

Description	Moderate Fund	Type	Country
NEW ZEALAND ANZ BANK RCD MATURING 17/05/2021	3.36%	Cash and cash equivalents	New Zealand
NEW ZEALAND GOVERNMENT BOND 0.5% 15/05/2024	1.58%	New Zealand fixed interest	New Zealand
NEW ZEALAND GOVERNMENT 5.5% 15/04/2023	1.51%	New Zealand fixed interest	New Zealand
MERCER MITNZ	1.37%	Commodities	New Zealand
ASB BANK Ltd Bond 4.245% 26/05/2021	1.23%	Cash and cash equivalents	New Zealand
United States dollar	1.21%	International fixed interest	
BANK OF NEW ZEALAND RCD MATURING 16/06/2021	1.17%	Cash and cash equivalents	New Zealand
Fisher & Paykel Healthcare Corporation Limited	1.15%	Australasian equities	New Zealand
NEW ZEALAND GOVERNMENT BOND 3.0% 20/04/2029	1.15%	New Zealand fixed interest	New Zealand
BANK OF NEW ZEALAND RCD MATURING 22/06/2021	1.09%	Cash and cash equivalents	New Zealand
BANK OF NEW ZEALAND RCD MATURING 29/06/2021	1.09%	Cash and cash equivalents	New Zealand
NEW ZEALAND GOVERNMENT 6% 15/05/2021	1.07%	New Zealand fixed interest	New Zealand
NEW ZEALAND GOVERNMENT 3.5% 14/04/2033	1.02%	New Zealand fixed interest	New Zealand
NEW ZEALAND GOVERNMENT 2.75% 15/04/2037	0.86%	New Zealand fixed interest	New Zealand
NEW ZEALAND GOVERNMENT 2.75% 15/04/2025	0.81%	New Zealand fixed interest	New Zealand
DIVERSIFIED MITNZ - NZDCASH	0.67%	Cash and cash equivalents	New Zealand
NEW ZEALAND GOVERNMENT INDEXED BOND 2% 20/09/2025	0.65%	New Zealand fixed interest	New Zealand
BANK OF NEW ZEALAND RCD MATURING 10/06/2021	0.59%	Cash and cash equivalents	New Zealand
BANK OF NEW ZEALAND RCD MATURING 24/06/2021	0.59%	Cash and cash equivalents	New Zealand
BANK OF NEW ZEALAND RCD MATURING 08/07/2021	0.59%	Cash and cash equivalents	New Zealand
BANK OF NEW ZEALAND RCD MATURING 15/07/2021	0.59%	Cash and cash equivalents	New Zealand
AUSTRALIAN GOVERNMENT 4.25% 21/04/2026	0.58%	International fixed interest	Australia
ASIAN DEVELOPMENT BANK BOND 2.875% 28/04/2021	0.57%	Cash and cash equivalents	Philippines
AUSTRALIA(COMWLTH OF) 4.5% BDS 21/04/2033 AUD1000	0.54%	International fixed interest	Australia
Auckland International Airport Limited	0.52%	Australasian equities	New Zealand
ANZ BANK NEW ZEALAND 240921 0.60 TD	0.50%	Cash and cash equivalents	New Zealand
WESTPAC NEW ZEALAND 170521 RCD	0.50%	Cash and cash equivalents	New Zealand
WESTPAC NEW ZEALAND 270521 RCD	0.50%	Cash and cash equivalents	New Zealand
WESTPAC NEW ZEALAND 160621 RCD	0.50%	Cash and cash equivalents	New Zealand
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 120721 RCD	0.50%	Cash and cash equivalents	New Zealand
INDUSTRIAL AND COMMERCIAL BANK OF CHINA NZD LTD 110621 FRN	0.50%	Cash and cash equivalents	New Zealand
MAINFREIGHT LIMITED	0.50%	Australasian equities	New Zealand
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.49%	New Zealand fixed interest	New Zealand
SPARK NEW ZEALAND LIMITED	0.48%	Australasian equities	New Zealand
Westpac Business Interest Account	0.48%	Cash and cash equivalents	New Zealand
BNP Paribas US Dollar Account	0.47%	International equities	United States
THE A2 MILK COMPANY LIMITED	0.45%	Australasian equities	New Zealand
HOUSING NEW ZEALAND LTD 120623 2.97 CB	0.45%	New Zealand fixed interest	New Zealand
NEW ZEALAND GOVERNMENT BOND 1.5% 15/05/2031	0.42%	New Zealand fixed interest	New Zealand
HOUSING NEW ZEALAND LTD 120625 3.36 CB	0.39%	New Zealand fixed interest	New Zealand
Fletcher Building Limited	0.36%	Australasian equities	New Zealand
Meridian Energy Limited	0.36%	Australasian equities	New Zealand
MICROSOFT CORP USD0.00005	0.36%	International equities	United States
CONTACT ENERGY LIMITED	0.35%	Australasian equities	New Zealand
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY L 150521 6.00 GB	0.35%	Cash and cash equivalents	New Zealand
EBOS GROUP LIMITED	0.34%	Australasian equities	New Zealand
RABOBANK NEW ZEALAND 290621 RCD	0.34%	Cash and cash equivalents	New Zealand
AMAZON COM INC	0.32%	International equities	United States
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.32%	New Zealand fixed interest	New Zealand
Australian dollar	0.32%	International fixed interest	
BANK OF NEW ZEALAND	0.32%	Cash and cash equivalents	New Zealand
BNP Paribas New Zealand Dollar Account	0.30%	International equities	New Zealand
US LONG BOND(CBT) XCBT 21-JUN-2021	0.30%	International fixed interest	United States
RYMAN HEALTHCARE LTD	0.29%	Australasian equities	New Zealand
TENCENT HLDGS LIMITED	0.28%	International equities	Cayman Islands
BANK OF CHINA NZ LTD 190421 FRN	0.27%	Cash and cash equivalents	New Zealand
Australian Dollar Custodial Account – MIF Global Unlisted Infrastructure 2	0.26%	Other*	Australia
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.25% 15/04/2024	0.25%	New Zealand fixed interest	New Zealand
MUFG BANK LTD 030521 RCD	0.25%	Cash and cash equivalents	New Zealand
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150426 1.50 GB	0.24%	New Zealand fixed interest	New Zealand
ALIBABA GROUP HOLDING LTD	0.24%	International equities	Cayman Islands
Australian Dollar Custodial Account – MIF Global Unlisted Infrastructure	0.23%	Other*	Australia
NEW ZELAND GOVT 200940 2.50 INDEXED BOND	0.23%	New Zealand fixed interest	New Zealand
FUTURE MARGINS-USD	0.22%	Commodities	United States
STH AUST GOVT FIN 3% GTD SNR 24/05/2028 AUD	0.22%	International fixed interest	Australia
SCHWAB (CHARLES) CORP	0.21%	International equities	United States
APPLE INC	0.21%	International equities	United States
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND	0.20%	Other*	Australia
RABOBANK NEW ZEALAND 140621 RCD	0.20%	Cash and cash equivalents	New Zealand
NEW ZEALAND GOVERNMENT 4.5% 15/04/2027	0.20%	New Zealand fixed interest	New Zealand
FACEBOOK INC	0.20%	International equities	United States
New Zealand Dollar Custodial Account – MITNZ Overseas Sovereign Bonds Portfolio	0.20%	International fixed interest	New Zealand
New Zealand Dollar Custodial Account – MITNZ New Zealand Sovereign Bonds Portfolio	0.19%	New Zealand fixed interest	New Zealand
MERCURY NZ LIMITED	0.19%	Australasian equities	New Zealand
SUMMERSET GROUP HOLDINGS LTD	0.19%	Australasian equities	New Zealand
ALPHABET INC COM CL C	0.18%	International equities	United States
TAIWAN SEMICON MANUFACTURING CO LTD	0.18%	International equities	Taiwan
TBA UMBS POOL 2.0% 05-15-2050	0.18%	International fixed interest	United States
MUFG BANK LTD 060521 RCD	0.17%	Cash and cash equivalents	New Zealand
HOUSING NEW ZEALAND LIMITED 220621 PNOTE	0.17%	Cash and cash equivalents	New Zealand
RABOBANK NEW ZEALAND 180621 RCD	0.17%	Cash and cash equivalents	New Zealand
CSL LIMITED	0.16%	Australasian equities	Australia
NEW ZEALAND GOVERNMENT 150541 1.75 GB	0.16%	New Zealand fixed interest	New Zealand
JAPAN(GOVT OF) 0.3% SNR 20/06/39 JPY50000	0.16%	International fixed interest	Japan
PORT OF TAURANGA LTD	0.16%	Australasian equities	New Zealand
New Zealand Dollar Custodial Account – MITNZ Trans Tasman Shares Portfolio	0.16%	Australasian equities	New Zealand
INTACT FINANCIAL CORPORATION	0.16%	International equities	Canada

JAPANESE GOVT 10Y .1% 20/09/2029	0.16% International fixed interest	Japan
FREIGHTWAYS LIMITED	0.16% Australasian equities	New Zealand
AMERICAN TWR REIT INC	0.15% International equities	United States
RAMSAY HEALTH CARE	0.15% Australasian equities	Australia
UNITED STATES TREAS NTS FIXED .125% DUE 05-15-2023	0.15% International fixed interest	United States
JAPAN .1% 20/12/2023	0.14% International fixed interest	Japan
AIA GROUP LTD	0.14% International equities	Hong Kong
CANADIAN NATL RAILWAY CO	0.14% International equities	Canada
CHORUS LIMITED ORDINARY FULLY PAID	0.14% Australasian equities	New Zealand
SAMSUNG ELECTRONICS CO LTD	0.14% International equities	Korea
BNP New Zealand Dollar Custodial Account Indexed Cash Portfolio	0.14% Cash and cash equivalents	New Zealand
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE INCOME FUND	0.14% Other*	Australia
INFRATIL LIMITED	0.13% Australasian equities	New Zealand
Communications3	0.13% Other*	Spain
MACQUARIE GROUP LTD	0.13% Australasian equities	Australia
INTEL CORP USD0.001	0.13% International equities	United States
SKYCITY ENTERTAINMENT GROUP LIMITED	0.13% Australasian equities	New Zealand
LOWE'S COS INC	0.13% International equities	United States
European Monetary Unit	0.13% International fixed interest	Cash and other instr
Office 1	0.12% Unlisted property	Australia
JOHNSON & JOHNSON COM US\$1	0.12% International equities	United States
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES APRIL	0.12% International fixed interest	United States
UNITED STATES TREAS NTS DTD 08/15/2019 1.5% DUE 08-15-2022 REG	0.12% International fixed interest	United States
ASML HOLDING NV	0.12% International equities	Netherlands
US TREASURY N/B 2% DUE 02-15-2050 REG	0.12% International fixed interest	United States
SONY CORP Y50	0.12% International equities	Japan
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.12% International equities	Korea
CONSTELLATION SOFTWARE COM	0.12% International equities	Canada
MOTOROLA SOLUTIONS INC	0.12% International equities	United States
New Zealand Dollar Custodial Account – MITNZ Unlisted Property Portfolio B	0.12% Unlisted property	New Zealand
NOVARTIS AG - CHF0.50 (REGD)	0.12% International equities	Switzerland
NZ LOCAL GOV FUND AGENCY 130921 PNOTE	0.12% Cash and cash equivalents	New Zealand
SINGAPORE(GOVT OF) 3.125% SNR 01/09/22 SGD1000	0.12% International fixed interest	Singapore
New Zealand Dollar Custodial Account – MITNZ Global Credit Portfolio	0.12% International fixed interest	New Zealand
PROLOGIS INC COM	0.11% Listed property	United States
UTD STATES TREAS .25% DUE 06-30-2025	0.11% International fixed interest	United States
MEITUAN	0.11% International equities	Cayman Islands
US ULTRA BOND CBT XCBT 21-JUN-2021	0.11% International fixed interest	United States
UNITED STATES TREAS BDS 2.125 2-15-2041	0.11% International fixed interest	United States
UNION PACIFIC CORP	0.11% International equities	United States
MEDICAL PROPERTIES TRUST INC - REAL ESTA	0.11% International equities	United States
PACIFIC EDGE LTD NPV	0.11% Australasian equities	New Zealand
GLOBE LIFE INC COM USD1.00	0.11% International equities	United States
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.75% 15/04/2025	0.11% New Zealand fixed interest	New Zealand
BRENNTAG SE	0.11% International equities	Germany
HCA HEALTHCARE INC	0.10% International equities	United States
US 5YR NOTE (CBT) XCBT 30-JUN-2021	0.10% International fixed interest	United States
JAPAN(GOVT OF) 0.1% SNR 20/09/24 JPY50000	0.10% International fixed interest	Japan
MASTERCARD INC - CLASS A	0.10% International equities	United States
NZ LOCAL GOV FUND AGENCY 150421 TNOTE	0.10% Cash and cash equivalents	New Zealand
UNITEDHEALTH GROUP INC COM STK USD0.01	0.10% International equities	United States
NVIDIA CORP	0.10% International equities	United States
PROCTER & GAMBLE COMPANY	0.10% International equities	United States
FIDELITY NATIONAL INFORMATION SERVICES I	0.10% International equities	United States
ISHARES II PLC USD HIGH YIELD CORP BND UCITS ETF USD	0.10% International fixed interest	United States
MALAYSIA (GOVT OF) 3.8% BDS 17/08/2023 MYR	0.10% International fixed interest	Malaysia
JP Morgan Infrastructure Investments Fund	0.10% Other*	Australia
Communications2	0.10% Other*	US
Ceské Radiokomunikace ("Cra")	0.10% Other*	Czech Republic
PUSHPAY HOLDINGS LTD	0.10% Australasian equities	New Zealand
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.10% Australasian equities	New Zealand
VONOVIA SE NPV	0.10% Listed property	Germany
UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG	0.09% International fixed interest	United States
PROGRESSIVE CORP	0.09% International equities	United States
JAPAN(GOVT OF) 0% T-BILL 12/04/2021 JPY	0.09% International fixed interest	Japan
AUSTRALIA(COMMONWEALTH OF) 3.75% BDS 21/04/2037 AUD1000	0.09% International fixed interest	Australia
TESLA INC	0.09% International equities	United States
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG	0.09% International fixed interest	United States
AMERICAN EXPRESS USD	0.09% International equities	United States
NATIONAL AUSTRALIA BANK LIMITED	0.09% Australasian equities	Australia
THE WALT DISNEY CO	0.09% International equities	United States
KONINKLIJKE AHOLD DELHAIZE NV	0.08% International equities	Netherlands
NETFLIX INC	0.08% International equities	United States
DUNEDIN CITY TREASURY LTD 170521 PNOTE	0.08% Cash and cash equivalents	New Zealand
NZ LOCAL GOV FUND AGENCY 120721 PNOTE	0.08% Cash and cash equivalents	New Zealand
JAPAN(GOVT OF) 0.1% SNR 20/09/27 JPY50000	0.08% International fixed interest	Japan
UNITED STATES TREAS NTS .125% DUE 07-15-2030	0.08% International fixed interest	United States
UNITED STATES TREAS 1.625% DUE 11-15-2022	0.08% International fixed interest	United States
Australian Dollar Custodial Account – MMF Global Credit Fund	0.08% International fixed interest	Australia
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/29 AUD1000	0.08% International fixed interest	Australia
UNITED STATES TREAS NTS INFL IDX DTD 0.625% 01-15-2026	0.08% International fixed interest	United States
AUSTRALIAN GOVERNMENT 2.75% 21/06/2035	0.08% International fixed interest	Australia
UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG	0.08% International fixed interest	United States
WELLTOWER INC	0.08% Listed property	United States
JAPAN(GOVT OF) 0% T-BILL 25/08/2021 JPY	0.08% International fixed interest	Japan
0.000 TREASURY BILL 01-JUL-2021	0.08% International fixed interest	United States
SPAIN(KINGDOM OF) 0.5% SNR 30/04/2030 EUR1000	0.08% International fixed interest	Spain
WASTE CONNECTIONS COM NPV	0.08% International equities	Canada
TBA POOL 2.0% 04-15-2050	0.08% International fixed interest	United States

WESFARMERS LIMITED	0.08% Australasian equities	Australia
Retail 1	0.08% Unlisted property	Australia
NIDEC CORPORATION	0.08% International equities	Japan
CAPGEMINI SA	0.08% International equities	France
MEXICO(UTD MEX ST) 5.75% GTD SNR 05/03/26 MXN	0.08% International fixed interest	Mexico
AUSTRALIAN GOVERNMENT 5.5% 21/04/2023	0.07% International fixed interest	Australia
AFLAC INC	0.07% International equities	United States
PARKER HANNIFIN CORP	0.07% International equities	United States
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2015 2.125% DUE 05-15-2025 REG	0.07% International fixed interest	United States
ALLIANZ SE-REG	0.07% International equities	Germany
American Tower Corporation	0.07% Other*	United States
NESTLE SA	0.07% International equities	Switzerland
Australian Dollar Custodial Account – Absolute Return Bond Fund	0.07% International fixed interest	Australia
ISHARES MSCI SAUDI ARABIA ETF	0.07% International equities	United States
MCDONALD'S CORP	0.07% International equities	United States
APTIV PLC COM USD001	0.07% International equities	Jersey
MY FOOD BAG GROUP LTD	0.07% Australasian equities	New Zealand
TRACTOR SUPPLY COMPANY	0.07% International equities	United States
BELGIUM(KINGDOM) 0.8% SNR 22/06/2025 EURO.01	0.07% International fixed interest	Belgium
US DOLLAR	0.07% International equities	UNITED STATES
CISCO SYSTEMS INC	0.07% International equities	United States
GOODMAN GROUP	0.07% Listed property	Australia
AVALONBAY COMMUNITIES INC	0.07% Listed property	United States
BERKSHIRE HATHAWAY INC - CLASS B	0.07% International equities	United States
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.07% International equities	Switzerland
Australian Dollar Custodial Account – MMF Global Sovereign Bond Fund	0.07% International fixed interest	Australia
BUREAU VERITAS SA	0.07% International equities	France
Transurban	0.07% Other*	Australia
PACKAGING CORP OF AMERICA	0.07% International equities	United States
WESTPAC NEW ZEALAND 280721 0.66 TD	0.07% Commodities	New Zealand
INVITATION HOMES INC	0.07% Listed property	United States
MICRON TECHNOLOGY INC USD	0.07% International equities	United States
Retail 2	0.07% Unlisted property	Australia
EDENRED	0.07% International equities	France
RECRUIT HLDGS CO LNPV	0.07% International equities	Japan
SYDNEY AIRPORT UNITS FULLY PAID STAPLED SECURITIES	0.07% Australasian equities	Australia
NEW ZEALAND LOCAL GOVT FUNDING AGENCY 120521 BBILL	0.07% Cash and cash equivalents	New Zealand
RABOBANK NEW ZEALAND 280521 RCD	0.07% Cash and cash equivalents	New Zealand
PINDUODUO INC	0.07% International equities	Cayman Islands
UNITED STATES TREAS NTS DTD 604 2.375% DUE 08-15-2024 REG	0.07% International fixed interest	United States
FNMA POOL #MA4079 3% 07-01-2050 BEO	0.07% International fixed interest	United States
PERFORMANCE FOOD GROUP CO	0.07% International equities	United States
KIWI PROPERTY GROUP LIMITED	0.07% Australasian equities	New Zealand
ASHTREAD GROUP PLC	0.07% International equities	United Kingdom
SERKO LTD	0.07% Australasian equities	New Zealand
ABBOTT LABS	0.07% International equities	United States
AUTOMATIC DATA PROC.	0.07% International equities	United States
LENNAR CORPORATION CLASS A	0.07% International equities	United States
Airport1	0.06% Other*	Australia
Z ENERGY LTD	0.06% Australasian equities	New Zealand
Parking1	0.06% Other*	Germany
SINGAPORE(GOVT OF) 3% SNR 01/09/2024 SGD1000	0.06% International fixed interest	Singapore
FEDERAL HOME LOAN MORTGAGE CORP 2% 04-01-2051	0.06% International fixed interest	United States
TXJ COS INC	0.06% International equities	United States
HUMANA INC	0.06% International equities	United States
NORWAY(KINGDOM OF) 1.75% SNR 17/02/27 NOK1000	0.06% International fixed interest	Norway
JAPAN(GOVT OF) 0% T-BILL 05/07/2021 JPY	0.06% International fixed interest	Japan
UNITED STATES TREAS N/B T/NOTE 2.625% 12-15-2021 REG	0.06% International fixed interest	United States
THE HERSHEY COMPANY	0.06% International equities	United States
WESTPAC NEW ZEALAND 170921 0.685 TD	0.06% Commodities	New Zealand
AMPHENOL CORP CL A	0.06% International equities	United States
GENERAL MOTORS CO	0.06% International equities	United States
IQVIA HOLDINGS INC	0.06% International equities	United States
ISHARES II PLC JPMORGAN USD EM BND UCITS ETF USD	0.06% International fixed interest	International Region
Transmission & Distribution2	0.06% Other*	Australia
KATHMANDU HOLDINGS LTD	0.06% Australasian equities	New Zealand
New Zealand Dollar Custodial Account – MITNZ Unlisted Infrastructure Portfolio	0.06% Other*	New Zealand
ESSEX PROPERTY TRUST INC	0.06% Listed property	United States
SEGRO PLC	0.06% Listed property	United Kingdom
GODADDY INC	0.06% International equities	United States
KOREA(REPUBLIC OF) 1.5% SNR 10/12/30 KRW10000	0.06% International fixed interest	Korea, Republic of
NOMAD FOODS LTD	0.06% International equities	British Virgin Islands
GENTEX CORPORATION	0.06% International equities	United States
Nextera Energy Inc	0.06% Other*	United States
CANADA HOUSING TST 2.35% GTD 15/09/2023 CAD	0.06% International fixed interest	Canada
AUSTRALIA(CMNWLTH) 0.5% SNR 21/09/2026 AUD1000	0.06% International fixed interest	Australia
Dominion Energy Inc COM	0.06% Other*	United States
JAPAN(GOVT OF) 0% T-BILL 26/04/2021 JPY	0.06% International fixed interest	Japan
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 200429 1.50 GB	0.06% New Zealand fixed interest	New Zealand
MALAYSIA (GOVT OF) 3.828% BDS 05/07/2034MYR	0.06% International fixed interest	Malaysia
ALPHABET INC CAP STK USD0.001 CL A	0.06% International equities	United States
SINGAPORE(GOVT OF) 2.875% SNR 01/09/30 SGD1000	0.06% International fixed interest	Singapore
New Zealand Dollar Custodial Account – MITNZ Emerging Markets Portfolio	0.06% International equities	New Zealand
DAITO TRUST CONSTRUCTION COMPANY LTD JPY	0.06% International equities	Japan
ARTHUR J GALLAGHER CO	0.06% International equities	United States
CENTRAL JAPAN RAILWAY CO	0.06% International equities	Japan
YUM CHINA HOLDINGS INC	0.06% International equities	United States
FNMA 30 YEARS SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES MAY	0.06% International fixed interest	United States
VINCI SA	0.06% Other*	France

HOLOGIC INC
 MEXICO(UTD MEX ST) 7.5% GTD SNR 03/06/2027 MXN
 MICROSOFT CORP COMMON STOCK USD.00000625
 VERISK ANALYTICS I COMM USD0.001 CLASS A
 MITSUBISHI ESTATE JPY50
 OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC
 ENSTAR GROUP LTD
 UNITED STATES TREAS DTD 02/15/2015 2% DUE 02-15-2025 REG
 INTL FLAVORS & FRAGRANCES USD
 US 2YR NOTE (CBT) XCBT 30-JUN-2021
 TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES
 ALSTOM SA
 NIKE INC CL B
 JAPAN(GOVT OF) 0% T-BILL 19/04/2021 JPY
 DANAHER CORP
 NEXT PLC GBP0.10
 Energy2
 ADVANCED MICRO DEV
 ILLUMINA INC
 Energy1
 NIPPON TEL AND TEL CP NPV
 BECTON DICKINSON AND COMPANY
 New Zealand Dollar Custodial Account – MITNZ Absolute Return Bond Portfolio
 ZOETIS INC
 Renewable Energy3
 GUANGDONG INVESTMENT LIMITED
 MURATA MANUFACTURING CO JPY50
 JAPAN GOVT TBOND .1% 20/06/2029
 FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES APRIL
 US BANCORP
 PEPSICO INC CAP US\$0.01 2/3
 RUBIS EUR1.25
 Australian Dollar Custodial Account – MIF Direct Property
 ENBRIDGE INC
 New Zealand Dollar Custodial Account – MITNZ Sustainable Global Equities
 ECOLAB INC COMMON STOCK USD1.0
 FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES APRIL
 SUN COMMUNITIES INC
 JAPAN(GOVT OF) 1.5% BDS 20/03/2034 JPY50000
 Outstanding Settlement Receipts - USD
 ARISTOCRAT LEISURE LTD
 FRANCE(GOVT OF) 2.5% 25/05/2030
 FORD MOTOR COMPANY
 US TSY INFL IX TREAS BD 0.625 01-15-2024
 COPART INC
 FNMA POOL #MA4305 2% 04-01-2051 BEO
 MEXICO(UNITED MEXICAN STATES) 10% 05/12/24
 SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0
 Port1
 TITULOS DE TBOND 7.75% 18/09/2030
 AUSTRALIA(CMNWLTH) 2.5% SNR 21/05/2030 AUD100
 AMERICAN HOMES 4 RENT
 ORSTED A/S COMMON STOCK DKK10.0
 MEXICO(UTD MEX ST) 8.5% GTD SNR 18/11/2038 MXN
 MONDELEZ INTERNATIONAL INC
 CLEAN HARBORS INC
 SINGAPORE(GOVT OF) 3.5% SNR 01/03/2027 SGD1000
 INDONESIA(REP OF) 7% SNR 15/09/30 IDR50000000
 ALEXANDRIA REAL ESTATE EQUITIES
 ENI SPA
 SBA Communications Corp Class A
 MTU AERO ENGINES AG
 KERING
 SCALES CORP LTD
 NASPERS LTD
 CAE INC
 GENMAB AS
 INDONESIA(REP OF) 7.5% SNR 15/06/2035 IDR
 SPAIN(KINGDOM OF) 1.85% SNR 30/07/35 EUR1000
 COCA COLA CO USD
 SINGAPORE(GOVT OF) 2.75% DUE 01/07/23 SGD1000
 FNMA SINGLE FAMILY MORTGAGE 2.5% 15 YEARS SETTLES APRIL
 MITSUI FUDOSAN CO Y50
 VESTAS WIND SYSTEMS A/S COMMON STOCK DKK1.
 DANAHER CORP COMMON STOCK USD.01
 GNMA II JUMBOS 2.5% 30 YEARS SETTLES APRIL
 AT & T INC
 SAP AG
 ADOBE INC COM USD0.0001
 ADOBE INC COMMON STOCK USD.0001
 GNMA II JUMBOS 2.5% 30 YEARS SETTLES MAY
 EBAY INC COMMON STOCK USD.001
 CANADA HOUSING TST 1.4% GTD SNR 15/03/2031 CAD
 FORTESCUE METALS GROUP LTD
 MEXICO(UNITED MEXICAN STATES) 7.75% NTS 13/11/42
 ASML HOLDING NV EUR 0.09 NY REG 2012 POST DEPOSITORY RECEIPT
 LIBERTY GLOBAL INC
 ATMOS ENERGY CORP
 2.250 NEXTERA ENERGY CAPITAL 01-JUN-2030

0.06% International equities United States
 0.06% International fixed interest Mexico
 0.06% International equities UNITED STATES
 0.06% International equities United States
 0.06% Listed property Japan
 0.05% International fixed interest United States
 0.05% International equities Bermuda
 0.05% International fixed interest United States
 0.05% International equities United States
 0.05% International fixed interest United States
 0.05% Other* Australia
 0.05% International equities France
 0.05% International equities United States
 0.05% International fixed interest Japan
 0.05% International equities United States
 0.05% International equities United Kingdom
 0.05% Other* UK
 0.05% International equities United States
 0.05% International equities United States
 0.05% Other* Philippines
 0.05% International equities Japan
 0.05% International equities United States
 0.05% International fixed interest New Zealand
 0.05% International equities United States
 0.05% Other* Spain
 0.05% International equities Hong Kong
 0.05% International equities Japan
 0.05% International fixed interest Japan
 0.05% International fixed interest United States
 0.05% International equities United States
 0.05% International equities United States
 0.05% International equities France
 0.05% Unlisted property Australia
 0.05% Other* Canada
 0.05% International equities Ireland
 0.05% International equities UNITED STATES
 0.05% International fixed interest United States
 0.05% Listed property United States
 0.05% International fixed interest Japan
 0.05% International equities United States
 0.05% Australasian equities Australia
 0.05% International fixed interest France
 0.05% International equities United States
 0.05% International fixed interest United States
 0.05% International equities United States
 0.05% International fixed interest United States
 0.05% International fixed interest Mexico
 0.05% International equities FRANCE
 0.05% Other* Australia
 0.05% International fixed interest Colombia
 0.05% International fixed interest Australia
 0.05% Listed property United States
 0.05% International equities DENMARK
 0.05% International fixed interest Mexico
 0.05% International equities United States
 0.05% International equities United States
 0.05% International fixed interest Singapore
 0.05% International fixed interest Indonesia
 0.05% Listed property United States
 0.05% International equities Italy
 0.05% Other* United States
 0.05% International equities Germany
 0.05% International equities France
 0.04% Australasian equities New Zealand
 0.04% International equities South Africa
 0.04% International equities Canada
 0.04% International equities Denmark
 0.04% International fixed interest Indonesia
 0.04% International fixed interest Spain
 0.04% International equities United States
 0.04% International fixed interest Singapore
 0.04% International fixed interest United States
 0.04% Listed property Japan
 0.04% International equities DENMARK
 0.04% International equities UNITED STATES
 0.04% International fixed interest United States
 0.04% International equities United States
 0.04% International equities Germany
 0.04% International equities United States
 0.04% International equities UNITED STATES
 0.04% International fixed interest United States
 0.04% International equities UNITED STATES
 0.04% International fixed interest Canada
 0.04% Australasian equities Australia
 0.04% International fixed interest Mexico
 0.04% International equities Netherlands
 0.04% International equities United Kingdom
 0.04% Other* United States
 0.04% International fixed interest United States

JAPAN(GOVT OF) 0.4% SNR 20/06/49 JPY50000
 Energy3
 KEYENCE CORP NPV
 JD COM INC
 Australian Dollar Custodial Account – MIF Global Unlisted Infrastructure 3
 Airport2
 Office 2
 RIO TINTO PLC ORD 10P GBP
 REXFORD INDUSTRIAL REALTY INC
 FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES APRIL
 SUN HUNG KAI PROPERTY HKD
 GENESIS ENERGY LTD
 Road & Rail1
 BUONI POLIENNALI DEL TES 2.00% 01/02/28
 PAYPAL HOLDINGS INC
 SHOPIFY INC
 Energy5
 VISCOFAN SA
 NEW ZEALAND (GOVT) 1.5% 15/05/2031
 CHARTER HALL GROUP
 TOWER LIMITED
 CROWN CASTLE INTL CORP
 UK(GOVT OF) 0.625% SNR 07/06/25 GBP1000
 UTD STATES TREAS 1.875% DUE 07-31-2022
 INDONESIA(REP OF) 5.625% GTD SNR 15/05/23 IDR
 EUROFINS SCIENTIFI EURO.01 POST SUBDIVISION
 SEMPRA ENERGY USD
 STERICYCLE INC
 WOLTERS KLUWER
 MEXICO(UNITED MEXICAN STATES) 6.5% BDS 09/06/22
 XERO LIMITED ORDINARY FULLY PAID
 UNITED STS TREAS NTS DTD .875% 11-15-2030
 GOODMAN PROPERTY TRUST
 Office 3
 UK(GOVT OF) 3.5% GILT SNR 22/01/45 GBP
 Aena SA
 WI UNITED STATES 0% TREAS BILLS DUE 04-22-2021
 Retail 3
 GNMAII POOL #MA7254 2.0% DUE 03-20-2051 REG
 Port2
 ITALY(REP OF) 5% SNR 01/08/2034 EUR1000'9
 CONSOLIDATED EDISON CO N Y INC DEB SER 2018 C FLTG RATE DUE 06-25-2021 REG
 SALESFORCE.COM INC
 FRANCE(GOVT OF) 5.75% OAT 25/10/32 EUR1
 OREILLY AUTO NEW COM
 NETEASE INC SPON ADS EACH REP 25 ORD SH
 3.875 VOLKSWAGEN INTL FIN NV (PERP)
 HEWLETT PACKARD CO
 UK(GOVT OF) 0.75% SNR 22/07/23 GBP1000
 AGILENT TECHNOLOGIES INC COMMON STOCK USD.01
 AMERICAN WATER WORKS CO INC COMMON STOCK USD.01
 TREASURY WINE ESTATES LIMITED
 WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID
 EURO-BUND FUTURE XEUR 08-JUN-2021
 Transmission & Distribution3
 Energy Capital Partner Unlisted Infrastructure
 MASTERCARD INC A COMMON STOCK USD.0001
 WESTPAC NEW ZEALAND 300621 0.630 TD
 EVERSOURCE ENERGY COM
 Office 4
 Retail 39
 3.750 AKER BP ASA 15-JAN-2030
 NORFOLK SOUTHERN CORP USD
 Office 5
 NIO INC
 NEW WORLD DEVELOPMENT CO LTD
 (FRN) CAR 2020-1FRV A 21-OCT-2036
 EATON CORP PLC COMMON STOCK USD.01
 APTIV PLC COMMON STOCK USD.01
 EXTRA SPACE STORAGE INC
 SPAIN(KINGDOM OF) 0.35% SNR 30/07/23 EUR1000
 SPAIN(KINGDOM OF) 5.15% SNR 31/10/28 EUR1000
 VOLPARA HEALTH TECHNOLOGIES LIMITED ORDINARY FULLY PAID
 JAPAN(GOVT OF) 0% T-BILL 24/05/2021 JPY
 XCEL ENERGY INC
 JP MORGAN CHASE & CO
 ALLIED PROPERTIES REAL ESTATE INVESTMENT
 CARNIVAL CORP USD
 FUTURES MARGIN-NZD
 HEALTHCARE TRUST OF AMERICA INC
 Eversource Energy
 Energy4
 THE LINK REAL ESTATE INVESTMENT TRUST
 WORKDAY INC
 TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0
 Office 6
 BNP PARIBAS NOMINEES
 UNITED STATES TREAS NTS 2.0% DUE 02-15-2022 REG
 AENA SME S.A.

0.04% International fixed interest Japan
 0.04% Other* UK
 0.04% International equities Japan
 0.04% International equities Cayman Islands
 0.04% Other* Australia
 0.04% Other* Australia
 0.04% Unlisted property Australia
 0.04% International equities United Kingdom
 0.04% Listed property United States
 0.04% International fixed interest United States
 0.04% Listed property Hong Kong
 0.04% Australasian equities New Zealand
 0.04% Other* US
 0.04% International fixed interest Italy
 0.04% International equities United States
 0.04% International equities Canada
 0.04% Other* US
 0.04% International equities Spain
 0.04% International fixed interest New Zealand
 0.04% Australasian equities Australia
 0.04% Australasian equities New Zealand
 0.04% Other* United States
 0.04% International fixed interest United Kingdom
 0.04% International fixed interest United States
 0.04% International fixed interest Indonesia
 0.04% International equities Luxembourg
 0.04% Other* United States
 0.04% International equities United States
 0.04% International equities Netherlands
 0.04% International fixed interest Mexico
 0.04% Australasian equities New Zealand
 0.04% International fixed interest United States
 0.04% Australasian equities New Zealand
 0.04% Unlisted property Australia
 0.04% International fixed interest United Kingdom
 0.04% Other* Spain
 0.04% International fixed interest United States
 0.04% Unlisted property Australia
 0.04% International fixed interest United States
 0.04% Other* Australia
 0.04% International fixed interest Italy
 0.04% International fixed interest United States
 0.04% International equities United States
 0.04% International fixed interest France
 0.04% International equities United States
 0.04% International equities Cayman Islands
 0.04% International fixed interest Germany
 0.04% International equities United States
 0.04% International fixed interest United Kingdom
 0.04% International equities UNITED STATES
 0.04% International equities UNITED STATES
 0.04% International equities Australia
 0.04% Australasian equities Australia
 0.04% International fixed interest Germany
 0.04% Other* Canada
 0.04% Other* Australia
 0.04% International equities UNITED STATES
 0.04% Commodities New Zealand
 0.04% Other* United States
 0.04% Unlisted property Australia
 0.04% Unlisted property N/A
 0.04% International fixed interest Norway
 0.04% Other* United States
 0.04% Unlisted property Australia
 0.04% International equities Cayman Islands
 0.04% Listed property Hong Kong
 0.04% International fixed interest France
 0.04% International equities UNITED STATES
 0.03% International equities IRELAND
 0.03% Listed property United States
 0.03% International fixed interest Spain
 0.03% International fixed interest Spain
 0.03% Australasian equities New Zealand
 0.03% International fixed interest Japan
 0.03% Other* United States
 0.03% International equities United States
 0.03% Listed property Canada
 0.03% International equities Panama
 0.03% International equities New Zealand
 0.03% Listed property United States
 0.03% Other* United States
 0.03% Other* US
 0.03% Listed property Hong Kong
 0.03% International equities United States
 0.03% International equities IRELAND
 0.03% Unlisted property Australia
 0.03% Australasian equities Australia
 0.03% International fixed interest United States
 0.03% Other* Spain

NIPPON EXPRESS CO LTD JPY	0.03%	International equities	Japan
UNITED STATES OF AMER TREAS NOTES 0.125% TBILL 10-15-2025	0.03%	International fixed interest	United States
New Zealand Dollar Custodial Account – MITNZ Hedged Overseas Shares Portfolio B	0.03%	International equities	New Zealand
AUSTRALIA(CMNWLTH) 3% SNR 21/03/2047 AUD1000	0.03%	International fixed interest	Australia
WESTPAC NEW ZEALAND 050721 0.63 TD	0.03%	Commodities	New Zealand
Flughafen Zurich AG	0.03%	Other*	Switzerland
CANADA(GOVT OF) 2.25% DEB 01/06/2025 CAD1	0.03%	International fixed interest	Canada
JAPAN(GOVT OF) 0% T-BILL 10/05/2021 JPY	0.03%	International fixed interest	Japan
WELLS FORGO NA	0.03%	International equities	United States
REPUBLIC OF PERU 6.95% 12/08/2031	0.03%	International fixed interest	Peru
Alliant Energy Corporation	0.03%	Other*	United States
Emera Inc	0.03%	Other*	Canada
DEXCOM INC COM USD0.001	0.03%	International equities	United States
CANADA(GOVT OF) 1% SNR 01/09/2022 CAD1*G732	0.03%	International fixed interest	Canada
3.700 ANHEUSER-BUSCH INBEV SA/ 02-APR-20	0.03%	International fixed interest	Belgium
CenterPoint Energy, Inc.	0.03%	Other*	United States
WESTPAC NEW ZEALAND 160621 0.61 TD	0.03%	Commodities	New Zealand
WESTPAC NEW ZEALAND 200521 0.59 TD	0.03%	Commodities	New Zealand
WEC ENERGY GROUP INC	0.03%	Other*	United States
PELOTON INTERACTIVE INC	0.03%	International equities	United States
Xcel Energy Inc.	0.03%	Other*	United States
WESTPAC NEW ZEALAND 190721 0.585 TD	0.03%	Commodities	New Zealand
WESTPAC NEW ZEALAND 040521 0.96 TD	0.03%	Commodities	New Zealand
7.625 CARNIVAL CORP 01-MAR-2026	0.03%	International fixed interest	United States
WESTPAC NEW ZEALAND LTD 170821 0.65 TD	0.03%	Commodities	New Zealand
WESTPAC NEW ZEALAND 060421 1.02 TD	0.03%	Commodities	New Zealand
WESTPAC NEW ZEALAND 020621 0.60 TD	0.03%	Commodities	New Zealand
WESTPAC BANKING CORP 010921 0.735 TD	0.03%	Commodities	New Zealand
WESTPAC NEW ZEALAND 090621 0.63 TD	0.03%	Commodities	New Zealand
RED ELECTRICA DE ES	0.03%	Other*	Spain
PING AN INSURANCE GROUP OF CHINA LIMITED	0.03%	International equities	China
0.750 CELLNEX TELECOM SA 20-NOV-2031	0.03%	International fixed interest	Spain
WESTPAC NEW ZEALAND 160421 0.50 TD	0.03%	Commodities	New Zealand
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
MORGAN STANLEY 4.431% 01-23-2030	0.03%	International fixed interest	United States
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
Road & Rail2	0.03%	Other*	Australia
CAN 10YR BOND FUT XMOD 21-JUN-2021	0.03%	International fixed interest	Canada
Norfolk Southern Corporation	0.03%	Other*	United States
Pembina Pipeline Corporation	0.03%	Other*	Canada
GNMA II JUMBOS 4% 30 YEARS SETTLES APRIL	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 Agen
INDONESIA(REP OF) 6.5% SNR 15/06/2025 IDR	0.03%	International fixed interest	Indonesia
ADVEN NV	0.03%	International equities	Netherlands
DELL TECHNOLOGIES INC	0.03%	International equities	United States
FNMA SINGLE FAMILY MORTGAGE 2% 15 YEARS SETTLES APRIL	0.03%	International fixed interest	United States
THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.03%	International equities	UNITED STATES
HARVEY NORMAN HOLDINGS LTD	0.03%	Australasian equities	Australia
INDONESIA(REP OF) 6.5% BDS 15/02/2031 IDR	0.03%	International fixed interest	Indonesia
US 10yr Ultra Fut XCBT 21-JUN-2021	0.03%	International fixed interest	United States
CSX CORP	0.03%	Other*	United States
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES APRIL	0.03%	International fixed interest	United States
IDP EDUCATION LTD	0.03%	Australasian equities	Australia
STORE CAPITAL CORP	0.03%	Listed property	United States
CSX Corporation	0.03%	Other*	United States
Communications5	0.03%	Other*	France
New Zealand Dollar Custodial Account – MITNZ Overseas Shares Portfolio B	0.03%	International equities	New Zealand
BEIGENE LTD	0.03%	International equities	Cayman Islands
BHP GROUP PLC	0.03%	International equities	United Kingdom
ARCH CAPITAL GROUPCOM	0.03%	International equities	Bermuda
EVERGY INC COM NPV	0.03%	Other*	United States
MODERNA INC	0.03%	International equities	United States
JPY BNP PARIBAS A/C	0.03%	International equities	Japan
UNITED STATES TREAS 2.75% 02-15-2028	0.03%	International fixed interest	United States
TAIWAN SEMICONDUCTOR SP ADR ADR	0.03%	International equities	TAIWAN
CUBESMART COM	0.03%	Listed property	United States
AERCAP HOLDINGS NV	0.03%	International equities	Netherlands
BELGIUM(KINGDOM) 0.2% SNR 22/10/2023 EURO0.01	0.03%	International fixed interest	Belgium
Euro	0.03%	International fixed interest	
SOCIETE GENERALE SA	0.03%	International equities	France
FRANCE 0.1% 01/03/2025	0.03%	International fixed interest	France
Income Due - NZD	0.03%	Australasian equities	New Zealand
NK LUKOIL PAO	0.03%	International equities	Russia
JAPAN 1.5% T-BOND 20/03/2045	0.03%	International fixed interest	Japan
ALLIANZ SE REG COMMON STOCK	0.03%	International equities	GERMANY
Office 8	0.03%	Unlisted property	Australia
BP P.L.C	0.03%	International equities	United Kingdom
KONINKLIJKE DSM NV COMMON STOCK EUR1.5	0.03%	International equities	NETHERLANDS
2.875 BALL CORP 15-AUG-2030	0.03%	International fixed interest	United States
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.03%	Australasian equities	New Zealand
JOHNSON + JOHNSON COMMON STOCK USD1.0	0.03%	International equities	UNITED STATES
SYMRISE AG COMMON STOCK	0.03%	International equities	GERMANY
COMMONWEALTH BANK OF AUSTRALIA	0.03%	Australasian equities	Australia
VICI PROPERTIES INC	0.03%	Listed property	United States

GNMA II JUMBOS 4.5% 30 YEARS SETTLES APRIL	0.03% International fixed interest	United States
REGENCY CENTERS CORPORATION	0.03% Listed property	United States
INTUITIVE SURGICAL INC	0.03% International equities	United States
UNITED STS TREAS NTS 0.125% 15/08/2023 .125% DUE 08-15-2023 REG	0.03% International fixed interest	United States
INTERNATIONAL BUSINESS MACHINES CORP CAP	0.03% International equities	United States
ZOOM VIDEO COMMUNICATIONS INC	0.03% International equities	United States
JAPAN(GOVT OF) 0.1% SNR 20/06/25 JPY50000	0.03% International fixed interest	Japan
Office 7	0.03% Unlisted property	Australia
FERGUSON PLC NEW ORD GBP 0.10	0.03% International equities	Jersey
MEXICO(UTD MEX ST) 8% GTD SNR 07/11/47 MXN100	0.03% International fixed interest	Mexico
UNITED UTILITIES GROUP PLC	0.03% Other*	United Kingdom
JAPAN(GOVT OF) 0% T-BILL 17/05/2021 JPY	0.03% International fixed interest	Japan
AUTOZONE INC	0.03% International equities	United States
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	0.03% International fixed interest	United States
Outstanding Settlement Receipts - AUD	0.03% Australasian equities	Australia
ATLAS ARTERIA ORDINARY STAPLED SECURITIES	0.03% Other*	Australia
SUMITOMO METAL MINING CO LTD	0.03% International equities	Japan
MOODY'S CORPORATION	0.03% International equities	United States
ANSYS INC COMMON STOCK USD.01	0.03% International equities	UNITED STATES
MIRVAC GROUP PROPERTY TRUST	0.03% Australasian equities	Australia
CRESCENT POINT ENERGY CORP	0.03% International equities	Canada
CHINA CONSTRUCTION BANK	0.03% International equities	China
VISA INC - A	0.03% International equities	United States
UNITED KINGDOM(GOVERNMENT OF) 1.75% 07/09/2037	0.03% International fixed interest	United Kingdom
TAL EDUCATION GROUP ADR	0.03% International equities	Cayman Islands
SSE plc	0.03% Other*	United Kingdom
SPRINT NEXTEL CORP 6 DUE 11-15-2022	0.03% International fixed interest	United States
VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.03% International equities	UNITED STATES
4.375 FMG RESOURCES AUG 2006 01-APR-2031	0.03% International fixed interest	Australia
UNITED STATES TREASURY 2.25% 11-15-2027	0.03% International fixed interest	United States
British pound sterling	0.03% International fixed interest	
TOTAL SA	0.03% International equities	France
Evergy Inc Com	0.03% Other*	United States
NATIONAL GRID ORD GBP0.12431289	0.03% Other*	United Kingdom
CAPITALAND INTEGRATED COMMERCIAL	0.03% Listed property	Singapore
OTC DERIVATIVE CASH COLL RECEIVABLE FROMBNP PARIBAS	0.03% International fixed interest	United States
Jiangsu Expressway Co. Ltd. Class H	0.03% Other*	Hong Kong
AUTODESK INC	0.03% International equities	United States
EQUINIX INC COM	0.02% Listed property	United States
GNMAII POOL #MA7053 3.0% DUE 12-20-2050	0.02% International fixed interest	United States
ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.02% International equities	UNITED STATES
APARTMENT INCOME R COM USD0.01 WI	0.02% Listed property	United States
CROATIA(REP OF) 1.5% SNR 17/06/2031 EUR1000	0.02% International fixed interest	Croatia
UNITED STS TREAS NTS DTD 0.125% 08-31-2022	0.02% International fixed interest	United States
GECINA	0.02% Listed property	France
VMED Q2 UK FING I 3.25% 31/01/2031	0.02% International fixed interest	United Kingdom
ACCENTURE PLC CL A COMMON STOCK USD.0000225	0.02% International equities	IRELAND
AMERICAN WATER WORKS CO INC	0.02% Other*	United States
Magellan Midstream Partners LP	0.02% Other*	United States
Energy7	0.02% Other*	US
CANADIAN APARTMENT PROPERTIES REITS	0.02% Listed property	Canada
VALE SA	0.02% International equities	Brazil
MINISTERIO HAC 6.25% GTD 26/11/25 COP1000	0.02% International fixed interest	Colombia
UNITED STATES OF AMER TREAS NOTES DTD 08/15/2020 .625% 08-15-2030	0.02% International fixed interest	United States
JEFFERIES FINL GRP COM USD0.0001	0.02% International equities	United States
3.104 BANCO BILBAO VIZCAYA ARG 15-JUL-20	0.02% International fixed interest	Spain
JAPAN(GOVT OF) 0.6% SNR 20/12/37 JPY50000	0.02% International fixed interest	Japan
VERIZON COMMUNICATIONS	0.02% International equities	United States
GNMAII POOL #MA6542 3.5% 03-20-2050	0.02% International fixed interest	United States
MEXICO(UTD MEX ST) 8.5% GTD SNR 31/05/2029 MXN	0.02% International fixed interest	Mexico
HARTFORD FINANCIAL SERVICES GROUP INC	0.02% International equities	United States
DEXUS	0.02% Listed property	Australia
Office 9	0.02% Unlisted property	Australia
GNMA II JUMBOS 3% 30 YEARS SETTLES MAY	0.02% International fixed interest	United States
PRUDENTIAL FINANCIAL INC	0.02% International equities	United States
UNITED STATES TREAS NTS 2.875% DUE 05-15-2028	0.02% International fixed interest	United States
Enterprise Products Partners L.P.	0.02% Other*	United States
DA OFFICE INVESTMENT CORPORATION	0.02% Listed property	Japan
SENSATA TECHNO PLC COM EURO	0.02% International equities	United Kingdom
DELIVERY HERO SE	0.02% International equities	Germany
INDUSTRIAL AND INFRAREIT	0.02% Listed property	Japan
HALMA PLC COMMON STOCK GBP.1	0.02% International equities	UNITED KINGDOM
Retail 4	0.02% Unlisted property	Australia
HOME DEPOT USD0.05	0.02% International equities	United States
2.625 DEUTSCHE BANK AG 16-DEC-2024	0.02% International fixed interest	Germany
MEGGITT PLC	0.02% International equities	United Kingdom
JAPAN(GOVT OF) 0.1% SNR 20/06/30 JPY50000	0.02% International fixed interest	Japan
Aurizon	0.02% Other*	Australia
Atlantia S.p.A	0.02% Other*	Italy
ALPHABET INC CL A COMMON STOCK USD.001	0.02% International equities	UNITED STATES
SPOTIFY TECHNOLOGY COM	0.02% International equities	Luxembourg
KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2	0.02% International equities	NETHERLANDS
2.050 VISA INC 15-APR-2030	0.02% International fixed interest	United States
ASML HOLDING NV COMMON STOCK EUR.09	0.02% International equities	NETHERLANDS
COSTCO WHOLESALE CORP	0.02% International equities	United States
ATLASSIAN CORPORATION PLC	0.02% International equities	United Kingdom
WELLS FARGO & CO 1.338%-FRN SNR 04/05/25EUR	0.02% International fixed interest	United States
ROYAL DUTCH SHELL PLC-B SHS	0.02% International equities	United Kingdom
FirstEnergy Corp.	0.02% Other*	United States

0.125 LEASEPLAN CORPORATION NV 13-SEP-20	0.02% International fixed interest	Netherlands
BLOOMIN BRANDS INC	0.02% International equities	United States
NOVO NORDISK A/S B COMMON STOCK DKK.2	0.02% International equities	DENMARK
LINDE PLC COMMON STOCK EUR.001	0.02% International equities	UNITED KINGDOM
DEUTSCHE BANK AG (REG)	0.02% International equities	Germany
WI UNITED STATES OF AMER TREAS T NOTE 2.375% DUE 02-29-2024	0.02% International fixed interest	United States
Pounds Sterling	0.02% International fixed interest	Cash and other instr
XYLEM INC COMMON STOCK	0.02% International equities	UNITED STATES
WASTE MANAGEMENT INC COMMON STOCK USD.01	0.02% International equities	UNITED STATES
2.125 DAIMLER FINANCE NA LLC 10-MAR-2025	0.02% International fixed interest	Germany
Office 10	0.02% Unlisted property	Australia
VISTA GROUP INTERNATIONAL LTD	0.02% Australasian equities	New Zealand
WMGUI3 Collateral Account	0.02% Other*	Australia
Communications6	0.02% Other*	Australia
UNITE GROUP PLC	0.02% Listed property	United Kingdom
DISCO CORP	0.02% International equities	Japan
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028	0.02% International fixed interest	United States
ENTERPRISE PRODS 2.8% DUE 01-31-2030	0.02% International fixed interest	United States
FRANCE(GOVT OF) 2.75% BDS 25/10/27 EUR1000	0.02% International fixed interest	France
XILINX INC	0.02% International equities	United States
Rubis SCA	0.02% Other*	France
COUSINS PROPERTIES INC	0.02% Listed property	United States
UNITED STATES TREAS NTS 1.25% DUE 08-31-2024 REG	0.02% International fixed interest	United States
BANK OF AMERICA CORPORATION	0.02% International equities	United States
PROPERTY FOR INDUSTRY LTD	0.02% Australasian equities	New Zealand
UTD STATES TREAS 1.375% DUE 02-15-2023	0.02% International fixed interest	United States
AMADA CO LTD	0.02% International equities	Japan
E.ON INTERNATIONAL FINANCE B.V. 0.75% 30/11/2022	0.02% International fixed interest	Germany
NOMURA REAL EST MA REIT	0.02% Listed property	Japan
MERCK & CO INC NEW COM	0.02% International equities	United States
DOMINION RES INC 3.9% DUE 10-01-2025	0.02% International fixed interest	United States
UNITED STATES OF AMER TREAS NOTES 1.125% T-NOTE 02-28-2022	0.02% International fixed interest	United States
NEW ZEALAND(GOVT) IDX/LKD BDS 20/09/2030NZD	0.02% International fixed interest	New Zealand
NIKE INC CL B COMMON STOCK	0.02% International equities	UNITED STATES
DOMINOS PIZZA INC	0.02% International equities	United States
Office 11	0.02% Unlisted property	Australia
SPAIN(KINGDOM OF) 4.9% SNR 30/07/2040 EUR1000	0.02% International fixed interest	Spain
COLOPLAST B COMMON STOCK DKK1.	0.02% International equities	DENMARK
SEKISUI CHEMICAL CO Y50	0.02% International equities	Japan
UNITED STATES TREAS BDS 4.25% DUE 11-15-2040 REG	0.02% International fixed interest	United States
ROKU INC	0.02% International equities	United States
SNAM SPA	0.02% Other*	Italy
UNITED STATES TREAS NTS .125% DUE 04-30-2022	0.02% International fixed interest	United States
UNITED STATES TREAS NTS .125% DUE 06-30-2022 REG	0.02% International fixed interest	United States
WI TREASURY SEC .125% 10-31-2022	0.02% International fixed interest	United States
UNITED STATES OF AMER TREAS NOTES .125% 07-31-2022	0.02% International fixed interest	United States
UNITED STS TREAS NTS 0.25% 11-15-2023	0.02% International fixed interest	United States
VOLKSWAGEN LEASING 0.25% GTD SNR 12/01/26 EUR	0.02% International fixed interest	Germany
UNITED STS TREAS NTS .125% 09-30-2022	0.02% International fixed interest	United States
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	0.02% International fixed interest	United States
US TREASURY N/B .125% 12-31-2022	0.02% International fixed interest	United States
UNITED STS TREAS NTS .125% DUE 09-15-2023 REG	0.02% International fixed interest	United States
UNITED STS TREAS NTS UNITED STS TREAS NTS .125% 10-15-2023	0.02% International fixed interest	United States
1.250 CITIGROUP INC 06-JUL-2026	0.02% International fixed interest	United States
Storage1	0.02% Other*	Singapore
MEDIATEK INC	0.02% International equities	Taiwan
UNITED STATES OF AMER TREAS NOTES 0% NTS 02-15-2024 REG	0.02% International fixed interest	United States
NEWELL BRANDS INC	0.02% International equities	United States
(FRN) RNBLG 3 A 15-SEP-2031	0.02% International fixed interest	Luxembourg
JAPAN(GOVT OF) 0.1% SNR 20/06/26 JPY50000	0.02% International fixed interest	Japan
DOCUSIGN INC	0.02% International equities	United States
0.500 DOW CHEMICAL CO/THE 15-MAR-2027	0.02% International fixed interest	United States
AGREE REALTY CORP	0.02% Listed property	United States
KLEPIERRE- EUR4	0.02% Listed property	France
JAPAN (10 YR 0.1% .1% 20/03/2030	0.02% International fixed interest	Japan
UNITED STS TREAS NTS .25% DUE 08-31-2025 REG	0.02% International fixed interest	United States
PFIZER INC COM US\$0.05	0.02% International equities	United States
INM COLONIAL SOCIM EUR	0.02% Listed property	Spain
HOME CAPITAL GROUP INC	0.02% International equities	Canada
UNITED STATES OF AMER TREAS NOTES DTD 01/31/2021 .375% 01-31-2026	0.02% International fixed interest	United States
ABU DHABI GOVT .75% 02/09/2023	0.02% International fixed interest	United Arab Emirate
MINISTERIO HAC 7% GTD SNR 04/05/2022 COP	0.02% International fixed interest	Colombia
NiSource Inc.	0.02% Other*	United States
Pinnacle West Capital Corporation	0.02% Other*	United States
AUSTRALIA(CMNWLTH) 2.75% SNR 21/05/2041 AUD100	0.02% International fixed interest	Australia
PVTPL COX COMMUNICATIONS INC NEW NT 3.5% 08-15-2027	0.02% International fixed interest	United States
SPARK INFRASTRUCTURE LTD	0.02% Other*	Australia
UNITED STATES TREAS NTS DTD 03/31/2017 1.875% DUE 03-31-2022 REG	0.02% International fixed interest	United States
UNILEVER PLC COMMON STOCK GBP.0311	0.02% International equities	UNITED KINGDOM
KOREA(REPUBLIC OF) 2.625% SNR 10/09/2035KRW	0.02% International fixed interest	Korea, Republic of
WUXI BIOLOGICS CAYMAN INC	0.02% International equities	Cayman Islands
NAVER CORP	0.02% International equities	Korea
DISH NETWORK CORP - A	0.02% International equities	United States
MSCI INC	0.02% International equities	United States
DELTA ELECTRONICS INC	0.02% International equities	Taiwan
JAPAN(GOVT OF) 0.1% SNR 20/09/25 JPY50000	0.02% International fixed interest	Japan
EQUITY LIFESTYLE PROPERTIES INC	0.02% Listed property	United States
APPLE INC COMMON STOCK USD.00001	0.02% International equities	UNITED STATES
1.450 BERKSHIRE HATHAWAY FIN 15-OCT-2030	0.02% International fixed interest	United States

UNITED STS TREAS NTS	.625% 11-30-2027	0.02% International fixed interest	United States
1.164 ZIMMER BIOMET HOLDINGS	15-NOV-2027	0.02% International fixed interest	United States
BECTON DICKINSON & 2.894%	DUE 06-06-2022	0.02% International fixed interest	United States
ROYAL DUTCH SHELL PLC-ADR		0.02% International equities	United Kingdom
5.441 AEROPORTI DI ROMA SPA	20-FEB-2023	0.02% International fixed interest	Italy
THERMO FISHER SCIENTIFIC INC		0.02% International equities	United States
FUT JUN 21 10 YR T-NOTES		0.02% International fixed interest	United States
LA Z BOY IN		0.02% International equities	United States
OWL ROCK CAPITAL CORP		0.02% International equities	United States
Outstanding Settlement Receipts - TWD		0.02% International equities	Taiwan
CIGNA CORP 2.375% DUE 03-15-2031	BEO	0.02% International fixed interest	United States
IHS MARKIT LTD		0.02% International equities	Bermuda
VERISK ANALYTICS INC COMMON STOCK	USD.001	0.02% International equities	UNITED STATES
5.250 HCA INC	15-JUN-2049	0.02% International fixed interest	United States
FRANCE(GOVT OF) 5.75% SNR 25/10/2032	EUR1	0.02% International fixed interest	France
UNITED STATES OF AMERICA TBOND	1.75% 11-15-2029	0.02% International fixed interest	United States
ORACLE CORP USD0.01		0.02% International equities	United States
YAMAHA CORP JPY50		0.02% International equities	Japan
JAPAN (GOVERNMENT OF)	2.0% 20/03/2042	0.02% International fixed interest	Japan
NOKIA CORP-SPON ADR		0.02% International equities	Finland
AUTOLIV INC		0.02% International equities	United States
1.500 COMCAST CORP	15-FEB-2031	0.02% International fixed interest	United States
CRODA INTL ORD GBP0.10609756		0.02% International equities	United Kingdom
CLOUDFLARE INC		0.02% International equities	United States
SHIZUOKA BANK LTD JPY		0.02% International equities	Japan
JAPAN(GOVT OF) 0.6% BDS 20/03/2023	JPY5000	0.02% International fixed interest	Japan
FORD MTR CR CO LLC 3.375% DUE 11-13-2025	BEO	0.02% International fixed interest	United States
JAPAN METROPOLITAN FUND INVEST		0.02% Listed property	Japan
UNITED STATES TREAS BDS TBOND FIXED 3%	02-15-2049	0.02% International fixed interest	United States
2.500 AMERICAN EXPRESS CO	30-JUL-2024	0.02% International fixed interest	United States
COMCAST CORP		0.02% International equities	United States
JAPAN(GOVT OF) 0.1% SNR 20/03/24	JPY50000	0.02% International fixed interest	Japan
CZECH(REP OF) 1.25% SNR 14/02/25	CZK10000	0.02% International fixed interest	Czech Republic
INTL FINANCE CORP 6.3% SNR 25/11/24	DUALCURR	0.02% International fixed interest	Multi-National Agency
AIA GROUP LTD COMMON STOCK		0.02% International equities	HONG KONG
MERLIN PROPERTIES SOCIMI SA		0.02% Listed property	Spain
TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK		0.02% International equities	JAPAN
BALL CORP COMMON STOCK		0.02% International equities	UNITED STATES
PRUDENTIAL PLC COMMON STOCK	GBP.05	0.02% International equities	UNITED KINGDOM
FORTINET INC COMMON STOCK	USD.001	0.02% International equities	UNITED STATES
MONDELEZ INTL INC FIXED .625% DUE	07-01-2022	0.02% International fixed interest	United States
HERMES INTERNATIONAL		0.02% International equities	France
THK CO LTD		0.02% International equities	Japan
NEW YORK TIMES CO CLASS A COM	USD0.10	0.02% International equities	United States
GNMA II JUMBOS 3% 30 YEARS SETTLES	APRIL	0.02% International fixed interest	United States
TOKYO ELECTRON LTD JPY		0.02% International equities	Japan
UNITED KINGDOM(GOVERNMENT OF) 0.125%	IDX/LKD 22/03/26 GBP	0.02% International fixed interest	United Kingdom
COLOMBIA(REPUBLIC OF)	7.5% BD 26/08/2026	0.02% International fixed interest	Colombia
PARAGUAY (REPUBLIC 5% SNR 15/04/2026	USD200000	0.02% International fixed interest	Paraguay
SINGAPORE(GOVT OF) 1.25% SNR 01/10/21	SGD1000	0.02% International fixed interest	Singapore
DEUTSCHE TELEKOM INTL FIN	4.25% 13/07/2022	0.02% International fixed interest	Germany
EVERGREEN MARINE CORPORATION		0.02% International equities	Taiwan
FIRST INDUSTRIAL REALTY TRUST		0.02% Listed property	United States
Outstanding Settlement Receipts - HKD		0.02% International equities	Hong Kong
AGILENT TECHNOLOGIES INC		0.02% International equities	United States
ARGOSY PROPERTY LIMITED		0.02% Australasian equities	New Zealand
UNITED STATES TREAS BDS 2.25% 08-15-2049		0.02% International fixed interest	United States
New Zealand Dollar Custodial Account – MITNZ Commodities Portfolio		0.02% Commodities	New Zealand
MALAYSIA (GOVT OF) 3.502% SNR 31/05/2027	MYR	0.02% International fixed interest	Malaysia
4.750 INTEL CORP 25-MAR-2050		0.02% International fixed interest	United States
CREDIT SUISSE GROUP AG .65% 14/01/2028		0.02% International fixed interest	Switzerland
MORGAN STANLEY FLTG RT .985% DUE	12-10-2026	0.02% International fixed interest	United States
UNITED STATES TREAS BILLS 0% TBILL	04-27-2021	0.02% International fixed interest	United States
UNITED STATES TREAS NTS FIXED 2.625%	12-31-2025	0.02% International fixed interest	United States
BARCLAYS PLC 3.25% SNR 12/02/2027	GBP	0.02% International fixed interest	United Kingdom
ADYEN NV COMMON STOCK	EUR.01	0.02% International equities	NETHERLANDS
3.700 CHARTER COMM OPT LLC/CAP	01-APR-20	0.02% International fixed interest	United States
ADIENT PLC		0.02% International equities	Ireland
FRANCE(GOVT OF) 0% SNR 25/11/2029	EUR1'REGS	0.02% International fixed interest	France
COUPANG INC COM CL A SHS ORD		0.02% International equities	United States
1.200 APPLE INC	08-FEB-2028	0.02% International fixed interest	United States
TAIHEIYO CEMENT CORPORATION		0.02% International equities	Japan
CAPRI HOLDINGS LTD COM NPV		0.02% International equities	British Virgin Islands
US Treasury Notes/Bonds 1.5% 15/02/2030		0.02% International fixed interest	United States
3.450 ALABAMA POWER CO	01-OCT-2049	0.02% International fixed interest	United States
UNITED STATES OF AMER TREAS BD 2.375%	5-15-2027	0.02% International fixed interest	United States
ITALY(REP OF) 2.95% BDS 01/09/38	EUR1000	0.02% International fixed interest	Italy
COLOMBIA(REP OF) 4.5% SNR MTN 15/03/2029	USD	0.02% International fixed interest	Colombia
WESTPAC BKG CORP 2.125% SNR 02/05/2025	GBP	0.02% International fixed interest	Australia
2.125 INTERCONTINENTAL HOTELS	24-AUG-202	0.02% International fixed interest	United Kingdom
JAPAN(GOVT OF) 0% T-BILL 05/04/2021	JPY	0.02% International fixed interest	Japan
INDONESIA(REP OF) 1.45% SNR 18/09/26	EUR1000	0.02% International fixed interest	Indonesia
JAPAN(GOVT OF) 0.1% SNR 20/12/27	JPY50000	0.02% International fixed interest	Japan
IDEX CORP COMMON STOCK	USD.01	0.02% International equities	UNITED STATES
UTD STATES TREAS .375% DUE 03-31-2022		0.02% International fixed interest	United States
2.850 NVIDIA CORP	01-APR-2030	0.02% International fixed interest	United States
New Zealand Dollar Custodial Account – MITNZ Listed Infrastructure Portfolio		0.02% Other*	New Zealand
GOLDMAN SACHS GROUP INC 4.223% 05-01-2029		0.02% International fixed interest	United States
AMGEN INC		0.02% International equities	United States

