Mercer

Mercer Funds
Diversified Funds
Portfolio Holdings

December 2020

welcome to brighter

Mercer Diversified Shares Fund

Australian Shares

Asset Name		
4D MEDICAL LTD	ECOFIBRE LIMITED	OPTHEA LIMITED
A2 MILK COMPANY	ELDERS LTD	ORA BANDA MINING LTD
ABACUS PROPERTY GROUP	ELECTRO OPTIC SYSTEMS HOLDINGS LTD	ORICA LTD
ACCENT GROUP LTD	ELMO SOFTWARE LIMITED	ORIGIN ENERGY LTD
ACROW FORMWORK & CONSTRUCTION SVCS LTD	EMECO HOLDINGS LTD	OROCOBRE LTD
ADAIRS LIMITED	EML PAYMENTS LTD	ORORA LTD
ADBRI LTD	EQT HOLDINGS LIMITED	OSTEOPORE LTD
ADORE BEAUTY GROUP LTD	ESTIA HEALTH LIMITED	OZ MINERALS LTD
AFTERPAY LTD	EURO MANGANESE INC	PACIFIC CURRENT GROUP LTD
AGL ENERGY LTD	EVENT HOSPITALITY AND ENTERTAINMENT	PACT GROUP HOLDINGS LTD
ALCIDION GROUP LIMITED	EVOLUTION MINING LTD	PARADIGM BIOPHARMACEUTICALS LTD
ALKANE RESOURCES LTD	FINEOS CORPORATION	PENDAL GROUP LTD
ALLIANCE AVIATION SERVICES LTD	FISHER & PAYKEL HEALTHCARE CORP LTD	PEOPLE INFRASTRUCTURE LTD
ALS LIMITED	FLEETWOOD LTD	PERENTI GLOBAL LTD
ALTIUM LTD	FLETCHER BUILDING LTD	PERPETUAL LTD
ALUMINA LTD	FLIGHT CENTRE TRAVEL GROUP LTD	PERSEUS MINING LTD
AMA GROUP LTD	FORTESCUE METALS GROUP LTD	PHOSLOCK ENVIRONMENTAL TECHNOLOGIES
AMCOR PLC	FREEDOM FOODS GROUP LIMITED	PILBARA MINERALS LTD
AMERICAN PACIFIC BORATES LTD	FRONTIER DIGITAL VENTURES LIMITED	PINNACLE INVESTMENT MANAGEMENT GRP LTD
AMP LTD	G8 EDUCATION LTD	PLATINUM INVESTMENT MANAGEMENT LTD
AMPOL LTD	GALAXY RESOURCES LTD	POINTSBET HOLDINGS LTD
ANSELL LTD	GDI PROPERTY GROUP	POLYNOVO LIMITED
APA GROUP	GENESIS ENERGY LIMITED	PREMIER INVESTMENTS LTD
APN CONVENIENCE RETAIL REIT	GENETIC SIGNATURES LIMITED	PRO MEDICUS LTD
APPEN LIMITED	GENWORTH MORTGAGE INSRNC AUSTRALIA LTD	PSC INSURANCE LTD
ARB CORPORATION	GOLD ROAD RESOURCES LTD	PUSHPAY HOLDINGS LIMITED
ARDENT LEISURE GROUP	GOODMAN GROUP PTY LTD	PWR HOLDINGS LIMITED
ARENA REIT	GPT GROUP	QANTAS AIRWAYS LTD
ARISTOCRAT LEISURE LTD	GRAINCORP LTD	QBE INSURANCE GROUP LTD
AROA BIOSURGERY LTD	GREENLAND MINERALS LTD	QUBE HOLDINGS LIMITED
ASALEO CARE LIMITED	GROWTHPOINT PROPERTIES AUSTRALIA LTD	RAMELIUS RESOURCES LTD
ASX LTD	GTN LTD	RAMSAY HEALTH CARE LTD
ATLAS ARTERIA	GUD HOLDINGS LTD	REA GROUP LTD
ATOMOS LTD	GWA GROUP LTD	RED 5 LTD
AUB GROUP LTD	HANSEN TECHNOLOGIES LTD	REDCAPE HOTEL GROUP
AUCKLAND INTERNATIONAL AIRPORT LTD	HARVEY NORMAN HOLDINGS LTD	REECE LIMITED
AUDINATE GROUP LIMITED	HEALIUS LTD	REGIS HEALTHCARE LIMITED
AURELIA METALS LTD	HIPAGES GROUP HOLDINGS LTD	REGIS RESOURCES LTD
AURIZON HOLDINGS LTD	HOTEL PROPERTY INVESTMENTS LTD	REJECT SHOP LTD

AUSNET SERVICES LTD	HT&E LTD	RELIANCE WORLDWIDE CORPORATION LIMITED
AUSTAL LTD	HUB24 LTD	RESMED INC
AUSTIN ENGINEERING LTD	HUMM GROUP LTD	RESOLUTE MINING LTD
AUSTRALIA & NEW ZEALAND BNKING GRP LTD	IDP EDUCATION LIMITED	RHIPE LIMITED
AUSTRALIAN AGRICULTURAL COMPANY LTD	IGO LIMITED	RIO TINTO LIMITED
AUSTRALIAN ETHICAL INVESTMENT LTD	ILUKA RESOURCES LTD	RPMGLOBAL HOLDINGS LTD
AUSTRALIAN FINANCE GROUP LTD	IMDEX LTD	RURAL FUNDS GROUP
AUSTRALIAN PHARMACEUTICAL INDUSTRIE	IMMUTEP LIMITED	SANDFIRE RESOURCES LTD
AVENTUS RETAIL PROPERTY FUND	INCITEC PIVOT LTD	SANTOS LTD
AVITA MEDICAL INC	INFOMEDIA LTD	SARACEN MINERAL HOLDINGS LTD
AZURE MINERALS LTD	INFRATIL LTD	SCA PROPERTY GROUP
BABY BUNTING GROUP LIMITED	INGENIA COMMUNITIES GROUP	SCENTRE GROUP
BANK OF QUEENSLAND LTD	INGHAMS GROUP LIMITED	SEALINK TRAVEL GROUP LIMITED
BAPCOR LTD	INSURANCE AUSTRALIA GROUP LTD	SEEK LTD
BARDOC GOLD LTD	INTEGRAL DIAGNOSTICS	SELECT HARVESTS LTD
BEACH ENERGY LTD	INTEGRATED RESEARCH LTD	SENEX ENERGY LTD
BEGA CHEESE LTD	INVOCARE LTD	SERVICE STREAM LIMITED
BELLEVUE GOLD LTD	IONEER LTD	SEVEN GROUP HOLDINGS LTD
BENDIGO AND ADELAIDE BANK LTD	IOOF HOLDINGS LTD	SEZZLE INC
BETMAKERS TECHNOLOGY GROUP LTD	IPH LIMITED	SIGMA HEALTHCARE LIMITED
BHP GROUP LTD	IRESS LIMITED	SILVER LAKE RESOURCES LTD
BINGO INDUSTRIES LIMITED	IRONGATE GROUP	SIMS LIMITED
BLACKMORES LTD	ISIGNTHIS LIMITED	SKY NETWORK TELEVISION LTD
BLUESCOPE STEEL LTD	JAMES HARDIE INDUSTRIES PLC	SKYCITY ENTERTAINMENT GROUP LTD
BORAL LTD	JANUS HENDERSON GROUP PLC	SMARTGROUP CORPORATION LTD
BRAMBLES LTD	JAPARA HEALTHCARE LTD	SONIC HEALTHCARE LTD
BRAVURA SOLUTIONS LTD NEW	JB HI-FI LTD	SOUTH32 LIMITED
BREVILLE GROUP LTD	JOHNS LYNG GROUP LTD	SOUTHERN CROSS MEDIA GROUP LTD
BRICKWORKS LTD	JUMBO INTERACTIVE LTD	SOVEREIGN CLOUD HOLDINGS LTD
BRINKS CO	JUPITER MINES LIMITED	SPARK INFRASTRUCTURE GROUP
BUBS AUSTRALIA LTD	KALIUM LAKES LTD	SPARK NEW ZEALAND LTD
BWP TRUST	KAROON ENERGY LTD	SPEEDCAST INTERNATIONAL LIMITED
BWX LIMITED	KATHMANDU HOLDINGS LTD	SPI 200 MAR21
CALIDUS RESOURCES LTD	KOGAN.COM LTD	SRG GLOBAL LTD
CALIX LTD	LENDLEASE GROUP	SSR MINING INC
CAPRICORN METALS LTD	LIBERTY FINANCIAL GROUP LTD	ST BARBARA LTD
CARNARVON PETROLEUM LTD	LIFESTYLE COMMUNITIES LIMITED	STARPHARMA HOLDINGS LTD
CARSALES.COM LTD	LIMEADE INC	STAVELY MINERALS LIMITED
CASH	LINK ADMINISTRATION HOLDINGS LIMITED	STEADFAST GROUP LIMITED
CASHREWARDS LTD	LOVISA HOLDINGS LIMITED	STOCKLAND CORPORATION LTD
CASTILE RESOURCES LTD	LYNAS RARE EARTHS LIMITED	STRANDLINE RESOURCES LIMITED
CEDAR WOODS PROPERTIES LTD	MAAS GROUP HOLDINGS LTD	SUNCORP GROUP LTD
CENTURIA CAPITAL	MACA LTD	SUPER RETAIL GROUP LIMITED
CENTURIA INDUSTRIAL REIT	MACMAHON HOLDINGS LTD	SUPERLOOP LIMITED
CENTURIA OFFICE REIT	MACQUARIE GROUP LTD	SYDNEY AIRPORT HOLDINGS PTY LTD
CHALICE MINING LTD	MAGELLAN FINANCIAL GROUP LTD	SYNLAIT MILK LTD

CHALLENGER LTD	MARLEY SPOON AG	TABCORP HOLDINGS LTD
CHAMPION IRON LIMITED	MAYNE PHARMA GROUP LTD	TASSAL GROUP LTD
CHARTER HALL GROUP	MCMILLAN SHAKESPEARE LTD	TECHNOLOGYONE LTD
CHARTER HALL LONG WALE REIT	MCPHERSON'S LTD	TELIX PHARMACEUTICALS LIMITED
CHARTER HALL RETAIL REIT	MEDIBANK PRIVATE LIMITED	TELSTRA CORPORATION LTD
CHARTER HALL SOCIAL INFRASTRUCTURE	MEDICAL DEVELOPMENTS INTERNATIONAL LTD	TEMPLE & WEBSTER GROUP LTD
CHORUS LTD	MEGAPORT LTD	THE STAR ENTERTAINMENT GROUP LTD
CIMIC GROUP LIMITED	MESOBLAST LTD	TIETTO MINERALS LTD
CITY CHIC COLLECTIVE	METCASH LTD	TITAN MINERALS LTD
CLASS LIMITED	MINERAL RESOURCES LTD	TPG TELECOM LTD
CLEANAWAY WASTE MANAGEMENT LTD	MIRVAC GROUP	TRANSURBAN GROUP
CLEANSPACE HOLDINGS LTD	MNF GROUP LIMITED	TREASURY WINE ESTATES LTD
CLINUVEL PHARMACEUTICALS LTD	MOELIS AUSTRALIA LTD	TUAS GROUP
CLOVER CORPORATION LTD	MONADELPHOUS GROUP LTD	TYRO PAYMENTS LTD
CLUEY LTD	MONASH IVF GROUP LTD	UNIBAIL-RODAMCO-WESTFIELD
COCA-COLA AMATIL LTD	MONEY3 CORP LTD	UNITED MALT GROUP
COCHLEAR LTD	MONEYME LTD	UNITI GROUP LIMITED
CODAN LTD	MOUNT GIBSON IRON LTD	VEEM LIMITED
COLES GROUP LTD	MYSTATE LTD	VICINITY CENTRES
COLLINS FOODS LTD	NANOSONICS LTD	VICTORY OFFICES LTD
COMMONWEALTH BANK OF AUSTRALIA	NATIONAL AUSTRALIA BANK LTD	VIRGIN MONEY UK PLC
COMPUTERSHARE LTD	NATIONAL STORAGE REIT	VIRTUS HEALTH LIMITED
COOPER ENERGY LTD	NAVIGATOR GLOBAL INVESTMENTS LTD	VISTA GROUP INTERNATIONAL LTD
CORONADO GLOBAL RESOURCES INC	NEARMAP LTD	VITA GROUP LTD
CORPORATE TRAVEL MANAGEMENT LTD	NETWEALTH GROUP LTD	VIVA ENEGRY GROUP LIMITED
COSTA GROUP HOLDINGS LIMITED	NEW HOPE CORPORATION LTD	VMOTO LTD
CREDIT CORP GROUP LTD	NEWCREST MINING LTD	VOCUS GROUP LTD
CROMWELL PROPERTY GROUP	NEWS CORP	WASHINGTON H SOUL PATTINSON & CO LTD
CROWN RESORTS LTD	NEXT SCIENCE LIMITED	WATTLE HEALTH AUSTRALIA LIMITED
CSL LTD	NEXTDC LTD	WAYPOINT REIT
CSR LTD	NIB HOLDINGS LTD	WEBJET LTD
DACIAN GOLD LIMITED	NICK SCALI LTD	WESFARMERS LTD
DATA 3 LIMITED	NICKEL MINES LTD	WEST AFRICAN RESOURCES LTD
DE GREY MINING LTD	NINE ENTERTAINMENT	WESTERN AREAS LIMITED
DECMIL GROUP LTD	NORTHERN STAR RESOURCES LTD	WESTGOLD RESOURCES
DETERRA ROYALTIES LTD	NRW HOLDINGS LTD	WESTPAC BANKING CORP
DEXUS	NUFARM LTD	WHITEHAVEN COAL LTD
DICKER DATA LIMITED	NUIX LTD	WISETECH GLOBAL LIMITED
DOMAIN HOLDINGS AUSTRALIA PTY LTD	NVIDIA CORP	WOODSIDE PETROLEUM LTD
DOMINO'S PIZZA ENTERPRISES LTD	OBJECTIVE CORPORATION LTD	WOOLWORTHS GROUP LTD
DOWNER EDI LTD	OFX GROUP LTD	WORLEY LTD
DUG TECHNOLOGY LTD	OIL SEARCH LTD	XERO LTD
EAGERS AUTOMOTIVE LIMITED	OMNI BRIDGEWAY LTD	ZIP CO LTD
EBOS GROUP LIMITED	ONCOSIL MEDICAL LIMITED	
ECLIPX GROUP LIMITED	OOH MEDIA LIMITED	

Global Shares

Asset Name		
10X GENOMICS INC	FIVE9 INC	OPEN HOUSE CO LTD
1ST SOURCE CORP	FJORDKRAFT HOLDING ASA	OPEN TEXT CORP
21VIANET GROUP INC	FLAGSTAR BANCORP INC	OPKO HEALTH INC
360 DIGITECH INC	FLAT GLASS GROUP CO LTD	OPPENHEIMER HOLDINGS INC
3I GROUP PLC	FLATEXDEGIRO AG	ORACLE CORP
3M CO	FLEETCOR TECHNOLOGIES INC	ORACLE CORP JAPAN
3SBIO INC	FLEXIUM INTERCONNECT INC	ORANGE
888 HOLDINGS PLC	FLIR SYSTEMS INC	O'REILLY AUTOMOTIVE INC
A LIVING SMART CITY SERVICES CO LTD	FLOWERS FOODS INC	ORICA LTD
A. O. SMITH CORP	FLSMIDTH & CO A/S	ORIENT SECURITIES CO LTD
A2 MILK COMPANY	FLUSHING FINANCIAL CORP	ORIENTAL LAND CO LTD
A2A SPA	FLUTTER ENTERTAINMENT	ORIENTAL SHIRAISHI CORP
AALBERTS NV	FMC CORP	ORION ENGINEERED CARBONS SARL
AAREAL BANK AG	FOCUS FINANCIAL PARTNERS INC	ORION OYJ
AB SKF	FOOT LOCKER INC	ORIOR AG
ABB LTD	FORD MOTOR CO	ORIX CORP
ABBOTT LABORATORIES	FORMFACTOR INC	ORIX JREIT INC
ABBVIE INC	FORMOSA ADVANCED TECHNOLOGIES CO LTD	ORKLA ASA
ABC-MART	FORMULA ONE GROUP	ORPEA SA
ABERCROMBIE & FITCH CO	FORMULA SYSTEMS 1985 LTD	ORSTED A/S
ABIOMED INC	FORTERRA PLC	ORTHOFIX MEDICAL INC
ABL BIO INC	FORTINET INC	OSAKA GAS CO LTD
ABN AMRO BANK	FORTIS INC	OSAKA SODA CO LTD
ACCELERON PHARMA INC	FORTIVE CORP	OSB GROUP PLC
ACCELINK TECHNOLOGIES CO LTD	FORTUM OYJ	OSHKOSH CORP
ACCENT GROUP LTD	FORTUNE BRANDS HOME AND SECURITY	OSI SYSTEMS INC
ACCENTURE PLC	FOSCHINI GROUP LTD	OSISKO GOLD ROYALTIES
ACCOR SA	FOSHAN HAITIAN FLAVOURING & FOOD CO	OTIS WORLDWIDE CORP
ACCORDIA GOLF TRUST	FOSSIL GROUP INC	OTSUKA CORP
ACEA SPA	FOX CORP	OTSUKA HOLDINGS CO LTD
ACER INC	FOXSEMICON INTEGRA	OUTSOURCING
ACOM CO LTD	FP	OVERSEA-CHINESE BANKING CORP LTD
ACS ACTIVIDADES	FRANCHISE GROUP INC	OVINTIV INC
ACTIVISION BLIZZARD INC	FRANCO-NEVADA CORP	OWENS & MINOR INC
ACUITY BRANDS INC	FRANKLIN RESOURCES INC	OWENS CORNING
ACUSHNET HOLDINGS CORP	FRANKS INTL NV	OWL ROCK CAPITAL CORP
ADAIRS LIMITED	FRASERS GROUP PLC	OZ MINERALS LTD
ADAPTIMMUNE THERAPEUTICS	FREEPORT-MCMORAN INC	PACCAR INC
ADAPTIVE BIOTECHNOLOGIES CORPORATION	FRENCKEN GROUP LTD	PACIFIC METALS CO LTD
ADCOCK INGRAM HOLDINGS LTD	FRESENIUS MEDICAL CARE AG & CO KGAA	PACIRA BIOSCIENCES INC
ADECCO GROUP AG	FRESENIUS SE & CO KGAA	PACKAGING CORP OF AMERICA
ADEVINTA	FRESNILLO PLC	PADINI HOLDINGS BHD

ADIDAS AG	FRONTDOOR INC	PAGEGROUP PLC
ADIENT PLC	FRONTKEN CORPORATION BHD	PAGERDUTY INC
ADMIRAL GROUP PLC	FTI CONSULTING INC	PAKUWON JATI
ADOBE INC	FTSE 100 MAR21	PALANTIR TECHNOLOGIES INC
ADTRAN INC	FTSE MIB MAR21	PALO ALTO NETWORKS INC
ADV PROCESS SYSTEM(NEW)	FU SHOU YUAN INTERNATIONAL GROUP LTD	PAN AMERICAN SILVER CORP
ADVA OPTICAL NETWORKING SE	FUCHS PETROLUB SE	PAN OCEAN CO LTD
ADVANCE AUTO PARTS INC	FUJI ELECTRIC CO LTD	PAN PACIFIC INTERNATIONAL HOLDINGS
ADVANCED DRAINAGE SYSTEMS INC	FUJI MEDIA HOLDINGS INC	PANASONIC CORP
ADVANCED ENERGY INDUSTRIES INC	FUJICCO	PANDORA A/S
ADVANCED MICRO DEVICES INC	FUJIFILM HOLDINGS CORP	PANIN FINANCIAL TBK PT
ADVANTEST CORP	FUJIMI	PAN-INTERNATIONAL INDUSTRIAL CORP
ADYEN NV	FUJISHOJI	PARADE TECHNOLOGIES LTD
AECI LTD	FUJITSU LTD	PARADOX INTERACTIVE AB
AECON GROUP INC	FUJIYA	PARAGON BANKING GROUP PLC
AEGON NV	FUKUDA DENSHI	PAREX RESOURCES INC
AENA SME S.A.	FUKUOKA FINANCIAL GROUP INC	PARKER HANNIFIN CORP
AEON CO LTD	FULLSHARE HOLDINGS LIMITED	PARKLAND CORP
AEON FANTASY	FURUKAWA ELECTRIC CO LTD	PARQUE ARAUCO SA
AEON FINANCIAL SERVICE CO LTD	FUYAO GLASS INDUSTRY GROUP CO LTD	PARSONS CORPORATION
AEON HOKKAIDO CORP	G5 ENTERTAINMENT AB (PUBL)	PARTNERS GROUP HOLDING AG
AEON MALL CO LTD	GALAPAGOS NV	PARTRON CO LTD
AEON REIT INVESTMENT	GALAXY ENTERTAINMENT GROUP LTD	PATTERSON COMPANIES INC
AERCAP HOLDINGS NV	GALENICA AG	PAX GLOBAL TECHNOLOGY LTD
AEROJET ROCKETDYNE HOLDINGS INC	GALLAGHER ARTHUR J & CO	PAYA HOLDINGS INC
AEROPORTS DE PARIS	GALP ENERGIA SGPS SA	PAYCHEX INC
AEROVIRONMENT INC	GAMES WORKSHOP GROUP PLC	PAYCOM SOFTWARE INC
AES BRASIL ENERGIA SA	GAMING AND LEISURE PROPERTIES	PAYPAL HOLDINGS INC
AES CORP	GAP INC	PBF LOGISTICS LP
AES GENER S.A.	GARMIN LTD	PCB BANCORP
AEVIS VICTORIA SA	GARTNER INC	PCCW LIMITED
AEX JAN21	GAZTRANSPORT ET TECHNIGAZ SAS	PCHOME ONLINE INC
AF POYRY AB	GDS HOLDINGS LTD	PCSB FINANCIAL CORP
AFFILIATED MANAGERS GROUP INC	GEA GROUP AG	PEABODY ENERGY CORP
AFLAC INC	GEBERIT AG	PEARSON PLC
AFREECATV CO LTD	GECINA SA	PELOTON INTERACTIVE INC
AFRICAN RAINBOW MINERALS LTD	GEELY AUTOMOBILE HOLDINGS LTD	PEMBINA PIPELINE CORP
AGC INC	GEMDALE PROPERTIES & INV CORP LTD	PENNON GROUP PLC
AGEAS SA	GENEONE LIFE SCIENCES	PENNYMAC FINANCIAL SERVICES
AGF MANAGEMENT LTD	GENERAC HOLDINGS INC	PENTAIR PLC
AGFA GEVAERT NV	GENERAL DYNAMICS CORP	PENTA-OCEAN CONSTRUCTION CO LTD
AGGREKO PLC	GENERAL ELECTRIC CO	PEOPLE'S UNITED FINANCIAL INC
AGILENT TECHNOLOGIES INC	GENERAL INTERFACE SOLUTION HOLDING	PEPSICO INC
AGIOS PHARMACEUTICALS INC	GENERAL MILLS INC	PEPTIDREAM INC
AGL ENERGY LTD	GENERAL MOTORS CO	PER AARSLEFF HLDNG

AGNC INVESTMENT	GENERTEC UNIVERSAL MEDICAL GRR CO LTD	PERFECT WORLD CO LTD
AGNICO EAGLE MINES LTD	GENESIS ENERGY LIMITED	PERFORMANCE FOOD GROUP CO NEW
AGRICULTURAL BANK OF CHINA LTD	GENEXINE INC	PERION NETWORK LTD
AGUAS ANDINAS SA	GENMAB A/S	PERKINELMER INC
AIA GROUP LTD	GENOMMA LAB INTERNACIONAL SAB DE CV	PERNOD RICARD SA
AICA KOGYO	GENPACT LTD	PERRIGO CO PLC
AICHI	GENTERA	PERSIMMON
AICHI ELECTRIC	GENTEX CORP	PERSOL HOLDINGS CO
AIR CANADA	GENTING SINGAPORE LTD	PETROCHINA CO LTD
AIR LEASE CORP	GENUINE PARTS CO	PEUGEOT SA
AIR LIQUIDE SA	GENUS PLC	PFIZER INC
AIR PRODUCTS AND CHEMICALS INC	GEORG FISCHER AG	PG&E CORP
AIR WATER INC	GEORGE WESTON LTD	PGT INNOVATIONS INC
AIRBUS SE	GERDAU SA	PHARMARESEARCH CO LTD
AIRTAC INTERNATIONAL GROUP	GERRESHEIMER AG	PHARMARON BEIJING CO LTD
AISIN CORP	GETINGE AB	PHARMICELL CO LTD
AJINOMOTO CO INC	GETLINK	PHIBRO ANIMAL HEALTH CORP
AJISEN CHINA HOLDINGS LTD	GFL ENVIRONMENTAL INC	PHILLIPS 66
AKAMAI TECHNOLOGIES INC	GFPT PCL	PHILLIPS 66 PARTNERS LP
AKSA AKRILIK KIMYA SANAYII AS	GIANT MANUFACTURING	PHOENIX GROUP HOLDINGS PLC
AKZO NOBEL NV	GIBRALTAR INDUSTRIES INC	PHOSAGRO PAO
ALARM COM HOLDINGS INC	GIGABYTE TECHNOLOGY CO LTD	PHOTRONICS INC
ALBEMARLE CORP	G-III APPAREL GROUP LTD	PHREESIA INC
ALCON AG	GILDAN ACTIVEWEAR INC	PI ADVANCED MATERIALS CO LTD
ALERION CLEAN POWER SPA	GILEAD SCIENCES INC	PICC PROPERTY AND CASUALTY CO LTD
ALEXANDRIA REAL ESTATE EQUITIES INC	GINKO INTERNATIONAL CO LTD	PICK N PAY STORES LTD
ALEXION PHARMACEUTICALS INC	GIORDANO INTERNATIONAL LTD	PIGEON CORP
ALFA LAVAL AB	GIVAUDAN SA	PINDUODUO INC
ALFRESA HOLDINGS CORP	GJENSIDIGE FORSIKRING ASA	PING AN HEALTHCARE AND TECHNOLOGY
ALGONQUIN POWER & UTILITIES CORP	GLAXOSMITHKLINE PLC	PING AN INSURANCE GRP CO OF CHINA LTD
ALIANSCE SONAE SHOPPING CENTERS S.A.	GLENCORE PLC	PINNACLE WEST CAPITAL CORP
ALIBABA GROUP HOLDING	GLOBAL DOMINION ACCESS SA	PINTEREST INC
ALIBABA HEALTH INFORMATION TECH LTD	GLOBAL PAYMENTS INC	PIONEER NATURAL RESOURCES CO
ALIGN TECHNOLOGY INC	GLOBANT SA	PIXART IMAGING INC
ALIMENTATION COUCHE-TARD INC	GLOBE LIFE INC	PJT PARTNERS INC
ALKERMES PLC	GLOBE UNION INDUSTRIAL	PLAINS ALL AMERICAN PIPELINE LP
ALKIM ALKALI KIMYA AS	GLOBETRONICS TECHNOLOGY BHD	PLAINS GP HOLDINGS LP
ALLEGHANY CORP	GLORY SUN FINANCIAL GROUP LTD	PLASTIC OMNIUM
ALLEGION PLC	GLP J-REIT	PLAYTECH PLC
ALLEGRO.EU	GLU MOBILE INC	PNC FINANCIAL SERVICES GROUP INC
ALLIANCE GLOBAL GROUP INC	GMK NORIL'SKIY NIKEL' PAO	POLA ORBIS HOLDINGS INC
ALLIANT ENERGY CORP	GMO FINANCIAL HOLDINGS INC	POLY PROPERTY GROUP CO LTD
ALLIANZ SE	GMO PAYMENT GATEWAY	POLYPLEX THAILAND PCL
ALLREAL HOLDING AG	GMS INC	POOL CORPORATION

ALLSTATE CORP	GN STORE NORD A/S	POPULAR INC
ALLY FINANCIAL INC	GO-AHEAD GROUP PLC	PORSCHE AUTOMOBIL HOLDING SE
ALNYLAM PHARMACEUTICALS INC	GODADDY INC	PORTLAND GENERAL ELECTRIC CO
ALPHABET INC	GOERTEK INC	PORTO SEGURO SA
ALPS ALPINE CO LTD	GOLD FIELDS LTD	POSCO
ALSO HOLDING AG	GOLDEN AGRI-RESOURCES LTD	POSCO INTERNATIONAL
ALSTOM SA	GOLDEN NUGGET ONLINE GAMING INC	POSTAL SAVINGS BANK OF CHINA CO
ALTAGAS LTD	GOLDEN OCEAN GROUP NEW	POSTE ITALIANE GROUP
ALTAIR ENGINEERING INC	GOLDMAN SACHS GROUP INC	POSTNL NV
ALTECH CORPORATION	GOLDSUN BUILDING MATERIALS CO LTD	POU SHENG INTERNATIONAL HOLDINGS LTD
ALTIA OYJ	GOODFOOD MARKET CORP	POWER ASSETS HOLDINGS LTD
ALTICE EUROPE NV	GOPRO INC	POWER CORPORATION OF CANADA
ALTICE USA INC	GOURMET MASTER CO LTD	POWER INTEGRATIONS INC
AMADA CO LTD	GRACO INC	POWERLONG COMMERCIAL MGT HLDGS LTD
AMADEUS IT GROUP SA	GRAFTECH INTERNATIONAL LTD	POWSZECHNA KASA OSZCZEDNOSCI BANK
AMATA CORPORATION PCL	GRAHAM HOLDINGS CO	POWSZECHNY ZAKLAD UBEZPIECZEN SA
AMAZON.COM INC	GRAND CITY PROPERTIES	PPD INC
AMBARELLA INC	GRANITE CONSTRUCTION INC	PPG INDUSTRIES INC
AMBEV SA	GRAPHIC PACKAGING HOLDING CO	PPL CORP
AMBU	GRAVITY CO LTD	PRECISION SYSTEM SCIENCE
AMC NETWORKS INC	GREAT CANADIAN GAMING CORP	PREMIER FINANCIAL CORP
AMCOR PLC	GREAT SOUTHERN BANCORP INC	PREMIER INVESTMENTS LTD
AMDOCS LTD	GREAT WALL MOTOR CO LTD	PRESIDENT CHAIN STORE
AMERCO	GREATEK ELECTRONICS	PRESIDENT SECURITIES CORP
AMEREN CORP	GREAT-WEST LIFECO INC	PRESTIGE CONSUMER HEALTHCARE INC
AMERICAN BUSINESS BANK	GREEN PLAINS INC	PRETIUM RESOURCES INC
AMERICAN ELECTRIC POWER COMPANY INC	GREEN PLAINS PARTNERS LP	PRICESMART INC
AMERICAN EXPRESS CO	GREENBRIER COMPANIES INC	PRIMA MEAT PACKERS
AMERICAN FINANCIAL GROUP INC	GREENSKY INC	PRIMAX ELECTRONICS
AMERICAN INTERNATIONAL GROUP INC	GREENTOWN SERVICE GROUP CO LTD	PRIMORIS SERVICES CORP
AMERICAN SOFTWARE INC	GREIF INC	PRINCE HOUSING DEVELOP
AMERICAN TOWER CORP	GRIFOLS SA	PRINCIPAL FINANCIAL GROUP INC
AMERICAN WATER WORKS COMPANY INC	GROEP BRUSSEL LAMBERT NV	PROCTER & GAMBLE CO
AMERICOLD REALTY	GROUPON INC	PROGLOSIS PROPERTY MEXICO
AMERIPRISE FINANCIAL INC	GRUPA AZOTY SA	PROGRESS SOFTWARE CORP
AMERISOURCEBERGEN CORP	GRUPA LOTOS SA	PROGRESSIVE CORP
AMETEK INC	GRUPO AEROPORTUARIO DEL CENTRO NORTE	PROLOGIS INC
AMGEN INC	GRUPO AEROPORTUARIO DEL PACIFICO SAB	PROMOTORA Y OPERADORA DE INFRA
AMINO TECHNOLOGIES PLC	GRUPO CEMENTOS DE CHIHUAHUA SAB DE CV	PROPERTY AND BUILDING CORP LTD
AMKOR TECHNOLOGY INC	GRUPO COMERCIAL CHEDRAUI SAB DE CV	PROSPECT CAPITAL CORP
AMOREPACIFIC CORP	GRUPO DE INVERSIONES SURAMERICANA SA	PROSUS NV
AMPHENOL CORP	GRUPO FINANCIERO BANORTE SAB DE CV	PROVIDENT FINANCIAL HOLDINGS INC
AMPLIFON SPA	GRUPO ROTOPLAS SA DE CV	PROXIMUS SA

AMREST HOLDINGS	GS HOLDINGS CORP	PRUDENTIAL FINANCIAL INC
AMUNDI	GS HOME SHOPPING INC	PRUDENTIAL PLC
ANA HOLDINGS INC	GS RETAIL CO LTD	PRUKSA HOLDING PUBLIC COMPANY LTD
ANALOG DEVICES INC	GS YUASA CORP	PRYSMIAN SPA
ANDERSONS INC	GSX TECHEDU INC	PTC INC
ANGI INC	GUANGDONG INVESTMENT LTD	PUBLIC BANK BHD
ANGLO AMERICAN PLATINUM LTD	GUANGZHOU AUTOMOBILE GROUP CO LTD	PUBLIC SERVICE ENTERPRISE GROUP INC
ANGLO AMERICAN PLC	GUARARAPES CONFECCOES SA	PUBLIC STORAGE
ANGLOGOLD ASHANTI LTD	GUD HOLDINGS LTD	PUBLICIS GROUPE SA
ANHEUSER BUSCH INBEV NV	GUIDEWIRE SOFTWARE INC	PULTEGROUP INC
ANIMA HOLDING SPA	GUNGHO ONLINE ENTERTAINMENT	PUMA SE
ANNALY CAPITAL MANAGEMENT INC	GUNMA BANK LTD	PURETECH HEALTH PLC
ANSELL LTD	GUOTAI JUNAN SECURITIES CO LTD	PZ CUSSONS PLC
ANSYS INC	GURUNAVI INC	Q2 HOLDINGS INC
ANTA SPORTS PRODUCTS LTD	H & M HENNES & MAURITZ AB	QAD INC
ANTERO RESOURCES CORP	H & R BLOCK INC	QATAR ELECTRICITY AND WATER CO QSC
ANTHEM INC	H LUNDBECK A/S	QATAR INDUSTRIES
ANTOFAGASTA PLC	HAGIHARA INDUSTRIES INC	QATAR ISLAMIC BANK QPSC
AON PLC	HAIDILAO INTERNATIONAL HOLDING LTD	QATAR NATIONAL BANK
AOZORA BANK LTD	HAITONG SECURITIES CO LTD	QEP RESOURCES INC
AP MOELLER - MAERSK A/S	HAKUHODO DY HOLDINGS INC	QIAGEN NV
AP THAILAND PCL	HALFORDS GROUP PLC	QINETIQ GROUP PLC
APERAM SA	HALLIBURTON CO	QISDA CORP
APOGEE ENTERPRISES INC	HALMA	QORVO INC
APOLLO GLOBAL MANAGEMENT LLC	HAMAMATSU PHOTONICS KK	QUALCOMM INC
APPIAN CORPORATION	HAMBURGER HAFEN UND LOGISTIK AG	QUALICORP SA
APPLE HOSPITALITY REIT INC	HAN KUK CARBON	QUALITAS CONTROLADORA SAB DE CV
APPLE INC	HANA FINANCIAL GROUP INC	QUALITY HOUSES PCL
APPLIED MATERIALS INC	HANA MICROELECTRONICS PCL	QUANEX BUILDING PRODUCTS CORP
APTARGROUP INC	HANDSOME CORP	QUANTA COMPUTER INC
APTIV PLC	HANG LUNG PROPERTIES LTD	QUANTA STORAGE INC
ARAMARK	HANG SENG BANK LTD	QUEBECOR INC
ARATA	HANGZHOU ROBAM APPLIANCES CO LTD	QUEST DIAGNOSTICS INC
ARC RESOURCES LTD	HANGZHOU TIGERMED CONSULTING CO LTD	QUIDEL CORP
ARCA CONTINENTAL SAB DE CV	HANKOOK TIRE & TECHNOLOGY CO LTD	QUINSTREET INC
ARCADIS NV	HANKYU HANSHIN HOLDINGS INC	QURATE RETAIL INC
ARCADYAN TECHNOLOGY CORP	HANMI FINANCIAL CORP	RADIAN GROUP INC
ARCELIK AS	HANNOVER RUECK SE	RADIANT OPTO-ELECTRONICS CORP
ARCELORMITTAL SA	HANOVER INSURANCE GROUP INC	RADWARE LTD
ARCH CAPITAL GROUP LTD	HANSOL PAPER CO LTD	RAIA DROGASIL SA
ARCH RESOURCES INC	HANSON INTERNATIONAL TBK PT	RAIFFEISEN BANK INTERNATIONAL AG
ARCHER DANIELS MIDLAND CO	HANWHA AEROSPACE CO LTD	RAKUTEN GROUP INC
ARCS CO LTD	HANWHA SOLUTIONS CORP	RALPH LAUREN CORP
ARCTURUS THERAPEUTICS HOLDINGS INC	HANWHA SYSTEMS CO LTD	RAMAYANA LESTARI SENTOSA TBK PT
ARDENTEC CORP	HARBORONE BANCORP INC	RAMI LEVI

ARGENX SE	HARGREAVES LANSDOWN PLC	RAND MERCHANT INVESTMENT HOLDINGS LTD
ARIAKE JAPAN	HARLEY DAVIDSON INC	RANDON SA IMPLEMENTOS E PARTICIPACOES
ARISTA NETWORKS INC	HARMONIC DRIVE SYSTEMS	RANDSTAD NV
ARJO B	HARTALEGA HOLDINGS BHD	RANGE RESOURCES CORP
ARKEMA SA	HARTFORD FINANCIAL SERVICES GROUP INC	RANK GROUP PLC
ARLO TECHNOLOGIES INC	HASBRO INC	RATHBONE BROTHERS
ARMSTRONG WORLD INDUSTRIES INC	HASEKO	RATIONAL AG
AROUNDTOWN SA	HAVERTY FURNITURE COMPANIES INC	RAYMOND JAMES FINANCIAL INC
ARRAY TECHNOLOGIES INC	HAWAIIAN ELECTRIC INDUSTRIES INC	RAYTHEON TECHNOLOGIES CORP
ARROW ELECTRONICS INC	HAZAMA ANDO CORPORATION	RAZER INC
ARTERIA NETWORKS CORP	HCA HEALTHCARE INC	RCI HOSPITALITY HOLDINGS INC
ARTISAN PARTNERS ASSET MGMT INC	HCI GROUP INC	REAL MATTERS INC
AS ONE CORP	HDFC BANK LTD	REALOGY HOLDINGS CORP
ASAHI	HEALIUS LTD	REALTEK SEMICONDUCTOR CORP
ASAHI GROUP HOLDINGS LTD	HEALTHCARE SERVICES GROUP INC	REALTY INCOME CORP
ASAHI HOLDINGS INC	HEALTHPEAK PROPERTIES INC	RECKITT BENCKISER GROUP PLC
ASAHI INTECC	HEALTHSTREAM INC	RECORDATI
ASAHI KASEI CORP	HEICO CORP	RECRUIT HOLDINGS CO LTD
ASAHI NET	HEIDELBERGCEMENT AG	RED ELECTRICA CORPORACION SA
ASBURY AUTOMOTIVE GROUP INC	HEINEKEN HOLDING NV	REDCO PROPERTIES GROUP
ASCENDAS REAL ESTATE INVESTMENT TRUST	HEINEKEN NV	REDDE NORTHGATE PLC
ASCOM HOLDING R	HEIWADO	REDROW GROUP
ASHMORE GROUP PLC	HEKTAS	REDSUN PROPERTIES GROUP LTD
ASHTEAD GROUP PLC	HELEN OF TROY LTD	REDWOOD TRUST INC
ASIA CEMENT CHINA HOLDINGS CORP	HELLOFRESH SE	REGAL REAL ESTATE INVESTMENT TRUST
ASIA PAPER MANUFACTURING CO LTD	HENAN SHUANGHUI INVESTMENT DEVP CO	REGENCY CENTERS CORP
ASICS CORP	HENDERSON LAND DEVELOPMENT CO LTD	REGENERON PHARMACEUTICALS INC
ASM INTERNATIONAL NV	HENKEL AG & CO KGAA	REGIONAL MANAGEMENT CORP
ASM PACIFIC TECHNOLOGY LTD	HENRY SCHEIN INC	REGIONS FINANCIAL CORP
ASML HOLDING NV	HERA SPA	REGIS RESOURCES LTD
ASOS PLC	HERBALIFE NUTRITION LTD	REINSURANCE GROUP OF AMERICA INC
ASR NEDERLAND NV	HERC HOLDINGS INC	RELIANCE INDUSTRIES LTD
ASROCK INC	HERMES INTERNATIONAL SCA	RELIANCE STEEL & ALUMINUM CO
ASSA ABLOY AB	HEROUX DEVTEK INC	RELIANCE WORLDWIDE CORPORATION LIMITED
ASSECO POLAND SA	HERSHEY CO	RELX PLC
ASSICURAZIONI GENERALI SPA	HERTZ GLOBAL HOLDINGS INC	REMGRO LTD
ASSOCIATED BANC-CORP	HESS CORP	REMY COINTREAU SA
ASSOCIATED BRITISH FOODS PLC	HEWLETT PACKARD ENTERPRISE CO	RENAISSANCERE HOLDINGS LTD
ASSURANT INC	HEXAGON AB	RENAULT SA
ASSURED GUARANTY LTD	HIBERNIA REIT PLC	RENESAS ELECTRONICS CORP
ASTELLAS PHARMA INC	HIKARI TSUSHIN INC	RENEWABLE ENERGY GROUP INC
ASTRAL	HIKMA PHARMACEUTICALS PLC	RENGO
ASTRAZENECA PLC	HILL-ROM HOLDINGS INC	RENISHAW PLC
ASTRO MALAYSIA HOLDINGS	HILLTOP HOLDINGS INC	REN-REDES ENERGETICAS NACIONAIS

