-20-2047 REG		0.00%	International fixed interest	United States
AES CORP		0.00%	International equities	United States
PVTPL BDS 2020-FL5 LTD CL 20-FLS CL B VAR RT 02-16-2037 BEO		0.00%	International fixed interest	Cayman Islands
FRANCE(GOVT OF) 2% SNR 25/05/2048 EUR1		0.00%	International fixed interest	France
PVTPL ARBOR REALTY COLLATERALIZED LOAN FLT G RT SER 19-FL1 CL D 05-15-2037 BEO		0.00%	International fixed interest	Cayman Islands
UK(GOVT OF) 4.75% SNR 07/12/38 GBP1000		0.00%	International fixed interest	United Kingdom
PVTPL PIKES PEAK CLO 6/PIKES PEAK CLO 6 LLC VAR RT DUE 08-18-2030 BEO		0.00%	International fixed interest	Cayman Islands
COLES GROUP LTD		0.00%	International equities	Australia
PVTPL GREYSTONE COM L REAL ESTATE NTS SER 18-HC1 CLS B FLT G 09-15-2028		0.00%	International fixed interest	United States
PVTPL PALMER SQUARE LN FDG 2020-1 LTD SER 20-1A CLS A2 VAR RT 02-24-2020		0.00%	International fixed interest	United States
PVTPL CMO BX COM L MTG TR 2020-VKNG SER 20-VKNG CL A FLT G RT 10-15-2037		0.00%	International fixed interest	United States
MARUBENI CORPORATION		0.00%	International equities	Japan
PVTPL STARWOOD COMMERCIAL MRTG TR FLT G RT SER 19-FL1 CL AS 07-15-2038 BEO		0.00%	International fixed interest	United States
GLP J REIT REIT		0.00%	International equities	JAPAN
PVTPL CMO CN AVE SECS TR 2019-R05 NT 1B-1 144A 3A2 VAR RT DUE 07-25-2039 BEO		0.00%	International fixed interest	United States
PVTPL CONNECTICUT AVE SECS SR 19-R03 CL 1M2 FLT G 09-25-2031		0.00%	International fixed interest	United States
INTL PAPER CO COM US\$1		0.00%	International equities	United States
PVTPL GREYSTONE COMMERCIAL REAL ESTA SER 19-FL2 CL 1 FLT G 09-15-2037		0.00%	International fixed interest	Cayman Islands
AMCOR PLC COM USD		0.00%	International equities	Jersey
HOSIDEN CORP		0.00%	International equities	Japan
WIX COM LTD		0.00%	International equities	Israel
BDS 2020-FL5 LTD/BDS 2020-FL5 LLC SR 20-FL5 CL A 2.9% FLT G 144A02-16-2037		0.00%	International fixed interest	Cayman Islands
5.350 BHARTI AIRTEL INTERNATIO 20-MAY-20		0.00%	International fixed interest	India
ING GROEP N V 1.726% 04-01-2027		0.00%	International fixed interest	Netherlands
COGNA EDUCACAO SA NPV		0.00%	International equities	Brazil
ABBVIE INC 2.6% DUE 11-21-2024 REG		0.00%	International fixed interest	United States
TSINGTAO BREWERY COMPANY LIMITED		0.00%	International equities	China
UNITED STATES TREAS NTS 1.875% NTS 07/31/2026		0.00%	International fixed interest	United States
SEAGEN INC COM US\$0.001		0.00%	International equities	United States
NATL EXPRESS GRP 4.25%-FR SUB PERP GBP100000		0.00%	International fixed interest	United Kingdom
JAPAN(GOVT OF) 2.5% SNR 20/03/38 JPY50000		0.00%	International fixed interest	Japan
PVTPL ICG US CLO 2017-1 LTD/ICG US CLO 2017- SR SECD NT CL B FLT G 144A 3C7 VAR		0.00%	International fixed interest	Cayman Islands
JB HUNT TRANSPORT SERVICES INC US\$0.01		0.00%	International equities	United States
PVTPL BDS LTD FLT G RT SER 19-FLV4 CL AS 08-15-2036 BEO		0.00%	International fixed interest	Cayman Islands
FID NATL FIXED .75% DUE 05-21-2023		0.00%	International fixed interest	United States
JAPAN(GOVT OF) 0.1% SNR 20/06/28 JPY50000		0.00%	International fixed interest	Japan
GERMANY(FED REP) 4% SNR 04/01/2037 EURO.01		0.00%	International fixed interest	Germany
GERMANY(FED REP) 0% SNR 15/02/2030 EURO.01		0.00%	International fixed interest	Germany
COLD STORAGE TR 2020-ICES MTG PASS THRU CTF CL F 144A 3.59848% 11-15-2037		0.00%	International fixed interest	United States
ING GROEP N.V. 0.25%-FRN SNR 01/02/30 EUR		0.00%	International fixed interest	Netherlands
FLYNN RESTAURANT GROUP LP TERM LOAN DUE 06-27-2025 BEO		0.00%	International fixed interest	United States
CMO PVPTL BBCMS SER 2018-TALL CL A FLT G 144A DUE 03-15-2037		0.00%	International fixed interest	United States
4.441 SYNGENTA FINANCE NV 24-APR-2023		0.00%	International fixed interest	Switzerland
HUSQVARNA AB B SHS COMMON STOCK SEK2.0		0.00%	International equities	SWEDEN
10X GENOMICS INC		0.00%	International equities	United States
UK(GOVT OF) 2.25% SNR 07/09/23 GBP1000		0.00%	International fixed interest	United Kingdom
CK ASSET HOLDINGS HK		0.00%	International equities	Cayman Islands
MIRAMAR HOTEL INVESTMENT CO LTD		0.00%	International equities	Hong Kong
ITALY(REP OF) 3.5% SNR 01/03/2030 EUR1000		0.00%	International fixed interest	Italy
JOHNSON CTLS INTL PLC/TYCO FIRE & SEC F 1.75% DUE 09-15-2030		0.00%	International fixed interest	United States
0.875 AMERICAN HONDA FINANCE 07-JUL-2023		0.00%	International fixed interest	United States
SPAIN(KINGDOM OF) 2.9% SNR 31/10/2046 EUR1000		0.00%	International fixed interest	Spain
COLD STORAGE TR 2020-ICES MTG PASS THRU CTF CL D 144A 2.206% 11-15-2037		0.00%	International fixed interest	United States
ITALY(REP OF) 5% SNR 01/08/2039 EUR1000		0.00%	International fixed interest	Italy

PVTPL COLD STORAGE TR SER 20-ICE5 CL A FLTG 144A 11-30-2027 BEO Renewable Energy17	0.00%	International fixed interest	United States
H&M FINANCE BV 0.25% GTD SNR 25/08/29 EUR	0.00%	Other*	Canada
2.880 UNITED OVERSEAS BANK LTD 08-MAR-20	0.00%	International fixed interest	Sweden
FREDDIE MAC STACR SER 19-HQA3 CLS B1 VAR RT 09-25-2049	0.00%	International fixed interest	Singapore
JARDINE STRATEGIC HOLDINGS LTD	0.00%	International fixed interest	United States
VOLTRONIC POWER TECHNOLOGY CORP	0.00%	International equities	Bermuda
GETLINK SE EUR 0.40	0.00%	International equities	Taiwan
GERMANY(FED REP) 0% SNR 05/04/24 EURO.01179	0.00%	International equities	France
AGEAS NPV POST SPLIT	0.00%	International fixed interest	Germany
PVTPL T-MOBILE USA INC 2.25% DUE 11-15-2031/10-28-2020 BEO	0.00%	International equities	Belgium
UNITED STATES TREAS NTS .5% DUE 04-30-2027 REG	0.00%	International fixed interest	United States
WM MORRISON SUPERMARKETS COMMON STOCK GBP.1	0.00%	International fixed interest	United States
PVTPL FREDDIE MAC STACR SER 20-DNA2 CL B1 FLTG 02-25-2050	0.00%	International equities	UNITED KINGDOM
ORACLE CORP 3.6% DUE 04-01-2040 REG	0.00%	International fixed interest	United States
UNITED STATES TREAS NTS .5% DUE 05-31-2027 REG	0.00%	International fixed interest	United States
JAPAN(GOVT OF) 2.3% SNR 20/03/39 JPY50000	0.00%	International fixed interest	United States
VERIZON 4.5% DUE 08-10-2033	0.00%	International fixed interest	Japan
CONTINENTAL AG	0.00%	International fixed interest	United States
MONOLITHIC POWER SYSTEMS INC	0.00%	International equities	Germany
UNITED STATES TREAS BDS 3.375 05-15-2044REG	0.00%	International equities	United States
DANSKE BANK A/S 1.5%-FRN LT2 02/09/2030 EUR	0.00%	International fixed interest	United States
ALTAGAS INCOME LTD	0.00%	International fixed interest	Denmark
Office 39	0.00%	International equities	Canada
PVTPL BDS 2020-FL5 LTD/BDS 2020-FL5 LLC SER 20-FL5 CLS E VAR RT 02-16-2037	0.00%	Unlisted property	Australia
FRANCE(GOVT OF) 0% SNR OAT 25/03/2023 EUR1	0.00%	International fixed interest	Cayman Islands
4.900 DELL INT LLC / EMC CORP 01-OCT-202	0.00%	International fixed interest	France
TRIMBLE INC COM NPV	0.00%	International fixed interest	United States
NUTRIEN LTD 3.375% DUE 03-15-2025	0.00%	International equities	United States
BBVA(BILB-VIZ-ARG) 1.125% SNR NPF 28/02/24 EUR	0.00%	International fixed interest	Canada
EVONIK INDUSTRIES AG	0.00%	International fixed interest	Spain
1.326 LLOYDS BANKING GROUP PLC 15-JUN-20	0.00%	International equities	Germany
1ST SOURCE CORPORATION	0.00%	International fixed interest	United Kingdom
CREDIT AGRICOLE LONDON 5.5% 17/12/2021	0.00%	International equities	United States
PUBLICIS GROUPE	0.00%	International fixed interest	France
CMO BX COML MTG TR 2018-IND SR 2018-IND CL G FLTG 11-15-2035	0.00%	International equities	France
MOLINA HEALTHCARE INC	0.00%	International fixed interest	United States
AEON KYUSHU CO LTD	0.00%	International equities	United States
BOLIDEN AB	0.00%	International equities	Japan
PFIZER INC 2.7% DUE 05-28-2050	0.00%	International equities	Sweden
EMD FINANCE LLC 3.25% 19/03/2025	0.00%	International fixed interest	United States
FHLMC MULTICLASS SR 18-HRP2 CL B2 FLTG 144A 02-25-2047	0.00%	International fixed interest	Germany
J P MORGAN MTG TR SER 07-S1 CL 2-A-11 6.0 03-25-2037	0.00%	International fixed interest	United States
SAINSBURY (J) PLC COMMON STOCK GBP.285714	0.00%	International fixed interest	United States
JAPAN (20 YEAR ISSUE) 0.3% 20/12/2039	0.00%	International equities	UNITED KINGDOM
BRAZIL(FED REP OF) 8.5% SNR 05/01/24 DUAL CURR	0.00%	International fixed interest	Japan
TOSHIBA CORP Y50	0.00%	International fixed interest	Brazil
1.832 OVERSEA-CHINESE BANKING 10-SEP-203	0.00%	International equities	Japan
PLUG POWER INC	0.00%	International fixed interest	Singapore
BRAMBLES LIMITED	0.00%	International equities	United States
4.125 BANK OF IRELAND GROUP 19-SEP-2027	0.00%	International equities	Australia
Industrial / Logistics 129	0.00%	International fixed interest	Ireland
SEAGATE TECHNOLOGY	0.00%	Unlisted property	Australia
DAIWA HOUSE INDUSTRY JPY	0.00%	International equities	Ireland
BECTON DICKINSON & 2.823% DUE 05-20-2030	0.00%	International equities	Japan
TRANSUNION	0.00%	International fixed interest	United States
ASPEN PHARMACARE HOLDINGS LTD	0.00%	International equities	United States
PVTPL ALBERTSONS COS INC/SAFEWAY INC/NEWA 3.5% DUE 03-15-2029/08-31-2020 BEO	0.00%	International equities	South Africa
DIRECT LINE INSURANCE GROUP COMMON STOCK GBP.1090909	0.00%	International fixed interest	United States
0.350 AMERICAN HONDA FINANCE 26-AUG-2022	0.00%	International equities	UNITED KINGDOM
BELGIUM(KINGDOM) 1.6% SNR 22/06/2047 EURO.01	0.00%	International fixed interest	United States
GERMANY(FED REP) 1.5% GTD SNR 15/05/2024EUR	0.00%	International fixed interest	Belgium
5.375 TEMASEK FINANCIAL I LTD 23-NOV-203	0.00%	International fixed interest	Germany
SAUDI ARABIAN OIL 4.25% SNR MTN 16/04/39USD	0.00%	International fixed interest	Singapore
3.127 TOTAL CAPITAL INTL SA 29-MAY-2050	0.00%	International fixed interest	Saudi Arabia
ITALY(REPUBLIC OF) 4.75% BDS 01/09/44 EUR1000	0.00%	International fixed interest	France
GILEAD SCIENCES INC 2.6% DUE 10-01-2040	0.00%	International fixed interest	Italy
8.500 BANCO SANTANDER MEXICO (PERP)	0.00%	International fixed interest	United States
SUNTORY BEVERAGE AND FOOD LTD	0.00%	International fixed interest	Mexico
RAIFFEISEN INTL BANK HOLDING	0.00%	International equities	Japan
NETHERLANDS (KINGDOM OF) 3.75% SNR BDS 15/01/2042	0.00%	International equities	Austria
HOST HOTELS & RESORTS INC	0.00%	International fixed interest	Netherlands
GOLDMAN SACHS GROUP INC 4.25% 29/01/2026	0.00%	International equities	United States
FRASER AND NEAVE HOLDINGS BHD	0.00%	International fixed interest	United States
DANSKE BANK A/S 0.5%-FRN 27/08/2025 EUR	0.00%	International equities	Malaysia
FOX CORP FIXED 3.05% DUE 04-07-2025	0.00%	International fixed interest	Denmark
QANTAS AIRWAYS LIMITED	0.00%	International fixed interest	United States
UNITED STATES TREAS 2.75% 02-28-2025	0.00%	International equities	Australia
WEST JAPAN RAILWAY NPV	0.00%	International fixed interest	United States
JAPAN TBOND BDS .6% DUE 20/12/2023	0.00%	International equities	Japan
STERIS PLC	0.00%	International fixed interest	Japan
STELLANTIS N V 4.5% SNR EMTN 07/07/28 EUR	0.00%	International equities	Ireland
NETHERLANDS KING 1.75% SNR 15/07/2023 EUR1	0.00%	International fixed interest	United States
Industrial / Logistics 131	0.00%	International fixed interest	Netherlands
BUNZL PLC	0.00%	Unlisted property	Australia
Transmission & Distribution7	0.00%	International equities	United Kingdom
VODAFONE GROUP 2.625%-FRN SUB 27/08/80 EUR	0.00%	Other*	US
ARCHER-DANIELS 1.0% 12/09/2025	0.00%	International fixed interest	United Kingdom
OBAYASHI CORP COMMON STOCK	0.00%	International fixed interest	United States
	0.00%	International equities	JAPAN



BANK HAOALIM LTD	0.00%	International equities	Israel
KOHL'S CORP NT 3.375% 05-01-2031	0.00%	International fixed interest	United States
AUSTRALIAN GOVERNMENT 3.25% 21/04/25	0.00%	International fixed interest	Australia
UK(GOVT OF) 2.5% GILT SNR 22/07/2065	0.00%	International fixed interest	United Kingdom
UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG	0.00%	International fixed interest	United States
VTR COMUNICACIONES SPA 4.375% DUE 04-15-2029 BEO	0.00%	International fixed interest	Chile
PUMA SE	0.00%	International equities	Germany
PETROLEOS MEXICANO 5.125% GTD SNR 15/03/23 EUR	0.00%	International fixed interest	Mexico
CRED SUISSE LONDON 1.5% SNR EMTN 10/04/26 EUR	0.00%	International fixed interest	Switzerland
Industrial / Logistics 132	0.00%	Unlisted property	Australia
6.500 BANCO BILBAO VIZCAYA ARG (PERP)	0.00%	International fixed interest	Spain
SARTORIUS AG VORZUG	0.00%	International equities	Germany
WHIRLPOOL FINANCE 1.25% GTD SNR 02/11/26EUR	0.00%	International fixed interest	United States
JFE HOLDINGS INC	0.00%	International equities	Japan
SKANSKA AB SEK12 SER	0.00%	International equities	Sweden
ABIOMED INC	0.00%	International equities	United States
Retail 32	0.00%	Unlisted property	Australia
SINGAPORE EXCHANGE LTD COMMON STOCK	0.00%	International equities	SINGAPORE
PVTPL CMO PALISADES CTR TR 2016-PLSD CTFCL B 144A 3.356521% DUE 04-13-2033 BEO	0.00%	International fixed interest	United States
SINGAPORE TECH ENG SGD	0.00%	International equities	Singapore
HOKURIKU ELECTRIC POWER COMPANY	0.00%	International equities	Japan
JAPAN(GOVT OF) 0.4% SNR 20/03/50 JPY50000	0.00%	International fixed interest	Japan
NICE LTD	0.00%	International equities	Israel
Office 40	0.00%	Unlisted property	Australia
FUJISHOJI CO LTD	0.00%	International equities	Japan
SPARK NEW ZEALAND LTD COMMON STOCK	0.00%	International equities	NEW ZEALAND
HEALTHPEAK PROPERTIES INC	0.00%	International equities	United States
PROSUS N.V. 1.539% SNR MTN 03/08/28 EUR	0.00%	International fixed interest	China
ASAHI KASEI CORPORATION	0.00%	International equities	Japan
JAPAN 20 YEARS .4% 20/06/2040	0.00%	International fixed interest	Japan
MAGNITOGORSK IRON STEEL WORKS	0.00%	International equities	Russia
PVTPL CMO THE BANCORP COML MTG TR SER 2019-CRE6 TR CLS A FLTG DUE 09-15-2036	0.00%	International fixed interest	United States
JPMORGAN CHASE & CO 0.625% SNR 25/01/2024EUR	0.00%	International fixed interest	United States
DOMINION ENERGY INC 3.375% DUE 04-01-2030 REG	0.00%	International fixed interest	United States
JAPAN (GOVT OF) BDS .4% 20/09/2040	0.00%	International fixed interest	Japan
THOMSON REUTERS CP COM NPV	0.00%	International equities	Canada
CBT SOYABEAN 2112 FU	0.00%	Commodities	United States
FUJICCO CO LTD	0.00%	International equities	Japan
ABBVIE INC FIXED 2.95% DUE 11-21-2026	0.00%	International fixed interest	United States
2.800 KROGER CO 01-AUG-2022	0.00%	International fixed interest	United States
ULTA BEAUTY INC COM	0.00%	International equities	United States
FREEPORT-MCMORAN FIXED 4.375% DUE 08-01-2028	0.00%	International fixed interest	United States
BANC OF AMERICA MERRILL LYNCH LG LO SERIES 2015-200P CL F VAR 04-14-2033	0.00%	International fixed interest	United States
CANADA(GOVT OF) 1.25% BDS 01/06/2030 CAD1	0.00%	International fixed interest	Canada
UTD STATES TREAS 1.5% DUE 03-31-2023	0.00%	International fixed interest	United States
UNIPER SE	0.00%	International equities	Germany
CAPITALAND LIMITED	0.00%	International equities	Singapore
COLOPLAST DKK 1 B	0.00%	International equities	Denmark
UK(GOVT OF) 1.5% SNR 22/07/2047 GBP1000	0.00%	International fixed interest	United Kingdom
UNITED STATES T NOTE 3.0% 10-31-2025	0.00%	International fixed interest	United States
FORD MTR CR CO LLC FIXED 3.35% DUE 11-01-2022	0.00%	International fixed interest	United States
PINNACLE WEST CAPITAL	0.00%	International equities	United States
HANG SENG BANK HKD5	0.00%	International equities	Hong Kong
MONETARY AUTH OF SING 3.375% 01/09/2033	0.00%	International fixed interest	Singapore
SENEGAL(REP OF) 8.75% SNR 13/05/2021 USD	0.00%	International fixed interest	Senegal
CIT GROUP INC NEW FIXED 4.75% DUE 02-16-2024	0.00%	International fixed interest	United States
AA BOND CO LTD 6.5% GTD 31/07/2050 GBP	0.00%	International fixed interest	United Kingdom
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG	0.00%	International fixed interest	United States
CINCINNATI FINANCIAL CORP	0.00%	International equities	United States
INSULET CORP	0.00%	International equities	United States
PETROLEOS MEXICANO 2.5% GTD SNR 21/08/2021 EUR	0.00%	International fixed interest	Mexico
BRITISH TELECOM 0.5% GTD SNR 12/09/2025 EUR	0.00%	International fixed interest	United Kingdom
FNMA POOL #BN3625 4.0% DUE 01-01-2049	0.00%	International fixed interest	United States
KYOCERA CORP JPY50	0.00%	International equities	Japan
MAXVALU NISHINIHON CO LTD	0.00%	International equities	Japan
AMERICAN TOWER CORP 2.75% DUE 01-15-2027	0.00%	International fixed interest	United States
BARRY CALLEBAUT AG - REG	0.00%	International equities	Switzerland
UK(GOVT OF) 1.75% SNR 22/01/49 GBP1000	0.00%	International fixed interest	United Kingdom
COCA COLA AMATIL LIMITED	0.00%	International equities	Australia
GE CAP FDG LLC GTD NT 144A 4.4% 05-15-2030	0.00%	International fixed interest	United States
SMITHS GROUP PLC	0.00%	International equities	United Kingdom
WEIS MARKETS INC	0.00%	International equities	United States
BROWN BROWN INC	0.00%	International equities	United States
GARTNER INC CL-A	0.00%	International equities	United States
DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017	0.00%	International fixed interest	United States
GRUPO FINANCIERO INBURSA SAB DE CV	0.00%	International equities	Mexico
SINGAPORE(GOVT OF) 2.75% SNR 01/04/42 SGD1000	0.00%	International fixed interest	Singapore
UNITED STATES TREAS NTS DTD 06/30/2018 2.75% DUE 06-30-2025 REG	0.00%	International fixed interest	United States
WW GRAINGER INC COMMON STOCK USD.5	0.00%	International equities	UNITED STATES
NETHERLANDS GOVERNMENT 2.75% 15/01/2047	0.00%	International fixed interest	Netherlands
EVRAZ PLC ORD USD2	0.00%	International equities	United Kingdom
DENMARK(KINGDOM) 4.5% SNR 15/11/2039 DKK0.01	0.00%	International fixed interest	Denmark
HENLEY CLO 1 FRN CLO 07/2032 EUR 'B1'	0.00%	International fixed interest	Ireland
SWISS LIFE HOLDING AG	0.00%	International equities	Switzerland
UNITED STATES OF AMER TBOND 2.625% 01-31-2026	0.00%	International fixed interest	United States
FRANCE(GOVT OF) 1.25% SNR 25/05/2034 EUR1	0.00%	International fixed interest	France
Industrial / Logistics 133	0.00%	Unlisted property	Australia
OMRON CORP Y50	0.00%	International equities	Japan
ST. PAULS C III D. FRN CLO 01/2032 EUR 'B-1-R'	0.00%	International fixed interest	Ireland

TOYOTA INDUSTRIES CORPORATION	0.00%	International equities	Japan
Industrial / Logistics 82	0.00%	Unlisted property	Australia
Retail 33	0.00%	Unlisted property	Australia
ENERGEAN ISRAEL FI 4.875% SNR SEC 30/03/26 USD	0.00%	International fixed interest	Israel
VOLKSBANK WIEN AG MTN .875% 23/03/2026	0.00%	International fixed interest	Austria
PVPL ENERGEAN ISRAEL FINANCE LTD 4.5% DUE 03-30-2024 BEO	0.00%	International fixed interest	Israel
X 5 RETAIL GROUP NV-REGS GDR	0.00%	International equities	Netherlands
JAPAN(GOVT OF) 0.5% SNR 20/09/24 JPY50000	0.00%	International fixed interest	Japan
CIELO SA	0.00%	International equities	Brazil
ITALY(REP OF) 1.65% SNR 01/12/30 EUR1000	0.00%	International fixed interest	Italy
7.000 CENTRICA PLC 19-SEP-2033	0.00%	International fixed interest	United Kingdom
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.00%	International equities	United States
VODAFONE GROUP PLC 7% DUE 04-04-2079	0.00%	International fixed interest	United Kingdom
PVPL AES CORP 2.45% DUE 01-15-2031 BEO	0.00%	International fixed interest	United States
4.000 NATIONWIDE BLDG SOCIETY 14-SEP-202	0.00%	International fixed interest	United Kingdom
1.875 SCHAEFFLER AG 26-MAR-2024	0.00%	International fixed interest	Germany
BDO UNIBANK INC	0.00%	International equities	Philippines
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'	0.00%	International fixed interest	United States
JAPAN(GOVT OF) 1.9% BDS 20/06/31 JPY100000	0.00%	International fixed interest	Japan
UNITED STATES TREAS NTS DTD 11/15/2015 2.25% DUE 11-15-2025 REG	0.00%	International fixed interest	United States
PVPL ALLEGRO CLO XII LTD/ALLEGRO CLO XII LL SER 20-1A CL D FLTG RT 01-21-2032	0.00%	International fixed interest	United States
JAPAN(GOVT OF) 0.7% SNR 20/12/22 JPY50000	0.00%	International fixed interest	Japan
STANDARD LIFE ABERDEEN PLC	0.00%	International equities	United Kingdom
HEATHROW FUNDING 2.75% SNR 13/10/31 GBP1000	0.00%	International fixed interest	United Kingdom
GNMA POOL #MA2602 4% 02-20-2045 BEO	0.00%	International fixed interest	United States
5.500 HCA INC 15-JUN-2047	0.00%	International fixed interest	United States
UNITED STATES TREAS 2.25% DUE 10-31-2024	0.00%	International fixed interest	United States
JAPAN(GOVT OF) 0.8% SNR 20/06/22 JPY50000	0.00%	International fixed interest	Japan
PVPL BDS 2019-FL3 LTD/BDS 2019-FL3 LLC SER 19-FL3 CLS D VAR RT 12-15-2035	0.00%	International fixed interest	United States
UNITED STATES TREAS NTS 2.375% 12-31-2024	0.00%	International fixed interest	United States
CMO SSER 15-DNA3 CL B DUE 04-25-2028 BEO	0.00%	International fixed interest	United States
HEIDELBERGCEMENT AG	0.00%	International equities	Germany
LEAN HOGS 2108 FUT	0.00%	Commodities	United States
FNMA POOL #MA2405 4% 09-01-2045 BEO	0.00%	International fixed interest	United States
BUNGE LIMITED	0.00%	International equities	Bermuda
FNMA 3.5% 09-01-2047	0.00%	International fixed interest	United States
AZBIL CORP COMMON STOCK	0.00%	International equities	JAPAN
BUONI POLIENNALI 1.85% 01/07/2025	0.00%	International fixed interest	Italy
HANG LUNG PROPERTIES LTD COMMON STOCK	0.00%	International equities	HONG KONG
JPMORGAN CHASE & CO 3.782% DUE 02-01-2028 BEO	0.00%	International fixed interest	United States
RAYMOND JAMES FINANCIAL INC	0.00%	International equities	United States
NVR INC	0.00%	International equities	United States
Social4	0.00%	Other *	Australia
AT&T INC 3.5% DUE 06-01-2041	0.00%	International fixed interest	United States
TENCENT HLDGS LTD 3.8% DUE 02-11-2025	0.00%	International fixed interest	China
RENTOKIL INITIAL PLC	0.00%	International equities	United Kingdom
NEXTERA ENERGY CAP HLDGS INC 2.75% DUE 11-01-2029	0.00%	International fixed interest	United States
GCL SYSTEM INTEGRATION TECHNOLOGY CO LTD	0.00%	International equities	China
COCA COLA BOTTLERS JAPAN HOLDINGS	0.00%	International equities	Japan
DCC PLC	0.00%	International equities	Ireland
INDONESIA GOVT TBOND 7.5% 15/04/2040	0.00%	International fixed interest	Indonesia
AKAMAI TECHNOLOGIES	0.00%	International equities	United States
HYUNDAI ELECTRIC ENERGY SYST	0.00%	International equities	Korea
BCE INC	0.00%	International equities	Canada
UNITED STATES TREAS NTS 2.0% 04-30-2024	0.00%	International fixed interest	United States
4.500 MONDELEZ INTERNATIONAL 03-DEC-2035	0.00%	International fixed interest	United States
UTD STATES TREAS 2.125% DUE 09-30-2024	0.00%	International fixed interest	United States
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	0.00%	International fixed interest	United States
ASTRAZENECA PLC FIXED 2.125% DUE 08-06-2050	0.00%	International fixed interest	United Kingdom
JAPAN POST HOLDINGS CO LTD	0.00%	International equities	Japan
IDEX CORP	0.00%	International equities	United States
LDC EURO.80	0.00%	International equities	France
Office 41	0.00%	Unlisted property	Australia
GERMANY(FED REP) 4.75% GTD SNR 04/07/40 EUR	0.00%	International fixed interest	Germany
A P MOLLER-MAERSK B	0.00%	International equities	Denmark
BLUESCOPE STEEL LIMITED	0.00%	International equities	Australia
ST CORPORATION	0.00%	International equities	Japan
GERMANY(FEDERAL REPUBLIC) 4.25% BDS 04/07/2039 EURO.01	0.00%	International fixed interest	Germany
3.625 LINCOLN FINANCING SARL 01-APR-2024	0.00%	International fixed interest	Netherlands
ITALY(REP OF) 1.45% SNR 15/05/25 EUR1000	0.00%	International fixed interest	Italy
UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG	0.00%	International fixed interest	United States
COCA COLA EUROPEAN PARTNERS COMMON STOCK EUR.01	0.00%	International equities	UNITED KINGDOM
DOMINICAN REPUBLIC 6.6% BDS DUE 28/01/2024	0.00%	International fixed interest	Dominican Repi
SIEMENS ENERGY AG	0.00%	International equities	Germany
1011778 B.C UNLTD LIAB CO TERM LOAN B4 DUE 11-19-2026	0.00%	International fixed interest	Canada
CENTERPOINT ENERGY INC	0.00%	International equities	United States
SEKISUI HOUSE Y50	0.00%	International equities	Japan
CATALENT INC	0.00%	International equities	United States
TIANNENG POWER ORD	0.00%	International equities	Cayman Islands
PTT EXPLOR AND PROD PCL NVDR	0.00%	International equities	Thailand
6.250 ABN AMRO BANK NV 27-APR-2022	0.00%	International fixed interest	Netherlands
1.500 RAIFFEISEN BANK INTL 12-MAR-2030	0.00%	International fixed interest	Austria
JAPAN(GOVERNMENT OF) .6% 20/09/2050	0.00%	International fixed interest	Japan
COCA-COLA HBC FIN 1% GTD SNR 14/05/2027 EUR	0.00%	International fixed interest	Switzerland
SGS SOCIETE GENERALE DE SURVEILLANCE HOL	0.00%	International equities	Switzerland
SECURITAS AB B SHS COMMON STOCK SEK1.	0.00%	International equities	SWEDEN
Industrial / Logistics 84	0.00%	Unlisted property	Australia
GERMANY(FED REP) 0.25% SNR 15/08/28 EURO.01	0.00%	International fixed interest	Germany
ANHEUSER-BUSCH 2.875% 02/04/2032	0.00%	International fixed interest	Belgium

PVTPL PACIFIC LIFECORP SR NT 3.35% 09-15-2050	0.00% International fixed interest	United States
FRESENIUS MEDICAL CARE AG & CO	0.00% International equities	Germany
SPAIN(KINGDOM OF) 1.95% SNR 30/07/30 EUR1000	0.00% International fixed interest	Spain
Energy14	0.00% Other*	US
DOUYU INTERNATIONAL HOLDINGS LTD ADR	0.00% International equities	Cayman Islands
TIM S.A. COM NPV	0.00% International equities	Brazil
CAD BNP PARIBAS A/C	0.00% International equities	Canada
MUFG BANK LTD 060521 RCD	0.00% Cash and cash equivalents	New Zealand
KOREA GAS CORPORATION	0.00% International equities	Korea
ITALY(REP OF) 2.05% SNR 01/08/27 EUR1000	0.00% International fixed interest	Italy
ENEL FIN INTL NV BNDS 3.625% 25/05/2027	0.00% International fixed interest	Italy
ELANCO ANIMAL HEALTH INC	0.00% International equities	United States
HOUSING NEW ZEALAND LIMITED 220621 PNOTE	0.00% Cash and cash equivalents	New Zealand
PVTPL CMO CHC COML MTG TR FLTG RT SER 2019-CHC CL E 06-15-2034 BEO	0.00% International fixed interest	United States
RABOBANK NEW ZEALAND 180621 RCD	0.00% Cash and cash equivalents	New Zealand
3.950 BAYER US FINANCE II LLC 15-APR-204	0.00% International fixed interest	Germany
CANADA(GOVT OF) 2% SNR 01/12/2051 CAD1'H722	0.00% International fixed interest	Canada
Industrial / Logistics 135	0.00% Unlisted property	Australia
4.750 AIB GROUP PLC 12-OCT-2023	0.00% International fixed interest	Ireland
WILLIAMS COS INC 3.5% DUE 11-15-2030	0.00% International fixed interest	United States
FNMA POOL #FM2892 3.5% 07-01-2048 BEO	0.00% International fixed interest	United States
Industrial / Logistics 79	0.00% Unlisted property	Australia
DOLPHIN ENERGY LTD 5.5% SNR SEC 15/12/2021 USD	0.00% International fixed interest	United Arab Em
4.125 BRISTOL-MYERS SQUIBB CO 15-JUN-203	0.00% International fixed interest	United States
BANK AMER CORP 3.194% 07-23-2030	0.00% International fixed interest	United States
CANADA GOVT BD 1.5% 01/06/2026	0.00% International fixed interest	Canada
AUSTRALIA(CMNWLTH) 2.25% SNR 21/05/28 AUD1000	0.00% International fixed interest	Australia
SECOM CO LTD	0.00% International equities	Japan
VARIAN MEDICAL SYSTEMS INC	0.00% International equities	United States
FMC CORP	0.00% International equities	United States
JAPAN TBOND 1.2% 20/03/2035	0.00% International fixed interest	Japan
ATLANTIA SPA	0.00% International equities	Italy
EQT AB	0.00% International equities	Sweden
GILEAD SCIENCES 1.2% DUE 10-01-2027	0.00% International fixed interest	United States
LOGITECH INTERNATIONAL SA	0.00% International equities	Switzerland
UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG	0.00% International fixed interest	United States
ZIJIN MINING GROUP ORDINARY SHARES	0.00% International equities	China
Retail 34	0.00% Unlisted property	Australia
PANAMA(REP OF) 3.87% SNR 23/07/2060 USD	0.00% International fixed interest	Panama
PVTPL NEW ENGLAND PWR CO 2.807% DUE 10-06-2050/10-06-2020 BEO	0.00% International fixed interest	United Kingdom
VOLKSWAGEN INTL 1.875% GTD SNR 30/03/27 EUR	0.00% International fixed interest	Germany
DKK BNP PARIBAS A/C	0.00% International equities	Denmark
NESTLE SA-SPONS ADR FOR REG	0.00% International equities	Switzerland
HALMA PLC	0.00% International equities	United Kingdom
AYT CED CAJAS GLOB 3.75% CVD BDS 14/12/22 EUR	0.00% International fixed interest	Spain
NEXON CO LTD	0.00% International equities	Japan
THE JM SMUCKER COMPANY	0.00% International equities	United States
MPLX LP 4.25% DUE 12-01-2027 BEO	0.00% International fixed interest	United States
ITALY(REP OF) 3.25% SNR 01/09/46 EUR1000	0.00% International fixed interest	Italy
INDUSTRIVARDEN AB C SHS COMMON STOCK SEK2.5	0.00% International equities	SWEDEN
PVTPL INDONESIA ASAHAN ALUMINI SR NT 144A 4.75% DUE 05-15-2025/04-15-2025 BEO	0.00% International fixed interest	Indonesia
ORANGE 8.5% NTS 01/03/31 USD1000'4	0.00% International fixed interest	France
WH GROUP LTD	0.00% International equities	Cayman Islands
2.625 HSBC HOLDINGS PLC 16-AUG-2028	0.00% International fixed interest	United Kingdom
NITORI CO LTD	0.00% International equities	Japan
JAPAN(GOVT OF) 2.4% SNR 20/09/38 JPY50000	0.00% International fixed interest	Japan
PUT SWO USD MSLNGB2X P 0.75% / R 3MLIBOR SO220614US750MSP 06/14/2022	0.00% International fixed interest	United States
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	0.00% International fixed interest	United States
GERMANY(FED REP) 0% BDS 11/04/2025 EURO.01	0.00% International fixed interest	Germany
BANCO SANTANDER FRN SNR NPF 01/23 AUD200000	0.00% International fixed interest	Spain
ITALY(REP OF) 0.65% SNR 15/10/23 EUR1000	0.00% International fixed interest	Italy
M&G PRUDENTIAL PLC ORD GBPO.05	0.00% International equities	United Kingdom
2.100 GEORGIA POWER CO 30-JUL-2023	0.00% International fixed interest	United States
NRG ENERGY INC	0.00% International equities	United States
0.625 LLOYDS BANKING GROUP PLC 15-JAN-20	0.00% International fixed interest	United Kingdom
BONOS Y OBLIG DEL .25% 30/07/2024	0.00% International fixed interest	Spain
FRANCE(GOVT OF) 0.0% 25/02/2026	0.00% International fixed interest	France
CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG	0.00% International fixed interest	United States
STRYKER CORP 0% NTS 26/11/2027 EUR100000	0.00% International fixed interest	United States
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	0.00% International fixed interest	United States
ITALY(REP OF) 0.6% SNR 15/06/2023 EUR1000	0.00% International fixed interest	Italy
GENERAL ELEC CO 4.35% DUE 05-01-2050 REG	0.00% International fixed interest	United States
6.375 BARCLAYS PLC (PERP)	0.00% International fixed interest	United Kingdom
WESTPORTS HOLDINGS BHD	0.00% International equities	Malaysia
SYMRISE AG	0.00% International equities	Germany
BUNDESREPUB DEUTSCHLAND 3.25% 04/07/2042	0.00% International fixed interest	Germany
CALPINE CORPORATION 2020 TERM LOAN DUE 12-16-2027	0.00% International fixed interest	United States
SENEGAL REP NT 144A 6.25% DUE 07-30-2024BEO	0.00% International fixed interest	Senegal
FRESNILLO PLC	0.00% International equities	United Kingdom
DH EUROPE FINANCE FIXED .45% DUE 03-18-2028	0.00% International fixed interest	United States
Industrial / Logistics 85	0.00% Unlisted property	Australia
JPMORGAN CHASE & FIXED 3.702% 05-06-2030	0.00% International fixed interest	United States
EASTMAN CHEM CO 1.5% DUE 05-26-2023	0.00% International fixed interest	United States
CHINA JINMAO HOLDINGS GROUP LTD	0.00% International equities	Hong Kong
LOEWS CORP	0.00% International equities	United States
Industrial / Logistics 86	0.00% Unlisted property	Australia
GALAXY PIPELN 2.94% 30/09/2040	0.00% International fixed interest	United Arab Em
ORSTED A/S 2.5% 18/02/3021	0.00% International fixed interest	Denmark
GERMANY(FED REP) 0% SNR 14/04/23 EURO.01'177	0.00% International fixed interest	Germany

VERIZON 2.65% DUE 11-20-2040	0.00%	International fixed interest	United States
3.875 CEMEX SAB DE CV 11-JUL-2031	0.00%	International fixed interest	Mexico
BONOS Y OBLIG DEL ESTAD 2.15% 144A 31/10/25	0.00%	International fixed interest	Spain
GERMANY(FED REP) 0% SNR 07/10/22 EURO.01*176	0.00%	International fixed interest	Germany
JAPAN(GOVT OF) 2.2% BDS 20/09/39 JPY100000	0.00%	International fixed interest	Japan
KUEHNE & NAGEL INTERNATIONAL AG	0.00%	International equities	Switzerland
MARKEL CORPORATION	0.00%	International equities	United States
SAPUTO INC	0.00%	International equities	Canada
AMBU A/S SER'B'DKK0.5	0.00%	International equities	Denmark
2.800 TEVA PHARMACEUTICALS NE 21-JUL-202	0.00%	International fixed interest	Israel
FRANCE(GOVT OF) 0% SNR 25/02/2022 EUR1*REGS	0.00%	International fixed interest	France
SHIMIZU CORPORATION	0.00%	International equities	Japan
RADIAN GROUP INC	0.00%	International equities	United States
CNOOC FINANCE 2013 LTD CORP 2.875% 09-30-2029	0.00%	International fixed interest	China
LEAN HOGS 2106 FUT	0.00%	Commodities	United States
PVTP L NORTH RIVER MIDSTREAM FIN LP 5.625%DUE 02-15-2026/10-15-2020 BEO	0.00%	International fixed interest	Canada
REP OF GUATEMALA 5.7500% 06/06/2022	0.00%	International fixed interest	Guatemala
CHINA MOLYBDENUM LUOYANG CO LTD	0.00%	International equities	China
EMMI AG	0.00%	International equities	Switzerland
MITSUBISHI HEAVY INDUSTRIES LTD	0.00%	International equities	Japan
CAPCOM CO LTD COMMON STOCK	0.00%	International equities	JAPAN
Retail 35	0.00%	Unlisted property	Australia
TOPICUS.COM INC SUB VOTING COMMON STOCK	0.00%	International equities	NETHERLANDS
PVTP L MAGNETITE SER 14-8A CL AR2 FLTG 04-15-2031	0.00%	International fixed interest	United States
MEITUAN 2.125% SNR 28/10/25 USD1000	0.00%	International fixed interest	China
Industrial / Logistics 80	0.00%	Unlisted property	Australia
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046	0.00%	International fixed interest	United States
IRS241021 IRS ANZ NZD 241021 RFXD 1.005 PFLT 3ZBSW	0.00%	New Zealand fixed interest	New Zealand
FNMA POOL #MA2371 4% 08-01-2045 BEO	0.00%	International fixed interest	United States
MERIDIAN ENERGY LTD COMMON STOCK	0.00%	International equities	NEW ZEALAND
BELGIUM KINGDOM TBOND 3.75% 22/06/2045	0.00%	International fixed interest	Belgium
JAPAN(GOVT OF) 1.6% SNR 20/06/30 JPY50000	0.00%	International fixed interest	Japan
NETHERLANDS KING 2.5% SNR 15/01/2033 EUR1	0.00%	International fixed interest	Netherlands
AVANTOR INC	0.00%	International equities	United States
FHLMC GOLD G67702 4 01-01-2047	0.00%	International fixed interest	United States
TDK CORPORATION	0.00%	International equities	Japan
3.500 CELANESE US HOLDINGS LLC 08-MAY-20	0.00%	International fixed interest	United States
Industrial / Logistics 81	0.00%	Unlisted property	Australia
CMS ENERGY CORP	0.00%	International equities	United States
GEORGIA PWR CO 4.75% DUE 09-01-2040	0.00%	International fixed interest	United States
LOGICOR FINANCING 1.625% GTD SNR 15/07/27 EUR	0.00%	International fixed interest	Luxembourg
OBE INSURANCE GROUP LTD	0.00%	International equities	Australia
FISERV INC 4.4% DUE 07-01-2049	0.00%	International fixed interest	United States
ICAHN ENTERPRISES FIXED 4.75% 09-15-2024	0.00%	International fixed interest	United States
GNMAII POOL #MA4837 SER 2047 3.5% DUE 11-20-2047 REG	0.00%	International fixed interest	United States
SISTEMA JSFC REG-S GDR	0.00%	International equities	Russia
PVTP L OZLM XII LTD/OZLM XII LLC SER-15-12A CL-A1R FLTG 04-30-2027 BEO	0.00%	International fixed interest	United States
DANAHER CORP FIXED 1.7% 03-30-2024	0.00%	International fixed interest	United States
LINCOLN NATL CORP 3.4% DUE 01-15-2031	0.00%	International fixed interest	United States
CRITERIA CAIXACORP SA	0.00%	International equities	Spain
HCA INC 5.375% DUE 09-01-2026	0.00%	International fixed interest	United States
TORII PHARMACEUTICAL CO LTD	0.00%	International equities	Japan
1.018 CHEVRON USA INC 12-AUG-2027	0.00%	International fixed interest	United States
OBIC CO LTD	0.00%	International equities	Japan
VOYA FINANCIAL INC	0.00%	International equities	United States
ADD SINO CO LTD	0.00%	International equities	China
FRANCE(GOVT OF) 0.75% SNR 25/05/2052 EUR1	0.00%	International fixed interest	France
FUTURES MARGIN-EURO	0.00%	International equities	Residual Europe
JAPAN(GOVT OF) 0.7% SNR 20/09/38 JPY50000	0.00%	International fixed interest	Japan
DRIVEN BRANDS FDG 3.237% DUE 01-20-2051	0.00%	International fixed interest	United States
QUEBECOR INC CL B COMMON STOCK	0.00%	International equities	CANADA
ITALY(REP OF) 3% SNR 01/08/2029 EUR1000	0.00%	International fixed interest	Italy
JAPAN(GOVT OF) 0.8% SNR 20/03/47 JPY50000	0.00%	International fixed interest	Japan
OSAKA GAS CO LTD JPY	0.00%	International equities	Japan
HEATHROW FUNDING 1.5% SNR SEC 12/10/2027EUR	0.00%	International fixed interest	United Kingdom
TOYOTA TSUSHO CORP	0.00%	International equities	Japan
JAPAN(GOVT OF) 1.8% SNR 20/06/23 JPY50000	0.00%	International fixed interest	Japan
LIBERTY MEDIA CORP.COM USD 0.01 SER A SIRIUSXM	0.00%	International equities	United States
SWEDBANK AB	0.00%	International equities	Sweden
T MOBILE USA INC 6% GTD SNR 15/04/2024 USD	0.00%	International fixed interest	United States
BUONI POLIENNALI 1.5 1.5% 01/06/2025	0.00%	International fixed interest	Italy
GJENSIDIGE FORSIKRING ASA COMMON STOCK NOK2.	0.00%	International equities	NORWAY
ITAU UNIBANCO HLDG 2.9% DUE 01-24-2023	0.00%	International fixed interest	Brazil
ABBVIE INC 3.45% DUE 03-15-2022 REG	0.00%	International fixed interest	United States
PVTP L NORTHWESTERN MUTUA 3.45% DUE 03-30-2051 BEO	0.00%	International fixed interest	United States
Renewable Energy18	0.00%	Other*	Canada
EQUINIX INC 1.55% DUE 03-15-2028	0.00%	International fixed interest	United States
POWER CORP OF CANADA CAD	0.00%	International equities	Canada
OWL ROCK CAP CORP 3.4% DUE 07-15-2026	0.00%	International fixed interest	United States
2.375 CAIXABANK SA 01-FEB-2024	0.00%	International fixed interest	Spain
Industrial / Logistics 137	0.00%	Unlisted property	Australia
S EASTN PWR 4.75% 30 SEP 2021	0.00%	International fixed interest	United Kingdom
2.125 CELANESE US HOLDINGS LLC 01-MAR-20	0.00%	International fixed interest	United States
SPAIN(KINGDOM OF) 5.9% BDS 30/07/26 EUR1000	0.00%	International fixed interest	Spain
SOFINA COMMON STOCK	0.00%	International equities	BELGIUM
FNMA POOL #BM1257 2.5% DUE 04-01-2037 REG	0.00%	International fixed interest	United States
AMUNDI SA COMMON STOCK EUR2.5	0.00%	International equities	FRANCE
SYSMEX CORP	0.00%	International equities	Japan
PANAMA REP GLOBAL BD 2.252% 09-29-2032	0.00%	International fixed interest	Panama

5.125 LLOYDS BANKING GROUP PLC (PERP)	0.00%	International fixed interest	United Kingdom
LUMEN TECHNOLOGIES COM USD1.00	0.00%	International equities	United States
HENRY SCHEIN CORP COM	0.00%	International equities	United States
UPJOHN FINANCE B.V 1.023% 23/06/2024	0.00%	International fixed interest	United States
4.292 HSBC HOLDINGS PLC 12-SEP-2026	0.00%	International fixed interest	United Kingdom
Industrial / Logistics 138	0.00%	Unlisted property	Australia
E.ON SE 1% SNR 07/10/25 EUR1000'69'	0.00%	International fixed interest	Germany
GERMANY(FED REP) 0.5% SNR 15/02/2026 EURO.01	0.00%	International fixed interest	Germany
GERMANY(FED REP) 0.25% SNR 15/02/29 EURO.01	0.00%	International fixed interest	Germany
TOTVS SA COM NPV	0.00%	International equities	Brazil
GEN MOTORS FINL CO 3.2% DUE 07-06-2021	0.00%	International fixed interest	United States
ENTERPRISE PRODS 4.45 DUE 02-15-2043	0.00%	International fixed interest	United States
PVTP BNP PARIBAS SUB MED TERM NT PROGRAM 2.588% DUE 08-12-2035	0.00%	International fixed interest	France
CARREFOUR SA	0.00%	International equities	France
Industrial / Logistics 88	0.00%	Unlisted property	Australia
CONTINENTAL AG 0% SNR 12/09/2023 EUR1000'7	0.00%	International fixed interest	Germany
UK(GOVT OF) 0.5% SNR 22/07/2022 GBP1000	0.00%	International fixed interest	United Kingdom
GERMANY(FED REP) 0.25% SNR 15/02/27 EURO.01	0.00%	International fixed interest	Germany
DEUTSCHE WOHNEN SE NPV BR	0.00%	International equities	Germany
YOKOHAMA REITO CO LTD	0.00%	International equities	Japan
BIOMARIN PHARMACEUTICAL INC	0.00%	International equities	United States
WESTROCK CO COM USD 0.01	0.00%	International equities	United States
FAIRFAX FINL HOLDINGS LTD CAD	0.00%	International equities	Canada
FNMA DUE SER-18-C06 CL-2B1 FLTG 03-25-2031 REG	0.00%	International fixed interest	United States
ORKLA ASA	0.00%	International equities	Norway
JAPAN (20 YR TBOND .5% 20/03/2038	0.00%	International fixed interest	United States
PVTP MAGNETITE CLO LTD SR 12-7A CL A1R2FLTG 01-15-2028	0.00%	International fixed interest	United States
PVTP CMO CHT 2017-COSMO MTG TR COML MTG PASSTHRU CTF CL D 144A 11-15-2034	0.00%	International fixed interest	United States
NEC CORPORATION	0.00%	International equities	Japan
GNMA POOL #AE7510 SER 2043 3 DUE 06-15-2043 REG	0.00%	International fixed interest	United States
PVTP GRAND AVE CRE 2SER 19-FL1 CL AS FLTG 144A 06-15-2037 BEO	0.00%	International fixed interest	United States
COVENTRY BS 5.875% SNR 28/09/2022 GBP	0.00%	International fixed interest	United Kingdom
IA FINANCIAL CORP INC COMMON STOCK	0.00%	International equities	CANADA
GENERAL MTRS CO 5.2% DUE 04-01-2045	0.00%	International fixed interest	United States
ECUADOR(REP OF) 0.5%-VAR SNR 31/07/35 USD1	0.00%	International fixed interest	Ecuador
ZHONGMIN BAIHUI RETAIL GROUP LTD	0.00%	International equities	Singapore
BECTON DICKINSON EUR .632% 06-04-2023	0.00%	International fixed interest	United States
SONOVA HOLDING AG - REG	0.00%	International equities	Switzerland
PVTP CMO BX COML MTG TR 2020-BXLP SER 20-BXLP CL F FRN 12-15-2029 BEO	0.00%	International fixed interest	United States
2.500 SAMPO OYJ 03-SEP-2052	0.00%	International fixed interest	Finland
SPAIN(KINGDOM OF) BDS 5.15% 31/10/2044	0.00%	International fixed interest	Spain
PVTP CMO WELLS FARGO COMMERCIAL MRTGE TRUST SER 2017-SMP CL A FRNS 12-15-22	0.00%	International fixed interest	United States
PVTP FREDDIE MAC STACR TR SER 2018-DNA3 NT CL M-2 VAR RATE 09-25-2048	0.00%	International fixed interest	United States
LIVE NATION INC	0.00%	International equities	United States
VAIL RESORTS INC	0.00%	International equities	United States
Industrial / Logistics 91	0.00%	Unlisted property	Australia
WESTERN UNION CO	0.00%	International equities	United States
JAPAN-319 (10 YR BNDS 1.1% 20/12/2021	0.00%	International fixed interest	Japan
PVTP ARBOR REALTY COLLATERALIZED LOAN FLTG RT SER 19-FL1 CL B 05-15-2037 BEO	0.00%	International fixed interest	Cayman Islands
FIDELITY NATL INFORMATION SVCS INC .625%DUE 12-03-2025	0.00%	International fixed interest	United States
SPAIN(KINGDOM OF) 3.8% SNR 30/04/2024 EUR1000	0.00%	International fixed interest	Spain
TYLER TECHNOLOGIES INC	0.00%	International equities	United States
CAIRN CLO III B.V. FRN CLO 20/10/2028 EUR 'A'	0.00%	International fixed interest	Netherlands
PVTP ACR COML MTG 2021-FL4 LTD/ACRE COML M SR SECD NT CL D FLTG 12-18-2037	0.00%	International fixed interest	Cayman Islands
LINDT & SPRUENGLI AG-PC	0.00%	International equities	Switzerland
BANK OF AMERICA CORP MTN 1.197% 10-24-2026	0.00%	International fixed interest	United States
REYNOLDS GROUP HOLDINGS INC. TERM LOAN DUE 02-05-2026 BEO	0.00%	International fixed interest	United States
PVTP SCRIPPS ESCROW II INC 3.875% DUE 01-15-2029 BEO	0.00%	International fixed interest	United States
GENUINE PARTS CO USD	0.00%	International equities	United States
UNION CHIMIQUE UCB SA	0.00%	International equities	Belgium
SAUDI ARABIA 3.45% SNR MTN 02/02/61 USD	0.00%	International fixed interest	Saudi Arabia
PVTP NUTRITION & BIOSCIENCES INC 1.832%DUE 10-15-2027	0.00%	International fixed interest	United States
VOLKSWAGEN INTL 1.5% 21/01/2041	0.00%	International fixed interest	Germany
SINGAPORE TECH ENGINEERING COMMON STOCK	0.00%	International equities	SINGAPORE
COLD STORAGE TR 2020-ICES MTG PASS THRU CTF CL E 144A 2.8716% 11-15-2037	0.00%	International fixed interest	United States
7.125 BRASKEM AMERICA FINANCE 22-JUL-204	0.00%	International fixed interest	Brazil
JAPAN (2 YR ISSUE) .1% 01/11/2021	0.00%	International fixed interest	Japan
FxForward EUR/CAD 20210406 1.533725	0.00%	International fixed interest	Canada
2.750 ZF NA CAPITAL 27-APR-2023	0.00%	International fixed interest	Germany
NASDAQ INC	0.00%	International equities	United States
CMO PVPTL BBCMS SER 2018-TALL CL B FLTG 144A DUE 03-15-2037	0.00%	International fixed interest	United States
SHAW COMMUNICATIONS INC-B	0.00%	International equities	Canada
COCHLEAR LIMITED	0.00%	International equities	Australia
NN GROUP NV	0.00%	International equities	Netherlands
UNIBAIL RODAMCO WESTFIELD	0.00%	International equities	France
CREDIT AGRICOLE S A SR BK NTS BOOK ENTRY3.875 DUE 04-15-2024	0.00%	International fixed interest	France
CVS HEALTH CORP 4.875% DUE 07-20-2035	0.00%	International fixed interest	United States
DEUTSCHE TELEKOM I 1.5% GTD SNR 03/04/2028 EUR	0.00%	International fixed interest	Germany
SOUTHWEST AIRLINES CO USD	0.00%	International equities	United States
US FOODS, INC. TERM LOAN B DUE 06-15-2023 BEO	0.00%	International fixed interest	United States
ARKEMA	0.00%	International equities	France
PULTE GROUP INC	0.00%	International equities	United States
SVENSKA HANDELSBANK SER A NPV	0.00%	International equities	Sweden
JAPAN (20 YEAR ISSUE) 1.7% DUE 20/06/2033	0.00%	International fixed interest	Japan
AUSTRALIAN GOVERNMENT 2.75% 21/04/24	0.00%	International fixed interest	Australia
NORTHEASTERN UNIV 2.894% 10-01-2050	0.00%	International fixed interest	United States
COVESTRO AG	0.00%	International equities	Germany
JAPAN(GOVT OF) 2.1% SNR 20/12/29 JPY50000	0.00%	International fixed interest	Japan
DENMARK(KINGDOM) 0.5% SNR SEC 15/11/2029DKK	0.00%	International fixed interest	Denmark

ALEXANDRIA REAL ESTATE E 2.0%	DUE 05-18-2032	0.00%	International fixed interest	United States
ITALY(REP OF) 3.75% SNR 01/09/24	EUR1000	0.00%	International fixed interest	Italy
SPAIN(KINGDOM OF) 3.45% SNR 30/07/66	EUR1000	0.00%	International fixed interest	Spain
JAPAN(GOVT OF) 1.7% SNR 20/12/32	JPY50000	0.00%	International fixed interest	Japan
LAMB WESTON HOLDINGS INC		0.00%	International equities	United States
DAIWA HOUSE REIT INVESTMENT REIT		0.00%	International equities	JAPAN
JAPAN(GOVT OF) 0.5% SNR 20/03/60	JPY50000	0.00%	International fixed interest	Japan
AXIATA GROUP BERHAD		0.00%	International equities	Malaysia
VORNADO REALTY TRUST		0.00%	International equities	United States
CERIDIAN HCM HOLDINGS INC		0.00%	International equities	United States
JAPAN(GOVT OF) 2.1% SNR 20/09/29	JPY50000	0.00%	International fixed interest	Japan
FEDERAL HOME LN MTG CORP POOL #G07737 6%09-01-2038	BEO	0.00%	International fixed interest	United States
UNITED STATES TREAS BDS 1.875%	DUE 02-15-2051 REG	0.00%	International fixed interest	United States
MOSAIC CO COM		0.00%	International equities	United States
NIKE INC 3.875% SNR 01/11/2045	USD	0.00%	International fixed interest	United States
NATIONWIDE BLDG FLTG RT 4.363% DUE	08-01-2024	0.00%	International fixed interest	United Kingdom
Income Due - TWD		0.00%	International equities	Taiwan
VOLKSWAGEN INTL FIN VAR RT NV 4.625%	24/03/2049	0.00%	International fixed interest	Germany
ITALY(REP OF) 4.75% SNR 01/08/23	EUR1000	0.00%	International fixed interest	Italy
KIRKLAND LAKE GOLD LTD		0.00%	International equities	Canada
CROATIA(REP OF) 1.75% SNR 04/03/2041	EUR	0.00%	International fixed interest	Croatia
ICA GRUPPEN AB COMMON STOCK SEK2.5		0.00%	International equities	SWEDEN
SPAIN(KINGDOM OF) 2.75% SNR 31/10/24	EUR1000	0.00%	International fixed interest	Spain
OPEN TEXT CORP		0.00%	International equities	Canada
MONGODDB INC		0.00%	International equities	United States
EURO CURRENCY		0.00%	International equities	EU EUROPEAN I
PVTPL LCPR SR SECD FING DESIGNATED	ACTIVITY CO 5.125% 07-15-2029	0.00%	International fixed interest	United States
JAPAN(GOVT OF) 1.5% SNR 20/06/34	JPY50000	0.00%	International fixed interest	Japan
SNAP ON INC		0.00%	International equities	United States
4.500 FRESENIUS US FINANCE II 15-JAN-202		0.00%	International fixed interest	Germany
NISSAN MOTOR CO Y50		0.00%	International equities	Japan
REALTY INCOME CORP 1.8% DUE 03-15-2033		0.00%	International fixed interest	United States
TOKYU CORP NPV		0.00%	International equities	Japan
3.750 ZF FINANCE GMBH 21-SEP-2028		0.00%	International fixed interest	Germany
JAPAN(GOVT OF) 1.6% SNR 20/06/32	JPY50000	0.00%	International fixed interest	Japan
TRY BNP PARIBAS A/C		0.00%	International equities	Turkey
SUNCORP GROUP LTD		0.00%	International equities	Australia
SIEMENS HEALTHINEERS AG		0.00%	International equities	Germany
BAYERISCHE MOTOREN WERKE PRF PREFERENCE		0.00%	International equities	GERMANY
JAPAN(GOVT OF) 0.8% SNR 20/03/58	JPY50000	0.00%	International fixed interest	Japan
HOME DEPOT INC 5.875% DUE 12-16-2036		0.00%	International fixed interest	United States
BONOS Y OBLIG DEL T BD 0.0% 31/01/2023		0.00%	International fixed interest	Spain
COMCAST CORP NEW 1.95% DUE 01-15-2031		0.00%	International fixed interest	United States
COGNEX CORP COM USD		0.00%	International equities	United States
JOHNSON MATTHEY PLC		0.00%	International equities	United Kingdom
ITALY(REP OF) 5.5% BDS 01/11/22		0.00%	International fixed interest	Italy
Industrial / Logistics 142		0.00%	Unlisted property	Australia
JAPAN(GOVT OF) 2.1% SNR 20/09/28	JPY50000	0.00%	International fixed interest	Japan
YAIZU SUISANKAGAKU INDUSTRY CO LTD		0.00%	International equities	Japan
TORAY INDS INC Y50		0.00%	International equities	Japan
SPAIN(KINGDOM OF) 1.4% BDS 30/07/2028	EUR1000	0.00%	International fixed interest	Spain
0.563 JPMORGAN CHASE & CO 16-FEB-2025		0.00%	International fixed interest	United States
JAPAN(GOVT OF) 2.3% SNR 20/06/27	JPY50000	0.00%	International fixed interest	Japan
AUSTRALIA(CMNWLTH) 1.5% SNR 21/06/2031	AUD1000	0.00%	International fixed interest	Australia
MICROSOFT CORP 2.525% DUE 06-01-2050	BEO	0.00%	International fixed interest	United States
PVTPL SIRIUS XM RADIO INC SR NT 144A	3.875% DUE 08-01-2022/08-01-2020 BEO	0.00%	International fixed interest	United States
NOMURA SECURITIES Y50		0.00%	International equities	Japan
SHIMIZU CORP COMMON STOCK		0.00%	International equities	JAPAN
NATIONAL FUEL GAS CO 5.5% DUE	01-15-2026/06-03-2020 REG	0.00%	International fixed interest	United States
PVTPL UBS GROUP AG SR	3.126% 08-13-2030	0.00%	International fixed interest	Switzerland
SAUDI ARABIA 2.25% SNR MTN 02/02/33	USD	0.00%	International fixed interest	Saudi Arabia
ITALY(REP OF) 2.5% BDS 01/12/24	EUR1000	0.00%	International fixed interest	Italy
UTD STATES TREAS 1.75% DUE 12-31-2026		0.00%	International fixed interest	United States
YASKAWA ELECTRIC CORP		0.00%	International equities	Japan
1.500 MONDELEZ INTERNATIONAL 04-MAY-2025		0.00%	International fixed interest	United States
NOVOZYMES A/S SER B DKK2		0.00%	International equities	Denmark
BAUSCH HEALTH COMPCOM NPV		0.00%	International equities	Canada
BANCO 3.25% DUE 10-04-2026		0.00%	International fixed interest	Peru
MID-AMERICA APARTMENT COMMUNITIES		0.00%	International equities	United States
ROBERT HALF INTL INC		0.00%	International equities	United States
CALL SWO USD MSLNGB2X P 3MLIBOR / R 0.75%	SO220614US750MSR 06/14/2022	0.00%	International fixed interest	United States
BONOS Y OBLIG DEL BDS 1.25% 31/10/2030		0.00%	International fixed interest	Spain
ACS ACTIVIDADES CONS Y SERV		0.00%	International equities	Spain
SPIRAX SARCO ENG ORD		0.00%	International equities	United Kingdom
KLEPIERRE 2% SNR EMTN 12/05/2029	EUR	0.00%	International fixed interest	France
BUONI POLIENNALI DEL TBOND TE 1.65%	01/03/2032	0.00%	International fixed interest	Italy
RENAULT SA		0.00%	International equities	France
TAKEDA 1.375% 09/07/2032		0.00%	International fixed interest	Japan
Industrial / Logistics 95		0.00%	Unlisted property	Australia
DEN DANSKE BANK AS DKK		0.00%	International equities	Denmark
SPAIN(KINGDOM OF) 1.3% SNR 31/10/2026	EUR1000	0.00%	International fixed interest	Spain
CENTENE CORP DEL 3.375% DUE	02-15-2030/05-06-2020 REG	0.00%	International fixed interest	United States
Industrial / Logistics 96		0.00%	Unlisted property	Australia
AMINO TECHNOLOGIES PLC		0.00%	International equities	United Kingdom
ZALANDO SE NPV		0.00%	International equities	Germany
GNMA POOL #MA4586 3.5% 07-20-2047	BEO	0.00%	International fixed interest	United States
1.512 GRAPHIC PACKAGING INTERN 15-APR-20		0.00%	International fixed interest	United States
CAMPBELL SOUP CO USD		0.00%	International equities	United States
BP CAP MKTS AMER INC 3.379%	02-08-2061	0.00%	International fixed interest	United States