Eiffage SA	0.02% Other*	France
JAPAN GOVT CPI IDX/LKD 10/03/2028	0.02% International fixed interest	Japan
LEGAL + GENERAL GROUP PLC COMMON STOCK GBP.025	0.02% International equities	UNITED KINGDOM
SEKISUI HOUSE LTD COMMON STOCK	0.02% International equities	JAPAN
CVS HEALTH CORP 1.875% DUE 02-28-2031	0.02% International fixed interest	United States
QUEST DIAGNOSTICS 2.8% DUE 06-30-2031	0.02% International fixed interest	United States
TOTO LTD JPY50	0.02% International equities	Japan
TE CONNECTIVITY LTD COMMON STOCK CHF.57	0.02% International equities	SWITZERLAND
NITTO DENKO CORPORATION	0.02% International equities	Japan
0.481 GOLDMAN SACHS GROUP INC 27-JAN-202	0.02% International fixed interest	United States
JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2020 REG	0.02% International fixed interest	United States
BELLIS ACQUISITION 3.25% GTD 16/02/2026 GBP	0.02% International fixed interest	United Kingdom
UNITED STATES TREAS NTS DTD 832 2.875% DUE 05-31-2025 REG	0.02% International fixed interest	United States
CHINA AIRLINES LTD	0.02% International equities	Taiwan
Office 13	0.02% Unlisted property	Australia
ENNOSTAR INC TWD10	0.02% International equities	Taiwan
HOWMET AEROSPACE I COM USD	0.02% International equities	United States
NEWS CORP	0.02% International equities	United States
VITAL HEALTHCARE PROPERTY TRUST	0.02% Australasian equities	New Zealand
UNITED STATES TREAS NTS DTD 08/15/2012 1.625% DUE 08-15-2022 REG	0.02% International fixed interest	United States
UNITED MEXICAN STATES 7.75% 29/05/31	0.02% International fixed interest	Mexico
UNITED STATES TREAS NTS 2.75% DUE 08-31-2025 REG	0.02% International fixed interest	United States
3.875 T-MOBILE USA INC 15-APR-2030	0.02% International fixed interest	United States
KLA TENCOR CORPORATION COM USD 0.01	0.02% International equities	United States
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	0.02% International fixed interest	United States
AFTERPAY LIMITED	0.02% Australasian equities	Australia
MMIT Midtown Holdings, LLC ("Midtown")	0.02% Other*	United States
SPAIN(KINGDOM OF) 4.7% SNR 30/07/2041 EUR1000	0.02% International fixed interest	Spain
FRANCE(GOVT OF) 4.25% SNR 25/10/2023 EUR1	0.02% International fixed interest	France
TEXAS INSTRUMENTS INC COMMON STOCK USD1.0	0.02% International equities	UNITED STATES
KILROY REALTY CORP	0.02% Listed property	United States
4.750 ZF NA CAPITAL 29-APR-2025	0.02% International fixed interest	Germany
Office 12	0.02% Unlisted property	Australia
ING GROEP N V FIXED 3.95% DUE 03-29-2027	0.02% International fixed interest	Netherlands
DEUTSCHE BANK AG 1.875%-FRN GTD 22/12/28GBP	0.02% International fixed interest	Germany
VF CORPORATION	0.02% International equities	United States
APT PIPELINES LTD 4.25% DUE 07-15-2027	0.02% International fixed interest	Australia
Energy6	0.02% Other*	India
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.02% International equities	China
UNITED STS TREAS NTS 1.125% DUE 02-15-2031 REG	0.02% International fixed interest	United States
COMMVAULT SYSTEMS INC	0.02% International equities	United States
2.150 PHILLIPS 66 15-DEC-2030	0.02% International fixed interest	United States
INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.02% International equities	UNITED STATES
UNITED STS TREAS NTS .375% DUE 09-30-2027 REG	0.02% International fixed interest	United States
JAPAN (GOVERNMENT OF) .1% 20/12/2028	0.02% International fixed interest	Japan
HON HAI PRECISION INDUSTRY	0.02% International equities	Taiwan
HDFC BANK LTD	0.02% International equities	India
MCKESSON CORP	0.02% International equities	United States
NATL AUSTRALIA BK 1.375% SNR MTN 30/08/28 EUR	0.02% International fixed interest	Australia
SUMMIT INDUSTRIAL INCOME REIT	0.02% Listed property	Canada
LENDLEASE CORPORATION LIMITED	0.02% Listed property	Australia
SUMITOMO MITSUI FINL GROUP INC FIXED 3.04% 07-16-2029	0.02% International fixed interest	Japan
JAPAN(GOVT OF) 0.6% SNR 20/12/36 JPY50000	0.02% International fixed interest	Japan
1.250 CREDIT SUISSE GROUP AG 17-JUL-2025	0.02% International fixed interest	Switzerland
NYKREDIT REALKREDI 0.625% SNR NPF 17/01/25 EUR	0.02% International fixed interest	Denmark
INTERNATIONAL BK FOR RECON & DEV GLOBAL NT FLTGT VAR RT DUE 08-19-2027 REG	0.02% International fixed interest	United States
AT+T INC COMMON STOCK USD1.0	0.02% International equities	UNITED STATES
TRAVELERS COS INC 4.05% DUE 03-07-2048	0.02% International fixed interest	United States
NOVO NORDISK A S	0.02% International equities	Denmark
2.500 DANSKE BANK A/S 21-JUN-2029	0.02% International fixed interest	Denmark
COLOMBIA(REPUBLIC OF) 6.0% 28/04/2028	0.02% International fixed interest	Colombia
Tokyo Gas Co Ltd	0.02% Other*	Japan
SAUDI ARABIAN OIL 3.5% SNR MTN 16/04/2029 USD	0.02% International fixed interest	Saudi Arabia
STRIDE STAPLED GRP NPV UNITS	0.02% Australasian equities	New Zealand
DAIICHI SANKYO COMPANY LIMITED	0.02% International equities	Japan
SOCIETE GENERALE 0.875% SNR NPF 24/09/29EUR	0.02% International fixed interest	France
ESSITY AB 1.625% GTD SNR 30/03/27 EUR	0.02% International fixed interest	Sweden
NOKIA OYJ 3.125% SNR 15/05/2028 EUR	0.02% International fixed interest	Finland
UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15-2029 REG	0.02% International fixed interest	United States
UGI Corporation	0.02% Other*	United States
AMERISOURCEBERGEN CORP	0.02% International equities	United States
UNITED STATES TREAS BDS 4.375% DUE 11-15-2039	0.02% International fixed interest	United States
MALAYSIA (GOVT OF) 3.478% GTD 14/06/2024MYR	0.02% International fixed interest	Malaysia
CANADA(GOVT OF) 2.5% BDS 01/06/24 CAD1000	0.02% International fixed interest	Canada
PERRIGO CO LTD COM EUR 0.001	0.02% International equities	Ireland
CITRIX SYSTEMS INC	0.02% International equities	United States
BP CAP MKTS AMER FIXED 3.017% DUE 01-16-2027	0.02% International fixed interest	United States
KYUSHU ELECTRIC POWER	0.02% International equities	Japan
HUBBELL INC COMMON STOCK USD.01	0.02% International equities	UNITED STATES
NORTHUMBRIAN WTR F 1.625% GTD SNR 11/10/26 GBP	0.02% International fixed interest	United Kingdom
1.000 NATIONWIDE BLDG SOCIETY 24-JAN-202	0.02% International fixed interest	United Kingdom
SHIMADZU CORP	0.02% International equities	Japan
HSBC HLDGS PLC 6.1% DUE 01-14-2042	0.02% International fixed interest	United Kingdom
COLOMBIA(REP OF) 7% NTS 30/06/32 COP"B"REGS	0.02% International fixed interest	Colombia
Office 14	0.02% Unlisted property	Australia
CNA FINANCIAL CORP	0.02% International equities	United States
TOKYO ELECTRON LTD COMMON STOCK	0.02% International equities	JAPAN
BAIDU INC -SPON ADR	0.02% International equities	Cayman Islands
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	0.02% International fixed interest	Belgium

VERIZON 5.5% DUE 03-16-2047	0.02% International fixed interest	United States
BQE FED CRED MUT 1.75% SNR EMTN 15/03/29EUR	0.02% International fixed interest	France
NEW ORIENTAL EDUCA 2.125% SNR 02/07/2025USD	0.02% International fixed interest	China
SAFESTORE HOLDINGS PLC	0.02% Listed property	United Kingdom
BAIDU INC 2.375% 10-09-2030	0.02% International fixed interest	China
VERISIGN INC	0.02% International equities	United States
BRIXMOR OPER 4.05% DUE 07-01-2030	0.02% International fixed interest	United States
UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG	0.02% International fixed interest	United States
SUNAC SERVICES HOLDINGS LTD	0.02% Listed property	Cayman Islands
TERNA SPA	0.02% Other*	Italy
TARGET CORPORATION	0.02% International equities	United States
HILTON WORLDWIDE H COM USD 0.01	0.02% International equities	United States
Severn Trent Plc	0.02% Other*	United Kingdom
INTERCONTINENTAL 3.75% DUE 12-01-2025	0.02% International fixed interest	United States
SIEMENS AG REG COMMON STOCK NPV	0.02% International equities	GERMANY
GBP BNP PARIBAS A/C	0.02% International equities	United Kingdom
ABBVIE INC 3.375% DUE 11-14-2021	0.02% International fixed interest	United States
KOREA(REPUBLIC OF) 2.25% SNR 10/09/23 KRW10000	0.02% International fixed interest	Korea, Republic of
UNIBAIL-RODAMCO-WE 2% GTD SNR 29/06/2032EUR	0.02% International fixed interest	France
JAPAN (10 YR 0.1% .1% 20/12/2029	0.02% International fixed interest	Japan
PVTPL OCEAN TRAILS CLO VI/OCEAN TRAILS SER 16-6A CL ARR FLTGT RT 07-15-2028	0.02% International fixed interest	United States
Storage2	0.02% Other*	Japan
JAPAN(GOVT OF) 1% SNR 20/03/2022 JPY50000	0.02% International fixed interest	Japan
Atmos Energy Corporation	0.02% Other*	United States
UNITED STS TREAS NTS DTD 01/31/2021 .125% 01-31-2023	0.02% International fixed interest	United States
AMER MOVIL SAB DE 3.625% DUE 04-22-2029	0.02% International fixed interest	Mexico
UTD STATES TREAS .125% DUE 07-15-2023	0.02% International fixed interest	United States
CCR S.A.	0.02% Other*	Brazil
ONEMAIN FINL ISSU SRS 18-1A CLS A 3.3% 03-14-2029	0.02% International fixed interest	United States
SK HYNIX INC	0.02% International equities	Korea
MANULIFE FINL CORP 4.15% DUE 03-04-2026	0.02% International fixed interest	Canada
CLP Holdings Limited	0.02% Other*	Hong Kong
UNITED STATES TREAS NTS DTD 03/31/2020 .5% DUE 03-31-2025 REG	0.02% International fixed interest	United States
TARGET CORP COMMON STOCK USD.0833	0.02% International equities	UNITED STATES
GEA GROUP AG COMMON STOCK	0.02% International equities	GERMANY
TELSTRA CORPORATION 3.125% DUE 04-07-2025 BEO	0.02% International fixed interest	Australia
1.750 BANCO DE SABADELL SA 10-MAY-2024	0.02% International fixed interest	Spain
LONG GILT FUTURE IFL 28-JUN-2021	0.02% International fixed interest	United Kingdom
Renewable Energy1	0.02% Other*	Portugal
UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG	0.02% International fixed interest	United States
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050	0.02% International fixed interest	United States
SSGA SPDR ETFs E I BB SPDR BARC EMG MARKETS LO	0.02% International fixed interest	Emerging Markets R
NATL RURAL UTILS 3.4% DUE 02-07-2028	0.02% International fixed interest	United States
UK(GOVT OF) 4.5% BDS 07/09/2034 GBP	0.02% International fixed interest	United Kingdom
TEIJIN LTD JPY50	0.02% International equities	Japan
METROPOLITAN LIFE GLOBAL FDG I MEDIUM TE1.55% DUE 01-07-2031 BEO	0.02% International fixed interest	United States
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	0.02% International fixed interest	Switzerland
VECTOR LIMITED	0.02% Australasian equities	New Zealand
Communications1	0.02% Other*	Czech Republic
GLAXOSMITHKLINE 6.375% DUE 05-15-2038	0.02% International fixed interest	United Kingdom
LILLY (ELI) & CO USD	0.02% International equities	United States
NEXTERA ENERGY CAP STEP CPN 2.403% DUE 09-01-2021	0.02% International fixed interest	United States
GOURMET MASTER TWD	0.02% International equities	Cayman Islands
ROYAL BK OF CANADA 1.375% SNR 09/12/24 GBP1000	0.02% International fixed interest	Canada
UNITED STATES OF AMER TREAS NOTES 0.375% 11-30-2025	0.02% International fixed interest	United States
Essential Utilities Inc Com	0.02% Other*	United States
UNITED STS TREAS 0.375% 12-31-2025	0.02% International fixed interest	United States
FRANCE(GOVT OF) 5.5% SNR 25/04/29 EUR1'REGS	0.02% International fixed interest	France
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES APRIL	0.02% International fixed interest	United States
5.500 ROYAL CARIBBEAN CRUISES 01-APR-202	0.02% International fixed interest	United States
AT&T INC FIXED 1.6% DUE 05-19-2028	0.02% International fixed interest	United States
SANTANDER UK GROUP HLDGS PLC 3.823% 11-03-2028	0.02% International fixed interest	United Kingdom
3.750 WPP FINANCE SA 19-MAY-2032	0.02% International fixed interest	United Kingdom
UNITED STATES OF AMER TREAS NOTES DTD 09/30/2020 .25% 09-30-2025	0.02% International fixed interest	United States
EQUINOR ASA 2.375% DUE 05-22-2030 REG	0.02% International fixed interest	Norway
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040	0.02% International fixed interest	United States
UNITED STATES OF AMER TREAS NOTES DTD 10/31/2020 .25% 10-31-2025	0.02% International fixed interest	United States
1.122 CITIGROUP INC 28-JAN-2027	0.02% International fixed interest	United States
CARVANA CO	0.02% International equities	United States
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	0.02% International fixed interest	United States
U S BANCORP MEDIUM 2.375% DUE 07-22-2026	0.02% International fixed interest	United States
WATERS CORP COMMON STOCK USD.01	0.02% International equities	UNITED STATES
1.250 LYB INT FINANCE III 01-OCT-2025	0.02% International fixed interest	United States
BBVA(BILB-VIZ-ARG) 0.5% SNR NPF 14/01/2027 EUR	0.02% International fixed interest	Spain
L OREAL COMMON STOCK EUR.2	0.02% International equities	FRANCE
COMCAST CORP NEW 4.75% DUE 03-01-2044	0.02% International fixed interest	United States
Water1	0.02% Other*	UK
RIO TINTO FIN USA 5.2 DUE 11-02-2040	0.02% International fixed interest	Australia
AIR WATER INC	0.02% International equities	Japan
US TREASURY N/B 2.375% 05-15-2029	0.02% International fixed interest	United States
TELEFONICA EMISION 1.069% GTD SNR 05/02/24 EUR	0.02% International fixed interest	Spain
MONDELEZ INTL INC 0.25% 03-17-2028	0.02% International fixed interest	United States
KUBOTA CORP COMMON STOCK	0.02% International equities	JAPAN
PNC BK N A PITT PA 3.25% DUE 06-01-2025	0.02% International fixed interest	United States
BILIBILI INC	0.02% International equities	Cayman Islands
UNION PAC CORP 3.375% DUE 02-01-2035	0.02% International fixed interest	United States
UNITED STATES TREAS NTS DTD 07/31/2015 2% DUE 07-31-2022 REG	0.02% International fixed interest	United States
INTERCONTINENTAL HOTELS GROUP PLC	0.02% International equities	United Kingdom
WASTE CONNECTIONS 2.6% DUE 02-01-2030	0.02% International fixed interest	United States

JAMES HARDIE INDUSTRIES PLC	0.02% Australasian equities	Ireland
UNITED URBAN INVESTMENT CORP	0.02% Listed property	Japan
CITIGROUP INC 4.65% DUE 07-30-2045	0.02% International fixed interest	United States
UTD STATES TREAS 1.75% DUE 05-15-2022	0.02% International fixed interest	United States
UTD STATES TREAS 1.75% DUE 06-30-2022	0.02% International fixed interest	United States
UK(GOVT OF) 4% GILT GTD 07/03/22 GBP	0.02% International fixed interest	United Kingdom
UNITED STATES TREAS NTS 2.875% 08-15-2028	0.02% International fixed interest	United States
POSCO	0.02% International equities	Korea
INTERTEK GROUP PLC COMMON STOCK GBP.01	0.02% International equities	UNITED KINGDOM
3.458 BANK OF AMERICA CORP 15-MAR-2025	0.02% International fixed interest	United States
RELX PLC	0.02% International equities	United Kingdom
GOLDMAN SACHS GROUP INC 1.093% DUE 12-09-2026 REG	0.02% International fixed interest	United States
UTD STATES TREAS 1.375% DUE 08-31-2026	0.02% International fixed interest	United States
WESTPAC NZD COLL	0.02% New Zealand fixed interest	New Zealand
UNITED STS TREAS NTS .5% 10-31-2027	0.02% International fixed interest	United States
3.375 SYNGENTA FINANCE NV 16-APR-2026	0.02% International fixed interest	Switzerland
SPAIN(KINGDOM OF) 1.6% SNR 30/04/2025 EUR1000	0.02% International fixed interest	Spain
SOUTHERN COPPER CORPORATION	0.02% International equities	United States
AUTODESK INC COMMON STOCK USD.01	0.02% International equities	UNITED STATES
NEW ORIENTAL EDUCA SPON ADS EA REP 1 ORD SHS	0.02% International equities	Cayman Islands
CELLNEX TELECOM SA 1.875% SNR 26/06/2029EUR	0.02% International fixed interest	Spain
INTERTEK GROUP INC	0.02% International equities	United Kingdom
VITASOY INTL HOLDINGS LTD COMMON STOCK	0.02% International equities	HONG KONG
Income Due - JPY	0.02% International equities	Japan
FRANCE(GOVT OF) 1.75% SNR 25/11/2024 EUR1	0.02% International fixed interest	France
CF INDUSTRIES HOLDINGS INC	0.02% International equities	United States
DAI NIPPON PRINTING CO LTD	0.02% International equities	Japan
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030	0.02% International fixed interest	Germany
7.125 SPRINT CORP 15-JUN-2024	0.02% International fixed interest	United States
JAPAN(GOVT OF) 2.1% SNR 20/12/27 JPY50000	0.02% International fixed interest	Japan
COOPERATIEVE 5.25% DUE 05-24-2041	0.02% International fixed interest	Netherlands
HEALTHCARE REALTY TRUST INC	0.02% Listed property	United States
SIX FLAGS ENTERTAINMENT CORP	0.02% International equities	United States
FEDERAL HOME LN MTG CORP POOL #G05725 4.5% 11-01-2039 BEO	0.02% International fixed interest	United States
Portland General Electric Company	0.02% Other*	United States
PHILIPPINES(REP OF 3.9% SNR 26/11/22 DUAL CURR	0.02% International fixed interest	Philippines
MARS INC 1.625% 07-16-2032	0.02% International fixed interest	United States
UNITED STATES TREAS NTS 1.125% DUE 02-28-2027	0.02% International fixed interest	United States
UNITED STS TREAS NTS DTD .125% 01-15-2024	0.01% International fixed interest	United States
JUNIPER NETWORK INC	0.01% International equities	United States
GILEAD SCIENCES INC	0.01% International equities	United States
NATIONWIDE B/S 5.875%-FR PERP GBP1000'REGS	0.01% International fixed interest	United Kingdom
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	0.01% International fixed interest	United States
HASBRO INC	0.01% International equities	United States
3.400 DAIMLER FINANCE NA LLC 22-FEB-2022	0.01% International fixed interest	Germany
Retail 40	0.01% Unlisted property	N/A
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES MAY	0.01% International fixed interest	United States
MCKESSON CORP 3.125% SNR 17/02/2029 GBP	0.01% International fixed interest	United States
PVTP L CCO HLDGS LLC/CCO HLDGS CAP CORP BNDS 5.5% DUE 05-01-2026	0.01% International fixed interest	United States
UNITED STS TREAS NTS 0.5% 08-31-2027	0.01% International fixed interest	United States
UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG	0.01% International fixed interest	United States
21VIANET GROUP INC	0.01% Listed property	Cayman Islands
JAPAN(GOVT OF) 0.8% SNR 20/09/22 JPY50000	0.01% International fixed interest	Japan
MCDONALDS CORP 4.45% DUE 03-01-2047 REG	0.01% International fixed interest	United States
PENTAIR PLC COMMON STOCK USD.01	0.01% International equities	UNITED KINGDOM
PVTP L SIRIUS XM RADIO INC 4.125% DUE 07-01-2030/06-11-2020 BEO	0.01% International fixed interest	United States
JAPAN(GOVT OF) 0.1% SNR 20/03/25 JPY50000	0.01% International fixed interest	Japan
UNITED STATES TREAS NTS 2.875% TNOTE 07-31-2025	0.01% International fixed interest	United States
BBVA(BILB-VIZ-ARG) 5.875%-FRN PERP EUR200000'5	0.01% International fixed interest	Spain
JAPAN(GOVT OF) 0.1% SNR 20/09/23 JPY50000	0.01% International fixed interest	Japan
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
China Gas Holdings Limited	0.01% Other*	Hong Kong
SIEMENS 3.3% DUE 09-15-2046	0.01% International fixed interest	Germany
0.550 APPLE INC 20-AUG-2025	0.01% International fixed interest	United States
SAP SE COMMON STOCK	0.01% International equities	GERMANY
UTD STATES TREAS 1.75% DUE 12-31-2024	0.01% International fixed interest	United States
KONINKLIJKE VOPAK NV	0.01% Other*	Netherlands
CN LT & PWR CO 4.3% DUE 04-15-2044	0.01% International fixed interest	United States
WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.01% International equities	UNITED STATES
AIB GROUP PLC 6.25%-FRN PERP EUR200000	0.01% International fixed interest	Ireland
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	0.01% International fixed interest	United States
3.885 STANDARD CHARTERED PLC 15-MAR-2024	0.01% International fixed interest	United Kingdom
UK(GOVT OF) 4.5% SNR 07/12/2042 GBP1000	0.01% International fixed interest	United Kingdom
FABEGE AB NPV POST SPLIT	0.01% Listed property	Sweden
3M CO 4.0% 09-14-2048	0.01% International fixed interest	United States
SIAM CEMENT PCL NVDR-NON VTG	0.01% International equities	Thailand
KIMBERLY CLARK 6.625% DUE 08-01-2037	0.01% International fixed interest	United States
METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.01% International equities	UNITED STATES
UDR INC MEDIUM TERM NTS CORP 3.0% 08-15-2031	0.01% International fixed interest	United States
UK(GOVT OF) 1.75% GILT SNR 09/22 GBP	0.01% International fixed interest	United Kingdom
New Zealand Dollar Custodial Account – MITNZ Listed Property Portfolio	0.01% Listed property	New Zealand
AIR NEW ZEALAND LTD	0.01% Australasian equities	New Zealand
FORMFACTOR INC	0.01% International equities	United States
CASTELLUM AB	0.01% Listed property	Sweden
HEARTLAND GROUP HLNPV	0.01% Australasian equities	New Zealand
3.000 AMERICAN TOWER CORP 15-JUN-2023	0.01% International fixed interest	United States
BROADCOM INC 4.75% 04-15-2029	0.01% International fixed interest	United States
JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.01% International equities	UNITED STATES

UNITED STS TREAS	0.625% 12-31-2027	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
FRANCE(GOVT OF)	4.5% 25/04/2041	0.01% International fixed interest	France
FRANCE(GOVT OF) 3.25% SNR 25/05/2045	EUR1	0.01% International fixed interest	France
KIMCO RLTY CORP 3.3% DUE 02-01-2025		0.01% International fixed interest	United States
CIGNA CORP COMMON STOCK USD.01		0.01% International equities	UNITED STATES
PVTPL MICROCHIP TECHNOLOGY INC .972% DUE02-15-2024 BEO		0.01% International fixed interest	United States
EUR BNP PARIBAS A/C		0.01% International equities	Residual Europe
TERNA SPA 0.75% SNR EMTN 24/07/32 EUR		0.01% International fixed interest	Italy
UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046		0.01% International fixed interest	United States
TARGET CORP 4% DUE 07-01-2042		0.01% International fixed interest	United States
PVTPL T-MOBILE USA INC	3.875% DUE 04-15-2030	0.01% International fixed interest	United States
SEKISUI HOUSE REIT INC		0.01% Listed property	Japan
CONAGRA BRANDS INC		0.01% International equities	United States
DISNEY WALT CO 3% DUE 07-30-2046		0.01% International fixed interest	United States
4.250 CVS HEALTH CORP 01-APR-2050		0.01% International fixed interest	United States
APA GROUP		0.01% Other*	Australia
UTD STATES TREAS .5% DUE 03-15-2023		0.01% International fixed interest	United States
UNITED STS TREAS NTS UNITED STS TREAS NTS .375% DUE 07-31-2027 REG		0.01% International fixed interest	United States
COVENTRY BS 1.875% SNR 24/10/2023 GBP		0.01% International fixed interest	United Kingdom
ORSTED A/S 4.875% SNR 12/01/2032 GBP		0.01% International fixed interest	Denmark
UNITED STATES TREAS NTS 2 DUE	11-15-2021	0.01% International fixed interest	United States
BAXTER INTL INC COM US\$1		0.01% International equities	United States
PVTPL 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
UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG		0.01% International fixed interest	United States
LIONS GATE ENTERTA VOTING SHARES CL A		0.01% International equities	Canada
UNI-PRESIDENT ENTERPRISES CORPORATION		0.01% International equities	Taiwan
ITALY(REP OF) 2.45% SNR 01/09/33 EUR1000		0.01% International fixed interest	Italy
AUTONATION INC		0.01% International equities	United States
ALLIANT ENERGY CORP		0.01% Other*	United States
NORDEA BANK ABP 1.125% SNR 12/02/2025	EUR	0.01% International fixed interest	Sweden
HANKYU HANSHIN HOLDINGS NPV		0.01% International equities	Japan
NEXTERA ENERGY INC COMMON STOCK USD.01		0.01% International equities	UNITED STATES
ARVIDA GROUP LIMITED		0.01% Australasian equities	New Zealand
Transmission & Distribution1		0.01% Other*	New Zealand
TEXAS INSTRUMENTS USD1		0.01% International equities	United States
MICROSOFT CORP 5.2% DUE 06-01-2039		0.01% International fixed interest	United States
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG		0.01% International fixed interest	United States
SPIRAX SARCO ENGINEERING PLC COMMON STOCK GBP.269231		0.01% International equities	UNITED KINGDOM
0.950 NEW YORK LIFE GLOBAL FDG 24-JUN-20		0.01% International fixed interest	United States
SIGNATURE BANK COMMON STOCK USD.01		0.01% International equities	UNITED STATES
MEITUAN 3.05% SNR 28/10/30 USD1000		0.01% International fixed interest	China
UNITED STATES TREAS NTS 2.75% DUE	11-15-2023 REG	0.01% International fixed interest	United States
UBS GROUP AG 5.0% 31/12/2049		0.01% International fixed interest	Switzerland
0.950 JOHNSON & JOHNSON 01-SEP-2027		0.01% International fixed interest	United States
SUMITOMO WAREHOUSE ORD SHS		0.01% International equities	Japan
Airport3		0.01% Other*	Australia
SUEZ COMMON STOCK EUR4.0		0.01% International equities	FRANCE
UTD PARCEL SVC INC 6.2% DUE 01-15-2038		0.01% International fixed interest	United States
BNP PARIBAS SR NON PFD 144A MED TERM NT PROGRAM BOOK ENTRY 3.5% 03-01-2023		0.01% International fixed interest	France
ASSIC GENERALI SPA 5.125% GTD SNR	16/09/24 EUR	0.01% International fixed interest	Italy
CITY DEVELOPMENTS SGD0.50		0.01% Listed property	Singapore
UNITED STATES TREAS BDS	1.375% 11-15-2040	0.01% International fixed interest	United States
BNP PARIBAS 1.25% 13/07/2031		0.01% International fixed interest	France
NORFOLK SOUTHN 3.4% DUE 11-01-2049		0.01% International fixed interest	United States
KBC GROUP NV COMMON STOCK		0.01% International equities	BELGIUM
COLGATE-PALMOLIVE CO 4% DUE	08-15-2045	0.01% International fixed interest	United States
UK(GOVT OF) 4.25% GILT GTD 07/09/39 GBP		0.01% International fixed interest	United Kingdom
JAPAN(GOVT OF) 0.1% SNR 20/09/28	JPY50000	0.01% International fixed interest	Japan
UNITED STATES TREAS NTS T-NOTE	2.25% 03-31-2026	0.01% International fixed interest	United States
CREDIT SUISSE GP 7.25%-FRN PERP	USD200000	0.01% International fixed interest	Switzerland
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
SINGAPORE(GOVT OF) 1.75% SNR 01/04/22	SGD1000	0.01% International fixed interest	Singapore
CAMDEN PPTY TR 2.8% DUE	05-15-2030/04-20-2020 REG	0.01% International fixed interest	United States
UNITED KINGDOM(GOVERNMENT OF) 3.25% GILTDUE 22/01/2044		0.01% International fixed interest	United Kingdom
PROLOGIS L P 2.25% 30/06/2029		0.01% International fixed interest	United States
JAPAN 10 YEAR ISSUE .1% 20/09/2030		0.01% International fixed interest	Japan
FRANCE(GOVT OF) 0.75% SNR 25/11/2028	EUR1	0.01% International fixed interest	France
Promotora y Operadora de Infraestructura SA		0.01% Other*	Mexico
JAPAN(GOVT OF) 2.1% SNR 20/03/29	JPY50000	0.01% International fixed interest	Japan
TERUMO CORP COMMON STOCK		0.01% International equities	JAPAN
Outstanding Settlement Receipts - NZD		0.01% Australasian equities	New Zealand
UNITED STATES TREAS NTS 2.125% 03-31-2024		0.01% International fixed interest	United States
COLOMBIA(REP OF) 6% GTD SNR 28/04/2028	COP	0.01% International fixed interest	Colombia
ONEMAIN HOLDINGS INC		0.01% International equities	United States
Outstanding Settlement Receipts - KRW		0.01% International equities	Korea
Renewable Energy2		0.01% Other*	Portugal
UNITED STATES TREAS BDS DTD 11/15/2020	1.625% 11-15-2050	0.01% International fixed interest	United States
AVINOR AS 1.25% SNR EMTN 09/02/27 EUR		0.01% International fixed interest	Norway
FERGUSON PLC COMMON STOCK GBP.1		0.01% International equities	UNITED KINGDOM
ITALY(REP OF) 6% SNR 01/05/2031	EUR1000	0.01% International fixed interest	Italy
BANK CENTRAL ASIA PT		0.01% International equities	Indonesia
DP WORLD PLC 2.375% SNR MTN 25/09/26 EUR		0.01% International fixed interest	United Arab Emirate
FNMA POOL #FM3221 3.5% 01-01-2050 BEO		0.01% International fixed interest	United States
UNITED STATES TREAS NTS DTD 12/31/2015	2.125% DUE 12-31-2022 REG	0.01% International fixed interest	United States

ORACLE CORP 6.5% DUE 04-15-2038	0.01% International fixed interest	United States
APPLE INC 1.125% SNR 11/05/25 USD1000	0.01% International fixed interest	United States
DOMINICAN REPUBLIC 7.45% 30/04/2044	0.01% International fixed interest	Dominican Republic
SUMCO CORPORATION	0.01% International equities	Japan
MAKITA CORPORATION JPY50	0.01% International equities	Japan
CHOICE HOTELS INTERNATIONAL INC	0.01% Listed property	United States
AVALONBAY CMNTYS INC FIXED 3.3% 06-01-2029 REG	0.01% International fixed interest	United States
SACI FALABELLA 3.75% 10-30-2027	0.01% International fixed interest	Chile
ABBVIE INC COM USD0.01	0.01% International equities	United States
SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 4% 12-31-2250	0.01% International fixed interest	United States
ROMANIA(REP OF) 1.375% SNR MTN 02/12/29 EUR	0.01% International fixed interest	Romania
RBS COLLATERAL AC	0.01% International equities	United States
BANCO SANTANDER 5.25%-FRN PERP EUR200000	0.01% International fixed interest	Spain
FRANCE(GOVT OF) 4.75% SNR 25/04/2035 EUR1	0.01% International fixed interest	France
BLACKSTONE 1.0% 05/10/2026	0.01% International fixed interest	United States
BANCO BRADESCO SA-PREF	0.01% International equities	Brazil
BROADCOM CORP COM USD1.00	0.01% International equities	United States
CLARION FUNDING PL 2.625% SNR SEC 18/01/29 GBP	0.01% International fixed interest	United Kingdom
UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND	0.01% International fixed interest	United States
JAPAN(GOVT OF) 0.1% SNR 20/03/29 JPY50000	0.01% International fixed interest	Japan
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	0.01% International fixed interest	United States
EQUATE PETROCHEMIC 4.25% GTD SNR 03/11/26 USD	0.01% International fixed interest	Kuwait
CARDINAL HEALTH INC	0.01% International equities	United States
COVENTRY BS 1% SNR EMTN 21/09/2025 GBP	0.01% International fixed interest	United Kingdom
Infrastrutture Wireless Italiane S.p.A.	0.01% Other*	Italy
CHICONY ELECTRONICS CO LTD	0.01% International equities	Taiwan
FRANCE(GOVT OF) 0.5% SNR 25/05/29 EUR1'REGS	0.01% International fixed interest	France
UNITED STATES TREAS NTS 1.875% DUE 02-28-2022 REG	0.01% International fixed interest	United States
TRCNTNTL GAS PIPE 3.25% DUE 05-15-2030	0.01% International fixed interest	United States
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ O .4% 03-11-2023	0.01% International fixed interest	Germany
BEYOND MEAT INC	0.01% International equities	United States
TRIMBLE INC COMMON STOCK	0.01% International equities	UNITED STATES
AIR PRODS & CHEMS INC 2.05% DUE 05-15-2030 REG	0.01% International fixed interest	United States
NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.01% International equities	UNITED STATES
2.050 T-MOBILE USA INC 15-FEB-2028	0.01% International fixed interest	United States
FRANCE(GOVT OF) 0.75% SNR 25/05/2028 EUR1	0.01% International fixed interest	France
ABB FIN USA INC 3.8% DUE 04-03-2028	0.01% International fixed interest	Switzerland
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
ELI LILLY + CO COMMON STOCK	0.01% International equities	UNITED STATES
WESTROCK CO COMMON STOCK	0.01% International equities	UNITED STATES
BIONTECH SE	0.01% International equities	Germany
EQUINIX INC REIT USD.001	0.01% International equities	UNITED STATES
PVTPL ENI S P A NT X 4.75% DUE 09-12-2028	0.01% International fixed interest	Italy
(FRN) VCL 32 A 21-JAN-2027	0.01% International fixed interest	Luxembourg
UK(GOVT OF) 4.75% SNR 07/12/30 GBP1000	0.01% International fixed interest	United Kingdom
MAPFRE SA 1.625% 19/05/2026	0.01% International fixed interest	Spain
COLGATE PALMOLIVE USD1	0.01% International equities	United States
UNITED KINGDOM(GOVERNMENT OF) 3.5% GILT 22/07/68 GBP0.01 WI	0.01% International fixed interest	United Kingdom
FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS SETTLES APRIL	0.01% International fixed interest	United States
Exelon Corporation	0.01% Other*	United States
COVENTRY BS 6.875%-FRN PERP GBP200000	0.01% International fixed interest	United Kingdom
PVTPL EXPERIAN FIN PLC 4.25% DUE 02-01-2029	0.01% International fixed interest	United Kingdom
DIAMOND 1 FIN CORP 7.125% DUE 06-15-2024	0.01% International fixed interest	United States
ROCKWELL AUTOMATION INC COMMON STOCK USD1.0	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
CANNAE HLDGS INC COM	0.01% International equities	United States
ICELAND BONDCO PLC 4.625% GTD 15/03/2025GBP	0.01% International fixed interest	United Kingdom
SIGNIFY NV COMMON STOCK	0.01% International equities	NETHERLANDS
COWEN GROUP INC NE COM USD0.01 CL A POST SPLT	0.01% International equities	United States
Office 15	0.01% Unlisted property	Australia
MCAFFEE CORP COM CLA ORD SHS	0.01% International equities	United States
DANSKE BANK A/S 2.25% 14/01/2028	0.01% International fixed interest	Denmark
UK(GOVT OF) 0.875% SNR 22/10/29 GBP1000	0.01% International fixed interest	United Kingdom
TELEFONICA(EUROPE) 4.375%-FRN GTD SUB PERP EUR	0.01% International fixed interest	Spain
MICRON TECH INC 4.185% DUE 02-15-2027	0.01% International fixed interest	United States
HCP INC 3.25% DUE 07-15-2026	0.01% International fixed interest	United States
UK(GOVT OF) 4.25% GILT 07/12/55 GBP1000	0.01% International fixed interest	United Kingdom
ESSILORLUXOTTICA COMMON STOCK EUR.18	0.01% International equities	FRANCE
NEXTDC LIMITED ORDINARY FULLY PAID	0.01% Listed property	Australia
NATURGY FINANCE B. 1.5% GTD SNR 29/01/2028 EUR	0.01% International fixed interest	Spain
5.000 DANSKE BANK A/S 12-JAN-2023	0.01% International fixed interest	Denmark
Cheniere Energy, Inc.	0.01% Other*	United States
PETROLEO BRASILEIRO PETROBRAS SA	0.01% International equities	Brazil
JPMORGAN CHASE & 4.203% DUE 07-23-2029	0.01% International fixed interest	United States
ACCENTURE PLC	0.01% International equities	Ireland
MEDTRONIC INC 4.375% DUE 03-15-2035	0.01% International fixed interest	United States
LEG IMMOBILIEN SE	0.01% Listed property	Germany
HITACHI LTD	0.01% International equities	Japan
SABRA HEALTHCARE REIT INC	0.01% Listed property	United States
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
ITALY(REP OF) 5.25% BTP 1/11/2029 EUR0.01	0.01% International fixed interest	Italy
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
FRANCE(GOVT OF) 1% SNR 25/11/2025 EUR1'REGS	0.01% International fixed interest	France
PVTPL COMMScope FIN LLC 5.5% DUE 03-01-2024 BEO	0.01% International fixed interest	United States
UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG	0.01% International fixed interest	United States

DDI Y5000	0.01% International equities	Japan
ISRAEL ELECTRIC 4.25% SNR SEC 14/08/28 USD	0.01% International fixed interest	Israel
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
HERC HOLDINGS INC	0.01% International equities	United States
PROCTER + GAMBLE CO/THE COMMON STOCK	0.01% International equities	UNITED STATES
BARCLAYS PLC 1.125%-FRN LT2 22/03/31 EUR	0.01% International fixed interest	United Kingdom
DONGKUK STEEL MILL CO LTD	0.01% International equities	Korea
FRANCE(GOVT OF) 3.5% SNR 25/04/26 EUR1'REGS	0.01% International fixed interest	France
UNITED STATES TREAS NTS DTD 11/15/2016 2.0% 11-15-2026 REG	0.01% International fixed interest	United States
PVTPL SABLE INTL FIN LTD FIXED 5.75% 09-07-2027	0.01% International fixed interest	Chile
BROADSTONE NET LEA COM USD0.00025	0.01% Listed property	United States
TERADYNE INC	0.01% International equities	United States
2.800 WELLTOWER INC 01-JUN-2031	0.01% International fixed interest	United States
ALLSTATE CORP 4.5% DUE 06-15-2043	0.01% International fixed interest	United States
JAPANESE GOVT BOND 0.8% DUE 20/06/2023	0.01% International fixed interest	Japan
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
DEERE + CO COMMON STOCK USD1.0	0.01% International equities	UNITED STATES
DXC TECHNOLOGY COMPANY	0.01% International equities	United States
FHLMC GOLD POOL# Q41627 3.0% 07-01-2046	0.01% International fixed interest	United States
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
CARDINAL HLTH INC 3.41% DUE 06-15-2027	0.01% International fixed interest	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
Republic Services, Inc.	0.01% Other*	United States
GRAPHIC PACK HLDG	0.01% International equities	United States
SABIC CAPITAL II B 4% GTD SNR 10/10/2023USD	0.01% International fixed interest	Saudi Arabia
PENNON GROUP PLC COMMON STOCK GBP.407	0.01% International equities	UNITED KINGDOM
UTD STATES TREAS FIXED .5% DUE 06-30-2027	0.01% International fixed interest	United States
CYRUSONE INC	0.01% Listed property	United States
NISSAN CHEMICAL CORPORATION	0.01% International equities	Japan
PTC INC COMMON STOCK USD.01	0.01% International equities	UNITED STATES
BANIJAY ENTERTA 3.5% 01/03/2025 3.5% 01/03/2025	0.01% International fixed interest	France
BNP PARIBAS .5% 01/09/2028	0.01% International fixed interest	France
1.900 MASTERCARD INC 15-MAR-2031	0.01% International fixed interest	United States
BANK AMER CORP FLTGT RT 2.884% DUE 10-22-2030	0.01% International fixed interest	United States
BK OF AMERICA CORP 3.228% SNR MTN 22/06/22 CAD	0.01% International fixed interest	United States
PTT PUBLIC COMPANY THB10	0.01% International equities	Thailand
PANTHER BF AGGREGATOR FIXED 4.375%05-15-2026 BEO	0.01% International fixed interest	United States
TRADE DESK INC	0.01% International equities	United States
SKELLERUP HOLDINGS LIMITED	0.01% Australasian equities	New Zealand
GNMAII POOL #MA7136 SER 2051 2.5% DUE 01-20-2051 REG	0.01% International fixed interest	United States
SBERBANK OF RUSSIA DEPOSITARY RECEIPT	0.01% International equities	Russia
DRAX FINCO PLC 2.625% GTD 01/11/2025 EUR	0.01% International fixed interest	United Kingdom
HSBC HLDGS PLC 1.75% 24/07/2027	0.01% International fixed interest	United Kingdom
SPRINT CAPITAL CP 8.75% GTD SNR 15/03/32USD	0.01% International fixed interest	United States
ANZ BANKING GROUP	0.01% Australasian equities	Australia
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050	0.01% International fixed interest	United States
1.532 SANTANDER UK GROUP HLDGS 21-AUG-20	0.01% International fixed interest	United Kingdom
SUMITOMO MITSUI FINANCIAL GROUP INC	0.01% International equities	Japan
SIGNIFY NV EUR0.01	0.01% International equities	Netherlands
KIMBERLY CLARK CORP COM USD1.25	0.01% International equities	United States
SHELL INTL FIN B V 3.875% DUE 11-13-2028	0.01% International fixed interest	Netherlands
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	0.01% International fixed interest	United States
LG CHEM LTD	0.01% International equities	Korea
SYNLAB BONDCO PLC FRN SNR SEC 07/25 EUR100000	0.01% International fixed interest	United Kingdom
MALAYAN BANKING BHD	0.01% International equities	Malaysia
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	0.01% International fixed interest	United States
SIMCORP DKK1	0.01% International equities	Denmark
BANCO SANTANDER 1% EMTN 17/01/25 EUR100000	0.01% International fixed interest	Spain
3.375 CAIXABANK SA 15-MAR-2027	0.01% International fixed interest	Spain
BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.01% International equities	UNITED STATES
FRANCE(GOVT OF) 1.75% SNR 25/05/2023 EUR1	0.01% International fixed interest	France
INFINEON TECHNOLOGIES AG COMMON STOCK	0.01% International equities	GERMANY
NEXTERA ENERGY CAP FIXED 2.75% DUE 05-01-2025	0.01% International fixed interest	United States
5.625 BANCO DE SABADELL SA 06-MAY-2026	0.01% International fixed interest	Spain
DELTA ELECTRONICS INC COMMON STOCK TWD10.	0.01% International equities	TAIWAN
UK(GOVT OF) 4.25% SNR 07/12/27 GBP1000	0.01% International fixed interest	United Kingdom
BMW US CAPITAL LLC 2.8% GTD SNR 11/04/2026 USD	0.01% International fixed interest	Germany
UK(GOVT OF) 1.25% SNR 22/07/27 GBP1000	0.01% International fixed interest	United Kingdom
IQVIA INC 2.875% 15/06/2028	0.01% International fixed interest	United States
SIG COMBIBLOC PRCH 1.875% SNR 18/06/2023EUR	0.01% International fixed interest	Switzerland
UNITED STATES TREAS BDS 3% DUE 05-1 5-2045	0.01% International fixed interest	United States
1.550 MET LIFE GLOB FUNDING I 07-JAN-203	0.01% International fixed interest	United States
PROLOGIS INC REIT USD.01	0.01% International equities	UNITED STATES
MEDIATEK INC COMMON STOCK TWD10.	0.01% International equities	TAIWAN
GLAXOSMITHKLINE PLC	0.01% International equities	United Kingdom
INCHCAPE PLC NEW	0.01% International equities	United Kingdom
HANG LUNG PROPERTIES LIMITED	0.01% Listed property	Hong Kong
CAMDEN PROPERTY TRUST	0.01% Listed property	United States
DRAFTKINGS INC	0.01% International equities	United States
2.500 MPT OPER PARTNERSP/FINL 24-MAR-202	0.01% International fixed interest	United States
LOXAM SAS 2.875% GTD 15/04/2026 EUR	0.01% International fixed interest	France
SANOFI SA	0.01% International equities	France
PVTPL IRON MTN INC NEW 4.5% DUE 02-15-2031/08-18-2020 BEO	0.01% International fixed interest	United States
BOSTON SCIENTIFIC CORP .625% DUE 12-01-2027 BEO	0.01% International fixed interest	United States
CARRIER GLOBAL CORP 2.493% 02-15-2027	0.01% International fixed interest	United States

1.100 LINDE INC/CT 10-AUG-2030
ONEOK PARTNERS L P 3.375% DUE 10-01-2022
GENERAL MOTORS CO COMMON STOCK USD.01
BUNDESREPUB. DEUTSCHLAND TBOND .5% 15/02/2025
UNICREDIT SPA 3.875%-FRN EMTN PERP EUR
ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG
0.391 SANTANDER UK GROUP HLDGS 28-FEB-20
5.125 CHEVRON PHILLIPS CHEM CO 01-APR-20
POHANG IRON & STEEL COMPANY LIMITED
PVT PLBNP PARIBAS SR NON PFD 5.198% 01-10-2030
JAPAN(GOVT OF) 1.9% SNR 20/09/42 JPY50000
BELGIUM(KINGDOM) 0.5% SNR 22/10/2024 EURO.01
CELANESE CORP SERIES A
UNITED STATES TREAS NTS 2.75% 04-30-2025
6.000 RAIFFEISEN BANK INTL (PERP)
FRANCE (GOVT OF) 1.5% 25/05/2031
SHINSEI BANK LTD
UNITED KINGDOM(GOVERNMENT OF) 1.5% SNR GILT 22/07/2026
Industrial / Logistics 1
CORESITE REALTY CORP
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM
MEXICO(UNITED T BD 4.75% 27/04/2032
SERBIA (REPUBLIC) 1.65% 03/03/2033
1.000 ING GROEP NV 13-NOV-2030
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG
WESTPAC BANKING CORPORATION
GERMANY(FED REP) 0% SNR 15/08/2030 EURO.01
1.375 CAIXABANK SA 19-JUN-2026
1.500 LLOYDS BK CORP MKTS PLC 23-JUN-202
MOTABILITY OPERATI 1.5% GTD SNR 20/01/2041 GBP
Income Due - USD
UK(GOVT OF) 4.25% SNR 07/06/32 GBP1000
US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG
EXXON MOBIL CORP 2.61% DUE 10-15-2030
UK(GOVT OF) 4% GILT 22/1/2060 GBP0.01
WELLS FARGO & COMPANY
ITALY(REP OF) 1.35% SNR 15/04/22 EUR1000
DOLLAR GENERAL
NIPPON KAYAKU CO LTD
VEEVA SYSTEMS INC
3.875 SOCIETE GENERALE 28-MAR-2024
LENOVO GROUP LTD
PVTPL OCEAN TRAILS CLO VI/OCEAN TRAILS CLO V SER 16-6A CL A-R FLTG 07-15-2028
UNITED STATES TREAS NTS T-NOTE 2.5% 02-28-2026
US TREASURY N/B 2.875% DUE 11-30-2023 REG
AUSTRALIA PACIFIC AIRPORTS 3.125% 26/09/2023
JPMORGAN CHASE & CO 2.739% DUE 10-15-2030
UNITED STATES TREAS NTS DTD 01/31/2018 2.5% DUE 01-31-2025 REG
UNITED STATES TREAS NTS DTD 05/15/2014 2.5% DUE 05-15-2024 REG
UNITED STATES TREAS NTS DTD 2.75% DUE 02-15-2024 REG
PVTPL ZIGGO SEC2 FIN B V SR SEC2 NT 144A5.5% DUE 01-15-2027/09-23-2016 BEO
REALTY INCOME CORP .75% DUE 03-15-2026
WUXI APPTTEC CO LTD
JAPAN-130 (20 YR T BOND 1.8% 20/09/2031
GOLDMAN SACHS GRP 1.25% SNR EMTN 01/05/25 EUR
CHUBB LTD COMMON STOCK
ITALY(REP OF) 1.75% 01/07/2024
UNITED STATES TREAS NTS 2.25% T-NOTE 04-30-2024
US TREASURY N/B DTD 2.875% DUE 09-30-2023 REG
UNITED STATES TREAS NTS T NOTE 2.125% 05-31-2026
UNITED STATES TREAS 2.25% DUE 02-15-2027 REG
HOYA CORP COMMON STOCK
USA TREASURY NTS USA TREAS NTS 2.75% DUE07-31-2023 REG 2.75% DUE 07-31-2023 REG
JAPAN 1.7% BDS 20/09/32 JPY50000
KE HOLDINGS INC ADR
0.750 VONOVIA FINANCE BV 15-JAN-2024
UNITED STATES TREAS BDS 2.25% DUE 08-15-2027
3.500 AT&T INC 15-SEP-2053
UNITED STATES TREAS NTS DTD 06/30/2018 2.625% DUE 06-30-2023 REG
SUMISHO COMPUTER SYSTEMS CORPORATION
WI TREASURY SEC 2.875% DUE 08-15-2045 REG
Industrial / Logistics 2
UTD STATES TREAS 2.125% DUE 07-31-2024
UNITED STATES TREAS NTS 2.25% 01-31-2024
CITIGROUP INC USD
UNITED STATES TREAS NTS DTD 05/31/2017 2.0% 05-31-2024
CVS HEALTH CORP 6.125% DUE 09-15-2039
UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-2025 REG
WYNDHAM HOTELS R COM USD
UNITED STATES TREAS TNOTE 2.0% 06-30-2024
XEROX HLDGS CORP COM USD1.00
UK(GOVT OF) 0.375% SNR 22/10/30 GBP1000
1.200 SIEMENS FINANCIERINGSMAT 11-MAR-20
PVTPL PALMER SQUARE CLO 2015-2A LTD CL A1R2 FLTG RT DUE 07-20-2030
FRANCE(GOVT OF) 0.5% SNR 25/05/26 EUR1'REGS
SAMSUNG SDI CO LTD
3.750 WEICHAI INTL HK ENERGY (PERP)
FID NATL FIXED 1.5% DUE 05-21-2027

0.01% International fixed interest United States
0.01% International fixed interest United States
0.01% International equities UNITED STATES
0.01% International fixed interest Germany
0.01% International fixed interest Italy
0.01% International equities UNITED STATES
0.01% International fixed interest United States
0.01% International fixed interest United Kingdom
0.01% International fixed interest United States
0.01% International equities Korea
0.01% International fixed interest France
0.01% International fixed interest Japan
0.01% International fixed interest Belgium
0.01% International equities United States
0.01% International fixed interest United States
0.01% International fixed interest Austria
0.01% International fixed interest France
0.01% International equities Japan
0.01% International fixed interest United Kingdom
0.01% Unlisted property Australia
0.01% Listed property United States
0.01% International equities United States
0.01% International fixed interest Mexico
0.01% International fixed interest Serbia
0.01% International fixed interest Netherlands
0.01% International fixed interest United States
0.01% Australasian equities Australia
0.01% International fixed interest Germany
0.01% International fixed interest Spain
0.01% International fixed interest United Kingdom
0.01% International fixed interest United Kingdom
0.01% Listed property United States
0.01% International fixed interest United Kingdom
0.01% International fixed interest United States
0.01% International fixed interest United States
0.01% International fixed interest United Kingdom
0.01% International equities United States
0.01% International fixed interest Italy
0.01% International equities United States
0.01% International equities Japan
0.01% International equities United States
0.01% International fixed interest France
0.01% International equities Hong Kong
0.01% International fixed interest United States
0.01% International fixed interest United States
0.01% International fixed interest United States
0.01% International fixed interest Australia
0.01% International fixed interest United States
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0.01% International fixed interest United States
0.01% International fixed interest United States
0.01% International fixed interest Netherlands
0.01% International fixed interest United States
0.01% International equities China
0.01% International fixed interest Japan
0.01% International fixed interest United States
0.01% International equities SWITZERLAND
0.01% International fixed interest Italy
0.01% International fixed interest United States
0.01% International fixed interest United States
0.01% International fixed interest United States
0.01% International fixed interest United States
0.01% International equities JAPAN
0.01% International fixed interest United States
0.01% International fixed interest Japan
0.01% International equities Cayman Islands
0.01% International fixed interest Germany
0.01% International fixed interest United States
0.01% International fixed interest United States
0.01% International fixed interest United States
0.01% International equities Japan
0.01% International fixed interest United States
0.01% Unlisted property Australia
0.01% International fixed interest United States
0.01% International fixed interest United States
0.01% International equities United States
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0.01% International equities United States
0.01% International fixed interest United States
0.01% International fixed interest United States
0.01% International equities United States
0.01% International fixed interest United States
0.01% International equities Korea
0.01% International fixed interest China
0.01% International fixed interest United States

MEDTRONIC PLC
PVTPL AIR LIQUIDE FIN S A FIXED 2.25% 09-10-2029
ILLINOIS TOOL WORKS COMMON STOCK USD.01
ADVANTEST CORP
Australian Dollar Custodial Account – MMF Global Unlisted Infrastructure Fund
TOYOTA MOTOR CORP Y50
TESLA INC COMMON STOCK USD.001
UNITED STATES TREAS NTS FIXED 1.875%06-30-2026 REG
UTD STATES TREAS 2.625% 02-28-2023
JAPAN (5 YR ISSUE) .1% 20/06/2024
AT&T INC 3.85% DUE 06-01-2060
0.125 TRATON FINANCE LUXEMBRG 24-MAR-202
VOLKSWAGEN INTL 0.875% GTD SNR 22/09/28 EUR
UNITED STATES TREAS NTS DTD 03/31/2018 2.5% DUE 03-31-2023 REG
REPUBLIC OF NIGERIA TBOND 6.375% 12/07/2023
ARTIUS ACQUISITION COM CL A ORD SHS
US TREAS SEC 4.5 DUE 08-15-2039 REG
UNITED STATES TREAS NTS 2.375% DUE 01-31-2023
JAPAN(GOVT OF) 1.4% SNR 20/09/34 JPY50000
ASTRAZENECA PLC 6.45% DUE 09-15-2037
VIAVI SOLUTIONS INC
KROGER CO COM USD1.00
SIMON PROPERTY GROUP INC USD
1.250 SYNGENTA FINANCE NV 10-SEP-2027
UNITED STATES OF AMERICA TBOND 1.75% 05-15-2023
UNITED STATES TREAS NTS DTD 11/30/2019 1.5% DUE 11-30-2024 REG
UNITED STATES TREAS NTS 1.625% DUE 05-15-2026
FRANCE(GOVT OF) 4% SNR 25/10/2038 EUR1'REGS
SOFTBANK CORP
UNITED STATES OF AMER TREAS NOTES 2.0% 11-30-2022
JAPAN(GOVT OF) 1.3% SNR 20/06/35 JPY50000
UNITED STATES TREAS NTS DTD 04/30/2016 1.625% DUE 04-30-2023 REG
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG
UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 REG
UNITED STATES TREAS NTS DTD 10/31/2019 1.625% DUE 10-31-2026 REG
INFORMA PLC 3.125% GTD SNR 05/07/26 GBP
UTD STATES TREAS 1.5% DUE 09-30-2024
AMER INTL GRP 5% SNR MTN 26/04/2023 GBP
WI TREASURY SEC. 1.625% DUE 11-30-2026 REG
UNITED STATES TREAS NTS 1.375% DUE 01-31-2025
LG HOUSEHOLD HEALTH CARE
ILLUMINA INC COMMON STOCK USD.01
CHIBA BANK LTD JPY
1.680 VERIZON COMMUNICATIONS 30-OCT-2030
UTD STATES TREAS 1.375% DUE 09-30-2023
MASCO CORP USD
JAPAN(GOVT OF) 2.3% SNR 20/03/40 JPY50000
UNITED STATES TREAS NTS 1.875% 09-30-2022
PVTPL NATIONWIDE BLDG SOC 4.302% 03-08-2029
UNITED STATES TREAS NTS DTD 04/30/2015 1.75% DUE 04-30-2022 REG
1.000 NIBC BANK NV 24-JAN-2028
UNITED STATES TREAS NTS DTD 01/15/2019 2.5% DUE 01-15-2022 REG
NOMAD FOODS LTD COMMON STOCK
UNITED STATES TREAS BDS 1.125% 05-15-2040 REG
TRATON FIN MTN .75% 24/03/2029
5.000 AMERICAN INTL GROUP 26-APR-2023
ORANGE NT STEP UP 03-01-2031 02-28-2031
0.625 BPCE SA 28-APR-2025
CRH SMW FINANCE 1.25% GTD SNR 05/11/26 EUR
UTD STATES TREAS 1.125% DUE 02-28-2025
SWISS RE AG
BANK AMER CORP FIXED 2.496% DUE 02-13-2031
BPCE SA BNDS 2.875% 16/01/2024
Grupo Aeroportuario del Sureste SA de CV Class B
NEWMONT CORP
2.500 JMH CO LTD 09-APR-2031
LINCOLN NATL CORPORATION IND USD
XEROX HLDGS CORP 5% DUE 08-15-2025
ARISTA NETWORKS INC COMMON STOCK USD.0001
ELECTRIC POWER DEVELOPMENT CO LTD
UK(GOVT OF) 4.25% SNR 07/12/46 GBP1000
HYUNDAI CAPITAL SERVICES 3.0% BNDS 03-06-2022
BYD CO LTD
UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG
VANTAGE TOWERS AG .375% 31/03/2027
TITULOS DE TESORERIA B T-BOND 7.25% 18/10/2034
KINDER MORGAN INC 1.5% DUE 03-16-2022
GENERAL MILLS INC
3.350 VOLKSWAGEN GROUP AMERICA 13-MAY-20
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047
TOTAL CAP INTL 3.455% 02-19-202
JAPAN(GOVT OF) 0.1% SNR 20/12/24 JPY50000
ABERCROMBIE FITCH CO CL-A
BELGIUM KINGDOM 2.6% 22/06/2024
JAPANESE YEN
USANA HELATH SCIENCES INC
EQUITY RESIDENTIAL
ITALY(REP OF) 1.45% SNR 15/11/24 EUR1000
BP CAP MKTS AMER FIXED 3.79% DUE 02-06-2024

0.01% International equities Ireland
0.01% International fixed interest France
0.01% International equities UNITED STATES
0.01% International equities Japan
0.01% Other* Australia
0.01% International equities Japan
0.01% International equities UNITED STATES
0.01% International fixed interest United States
0.01% International fixed interest United States
0.01% International fixed interest Japan
0.01% International fixed interest United States
0.01% International fixed interest Germany
0.01% International fixed interest Germany
0.01% International fixed interest United States
0.01% International fixed interest Nigeria
0.01% International equities Cayman Islands
0.01% International fixed interest United States
0.01% International fixed interest Japan
0.01% International fixed interest United Kingdom
0.01% International equities United States
0.01% International equities United States
0.01% Listed property United States
0.01% International fixed interest Switzerland
0.01% International fixed interest United States
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0.01% International fixed interest United States
0.01% International fixed interest France
0.01% International equities Japan
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0.01% International equities Korea
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0.01% International equities Japan
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0.01% International equities United States
0.01% International fixed interest Japan
0.01% International fixed interest United States
0.01% International fixed interest United Kingdom
0.01% International fixed interest United States
0.01% International fixed interest Netherlands
0.01% International fixed interest United States
0.01% International equities UNITED KINGDOM
0.01% International fixed interest United States
0.01% International fixed interest Germany
0.01% International fixed interest United States
0.01% International fixed interest France
0.01% International fixed interest France
0.01% International fixed interest Ireland
0.01% International fixed interest United States
0.01% International equities Switzerland
0.01% International fixed interest United States
0.01% International fixed interest France
0.01% Other* Mexico
0.01% International equities United States
0.01% International fixed interest Hong Kong
0.01% International equities United States
0.01% International fixed interest United States
0.01% International equities UNITED STATES
0.01% International equities Japan
0.01% International fixed interest United Kingdom
0.01% International fixed interest Korea, Republic of
0.01% International equities China
0.01% International fixed interest United States
0.01% International fixed interest Germany
0.01% International fixed interest Colombia
0.01% International fixed interest United States
0.01% International equities United States
0.01% International fixed interest Germany
0.01% International fixed interest United States
0.01% International fixed interest France
0.01% International fixed interest Japan
0.01% International equities United States
0.01% International fixed interest Belgium
0.01% International equities JAPAN
0.01% International equities United States
0.01% Listed property United States
0.01% International fixed interest Italy
0.01% International fixed interest United States

WI TREASURY SEC .125% DUE 05-31-2022 REG
 JAPAN(GOVT OF) 0.1% SNR 01/10/22 JPY50000
 LIBERTY MEDIA CORP COM
 ACCIONA SA COMMON STOCK EUR1.
 3.800 DUKE ENERGY FLORIDA LLC 15-JUL-202
 TERRENO REALTY COR COM
 1.250 CELANESE US HOLDINGS LLC 11-FEB-20
 FORD MTR CR CO LLC NT FLTG DUE 02-15-2023
 UNITED STATES TREAS BDS 2.875% DUE 11-15-2046
 NAN YA PLASTICS CORP
 US TREASURY N/B 2.25% 11-15-2024
 UNITED STATES TREAS NTS .375% DUE 04-30-2025 REG
 UK(GOVT OF) 5% SNR 07/03/2025 GBP1000
 Industrial / Logistics 3
 ALLY FINANCIAL INC
 ITALY(REP OF) 4.5% SNR 01/05/2023 EUR1000
 FRANCE(GOVT OF) 1.25% SNR 25/05/2036 EUR1
 ROCHE HLDGS INC 7% DUE 03-01-2039
 PUBLIC BANK BERHAD
 BRIGHTHOUSE FINANCIAL INC
 GEORGE WESTON LTD
 AFT PHARMACEUTICALS LTD
 UBS GROUP AG .25% 24/02/2028
 CHURCH & DWIGHT CO
 NIKE INC 3.375% DUE 11-01-2046
 YAMAGUCHI FINANCIAL GROUP INC
 Industrial / Logistics 4
 BOSTON PROPERTIES INC
 FRANCE(GOVT OF) 1.5% GTD SNR 25/05/50 EUR1
 NASDAQ INC .445% DUE 12-21-2022
 MALAYSIA 4.232% BDS 30/06/31 MYR
 GERMANY(FED REP) 1% SNR 15/08/2025 EUR0.01
 3.500 GOLDMAN SACHS GROUP INC 01-APR-202
 JAPAN(GOVT OF) 0% T-BILL 21/06/2021 JPY
 UK TSY 2.75% 07/09/2024
 BELGIUM(KINGDOM) 5% SNR 28/03/35 EUR0.01*GTD
 ALEXANDRIA REAL ESTATE EQUIT REIT USD.01
 JAPAN(GOVT OF) 2.1% SNR 20/09/24 JPY50000
 BOLIVIA(ESTADO PLU 4.5% SNR 20/03/28 USD200000
 SINGAPORE(GOVT OF) 2.875% DUE 01/07/2029SGD1000
 ALIMENTATION COUCHE-TARD 2.95% DUE 01-25-2030 BEO
 0.529 MORGAN STANLEY 25-JAN-2024
 GERMANY(FED REP) 0% SNR 15/08/2026 EUR0.01
 BP PLC -SPONS ADR
 HENKEL AG & CO KGAA NON VTG PREF
 PARK HOTELS & RESORTS INC
 0.625 BANKINTER SA 06-OCT-2027
 East Japan Railway Co
 GEBERIT AG REG COMMON STOCK CHF.1
 SPAIN(KINGDOM OF) 1.4% SNR 30/04/2028 EUR1000
 LOBLAW COMPANIES LTD
 5.013 WELLS FARGO & COMPANY 04-APR-2051
 UTD STATES TREAS .625% DUE 03-31-2027
 ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1
 ITALY(REP OF) 1.45% BDS 15/09/22 EUR1000
 4.000 HILTON DOMESTIC OPERATIN 01-MAY-20
 UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG
 (FRN) GLDR 2021-A A 20-FEB-2029
 JAPAN(GOVT OF) 2.1% BDS 20/03/30 JPY100000
 SUN COMMUNITIES INC REIT USD.01
 MERCK & CO INC NEW 4.0% 03-07-2049
 1.125 BANCO COMERC PORTUGUES 12-FEB-2027
 QUALCOMM INC
 PVTPL TRUST F/1401 SR NT 5.25 DUE 12-15-2024
 ITALY(REP OF) 4% SNR 01/02/37 EUR1000*18'
 WABTEC CORP COMMON STOCK USD.01
 Industrial / Logistics 5
 BUNDESREPUB. DEUTSCHLAN 2.5% BDS 04/07/2044 EUR
 RED ROCK RESORTS INC
 ANGLO AMERN CAP 4% DUE 09-11-2027
 ITALY(REP OF) 0.35% SNR 01/02/25 EUR1000
 FRANCE(GOVT OF) 0% SNR 25/03/2024 EUR1*REGS
 GREAT PORTLAND EST ORD
 AMBEV SA COM NPV
 SPAIN(KINGDOM OF) 6% SNR 31/01/2029 EUR0.01
 JAPAN(GOVT OF) 1.6% SNR 20/03/33 JPY50000
 1.750 CELLNEX TELECOM SA 23-OCT-2030
 QUANTA COMPUTER INC
 ITALY(REP OF) 1.35% SNR 01/04/30 EUR1000
 GERMANY(FEDERAL REPUBLIC) 2.5% BDS 15/08/2046 EUR
 CLOROX CO DEL
 PVTPL T-MOBILE USA INC 3.5% DUE 04-15-2025
 GEN ELEC CO 5.875% SNR MTN 14/01/38 USD
 XCEL ENERGY INC 2.6% DUE 12-01-2029
 1.250 BANKINTER SA 07-FEB-2028
 FRANCE(GOVT OF) 0% SNR 25/05/2022 EUR1*REGS
 JAPAN (30YR) .8% 20/03/2048
 KULICKE & SOFFA INDUSTRIES
 4.250 HUNTSMAN INTERNATIONAL L 01-APR-20

0.01% International fixed interest United States
 0.01% International fixed interest Japan
 0.01% International equities United States
 0.01% International equities SPAIN
 0.01% International fixed interest United States
 0.01% Listed property United States
 0.01% International fixed interest United States
 0.01% International fixed interest United States
 0.01% International fixed interest United States
 0.01% International equities Taiwan
 0.01% International fixed interest United States
 0.01% International fixed interest United States
 0.01% International fixed interest United States
 0.01% Unlisted property Australia
 0.01% International equities United States
 0.01% International fixed interest Italy
 0.01% International fixed interest France
 0.01% International fixed interest United States
 0.01% International equities Malaysia
 0.01% International equities United States
 0.01% International equities Canada
 0.01% Australasian equities New Zealand
 0.01% International fixed interest Switzerland
 0.01% International equities United States
 0.01% International fixed interest United States
 0.01% International equities Japan
 0.01% Unlisted property Australia
 0.01% Listed property United States
 0.01% International fixed interest France
 0.01% International fixed interest United States
 0.01% International fixed interest Malaysia
 0.01% International fixed interest Germany
 0.01% International fixed interest United States
 0.01% International fixed interest Japan
 0.01% International fixed interest United Kingdom
 0.01% International fixed interest Belgium
 0.01% International equities UNITED STATES
 0.01% International fixed interest Japan
 0.01% International fixed interest Bolivia
 0.01% International fixed interest Singapore
 0.01% International fixed interest Canada
 0.01% International fixed interest United States
 0.01% International fixed interest Germany
 0.01% International equities United Kingdom
 0.01% International equities Germany
 0.01% Listed property United States
 0.01% International fixed interest Spain
 0.01% Other* Japan
 0.01% International equities SWITZERLAND
 0.01% International fixed interest Spain
 0.01% International equities Canada
 0.01% International fixed interest United States
 0.01% International fixed interest United States
 0.01% International equities SWITZERLAND
 0.01% International fixed interest Italy
 0.01% International fixed interest United States
 0.01% International fixed interest United States
 0.01% International fixed interest Netherlands
 0.01% International fixed interest Japan
 0.01% International equities UNITED STATES
 0.01% International fixed interest United States
 0.01% International fixed interest Portugal
 0.01% International equities United States
 0.01% International fixed interest Mexico
 0.01% International fixed interest Italy
 0.01% International equities UNITED STATES
 0.01% Unlisted property Australia
 0.01% International fixed interest Germany
 0.01% International equities United States
 0.01% International fixed interest South Africa
 0.01% International fixed interest Italy
 0.01% International fixed interest France
 0.01% Listed property United Kingdom
 0.01% International equities Brazil
 0.01% International fixed interest Spain
 0.01% International fixed interest Japan
 0.01% International fixed interest Spain
 0.01% International equities Taiwan
 0.01% International fixed interest Italy
 0.01% International fixed interest Germany
 0.01% International equities United States
 0.01% International fixed interest United States
 0.01% International fixed interest United States
 0.01% International fixed interest United States
 0.01% International fixed interest Spain
 0.01% International fixed interest France
 0.01% International fixed interest Japan
 0.01% International equities United States
 0.01% International fixed interest United States