AT&T INC	HILTON WORLDWIDE HOLDINGS INC	RENT-A-CENTER INC
ATCO LTD	HINO MOTORS LTD	RENTOKIL INITIAL PLC
ATHENE HOLDING LTD	HIROGIN HOLDINGS INC	REPLIGEN CORP
ATKORE INC	HIROSE ELECTRIC CO LTD	REPLY SPA
ATLANTIA SPA	HISAMITSU PHARMACEUTICAL CO INC	REPSOL SA
ATLANTICA SUSTAINABLE INFRASTRUCTURE	HITACHI CAPITAL CORP	REPUBLIC SERVICES INC
ATLAS COPCO AB	HITACHI CONSTRUCTION MACHINERY CO LTD	RESILIENT REIT LTD
ATLASSIAN CORP PLC	HITACHI LTD	RESMED INC
ATMOS ENERGY CORP	HITACHI METALS LTD	RESONA HOLDINGS INC
ATOS SE	HITE JINRO LTD	RESORTTRUST INC
ATSUGI	HITHINK ROYALFLUSH INFORMATION NETWORK	RESTAURANT BRANDS INTERNATIONAL INC
AU OPTRONICS CORP	HK ELECTRIC INVESTMENTS	RESURS HOLDING AB
AUB GROUP LTD	HKT TRUST AND HKT LTD	REXEL SA
AUCKLAND INTERNATIONAL AIRPORT LTD	HMM CO LTD	REXFORD INDUS REALTY
AURUBIS AG	HNI CORP	RHB BANK BHD
AUSTEVOLL SEAFOOD ASA	HOCHSCHILD MINING PLC	RHEINMETALL AG
AUSTRALIAN PHARMACEUTICAL INDUSTRIE	HOCHTIEF AG	RHI MAGNESITA NV
AUTO TRADER GROUP PLC	HOKKAIDO COCA COLA BOTTLING CO LTD	RIBBON COMMUNICATIONS INC
AUTOBACS SEVEN CO LTD	HOKKAIDO GAS	RICOH CO LTD
AUTOCANADA INC	HOKKAN HOLDINGS LTD	RIGHTMOVE PLC
AUTODESK INC	HOKURIKU ELECTRIC POWER	RINGCENTRAL INC
AUTOLIV INC	HOKUTO	RINNAI
AUTOMATIC DATA PROCESSING INC	HOLOGIC INC	RIO TINTO PLC
AUTONATION INC	HOLY STONE ENTERPRISE	RIOCAN REAL ESTATE INVESTMENT TRUST
AUTOZONE INC	HOME BANCORP INC	RITCHIE BROS. AUCTIONEERS INC
AVALARA INC	HOME CAPITAL GROUP INC	ROAD KING INFRASTRUCTU
AVALONBAY COMMUNITIES INC	HOME DEPOT INC	ROBERT HALF INTERNATIONAL INC
AVANTOR INC	HOME PRODUCT CENTER PCL	ROCHE HOLDING AG
AVAYA HOLDINGS CORP	HOME24 SE	ROCKWELL AUTOMATION INC
AVENTUS RETAIL PROPERTY FUND	HOMESERVE PLC	ROCKWOOL INTERNATIONAL A/S
AVERY DENNISON CORP	HOMETRUST BANCSHARES INC	ROGERS COMMUNICATIONS INC
AVEVA GROUP PLC	HON HAI PRECISION INDUSTRY CO LTD	ROHM CO LTD
AVI LTD	HONDA MOTOR CO LTD	ROHTO PHARMACEUTICAL CO LTD
AVISTA CORP	H-ONE	ROKU INC
AVIVA PLC	HONEYWELL INTERNATIONAL INC	ROLLINS INC
AVNET INC	HONG KONG AND CHINA GAS CO LTD	ROLLS-ROYCE HOLDINGS PLC
AXA SA	HONG KONG EXCHANGES AND CLEARING LTD	RONSHINE CHINA HOLDINGS LIMITED
AXALTA COATING SYSTEMS	HONG KONG FERRY HOLDIN	ROPER TECHNOLOGIES INC
AXFOOD AB	HONGKONG LAND HOLDINGS LTD	ROSS STORES INC
AXIS BANK LTD	HOOKER FURNITURE CORP	ROUND ONE
AXOGEN INC	HOPE BANCORP INC	ROVIO ENTERTAINMENT OYJ
AXON ENTERPRISE	HOPE EDUCATION GROUP CO LTD	ROXGOLD INC
AXTEL SAB DE CV	HORIZON THERAPEUTICS PLC	ROYAL BAFOKENG PLATINUM LTD
AZBIL CORP	HORMEL FOODS CORP	ROYAL BANK OF CANADA

AZIMUT HOLDING SPA	HORNBACH HOLDING AG & CO KGAA	ROYAL CARIBBEAN GROUP
AZRIELI GROUP	HOSHIZAKI CORPORATION	ROYAL DUTCH SHELL PLC
AZUL SA	HOST HOTELS & RESORTS INC	ROYAL GOLD INC
B2GOLD CORP	HOULIHAN LOKEY INC	ROYAL UNIBREW
B2W COMPANHIA DIGITAL	HOWMET AEROSPACE INC	ROYALTY PHARMA PLC
B3 SA BRASIL BOLSA BALCAO	HOYA CORP	RPC INC
BABY BUNTING GROUP LIMITED	HP INC	RPM INTERNATIONAL INC
BADGER METER INC	HSBC HOLDINGS PLC	RSA INSURANCE GROUP PLC
BAE SYSTEMS PLC	HUAKU DEVELOPMENT CO LTD	RSUPPORT CO LTD
BAIC MOTOR CORPORATION LIMITED	HUANENG POWER INTERNATIONAL INC	RUBIS SCA
BAIDU INC	HUATAI SECURITIES CO LTD	RUBIUS THERAPEUTICS INC
BAIN CAPITAL SPECIALTY FINANCE INC	HUAZHU GROUP LIMITED	RUMO SA
BAKER HUGHES COMPANY	HUB POWER COMPANY LTD	RUSH ENTERPRISES INC
BALCHEM CORP	HUBSPOT INC	RWE AG
BALFOUR BEATTY PLC	HUHTAMAKI OYJ	RWS HOLDINGS PLC
BALL CORP	HULIC CO LTD	RYMAN HEALTHCARE LTD
BALOISE HOLDING LTD	HUMANA INC	RYOBI LTD
BANCA GENERALI SPA	HUMMINGBIRD RESOURCES PLC	RYOHIN KEIKAKU CO LTD
BANCA MEDIOLANUM SPA	HUNG SHENG CONSTRUCTION LTD	S & B FOODS
BANCO BILBAO VIZCAYA ARGENTARIA S.A.	HUNTINGTON BANCSHARES INC	S IMMO AG
BANCO BRADESCO SA	HUNTINGTON INGALLS INDUSTRIES INC	S P SETIA BHD
BANCO DE SABADELL SA	HUONS (NEW)	S&P GLOBAL INC
BANCO DO BRASIL SA	HUONS GLOBAL	SABRA HEALTH CARE REIT INC
BANCO ESPIRITO SANTO SA EM LIQUIDACAO	HUSQVARNA AB	SAFRAN SA
BANCO INTER SA	HUTCHISON TELECOMM HK HLDS LTD	SAGE GROUP PLC
BANCO SANTANDER (MEXICO) SA	HYBE CO LTD	SAGEN MI CANADA INC
BANCO SANTANDER SA	HYDRO ONE INC	SALESFORCE.COM INC
BANCOLOMBIA SA	HYLIION HLDGS CORP	SAM JIN PHARMACEUTIC
BANCORP INC	HYOSUNG HEAVY INDUSTRIES CORP	SAMPO PLC
BANDAI NAMCO HOLDINGS INC	HYOSUNG TNC CORP	SAMSUNG CARD CO LTD
BANDWIDTH INC	HYUNDAI CONSTRUCTION EQUIP CO LTD	SAMSUNG ELECTRO-MECHANICS CO LTD
BANGKOK LAND PCL	HYUNDAI ELECTRIC & ENE SYS CO LTD	SAMSUNG ELECTRONICS CO LTD
BANK CENTRAL ASIA TBK PT	HYUNDAI ELEVATOR	SAMSUNG FIRE & MARINE INSURANCE CO LTD
BANK HAPOALIM BM	HYUNDAI GLOVIS	SAMSUNG SDI CO LTD
BANK LEUMI	HYUNDAI GREEN FOOD CO LTD	SAN-A CO LTD
BANK MILLENNIUM SA	HYUNDAI HOME SHOPPING NETWORK CORP	SANDFIRE RESOURCES LTD
BANK OF AMERICA CORPORATION	HYUNDAI MARINE & FIRE INSURANCE CO	SANDS CHINA LTD
BANK OF CHINA LTD	HYUNDAI MOBIS CO LTD	SANDVIK AB
BANK OF EAST ASIA LTD	HYUNDAI MOTOR SECURITIES CO LTD	SANLAM LTD
BANK OF IRELAND GROUP	HYUNDAI STEEL CO	SANOFI SA
BANK OF KYOTO LTD	HYUNDAI WIA CORP	SANSIRI PCL
BANK OF MARIN BANCORP	IA FINANCIAL CORPORATION	SANTEN PHARMACEUTICAL CO LTD
BANK OF MONTREAL	IAC/INTERACTIVECORP	SANWA HOLDINGS CORP
BANK OF NEW YORK MELLON CORP	IBERDROLA SA	SANYO SPECIAL STEEL

BANK OF NOVA SCOTIA	IBIDEN CO LTD	SAO MARTINHO SA
BANK PEMBANGUNAN DAERAH JAWA TIMUR	ICA GRUPPEN AB	SAP SE
BANK POLSKA KASA OPIEKI SA	ICICI BANK LTD	SAPUTO INC
BANKFINANCIAL CORP	ICL GROUP LTD	SAREPTA THERAPEUTICS INC
BANKWELL FINANCIAL GROUP INC	ICON PLC	SARTORIUS AG
BANQUE CANTONALE VAUDOISE	IDEMITSU KOSAN CO LTD	SARTORIUS STEDIM BIOTECH SA
BAOSHAN IRON & STEEL CO LTD	IDEX CORP	SAUDIA DAIRY AND FOODSTUFF CO SJSC
BAOZUN INC	IDEXX LABORATORIES INC	SAVENCIA SA
BARCLAYS PLC	IEI INTEGRATION CORP	SBA COMMUNICATIONS CORP
BARCO NV	IGB REAL ESTATE INVESTMENT TRUST	SBERBANK ROSSII PAO
BARINGS BDC INC	IGG INC	SBI HOLDINGS INC
BARLOWORLD LTD	IGM FINANCIAL INC	SCALES CORPORATION LIMITED
BARNES GROUP INC	IGO LIMITED	SCANSOURCE INC
BARRATT DEVELOPMENTS PLC	IGUATEMI EMPRESA SHOPPING CENTERS	SCHAEFFLER AG
BARRICK GOLD CORP	IHEARTMEDIA INC	SCHIBSTED ASA
BARRY CALLEBAUT AG	IHS MARKIT	SCHINDLER HOLDING AG
BASELLANDSCHAFTLICHE KANTONALBANK	IIDA GROUP HOLDINGS CO LTD	SCHLUMBERGER NV
BASF SE	IJM CORPORATION BHD	SCHNEIDER ELECTRIC SE
BAUSCH HEALTH COMPANIES INC	ILIAD SA	SCHOLASTIC CORP
BAWAG GROUP AG	ILLINOIS TOOL WORKS INC	SCHOUW & CO A/S
BAXTER INTERNATIONAL INC	ILLUMINA INC	SCHRODERS PLC
BAYCURRENT CONSULTING INC	ILUKA RESOURCES LTD	SCHRODINGER INC
BAYER AG	ILYANG PHARMACEUTICAL CO LTD	SCIENTEX BHD
BAYERISCHE MOTOREN WERKE AG	IMCD NV	SCOR SE
BCB BANCORP INC	IMI PLC	SCOUT24 AG
BCE INC	IMPERIAL OIL LTD	SCS GROUP PLC
BDO UNIBANK INC	IMPLENIA AG	SCSK CORP
BECHTLE	INABATA	SEA LIMITED
BECTON DICKINSON AND CO	INCYTE CORP	SEAGATE TECHNOLOGY PLC
BEIERSDORF AG	INDEPENDENT BANK CORP	SEAGEN INC
BEIGENE LTD	INDIKA ENERGY TBK PT	SEAH BESTEEL CORP
BEIJING CAPITAL LAND LTD	INDO TAMBANGRAYA MEGAH TBK PT	SEALED AIR CORP
BEIJING ENTERPRISES HOLDINGS LTD	INDOSAT TBK PT	SEB SA
BELLRING BRANDS	INDUSTRIA DE DISENO TEXTIL SA	SECOM CO LTD
BELLWAY PLC	INDUSTRIAL & COMMERCIAL BANK OF CHINA	SECURITAS AB
BENCHMARK ELECTRONICS INC	INDUSTRIAL & INFRAST FD INV CORP	SEEK LTD
BENEFITFOCUS INC	INDUSTRIAL BANK CO LTD	SEERA GROUP HOLDING
BENESSE HOLDINGS INC	INDUSTRIAL BANK OF KOREA	SEGA SAMMY HOLDINGS INC
BERKELEY GROUP HOLDINGS PLC	INDUSTRIVARDEN AB	SEGRO PLC
BERKSHIRE HATHAWAY INC	INFINEON TECHNOLOGIES AG	SEI INVESTMENTS CO
BEST BUY CO INC	INFOCOM	SEIBU HOLDINGS
BEST WORLD INTERNATION	INFOMART	SEIKAGAKU
BEYOND MEAT INC	INFORMA PLC	SEIKO EPSON CORP
BEZEQ ISRAELI TELECOMM CORP LTD	INFOSYS LTD	SEINO HOLDINGS CO LTD
BHP GROUP PLC	INFRASTRUTTURE WIRELESS ITALIA SPA	SEKISUI CHEMICAL CO LTD

BIC	INFRATIL LTD	SEKISUI HOUSE LTD
BID CORPORATION LIMITED	ING GROEP NV	SEKISUI PLASTICS
BIG LOTS INC	INGERSOLL-RAND PLC	SELECT HARVESTS LTD
BIG YELLOW GROUP	INGEVITY CORP	SEMIRARA MINING AND POWER CORP
BILIBILI INC	INNOSPEC INC	SEMPRA ENERGY
BINEX CO LTD	INNOVENT BIOLOGICS INC	SENKO
BINTANG OTO GLOBAL TBK PT	INNOVIVA INC	SENSATA TECHNOLOGIES HOLDING PLC
BIO RAD LABORATORIES INC	INOVIO PHARMACEUTICALS INC	SERIA
BIOGEN INC	INPEX CORP	SERVICE CORPORATION INTERNATIONAL
BIOMARIN PHARMACEUTICAL INC	INSEEGO CORP	SERVICE STREAM LIMITED
BIOMERIEUX SA	INSIGHT ENTERPRISES INC	SERVICENOW INC
BIONEER CORP	INSULET CORP	SES SA
BIO-TECHNE CORP	INTACT FINANCIAL CORP	SEVEN & I HOLDINGS CO LTD
BIRCHCLIFF ENERGY LTD	INTEGRAFIN HOLDINGS PLC	SEVERN TRENT PLC
BIZLINK HOLDING INC	INTEGRATED ELECTRICAL SVC	SEVERSTAL' PAO
BJS WHOLESALE CLUB HOLDINGS INC	INTEL CORP	SFL CORPORATION LTD
BKW AG	INTER PARFUMS INC	SFS GROUP AG
BLACK KNIGHT	INTER PIPELINE LTD	SG FLEET GROUP LIMITED
BLACKBERRY LTD	INTERCONNECTION ELECTRIC SA ESP	SG HOLDINGS CO LTD
BLACKLINE INC	INTERCONTINENTAL EXCHANGE INC	SGS SA
BLACKROCK INC	INTERCONTINENTAL HOTELS GROUP PLC	SHANGHAI BAOSIGHT SOFTWARE CO LTD
BLACKROCK TCP CAPITAL CORP	INTERDIGITAL INC	SHARP CORP
BLACKSTONE GRP INC	INTERFACE INC	SHAW COMMUNICATIONS INC
BLOOMBERRY RESORTS CORP	INTERFOR CORP	SHELL MIDSTREAM PARTNERS LP
BLOOMIN BRANDS INC	INTERNATIONAL BUSINESS MACHINES CORP	SHENANDOAH TELECOMMUNICATIONS CO
BLUESCOPE STEEL LTD	INTERNATIONAL FLAVORS & FRAGRANCES INC	SHENG SIONG GROUP
BNK FINANCIAL GROUP	INTERNATIONAL GAMES SYSTEM CO LTD	SHENZHEN INOVANCE TECHNOLOGY CO LTD
BNP PARIBAS SA	INTERNATIONAL PAPER CO	SHENZHEN MINDRAY BIO-MEDICAL ELECT
BOC HONG KONG HOLDINGS LTD	INTERNATIONAL PERSONAL FINANCE PLC	SHENZHOU INTERNATIONAL GRP HLDS LTD
BODITECH MED INC	INTERPUBLIC GROUP OF COMPANIES INC	SHERWIN-WILLIAMS CO
BOE TECHNOLOGY GROUP CO LTD	INTERSHOP HOLDING AG	SHIKOKU ELECTRIC POWER
BOK FINANCIAL CORP	INTERTAPE POLYMER GROUP INC	SHIMADZU CORP
BOLIDEN AB	INTERTEK GROUP PLC	SHIMAMURA
BOLLORE SA	INTESA SANPAOLO SPA	SHIMANO INC
BOOKING HOLDINGS INC	INTUIT INC	SHIMAO GROUP HOLDINGS LTD
BOOKOFF GROUP HLDGS LTD	INTUITIVE SURGICAL INC	SHIMIZU CORP
BOOZ ALLEN HAMILTON HOLDING CORP	INVERSIONES LA CONSTRUCCION SA	SHIN FOONG SPECIALTY AND APPLIED MA
BORGWARNER INC	INVESCO LTD	SHIN ZU SHING CO LTD
BORREGAARD ASA	INVESTEC LTD	SHIN-ETSU CHEMICAL CO LTD
BORYUNG PHARMACEUTIC	INVESTEC PROPERTY FUND LTD	SHINHAN FINANCIAL GROUP CO LTD
BOSTON PROPERTIES INC	INVESTMENT LATOUR AB	SHINMAYWA INDUSTRIES LTD
BOSTON SCIENTIFIC CORP	INVESTOR AB	SHINPOONG PHARMACEUTICAL CO LTD
BOUYGUES SA	INVESTORS BANCORP INC	SHINSEI BANK LTD

BP PLC	INVITATION HOMES INC	SHINSUNG E&G CO LTD
BR MALLS PARTICIPACOES SA	IONIS PHARMACEUTICALS	SHIONOGI & CO LTD
BR PROPERTIES SA	IPEK DOGAL ENERJI KAYNAKLARI ARASTI	SHISEIDO CO LTD
BRADY CORP	IPG PHOTONICS CORP	SHIZUOKA BANK LTD
BRANDYWINE REALTY TRUST	IPSEN SA	SHOCKWAVE MEDICAL INC
BRAVURA SOLUTIONS LTD NEW	IQVIA HOLDINGS INC	SHOE CARNIVAL INC
BRENNTAG SE	IREN SPA	SHOP APOTHEKE EUROPE NV
BREVILLE GROUP LTD	IROBOT CORP	SHOPIFY INC
BRF SA	IRON MOUNTAIN INC	SHOPRITE HOLDINGS LTD
BRICKWORKS LTD	IRPC PCL	SHOUCHENG HOLDINGS LTD
BRIDGESTONE CORP	IS YATIRIM MENKUL DEGERLER AS	SHOUGANG FUSHAN RESOURCES GROUP LTD
BRIDGEWATER BANCSHARES INC	ISETAN MITSUKOSHI HOLDINGS LTD	SHOWA SANGYO
BRIGHTCOVE INC	ISHARES MSCI SAUDI ARABIA ETF	SHUFERSAL LTD
BRIGHTHOUSE FINL INC	ISKENDERUN DEMIR VE CELIK AS	SHUI ON LAND LTD
BRIGHTSPHERE INVESTMENT GROUP INC	ISRACARD LTD	SHUN TAK HOLDINGS LTD
BRISTOL-MYERS SQUIBB CO	ISRAEL DISCOUNT BANK LTD	SHURGARD SELF STORAGE SA
BRITISH LAND COMPANY PLC	ISS AS	SIAM CEMENT PCL
BRITVIC PLC	ISUZU MOTORS LTD	SIEGFRIED HOLDING AG
BRIXMOR PROPERTY GROUP	ITALGAS SPA	SIEMENS AG
BROADCOM INC	ITE TECH INC	SIEMENS ENERGY
BROADRIDGE FINANCIAL SOLUTIONS INC	ITO EN	SIEMENS GAMESA RENEWABLE ENERGY SA
BROOKFIELD ASSET MANAGEMENT INC	ITOCHU CORP	SIEMENS HEALTHINEERS AG
BROOKFIELD PROPERTY PARTNERS LP	ITOCHU ENEX CO LTD	SIGNIFY NV
BROOKFIELD RENEWABLE CORP	ITOCHU TECHNO-SOLUTIONS CORP	SIHUAN PHARMACEUTICAL HOLDINGS GRP LTD
BROOKS AUTOMATION INC	ITOCHU-SHOKUHIN CO LTD	SIIX
BROTHER INDUSTRIES LTD	ITT INC	SIKA AG
BROWN & BROWN INC	ITV PLC	SILGAN HOLDINGS INC
BROWN-FORMAN CORP	IVD MEDICAL HOLDING LTD	SILICOM LTD
BRP INC	IVE GROUP LTD	SILICON WORKS CO LTD
BRUKER CORP	IWATANI CORP	SILLAJEN INC
BRUNSWICK CORP	J & J SNACK FOODS CORP	SIMCORP A/S
BT GROUP PLC	J B HUNT TRANSPORT SERVICES INC	SIME DARBY BHD
BUDIMEX SA	J M SMUCKER CO	SIME DARBY PROPERTY
BUDWEISER BREWING COMPANY APAC LTD	J SAINSBURY PLC	SIMON PROPERTY GROUP INC
BUILDERS FIRSTSOURCE INC	J.FRONT RETAILING CO LTD	SIMPLO TECHNOLOGY CO LTD
BUMI SERPONG DAMAI TBK PT	J2 GLOBAL COMMUNICATIONS INC	SINBON ELECTRONICS CO LTD
BUNGE LTD	JAC RECRUITMENT CO LTD	SINCERE NAVIGATION CORP
BUNKA SHUTTER	JACK HENRY & ASSOCIATES INC	SINCH AB
BUNZL PLC	JACK IN THE BOX INC	SINGAPORE AIRLINES LTD
BURBERRY GROUP PLC	JACOBS ENGINEERING GROUP INC	SINGAPORE EXCHANGE LTD
BUREAU VERITAS SA	JAFCO GROUP CO LTD	SINGAPORE PRESS HOLDINGS LTD
BURLINGTON STORES	JANUS HENDERSON GROUP PLC	SINGAPORE TECHNOLOGIES ENGINEERING LTD
BURSA MALAYSIA BHD	JAPAN AIRLINES CO LTD	SINGAPORE TELECOMMUNICATIONS
BW LPG	JAPAN AIRPORT TERMINAL	SINO BIOPHARMACEUTICAL LTD

BW OFFSHORE LTD	JAPAN BEST RESCUE SYSTEM	SINO LAND CO LTD
BWX LIMITED	JAPAN EXCHANGE GROUP INC	SINO-AMERICAN SILICON PRODUCTS INC
BYD CO LTD	JAPAN LIFELINE	SINOFERT HOLDINGS LTD
C&C GROUP PLC	JAPAN LOGISTICS FUND	SINO-OCEAN GROUP HOLDING LTD
C&D INTERNATIONAL INVESTMENT GP LTD	JAPAN METRO FUNDS INVESTMENT CORP	SINOPEC ENGINEERING GROUP
C&D PROPERTY MANAGEMENT GROUP CO LTD	JAPAN POST BANK CO LTD	SINOTRUK HONG KONG LTD
C.H. ROBINSON WORLDWIDE INC	JAPAN POST HLDGS CO LTD	SINYI REALTY INC
CABLE ONE INC	JAPAN POST INSURANCE CO LTD	SIRIUS REAL ESTATE
CABOT CORP	JAPAN REAL ESTATE INVESTMENT CORP	SIRIUS XM HOLDINGS INC
CABOT OIL & GAS CORP	JARDINE MATHESON HOLDINGS LTD	SISTEMA PJSFC
CACI INTERNATIONAL INC	JARDINE STRATEGIC HOLDINGS LTD	SITC INTERNATIONAL HOLDINGS CO LTD
CACTUS INC	JAZZ PHARMACEUTICALS PLC	SITRONIX TECHNOLOGY CORP
CADENCE BANCORP LLC	JB FINANCIAL GROUP CO LTD	SIX FLAGS ENTERTAINMENT CORP
CADENCE DESIGN SYSTEMS INC	JB HI-FI LTD	SIXTH STREET SPECIALTY LENDING INC
CAE INC	JD SPORTS FASHION	SJM HOLDINGS LTD
CAHYA MATA SARAWAK BHD	JD.COM INC	SK D&D CO LTD
CAIXABANK SA	JDE PEETS N.V.	SK DISCOVERY CO LTD
CALAMP CORP	JEFFERIES FINANCIAL GROUP INC	SK GAS LTD
CALBEE INC	JELD WEN HOLDING INC	SK INC
CALERES INC	JERONIMO MARTINS SGPS SA	SK NETWORKS CO LTD
CALIX INC	JFE HOLDINGS INC	SK TELECOM CO LTD
CAMDEN NATIONAL CORP	JHSF PARTICIPACOES SA	SKANDINAVISKA ENSKILDA BANKEN AB
CAMDEN PROPERTY TRUST	JIANGSU HENGRUI MEDICINE CO LTD	SKANSKA AB
CAMECO CORP	JIANGSU YUYUE MEDICAL EQUIPMENT & S	SKY PERFECT JSAT HOLDINGS INC
CAMIL ALIMENTOS SA	JIAYUAN INTERNATIONAL GROUP LTD	SKYFAME REALTY HOLDINGS LTD
CAMPBELL SOUP CO	JINKOSOLAR HOLDING CO LTD	SKYWEST INC
CANACCORD GENUITY GROUP INC	JINS HOLDINGS INC	SKYWORKS SOLUTIONS INC
CANADIAN APARTMENT PROPERTIES REIT	JIUMAOJIU INTL HLDGS LTD	SKYWORTH GROUP LTD
CANADIAN IMPERIAL BANK OF COMMERCE	JOHN B SANFILIPPO & SON INC	SL GREEN REALTY CORP
CANADIAN NATIONAL RAILWAY CO	JOHN WILEY & SONS INC	SLACK TECHNOLOGIES INC
CANADIAN NATURAL RESOURCES LTD	JOHN WOOD GROUP PLC	SLEEP NUMBER CORPORATION
CANADIAN PACIFIC RAILWAY LTD	JOHNSON & JOHNSON	SLR INVESTMENT CORP
CANADIAN TIRE CORPORATION LTD	JOHNSON CONTROLS INTERNATIONAL PLC	SMARTCENTRES REAL ESTATE INVESTMENT
CANADIAN UTILITIES LTD	JOHNSON MATTHEY	SMARTONE TELECOMMUNICATIONS HLDS LTD
CANADIAN WESTERN BANK	JOHNSON OUTDOORS INC	SMC CORP
CANNAE HOLDINGS INC	JOLLIBEE FOODS CORP	SMILES FIDELIDADE
CANON INC	JOYY INC	SMITH & NEPHEW PLC
CANOPY GROWTH CORP	JPMORGAN CHASE & CO	SMITH DS
CAP SA	JSP CORP	SMITHS GROUP PLC
CAPCOM CO LTD	JSR CORP	SMS
CAPGEMINI SE	JTEKT CORP	SMURFIT KAPPA GROUP PLC
CAPITAL CITY BANK GROUP INC	JULIUS BAER GRUPPE AG	SNAM SPA
CAPITAL ONE FINANCIAL CORP	JUNIPER NETWORKS INC	SNAP INC

CAPITAL PRODUCT PARTNERS LP	JUPITER FUND MANAGEMENT PLC	SNAP-ON INC
CAPITAL SECURITIES CORP	JUROKU BANK LTD	SNOWFLAKE INC
CAPITALAND INTEGRATED COMMERCIAL TRUST	JUST EAT TAKEAWAY.COM N.V	SNT MOTIV CO LTD
CAPITALAND LTD	JUST GROUP PLC	SOCIETE GENERALE SA
CAPITEC BANK HOLDINGS LTD	K. WAH INTERNATIONAL HOLDINGS LTD	SODEXO SA
CAPRI HOLDINGS LIMITED	KAISER ALUMINUM CORP	SODICK
CARDINAL HEALTH INC	KAJIMA CORP	SOFINA SA
CAREDX INC	KAKAKU.COM INC	SOFTBANK CORP
CAREPLUS GROUP	KAKAO CORP	SOFTBANK GROUP CORP
CARGOTEC OYJ	KAKEN PHARMACEUTICAL CO LTD	SOFTCAT PLC
CARGURUS INC	KAKIYASU HONTEN	SOFTWARE AG
CARL ZEISS MEDITEC AG	KAMEDA SEIKA	SOFT-WORLD INTERNATIONAL CORP
CARLISLE COMPANIES INC	KAMIGUMI CO LTD	SOHGO SECURITY SERVICES
CARLSBERG A/S	KAMUX OYJ	SOHO CHINA LTD
CARLYLE GROUP INC	KANAMOTO	SOHU COM LTD
CARMAX INC	KANEKA CORP	SOJITZ CORP
CARNIVAL CORP	KANEMATSU CORP	SOK MARKETLER TICARET AS
CARREFOUR SA	KANGWON LAND INC	SOLAR A/S
CARRIER GLOBAL CORPORATION	KANSAI ELECTRIC POWER CO INC	SOLAREDGE TECHNOLOGIES INC
CARTER BANKSHARES INC	KANSAI PAINT CO LTD	SOLARIS OILFIELD INFRASTRUCTURE INC
CARTER'S INC	KANSAS CITY SOUTHERN	SOLARWINDS CORPORATION
CARVANA CO	KAO CORP	SOLVAY SA
CASA SYSTEMS INC	KARDEMIR KARABUK A	SOMPO HOLDINGS INC
CASEYS GENERAL STORES INC	KARNOV GROUP AB	SONAE SGPS SA
CASH	KATO SANGYO	SONOS INC
CASIO COMPUTER CO LTD	KB FINANCIAL GROUP INC	SONOVA HOLDING AG
CASS INFORMATION SYSTEMS INC	KB HOME	SONY GROUP CORP
CATALENT INC	KBC GROEP NV	SOTOH
CATERPILLAR INC	KCC CORP	SOULBRAIN CO LTD
CATHAY GENERAL BANCORP	KDDI CORP	SOULBRAIN HOLDINGS CO
CATHAY REAL ESTATE DEVELOPMENT CO LTD	KE HOLDINGS INC	SOUTH PLAINS FINANCIAL INC
CAWACHI	KEIHAN HOLDINGS CO	SOUTH32 LIMITED
CBOE GLOBAL MARKETS INC	KEIKYU CORP	SOUTHERN CO
CBRE GROUP INC	KEIO CORP	SOUTHERN PROVINCE CEMENT CO SJSC
CBTX INC	KEISEI ELECTRIC RAILWAY CO LTD	SOUTHWEST AIRLINES CO
CCC SA	KELLOGG CO	SOUTHWESTERN ENERGY CO
CCL INDUSTRIES INC	KELT EXPLORATION LTD	SPAREBANK 1 SMN
CDK GLOBAL	KEMIRA OYJ	SPARK NEW ZEALAND LTD
CDW CORP	KEPCO PLANT SVCS&ENG CO LTD	SPCG PCL
CEBU AIR	KEPPEL CORPORATION LTD	SPECTRIS PLC
CECEP COSTIN NEW MATERIALS GROUP LTD	KEPPEL INFRASTRUCT	SPECTRUM BRANDS HOLDINGS INC
CEDAR WOODS PROPERTIES LTD	KERING	SPIN MASTER CORP
CELANESE CORP	KERRY GROUP PLC	SPIRAX-SARCO ENGINEERING PLC
CELLECTIS SA	KESKO OYJ	SPIRE HEALTHCARE GROUP PLC
CELLNEX TELECOM SA	KEURIG DR PEPPER INC	SPIRENT COMMUNICATIONS PLC

CENCOSUD	KEYCORP	SPLUNK INC
CENOVUS ENERGY INC	KEYENCE CORP	SPORTON INTERNATIONAL INC
CENTAMIN PLC	KEYERA CORP	SPOTIFY TECHNOLOGY SA
CENTENE CORP	KEYSIGHT TECHNOLOGIES	SPROUTS FARMERS MARKET
CENTENNIAL RESOURCE DEVELOPMENT INC	KFC HOLDINGS JAPAN LTD	SQUARE ENIX HOLDINGS CO LTD
CENTERPOINT ENERGY INC	KFORCE INC	SQUARE INC
CENTERRA GOLD INC	KGINICIS CO LTD	SRI TRANG AGRO INDUSTRY PCL
CENTRAL CHINA REAL ESTATE LTD	KIKKOMAN CORP	SS&C TECHNOLOGIES HOLDINGS INC
CENTRAL GARDEN & PET CO	KIMBALL INTERNATIONAL INC	SSE PLC
CENTRAL GLASS	KIMBERLY-CLARK CORP	SSR MINING INC
CENTRAL JAPAN RAILWAY CO	KINDEN	ST CORP
CENTRAL PACIFIC FINANCIAL CORP	KINDER MORGAN INC	ST GALLER KANTONALBANK AG
CERENCE INC	KINDOM CONSTRUCTION CORP	ST. JAMES'S PLACE PLC
CERIDIAN HCM HOLDING	KING JIM	STAAR SURGICAL CO
CERNER CORP	KINGDEE INTERNATNL SOFTWARE GRP CO LTD	STANDARD BANK GROUP LTD
CEVA INC	KINGFISHER PLC	STANDARD CHARTERED PLC
CF INDUSTRIES HOLDINGS INC	KINGSOFT CORP LTD	STANLEY BLACK & DECKER INC
CGI INC	KINGSPAN GROUP PLC	STANLEY ELECTRIC CO LTD
CHACHA FOOD CO LTD	KINNEVIK AB	STAR GROUP LP
CHANGE HEALTHCARE INC	KINROSS GOLD CORP	STARBUCKS CORP
CHAOWEI POWER HOLDINGS	KINSUS INTERCONNECT	STATE BANK OF INDIA
CHAOZHOU THREE-CIRCLE (GROUP) CO LTD	KINTETSU GROUP HOLDINGS CO LTD	STATE STREET CORP
CHARLES RIVER LABORATORIES INT	KION GROUP AG	STD LIFE ABERDEEN
CHARLES SCHWAB CORP	KIRIN HOLDINGS CO LTD	STEEL DYNAMICS INC
CHARTER COMMUNICATIONS INC	KIRKLAND LAKE GOLD LTD	STEELCASE INC
CHECK POINT SOFTWARE TECHNOLOGIES LTD	KIRKLAND'S INC	STELCO HOLDINGS INC
CHEGG INC	KISSEI PHARMACEUTICAL CO LTD	STELLANTIS NV
CHEMED CORP	KITO	STEPAN CO
CHEMRING GROUP PLC	KIWI PROPERTY GROUP LTD	STERICYCLE INC
CHENG LOONG CORP	KIWOOM SECURITIES CO LTD	STERIS PLC
CHENG SHIN RUBBER IND. CO LTD	KLA CORP	STILLFRONT GROUP AB
CHENG UEI PRECISION INDUSTRY CO LTD	KLABIN SA	STMICROELECTRONICS NV
CHENIERE ENERGY INC	KLEPIERRE SA	STOCK YARDS BANCORP INC
CHESAPEAKE ENERGY CORP	KLOVERN AB	STORA ENSO OYJ
CHEVRON CORP	KMC KUEI MENG INTERNATIONAL INC	STORAGEVAULT CANADA INC
CHEWY INC	KNIGHT SWIFT TRANSPORTATION HLDGS INC	STRATASYS LTD
CHIBA BANK LTD	KNORR BREMSE AG	STRAUMANN HOLDING AG
CHICONY POWER TECH CO LTD	KNOT OFFSHORE PARTNERS LP	STRAUSS GROUP LTD
CHIEF TELECOM INC	KOBAYASHI PHARMACEUTICAL CO LTD	STRIDE PROPERTY LTD
CHINA AIRCRAFT LEASING GROUP	KOBE BUSSAN	STRIX GROUP PLC
CHINA AVIATION OIL CORPORATION LTD	KOEI TECMO HOLDING	STRYKER CORP
CHINA BILLS FINANCE CORP	KOHLS CORP	STUDIO DRAGON CORP
CHINA BLUECHEMICAL LTD	KOITO MANUFACTURING CO LTD	SUBARU CORP
CHINA CONSTRUCTION BANK CORP	KOKUYO	SUBSEA 7 SA

CHINA DATANG CORP RENEWABLE PWR CO	KOLMAR KOREA HOLDINGS	SUEZ SA
CHINA EASTERN AIRLINES CORP LTD	KOLMARBNH CO LTD	SUGI HOLDINGS CO LTD
CHINA EVERBRIGHT GREENTECH LTD	KOLON INDUSTRIES INC	SUMCO CORP
CHINA FEIHE LTD	KOMATSU LTD	SUMITOMO BAKELITE CO LTD
CHINA FOODS LTD	KOMEDA HOLDINGS CO LTD	SUMITOMO CHEMICAL CO LTD
CHINA HIGH SPEED TRANSMISSION EQUIP CO	KOMERCNI BANKA AS	SUMITOMO CORP
CHINA JINMAO HLDGS GROUP	KONAMI HOLDINGS CO	SUMITOMO DAINIPPON PHARMA CO LTD
CHINA LIFE INSURANCE CO LTD	KONE OYJ	SUMITOMO ELECTRIC INDUSTRIES LTD
CHINA LILANG LTD	KONINKLIJKE AHOLD DELHAIZE NV	SUMITOMO METAL MINING CO LTD
CHINA LOGISTICS PROP HLDGS CO LTD	KONINKLIJKE DSM NV	SUMITOMO MITSUI CONSTRUCTION
CHINA MERCHANTS BANK CO LTD	KONINKLIJKE KPN NV	SUMITOMO MITSUI FINANCIAL GROUP INC
CHINA MINSHENG BANKING CORP LTD	KONINKLIJKE PHILIPS NV	SUMITOMO MITSUI TRUST HOLDINGS INC
CHINA MOBILE LTD	KONINKLIJKE VOPAK NV	SUMITOMO OSAKA CEMENT CO LTD
CHINA OILFIELD SERVICES LTD	KOREA AEROSPACE INDUSTRIES	SUMITOMO REALTY & DEVELOPMENT CO LTD
CHINA OVERSEAS GRAND OCEANS GROUP LTD	KOREA ELECTRIC POWER CORP	SUMITOMO RUBBER INDUSTRIES LTD
CHINA OVERSEAS LAND & INVESTMENT LTD	KOREA PETRO CHEMICAL IND	SUMITOMO WAREHOUSE CO LTD
CHINA OVERSEAS PROPERTY HOLDINGS LTD	KOREA UNITED PHARM	SUMMARECON AGUNG TBK PT
CHINA PACIFIC INSURANCE GROUP CO LTD	KOREA ZINC INC	SUMMIT INDUSTRIAL INCOME REIT
CHINA RAILWAY GROUP LTD	KOREAN REINSURANCE CO	SUN COMMUNITIES INC
CHINA RESOURCES CEMENT HOLDINGS LTD	KOSE	SUN FRONTIER FUDOUSAN
CHINA RESOURCES PHARMACEUTICAL GROUP	KOSSAN RUBBER INDUSTRIES BHD	SUN HUNG KAI & CO LTD
CHINA SCE GROUP HOLDINGS LTD	KOZA ALTIN ISLETMELERI AS	SUN HUNG KAI PROPERTIES LTD
CHINA SHINEWAY PHARMACEUTICAL GRP LTD	KOZA DAVETIYELERI	SUN LIFE FINANCIAL INC
CHINA SOUTH CITY HOLDINGS LTD	KRAFT HEINZ CO	SUNAC CHINA HOLDINGS LTD
CHINA TOURISM GROUP DUTY FREE CORP	KROGER CO	SUNCOKE ENERGY INC
CHINA UNICOM HONG KONG LTD	KRUK SA	SUNCOR ENERGY INC
CHINA VANKE CO LTD	KT CORP	SUNDRUG CO LTD
CHINASOFT INTERNATIONAL LTD	KT SKYLIFE CO LTD	SUNGROW POWER SUPPLY CO LTD
CHINOOK THERAPEUTICS INC	KUBOTA CORP	SUNONWEALTH ELECTRIC M
CHIPBOND TECHNOLOGY CORP	KUEHNE UND NAGEL INTERNATIONAL AG	SUNRUN INC
CHIPMOS TECHNOLOGIES	KUMAGAI GUMI CO LTD	SUNTEC REAL ESTATE INVESTMENT TRUST
CHIPOTLE MEXICAN GRILL INC	KURA SUSHI INC	SUNTORY BEVERAGE & FOOD LTD
CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG	KURARAY CO LTD	SUNWAY REAL ESTATE INVESTMENT TRUST
CHONG HONG CONSTRUCTION CO LTD	KURIMOTO	SUPALAI PCL
CHONG KUN DANG PHARMACEUTICAL CORP	KURITA WATER INDUSTRIES LTD	SUPER ENERGY CORPORATION PCL
CHONGKUNDANG HOLDINGS CORP	KWANGDONG PHARMACEUTICAL CO LTD	SUPER GROUP LTD
CHORUS LTD	KWEICHOW MOUTAI CO LTD	SUPERMAX CORPORATION BHD
CHOUSHIMARU	KWG GROUP HOLDINGS LTD	SUZUKEN CO LTD
CHR HANSEN HOLDING A/S	KWG LIVING GROUP HOLDINGS LTD	SUZUKI MOTOR CORP
CHUBB LTD	KYOBO SECURITIES CO LTD	SVB FINANCIAL GROUP