UNITED STATES TREAS NTS 1.625% 08-31-2022	0.00%	International fixed interest	United States
ANHEUSER-BUSCH 4% DUE 01-17-2043	0.00%	International fixed interest	Belgium
JAPAN(GOVT OF) 2.1% BDS 20/12/26 JPY10000000	0.00%	International fixed interest	Japan
UTD STATES TREAS NTS 1.5 NTS 31/01/2027 USD 'G-2027' 1.5 DUE 01-31-2027 REG	0.00%	International fixed interest	United States
KIMURA UNITY CO LTD	0.00%	International equities	Japan
INVESTOR AB B SHS COMMON STOCK SEK6.25	0.00%	International equities	SWEDEN
2.450 TRANSURBAN FINANCE CO 16-MAR-2031	0.00%	International fixed interest	Australia
1.750 HEINEKEN NV 07-MAY-2040	0.00%	International fixed interest	Netherlands
TAURUS 2021-1 UK FRN M/BKD 05/2031 GBP 'B'	0.00%	International fixed interest	United Kingdom
BELGIUM(KINGDOM) 0.8% SNR 22/06/2027 EURO.01	0.00%	International fixed interest	Belgium
BELGIUM(KINGDOM) 4% NTS 4.0% 28/03/2032	0.00%	International fixed interest	Belgium
JAPAN(GOVT OF) 2.2% SNR 20/06/26 JPY50000	0.00%	International fixed interest	Japan
JAPAN(GOVT OF) 2% SNR 20/03/27 JPY50000'93	0.00%	International fixed interest	Japan
SPAIN(KINGDOM OF) 2.35% SNR 30/07/33 EUR1000	0.00%	International fixed interest	Spain
GERMANY(FED REP) 5.625% SNR 04/01/28 EURO.01	0.00%	International fixed interest	Germany
BNP New Zealand Dollar Custodial Account Indexed Cash Portfolio	0.00%	Cash and cash equivalents	New Zealand
PVTPL COX COMMUNICATIONS INC NEW GTD NT 1.8% 10-01-2030	0.00%	International fixed interest	United States
JAPAN(GOVT OF) 2.3% SNR 20/03/26 JPY50000	0.00%	International fixed interest	Japan
BRITISH LAND CO GBP	0.00%	International equities	United Kingdom
NIPPON TELEGRAPH AND TELEPHONE CORP	0.00%	International equities	Japan
Income Due - MYR	0.00%	International equities	Malaysia
GNMA POOL #782565 5 DUE 02-15-2039 BEO	0.00%	International fixed interest	United States
GERMANY(FED REP) 0.5% SNR 15/02/2028 EURO.01	0.00%	International fixed interest	Germany
SNAM SPA 0.75% SNR EMTN 17/06/30 EUR	0.00%	International fixed interest	Italy
TOTAL CAPITAL INTL 1.491% GTD SNR 08/04/27 EUR	0.00%	International fixed interest	France
Industrial / Logistics 143	0.00%	Unlisted property	Australia
GERMANY(FED REP) 0.5% SNR 15/08/2027 EURO.01	0.00%	International fixed interest	Germany
SKF AB	0.00%	International equities	Sweden
ANTHEM INC 2.55% 03-15-2031	0.00%	International fixed interest	United States
GERMANY(FED REP) 4.75% SNR 04/07/28 EURO.01	0.00%	International fixed interest	Germany
ITALY(REP OF) 7.25% SNR 01/11/26 EUR'REGS	0.00%	International fixed interest	Italy
HENKEL AG & CO KGAA	0.00%	International equities	Germany
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00%	International equities	Australia
PVTPL NATIONSTAR MTG HLDGS INC 5.125% DUE 12-15-2030 BEO	0.00%	International fixed interest	United States
ABBVIE INC 3.6% 05-14-2025	0.00%	International fixed interest	United States
QATAR(STATE OF) 3.4% 16/04/2025	0.00%	International fixed interest	Qatar
JAPAN(GOVT OF) 2.1% SNR 20/03/26 JPY50000	0.00%	International fixed interest	Japan
Industrial / Logistics 97	0.00%	Unlisted property	Australia
FNMA SER 2018-45 CL AB 3.0% 06-25-2048	0.00%	International fixed interest	United States
SENEGAL (REPUBLIC OF) UNDATED NTS USD200000REG S 6.25% DUE 30/07/2024	0.00%	International fixed interest	Senegal
JULIUS BAER GROUP LTD	0.00%	International equities	Switzerland
NTT DATA CORPORATION	0.00%	International equities	Japan
UNITED STATES OF AMER TREAS NOTES 0.125% 11-30-2022	0.00%	International fixed interest	United States
BELGIUM(KINGDOM) 5.5% SNR 28/03/2028 EURO.01	0.00%	International fixed interest	Belgium
JAPAN(GOVT OF) 2% SNR 20/12/25 JPY50000'84	0.00%	International fixed interest	Japan
SVENSKA CELLULOOSA AB - B SHARES	0.00%	International equities	Sweden
Industrial / Logistics 98	0.00%	Unlisted property	Australia
MEM 2.955% DUE 01-01-2050	0.00%	International fixed interest	United States
WTB FINANCIAL CORP	0.00%	International equities	United States
NETHERLANDS KING 0.5% SNR 15/07/26 EUR1'REGS	0.00%	International fixed interest	Netherlands
TEXAS TRANSN COMMN 2.562% 04-01-2042 BEOTAXABLE	0.00%	International fixed interest	United States
PVTPL CMO MOTEL 6 TR 2017-MTL6 COML MTG PASSTHRU CTF CL D FLTG RT 08-15-2034	0.00%	International fixed interest	United States
UK(GOVT OF) 0.625% SNR 22/10/50 GBP1000	0.00%	International fixed interest	United Kingdom
Income Due - CAD	0.00%	International equities	Canada
Industrial / Logistics 144	0.00%	Unlisted property	Australia
ORION OYJ CLASS B COMMON STOCK EUR.65	0.00%	International equities	FINLAND
ITALY(REP OF) 5% BDS 01/03/25 EUR1000	0.00%	International fixed interest	Italy
JAPAN (20 YEAR ISSUE) .4% 20/03/2039	0.00%	International fixed interest	Japan
STRAUMANN HOLDING LTD	0.00%	International equities	Switzerland
EQUINIX INC 1.8% DUE 07-15-2027	0.00%	International fixed interest	United States
FHLMC GOLD G60765 3 11-01-2046	0.00%	International fixed interest	United States
T-MOBILE USA INC 3.3% DUE 02-15-2051	0.00%	International fixed interest	United States
3.622 NATWEST GROUP PLC 14-AUG-2030	0.00%	International fixed interest	United Kingdom
JERONIMO MARTINS COMMON STOCK EUR1.	0.00%	International equities	PORTUGAL
SCHLUMBERGER INVT 3.65% DUE 12-01-2023	0.00%	International fixed interest	United States
VEREIT OPER 2.85% DUE 12-15-2032	0.00%	International fixed interest	United States
NATL GRID GAS PLC 1.625% SNR 14/01/2043 GBP	0.00%	International fixed interest	United Kingdom
JAPAN(GOVT OF) 1.9% SNR 20/06/25 JPY50000	0.00%	International fixed interest	Japan
1.875 CNH INDUSTRIAL FIN EUR S 19-JAN-20	0.00%	International fixed interest	United Kingdom
Z HOLDINGS CORPORATION	0.00%	International equities	Japan
Industrial / Logistics 145	0.00%	Unlisted property	Australia
Industrial / Logistics 146	0.00%	Unlisted property	Australia
INVESCO LIMITED	0.00%	International equities	Bermuda
UBS GROUP AG 2.095% 02-11-2032	0.00%	International fixed interest	Switzerland
GAS RBOB 2106 FUT	0.00%	Commodities	United States
PVTPL EAST OHIO GAS CO 2.0% 06-15-2030	0.00%	International fixed interest	United States
NITTO FUJI FLOUR MILLING CO LTD	0.00%	International equities	Japan
4.338 BARCLAYS PLC 16-MAY-2024	0.00%	International fixed interest	United Kingdom
SARTORIUS STEDIM B EURO.1666	0.00%	International equities	France
FCA BANK S.P.A. NOTE .125% 16/11/2023	0.00%	International fixed interest	Italy
LAND SECURITIES GROUP PLC	0.00%	International equities	United Kingdom
UNITED STS TREAS NTS UNITED STS TREAS NTS .25% DUE 07-31-2025 REG	0.00%	International fixed interest	United States
ACCOR SA	0.00%	International equities	France
BOURBON CORP	0.00%	International equities	Japan
JAPAN(GOVT OF) 2.1% SNR 20/12/30 JPY50000	0.00%	International fixed interest	Japan
GIVAUDAN FINANCE 1.0% 22/04/2027	0.00%	International fixed interest	Switzerland
HURXLEY CORP	0.00%	International equities	Japan
ASCOM HOLDING AG AG	0.00%	International equities	Switzerland
GERMANY(FED REP) 0% SNR 15/08/2029 EURO.01	0.00%	International fixed interest	Germany

ROMANIA(REP OF) 3.624% SNR MTN 26/05/30 EUR	0.00%	International fixed interest	Romania
PHILLIPS 66 FIXED 3.7% DUE 04-06-2023	0.00%	International fixed interest	United States
YAOKO CO LTD	0.00%	International equities	Japan
DUKE REALTY CORP	0.00%	International equities	United States
JAPAN(GOVT OF) 2.5% SNR 20/09/37 JPY50000	0.00%	International fixed interest	Japan
FHLMC MULTICLASS FR CMO 26/03/2029 USD'B' 9.52428 03-25-2029	0.00%	International fixed interest	United States
FORD MTR CR CO LLC NT FLTG RATE DUE 08-03-2022 REG	0.00%	International fixed interest	United States
COFIROUTE 0.75% BDS 09/09/28 EUR10000	0.00%	International fixed interest	France
GERMANY(FEDERAL REPUBLIC) 0.0% 10/10/2025	0.00%	International fixed interest	Germany
ITALY(REP OF) 0.9% BDS 01/04/2031 EUR1000	0.00%	International fixed interest	Italy
DUK SAN NEOLUX CO LTD	0.00%	International equities	Korea
GNMAII POOL #MA5136 3.5% DUE 04-20-2048	0.00%	International fixed interest	United States
TAISEI CORP	0.00%	International equities	Japan
PVTPL FREDDIE MAC STACR SER 19-FTR2 CL M1 FLTG 11-25-2048	0.00%	International fixed interest	United States
ITALY(REP OF) 0.95% SNR 01/03/23 EUR1000	0.00%	International fixed interest	Italy
CIE DE ST-GOBAIN 5.625% SNR MTN 15/11/24GBP	0.00%	International fixed interest	France
UK(GOVT OF) 0.125% BDS 31/01/24 GBP1000	0.00%	International fixed interest	United Kingdom
HEIWADO CO LTD	0.00%	International equities	Japan
INTL BUSINESS FIXED 2.85% DUE 05-15-2040	0.00%	International fixed interest	United States
INTEL CORP 4.6% DUE 03-25-2040	0.00%	International fixed interest	United States
MOHAWK INDUSTRIES INC	0.00%	International equities	United States
BNP PARIBAS 1.125% SNR NPF 28/08/24 EUR	0.00%	International fixed interest	France
CMO SEQUOIA MTG TR 2007-1 MTG PASS THRU CTF CL 2-A1 DUE 02-20-2047 REG	0.00%	International fixed interest	United States
ELECTRICITE DE FRANCE	0.00%	International equities	France
EXELON CORP 5.1% DUE 06-15-2045	0.00%	International fixed interest	United States
MINEBEA MITSUMI INC	0.00%	International equities	Japan
SOMPO HOLDINGS INC NPV	0.00%	International equities	Japan
CDN GOVT BD .5% 01/03/2022	0.00%	International fixed interest	Canada
NETHERLANDS KING 4% SNR 15/01/2037 EUR1	0.00%	International fixed interest	Netherlands
SUMITOMO REALTY & DEVELOPMENT CO	0.00%	International equities	Japan
VERIZON COMMUNICATIONS 1.875% 09-19-2030	0.00%	International fixed interest	United States
LIBERTY GLOBAL INC USD0.01 A	0.00%	International equities	United Kingdom
SUBARU CORP	0.00%	International equities	Japan
METROPOLITAN TRANSN AUTH N Y REV 6.668% 11-15-2039 BEO TAXABLE	0.00%	International fixed interest	United States
MERCADOLIBRE INC 2.375% DUE 01-14-2026	0.00%	International fixed interest	Argentina
BONOS Y 0.0% 31/01/2025	0.00%	International fixed interest	Spain
SAUDI ARABIAN OIL 1.625% 24/11/2025	0.00%	International fixed interest	Saudi Arabia
SOCIALIST REP OF VIETNAM 4.8% 19/11/2024	0.00%	International fixed interest	Vietnam
Industrial / Logistics 147	0.00%	Unlisted property	Australia
BELGIUM KINGDOM 1.9% 22/06/2038	0.00%	International fixed interest	Belgium
DATABANK ISSUER 2.06% DUE 02-27-2051	0.00%	International fixed interest	United States
BARRATT DEVELOPMENTS PLC	0.00%	International equities	United Kingdom
HYDRO ONE LTD	0.00%	International equities	Canada
STORA ENSO OYJ-R SHS	0.00%	International equities	Finland
GERMANY(FED REP) 0% SNR 15/05/2035 EURO.01	0.00%	International fixed interest	Germany
NEXTERA ENERGY CAP 1.95% DUE 09-01-2022	0.00%	International fixed interest	United States
YAMAZAWA CO LTD	0.00%	International equities	Japan
CLOROX CO FIXED 1.8% DUE 05-15-2030	0.00%	International fixed interest	United States
AUSTRALIA(CMNWLTH) 4.75% BDS 21/04/27	0.00%	International fixed interest	Australia
KELLOGG CO COMMON STOCK USD.25	0.00%	International fixed interest	UNITED STATES
INDUSTRIVARDEN AB A SHS COMMON STOCK SEK2.5	0.00%	International equities	SWEDEN
Industrial / Logistics 149	0.00%	Unlisted property	Australia
KINGSPAN GROUP PLC	0.00%	International equities	Ireland
UNIVERSAL HEALTH SERVICES - CLASS B	0.00%	International equities	United States
ANNALY CAPITAL MANAGEMENT	0.00%	International equities	United States
Industrial / Logistics 100	0.00%	Unlisted property	Australia
RINNAI CORP COMMON STOCK	0.00%	International equities	JAPAN
UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031	0.00%	International fixed interest	United States
ITALY(REP OF) 4.5% SNR 01/03/2024 EUR1000	0.00%	International fixed interest	Italy
PTC INC	0.00%	International equities	United States
PVTPL PROGRESS RESIDENTIAL 2019-SFR2 TR SER 2019-SFR2 3.794% 05-17-2036	0.00%	International fixed interest	United States
2.650 VERIZON COMMUNICATIONS 20-NOV-2040	0.00%	International fixed interest	United States
MITSUBISHI CHEMICAL HOLDINGS CORPORATION	0.00%	International equities	Japan
STOCKLAND	0.00%	International equities	Australia
COTTON NO 2 2112 FUT	0.00%	Commodities	United States
JAPAN 1.9% BDS 20/06/43 JPY100000	0.00%	International fixed interest	Japan
NORDSON CORP	0.00%	International equities	United States
MITSUBISHI UFJ FIN 0.68% SNR MTN 26/01/23 EUR	0.00%	International fixed interest	Japan
RINNAI CORP	0.00%	International equities	Japan
JAPAN(GOVT OF) 2.2% SNR 20/09/27 JPY50000	0.00%	International fixed interest	Japan
FEDEX CORP BOND 5.1 DUE 01-15-2044	0.00%	International fixed interest	United States
PVTPL CONNECTICUT AVE SECS TR FLTG RT SER 19-R03 CL 1B1 09-25-2031 BEO	0.00%	International fixed interest	United States
FHLMC MULTICLASS 144A FLTG RT SER 19-HQA2 CL B1 04-25-2049	0.00%	International fixed interest	United States
2.875 JMH CO LTD 09-APR-2036	0.00%	International fixed interest	Hong Kong
FHLMC GOLD G08721 3 09-01-2046	0.00%	International fixed interest	United States
KION GROUP AG 1.625% SNR 24/09/2025 EUR	0.00%	International fixed interest	Germany
JAPAN GOVT 20-YR #60 1.4% 20/12/2022	0.00%	International fixed interest	Japan
SUNRUN INC	0.00%	International equities	United States
SPAIN(KINGDOM OF) 1.95% SNR 30/04/26 EUR1000	0.00%	International fixed interest	Spain
FAIR ISAAC CORPORATION	0.00%	International equities	United States
JAPAN(GOVT OF) 0.5% SNR 20/09/36 JPY50000	0.00%	International fixed interest	Japan
ALFA LAVAL AB	0.00%	International equities	Sweden
INTL BUSINESS FIXED 2.95% DUE 05-15-2050	0.00%	International fixed interest	United States
JAPAN(GOVT OF) 0.6% SNR 20/06/24 JPY50000	0.00%	International fixed interest	Japan
JAPAN T-BOND 0.5% 20/12/2024	0.00%	International fixed interest	Japan
ITALY(REP OF) 2.5% SNR 15/11/2025 EUR1000	0.00%	International fixed interest	Italy
UNITED MEXICAN STS BDS 2.659% DUE 05-24-2031/11-24-2020 REG	0.00%	International fixed interest	Mexico
VILLAGE SUPER MARKET INC	0.00%	International equities	United States
TELUS CORPORATION COM NPV	0.00%	International equities	Canada



JAPAN 0.8% BDS 20/09/2023 JPY50000 '330'	0.00%	International fixed interest	Japan
PVTP LMREC 2019-CRE3 LLC CL A VAR RT 12-22-2035	0.00%	International fixed interest	United States
1.125 BANCO DE SABADELL SA 27-MAR-2025	0.00%	International fixed interest	Spain
PVTP EXANTAS CAPITAL CORP SER 2019-RS07 CL AS STEP 04-15-2036	0.00%	International fixed interest	United States
JAPAN (10 YR ISSUE) 0.4% DUE 20/03/2025	0.00%	International fixed interest	Japan
SPAIN(KINGDOM OF) 1.45% SNR 30/04/29 EUR1000	0.00%	International fixed interest	Spain
JAPAN(GOVT OF) 0.3% SNR 20/12/25 JPY50000	0.00%	International fixed interest	Japan
JAPAN(GOVT OF) 0.5% SNR 20/06/38 JPY50000	0.00%	International fixed interest	Japan
PVTP CMO KKR INDL PORTFOLIO TR 2021-KDIP SR 21-KDIP CL D VAR RT 12-15-2037	0.00%	International fixed interest	United States
PVTP LOANCORE 2019-CRE2 ISSUER LTD NT CL A-S VAR RT DUE 05-09-2036	0.00%	International fixed interest	Cayman Islands
JAPAN(GOVT OF) 0.9% SNR 20/06/22 JPY50000	0.00%	International fixed interest	Japan
PAN AMERICAN SILVER CORP	0.00%	International equities	Canada
AEGON NV	0.00%	International equities	Netherlands
OBAYASHI CORPORATION	0.00%	International equities	Japan
GNMA POOL #708057 SER 2039 5% DUE 09-15-2039 REG	0.00%	International fixed interest	United States
WHIRLPOOL CORP USD	0.00%	International equities	United States
Industrial / Logistics 151	0.00%	Unlisted property	Australia
GERMANY(FED REP) 1.5% SNR 04/09/2022 EURO.01	0.00%	International fixed interest	Germany
FEDEX CORP 5.25% DUE 05-15-2050	0.00%	International fixed interest	United States
XPO LOGISTICS INC	0.00%	International equities	United States
JAPAN-38 1.8% BDS 20/03/2043	0.00%	International fixed interest	Japan
LENNAR CORP 4.5% DUE 04-30-2024	0.00%	International fixed interest	United States
KINNEVIK AB SER B NPV	0.00%	International equities	Sweden
FHLMC MULTICLASS SER 3889 CL KZ 4 07-15-2041	0.00%	International fixed interest	United States
PVTP TRTX 2018-FL2 ISSUER LTD/TRTX 2018-FL2 SR SECD NT CL A FLTG 11-15-2037	0.00%	International fixed interest	United States
ITALY(REP OF) 2.1% SNR 15/07/2026 EUR1000	0.00%	International fixed interest	Italy
JAPAN(GOVT OF) 1% SNR 20/12/2021 JPY50000	0.00%	International fixed interest	Japan
JAPAN(GOVT OF) 0.1% SNR 20/09/26 JPY50000	0.00%	International fixed interest	Japan
EXXON MOBIL CORP 3.043% DUE 03-01-2026	0.00%	International fixed interest	United States
Industrial / Logistics 90	0.00%	Unlisted property	Australia
SPAIN(KINGDOM OF) 1.45% SNR 31/10/27 EUR1000	0.00%	International fixed interest	Spain
FIDELITY NATL FINL FNF GROUP COM USD0.0001	0.00%	International equities	United States
ESSENTIAL UTILS IN COM USD0.50	0.00%	International equities	United States
JAPAN .1% 20/03/2023	0.00%	International fixed interest	Japan
CSC SUGAR 2107 FU	0.00%	Commodities	United States
YAMADA HOLDINGS CO LTD COMMON STOCK	0.00%	International equities	JAPAN
TESCO CORP TREAS 0.375% GTD SNR 27/07/29EUR	0.00%	International fixed interest	United Kingdom
JAPAN(GOVT OF) 0.1% SNR 20/06/22 JPY50000	0.00%	International fixed interest	Japan
I/OCANTOR COMMERCIAL REAL ESTATE LENDING SER 2019-CF1 CL XA FLTG 05-15-52	0.00%	International fixed interest	United States
VENTAS RLTY LTD PARTNERSHIP 3.5% 04-15-2024	0.00%	International fixed interest	United States
TEVA 2.2% DUE 07-21-2021	0.00%	International fixed interest	Israel
BANK OF AMERICA CORP 4.271% 07-23-2029	0.00%	International fixed interest	United States
NEUROCRINE BIOSCIENCES INC	0.00%	International equities	United States
JUST EAT TAKEAWAY EURO.04	0.00%	International equities	Netherlands
NIPPON PAINT HLDGS NPV TEMP	0.00%	International equities	Japan
CHARTER COMMUNICATIONS OPERATING LLC (AKA CCO SAFARI LLC) TERM LOAN 04-30-2025	0.00%	International fixed interest	United States
SP POWER ASSETS 3.25% 24/11/2025	0.00%	International fixed interest	Singapore
NEXI SPA ORD	0.00%	International equities	Italy
MITSUBISHI UFJ FIN 0.978% SNR MTN 09/06/24 EUR	0.00%	International fixed interest	Japan
POOL CORPORATION	0.00%	International equities	United States
AUSTRALIAN GOVT .25% 21/11/2025	0.00%	International fixed interest	Australia
BELGIUM(KINGDOM) 0.8% BDS 22/06/28 EUR'REGS'	0.00%	International fixed interest	Belgium
W P CAREY INC	0.00%	International equities	United States
ITO EN LTD	0.00%	International equities	Japan
ABB FINANCE BV 0% GTD SNR 19/01/2030 EUR	0.00%	International fixed interest	Switzerland
DORIC NIMROD AIR TWO LTD	0.00%	International equities	Guernsey
ARGENX SE	0.00%	International equities	Netherlands
ITALY(REP OF) 5.5% SNR 01/09/2022 EUR1000	0.00%	International fixed interest	Italy
ADVANCE AUTO PARTS	0.00%	International equities	United States
VERIZON FIXED 1.5% DUE 09-18-2030	0.00%	International fixed interest	United States
HYUNDAI ROTEM CO	0.00%	International equities	Korea
Industrial / Logistics 153	0.00%	Unlisted property	Australia
MARKIT IT LTD	0.00%	International equities	Israel
JAPAN(GOVT OF) 0.4% SNR 20/03/56 JPY50000	0.00%	International fixed interest	Japan
CBOE GLOBAL MARKET COM USD0.01	0.00%	International equities	United States
JAPAN(GOVT OF) 2.2% SNR 20/03/50 JPY50000	0.00%	International fixed interest	Japan
BNP PARIBAS SR NON FLTG RT 3.052% DUE 01-13-2031	0.00%	International fixed interest	France
AMERICAN FINANCIAL GROUP INC	0.00%	International equities	United States
INSURANCE AUSTRALIA GROUP LIMITED	0.00%	International equities	Australia
DOLLAR TREE INC 3.7% DUE 05-15-2023	0.00%	International fixed interest	United States
PANDORA	0.00%	International equities	Denmark
Industrial / Logistics 154	0.00%	Unlisted property	Australia
DIGITAL DUTCH FINC 0.625% GTD SNR 15/07/25 EUR	0.00%	International fixed interest	United States
TAYLOR WIMPEY PLC GBP	0.00%	International equities	United Kingdom
ASX LIMITED	0.00%	International equities	Australia
Social5	0.00%	Other*	Australia
JAPAN POST INSURANCE CO LTD COMMON STOCK	0.00%	International equities	JAPAN
AMERADA HESS CORP 7.3% DUE 08-15-2031	0.00%	International fixed interest	United States
GN STORE NORD A/S	0.00%	International equities	Denmark
MAPLETREE LOGISTICS TRUST REIT	0.00%	International equities	SINGAPORE
XL FLEET CORP	0.00%	International equities	United States
BECTON DICKINSON & CO 1.213% DUE 02-12-2036 BEO	0.00%	International fixed interest	United States
Industrial / Logistics 93	0.00%	Unlisted property	Australia
Industrial / Logistics 155	0.00%	Unlisted property	Australia
TBA COLLATERAL RECEIVABLE FROM MORGAN STANLEY	0.00%	International fixed interest	United States
JAPAN(GOVT OF) 2.2% BDS 20/03/31 JPY50000	0.00%	International fixed interest	Japan
GNMAII POOL #MA0624 3 12-20-2042 REG	0.00%	International fixed interest	United States
ALFRESA HOLDINGS CORP COMMON STOCK	0.00%	International equities	JAPAN
CANADA(GOVT OF) 1% DEB 01/06/2027 CAD1'F825	0.00%	International fixed interest	Canada

MASIMO CORP	0.00%	International equities	United States
GRIFOLS SA 1.625% 15/02/2025	0.00%	International fixed interest	Spain
CHILE(REPUBLIC OF) 3.5% 15/04/2053	0.00%	International fixed interest	Chile
GAZPROM NEFT PJSC	0.00%	International equities	Russia
LKQ CORP COM USD 0.01	0.00%	International equities	United States
NATIONWIDE B/S 4.302%-FRN SNR 08/03/29 USD	0.00%	International fixed interest	United Kingdom
ORACLE CORP JAPAN COMMON STOCK	0.00%	International equities	JAPAN
FRANKLIN RESOURCES INC	0.00%	International equities	United States
Industrial / Logistics 156	0.00%	Unlisted property	Australia
NZ LOCAL GOV FUND AGENCY 130921 PNOTE	0.00%	Cash and cash equivalents	New Zealand
ITOCHU-SHOKUJIN CO LTD	0.00%	International equities	Japan
ITALY(REP OF) 4.5% SNR 01/03/2026 EUR1000	0.00%	International fixed interest	Italy
TEREGA SAS 0.625% SNR 27/02/2028 EUR	0.00%	International fixed interest	France
SOUTHERN GAS NETWORK PLC 2.5% 03/02/2025	0.00%	International fixed interest	United Kingdom
SPAIN(KINGDOM OF) 4.4% SNR 31/10/2023 EUR1000	0.00%	International fixed interest	Spain
Industrial / Logistics 94	0.00%	Unlisted property	Australia
CROWN CASTLE INTL 2.25% DUE 01-15-2031	0.00%	International fixed interest	United States
HEINEKEN NV 1.625% SNR 30/03/2025 EUR	0.00%	International fixed interest	Netherlands
AUSTRALIA(CMNWLTH) 1.25% SNR 21/05/32 AUD1000	0.00%	International fixed interest	Australia
Renewable Energy19	0.00%	Other*	Canada
CASIO COMPUTER CO LTD COMMON STOCK	0.00%	International equities	JAPAN
AROUNDTOWN SA	0.00%	International equities	Luxembourg
CCO HLDGS LLC / 4% DUE 03-01-2023	0.00%	International fixed interest	United States
UDR INC	0.00%	International equities	United States
O REILLY AUTOMOTIVE INC NEW 3.6% DUE 09-01-2027	0.00%	International fixed interest	United States
SPAIN(KINGDOM OF) 0.6% SNR 31/10/2029 EUR1000	0.00%	International fixed interest	Spain
EXELON CORP 4.45% DUE 04-15-2046	0.00%	International fixed interest	United States
VALOR HOLDINGS CO LTD	0.00%	International equities	Japan
IIDA GROUP HOLDINGS CO LTD COMMON STOCK	0.00%	International equities	JAPAN
HARBORONE BANCORP COM USD0.01	0.00%	International equities	United States
NARI TECHNOLOGY CO LTD	0.00%	International equities	China
TEVA PHARM FINANCE NL II 1.25% 31/03/2023	0.00%	International fixed interest	Israel
FISERV INC 3.2% DUE 07-01-2026	0.00%	International fixed interest	United States
FACTSET RESEARCH SYSTEMS INC	0.00%	International equities	United States
MINI TPX IDX 2106 F	0.00%	International equities	Japan
GENERAL MTRS CO 6.125% DUE 10-01-2025	0.00%	International fixed interest	United States
GILDAN ACTIVEWARE INC	0.00%	International equities	Canada
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/28 AUD1000	0.00%	International fixed interest	Australia
FEDERAL HOME LN MTG CORP POOL #C91841 3.5% 07-01-2035 BEO	0.00%	International fixed interest	United States
KONINKLIJKE KPN NV	0.00%	International equities	Netherlands
ST JAMESS PLACE PLC	0.00%	International equities	United Kingdom
RAKUTEN GROUP INC	0.00%	International equities	Japan
2.350 AT&T INC 05-SEP-2029	0.00%	International fixed interest	United States
JAPAN(GOVT OF) 0.4% SNR 20/03/36 JPY50000	0.00%	International fixed interest	Japan
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	0.00%	International fixed interest	United States
FRANCE(GOVT OF) 1.75% SNR 25/05/2066 EUR1	0.00%	International fixed interest	France
CALIFORNIA ST UNIV REV 2.897% 11-01-2051BEO TAXABLE	0.00%	International fixed interest	United States
Industrial / Logistics 157	0.00%	Unlisted property	Australia
Industrial / Logistics 158	0.00%	Unlisted property	Australia
SWIRE PROPERTIES LTD COMMON STOCK	0.00%	International equities	HONG KONG
COMCAST CORP NEW 4% DUE 03-01-2048	0.00%	International fixed interest	United States
SINGAPORE GOVERNMENT 2.75% 01/03/2046	0.00%	International fixed interest	Singapore
BRL BNP PARIBAS A/C	0.00%	International equities	Brazil
LEAR CORP	0.00%	International equities	United States
CHEWY INC	0.00%	International equities	United States
ALLSTATE CORP 6.125% DUE 12-15-2032	0.00%	International fixed interest	United States
CAPITALAND INTEGRATED COMMER REIT	0.00%	International equities	SINGAPORE
ARAMARK COM	0.00%	International equities	United States
4.375 SYNGENTA FINANCE NV 28-MAR-2042	0.00%	International fixed interest	Switzerland
TENCENT HLDGS LTD 3.595% 01-19-2028	0.00%	International fixed interest	China
BOC HONG KONG (HOLDINGS) LIMITED	0.00%	International equities	Hong Kong
UNITED STATES TREAS NTS DTD 06/30/2016 1.125% DUE 06-30-2021 REG	0.00%	International fixed interest	United States
NISOURCE INC	0.00%	International equities	United States
QATAR(STATE OF) TBOND 3.75% 16/04/2030	0.00%	International fixed interest	Qatar
WOLTERS KLUWER 1.5% SNR 22/03/27 EUR100000	0.00%	International fixed interest	Netherlands
S B FOODS INC	0.00%	International equities	Japan
SPAIN(KINGDOM OF) 2.7% SNR 31/10/2048 EUR1000	0.00%	International fixed interest	Spain
PVTP BMW US CAP LLC NT 144A 2.8% DUE 04-11-2026/04-11-2016 BEO	0.00%	International fixed interest	Germany
Industrial / Logistics 159	0.00%	Unlisted property	Australia
BONGRAIN	0.00%	International equities	France
AVALARA INC	0.00%	International equities	United States
FNMA CONN AVE SECS SER 2016-C07 144A CL 2B 05-25-2029	0.00%	International fixed interest	United States
JAPAN EXCHANGE GROUP INC	0.00%	International equities	Japan
HANNOVER RUECK SE	0.00%	International equities	Germany
ALTICE USA INC COM USD0.01 CL A	0.00%	International equities	United States
HEALTHSOUTH CORP 5.125% DUE 03-15-2023	0.00%	International fixed interest	United States
FNMA POOL #FM3914 3.5% 05-01-2047 BEO	0.00%	International fixed interest	United States
TBA COLLATERAL RECEIVABLE FROM BANK OF AMERICA	0.00%	International fixed interest	United States
GERMANY(FED REP) 0% GTD SNR 11/03/22 EURO.01	0.00%	International fixed interest	Germany
BELGIUM(KINGDOM) 0.9% SNR 22/06/2029 EURO.01	0.00%	International fixed interest	Belgium
AUSTRALIA(CMNWLTH) 5.75% SNR 15/07/22 AUD1000	0.00%	International fixed interest	Australia
DOLLARAMA INC	0.00%	International equities	Canada
DOMINICAN REP 4.875% 09-23-2032	0.00%	International fixed interest	Dominican Repi
HELLOFRESH SE	0.00%	International equities	Germany
PKO FIN AB 4.63% BDS 26 SEP 22 USD1000 REG S	0.00%	International fixed interest	Sweden
JAPAN(GOVT OF) 1.7% SNR 20/03/54 JPY50000	0.00%	International fixed interest	Japan
QATAR(STATE OF) 5.103% SNR 23/04/2048 USD	0.00%	International fixed interest	Qatar
PVTP PT INDONESIA ASAHAN ALUMINIUM PERSERO 5.71% DUE 11-15-2023 BEO	0.00%	International fixed interest	Indonesia
PT INDONESIA ASA 5.71% SNR 15/11/2023 USD	0.00%	International fixed interest	Indonesia

FUTURES MARGIN-JPY	0.00%	International equities	Japan
LASERTEC CORP NPV	0.00%	International equities	Japan
OWL ROCK CAP CORP FIXED 5.25% DUE 04-15-2024	0.00%	International fixed interest	United States
Retail 36	0.00%	Unlisted property	Australia
GENERAL MTRS CO 5.4% DUE 10-02-2023	0.00%	International fixed interest	United States
JAPAN T-BOND 1.2 20/12/2034	0.00%	International fixed interest	Japan
Industrial / Logistics 160	0.00%	Unlisted property	Australia
UK(GOVT OF) 1.25% SNR 22/10/41 GBP1000	0.00%	International fixed interest	United Kingdom
DH EUROPE FIN II S 2.2% DUE 11-15-2024	0.00%	International fixed interest	United States
AGILENT 2.1% DUE 06-04-2030	0.00%	International fixed interest	United States
DAIFUKU CO LTD	0.00%	International equities	Japan
JAPAN(GOVT OF) 0.1% SNR 01/04/22 JPY50000	0.00%	International fixed interest	Japan
BONOS Y OBLIG DEL ESTADO 4.8% BDS 31/01/24 EUR1000	0.00%	International fixed interest	Spain
GJENSIDIGE FORSIKR NOK	0.00%	International equities	Norway
WHARF REAL ESTATE HKD	0.00%	International equities	Cayman Islands
MEDIPAL HOLDINGS CORP COMMON STOCK	0.00%	International equities	JAPAN
4.000 ELECTRICITE DE FRANCE SA (PERP)	0.00%	International fixed interest	France
PVTPL SYMPHONY CLO LTD FLTG RT SER 16-17X CL AR 04-15-2028	0.00%	International fixed interest	Cayman Islands
CANADA(GOVT OF) 1.25% BDS 01/03/2025 CAD1	0.00%	International fixed interest	Canada
Industrial / Logistics 107	0.00%	Unlisted property	Australia
RANDSTAD NV	0.00%	International equities	Netherlands
BELGIUM(KINGDOM) 3.75% 22/6/2045 EUR	0.00%	International fixed interest	Belgium
ECHOSTAR CORP - A	0.00%	International equities	United States
PROLOGIS LP FIXED 2.25% DUE 06-30-2029	0.00%	International fixed interest	United States
MERITZ SECURITIES CO LTD	0.00%	International equities	Korea
NAGASE BROTHERS INC	0.00%	International equities	Japan
CBT WHEAT 2107 FUT	0.00%	Commodities	United States
PVTPL ANGLO AMERN CAP PLC 2.875% DUE 03-17-2031 BEO	0.00%	International fixed interest	South Africa
COMPUTERSHARE LTD	0.00%	International equities	Australia
ORANGE SA 1.25% 07/07/2027	0.00%	International fixed interest	France
CR AGRICOLE 2.625% 29/01/2048	0.00%	International fixed interest	France
SNOWFLAKE INC	0.00%	International equities	United States
VISTRA CORP	0.00%	International equities	United States
3.622 MORGAN STANLEY 01-APR-2031	0.00%	International fixed interest	United States
FORD MTR CR CO LLC 5.125% DUE 06-16-2025	0.00%	International fixed interest	United States
C.H. ROBINSON WORLDWIDE INC	0.00%	International equities	United States
APPLE INC 2.8% DUE 02-08-2061	0.00%	International fixed interest	United States
MONGOLIA GOVT 5.125% 04-07-2026	0.00%	International fixed interest	Mongolia
GOLDMAN SACHS GROUP INC 1.992% DUE 01-27-2032 REG	0.00%	International fixed interest	United States
PVTPL AT&T INC NT 3.5% 09-15-2053	0.00%	International fixed interest	United States
SWEDEN(KINGDOM OF) 1% SNR 12/11/2026 SEK5000	0.00%	International fixed interest	Sweden
MCDONALD'S CORPORATION 3.3% 07-01-2025	0.00%	International fixed interest	United States
Office 42	0.00%	Unlisted property	Australia
SEEK LIMITED	0.00%	International equities	Australia
TELECOM ITALIA RSP COMMON STOCK	0.00%	International equities	ITALY
KAJEMA CORP	0.00%	International equities	Japan
SUMITOMO CHEMICAL JPY50	0.00%	International equities	Japan
ITALY(REP OF) 2.2% SNR 01/06/2027 EUR1000	0.00%	International fixed interest	Italy
Industrial / Logistics 161	0.00%	Unlisted property	Australia
CANADA(GOVT OF) 0.25% BDS 01/08/2022 CAD1	0.00%	International fixed interest	Canada
PROVIDENT FINANCIAL HOLDINGS INC	0.00%	International equities	United States
TELIA COMPANY AB	0.00%	International equities	Sweden
AOKI SUPER CO LTD NPV	0.00%	International equities	Japan
PENTAIR PLC COM	0.00%	International equities	Ireland
KINTETSU GROUP HOLDINGS CO LTD	0.00%	International equities	Japan
GOLDMAN SACHS 3.625% DUE 02-20-2024	0.00%	International fixed interest	United States
COLRUYT SA COMMON STOCK	0.00%	International equities	BELGIUM
KANEMI CO LTD	0.00%	International equities	Japan
JAPAN(GOVT OF) 2.2% SNR 20/03/51 JPY50000	0.00%	International fixed interest	Japan
KINROSS GOLD CORP	0.00%	International equities	Canada
GNMA SER 2014-91 CL CB 2.25% 01-16-2040	0.00%	International fixed interest	United States
REGENCY ENERGY 5% DUE 10-01-2022	0.00%	International fixed interest	United States
PVTPL CMO CHC COML MTG TR FLTG RT SER 2019-CHC CL F 06-15-2034 BEO	0.00%	International fixed interest	United States
NETHERLANDS KING 0% BDS 15/01/2024 EUR1	0.00%	International fixed interest	Netherlands
CZECH GAS NETWORKS 1.0% 16/07/2027	0.00%	International fixed interest	Luxembourg
MONOTARO CO LTD TEMP	0.00%	International equities	Japan
SMBC AVIATION CAP 4.125% DUE 07-15-2023	0.00%	International fixed interest	Ireland
DENMARK(KINGDOM) 1.75% SNR 15/11/25 DKK0.01	0.00%	International fixed interest	Denmark
PVTPL AES CORP SR SECD 1ST LIEN NT 144A 3.95% DUE 07-15-2030/05-27-2020 BEO	0.00%	International fixed interest	United States
FNMA POOL #BF0237 4% 06-01-2041 BEO	0.00%	International fixed interest	United States
3.200 ABBVIE INC 21-NOV-2029	0.00%	International fixed interest	United States
EMCORE CORP	0.00%	International equities	United States
MISUMI GROUP INC	0.00%	International equities	Japan
FEDERAL HOME LN MTG CORP# Q34563 3.0% 07-01-2045	0.00%	International fixed interest	United States
SPAIN(KINGDOM OF) 1.5% SNR 30/04/2027 EUR1000	0.00%	International fixed interest	Spain
MONGOLIA GOVT 5.625% 144A DUE 05-01-2023 REG	0.00%	International fixed interest	Mongolia
GERMANY(FED REP) 0% SNR 15/08/2050 EURO.01	0.00%	International fixed interest	Germany
FHLMC GOLD G67709 3.5% DUE 03-01-2048	0.00%	International fixed interest	United States
CBT BEAN MEAL 2112 F	0.00%	Commodities	United States
ARAB REP EGYPT GLOBAL 6.2004%T/NOTE 144A 03-01-2024	0.00%	International fixed interest	Egypt
TOLL BROS FIN CORP GTD SR NT 4.375 04-15-2023	0.00%	International fixed interest	United States
RICOH CO JPY50	0.00%	International equities	Japan
ENAGAS	0.00%	International equities	Spain
CNP ASSURANCES COMMON STOCK EUR1.0	0.00%	International equities	FRANCE
VERIZON COMMUN 1.875% SNR 26/10/29 EUR1000	0.00%	International fixed interest	United States
TERNA SPA 1% SNR EMTN 10/04/2026 EUR	0.00%	International fixed interest	Italy
CANOPY GROWTH CORP	0.00%	International equities	Canada
MOROCCO KINGDOM NT 144A 4.25% DUE 12-11-2022 REG	0.00%	International fixed interest	Morocco
Industrial / Logistics 108	0.00%	Unlisted property	Australia

DOW CHEMICAL CO FIXED .5% DUE 03-15-2027	0.00%	International fixed interest	United States
HOME DEPOT INC 3.9% DUE 06-15-2047	0.00%	International fixed interest	United States
JAPAN (30 YR 0.6% .6% 20/06/2050	0.00%	International fixed interest	Japan
Outstanding Settlement Receipts - THB	0.00%	International equities	Thailand
MICRON TECH INC 4.64% DUE 02-06-2024	0.00%	International fixed interest	United States
NETHERLANDS TBOND 2.0% 15/07/2024 TBOND	0.00%	International fixed interest	Netherlands
SCSK CORP COMMON STOCK	0.00%	International equities	JAPAN
WILLIAMS PARTNERS 6.3% DUE 04-15-2040	0.00%	International fixed interest	United States
ALGONQUIN POWER AND UTILITIES CORP	0.00%	International equities	Canada
JAPAN(GOVT OF) 0.9% SNR 20/09/48 JPY50000	0.00%	International fixed interest	Japan
ICAHN ENTERPRISES FIXED 6.375% DUE 12-15-2025	0.00%	International fixed interest	United States
FORTUM OYJ	0.00%	International equities	Finland
PVTPL CMO BX COML MTG TR 2018-IND COML MTG CTF CL E 144A FRN 11-15-2035	0.00%	International fixed interest	United States
COVANTA HLDG CORP 5.875% DUE 07-01-2025	0.00%	International fixed interest	United States
Industrial / Logistics 109	0.00%	Unlisted property	Australia
6.450 BRASKEM FINANCE LTD 03-FEB-2024	0.00%	International fixed interest	Brazil
Industrial / Logistics 110	0.00%	Unlisted property	Australia
GNMAII POOL #MA2679 SER 2045 4% DUE 03-20-2045 REG	0.00%	International fixed interest	United States
SAGE AR FUNDG 1 FRN M/BKD 11/2030 GBP 'D'	0.00%	International fixed interest	United Kingdom
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO	0.00%	International fixed interest	United States
GREAT EASTERN HOLDINGS LTD	0.00%	International equities	Singapore
PETRONAS CAP LTD 4.55% 21/04/2050	0.00%	International fixed interest	Malaysia
Income Due - HKD	0.00%	Listed property	Hong Kong
BPCE 0.625% GTD SNR 26/09/24 EUR	0.00%	International fixed interest	France
PROXIMUS COMMON STOCK	0.00%	International equities	BELGIUM
SPAREBANKEN MORE	0.00%	International equities	Norway
BELGIUM(KINGDOM) 1% SNR 22/06/26 EURO.01'77'	0.00%	International fixed interest	Belgium
VODAFONE GROUP 0.1% MTN 28/11/2030 EUR	0.00%	International fixed interest	United Kingdom
Industrial / Logistics 101	0.00%	Unlisted property	Australia
ISLAMIC REP OF PAKISTAN 8.875% 08/04/2051	0.00%	International fixed interest	Pakistan
AVIVA PLC COMMON STOCK GBP.25	0.00%	International equities	UNITED KINGDOM
LOW SU GASOIL 2106 F	0.00%	Commodities	United States
FREDDIE MAC STACR REMIC TR NT FLTG RATE CL B-1 144A 4.81667% 10-25-2050	0.00%	International fixed interest	United States
JAPAN(GOVT OF) 0.7% SNR 20/03/37 JPY50000	0.00%	International fixed interest	Japan
CENTURYLINK INC 5.8 DUE 03-15-2022	0.00%	International fixed interest	United States
REINSURANCE GROUP OF AMERICA	0.00%	International equities	United States
DAIRY FARM INTL HLDG	0.00%	International equities	Bermuda
JAPAN(GOVT OF) 2.2% SNR 20/03/49 JPY50000	0.00%	International fixed interest	Japan
SERBIA (REPUBLIC) 7.25% SNR 28/09/21 USD1000	0.00%	International fixed interest	Serbia
GERMANY(FED REP) 2% BDS 2.0% 15/08/2023	0.00%	International fixed interest	Germany
RSA INSURANCE GRP ORD GBP1.00	0.00%	International equities	United Kingdom
GERMANY(FED REP) 6.25% BDS 4/1/2030 EURO.01 SER '00'	0.00%	International fixed interest	Germany
AURIZON HOLDINGS LIMITED	0.00%	International equities	Australia
PVTPL FREDDIE MAC STACR REMIC SR 20-DNAS CL M1 144A 10-25-2050 BEO	0.00%	International fixed interest	United States
GERMANY(FED REP) 1.75% BDS 15/02/24 EURO.01	0.00%	International fixed interest	Germany
ITAU UNIBANCO HLDG SA/KY 2.9% 01-24-2023	0.00%	International fixed interest	Brazil
Renewable Energy20	0.00%	Other*	Canada
EQUIFAX INC FIXED 3.1% DUE 05-15-2030	0.00%	International fixed interest	United States
PVTPL CAPITAL AUTOMOTIVE REIT SR 20-1A CL B2 4.52% 02-15-2050	0.00%	International fixed interest	United States
JAPAN(GOVT OF) 0.6% SNR 20/06/37 JPY50000	0.00%	International fixed interest	Japan
BANK AMER CORP FLTG RT 1.486% DUE 05-19-2024	0.00%	International fixed interest	United States
SPAIN(KINGDOM OF) .8% 30/07/2027	0.00%	International fixed interest	Spain
LIU CHONG HING INVESTMENT	0.00%	International equities	Hong Kong
UNITEDHEALTH GROUP 4.25% DUE 03-15-2043	0.00%	International fixed interest	United States
AT&T INC 3.65% DUE 06-01-2051	0.00%	International fixed interest	United States
UNION PAC CORP 3.55% DUE 08-15-2039	0.00%	International fixed interest	United States
JAPAN(GOVT OF) 1.7% SNR 20/09/44 JPY50000	0.00%	International fixed interest	Japan
PVT CONNECTICUT AVE SECS TR 2018-R07 NT CL 1B1 04-25-2031	0.00%	International fixed interest	United States
ORANGE 0.5% SNR EMTN 04/09/32 EUR	0.00%	International fixed interest	France
NORTONLIFLOCK INCCOM USD0.01	0.00%	International equities	United States
FRANCE(GOVT OF) 8.5% GTD SNR 25/04/23 EUR1	0.00%	International fixed interest	France
PROXIMUS	0.00%	International equities	Belgium
PVTPL FREDDIE MAC STACR SER 20-HQA2 CL B1 FLTG 03-25-2050	0.00%	International fixed interest	United States
ECOLAB INC 2.7% DUE 11-01-2026	0.00%	International fixed interest	United States
BRIGHTHOUSE FINL 4.7% DUE 06-22-2047	0.00%	International fixed interest	United States
DIASORIN SPA COMMON STOCK EUR1.0	0.00%	International equities	ITALY
2.450 AT&T INC 15-MAR-2035	0.00%	International fixed interest	United States
NIPPON BS BROADCASTING CORP	0.00%	International equities	Japan
MINISTERIO HAC 7% BDS 30/06/2032 COP1000	0.00%	International fixed interest	Colombia
MERCURY NZ LTD COMMON STOCK	0.00%	International equities	NEW ZEALAND
DIRECT LINE INSURANCE GROUP PLC	0.00%	International equities	United Kingdom
VERIZON COMMUNICATIONS .875% 03-19-2032	0.00%	International fixed interest	United States
NZ LOCAL GOV FUND AGENCY 150421 TNOTE	0.00%	Cash and cash equivalents	New Zealand
OCEAN WILSONS HOLDINGS LTD	0.00%	International equities	Bermuda
UK(GOVT OF) 1.625% SNR 22/10/71 GBP1000	0.00%	International fixed interest	United Kingdom
Industrial / Logistics 164	0.00%	Unlisted property	Australia
JAPAN .7% 20/06/2048 JPY	0.00%	International fixed interest	Japan
NORTHERN STAR RESOURCES LTD	0.00%	International equities	Australia
PARIS MIKI HOLDINGS INC	0.00%	International equities	Japan
CANADA(GOVT OF) 1.75% BDS 01/03/23 CAD1 H49	0.00%	International fixed interest	Canada
FORTUNE BRANDS HOME AND SECURITY	0.00%	International equities	United States
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.00%	International equities	Australia
TELEFONICA DEUTSCHLAND HOLDI COMMON STOCK	0.00%	International equities	GERMANY
Industrial / Logistics 165	0.00%	Unlisted property	Australia
GERMANY(FEDERAL REPUBLIC) 1.5% BDS 15/02/2023 EURO.01	0.00%	International fixed interest	Germany
DENTSU GROUP INC	0.00%	International equities	Japan
PVTPL CMO PFP 2019-5 LTD/PFP 2019-5 LLC SER 2019-5 CLS AS FLTG RT 04-14-2036	0.00%	International fixed interest	United States
Industrial / Logistics 112	0.00%	Unlisted property	Australia
NETHERLANDS KING 5.5% SNR 15/01/2028 EUR1	0.00%	International fixed interest	Netherlands

MS & AD INSURANCE GROUP HOLDINGS	0.00%	International equities	Japan
Road & Rail9	0.00%	Other*	Canada
USS CO LTD	0.00%	International equities	Japan
NETHERLANDS GOVT NETH GOVT 0.25% DUE 15/07/2025	0.00%	International fixed interest	Netherlands
PVTP L CMO FREDDIE MAC STACR SR 20-DNA2 CL M2 FLTG 02-25-2050	0.00%	International fixed interest	United States
BANK OF AMERICA CORP 3.004% 12-20-2023	0.00%	International fixed interest	United States
AMUNDI SA	0.00%	International equities	France
BUONI POLIENNALI DEL TES 2.7% 01/03/2047	0.00%	International fixed interest	Italy
FEDERAL HOME LN MTG CORP GOLD POOL #G06817 5.5 DUE 05-01-2040	0.00%	International fixed interest	United States
SINGAPORE AIRLINES LTD	0.00%	International equities	Singapore
Malaysian ringgit	0.00%	International fixed interest	Japan
JAPAN (40 YR TBOND .5% 20/03/2059	0.00%	International fixed interest	United States
CARS-DB4 LP / 4.95% DUE 02-15-2050	0.00%	International equities	JAPAN
COSMOS PHARMACEUTICAL CORP COMMON STOCK	0.00%	International fixed interest	Germany
GERMANY(FEDERAL REPUBLIC) 0.0% 15/02/2031	0.00%	International fixed interest	Netherlands
NETHERLANDS KING 0% GTD 15/01/2027 EUR1'144A	0.00%	International equities	JAPAN
SOMPO HOLDINGS INC COMMON STOCK	0.00%	International fixed interest	Canada
CANADA(GOVT OF) 0.5% SNR 01/12/30 CAD1'L443	0.00%	International fixed interest	Belgium
BELGIUM(KINGDOM) 0% SNR 22/10/2027 EURO.01	0.00%	International fixed interest	United Kingdom
5.875 NATIONWIDE BLDG SOCIETY (PERP)	0.00%	Other*	US
Energy15	0.00%	International fixed interest	United States
APPLE INC 3.2% DUE 05-11-2027	0.00%	International fixed interest	Germany
2.875 SCHAEFFLER AG 26-MAR-2027	0.00%	International fixed interest	Netherlands
NETHERLANDS KING 0% BDS 15/07/2030 EUR1'144A	0.00%	International equities	Germany
KION GROUP AG	0.00%	International fixed interest	United States
GNMA POOL #AD4590 3 DUE 05-15-2043	0.00%	Commodities	United States
LIVE CATTLE 2106 FUT	0.00%	International fixed interest	United States
T-MOBILE USA INC 2.625% DUE 02-15-2029	0.00%	International fixed interest	Germany
GERMANY(FED REP) 0% SNR 13/10/23 EURO.01'178	0.00%	International fixed interest	Spain
SPAIN(KINGDOM OF) 0.45% SNR 31/10/22 EUR1000	0.00%	International fixed interest	South Africa
PVTP L ANGL O AMERN CAP PLC SR NT 144A 4.5% DUE 03-15-2028 BEO	0.00%	International fixed interest	United States
VALERO ENERGY CORP 4.9% DUE 03-15-2045	0.00%	International equities	United States
VEREIT INC	0.00%	International fixed interest	United States
EQM MIDSTREAM 4.75% DUE 07-15-2023	0.00%	International fixed interest	United States
BLACKSTONE 1.6% DUE 03-30-2031	0.00%	International fixed interest	United States
PVTP L PLANET FITNESS MASTER ISSUER L 2019-1 SR SECD NT CL A-2 144A 3.858	0.00%	International fixed interest	United States
PVTP L FNMA NT CL 1B-1 144A DUE 10-25-2039 BEO	0.00%	International fixed interest	United States
AMERN TOWER CORP 3.8% DUE 08-15-2029	0.00%	International fixed interest	United States
ITOCHU TECHNO SOLUTIONS CORP COMMON STOCK	0.00%	International equities	JAPAN
SPAIN(KINGDOM OF) 0.4% SNR 30/04/2022 EUR1000	0.00%	International fixed interest	Spain
FHLMC MULTICLASS 08-25-2033	0.00%	International fixed interest	United States
SCOUT24 AG NPV	0.00%	International equities	Germany
AUSTRALIAN GOVT T-BOND 1.0% 21/12/2030	0.00%	International fixed interest	Australia
ADECCO GROUP AG	0.00%	International equities	Switzerland
NETHERLANDS KING 0.75% BDS 15/07/2027 EUR1	0.00%	International fixed interest	Netherlands
QIAGEN NV	0.00%	International equities	Netherlands
EVEREST RE GROUP LTD	0.00%	International equities	Bermuda
DANAHER CORP 2.1% 09-30-2026	0.00%	International fixed interest	United States
JAPAN(GOVT OF) 0.2% SNR 20/06/36 JPY50000	0.00%	International fixed interest	Japan
Industrial / Logistics 167	0.00%	Unlisted property	Australia
BANQUE CANTONALE VAUDOIS REG COMMON STOCK CHF10.0	0.00%	International equities	SWITZERLAND
SBA COMMUNICATIONS 3.125% DUE 02-01-2029	0.00%	International fixed interest	United States
EPIROC AB SER B NPV	0.00%	International equities	Sweden
GERMANY(FED REP) 0% SNR 08/04/22 EURO.01'175	0.00%	International fixed interest	Germany
URENCO FINANCE NV EMTN 2.25% 05/08/2022	0.00%	International fixed interest	United Kingdom
NOMURA RESEARCH INSTITUTE LTD	0.00%	International equities	Japan
ELECTRONIC ARTS INC 2.95% 02-15-2051	0.00%	International fixed interest	United States
BIOMERIEUX NPV	0.00%	International equities	France
SAGE GROUP GBPO.01051948	0.00%	International equities	United Kingdom
FRANCE(GOVT OF) BDS .5% 25/05/2040	0.00%	International fixed interest	France
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG	0.00%	International fixed interest	United States
SIEMENS GAMESA REN EURO.17	0.00%	International equities	Spain
BELGIUM(KINGDOM) 4.25% SNR 28/09/22 EURO.01	0.00%	International fixed interest	Belgium
APACHE CORP FIXED 4.875% DUE 11-15-2027	0.00%	International fixed interest	United States
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	0.00%	International fixed interest	United States
ILIAD SA COMMON STOCK	0.00%	International equities	FRANCE
GPT GROUP	0.00%	International equities	Australia
CI FINANCIAL CORP COMMON STOCK	0.00%	International equities	CANADA
OMEGA HEALTHCARE INVESTORS	0.00%	International equities	United States
FUTURES MARGIN-HKD	0.00%	International equities	Hong Kong
FEDERAL NATL MTG ASSN GTD MTG POOL #AK6263 3.5% 03-01-2032 BEO	0.00%	International fixed interest	United States
WOLTERS KLUWER 0.75% SNR 03/07/2030 EUR	0.00%	International fixed interest	Netherlands
ROYALTY PHARMA PLC	0.00%	International equities	United Kingdom
DAIOHS CORP	0.00%	International equities	Japan
JAPAN (30 YR TBOND .5% 20/03/2049	0.00%	International fixed interest	Japan
AT&T INC FIXED 2.05% DUE 05-19-2032	0.00%	International fixed interest	United States
DANISH KRONE	0.00%	International equities	DENMARK
JPMORGAN CHASE & CO 1.638%-FRN SNR 18/05/28 EUR	0.00%	International fixed interest	United States
CHR HANSEN HOLDING A S	0.00%	International equities	Denmark
SMURFIT KAPPA GROUP PLC	0.00%	International equities	Ireland
CDN NATL RY CO 2.45% DUE 05-01-2050	0.00%	International fixed interest	Canada
TEVA 2.95% DUE 12-18-2022	0.00%	International fixed interest	Israel
ITALY(REPUBLIC OF) T-BOND 3.85% 01/09/2049	0.00%	International fixed interest	Italy
ISRAEL(STATE OF) 3.8% 13/05/2060	0.00%	International fixed interest	Israel
DOMINICAN REPUBLIC 5.5% SNR 27/01/2025 USD1000	0.00%	International fixed interest	Dominican Repi
Industrial / Logistics 168	0.00%	Unlisted property	Australia
4.247 REPSOL INTL FINANCE (PERP)	0.00%	International fixed interest	Spain
B2GOLD CORP	0.00%	International equities	Canada
ALLEGHANY CORPORATION	0.00%	International equities	United States

FNMA POOL #BE7213 4% 04-01-2047 BEO	0.00% International fixed interest	United States
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG	0.00% International fixed interest	United States
BALOISE HOLDING-REG	0.00% International equities	Switzerland
CHOUJIMARU CO LTD	0.00% International equities	Japan
SPAIN(KINGDOM OF) 0.1% SNR 30/04/2031 EUR1000	0.00% International fixed interest	Spain
JAPAN(GOVT OF) 1.4% SNR 20/09/45 JPY50000	0.00% International fixed interest	Japan
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG	0.00% International fixed interest	United States
APOLLO GLOBAL MANAGEMENT INC	0.00% International equities	United States
NEW YORK & FIXED 2.256% DUE 08-01-2040	0.00% International fixed interest	United States
ITALY(REP OF) 2.25% SNR 01/09/36 EUR1000	0.00% International fixed interest	Italy
APPLE INC 2.65% 02-08-2051	0.00% International fixed interest	United States
VALEO SA	0.00% International equities	France
WR BERKELEY CORP	0.00% International equities	United States
ODAKYU ELECTRIC RAILWAY CO	0.00% International equities	Japan
NETHERLANDS KING 7.5% BDS 15/11/2023 EUR SER '1'	0.00% International fixed interest	Netherlands
SWATCH GROUP AG/THE REG COMMON STOCK CHF.45	0.00% International equities	SWITZERLAND
Industrial / Logistics 105	0.00% Unlisted property	Australia
UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG	0.00% International fixed interest	United States
CANADA(GOVT OF) 5% DEB 01/06/2037 CAD1000	0.00% International fixed interest	Canada
WELLS FARGO & CO FIXED 2.572% DUE 02-11-2031	0.00% International fixed interest	United States
NIBE INDUSTRIER AB SER B NPV	0.00% International equities	Sweden
3.625 HILTON DOMESTIC OPERATIN 15-FEB-20	0.00% International fixed interest	United States
GERMANY(FED REP) 2% BDS 04/01/2022 EUR	0.00% International fixed interest	Germany
ALLEGION PLC	0.00% International equities	Ireland
OWL ROCK CAP CORP 4.0% DUE 03-30-2025	0.00% International fixed interest	United States
UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042	0.00% International fixed interest	United States
EL FONDO MIVIVIEND 3.5% BDS 31/01/23 USD150000	0.00% International fixed interest	Peru
7.000 SUZANO AUSTRIA GMBH 16-MAR-2047	0.00% International fixed interest	Brazil
MCDONALDS HOLDINGS CO JAPAN	0.00% International equities	Japan
ICL GROUP LTD	0.00% International equities	Israel
AT&T INC FIXED 2.6% DUE 05-19-2038	0.00% International fixed interest	United States
MEIJI HOLDINGS CO	0.00% International equities	Japan
ORICA LIMITED	0.00% International equities	Australia
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049	0.00% International fixed interest	United States
FREDDIE MAC STACR REMIC SR 20-HQA2 CL M1 144A FLTG RT 03-25-2050	0.00% International fixed interest	United States
COLOMBIA(REP OF) 10% GTD SNR 24/07/2024 COP	0.00% International fixed interest	Colombia
SINO LAND CO LTD HKG	0.00% International equities	Hong Kong
KINGFISHER PLC GBPO.1571	0.00% International equities	United Kingdom
PVTPL ALCON FIN CORP 3% DUE 09-23-2029 BEO	0.00% International fixed interest	Switzerland
BECTON DICKINSON.E 0.632% GTD SNR 04/06/23 EUR	0.00% International fixed interest	United States
MAPLETREE COMMERCIAL TRUST REIT	0.00% International equities	SINGAPORE
Industrial / Logistics 121	0.00% Unlisted property	Australia
SHENG SIONG GROUP LTD	0.00% International equities	Singapore
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040	0.00% International fixed interest	United States
Social6	0.00% Other*	Canada
SWEDEN(KINGDOM OF) 0.75% SNR 12/11/29 SEK5000	0.00% International fixed interest	Sweden
LIVE CATTLE 2108 FUT	0.00% Commodities	United States
CHUBB INA HOLDINGS INC .3% DUE 12-15-2024 BEO	0.00% International fixed interest	United States
INDONESIA(REP OF) 0.9% SNR 14/02/27 EUR100000	0.00% International fixed interest	Indonesia
CHUO MITSUI TRUST HOLDINGS INC	0.00% International equities	Japan
FHLMC MULTICLASS FREDDIE MAC SER 17-HRP1CL M2 FLTG RT 12-25-2042 12-25-2042	0.00% International fixed interest	United States
AVALONBAY CMNTYS 3.35% DUE 05-15-2027	0.00% International fixed interest	United States
GRIFOLS SA 1.625% GTD 15/02/2025 EUR	0.00% International fixed interest	Spain
Income Due - SEK	0.00% Listed property	Sweden
CANADA(GOVT OF) 1.5% SNR 01/05/22 CAD1'K866	0.00% International fixed interest	Canada
FINCOBANK BANCO FINECO SPA	0.00% International equities	Italy
JAPAN(GOVT OF) 1.8% SNR 20/12/32 JPY50000	0.00% International fixed interest	Japan
Industrial / Logistics 169	0.00% Unlisted property	Australia
FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01	0.00% International equities	UNITED STATES
Industrial / Logistics 170	0.00% Unlisted property	Australia
MAKALOT INDUSTRIAL	0.00% International equities	Taiwan
CABLE ONE INC COM USD1	0.00% International equities	United States
SAN ANTONIO TEX ELEC & GAS REV 2.905% 02-01-2048 BEO TAXABLE	0.00% International fixed interest	United States
SAUDI ARABIAN OIL 1.25% 24/11/2023	0.00% International fixed interest	Saudi Arabia
PVTPL ALCON FIN CORP 2.6% DUE 05-27-2030BEO	0.00% International fixed interest	Switzerland
IBERDROLA FINANZAS 7.375% GTD SNR 29/01/24 GBP	0.00% International fixed interest	Spain
FRONERI EUR EUR TERM LN 29/01/2027	0.00% International fixed interest	United Kingdom
HARGREAVES LANSDOWN PLC	0.00% International equities	United Kingdom
Renewable Energy21	0.00% Other*	US
PVTPL CMO MULTIFAMILY CONN AVE SECS SER 19-01 CL M7 FLTG 10-15-2049	0.00% International fixed interest	United States
SAINSBURY (J) PLC	0.00% International equities	United Kingdom
JAPAN(GOVT OF) 2% SNR 20/03/52 JPY50000'5'	0.00% International fixed interest	Japan
PVTPL AVIATION CAP GROUP LLC SR NT 144A 3.875% DUE 05-01-2023/05-01-2018 BEO	0.00% International fixed interest	United States
ASM INTERNATIONAL NV	0.00% International equities	Netherlands
JAPAN(GOVT OF) 2.2% SNR 20/06/29 JPY50000	0.00% International fixed interest	Japan
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	0.00% International fixed interest	United States
UK(GOVT OF) 0.25% BDS 31/07/31 GBP1000	0.00% International fixed interest	United Kingdom
ANTHEM INC 3.6% DUE 03-15-2051	0.00% International fixed interest	United States
JAPAN(GOVT OF) 1.8% SNR 20/03/32 JPY50000	0.00% International fixed interest	Japan
NETHERLANDS KING 0.75% SNR 15/07/2028 EUR1	0.00% International fixed interest	Netherlands
NIPPON YUSEN KK	0.00% International equities	Japan
JAPAN TBOND BDS 1.6% DUE 20/12/2033	0.00% International fixed interest	Japan
CANADA(GOVT OF) 0.75% SNR 01/09/2021 CAD1	0.00% International fixed interest	Canada
4.000 ASHTEAD CAPITAL INC 01-MAY-2028	0.00% International fixed interest	United Kingdom
UK(GOVT OF) 0.625% BDS 31/07/35 GBP1000	0.00% International fixed interest	United Kingdom
VERIZON 3.375% 27/10/2036	0.00% International fixed interest	United States
DAIREI CO LTD	0.00% International equities	Japan
BELGIUM(KINGDOM) 2.25% SNR 22/06/23 EURO.01	0.00% International fixed interest	Belgium
JAPAN(GOVT OF) 1.7% BDS 20/12/31 JPY50000	0.00% International fixed interest	Japan