AKELIUS RESIDENT P 2.249%-FRN SUB 17/05/81 EUR
 ITALY(REP OF) 6.5% SNR 01/11/2027 EURO.01
 1.250 ABN AMRO BANK NV 28-MAY-2025
 CHR HANSEN HOLDING A/S COMMON STOCK DKK10.
 SINGAPORE DOLLAR
 COMMONSPIRIT HLTH 3.91% DUE 10-01-2050
 ITALY(REP OF) 5% SNR 01/09/2040 EUR1000
 2.950 THERMO FISHER SCIENTIFIC 19-SEP-20
 2.000 NIBC BANK NV 09-APR-2024
 FRANCE(GOVT OF) 6% SNR 25/10/2025 EUR1'REGS
 JAPAN(GOVT OF) 2% BDS 20/09/41 JPY1000.
 BRISTOL MYERS SQUIBB COMPANY
 HUATAI SECURITIES CO LTD
 WAGAMAMA FINANCE 4.125% GTD 01/07/2022 GBP
 0.625 WELLS FARGO & COMPANY 14-AUG-2030
 7.375 LEASEPLAN CORPORATION NV (PERP)
 PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP 4.25% DUE 02-01-2031 BEO
 JAPAN(GOVT OF) 0.4% SNR 20/09/49 JPY50000
 FRANCE(GOVT OF) 2.25% SNR 25/10/2022 EUR1
 SCHLUMBERGER HLDGS CORP 05-17-2028 BEO
 CASEY'S GENERAL STORES INC
 HOUSING NZ 3.36% SNR EMTN 12/06/25 NZD
 NATWEST GROUP PLC 0.78% .78% 26/02/2030
 GERMANY(FED REP) 1.25% SNR 15/08/48 EURO.01
 US TREAS NTS DTD 05-15-2019 2.125% DUE 05-15-2022 REG
 AMS AG 6.0% 31/07/2025
 TOKAI RIKAI CO LTD
 TENAGA NASIONAL BERHAD
 XCEL ENERGY INC 3.5% DUE 12-01-2049
 JAPAN(GOVT OF) 0.4% SNR 20/06/25 JPY50000
 OREILLY AUTO NEW 3.6% GTD SNR 01/09/2027USD
 1.625 WESTLAKE CHEMICAL CORP 17-JUL-2029
 DEUTSCHE TELEKOM AG DEM
 JAPAN (10 YEAR ISSUE)TREAS BOND .6% DUE 20/03/2024
 2.500 ZF EUROPE FINANCE BV 23-OCT-2027
 UNITED STATES TREAS BDS DTD 3.125% 05-15-2048
 BOSTON PROPERTIES INC REIT USD.01
 GOLDMAN SACHS 3.8% DUE 03-15-2030
 UNUMPROVIDENT CORPORATION
 NEC ELECTRONICS CORP
 JAPAN(GOVT OF) 0.5% SNR 20/12/38 JPY50000
 INTERCONTINENTAL FIXED 2.35% DUE 09-15-2022
 BUNDESREPUB.DEUTSCHLAND 1.75% 04/07/2022
 ALIMENTATION COUCH CLASS B S VTG COM NPV
 FRANCE(GOVT OF) 0.25% SNR 25/11/2026 EUR1
 JACK IN THE BOX INC
 CREDIT SUISSE AG MTN 2.25% 09/06/2028
 SOCIETE GENERALE 6.75% 07/04/2049
 SIMON PPTY GROUP L 3.375% DUE 12-01-2027
 NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 4.5% 15/04/2027
 FRANCE(GOVT OF) 2.25% SNR 25/05/2024 EUR1
 UNILEVER PLC
 BOSTON SCIENTIFIC CORP COMMON STOCK USD.01
 5.125 FMG RESOURCES AUG 2006 15-MAY-2024
 UK(GOVT OF) 1.75% SNR 22/07/57 GBP1000
 UK(GOVT OF) 0.125% SNR 31/01/23 GBP1000
 Energy8
 LUMEN TECHNOLOGIES 5.8% SNR 15/03/22 USD2000'T
 JAPAN (20 YEAR ISSUE) .1% 01/07/2022
 3.550 COMCAST CORP 01-MAY-2028
 GRUPA LOTOS SA
 LVMH MOET HENNESSY 1.125% SNR 11/02/2027GBP
 BROWN FORMAN CORP
 RAPID7 INC COMMON STOCK USD.01
 CSL LTD COMMON STOCK
 ONTARIO(PROV OF) 0.25% SNR 15/12/2026 GBP
 TAMRON CO LTD
 UK(GOVT OF) 3.75% GILT 22/07/52 GBP
 EVOQUA WATER TECHNOLOGIES CO COMMON STOCK USD.01
 Office 45
 HELLA GMBH & CO.KG 1% SNR 17/05/2024 EUR1000
 VOLKSWGN FIN SV NV 1.125% GTD SNR 18/09/23 GBP
 4.500 ITAU UNIBANCO HLDG SA/KY 21-NOV-20
 TORONTO DOMINION DEP NT 3.226% 24/07/2024
 CRODA INTERNATIONAL PLC COMMON STOCK GBP.1060976
 PVTPL WESTLAKE AUTOMOBILE RECEIVABLES TR 2021-1A CL E 2.33% DUE 08-17-2026 BEO
 SPECTRIS PLC COMMON STOCK GBP.05
 UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG
 TEMPUR SEALY INTL COM USD0.01
 SPAIN(KINGDOM OF) 4.2% SNR 31/01/2037 EUR1000
 RPM INTERNATIONAL INC
 BUPA FINANCE PLC 3.375% 17/06/2021
 KYB CORP
 WILHBORGS FAST AB NPV POST SPLIT
 SPRINT CORPORATION 7.25% DUE 09-15-2021
 INVESTORE PROPERTY LTD
 BERRY GLOBAL GROUP INC
 SNAM SPA 1% SNR EMTN 12/09/2034 EUR
 CANADA(GOVT OF) 0.25% BDS 01/11/2022 CAD1

0.01% International fixed interest Sweden
 0.01% International fixed interest Italy
 0.01% International fixed interest Netherlands
 0.01% International equities DENMARK
 0.01% International equities SINGAPORE
 0.01% International fixed interest United States
 0.01% International fixed interest Italy
 0.01% International fixed interest United States
 0.01% International fixed interest Netherlands
 0.01% International fixed interest France
 0.01% International fixed interest Japan
 0.01% International equities United States
 0.01% International equities China
 0.01% International fixed interest United Kingdom
 0.01% International fixed interest United States
 0.01% International fixed interest Netherlands
 0.01% International fixed interest United States
 0.01% International fixed interest Japan
 0.01% International fixed interest France
 0.01% International fixed interest United States
 0.01% International equities United States
 0.01% International fixed interest New Zealand
 0.01% International fixed interest United Kingdom
 0.01% International fixed interest Germany
 0.01% International fixed interest United States
 0.01% International fixed interest Austria
 0.01% International equities Japan
 0.01% International equities Malaysia
 0.01% International fixed interest United States
 0.01% International fixed interest Japan
 0.01% International fixed interest United States
 0.01% International fixed interest United States
 0.01% International equities Germany
 0.01% International fixed interest Japan
 0.01% International fixed interest Germany
 0.01% International fixed interest United States
 0.01% International equities UNITED STATES
 0.01% International fixed interest United States
 0.01% International equities United States
 0.01% International equities Japan
 0.01% International fixed interest Japan
 0.01% International fixed interest United States
 0.01% International fixed interest Germany
 0.01% International equities Canada
 0.01% International fixed interest France
 0.01% International equities United States
 0.01% International fixed interest Switzerland
 0.01% International fixed interest France
 0.01% International fixed interest United States
 0.01% New Zealand fixed interest New Zealand
 0.01% International fixed interest France
 0.01% International equities United Kingdom
 0.01% International equities UNITED STATES
 0.01% International fixed interest Australia
 0.01% International fixed interest United Kingdom
 0.01% International fixed interest United Kingdom
 0.01% Other* China
 0.01% International fixed interest United States
 0.01% International fixed interest Japan
 0.01% International fixed interest United States
 0.01% International equities Poland
 0.01% International fixed interest France
 0.01% International equities United States
 0.01% International equities UNITED STATES
 0.01% International equities AUSTRALIA
 0.01% International fixed interest Canada
 0.01% International equities Japan
 0.01% International fixed interest United Kingdom
 0.01% International equities UNITED STATES
 0.01% Unlisted property N/A
 0.01% International fixed interest Germany
 0.01% International fixed interest Germany
 0.01% International fixed interest Brazil
 0.01% International fixed interest Canada
 0.01% International equities UNITED KINGDOM
 0.01% International fixed interest United States
 0.01% International equities UNITED KINGDOM
 0.01% International fixed interest United States
 0.01% International equities United States
 0.01% International fixed interest Spain
 0.01% International equities United States
 0.01% International fixed interest United Kingdom
 0.01% International equities Japan
 0.01% Listed property Sweden
 0.01% International fixed interest United States
 0.01% Australasian equities New Zealand
 0.01% International equities United States
 0.01% International fixed interest Italy
 0.01% International fixed interest Canada

ITALY(REP OF) 1.6% SNR 01/06/2026 EUR1000
UK(GOVT OF) 1.625% SNR 22/10/28 GBP1000
BSTN PPTYS LTD 3.4% DUE 06-21-2029
MEXICO(UTD MEX ST) 7.75% GTD SNR 23/11/34 MXN
UK(GOVT OF) 4.25% SNR 07/12/49 GBP1000
TESCO PROPERTY 3 5.744% M/BKD 13/04/2040GBP
METTLER TOLEDO INTL
5.000 ELECTRICITE DE FRANCE SA (PERP)
ELANCO ANIMAL HEALTH INC TERM LOAN B DUE 02-04-2027
JAPAN(GOVT OF) 0% T-BILL 28/06/2021 JPY
LINDE PLC
NYM WTCRUDE 2112 FU
PRESTIGE CONSUMER HEALTHCARE INC
FNMA POOL #BF0219 3.5% 09-01-2057 BEO
DANONE COMMON STOCK EUR.25
ABBVIE INC 4.05% DUE 11-21-2039 REG
Office 16
UK(GOVT OF) 4.25% SNR 07/12/40 GBP1000
LINDE FINANCE BV 0.25% GTD SNR 19/05/27 EUR
PVTPF FREDDIE MAC STACR REMIC TR 2020-DNA3 MULTICLASS 06-25-2050 BEO
F5 NETWORKS INC
CR AGRICOLE S A 3.25% DUE 10-04-2024
SELP FINANCE SARL 1.25% GTD SNR 25/10/23EUR
ROYAL BANK OF CANADA
OOREDOO INT FIN 3.75% GTD SNR 22/06/26 USD
SPAIN(KINGDOM OF) 4.65% SNR 30/07/25 EUR1000
STANDARD BANK GROUP
NINTENDO CO LTD JPS0
HSG DEV FIN CORP 8.75% 29/11/2023
3.500 ENTERPRISE PRODUCTS OPER 01-FEB-20
MORI HILLS REAL ESTATE INVESTMENT CORPOR
NEWCREST MINING LIMITED
ANZ COLLATERAL
CANADA(GOVT OF) 4% IDX LNKD 01/12/2031 CAD1000
UNITED STATES TREAS NTS DTD 09/30/2018 3.0% 09-30-2025
3.932 BARCLAYS PLC 07-MAY-2025
FIRSTSTRAND LTD
EMIRATE OF ABU DHA 2.5% SNR MTN 16/04/2025 USD
MERCURY FINL CR CARD MASTER TR AST BACKED NT SER 2021-1 1.54% 03-20-2026
COMPAGNIE DE 2.375% 04/10/2027
AIR LIQUIDE SA COMMON STOCK EUR5.5
UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG
BANK OF CN LTD HK 3.875% SNR MTN 30/06/25 USD
CANADIAN GOVT 2.0% 01/09/2023
RELANCE INDS 3.667% SNR 30/11/2027 USD
FNMA POOL #AC8765 5.5% 01-01-2040 BEO
2.500 BERKSHIRE HATHAWAY FIN 15-JAN-2051
National Grid plc
JAPAN(GOVT OF) 0.1% SNR 20/12/25 JPY50000
STATE GRID OVER 16 1.303% GTD SNR 05/08/32 EUR
CERNER CORP COM USD0.01
KUREHA CORPORATION NPV
BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033
BROOKFIELD RENEWABLE PARTNER LTD PART
5.676 SYNGENTA FINANCE NV 24-APR-2048
Industrial / Logistics 6
FRANCE(GOVT OF) 0.5% SNR 25/05/25 EUR1'REGS
IRS121125 IRS CBA NZD 121125 RFLT 3ZBSW PFXD 0.2425
0.875 BALL CORP 15-MAR-2024
1.686 DEUTSCHE BANK NY 19-MAR-2026
Industrial / Logistics 7
2.625 SOCIETE GENERALE 16-OCT-2024
APTARGROUP INC
HOME DEPOT INC 3.125% DUE 12-15-2049
Retail 5
GENERAL MOTORS FIN 0.6% SNR EMTN 20/05/27 EUR
WI TREASURY N/B 3.125% 08-15-2044
TOYOTA MOTOR CRED 0.75% SNR EMTN 19/11/26 GBP
SPAIN(KINGDOM OF) 5.75% SNR 30/07/32 EUR1000
INDONESIA(REP OF) 3.85% SNR 15/10/2030 USD
3.375 ELECTRICITE DE FRANCE SA (PERP)
CHINA MERCHANTS BANK CO LTD
SCENTRE MGMT LTD 3.875% 16/07/2026
AUSTRALIA(CMNWLTH) 3.25% SNR 21/04/29 AUD1000
MIMECAST LTD COMMON STOCK USD.01
JAPAN (GOVERNMENT 0.4% 4% 20/03/2040
INTERRENT REAL ESTATATE INVESTMENT TRUST
NZ EXCHANGE LTD
0.000 MEDTRONIC GLOBAL HLDINGS 15-MAR-20
VIACOMCBS INC 4.75% DUE 05-15-2025
2.375 BANK OF IRELAND GROUP 14-OCT-2029
JAPAN(GOVT OF) 1.9% SNR 20/09/30 JPY50000
FEDERAL HOME LN SER 18-HQA1 CL M2 FLTG 09-25-2030
UK(GOVT OF) 2% SNR 07/09/2025 GBP1000
ILIAD SA
US TREAS BDS DTD 02-15-2011 4.75% DUE 02-15-2041 REG
0.250 FRESenius MEDICAL CARE A 29-NOV-20
NVIDIA CORP COMMON STOCK USD.001
CATERPILLAR INC

0.01% International fixed interest Italy
0.01% International fixed interest United Kingdom
0.01% International fixed interest United States
0.01% International fixed interest Mexico
0.01% International fixed interest United Kingdom
0.01% International fixed interest United Kingdom
0.01% International equities United States
0.01% International fixed interest France
0.01% International fixed interest United States
0.01% International fixed interest Japan
0.01% International equities Ireland
0.01% Commodities United States
0.01% International equities United States
0.01% International fixed interest United States
0.01% International equities FRANCE
0.01% International fixed interest United States
0.01% Unlisted property Australia
0.01% International fixed interest United Kingdom
0.01% International fixed interest United Kingdom
0.01% International fixed interest United States
0.01% International equities United States
0.01% International fixed interest France
0.01% International fixed interest United Kingdom
0.01% International equities Canada
0.01% International fixed interest Qatar
0.01% International fixed interest Spain
0.01% International equities South Africa
0.01% International equities Japan
0.01% International fixed interest India
0.01% International fixed interest United States
0.01% Listed property Japan
0.01% International equities Australia
0.01% New Zealand fixed interest New Zealand
0.01% International fixed interest Canada
0.01% International fixed interest United States
0.01% International fixed interest United Kingdom
0.01% International equities South Africa
0.01% International fixed interest United Arab Emirate
0.01% International fixed interest United States
0.01% International fixed interest France
0.01% International equities FRANCE
0.01% International fixed interest United States
0.01% International fixed interest China
0.01% International fixed interest Canada
0.01% International fixed interest India
0.01% International fixed interest United States
0.01% International fixed interest United States
0.01% Other* United Kingdom
0.01% International fixed interest Japan
0.01% International fixed interest China
0.01% International equities United States
0.01% International equities Japan
0.01% International equities UNITED STATES
0.01% International equities CANADA
0.01% International fixed interest Switzerland
0.01% Unlisted property Australia
0.01% International fixed interest France
0.01% New Zealand fixed interest New Zealand
0.01% International fixed interest United States
0.01% International fixed interest Germany
0.01% Unlisted property Australia
0.01% International fixed interest France
0.01% International equities United States
0.01% International fixed interest United States
0.01% Unlisted property Australia
0.01% International fixed interest United States
0.01% International fixed interest United States
0.01% International fixed interest United States
0.01% International fixed interest Spain
0.01% International fixed interest Indonesia
0.01% International fixed interest France
0.01% International equities China
0.01% International fixed interest Australia
0.01% International fixed interest Australia
0.01% International equities UNITED STATES
0.01% International fixed interest Japan
0.01% Listed property Canada
0.01% Australasian equities New Zealand
0.01% International fixed interest United States
0.01% International fixed interest United States
0.01% International fixed interest Ireland
0.01% International fixed interest Japan
0.01% International fixed interest United States
0.01% International fixed interest United Kingdom
0.01% International equities France
0.01% International fixed interest United States
0.01% International fixed interest Germany
0.01% International equities UNITED STATES
0.01% International equities United States

ITALY(REP OF) 3.45% SNR 01/03/48 EUR1000	0.01% International fixed interest	Italy
CHEVRON CORP NEW 2.236% DUE 05-11-2030	0.01% International fixed interest	United States
DOMINICAN REPUBLIC 4.875% 23/09/2032	0.01% International fixed interest	Dominican Republic
PVTP L STANDARD CHARTERED PLC NT 144A 3.2% DUE 04-17-2025 BEO	0.01% International fixed interest	United Kingdom
2.236 CHEVRON CORP 11-MAY-2030	0.01% International fixed interest	United States
5.000 CCO HLDGS LLC/CAP CORP 01-FEB-2028	0.01% International fixed interest	United States
1.700 KROGER CO 15-JAN-2031	0.01% International fixed interest	United States
INVESTEC 6.75%-FRN PERP GBP200000	0.01% International fixed interest	United Kingdom
FRANCE(GOVT OF) 0% SNR 25/03/2025 EUR1'REGS	0.01% International fixed interest	France
OCEAN TRAILS CLO VII / OCEAN TRAILS 0% 04-17-2030	0.01% International fixed interest	Cayman Islands
LIXIL CORPORATION	0.01% International equities	Japan
FRANCE(GOVT OF) 4% SNR 25/04/2055 EUR1	0.01% International fixed interest	France
KELLOGG COMPANY	0.01% International equities	United States
ITALY(REP OF) 2.8% SNR 01/12/2028 EUR1000	0.01% International fixed interest	Italy
FNMA POOL #AS7843 3% 09-01-2036 BEO	0.01% International fixed interest	United States
A P MOLLER MAERSK AS	0.01% International equities	Denmark
UK(GOVT OF) 1% GILT 22/04/2024 GBP1000	0.01% International fixed interest	United Kingdom
ORACLE CORP COMMON STOCK USD.01	0.01% International equities	UNITED STATES
DIASORIN ORD COMMON STOCK	0.01% International equities	EU EUROPEAN UNIO
PLAYTECH ORD NPV	0.01% International equities	Isle of Man
SOCIETE GENERALE 7.875% 29/12/2049	0.01% International fixed interest	France
UNITED STATES TREAS NTS 1.625% DUE 06-30-2024 REG	0.01% International fixed interest	United States
VONOVIA SE COMMON STOCK	0.01% International equities	GERMANY
PROGRESSIVE CORP COMMON STOCK USD1.0	0.01% International equities	UNITED STATES
ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.01% International equities	UNITED STATES
VISUAL PHOTONICS EPITAXY CO LTD	0.01% International equities	Taiwan
GODADDY INC CLASS A COMMON STOCK USD.001	0.01% International equities	UNITED STATES
MORGAN STANLEY 1.794% 02-13-2032	0.01% International fixed interest	United States
KLEPIERRE 1.625% 13/12/2032	0.01% International fixed interest	France
TEAMVIEWER AG COMMON STOCK	0.01% International equities	GERMANY
AMERN EXPRESS CO 8.15% DUE 03-19-2038	0.01% International fixed interest	United States
JACK HENRY & ASSOCIATES INC	0.01% International equities	United States
COCA-COLA CO FIXED 1% DUE 03-09-2041	0.01% International fixed interest	United States
INTESA SANPAOLO S 3.375% DUE 01-12-2023	0.01% International fixed interest	Italy
BANK AMER CORP 3.705% BNDS 04-24-2028	0.01% International fixed interest	United States
NISSHINBO HOLDINGS INC	0.01% International equities	Japan
4.625 BOOKING HOLDINGS INC 13-APR-2030	0.01% International fixed interest	United States
CHECK POINT SOFTWARE TECH	0.01% International equities	Israel
GRUPO FINANCIERO BANORTE SAB DE CV SER O	0.01% International equities	Mexico
CREDIT MUTUEL HOME 4.125% SNR 16/01/2023EUR	0.01% International fixed interest	France
LAUREATE ED INC 8.25% DUE 05-01-2025	0.01% International fixed interest	United States
JAPAN(GOVT OF) 0.7% SNR 20/12/48 JPY50000	0.01% International fixed interest	Japan
FISCHER (GEORG) REG COMMON STOCK CHF1.0	0.01% International equities	SWITZERLAND
WELLTOWER INC 4% DUE 06-01-2025	0.01% International fixed interest	United States
BELGIUM(KINGDOM) 4.25% SNR 28/03/41 EUR0.01	0.01% International fixed interest	Belgium
1.625 YILI HOLDING INVESTMENT 19-NOV-202	0.01% International fixed interest	China
JAPAN(GOVT OF) 0.8% SNR 20/12/22 JPY50000	0.01% International fixed interest	Japan
SINGAPORE(GOVT OF) 2.25% SNR 01/08/36 SGD1000	0.01% International fixed interest	Singapore
2.956 JPMORGAN CHASE & CO 13-MAY-2031	0.01% International fixed interest	United States
ITALY(REP OF) 5.75% SNR 01/02/33 EUR1000	0.01% International fixed interest	Italy
3.000 VODAFONE GROUP PLC 27-AUG-2080	0.01% International fixed interest	United Kingdom
TRUSTPOWER LTD	0.01% Australasian equities	New Zealand
STARBUCKS CORP	0.01% International equities	United States
FHLMC UMBS 15Y FIXED 2.5% 08-01-2035	0.01% International fixed interest	United States
AEON CREDIT SERVICE CO LTD	0.01% International equities	Japan
(FRN) STORM 2021-GRN A 22-FEB-2068	0.01% International fixed interest	Netherlands
FLOWERS FOODS INC	0.01% International equities	United States
GLOBE LIFE INC COMMON STOCK USD1.0	0.01% International equities	UNITED STATES
VIRGIN MEDIA VEND3 4.875% SNR SEC 15/07/28 GBP	0.01% International fixed interest	United Kingdom
4.200 CNH INDUSTRIAL CAP LLC 15-JAN-2024	0.01% International fixed interest	United States
APPLIED MATERIALS US	0.01% International equities	United States
COHU INC	0.01% International equities	United States
1.625 RSA INSURANCE GROUP PLC 28-AUG-202	0.01% International fixed interest	United Kingdom
3.750 INTERCONTINENTAL HOTELS 14-AUG-202	0.01% International fixed interest	United Kingdom
Parking2	0.01% Other*	Australia
UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG	0.01% International fixed interest	United States
UBE INDUSTRIES LTD JPY	0.01% International equities	Japan
UK(GOVT OF) 1.625% SNR 22/10/54 GBP1000	0.01% International fixed interest	United Kingdom
GOLD FIELDS LTD	0.01% International equities	South Africa
UK(GOVT OF) 0.125% SNR 30/01/26 GBP1000	0.01% International fixed interest	United Kingdom
MGM GROWTH PROPERTIES LLC	0.01% Listed property	United States
AVIVA 0.625% SNR 27/10/2023 EUR	0.01% International fixed interest	United Kingdom
DR HORTON INC	0.01% Listed property	United States
REGENERON PHARMACEUTICALS INC	0.01% International equities	United States
2.400 AMERICAN HONDA FINANCE 27-JUN-2024	0.01% International fixed interest	United States
SIRIUS XM HLDGS IN COM USD 0.001	0.01% International equities	United States
NOVATEK PJSC	0.01% International equities	Russia
KONICA MINOLTA HOLDINGS INC	0.01% International equities	Japan
JAPAN(GOVT OF) 0% T-BILL 14/06/2021 JPY	0.01% International fixed interest	Japan
FRANCE(GOVT OF) 3% SNR 25/04/2022 EUR1'REGS	0.01% International fixed interest	France
JAPAN AIR TERMINAL CO	0.01% International equities	Japan
PVTP L SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028	0.01% International fixed interest	United States
INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.01% International equities	UNITED STATES
CREDIT AGRICOLE HM 0.75% BDS 05/05/27 EUR10000	0.01% International fixed interest	France
GIANT MANUFACTURING CO LTD	0.01% International equities	Taiwan
US TREAS BDS 4.375 DUE 05-15-2040 REG	0.01% International fixed interest	United States
BARCLAYS PLC FXD RATE RESETTING SR NT 2.667% 03-10-2032	0.01% International fixed interest	United Kingdom
TRIPOD TECHNOLOGY CORP	0.01% International equities	Taiwan
LARGAN PRECISION CO LTD	0.01% International equities	Taiwan

0.500 TOYOTA MOTOR CREDIT CORP 14-AUG-20
 2.250 MONDELEZ INTL HLDINGS NE 19-SEP-20
 BIG YELLOW GROUP PLC
 6.000 ELECTRICITE DE FRANCE SA (PERP)
 METRO INC - A
 FRANCE(GOVT OF) 1.75% SNR 25/06/2039 EUR1
 JAPAN(GOVT OF) 0% T-BILL 07/06/2021 JPY
 FLEETCOR TECHNOLOGIES INC
 COSTCO WHOLESALE CORP COMMON STOCK USD.005
 ESR CAYMAN LTD
 VMED O2 UK FING I 4.0% 31/01/2029
 COMMONSPIRIT HLTH 2.782% DUE 10-01-2030
 3.600 T-MOBILE USA INC 15-NOV-2060
 BIOGEN INC
 5.000 GRUPO TELEvisa SAB 13-MAY-2045
 THE TORONTO DOMINION BANK
 3.250 TRANSCONT GAS PIPE LINE 15-MAY-203
 UK(GOVT OF) 0.125% SNR 31/01/28 GBP1000
 NEW YORK COMMUNITY BANCORP INC
 ZOETIS INC COMMON STOCK USD.01
 NATWEST GROUP PLC 6% DUE 12-31-2049 REG
 GERMANY(FED REP) 4.75% SNR 04/07/34 EUR0.01
 GENPACT LTD
 FRANCE(GOVT OF) 0.0% 25/11/2030
 UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG
 6.950 TURK SISE VE CAM FABRIKA 14-MAR-20
 GNMAL POOL #MA5077 3.5% DUE 03-20-2048
 T-MOBILE USA INC 3% DUE 02-15-2041
 1.250 BANQUE FED CRED MUTUEL 03-JUN-2030
 VODACOM GROUP LTD COMMON STOCK
 ENEL FIN INTL N V FIXED 3.625% DUE 05-25-2027
 NORWAY(KINGDOM OF) 2% BDS 26/04/28 NOK1000
 FRANCE(GOVT OF) 4% STRIP PRNC 25/04/60 EUR1
 MALAYSIA (GOVT OF) 4.498% SNR 15/04/2030MYR
 ATHENE HOLDING LTD
 T MOBILE US INC COMMON STOCK USD.0001
 LCH_RPI BOFAGB2U 03/03/2041 USD P 2.281% / R CPI ARZC010321F1
 PERKINELMER INC
 BOOKING HOLDINGS INC .5% DUE 03-08-2028 BEO
 NORWAY(KINGDOM OF) 1.75% GTD SNR 06/09/29 NOK
 ASTRAZENCA PLC
 MOLSON COORS BEVERAGE CO
 HIKMA PHARMACEUTICALS PLC COMMON STOCK GBP.1
 UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG
 NORWEGIAN GOVERNMENT 1.375% 19/08/2030
 Retail 6
 CHEMED CORPORATION
 VANTAGE TOWERS AG 0.75% SNR 31/03/2030 EUR
 NORWAY(KINGDOM OF) 1.5% SNR 19/02/2026 NOK1000
 PVTPL FREDDIE MAC SR 20-HQA4 CL M2 FLTG 09-25-2050
 3.000 KRAFT HEINZ FOODS CO 01-JUN-2026
 COVIVIO 1.625% 23/06/2030
 AEGON NV ADR
 UK(GOVT OF) 4.25% SNR 07/03/36 GBP1000
 UNITED STATES TREAS NTS .25% DUE 05-31-2025 REG
 UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG
 0.000 BMW FINANCE NV 14-APR-2023
 POLSKI KONCERN NAFTOWY
 CONSTELLATION SOFTWARE INC COMMON STOCK
 Road & Rail3
 KINDER MORGAN INC 4.3% DUE 06-01-2025
 1.375 VERIZON COMMUNICATIONS 27-OCT-2026
 GENERAL ELECTRIC CO
 4.875 GENERAL ELECTRIC CO 18-SEP-2037
 SILGAN HOLDINGS INC
 ENCOMPASS HLTH CRP COM USD
 3.450 BMW US CAPITAL LLC 12-APR-2023
 ITALY(REP OF) 4.75% SNR 01/09/28 EUR1000
 VALEO SA COMMON STOCK EUR1.0
 Renewable Energy5
 JAPAN(GOVT OF) 0.5% SNR 20/09/46 JPY50000
 CRH FINLAND SERVIC 0.875% GTD SNR 05/11/23 EUR
 ITALY(REP OF) 2% SNR 01/12/2025 EUR1000
 PVTPL CMO CN AVE SECS TR 2019-R06 NT CL 2M-2 144A VAR RT DUE 09-25-2039 BEO
 SIEMENS AG NPV EUR
 REPLIGEN CORPORATION
 NEXITY COMMON STOCK EUR5.0
 WEYERHAEUSER CO USD
 SOFTBANK GROUP CORP
 2.000 BARCLAYS PLC 07-FEB-2028
 V F CORP 2.4% DUE 04-23-2025 REG
 KEYENCE CORP COMMON STOCK
 FRANCE(GOVT OF) 1% SNR 25/05/2027 EUR1'REGS
 MORGAN STANLEY FLTG RT 2.699% DUE 01-22-2031
 KATITAS CO LTD COMMON STOCK
 US TREAS BDS USD1000 5.25DUE 02-15-2029 REG
 1.000 TSMC GLOBAL LTD 28-SEP-2027
 SOUTH AFRICA REP NT 4.665 DUE 01-17-2024
 2.500 HOLDING D'INFRASTRUCTURE 04-MAY-20

0.01% International fixed interest United States
 0.01% International fixed interest Netherlands
 0.01% Listed property United Kingdom
 0.01% International fixed interest France
 0.01% International equities Canada
 0.01% International fixed interest France
 0.01% International fixed interest Japan
 0.01% International equities United States
 0.01% International equities UNITED STATES
 0.01% Listed property Cayman Islands
 0.01% International fixed interest United Kingdom
 0.01% International fixed interest United States
 0.01% International fixed interest United States
 0.01% International equities United States
 0.01% International fixed interest Mexico
 0.01% International equities Canada
 0.01% International fixed interest United States
 0.01% International fixed interest United Kingdom
 0.01% International equities United States
 0.01% International equities UNITED STATES
 0.01% International fixed interest United Kingdom
 0.01% International fixed interest Germany
 0.01% International equities Bermuda
 0.01% International fixed interest France
 0.01% International fixed interest United States
 0.01% International fixed interest Turkey
 0.01% International fixed interest United States
 0.01% International fixed interest United States
 0.01% International fixed interest France
 0.01% International equities SOUTH AFRICA
 0.01% International fixed interest Italy
 0.01% International fixed interest Norway
 0.01% International fixed interest France
 0.01% International fixed interest Malaysia
 0.01% International equities Bermuda
 0.01% International equities UNITED STATES
 0.01% International fixed interest United States
 0.01% International equities United States
 0.01% International fixed interest United States
 0.01% International fixed interest Norway
 0.01% International equities United Kingdom
 0.01% International equities United States
 0.01% International equities JORDAN
 0.01% International fixed interest United States
 0.01% International fixed interest Norway
 0.01% Unlisted property Australia
 0.01% International equities United States
 0.01% International fixed interest Germany
 0.01% International fixed interest Norway
 0.01% International fixed interest United States
 0.01% International fixed interest United States
 0.01% International fixed interest France
 0.01% International equities Netherlands
 0.01% International fixed interest United Kingdom
 0.01% International fixed interest United States
 0.01% International fixed interest United States
 0.01% International fixed interest Germany
 0.01% International equities Poland
 0.01% International equities CANADA
 0.01% Other* India
 0.01% International fixed interest United States
 0.01% International fixed interest United States
 0.01% International equities United States
 0.01% International fixed interest United States
 0.01% International equities United States
 0.01% International equities United States
 0.01% International fixed interest Germany
 0.01% International fixed interest Italy
 0.01% International equities FRANCE
 0.01% Other* Canada
 0.01% International fixed interest Japan
 0.01% International fixed interest Ireland
 0.01% International fixed interest Italy
 0.01% International fixed interest United States
 0.01% International equities Germany
 0.01% International equities United States
 0.01% International equities FRANCE
 0.01% Listed property United States
 0.01% International equities Japan
 0.01% International fixed interest United Kingdom
 0.01% International fixed interest United States
 0.01% International equities JAPAN
 0.01% International fixed interest France
 0.01% International fixed interest United States
 0.01% International equities JAPAN
 0.01% International fixed interest United States
 0.01% International fixed interest Taiwan
 0.01% International fixed interest South Africa
 0.01% International fixed interest France

US TREAS NTS DTD 02-15-2019 2.5% DUE 02-15-2022	0.01% International fixed interest	United States
1.200 AMERICAN HONDA FINANCE 08-JUL-2025	0.01% International fixed interest	United States
JAPAN(GOVT OF) 1.2% SNR 20/09/35 JPY50000	0.01% International fixed interest	Japan
Industrial / Logistics 8	0.01% Unlisted property	Australia
BARNES GROUP INC	0.01% International equities	United States
AMEDISYS INC COMMON STOCK USD.001	0.01% International equities	UNITED STATES
PVTPL BPCE SR NON PFD 4.625% 09-12-2028	0.01% International fixed interest	France
ROYAL GOLD INC COM USD0.01	0.01% International equities	United States
GRUPO BIMBO SAB DE 4.5 DUE 01-25-2022	0.01% International fixed interest	Mexico
FSF MANAGEMENT COMPANY LTD	0.01% Australasian equities	New Zealand
TETRA TECH INC COMMON STOCK USD.01	0.01% International equities	UNITED STATES
STARTS CORP INC	0.01% International equities	Japan
HOME DEPOT INC 2.375% 03-15-2051	0.01% International fixed interest	United States
TRITAX BIG BOX REI 1.5% GTD SNR 27/11/2033 GBP	0.01% International fixed interest	United Kingdom
ITRON INC COMMON STOCK	0.01% International equities	UNITED STATES
PROLOGIS INTL FDG2 1.625% GTD SNR 17/06/32 EUR	0.01% International fixed interest	Luxembourg
CANADA(GOVT OF) 0.5% BDS 01/09/25 CAD1'K940	0.01% International fixed interest	Canada
MYERS INDUSTRIES INC	0.01% International equities	United States
VERIZON COMMUNICATIONS FLTG RATE 03-20-2026	0.01% International fixed interest	United States
SUNAC CHINA HLDGS	0.01% International equities	Cayman Islands
0.750 CAIXABANK SA 10-JUL-2026	0.01% International fixed interest	Spain
UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG	0.01% International fixed interest	United States
AT&T INC 4.8% DUE 06-15-2044	0.01% International fixed interest	United States
SEAWORLD ENTERTAINMET INC	0.01% International equities	United States
OTC DERIVATIVE CASH COLLATERAL RECEIVABLFROM STATE STREET BANK AND TRUST COMPANY	0.01% International fixed interest	Australia
SYNCHRONY FINANCIAL	0.01% International equities	United States
DECKERS OUTDOOR CORP	0.01% International equities	United States
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG	0.01% International fixed interest	United States
Retail 7	0.01% Unlisted property	Australia
UNIEURO SPA	0.01% International equities	Italy
BP CAP MARKETS PLC .933% 04/12/2040	0.01% International fixed interest	United Kingdom
RELIANCE STEEL & ALUMINUM CO	0.01% International equities	United States
ERICSSON 4.125% DUE 05-15-2022	0.01% International fixed interest	Sweden
KLOCKNER & CO	0.01% International equities	Germany
CADENCE DESIGN SYSTEMS INC COM STK USD0.	0.01% International equities	United States
0.625 SVENSKA HANDELSBANKEN AB 30-JUN-20	0.01% International fixed interest	Sweden
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047	0.01% International fixed interest	United States
INSPIRE MEDICAL SYSTEMS INC	0.01% International equities	United States
INTERTAPE POLYMER GROUP INC	0.01% International equities	Canada
PVTPL FREDDIE MAC STACR SER 2020-HQA1 CL B2 FLTG 01-25-2050	0.01% International fixed interest	United States
ARC RESOURCES COM NPV	0.01% International equities	Canada
1.375 BANCO SANTANDER SA 05-JAN-2026	0.01% International fixed interest	Spain
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048	0.01% International fixed interest	United States
UNITED PARCEL SERVICE - B	0.01% International equities	United States
JAPAN(GOVT OF) 1.7% SNR 20/09/33 JPY50000	0.01% International fixed interest	Japan
GERMANY(FED REP) 5.5% SNR 04/01/2031 EURO.01	0.01% International fixed interest	Germany
CHINA MERCHANTS BANK CO LIMITED	0.01% International equities	China
JAPAN 1% BDS 20/12/2035 JPY50000 '155'	0.01% International fixed interest	Japan
SPB 1 BOLIGKREDITT 5% MTG BDS 15/07/22 NOK5000	0.01% International fixed interest	Norway
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.01% Australasian equities	New Zealand
MASCO CORP 2% DUE 02-15-2031	0.01% International fixed interest	United States
FISERV INC FIXED 2.25% DUE 06-01-2027	0.01% International fixed interest	United States
ITALY(REPUBLIC OF) 0% TBOND 3.45% 01/03/2048	0.01% International fixed interest	Italy
GERMANY(FEDERAL REPUBLIC) 1.5% BDS 15/05/2023 EURO.01	0.01% International fixed interest	Germany
2.375 DP WORLD PLC 25-SEP-2026	0.01% International fixed interest	United Arab Emirate
ETSY INC COMMON STOCK USD.001	0.01% International equities	UNITED STATES
PVTPL CREDIT AGRICOLE S A LONDON 4.125% 01-10-2027	0.01% International fixed interest	France
PVTPL STANDARD CHARTERED PLC CORP 4.305%05-21-2030	0.01% International fixed interest	United Kingdom
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG	0.01% International fixed interest	United States
GOLDMAN SACHS GROUP INC.	0.01% International equities	United States
JAPAN-34(30 YEAR ISSUE) 2.2% 20/03/41 JPY50000	0.01% International fixed interest	Japan
OP CORPORATE BANK 2.5% SNR 20/05/22 GBP100000	0.01% International fixed interest	Finland
JAPAN(GOVT OF) 2% SNR 20/09/40 JPY50000'33	0.01% International fixed interest	Japan
2.375 BPCE SA 14-JAN-2025	0.01% International fixed interest	France
VISHAY INTERTECHNOLOGY INC	0.01% International equities	United States
DERWENT LONDON PLC	0.01% Listed property	United Kingdom
WELLINGTON DRIVE TECHNOLOGIES LIMITED	0.01% Australasian equities	New Zealand
1.500 DANSKE BANK A/S 02-SEP-2030	0.01% International fixed interest	Denmark
DEERE & CO	0.01% International equities	United States
KDDI CORP COMMON STOCK	0.01% International equities	JAPAN
MPLX LP 1.75% DUE 03-01-2026	0.01% International fixed interest	United States
VODAFONE GROUP 3%-FRN SUB 27/08/80 EUR1000	0.01% International fixed interest	United Kingdom
MAPLETREE INDUSTRIAL TRUST	0.01% Listed property	Singapore
FRANCE(GOVT OF) 2% SNR 25/05/2048 EUR1	0.01% International fixed interest	France
UK(GOVT OF) 4.75% SNR 07/12/38 GBP1000	0.01% International fixed interest	United Kingdom
MORGAN STANLEY	0.01% International equities	United States
Road & Rail5	0.01% Other*	Australia
MITSUBISHI UFJ FINL GROUP INC 3.961% DUE 03-02-2028	0.01% International fixed interest	Japan
GENERAL MTRS FINL CO INC 2.35% DUE 01-08-2031 REG	0.01% International fixed interest	United States
HSBC HOLDINGS PLC	0.01% International equities	United Kingdom
2.650 ENEL FINANCE INTL NV 10-SEP-2024	0.01% International fixed interest	Italy
UNITED STATES TREAS NTS 1.875% NTS 07/31/2026	0.01% International fixed interest	United States
INFINEON 3.625% 31/12/2049	0.01% International fixed interest	Germany
Industrial / Logistics 51	0.01% Unlisted property	Australia
JAPAN(GOVT OF) 2.5% SNR 20/03/38 JPY50000	0.01% International fixed interest	Japan
New Zealand Dollar Custodial Account – MITNZ Mercer NZ Shares Index Portfolio	0.01% Australasian equities	New Zealand
TECAN GROUP AG REG COMMON STOCK CHF.1	0.01% International equities	SWITZERLAND
ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.01% International equities	UNITED STATES
KT CORPORATION	0.01% International equities	Korea

FNMA POOL #FM2612 3.5% 05-01-2049 BEO	0.01% International fixed interest	United States
JAPAN(GOVT OF) 0.1% SNR 20/06/28 JPY50000	0.01% International fixed interest	Japan
SK TELECOM	0.01% International equities	Korea
3.900 NATIONWIDE BLDG SOCIETY 21-JUL-202	0.01% International fixed interest	United Kingdom
TENCENT HLDGS LTD 3.975% 04-11-2029	0.01% International fixed interest	China
GERMANY(FED REP) 4% SNR 04/01/2037 EUR0.01	0.01% International fixed interest	Germany
ORPEA COMMON STOCK EUR1.25	0.01% International equities	FRANCE
GERMANY(FED REP) 0% SNR 15/02/2030 EUR0.01	0.01% International fixed interest	Germany
Industrial / Logistics 9	0.01% Unlisted property	Australia
EASTMAN CHEM CO 4.5% 12-01-2028	0.01% International fixed interest	United States
0.750 CROWN EURO HOLDINGS SA 15-FEB-2023	0.01% International fixed interest	United States
TOYOTA MTR CR CORP 3.375% DUE 04-01-2030	0.01% International fixed interest	United States
L'OREAL	0.01% International equities	France
CVS HEALTH CORP 4.3% DUE 03-25-2028	0.01% International fixed interest	United States
UK(GOVT OF) 2.25% SNR 07/09/23 GBP1000	0.01% International fixed interest	United Kingdom
ITALY(REP OF) 3.5% SNR 01/03/2030 EUR1000	0.01% International fixed interest	Italy
SPAIN(KINGDOM OF) 2.9% SNR 31/10/2046 EUR1000	0.01% International fixed interest	Spain
ITALY(REP OF) 5% SNR 01/08/2039 EUR1000	0.01% International fixed interest	Italy
VODAFONE GROUP 4.875%-FRN SUB 03/10/78 GBP	0.01% International fixed interest	United Kingdom
KOREA GAS CORP 3.875% DUE 02-12-2024	0.01% International fixed interest	Korea, Republic of
HEIMSTADEN BOSTAD 2.625%-FRN SUB PERP EUR1000	0.01% International fixed interest	Sweden
ASE TECHNOLOGY HOLDING CO LTD	0.01% International equities	Taiwan
3.375 ELM BV(HELVETIA SCHWEIZ) 29-SEP-20	0.01% International fixed interest	Switzerland
LAM RESEARCH CORPORATION	0.01% International equities	United States
TEEKAY LNG PARTNERS LP	0.01% International equities	Marshall Islands
6.250 YINGDE GASES INVSTMT LTD 19-JAN-20	0.01% International fixed interest	China
PVTPL MADISON PK FDG XXX LTD FLTG RT SER 18-30A CL A 04-15-2029	0.01% International fixed interest	United States
GAZ CAPITAL SA 3.125% SNR 17/11/2023 EUR	0.01% International fixed interest	Russian Federation
GERMANY(FED REP) 0% SNR 05/04/24 EUR0.01'179	0.01% International fixed interest	Germany
UNITED STATES TREAS NTS .5% DUE 04-30-2027 REG	0.01% International fixed interest	United States
PVTPL FNMA FLTG 01-25-2040 BEO	0.01% International fixed interest	United States
2.250 KRAFT HEINZ FOODS CO 25-MAY-2028	0.01% International fixed interest	United States
CHINA ST CONST.ENG 2.9% 05/07/2022	0.01% International fixed interest	China
UNITED STATES TREAS NTS .5% DUE 05-31-2027 REG	0.01% International fixed interest	United States
JAPAN(GOVT OF) 2.3% SNR 20/03/39 JPY50000	0.01% International fixed interest	Japan
CHINA STEEL CORP	0.01% International equities	Taiwan
LANDIS GYR GROUP AG COMMON STOCK CHF10.0	0.01% International equities	SWITZERLAND
UNITED STATES TREAS BDS 3.375 05-15-2044REG	0.01% International fixed interest	United States
FORD MOTOR CO COMMON STOCK USD.01	0.01% International equities	UNITED STATES
CSPC PHARMACEUTICAL GROUP	0.01% International equities	Hong Kong
FRANCE(GOVT OF) 0% SNR OAT 25/03/2023 EUR1	0.01% International fixed interest	France
BANK OF AMERICA CORPORATION 2.651% 03-11-2032	0.01% International fixed interest	United States
VONOVIA FINANCE 1% GTD SNR 28/01/2041 EUR	0.01% International fixed interest	Germany
SAFARICOM PLC COMMON STOCK KES.5	0.01% International equities	KENYA
Office 46	0.01% Unlisted property	N/A
SQUARE INC A COMMON STOCK USD.0000001	0.01% International equities	UNITED STATES
TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.	0.01% International equities	TAIWAN
Office 17	0.01% Unlisted property	Australia
3M CO	0.01% International equities	United States
INFORMA PLC	0.01% International equities	United Kingdom
HEWLETT PACKARD ENTERPRISE CO	0.01% International equities	United States
PING AN INSURANCE GROUP CO OF CHINA LTD	0.01% International equities	China
AIN HOLDINGS INC COMMON STOCK	0.01% International equities	JAPAN
1.200 PPG INDUSTRIES INC 15-MAR-2026	0.01% International fixed interest	United States
CLP HOLDINGS LIMITED HKD	0.01% International equities	Hong Kong
JAPAN (20 YEAR ISSUE) 0.3% 20/12/2039	0.01% International fixed interest	Japan
PVTPL ANGLO AMERN CAP PLC GTD SR NT 144A5.375% DUE 04-01-2025/04-01-2020 BEO	0.01% International fixed interest	South Africa
0.375 TESCO CORP TREASURY SERV 27-JUL-20	0.01% International fixed interest	United Kingdom
Canadian dollar	0.01% International fixed interest	
2.875 AIB GROUP PLC 30-MAY-2031	0.01% International fixed interest	Ireland
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	0.01% International fixed interest	United States
DIC CORPORATION	0.01% International equities	Japan
METLIFE INC COMMON STOCK USD.01	0.01% International equities	UNITED STATES
BLACKROCK INC	0.01% International equities	United States
BELGIUM(KINGDOM) 1.6% SNR 22/06/2047 EUR0.01	0.01% International fixed interest	Belgium
GERMANY(FED REP) 1.5% GTD SNR 15/05/2024EUR	0.01% International fixed interest	Germany
ITALY(REPUBLIC OF) 4.75% BDS 01/09/44 EUR1000	0.01% International fixed interest	Italy
MIXI INC NPV	0.01% International equities	Japan
4.250 CNP ASSURANCES 05-JUN-2045	0.01% International fixed interest	France
HYUNDAI MOBIS	0.01% International equities	Korea
SAMSUNG SDI CO LTD PFD COMMON STOCK KRW5000.	0.01% International equities	KOREA
1.000 FCA BANK SPA IRELAND 15-NOV-2021	0.01% International fixed interest	Italy
NETHERLANDS (KINGDOM OF) 3.75% SNR BDS 15/01/2042	0.01% International fixed interest	Netherlands
4.875 ENTERPRISE PRODUCTS OPER 16-AUG-20	0.01% International fixed interest	United States
ZTO EXPRESS CAYMAN INC	0.01% International equities	Cayman Islands
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
SANRIO CO LTD NPV	0.01% International equities	Japan
UNITED STATES TREAS 2.75% 02-28-2025	0.01% International fixed interest	United States
GOLDEN OCEAN GROUP LTD	0.01% International equities	Bermuda
JAPAN TBOND BDS .6% DUE 20/12/2023	0.01% International fixed interest	Japan
Office 18	0.01% Unlisted property	Australia
BARCLAYS PLC FXD RATE RESETTNG SUB NT 3.811% 03-10-2042	0.01% International fixed interest	United Kingdom
PVTPL CMO CSMC SER 2019-ICE4 CL E FLTG 144A 05-15-2036	0.01% International fixed interest	United States
ACER INC	0.01% International equities	Taiwan
STONECO LTD A COMMON STOCK USD.000079365	0.01% International equities	BRAZIL
NETHERLANDS KING 1.75% SNR 15/07/2023 EUR1	0.01% International fixed interest	Netherlands
BIOMERIEUX COMMON STOCK	0.01% International equities	FRANCE

ORACLE CORP FIXED 2.875% DUE 03-25-2031	0.01% International fixed interest	United States
HUTCH WHAMP FIN UK 5.625% GTD SNR 24/11/26 GBP	0.01% International fixed interest	United Kingdom
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE	0.01% International fixed interest	United States
INTUIT INC	0.01% International equities	United States
AUSTRALIAN GOVERNMENT 3.25% 21/04/25	0.01% International fixed interest	Australia
UK(GOVT OF) 2.5% GILT SNR 22/07/2065	0.01% International fixed interest	United Kingdom
UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG	0.01% International fixed interest	United States
New Zealand Dollar Custodial Account – MITNZ Overseas Low Volatility Shares Portfolio	0.01% International equities	New Zealand
Avista Corporation	0.01% Other*	United States
FOLEY TRASIMENE AC COM CL A SHS ORD	0.01% International equities	United States
ING GROEP N.V. 2.125%-FRN LT2 26/05/31 EUR	0.01% International fixed interest	Netherlands
FNMA POOL #FM3801 3.5% 12-01-2046 BEO	0.01% International fixed interest	United States
AMP Capital Investors NZ Cash Fund	0.01% Cash and cash equivalents	New Zealand
Office 19	0.01% Unlisted property	Australia
WESFARMERS LTD COMMON STOCK	0.01% International equities	AUSTRALIA
2.450 DUKE ENERGY CORP 01-JUN-2030	0.01% International fixed interest	United States
AXFOOD AB NPV POST SPLIT	0.01% International equities	Sweden
MARATHON PETROL COM	0.01% International equities	United States
HP INC COMMON STOCK USD.01	0.01% International equities	UNITED STATES
FREDDIE MAC STACR SER 19-HQA3 CLS M2 VAR RT 09-25-2049	0.01% International fixed interest	United States
UMBS TBA 15YR 1.5% DUE 04-15-2051	0.01% International fixed interest	United States
JAPAN(GOVT OF) 0.4% SNR 20/03/50 JPY50000	0.01% International fixed interest	Japan
TOKUYAMA CORP	0.01% International equities	Japan
SUEDZUCKER AG	0.01% International equities	Germany
Industrial / Logistics 10	0.01% Unlisted property	Australia
BRAZIL(FEDERATIVE REPUBLIC OF) 2.875% DUE 06-05-2025	0.01% International fixed interest	Brazil
1.625 DEUTSCHE BANK AG 20-JAN-2027	0.01% International fixed interest	Germany
AMERN EXPRESS CO 4.05% DUE 12-03-2042	0.01% International fixed interest	United States
JAPAN 20 YEARS .4% 20/06/2040	0.01% International fixed interest	Japan
UNITED MICROELECTRONICS CORP	0.01% International equities	Taiwan
AT&T INC FLTG RT 1.95% 09-15-2023	0.01% International fixed interest	United States
JAPAN (GOVT OF) BDS .4% 20/09/2040	0.01% International fixed interest	Japan
KROGER CO 1.7% DUE 01-15-2031 BEO	0.01% International fixed interest	United States
BEIJING GAS SG CAP 2.75% 31/05/2022	0.01% International fixed interest	China
LAUREATE EDUCATION INC A COMMON STOCK USD.001	0.01% International equities	UNITED STATES
COHN ROBBINS HOLDI COM CL A ORD SHS	0.01% International equities	Cayman Islands
CANADA(GOVT OF) 1.25% BDS 01/06/2030 CAD1	0.01% International fixed interest	Canada
UTD STATES TREAS 1.5% DUE 03-31-2023	0.01% International fixed interest	United States
3.000 ZF EUROPE FINANCE BV 23-OCT-2029	0.01% International fixed interest	Germany
BNP PARIBAS SR NON VAR RT 1.323% DUE 01-13-2027	0.01% International fixed interest	France
OKAMURA CORP	0.01% International equities	Japan
UK(GOVT OF) 1.5% SNR 22/07/2047 GBP1000	0.01% International fixed interest	United Kingdom
UNITED STATES T NOTE 3.0% 10-31-2025	0.01% International fixed interest	United States
ICA GRUPPEN AB	0.01% International equities	Sweden
PLAINS GP HLDGS LP LTD PARTNER	0.01% International equities	United States
EURO BK RECON&DEV 6.45% CURR/LKD 13/12/22 IDR	0.01% International fixed interest	Multi-National Agency
Income Due - KRW	0.01% International equities	Korea
MONETARY AUTH OF SING 3.375% 01/09/2033	0.01% International fixed interest	Singapore
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG	0.01% International fixed interest	United States
FHLMC MULTICLASS SER 20-HQA1 CLS M2 01-25-2050	0.01% International fixed interest	United States
PVTP 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
GNMA POOL #726326 SER 2039 4.5% DUE 09-15-2039 REG	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
ETHAN ALLEN INTERIORS INC	0.01% International equities	United States
UK(GOVT OF) 1.75% SNR 22/01/49 GBP1000	0.01% International fixed interest	United Kingdom
CVS HEALTH CORP	0.01% International equities	United States
FIVE9 INC	0.01% International equities	United States
SAMSUNG SDS CO LTD	0.01% International equities	Korea
CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK ILS.01	0.01% International equities	ISRAEL
IHEART MEDIA INC	0.01% International equities	United States
T-MOBILE USA INC 6 03-01-2023	0.01% International fixed interest	United States
Hera S.p.A.	0.01% Other*	Italy
KB FINANCIAL GROUP INC	0.01% International equities	Korea
SEEK LTD COMMON STOCK	0.01% International equities	AUSTRALIA
ITAU UNIBANCO HOLDING SA	0.01% International equities	Brazil
RELX PLC COMMON STOCK GBP.144397	0.01% International equities	UNITED KINGDOM
HONDA MOTOR CO LTD ADR	0.01% International equities	Japan
Office 20	0.01% Unlisted property	Australia
SWISSCOM AG - CHF17 REGISTERED SHARES	0.01% International equities	Switzerland
SINGAPORE(GOVT OF) 2.75% SNR 01/04/42 SGD1000	0.01% International fixed interest	Singapore
DEUTSCHE ANNINGTON FINANCE B.V 1.5% DUE 31/03/25	0.01% International fixed interest	Netherlands
UNITED STATES TREAS NTS DTD 06/30/2018 2.75% DUE 06-30-2025 REG	0.01% International fixed interest	United States
NETHERLANDS GOVERNMENT 2.75% 15/01/2047	0.01% International fixed interest	Netherlands
DENMARK(KINGDOM) 4.5% SNR 15/11/2039 DKK0.01	0.01% International fixed interest	Denmark
BANK RAKYAT INDONESIA PERSER COMMON STOCK IDR50.0	0.01% International equities	INDONESIA
PVTP POST HLDGS INC 4.5% DUE 09-15-2031 BEO	0.01% International fixed interest	United States
Outstanding Settlement Receipts - JPY	0.01% International equities	Japan
ELI LILLY AND COMPANY .625% 11-01-2031	0.01% International fixed interest	United States
UNITED STATES OF AMER TBOND 2.625% 01-31-2026	0.01% International fixed interest	United States
FRANCE(GOVT OF) 1.25% SNR 25/05/2034 EUR1	0.01% International fixed interest	France
WESTERN DIGITAL CORP	0.01% International equities	United States
BIOGEN INC COMMON STOCK USD.0005	0.01% International equities	UNITED STATES
EQT CORPORATION	0.01% International equities	United States
Outstanding Settlement Receipts - BRL	0.01% International equities	Brazil
GENUS PLC COMMON STOCK GBP.1	0.01% International equities	UNITED KINGDOM
EUROPEAN UNION 0.1% NTS 04/10/40 EUR1000'5	0.01% International fixed interest	Multi-National Agency
BNY USD COLLATERAL	0.01% International equities	United States
LEG IMMOBILIEN SE COMMON STOCK	0.01% International equities	GERMANY
TOURMALINE OIL CP COM	0.01% International equities	Canada

RCI BANQUE 0.75% SNR EMTN 10/04/23 EUR	0.01% International fixed interest	France
JAPAN(GOVT OF) 0.5% SNR 20/09/24 JPY50000	0.01% International fixed interest	Japan
ITALY(REP OF) 1.65% SNR 01/12/30 EUR1000	0.01% International fixed interest	Italy
CLI FDG VIII LLC AST BACKED NT SER 2021-1 1.64% 02-18-2046	0.01% International fixed interest	United States
2.800 CHARTER COMM OPT LLC/CAP 01-APR-20	0.01% International fixed interest	United States
MUENCHENER RUECKVER AG REG COMMON STOCK	0.01% International equities	GERMANY
GOLDMAN SACHS GRP 1.5% SNR EMTN 07/12/27GBP	0.01% International fixed interest	United States
PETROLEO BRASILRIRO SA	0.01% International equities	Brazil
UNITE USAF II PLC BNDS 3.374% 30/06/2023	0.01% International fixed interest	United Kingdom
U.S. Dollar	0.01% International fixed interest	Cash and other instr
TECAN GROUP AG	0.01% International equities	Switzerland
6.020 DELL INT LLC / EMC CORP 15-JUN-202	0.01% International fixed interest	United States
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'	0.01% International fixed interest	United States
JAPAN(GOVT OF) 1.9% BDS 20/06/31 JPY100000	0.01% International fixed interest	Japan
RENGO CO LTD	0.01% International equities	Japan
GOLDMAN SACHS GRP 3.375% SNR 27/03/2025 EUR	0.01% International fixed interest	United States
UNITED STATES TREAS NTS DTD 11/15/2015 2.25% DUE 11-15-2025 REG	0.01% International fixed interest	United States
JAPAN(GOVT OF) 0.7% SNR 20/12/22 JPY50000	0.01% International fixed interest	Japan
Industrial / Logistics 11	0.01% Unlisted property	Australia
GNMAII POOL #MA5263 3.5% DUE 06-01-2048 REG	0.01% International fixed interest	United States
ENPLAS CORP	0.01% International equities	Japan
PVTPF FRONTIER COMMUNICATIONS CORP 5.0% DUE 05-01-2028 BEO	0.01% International fixed interest	United States
CHURCHILL DOWNS INCORPORATED	0.01% International equities	United States
UNITED STATES TREAS 2.25% DUE 10-31-2024	0.01% International fixed interest	United States
1.250 GOLDMAN SACHS GROUP INC 01-MAY-202	0.01% International fixed interest	United States
JAPAN(GOVT OF) 0.8% SNR 20/06/22 JPY50000	0.01% International fixed interest	Japan
AMERICAN CAMPUS COMMUNITIES	0.01% Listed property	United States
CROWN HOLDINGS INC	0.01% International equities	United States
UNITED STATES TREAS NTS 2.375% 12-31-2024	0.01% International fixed interest	United States
CNP ASSURANCES	0.01% International equities	France
OAK STR INVT GRADE NET LEASE FD SER 2.8%01-20-2051	0.01% International fixed interest	United States
PHOSAGRO PJSC GDR	0.01% International equities	Russia
BUONI POLIENNALI 1.85% 01/07/2025	0.01% International fixed interest	Italy
MOL HUNGARIAN OIL	0.01% International equities	Hungary
1.750 BANQUE FED CRED MUTUEL 19-DEC-2024	0.01% International fixed interest	France
CVS HEALTH CORP 4.78% DUE 03-25-2038	0.01% International fixed interest	United States
PVTPF CONSTELLUM SE 3.75% DUE 04-15-2029/02-24-2021 BEO	0.01% International fixed interest	United States
ADOBE INC 2.3% DUE 02-01-2030	0.01% International fixed interest	United States
REALTY INCOME CORP 1.625% 12-15-2030	0.01% International fixed interest	United States
COUNTRY GARDEN SVC USD0.0001	0.01% International equities	Cayman Islands
OLD MUTUAL LTD COMMON STOCK	0.01% International equities	SOUTH AFRICA
INDONESIA GOVT TBOND 7.5% 15/04/2040	0.01% International fixed interest	Indonesia
BRAZIL(FED REP OF) 3.875% SNR 12/06/30 USD1000	0.01% International fixed interest	Brazil
EQUINIX INC FIXED 3.2% 11-18-2029	0.01% International fixed interest	United States
UNITED STATES TREAS NTS 2.0% 04-30-2024	0.01% International fixed interest	United States
CHILDREN'S PLACE INC	0.01% International equities	United States
UTD STATES TREAS 2.125% DUE 09-30-2024	0.01% International fixed interest	United States
PVTPF TACO BELL FDG LLC 2018-1 SR SECD NT CL A-2-I 144A 4.3% DUE 11-25-2048 BEO	0.01% International fixed interest	United States
HKD BNP PARIBAS A/C	0.01% International equities	Hong Kong
GERMANY(FED REP) 4.75% GTD SNR 04/07/40 EUR	0.01% International fixed interest	Germany
JABIL INC	0.01% International equities	United States
OTSUKA HLDGS CO NPV	0.01% International equities	Japan
VB-S1 ISSUER LLC 3.031% DUE 06-15-2050	0.01% International fixed interest	United States
FUJI ELECTRIC CO LTD	0.01% International equities	Japan
SYSCO CORP 5.65% DUE 04-01-2025	0.01% International fixed interest	United States
DIPLOMA PLC COMMON STOCK GBP.05	0.01% International equities	UNITED KINGDOM
GERMANY(FEDERAL REPUBLIC) 4.25% BDS 04/07/2039 EUR0.01	0.01% International fixed interest	Germany
ITALY(REP OF) 1.45% SNR 15/05/25 EUR1000	0.01% International fixed interest	Italy
PROG HOLDINGS INC	0.01% International equities	United States
OMNICOM FIN HLDGS 0.8% GTD SNR 08/07/2027 EUR	0.01% International fixed interest	United States
Communications8	0.01% Other*	India
UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG	0.01% International fixed interest	United States
SIXT SE PRF	0.01% International equities	Germany
7.500 BANCO SANTANDER SA (PERP)	0.01% International fixed interest	Spain
Industrial / Logistics 12	0.01% Unlisted property	Australia
WINTERSHALL DEA 2.4985%-FR GTD SUB PERP EUR	0.01% International fixed interest	Germany
WINTERSHALL DEA 3%-FRN GTD SUB PERP EUR	0.01% International fixed interest	Germany
L BRANDS INC COM USD0.50	0.01% International equities	United States
GNMAII POOL #MA3736 SER 2046 3.5% DUE 06-20-2046 REG	0.01% International fixed interest	United States
AGCO CORP	0.01% International equities	United States
NORTH WEST CO INC VAR VTG AND COM VTG	0.01% International equities	Canada
JAPAN(GOVERNMENT OF) .6% 20/09/2050	0.01% International fixed interest	Japan
Road & Rail4	0.01% Other*	India
3.033 HSBC HOLDINGS PLC 22-NOV-2023	0.01% International fixed interest	United Kingdom
PVTPF CMO BX COML MTG TR SR 2019-XL CL G FLTG RT 10-15-2024	0.01% International fixed interest	United States
APA CORPORATION COM USD0.625	0.01% International equities	United States
GERMANY(FED REP) 0.25% SNR 15/08/28 EUR0.01	0.01% International fixed interest	Germany
NU SKIN ENTERPRISES INC - CLASS A	0.01% International equities	United States
SPAIN(KINGDOM OF) 1.95% SNR 30/07/30 EUR1000	0.01% International fixed interest	Spain
CENTAMIN PLC	0.01% International equities	Jersey
Industrial / Logistics 13	0.01% Unlisted property	Australia
5.375 BANCO DE SABADELL SA 12-DEC-2028	0.01% International fixed interest	Spain
AGRICULTURAL BANK OF CHINA LTD	0.01% International equities	China
ITALY(REP OF) 2.05% SNR 01/08/27 EUR1000	0.01% International fixed interest	Italy
PHILLIPS 66 COM USD0.01	0.01% International equities	United States
UMBS TBA 15YR 1.5% 04-15-2036	0.01% International fixed interest	United States
WESTLAKE 4% DUE 10-16-2023	0.01% International fixed interest	United States
0.687 CHEVRON USA INC 12-AUG-2025	0.01% International fixed interest	United States
MILLICOM INTL CELL 6.625% SNR 15/10/2026USD	0.01% International fixed interest	Colombia

CANADA(GOVT OF) 2% SNR 01/12/2051	CAD1*H722	0.01% International fixed interest	Canada
UMBS TBA 15YR 1.5% 05-15-2036		0.01% International fixed interest	United States
FNMA POOL #BF0202 4.5% 01-01-2051 BEO		0.01% International fixed interest	United States
3.300 COMCAST CORP 01-FEB-2027		0.01% International fixed interest	United States
NTN CORPORATION Y50		0.01% International equities	Japan
OKI ELECTRIC INDUSTRY CO LTD		0.01% International equities	Japan
STATE GRID EUROPE DEVELO	1.5% 26/01/2022	0.01% International fixed interest	China
CANADA GOVT BD 1.5% 01/06/2026		0.01% International fixed interest	Canada
AF POYRY AB SR B NPV		0.01% International equities	Sweden
AUSTRALIA(CMNWLTH) 2.25% SNR 21/05/28	AUD1000	0.01% International fixed interest	Australia
4.900 ANHEUSER-BUSCH CO/INBEV 01-FEB-204		0.01% International fixed interest	Belgium
CIGNA CORP COM		0.01% International equities	United States
BOOKING HLDGS INC COM USD0.008		0.01% International equities	United States
ONEOK INC		0.01% International equities	United States
OTC DER CASH COLL REC FROM BARCLAYS		0.01% International fixed interest	United States
JAPAN TBOND 1.2% 20/03/2035		0.01% International fixed interest	Japan
4.500 FMG RESOURCES AUG 2006 15-SEP-2027		0.01% International fixed interest	Australia
INDORAMA VENTURES PCL		0.01% International equities	Thailand
UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG		0.01% International fixed interest	United States
PNC BK N A PITTSBURGH PA MEDIUM TERM SUB2.7% DUE 10-22-2029		0.01% International fixed interest	United States
KINDER MOR INC DEL COM USD0.01		0.01% International equities	United States
AVIAT NETWORKS INC		0.01% International equities	United States
ITALY(REP OF) 3.25% SNR 01/09/46 EUR1000		0.01% International fixed interest	Italy
NUIX LIMITED		0.01% Australasian equities	Australia
SERVICENOW INC		0.01% International equities	United States
3.625 BMW US CAPITAL LLC 18-APR-2029		0.01% International fixed interest	Germany
Industrial / Logistics 14		0.01% Unlisted property	Australia
Industrial / Logistics 15		0.01% Unlisted property	Australia
JAPAN(GOVT OF) 2.4% SNR 20/09/38	JPY50000	0.01% International fixed interest	Japan
1MDB GLOBAL BNDS 4.4% 09/03/2023		0.01% International fixed interest	Malaysia
ANTHEM INC		0.01% International equities	United States
GERMANY(FED REP) 0% BDS 11/04/2025	EUR0.01	0.01% International fixed interest	Germany
KINGSPAN GROUP PLC COMMON STOCK EUR.13		0.01% International equities	IRELAND
ITALY(REP OF) 0.65% SNR 15/10/23 EUR1000		0.01% International fixed interest	Italy
3.000 RELX CAPITAL INC 22-MAY-2030		0.01% International fixed interest	United Kingdom
RESTAURANT BRANDS NEW ZEALAND LTD		0.01% Australasian equities	New Zealand
WORLD CO LTD		0.01% International equities	Japan
BONOS Y OBLIG DEL .25% 30/07/2024		0.01% International fixed interest	Spain
FRANCE(GOVT OF) 0.0% 25/02/2026		0.01% International fixed interest	France
HYUNDAI MOTOR CO LTD		0.01% International equities	Korea
ASICS CORP		0.01% International equities	Japan
6.000 NIBC BANK NV (PERP)		0.01% International fixed interest	Netherlands
PVTP PL PALMER SQUARE CLO 2015-1A CL A2R3 VAR RT DUE 05-21-2029 BEO		0.01% International fixed interest	Cayman Islands
ITALY(REP OF) 0.6% SNR 15/06/2023	EUR1000	0.01% International fixed interest	Italy
Road & Rail7		0.01% Other*	Australia
PRIMAX ELECTRONICS LTD		0.01% International equities	Taiwan
CHRISTIAN DIOR SE		0.01% International equities	France
Retail 8		0.01% Unlisted property	Australia
BUNDESREPUB DEUTSCHLAND 3.25% 04/07/2042		0.01% International fixed interest	Germany
PVTP PL BLUEMOUNTAIN CLOS SR 12-2A CL B-R2 FLTG 11-20-2028		0.01% International fixed interest	United States
RHI MAGNESITA NV		0.01% International equities	Netherlands
MATTHEWS INTERNATIONAL CORPORATION		0.01% International equities	United States
New Zealand Dollar Custodial Account – MITNZ Overseas Small Companies Portfolio		0.01% International equities	New Zealand
1.500 TEMASEK FINANCIAL I LTD 01-MAR-202		0.01% International fixed interest	Singapore
PASONA GROUP INC NPV		0.01% International equities	Japan
FISHER + PAYKEL HEALTHCARE C COMMON STOCK		0.01% International equities	NEW ZEALAND
GERMANY(FED REP) 0% SNR 14/04/23	EUR0.01*177	0.01% International fixed interest	Germany
VOLKSWAGEN NVP DEM50		0.01% International equities	Germany
NEVRO CORP		0.01% International equities	United States
BONOS Y OBLIG DEL ESTAD 2.15% 144A	31/10/25	0.01% International fixed interest	Spain
GERMANY(FED REP) 0% SNR 07/10/22	EUR0.01*176	0.01% International fixed interest	Germany
JAPAN(GOVT OF) 2.2% BDS 20/09/39	JPY100000	0.01% International fixed interest	Japan
CAJA AHORROS BARCELONA	3.875% 17/02/2025	0.01% International fixed interest	Spain
NAGASE & CO LTD		0.01% International equities	Japan
2.500 BANCO DE SABADELL SA 15-APR-2031		0.01% International fixed interest	Spain
FREDDIE MAC STACR REMIC TR SER 21-DNA1 CL M2 FRN 144A 01-25-2051		0.01% International fixed interest	United States
1.125 CONTI-GUMMI FINANCE B.V. 25-SEP-20		0.01% International fixed interest	Germany
SIMON PPTY GROUP L FIXED 2.45%	09-13-2029	0.01% International fixed interest	United States
FRANCE(GOVT OF) 0% SNR 25/02/2022	EUR1*REGS	0.01% International fixed interest	France
PVTP PL MACQUARIE GROUP LTD 144A 3.189%	DUE 11-28-2023	0.01% International fixed interest	Australia
ULTRAPAR PARTICIPACOM NPV		0.01% International equities	Brazil
FHLMC GOLD Q45872 3.0% 01-01-2047		0.01% International fixed interest	United States
CIMB GROUP HOLDINGS BERHAD		0.01% International equities	Malaysia
ARDENTEC CORP		0.01% International equities	Taiwan
WANT WANT CHINA HOLDINGS LTD		0.01% International equities	Cayman Islands
Mexican peso		0.01% International fixed interest	
TEGNA INC		0.01% International equities	United States
KOTAK MAHINDRA BANK LTD COMMON STOCK INR5.0		0.01% International equities	INDIA
PVTP PL CBBCMS 2018-TALL MTG TR SR 2018-TALL CL D FLTG RT 03-15-2037		0.01% International fixed interest	United States
ANTHEM INC COMMON STOCK USD.01		0.01% International equities	UNITED STATES
BALLYS CORPORATION COM USD0.01		0.01% International equities	United States
CELLNEX TELECOM SA		0.01% Listed property	Spain
CHEVRON U S A INC 3.85%	01-15-2028	0.01% International fixed interest	United States
PERSIMMON PLC		0.01% Listed property	United Kingdom
4.610 BARCLAYS PLC 15-FEB-2023		0.01% International fixed interest	United Kingdom
GAZ CAPITAL SA 5.15% SNR 11/02/2026 USD		0.01% International fixed interest	Russian Federation
LONG CHEN PAPER CO LTD		0.01% International equities	Taiwan
SAUL CENTERS INC		0.01% Listed property	United States
Social1		0.01% Other*	Korea