CHUBU ELECTRIC POWER CO INC	KYOCERA CORP	SVENSKA CELLULOSA AB NEW
CHUGAI PHARMACEUTICAL CO LTD	KYOEI STEEL	SVENSKA HANDELSBANKEN AB
CHUGOKU ELECTRIC POWER CO INC	KYOKUYO	SWANCOR HOLDING CO
CHUGOKU MARINE PAINTS	KYORIN HOLDINGS INC	SWEDBANK AB
CHURCH & DWIGHT CO INC	KYOWA EXEO	SWIRE PACIFIC LTD
CI FINANCIAL CORP	KYOWA KIRIN CO LTD	SWIRE PROPERTIES LTD
CIA DE SANEAMENTO DO PARANA	KYUSHU ELECTRIC POWER	SWISS LIFE HOLDING AG
CIA ENERGETICA MINAS GERAIS-CEMIG	KYUSHU RAILWAY COMPANY	SWISS PRIME SITE AG
CIA SANEAMENTO MINAS GERAIS	L BRANDS INC	SWISS RE AG
CIBANCO SA INSTIT DE BANCA MULTIPLE	L E LUNDBERGFORETAGEN AB (PUBL)	SWISSCOM AG
CIE AUTOMOTIVE SA	L3 HARRIS TECHNOLOGIES INC	SYKES ENTERPRISES INC
CIECH SA	LA FRANCAISE DES JEUX	SYMRISE AG
CIENA CORP	LABORATORY CORPORATION OF AMERICA HLDS	SYNAPTICS INC
CIGNA CORP	LAFARGEHOLCIM	SYNCHRONY FINANCIAL
CIMB GROUP HOLDINGS BHD	LAM RESEARCH CORP	SYNCMOLD ENTERPRISE CORP
CINCINNATI FINANCIAL CORP	LAMB WESTON HOLDINGS INC	SYNNEX CORP
CINEMARK HOLDINGS INC	LANCASTER COLONY CORP	SYNOPSYS INC
CINTAS CORP	LAND SECURITIES GROUP PLC	SYNTHOMER PLC
CIPUTRA DEVELOPMENT TBK PT	LANDEC CORP	SYSCO CORP
CISCO SYSTEMS INC	LANDS END INC	SYSMEX CORP
CITI TRENDS INC	LANXESS AG	SYSTENA
CITIC LIMITED	LARGAN PRECISION CO LTD	SYSTEX CORP
CITIC TELECOM INTERNATIONAL HLDS LTD	LAS VEGAS SANDS CORP	T&D HOLDINGS INC
CITIGROUP INC	LASERTEC CORP	T. ROWE PRICE GROUP INC
CITIZENS FINANCIAL GROUP INC	LAURENTIAN BANK OF CANADA	T.HASEGAWA CO LTD
CITRIX SYSTEMS INC	LAWSON INC	TABULA RASA HEALTHCARE
CITY CEMENT CO	LA-Z-BOY INC	TAEKWANG INDUSTRIAL CO LTD
CITY DEVELOPMENTS LTD	LCI INDUSTRIES	TAEYOUNG ENGINEERING & CONSTRUCTION CO
CJ CHEILJEDANG CORP	LEAR CORP	TAIDOC TECHNOLOGY CORP
CJ CORP	LEE'S PHARMACEUTICAL HOLDINGS LTD	TAIHEIYO CEMENT CORP
CJ LOGISTICS	LEG IMMOBILIEN SE	TAISEI CORP
CK ASSET HOLDINGS	LEGAL & GENERAL GROUP PLC	TAISHO PHARMACEUTICAL HOLDINGS CO LTD
CK HUTCHISON HOLDINGS	LEGGETT & PLATT INC	TAIWAN COOPERATIVE BAN
CK INFRASTRUCTURE HOLDINGS LTD	LEGOCHEM BIOSCIENCES	TAIWAN GLASS IND CORP
CLARIANT AG	LEGRAND SA	TAIWAN SEMICONDUCTOR MANUFACT CO LTD
CLARIVATE PLC	LEIDOS HOLDINGS	TAIWAN SURFACE MOUNTING TECHNOLOGY
CLEAN HARBORS INC	LEM HOLDING SA	TAIYO YUDEN CO LTD
CLICKS GROUP LTD	LEMAITRE VASCULAR INC	TAKARA HOLDINGS INC
CLINIGEN GROUP PLC	LENDINGTREE INC	TAKARA LEBEN CO LTD
CLOROX CO	LENNAR CORP	TAKEDA PHARMACEUTICAL CO LTD
CLOUDERA INC	LENNOX INTERNATIONAL INC	TAKE-TWO INTERACTIVE SOFTWARE INC
CLOUDFLARE INC	LENOVO GROUP LIMITED	TAKEUCHI MFG CO LTD
CLP HOLDINGS LTD	LEOVEGAS AB	TAKIRON

CMC MARKETS	LESLIES INC	TAKKT
CMC MATERIALS INC	LEVI STRAUSS & CO	TAL EDUCATION GROUP
CME GROUP INC	LG CHEM LTD	TAMA HOME CO LTD
CMS ENERGY CORP	LG CORP	TANGER FACTORY OUTLET CENTERS INC
CNA FINANCIAL CORP	LG DISPLAY CO LTD	TANSEISHA
CNH INDUSTRIAL NV	LG HELLOVISION	TAOKAENOI FOOD & MARKETING
CNOOC LTD	LG HOUSEHOLD & HEALTHCARE LTD	TARGET CORP
CNP ASSURANCES SA	LG INNOTEK	TARO PHARMACEUTICAL INDUSTRIES LTD
CNX RESOURCES	LG INTERNATIONAL CORP	TATA MOTORS LTD
COCA COLA FEMSA	LG UPLUS CORP	TATE & LYLE PLC
COCA COLA HBC AG	LGI HOMES INC	TATNEFT' PAO
COCA-COLA BOTTLERS JAPAN HOLDINGS INC	LI NING CO LTD	TAURON POLSKA ENERGIA SA
COCA-COLA CO	LIBERBANK SA	TAYLOR MORRISON HOME CORP
COCA-COLA EUROPEAN PARTNERS PLC	LIBERTY BROADBAND	TAYLOR WIMPEY PLC
CODEXIS INC	LIBERTY GLOBAL PLC	TBS HOLDINGS INC
COGECO COMMUNICATIONS INC	LIBERTY SIRIUS XM	TC ENERGY CORP
COGECO INC	LIFETECH SCIENTIFIC CORP	TCG BDC INC
COGNEX CORP	LIFULL CO LTD	TCL ELECTRONICS HOLDINGS LTD
COGNIZANT TECHNOLOGY SOLUTIONS CORP	LILLY ELI & CO	TDK CORP
COHU INC	LIME TECHNOLOGIES AB	TE CONNECTIVITY LTD
COLGATE-PALMOLIVE CO	LINCOLN NATIONAL CORP	TEAMVIEWER AG
COLLINS FOODS LTD	LINDE PLC	TECHNOLOGYONE LTD
COLOPLAST A/S	LINK NET PT	TECHNOPRO HOLDINGS INC
COLRUYT SA	LINK REAL ESTATE INVESTMENT TRUST	TECHTRONIC INDUSTRIES CO LTD
COLUMBIA BANKING SYSTEM INC	LINX SA	TECK RESOURCES LTD
COLUMBIA FINANCIAL INC	LION CORP	TECNICAS REUNIDAS SA
COLUMBIA SPORTSWEAR CO	LIONS GATE ENTERTAINMENT CORP	TEEKAY LNG PARTNERS LP
COLUMBUS MCKINNON CORP	LIPPO KARAWACI TBK PT	TEGMA GESTAO LOGISTICA SA
COM2US CORP	LITE-ON TECHNOLOGY CORP	TEGNA
COM7 PUBLIC CO LTD	LITHIA MOTORS INC	TEIJIN LTD
COMCAST CORP	LITHIUM AMERICAS CORP	TELADOC HEALTH INC
COMERICA INC	LITTELFUSE INC	TELE2 AB
COMFORT GLOVES BHD	LIVE NATION ENTERTAINMENT INC	TELECOM ITALIA SPA
COMMERCE BANCSHARES INC	LIVEPERSON INC	TELEDYNE TECHNOLOGIES INC
COMMERZBANK AG	LIVERAMP HOLDINGS INC	TELEFLEX INC
COMMVAULT SYSTEMS INC	LIXIL CORP	TELEFONAKTIEBOLAGET LM ERICSSON
COMPAGNIE DE SAINT GOBAIN SA	LKQ CORP	TELEFONICA BRASIL SA
COMPAGNIE FINANCIERE RICHEMONT SA	LOBLAW COMPANIES LTD	TELEFONICA DEUTSCHLAND HOLDING AG
COMPANHIA DE LOCACAO DAS AMERICAS	LOCALIZA RENT A CAR SA	TELEFONICA SA
COMPANHIA PARANAENSE DE ENERGIA	LOCAWEB SERVICOS DE INTERNET	TELEKOM AUSTRIA AG
COMPANHIA SIDERURGICA NACIONAL	LOCK&LOCK CO LTD	TELEKOM MALAYSIA BHD
COMPASS GROUP	LOEWS CORP	TELENAV INC
COMPEQ MANUFACTURING	LOG COMMERCIAL PPTYS	TELENET GROUP HOLDING NV
COMPUTACENTER	LOGITECH INTERNATIONAL SA	TELENOR ASA

COMPUTER PROGRAMS AND SYSTEMS INC	LONDON STOCK EXCHANGE GROUP PLC	TELEPERFORMANCE SE
COMSYS HOLDINGS	LONGFOR GROUP HOLDINGS LTD	TELEPHONE AND DATA SYSTEMS INC
CONAGRA BRANDS	LONKING HOLDINGS LTD	TELIA COMPANY AB
CONCENTRADORA FIBRA DANHOS	LONZA GROUP AG	TELKOM INDONESIA (PERSERO) TBK PT
CONCENTRIX	LOOMIS AB	TEMENOS AG
CONCHO RESOURCES INC	L'OREAL SA	TEMPUR SEALY INTERNATIONAL INC
CONCORDIA FINANCIAL GRP	LOTES CO LTD	TENAGA NASIONAL BHD
CONDUENT	LOTTE CHEMICAL TITAN HOLDING BHD	TENARIS SA
CONEXIO CORP	LOTTE CONFECTIONERY NEW	TENCENT HOLDINGS LTD
CONOCOPHILLIPS	LOTTE FINE CHEMICALS CO LTD	TENCENT MUSIC ENTERTAINMENT GROUP
CONSOLIDATED EDISON INC	LOTTE HIMART CO	TENEDORA NEMAK SA DE CV
CONSTELLATION BRANDS INC	LOTTE HOLDINGS	TERADYNE INC
CONSTELLATION SOFTWARE INC	LOUISIANA-PACIFIC CORP	TERNA RETE ELETTRICA NAZIONALE SPA
CONSTELLIUM SE	LOWE'S COMPANIES INC	TERRITORIAL BANCORP INC
CONSTRUTORA TENDA SA	LS ELECTRIC CO LTD	TERUMO CORP
CONSUN PHARMACEUTICALS GRP	LUCKY CEMENT LTD	TESCO PLC
CONTINENTAL AG	LULULEMON ATHLETICA INC	TESLA INC
CONVATEC GROUP PLC	LUMEN TECHNOLOGIES INC	TEVA PHARMACEUTICAL INDUSTRIES LTD
COOPER COMPANIES INC	LUMINAR TECHNOLOGIES INC	TEXAS INSTRUMENTS INC
COOPER TIRE & RUBBER CO	LUMINEX CORP	TEXAS PACIFIC LAND TRUST
COPART INC	LUNDIN ENERGY AB	TFI INTERNATIONAL INC
CORCEPT THERAPEUTICS INC	LUNDIN MINING CORP	T-GAIA CORP
CORESITE REALTY CORP	LVGEM (CHINA) REAL ESTATE INV CO	THE NAVIGATOR COMPANY SA
CORETRONIC CORPORATION	LVMH MOET HENNESSY LOUIS VUITTON SE	THE QASSIM CEMENT CO
CORNERSTONE BUILDING	LYONDELLBASELL INDUSTRIES NV	THE SWATCH GROUP AG
CORNERSTONE ONDEMAND INC	M DIAS BRANCO SA IND E COM DE ALIME	THE TRADE DESK INC
CORNING INC	M&G PRUDENTIAL PLC	THERAGEN ETEX CO LTD
CORP INMOBILIARIA VESTA SAB	M&T BANK CORP	THERMO FISHER SCIENTIFIC INC
CORSAIR GAMING INC	M3	THK CO LTD
CORTEVA INC	MACATAWA BANK CORP	THOMSON REUTERS CORP
CORUS ENTERTAINMENT INC	MACERICH CO	THOR INDUSTRIES INC
COSCO SHIPPING HOLDINGS CO LTD	MACNICA FUJI ELECTRONICS	THULE GROUP AB
COSMO LADY HOLDINGS CO LTD	MACQUARIE MEXICO REAL ESTATE MGMT	TIANGONG INTERNATIONAL CO LTD
COSMO PHARMACEUTIC	MACQUARIE TRUE INDEX EMERGING MARKETS VALUE WEIGHTED FUND	TIANNENG POWER INTERNATIONAL LTD
COSMOS PHARMACEUTICAL	MAEIL DAIRIES (NEW)	TIFFANY & CO
COSTAR GROUP INC	MAGAZINE LUIZA SA	TIGER BRANDS LTD
COSTCO WHOLESALE CORP	MAGNA INTERNATIONAL INC	TIM S.A.
COUNTRY GARDEN SERVICES HOLDINGS CO	MAGNITE INC	TIMAH TBK PT
COUPA SOFTWARE INC	MAGYAR TELEKOM TELECOMMUNICATIONS PLC	TIME DOTCOM
COVENANT LOGISTICS GROUP INC	MAHLE METAL LEVE SA	TIMES NEIGHBORHOOD HOLDINGS LTD
COVESTRO AG	MAINFREIGHT LTD	TIMKEN CO
COVIVIO SA	MAJOR DRILLING GROUP INTERNATIONAL INC	TINGYI CAYMAN ISLANDS HOLDING CORP
COWAY CO LTD	MAKALOT INDUSTRIAL CO LTD	TIS INC

COWEN INC	MAKINO MILLING MACHINE CO LTD	TJX COMPANIES INC
CRA INTERNATIONAL INC	MAKITA CORP	TKH GROUP NV
CRANE CO	MALAKOFF CORPORATION	T-MOBILE US INC
CRAWFORD & CO	MALAYAN BANKING BHD	TMX GROUP LTD
CRAYON GROUP HOLDING ASA	MALIBU BOATS INC	TOAGOSEI
CRCAM PARIS ET ILE	MAN WAH HOLDINGS LTD	TOBU RAILWAY CO LTD
CREDICORP LTD	MANILA WATER COMPANY INC	TOFAS TURK OTOMOBIL FABRIKASI AS
CREDIT AGRICOLE SA	MANTECH INTERNATIONAL CORP	TOHO CO LTD
CREDIT SUISSE GROUP AG	MANULIFE FINANCIAL CORP	TOHO GAS
CRESCENT POINT ENERGY CORP	MAPLETREE COMMERCIAL TRUST	TOHO HOLDINGS CO LTD
CRH	MAPLETREE LOGISTICS TRUST	TOHOKU ELECTRIC POWER CO INC
CRODA INTERNATIONAL PLC	MARATHON PETROLEUM CORP	TOKAI CARBON CO LTD
CROMWELL PROPERTY GROUP	MARFRIG GLOBAL FOODS SA	TOKAI CARBON KOREA
CROPENERGIES	MARINEMAX INC	TOKAI RIKA
CROWDSTRIKE HOLDINGS INC	MARKEL CORP	TOKAI TOKYO FINANCIAL HOLDINGS INC
CROWN CASTLE INTERNATIONAL CORP	MARKETAXESS HOLDINGS INC	TOKIO MARINE HOLDINGS INC
CROWN HOLDINGS INC	MARRIOTT INTERNATIONAL INC	TOKYO CENTURY CORP
CSG SYSTEMS INTERNATIONAL INC	MARTIN MARIETTA MATERIALS INC	TOKYO ELECTRIC POWER COMPANY HLDS INC
CSPC PHARMACEUTICAL GROUP LTD	MARUBENI CORP	TOKYO ELECTRON LTD
CSW INDUSTRIALS INC	MARUI GROUP CO LTD	TOKYO GAS CO LTD
CSX CORP	MARUICHI STEEL TUBE	TOKYU CORP
CT ENVIRONMENTAL GROUP	MARVELL TECHNOLOGY GROUP LTD	TOKYU FUDOSAN HLDGS CORP
CTBC FINANCIAL HOLDINGS	MASCO CORP	TOMRA SYSTEMS ASA
CULLEN/FROST BANKERS INC	MASIMO CORP	TONG REN TANG TECHNOLOGIES CO LTD
CUMMINS INC	MASONITE INTERNATIONAL CORP	TONG YANG LIFE INSUR
CURTISS-WRIGHT CORP	MASRAF AL RAYAN QPSC	TONGDA GROUP HOLDINGS
CVC BRASIL OP AG V	MASTERCARD INCORPORATED	TONGFU MICROELECTRONICS CO LTD
CVS HEALTH CORP	MATADOR RESOURCES CO	TOPCO SCIENTIFIC CO LTD
CYBERAGENT INC	MATCH GROUP INC	TOPCON CORP
CYBER-ARK SOFTWARE LTD	MATERION CORP	TOPIX MAR21
CYBERDYNE INC	MATSUMOTOKIYOSHI HOLDINGS CO LTD	TOPPAN PRINTING CO LTD
CYRELA BRAZIL REALTY	MATTEL INC	TOPRE
D.R. HORTON INC	MATTHEWS INTERNATIONAL CORP	TORAY INDUSTRIES INC
DACIAN GOLD LIMITED	MAXIM INTEGRATED PRODUCTS INC	TORIGOE CO LTD
DAEDUCK CO LTD	MAXIMUS INC	TORO CO
DAEWOO CONSTRUCTION	MAXIS BHD	TOROMONT INDUSTRIES LTD
DAEWOONG CO LTD	MAXLINEAR INC	TORONTO-DOMINION BANK
DAI NIPPON PRINTING CO LTD	MAXVALU NISHINIHON CO LTD	TOSHIBA CORP
DAIFUKU	MAXVALU TOKAI	TOSOH CORP
DAI-ICHI LIFE HOLD	MAYNE PHARMA GROUP LTD	TOTAL SE
DAIICHI SANKYO CO LTD	MAYR MELNHOF KARTON AG	TOTO LTD
DAIICHIKOSHO	MAZDA MOTOR CORP	TOTVS SA
DAIKIN INDUSTRIES LTD	MBANK SA	TOURMALINE OIL CORP
DAIMLER AG	MBK PCL	TOYO INK SC HOLDINGS CO LTD
DAIREI CO	MCCORMICK & COMPANY INC	TOYO SEIKAN GROUP HOLDINGS LTD

DAIRY FARM INTERNATIONAL HOLDINGS LTD	MCDONALD'S CORP	TOYO SUISAN KAISHA LTD
DAISEKI	MCDONALD'S HOLDINGS COMPANY JAPAN LTD	TOYOBO CO LTD
DAISHIN SECURITIES CO LTD	MCGRATH RENTCORP	TOYODA GOSEI CO LTD
DAITO TRUST CONSTRUCTION CO LTD	MCJ	TOYOTA BOSHOKU CORP
DAIWA HOUSE INDUSTRY CO LTD	MCKESSON CORP	TOYOTA INDUSTRIES CORP
DAIWA HOUSE REIT I	MCKESSON EUROPE AG	TOYOTA MOTOR CORP
DAIWA SECURITIES GROUP INC	MCNEX CO LTD	TOYOTA TSUSHO CORP
DAIWABO HOLDINGS CO LTD	MDC HOLDINGS INC	TP ICAP GROUP PLC
DAKTRONICS INC	MDU RESOURCES GROUP INC	TPK HOLDING CO LTD
DALATA HOTEL GROUP PLC	MEBUKI FINANCIAL GROUP	TPR CO.LTD
DALLAH HEALTHCARE COMPANY SJSC	MEDIA NUSANTARA CITRA TBK PT	TRACTOR SUPPLY CO
DAMPSKIBSSELSKABET NORDEN A/S	MEDIATEK INC	TRADA ALAM MINERA TBK
DANA INC	MEDICAL PROPERTIES TRUST INC	TRADEWEB MARKETS INC
DANAHER CORP	MEDIFAST INC	TRANE TECHNOLOGIES PLC
DANONE SA	MEDIOBANCA DI CREDITO FINANZ SPA	TRANSCONTINENTAL INC
DANSKE BANK A/S	MEDIPAL HOLDINGS CORP	TRANSDIGM GROUP INC
DAQO NEW ENERGY CORP	MEDPACTO INC	TRANS-SIBERIAN GOLD PLC
DARDEN RESTAURANTS INC	MEDTRONIC PLC	TRANSUNION
DASSAULT AVIATION SA	MEDY TOX INC	TRAVELERS COMPANIES INC
DASSAULT SYSTEMES SE	MEGA LIFESCIENCES	TRAVELSKY TECHNOLOGY LTD
DATA 3 LIMITED	MEGASTUDYEDU CO LTD	TREASURY WINE ESTATES LTD
DATADOG INC	MEGGITT PLC	TREND MICRO INC
DATTO HLDG CORP	MEIJI HOLDINGS CO LTD	TREX COMPANY INC
DAVIDE CAMPARI MILANO NV	MEITEC CORP	TRI POINTE HOMES INC
DAVITA INC	MEITU INC	TRIBUNE PUBLISHING CO
DAWONSYS CO LTD	MEITUAN	TRIBUNE RESOURCES LTD
DAX MAR21	MELCO RESORTS & ENTERTAINMENT LTD	TRICO BANCSHARES
DB HITEK CO LTD	MELROSE INDUSTRIES PLC	TRIMBLE INC
DB INSURANCE CO LTD	MELTWATER BV	TRINSEO SA
DBS GROUP HOLDINGS LTD	MERCADOLIBRE INC	TRIPLE-S MANAGEMENT CORP
DCC PLC	MERCANTILE BANK CORP	TRIPOD TECHNOLOGY CORP
DCM HOLDINGS CO LTD	MERCARI INC	TRUIST FINANCIAL CORP
DECHRA PHARMACEUTICALS	MERCK & CO INC	TRULY INTERNATIONAL HOLDINGS LTD
DEERE & CO	MERCK KGAA	TRUPANION INC
DEL TACO RESTAURANTS INC NEW	MERCURY NZ	TRUSTMARK CORP
DELIVERY HERO AG	MERIDIAN BANCORP INC	TRUWORTHS INTERNATIONAL LTD
DELL TECHNOLOGIES INC	MERIDIAN ENERGY LIMITED	TRYG A/S
DELTA AIR LINES INC	MERITAGE HOMES CORP	TSAKER CHEMICAL GROUP LIMITED
DELTA ELECTRONICS INC	MERITOR INC	TSOGO SUN GAMING LTD
DELUXE CORP	MERITZ FINANCIAL GROUP INC	TSUBAKIMOTO CHAIN CO
DEMANT A/S	MERITZ FIRE & MARINE INSURANCE CO LTD	TSURUHA HOLDINGS INC
DENKA COMPANY LTD	MERRY ELECTRONICS CO LTD	TTEC HOLDINGS INC
DENSO CORP	METALURGICA GERDAU SA	TUNG HO STEEL ENTERPRISE CORP
DENTSPLY SIRONA INC	METHODE ELECTRONICS INC	TUPPERWARE BRANDS CORP
DENTSU GROUP INC	METLIFE INC	TUPY SA

DERMAPHARM HOLDING SE	METRO INC	TURK TRAKTOR
DESCARTES SYSTEMS GROUP INC	METROPOLE TELEVISION SA	TURKIYE HALK BANKASI AS
DESKTOP METAL INC	METSA BOARD OYJ	TURKIYE SINAI KALKINMA BANKASI AS
DEUTSCHE BANK AG	METTLER-TOLEDO INTERNATIONAL INC	TWILIO INC
DEUTSCHE BOERSE AG	MGIC INVESTMENT CORP	TWITTER INC
DEUTSCHE EUROSHOP	MGM RESORTS INTERNATIONAL	TX GROUP
DEUTSCHE LUFTHANSA AG	MGP INGREDIENTS INC	TYLER TECHNOLOGIES INC
DEUTSCHE POST AG	MICHELIN (CGDE)	TYSON FOODS INC
DEUTSCHE TELEKOM AG	MICRO FOCUS INTERNATIONAL PLC	U.S. BANCORP
DEUTSCHE WOHNEN SE	MICROCHIP TECHNOLOGY INC	U.S. PHYSICAL THERAPY INC
DEUTZ AG	MICRON TECHNOLOGY INC	UBE INDUSTRIES
DEXCOM INC	MICROSOFT CORP	UBER TECHNOLOGIES INC
DGB FINANCIAL GROUP CO LTD	MID-AMERICA APARTMENT COMMUNITIES INC	UBIQUITI INC
DIAGEO PLC	MIDDLEBY CORP	UBISOFT ENTERTAINMENT SA
DIALOG GROUP BHD	MIDEA GROUP CO LTD	UBS GROUP AG
DIALOG SEMICONDUCTOR PLC	MIMECAST LTD	UCB SA
DIAMOND HILL INVESTMENT GROUP INC	MINEBEA MITSUMI INC	UDR INC
DIASORIN SPA	MINERAL RESOURCES LTD	UFP INDUSTRIES INC
DIC CORP	MINERVA SA	UGI CORP
DIGIMARC CORP	MINI HANG SENG JAN21	ULTA BEAUTY INC
DIGITAL GARAGE	MINISTOP	ULTRA CLEAN HOLDINGS INC
DIGITAL HOLDINGS INC	MISC BHD	ULTRAPAR PARTICIPACOES SA
DIGITAL REALTY TRUST INC	MISUMI GROUP INC	ULVAC
DIGITAL TURBINE INC	MITRA ADIPERKASA TBK PT	UMICORE SA
DIGITAL VALUE SPA	MITSUBISHI CHEMICAL HOLDINGS CORP	UMS HOLDINGS LTD
DILLARD'S INC	MITSUBISHI CORP	UMW HOLDINGS BHD
DIME COMMUNITY BANCSHARES INC	MITSUBISHI ELECTRIC CORP	UNDER ARMOUR INC
DINE BRANDS GLOBAL INC	MITSUBISHI ESTATE CO LTD	UNIBAIL-RODAMCO-WESTFIELD
DINO POLSKA SA	MITSUBISHI GAS CHEMICAL CO INC	UNICHARM CORP
DIOS FASTIGHETER	MITSUBISHI HC CAPITAL INC	UNICREDIT SPA
DIP	MITSUBISHI HEAVY INDUSTRIES LTD	UNID CO LTD
DIPLOMA	MITSUBISHI SHOKUHI	UNILEVER PLC
DIRECT LINE INSURANCE GROUP PLC	MITSUBISHI UFJ FINANCIAL GROUP INC	UNION PACIFIC CORP
DISCO	MITSUI & CO LTD	UNIPAR CARBOCLORO SA
DISCOVER FINANCIAL SERVICES	MITSUI CHEMICALS INC	UNIPER SE
DISCOVERY INC	MITSUI FUDOSAN CO LTD	UNI-PRESIDENT ENTERPRISES CORP
DISH NETWORK CORP	MITSUI MATSUSHIMA HOLDINGS CO LTD	UNIQA INSURANCE GROUP AG
DIXONS CARPHONE PLC	MITSUI SOKO HOLDINGS CO LTD	UNISEM (M) BHD
DKSH HOLDING AG	MIURA	UNITED BANK LTD
DNB ASA	MIXI INC	UNITED ELECTRONICS COMPANY JSC
DOCUSIGN INC	MIZRAHI TEFAHOT BANK LTD	UNITED FIRE GROUP INC
DOLBY LABORATORIES INC	MIZUHO FINANCIAL GROUP INC	UNITED INTERNATIONAL ENTERPRISES LTD
DOLLAR GENERAL CORP	MKS INSTRUMENTS INC	UNITED INTERNATIONAL TRANSPORTATION CO
DOLLAR TREE INC	MMC CORPORATION BHD	UNITED INTERNET AG
DOLLARAMA INC	MMG LTD	UNITED NATURAL FOODS INC

DOMINION ENERGY IN	MODERNA INC	UNITED OVERSEAS BANK LTD
DOMINO'S PIZZA ENTERPRISES LTD	MOHAWK INDUSTRIES INC	UNITED PARCEL SERVICE INC
DOMINO'S PIZZA GROUP PLC	MOL HUNGARIAN OIL & GAS PLC	UNITED RENTALS INC
DOMINO'S PIZZA INC	MOLINA HEALTHCARE INC	UNITED SUPER MARKETS HLDGS INC
DOMTAR CORP	MOLSON COORS BEVERAGE CO	UNITED THERAPEUTICS CORP
DONG KUK STEEL MILL	MOMO.COM INC	UNITED URBAN INVESTMENT CORP
DONG-A ST CO	MONCLER SPA	UNITED UTILITIES GROUP PLC
DONGKOOK PHARMACEUTI	MONDELEZ INTERNATIONAL INC	UNITEDHEALTH GROUP INC
DONGSUNG CHEMICAL CO LTD	MONDI PLC	UNITI GROUP INC
DOOSAN BOBCAT INC	MONETA MONEY BANK AS	UNIVERSAL HEALTH SERVICES INC
DOOSAN FUEL CELL	MONEYSUPERMARKET.COM GROUP PLC	UNIVEST FINANCIAL CORPORATION
DOOSAN INFRACORE CO LTD	MONGODB INC	UNUM GROUP
DOREL INDUSTRIES INC	MONOLITHIC POWER SYSTEMS INC	UOL GROUP LTD
DORMAKABA HOLDING AG	MONOTARO	UORIKI
DOUBLEUGAMES CO LTD	MONSTER BEV CORP	UPM-KYMMENE OYJ
DOUZONE BIZON CO LTD	MOODY'S CORP	UPWORK INC
DOVER CORP	MOOG INC	URBAN OUTFITTERS INC
DOW INC	MORGAN SINDALL GROUP PLC	USANA HEALTH SCIENCES INC
DOWNER EDI LTD	MORGAN STANLEY	USD PARTNERS LP
DR.REDDY'S LABORATORIES LTD	MORNINGSTAR INC	USHIO INC
DRAEGERWERK AG & CO KGAA	MOROZOFF	USINAS SIDERURGICAS DE MINAS GERAIS SA
DRAFTKINGS INC	MORPHOSYS AG	USS CO LTD
DRB-HICOM BHD	MOSAIC CO	UTZ BRANDS INC
DRDGOLD LTD	MOTOROLA SOLUTIONS INC	V TECHNOLOGY
DRIVE SHACK	MOTUS HOLDINGS LTD	VAIL RESORTS INC
DROPBOX INC	MOUWASAT MEDICAL SERVICES CO SJSC	VALE SA
DSP GROUP INC	MOVIDA PARTICIPACOES SA	VALEO SE
DSV PANALPINA A/S	MOWI ASA	VALERO ENERGY CORP
DTE ENERGY CO	MPLX LP	VALMET OYJ
DUKE ENERGY CORP	MS&AD INSURANCE GROUP HOLDINGS INC	VALMONT INDUSTRIES INC
DUKE REALTY CORP	MSCI INC	VALOR HOLDINGS
DUNELM GROUP PLC	MSCI INDIA MAR21	VALUE ADDED TECHNOLO
DUPONT DE NEMOURS INC	MSCI SINGAPORE JAN21	VALVOLINE INC
DURATEX SA	MSG ENTERTAINMENT	VARIAN MEDICAL SYSTEMS INC
DUSKIN	MSG NETWORK INC	VARONIS SYSTEMS INC
DXC TECHNOLOGY	MTR CORP LTD	VAT GROUP AG
DYNATRACE HOLDINGS LLC	MTU AERO ENGINES AG	VAUDOISE ASSURANCES HOLDING SA
E INK HOLDINGS INC	MUENCHENER RUECKVERSICHERUNGS AG	VECTOR LTD
E.ON SE	MULLEN GROUP LTD	VEECO INSTRUMENTS INC
E.SUN FINANCIAL HOLDING CO LTD	MURATA MANUFACTURING CO LTD	VEEVA SYSTEMS INC
EAGLE MATERIALS INC	MY EG SERVICES BHD	VELODYNE LIDAR INC
EAGLE PHARMACEUTICALS INC	MYCRONIC AB	VENTAS INC
EARTH CORPORATION	NABTESCO CORP	VENTURE CORPORATION LTD
EAST JAPAN RAILWAY CO	NAGACORP LTD	VEOLIA ENVIRONNEMENT SA
EASTERLY GOVERNMENT PROPERTIES INC	NAGOYA RAILROAD	VERBIO

EASTERN POLYMER GROUP PCL	NAKANISHI	VERBUND AG
EASTERN PROVINCE CEMENT CO SJSC	NAN LIU ENTERPRISE	VEREIT INC
EASTMAN CHEMICAL CO	NANKAI ELECTRIC RAILWAY	VERISIGN INC
EASTMAN KODAK CO	NANTEX INDUSTRY CO LTD	VERISK ANALYTICS INC
EATON CORP PLC	NARI TECHNOLOGY CO LTD	VERITIV CORP
EBARA CORP	NASDAQ INC	VERIZON COMMUNICATIONS INC
EBAY INC	NASPERS	VERMILION ENERGY INC
EBIX INC	NATIONAL BANK HOLDINGS	VERSO CORPORATION NEW
ECHO MARKETING INC	NATIONAL BANK OF CANADA	VERTEX PHARMACEUTICALS INC
ECHOSTAR CORP	NATIONAL GRID PLC	VERTIV HOLDINGS LLC
ECKERT & ZIEGLER STRAHLEN-& MEDIZIN	NATIONAL HEALTH INVESTORS INC	VESTAS WIND SYSTEMS A/S
ECLAT TEXTILE CO LTD	NATIONAL HEALTHCARE CORP	VESTEL ELECTRONIK SANAYI VE TICARET
ECLIPX GROUP LIMITED	NATIONAL INSTRUMENTS CORP	VETOQUINOL
ECOLAB INC	NATIONAL MEDICAL CARE	VF CORP
ECOPETROL SA	NATIONAL STORAGE AFFILIATES TRUST	VIACOMCBS
ECOPROBM CO LTD	NATIONAL WESTERN LIFE GROUP INC	VIATRIS INC
ECORODOVIAS INFRAESTRU LOGISTICA SA	NATIXIS	VIAVI SOLUTIONS INC
ECO'S	NATORI	VICI PROPERTIES INC
EDENRED SA	NATURGY ENERGY GROUP SA	VICTORIA GOLD CORP
EDISON INTERNATIONAL	NATUS MEDICAL INC	VICTREX
EDP ENERGIAS DE PORTUGAL SA	NATWEST GROUP PLC	VIENNA INSURANCE GROUP AG
EDP ENERGIAS DO BRASIL SA	NAVER	VIEWORKS
EDWARDS LIFESCIENCES CORP	NCC AB	VIFOR PHARMA AG
E-HOUSE CHINA ENTERPRISE HLDGS LTD	NCSOFT CORP	VILLAGE SUPER MARKET INC
EIFFAGE SA	NEC CORP	VINCI SA
EISAI CO LTD	NEC NETWORKS & SYSTEM INTEGRATION	VINDA INTERNATIONAL HOLDINGS LTD
EL POLLO LOCO HOLDINGS	NEDAP(NEDERLANDSCHE APPARATENF)NV	VINYTHAI PCL
ELAN MICROELECTONICS	NEDBANK GROUP LTD	VIPSHOP HOLDINGS LTD
ELANCO ANIMAL HEALTH INC	NEENAH INC	VIRGIN MONEY UK PLC
ELASTIC NV	NELES OYJ	VIRTU FINANCIAL INC
ELDERS LTD	NEMETSCHEK	VISA INC
ELECTRA CONSUMER PRODUCTS 1970 LTD	NEOWIZ	VISCOFAN SA
ELECTRIC POWER DEVELOPMENT CO LTD	NEPI ROCKCASTLE	VISHAY INTERTECHNOLOGY INC
ELECTRICITE DE FRANCE SA	NESTE OYJ	VISHAY PRECISION GROUP INC
ELECTROLUX AB	NESTLE SA	VISTA LAND AND LIFESCAPES INC
ELECTRONIC ARTS INC	NET ONE SYSTEMS CO LTD	VISTRA CORP
ELEKTA AB (PUBL)	NETAPP INC	VISTRY GROUP PLC
ELEMATEC CORP	NETCARE LTD	VITAL KSK HOLDINGS
ELIA GROUP SA	NETCOMPANY GROUP A/S	VIVA ENEGRY GROUP LIMITED
ELISA OYJ	NETDRAGON WEBSOFT HOLDINGS LTD	VIVENDI SA
ELITE MATERIAL CO LTD	NETEASE INC	VMWARE INC
ELKEM ASA	NETFLIX INC	VODACOM GROUP LTD
EMBRACER GROUP AB	NETGEAR INC	VODAFONE GROUP PLC
EMCORE CORP	NETLINK NBN TRUST	VOESTALPINE AG
EMEMORY TECHNOLOGY INC	NETMARBLE CORP	VOLKSWAGEN AG

EMERA INC	NETO M.E HOLDINGS LTD.	VOLTRONIC POWER TECHNOLOGY CORP
EMERGENT BIOSOLUTIONS INC	NETSCOUT SYSTEMS INC	VOLVO AB
EMERSON ELECTRIC CO	NETUREN CO LTD	VONOVIA SE
E-MINI MSCI EMERGING MARKET MAR21	NETWORK INTERNATIONAL HOLDINGS PLC	VONTIER CORPORATION
E-MINI RUSSELL 2000 MAR21	NEUROCRINE BIOSCIENCES INC	VORNADO REALTY TRUST
EMINI S&P 500 MAR21	NEW CHINA LIFE INSURANCE CO LTD	VOYA FINANCIAL INC
EMIS GROUP PLC	NEW GOLD INC	VS INDUSTRY BHD
EMLAK KONUT GAYRIMENKUL YATIRIM ORT	NEW ORIENTAL EDUCATION & TECH GRP	VTECH HOLDINGS LTD
EMPIRE COMPANY LTD	NEW RESIDENTIAL INVESTMENT REIT	VUKILE PROPERTY FUND LTD
EMPLOYERS HOLDINGS INC	NEW WORLD DEVELOPMENT CO LTD	VULCAN MATERIALS CO
EMS CHEMIE HOLDING AG	NEW YORK COMMUNITY BANCORP INC	W W GRAINGER INC
ENAGAS SA	NEWCREST MINING LTD	W. P. CAREY INC
ENANTA PHARMACEUTICALS INC	NEWELL BRANDS INC	W. R. BERKLEY CORP
ENBRIDGE INC	NEWMONT CORP	W. R. GRACE & CO
ENCOMPASS HEALTH CORPORATION	NEWS CORP	WACOAL HOLDINGS CORP
ENDEAVOUR MINING CORP	NEXANS SA	WAH LEE INDUSTRIAL CORP
ENDESA SA	NEXI SPA	WALGREENS BOOTS ALLIANCE INC
ENEA SA	NEXITY SA	WALLENIUS WILHELMSEN ASA
ENEL SPA	NEXON CO LTD	WAL-MART DE MEXICO SAB DE CV
ENEOS HOLDINGS INC	NEXPOINT RESIDENTIAL TRUST INC	WALMART INC
ENERGIXS RENEWABLE ENERGY LTD	NEXSTAR MEDIA GROUP INC	WALT DISNEY CO
ENERGY ABSOLUTE PCL	NEXT PLC	WANT WANT CHINA HOLDINGS LTD
ENERGY TRANSFER LP	NEXTDC LTD	WARNER MUSIC GROUP CORP
ENERSYS	NEXTEER AUTOMOTIVE GROUP LTD	WARTECK INVEST AG
ENGHOUSE SYSTEMS LTD	NEXTERA ENERGY INC	WARTSILA OYJ ABP
ENGIE	NGK INSULATORS LTD	WASHINGTON FEDERAL INC
ENGIE ENERGIA CHILE SA	NGK SPARK PLUG CO LTD	WASTE CONNECTIONS INC
ENGRO CORPORATION	NH FOODS LTD	WASTE MANAGEMENT INC
ENI SPA	NHK SPRING CO LTD	WATERS CORP
EN-JAPAN	NHN CORPORATION	WATERSTONE FINANCIAL INC
ENLINK MIDSTREAM LLC	NIB HOLDINGS LTD	WATKIN JONES PLC
ENN ENERGY HOLDINGS LTD	NIBE INDUSTRIER AB	WATSCO INC
ENNIS INC	NIC INC	WAYFAIR INC
ENNOCONN CORP	NICE INFORMATION SERVICE CO LTD	WD-40 CO
ENOVA INTERNATIONAL INC	NICE LTD	WEC ENERGY GROUP
ENPHASE ENERGY INC	NICHIA STEEL WORKS	WEG SA
ENSIGN GROUP INC	NICK SCALI LTD	WEICHAI POWER CO LTD
ENSTAR GROUP LTD	NIDEC CORP	WEIS MARKETS INC
ENTAIN PLC	NIHON CHOUZAI	WELCIA HOLDINGS CO
ENTEGRIS INC	NIHON M&A CENTER INC	WELLS FARGO & CO
ENTERGY CORP	NIHON UNISYS LTD	WELLTOWER INC
ENTERPRISE PRODUCTS PARTNERS LP	NIKE INC	WENDEL SE
ENTRA ASA	NINTENDO CO LTD	WENDYS CO
ENVISTA HOLDINGS CORPORATION	NIO INC	WESCO INTERNATIONAL INC
EOG RESOURCES INC	NIPPN CORP	WEST CHINA CEMENT LTD