AUSTRALIA(CMNWLTH) 2.25% SNR 21/11/22 AUD1000	0.00% International fixed interest	Australia
DENMARK(KINGDOM) 0.5% SNR 15/11/2027 DKK0.01	0.00% International fixed interest	Denmark
ITALY(REP OF) 2.8% SNR 01/03/2067 EUR1000	0.00% International fixed interest	Italy
GEA GROUP AG	0.00% International equities	Germany
ORSERO SPA	0.00% International equities	Italy
KANSAI ELECTRIC POWER JPY	0.00% International equities	Japan
VA ELEC & PWR CO 2.45% DUE 12-15-2050	0.00% International fixed interest	United States
ITALY(REP OF) 2.45% SNR 01/09/50 EUR1000	0.00% International fixed interest	Italy
JAPAN 1.6% BDS 20/03/2032 JPY50000	0.00% International fixed interest	Japan
HEATING OIL 2106 FUT	0.00% Commodities	United States
ORACLE CORP FIXED 3.65% DUE 03-25-2041	0.00% International fixed interest	United States
FEDEX CORP 4.05% DUE 02-15-2048	0.00% International fixed interest	United States
UOL GROUP LTD COMMON STOCK	0.00% International equities	SINGAPORE
KOEI TECMO HOLDINGS CO LTD COMMON STOCK	0.00% International equities	JAPAN
PVTP ANGL AMERN CAP PLC GTD SR NT 2.625% DUE 09-10-2030	0.00% International fixed interest	South Africa
WASTE MGMT INC DEL .75% DUE 11-15-2025	0.00% International fixed interest	United States
GUIDEWIRE SOFTWARE INC	0.00% International equities	United States
UK(GOVT OF) 6% SNR 07/12/2028 GBP1000	0.00% International fixed interest	United Kingdom
0.750 LEASEPLAN CORPORATION NV 03-OCT-20	0.00% International fixed interest	Netherlands
DALLAS FORT WORTH TEX INTL ARPT REV 3.089% 11-01-2040 BEO TAXABLE	0.00% International fixed interest	United States
4.500 WILLIAMS COMPANIES INC 15-NOV-2023	0.00% International fixed interest	United States
Payable/Receivable DKK	0.00% International equities	DENMARK
MICROSOFT CORP 3.041% 03-17-2062	0.00% International fixed interest	United States
SUZUKEN CO LTD COMMON STOCK	0.00% International equities	JAPAN
CITY DEVELOPMENTS LTD COMMON STOCK	0.00% International equities	SINGAPORE
HOME DEPOT INC 3.35% DUE 04-15-2050 REG	0.00% International fixed interest	United States
PVTP LOANCORE 2018-CRE1 ISSUER LTD SR 18-CRE1 CL A FLTG 05-15-2028	0.00% International fixed interest	United States
BORGWARNER INC	0.00% International equities	United States
Industrial / Logistics 172	0.00% Unlisted property	Australia
Industrial / Logistics 173	0.00% Unlisted property	Australia
FUT JUN 21 CBT UL T-BONDS	0.00% International fixed interest	United States
DYNATRACE INC	0.00% International equities	United States
DUNEDIN CITY TREASURY LTD 170521 PNOTE	0.00% Cash and cash equivalents	New Zealand
UTD STATES TREAS 1.625% DUE 09-30-2026	0.00% International fixed interest	United States
NZ LOCAL GOV FUND AGENCY 120721 PNOTE	0.00% Cash and cash equivalents	New Zealand
TOBU RAILWAY CO LTD	0.00% International equities	Japan
SINGAPORE GOVERNMENT 2.125% 01/06/2026	0.00% International fixed interest	Singapore
JAPAN REAL ESTATE INVESTMENT	0.00% International equities	Japan
BONOS Y OBLIG DEL 1.2% 1.2% 31/10/2040	0.00% International fixed interest	Spain
BELGIUM(KINGDOM OF) 4% OLO 4.0% 28/03/2022	0.00% International fixed interest	Belgium
Industrial / Logistics 123	0.00% Unlisted property	Australia
SOFINA SA	0.00% International equities	Belgium
NIPPON BUILDING FUND INC	0.00% International equities	Japan
AMAZON COM INC 2.7% DUE 06-03-2060	0.00% International fixed interest	United States
Industrial / Logistics 124	0.00% Unlisted property	Australia
VERIZON COMMUNICATIONS 4.522% 09-15-2048	0.00% International fixed interest	United States
Industrial / Logistics 111	0.00% Unlisted property	Australia
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	0.00% International fixed interest	Belgium
3.244 DANSKE BANK A/S 20-DEC-2025	0.00% International fixed interest	Denmark
JAZZ PHARMACEUTICALS ORDINARY SHARES	0.00% International equities	Ireland
FMG RES AUG 2006 5.125% DUE 05-15-2024	0.00% International fixed interest	Australia
UNITED MEXICAN STS 2.659% 24/05/2031	0.00% International fixed interest	Mexico
EXPERIAN FIN PLC MTN .739% 29/10/2025	0.00% International fixed interest	United Kingdom
ITALY(REP OF) 1.8% SNR 01/03/2041 EUR1000	0.00% International fixed interest	Italy
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG	0.00% International fixed interest	United States
HEATHROW FUNDING 1.875% A/BKD 12/07/2032EUR	0.00% International fixed interest	United Kingdom
FEDERAL HOME LN MTG CORP POOL #Q28456 4%09-01-2044 BEO	0.00% International fixed interest	United States
4.375 ASHTEAD CAPITAL INC 15-AUG-2027	0.00% International fixed interest	United Kingdom
FEDEX CORP 4.75% DUE 11-15-2045	0.00% International fixed interest	United States
VERBUND AG	0.00% International equities	Austria
FNMA POOL #FM3346 3.5% 01-01-2046 BEO	0.00% International fixed interest	United States
HAGOROMO FOODS CORP	0.00% International equities	Japan
CYBERAGENT INC TEMP	0.00% International equities	Japan
SCHROEDERS PLC	0.00% International equities	United Kingdom
GNMAII POOL #MA3106 4.0% DUE 09-20-2045 REG	0.00% International fixed interest	United States
JAPAN(GOVT OF) 0.9% SNR 20/03/57 JPY50000	0.00% International fixed interest	Japan
TOPPAN PRINTING CO LTD	0.00% International equities	Japan
3.450 DAIMLER FINANCE NA LLC 06-JAN-2027	0.00% International fixed interest	Germany
MVV ENERGIE AG	0.00% International equities	Germany
IPG PHOTONICS CORP	0.00% International equities	United States
ABN AMRO BANK N V DR EACH REP SHS	0.00% International equities	Netherlands
AZRIELI GROUP	0.00% International equities	Israel
Industrial / Logistics 174	0.00% Unlisted property	Australia
APPLE INC FIXED 2.95% 09-11-2049	0.00% International fixed interest	United States
SEI INVESTMENTS COMPANY	0.00% International equities	United States
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/27 AUD1000	0.00% International fixed interest	Australia
LANXESS	0.00% International equities	Germany
RYOHIN KEIKAKU CO NPV	0.00% International equities	Japan
APACHE CORP 4.625% DUE 11-15-2025	0.00% International fixed interest	United States
Income Due - BRL	0.00% International equities	Brazil
KOSE CORP	0.00% International equities	Japan
INDUSTRIVARDEN AB SER C NPV	0.00% International equities	Sweden
BERKELEY GROUP PLC UNITS	0.00% International equities	United Kingdom
SYSCO CORP FIXED 6.6% DUE 04-01-2050	0.00% International fixed interest	United States
HONG KONG FERRY HOLDINGS CO LTD	0.00% International equities	Hong Kong
Renewable Energy22	0.00% Other*	Canada
VEREIT OPER 3.4% DUE 01-15-2028	0.00% International fixed interest	United States
AGNC INV CORP COM USD0.01	0.00% International equities	United States
BUONI POLIENALI DEL TE 3.35% 01/03/2035	0.00% International fixed interest	Italy

ROYAL BK OF CANADA 0.125% SNR 23/07/2024EUR	0.00%	International fixed interest	Canada
POSTS ITALIANE SPA	0.00%	International equities	Italy
OKINAWA CELLULAR TELEPHONE CO	0.00%	International equities	Japan
GREAT WEST LIFECO	0.00%	International equities	Canada
SAREPTA THERAPEUTICS INC	0.00%	International equities	United States
CANADA(GOVT OF) 2.75% BDS 01/06/22 CAD1000	0.00%	International fixed interest	Canada
CYBERARK SOFTWARE LTD	0.00%	International equities	Israel
Industrial / Logistics 175	0.00%	Unlisted property	Australia
APPLE INC NT 2.4% 08-20-2050	0.00%	International fixed interest	United States
GENERAL MTRS FINL CO INC 3.55% 07-08-2022 REG	0.00%	International fixed interest	United States
MORGAN STANLEY FLTG RT 2.188% DUE 04-28-2026	0.00%	International fixed interest	United States
GFL ENVIRONMENTAL INC	0.00%	International equities	Canada
GRIFOLS SA EURO.25 CLASS A POST SUBD	0.00%	International equities	Spain
FNMA POOL #FM3067 3% 08-01-2033 BEO	0.00%	International fixed interest	United States
Industrial / Logistics 116	0.00%	Unlisted property	Australia
Industrial / Logistics 176	0.00%	Unlisted property	Australia
YAMATO HOLDINGS CO LTD	0.00%	International equities	Japan
PCCW LTD COMMON STOCK	0.00%	International equities	HONG KONG
COMMERZBANK AG NPV	0.00%	International equities	Germany
WEST FRASER TIMBER CO	0.00%	International equities	Canada
JAPAN(GOVT OF) 0.8% SNR 20/03/46 JPY50000	0.00%	International fixed interest	Japan
RENAISSANCERE HOLDINGS LTD	0.00%	International equities	Bermuda
PFIZER INC 4% DUE 03-15-2049	0.00%	International fixed interest	United States
THERMO FISHER SCIENTIFIC INC .5% 03-01-2028	0.00%	International fixed interest	United States
NIPPON CORP	0.00%	International equities	Japan
DROPBOX INC	0.00%	International equities	United States
UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG	0.00%	International fixed interest	United States
JAPAN(GOVT OF) 0.8% SNR 20/09/47 JPY50000	0.00%	International fixed interest	Japan
UNITED STATES TREAS BDS DTD 02/15/2000 6.25 DUE 05-15-2030 REG	0.00%	International fixed interest	United States
JAPAN(GOVT OF) TBOND 1.7% DUE 20/12/2043	0.00%	International fixed interest	Japan
PVTP GOLDEN TREE LN OPPORTUNITIES 14-9A CLS XR2 FLTG RATE 144A	0.00%	International fixed interest	United States
Industrial / Logistics 118	0.00%	Unlisted property	Australia
BUPA FINANCE 2% GTD SNR 05/04/2024 GBP	0.00%	International fixed interest	United Kingdom
CHUBU ELECTRIC POWER CO INC	0.00%	International equities	Japan
ISRAEL DISCOUNT BANK	0.00%	International equities	Israel
PVTP AVIATION CAP GROUP 2.875% 01-20-2022	0.00%	International fixed interest	United States
AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000	0.00%	International fixed interest	Australia
AXALTA COATING SYSTEMS LTD	0.00%	International equities	Bermuda
PRESS KOGYO CO	0.00%	International equities	Japan
KEIO CORP	0.00%	International equities	Japan
BECHTLE AG	0.00%	International equities	Germany
OGE ENERGY CORP	0.00%	International equities	United States
HOSHIZAKI CORP	0.00%	International equities	Japan
JPMORGAN CHASE & CO 2.956% DUE 05-13-2031	0.00%	International fixed interest	United States
DISCOVERY COMMUNICATIONS 4.95 DUE 05-15-2042	0.00%	International fixed interest	United States
PRYSMIAN SPA	0.00%	International equities	Italy
PECO ENERGY CO 2.8% DUE 06-15-2050	0.00%	International fixed interest	United States
UBISOFT ENTERTAINMENT	0.00%	International equities	France
GMO PAYMENT GATEWA NPV	0.00%	International equities	Japan
UNION PAC CORP 2.973% DUE 09-16-2062 BEO	0.00%	International fixed interest	United States
KNORR BREMSE AG	0.00%	International equities	Germany
PVPTL CMO CONNECTICUT AVE SECS TR 2019-R01 NT CL 2M-2 07-25-2031	0.00%	International fixed interest	United States
PVPTL CMO AREIT 2018-CRE2 TR 2ND PRTY SECD CL A-S FLTG 144A 11-14-2035	0.00%	International fixed interest	United States
TEAMVIEWER AG	0.00%	International equities	Germany
ELECTROLUX AB - SER B	0.00%	International equities	Sweden
PVPTL COX COMMUNICATIONS INC NEW 4.6% DUE 08-15-2047	0.00%	International fixed interest	United States
TREND MICRO INC COMMON STOCK	0.00%	International equities	JAPAN
TOROMONT INDUSTRIES LTD	0.00%	International equities	Canada
UNITED STATES TREAS BDS 00202 4.75% DUE 02-15-2037 REG	0.00%	International fixed interest	United States
CANADA(GOVT OF) 3.5% BD 01/12/2045 CAD	0.00%	International fixed interest	Canada
SWIRE PACIFIC	0.00%	International equities	Hong Kong
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES INC	0.00%	International equities	Canada
HONGKONG LAND HOLDINGS LTD	0.00%	International equities	Bermuda
Industrial / Logistics 177	0.00%	Unlisted property	Australia
PAN PACIFIC INTL H NPV	0.00%	International equities	Japan
INTERCONTINENTAL EXCHANGE INC 1.85% DUE 09-15-2032 REG	0.00%	International fixed interest	United States
UNITED INTERNET AG-REG SHARE	0.00%	International equities	Germany
OJI HOLDINGS CORP	0.00%	International equities	Japan
AZBIL CORP	0.00%	International equities	Japan
MEDIBANK PRIVATE LTD COMMON STOCK	0.00%	International equities	AUSTRALIA
NIPPON PROLOGIS REIT INC	0.00%	International equities	Japan
GALAPAGOS ORDINARY SHARES	0.00%	International equities	Belgium
Industrial / Logistics 178	0.00%	Unlisted property	Australia
JAPAN(GOVT OF) 1.8% BDS 20/12/31	0.00%	International fixed interest	Japan
2.000 ZF EUROPE FINANCE BV 23-FEB-2026	0.00%	International fixed interest	Germany
COFFEE C 2107 FUT	0.00%	Commodities	United States
PVTP FREDDIE MAC SER 19-HQA2 CLS M2 FLTG RT 04-25-2049	0.00%	International fixed interest	United States
HUSQVARNA AB - B SHARES	0.00%	International equities	Sweden
CBT BEAN MEAL 2107 F	0.00%	Commodities	United States
HUNGARY . 1.75% 05/06/2035	0.00%	International fixed interest	Hungary
Industrial / Logistics 179	0.00%	Unlisted property	Australia
SEK BNP PARIBAS A/C	0.00%	International equities	Sweden
VENTURE CORPORATION LTD	0.00%	International equities	Singapore
TIANJIN ZHONGHUAN SEMICONDUCTOR CO LTD	0.00%	International equities	China
YAKULT HONSHA	0.00%	International equities	Japan
Industrial / Logistics 180	0.00%	Unlisted property	Australia
MAGELLAN FINANCIAL GROUP LIMITED	0.00%	International equities	Australia
LENNOX INTL INC COM	0.00%	International equities	United States
BANQUE FED CRED MTN .875% 07/12/2027	0.00%	International fixed interest	France



Industrial / Logistics 181	0.00%	Unlisted property	Australia
Industrial / Logistics 182	0.00%	Unlisted property	Australia
CANADA(GOVT OF) 2.25% BDS 01/06/2029 CAD	0.00%	International fixed interest	Canada
CDN NATL RY CO 3.2% DUE 08-02-2046	0.00%	International fixed interest	Canada
Renewable Energy23	0.00%	Other*	Canada
CME GROUP INC 4.15% DUE 06-15-2048	0.00%	International fixed interest	United States
ITALY(REP OF) 3.1% SNR 01/03/2040 EUR1000	0.00%	International fixed interest	Italy
4DMEDICAL LIMITED ORDINARY FULLY PAID TEMP	0.00%	Australasian equities	Australia
RANGE RES CORP 4.875% DUE 05-15-2025	0.00%	International fixed interest	United States
SUEZ	0.00%	International equities	France
IRS GBP Pay 0.1882% Rec ICE LIBOR GBP 6	0.00%	International fixed interest	United Kingdom
Social7	0.00%	Other*	US
Indonesian rupiah	0.00%	International fixed interest	
ADEVINTA ASA 3% GTD SNR SEC 15/11/27 EUR	0.00%	International fixed interest	France
VODAFONE GROUP 7%-FRN SUB 04/04/2079 USD	0.00%	International fixed interest	United Kingdom
TOHO GAS CO LTD	0.00%	International equities	Japan
ROCHE HOLDING AG	0.00%	International equities	Switzerland
MEDIBANK PRIVATE LIMITED	0.00%	International equities	Australia
BALLARD POWER SYSTEMS INC	0.00%	International equities	Canada
BELGIUM(KINGDOM) 2.25% SNR 22/06/57 EURO.01	0.00%	International fixed interest	Belgium
AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG	0.00%	International fixed interest	United States
MAPLETREE LOGISTICS TRUST	0.00%	International equities	Singapore
Industrial / Logistics 183	0.00%	Unlisted property	Australia
FNMA POOL #AY7071 2.5% 04-01-2045 BEO	0.00%	International fixed interest	United States
CANADA(GOVT OF) 2.75% SNR 01/12/48 CAD1000	0.00%	International fixed interest	Canada
Industrial / Logistics 184	0.00%	Unlisted property	Australia
FOX CORP COM USD0.01 CL B	0.00%	International equities	United States
FIRSTSERVICE CORP COM NPV	0.00%	International equities	Canada
FEDERAL HOME LN MTG CORP POOL #C91831 3%06-01-2035 BEO	0.00%	International fixed interest	United States
GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG	0.00%	International fixed interest	United States
IRON MTN INC NEW COM NPV	0.00%	International equities	United States
FNMA POOL #AB2037 4.5% 01-01-2031 BEO	0.00%	International fixed interest	United States
PVTPPL FREDDIE MAC STACR SER 20-DNA2 CLS M1 FLTG 02-25-2050	0.00%	International fixed interest	United States
ZHEJIANG CHINT ELECTRICS CO LTD	0.00%	International equities	China
SCHINDLER-HLDG AG REG	0.00%	International equities	Switzerland
PVTPPL MAGNETITE SER 15-12A CL X FLTG 10-15-2031	0.00%	International fixed interest	United States
PANAMA(REP OF) 2.252% SNR 29/09/2032 USD	0.00%	International fixed interest	Panama
ARAYA INDUSTRIAL CO LTD	0.00%	International equities	Japan
ORPEA SA	0.00%	International equities	France
WILLIAM MORRISON SUPERMARKETS PLC	0.00%	International equities	United Kingdom
PVTPPL PENSKE TRUCK LEASING CO FIXED 3.45%07-01-2024 BEO	0.00%	International fixed interest	United States
CLOVERIE PLC ZURICH INS 1.75% 16/09/2024	0.00%	International fixed interest	Switzerland
ITALY(REP OF) 5% SNR 01/03/2022 EUR1000	0.00%	International fixed interest	Italy
NEW ZEALAND LOCAL GOVT FUNDING AGENCY 120521 BBILL	0.00%	Cash and cash equivalents	New Zealand
PVTPPL BROADCOM INC 3.75% DUE 02-15-2051	0.00%	International fixed interest	United States
RABOBANK NEW ZEALAND 280521 RCD	0.00%	Cash and cash equivalents	New Zealand
BEACON ROOFING SUPPLY INC TERM LOAN 01-02-2025 BEO	0.00%	International fixed interest	United States
GRAUBUNDNER KANTOALBANK PAR SHS	0.00%	International equities	Switzerland
NETHERLANDS KING 0.25% SNR 15/07/2029 EUR1	0.00%	International fixed interest	Netherlands
FNMA POOL #MA0659 4.5% 02-01-2031 BEO	0.00%	International fixed interest	United States
ITALY(REP OF) 0.95% BDS 15/09/27 EUR1000	0.00%	International fixed interest	Italy
NORTHLAND POWER INC	0.00%	International equities	Canada
CARLYLE GROUP INC	0.00%	International equities	United States
EUROGRID GMBH 1.113% GTD SNR 15/05/32 EUR	0.00%	International fixed interest	Germany
BIOFERMIN PHARMACEUTICAL CO LTD	0.00%	International equities	Japan
BERTELSMANN SE&CO 1.25% GTD SNR 29/09/25EUR	0.00%	International fixed interest	Germany
SCOR SE	0.00%	International equities	France
ZHENGZHOU YUTONG BUS CO LTD ORD SHS A	0.00%	International equities	China
ITALY(REP OF) 1.7% SNR 01/09/2051 EUR1000	0.00%	International fixed interest	Italy
4.000 CAS CAPITAL NO1 LTD (PERP)	0.00%	International fixed interest	Hong Kong
BP CAP MKTS AMER 2.939% DUE 06-04-2051	0.00%	International fixed interest	United States
GERMANY(FED REP) 0% GTD SNR 15/11/27 EURO.01	0.00%	International fixed interest	Germany
MPLX LP 2.65% DUE 08-15-2030	0.00%	International fixed interest	United States
Industrial / Logistics 130	0.00%	Unlisted property	Australia
NATIONAL RETAIL PROPERTIES INC NT 3.5% 04-15-2051	0.00%	International fixed interest	United States
KNIGHT SWIFT TRANS CL A COM STK	0.00%	International equities	United States
DISCOVERY 3.625% DUE 05-15-2030	0.00%	International fixed interest	United States
MEDTRONIC GLOBAL FIXED 1% DUE 07-02-2031	0.00%	International fixed interest	United States
CANADA(GOVT OF) 1.75% BDS 01/05/2021 CAD	0.00%	International fixed interest	Canada
BELGIUM(KINGDOM) 2.15% SNR 22/06/66 EURO.01	0.00%	International fixed interest	Belgium
KERING 0.75% SNR EMTN 13/05/28 EUR	0.00%	International fixed interest	France
4.600 ANHEUSER-BUSCH INBEV WOR 01-JUN-20	0.00%	International fixed interest	Belgium
CANADA(GOVT OF) 4% SNR 01/06/2041 CAD1'YQ12	0.00%	International fixed interest	Canada
PVTPPL MARATHON CRE SR 18-FL1 CL A VAR RT 06-15-2028	0.00%	International fixed interest	United States
Industrial / Logistics 185	0.00%	Unlisted property	Australia
IBIDEN CO LTD	0.00%	International equities	Japan
INGERSOLL-RAND 5.75% DUE 06-15-2043	0.00%	International fixed interest	United States
SG HOLDINGS CO LTD	0.00%	International equities	Japan
KEISEI ELECTRIC RAILWAY CO	0.00%	International equities	Japan
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	0.00%	International fixed interest	United States
REGIS RESOURCES LTD	0.00%	International equities	Australia
FHLMC MULTICLASS SER 4024 CL KP 2 03-15-2042	0.00%	International fixed interest	United States
SPAIN(KINGDOM OF) 0% BDS 30/04/2023 EUR10000	0.00%	International fixed interest	Spain
Payable/Receivable EUR	0.00%	International equities	EU EUROPEAN
AMERCO INC	0.00%	International equities	United States
AVINOR AS 0.75% SNR EMTN 01/10/30 EUR	0.00%	International fixed interest	Norway
TELE2 AB	0.00%	International equities	Sweden
TRADEWEB MARKETS INC	0.00%	International equities	United States
BP CAP MKTS AMER 2.772% DUE 11-10-2050	0.00%	International fixed interest	United States

Industrial / Logistics 186		0.00%	Unlisted property	Australia
BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040		0.00%	International fixed interest	United States
HIMARAYA CO LTD		0.00%	International equities	Japan
SEALED AIR CORP		0.00%	International equities	United States
FREDDIE MAC STACR REMIC TR NT CL M-1 144A 1.40863% 09-25-2050		0.00%	International fixed interest	United States
HOKKAIDO COCA COLA BOTTLING CO LTD		0.00%	International equities	Japan
ROLLINS INC COM USD1		0.00%	International equities	United States
FIDELITY NATL INFORMATION SVCS INC 4.75% 05-15-2048		0.00%	International fixed interest	United States
FNMA POOL #AV0022 4% 11-01-2043 BEO		0.00%	International fixed interest	United States
LIVE CATTLE 2110 FUT		0.00%	Commodities	United States
ASSURANT INC		0.00%	International equities	United States
IONIS PHARMACEUTIC COM USD0.001		0.00%	International equities	United States
AMAZON COM INC 2.5% DUE 06-03-2050		0.00%	International fixed interest	United States
SANTEN PHARMACEUTICAL CO		0.00%	International equities	Japan
KLEPIERRE 0.875% SNR 17/02/2031 EUR		0.00%	International fixed interest	France
CARL ZEISS MEDITEC NPV		0.00%	International equities	Germany
PHOENIX GP HLDGS ORD		0.00%	International equities	United Kingdom
FUT JUN 21 LIF LONG GILT		0.00%	International fixed interest	United Kingdom
AIRBNB INC		0.00%	International equities	United States
COMCAST CORP NEW 4.049% DUE 11-01-2052		0.00%	International fixed interest	United States
SWEDISH GOVERNMENT 3.5% BDS 01 JUN 2022		0.00%	International fixed interest	Sweden
ITALY(REPUBLIC OF) T-NOTE 1.0% 15/07/2022		0.00%	International fixed interest	Italy
MEDIOBANCA BANCA DI ITL		0.00%	International equities	Italy
FNMA POOL #FM3412 3.5% 03-01-2046 BEO		0.00%	International fixed interest	United States
Industrial / Logistics 187		0.00%	Unlisted property	Australia
JAPAN(GOVT OF) 1.7% BNDS 20/06/2044		0.00%	International fixed interest	Japan
HOCHTIEF AG		0.00%	International equities	Germany
DAVITA INC		0.00%	International equities	United States
FNMA POOL #BJ4610 3.5% 02-01-2048 BEO		0.00%	International fixed interest	United States
TECK RESOURCES LTD 6.25% DUE 07-15-2041		0.00%	International fixed interest	Canada
NIHON M AND A CENTER I NPV TEMP		0.00%	International equities	Japan
HEICO CORP COM		0.00%	International equities	United States
TPG TELECOM LIMITED ORDINARY FULLY PAID DEFERRED SETTLEMENT		0.00%	International equities	Australia
SINGAPORE EXCHANGE LTD SGD0.01		0.00%	International equities	Singapore
TIS INC		0.00%	International equities	Japan
CIMIC GROUP LIMITED ORDINARY FULLY PAID		0.00%	International equities	Australia
FNMA POOL #MA0667 4% 03-01-2031 BEO		0.00%	International fixed interest	United States
MAPLETREE COMMERIC UNITS		0.00%	International equities	Singapore
ITALY(REPUBLIC OF) 144A 1.45% 1.45% 01/03/2036		0.00%	International fixed interest	Italy
BAYERISCHE MOTOREN WERKE-PFD		0.00%	International equities	Germany
CHILDRENS HOSP CORP 2.585% 02-01-2050		0.00%	International fixed interest	United States
ASCENDAS REAL ESTATE INVESTMENT TRUST		0.00%	International equities	Singapore
YAMAHA GOLD INC		0.00%	International equities	Canada
COMCAST CORP NEW 3.4% DUE 07-15-2046		0.00%	International fixed interest	United States
GLP JREIT REIT		0.00%	International equities	Japan
LCH_IRS BOFAGB2U 15/09/2023 AUD P 0.315% / R 3MBBSW ARIR250321E5		0.00%	International fixed interest	Australia
STAR GAS PARTNERS LP		0.00%	International equities	United States
LYONDELLBASELL 4.625% DUE 02-26-2055		0.00%	International fixed interest	United States
SECURITAS AB SEK2 'B'		0.00%	International equities	Sweden
DELTA AIR LINES INC		0.00%	International equities	United States
CANADA(GOVT OF) 5.75% SNR 01/06/33 CAD1000		0.00%	International fixed interest	Canada
BELGIUM(KINGDOM) 4.5% SNR 28/03/2026 EURO.01		0.00%	International fixed interest	Belgium
VEREIT OPER 2.2% DUE 06-15-2028		0.00%	International fixed interest	United States
4.400 VERIZON COMMUNICATIONS 01-NOV-2034		0.00%	International fixed interest	United States
JSR CORP		0.00%	International equities	Japan
HIKMA PHARMACEUTICALS PLC		0.00%	International equities	United Kingdom
SSR MINING INC COM NPV		0.00%	International equities	Canada
EURAZEO		0.00%	International equities	France
3.250 GALAXY PIPELINE ASSETS 30-SEP-2040		0.00%	International fixed interest	United Arab Em
TELECOM ITALIA SPA		0.00%	International equities	Italy
KINGDOM OF MOROCCO 1.375% 30/03/2026		0.00%	International fixed interest	Morocco
UK(GOVT OF) 0.5% SNR 22/10/2061 GBP1000		0.00%	International fixed interest	United Kingdom
HAMBURG COMM BANK 0.75% SNR EMTN 23/11/23 EUR		0.00%	International fixed interest	Germany
WORLDLINE 0.25% SNR 18/09/2024 EUR		0.00%	International fixed interest	France
KYOWA KIRIN CO LTD		0.00%	International equities	Japan
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051		0.00%	International fixed interest	United States
FNMA POOL #AW3146 4% 06-01-2044 BEO		0.00%	International fixed interest	United States
ECOLAB INC 1.3% DUE 01-30-2031		0.00%	International fixed interest	United States
ORIX JREIT INC		0.00%	International equities	Japan
PVTPL FNMA SRS 20-DNA4 CL M1 FLTG DUE 08-25-2050 BEO		0.00%	International fixed interest	United States
CONAGRA BRANDS INC 1.375% DUE 11-01-2027		0.00%	International fixed interest	United States
UNITED MIZRAHI BANK LIMITED		0.00%	International equities	Israel
SPAIN(KINGDOM OF) 1% SNR 31/10/2050 EUR1000		0.00%	International fixed interest	Spain
JAPAN(GOVT OF) 1.4% SNR 20/12/45 JPY50000		0.00%	International fixed interest	Japan
UNITED STATES TREAS NTS DTD 822 2.625% DUE 03-31-2025 REG		0.00%	International fixed interest	United States
AT&T INC 2.35% DUE 09-05-2029 BEO		0.00%	International fixed interest	United States
JAPAN(GOVT OF) BNDS 2.0% 20/03/2031		0.00%	International fixed interest	Japan
RITCHIE BROS AUCTIONEERS		0.00%	International equities	Canada
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO		0.00%	International fixed interest	United States
REA GROUP LTD		0.00%	International equities	Australia
7ROAD HOLDINGS LTD		0.00%	International equities	Cayman Islands
NOK BNP PARIBAS A/C		0.00%	International equities	Norway
KURARAY CO Y50		0.00%	International equities	Japan
3.000 BANCOLOMBIA SA 29-JAN-2025		0.00%	International fixed interest	Colombia
Industrial / Logistics 136		0.00%	Unlisted property	Australia
Czech koruna		0.00%	International fixed interest	
JAPAN(GOVT OF) 1.8% BDS 20/06/31 JPY1000		0.00%	International fixed interest	Japan
AVIVA 3.375%-FRN LT2 04/12/45 EUR		0.00%	International fixed interest	United Kingdom
HOME DEPOT INC 3.3% DUE 04-15-2040 REG		0.00%	International fixed interest	United States

NASDAQ INC 3.25% DUE 04-28-2050 REG	0.00%	International fixed interest	United States
JAPAN(GOVT OF) 2.3% SNR 20/06/28 JPY50000	0.00%	International fixed interest	Japan
PROGRESS SOFTWARE CORPORATION	0.00%	International equities	United States
BLACKBERRY LTD NPV	0.00%	International equities	Canada
3.733 BANGKOK BANK PCL/HK 25-SEP-2034	0.00%	International fixed interest	Thailand
GENERAL MTRS CO 5.4% 04-01-2048	0.00%	International fixed interest	United States
VISA INC 3.65% 09-15-2047	0.00%	International fixed interest	United States
ORANGE 1.625% SNR 07/04/2032 EUR	0.00%	International fixed interest	France
LCH_RPI BOFAGB2U 03/23/2026 USD P 2.51% / R CPI ARZC190321A2	0.00%	International fixed interest	United States
VIFOR PHARMA AG	0.00%	International equities	Switzerland
CENTURY TOYKO LEASING CORPORATION	0.00%	International equities	Japan
SWISS PRIME SITE AG	0.00%	International equities	Switzerland
ILS BNP PARIBAS A/C	0.00%	International equities	Israel
HIKARI TSUSHIN INC	0.00%	International equities	Japan
NGK INSULATORS LTD	0.00%	International equities	Japan
KOITO MANUFACTURING CO LTD	0.00%	International equities	Japan
PVTP CHESAPEAKE ENERGY CORP 5.5% DUE 02-01-2026/02-05-2021 BEO	0.00%	International fixed interest	United States
UDR INC 2.1% DUE 06-15-2033 REG	0.00%	International fixed interest	United States
BROOKFIELD RENEWA.CLASS A SUB VOTING SHARES	0.00%	International equities	Canada
AUSTRALIA(CMNWLTH) 1.75% SNR 21/06/51 AUD1000	0.00%	International fixed interest	Australia
HAKUHODO DY HOLDING INC	0.00%	International equities	Japan
HEIAN CEREMONY SERVICE CO LTD	0.00%	International equities	Japan
BROTHER INDUSTRIES LTD	0.00%	International equities	Japan
CCL INDUSTRIES INC	0.00%	International equities	Canada
5.450 CEMEX SAB DE CV 19-NOV-2029	0.00%	International fixed interest	Mexico
4.500 BRASKEM NETHERLANDS 10-JAN-2028	0.00%	International fixed interest	Brazil
AVEVA GROUP PLC	0.00%	International equities	United Kingdom
SEIBU HOLDINGS INC	0.00%	International equities	Japan
BELGIUM(KINGDOM) 1.7% SNR 22/06/2050 EURO.01	0.00%	International fixed interest	Belgium
Industrial / Logistics 188	0.00%	Unlisted property	Australia
Colombian peso	0.00%	International fixed interest	
XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD	0.00%	International equities	China
L E LUNDBERGFORETAGEN AB - B SHARES	0.00%	International equities	Sweden
ROHM CO LTD	0.00%	International equities	Japan
MICROSOFT CORP FIXED 4.25% DUE 02-06-2047	0.00%	International fixed interest	United States
CAPCOM CO LTD NPV TEMP	0.00%	International equities	Japan
FNMA POOL #BA0898 3.5% 02-01-2046 BEO	0.00%	International fixed interest	United States
RATIONAL AG	0.00%	International equities	Germany
Industrial / Logistics 189	0.00%	Unlisted property	Australia
Industrial / Logistics 190	0.00%	Unlisted property	Australia
UOL GROUP LIMITED	0.00%	International equities	Singapore
DJ EUR ST50 2106 FU	0.00%	Residual Europe	
FEDERAL HOME LN MTG CORP POOL #G08726 3%10-01-2046 BEO	0.00%	International fixed interest	United States
DEMANT A S	0.00%	International equities	Denmark
FEDERAL HOME LN MTG CORP POOL #C91843 3%09-01-2035 BEO	0.00%	International fixed interest	United States
SUMITOMO DAINIPPON PHARMA CO LTD	0.00%	International equities	Japan
3.875 LUKOIL SECURITIES BV 06-MAY-2030	0.00%	International fixed interest	Russia
JERONIMO MARTINS SGPS SA	0.00%	International equities	Portugal
4.812 VERIZON COMMUNICATIONS 15-MAR-2039	0.00%	International fixed interest	United States
Industrial / Logistics 191	0.00%	Unlisted property	Australia
SHANGHAI ELECTRIC GROUP INC	0.00%	International equities	China
HEINEKEN NV 1% SNR EMTN 04/05/2026 EUR	0.00%	International fixed interest	Netherlands
WENDEL INVESTISSEMENT	0.00%	International equities	France
MITSUI CHEMICALS INC	0.00%	International equities	Japan
CANADIAN UTILITIES LTD A	0.00%	International equities	Canada
BELGIUM(KINGDOM) 1% BDS 22/06/31 EURO.01	0.00%	International fixed interest	Belgium
2.875 OTP BANK NYRT 15-JUL-2029	0.00%	International fixed interest	Hungary
OCEAN SYSTEM CORP	0.00%	International equities	Japan
Industrial / Logistics 192	0.00%	Unlisted property	Australia
OTSUKA CORPORATION	0.00%	International equities	Japan
DEVON ENERGY CORP 5.6 DUE 07-15-2041	0.00%	International fixed interest	United States
KOBAYASHI PHARMACEUTICAL CO	0.00%	International equities	Japan
2.800 ULTRATECH CEMENT LTD 16-FEB-2031	0.00%	International fixed interest	India
WINTERSHALL DEA FI 1.332% GTD SNR 25/09/28 EUR	0.00%	International fixed interest	Germany
WARTECK INVEST AG	0.00%	International equities	Switzerland
ERIE INDEMNITY CO	0.00%	International equities	United States
SMITH A.O CORP	0.00%	International equities	United States
NSK LTD JPY	0.00%	International equities	Japan
Office 43	0.00%	Unlisted property	Australia
DALLAS FORT WORTH TEX INTL ARPT REV 2.919% 11-01-2050 BEO TAXABLE	0.00%	International fixed interest	United States
ABBVIE INC 4.45% DUE 05-14-2046	0.00%	International fixed interest	United States
TOKYU FUDOSAN HOLDINGS CORP	0.00%	International equities	Japan
HIGHLIGHT COMMUNICATIONS AG	0.00%	International equities	Switzerland
NABTESCO CORPORATION	0.00%	International equities	Japan
GULF KEYSTONE PETROLEUM LTD	0.00%	International equities	Bermuda
CITIGROUP INC 2.876% DUE 07-24-2023	0.00%	International fixed interest	United States
ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051	0.00%	International fixed interest	United States
RIOCAN REAL ESTATE INVESTMENT TRUST	0.00%	International equities	Canada
BPCE 0.5%-FRN 15/09/2027 EUR	0.00%	International fixed interest	France
PVTP EAST OHIO GAS CO 3.0% DUE 06-15-2050	0.00%	International fixed interest	United States
Industrial / Logistics 140	0.00%	Unlisted property	Australia
SWIRE PROPERTIES L HKD1	0.00%	International equities	Hong Kong
COVIVIO	0.00%	International equities	France
Industrial / Logistics 194	0.00%	Unlisted property	Australia
Industrial / Logistics 195	0.00%	Unlisted property	Australia
Industrial / Logistics 196	0.00%	Unlisted property	Australia
Industrial / Logistics 141	0.00%	Unlisted property	Australia
SEIKO EPSON CORPORATION	0.00%	Unlisted property	Australia
ASM PACIFIC TECHNOLOGY	0.00%	International equities	Japan
	0.00%	International equities	Cayman Islands

SPRINT SPECTRUM CO 3.36% DUE 09-20-2021	0.00% International fixed interest	United States
JAPAN(GOVT OF) 0.4% SNR 20/09/25 JPY50000	0.00% International fixed interest	Japan
COMMONSPIRIT HLTH 3.347% DUE 10-01-2029	0.00% International fixed interest	United States
Industrial / Logistics 134	0.00% Unlisted property	Australia
HAMAMATSU PHOTONICS KK	0.00% International equities	Japan
HULIC CO LTD	0.00% International equities	Japan
JD SPORTS FASHION ORD	0.00% International equities	United Kingdom
WYNNSTAY GROUP PLC	0.00% International equities	United Kingdom
WARTSILA OYJ	0.00% International equities	Finland
PERSOL HOLDINGS CO NPV	0.00% International equities	Japan
LION CORPORATION	0.00% International equities	Japan
SAMSUNG LIFE INSUR	0.00% International equities	Korea
HYPOTHEKARBANK LENZBURG AG	0.00% International equities	Switzerland
BELGIUM(KINGDOM) 0.1% SNR 22/06/2030 EURO.01	0.00% International fixed interest	Belgium
GNMAII POOL #MA4778 3.5% DUE 10-20-2047 REG	0.00% International fixed interest	United States
BRISTOL MYERS 2.55% DUE 11-13-2050	0.00% International fixed interest	United States
HINO MOTORS LTD	0.00% International equities	Japan
ROMANIA(REP OF) 2.124% SNR MTN 16/07/31 EUR	0.00% International fixed interest	Romania
ISUZU MOTORS JPY50	0.00% International equities	Japan
GENUS PLC	0.00% International equities	United Kingdom
FNMA POOL #AO3400 3% DUE 05-01-2027 BEO	0.00% International fixed interest	United States
KURJITA WATER INDUSTRIES	0.00% International equities	Japan
MAZDA MOTOR CORP Y50	0.00% International equities	Japan
FNMA POOL #MA2163 3.5% 02-01-2045 BEO	0.00% International fixed interest	United States
PVTPL FREDDIE MAC STACR TR SER 19-FTR4 CLS B2 VAR RT 11-25-2047	0.00% International fixed interest	United States
TELECOM ITALIA	0.00% International equities	Italy
MXN BNP PARIBAS A/C	0.00% International equities	Mexico
Energy16	0.00% Other *	US
O REILLY AUTOMOTIVE INC NEW 1.75% 03-15-2031	0.00% International fixed interest	United States
GNMA II JUMBOS 3.5% 30 YEARS SETTLES APRIL	0.00% International fixed interest	United States
CITIGROUP INC FIXED 3.98% 03-20-2030	0.00% International fixed interest	United States
VERIZON COMMUNICATIONS INC 3.15% DUE 03-22-2030	0.00% International fixed interest	United States
ECUADOR(REP OF) 0.5%-VAR SNR 31/07/40 USD1	0.00% International fixed interest	Ecuador
MITSUBISHI HC CAPITAL INC	0.00% International equities	Japan
NOMURA REAL ESTATE HOLDINGS INC	0.00% International equities	Japan
PVTPL FREDDIE MAC STACR TR 2019-FTR3 SER 19-FTR3 CLS B2 VAR 09-25-2047	0.00% International fixed interest	United States
POLA ORBIS HLDG IN	0.00% International equities	Japan
SCHIBSTED ASA	0.00% International equities	Norway
TOYO SUISAN KAISHA	0.00% International equities	Japan
RESONA HOLDINGS INC	0.00% International equities	Japan
WING TAI PROPERTIES LTD	0.00% International equities	Bermuda
NETO ME HOLDINGS LTD	0.00% International equities	Israel
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	0.00% International fixed interest	United States
T&D HOLDINGS INC NPV	0.00% International equities	Japan
AGC INC	0.00% International equities	Japan
NISSHIN SEIFUN GROUP INC	0.00% International equities	Japan
GNMAII POOL #MA6600 3.5% DUE 04-20-2050 REG	0.00% International fixed interest	United States
Industrial / Logistics 198	0.00% Unlisted property	Australia
KEIHAN HOLDINGS CO LTD	0.00% International equities	Japan
DAIWA SECURITIES GROUP INC.	0.00% International equities	Japan
UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG	0.00% International fixed interest	United States
GUOXUAN HIGH TECH CO LTD	0.00% International equities	China
IGM FINANCIAL INC	0.00% International equities	Canada
HITACHI METALS LTD	0.00% International equities	Japan
FUT JUN 21 CBT 5Y T-NOTE	0.00% International fixed interest	United States
REYNOLDS GROUP HOLDINGS INC. TERM LOAN DUE 02-05-2023 BEO	0.00% International fixed interest	United States
Industrial / Logistics 199	0.00% Unlisted property	Australia
COMCAST CORP NEW 2.65% DUE 02-01-2030	0.00% International fixed interest	United States
COLRUYT NV	0.00% International equities	Belgium
6.000 SUZANO AUSTRIA GMBH 15-JAN-2029	0.00% International fixed interest	Brazil
JAPAN POST BANK CO LTD	0.00% International equities	Japan
BANKFINANCIAL CORP	0.00% International equities	United States
NETHERLANDS KING 0% BDS 15/01/2052 EUR1	0.00% International fixed interest	Netherlands
KYUSHU RAILWAY CO	0.00% International equities	Japan
SBI HOLDINGS INC NPV	0.00% International equities	Japan
ELISA CORPORATION OYJ-A S	0.00% International equities	Finland
APPLE INC 3.45% DUE 02-09-2045	0.00% International fixed interest	United States
PVTPL FREDDIE MAC STACR REMIC SER 20-DNA 2 CLS B2 VAR 02-25-2050	0.00% International fixed interest	United States
TOHO CO LTD JPY	0.00% International equities	Japan
MIURA CO LTD	0.00% International equities	Japan
GNMA II JUMBOS 3.5 30 YEARS SETTLES MAY	0.00% International fixed interest	United States
0.875 CZECH GAS NETWORKS INV 31-MAR-2031	0.00% International fixed interest	Luxembourg
Office 44	0.00% Unlisted property	Australia
DAIWA HOUSE REIT I REIT	0.00% International equities	Japan
DEVON ENERGY CORP FIXED 5% DUE 06-15-2045	0.00% International fixed interest	United States
GAME CARD JOYCO HOLDINGS INC	0.00% International equities	Japan
HEATING OIL 2112 FUT	0.00% Commodities	United States
KANSAI PAINT CO LTD	0.00% International equities	Japan
HITACHI CONSTRUCTION MACHINE	0.00% International equities	Japan
NIHON CHOUZAI CO LTD	0.00% International equities	Japan
FNMA POOL #872759 6.5% DUE 06-01-2036 REG	0.00% International fixed interest	United States
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DE PARIS ET D LLE	0.00% International equities	France
FASTIGHETS AB BALDER B SHRS	0.00% International equities	Sweden
Industrial / Logistics 148	0.00% Unlisted property	Australia
ELIA GROUP SA/NV	0.00% International equities	Belgium
BELGIUM(KINGDOM) 3% SNR 22/06/34 EURO.01'73'	0.00% International fixed interest	Belgium
BALT GAS & ELEC CO FIXED 2.9% DUE 06-15-2050	0.00% International fixed interest	United States
GNMAII POOL #AB9182 SER 2042 3% DUE 11-20-2042 BEO	0.00% International fixed interest	United States
GNMA POOL #MA4962 3.5% 01-20-2048 BEO	0.00% International fixed interest	United States

INVESTMENT AB LATOUR	0.00%	International equities	Sweden
SUZUKEN CO LTD	0.00%	International equities	Japan
5.375 ECOPEL SA 26-JUN-2026	0.00%	International fixed interest	Colombia
Industrial / Logistics 150	0.00%	Unlisted property	Australia
DIASORIN SPA	0.00%	International equities	Italy
SES FDR	0.00%	International equities	Luxembourg
KRW BNP PARIBAS A/C	0.00%	International equities	Korea
HIROSE ELECTRIC JPY	0.00%	International equities	Japan
INFRASTRUTTURA WIR NPV	0.00%	International equities	Italy
FHLMC GOLD C09063 4 08-01-2044	0.00%	International fixed interest	United States
Industrial / Logistics 152	0.00%	Unlisted property	Australia
Industrial / Logistics 139	0.00%	Unlisted property	Australia
5.950 BANCO SANTANDER MEXICO 01-OCT-2028	0.00%	International fixed interest	Mexico
COMCAST CORP NEW FIXED 3.3% DUE 04-01-2027	0.00%	International fixed interest	United States
UNITED STATES TREAS NTS TREASURY NOTE 2.25% DUE 12-31-2023 REG	0.00%	International fixed interest	United States
Industrial / Logistics 200	0.00%	Unlisted property	Australia
NIPPON SANSO HOLDINGS CORP	0.00%	International equities	Japan
TOHOKU ELECTRIC POWER JPY	0.00%	International equities	Japan
PVTP KFC HLDG / PIZZA HUT / TACO 4.75% DUE 06-01-2027	0.00%	International fixed interest	United States
WING ON CO INTERNATIONAL LTD	0.00%	International equities	Bermuda
SONGWON INDUSTRIAL CO LTD	0.00%	International equities	Korea
SEB SA	0.00%	International equities	France
NETHERLANDS KING 0.5% SNR 15/01/2040 EUR1	0.00%	International fixed interest	Netherlands
TECK RESOURCES LTD 6% DUE 08-15-2040	0.00%	International fixed interest	Canada
HOUSING NEW ZEALAND LTD 240430 2.183 CB	0.00%	New Zealand fixed interest	New Zealand
APPLE INC 4.375% DUE 05-13-2045	0.00%	International fixed interest	United States
NIPPON SHINYAKU CO LTD	0.00%	International equities	Japan
CK INFRASTRUCTURE	0.00%	International equities	Bermuda
HONG LEONG FINANCE LTD	0.00%	International equities	Singapore
UNITED STATES OF AMERICA TNOTE 1.5%01-15-2023	0.00%	International fixed interest	United States
ZOZO INC	0.00%	International equities	Japan
POWER ASSETS HOLDINGS LIMITED	0.00%	International equities	Hong Kong
YOKOGAWA ELECTRIC JPY	0.00%	International equities	Japan
FUT JUN 21 CBT ULT TNOTE	0.00%	International fixed interest	United States
Industrial / Logistics 201	0.00%	Unlisted property	Australia
AIR CANADA VAR VTG SHS NPV	0.00%	International equities	Canada
TRINITY HEALTH CORP IND 2.632% DUE 12-01-2040 REG	0.00%	International fixed interest	United States
6.000 JUBILANT PHARMA LTD 05-MAR-2024	0.00%	International fixed interest	India
ADEVINTA ASA NOKO.2	0.00%	International equities	Norway
2.375 US TREASURY N/B 15-APR-2021	0.00%	International fixed interest	United States
FNMA POOL BN510 POOL #BN0510 4% DUE 10-01-2048 REG	0.00%	International fixed interest	United States
QUEBECOR INC CLASS B SUB VTG NPV	0.00%	International equities	Canada
U S BANCORP TRANCHE # TR 00175 3.7 01-30-2024	0.00%	International fixed interest	United States
CANADA(GOVT OF) 5.75% BDS 1/6/29 CAD1000	0.00%	International fixed interest	Canada
GILEAD SCIENCES 1.65% DUE 10-01-2030	0.00%	International fixed interest	United States
ATCO LTD	0.00%	International equities	Canada
GOLDMAN SACHS GROUP INC 3.814% DUE 04-23-2029	0.00%	International fixed interest	United States
TELEFONICA DEUTSCHLAND HOLDING AG	0.00%	International equities	Germany
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG	0.00%	International fixed interest	United States
COMCAST CORP NEW 3.25% 11-01-2039	0.00%	International fixed interest	United States
WISITECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED SETTLEM	0.00%	International equities	Australia
SWEDEN(KINGDOM OF) 2.5% SNR 12/05/2025 SEK5000	0.00%	International fixed interest	Sweden
1.500 DBS GROUP HOLDINGS LTD 11-APR-2028	0.00%	International fixed interest	Singapore
EMS CHEMIE HLDS REG	0.00%	International equities	Switzerland
5.125 BBVA BANCOMER SA TEXAS 18-JAN-2033	0.00%	International fixed interest	Mexico
CIGNA CORP NEW SR NT 3.4% 03-15-2051	0.00%	International fixed interest	United States
FNMA POOL #BH5388 3.5% 09-01-2047 BEO	0.00%	International fixed interest	United States
WELLTOWER INC 3.625% DUE 03-15-2024	0.00%	International fixed interest	United States
H LUNDBECK A/S	0.00%	International equities	Denmark
PLAZZA IMMOBILIEN AG	0.00%	International equities	Switzerland
SYSCO CORP 6.6% DUE 04-01-2040	0.00%	International fixed interest	United States
SOHGO SECURITY SERVICE CO LTD	0.00%	International equities	Japan
PVTP CONNECTICUT AVE SECS TR FLTG SER 2020-R02 CLS 2M1 DUE 01-25-2040 BEO	0.00%	International fixed interest	United States
4.200 PT BANK TABUNGAN NEGARA 23-JAN-202	0.00%	International fixed interest	Indonesia
FNMA POOL #BD7522 3.5% 09-01-2046 BEO	0.00%	International fixed interest	United States
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DU LANGUEDOC SC	0.00%	International equities	France
YAMADA DENKI CO	0.00%	International equities	Japan
2.750 COCA-COLA FEMSA SAB CV 22-JAN-2030	0.00%	International fixed interest	Mexico
FUCHS PETROLUB SE	0.00%	International equities	Germany
RECORDATI SPA - NEW	0.00%	International equities	Italy
ASAHI INTECC CO LTD NPV	0.00%	International equities	Japan
PEPTIDREAM INC NPV	0.00%	International equities	Japan
GNMAII POOL #MA4719 3.5% DUE 09-20-2047 REG	0.00%	International fixed interest	United States
KAKAKU.COM INC	0.00%	International equities	Japan
Payable/Receivable GBP	0.00%	International equities	UNITED KINGDOM
4.723 SAUDI ELEC GLB SUKUK 27-SEP-2028	0.00%	International fixed interest	Saudi Arabia
MERCARI INC	0.00%	International equities	Japan
KEIKYU CORP	0.00%	International equities	Japan
AMERICAN WTR CAP CORP 2.8% DUE 05-01-2030	0.00%	International fixed interest	United States
HARMONIC DRIVE SYSTEMS INC	0.00%	International equities	Japan
2.500 KOOKMIN BANK 04-NOV-2030	0.00%	International fixed interest	Korea Republic
ALFRESA HOLDINGS CORP	0.00%	International equities	Japan
CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050	0.00%	International fixed interest	United States
Industrial / Logistics 202	0.00%	Unlisted property	Australia
BASELLANDSCHAFTLICHE KANTONBANK	0.00%	International equities	Switzerland
TOSOH CORPORATION	0.00%	International equities	Japan
BELGIUM(KINGDOM) 1.45% SNR 22/06/37 EURO.01	0.00%	International fixed interest	Belgium
Industrial / Logistics 203	0.00%	Unlisted property	Australia
ASIA OPTICAL CO INC	0.00%	International equities	Taiwan

5.400 SANDS CHINA LTD 08-AUG-2028	0.00%	International fixed interest	Macau
UTD PARCEL SERV 6.2% SNR 15/01/2038 USD2000	0.00%	International fixed interest	United States
Industrial / Logistics 163	0.00%	Unlisted property	Australia
AMP LIMITED	0.00%	International equities	Australia
TMX GROUP LTD COM NPV	0.00%	International equities	Canada
JDE PEETS BV	0.00%	International equities	Netherlands
JAPAN(GOVT OF) 1.5% SNR 20/03/33 JPY50000	0.00%	International fixed interest	Japan
BELGIUM(KINGDOM) 1.25% SNR 22/04/33 EURO.01	0.00%	International fixed interest	Belgium
CLARIANT AG REG	0.00%	International equities	Switzerland
YAMAZAKI BAKING JP50	0.00%	International equities	Japan
JAPAN(GOVT OF) 1.9% SNR 20/03/53 JPY50000	0.00%	International fixed interest	Japan
FEDEX CORP 4.95% 10-17-2048	0.00%	International fixed interest	United States
ITOCHU TECHNO SOLUTIONS CORP	0.00%	International equities	Japan
5.825 BANK OF EAST ASIA LTD (PERP)	0.00%	International fixed interest	Hong Kong
NH FOODS LTD	0.00%	International equities	Japan
3.700 MDGH - GMTN BV 07-NOV-2049	0.00%	International fixed interest	United Arab Em
4.875 ENEL CHILE SA 12-JUN-2028	0.00%	International fixed interest	Chile
4.215 COCA-COLA ICECEK AS 19-SEP-2024	0.00%	International fixed interest	Turkey
ROCKWOOL INTERNATIONAL A/S	0.00%	International equities	Denmark
DORIC NIMROD AIR THREE LTD	0.00%	International equities	Guernsey
IPSEN PROMESSES SA	0.00%	International equities	France
AUSTRALIA GOVERNMENT BOND 3.25% BDS 21/06/2039 AUD1000	0.00%	International fixed interest	Australia
Social8	0.00%	Other*	Australia
FNMA POOL #AU5848 3.5% 09-01-2043 BEO	0.00%	International fixed interest	United States
3.950 LONGFOR HOLDINGS LTD 16-SEP-2029	0.00%	International fixed interest	China
Social9	0.00%	Other*	Australia
BEIJING SINNET TECHNOLOGY CO LTD	0.00%	International equities	China
FEDERAL HOME LN MTG CORP POOL #G61808 3%07-01-2047 BEO	0.00%	International fixed interest	United States
YAMAHA MOTOR CO	0.00%	International equities	Japan
Income Due - ZAR	0.00%	International equities	South Africa
FREDDIE MAC GOLD POOL FG Q44647 3.0%12-01-2046	0.00%	International fixed interest	United States
DAIMLER AG 0.75% SNR EMTN 10/09/30 EUR	0.00%	International fixed interest	Germany
Industrial / Logistics 166	0.00%	Unlisted property	Australia
HENGTONG OPTIC ELECTRIC CO LTD	0.00%	International equities	China
4.250 SAUDI ARABIAN OIL CO 16-APR-2039	0.00%	International fixed interest	Saudi Arabia
5.750 ST MARYS CEMENT INC 28-JAN-2027	0.00%	International fixed interest	Brazil
Industrial / Logistics 204	0.00%	Unlisted property	Australia
6.500 CREDIT SUISSE AG 08-AUG-2023	0.00%	International fixed interest	Switzerland
TURKIYE GARANTI BANKASI	0.00%	International equities	Turkey
Industrial / Logistics 205	0.00%	Unlisted property	Australia
NAGOYA RAILROAD CO LTD	0.00%	International equities	Japan
NETHERLANDS KING 2.25% SNR 15/07/2022 EUR1	0.00%	International fixed interest	Netherlands
6.750 TEVA PHARMACEUTICALS NE 01-MAR-202	0.00%	International fixed interest	Israel
5.500 ORBIA ADVANCE CORP SAB 15-JAN-2048	0.00%	International fixed interest	Mexico
UNITED STATES TREAS BDS 6.125 BDS 08-15-2029 USD1000 BEO	0.00%	International fixed interest	United States
2.783 REPUBLIC OF PERU 23-JAN-2031	0.00%	International fixed interest	Peru
AEVIS VICTORIA SA	0.00%	International equities	Switzerland
3.875 TRANSELEC SA 12-JAN-2029	0.00%	International fixed interest	Chile
4.250 ENEL GENERACION CHILE SA 15-APR-20	0.00%	International fixed interest	Chile
GOLDMAN SACHS 5.15% DUE 05-22-2045	0.00%	International fixed interest	United States
ORION OYJ	0.00%	International equities	Finland
3.343 KASIKORNBANK PCL HK 02-OCT-2031	0.00%	International fixed interest	Thailand
FHLMC GOLD J17644 3.5 01-01-2027	0.00%	International fixed interest	United States
NEW YORK & FIXED 2.606% DUE 08-01-2060	0.00%	International fixed interest	United States
4.850 STAR ENERGY CO ISSUE 14-OCT-2038	0.00%	International fixed interest	Indonesia
CITIGROUP INC 5.15% 21/05/2026	0.00%	International fixed interest	United States
3.890 SAUDI TELECOM CO 13-MAY-2029	0.00%	International fixed interest	Saudi Arabia
PIGEON CORP	0.00%	International equities	Japan
Payable/Receivable BDT	0.00%	International equities	BANGLADESH
FEDERAL HOME LN MTG CORP POOL #C91867 3%04-01-2036 BEO	0.00%	International fixed interest	United States
DENMARK(KINGDOM) 1.5% SNR 15/11/2023 DKK0.01	0.00%	International fixed interest	Denmark
Industrial / Logistics 206	0.00%	Unlisted property	Australia
4.950 AUTORIDAD CANAL DE PANAM 29-JUL-20	0.00%	International fixed interest	Panama
GNMA POOL 5.5 09-15-2035 BEO	0.00%	International fixed interest	United States
Industrial / Logistics 207	0.00%	Unlisted property	Australia
AMPLIFON SPA	0.00%	International equities	Italy
FREEPORT-MCMORAN FIXED 4.125% DUE 03-01-2028	0.00%	International fixed interest	United States
SHEPHERD NEAME LTD	0.00%	International equities	United Kingdom
Industrial / Logistics 208	0.00%	Unlisted property	Australia
SQUARE ENIX HOLDINGS CO LTD	0.00%	International equities	Japan
Industrial / Logistics 209	0.00%	Unlisted property	Australia
MAMMY MART CORP	0.00%	International equities	Japan
ONEOK INC NEW 5.2% DUE 07-15-2048	0.00%	International fixed interest	United States
Industrial / Logistics 162	0.00%	Unlisted property	Australia
4.375 SACI FALABELLA 27-JAN-2025	0.00%	International fixed interest	Chile
5.950 PERIAMA HOLDINGS LLC/DE 19-APR-202	0.00%	International fixed interest	India
5.875 TELEFONICA EUROPE BV (PERP)	0.00%	International fixed interest	Spain
Income Due - THB	0.00%	International equities	Thailand
NEMETSCHKE AG	0.00%	International equities	Germany
Income Due - ILS	0.00%	International equities	Israel
5.250 BBVA BANCO CONTINENTAL 22-SEP-2029	0.00%	International fixed interest	Peru
METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEO TAXABLE	0.00%	International fixed interest	United States
KOBE BUSSAN CO LTD	0.00%	International equities	Japan
3.970 CRCC CHENGAN LTD (PERP)	0.00%	International fixed interest	China
4.000 OJSC NOVO(STEEL FUNDING) 21-SEP-20	0.00%	International fixed interest	Russia
Renewable Energy24	0.00%	Other*	US
JAPAN (GOVERNMENT OF) 1.4% DUE 20-03-2055 REG	0.00%	International fixed interest	Japan
5.600 SHIMAO GROUP HLDGS LTD 15-JUL-2026	0.00%	International fixed interest	China
IRSANZ106 IRS ANZ NZD 250326 RFLT 3ZBSW PFXD 1.06	0.00%	New Zealand fixed interest	New Zealand

SPAIN(KINGDOM OF) TBOND 1.45% 31/10/2071	0.00%	International fixed interest	Spain
FHLMC GOLD Q41008 3.5 06-01-2046	0.00%	International fixed interest	United States
Industrial / Logistics 171	0.00%	Unlisted property	Australia
SWEDEN(KINGDOM OF) 1.5% SNR 13/11/2023 SEK5000	0.00%	International fixed interest	Sweden
ORACLE CORP FIXED 2.95% DUE 04-01-2030	0.00%	International fixed interest	United States
5.875 LENOVO GROUP LTD 24-APR-2025	0.00%	International fixed interest	China
1.625 TINGYI (C.I.) HLDG CORP 24-SEP-202	0.00%	International fixed interest	China
5.950 GRUPO BIMBO SAB DE CV (PERP)	0.00%	International fixed interest	Mexico
WELCIA HOLDINGS CO LTD	0.00%	International equities	Japan
3.375 VEON HOLDINGS BV 25-NOV-2027	0.00%	International fixed interest	Netherlands
CALBEE INC NPV	0.00%	International equities	Japan
FNMA POOL #BJ4594 3.5% 02-01-2048 BEO	0.00%	International fixed interest	United States
FNMA POOL #MA2279 4% 05-01-2045 BEO	0.00%	International fixed interest	United States
FNMA POOL #BJ1693 3.5% 12-01-2047 BEO	0.00%	International fixed interest	United States
SCHLOSS WACHENHEIM AG	0.00%	International equities	Germany
CHINA BIOLOGIC PR COM USD	0.00%	International equities	Cayman Islands
3.949 ADANI ELECTRICITY MUMBAI 12-FEB-20	0.00%	International fixed interest	India
CUMBERLAND PHARMACEUTICALS INC	0.00%	International equities	United States
5.300 RAIZEN FUELS FINANCE 20-JAN-2027	0.00%	International fixed interest	Brazil
CITIGROUP INC 3.142% 01-24-2023	0.00%	International fixed interest	United States
2.500 NBK TIER 2 LTD 24-NOV-2030	0.00%	International fixed interest	Kuwait
GNMA POOL #MA4585 3% 07-20-2047 BEO	0.00%	International fixed interest	United States
3.050 REPUBLIC OF INDONESIA 12-MAR-2051	0.00%	International fixed interest	Indonesia
BELGIUM(KINGDOM) 0.65% SNR 22/06/71 EURO.01	0.00%	International fixed interest	Belgium
DAMARTEX SA	0.00%	International equities	France
ORACLE CORPORATION JAPAN	0.00%	International equities	Japan
5.125 SBERBANK (SB CAP SA) 29-OCT-2022	0.00%	International fixed interest	Russia
SWEDEN(KINGDOM OF) 3.5% SNR 30/03/2039 SEK5000	0.00%	International fixed interest	Sweden
7.000 HTA GROUP LTD 18-DEC-2025	0.00%	International fixed interest	Mauritius
5.750 MELCO RESORTS FINANCE 21-JUL-2028	0.00%	International fixed interest	Hong Kong
FNMA POOL #MA2918 2.5% 01-01-2047 BEO	0.00%	International fixed interest	United States
ORACLE CORP 3.95% DUE 03-25-2051	0.00%	International fixed interest	United States
5.093 PETROBRAS GLOBAL FINANCE 15-JAN-20	0.00%	International fixed interest	Brazil
HYUNDAI AUTOEVER CORP	0.00%	International equities	Korea
AEON CREDIT SERVICES (ASIA) COMPANY LIM	0.00%	International equities	Hong Kong
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016	0.00%	International fixed interest	United States
FRANCE(GOVT OF) 0.5% SNR 25/05/2072 EUR1	0.00%	International fixed interest	France
2.625 ENN ENERGY HOLDINGS LTD 17-SEP-203	0.00%	International fixed interest	China
0.000 TREASURY BILL 13-MAY-2021	0.00%	International fixed interest	United States
PVTPL SOFI CONSUMER LN PROGRAM 2018-3 TR SR 18-3 CL A2 3.67% 08-25-2027	0.00%	International fixed interest	United States
PALIBURG HOLDINGS LTD	0.00%	International equities	Bermuda
4.750 BANCO DO BRASIL (CAYMAN) 20-MAR-20	0.00%	International fixed interest	Brazil
3.125 SAPPY PAPIER HOLDNG GMBH 15-APR-20	0.00%	International fixed interest	South Africa
BRIXMOR OPER PARTNERSHIP LP SR NT 2.25% 04-01-2028	0.00%	International fixed interest	United States
NVIDIA CORP 3.5% DUE 04-01-2050	0.00%	International fixed interest	United States
SWEDEN(KINGDOM OF) 0.125% BDS 12/05/31 SEK5000	0.00%	International fixed interest	Sweden
AMERN WTR CAP CORP 3.75% DUE 09-01-2047	0.00%	International fixed interest	United States
4.625 GRUPO TELEVISIA SAB 30-JAN-2026	0.00%	International fixed interest	Mexico
EAST GROUP CO LTD	0.00%	International equities	China
4.500 PETROLEOS MEXICANOS 23-JAN-2026	0.00%	International fixed interest	Mexico
PVTPL AT&T INC NT 3.65% 09-15-2059	0.00%	International fixed interest	United States
FNMA POOL #BC8677 4% 05-01-2046 BEO	0.00%	International fixed interest	United States
6.375 HYUNDAI CAPITAL AMERICA 08-APR-203	0.00%	International fixed interest	United States
3.160 REPUBLIC OF PANAMA 23-JAN-2030	0.00%	International fixed interest	Panama
6.125 ITAU UNIBANCO HLDG SA/KY (PERP)	0.00%	International fixed interest	Brazil
4.500 NBK TIER 1 FINANCING 2 (PERP)	0.00%	International fixed interest	Kuwait
4.500 MILLICOM INTL CELLULAR 27-APR-2031	0.00%	International fixed interest	Colombia
4.750 NEMAK SAB DE CV 23-JAN-2025	0.00%	International fixed interest	Mexico
5.375 CENTRICA PLC 16-OCT-2043	0.00%	International fixed interest	United Kingdom
MICROSOFT CORP 3.7% DUE 08-08-2046	0.00%	International fixed interest	United States
2.750 QNB FINANCE LTD 12-FEB-2027	0.00%	International fixed interest	Qatar
4.625 BANCO DO BRASIL (CAYMAN) 15-JAN-20	0.00%	International fixed interest	Brazil
4.375 SAUDI ARABIAN OIL CO 16-APR-2049	0.00%	International fixed interest	Saudi Arabia
2.250 HX CEMENT INTER FIN 19-NOV-2025	0.00%	International fixed interest	China
FNMA POOL #AO8187 3% DUE 06-01-2027 BEO	0.00%	International fixed interest	United States
Income Due - EUR	0.00%	International equities	Residual Europ
HON KWOK LAND INVESTMENT COMPANY LIMITED	0.00%	International equities	Hong Kong
Social10	0.00%	Other*	Canada
Retail 37	0.00%	Unlisted property	Australia
AMERICAN WTR CAP CORP 4.15% 06-01-2049	0.00%	International fixed interest	United States
FREDDIE MAC STACR SER 17-DNA3 CL M1 FLTG 03-25-2030	0.00%	International fixed interest	United States
IRS020331 IRS ANZ NZD 020331 RFXD 2.035 PFLT 3ZBSW	0.00%	New Zealand fixed interest	New Zealand
OUG HOLDINGS INC	0.00%	International equities	Japan
2.500 STANDARD CHARTERED PLC 09-SEP-2030	0.00%	International fixed interest	United Kingdom
4.700 PT PERTAMINA (PERSERO) 30-JUL-2049	0.00%	International fixed interest	Indonesia
GENERAL ELEC CO 4.25% DUE 05-01-2040	0.00%	International fixed interest	United States
Industrial / Logistics 210	0.00%	Unlisted property	Australia
3.250 ENN ENERGY HOLDINGS LTD 24-JUL-202	0.00%	International fixed interest	China
4.000 CK HUTCHISON CAPITAL 17 (PERP)	0.00%	International fixed interest	United Kingdom
GNMA POOL #754352 SER 2042 4.5% DUE 05-15-2042 BEO	0.00%	International fixed interest	United States
Industrial / Logistics 211	0.00%	Unlisted property	Australia
4.000 ADANI TRANSMISSION LTD 03-AUG-2026	0.00%	International fixed interest	India
FNMA POOL #257025 6.5% 12-01-2027 BEO	0.00%	International fixed interest	United States
Payable/Receivable SEK	0.00%	International equities	SWEDEN
4.000 ORBIA ADVANCE CORP SAB 04-OCT-2027	0.00%	International fixed interest	Mexico
FHLMC GOLD Q44452 3 11-01-2046	0.00%	International fixed interest	United States
2.250 GAZPROM (GAZ CAPITAL SA) 22-NOV-20	0.00%	International fixed interest	Russia
EBIQUITY PLC	0.00%	International equities	United Kingdom
DENMARK(KINGDOM) 0.25% SNR 15/11/52 DKK0.01	0.00%	International fixed interest	Denmark