UNITED STATES TREAS BDS	2.25% DUE 08-15-2046	0.01% International fixed interest	United States
FNMA POOL #BF0264 3.5% 05-01-2058 BEO		0.01% International fixed interest	United States
T ROWE PRICE GROUP INC COMMON STOCK USD.2		0.01% International equities	UNITED STATES
BELGIUM KINGDOM TBOND 3.75% 22/06/2045		0.01% International fixed interest	Belgium
JAPAN(GOVT OF) 1.6% SNR 20/06/30 JPY50000		0.01% International fixed interest	Japan
SEVEN & I HOLDINGS CO LTD		0.01% International equities	Japan
Office 21		0.01% Unlisted property	Australia
FUT JUN 21 SFE 10Y T-BOND		0.01% International fixed interest	Australia
MELIA HOTELS INTERNATIONAL SA		0.01% International equities	Spain
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED		0.01% International equities	Japan
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
NETHERLANDS KING 2.5% SNR 15/01/2033 EUR1		0.01% International fixed interest	Netherlands
NIPPON SUISAN KAISHA LTD		0.01% International equities	Japan
TAIWAN GLASS IND CORP		0.01% International equities	Taiwan
TWD BNP PARIBAS A/C		0.01% International equities	Taiwan
2.750 CITIGROUP INC 25-APR-2022		0.01% International fixed interest	United States
PVTP HYUNDAI CAPITAL SERVICES 3.625% 08-29-2027		0.01% International fixed interest	Korea, Republic of
6.384 CHARTER COMM OPT LLC/CAP 23-OCT-20		0.01% International fixed interest	United States
BROOKDALE SENIOR LIVING INC		0.01% International equities	United States
UNITED THERAPEUTICS CORP		0.01% International equities	United States
CUMMINS INC COMMON STOCK USD2.5		0.01% International equities	UNITED STATES
YANDEX N.V. COM		0.01% International equities	Netherlands
FIRST SOLAR INC COMMON STOCK USD.001		0.01% International equities	UNITED STATES
PVTP BPCE SA BPCE SA 3.25% 01-11-2028		0.01% International fixed interest	France
ALCON INC COMMON STOCK CHF.04		0.01% International equities	SWITZERLAND
MERCURY GENERAL CORP		0.01% International equities	United States
TOYOTA MTR CR CORP MEDIUM TERM NTS BOOK TRANCHE # TR 00166 3% 04-01-2025		0.01% International fixed interest	United States
VODAFONE GROUP	0.9% MTN 28/11/2026 EUR	0.01% International fixed interest	United Kingdom
MIDDLEBY CORP		0.01% International equities	United States
Retail 10		0.01% Unlisted property	Australia
SERVICENOW INC 1.4% DUE 09-01-2030		0.01% International fixed interest	United States
FRANCE(GOVT OF) 0.75% SNR 25/05/2052 EUR1		0.01% International fixed interest	France
JAPAN(GOVT OF) 0.7% SNR 20/09/38 JPY50000		0.01% International fixed interest	Japan
ITALY(REP OF) 3% SNR 01/08/2029 EUR1000		0.01% International fixed interest	Italy
JAPAN(GOVT OF) 0.8% SNR 20/03/47 JPY50000		0.01% International fixed interest	Japan
WINBOND ELECTRONICS CORP		0.01% International equities	Taiwan
JAPAN(GOVT OF) 1.8% SNR 20/06/23 JPY50000		0.01% International fixed interest	Japan
SUPER MICRO COMPUTER INC		0.01% International equities	United States
TENARIS SA		0.01% International equities	Luxembourg
E.ON SE 0% SNR 18/12/23 EUR1000'66'		0.01% International fixed interest	Germany
DISCOVERY COMMUNICATIONS 1.9% 19/03/2027		0.01% International fixed interest	United States
BUONI POLIENNALI 1.5 1.5% 01/06/2025		0.01% International fixed interest	Italy
GODREJ CONSUMER PRODUCTS LTD COMMON STOCK INR1.		0.01% International equities	INDIA
TENCENT MUSIC ENTERTAINMENT GROUP		0.01% International equities	Cayman Islands
KIKKOMAN CORPORATION JPY		0.01% International equities	Japan
0.625 HOLDING D'INFRASTRUCTURE 27-MAR-20		0.01% International fixed interest	France
0.900 HOME DEPOT INC 15-MAR-2028		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
LI NING CO LTD		0.01% International equities	Cayman Islands
HDFC BANK 8.1% CURR/LKD 22/03/25 INR		0.01% International fixed interest	India
GOLDMAN SACHS 3.75% DUE 05-22-2025		0.01% International fixed interest	United States
4.644 STANDARD CHARTERED PLC 01-APR-2031		0.01% International fixed interest	United Kingdom
SPAIN(KINGDOM OF) 5.9% BDS 30/07/26 EUR1000		0.01% International fixed interest	Spain
CPUK FINANCE LTD 4.875% 28/08/2025		0.01% International fixed interest	United Kingdom
PETROLEOS MEXICANO 8.25% GTD SNR 02/06/22 GBP		0.01% International fixed interest	Mexico
SANFORD LTD		0.01% Australasian equities	New Zealand
Office 22		0.01% Unlisted property	Australia
CADENT FINANCE PLC 2.125% GTD SNR 22/09/28 GBP		0.01% International fixed interest	United Kingdom
SOUTHERN GAS NETWO 1.25% SNR EMTN 02/12/31 GBP		0.01% International fixed interest	United Kingdom
Road & Rail6		0.01% Other*	US
RH COM USD0.0001		0.01% International equities	United States
GERMANY(FED REP) 0.5% SNR 15/02/2026 EUR0.01		0.01% International fixed interest	Germany
INTERPUBLIC GROUP COS INC USD		0.01% International equities	United States
GERMANY(FED REP) 0.25% SNR 15/02/29 EUR0.01		0.01% International fixed interest	Germany
GEORGIA(REPUB. OF) 6.875% SNR 12/04/2021USD		0.01% International fixed interest	Georgia
TRUIST FINL CORP COM USD5		0.01% International equities	United States
MONGOLIA (GOVT OF) 10.875% SNR 06/04/2021 USD		0.01% International fixed interest	Mongolia
VALERO ENERGY CORP		0.01% International equities	United States
LUMBER LIQUIDATORS HOLDINGS INC		0.01% International equities	United States
AMERN TOWER CORP 2.1% DUE 06-15-2030		0.01% International fixed interest	United States
SOSEI GROUP CORP		0.01% International equities	Japan
CBT CORN 2107 FUT		0.01% Commodities	United States
3.550 ZIMMER BIOMET HOLDINGS 20-MAR-2030		0.01% International fixed interest	United States
BUPA FINANCE 1.75% 14/06/2027		0.01% International fixed interest	United Kingdom
AT&T INC 2.3% DUE 06-01-2027		0.01% International fixed interest	United States
EDP-ENERGIAS DO BRASIL SA		0.01% International equities	Brazil
ENN ENERGY HOLDINGS LTD		0.01% International equities	Cayman Islands
UK(GOVT OF) 0.5% SNR 22/07/2022 GBP1000		0.01% International fixed interest	United Kingdom
GERMANY(FED REP) 0.25% SNR 15/02/27 EUR0.01		0.01% International fixed interest	Germany
CHARTER COMMUN INC COM		0.01% International equities	United States
SCENTRE GROUP TR 1/2 FIXED 3.5% DUE 02-12-2025		0.01% International fixed interest	Australia
WAN HAI LINES LTD		0.01% International equities	Taiwan
ELKEM ASA		0.01% International equities	Norway
SUMITOMO ELECTRIC		0.01% International equities	Japan
EDP FINANCE BV 1.875% SNR 29/09/2023 EUR		0.01% International fixed interest	Portugal
1.875 AIB GROUP PLC 19-NOV-2029		0.01% International fixed interest	Ireland
DCP MIDSTREAM PARTNERS LP		0.01% International equities	United States
JAPAN (20 YR TBOND .5% 20/03/2038		0.01% International fixed interest	Japan
SQUARE INC		0.01% International equities	United States

BROADCOM INC 3.15% DUE 11-15-2025	0.01% International fixed interest	United States
WASTE MGMT INC DEL 1.15% DUE 03-15-2028	0.01% International fixed interest	United States
UNICHARM CORP COMMON STOCK	0.01% International equities	JAPAN
LAM RESEARCH CORP COMMON STOCK USD.001	0.01% International equities	UNITED STATES
BILLERUDKORSNAS PUBL AB	0.01% International equities	Sweden
SCENTRE GROUP	0.01% Listed property	Australia
LOCALIZA RENT A CAR	0.01% International equities	Brazil
Storage3	0.01% Other*	Korea
SPAIN(KINGDOM OF) BDS 5.15% 31/10/2044	0.01% International fixed interest	Spain
PVTPL TAKEDA PHARMACEUTICAL CO LTD BNDS 2.45% DUE 01-18-2022	0.01% International fixed interest	Japan
Transmission & Distribution4	0.01% Other*	US
MELROSE INDUST PLC ORD GBPO	0.01% International equities	United Kingdom
CHARTER 3.5% DUE 06-01-2041	0.01% International fixed interest	United States
JAPAN-319 (10 YR BNDS 1.1% 20/12/2021	0.01% International fixed interest	Japan
SMA SOLAR TECH	0.01% International equities	Germany
4DMEDICAL LIMITED ORDINARY FULLY PAID	0.01% Australasian equities	Australia
STRYKER CORP	0.01% International equities	United States
SPAIN(KINGDOM OF) 3.8% SNR 30/04/2024 EUR1000	0.01% International fixed interest	Spain
SHINHAN FINANCIAL GROUP	0.01% International equities	Korea
COMCAST CORP NEW 3.75% DUE 04-01-2040	0.01% International fixed interest	United States
HEATHROW FUNDING 2.625% SNR SEC 16/03/28GBP	0.01% International fixed interest	United Kingdom
5.375 BANCO SANTANDER MEXICO 17-APR-2025	0.01% International fixed interest	Mexico
CLOSE BROTHERS FIN 2.75% GTD SNR 19/10/26 GBP	0.01% International fixed interest	United Kingdom
3.200 ABBVIE INC 06-NOV-2022	0.01% International fixed interest	United States
PVTPL BWAY HOLDING COMPANY BNDS 5.5% DUE 04-15-2024/	0.01% International fixed interest	United States
ROMANIA(REP OF) 2.375% SNR MTN 19/04/27 EUR	0.01% International fixed interest	Romania
JAFCO GROUP CO LTD	0.01% International equities	Japan
Industrial / Logistics 16	0.01% Unlisted property	Australia
KVK CLO 2016-1 LTD / KVK CLO 2016-1 0% 01-15-2029	0.01% International fixed interest	Cayman Islands
VERIZON FIXED 2.55% DUE 03-21-2031	0.01% International fixed interest	United States
JAPAN (2 YR ISSUE) .1% 01/11/2021	0.01% International fixed interest	Japan
IHS MARKIT LTD COMMON STOCK USD.01	0.01% International equities	UNITED KINGDOM
PRIN FINL GROUP 2.125% DUE 06-15-2030	0.01% International fixed interest	United States
CHINATRUST FINANCIAL HOLDING CO LTD	0.01% International equities	Taiwan
FNMA POOL #FM1580 4% 09-01-2049 BEO	0.01% International fixed interest	United States
PVTPL CMO BX COML MTG TR 2018-BIOA COML MTG PASSTHRU CTF CL B 144A 03-15-2037	0.01% International fixed interest	United States
4.000 BALL CORP 15-NOV-2023	0.01% International fixed interest	United States
EMBOTELLADORAS ARCA SA - NOMINATIVE SHAR	0.01% International equities	Mexico
BERKSHIRE HATHAWAY ENERGY CO 2.85% 05-15-2051	0.01% International fixed interest	United States
XEROX HLDGS CORP 5.5% DUE 08-15-2028	0.01% International fixed interest	United States
MORGAN STANLEY 2.802% 01-25-2052	0.01% International fixed interest	United States
PVTPL ARBOR RLTY COML REAL ESTATE NTS 2019-FL1 SR SECD NT CL A-S FLTG 144A VAR	0.01% International fixed interest	United States
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	0.01% International fixed interest	Cayman Islands
ENEL SPA	0.01% International fixed interest	United States
APA CORPORATION 4.375% SNR 15/10/28 USD2000	0.01% International equities	Italy
ENERPLUS ORD	0.01% International fixed interest	United States
VOLKSWAGEN AG	0.01% International equities	Canada
PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.01% International equities	Germany
JAPAN (20 YEAR ISSUE) 1.7% DUE 20/06/2033	0.01% International equities	UNITED STATES
AUSTRALIAN GOVERNMENT 2.75% 21/04/24	0.01% International fixed interest	Japan
APACHE CORP 4.375% 10-15-2028	0.01% International fixed interest	Australia
NATWEST MARKETS PL 2.875%-FRN SNR 19/09/26 GBP	0.01% International fixed interest	United States
JAPAN(GOVT OF) 2.1% SNR 20/12/29 JPY50000	0.01% International fixed interest	United Kingdom
AUSNET SERVICES	0.01% International fixed interest	Japan
ALLSTATE CORP COMMON STOCK USD.01	0.01% Other*	Australia
AVIVA 3.875%-FRN LT2 03/07/44 EUR	0.01% International equities	UNITED STATES
DENMARK(KINGDOM) 0.5% SNR SEC 15/11/2029DKK	0.01% International fixed interest	United Kingdom
CIE DE ST-GOBAIN 1.75% SNR MTN 03/04/23 EUR	0.01% International fixed interest	Denmark
ITALY(REP OF) 3.75% SNR 01/09/24 EUR1000	0.01% International fixed interest	France
SPAIN(KINGDOM OF) 3.45% SNR 30/07/66 EUR1000	0.01% International fixed interest	Italy
FEDERAL HOME LN MTG CORP POOL #G08741 3%01-01-2047 BEO	0.01% International fixed interest	Spain
SCHNEIDER ELECTRIC SE	0.01% International fixed interest	United States
JAPAN(GOVT OF) 1.7% SNR 20/12/32 JPY50000	0.01% International equities	France
BANK OF NOVA SCOTIA CAD	0.01% International fixed interest	Japan
GIVAUDAN REG COMMON STOCK CHF10.0	0.01% International equities	Canada
3.250 CREDIT SUISSE GROUP AG 02-APR-2026	0.01% International equities	SWITZERLAND
JAPAN(GOVT OF) 0.5% SNR 20/03/60 JPY50000	0.01% International fixed interest	Switzerland
FORD MTR CR CO LLC 3.813% 10-12-2021	0.01% International fixed interest	Japan
ATLAS COPCO AB A SHS COMMON STOCK SEK.639	0.01% International fixed interest	United States
MURPHY OIL CORP	0.01% International equities	SWEDEN
BNP PARIBAS 1.125%-FRN 17/04/2029 EUR	0.01% International equities	United States
FxForward EUR/USD 20210406 1.204878	0.01% International fixed interest	United States
JAPAN(GOVT OF) 2.1% SNR 20/09/29 JPY50000	0.01% International fixed interest	France
UNUM GROUP 4.5% DUE 03-15-2025	0.01% International fixed interest	Japan
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG	0.01% International fixed interest	United States
VERIZON COMMUNICATIONS 1.5% 09-19-2039	0.01% International fixed interest	United States
UMICORE COMMON STOCK	0.01% International equities	United States
SANDERSON FARMS INC	0.01% International equities	BELGIUM
ITALY(REP OF) 4.75% SNR 01/08/23 EUR1000	0.01% International fixed interest	United States
4.625 ING GROEP NV 06-JAN-2026	0.01% International fixed interest	Italy
MORGAN STANLEY 3% SNR MTN 07/02/2024 CAD	0.01% International fixed interest	Netherlands
SPAIN(KINGDOM OF) 2.75% SNR 31/10/24 EUR1000	0.01% International fixed interest	United States
BK TOKYO MITSUBISHI LTD UFJ.LTD 3.2 DUE 02-26-2023 BEO	0.01% International fixed interest	Spain
JAPAN(GOVT OF) 1.5% SNR 20/06/34 JPY50000	0.01% International fixed interest	Japan
1.300 SWEDBANK AB 02-JUN-2023	0.01% International fixed interest	Japan
PUBLIC POWER CORP	0.01% International fixed interest	Sweden
JAPAN(GOVT OF) 1.6% SNR 20/06/32 JPY50000	0.01% International equities	Greece
S AND P GLOBAL INC COM USD1	0.01% International fixed interest	Japan
GUATEMALA (REP OF) 4.5% GTD SNR 03/05/2026 USD	0.01% International equities	United States
	0.01% International fixed interest	Guatemala

PVTP L ARDAG H METAL PACKAGING FIN PLC/ARDAG H 4% DUE 09-01-2029 BEO
T-MOBILE USA INC 3.375% DUE 04-15-2029 BEO
4.800 CHARTER COMM OPT LLC/CAP 01-MAR-20
JAPAN(GOVT OF) 0.8% SNR 20/03/58 JPY50000
BONOS Y OBLIG DEL T BD 0.0% 31/01/2023
CHURCHILL CAPITA CORP II
FNMA REMIC TR SER 18-13 CLS MP 3.5% DUE 12-25-2057
KLEOPATRA FINCO 01/03/2026 4.25% 01/03/2026
ITALY(REP OF) 5.5% BDS 01/11/22
NICHIIHA CORP
JAPAN(GOVT OF) 2.1% SNR 20/09/28 JPY50000
SPAIN(KINGDOM OF) 1.4% BDS 30/07/2028 EUR1000
VENTAS REALTY LP 3.5% DUE 02-01-2025
JAPAN(GOVT OF) 2.3% SNR 20/06/27 JPY50000
AUSTRALIA(CMNWLTH) 1.5% SNR 21/06/2031 AUD1000
ARDAG H METAL 3.0% 01/09/2029
2.375 FRESINIUS MED CARE III 16-FEB-2031
TOMRA SYSTEMS ASA COMMON STOCK NOK1.
ITALY(REP OF) 2.5% BDS 01/12/24 EUR1000
UTD STATES TREAS 1.75% DUE 12-31-2026
SK INNOVATION
BANK AMER CORP FIXED 3.97% 03-05-2029
0.000 TREASURY BILL 27-MAY-2021
4.950 HSBC HOLDINGS PLC 31-MAR-2030
Retail 9
PROLOGIS PROPERTY MEXICO SA DE CV
PVTP L MICROCHIP TECHNOLOGY INC SR SECD NT 144A 2.67% DUE 09-01-2023 BEO
3.375 TOYOTA MOTOR CREDIT CORP 01-APR-20
REALTEK SEMICONDUCTOR CORP
CONDUENT INC
BONOS Y OBLIG DEL BDS 1.25% 31/10/2030
ECOLAB INC 2.625% SNR 08/07/2025 EUR
FNMA POOL #BE5651 3% 02-01-2047 BEO
MANHATTAN ASSOCIATES INC
GALAXY PIPELINE A 2.16% SNR SEC 31/03/34USD
BUONI POLIENNALI DEL TBOND TE 1.65% 01/03/2032
0.000 CNH INDUSTRIAL FIN EUR S 01-APR-20
BANK PEKAO SA
EUROGRID GMBH 1.5% GTD SNR 18/04/2028 EUR
WILLIAMS COMPANIES INC
SPAIN(KINGDOM OF) 1.3% SNR 31/10/2026 EUR1000
CHILE(REP OF) 3.1% SNR 22/01/61 USD200000
AUST 10Y BOND FUT XSFE 15-JUN-2021
2.500 AMERICAN INTL GROUP 30-JUN-2025
PVTP L CMO CSMC SER 2019-ICE4 CL F FLT G 144A 05-15-2036
UNITED STATES TREAS NTS 1.625% 08-31-2022
SYSCO CORP 5.95% DUE 04-01-2030
JAPAN(GOVT OF) 2.1% BDS 20/12/26 JPY10000000
YDUQS PARTICIPAC OES SA COMMON STOCK
UTD STATES TREAS NTS 1.5 NTS 31/01/2027 USD 'G-2027' 1.5 DUE 01-31-2027 REG
TESCO 6.125% SNR 24/02/2022 GBP
5.875 CHENIERE CORP CHRISTI HD 31-MAR-20
BANCO SANTANDER S 2.706% DUE 06-27-2024
SAMHALLSBYGGNAD SBO 2.625% 31/12/2049
BASF SE
TRATON FINANCE 1.25% GTD SNR 24/03/33 EUR
1.625 ERSTE GROUP BANK AG 08-SEP-2031
1.125 CAIXABANK SA 17-MAY-2024
BELGIUM(KINGDOM) 0.8% SNR 22/06/2027 EUR0.01
BELGIUM(KINGDOM) 4% NTS 4.0% 28/03/2032
TRAVEL PLUS LEISUR CO
JAPAN(GOVT OF) 2.2% SNR 20/06/26 JPY50000
MONOTARO CO LTD COMMON STOCK
JAPAN(GOVT OF) 2% SNR 20/03/27 JPY50000'93
SYDNEY AIRPORT FIN BOND 1.75% 26/04/2028
UNI CHARM CORPORATION
2.600 CAPITAL ONE FINANCIAL CO 11-MAY-20
SPAIN(KINGDOM OF) 2.35% SNR 30/07/33 EUR1000
GERMANY(FED REP) 5.625% SNR 04/01/28 EUR0.01
1.654 WELLS FARGO & COMPANY 02-JUN-2024
3.500 GOLDMAN SACHS GROUP INC 16-NOV-202
CHENIERE ENERGY INC
BIO RAD LABORATORIES INC CLASS A
MIMECAST LTD
JAPAN(GOVT OF) 2.3% SNR 20/03/26 JPY50000
IBERDROLA FINANZAS 1.25% GTD SNR 13/09/27 EUR
AIR LIQUIDE
AU OPTRONICS CORP
GERMANY(FED REP) 0.5% SNR 15/02/2028 EUR0.01
GERMANY(FED REP) 0.5% SNR 15/08/2027 EUR0.01
DOLLAR TREE INC 4% DUE 05-15-2025
RATIONAL AG COMMON STOCK
FREDDIE MAC STACR REMIC TR NT CL M-1 VARRATE 144A 1.11667% 11-25-2050
TUNG HO STEEL ENTERPRISE CORPORATION
GERMANY(FED REP) 4.75% SNR 04/07/28 EUR0.01
ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01
ITALY(REP OF) 7.25% SNR 01/11/26 EUR'REGS
BNP PARIBAS SA
Industrial / Logistics 17

0.01% International fixed interest United States
0.01% International fixed interest United States
0.01% International fixed interest United States
0.01% International fixed interest Japan
0.01% International fixed interest Spain
0.01% International equities United States
0.01% International fixed interest United States
0.01% International fixed interest Luxembourg
0.01% International fixed interest Italy
0.01% International equities Japan
0.01% International fixed interest Japan
0.01% International fixed interest Spain
0.01% International fixed interest United States
0.01% International fixed interest Japan
0.01% International fixed interest Australia
0.01% International fixed interest United States
0.01% International fixed interest Germany
0.01% International equities NORWAY
0.01% International fixed interest Italy
0.01% International fixed interest United States
0.01% International equities Korea
0.01% International fixed interest United States
0.01% International fixed interest United States
0.01% International fixed interest United Kingdom
0.01% Unlisted property Australia
0.01% Listed property Mexico
0.01% International fixed interest United States
0.01% International fixed interest United States
0.01% International equities Taiwan
0.01% International equities United States
0.01% International fixed interest Spain
0.01% International fixed interest United States
0.01% International fixed interest United States
0.01% International equities United Arab Emirate
0.01% International fixed interest Italy
0.01% International fixed interest United Kingdom
0.01% International equities Poland
0.01% International fixed interest Germany
0.01% International equities United States
0.01% International fixed interest Spain
0.01% International fixed interest Chile
0.01% International fixed interest Australia
0.01% International fixed interest United States
0.01% International fixed interest United States
0.01% International fixed interest United States
0.01% International fixed interest United States
0.01% International fixed interest Japan
0.01% International equities BRAZIL
0.01% International fixed interest United States
0.01% International fixed interest United Kingdom
0.01% International fixed interest United States
0.01% International fixed interest Spain
0.01% International fixed interest Sweden
0.01% International equities Germany
0.01% International fixed interest Germany
0.01% International fixed interest Austria
0.01% International fixed interest Spain
0.01% International fixed interest Belgium
0.01% International fixed interest Belgium
0.01% Listed property United States
0.01% International fixed interest Japan
0.01% International equities JAPAN
0.01% International fixed interest Japan
0.01% International fixed interest Australia
0.01% International equities Japan
0.01% International fixed interest United States
0.01% International fixed interest Spain
0.01% International fixed interest Germany
0.01% International fixed interest United States
0.01% International fixed interest United States
0.01% International equities United States
0.01% International equities Jersey
0.01% International fixed interest Japan
0.01% International fixed interest Spain
0.01% International equities France
0.01% International equities Taiwan
0.01% International fixed interest Germany
0.01% International fixed interest Germany
0.01% International fixed interest United States
0.01% International equities GERMANY
0.01% International fixed interest United States
0.01% International equities Taiwan
0.01% International fixed interest Germany
0.01% International equities UNITED STATES
0.01% International fixed interest Italy
0.01% International equities France
0.01% Unlisted property Australia

2.250 CROWN EURO HOLDINGS SA 01-FEB-2023
 ONEX CORP
 ERICSSON LM - B SHS
 JAPAN(GOVT OF) 2.1% SNR 20/03/26 JPY50000
 GOLUB CAPITAL BDC INC
 INNOVENT BIOLOGICS INC
 UNITED UTILS WAT F 0.875% GTD SNR 28/10/29 GBP
 Industrial / Logistics 18
 GNMAII POOL #MA4652 3.5% DUE 08-20-2047 REG
 UNITED STATES OF AMER TREAS NOTES 0.125% 11-30-2022
 PETROBRAS GLOBAL 8.75% DUE 05-23-2026
 GEELY AUTOMOBILE HOLDINGS LT
 GREEN DOT CORP
 BELGIUM(KINGDOM) 5.5% SNR 28/03/2028 EURO.01
 JAPAN(GOVT OF) 2% SNR 20/12/25 JPY50000'84
 ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO LTD
 NETHERLANDS KING 0.5% SNR 15/07/26 EUR1'REGS
 AGF MANAGEMENT LIMITED
 BUNKA SHUTTER CO LTD
 INTL FLAVORS&FRAG 1.8% SNR 25/09/26 EUR100000
 UK(GOVT OF) 0.625% SNR 22/10/50 GBP1000
 5.350 BHARTI AIRTEL INTERNATIO 20-MAY-20
 SUMITOMO FORESTRY CO LTD
 PNC FINANCIAL SERVICES GROUP
 ITALY(REP OF) 5% BDS 01/03/25 EUR1000
 QUEST DIAGNOSTICS
 JAPAN (20 YEAR ISSUE) .4% 20/03/2039
 BANCO DO BRASIL SA
 SPECTRIS PLC
 NIPPON TELEGRAPH + TELEPHONE COMMON STOCK
 PEMBINA PIPELINE
 COVANTA HOLDING CORP COMMON STOCK USD.1
 Renewable Energy6
 DAIMLER AG
 JAPAN(GOVT OF) 1.9% SNR 20/06/25 JPY50000
 ING GROEP N.V. 0.25%-FRN SNR 01/02/30 EUR
 DOW INC
 4.441 SYNGENTA FINANCE NV 24-APR-2023
 STELLANTIS N.V 3.875% 25/11/2025
 CORPORATE OFFICE PROPERTIES
 JOHNSON CTLS INTL PLC/TYCO FIRE & SEC F 1.75% DUE 09-15-2030
 0.875 AMERICAN HONDA FINANCE 07-JUL-2023
 QISDA CORP
 ADVA OPTICAL NETWORKING SE
 2.880 UNITED OVERSEAS BANK LTD 08-MAR-20
 UNITED STS TREAS NTS UNITED STS TREAS NTS .25% DUE 07-31-2025 REG
 PUT SWO AUD NATAAU33033 P 0.35% / R 3MBBSW SO230313AU350NAP 13/03/2023
 JAPAN(GOVT OF) 2.1% SNR 20/12/30 JPY50000
 FISERV INC COM
 CHINA VANKE CO RES
 COUPA SOFTWARE INC
 Industrial / Logistics 19
 GERMANY(FED REP) 0% SNR 15/08/2029 EURO.01
 ENERGY TRANSFER EQ COM UNITS REP LTD PTN
 CHROMA ATE INC COMMON STOCK TWD10.
 PVTPL T-MOBILE USA INC 2.25% DUE 11-15-2031/10-28-2020 BEO
 ALARM.COM HOLDINGS INC
 JAPAN(GOVT OF) 2.5% SNR 20/09/37 JPY50000
 ORACLE CORP 3.6% DUE 04-01-2040 REG
 VERIZON 4.5% DUE 08-10-2033
 CME GROUP INC COM
 GERMANY(FEDERAL REPUBLIC) 0.0% 10/10/2025
 CHINA LIFE INSURANCE CO LTD
 BAIN CAP CR CLO LTD SER 20-3X CL A VAR RT 10-23-2032
 DANSKE BANK A/S 1.5%-FRN LT2 02/09/2030 EUR
 NEOGEN CORP COMMON STOCK USD.16
 Renewable Energy7
 PICC PROPERTY & CASUALTY COMPANY LIMITED
 ITALY(REP OF) 0.9% BDS 01/04/2031 EUR1000
 CONTEMPORARY AMPEREX TECHNOLOGY CO LTD
 MITSUBISHI MATERL Y50
 4.900 DELL INT LLC / EMC CORP 01-OCT-202
 PVTPL CEDAR FUNDING LTD SR 16-6A CL A-R FLTG RATE DUE 10-20-2028
 ITALY(REP OF) 0.95% SNR 01/03/23 EUR1000
 NUTRIEN LTD 3.375% DUE 03-15-2025
 UK(GOVT OF) 0.125% BDS 31/01/24 GBP1000
 BBVA(BILB-VIZ-ARG) 1.125% SNR NPF 28/02/24 EUR
 1.326 LLOYDS BANKING GROUP PLC 15-JUN-20
 LIFE 2021-BMR MTG TR COML MTG PASS THRU CTF CL F 2.456% 03-15-2038
 LIFE 2021-BMR MTG FLTG RT 1.856% DUE 03-15-2038
 PVTPL ALLEGRO CLO XII LTD/ALLEGRO CLO XII LL SER 20-1A CL B FLTG RT 01-21-2032
 WESTPAC BANKING CORP
 CMO J P MORGAN ALTERNATIVE LN TR SER 05-S1 CL 1A4 6.0% 12-25-2035 REG
 CREDIT AGRICOLE LONDON 5.5% 17/12/2021
 OAK STR INVT GRADE NET LEASE FD SER NET LEASE MTG NTS SER CL 1.85% 11-20-2050
 Retail 11
 CDN GOVT BD .5% 01/03/2022
 NETHERLANDS KING 4% SNR 15/01/2037 EUR1
 PACCAR INC COMMON STOCK USD1.0

0.01% International fixed interest United States
 0.01% International equities Canada
 0.01% International equities Sweden
 0.01% International fixed interest Japan
 0.01% International equities United States
 0.01% International equities Cayman Islands
 0.01% International fixed interest United Kingdom
 0.01% Unlisted property Australia
 0.01% International fixed interest United States
 0.01% International fixed interest United States
 0.01% International fixed interest Brazil
 0.01% International equities Cayman Islands
 0.01% International equities United States
 0.01% International fixed interest Belgium
 0.01% International fixed interest Japan
 0.01% International equities China
 0.01% International fixed interest Netherlands
 0.01% International equities Canada
 0.01% International equities Japan
 0.01% International fixed interest United States
 0.01% International fixed interest United Kingdom
 0.01% International fixed interest India
 0.01% International equities Japan
 0.01% International equities United States
 0.01% International fixed interest Italy
 0.01% International equities United States
 0.01% International fixed interest Japan
 0.01% International equities Brazil
 0.01% International equities United Kingdom
 0.01% International equities JAPAN
 0.01% International equities Canada
 0.01% International equities UNITED STATES
 0.01% Other* Spain
 0.01% International equities Germany
 0.01% International fixed interest Japan
 0.01% International fixed interest Netherlands
 0.01% International equities United States
 0.01% International fixed interest Switzerland
 0.01% International fixed interest United States
 0.01% International equities United States
 0.01% International fixed interest United States
 0.01% International fixed interest United States
 0.01% International equities Taiwan
 0.01% International equities Germany
 0.01% International fixed interest Singapore
 0.01% International fixed interest United States
 0.01% International fixed interest Australia
 0.01% International fixed interest Japan
 0.01% International equities United States
 0.01% International equities China
 0.01% International equities United States
 0.01% Unlisted property Australia
 0.01% International fixed interest Germany
 0.01% International equities United States
 0.01% International equities TAIWAN
 0.01% International fixed interest United States
 0.01% International equities United States
 0.01% International fixed interest Japan
 0.01% International fixed interest United States
 0.01% International fixed interest United States
 0.01% International equities United States
 0.01% International fixed interest Germany
 0.01% International fixed interest China
 0.01% International fixed interest United States
 0.01% International fixed interest Denmark
 0.01% International equities UNITED STATES
 0.01% Other* US
 0.01% International equities China
 0.01% International fixed interest Italy
 0.01% International equities China
 0.01% International equities Japan
 0.01% International fixed interest United States
 0.01% International fixed interest United States
 0.01% International fixed interest Italy
 0.01% International fixed interest Canada
 0.01% International fixed interest United Kingdom
 0.01% International fixed interest Spain
 0.01% International fixed interest United Kingdom
 0.01% International fixed interest United States
 0.01% International fixed interest United States
 0.01% International fixed interest United States
 0.01% International equities Australia
 0.01% International fixed interest United States
 0.01% International fixed interest France
 0.01% International fixed interest United States
 0.01% Unlisted property Australia
 0.01% International fixed interest Canada
 0.01% International fixed interest Netherlands
 0.01% International equities UNITED STATES

ONE 2021-PK MTG TR 1.606% 03-15-2036
Industrial / Logistics 20
MARICO LTD COMMON STOCK INR1.
SAMSUNG C AND T CORPORATION
BENETEAU SA
PFIZER INC 2.7% DUE 05-28-2050
EMD FINANCE LLC 3.25% 19/03/2025
GROUPON INC
Communications7
NIU TECHNOLOGIES SPONS ADR ADR USD.0001
Industrial 1
PUT SWO AUD ANZBAU3M P 2.15% / R 6MBBSW SO220608AU215DUP 08/06/2022
BONOS Y 0.0% 31/01/2025
QUINSTREET INC COM
1.832 OVERSEA-CHINESE BANKING 10-SEP-203
4.125 BANK OF IRELAND GROUP 19-SEP-2027
BELGIUM KINGDOM 1.9% 22/06/2038
WHITECAP RESOURCES INC
FANUC CORP COMMON STOCK
NUTRITION & 1.23% DUE 10-01-2025
PVTPL CMO BXMT LTD SER 20-FL2 CL D FRN 02-16-2037 BEO
HOUSING DEVELOPMENT FINANCE COMMON STOCK INR2.
CLI FDG VIII LLC AST BACKED NT SER 2021-1 2.38% 02-18-2046
BECTON DICKINSON & 2.823% DUE 05-20-2030
PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO SR NT 144A 1.2 DUE 11-15-2025 BEO
ROCKET COMPANIES INC
GERMANY(FED REP) 0% SNR 15/05/2035 EURO.01
0.350 AMERICAN HONDA FINANCE 26-AUG-2022
JANE STREET GROUP LLC TERM LOAN SENIOR SECURED 01-31-2028
5.375 TEMASEK FINANCIAL I LTD 23-NOV-203
AUSTRALIA(CMNWLTH) 4.75% BDS 21/04/27
OASIS MIDSTREAM PARTNERS LP
SAUDI ARABIAN OIL 4.25% SNR MTN 16/04/39USD
3.127 TOTAL CAPITAL INTL SA 29-MAY-2050
MMC NORILSK NICKEL ADR
GILEAD SCIENCES INC 2.6% DUE 10-01-2040
Retail 12
8.500 BANCO SANTANDER MEXICO (PERP)
Industrial / Logistics 21
MICRO-STAR INTERNATIONAL CO LTD
PVTPL CSMC TR SR 2017- MOON CL E VAR RT 07-10-2034
LENZING AG COMMON STOCK
BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001
MCKESSON CORP COMMON STOCK USD.01
DR AUTO 4.09% DUE 06-15-2026
SINOPAC HOLDINGS
UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031
CHINA PETROLEUM & CHEMICAL
KENYA (REPUBLIC OF) 6.875% 24/06/2024
ITALY(REP OF) 4.5% SNR 01/03/2024 EUR1000
GOLDMAN SACHS GROUP INC 4.25% 29/01/2026
DANSKE BANK A/S 0.5%-FRN 27/08/2025 EUR
BELLUNA CO LTD
SANTANDER DR AUTO 3.65% DUE 04-15-2025
ANGLOGOLD ASHANTI LTD
JAPAN 1.9% BDS 20/06/43 JPY100000
AVEX GROUP HOLDINGS INC
INFINEON 2.875% 31/12/2049
WD 40 CO
CPFL ENERGIA SA
JAPAN(GOVT OF) 2.2% SNR 20/09/27 JPY50000
VODAFONE GROUP 2.625%-FRN SUB 27/08/80 EUR
BAYERISCHE MOTOREN WERKE AG COMMON STOCK EUR1.0
ARCHER-DANIELS 1.0% 12/09/2025
COCA COLA FEMSA SAB DE CV
JAPAN GOVT 20-YR #60 1.4% 20/12/2022
SPAIN(KINGDOM OF) 1.95% SNR 30/04/26 EUR1000
KOHLS CORP NT 3.375% 05-01-2031
NIPPON SHOKUBAI JPS0
JAPAN(GOVT OF) 0.5% SNR 20/09/36 JPY50000
JAPAN(GOVT OF) 0.6% SNR 20/06/24 JPY50000
JAPAN T-BOND 0.5% 20/12/2024
ITALY(REP OF) 2.5% SNR 15/11/2025 EUR1000
DR AUTO 4.3% DUE 09-16-2024
TEMENOS AG
JAPAN 0.8% BDS 20/09/2023 JPY50000 '330'
CRED SUISSE LONDON 1.5% SNR EMTN 10/04/26 EUR
JAPAN (10 YR ISSUE) 0.4% DUE 20/03/2025
Airport4
SPAIN(KINGDOM OF) 1.45% SNR 30/04/29 EUR1000
6.500 BANCO BILBAO VIZCAYA ARG (PERP)
JAPAN(GOVT OF) 0.3% SNR 20/12/25 JPY50000
JAPAN(GOVT OF) 0.5% SNR 20/06/38 JPY50000
PVTPL TRYON PARK CLO LTD SR 13-1A CL A1SR FLTG 04-15-2029
WHIRLPOOL FINANCE 1.25% GTD SNR 02/11/26EUR
CENTRAL GLASS CO LTD
PVTPL CMO COMM 2015-3BP MTG TR MTG PASS THRU CTF CL E VAR RT DUE 02-10-2035
PVTPL OZLM LTD SER 14-7RA CL A1R FLTG 144A 07-17-2029
SSAB AB SERIES B

0.01% International fixed interest United States
0.01% Unlisted property Australia
0.01% International equities INDIA
0.01% International equities Korea
0.01% International equities France
0.01% International fixed interest United States
0.01% International fixed interest Germany
0.01% International equities United States
0.01% Other* New Zealand
0.01% International equities CHINA
0.01% Unlisted property N/A
0.01% International fixed interest Australia
0.01% International fixed interest Spain
0.01% International equities United States
0.01% International fixed interest Singapore
0.01% International fixed interest Ireland
0.01% International fixed interest Belgium
0.01% International equities Canada
0.01% International equities JAPAN
0.01% International fixed interest United States
0.01% International fixed interest United States
0.01% International equities INDIA
0.01% International fixed interest United States
0.01% International fixed interest United States
0.01% International fixed interest United States
0.01% International equities United States
0.01% International fixed interest Germany
0.01% International fixed interest United States
0.01% International fixed interest United States
0.01% International fixed interest Singapore
0.01% International fixed interest Australia
0.01% International equities United States
0.01% International fixed interest Saudi Arabia
0.01% International fixed interest France
0.01% International equities Russia
0.01% International fixed interest United States
0.01% Unlisted property Australia
0.01% International fixed interest Mexico
0.01% Unlisted property Australia
0.01% International equities Taiwan
0.01% International fixed interest United States
0.01% International equities AUSTRIA
0.01% International equities UNITED STATES
0.01% International equities UNITED STATES
0.01% International fixed interest United States
0.01% International equities Taiwan
0.01% International fixed interest United States
0.01% International equities China
0.01% International fixed interest Kenya
0.01% International fixed interest Italy
0.01% International fixed interest United States
0.01% International fixed interest Denmark
0.01% International equities Japan
0.01% International fixed interest United States
0.01% International equities South Africa
0.01% International fixed interest Japan
0.01% International equities Japan
0.01% International fixed interest Germany
0.01% International equities United States
0.01% International equities Brazil
0.01% International fixed interest Japan
0.01% International fixed interest United Kingdom
0.01% International equities GERMANY
0.01% International fixed interest United States
0.01% International equities Mexico
0.01% International fixed interest Japan
0.01% International fixed interest Spain
0.00% International fixed interest United States
0.00% International equities Japan
0.00% International fixed interest Japan
0.00% International fixed interest Japan
0.00% International fixed interest Japan
0.00% International fixed interest Italy
0.00% International fixed interest United States
0.00% International equities Switzerland
0.00% International fixed interest Japan
0.00% International fixed interest Switzerland
0.00% International fixed interest Japan
0.00% Other* Australia
0.00% International fixed interest Spain
0.00% International fixed interest Spain
0.00% International fixed interest Japan
0.00% International fixed interest Japan
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International equities Japan
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International equities Sweden

BKW AG	0.00%	International equities	Switzerland
JAPAN(GOVT OF) 0.9% SNR 20/06/22 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
DUKE ENERGY CORP COM USD 0.001 POST REV SPLT	0.00%	International equities	United States
INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD	0.00%	International equities	China
GALENICA SANTE SA	0.00%	International equities	Switzerland
GERMANY(FED REP) 1.5% SNR 04/09/2022 EUR0.01	0.00%	International fixed interest	Germany
KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01	0.00%	International equities	NETHERLANDS
JAPAN-38 1.8% BDS 20/03/2043	0.00%	International fixed interest	Japan
CHUBB LIMITED ORD CHF24.15	0.00%	International equities	Switzerland
CROWDSTRIKE HOLDINGS INC	0.00%	International equities	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
DRAX GROUP PLC	0.00%	International equities	United Kingdom
JAPAN(GOVT OF) 0.1% SNR 20/09/26 JPY50000	0.00%	International fixed interest	Japan
COSMO ENERGY HOLDINGS CO LTD	0.00%	International equities	Japan
KAKAO CORP	0.00%	International equities	Korea
SUGI HOLDINGS CO LTD	0.00%	International equities	Japan
KINGDEE INTERN SFTWR	0.00%	International equities	Cayman Islands
VIPSHOP HLDGS LTD SPON ADR EA REPR 2 ORD SHS	0.00%	International equities	Cayman Islands
SPAIN(KINGDOM OF) 1.45% SNR 31/10/27 EUR1000	0.00%	International fixed interest	Spain
JAPAN .1% 20/03/2023	0.00%	International fixed interest	Japan
RESIDEO TECHNOLOGIES INC	0.00%	International equities	United States
JAPAN(GOVT OF) 0.1% SNR 20/06/22 JPY50000	0.00%	International fixed interest	Japan
ALTRA INDUSTRIAL MOTION CORP	0.00%	International equities	United States
JPMORGAN CHASE & CO 0.625% SNR 25/01/2024EUR	0.00%	International fixed interest	United States
UPC TECHNOLOGY CORP	0.00%	International equities	Taiwan
DOMINION ENERGY INC 3.375% DUE 04-01-2030 REG	0.00%	International fixed interest	United States
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
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
LS CORP	0.00%	International equities	Korea
LIBERTY LATIN AMERICA LTD	0.00%	International equities	Bermuda
CRA INTERNATIONAL INC	0.00%	International equities	United States
PVTPL CIFC FUNDING LTD SER 17-3A CL A1 FRN07-20-2030	0.00%	International fixed interest	United States
SHRIRAM TRANSPORT FINANCE COMMON STOCK INR10.0	0.00%	International equities	INDIA
Outstanding Settlement Receipts - ZAR	0.00%	International equities	South Africa
COMM 2021-LBA MTG TR MTG PASS THRU CTF CL F 144A 2.5% 03-15-2038	0.00%	International fixed interest	United States
ICE BRENT CRD 2112 F	0.00%	Commodities	United States
SELECT MED HLDGS COM	0.00%	International equities	United States
AUSTRALIAN GOVT .25% 21/11/2025	0.00%	International fixed interest	Australia
EL CORTE INGLES 3.625% GTD SNR 15/03/24 EUR	0.00%	International fixed interest	Spain
SYKES ENTERPRISE INC	0.00%	International equities	United States
AUSTRALIA AND NEW ZEALAND BANKING GROUP	0.00%	International equities	Australia
GRUPO BIMBO SA DE CV	0.00%	International equities	Mexico
BELGIUM(KINGDOM) 0.8% BDS 22/06/28 EUR'REGS'	0.00%	International fixed interest	Belgium
HARMONEY CORP LIMITED	0.00%	Australasian equities	New Zealand
FNMA POOL #BN3625 4.0% DUE 01-01-2049	0.00%	International fixed interest	United States
AMERICAN TOWER CORP 2.75% DUE 01-15-2027	0.00%	International fixed interest	United States
ITALY(REP OF) 5.5% SNR 01/09/2022 EUR1000	0.00%	International fixed interest	Italy
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
GOERTEK INC	0.00%	International equities	China
JAPAN(GOVT OF) 0.4% SNR 20/03/56 JPY50000	0.00%	International fixed interest	Japan
GE CAP FDG LLC GTD NT 144A 4.4% 05-15-2030	0.00%	International fixed interest	United States
H AND E EQUIPMENT SERVICES INC	0.00%	International equities	United States
JAPAN(GOVT OF) 2.2% SNR 20/03/50 JPY50000	0.00%	International fixed interest	Japan
Industrial / Logistics 22	0.00%	Unlisted property	Australia
SPRINT CORPORATION 7.875% DUE 09-15-2023	0.00%	International fixed interest	United States
SYNLAIT MILK LTD	0.00%	Australasian equities	New Zealand
PEARSON PLC ORD 25P GBP	0.00%	International equities	United Kingdom
NAPIER PORT HOLDINGS LTD	0.00%	Australasian equities	New Zealand
Industrial / Logistics 23	0.00%	Unlisted property	Australia
DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017	0.00%	International fixed interest	United States
PROOFPOINT 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
EVERSOURCE ENERGY COMMON STOCK USD5.0	0.00%	International equities	UNITED STATES
SKY NETWORK TELEVISION LTD	0.00%	Australasian equities	New Zealand
TOURISM HOLDINGS LTD	0.00%	Australasian equities	New Zealand
WATERS CORPORATION	0.00%	International equities	United States
BIZLINK HOLDING INC	0.00%	International equities	Cayman Islands
SUN LIFE FINANCIAL INC COMMON STOCK	0.00%	International equities	CANADA
ARISTA NETWORKS INC	0.00%	International equities	United States
BANCO SANTANDER CENTRAL HISP	0.00%	International equities	Spain
WOOD GROUP JOHN PLC	0.00%	International equities	United Kingdom
T MOBILE US INC COM USD0.0001	0.00%	International equities	United States
RAPID7 INC	0.00%	International equities	United States
7.000 CENTRICA PLC 19-SEP-2033	0.00%	International fixed interest	United Kingdom
JAPAN(GOVT OF) 2.2% BDS 20/03/31 JPY50000	0.00%	International fixed interest	Japan
SOYBEAN 2107 FUT	0.00%	Commodities	United States
FHLMC MULTICLASS SER 19-HQA4 CLS M2 3.81538 11-25-2049	0.00%	International fixed interest	United States
SOUTHERN CO COM USD	0.00%	International equities	United States
PVTPL AES CORP 2.45% DUE 01-15-2031 BEO	0.00%	International fixed interest	United States
CANADA(GOVT OF) 1% DEB 01/06/2027 CAD1'F825	0.00%	International fixed interest	Canada
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
PATRICK INDS INC COM NPV	0.00%	International equities	United States
ACTIVISION BLIZZARD INC	0.00%	International equities	United States

IBERDROLA SA	0.00%	International equities	Spain
CHINA PACIFIC INSURANCE GR H	0.00%	International equities	China
AIXTRON SE	0.00%	International equities	Germany
MAXAR TECHN INC COM	0.00%	International equities	United States
NCISOFT CORPORATION	0.00%	International equities	Korea
AIRTAC INTERNATIONAL GROUP	0.00%	International equities	Cayman Islands
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
ELECTRA CONSUMER PRODUCTS 1970 LTD	0.00%	International equities	Israel
PVTP L TEXTAINER MARINE CONTAINERS VII LTD SER 21-1A CL A 2.62% DUE 02-20-46	0.00%	International fixed interest	China
5.500 HCA INC 15-JUN-2047	0.00%	International fixed interest	United States
FNMA POOL #MA2405 4% 09-01-2045 BEO	0.00%	International fixed interest	United States
FNMA 3.5% 09-01-2047	0.00%	International fixed interest	United States
ITALY(REP OF) 4.5% SNR 01/03/2026 EUR1000	0.00%	International fixed interest	Italy
ILLINOIS TOOL WORKS	0.00%	International equities	United States
JPMORGAN CHASE & CO 3.782% DUE 02-01-2028 BEO	0.00%	International fixed interest	United States
AT&T INC 3.5% DUE 06-01-2041	0.00%	International fixed interest	United States
SPAIN(KINGDOM OF) 4.4% SNR 31/10/2023 EUR1000	0.00%	International fixed interest	Spain
TENCENT HLDGS LTD 3.8% DUE 02-11-2025	0.00%	International fixed interest	China
PVTP L VTR COMUNICACIONES SPA 4.375% DUE 04-15-2029 BEO	0.00%	International fixed interest	Chile
NEXTERA ENERGY CAP HLDGS INC 2.75% DUE 11-01-2029	0.00%	International fixed interest	United States
BANDWITH INC	0.00%	International equities	United States
AUSTRALIA(CMNWLTH) 1.25% SNR 21/05/32 AUD1000	0.00%	International fixed interest	Australia
BRANDYWINE REALTY TRUST	0.00%	Listed property	United States
OAK STR INVT GRADE NET LEASE FD SER 3.39% 11-20-2050	0.00%	International fixed interest	United States
4.500 MONDELEZ INTERNATIONAL 03-DEC-2035	0.00%	International fixed interest	United States
Retail 13	0.00%	Unlisted property	Australia
PVTP L ANGLO AMERN CAP PLC SR 4.125% DUE 04-15-2021 BEO	0.00%	International fixed interest	South Africa
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
FDX CORP COM USD0.10	0.00%	International equities	United States
SPAIN(KINGDOM OF) 0.6% SNR 31/10/2029 EUR1000	0.00%	International fixed interest	Spain
FOCUS MEDIA INFORMATION TECHNOLOGY CO LTD	0.00%	International equities	China
PHOTRONICS INC	0.00%	International equities	United States
AXALTA COATING SYSTEMS DUTCH HLDG B B.V.INCREMENTAL TERM LN DUE 06-21-2024 BEO	0.00%	International fixed interest	United States
PVTP L FHLMC MULTICLASS FLTG RT SER 19-DNA2 CL B1 03-25-2049	0.00%	International fixed interest	United States
3.625 LINCOLN FINANCING SARL 01-APR-2024	0.00%	International fixed interest	Netherlands
FUJITSU LTD COMMON STOCK	0.00%	International equities	JAPAN
EQUATORIAL ENERGIA COM NPV	0.00%	International equities	Brazil
PVTP L FREDDIE MAC STACR REMIC TR 2020-DNA4 MULTICLASS CL M2 FLTG RT 08-25-2050	0.00%	International fixed interest	United States
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
GLOBAL PAYMENTS INC	0.00%	International equities	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 FLTG 02-25-2047 REG	0.00%	International fixed interest	United States
GRAMMEENPHONE LTD COMMON STOCK BDT10.0	0.00%	International equities	BANGLADESH
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/28 AUD1000	0.00%	International fixed interest	Australia
CHINA EVERBRIGHT BANK CO LTD	0.00%	International equities	China
Renewable Energy4	0.00%	Other*	Australia
JAPAN(GOVT OF) 0.4% SNR 20/03/36 JPY50000	0.00%	International fixed interest	Japan
DEUTSCHE BANK AG 0.75%-FRN 17/02/2027 EUR	0.00%	International fixed interest	Germany
6.250 ABN AMRO BANK NV 27-APR-2022	0.00%	International fixed interest	Netherlands
FRANCE(GOVT OF) 1.75% SNR 25/05/2066 EUR1	0.00%	International fixed interest	France
FREDDIE MAC STACR REMIC TR NT CL M-1 VARRATE 144A .91667% 12-25-2050	0.00%	International fixed interest	United States
1.500 RAIFFEISEN BANK INTL 12-MAR-2030	0.00%	International fixed interest	Austria
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
TATA CONSULTANCY SVCS LTD COMMON STOCK INR1.	0.00%	International equities	INDIA
COCA-COLA HBC FIN 1% GTD SNR 14/05/2027 EUR	0.00%	International fixed interest	Switzerland
ONE GAS INC .85% DUE 03-11-2023 BEO	0.00%	International fixed interest	United States
UNITED NATURAL FOODS USD UNITED NATURAL FOODS 1L 10-22-2025	0.00%	International fixed interest	United States
ALFEN BEHEER B.V. COMMON STOCK EUR.1	0.00%	International equities	NETHERLANDS
KIYO BANK LTD	0.00%	International equities	Japan
GRAHAM HOLDINGS CO COM	0.00%	International equities	United States
COMCAST CORP 3.3% GTD SNR 01/04/2027 USD	0.00%	International fixed interest	United States
ANHEUSER-BUSCH 2.875% 02/04/2032	0.00%	International fixed interest	Belgium
PVTP L PACIFIC LIFE CORP SR NT 3.35% 09-15-2050	0.00%	International fixed interest	United States
PVTP L MADISON PK FDG XVII LTD/MADISON PKFDG SR 15-17A CL BR2 VAR RT 07-21-2030	0.00%	International fixed interest	United States
CATCHER TECHNOLOGY CO LTD	0.00%	International equities	Taiwan
SINGAPORE GOVERNMENT 2.75% 01/03/2046	0.00%	International fixed interest	Singapore
GUESS? INC	0.00%	International equities	United States
BLACKROCK TCP CAPITAL CORP	0.00%	International equities	United States
CCP DUE FROM MORGAN STANLEY CO LL C	0.00%	International fixed interest	United States
TRAVELERS COS INC/THE COMMON STOCK NPV	0.00%	International equities	UNITED STATES
MARSH & MCLENNAN COM USD1.00	0.00%	International equities	United States
CHINA RES CEMENT HKD	0.00%	International equities	Cayman Islands
EQUINIX INC 1.25% DUE 07-15-2025	0.00%	International fixed interest	United States
ENEL FIN INTL NV BNDS 3.625% 25/05/2027	0.00%	International fixed interest	Italy
UNITED STATES TREAS NTS DTD 06/30/2016 1.125% DUE 06-30-2021 REG	0.00%	International fixed interest	United States
3.950 BAYER US FINANCE II LLC 15-APR-204	0.00%	International fixed interest	Germany
IRS241021 IRS ANZ NZD 241021 RFXD 1.005 PFLT 3ZBSW	0.00%	New Zealand fixed interest	New Zealand
KROGER CO COMMON STOCK USD1.0	0.00%	International equities	UNITED STATES
4.750 AIB GROUP PLC 12-OCT-2023	0.00%	International fixed interest	Ireland
SPAIN(KINGDOM OF) 2.7% SNR 31/10/2048 EUR1000	0.00%	International fixed interest	Spain
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
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
DOLPHIN ENERGY LTD 5.5% SNR SEC 15/12/2021 USD	0.00%	International fixed interest	United Arab Emirate

4.125 BRISTOL-MYERS SQUIBB CO 15-JUN-203
BANK AMER CORP 3.194% 07-23-2030
Office 23
MONGOLIA (GOVT OF) 5.125% SNR 07/04/26 USD1000
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD
GERMANY(FED REP) 0% GTD SNR 11/03/22 EURO.01
BELGIUM(KINGDOM) 0.9% SNR 22/06/2029 EURO.01
Social2
AUSTRALIA(CMNWLTH) 5.75% SNR 15/07/22 AUD1000
ESTEE LAUDER COMPANIES
PANAMA(REP OF) 3.87% SNR 23/07/2060 USD
PVTPL NEW ENGLAND PWR CO 2.807% DUE 10-06-2050/10-06-2020 BEO
VOLKSWAGEN INTL 1.875% GTD SNR 30/03/27 EUR
PVTPL HYUNDAI CAP AMER 1.3% 01-08-2026
JAPAN(GOVT OF) 1.7% SNR 20/03/54 JPY50000
AYT CED CAJAS GLOB 3.75% CVD BDS 14/12/22 EUR
EURONEXT NV
FEDERAL REALTY INVESTMENT TRUST
MPLX LP 4.25% DUE 12-01-2027 BEO
Income Due - GBP
SOYBEAN 2105 FUT
TRAVIS PERKINS 3.75% GTD SNR 17/02/26 GBP
ORANGE 8.5% NTS 01/03/31 USD1000'4
BANCOLOMBIA SA - ADR
Industrial / Logistics 24
2.625 HSBC HOLDINGS PLC 16-AUG-2028
LITE ON TECHNOLOGY CORP
MERCADOLIBRE INC
JAPAN T-BOND 1.2 20/12/2034
CAPGEMINI SE COMMON STOCK EUR8.0
UK(GOVT OF) 1.25% SNR 22/10/41 GBP1000
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050
BANCO SANTANDER FRN SNR NPF 01/23 AUD200000
OWENS CORNING INC
JAPAN(GOVT OF) 0.1% SNR 01/04/22 JPY50000
BONOS Y OBLIG DEL ESTADO 4.8% BDS 31/01/24 EUR1000
2.100 GEORGIA POWER CO 30-JUL-2023
Industrial / Logistics 68
J2 GLOBAL INC
0.625 LLOYDS BANKING GROUP PLC 15-JAN-20
CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG
CANADA(GOVT OF) 1.25% BDS 01/03/2025 CAD1
STRYKER CORP 0% NTS 26/11/2027 EUR100000
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG
GENERAL ELEC CO 4.35% DUE 05-01-2050 REG
6.375 BARCLAYS PLC (PERP)
RHB BANK BHD MYR1.00
FOMENTO ECONOMICO MEXICANO SAB DE CV
BELGIUM(KINGDOM) 3.75% 22/6/2045 EUR
Industrial / Logistics 25
Industrial / Logistics 26
KEYERA CORP COM
PVTPL FREDDIE MAC - STACR SR 20-HQA3 CL M2 FLTG 07-25-2050
JPMORGAN CHASE & FIXED 3.702% 05-06-2030
EASTMAN CHEM CO 1.5% DUE 05-26-2023
OVINTIV INC
GALAXY PIPELN 2.94% 30/09/2040
EDWARDS LIFESCIENCES CORP
VERIZON 2.65% DUE 11-20-2040
Industrial / Logistics 27
3.875 CEMEX SAB DE CV 11-JUL-2031
ATLAS COPCO AB
REP OF COLOMBIA BND 3.875% 22/03/2026
SWEDEN(KINGDOM OF) 1% SNR 12/11/2026 SEK5000
ZURICH FINANCIAL SERVICES
2.800 TEVA PHARMACEUTICALS NE 21-JUL-202
ALLSCRIPTS HEALTHCARE SOLUT
CBT SOYABEAN 2107 FU
STAGECOACH GROUP PLC
ITALY(REP OF) 2.2% SNR 01/06/2027 EUR1000
CANADA(GOVT OF) 0.25% BDS 01/08/2022 CAD1
ATOS SE
BOSTON SCIENTIFIC CORP COM USD
CNOOC FINANCE 2013 LTD CORP 2.875% 09-30-2029
BEST BUY CO INC COMMON STOCK USD.1
NBM US HLDGS INC FIXED 7% 05-14-2026
B3 SA BRASIL BOLSA BALCAO
Renewable Energy8
AIR PROD & CHEMS INC COM USD
SINCLAIR BROADCAST GROUP-A
UNDER ARMOUR INC - CLS A
JAPAN(GOVT OF) 2.2% SNR 20/03/51 JPY50000
SANLAM LIMITED
FEDERAL HOME LN MTG CORP SER 17-DNA2 CLS B2 VAR RT 10-25-2029
NETHERLANDS KING 0% BDS 15/01/2024 EUR1
MEITUAN 2.125% SNR 28/10/25 USD1000
DENMARK(KINGDOM) 1.75% SNR 15/11/25 DKK0.01
CBRE GROUP INC A COMMON STOCK USD.01
CALL SWO AUD ANZBAU3M P 6MBBSW / R 2.15% SO220608AU215DUR 08/06/2022

0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% Unlisted property Australia
0.00% International fixed interest Mongolia
0.00% International equities China
0.00% International fixed interest Germany
0.00% International fixed interest Belgium
0.00% Other* Canada
0.00% International fixed interest Australia
0.00% International equities United States
0.00% International fixed interest Panama
0.00% International fixed interest United Kingdom
0.00% International fixed interest Germany
0.00% International fixed interest United States
0.00% International fixed interest Japan
0.00% International fixed interest Spain
0.00% International equities Netherlands
0.00% Listed property United States
0.00% International fixed interest United States
0.00% International equities United Kingdom
0.00% Commodities United States
0.00% International fixed interest United Kingdom
0.00% International fixed interest France
0.00% International equities Colombia
0.00% Unlisted property Australia
0.00% International fixed interest United Kingdom
0.00% International equities Taiwan
0.00% International equities United States
0.00% International fixed interest Japan
0.00% International equities FRANCE
0.00% International fixed interest United Kingdom
0.00% International fixed interest United States
0.00% International fixed interest Spain
0.00% International equities United States
0.00% International fixed interest Japan
0.00% International fixed interest Spain
0.00% International fixed interest United States
0.00% Unlisted property Australia
0.00% International equities United States
0.00% International fixed interest United Kingdom
0.00% International fixed interest United States
0.00% International fixed interest Canada
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International fixed interest United Kingdom
0.00% International equities Malaysia
0.00% International equities Mexico
0.00% International fixed interest Belgium
0.00% Unlisted property Australia
0.00% Unlisted property Australia
0.00% International equities Canada
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International equities United States
0.00% International fixed interest United States
0.00% Unlisted property Australia
0.00% International fixed interest Mexico
0.00% International equities Sweden
0.00% International fixed interest Colombia
0.00% International fixed interest Sweden
0.00% International equities Switzerland
0.00% International fixed interest Israel
0.00% International equities United States
0.00% Commodities United States
0.00% International equities United Kingdom
0.00% International fixed interest Italy
0.00% International fixed interest Canada
0.00% International equities France
0.00% International equities United States
0.00% International fixed interest China
0.00% International equities UNITED STATES
0.00% International fixed interest Brazil
0.00% International equities Brazil
0.00% Other* US
0.00% International equities United States
0.00% International equities United States
0.00% International equities United States
0.00% International fixed interest Japan
0.00% International equities South Africa
0.00% International fixed interest United States
0.00% International fixed interest Netherlands
0.00% International fixed interest China
0.00% International fixed interest Denmark
0.00% International equities UNITED STATES
0.00% International fixed interest Australia

SHIN-ETSU CHEM CO Y50
 VERISURE HOLDINGS 3.25% GTD 15/02/2027 EUR
 Industrial / Logistics 28
 SPAIN(KINGDOM OF) 1.5% SNR 30/04/2027 EUR1000
 INFORMA PLC 1.5% GTD SNR 05/07/2023 EUR
 GERMANY(FED REP) 0% SNR 15/08/2050 EURO.01
 Industrial / Logistics 29
 Industrial / Logistics 69
 FNMA POOL #MA2371 4% 08-01-2045 BEO
 HAPVIDA PARTICIPACOES E INVE COMMON STOCK
 RECKITT BENCKISER GROUP PLC
 EP INFRASTRUCTURE 1.816% 02/03/2031
 AXA
 MEKONOMEN AB
 HONG KONG EXCHANGE & CLEAR
 NEWMARK GROUP INC
 PVTPL ROYALTY PHARMA PLC SR NT 1.75% 09-02-2027
 HOKUHOKU FINANCIAL GROUP INC
 FHLMC GOLD G67702 4 01-01-2047
 3.500 CELANESE US HOLDINGS LLC 08-MAY-20
 NXP SEMICONDUCTORS
 GEORGIA PWR CO 4.75% DUE 09-01-2040
 CJ CHEIKJEDANG CORP
 JAPAN (30 YR 0.6% .6% 20/06/2050
 NETHERLANDS TBOND 2.0% 15/07/2024 TBOND
 KOA CORP
 FISERV INC 4.4% DUE 07-01-2049
 UPWORK INC COMMON STOCK USD.0001
 LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1
 GNMAII POOL #MA4837 SER 2047 3.5% DUE 11-20-2047 REG
 GRAPHIC PACKAGING INTL INC SR NT 144A 1.512% 04-15-2026
 DANAHER CORP FIXED 1.7% 03-30-2024
 LINCOLN NATL CORP 3.4% DUE 01-15-2031
 1.018 CHEVRON USA INC 12-AUG-2027
 JAPAN(GOVT OF) 0.9% SNR 20/09/48 JPY50000
 ITAU UNIBANCO HOLDING SA ADR
 TRIP DOT COM GROUP LTD
 Industrial / Logistics 30
 AVALONBAY COMMUNITIES INC REIT USD.01
 Retail 15
 MONGOLIA (GOVT OF) 5.625% SNR 01/05/2023USD
 ANGLOGOLD ASHANTI SPON ADR
 Outstanding Settlement Receipts - IDR
 PPG INDUSTRIES 1.2% DUE 03-15-2026
 TANSEISHA CO LTD
 BELGIUM(KINGDOM) 1% SNR 22/06/26 EURO.01'77'
 NIPPON STEEL TRADING CORPORATION
 SALVATORE FERRAGAMO SPA
 Retail 16
 PVTPL NORTHWESTERN MUTUA 3.45% DUE 03-30-2051 BEO
 TELKOM INDONESIA PERSERO TBK PT
 EQUINIX INC 1.55% DUE 03-15-2028
 JAPAN(GOVT OF) 0.7% SNR 20/03/37 JPY50000
 ENDESA SA
 Renewable Energy9
 2.375 CAIXABANK SA 01-FEB-2024
 EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0
 S EASTN PWR 4.75% 30 SEP 2021
 2.125 CELANESE US HOLDINGS LLC 01-MAR-20
 Industrial / Logistics 31
 POSTAL SAVINGS BANK OF CHINA CO LTD
 DAI ICHI LIFE HOLD NPV
 FNMA POOL #BM1257 2.5% DUE 04-01-2037 REG
 NESTE OYJ
 JAPAN(GOVT OF) 2.2% SNR 20/03/49 JPY50000
 GERMANY(FED REP) 2% BDS 2.0% 15/08/2023
 PANAMA REP GLOBAL BD 2.252% 09-29-2032
 5.125 LLOYDS BANKING GROUP PLC (PERP)
 UTD MEXICAN STATES 1.625% 08/04/2026
 GERMANY(FED REP) 6.25% BDS 4/1/2030 EURO.01 SER '00'
 4.292 HSBC HOLDINGS PLC 12-SEP-2026
 GERMANY(FED REP) 1.75% BDS 15/02/24 EURO.01
 ADIDAS AG
 E.ON SE 1% SNR 07/10/25 EUR1000'69'
 PVTPL CMO CHT SER 2017-COSMO CL E FLTG RT DUE 11-15-2034
 Industrial / Logistics 32
 ASTRAZENECA PLC .7% DUE 04-08-2026
 KENDA RUBBER IND CO
 ENTERPRISE PRODS 4.45 DUE 02-15-2043
 PVTPL BNP PARIBAS SUB MED TERM NT PROGRAM 2.588% DUE 08-12-2035
 JAPAN(GOVT OF) 0.6% SNR 20/06/37 JPY50000
 Polish zloty
 MAXIMUS INC COM NPV
 CONTINENTAL AG 0% SNR 12/09/2023 EUR1000'7
 HUMANA INC COMMON STOCK USD.166
 FREDDIE MAC STACR TR SRS 19-DNA1 CL M2 01-25-2049
 NIPPON ROAD CO LTD
 SPAIN(KINGDOM OF) .8% 30/07/2027
 NANTEX INDUSTRY CO LTD