EONE DIAGNOMICS GENOME CENTER CO LTD	NIPPON BS BROADCASTING CORP	WEST FRASER TIMBER CO LTD
EPAM SYSTEMS INC	NIPPON BUILDING FUND INC	WEST HOLDINGS CORP
EPIROC AB	NIPPON CHEMIPHAR	WEST JAPAN RAILWAY CO
EQT AB	NIPPON EXPRESS CO LTD	WEST PHARMACEUTICAL SERVICES INC
EQT CORP	NIPPON GAS	WESTERN DIGITAL CORP
EQUIFAX INC	NIPPON KAYAKU CO LTD	WESTERN MIDSTREAM PARTNERS LP
EQUINITI GROUP PLC	NIPPON LIGHT METAL HLDGS	WESTERN UNION CO
EQUINIX INC	NIPPON PAINT HOLDINGS CO LTD	WESTINGHOUSE AIR BRAKE TECHN CORP
EQUINOR ASA	NIPPON PAPER INDUSTRIES CO LTD	WESTLAKE CHEMICAL PARTNERS LP
EQUINOX GOLD CORP	NIPPON PARKING DEVELOPMENT	WESTROCK CO
EQUITABLE HOLDINGS INC	NIPPON PROLOGIS RET INC	WEYERHAEUSER CO
EQUITY LIFESTYLE PROPERTIES INC	NIPPON SANSO HOLDINGS CORP	WH GROUP LTD
EQUITY RESIDENTIAL	NIPPON SEIKI	WH SMITH PLC
ERAJAYA TBK	NIPPON SHINYAKU	WHA CORPORATION PCL
EREX CO LTD	NIPPON SHOKUBAI CO LTD	WHARF REAL ESTATE INVESTMENT CO LTD
ERIE INDEMNITY CO	NIPPON SIGNAL CO LTD	WHEATON PRECIOUS METALS CORP
ERSTE GROUP BANK AG	NIPPON STEEL CORPORATION	WHIRLPOOL CORP
ES-CON JAPAN	NIPPON STEEL TRADING CORPORATION	WHITBREAD
ESR CAYMAN LTD	NIPPON TELEGRAPH AND TELEPHONE CORP	WHITECAP RESOURCES INC
ESR-REIT	NIPPON TELEVISION HOLDINGS INC	WIDEOPENWEST INC
ESSA BANCORP INC	NIPPON YUSEN KK	WIENERBERGER AG
ESSENT GROUP LTD	NIPRO CORP	WILLIAMS COMPANIES INC
ESSENTIAL UTILITIES INC	NISHIMATSUYA CHAIN	WILLIAMS SONOMA INC
ESSEX PROPERTY TRUST INC	NISOURCE NEW	WILLIS TOWERS WATSON
ESSILORLUXOTTICA SA	NISSAN CHEMICAL CORP	WILMAR INTERNATIONAL LTD
ESSITY AB	NISSAN MOTOR CO LTD	WILSON BAYLY HOLMES - OVCON LTD
ESTEE LAUDER COMPANIES INC	NISSHA CO LTD	WINNEBAGO INDUSTRIES INC
ESTELLE HOLDINGS CO LTD	NISSHIN OILLIO GROUP LTD	WIPRO LTD
ETHAN ALLEN INTERIORS INC	NISSHIN SEIFUN GROUP INC	WISTRON NEWEB CORP
ETSY INC	NISSHINBO HOLDINGS INC	WIX.COM LTD
EUBIOLOGICS CO LTD	NISSIN FOODS HOLDINGS CO LTD	WIZ SOLUCOES E COR
EURAZEO SE	NITORI HOLDINGS CO LTD	WM MORRISON SUPERMARKETS PLC
EURO STOXX 50 MAR21	NITTO DENKO CORP	WOLTERS KLUWER NV
EUROFINS SCIENTIFIC SE	NITTO FUJI FLOUR MILLING CO LTD	WOORI FINANCIAL GROUP INC
EUROPRIS ASA	NIU TECHNOLOGIES	WOORI INVESTMENT BANK
EUSKALTEL SA	NK LUKOIL PAO	WORKDAY INC
EUTELSAT COMMUNICATIONS SA	NN GROUP NV	WORLDLINE SA
EVER SUNSHINE LIFESTYLE SVCS GP LTD	NNIT AS	WORLEY LTD
EVERBRIDGE INC	NOBIA AB	WOWOW
EVERCORE INC	NOKIA OYJ	WPP PLC
EVEREST RE GROUP LTD	NOMAD FOODS LTD	WPT INDUSTRIAL REIT
EVERGREEN MARINE CORP TAIWAN LTD	NOMURA	WSP GLOBAL INC
EVERGY INC	NOMURA HOLDINGS INC	WUESTENROT & WUERTTEMBERGISCHE AG
EVERLIGHT ELECTRONICS	NOMURA REAL EST MF (NEW)	WUXI APPTEC CO LTD
EVERQUOTE INC	NOMURA REAL ESTATE HOLDINGS INC	WUXI BIOLOGICS CAYMAN INC

EVERSOURCE ENERGY	NOMURA RESEARCH INSTITUTE LTD	WUXI LEAD INTELLIGENT
EVERTEC INC	NONGSHIM CO LTD	WYNDHAM HOTELS RESORTS INC
EVN AG	NORBORD INC	WYNN MACAU LTD
EVOLUTION GAMING GROUP AB	NORDEA BANK ABP	WYNN RESORTS LTD
EVOLUTION MINING LTD	NORDEX SE	XCEL ENERGY INC
EVONIK INDUSTRIES AG	NORDIC ENTERTAINMENT GROUP AB	XEBIO HOLDINGS CO
EVRAZ PLC	NORDIC SEMICONDUCTOR ASA	XERO LTD
EXACT SCIENCES CORP	NORDNET AB	XEROX HOLDINGS CORP
EXEDY	NORDSON CORP	XIAOMI CORPORATION
EXELIXIS INC	NORFOLK SOUTHERN CORP	XILINX INC
EXELON CORP	NORITAKE CO LTD	XINJIANG GOLDWIND SCI & TECH LTD
EXLSERVICE HOLDINGS INC	NORSK HYDRO ASA	XINTEC INC
EXOR NV	NORTH PACIFIC BANK LTD	XINYI GLASS HOLDINGS LTD
EXPEDIA GROUP INC	NORTH WEST COMPANY INC	XPO LOGISTICS INC
EXPEDITORS INTERN OF WASHINGTON INC	NORTHERN TRUST CORP	XYLEM INC
EXPERIAN PLC	NORTHLAND POWER INC	YAIZU SUISANKAGAKU INDUSTRY CO LTD
EXPONENT INC	NORTHWEST BANCSHARES INC	YAKULT HONSHA
EXTRA SPACE STORAGE INC	NORTHWESTERN CORP	YAMADA HOLDINGS CO
EXTREME NETWORKS INC	NORTONLIFELOCK INC	YAMAGUCHI FINANCIAL GROUP INC
EXXON MOBIL CORPORATION	NOVARTIS AG	YAMAHA CORP
EZ TEC EMPREENDIMENTOS PARTICIPACOE	NOVATEK MICROELECTRONICS CORP	YAMAHA MOTOR CO LTD
F.C.C. CO LTD	NOVATEK PAO	YAMANA GOLD INC
F5 NETWORKS INC	NOVO NORDISK A/S	YAMATANE
FACEBOOK INC	NOVOCURE LTD	YAMATO HOLDINGS CO LTD
FACTSET RESEARCH SYSTEMS INC	NOVOZYMES A/S	YAMAYA CORP
FAES FARMA SA	NRG ENERGY INC	YAMAZAKI BAKING CO LTD
FAIR ISAAC CORP	NSD CO LTD	YAMAZAWA
FAIRFAX FINANCIAL HOLDINGS LTD	NSK LTD	YANDEX N.V.
FANHUA INC	NTT DATA CORP	YANG MING MARINE TRANSPORT CORP
FANTASIA HOLDINGS GROUP CO LTD	NTT UD REIT INVESTMENT CORP	YANGO GROUP CO LTD
FANUC CORP	NU SKIN ENTERPRISES INC	YAOKO
FAR EAST CONSORTIUM INTERNATIONAL LTD	NUANCE COMMUNICATIONS INC	YAPI VE KREDI BANKASI AS
FARADAY TECHNOLOGY CORP	NUCOR CORP	YARA INTERNATIONAL ASA
FARGLORY DEVELOPERS CO	NUFARM LTD	YASKAWA ELECTRIC CORP
FARMERS NATIONAL BANC	NUTRIEN LTD	YELLOW HAT
FARO TECHNOLOGIES INC	NUVOTON TECHNOLOGY	YELP INC
FAST RETAILING CO LTD	NVIDIA CORP	YETI HOLDINGS INC
FASTENAL CO	NVR INC	YEXT INC
FASTIGHETS AB BALDER	NXP SEMICONDUCTORS NV	YFY INC
FAURECIA SA	OBAYASHI CORP	YG ENTERTAINMENT INC
FEDERATED HERMES INC	OBERBANK AG	YICHANG HEC CHANGJIANG PHARMACTL CO
FEDEX CORP	OBIC CO LTD	YOKOGAWA ELECTRIC CORP
FEED ONE CO LTD	OCADO GROUP PLC	YOKOHAMA REITO
FELISSIMO	OCCIDENTAL PETROLEUM CORP	YOUNGONE CORP

FENG HSIN STEEL CO LTD	OCEANA GROUP LTD	YOUNGPOONG CORP
FERGUSON PLC	OCEANAGOLD CORP	YUANTA SECURITIES KOREA CO LTD
FERRARI NV	ODAKYU ELECTRIC RAILWAY CO LTD	YUASA FUNASHOKU
FERREXPO PLC	ODONTOPREV SA	YUASA TRADING
FERROVIAL SA	OENON HOLDINGS	YUEXIU REAL ESTATE INVESTMENT TRUST
FIDELITY NATIONAL FINANCIAL INC	OFFCN EDUCATION TECHNOLOGY CO LTD	YUM BRANDS INC
FIDELITY NATIONAL INFO SERVICES INC	OFFICE DEPOT INC	YUM CHINA HOLDINGS INC
FIFTH THIRD BANCORP	OFFICE PPTY INCOME TRUST	YUZHOU GROUP HOLDINGS CO LTD
FINANCIAL INSTITUTIONS INC	OGE ENERGY CORP	Z HOLDINGS CORP
FINECOBANK BANCA FINECO	OHSHO FOOD SERVICE	ZAI LAB LIMITED
FINNING INTERNATIONAL INC	OJI HOLDINGS CORP	ZALANDO SE
FINSBURY FOOD GROUP PLC	OKAMURA	ZEBRA TECHNOLOGIES CORP
FIREEYE INC	OKI ELECTRIC INDUSTRY CO LTD	ZENDESK INC
FIRST ABU DHABI BANK	OKINAWA CELLULAR TELEPHONE CO	ZENSHO HOLDINGS CO LTD
FIRST AMERICAN FINANCIAL CORP	OKINAWA ELECTRIC POWER CO INC	ZEON CORP
FIRST BANCORP	OKTA INC	ZHANGZHOU PIENTZEHUANG PHARMACEUTIC
FIRST BUSINESS FINANCIAL SERVICES INC	OLAM INTERNATIONAL LTD	ZHEJIANG EXPRESSWAY CO LTD
FIRST CITIZENS BANCSHARES INC NRTH	OLD DOMINION FREIGHT LINE INC	ZHEJIANG HUAYOU COBALT CO LTD
FIRST FINANCIAL HOLDING CO LTD	OLD MUTUAL LTD	ZHEJIANG WEIXING NEW BUILDING MATER
FIRST HORIZON CORP	OLVI OYJ	ZHENGZHOU COAL MINING MACHINERY GRP
FIRST NORTHWEST BANCORP	OLYMPUS CORP	ZILLOW GROUP INC
FIRST QUANTUM MINERALS LTD	OMEGA HEALTHCARE INVESTORS INC	ZIMMER BIOMET HOLDINGS INC
FIRST REPUBLIC BANK	OMNICOM GROUP INC	ZOETIS INC
FIRST SOLAR INC	OMRON CORP	ZOOM VIDEO COMMUNICATIONS INC
FIRST TRACTOR CO LTD	OMV AG	ZOOMLION HEAVY INDUST SCI & TECH LTD
FIRSTENERGY CORP	ON SEMICONDUCTOR CORP	ZOZO INC
FIRSTRAND LTD	ONECONNECT FINANCIAL TECHNOLOGY CO LTD	ZSCALER INC
FIRSTSERVICE CORP	ONEOK INC	ZTO EXPRESS (CAYMAN) INC
FISERV INC	ONEX CORP	ZUORA INC
FISHER & PAYKEL HEALTHCARE CORP LTD	ONO PHARMACEUTICAL CO LTD	ZURICH INSURANCE GROUP AG

Mercer High Growth Fund

Australian Shares

Asset Name		
4D MEDICAL LTD	ECOFIBRE LIMITED	OPTHEA LIMITED
A2 MILK COMPANY	ELDERS LTD	ORA BANDA MINING LTD
ABACUS PROPERTY GROUP	ELECTRO OPTIC SYSTEMS HOLDINGS LTD	ORICA LTD
ACCENT GROUP LTD	ELMO SOFTWARE LIMITED	ORIGIN ENERGY LTD
ACROW FORMWORK & CONSTRUCTION SVCS LTD	EMECO HOLDINGS LTD	OROCOBRE LTD
ADAIRS LIMITED	EML PAYMENTS LTD	ORORA LTD
ADBRI LTD	EQT HOLDINGS LIMITED	OSTEOPORE LTD

ADORE BEAUTY GROUP LTD	ESTIA HEALTH LIMITED	OZ MINERALS LTD
AFTERPAY LTD	EURO MANGANESE INC	PACIFIC CURRENT GROUP LTD
AGL ENERGY LTD	EVENT HOSPITALITY AND ENTERTAINMENT	PACT GROUP HOLDINGS LTD
ALCIDION GROUP LIMITED	EVOLUTION MINING LTD	PARADIGM BIOPHARMACEUTICALS LTD
ALKANE RESOURCES LTD	FINEOS CORPORATION	PENDAL GROUP LTD
ALLIANCE AVIATION SERVICES LTD	FISHER & PAYKEL HEALTHCARE CORP LTD	PEOPLE INFRASTRUCTURE LTD
ALS LIMITED	FLEETWOOD LTD	PERENTI GLOBAL LTD
ALTIUM LTD	FLETCHER BUILDING LTD	PERPETUAL LTD
ALUMINA LTD	FLIGHT CENTRE TRAVEL GROUP LTD	PERSEUS MINING LTD
AMA GROUP LTD	FORTESCUE METALS GROUP LTD	PHOSLOCK ENVIRONMENTAL TECHNOLOGIES
AMCOR PLC	FREEDOM FOODS GROUP LIMITED	PILBARA MINERALS LTD
AMERICAN PACIFIC BORATES LTD	FRONTIER DIGITAL VENTURES LIMITED	PINNACLE INVESTMENT MANAGEMENT GRP LTD
AMP LTD	G8 EDUCATION LTD	PLATINUM INVESTMENT MANAGEMENT LTD
AMPOL LTD	GALAXY RESOURCES LTD	POINTSBET HOLDINGS LTD
ANSELL LTD	GDI PROPERTY GROUP	POLYNOVO LIMITED
APA GROUP	GENESIS ENERGY LIMITED	PREMIER INVESTMENTS LTD
APN CONVENIENCE RETAIL REIT	GENETIC SIGNATURES LIMITED	PRO MEDICUS LTD
APPEN LIMITED	GENWORTH MORTGAGE INSRNC AUSTRALIA LTD	PSC INSURANCE LTD
ARB CORPORATION	GOLD ROAD RESOURCES LTD	PUSHPAY HOLDINGS LIMITED
ARDENT LEISURE GROUP	GOODMAN GROUP PTY LTD	PWR HOLDINGS LIMITED
ARENA REIT	GPT GROUP	QANTAS AIRWAYS LTD
ARISTOCRAT LEISURE LTD	GRAINCORP LTD	QBE INSURANCE GROUP LTD
AROA BIOSURGERY LTD	GREENLAND MINERALS LTD	QUBE HOLDINGS LIMITED
ASALEO CARE LIMITED	GROWTHPOINT PROPERTIES AUSTRALIA LTD	RAMELIUS RESOURCES LTD
ASX LTD	GTN LTD	RAMSAY HEALTH CARE LTD
ATLAS ARTERIA	GUD HOLDINGS LTD	REA GROUP LTD
ATOMOS LTD	GWA GROUP LTD	RED 5 LTD
AUB GROUP LTD	HANSEN TECHNOLOGIES LTD	REDCAPE HOTEL GROUP
AUCKLAND INTERNATIONAL AIRPORT LTD	HARVEY NORMAN HOLDINGS LTD	REECE LIMITED
AUDINATE GROUP LIMITED	HEALIUS LTD	REGIS HEALTHCARE LIMITED
AURELIA METALS LTD	HIPAGES GROUP HOLDINGS LTD	REGIS RESOURCES LTD
AURIZON HOLDINGS LTD	HOTEL PROPERTY INVESTMENTS LTD	REJECT SHOP LTD
AUSNET SERVICES LTD	HT&E LTD	RELIANCE WORLDWIDE CORPORATION LIMITED
AUSTAL LTD	HUB24 LTD	RESMED INC
AUSTIN ENGINEERING LTD	HUMM GROUP LTD	RESOLUTE MINING LTD
AUSTRALIA & NEW ZEALAND BNKING GRP LTD	IDP EDUCATION LIMITED	RHIPE LIMITED
AUSTRALIAN AGRICULTURAL COMPANY LTD	IGO LIMITED	RIO TINTO LIMITED
AUSTRALIAN ETHICAL INVESTMENT LTD	ILUKA RESOURCES LTD	RPMGLOBAL HOLDINGS LTD
AUSTRALIAN FINANCE GROUP LTD	IMDEX LTD	RURAL FUNDS GROUP
AUSTRALIAN PHARMACEUTICAL INDUSTRIE	IMMUTEP LIMITED	SANDFIRE RESOURCES LTD
AVENTUS RETAIL PROPERTY FUND	INCITEC PIVOT LTD	SANTOS LTD
AVITA MEDICAL INC	INFOMEDIA LTD	SARACEN MINERAL HOLDINGS LTD
AZURE MINERALS LTD	INFRATIL LTD	SCA PROPERTY GROUP
BABY BUNTING GROUP LIMITED	INGENIA COMMUNITIES GROUP	SCENTRE GROUP

BANK OF QUEENSLAND LTD	INGHAMS GROUP LIMITED	SEALINK TRAVEL GROUP LIMITED
BAPCOR LTD	INSURANCE AUSTRALIA GROUP LTD	SEEK LTD
BARDOC GOLD LTD	INTEGRAL DIAGNOSTICS	SELECT HARVESTS LTD
BEACH ENERGY LTD	INTEGRATED RESEARCH LTD	SENEX ENERGY LTD
BEGA CHEESE LTD	INVOCARE LTD	SERVICE STREAM LIMITED
BELLEVUE GOLD LTD	IONEER LTD	SEVEN GROUP HOLDINGS LTD
BENDIGO AND ADELAIDE BANK LTD	IOOF HOLDINGS LTD	SEZZLE INC
BETMAKERS TECHNOLOGY GROUP LTD	IPH LIMITED	SIGMA HEALTHCARE LIMITED
BHP GROUP LTD	IRESS LIMITED	SILVER LAKE RESOURCES LTD
BINGO INDUSTRIES LIMITED	IRONGATE GROUP	SIMS LIMITED
BLACKMORES LTD	ISIGNTHIS LIMITED	SKY NETWORK TELEVISION LTD
BLUESCOPE STEEL LTD	JAMES HARDIE INDUSTRIES PLC	SKYCITY ENTERTAINMENT GROUP LTD
BORAL LTD	JANUS HENDERSON GROUP PLC	SMARTGROUP CORPORATION LTD
BRAMBLES LTD	JAPARA HEALTHCARE LTD	SONIC HEALTHCARE LTD
BRAVURA SOLUTIONS LTD NEW	JB HI-FI LTD	SOUTH32 LIMITED
BREVILLE GROUP LTD	JOHNS LYNG GROUP LTD	SOUTHERN CROSS MEDIA GROUP LTD
BRICKWORKS LTD	JUMBO INTERACTIVE LTD	SOVEREIGN CLOUD HOLDINGS LTD
BRINKS CO	JUPITER MINES LIMITED	SPARK INFRASTRUCTURE GROUP
BUBS AUSTRALIA LTD	KALIUM LAKES LTD	SPARK NEW ZEALAND LTD
BWP TRUST	KAROON ENERGY LTD	SPEEDCAST INTERNATIONAL LIMITED
BWX LIMITED	KATHMANDU HOLDINGS LTD	SPI 200 MAR21
CALIDUS RESOURCES LTD	KOGAN.COM LTD	SRG GLOBAL LTD
CALIX LTD	LENDLEASE GROUP	SSR MINING INC
CAPRICORN METALS LTD	LIBERTY FINANCIAL GROUP LTD	ST BARBARA LTD
CARNARVON PETROLEUM LTD	LIFESTYLE COMMUNITIES LIMITED	STARPHARMA HOLDINGS LTD
CARSALES.COM LTD	LIMEADE INC	STAVELY MINERALS LIMITED
CASH	LINK ADMINISTRATION HOLDINGS LIMITED	STEADFAST GROUP LIMITED
CASHREWARDS LTD	LOVISA HOLDINGS LIMITED	STOCKLAND CORPORATION LTD
CASTILE RESOURCES LTD	LYNAS RARE EARTHS LIMITED	STRANDLINE RESOURCES LIMITED
CEDAR WOODS PROPERTIES LTD	MAAS GROUP HOLDINGS LTD	SUNCORP GROUP LTD
CENTURIA CAPITAL	MACA LTD	SUPER RETAIL GROUP LIMITED
CENTURIA INDUSTRIAL REIT	MACMAHON HOLDINGS LTD	SUPERLOOP LIMITED
CENTURIA OFFICE REIT	MACQUARIE GROUP LTD	SYDNEY AIRPORT HOLDINGS PTY LTD
CHALICE MINING LTD	MAGELLAN FINANCIAL GROUP LTD	SYNLAIT MILK LTD
CHALLENGER LTD	MARLEY SPOON AG	TABCORP HOLDINGS LTD
CHAMPION IRON LIMITED	MAYNE PHARMA GROUP LTD	TASSAL GROUP LTD
CHARTER HALL GROUP	MCMILLAN SHAKESPEARE LTD	TECHNOLOGYONE LTD
CHARTER HALL LONG WALE REIT	MCPHERSON'S LTD	TELIX PHARMACEUTICALS LIMITED
CHARTER HALL RETAIL REIT	MEDIBANK PRIVATE LIMITED	TELSTRA CORPORATION LTD
CHARTER HALL SOCIAL INFRASTRUCTURE	MEDICAL DEVELOPMENTS INTERNATIONAL LTD	TEMPLE & WEBSTER GROUP LTD
CHORUS LTD	MEGAPORT LTD	THE STAR ENTERTAINMENT GROUP LTD
CIMIC GROUP LIMITED	MESOBLAST LTD	TIETTO MINERALS LTD
CITY CHIC COLLECTIVE	METCASH LTD	TITAN MINERALS LTD
CLASS LIMITED	MINERAL RESOURCES LTD	TPG TELECOM LTD
CLEANAWAY WASTE MANAGEMENT LTD	MIRVAC GROUP	TRANSURBAN GROUP
CLEANSPACE HOLDINGS LTD	MNF GROUP LIMITED	TREASURY WINE ESTATES LTD

CLINUVEL PHARMACEUTICALS LTD	MOELIS AUSTRALIA LTD	TUAS GROUP
CLOVER CORPORATION LTD	MONADELPHOUS GROUP LTD	TYRO PAYMENTS LTD
CLUEY LTD	MONASH IVF GROUP LTD	UNIBAIL-RODAMCO-WESTFIELD
COCA-COLA AMATIL LTD	MONEY3 CORP LTD	UNITED MALT GROUP
COCHLEAR LTD	MONEYME LTD	UNITI GROUP LIMITED
CODAN LTD	MOUNT GIBSON IRON LTD	VEEM LIMITED
COLES GROUP LTD	MYSTATE LTD	VICINITY CENTRES
COLLINS FOODS LTD	NANOSONICS LTD	VICTORY OFFICES LTD
COMMONWEALTH BANK OF AUSTRALIA	NATIONAL AUSTRALIA BANK LTD	VIRGIN MONEY UK PLC
COMPUTERSHARE LTD	NATIONAL STORAGE REIT	VIRTUS HEALTH LIMITED
COOPER ENERGY LTD	NAVIGATOR GLOBAL INVESTMENTS LTD	VISTA GROUP INTERNATIONAL LTD
CORONADO GLOBAL RESOURCES INC	NEARMAP LTD	VITA GROUP LTD
CORPORATE TRAVEL MANAGEMENT LTD	NETWEALTH GROUP LTD	VIVA ENEGRY GROUP LIMITED
COSTA GROUP HOLDINGS LIMITED	NEW HOPE CORPORATION LTD	VMOTO LTD
CREDIT CORP GROUP LTD	NEWCREST MINING LTD	VOCUS GROUP LTD
CROMWELL PROPERTY GROUP	NEWS CORP	WASHINGTON H SOUL PATTINSON & CO LTD
CROWN RESORTS LTD	NEXT SCIENCE LIMITED	WATTLE HEALTH AUSTRALIA LIMITED
CSL LTD	NEXTDC LTD	WAYPOINT REIT
CSR LTD	NIB HOLDINGS LTD	WEBJET LTD
DACIAN GOLD LIMITED	NICK SCALI LTD	WESFARMERS LTD
DATA 3 LIMITED	NICKEL MINES LTD	WEST AFRICAN RESOURCES LTD
DE GREY MINING LTD	NINE ENTERTAINMENT	WESTERN AREAS LIMITED
DECMIL GROUP LTD	NORTHERN STAR RESOURCES LTD	WESTGOLD RESOURCES
DETERRA ROYALTIES LTD	NRW HOLDINGS LTD	WESTPAC BANKING CORP
DEXUS	NUFARM LTD	WHITEHAVEN COAL LTD
DICKER DATA LIMITED	NUIX LTD	WISETECH GLOBAL LIMITED
DOMAIN HOLDINGS AUSTRALIA PTY LTD	NVIDIA CORP	WOODSIDE PETROLEUM LTD
DOMINO'S PIZZA ENTERPRISES LTD	OBJECTIVE CORPORATION LTD	WOOLWORTHS GROUP LTD
DOWNER EDI LTD	OFX GROUP LTD	WORLEY LTD
DUG TECHNOLOGY LTD	OIL SEARCH LTD	XERO LTD
EAGERS AUTOMOTIVE LIMITED	OMNI BRIDGEWAY LTD	ZIP CO LTD
EBOS GROUP LIMITED	ONCOSIL MEDICAL LIMITED	
ECLIPX GROUP LIMITED	OOH MEDIA LIMITED	

Global Shares

Asset Name		
10X GENOMICS INC	FJORDKRAFT HOLDING ASA	OPEN TEXT CORP
1ST SOURCE CORP	FLAGSTAR BANCORP INC	OPKO HEALTH INC
21VIANET GROUP INC	FLAT GLASS GROUP CO LTD	OPPENHEIMER HOLDINGS INC
360 DIGITECH INC	FLATEXDEGIRO AG	ORACLE CORP
3I GROUP PLC	FLEETCOR TECHNOLOGIES INC	ORACLE CORP JAPAN
3M CO	FLEXIUM INTERCONNECT INC	ORANGE
3SBIO INC	FLIR SYSTEMS INC	O'REILLY AUTOMOTIVE INC
888 HOLDINGS PLC	FLOWERS FOODS INC	ORICA LTD
A LIVING SMART CITY SERVICES CO LTD	FLSMIDTH & CO A/S	ORIENT SECURITIES CO LTD

A. O. SMITH CORP	FLUSHING FINANCIAL CORP	ORIENTAL LAND CO LTD
A2 MILK COMPANY	FLUTTER ENTERTAINMENT	ORIENTAL SHIRAISHI CORP
A2A SPA	FMC CORP	ORION ENGINEERED CARBONS SARL
AALBERTS NV	FOCUS FINANCIAL PARTNERS INC	ORION OYJ
AAREAL BANK AG	FOOT LOCKER INC	ORIOR AG
AB SKF	FORD MOTOR CO	ORIX CORP
ABB LTD	FORMFACTOR INC	ORIX JREIT INC
ABBOTT LABORATORIES	FORMOSA ADVANCED TECHNOLOGIES CO LTD	ORKLA ASA
ABBVIE INC	FORMULA ONE GROUP	ORPEA SA
ABC-MART	FORMULA SYSTEMS 1985 LTD	ORSTED A/S
ABERCROMBIE & FITCH CO	FORTERRA PLC	ORTHOFIX MEDICAL INC
ABIOMED INC	FORTINET INC	OSAKA GAS CO LTD
ABL BIO INC	FORTIS INC	OSAKA SODA CO LTD
ABN AMRO BANK	FORTIVE CORP	OSB GROUP PLC
ACCELERON PHARMA INC	FORTUM OYJ	OSHKOSH CORP
ACCELINK TECHNOLOGIES CO LTD	FORTUNE BRANDS HOME AND SECURITY	OSI SYSTEMS INC
ACCENT GROUP LTD	FOSCHINI GROUP LTD	OSISKO GOLD ROYALTIES
ACCENTURE PLC	FOSHAN HAITIAN FLAVOURING & FOOD CO	OTIS WORLDWIDE CORP
ACCOR SA	FOSSIL GROUP INC	OTSUKA CORP
ACCORDIA GOLF TRUST	FOX CORP	OTSUKA HOLDINGS CO LTD
ACEA SPA	FOXSEMICON INTEGRA	OUTSOURCING
ACER INC	FP	OVERSEA-CHINESE BANKING CORP LTD
ACOM CO LTD	FRANCHISE GROUP INC	OVINTIV INC
ACS ACTIVIDADES	FRANCO-NEVADA CORP	OWENS & MINOR INC
ACTIVISION BLIZZARD INC	FRANKLIN RESOURCES INC	OWENS CORNING
ACUITY BRANDS INC	FRANKS INTL NV	OWL ROCK CAPITAL CORP
ACUSHNET HOLDINGS CORP	FRASERS GROUP PLC	OZ MINERALS LTD
ADAIRS LIMITED	FREEPORT-MCMORAN INC	PACCAR INC
ADAPTIMMUNE THERAPEUTICS	FRENCKEN GROUP LTD	PACIFIC METALS CO LTD
ADAPTIVE BIOTECHNOLOGIES CORPORATION	FRESENIUS MEDICAL CARE AG & CO KGAA	PACIRA BIOSCIENCES INC
ADCOCK INGRAM HOLDINGS LTD	FRESENIUS SE & CO KGAA	PACKAGING CORP OF AMERICA
ADECCO GROUP AG	FRESNILLO PLC	PADINI HOLDINGS BHD
ADEVINTA	FRONTDOOR INC	PAGEGROUP PLC
ADIDAS AG	FRONTKEN CORPORATION BHD	PAGERDUTY INC
ADIENT PLC	FTI CONSULTING INC	PAKUWON JATI
ADMIRAL GROUP PLC	FTSE 100 MAR21	PALANTIR TECHNOLOGIES INC
ADOBE INC	FTSE MIB MAR21	PALO ALTO NETWORKS INC
ADTRAN INC	FU SHOU YUAN INTERNATIONAL GROUP LTD	PAN AMERICAN SILVER CORP
ADV PROCESS SYSTEM(NEW)	FUCHS PETROLUB SE	PAN OCEAN CO LTD
ADVA OPTICAL NETWORKING SE	FUJI ELECTRIC CO LTD	PAN PACIFIC INTERNATIONAL HOLDINGS
ADVANCE AUTO PARTS INC	FUJI MEDIA HOLDINGS INC	PANASONIC CORP
ADVANCED DRAINAGE SYSTEMS INC	FUJICCO	PANDORA A/S
ADVANCED ENERGY INDUSTRIES INC	FUJIFILM HOLDINGS CORP	PANIN FINANCIAL TBK PT
ADVANCED MICRO DEVICES INC	FUJIMI	PAN-INTERNATIONAL INDUSTRIAL CORP
ADVANTEST CORP	FUJISHOJI	PARADE TECHNOLOGIES LTD
ADYEN NV	FUJITSU LTD	PARADOX INTERACTIVE AB

AECI LTD	FUJIYA	PARAGON BANKING GROUP PLC
AECON GROUP INC	FUKUDA DENSHI	PAREX RESOURCES INC
AEGON NV	FUKUOKA FINANCIAL GROUP INC	PARKER HANNIFIN CORP
AENA SME S.A.	FULLSHARE HOLDINGS LIMITED	PARKLAND CORP
AEON CO LTD	FURUKAWA ELECTRIC CO LTD	PARQUE ARAUCO SA
AEON FANTASY	FUYAO GLASS INDUSTRY GROUP CO LTD	PARSONS CORPORATION
AEON FINANCIAL SERVICE CO LTD	G5 ENTERTAINMENT AB (PUBL)	PARTNERS GROUP HOLDING AG
AEON HOKKAIDO CORP	GALAPAGOS NV	PARTRON CO LTD
AEON MALL CO LTD	GALAXY ENTERTAINMENT GROUP LTD	PATTERSON COMPANIES INC
AEON REIT INVESTMENT	GALENICA AG	PAX GLOBAL TECHNOLOGY LTD
AERCAP HOLDINGS NV	GALLAGHER ARTHUR J & CO	PAYA HOLDINGS INC
AEROJET ROCKETDYNE HOLDINGS INC	GALP ENERGIA SGPS SA	PAYCHEX INC
AEROPORTS DE PARIS	GAMES WORKSHOP GROUP PLC	PAYCOM SOFTWARE INC
AEROVIRONMENT INC	GAMING AND LEISURE PROPERTIES	PAYPAL HOLDINGS INC
AES BRASIL ENERGIA SA	GAP INC	PBF LOGISTICS LP
AES CORP	GARMIN LTD	PCB BANCORP
AES GENER S.A.	GARTNER INC	PCCW LIMITED
AEVIS VICTORIA SA	GAZTRANSPORT ET TECHNIGAZ SAS	PCHOME ONLINE INC
AEX JAN21	GDS HOLDINGS LTD	PCSB FINANCIAL CORP
AF POYRY AB	GEA GROUP AG	PEABODY ENERGY CORP
AFFILIATED MANAGERS GROUP INC	GEBERIT AG	PEARSON PLC
AFLAC INC	GECINA SA	PELOTON INTERACTIVE INC
AFREECATV CO LTD	GEELY AUTOMOBILE HOLDINGS LTD	PEMBINA PIPELINE CORP
AFRICAN RAINBOW MINERALS LTD	GEMDALE PROPERTIES & INV CORP LTD	PENNON GROUP PLC
AGC INC	GENEONE LIFE SCIENCES	PENNYMAC FINANCIAL SERVICES
AGEAS SA	GENERAC HOLDINGS INC	PENTAIR PLC
AGF MANAGEMENT LTD	GENERAL DYNAMICS CORP	PENTA-OCEAN CONSTRUCTION CO LTD
AGFA GEVAERT NV	GENERAL ELECTRIC CO	PEOPLE'S UNITED FINANCIAL INC
AGGREKO PLC	GENERAL INTERFACE SOLUTION HOLDING	PEPSICO INC
AGILENT TECHNOLOGIES INC	GENERAL MILLS INC	PEPTIDREAM INC
AGIOS PHARMACEUTICALS INC	GENERAL MOTORS CO	PER AARSLEFF HLDNG
AGL ENERGY LTD	GENERTEC UNIVERSAL MEDICAL GRR CO LTD	PERFECT WORLD CO LTD
AGNC INVESTMENT	GENESIS ENERGY LIMITED	PERFORMANCE FOOD GROUP CO NEW
AGNICO EAGLE MINES LTD	GENEXINE INC	PERION NETWORK LTD
AGRICULTURAL BANK OF CHINA LTD	GENMAB A/S	PERKINELMER INC
AGUAS ANDINAS SA	GENOMMA LAB INTERNACIONAL SAB DE CV	PERNOD RICARD SA
AIA GROUP LTD	GENPACT LTD	PERRIGO CO PLC
AICA KOGYO	GENTERA	PERSIMMON
AICHI	GENTEX CORP	PERSOL HOLDINGS CO
AICHI ELECTRIC	GENTING SINGAPORE LTD	PETROCHINA CO LTD
AIR CANADA	GENUINE PARTS CO	PEUGEOT SA
AIR LEASE CORP	GENUS PLC	PFIZER INC
AIR LIQUIDE SA	GEORG FISCHER AG	PG&E CORP
AIR PRODUCTS AND CHEMICALS INC	GEORGE WESTON LTD	PGT INNOVATIONS INC
AIR WATER INC	GERDAU SA	PHARMARESEARCH CO LTD

AIRBUS SE	GERRESHEIMER AG	PHARMARON BEIJING CO LTD
AIRTAC INTERNATIONAL GROUP	GETINGE AB	PHARMICELL CO LTD
AISIN CORP	GETLINK	PHIBRO ANIMAL HEALTH CORP
AJINOMOTO CO INC	GFL ENVIRONMENTAL INC	PHILLIPS 66
AJISEN CHINA HOLDINGS LTD	GFPT PCL	PHILLIPS 66 PARTNERS LP
AKAMAI TECHNOLOGIES INC	GIANT MANUFACTURING	PHOENIX GROUP HOLDINGS PLC
AKSA AKRILIK KIMYA SANAYII AS	GIBRALTAR INDUSTRIES INC	PHOSAGRO PAO
AKZO NOBEL NV	GIGABYTE TECHNOLOGY CO LTD	PHOTRONICS INC
ALARM COM HOLDINGS INC	G-III APPAREL GROUP LTD	PHREESIA INC
ALBEMARLE CORP	GILDAN ACTIVEWEAR INC	PI ADVANCED MATERIALS CO LTD
ALCON AG	GILEAD SCIENCES INC	PICC PROPERTY AND CASUALTY CO LTD
ALERION CLEAN POWER SPA	GINKO INTERNATIONAL CO LTD	PICK N PAY STORES LTD
ALEXANDRIA REAL ESTATE EQUITIES INC	GIORDANO INTERNATIONAL LTD	PIGEON CORP
ALEXION PHARMACEUTICALS INC	GIVAUDAN SA	PINDUODUO INC
ALFA LAVAL AB	GJENSIDIGE FORSIKRING ASA	PING AN HEALTHCARE AND TECHNOLOGY
ALFRESA HOLDINGS CORP	GLAXOSMITHKLINE PLC	PING AN INSURANCE GRP CO OF CHINA LTD
ALGONQUIN POWER & UTILITIES CORP	GLENCORE PLC	PINNACLE WEST CAPITAL CORP
ALIANSCE SONAE SHOPPING CENTERS S.A.	GLOBAL DOMINION ACCESS SA	PINTEREST INC
ALIBABA GROUP HOLDING	GLOBAL PAYMENTS INC	PIONEER NATURAL RESOURCES CO
ALIBABA HEALTH INFORMATION TECH LTD	GLOBANT SA	PIXART IMAGING INC
ALIGN TECHNOLOGY INC	GLOBE LIFE INC	PJT PARTNERS INC
ALIMENTATION COUCHE-TARD INC	GLOBE UNION INDUSTRIAL	PLAINS ALL AMERICAN PIPELINE LP
ALKERMES PLC	GLOBETRONICS TECHNOLOGY BHD	PLAINS GP HOLDINGS LP
ALKIM ALKALI KIMYA AS	GLORY SUN FINANCIAL GROUP LTD	PLASTIC OMNIUM
ALLEGHANY CORP	GLP J-REIT	PLAYTECH PLC
ALLEGION PLC	GLU MOBILE INC	PNC FINANCIAL SERVICES GROUP INC
ALLEGRO.EU	GMK NORIL'SKIY NIKEL' PAO	POLA ORBIS HOLDINGS INC
ALLIANCE GLOBAL GROUP INC	GMO FINANCIAL HOLDINGS INC	POLY PROPERTY GROUP CO LTD
ALLIANT ENERGY CORP	GMO PAYMENT GATEWAY	POLYPLEX THAILAND PCL
ALLIANZ SE	GMS INC	POOL CORPORATION
ALLREAL HOLDING AG	GN STORE NORD A/S	POPULAR INC
ALLSTATE CORP	GO-AHEAD GROUP PLC	PORSCHE AUTOMOBIL HOLDING SE
ALLY FINANCIAL INC	GODADDY INC	PORTLAND GENERAL ELECTRIC CO
ALNYLAM PHARMACEUTICALS INC	GOERTEK INC	PORTO SEGURO SA
ALPHABET INC	GOLD FIELDS LTD	POSCO
ALPS ALPINE CO LTD	GOLDEN AGRI-RESOURCES LTD	POSCO INTERNATIONAL
ALSO HOLDING AG	GOLDEN NUGGET ONLINE GAMING INC	POSTAL SAVINGS BANK OF CHINA CO
ALSTOM SA	GOLDEN OCEAN GROUP NEW	POSTE ITALIANE GROUP
ALTAGAS LTD	GOLDMAN SACHS GROUP INC	POSTNL NV
ALTAIR ENGINEERING INC	GOLDSUN BUILDING MATERIALS CO LTD	POU SHENG INTERNATIONAL HOLDINGS LTD
ALTECH CORPORATION	GOODFOOD MARKET CORP	POWER ASSETS HOLDINGS LTD
ALTIA OYJ	GOPRO INC	POWER CORPORATION OF CANADA
ALTICE EUROPE NV	GOURMET MASTER CO LTD	POWER INTEGRATIONS INC
ALTICE USA INC	GRACO INC	POWERLONG COMMERCIAL MGT HLDGS LTD