CANADA(GOVT OF) 2.75% SNR 01/12/64 CAD1000	0.00% International fixed interest	Canada
JPMORGAN CHASE & CO 4.452% 12-05-2029	0.00% International fixed interest	United States
New Israeli shekel	0.00% International fixed interest	
7.500 SAPPI PAPIER HOLDNG GMBH 15-JUN-20	0.00% International fixed interest	South Africa
4.000 ABU DHABI NATIONAL ENERG 03-OCT-20	0.00% International fixed interest	United Arab Err
GNMA POOL #709861 5.5% 11-15-2039 BEO	0.00% International fixed interest	United States
3.903 PTTEP TREASURY CENTER CO 06-DEC-20	0.00% International fixed interest	Thailand
3.750 STATE OF QATAR 16-APR-2030	0.00% International fixed interest	Qatar
4.000 FIBRIA OVERSEAS FINANCE 14-JAN-202	0.00% International fixed interest	Brazil
6.750 SOUTHERN COPPER CORP 16-APR-2040	0.00% International fixed interest	Peru
1.004 COOPERATIEVE RABOBANK UA 24-SEP-20	0.00% International fixed interest	Netherlands
BROADCOM INC FIXED 4.15% DUE 11-15-2030	0.00% International fixed interest	United States
4.000 SHINHAN BANK 23-APR-2029	0.00% International fixed interest	Korea Republic
5.875 ECOPETROL SA 28-MAY-2045	0.00% International fixed interest	Colombia
SWEDEN(KINGDOM OF) 2.25% BDS 01/06/32 SEK5000	0.00% International fixed interest	Sweden
4.875 SIGMA FINANCE NL 27-MAR-2028	0.00% International fixed interest	Mexico
FNMA POOL #BD0946 4% 06-01-2046 BEO	0.00% International fixed interest	United States
5.625 DP WORLD PLC 25-SEP-2048	0.00% International fixed interest	United Arab Err
Industrial / Logistics 193	0.00% Unlisted property	Australia
6.500 FIRST QUANTUM MINERALS L 01-MAR-20	0.00% International fixed interest	Zambia
PVPL DRYDEN 60 CLO LTD/DRYDEN 60 CLO LLC SER 18-60A CLS X FLTG 07-15-2031	0.00% International fixed interest	United States
Industrial / Logistics 212	0.00% Unlisted property	Australia
INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040	0.00% International fixed interest	United States
Income Due - IDR	0.00% International equities	Indonesia
CITIGROUP INC NEW 2.312% DUE 11-04-2022	0.00% International fixed interest	United States
Industrial / Logistics 197	0.00% Unlisted property	Australia
FNMA POOL #BD9328 3.5% DUE 10-01-2046 BEO	0.00% International fixed interest	United States
FREDDIE MAC GOLD POOL FG Q44646 3.0% 12-01-2046	0.00% International fixed interest	United States
PVPL COX COMMUNICATIONS INC NEW GTD NT 2.95% 10-01-2050	0.00% International fixed interest	United States
4.700 GRUPO BIMBO SAB DE CV 10-NOV-2047	0.00% International fixed interest	Mexico
4.848 DP WORLD CRESCENT LTD 26-SEP-2028	0.00% International fixed interest	United Arab Err
7.250 VEON HOLDINGS BV 26-APR-2023	0.00% International fixed interest	Netherlands
5.275 KASIKORNBANK PCL HK (PERP)	0.00% International fixed interest	Thailand
5.750 BANCO MERCANTIL DE NORTE 04-OCT-20	0.00% International fixed interest	Mexico
AMERICAN INTL GROUP INC 4.25% DUE 03-15-2029	0.00% International fixed interest	United States
6.267 NAKILAT INC 31-DEC-2033	0.00% International fixed interest	Qatar
7.500 SOUTHERN COPPER CORP 27-JUL-2035	0.00% International fixed interest	Peru
1.625 TEVA PHARM FNC NL II 15-OCT-2028	0.00% International fixed interest	Israel
4.950 GAZPROM (GAZ CAPITAL SA) 19-JUL-20	0.00% International fixed interest	Russia
4.500 GRUPO BIMBO SAB DE CV 25-JAN-2022	0.00% International fixed interest	Mexico
Swedish Krona	0.00% International fixed interest	Cash and other
FHLMC GOLD Q45094 3 12-01-2046	0.00% International fixed interest	United States
INDIAN RUPEE	0.00% International equities	INDIA
SAMSE SA	0.00% International equities	France
6.900 PETROBRAS GLOBAL FINANCE 19-MAR-20	0.00% International fixed interest	Brazil
FNMA POOL #310048 6.5% 02-01-2038 BEO	0.00% International fixed interest	United States
HOME DEPOT INC 4.5% DUE 12-06-2048	0.00% International fixed interest	United States
CSC SUGAR 2110 FU	0.00% Commodities	United States
ROLLS ROYCE HLDGS ORD GBP 0.001 C	0.00% International equities	United Kingdom
Social11	0.00% Other*	Canada
5.125 MILLICOM INTL CELLULAR 15-JAN-2028	0.00% International fixed interest	Colombia
FNMA POOL #MA2258 3.5% 05-01-2045 BEO	0.00% International fixed interest	United States
3.750 BANK NEGARA INDONESIA 30-MAR-2026	0.00% International fixed interest	Indonesia
3.000 GAZPROM PJSC (GAZ FN) 29-JUN-2027	0.00% International fixed interest	Russia
KENYAN SHILLING	0.00% International equities	KENYA
5.950 ABJA INVESTMENT CO 31-JUL-2024	0.00% International fixed interest	India
5.125 PERUSAHAAN GAS NEGARA 16-MAY-2024	0.00% International fixed interest	Indonesia
MYR BNP PARIBAS A/C	0.00% International equities	Malaysia
4.750 SHIMAO GROUP HLDGS LTD 03-JUL-2022	0.00% International fixed interest	China
AMGEN INC FIXED 3.15% 02-21-2040	0.00% International fixed interest	United States
5.375 MELCO RESORTS FINANCE 04-DEC-2029	0.00% International fixed interest	Hong Kong
FEDEX CORP 4.55% DUE 04-01-2046	0.00% International fixed interest	United States
NZDBBR365 IRS BNZ NZD 030921 RFXD 0.925 PFLT 3ZBSW	0.00% New Zealand fixed interest	New Zealand
4.000 VEON HOLDINGS BV 09-APR-2025	0.00% International fixed interest	Netherlands
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	0.00% International fixed interest	United States
FNMA POOL #MA1023 4% 02-01-2027 BEO	0.00% International fixed interest	United States
6.067 NAKILAT INC 31-DEC-2033	0.00% International fixed interest	Qatar
ABBVIE INC FIXED 4.7% DUE 05-14-2045	0.00% International fixed interest	United States
PFIZER INC 2.55% DUE 05-28-2040	0.00% International fixed interest	United States
4.875 REPUBLIC OF TURKEY 09-OCT-2026	0.00% International fixed interest	Turkey
FNMA POOL #MA0878 4% DUE 10-01-2031 REG	0.00% International fixed interest	United States
SGD BNP PARIBAS A/C	0.00% International equities	Singapore
Australian Dollar Custodial Account – MMF Australian Direct Property Fund	0.00% Unlisted property	Australia
Payable/Receivable CAD	0.00% International equities	CANADA
MITSUBISHI GAS CHEMICAL CO	0.00% International equities	Japan
FNMA POOL #AB5890 3% DUE 08-01-2027 BEO	0.00% International fixed interest	United States
LCH_IRS BOFAGB2U 17/06/2028 CAD P 2.605% / R 3MCDOR ARIR220321F5	0.00% International fixed interest	Canada
NIK225 SGX 2106 FUT	0.00% International equities	Singapore
2.375 SK HYNIX INC 19-JAN-2031	0.00% International fixed interest	Korea Republic
5.000 BANGKOK BANK PCL/HK (PERP)	0.00% International fixed interest	Thailand
4.700 OJSC NOVO(STEEL FUNDING) 30-MAY-20	0.00% International fixed interest	Russia
AVOLON HLDGS FDG 3.625% DUE 05-01-2022	0.00% International fixed interest	Ireland
TELUS CORP COM (NON CANADIAN)	0.00% International equities	CANADA
4.250 TOWER BERSAMA INFRASTRUC 21-JAN-20	0.00% International fixed interest	Indonesia
Industrial / Logistics 213	0.00% Unlisted property	Australia
ECUADOR(REP OF) 0% SNR 31/07/2030 USD1000	0.00% International fixed interest	Ecuador
YEONG GUAN ENERGY TECHNOLOGY GROUP CO LTD	0.00% International equities	Cayman Islands
FxForward EUR/USD 20210406 1.201975	0.00% International fixed interest	United States
1.400 PT PERTAMINA (PERSERO) 09-FEB-2026	0.00% International fixed interest	Indonesia



COMPUTERSHARE LTD PLACEMENT	0.00%	International equities	Australia
6.125 SHIMAO GROUP HLDGS LTD 21-FEB-2024	0.00%	International fixed interest	China
GNMA POOL #MA3378 4.5% 01-20-2046 BEO	0.00%	International fixed interest	United States
OBERBANK AG	0.00%	International equities	Austria
FAURECIA SE EUR7	0.00%	International equities	France
HANG MINI 2104 FUT	0.00%	International equities	Hong Kong
4.625 TRANSELEC SA 26-JUL-2023	0.00%	International fixed interest	Chile
5.250 REPUBLIC OF TURKEY 13-MAR-2030	0.00%	International fixed interest	Turkey
3.250 NEMAK SAB DE CV 15-MAR-2024	0.00%	International fixed interest	Mexico
FEDERAL HOME LN MTG CORP POOL #058329 4%09-01-2048 BEO	0.00%	International fixed interest	United States
2.550 REPUBLIC OF CHILE 27-JAN-2032	0.00%	International fixed interest	Chile
3.875 LONGFOR PROPERTIES 13-JUL-2022	0.00%	International fixed interest	China
GNMA POOL #AD5926 SER 2043 3% DUE 05-15-2043 REG	0.00%	International fixed interest	United States
South Korean won	0.00%	International fixed interest	
FUT JUN 21 EURO BUXL BND	0.00%	International fixed interest	Germany
HUF BNP PARIBAS A/C	0.00%	International equities	Hungary
5.450 ABJA INVESTMENT CO 24-JAN-2028	0.00%	International fixed interest	India
Payable/Receivable AUD	0.00%	International equities	AUSTRALIA
2.125 UNITED MEXICAN STATES 25-OCT-2051	0.00%	International fixed interest	Mexico
4.375 BHARTI AIRTEL LTD 10-JUN-2025	0.00%	International fixed interest	India
IRS EUR Pay EURIBOR EUR 6M Rec 0.2848% 1	0.00%	International fixed interest	European Mon
6.500 PT PERTAMINA (PERSERO) 07-NOV-2048	0.00%	International fixed interest	Indonesia
6.250 MILLICOM INTL CELLULAR 25-MAR-2029	0.00%	International fixed interest	Colombia
6.625 MILLICOM INTL CELLULAR 15-OCT-2026	0.00%	International fixed interest	Colombia
CBT BEAN MEAL 2105 F	0.00%	Commodities	United States
MPLX LP 4% 03-15-2028	0.00%	International fixed interest	United States
FNMA POOL #AW7132 4% 10-01-2044 BEO	0.00%	International fixed interest	United States
AMERICAN WTR CAP CORP 3.45% DUE 05-01-2050	0.00%	International fixed interest	United States
5.750 TURKCELL ILETISIM HIZMET 15-OCT-20	0.00%	International fixed interest	United States
4.250 ADANI TRANSMISSION LTD 21-MAY-2036	0.00%	International fixed interest	Turkey
HARVIA OYJ ORD	0.00%	International fixed interest	India
FxForward EUR/USD 20210406 1.190654	0.00%	International equities	Finland
Payable/Receivable NZD	0.00%	International fixed interest	United States
1.862 REPUBLIC OF PERU 01-DEC-2032	0.00%	International equities	NEW ZEALAND
Retail 38	0.00%	International fixed interest	Peru
AMP Capital Investors NZ Cash Fund	0.00%	Unlisted property	Australia
Industrial / Logistics 215	0.00%	Cash and cash equivalents	New Zealand
CZK BNP PARIBAS A/C	0.00%	Unlisted property	Australia
FNMA POOL #MA0668 4.5% 03-01-2031 BEO	0.00%	International equities	Czech Republic
Income Due - PHP	0.00%	International fixed interest	United States
ABBVIE INC 4.25% DUE 11-21-2049 REG	0.00%	International equities	Philippines
WESTLAKE 3.5% DUE 01-16-2024	0.00%	International fixed interest	United States
GNMA POOL #AD1383 SER 2043 3% DUE 04-15-2043 REG	0.00%	International fixed interest	United States
FxForward EUR/USD 20210406 1.207385	0.00%	International fixed interest	United States
FxForward EUR/USD 20210406 1.206121	0.00%	International fixed interest	United States
SING INVESTMENTS FINANCE LTD	0.00%	International equities	Singapore
UNISYS CORP	0.00%	International equities	United States
Brevar Howard	0.00%	Other*	Ireland
LME ZINC 2106 FUT	0.00%	Commodities	United States
AEON STORES HK CO HKD0.20	0.00%	International equities	Hong Kong
SWEDEN(KINGDOM OF) 0.5% SNR 24/11/2045 SEK5000	0.00%	International fixed interest	Sweden
FxForward EUR/USD 20210406 1.194569	0.00%	International fixed interest	United States
Payable/Receivable NOK	0.00%	International equities	NORWAY
6.000 RAIFFEISEN BANK INTL 16-OCT-2023	0.00%	International fixed interest	Austria
LME ALUM HG 2105 FUT	0.00%	Commodities	United States
OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBC	0.00%	International fixed interest	United States
2.750 MONDELEZ INTERNATIONAL 13-APR-2030	0.00%	International fixed interest	United States
GMO	0.00%	Other*	Ireland
Payable/Receivable TWD	0.00%	International equities	TAIWAN
BEST WORLD INTERNATIONAL LTD COMMON STOCK	0.00%	International equities	SINGAPORE
FUT JUN 21 EURX EUR-BUND	0.00%	International fixed interest	Germany
NAVIOS MARTITIME PARTNERS LP	0.00%	International equities	Marshall Island
384637798 IRS BNZ NZD 270323 RFXD 0.475 PFLT 3ZBSW	0.00%	New Zealand fixed interest	New Zealand
FxForward EUR/AUD 20210406 1.558449	0.00%	International fixed interest	Australia
FxForward EUR/USD 20210406 1.188714	0.00%	International fixed interest	United States
NAAC REPERFORMING 2004-R1 REMIC PASSTRUCTF CL 144A A1 6.5 DUE 03-25-2034	0.00%	International fixed interest	United States
Taconic	0.00%	Other*	Ireland
Payable/Receivable CHF	0.00%	International equities	SWITZERLAND
Elementum	0.00%	Other*	Ireland
CLP BNP PARIBAS	0.00%	International equities	Chile
PVTP PLK AEROSPACE HLDGS 5.25% 08-15-2022	0.00%	International fixed interest	Ireland
Income Due - NOK	0.00%	International equities	Norway
LCH_IRS MSNYUS33 06/05/2025 HKD P 3MHIBOR / R 0.875% 3210088317	0.00%	International fixed interest	Hong Kong
Industrial / Logistics 214	0.00%	Unlisted property	Australia
Crabel	0.00%	Other*	Ireland
GNMA POOL #693518 SER 2038 5.5% DUE 07-15-2038 BEO	0.00%	International fixed interest	United States
GNMA POOL #644862 5.5% 06-15-2035 BEO	0.00%	International fixed interest	United States
Man	0.00%	Other*	Ireland
NEW ZEALAND DOLLAR	0.00%	International equities	NEW ZEALAND
WYNYARD GROUP LTD TEMP	0.00%	Australasian equities	New Zealand
IRS250323 IRS ANZ NZD 250323 RFXD 0.473 PFLT 3ZBSW	0.00%	New Zealand fixed interest	New Zealand
Engadine	0.00%	Other*	Ireland
Payable/Receivable HKD	0.00%	International equities	HONG KONG
Greenvale	0.00%	Other*	Ireland
Payable/Receivable KRW	0.00%	International equities	KOREA
CVS HEALTH CORP 5.05% DUE 03-25-2048	0.00%	International fixed interest	United States
GSA	0.00%	Other*	Ireland
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	0.00%	International fixed interest	United States
FINABLR PLC	0.00%	International equities	United Kingdom

Tiger Eye	0.00% Other*	Ireland
ENTERGY LA LLC 1.6% DUE 12-15-2030	0.00% International fixed interest	United States
FUT PUT APR 21 CME MINIS&PW3 3330	0.00% International fixed interest	United States
Capula	0.00% Other*	Ireland
IPM	0.00% Other*	Ireland
FEDERAL NATL MTG ASSN GTD MTG POOL #AI6588 4% DUE 07-01-2026 BEO	0.00% International fixed interest	United States
Norwegian krone	0.00% International fixed interest	United States
KC WHEAT 2107 FUT	0.00% Commodities	United States
FxForward EUR/USD 20210406 1.201141	0.00% International fixed interest	United States
GNMA POOL #634399 5.5% 10-15-2034 BEO	0.00% International fixed interest	United States
ESC MNLEHMAN BRTHRS HLDGRR 5.250 D011207M020612GL ESCROW	0.00% International fixed interest	United States
LCH_IRS MSNYUS33 04/05/2025 HKD P 3MHIBOR / R 0.86% 3210850902	0.00% International fixed interest	Hong Kong
JQW PLC ORD NPV	0.00% International equities	Jersey
PVTPL CMO NAAC REPERFORMING LN REMIC TR 2004-R1 CL 144A A2 7.5 DUE 03-25-34 BEO	0.00% International fixed interest	United States
FUT JUN 21 OSE 10Y JGB	0.00% International fixed interest	Japan
SNAM SPA NPV RTS	0.00% Other*	Italy
COFFEE C 2112 FUT	0.00% Commodities	United States
FxForward EUR/USD 20210406 1.211872	0.00% International fixed interest	United States
GAS RBOB 2109 FUT	0.00% Commodities	United States
Income Due - CHF	0.00% International equities	Switzerland
FUT JUN 21 EURX E-SCHATZ	0.00% International fixed interest	Germany
REDUCED INPUT TAX CREDIT (RITC) FE	0.00% International fixed interest	Australia
GAS RBOB 2107 FUT	0.00% Commodities	United States
CMO RALI SER 2006 QS14 TR MTG PASSTHRU CTF CL A-1 6.5% DUE 11-25-2036 REG	0.00% International fixed interest	United States
GNMAII POOL #MA6766 SER 2050 3% DUE 07-20-2050 BEO	0.00% International fixed interest	United States
USDShad	0.00% Commodities	United States
CSC SUGAR 2203 FU	0.00% Commodities	United States
Chinese Yuan	0.00% International fixed interest	Cash and other
WESTPAC	0.00% Cash and cash equivalents	New Zealand
CBT BEAN MEAL 2108 F	0.00% Commodities	United States
FxForward EUR/USD 20210406 1.176853	0.00% International fixed interest	United States
FxForward GBP/USD 20210406 1.395524	0.00% International fixed interest	United States
HG COPPER 2112 F	0.00% Commodities	United States
FNMA POOL #968064 5% 02-01-2022 BEO	0.00% International fixed interest	United States
NEW ISRAELI SHEQEL	0.00% International equities	ISRAEL
FHLMC MULTICLASS FANNIE MAE SER 19-RO6 CLS 2M1 FLTGT RT 09-25-2039	0.00% International fixed interest	United States
PVTPL FHLMC MULTICLASS FLTGT RT SER 19-DNA1 CL M1 01-25-2049	0.00% International fixed interest	United States
PVTPL VENTURE XXIV CLO LTD FLTGT RT SER 16-24A CL AR 10-20-2028 BEO	0.00% International fixed interest	Cayman Islands
FREDDIE MAC STACR TR 2019-HQA3 FLTGT 09-25-2049	0.00% International fixed interest	United States
FANNIE MAE SER 2017-C07 CL1M1 FLTGT DUE 05-25-2030	0.00% International fixed interest	United States
PVTPL SOFI CONSUMER LOAN PROGRAM TRUST SER 18-1 CL A2 3.14% 02-25-2027	0.00% International fixed interest	United States
PVTPL BARINGS CLO LTD 2016-I/BARINGS CLO201 SER 16-1A CLS XR VAR RT 07-23-2030	0.00% International fixed interest	United States
PVTPL REGIONAL MGMT ISSUANCE SER 18-1 CL A 3.83% 07-15-2027	0.00% International fixed interest	United States
ISRACARD LTD COMMON STOCK	0.00% International equities	ISRAEL
PVTPL MARLETTE FDG TR ASSET BACKED NT SER 18-1A CL B 3.19% 03-15-2028	0.00% International fixed interest	United States
PVTPL CMO VERUS SECURITIZATION TR 2018-INV1 VAR RT DUE 03-25-2058 BEO	0.00% International fixed interest	United States
PVTPL FREDDIE MAC STACR REMIC TR SER 20-HQA1 CLS M1 FLTGT 01-25-2050	0.00% International fixed interest	United States
PVTPL GOLDENTREE LN OPPORTUNITIES X LTD / GOLD SR 15-10A CL XR FLTGT 07-20-2031	0.00% International fixed interest	United States
PVTPL OCTAGON INVT PARTNERS IV LTD SR 15-1A CL AR FLTGT 10-20-2026	0.00% International fixed interest	United States
FHLMC MULTICLASS 144A FLTGT RT SER 19-HAQ2 CL M1 04-25-2049	0.00% International fixed interest	United States
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MLI	0.00% International fixed interest	Europe Region
PVTPL CMO MOTEL 6 TR 2017-MTL6 COML MTG PASSTHRU CTF CL B FLTGT RT 08-15-2034	0.00% International fixed interest	United States
PVTPL GOLDENTREE LN OPPORTUNITIES SR 16-12A CL XR VAR RT 07-21-2030	0.00% International fixed interest	Cayman Islands
FANNIE MAE CONN AVE SECS SER 18-C01 CL 1M1 FLTGT 07-25-2030	0.00% International fixed interest	United States
PVTPL ALM XVI LTD SR 15-16A CL AA-R2 FLTGT RT 07-15-2027 BEO	0.00% International fixed interest	United States
PUT FXO CSFPG2L 04/02/2021 USD/JPY 102 European 3527406680	0.00% International fixed interest	United States
NEW TAIWAN DOLLAR	0.00% International equities	TAIWAN
MGM GROWTH PPTYS LLC DUE 03-21-2025 BEO	0.00% International fixed interest	United States
DOW CHEMICAL CO 0.5% SNR 15/03/27 EUR100000	0.00% International fixed interest	United States
FNMA POOL #MA3521 FIXED 4.0% DUE 11-01-2048	0.00% International fixed interest	United States
PVTPL EXETER AUTOMOBILE RECEIVABLES BACKED NT CL B 3.64% 11-15-2022	0.00% International fixed interest	United States
MEXICAN PESO (NEW)	0.00% International equities	MEXICO
Cogent Nom Int Csh A	0.00% Cash and cash equivalents	New Zealand
FxForward CAD/EUR 20210505 0.676521	0.00% International fixed interest	European Mon
Autoroutes Paris-Rhin-Rhône ("APRR")	0.00% Other*	France
H2O	0.00% Other*	Ireland
Anchorage CP	0.00% Other*	Ireland
Sona	0.00% Other*	Ireland
LMR	0.00% Other*	Ireland
Makuria	0.00% Other*	Ireland
Bridgewater	0.00% Other*	Ireland
DE Shaw	0.00% Other*	Ireland
Pharo	0.00% Other*	Ireland
Bloom Tree	0.00% Other*	Ireland
Marshall Wace	0.00% Other*	Ireland
Renaissance Technologies	0.00% Other*	Ireland
Nephila	0.00% Other*	Ireland
Millburn	0.00% Other*	Ireland
Terminated Managers	0.00% Other*	Ireland
New Zealand Dollar Custodial Account – MITNZ Hedged Overseas Shares Portfolio	0.00% International equities	New Zealand
New Zealand Dollar Custodial Account – MITNZ Overseas Shares Portfolio	0.00% International equities	New Zealand
SSgA Passive FX overlay 139% (Hedged Overseas Shares Portfolio)	0.00% International equities	New Zealand
New Zealand Dollar Custodial Account – Hedged Composite Global Shares Portfolio	0.00% International equities	New Zealand
SSgA Passive FX overlay (Hedged Composite Global Shares Portfolio)	0.00% International equities	New Zealand
New Zealand Dollar Custodial Account – MITNZ Natural Resources Portfolio	0.00% Commodities	New Zealand
Australian Dollar Custodial Account – MIF Natural Resources	0.00% Commodities	Australia
New Forests Australia NZ Forest Investment Fund	0.00% Commodities	Australia
NT Passive FX overlay 139% (Natural Resources Portfolio)	0.00% Commodities	New Zealand
New Zealand Dollar Custodial Account – MITNZ Mercer Overseas Sovereign Bond Index Portfolio	0.00% International fixed interest	New Zealand

Australian Dollar Custodial Account – MMF Global Sovereign Bond Fund - Passive Units	0.00%	International fixed interest	Australia
NT Passive FX overlay 100% (ZMTSBI)	0.00%	International fixed interest	New Zealand
New Zealand Dollar Custodial Account – MITNZ Mercer Socially Responsible Global Credit Portfolio	0.00%	International fixed interest	New Zealand
New Zealand Dollar Custodial Account – MITNZ Overseas Fixed Interest Portfolio C	0.00%	International equities	New Zealand
New Zealand Dollar Custodial Account – MITNZ Liquid Alternative Strategy Portfolio	0.00%	Other*	New Zealand
New Zealand Dollar Custodial Account – MITNZ SR Trans-Tasman Shares	0.00%	International equities	New Zealand
NAM Wholesale SRI Equity Fund	0.00%	International equities	New Zealand
New Zealand Dollar Custodial Account – MITNZ Overseas Shares Index Portfolio	0.00%	International equities	New Zealand
New Zealand Dollar Custodial Account – MITNZ Hedged Overseas Shares Index Portfolio	0.00%	International equities	New Zealand
Hedged Overseas Shares Index NT Overlay	0.00%	International equities	New Zealand
NT Reverse FX Overlay - Listed Infrastructure	0.00%	Other*	New Zealand
NT Reverse FX overlay - Unlisted Property	0.00%	Other*	New Zealand
NT Reverse FX Overlay - Listed Property	0.00%	Other*	New Zealand
NT Reverse FX Overlay - Unlisted Infrastructure	0.00%	Other*	New Zealand
THAILAND(KINGDOM) 4% SNR 17/06/2066 THB1000'6	0.00%	International fixed interest	Thailand
THAILAND(KINGDOM) 3.6% SNR 17/06/2067 THB1000	0.00%	International fixed interest	Thailand
Thai baht	0.00%	International fixed interest	Thailand
I/O CMO COMM 2013-CCRE7 MTG TR MTG PASS THRU CTF CL X-A 03-10-2046 REG	0.00%	International fixed interest	United States
ESC LEHMAN BROTH HLD INC D05/17/07 5.857MN56	0.00%	International fixed interest	United States
I/O CMO COMM 2012-CCRE4 MTG TR MTG PASS THRU CTF CL X-A 10-15-2045 REG	0.00%	International fixed interest	United States
I/O WFRBS COML MTG TR FLTG RT 1.253534 DUE 05-15-2047	0.00%	International fixed interest	United States
I/O CMO JPMBB COML MTG SECS TR '2014-C23 XA'FRN 09-15-2047	0.00%	International fixed interest	United States
Brazilian real	0.00%	International fixed interest	United States
BRITISH TELECOM 071228 CB 5.75	0.00%	International fixed interest	United Kingdom
GIVAUDAN FINANCE EUROPE BV 220427 1.00 CB	0.00%	International fixed interest	Netherlands
NUTRIEN LTD 150325 3.375 CB	0.00%	International fixed interest	Canada
UDR INC 150831 3.00 CB	0.00%	International fixed interest	United States
SIMON PROPERTY GROUP LP 130929 2.45 CB	0.00%	International fixed interest	United States
XCEL ENERGY INC 011229 2.60 CB	0.00%	International fixed interest	United States
GENERAL MOTORS FINANCIAL COMPANY INC 260225 2.90 CB	0.00%	International fixed interest	United States
AMERICA MOVIL SAB DE CV 220429 3.625 CB	0.00%	International fixed interest	Mexico
HCP INC 150726 3.25 CB	0.00%	International fixed interest	United States
CIGNA CORP 150331 2.375 CB	0.00%	International fixed interest	United States
MASCO CORP 150231 2.00 CB	0.00%	International fixed interest	United States
GENERAL MOTORS FINANCIAL COMPANY INC 200527 0.60 CB	0.00%	International fixed interest	United States
ADOBE INC 010230 2.30 CB	0.00%	International fixed interest	United States
NEXTERA ENERGY CAPITAL HOLDINGS INC 010525 2.75 CB	0.00%	International fixed interest	United States
THERMO FISHER SCIENTIFIC INC 250325 4.133 CB	0.00%	International fixed interest	United States
FISERV INC 010627 2.25 CB	0.00%	International fixed interest	United States
AMCOR FINANCE USA INC 280426 3.625 CB	0.00%	International fixed interest	United States
AIR PRODUCTS AND CHEMICALS INC 150530 2.05 CB	0.00%	International fixed interest	United States
STATE GRID OVERSEAS INVESTMENT 050832 1.303 CB	0.00%	International fixed interest	British Virgin Isl
PRAXAIR INC 100850 2.00 CB	0.00%	International fixed interest	United States
O REILLY AUTOMOTIVE INC 150331 1.75 CB	0.00%	International fixed interest	United States
BAIDU INC 091030 2.375 CB	0.00%	International fixed interest	Cayman Islands
KROGER CO 150131 1.70 CB	0.00%	International fixed interest	United States
METROPOLITAN LIFE GLOBAL FUNDING I 070131 1.55 CB	0.00%	International fixed interest	United States
EASTERN POWER NETWORKS PLC 080324 5.75 CB	0.00%	International fixed interest	United Kingdom
TELEFONICA EMISIONES SAU 050224 1.069 CB	0.00%	International fixed interest	Spain
UNIBAIL RODAMCO WESTFIELD SE 290632 2.00 CB	0.00%	International fixed interest	France
WOLTERS KLUWER NV 030730 0.75 CB	0.00%	International fixed interest	Netherlands
DAIMLER AG 100930 0.75 CB	0.00%	International fixed interest	Germany
ABB FINANCE BV 190130 0.00 CB	0.00%	International fixed interest	Netherlands
NATIONAL AUSTRALIA BANK LTD 300828 1.375 CB	0.00%	International fixed interest	Australia
CITI GROUP INC 210526 5.15 CORP BOND	0.00%	International fixed interest	United States
ABBEY NATIONAL TREASURY SERVICES PLC 140122 1.125 CB	0.00%	International fixed interest	United Kingdom
ABBVIE INC 140525 3.60 CB	0.00%	International fixed interest	United States
ALLSTATE CORP 151232 6.125 CB	0.00%	International fixed interest	United States
AMERICAN INTERNATIONAL GROUP INC 260423 5.0 CB	0.00%	International fixed interest	United States
COMPAGNIE DE SAINT GOBAIN SA 151124 5.625 CB	0.00%	International fixed interest	France
HUTCHISON WHAMPOA FINANCE UK 241126 5.62	0.00%	International fixed interest	United Kingdom
HOME DEPOT INC 161236 5.875 CB	0.00%	International fixed interest	United States
DEUTSCHE TELEKOM INTERNATIONAL FINANCE 150630 8.75 CB	0.00%	International fixed interest	Netherlands
KIMBERLY CLARK CORP 010837 6.625 CB	0.00%	International fixed interest	United States
JOHNSON AND JOHNSON 150837 5.95 CB	0.00%	International fixed interest	United States
ASTRAZENECA PLC 150937 6.45 CB	0.00%	International fixed interest	United Kingdom
UNITED PARCEL SERVICE 150138 6.20 CB	0.00%	International fixed interest	United States
AMERICAN EXPRESS CO 190338 8.15 CB	0.00%	International fixed interest	United States
ORACLE CORP 150438 6.50 CB	0.00%	International fixed interest	United States
GLAXOSMITHKLINE CAPITAL INC 150538 6.375 CB	0.00%	International fixed interest	United States
COVENTRY BUILDING SOCIETY 280922 5.875 CB	0.00%	International fixed interest	United Kingdom
CVS HEALTH CORP 150939 6.125 CB	0.00%	International fixed interest	United States
COOPERATIEVE RABOBANK UA 240541 5.25 CB	0.00%	International fixed interest	Netherlands
MICROSOFT CORP 010639 5.20 CB	0.00%	International fixed interest	United States
ASSICURAZIONI GENERALI 160924 5.125 CB	0.00%	International fixed interest	Italy
PETROLEOS MEXICANOS 020622 8.25 CB	0.00%	International fixed interest	Mexico
CISCO SYSTEMS INC 150239 5.90 CB	0.00%	International fixed interest	United States
TESCO 240222 6.125 CB	0.00%	International fixed interest	United Kingdom
ROCHE HOLDINGS INC 010339 7.00 CB	0.00%	International fixed interest	United States
HSBC HOLDINGS PLC 140142 6.10 CB	0.00%	International fixed interest	United Kingdom
GRUPO BIMBO SAB DE CV 250122 4.50 CB	0.00%	International fixed interest	Mexico
BERKSHIRE HATHAWAY INC 110243 4.5 CB	0.00%	International fixed interest	United States
PKO FINANCE AB PUBL 260922 4.63 CB	0.00%	International fixed interest	Sweden
AMGEN INC 130929 4.00 CB	0.00%	International fixed interest	United States
ONEOK PARTNERS LP 011022 3.375 CB	0.00%	International fixed interest	United States
AMERICAN EXPRESS CO 031242 4.05 CB	0.00%	International fixed interest	United States
BPCE SA 160124 2.875 CB	0.00%	International fixed interest	France
MUFG BANK LTD 260223 3.20 CB	0.00%	International fixed interest	Japan
BANCO SANTANDER SA 190123 FRN	0.00%	International fixed interest	Spain

BARCLAYS PLC 120227 3.25 CB	0.00% International fixed interest	United Kingdom
ALLSTATE CORP 150643 4.50 CB	0.00% International fixed interest	United States
BMW US CAPITAL LLC 110426 2.80 CB	0.00% International fixed interest	United States
TWDC ENTERPRISES 18 CORP 300746 3.0 CB	0.00% International fixed interest	United States
OOREDOO INTERNATIONAL FINANCE LTD 220626 3.75 CB	0.00% International fixed interest	Bermuda
KLEPIERRE SA 131232 1.625 CB	0.00% International fixed interest	France
WESTPAC BANKING CORP 020525 2.125 CB	0.00% International fixed interest	Australia
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 150946 3.30 CB	0.00% International fixed interest	Netherlands
EASTMAN CHEMICAL CO 011228 4.50 CB	0.00% International fixed interest	United States
NIKE INC 011146 3.375 CB	0.00% International fixed interest	United States
U S BANCORP 220726 2.375 CB	0.00% International fixed interest	United States
CANADIAN NATIONAL RAILWAY CO 020846 3.20 CB	0.00% International fixed interest	Canada
AVINOR AS 090227 1.25 GB	0.00% International fixed interest	Norway
NATIONAL GRID GAS FINANCE PLC 220928 2.125 CB	0.00% International fixed interest	United Kingdom
COFIROUTE SA 090928 0.75 CB	0.00% International fixed interest	France
ECOLAB INC 011126 2.70 CB	0.00% International fixed interest	United States
INTEL CORP 190526 2.60 CB	0.00% International fixed interest	United States
MCDONALDS CORP 010347 4.45 CB	0.00% International fixed interest	United States
EDP FINANCE BV 290923 1.875 CB	0.00% International fixed interest	Netherlands
KEYCORP 300428 4.10 CB	0.00% International fixed interest	United States
HOME DEPOT INC 150647 3.90 CB	0.00% International fixed interest	United States
MITSUBISHI UFJ FINANCIAL GROUP INC 020328 3.961 CB	0.00% International fixed interest	Japan
3M CO 140948 4.00 CB	0.00% International fixed interest	United States
APT PIPELINES LTD 150727 4.25 CB	0.00% International fixed interest	Australia
HYUNDAI CAPITAL SERVICES INC 060322 3.00 CB	0.00% International fixed interest	Korea
ERP OPERATING LP 010827 3.25 CB	0.00% International fixed interest	United States
BEIJING GAS SINGAPORE CAPITAL CORP 310522 2.75 CB	0.00% International fixed interest	British Virgin Isl
AVALONBAY COMMUNITIES INC 150527 3.35 CB	0.00% International fixed interest	United States
MCKESSON CORP 170229 3.125 CB	0.00% International fixed interest	United States
HYUNDAI CAPITAL SERVICES INC 290827 3.625 CB	0.00% International fixed interest	Korea
AUSTRALIA PACIFIC AIRPORTS MELBOURNE PTY LTD 260923 3.125 CB	0.00% International fixed interest	Australia
ENEL FINANCE INTERNATIONAL NV 250527 3.625 CB	0.00% International fixed interest	Netherlands
PROLOGIS LP 300629 2.25 CB	0.00% International fixed interest	United States
FALABELLA SA 301027 3.75 CB	0.00% International fixed interest	Chile
ESSITY AB PUBL 300327 1.625 CB	0.00% International fixed interest	Sweden
SIMON PROPERTY GROUP LP 011227 3.375 CB	0.00% International fixed interest	United States
SANTANDER UK GROUP HOLDING PLC 031128 3.823 CB	0.00% International fixed interest	United Kingdom
BANCO SANTANDER SA 170125 1.125 CB	0.00% International fixed interest	Spain
OREILLY AUTOMOTIVE INC 010927 3.60 CB	0.00% International fixed interest	United States
IBERDROLA FINANZAS SA 130927 1.25 CB	0.00% International fixed interest	Spain
NATURGY FINANCE BV 290128 1.50 CB	0.00% International fixed interest	Netherlands
TRAVELERS COMPANIES INC 070348 4.05 CB	0.00% International fixed interest	United States
ISRAEL ELECTRIC CORP LTD 140828 4.25 CB	0.00% International fixed interest	Israel
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE 070228 3.40 CB	0.00% International fixed interest	United States
PFIZER INC 150948 4.20 CB	0.00% International fixed interest	United States
AVALONBAY COMMUNITIES INC 010629 3.30 CB	0.00% International fixed interest	United States
NESTLE HOLDINGS INC 240948 4.00 CB	0.00% International fixed interest	United States
ABB FINANCE USA INC 030428 3.80 CB	0.00% International fixed interest	United States
COMMONWEALTH BANK OF AUSTRALIA 160328 3.90 CB	0.00% International fixed interest	Australia
SABIC CAPITAL II BV 101023 4.00 CB	0.00% International fixed interest	Netherlands
ARCHER DANIELS MIDLAND CO 120925 1.00 CB	0.00% International fixed interest	United States
ELI LILLY AND CO 011131 0.625 CB	0.00% International fixed interest	United States
MERCK AND CO INC 070349 4.0 CB	0.00% International fixed interest	United States
EXPERIAN FINANCE PLC 010229 4.25 CB	0.00% International fixed interest	United Kingdom
RELX CAPITAL INC 180329 4.0 CB	0.00% International fixed interest	United States
MORGAN STANLEY 230130 4.431 CB	0.00% International fixed interest	United States
BNP PARIBAS SA 280824 1.125 CB	0.00% International fixed interest	France
DEUTSCHE BANK MEXICO SA INST DE BANC MULT DIV 151224 5.25 CB	0.00% International fixed interest	Mexico
US BANCORP 300124 3.70 CB	0.00% International fixed interest	United States
OMNICOM FINANCE HOLDINGS PLC 080727 0.80 CB	0.00% International fixed interest	United Kingdom
BANK OF AMERICA CORP 250425 2.932 CB	0.00% International fixed interest	United States
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 150329 1.75 CB	0.00% International fixed interest	France
NORFOLK SOUTHERN CORP 011149 3.40 CB	0.00% International fixed interest	United States
SOCIETE GENERALE SA 240929 0.875 CB	0.00% International fixed interest	France
KOREA GAS CORP 120224 3.875 CB	0.00% International fixed interest	Korea
TENCENT HOLDINGS LTD 110429 3.975 CB	0.00% International fixed interest	Cayman Islands
NOVARTIS CAPITAL CORP 060544 4.40 CB	0.00% International fixed interest	United States
COMCAST CORP 010344 4.75 CB	0.00% International fixed interest	United States
CONINENTAL AG 120923 0.00 CB	0.00% International fixed interest	Germany
SNAM SPA 120934 1.00 CB	0.00% International fixed interest	Italy
AIR LIQUIDE FINANCE SA 100929 2.25 CB	0.00% International fixed interest	France
JPMORGAN CHASE & CO 151030 2.739 CB	0.00% International fixed interest	United States
BOSTON PROPERTIES LP 210629 3.40 CB	0.00% International fixed interest	United States
BANK OF AMERICA CORP 221030 2.884 CB	0.00% International fixed interest	United States
DAIMLER INTERNATIONAL FINANCE BV 111124 1.625 CB	0.00% International fixed interest	Netherlands
COCA COLA HBC FINANCE BV 140527 1.00 CB	0.00% International fixed interest	Netherlands
SUMITOMO MITSUI FINANCIAL GROUP INC 160729 3.04 CB	0.00% International fixed interest	Japan
NYKREDIT REALKREDIT A/S 170125 0.625 CB	0.00% International fixed interest	Denmark
HOME DEPOT INC 151249 3.125 CB	0.00% International fixed interest	United States
ROYAL BANK OF CANADA 280127 2.328 CB	0.00% International fixed interest	Canada
PHILLIPS 66 060423 3.70 CB	0.00% International fixed interest	United States
BANCO BILBAO VIZCAYA ARGENTARIA SA 140127 0.50 CB	0.00% International fixed interest	Spain
TOYOTA MOTOR CREDIT CORP 010425 3.0 CB	0.00% International fixed interest	United States
MARS INC 160732 1.625 CB	0.00% International fixed interest	United States
ASTRAZENECA PLC 060850 2.125 CB	0.00% International fixed interest	United Kingdom
BOUYGUES SA 240728 1.125 CB	0.00% International fixed interest	France
ALIMENTATION COUCHE TARD INC 250130 2.95 CB	0.00% International fixed interest	Canada
CONNECTICUT LIGHT AND POWER CO 150444 4.30 CB	0.00% International fixed interest	United States
APPLE INC 110530 1.65 CB	0.00% International fixed interest	United States

KERING SA 130528 0.75 CB	0.00% International fixed interest	France
CLOROX CO 150530 1.80 CB	0.00% International fixed interest	United States
COVENTRY BUILDING SOCIETY 210925 1.00 CB	0.00% International fixed interest	United Kingdom
VINCI SA 271128 0.00 CB	0.00% International fixed interest	France
CANADIAN IMPERIAL BANK OF COMMERCE 231025 0.95 CB	0.00% International fixed interest	Canada
TOYOTA MOTOR CREDIT CORP 191126 0.75 CB	0.00% International fixed interest	United States
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 071227 0.875 CB	0.00% International fixed interest	France
QUEST DIAGNOSTICS INC 300631 2.80 CB	0.00% International fixed interest	United States
CAMDEN PROPERTY TRUST 150530 2.80 CB	0.00% International fixed interest	United States
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP IN 020725 2.125 CB	0.00% International fixed interest	Cayman Islands
AT AND T INC 010660 3.85 CB	0.00% International fixed interest	United States
BMW INTERNATIONAL INVESTMENT BV 080324 0.75 CB	0.00% International fixed interest	Netherlands
SNAM SPA 170630 0.75 CB	0.00% International fixed interest	Italy
DEUTSCHE BANK AG 221228 1.875 CB	0.00% International fixed interest	Germany
VF CORP 230425 2.40 CB	0.00% International fixed interest	United States
TERNA RETE ELETTRICA NAZIONALE SPA 240732 0.75 CB	0.00% International fixed interest	Italy
BANK OF MONTREAL 010525 1.85 CB	0.00% International fixed interest	Canada
REALTY INCOME CORP 151230 1.625 CB	0.00% International fixed interest	United States
KLEPIERRE SA 170231 0.875 CB	0.00% International fixed interest	France
MIZUHO FINANCIAL GROUP INC 080931 1.979 CB	0.00% International fixed interest	Japan
TRANSCONTINENTAL GAS PIPE LINE COMPANY LLC 150530 3.25 CB	0.00% International fixed interest	United States
UNITED UTILITIES WATER FINANCE PLC 281029 0.875 CB	0.00% International fixed interest	United Kingdom
VERBUND AG 010441 0.90 CB	0.00% International fixed interest	Austria
AT AND T INC 150644 4.80 CB	0.00% International fixed interest	United States
ORANGE SA 160929 0.125 CB	0.00% International fixed interest	France
BUPA FINANCE PLC 170621 3.375 CB	0.00% International fixed interest	United Kingdom
BNP PARIBAS SA 130731 1.25 CB	0.00% International fixed interest	France
EXPERIAN FINANCE PLC 291025 0.739 CB	0.00% International fixed interest	United Kingdom
COCA COLA CO 090341 1.00 CB	0.00% International fixed interest	United States
OOREDOO INTERNATIONAL FINANCE LTD 080431 2.625 CB	0.00% International fixed interest	Bermuda
SCENTRE MANAGEMENT LTD 160726 3.875 CB	0.00% International fixed interest	Australia
CLOVERIE PLC 160924 1.75 CB	0.00% International fixed interest	Ireland
SCENTRE GROUP TRUST1 120225 3.50 CB	0.00% International fixed interest	Australia
ROCHE HOLDINGS INC 281144 4.00 CB	0.00% International fixed interest	United States
NORDEA BANK AB 120225 1.125 CB	0.00% International fixed interest	Finland
UNION PACIFIC CORP 010235 3.375 CB	0.00% International fixed interest	United States
KINDER MORGAN INC 160322 1.50 CB	0.00% International fixed interest	United States
TELSTRA CORPORATION LTD 070425 3.125 CB	0.00% International fixed interest	Australia
STANDARD CHARTERED PLC 170425 3.20 CB	0.00% International fixed interest	United Kingdom
SYDNEY AIRPORT FINANCE CO PTY LTD 300425 3.375 CB	0.00% International fixed interest	Australia
OP CORPORATE BANK PLC 200522 2.50 CB	0.00% International fixed interest	Finland
WHIRLPOOL FINANCE LUXEMBOURG SARL 021126 1.25 CB	0.00% International fixed interest	Luxembourg
EQUATE PETROCHEMICAL BV 031126 4.25 CB	0.00% International fixed interest	Netherlands
CANADIAN NATIONAL RAILWAY CO 220945 3.95 CB	0.00% International fixed interest	Canada
UNICREDIT SPA 241026 2.125 CB	0.00% International fixed interest	Italy
ALLSTATE CORP 151226 3.28 CB	0.00% International fixed interest	United States
MEDTRONIC INC 150335 4.375 CB	0.00% International fixed interest	United States
PNC BANK NA 010625 3.25 CB	0.00% International fixed interest	United States
CVS HEALTH CORP 200735 4.875 CB	0.00% International fixed interest	United States
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 161125 3.70 CB	0.00% International fixed interest	United States
MANULIFE FINANCIAL CORP 040326 4.15 CB	0.00% International fixed interest	Canada
NIKE INC 011145 3.875 CB	0.00% International fixed interest	United States
COLGATE PALMOLIVE CO 150845 4.00 CB	0.00% International fixed interest	United States
CSCEC FINANCE CAYMAN II LTD 050722 2.9 CB	0.00% International fixed interest	Cayman Islands
ING GROEP NV 290327 3.95 CB	0.00% International fixed interest	Netherlands
DH EUROPE FINANCE SA 080725 2.50 CB	0.00% International fixed interest	Luxembourg
BANK OF CHINA LTD HONG KONG BRANCH 300625 3.875 CB	0.00% International fixed interest	Hong Kong
PROCTER AND GAMBLE CO 251047 3.50 CB	0.00% International fixed interest	United States
BLACKSTONE HOLDINGS FINANCE CO LLC 051026 1.00 CB	0.00% International fixed interest	United States
CREDIT SUISSE AG LONDON BRANCH 100426 1.50 CB	0.00% International fixed interest	United Kingdom
UNILEVER CAPITAL CORP 151132 5.90 CB	0.00% International fixed interest	United States
TORONTO DOMINION BANK 240724 3.226 CB	0.00% International fixed interest	Canada
MAPFRE SA 190526 1.625 CB	0.00% International fixed interest	Spain
VERIZON COMMUNICATIONS INC 160347 5.50 CB	0.00% International fixed interest	United States
EASTMAN CHEMICAL CO 260523 1.50 CB	0.00% International fixed interest	United States
BANK OF AMERICA CORP 220622 3.228 CB	0.00% International fixed interest	United States
SYDNEY AIRPORT FINANCE CO PTY LTD 260428 1.75 CB	0.00% International fixed interest	Australia
CARDINAL HEALTH INC 150627 3.41 CB	0.00% International fixed interest	United States
MORGAN STANLEY 070224 3.00 CB	0.00% International fixed interest	United States
VICINITY CENTRES RE LTD 070426 3.375 CB	0.00% International fixed interest	Australia
EUROGRID GMBH 180428 1.50 CB	0.00% International fixed interest	Germany
EMD FINANCE LLC 190325 3.25 CB	0.00% International fixed interest	United States
EFFECT EXPOSURE CAD	0.00% International fixed interest	Canada
CREDIT AGRICOLE LONDON 100127 4.125 CB	0.00% International fixed interest	United Kingdom
CAN 10YR BND 2106 FU	0.00% International fixed interest	Canada
CITIGROUP INC 300745 4.65 CB	0.00% International fixed interest	United States
DP WORLD LTD 250926 2.375 CB	0.00% International fixed interest	United Arab Em
EURO BOBL 2106 FUT	0.00% International fixed interest	Germany
ENEL FINANCE INTERNATIONAL NV 201027 1.00 CB	0.00% International fixed interest	Netherlands
ENTERPRISE PRODUCTS OPER 310130 2.80 CB	0.00% International fixed interest	United States
EFFECT EXPOSURE EUR	0.00% International fixed interest	Residual Europe
TAKEON	0.00% International fixed interest	Residual Europe
FRANCE TELECOM 8.5 010331	0.00% International fixed interest	France
FUTURES MARGIN-CAD	0.00% International fixed interest	Canada
EFFECT EXPOSURE GBP	0.00% International fixed interest	United Kingdom
LONG GILT 2106 FUT	0.00% International fixed interest	United Kingdom
GOLDMAN SACHS AND CO LLC 010529 4.223 CB	0.00% International fixed interest	United States
HEALTH CARE REIT INC 010625 4.00 CB	0.00% International fixed interest	United States
INTESA SANPAOLO SPA 120123 3.375 CB	0.00% International fixed interest	Italy

JPMORGAN CHASE AND CO 010228 3.782 CB	0.00% International fixed interest	United States
KIMCO REALTY CORP 010225 3.30 CB	0.00% International fixed interest	United States
NATIONWIDE BLDG SOCIETY 010824 4.363 CB	0.00% International fixed interest	United Kingdom
NORTHUMBRIAN WATER FINANCE PLC 111026 1.625 CB	0.00% International fixed interest	United Kingdom
NZD TAKEON CASH ACCT	0.00% International fixed interest	New Zealand
RELIANCE INDUSTRIES LTD 301127 3.667 CB	0.00% International fixed interest	India
STATE GRID EUROPE DEVELOPMENT 2014 PLC 260122 1.50 CB	0.00% International fixed interest	United Kingdom
SUMITOMO MITSUI BANKING CORP 240723 2.75 CB	0.00% International fixed interest	Japan
STRYKER CORP 301127 2.125 CB	0.00% International fixed interest	United States
TARGET CORP 010742 4.00 CB	0.00% International fixed interest	United States
UBS GROUP FUNDING JERSEY LTD 150426 4.125 CB	0.00% International fixed interest	Switzerland
UNITEDHEALTH GROUP INC 150735 4.625 CB	0.00% International fixed interest	United States
BNP USD COLL ACCT	0.00% International fixed interest	United States
EFFECT EXPOSURE USD	0.00% International fixed interest	United States
US 10YR NOTE 2106 F	0.00% International fixed interest	United States
WASTE CONNECTIONS INC 010230 2.60 CB	0.00% International fixed interest	Canada
THE BARING ASIA PRIVATE EQUITY FUND IV LP	0.00% Other*	United States
THE BARING ASIA PRIVATE EQUITY FUND V LP	0.00% Other*	United States
DIRECT CAPITAL IV	0.00% Other*	New Zealand
DIRECT CAPITAL V	0.00% Other*	New Zealand
MERCER PRIVATE INVESTMENT PARTNERS IV SICAV SIF CLASS A	0.00% Other*	United States
MERCER PRIVATE INVESTMENT PARTNERS V SICAV SIF CLASS A	0.00% Other*	United States
PIONEER CAPITAL PARTNERS II LP	0.00% Other*	New Zealand
PIONEER CAPITAL PARTNERS III LP	0.00% Other*	New Zealand
DIPLOMA PLC	0.00% International equities	United Kingdom
VISTRY GROUP PLC	0.00% International equities	United Kingdom
RATHBONE BROTHERS PLC	0.00% International equities	United Kingdom
SYNTHOMER PLC	0.00% International equities	United Kingdom
BOSTON BEER COMPANY INC	0.00% International equities	United States
NORDIC AMERICAN TANKER LTD	0.00% International equities	Bermuda
GROUP 1 AUTOMOTIVE INC	0.00% International equities	United States
SIMULATIONS PLUS INC	0.00% International equities	United States
POWER INTEGRATIONSCOM USD0.001	0.00% International equities	United States
BROOKS AUTOMATION INC	0.00% International equities	United States
CABOT OIL AND GAS CORP	0.00% International equities	United States
CARLISLE COS INC	0.00% International equities	United States
BRINKER INTERNATIONAL INC	0.00% International equities	United States
BIG LOTS INC	0.00% International equities	United States
CURTISS-WRIGHT CORP	0.00% International equities	United States
AMKOR TECHNOLOGY INC	0.00% International equities	United States
FEDERATED HERMES COM NPV CLASS B	0.00% International equities	United States
DARLING INGREDIENTS INC	0.00% International equities	United States
DONALDSON COMPANY INC	0.00% International equities	United States
UNIVERSAL DISPLAY CORP	0.00% International equities	United States
FIRST BANCORP PUERTO RICO	0.00% International equities	Puerto Rico
EOG RESOURCES INC	0.00% International equities	United States
GRACO INC	0.00% International equities	United States
FORTUNA SILVER MINES INC	0.00% International equities	Canada
GRAY TELEVISION INC	0.00% International equities	United States
INFOSYS LTD	0.00% International equities	India
WESCO INTERNATIONAL INC	0.00% International equities	United States
HIBBETT SPORTS INC	0.00% International equities	United States
IAMGOLD CORP	0.00% International equities	Canada
IMPERIAL OIL LTD	0.00% International equities	Canada
TREX COMPANY INC	0.00% International equities	United States
LANDSTAR SYSTEM INC	0.00% International equities	United States
LITHIA MOTORS INC	0.00% International equities	United States
RANGE RESOURCES CORP	0.00% International equities	United States
LOUISIANA-PACIFIC CORP	0.00% International equities	United States
DOMINION ENERGY INC	0.00% International equities	United States
MGIC INVESTMENT CORP	0.00% International equities	United States
MDC HOLDINGS INC	0.00% International equities	United States
ENTEGRIS INC	0.00% International equities	United States
MERITAGE HOMES CORPORATION	0.00% International equities	United States
MERITOR INC	0.00% International equities	United States
NATIONAL FUEL GAS COMPANY	0.00% International equities	United States
QUIDEL CORPORATION	0.00% International equities	United States
COMPANHIA DE SANEAMENTO DO PARANA SANEPAR	0.00% International equities	Brazil
SOUTHWESTERN ENERGY CO	0.00% International equities	United States
STAAR SURGICAL CO	0.00% International equities	United States
TECK RESOURCES LIMITED CLASS B	0.00% International equities	Canada
TOLL BROTHERS INC	0.00% International equities	United States
TORO CO	0.00% International equities	United States
MARATHON OIL CORP	0.00% International equities	United States
MEDIFAST INC	0.00% International equities	United States
HALOZYME THERAPEUT COM	0.00% International equities	United States
FOOT LOCKER INC	0.00% International equities	United States
CIMAREX ENERGY CO	0.00% International equities	United States
MAYR MELNHOF KARTON AG	0.00% International equities	Austria
OMV AG	0.00% International equities	Austria
SUBSEA 7 SA	0.00% International equities	Luxembourg
KGHM POLSKA MIEDZ SA	0.00% International equities	Poland
VIDRALA SA	0.00% International equities	Spain
ZARDOYA OTIS SA	0.00% International equities	Spain
VARTA AG	0.00% International equities	Germany
WORKMAN CO LTD	0.00% International equities	Japan
CAPCOM CO LTD	0.00% International equities	Japan
ADVANTECH CO LTD	0.00% International equities	Taiwan
NORTHAM PLATINUM LTD	0.00% International equities	South Africa

HENDERSON LAND DEVELOPMENT CO	0.00%	International equities	Hong Kong
KIA CORPORATION	0.00%	International equities	Korea
LG CORP	0.00%	International equities	Korea
SOJITZ CORPORATION	0.00%	International equities	Japan
NIPPON ELECTRIC GLASS CO LTD	0.00%	International equities	Japan
GS YUASA CORP	0.00%	International equities	Japan
ANGLO AMERICAN PLATINUM LIMITED	0.00%	International equities	South Africa
SUMITOMO RUBBER INDUSTRIES	0.00%	International equities	Japan
TOYO TIRE CORP	0.00%	International equities	Japan
YOKOHAMA RUBBER COMPANY LIMITED (THE)	0.00%	International equities	Japan
AFFILIATED MANAGERS GROUP	0.00%	International equities	United States
AVERY DENNISON CO US	0.00%	International equities	United States
ULTRA CLEAN HOLDINGS INC	0.00%	International equities	United States
ASSURED GUARANTY LTD	0.00%	International equities	Bermuda
NORDIC SEMICONDUCTOR ASA	0.00%	International equities	Norway
CENTERRA GOLD INC	0.00%	International equities	Canada
ENERSYS COM	0.00%	International equities	United States
ROYAL DUTCH SHELL PLC - A SHARES	0.00%	International equities	United Kingdom
XINYI GLASS HOLDINGS CO LTD	0.00%	International equities	Cayman Islands
IG GROUP HOLDINGS PLC	0.00%	International equities	United Kingdom
ROYAL DUTCH SHELL PLC-A SHS	0.00%	International equities	United Kingdom
BUILDERS FIRSTSOURCE INC	0.00%	International equities	United States
ENGIE AUG5	0.00%	International equities	France
EUTELSAT COMMUNICATIONS	0.00%	International equities	France
BRITVIC PLC	0.00%	International equities	United Kingdom
WESDOME GOLD MINES LTD	0.00%	International equities	Canada
INPEX CORPORATION	0.00%	International equities	Japan
WACKER CHEMIE AG	0.00%	International equities	Germany
BANK OF CHINA LTD HK	0.00%	International equities	China
TOTAL SE	0.00%	International equities	France
CHART INDUSTRIES INC	0.00%	International equities	United States
EVERCORE INC COM USD 0.01 CLASS A	0.00%	International equities	United States
HANESBRANDS INC	0.00%	International equities	United States
NIHON M AND A CENTER INC	0.00%	International equities	Japan
IDEMITSU KOSAN CO LTD	0.00%	International equities	Japan
VERBIO VEREINIGTE BIOENERGIE AG	0.00%	International equities	Germany
CANADIAN SOLAR INC	0.00%	International equities	Canada
AKER BP ASA NOK1	0.00%	International equities	Norway
REXEL SA	0.00%	International equities	France
TECH TARGET INC	0.00%	International equities	United States
CIA SANEAMENTO BASICO DE SP	0.00%	International equities	Brazil
AMG ADVANCED METALLURGICAL GROUP NV	0.00%	International equities	Netherlands
MONEYSUPERMARKET.COM	0.00%	International equities	United Kingdom
BOLSA MEXICANA DE VALORES SAB DE CV	0.00%	International equities	Mexico
SIGNET JEWELERS LTD	0.00%	International equities	Bermuda
VIRTUS INVESTMENT PARTNERS INC	0.00%	International equities	United States
CI FINANCIAL CORP C	0.00%	International equities	Canada
MAXLINEAR INC	0.00%	International equities	United States
AIR LEASE CORP	0.00%	International equities	United States
AMC NETWORKS INC COM USD0.01 CL A	0.00%	International equities	United States
ALLISON TRANSMISSION HOLDINGS INC	0.00%	International equities	United States
MEG ENERGY CORP	0.00%	International equities	Canada
PAREX RESOURCES INC	0.00%	International equities	Canada
PRETIUM RESOURCE INC	0.00%	International equities	Canada
MAN WAH HOLDINGS L HKD0.4	0.00%	International equities	Bermuda
KOEI TECMO HOLDINGS CO LTD	0.00%	International equities	Japan
KOEI TECMO HOLDING NPV TEMP	0.00%	International equities	Japan
ENEOS HOLDINGS INC	0.00%	International equities	Japan
POLYMETAL INTERNATIONAL	0.00%	International equities	Jersey
RENEWABLE ENERGY GROUP INC	0.00%	International equities	United States
ZYNGA INC ORD	0.00%	International equities	United States
MATADOR RESOURCES CO	0.00%	International equities	United States
DIAMONDBACK ENERGY INC	0.00%	International equities	United States
PDC ENERGY INC	0.00%	International equities	United States
ARTISAN PARTNERS ASSET MANAGEMENT INC	0.00%	International equities	United States
ZENKOKU HOSHO CO LTD	0.00%	International equities	Japan
DAQO NEW ENERGY CO SPON ADS EACH REP 5 ORD SHS	0.00%	International equities	Cayman Islands
BOISE CASCADE CO	0.00%	International equities	United States
ENERGY ABSOLUTE PCL NVDR	0.00%	International equities	Thailand
GENMAB A/S	0.00%	International equities	Denmark
CHINA LESSO GROUP HKD0.05	0.00%	International equities	Cayman Islands
SORRENTO THERAPEUTICS INC	0.00%	International equities	United States
TRANSALTA RENEWABLES INC	0.00%	International equities	Canada
TOREX GOLD RES INC COM NPV POST REV SPLT	0.00%	International equities	Canada
ITALGAS SPA	0.00%	International equities	Italy
OPEN HOUSE CO LTD NPV	0.00%	International equities	Japan
INGEVITY CORP	0.00%	International equities	United States
ASR NEDERLAND NV	0.00%	International equities	Netherlands
ENDEAVOUR MINING CORP	0.00%	International equities	Cayman Islands
EXP WORLD HOLD INC COM USD0.00001	0.00%	International equities	United States
TFI INTERNATIONAL INC	0.00%	International equities	Canada
BANK OF IRELAND GR E	0.00%	International equities	Ireland
ROYAL MAIL PLC	0.00%	International equities	United Kingdom
TAPESTRY INC COM USD0.01	0.00%	International equities	United States
CACTUS INC	0.00%	International equities	United States
MIPS AB	0.00%	International equities	Sweden
MAGNOLIA OIL AND GAS COM USD	0.00%	International equities	United States
CNX RESOURCES CORPCOM USD	0.00%	International equities	United States
ACM RESEARCH INC	0.00%	International equities	United States

ANTERO RESOURCES CORP	0.00%	International equities	United States
ADT INC	0.00%	International equities	United States
ESSENT GROUP LTD	0.00%	International equities	Bermuda
A LIVING SMART CITY SERVICES C	0.00%	International equities	China
FRONTDOOR INC	0.00%	International equities	United States
BE SEMICONDUCTOR EURO	0.00%	International equities	Netherlands
RIGHTMOVE ORD GBP	0.00%	International equities	United Kingdom
YETI HOLDINGS INC	0.00%	International equities	United States
VONTIER CORP	0.00%	International equities	United States
BHP GROUP LIMITED ORDINARY FULLY PAID	0.00%	International equities	Australia
BIC	0.00%	International equities	France
MAN GROUP PLC N ORD	0.00%	International equities	Jersey
REVOLVE GROUP INC	0.00%	International equities	United States
MALIBU BOATS INC	0.00%	International equities	United States
ANTERO MIDSTREAM C COM USD 1.00	0.00%	International equities	United States
NOVAVAX INC	0.00%	International equities	United States
TRONOX LTD	0.00%	International equities	United Kingdom
EVOLUTION GAMING GROUP AB	0.00%	International equities	Sweden
GAZTRANSPORT ET TECHNIGAZ SA	0.00%	International equities	France
MEDLEY INC	0.00%	International equities	Japan
ADAPTHEALTH CORP	0.00%	International equities	United States
JS GLOBAL LIFESTYLE CO LTD	0.00%	International equities	Cayman Islands
ARCONIC CORPORATIO COM USD	0.00%	International equities	United States
EQUINOX GOLD CORP COM NPV	0.00%	International equities	Canada
HESS MIDSTREAM LP CL A SHS RP LTD PTNR INSTR	0.00%	International equities	United States
ANIMA HOLDINGS SPA	0.00%	International equities	Italy
MAGNITE INC COM USD0.00001	0.00%	International equities	United States
STILLFRONT GP AB NPV	0.00%	International equities	Sweden
LOOMIS AB NPV	0.00%	International equities	Sweden
CENTURY COMMUNITIES INC	0.00%	International equities	United States
BANK OF KYOTO LTD	0.00%	International equities	Japan
BEACH ENERGY LTD	0.00%	International equities	Australia
GAMMA COMMUNICATIONS PLC	0.00%	International equities	United Kingdom
BRUNSWICK CORP USD	0.00%	International equities	United States
PRA GROUP INC COM USD0.01	0.00%	International equities	United States
BIO TECHNE CORP COM USD0.01	0.00%	International equities	United States
RWS HOLDINGS PLC	0.00%	International equities	United Kingdom
DIGITAL TURBINE INC	0.00%	International equities	United States
INOVALON HOLDINGS INC	0.00%	International equities	United States
AVANGRID INC COM NPV	0.00%	International equities	United States
BAYCURRENT CONSULTING INC	0.00%	International equities	Japan
BEAZLEY P L C	0.00%	International equities	United Kingdom
HOULIHAN LOKEY INC	0.00%	International equities	United States
FLAT GLASS GROUP CO LTD	0.00%	International equities	China
HILTON GRAND VACATIONS INC	0.00%	International equities	United States
KINDRED GROUP PLC SDR EACH REP 1 GBP 0.000625	0.00%	International equities	Malta
SOMFY SA EURO.2	0.00%	International equities	France
VAT GROUP AG	0.00%	International equities	Switzerland
GAMESYS GROUP PLC ORD GBP0.1	0.00%	International equities	United Kingdom
KAHOOT AS	0.00%	International equities	Norway
SCHAEFFLER AG	0.00%	International equities	Germany
INTERTRUST GROUP HOLDING SA	0.00%	International equities	Netherlands
REAL MATTAERS INC	0.00%	International equities	Canada
SOITEC SA	0.00%	International equities	France
SINCH AB PUBL	0.00%	International equities	Sweden
COGECO COMMUNICATI SUB VTG SHS	0.00%	International equities	Canada
CENTRICA PLC	0.00%	International equities	United Kingdom
CREDIT SAISON CO LIMITED	0.00%	International equities	Japan
DIAGEO ORD 28 101/108P	0.00%	International equities	United Kingdom
DELUXE CORP	0.00%	International equities	United States
DEVON ENERGY CORPORATION	0.00%	International equities	United States
H & R BLOCK INCORPORATED	0.00%	International equities	United States
HSBC HOLDINGS PLC (HK REGD) USD 0.50	0.00%	International equities	United Kingdom
ILUKA RESOURCES LIMITED	0.00%	International equities	Australia
ITV PLC - ORD SHS	0.00%	International equities	United Kingdom
KANEKA CORPORATION	0.00%	International equities	Japan
KOBE STEEL NPV	0.00%	International equities	Japan
JTEKT CORPORATION	0.00%	International equities	Japan
LVMH MOET HENNESSY VUITTON SE	0.00%	International equities	France
LYNAS RARE EARTHS LTD	0.00%	International equities	Australia
MINERAL RESOURCES LTD	0.00%	International equities	Australia
MITSUI & CO LTD JPY	0.00%	International equities	Japan
NIKON CORPORATION JPY	0.00%	International equities	Japan
OSK MITSUI OSK LINES LTD	0.00%	International equities	Japan
Outstanding Settlement Payments - CHF	0.00%	International equities	Switzerland
Outstanding Settlement Payments - GBP	0.00%	International equities	United Kingdom
Outstanding Settlement Payments - NOK	0.00%	International equities	Norway
Outstanding Settlement Payments - SEK	0.00%	International equities	Sweden
Outstanding Settlement Receipts - GBP	0.00%	International equities	United Kingdom
Outstanding Settlement Receipts - NOK	0.00%	International equities	Norway
Outstanding Settlement Receipts - SEK	0.00%	International equities	Sweden
OZ MINERALS LIMITED	0.00%	International equities	Australia
PIONEER NATURAL RESOURCES CO	0.00%	International equities	United States
PERSEUS MINING LTD	0.00%	International equities	Australia
REPSOL SA	0.00%	International equities	Spain
RWE AG	0.00%	International equities	Germany
ST BARBARA LTD	0.00%	International equities	Australia
SILVER LAKE RESOURCES LTD	0.00%	International equities	Australia
EQUINOR ASA	0.00%	International equities	Norway