0.00% International equities Japan
 0.00% International fixed interest Sweden
 0.00% Unlisted property Australia
 0.00% International fixed interest Spain
 0.00% International fixed interest United Kingdom
 0.00% International fixed interest Germany
 0.00% Unlisted property Australia
 0.00% Unlisted property Australia
 0.00% International fixed interest United States
 0.00% International equities BRAZIL
 0.00% International equities United Kingdom
 0.00% International fixed interest Czech Republic
 0.00% International equities France
 0.00% International equities Sweden
 0.00% International equities Hong Kong
 0.00% International equities United States
 0.00% International fixed interest United States
 0.00% International equities Japan
 0.00% International fixed interest United States
 0.00% International fixed interest United States
 0.00% International equities Netherlands
 0.00% International fixed interest United States
 0.00% International equities Korea
 0.00% International fixed interest Japan
 0.00% International fixed interest Netherlands
 0.00% International equities Japan
 0.00% International fixed interest United States
 0.00% International equities UNITED STATES
 0.00% International equities UNITED STATES
 0.00% International fixed interest United States
 0.00% International fixed interest United States
 0.00% International fixed interest United States
 0.00% International fixed interest United States
 0.00% International fixed interest United States
 0.00% International fixed interest United States
 0.00% International fixed interest Japan
 0.00% International equities Brazil
 0.00% International equities Cayman Islands
 0.00% Unlisted property Australia
 0.00% International equities UNITED STATES
 0.00% Unlisted property Australia
 0.00% International fixed interest Mongolia
 0.00% International equities South Africa
 0.00% International equities Indonesia
 0.00% International fixed interest United States
 0.00% International equities Japan
 0.00% International fixed interest Belgium
 0.00% International equities Japan
 0.00% International equities Italy
 0.00% Unlisted property Australia
 0.00% International fixed interest United States
 0.00% International equities Indonesia
 0.00% International fixed interest United States
 0.00% International fixed interest Japan
 0.00% International equities Spain
 0.00% Other* Canada
 0.00% International fixed interest Spain
 0.00% International equities UNITED STATES
 0.00% International fixed interest United Kingdom
 0.00% International fixed interest United States
 0.00% Unlisted property Australia
 0.00% International equities China
 0.00% International equities Japan
 0.00% International fixed interest United States
 0.00% International equities Finland
 0.00% International fixed interest Japan
 0.00% International fixed interest Germany
 0.00% International fixed interest Panama
 0.00% International fixed interest United Kingdom
 0.00% International fixed interest Mexico
 0.00% International fixed interest Germany
 0.00% International fixed interest United Kingdom
 0.00% International fixed interest Germany
 0.00% International equities Germany
 0.00% International fixed interest Germany
 0.00% International fixed interest United States
 0.00% Unlisted property Australia
 0.00% International fixed interest United Kingdom
 0.00% International equities Taiwan
 0.00% International fixed interest United States
 0.00% International fixed interest France
 0.00% International fixed interest Japan
 0.00% International fixed interest
 0.00% International equities United States
 0.00% International fixed interest Germany
 0.00% International equities UNITED STATES
 0.00% International fixed interest United States
 0.00% International equities Japan
 0.00% International fixed interest Spain
 0.00% International equities Taiwan

JAPAN(GOVT OF) 1.7% SNR 20/09/44 JPY50000
Income Due - AUD
GNMA POOL #AE7510 SER 2043 3 DUE 06-15-2043 REG
SAIPEM NPV
TAKEDA PHARMACEUTICAL CO LTD
COVENTRY BS 5.875% SNR 28/09/2022 GBP
INDUSTRIAL BANK CO LTD
GENERAL MTRS CO 5.2% DUE 04-01-2045
FRANCE(GOVT OF) 8.5% GTD SNR 25/04/23 EUR1
BANK OF MONTREAL CAD
SHERWIN WILLIAMS COM USD1
2.500 SAMPO OYJ 03-SEP-2052
WESTLAKE 2.72% DUE 11-15-2024
RPC INC
PARKLAND CORP
MINISTERIO HAC 7% BDS 30/06/2032 COP1000
PVTPL CARS-DB4 LP/CARS-DB5 L P/CARS-DB6 L SER 20-1A CLS B1 4.17% 02-15-2050
RIO TINTO LIMITED
FIRST ABU DHABI BANK PJSC .875% 09/12/2025
INFINEON TECHNOLOGIES AG
UK(GOVT OF) 1.625% SNR 22/10/71 GBP1000
JAPAN .7% 20/06/2048 JPY
UBS GROUP AG
PVTPL SCRIPPS ESCROW II INC 3.875% DUE 01-15-2029 BEO
CANADA(GOVT OF) 1.75% BDS 01/03/23 CAD1 H49
ANTA SPORTS PRODUCTS LTD
FNMA FLTG SER 18-C06 CL 2M2 03-25-2031
CELESTICA INC
SAUDI ARABIA 3.45% SNR MTN 02/02/61 USD
VOLKSWAGEN INTL 1.5% 21/01/2041
GERMANY(FEDERAL REPUBLIC) 1.5% BDS 15/02/2023 EURO.01
7.125 BRASKEM AMERICA FINANCE 22-JUL-204
FxForward EUR/CAD 20210406 1.533725
2.750 ZF NA CAPITAL 27-APR-2023
NETHERLANDS KING 5.5% SNR 15/01/2028 EUR1
CAPITAL ONE FINANCIAL CORPORATION
CNY BNP PARIBAS AIC
BAYER AG
NETHERLANDS GOVT NETH GOVT 0.25% DUE 15/07/2025
Retail 14
ECOLAB LTD
BUONI POLIENNALI DEL TES 2.7% 01/03/2047
INTERCONTINENTAL EXCHANGE INC
Renewable Energy10
PVTPL WINGSTOP FDG LLC SR SECD NT CL A-2144A 2.841% DUE 12-05-2050 BEO
CREDIT AGRICOLE S A SR BK NTS BOOK ENTRY3.875 DUE 04-15-2024
Malaysian ringgit
SIMPSON MANUFACTURING CO INC
CVS HEALTH CORP 4.875% DUE 07-20-2035
JAPAN (40 YR TBOND .5% 20/03/2059
ANALOG DEVICES INCORPORATED COM USD 0.16
DEUTSCHE TELEKOM I 1.5% GTD SNR 03/04/2028 EUR
OCEAN TRAILS CLO SR 20-10X CL B1 FLTG 10-15-2031
BAIN CAPITAL CREDIT CLO LIMITED FLTG RT SER 20-3X CL B 10-23-2032
HUHTAMAKI OYJ
Retail 17
CAPITAL ONE FINL CORP .8% 06-12-2024
UBER TECHNOLOGIES INC
CELLTRION INC
GERMANY(FEDERAL REPUBLIC) 0.0% 15/02/2031
DEUTZ AG
NETHERLANDS KING 0% GTD 15/01/2027 EUR1'144A
NORTHEASTERN UNIV 2.894% 10-01-2050
MISC BHD
HKT TRUST AND HKT SHARE STAPLED UNIT
CANADA(GOVT OF) 0.5% SNR 01/12/30 CAD1'L443
ALEXANDRIA REAL ESTATE E 2.0% DUE 05-18-2032
PVTPL PALMER SQUARE CLO 2015-1 LTD/PALMER SQ VAR RT DUE 05-21-2029 BEO
Office 26
BELGIUM(KINGDOM) 0% SNR 22/10/2027 EURO.01
Industrial 2
Industrial / Logistics 33
PVTPL CHT 2017-COSMO MTG TR SER 2017-CSMO CL B 144A FLTG 11-15-2034
Office 24
NETHERLANDS KING 0% BDS 15/07/2030 EUR1'144A
PRUDENTIAL PLC
REGATTA II FDG L P / REGATTA II FDG 0% 01-15-2029
PVTPL GREYSTONE COML REAL ESTATE NTS SR 18-HC1 CLA VAR RTT 09-15-2028
NORDSON CORP COMMON STOCK
VODAFONE GROUP ORD USD0.2095238
Industrial / Logistics 34
FEDERAL HOME LN MTG CORP POOL #G07737 6%09-01-2038 BEO
BANK AMER CORP FLTG RT .981% DUE 09-25-2025
ASKA PHARMACEUTICAL CO LTD
Industrial / Logistics 35
NIKE INC 3.875% SNR 01/11/2045 USD
HERBALIFE NUTRITION LTD
NATIONWIDE BLDG FLTG RT 4.363% DUE 08-01-2024
GERMANY(FED REP) 0% SNR 13/10/23 EURO.01'178

0.00% International fixed interest Japan
0.00% Australasian equities Australia
0.00% International fixed interest United States
0.00% International equities Italy
0.00% International equities Japan
0.00% International fixed interest United Kingdom
0.00% International equities China
0.00% International fixed interest United States
0.00% International fixed interest France
0.00% International equities Canada
0.00% International equities United States
0.00% International fixed interest Finland
0.00% International fixed interest United States
0.00% International equities United States
0.00% International equities Canada
0.00% International fixed interest Colombia
0.00% International fixed interest United States
0.00% International equities Australia
0.00% International fixed interest United Arab Emirate
0.00% International equities Germany
0.00% International fixed interest United Kingdom
0.00% International fixed interest Japan
0.00% International equities Switzerland
0.00% International fixed interest United States
0.00% International fixed interest Canada
0.00% International equities Cayman Islands
0.00% International fixed interest United States
0.00% International equities Canada
0.00% International fixed interest Saudi Arabia
0.00% International fixed interest Germany
0.00% International fixed interest Germany
0.00% International fixed interest Brazil
0.00% International fixed interest Canada
0.00% International fixed interest Germany
0.00% International fixed interest Netherlands
0.00% International equities United States
0.00% International equities China
0.00% International equities Germany
0.00% International fixed interest Netherlands
0.00% Unlisted property Australia
0.00% International equities United States
0.00% International fixed interest Italy
0.00% International equities United States
0.00% Other* Canada
0.00% International fixed interest United States
0.00% International fixed interest France
0.00% International fixed interest
0.00% International equities United States
0.00% International fixed interest United States
0.00% International fixed interest Japan
0.00% International equities United States
0.00% International fixed interest Germany
0.00% International fixed interest United States
0.00% International fixed interest Cayman Islands
0.00% International equities Finland
0.00% Unlisted property Australia
0.00% International fixed interest United States
0.00% International equities United States
0.00% International equities Korea
0.00% International fixed interest Germany
0.00% International equities Germany
0.00% International fixed interest Netherlands
0.00% International fixed interest United States
0.00% International equities Malaysia
0.00% International equities Hong Kong
0.00% International fixed interest Canada
0.00% International fixed interest United States
0.00% International fixed interest Cayman Islands
0.00% Unlisted property Australia
0.00% International fixed interest Belgium
0.00% Unlisted property N/A
0.00% Unlisted property Australia
0.00% International fixed interest United States
0.00% Unlisted property Australia
0.00% International fixed interest Netherlands
0.00% International equities United Kingdom
0.00% International fixed interest Cayman Islands
0.00% International fixed interest United States
0.00% International equities UNITED STATES
0.00% International equities United Kingdom
0.00% Unlisted property Australia
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International equities Japan
0.00% Unlisted property Australia
0.00% International fixed interest United States
0.00% International equities Cayman Islands
0.00% International fixed interest United Kingdom
0.00% International fixed interest Germany

PVTPL GREYSTONE CRE NTS 2019-FL2 LTD CL D FLTG 09-15-2037	0.00% International fixed interest	United States
Renewable Energy11	0.00% Other*	US
SPAIN(KINGDOM OF) 0.45% SNR 31/10/22 EUR1000	0.00% International fixed interest	Spain
VERTEX PHARMACEUTICALS INC	0.00% International equities	United States
VOLKSWAGEN INTL FIN VAR RT NV 4.625% 24/03/2049	0.00% International fixed interest	Germany
CROATIA(REP OF) 1.75% SNR 04/03/2041 EUR	0.00% International fixed interest	Croatia
COMPAGNIE FINANCIERE RICHEMONT SA	0.00% International equities	Switzerland
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
SPAIN(KINGDOM OF) 0.4% SNR 30/04/2022 EUR1000	0.00% International fixed interest	Spain
ASIAN DEV BK SNAT 6.2% 06/10/2026	0.00% International fixed interest	Multi-National Agen
CBT CORN 2105 FUT	0.00% Commodities	United States
4.500 FRESENIUS US FINANCE II 15-JAN-202	0.00% International fixed interest	Germany
REALTY INCOME CORP 1.8% DUE 03-15-2033	0.00% International fixed interest	United States
AUSTRALIAN GOVT T-BOND 1.0% 21/12/2030	0.00% International fixed interest	Australia
3.750 ZF FINANCE GMBH 21-SEP-2028	0.00% International fixed interest	Germany
NETHERLANDS KING 0.75% BDS 15/07/2027 EUR1	0.00% International fixed interest	Netherlands
ASTM SPA	0.00% Other*	Italy
COSMOS PHARMACEUTICAL CORP	0.00% International equities	Japan
HENLEY CLO 1 0% SNR SEC 15/07/2032 EUR	0.00% International fixed interest	Ireland
HOME PRODUCT CENTER PCL NVDR	0.00% International equities	Thailand
HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	0.00% International equities	UNITED STATES
Energy9	0.00% Other*	Korea
JAPAN(GOVT OF) 0.2% SNR 20/06/36 JPY50000	0.00% International fixed interest	Japan
ABBVIE INC 2.6% DUE 11-21-2024 REG	0.00% International fixed interest	United States
HOME DEPOT INC 5.875% DUE 12-16-2036	0.00% International fixed interest	United States
COMCAST CORP NEW 1.95% DUE 01-15-2031	0.00% International fixed interest	United States
ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.00% International equities	UNITED STATES
GERMANY(FED REP) 0% SNR 08/04/22 EURO.01'175	0.00% International fixed interest	Germany
APPLIED MATERIALS INC COMMON STOCK USD.01	0.00% International equities	UNITED STATES
SER 2019-CHC CL B FLTG 144A	0.00% International fixed interest	United States
VERITIV CORP	0.00% International equities	United States
FRANCE(GOVT OF) BDS .5% 25/05/2040	0.00% International fixed interest	France
ST. PAULS CLO IX D FRN CLO 11/2030 EUR 'A'	0.00% International fixed interest	Ireland
Outstanding Settlement Receipts - MYR	0.00% International equities	Malaysia
FAST RETAILING CO LTD	0.00% International equities	Japan
BELGIUM(KINGDOM) 4.25% SNR 28/09/22 EURO.01	0.00% International fixed interest	Belgium
UBISOFT ENTERTAIN 0.878% SNR 24/11/2027 EUR	0.00% International fixed interest	France
Office 25	0.00% Unlisted property	Australia
0.563 JPMORGAN CHASE & CO 16-FEB-2025	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
MASTERCRAFT BOAT HOLDINGS INC	0.00% International equities	United States
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	0.00% International fixed interest	United States
MOROCCO(GOVT OF) 2.375% SNR 15/12/27 USD1000	0.00% International fixed interest	Morocco
ISETAN MITSUKOSHI HOLDINGS LTD	0.00% International equities	Japan
PVTPL UBS GROUP AG SR 3.126% 08-13-2030	0.00% International fixed interest	Switzerland
MITSUBISHI UFJ FINANCIAL	0.00% International equities	Japan
SAUDI ARABIA 2.25% SNR MTN 02/02/33 USD	0.00% International fixed interest	Saudi Arabia
MIZUHO FINL GROUP 1.234% DUE 05-22-2027	0.00% International fixed interest	Japan
1.500 MONDELEZ INTERNATIONAL 04-MAY-2025	0.00% International fixed interest	United States
ZSCALER INC	0.00% International equities	United States
Ciena CORP	0.00% International equities	United States
JAPAN (30 YR TBOND .5% 20/03/2049	0.00% International fixed interest	Japan
KLEPIERRE 2% SNR EMTN 12/05/2029 EUR	0.00% International fixed interest	France
BELDEN INC	0.00% International equities	United States
BLACKLINE INC	0.00% International equities	United States
TAKEDA 1.375% 09/07/2032	0.00% International fixed interest	Japan
INSULET CORP COMMON STOCK USD.001	0.00% International equities	UNITED STATES
ITALY(REPUBLIC OF) T-BOND 3.85% 01/09/2049	0.00% International fixed interest	Italy
PVTPL CIBC FDG 2015-V LTD/CIFC FDG SER 15-5A CL A1R FLTG 10-25-2027	0.00% International fixed interest	United States
GNMA POOL #MA4586 3.5% 07-20-2047 BEO	0.00% International fixed interest	United States
Industrial / Logistics 74	0.00% Unlisted property	Australia
1.512 GRAPHIC PACKAGING INTERN 15-APR-20	0.00% International fixed interest	United States
S-OIL CORPORATION	0.00% International equities	Korea
STADLER RAIL AG	0.00% International equities	Switzerland
BP CAP MKTS AMER INC 3.379% 02-08-2061	0.00% International fixed interest	United States
ANHEUSER-BUSCH 4% DUE 01-17-2043	0.00% International fixed interest	Belgium
PVTPL FONDO MIVIVIENDA S A NT 3.5 DUE 01-31-2023	0.00% International fixed interest	Peru
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
NOVOZYMES A/S B SHARES COMMON STOCK DKK2.0	0.00% International equities	DENMARK
NYM WTCRUDE 2106 FU	0.00% Commodities	United States
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
MITSUBISHI MOTORS CORPORATION	0.00% International equities	Japan
EATON CORPORATION PLC COM USD 0.50	0.00% International equities	Ireland
ITALY(REP OF) 2.25% SNR 01/09/36 EUR1000	0.00% International fixed interest	Italy
PVTPL COX COMMUNICATIONS INC NEW GTD NT 1.8% 10-01-2030	0.00% International fixed interest	United States
ESSILORLUXOTTICA EURO.18	0.00% International equities	France
CHINA RESOURCES GAS GROUP LTD	0.00% International equities	Bermuda
HG COPPER 2109 F	0.00% Commodities	United States
NETHERLANDS KING 7.5% BDS 15/1/2023 EUR SER '1'	0.00% International fixed interest	Netherlands
GNMA POOL #782565 5 DUE 02-15-2039 BEO	0.00% International fixed interest	United States
SEMTECH CORP	0.00% International equities	United States
EPAM SYSTEMS INC COMMON STOCK USD.001	0.00% International equities	UNITED STATES
CDW LLC / CDW FIN 5.5% DUE 12-01-2024	0.00% International fixed interest	United States
EMERSON ELECTRIC CO	0.00% International equities	United States
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

ABBVIE INC COMMON STOCK USD.01
FHLMC MULTICLASS SR 18-HRP2 CL M2 FLTG 144A 02-25-2047
PVTPL ENEL FIN INTL N V 4.625 09-14-2025
ANTHEM INC 2.55% 03-15-2031
Industrial / Logistics 37
TURKCELL ILETISIM HIZMET AS
SUNNY OPTICAL TECHNOLOGY GROUP
PVTPL NATIONSTAR MTG HLDGS INC 5.125% DUE 12-15-2030 BEO
ABBVIE INC 3.6% 05-14-2025
DANONE
QATAR(STATE OF) 3.4% 16/04/2025
CHINA OVERSEAS LAND AND INVESTMENT LIMIT
UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG
FNMA SER 2018-45 CL AB 3.0% 06-25-2048
SINO BIOPHARMACEUTICAL HKD0.025
HOTAI MOTOR COMPANY LTD
CANADA(GOVT OF) 5% DEB 01/06/2037 CAD1000
HANGZHOU TIGERMED CONSULTI H COMMON STOCK CNY1.0
NIEN MADE ENTERPRISE CO LTD
MEM 2.955% DUE 01-01-2050
ARLO TECHNOLOGIES INC
Industrial / Logistics 76
GERMANY(FED REP) 2% BDS 04/01/2022 EUR
IMPALA PLATINUM HOLDINGS LIMITED
CANADIAN PACIFIC RAIL LTD
PVTPL PROGRESS RESIDENTIAL 2019-SFR4 TR CL B 2.937% 11-19-2035
MANULIFE FINANCIAL CORP - TORONTO LISTIN
TEXAS TRANSN COMMN 2.562% 04-01-2042 BEOTAXABLE
Road & Rail8
FHLMC GOLD G60765 3 11-01-2046
HCA INC 5% DUE 03-15-2024
T-MOBILE USA INC 3.3% DUE 02-15-2051
3.622 NATWEST GROUP PLC 14-AUG-2030
SCHLUMBERGER INVT 3.65% DUE 12-01-2023
NATL GRID GAS PLC 1.625% SNR 14/01/2043 GBP
KONINKLIJKE PHILIPS NV
OPPENHEIMER HOLDINGS INC
1.875 CNH INDUSTRIAL FIN EUR S 19-JAN-20
COLOMBIA(REP OF) 10% GTD SNR 24/07/2024 COP
SYNNEX TECHNOLOGY INTERNATIONAL CORP
BARCLAYS PLC
UBS GROUP AG 2.095% 02-11-2032
Industrial / Logistics 38
PVTPL EAST OHIO GAS CO 2.0% 06-15-2030
PVTPL PALMER SQUARE LN FDG 2020-1 LTD SER 20-1A CLS C VAR RT 02-20-2028
4.338 BARCLAYS PLC 16-MAY-2024
CSW INDUSTRIALS INC
OTP BANK RT
Industrial / Logistics 39
FCA BANK S.P.A. NOTE .125% 16/11/2023
GWYNT Y MOR OFTO 2.778% SNR SEC 17/02/34GBP
DIAMONDBACK ENERGY INC .9% DUE 03-24-2023 BEO
GIVAUDAN FINANCE 1.0% 22/04/2027
KAZAKHSTAN(REP OF) 1.55% SNR MTN 09/11/23 EUR
PVTPL STWD 2019-FL1 LTD SR 19-FL1 CL B FLTG 07-15-2038
CANARY WHARF GROUP 3.375% 23/04/2028
NEUBERGER BERMAN CLO LTD 0% 10-18-2029
ROMANIA(REP OF) 3.624% SNR MTN 26/05/30 EUR
PHILLIPS 66 FIXED 3.7% DUE 04-06-2023
SWEDEN(KINGDOM OF) 0.75% SNR 12/11/29 SEK5000
KINSALE CAPITAL GR
TINGYI CAYMAN ISLAND HOLDING CO
ASSICURAZIONI GENERALI COMMON STOCK EUR1.0
COMPANHIA SIDERURGICA NACIONAL
PROSUS NV
FORD MTR CR CO LLC NT FLTG RATE DUE 08-03-2022 REG
COFIROUTE 0.75% BDS 09/09/28 EUR10000
Retail 18
WANHUA CHEMICAL GROUP CO LTD
NUCOR CORP
TELEFONICA BRASIL SA
FREEPORT MCMORAN INC
SMITH (A.O.) CORP COMMON STOCK USD1.0
Industrial / Logistics 40
GNMAII POOL #MA5136 3.5% DUE 04-20-2048
WASTE MANAGEMENT INC COM USD0.01
YORKSHIRE BLDG SOC .625% 21/09/2025
CIE DE ST-GOBAIN 5.625% SNR MTN 15/11/24GBP
Industrial / Logistics 78
INTL BUSINESS FIXED 2.85% DUE 05-15-2040
INTEL CORP 4.6% DUE 03-25-2040
HALLA VISTEON CLIMATE CONTROL
CANADA(GOVT OF) 1.5% SNR 01/05/22 CAD1'K866
AKELIUS RESIDENTIA 1% GTD SNR 17/01/2028EUR
BNP PARIBAS 1.125% SNR NPF 28/08/24 EUR
ZENSHO HOLDINGS CO LTD
EXELON CORP 5.1% DUE 06-15-2045
MORGAN STANLEY 0.637% FRN SNR 26/07/24 EUR
Industrial / Logistics 41

0.00% International equities UNITED STATES
0.00% International fixed interest United States
0.00% International fixed interest Italy
0.00% International fixed interest United States
0.00% Unlisted property Australia
0.00% International equities Turkey
0.00% International equities Cayman Islands
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International equities France
0.00% International fixed interest Qatar
0.00% International equities Hong Kong
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International equities Cayman Islands
0.00% International equities Taiwan
0.00% International fixed interest Canada
0.00% International equities CHINA
0.00% International equities Taiwan
0.00% International fixed interest United States
0.00% International equities United States
0.00% Unlisted property Australia
0.00% International fixed interest Germany
0.00% International equities South Africa
0.00% International equities Canada
0.00% International fixed interest United States
0.00% International equities Canada
0.00% International fixed interest United States
0.00% Other* Korea
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International fixed interest United Kingdom
0.00% International fixed interest United States
0.00% International fixed interest United Kingdom
0.00% International equities Netherlands
0.00% International equities United States
0.00% International fixed interest United Kingdom
0.00% International fixed interest Colombia
0.00% International equities Taiwan
0.00% International equities United Kingdom
0.00% International fixed interest Switzerland
0.00% Unlisted property Australia
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International fixed interest United Kingdom
0.00% International equities United States
0.00% International equities Hungary
0.00% Unlisted property Australia
0.00% International fixed interest Italy
0.00% International fixed interest United Kingdom
0.00% International fixed interest United States
0.00% International fixed interest Switzerland
0.00% International fixed interest Kazakhstan
0.00% International fixed interest United States
0.00% International fixed interest United Kingdom
0.00% International fixed interest Cayman Islands
0.00% International fixed interest Romania
0.00% International fixed interest United States
0.00% International fixed interest Sweden
0.00% International equities United States
0.00% International equities Cayman Islands
0.00% International equities ITALY
0.00% International equities Brazil
0.00% International equities Netherlands
0.00% International fixed interest United States
0.00% International fixed interest France
0.00% Unlisted property Australia
0.00% International equities China
0.00% International equities United States
0.00% International equities Brazil
0.00% International equities United States
0.00% International equities UNITED STATES
0.00% Unlisted property Australia
0.00% International fixed interest United States
0.00% International equities United States
0.00% International fixed interest United Kingdom
0.00% International fixed interest France
0.00% Unlisted property Australia
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International equities Korea
0.00% International fixed interest Canada
0.00% International fixed interest Sweden
0.00% International fixed interest France
0.00% International equities Japan
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% Unlisted property Australia

METLIFE INC
 JAPAN(GOVT OF) 1.8% SNR 20/12/32 JPY50000
 PVTPL TAYLOR MORRISON CMNTYS INC / MONARCH CMN 5.625 DUE 03/01/24 USD1000
 CORNING INC
 VERIZON COMMUNICATIONS 1.875% 09-19-2030
 METROPOLITAN TRANSN AUTH N Y REV 6.668% 11-15-2039 BEO TAXABLE
 AMPOL LIMITED ORDINARY FULLY PAID
 MARRIOTT INTL INCUSD
 SAUDI ARABIAN OIL 1.625% 24/11/2025
 COLUMBIA SPORTSWEAR CO
 ABB LTD
 TEVA 2.8% DUE 07-21-2023
 JAPAN(GOVT OF) 2% SNR 20/03/52 JPY50000*5'
 DIEBOLD INC
 Industrial / Logistics 42
 JAPAN(GOVT OF) 2.2% SNR 20/06/29 JPY50000
 UK(GOVT OF) 0.25% BDS 31/07/31 GBP1000
 JAPAN(GOVT OF) 1.8% SNR 20/03/32 JPY50000
 ISS GLOBAL A/S 0.875% SNR 18/06/2026 EUR
 NEXTERA ENERGY CAP 1.95% DUE 09-01-2022
 NETHERLANDS KING 0.75% SNR 15/07/2028 EUR1
 CLOROX CO FIXED 1.8% DUE 05-15-2030
 MEDTRONIC GLOBAL FIXED 0% DUE 08-15-2028
 BOE TECHNOLOGY GROUP CO LTD
 RYERSON HOLDING CORP
 JAPAN TBOND BDS 1.6% DUE 20/12/2033
 IHH HEALTHCARE BHD
 CANADA(GOVT OF) 0.75% SNR 01/09/2021 CAD1
 TELSTRA CORPORATION LIMITED
 EVOLENT HEALTH INC
 UK(GOVT OF) 0.625% BDS 31/07/35 GBP1000
 PARAGUAY(REP OF) 4.625% GTD SNR 25/01/23 USD
 PVTPL DOMINOS PIZZA MASTER ISSUER LLC DOMINOS 2019-1 SR SECD NT CL A-2 144A
 FUJIFILM HOLDINGS CORP COMMON STOCK
 BELGIUM(KINGDOM) 2.25% SNR 22/06/23 EUR0.01
 TERADYNE INC COMMON STOCK USD.125
 JAPAN(GOVT OF) 1.7% BDS 20/12/31 JPY50000
 PVTPL CMO CITIGROUP COML MTG TR 2019-PRM COML MTG PASSTHRU CTF 05-12-2036
 AUSTRALIA(CMNWLTH) 2.25% SNR 21/11/22 AUD1000
 MAKINO MILLING MACHINE CO LTD
 2.650 VERIZON COMMUNICATIONS 20-NOV-2040
 DENMARK(KINGDOM) 0.5% SNR 15/11/2027 DKK0.01
 ITALY(REP OF) 2.8% SNR 01/03/2067 EUR1000
 INTESA SANPAOLO SPA
 EL POLLO LOCO HOLDINGS INC
 MITSUBISHI UFJ FIN 0.68% SNR MTN 26/01/23 EUR
 BEST WORLD INTL NPV
 FEDEX CORP BOND 5.1 DUE 01-15-2044
 2.875 JMH CO LTD 09-APR-2036
 EXTREME NETWORKS INC
 FHLMC GOLD G08721 3 09-01-2046
 ITALY(REP OF) 2.45% SNR 01/09/50 EUR1000
 HENKEL AG + CO KGAA VORZUG PREFERENCE
 VODAFONE GROUP 3.1%-FRN SUB 03/01/2079 EUR
 JAPAN 1.6% BDS 20/03/2032 JPY50000
 ADVANSIX INC
 SNAP INC
 MONSTER BEV CORP COM
 INTL BUSINESS FIXED 2.95% DUE 05-15-2050
 ZHEJIANG WEIXING NEW BUILDING MATERIALS CO LTD
 AON PLC IE COM USD0 1 CL A
 UNITED MEXICAN STS BDS 2.659% DUE 05-24-2031/11-24-2020 REG
 DELL TECHNOLOGIES C COMMON STOCK
 CHINA RESOURCES PHARMACEUTICAL GROUP LTD
 1.125 BANCO DE SABADELL SA 27-MAR-2025
 UK(GOVT OF) 6% SNR 07/12/2028 GBP1000
 PUT SWO AUD WPACAU2F P 2.12% / R 6MBBSW SO240315AU212WBP 15/03/2024
 FEDERAL HOME LN MTG SER 18-HRP1 CL M2 FLTG 04-25-2043
 BPCE SR NON PFD 2.375% DUE 01-14-2025
 HOCHSCHILD MINING PLC
 GNMA POOL #708057 SER 2039 5% DUE 09-15-2039 REG
 TESCO CORP TREAS 2.5% GTD SNR 02/05/2025GBP
 FEDEX CORP 5.25% DUE 05-15-2050
 CHINA CONCH VENTURE HOLDINGS LTD
 FHLMC MULTICLASS SER 3889 CL KZ 4 07-15-2041
 SBB TREASURY OYJ MTN .75% 14/12/2028
 PARADE TECHNOLOGIES LTD
 CONCORDIA FINANCIAL GROUP LTD
 UTD STATES TREAS 1.625% DUE 09-30-2026
 JOSHIN DENKI CO LTD
 EXXON MOBIL CORP 3.043% DUE 03-01-2026
 TANDEM DIABETES CARE
 Airport5
 KESKO OYJ-B SHS
 ENERPLUS CORP COM NPV
 SINGAPORE GOVERNMENT 2.125% 01/06/2026
 STANDARD IND INC 2.25% 21/11/2026
 JAC RECRUITMENT CO LTD
 BONOS Y OBLIG DEL 1.2% 1.2% 31/10/2040

0.00% International equities United States
 0.00% International fixed interest Japan
 0.00% International fixed interest United States
 0.00% International equities United States
 0.00% International fixed interest United States
 0.00% International fixed interest United States
 0.00% International equities Australia
 0.00% International equities United States
 0.00% International fixed interest Saudi Arabia
 0.00% International equities United States
 0.00% International equities Switzerland
 0.00% International fixed interest Israel
 0.00% International fixed interest Japan
 0.00% International equities United States
 0.00% Unlisted property Australia
 0.00% International fixed interest Japan
 0.00% International fixed interest United Kingdom
 0.00% International fixed interest Japan
 0.00% International fixed interest Denmark
 0.00% International fixed interest United States
 0.00% International fixed interest Netherlands
 0.00% International fixed interest United States
 0.00% International fixed interest United States
 0.00% International equities China
 0.00% International equities United States
 0.00% International fixed interest United Kingdom
 0.00% International fixed interest Paraguay
 0.00% International fixed interest United States
 0.00% International equities JAPAN
 0.00% International fixed interest Belgium
 0.00% International equities UNITED STATES
 0.00% International fixed interest Japan
 0.00% International fixed interest United States
 0.00% International fixed interest Australia
 0.00% International equities Japan
 0.00% International fixed interest United States
 0.00% International fixed interest Denmark
 0.00% International fixed interest Italy
 0.00% International equities Italy
 0.00% International equities United States
 0.00% International fixed interest Japan
 0.00% International equities Singapore
 0.00% International fixed interest United States
 0.00% International fixed interest Hong Kong
 0.00% International equities United States
 0.00% International fixed interest United States
 0.00% International fixed interest Italy
 0.00% International equities GERMANY
 0.00% International fixed interest United Kingdom
 0.00% International fixed interest Japan
 0.00% International equities United States
 0.00% International equities United States
 0.00% International equities United States
 0.00% International fixed interest United States
 0.00% International equities China
 0.00% International equities Ireland
 0.00% International fixed interest Mexico
 0.00% International equities UNITED STATES
 0.00% International equities Hong Kong
 0.00% International fixed interest Spain
 0.00% International fixed interest United Kingdom
 0.00% International fixed interest Australia
 0.00% International fixed interest United States
 0.00% International fixed interest France
 0.00% International equities United Kingdom
 0.00% International fixed interest United States
 0.00% International fixed interest United States
 0.00% International equities Cayman Islands
 0.00% International fixed interest United States
 0.00% International fixed interest Sweden
 0.00% International equities Cayman Islands
 0.00% International equities Japan
 0.00% International fixed interest United States
 0.00% International equities Japan
 0.00% International fixed interest United States
 0.00% International equities United States
 0.00% Other* Australia
 0.00% International equities Finland
 0.00% International equities Canada
 0.00% International fixed interest Singapore
 0.00% International fixed interest United States
 0.00% International equities Japan
 0.00% International fixed interest Spain

BELGIUM(KINGDOM OF) 4% OLO 4.0%	28/03/2022	0.00%	International fixed interest	Belgium
POUND STERLING		0.00%	International equities	UNITED KINGDOM
BEIJING ENTERPRISES WATER GROUP LTD		0.00%	International equities	Bermuda
PILGRIMS PRIDE CORP		0.00%	International equities	United States
CHINA MENGNIU DAIRY CO		0.00%	International equities	Cayman Islands
BANK OF NEW YORK MELLON CORP		0.00%	International equities	United States
FNMA SER 18-C05 CLS 1B1 FLTG	01-25-2031	0.00%	International fixed interest	United States
HELLENIC TELECOMMUNICATIONS		0.00%	International equities	Greece
MOBILE TELESYSTEMS PJSC ADR		0.00%	International equities	Russia
TWITTER INC		0.00%	International equities	United States
BANK OF AMERICA CORP 4.271% 07-23-2029		0.00%	International fixed interest	United States
HIWIN TECHNOLOGIES CORP		0.00%	International equities	Taiwan
SOYBEAN 2111 FUT		0.00%	Commodities	United States
SUPERDRY PLC ORD GBP 0.05		0.00%	International equities	United Kingdom
SP POWER ASSETS 3.25% 24/11/2025		0.00%	International fixed interest	Singapore
INTL PETROLEUM COR NPV		0.00%	International equities	Canada
OIL STATES INTERNATIONAL INC		0.00%	International equities	United States
JYSKE BANK A/S 0.375%-FRN 15/10/2025 EUR		0.00%	International fixed interest	Denmark
ITALY(REP OF) 1.8% SNR 01/03/2041	EUR1000	0.00%	International fixed interest	Italy
DARWIN PRECISIONS CORP		0.00%	International equities	Taiwan
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
ABB FINANCE BV 0% GTD SNR 19/01/2030 EUR		0.00%	International fixed interest	Switzerland
AISIN SEIKI CO LTD		0.00%	International equities	Japan
BLACKSTONE GROUP INC		0.00%	International equities	United States
VERIZON FIXED 1.5% DUE 09-18-2030		0.00%	International fixed interest	United States
KFORCE INC		0.00%	International equities	United States
YUM BRANDS INC SR NT 3.875 DUE	11-01-2023	0.00%	International fixed interest	United States
TRACTOR SUPPLY COMPANY COMMON STOCK USD.008		0.00%	International equities	UNITED STATES
PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA2 CL M2 03-25-2049		0.00%	International fixed interest	United States
TELEFONICA EMISIONES 1.201% 21/08/2027		0.00%	International fixed interest	Spain
ROCHE HOLDING AG GENUSSCHEIN COMMON STOCK		0.00%	International equities	SWITZERLAND
WALGREENS BOOTS AL COM USD0.01		0.00%	International equities	United States
BNP PARIBAS SR NON FLTG RT 3.052% DUE	01-13-2031	0.00%	International fixed interest	France
PVTPL ACR COML MTG 2021-FL4 LTD/ACRE	COML M SR SECD NT CL A FLTG 12-18-2037	0.00%	International fixed interest	Cayman Islands
PVTPL STACK INFRASTRUCTURE ISSUER LLC SER 2020-1 CL A-2 144A 1.893% 08-25-2045		0.00%	International fixed interest	United States
SIXTH STREET SPECIALTY LENDING INC		0.00%	International equities	United States
PVTPL ALLEGRO CLO SER 14-1RA CL A1 FLTG 10-21-2028		0.00%	International fixed interest	United States
PVTPL VANTAGE DATA CTRS ISSUER	LLC SR 20-1A CL A2 1.645% 09-15-2045	0.00%	International fixed interest	United States
PVTPL CMO BX COML MTG TR 2018-BIOA COML MTG PASSTHRU CTF CL E 144A 03-15-2037		0.00%	International fixed interest	United States
VERIZON COMMUNICATIONS 1.45% 03-20-2026		0.00%	International fixed interest	United States
MIZRAHI TEFAHOT BK 07/04/2031 3.077%	04-07-2031	0.00%	International fixed interest	Israel
PVTPL CMO MORGAN STANLEY CAP I TR SER	2017-CLS CL F FLTG 11-15-2034	0.00%	International fixed interest	United States
JAPAN(GOVT OF) 0.9% SNR 20/03/57	JPY50000	0.00%	International fixed interest	Japan
KRAFT HEINZ FOODS CO GTD SR NT 3.875%	05-15-2027	0.00%	International fixed interest	United States
DAIHEN CORP		0.00%	International equities	Japan
PVTPL CIFC FDG SER 13-3RA CL C FLTG	04-24-2031	0.00%	International fixed interest	United States
PVTPL GREYSTONE CRE NTS 2019-FL2 LTD SR 19-FL2 CL E FLTG 09-15-2037		0.00%	International fixed interest	United States
HANGZHOU TIGERMED CONSULTING CO LTD		0.00%	International equities	China
TEXTAINER MARINE CONTAINERS VII LTD	2.82% 04-20-2046	0.00%	International fixed interest	China
BRF BRASIL FOODS SA		0.00%	International equities	Brazil
DAIKIN INDUSTRIES		0.00%	International equities	Japan
PVTPL VENTURE CDO LTD SR 14-17A CL ARR	FLTG 04-15-2027	0.00%	International fixed interest	United States
SDI CORP		0.00%	International equities	Taiwan
MORGAN ADVANCED MATERIALS PLC		0.00%	International equities	United Kingdom
M3 INC NPV		0.00%	International equities	Japan
ZAI LAB LTD		0.00%	International equities	Cayman Islands
PVTPL SCULPTOR CLO XXV LTD/SCULPTOR CLO XXV VAR RT DUE 01-15-2031 BEO		0.00%	International fixed interest	Cayman Islands
Retail 19		0.00%	Unlisted property	Australia
AMERADA HESS CORP 7.3% DUE 08-15-2031		0.00%	International fixed interest	United States
ONE 2021-PK MTG TR FLTG RT 1.856% DUE	03-15-2036	0.00%	International fixed interest	United States
DOMINICAN REPUBLIC 5.875% BDS 18/04/24	TBOND	0.00%	International fixed interest	Dominican Republic
PVTPL CMO CHC COML MTG TR SR 19-CHC CL A FLTG RATE 06-15-2034		0.00%	International fixed interest	United States
Industrial / Logistics 45		0.00%	Unlisted property	Australia
TRUIST FINL CORP VAR RT 1.267% DUE	03-02-2027	0.00%	International fixed interest	United States
BECTON DICKINSON & CO 1.213% DUE	02-12-2036 BEO	0.00%	International fixed interest	United States
MIPS AB COMMON STOCK SEK.1		0.00%	International equities	SWEDEN
GS RETAIL CO LTD		0.00%	International equities	Korea
TBA COLLATERAL RECEIVABLE FROM MORGAN STANLEY		0.00%	International fixed interest	United States
AUSTRALIA(CMINWLTH) 2.75% SNR MTN 21/11/27	AUD1000	0.00%	International fixed interest	Australia
ING GROEP NV EURO		0.00%	International equities	Netherlands
AMERICAN INTERNATIONAL GROUP		0.00%	International equities	United States
PVTPL CORPORACION FINANCIERA DE DESARROLLO S A NT 2.4% 09-28-2027		0.00%	International fixed interest	Peru
PVTPL 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
GNMAII POOL #MA0624 3	12-20-2042 REG	0.00%	International fixed interest	United States
Port3		0.00%	Other*	Canada
GENERAL MTRS FINL CO INC 1.25% DUE	01-08-2026 REG	0.00%	International fixed interest	United States
EGYPT(ARAB REP OF 5.75% SNR MTN 29/05/24USD		0.00%	International fixed interest	Egypt
Industrial / Logistics 46		0.00%	Unlisted property	Australia
Industrial / Logistics 36		0.00%	Unlisted property	Australia
FLEXIUM INTERCONNET		0.00%	International equities	Taiwan
REYNOLDS CONSUMER PRODUCTS INC		0.00%	International equities	United States
CHILE(REPUBLIC OF) 3.5% 15/04/2053		0.00%	International fixed interest	Chile
NATIONWIDE B/S 4.302%-FRN SNR 08/03/29	USD	0.00%	International fixed interest	United Kingdom
LG DISPLAY CO LTD		0.00%	International equities	Korea
DIVERSIFIED GAS AND OIL PLC		0.00%	International equities	United Kingdom
PRIMA MEAT PACKERS		0.00%	International equities	Japan
EBAY INC		0.00%	International equities	United States

Industrial / Logistics 47	0.00%	Unlisted property	Australia
PVTP L 7-ELEVEN INC .95% DUE 02-10-2026 BEO	0.00%	International fixed interest	United States
CIA SANEAMENTO MIN COM NPV	0.00%	International equities	Brazil
TWILIO INC	0.00%	International equities	United States
CREDICORP LIMITED	0.00%	International equities	Bermuda
MPT OPER 2.5% 24/03/2026	0.00%	International fixed interest	United States
WIENERBERGER AG	0.00%	International equities	Austria
MERITAGE HOMES 7% DUE 04-01-2022	0.00%	International fixed interest	United States
BUONI POLIENNALI DEL TE 3.35% 01/03/2035	0.00%	International fixed interest	Italy
CLOROX COMPANY COMMON STOCK USD1.0	0.00%	International equities	UNITED STATES
PVTP L SYMPHONY CLO XIV LTD SR 14-14A CL AR FLTG RT 07-14-2026	0.00%	International fixed interest	United States
GOLDEN ENTERTAINMENT INC	0.00%	International equities	United States
SOUTHERN GAS NETWORK PLC 2.5% 03/02/2025	0.00%	International fixed interest	United Kingdom
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
DISCOVERY INC COM USD 0.01 SER A	0.00%	International equities	United States
BOLLORE	0.00%	International equities	France
PVTP L OCP CLO LTD SER 14-5A 144A FRN 04-26-2031	0.00%	International fixed interest	Cayman Islands
IREN SPA	0.00%	International equities	Italy
ICE_CD X MSNYUS33 12/20/2025 SELL CDX.NA.HY.35 TC0R71FD1	0.00%	International fixed interest	United States
O REILLY AUTOMOTIVE INC NEW 3.6% DUE 09-01-2027	0.00%	International fixed interest	United States
AEON CO LTD COMMON STOCK	0.00%	International equities	JAPAN
CANADA(GOVT OF) 2.75% BDS 01/06/22 CAD1000	0.00%	International fixed interest	Canada
Industrial / Logistics 48	0.00%	Unlisted property	Australia
HYUNDAI ENGINEERING & CONSTRUCTION	0.00%	International equities	Korea
SPRINT NEXTEL CORP 11.5 DUE 11-15-2021	0.00%	International fixed interest	United States
EXELON CORP 4.45% DUE 04-15-2046	0.00%	International fixed interest	United States
INABATA & CO LTD	0.00%	International equities	Japan
BANCO SANTANDER CHILE	0.00%	International equities	Chile
PVTP L HYUNDAI CAP AMER 1.8% 01-10-2028	0.00%	International fixed interest	United States
SENEGAL(REP OF) 4.75% SNR 13/03/2028 EUR	0.00%	International fixed interest	Senegal
ARAB REPUBLIC OF EGYPT 5.75% DUE 05-29-2024 REG	0.00%	International fixed interest	Egypt
ALIGN TECHNOLOGY INC	0.00%	International equities	United States
ENOVA INTERNATIONAL INC	0.00%	International equities	United States
KAMIGUMI CO LTD	0.00%	International equities	Japan
FISERV INC 3.2% DUE 07-01-2026	0.00%	International fixed interest	United States
BLACK KNIGHT INC COM USD	0.00%	International equities	United States
ADCB FIN (KY) LTD 4% GTD SNR MTN 29/03/23 USD	0.00%	International fixed interest	United Arab Emirate
AUTOHOME INC	0.00%	International equities	Cayman Islands
GENERAL MTRS CO 6.125% DUE 10-01-2025	0.00%	International fixed interest	United States
AVAYA HOLDINGS CORP	0.00%	International equities	United States
PVTP L 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
FEDERAL HOME LN MTG CORP POOL #C91841 3.5% 07-01-2035 BEO	0.00%	International fixed interest	United States
OUTSOURCING INC	0.00%	International equities	Japan
2.350 AT&T INC 05-SEP-2029	0.00%	International fixed interest	United States
BK MANDIRI IDR500	0.00%	International equities	Indonesia
PERTAMINA PT 4.875% SNR 03/05/22 USD1000	0.00%	International fixed interest	Indonesia
JAPAN(GOVT OF) 0.8% SNR 20/03/46 JPY50000	0.00%	International fixed interest	Japan
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	0.00%	International fixed interest	United States
EARTH CORPORATION NPV	0.00%	International equities	Japan
COCA-COLA FEMSA S.UNITS	0.00%	International equities	Mexico
CALIFORNIA ST UNIV REV 2.897% 11-01-2051BEO TAXABLE	0.00%	International fixed interest	United States
PVTP L ALBERTSONS COS INC/SAFEWAY INC/NEWA 3.25% DUE 03-15-2026/08-31-2020 BEO	0.00%	International fixed interest	United States
NIPPON CONCRETE INDUSTRIES CO LTD	0.00%	International equities	Japan
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
ASIA POLYMER CORP	0.00%	International equities	Taiwan
OKTA INC	0.00%	International equities	United States
UNITED STATES TREAS BDS DTD 02/15/2000 6.25 DUE 05-15-2030 REG	0.00%	International fixed interest	United States
COMCAST CORP NEW 4% DUE 03-01-2048	0.00%	International fixed interest	United States
CAB FINANCIAL CORP 3.375% 01/02/2028	0.00%	International fixed interest	France
JAPAN(GOVT OF) TBOND 1.7% DUE 20/12/2043	0.00%	International fixed interest	Japan
AMDOCS LIMITED	0.00%	International equities	Guernsey
DRIVE AUTO RECEIVABLES TR 2019-2 CL D 3.69% 08-17-2026	0.00%	International fixed interest	United States
ALLSTATE CORP 6.125% DUE 12-15-2032	0.00%	International fixed interest	United States
AMERISOURCEBERGEN CORP COMMON STOCK USD.01	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
DRIVEN BRANDS FDG 3.786% DUE 07-20-2050	0.00%	International fixed interest	United States
EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.00%	International equities	UNITED STATES
FSP TECHNOLOGY INC	0.00%	International equities	Taiwan
KBC GROEP NV 0.5%-FRN LT2 03/12/2029 EUR	0.00%	International fixed interest	Belgium
QATAR(STATE OF) TBOND 3.75% 16/04/2030	0.00%	International fixed interest	Qatar
MORGAN STANLEY BDS .495% 26/10/2029	0.00%	International fixed interest	United States
WOLTERS KLUWER 1.5% SNR 22/03/27 EUR100000	0.00%	International fixed interest	Netherlands
ROPER TECHNOLOGIES INC	0.00%	International equities	United States
DR AUTO 2.7% DUE 02-16-2027	0.00%	International fixed interest	United States
PVTP L BMW US CAP LLC NT 144A 2.8% DUE 04-11-2026/04-11-2016 BEO	0.00%	International fixed interest	Germany
FANNIE MAE CONN AVE SECS SER 18-C05 CL 1M2 FRN 01-25-2031	0.00%	International fixed interest	United States
BLACKROK EUR CLO V VAR CDO 16/07/2031 EUR 'B'	0.00%	International fixed interest	Ireland
SAGAX EURO MTN NL 0.75% GTD SNR 26/01/28EUR	0.00%	International fixed interest	Sweden
AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000	0.00%	International fixed interest	Australia
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
FANUC CORP	0.00%	International equities	Japan
LOW SU GASOIL 2112 F	0.00%	Commodities	United States
ROSS STORES INC	0.00%	International equities	United States
Industrial / Logistics 49	0.00%	Unlisted property	Australia
EASYJET FINCO B.V 1.875% GTD SNR 03/03/28 EUR	0.00%	International fixed interest	United Kingdom

OLD MUTUAL LTD NPV
PKO FIN AB 4.63% BDS 26 SEP 22 USD1000 REG S
PTC INC 3.625% DUE 02-15-2025
MONGOLIA (GOVT OF) 8.75% SNR 09/03/2024 USD
3SBIO INC
HOYA CORPORATION JPY
QATAR(STATE OF) 5.103% SNR 23/04/2048 USD
SIXT SE
CHINA VANKE CO A CNY1
HCA INC 5.875 DUE 05-01-2023
PVTPL CARS-DB4 LP/CARS-DB5 L P/CARS-DB6 L SER 20-1A CLS A4 3.19% 02-15-2050
AMAZON.COM INC COMMON STOCK USD.01
MUSASHI SEIMITSU INDUSTRY CO LTD
DEUTSCHE POST AG
FORD MTR CR CO LLC FIXED 3.087% DUE 01-09-2023
AGILENT 2.1% DUE 06-04-2030
PHARMARON BEIJING CO LTD
COGNIZANT TECH SOLUTIONS A
HONDA MOTOR CO LTD
SINOMA SCIENCE AND TECHNOLOGY CO LTD
HITHINK ROYALFLUSH INFORMATION NETWORK CO LTD
4.000 ELECTRICITE DE FRANCE SA (PERP)
AGRICULTURAL BANK OF CHINA
VOLVO AB - B
INTACT FINANCIAL CORP COMMON STOCK
HIRANO TECSEED CO LTD
UNITED STATES TREAS BDS 00202 4.75% DUE 02-15-2037 REG
HYUNDAI CONSTRUCTION EQUIPMENT
PROLOGIS LP FIXED 2.25% DUE 06-30-2029
PVTPL ANGLO AMERN CAP PLC 2.875% DUE 03-17-2031 BEO
CANADA(GOVT OF) 3.5% BD 01/12/2045 CAD
ORANGE SA 1.25% 07/07/2027
FHLMC MULTICLASS 144A FLTG RT SER 19-DNA3 CL M2 07-25-2049 REG
ZHEJIANG SANHUA INTELLIGENT CONTROLS CO LTD
ZAR BNP PARIBAS A/C
CR AGRICOLE 2.625% 29/01/2048
MOS FOOD SERVICE LTD
3.622 MORGAN STANLEY 01-APR-2031
Energy10
APPLE INC 2.8% DUE 02-08-2061
EQUINIX INC 1.8% DUE 07-15-2027
GOLDMAN SACHS GROUP INC 1.992% DUE 01-27-2032 REG
PVTPL AT&T INC NT 3.5% 09-15-2053
PVTPL CMO BX COML MTG TR 2018-BIOA CL C 144A VAR RT DUE 03-15-2037 BEO
PACIFIC CORPORATION
QUEST DIAGNOSTICS INC COMMON STOCK USD.01
PUBLIC STORAGE
VERTIV HOLDINGS CO
ITOCHU CORP JPY
ANHEUSER BUSCH INBEV WORLDWIDE INC 4.15% 01-23-2025
AYALA CORPORATION
CJ LOGISTICS KRW5000
AMERICAN ELECTRIC POWER COMPANY INC
ZIJIN MINING GROUP CO LTD
MATSUDA SANGYO CO LTD
Industrial / Logistics 83
HITACHI Y50
PLAINS ALL AMERICAN PIPELINE LP
Retail 20
GNMA SER 2014-91 CL CB 2.25% 01-16-2040
JAPAN(GOVT OF) 1.8% BDS 20/12/31
P T ASTRA INTL IDRS
PVTPL OCP CLO LTD SER 14-4A CL A2RR FLTG RATE 04-24-2029
PVTPL AES CORP SR SECD 1ST LIEN NT 144A 3.95% DUE 07-15-2030/05-27-2020 BEO
ITOCHU ENEX CO LTD
FNMA POOL #BF0237 4% 06-01-2041 BEO
3.200 ABBVIE INC 21-NOV-2029
DBS GROUP HOLDINGS LTD
Office 27
FEDERAL HOME LN MTG CORP# Q34563 3.0% 07-01-2045
TAKEDA FIXED 4.4% DUE 11-26-2023
AT&T INC FIXED .25% DUE 03-04-2026
FHLMC GOLD G67709 3.5% DUE 03-01-2048
VOLKSWGN FIN SV AG 2.5% GTD SNR 06/04/2023 EUR
TAIWAN NAVIGATION CO LTD
FORTINET INC NT 1% 03-15-2026
NAUTILUS INC
VERIZON COMMUN 1.875% SNR 26/10/29 EUR1000
TERNA SPA 1% SNR EMTN 10/04/2026 EUR
LONZA AG - REG
PVTPL SEAGATE HDD CAYMAN 3.125% DUE 07-15-2029/12-08-2020 BEO
PINTEREST INC
DOW CHEMICAL CO FIXED .5% DUE 03-15-2027
STELLANTIS N V EURO.01
HOME DEPOT INC 3.9% DUE 06-15-2047
FANNIE MAE CONN AVE SER 18-C03 CL 1M2 FLTG 10-25-2030
MICRON TECH INC 4.64% DUE 02-06-2024
CITIC SECURITIES
Industrial / Logistics 50

0.00% International equities South Africa
0.00% International fixed interest Sweden
0.00% International fixed interest United States
0.00% International fixed interest Mongolia
0.00% International equities Cayman Islands
0.00% International equities Japan
0.00% International fixed interest Qatar
0.00% International equities Germany
0.00% International equities China
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International equities UNITED STATES
0.00% International equities Japan
0.00% International equities Germany
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International equities China
0.00% International equities United States
0.00% International equities Japan
0.00% International equities China
0.00% International equities China
0.00% International fixed interest France
0.00% International equities China
0.00% International equities Sweden
0.00% International equities CANADA
0.00% International equities Japan
0.00% International fixed interest United States
0.00% International equities Korea
0.00% International fixed interest United States
0.00% International fixed interest South Africa
0.00% International fixed interest Canada
0.00% International fixed interest France
0.00% International fixed interest United States
0.00% International equities China
0.00% International equities South Africa
0.00% International fixed interest France
0.00% International equities Japan
0.00% International fixed interest United States
0.00% Other* US
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International equities Korea
0.00% International equities UNITED STATES
0.00% International equities United States
0.00% International equities United States
0.00% International equities Japan
0.00% International fixed interest Belgium
0.00% International equities Philippines
0.00% International equities Korea
0.00% International equities United States
0.00% International equities China
0.00% International equities Japan
0.00% Unlisted property Australia
0.00% International equities Japan
0.00% International equities United States
0.00% Unlisted property Australia
0.00% International fixed interest United States
0.00% International fixed interest Japan
0.00% International fixed interest United States
0.00% International equities Japan
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International equities Singapore
0.00% Unlisted property Australia
0.00% International fixed interest United States
0.00% International fixed interest Japan
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International fixed interest Germany
0.00% International equities Taiwan
0.00% International fixed interest United States
0.00% International equities United States
0.00% International fixed interest United States
0.00% International fixed interest Italy
0.00% International equities Switzerland
0.00% International fixed interest United States
0.00% International equities United States
0.00% International fixed interest United States
0.00% International equities Netherlands
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International equities China
0.00% Unlisted property Australia

MICROCHIP TECHNOLOGY INCORPORATED COM US
DUPONT DE NEMOURS INC
BANCA IFIS SPA
PENSKE AUTOMOTIVE GROUP INC 3.5% DUE 09-01-2025 REG
OCADO GROUP PLC
LULULEMON ATHLETIC
WILLIAMS PARTNERS 6.3% DUE 04-15-2040
NASDAQ INC COMMON STOCK USD.01
INVESTOR AB - B SHARES
Industrial / Logistics 43
CANADA(GOVT OF) 2.25% BDS 01/06/2029 CAD
BANCO BICAYA ARGENTARIA SA
6.450 BRASKEM FINANCE LTD 03-FEB-2024
CREDITO VALTELLINE NPV POST SPLIT
GNMAII POOL #MA2679 SER 2045 4% DUE 03-20-2045 REG
ITALY(REP OF) 3.1% SNR 01/03/2040 EUR1000
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO
PETRONAS CAP LTD 4.55% 21/04/2050
MCDONALD S CORP COMMON STOCK USD.01
BPCE 0.625% GTD SNR 26/09/24 EUR
SYSCO CORPORATION COM USD1.00
VODAFONE GROUP 0.1% MTN 28/11/2030 EUR
JPMORGAN CHASE & 3.797% DUE 07-23-2024
Indonesian rupiah
CARDINAL HEALTH INC COMMON STOCK
PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01
SMC CORP JPY50
ORION KRW500
BARRICK GOLD CORP
BELGIUM(KINGDOM) 2.25% SNR 22/06/57 EUR0.01
LOGITECH INTERNATIONAL REG COMMON STOCK CHF.25
TE CONNECTIVITY LTD
S&P 500 EMINI 2106 F
ALTRA INDUSTRIAL MOTION CORP TERM BANK LOAN 10-01-2025
SAMSUNG FIRE MARINE INSURANCE
Retail 21
EQUIFAX INC FIXED 3.1% DUE 05-15-2030
Industrial / Logistics 44
PVTPL CMO BX COML MTG TR 2019-XL COML MTG PASSTHRU CTF CL F 144A 10-15-2036
CANADA(GOVT OF) 2.75% SNR 01/12/48 CAD1000
UNILEVER INDONESIA IDR2
GREATEK ELECTRONICS INC
COMPASS GROUP ORD GBP0 1105
TRANSDIGM GROUP INC
ALFA SAB DE CV
EVOLUTION MINING LIMITED
SUNCOR ENERGY INC 2.8% DUE 05-15-2023
FP CORP
FNMA NT CL 2B-1 144A 01-25-2040
UNITEDHEALTH GROUP 4.25% DUE 03-15-2043
AT&T INC 3.65% DUE 06-01-2051
TRITON INTL LTD COM USD0.01 CL A
LOGICOR FINANCING 0.75% GTD SNR 15/07/24EUR
UNION PAC CORP 3.55% DUE 08-15-2039
LCH_IRS BOFAGB2U 19/03/2028 CAD P 2.253% / R 3MCDOR ARIR020321K3
HK ELECTRIC INVESTMENTS LTD
ORANGE 0.5% SNR EMTN 04/09/32 EUR
SUMITOMO MITSUI FINANCIAL GROUP
SIME DARBY BERHAD
ECOLAB INC 2.7% DUE 11-01-2026
BRIGHTHOUSE FINL 4.7% DUE 06-22-2047
PVTPL NISSAN MTR LTD 3.043% DUE 09-15-2023 BEO
UPJOHN FINANCE B.V .816% 23/06/2022
2.450 AT&T INC 15-MAR-2035
EVERLIGHT ELECTRONICS CO LTD
EVA AIRWAYS CORP
ZILLOW GROUP INC
CANADIAN IMPERIAL BANK
VERIZON COMMUNICATIONS .875% 03-19-2032
Retail 22
Office 28
EGYPT 6.2004% 01/03/2024
PVTPL DRIVEN BRANDS FDG LLC 2019-1 CL A-2 0.0% 04-20-2049
PVTPL FREDDIE MAC - STACR SR 20-HQA4 CL BA FLTG 09-25-2050
Office 29
JPMORGAN CHASE & FLTG RT 1.514% DUE 06-01-2024
FORD MTR CR CO LLC 3.37% DUE 11-17-2023
CLICKS GROUP LTD
ECHO GLOBAL LOGISTICS INC
THE ODP CORP COM USD0.01
CUMMINS INC
WESTERN MIDSTREAM PARTNERS LP
THUNDER SOFTWARE TECHNOLOGY CO LTD
IDEXX LABORATORIES INC
OZLME B.V. FRN CLO 01/2030 EUR 'C'
1ST INVS AUTO 2.8% DUE 12-15-2025
ITALY(REP OF) 5% SNR 01/03/2022 EUR1000
FEDERAL HOME LN MTG CORP GOLD POOL #G06817 5.5 DUE 05-01-2040
NETHERLANDS KING 0.25% SNR 15/07/2029 EUR1

0.00% International equities United States
0.00% International equities United States
0.00% International equities Italy
0.00% International fixed interest United States
0.00% International equities United Kingdom
0.00% International equities United States
0.00% International fixed interest United States
0.00% International equities UNITED STATES
0.00% International equities Sweden
0.00% Unlisted property Australia
0.00% International fixed interest Canada
0.00% International equities Spain
0.00% International fixed interest Brazil
0.00% International equities Italy
0.00% International fixed interest United States
0.00% International fixed interest Italy
0.00% International fixed interest United States
0.00% International fixed interest Malaysia
0.00% International equities UNITED STATES
0.00% International fixed interest France
0.00% International equities United States
0.00% International fixed interest United Kingdom
0.00% International fixed interest United States
0.00% International fixed interest UNITED STATES
0.00% International equities UNITED STATES
0.00% International equities Japan
0.00% International equities Korea
0.00% International equities Canada
0.00% International fixed interest Belgium
0.00% International equities SWITZERLAND
0.00% International equities Switzerland
0.00% International equities United States
0.00% International fixed interest United States
0.00% International equities Korea
0.00% Unlisted property Australia
0.00% International fixed interest United States
0.00% Unlisted property Australia
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International equities Bermuda
0.00% International fixed interest Luxembourg
0.00% International fixed interest United States
0.00% International fixed interest Canada
0.00% International equities Cayman Islands
0.00% International fixed interest France
0.00% International equities Japan
0.00% International equities Malaysia
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International fixed interest Japan
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International equities Taiwan
0.00% International equities Taiwan
0.00% International equities United States
0.00% International equities Canada
0.00% International fixed interest United States
0.00% Unlisted property Australia
0.00% Unlisted property Australia
0.00% International fixed interest Egypt
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% Unlisted property Australia
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International equities South Africa
0.00% International equities United States
0.00% International equities United States
0.00% International equities United States
0.00% International equities United States
0.00% International equities United States
0.00% International equities China
0.00% International equities United States
0.00% International fixed interest Ireland
0.00% International fixed interest United States
0.00% International fixed interest Italy
0.00% International fixed interest United States
0.00% International fixed interest Netherlands

CITIGROUP INC FLTG RT 1.678% DUE 05-15-2024
PVTPL BANCO BRADESCO S A GRAND CAYMAN BRH GLOB 2.85% 01-27-2023
PVTPL CMO STRUCTURED AST SECS CORP MTG LN TR SER CL 2-A1 144A 6 10-25-2036 BEO
GOLDMAN SACHS 2.876% DUE 10-31-2022
NUTRIEN LTD COM NPV
KRONOS WORLDWIDE INC
Office 30
ITALY(REP OF) 0.95% BDS 15/09/27 EUR1000
PAKISTAN(REPUBLIC 7.375% 08/04/2031
CENCOSUD SA
MUENCHENER RUECKVER RG-REG
PVTPL ARBYS FDG LLC SR SECD NT SER 2020-1 CL A-2 144A 3.237 DUE 07-30-2050
LAND & HOUSES PUBLIC CO LTD - NVDR
GDS HOLDINGS INC
NONG SHIM CO LTD
ANGEL YEAST CO LTD
5.875 NATIONWIDE BLDG SOCIETY (PERP)
ITALY(REP OF) 1.7% SNR 01/09/2051 EUR1000
ORTHOFIX MEDICAL INC
APPLE INC 3.2% DUE 05-11-2027
2.875 SCHAEFFLER AG 26-MAR-2027
PVTPL WENDYS FDG LLC 2019-1 SR SECD NT CL A-2-I 144A 3.783% DUE 06-15-2049 BEO
GNMA POOL #AD4590 3 DUE 05-15-2043
ONO PHARMACEUTICAL CO LTD
GERMANY(FED REP) 0% GTD SNR 15/11/27 EUR0.01
PVTPL FANNIE MAE FLTG RT SER 19-R02 CL 1B1 08-25-2031
WOOLWORTHS HOLDINGS LTD
EXLSERVICE HOLDINGS INC
ALEXION PHARMACEUTICALS INC
BX COML MTG TR 2.856% DUE 10-15-2037
Industrial / Logistics 87
BATTALION CLO LTD 4.23463% 15/10/2032 4.23463% 10-15-2032
PVTPL ANGLO AMERN CAP PLC SR NT 144A 4.5% DUE 03-15-2028 BEO
PVTPL DB MASTER FIN LLC SR SECD NT CL A-2-I 3.787% 05-20-2049
VALERO ENERGY CORP 4.9% DUE 03-15-2045
BX COML MTG TR 2.206% DUE 10-15-2037
HG COPPER 2107 F
BLACKSTONE 1.6% DUE 03-30-2031
PVTPL TICP CLO XIII LTD/TICP CLO XIII LLC SR 19-13A CL D VAR RT 07-15-2032
DORMA KABA HOLDING AG
ORACLE CORP 1.65% 03-25-2026
PVTPL CMO MOTEL 6 TR 2017-MTL6 COML MTG PASSTHRU CTF CL F FLTG RT 08-15-2034
AMERN TOWER CORP 3.8% DUE 08-15-2029
FREDDIE MAC STACR REMIC TR NT FLTG RATE CL M-2 144A 2.81667% 10-25-2050
PVTPL CMO MULTIFAMILY CONN AVE SECS SER 19-01 CL M10 FLTG 10-15-2049
KYORIN HOLDINGS INC
PVTPL BDS 2020-FL5 LTD CL 20-FLS CL B VAR RT 02-16-2037 BEO
PVTPL ARBOR REALTY COLLATERALIZED LOAN FLTG RT SER 19-FL1 CL D 05-15-2037 BEO
PVTPL PIKES PEAK CLO 6/PIKES PEAK CLO 6 LLC VAR RT DUE 08-18-2030 BEO
PVTPL GREYSTONE COML REAL ESTATE NTS SER 18-HC1 CLS B FLTG 09-15-2028
CANADA(GOVT OF) 1.75% BDS 01/05/2021 CAD
BELGIUM(KINGDOM) 2.15% SNR 22/06/66 EUR0.01
PVTPL PALMER SQUARE LN FDG 2020-1 LTD SER 20-1A CLS A2 VAR RT 02-24-2020
PVTPL CMO BX COML MTG TR 2020-VKNG SER 20-VKNG CL A FLTG RT 10-15-2037
PVTPL STARWOOD COMMERCIAL MRTG TR FLTG RT SER 19-FL1 CL AS 07-15-2038 BEO
DANAHER CORP 2.1% 09-30-2026
PORSCHE AUTOMOBIL HLDG PRF PREFERENCE
PVTPL CMO CN AVE SECS TR 2019-R05 NT 1B-1 144A 3A2 VAR RT DUE 07-25-2039 BEO
PVTPL CONNECTICUT AVE SECS SR 19-R03 CL 1M2 FLTG 09-25-2031
TRANE TECHNOLOGIES PLC
CANADA(GOVT OF) 4% SNR 01/06/2041 CAD1*YQ12
PVTPL GREYSTONE COMMERCIAL REAL ESTA SER 19-FL2 CL 1 FLTG 09-15-2037
XINYI SOLAR HLDGS HKD0.10
JOHNSON CONTROLS INTERNATIONAL PLC
BDS 2020-FL5 LTD/BDS 2020-FL5 LLC SR 20-FL5 CL A 2.9% FLTG 144A02-16-2037
SEKISUI JUSHI CORPORATION
URENCO FINANCE NV EMTN 2.25% 05/08/2022
ING GROEP N V 1.726% 04-01-2027
ELECTRONIC ARTS INC 2.95% 02-15-2051
Industrial / Logistics 52
INNOLUX CORP TWD10
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG
SHIMAO GROUP HOLDINGS LTD
APACHE CORP FIXED 4.875% DUE 11-15-2027
NATL EXPRESS GRP 4.25%-FR SUB PERP GBP100000
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO
PVTPL ICG US CLO 2017-1 LTD/ICG US CLO 2017- SR SECD NT CL B FLTG 144A 3C7 VAR
AEROPORTS DE PARIS (ADP)
AMADEUS IT HLDGS
SANDVIK AB
ALLSTATE CORP
PVTPL BDS LTD FLTG RT SER 19-FLV4 CL AS 08-15-2036 BEO
FID NATL FIXED .75% DUE 05-21-2023
M DIAS BRANCO SA I COM NPV
LYONDELLBASELL INDUSTRIES
COLD STORAGE TR 2020-ICE5 MTG PASS THRU CTF CL F 144A 3.59848% 11-15-2037
FLYNN RESTAURANT GROUP LP TERM LOAN DUE 06-27-2025 BEO
CMO PVPPL BBCMS SER 2018-TALL CL A FLTG 144A DUE 03-15-2037
Retail 23