AMADA CO LTD	GRAFTECH INTERNATIONAL LTD	POWSZECHNA KASA OSZCZEDNOSCI BANK
AMADEUS IT GROUP SA	GRAHAM HOLDINGS CO	POWSZECHNY ZAKLAD UBEZPIECZEN SA
AMATA CORPORATION PCL	GRAND CITY PROPERTIES	PPD INC
AMAZON.COM INC	GRANITE CONSTRUCTION INC	PPG INDUSTRIES INC
AMBARELLA INC	GRAPHIC PACKAGING HOLDING CO	PPL CORP
AMBEV SA	GRAVITY CO LTD	PRECISION SYSTEM SCIENCE
AMBU	GREAT CANADIAN GAMING CORP	PREMIER FINANCIAL CORP
AMC NETWORKS INC	GREAT SOUTHERN BANCORP INC	PREMIER INVESTMENTS LTD
AMCOR PLC	GREAT WALL MOTOR CO LTD	PRESIDENT CHAIN STORE
AMDOCS LTD	GREATEK ELECTRONICS	PRESIDENT SECURITIES CORP
AMERCO	GREAT-WEST LIFECO INC	PRESTIGE CONSUMER HEALTHCARE INC
AMEREN CORP	GREEN PLAINS INC	PRETIUM RESOURCES INC
AMERICAN BUSINESS BANK	GREEN PLAINS PARTNERS LP	PRICESMART INC
AMERICAN ELECTRIC POWER COMPANY INC	GREENBRIER COMPANIES INC	PRIMA MEAT PACKERS
AMERICAN EXPRESS CO	GREENSKY INC	PRIMAX ELECTRONICS
AMERICAN FINANCIAL GROUP INC	GREENTOWN SERVICE GROUP CO LTD	PRIMORIS SERVICES CORP
AMERICAN INTERNATIONAL GROUP INC	GREIF INC	PRINCE HOUSING DEVELOP
AMERICAN SOFTWARE INC	GRIFOLS SA	PRINCIPAL FINANCIAL GROUP INC
AMERICAN TOWER CORP	GROEP BRUSSEL LAMBERT NV	PROCTER & GAMBLE CO
AMERICAN WATER WORKS COMPANY INC	GROUPON INC	PROGLOSIS PROPERTY MEXICO
AMERICOLD REALTY	GRUPA AZOTY SA	PROGRESS SOFTWARE CORP
AMERIPRISE FINANCIAL INC	GRUPA LOTOS SA	PROGRESSIVE CORP
AMERISOURCEBERGEN CORP	GRUPO AEROPORTUARIO DEL CENTRO NORTE	PROLOGIS INC
AMETEK INC	GRUPO AEROPORTUARIO DEL PACIFICO SAB	PROMOTORA Y OPERADORA DE INFRA
AMGEN INC	GRUPO CEMENTOS DE CHIHUAHUA SAB DE CV	PROPERTY AND BUILDING CORP LTD
AMINO TECHNOLOGIES PLC	GRUPO COMERCIAL CHEDRAUI SAB DE CV	PROSPECT CAPITAL CORP
AMKOR TECHNOLOGY INC	GRUPO DE INVERSIONES SURAMERICANA SA	PROSUS NV
AMOREPACIFIC CORP	GRUPO FINANCIERO BANORTE SAB DE CV	PROVIDENT FINANCIAL HOLDINGS INC
AMPHENOL CORP	GRUPO ROTOPLAS SA DE CV	PROXIMUS SA
AMPLIFON SPA	GS HOLDINGS CORP	PRUDENTIAL FINANCIAL INC
AMREST HOLDINGS	GS HOME SHOPPING INC	PRUDENTIAL PLC
AMUNDI	GS RETAIL CO LTD	PRUKSA HOLDING PUBLIC COMPANY LTD
ANA HOLDINGS INC	GS YUASA CORP	PRYSMIAN SPA
ANALOG DEVICES INC	GSX TECHEDU INC	PTC INC
ANDERSONS INC	GUANGDONG INVESTMENT LTD	PUBLIC BANK BHD
ANGI INC	GUANGZHOU AUTOMOBILE GROUP CO LTD	PUBLIC SERVICE ENTERPRISE GROUP INC
ANGLO AMERICAN PLATINUM LTD	GUARARAPES CONFECCOES SA	PUBLIC STORAGE
ANGLO AMERICAN PLC	GUD HOLDINGS LTD	PUBLICIS GROUPE SA
ANGLOGOLD ASHANTI LTD	GUIDEWIRE SOFTWARE INC	PULTEGROUP INC
ANHEUSER BUSCH INBEV NV	GUNGHO ONLINE ENTERTAINMENT	PUMA SE
ANIMA HOLDING SPA	GUNMA BANK LTD	PURETECH HEALTH PLC
ANNALY CAPITAL MANAGEMENT INC	GUOTAI JUNAN SECURITIES CO LTD	PZ CUSSONS PLC
ANSELL LTD	GURUNAVI INC	Q2 HOLDINGS INC
ANSYS INC	H & M HENNES & MAURITZ AB	QAD INC

ANTA SPORTS PRODUCTS LTD	H & R BLOCK INC	QATAR ELECTRICITY AND WATER CO QSC
ANTERO RESOURCES CORP	H LUNDBECK A/S	QATAR INDUSTRIES
ANTHEM INC	HAGIHARA INDUSTRIES INC	QATAR ISLAMIC BANK QPSC
ANTOFAGASTA PLC	HAIDILAO INTERNATIONAL HOLDING LTD	QATAR NATIONAL BANK
AON PLC	HAITONG SECURITIES CO LTD	QEP RESOURCES INC
AOZORA BANK LTD	HAKUHODO DY HOLDINGS INC	QIAGEN NV
AP MOELLER - MAERSK A/S	HALFORDS GROUP PLC	QINETIQ GROUP PLC
AP THAILAND PCL	HALLIBURTON CO	QISDA CORP
APERAM SA	HALMA	QORVO INC
APOGEE ENTERPRISES INC	HAMAMATSU PHOTONICS KK	QUALCOMM INC
APOLLO GLOBAL MANAGEMENT LLC	HAMBURGER HAFEN UND LOGISTIK AG	QUALICORP SA
APPIAN CORPORATION	HAN KUK CARBON	QUALITAS CONTROLADORA SAB DE CV
APPLE HOSPITALITY REIT INC	HANA FINANCIAL GROUP INC	QUALITY HOUSES PCL
APPLE INC	HANA MICROELECTRONICS PCL	QUANEX BUILDING PRODUCTS CORP
APPLIED MATERIALS INC	HANDSOME CORP	QUANTA COMPUTER INC
APTARGROUP INC	HANG LUNG PROPERTIES LTD	QUANTA STORAGE INC
APTIV PLC	HANG SENG BANK LTD	QUEBECOR INC
ARAMARK	HANGZHOU ROBAM APPLIANCES CO LTD	QUEST DIAGNOSTICS INC
ARATA	HANGZHOU TIGERMED CONSULTING CO LTD	QUIDEL CORP
ARC RESOURCES LTD	HANKOOK TIRE & TECHNOLOGY CO LTD	QUINSTREET INC
ARCA CONTINENTAL SAB DE CV	HANKYU HANSHIN HOLDINGS INC	QURATE RETAIL INC
ARCADIS NV	HANMI FINANCIAL CORP	RADIAN GROUP INC
ARCADYAN TECHNOLOGY CORP	HANNOVER RUECK SE	RADIANT OPTO-ELECTRONICS CORP
ARCELIK AS	HANOVER INSURANCE GROUP INC	RADWARE LTD
ARCELORMITTAL SA	HANSOL PAPER CO LTD	RAIA DROGASIL SA
ARCH CAPITAL GROUP LTD	HANSON INTERNATIONAL TBK PT	RAIFFEISEN BANK INTERNATIONAL AG
ARCH RESOURCES INC	HANWHA AEROSPACE CO LTD	RAKUTEN GROUP INC
ARCHER DANIELS MIDLAND CO	HANWHA SOLUTIONS CORP	RALPH LAUREN CORP
ARCS CO LTD	HANWHA SYSTEMS CO LTD	RAMAYANA LESTARI SENTOSA TBK PT
ARCTURUS THERAPEUTICS HOLDINGS INC	HARBORONE BANCORP INC	RAMI LEVI
ARDENTEC CORP	HARGREAVES LANSDOWN PLC	RAND MERCHANT INVESTMENT HOLDINGS LTD
ARGENX SE	HARLEY DAVIDSON INC	RANDON SA IMPLEMENTOS E PARTICIPACOES
ARIAKE JAPAN	HARMONIC DRIVE SYSTEMS	RANDSTAD NV
ARISTA NETWORKS INC	HARTALEGA HOLDINGS BHD	RANGE RESOURCES CORP
ARJO B	HARTFORD FINANCIAL SERVICES GROUP INC	RANK GROUP PLC
ARKEMA SA	HASBRO INC	RATHBONE BROTHERS
ARLO TECHNOLOGIES INC	HASEKO	RATIONAL AG
ARMSTRONG WORLD INDUSTRIES INC	HAVERTY FURNITURE COMPANIES INC	RAYMOND JAMES FINANCIAL INC
AROUNDTOWN SA	HAWAIIAN ELECTRIC INDUSTRIES INC	RAYTHEON TECHNOLOGIES CORP
ARRAY TECHNOLOGIES INC	HAZAMA ANDO CORPORATION	RAZER INC
ARROW ELECTRONICS INC	HCA HEALTHCARE INC	RCI HOSPITALITY HOLDINGS INC
ARTERIA NETWORKS CORP	HCI GROUP INC	REAL MATTERS INC
ARTISAN PARTNERS ASSET MGMT INC	HDFC BANK LTD	REALOGY HOLDINGS CORP
AS ONE CORP	HEALIUS LTD	REALTEK SEMICONDUCTOR CORP
ASAHI	HEALTHCARE SERVICES GROUP INC	REALTY INCOME CORP

ASAHI GROUP HOLDINGS LTD	HEALTHPEAK PROPERTIES INC	RECKITT BENCKISER GROUP PLC
ASAHI HOLDINGS INC	HEALTHSTREAM INC	RECORDATI
ASAHI INTECC	HEICO CORP	RECRUIT HOLDINGS CO LTD
ASAHI KASEI CORP	HEIDELBERGCEMENT AG	RED ELECTRICA CORPORACION SA
ASAHI NET	HEINEKEN HOLDING NV	REDCO PROPERTIES GROUP
ASBURY AUTOMOTIVE GROUP INC	HEINEKEN NV	REDDE NORTHGATE PLC
ASCENDAS REAL ESTATE INVESTMENT TRUST	HEIWADO	REDROW GROUP
ASCOM HOLDING R	HEKTAS	REDSUN PROPERTIES GROUP LTD
ASHMORE GROUP PLC	HELEN OF TROY LTD	REDWOOD TRUST INC
ASHTEAD GROUP PLC	HELLOFRESH SE	REGAL REAL ESTATE INVESTMENT TRUST
ASIA CEMENT CHINA HOLDINGS CORP	HENAN SHUANGHUI INVESTMENT DEVP CO	REGENCY CENTERS CORP
ASIA PAPER MANUFACTURING CO LTD	HENDERSON LAND DEVELOPMENT CO LTD	REGENERON PHARMACEUTICALS INC
ASICS CORP	HENKEL AG & CO KGAA	REGIONAL MANAGEMENT CORP
ASM INTERNATIONAL NV	HENRY SCHEIN INC	REGIONS FINANCIAL CORP
ASM PACIFIC TECHNOLOGY LTD	HERA SPA	REGIS RESOURCES LTD
ASML HOLDING NV	HERBALIFE NUTRITION LTD	REINSURANCE GROUP OF AMERICA INC
ASOS PLC	HERC HOLDINGS INC	RELIANCE INDUSTRIES LTD
ASR NEDERLAND NV	HERMES INTERNATIONAL SCA	RELIANCE STEEL & ALUMINUM CO
ASROCK INC	HEROUX DEVTEK INC	RELIANCE WORLDWIDE CORPORATION LIMITED
ASSA ABLOY AB	HERSHEY CO	RELX PLC
ASSECO POLAND SA	HERTZ GLOBAL HOLDINGS INC	REMGRO LTD
ASSICURAZIONI GENERALI SPA	HESS CORP	REMY COINTREAU SA
ASSOCIATED BANC-CORP	HEWLETT PACKARD ENTERPRISE CO	RENAISSANCERE HOLDINGS LTD
ASSOCIATED BRITISH FOODS PLC	HEXAGON AB	RENAULT SA
ASSURANT INC	HIBERNIA REIT PLC	RENESAS ELECTRONICS CORP
ASSURED GUARANTY LTD	HIKARI TSUSHIN INC	RENEWABLE ENERGY GROUP INC
ASTELLAS PHARMA INC	HIKMA PHARMACEUTICALS PLC	RENGO
ASTRAL	HILL-ROM HOLDINGS INC	RENISHAW PLC
ASTRAZENECA PLC	HILLTOP HOLDINGS INC	REN-REDES ENERGETICAS NACIONAIS
ASTRO MALAYSIA HOLDINGS	HILTON WORLDWIDE HOLDINGS INC	RENT-A-CENTER INC
AT&T INC	HINO MOTORS LTD	RENTOKIL INITIAL PLC
ATCO LTD	HIROGIN HOLDINGS INC	REPLIGEN CORP
ATHENE HOLDING LTD	HIROSE ELECTRIC CO LTD	REPLY SPA
ATKORE INC	HISAMITSU PHARMACEUTICAL CO INC	REPSOL SA
ATLANTIA SPA	HITACHI CAPITAL CORP	REPUBLIC SERVICES INC
ATLANTICA SUSTAINABLE INFRASTRUCTURE	HITACHI CONSTRUCTION MACHINERY CO LTD	RESILIENT REIT LTD
ATLAS COPCO AB	HITACHI LTD	RESMED INC
ATLASSIAN CORP PLC	HITACHI METALS LTD	RESONA HOLDINGS INC
ATMOS ENERGY CORP	HITE JINRO LTD	RESORTTRUST INC
ATOS SE	HITHINK ROYALFLUSH INFORMATION NETWORK	RESTAURANT BRANDS INTERNATIONAL INC
ATSUGI	HK ELECTRIC INVESTMENTS	RESURS HOLDING AB
AU OPTRONICS CORP	HKT TRUST AND HKT LTD	REXEL SA
AUB GROUP LTD	HMM CO LTD	REXFORD INDUS REALTY

AUCKLAND INTERNATIONAL AIRPORT LTD	HNI CORP	RHB BANK BHD
AURUBIS AG	HOCHSCHILD MINING PLC	RHEINMETALL AG
AUSTEVOLL SEAFOOD ASA	HOCHTIEF AG	RHI MAGNESITA NV
AUSTRALIAN PHARMACEUTICAL INDUSTRIE	HOKKAIDO COCA COLA BOTTLING CO LTD	RIBBON COMMUNICATIONS INC
AUTO TRADER GROUP PLC	HOKKAIDO GAS	RICOH CO LTD
AUTOBACS SEVEN CO LTD	HOKKAN HOLDINGS LTD	RIGHTMOVE PLC
AUTOCANADA INC	HOKURIKU ELECTRIC POWER	RINGCENTRAL INC
AUTODESK INC	HOKUTO	RINNAI
AUTOLIV INC	HOLOGIC INC	RIO TINTO PLC
AUTOMATIC DATA PROCESSING INC	HOLY STONE ENTERPRISE	RIOCAN REAL ESTATE INVESTMENT TRUST
AUTONATION INC	HOME BANCORP INC	RITCHIE BROS. AUCTIONEERS INC
AUTOZONE INC	HOME CAPITAL GROUP INC	ROAD KING INFRASTRUCTU
AVALARA INC	HOME DEPOT INC	ROBERT HALF INTERNATIONAL INC
AVALONBAY COMMUNITIES INC	HOME PRODUCT CENTER PCL	ROCHE HOLDING AG
AVANTOR INC	HOME24 SE	ROCKWELL AUTOMATION INC
AVAYA HOLDINGS CORP	HOMESERVE PLC	ROCKWOOL INTERNATIONAL A/S
AVENTUS RETAIL PROPERTY FUND	HOMETRUST BANCSHARES INC	ROGERS COMMUNICATIONS INC
AVERY DENNISON CORP	HON HAI PRECISION INDUSTRY CO LTD	ROHM CO LTD
AVEVA GROUP PLC	HONDA MOTOR CO LTD	ROHTO PHARMACEUTICAL CO LTD
AVI LTD	H-ONE	ROKU INC
AVISTA CORP	HONEYWELL INTERNATIONAL INC	ROLLINS INC
AVIVA PLC	HONG KONG AND CHINA GAS CO LTD	ROLLS-ROYCE HOLDINGS PLC
AVNET INC	HONG KONG EXCHANGES AND CLEARING LTD	RONSHINE CHINA HOLDINGS LIMITED
AXA SA	HONG KONG FERRY HOLDIN	ROPER TECHNOLOGIES INC
AXALTA COATING SYSTEMS	HONGKONG LAND HOLDINGS LTD	ROSS STORES INC
AXFOOD AB	HOOKER FURNITURE CORP	ROUND ONE
AXIS BANK LTD	HOPE BANCORP INC	ROVIO ENTERTAINMENT OYJ
AXOGEN INC	HOPE EDUCATION GROUP CO LTD	ROXGOLD INC
AXON ENTERPRISE	HORIZON THERAPEUTICS PLC	ROYAL BAFOKENG PLATINUM LTD
AXTEL SAB DE CV	HORMEL FOODS CORP	ROYAL BANK OF CANADA
AZBIL CORP	HORNBACH HOLDING AG & CO KGAA	ROYAL CARIBBEAN GROUP
AZIMUT HOLDING SPA	HOSHIZAKI CORPORATION	ROYAL DUTCH SHELL PLC
AZRIELI GROUP	HOST HOTELS & RESORTS INC	ROYAL GOLD INC
AZUL SA	HOULIHAN LOKEY INC	ROYAL UNIBREW
B2GOLD CORP	HOWMET AEROSPACE INC	ROYALTY PHARMA PLC
B2W COMPANHIA DIGITAL	HOYA CORP	RPC INC
B3 SA BRASIL BOLSA BALCAO	HP INC	RPM INTERNATIONAL INC
BABY BUNTING GROUP LIMITED	HSBC HOLDINGS PLC	RSA INSURANCE GROUP PLC
BADGER METER INC	HUAKU DEVELOPMENT CO LTD	RSUPPORT CO LTD
BAE SYSTEMS PLC	HUANENG POWER INTERNATIONAL INC	RUBIS SCA
BAIC MOTOR CORPORATION LIMITED	HUATAI SECURITIES CO LTD	RUBIUS THERAPEUTICS INC
BAIDU INC	HUAZHU GROUP LIMITED	RUMO SA
BAIN CAPITAL SPECIALTY FINANCE INC	HUB POWER COMPANY LTD	RUSH ENTERPRISES INC
BAKER HUGHES COMPANY	HUBSPOT INC	RWE AG
BALCHEM CORP	HUHTAMAKI OYJ	RWS HOLDINGS PLC

BALFOUR BEATTY PLC	HULIC CO LTD	RYMAN HEALTHCARE LTD
BALL CORP	HUMANA INC	RYOBI LTD
BALOISE HOLDING LTD	HUMMINGBIRD RESOURCES PLC	RYOHIN KEIKAKU CO LTD
BANCA GENERALI SPA	HUNG SHENG CONSTRUCTION LTD	S & B FOODS
BANCA MEDIOLANUM SPA	HUNTINGTON BANCSHARES INC	S IMMO AG
BANCO BILBAO VIZCAYA ARGENTARIA S.A.	HUNTINGTON INGALLS INDUSTRIES INC	S P SETIA BHD
BANCO BRADESCO SA	HUONS (NEW)	S&P GLOBAL INC
BANCO DE SABADELL SA	HUONS GLOBAL	SABRA HEALTH CARE REIT INC
BANCO DO BRASIL SA	HUSQVARNA AB	SAFRAN SA
BANCO ESPIRITO SANTO SA EM LIQUIDACAO	HUTCHISON TELECOMM HK HLDS LTD	SAGE GROUP PLC
BANCO INTER SA	HYBE CO LTD	SAGEN MI CANADA INC
BANCO SANTANDER (MEXICO) SA	HYDRO ONE INC	SALESFORCE.COM INC
BANCO SANTANDER SA	HYLIION HLDGS CORP	SAM JIN PHARMACEUTIC
BANCOLOMBIA SA	HYOSUNG HEAVY INDUSTRIES CORP	SAMPO PLC
BANCORP INC	HYOSUNG TNC CORP	SAMSUNG CARD CO LTD
BANDAI NAMCO HOLDINGS INC	HYUNDAI CONSTRUCTION EQUIP CO LTD	SAMSUNG ELECTRO-MECHANICS CO LTD
BANDWIDTH INC	HYUNDAI ELECTRIC & ENE SYS CO LTD	SAMSUNG ELECTRONICS CO LTD
BANGKOK LAND PCL	HYUNDAI ELEVATOR	SAMSUNG FIRE & MARINE INSURANCE CO LTD
BANK CENTRAL ASIA TBK PT	HYUNDAI GLOVIS	SAMSUNG SDI CO LTD
BANK HAPOALIM BM	HYUNDAI GREEN FOOD CO LTD	SAN-A CO LTD
BANK LEUMI	HYUNDAI HOME SHOPPING NETWORK CORP	SANDFIRE RESOURCES LTD
BANK MILLENNIUM SA	HYUNDAI MARINE & FIRE INSURANCE CO	SANDS CHINA LTD
BANK OF AMERICA CORPORATION	HYUNDAI MOBIS CO LTD	SANDVIK AB
BANK OF CHINA LTD	HYUNDAI MOTOR SECURITIES CO LTD	SANLAM LTD
BANK OF EAST ASIA LTD	HYUNDAI STEEL CO	SANOFI SA
BANK OF IRELAND GROUP	HYUNDAI WIA CORP	SANSIRI PCL
BANK OF KYOTO LTD	IA FINANCIAL CORPORATION	SANTEN PHARMACEUTICAL CO LTD
BANK OF MARIN BANCORP	IAC/INTERACTIVECORP	SANWA HOLDINGS CORP
BANK OF MONTREAL	IBERDROLA SA	SANYO SPECIAL STEEL
BANK OF NEW YORK MELLON CORP	IBIDEN CO LTD	SAO MARTINHO SA
BANK OF NOVA SCOTIA	ICA GRUPPEN AB	SAP SE
BANK PEMBANGUNAN DAERAH JAWA TIMUR	ICICI BANK LTD	SAPUTO INC
BANK POLSKA KASA OPIEKI SA	ICL GROUP LTD	SAREPTA THERAPEUTICS INC
BANKFINANCIAL CORP	ICON PLC	SARTORIUS AG
BANKWELL FINANCIAL GROUP INC	IDEMITSU KOSAN CO LTD	SARTORIUS STEDIM BIOTECH SA
BANQUE CANTONALE VAUDOISE	IDEX CORP	SAUDIA DAIRY AND FOODSTUFF CO SJSC
BAOSHAN IRON & STEEL CO LTD	IDEXX LABORATORIES INC	SAVENCIA SA
BAOZUN INC	IEI INTEGRATION CORP	SBA COMMUNICATIONS CORP
BARCLAYS PLC	IGB REAL ESTATE INVESTMENT TRUST	SBERBANK ROSSII PAO
BARCO NV	IGG INC	SBI HOLDINGS INC
BARINGS BDC INC	IGM FINANCIAL INC	SCALES CORPORATION LIMITED
BARLOWORLD LTD	IGO LIMITED	SCANSOURCE INC
BARNES GROUP INC	IGUATEMI EMPRESA SHOPPING CENTERS	SCHAEFFLER AG
BARRATT DEVELOPMENTS PLC	IHEARTMEDIA INC	SCHIBSTED ASA

BARRICK GOLD CORP	IHS MARKIT	SCHINDLER HOLDING AG
BARRY CALLEBAUT AG	IIDA GROUP HOLDINGS CO LTD	SCHLUMBERGER NV
BASELLANDSCHAFTLICHE KANTONALBANK	IJM CORPORATION BHD	SCHNEIDER ELECTRIC SE
BASF SE	ILIAD SA	SCHOLASTIC CORP
BAUSCH HEALTH COMPANIES INC	ILLINOIS TOOL WORKS INC	SCHOUW & CO A/S
BAWAG GROUP AG	ILLUMINA INC	SCHRODERS PLC
BAXTER INTERNATIONAL INC	ILUKA RESOURCES LTD	SCHRODINGER INC
BAYCURRENT CONSULTING INC	ILYANG PHARMACEUTICAL CO LTD	SCIENTEX BHD
BAYER AG	IMCD NV	SCOR SE
BAYERISCHE MOTOREN WERKE AG	IMI PLC	SCOUT24 AG
BCB BANCORP INC	IMPERIAL OIL LTD	SCS GROUP PLC
BCE INC	IMPLENIA AG	SCSK CORP
BDO UNIBANK INC	INABATA	SEA LIMITED
BECHTLE	INCYTE CORP	SEAGATE TECHNOLOGY PLC
BECTON DICKINSON AND CO	INDEPENDENT BANK CORP	SEAGEN INC
BEIERSDORF AG	INDIKA ENERGY TBK PT	SEAH BESTEEL CORP
BEIGENE LTD	INDO TAMBANGRAYA MEGAH TBK PT	SEALED AIR CORP
BEIJING CAPITAL LAND LTD	INDOSAT TBK PT	SEB SA
BEIJING ENTERPRISES HOLDINGS LTD	INDUSTRIA DE DISENO TEXTIL SA	SECOM CO LTD
BELLRING BRANDS	INDUSTRIAL & COMMERCIAL BANK OF CHINA	SECURITAS AB
BELLWAY PLC	INDUSTRIAL & INFRAST FD INV CORP	SEEK LTD
BENCHMARK ELECTRONICS INC	INDUSTRIAL BANK CO LTD	SEERA GROUP HOLDING
BENEFITFOCUS INC	INDUSTRIAL BANK OF KOREA	SEGA SAMMY HOLDINGS INC
BENESSE HOLDINGS INC	INDUSTRIVARDEN AB	SEGRO PLC
BERKELEY GROUP HOLDINGS PLC	INFINEON TECHNOLOGIES AG	SEI INVESTMENTS CO
BERKSHIRE HATHAWAY INC	INFOCOM	SEIBU HOLDINGS
BEST BUY CO INC	INFOMART	SEIKAGAKU
BEST WORLD INTERNATION	INFORMA PLC	SEIKO EPSON CORP
BEYOND MEAT INC	INFOSYS LTD	SEINO HOLDINGS CO LTD
BEZEQ ISRAELI TELECOMM CORP LTD	INFRASTRUTTURE WIRELESS ITALIA SPA	SEKISUI CHEMICAL CO LTD
BHP GROUP PLC	INFRATIL LTD	SEKISUI HOUSE LTD
BIC	ING GROEP NV	SEKISUI PLASTICS
BID CORPORATION LIMITED	INGERSOLL-RAND PLC	SELECT HARVESTS LTD
BIG LOTS INC	INGEVITY CORP	SEMIRARA MINING AND POWER CORP
BIG YELLOW GROUP	INNOSPEC INC	SEMPRA ENERGY
BILIBILI INC	INNOVENT BIOLOGICS INC	SENKO
BINEX CO LTD	INNOVIVA INC	SENSATA TECHNOLOGIES HOLDING PLC
BINTANG OTO GLOBAL TBK PT	INOVIO PHARMACEUTICALS INC	SERIA
BIO RAD LABORATORIES INC	INPEX CORP	SERVICE CORPORATION INTERNATIONAL
BIOGEN INC	INSEEGO CORP	SERVICE STREAM LIMITED
BIOMARIN PHARMACEUTICAL INC	INSIGHT ENTERPRISES INC	SERVICENOW INC
BIOMERIEUX SA	INSULET CORP	SES SA
BIONEER CORP	INTACT FINANCIAL CORP	SEVEN & I HOLDINGS CO LTD
BIO-TECHNE CORP	INTEGRAFIN HOLDINGS PLC	SEVERN TRENT PLC
BIRCHCLIFF ENERGY LTD	INTEGRATED ELECTRICAL SVC	SEVERSTAL' PAO
BIZLINK HOLDING INC	INTEL CORP	SFL CORPORATION LTD

BJS WHOLESALE CLUB HOLDINGS INC	INTER PARFUMS INC	SFS GROUP AG
BKW AG	INTER PIPELINE LTD	SG FLEET GROUP LIMITED
BLACK KNIGHT	INTERCONNECTION ELECTRIC SA ESP	SG HOLDINGS CO LTD
BLACKBERRY LTD	INTERCONTINENTAL EXCHANGE INC	SGS SA
BLACKLINE INC	INTERCONTINENTAL HOTELS GROUP PLC	SHANGHAI BAOSIGHT SOFTWARE CO LTD
BLACKROCK INC	INTERDIGITAL INC	SHARP CORP
BLACKROCK TCP CAPITAL CORP	INTERFACE INC	SHAW COMMUNICATIONS INC
BLACKSTONE GRP INC	INTERFOR CORP	SHELL MIDSTREAM PARTNERS LP
BLOOMBERRY RESORTS CORP	INTERNATIONAL BUSINESS MACHINES CORP	SHENANDOAH TELECOMMUNICATIONS CO
BLOOMIN BRANDS INC	INTERNATIONAL FLAVORS & FRAGRANCES INC	SHENG SIONG GROUP
BLUESCOPE STEEL LTD	INTERNATIONAL GAMES SYSTEM CO LTD	SHENZHEN INOVANCE TECHNOLOGY CO LTD
BNK FINANCIAL GROUP	INTERNATIONAL PAPER CO	SHENZHEN MINDRAY BIO-MEDICAL ELECT
BNP PARIBAS SA	INTERNATIONAL PERSONAL FINANCE PLC	SHENZHOU INTERNATIONAL GRP HLDS LTD
BOC HONG KONG HOLDINGS LTD	INTERPUBLIC GROUP OF COMPANIES INC	SHERWIN-WILLIAMS CO
BODITECH MED INC	INTERSHOP HOLDING AG	SHIKOKU ELECTRIC POWER
BOE TECHNOLOGY GROUP CO LTD	INTERTAPE POLYMER GROUP INC	SHIMADZU CORP
BOK FINANCIAL CORP	INTERTEK GROUP PLC	SHIMAMURA
BOLIDEN AB	INTESA SANPAOLO SPA	SHIMANO INC
BOLLORE SA	INTUIT INC	SHIMAO GROUP HOLDINGS LTD
BOOKING HOLDINGS INC	INTUITIVE SURGICAL INC	SHIMIZU CORP
BOOKOFF GROUP HLDGS LTD	INVERSIONES LA CONSTRUCCION SA	SHIN FOONG SPECIALTY AND APPLIED MA
BOOZ ALLEN HAMILTON HOLDING CORP	INVESCO LTD	SHIN ZU SHING CO LTD
BORGWARNER INC	INVESTEC LTD	SHIN-ETSU CHEMICAL CO LTD
BORREGAARD ASA	INVESTEC PROPERTY FUND LTD	SHINHAN FINANCIAL GROUP CO LTD
BORYUNG PHARMACEUTIC	INVESTMENT LATOUR AB	SHINMAYWA INDUSTRIES LTD
BOSTON PROPERTIES INC	INVESTOR AB	SHINPOONG PHARMACEUTICAL CO LTD
BOSTON SCIENTIFIC CORP	INVESTORS BANCORP INC	SHINSEI BANK LTD
BOUYGUES SA	INVITATION HOMES INC	SHINSUNG E&G CO LTD
BP PLC	IONIS PHARMACEUTICALS	SHIONOGI & CO LTD
BR MALLS PARTICIPACOES SA	IPEK DOGAL ENERJI KAYNAKLARI ARASTI	SHISEIDO CO LTD
BR PROPERTIES SA	IPG PHOTONICS CORP	SHIZUOKA BANK LTD
BRADY CORP	IPSEN SA	SHOCKWAVE MEDICAL INC
BRANDYWINE REALTY TRUST	IQVIA HOLDINGS INC	SHOE CARNIVAL INC
BRAVURA SOLUTIONS LTD NEW	IREN SPA	SHOP APOTHEKE EUROPE NV
BRENNTAG SE	IROBOT CORP	SHOPIFY INC
BREVILLE GROUP LTD	IRON MOUNTAIN INC	SHOPRITE HOLDINGS LTD
BRF SA	IRPC PCL	SHOUCHENG HOLDINGS LTD
BRICKWORKS LTD	IS YATIRIM MENKUL DEGERLER AS	SHOUGANG FUSHAN RESOURCES GROUP LTD
BRIDGESTONE CORP	ISETAN MITSUKOSHI HOLDINGS LTD	SHOWA SANGYO
BRIDGEWATER BANCSHARES INC	ISHARES MSCI SAUDI ARABIA ETF	SHUFERSAL LTD
BRIGHTCOVE INC	ISKENDERUN DEMIR VE CELIK AS	SHUI ON LAND LTD
BRIGHTHOUSE FINL INC	ISRACARD LTD	SHUN TAK HOLDINGS LTD
BRIGHTSPHERE INVESTMENT GROUP INC	ISRAEL DISCOUNT BANK LTD	SHURGARD SELF STORAGE SA

BRISTOL-MYERS SQUIBB CO	ISS AS	SIAM CEMENT PCL
BRITISH LAND COMPANY PLC	ISUZU MOTORS LTD	SIEGFRIED HOLDING AG
BRITVIC PLC	ITALGAS SPA	SIEMENS AG
BRIXMOR PROPERTY GROUP	ITE TECH INC	SIEMENS ENERGY
BROADCOM INC	ITO EN	SIEMENS GAMESA RENEWABLE ENERGY SA
BROADRIDGE FINANCIAL SOLUTIONS INC	ITOCHU CORP	SIEMENS HEALTHINEERS AG
BROOKFIELD ASSET MANAGEMENT INC	ITOCHU ENEX CO LTD	SIGNIFY NV
BROOKFIELD PROPERTY PARTNERS LP	ITOCHU TECHNO-SOLUTIONS CORP	SIHUAN PHARMACEUTICAL HOLDINGS GRP LTD
BROOKFIELD RENEWABLE CORP	ITOCHU-SHOKUHIN CO LTD	SIIX
BROOKS AUTOMATION INC	ITT INC	SIKA AG
BROTHER INDUSTRIES LTD	ITV PLC	SILGAN HOLDINGS INC
BROWN & BROWN INC	IVD MEDICAL HOLDING LTD	SILICOM LTD
BROWN-FORMAN CORP	IVE GROUP LTD	SILICON WORKS CO LTD
BRP INC	IWATANI CORP	SILLAJEN INC
BRUKER CORP	J & J SNACK FOODS CORP	SIMCORP A/S
BRUNSWICK CORP	J B HUNT TRANSPORT SERVICES INC	SIME DARBY BHD
BT GROUP PLC	J M SMUCKER CO	SIME DARBY PROPERTY
BUDIMEX SA	J SAINSBURY PLC	SIMON PROPERTY GROUP INC
BUDWEISER BREWING COMPANY APAC LTD	J.FRONT RETAILING CO LTD	SIMPLO TECHNOLOGY CO LTD
BUILDERS FIRSTSOURCE INC	J2 GLOBAL COMMUNICATIONS INC	SINBON ELECTRONICS CO LTD
BUMI SERPONG DAMAI TBK PT	JAC RECRUITMENT CO LTD	SINCERE NAVIGATION CORP
BUNGE LTD	JACK HENRY & ASSOCIATES INC	SINCH AB
BUNKA SHUTTER	JACK IN THE BOX INC	SINGAPORE AIRLINES LTD
BUNZL PLC	JACOBS ENGINEERING GROUP INC	SINGAPORE EXCHANGE LTD
BURBERRY GROUP PLC	JAFCO GROUP CO LTD	SINGAPORE PRESS HOLDINGS LTD
BUREAU VERITAS SA	JANUS HENDERSON GROUP PLC	SINGAPORE TECHNOLOGIES ENGINEERING LTD
BURLINGTON STORES	JAPAN AIRLINES CO LTD	SINGAPORE TELECOMMUNICATIONS
BURSA MALAYSIA BHD	JAPAN AIRPORT TERMINAL	SINO BIOPHARMACEUTICAL LTD
BW LPG	JAPAN BEST RESCUE SYSTEM	SINO LAND CO LTD
BW OFFSHORE LTD	JAPAN EXCHANGE GROUP INC	SINO-AMERICAN SILICON PRODUCTS INC
BWX LIMITED	JAPAN LIFELINE	SINOFERT HOLDINGS LTD
BYD CO LTD	JAPAN LOGISTICS FUND	SINO-OCEAN GROUP HOLDING LTD
C&C GROUP PLC	JAPAN METRO FUNDS INVESTMENT CORP	SINOPEC ENGINEERING GROUP
C&D INTERNATIONAL INVESTMENT GP LTD	JAPAN POST BANK CO LTD	SINOTRUK HONG KONG LTD
C&D PROPERTY MANAGEMENT GROUP CO LTD	JAPAN POST HLDGS CO LTD	SINYI REALTY INC
C.H. ROBINSON WORLDWIDE INC	JAPAN POST INSURANCE CO LTD	SIRIUS REAL ESTATE
CABLE ONE INC	JAPAN REAL ESTATE INVESTMENT CORP	SIRIUS XM HOLDINGS INC
CABOT CORP	JARDINE MATHESON HOLDINGS LTD	SISTEMA PJSFC
CABOT OIL & GAS CORP	JARDINE STRATEGIC HOLDINGS LTD	SITC INTERNATIONAL HOLDINGS CO LTD
CACI INTERNATIONAL INC	JAZZ PHARMACEUTICALS PLC	SITRONIX TECHNOLOGY CORP
CACTUS INC	JB FINANCIAL GROUP CO LTD	SIX FLAGS ENTERTAINMENT CORP
CADENCE BANCORP LLC	JB HI-FI LTD	SIXTH STREET SPECIALTY LENDING INC
CADENCE DESIGN SYSTEMS INC	JD SPORTS FASHION	SJM HOLDINGS LTD
CAE INC	JD.COM INC	SK D&D CO LTD

CAHYA MATA SARAWAK BHD	JDE PEETS N.V.	SK DISCOVERY CO LTD
CAIXABANK SA	JEFFERIES FINANCIAL GROUP INC	SK GAS LTD
CALAMP CORP	JELD WEN HOLDING INC	SK INC
CALBEE INC	JERONIMO MARTINS SGPS SA	SK NETWORKS CO LTD
CALERES INC	JFE HOLDINGS INC	SK TELECOM CO LTD
CALIX INC	JHSF PARTICIPACOES SA	SKANDINAVISKA ENSKILDA BANKEN AB
CAMDEN NATIONAL CORP	JIANGSU HENGRUI MEDICINE CO LTD	SKANSKA AB
CAMDEN PROPERTY TRUST	JIANGSU YUYUE MEDICAL EQUIPMENT & S	SKY PERFECT JSAT HOLDINGS INC
CAMECO CORP	JIAYUAN INTERNATIONAL GROUP LTD	SKYFAME REALTY HOLDINGS LTD
CAMIL ALIMENTOS SA	JINKOSOLAR HOLDING CO LTD	SKYWEST INC
CAMPBELL SOUP CO	JINS HOLDINGS INC	SKYWORKS SOLUTIONS INC
CANACCORD GENUITY GROUP INC	JIUMAOJIU INTL HLDGS LTD	SKYWORTH GROUP LTD
CANADIAN APARTMENT PROPERTIES REIT	JOHN B SANFILIPPO & SON INC	SL GREEN REALTY CORP
CANADIAN IMPERIAL BANK OF COMMERCE	JOHN WILEY & SONS INC	SLACK TECHNOLOGIES INC
CANADIAN NATIONAL RAILWAY CO	JOHN WOOD GROUP PLC	SLEEP NUMBER CORPORATION
CANADIAN NATURAL RESOURCES LTD	JOHNSON & JOHNSON	SLR INVESTMENT CORP
CANADIAN PACIFIC RAILWAY LTD	JOHNSON CONTROLS INTERNATIONAL PLC	SMARTCENTRES REAL ESTATE INVESTMENT
CANADIAN TIRE CORPORATION LTD	JOHNSON MATTHEY	SMARTONE TELECOMMUNICATIONS HLDS LTD
CANADIAN UTILITIES LTD	JOHNSON OUTDOORS INC	SMC CORP
CANADIAN WESTERN BANK	JOLLIBEE FOODS CORP	SMILES FIDELIDADE
CANNAE HOLDINGS INC	JOYY INC	SMITH & NEPHEW PLC
CANON INC	JPMORGAN CHASE & CO	SMITH DS
CANOPY GROWTH CORP	JSP CORP	SMITHS GROUP PLC
CAP SA	JSR CORP	SMS
CAPCOM CO LTD	JTEKT CORP	SMURFIT KAPPA GROUP PLC
CAPGEMINI SE	JULIUS BAER GRUPPE AG	SNAM SPA
CAPITAL CITY BANK GROUP INC	JUNIPER NETWORKS INC	SNAP INC
CAPITAL ONE FINANCIAL CORP	JUPITER FUND MANAGEMENT PLC	SNAP-ON INC
CAPITAL PRODUCT PARTNERS LP	JUROKU BANK LTD	SNOWFLAKE INC
CAPITAL SECURITIES CORP	JUST EAT TAKEAWAY.COM N.V	SNT MOTIV CO LTD
CAPITALAND INTEGRATED COMMERCIAL TRUST	JUST GROUP PLC	SOCIETE GENERALE SA
CAPITALAND LTD	K. WAH INTERNATIONAL HOLDINGS LTD	SODEXO SA
CAPITEC BANK HOLDINGS LTD	KAISER ALUMINUM CORP	SODICK
CAPRI HOLDINGS LIMITED	KAJIMA CORP	SOFINA SA
CARDINAL HEALTH INC	KAKAKU.COM INC	SOFTBANK CORP
CAREDX INC	KAKAO CORP	SOFTBANK GROUP CORP
CAREPLUS GROUP	KAKEN PHARMACEUTICAL CO LTD	SOFTCAT PLC
CARGOTEC OYJ	KAKIYASU HONTEN	SOFTWARE AG
CARGURUS INC	KAMEDA SEIKA	SOFT-WORLD INTERNATIONAL CORP
CARL ZEISS MEDITEC AG	KAMIGUMI CO LTD	SOHGO SECURITY SERVICES
CARLISLE COMPANIES INC	KAMUX OYJ	SOHO CHINA LTD
CARLSBERG A/S	KANAMOTO	SOHU COM LTD
CARLYLE GROUP INC	KANEKA CORP	SOJITZ CORP