TAIWAN SEMICONDUCT MANUFACTURING USD	0.00%	International equities	Taiwan
HESS CORP	0.00%	International equities	United States
JONES LANG LASALLE INC	0.00%	International equities	United States
BALL CORP COM NPV	0.00%	International equities	United States
CAMECO CORPORATION - CANADIAN LISTED	0.00%	International equities	Canada
CONSTELLATION BRANDS INC-A	0.00%	International equities	United States
CANADIAN NATURAL RESOURCES	0.00%	International equities	Canada
HALLIBURTON CO	0.00%	International equities	United States
MGM RESORTS INTERNATIONAL	0.00%	International equities	United States
LENNAR CORPORATION - B SHARES	0.00%	International equities	United States
OCCIDENTAL PETROLEUM CORP	0.00%	International equities	United States
CONOCOPHILLIPS	0.00%	International equities	United States
SCHLUMBERGER LTD	0.00%	International equities	Netherlands An
WYNN RESORTS LTD	0.00%	International equities	United States
PERNOD-RICARD SA	0.00%	International equities	France
REMY COINTREAU	0.00%	International equities	France
SCHIBSTED ASA SER A	0.00%	International equities	Norway
CHUGOKU ELECTRIC POWER CO	0.00%	International equities	Japan
ABC-MART INC	0.00%	International equities	Japan
HISAMITSU PHARMACEUTICAL CO	0.00%	International equities	Japan
GALAXY ENTERTAINMENT GROUP LIMITED	0.00%	International equities	Hong Kong
ACOM CO LTD JPY	0.00%	International equities	Japan
AGL ENERGY LTD	0.00%	International equities	Australia
AMCOR PLC CDI 1 1 FOREIGN EXEMPT NYSE	0.00%	International equities	Jersey
ANA HOLDINGS INC	0.00%	International equities	Japan
ASAHI GROUP HOLDINGS LTD	0.00%	International equities	Japan
EFFECT EXPOSURE AUD	0.00%	International equities	Australia
SEGA SAMMY HOLDINGS INC	0.00%	International equities	Japan
LAS VEGAS SANDS CORP	0.00%	International equities	United States
SUNTEC REIT	0.00%	International equities	Singapore
HEINEKEN HOLDING NV	0.00%	International equities	Netherlands
GALP ENERGIA SGPS SA-B SHRS	0.00%	International equities	Portugal
MELCO RESORTS AND ENTERTAINME ADR	0.00%	International equities	Cayman Islands
FUKUOKA FINANCIAL GROUP INC	0.00%	International equities	Japan
KEPPEL CORP LTD	0.00%	International equities	Singapore
INDUSTRIVARDEN AB	0.00%	International equities	Sweden
SJM HOLDINGS LTD	0.00%	International equities	Hong Kong
TELUS CORP NON-CANANDIAN	0.00%	International equities	Canada
SUNCOR ENERGY INC	0.00%	International equities	Canada
TAISHO PHARM HLD	0.00%	International equities	Japan
WYNN MACAU LTD	0.00%	International equities	Cayman Islands
GLENCORE PLC	0.00%	International equities	Jersey
GENOVUS ENERGY INC COM NPV	0.00%	International equities	Canada
SANDS CHINA LIMITED	0.00%	International equities	Cayman Islands
ENTAIN PLC	0.00%	International equities	Isle of Man
JAPAN AIRLINES CO LTD	0.00%	International equities	Japan
INTER PIPELINE LTD	0.00%	International equities	Canada
BAKER HUGHES COMPANY	0.00%	International equities	United States
GENTING SINGAPORE LTD	0.00%	International equities	Singapore
BANK OF EAST ASIA HK	0.00%	International equities	Hong Kong
IIDA GROUP HOLDING NPV	0.00%	International equities	Japan
LA FRANCAISE DES JEUX SA	0.00%	International equities	France
GPE BRUXELLES LAM NPV	0.00%	International equities	Belgium
TC ENERGY CORP	0.00%	International equities	Canada
BUDWEISER BREWING COMPANY APAC LTD	0.00%	International equities	Cayman Islands
PPD INC	0.00%	International equities	United States
BANQUE CANTONALE VAUDOISE	0.00%	International equities	Switzerland
DAVIDE CAMPARI MILEURO.05	0.00%	International equities	Netherlands
TRYG A/S ORD SHS	0.00%	International equities	Denmark
LIBERTY BROADBAND CORP CL A	0.00%	International equities	United States
FLUTTER ENTERTAINM ORD EURO0.09	0.00%	International equities	Ireland
TRYG AS DKK5	0.00%	International equities	Denmark
JAPAN POST INSURANCE CO LTD	0.00%	International equities	Japan
ANHEUSER BUSCH INBEV SA NV	0.00%	International equities	Belgium
CARLSBERG AS - B	0.00%	International equities	Denmark
CASIO COMPUTER CO JPY	0.00%	International equities	Japan
CHEVRON CORP	0.00%	International equities	United States
COMERICA INC USD5.00	0.00%	International equities	United States
CROWN RESORTS LIMITED	0.00%	International equities	Australia
DARDEN RESTAURANTS INC	0.00%	International equities	United States
EXXON MOBIL CORPORATION	0.00%	International equities	United States
FIRSTENERGY CORP USD	0.00%	International equities	United States
Futures Margin - AUD	0.00%	International equities	Australia
HEINEKEN NV	0.00%	International equities	Netherlands
EFFECT EXPOSURE HKD	0.00%	International equities	Hong Kong
HONG KONG CHINA GA	0.00%	International equities	Hong Kong
Income Due - DKK	0.00%	International equities	Denmark
JGC HOLDINGS CORPORATION	0.00%	International equities	Japan
EFFECT EXPOSURE JPY	0.00%	International equities	Japan
KERRY PROPERTIES LTD	0.00%	International equities	Bermuda
KAWASAKI HEAVY INDUSTRIES LTD	0.00%	International equities	Japan
KIRIN HOLDINGS CO LTD	0.00%	International equities	Japan
KONAMI HOLDINGS CORP	0.00%	International equities	Japan
MEDIPAL HOLDINGS CORPORATION	0.00%	International equities	Japan
LAWSON INC	0.00%	International equities	Japan
DEUTSCHE LUFTHANSA AG	0.00%	International equities	Germany
MARUI GROUP CO LTD	0.00%	International equities	Japan
MED EMINI 2106 F	0.00%	International equities	United States
mitsubishi corp Y50	0.00%	International equities	Japan

NATIONAL RETAIL PROPERTIES	0.00% International equities	United States
ORIGIN ENERGY LIMITED	0.00% International equities	Australia
OIL SEARCH LIMITED	0.00% International equities	Papua New Gui
Outstanding Settlement Receipts - CAD	0.00% International equities	Canada
Outstanding Settlement Receipts - CHF	0.00% International equities	Switzerland
JAP PRIME REALTY INV	0.00% International equities	Japan
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00% International equities	Australia
SHARP CORP	0.00% International equities	Japan
SHIMAMURA CO LTD	0.00% International equities	Japan
SOUL PATTINSON (WH) LIMITED FPO	0.00% International equities	Australia
SPI 200 2106 FUT	0.00% International equities	Australia
STANLEY ELECTRIC CO	0.00% International equities	Japan
SANTOS LIMITED	0.00% International equities	Australia
SUMITOMO HEAVY INDUSTRIES LTD	0.00% International equities	Japan
TABCORP HOLDINGS LTD	0.00% International equities	Australia
SWATCH GROUP AG	0.00% International equities	Switzerland
WOODSIDE PETROLEUM LTD	0.00% International equities	Australia
ZIONS BANCORPORATION	0.00% International equities	United States
ONTARIO TEACHERS FINANCE TRUST 060525 0.50 CB	0.00% International equities	Canada
CRH FINLAND SERVICES OYJ 051123 0.875 CB	0.00% International equities	Finland
NATWEST GROUP PLC 260230 0.78 CB	0.00% International equities	United Kingdom
BARCLAYS PLC 220331 1.125 CB	0.00% International equities	United Kingdom
TIME WARNER CABLE ENTERPRISES LLC 150323 8.375 CB	0.00% International equities	United States
FNMA 30YR CONVENTIONAL 150427 0.0 TBA	0.00% International equities	United States
FEDERAL NATIONAL MORTGAGE ASSOCIATION 150542 0.00 TBA	0.00% International equities	United States
FEDERAL NATIONAL MORTGAGE ASSOCIATION 150442 3.00 TBA	0.00% International equities	United States
GNMA 30 YEAR SINGLE FAMILY 150141 4.00 MBS POOL 783237	0.00% International equities	United States
FHLMC GOLD 30 YEAR 011236 5.00 MBS POOL NO G05408	0.00% International equities	United States
FHLMC GOLD 30 YEAR 010939 5.00 MBS POOL NO G07021	0.00% International equities	United States
DOMINION RESOURCES INC 150922 2.75 CB	0.00% International equities	United States
FHLMC GOLD 20 YEAR 010732 3.50 MBS POOL NO C91467	0.00% International equities	United States
FNMA 20 YEAR 010232 4.00 MBS POOL MA0977	0.00% International equities	United States
FHLMC GOLD 15 YEAR 010926 3.50 MBS POOL NO J16665	0.00% International equities	United States
FHLMC GOLD 30 YEAR 010441 4.50 MBS POOL NO Q00018	0.00% International equities	United States
FHLMC GOLD 30 YEAR 01641 4.50 MBS POOL NO Q01831	0.00% International equities	United States
FHLMC GOLD 30 YEAR 010438 5.50 MBS POOL NO G04264	0.00% International equities	United States
FNMAI 15 YEAR CONVENTIONAL 010826 4.50 MBS POOLNO AL2090	0.00% International equities	United States
FGLMC GOLD 30 YEAR 010338 5.50 MBS POOL NO G04008	0.00% International equities	United States
FHLMC GOLD 20 YEAR 010523 5.00 MBS POOL D96028	0.00% International equities	United States
FNMA 20 YEAR 010330 4.50 MBS POOLNO MA0353	0.00% International equities	United States
GNMA 30 YEAR SINGLE FAMILY 150741 4.50 MBS POOL 738520	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 010141 4.00 MBS POOL AH0324	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 011039 6.50 MBS POOL AL1798	0.00% International equities	United States
GNMA 30 YEAR SINGLE FAMILY 150935 5.50 MBS POOL 783647	0.00% International equities	United States
FHLMC GOLD 30 YEAR 010138 5.50 MBS POOL NO G05599	0.00% International equities	United States
FHLMC GOLD 15 YEAE 010827 3.0 MBS POOL NO J20041	0.00% International equities	United States
FHLMC GOLD 15 YEAR 010927 3.0 MBS POOL NO J20471	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 010640 6.0 MBS POOLNO AL2581	0.00% International equities	United States
FNMA 15 YEAR CONVENTIONAL 010627 3.00 MBS POOL AO8187	0.00% International equities	United States
FNMA 15 YEAR CONVENTIONAL 010827 3.00 MBS POOL AB5890	0.00% International equities	United States
FHLMC GOLD 30 YEAR 010137 5.50 MBS POOL NO G05259	0.00% International equities	United States
FEDERAL NATIONAL MORTGAGE ASSOCIATION 150543 0.0 TBA	0.00% International equities	United States
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2 150543 0.00 TBA	0.00% International equities	United States
FEDERAL NATIONAL MORTGAGE ASSOCIATION 150431 2.00 TBA	0.00% International equities	United States
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2 150443 3.00 TBA	0.00% International equities	United States
FEDERAL NATIONAL MORTGAGE ASSOCIATION 150446 2.50 TBA	0.00% International equities	United States
FNMA 15 YEAR CONVENTIONAL 010526 4.50 MBS POOL AB3179	0.00% International equities	United States
FNMA 15 YEAR CONVENTIONAL 010127 4.50 MBS POOL MA1001	0.00% International equities	United States
GOVERNMENT NATIONAL MTGE ASSO 150446 0.00 TBA	0.00% International equities	United States
FNMA 15 YEAR CONVENTIONAL 010528 2.00 MBS POOL AT2769	0.00% International equities	United States
GNMA II 30 YEAR SINGLE FAMILY 201142 2.50 MBS POOL MA0532	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 011038 6.50 MBS POOL 991801	0.00% International equities	United States
GNMA II 30 YEAR SINGLE FAMILY 200743 3.00 MBS POOL NO MA1156	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 011038 6.50 MBS POOL 968381	0.00% International equities	United States
GNMA 30 YEAR SINGLE FAMILY 150543 3.00 MBS POOL AD9109	0.00% International equities	United States
GNMA 30 YEAR SINGLE FAMILY 150643 3.00 MBS POOL AD9302	0.00% International equities	United States
GNMA 30 YEAR SINGLE FAMILY 150643 3.00 MBS POOL AE7511	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 011143 4.0 MBS POOLNO AV0022	0.00% International equities	United States
GNMA 30 YEAR SINGLE FAMILY 150641 6.00 MBS POOL 783727	0.00% International equities	United States
FNMA 150434 4.50 TBA	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 010935 4.50 MBS POOL 835760	0.00% International equities	United States
FHLMC GOLD 30 YEAR 011036 5.00 MBS POOL G02342	0.00% International equities	United States
FNMA 30YR CONVENTIONAL LOAN 011036 6.50	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 010737 6.00 MBS POOL 940807	0.00% International equities	United States
GOVERNMENT NATIONAL MOTG ASSO 150446 0.00 TBA	0.00% International equities	United States
GNMA 30 YEAR SINGLE FAMILY 150639 5.00 MBS POOL 698236	0.00% International equities	United States
GNMA 150139 6.0 MBS POOL 698035	0.00% International equities	United States
FHLMC GOLD 30 YEAR 010538 5.0 MBS POOL NO G04913	0.00% International equities	United States
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2 150440 4.50 TBA	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 010441 4.50 MBS POOL AH9408	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 011040 4.0 MBS POOLNO AE7535	0.00% International equities	United States
FNMA 30 YR CONV LOAN 011040 4.0 MBS POOL AE2847	0.00% International equities	United States
GNMA 30 YEAR SINGLE FAMILY 150440 5.00 MBS POOL 737191	0.00% International equities	United States
GNMA 30 YEAR SINGLE FAMILY 150440 5.00 MBS POOL 737193	0.00% International equities	United States
GNMA 30 YEAR SINGLE FAMILY 150740 5.00 MBS POOL 783024	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 011039 6.50 MBS POOL AE0443	0.00% International equities	United States
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 150441 4.00 TBA	0.00% International equities	United States
FEDERAL NATIONAL MORTGAGE ASSOCIATION 150426 3.00 TBA	0.00% International equities	United States
GNMA II 15 YR SING FAMILY 200841 4.50 MBS POOL 005175	0.00% International equities	United States

GNMA 30 YEAR SINGLE FAMILY 150540 6.00 MBS POOL 783184	0.00% International equities	United States
FHLMC GOLD 15 YEAR 010826 3.50 MBS POOLNO J16400	0.00% International equities	United States
ABBVIE INC 140545 4.70 CB	0.00% International equities	United States
FHLMC GOLD 20 YEAR 010635 3.00 MBS POOL NO C91831	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 011044 4.00 MBS POOL AW7132	0.00% International equities	United States
GOLDMAN SACHS GROUP INC 270723 2.00 CB	0.00% International equities	United States
FHLMC GOLD 20 YEAR 010935 3.00 MBS POOL NO C91843	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 010644 4.0 MBS POOLNO AW3146	0.00% International equities	United States
GNMA 30 YEAR SINGLE FAMILY 150443 3.00 MBS POOL AA6294	0.00% International equities	United States
BRITISH COLUMBIA PROVINCE OF 180625 2.85 GB	0.00% International equities	Canada
FREDDIE MAC SE 4024 CL KP 150342 ABS	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 010943 3.50 MBS POOL AU5848	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 010245 3.50 MBS POOL NO MA2163	0.00% International equities	United States
FHLMC GOLD 30 YEAR 011246 3.00 MBS POOL NO Q45094	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 010746 2.50 MBS POOL MA2698	0.00% International equities	United States
GNMA II 30 YEAR SINGLE FAMILY 200247 3.50 MBS POOL MA4262	0.00% International equities	United States
GOVERNMENT NATIONAL MOR SE 2014 91 CL CB 160140 ABS	0.00% International equities	United States
FHLMC 20 YEAR 010935 3.00 MBS POOL NO C91846	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 010945 4.00 MBS POOL MA2405	0.00% International equities	United States
GNMA 30 YEAR SINGLE FAMILY 150439 6.00 MBS POOL 710309	0.00% International equities	United States
FNMA 20 YEAR 010336 3.00 MBS POOL MA2550	0.00% International equities	United States
GNMA II 30 YEAR SINGLE FAMILY 200146 4.50 MBS POOL MA3378	0.00% International equities	United States
FHLMC GOLD 20 YEAR 010436 3.00 MBS POOL NO C91867	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 010246 3.50 MBS POOL BA0898	0.00% International equities	United States
CONSOLIDATED EDISON INC 150521 2.00 CB	0.00% International equities	United States
GNMA II 30 YEAR SINGLE FAMILY 200646 3.50 MBS POOL NO MA3736	0.00% International equities	United States
SOFI CONSUMER LOAN PROGRAM SER 16 1 CLASS A 250825 ABS	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 010845 4.00 MBS POOL MA2371	0.00% International equities	United States
FHLMC GOLD 30 YEAR 010845 4.50 MBS POOLNO G60588	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 010844 4.50 MBS POOL AL6818	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 010941 5.50 MBS POOL AL8430	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 010545 2.50 MBS POOL AZ0763	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 010646 4.00 MBS POOL BC9764	0.00% International equities	United States
GNMA II 30 YEAR SINGLE FAMILY 200648 3.50 MBS POOL NO MA5263	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 010447 4.00 MBS POOL BE7213	0.00% International equities	United States
JP MORGAN CHASE AND CO 230729 4.203 CB	0.00% International equities	United States
BANK OF AMERICA CORP 230729 4.271 CB	0.00% International equities	United States
FNMA 20 YEAR 010437 2.50 MBS POOLNO BM1257	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 010647 4.00 MBS POOL NO BE3702	0.00% International equities	United States
FHLMC GOLD 30 YEAR 010947 3.50 MBS POOL NO G08779	0.00% International equities	United States
GNMA II 30 YEAR SINGLE FAMILY 200747 3.50 MBS POOL MA4586	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 010947 3.50 MBS POOL MA3120	0.00% International equities	United States
FNMA 30 YEAR CONVENTION 011047 4.00 MBS POOL BM2003	0.00% International equities	United States
CVS HEALTH CORP 250348 5.05 CB	0.00% International equities	United States
CVS HEALTH CORP 250328 4.30 CB	0.00% International equities	United States
CVS HEALTH CORP 250338 4.78 CB	0.00% International equities	United States
ARI FLEET LEASE TRUST SR 18 A CLASS A3 151026 ABS	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 011247 3.50 MBS	0.00% International equities	United States
COMMONSPIRIT HEALTH 011029 3.347 CB	0.00% International equities	United States
HPEFS EQUIPMENT TRUST SER 19 1A CLASS A2 200929 ABS	0.00% International equities	United States
BALTIMORE GAS AND ELECTRIC CO 150949 3.20 CB	0.00% International equities	United States
UNION PACIFIC CORP 200360 3.839 CB	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 10947 3.50 MBS POOL CA0451	0.00% International equities	United States
CHESAPEAKE FUNDING LLC SER 19 1A CLASS A1 150431 ABS	0.00% International equities	United States
FOX CORP 250124 4.03 CB	0.00% International equities	United States
PENSKE TRUCK LEASING CO LP 010724 3.45 CB	0.00% International equities	United States
DISCOVERY COMMUNICATIONS 150529 4.125 CB	0.00% International equities	United States
BOSTON GAS CO 010829 3.001 CB	0.00% International equities	United States
FEDERAL NATIONAL MORTGAGE ASSOCIATION 250950 1.50 TBA	0.00% International equities	United States
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2 010451 2.00 TBA	0.00% International equities	United States
EXETER AUTOMOBILE RECEIVABLES TRUST SR 21 1A CL B 180225 ABS	0.00% International equities	United States
CPPIB CAPITAL INC 240231 0.05 CB	0.00% International equities	Canada
BP CAPITAL MARKETS AMERICA INC 080261 3.379 CB	0.00% International equities	United States
CHARTER COMMUNICATIONS OPERATING LLC 010652 3.90 CB	0.00% International equities	United States
AMERICREDIT AUTOMOBILE RECEIVABLE SER 21 1 CLA A2 180624 ABS	0.00% International equities	United States
ANGLO AMERICAN CAPITAL PLC 170331 2.875 CB	0.00% International equities	United Kingdom
ORACLE CORP 250331 2.875 CB	0.00% International equities	United States
ORACLE CORP 250341 3.65 CB	0.00% International equities	United States
ORACLE CORP 250351 3.95 CB	0.00% International equities	United States
CITIGROUP INC 290131 2.666 CB	0.00% International equities	United States
FNMA 15 YEAR CONVENTIONAL 011032 3.00 MBS POOL NO ZS8673	0.00% International equities	United States
SYSCO CORP 150230 2.40 CB	0.00% International equities	United States
UPSTART SECURITIZATION TRUST SR 2020-1 CL A 220430 ABS	0.00% International equities	United States
ORACLE CORP 010450 3.60 CB	0.00% International equities	United States
T MOBILE USA INC 150430 3.875 CB	0.00% International equities	United States
COMCAST CORP 010440 3.75 CB	0.00% International equities	United States
MPLX LP 011222 3.50 CB	0.00% International equities	United States
AMERICAN WATER CAPITAL CORP 010530 2.80 CB	0.00% International equities	United States
AMERICAN WATER CAPITAL CORP 010550 3.45 CB	0.00% International equities	United States
GENERAL ELECTRIC CO 010550 4.35 CB	0.00% International equities	United States
VOLKSWAGEN GROUP OF AMERICA FINANCE LLC 130525 3.35 CB	0.00% International equities	United States
WELLS FARGO AND CO 040525 1.338 CB	0.00% International equities	United States
NASDAQ INC 280450 3.25 CB	0.00% International equities	United States
BOSTON SCIENTIFIC CORP 010630 2.65 CB	0.00% International equities	United States
COMCAST CORP 150151 2.80 CB	0.00% International equities	United States
AT AND T INC 190528 1.60 CB	0.00% International equities	United States
EAST OHIO GAS CO 150630 2.00 CB	0.00% International equities	United States
PRINCIPAL LIFE GLOBAL FUNDING II 230625 1.25 CB	0.00% International equities	United States
CARRIER GLOBAL CORP 050450 3.577 CB	0.00% International equities	United States

NORTHEASTERN UNIVERSITY 011050 2.894 CB	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 010748 3.50 MBS POOL NO FM2892	0.00% International equities	United States
HUMANA INC 210421 0.00 CB	0.00% International equities	United States
BANK OF AMERICA CORP 230731 1.898 CB	0.00% International equities	United States
DOMINION ENERGY INC 140421 0.00 CB	0.00% International equities	United States
INTERCONTINENTAL EXCHANGE INC 150932 1.85 CB	0.00% International equities	United States
AT AND T INC 150953 3.50 CB	0.00% International equities	United States
AT AND T INC 150955 3.55 CB	0.00% International equities	United States
AMERICAN TOWER CORP 150128 0.50 CB	0.00% International equities	United States
ONTARIO TEACHERS FINANCE TRUST 270930 1.25 CB	0.00% International equities	Canada
PACIFIC LIFECORP 150950 3.35 CB	0.00% International equities	United States
BPCE SA 061026 1.652 CB	0.00% International equities	France
BON SECOURS MERCY 010631 2.095 CB	0.00% International equities	United States
VERIZON COMMUNICATIONS INC 301056 2.987 CB	0.00% International equities	United States
BERKSHIRE HATHAWAY ENERGY CO 150551 2.85 CB	0.00% International equities	United States
COMMONSPIRIT HEALTH 011050 3.91 CB	0.00% International equities	United States
T MOBILE USA INC 151131 2.25 CB	0.00% International equities	United States
ABBVIE INC 150322 3.45 CB	0.00% International equities	United States
VERIZON COMMUNICATION 201140 2.65 CB	0.00% International equities	United States
VIRGINIA ELECTRIC AND POWER CO 151250 2.45 CB	0.00% International equities	United States
NASDAQ INC 211240 2.50 CB	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 140451 2.00 TBA	0.00% International equities	United States
HOME DEPOT INC 150351 2.375 CB	0.00% International equities	United States
BROADCOM INC 150228 1.95 CB	0.00% International equities	United States
GENERAL MOTORS FINANCIAL COMPANY INC 080131 2.35 CB	0.00% International equities	United States
SWITZERLAND CONFEDERATION OF GOVT 080428 4.00 GB	0.00% International equities	Switzerland
ORANGE SA 150122 0.5 CB	0.00% International equities	France
VOLKSWAGEN BANK GMBH 310124 1.875 CB	0.00% International equities	Germany
ITAL BTSP 010949 3.85 CB	0.00% International equities	Italy
VODAFONE GROUP PLC 241126 0.90 CB	0.00% International equities	United Kingdom
WINTERSHALL DEA FINANCE BV 250931 1.823 CB	0.00% International equities	Netherlands
SIEMENS FINANCIERINGSMAA TSCHAPPIJ NPV 200225 1.00 CB	0.00% International equities	Netherlands
PORTUGAL REPUBLIC OF GOVERNMENT 151027 0.70 GB	0.00% International equities	Portugal
BNP PARIBAS 010928 0.50 CB	0.00% International equities	France
FINLAND REPUBLIC OF GOVERNMENT 150930 0.00 GB	0.00% International equities	Finland
EUROPEAN UNION 040326 0.00 GB	0.00% International equities	Residual Europe
EUROPEAN UNION 020546 0.45 GB	0.00% International equities	Belgium
NORWAY KINGDOM OF GOVERNMENT 170931 1.25 GB	0.00% International equities	Norway
BOOKING HOLDINGS INC 080325 0.10 CB	0.00% International equities	United States
TRATON FINANCE 240329 0.75 CB	0.00% International equities	Luxembourg
SWITZERLAND CONFEDERATION OF GOVT 080433 3.50 GB	0.00% International equities	Switzerland
ABBVIE INC 211122 2.30 CB	0.00% International equities	United States
ABBVIE INC 211149 4.25 CB	0.00% International equities	United States
AUSTRALIA GOVERNMENT 210424 2.75 GB	0.00% International equities	Australia
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210425 3.25 GB	0.00% International equities	Australia
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210528 2.25 GB	0.00% International equities	Australia
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210541 2.75 GB	0.00% International equities	Australia
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210651 1.75 GB	0.00% International equities	Australia
AMERICAN HONDA FINANCE CORP 100123 2.05 CB	0.00% International equities	United States
AMERICAN CREDIT ACCEPTANCE SER 19 4 CLASS A 130223 ABS	0.00% International equities	United States
AMERICAN CREDIT ACCEPTANCE SER 19 4 CLASS B 121023 ABS	0.00% International equities	United States
ANGLO AMERICAN CAPITAL PLC 110927 4.0 CB	0.00% International equities	United Kingdom
ANHEUSER NUSCH INBEV SA 170328 2.00 CB	0.00% International equities	Belgium
ANHEUSER BUSCH INBEV SA 170336 2.75 CB	0.00% International equities	Belgium
APPLE INC 090245 3.45 CB	0.00% International equities	United States
AETNA INC 151122 2.75 CB	0.00% International equities	United States
JPMORGAN CCP MARGIN	0.00% International equities	Australia
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210433 4.50 GB	0.00% International equities	Australia
BELGIUM (KINGDOM) 280335 5.0 GB	0.00% International equities	Belgium
FRANCE REPUBLIC OF GOVERNMENT 250455 4.00 GB	0.00% International equities	France
FEDERAL NATIONAL MORTGAGE ASSOC 150436 5	0.00% International equities	United States
FNMA 30YR CONVENTIONAL 150434 5.0 TBA	0.00% International equities	United States
UK TREASURY 071246 4.25 GB	0.00% International equities	United Kingdom
MEXICO UNITED MEXICAN STATES GOVERNMENT 030627 7.50 GB	0.00% International equities	Mexico
NATIONWIDE BUILDING SOCIETY 280222 4.375 CB	0.00% International equities	United Kingdom
SINGAPORE REPUBLIC OF GOVERNMENT 010327 3.50 GB	0.00% International equities	Singapore
MALAYSIA GOVERNMENT 310527 3.502 GB	0.00% International equities	Malaysia
JAPAN GOVERNMENT OF 201227 2.1 GB	0.00% International equities	Japan
FNMA 30YR CONV LOAN 010538 6.0 MBS POOL	0.00% International equities	United States
CANADA (GOVT OF) 010641 4.0 GB	0.00% International equities	Canada
DENMARK KINGDOM 151139 4.5 GB	0.00% International equities	Denmark
THAILAND KINGDOM 171221 3.65 GB	0.00% International equities	Thailand
JAPAN GOVERNMENT OF 200339 2.30 GB	0.00% International equities	Japan
THAILAND KINGDOM OF GOVERNMENT 220629 4.875 GB	0.00% International equities	Thailand
NEW JERSEY ST TPK AUTH TPK REV 010140 SF	0.00% International equities	United States
ITALY REPUBLIC OF 010940 5.0 GB	0.00% International equities	Italy
CALIFORNIA ST 010439 7.55 MB	0.00% International equities	United States
NOVA SCOTIA PROVINCE OF 010642 4.40 GB	0.00% International equities	Canada
SWITZERLAND CONFEDERATION OF GOVERNMENT 250522 2.00 GB	0.00% International equities	Switzerland
CZECH REPUBLIC GOVERNMENT 290921 3.85 GB	0.00% International equities	Czech Republic
FNMA 15 YEAR CONVENTIONAL 010125 4.50 MBS POOL AC7007	0.00% International equities	United States
POLAND REPUBLIC OF GOVERNMENT 251021 5.75 GB	0.00% International equities	Poland
FNMA 30 YEAR CONVENTIONAL 010441 5.00 MBS POOL AI1200	0.00% International equities	United States
ENTERPRISE PRODS 150222 4.05 CB	0.00% International equities	United States
BELGIUM KINGDOM 280341 4.25 GB	0.00% International equities	Belgium
FRANCE GOVT OF 250441 4.5 GB	0.00% International equities	France
SINGAPORE REPUBLIC OF GOVERNMENT 010930 2.875 GB	0.00% International equities	Singapore
INNOGY FINANCE BV 060739 6.125 CB	0.00% International equities	Netherlands
JAPAN 200340 2.3 GOVT BOND	0.00% International equities	Japan

UK TREASURY 071240 4.25 GB	0.00% International equities	United Kingdom
FNMA 30YR CONV LOAN 150439 TBA	0.00% International equities	United States
CANADA GOVERNMENT 011245 3.50 GB	0.00% International equities	Canada
SINGAPORE REPUBLIC OF GOVERNMENT 010442 2.75 GB	0.00% International equities	Singapore
SWITZERLAND CONFEDERATION OF GOVERNMENT 300442 1.5 GB	0.00% International equities	Switzerland
PNC FUNDING CORP 080322 3.3 CB	0.00% International equities	United States
SLOVAK REPUBLIC GOVERNMENT 151124 3.375 GB	0.00% International equities	Slovakia
INDONESIA REPUBLIC OF GOVERNMENT 150533 6.625 GB	0.00% International equities	Indonesia
QUEBEC PROVINCE OF 010923 3.00 GB	0.00% International equities	Canada
UNIV CALIF REGTS MED CTR POOLED REV 150549 SF	0.00% International equities	United States
JAPAN GOVERNMENT OF 200942 1.90 GB	0.00% International equities	Japan
COMPAGNIE DE FINANCEMENT FONCIER 211122 2.375 CB	0.00% International equities	France
ISRAEL STATE OF GOVERNMENT 310323 4.25 GB	0.00% International equities	Israel
ALBERTA PROVINCE OF 151222 2.55 GB	0.00% International equities	Canada
AUSTRIA REPUBLIC OF GOVERNMENT 230534 2.40 GB	0.00% International equities	Austria
DENMARK KINGDOM OF GOVERNMENT 151123 1.50 GB	0.00% International equities	Denmark
STATE GRIO OVERSEAS INVESTMENT 2013 LTD 220523 3.125 CB	0.00% International equities	British Virgin Isl
QUEBEC PROVINCE OF 011245 3.50 GB	0.00% International equities	Canada
POLAND REPUBLIC OF GOVERNMENT 251023 4.00 GB	0.00% International equities	Poland
JAPAN GOVERNMENT OF 200343 1.80 GB	0.00% International equities	Japan
GNMA 30 YEAR SINGLE FAMILY 151239 5.50 MBS POOL 782885	0.00% International equities	United States
GNMA 30 YEAR SINGLE FAMILY 151139 5.00 MBS POOL 723434	0.00% International equities	United States
ONTARIO PROVINCE OF 020645 3.45 GB	0.00% International equities	Canada
AXA SA 040743 5.125 CB	0.00% International equities	France
JAPAN GOVERNMENT 200353 1.90 GB	0.00% International equities	Japan
BANKIA SA 050822 1.125 CB	0.00% International equities	Spain
JAPAN GOVERNMENT OF 200633 1.70 GB	0.00% International equities	Japan
SWITZERLAND CONFEDERATION OF GOVERNMENT 240725 1.50 GB	0.00% International equities	Switzerland
EXELON CORP 150421 2.45 CB	0.00% International equities	United States
EXELON CORP 150446 4.45 CB	0.00% International equities	United States
FRANCE REPUBLIC OF GOVERNMENT 250536 1.25 GB	0.00% International equities	France
FRANCE REPUBLIC OF GOVERNMENT 250566 1.75 GB	0.00% International equities	France
UNITED STATES TREASURY 150246 2.50 GB	0.00% International equities	United States
ABN AMRO BANK NV 310522 0.625 CB	0.00% International equities	Netherlands
JAPAN GOVERNMENT OF 200927 0.10 GB	0.00% International equities	Japan
DH EUROPE FINANCE SA 300627 1.2 CB	0.00% International equities	Luxembourg
EUROPEAN INVESTMENT BANK 150936 1.125 CB	0.00% International equities	Luxembourg
BMW US CAPITAL LLC 150921 1.85 CB	0.00% International equities	United States
JAPAN GOVERNMENT OF 200646 0.30 GB	0.00% International equities	Japan
JAPAN GOVERNMENT 200947 0.80 GB	0.00% International equities	Japan
JAPAN GOVERNMENT OF 200636 0.20 GB	0.00% International equities	Japan
ONTARIO PROVINCE OF 270426 2.50 GB	0.00% International equities	Canada
QUEBEC PROVINCE OF 120427 2.75 GB	0.00% International equities	Canada
GENERAL MOTORS FINANCIAL COMPANY INC 060721 3.20 CB	0.00% International equities	United States
DOMINION RESOURCES INC 150821 2.00 CB	0.00% International equities	United States
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220747 1.50 GB	0.00% International equities	United Kingdom
MPLX LP 010327 4.125 CB	0.00% International equities	United States
FRANCE REPUBLIC OF GOVERNMENT 250639 1.75 GB	0.00% International equities	France
KOREA REPUBLIC OF GOVERNMENT 101226 1.50 GB	0.00% International equities	Korea
FEDERAL HOME LOAN CORP 010348 3.50 MBS POOL NUMBER G67709	0.00% International equities	United States
DAIMLER FINANCE NORTH AMERICA LLC 060721 2.00 CB	0.00% International equities	United States
EUROPEAN FINANCIAL STABILITY FACILITY SA 050940 1.45 GB	0.00% International equities	Luxembourg
RCI BANQUE SA 260922 0.75 CB	0.00% International equities	France
CHINA CINDA FINANCE LTD 090324 4.10 CB	0.00% International equities	British Virgin Isl
COMMONWEALTH EDISON CO 010348 4.00 CB	0.00% International equities	United States
ESSITY AB PUBL 280322 0.625 CB	0.00% International equities	Sweden
INDONESIA REPUBLIC OF GOVERNMENT 180727 3.85 GB	0.00% International equities	Indonesia
FEDEX CORP 150248 4.05 CB	0.00% International equities	United States
NORDRHEIN WESTFALEN LAND OF 160648 1.55 GB	0.00% International equities	Germany
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150848 1.25 GB	0.00% International equities	Germany
FRANCE REPUBLIC OF GOVERNMENT 250528 0.75 GB	0.00% International equities	France
KOREA REPUBLIC OF GOVERNMENT 101227 2.375 GB	0.00% International equities	Korea
UNITED STATES TREASURY 151127 2.25 GB	0.00% International equities	United States
UNIVERSITY CALIF REVS 150531 4.601 MB	0.00% International equities	United States
AMERICAN INTERNATIONAL GROUP INC 010448 4.75 CB	0.00% International equities	United States
PORTUGAL REPUBLIC OF GOVERNMENT 171028 2.125 GB	0.00% International equities	Portugal
COMCAST CORP 011152 4.049 CB	0.00% International equities	United States
SPAIN KINGDOM OF GOVERNMENT 311048 2.70 GB	0.00% International equities	Spain
GNMA II 30 YEAR SINGLE FAMILY 200748 4.00 MBS POOL MA5330	0.00% International equities	United States
CZECH REPUBLIC GOVERNMENT 230729 2.75 GB	0.00% International equities	Czech Republic
NETHERLANDS GOVERNMENT 150140 0.50 GB	0.00% International equities	Netherlands
CHILE GOVERNMENT OF 060228 3.24 GB	0.00% International equities	Chile
KOREA REPUBLIC OF GOVERNMENT 100323 2.375 GB	0.00% International equities	Korea
CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 251023 0.125 GB	0.00% International equities	France
VERIZON OWNER TRUST SERIES 18 1A CLASS C 200922 ABS	0.00% International equities	United States
TOTAL SYSTEM SERVICES INC 010628 4.45 CB	0.00% International equities	United States
ONTARIO PROVINCE OF 050225 2.65 GB	0.00% International equities	Canada
DOMINION ENERGY INC 010628 4.25 CB	0.00% International equities	United States
BALTIMORE GAS AND ELECTRIC CO 151121 3.5 CB	0.00% International equities	United States
FRANCE REPUBLIC OF GOVERNMENT 250325 0.00 GB	0.00% International equities	France
IRELAND GOVERNMENT 150550 1.50 GB	0.00% International equities	Ireland
MEXICO UNITED MEXICAN STATES GOVERNMENT 220429 4.50 GB	0.00% International equities	Mexico
THAILAND KINGDOM OF GOVERNMENT 290644 4.675 GB	0.00% International equities	Thailand
MUSKRAT FALLS LABRADOR TRANSMISSION ASSETS 010629 3.63 CB	0.00% International equities	Canada
UNITED STATES TREASURY 150529 2.375 GB	0.00% International equities	United States
BELGIUM KINGDOM OF GOVT 220629 0.9 GB	0.00% International equities	Belgium
KFW 020424 0.00 GB	0.00% International equities	Germany
BELGIUM KINGDOM OF GOVERNMENT 220650 1.70 GB	0.00% International equities	Belgium
PERU REPUBLIC OF GOVERNMENT 120834 5.40 GB	0.00% International equities	Peru

KOREA REPUBLIC OF GOVERNMENT 100349 2.00 GB	0.00% International equities	Korea
ABBVIE INC 211139 4.05 CB	0.00% International equities	United States
ANTHEM INC 150929 2.875 CB	0.00% International equities	United States
DEUTSCHE TELEKOM AG 050727 0.50 CB	0.00% International equities	Germany
SAUDI ARABIAN OIL CO 160424 2.875 CB	0.00% International equities	Saudi Arabia
UNITED KGDM OF GREAT BRITAIN AND NOR IRELD 221029 0.875 GB	0.00% International equities	United Kingdom
JPMORGAN CHASE AND CO 060530 3.702 CB	0.00% International equities	United States
SWEDEN KINGDOM OF GOVERNMENT 120525 2.50 GB	0.00% International equities	Sweden
FRANCE REPUBLIC OF GOVERNMENT 250550 1.50 GB	0.00% International equities	France
UNITED STATES TREASURY 151222 1.625 GB	0.00% International equities	United States
JAPAN GOVERNMENT 250821 0.00 GB	0.00% International equities	Japan
ANHEUSER BUSCH INBEV NV 010727 1.125 CB	0.00% International equities	Belgium
SINOPEC GROUP OVERSEAS DEVELOPMENT 2018 LTD 121129 2.95 CB	0.00% International equities	British Virgin Isl
STATE OF QATAR 140329 4.0 GB	0.00% International equities	QATARI RIAL
FIDELITY NATIONAL INFORMATION SERVICES INC 210527 1.50 CB	0.00% International equities	United States
PANAMA REPUBLIC OF GOVERNMENT 230760 3.87 GB	0.00% International equities	Panama
RCI BANQUE SA 100423 0.75 CB	0.00% International equities	France
ROMANIA GOVERNMENT 160731 2.124 GB	0.00% International equities	Romania
XCEL ENERGY INC 011249 3.50 CB	0.00% International equities	United States
BANK OF AMERICA CORP 230427 3.559 CB	0.00% International equities	United States
GLOBAL PAYMENTS INC 150829 3.20 CB	0.00% International equities	United States
KFW 040739 0.875 GB	0.00% International equities	Germany
CROATIA REPUBLIC OF GOVERNMENT 190629 1.125 GB	0.00% International equities	Croatia
E.ON SE 241026 0.25 CB	0.00% International equities	Germany
ABBVIE INC 211122 2.30 C	0.00% International equities	United States
NETHERLANDS KINGDOM OF THE GOVERNMENT 150152 0.00 GB	0.00% International equities	Netherlands
CVS HEALTH CORP 010430 3.75 CB	0.00% International equities	United States
CVS HEALTH CORP 010440 4.125 CB	0.00% International equities	United States
HOME DEPOT INC 150450 3.35 CB	0.00% International equities	United States
UNITED STATES TREASURY 150250 2.00 GB	0.00% International equities	United States
AXA HOME LOAN SFH 050727 0.05 CB	0.00% International equities	France
ITALY REPUBLIC OF GOVERNMENT 010340 3.10 GB	0.00% International equities	Italy
MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 011026 0.5 CB	0.00% International equities	Italy
KOREA REPUBLIC OF GOVERNMENT 100350 1.50 GB	0.00% International equities	Korea
KOREA REPUBLIC OF GOVERNMENT 101229 1.375 GB	0.00% International equities	Korea
BANK OF AMERICA CORP 230730 3.194 CB	0.00% International equities	United States
PERTAMINA PERSERO PT 210130 3.10 CB	0.00% International equities	Indonesia
BANCO SANTANDER SA 040630 0.125 CB	0.00% International equities	Spain
UBS GROUP AG 240228 0.25 CB	0.00% International equities	Switzerland
MORGAN STANLEY 010431 3.622 CB	0.00% International equities	United States
ANTHEM INC 150331 2.55 CB	0.00% International equities	United States
APPLE INC 080261 2.80 CB	0.00% International equities	United States
CROWN CASTLE INTERNATIONAL CORP 010441 2.90 CB	0.00% International equities	United States
NETHERLANDS KINGDOM OF THE GOVERNMENT 150731 0.00 GB	0.00% International equities	Netherlands
KFW 150626 0.00 GB	0.00% International equities	Germany
FEDEX CORP 150550 5.25 CB	0.00% International equities	United States
AUSTRIA REPUBLIC OF GOVERNMENT 200351 0.75 GB	0.00% International equities	Austria
CHARTER COMMUNICATIONS OPERATING LLC 010350 4.80 CB	0.00% International equities	United States
WINTERSHALL DEA FINANCE BV 250923 0.452 CB	0.00% International equities	Netherlands
E ON SE 280230 0.35 CB	0.00% International equities	Germany
SAUDI ARABIA KINGDOM OF GOVERNMENT 030227 2.50 GB	0.00% International equities	Saudi Arabia
PERUSAHAAN LISTRIK NEGARA PERSERO PT 050230 3.375 GB	0.00% International equities	Indonesia
THAILAND KINGDOM OF GOVERNMENT 171229 1.60 GB	0.00% International equities	Thailand
DANSKE BANK AS 140128 2.25 CB	0.00% International equities	Denmark
NATIONAL GRID GAS PLC 140133 1.125 CB	0.00% International equities	United Kingdom
CHINA PEOPLES REPUBLIC OF GOVERNMENT 210530 2.68 GB	0.00% International equities	China
GOLDMAN SACHS GROUP 270325 3.375 CB	0.00% International equities	United States
CHINA DEVELOPMENT BANK 070823 3.00 GB	0.00% International equities	China
JAPAN GOVERNMENT 190421 0.00 GB	0.00% International equities	Japan
INTERNATIONAL BUSINESS MACHINES CORP 150550 2.95 CB	0.00% International equities	United States
AUSTRIA REPUBLIC OF GOVERNMENT 200230 0.00 GB	0.00% International equities	Austria
ITALY REPUBLIC OF GOVERNMENT 150927 0.95 GB	0.00% International equities	Italy
GENERAL ELECTRIC CO 010540 4.25 CB	0.00% International equities	United States
FRANCE REPUBLIC OF GOVERNMENT 250224 0.00 GB	0.00% International equities	France
EUROPEAN UNION 020628 0.00 CB	0.00% International equities	Belgium
CHINA DEVELOPMENT BANK 201030 3.70 GB	0.00% International equities	China
SAUDI ARABIAN OIL CO 241130 2.25 CB	0.00% International equities	Saudi Arabia
GOLDMAN SACHS GROUP INC 150330 3.80 CB	0.00% International equities	United States
GOLDMAN SACHS GROUP INC 071227 1.50 CB	0.00% International equities	United States
ABU DHABI EMIRATE OF 160430 3.125 GB	0.00% International equities	United Arab Emr
BECTON DICKINSON EURO FINANCE SARL 120236 1.213 CB	0.00% International equities	Luxembourg
SPAIN KINGDON OF GOVERNMENT 310125 0.00 GB	0.00% International equities	Spain
SPAIN KINGDOM OF GOVERNMENT 311050 1.00 GB	0.00% International equities	Spain
CAISSE DAMORT DETTE SOC 250529 0.00 GB	0.00% International equities	France
CHINA DEVELOPMENT BANK 180630 3.09 CB	0.00% International equities	China
TAKEDA PHARMACEUTICAL CO LTD 090727 0.75 CB	0.00% International equities	Japan
JAPAN GOVERNMENT 140621 0.00 GB	0.00% International equities	Japan
CROATIA REPUBLIC OF GOVERNMENT 040341 1.75 GB	0.00% International equities	Croatia
INTEL CORP 250350 4.75 CB	0.00% International equities	United States
SYSCO CORP 010430 5.95 CB	0.00% International equities	United States
SYSCO CORP 010450 6.60 CB	0.00% International equities	United States
BELGIUM KINGDOM OF GOVERNMENT 221027 0.00 GB	0.00% International equities	Belgium
CROWN CASTLE INTERNATIONAL CORP 010730 3.30 CB	0.00% International equities	United States
ELECTRONIC ARTS INC 150251 2.95 CB	0.00% International equities	United States
CREDIT SUISSE GROUP AG 180133 0.625 CB	0.00% International equities	Switzerland
COX COMMUNICATIONS INC 011050 2.95 CB	0.00% International equities	United States
T MOBILE US INC 150251 3.30 CB	0.00% International equities	United States
SWEDEN KINGDOM OF GOVERNMENT 120531 0.125 GB	0.00% International equities	Sweden
CANADA GOVERNMENT 010925 0.50 GB	0.00% International equities	Canada

ALCON FINANCE CORP 270530 2.60 CB	0.00% International equities	United States
UNITED STATES TREASURY 151150 0.00 GB	0.00% International equities	United States
PANAMA REPUBLIC OF GOVERNMENT 290932 2.252 GB	0.00% International equities	Panama
MICROSOFT CORP 010660 2.675 CB	0.00% International equities	United States
CREDIT SUISSE GROUP AG 090628 2.25 CB	0.00% International equities	Switzerland
INTERCONTINENTAL EXCHANGE INC 150650 3.00 CB	0.00% International equities	United States
UBS GROUP AG 110232 2.095 CB	0.00% International equities	Switzerland
AUSTRIA REPUBLIC OF GOVERNMENT 300620 0.85 GB	0.00% International equities	Austria
FRANCE REPUBLIC OF GOVERNMENT 251130 0.00 GB	0.00% International equities	France
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221061 0.50 GB	0.00% International equities	United Kingdom
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221050 0.625 GB	0.00% International equities	United Kingdom
T MOBILE USA INC 150427 3.75 CB	0.00% International equities	United States
GALAXY PIPELINE ASSETS BIDCO LTD 310334 2.16 CB	0.00% International equities	Jersey
CHINA DEVELOPMENT BANK 030840 3.90 GB	0.00% International equities	China
CHINA PEOPLE S REPUBLIC OF GOVERNMENT 140950 3.81 GB	0.00% International equities	China
CHINA PEOPLES REPUBLIC OF GOVERNMENT 191130 3.27 GB	0.00% International equities	China
ITALY REPUBLIC OF GOVERNMENT 300445 1.50 GB	0.00% International equities	Italy
BOOKING HOLDINGS INC 080328 0.50 CB	0.00% International equities	United States
BROADCOM INC 150251 3.75 CB	0.00% International equities	United States
BROADCOM INC 150241 3.50 CB	0.00% International equities	United States
AES CORP 150131 2.45 CB	0.00% International equities	United States
BROADCOM INC 150231 2.45 CB	0.00% International equities	United States
HUNGARY GOVERNMENT 171150 1.50 GB	0.00% International equities	Hungary
UNITED STATES TREASURY 080421 0.00 GB	0.00% International equities	United States
FRANCE REPUBLIC OF GOVERNMENT 250226 0.00 GB	0.00% International equities	France
ING GROEP NV 010230 0.25 CB	0.00% International equities	Netherlands
BARCLAYS PLC 100332 2.667 CB	0.00% International equities	United Kingdom
BNP PARIBAS SA 260141 2.824 CB	0.00% International equities	France
VONOVIA FINANCE BV 280141 1.00 CB	0.00% International equities	Netherlands
GILEAD SCIENCES INC 011040 2.60 CB	0.00% International equities	United States
SAUDI ARABIA KINGDOM OF GOVERNMENT 221025 2.90 GB	0.00% International equities	Saudi Arabia
WILLIAMS COMPANIES INC 151130 3.50 CB	0.00% International equities	United States
EUROPEAN UNION 041040 0.10 GB	0.00% International equities	Belgium
SAUDI ARABIA KINGDOM OF GOVERNMENT 020233 2.25 GB	0.00% International equities	Saudi Arabia
MDGH GMTN BV 210526 2.50 CB	0.00% International equities	Netherlands
HSBC HOLDINGS PLC 240727 1.75 CB	0.00% International equities	United Kingdom
MICROSOFT CORP 170362 3.041 CB	0.00% International equities	United States
ROYALTY PHARMA PLC 020930 2.20 CB	0.00% International equities	United Kingdom
TRATON FINANCE LUXEMBOURG SA 240333 1.25 CB	0.00% International equities	Luxembourg
PERU REPUBLIC OF GOVERNMENT 230131 2.783 GB	0.00% International equities	Peru
SPAIN KINGDOM OF GOVERNMENT 300727 0.80 GB	0.00% International equities	Spain
AUSTRIA REPUBLIC OF GOVERNMENT 201040 0.00 GB	0.00% International equities	Austria
EUROPEAN UNION 040735 0.00 GB	0.00% International equities	Belgium
EUROPEAN INVESTMENT BANK 170336 0.20 GB	0.00% International equities	Luxembourg
ANTHEM INC 150351 3.60 CB	0.00% International equities	United States
SPAIN KINGDOM OF GOVERNMENT 311040 1.20 GB	0.00% International equities	Spain
ROMANIA GOVERNMENT 021229 1.375 GB	0.00% International equities	Romania
RABOBANK NEDERLAND 260526 2.50 CB	0.00% International equities	Netherlands
ITALY REPUBLIC OF GOVERNMENT 010330 3.50 CB	0.00% International equities	Italy
CPPIB CAPITAL INC 180141 0.25 CB	0.00% International equities	Canada
IRELAND GOVERNMENT 181031 0.00 GB	0.00% International equities	Ireland
TRINITY HEALTH CORP 011240 2.632 CB	0.00% International equities	United States
CHINA PEOPLE REPUBLIC OF GOVERNMENT 090425 1.99 GB	0.00% International equities	China
CARRIER GLOBAL CORP 050440 3.377 CB	0.00% International equities	United States
AGRICULTURAL DEVELOPMENT BANK OF CHINA 170430 2.96 GB	0.00% International equities	China
BNG BANK NV 200131 0.00 GB	0.00% International equities	Netherlands
CROATIA REPUBLIC OF GOVERNMENT 170631 1.50 GB	0.00% International equities	Croatia
ITALY REPUBLIC OF GOVERNMENT 010226 0.50 GB	0.00% International equities	Italy
MONDELEZ INTERNATIONAL INC 170328 0.25 CB	0.00% International equities	United States
MONDELEZ INTERNATIONAL INC 170341 1.375 CB	0.00% International equities	United States
AMERICAN INTERNATIONAL GROUP INC 300625 2.50 CB	0.00% International equities	United States
VOLKSWAGEN FINANCIAL SERVICES NV 200225 0.875 CB	0.00% International equities	Netherlands
CANADA GOVERNMENT 010424 0.25 GB	0.00% International equities	Canada
CHARTER COMMUNICATIONS OPERATING LLC 010641 3.50 CB	0.00% International equities	United States
ITALY REPUBLIC OF GOVERNMENT 010725 1.85 GB	0.00% International equities	Italy
SPAIN KINGDOM OF GOVERNMENT 311030 1.25 GB	0.00% International equities	Spain
CHINA DEVELOPMENT BANK 140725 3.34 GB	0.00% International equities	China
JAPAN GOVERNMENT 210621 0.00 GB	0.00% International equities	Japan
BOUNI POLIENALI DEL TES 010341 1.80 CB	0.00% International equities	Italy
ONTARIO PROVINCE OF 25022031 1.6 GB	0.00% International equities	Canada
PFIZER INC 280550 2.70 CB	0.00% International equities	United States
MEXICO UNITED MEXICAN STATES GOVERNMENT 270432 4.75 GB	0.00% International equities	Mexico
JAPAN GOVERNMENT 260421 0.00 GB	0.00% International equities	Japan
VANTAGE TOWERS AG 310327 0.375 CB	0.00% International equities	Germany
VANTAGE TOWERS AG 310330 0.375 CB	0.00% International equities	Germany
MORGAN STANLEY 250152 2.802 CB	0.00% International equities	United States
GOLDMAN SACHS GROUP INC 270132 1.992 CB	0.00% International equities	United States
AT AND T INC 150959 3.65 CB	0.00% International equities	United States
COMMONSPIRIT HEALTH 011030 2.782 CB	0.00% International equities	United States
ITALY REPUBLIC OF GOVERNMENT 010951 1.70 GB	0.00% International equities	Italy
GNMA II 30 YEAR SINGLE FAMILY 200350 3.50 MBS POOL NO MA6542	0.00% International equities	United States
BANK OF AMERICA CORP 110332 2.651 CB	0.00% International equities	United States
EUROPEAN UNION 040636 0.20 GB	0.00% International equities	Belgium
JAPAN GOVERNMENT OF 200624 0.60 GB	0.00% International equities	Japan
UNITED STATES TREASURY 151130 0.875 GB	0.00% International equities	United States
JAPAN GOVERNMENT 280621 0.00 GB	0.00% International equities	Japan
BP CAPITAL MARKETS AMERICA INC 040651 2.939 CB	0.00% International equities	United States
VOLKSWAGEN LEASING GMBH 120126 0.25 CB	0.00% International equities	Germany
ONTARIO PROVINCE OF 151226 0.25 GB	0.00% International equities	Canada

JAPAN GOVERNMENT 100521 0.00 GB	0.00% International equities	Japan
BP CAPITAL MARKETS BV 041240 0.933 CB	0.00% International equities	Netherlands
BANK OF AMERICA CORP 190624 2.375 CB	0.00% International equities	United States
UNITED STATES TREASURY 151140 1.375 GB	0.00% International equities	United States
VERIZON COMMUNICATION 220328 2.1 CB	0.00% International equities	United States
VERIZON COMMUNICATION 200326 1.45 CB	0.00% International equities	United States
VERIZON COMMUNICATIONS INC 220351 3.55 CB	0.00% International equities	United States
VERIZON COMMUNICATION 210331 2.55 CB	0.00% International equities	United States
GOVERNMENT OF CHILE 150453 3.50 GB	0.00% International equities	Chile
JAPAN GOVERNMENT 240521 0.00 GB	0.00% International equities	Japan
ITALY REPUBLIC OF GOVT 010831 0.60 GB	0.00% International equities	Italy
FRANCE REPUBLIC OF GOVERNMENT 250644 0.50 GB	0.00% International equities	France
JAPAN GOVERNMENT 310521 0.00 GB	0.00% International equities	Japan
AFFIRM ASSET SECURITIZATION TRUST SR 21 A CL A 150825 A ABS	0.00% International equities	United States
GENERAL MOTORS CO 021023 4.875 CB	0.00% International equities	United States
KOREA REPUBLIC OF SOUTH KOREA GOVERNMENT 101244 2.75 GB	0.00% International equities	Korea
BUONI POLIENNALI DEL TES 010347 2.70 GB	0.00% International equities	Italy
PHILIPPINES REPUBLIC OF THE GOVERNMENT 200140 3.95 GB	0.00% International equities	Philippines
GENERAL MOTORS FINANCIAL COMPANY INC 150125 4.00 CB	0.00% International equities	United States
BERKSHIRE HATHAWAY INC 160323 0.75 CB	0.00% International equities	United States
WILLIAMS PARTNERS LP 150322 3.60 CB	0.00% International equities	United States
NETHERLANDS KINGDOM OF GOVERNMENT 150725 0.25 GB	0.00% International equities	Netherlands
AUSTRIA REPUBLIC OF GOVERNMENT 201026 0.75 GB	0.00% International equities	Austria
INDONESIA REPUBLIC OF GOVERNMENT 080127 4.35 GB	0.00% International equities	Indonesia
FINLAND REPUBLIC OF GOVERNMENT 150925 0.875 GB	0.00% International equities	Finland
BELGIUM KINGDOM OF GOVERNMENT 220657 2.25 GB	0.00% International equities	Belgium
PORTUGAL REPUBLIC OF GOVERNMENT 171022 2.20 GB	0.00% International equities	Portugal
CANADA GOVERNMENT 010629 2.25 GB	0.00% International equities	Canada
UNITED KINGDOM OF GREAT BRITAIN AND NORTH IRE 220765 2.50 GB	0.00% International equities	United Kingdom
ACE INA HOLDINGS INC 031122 2.875 CB	0.00% International equities	United States
FHLMC GOLD 20 YEAR 010735 3.50 MBS POOL NO C91841	0.00% International equities	United States
SOUTHERN CO 010746 4.40 CB	0.00% International equities	United States
UNITEDHEALTH GROUP INC 150722 3.35 CB	0.00% International equities	United States
AUSTRIA REPUBLIC OF GOVERNMENT 20092117 2.10 GB	0.00% International equities	Austria
ISRAEL STATE OF GOVERNMENT 310327 2.00 GB	0.00% International equities	Israel
AIR LEASE CORP 150923 3.00 CB	0.00% International equities	United States
SLOVENIA REPUBLIC OF GOVERNMENT 031140 1.75 GB	0.00% International equities	Slovenia
JAPAN GOVERNMENT OF 201226 0.10 GB	0.00% International equities	Japan
GOLDMAN SACHS GROUP INC 150524 1.375 CB	0.00% International equities	United States
AT AND T INC 140929 4.375 CB	0.00% International equities	United States
CIT GROUP INC 300321 FRN	0.00% International equities	United States
CREDIT ACCEPTANCE AUTO LOAN TRUST SR 21 2A CL A 150230 ABS	0.00% International equities	United States
JPMORGANCADCCPMARGIN	0.00% International equities	Canada
COMMONWEALTH AUST GOVT 150722 5.75 GB	0.00% International equities	Australia
CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 200131 1.375 GB	0.00% International equities	France
CAN 5YR BND 2106 FU	0.00% International equities	Canada
CHESAPEAKE FUNDING II LLC SE 21 1A CL A1 150433 ABS	0.00% International equities	United States
CITIGROUP INC 160624 3.75 CB	0.00% International equities	United States
COCA COLA FEMSA SAB DE CV 220130 2.75 CB	0.00% International equities	Mexico
COX COMMUNICATIONS INC 150847 4.6 CB	0.00% International equities	United States
CREDIT AGRICOLE HOME LOAN SFH SA 050527 0.75 CB	0.00% International equities	France
DH EUROPE FINANCE II SARL 180328 0.45 CB	0.00% International equities	Luxembourg
DISCOVERY COMMUNICATIONS LLC 200328 3.95 CB	0.00% International equities	United States
DISCOVERY COMMUNICATIONS LLC 200947 5.20 CB	0.00% International equities	United States
EXETER AUTOMOBILE RECEIVABLES SER 19 4A CLASS A 170123 ABS	0.00% International equities	United States
EURO BTP 2106 FUT	0.00% International equities	Germany
EUR BUND 2106 FUT	0.00% International equities	Germany
EUROPEAN INVESTMENT BANK 131034 0.05 CB	0.00% International equities	Luxembourg
EURO SCHATZ 2106 FU	0.00% International equities	Germany
EUR OAT 2106 FUT	0.00% International equities	Germany
90DAY EUR\$2106 FUTR	0.00% International equities	United States
JPMORGAN EUR CCP	0.00% International equities	Residual Europ
EUR BUXL 30YR 2106 F	0.00% International equities	Germany
FANNIE MAE SE 2018 45 CL AB 250648 ABS	0.00% International equities	United States
GNMA II 30 YEAR SINGLE FAMILY 200348 3.5 MBS POOL MA5077	0.00% International equities	United States
FNMA 20 YEAR 010936 3.00 MBS POOL AS7843	0.00% International equities	United States
FHLMC GOLD 30 YRS 010338 5.0 MBS POOL NUMBER G08255	0.00% International equities	United States
FHLMC GOLD 30 YEAR 010948 4.00 MBS POOL NUMBER Q58329	0.00% International equities	United States
FHLMC GOLD 30 YEAR 011146 3.00 MBS POOL G08737	0.00% International equities	United States
FHLMC GOLD 30 YEAR 011146 MBS POOL G60765	0.00% International equities	United States
FHLMC GOLD 30 YEAR 011246 3.00 MBS POOL Q44647	0.00% International equities	United States
FHLMC GOLD 30 YEAR 011246 3.00 MBS POOL Q44646	0.00% International equities	United States
FHLMC GOLD 30 YEAR 010147 3.0 MBS POOL NO G08741	0.00% International equities	United States
FHLMC 9 YEAR 010125 5.00 MBS POOL Z60044	0.00% International equities	United States
FNMA 15 YEAR CONVENTIONAL 010432 3.50 MBS POOL NO ZS7716	0.00% International equities	United States
FHLMC GOLD 30 YEAR 010747 3.00 MBS POOL NO G61808	0.00% International equities	United States
FNMA 15 YEAR CONVENTIONAL 010835 2.50 MBS POOL RC1538	0.00% International equities	United States
FHLMC GOLD 30 YEAR 010944 4.50 MBS POOL NO Q28567	0.00% International equities	United States
FHLMC GOLD 30 YEAER 011247 3.50 MBS	0.00% International equities	United States
FIRST INVESTORS AUTO SERIES 19 2A CL A 160924 ABS	0.00% International equities	United States
FISERV INC 010729 3.50 CB	0.00% International equities	United States
FANNIE MAE REMIC TRUST SERIES 2018 13 CLASS MP 251257 ABS	0.00% International equities	United States
FG00 30 YEAR 010147 4.00 MBS POOL NO G67702	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 010248 3.50 MBS POOL BJ4594	0.00% International equities	United States
FNMA 30 YEAR CONV 010248 3.50 MBS POOL BJ4610	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 010546 4.00 MBS POOL BC8677	0.00% International equities	United States
FNMA 30 YEAR CONV 010547 3.50 MBS POOL NUMBER FM3914	0.00% International equities	United States
FNMA 30 YEAR CONV 010641 4.5 MBS POOL NUMBER AI4890	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 010646 4.00 MBS POOL BD0946	0.00% International equities	United States