0.00% International fixed interest United States
0.00% International fixed interest Brazil
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International equities Canada
0.00% International equities United States
0.00% Unlisted property Australia
0.00% International fixed interest Italy
0.00% International fixed interest Pakistan
0.00% International equities Chile
0.00% International equities Germany
0.00% International fixed interest United States
0.00% International equities Thailand
0.00% International equities Cayman Islands
0.00% International equities Korea
0.00% International equities China
0.00% International fixed interest United Kingdom
0.00% International fixed interest Italy
0.00% International equities United States
0.00% International fixed interest United States
0.00% International fixed interest Germany
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International equities Japan
0.00% International fixed interest Germany
0.00% International fixed interest United States
0.00% International equities South Africa
0.00% International equities United States
0.00% International equities United States
0.00% International fixed interest United States
0.00% Unlisted property Australia
0.00% International fixed interest United States
0.00% International fixed interest South Africa
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% Commodities United States
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International equities Switzerland
0.00% International fixed interest United States
0.00% International fixed interest Cayman Islands
0.00% International fixed interest Cayman Islands
0.00% International fixed interest Cayman Islands
0.00% International fixed interest United States
0.00% International fixed interest Canada
0.00% International fixed interest Belgium
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International equities GERMANY
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International equities Ireland
0.00% International fixed interest Canada
0.00% International fixed interest Cayman Islands
0.00% International equities Cayman Islands
0.00% International equities Ireland
0.00% International fixed interest Cayman Islands
0.00% International equities Japan
0.00% International fixed interest United Kingdom
0.00% International fixed interest Netherlands
0.00% International fixed interest United States
0.00% Unlisted property Australia
0.00% International equities Taiwan
0.00% International fixed interest United States
0.00% International equities Cayman Islands
0.00% International fixed interest United States
0.00% International fixed interest United Kingdom
0.00% International fixed interest United States
0.00% International fixed interest Cayman Islands
0.00% Other* France
0.00% International equities Spain
0.00% International equities Sweden
0.00% International equities United States
0.00% International fixed interest Cayman Islands
0.00% International fixed interest United States
0.00% International equities Brazil
0.00% International equities Netherlands
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% Unlisted property Australia

SPAIN(KINGDOM OF) 0% BDS 30/04/2023 EUR10000
 FEDERAL NATL MTG ASSN GTD MTG POOL #AK6263 3.5% 03-01-2032 BEO
 SUNGROW POWER SUPPLY CO LTD
 CRH PLC
 WOLTERS KLUWER 0.75% SNR 03/07/2030 EUR
 COLD STORAGE TR 2020-ICE5 MTG PASS THRU CTF CL D 144A 2.206% 11-15-2037
 SWEDBANK AB A SHARES COMMON STOCK SEK22.0
 PVTPL COLD STORAGE TR SER 20-ICE5 CL A FLTG 144A 11-30-2027 BEO
 H&M FINANCE BV 0.25% GTD SNR 25/08/29 EUR
 Industrial / Logistics 53
 FREDDIE MAC STACR SER 19-HQA3 CLS B1 VAR RT 09-25-2049
 ELECTRONIC ARTS INC
 New Zealand Dollar Custodial Account – MITNZ Select Alternative Strategy Portfolio
 AT&T INC FIXED 2.05% DUE 05-19-2032
 JPMORGAN CHASE & CO 1.638%-FRN SNR 18/05/28 EUR
 CDN NATL RY CO 2.45% DUE 05-01-2050
 TEVA 2.95% DUE 12-18-2022
 CHINA NATIONAL BUILDING MA-H
 PVTPL FREDDIE MAC STACR SER 20-DNA2 CL B1 FLTG 02-25-2050
 ISRAEL(STATE OF) 3.8% 13/05/2060
 HANGZHOU ROBAM APPLIANCES CO LTD
 GURUNAVI INC
 4.247 REPSOL INTL FINANCE (PERP)
 PVTPL BDS 2020-FL5 LTD/BDS 2020-FL5 LLC SER 20-FL5 CLS E VAR RT 02-16-2037
 FNMA POOL #BE7213 4% 04-01-2047 BEO
 CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG
 JAPAN PETROLEUM EXPLORATION
 CENTENE CORPORATION
 GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG
 GERDAU SA
 NEW YORK & FIXED 2.256% DUE 08-01-2040
 APPLE INC 2.65% 02-08-2051
 Industrial / Logistics 89
 EVERTEC INC
 CMO BX COML MTG TR 2018-IND SR 2018-IND CL G FLTG 11-15-2035
 KEURIG DR PEPPER INC
 Outstanding Settlement Receipts - PHP
 FHLMC MULTICLASS SR 18-HRP2 CL B2 FLTG 144A 02-25-2047
 J P MORGAN MTG TR SER 07-S1 CL 2-A-11 6.0 03-25-2037
 CBT CORN 2112 FUT
 BRAZIL(FED REP OF) 8.5% SNR 05/01/24 DUAL CURR
 ZIMMER BIOMET HOLDINGS INC
 STATE STREET CORP USD
 WELLS FARGO & CO FIXED 2.572% DUE 02-11-2031
 PVTPL ALBERTSONS COS INC/SAFEWAY INC/NEWA 3.5% DUE 03-15-2029/08-31-2020 BEO
 EXPEDITORS INTL WASH INC
 KUEHNE NAGEL INTL AG REG COMMON STOCK CHF1.0
 Industrial / Logistics 92
 3.625 HILTON DOMESTIC OPERATIN 15-FEB-20
 ARCELORMITTAL NPV POST STK SPLIT
 SWEDISH GOVERNMENT 3.5% BDS 01 JUN 2022
 UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042
 ITALY(REPUBLIC OF) T-NOTE 1.0% 15/07/2022
 LG UPLUS CORP
 SEGRO PLC REIT GBP.1
 WHITBREAD PLC
 DSV PANALPINA A/S
 7.000 SUZANO AUSTRIA GMBH 16-MAR-2047
 DIGITAL REALTY TRUST INC
 SUN ART RETAIL GROUP
 JAPAN(GOVT OF) 1.7% BNDS 20/06/2044
 AT&T INC FIXED 2.6% DUE 05-19-2038
 FOX CORP FIXED 3.05% DUE 04-07-2025
 PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049
 MERCER INTERNATIONAL INC
 NEC CORP COMMON STOCK
 SIKA AG CHF0.01
 STELLANTIS N V 4.5% SNR EMTN 07/07/28 EUR
 LUNDIN ENERGY AB
 INDITEX EURO.03 POST SUBD
 VESTAS WIND SYSTEMS
 FUYAO GLASS INDUSTRY GROUP CO LTD
 KAO CORPORATION JPY50
 NETCARE LTD
 ANGLO AMERICAN PLC
 WARNER MUSIC GROUP CORP
 THOMSON REUTERS CORP COMMON STOCK
 HYUNDAI MARINE FIRE INC CO
 TRAVELERS COS INC / THE
 KRAFT HEINZ CO COM USD0.01
 KOMERCNI BANKA AS
 KIMBERLY CLARK DE MEXICO A
 FASTENAL CO
 AMOREPACIFIC CORP
 PVTPL ALCON FIN CORP 3% DUE 09-23-2029 BEO
 FORTESCUE METALS GROUP LTD COMMON STOCK
 VTR COMUNICACIONES SPA 4.375% DUE 04-15-2029 BEO
 ITALY(REPUBLIC OF) 144A 1.45% 1.45% 01/03/2036
 PETROLEOS MEXICANO 5.125% GTD SNR 15/03/23 EUR

0.00% International fixed interest Spain
 0.00% International fixed interest United States
 0.00% International equities China
 0.00% International equities Ireland
 0.00% International fixed interest Netherlands
 0.00% International fixed interest United States
 0.00% International equities SWEDEN
 0.00% International fixed interest United States
 0.00% International fixed interest Sweden
 0.00% Unlisted property Australia
 0.00% International fixed interest United States
 0.00% International equities United States
 0.00% Other* New Zealand
 0.00% International fixed interest United States
 0.00% International fixed interest United States
 0.00% International fixed interest Canada
 0.00% International fixed interest Israel
 0.00% International equities China
 0.00% International fixed interest United States
 0.00% International fixed interest Israel
 0.00% International equities China
 0.00% International equities Japan
 0.00% International fixed interest Spain
 0.00% International fixed interest Cayman Islands
 0.00% International fixed interest United States
 0.00% International fixed interest United States
 0.00% International equities Japan
 0.00% International equities United States
 0.00% International fixed interest United States
 0.00% International equities Brazil
 0.00% International fixed interest United States
 0.00% International fixed interest United States
 0.00% Unlisted property Australia
 0.00% International equities Puerto Rico
 0.00% International fixed interest United States
 0.00% International equities United States
 0.00% International equities Philippines
 0.00% International fixed interest United States
 0.00% International fixed interest United States
 0.00% Commodities United States
 0.00% International fixed interest Brazil
 0.00% International equities United States
 0.00% International equities United States
 0.00% International fixed interest United States
 0.00% International fixed interest United States
 0.00% International equities United States
 0.00% International equities SWITZERLAND
 0.00% Unlisted property Australia
 0.00% International fixed interest United States
 0.00% International equities Luxembourg
 0.00% International fixed interest Sweden
 0.00% International fixed interest United States
 0.00% International fixed interest Italy
 0.00% International equities Korea
 0.00% International equities UNITED KINGDOM
 0.00% International equities United Kingdom
 0.00% International equities Denmark
 0.00% International fixed interest Brazil
 0.00% International equities United States
 0.00% International equities Hong Kong
 0.00% International fixed interest Japan
 0.00% International fixed interest United States
 0.00% International fixed interest United States
 0.00% International fixed interest United States
 0.00% International equities United States
 0.00% International equities Japan
 0.00% International equities Switzerland
 0.00% International fixed interest United States
 0.00% International equities Sweden
 0.00% International equities Spain
 0.00% International equities Denmark
 0.00% International equities China
 0.00% International equities Japan
 0.00% International equities South Africa
 0.00% International equities United Kingdom
 0.00% International equities United States
 0.00% International equities CANADA
 0.00% International equities Korea
 0.00% International equities United States
 0.00% International equities United States
 0.00% International equities Czech Republic
 0.00% International equities Mexico
 0.00% International equities United States
 0.00% International equities Korea
 0.00% International fixed interest Switzerland
 0.00% International equities AUSTRALIA
 0.00% International fixed interest Chile
 0.00% International fixed interest Italy
 0.00% International fixed interest Mexico

Office 31	0.00% Unlisted property	Australia
QAD INC	0.00% International equities	United States
SHOPRITE HOLDINGS LIMITED	0.00% International equities	South Africa
CHIPOTLE MEXICAN GRILL INC - CLASS A	0.00% International equities	United States
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040	0.00% International fixed interest	United States
SINOTRUK HONGKONG LIMITED	0.00% International equities	Hong Kong
Renewable Energy12	0.00% Other*	Canada
PVTP L CMO PALISADES CTR TR 2016-PLSD CTFCL B 144A 3.356521% DUE 04-13-2033 BEO	0.00% International fixed interest	United States
CANADA(GOVT OF) 5.75% SNR 01/06/33 CAD1000	0.00% International fixed interest	Canada
NANKAI ELECTRIC RAILWAY CO LTD	0.00% International equities	Japan
BELGIUM(KINGDOM) 4.5% SNR 28/03/2026 EURO.01	0.00% International fixed interest	Belgium
YUM! BRANDS INC	0.00% International equities	United States
TAIWAN HIGH SPEED RAIL CORP	0.00% International equities	Taiwan
VOLVO AB B SHS COMMON STOCK SEK1.2	0.00% International equities	SWEDEN
SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.00% International equities	ISRAEL
AVALONBAY CMNTYS 3.35% DUE 05-15-2027	0.00% International fixed interest	United States
NEDBANK GROUP LTD	0.00% International equities	South Africa
SIBANYE STILLWATER LTD	0.00% International equities	South Africa
PROSUS N.V. 1.539% SNR MTN 03/08/28 EUR	0.00% International fixed interest	China
UK(GOVT OF) 0.5% SNR 22/10/2061 GBP1000	0.00% International fixed interest	United Kingdom
PVTP L CMO THE BANCORP COM L MTG TR SER 2019-CRE6 TR CLS A FLTG DUE 09-15-2036	0.00% International fixed interest	United States
S F HOLDINGS CO LTD	0.00% International equities	China
FUT JUN 21 CBT UL T-BONDS	0.00% International fixed interest	United States
SODICK CO LTD	0.00% International equities	Japan
SAN ANTONIO TEX ELEC & GAS REV 2.905% 02-01-2048 BEO TAXABLE	0.00% International fixed interest	United States
SYNOPSIS INC	0.00% International equities	United States
SAUDI ARABIAN OIL 1.25% 24/11/2023	0.00% International fixed interest	Saudi Arabia
PVTP L 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
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
PPG INDUSTRIES INC	0.00% International equities	United States
Transmission & Distribution5	0.00% Other*	US
CENTRAL GARDEN & P COM STK CL A USD0.01	0.00% International equities	United States
GIVAUDAN - REG	0.00% International equities	Switzerland
FORD MTR CR CO LLC FIXED 3.35% DUE 11-01-2022	0.00% International fixed interest	United States
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	0.00% International fixed interest	United States
ANTHEM INC 3.6% DUE 03-15-2051	0.00% International fixed interest	United States
Renewable Energy13	0.00% Other*	Canada
Industrial / Logistics 54	0.00% Unlisted property	Australia
POWER CORP OF CANADA COMMON STOCK	0.00% International equities	CANADA
MATCH GRP INC NEW COM USD0.001	0.00% International equities	United States
KYOEI STEEL LTD	0.00% International equities	Japan
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
CORTEVA INC	0.00% International equities	United States
Industrial 3	0.00% Unlisted property	N/A
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
T ROWE PRICE GROUP	0.00% International equities	United States
SPAIN(KINGDOM OF) 1% SNR 31/10/2050 EUR1000	0.00% International fixed interest	Spain
4.000 ASHTEAD CAPITAL INC 01-MAY-2028	0.00% International fixed interest	United Kingdom
JAPAN(GOVT OF) 1.4% SNR 20/12/45 JPY50000	0.00% International fixed interest	Japan
WEICHAI POWER CO LTD	0.00% International equities	China
UNITED STATES TREAS NTS DTD 822 2.625% DUE 03-31-2025 REG	0.00% International fixed interest	United States
Industrial / Logistics 55	0.00% Unlisted property	Australia
SKYWORKS SOLUTIONS INC	0.00% International equities	United States
VERIZON 3.375% 27/10/2036	0.00% International fixed interest	United States
Renewable Energy14	0.00% Other*	Canada
ORANGE SA	0.00% International equities	France
MARSTON S ORD	0.00% International equities	United Kingdom
JAPAN(GOVT OF) BNDS 2.0% 20/03/2031	0.00% International fixed interest	Japan
OMRON CORP COMMON STOCK	0.00% International equities	JAPAN
YADEA GROUP HOLDINGS LTD	0.00% International equities	Cayman Islands
Office 32	0.00% Unlisted property	Australia
CREDIT AGRICOLE SA COMMON STOCK EUR3.0	0.00% International equities	FRANCE
HENLEY CLO 1 FRN CLO 07/2032 EUR 'B1'	0.00% International fixed interest	Ireland
VA ELEC & PWR CO 2.45% DUE 12-15-2050	0.00% International fixed interest	United States
JAPAN(GOVT OF) 1.8% BDS 20/06/31 JPY1000	0.00% International fixed interest	Japan
ORACLE CORP FIXED 3.65% DUE 03-25-2041	0.00% International fixed interest	United States
ALCON AG	0.00% International equities	Switzerland
PACCAR INC	0.00% International equities	United States
ST. PAULS C III D. FRN CLO 01/2032 EUR 'B-1-R'	0.00% International fixed interest	Ireland
JAPAN(GOVT OF) 2.3% SNR 20/06/28 JPY50000	0.00% International fixed interest	Japan
FEDEX CORP 4.05% DUE 02-15-2048	0.00% International fixed interest	United States
ENERGEAN ISRAEL FI 4.875% SNR SEC 30/03/26 USD	0.00% International fixed interest	Israel
TYSON FOODS INC CLASS A	0.00% International equities	United States
VOLKSBANK WIEN AG MTN .875% 23/03/2026	0.00% International fixed interest	Austria
PVTP L ENERGEAN ISRAEL FINANCE LTD 4.5% DUE 03-30-2024 BEO	0.00% International fixed interest	Israel
PVTP L ANGLO 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
STERIS PLC COMMON STOCK USD75.0	0.00% International equities	UNITED STATES
QUADIENT SAS	0.00% International equities	France
FORMOSA CHEMICALS & FIBRE CORPORATION	0.00% International equities	Taiwan
MARVELL TECHNOLOGY GROUP LTD	0.00% International equities	Bermuda
DASEKE INC	0.00% International equities	United States
0.750 LEASEPLAN CORPORATION NV 03-OCT-20	0.00% International fixed interest	Netherlands
DOOSAN BOBCAT INC	0.00% International equities	Korea

VODAFONE GROUP PLC 7% DUE 04-04-2079	0.00% International fixed interest	United Kingdom
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
KLABIN SA UNITS	0.00% International equities	Brazil
PVTPL 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
MCCORMICK CO-NON VTG SHRS	0.00% International equities	United States
MICROSOFT CORP 3.041% 03-17-2062	0.00% International fixed interest	United States
IROBOT CORP	0.00% International equities	United States
HOME DEPOT INC 3.35% DUE 04-15-2050 REG	0.00% International fixed interest	United States
PVTPL 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
VEREIT OPER 2.85% DUE 12-15-2032	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
PALO ALTO NETWORKS INC	0.00% International equities	United States
HUANENG POWER INTERNATIONAL INC	0.00% International equities	China
AUSTRALIA(CMNWLTH) 1.75% SNR 21/06/51 AUD1000	0.00% International fixed interest	Australia
NN GROUP NV COMMON STOCK EUR.12	0.00% International equities	NETHERLANDS
PAYCHEX INC	0.00% International equities	United States
I3 VERTICALS INC	0.00% International equities	United States
GS ACQUISITION HOL COM CL A SHS ORD	0.00% International equities	United States
ARCHER DANIELS MIDLAND CO COM STK NPV	0.00% International equities	United States
COSTAR GROUP INC	0.00% International equities	United States
UNI PRESIDENT CHINA HOLDINGS LTD	0.00% International equities	Cayman Islands
Energy11	0.00% Other*	Mexico
STANLEY BLACK & DECKER INC	0.00% International equities	United States
AMAZON COM INC 2.7% DUE 06-03-2060	0.00% International fixed interest	United States
BELGIUM(KINGDOM) 1.7% SNR 22/06/2050 EUR0.01	0.00% International fixed interest	Belgium
MITSUBISHI LOGISNE	0.00% International equities	Japan
VERIZON COMMUNICATIONS 4.522% 09-15-2048	0.00% International fixed interest	United States
ORSTED AS	0.00% International equities	Denmark
Colombian peso	0.00% International fixed interest	
EMPIRE CO LIMITED	0.00% International equities	Canada
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
OVERSEA-CHINESE BANKING CORP	0.00% International equities	Singapore
Renewable Energy15	0.00% Other*	Canada
OIL REFINERIES LTD	0.00% International equities	Israel
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
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
COCHLEAR LTD COMMON STOCK	0.00% International equities	AUSTRALIA
AVI LTD	0.00% International equities	South Africa
4.375 ASHTEAD CAPITAL INC 15-AUG-2027	0.00% International fixed interest	United Kingdom
MERCK KGAA	0.00% International equities	Germany
DOMINICAN REPUBLIC 6.6% BDS DUE 28/01/2024	0.00% International fixed interest	Dominican Republic
FEDEX CORP 4.75% DUE 11-15-2045	0.00% International fixed interest	United States
1011778 B.C UNLTD LIAB CO TERM LOAN B4 DUE 11-19-2026	0.00% International fixed interest	Canada
DAISHIN SECURITIES CO LTD	0.00% International equities	Korea
POWERTECH TECHNOLOGY INC	0.00% International equities	Taiwan
Office 33	0.00% Unlisted property	Australia
DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK	0.00% International equities	JAPAN
Z HOLDINGS CORP COMMON STOCK	0.00% International equities	JAPAN
FNMA POOL #FM3346 3.5% 01-01-2046 BEO	0.00% International fixed interest	United States
Office 34	0.00% Unlisted property	Australia
Industrial / Logistics 56	0.00% Unlisted property	Australia
GLOBANT SA	0.00% International equities	Luxembourg
AUTOCANADA INC	0.00% International equities	Canada
GNMAII POOL #MA3106 4.0% DUE 09-20-2045 REG	0.00% International fixed interest	United States
ACKERMANS & VAN HAAREN NV	0.00% International equities	Belgium
TESCO ORD GBP0.06333	0.00% International equities	United Kingdom
C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1	0.00% International equities	UNITED STATES
3.450 DAIMLER FINANCE NA LLC 06-JAN-2027	0.00% International fixed interest	Germany
PVTPL CMO CHC COML MTG TR FLTG RT SER 2019-CHC CL E 06-15-2034 BEO	0.00% International fixed interest	United States
Industrial / Logistics 99	0.00% Unlisted property	Australia
SWISSCOM AG REG COMMON STOCK CHF1.0	0.00% International equities	SWITZERLAND
FIFTH THIRD BANCORP	0.00% International equities	United States
APPLE INC FIXED 2.95% 09-11-2049	0.00% International fixed interest	United States
CREDIT AGRICOLE SA	0.00% International equities	France
EXPERIAN GROUP LTD	0.00% International equities	Jersey
Office 35	0.00% Unlisted property	Australia
ORIENTAL LAND CO LTD	0.00% International equities	Japan
DXP ENTERPRISES INC	0.00% International equities	United States
APACHE CORP 4.625% DUE 11-15-2025	0.00% International fixed interest	United States
GILEAD SCIENCES 1.2% DUE 10-01-2027	0.00% International fixed interest	United States
DASSAULT SYSTEMES SA	0.00% International equities	France
ELEMENT FINANCIAL CORP	0.00% International equities	Canada
SYSCO CORP FIXED 6.6% DUE 04-01-2050	0.00% International fixed interest	United States
LOGO YAZLLLM SANAYI TACARET AS	0.00% International equities	Turkey
TELEFONICA DE ESPA SPPT50	0.00% International equities	Spain
CALAMP CORPORATION	0.00% International equities	United States
PVTPL INDONESIA ASAHAN ALUMINI SR NT 144A 4.75% DUE 05-15-2025/04-15-2025 BEO	0.00% International fixed interest	Indonesia
VISHAY PRECISION GROUP INC	0.00% International equities	United States
FRANCO NEVADA CORP	0.00% International equities	Canada
PUT SWO USD MSLNGB2X P 0.75% / R 3MLIBOR SQ220614US750MSP 06/14/2022	0.00% International fixed interest	United States
ROYAL BK OF CANADA 0.125% SNR 23/07/2024EUR	0.00% International fixed interest	Canada
HONG KONG DOLLAR	0.00% International equities	HONG KONG
STMICROELECTRONICS NV	0.00% International equities	Netherlands
BELGIUM(KINGDOM) 1% BDS 22/06/31 EUR0.01	0.00% International fixed interest	Belgium

STRAUSS GROUP LTD	0.00%	International equities	Israel
BHG GROUP AB	0.00%	International equities	Sweden
INVESTEC LIMITED	0.00%	International equities	South Africa
SUN LIFE FINANCIAL INC	0.00%	International equities	Canada
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
DH EUROPE FINANCE FIXED .45% DUE 03-18-2028	0.00%	International fixed interest	United States
APPLE INC NT 2.4% 08-20-2050	0.00%	International fixed interest	United States
ORSTED A/S 2.5% 18/02/3021	0.00%	International fixed interest	Denmark
EMBOTELLADORA ANDINA SA	0.00%	International equities	Chile
CK HUTCHISON HOLDINGS LTD	0.00%	International equities	Cayman Islands
WATERSTONE FINANCIAL INC	0.00%	International equities	United States
FNMA POOL #FM3067 3% 08-01-2033 BEO	0.00%	International fixed interest	United States
UNICREDIT SPA	0.00%	International equities	Italy
SAMSUNG ELECTRO MECHANICS CO	0.00%	International equities	Korea
SUZUKI MOTOR CORP	0.00%	International equities	Japan
MS+AD INSURANCE GROUP HOLDIN COMMON STOCK	0.00%	International equities	JAPAN
CBT SOYABEAN 2112 FU	0.00%	Commodities	United States
BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.00%	International equities	UNITED STATES
ANSYS INC	0.00%	International equities	United States
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
Retail 25	0.00%	Unlisted property	Australia
PVTP L NORTH RIVER MIDSTREAM FIN LP 5.625%DUE 02-15-2026/10-15-2020 BEO	0.00%	International fixed interest	Canada
POSCO INTERNATIONAL CORP	0.00%	International equities	Korea
REP OF GUATEMALA 5.7500% 06/06/2022	0.00%	International fixed interest	Guatemala
CARRIER GLOBAL COR COM USD0.01 WI	0.00%	International equities	United States
PVTP L GOLDEN TREE LN OPPORTUNITIES 14-9A CLS XR2 FLT G RATE 144A	0.00%	International fixed interest	United States
Industrial / Logistics 57	0.00%	Unlisted property	Australia
BUPA FINANCE 2% GTD SNR 05/04/2024 GBP	0.00%	International fixed interest	United Kingdom
PVTPL MAGNETITE SER 14-8A CL AR2 FLT G 04-15-2031	0.00%	International fixed interest	United States
PERSIMMON PLC COMMON STOCK GBP.1	0.00%	International equities	UNITED KINGDOM
TOKIO MARINE HOLDINGS	0.00%	International equities	Japan
NEPI ROCKCASTLE PLORD EUR0.01	0.00%	International equities	Isle of Man
AICHI STEEL CORP	0.00%	International equities	Japan
SHUFERSAL LTD	0.00%	International equities	Israel
Retail 24	0.00%	Unlisted property	Australia
JPMORGAN CHASE & CO 2.956% DUE 05-13-2031	0.00%	International fixed interest	United States
CBRE GROUP INC CLASS A	0.00%	International equities	United States
MONDI PLC	0.00%	International equities	United Kingdom
PUBLIC SERVICE ENTERPRISE GROUP INC	0.00%	International equities	United States
LONDON STOCK EXCHANG	0.00%	International equities	United Kingdom
DISCOVERY COMMUNICATIONS 4.95 DUE 05-15-2042	0.00%	International fixed interest	United States
UCB SA COMMON STOCK	0.00%	International equities	BELGIUM
ALSTOM COMMON STOCK EUR7.0	0.00%	International equities	FRANCE
LOGICOR FINANCING 1.625% GTD SNR 15/07/27 EUR	0.00%	International fixed interest	Luxembourg
KOMATSU LTD JPY	0.00%	International equities	Japan
Industrial / Logistics 58	0.00%	Unlisted property	Australia
ICAHN ENTERPRISES FIXED 4.75% 09-15-2024	0.00%	International fixed interest	United States
PECO ENERGY CO 2.8% DUE 06-15-2050	0.00%	International fixed interest	United States
PVTP L OZLM XII LTD/OZLM XII LLC SER-15-12A CL-A1R FLT G 04-30-2027 BEO	0.00%	International fixed interest	United States
NORTONLIFELOCK INC COMMON STOCK USD.01	0.00%	International equities	UNITED STATES
HCA INC 5.375% DUE 09-01-2026	0.00%	International fixed interest	United States
SWCC SHOWA HOLDINGS CO LTD	0.00%	International equities	Japan
UNION PAC CORP 2.973% DUE 09-16-2062 BEO	0.00%	International fixed interest	United States
OTIS WORLDWIDE COR COM	0.00%	International equities	United States
INVENTEC CORP	0.00%	International equities	Taiwan
CEMEX SAB DE CV	0.00%	International equities	Mexico
TRINSEO SA	0.00%	International equities	Luxembourg
BAIC MOTOR CORP LTD	0.00%	International equities	China
THE AARONS COMPAN COM USD0.5 WI	0.00%	International equities	United States
DRIVEN BRANDS FDG 3.237% DUE 01-20-2051	0.00%	International fixed interest	United States
PVTP L COX COMMUNICATIONS INC NEW 4.6% DUE 08-15-2047	0.00%	International fixed interest	United States
Industrial / Logistics 102	0.00%	Unlisted property	Australia
Industrial / Logistics 103	0.00%	Unlisted property	Australia
FAURECIA SA	0.00%	International equities	France
HANWHA SOLUTIONS CORP	0.00%	International equities	Korea
HEATHROW FUNDING 1.5% SNR SEC 12/10/2027EUR	0.00%	International fixed interest	United Kingdom
NATIONAL HEALTHCARE CORP	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
T MOBILE USA INC 6% GTD SNR 15/04/2024 USD	0.00%	International fixed interest	United States
JAPAN(GOVT OF) 0.4% SNR 20/09/25 JPY50000	0.00%	International fixed interest	Japan
SHENZHEN EXPRESSWAY COMPANY LIMITED	0.00%	International equities	China
CREDIT SUISSE GROUP CHF3.00	0.00%	International equities	Switzerland
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
LEAN HOGS 2108 FUT	0.00%	Commodities	United States
OWL ROCK CAP CORP 3.4% DUE 07-15-2026	0.00%	International fixed interest	United States
SBA COMMUNICATIONS COM	0.00%	International equities	United States
AVIVA PLC	0.00%	International equities	United Kingdom
SUMMIT HOTEL PROPERTIES INC	0.00%	Listed property	United States
LEGAL & GENERAL GROUP PLC	0.00%	International equities	United Kingdom
VIVENDI SA	0.00%	International equities	France
EISAI CO LTD COMMON STOCK	0.00%	International equities	JAPAN
FRANKLIN STREET PROPERTIES C	0.00%	International equities	United States
CGI INC	0.00%	International equities	Canada
UPJOHN FINANCE B.V 1.023% 23/06/2024	0.00%	International fixed interest	United States

EAGLE BANCORP INC	0.00%	International equities	United States
INTERCONTINENTAL EXCHANGE INC 1.85% DUE 09-15-2032 REG	0.00%	International fixed interest	United States
AMERICA MOVIL SA DE CV - SER L	0.00%	International equities	Mexico
KELLER GROUP PLC	0.00%	International equities	United Kingdom
ETSY INC	0.00%	International equities	United States
GEN MOTORS FINL CO 3.2% DUE 07-06-2021	0.00%	International fixed interest	United States
SOLARWINDS CORP	0.00%	International equities	United States
COMPAGNIE DE SAINT-GOBAIN	0.00%	International equities	France
FNMA DUE SER-18-C06 CL-2B1 FLTG 03-25-2031 REG	0.00%	International fixed interest	United States
MIZUHO FINANCIAL GROUP INC	0.00%	International equities	Japan
PVTPL MAGNETITE CLO LTD SR 12-7A CL A1R2FLTG 01-15-2028	0.00%	International fixed interest	United States
PVTPL CMO CHT 2017-COSMO MTG TR COML MTG PASSTHRU CTF CL D 144A 11-15-2034	0.00%	International fixed interest	United States
2.000 ZF EUROPE FINANCE BV 23-FEB-2026	0.00%	International fixed interest	Germany
CHUGAI PHARMACEUTICAL JPY	0.00%	International equities	Japan
PVTPL GRAND AVE CRE 2SER 19-FL1 CL AS FLTG 144A 06-15-2037 BEO	0.00%	International fixed interest	United States
BELGIUM(KINGDOM) 0.1% SNR 22/06/2030 EURO.01	0.00%	International fixed interest	Belgium
ECUADOR(REP OF) 0.5%-VAR SNR 31/07/35 USD1	0.00%	International fixed interest	Ecuador
BECTON DICKINSON EUR .632% 06-04-2023	0.00%	International fixed interest	United States
ASTELLAS PHARMA NPV	0.00%	International equities	Japan
ENEL AMERICAS S A	0.00%	International equities	Chile
BOYD GAMING CORPORATION	0.00%	International equities	United States
PVTPL CMO BX COML MTG TR 2020-BXLP SER 20-BXLP CL F FRN 12-15-2029 BEO	0.00%	International fixed interest	United States
BAYERISCHE MOTOREN WERKE AG	0.00%	International equities	Germany
Retail 41	0.00%	Unlisted property	N/A
PVTPL CMO WELLS FARGO COMMERCIAL MRTGE TRUST SER 2017-SMP CL A FRNS 12-15-22	0.00%	International fixed interest	United States
PVTPL FREDDIE MAC STACR TR SER 2018-DNA3 NT CL M-2 VAR RATE 09-25-2048	0.00%	International fixed interest	United States
Industrial / Logistics 60	0.00%	Unlisted property	Australia
PVTPL 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
CANSINO BIOLOGICS IN	0.00%	International equities	China
CAIRN CLO III B.V. FRN CLO 20/10/2028 EUR 'A'	0.00%	International fixed interest	Netherlands
PVTPL 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
FIRST REPUBLIC BANK	0.00%	International equities	United States
HUNGARY . 1.75% 05/06/2035	0.00%	International fixed interest	Hungary
HANKOOK TIRE AND TECHNOLOGY CO LTD	0.00%	International equities	Korea
BANK OF AMERICA CORP MTN 1.197% 10-24-2026	0.00%	International fixed interest	United States
SFA ENGINEERING CORP	0.00%	International equities	Korea
REYNOLDS GROUP HOLDINGS INC. TERM LOAN DUE 02-05-2026 BEO	0.00%	International fixed interest	United States
KEYSIGHT TECHNOLOGCOM USD	0.00%	International equities	United States
NETSCOUT SYSTEMS INC	0.00%	International equities	United States
RESMED INC	0.00%	International equities	United States
Industrial / Logistics 61	0.00%	Unlisted property	Australia
PVTPL NUTRITION & BIOSCIENCES INC 1.832%DUE 10-15-2027	0.00%	International fixed interest	United States
HMS HOLDINGS CORPORATION	0.00%	International equities	United States
COLD STORAGE TR 2020-ICE5 MTG PASS THRU CTF CL E 144A 2.8716% 11-15-2037	0.00%	International fixed interest	United States
SONIC HEALTHCARE LTD COMMON STOCK	0.00%	International equities	AUSTRALIA
EXEDY CORP	0.00%	International equities	Japan
BANQUE FED CRED MTN .875% 07/12/2027	0.00%	International fixed interest	France
CANON INC	0.00%	International equities	Japan
CMO PVPTL BBCMS SER 2018-TALL CL B FLTG 144A DUE 03-15-2037	0.00%	International fixed interest	United States
HUA XIA BANK CO LTD	0.00%	International equities	China
WILEY JOHN SONS CL-A	0.00%	International equities	United States
JIUMAOJIU INTERNATIONAL HOLDINGS LTD	0.00%	International equities	Cayman Islands
MITSUI E S HOLDINGS CO LTD	0.00%	International equities	Japan
Social3	0.00%	Other*	Canada
WOORI FINANCIAL GR KRW5000	0.00%	International equities	Korea
CDN NATL RY CO 3.2% DUE 08-02-2046	0.00%	International fixed interest	Canada
Industrial / Logistics 104	0.00%	Unlisted property	Australia
CME GROUP INC 4.15% DUE 06-15-2048	0.00%	International fixed interest	United States
US FOODS, INC. TERM LOAN B DUE 06-15-2023 BEO	0.00%	International fixed interest	United States
New Zealand Dollar Custodial Account – MITNZ Mercer Hedged Socially Responsible Overseas Shares Index Portfolio	0.00%	International equities	New Zealand
ANTOFAGASTA PLC	0.00%	International equities	United Kingdom
NORSK HYDRO ASA	0.00%	International equities	Norway
IRS GBP Pay 0.1882% Rec ICE LIBOR GBP 6	0.00%	International fixed interest	United Kingdom
LENDINGTREE INC	0.00%	International equities	United States
INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.00%	International equities	UNITED STATES
AMERICAN SOFTWARE INC	0.00%	International equities	United States
ENEL AMERICAS SA	0.00%	International equities	Chile
TELENOR ASA	0.00%	International equities	Norway
CHINA HONGQIAO GROUP LTD	0.00%	International equities	Cayman Islands
KOREA ELECTRIC POWER CORPORATION	0.00%	International equities	Korea
DEUTSCHE BOERSE AG	0.00%	International equities	Germany
RADWARE LTD	0.00%	International equities	Israel
AMERICAN INTERNATIONAL GROUP INC BND\$ 4.8% DUE 07-10-2045 REG	0.00%	International fixed interest	United States
KINNEVIK AB B COMMON STOCK SEK.1	0.00%	International equities	SWEDEN
FORTINET INC	0.00%	International equities	United States
HANNOVER RUECK SE COMMON STOCK	0.00%	International equities	GERMANY
LINCOLN ELECTRIC HOLDINGS INC	0.00%	International equities	United States
VOLKSWAGEN AG COMMON STOCK	0.00%	International equities	GERMANY
PVTPL LCPR SR SECD FING DESIGNATED ACTIVITY CO 5.125% 07-15-2029	0.00%	International fixed interest	United States
FNMA POOL #AY7071 2.5% 04-01-2045 BEO	0.00%	International fixed interest	United States
KONE CORPORATION NEW	0.00%	International equities	Finland
UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG	0.00%	International fixed interest	United States
BGF RETAIL CO LTD KRW1000	0.00%	International equities	Korea
BIRCHCLIFF ENERGY LTD	0.00%	International equities	Canada
EDISON INTERNATIONAL	0.00%	International equities	United States
PROPETRO HOLDING CORP	0.00%	International equities	United States
BEST BUY CO INC	0.00%	International equities	United States
FUJITSU JPY	0.00%	International equities	Japan

FEDERAL HOME LN MTG CORP POOL #C91831 3%06-01-2035 BEO
DNB ASA
GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG
POLISH OIL & GAS
Outstanding Settlement Receipts - EUR
Industrial / Logistics 106
CVS HEALTH CORP COMMON STOCK USD.01
NORDEA BANK ABP
FNMA POOL #AB2037 4.5% 01-01-2031 BEO
Industrial / Logistics 63
NETHERLANDS KING 0% BDS 15/01/2052 EUR1
PVTPL MAGNETITE SER 15-12A CL X FLTG 10-15-2031
HEXAGON AB-B SHS
PVTPL SIRIUS XM RADIO INC SR NT 144A 3.875% DUE 08-01-2022/08-01-2020 BEO
Retail 28
NATIONAL FUEL GAS CO 5.5% DUE 01-15-2026/06-03-2020 REG
LAFARGEHOLCIM LTD
KEYCORP
LEAN HOGS 2106 FUT
MICHELIN B (CGDE)-B
PANAMA(REP OF) 2.252% SNR 29/09/2032 USD
PPL CORPORATION
EPIROC AB SER A NPV
BANCO 3.25% DUE 10-04-2026
SHISEIDO COMPANY LIMITED JPY50
AMERIPRISE FINANCIAL INC
CALL SWO USD MSLNGB2X P 3MLIBOR / R 0.75% SO220614US750MSR 06/14/2022
MARKS & SPENCER GROUP
CHUNG HUNG STEEL CORP
WR BERKLEY CORP COMMON STOCK USD.2
METRO INC/CN COMMON STOCK
CINTAS CORP
EAST JAPAN RAILWAY JPY
KING YUAN ELECTRONICS CO LTD
HYUNDAI MOTOR CO PRF
ZOOM VIDEO COMMUNICATIONS A COMMON STOCK USD.001
BANCO DE CHILE
CLOVERIE PLC ZURICH INS 1.75% 16/09/2024
ORIX CORPORATION JPY50
PRESS METAL ALUMIN NPV
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG
PVTPL BROADCOM INC 3.75% DUE 02-15-2051
PRECISION DRILLING CORP
TELSTRA CORP LTD COMMON STOCK
GESTAMP AUTOMOCION SA
STANDARD CHARTERED
UNIPOLSAI ASSICURAZIONI SPA
FNMA POOL #MA0659 4.5% 02-01-2031 BEO
RECHI PRECISION CO
TAURUS 2021-1 UK FRN M/BKD 05/2031 GBP 'B'
TSINGTAO BREWERY CO LTD
CNH INDUSTRIAL NV COM EUR 0.01
TELIA CO AB COMMON STOCK SEK3.2
BML INC
EUROGRID GMBH 1.113% GTD SNR 15/05/32 EUR
DISCOVER FINANCIAL SERVICES
AMBANK HOLDING BHD
BERTELSMANN SE&CO 1.25% GTD SNR 29/09/25EUR
CONSOLIDATED EDISON INC COM USD0.10
POU CHEN CORPORATION
ROCKWELL AUTOMATION INC
4.000 CAS CAPITAL NO1 LTD (PERP)
BP CAP MKTS AMER 2.939% DUE 06-04-2051
FERRARI NV COM EUR 0.01
MITSUBISHI ELECTRIC
LEGRAND SA
MPLX LP 2.65% DUE 08-15-2030
CITIZENS FINANCIAL GROUP INC
YAMATO KOGYO CO LTD
NATIONAL RETAIL PROPERTIES INC NT 3.5% 04-15-2051
BELGIUM(KINGDOM) 3% SNR 22/06/34 EUR0.01'73'
Retail 26
ESSENTIAL UTILITIES INC COMMON STOCK USD.5
RESTAURANT BRNDS ICOM NPV
DISCOVERY 3.625% DUE 05-15-2030
FUJIAN ANJOY FOODS CO LTD
SENEGAL (REPUBLIC OF) UNDATED NTS USD200000REG S 6.25% DUE 30/07/2024
MEDTRONIC GLOBAL FIXED 1% DUE 07-02-2031
AEON CO LTD
Retail 29
CARREFOUR SA COMMON STOCK EUR2.5
NEXTIER OILFIELD S COM USD0 01
ADECCO GROUP AG REG COMMON STOCK CHF.1
Industrial / Logistics 65
KERING 0.75% SNR EMTN 13/05/28 EUR
4.600 ANHEUSER-BUSCH INBEV WOR 01-JUN-20
PVTPL CMO MOTEL 6 TR 2017-MTL6 COMML MTG PASSTHRU CTF CL D FLTG RT 08-15-2034
NATWEST GROUP PLC
INGERSOLL-RAND 5.75% DUE 06-15-2043

0.00% International fixed interest United States
0.00% International equities Norway
0.00% International fixed interest United States
0.00% International equities Poland
0.00% Other* Residual Europe
0.00% Unlisted property Australia
0.00% International equities UNITED STATES
0.00% International equities Finland
0.00% International fixed interest United States
0.00% Unlisted property Australia
0.00% International fixed interest Netherlands
0.00% International fixed interest United States
0.00% International equities Sweden
0.00% International fixed interest United States
0.00% Unlisted property Australia
0.00% International fixed interest United States
0.00% International equities Switzerland
0.00% International equities United States
0.00% Commodities United States
0.00% International equities France
0.00% International fixed interest Panama
0.00% International equities United States
0.00% International equities Sweden
0.00% International fixed interest Peru
0.00% International equities Japan
0.00% International equities United States
0.00% International fixed interest United States
0.00% International equities United Kingdom
0.00% International equities Taiwan
0.00% International equities UNITED STATES
0.00% International equities CANADA
0.00% International equities United States
0.00% International equities Japan
0.00% International equities Taiwan
0.00% International equities Korea
0.00% International equities UNITED STATES
0.00% International equities Chile
0.00% International fixed interest Switzerland
0.00% International equities Japan
0.00% International equities Malaysia
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International equities Canada
0.00% International equities AUSTRALIA
0.00% International equities Spain
0.00% International equities United Kingdom
0.00% International equities Italy
0.00% International fixed interest United States
0.00% International equities Taiwan
0.00% International fixed interest United Kingdom
0.00% International equities China
0.00% International equities Netherlands
0.00% International equities SWEDEN
0.00% International equities Japan
0.00% International fixed interest Germany
0.00% International equities United States
0.00% International equities Malaysia
0.00% International fixed interest Germany
0.00% International equities United States
0.00% International equities Taiwan
0.00% International equities United States
0.00% International fixed interest Hong Kong
0.00% International fixed interest United States
0.00% International equities Netherlands
0.00% International equities Japan
0.00% International equities France
0.00% International fixed interest United States
0.00% International equities United States
0.00% International equities Japan
0.00% International fixed interest United States
0.00% International fixed interest Belgium
0.00% Unlisted property Australia
0.00% International equities UNITED STATES
0.00% International equities Canada
0.00% International fixed interest United States
0.00% International equities China
0.00% International fixed interest Senegal
0.00% International fixed interest United States
0.00% International equities Japan
0.00% Unlisted property Australia
0.00% International equities FRANCE
0.00% International equities United States
0.00% International equities SWITZERLAND
0.00% Unlisted property Australia
0.00% International fixed interest France
0.00% International fixed interest Belgium
0.00% International fixed interest United States
0.00% International equities United Kingdom
0.00% International fixed interest United States

SHENZHEN CAPCHEM TECHNOLOGY CO LTD	0.00%	International equities	China
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	0.00%	International fixed interest	United States
KONINKLIJKE DSM NV	0.00%	International equities	Netherlands
SINGAPORE TELECOMMUNICATIONS	0.00%	International equities	Singapore
FHLMC MULTICLASS SER 4024 CL KP 2 03-15-2042	0.00%	International fixed interest	United States
AMETEK INC	0.00%	International equities	United States
C AND C GROUP PLC GBP	0.00%	International equities	Ireland
FORTIS INC	0.00%	International equities	Canada
BT GROUP PLC	0.00%	International equities	United Kingdom
BANK NEGARA INDONESIA PT	0.00%	International equities	Indonesia
EXPEDIA GROUP INC	0.00%	International equities	United States
Water2	0.00%	Other*	Australia
AES BRASIL ENERGIA COM NPV	0.00%	International equities	Brazil
HENKEL AG + CO KGAA COMMON STOCK	0.00%	International equities	GERMANY
GROUPE BRUXELLES LAM BEF	0.00%	International equities	Belgium
AVINOR AS 0.75% SNR EMTN 01/10/30 EUR	0.00%	International fixed interest	Norway
GOLAR LNG PARTNERS LP UNITS	0.00%	International equities	Marshall Islands
TPK HOLDING CO LTD	0.00%	International equities	Cayman Islands
WSP GLOBAL INC COMMON STOCK	0.00%	International equities	CANADA
Retail 27	0.00%	Unlisted property	Australia
HOTA INDUSTRIAL MFG CO LTD	0.00%	International equities	Taiwan
UNITED STATES TREAS NTS TREASURY NOTE 2.25% DUE 12-31-2023 REG	0.00%	International fixed interest	United States
UNITED RENTALS INC	0.00%	International equities	United States
ZEBRA TECHNOLOGIES CORP	0.00%	International equities	United States
FHLMC MULTICLASS FR CMO 26/03/2029 USD'B' 9.52428 03-25-2029	0.00%	International fixed interest	United States
BP CAP MKTS AMER 2.772% DUE 11-10-2050	0.00%	International fixed interest	United States
BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040	0.00%	International fixed interest	United States
BUNZL PLC COMMON STOCK GBP.3214286	0.00%	International equities	UNITED KINGDOM
OSAKA SODA CO LTD NPV	0.00%	International equities	Japan
VIACOM CBS INC	0.00%	International equities	United States
NORTHERN TRUST CORP	0.00%	International equities	United States
TECK RESOURCES LTD CLASS B	0.00%	International equities	Canada
PVTPL FREDDIE MAC STACR SER 19-FTR2 CL M1 FLTG 11-25-2048	0.00%	International fixed interest	United States
TREND MICRO INCORPORATED	0.00%	International equities	Japan
JOHN B SANFILIPPO AND SON INC	0.00%	International equities	United States
WILLIS TOWERS WATS COM USD0.000304635	0.00%	International equities	Ireland
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
FIDELITY NATL INFORMATION SVCS INC 4.75% 05-15-2048	0.00%	International fixed interest	United States
ASSA ABLOY AB	0.00%	International equities	Sweden
ASSICURAZIONI GENERALI SPA	0.00%	International equities	Italy
FNMA POOL #AV0022 4% 11-01-2043 BEO	0.00%	International fixed interest	United States
NETHERLANDS KING 0.5% SNR 15/01/2040 EUR1	0.00%	International fixed interest	Netherlands
MERCADOLIBRE INC 2.375% DUE 01-14-2026	0.00%	International fixed interest	Argentina
SOCIALIST REP OF VIETNAM 4.8% 19/11/2024	0.00%	International fixed interest	Vietnam
KOREA AEROSPACE INDUSTRIES LTD	0.00%	International equities	Korea
DATABANK ISSUER 2.06% DUE 02-27-2051	0.00%	International fixed interest	United States
AMAZON COM INC 2.5% DUE 06-03-2050	0.00%	International fixed interest	United States
KLEPIERRE 0.875% SNR 17/02/2031 EUR	0.00%	International fixed interest	France
ZTE CORP-H	0.00%	International equities	China
HENRY SCHEIN INC COMMON STOCK USD.01	0.00%	International equities	UNITED STATES
FARADAY TECHNOLOGY CORP	0.00%	International equities	Taiwan
WUHU YAXIA AUTOMOBILE CORP	0.00%	International equities	China
COMCAST CORP NEW 4.049% DUE 11-01-2052	0.00%	International fixed interest	United States
XINJIANG GOLDWIND SCIENCE AND TECHNOLOGY CO LTD	0.00%	International equities	China
LOBLAW COMPANIES LTD COMMON STOCK	0.00%	International equities	CANADA
UNITED STATES OF AMERICA TNOTE 1.5%01-15-2023	0.00%	International fixed interest	United States
MAXIS BHD	0.00%	International equities	Malaysia
BARRATT DEVELOPMENTS PLC COMMON STOCK GBP.1	0.00%	International equities	UNITED KINGDOM
Industrial / Logistics 113	0.00%	Unlisted property	Australia
MAGNA INTERNATIONAL INC COM NPV	0.00%	International equities	Canada
FNMA POOL #FM3412 3.5% 03-01-2046 BEO	0.00%	International fixed interest	United States
S1 CORPORATION	0.00%	International equities	Korea
SAMSUNG BIOLOGICS CO LTD	0.00%	International equities	Korea
GENERAC HOLDINGS INC	0.00%	International equities	United States
Industrial / Logistics 114	0.00%	Unlisted property	Australia
PVTPL PROGRESS RESIDENTIAL 2019-SFR2 TR SER 2019-SFR2 3.794% 05-17-2036	0.00%	International fixed interest	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
KBC GROUP NV	0.00%	International equities	Belgium
PLN BNP PARIBAS A/C	0.00%	International equities	Poland
M & T BANK CORPORATION	0.00%	International equities	United States
BEIERSDORF AG COMMON STOCK	0.00%	International equities	GERMANY
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
KION GROUP AG 1.625% SNR 24/09/2025 EUR	0.00%	International fixed interest	Germany
CHINA LONGYUAN POWER GROUP CORP LTD	0.00%	International equities	China
Industrial / Logistics 67	0.00%	Unlisted property	Australia
TECHTRONIC INDUSTRIES CO	0.00%	International equities	Hong Kong
KUBOTA CORPORATION	0.00%	International equities	Japan
DOLLAR TREE INC	0.00%	International equities	United States
CANADA(GOVT OF) 5.75% BDS 1/6/29 CAD1000	0.00%	International fixed interest	Canada
ARES MANAGEMNT COR COM	0.00%	International equities	United States
WORLDLINE SA	0.00%	International equities	France
INPHI CORP	0.00%	International equities	United States
FNMA POOL #MA0667 4% 03-01-2031 BEO	0.00%	International fixed interest	United States
TOKYO TEKKO CO LTD	0.00%	International equities	Japan
HENNES & MAURITZ	0.00%	International equities	Sweden
PVTPL LMREC 2019-CRE3 LLC CL A VAR RT 12-22-2035	0.00%	International fixed interest	United States
NGK SPARK PLUG CO JPY	0.00%	International equities	Japan

TSURUHA HOLDINGS INC	0.00%	International equities	Japan
PVTPL EXANTAS CAPITAL CORP SER 2019-RS07 CL AS STEP 04-15-2036	0.00%	International fixed interest	United States
CHILDRENS HOSP CORP 2.585% 02-01-2050	0.00%	International fixed interest	United States
KERRY GROUP PLC-A	0.00%	International equities	Ireland
COMCAST CORP NEW 3.4% DUE 07-15-2046	0.00%	International fixed interest	United States
KORDSA TEKNIK TEKSTIL AS	0.00%	International equities	Turkey
ENPHASE ENERGY INC	0.00%	International equities	United States
VENTAS INC	0.00%	International equities	United States
SHANGHAI BAOSIGHT SOFTWARE CO LTD	0.00%	International equities	China
PVTPL LOANCORE 2019-CRE2 ISSUER LTD NT CL A-S VAR RT DUE 05-09-2036	0.00%	International fixed interest	Cayman Islands
LYONDELLBASELL 4.625% DUE 02-26-2055	0.00%	International fixed interest	United States
LENNAR CORP 4.5% DUE 04-30-2024	0.00%	International fixed interest	United States
SWEDEN(KINGDOM OF) 2.5% SNR 12/05/2025 SEK5000	0.00%	International fixed interest	Sweden
VEREIT OPER 2.2% DUE 06-15-2028	0.00%	International fixed interest	United States
PVTPL TRTX 2018-FL2 ISSUER LTD/TRTX 2018-FL2 SR SECD NT CL A FLTG 11-15-2037	0.00%	International fixed interest	United States
PRICESMART INC	0.00%	International equities	United States
Industrial / Logistics 115	0.00%	Unlisted property	Australia
Industrial / Logistics 59	0.00%	Unlisted property	Australia
SPLUNK INC COM	0.00%	International equities	United States
4.400 VERIZON COMMUNICATIONS 01-NOV-2034	0.00%	International fixed interest	United States
Energy12	0.00%	Other*	Canada
TELEKOM AUSTRIA AG	0.00%	International equities	Austria
FUTURES MARGIN-GBP	0.00%	International equities	United Kingdom
GRAND PACIFIC PETRO	0.00%	International equities	Taiwan
3.250 GALAXY PIPELINE ASSETS 30-SEP-2040	0.00%	International fixed interest	United Arab Emirate
DTE ENERGY CO USD	0.00%	International equities	United States
HUBSPOT INC	0.00%	International equities	United States
TESCO CORP TREAS 0.375% GTD SNR 27/07/29EUR	0.00%	International fixed interest	United Kingdom
Energy13	0.00%	Other*	US
PARTNERS GROUP	0.00%	International equities	Switzerland
I/Ocantor COMMERCIAL REAL ESTATE LENDING SER 2019-CF1 CL XA FLTG 05-15-52	0.00%	International fixed interest	United States
RESORTTRUST INC	0.00%	International equities	Japan
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
RINGCENTRAL INC	0.00%	International equities	United States
COCA COLA HBC AG ORD	0.00%	International equities	Switzerland
DENSO CO	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
LABORATORY CORPORATION OF AMERICA HOLDIN	0.00%	International equities	United States
SULZER AG	0.00%	International equities	Switzerland
CHARTER COMMUNICATIONS OPERATING LLC (AKA CCO SAFARI LLC) TERM LOAN 04-30-2025	0.00%	International fixed interest	United States
mitsubishi UFJ FIN 0.978% SNR MTN 09/06/24 EUR	0.00%	International fixed interest	Japan
Retail 30	0.00%	Unlisted property	Australia
GEBERIT AG-REG	0.00%	International equities	Switzerland
NIPPON STEEL CORPORATION	0.00%	International equities	Japan
CONAGRA BRANDS INC 1.375% DUE 11-01-2027	0.00%	International fixed interest	United States
SINO AMERICAN SILICON PRODUCTS INC	0.00%	International equities	Taiwan
ELEMENTIS PLC	0.00%	International equities	United Kingdom
HYUNDAI ELEVATOR CO LTD	0.00%	International equities	Korea
Industrial / Logistics 62	0.00%	Unlisted property	Australia
LIBERTY BROADBAND COM USD0.01 CL C	0.00%	International equities	United States
YARA INTERNATIONAL ASA	0.00%	International equities	Norway
JAstrzebska Spolka Pln5 Ordinary Shares	0.00%	International equities	Poland
AT&T INC 2.35% DUE 09-05-2029 BEO	0.00%	International fixed interest	United States
NOMURA RESEARCH INSTITUTE LT COMMON STOCK	0.00%	International equities	JAPAN
DOLLAR TREE INC 3.7% DUE 05-15-2023	0.00%	International fixed interest	United States
Industrial / Logistics 117	0.00%	Unlisted property	Australia
ENTERGY CORP NEW	0.00%	International equities	United States
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO	0.00%	International fixed interest	United States
E.ON SE	0.00%	International equities	Germany
SIEMENS GAMESA RENEWABLE ENE COMMON STOCK EUR.17	0.00%	International equities	SPAIN
UNIVERSAL ROBINA CORPORATION	0.00%	International equities	Philippines
WUXI LEAD INTELLIGENT EQUIPMENT CO LTD	0.00%	International equities	China
HAIER SMART HOME C CNY1 H	0.00%	International equities	China
PANASONIC CORP	0.00%	International equities	Japan
3.000 BANCOLOMBIA SA 29-JAN-2025	0.00%	International fixed interest	Colombia
DIGITAL DUTCH FINC 0.625% GTD SNR 15/07/25 EUR	0.00%	International fixed interest	United States
CHINA MINSHENG BAN H CNY1	0.00%	International equities	China
ESSITY AB SER B NPV	0.00%	International equities	Sweden
Transmission & Distribution6	0.00%	Other*	US
KANSAS CITY SOUTHERN	0.00%	International equities	United States
GSX TECHEDU INC	0.00%	International equities	Cayman Islands
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
ZILLOW GROUP INC COM USD0.0001 CLASS C	0.00%	International equities	United States
INDOCEMENT TUNGGAL PRAKARSA	0.00%	International equities	Indonesia
Industrial / Logistics 119	0.00%	Unlisted property	Australia
GRAINGER W W INC	0.00%	International equities	United States
ADMIRAL GROUP PLC	0.00%	International equities	United Kingdom
SVB FINANCIAL GROUP	0.00%	International equities	United States
EQUIFAX INC	0.00%	International equities	United States
BANK RAKYAT INDONESIA	0.00%	International equities	Indonesia
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

SM ENTERTAINMENT CO	0.00% International equities	Korea
EPAM SYSTEMS INC	0.00% International equities	United States
GRIFOLS SA 1.625% 15/02/2025	0.00% International fixed interest	Spain
NIBE INDUSTRIER AB B SHS COMMON STOCK SEK.1562	0.00% International equities	SWEDEN
GAS RBOB 2106 FUT	0.00% Commodities	United States
PVTPL 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
DISCOVERY INC COM USD 0.01 SER C	0.00% International equities	United States
CHAOZHOU THREE CIRCLE GROUP CO LTD	0.00% International equities	China
PENSKE AUTO GROUP INC	0.00% International equities	United States
TEREGA SAS 0.625% SNR 27/02/2028 EUR	0.00% International fixed interest	France
OMEGA GERACAO SA NPV	0.00% International equities	Brazil
Office 36	0.00% Unlisted property	Australia
Retail 31	0.00% Unlisted property	Australia
GENEL ENERGY PLC ORDINARY SHARE	0.00% International equities	Jersey
TELEDYNE TECHNOLOGIES INC	0.00% International equities	United States
5.450 CEMEX SAB DE CV 19-NOV-2029	0.00% International fixed interest	Mexico
CCO HLDGS LLC / 4% DUE 03-01-2023	0.00% International fixed interest	United States
4.500 BRASKEM NETHERLANDS 10-JAN-2028	0.00% International fixed interest	Brazil
TELEFLEX INC	0.00% International equities	United States
NORITAKE CO LTD	0.00% International equities	Japan
BELGIUM(KINGDOM) 1.45% SNR 22/06/37 EURO.01	0.00% International fixed interest	Belgium
BARLOWORLD LTD	0.00% International equities	South Africa
Industrial / Logistics 120	0.00% Unlisted property	Australia
TEVA PHARM FINANCE NL II 1.25% 31/03/2023	0.00% International fixed interest	Israel
Payable/Receivable JPY	0.00% International equities	JAPAN
ROBERT HALF INTL INC COMMON STOCK USD.001	0.00% International equities	UNITED STATES
XYLEM INC COM USD0.01	0.00% International equities	United States
GARMIN LTD COMMON STOCK CHF.1	0.00% International equities	SWITZERLAND
WEG SA COMMON STOCK	0.00% International equities	BRAZIL
CHOCOLADEFABRIKEN LINDT PC COMMON STOCK CHF10.0	0.00% International equities	SWITZERLAND
OLYMPUS CORP	0.00% International equities	Japan
Industrial / Logistics 64	0.00% Unlisted property	Australia
SUZANO PAPEL E CEL COM NPV	0.00% International equities	Brazil
Renewable Energy16	0.00% Other*	Canada
MICROSOFT CORP FIXED 4.25% DUE 02-06-2047	0.00% International fixed interest	United States
FNMA POOL #BA0898 3.5% 02-01-2046 BEO	0.00% International fixed interest	United States
AKZO NOBEL NV EURO.50	0.00% International equities	Netherlands
BOUYGUES	0.00% International equities	France
FEDERAL HOME LN MTG CORP POOL #G08726 3%10-01-2046 BEO	0.00% International fixed interest	United States
TONGWEI CO LTD	0.00% International equities	China
JAPAN(GOVT OF) 1.5% SNR 20/03/33 JPY50000	0.00% International fixed interest	Japan
LINDT & SPRUENGLI AG-REG	0.00% International equities	Switzerland
CHROMA ATE INC	0.00% International equities	Taiwan
VULCAN MATERIALS CO	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
NISSIN FOOD HOLDINGS CO LTD	0.00% International equities	Japan
HEALTHSOUTH CORP 5.125% DUE 03-15-2023	0.00% International fixed interest	United States
BELGIUM(KINGDOM) 1.25% SNR 22/04/33 EURO.01	0.00% International fixed interest	Belgium
OLD DOMINION FREIGHT LINE INC	0.00% International equities	United States
FEDERAL HOME LN MTG CORP POOL #C91843 3%09-01-2035 BEO	0.00% International fixed interest	United States
UGI CORP COM	0.00% International equities	United States
KINGFISHER PLC COMMON STOCK GBP.157143	0.00% International equities	UNITED KINGDOM
ARROW ELECTRONICS INC COMMON STOCK USD1.0	0.00% International equities	UNITED STATES
DOMINICAN REP 4.875% 09-23-2032	0.00% International fixed interest	Dominican Republic
TOTO LTD COMMON STOCK	0.00% International equities	JAPAN
3.875 LUKOIL SECURITIES BV 06-MAY-2030	0.00% International fixed interest	Russia
BAOSHAN IRON & STEEL	0.00% International equities	China
COTTON NO 2 2112 FUT	0.00% Commodities	United States
CHF BNP PARIBAS A/C	0.00% International equities	Switzerland
ROGERS COMMUNICATIONS -CL B	0.00% International equities	Canada
WHEATON PRECIOUS M COM NPV	0.00% International equities	Canada
4.812 VERIZON COMMUNICATIONS 15-MAR-2039	0.00% International fixed interest	United States
UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05	0.00% International equities	UNITED KINGDOM
AUTO TRADER GROUP PLC	0.00% International equities	United Kingdom
JAPAN(GOVT OF) 1.9% SNR 20/03/53 JPY50000	0.00% International fixed interest	Japan
COCA COLA EUROPEAN PARTNERS LI	0.00% International equities	United Kingdom
PVTPL 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
Industrial / Logistics 122	0.00% Unlisted property	Australia
MTR CORP	0.00% International equities	Hong Kong
HEINEKEN NV 1% SNR EMTN 04/05/2026 EUR	0.00% International fixed interest	Netherlands
Industrial / Logistics 70	0.00% Unlisted property	Australia
Industrial / Logistics 71	0.00% Unlisted property	Australia
KESKO OYJ B SHS COMMON STOCK	0.00% International equities	FINLAND
OWL ROCK CAP CORP FIXED 5.25% DUE 04-15-2024	0.00% International fixed interest	United States
CDW CORP	0.00% International equities	United States
TERUMO CORP	0.00% International equities	Japan
PRINCIPAL FINANCIAL GROUP	0.00% International equities	United States
KITO CORP	0.00% International equities	Japan
GENERAL MTRS CO 5.4% DUE 10-02-2023	0.00% International fixed interest	United States
UNITED OVERSEAS BANK	0.00% International equities	Singapore
DH EUROPE FIN II S 2.2% DUE 11-15-2024	0.00% International fixed interest	United States
JIANGSU KINGS LUCK BREWERY JOINT STOCK CO LTD	0.00% International equities	China
DAVITA INC COMMON STOCK USD.001	0.00% International equities	UNITED STATES
2.875 OTP BANK NYRT 15-JUL-2029	0.00% International fixed interest	Hungary
FIRST INTERNATIONAL BANK OF ISRAEL LTD	0.00% International equities	Israel
PVTPL SYMPHONY CLO LTD FLTGT RT SER 16-17X CL AR 04-15-2028	0.00% International fixed interest	Cayman Islands
3I GROUP PLC	0.00% International equities	United Kingdom

QORVO INC	0.00%	International equities	United States
Office 37	0.00%	Unlisted property	Australia
BYD ELECTRONIC INTERNATIONAL CO LTD	0.00%	International equities	Hong Kong
SKANSKA AB B SHS COMMON STOCK	0.00%	International equities	SWEDEN
SAMPO OYJ	0.00%	International equities	Finland
DEVON ENERGY CORP 5.6 DUE 07-15-2041	0.00%	International fixed interest	United States
HYOSUNG TNC CORP	0.00%	International equities	Korea
YAMATO HOLDINGS CO LTD COMMON STOCK	0.00%	International equities	JAPAN
FORD MTR CR CO LLC 5.125% DUE 06-16-2025	0.00%	International fixed interest	United States
EXACT SCIENCES CORP	0.00%	International equities	United States
ASSURANT INC COMMON STOCK USD.01	0.00%	International equities	UNITED STATES
ROYAL CARIBBEAN GROUP	0.00%	International equities	Liberia
2.800 ULTRATECH CEMENT LTD 16-FEB-2031	0.00%	International fixed interest	India
MONGOLIA GOVT 5.125% 04-07-2026	0.00%	International fixed interest	Mongolia
WINTERSHALL DEA FI 1.332% GTD SNR 25/09/28 EUR	0.00%	International fixed interest	Germany
TAKE TWO INTERACTIVE SOFTWARE INC	0.00%	International equities	United States
MARTIN MARIETTA MATERIALS	0.00%	International equities	United States
TURKIYE IS BANKASI-C	0.00%	International equities	Turkey
MCDONALD'S CORPORATION 3.3% 07-01-2025	0.00%	International fixed interest	United States
CSC SUGAR 2107 FU	0.00%	Commodities	United States
PETRONAS DAGANGAN BHD	0.00%	International equities	Malaysia
ENBALE MIDSTREAM PARTNERS LP	0.00%	International equities	United States
MAXIM INTEGRATED PRODUCTS COM USD 0.01	0.00%	International equities	United States
Industrial / Logistics 66	0.00%	Unlisted property	Australia
BOUYGUES SA COMMON STOCK EUR1.0	0.00%	International equities	FRANCE
JUNIPER NETWORKS INC COMMON STOCK USD.00001	0.00%	International equities	UNITED STATES
DALLAS FORT WORTH TEX INTL ARPT REV 2.919% 11-01-2050 BEO TAXABLE	0.00%	International fixed interest	United States
RANDSTAD NV COMMON STOCK EUR.1	0.00%	International equities	NETHERLANDS
GOLDMAN SACHS 3.625% DUE 02-20-2024	0.00%	International fixed interest	United States
HILL-ROM HOLDINGS INC	0.00%	International equities	United States
ABBVIE INC 4.45% DUE 05-14-2046	0.00%	International fixed interest	United States
SHANGHAI PUDONG DEVELOPMENT BANK CO LTD	0.00%	International equities	China
AUSTRALIA GOVERNMENT BOND 3.25% BDS 21/06/2039 AUD1000	0.00%	International fixed interest	Australia
REGENCY ENERGY 5% DUE 10-01-2022	0.00%	International fixed interest	United States
PVTP CMO CHC COML MTG TR FLTG RT SER 2019-CHC CL F 06-15-2034 BEO	0.00%	International fixed interest	United States
CZECH GAS NETWORKS 1.0% 16/07/2027	0.00%	International fixed interest	Luxembourg
HAITONG SECURITIES	0.00%	International equities	China
SMBC AVIATION CAP 4.125% DUE 07-15-2023	0.00%	International fixed interest	Ireland
MARKETAXESS HLDGS COM	0.00%	International equities	United States
BADGER METER INC	0.00%	International equities	United States
NATURGY ENERGY GROUP SA	0.00%	International equities	Spain
ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051	0.00%	International fixed interest	United States
MONGOLIA GOVT 5.625% 144A DUE 05-01-2023 REG	0.00%	International fixed interest	Mongolia
ARAB REP EGYPT GLOBAL 6.2004%T/NOTE 144A 03-01-2024	0.00%	International fixed interest	Egypt
HAWAIIAN ELECTRIC INDUSTRIES	0.00%	International equities	United States
TOLL BROS FIN CORP GTD SR NT 4.375 04-15-2023	0.00%	International fixed interest	United States
BPCE 0.5%-FRN 15/09/2027 EUR	0.00%	International fixed interest	France
DEUTSCHE TELEKOM AG REG COMMON STOCK	0.00%	International equities	GERMANY
MOROCCO KINGDOM NT 144A 4.25% DUE 12-11-2022 REG	0.00%	International fixed interest	Morocco
WPP 2012 PLC ORD GBP 0.10	0.00%	International equities	Jersey
WERNER ENTERPRISES	0.00%	International equities	United States
M31 TECHNOLOGY CORP	0.00%	International equities	Taiwan
REGIONS FINANCIAL CORP	0.00%	International equities	United States
Industrial / Logistics 72	0.00%	Unlisted property	Australia
TELEPERFORMANCE	0.00%	International equities	France
SMITH & NEPHEW PLC	0.00%	International equities	United Kingdom
PJT PARTNERS INC	0.00%	International equities	United States
ECOPETROL SA	0.00%	International equities	Colombia
PVTP EAST OHIO GAS CO 3.0% DUE 06-15-2050	0.00%	International fixed interest	United States
DOOSAN CORPORATION	0.00%	International equities	Korea
ICAHN ENTERPRISES FIXED 6.375% DUE 12-15-2025	0.00%	International fixed interest	United States
HUNTINGTON BANCSHARES INC	0.00%	International equities	United States
PVTP CMO BX COML MTG TR 2018-IND COML MTG CTF CL E 144A FRN 11-15-2035	0.00%	International fixed interest	United States
ATLAS COPCO AB SER B NPV POST SPLIT	0.00%	International equities	Sweden
COVANTA HLDG CORP 5.875% DUE 07-01-2025	0.00%	International fixed interest	United States
Industrial / Logistics 73	0.00%	Unlisted property	Australia
SODEXO	0.00%	International equities	France
KOHL'S CORPORATION	0.00%	International equities	United States
HORIZON THERAPEUTI COM USD 0.0001	0.00%	International equities	Ireland
SERVICE CORPORATION INTERNATIONAL	0.00%	International equities	United States
Renewable Energy17	0.00%	Other*	Canada
SAGE AR FUNDG 1 FRN M/BKD 11/2030 GBP 'D'	0.00%	International fixed interest	United Kingdom
JARDINE MATHESON HOLDINGS LIMITED	0.00%	International equities	Bermuda
LS ELECTRIC CO LTD	0.00%	International equities	Korea
VEOLIA ENVIRONMENT	0.00%	International equities	France
FERROVIAL SA	0.00%	International equities	Spain
SHANGHAI ELECTRIC GRP CO LTD	0.00%	International equities	China
COMMONSPIRIT HLTH 3.347% DUE 10-01-2029	0.00%	International fixed interest	United States
ISLAMIC REP OF PAKISTAN 8.875% 08/04/2051	0.00%	International fixed interest	Pakistan
FREDDIE MAC STACR REMIC TR NT FLTG RATE CL B-1 144A 4.81667% 10-25-2050	0.00%	International fixed interest	United States
HITACHI MAXELL LTD	0.00%	International equities	Japan
CENTURYLINK INC 5.8 DUE 03-15-2022	0.00%	International fixed interest	United States
ELISA OYJ COMMON STOCK	0.00%	International equities	FINLAND
PERFECT WORLD CO LTD	0.00%	International equities	China
Industrial / Logistics 125	0.00%	Unlisted property	Australia
LEADCORP INC	0.00%	International equities	Korea
IOCHPE MAXION SA	0.00%	International equities	Brazil
New Zealand Dollar Custodial Account – MITNZ Mercer Socially Responsible Overseas Shares Index Portfolio	0.00%	International equities	New Zealand
SERBIA (REPUBLIC) 7.25% SNR 28/09/21 USD1000	0.00%	International fixed interest	Serbia