CARMAX INC	KANEMATSU CORP	SOK MARKETLER TICARET AS
CARNIVAL CORP	KANGWON LAND INC	SOLAR A/S
CARREFOUR SA	KANSAI ELECTRIC POWER CO INC	SOLAREDGE TECHNOLOGIES INC
CARRIER GLOBAL CORPORATION	KANSAI PAINT CO LTD	SOLARIS OILFIELD INFRASTRUCTURE INC
CARTER BANKSHARES INC	KANSAS CITY SOUTHERN	SOLARWINDS CORPORATION
CARTER'S INC	KAO CORP	SOLVAY SA
CARVANA CO	KARDEMIR KARABUK A	SOMPO HOLDINGS INC
CASA SYSTEMS INC	KARNOV GROUP AB	SONAE SGPS SA
CASEYS GENERAL STORES INC	KATO SANGYO	SONOS INC
CASH	KB FINANCIAL GROUP INC	SONOVA HOLDING AG
CASIO COMPUTER CO LTD	KB HOME	SONY GROUP CORP
CASS INFORMATION SYSTEMS INC	KBC GROEP NV	SOTOH
CATALENT INC	KCC CORP	SOULBRAIN CO LTD
CATERPILLAR INC	KDDI CORP	SOULBRAIN HOLDINGS CO
CATHAY GENERAL BANCORP	KE HOLDINGS INC	SOUTH PLAINS FINANCIAL INC
CATHAY REAL ESTATE DEVELOPMENT CO LTD	KEIHAN HOLDINGS CO	SOUTH32 LIMITED
CAWACHI	KEIKYU CORP	SOUTHERN CO
CBOE GLOBAL MARKETS INC	KEIO CORP	SOUTHERN PROVINCE CEMENT CO SJSC
CBRE GROUP INC	KEISEI ELECTRIC RAILWAY CO LTD	SOUTHWEST AIRLINES CO
CBTX INC	KELLOGG CO	SOUTHWESTERN ENERGY CO
CCC SA	KELT EXPLORATION LTD	SPAREBANK 1 SMN
CCL INDUSTRIES INC	KEMIRA OYJ	SPARK NEW ZEALAND LTD
CDK GLOBAL	KEPCO PLANT SVCS&ENG CO LTD	SPCG PCL
CDW CORP	KEPPEL CORPORATION LTD	SPECTRIS PLC
CEBU AIR	KEPPEL INFRASTRUCT	SPECTRUM BRANDS HOLDINGS INC
CECEP COSTIN NEW MATERIALS GROUP LTD	KERING	SPIN MASTER CORP
CEDAR WOODS PROPERTIES LTD	KERRY GROUP PLC	SPIRAX-SARCO ENGINEERING PLC
CELANESE CORP	KESKO OYJ	SPIRE HEALTHCARE GROUP PLC
CELLECTIS SA	KEURIG DR PEPPER INC	SPIRENT COMMUNICATIONS PLC
CELLNEX TELECOM SA	KEYCORP	SPLUNK INC
CENCOSUD	KEYENCE CORP	SPORTON INTERNATIONAL INC
CENOVUS ENERGY INC	KEYERA CORP	SPOTIFY TECHNOLOGY SA
CENTAMIN PLC	KEYSIGHT TECHNOLOGIES	SPROUTS FARMERS MARKET
CENTENE CORP	KFC HOLDINGS JAPAN LTD	SQUARE ENIX HOLDINGS CO LTD
CENTENNIAL RESOURCE DEVELOPMENT INC	KFORCE INC	SQUARE INC
CENTERPOINT ENERGY INC	KGINICIS CO LTD	SRI TRANG AGRO INDUSTRY PCL
CENTERRA GOLD INC	KIKKOMAN CORP	SS&C TECHNOLOGIES HOLDINGS INC
CENTRAL CHINA REAL ESTATE LTD	KIMBALL INTERNATIONAL INC	SSE PLC
CENTRAL GARDEN & PET CO	KIMBERLY-CLARK CORP	SSR MINING INC
CENTRAL GLASS	KINDEN	ST CORP
CENTRAL JAPAN RAILWAY CO	KINDER MORGAN INC	ST GALLER KANTONALBANK AG
CENTRAL PACIFIC FINANCIAL CORP	KINDOM CONSTRUCTION CORP	ST. JAMES'S PLACE PLC
CERENCE INC	KING JIM	STAAR SURGICAL CO
CERIDIAN HCM HOLDING	KINGDEE INTERNATNL SOFTWARE GRP CO LTD	STANDARD BANK GROUP LTD
CERNER CORP	KINGFISHER PLC	STANDARD CHARTERED PLC

CEVA INC	KINGSOFT CORP LTD	STANLEY BLACK & DECKER INC
CF INDUSTRIES HOLDINGS INC	KINGSPAN GROUP PLC	STANLEY ELECTRIC CO LTD
CGI INC	KINNEVIK AB	STAR GROUP LP
CHACHA FOOD CO LTD	KINROSS GOLD CORP	STARBUCKS CORP
CHANGE HEALTHCARE INC	KINSUS INTERCONNECT	STATE BANK OF INDIA
CHAOWEI POWER HOLDINGS	KINTETSU GROUP HOLDINGS CO LTD	STATE STREET CORP
CHAOZHOU THREE-CIRCLE (GROUP) CO LTD	KION GROUP AG	STD LIFE ABERDEEN
CHARLES RIVER LABORATORIES INT	KIRIN HOLDINGS CO LTD	STEEL DYNAMICS INC
CHARLES SCHWAB CORP	KIRKLAND LAKE GOLD LTD	STEELCASE INC
CHARTER COMMUNICATIONS INC	KIRKLAND'S INC	STELCO HOLDINGS INC
CHECK POINT SOFTWARE TECHNOLOGIES LTD	KISSEI PHARMACEUTICAL CO LTD	STELLANTIS NV
CHEGG INC	KITO	STEPAN CO
CHEMED CORP	KIWI PROPERTY GROUP LTD	STERICYCLE INC
CHEMRING GROUP PLC	KIWOOM SECURITIES CO LTD	STERIS PLC
CHENG LOONG CORP	KLA CORP	STILLFRONT GROUP AB
CHENG SHIN RUBBER IND. CO LTD	KLABIN SA	STMICROELECTRONICS NV
CHENG UEI PRECISION INDUSTRY CO LTD	KLEPIERRE SA	STOCK YARDS BANCORP INC
CHENIERE ENERGY INC	KLOVERN AB	STORA ENSO OYJ
CHESAPEAKE ENERGY CORP	KMC KUEI MENG INTERNATIONAL INC	STORAGEVAULT CANADA INC
CHEVRON CORP	KNIGHT SWIFT TRANSPORTATION HLDGS INC	STRATASYS LTD
CHEWY INC	KNORR BREMSE AG	STRAUMANN HOLDING AG
CHIBA BANK LTD	KNOT OFFSHORE PARTNERS LP	STRAUSS GROUP LTD
CHICONY POWER TECH CO LTD	KOBAYASHI PHARMACEUTICAL CO LTD	STRIDE PROPERTY LTD
CHIEF TELECOM INC	KOBE BUSSAN	STRIX GROUP PLC
CHINA AIRCRAFT LEASING GROUP	KOEI TECMO HOLDING	STRYKER CORP
CHINA AVIATION OIL CORPORATION LTD	KOHLS CORP	STUDIO DRAGON CORP
CHINA BILLS FINANCE CORP	KOITO MANUFACTURING CO LTD	SUBARU CORP
CHINA BLUECHEMICAL LTD	KOKUYO	SUBSEA 7 SA
CHINA CONSTRUCTION BANK CORP	KOLMAR KOREA HOLDINGS	SUEZ SA
CHINA DATANG CORP RENEWABLE PWR CO	KOLMARBNH CO LTD	SUGI HOLDINGS CO LTD
CHINA EASTERN AIRLINES CORP LTD	KOLON INDUSTRIES INC	SUMCO CORP
CHINA EVERBRIGHT GREENTECH LTD	KOMATSU LTD	SUMITOMO BAKELITE CO LTD
CHINA FEIHE LTD	KOMEDA HOLDINGS CO LTD	SUMITOMO CHEMICAL CO LTD
CHINA FOODS LTD	KOMERCNI BANKA AS	SUMITOMO CORP
CHINA HIGH SPEED TRANSMISSION EQUIP CO	KONAMI HOLDINGS CO	SUMITOMO DAINIPPON PHARMA CO LTD
CHINA JINMAO HLDGS GROUP	KONE OYJ	SUMITOMO ELECTRIC INDUSTRIES LTD
CHINA LIFE INSURANCE CO LTD	KONINKLIJKE AHOLD DELHAIZE NV	SUMITOMO METAL MINING CO LTD
CHINA LILANG LTD	KONINKLIJKE DSM NV	SUMITOMO MITSUI CONSTRUCTION
CHINA LOGISTICS PROP HLDGS CO LTD	KONINKLIJKE KPN NV	SUMITOMO MITSUI FINANCIAL GROUP INC
CHINA MERCHANTS BANK CO LTD	KONINKLIJKE PHILIPS NV	SUMITOMO MITSUI TRUST HOLDINGS INC
CHINA MINSHENG BANKING CORP LTD	KONINKLIJKE VOPAK NV	SUMITOMO OSAKA CEMENT CO LTD
CHINA MOBILE LTD	KOREA AEROSPACE INDUSTRIES	SUMITOMO REALTY & DEVELOPMENT CO LTD
CHINA OILFIELD SERVICES LTD	KOREA ELECTRIC POWER CORP	SUMITOMO RUBBER INDUSTRIES LTD

CHINA OVERSEAS GRAND OCEANS GROUP LTD	KOREA PETRO CHEMICAL IND	SUMITOMO WAREHOUSE CO LTD
CHINA OVERSEAS LAND & INVESTMENT LTD	KOREA UNITED PHARM	SUMMARECON AGUNG TBK PT
CHINA OVERSEAS PROPERTY HOLDINGS LTD	KOREA ZINC INC	SUMMIT INDUSTRIAL INCOME REIT
CHINA PACIFIC INSURANCE GROUP CO LTD	KOREAN REINSURANCE CO	SUN COMMUNITIES INC
CHINA RAILWAY GROUP LTD	KOSE	SUN FRONTIER FUDOUSAN
CHINA RESOURCES CEMENT HOLDINGS LTD	KOSSAN RUBBER INDUSTRIES BHD	SUN HUNG KAI & CO LTD
CHINA RESOURCES PHARMACEUTICAL GROUP	KOZA ALTIN ISLETMELERI AS	SUN HUNG KAI PROPERTIES LTD
CHINA SCE GROUP HOLDINGS LTD	KOZA DAVETIYELERI	SUN LIFE FINANCIAL INC
CHINA SHINEWAY PHARMACEUTICAL GRP LTD	KRAFT HEINZ CO	SUNAC CHINA HOLDINGS LTD
CHINA SOUTH CITY HOLDINGS LTD	KROGER CO	SUNCOKE ENERGY INC
CHINA TOURISM GROUP DUTY FREE CORP	KRUK SA	SUNCOR ENERGY INC
CHINA UNICOM HONG KONG LTD	KT CORP	SUNDRUG CO LTD
CHINA VANKE CO LTD	KT SKYLIFE CO LTD	SUNGROW POWER SUPPLY CO LTD
CHINASOFT INTERNATIONAL LTD	KUBOTA CORP	SUNONWEALTH ELECTRIC M
CHINOOK THERAPEUTICS INC	KUEHNE UND NAGEL INTERNATIONAL AG	SUNRUN INC
CHIPBOND TECHNOLOGY CORP	KUMAGAI GUMI CO LTD	SUNTEC REAL ESTATE INVESTMENT TRUST
CHIPMOS TECHNOLOGIES	KURA SUSHI INC	SUNTORY BEVERAGE & FOOD LTD
CHIPOTLE MEXICAN GRILL INC	KURARAY CO LTD	SUNWAY REAL ESTATE INVESTMENT TRUST
CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG	KURIMOTO	SUPALAI PCL
CHONG HONG CONSTRUCTION CO LTD	KURITA WATER INDUSTRIES LTD	SUPER ENERGY CORPORATION PCL
CHONG KUN DANG PHARMACEUTICAL CORP	KWANGDONG PHARMACEUTICAL CO LTD	SUPER GROUP LTD
CHONGKUNDANG HOLDINGS CORP	KWEICHOW MOUTAI CO LTD	SUPERMAX CORPORATION BHD
CHORUS LTD	KWG GROUP HOLDINGS LTD	SUZUKEN CO LTD
CHOUSHIMARU	KWG LIVING GROUP HOLDINGS LTD	SUZUKI MOTOR CORP
CHR HANSEN HOLDING A/S	KYOBO SECURITIES CO LTD	SVB FINANCIAL GROUP
CHUBB LTD	KYOCERA CORP	SVENSKA CELLULOSA AB NEW
CHUBU ELECTRIC POWER CO INC	KYOEI STEEL	SVENSKA HANDELSBANKEN AB
CHUGAI PHARMACEUTICAL CO LTD	KYOKUYO	SWANCOR HOLDING CO
CHUGOKU ELECTRIC POWER CO INC	KYORIN HOLDINGS INC	SWEDBANK AB
CHUGOKU MARINE PAINTS	KYOWA EXEO	SWIRE PACIFIC LTD
CHURCH & DWIGHT CO INC	KYOWA KIRIN CO LTD	SWIRE PROPERTIES LTD
CI FINANCIAL CORP	KYUSHU ELECTRIC POWER	SWISS LIFE HOLDING AG
CIA DE SANEAMENTO DO PARANA	KYUSHU RAILWAY COMPANY	SWISS PRIME SITE AG
CIA ENERGETICA MINAS GERAIS-CEMIG	L BRANDS INC	SWISS RE AG
CIA SANEAMENTO MINAS GERAIS	L E LUNDBERGFORETAGEN AB (PUBL)	SWISSCOM AG
CIBANCO SA INSTIT DE BANCA MULTIPLE	L3 HARRIS TECHNOLOGIES INC	SYKES ENTERPRISES INC
CIE AUTOMOTIVE SA	LA FRANCAISE DES JEUX	SYMRISE AG
CIECH SA	LABORATORY CORPORATION OF AMERICA HLDS	SYNAPTICS INC
CIENA CORP	LAFARGEHOLCIM	SYNCHRONY FINANCIAL
CIGNA CORP	LAM RESEARCH CORP	SYNCMOLD ENTERPRISE CORP
CIMB GROUP HOLDINGS BHD	LAMB WESTON HOLDINGS INC	SYNNEX CORP

CINCINNATI FINANCIAL CORP	LANCASTER COLONY CORP	SYNOPSYS INC
CINEMARK HOLDINGS INC	LAND SECURITIES GROUP PLC	SYNTHOMER PLC
CINTAS CORP	LANDEC CORP	SYSCO CORP
CIPUTRA DEVELOPMENT TBK PT	LANDS END INC	SYSMEX CORP
CISCO SYSTEMS INC	LANXESS AG	SYSTENA
CITI TRENDS INC	LARGAN PRECISION CO LTD	SYSTEX CORP
CITIC LIMITED	LAS VEGAS SANDS CORP	T&D HOLDINGS INC
CITIC TELECOM INTERNATIONAL HLDS LTD	LASERTEC CORP	T. ROWE PRICE GROUP INC
CITIGROUP INC	LAURENTIAN BANK OF CANADA	T.HASEGAWA CO LTD
CITIZENS FINANCIAL GROUP INC	LAWSON INC	TABULA RASA HEALTHCARE
CITRIX SYSTEMS INC	LA-Z-BOY INC	TAEKWANG INDUSTRIAL CO LTD
CITY CEMENT CO	LCI INDUSTRIES	TAEYOUNG ENGINEERING & CONSTRUCTION CO
CITY DEVELOPMENTS LTD	LEAR CORP	TAIDOC TECHNOLOGY CORP
CJ CHEILJEDANG CORP	LEE'S PHARMACEUTICAL HOLDINGS LTD	TAIHEIYO CEMENT CORP
CJ CORP	LEG IMMOBILIEN SE	TAISEI CORP
CJ LOGISTICS	LEGAL & GENERAL GROUP PLC	TAISHO PHARMACEUTICAL HOLDINGS CO LTD
CK ASSET HOLDINGS	LEGGETT & PLATT INC	TAIWAN COOPERATIVE BAN
CK HUTCHISON HOLDINGS	LEGOCHEM BIOSCIENCES	TAIWAN GLASS IND CORP
CK INFRASTRUCTURE HOLDINGS LTD	LEGRAND SA	TAIWAN SEMICONDUCTOR MANUFACT CO LTD
CLARIANT AG	LEIDOS HOLDINGS	TAIWAN SURFACE MOUNTING TECHNOLOGY
CLARIVATE PLC	LEM HOLDING SA	TAIYO YUDEN CO LTD
CLEAN HARBORS INC	LEMAITRE VASCULAR INC	TAKARA HOLDINGS INC
CLICKS GROUP LTD	LENDINGTREE INC	TAKARA LEBEN CO LTD
CLINIGEN GROUP PLC	LENNAR CORP	TAKEDA PHARMACEUTICAL CO LTD
CLOROX CO	LENNOX INTERNATIONAL INC	TAKE-TWO INTERACTIVE SOFTWARE INC
CLOUDERA INC	LENOVO GROUP LIMITED	TAKEUCHI MFG CO LTD
CLOUDFLARE INC	LEOVEGAS AB	TAKIRON
CLP HOLDINGS LTD	LESLIES INC	TAKKT
CMC MARKETS	LEVI STRAUSS & CO	TAL EDUCATION GROUP
CMC MATERIALS INC	LG CHEM LTD	TAMA HOME CO LTD
CME GROUP INC	LG CORP	TANGER FACTORY OUTLET CENTERS INC
CMS ENERGY CORP	LG DISPLAY CO LTD	TANSEISHA
CNA FINANCIAL CORP	LG HELLOVISION	TAOKAENOI FOOD & MARKETING
CNH INDUSTRIAL NV	LG HOUSEHOLD & HEALTHCARE LTD	TARGET CORP
CNOOC LTD	LG INNOTEK	TARO PHARMACEUTICAL INDUSTRIES LTD
CNP ASSURANCES SA	LG INTERNATIONAL CORP	TATA MOTORS LTD
CNX RESOURCES	LG UPLUS CORP	TATE & LYLE PLC
COCA COLA FEMSA	LGI HOMES INC	TATNEFT' PAO
COCA COLA HBC AG	LI NING CO LTD	TAURON POLSKA ENERGIA SA
COCA-COLA BOTTLERS JAPAN HOLDINGS INC	LIBERBANK SA	TAYLOR MORRISON HOME CORP
COCA-COLA CO	LIBERTY BROADBAND	TAYLOR WIMPEY PLC
COCA-COLA EUROPEAN PARTNERS PLC	LIBERTY GLOBAL PLC	TBS HOLDINGS INC
CODEXIS INC	LIBERTY SIRIUS XM	TC ENERGY CORP

COGECO COMMUNICATIONS INC	LIFETECH SCIENTIFIC CORP	TCG BDC INC
COGECO INC	LIFULL CO LTD	TCL ELECTRONICS HOLDINGS LTD
COGNEX CORP	LILLY ELI & CO	TDK CORP
COGNIZANT TECHNOLOGY SOLUTIONS CORP	LIME TECHNOLOGIES AB	TE CONNECTIVITY LTD
COHU INC	LINCOLN NATIONAL CORP	TEAMVIEWER AG
COLGATE-PALMOLIVE CO	LINDE PLC	TECHNOLOGYONE LTD
COLLINS FOODS LTD	LINK NET PT	TECHNOPRO HOLDINGS INC
COLOPLAST A/S	LINK REAL ESTATE INVESTMENT TRUST	TECHTRONIC INDUSTRIES CO LTD
COLRUYT SA	LINX SA	TECK RESOURCES LTD
COLUMBIA BANKING SYSTEM INC	LION CORP	TECNICAS REUNIDAS SA
COLUMBIA FINANCIAL INC	LIONS GATE ENTERTAINMENT CORP	TEEKAY LNG PARTNERS LP
COLUMBIA SPORTSWEAR CO	LIPPO KARAWACI TBK PT	TEGMA GESTAO LOGISTICA SA
COLUMBUS MCKINNON CORP	LITE-ON TECHNOLOGY CORP	TEGNA
COM2US CORP	LITHIA MOTORS INC	TEIJIN LTD
COM7 PUBLIC CO LTD	LITHIUM AMERICAS CORP	TELADOC HEALTH INC
COMCAST CORP	LITTELFUSE INC	TELE2 AB
COMERICA INC	LIVE NATION ENTERTAINMENT INC	TELECOM ITALIA SPA
COMFORT GLOVES BHD	LIVEPERSON INC	TELEDYNE TECHNOLOGIES INC
COMMERCE BANCSHARES INC	LIVERAMP HOLDINGS INC	TELEFLEX INC
COMMERZBANK AG	LIXIL CORP	TELEFONAKTIEBOLAGET LM ERICSSON
COMMVAULT SYSTEMS INC	LKQ CORP	TELEFONICA BRASIL SA
COMPAGNIE DE SAINT GOBAIN SA	LOBLAW COMPANIES LTD	TELEFONICA DEUTSCHLAND HOLDING AG
COMPAGNIE FINANCIERE RICHEMONT SA	LOCALIZA RENT A CAR SA	TELEFONICA SA
COMPANHIA DE LOCACAO DAS AMERICAS	LOCAWEB SERVICOS DE INTERNET	TELEKOM AUSTRIA AG
COMPANHIA PARANAENSE DE ENERGIA	LOCK&LOCK CO LTD	TELEKOM MALAYSIA BHD
COMPANHIA SIDERURGICA NACIONAL	LOEWS CORP	TELENAV INC
COMPASS GROUP	LOG COMMERCIAL PPTYS	TELENET GROUP HOLDING NV
COMPEQ MANUFACTURING	LOGITECH INTERNATIONAL SA	TELENOR ASA
COMPUTACENTER	LONDON STOCK EXCHANGE GROUP PLC	TELEPERFORMANCE SE
COMPUTER PROGRAMS AND SYSTEMS INC	LONGFOR GROUP HOLDINGS LTD	TELEPHONE AND DATA SYSTEMS INC
COMSYS HOLDINGS	LONKING HOLDINGS LTD	TELIA COMPANY AB
CONAGRA BRANDS	LONZA GROUP AG	TELKOM INDONESIA (PERSERO) TBK PT
CONCENTRADORA FIBRA DANHOS	LOOMIS AB	TEMENOS AG
CONCENTRIX	L'OREAL SA	TEMPUR SEALY INTERNATIONAL INC
CONCHO RESOURCES INC	LOTES CO LTD	TENAGA NASIONAL BHD
CONCORDIA FINANCIAL GRP	LOTTE CHEMICAL TITAN HOLDING BHD	TENARIS SA
CONDUENT	LOTTE CONFECTIONERY NEW	TENCENT HOLDINGS LTD
CONEXIO CORP	LOTTE FINE CHEMICALS CO LTD	TENCENT MUSIC ENTERTAINMENT GROUP
CONOCOPHILLIPS	LOTTE HIMART CO	TENEDORA NEMAK SA DE CV
CONSOLIDATED EDISON INC	LOTTE HOLDINGS	TERADYNE INC
CONSTELLATION BRANDS INC	LOUISIANA-PACIFIC CORP	TERNA RETE ELETTRICA NAZIONALE SPA
CONSTELLATION SOFTWARE INC	LOWE'S COMPANIES INC	TERRITORIAL BANCORP INC
CONSTELLIUM SE	LS ELECTRIC CO LTD	TERUMO CORP
CONSTRUTORA TENDA SA	LUCKY CEMENT LTD	TESCO PLC

CONSUN PHARMACEUTICALS GRP	LULULEMON ATHLETICA INC	TESLA INC
CONTINENTAL AG	LUMEN TECHNOLOGIES INC	TEVA PHARMACEUTICAL INDUSTRIES LTD
CONVATEC GROUP PLC	LUMINAR TECHNOLOGIES INC	TEXAS INSTRUMENTS INC
COOPER COMPANIES INC	LUMINEX CORP	TEXAS PACIFIC LAND TRUST
COOPER TIRE & RUBBER CO	LUNDIN ENERGY AB	TFI INTERNATIONAL INC
COPART INC	LUNDIN MINING CORP	T-GAIA CORP
CORCEPT THERAPEUTICS INC	LVGEM (CHINA) REAL ESTATE INV CO	THE NAVIGATOR COMPANY SA
CORESITE REALTY CORP	LVMH MOET HENNESSY LOUIS VUITTON SE	THE QASSIM CEMENT CO
CORETRONIC CORPORATION	LYONDELLBASELL INDUSTRIES NV	THE SWATCH GROUP AG
CORNERSTONE BUILDING	M DIAS BRANCO SA IND E COM DE ALIME	THE TRADE DESK INC
CORNERSTONE ONDEMAND INC	M&G PRUDENTIAL PLC	THERAGEN ETEX CO LTD
CORNING INC	M&T BANK CORP	THERMO FISHER SCIENTIFIC INC
CORP INMOBILIARIA VESTA SAB	M3	THK CO LTD
CORSAIR GAMING INC	MACATAWA BANK CORP	THOMSON REUTERS CORP
CORTEVA INC	MACERICH CO	THOR INDUSTRIES INC
CORUS ENTERTAINMENT INC	MACNICA FUJI ELECTRONICS	THULE GROUP AB
COSCO SHIPPING HOLDINGS CO LTD	MACQUARIE MEXICO REAL ESTATE MGMT	TIANGONG INTERNATIONAL CO LTD
COSMO LADY HOLDINGS CO LTD	MACQUARIE TRUE INDEX EMERGING MARKETS FUND	TIANNENG POWER INTERNATIONAL LTD
COSMO PHARMACEUTIC	MACQUARIE TRUE INDEX EMERGING MARKETS VALUE WEIGHTED FUND	TIFFANY & CO
COSMOS PHARMACEUTICAL	MAEIL DAIRIES (NEW)	TIGER BRANDS LTD
COSTAR GROUP INC	MAGAZINE LUIZA SA	TIM S.A.
COSTCO WHOLESALE CORP	MAGNA INTERNATIONAL INC	TIMAH TBK PT
COUNTRY GARDEN SERVICES HOLDINGS CO	MAGNITE INC	TIME DOTCOM
COUPA SOFTWARE INC	MAGYAR TELEKOM TELECOMMUNICATIONS PLC	TIMES NEIGHBORHOOD HOLDINGS LTD
COVENANT LOGISTICS GROUP INC	MAHLE METAL LEVE SA	TIMKEN CO
COVESTRO AG	MAINFREIGHT LTD	TINGYI CAYMAN ISLANDS HOLDING CORP
COVIVIO SA	MAJOR DRILLING GROUP INTERNATIONAL INC	TIS INC
COWAY CO LTD	MAKALOT INDUSTRIAL CO LTD	TJX COMPANIES INC
COWEN INC	MAKINO MILLING MACHINE CO LTD	TKH GROUP NV
CRA INTERNATIONAL INC	MAKITA CORP	T-MOBILE US INC
CRANE CO	MALAKOFF CORPORATION	TMX GROUP LTD
CRAWFORD & CO	MALAYAN BANKING BHD	TOAGOSEI
CRAYON GROUP HOLDING ASA	MALIBU BOATS INC	TOBU RAILWAY CO LTD
CRCAM PARIS ET ILE	MAN WAH HOLDINGS LTD	TOFAS TURK OTOMOBIL FABRIKASI AS
CREDICORP LTD	MANILA WATER COMPANY INC	TOHO CO LTD
CREDIT AGRICOLE SA	MANTECH INTERNATIONAL CORP	TOHO GAS
CREDIT SUISSE GROUP AG	MANULIFE FINANCIAL CORP	TOHO HOLDINGS CO LTD
CRESCENT POINT ENERGY CORP	MAPLETREE COMMERCIAL TRUST	TOHOKU ELECTRIC POWER CO INC
CRH	MAPLETREE LOGISTICS TRUST	TOKAI CARBON CO LTD
CRODA INTERNATIONAL PLC	MARATHON PETROLEUM CORP	TOKAI CARBON KOREA
CROMWELL PROPERTY GROUP	MARFRIG GLOBAL FOODS SA	TOKAI RIKA
CROPENERGIES	MARINEMAX INC	TOKAI TOKYO FINANCIAL HOLDINGS INC
CROWDSTRIKE HOLDINGS INC	MARKEL CORP	TOKIO MARINE HOLDINGS INC
CROWN CASTLE INTERNATIONAL CORP	MARKETAXESS HOLDINGS INC	TOKYO CENTURY CORP

CROWN HOLDINGS INC	MARRIOTT INTERNATIONAL INC	TOKYO ELECTRIC POWER COMPANY HLDS INC
CSG SYSTEMS INTERNATIONAL INC	MARTIN MARIETTA MATERIALS INC	TOKYO ELECTRON LTD
CSPC PHARMACEUTICAL GROUP LTD	MARUBENI CORP	TOKYO GAS CO LTD
CSW INDUSTRIALS INC	MARUI GROUP CO LTD	TOKYU CORP
CSX CORP	MARUICHI STEEL TUBE	TOKYU FUDOSAN HLDGS CORP
CT ENVIRONMENTAL GROUP	MARVELL TECHNOLOGY GROUP LTD	TOMRA SYSTEMS ASA
CTBC FINANCIAL HOLDINGS	MASCO CORP	TONG REN TANG TECHNOLOGIES CO LTD
CULLEN/FROST BANKERS INC	MASIMO CORP	TONG YANG LIFE INSUR
CUMMINS INC	MASONITE INTERNATIONAL CORP	TONGDA GROUP HOLDINGS
CURTISS-WRIGHT CORP	MASRAF AL RAYAN QPSC	TONGFU MICROELECTRONICS CO LTD
CVC BRASIL OP AG V	MASTERCARD INCORPORATED	TOPCO SCIENTIFIC CO LTD
CVS HEALTH CORP	MATADOR RESOURCES CO	TOPCON CORP
CYBERAGENT INC	MATCH GROUP INC	TOPIX MAR21
CYBER-ARK SOFTWARE LTD	MATERION CORP	TOPPAN PRINTING CO LTD
CYBERDYNE INC	MATSUMOTOKIYOSHI HOLDINGS CO LTD	TOPRE
CYRELA BRAZIL REALTY	MATTEL INC	TORAY INDUSTRIES INC
D.R. HORTON INC	MATTHEWS INTERNATIONAL CORP	TORIGOE CO LTD
DACIAN GOLD LIMITED	MAXIM INTEGRATED PRODUCTS INC	TORO CO
DAEDUCK CO LTD	MAXIMUS INC	TOROMONT INDUSTRIES LTD
DAEWOO CONSTRUCTION	MAXIS BHD	TORONTO-DOMINION BANK
DAEWOONG CO LTD	MAXLINEAR INC	TOSHIBA CORP
DAI NIPPON PRINTING CO LTD	MAXVALU NISHINIHON CO LTD	TOSOH CORP
DAIFUKU	MAXVALU TOKAI	TOTAL SE
DAI-ICHI LIFE HOLD	MAYNE PHARMA GROUP LTD	TOTO LTD
DAIICHI SANKYO CO LTD	MAYR MELNHOF KARTON AG	TOTVS SA
DAIICHIKOSHO	MAZDA MOTOR CORP	TOURMALINE OIL CORP
DAIKIN INDUSTRIES LTD	MBANK SA	TOYO INK SC HOLDINGS CO LTD
DAIMLER AG	MBK PCL	TOYO SEIKAN GROUP HOLDINGS LTD
DAIREI CO	MCCORMICK & COMPANY INC	TOYO SUISAN KAISHA LTD
DAIRY FARM INTERNATIONAL HOLDINGS LTD	MCDONALD'S CORP	TOYOBO CO LTD
DAISEKI	MCDONALD'S HOLDINGS COMPANY JAPAN LTD	TOYODA GOSEI CO LTD
DAISHIN SECURITIES CO LTD	MCGRATH RENTCORP	TOYOTA BOSHOKU CORP
DAITO TRUST CONSTRUCTION CO LTD	MCJ	TOYOTA INDUSTRIES CORP
DAIWA HOUSE INDUSTRY CO LTD	MCKESSON CORP	TOYOTA MOTOR CORP
DAIWA HOUSE REIT I	MCKESSON EUROPE AG	TOYOTA TSUSHO CORP
DAIWA SECURITIES GROUP INC	MCNEX CO LTD	TP ICAP GROUP PLC
DAIWABO HOLDINGS CO LTD	MDC HOLDINGS INC	TPK HOLDING CO LTD
DAKTRONICS INC	MDU RESOURCES GROUP INC	TPR CO.LTD
DALATA HOTEL GROUP PLC	MEBUKI FINANCIAL GROUP	TRACTOR SUPPLY CO
DALLAH HEALTHCARE COMPANY SJSC	MEDIA NUSANTARA CITRA TBK PT	TRADA ALAM MINERA TBK
DAMPSKIBSSELSKABET NORDEN A/S	MEDIATEK INC	TRADEWEB MARKETS INC
DANA INC	MEDICAL PROPERTIES TRUST INC	TRANE TECHNOLOGIES PLC
DANAHER CORP	MEDIFAST INC	TRANSCONTINENTAL INC
DANONE SA	MEDIOBANCA DI CREDITO FINANZ SPA	TRANSDIGM GROUP INC
DANSKE BANK A/S	MEDIPAL HOLDINGS CORP	TRANS-SIBERIAN GOLD PLC

DAQO NEW ENERGY CORP	MEDPACTO INC	TRANSUNION
DARDEN RESTAURANTS INC	MEDTRONIC PLC	TRAVELERS COMPANIES INC
DASSAULT AVIATION SA	MEDY TOX INC	TRAVELSKY TECHNOLOGY LTD
DASSAULT SYSTEMES SE	MEGA LIFESCIENCES	TREASURY WINE ESTATES LTD
DATA 3 LIMITED	MEGASTUDYEDU CO LTD	TREND MICRO INC
DATADOG INC	MEGGITT PLC	TREX COMPANY INC
DATTO HLDG CORP	MEIJI HOLDINGS CO LTD	TRI POINTE HOMES INC
DAVIDE CAMPARI MILANO NV	MEITEC CORP	TRIBUNE PUBLISHING CO
DAVITA INC	MEITU INC	TRIBUNE RESOURCES LTD
DAWONSYS CO LTD	MEITUAN	TRICO BANCSHARES
DAX MAR21	MELCO RESORTS & ENTERTAINMENT LTD	TRIMBLE INC
DB HITEK CO LTD	MELROSE INDUSTRIES PLC	TRINSEO SA
DB INSURANCE CO LTD	MELTWATER BV	TRIPLE-S MANAGEMENT CORP
DBS GROUP HOLDINGS LTD	MERCADOLIBRE INC	TRIPOD TECHNOLOGY CORP
DCC PLC	MERCANTILE BANK CORP	TRUIST FINANCIAL CORP
DCM HOLDINGS CO LTD	MERCARI INC	TRULY INTERNATIONAL HOLDINGS LTD
DECHRA PHARMACEUTICALS	MERCK & CO INC	TRUPANION INC
DEERE & CO	MERCK KGAA	TRUSTMARK CORP
DEL TACO RESTAURANTS INC NEW	MERCURY NZ	TRUWORTHS INTERNATIONAL LTD
DELIVERY HERO AG	MERIDIAN BANCORP INC	TRYG A/S
DELL TECHNOLOGIES INC	MERIDIAN ENERGY LIMITED	TSAKER CHEMICAL GROUP LIMITED
DELTA AIR LINES INC	MERITAGE HOMES CORP	TSOGO SUN GAMING LTD
DELTA ELECTRONICS INC	MERITOR INC	TSUBAKIMOTO CHAIN CO
DELUXE CORP	MERITZ FINANCIAL GROUP INC	TSURUHA HOLDINGS INC
DEMANT A/S	MERITZ FIRE & MARINE INSURANCE CO LTD	TTEC HOLDINGS INC
DENKA COMPANY LTD	MERRY ELECTRONICS CO LTD	TUNG HO STEEL ENTERPRISE CORP
DENSO CORP	METALURGICA GERDAU SA	TUPPERWARE BRANDS CORP
DENTSPLY SIRONA INC	METHODE ELECTRONICS INC	TUPY SA
DENTSU GROUP INC	METLIFE INC	TURK TRAKTOR
DERMAPHARM HOLDING SE	METRO INC	TURKIYE HALK BANKASI AS
DESCARTES SYSTEMS GROUP INC	METROPOLE TELEVISION SA	TURKIYE SINAI KALKINMA BANKASI AS
DESKTOP METAL INC	METSA BOARD OYJ	TWILIO INC
DEUTSCHE BANK AG	METTLER-TOLEDO INTERNATIONAL INC	TWITTER INC
DEUTSCHE BOERSE AG	MGIC INVESTMENT CORP	TX GROUP
DEUTSCHE EUROSHOP	MGM RESORTS INTERNATIONAL	TYLER TECHNOLOGIES INC
DEUTSCHE LUFTHANSA AG	MGP INGREDIENTS INC	TYSON FOODS INC
DEUTSCHE POST AG	MICHELIN (CGDE)	U.S. BANCORP
DEUTSCHE TELEKOM AG	MICRO FOCUS INTERNATIONAL PLC	U.S. PHYSICAL THERAPY INC
DEUTSCHE WOHNEN SE	MICROCHIP TECHNOLOGY INC	UBE INDUSTRIES
DEUTZ AG	MICRON TECHNOLOGY INC	UBER TECHNOLOGIES INC
DEXCOM INC	MICROSOFT CORP	UBIQUITI INC
DGB FINANCIAL GROUP CO LTD	MID-AMERICA APARTMENT COMMUNITIES INC	UBISOFT ENTERTAINMENT SA
DIAGEO PLC	MIDDLEBY CORP	UBS GROUP AG
DIALOG GROUP BHD	MIDEA GROUP CO LTD	UCB SA
DIALOG SEMICONDUCTOR PLC	MIMECAST LTD	UDR INC

DIAMOND HILL INVESTMENT GROUP INC	MINEBEA MITSUMI INC	UFP INDUSTRIES INC
DIASORIN SPA	MINERAL RESOURCES LTD	UGI CORP
DIC CORP	MINERVA SA	ULTA BEAUTY INC
DIGIMARC CORP	MINI HANG SENG JAN21	ULTRA CLEAN HOLDINGS INC
DIGITAL GARAGE	MINISTOP	ULTRAPAR PARTICIPACOES SA
DIGITAL HOLDINGS INC	MISC BHD	ULVAC
DIGITAL REALTY TRUST INC	MISUMI GROUP INC	UMICORE SA
DIGITAL TURBINE INC	MITRA ADIPERKASA TBK PT	UMS HOLDINGS LTD
DIGITAL VALUE SPA	MITSUBISHI CHEMICAL HOLDINGS CORP	UMW HOLDINGS BHD
DILLARD'S INC	MITSUBISHI CORP	UNDER ARMOUR INC
DIME COMMUNITY BANCSHARES INC	MITSUBISHI ELECTRIC CORP	UNIBAIL-RODAMCO-WESTFIELD
DINE BRANDS GLOBAL INC	MITSUBISHI ESTATE CO LTD	UNICHARM CORP
DINO POLSKA SA	MITSUBISHI GAS CHEMICAL CO INC	UNICREDIT SPA
DIOS FASTIGHETER	MITSUBISHI HC CAPITAL INC	UNID CO LTD
DIP	MITSUBISHI HEAVY INDUSTRIES LTD	UNILEVER PLC
DIPLOMA	MITSUBISHI SHOKUHI	UNION PACIFIC CORP
DIRECT LINE INSURANCE GROUP PLC	MITSUBISHI UFJ FINANCIAL GROUP INC	UNIPAR CARBOCLORO SA
DISCO	MITSUI & CO LTD	UNIPER SE
DISCOVER FINANCIAL SERVICES	MITSUI CHEMICALS INC	UNI-PRESIDENT ENTERPRISES CORP
DISCOVERY INC	MITSUI FUDOSAN CO LTD	UNIQA INSURANCE GROUP AG
DISH NETWORK CORP	MITSUI MATSUSHIMA HOLDINGS CO LTD	UNISEM (M) BHD
DIXONS CARPHONE PLC	MITSUI SOKO HOLDINGS CO LTD	UNITED BANK LTD
DKSH HOLDING AG	MIURA	UNITED ELECTRONICS COMPANY JSC
DNB ASA	MIXI INC	UNITED FIRE GROUP INC
DOCUSIGN INC	MIZRAHI TEFAHOT BANK LTD	UNITED INTERNATIONAL ENTERPRISES LTD
DOLBY LABORATORIES INC	MIZUHO FINANCIAL GROUP INC	UNITED INTERNATIONAL TRANSPORTATION CO
DOLLAR GENERAL CORP	MKS INSTRUMENTS INC	UNITED INTERNET AG
DOLLAR TREE INC	MMC CORPORATION BHD	UNITED NATURAL FOODS INC
DOLLARAMA INC	MMG LTD	UNITED OVERSEAS BANK LTD
DOMINION ENERGY IN	MODERNA INC	UNITED PARCEL SERVICE INC
DOMINO'S PIZZA ENTERPRISES LTD	MOHAWK INDUSTRIES INC	UNITED RENTALS INC
DOMINO'S PIZZA GROUP PLC	MOL HUNGARIAN OIL & GAS PLC	UNITED SUPER MARKETS HLDGS INC
DOMINO'S PIZZA INC	MOLINA HEALTHCARE INC	UNITED THERAPEUTICS CORP
DOMTAR CORP	MOLSON COORS BEVERAGE CO	UNITED URBAN INVESTMENT CORP
DONG KUK STEEL MILL	MOMO.COM INC	UNITED UTILITIES GROUP PLC
DONG-A ST CO	MONCLER SPA	UNITEDHEALTH GROUP INC
DONGKOOK PHARMACEUTI	MONDELEZ INTERNATIONAL INC	UNITI GROUP INC
DONGSUNG CHEMICAL CO LTD	MONDI PLC	UNIVERSAL HEALTH SERVICES INC
DOOSAN BOBCAT INC	MONETA MONEY BANK AS	UNIVEST FINANCIAL CORPORATION
DOOSAN FUEL CELL	MONEYSUPERMARKET.COM GROUP PLC	UNUM GROUP
DOOSAN INFRACORE CO LTD	MONGODB INC	UOL GROUP LTD
DOREL INDUSTRIES INC	MONOLITHIC POWER SYSTEMS INC	UORIKI
DORMAKABA HOLDING AG	MONOTARO	UPM-KYMMENE OYJ
DOUBLEUGAMES CO LTD	MONSTER BEV CORP	UPWORK INC
DOUZONE BIZON CO LTD	MOODY'S CORP	URBAN OUTFITTERS INC