FNMA 30 YEAR CONVENTIONAL 010946 3.00 MBS POOL MA2737	0.00%	International equities	United States
FNMA 30 YEAR CONVENTIONAL 010946 3.50 MBS POOL NO BD7522	0.00%	International equities	United States
FNMA 30 YEAR CONVENTIONAL 010947 3.50 MBS POOL BH5388	0.00%	International equities	United States
FNMA 30 YEAR CONVENTIONAL 011044 4.00 MBS POOL AX2826	0.00%	International equities	United States
FNMA 30 YEAR CONVENTIONAL 011046 3.50 MBS POOL BD9328	0.00%	International equities	United States
FNMA 30YR CONV LOAN 011140 4.0 MBS POOL AE5143	0.00%	International equities	United States
FNMA 30 YEAR CONVENTIONAL 011246 3.50 MBS POOL NUMBER FM3801	0.00%	International equities	United States
FNMA 30 YEAR CONVENTIONAL 010141 4.0 MBS POOL AH4158	0.00%	International equities	United States
FNMA 20 YEAR 010231 4.5 MBS POOL MA0659	0.00%	International equities	United States
FNMA 20 YEAR 010331 4.0 MBS POOL MA0667	0.00%	International equities	United States
FNMA 30 YEAR CONVENTIONAL 011140 5.0 MBS POOL AE9800	0.00%	International equities	United States
FNMA 30 YEAR CONVENTIONAL 010146 4.00 MBS POOL MA2512	0.00%	International equities	United States
FNMA 30 YEAR CONVENTIONAL 010146 3.50 MBS POOL FM3346	0.00%	International equities	United States
FNMA 33 YEAR CONVENTION 010151 4.50 MBS POOL BF0202	0.00%	International equities	United States
FNMA 30 YEAR CONVENTIONAL 010346 3.50 MBS POOL NO FM3412	0.00%	International equities	United States
FEDERAL NATIONAL MORTGAGE ASSOCIATION 010550 2.0 TBA	0.00%	International equities	United States
FANNIE MAE REMIC TRUST SE 18 19 CL DC 250556 ABS	0.00%	International equities	United States
FNMA 40 YEAR CONVENTIONAL 010558 3.50 MBS POOL NO BF0264	0.00%	International equities	United States
FEDERAL NATIONAL MORTGAGE 010641 4.00 MBS POOL NUMBER BF0237	0.00%	International equities	United States
FNMA 15 YEAR CONVENTIONAL 010833 3.00 MBS POOL NO FM3067	0.00%	International equities	United States
FNMA 20 YEAR 010940 2.50 MBS POOL NO FM4479	0.00%	International equities	United States
FNMA 40 YEAR CONVENTIONAL 010957 3.50 MBS POOL BF0219	0.00%	International equities	United States
FNMA 30YR CONVENTIONAL 011238 5.50 MBS POOL AB0532	0.00%	International equities	United States
FREDDIE MAC SER 3889 CLASS KZ 150741 ABS	0.00%	International equities	United States
JPMORGAN GBP CCP	0.00%	International equities	United Kingdom
GEORGIA POWER CO 150342 4.30 CB	0.00%	International equities	United States
GNMA II 30 YEAR SINGLE FAMILY 200151 2.50 MBS POOL MA7136	0.00%	International equities	United States
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2 010543 0.0 TBA	0.00%	International equities	United States
GNMA II 30 YEAR SINGLE FA 201142 3.00 MBS POOL NUMBER AB9182	0.00%	International equities	United States
GOLDMAN SACHS 240122 5.75 CB	0.00%	International equities	United States
HEATHROW FUNDING LTD 081030 1.125 CB	0.00%	International equities	Jersey
HESS CORP 010427 4.30 CB	0.00%	International equities	United States
HPEFS EQUIPMENT TRUST SERIES 19 1A CLS A3 200929 ABS	0.00%	International equities	United States
IDR BNP PARIBAS A/C	0.00%	International equities	Indonesia
REPUBLIC OR IRELAND 130325 5.4 GB	0.00%	International equities	Ireland
JAPAN GOVERNMENT 201230 0.10 GB	0.00%	International equities	Japan
10YR MINI JGB 2106 F	0.00%	International equities	Singapore
JPMORGAN JPY CCP	0.00%	International equities	Japan
KFW 300926 0.00 GB	0.00%	International equities	Germany
LOS ANGELES CNTY CALIF MET TRANS 010639 5.735 MB	0.00%	International equities	United States
MARLETTE FUNDING TRUST SER 20 1A CLASS A 150330 ABS	0.00%	International equities	United States
MARLETTE FUNDING TRUST SER 19 3A CLASS A 170929 ABS	0.00%	International equities	United States
MARLETTE FUNDING TRUST SER 18 4A CLS A 151228 ABS	0.00%	International equities	United States
MARLETTE FUNDING TRUST SERIES 19 4A CLASS A 171229 ABS	0.00%	International equities	United States
MEXICO UNITED MEXICAN STATES GOVERNMENT 240531 2.659 GB	0.00%	International equities	Mexico
MEXICO UNITED MEXICAN STATES GOVERNMENT 240561 3.771 GB	0.00%	International equities	Mexico
JPMORGANNOCKCCPMARGIN	0.00%	International equities	Norway
JP MORGAN	0.00%	International equities	New Zealand
ONEMAIN FINANCIAL ISSUANCE TRU SERI 19 1A CLASS A 140231 ABS	0.00%	International equities	United States
Outstanding Settlement Receipts - CNY	0.00%	International equities	China
PACIFIC LIFE GLOBAL FUNDING II 230923 0.50 CB	0.00%	International equities	United States
JPMORGANPLNCCPMARGIN	0.00%	International equities	Poland
PRINCIPAL FINANCIAL GROUP INC 150630 2.125 CB	0.00%	International equities	United States
STATE OF QATAR 020646 4.625 GB	0.00%	International equities	QATAR IRIAL
SOFI CONSUMER LOAN PROGRAM TRU SERIES 19 1 CLAS A 250228 ABS	0.00%	International equities	United States
JPMORGANSEKCCPMARGIN	0.00%	International equities	Sweden
SIGMA ALIMENTOS SA DE CV 020526 4.125 CB	0.00%	International equities	Mexico
SOFI CONSUMER LOAN PROGRAM SERIES 20 1 CLASS A 250129 ABS	0.00%	International equities	United States
SOFI CONSUMER LOAN SER 19 4 CLASS A 250828 ABS	0.00%	International equities	United States
99D0JSQS8 CCP SHORT IRS JPM SEK 210925 RFLT 3MSEK PFXD 0.34	0.00%	International equities	Sweden
99D0NESH6 CCP LONG IRS JPM USD 150931 RFXD 1.625 PFLT 3LIBO	0.00%	International equities	United States
99D0NF3F4 CCP LONG IRS JPM NZD 150931 RFXD 2.03125 PFLT3ZBSW	0.00%	International equities	New Zealand
99D0M8M45 CCP LONG IRS JPM CAD 160626RFXD0.96875PFLT3CDOR	0.00%	International equities	Canada
99D0M8027 CCP LONG IRS JPM CAD 160631 RFXD1.34375PFLT3CDOR	0.00%	International equities	Canada
99D0LE3X0 CCP LONG IRS JPM AUD 150326 RFXD 0.5625 PFLT 6BBSW	0.00%	International equities	Australia
99D0NDYG3 CCP SHORT IRS JPM SEK 150931 RFLT3MSEK PFXD0.84375	0.00%	International equities	Sweden
99D0NJC10 CCP SHORT IRS JPM NOK 160926 RFLT 6NIBO PFXD1.5625	0.00%	International equities	Norway
99D0M7223 CCP SHORT IRS JPM EUR 160626 RFLT6EUBOPFXD-.4375	0.00%	International equities	Residual Europe
99D0N5X30 CCP SHORT IRS JPM NZD 160631 RFLT 3ZBSW PFXD1.932	0.00%	International equities	New Zealand
99D0N5TC5 CCP SHORT IRS JPM NZD 160631 RFLT 3ZBSW PFXD1.9545	0.00%	International equities	New Zealand
99D0N6NB1 CCP SHORT IRS JPM NZD 160631 RFLT 3ZBSW PFXD1.957	0.00%	International equities	New Zealand
99D0NC2X3 CCP LONG IRS JPM PLN 160631 RFXD 1.81 PFLT 6WIBO	0.00%	International equities	Poland
99D0N5T84 CCP SHORT IRS JPM NZD 160631 RFLT 3ZBSW PFXD 1.961	0.00%	International equities	New Zealand
99D0NJQ12 CCP LONG IRS JPM NZD 210625 RFXD 1.1515 PFLT3ZBSW	0.00%	International equities	New Zealand
99D0N63U1 CCP SHORT IRS JPM NZD 160631 RFLT 3ZBSW PFXD1.959	0.00%	International equities	New Zealand
99D0NJ93 CCP LONG IRS JPM NZD 210625 RFXD 1.3285 PFLT 3ZBSW	0.00%	International equities	New Zealand
99D0N5T87 CCP SHORT IRS JPM NZD 160631 RFLT 3ZBSW PFXD1.9575	0.00%	International equities	New Zealand
99D0JF9Q9 CCP LONG IRS JPM CAD 150625 RFXD 1.09375 PFLT3CDOR	0.00%	International equities	Canada
99D0M87Q3 CCP SHORT IRS JPM GBP 160626 RFLT 6GBLI PFXD0.3125	0.00%	International equities	United Kingdom
99D0M9153 CCP LONG IRS JPM NZD 160626 RFXD 0.53125 PFLT3ZBSW	0.00%	International equities	New Zealand
99D0M88D1 CCP SHORT IRS JPM GBP 160631 RFLT 6GBLI PFXD0.5625	0.00%	International equities	United Kingdom
99D0M72Q0 CCP SHORT IRS JPM EUR 160631 RFLT6EUBOPFXD -.21875	0.00%	International equities	Residual Europe
99D0M7FG8 CCP SHORT IRS JPM JPY 210626 RFLT6JPLIFX -.03125	0.00%	International equities	Japan
99D0NEK19 CCP SHORT IRS JPM JPY 150931 RFLT 6JPLI PFXD0.1875	0.00%	International equities	Japan
99D0NJBV2 CCP LONG IRS JPM USD 150926 RFXD 1.125 PFLT 3LIBO	0.00%	International equities	United States
99D0NJD65 CCP SHORT IRS JPM CAD 160931 RFLT 3CDOR PFXD2.7812	0.00%	International equities	Canada
99D0LQQV2 CCP SHORT IRS JPM GBP 180331 RFLT 6GBLI PFXD0.59375	0.00%	International equities	United Kingdom
99D0IYQ7 CCP SHORT IRS JPM GBP 150625 RFLT 6GBLI PFXD 0.66	0.00%	International equities	United Kingdom
99D0M2NM7 CCP LONG IRS JPM NZD 150326 RFXD 0.6875 PFLT 3ZBSW	0.00%	International equities	New Zealand

99D0M2K16 CCP SHORT IRS JPM NOK 180331 RFLT 6NIBO PFXD1.4685	0.00%	International equities	Norway
99D0M84V5 CCP SHORT IRS JPM SEK 160626 RFLT 3MSEKPFXD0.15625	0.00%	International equities	Sweden
99D0MN6S7 CCP LONG IRS JPM USD 210626 RFXD 0.90625 PFLT3LIBO	0.00%	International equities	United States
99D0JT377 CCP SHORT IRS JPM EUR 210925 RFLT 6EUBO PFXD -0.16	0.00%	International equities	Residual Europe
99D0NJMA6 CCP LONG IRS JPM NZD 210625 RFXD 1.1775 PFLT 3ZBSW	0.00%	International equities	New Zealand
99D0M7RY6 CCP LONG IRS JPM AUD 160626 RFXD 0.5 PFLT 6BBSW	0.00%	International equities	Australia
99D0M7SP4 CCP LONG IRS JPM AUD 160631 RFXD 1.09375 PFLT6BBSW	0.00%	International equities	Australia
99D0MXLQ2 CCP SHORT IRS JPM NZD 170331 RFLT3ZBSW PFXD1.5595	0.00%	International equities	New Zealand
THB BNP PARIBAS A/C	0.00%	International equities	Thailand
UK TREASURY BOND 070632 4.25 GB	0.00%	International equities	United Kingdom
UBS GROUP AG 130830 3.126 CB	0.00%	International equities	Switzerland
UK TREASURY BOND 070336 4.25 GB	0.00%	International equities	United Kingdom
UNITEDHEALTH GROUP INC 150745 4.75 CB	0.00%	International equities	United States
UNIVERSITY OF CALIFORNIA 150527 1.316 MUNI BOND	0.00%	International equities	United States
UNIVERSITY OF CALIFORNIA 1505320 1.614 MUNI BOND	0.00%	International equities	United States
US 2YR NOTE 2106 FUT	0.00%	International equities	United States
US 30Y BOND 2106 FUT	0.00%	International equities	United States
JPMORGAN USD CCP	0.00%	International equities	United States
US ULTRA BOND 2106 F	0.00%	International equities	United States
US 5YR NOTE 2106 FUT	0.00%	International equities	United States
US ULT 10YR 2106 F	0.00%	International equities	United States
VERIZON COMMUNICATION INC 190332 0.875 CB	0.00%	International equities	United States
VODAFONE GROUP PLC 241130 1.625 CB	0.00%	International equities	United Kingdom
VOLKSWAGEN INTERNATIONAL FINANCE NV 210141 1.50 CB	0.00%	International equities	Netherlands
VOLKSWAGEN INTERNATIONAL FINANCE NV 220928 0.875 CB	0.00%	International equities	Netherlands
WESTLAKE AUTOMOBILE RECEIVABLES SER 19 3A CL A2 150223 ABS	0.00%	International equities	United States
WILLIAMS COMPANIES INC 240624 4.55 CB	0.00%	International equities	United States
WINTERSHALL DEA FINANCE BV 250925 0.84 CB	0.00%	International equities	Netherlands
WILLIAMS PARTNERS LP 151123 4.50 CB	0.00%	International equities	United States
AUD 10YR 2106 BOND F	0.00%	International equities	Australia
AUS 3YR 2106 BOND FU	0.00%	International equities	Australia
JPMORGAN ZAR CCP	0.00%	International equities	South Africa
UP JOHN FINANCE BV 230627 1.362 CB	0.00%	International equities	Netherlands
AKELIUS RESIDENTIAL PROPERTY FINANCING BV 110129 1.125 CB	0.00%	International equities	Netherlands
TAURUS CMBS PLC SR 21 UK1X CLASS A 170531 ABS	0.00%	International equities	Ireland
PERTAMINA PERSERO PT 071148 6.50 CB	0.00%	International equities	Indonesia
CHUBB INA HOLDINGS INC 150627 0.875 CB	0.00%	International equities	United States
BARCLAYS BANK PLC 020425 3.375 CB	0.00%	International equities	United Kingdom
J P MORGAN MORTG TRUST SE 05 A4 CL 4A2 250735 ABS	0.00%	International equities	United States
FEDERAL NATIONAL MORTGAGE ASSOCIATION 150643 0.0 TBA	0.00%	International equities	United States
RENAISSANCE HOME EQUITY LOAN TRUST SER 02 3 CLS A 251232 ABS	0.00%	International equities	United States
NEW CENTURY HOME EQUITY LOAN TR SER 03 2 CL M1 250333 ABS	0.00%	International equities	United States
MASTR ASSET BACKED SECURITIES SE 03 WMC1 CL M1 250533 ABS	0.00%	International equities	United States
OPTEUM MORTGAGE ACCEPTANCE SERIES 05 01 CLS M6 250235 ABS	0.00%	International equities	United States
APT PIPELINES LTD 230325 4.20 CB	0.00%	International equities	Australia
CANADA GOVERNMENT 011248 2.75 GB	0.00%	International equities	Canada
COMM MORTGAGE TRUST SE 2014 CR18 CL D 170747 ABS	0.00%	International equities	United States
JPMBB COMM MORT SECT TST SER 2014 C23 CLS D 170947 ABS	0.00%	International equities	United States
BANK OF AMERICA CORP 221026 4.25 CB	0.00%	International equities	United States
FHLMC GOLD 30 YEAR 010444 3.50 MBS POOL G07848	0.00%	International equities	United States
FREDDIE MAC WHOLE LOAN SERIES 16 SC01 CLASS 1A 250746 ABS	0.00%	International equities	United States
FREDDIE MAC WHOLE LOAN SERIES 16 SC01 CLASS 2A 250746 ABS	0.00%	International equities	United States
BANK OF AMERICA CORP 211027 3.248 CB	0.00%	International equities	United States
AVIATION CAPITAL GROUP LLC 300721 FRN	0.00%	International equities	United States
FREDDIE MAC SEASONED CR RISK SERIES 18 1 CLASS MT 250557 ABS	0.00%	International equities	United States
ADCB FINANCE CAYMAN LTD 290323 4.00 CB	0.00%	International equities	Cayman Islands
DIAMLER FINANCE NORTH AMERICA LLC 140624 2.70 CB	0.00%	International equities	United States
LAS VEGAS SANDS CORP 080824 3.20 CB	0.00%	International equities	United States
OCCIDENTAL PETROLEUM CORP 150826 3.20 CB	0.00%	International equities	United States
OCCIDENTAL PETROLEUM CORP 150326 5.55 CB	0.00%	International equities	United States
ICHAN ENTERPRISES LP 150924 4.75 CB	0.00%	International equities	United States
ENTERGY TEXAS INC 300949 3.55 CB	0.00%	International equities	United States
THERMO FISHER SCIENTIFIC INC 011031 0.875 CB	0.00%	International equities	United States
CIGNA CORP 151027 3.05 CB	0.00%	International equities	United States
ENBRIDGE INC 150125 2.50 CB	0.00%	International equities	Canada
DIAMONDBACK ENERGY INC 011224 2.875 CB	0.00%	International equities	United States
ASHFORD HOSPITALITY TRUST SER 18 KEYS CLASS C 150635 ABS	0.00%	International equities	United States
FORD MOTOR CREDIT COMPANY LLC 090123 3.087 CB	0.00%	International equities	United States
AMERICAN TOWER CORP 150325 2.40 CB	0.00%	International equities	United States
AIR LEASE CORP 010225 2.30 CB	0.00%	International equities	United States
BP CAPITAL MARKETS AMERICA INC 040526 3.119 CB	0.00%	International equities	United States
UNICREDIT SPA 140122 6.5720 CB	0.00%	International equities	United States
FOX CORP 250129 4.709 CB	0.00%	International equities	Italy
RESORTS WORLD LAS VEGAS LLC 160429 4.625 CB	0.00%	International equities	United States
ANHEUSER BUSCH COMPANIES LLC 010226 3.65 CB	0.00%	International equities	United States
KOREA ELECTRIC POWER CORP 240624 2.50 CB	0.00%	International equities	Korea
EXPORT IMPORT BANK OF KOREA 250624 2.375 GB	0.00%	International equities	Korea
AVIS BUDGET CAR RENTAL LLC 150727 5.75 CB	0.00%	International equities	United States
DIAMOND SPORTS GROUP LLC 150827 6.625 CB	0.00%	International equities	United States
CIGNA CORP 150330 2.40 CB	0.00%	International equities	United States
INDONESIA REPUBLIC OF GOVERNMENT 151050 4.20 GF	0.00%	International equities	Indonesia
CITIGROUP INC 310331 4.412 CB	0.00%	International equities	United States
NISOURCE INC 010530 3.60 CB	0.00%	International equities	United States
FEDERAL NATIONAL MORTGAGE ASSOCIATION 150649 0.00 TBA	0.00%	International equities	United States
WALT DISNEY CO 130131 2.65 CB	0.00%	International equities	United States
BRISTOL-MYERS SQUIBB CO 150223 2.75 CB	0.00%	International equities	United States
BRISTOL MYERS SQUIBB 200223 3.25 CB	0.00%	International equities	United States
CREDIT SUISSE GROUP AG 050626 2.193 CB	0.00%	International equities	Switzerland
CORPORACION ANDINA DE FOMENTO 230925 1.625 GB	0.00%	International equities	VENEZUELA

J2 GLOBAL INC 151030 4.625 CB	0.00%	International equities	United States
VERIZON COMMUNICATION 301056 2.987 CB	0.00%	International equities	United States
WESTPAC BANKING CORP 151135 2.668 CB	0.00%	International equities	Australia
AT AND T INC 011233 2.55 CB	0.00%	International equities	United States
BANQUE FEDERAL DU CREDIT MUTUEL SA 170725 0.75 CB	0.00%	International equities	France
AXA SA 280549 3.25 CB	0.00%	International equities	France
SAP SE 100331 1.625 CB	0.00%	International equities	Germany
PROSIL ACQUISITION SER 1 CLASS A 311039 ABS	0.00%	International equities	Luxembourg
WINTERSHALL DEA FINANCE BV 250928 1.332 CB	0.00%	International equities	Netherlands
BNP PARIBAS SA 040626 0.5 CB	0.00%	International equities	France
IBERDROLA INTERNATIONAL BV 090227 1.45 CB	0.00%	International equities	Netherlands
NORTH MACEDONIA REPUBLIC OF GOVERNMENT 100328 1.625 GB	0.00%	International equities	Macedonia
NATIONAL AUSTRALIA BANK LTD 300823 0.625 CB	0.00%	International equities	Australia
KOREA HOUSING FINANCE CORP 301023 0.75 GB	0.00%	International equities	Korea
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210530 2.5 GB	0.00%	International equities	Australia
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211124 0.25 GB	0.00%	International equities	Australia
AEGON NV 250444 4.00 CB	0.00%	International equities	Netherlands
AIR LIQUIDE FINANCE SA 270921 1.75 CB	0.00%	International equities	France
AMERICAN AIRLINES INC 200429 5.75 CB	0.00%	International equities	Cayman Islands
AURIZON NETWORK PTY LTD 180924 2.00 CB	0.00%	International equities	Australia
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 251135 2.57 CB	0.00%	International equities	Australia
ARGENT SECURITIES INC SERIES 03 W6 CLS AV1 250134 ABS	0.00%	International equities	United States
ASR NEDERLAND NV 300949 5.00 CB	0.00%	International equities	Netherlands
SLM STUDENT LOAN TRUST SER 04 2X CLASS A6 250739 ABS	0.00%	International equities	United States
E MAC NL BV SE NL04 I CL A 250736 ABS	0.00%	International equities	Netherlands
CREDIT SUISSE FRST BOS SE 04 AR7 CL 2A1 251134 ABS	0.00%	International equities	United States
GRIFONAS FINANCE PLC SERIES 1 CLASS A 280839 ABS	0.00%	International equities	United Kingdom
FONDO DE TITULIZACION DE ACTIVOS SER 16 CLS A2 160649 ABS	0.00%	International equities	Spain
EMAC PROGRAM BV SERIES 06 3 CLASS A2 250439 ABS	0.00%	International equities	Netherlands
AUSTRIA REPUBLIC OF 150337 4.15	0.00%	International equities	Austria
BUNDESREPUB DEUTSCHLAND 040739 4.25 GOVT	0.00%	International equities	Germany
TDA MIXTO SERIES 27 CLASS A3 281250 ABS	0.00%	International equities	Spain
UROPX SECURITIES PLC SER 07 1 CLASS M2A 101040 ABS	0.00%	International equities	United Kingdom
NEWGATE FUNDING PLC SER 07 3X CL A3 151250 ABS	0.00%	International equities	United Kingdom
LUDGATE FUNDING PLC SER 08 W1X CLASS CB 010161 ABS	0.00%	International equities	United Kingdom
UNITED KINGDOM TREASURY GILT 070939 4.2	0.00%	International equities	United Kingdom
ABN AMRO BANK NV 270421 6.375 CB	0.00%	International equities	Netherlands
WESTERN POWER DISTRIBUTION WEST MIDLANDS PLC 160432 5.75 CB	0.00%	International equities	United Kingdom
MEXICO UNITED MEXICAN STATES GOVERNMENT 310529 8.50 GB	0.00%	International equities	Mexico
ALLIANZ FINANCE II 080741 5.75 CB	0.00%	International equities	Netherlands
JAPAN GOVERNMENT OF 200940 2.00 GB	0.00%	International equities	Japan
MEXICO UNITED MEXICAN STATES GOVERNMENT 290531 7.75 GB	0.00%	International equities	Mexico
SYNGENTA FINANCE NV 280322 3.125 CB	0.00%	International equities	Netherlands
AMERICAN INTERNATIONAL GROUP INC 4.875 010622 CB	0.00%	International equities	United States
AQUARIUS INVESTMENTS PLC 021043 4.25 CB	0.00%	International equities	Ireland
BANNA RMBS SER 19 1 CLASS A 301263 ABS	0.00%	International equities	United Kingdom
BAYER US FINANCE II LLC 151223 3.875 CB	0.00%	International equities	United States
INDONESIA REPUBLIC OF GOVERNMENT 150334 8.375 GB	0.00%	International equities	Indonesia
VOLKSWAGEN INTERNATIONAL FINANCE NV 300327 1.875 CB	0.00%	International equities	Netherlands
AVIS BUDGET FINANCE PLC 300126 4.75 CB	0.00%	International equities	Jersey
JOHNSON CONTROLS INTERNATIONAL PLC 250225 1.375 CB	0.00%	International equities	Ireland
RIPON MORTGAGES SERIES 1X CLASS C2 200856 ABS	0.00%	International equities	United Kingdom
UNITES STATES TREASURY 150548 3.125 CD	0.00%	International equities	United States
AMERICAN EXPRESS CREDIT CORP 221121 0.625 CB	0.00%	International equities	United States
INMOBILIARIA COLONIAL SA 281024 1.45 CB	0.00%	International equities	Spain
AURIZON NETWORK PTY LTD 010626 3.125 CB	0.00%	International equities	Australia
IE2 HOLDCO SA 010626 2.875 CB	0.00%	International equities	Spain
SGSP AUSTRALIA ASSETS PTY LTD 290726 3.25 CB	0.00%	International equities	Australia
CITIGROUP INC 130925 5.50 CB	0.00%	International equities	United States
BP CAPITAL MARKETS PLC 280423 1.00 CB	0.00%	International equities	United Kingdom
CROATIA REPUBLIC OF GOVERNMENT 270130 2.75 GB	0.00%	International equities	Croatia
SWEDEN KINGDOM OF GOVERNMENT 120528 0.75 GB	0.00%	International equities	Sweden
VINCI SA 160222 0.375 CB	0.00%	International equities	France
ROCHESTER FINANCING NO 2 PLC SERIES 2 CLASS D 190645 ABS	0.00%	International equities	United Kingdom
EGYPT ARAB REPUBLIC OF GOVERNMENT 160426 4.75 GB	0.00%	International equities	Egypt
POLAND REPUBLIC OF GOVERNMENT 250727 2.50 GB	0.00%	International equities	Poland
SPRINT SPECTRUM 200323 3.36 SF	0.00%	International equities	United States
MALAYSIA GOVERNMENT 150829 3.885 GB	0.00%	International equities	Malaysia
ARAMARK SEVICES INC 010626 4.75 CB	0.00%	International equities	United States
VERIZON COMMUNICATIONS INC 271026 1.375 CB	0.00%	International equities	United States
UBS GROUP FUNDING SWITZERLAND AG 230523 3.491 CB	0.00%	International equities	Switzerland
GOLDMAN SACHS GROUP INC 011128 2.00 CB	0.00%	International equities	United States
CREDIT AGRICOLE ASSURANCES SA 290148 2.625 CB	0.00%	International equities	France
MACQUARIE GROUP LTD 270324 4.15 CB	0.00%	International equities	Australia
SENEGAL REPUBLIC OF GOVERNMENT 230533 6.25 SF	0.00%	International equities	WEST AFRICA
BIOMARIN PHARMACEUTICAL INC 010824 0.599 CB	0.00%	International equities	United States
BANCO SANTANDER SA 191125 5.1790 CB	0.00%	International equities	Spain
AT AND T INC 041226 2.90 CB	0.00%	International equities	United States
INTOWN HOTEL PORTFOLIO TRUST SE 2018 STAY CL D 180133 ABS	0.00%	International equities	United States
SYNGENTA FINANCE AG 240423 4.441 CB	0.00%	International equities	Netherlands
INDONESIA REPUBLIC OF GOVERNMENT 240425 1.75 GB	0.00%	International equities	Indonesia
CAIXABANK SA 180423 0.75 CB	0.00%	International equities	Spain
HOME PARTNERS OF AMERICA TRUST SER 18 1 CLASS E 170737 ABS	0.00%	International equities	United States
PNMAC GMSR ISSUER TRUST SER 18 GT1 CLS A 250223 ABS	0.00%	International equities	United States
SPRINT SPECTRUM CO LLC 200325 4.738 SF	0.00%	International equities	United States
ITALY REPUBLIC OF GOVERNMENT 150528 1.30 ILB	0.00%	International equities	Italy
QATAR STATE OF GOVERNMENT 230448 5.103 GB	0.00%	International equities	QATARI RIAL
CNAC HK FINBRIDGE CO LTD 140622 1.75 CB	0.00%	International equities	Hong Kong
NATIONWIDE BUILDING SOCIETY 080324 3.766 CB	0.00%	International equities	United Kingdom

UNIBAIL RODAMCO SE 25102166 2.125 CB	0.00% International equities	France
PROLOGIS EURO FINANCE LLC 050129 1.875 CB	0.00% International equities	United States
PENYMAC CRP PMT ISR TRT SER 18 FT1 CLS A 250423 ABS	0.00% International equities	United States
BP CAPITAL MARKETS PLC 030726 2.274 CB	0.00% International equities	United Kingdom
RMAC PLC SERIES 18 2 CLASS A 120646 ABS	0.00% International equities	United Kingdom
NIGERIA FEDERAL REPUBLIC OF GOVERNMENT 210149 9.248 GB	0.00% International equities	Nigeria
PERUSAHAAN LISTRIK NEGARA PT 250149 6.25 CB	0.00% International equities	Indonesia
EMERSON ELECTRIC CO 151025 1.25 CB	0.00% International equities	United States
LOGICOR FINANCING SARL 141122 1.50 CB	0.00% International equities	Luxembourg
ROCKIES EXPRESS PIPELINE LLC 150525 3.60 CB	0.00% International equities	United States
SOUTH AFRICA REPUBLIC OF GOVERNMENT 310130 8.00 GB	0.00% International equities	South Africa
FRESENIUS SE AND CO KGAA 150229 2.875 CB	0.00% International equities	Germany
PURE STORAGE INC 150423 0.125 CB	0.00% International equities	United States
HUNGARY GOVERNMENT 210830 3.00 GB	0.00% International equities	Hungary
HCA INC 150649 5.25 CB	0.00% International equities	United States
DENMARK KINGDOM OF GOVERNMENT 151129 0.50 GB	0.00% International equities	Denmark
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 191224 1.75 CB	0.00% International equities	France
RAPTOR AIRCRAFT FINANCE LLC SR 19 1 CL A 230844 ABS	0.00% International equities	Cayman Islands
DELL INTERNATIONAL LLC 150724 4.00 CB	0.00% International equities	United States
J2 GLOBAL INC 011126 1.75 CB	0.00% International equities	United States
CASTLELAKE AIRCRAFT STRUCTURED TRUST SER 19 CLS A 150439 ABS	0.00% International equities	United States
DOMINICAN REPUBLIC GOVERNMENT 300160 5.875 GB	0.00% International equities	Dominican Rep
ARAB REPUBLIC OF EGYPT 110431 6.375 GB	0.00% International equities	Egypt
ARAB REPUBLIC OF EGYPT 110425 4.75 GB	0.00% International equities	Egypt
ITALY REPUBLIC OF GOVERNMENT 010950 2.45 GB	0.00% International equities	Italy
CALPINE CORP 150228 4.5 CB	0.00% International equities	United States
HSBC HOLDINGS PLC 071125 2.633 CB	0.00% International equities	United Kingdom
CNAC HK FINBRIDGE CO LTD 190629 3.875 CB	0.00% International equities	Hong Kong
STANDARD INDUSTRIES INC 211126 2.25 CB	0.00% International equities	United States
CITIGROUP INC 051130 2.976 CB	0.00% International equities	United States
STANDARD CHARTERED PLC 010431 4.644 CB	0.00% International equities	United Kingdom
JAPAN GOVERNMENT OF 100329 0.10 IILB	0.00% International equities	Japan
GRUPO AVAL LTD 040230 4.375 CB	0.00% International equities	Cayman Islands
EDP ENERGIAS DE PORTUGAL SA 200780 1.70 CB	0.00% International equities	Portugal
JAPAN GOVERNMENT 200629 0.10 GB	0.00% International equities	Japan
JEPSON RESIDENTIAL SR 19 1 CLASS D 261157 ABS	0.00% International equities	Ireland
LAS VEGAS SANDS CORP 180826 3.50 CB	0.00% International equities	United States
AMGEN INC 210230 2.45 CB	0.00% International equities	United States
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 211124 2.375 CB	0.00% International equities	France
NVIDIA CORP 010430 2.85 CB	0.00% International equities	United States
SELECT MEDICAL CORP 150826 6.25 CB	0.00% International equities	United States
INDONESIA REPUBLIC OF GOVERNMENT 150231 6.50 GB	0.00% International equities	Indonesia
AVOLON HOLDINGS FUNDING LTD 150225 2.875 CB	0.00% International equities	Cayman Islands
BANQUE OUEST AFRICAINE DE DEVELOPPEMENT 221031 4.70 CB	0.00% International equities	WEST AFRICA
COMCAST CORP 200527 0.25 CB	0.00% International equities	United States
SILVER HILL TRUST SER 19 SBC1 CLASS A1 291149 ABS	0.00% International equities	United States
LEVEL 3 FINANCING INC 010327 3.40 CB	0.00% International equities	United States
Q PARK HOLDINGS I BV 010325 1.50 CB	0.00% International equities	Netherlands
TECHEM VERWALTUNGSGESELL 150725 2.00 CB	0.00% International equities	Germany
PERU REPUBLIC OF GOVERNMENT 120840 5.35 GB	0.00% International equities	Peru
ITALY REPUBLIC OF GOVERNMENT 281027 0.65 IILB	0.00% International equities	Italy
EXPORT IMPORT BANK OF INDIA 150130 3.25 GB	0.00% International equities	India
SLOVENIA REPUBLIC OF GOVERNMENT 140130 0.275 GB	0.00% International equities	Slovenia
ENERGY TRANSFER 150525 2.9 CB	0.00% International equities	United States
BP CAPITAL MARKETS PLC 220925 4.375 CB	0.00% International equities	United Kingdom
ONB FINANCE LTD 120227 2.75 CB	0.00% International equities	Cayman Islands
UNITED KINGDOM OF GREAT BRITAIN NORTHERN IRE 221030 0.375 GB	0.00% International equities	United Kingdom
QATAR STATE OF GOVERNMENT 160430 3.75 GB	0.00% International equities	QATARI RIAL
BP CAPITAL MARKETS PLC 220630 4.875 CB	0.00% International equities	United Kingdom
NIKE INC 270330 2.85 CB	0.00% International equities	United States
GSK FINANCE PLC 220623 0.00 CB	0.00% International equities	United Kingdom
MERCADOLIBRE INC 140131 3.125 CB	0.00% International equities	United States
NN GROUP NV 080444 4.625 CB	0.00% International equities	Netherlands
SAUDI ARABIAN OIL CO 241150 3.25 CB	0.00% International equities	Saudi Arabia
IAMGOLD CORP 151028 5.75 CB	0.00% International equities	Canada
EGYPT ARAB REPUBLIC OF GOVERNMENT 160261 7.50 GB	0.00% International equities	Egypt
SPAIN KINGDOM OF GOVERNMENT 311071 1.45 GB	0.00% International equities	Spain
NORWAY KINGDOM OF GOVERNMENT 190830 1.375 GB	0.00% International equities	Norway
DEERE AND CO 150430 3.10 CB	0.00% International equities	United States
CROATIA REPUBLIC OF GOVERNMENT 040333 1.125 GB	0.00% International equities	Croatia
CREDIT SUISSE GROUP AG 020426 3.25 CB	0.00% International equities	Switzerland
ORACLE CORP 010430 2.95 CB	0.00% International equities	United States
MEXICO UNITED MEXICAN STATES GOVERNMENT 190471 3.75 GB	0.00% International equities	Mexico
PETROLEOS MEXICANOS 230130 6.84 CB	0.00% International equities	Mexico
ABBVIE INC 211129 3.20 CB	0.00% International equities	United States
VERIZON COMMUNICATIONS INC 031128 1.125 CB	0.00% International equities	United States
FNMA JUMBO CONF CONVENT 30 YR 011150 2.00 MBS POOL MA4191	0.00% International equities	United States
DEXCOM INC 151125 0.25 CB	0.00% International equities	United States
PETROLEOS MEXICANOS 161025 6.875 CB	0.00% International equities	Mexico
START LTD SE 18 1 CL A 150543 ABS	0.00% International equities	United States
UNITED STATES TREASURY 150540 1.125 GB	0.00% International equities	United States
WELL FARGO AND CO 040451 5.013 CB	0.00% International equities	United States
7 ELEVEN INC 100228 1.30 CB	0.00% International equities	United States
MILEAGE PLUS HOLDINGS LLC 200627 6.50 CB	0.00% International equities	United States
ECUADOR REPUBLIC OF GOVERNMENT 310740 0.50 SF	0.00% International equities	Ecuador
JPMORGAN CHASE CO 040232 1.953 CB	0.00% International equities	United States
ITALY REPUBLIC OF GOVERNMENT 260525 1.40 IIB	0.00% International equities	Italy
GLOBAL PARTNERS LP 150129 6.875 CB	0.00% International equities	United States
METROPOLITAN LIFE GLOBAL FUNDING I 090430 2.95 CB	0.00% International equities	United States

MOROCCO KINGDOM OF GOVERNMENT 151250 4.00 GB	0.00% International equities	Morocco
UBS AG 150524 5.125 CB	0.00% International equities	Switzerland
BHARTI AIRTEL INTERNATIONAL NETHERLANDS BV 200524 5.35 CB	0.00% International equities	Netherlands
CAMPBELL SOUP CO 240430 2.375 CB	0.00% International equities	United States
EGYPT ARAB REPUBLIC OF GOVERNMENT 290550 8.875 GB	0.00% International equities	Egypt
GEORGIA PACIFIC LLC 300430 2.30 CB	0.00% International equities	United States
ASAH GROUP HOLDINGS LTD 231028 0.541 CB	0.00% International equities	Japan
AKAMAI TECHNOLOGIES INC 010927 0.375 CB	0.00% International equities	United States
VONTIER CORP 010428 2.40 CB	0.00% International equities	United States
LIBERTY LATIN AMERICA LTD 150724 2.00 CB	0.00% International equities	Bermuda
MIRAVET SARL SERIES 20 1 CLASS A 260565 ABS	0.00% International equities	United States
BOYD GAMING CORP 011227 4.75 CB	0.00% International equities	United States
PETROBRAS GLOBAL FINANCE BV 030650 6.75 CB	0.00% International equities	Netherlands
TENCENT HOLDINGS LTD 030630 2.39 CB	0.00% International equities	Cayman Islands
GLOBAL PAYMENTS INC 010326 1.20 CB	0.00% International equities	United States
ARAMARK SERVICES INC 010525 6.375 CB	0.00% International equities	United States
SBA COMMUNICATIONS CORP 010229 3.125 CB	0.00% International equities	United States
TRANSDIGM INC 150129 4.625 CB	0.00% International equities	United States
NORTEGAS ENERGIA DISTRIBUCION SAU 220131 0.905 CB	0.00% International equities	Spain
MARB BONDCO PLC 290131 3.95 CB	0.00% International equities	United Kingdom
BANQUE OUEST AFRICAINE DE DEVELOPPEMENT 220133 2.75 GB	0.00% International equities	WEST AFRICA
VERISURE HOLDING AB 150227 3.25 CB	0.00% International equities	Sweden
COTE DIVOIRE REPUBLIC OF GOVERNMENT 300132 4.875 GB	0.00% International equities	WEST AFRICA
PACIFIC GAS AND ELECTRIC CO 010231 2.50 CB	0.00% International equities	United States
CASCADE FUNDING MORTGAGE TRUST SE 21 HB5 CL M3 250231 ABS	0.00% International equities	United States
PETROLEOS MEXICANOS 280160 6.95 CB	0.00% International equities	Mexico
ABU DHABI EMIRATE OF 020970 2.70 GB	0.00% International equities	United Arab Err
VERIZON COMMUNICATIONS INC 200131 1.75 CB	0.00% International equities	United States
UNITED KINGDOM OF GREAT BRITAIN AND NORT IRE 220145 3.50 GB	0.00% International equities	United Kingdom
HYUNDAI CAPITAL AMERICA 100128 1.80 CB	0.00% International equities	United States
GALAXY PIPELINE ASSETS BIDCO LTD 310336 2.625 CB	0.00% International equities	Jersey
ALIBABA GROUP HOLDING LTD 090231 2.125 CB	0.00% International equities	Cayman Islands
NRG ENERGY INC 150231 3.625 CB	0.00% International equities	United States
BNP PARIBAS SA 191125 2.819 CB	0.00% International equities	France
SERBIA REPUBLIC OF GOVERNMENT 030333 1.65 GB	0.00% International equities	Serbia
NTT FINANCE CORP 030428 1.591 CB	0.00% International equities	Japan
BOSTON PROPERTIES LP 010223 3.85 CB	0.00% International equities	United States
SOUTH AFRICA REPUBLIC OF GOVERNMENT 310332 8.25 GB	0.00% International equities	South Africa
BPCE SA 210724 5.15 CB	0.00% International equities	France
SKY PLC 160924 3.75 CB	0.00% International equities	United Kingdom
DISCOVER FINANCIAL SERVICES 061124 3.95 CB	0.00% International equities	United States
AXA SA 291149 3.941 CB	0.00% International equities	France
INDYMAC INDX MORTGAGE LN TRUST SER 05 AR1 CLS 1A1 250335 ABS	0.00% International equities	United States
BRITISH TELECOMMUNICATIONS PLC 100326 1.75 CB	0.00% International equities	United Kingdom
COLOMBIA REPUBLIC OF GOVERNMENT 180930 7.75 GB	0.00% International equities	Colombia
BNP PARIBAS SA 170225 2.375 CB	0.00% International equities	France
SPAIN KINGDOM OF GOVERNMENT 300425 1.60 GB	0.00% International equities	Spain
ESKOM HOLDINGS SOC LTD 110225 7.125 CB	0.00% International equities	South Africa
CREDIT AGRICOLE SA 170327 2.625 CB	0.00% International equities	France
APT PIPELINES LTD 220330 3.50 CB	0.00% International equities	Australia
BXT TRUST SER 2018 EXCL CLASS C 150920 ABS	0.00% International equities	United States
BELGIUM KINGDOM OF GOVERNMENT 220638 1.90 GB	0.00% International equities	Belgium
PEPSICO INC 061021 1.70 CB	0.00% International equities	United States
GLENCORE FUNDING LLC 270327 4.00 CB	0.00% International equities	United States
MICROSOFT CORP 031125 3.125 CB	0.00% International equities	United States
SPAIN KINGDOM OF GOVERNMENT 300766 3.45 GB	0.00% International equities	Spain
TOTAL SA 021222 0.50 CB	0.00% International equities	France
HCA INC 150227 4.50 CB	0.00% International equities	United States
TOTAL SA 291249 3.875 CB	0.00% International equities	France
GOLDMAN SACHS GROUP INC 311022 2.876 CB	0.00% International equities	United States
NOVA CHEMICALS CORP 010624 4.875 CB	0.00% International equities	Canada
INTESA SANPAOLO SPA 291249 6.25 CB	0.00% International equities	Italy
CHARTER COMMUNICATIONS OPERATING LLC 230725 4.908 CB	0.00% International equities	United States
ONGC VIDESH VANKORNEFT PTE LTD 270726 3.75 CB	0.00% International equities	Singapore
TWITTER INC 150921 1.00 CB	0.00% International equities	United States
HARBEN FINANCE SERIES 17 1X CLASS B 200856 ABS	0.00% International equities	United States
PRINCELINE GROUP INC 150921 0.90 CB	0.00% International equities	United States
CREDIT AGRICOLE ASSURANCES SA 311049 4.50 CB	0.00% International equities	France
CASCADE FUNDING MORTGAGE TRUST SER 19 RM3 CLASS A 250669 ABS	0.00% International equities	Cayman Islands
CASCADE FUNDING MORTGAGE SER 18 RM2 CLASS A 251068 ABS	0.00% International equities	United States
Z91ZCOHYO CCP BUY CDS USD 200625 CDX.NA.HY.34.V1 5 MER	0.00% International equities	United States
CIG AUTO RECEIVABLES TRUST SERIES 2020-1 CL C 120126 ABS	0.00% International equities	United States
CREDIT SUISSE GROUP AG 110925 2.593 CB	0.00% International equities	Switzerland
DANSKE BANK A S 120123 5.00 CB	0.00% International equities	Denmark
GERMANY (FEDERAL REPUBLIC) 040734 4.75	0.00% International equities	Germany
DIAMOND RESORTS OWNER TRUST SERIES 19 1A CLASS B 200232 ABS	0.00% International equities	United States
DP WORLD CRESCENT LTD 180729 3.875 CB	0.00% International equities	Cayman Islands
ECOPETROL SA 180923 5.875 GB	0.00% International equities	Colombia
ENEL FINANCE INTERNATIONAL NV 060428 3.50 CB	0.00% International equities	Netherlands
EUROPEAN RESIDENTIAL LOAN SEC SER 19 NPL2 CLASS A 250258 ABS	0.00% International equities	Ireland
FAIR SQUARE ISSUANCE TRUST SERIES 20 AA CLASS A 200924 ABS	0.00% International equities	United States
FHLMC RELO 010642 3.50 MBS POOL NO N31543	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 011050 2.50 MBS POOL QB4629	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 010646 3.50 MBS POOL AZ1221	0.00% International equities	United States
FNMA JUMBO CONFORMING LOAN 010649 3.50 MBS POOL MA3725	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 011044 4.50 MBS POOL NO AX5212	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 011144 4.50 MBS POOL NO AX5230	0.00% International equities	United States
FREDDIE MAC WHOLE LOAN SEC TRUST SE 15 SC01 CL 2A 250545 ABS	0.00% International equities	United States
FREDDIE MAC WHOLE LOAN SEC TRUST SE 15 SC01 CL 1A 250545 ABS	0.00% International equities	United States

FREDDIE MAC SERIES 20 3 CLASS MT 250560 ABS	0.00% International equities	United States
FREDDIE MAC WHOLE LOAN SEC TR SER 15 SC02 CL 2A 250945 ABS	0.00% International equities	United States
FREDDIE MAC WHOLE LOAN SEC TR SER 15 SC02 CL 1A 250945 ABS	0.00% International equities	United States
FREED ABS TRUST SERIES 18 2 CLASS B 201025 ABS	0.00% International equities	United States
FREDDIE MAC SER 19 3 CLASS MSSD 251058 ABS	0.00% International equities	United States
FREDDIE MAC SEASONED CREDIT RISK SER 19 3 CLS HT 251058 ABS	0.00% International equities	United States
FREDDIE MAC SCRT SER 18 4 CLS HT 250358 ABS	0.00% International equities	United States
FREDDIE MAC SCRT SE 18 4 CL MSSD 250358 ABS	0.00% International equities	United States
FRANCE REPUBLIC OF GOVERNMENT 250548 2.00 GB	0.00% International equities	France
FUTURES MARGIN-KRW	0.00% International equities	Korea
GAS NETWORKS IRELAND 051226 1.375 CB	0.00% International equities	Ireland
GLENCORE FUNDINGS LLC 271027 3.875 CB	0.00% International equities	United States
GNMA II 30 YEAR SINGLE FAMILY 200449 4.50 MBS POOL BL6438	0.00% International equities	United States
GRIFOLS SA 151127 2.25 CB	0.00% International equities	Spain
HSBC HOLDINGS PLC 231126 4.375 CB	0.00% International equities	United Kingdom
HSBC HOLDINGS PLC 131126 2.256 CB	0.00% International equities	United Kingdom
HUNGARY REPUBLIC OF GOVERNMENT 250324 5.375 GB	0.00% International equities	Hungary
INTERNATIONAL BUSINESS MACHINES CORP 150529 3.50 CB	0.00% International equities	United States
Income Due - MXN	0.00% International equities	Mexico
INTESA SANPAOLO SPA 120124 5.25 CB	0.00% International equities	Italy
INVITATION HOMES TRUST SERIES 2018 SFR4 CLS D 190138 ABS	0.00% International equities	United States
JAPAN GOVERNMENT 200330 0.10 GB	0.00% International equities	Japan
JAPAN GOVERNMENT 200949 0.40 GB	0.00% International equities	Japan
JOL AIR LTD SERIES 19 1 CLASS A 150444 ABS	0.00% International equities	Cayman Islands
JPMORGAN CHASE AND CO 151226 4.125 CB	0.00% International equities	United States
10 YR JGB TSE 2106 F	0.00% International equities	Japan
EFFECT EXPOSURE KRW	0.00% International equities	Korea
KTC 10YR BOND 2106	0.00% International equities	Korea
MCDONALDS CORP 260525 3.375 CB	0.00% International equities	United States
MEITUAN 281030 3.05 CB	0.00% International equities	Cayman Islands
MEDTRONIC GLOBAL HOLDINGS SCA 070327 1.125 CB	0.00% International equities	Luxembourg
MUNICH RE 260541 6.0 CB	0.00% International equities	Germany
NUMERICABLE SFR SA 010526 7.375 CB	0.00% International equities	France
NEW ZEALAND GOVERNMENT 150528 0.25 GB	0.00% International equities	New Zealand
PETRONAS CAPITAL LTD 180325 3.50 CB	0.00% International equities	Malaysia
PETROLEOS MEXICANOS 210821 2.50 GB	0.00% International equities	Mexico
PROGRESS RESIDENTIAL TRUST SERIES 2019 SFR3 CLA E 170936 ABS	0.00% International equities	United States
QUICKEN LOANS LLC 010331 3.875 CB	0.00% International equities	United States
RMBS TRUST SER 19 1A CLASS A 160849 ABS	0.00% International equities	Canada
RMF BUYOUT ISSUANCE TRUST SR 20 HB1 CL M1 251050 ABS	0.00% International equities	United States
RYANAIR LTD 100323 1.125 CB	0.00% International equities	Ireland
SCENTRE MANAGEMENT LTD 160724 2.25 CB	0.00% International equities	Australia
SIEMENS FINANCIERINGSMMAATSCHAPPIJ NV 270525 3.25 CB	0.00% International equities	Netherlands
SLIDE SERIES 2018 FUN CLASS D 160631 ABS	0.00% International equities	United States
SOLVAY FINANCE SA 291149 5.425 CB	0.00% International equities	France
SYNCHRONY BANK 150622 3.0 CB	0.00% International equities	United States
TAURUS CMBS PLC SR 2021 SP2 CLASS B 160931 ABS	0.00% International equities	Ireland
TAURUS CMBS SERIES 2019 FIN4 CLASS A 181131 ABS	0.00% International equities	Ireland
TELEFONICA EUROPE BV 311249 5.875 CB	0.00% International equities	Netherlands
TRANSURBAN FINANCE COMPANY PTY LTD280825 2.00 CB	0.00% International equities	Australia
TOTAL SA 291249 2.708 CB	0.00% International equities	France
UNITEDHEALTH GROUP INC 150725 3.75 CB	0.00% International equities	United States
UPSTART SECURITIZATION TRUST SER 19 2 CLASS B 200929 ABS	0.00% International equities	United States
BARCLAYS COLLATERAL	0.00% International equities	United States
MERRILL LYNCH USDCCP	0.00% International equities	United States
UPSTART SECURITIZATION TRUST SER 18 2 CLASS B 221225 ABS	0.00% International equities	United States
VEROS CREDIT SER 18 1 CLS C 150224 ABS	0.00% International equities	United States
VODAFONE GROUP PLC 250826 2.20 CB	0.00% International equities	United Kingdom
VOLKSWAGEN INTERNATIONAL FINANCE NV 240349 4.625 CB	0.00% International equities	Netherlands
WELLS FARGO AND CO 110231 2.572 CB	0.00% International equities	United States
WELLS FARGO COMMERCIAL MORTG SE 2015 LC20 CL D 150450 ABS	0.00% International equities	United States
WELLS FARGO COMM MORTG TRUST SE 2015 NXS1 CL D 150548 ABS	0.00% International equities	United States
RIO TINTO PLC	0.00% International equities	United Kingdom
GS HOLDINGS CORP	0.00% International equities	Korea
FULGENT SUN INTERNATIONAL HOLDINGS CO LTD	0.00% International equities	Cayman Islands
SHOWA DENKO KK JPY50	0.00% International equities	Japan
KAKIYASU HONTEN CO LTD	0.00% International equities	Japan
GERDAU SA SPON ADR	0.00% International equities	Brazil
BEIJING ENTERPRISES HOLDINGS LIMITED	0.00% International equities	Hong Kong
CHEIL WORLDWIDE INC	0.00% International equities	Korea
GIGABYTE TECHNOLOGY CO LTD	0.00% International equities	Taiwan
HANKUK CARBON CO LTD	0.00% International equities	Korea
COWAY CO LTD	0.00% International equities	Korea
CJ CORPORATION	0.00% International equities	Korea
CHINA RESOURCES LAND LIMITED	0.00% International equities	Cayman Islands
NOVATEK MICROELECTRONICS LTD	0.00% International equities	Taiwan
LG HOUSEHOLD AND HEALTH LTD	0.00% International equities	Korea
DELTA ELECTRONICS THAILAND PCL	0.00% International equities	Thailand
SEOUL SEMICONDUCTOR CO LTD	0.00% International equities	Korea
INTERNATIONAL CONTAINER TERMINAL SERVICE	0.00% International equities	Philippines
HYUNDAI STEEL CO	0.00% International equities	Korea
INDUSTRIAL BANK OF KOREA	0.00% International equities	Korea
KCC CORPORATION KRW5000	0.00% International equities	Korea
KOREA ZINC CO LTD	0.00% International equities	Korea
HANWHA AEROSPACE CO LTD	0.00% International equities	Korea
TELEKOM MALAYSIA BERHAD	0.00% International equities	Malaysia
HITE JINRO CO LTD	0.00% International equities	Korea
LOJAS RENNER SA	0.00% International equities	Brazil
HANA FINANCIAL GROUP	0.00% International equities	Korea

CENTURY IRON AND STEEL INDUSTRIAL CO LTD	0.00%	International equities	Taiwan
SAO MARTINHO SA	0.00%	International equities	Brazil
SAMSUNG CARD CO	0.00%	International equities	Korea
CIA ENERGETICA MINAS GER-PRF	0.00%	International equities	Brazil
NEO SOLAR POWER CORP	0.00%	International equities	Taiwan
GCL POLY ENERGY HOLDINGS LTD	0.00%	International equities	Cayman Islands
LG INNOTEK CO LTD	0.00%	International equities	Korea
SK HOLDINGS CO LTD	0.00%	International equities	Korea
BNK FINANCIAL GROUP INC	0.00%	International equities	Korea
TELEFONICA BRASIL PFD	0.00%	International equities	Brazil
MAGAZINE LUIZA SA COM NPV	0.00%	International equities	Brazil
FLEURY SA	0.00%	International equities	Brazil
ENERGISA SA	0.00%	International equities	Brazil
KOLON INDUSTRIES INC	0.00%	International equities	Korea
NETMARBLE GAMES CORP	0.00%	International equities	Korea
NEOENERGIA SA	0.00%	International equities	Brazil
TELEFONICA BRASIL SPON ADS EA REPR 1 ORD SHS	0.00%	International equities	Brazil
AES BRASIL ENERGIA COM NPV TEMP	0.00%	International equities	Brazil
CS WIND CORP	0.00%	International equities	Korea
MR PRICE GROUP ZAR0.025	0.00%	International equities	South Africa
AES TIETE ENERGIA UNITS 1 COM AND 4 PRF	0.00%	International equities	Brazil
GANFENG LITHIUM CO LTD	0.00%	International equities	China
COP BNP PARIBAS A/C	0.00%	International equities	Colombia
Income Due - CNY	0.00%	International equities	China
GOLDMAN SACHS COLLAT	0.00%	International equities	United States
HSBC COLLATERAL	0.00%	International equities	United States
SK GAS CO LTD	0.00%	International equities	Korea
NOMURA CO LTD NPV	0.00%	International equities	Japan
HIMAX TECHNOLOGIES INC	0.00%	International equities	Cayman Islands
HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITAL INC	0.00%	International equities	United States
PLUS500 LTD	0.00%	International equities	Israel
PERENTI GLOBAL LIMITED ORDINARY FULLY PAID	0.00%	International equities	Australia
NYM WTICRUDE 2105 FU	0.00%	Commodities	United States
NYM WTICRUDE 2107 FU	0.00%	Commodities	United States
ICE BRENT CRD 2108 F	0.00%	Commodities	United States
LOW SU GASOIL 2105 F	0.00%	Commodities	United States
LOW SU GASOIL 2107 F	0.00%	Commodities	United States
LEAN HOGS 2104 FUT	0.00%	Commodities	United States
LME ALUM HG 2107 FUT	0.00%	Commodities	United States
LME NICKEL 2107 FUT	0.00%	Commodities	United States
LME ZINC 2105 FUT	0.00%	Commodities	United States
LME ZINC 2107 FUT	0.00%	Commodities	United States
NATURAL GAS 2106 FUT	0.00%	Commodities	United States
GAS RBOB 2112 FUT	0.00%	Commodities	United States
ONTARIO PROVINCE OF 080329 6.50 GB	0.00%	International equities	Canada
MEADWESTVACO CORP 150130 8.20 CB	0.00%	International equities	United States
MEADWESTVACO CORP 150231 7.95 CB	0.00%	International equities	United States
COMMERCIAL MORTGAGE TRUST SERIES 2012 LC4 CLASS D 121244 ABS	0.00%	International equities	United States
DBUBS MORTGAGE TRUST SERIES 2011 LC3A CLASS D 120844 ABS	0.00%	International equities	United States
JP MORGAN CHASE COMM SERIES 2012 C6 CLASS E 170545 ABS	0.00%	International equities	United States
JP MORGAN CHASE COMMERCIAL MRTG SE 2012 C6 CL XA 170545 ABS	0.00%	International equities	United States
JP MORGAN CHASE COMM MORT SEC TR SER 2012 C8 CL D 171045 ABS	0.00%	International equities	United States
WFRBS COMMERCIAL MORTGAGE SERIES 2012 C9 CLASS D 171145 ABS	0.00%	International equities	United States
FEDERAL NATIONAL MORTGAG SERIES 2012 103 CLASS LS 250942 ABS	0.00%	International equities	United States
WELLS FARGO COMMERCIAL MORT SER 2012 C10 CLAS XA 151245 ABS	0.00%	International equities	United States
GOVERNMENT NATIONAL MORTG SERIES 2012 91 CLASS IN 200542 ABS	0.00%	International equities	United States
UBS BARCLAYS COMM MORT TR SER 2012 C4 CLASS XA 101245 ABS	0.00%	International equities	United States
GOVT NATIONAL MORT ASSOC SERIES 2010 35 CLASS UI 200340 ABS	0.00%	International equities	United States
AON PLC 121242 4.25 CB	0.00%	International equities	Ireland
GOVERNMENT NATIONAL MORTGAGE ASS SER 2013 20 QI 161242 ABS	0.00%	International equities	United States
GS MORTGAGE SECURITIES TRUST SER 2013 GC10 CL XA 120246 ABS	0.00%	International equities	United States
WFRBS COMMERCIAL MORTGAGE TRUST SE 13 C11 CL C 170345 ABS	0.00%	International equities	United States
COMMON MORTGAGE TRUST SER 2013 CR9 CLS D 120745 ABS	0.00%	International equities	United States
WELLS FARGO COMMERCIAL MORTGAG SE 2013 LC12 CL C 170746 ABS	0.00%	International equities	United States
MORGAN STANLEY BAML SER 13 C9 CLASS D 170546 ABS	0.00%	International equities	United States
J P MORGAN CHASE COMMER SERIES 2013 LC11 CLASS AS 170446 ABS	0.00%	International equities	United States
JP MORGAN CHASE COMM MTGE TR SER 2013 LC11 CLS C 170446 ABS	0.00%	International equities	United States
J P MORGAN CHASE COMM MORT SECUR 2013 LC11 CL XA 170446 ABS	0.00%	International equities	United States
GOVERNMENT NATIONAL MORTG ASSO SER 2013 76 CL IO 200543 ABS	0.00%	International equities	United States
CFCRE COMMERCIAL MORTG TST SERIES 2011 C2 CLASS D 171247 ABS	0.00%	International equities	United States
FEDERAL HOME LOAN MORTGAGE SERIES 4076 CLASS MS 150740 ABS	0.00%	International equities	United States
WFRBS COMMERCIAL MTG SERIES 2013 UBS1 CLASS AS 160346 ABS	0.00%	International equities	United States
COMM MORTGAGE TRUST SE 13 CR13 CL C 101146 ABS	0.00%	International equities	United States
WFRBS COMMERCIAL MTG TRUST SER 2013 C18 CL AS 171246 ABS	0.00%	International equities	United States
INDONESIA REPUBLIC OF GOVERNMENT 150124 5.875 GB	0.00%	International equities	Indonesia
COMM MORTGAGE TRUST SER 2013 LC13 CLASS XA 100846 ABS	0.00%	International equities	United States
COMM MORTGAGE TRUST SER 2013 LC13 CLS C 100846 ABS	0.00%	International equities	United States
CWALT INC COUNTRYWIDE SERIES 05 27 CLASS 1A1 250835 ABS	0.00%	International equities	United States
GOVERNMENT NATIONAL MORT SERIES 2012 136 CLASS BI 201142 ABS	0.00%	International equities	United States
QVC INC 010424 4.85 CB	0.00%	International equities	United States
GOVERNMENT NATIONAL MORTG SERIES 2014 25 CLASS QI 200144 ABS	0.00%	International equities	United States
COMM MORTGAGE TRUST SERIES 2014 LC15 CLASS XA 120447 ABS	0.00%	International equities	United States
CITIGROUP COMM MORT TRST SER 2014 GC19 CLASS D 120347 ABS	0.00%	International equities	United States
COMM MORTGAGE TRUST SER 2014 CR14 CLASS XA 120247 ABS	0.00%	International equities	United States
GOVERNMENT NATIONAL MORTGAGE ASS SER 2013 157 IA 200440 ABS	0.00%	International equities	United States
GOVERNMENT NATIONAL MTGE ASSO SE 2009 121 CL UI 201239 ABS	0.00%	International equities	United States
CITIGRP COMM MTG TST SER 2014 GC19 CLS AS 120347 ABS	0.00%	International equities	United States
COUNTRYWIDE HOME LOANS INC SERIES 05 3 CLASS 1A1 250435 ABS	0.00%	International equities	United States
WASHINGTON MTL MTG PASS THR CER CL A2B SER 04AR12 251044 ABS	0.00%	International equities	United States

MERRILL LYNCH MORTGAGE INVE SERIES 05 A2 CLASS A2 250235 ABS	0.00%	International equities	United States
CWALT INC COUNTRYWIDE ALTERN SE 06 0A10 CL 1A1 250846 ABS	0.00%	International equities	United States
MORGAN STANLEY ABS CAP I INC SER 04 HE6 CLS M1 250834 ABS	0.00%	International equities	United States
RENAISSANCE HOME EQUITY LOAN TST SE 03 4 CL A1 250334 ABS	0.00%	International equities	United States
CWALT INC COUNTRYWIDE ALT SERIES 06 0A7 CLASS 1A2 250646 ABS	0.00%	International equities	United States
FNMA 30YR CONV LOAN 150440 3.5 TBA	0.00%	International equities	United States
J P MORGAN CHASE SER 10 C2 CLASS C 151143 ABS	0.00%	International equities	United States
DBUS SERIES 11 LC2A CLASS B 120744 ABS	0.00%	International equities	United States
GS MORTGAGE SECURITIES SER 2011 GC3 CLASS C 100344 ABS	0.00%	International equities	United States
GS MORTGAGE SECURITIES TR SER 2011 GC3 CL D 100344 5.728 ABS	0.00%	International equities	United States
GOVERNMENT NATIONAL MORTGA SERIES 2011 17 CLASS S 200241 ABS	0.00%	International equities	United States
FEDERAL NATIONAL MORTGAGE ASSO SER 2013 40 CL YI 250642 ABS	0.00%	International equities	United States
GOVERNMENT NATIONAL MORT SERIES 2015 H03 CLASS DI 200165 ABS	0.00%	International equities	United States
CSAIL COMMERCIAL MTGE TRUST SE 2015 C1 CL C 150450 ABS	0.00%	International equities	United States
JPMBB COMMERCIAL MTGE SEC TST SE 15 C29 CL B 150548 ABS	0.00%	International equities	United States
WELLS FARGO COMMERCIAL MORTGAGE SR 15 C29 CL C 150648 ABS	0.00%	International equities	United States
CITIGROUP COMM MORT TRUST SER 15 GC31 CLASS AS 120648 ABS	0.00%	International equities	United States
COMM MORTGAGE TRUST SR 2015 CRE24 CL B 120848 ABS	0.00%	International equities	United States
MORGAN STANLEY BANK OF AMERICA SER 2014 C17 CLA C 150847 ABS	0.00%	International equities	United States
WELLS FARGO COMMERCIAL MTGE TRUST SR 15 C30 CL C 170958 ABS	0.00%	International equities	United States
WFRBS COMMERCIAL MORTGAGE TRUST SE 14 C19 CLS B 150347 ABS	0.00%	International equities	United States
MORGAN STANLEY BAML TRUST SE 14 C15 CL A4 170447 ABS	0.00%	International equities	United States
JPMBB COMMERCIAL MORTGAGE SR 14 C19 CLASS B 170447 ABS	0.00%	International equities	United States
JPMBB COMMERC MORTG SECUR TRUST SE 2014 C19 CL C 170447 ABS	0.00%	International equities	United States
CITIGROUP COMM MORTGAGE TRST SER 2014 GC21 CLS AS 100547 ABS	0.00%	International equities	United States
GOVERNMENT NATIONAL MORT SERIES 2013 182 CLASS IQ 161243 ABS	0.00%	International equities	United States
COMM MORTGAGE TRUST SER 20141 CR18 CLASS XA 170747 ABS	0.00%	International equities	United States
COMMERCIAL MOTGE RELATED SEC SER 2014 CR17 CL C 100547 ABS	0.00%	International equities	United States
JPMBB COMMERCIAL MORTGAGE SERIES 2014 C22 CLASS C 170947 ABS	0.00%	International equities	United States
JPMBB COMMERCIAL MRG SEC TRUT SER 2014 C22 CLS XA 170947 ABS	0.00%	International equities	United States
BPCE SA 150325 4.50 CB	0.00%	International equities	France
KINDER MORGAN ENERGY PARTNERS LP 010944 5.4 CB	0.00%	International equities	United States
JPMBB COMM MORTGAGE SER 2014 C23 CLASS AS 170947 ABS	0.00%	International equities	United States
WFRBS COMMERCIAL MORT TRUST SER 2014 C24 CLS XA 181147 ABS	0.00%	International equities	United States
CITIGROUP MORTGAGE LOAN SERIES 05 2 CLASS 1A2A 250535 ABS	0.00%	International equities	United States
CITIGROUP COMMERCIAL MORTGAGE SE 14 GC23 CL AS 100747 ABS	0.00%	International equities	United States
ONTARIO PROVINCE OF 020625 2.60 GB	0.00%	International equities	Canada
ONTARIO PROVINCE OF 021246 2.90 GB	0.00%	International equities	Canada
WELL FARGO COMMERCIAL MORT SE 2016 LC25 CL XA 171259 ABS	0.00%	International equities	United States
TOWD POINT MORTGAGE TRUST SERIES 16 5 CL M2 251056 ABS	0.00%	International equities	United States
ANHEUSER BUSCH INBEV WORLDWIDE INC 150142 4.95 CB	0.00%	International equities	United States
CITIGROUP INC 200128 3.887 CB	0.00%	International equities	United States
GOVERNMENT NATIONAL MORTGAG ASS SE 2016 135 CL PI 200546 ABS	0.00%	International equities	United States
GOLDMAN SACHS GROUP INC 260127 3.85 CB	0.00%	International equities	United States
TRANSCANADA TRUST 150377 5.30 CB	0.00%	International equities	Canada
VIDEOTRON LTD 150427 5.125 CB	0.00%	International equities	Canada
WELLS FARGO COMMERCIAL MORTGAGE SR 17 RC1 CLASS C 160160 ABS	0.00%	International equities	United States
FANNIE MAE SERIES 17 C02 CLASS 2ED3 250929 ABS	0.00%	International equities	United States
WELLS FARGO COMMERCIAL MORT SER 15 NXS3 CLS AS 170957 ABS	0.00%	International equities	United States
COMM MORTGAGE SER 14 CR19 CL AM 100847 ABS	0.00%	International equities	United States
JPMBB COMMERCIAL MORTGAG SERIES 2015 C33 CLASS XA 151248 ABS	0.00%	International equities	United States
GOVERNMENT NATIONAL MORTG SERIES 2015 80 CLASS IA 200645 ABS	0.00%	International equities	United States
JPMBB COMMERCIAL MORTGAGE SER 16 C1 CLASS AS 170349 ABS	0.00%	International equities	United States
AMGEN INC 150651 4.663 CB	0.00%	International equities	United States
GS MORTGAGE SECURITES SERIES 16 GS3 CLASS A4 131049 ABS	0.00%	International equities	United States
CHARTER COMMUNICATIONS OPERATING LLC 231045 6.484 CB	0.00%	International equities	United States
CF INDUSTRIES INC 011226 4.50 CB	0.00%	International equities	United States
COMMERCIAL MORTGAGE TRUST SERIES 16 COR1 CLASS AM 131049 ABS	0.00%	International equities	United States
PENSKE TRUCK LEASING CO LP 151126 3.40 CB	0.00%	International equities	United States
BENEFIT STREET PARTNER SER 18 5BA CL A1A 200431 ABS	0.00%	International equities	Cayman Islands
DIGITAL REALTY TRUST LP 150728 4.45 CB	0.00%	International equities	United States
GS MORTGAGE SECURITIES TRUST SR 18 GS10 CLASS C 120751 ABS	0.00%	International equities	United States
ZOETIS INC 200828 3.90 CB	0.00%	International equities	United States
INTERNATIONAL FLAVORS AND FRAGRANCES INC 260928 4.45 CB	0.00%	International equities	United States
FISERV INC 011028 4.20 CB	0.00%	International equities	United States
AMERICAN ELECTRIC POWER CO INC 011228 4.30 CB	0.00%	International equities	United States
MORGAN STANLEY CAPITAL I TRUST SR 16 BKN2 CL AS 151149 ABS	0.00%	International equities	United States
HCA INC 150647 5.5 CB	0.00%	International equities	United States
OZLM LTD SE 15 11A CL A1R 301030 ABS	0.00%	International equities	Cayman Islands
WELLS FARGO COMMERCIAL MORTGAGE SER 17 C39 CLS A5 150950 ABS	0.00%	International equities	United States
GS MORTGAGE SECURITIES TR SE 2017 GS7 CL AS 120850 ABS	0.00%	International equities	United States
PETROLEOS MEXICANOS 130327 6.5 CB	0.00%	International equities	Mexico
CFCRE MORTGAGE TRUST SERIES 17 C8 CLASS B 170650 ABS	0.00%	International equities	United States
SIGNAL PEAK CLO LTD SER 17 4A CL A 261029 ABS	0.00%	International equities	Cayman Islands
FANNIE MAE CONNECTICUT AVE SE 17 C05 CL 1M2A 250130 ABS	0.00%	International equities	United States
CHARTER COMMUNICATIONS OPERATING LLC 010547 5.375 CB	0.00%	International equities	United States
CHARTER COMMUNICATIONS INC 150228 3.75 CB	0.00%	International equities	United States
COMM MORTGAGE TRUST SER 17 COR2 CLASS AM 120950 ABS	0.00%	International equities	United States
FANNIE MAE CONNECTICUT AVENUE SE 17 C01 CL 1EB1 250729 ABS	0.00%	International equities	United States
CHENIERE CORPUS CHRISTI HOLDINGS LLC 300627 5.125 CB	0.00%	International equities	United States
CREDIT SUISSE GROUP AG 120129 3.869 CB	0.00%	International equities	Switzerland
CREDIT AGRICOLE SA 100133 4.00 CB	0.00%	International equities	France
ENTERPRISE PRODUCTS OPERATING LLC 150248 4.25 CB	0.00%	International equities	United States
CD COMMERCIAL MORTGAGE SERIES 17 CD6 CLASS AM 151150 ABS	0.00%	International equities	United States
CIT GROUP INC 070325 5.25 CB	0.00%	International equities	United States
BENCHMARK MORTGAGE TRUST SERIES 18 B1 CLASS B 150151 ABS	0.00%	International equities	United States
MAGNETITE VII LIMITED RR SERIES 12 7A CLASS A1R2 180128 ABS	0.00%	International equities	Cayman Islands
WELLS FARGO COMMERCIAL MORTGAGE SE 18 C43 CL XA 170351 ABS	0.00%	International equities	United States
SALESFORCE COM INC 110428 3.70 CB	0.00%	International equities	United States