PORTO SEGURO SA	0.00%	International equities	Brazil
NETHERLANDS KING 2.25% SNR 15/07/2022 EUR1	0.00%	International fixed interest	Netherlands
ASSOCIATED BRITISH FOODS PLC	0.00%	International equities	United Kingdom
PVTPL FREDDIE MAC STACR REMIC SR 20-DNAS CL M1 144A 10-25-2050 BEO	0.00%	International fixed interest	United States
MEGACABLE HOLDINGS-CPO	0.00%	International equities	Mexico
UNITED STATES TREAS BDS 6.125 BDS 08-15-2029 USD1000 BEO	0.00%	International fixed interest	United States
ITAU UNIBANCO HLDG SA/KY 2.9% 01-24-2023	0.00%	International fixed interest	Brazil
OPAP SA	0.00%	International equities	Greece
PVTPL CAPITAL AUTOMOTIVE REIT SR 20-1A CL B2 4.52% 02-15-2050	0.00%	International fixed interest	United States
GRUPO AEROPORTUARIO DEL SURESTE SAB	0.00%	International equities	Mexico
INTERNATIONAL PERSONAL FINANCE PLC	0.00%	International equities	United Kingdom
VECTURA GROUP ORD GBP0.000271	0.00%	International equities	United Kingdom
BANK AMER CORP FLTG RT 1.486% DUE 05-19-2024	0.00%	International fixed interest	United States
ARROW ELECTRONICS INC	0.00%	International equities	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
VOESTALPINE AG	0.00%	International equities	Austria
MODINE MANUFACTURING CO	0.00%	International equities	United States
Industrial / Logistics 126	0.00%	Unlisted property	Australia
PVT CONNECTICUT AVE SECS TR 2018-R07 NT CL 1B1 04-25-2031	0.00%	International fixed interest	United States
POWSZECHNA KASA OS PLN1	0.00%	International equities	Poland
ENERGIAS DE PORTUGAL SA	0.00%	International equities	Portugal
PVTPL FREDDIE MAC STACR SER 20-HQA2 CL B1 FLTG 03-25-2050	0.00%	International fixed interest	United States
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
INTERNET INITIATIVE JAPAN INC	0.00%	International equities	Japan
WW INTERNATIONAL I COM NPV	0.00%	International equities	United States
ROMANIA(REP OF) 2.124% SNR MTN 16/07/31 EUR	0.00%	International fixed interest	Romania
BEIERSDORF AG	0.00%	International equities	Germany
FNMA POOL #AO3400 3% DUE 05-01-2027 BEO	0.00%	International fixed interest	United States
MOWI ASA	0.00%	International equities	Norway
WEST PHARMACEUTICAL SERVICES	0.00%	International equities	United States
FNMA POOL #MA2163 3.5% 02-01-2045 BEO	0.00%	International fixed interest	United States
BID CORPORATION LTD	0.00%	International equities	South Africa
SUMITOMO CORP JPY	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
CADENCE BANCORP	0.00%	International equities	United States
Transmission & Distribution7	0.00%	Other*	US
TRUWORTHS INTERNATIONAL LIMITED	0.00%	International equities	South Africa
EXOR NV EURO.01	0.00%	International equities	Netherlands
PVTPL CMO FREDDIE MAC STACR SR 20-DNA2 CL M2 FLTG 02-25-2050	0.00%	International fixed interest	United States
O REILLY AUTOMOTIVE INC NEW 1.75% 03-15-2031	0.00%	International fixed interest	United States
BANK OF AMERICA CORP 3.004% 12-20-2023	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
SHIONOGI & CO LTD	0.00%	International equities	Japan
NETAPP INC	0.00%	International equities	United States
PAYCOM SOFTWARE INC	0.00%	International equities	United States
SOLVAY SA BELGIAN BEF	0.00%	International equities	Belgium
FUJIMI INC	0.00%	International equities	Japan
UPM-KYMMENE FIM10	0.00%	International equities	Finland
CARS-DB4 LP / 4.95% DUE 02-15-2050	0.00%	International fixed interest	United States
ENANTA PHARMACEUTICALS INC	0.00%	International equities	United States
BERKELEY GROUP HOLDINGS/THE COMMON STOCK	0.00%	International equities	UNITED KINGDOM
SEVERN TRENT PLC COMMON STOCK GBP.9789	0.00%	International equities	UNITED KINGDOM
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
Industrial / Logistics 127	0.00%	Unlisted property	Australia
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	0.00%	International fixed interest	United States
LUNDIN MINING CORP	0.00%	International equities	Canada
HYDRO ONE LTD COMMON STOCK	0.00%	International equities	CANADA
KAPPA CREATE CO LTD	0.00%	International equities	Japan
Industrial / Logistics 75	0.00%	Unlisted property	Australia
ATOS SE COMMON STOCK EUR1.0	0.00%	International equities	FRANCE
VIATRIS INC	0.00%	International equities	United States
GNMAII POOL #MA6600 3.5% DUE 04-20-2050 REG	0.00%	International fixed interest	United States
FOXSEMICON INTEGRATED TECHNOLOGY INC	0.00%	International equities	Taiwan
ROLLINS INC COMMON STOCK USD1.0	0.00%	International equities	UNITED STATES
T-MOBILE USA INC 2.625% DUE 02-15-2029	0.00%	International fixed interest	United States
EASTMAN CHEMICAL COM	0.00%	International equities	United States
ENERSIS CHILE SA COM NPV	0.00%	International equities	Chile
DENMARK(KINGDOM) 1.5% SNR 15/11/2023 DKK0.01	0.00%	International fixed interest	Denmark
EQM MIDSTREAM 4.75% DUE 07-15-2023	0.00%	International fixed interest	United States
COOPER COS INC	0.00%	International equities	United States
STEEL DYNAMICS INC	0.00%	International equities	United States
PVTPL PLANET FITNESS MASTER ISSUER L 2019-1 SR SECD NT CL A-2 144A 3.858	0.00%	International fixed interest	United States
PVTPL FNMA NT CL 1B-1 144A DUE 10-25-2039 BEO	0.00%	International fixed interest	United States
TELUS CORP COMMON STOCK	0.00%	International equities	CANADA
ALNYLAM PHARMACEUTICALS INC	0.00%	International equities	United States
M+G PLC COMMON STOCK GBP.05	0.00%	International equities	UNITED KINGDOM
TELADOC HEALTH INC	0.00%	International equities	United States
FHLMC MULTICLASS 08-25-2033	0.00%	International fixed interest	United States
JINKE SMART SERVICES GROUP CO LTD	0.00%	International equities	China
BEIJING NEW BUILDING MATERIALS PUBLIC LTD CO	0.00%	International equities	China
CBT WHEAT 2107 FUT	0.00%	Commodities	United States
SWISS FRANCO	0.00%	International equities	SWITZERLAND
WAYFAIR INC	0.00%	International equities	United States

ATLAS COPCO AB B SHS COMMON STOCK SEK.639	0.00%	International equities	SWEDEN
OAO ROSNEFT OIL CO-GDR	0.00%	International equities	Russia
BANDAI NAMCO HOLDINGS INC	0.00%	International equities	Japan
SM INVESTMENTS CORPORATION	0.00%	International equities	Philippines
SBA COMMUNICATIONS 3.125% DUE 02-01-2029	0.00%	International fixed interest	United States
NOKIA OYJ	0.00%	International equities	Finland
GRUPO TELEvisa SAB	0.00%	International equities	Mexico
ELASTIC NV	0.00%	International equities	Netherlands
SS AND C TECHNOLOGIES HOLDINGS	0.00%	International equities	United States
NEXSTAR BROADCASTING GROUP INC	0.00%	International equities	United States
Industrial / Logistics 77	0.00%	Unlisted property	Australia
ORKLA ASA COMMON STOCK NOK1.25	0.00%	International equities	NORWAY
THE SWATCH GROUP AG-B CHF50	0.00%	International equities	Switzerland
PRIMA MARINE PCL NVDR	0.00%	International equities	Thailand
COMCAST CORP NEW 2.65% DUE 02-01-2030	0.00%	International fixed interest	United States
6.000 SUZANO AUSTRIA GMBH 15-JAN-2029	0.00%	International fixed interest	Brazil
NATIXIS	0.00%	International equities	France
AYALA LAND INC	0.00%	International equities	Philippines
ADMIRAL GROUP PLC COMMON STOCK GBP.001	0.00%	International equities	UNITED KINGDOM
GREAT WEST LIFECO INC COMMON STOCK	0.00%	International equities	CANADA
APPLE INC 3.45% DUE 02-09-2045	0.00%	International fixed interest	United States
DIASORIN ISCRITTE NEL REGISTRO	0.00%	International equities	ITALY
CAPITALAND LTD COMMON STOCK	0.00%	International equities	SINGAPORE
FUJII FILM HOLDINGS CORP	0.00%	International equities	Japan
WSP GLOBAL INC	0.00%	International equities	Canada
GNMA II JUMBOS 3.5 30 YEARS SETTLES MAY	0.00%	International fixed interest	United States
UMICORE NPV	0.00%	International equities	Belgium
AGNICO EAGLE MINES	0.00%	International equities	Canada
HANNSTAR BOARD CORP	0.00%	International equities	Taiwan
0.875 CZECH GAS NETWORKS INV 31-MAR-2031	0.00%	International fixed interest	Luxembourg
TAKARA BIO INC	0.00%	International equities	Japan
TEVA PHARMACEUTICAL SP ADR	0.00%	International equities	Israel
DEVON ENERGY CORP FIXED 5% DUE 06-15-2045	0.00%	International fixed interest	United States
CBT BEAN MEAL 2112 F	0.00%	Commodities	United States
DOMINICAN REPUBLIC 5.5% SNR 27/01/2025 USD1000	0.00%	International fixed interest	Dominican Republic
AELSAN ELEKTRONIK SANAY VE TICARET AS ORD SHS	0.00%	International equities	Turkey
DATADOG INC	0.00%	International equities	United States
FIRST QUANTUM MINERALS LTD	0.00%	International equities	Canada
CARMAX INC	0.00%	International equities	United States
OPTOTECH CORP	0.00%	International equities	Taiwan
HEICO CORP COM USD0.01	0.00%	International equities	United States
GARMIN ORD	0.00%	International equities	Switzerland
ERSTE GROUP BANK AG	0.00%	International equities	Austria
CD PROJEKT SA	0.00%	International equities	Poland
EIFFAGE INC	0.00%	International equities	France
LG HAUSYS LTD	0.00%	International equities	Korea
FNMA POOL #872759 6.5% DUE 06-01-2036 REG	0.00%	International fixed interest	United States
ZTE CORP	0.00%	International equities	China
NEW CHINA LIFE INSURANCE CO LTD	0.00%	International equities	China
HOUSING NEW ZEALAND LTD 240430 2.183 CB	0.00%	New Zealand fixed interest	New Zealand
SOLAREDGE TECHNOLOGIES INC	0.00%	International equities	United States
SUNDRUG CO LTD	0.00%	International equities	Japan
Industrial / Logistics 128	0.00%	Unlisted property	Australia
CELESIO AG	0.00%	International equities	Germany
YOUGOV PLC	0.00%	International equities	United Kingdom
MAXVALU TOKAI CO LTD	0.00%	International equities	Japan
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
FRESENIUS SE CO KGAA	0.00%	International equities	Germany
SINO THAI ENGINEERING AND CONSTRUCTION PCL NVDR	0.00%	International equities	Thailand
BENQ MATERIALS CORP	0.00%	International equities	Taiwan
Social4	0.00%	Other*	Australia
JINXIN FERTILITY GROUP LTD	0.00%	International equities	Cayman Islands
Office 38	0.00%	Unlisted property	Australia
ALBERMARLE CORP	0.00%	International equities	United States
SWISS PRIME SITE REG COMMON STOCK	0.00%	International equities	SWITZERLAND
EQUITABLE HLDGS IN COM USD0.01	0.00%	International equities	United States
NATIONAL BANK OF CANADA	0.00%	International equities	Canada
T+D HOLDINGS INC COMMON STOCK	0.00%	International equities	JAPAN
LOW SU GASOIL 2106 F	0.00%	Commodities	United States
PORSCHE AUTOMOBIL HOLDING SE	0.00%	International equities	Germany
JAPAN (GOVERNMENT OF) 1.4% DUE 20-03-2055 REG	0.00%	International fixed interest	Japan
OWL ROCK CAP CORP 4.0% DUE 03-30-2025	0.00%	International fixed interest	United States
5.375 ECOPETROL SA 26-JUN-2026	0.00%	International fixed interest	Colombia
BURLINGTON STORES INC	0.00%	International equities	United States
CHINA YANGTZE POWER CO LTD	0.00%	International equities	China
EL FONDO MIVIVIEND 3.5% BDS 31/01/23 USD150000	0.00%	International fixed interest	Peru
WILMAR INTERNATIONAL LTD	0.00%	International equities	Singapore
DENTSPLY SIRONA INC	0.00%	International equities	United States
BANK LEUMI LE-ISRAEL	0.00%	International equities	Israel
SCHINDLER HOLDING-PART CERT	0.00%	International equities	Switzerland
NETGEAR INC	0.00%	International equities	United States
BURBERRY GROUP PLC	0.00%	International equities	United Kingdom
CHARGEPOINT HOLDIN COM USD0.0001 CL A	0.00%	International equities	United States
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
XIAN LONGI SILICON MATERIALS CORP	0.00%	International equities	China

SPAIN(KINGDOM OF) TBOND 1.45% 31/10/2071	0.00% International fixed interest	Spain
FREDDIE MAC STACR REMIC SR 20-HQA2 CL M1 144A FLTG RT 03-25-2050	0.00% International fixed interest	United States
LONGFOR GROUP HOLDINGS LTD	0.00% International equities	Cayman Islands
ASCENDAS REAL ESTATE INV TRT REIT	0.00% International equities	SINGAPORE
UNIMICRON TECHNOLOGY CORP	0.00% International equities	Taiwan
SWEDEN(KINGDOM OF) 1.5% SNR 13/11/2023 SEK5000	0.00% International fixed interest	Sweden
AMEREN CORP	0.00% International equities	United States
CORNERSTONE BUILDI	0.00% International equities	United States
KERUR HOLDINGS LTD	0.00% International equities	Israel
BECTON DICKINSON.E 0.632% GTD SNR 04/06/23 EUR	0.00% International fixed interest	United States
BRIDGESTONE CORP JPY50	0.00% International equities	Japan
FHLMC GOLD C09063 4 08-01-2044	0.00% International fixed interest	United States
Energy14	0.00% Other*	US
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
BCE INC COMMON STOCK	0.00% International equities	CANADA
ACEA SPA	0.00% International equities	Italy
CHUBB INA HOLDINGS INC .3% DUE 12-15-2024 BEO	0.00% International fixed interest	United States
MOMO COM INC	0.00% International equities	Taiwan
INDONESIA(REP OF) 0.9% SNR 14/02/27 EUR100000	0.00% International fixed interest	Indonesia
INCYTE CORP	0.00% International equities	United States
LG ELECTRONICS INC	0.00% International equities	Korea
TA CHEN STAINLESS PIPE CO LTD	0.00% International equities	Taiwan
FHLMC MULTICLASS FREDDIE MAC SER 17-HRP1CL M2 FLTG RT 12-25-2042 12-25-2042	0.00% International fixed interest	United States
ON SEMICONDUCTOR CORPORATION	0.00% International equities	United States
REPUBLIC SERVICES INC	0.00% International equities	United States
GRIFOLS SA 1.625% GTD 15/02/2025 EUR	0.00% International fixed interest	Spain
VMWARE INC-CLASS A	0.00% International equities	United States
NIPPON PROLOGIS REIT INC REIT	0.00% International equities	JAPAN
INGERSOLL RAND INC	0.00% International equities	United States
HORMEL FOODS CORPORATION	0.00% International equities	United States
SHIMANO INC	0.00% International equities	Japan
VODACOM GROUP PTY LTD	0.00% International equities	South Africa
MONCLER SPA	0.00% International equities	Italy
PCCW LTD	0.00% International equities	Hong Kong
SKANDINAVISKA ENSKIL SEK	0.00% International equities	Sweden
PG AND E CORP	0.00% International equities	United States
KIATNAKIN PHATRA BANK PCL	0.00% International equities	Thailand
NOVOCURE LTD	0.00% International equities	Jersey
SINOTRANS LTD-H	0.00% International equities	China
TECK RESOURCES LTD 6% DUE 08-15-2040	0.00% International fixed interest	Canada
FRONERI EUR EUR TERM LN 29/01/2027	0.00% International fixed interest	United Kingdom
OMNICOM GROUP	0.00% International equities	United States
WESTON (GEORGE) LTD COMMON STOCK	0.00% International equities	CANADA
PVTP L CMO MULTIFAMILY CONN AVE SECS SER 19-01 CL M7 FLTG 10-15-2049	0.00% International fixed interest	United States
AES CORP	0.00% International equities	United States
PVTP L AVIATION CAP GROUP LLC SR NT 144A 3.875% DUE 05-01-2023/05-01-2018 BEO	0.00% International fixed interest	United States
COLES GROUP LTD	0.00% International equities	Australia
APPLE INC 4.375% DUE 05-13-2045	0.00% International fixed interest	United States
MARUBENI CORPORATION	0.00% International equities	Japan
Office 39	0.00% Unlisted property	Australia
MATERION CORP	0.00% International equities	United States
INTL PAPER CO COM US\$1	0.00% International equities	United States
AMCOR PLC COM USD	0.00% International equities	Jersey
WIX COM LTD	0.00% International equities	Israel
CHEMOURS CO	0.00% International equities	United States
JIANGXI GANFENG LITHIUM CO LTD	0.00% International equities	China
SEAGEN INC COM USD0.001	0.00% International equities	United States
JB HUNT TRANSPORT SERVICES INC USD0.01	0.00% International equities	United States
BRF SA	0.00% International equities	Brazil
LIVE CATTLE 2106 FUT	0.00% Commodities	United States
BERTRANDT AG	0.00% International equities	Germany
10X GENOMICS INC	0.00% International equities	United States
RAMI LEVI	0.00% International equities	Israel
STUDIO DRAGON CORP	0.00% International equities	Korea
CK ASSET HOLDINGS HK	0.00% International equities	Cayman Islands
GPO DE INVERSIONES COP187.50	0.00% International equities	Colombia
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
Industrial / Logistics 129	0.00% Unlisted property	Australia
2.375 US TREASURY N/B 15-APR-2021	0.00% International fixed interest	United States
HOSIDEN CORP	0.00% International equities	Japan
JARDINE STRATEGIC HOLDINGS LTD	0.00% International equities	Bermuda
FNMA POOL BN510 POOL #BN0510 4% DUE 10-01-2048 REG	0.00% International fixed interest	United States
GETLINK SE EUR 0.40	0.00% International equities	France
U S BANCORP TRANCHE # TR 00175 3.7 01-30-2024	0.00% International fixed interest	United States
AGEAS NPV POST SPLIT	0.00% International equities	Belgium
POSTE ITALIANE SPA COMMON STOCK EUR1.0	0.00% International equities	ITALY
GILEAD SCIENCES 1.65% DUE 10-01-2030	0.00% International fixed interest	United States
GOLDMAN SACHS GROUP INC 3.814% DUE 04-23-2029	0.00% International fixed interest	United States
GUANGZHOU AUTOMOBILE GROUP	0.00% International equities	China
CONTINENTAL AG	0.00% International equities	Germany
MONOLITHIC POWER SYSTEMS INC	0.00% International equities	United States
BELGIUM(KINGDOM) 0.65% SNR 22/06/71 EUR0.01	0.00% International fixed interest	Belgium
ALTAGAS INCOME LTD	0.00% International equities	Canada
SUNING COMMERCE GROUP CO LTD	0.00% International equities	China
CHONGQING FULING ZHACAI GROUP CO LTD	0.00% International equities	China
TRIMBLE INC COM NPV	0.00% International equities	United States
EVONIK INDUSTRIES 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
PVTP L LOANCORE 2018-CRE1 ISSUER LTD SR 18-CRE1 CL A FLTG 05-15-2028	0.00% International fixed interest	United States
Industrial / Logistics 131	0.00% Unlisted property	Australia
SWEDEN(KINGDOM OF) 3.5% SNR 30/03/2039 SEK5000	0.00% International fixed interest	Sweden
1.500 DBS GROUP HOLDINGS LTD 11-APR-2028	0.00% International fixed interest	Singapore
5.125 BBVA BANCOMER SA TEXAS 18-JAN-2033	0.00% International fixed interest	Mexico
SHANGHAI JUNSHI BIOSCIENCES CO LTD	0.00% International equities	China
CIGNA CORP NEW SR NT 3.4% 03-15-2051	0.00% International fixed interest	United States
PUBLICIS GROUPE	0.00% International equities	France
FNMA POOL #BH5388 3.5% 09-01-2047 BEO	0.00% International fixed interest	United States
MOLINA HEALTHCARE INC	0.00% International equities	United States
BOLIDEN AB	0.00% International equities	Sweden
TOSHIBA CORP Y50	0.00% International equities	Japan
PLUG POWER INC	0.00% International equities	United States
BRAMBLES LIMITED	0.00% International equities	Australia
SYSCO CORP 6.6% DUE 04-01-2040	0.00% International fixed interest	United States
Industrial / Logistics 132	0.00% Unlisted property	Australia
SEAGATE TECHNOLOGY	0.00% International equities	Ireland
DAIWA HOUSE INDUSTRY JPY	0.00% International equities	Japan
TRANSUNION	0.00% International equities	United States
4.200 PT BANK TABUNGAN NEGARA 23-JAN-202	0.00% International fixed interest	Indonesia
Retail 32	0.00% Unlisted property	Australia
SEKISUI CHEMICAL CO LTD COMMON STOCK	0.00% International equities	JAPAN
FNMA POOL #BD7522 3.5% 09-01-2046 BEO	0.00% International fixed interest	United States
FMG RES AUG 2006 5.125% DUE 05-15-2024	0.00% International fixed interest	Australia
1ST SOURCE CORPORATION	0.00% International equities	United States
SUNTORY BEVERAGE AND FOOD LTD	0.00% International equities	Japan
RAIFFEISEN INTL BANK HOLDING	0.00% International equities	Austria
Office 40	0.00% Unlisted property	Australia
HOST HOTELS & RESORTS INC	0.00% International equities	United States
QANTAS AIRWAYS LIMITED	0.00% International equities	Australia
YAPI VE KREDI BANKASI AS	0.00% International equities	Turkey
WEST JAPAN RAILWAY NPV	0.00% International equities	Japan
STERIS PLC	0.00% International equities	Ireland
AJINOMOTO CO INC JPY	0.00% International equities	Japan
2.750 COCA-COLA FEMSA SAB CV 22-JAN-2030	0.00% International fixed interest	Mexico
Renewable Energy18	0.00% Other*	Canada
BUNZL PLC	0.00% International equities	United Kingdom
GECINA SA REIT EUR7.5	0.00% International equities	FRANCE
BANK HAPOLIM LTD	0.00% International equities	Israel
GLP J REIT REIT	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
PUMA SE	0.00% International equities	Germany
HUGEL INC	0.00% International equities	Korea
SARTORIUS AG VORZUG	0.00% International equities	Germany
SANAN OPTOELECTRONICS CO LTD	0.00% International equities	China
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
FUT JUN 21 LIF LONG GILT	0.00% International fixed interest	United Kingdom
GNMAII POOL #MA4719 3.5% DUE 09-20-2047 REG	0.00% International fixed interest	United States
FRANCE(GOVT OF) 0.5% SNR 25/05/2072 EUR1	0.00% International fixed interest	France
UNITED SUPER MARKETS HOLDINGS	0.00% International equities	Japan
SINGAPORE TECH ENG SGD	0.00% International equities	Singapore
HUSQVARNA AB B SHS COMMON STOCK SEK2.0	0.00% International equities	SWEDEN
AMC ENTERTAINMENT HOLDINGS INC	0.00% International equities	United States
NICE LTD	0.00% International equities	Israel
4.723 SAUDI ELEC GLB SUKUK 27-SEP-2028	0.00% International fixed interest	Saudi Arabia
SANKYO CO LTD GUNMA	0.00% International equities	Japan
HEALTHPEAK PROPERTIES INC	0.00% International equities	United States
VEREIT OPER 3.4% DUE 01-15-2028	0.00% International fixed interest	United States
ASAHI KASEI CORPORATION	0.00% International equities	Japan
AMERICAN WTR CAP CORP 2.8% DUE 05-01-2030	0.00% International fixed interest	United States
ALPHA BANK EUR 0.3	0.00% International equities	Greece
Industrial / Logistics 133	0.00% Unlisted property	Australia
LIGHT S.A. COM NPV	0.00% International equities	Brazil
THOMSON REUTERS CP COM NPV	0.00% International equities	Canada
2.500 KOOKMIN BANK 04-NOV-2030	0.00% International fixed interest	Korea Republic of
ULTA BEAUTY INC COM	0.00% International equities	United States
WM MORRISON SUPERMARKETS COMMON STOCK GBP.1	0.00% International equities	UNITED KINGDOM
Industrial / Logistics 82	0.00% Unlisted property	Australia
Retail 33	0.00% Unlisted property	Australia
UNIPER SE	0.00% International equities	Germany
CAPITALAND LIMITED	0.00% International equities	Singapore
ANAPLAN INC	0.00% International equities	United States
COLOPLAST DKK 1 B	0.00% International equities	Denmark
CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050	0.00% International fixed interest	United States
LIVE CATTLE 2108 FUT	0.00% Commodities	United States
PINNACLE WEST CAPITAL	0.00% International equities	United States
HANG SENG BANK HKD5	0.00% International equities	Hong Kong
CINCINNATI FINANCIAL CORP	0.00% International equities	United States
INSULET CORP	0.00% International equities	United States
GENERAL MTRS FINL CO INC 3.55% 07-08-2022 REG	0.00% International fixed interest	United States
KYOCERA CORP JPY50	0.00% International equities	Japan
BARRY CALLEBAUT AG - REG	0.00% International equities	Switzerland
MORGAN STANLEY FLTG RT 2.188% DUE 04-28-2026	0.00% International fixed interest	United States
SWEDEN(KINGDOM OF) 0.125% BDS 12/05/31 SEK5000	0.00% International fixed interest	Sweden

SAMSUNG ENGINEERING CO LTD	0.00%	International equities	Korea
COCA COLA AMATIL LIMITED	0.00%	International equities	Australia
5.400 SANDS CHINA LTD 08-AUG-2028	0.00%	International fixed interest	Macau
SMITHS GROUP PLC	0.00%	International equities	United Kingdom
UTD PARCEL SERV 6.2% SNR 15/01/2038 USD2000	0.00%	International fixed interest	United States
TURKCELL ILETISIM HIZMETLERI AS	0.00%	International equities	Turkey
SAINSBURY (J) PLC COMMON STOCK GBP.285714	0.00%	International equities	UNITED KINGDOM
BROWN BROWN INC	0.00%	International equities	United States
GARTNER INC CL-A	0.00%	International equities	United States
HUALAN BIOLOGICAL ENGINEERING INC	0.00%	International equities	China
EVRAZ PLC ORD USD2	0.00%	International equities	United Kingdom
DIRECT LINE INSURANCE GROUP COMMON STOCK GBP.1090909	0.00%	International equities	UNITED KINGDOM
SWISS LIFE HOLDING AG	0.00%	International equities	Switzerland
WESTAMERICA BANCORP	0.00%	International equities	United States
FUJI MEDIA HOLDINGS INC	0.00%	International equities	Japan
OMRON CORP Y50	0.00%	International equities	Japan
TOYOTA INDUSTRIES CORPORATION	0.00%	International equities	Japan
Office 41	0.00%	Unlisted property	Australia
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.00%	International equities	United States
PVTPL AVIATION CAP GROUP 2.875% 01-20-2022	0.00%	International fixed interest	United States
ESSA BANCORP INC	0.00%	International equities	United States
STANDARD LIFE ABERDEEN PLC	0.00%	International equities	United Kingdom
OBAYASHI CORP COMMON STOCK	0.00%	International equities	JAPAN
COGNA EDUCACAO SA NPV	0.00%	International equities	Brazil
TSINGTAO BREWERY COMPANY LIMITED	0.00%	International equities	China
HEIDELBERGCEMENT AG	0.00%	International equities	Germany
Industrial / Logistics 84	0.00%	Unlisted property	Australia
BUNGE LIMITED	0.00%	International equities	Bermuda
FEDEX CORP 4.95% 10-17-2048	0.00%	International fixed interest	United States
5.825 BANK OF EAST ASIA LTD (PERP)	0.00%	International fixed interest	Hong Kong
RAYMOND JAMES FINANCIAL INC	0.00%	International equities	United States
HEATING OIL 2106 FUT	0.00%	Commodities	United States
NVR INC	0.00%	International equities	United States
3.700 MDGH - GMTN BV 07-NOV-2049	0.00%	International fixed interest	United Arab Emirate
RENTOKIL INITIAL PLC	0.00%	International equities	United Kingdom
COCA COLA BOTTLERS JAPAN HOLDINGS	0.00%	International equities	Japan
DCC PLC	0.00%	International equities	Ireland
Industrial / Logistics 135	0.00%	Unlisted property	Australia
AKAMAI TECHNOLOGIES	0.00%	International equities	United States
BCE INC	0.00%	International equities	Canada
Industrial / Logistics 79	0.00%	Unlisted property	Australia
HOKUTO CORP	0.00%	International equities	Japan
PVPTL CMO CONNECTICUT AVE SECS TR 2019-R01 NT CL 2M-2 07-25-2031	0.00%	International fixed interest	United States
PVTPL CMO AREIT 2018-CRE2 TR 2ND PRTY SECD CL A-S FLTG 144A 11-14-2035	0.00%	International fixed interest	United States
SINGAPORE EXCHANGE LTD COMMON STOCK	0.00%	International equities	SINGAPORE
JAPAN POST HOLDINGS CO LTD	0.00%	International equities	Japan
IDEX CORP	0.00%	International equities	United States
NETLINK NBN TRUST	0.00%	International equities	Singapore
VOLTRONIC POWER TECHNOLOGY CORP	0.00%	International equities	Taiwan
A P MOLLER-MAERSK B	0.00%	International equities	Denmark
4.875 ENEL CHILE SA 12-JUN-2028	0.00%	International fixed interest	Chile
BLUESCOPE STEEL LIMITED	0.00%	International equities	Australia
AEON HOKKAIDO CORP	0.00%	International equities	Japan
4.215 COCA-COLA ICECEK AS 19-SEP-2024	0.00%	International fixed interest	Turkey
Retail 34	0.00%	Unlisted property	Australia
SPARK NEW ZEALAND LTD COMMON STOCK	0.00%	International equities	NEW ZEALAND
SIEMENS ENERGY AG	0.00%	International equities	Germany
HELEN OF TROY LTD	0.00%	International equities	Bermuda
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
THRYV HOLDINGS INC	0.00%	International equities	United States
BARRETT BUSINESS SERVICES INC	0.00%	International equities	United States
SGS SOCIETE GENERALE DE SURVEILLANCE HOL	0.00%	International equities	Switzerland
FRESENIUS MEDICAL CARE AG & CO	0.00%	International equities	Germany
ELANCO ANIMAL HEALTH INC	0.00%	International equities	United States
Industrial / Logistics 85	0.00%	Unlisted property	Australia
FNMA POOL #AU5848 3.5% 09-01-2043 BEO	0.00%	International fixed interest	United States
Industrial / Logistics 86	0.00%	Unlisted property	Australia
SECOM CO LTD	0.00%	International equities	Japan
ASPEN PHARMACARE HOLDINGS LTD	0.00%	International equities	South Africa
VARIAN MEDICAL SYSTEMS INC	0.00%	International equities	United States
FMC CORP	0.00%	International equities	United States
BEXEQ THE ISRAELI TELECOM CP	0.00%	International equities	Israel
ATLANTIA SPA	0.00%	International equities	Italy
EQT AB	0.00%	International equities	Sweden
LOGITECH INTERNATIONAL SA	0.00%	International equities	Switzerland
PVPTL FREDDIE MAC SER 19-HQA2 CLS M2 FLTG RT 04-25-2049	0.00%	International fixed interest	United States
3.950 LONGFOR HOLDINGS LTD 16-SEP-2029	0.00%	International fixed interest	China
WW GRAINGER INC COMMON STOCK USD.5	0.00%	International equities	UNITED STATES
HALMA PLC	0.00%	International equities	United Kingdom
NEXON CO LTD	0.00%	International equities	Japan
THE JM SMUCKER COMPANY	0.00%	International equities	United States
FEDERAL HOME LN MTG CORP POOL #G61808 3%07-01-2047 BEO	0.00%	International fixed interest	United States
FRASER AND NEAVE HOLDINGS BHD	0.00%	International equities	Malaysia
WH GROUP LTD	0.00%	International equities	Cayman Islands
FREDDIE MAC GOLD POOL FG Q44647 3.0%12-01-2046	0.00%	International fixed interest	United States
NITORI CO LTD	0.00%	International equities	Japan
DAIMLER AG 0.75% SNR EMTN 10/09/30 EUR	0.00%	International fixed interest	Germany

M&G PRUDENTIAL PLC ORD GBP0.05	0.00% International equities	United Kingdom
NRG ENERGY INC	0.00% International equities	United States
Retail 35	0.00% Unlisted property	Australia
Industrial / Logistics 80	0.00% Unlisted property	Australia
4.250 SAUDI ARABIAN OIL CO 16-APR-2039	0.00% International fixed interest	Saudi Arabia
SYMRISE AG	0.00% International equities	Germany
5.750 ST MARYS CEMENT INC 28-JAN-2027	0.00% International fixed interest	Brazil
NESTLE SA-SPONS ADR FOR REG	0.00% International equities	Switzerland
FRESNILLO PLC	0.00% International equities	United Kingdom
LOEWS CORP	0.00% International equities	United States
RANGE RES CORP 4.875% DUE 05-15-2025	0.00% International fixed interest	United States
AZBIL CORP COMMON STOCK	0.00% International equities	JAPAN
HANG LUNG PROPERTIES LTD COMMON STOCK	0.00% International equities	HONG KONG
Industrial / Logistics 81	0.00% Unlisted property	Australia
KUEHNE & NAGEL INTERNATIONAL AG	0.00% International equities	Switzerland
ADEVINTA ASA 3% GTD SNR SEC 15/11/27 EUR	0.00% International fixed interest	France
MARKEL CORPORATION	0.00% International equities	United States
6.500 CREDIT SUISSE AG 08-AUG-2023	0.00% International fixed interest	Switzerland
SAPUTO INC	0.00% International equities	Canada
VODAFONE GROUP 7%-FRN SUB 04/04/2079 USD	0.00% International fixed interest	United Kingdom
AMBU A/S SER'B'DK0.5	0.00% International equities	Denmark
SHIMIZU CORPORATION	0.00% International equities	Japan
6.750 TEVA PHARMACEUTICALS NE 01-MAR-202	0.00% International fixed interest	Israel
WENDYS COMPANY COM CLASS A	0.00% International equities	United States
MAGNITOGORSK IRON STEEL WORKS	0.00% International equities	Russia
5.500 ORBIA ADVANCE CORP SAB 15-JAN-2048	0.00% International fixed interest	Mexico
2.783 REPUBLIC OF PERU 23-JAN-2031	0.00% International fixed interest	Peru
MITSUBISHI HEAVY INDUSTRIES LTD	0.00% International equities	Japan
COCA COLA EUROPEAN PARTNERS COMMON STOCK EUR.01	0.00% International equities	UNITED KINGDOM
ROYAL HOLDINGS CO LTD	0.00% International equities	Japan
Industrial / Logistics 137	0.00% Unlisted property	Australia
3.875 TRANSELEC SA 12-JAN-2029	0.00% International fixed interest	Chile
SECURITAS AB B SHS COMMON STOCK SEK1.	0.00% International equities	SWEDEN
4.250 ENEL GENERACION CHILE SA 15-APR-20	0.00% International fixed interest	Chile
PVTPL FREDDIE MAC STACR SER 20-DNA2 CLS M1 FLTG 02-25-2050	0.00% International fixed interest	United States
AVANTOR INC	0.00% International equities	United States
TDK CORPORATION	0.00% International equities	Japan
GOLDMAN SACHS 5.15% DUE 05-22-2045	0.00% International fixed interest	United States
CMS ENERGY CORP	0.00% International equities	United States
Industrial / Logistics 138	0.00% Unlisted property	Australia
QBE INSURANCE GROUP LTD	0.00% International equities	Australia
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
PVTPL PENSKE TRUCK LEASING CO FIXED 3.45%07-01-2024 BEO	0.00% International fixed interest	United States
Industrial / Logistics 88	0.00% Unlisted property	Australia
GRUPO FINANCIERO INBURSA SAB DE CV	0.00% International equities	Mexico
CRITERIA CAIXACORP SA	0.00% International equities	Spain
OBIC CO LTD	0.00% International equities	Japan
VOYA FINANCIAL INC	0.00% International equities	United States
NEW YORK & FIXED 2.606% DUE 08-01-2060	0.00% International fixed interest	United States
FUTURES MARGIN-EURO	0.00% International equities	Residual Europe
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
OSAKA GAS CO LTD JPY	0.00% International equities	Japan
TOYOTA TSUSHO CORP	0.00% International equities	Japan
BEACON ROOFING SUPPLY INC TERM LOAN 01-02-2025 BEO	0.00% International fixed interest	United States
LIBERTY MEDIA CORPCOM USD 0.01 SER A SIRIUSXM	0.00% International equities	United States
SWEDBANK AB	0.00% International equities	Sweden
X 5 RETAIL GROUP NV-REGS GDR	0.00% International equities	Netherlands
CIELO SA	0.00% International equities	Brazil
INDUSTRIVARDEN AB C SHS COMMON STOCK SEK2.5	0.00% International equities	SWEDEN
3.890 SAUDI TELECOM CO 13-MAY-2029	0.00% International fixed interest	Saudi Arabia
Industrial / Logistics 91	0.00% Unlisted property	Australia
POWER CORP OF CANADA CAD	0.00% International equities	Canada
BDO UNIBANK INC	0.00% International equities	Philippines
SYSTEMX CORP	0.00% International equities	Japan
LUMEN TECHNOLOGIES COM USD1.00	0.00% International equities	United States
HENRY SCHEIN CORP COM	0.00% International equities	United States
FEDERAL HOME LN MTG CORP POOL #C91867 3%04-01-2036 BEO	0.00% International fixed interest	United States
CARREFOUR SA	0.00% International equities	France
GCL SYSTEM INTEGRATION TECHNOLOGY CO LTD	0.00% International equities	China
HYUNDAI ELECTRIC ENERGY SYST	0.00% International equities	Korea
IRSANZ106 IRS ANZ NZD 250326 RFLT 3ZBSW PFXD 1.06	0.00% New Zealand fixed interest	New Zealand
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
DEUTSCHE WOHNEN SE NPV BR	0.00% International equities	Germany
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
ORKLA ASA	0.00% International equities	Norway
NEC CORPORATION	0.00% International equities	Japan
PVTPL MARATHON CRE SR 18-FL1 CL A VAR RT 06-15-2028	0.00% International fixed interest	United States
SONOVA HOLDING AG - REG	0.00% International equities	Switzerland
LIVE NATION INC	0.00% International equities	United States
VAIL RESORTS INC	0.00% International equities	United States
WESTERN UNION CO	0.00% International equities	United States
VTECH HOLDINGS LTD	0.00% International equities	Bermuda
TYLER TECHNOLOGIES INC	0.00% International equities	United States
LINDT & SPRUENGLI AG-PC	0.00% International equities	Switzerland

TIANNENG POWER ORD	0.00%	International equities	Cayman Islands
PTT EXPLOR AND PROD PCL NVDR	0.00%	International equities	Thailand
GENUINE PARTS CO USD	0.00%	International equities	United States
UNION CHIMIQUE UCB SA	0.00%	International equities	Belgium
CAPCOM CO LTD COMMON STOCK	0.00%	International equities	JAPAN
ONEOK INC NEW 5.2% DUE 07-15-2048	0.00%	International fixed interest	United States
TOPICUS.COM INC SUB VOTING COMMON STOCK	0.00%	International equities	NETHERLANDS
NASDAQ INC	0.00%	International equities	United States
SHAW COMMUNICATIONS INC-B	0.00%	International equities	Canada
COCHLEAR LIMITED	0.00%	International equities	Australia
DOUYU INTERNATIONAL HOLDINGS LTD ADR	0.00%	International equities	Cayman Islands
CAD BNP PARIBAS A/C	0.00%	International equities	Canada
TIM S.A. COM NPV	0.00%	International equities	Brazil
4.375 SACI FALABELLA 27-JAN-2025	0.00%	International fixed interest	Chile
NN GROUP NV	0.00%	International equities	Netherlands
MERIDIAN ENERGY LTD COMMON STOCK	0.00%	International equities	NEW ZEALAND
UNIBAIL RODAMCO WESTFIELD	0.00%	International equities	France
5.950 PERIAMA HOLDINGS LLC/DE 19-APR-202	0.00%	International fixed interest	India
KOREA GAS CORPORATION	0.00%	International equities	Korea
5.875 TELEFONICA EUROPE BV (PERP)	0.00%	International fixed interest	Spain
Social5	0.00%	Other*	Australia
Industrial / Logistics 142	0.00%	Unlisted property	Australia
COFFEE C 2107 FUT	0.00%	Commodities	United States
SOUTHWEST AIRLINES CO USD	0.00%	International equities	United States
CBT BEAN MEAL 2107 F	0.00%	Commodities	United States
ARKEMA	0.00%	International equities	France
PULTE GROUP INC	0.00%	International equities	United States
SVENSKA HANDELSBKN SER A NPV	0.00%	International equities	Sweden
FREDDIE MAC STACR REMIC TR NT CL M-1 144A 1.40863% 09-25-2050	0.00%	International fixed interest	United States
COVESTRO AG	0.00%	International equities	Germany
LAMB WESTON HOLDINGS INC	0.00%	International equities	United States
ZIJIN MINING GROUP ORDINARY SHARES	0.00%	International equities	China
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
VORNADO REALTY TRUST	0.00%	International equities	United States
CERIDIAN HCM HOLDINGS INC	0.00%	International equities	United States
3.970 CRCC CHENGAN LTD (PERP)	0.00%	International fixed interest	China
MOSAIC CO COM	0.00%	International equities	United States
4.000 OJSC NOVO(STEEL FUNDING) 21-SEP-20	0.00%	International fixed interest	Russia
QUEBECOR INC CL B COMMON STOCK	0.00%	International equities	CANADA
KIRKLAND LAKE GOLD LTD	0.00%	International equities	Canada
Industrial / Logistics 95	0.00%	Unlisted property	Australia
OPEN TEXT CORP	0.00%	International equities	Canada
DENMARK(KINGDOM) 0.25% SNR 15/11/52 DKK0.01	0.00%	International fixed interest	Denmark
MONGODDB INC	0.00%	International equities	United States
SNAP ON INC	0.00%	International equities	United States
Industrial / Logistics 96	0.00%	Unlisted property	Australia
NISSAN MOTOR CO Y50	0.00%	International equities	Japan
EBARA FOODS INDUSTRY INC	0.00%	International equities	Japan
TOKYU CORP NPV	0.00%	International equities	Japan
GJENSIDIGE FORSKRING ASA COMMON STOCK NOK2.	0.00%	International equities	NORWAY
SUNCORP GROUP LTD	0.00%	International equities	Australia
SIEMENS HEALTHINEERS AG	0.00%	International equities	Germany
COGNEX CORP COM USD	0.00%	International equities	United States
WESTPORTS HOLDINGS BHD	0.00%	International equities	Malaysia
JOHNSON MATTHEY PLC	0.00%	International equities	United Kingdom
Renewable Energy19	0.00%	Other*	Canada
SOFINA COMMON STOCK	0.00%	International equities	BELGIUM
TORAY INDS INC Y50	0.00%	International equities	Japan
5.600 SHIMAO GROUP HLDGS LTD 15-JUL-2026	0.00%	International fixed interest	China
AMUNDI SA COMMON STOCK EUR2.5	0.00%	International equities	FRANCE
CANADA(GOV'T OF) 2.75% SNR 01/12/64 CAD1000	0.00%	International fixed interest	Canada
CHINA JINMAO HOLDINGS GROUP LTD	0.00%	International equities	Hong Kong
NOMURA SECURITIES Y50	0.00%	International equities	Japan
Industrial / Logistics 143	0.00%	Unlisted property	Australia
YASKAWA ELECTRIC CORP	0.00%	International equities	Japan
FHLMC GOLD Q41008 3.5 06-01-2046	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
MID-AMERICA APARTMENT COMMUNITIES	0.00%	International equities	United States
ROBERT HALF INTL INC	0.00%	International equities	United States
Industrial / Logistics 97	0.00%	Unlisted property	Australia
ORACLE CORP FIXED 2.95% DUE 04-01-2030	0.00%	International fixed interest	United States
ACS ACTIVIDADES CONS Y SERV	0.00%	International equities	Spain
SPIRAX SARCO ENG ORD	0.00%	International equities	United Kingdom
5.875 LENOVO GROUP LTD 24-APR-2025	0.00%	International fixed interest	China
RENAULT SA	0.00%	International equities	France
Industrial / Logistics 98	0.00%	Unlisted property	Australia
IA FINANCIAL CORP INC COMMON STOCK	0.00%	International equities	CANADA
1.625 TINGYI (C.I.) HLDG CORP 24-SEP-202	0.00%	International fixed interest	China
DEN DANSKE BANK AS DKK	0.00%	International equities	Denmark
CHINA MOLYBDENUM LUOYANG CO LTD	0.00%	International equities	China
ZALANDO SE NPV	0.00%	International equities	Germany
5.950 GRUPO BIMBO SAB DE CV (PERP)	0.00%	International fixed interest	Mexico
CAMPBELL SOUP CO USD	0.00%	International equities	United States
LCH_IRS BOFAGB2U 15/09/2023 AUD P 0.315% / R 3MBBSW ARIR250321E5	0.00%	International fixed interest	Australia
Industrial / Logistics 144	0.00%	Unlisted property	Australia
3.375 VEON HOLDINGS BV 25-NOV-2027	0.00%	International fixed interest	Netherlands
SINGAPORE TECH ENGINEERING COMMON STOCK	0.00%	International equities	SINGAPORE

Industrial / Logistics 145		0.00% Unlisted property	Australia
Industrial / Logistics 146		0.00% Unlisted property	Australia
BRITISH LAND CO GBP		0.00% International equities	United Kingdom
FNMA POOL #BJ4594 3.5% 02-01-2048 BEO		0.00% International fixed interest	United States
DKK BNP PARIBAS A/C		0.00% International equities	Denmark
KINGDOM OF MOROCCO 1.375% 30/03/2026		0.00% International fixed interest	Morocco
SKF AB		0.00% International equities	Sweden
FNMA POOL #MA2279 4% 05-01-2045 BEO		0.00% International fixed interest	United States
HOKURIKU ELECTRIC POWER COMPANY		0.00% International equities	Japan
HENKEL AG & CO KGAA		0.00% International equities	Germany
SONIC HEALTHCARE LTD ORDINARY FULLY PAID		0.00% International equities	Australia
HAMBURG COMMML 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
FNMA POOL #BJ1693 3.5% 12-01-2047 BEO		0.00% International fixed interest	United States
SISTEMA JSFC REG-S GDR		0.00% International equities	Russia
JULIUS BAER GROUP LTD		0.00% International equities	Switzerland
NTT DATA CORPORATION		0.00% International equities	Japan
ADDINO CO LTD		0.00% International equities	China
SVENSKA CELLULOSA AB - B SHARES		0.00% International equities	Sweden
3.949 ADANI ELECTRICITY MUMBAI 12-FEB-20		0.00% International fixed interest	India
PVTP FNMA SRS 20-DNA4 CL M1 FLTG DUE	08-25-2050 BEO	0.00% International fixed interest	United States
NIPPON TELEGRAPH AND TELEPHONE CORP		0.00% International equities	Japan
5.300 RAIZEN FUELS FINANCE 20-JAN-2027		0.00% International fixed interest	Brazil
DAIWA HOUSE REIT INVESTMENT REIT		0.00% International equities	JAPAN
SMARTONE TELECOMMUNICATIONS		0.00% International equities	Bermuda
STRAUMANN HOLDING LTD		0.00% International equities	Switzerland
UBIQUITI INC COM USD0.001		0.00% International equities	United States
ICA GRUPPEN AB COMMON STOCK SEK2.5		0.00% International equities	SWEDEN
Z HOLDINGS CORPORATION		0.00% International equities	Japan
EURO CURRENCY		0.00% International equities	EU EUROPEAN UNIO
INVESCO LIMITED		0.00% International equities	Bermuda
Industrial / Logistics 147		0.00% Unlisted property	Australia
2.500 NBK TIER 2 LTD 24-NOV-2030		0.00% International fixed interest	Kuwait
BAYERISCHE MOTOREN WERKE PRF PREFERENCE		0.00% International equities	GERMANY
SARTORIUS STEDIM B EUR0.1666		0.00% International equities	France
SWEDEN(KINGDOM OF)	2.25% BDS 01/06/32 SEK5000	0.00% International fixed interest	Sweden
LAND SECURITIES GROUP PLC		0.00% International equities	United Kingdom
Czech koruna		0.00% International fixed interest	
ACCOR SA		0.00% International equities	France
TOTVS SA COM NPV		0.00% International equities	Brazil
SKY PERFECT JSAT HOLDINGS		0.00% International equities	Japan
Industrial / Logistics 149		0.00% Unlisted property	Australia
GNMA POOL #MA4585 3% 07-20-2047 BEO		0.00% International fixed interest	United States
DUKE REALTY CORP		0.00% International equities	United States
LCH_RPI BOFAGB2U 03/23/2026 USD P 2.51% / R CPI ARZC190321A2		0.00% International fixed interest	United States
HARUYAMA HOLDINGS INC		0.00% International equities	Japan
Industrial / Logistics 100		0.00% Unlisted property	Australia
3.050 REPUBLIC OF INDONESIA 12-MAR-2051		0.00% International fixed interest	Indonesia
SHIMIZU CORP COMMON STOCK		0.00% International equities	JAPAN
5.125 SBERBANK (SB CAP SA) 29-OCT-2022		0.00% International fixed interest	Russia
TAISEI CORP		0.00% International equities	Japan
MOHAWK INDUSTRIES INC		0.00% International equities	United States
ELECTRICITE DE FRANCE		0.00% International equities	France
7.000 HTA GROUP LTD 18-DEC-2025		0.00% International fixed interest	Mauritius
MINEBEA MITSUMI INC		0.00% International equities	Japan
SOMPO HOLDINGS INC NPV		0.00% International equities	Japan
ASCOM HOLDING AG AG		0.00% International equities	Switzerland
5.750 MELCO RESORTS FINANCE 21-JUL-2028		0.00% International fixed interest	Hong Kong
SUMITOMO REALTY & DEVELOPMENT CO		0.00% International equities	Japan
LIBERTY GLOBAL INC USD0.01 A		0.00% International equities	United Kingdom
SUBARU CORP		0.00% International equities	Japan
INVESTOR AB B SHS COMMON STOCK SEK6.25		0.00% International equities	SWEDEN
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
Income Due - TWD		0.00% International equities	Taiwan
Industrial / Logistics 151		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
FNMA POOL #MA2918 2.5% 01-01-2047 BEO		0.00% International fixed interest	United States
PTC INC		0.00% International equities	United States
Industrial / Logistics 90		0.00% Unlisted property	Australia
MITSUBISHI CHEMICAL HOLDINGS CORPORATION		0.00% International equities	Japan
LIVE CATTLE 2110 FUT		0.00% Commodities	United States
STOCKLAND		0.00% International equities	Australia
ORACLE CORP 3.95% DUE 03-25-2051		0.00% International fixed interest	United States
NORDSON CORP		0.00% International equities	United States
5.093 PETROBRAS GLOBAL FINANCE 15-JAN-20		0.00% International fixed interest	Brazil
RINNAI CORP		0.00% International equities	Japan
AXIATA GROUP BERHAD		0.00% International equities	Malaysia
SUNRUN INC		0.00% International equities	United States
FAIR ISAAC CORPORATION		0.00% International equities	United States
ALFA LAVAL AB		0.00% International equities	Sweden
TELUS CORPORATION COM NPV		0.00% International equities	Canada
JOHNSON CTLS INTL PLC SR NT STEP UP	07-02-2064 12-28-2016	0.00% International fixed interest	United States
ORION OYJ CLASS B COMMON STOCK EUR.65		0.00% International equities	FINLAND
Renewable Energy20		0.00% Other*	Canada
JERONIMO MARTINS COMMON STOCK EUR1.		0.00% International equities	PORTUGAL

TRY BNP PARIBAS A/C	0.00% International equities	Turkey
Industrial / Logistics 153	0.00% Unlisted property	Australia
PAN AMERICAN SILVER CORP	0.00% International equities	Canada
AEGON NV	0.00% International equities	Netherlands
OBAYASHI CORPORATION	0.00% International equities	Japan
WHIRLPOOL CORP USD	0.00% International equities	United States
2.625 ENN ENERGY HOLDINGS LTD 17-SEP-203	0.00% International fixed interest	China
XPO LOGISTICS INC	0.00% International equities	United States
Industrial / Logistics 154	0.00% Unlisted property	Australia
KINNEVIK AB SER B NPV	0.00% International equities	Sweden
0.000 TREASURY BILL 13-MAY-2021	0.00% International fixed interest	United States
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
Industrial / Logistics 93	0.00% Unlisted property	Australia
Industrial / Logistics 155	0.00% Unlisted property	Australia
NEUROCRINE BIOSCIENCES INC	0.00% International equities	United States
PVTP L SOFI CONSUMER LN PROGRAM 2018-3 TR SR 18-3 CL A2 3.67% 08-25-2027	0.00% International fixed interest	United States
JUST EAT TAKEAWAY EURO.04	0.00% International equities	Netherlands
NIPPON PAINT HLDGS NPV TEMP	0.00% International equities	Japan
NEXI SPA ORD	0.00% International equities	Italy
HOKKAIDO GAS CO LTD	0.00% International equities	Japan
POOL CORPORATION	0.00% International equities	United States
4.750 BANCO DO BRASIL (CAYMAN) 20-MAR-20	0.00% International fixed interest	Brazil
Road & Rail9	0.00% Other*	Canada
3.125 SAPPI PAPIER HOLDNG GMBH 15-APR-20	0.00% International fixed interest	South Africa
W P CAREY INC	0.00% International equities	United States
ITO EN LTD	0.00% International equities	Japan
BRIKMOR 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
ARGENX SE	0.00% International equities	Netherlands
ADVANCE AUTO PARTS	0.00% International equities	United States
CBOE GLOBAL MARKET COM USD0.01	0.00% International equities	United States
Industrial / Logistics 156	0.00% Unlisted property	Australia
AMERN WTR CAP CORP 3.75% DUE 09-01-2047	0.00% International fixed interest	United States
AMERICAN FINANCIAL GROUP INC	0.00% International equities	United States
INSURANCE AUSTRALIA GROUP LIMITED	0.00% International equities	Australia
4.625 GRUPO TELEvisa SAB 30-JAN-2026	0.00% International fixed interest	Mexico
PANDORA	0.00% International equities	Denmark
4.500 PETROLEOS MEXICANOS 23-JAN-2026	0.00% International fixed interest	Mexico
PVTP L AT&T INC NT 3.65% 09-15-2059	0.00% International fixed interest	United States
Industrial / Logistics 94	0.00% Unlisted property	Australia
TAYLOR WIMPEY PLC GBP	0.00% International equities	United Kingdom
Income Due - MYR	0.00% International equities	Malaysia
ASX LIMITED	0.00% International equities	Australia
Energy15	0.00% Other*	US
GN STORE NORD A/S	0.00% International equities	Denmark
FNMA POOL #BC8677 4% 05-01-2046 BEO	0.00% International fixed interest	United States
KELLOGG CO COMMON STOCK USD.25	0.00% International equities	UNITED STATES
INDUSTRIVARDEN AB A SHS COMMON STOCK SEK2.5	0.00% International equities	SWEDEN
6.375 HYUNDAI CAPITAL AMERICA 08-APR-203	0.00% International fixed interest	United States
RADIAN GROUP INC	0.00% International equities	United States
RINNAI CORP COMMON STOCK	0.00% International equities	JAPAN
CITIGROUP INC 2.876% DUE 07-24-2023	0.00% International fixed interest	United States
3.160 REPUBLIC OF PANAMA 23-JAN-2030	0.00% International fixed interest	Panama
MASIMO CORP	0.00% International equities	United States
LKQ CORP COM USD 0.01	0.00% International equities	United States
Industrial / Logistics 157	0.00% Unlisted property	Australia
Industrial / Logistics 158	0.00% Unlisted property	Australia
6.125 ITAU UNIBANCO HLDG SA/KY (PERP)	0.00% International fixed interest	Brazil
FRANKLIN RESOURCES INC	0.00% International equities	United States
CHUBU STEEL PLATE CO LTD	0.00% International equities	Japan
4.500 NBK TIER 1 FINANCING 2 (PERP)	0.00% International fixed interest	Kuwait
Industrial / Logistics 159	0.00% Unlisted property	Australia
AROUNDTOWN SA	0.00% International equities	Luxembourg
UDR INC	0.00% International equities	United States
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
SPRINT SPECTRUM CO 3.36% DUE 09-20-2021	0.00% International fixed interest	United States
TORII PHARMACEUTICAL CO LTD	0.00% International equities	Japan
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
FACTSET RESEARCH SYSTEMS INC	0.00% International equities	United States
MINI TPX IDX 2106 F	0.00% International equities	Japan
GILDAN ACTIVEWARE INC	0.00% International equities	Canada
YAMADA HOLDINGS CO LTD COMMON STOCK	0.00% International equities	JAPAN
KONINKLIJKE KPN NV	0.00% International equities	Netherlands
ST JAMES PLACE PLC	0.00% International equities	United Kingdom
DUK SAN NEOLUX CO LTD	0.00% International equities	Korea
RAKUTEN GROUP INC	0.00% International equities	Japan
Retail 36	0.00% Unlisted property	Australia
Income Due - CAD	0.00% Listed property	Canada
Industrial / Logistics 160	0.00% Unlisted property	Australia
Industrial / Logistics 107	0.00% Unlisted property	Australia
LEAR CORP	0.00% International equities	United States
CHEWY INC	0.00% International equities	United States
ARAMARK COM	0.00% International equities	United States
BOC HONG KONG (HOLDINGS) LIMITED	0.00% International equities	Hong Kong

NISOURCE INC	0.00%	International equities	United States
IRS020331 IRS ANZ NZD 020331 RFXD 2.035 PFLT 3ZBSW	0.00%	New Zealand fixed interest	New Zealand
AVALARA INC	0.00%	International equities	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
4.375 SAUDI ARABIAN OIL CO 16-APR-2049	0.00%	International fixed interest	Saudi Arabia
DOLLARAMA INC	0.00%	International equities	Canada
Office 42	0.00%	Unlisted property	Australia
HELLOFRESH SE	0.00%	International equities	Germany
FUTURES MARGIN-JPY	0.00%	International equities	Japan
JAPAN POST INSURANCE CO LTD COMMON STOCK	0.00%	International equities	JAPAN
Industrial / Logistics 161	0.00%	Unlisted property	Australia
MAPLETREE LOGISTICS TRUST REIT	0.00%	International equities	SINGAPORE
LASERTEC CORP NPV	0.00%	International equities	Japan
DAIFUKU CO LTD	0.00%	International equities	Japan
GJENSIDIGE FORSIKR NOK	0.00%	International equities	Norway
WHARF REAL ESTATE HKD	0.00%	International equities	Cayman Islands
PVTPF FREDDIE MAC STACR TR SER 19-FTR4 CLS B2 VAR RT 11-25-2047	0.00%	International fixed interest	United States
2.250 HX CEMENT INTER FIN 19-NOV-2025	0.00%	International fixed interest	China
ALFRESA HOLDINGS CORP COMMON STOCK	0.00%	International equities	JAPAN
RANDSTAD NV	0.00%	International equities	Netherlands
ECUADOR(REP OF) 0.5%-VAR SNR 31/07/40 USD1	0.00%	International fixed interest	Ecuador
COMPUTERSHARE LTD	0.00%	International equities	Australia
PVTPF FREDDIE MAC STACR TR 2019-FTR3 SER 19-FTR3 CLS B2 VAR 09-25-2047	0.00%	International fixed interest	United States
ORACLE CORP JAPAN COMMON STOCK	0.00%	International equities	JAPAN
SNOWFLAKE INC	0.00%	International equities	United States
VISTRA CORP	0.00%	International equities	United States
FNMA POOL #AO8187 3% DUE 06-01-2027 BEO	0.00%	International fixed interest	United States
C.H. ROBINSON WORLDWIDE INC	0.00%	International equities	United States
Social6	0.00%	Other*	Canada
Industrial / Logistics 108	0.00%	Unlisted property	Australia
SEEK LIMITED	0.00%	International equities	Australia
CASIO COMPUTER CO LTD COMMON STOCK	0.00%	International equities	JAPAN
KAJEMA CORP	0.00%	International equities	Japan
SUMITOMO CHEMICAL JPY50	0.00%	International equities	Japan
TELIA COMPANY AB	0.00%	International equities	Sweden
Industrial / Logistics 109	0.00%	Unlisted property	Australia
PENTAIR PLC COM	0.00%	International equities	Ireland
Industrial / Logistics 110	0.00%	Unlisted property	Australia
KINTETSU GROUP HOLDINGS CO LTD	0.00%	International equities	Japan
IIDA GROUP HOLDINGS CO LTD COMMON STOCK	0.00%	International equities	JAPAN
AMERICAN WTR CAP CORP 4.15% 06-01-2049	0.00%	International fixed interest	United States
KINROSS GOLD CORP	0.00%	International equities	Canada
MONOTARO CO LTD TEMP	0.00%	International equities	Japan
Industrial / Logistics 101	0.00%	Unlisted property	Australia
Renewable Energy21	0.00%	Other*	US
MISUMI GROUP INC	0.00%	International equities	Japan
REYNOLDS GROUP HOLDINGS INC. TERM LOAN DUE 02-05-2023 BEO	0.00%	International fixed interest	United States
RICOH CO JPY50	0.00%	International equities	Japan
ENAGAS	0.00%	International equities	Spain
HYUNDAI ROTEM CO	0.00%	International equities	Korea
SWIRE PROPERTIES LTD COMMON STOCK	0.00%	International equities	HONG KONG
CANOPY GROWTH CORP	0.00%	International equities	Canada
CAPITALAND INTEGRATED COMMER REIT	0.00%	International equities	SINGAPORE
PVTPF FREDDIE MAC STACR REMIC SER 20-DNA 2 CLS B2 VAR 02-25-2050	0.00%	International fixed interest	United States
2.500 STANDARD CHARTERED PLC 09-SEP-2030	0.00%	International fixed interest	United Kingdom
ALGONQUIN POWER AND UTILITIES CORP	0.00%	International equities	Canada
FORTUM OYJ	0.00%	International equities	Finland
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
REINSURANCE GROUP OF AMERICA	0.00%	International equities	United States
Industrial / Logistics 164	0.00%	Unlisted property	Australia
MEDIPAL HOLDINGS CORP COMMON STOCK	0.00%	International equities	JAPAN
RSA INSURANCE GRP ORD GBP1.00	0.00%	International equities	United Kingdom
GAZPROM NEFT PJSC	0.00%	International equities	Russia
Industrial / Logistics 165	0.00%	Unlisted property	Australia
AURIZON HOLDINGS LIMITED	0.00%	International equities	Australia
Industrial / Logistics 112	0.00%	Unlisted property	Australia
MOROZOFF LIMITED NPV	0.00%	International equities	Japan
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
MINISTOP CO LTD	0.00%	International equities	Japan
NORTONLIFELOCK INCCOM USD0.01	0.00%	International equities	United States
TELECOM ITALIA RSP COMMON STOCK	0.00%	International equities	ITALY
NARI TECHNOLOGY CO LTD	0.00%	International equities	China
PROXIMUS	0.00%	International equities	Belgium
SHINKIN CENTRAL BANK	0.00%	International equities	Japan
GNMA POOL #754352 SER 2042 4.5% DUE 05-15-2042 BEO	0.00%	International fixed interest	United States
DIRECT LINE INSURANCE GROUP PLC	0.00%	International equities	United Kingdom
COLRUYT SA COMMON STOCK	0.00%	International equities	BELGIUM
NORTHERN STAR RESOURCES LTD	0.00%	International equities	Australia
FORTUNE BRANDS HOME AND SECURITY	0.00%	International equities	United States
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.00%	International equities	Australia
DENTSU GROUP INC	0.00%	International equities	Japan
Income Due - HKD	0.00%	Listed property	Hong Kong
4.000 ADANI TRANSMISSION LTD 03-AUG-2026	0.00%	International fixed interest	India
MS & AD INSURANCE GROUP HOLDINGS	0.00%	International equities	Japan
USS CO LTD	0.00%	International equities	Japan