DOVER CORP	MOOG INC	USANA HEALTH SCIENCES INC
DOW INC	MORGAN SINDALL GROUP PLC	USD PARTNERS LP
DOWNER EDI LTD	MORGAN STANLEY	USHIO INC
DR.REDDY'S LABORATORIES LTD	MORNINGSTAR INC	USINAS SIDERURGICAS DE MINAS GERAIS SA
DRAEGERWERK AG & CO KGAA	MOROZOFF	USS CO LTD
DRAFTKINGS INC	MORPHOSYS AG	UTZ BRANDS INC
DRB-HICOM BHD	MOSAIC CO	V TECHNOLOGY
DRDGOLD LTD	MOTOROLA SOLUTIONS INC	VAIL RESORTS INC
DRIVE SHACK	MOTUS HOLDINGS LTD	VALE SA
DROPBOX INC	MOUWASAT MEDICAL SERVICES CO SJSC	VALEO SE
DSP GROUP INC	MOVIDA PARTICIPACOES SA	VALERO ENERGY CORP
DSV PANALPINA A/S	MOWI ASA	VALMET OYJ
DTE ENERGY CO	MPLX LP	VALMONT INDUSTRIES INC
DUKE ENERGY CORP	MS&AD INSURANCE GROUP HOLDINGS INC	VALOR HOLDINGS
DUKE REALTY CORP	MSCI INC	VALUE ADDED TECHNOLO
DUNELM GROUP PLC	MSCI INDIA MAR21	VALVOLINE INC
DUPONT DE NEMOURS INC	MSCI SINGAPORE JAN21	VARIAN MEDICAL SYSTEMS INC
DURATEX SA	MSG ENTERTAINMENT	VARONIS SYSTEMS INC
DUSKIN	MSG NETWORK INC	VAT GROUP AG
DXC TECHNOLOGY	MTR CORP LTD	VAUDOISE ASSURANCES HOLDING SA
DYNATRACE HOLDINGS LLC	MTU AERO ENGINES AG	VECTOR LTD
E INK HOLDINGS INC	MUENCHENER RUECKVERSICHERUNGS AG	VEECO INSTRUMENTS INC
E.ON SE	MULLEN GROUP LTD	VEEVA SYSTEMS INC
E.SUN FINANCIAL HOLDING CO LTD	MURATA MANUFACTURING CO LTD	VELODYNE LIDAR INC
EAGLE MATERIALS INC	MY EG SERVICES BHD	VENTAS INC
EAGLE PHARMACEUTICALS INC	MYCRONIC AB	VENTURE CORPORATION LTD
EARTH CORPORATION	NABTESCO CORP	VEOLIA ENVIRONNEMENT SA
EAST JAPAN RAILWAY CO	NAGACORP LTD	VERBIO
EASTERLY GOVERNMENT PROPERTIES INC	NAGOYA RAILROAD	VERBUND AG
EASTERN POLYMER GROUP PCL	NAKANISHI	VEREIT INC
EASTERN PROVINCE CEMENT CO SJSC	NAN LIU ENTERPRISE	VERISIGN INC
EASTMAN CHEMICAL CO	NANKAI ELECTRIC RAILWAY	VERISK ANALYTICS INC
EASTMAN KODAK CO	NANTEX INDUSTRY CO LTD	VERITIV CORP
EATON CORP PLC	NARI TECHNOLOGY CO LTD	VERIZON COMMUNICATIONS INC
EBARA CORP	NASDAQ INC	VERMILION ENERGY INC
EBAY INC	NASPERS	VERSO CORPORATION NEW
EBIX INC	NATIONAL BANK HOLDINGS	VERTEX PHARMACEUTICALS INC
ECHO MARKETING INC	NATIONAL BANK OF CANADA	VERTIV HOLDINGS LLC
ECHOSTAR CORP	NATIONAL GRID PLC	VESTAS WIND SYSTEMS A/S
ECKERT & ZIEGLER STRAHLEN-& MEDIZIN	NATIONAL HEALTH INVESTORS INC	VESTEL ELECTRONIK SANAYI VE TICARET
ECLAT TEXTILE CO LTD	NATIONAL HEALTHCARE CORP	VETOQUINOL
ECLIPX GROUP LIMITED	NATIONAL INSTRUMENTS CORP	VF CORP
ECOLAB INC	NATIONAL MEDICAL CARE	VIACOMCBS
ECOPETROL SA	NATIONAL STORAGE AFFILIATES TRUST	VIATRIS INC
ECOPROBM CO LTD	NATIONAL WESTERN LIFE GROUP INC	VIAVI SOLUTIONS INC

ECORODOVIAS INFRAESTRU LOGISTICA SA	NATIXIS	VICI PROPERTIES INC
ECO'S	NATORI	VICTORIA GOLD CORP
EDENRED SA	NATURGY ENERGY GROUP SA	VICTREX
EDISON INTERNATIONAL	NATUS MEDICAL INC	VIENNA INSURANCE GROUP AG
EDP ENERGIAS DE PORTUGAL SA	NATWEST GROUP PLC	VIEWORKS
EDP ENERGIAS DO BRASIL SA	NAVER	VIFOR PHARMA AG
EDWARDS LIFESCIENCES CORP	NCC AB	VILLAGE SUPER MARKET INC
E-HOUSE CHINA ENTERPRISE HLDGS LTD	NCSOFT CORP	VINCI SA
EIFFAGE SA	NEC CORP	VINDA INTERNATIONAL HOLDINGS LTD
EISAI CO LTD	NEC NETWORKS & SYSTEM INTEGRATION	VINYTHAI PCL
EL POLLO LOCO HOLDINGS	NEDAP(NEDERLANDSCHE APPARATENF)NV	VIPSHOP HOLDINGS LTD
ELAN MICROELECTONICS	NEDBANK GROUP LTD	VIRGIN MONEY UK PLC
ELANCO ANIMAL HEALTH INC	NEENAH INC	VIRTU FINANCIAL INC
ELASTIC NV	NELES OYJ	VISA INC
ELDERS LTD	NEMETSCHEK	VISCOFAN SA
ELECTRA CONSUMER PRODUCTS 1970 LTD	NEOWIZ	VISHAY INTERTECHNOLOGY INC
ELECTRIC POWER DEVELOPMENT CO LTD	NEPI ROCKCASTLE	VISHAY PRECISION GROUP INC
ELECTRICITE DE FRANCE SA	NESTE OYJ	VISTA LAND AND LIFESCAPES INC
ELECTROLUX AB	NESTLE SA	VISTRA CORP
ELECTRONIC ARTS INC	NET ONE SYSTEMS CO LTD	VISTRY GROUP PLC
ELEKTA AB (PUBL)	NETAPP INC	VITAL KSK HOLDINGS
ELEMATEC CORP	NETCARE LTD	VIVA ENEGRY GROUP LIMITED
ELIA GROUP SA	NETCOMPANY GROUP A/S	VIVENDI SA
ELISA OYJ	NETDRAGON WEBSOFT HOLDINGS LTD	VMWARE INC
ELITE MATERIAL CO LTD	NETEASE INC	VODACOM GROUP LTD
ELKEM ASA	NETFLIX INC	VODAFONE GROUP PLC
EMBRACER GROUP AB	NETGEAR INC	VOESTALPINE AG
EMCORE CORP	NETLINK NBN TRUST	VOLKSWAGEN AG
EMEMORY TECHNOLOGY INC	NETMARBLE CORP	VOLTRONIC POWER TECHNOLOGY CORP
EMERA INC	NETO M.E HOLDINGS LTD.	VOLVO AB
EMERGENT BIOSOLUTIONS INC	NETSCOUT SYSTEMS INC	VONOVIA SE
EMERSON ELECTRIC CO	NETUREN CO LTD	VONTIER CORPORATION
E-MINI MSCI EMERGING MARKET MAR21	NETWORK INTERNATIONAL HOLDINGS PLC	VORNADO REALTY TRUST
E-MINI RUSSELL 2000 MAR21	NEUROCRINE BIOSCIENCES INC	VOYA FINANCIAL INC
EMINI S&P 500 MAR21	NEW CHINA LIFE INSURANCE CO LTD	VS INDUSTRY BHD
EMIS GROUP PLC	NEW GOLD INC	VTECH HOLDINGS LTD
EMLAK KONUT GAYRIMENKUL YATIRIM ORT	NEW ORIENTAL EDUCATION & TECH GRP	VUKILE PROPERTY FUND LTD
EMPIRE COMPANY LTD	NEW RESIDENTIAL INVESTMENT REIT	VULCAN MATERIALS CO
EMPLOYERS HOLDINGS INC	NEW WORLD DEVELOPMENT CO LTD	W W GRAINGER INC
EMS CHEMIE HOLDING AG	NEW YORK COMMUNITY BANCORP INC	W. P. CAREY INC
ENAGAS SA	NEWCREST MINING LTD	W. R. BERKLEY CORP
ENANTA PHARMACEUTICALS INC	NEWELL BRANDS INC	W. R. GRACE & CO
ENBRIDGE INC	NEWMONT CORP	WACOAL HOLDINGS CORP
ENCOMPASS HEALTH CORPORATION	NEWS CORP	WAH LEE INDUSTRIAL CORP
ENDEAVOUR MINING CORP	NEXANS SA	WALGREENS BOOTS ALLIANCE INC

ENDESA SA	NEXI SPA	WALLENIUS WILHELMSEN ASA
ENEA SA	NEXITY SA	WAL-MART DE MEXICO SAB DE CV
ENEL SPA	NEXON CO LTD	WALMART INC
ENEOS HOLDINGS INC	NEXPOINT RESIDENTIAL TRUST INC	WALT DISNEY CO
ENERGIXS RENEWABLE ENERGY LTD	NEXSTAR MEDIA GROUP INC	WANT WANT CHINA HOLDINGS LTD
ENERGY ABSOLUTE PCL	NEXT PLC	WARNER MUSIC GROUP CORP
ENERGY TRANSFER LP	NEXTDC LTD	WARTECK INVEST AG
ENERSYS	NEXTEER AUTOMOTIVE GROUP LTD	WARTSILA OYJ ABP
ENGHOUSE SYSTEMS LTD	NEXTERA ENERGY INC	WASHINGTON FEDERAL INC
ENGIE	NGK INSULATORS LTD	WASTE CONNECTIONS INC
ENGIE ENERGIA CHILE SA	NGK SPARK PLUG CO LTD	WASTE MANAGEMENT INC
ENGRO CORPORATION	NH FOODS LTD	WATERS CORP
ENI SPA	NHK SPRING CO LTD	WATERSTONE FINANCIAL INC
EN-JAPAN	NHN CORPORATION	WATKIN JONES PLC
ENLINK MIDSTREAM LLC	NIB HOLDINGS LTD	WATSCO INC
ENN ENERGY HOLDINGS LTD	NIBE INDUSTRIER AB	WAYFAIR INC
ENNIS INC	NIC INC	WD-40 CO
ENNOCONN CORP	NICE INFORMATION SERVICE CO LTD	WEC ENERGY GROUP
ENOVA INTERNATIONAL INC	NICE LTD	WEG SA
ENPHASE ENERGY INC	NICHIA STEEL WORKS	WEICHAI POWER CO LTD
ENSIGN GROUP INC	NICK SCALI LTD	WEIS MARKETS INC
ENSTAR GROUP LTD	NIDEC CORP	WELCIA HOLDINGS CO
ENTAIN PLC	NIHON CHOUZAI	WELLS FARGO & CO
ENTEGRIS INC	NIHON M&A CENTER INC	WELLTOWER INC
ENTERGY CORP	NIHON UNISYS LTD	WENDEL SE
ENTERPRISE PRODUCTS PARTNERS LP	NIKE INC	WENDYS CO
ENTRA ASA	NINTENDO CO LTD	WESCO INTERNATIONAL INC
ENVISTA HOLDINGS CORPORATION	NIO INC	WEST CHINA CEMENT LTD
EOG RESOURCES INC	NIPPN CORP	WEST FRASER TIMBER CO LTD
EONE DIAGNOMICS GENOME CENTER CO LTD	NIPPON BS BROADCASTING CORP	WEST HOLDINGS CORP
EPAM SYSTEMS INC	NIPPON BUILDING FUND INC	WEST JAPAN RAILWAY CO
EPIROC AB	NIPPON CHEMIPHAR	WEST PHARMACEUTICAL SERVICES INC
EQT AB	NIPPON EXPRESS CO LTD	WESTERN DIGITAL CORP
EQT CORP	NIPPON GAS	WESTERN MIDSTREAM PARTNERS LP
EQUIFAX INC	NIPPON KAYAKU CO LTD	WESTERN UNION CO
EQUINITI GROUP PLC	NIPPON LIGHT METAL HLDGS	WESTINGHOUSE AIR BRAKE TECHN CORP
EQUINIX INC	NIPPON PAINT HOLDINGS CO LTD	WESTLAKE CHEMICAL PARTNERS LP
EQUINOR ASA	NIPPON PAPER INDUSTRIES CO LTD	WESTROCK CO
EQUINOX GOLD CORP	NIPPON PARKING DEVELOPMENT	WEYERHAEUSER CO
EQUITABLE HOLDINGS INC	NIPPON PROLOGIS RET INC	WH GROUP LTD
EQUITY LIFESTYLE PROPERTIES INC	NIPPON SANSO HOLDINGS CORP	WH SMITH PLC
EQUITY RESIDENTIAL	NIPPON SEIKI	WHA CORPORATION PCL
ERAJAYA TBK	NIPPON SHINYAKU	WHARF REAL ESTATE INVESTMENT CO LTD
EREX CO LTD	NIPPON SHOKUBAI CO LTD	WHEATON PRECIOUS METALS CORP
ERIE INDEMNITY CO	NIPPON SIGNAL CO LTD	WHIRLPOOL CORP

ERSTE GROUP BANK AG	NIPPON STEEL CORPORATION	WHITBREAD
ES-CON JAPAN	NIPPON STEEL TRADING CORPORATION	WHITECAP RESOURCES INC
ESR CAYMAN LTD	NIPPON TELEGRAPH AND TELEPHONE CORP	WIDEOPENWEST INC
ESR-REIT	NIPPON TELEVISION HOLDINGS INC	WIENERBERGER AG
ESSA BANCORP INC	NIPPON YUSEN KK	WILLIAMS COMPANIES INC
ESSENT GROUP LTD	NIPRO CORP	WILLIAMS SONOMA INC
ESSENTIAL UTILITIES INC	NISHIMATSUYA CHAIN	WILLIS TOWERS WATSON
ESSEX PROPERTY TRUST INC	NISOURCE NEW	WILMAR INTERNATIONAL LTD
ESSILORLUXOTTICA SA	NISSAN CHEMICAL CORP	WILSON BAYLY HOLMES - OVCON LTD
ESSITY AB	NISSAN MOTOR CO LTD	WINNEBAGO INDUSTRIES INC
ESTEE LAUDER COMPANIES INC	NISSHA CO LTD	WIPRO LTD
ESTELLE HOLDINGS CO LTD	NISSHIN OILLIO GROUP LTD	WISTRON NEWEB CORP
ETHAN ALLEN INTERIORS INC	NISSHIN SEIFUN GROUP INC	WIX.COM LTD
ETSY INC	NISSHINBO HOLDINGS INC	WIZ SOLUCOES E COR
EUBIOLOGICS CO LTD	NISSIN FOODS HOLDINGS CO LTD	WM MORRISON SUPERMARKETS PLC
EURAZEO SE	NITORI HOLDINGS CO LTD	WOLTERS KLUWER NV
EURO STOXX 50 MAR21	NITTO DENKO CORP	WOORI FINANCIAL GROUP INC
EUROFINS SCIENTIFIC SE	NITTO FUJI FLOUR MILLING CO LTD	WOORI INVESTMENT BANK
EUROPRIS ASA	NIU TECHNOLOGIES	WORKDAY INC
EUSKALTEL SA	NK LUKOIL PAO	WORLDLINE SA
EUTELSAT COMMUNICATIONS SA	NN GROUP NV	WORLEY LTD
EVER SUNSHINE LIFESTYLE SVCS GP LTD	NNIT AS	WOWOW
EVERBRIDGE INC	NOBIA AB	WPP PLC
EVERCORE INC	NOKIA OYJ	WPT INDUSTRIAL REIT
EVEREST RE GROUP LTD	NOMAD FOODS LTD	WSP GLOBAL INC
EVERGREEN MARINE CORP TAIWAN LTD	NOMURA	WUESTENROT & WUERTTEMBERGISCHE AG
EVERGY INC	NOMURA HOLDINGS INC	WUXI APPTEC CO LTD
EVERLIGHT ELECTRONICS	NOMURA REAL EST MF (NEW)	WUXI BIOLOGICS CAYMAN INC
EVERQUOTE INC	NOMURA REAL ESTATE HOLDINGS INC	WUXI LEAD INTELLIGENT
EVERSOURCE ENERGY	NOMURA RESEARCH INSTITUTE LTD	WYNDHAM HOTELS RESORTS INC
EVERTEC INC	NONGSHIM CO LTD	WYNN MACAU LTD
EVN AG	NORBORD INC	WYNN RESORTS LTD
EVOLUTION GAMING GROUP AB	NORDEA BANK ABP	XCEL ENERGY INC
EVOLUTION MINING LTD	NORDEX SE	XEBIO HOLDINGS CO
EVONIK INDUSTRIES AG	NORDIC ENTERTAINMENT GROUP AB	XERO LTD
EVRAZ PLC	NORDIC SEMICONDUCTOR ASA	XEROX HOLDINGS CORP
EXACT SCIENCES CORP	NORDNET AB	XIAOMI CORPORATION
EXEDY	NORDSON CORP	XILINX INC
EXELIXIS INC	NORFOLK SOUTHERN CORP	XINJIANG GOLDWIND SCI & TECH LTD
EXELON CORP	NORITAKE CO LTD	XINTEC INC
EXLSERVICE HOLDINGS INC	NORSK HYDRO ASA	XINYI GLASS HOLDINGS LTD
EXOR NV	NORTH PACIFIC BANK LTD	XPO LOGISTICS INC
EXPEDIA GROUP INC	NORTH WEST COMPANY INC	XYLEM INC
EXPEDITORS INTERN OF WASHINGTON INC	NORTHERN TRUST CORP	YAIZU SUISANKAGAKU INDUSTRY CO LTD
EXPERIAN PLC	NORTHLAND POWER INC	YAKULT HONSHA

EXPONENT INC	NORTHWEST BANCSHARES INC	YAMADA HOLDINGS CO
EXTRA SPACE STORAGE INC	NORTHWESTERN CORP	YAMAGUCHI FINANCIAL GROUP INC
EXTREME NETWORKS INC	NORTONLIFELOCK INC	YAMAHA CORP
EXXON MOBIL CORPORATION	NOVARTIS AG	YAMAHA MOTOR CO LTD
EZ TEC EMPREENDIMENTOS PARTICIPACOE	NOVATEK MICROELECTRONICS CORP	YAMANA GOLD INC
F.C.C. CO LTD	NOVATEK PAO	YAMATANE
F5 NETWORKS INC	NOVO NORDISK A/S	YAMATO HOLDINGS CO LTD
FACEBOOK INC	NOVOCURE LTD	YAMAYA CORP
FACTSET RESEARCH SYSTEMS INC	NOVOZYMES A/S	YAMAZAKI BAKING CO LTD
FAES FARMA SA	NRG ENERGY INC	YAMAZAWA
FAIR ISAAC CORP	NSD CO LTD	YANDEX N.V.
FAIRFAX FINANCIAL HOLDINGS LTD	NSK LTD	YANG MING MARINE TRANSPORT CORP
FANHUA INC	NTT DATA CORP	YANGO GROUP CO LTD
FANTASIA HOLDINGS GROUP CO LTD	NTT UD REIT INVESTMENT CORP	YAOKO
FANUC CORP	NU SKIN ENTERPRISES INC	YAPI VE KREDI BANKASI AS
FAR EAST CONSORTIUM INTERNATIONAL LTD	NUANCE COMMUNICATIONS INC	YARA INTERNATIONAL ASA
FARADAY TECHNOLOGY CORP	NUCOR CORP	YASKAWA ELECTRIC CORP
FARGLORY DEVELOPERS CO	NUFARM LTD	YELLOW HAT
FARMERS NATIONAL BANC	NUTRIEN LTD	YELP INC
FARO TECHNOLOGIES INC	NUVOTON TECHNOLOGY	YETI HOLDINGS INC
FAST RETAILING CO LTD	NVIDIA CORP	YEXT INC
FASTENAL CO	NVR INC	YFY INC
FASTIGHETS AB BALDER	NXP SEMICONDUCTORS NV	YG ENTERTAINMENT INC
FAURECIA SA	OBAYASHI CORP	YICHANG HEC CHANGJIANG PHARMACTL CO
FEDERATED HERMES INC	OBERBANK AG	YOKOGAWA ELECTRIC CORP
FEDEX CORP	OBIC CO LTD	YOKOHAMA REITO
FEED ONE CO LTD	OCADO GROUP PLC	YOUNGONE CORP
FELISSIMO	OCCIDENTAL PETROLEUM CORP	YOUNGPOONG CORP
FENG HSIN STEEL CO LTD	OCEANA GROUP LTD	YUANTA SECURITIES KOREA CO LTD
FERGUSON PLC	OCEANAGOLD CORP	YUASA FUNASHOKU
FERRARI NV	ODAKYU ELECTRIC RAILWAY CO LTD	YUASA TRADING
FERREXPO PLC	ODONTOPREV SA	YUEXIU REAL ESTATE INVESTMENT TRUST
FERROVIAL SA	OENON HOLDINGS	YUM BRANDS INC
FIDELITY NATIONAL FINANCIAL INC	OFFCN EDUCATION TECHNOLOGY CO LTD	YUM CHINA HOLDINGS INC
FIDELITY NATIONAL INFO SERVICES INC	OFFICE DEPOT INC	YUZHOU GROUP HOLDINGS CO LTD
FIFTH THIRD BANCORP	OFFICE PPTY INCOME TRUST	Z HOLDINGS CORP
FINANCIAL INSTITUTIONS INC	OGE ENERGY CORP	ZAI LAB LIMITED
FINECOBANK BANCA FINECO	OHSHO FOOD SERVICE	ZALANDO SE
FINNING INTERNATIONAL INC	OJI HOLDINGS CORP	ZEBRA TECHNOLOGIES CORP
FINSBURY FOOD GROUP PLC	OKAMURA	ZENDESK INC
FIREEYE INC	OKI ELECTRIC INDUSTRY CO LTD	ZENSHO HOLDINGS CO LTD
FIRST ABU DHABI BANK	OKINAWA CELLULAR TELEPHONE CO	ZEON CORP
FIRST AMERICAN FINANCIAL CORP	OKINAWA ELECTRIC POWER CO INC	ZHANGZHOU PIENTZEHUANG PHARMACEUTIC

FIRST BANCORP	OKTA INC	ZHEJIANG EXPRESSWAY CO LTD
FIRST BUSINESS FINANCIAL SERVICES INC	OLAM INTERNATIONAL LTD	ZHEJIANG HUAYOU COBALT CO LTD
FIRST CITIZENS BANCSHARES INC NRTH	OLD DOMINION FREIGHT LINE INC	ZHEJIANG WEIXING NEW BUILDING MATER
FIRST FINANCIAL HOLDING CO LTD	OLD MUTUAL LTD	ZHENGZHOU COAL MINING MACHINERY GRP
FIRST HORIZON CORP	OLVI OYJ	ZILLOW GROUP INC
FIRST NORTHWEST BANCORP	OLYMPUS CORP	ZIMMER BIOMET HOLDINGS INC
FIRST QUANTUM MINERALS LTD	OMEGA HEALTHCARE INVESTORS INC	ZOETIS INC
FIRST REPUBLIC BANK	OMNICOM GROUP INC	ZOOM VIDEO COMMUNICATIONS INC
FIRST SOLAR INC	OMRON CORP	ZOOMLION HEAVY INDUST SCI & TECH LTD
FIRST TRACTOR CO LTD	OMV AG	ZOZO INC
FIRSTENERGY CORP	ON SEMICONDUCTOR CORP	ZSCALER INC
FIRSTRAND LTD	ONECONNECT FINANCIAL TECHNOLOGY CO LTD	ZTO EXPRESS (CAYMAN) INC
FIRSTSERVICE CORP	ONEOK INC	ZUORA INC
FISERV INC	ONEX CORP	ZURICH INSURANCE GROUP AG
FISHER & PAYKEL HEALTHCARE CORP LTD	ONO PHARMACEUTICAL CO LTD	
FIVE9 INC	OPEN HOUSE CO LTD	

Real Assets - Listed

Asset Name		
CASH	MACQUARIE HEDGED INDEX GLOBAL INFRASTRUCTURE SECURITIES FUND	MACQUARIE HEDGED INDEX GLOBAL REAL ESTATE SECURITIES FUND

Real Assets - Unlisted

Asset Name		
AMP SHOPPING CENTRE FUND	CHARTER HALL RETAIL PARTNERSHIP	I-SQUARED CAPITAL CO-INVESTMENT
AXIUM INFRASTRUCTURE LP	DEXUS WHOLESALE PROPERTY FUND	KKR GLOBAL INFRASTRUCTURE INVESTORS II L.P.
CASH	GOODMAN AUSTRALIA INDUSTRIAL FUND	LEND LEASE APPF RETAIL
CFS FINERGE	GPT WHOLESALE OFFICE FUND	MACQUARIE ASIA INFRASTRUCTURE FUND LP
CFS INFRASTRUCTURE INCOME FUND (IIF) & ACTIVE IIF (AIIF)	IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND	MACQUARIE MERCER INFRASTRUCTURE TRUST
CHARTER HALL CORE PLUS INDUSTRIAL FUND (CPIF)	INVESTA COMMERCIAL PROPERTY FUND	NEW FORESTS AUSTRALIA NZ FOREST INVESTMENT FUND
CHARTER HALL CORE PLUS OFFICE FUND	INVESTA SPV AUST PROPERTY FUND	STONEPEAK INFRASTRUCTURE FUND – MASTER CO-INVESTMENT PARTNERS LP

Alternatives

Asset Name		
1011778 BC / NEW RED 4.000 OCT 15 30 144A	ENEL CHILE SA ADR ADR	NAVIENT CORPORATION 7.250 SEP 25 23
3I GROUP ORD 73.8636P	ENEL EUR1	NCL CORP LTD 12.250 MAY 15 24 144
3M CO COMMON STOCK USD.01	ENEL SPA COMMON STOCK EUR1.	NCSOFT CORP COMMON STOCK KRW500.0
A LIVING SMART CITY SERVICES COMMON STOCK CNY1.0	ENERGIZER HLDGS INC 4.375 MAR 31 29 144	NEC CORP COMMON STOCK
A.P. MOLLER-MAERSK SER'B'DKK1000	ENERGIZER HLDGS INC 7.750 JAN 15 27 144	NEERG ENERGY LTD SR SECURED REGS 02/22 6
A2A SPA COMMON STOCK EUR.52	ENERGIZER HOLDINGS I 4.750 JUN 15 28 144A	NEL ASA COMMON STOCK NOK.2
AA BOND CO LTD 2.875 JAN 31 22 REGS	ENERGUATE TRUST COMPANY GUAR REGS 05/27 5.875	NEOEN SA COMMON STOCK

AA BOND CO LTD 5.500 JUL 31 50 REGS	ENERSYS 4.375 DEC 15 27 144	NEPTUNE ENERGY BONDC 6.625 MAY 15 25 REG
AAK AB COMMON STOCK	ENERSYS 5.000 APR 30 23 144	NESTLE SA CHF0.10(REGD)
AALBERTS NV COMMON STOCK EUR.25	ENGIE COMMON STOCK EUR1.0	NET ONE SYSTEMS CO LTD COMMON STOCK
ABB LTD CHF1.03(REGD)	ENGIE EUR1	NETCOMPANY GROUP AS COMMON STOCK DKK1.0
ABB LTD REG COMMON STOCK CHF.12	ENPRO INDS INC 5.750 OCT 15 26	NETEASE INC ADR ADR USD.0001
ABBVIE INC 3.800 MAR 15 25	ENSTAR GROUP LTD 4.950 JUN 01 29	NETEASE INC REP(5 ORD SHS)
ABIOMED INC COMMON	ENTERPRISE PRODS OPE 3.750 FEB 15 25	NETFLIX INC 3.875 NOV 15 29 REG
ACADIA HEALTHCARE CO 5.000 APR 15 29 144	EOG RESOURCES INC COMMON STOCK USD.01	NETFLIX INC COMMON STOCK USD.001
ACADIA HEALTHCARE CO 6.500 MAR 01 24	EPAM SYSTEMS INC COMMON STOCK USD.001	NETMARBLE CORP COMMON STOCK KRW100.0
ACCENTURE PLC CL A COMMON STOCK USD.0000225	EQM MIDSTREAM PARTNE 6.500 JUL 01 27 144A	NETWORK INTERNATIONAL HOLDIN COMMON STOCK GBP.1
ACCENTURE PLC CLASS A	EQUIFAX INC COMMON	NEW ENTERPRISE STONE 6.250 MAR 15 26 144
ACCIONA SA COMMON STOCK EUR1.	EQUIFAX INC COMMON STOCK USD1.25	NEW ENTERPRISE STONE 9.750 JUL 15 28 144A
ACCIONA SA EUR1	EQUINIX INC 3.200 NOV 18 29	NEWCO GB SAS 8.000 DEC 15 22 REGS
ACEA SPA COMMON STOCK EUR5.16	EQUINIX INC REIT USD.001	NEWCREST MINING ORD
ACKERMANS + VAN HAAREN COMMON STOCK	EQUINOR ASA NOK2.50	NEWMONT CORP COMMON STOCK USD1.6
ACS ACTIVIDADES CONS Y SERV COMMON STOCK EUR.5	EQUITRANS MIDSTREAM 5.500 JUL 15 28	NEWMONT CORPORATION COM
ACTIVISION BLIZZARD INC COMMON STOCK USD.000001	ERG SPA COMMON STOCK EUR.1	NEXON CO LTD COMMON STOCK
ADANI GREEN ENERGY UP SR SECURED REGS 12/24 6.25	ERSTE GROUP BK AG FLTG 6.500 PERP REG	NEXT 3.625 MAY 18 28
ADAPTHEALTH LLC 4.625 AUG 01 29 144A	ESURE GROUP PLC 6.750 DEC 19 24	NEXT PLC ORD 10P
ADDTECH AB B SHARES COMMON STOCK SEK.75	EURO STOXX 50 FUTURE MAR 19 21	NEXTERA ENERGY INC COMMON STOCK USD.01
ADECCO GROUP AG CHF1(REGD)	EURO STOXX MID FUTURE MAR 19 21	NEXTERA ENERGY OPER 3.875 OCT 15 26 144
ADEVINTA ASA 3.000 NOV 15 27 REGS	EURO-BOBL FUTURE MAR EURO-BOBL FUTURE MAR	NGL ENERGY PARTNERS 7.500 APR 15 26
ADIENT US LLC 7.000 MAY 15 26 144	EURO-BUND FUTURE MAR EURO-BUND FUTURE MAR	NGL ENERGY PARTNERS 7.500 NOV 01 23
ADIENT US LLC 9.000 APR 15 25 144A	EURO-BUXL 30Y BND MAR EURO-BUXL 30Y BND MAR	NICE LTD ADR-REPR 1 ORD ILS1
ADLER GROUP SA COMMON STOCK	EUROMONEY INSTL INVESTOR PLC COMMON STOCK GBP.0025	NIDEC CORP COMMON STOCK
ADOBE INC COMMON STOCK USD.0001	EURONEXT NV COMMON STOCK EUR1.6	NIGERIA 7.625 NOV 28 47
ADVANCED MICRO DEVICES COMMON STOCK USD.01	EURO-SCHATZ FUTURE MAR 08 21	NIHON UNISYS LTD COMMON STOCK
ADVANTEST CORP COMMON STOCK	EUTELSAT COMMUNICATIONS COMMON STOCK EUR1.0	NIKE INC CL B COMMON STOCK
ADVENT HEALTH SYSTEM 2.952 MAR 01 29	EVERSHOLT FUNDING 3.529 AUG 07 42 REGS	NIKKEI 225 (SGX) FUTURE MAR 11 21
ADYEN NV EUR0.01	EVOTEC SE COMMON STOCK	NIPPON TELEGRAPH + TELEPHONE COMMON STOCK
AERCAP GLOBAL AVIATI FLTG 6.500 JUN 15 45	EXELON GENERATION CO 5.600 JUN 15 42 RGD	NISSAN MOTOR CO 3.201 SEP 17 28 REGS
AERCAP HOLDINGS NV COMMON STOCK EUR.01	EXELON GENERATION CO 6.250 OCT 01 39	NITORI HOLDINGS CO LTD COMMON STOCK NPV
AERCAP IRELAND CAPIT 3.500 JAN 15 25	EXPEDIA GROUP INC 6.250 MAY 01 25 144A	NITTOKU CO LTD COMMON STOCK
AERCAP IRELAND CAPIT 6.500 JUL 15 25	EXPEDIA GROUP INC 7.000 MAY 01 25 144	NKT A/S COMMON STOCK DKK20.0
AF POYRY AB COMMON STOCK SEK2.5	EXPERIAN GROUP ORD NPV	NOBLE ENERGY INC 3.900 NOV 15 24
AGCO CORP COMMON STOCK USD.01	EXPERIAN PLC COMMON STOCK USD.1	NOKIA OYJ EUR0.06
AGGREKO PLC COMMON STOCK GBP.04832911	EXXON MOBIL CORP 2.992 MAR 19 25	NOKIAN RENKAAT OYJ COMMON STOCK
AGILENT TECHN INC COMMON	EXXON MOBIL CORP 3.294 MAR 19 27	NOLATO AB B SHS COMMON STOCK SEK5.0
AGNICO EAGLE MINES COMMON	EXXON MOBIL CORP COMMON STOCK	NOMURA HLDGS INC 2.648 JAN 16 25

AGRICULTURAL BA C/P MAY 11 21	F5 NETWORKS INC COMMON STOCK	NOMURA RESEARCH INSTITUTE LT COMMON STOCK
AGRICULTURAL BANK OF CHINA A COMMON STOCK CNY1.0	FABEGE AB COMMON STOCK SEK30.82	NONGHYUP BANK SR UNSECURED REGS 07/25 1.25
AI CANDELARIA SPAIN SLU SR SECURED REGS 12/28 7.5	FACEBOOK INC CLASS A	NORDIC ENTERTAINMENT GROUP B COMMON STOCK SEK1.0
AIA GROUP LTD 3.375 APR 07 30 144A	FACEBOOK INC CLASS A COMMON STOCK USD.000006	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0
AIA GROUP LTD COMMON STOCK	FAGE DAIRY IND S A / 5.625 AUG 15 26 144	NORFOLK SOUTHN CORP 5.100 AUG 01 18
AIA GROUP LTD USD1.00	FAIRFAX FINL HLDGS L 4.625 APR 29 30	NORTHERN TRUST CORP COMMON STOCK USD1.667
AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0	FANCL CORP COMMON STOCK	NORTHWELL HEALTHCARE 4.260 NOV 01 47
AIRBUS SE 2.375 APR 07 32 REGS	FANUC CORP COMMON STOCK	NORTONLIFELOCK INC COMMON STOCK USD.01
AIRBUS SE 2.375 JUN 09 40 REGS	FARFETCH LIMITED COM USD0.04 CLASS A	NOVARTIS AG CHF0.50(REGD)
AIRCASTLE LTD 4.250 JUN 15 26	FASTENAL CO COMMON STOCK USD.01	NOVARTIS AG REG COMMON STOCK CHF.5
AIRPORT AUTHORITY HK SR UNSECURED REGS 12/99 VAR	FAURECIA S.E. 3.750 JUN 15 28 REG	NOVO-NORDISK AS DKK0.2 SER B
AIRTAC INTERNATIONAL GROUP COMMON STOCK TWD10.0	FEDEX CORP COMMON STOCK USD.1	NTT DATA CORP COMMON STOCK
AJ BELL PLC COMMON STOCK GBP.000125	FENIX POWER PERU SA SR UNSECURED REGS 09/27 4.317	NVENT FIN S A R L 4.550 APR 15 28
AJECORP BV 6.500 MAY 14 22	FERGUSON PLC GBP0.1	NVIDIA CORP COMMON STOCK USD.001
AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01	FEVERTREE DRINKS ORD 0.25P	NXP SEMICONDUCTORS NV COMMON STOCK
AKER BP ASA 5.875 MAR 31 25 144	FIAT CHRYSLER AUTO 3.875 JAN 05 26 REGS	NYU HOSPITAL CENTER 4.368 AUG 01 47
AKUMIN INC 7.000 NOV 01 25 144A	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01
ALBERTSONS COS INC / 3.500 MAR 15 29 144	FIELMANN AG NPV	OBIC CO LTD COMMON STOCK
ALBERTSONS COS INC / 5.875 FEB 15 28 144	FIFTH THIRD BANCORP 2.375 JAN 28 25	OC OERLIKON CORP AG REG COMMON STOCK CHF1.0
ALBERTSONS COS LLC/S 7.500 MAR 15 26 144	FIFTH THIRD BANCORP COMMON STOCK	OCADO GROUP PLC 4.000 JUN 15 24 REG
ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	FILA HOLDINGS CORP COMMON STOCK KRW1000.0	OCCIDENTAL PETE CORP 2.900 AUG 15 24
ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	FIRST ABU DHABI C/D 0.000 FEB 11 21	OCCIDENTAL PETE CORP 3.500 AUG 15 29
ALGECO GLOBAL FINANC 6.500 FEB 15 23 REGS	FIRST QUANTUM MINERA 7.500 APR 01 25 144	OCCIDENTAL PETE CORP 4.100 FEB 15 47
ALGECO SCOTSMAN GLOB 10.000 AUG 15 23 144	FIRST QUANTUM MINERALS L COMPANY GUAR REGS 04/23 7.25	OCCIDENTAL PETE CORP 6.200 MAR 15 40
ALGECO SCOTSMAN GLOB 8.000 FEB 15 23 144	FIRST REPUBLIC BANK COMMON	OCCIDENTAL PETROLEUM 6.125 JAN 01 31
ALIBABA GROUP HLDG L 3.600 NOV 28 24	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	OCCIDENTAL PETROLEUM 6.375 SEP 01 28
ALIBABA GROUP HLDG L 4.000 DEC 06 37	FIRST SOLAR INC COMMON STOCK USD.001	OCEANEERING INTL INC 6.000 FEB 01 28
ALIBABA GROUP HLDG L 4.200 DEC 06 47	FIRSTENERGY CORP 7.375 NOV 15 31 RGD	OCI N V 4.625 OCT 15 25 144
ALIBABA GROUP HLDG L 4.500 NOV 28 34	FISCHER (GEORG) REG COMMON STOCK CHF1.0	OCI NV COMMON STOCK EUR.02
ALIBABA GROUP HLDG SPN ADS 8 ORD SHS	FISERV INC COMMON STOCK USD.01	ODYSSEY EUR HOLDCO 8.000 MAY 15 23 REGS
ALIBABA GROUP HLDG USD0.000003125	FIVE9 INC COMMON STOCK USD.001	OKTA INC COMMON CL A
ALIBABA GROUP HOLDING SP ADR ADR USD.000025	FLEX ACQUISITION CO 7.875 JUL 15 26 144	OKTA INC COMMON STOCK
ALIMENT COUCHE-TARD CLASS B SUB VTG	FLIR SYSTEMS INC COMMON STOCK USD.01	OLD DOMINION FGHT COMMON
ALIMENTATION COUCHE TARD B COMMON STOCK	FLOWERS FOODS INC 3.500 OCT 01 26	OLEODUCTO CENTRAL SA SR UNSECURED REGS 07/27 4
ALK ABELLO A/S COMMON STOCK DKK10.	FLUGHAFEN ZURICH AG REG COMMON STOCK CHF10.0	OMGRID FUNDING LTD COMPANY GUAR REGS 05/27 5.196
ALLEGION PLC 3.500 OCT 01 29	FLUTTER ENTERTAINM ORD EUR0.09	OMRON CORP COMMON STOCK
ALLIANZ SE 3.875 PERPETUAL	FOMENTO ECONOMICO ME 2.875 MAY 10 23	ON SEMICONDUCTOR CORP COMMON STOCK USD.01
ALLIANZ SE FLTG 3.500 PERP 144A	FORBO HLDGS AG CHF50(REGD)	ONEMAIN FINANCE CORP 4.000 SEP 15 30