FAIRFAX FINANCIAL HOLDINGS LTD 170428 4.85 CB	0.00%	International equities	Canada
WELLS FARGO COMMERCIAL MORTG SER 19 C52 CLS XA 150852 ABS	0.00%	International equities	United States
BENCHMARK MORTGAGE TRUST SR 19 B13 CLASS AM 170857 ABS	0.00%	International equities	United States
BANK SERIES 2019 BN20 CLASS B 150929 ABS	0.00%	International equities	United States
AMERICAN TOWER CORP 150127 2.75 CB	0.00%	International equities	United States
BAIN CAPITAL CREDIT LTD SR 19 3A CLASS A 211032 ABS	0.00%	International equities	Cayman Islands
S AND P GLOBAL INC 011229 2.50 CB	0.00%	International equities	United States
DIAMONDBACK ENERGY INC 011226 3.25 CB	0.00%	International equities	United States
CSAIL COMMERCIAL MORTGAGE TRUST SR 19 C15 CL B 150352 ABS	0.00%	International equities	United States
GS MORTGAGE SECURITIES TR SER 19 GC40 CS AS 100752 ABS	0.00%	International equities	United States
LSTAR COMMERCIAL MORTGAGE TRUST SER 17 5 CL AS 110350 ABS	0.00%	International equities	United States
CSAIL COMMERCIAL MORTGAGE TRUST SR 19 C17 CL AS 170952 ABS	0.00%	International equities	United States
BANK SERIES 2019 BNK23 CLASS AS 151252 ABS	0.00%	International equities	United States
WELLS FARGO COMMERCIAL MORTGAGE SR 18 C46 CL B 170851 ABS	0.00%	International equities	United States
WALT DISNEY CO 150944 4.75 CB	0.00%	International equities	United States
CITIGROUP COMMERCIAL MTG TRUST SER 18 C6 CLS B 101151 ABS	0.00%	International equities	United States
ANHEUSER BUSCH INBEV WORLDWIDE INC 230129 4.75 CB	0.00%	International equities	United States
FREDDIE MAC STRUCTURED SE K087 CL X1 251228 ABS	0.00%	International equities	United States
BENCHMARK MORTGAGE TRUST SE 15 B8 CL AS 180152 ABS	0.00%	International equities	United States
FRED MAC STRC AGN CRD RSK STCR SER 19 DNA1 CLS M2 250149 ABS	0.00%	International equities	United States
FREDDIE MAC STACR SERIES 17 DNA3 CLASS M2B 250330 ABS	0.00%	International equities	United States
CSAIL COMMERCIAL MORTGAGE TST SE 19 C15 CL A4 150352 ABS	0.00%	International equities	United States
CELANESE US HOLDINGS LLC 080524 3.50 CB	0.00%	International equities	United States
BBCMS MORTGAGE TRUST SERIES 19 C3 CLASS B 150552 ABS	0.00%	International equities	United States
NRG ENERGY INC 150624 3.75 CB	0.00%	International equities	United States
CSAIL COMMERCIAL MORTGAGE TRUST SE 2019 C16 CL XA 170652 ABS	0.00%	International equities	United States
VISTRA OPERATIONS COMPANY LLC 150729 4.30 CB	0.00%	International equities	United States
VISTRA OPERATIONS COMPANY LLC 150724 3.55 CB	0.00%	International equities	United States
KEURIG DR PEPPER INC 250528 4.597 CB	0.00%	International equities	United States
HCA INC 150629 4.125 CB	0.00%	International equities	United States
BANK OF AMERICA CORP 200624 5.125 CB	0.00%	International equities	United States
GENWORTH MTG INSURANCE SE 21 1 CL M1B 250833 ABS	0.00%	International equities	Bermuda
PARAGUAY REPUBLIC OF GOVERNMENT 290133 2.739 GB	0.00%	International equities	Paraguay
AMERICAN TOWER COR 150431 2.7 CB	0.00%	International equities	United States
GS MORTGAGE SECURITIES SER 19 GC42 CLASS AS 120952 ABS	0.00%	International equities	United States
JPMCC COMMER MORTG SECUR TRUST SR 19 COR5 CL AS 140652 ABS	0.00%	International equities	United States
ELLS FARGO COMMERCIAL MORTGAGE SR 2019 C49 CL AS 150352 ABS	0.00%	International equities	United States
WELLS FARGO COMMERCIAL MORT SE 19 C49 CL B 150352 ABS	0.00%	International equities	United States
WELLS FARGO COMMERCIAL MORT SE 19 C49 CL C 150352 ABS	0.00%	International equities	United States
OSHKOSH CORP 010330 3.10 CB	0.00%	International equities	United States
GOLDMAN SACHS GROUP INC 070230 2.60 CB	0.00%	International equities	United States
FHLMC MULTIFAMILY STRUCTURED SERIES K105 CL X1 250130 ABS	0.00%	International equities	United States
GLENCORE FUNDING LLC 010930 2.50 CB	0.00%	International equities	United States
CTIGROUP INC 080426 3.106 CB	0.00%	International equities	United States
CSAIL COMMERCIAL MTGE TRUST SE 20 C19 CLS XA 150353 ABS	0.00%	International equities	United States
ANHEUSER BUSCH INBEV WORLDWIDE INC 010630 3.50 CB	0.00%	International equities	United States
IPALCO ENTERPRISES INC 010530 4.25 CB	0.00%	International equities	United States
BROADCOM INC 151130 4.15 CB	0.00%	International equities	United States
DISCOVERY COMMUNICATIONS LLC 150530 3.625 CB	0.00%	International equities	United States
GLOBAL PAYMENTS INC 150530 2.90 CB	0.00%	International equities	United States
ZOETIS INC 150530 2.0 CB	0.00%	International equities	United States
KRAFT HEINZ FOODS CO 150527 3.875 CB	0.00%	International equities	United States
UNITEDHEALTH GROUP INC 150530 2.00 CB	0.00%	International equities	United States
FHLMC MULTIFAMILY STRUCTURED SERIES K109 CL XAM 250430 ABS	0.00%	International equities	United States
PACIFIC GAS AND ELECTRIC CO 010827 2.10 CB	0.00%	International equities	United States
OTIS WORLDWIDE CORP 150230 2.565 CB	0.00%	International equities	United States
INTERCONTINENTAL EXCHANGE INC 150940 2.65 CB	0.00%	International equities	United States
JPMCC COMM MTGE SEC TST SE 2019 COR5 CL XA 140652 ABS	0.00%	International equities	United States
ALPHABET INC 150860 2.25 CB	0.00%	International equities	United States
SERVICE CORPORATION INTERNATIONAL 150830 3.375 CB	0.00%	International equities	United States
MOODYS CORP 180860 2.55 CB	0.00%	International equities	United States
S AND P GLOBAL INC 150830 1.25 CB	0.00%	International equities	United States
NUTRITION AND BIOSCIENCES INC 011130 2.30 CB	0.00%	International equities	United States
NUTRITION AND BIOSCIENCES INC 011250 3.468 CB	0.00%	International equities	United States
BBCMS MORTGAGE TRUST SE 20 C8 CL XA 201053 ABS	0.00%	International equities	United States
SOCIETE GENERALE SA 181130 5.375 CB	0.00%	International equities	France
BERRY GLOBAL INC 150126 1.57 CB	0.00%	International equities	United States
CONOCOPHILLIPS 011027 3.75 CB	0.00%	International equities	United States
WELLS FARGO COMMERCIAL MTGE TST SE 20 C58 CL C 150753 ABS	0.00%	International equities	United States
BANK SERIES 2020 BNK30 CLASS XA 171253 ABS	0.00%	International equities	United States
RR LTD SE 20 12A CL AAR2 150136 ABS	0.00%	International equities	United States
FREDDIE MAC STRUCTURED PASS-THROUGH SE K115 CL X1 250630 ABS	0.00%	International equities	United States
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210347 3.00 GB	0.00%	International equities	Australia
AUSTRALIAN COMMONWEALTH GOVT 210423 5.50 GB	0.00%	International equities	Australia
AUSTRALIAN COMMONWEALTH GOVT 210437 3.75 GB	0.00%	International equities	Australia
ALIMENTATION COUCHE TARD INC 260727 3.55 CB	0.00%	International equities	Canada
AIR LEASE CORP 011028 4.625 CB	0.00%	International equities	United States
APPLE INC 130545 4.375 CB	0.00%	International equities	United States
ARROYO MORTGAGE TRUST SER 19 1 CLASS A3 250149 ABS	0.00%	International equities	United States
ASHTEAD CAPITAL INC 150827 4.375 CB	0.00%	International equities	United States
AT T INC 150546 4.75 CB	0.00%	International equities	United States
BARCLAYS AUD CCP	0.00%	International equities	Australia
KINGDOM OF SPAIN 310137 4.20 GB BONOS Y	0.00%	International equities	Spain
GERMANY (FEDERAL REPUBLIC) 040137 4.00 G	0.00%	International equities	Germany
VENEZUELA REPUBLIC OF GOVERNMENT 210425 7.65 GB	0.00%	International equities	VENEZUELA
BUONI POLIENNAILI DEL TES 010237 4.0 GOV	0.00%	International equities	Italy
COUNTRYWIDE ALTERNATIVE LOAN TR SER 060A19 CL A1 200247 ABS	0.00%	International equities	United States
PETROLES DE VENEZUELA SA 120427 5.375 GB	0.00%	International equities	VENEZUELA
ERAC USA FINANCE 151037 CB 7.00	0.00%	International equities	United States

CWALT INC COUNTRYWIDE ALTERNAT SE 2005 59 CL 1A1 201135 ABS	0.00%	International equities	United States
ITALY REPUBLIC OF GOVERNMENT 010823 4.75 GB	0.00%	International equities	Italy
SWEDEN KINGDOM OF GOVERNMENT 300339 3.50 GB	0.00%	International equities	Sweden
SPAIN (KINGDOM OF) 300725 4.65 GB	0.00%	International equities	Spain
FNMA 130550 TBA	0.00%	International equities	United States
JAPAN GOVERNMENT OF 200331 2.20 GB	0.00%	International equities	Japan
JAPAN GOVERNMENT OF 200351 2.20 GB	0.00%	International equities	Japan
WASHINGTON MUTU MORT PASS THR SER 05 AR2 CL 2A1B 250145 ABS	0.00%	International equities	United States
NETHERLANDS KINGDOM OF (GOVERNMENT) 150142 3.75 GB	0.00%	International equities	Netherlands
GS MORTGAGE SECURITIES TRUST SER 2010 C1 CLASS D 100843 ABS	0.00%	International equities	United States
UK TREASURY GILT 070934 4.50 GB	0.00%	International equities	United Kingdom
UK TREASURY 220160 4.0 GB	0.00%	International equities	United Kingdom
BANC OF AMERICA FUNDING TRUST SE 05B CL 3M1 200435 ABS	0.00%	International equities	United States
WFRBS COMMERCIAL MORTGAGE TR SER 2011 C3 CLASS D 150344 ABS	0.00%	International equities	United States
AMERICAN INTERNATIONAL GROUP 150558 8.17	0.00%	International equities	United States
AMERICAN HOME MTG INVEST TRST SE 2007 1 CL GA1C 250547 ABS	0.00%	International equities	United States
CVS CAREMARK CORP SER 2011 CLA CTF 100134 5.926 ABS	0.00%	International equities	United States
MORGAN STANLEY CAPITAL I TST SER 2012 C4 CLS D 170345 ABS	0.00%	International equities	United States
ERAC USA FINANCE LLC 150342 5.625 CB	0.00%	International equities	United States
WFRBS COMMERCIAL MORTGAGE TRUST SER 2012 C7 CLA D 160645 ABS	0.00%	International equities	United States
WFRBS COMMERCIAL MORTGAGE TRUST SER 2012 C8 CL AS 170845 ABS	0.00%	International equities	United States
GS MORTGAGE SECURITIES TRUST SE 12 GCJ7 CL C 120545 ABS	0.00%	International equities	United States
GS MORTGAGE SECURITIES TRUST SER 12 GCJ9 CLASS C 101145 ABS	0.00%	International equities	United States
FRANCE REPUBLIC OF GOVERNMENT 251027 2.75 GB	0.00%	International equities	France
GERMANY FED REP 040744 2.50 GB	0.00%	International equities	Germany
UNITED KIN OF GREAT BRITAIN AND NORT IRE GOV 220144 3.25 GB	0.00%	International equities	United Kingdom
VTB CAPITAL SA 171022 6.95 CB	0.00%	International equities	Luxembourg
MORGAN STANLEY BANK OF AMERICA SER 12 C5 CL E 170845 ABS	0.00%	International equities	United States
COMM MORTGAGE TRUST SER 2012 CR2 CLASS D 170845 ABS	0.00%	International equities	United States
MORGAN STANLEY BANK OF AMERICA SE 2016 C6 CL D 171145 ABS	0.00%	International equities	United States
MORGAN STANLEY CAPITAL I TRUST SER 11 C3 CLASS B 150749 ABS	0.00%	International equities	United States
PRUDENTIAL FINANCIAL INC 150643 5.625 CB	0.00%	International equities	United States
PERTAMINA PERSERO PT 200523 4.30 CB	0.00%	International equities	Indonesia
SPAIN KINGDOM OF GOVERNMENT 311023 4.40 GB	0.00%	International equities	Spain
ITALY REPUBLIC OF GOVERNMENT 010944 4.75 GB	0.00%	International equities	Italy
BANK OF AMERICA CORP 150926 FRN	0.00%	International equities	United States
FRANCE REPUBLIC OF GOVERNMENT 250545 3.25 GB	0.00%	International equities	France
MORGAN STANLEY BOA SERIES 2013 C8 CLASS B 171248 ABS	0.00%	International equities	United States
BANK 2019 SERIES 2019 BN20 CLASS XA 150961 ABS	0.00%	International equities	United States
BANK OF AMERICA CORP 291249 6.10 CB	0.00%	International equities	United States
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220768 3.50 GB	0.00%	International equities	United Kingdom
SPAIN KINGDOM OF GOVERNMENT 311028 5.15 GB	0.00%	International equities	Spain
GS MORTGAGE SECURITIES TRUST SER 13 GC14 CLASS B 100846 ABS	0.00%	International equities	United States
ITALY REPUBLIC OF GOVERNMENT 010822 0.90 GB	0.00%	International equities	Italy
IHS MARKIT LTD 010326 4.00 CB	0.00%	International equities	Bermuda
DOMINICAN REPUBLIC GOVERNMENT 290126 6.875 GB	0.00%	International equities	Dominican Repu
BGC PARTNERS INC 270521 5.125 CB	0.00%	International equities	United States
COMM MORTGAGE TRUST SE 2013 CR11 CL XA 120850 ABS	0.00%	International equities	United States
KRAFT HEINZ FOODS CO 010646 4.375 CB	0.00%	International equities	United States
NORWAY KINGDOM OF GOVERNMENT 170227 1.75 GB	0.00%	International equities	Norway
FANNIE MAE CONNECTICUT AVENUE SERIES 16 C03 CL1M2 251028 ABS	0.00%	International equities	United States
MICROSOFT CORP 080846 3.70 CB	0.00%	International equities	United States
FREDDIE MAC STAGR DEBT NOTES SE 16 DNA4 CL M3 250329 ABS	0.00%	International equities	United States
JAPAN GOVERNMENT 200923 0.80 GB	0.00%	International equities	Japan
SPAIN KINGDOM OF GOVERNMENT 300427 1.50 GB	0.00%	International equities	Spain
IPALCO ENTERPRISES INC 010924 3.70 CB	0.00%	International equities	United States
NETFLIX INC 151126 4.375 CB	0.00%	International equities	United States
PARAGUAY REPUBLIC OF GOVERNMENT 270327 4.7 GB	0.00%	International equities	Paraguay
FREDDIE MAC STARC SERIES 17 DNA 1 CLASSS M2 250729 ABS	0.00%	International equities	United States
FREDDIE MAC SERIES 17 DNA3 CLASS M2 250330 ABS	0.00%	International equities	United States
BELLEMEADE RE LTD SERIES 19 4A CLASS M1C 251029 ABS	0.00%	International equities	Bermuda
FREDDIE MAC STRUCTURED AGE SR 17 HQA2 CL M2 261229 ABS	0.00%	International equities	United States
DOMINICAN REPUBLIC GOVERNMENT 150248 6.50 GB	0.00%	International equities	Dominican Repu
SENEGAL REPUBLIC OF GOVERNMENT 130328 4.75 SF	0.00%	International equities	WEST AFRICA
ENERGY TRANSFER PARTNERS 291249 6.625 CB	0.00%	International equities	United States
SABINE PASS LIQUEFACTION LLC 150328 4.20 CB	0.00%	International equities	United States
BP CAPITAL MARKETS AMERICA INC 210928 3.937 CB	0.00%	International equities	United States
PETROBRAS GLOBAL FINANCE BV 270128 5.999 CB	0.00%	International equities	Netherlands
LENNAR CORP 291127 4.75 CB	0.00%	International equities	United States
MOUNTAIN VIEW CLO LTD SERIES 17 2A CLASS A 160131 ABS	0.00%	International equities	Cayman Islands
AMAZON COM INC 20847 4.05 CB	0.00%	International equities	United States
CBAM CLO MANAGEMENT SR 19 9A CL A 120230 ABS	0.00%	International equities	Cayman Islands
SPAIN KINGDOM OF GOVERNMENT 311044 5.15 GB	0.00%	International equities	Spain
COMCAST CORP 011149 3.999 CB	0.00%	International equities	United States
MORGAN STANLEY BAML TRUST SE 14 C14 CL D 150247	0.00%	International equities	United States
COMM MORTGAGE TRUST SERIES 2013 CR11 CLASS C 120850 ABS	0.00%	International equities	United States
HUNTSMAN INTERNATIONAL LLC 010529 4.50 CB	0.00%	International equities	United States
WELLS FARGO COMMERCIAL MTG SERIES 18 C45 CLASS A4 150651 ABS	0.00%	International equities	United States
VOYA CLO LTD SERIES 13 2A CLASS A1R 250431 ABS	0.00%	International equities	Cayman Islands
AT AND T INC 150230 4.30 CB	0.00%	International equities	United States
VERIZON COMMUNICATIONS INC 210928 4.329 CB	0.00%	International equities	United States
GENERAL MOTORS CO 010449 5.95 CB	0.00%	International equities	United States
FREDDIE MAC SERIES 18 HQA2 CLASS M2 251048 ABS	0.00%	International equities	United States
MASSACHUSETTS MUTUAL LIFE INSURANCE CO 151070 3.729 CB	0.00%	International equities	United States
FRANCE REPUBLIC OF GOVERNMENT 250529 0.50 GB	0.00%	International equities	France
UK OF GB AND NORTHERN IRELAND GOVERNMENT 070924 2.75 GB	0.00%	International equities	United Kingdom
PETROLEOS DE VENEZUELA SA 151126 6.00 SF	0.00%	International equities	VENEZUELA
URUGUAY ORIENTAL REPUBLIC OF (GOVERNMENT 230131 4.375 GB	0.00%	International equities	Uruguay
PORTUGAL REPUBLIC OF GOVERNMENT 150629 1.95 GB	0.00%	International equities	Portugal

MEXICO UNITED MEXICAN STATES GOVERNMENT 210145 5.55 GB	0.00% International equities	Mexico
MARSH AND MCLENNAN COMPANIES INC 150329 4.375 CB	0.00% International equities	United States
ANHEUSER BUSCHINBEV WORLD WIDE INC 230149 5.55 CB	0.00% International equities	United States
FREDDIE MAC STRUCTURED AGENCY SE 19 HOA1 CL M2 250249 ABS	0.00% International equities	United States
NRG ENERGY INC 150629 4.45 CB	0.00% International equities	United States
CBS CORP 010629 4.20 CB	0.00% International equities	United States
BERRY GLOBAL INC 150726 4.875 CB	0.00% International equities	United States
WASTE CONNECTIONS INC 010529 3.50 CB	0.00% International equities	Canada
FREDDIE MAC STRUCTURED SERIES 18 HRP2 CLASS M3 250247 ABS	0.00% International equities	United States
JPMORGAN CHASE AND CO 010225 4.60 CB	0.00% International equities	United States
ENERGY TRANSFER OPERATING LP 150124 5.875 CB	0.00% International equities	United States
FANNIE MAE MUL CONNECTICUT AVENUE SE 19 01 CLS M7 251049 ABS	0.00% International equities	United States
BANK 2019 SERIES 19 BN24 CLASS AS 171162 ABS	0.00% International equities	United States
AIR LEASE CORP 011029 3.25 CB	0.00% International equities	United States
MICROCHIP TECHNOLOGY INC 010623 4.333 CB	0.00% International equities	United States
IRELAND GOVERNMENT 150527 0.20 GB	0.00% International equities	Ireland
MORGAN STANLEY BANK OF AMERICA SE 2014 C1 CL C 150247 ABS	0.00% International equities	United States
UBS GROUP AG 100869 4.375 CB	0.00% International equities	Switzerland
TRUIST FIN CORP 010924 4.80 CB	0.00% International equities	United States
KEURIG DR PEPPER INC 150331 2.25 CB	0.00% International equities	United States
PETROBRAS GLOBAL FINANCE BV 170324 6.25 CB	0.00% International equities	Netherlands
DH EUROPE FINANCE 151149 3.40 CB	0.00% International equities	Luxembourg
J P MORGAN CHASE COMMERI SERIES 2013 C10 CLASS AS 171247 ABS	0.00% International equities	United States
PROLOGIS LP 150430 2.25 CB	0.00% International equities	United States
OMNICOM GROUP INC 300430 2.45 CB	0.00% International equities	United States
UPJOHN INC 220627 2.30 CB	0.00% International equities	United States
UNITED STATES TREASURY 080621 0.00 GB	0.00% International equities	United States
UNITED STATES TREASURY 060521 0.00 GB	0.00% International equities	United States
UNITED STATES TREASURY 060721 0.00 GB	0.00% International equities	United States
FEDERAL HOME LOAN MORTGAGE CORP SER 14 DN2 CL M3 250424 ABS	0.00% International equities	United States
PETROLEOS MEXICANOS 280131 5.95 CB	0.00% International equities	Mexico
AMAZON COM INC 030630 1.50 CB	0.00% International equities	United States
MORGAN STANLEY BAML TRUST SERIES 2014 C15 CLASS D 150447 ABS	0.00% International equities	United States
POLAND REPUBLIC OF GOVERNMENT 250425 0.75 GB	0.00% International equities	Poland
CITIGROUP INC 180569 3.875 CB	0.00% International equities	United States
COMMONWEALTH BANK OF AUSTRALIA 110331 2.688 CB	0.00% International equities	Australia
CHILE GOVERNMENT OF 310131 2.45 GB	0.00% International equities	Chile
BECTON DICKINSON AND CO 200530 2.823 CB	0.00% International equities	United States
NUTRIEN LTD 130530 2.95 CB	0.00% International equities	Canada
BNP PARIBAS SA 120835 2.588 CB	0.00% International equities	France
VIACOMCBS INC 190532 4.20 CB	0.00% International equities	United States
FIDELITY NATIONAL INFORMATION SERVICES INC 010331 2.25 CB	0.00% International equities	United States
GEORGIA PACIFIC LLC 300427 2.10 CB	0.00% International equities	United States
MP SERIES 13 1A CLASS AR 201030 ABS	0.00% International equities	Cayman Islands
DENMARK KINGDOM OF GOVERNMENT 151125 1.75 GB	0.00% International equities	Denmark
JPMORGAN CHASE AND CO 130531 2.956 CB	0.00% International equities	United States
BNP PARIBAS SA 250869 4.625 CB	0.00% International equities	France
BRISTOL MYERS SQUIBB CO 260729 3.40 CB	0.00% International equities	United States
PETROBRAS GLOBAL FINANCE BV 030131 5.60 CB	0.00% International equities	Netherlands
WESTPAC BANKING CORP 161140 2.963 CB	0.00% International equities	Australia
BRISTOL MYERS SQUIBB CO 131150 2.55 CB	0.00% International equities	United States
DEUTSCHE BANK AG NEW YORK BRANCH 140132 3.729 CB	0.00% International equities	United States
UNITED STATES TREASURY 130421 0.00 GB	0.00% International equities	United States
BERKSHIRE HATHAWAY FINANCE CORP 151050 2.85 CB	0.00% International equities	United States
ARES CAPITAL CORP 150126 3.875 CB	0.00% International equities	United States
VERIZON COMMUNICATIONS INC 220361 3.70 CB	0.00% International equities	United States
BANK OF MONTREAL 151232 3.803 CB	0.00% International equities	Canada
COTE D IVOIRE REPUBLIC OF GOVT 230724 5.375 GB	0.00% International equities	WEST AFRICA
FEDERAL NATIONAL MORTGAGE SERIES 14 C03 CLASS 2M2 250724 ABS	0.00% International equities	United States
SENEGAL REPUBLIC OF GOVERNMENT 300724 6.25 GB	0.00% International equities	WEST AFRICA
ITALY REPUBLIC OF GOVERNMENT 011224 2.50 GB	0.00% International equities	Italy
WFRBS COMMERCIAL MORTGAGE TRUST SE 14 C22 CL AS 170957 ABS	0.00% International equities	United States
FEDERAL HOME LOAN MORTG CORP SE 2014 HQ2 CL M3 250924 ABS	0.00% International equities	United States
BRAVO RESIDENTIAL FUNDING TRUST SER 21 A CLS A1 251059 ABS	0.00% International equities	United States
KAZAKHSTAN REPUBLIC OF GOVERNMENT 141044 4.875 GB	0.00% International equities	Kazakhstan
COMMERCIAL MORTGAGE TRUST SR 14 CR20 CLASS AM 121147 ABS	0.00% International equities	United States
GENERAL MOTORS CO 010445 5.20 CB	0.00% International equities	United States
FEDERAL NATIONAL MORTGAGE SERIES 14 C04 CLASS 2M2 251124 ABS	0.00% International equities	United States
COMM MORTGAGE TRUST SER 2014 UBS6 CL C 121247 ABS	0.00% International equities	United States
FEDERAL HOME LOAN MORTGAGE ASSOC SE 15 DN1 CL M3 250125 ABS	0.00% International equities	United States
FRANCE REPUBLIC OF GOVT 250525 0.50 GB	0.00% International equities	France
CWALT INC COUNTRYWIDE ALTERNAT SE 06 0A10 CL 4A1 250846 ABS	0.00% International equities	United States
ITALY REPUBLIC OF GOVT 010332 1.65 GB	0.00% International equities	Italy
FEDERAL NATIONAL MORTGAGE SERIES 15 C02 CLASS 2M2 260525 ABS	0.00% International equities	United States
VERIZON COMMUNICATIONS INC 150355 4.672 CB	0.00% International equities	United States
AUSTRIA REPUBLIC OF GOVERNMENT 200247 1.50 GB	0.00% International equities	Austria
URUGUAY ORIENTAL REPUBLIC OF GOVT 271027 4.375 GB	0.00% International equities	Uruguay
CANADA GOVERNMENT 010626 1.50 GB	0.00% International equities	Canada
FANNIE MAE CONNECTICUT AVENUE SE 16 C01 CL 1M2 250828 ABS	0.00% International equities	United States
COX COMMUNICATIONS INC 150926 3.35 CB	0.00% International equities	United States
FEDERAL NATIONAL MORTGAGE ASSO SER 15 C03 CLA 2M2 250725 ABS	0.00% International equities	United States
COTE DIVOIRE REPUBLIC OF GOVERNMENT 150633 6.125 SINKING FUN	0.00% International equities	WEST AFRICA
BELGIUM KINGDOM OF GOVERNMENT 220626 1.00 GB	0.00% International equities	Belgium
FREDDIE MAC STACR SER 15 HOA2 CLASS M3 250528 ABS	0.00% International equities	United States
PALMER SQUARE CLO SERIES 18 2A CLASS A1A 160731 ABS	0.00% International equities	Cayman Islands
FREDDIE MAC STACR SER 17 DNA2 CLS M2 251029 ABS	0.00% International equities	United States
FREDDIE MAC STRUCTURED AGENCY SR 15 DNA2 CL M3 271227 ABS	0.00% International equities	United States
COLOMBIA REPUBLIC OF GOVERNMENT 250427 3.875 CB	0.00% International equities	Colombia
JAPAN GOVERNMENT OF 200347 0.80 GB	0.00% International equities	Japan

FANNIE MAE CAS SERIES 16 C06 CLASS 1M2 250429 ABS	0.00%	International equities	United States
PACIFIC GAS AND ELECTRIC CO 150327 3.30 CB	0.00%	International equities	United States
GOVERNMENT NATIONAL MORTGA SERIES 16 H20 CLASS NI 200966 ABS	0.00%	International equities	United States
AUSTRIA REPUBLIC OF GOVERNMENT 200427 0.50 GB	0.00%	International equities	Austria
SPAIN KINGDOM OF GOVERNMENT 311046 2.90 GB	0.00%	International equities	Spain
UBS GROUP AG 291249 6.875 CB	0.00%	International equities	Switzerland
FEDERAL NATIONAL MORTGAGE ASSO SER 15 C04 CLS 1M2 250428 ABS	0.00%	International equities	United States
SWEDEN KINGDOM OF GOVERNMENT 121126 1.00 GB	0.00%	International equities	Sweden
SABIN PASS LIQUEFACTION LLC 150327 5.00 CB	0.00%	International equities	United States
NETHERLANDS KINGDOM OF GOVERNMENT 150726 0.50 GB	0.00%	International equities	Netherlands
JAPAN GOVERNMENT OF 200336 0.40 GB	0.00%	International equities	Japan
FANNIE MAE CAS SER 18 C02 CLASS 2M2 250830 ABS	0.00%	International equities	United States
WELLS FARGO COMMERCIAL MORTGAGE SE 2012 C10 CL AS 151245 ABS	0.00%	International equities	United States
FEDERAL NATIONAL MORTGAGE SERIES 15 C04 CLASS 2M2 250428 ABS	0.00%	International equities	United States
BARCLAYS CAD CCP	0.00%	International equities	Canada
CANTOR FITZGERALD LP 170622 6.50 CB	0.00%	International equities	United States
CONNECTICUT AVENUE SECURITIES SER 20 R01 CLAS 1M2 250140 ABS	0.00%	International equities	United States
CONNECTICUT AVENUE SECURITIES SE 19 HRP1 CL M2 251139 ABS	0.00%	International equities	United States
CASCADE FUNDING MORTGAGE SR 20 HB4 CL M3 261230 ABS	0.00%	International equities	United States
99FQ029B2 BUY CDS USD 170147 NA.BB.7 5% GOLDMAN	0.00%	International equities	United States
99FT119W1 BUY CDS USD 170147 CMBX.NA.BB.7 5% GS	0.00%	International equities	United States
99JZ799T7 BUY CDS USD 170147 CMBX.NA.BB.7 5% JPM	0.00%	International equities	United States
99JW259F7 BUY CDS USD 170147 CMBX.NA.BB.-7 3% CITI	0.00%	International equities	United States
99HI179P5 BUY CDS USD 170147 CMBX.NA.BB.7 5% MS	0.00%	International equities	United States
99HT689O7 BUY CDS USD 170147 CMBX.NA.A.7 2% CITI	0.00%	International equities	United States
99HI179R1 BUY CDS USD 170147 CMBX.NA.BB.7 5% MS	0.00%	International equities	United States
99HZ279T8 BUY CDS USD 170147 CMBX.NA.BBB.-7 3% MS	0.00%	International equities	United States
99E839U8 BUY CDS USD 110563 CMBX.NA.BB.6 5% CSFB	0.00%	International equities	United States
99JQ489S4 BUY CDS USD 110563 CMBX.NA.BBB.-6 3% GS	0.00%	International equities	United States
99KZ489G8 BUY CDS USD 110563 CMBX.NA.BBB.-6 3% GS	0.00%	International equities	United States
99JM119K8 BUY CDS USD 170861 CMBX.NA.BB.12 5% MORGANS	0.00%	International equities	United States
99JY119F3 BUY CDS USD 170861 CMBX.NA.BB.12 5% MORGANS	0.00%	International equities	United States
99JK609J2 BUY CDS USD 170861 CMBX.NA.BB.12 5% MS	0.00%	International equities	United States
99KC139M0 BUY CDS USD 170861 CMBX.NA.BBB.12 3% GOLDMAN	0.00%	International equities	United States
99JM119Y8 BUY CDS USD 170861 CMBX.NA.BB.12 5% MORGANS	0.00%	International equities	United States
99KB689T1 BUY CDS USD 170861 CMBX.NA.BB.12 5% MS	0.00%	International equities	United States
99KH549B7 BUY CDS USD 170861 CMBX.NA.BBB.-0.12 3% CITI	0.00%	International equities	United States
99KH549T8 BUY CDS USD 170861 CMBX.NA.BBB.-12 3 CITI	0.00%	International equities	United States
99JL379M1 BUY CDS USD 170958 CMBX.NA.BB.9 5% MER	0.00%	International equities	United States
99JP539W7 BUY CDS USD 170958 CMBX.NA.BB.9 5% CITI	0.00%	International equities	United States
99JA359G2 BUY CDS USD 170958 CMBX.NA.BB.9 5% GS	0.00%	International equities	United States
99JJ299S0 BUY CDS USD 170958 CMBX.NA.BB.9 5% MS	0.00%	International equities	United States
99IF629V3 BUY CDS USD 170958 CMBX.NA.BB.9 5% CSF	0.00%	International equities	United States
99JV339E6 BUY CDS USD 170958 CMBX.NA.BB.9 5% MS	0.00%	International equities	United States
99JP539L1 BUY CDS USD 170958 CMBX.NA.BB.9 5% CITI	0.00%	International equities	United States
99IV319V3 BUY CDS USD 170958 CMBX.NA.BB.9 5% CITI	0.00%	International equities	United States
99KO129B0 BUY CDS USD 171057 CMBX.NA.BBB.5% JPM	0.00%	International equities	United States
99JT009Q3 BUY CDS USD 171057 CMBX.NA.BB.8 5% GOLDMAN	0.00%	International equities	United States
99KZ769T1 BUY CDS USD 171057 CMBX.NA.BBB.-8 3 MS	0.00%	International equities	United States
99JE789N9 BUY CDS USD 1711057 CMBX.NA.BB.8 5% CITI	0.00%	International equities	United States
99KN669L6 BUY CDS USD 171057 CMBX.NA.BBB.5% MORGAN	0.00%	International equities	United States
99KZ489W3 BUY CDS USD 171057 CMBX.NA.BBB.-8 3 GS	0.00%	International equities	United States
99IF629L5 BUY CDS USD 171057 CMBX.NA.BB.8 5% CSFB	0.00%	International equities	United States
99IB709P8 BUY CDS USD 171057 CMBX.NA.BB.8 5% CITI	0.00%	International equities	United States
99KZ769Q7 BUY CDS USD 171057 CMBX.NA.BBB.-8 3 MS	0.00%	International equities	United States
99KH549P6 BUY CDS USD 181154 CMBX.NA.BBB.-11 3 CITI	0.00%	International equities	United States
99JP539F4 BUY CDS USD 181154 CMBX.NA.BB.11 5% CITI	0.00%	International equities	United States
99KC629C9 BUY CDS USD 181154 CMBX.NA.BBB.11 3% JPMORGAN	0.00%	International equities	United States
99IB709U7 BUY CDS USD 181154 CMBX.NA.BB.11 5% CITI	0.00%	International equities	United States
99JP539H0 BUY CDS USD 181154 CMBX.NA.BB.11 5% CITI	0.00%	International equities	United States
99JE789L3 BUY CDS USD 181154 CMBX.NA.BB.11 5% CITI	0.00%	International equities	United States
99IB709Y9 BUY CDS USD 171159 CMBX.NA.BB.10 5% CITI	0.00%	International equities	United States
99IF629F8 BUY CDS USD 171159 CMBX.NA.BB.10 5% CSFB	0.00%	International equities	United States
99IF629O9 BUY CDS USD 171159 CMBX.NA.BB.10 5% CSFB	0.00%	International equities	United States
99KM679G7 BUY CDS USD 171159 CMBX.NA.BBB.3% CITI	0.00%	International equities	United States
99IB709X1 BUY CDS USD 171159 CMBX.NA.BB.10 5% CITI	0.00%	International equities	United States
99IU599C8 BUY CDS USD 171159 CMBX.NA.BB.10 5% MS	0.00%	International equities	United States
99JL379N9 BUY CDS USD 171159 CMBX.NA.BB.10 5% MER	0.00%	International equities	United States
99KO129I5 BUY CDS USD 171159 CMBX.NA.BBB.-10 3 JPM	0.00%	International equities	United States
99KR989P1 BUY CDS USD 171159 CMBX.NA.BBB.-10 3% GS	0.00%	International equities	United States
99KM679X0 BUY CDS USD 171159 CMBX.NA.BBB.-10 3% CITI	0.00%	International equities	United States
99KN669M4 BUY CDS USD 171159 CMBX.NA.BBB.3% MORGAN	0.00%	International equities	United States
99LA999W0 BUY CDS USD 171159 CMBX.NA.BBB.3% MORGAN	0.00%	International equities	United States
99KU829I4 BUY CDS USD 171159 CMBX.NA.BBB.-10 3 MS	0.00%	International equities	United States
99KU479T3 BUY CDS USD 171159 CMBX.NA.BBB.-10 3 CITI	0.00%	International equities	United States
99KU479S5 BUY CDS USD 171159 CMBX.NA.BBB.-3 CITI	0.00%	International equities	United States
99JA059B6 BUY CDS USD 181154 CMBX.NA.BB.11 5% MS	0.00%	International equities	United States
99KM679F9 BUY CDS USD 171159 CMBX.NA.BBB.3% CITI	0.00%	International equities	United States
99KU479B2 BUY CDS USD 171159 CMBX.NA.BBB.-10 3% CITI	0.00%	International equities	United States
99JP539A5 BUY CDS USD 181154 CMBX.NA.BB.11 5% CITI	0.00%	International equities	United States
99KU829F0 BUY CDS USD 171159 CMBX.NA.BBB.-10 3 MS	0.00%	International equities	United States
99MB799K5 BUY CDS USD 161272 CMBX.NA.BBB.3% GOLDMAN	0.00%	International equities	United States
99KU479X4 BUY CDS USD 161272 CMBX.NA.BBB.3% CITI	0.00%	International equities	United States
99JE789O7 BUY CDS USD 181154 CMBX.NA.BB.11 5% CITI	0.00%	International equities	United States
99KP499I4 BUY CDS USD 171159 CMBX.NA.BBB.3% MORGAN	0.00%	International equities	United States
99KZ509K5 BUY CDS USD 171057 CMBX.NA.BBB.-8 3 MS	0.00%	International equities	United States
99JZ799X8 BUY CDS USD 170861 CMBX.NA.BBB.12 3 JPM	0.00%	International equities	United States
99JZ799R1 BUY CDS USD 170861 CMBX.NA.BB.12 5% JPM	0.00%	International equities	United States
999KD029K5 BUY CDS USD 170861 CMBX.NA.BBB.12 3 MS	0.00%	International equities	United States

99KC799Q2 BUY CDS USD 170861 CMBX.NA.BBB-.3% CITI	0.00% International equities	United States
99JZ779D6 BUY CDS USD 170861 CMBX.NA.BB.12 5 GS	0.00% International equities	United States
99KC799I0 BUY CDS USD 170861 CMBX.NA.BBB-.12 3 CITI	0.00% International equities	United States
99KC799N9 BUY CDS USD 170861 CMBX.NA.BBB.12 3 CITI	0.00% International equities	United States
99KH549E1 BUY CDS USD 170861 CMBX.NA.BBB-.12 3 CITI	0.00% International equities	United States
99LA999X8 BUY CDS USD 171159 CMBX.NA.BBB 3% MORGAN	0.00% International equities	United States
99JZ799L4 BUY CDS USD 170147 CMBX.NA.BBB-.7 3 JPM	0.00% International equities	United States
99EZ329D6 BUY CDS USD 170147 CMBX.NA.BB.7 5% GOLDMAN	0.00% International equities	United States
99HJ389X2 BUY CDS USD 170147 CMBX.NA.BB.7 5% MORGANS	0.00% International equities	United States
99KO129P9 BUY CDS USD 110563 CMBX.NA.BBB 3% JPM	0.00% International equities	United States
99KC799E9 BUY CDS USD 181154 CMBX.NA.BBB-.11 3 CITI	0.00% International equities	United States
99KC229K5 BUY CDS USD 181154 CMBX.NA.BBB.11 3 MS	0.00% International equities	United States
99KC629B1 BUY CDS USD 171159 CMBX.NA.BBB-.10 3 JPM	0.00% International equities	United States
99JW259X8 BUY CDS USD 171159 CMBX.NA.BBB-.10 3 CITI	0.00% International equities	United States
99KC799B5 BUY CDS USD 181154 CMBX.NA.BBB.11 3% CITI	0.00% International equities	United States
99JZ799Q3 BUY CDS USD 181154 CMBX.NA.BB.11 5 JPM	0.00% International equities	United States
99KC629E5 BUY CDS USD 181154 CMBX.NA.BBB.11 3 JPM	0.00% International equities	United States
99KM679E2 BUY CDS USD 171159 CMBX.NA.BBB.10 3 CTI	0.00% International equities	United States
99KC629F2 BUY CDS USD 181154 CMBX.NA.BBB.11 3 JPM	0.00% International equities	United States
99KC629D7 BUY CDS USD 181154 CMBX.NA.BBB.11 3 JPM	0.00% International equities	United States
99JF909A9 BUY CDS USD 181154 CMBX.NA.BB.11 5% MS	0.00% International equities	United States
99KC349C9 BUY CDS USD 171159 CMBX.NA.BBB-.10 3 MER	0.00% International equities	United States
99LA999S9 BUY CDS USD 171159 CMBX.NA.BBB.10 3% MORGAN	0.00% International equities	United States
99JL379Y5 BUY CDS USD 181154 CMBX.NA.BB.11 5 MER	0.00% International equities	United States
99JF629J0 BUY CDS USD 171159 CMBX.NA.BB.10 5% CSFB	0.00% International equities	United States
99KS759X0 BUY CDS USD 171159 CMBX.NA.BBB-.11 3 MS	0.00% International equities	United States
99JF519Y9 BUY CDS USD 170958 CMBX.NA.BB.9 5% MS	0.00% International equities	United States
99JZ799W0 BUY CDS USD 171159 CMBX.NA.BBB-.10 3 JPM	0.00% International equities	United States
99KN669D4 BUY CDS USD 171159 CMBX.NA.BBB.10 3 MS	0.00% International equities	United States
99KU479Q9 BUY CDS USD 171057 CMBX.NA.BBB 8 3% CITI	0.00% International equities	United States
99KM469R7 BUY CDS USD 170861 CMBX.NA.BBB.12 3 MORGANS	0.00% International equities	United States
99KU479K2 BUY CDS USD 170861 CMBX.NA.BBB-12 3 CITI	0.00% International equities	United States
99KZ489J2 BUY CDS USD 171057 CMBX.NA.BBB-8 3 GS	0.00% International equities	United States
99JE789Q2 BUY CDS USD 170958 CMBX.NA.BB.9 CITI 5%	0.00% International equities	United States
99KZ769R5 BUY CDS USD 171057 CMBX.NA.BBB-8 3 MS	0.00% International equities	United States
99KP499J2 BUY CDS USD 171159 CMBX.NA.BBB 3% MORGAN	0.00% International equities	United States
CBS CORP 150127 2.90 CB	0.00% International equities	United States
99KM679B8 BUY CDS USD 170861 CMBX.NA.BBB-.12 3 CITI	0.00% International equities	United States
99JE789R0 BUY CDS USD 170958 CMBX.NA.BB.9 CITI 5%	0.00% International equities	United States
99KG349A3 BUY CDS USD 170958 CMBX.NA.BBB.9 3 MER	0.00% International equities	United States
99IY219J5 BUY CDS USD 170958 CMBX.NA.BB 5% GS	0.00% International equities	United States
99IY359T3 BUY CDS USD 170958 CMBX.NA.BB 5% MS	0.00% International equities	United States
99JT009I1 BUY CDS USD 170958 CMBX.NA.BB.9 5% GS	0.00% International equities	United States
99IY219K2 BUY CDS USD 170958 CMBX.NA.BB 5% GS	0.00% International equities	United States
99IY359S5 BUY CDS USD 170958 CMBX.NA.BB 5% MS	0.00% International equities	United States
99JP539R8 BUY CDS USD 170958 CMBX.NA.BB.9 5% CITI	0.00% International equities	United States
99JO659O2 BUY CDS USD 170958 CMBX.NA.BB.9 5% MS	0.00% International equities	United States
99KC799T6 BUY CDS USD 170958 CMBX.NA.BBB.9 3 CITI	0.00% International equities	United States
99JZ299Q4 BUY CDS USD 170958 CMBX.NA.BB.9 5% MS	0.00% International equities	United States
99JZ799N0 BUY CDS USD 170958 CMBX.NA.BB.9 5 JPM	0.00% International equities	United States
99KU479R7 BUY CDS USD 171057 CMBX.NA.BBB 8 3% CITI	0.00% International equities	United States
99JK609I4 BUY CDS USD 170958 CMBX.NA.BB.9 5% MS	0.00% International equities	United States
99JG869H0 BUY CDS USD 170958 CMBX.NA.BB.9 5% MS	0.00% International equities	United States
99KN669I3 BUY CDS USD 171159 CMBX.NA.BBB 3% MORGAN	0.00% International equities	United States
CROWN CASTLE INTERNATIONAL CORP 150228 3.80 CB	0.00% International equities	United States
BARCLAYS 030641 CASH COLLATERAL	0.00% International equities	United States
CITIBANK 030641 0.01 VARIABLE CASH COLLATERAL	0.00% International equities	United States
CREDIT SUISSE 030641 CASH COLLATERAL	0.00% International equities	United States
GOLDMAN SACHS 030641 CASH COLLATERAL	0.00% International equities	United States
HSBC 030641 CASH COLLATERAL	0.00% International equities	United States
JP MORGAN 030641 CASH COLLATERAL	0.00% International equities	United States
MORGAN STANLEY 030641 CASH COLLATERAL	0.00% International equities	United States
ROYAL BANK OF SCOTLAND 030641 CASH COLLATERAL	0.00% International equities	United States
STATESTREET 030641 CASH COLLATERAL	0.00% International equities	United States
UBS 030641 CASH COLLATERAL	0.00% International equities	United States
WELLS FARGO BANK N A 0.07 CASH COLLATERAL	0.00% International equities	United States
CD COMMERCIAL MORTGAGE TRT SER 17 CD3 CLS A4 110250 ABS	0.00% International equities	United States
CD MORTGAGE TRUST SERIES 2017 CD6 CLASS B 161150 ABS	0.00% International equities	United States
CHFBCCP	0.00% International equities	Switzerland
CITIGROUP INC 240728 3.668 CB	0.00% International equities	United States
CITI GROUP INC 290927 4.45 CB	0.00% International equities	United States
CNO FINANCIAL GROUP INC 300525 5.25 CB	0.00% International equities	United States
CONNECTICUT AVENUE SECURITIES SE 16 C04 CL 1M2 250129 ABS	0.00% International equities	United States
CAPITAL ONE FINANCIAL CORP 291025 4.20 CB	0.00% International equities	United States
COLT FUNDING LLC SERIES 20 2 CLASS A2 250365 ABS	0.00% International equities	United States
COMM MORTGAGE TRUST SERIES 2014 CR17 CLASS XA 100547 ABS	0.00% International equities	United States
COMM MORTGAGE TRUST SERIES 2014 UBS6 CLASS XA 121247 ABS	0.00% International equities	United States
COX COMMUNICATIONS INC 150827 3.50 CB	0.00% International equities	United States
99KZ569O4 CCP LONG CPI BARC USD 250231 RFXD 2.2675 PFLTUSCPI	0.00% International equities	United States
99KZ569I7 CCP LONG CPI BARC USD 250231 RFXD 2.28 PFLT USCPI	0.00% International equities	United States
99KZ569C0 CCP LONG CPI BARC USD 240231 RFXD 2.281 PFLT USCPI	0.00% International equities	United States
99KZ569A4 CCP LONG CPI BARC USD 240231 RFXD 2.286 PFLT USCPI	0.00% International equities	United States
99KZ569L0 CCP LONG CPI BARC USD 250231 RFXD 2.278 PFLT USCPI	0.00% International equities	United States
99HF679S0 CCP LONG CPI BARC USD 150228 RFXD 3.34 PFLT UKRPI	0.00% International equities	United Kingdom
99LB209Y0 CCP LONG CPI BARC USD 230326 RFXD2.445 PFLT USCPI	0.00% International equities	United States
99LB209O2 CCP LONG CPI BARC USD 230326 PFLTUSCPI RFXD 2.51	0.00% International equities	United States
99HH259R6 CCP LONG CPI BARC GBP 150328 RFXD3.4025 PFLT UKRPI	0.00% International equities	United Kingdom
99HI779R5 CCP LONG CPI BARC GBP 150328 RFXD3.3875 PFLTUKRPI	0.00% International equities	United Kingdom
99LA259B1 CCP LONG CPI BARC USD 050321 RFXD 2.35 PFLT USCPI	0.00% International equities	United States

99MB369A7 CCP SHORTCPI BARC USD 230331 PFXD 2.4275 RFLTUSCPI	0.00%	International equities	United States
99LA259A3 CCP LONG CPI BARC USD 050331 RFXD 2.351 PFLT US CPI	0.00%	International equities	United States
99MB769W5 CCP SHORT CPI BARC USD 010431 RFLTUSCPI PFXD 2.515	0.00%	International equities	United States
99MB769T2 CCP LONG CPI BARC USD 010426 RFXD 2.53 PFLTUSCPI	0.00%	International equities	United States
99MB769X3 CCP SHORT CPI BARC USD 010431 RFLTUSCPI PFXD2.466	0.00%	International equities	United States
99KD579D5 CCP SHORTCPI BARC EUR 150530RFLT CPTFEMUPFXD0.6625	0.00%	International equities	Residual Europe
99KD579L7 CCP CPI BARC EUR 150530 RFLT CPTFEMU PFXD 0.655	0.00%	International equities	Residual Europe
99KD579Y9 CCP CPI BARC EUR 150540 RFLT CPTFEMU PFXD 0.961	0.00%	International equities	Residual Europe
99KD579C7 CCP LONG CPI BARC EUR 150540RFXD 0.935 PLFTCPTFEMU	0.00%	International equities	Residual Europe
99KD579M5 CCP CPI BARC EUR 150540 RFXD 0.93 PFLT CPTFEMU	0.00%	International equities	Residual Europe
99KD579X1 CCP CPI BARC EUR 150550 RFXD 1.13 PFLT CPTFEMU	0.00%	International equities	Residual Europe
99GL249I1 CPI CITI EUR 150727 RFLT CPTFEMU PFXD 1.4	0.00%	International equities	Residual Europe
99GL249J9 CPI CITI EUR 150737 RFXD 1.71 PFLT CPTFEMU	0.00%	International equities	Residual Europe
99JD479C0 CCP SHORT CPI BARC GBP 150749 RFLT UKRPI PFXD3.442	0.00%	International equities	United Kingdom
99IA889C1 CCPSHORT CPI BAR EUR 150923 RFLT CPTFEMU PFXD1.4375	0.00%	International equities	Residual Europe
99IA889A5 CCPSHORT CPI BAREUR 150923 RFLT CPTFEMU PFXD1.44125	0.00%	International equities	Residual Europe
99IA889P2 CCP SHORT CPI BAR EUR 150923RFLT CPTFEMUPFXD1.4425	0.00%	International equities	Residual Europe
99IB269Y1 CCP SHORT CPI BARC EUR150923RFLCPTFEMU PFXD1.44375	0.00%	International equities	Residual Europe
99HK149O0 CCP LONG CPI BARC GBP 150328 RFXD3.34 PFLTUKRPI	0.00%	International equities	United Kingdom
99MC139B2 CCP LONG CPI BARC USD 010426 RFXD2.496 PFLT US CPI	0.00%	International equities	United States
99JO689C2 CCP SHORT CPI BARC USD 291124 RFLT US CPI PFXD 1.70	0.00%	International equities	United States
99JO689B4 CCP LONG CPI BARC GBP 151124 RFXD 3.381 PFLT UKRPI	0.00%	International equities	United Kingdom
99JP619E0 CCP LONG CPI BARC GBP 151224 RFXD3.420 PFLTUKRPI	0.00%	International equities	United Kingdom
99IK699O3 CCP LONG CPI BARC GBP 151228 RFXD 3.665PFLT UKRPI	0.00%	International equities	United Kingdom
99JP619D2 CCP SHORT CPI BARC USD 101224 RFLTUSCPI PFXD1.7625	0.00%	International equities	United States
99KG419N0 CCP LONG CPI BARC USD 300630 RFXD 1.586 PFLT US CPI	0.00%	International equities	United States
99KG799K6 CCP LONG CPI BARC USD 100730 RFXD 1.6625 PFLTUSCPI	0.00%	International equities	United States
99JO139I5 CCP LONG CPI BARC GBP 151124 RFXD 3.385 PFLT UKRPI	0.00%	International equities	United Kingdom
99MB769U9 CCP SHORT CPI BARC USD 010431 RFLT US CPI PFXD2.51	0.00%	International equities	United States
99LB209P9 CCP SHORT CPI BARC USD 230331 PFXD 2.45 RFLTUSCPI	0.00%	International equities	United States
CROWN CASTLE INTERNATIONAL CORP 150547 4.75 CB	0.00%	International equities	United States
CROWN CASTLE INTERNATIONAL CORP 010927 3.65 CB	0.00%	International equities	United States
99JW259C4 SELL CDS USD 170147 CMBX.NA.BB.7 5% CITI	0.00%	International equities	United States
99HI179Q3 SELL CSD USD 110563 CMBX.NA.BB.6 5% MS	0.00%	International equities	United States
99GY719S2 SELL CDS USD 110563 CMBX.NA.A.6 2% GS	0.00%	International equities	United States
99JW299G7 SELL CDS USD 110563 CMBX.NA.BBB.-6 3% MORGANS	0.00%	International equities	United States
99HI179S9 SELL CDS USD 110563 CMBX.NA.BB.6 5% MS	0.00%	International equities	United States
99GI159T2 SELL CDS USD 110563 CMBX.NA.BBB.-6 3 GS	0.00%	International equities	United States
99JF109G4 SELL CDS USD 171159 CMBX.NA.BB.10 5% JPM	0.00%	International equities	United States
99KR989Q9 SELL CDS USD 161272 CMBX.NA.BBB.-13 3% GS	0.00%	International equities	United States
99KO129N4 SELL CDS USD 161272 CMBX NA BBB 3 % JPM	0.00%	International equities	United States
99KT799Y8 SELL CDS USD 161272 CMBX.NA.BBB.-13 3 GS	0.00%	International equities	United States
99KO129O2 SELL CDS USD 161272 CMBX.NA.BBB.-13 3 JPM	0.00%	International equities	United States
99KT569D2 SELL CDS USD 161272 CMBX NA BBB 3% MORGAN	0.00%	International equities	United States
99KR989W6 SELL CDS USD 161272 CMBX.NA.BBB.13 3% GS	0.00%	International equities	United States
99KW199R2 SELL CDS USD 161272 CMBX.NA.BBB.-13 3% MS	0.00%	International equities	United States
99KR989X4 SELL CDS USD 161272 CMBX.NA.BBB.13 3 GS	0.00%	International equities	United States
99KW199K7 SELL CDS USD 161272 CMBX.NA.A 2% MORGAN	0.00%	International equities	United States
99KU479V8 SELL CDS USD 161272 CMBX.NA.BBB.-14 3 CITI	0.00%	International equities	United States
99KU479U0 SELL CDS USD 161272 CMBX.NA.BB.13 5 CITI	0.00%	International equities	United States
99JW2598R1 SELL CDS USD 181154 CMBX.NA.BB.11 5% CITI	0.00%	International equities	United States
99KZ509J8 SELL CDS USD 161272 CMBX.NA.BBB-14 3 MS	0.00%	International equities	United States
99KU479J5 SELL CDS USD 161272 CMBX.NA.BBB-14 3 CITI	0.00%	International equities	United States
99KU479C0 SELL CDS USD 161272 CMBX.NA.BBB.-13 3 CITI	0.00%	International equities	United States
99KW199J0 SELL CDS USD 161272 CMBX.NA.BB.-13 3 MS	0.00%	International equities	United States
99KU479W6 SELL CDS USD 161272 CMBX NA BB 5% CITI	0.00%	International equities	United States
99MB799J8 SELL CDS USD 161272 CMBX NA BB 5% GOLDMAN	0.00%	International equities	United States
99FW099O6 SELL CDS USD 170147 CMBX.NA.BBB.-7 3% GS	0.00%	International equities	United States
99O2019I8 SELL CDS USD 170147 CMBX.NA.A.7 2% JPMORGAN	0.00%	International equities	United States
99EO819V8 SELL CDS USD 170147 CMBX.NA.BBB.-7 3% CSF	0.00%	International equities	United States
99FD709O0 SELL CDS USD 170147 CMBX.NA.BBB.-7 3% GS	0.00%	International equities	United States
99FE229H4 SELL CDS USD 170147 CMB CMBX NA BBB 7 3 CSF	0.00%	International equities	United States
99IF629H4 SELL CDS USD 170147 CMBX.NA.BB.7 5% CSFB	0.00%	International equities	United States
99KV919E2 SELL CDS USD 161272 CMBX.NA.BB.-13 3 MS	0.00%	International equities	United States
CSMC COMMERCIAL MORTGAGE TRUST SER 2016 NXSR CL C 171249 ABS	0.00%	International equities	United States
99FQ029A4 SELL CDS USD 110563 NA.BBB.6 3% GOLDMAN	0.00%	International equities	United States
99HU409U9 SELL CDS USD 110563 CMBX.NA.BBB.-6 3 CSFB	0.00%	International equities	United States
99KC799S8 SELL CDS USD 110563 CMBX.NA.A.6 2% CITI	0.00%	International equities	United States
99GI159U9 SELL CDS USD 110563 CMBX.NA.BBB.-6 3 GS	0.00%	International equities	United States
99KI529I4 SELL CDS USD 110563 CMBX.NA.A.6 2 MS	0.00%	International equities	United States
99KY269E2 SELL CDS USD 051163CMBX.NA.A.6 MS	0.00%	International equities	United States
99KG349D7 SELL CDS USD 110563 CMBX.NA.BBB.-6 3 MER	0.00%	International equities	United States
99KC139B4 SELL CDS USD 110563 CMBX.NA.A.6 2 GS	0.00%	International equities	United States
99HU409V7 SELL CDS USD 110563 CMBX.NA.BBB.-6 3 CSFB	0.00%	International equities	United States
99IF629W1 SELL CDS USD 110563 CMBX.NA.BBB.-6 3% CSF	0.00%	International equities	United States
99FQ029C0 SELL CDS USD 110563 NA.A.6 2% GOLDMAN	0.00%	International equities	United States
99FQ029J5 SELL CDS USD 110563 CMBX NA.A.6 2% GOLDMAN	0.00%	International equities	United States
99FT119Y7 SELL CDS USD 110563 CMBX.NA.BBB.-6 3% GS	0.00%	International equities	United States
99FT119X9 SELL CDS USD 110563 CMBX.NA.BBB.-6 3% GS	0.00%	International equities	United States
99JZ799O8 SELL CDS USD 110563 CMBX.NA.BB.6 5 JPM	0.00%	International equities	United States
99JW259B6 SELL CDS USD 110563 CMBX.NA.BBB.-6 3% CITI	0.00%	International equities	United States
99JZ799I1 SELL CDS USD 110563 CMBX.NA.BBB.-6 3 JPM	0.00%	International equities	United States
99JP539Y3 SELL CDS USD 110563 CMBX.NA.BB.6 5% CITI	0.00%	International equities	United States
99FW099M0 SELL CDS USD 110563 CMBX.NA.BBB.-6 3% GS	0.00%	International equities	United States
99KZ489L7 SELL CDS USD 181154 CMBX.NA.BBB.-11 3 GS	0.00%	International equities	United States
99MC279H9 SELL CDS USD 161272 CMBX NA BB 5% MORGAN	0.00%	International equities	United States
99MC279G1 SELL CDS USD 161272 CMBX NA BB 5% MORGANS	0.00%	International equities	United States
99KZ769G9 SELL CDS USD 110563 CMBX.NA.A.6 2 MS	0.00%	International equities	United States
BARCLAYS CZK CCP	0.00%	International equities	Czech Republic