FNMA POOL #257025 6.5% 12-01-2027 BEO	0.00% International fixed interest	United States
BRL BNP PARIBAS A/C	0.00% International equities	Brazil
Industrial / Logistics 167	0.00% Unlisted property	Australia
AMUNDI SA	0.00% International equities	France
SINGAPORE AIRLINES LTD	0.00% International equities	Singapore
CNP ASSURANCES COMMON STOCK EUR1.0	0.00% International equities	FRANCE
4.000 ORBIA ADVANCE CORP SAB 04-OCT-2027	0.00% International fixed interest	Mexico
CITIBANK COLAT	0.00% International equities	United States
FHLMC GOLD Q44452 3 11-01-2046	0.00% International fixed interest	United States
SCSK CORP COMMON STOCK	0.00% International equities	JAPAN
KION GROUP AG	0.00% International equities	Germany
PVTPL KFC HLDG / PIZZA HUT / TACO 4.75% DUE 06-01-2027	0.00% International fixed interest	United States
2.250 GAZPROM (GAZ CAPITAL SA) 22-NOV-20	0.00% International fixed interest	Russia
VEREIT INC	0.00% International equities	United States
Renewable Energy22	0.00% Other*	Canada
PROXIMUS COMMON STOCK	0.00% International equities	BELGIUM
SCOUT24 AG NPV	0.00% International equities	Germany
ADECCO GROUP AG	0.00% International equities	Switzerland
AVIVA PLC COMMON STOCK GBP.25	0.00% International equities	UNITED KINGDOM
Industrial / Logistics 168	0.00% Unlisted property	Australia
QIAGEN NV	0.00% International equities	Netherlands
EVEREST RE GROUP LTD	0.00% International equities	Bermuda
EPIROC AB SER B NPV	0.00% International equities	Sweden
NOMURA RESEARCH INSTITUTE LTD	0.00% International equities	Japan
BIOMERIEUX NPV	0.00% International equities	France
SAGE GROUP GBP0.01051948	0.00% International equities	United Kingdom
SIEMENS GAMESA REN EURO.17	0.00% International equities	Spain
FUT JUN 21 CBT 5Y T-NOTE	0.00% International fixed interest	United States
GPT GROUP	0.00% International equities	Australia
OMEGA HEALTHCARE INVESTORS	0.00% International equities	United States
FUTURES MARGIN-HKD	0.00% International equities	Hong Kong
JPMORGAN CHASE & CO 4.452% 12-05-2029	0.00% International fixed interest	United States
7.500 SAPPI PAPIER HOLDNG GMBH 15-JUN-20	0.00% International fixed interest	South Africa
ROYALTY PHARMA PLC	0.00% International equities	United Kingdom
Industrial / Logistics 105	0.00% Unlisted property	Australia
CHR HANSEN HOLDING A S	0.00% International equities	Denmark
SMURFIT KAPPA GROUP PLC	0.00% International equities	Ireland
4.000 ABU DHABI NATIONAL ENERG 03-OCT-20	0.00% International fixed interest	United Arab Emirate
DIASORIN SPA COMMON STOCK EUR1.0	0.00% International equities	ITALY
MERCURY NZ LTD COMMON STOCK	0.00% International equities	NEW ZEALAND
B2GOLD CORP	0.00% International equities	Canada
ALLEGHANY CORPORATION	0.00% International equities	United States
GNMA POOL #709861 5.5% 11-15-2039 BEO	0.00% International fixed interest	United States
BALOISE HOLDING-REG	0.00% International equities	Switzerland
TELEFONICA DEUTSCHLAND HOLDI COMMON STOCK	0.00% International equities	GERMANY
APOLLO GLOBAL MANAGEMENT INC	0.00% International equities	United States
3.903 PTTEP TREASURY CENTER CO 06-DEC-20	0.00% International fixed interest	Thailand
APTITUDE SOFTWARE ORD	0.00% International equities	United Kingdom
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
WELLTOWER INC 3.625% DUE 03-15-2024	0.00% International fixed interest	United States
3.750 STATE OF QATAR 16-APR-2030	0.00% International fixed interest	Qatar
UNITED INTERNATIONAL ENTERPRISES LTD	0.00% International equities	Bahamas
Outstanding Settlement Receipts - THB	0.00% International equities	Thailand
Industrial / Logistics 121	0.00% Unlisted property	Australia
COSMOS PHARMACEUTICAL CORP COMMON STOCK	0.00% International equities	JAPAN
4.000 FIBRIA OVERSEAS FINANCE 14-JAN-202	0.00% International fixed interest	Brazil
PVTPL CONNECTICUT AVE SECS TR FLTG SER 2020-R02 CLS 2M1 DUE 01-25-2040 BEO	0.00% International fixed interest	United States
HEATING OIL 2112 FUT	0.00% Commodities	United States
NIBE INDUSTRIER AB SER B NPV	0.00% International equities	Sweden
SOMPO HOLDINGS INC COMMON STOCK	0.00% International equities	JAPAN
ALLEGION PLC	0.00% International equities	Ireland
6.750 SOUTHERN COPPER CORP 16-APR-2040	0.00% International fixed interest	Peru
MCDONALDS HOLDINGS CO JAPAN	0.00% International equities	Japan
ICL GROUP LTD	0.00% International equities	Israel
MEIJI HOLDINGS CO	0.00% International equities	Japan
ORICA LIMITED	0.00% International equities	Australia
Income Due - SEK	0.00% Listed property	Sweden
1.004 COOPERATIEVE RABOBANK UA 24-SEP-20	0.00% International fixed interest	Netherlands
Industrial / Logistics 169	0.00% Unlisted property	Australia
Industrial / Logistics 170	0.00% Unlisted property	Australia
STEP CO LTD	0.00% International equities	Japan
BROADCOM INC FIXED 4.15% DUE 11-15-2030	0.00% International fixed interest	United States
ITOCHU TECHNO SOLUTIONS CORP COMMON STOCK	0.00% International equities	JAPAN
4.000 SHINHAN BANK 23-APR-2029	0.00% International fixed interest	Korea Republic of
SINO LAND CO LTD HKG	0.00% International equities	Hong Kong
MARKIT IT LTD	0.00% International equities	Israel
5.875 ECOPETROL SA 28-MAY-2045	0.00% International fixed interest	Colombia
KINGFISHER PLC GBP0.1571	0.00% International equities	United Kingdom
BANQUE CANTONALE VAUDOIS REG COMMON STOCK CHF10.0	0.00% International equities	SWITZERLAND
ILIAD SA COMMON STOCK	0.00% International equities	FRANCE
CI FINANCIAL CORP COMMON STOCK	0.00% International equities	CANADA
4.875 SIGMA FINANCE NL 27-MAR-2028	0.00% International fixed interest	Mexico
XL FLEET CORP	0.00% International equities	United States
DANISH KRONE	0.00% International equities	DENMARK
CHUO MITSUI TRUST HOLDINGS INC	0.00% International equities	Japan
FNMA POOL #BD0946 4% 06-01-2046 BEO	0.00% International fixed interest	United States
FINECOBANK BANCO FINECO SPA	0.00% International equities	Italy

CABLE ONE INC COM USD1	0.00% International equities	United States
HARGREAVES LANSDOWN PLC	0.00% International equities	United Kingdom
SAINSBURY (J) PLC	0.00% International equities	United Kingdom
ASM INTERNATIONAL NV	0.00% International equities	Netherlands
5.625 DP WORLD PLC 25-SEP-2048	0.00% International fixed interest	United Arab Emirate
NIPPON YUSEN KK	0.00% International equities	Japan
Industrial / Logistics 172	0.00% Unlisted property	Australia
Industrial / Logistics 173	0.00% Unlisted property	Australia
Renewable Energy23	0.00% Other*	Canada
6.500 FIRST QUANTUM MINERALS L 01-MAR-20	0.00% International fixed interest	Zambia
PVTPL DRYDEN 60 CLO LTD/DRYDEN 60 CLO LLC SER 18-60A CLS X FLTG 07-15-2031	0.00% International fixed interest	United States
GEA GROUP AG	0.00% International equities	Germany
Industrial / Logistics 123	0.00% Unlisted property	Australia
SWATCH GROUP AG/THE REG COMMON STOCK CHF.45	0.00% International equities	SWITZERLAND
Social7	0.00% Other*	US
KANSAI ELECTRIC POWER JPY	0.00% International equities	Japan
INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040	0.00% International fixed interest	United States
Industrial / Logistics 124	0.00% Unlisted property	Australia
Industrial / Logistics 111	0.00% Unlisted property	Australia
GUIDEWIRE SOFTWARE INC	0.00% International equities	United States
BORGWARNER INC	0.00% International equities	United States
DYNATRACE INC	0.00% International equities	United States
FIRST NORTHWEST BANCORP	0.00% International equities	United States
FNMA POOL #BD9328 3.5% DUE 10-01-2046 BEO	0.00% International fixed interest	United States
TOBU RAILWAY CO LTD	0.00% International equities	Japan
MAPLETREE COMMERCIAL TRUST REIT	0.00% International equities	SINGAPORE
FREDDIE MAC GOLD POOL FG Q44646 3.0% 12-01-2046	0.00% International fixed interest	United States
JAPAN REAL ESTATE INVESTMENT	0.00% International equities	Japan
SOFINA SA	0.00% International equities	Belgium
PVTPL COX COMMUNICATIONS INC NEW GTD NT 2.95% 10-01-2050	0.00% International fixed interest	United States
Industrial / Logistics 174	0.00% Unlisted property	Australia
4.700 GRUPO BIMBO SAB DE CV 10-NOV-2047	0.00% International fixed interest	Mexico
NIPPON BUILDING FUND INC	0.00% International equities	Japan
4.848 DP WORLD CRESCENT LTD 26-SEP-2028	0.00% International fixed interest	United Arab Emirate
JAZZ PHARMACEUTICALS ORDINARY SHARES	0.00% International equities	Ireland
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
VERBUND AG	0.00% International equities	Austria
FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01	0.00% International equities	UNITED STATES
EHOSTAR CORP - A	0.00% International equities	United States
MERITZ SECURITIES CO LTD	0.00% International equities	Korea
CYBERAGENT INC TEMP	0.00% International equities	Japan
SCHRODERS PLC	0.00% International equities	United Kingdom
5.750 BANCO MERCANTIL DE NORTE 04-OCT-20	0.00% International fixed interest	Mexico
MIRAMAR HOTEL INVESTMENT CO LTD	0.00% International equities	Hong Kong
AMERICAN INTL GROUP INC 4.25% DUE 03-15-2029	0.00% International fixed interest	United States
TOPPAN PRINTING CO LTD	0.00% International equities	Japan
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 175	0.00% Unlisted property	Australia
SEI INVESTMENTS COMPANY	0.00% International equities	United States
LANXESS	0.00% International equities	Germany
RYOHIN KEIKAKU CO NPV	0.00% International equities	Japan
KOSE CORP	0.00% International equities	Japan
Industrial / Logistics 116	0.00% Unlisted property	Australia
Industrial / Logistics 176	0.00% Unlisted property	Australia
6.267 NAKILAT INC 31-DEC-2033	0.00% International fixed interest	Qatar
INDUSTRIVARDEN AB SER C NPV	0.00% International equities	Sweden
BERKELEY GROUP PLC UNITS	0.00% International equities	United Kingdom
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
EMCORE CORP	0.00% International equities	United States
AGNC INV CORP COM USD0.01	0.00% International equities	United States
UOL GROUP LTD COMMON STOCK	0.00% International equities	SINGAPORE
KOEI TECMO HOLDINGS CO LTD COMMON STOCK	0.00% International equities	JAPAN
4DMEDICAL LIMITED ORDINARY FULLY PAID TEMP	0.00% Australasian equities	Australia
AEON KYUSHU CO LTD	0.00% International equities	Japan
POSTS ITALIANE SPA	0.00% International equities	Italy
Industrial / Logistics 118	0.00% Unlisted property	Australia
GREAT WEST LIFECO	0.00% International equities	Canada
SAREPTA THERAPEUTICS INC	0.00% International equities	United States
Payable/Receivable DKK	0.00% International equities	DENMARK
CYBERARK SOFTWARE LTD	0.00% International equities	Israel
SUZUKEN CO LTD COMMON STOCK	0.00% International equities	JAPAN
CITY DEVELOPMENTS LTD COMMON STOCK	0.00% International equities	SINGAPORE
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
GFL ENVIRONMENTAL INC	0.00% International equities	Canada
GRIFOLS SA EURO.25 CLASS A POST SUBD	0.00% International equities	Spain
FHLMC GOLD Q45094 3 12-01-2046	0.00% International fixed interest	United States
YAMATO HOLDINGS CO LTD	0.00% International equities	Japan
COMMERZBANK AG NPV	0.00% International equities	Germany
WEST FRASER TIMBER CO	0.00% International equities	Canada
RENAISSANCERE HOLDINGS LTD	0.00% International equities	Bermuda
DROPBOX INC	0.00% International equities	United States
6.900 PETROBRAS GLOBAL FINANCE 19-MAR-20	0.00% International fixed interest	Brazil
MAKALOT INDUSTRIAL	0.00% International equities	Taiwan
FNMA POOL #310048 6.5% 02-01-2038 BEO	0.00% International fixed interest	United States

CHUBU ELECTRIC POWER CO INC	0.00%	International equities	Japan
ISRAEL DISCOUNT BANK	0.00%	International equities	Israel
HOME DEPOT INC 4.5% DUE 12-06-2048	0.00%	International fixed interest	United States
AXALTA COATING SYSTEMS LTD	0.00%	International equities	Bermuda
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
Industrial / Logistics 177	0.00%	Unlisted property	Australia
FUJISHOJI CO LTD	0.00%	International equities	Japan
South Korean won	0.00%	International fixed interest	
PRYSMIAN SPA	0.00%	International equities	Italy
UBISOFT ENTERTAINMENT	0.00%	International equities	France
NZDBBR365 IRS BNZ NZD 030921 RFXD 0.925 PFLT 3ZBSW	0.00%	New Zealand fixed interest	New Zealand
GMO PAYMENT GATEWA NPV	0.00%	International equities	Japan
FUJICCO CO LTD	0.00%	International equities	Japan
PRESS KOGYO CO	0.00%	International equities	Japan
KNORR BREMSE AG	0.00%	International equities	Germany
Industrial / Logistics 178	0.00%	Unlisted property	Australia
TEAMVIEWER AG	0.00%	International equities	Germany
ELECTROLUX AB - SER B	0.00%	International equities	Sweden
TOROMONT INDUSTRIES LTD	0.00%	International equities	Canada
5.125 MILLICOM INTL CELLULAR 15-JAN-2028	0.00%	International fixed interest	Colombia
SWIRE PACIFIC	0.00%	International equities	Hong Kong
MAXVALU NISHINIHO CO LTD	0.00%	International equities	Japan
Industrial / Logistics 179	0.00%	Unlisted property	Australia
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
Industrial / Logistics 180	0.00%	Unlisted property	Australia
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES INC	0.00%	International equities	Canada
WEIS MARKETS INC	0.00%	International equities	United States
3.000 GAZPROM PJSC (GAZ FN) 29-JUN-2027	0.00%	International fixed interest	Russia
HONGKONG LAND HOLDINGS LTD	0.00%	International equities	Bermuda
PAN PACIFIC INTL H NPV	0.00%	International equities	Japan
UNITED INTERNET AG-REG SHARE	0.00%	International equities	Germany
Industrial / Logistics 181	0.00%	Unlisted property	Australia
Industrial / Logistics 182	0.00%	Unlisted property	Australia
OJI HOLDINGS CORP	0.00%	International equities	Japan
AZBIL CORP	0.00%	International equities	Japan
5.950 ABJA INVESTMENT CO 31-JUL-2024	0.00%	International fixed interest	India
NIPPON PROLOGIS REIT INC	0.00%	International equities	Japan
GALAPAGOS ORDINARY SHARES	0.00%	International equities	Belgium
FREEPORT-MCMORAN FIXED 4.125% DUE 03-01-2028	0.00%	International fixed interest	United States
5.125 PERUSAHAAN GAS NEGARA 16-MAY-2024	0.00%	International fixed interest	Indonesia
4.750 SHIMAO GROUP HLDGS LTD 03-JUL-2022	0.00%	International fixed interest	China
PCCW LTD COMMON STOCK	0.00%	International equities	HONG KONG
HUSQVARNA AB - B SHARES	0.00%	International equities	Sweden
AMGEN INC FIXED 3.15% 02-21-2040	0.00%	International fixed interest	United States
VENTURE CORPORATION LTD	0.00%	International equities	Singapore
5.375 MELCO RESORTS FINANCE 04-DEC-2029	0.00%	International fixed interest	Hong Kong
YAKULT HONSHA	0.00%	International equities	Japan
MAGELLAN FINANCIAL GROUP LIMITED	0.00%	International equities	Australia
Industrial / Logistics 183	0.00%	Unlisted property	Australia
LENNOX INTL INC COM	0.00%	International equities	United States
FEDEX CORP 4.55% DUE 04-01-2046	0.00%	International fixed interest	United States
Industrial / Logistics 184	0.00%	Unlisted property	Australia
LDC EUR0.80	0.00%	International equities	France
ST CORPORATION	0.00%	International equities	Japan
SUEZ	0.00%	International equities	France
4.000 VEON HOLDINGS BV 09-APR-2025	0.00%	International fixed interest	Netherlands
Income Due - BRL	0.00%	International equities	Brazil
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
TOHO GAS CO LTD	0.00%	International equities	Japan
ROCHE HOLDING AG	0.00%	International equities	Switzerland
6.067 NAKILAT INC 31-DEC-2033	0.00%	International fixed interest	Qatar
MEDIBANK PRIVATE LIMITED	0.00%	International equities	Australia
BALLARD POWER SYSTEMS INC	0.00%	International equities	Canada
ABBVIE INC FIXED 4.7% DUE 05-14-2045	0.00%	International fixed interest	United States
TREND MICRO INC COMMON STOCK	0.00%	International equities	JAPAN
MAPLETREE LOGISTICS TRUST	0.00%	International equities	Singapore
PFIZER INC 2.55% DUE 05-28-2040	0.00%	International fixed interest	United States
FOX CORP COM USD0.01 CL B	0.00%	International equities	United States
FIRSTSERVICE CORP COM NPV	0.00%	International equities	Canada
IRON MTN INC NEW COM NPV	0.00%	International equities	United States
4.875 REPUBLIC OF TURKEY 09-OCT-2026	0.00%	International fixed interest	Turkey
SCHINDLER-HLDG AG REG	0.00%	International equities	Switzerland
MEDIBANK PRIVATE LTD COMMON STOCK	0.00%	International equities	AUSTRALIA
ORPEA SA	0.00%	International equities	France
Industrial / Logistics 130	0.00%	Unlisted property	Australia
WILLIAM MORRISON SUPERMARKETS PLC	0.00%	International equities	United Kingdom
FNMA POOL #MA0878 4% DUE 10-01-2031 REG	0.00%	International fixed interest	United States
Industrial / Logistics 185	0.00%	Unlisted property	Australia
NORTHLAND POWER INC	0.00%	International equities	Canada
CARLYLE GROUP INC	0.00%	International equities	United States
SCOR SE	0.00%	International equities	France
KNIGHT SWIFT TRANS CL A COM STK	0.00%	International equities	United States
FNMA POOL #AB5890 3% DUE 08-01-2027 BEO	0.00%	International fixed interest	United States
EMMI AG	0.00%	International equities	Switzerland

Industrial / Logistics 186	0.00% Unlisted property	Australia
IBIDEN CO LTD	0.00% International equities	Japan
SG HOLDINGS CO LTD	0.00% International equities	Japan
KEISEI ELECTRIC RAILWAY CO	0.00% International equities	Japan
CITIGROUP INC 3.142% 01-24-2023	0.00% International fixed interest	United States
AMERCO INC	0.00% International equities	United States
TELE2 AB	0.00% International equities	Sweden
TRADEWEB MARKETS INC	0.00% International equities	United States
2.375 SK HYNIX INC 19-JAN-2031	0.00% International fixed interest	Korea Republic of
Industrial / Logistics 187	0.00% Unlisted property	Australia
SEALED AIR CORP	0.00% International equities	United States
ROLLINS INC COM USD1	0.00% International equities	United States
TIANJIN ZHONGHUAN SEMICONDUCTOR CO LTD	0.00% International equities	China
5.000 BANGKOK BANK PCL/HK (PERP)	0.00% International fixed interest	Thailand
ASSURANT INC	0.00% International equities	United States
IONIS PHARMACEUTIC COM USD0.001	0.00% International equities	United States
SANTEN PHARMACEUTICAL CO	0.00% International equities	Japan
CARL ZEISS MEDITEC NPV	0.00% International equities	Germany
PHOENIX GP HLDGS ORD	0.00% International equities	United Kingdom
YOKOHAMA REITO CO LTD	0.00% International equities	Japan
AIRBNB INC	0.00% International equities	United States
4.700 OJSC NOVO(STEEL FUNDING) 30-MAY-20	0.00% International fixed interest	Russia
ZHONGMIN BAIHUI RETAIL GROUP LTD	0.00% International equities	Singapore
MEDIOBANCA BANCA DI ITL	0.00% International equities	Italy
HOCHTIEF AG	0.00% International equities	Germany
DAVITA INC	0.00% International equities	United States
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
4.250 TOWER BERSAMA INFRASTRUC 21-JAN-20	0.00% International fixed interest	Indonesia
MAPLETREE COMMERIC UNITS	0.00% International equities	Singapore
BAYERISCHE MOTOREN WERKE-PFD	0.00% International equities	Germany
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00% International equities	Singapore
YAMAHA GOLD INC	0.00% International equities	Canada
GLP JREIT REIT	0.00% International equities	Japan
SECURITAS AB SEK2 'B'	0.00% International equities	Sweden
DELTA AIR LINES INC	0.00% International equities	United States
FxForward EUR/USD 20210406 1.201975	0.00% International fixed interest	United States
ZHEJIANG CHINT ELECTRICS CO LTD	0.00% International equities	China
JSR CORP	0.00% International equities	Japan
1.400 PT PERTAMINA (PERSERO) 09-FEB-2026	0.00% International fixed interest	Indonesia
Payable/Receivable EUR	0.00% International equities	EU EUROPEAN UNIO
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
TELECOM ITALIA SPA	0.00% International equities	Italy
Industrial / Logistics 136	0.00% Unlisted property	Australia
KYOWA KIRIN CO LTD	0.00% International equities	Japan
6.125 SHIMAO GROUP HLDGS LTD 21-FEB-2024	0.00% International fixed interest	China
ORIX JREIT INC	0.00% International equities	Japan
GNMA POOL #MA3378 4.5% 01-20-2046 BEO	0.00% International fixed interest	United States
UNITED MIZRAHI BANK LIMITED	0.00% International equities	Israel
Energy16	0.00% Other*	US
YAIZU SUISANKAGAKU INDUSTRY CO LTD	0.00% International equities	Japan
RITCHIE BROS AUCTIONEERS	0.00% International equities	Canada
REA GROUP LTD	0.00% International equities	Australia
KURARAY CO Y50	0.00% International equities	Japan
ZHENGZHOU YUTONG BUS CO LTD ORD SHS A	0.00% International equities	China
Industrial / Logistics 188	0.00% Unlisted property	Australia
BLACKBERRY LTD NPV	0.00% International equities	Canada
AMINO TECHNOLOGIES PLC	0.00% International equities	United Kingdom
KIMURA UNITY CO LTD	0.00% International equities	Japan
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
Swedish Krona	0.00% International fixed interest	Cash and other instr
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
BROOKFIELD RENEWA.CLASS A SUB VOTING SHARES	0.00% International equities	Canada
Industrial / Logistics 189	0.00% Unlisted property	Australia
Industrial / Logistics 190	0.00% Unlisted property	Australia
HAKUHODO DY HOLDING INC	0.00% International equities	Japan
BROTHER INDUSTRIES LTD	0.00% International equities	Japan
CCL INDUSTRIES INC	0.00% International equities	Canada
AVEVA GROUP PLC	0.00% International equities	United Kingdom
4.625 TRANSELEC SA 26-JUL-2023	0.00% International fixed interest	Chile
SEIBU HOLDINGS INC	0.00% International equities	Japan
WTB FINANCIAL CORP	0.00% International equities	United States
L E LUNDBERGFORETAGEN AB - B SHARES	0.00% International equities	Sweden
Industrial / Logistics 191	0.00% Unlisted property	Australia
FUT JUN 21 CBT ULT TNOTE	0.00% International fixed interest	United States
ROHM CO LTD	0.00% International equities	Japan
ILS BNP PARIBAS A/C	0.00% International equities	Israel
CAPCOM CO LTD NPV TEMP	0.00% International equities	Japan
RATIONAL AG	0.00% International equities	Germany

NITTO FUJI FLOUR MILLING CO LTD	0.00%	International equities	Japan
UOL GROUP LIMITED	0.00%	International equities	Singapore
DJ EUR ST50 2106 FU	0.00%	International equities	Residual Europe
BOURBON CORP	0.00%	International equities	Japan
HURXLEY CORP	0.00%	International equities	Japan
Industrial / Logistics 192	0.00%	Unlisted property	Australia
5.250 REPUBLIC OF TURKEY 13-MAR-2030	0.00%	International fixed interest	Turkey
YAKO CO LTD	0.00%	International equities	Japan
DEMANT A S	0.00%	International equities	Denmark
SUMITOMO DAINIPPON PHARMA CO LTD	0.00%	International equities	Japan
JERONIMO MARTINS SGPS SA	0.00%	International equities	Portugal
HEIWADO CO LTD	0.00%	International equities	Japan
WENDEL INVESTISSEMENT	0.00%	International equities	France
Office 43	0.00%	Unlisted property	Australia
mitsui chemicals inc	0.00%	International equities	Japan
CANADIAN UTILITIES LTD A	0.00%	International equities	Canada
3.250 NEMAK SAB DE CV 15-MAR-2024	0.00%	International fixed interest	Mexico
FEDERAL HOME LN MTG CORP POOL #Q58329 4%09-01-2048 BEO	0.00%	International fixed interest	United States
YAMAZAWA CO LTD	0.00%	International equities	Japan
OTSUKA CORPORATION	0.00%	International equities	Japan
KOBAYASHI PHARMACEUTICAL CO	0.00%	International equities	Japan
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
Industrial / Logistics 140	0.00%	Unlisted property	Australia
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
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
TOKYU FUDOSAN HOLDINGS CORP	0.00%	International equities	Japan
FREDDIE MAC STACR SER 17-DNA3 CL M1 FLTG 03-25-2030	0.00%	International fixed interest	United States
VILLAGE SUPER MARKET INC	0.00%	International equities	United States
NABTESCO CORPORATION	0.00%	International equities	Japan
Industrial / Logistics 134	0.00%	Unlisted property	Australia
GNMA POOL #AD5926 SER 2043 3% DUE 05-15-2043 REG	0.00%	International fixed interest	United States
RIOCAN REAL ESTATE INVESTMENT TRUST	0.00%	International equities	Canada
FUT JUN 21 EURO BUXL BND	0.00%	International fixed interest	Germany
GULF KEYSTONE PETROLEUM LTD	0.00%	International equities	Bermuda
SWIRE PROPERTIES L HKD1	0.00%	International equities	Hong Kong
COVIVIO	0.00%	International equities	France
SEIKO EPSON CORPORATION	0.00%	International equities	Japan
ASM PACIFIC TECHNOLOGY	0.00%	International equities	Cayman Islands
5.450 ABJA INVESTMENT CO 24-JAN-2028	0.00%	International fixed interest	India
HAMAMATSU PHOTONICS KK	0.00%	International equities	Japan
DORIC NIMROD AIR TWO LTD	0.00%	International equities	Guernsey
HULIC CO LTD	0.00%	International equities	Japan
JD SPORTS FASHION ORD	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
2.125 UNITED MEXICAN STATES 25-OCT-2051	0.00%	International fixed interest	Mexico
XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD	0.00%	International equities	China
HINO MOTORS LTD	0.00%	International equities	Japan
ISUZU MOTORS JPY50	0.00%	International equities	Japan
Industrial / Logistics 198	0.00%	Unlisted property	Australia
KURJITA WATER INDUSTRIES	0.00%	International equities	Japan
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 Monetary
MAZDA MOTOR CORP Y50	0.00%	International equities	Japan
ITOCHU-SHOKUJIN CO LTD	0.00%	International equities	Japan
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
TELECOM ITALIA	0.00%	International equities	Italy
VALOR HOLDINGS CO LTD	0.00%	International equities	Japan
mitsubishi hc capital inc	0.00%	International equities	Japan
HARBORONE BANCORP COM USD0.01	0.00%	International equities	United States
Industrial / Logistics 199	0.00%	Unlisted property	Australia
NOMURA REAL ESTATE HOLDINGS INC	0.00%	International equities	Japan
POLA ORBIS HLDG IN	0.00%	International equities	Japan
SCHIBSTED ASA	0.00%	International equities	Norway
TOYO SUISAN KAISHA	0.00%	International equities	Japan
6.625 MILLICOM INTL CELLULAR 15-OCT-2026	0.00%	International fixed interest	Colombia
RESONA HOLDINGS INC	0.00%	International equities	Japan
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
SHANGHAI ELECTRIC GROUP INC	0.00%	International equities	China
KEIHAN HOLDINGS CO LTD	0.00%	International equities	Japan
Office 44	0.00%	Unlisted property	Australia
DAIWA SECURITIES GROUP INC.	0.00%	International equities	Japan
S B FOODS INC	0.00%	International equities	Japan
BONGRAIN	0.00%	International equities	France
IGM FINANCIAL INC	0.00%	International equities	Canada
HITACHI METALS LTD	0.00%	International equities	Japan
SEK BNP PARIBAS A/C	0.00%	International equities	Sweden
NOK BNP PARIBAS A/C	0.00%	International equities	Norway
COLRUYT NV	0.00%	International equities	Belgium

JAPAN POST BANK CO LTD	0.00% International equities	Japan
Industrial / Logistics 148	0.00% Unlisted property	Australia
New Israeli shekel	0.00% International fixed interest	
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
TOHO CO LTD JPY	0.00% International equities	Japan
MIURA CO LTD	0.00% International equities	Japan
DAIWA HOUSE REIT I REIT	0.00% International equities	Japan
MPLX LP 4% 03-15-2028	0.00% International fixed interest	United States
Industrial / Logistics 150	0.00% Unlisted property	Australia
NAGASE BROTHERS INC	0.00% International equities	Japan
KANSAI PAINT CO LTD	0.00% International equities	Japan
HITACHI CONSTRUCTION MACHINE	0.00% International equities	Japan
FASTIGHETS AB BALDER B SHRS	0.00% International equities	Sweden
PROVIDENT FINANCIAL HOLDINGS INC	0.00% International equities	United States
ELIA GROUP SA/NV	0.00% International equities	Belgium
AOKI SUPER CO LTD NPV	0.00% International equities	Japan
Industrial / Logistics 152	0.00% Unlisted property	Australia
Industrial / Logistics 139	0.00% Unlisted property	Australia
Industrial / Logistics 200	0.00% Unlisted property	Australia
KANEMI CO LTD	0.00% International equities	Japan
INVESTMENT AB LATOUR	0.00% International equities	Sweden
SUZUKEN CO LTD	0.00% International equities	Japan
DIASORIN SPA	0.00% International equities	Italy
SES FDR	0.00% International equities	Luxembourg
HIROSE ELECTRIC JPY	0.00% International equities	Japan
INFRASTRUTTURE WIR NPV	0.00% International equities	Italy
SAMSUNG LIFE INSUR	0.00% International equities	Korea
FNMA POOL #AW7132 4% 10-01-2044 BEO	0.00% International fixed interest	United States
GREAT EASTERN HOLDINGS LTD	0.00% International equities	Singapore
NIPPON SANSO HOLDINGS CORP	0.00% International equities	Japan
SPAREBANKEN MORE	0.00% International equities	Norway
Social8	0.00% Other*	Australia
Industrial / Logistics 201	0.00% Unlisted property	Australia
TOHOKU ELECTRIC POWER JPY	0.00% International equities	Japan
DAIRY FARM INTL HLDG	0.00% International equities	Bermuda
SEB SA	0.00% International equities	France
Social9	0.00% Other*	Australia
MXN BNP PARIBAS A/C	0.00% International equities	Mexico
AMERICAN WTR CAP CORP 3.45% DUE 05-01-2050	0.00% International fixed interest	United States
NIPPON SHINYAKU CO LTD	0.00% International equities	Japan
CK INFRASTRUCTURE	0.00% International equities	Bermuda
LIU CHONG HING INVESTMENT	0.00% International equities	Hong Kong
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
NIPPON BS BROADCASTING CORP	0.00% International equities	Japan
OCEAN WILSONS HOLDINGS LTD	0.00% International equities	Bermuda
AIR CANADA VAR VTG SHS NPV	0.00% International equities	Canada
PARIS MIKI HOLDINGS INC	0.00% International equities	Japan
ADEVINTA ASA NOK0.2	0.00% International equities	Norway
QUEBECOR INC CLASS B SUB VTG NPV	0.00% International equities	Canada
ATCO LTD	0.00% International equities	Canada
CITIGROUP INC NEW 2.312% DUE 11-04-2022	0.00% International fixed interest	United States
GUOXUAN HIGH TECH CO LTD	0.00% International equities	China
TELEFONICA DEUTSCHLAND HOLDING AG	0.00% International equities	Germany
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED SETTLEM	0.00% International equities	Australia
EMS CHEMIE HLDS REG	0.00% International equities	Switzerland
H LUNDBECK A/S	0.00% International equities	Denmark
SWEDEN(KINGDOM OF) 0.5% SNR 24/11/2045 SEK5000	0.00% International fixed interest	Sweden
SOHGO SECURITY SERVICE CO LTD	0.00% International equities	Japan
YAMADA DENKI CO	0.00% International equities	Japan
5.750 TURKCELL ILETISIM HIZMET 15-OCT-20	0.00% International fixed interest	Turkey
DAIOHS CORP	0.00% International equities	Japan
Industrial / Logistics 202	0.00% Unlisted property	Australia
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
Industrial / Logistics 203	0.00% Unlisted property	Australia
PEPTIDREAM INC NPV	0.00% International equities	Japan
Industrial / Logistics 163	0.00% Unlisted property	Australia
CHOSHIMARU CO LTD	0.00% International equities	Japan
KAKAKU.COM INC	0.00% International equities	Japan
MERCARI INC	0.00% International equities	Japan
KEIKYU CORP	0.00% International equities	Japan
HARMONIC DRIVE SYSTEMS INC	0.00% International equities	Japan
ALFRESA HOLDINGS CORP	0.00% International equities	Japan
TOSOH CORPORATION	0.00% International equities	Japan
AMP LIMITED	0.00% International equities	Australia
4.250 ADANI TRANSMISSION LTD 21-MAY-2036	0.00% International fixed interest	India
TMX GROUP LTD COM NPV	0.00% International equities	Canada
JDE PEETS BV	0.00% International equities	Netherlands
FxForward EUR/USD 20210406 1.190654	0.00% International fixed interest	United States
SONGWON INDUSTRIAL CO LTD	0.00% International equities	Korea
SHENG SIONG GROUP LTD	0.00% International equities	Singapore
CLARIANT AG REG	0.00% International equities	Switzerland
Renewable Energy24	0.00% Other*	US
YAMAZAKI BAKING JP50	0.00% International equities	Japan

ITOCHU TECHNO SOLUTIONS CORP	0.00%	International equities	Japan
NH FOODS LTD	0.00%	International equities	Japan
1.862 REPUBLIC OF PERU 01-DEC-2032	0.00%	International fixed interest	Peru
Payable/Receivable GBP	0.00%	International equities	UNITED KINGDOM
ROCKWOOL INTERNATIONAL A/S	0.00%	International equities	Denmark
DAIREI CO LTD	0.00%	International equities	Japan
Industrial / Logistics 166	0.00%	Unlisted property	Australia
ORSERO SPA	0.00%	International equities	Italy
IPSEN PROMESSES SA	0.00%	International equities	France
Industrial / Logistics 204	0.00%	Unlisted property	Australia
Industrial / Logistics 205	0.00%	Unlisted property	Australia
YAMAHA MOTOR CO	0.00%	International equities	Japan
HAGOROMO FOODS CORP	0.00%	International equities	Japan
NAGOYA RAILROAD CO LTD	0.00%	International equities	Japan
FNMA POOL #MA0668 4.5% 03-01-2031 BEO	0.00%	International fixed interest	United States
MVV ENERGIE AG	0.00%	International equities	Germany
ABBVIE INC 4.25% DUE 11-21-2049 REG	0.00%	International fixed interest	United States
HONG KONG FERRY HOLDINGS CO LTD	0.00%	International equities	Hong Kong
ORION OYJ	0.00%	International equities	Finland
Industrial / Logistics 206	0.00%	Unlisted property	Australia
Industrial / Logistics 207	0.00%	Unlisted property	Australia
OKINAWA CELLULAR TELEPHONE CO	0.00%	International equities	Japan
Industrial / Logistics 208	0.00%	Unlisted property	Australia
KRW BNP PARIBAS A/C	0.00%	International equities	Korea
PIGEON CORP	0.00%	International equities	Japan
Industrial / Logistics 209	0.00%	Unlisted property	Australia
WESTLAKE 3.5% DUE 01-16-2024	0.00%	International fixed interest	United States
Industrial / Logistics 162	0.00%	Unlisted property	Australia
NIPPON CORP	0.00%	International equities	Japan
CSC SUGAR 2110 FU	0.00%	Commodities	United States
AMPLIFON SPA	0.00%	International equities	Italy
SQUARE ENIX HOLDINGS CO LTD	0.00%	International equities	Japan
GNMA POOL #AD1383 SER 2043 3% DUE 04-15-2043 REG	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
NEMETSCHEK AG	0.00%	International equities	Germany
Industrial / Logistics 171	0.00%	Unlisted property	Australia
BEIJING SINNET TECHNOLOGY CO LTD	0.00%	International equities	China
FxForward EUR/USD 20210406 1.207385	0.00%	International fixed interest	United States
KOBE BUSSAN CO LTD	0.00%	International equities	Japan
Income Due - ZAR	0.00%	International equities	South Africa
FxForward EUR/USD 20210406 1.206121	0.00%	International fixed interest	United States
HENGTONG OPTIC ELECTRIC CO LTD	0.00%	International equities	China
Payable/Receivable BDT	0.00%	International equities	BANGLADESH
AVOLON HLDGS FDG 3.625% DUE 05-01-2022	0.00%	International fixed interest	Ireland
TURKIYE GARANTI BANKASI	0.00%	International equities	Turkey
WELCIA HOLDINGS CO LTD	0.00%	International equities	Japan
ECUADOR(REP OF) 0% SNR 31/07/2030 USD1000	0.00%	International fixed interest	Ecuador
CALBEE INC NPV	0.00%	International equities	Japan
ASIA OPTICAL CO INC	0.00%	International equities	Taiwan
ARAYA INDUSTRIAL CO LTD	0.00%	International equities	Japan
Social10	0.00%	Other*	Canada
GRAUBUNDNER KANTOALBANK PAR SHS	0.00%	International equities	Switzerland
ORACLE CORPORATION JAPAN	0.00%	International equities	Japan
BIOFERMIN PHARMACEUTICAL CO LTD	0.00%	International equities	Japan
FxForward EUR/USD 20210406 1.194569	0.00%	International fixed interest	United States
Income Due - THB	0.00%	International equities	Thailand
6.000 RAIFFEISEN BANK INTL 16-OCT-2023	0.00%	International fixed interest	Austria
REGIS RESOURCES LTD	0.00%	International equities	Australia
HIMARAYA CO LTD	0.00%	International equities	Japan
HOKKAIDO COCA COLA BOTTLING CO LTD	0.00%	International equities	Japan
STAR GAS PARTNERS LP	0.00%	International equities	United States
CHINA BIOLOGIC PR COM USD	0.00%	International equities	Cayman Islands
2.750 MONDELEZ INTERNATIONAL 13-APR-2030	0.00%	International fixed interest	United States
7ROAD HOLDINGS LTD	0.00%	International equities	Cayman Islands
PROGRESS SOFTWARE CORPORATION	0.00%	International equities	United States
HEIAN CEREMONY SERVICE CO LTD	0.00%	International equities	Japan
Retail 37	0.00%	Unlisted property	Australia
384637798 IRS BNZ NZD 270323 RFXD 0.475 PFLT 3ZBSW	0.00%	New Zealand fixed interest	New Zealand
HYUNDAI AUTOEVER CORP	0.00%	International equities	Korea
Income Due - EUR	0.00%	International equities	Residual Europe
Industrial / Logistics 210	0.00%	Unlisted property	Australia
EAST GROUP CO LTD	0.00%	International equities	China
OCEAN SYSTEM CORP	0.00%	International equities	Japan
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
WARTECK INVEST AG	0.00%	International equities	Switzerland
Industrial / Logistics 211	0.00%	Unlisted property	Australia
HIGHLIGHT COMMUNICATIONS AG	0.00%	International equities	Switzerland
WYNNSTAY GROUP PLC	0.00%	International equities	United Kingdom
HYPOTHEKARBANK LENZBURG AG	0.00%	International equities	Switzerland
GENUS PLC	0.00%	International equities	United Kingdom
CBT BEAN MEAL 2105 F	0.00%	Commodities	United States
WING TAI PROPERTIES LTD	0.00%	International equities	Bermuda
NETO ME HOLDINGS LTD	0.00%	International equities	Israel
Payable/Receivable SEK	0.00%	International equities	SWEDEN
Social11	0.00%	Other*	Canada
BANKFINANCIAL CORP	0.00%	International equities	United States
Industrial / Logistics 193	0.00%	Unlisted property	Australia
GAME CARD JOYCO HOLDINGS INC	0.00%	International equities	Japan

NIHON CHOUZAI CO LTD
Industrial / Logistics 212
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DE PARIS ET D LLE
Industrial / Logistics 197
WING ON CO INTERNATIONAL LTD
HONG LEONG FINANCE LTD
PLAZZA IMMOBILIEN AG
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DU LANGUEDOC SC
GNMA POOL #693518 SER 2038 5.5% DUE 07-15-2038 BEO
GNMA POOL #644862 5.5% 06-15-2035 BEO
Income Due - ILS
IRS250323 IRS ANZ NZD 250323 RFXD 0.473 PFLT 3ZBSW
BASELLANDSCHAFTLICHE KANTONALBANK
Income Due - IDR
ROLLS ROYCE HLDGS ORD GBP 0.001 C
INDIAN RUPEE
DORIC NIMROD AIR THREE LTD
Australian Dollar Custodial Account – MMF Australian Direct Property Fund
KENYAN SHILLING
MITSUBISHI GAS CHEMICAL CO
AEVIS VICTORIA SA
NIK225 SGX 2106 FUT
MYR BNP PARIBAS A/C
Brevan Howard
SGD BNP PARIBAS A/C
Industrial / Logistics 213
SHEPHERD NEAME LTD
Payable/Receivable CAD
MAMMY MART CORP
CVS HEALTH CORP 5.05% DUE 03-25-2048
OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBC
LME ZINC 2106 FUT
COMPUTERSHARE LTD PLACEMENT
FAURECIA SE EUR7
WESTPAC
HANG MINI 2104 FUT
TELUS CORP COM (NON CANADIAN
SCHLOSS WACHENHEIM AG
CUMBERLAND PHARMACEUTICALS INC
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042
DAMARTEX SA
LME ALUM HG 2105 FUT
Norwegian krone
YEONG GUAN ENERGY TECHNOLOGY GROUP CO LTD
GMO
AEON CREDIT SERVICES (ASIA) COMPANY LIM
PALIBURG HOLDINGS LTD
NAAC REPERFORMING 2004-R1 REMIC PASSTRUCTF CL 144A A1 6.5 DUE 03-25-2034
Payable/Receivable AUD
Taconic
PVTPL PARK AEROSPACE HLDGS 5.25% 08-15-2022
ENTERGY LA LLC 1.6% DUE 12-15-2030
HON KWOK LAND INVESTMENT COMPANY LIMITED
Elementum
HUF BNP PARIBAS A/C
OUG HOLDINGS INC
FUT JUN 21 EURX EUR-BUND
LCH_IRS MSNYUS33 06/05/2025 HKD P 3MHIBOR / R 0.875% 3210088317
EBIQUITY PLC
Retail 38
Crabel
FEDERAL NATL MTG ASSN GTD MTG POOL #A16588 4% DUE 07-01-2026 BEO
Industrial / Logistics 215
FxForward EUR/USD 20210406 1.201141
Payable/Receivable NZD
Man
GNMA POOL #634399 5.5% 10-15-2034 BEO
ESC MNLEHMAN BRTHRS HLDGRR 5.250 D011207M020612GL ESCROW
SAMSE SA
Engadine
CZK BNP PARIBAS A/C
Income Due - PHP
Greenvale
GSA
Payable/Receivable NOK
OBERBANK AG
Tiger Eye
UNISYS CORP
Payable/Receivable TWD
NAVIOS MARTITIME PARTNERS LP
FUT PUT APR 21 CME MINIS&PW3 3330
BEST WORLD INTERNATIONAL LTD COMMON STOCK
Payable/Receivable CHF
Capula
CLP BNP PARIBAS
WYNYARD GROUP LTD TEMP
Industrial / Logistics 214
FUT JUN 21 EURX EUR-BOBL
Income Due - NOK

0.00% International equities Japan
0.00% Unlisted property Australia
0.00% International equities France
0.00% Unlisted property Australia
0.00% International equities Bermuda
0.00% International equities Singapore
0.00% International equities Switzerland
0.00% International equities France
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International equities Israel
0.00% New Zealand fixed interest New Zealand
0.00% International equities Switzerland
0.00% International equities Indonesia
0.00% International equities United Kingdom
0.00% International equities INDIA
0.00% International equities Guernsey
0.00% Unlisted property Australia
0.00% International equities KENYA
0.00% International equities Japan
0.00% International equities Switzerland
0.00% International equities Singapore
0.00% International equities Malaysia
0.00% Other* Ireland
0.00% International equities Singapore
0.00% Unlisted property Australia
0.00% International equities United Kingdom
0.00% International equities CANADA
0.00% International equities Japan
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% Commodities United States
0.00% International equities Australia
0.00% International equities France
0.00% Cash and cash equivalents New Zealand
0.00% International equities Hong Kong
0.00% International equities CANADA
0.00% International equities Germany
0.00% International equities United States
0.00% International fixed interest United States
0.00% International equities France
0.00% Commodities United States
0.00% International fixed interest Cayman Islands
0.00% Other* Ireland
0.00% International equities Hong Kong
0.00% International equities Bermuda
0.00% International fixed interest United States
0.00% International equities AUSTRALIA
0.00% Other* Ireland
0.00% International fixed interest Ireland
0.00% International fixed interest United States
0.00% International equities Hong Kong
0.00% Other* Ireland
0.00% International equities Hungary
0.00% International equities Japan
0.00% International fixed interest Germany
0.00% International fixed interest Hong Kong
0.00% International equities United Kingdom
0.00% Unlisted property Australia
0.00% Other* Ireland
0.00% International fixed interest United States
0.00% Unlisted property Australia
0.00% International fixed interest United States
0.00% International equities NEW ZEALAND
0.00% Other* Ireland
0.00% International fixed interest United States
0.00% International fixed interest United States
0.00% International equities France
0.00% Other* Ireland
0.00% International equities Czech Republic
0.00% International equities Philippines
0.00% Other* Ireland
0.00% Other* Ireland
0.00% International equities NORWAY
0.00% International equities Austria
0.00% Other* Ireland
0.00% International equities United States
0.00% International equities TAIWAN
0.00% International equities Marshall Islands
0.00% International fixed interest United States
0.00% International equities SINGAPORE
0.00% International equities SWITZERLAND
0.00% Other* Ireland
0.00% International equities Chile
0.00% Australasian equities New Zealand
0.00% Unlisted property Australia
0.00% International fixed interest Germany
0.00% International equities Norway

IPM	0.00% Other*	Ireland
FUT JUN 21 OSE 10Y JGB	0.00% International fixed interest	Japan
HARVIA OYJ ORD	0.00% International equities	Finland
NEW ZEALAND DOLLAR	0.00% International equities	NEW ZEALAND
KC WHEAT 2107 FUT	0.00% Commodities	United States
LCH_IRS MSNYUS33 04/05/2025 HKD P 3MHIBOR / R 0.86% 3210850902	0.00% International fixed interest	Hong Kong
Payable/Receivable HKD	0.00% International equities	HONG KONG
Payable/Receivable KRW	0.00% International equities	KOREA
SING INVESTMENTS FINANCE LTD	0.00% International equities	Singapore
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
AEON STORES HK CO HKD0.20	0.00% International equities	Hong Kong
FxForward EUR/USD 20210406 1.211872	0.00% International fixed interest	United States
FINABLR PLC	0.00% International equities	United Kingdom
FUT JUN 21 EURX E-SCHATZ	0.00% International fixed interest	Germany
COFFEE C 2112 FUT	0.00% Commodities	United States
REDUCED INPUT TAX CREDIT (RITC) FE	0.00% International fixed interest	Australia
GAS RBOB 2109 FUT	0.00% Commodities	United States
GNMAII POOL #MA6766 SER 2050 3% DUE 07-20-2050 BEO	0.00% International fixed interest	United States
SNAM SPA NPV RTS	0.00% Other*	Italy
GAS RBOB 2107 FUT	0.00% Commodities	United States
JQW PLC ORD NPV	0.00% International equities	Jersey
Income Due - CHF	0.00% International equities	Switzerland
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
Chinese Yuan	0.00% International fixed interest	Cash and other instr
FxForward EUR/USD 20210406 1.176853	0.00% International fixed interest	United States
USDSHAD	0.00% Commodities	United States
CSC SUGAR 2203 FU	0.00% Commodities	United States
FxForward GBP/USD 20210406 1.395524	0.00% International fixed interest	United States
CBT BEAN MEAL 2108 F	0.00% Commodities	United States
FNMA POOL #968064 5% 02-01-2022 BEO	0.00% International fixed interest	United States
HG COPPER 2112 F	0.00% Commodities	United States
NEW ISRAELI SHEQEL	0.00% International equities	ISRAEL
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
FHLMC MULTICLASS FANNIE MAE SER 19-RO6 CLS 2M1 FLTGT RT 09-25-2039	0.00% International fixed interest	United States
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 FHLMC MULTICLASS FLTGT RT SER 19-DNA1 CL M1 01-25-2049	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 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 GOLDENTREE LN OPPORTUNITIES SR 16-12A CL XR VAR RT 07-21-2030	0.00% International fixed interest	Cayman Islands
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 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
ISRACARD LTD COMMON STOCK	0.00% International equities	ISRAEL
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
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 CSFPGB2L 04/02/2021 USD/JPY 102 European 3527406680	0.00% International fixed interest	United States
Cogent Nom Int Csh A	0.00% Cash and cash equivalents	New Zealand
NEW TAIWAN DOLLAR	0.00% International equities	TAIWAN
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
MGM GROWTH PPTYS LLC DUE 03-21-2025 BEO	0.00% International fixed interest	United States
MEXICAN PESO (NEW)	0.00% International equities	MEXICO
FxForward CAD/EUR 20210505 0.676521	0.00% International fixed interest	European Monetary
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	
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	
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 Islands
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 Islands
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
CSECEC 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 Emirates
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 INTRST	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 EUR0.2	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 Antilles
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
CENOVUS 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 Guinea

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 BTPS 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 CREIDT 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	United States
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210433 4.50 GB	0.00% International equities	Australia
BELGIUM (KINGDOM) 280335 5.0 GB	0.00% International equities	Australia
FRANCE REPUBLIC OF GOVERNMENT 250455 4.00 GB	0.00% International equities	Belgium
FEDERAL NATIONAL MORTGAGE ASSOC 150436 5	0.00% International equities	France
FNMA 30YR CONVENTIONAL 150434 5.0 TBA	0.00% International equities	United States
UK TREASURY 071246 4.25 GB	0.00% International equities	United States
MEXICO UNITED MEXICAN STATES GOVERNMENT 030627 7.50 GB	0.00% International equities	United Kingdom
NATIONWIDE BUILDING SOCIETY 280222 4.375 CB	0.00% International equities	Mexico
SINGAPORE REPUBLIC OF GOVERNMENT 010327 3.50 GB	0.00% International equities	United Kingdom
MALAYSIA GOVERNMENT 310527 3.502 GB	0.00% International equities	Singapore
JAPAN GOVERNEMNT OF 201227 2.1 GB	0.00% International equities	Malaysia
FNMA 30YR CONV LOAN 010538 6.0 MBS POOL	0.00% International equities	Japan
CANADA (GOVT OF) 010641 4.0 GB	0.00% International equities	United States
DENMARK KINGDOM 151139 4.5 GB	0.00% International equities	Canada
THAILAND KINGDOM 171221 3.65 GB	0.00% International equities	Denmark
JAPAN GOVERNMENT OF 200339 2.30 GB	0.00% International equities	Thailand
THAILAND KINGDOM OF GOVERNMENT 220629 4.875 GB	0.00% International equities	Japan
NEW JERSEY ST TPK AUTH TPK REV 010140 SF	0.00% International equities	Thailand
ITALY REPUBLIC OF 010940 5.0 GB	0.00% International equities	United States
CALIFORNIA ST 010439 7.55 MB	0.00% International equities	Italy
NOVA SCOTIA PROVINCE OF 010642 4.40 GB	0.00% International equities	United States
SWITZERLAND CONFEDERATION OF GOVERNMENT 250522 2.00 GB	0.00% International equities	Canada
CZECH REPUBLIC GOVERNMENT 290921 3.85 GB	0.00% International equities	Switzerland
FNMA 15 YEAR CONVENTIONAL 010125 4.50 MBS POOL AC7007	0.00% International equities	Czech Republic
POLAND REPUBLIC OF GOVERNMENT 251021 5.75 GB	0.00% International equities	United States
FNMA 30 YEAR CONVENTIONAL 010441 5.00 MBS POOL AI1200	0.00% International equities	Poland
ENTERPRISE PRODS 150222 4.05 CB	0.00% International equities	United States
BELGIUM KINGDOM 280341 4.25 GB	0.00% International equities	United States
FRANCE GOVT OF 250441 4.5 GB	0.00% International equities	Belgium
SINGAPORE REPUBLIC OF GOVERNMENT 010930 2.875 GB	0.00% International equities	France
INNOGY FINANCE BV 060739 6.125 CB	0.00% International equities	Singapore
JAPAN 200340 2.3 GOVT BOND	0.00% International equities	Netherlands
UK TREASURY 071240 4.25 GB	0.00% International equities	Japan
FNMA 30YR CONV LOAN 150439 TBA	0.00% International equities	United Kingdom
CANADA GOVERNMENT 011245 3.50 GB	0.00% International equities	United States
	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 Islands
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 Islands
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 Islands
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 Emirate
BECTON DICKINSON EURO FINANCE SARL 120236 1.213 CB	0.00% International equities	Luxembourg
SPAIN KINGDOM 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 POLIENNALI 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
JPMORGANCDCCPMARGIN	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 Europe
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 YEAE 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 CONVENTIONL 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
JPMORGANNOKCCPMARGIN	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 IAL
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
99D0ISQS8 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 PFLT 3ZBSW	0.00%	International equities	New Zealand
99D0M8M45 CCP LONG IRS JPM CAD 160626RFXD0.96875PFLT3CDOR	0.00%	International equities	Canada
99D0M8O27 CCP LONG IRS JPM CAD 160631 RFXD1.34375PFLT3CDOR	0.00%	International equities	Canada
99D0LE3X0 CCP LONG IRS JPM AUD 150326 RFXD 0.5625 PFLT 6BSW	0.00%	International equities	Australia
99D0NDYG3 CCP SHORT IRS JPM SEK 150931 RFLT3MSEK PFXD0.84375	0.00%	International equities	Sweden
99D0NJCIO 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
99D0N5TB7 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 RFLT6JPLIPFX -0.03125	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
99D0LQVQ2 CCP SHORT IRS JPM GBP 180331 RFLT 6GBLI PFXD0.59375	0.00%	International equities	United Kingdom
99D0IYQN7 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 3MSEK PFXD0.15625	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 MORTAGE 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 V6 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
UROPAC 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 SERVICES 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 Republic
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 CHARTERE 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
QNB FINANCE LTD 120227 2.75 CB	0.00% International equities	Cayman Islands
UNITED KINGDOM OF GREAT BRITAIN NORTHERN IRE 221030 0.375 CB	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
ASAHI 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 Emirate
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 Kingdom
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
Z91ZC0HYO 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 FINANCIERINGSMAATSCHAPPIJ 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 WTI CRUDE 2105 FU	0.00%	Commodities	United States
NYM WTI CRUDE 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 QJ 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 Y1 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 MORTAGE 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
ZOTIS 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 BNK2 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 AS 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 MORTAGE 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
ASSTEAD 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 06OA19 CL A1 200247 ABS	0.00%	International equities	United States
PETROLEOS 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 Republic
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 STACR 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 CLASS5 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 Republic
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	United States
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 HQA1 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	United States
DENMARK KINGDOM OF GOVERNMENT 151125 1.75 GB	0.00%	International equities	Cayman Islands
JPMORGAN CHASE AND CO 130531 2.956 CB	0.00%	International equities	Denmark
BNP PARIBAS SA 250869 4.625 CB	0.00%	International equities	United States
BRISTOL MYERS SQUIBB CO 260729 3.40 CB	0.00%	International equities	France
PETROBRAS GLOBAL FINANCE BV 030131 5.60 CB	0.00%	International equities	United States
WESTPAC BANKING CORP 161140 2.963 CB	0.00%	International equities	Netherlands
BRISTOL MYERS SQUIBB CO 131150 2.55 CB	0.00%	International equities	Australia
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	United States
CWALT INC COUNTRYWIDE ALTERNAT SE 06 0A10 CL 4A1 250846 ABS	0.00%	International equities	France
ITALY REPUBLIC OF GOVT 010332 1.65 GB	0.00%	International equities	United States
FEDERAL NATIONAL MORTGAGE SERIES 15 C02 CLASS 2M2 260525 ABS	0.00%	International equities	Italy
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	United States
URUGUAY ORIENTAL REPUBLIC OF GOVT 271027 4.375 GB	0.00%	International equities	Austria
CANADA GOVERNMENT 010626 1.50 GB	0.00%	International equities	Uruguay
FANNIE MAE CONNECTICUT AVENUE SE 16 C01 CL 1M2 250828 ABS	0.00%	International equities	Canada
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	United States
BELGIUM KINGDOM OF GOVERNMENT 220626 1.00 GB	0.00%	International equities	WEST AFRICA
FREDDIE MAC STACR SER 15 HQA2 CLASS M3 250528 ABS	0.00%	International equities	Belgium
PALMER SQUARE CLO SERIES 18 2A CLASS A1A 160731 ABS	0.00%	International equities	United States
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	Cayman Islands
COLOMBIA REPUBLIC OF GOVERNMENT 250427 3.875 CB	0.00%	International equities	United States
JAPAN GOVERNMENT OF 200347 0.80 GB	0.00%	International equities	Colombia
FANNIE MAE CAS SERIES 16 C06 CLASS 1M2 250429 ABS	0.00%	International equities	Japan
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
99EE839U8 BUY CDS USD 110563 CMB 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 CMB 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 CMB 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 CMBXNABBB-.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 170861CMBX.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 CMB 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
99KG349C9 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
99IF629J0 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 BARC CPI BARC GBP 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 USCPI	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 PFLT CPTFEMU	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 UKRP1 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 PFLTUKRP1	0.00%	International equities	United Kingdom
99MC139B2 CCP LONG CPI BARC USD 010426 RFXD2.496 PFLT USCPI	0.00%	International equities	United States
99JO689C2 CCP SHORT CPI BARC USD 291124 RFLT USCPI PFXD 1.70	0.00%	International equities	United States
99JO689B4 CCP LONG CPI BARC GBP 151124 RFXD 3.381 PFLT UKRP1	0.00%	International equities	United Kingdom
99JP619E0 CCP LONG CPI BARC GBP 151224 RFXD3.420 PFLTUKRP1	0.00%	International equities	United States
99IK699O3 CCP LONG CPI BARC GBP 151228 RFXD 3.665PFLT UKRP1	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 USCPI	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 UKRP1	0.00%	International equities	United Kingdom
99MB769U9 CCP SHORT CPI BARC USD 010431 RFLT USCPI 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-.13 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
99KU479V6 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 051163MBX.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
9902019K3 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 HQA1 CLS M2 250150 ABS	0.00% International equities	United States
FREDDIE MAC SERIES 16 HQA3 CLS M3 260329 ABS	0.00% International equities	United States
FREDDIE MAC SERIES 20 HQA4 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 HQA5 CLASS M2 251150 ABS	0.00% International equities	United States
BARCLAYS GBP MARGIN	0.00% International equities	United Kingdom
GCAT SERIES 20 NQM2 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 MORTG 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 HQA4 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 CCPLONG 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 PFXD0.2429	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	Canada
99MB369M1 CCP LONG IRS BARC USD 240331 RFXD1.69874 PFLT3LIBO	0.00% International equities	United States
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	Residual Europe
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	United States
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	Australia
99KA079R5 CCP SHORT IRS BARC AUD 010440 RFLT 6BBSWFXD1.1685	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	Canada
99KM359J8 CCP LONG IRS BARC CAD 161230 RFXD 1.051 PFLT 3CDOR	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	Japan
99KZ239Y2 CCP SHORT IRS BARC USD 240231 RFLT3LIBO PFXD1.4255	0.00% International equities	United States
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	Japan
99KM359B5 CCP LONG OIS BARC GBP 161230 RFXD 0.201 PFLT SONIA	0.00% International equities	United Kingdom
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	Residual Europe
99KV039W7 CCP LONG IRS BAR USD 080151 RFXD 1.509 PFLT 3LIBO	0.00% International equities	United States
99LA629C2 CCP SHORT IRS BARC CHF 160631 PFXD -0.16 RFLT 6CFL	0.00% International equities	Switzerland
99MB769A3 CCP SHORT IRS BARC USD 050724 RFLT 3LIBO PFXD0.684	0.00% International equities	United States
99LA629E8 CCP LONG IRS BARC AUD 160631 RFXD 1.76 PFLT 6BBSW	0.00% International equities	Australia
99LA629D0 CCP SHORT IRS BARC SEK 160631 RFLT 3MSEK PFXD 0.77	0.00% International equities	Sweden
99LA629G3 CCP LONG IRS BARC NZD 160631 RFXD 1.96 PFLT 3ZBSW	0.00% International equities	New Zealand
99LA629F5 CCP LONG IRS BARC NOK 160631 RFXD 1.2 PFLT 6NIBO	0.00% International equities	Norway
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	Residual Europe
99IY769X8 CCP SHORT IRS BARC EUR 070654 RFLT 6EUBO PFXD1.054	0.00% International equities	Residual Europe
99IZ889P7 CCP LONG IRS BARC USD 050629 RFXD 2.2225 PFLT3LIBO	0.00% International equities	United States
99KF839V6 CCP LONG IRS BARC USD 280637 RFXD 1.168 PFLT 3LIBO	0.00% International equities	United States
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	Australia
99KF569T7 CCP LONG IRS BARC USD 210637 RFXD 1.232 PFLT 3LIBO	0.00% International equities	United States
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	Residual Europe
99KG589O2 CCP LONG IRS BARC USD 030740 RFXD 1.177 PFLT 3LIBO	0.00% International equities	United States
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	Residual Europe
99KM169W9 CCP LONG IRS BARC AUD 161225 RFXD 0.351 PFLT 6BBSW	0.00% International equities	Australia
99KM359E9 CCP LONG IRS BARC EUR 161230 RFXD -0.151 PFLT6EUBO	0.00% International equities	Residual Europe
99KA079A2 CCP SHORT IRS BARC AUD 280340 RFLT 6BBSW PFXD1.445	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 SPWTION 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
99IO549C3 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
HEATING OIL 2107 FUT	0.00%	Commodities	United States
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 Monetary
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
CBT WHEAT 2109 FUT	0.00%	Commodities	United States
GAS RBOB 2105 FUT	0.00%	Commodities	United States
FUT JUN 21 SFE 3Y T-BOND	0.00%	International fixed interest	Australia
ICE BRENT CRD 2106 F	0.00%	Commodities	United States
KC WHEAT 2105 FUT	0.00%	Commodities	United States
CBT WHEAT 2105 FUT	0.00%	Commodities	United States
ICE_CDX MSNYUS33 20/12/2025 BUY ITRAXX EUROPE CROSSOVE TC2M7VJQ1	0.00%	International fixed interest	European Union
FxForward GBP/EUR 20210406 1.166741	0.00%	International fixed interest	European Monetary
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
FUT JUN 21 US 2YR T-NOTE	0.00%	International fixed interest	United States
COFFEE C 2105 FUT	0.00%	Commodities	United States
FxForward EUR/CHF 20210406 1.097882	0.00%	International fixed interest	Switzerland
HG COPPER 2105 F	0.00%	Commodities	United States
FTSE 100 IDX 2106 FU	0.00%	International equities	United Kingdom
LCH_IRS BOFAGB2U 21/06/2024 CAD P 1.71% / R 3MCDOR ARIR220321D5	0.00%	International fixed interest	Canada
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
COTTON NO 2 2107 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
Payable/Receivable INR	0.00%	International equities	INDIA
COFFEE C 2109 FUT	0.00%	Commodities	United States
FxForward EUR/JPY 20210406 128.632380	0.00%	International fixed interest	Japan
Payable/Receivable BRL	0.00%	International equities	BRAZIL
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
CBT WHEAT 2112 FUT	0.00%	Commodities	United States
CCP DUE FROM GOLDMAN SACHS	0.00%	International fixed interest	United States
KC WHEAT 2112 FUT	0.00%	Commodities	United States
CCP DUE TO/FROM MORGAN STANLEY	0.00%	International fixed interest	United States
ICE BRENT CRD 2107 F	0.00%	Commodities	United States
FUT JUN 21 ME 10Y CDN BND	0.00%	International fixed interest	Canada
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
FUT JUN 21 U.S. T-BONDS	0.00%	International fixed interest	United States
NYL MSCI EMER 2106 F	0.00%	International equities	United States
Outstanding Settlement Payments - THB	0.00%	International equities	Thailand
IRS CAD Pay Canada Bankers Rec 0.8023%	0.00%	International fixed interest	Canada

SOC GEN COLLATERAL	0.00%	International equities	United States
FxForward GBP/EUR 20210406 1.155368	0.00%	International fixed interest	European Monetary
JP MORGAN COLAT	0.00%	International equities	United States
OTC DERIVATIVE CASH COLL PAY TO BNP PARIBAS	0.00%	International fixed interest	United States
Outstanding Settlement Payments - ILS	0.00%	International equities	Israel
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAYS BANK PLC	0.00%	International fixed interest	Australia
WC8928409 IRS WBC NZD 161123 RFXD 0.2825 PFLT 3ZBSW	0.00%	New Zealand fixed interest	New Zealand
CDS Buy JGB 2.000 JAPAN (100bp 20-06-20	0.00%	International fixed interest	United Kingdom
Outstanding Settlement Payments - MXN	0.00%	International equities	Mexico
Outstanding Settlement Payments - CLP	0.00%	International equities	Chile
Outstanding Settlement Payments - CAD	0.00%	International equities	Canada
GOLD 100 OZ 2106 FUT	0.00%	Commodities	United States
Outstanding Settlement Payments - ZAR	0.00%	International equities	South Africa
IRS131120 IRS WBC NZD 131123 RFXD 0.20 PFLT 3ZBSW	0.00%	New Zealand fixed interest	New Zealand
Outstanding Settlement Payments - IDR	0.00%	International equities	Indonesia
Outstanding Settlement Payments - PHP	0.00%	International equities	Philippines
OTC DER CASH COLL PAY TO UBSSEC	0.00%	International fixed interest	United States
IRS CAD Pay Canada Bankers Rec 1.6358%	0.00%	International fixed interest	Canada
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO WESTPAC BANKING CORPORATION	0.00%	International fixed interest	Australia
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
ICE_CD_X MSNYUS33 12/20/2025 BUY CDX.NA.HY.35 TC0R71FD1	0.00%	International fixed interest	United States
NATURAL GAS 2109 FUT	0.00%	Commodities	United States
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
IRS GBP Pay ICE LIBOR GBP 6 Rec 0.5718%	0.00%	International fixed interest	United Kingdom
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 1.595% ARIR020321J3	0.00%	International fixed interest	Canada
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO NATIONAL AUSTRALIA BANK LIMITED	0.00%	International fixed interest	Australia
NATURAL GAS 2110 FUT	0.00%	Commodities	United States
ICE_CD_X GOLDUS33 06/20/2026 BUY CDX.NA.IG.36 99D0NIC84	0.00%	International fixed interest	United States
Outstanding Settlement Payments - NZD	0.00%	Australasian equities	New Zealand
Outstanding Settlement Payments - PLN	0.00%	International equities	Poland
LCH_RPI BOFAGB2U 03/03/2041 USD P CPI / R 2.281% ARZC190321G1	0.00%	International fixed interest	United States
LME Futures USD	-0.01%	Commodities	United States
STANDARD CHARTERED C	-0.01%	International equities	United States
IRSJAN214 IRS WBC NZD 300124 RFLT 3ZBSW PFXD 2.1475	-0.01%	New Zealand fixed interest	New Zealand
N CURRENCY 2106 FUT	-0.01%	Commodities	United States
Outstanding Settlement Payments - TWD	-0.01%	International equities	Taiwan
IRS031221 IRS ANZ NZD 031221 RFLT 3ZBSW PFXD 1.139	-0.01%	New Zealand fixed interest	New Zealand
Outstanding Settlement Payments - HKD	-0.01%	Listed property	Hong Kong
MORGAN STANLEY COLAT	-0.01%	International equities	United States
EURO-BUXL 30Y BND XEUR 08-JUN-2021	-0.01%	International fixed interest	Germany
Outstanding Settlement Payments - BRL	-0.01%	International equities	Brazil
IRS171224 IRS ANZ NZD 171224 RFLT 3ZBSW PFXD 1.404	-0.01%	New Zealand fixed interest	New Zealand
Payable/Receivable USD	-0.01%	International equities	UNITED STATES
UBS COLLATERAL A/C	-0.01%	International equities	United States
COMMONWEALTH BANK OF	-0.01%	New Zealand fixed interest	New Zealand
SILVER CMX 2105U FUT	-0.01%	Commodities	United States
Cash	-0.01%	Other*	N/A
MSCI INDIA 2106 F	-0.01%	International equities	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 - KRW	-0.01%	International equities	Korea
Cash / Other	-0.02%	Other*	Ireland
GNMAII POOL #NA 2.0% DUE 05-15-2051 REG	-0.02%	International fixed interest	United States
Outstanding Settlement Payments - JPY	-0.02%	International equities	Japan
Outstanding Settlement Payments - EUR	-0.02%	International fixed interest	Residual Europe
CDS Buy WY 7.125 WEYERHA 100bp 20-12-202	-0.02%	International fixed interest	United Kingdom
NT Passive FX overlay 100% (Unlisted Property Portfolio B)	-0.03%	Unlisted property	New Zealand
Outstanding Settlement Payments - AUD	-0.04%	International equities	Australia
GOVERNMENT NATIONAL MORTGAGE ASSOC 2% 04-15-2051	-0.04%	International fixed interest	United States
EURO-SCHATZ FUT XEUR 08-JUN-2021	-0.04%	International fixed interest	Germany
NT Passive FX overlay 100% (Unlisted Infrastructure Portfolio)	-0.05%	Other*	New Zealand
Outstanding Settlement Payments - USD	-0.06%	International fixed interest	United States
NT Passive FX overlay 139% (Listed Property Portfolio)	-0.08%	Listed property	New Zealand
FX positions	-0.09%	International fixed interest	
NT Passive FX overlay 139% (ZMTHSR)	-0.09%	International equities	New Zealand
EURO-BOBL FUTURE XEUR 08-JUN-2021	-0.13%	International fixed interest	Germany
NT Passive FX overlay 100% (Absolute Return Bond)	-0.13%	International fixed interest	New Zealand
CDX Buy MARKIT CDX.NA.HY.36 06/ 500bp 20	-0.18%	International fixed interest	Germany
US 10YR NOTE (CBT XCBT 21-JUN-2021	-0.19%	International fixed interest	United States
NT Passive FX overlay 100% (Overseas Sovereign Bonds Portfolio)	-0.21%	International fixed interest	New Zealand
NT Passive FX overlay 100% (Global Credit Portfolio)	-0.22%	International fixed interest	New Zealand
SSgA Passive FX overlay 139% (Hedged Overseas Shares Portfolio B)	-0.28%	International equities	New Zealand