DIAMOND 1 FINANCE CORP 150746 8.35 CB	0.00%	International equities	United States
DOMINICAN REPUBLIC GOVERNMENT 250127 5.95 GB	0.00%	International equities	Dominican Republic
99DR939J4 TRS IOS USD 120143 IOS.FN30.350.12 GS	0.00%	International equities	United States
99EH649V9 TRS IOS USD 120143 IOS.FN30.350.12 GS	0.00%	International equities	United States
99EH649U1 TRS IOS USD 120145 IOS.FN30.400.14 GOLDMAN	0.00%	International equities	United States
99EI119T3 TRS IOS USD 120145 IOS.FN30.400.14 CSFB	0.00%	International equities	United States
99EI119P1 TRS IOS USD 120145 IOS.FN30.400.14 CSFB	0.00%	International equities	United States
99FB009S2 TRS IOS.FN30.400.10 USD 120141 1% GOLDMAN	0.00%	International equities	United States
99O2019K3 TRS IOS.FN30.350.12 USD 120143 1% JPMORGAN	0.00%	International equities	United States
99CD639F7 TRS IOS.FN30.500.10 USD 120141 CS	0.00%	International equities	United States
99DZ059T8 TRS IOS.FN30.350.12 USD 120143 1% BARC	0.00%	International equities	United States
99DF669J6 TRS IOS.FN30.500.10 USD 120141 JPM	0.00%	International equities	United States
99DF669I8 TRS IOS.FN30.500.10 USD 120141 GS	0.00%	International equities	United States
99DF669G2 TRS IOS.FN30.400.10 USD 120141 JPM	0.00%	International equities	United States
99DU499S9 TRS IOS.FN30.400.10 USD 120141 4% BAR	0.00%	International equities	United States
99BK489C0 TR IOS.FN.400.10 USD 120141	0.00%	International equities	United States
EAGLE RE LTD SERIES 18 1 CLASS M1 251128 ABS	0.00%	International equities	Bermuda
ITALY (REPUBLIC OF) 011127 6.50 GB	0.00%	International equities	Italy
ENERGY TRANSFER PARTNERS LP 010242 6.50 CB	0.00%	International equities	United States
EUBARCCP	0.00%	International equities	Residual Europe
FANNIE MAE CAS SE 16 C07 CL 2M2 250529 ABS	0.00%	International equities	United States
FANNIE MAE CAS SERIES 17 C06 CLASS 2M2 250230 ABS	0.00%	International equities	United States
FANNIE MAE CAS SER 17 C07 CLS 1EB2 250530 ABS	0.00%	International equities	United States
FANNIE MAE CAS SERIES 17 C01 CLASS 1M2 250729 ABS	0.00%	International equities	United States
FEDERAL NATIONAL MORTGAGE ASSOC SER 2014 28 CL AI 250340 ABS	0.00%	International equities	United States
FEDERAL HOME LOAN MORTGAGE CORP SE 4015 CL GI 150327 ABS	0.00%	International equities	United States
FHLMC MULTIFAMILY STRUCTURED SERIES K111 CL X1 280530 ABS	0.00%	International equities	United States
FEDERAL HOME LOAN MORTGAGE SERIES 324 CLASS C21 150639 ABS	0.00%	International equities	United States
FEDERAL HOME LOAN MORTGAGE CORP SER 4369 CLASS IA 150744 ABS	0.00%	International equities	United States
FEDERAL HOME LOAN MTGE CORP SERIES 315 CLASS PO 150943 ABS	0.00%	International equities	United States
FHLMC MULTIFAMILY STRUCT PASS THR SER K123 CS X1 011230 ABS	0.00%	International equities	United States
FEDERAL HOME LOAN MORTG CORP SERIES 4206 CLASS IP 151241 ABS	0.00%	International equities	United States
FEDERAL HOME LOAN MORT CORP SERIES 4546 CLASS PI 151245 ABS	0.00%	International equities	United States
FIFTH THIRD BANCORP 311249 5.10 CB	0.00%	International equities	United States
FNMA 30 YEAR CONVENTIONAL 010147 3.00 MBS POOL AS8648	0.00%	International equities	United States
FNMA 30 YEAR CONVENTIONAL 010347 3.00 MBS POOL BM1172	0.00%	International equities	United States
FEDERAL NATIONAL MORT ASSOC SER 16 C05 CL 2M2 250129 ABS	0.00%	International equities	United States
FEDERAL NATIONAL MORTGAGE ASSO SE 2013 70 CL CI 250143 ABS	0.00%	International equities	United States
FEDERAL NATIONAL MORTGAGE 010656 3.50 MBS POOL BF0101	0.00%	International equities	United States
FEDERAL NATIONAL MTGE ASSOCIATION SER 16 C02 1M2 250928 ABS	0.00%	International equities	United States
FEDERAL NATIONAL MORT ASSC SER 2012 124 CLA JI 251142 ABS	0.00%	International equities	United States
FREDDIE MAC STRUCTURED PASS THRU SE K125 CL X1 250131 ABS	0.00%	International equities	United States
FREDDIE MAC STACR SER 20 HOA1 CLS M2 250150 ABS	0.00%	International equities	United States
FREDDIE MAC SERIES 16 HOA3 CLS M3 260329 ABS	0.00%	International equities	United States
FREDDIE MAC SERIES 20 HOA4 CLS M1 250950 ABS	0.00%	International equities	United States
FREDDIE MAC STRUCTURED SE K121 CL X1 251030 ABS	0.00%	International equities	United States
FREDDIE MAC STACR SERIES 20 DNA5 CLASS M1 251050 ABS	0.00%	International equities	United States
FREDDIE MAC STACR SERIES 20 HOA5 CLASS M2 251150 ABS	0.00%	International equities	United States
BARCLAYS GBP MARGIN	0.00%	International equities	United Kingdom
GCAT SERIES 20 NOM2 CLASS A2 250465 ABS	0.00%	International equities	United States
GINNIE MAE REMIC TRUST SERIES 16 H01 CLASS AI 200166 ABS	0.00%	International equities	United States
GINNIE MAE REMIC TRUST SE 2018 127 CL IC 201044 ABS	0.00%	International equities	United States
GENERAL MOTORS FINANCIAL COMPANY INC 061026 4.00 CB	0.00%	International equities	United States
GOVERNMENT NATIONAL MRTG ASSOC SER 2010 09 CLA UI 200140 ABS	0.00%	International equities	United States
GOVERNMENT NATIONAL MRTG ASSOC SER 2010 9 CLA QI 200140 ABS	0.00%	International equities	United States
GNMA II 30 YEAR SINGLE FAMILY 200148 3.50 MBS POOL BD1731	0.00%	International equities	United States
GNMA II 30 YEAR SINGLE FAMILY 200148 3.50 MBS POOL BD1730	0.00%	International equities	United States
GNMA II 30 YEAR SINGLE FAMILY 200148 3.50 MBS POOL BD1729	0.00%	International equities	United States
GOVERNMENT NATIONAL MORT SERIES 2016 H03 CLASS AI 200166 ABS	0.00%	International equities	United States
GOVERNMENT NATIONAL MORTGAGE ASSOC SE 17 H02 C BI 200167 ABS	0.00%	International equities	United States
GOVERNMENT NATIONAL MORT ASSO SER 2016 H04 CLS KI 200266 ABS	0.00%	International equities	United States
GOVERNMENT NATIONAL MORTG SERIES 2016 77 CLASS SL 200343 ABS	0.00%	International equities	United States
GNMA II 30 YEAR ARM 200367 4.494 MBS POOL AY4779	0.00%	International equities	United States
GOVERNMENT NATIONAL MORT ASS SER 2015 H09 CL AI 200465 ABS	0.00%	International equities	United States
GOVERNMENT NATIONAL MORT ASS SER 2017 H19 CLS MI 200467 ABS	0.00%	International equities	United States
GOVERNMENT NATIONAL MORTG ASSOC SE 2014 H12 CL BI 200564 ABS	0.00%	International equities	United States
GOVERNMENT NATIONAL MORT ASSO SER 2017 H11 CL NI 200567 ABS	0.00%	International equities	United States
GOVERNMENT NATIONAL MORTGAG ASS SER 2016 83 CL PI 200645 ABS	0.00%	International equities	United States
GNMA II 30 YEAR SINGLE FAMILY 200649 5.00 MBS BO3369	0.00%	International equities	United States
GNMA II 30 YEAR SINGLE FAMILY 200649 5.00 MBS POOL BO4634	0.00%	International equities	United States
GNMA II 30 YEAR SINGLE FAMILY 200649 5.00 MBS POOL BO5417	0.00%	International equities	United States
GOVT NATIONAL MORT ASSOCIATION SER 2013 99 CL VS 160743 ABS	0.00%	International equities	United States
GOVERNMENT NATIONAL MORT SERIES 2015 40 CLASS KI 200744 ABS	0.00%	International equities	United States
GNMA II 30 YEAR SINGLE FAMILY 200749 5.00 MBS POOL BP2045	0.00%	International equities	United States
GOVT NATIONAL MORTGAGE ASS SER 2016 H06 CLA DI 200765 ABS	0.00%	International equities	United States
GOVERNMENT NATIONAL MORTG ASS SER 2014 116 CLS IL 200844 ABS	0.00%	International equities	United States
GNMA II 30 YEAR SINGLE FAMILY 200849 5.00 MBS POOL BP3708	0.00%	International equities	United States
GOVERNMENT NATIONAL MORTGA SERIES 17 H16 CLASS EI 200867 ABS	0.00%	International equities	United States
GOVERN NATION MORTGAGE ASSOC SER 2014 133 CLAS IP 160944 ABS	0.00%	International equities	United States
GNMA II 30 YEAR SINGLE FAMILY 200965 4.67 MBS POOL AO7326	0.00%	International equities	United States
GOVERNMENT NATIONAL MRTG ASSOC SER 2016 138 CL DI 201046 ABS	0.00%	International equities	United States
GOVERNMENT NATIONAL MORT SERIES 2014 H21 CLASS AI 201064 ABS	0.00%	International equities	United States
GOVERNMENT NATIONAL MORTGAGE SER 2015 H26 CLS GI 201065 ABS	0.00%	International equities	United States
GOVERNMENT NATIONAL MORT SERIES 2015 H26 CLASS EI 201065 ABS	0.00%	International equities	United States
GOVERNMENT NATIONAL MORT ASSO SER 2015 H25 CLS CI 201065 ABS	0.00%	International equities	United States
GOVERNMENT NATIONAL MORT ASSO SER 2015 H25 CLS EI 201065 ABS	0.00%	International equities	United States
GOVERNMENT NATIONAL MORT SERIES 2016 H23 CLASS NI 201066 ABS	0.00%	International equities	United States
GOVERNMENT NATIONAL MORTG ASSO SER 2012 141 CL WI 201141 ABS	0.00%	International equities	United States
GOVERNMENT NATIONAL MORT ASSO SER 2013 24 CLA PI 201142 ABS	0.00%	International equities	United States

GOVERNMENT NATIONAL MTGE ASS SER 2016 49 CLASS IO 161145 ABS	0.00%	International equities	United States
GNMA II 30 YEAR SINGLE FAMILY 201147 3.50 MBS POOL G2 BC9551	0.00%	International equities	United States
GOVERNMENT NATIONAL MORTGA SERIES 16 H25 CLASS GI 201166 ABS	0.00%	International equities	United States
GOVERNMENT NATIONAL MORTG ASSO SER 2013 27 CL PI 201242 ABS	0.00%	International equities	United States
GOVERNMENT NATIONAL MORT ASS 200849 5.00 MBS POOL BP6877	0.00%	International equities	United States
GS MORTGAGE SECURITIES TRUST SER 20 GC47 CL C 120553 ABS	0.00%	International equities	United States
HCA INC 150626 5.25 CB	0.00%	International equities	United States
BARCLAYS HKD CCP MAR	0.00%	International equities	Hong Kong
HOMEWARD OPPORTUNITIES FUND SERIES 20 2 CLASS A2 250565 ABS	0.00%	International equities	United States
HOME RE 2018 1 LTD SERIES 18 1 CLASS M1 251028 ABS	0.00%	International equities	Bermuda
BARCLAYS	0.00%	International equities	Hungary
1SHARPE CAPITAL LLC SERIES 20 1 CLASSNOTE 250724 ABS	0.00%	International equities	United States
INTERPUBLIC GROUP OF COMPANIES INC 011028 4.65 CB	0.00%	International equities	United States
IHS MARKIT LTD 150225 4.75 CB	0.00%	International equities	Bermuda
IRELAND REPUBLIC OF GOVERNMENT 180245 2.00 GB	0.00%	International equities	Ireland
BARCLAYS JPY CCP MAR	0.00%	International equities	Japan
JPMORGAN CHASE AND CO 291049 6.10 CB	0.00%	International equities	United States
LEGACY MORTGAGE ASSET TRUST SE 19 GS7 CL A1 250659 ABS	0.00%	International equities	United States
LEGACY MORTGAGE TRUST SE 20 GS1 CL A1 251059 ABS	0.00%	International equities	United States
MADISON SERIES 18 30 A CLASS A 150429 ABS	0.00%	International equities	Cayman Islands
MELLO WAREHOUSE SECURITIZATION SR 20 2 CLASS A 251153 ABS	0.00%	International equities	United States
MORGAN STANLEY BAML TRUST SERIES 2014 C17 CLAS XA 150847 ABS	0.00%	International equities	United States
MORGAN STANLEY REREMIC TRUST SE 2015 R4 CL CB1 260847 ABS	0.00%	International equities	United States
MORGAN STANLEY BAML TRUST SER 2015 C25 CL D 191048 ABS	0.00%	International equities	United States
MELLO WAREHOUSE SECURITIZATION SER 20 1 CLS A 251053 ABS	0.00%	International equities	United States
BARCLAYS NOK CCP	0.00%	International equities	Norway
BARCLAYS NZD CCP	0.00%	International equities	New Zealand
OMNICOM GROUP INC 150426 3.60 CB	0.00%	International equities	United States
PRUDENTIAL FINANCIAL INC 150344 5.2 CB	0.00%	International equities	United States
RMF BUYOUT ISSUANCE TRUST SER 20 2 CLS M1 250630 ABS	0.00%	International equities	United States
ROMANIA GOVERNMENT 140231 3.00 GB	0.00%	International equities	Romania
SANTANDER UK PLC 071123 5.00 CB	0.00%	International equities	United Kingdom
SERVICE CORPORATION INTERNATIONAL 151227 4.625 CB	0.00%	International equities	United States
BARCLAYS SEK CCP	0.00%	International equities	Sweden
SPECTRA ENERGY PARTNERS LP 151026 3.375 CB	0.00%	International equities	United States
SHERWIN WILLIAMS CO 010627 3.45 CB	0.00%	International equities	United States
STANDARD INDUSTRIES INC 150227 5.00 CB	0.00%	International equities	United States
SERVICENOW INC 010930 1.40 CB	0.00%	International equities	United States
STATION PLACE SECURITIZATION SER 20 WL1 CLASS A 250651 ABS	0.00%	International equities	United States
STARC SERIES 16 HOA4 CLS M3 250429 ABS	0.00%	International equities	United States
STARWOOD MORTGAGE RESIDENTIAL SER 19 1 CLASS M1 250649 ABS	0.00%	International equities	United States
STRUCTURED AGENCY CREDIT RISK SER 16 DNA2 CLS M3 251028 ABS	0.00%	International equities	United States
SUMITOMO MITSUI FINANCIA 020424 4.436 CB	0.00%	International equities	Japan
99JT179S3 CCP SHORT IRS BARC AUD 300135 RFLT 6BBSW PFXD1.692	0.00%	International equities	Australia
99KS009V2 CCP SHORT IRS BARC EUR 160140 RFLT 6EUBO PFXD0.315	0.00%	International equities	Residual Europe
99KV249N3 CCP SHORT IRS BARC USD 110123 RFLD3LIBO PFXD0.2145	0.00%	International equities	United States
99JS409B4 CCP LONG IRS BARC USD 190126 RFXD 1.629 PFLT 3LIBO	0.00%	International equities	United States
99JS409A6 CCP SHORT IRS BARC USD 190131 RFLT 3LIBO PFXD1.805	0.00%	International equities	United States
99JS409C2 CCP LONG IRS BARC USD 200131 RFXD 1.996 PFLT 3LIBO	0.00%	International equities	United States
99KV479D6 CCP LONG IRS BAR USD 140131 RFXD 1.1745 PFLT 3LIBO	0.00%	International equities	United States
99KV479L8 CCP LONG RS BAR USD 140151 RFXD 1.644 PFLT 3LIBO	0.00%	International equities	United States
99KZ569N6 CCP SHORT IRS BARC USD 250231 RFLT3LIBO PFXD1.4525	0.00%	International equities	United States
99IZ889J1 SHORT IRS BAR EUR 210250 RFLT 3EUBO PFXD 0.80	0.00%	International equities	Residual Europe
99IO549L3 CCP LONG IRS BARC EUR 190250 RFXD 1.354 PFLT 6EUBO	0.00%	International equities	Residual Europe
99JG799Q5 CCP SHORT IRS BAR EUR 190250 RFLT 6EUBO PFXD 0.233	0.00%	International equities	Residual Europe
99JQ469R0 CCP LONG IRS BARC EUR 190250 RFXD 0.595 PFLT 6EUBO	0.00%	International equities	Residual Europe
99KZ569W6 CCP SHORT IRS BARC USD 260231 RFLD3LIBO PFXD1.4432	0.00%	International equities	United States
99LA259E5 CCP LONG IRS BARC USD 050331 RFXD 1.5324 PFLT3LIBO	0.00%	International equities	United States
99KZ949X5 CCP SHORT IRS BARC USD 050331 RFLT3LIBO PFXD1.5505	0.00%	International equities	United States
99KZ949Y3 CCP SHORT IRS BARC USD 050331 RFLT 3LIBO PFXD1.552	0.00%	International equities	United States
99LA749R4 CCP SHORT IRS BAR USD 200334 RFLT 3LIBO PFXD 2.29	0.00%	International equities	United States
99JY349X6 CCP SHORT IRS BARC AUD 050335 RFLT 6BBSW PFXD 1.47	0.00%	International equities	Australia
99LB209F1 CCP LONG IRS BARC USD 220331RFXD1.7345PFLT3LIBO	0.00%	International equities	United States
99IP039S2 CCP SHORT IRS BARC EUR 120350 RFLT 6EUBOPFXD1.2115	0.00%	International equities	Residual Europe
99IS649A7 CCP SHORT IRS BARC EUR 260350 RFLT 6EUBO PFXD1.113	0.00%	International equities	Residual Europe
99IP039O1 CCP SHORT IRS BARC EUR 110350 RFLT 6EUBO PFXD1.267	0.00%	International equities	Residual Europe
99KS419R5 CCP LONG IRS BARC USD 170351 RFXD 1.25 PFLT 3LIBO	0.00%	International equities	United States
99JY349E8 CCP SHORT IRS BARC EUR 040354 RFLT 6EUBO PFXD0.134	0.00%	International equities	Residual Europe
99KS009W0 CCP SHORT IRS BARC EUR 280340 RFLT6EUBOPFXD0.3175	0.00%	International equities	Residual Europe
99LA259G0 CCP SHORT IRS BARC USD 080323 RFLT3LIBO PFXD0.2345	0.00%	International equities	United States
99MB769S4 CCP LONG IRS BARC USD 010431 RFXD 1.766 PFLT 3LIBO	0.00%	International equities	United States
99KB089Y6 CCP SHORT IRS BARC USD 250432RFLT 3LIBOPFXD 0.7925	0.00%	International equities	United States
99MC139D8 CCP LONG IRS BARC USD 010431 RFXD1.7371 PFLT3LIBO	0.00%	International equities	United States
99KC819X3 CCP LONG IRS BARC EUR 130540 RFXD 0.276 PFLT 6EUBO	0.00%	International equities	Residual Europe
99LA629J7 CCP SHORT IRS BARC EUR 160631 RFLT 6EUBO RFXD 0.05	0.00%	International equities	Residual Europe
99KZ949C1 CCP SHORT IRS BARC USD 160651 RFLD 3LIBO PFXD 2	0.00%	International equities	United States
99IZ889Q5 CCP SHORT IRS BARC USD 220652 RFLT3LIBOPFXD2.3075	0.00%	International equities	United States
99JF429F9 CCP LONG IRS BARC EUR 060654 RFXD 0.207 PFLT 6EUBO	0.00%	International equities	Residual Europe
99LA629I9 CCP SHORT OIS BARC GBP 160631 PFXD 0.93 RFLT SONIA	0.00%	International equities	United Kingdom
99KF839E4 CCP LONG IRS BARC USD 200640 RFXD 1.204 PFLT 3LIBO	0.00%	International equities	United States
99KZ949A5 CCP SHORT IRS BARC USD 160626 RFLT 3LIBO PFXD 0.95	0.00%	International equities	United States
99KZ949B3 CCP SHORT IRS BARC USD 160631 RFLT 3LIBO PFXD 1.65	0.00%	International equities	United States
99JA659B0 CCP SHORT IRS BARC USD 050752 RFLT 3LIBO PFXD 2.25	0.00%	International equities	United States
99IN579O2 CCP SHORT IRS BARC JPY 290843 RFLT6JPLI PFXD0.7495	0.00%	International equities	United States
99JE349S1 CCP SHORT IRS BAR EUR 080854 RFLT 6EUBO PFXD 0.49	0.00%	International equities	Japan
99JY689D8 CCP SHORT IRS BARC JPY 290843 RFLT 6JPLI PFXD0.194	0.00%	International equities	Residual Europe
99MB769D7 CCP LONG IRS BARC CNY 150926 RFXD 2.845 PFLTCNRR7	0.00%	International equities	Japan
99LA749C7 CCP LONG IRS BARC CNY 150926 RFXD 2.9445 PFLTCNRR7	0.00%	International equities	China
99JG979A2 CCP SHORT IRS BARC USD 120952 RFLT 3LIBOPFXD 1.626	0.00%	International equities	United States



99JY689W6	CCP SHORT IRS BAR USD 110352 RFLT 3LIBO PFXD 0.717	0.00%	International equities	United States
99KI549M1	CCP SHORT IRS BAR USD 050724 RFLT 3LIBO PFXD 0.2429	0.00%	International equities	United States
99JY349G3	CCP LONG IRS BAR USD 040331 RFXD 1.101 PFLT 3LIBO	0.00%	International equities	United States
99JY689J5	CCP SHORT IRS BAR USD 070350 RFLT 3LIBO PFXD 1.275	0.00%	International equities	United States
99JC499G9	CCP SHORT IRS BAR USD 220131 RFLT 3LIBO PFXD 2.035	0.00%	International equities	United States
99JY689I7	CCP LONG IRS BAR USD 270147N RFXD 1.27 PFLT 3LIBO	0.00%	International equities	United States
99IM929J2	CCP SHORT IRS BAR USD 020224 RFLT 3LIBO PFXD 2.528	0.00%	International equities	United States
99KZ829K8	CCP LONG IRS BARC USD 020331RFXD1.53447PFLT3LIBO	0.00%	International equities	United States
99KZ829Y8	CCP LONG IRS BARC USD 160623 RFXD 0.30 PFLT 3LIBO	0.00%	International equities	United States
99IO549Y5	CCP LONG IRS BAR USD 020224 RFXD 2.57 PFLT 3LIBO	0.00%	International equities	United States
99LB209U8	CCP LONG IRS BARC USD 230331RFXD1.72063PFLT3LIBO	0.00%	International equities	United States
99IV079T8	CCP LONG IRS BAR USD 020224 RFXD 2.3075 PFLT 3LIBO	0.00%	International equities	United States
99JY349F5	CCP SHORT IRS BAR USD 040352 RFLT 3LIBO PFXD 1.265	0.00%	International equities	United States
99JF429U6	CCP LONG IRS BARC CAD 180924 RFXD 1.63 PFLT 3CDOR	0.00%	International equities	United States
99MB369M1	CCP LONG IRS BARC USD 240331 RFXD1.69874 PFLT3LIBO	0.00%	International equities	Canada
99MB369B5	CCP LONG IRS BARC USD 230331 RFXD 1.7155 PFLT3LIBO	0.00%	International equities	United States
99IV079X9	CCP LONG IRS BAR USD 090224 RFXD 2.32 PFLT 3LIBO	0.00%	International equities	United States
99JZ489L9	CCP LONG IRS BAR USD 170332 RFXD 1.03 PFLT 3LIBO	0.00%	International equities	United States
99JY689E6	CCP SHORT IRS BARC USD 151021 RFLT 3LIBOPFXD 0.571	0.00%	International equities	United States
99IV079Y7	CCP SHORT IRS BARC USD 291153 RFLT 3LIBOPFXD 2.793	0.00%	International equities	United States
99IN579B0	CCP SHORT IRS BARC EUR 291158 RFLT 6EUBO PFXD1.484	0.00%	International equities	United States
99IW029A8	CCP LONG IRS BARC EUR 291158 RFXD 1.343 PFLT 6EUBO	0.00%	International equities	Residual Europe
99KS419N4	CCP LONG IRS BARC USD 021233 RFXD 1.02 PFLT 3LIBO	0.00%	International equities	Residual Europe
99KR079R8	CCP SHORT IRS BARC USD 171250 RFLT3LIBOPFXD1.305	0.00%	International equities	United States
99KS419L8	CCP LONG IRS BARC USD 011250 RFXD 1.26 PFLT 3LIBO	0.00%	International equities	United States
99IY769Y6	CCP SHORT IRS BARC USD 071230 RFLT 3LIBOPFXD 2.184	0.00%	International equities	United States
99IO549X7	CCP LONG IRS BARC USD 021223 RFXD 2.536PFLT 3LIBO	0.00%	International equities	United States
99LA259F2	CCP LONG IRS BARC AUD 060431 RFXD 1.87 PFLT6BBSW	0.00%	International equities	United States
99KA079R5	CCP SHORT IRS BARC AUD 010440 RFLT 6BBSWPFXD1.1685	0.00%	International equities	Australia
99KI549J8	CCP SHORT IRS BARC USD 310825RFLT 3LIBOPFXD 0.3084	0.00%	International equities	United States
99KY029R4	CCP SHORT IRS BAR USD 160831 RFLT 3LIBO PFXD 1.37	0.00%	International equities	United States
99JE349L6	CCP SHORT IRS BARC USD 080852 RFLT3LIBOPFXD 1.9185	0.00%	International equities	United States
99KU269M2	CCP LONG IRS BARC USD 220631 RFXD 1.0025 PFLT3LIBO	0.00%	International equities	United States
99KM359I0	CCP LONG IRS BARC CAD 161225 RFXD 0.751 PFLT 3CDOR	0.00%	International equities	United States
99KM359J8	CCP LONG IRS BARC CAD 161230 RFXD 1.051 PFLT 3LIBO	0.00%	International equities	Canada
99KM359K5	CCP LONG IRS BARC CAD 161250 RFXD 1.451 PFLT 3CDOR	0.00%	International equities	Canada
99JU439A5	CCP SHORT IRS BARC USD 031121 RFLT3LIBO PFXD0.83	0.00%	International equities	United States
99KQ519R8	CCP SHORT IRS BARC USD 071230 RFLT 3LIBO PFXD0.871	0.00%	International equities	United States
99KX539V0	CCP LONG IRS BARC USD 090231 RFXD 1.231 PFLT 3LIBO	0.00%	International equities	United States
99IX239L8	CCP SHORT IRS BARC EUR 190250 RFLT6EUBO PFXD1.051	0.00%	International equities	Residual Europe
99IZ119G9	CCP SHORT IRS BARC EUR 190250 RFLT6EUBO PFXD0.9035	0.00%	International equities	Residual Europe
99KZ569H9	CCP SHORT IRS BARC USD 250231 RFLT 3LIBO PFXD1.438	0.00%	International equities	United States
99JV989R0	CCP SHORT IRS BARC JPY 250231 RFLT 6JPLI PFXD0.003	0.00%	International equities	United States
99KZ239Y2	CCP SHORT IRS BARC USD 240231 RFLT3LIBO PFXD1.4255	0.00%	International equities	Japan
99KZ569D8	CCP SHORT IRS BARC USD 240231 RFLT3LIBO PFXD1.4435	0.00%	International equities	United States
99KZ569B2	CCP SHORT IRS BARC USD 240231 RFLT 3LIBO PFXD1.431	0.00%	International equities	United States
99IM329I0	CCP LONG IRS BAR USD 020224 RFXD 2.5725 PFLT 3LIBO	0.00%	International equities	United States
99JZ569P3	CCP LONG IRS BARC USD 180231 RFXD 2.764 PFLT 3LIBO	0.00%	International equities	United States
99JU439B3	CCP LONG IRS BARC USD 031121 RFXD 1.33 PFLT 3LIBO	0.00%	International equities	United States
99KY029Y9	CCP LONG IRS BARC USD 180231 RFXD 1.377 PFLT 3LIBO	0.00%	International equities	United States
99KQ519Q0	CCP LONG IRS BARC USD 071230 RFXD 0.932 PFLT3LIBO	0.00%	International equities	United States
99KM169U3	CCP LONG IRS BARC JPY 161222 RFXD -0.101 PFLT6JPLI	0.00%	International equities	United States
99KM359B5	CCP LONG OIS BARC GBP 161230 RFXD 0.201 PFLT SONIA	0.00%	International equities	Japan
99KM359C3	CCP LONG OIS BARC GBP 161250 RFXD 0.401 PFLT SONIA	0.00%	International equities	United Kingdom
99KW359R8	CCP SHORT IRS BARC USD 310125 RFLT 3LIBO PFXD0.735	0.00%	International equities	United States
99KV819S2	CCP LONG IRS BARC USD 190151 RFXD 1.5955 PFLT3LIBO	0.00%	International equities	United States
99KW359J6	CCP SHORT IRS BARC USD 270131 RFLT 3LIBOPFXD 1.075	0.00%	International equities	United States
99KV249F0	CCP LONG IRS BAR USD 080151 RFXD 1.539 PFLT 3LIBO	0.00%	International equities	United States
99JT179D6	CCP LONG IRS BARC USD 240155 RFXD 1.977 PFLT 3LIBO	0.00%	International equities	United States
99JS409D0	CCP SHORT IRS BARC USD 160155 RFLT 3LIBO PFXD2.032	0.00%	International equities	United States
99KV249C7	CCP LONG IRS BAR USD 080151 RFXD 1.546 PFLT 3LIBO	0.00%	International equities	United States
99KM359G4	CCP LONG IRS BARC EUR 161225 RFXD -0.401 PFLT6EUBO	0.00%	International equities	United States
99KV039W7	CCP LONG IRS BAR USD 080151 RFXD 1.509 PFLT 3LIBO	0.00%	International equities	Residual Europe
99LA629C2	CCP SHORT IRS BARC CHF 160631 PFXD -0.16 RFLT 6CFL	0.00%	International equities	United States
99MB769A3	CCP SHORT IRS BARC USD 050724 RFLT 3LIBO PFXD0.684	0.00%	International equities	Switzerland
99LA629E8	CCP LONG IRS BARC AUD 160631 RFXD 1.76 PFLT 6BBSW	0.00%	International equities	United States
99LA629D0	CCP SHORT IRS BARC SEK 160631 RFLT 3MSEK PFXD 0.77	0.00%	International equities	Australia
99LA629G3	CCP LONG IRS BARC NZD 160631 RFXD 1.96 PFLT 3ZBSW	0.00%	International equities	Sweden
99LA629F5	CCP LONG IRS BARC NOK 160631 RFXD 1.2 PFLT 6NIBO	0.00%	International equities	New Zealand
99LA629O6	CCP LONG OIS BARC USD 160631 PFLT UONLI RFXD1.35	0.00%	International equities	United States
99KF839L8	CCP SHORT IRS BARC EUR 240640 RFLT 6EUBO PFXD0.315	0.00%	International equities	Norway
99IY769X8	CCP SHORT IRS BARC EUR 070654 RFLT 6EUBO PFXD1.054	0.00%	International equities	United States
99IZ889P7	CCP LONG IRS BARC USD 050629 RFXD 2.2225 PFLT3LIBO	0.00%	International equities	Residual Europe
99KF839V6	CCP LONG IRS BARC USD 280637 RFXD 1.168 PFLT 3LIBO	0.00%	International equities	Residual Europe
99KS009O8	CCP LONG IRS BARC USD 050724 RFXD 0.41 PFLT 3LIBO	0.00%	International equities	United States
99KG589Y0	CCP SHORT IRS BARC AUD 020745 RFLT 6BBSW PFXD1.441	0.00%	International equities	United States
99KF569T7	CCP LONG IRS BARC USD 210637 RFXD 1.232 PFLT 3LIBO	0.00%	International equities	Australia
99KZ239Q9	CCP SHORT IRS BARC USD 220231 RFLT3LIBO PFXD1.3659	0.00%	International equities	United States
99KX539H1	CCP SHORT IRS BARC USD 040231 RFLT 3LIBO PFXD1.153	0.00%	International equities	United States
99KM359H2	CCP LONG IRS BARC EUR 161250 RFXD 0.051 PFLT 6EUBO	0.00%	International equities	United States
99KG589O2	CCP LONG IRS BARC USD 030740 RFXD 1.177 PFLT 3LIBO	0.00%	International equities	Residual Europe
99KZ569M8	CCP SHORT IRS BARC USD 250231 RFLT 3LIBO PFXD1.443	0.00%	International equities	United States
99JZ769N6	CCP LONG IRS BARC USD 240332 RFXD 1.07 PFLT 3LIBO	0.00%	International equities	United States
99JY689L0	CCP SHORT IRS BARC USD 100352 RFLT3LIBO PFXD0.8725	0.00%	International equities	United States
99JZ769V8	CCP LONG IRS BARC USD 240335 RFXD 0.968PFLT 3LIBO	0.00%	International equities	United States
99KM359D1	CCP LONG IRS BARC EUR 161222 RFXD -0.451 PFLT6EUBO	0.00%	International equities	United States
99KM169W9	CCP LONG IRS BARC AUD 161225 RFXD 0.351 PFLT 6BBSW	0.00%	International equities	Residual Europe
99KM359E9	CCP LONG IRS BARC EUR 161230 RFXD -0.151 PFLT6EUBO	0.00%	International equities	United States
99KA079A2	CCP SHORT IRS BARC AUD 280340 RFLT 6BBSW PFXD1.445	0.00%	International equities	Residual Europe
		0.00%	International equities	Australia

99FD479G5 IRS JPM MYR 141121 RFXD 4.08 PFLT 3KLIB	0.00%	International equities	Malaysia
99FH979O4 IRS GS KRW 091221 RFXD 1.67 PFLT 3KSDA	0.00%	International equities	Korea
99KM359F6 CCP LONG IRS BARC JPY 161225 RFXD -0.051 PFLT6JPLI	0.00%	International equities	Japan
99KM169X7 CCP LONG IRS BARC AUD 161230 RFXD 0.851 PFLT6BBSW	0.00%	International equities	Australia
99FD479H3 IRS JPM THB 161121 RFXD 2.07 PFLT THB6M	0.00%	International equities	Thailand
99KS419M6 CCP SHORT IRS BARC USD 021223 RFLT 3LIBO PFXD 0.3	0.00%	International equities	United States
99KO629C3 CCP LONG IRS BARC USD 161025 RFXD 0.37 PFLT 3LIBO	0.00%	International equities	United States
99KO629D1 CCP SHORT IRS BARC USD 161030 RFLT 3LIBO PFXD 0.75	0.00%	International equities	United States
99KO629E9 CCP SHORT IRS BARC USD 161050 RFLT 3LIBO PFLXD1.16	0.00%	International equities	United States
99LA629H1 CCP LONG IRS BARC CAD 160631 RFXD 1.91 PFLT 3CDOR	0.00%	International equities	Canada
99KX539I9 CCP LONG IRS BARC USD 040251 RFXD 1.635 PFLT 3LIBO	0.00%	International equities	United States
99KP739P8 CCP SHORT IRS BARC USD 290151 RFLT 3LIBO PFXD1.232	0.00%	International equities	United States
99C370AB1 FWD SWPTION AUD 290125 CALL STRIKE 1.692 JPMORGAN	0.00%	International equities	Australia
99P100AH5 FWD SWPTION USD 130131 PUT STRIKE 1.96 WELLS	0.00%	International equities	United States
99P220BA5 FWD SWPTION USD 020224 PUT STRIKE 1.4050 WELLS	0.00%	International equities	United States
99C490BB6 FWD SWPTION USD 190225 CALL STRIKE 2.16 WELLS	0.00%	International equities	United States
99P380BC3 SWPTION EUR 160226 PUT STRIKE 1.667 JPMORGAN	0.00%	International equities	Residual Europe
99C290CD5 SWPTION USD 230327 CALL STRIKE 2.8175 GS	0.00%	International equities	United States
99C100CD6 SWPTION USD 220327 CALL STRIKE 1.07 JPM	0.00%	International equities	United States
99C240CG3 FWD SWPTION AUD 270330 CALL STRIKE 1.445 JPM	0.00%	International equities	Australia
99P610CH1 FWD SWPTION USD 050331 PUT STRIKE 2.405 TRDN	0.00%	International equities	United States
99P310DB0 FWD SWPTION USD 020425 PUT STRIKE 0.902 UBS	0.00%	International equities	United States
99P160DX1 SWPTION USD 280421 PUT STRIKE 1.969 JPM	0.00%	International equities	United States
99C340DX3 SWPTION USD 270421 CALL STRIKE 1.242 CITI	0.00%	International equities	United States
99C660EB1 FWD SWPTION USD 060525 CALL STRIKE 0.958 UBS	0.00%	International equities	United States
99C360FA9 FWD SWPTION USD 040624 CALL STRIKE 2.39 MS	0.00%	International equities	United States
99P090FD2 FWD SWPTION USD 170627 PUT STRIKE 1.232 JPM	0.00%	International equities	United States
99C140FD9 FWD SWPTION USD 240627 CALL STRIKE 1.168 JPM	0.00%	International equities	United States
99P650HA7 FWD SWPTION USD 270824 PUT 1.6125 UBS	0.00%	International equities	United States
99C910IX8 SWPTION USD 300921 CALL STRIKE 1.519 GOLDMAN	0.00%	International equities	United States
99C070JC6 SWPTION USD 191026 CALL STRIKE 1.9875 UBS	0.00%	International equities	United States
99P670JE5 FWD SWPTION EUR 181028 CALL STRIKE 1.921 JPMORGAN	0.00%	International equities	Residual Europe
99C512BC5 FWD SWPTION USD 260226 CALL STRIKE 2.095 TRDN	0.00%	International equities	United States
99C219BC7 FWD SWPTION USD 02026 CALL STRIKE 1.937 TRDN	0.00%	International equities	United States
99C171AC1 FWD SWPTION EUR 290126 CALL STRIKE 0.271 UBS	0.00%	International equities	Residual Europe
99P181BH4 FWD SWPTION EUR 030231 PUT STRIKE 0.44 UBS	0.00%	International equities	Residual Europe
99C251BY2 SWPTION USD 030248 CALL STRIKE 3.0 MORGANS	0.00%	International equities	United States
99P291CD9 SWPTION USD 230327 PUT STRIKE 2.8175 GS	0.00%	International equities	United States
99P241CG7 FWD SWPTION AUD 270330 PUT STRIKE 1.445 JPM	0.00%	International equities	Australia
99C311DB2 FWD SWPTION USD 020425 CALL STRIKE 0.902 UBS	0.00%	International equities	United States
99C161DX3 SWPTION USD 280421 CALL STRIKE 0.93 CITI	0.00%	International equities	United States
99P341DX7 SWPTION USD 270421 PUT STRIKE 1.242 CITI	0.00%	International equities	United States
99P661EB5 FWD SWPTION USD 060525 PUT STRIKE 0.958 UBS	0.00%	International equities	United States
99P361FA3 FWD SWPTION USD 040624 PUT STRIKE 2.39 MS	0.00%	International equities	United States
99P141FX9 FWD SWPTION USD 240621 PUT STRIKE 0.462 CITI	0.00%	International equities	United States
99C651HA9 FWD SWPTION USD 270824 CALL STRIKE 1.6125 UBS	0.00%	International equities	United States
99C911IX6 SWPTION USD 300921 CALL STRIKE 1.869 GOLDMAN	0.00%	International equities	United States
99C661JZ1 SWPTION USD 171023 CALL STRIKE 3.27 MS	0.00%	International equities	United States
99P641KZ7 MC SWPTION USD 301123 PUT STRIKE 3.229 JPM	0.00%	International equities	United States
99P952AB2 FWD SWPTION USD 140125 PUT STRIKE 2.032 JPMORGAN	0.00%	International equities	United States
99C122AB6 FWD SWPTION USD 140125 CALL STRIKE 1.115 BOAB	0.00%	International equities	United States
99C172AH8 FWD SWPTION EUR 290131 CALL STRIKE 0.45 UBS	0.00%	International equities	Residual Europe
99P392AZ8 SWPTION USD 300123 PUT STRIKE 1.333 JPMORGAN	0.00%	International equities	United States
99C242BA3 FWD SWPTION USD 020224 CALL STRIKE 1.3875 WELLS	0.00%	International equities	United States
99P402BC5 SWPTION USD 170226 PUT STRIKE 2.97 MS	0.00%	International equities	United States
99C422BC7 SWPTION USD 270226 CALL STRIKE 3.01 MS	0.00%	International equities	United States
99C702CA5 FWD SWPTION USD 180324 CALL STRIKE 1.29 BOAA	0.00%	International equities	United States
99C212CG2 FWD SWPTION EUR 260330 CALL STRIKE 0.555 GS	0.00%	International equities	Residual Europe
99C242CG9 FWD SWPTION USD 270330 CALL STRIKE 0.85 BOA	0.00%	International equities	United States
99C312DG9 FWD SWPTION USD 020430 CALL STRIKE 0.983 UBS	0.00%	International equities	United States
99C162DX1 SWPTION USD 280421 CALL STRIKE 1.13 CITI	0.00%	International equities	United States
99C982DX2 FWD SWPTION USD 060421 CALL STRIKE 1.46 CITI	0.00%	International equities	United States
99C142FX1 FWD SWPTION USD 240621 CALL STRIKE 0.462 CITI	0.00%	International equities	United States
99C042IX0 FWD SWPTION USD 210921 CALL STRIKE 0.765 BOA	0.00%	International equities	United States
99P662JZ5 SWPTION USD 191023 PUT STRIKE 3.27 MS	0.00%	International equities	United States
99P562KY8 FWD SWPTION USD 231122 PUT STRIKE 1.102 CITI	0.00%	International equities	United States
99P022LD8 SWPTION USD 201227 PUT STRIKE 2.7575 JPM	0.00%	International equities	United States
99P912LX6 SPWPTION USD 301221 PUT STRIKE 2.317 GOLDMAN	0.00%	International equities	United States
99P123AB0 FWD SWPTION USD 140125 PUT STRIKE 1.115 BOAB	0.00%	International equities	United States
99C953AB4 FWD SWPTION USD 140125 CALL STRIKE 2.032 JPMORGAN	0.00%	International equities	United States
99C183AB8 FWD SWPTION USD 220125 CALL STRIKE 1.727 GS	0.00%	International equities	United States
99P163AC4 FWD SWPTION EUR 290126 PUT STRIKE 0.271 UBS	0.00%	International equities	Residual Europe
99C173AH6 FWD SWPTION EUR 290131 CALL STRIKE 0.296 UBS	0.00%	International equities	Residual Europe
99C393AZ0 SWPTION USD 300123 CALL STRIKE 1.333 JPMORGAN	0.00%	International equities	United States
99P243BA7 FWD SWPTION USD 020224 PUT STRIKE 1.3875 WELLS	0.00%	International equities	United States
99P423BC1 SWPTION USD 270226 PUT STRIKE 3.01 MS	0.00%	International equities	United States
99P513BC9 FWD SWPTION USD 260226 PUT STRIKE 2.095 TRDN	0.00%	International equities	United States
99C933BY5 SWPTION USD 150222 CALL STRIKE 2.8325 JPM	0.00%	International equities	United States
99P183BZ0 FWD SWPTION USD 010223 PUT STRIKE 1.50 TDB	0.00%	International equities	United States
99C703CA3 FWD SWPTION USD 180324 CALL STRIKE 2.29 BOA	0.00%	International equities	United States
99P003CB2 SWPTION USD 130325 PUT STRIKE 1.17 TRDN	0.00%	International equities	United States
99P243CG3 FWD SWPTION USD 270330 PUT STRIKE 0.85 BOA	0.00%	International equities	United States
99P213CG6 FWD SWPTION EUR 260330 PUT STRIKE 0.555 GS	0.00%	International equities	Residual Europe
99P313DG3 FWD SWPTION USD 020430 PUT STRIKE 0.983 UBS	0.00%	International equities	United States
99C983DX0 FWD SWPTION USD 060421 CALL STRIKE 0.991 CITI	0.00%	International equities	United States
99C183EY4 SWPTION USD 260548 CALL STRIKE 2.75 MS	0.00%	International equities	United States
99P133FY4 FWD SWPTION USD 200622 PUT STRIKE 2.3075 BOA	0.00%	International equities	United States
99P953HA5 SWPTION USD 270824 PUT STRIKE 1.613 MS	0.00%	International equities	United States
99C923HF1 FWD SWPTION GBP 200829 CALL STRIKE 0.762 UBS	0.00%	International equities	United Kingdom

99P043IX4 FWD SWPTION USD 210921 PUT STRIKE 0.765 BOA	0.00%	International equities	United States
99C563KY0 FWD SWPTION USD 231122 CALL STRIKE 1.102 CITI	0.00%	International equities	United States
99C023LD0 SWPTION USD 201227 CALL STRIKE 2.7575 JPM	0.00%	International equities	United States
99C844DX4 SWPTION USD 190421 CALL STRIKE 1.736 CITI	0.00%	International equities	United States
99P845DX7 SWPTION USD 190421 PUT STRIKE 1.736 CITI	0.00%	International equities	United States
99C947HY9 FWD SWPTION USD 260822 CALL STRIKE 1.245 CITI	0.00%	International equities	United States
99P948HY3 FWD SWPTION USD 260822 PUT STRIKE 1.245 CITI	0.00%	International equities	United States
99C144AA2 SWPTION USD 310124 CALL STRIKE 3% MS	0.00%	International equities	United States
99C124AE6 FWD SWPTION USD 140128 CALL STRIKE 1.76 BOAB	0.00%	International equities	United States
99C414BF7 SWPTION USD 260229 CALL STRIKE 2.988 GOLDMAN	0.00%	International equities	United States
99P934BY9 SWPTION USD 150222 PUT STRIKE 2.8325 JPM	0.00%	International equities	United States
99C184BZ2 FWD SWPTION USD 010223 CALL STRIKE 1.50 TDB	0.00%	International equities	United States
99C004CB4 SWPTION USD 130325 CALL STRIKE 1.17 TRDN	0.00%	International equities	United States
99P104CB8 SWPTION USD 200325 PUT STRIKE 1.05 TRDN	0.00%	International equities	United States
99P984DX4 FWD SWPTION USD 060421 PUT STRIKE 0.991 CITI	0.00%	International equities	United States
99P884DX6 FWD SWPTION USD 260421 PUT STRIKE 1.665 CITI	0.00%	International equities	United States
99P184EX0 SWPTION USD 240521 PUT STRIKE 2.904 MS	0.00%	International equities	United States
99P174EY9 SWPTION USD 230522 PUT STRIKE 2.823% GS	0.00%	International equities	United States
99C134FY6 FWD SWPTION USD 200622 CALL STRIKE 2.3075 BOA	0.00%	International equities	United States
99C194GG8 FWD SWPTION USD 010730 CALL STRIKE 1.177 CITI	0.00%	International equities	United States
99C954HA7 SWPTION USD 270824 CALL STRIKE 1.613 MS	0.00%	International equities	United States
99P924HF5 FWD SWPTION GBP 200829 PUT STRIKE 0.762 UBS	0.00%	International equities	United Kingdom
99C354HZ5 FWD SWPTION JPY 240823 CALL STRIKE 1.11125 BARC	0.00%	International equities	Japan
99P125AE9 FWD SWPTION USD 140128 PUT STRIKE 1.76 BOAB	0.00%	International equities	United States
99P165AH8 FWD SWPTION EUR 290131 PUT STRIKE 0.296 UBS	0.00%	International equities	Residual Europe
99P415BF0 SWPTION USD 260229 PUT STRIKE 2.988 GOLDMAN	0.00%	International equities	United States
99P105CB5 SWPTION USD 200325 PUT STRIKE 1.04 TRDN	0.00%	International equities	United States
99C345DD6 FWD SWPTION USD 060427 CALL STRIKE 0.87 UBS	0.00%	International equities	United States
99P985DX1 FWD SWPTION USD 060421 PUT STRIKE 1.46 CITI	0.00%	International equities	United States
99C575DX4 SWPTION USD 170447 CALL STRIKE 3 MS	0.00%	International equities	United States
99C885DX7 FWD SWPTION USD 260421 CALL STRIKE 1.665 CITI	0.00%	International equities	United States
99P185DX8 SWPTION USD 280421 PUT STRIKE 2.243 BOAB	0.00%	International equities	United States
99C145DZ1 SWPTION USD 120423 CALL STRIKE 3 MS	0.00%	International equities	United States
99P185EX7 SWPTION USD 240521 PUT STRIKE 2.664 MS	0.00%	International equities	United States
99P175EY6 SWPTION USD 230522 PUT STRIKE 2.983% GS	0.00%	International equities	United States
99P095FG4 FWD SWPTION USD 180630 PUT STRIKE 1.204 JPM	0.00%	International equities	United States
99P195GG1 FWD SWPTION USD 010730 PUT STRIKE 1.177 CITI	0.00%	International equities	United States
99C925HF6 FWD SWPTION EUR 200829 CALL STRIKE 0.43 UBS	0.00%	International equities	Residual Europe
99C955HY2 SWPTION USD 300822 CALL STRIKE 1.512 MS	0.00%	International equities	United States
99P355HZ8 FWD SWPTION JPY 240823 PUT STRIKE 1.11125 BARC	0.00%	International equities	Japan
99P460HX1 SWPTION USD 120821 PUT STRIKE 1.62	0.00%	International equities	United States
99P156AA2 SWPTION USD 290124 PUT STRIKE 0.985 BOAB	0.00%	International equities	United States
99P186AB7 FWD SWPTION USD 220125 PUT STRIKE 1.727 GS	0.00%	International equities	United States
99C416BF2 SWPTION GBP 260229 CALL STRIKE 1.722 GOLDMAN	0.00%	International equities	United Kingdom
99C186BZ7 FWD SWPTION USD 010223 CALL STRIKE 1.715 UBS	0.00%	International equities	United States
99C106CB7 SWPTION USD 200325 CALL STRIKE 0.968 JPM	0.00%	International equities	United States
99P346DD0 FWD SWPTION USD 060427 PUT STRIKE 0.87 UBS	0.00%	International equities	United States
99C426DZ5 FWD SWPTION USD 110423 CALL STRIKE 0.8925 UBS	0.00%	International equities	United States
99P126EY9 FWD SWPTION USD 160522 PUT STRIKE 2.2275 BOAB	0.00%	International equities	United States
99C096FG6 FWD SWPTION USD 180630 CALL STRIKE 1.204 JPM	0.00%	International equities	United States
99P926HF0 FWD SWPTION EUR 220829 PUT STRIKE 0.43 UBS	0.00%	International equities	Residual Europe
99P646HX5 FWD SWPTION USD 270821 PUT STRIKE 1.3000 UBS	0.00%	International equities	United States
99P956HY6 SWPTION USD 300822 PUT STRIKE 1.512 MS	0.00%	International equities	United States
99C986JF6 SWPTION USD 101029 CALL STRIKE 1.865 CITI	0.00%	International equities	United States
99C026LD3 SWPTION USD 201227 CALL STRIKE 2.795 JPM	0.00%	International equities	United States
99C157AA4 SWPTION USD 290124 CALL STRIKE 0.485 BOAB	0.00%	International equities	United States
99C217BA5 FWD SWPTION USD 020224 CALL STRIKE 1.405 WELLS	0.00%	International equities	United States
99P417BF6 SWPTION GBP 260229 PUT STRIKE 1.722 GOLDMAN	0.00%	International equities	United Kingdom
99P107CB1 SWPTION USD 200325 PUT STRIKE 0.968 JPM	0.00%	International equities	United States
99P607CY0 FWD SWPTION USD 070322 PUT STRIKE 1.775 TRDN	0.00%	International equities	United States
99P427DZ9 FWD SWPTION USD 110423 PUT STRIKE 0.8925 UBS	0.00%	International equities	United States
99C177EB6 SWPTION USD 220525 CALL STRIKE 2.75% MORGAN	0.00%	International equities	United States
99C127EY1 FWD SWPTION USD 160522 CALL STRIKE 2.2275 BOA	0.00%	International equities	United States
99P637FX6 SWPTION USD 040621 PUT STRIKE 0.271 CITI	0.00%	International equities	United States
99P867FX9 FWD SWPTION USD 100621 PUT STRIKE 1.007 CITI	0.00%	International equities	United States
99C187GB3 FWD SWPTION AUD 010725 CALL STRIKE 1.441 JPM	0.00%	International equities	Australia
99C647HX7 FWD SWPTION USD 270821 CALL STRIKE 1.3 UBS	0.00%	International equities	United States
99P987JF0 SWPTION USD 101029 PUT STRIKE 1.865 CITI	0.00%	International equities	United States
99P027LD7 SWPTION USD 201227 PUT STRIKE 2.795 JPM	0.00%	International equities	United States
99C182BH6 FWD SWPTION EUR 030231 CALL STRIKE 0.44 UBS	0.00%	International equities	Residual Europe
99P187BZ1 FWD SWPTION USD 010223 PUT STRIKE 1.715 UBS	0.00%	International equities	United States
99P888AG7 FWD SWPTION GBP 140130 PUT STRIKE 1.175 UBS	0.00%	International equities	United Kingdom
99P168AH2 FWD SWPTION EUR 290131 PUT STRIKE 0.45 UBS	0.00%	International equities	Residual Europe
99C378BC1 SWPTION EUR 160226 CALL STRIKE 1.667 JPMORGAN	0.00%	International equities	Residual Europe
99P218BC5 FWD SWPTION USD 02026 PUT STRIKE 1.937 TRDN	0.00%	International equities	United States
99P218CG5 FWD SWPTION USD 260330 PUT STRIKE 0.925 BOA	0.00%	International equities	United States
99C608CY2 FWD SWPTION USD 030322 CALL STRIKE 1.775 TRDN	0.00%	International equities	United States
99C158DX9 SWPTION USD 280421 CALL STRIKE 0.9215 BOAB	0.00%	International equities	United States
99C368FA2 FWD SWPTION EUR 050624 CALL STRIKE 1.304 BOA	0.00%	International equities	Residual Europe
99P358FA9 FWD SWPTION EUR 040624 PUT STRIKE 1.053 BOAB	0.00%	International equities	Residual Europe
99C868FX1 FWD SWPTION USD 100621 CALL STRIKE 1.007 CITI	0.00%	International equities	United States
99P638FX4 SWPTION USD 040621 PUT STRIKE 1.7220 CITI	0.00%	International equities	United States
99P188GB7 FWD SWPTION AUD 010725 PUT STRIKE 1.441 JPM	0.00%	International equities	Australia
99C138IA6 SWPTION EUR 100924 CALL STRIKE 0.153 UBS	0.00%	International equities	Residual Europe
99P718LZ2 SWPTION USD 041223 PUT STRIKE 2.074 BOA	0.00%	International equities	United States
99P898CG4 FWD SWPTION USD 050330 PUT STRIKE 1.275 BOAB	0.00%	International equities	United States
99P369AB9 FWD SWPTION AUD 290125 PUT STRIKE 1.692 JPMORGAN	0.00%	International equities	Australia
99C889AG9 FWD SWPTION GBP 140130 CALL STRIKE 1.175 UBS	0.00%	International equities	United Kingdom
99C099AH3 FWD SWPTION USD 130131 CALL STRIKE 1.96 WELLS	0.00%	International equities	United States

99P489BB4 FWD SWPTION USD 190225 PUT STRIKE 2.16 WELLSFB	0.00%	International equities	United States
99C399BC7 SWPTION USD 170225 CALL STRIKE 2.97 MS	0.00%	International equities	United States
99P099CD6 SWPTION USD 220327 PUT STRIKE 1.07 JPM	0.00%	International equities	United States
99C899CG6 SWPTION USD 050330 CALL STRIKE 1.275 BOAB	0.00%	International equities	United States
99C219CG7 FWD SWPTION USD 260330 CALL STRIKE 0.925 BOA	0.00%	International equities	United States
99C609CH7 FWD SWPTION USD 050331 CALL STRIKE 2.405 TRDN	0.00%	International equities	United States
99P459EX6 SWPTION USD 120521 PUT 1.564 GS	0.00%	International equities	United States
99C359FA1 FWD SWPTION EUR 040624 CALL STRIKE 1.053 BOA	0.00%	International equities	Residual Europe
99P369FA6 FWD SWPTION EUR 050624 PUT STRIKE 1.304 BOA	0.00%	International equities	Residual Europe
99P139FD7 FWD SWPTION USD 240627 PUT STRIKE 1.168 JPM	0.00%	International equities	United States
99C089FD8 FWD SWPTION USD 170627 CALL STRIKE 1.232 JPM	0.00%	International equities	United States
99P639FX2 SWPTION USD 040621 PUT STRIKE 2.023 CITI	0.00%	International equities	United States
99P139IA0 SWPTION EUR 100924 PUT STRIKE 0.153 UBS	0.00%	International equities	Residual Europe
99P069JC4 SWPTION USD 191026 PUT STRIKE 1.9875 UBS	0.00%	International equities	United States
99C669JE1 FWD SWPTION EUR 181028 CALL STRIKE 1.921 JPMORGAN	0.00%	International equities	Residual Europe
99C639KZ5 MC SWPTION USD 301123 CALL STRIKE 3.229 JPM	0.00%	International equities	United States
99P719LZ0 SWPTION USD 041223 PUT STRIKE 1.185 BOAA	0.00%	International equities	United States
99I0549C3 CCP LONG IRS BARC USD 020331 RFXD 2.7725 PFLT3LIBO	0.00%	International equities	United States
99KZ949D9 CCP SHORT IRS BARC USD 020331RFLT 3LIBOPFXD1.51882	0.00%	International equities	United States
99MB769V7 CCP LONG IRS BARC USD 010431 RFXD1.7475 PFLT3LIBO	0.00%	International equities	United States
99JK209T4 CCP LONG IRS BARC USD 151021 RFXD 1.316 PFLT 3LIBO	0.00%	International equities	United States
99JY349Q1 CCP SHORT IRS BARC USD 080921 RFLT 3LIBO PFXD 0.68	0.00%	International equities	United States
99KL239K3 CCP LONG IRS BARC USD 020952 RFXD 1.188 PFLT 3LIBO	0.00%	International equities	United States
99LB209N4 CCP LONG IRS BARC USD 230331 RFXD 1.72 PFLT 3LIBO	0.00%	International equities	United States
99JZ829I5 CCP SHORT IRS BARC AUD 250335 RFLT 6BBSWPFXD1.4025	0.00%	International equities	Australia
99KM169L3 CCP LONG IRS BARC USD 160922 RFXD 0.214 PFLT 3LIBO	0.00%	International equities	United States
99JK779W7 CCP LONG IRS BARC USD 211021 RFXD 1.5025PFLT3LIBO	0.00%	International equities	United States
99JZ259L7 CCP SHORT IRS BARC EUR130354RFLT6EUBOPFXD -0.2275	0.00%	International equities	Residual Europe
TORONTO DOMINION BANK 150931 3.625 CB	0.00%	International equities	Canada
TOORAK MORTGAGE CORP SERIES 19 1 CLASS A1 250322 ABS	0.00%	International equities	United States
TOWD POINT MORTGAGE TRUST SERIES 17 6 CLASS A1 251057 ABS	0.00%	International equities	United States
UBS COMMERCIAL MORTGAGE TRUST SE 17 C4 CL XB 171050 ABS	0.00%	International equities	United States
BARCLAYS USD MARGIN	0.00%	International equities	United States
WESTPAC BANKING CORP 240739 4.421 CB	0.00%	International equities	Australia
WEC ENERGY GROUP INC 150567 FRN	0.00%	International equities	United States
WELLS FARGO CO 150326 3.90 CB	0.00%	International equities	United States
WELLS FARGO COMMERCIAL MTGE SR 20 C57 CL C 150853 ABS	0.00%	International equities	United States
WEYERHAEUSER CO 150332 7.375 CB	0.00%	International equities	United States
WIND RIVER CLO LTD SERIES 14 2A CLASS AR 150131 ABS	0.00%	International equities	Cayman Islands
CBL CORPORATION LTD TEMP	0.00%	Australasian equities	New Zealand
CDX Sell MARKIT CDX.NA.HY.35 12/ 500bp 2	0.00%	International fixed interest	Germany
HUNGARIAN FORINT	0.00%	International equities	HUNGARY
RON BNP PARIBAS A/C	0.00%	International equities	Romania
THAILAND(KINGDOM) 1.25% IDX/LKD 12/03/28THB	0.00%	International fixed interest	Thailand
FxForward EUR/USD 20210505 1.175902	0.00%	International fixed interest	United States
FxForward GBP/EUR 20210505 1.173056	0.00%	International fixed interest	European Mon
HEATING OIL 2107 FUT	0.00%	Commodities	United States
LEAN HOGS 2110 FUT	0.00%	Commodities	United States
NATURAL GAS 2105 FUT	0.00%	Commodities	United States
CBT SOYABEAN 2108 FU	0.00%	Commodities	United States
KC WHEAT 2109 FUT	0.00%	Commodities	United States
FUT JUN 21 SFE 3Y T-BOND	0.00%	International fixed interest	Australia
FUT JUN 21 EURX EUR-BOBL	0.00%	International fixed interest	Germany
FxForward GBP/EUR 20210406 1.166741	0.00%	International fixed interest	European Mon
CBT WHEAT 2109 FUT	0.00%	Commodities	United States
GAS RBOB 2105 FUT	0.00%	Commodities	United States
FxForward EUR/CHF 20210406 1.097882	0.00%	International fixed interest	Switzerland
ICE BRENT CRD 2106 F	0.00%	Commodities	United States
FUT JUN 21 US 2YR T-NOTE	0.00%	International fixed interest	United States
ICE_CD_X MSNYUS33 20/12/2025 BUY ITRAXX EUROPE CROSSOVE TC2M7VJQ1	0.00%	International fixed interest	European Union
KC WHEAT 2105 FUT	0.00%	Commodities	United States
CBT WHEAT 2105 FUT	0.00%	Commodities	United States
COTTON NO 2 2105 FUT	0.00%	Commodities	United States
CBT SOYABEAN 2105 FU	0.00%	Commodities	United States
HEATING OIL 2105 FUT	0.00%	Commodities	United States
COFFEE C 2105 FUT	0.00%	Commodities	United States
LCH_IRS BOFAGB2U 21/06/2024 CAD P 1.71% / R 3MCDOR ARIR220321D5	0.00%	International fixed interest	Canada
HG COPPER 2105 F	0.00%	Commodities	United States
FxForward EUR/JPY 20210406 128.632380	0.00%	International fixed interest	Japan
CSC SUGAR 2105 FU	0.00%	Commodities	United States
INDONESIA(REP OF) 8.25% SNR 15/05/2029 IDR	0.00%	International fixed interest	Indonesia
LME NICKEL 2105 FUT	0.00%	Commodities	United States
FUT SEP 21 SFE 20Y BONDLT	0.00%	International fixed interest	Australia
LCH_IRS BOFAGB2U 19/06/2025 CAD P 3MCDOR / R 2.2% ARIR220321E5	0.00%	International fixed interest	Canada
COTTON NO 2 2107 FUT	0.00%	Commodities	United States
CCP DUE FROM GOLDMAN SACHS	0.00%	International fixed interest	United States
COFFEE C 2109 FUT	0.00%	Commodities	United States
FTSE 100 IDX 2106 FU	0.00%	International equities	United Kingdom
FUT JUN 21 ME 10Y CDN BND	0.00%	International fixed interest	Canada
FUT JUN 21 U.S. T-BONDS	0.00%	International fixed interest	United States
LCH_IRS BOFAGB2U 21/06/2031 CAD P 3MCDOR / R 2.9% ARIR220321G5	0.00%	International fixed interest	Canada
LCH_IRS BOFAGB2U 16/03/2023 CAD P 0.777% / R 3MCDOR ARIR020321I3	0.00%	International fixed interest	Canada
IRS CAD Pay Canada Bankers Rec 0.8023%	0.00%	International fixed interest	Canada
CBT WHEAT 2112 FUT	0.00%	Commodities	United States
Payable/Receivable INR	0.00%	International equities	INDIA
FxForward GBP/EUR 20210406 1.155368	0.00%	International fixed interest	European Mon
CCP DUE TO/FROM MORGAN STANLEY	0.00%	International fixed interest	United States
KC WHEAT 2112 FUT	0.00%	Commodities	United States
ICE BRENT CRD 2107 F	0.00%	Commodities	United States

OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	0.00%	International fixed interest	United States
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	0.00%	International fixed interest	United States
WC8928409 IRS WBC NZD 161123 RFXD 0.2825 PFLT 3ZBSW	0.00%	New Zealand fixed interest	New Zealand
Payable/Receivable BRL	0.00%	International equities	BRAZIL
CDS Buy JGB 2.000 JAPAN ( 100bp 20-06-20	0.00%	International fixed interest	United Kingdom
IRS131120 IRS WBC NZD 131123 RFXD 0.20 PFLT 3ZBSW	0.00%	New Zealand fixed interest	New Zealand
OTC DERIVATIVE CASH COLL PAY TO BNP PARIBAS	0.00%	International fixed interest	United States
IRS CAD Pay Canada Bankers Rec 1.6358%	0.00%	International fixed interest	Canada
IRS104500 IRS CBA NZD 151121 RFLT 3ZBSW PFXD 1.045	0.00%	New Zealand fixed interest	New Zealand
WBCNZD008 IRS WBC NZD 250823 RFXD 0.08 PFLT 3ZBSW	0.00%	New Zealand fixed interest	New Zealand
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAYS BANK PLC	0.00%	International fixed interest	Australia
NYL MSCI EMER 2106 F	0.00%	International equities	United States
IRS GBP Pay ICE LIBOR GBP 6 Rec 0.5718%	0.00%	International fixed interest	United Kingdom
JP MORGAN COLAT	0.00%	International equities	United States
ICE_CD_X GOLDUS33 06/20/2026 BUY CDX.NA.IG.36 99DONIC84	0.00%	International fixed interest	United States
Outstanding Settlement Payments - THB	0.00%	International equities	Thailand
SOC GEN COLLATERAL	0.00%	International equities	United States
IRSIAN214 IRS WBC NZD 300124 RFLT 3ZBSW PFXD 2.1475	0.00%	New Zealand fixed interest	New Zealand
GOLD 100 OZ 2106 FUT	0.00%	Commodities	United States
OTC DER CASH COLL PAY TO UBSSEC	0.00%	International fixed interest	United States
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO WESTPAC BANKING CORPORATION	0.00%	International fixed interest	Australia
IRS031221 IRS ANZ NZD 031221 RFLT 3ZBSW PFXD 1.139	0.00%	New Zealand fixed interest	New Zealand
ICE_CD_X MSNYUS33 12/20/2025 BUY CDX.NA.HY.35 TCOR71FD1	0.00%	International fixed interest	United States
IRS171224 IRS ANZ NZD 171224 RFLT 3ZBSW PFXD 1.404	0.00%	New Zealand fixed interest	New Zealand
EURO-BUXL 30Y BND XEUR 08-JUN-2021	0.00%	International fixed interest	Germany
NATURAL GAS 2109 FUT	0.00%	Commodities	United States
COMMONWEALTH BANK OF	0.00%	New Zealand fixed interest	New Zealand
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY & CO. INTER	0.00%	International fixed interest	Australia
OTC DER CASH COLL PAY TO BARCLAYS	0.00%	International fixed interest	United States
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	0.00%	International fixed interest	United States
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 1.595% ARIRO20321J3	0.00%	International fixed interest	Canada
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO NATIONAL AUSTRALIA BANK LIMITED	0.00%	International fixed interest	Australia
Outstanding Settlement Payments - ILS	0.00%	International equities	Israel
LCH_RPI BOFAGB2U 03/03/2041 USD P CPI / R 2.281% ARZC190321G1	0.00%	International fixed interest	United States
NATURAL GAS 2110 FUT	0.00%	Commodities	United States
Outstanding Settlement Payments - MXN	0.00%	International equities	Mexico
Outstanding Settlement Payments - CLP	0.00%	International equities	Chile
Outstanding Settlement Payments - ZAR	0.00%	International equities	South Africa
LME Futures USD	0.00%	Commodities	United States
Outstanding Settlement Payments - IDR	-0.01%	International equities	Indonesia
N CURRENCY 2106 FUT	-0.01%	Commodities	United States
Outstanding Settlement Payments - CAD	-0.01%	International equities	Canada
Outstanding Settlement Payments - PHP	-0.01%	International equities	Philippines
GNMAII POOL #NA 2.0% DUE 05-15-2051 REG	-0.01%	International fixed interest	United States
Outstanding Settlement Payments - NZD	-0.01%	Australasian equities	New Zealand
CDS Buy WY 7.125 WEYERHA 100bp 20-12-202	-0.01%	International fixed interest	United Kingdom
SILVER CMX 2105U FUT	-0.01%	Commodities	United States
LCH_RPI BOFAGB2U 03/03/2028 USD P CPI / R 2.332% ARZC010321E1	-0.01%	International fixed interest	United States
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY	-0.01%	International fixed interest	United States
Outstanding Settlement Payments - PLN	-0.01%	International equities	Poland
STANDARD CHARTERED C	-0.01%	International equities	United States
Outstanding Settlement Payments - TWD	-0.01%	International equities	Taiwan
Outstanding Settlement Payments - HKD	-0.01%	Listed property	Hong Kong
GOVERNMENT NATIONAL MORTGAGE ASSOC 2% 04-15-2051	-0.02%	International fixed interest	United States
EURO-SCHATZ FUT XEUR 08-JUN-2021	-0.02%	International fixed interest	Germany
Cash	-0.02%	Other*	N/A
Outstanding Settlement Payments - BRL	-0.02%	International equities	Brazil
MORGAN STANLEY COLAT	-0.02%	International equities	United States
Payable/Receivable USD	-0.02%	International equities	UNITED STATES
UBS COLLATERAL A/C	-0.02%	International equities	United States
MSCI INDIA 2106 F	-0.02%	International equities	United States
Cash / Other	-0.03%	Other*	Ireland
Outstanding Settlement Payments - KRW	-0.03%	International equities	Korea
Outstanding Settlement Payments - JPY	-0.04%	International equities	Japan
FX positions	-0.04%	International fixed interest	
Outstanding Settlement Payments - EUR	-0.05%	International fixed interest	Residual Europe
NT Passive FX overlay 100% (Unlisted Property Portfolio B)	-0.05%	Unlisted property	New Zealand
EURO-BOBL FUTURE XEUR 08-JUN-2021	-0.05%	International fixed interest	Germany
NT Passive FX overlay 100% (Overseas Sovereign Bonds Portfolio)	-0.06%	International fixed interest	New Zealand
Outstanding Settlement Payments - AUD	-0.07%	International equities	Australia
CDX Buy MARKIT CDX.NA.HY.36 06/ 500bp 20	-0.07%	International fixed interest	Germany
US 10YR NOTE (CBT XCBT 21-JUN-2021	-0.08%	International fixed interest	United States
NT Passive FX overlay 100% (Unlisted Infrastructure Portfolio)	-0.08%	Other*	New Zealand
NT Passive FX overlay 100% (Global Credit Portfolio)	-0.09%	International fixed interest	New Zealand
NT Passive FX overlay 100% (Absolute Return Bond)	-0.11%	International fixed interest	New Zealand
NT Passive FX overlay 139% (Listed Property Portfolio)	-0.13%	Listed property	New Zealand
Outstanding Settlement Payments - USD	-0.13%	International fixed interest	United States
NT Passive FX overlay 139% (ZMTHSR)	-0.19%	International equities	New Zealand
SSqA Passive FX overlay 139% (Hedged Overseas Shares Portfolio B)	-0.59%	International equities	New Zealand