ALLIANZ SE REG COMMON STOCK	FORBO HOLDING AG REG COMMON STOCK CHF.1	ONEMAIN FINANCIAL CO 5.375 NOV 15 29
ALLISON TRANSMISSION 3.750 JAN 30 31 144A	FORD FNDTN 2.815 JUN 01 70	ONEOK INC NEW 6.000 JUN 15 35
ALLREAL HOLDING AG CHF10	FORD MOTOR CO COMMON STOCK USD.01	ONEOK PARTNERS LP 6.850 OCT 15 37
ALLREAL HOLDING AG REG COMMON STOCK CHF50.0	FORD MOTOR COMPANY 8.500 APR 21 23	ONGC VIDESH LTD COMPANY GUAR REGS 07/24 4.625
ALLSTATE CORP COMMON STOCK USD.01	FORD MOTOR COMPANY 9.000 APR 22 25	ONGC VIDESH VANKORNEFT COMPANY GUAR REGS 07/26 3.75
ALPHABET INC CL A COMMON STOCK USD.001	FORD MOTOR CR LLC FLTG DEC 07 22	OP CORPORATE BA C/P FEB 10 21
ALPHABET INC CL C COMMON STOCK USD.001	FORD MOTOR CREDIT CO 3.375 NOV 13 25	OPEN HOUSE CO LTD COMMON STOCK
ALPHABET INC CLASS A	FORD MOTOR CREDIT CO 4.389 JAN 08 26	ORACLE CORP 3.400 JUL 08 24
ALPHABET INC CLASS C	FORD MOTOR CREDIT CO 5.113 MAY 03 29	ORACLE CORP COMMON STOCK USD.01
ALSTRIA OFFICE REIT AG REIT	FORD MOTOR CREDIT CO 5.125 JUN 16 25	ORACLE CORP JAPAN COMMON STOCK
ALTEN SA COMMON STOCK EUR1.016399	FORD MTR CO DEL 4.750 JAN 15 43 RGD	ORANGE 5.875 PERPETUAL SU
ALTEOGEN INC COMMON STOCK KRW500.0	FORD MTR CO DEL 9.625 APR 22 30	ORANGE EUR4
ALTERYX INC CLASS A COMMON STOCK	FORD OTOMOTIV SANAYI AS COMMON STOCK TRY1.	ORANGE FLTG 5.750 PERP
ALTERYX INC CLASS A	FORTINET INC COMMON STOCK USD.001	ORANGE SA 1.625 APR 07 32 REGS
ALTICE FRANCE HOLDIN 10.500 MAY 15 27 144	FORTNOX AB COMMON STOCK SEK.02	ORBIA ADVANCE CORP SAB COMPANY GUAR REGS 09/44 5.875
ALTICE FRANCE S A 7.375 MAY 01 26 144	FORTUM OYJ COMMON STOCK EUR3.4	ORIGIN ENERGY ORD
ALTRIA GROUP INC 5.950 FEB 14 49	FORWARDS GOLDMAN SACHS COC OPTIONS CASH COLLATERALD	ORION CORP/REPUBLIC OF KOREA COMMON STOCK KRW500.0
ALUMINA LTD ORD	FORWARDS MORGAN STANLEY COC SWAP CASH COLLATERALRALD	ORION CORPORATION SER'B'NPV
AMADEUS IT GROUP EUR0.01	FRAPORT AG FRANKFURT AIRPORT COMMON STOCK	ORIX CORP 3.250 DEC 04 24
AMADEUS IT GROUP SA COMMON STOCK EUR.01	FREENET AG COMMON STOCK	ORKLA ASA NOK1.25
AMAZON COM INC COMMON	FREEPORT MCMORAN INC 5.400 NOV 14 34	ORSTED A/S 2.125 MAY 17 27
AMAZON.COM INC COMMON STOCK USD.01	FREEPORT MCMORAN INC COMMON STOCK USD.1	ORSTED A/S COMMON STOCK DKK10.0
AMDOCS LTD COMMON STOCK GBP.0001	FRESENIUS SE & CO KG 1.625 OCT 08 27 REGS	OSB GROUP PLC COMMON STOCK
AMEREN CORP 3.650 FEB 15 26	FRESH MKT INC 9.750 MAY 01 23 144	OSRAM LICHT AG COMMON STOCK
AMERICA MOVIL SAB DE 6.125 MAR 30 40	FRIGOGLASS FIN BV 6.875 FEB 12 25 REGS	OTIS WORLDWIDE CORP COMMON STOCK USD.01
AMERICA MOVIL SPN ADR CL L ADR	FRONTIER COMMUNICATI 10.500 SEP 15 22	OTP BANK PLC COMMON STOCK HUF100.
AMERICAN EXPRESS CO 2.500 JUL 30 24	FRONTIER COMMUNICATI 11.000 SEP 15 25	OTSUKA CORP COMMON STOCK
AMERICAN EXPRESS CO COMMON	FTSE 100 IDX FUT FUTURE MAR 19 21	OTTOGI CORPORATION COMMON STOCK KRW5000.
AMERICAN HONDA FIN C 2.150 SEP 10 24	FTSE TAIWAN INDEX FUTURE JAN 28 21	OVERSEA-CHINESE C/P MAR 26 21
AMERICAN TOWER CORP REIT USD.01	FTSE UK MID CAP T FUTURE MAR 19 21	OWENS-BROCKWAY 6.625 MAY 13 27 144A
AMERICAN WTR CAP COR 2.950 SEP 01 27	FUBON FINANCIAL HOLDING CO COMMON STOCK TWD10.	OXFORD INSTRUMENTS PLC COMMON STOCK GBP.05
AMERICAN WTR CAP COR 3.400 MAR 01 25	FUJI ELECTRIC CO LTD COMMON STOCK	PACCAR INC COMMON STOCK USD1.0
AMERISOURCEBERGEN CO 3.400 MAY 15 24	FUJI OIL HOLDINGS INC COMMON STOCK	PACIFIC BASIN SHIP USD0.01
AMETEK INC COMMON STOCK USD.01	FUJITSU LTD COMMON STOCK	PACIFIC GAS & ELEC C 4.300 MAR 15 45
AMGEN INC 3.625 MAY 22 24	FUTURE PLC COMMON STOCK GBP.15	PACIFIC GAS & ELEC C 4.650 AUG 01 28
AMIPEACE LTD BANK GUARANT REGS 10/30 2.25	G4S PLC COMMON STOCK GBP.25	PACIFIC GAS & ELEC C 4.750 FEB 15 44
AMOREPACIFIC CORP COMMON STOCK KRW500.0	GALENICA AG CHF0.1	PAGEGROUP PLC COMMON STOCK GBP.01
AMP LIMITED ORD	GALENICA AG COMMON STOCK CHF.1	PALO ALTO NETWORKS INC COMMON STOCK USD.0001
AMPHENOL CORP CL A COMMON STOCK USD.001	GAMES WORKSHOP GROUP PLC COMMON STOCK GBP.05	PAN PACIFIC INTERNATIONAL HO COMMON STOCK

AMS AG COMMON STOCK	GAMES WORKSHOP GRP ORD 5P	PANDORA A/S DKK1
ANALOG DEVICES INC COMMON STOCK USD.167	GARTNER INC 3.750 OCT 01 30 144	PANTHER BF AGGREGATO 8.500 MAY 15 27 144A
ANDRITZ AG COMMON STOCK	GARTNER INC 4.500 JUL 01 28 144	PANTHER VENTURES LTD COMPANY GUAR REGS 12/99 3.5
ANGLO AMERICAN ORD USD0.54	GAZTRANSPORT ET TECHNIGA SA COMMON STOCK EUR.01	PAR PHARMACEUTICAL I 7.500 APR 01 27 144
ANGLO AMERICAN PLATINUM LTD COMMON STOCK ZAR.1	GE CAPITAL INTERNATI 4.418 NOV 15 35 RGD	PARAGON BANKING GROUP PLC COMMON STOCK GBP1.0
ANGLOGOLD HLDGS PLC 5.125 AUG 01 22	GEBERIT CHF0.10	PARKER HANNIFIN CORP COMMON STOCK USD.5
ANHEUSER-BUSCH INBEV 4.150 JAN 23 25	GEN ACCIDENT PFD 7.875%(N) CM IRR	PARKER-HANNIFIN CORP 3.250 MAR 01 27
ANHUI CONCH CEMENT CO LTD A COMMON STOCK CNY1.0	GENERAL ELECTRIC CO 3.450 MAY 15 24	PARKLAND CORP 6.000 APR 01 26 144
ANICOM HOLDINGS INC COMMON STOCK	GENERAL ELECTRIC CO 5.550 JAN 05 26	PARSLEY ENERGY LLC 4.125 FEB 15 28 144
ANSYS INC COMMON STOCK USD.01	GENERAL ELECTRIC CO COMMON STOCK USD.06	PARSLEY ENERGY LLC 5.375 JAN 15 25 144A
ANTERO MIDSTREAM PAR 5.750 JAN 15 28 144	GENERAL MOTORS CO COMMON STOCK USD.01	PARTS EUROPE SA 6.500 JUL 16 25 REGS
ANTERO MIDSTREAM PAR 5.750 MAR 01 27 144	GENERAL MTRS CO 6.125 OCT 01 25	PAYCHEX INC COMMON STOCK USD.01
ANTERO RES CORP 5.000 MAR 01 25	GENERAL MTRS FINL CO 5.200 MAR 20 23	PAYCOM SOFTWARE INC COMMON STOCK USD.01
ANTERO RESOURCES COR 5.625 JUN 01 23	GENESIS ENERGY LP 6.250 MAY 15 26	PAYPAL HLDGS INC 2.400 OCT 01 24
ANTHEM INC 3.500 AUG 15 24	GENESIS ENERGY LP 7.750 FEB 01 28	PAYPAL HLDGS INC COM
AO WORLD PLC COMMON STOCK GBP.0025	GENESIS ENERGY LP/ G 5.625 JUN 15 24	PAYPAL HOLDINGS INC COMMON STOCK USD.0001
APERAM COMMON STOCK	GENMAB AS DKK1 (BEARER)	PEAB AB CLASS B COMMON STOCK SEK5.35
APPLE INC 1.800 SEP 11 24	GENTING SINGAPORE USD 0.1	PEACEHEATH OBLIGATED 1.375 NOV 15 25
APPLE INC COMMON STOCK USD.00001	GENUS PLC COMMON STOCK GBP.1	PEAK RE BVI HOLDING LTD COMPANY GUAR REGS 12/99 VAR
APPLIED MATERIALS INC COMMON STOCK USD.01	GEOPARK LTD COMPANY GUAR REGS 01/27 5.5	PEARSON ORD 25P
APTIV PLC COMMON STOCK USD.01	GEORGIA PAC CORP 8.000 JAN 15 24 RGD	PEEL LAND & PROPER 8.375 APR 30 40 SU
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 05/32 7.625	GERRESHEIMER AG COMMON STOCK	PEMEX PROJECT FDG 8.250 JUN 02 22
ARCELORMITTAL NPV	GETINGE AB B SHS COMMON STOCK SEK.5	PENNON GROUP ORD 40.7P
ARDAGH GROUP SA COMMON STOCK EUR.01	GETINGE SER'B'NPV	PENSKE AUTOMOTIVE GR 5.500 MAY 15 26
ARGENTINA (REP OF) 0.125 JUL 09 30	GFL ENVIRONMENTAL IN 3.500 SEP 01 28 144A	PENTA OCEAN CONSTRUCTION CO COMMON STOCK
ARGENTINA (REP OF) 0.125 JUL 09 35	GILEAD SCIENCES INC 3.500 FEB 01 25	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01
ARGENTINA (REP OF) 0.500 JUL 09 29	GKN HOLDINGS 3.375 MAY 12 32 REG	PEPSICO INC COMMON
ARGENTINA (REP OF) 1.000 JUL 09 29	GLANBIA PLC COMMON STOCK EUR.06	PERIAMA HOLDINGS LLC/DE COMPANY GUAR REGS 04/26 5.95
ARISTA NETWORKS INC COMMON STOCK USD.0001	GLAXOSMITHKLINE ORD 25P	PERRIGO FINANCE UNLI 3.900 DEC 15 24
AROUNDTOWN SA FLTG 4.750 PERP REGS	GLENCORE PLC USD.01	PERSIMMON ORD 10P
ARQIVA BROADCAST 6.750 SEP 30 23 REG	GLOBAL MEDICAL RESPO 6.500 OCT 01 25 144	PETKIM PETROKIMYA HOLDIN SR UNSECURED REGS 01/23 5.875
ARROW ELECTRONICS INC COMMON STOCK USD1.0	GLOBAL PARTNERS LP 6.875 JAN 15 29 144	PETRA DIAMONDS US 7.250 MAY 01 22 144A
ASAHI GROUP HOLDINGS LTD COMMON STOCK	GLOBAL PAYMENTS INC COMMON STOCK	PETROBRAS GLOBAL FIN 6.750 JUN 03 50
ASCENT RESOURCES UTI 8.250 DEC 31 28 144A	GLOBO COMMUNICACOES PART SR UNSECURED REGS 01/30 4.875	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/31 5.6
ASCENT RESOURCES/ARU 9.000 NOV 01 27 144A	GN STORE NORD DKK4	PETROLEOS MEXICANO 5.125 MAR 15 23 REG
ASCENTIAL PLC COMMON STOCK GBP.01	GODADDY INC CLASS A COMMON STOCK USD.001	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625
ASELSAN ELEKTRONIK SANAYI COMMON STOCK TRY1.	GOLD - GOLD US CLAT CPTFEMU DEC 15 50	PETRONAS CAPITAL LTD COMPANY GUAR REGS 04/30 3.5
ASGN INC 4.625 MAY 15 28 144	GOLD - GOLD US CLAT CPTFEMU NOV 15 35	PETRONAS CAPTIAL LTD 4.550 APR 21 50 REGS

ASHMORE GROUP PLC COMMON STOCK GBP.0001	GOLD - GOLD US CLAT CPTFEMU NOV 15 50	PETS AT HOME GROUP PLC COMMON STOCK GBP.01
ASHTEAD GROUP ORD 10P	GOLD - GOLD US CLAT CPTFEMU OCT 15 35	PEUGEOT SA EUR1
ASHTON WOODS USA LLC 9.875 APR 01 27 144	GOLD - GOLD US CLAT CPTFEMU SEP 15 35	PGH CAPITAL LTD 5.750 JUL 07 21 REG
ASIAN INFRASTRUCTURE 14.750 DEC 14 21	GOLD - GOLD US CLAT CPURNSA DEC 21 25	PHILLIPS 66 COMMON STOCK
ASM INTERNATIONAL NV COMMON STOCK EUR.04	GOLD - GOLD US CLAT CPURNSA NOV 17 30	PHOENIX GROUP HOLDIN FLTG 5.750 PERP REGS
ASM PACIFIC TECHNOLOGY COMMON STOCK HKD.1	GOLD - GOLD US CLAT CPURNSA NOV 23 30	PICARD GROUPE SAS FLTG NOV 30 23 REG
ASR NEDERLAND NV COMMON STOCK EUR.16	GOLD - GOLD US CLAT CPURNSA NOV 24 30	PILGRIMS PRIDE CORP 5.875 SEP 30 27 144
ASSIC GENERALI SPA 2.429 JUL 14 31 REG	GOLD - GOLD US CLAT CPURNSA NOV 27 30	PINEWOOD FINANCE CO 3.250 SEP 30 25 REGS
ASSICURAZIONI GENERALI COMMON STOCK EUR1.0	GOLD - GOLD US CLAT CPURNSA SEP 04 30	PING AN INSURANCE GROUP CO A COMMON STOCK CNY1.0
ASSURA PLC REIT GBP.1	GOLD - GOLD US CLAT CPURNSA SEP 08 30	PIRELLI + C SPA COMMON STOCK NPV
ASTRA INTL IDR50	GOLD - GOLD US CLAT CPURNSA SEP 10 30	PLASTIC OMNIUM COMMON STOCK EUR.5
ASTRAZENECA ORD USD0.25	GOLD - GOLD US CLAT CPURNSA SEP 11 30	PLAYTECH PLC COMMON STOCK
ASUSTEK COMPUTER TWD10	GOLD - GOLD US CLAT CPURNSA SEP 14 30	PLUS500 LTD COMMON STOCK ILS.01
AT&T INC 2.900 DEC 04 26	GOLD - GOLD US CLAT CPURNSA SEP 23 30	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0
AT&T INC FLTG 2.875 PERP	GOLD - GOLD US CLAT CPURNSA SEP 24 30	POINDEXTER J B INC 7.125 APR 15 26 144
AT+T INC COMMON STOCK USD1.0	GOLD - GOLD US CLAT FXD 1.077 NOV 15 35	POLY DEVELOPMENTS AND HOLD A COMMON STOCK CNY1.0
ATLANTICA SUSTAINABLE INFRAS COMMON STOCK USD.1	GOLD - GOLD US CLAT FXD 1.286 DEC 15 35	POLYPIPE GROUP PLC COMMON STOCK GBP.001
ATLAS COPCO AB B SHS COMMON STOCK SEK.639	GOLD - GOLD US CLAT FXD 1.313 OCT 15 50	PORTUGAL(REP OF) 2.875 OCT 15 25
ATLASSIAN CORP PLC CLASS A COMMON STOCK USD.1	GOLD - GOLD US CLAT FXD 1.323 OCT 15 50	POSCO COMMON STOCK KRW5000.
ATOS SE COMMON STOCK EUR1.0	GOLD - GOLD US CLAT FXD 1.326 SEP 15 50	POSCO KRW5000
ATOS SE EUR1	GOLD - GOLD US CLAT FXD 1.330 OCT 15 50	POST HLDGS INC 5.625 JAN 15 28 144
AURUBIS AG COMMON STOCK	GOLD - GOLD US CLAT FXD 1.362 NOV 15 50	POST HOLDINGS INC 4.625 APR 15 30 144A
AUSTRALIA & NEW ZEAL 3.700 NOV 16 25	GOLD - GOLD US CLAT FXD 1.715 SEP 23 25	PPG INDUSTRIES INC COMMON STOCK USD1.67
AUTODESK INC COMMON STOCK USD.01	GOLD - GOLD US CLAT FXD 1.775 SEP 08 25	PRECISION CASTPARTS 4.375 JUN 15 45
AUTOHOME INC ADR ADR USD.01	GOLD - GOLD US CLAT FXD 1.775 SEP 10 25	PRECISION DRILLING C 5.250 NOV 15 24
AUTOHOME INC ADR EACH REPR 1 ORD	GOLD - GOLD US CLAT FXD 1.785 NOV 19 25	PRECISION DRILLING C 7.750 DEC 15 23
AUTOLIV INC COMMON	GOLD - GOLD US CLAT FXD 1.800 NOV 27 25	PREMIER FOODS FINANC 6.250 OCT 15 23 REGS
AUTOMATIC DATA PROC COMMON	GOLD - GOLD US CLAT FXD 1.800 SEP 11 25	PRIDE INTL INC 6.875 DEC 31 59(DEF)
AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	GOLD - GOLD US CLAT FXD 1.800 SEP 14 25	PRIMARY HEALTH PROPERTIES REIT GBP.125
AUTONATION INC COMMON STOCK USD.01	GOLD - GOLD US CLAT FXD 1.805 SEP 08 25	PRIMO WATER CORP 3.875 OCT 31 28 REGS
AUTOZONE INC COMMON STOCK USD.01	GOLD - GOLD US CLAT FXD 1.810 SEP 11 25	PRINCIPAL FINANCIAL 4.625 SEP 15 42
AVALONBAY CMNTYS INC 3.450 JUN 01 25	GOLD - GOLD US CLAT FXD 1.820 NOV 17 25	PROCTER & GAMBL C/P APR 26 21
AVALONBAY COMMUNITIES INC REIT USD.01	GOLD - GOLD US CLAT FXD 1.890 SEP 03 25	PRO-GEST SPA 3.500 DEC 15 24 REG
AVANGRID INC 3.150 DEC 01 24	GOLD - GOLD US CLAT FXD 1.890 SEP 04 25	PROGRESSIVE CORP COMMON
AVANGRID INC COMMON STOCK USD.01	GOLD - GOLD US CLAT FXD 2.183 DEC 21 30	PROLOGIS INC REIT USD.01
AVANTOR FDG INC 4.625 JUL 15 28 144	GOLD - GOLD US CLAT FXD 3.353 AUG 15 27	PROOFPOINT INC COMMON STOCK USD.0001
AVANZA BANK HOLDING AB COMMON STOCK SEK2.5	GOLD - GOLD US CLAT FXD 3.369 NOV 15 27	PRORED PARTNERS CO LTD COMMON STOCK
AVAST PLC COMMON STOCK GBP.1	GOLD - GOLD US CLAT FXD 3.399 NOV 15 27	PROSIEBENSAT.1 MEDIA SE COMMON STOCK
AVAST PLC ORD 10P	GOLD - GOLD US CLAT FXD 3.426 NOV 15 27	PROXIMUS SA NPV
AVEVA GROUP PLC COMMON STOCK GBP.0355556	GOLD - GOLD US CLAT FXD 3.430 NOV 15 27	PRUDENTIAL FINL INC 3.000 MAR 10 40
AVIS BUDGET CAR RENT 10.500 MAY 15 25 144	GOLD - GOLD US CLAT FXD 3.440 NOV 15 27	PRUDENTIAL FINL INC 6.625 JUN 21 40

AVIVA ORD 25P	GOLD - GOLD US CLAT FXD 3.447 NOV 15 27	PSA TREASURY PTE LTD COMPANY GUAR REGS 09/29 2.125
AVON RUBBER PLC COMMON STOCK GBP1.0	GOLD - GOLD US CLAT FXD 3.474 NOV 15 27	PSP SWISS PROPERTY AG REG COMMON STOCK CHF.1
AXA EUR2.29	GOLD - GOLD US CLAT FXD 3.508 SEP 15 27	PSP SWISS PROPERTY CHF5.60(REGD)
AXA FLTG 5.453 PERP	GOLD - GOLD US CLAT FXD 3.519 SEP 15 27	PT PERTAMINA (PERSERO) SR UNSECURED REGS 05/44 6.45
AXALTA COATING SY 3.750 JAN 15 25 REG	GOLD - GOLD US CLAT FXD 3.520 DEC 15 26	PT PERTAMINA (PERSERO) SR UNSECURED REGS 08/30 3.1
AXFOOD AB COMMON STOCK SEK5.0	GOLD - GOLD US CLAT FXD 3.526 SEP 15 27	PTC INC COMMON STOCK USD.01
AXFOOD AB NPV	GOLD - GOLD US CLAT FXD 3.530 DEC 15 29	PTT TREASURY CENTER 3.700 JUL 16 70 REG
AXIATA SPV5 LABUAN LTD COMPANY GUAR REGS 08/50 3.064	GOLD - GOLD US CLAT FXD 3.530 SEP 15 29	PUBLIC STORAGE REIT USD.1
AZIMUT HOLDING SPA COMMON STOCK	GOLD - GOLD US CLAT FXD 3.630 JAN 15 27	PUBLICIS GROUP SA EUR0.40
AZUL SA ADR ADR	GOLD - GOLD US CLAT FXD 3.759 SEP 15 29	PUMA INTERNATIONAL 5.000 JAN 24 26 REG
AZURE ORBIT IV INTL FIN COMPANY GUAR REGS 01/28 4	GOLD - GOLD US CLAT UKRPI DEC 15 27	PUMA INTERNATIONAL 5.125 OCT 06 24 REG
B & M EUROPEAN VAL 3.625 JUL 15 25	GOLD - GOLD US CLAT UKRPI FEB 15 28	QATAR NATL BANK PERPETUAL(CALL ACCT)
B & M EUROPEAN VAL ORD 10P (DI)(WI)	GOLD - GOLD US CLAT UKRPI JUL 15 28	QBE INSURANCE GROUP ORD
BABCOCK INTL ORD 60P	GOLDEN EAGLE RETAIL GRP SR UNSECURED REGS 05/23 4.625	QEP RESOURCES INC 5.250 MAY 01 23
BACHEM AG CHF0.50(REGD)CLS'B'	GOLDMAN SACHS GROUP 3.500 JAN 23 25	QEP RESOURCES INC 5.625 MAR 01 26
BACHEM HOLDING AG REG B COMMON STOCK CHF.05	GOLDMAN SACHS GROUP 3.850 JUL 08 24	QIAGEN NV EUR0.01
BAE SYSTEMS ORD 2.5P	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	QINETIQ GROUP PLC COMMON STOCK GBP.01
BAE SYSTEMS PLC 3.400 APR 15 30 144A	GOODMAN HK FINANCE COMPANY GUAR REGS 07/30 3	QUALCOMM INC 2.900 MAY 20 24
BAIDU INC SPON ADR ADR USD.00005	GRAFTON GROUP PLC UTS UNIT EUR.05	QUALCOMM INC COMMON STOCK USD.0001
BAIDU INC 2.875 JUL 06 22	GRAINGER PLC COMMON STOCK GBP.05	QUILTER PLC COMMON STOCK GBP.01
BAIDU INC REP(10 ORD CLASS A)	GRAND CITY PROPERTIES COMMON STOCK EUR.1	QVC INC 5.450 AUG 15 34
BAJAJ FINANCE LTD COMMON STOCK INR2.0	GRAY TELEVISION INC 7.000 MAY 15 27 144	RAIA DROGASIL SA COMMON STOCK
BAKKAFROST P/F COMMON STOCK DKK1.0	GREAT PORTLAND ESTATES PLC REIT GBP.1526316	RALPH LAUREN CORP 2.950 JUN 15 30
BALFOUR BEATTY ORD 50P	GREE ELECTRIC APPLIANCES I A COMMON STOCK CNY1.0	RANDSTAD N.V. EUR0.10
BALFOUR BEATTY PLC COMMON STOCK GBP.5	GREECE(REP OF) 1.500 JUN 18 30 144A	RAYONIER A.M. PRODS 5.500 JUN 01 24 144
BALL CORP COMMON STOCK	GREENKO SOLAR MAURITIUS SR SECURED REGS 07/26 5.95	RAYONIER AM PRODUCTS 7.625 JAN 15 26 144A
BAM - MLCL US DVAT CPTFEMU NOV 15 35	GREGGS PLC COMMON STOCK GBP.02	RBS - RBS US DV FXD 2.980 APR 15 26
BAM - MLCL US DVAT CPTFEMU OCT 15 35	GROUP 1 AUTOMOTIVE I 4.000 AUG 15 28 144	REALPAGE INC COMMON STOCK USD.001
BAM - MLCL US DVAT CPTFEMU SEP 15 35	GRUMA SAB DE CV 4.875 DEC 01 24 REG	REALTY INCOME CORP REIT USD1.0
BAM - MLCL US DVAT CPURNSA NOV 17 30	GRUPO AVAL LTD COMPANY GUAR REGS 02/30 4.375	RECIPHARM AB B SHS COMMON STOCK SEK.5
BAM - MLCL US DVAT CPURNSA NOV 18 30	GRUPO KUO SAB DE CV SR UNSECURED REGS 07/27 5.75	RECRUIT HOLDINGS CO LTD COMMON STOCK
BAM - MLCL US DVAT CPURNSA NOV 19 30	GRUPO TELEVISA S A B 6.625 MAR 18 25	REDE D OR FINANCE SARL COMPANY GUAR REGS 01/30 4.5
BAM - MLCL US DVAT CPURNSA NOV 20 30	GS HOLDINGS COMMON STOCK KRW5000.	REDROW PLC COMMON STOCK GBP.105
BAM - MLCL US DVAT CPURNSA NOV 23 30	GS MARGIN OTC ICENM E GS MARGIN OTC ICENM E	REGIONS FINANCIAL CORP COMMON STOCK USD.01
BAM - MLCL US DVAT CPURNSA NOV 24 30	GS MARGIN OTC ICENM U GS MARGIN OTC ICENM U	RELIANCE INDUSTRIES LTD COMMON STOCK INR10.
BAM - MLCL US DVAT CPURNSA NOV 25 30	GSI - FTSE XINHUA CH P 16307 DEC 21	RELX PLC GBP 0.144397
BAM - MLCL US DVAT CPURNSA NOV 30 30	GSI - FTSE XINHUA CH P 16512 DEC 21	RELX PLC ORD 14.44P
BAM - MLCL US DVAT CPURNSA SEP 03 30	GSI - GOLD US DV BR C EUR/USD 1.2	RENESAS ELECTRONICS CORP COMMON STOCK

BAM - MLCL US DVAT CPURNSA SEP 04 30	GSI - GOLD US DV C USD/ZAR 21.5	RENEW POWER SYNTHETIC SR SECURED REGS 03/24 6.67
BAM - MLCL US DVAT CPURNSA SEP 08 30	GSI - GOLD US DV FXD 6.925 JUN 16 21	RENGO CO LTD COMMON STOCK
BAM - MLCL US DVAT CPURNSA SEP 10 30	GSI - GOLD US DV TRS REC CSIH0310	RENISHAW PLC COMMON STOCK GBP.2
BAM - MLCL US DVAT CPURNSA SEP 14 30	GSI - GOLD US DV TRS REC FTTWN	REPLY SPA COMMON STOCK EUR.13
BAM - MLCL US DVAT CPURNSA SEP 23 30	GSI - GOLD US DV TRS REC MCXT	REPLY SPA EUR0.13
BAM - MLCL US DVAT FXD 1.308 OCT 15 50	GSI - GOLD US DV VAR 21/12/17 29.2%	REPSOL SA EUR1
BAM - MLCL US DVAT FXD 1.315 OCT 15 50	GSI - GOLD US DV VAR 21/12/17 29.86%	REPSOL SA RTS JAN 08 21
BAM - MLCL US DVAT FXD 1.324 SEP 15 50	GSI - GOLD US DV VAR RUSSELL 2000 IND	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125
BAM - MLCL US DVAT FXD 1.341 SEP 15 50	GSI - GOLD US DV VOL EUR/USD FX VOL	REPUBLIC OF COLOMBIA SR UNSECURED 04/31 3.125
BAM - MLCL US DVAT FXD 1.374 NOV 15 50	GSI - GOLD US DV VOL USD/JPY INDEX	REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2
BAM - MLCL US DVAT FXD 1.379 NOV 15 50	GUANGDONG HAID GROUP CO A COMMON STOCK CNY1.0	REPUBLIC OF COLOMBIA SR UNSECURED 05/51 4.125
BAM - MLCL US DVAT FXD 1.394 NOV 15 50	GUANGXI LIUZHOU PHARMACEUT A COMMON STOCK CNY1.0	REPUBLIC OF GHANA BANK GUARANT REGS 10/30 10.75
BAM - MLCL US DVAT FXD 1.397 NOV 15 50	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	REPUBLIC OF GHANA SR UNSECURED REGS 03/32 8.125
BAM - MLCL US DVAT FXD 1.408 NOV 15 50	H2O RETAILING CORP COMMON STOCK	REPUBLIC OF KENYA SR UNSECURED REGS 05/27 7
BAM - MLCL US DVAT FXD 1.421 NOV 15 50	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	REPUBLIC OF KENYA SR UNSECURED REGS 05/32 8
BAM - MLCL US DVAT FXD 1.683 SEP 24 25	HAITONG SECURITIES CO LTD H COMMON STOCK CNY1.0	REPUBLIC OF KENYA SR UNSECURED REGS 06/24 6.875
BAM - MLCL US DVAT FXD 1.701 SEP 24 25	HAN S LASER TECHNOLOGY IN A COMMON STOCK CNY1.0	REPUBLIC OF TURKEY 7.250 DEC 23 23 RGD
BAM - MLCL US DVAT FXD 1.730 SEP 23 25	HANA FINANCIAL GROUP COMMON STOCK KRW5000.	REPUBLIC SERVICES INC COMMON STOCK USD.01
BAM - MLCL US DVAT FXD 1.770 NOV 25 25	HANESBRANDS INC 5.375 MAY 15 25 144	REYNOLDS AMERICAN IN 5.700 AUG 15 35
BAM - MLCL US DVAT FXD 1.770 SEP 10 25	HANGZHOU HIKVISION DIGITAL A COMMON STOCK CNY1.0	REYNOLDS AMERICAN IN 5.850 AUG 15 45
BAM - MLCL US DVAT FXD 1.773 SEP 10 25	HANGZHOU ROBAM APPLIANCES A COMMON STOCK CNY1.0	RHEINMETALL AG COMMON STOCK
BAM - MLCL US DVAT FXD 1.779 SEP 10 25	HANKOOK TIRE + TECHNOLOGY CO COMMON STOCK KRW500.0	RIGHTMOVE ORD GBP0.001
BAM - MLCL US DVAT FXD 1.780 NOV 23 25	HANMI PHARM CO LTD COMMON STOCK KRW2500.	RINGCENTRAL INC CLASS A COMMON STOCK USD.0001
BAM - MLCL US DVAT FXD 1.780 NOV 25 25	HANON SYSTEMS COMMON STOCK KRW100.0	RINGKJOEBING LANDBOBANK A/S COMMON STOCK DKK1.0
BAM - MLCL US DVAT FXD 1.783 SEP 08 25	HANWHA SOLUTIONS CORP COMMON STOCK KRW5000.0	RL FINANCE BONDS 6.125 NOV 13 28
BAM - MLCL US DVAT FXD 1.785 NOV 19 25	HARMONIC DRIVE SYSTEMS INC COMMON STOCK	ROCHE HLDGS AG GENUSSCHEINE NPV
BAM - MLCL US DVAT FXD 1.785 NOV 20 25	HARTFORD HEALTHCARE 3.447 JUL 01 54	ROCHE HOLDING AG GENUSSCHEIN COMMON STOCK
BAM - MLCL US DVAT FXD 1.785 NOV 24 25	HAYS ORD 1P	ROCKIES EXPRESS PIPE 4.800 MAY 15 30 144
BAM - MLCL US DVAT FXD 1.800 NOV 27 25	HAYS PLC COMMON STOCK GBP.01	ROCKIES EXPRESS PIPE 6.875 APR 15 40 144
BAM - MLCL US DVAT FXD 1.802 SEP 08 25	HCA HEALTHCARE INC COMMON STOCK USD.01	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0
BAM - MLCL US DVAT FXD 1.810 SEP 08 25	HCA INC. 4.500 FEB 15 27	ROLLS ROYCE 4.625 FEB 16 26
BAM - MLCL US DVAT FXD 1.820 NOV 17 25	HCA INC. 4.750 MAY 01 23	ROLLS ROYCE 5.750 OCT 15 27 REG
BAM - MLCL US DVAT FXD 1.830 NOV 30 25	HCA INC. 5.375 SEP 01 26	ROLLS ROYCE HLDGS ORD 20P
BAM - MLCL US DVAT FXD 1.830 SEP 14 25	HCA INC. 5.875 FEB 15 26	ROPER TECHNOLOGIES INC COMMON STOCK USD.01
BAM - MLCL US DVAT FXD 1.850 SEP 04 25	HEALTHPEAK PROPERTIE 3.400 FEB 01 25	ROSS STORES INC COMMON STOCK USD.01
BAM - MLCL US DVAT FXD 1.930 NOV 18 25	HEALTHPEAK PROPERTIE 3.875 AUG 15 24	ROTHSCHILD CONTIN 9.000 PERPETUAL
BAM - MLCL US DVAT FXD 3.392 NOV 15 27	HEARTLAND DENTAL LLC 8.500 MAY 01 26 144	ROTORK PLC COMMON STOCK GBP.005

BAM - MLCL US DVAT FXD 3.404 NOV 15 27	HELIX HOLDCO SA 10.000 APR 19 26	ROYAL BK OF SCOTLAND FLTG JUN 14 22
BAM - MLCL US DVAT FXD 3.406 NOV 15 27	HELLOFRESH SE NPV	ROYAL BK SCOT GRP FLTG3.125 MAR 28 27S
BAM - MLCL US DVAT FXD 3.415 NOV 15 27	HELVETIA HOLDING AG REG COMMON STOCK CHF.02	ROYAL BK SCOTLAND GR FLTG 6.000 PERPETUAL
BAM - MLCL US DVAT FXD 3.416 NOV 15 27	HEMA BONDCO I BV 7.500 OCT 19 25 REGS	ROYAL CARIBBEAN CRUI 11.500 JUN 01 25 144
BAM - MLCL US DVAT FXD 3.418 NOV 15 27	HEMA BV 10.000 APR 19 25 REG	ROYAL CARIBBEAN CRUI 9.125 JUN 15 23 144A
BAM - MLCL US DVAT FXD 3.420 NOV 15 27	HERA SPA COMMON STOCK EUR1.0	ROYAL DUTCH SHELL 'B'SHS EUR0.07
BAM - MLCL US DVAT FXD 3.426 NOV 15 27	HERBALIFE NUTRITION 7.875 SEP 01 25 144	ROYAL MAIL PLC COMMON STOCK GBP.01
BAM - MLCL US DVAT FXD 3.428 NOV 15 27	HERMES INTL NPV(EU)	ROYAL MAIL PLC ORD 1P
BAM - MLCL US DVAT FXD 3.429 NOV 15 27	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	ROYAL UNIBREW A/S DKK2
BAM - MLCL US DVAT FXD 3.431 NOV 15 27	HEXAGON AB B SHS COMMON STOCK EUR.22	ROYAL UNIBREW COMMON STOCK DKK2.0
BAM - MLCL US DVAT FXD 3.432 NOV 15 27	HEXCEL CORP NEW 3.950 FEB 15 27	RP ESCROW ISSUER LLC 5.250 DEC 15 25 144
BAM - MLCL US DVAT FXD 3.433 NOV 15 27	HEXPOL AB COMMON STOCK SEK.2	RUBIS COMMON STOCK EUR1.25
BAM - MLCL US DVAT FXD 3.436 NOV 15 27	HIKARI TSUSHIN INC COMMON STOCK	RUMO LUXEMBOURG SARL COMPANY GUAR REGS 01/28 5.25
BAM - MLCL US DVAT FXD 3.438 NOV 15 27	HIKMA PHARMACEUTIC ORD 10P	RUSSIA(FEDERATION) 7.250 MAY 10 34
BAM - MLCL US DVAT FXD 3.441 NOV 15 27	HILCORP ENERGY I L P 6.250 NOV 01 28 144	RWE AG COMMON STOCK
BAM - MLCL US DVAT FXD 3.443 NOV 15 27	HILL + SMITH HOLDINGS PLC COMMON STOCK GBP.25	RYANAIR HLDGS PLC ADR EACH REPR 5 ORD
BAM - MLCL US DVAT FXD 3.448 NOV 15 27	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	S OIL CORP COMMON STOCK KRW2500.0
BAM - MLCL US DVAT FXD 3.486 NOV 15 27	HINDUSTAN UNILEVER LTD COMMON STOCK INR1.0	S.O.I.T.E.C. COMMON STOCK EUR2.0
BAM - MLCL US DVAT FXD 3.493 SEP 15 27	HISCOX LTD COMMON STOCK GBP.065	S+P500 EMINI FUT MAR21 XCME 20210319
BAM - MLCL US DVAT FXD 3.506 SEP 15 27	HITACHI LTD COMMON STOCK	SAAB AB B COMMON STOCK
BAM - MLCL US DVAT FXD 3.513 SEP 15 27	HLB INC COMMON STOCK KRW500.	SACI FALABELLA SR UNSECURED REGS 10/27 3.75
BAM - MLCL US DVAT FXD 3.533 DEC 15 27	HLF FING SARL LLC / 7.250 AUG 15 26 144	SAFESTORE HOLDINGS PLC REIT GBP.01
BAM - MLCL US DVAT FXD 3.624 JUL 15 29	HOLLY NRG PRTNR 5.000 FEB 01 28 144A	SAGA PLC 3.375 MAY 12 24 REG
BAM - MLCL US DVAT FXD 3.712 SEP 15 29	HOLMEN AB B SHARES COMMON STOCK SEK25.0	SAIC MOTOR CORP LTD A COMMON STOCK CNY1.0
BAM - MLCL US DVAT FXD 3.713 SEP 15 29	HOLOGIC INC 3.250 FEB 15 29 144	SAINSBURY(J) ORD 28.571428P
BAM - MLCL US DVAT FXD 3.725 SEP 15 29	HOME DEPOT INC COMMON	SAINSBURYS BANK PL 6.000 NOV 23 27
BAM - MLCL US DVAT FXD 3.727 SEP 15 29	HOME DEPOT INC COMMON STOCK USD.05	SAKA ENERGI INDONESIA PT SR UNSECURED REGS 05/24 4.45
BAM - MLCL US DVAT FXD 3.730 SEP 15 29	HOMESERVE ORD 2.69230769P	SALESFORCE.COM COMMON
BAM - MLCL US DVAT FXD 3.735 SEP 15 29	HON HAI PRECISION TWD10	SALESFORCE.COM INC COMMON STOCK USD.001
BAM - MLCL US DVAT FXD 3.751 SEP 15 29	HOTEL SHILLA CO LTD COMMON STOCK KRW5000.0	SALMAR ASA COMMON STOCK NOK.25
BAM - MLCL US DVAT FXD 3.757 SEP 15 29	HOUSING DEVEL FIN INR2	SALMAR ASA NOK0.25
BAM - MLCL US DVAT UKRPI FEB 15 28	HOWDEN JOINERY GROUP PLC COMMON STOCK GBP.1	SAMHALLSBYGGNADSBOLAGET I NO COMMON STOCK
BAM - MLCL US DVAT UKRPI MAR 15 28	HOYA CORP COMMON STOCK	SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0
BAM - MLCL US DVAT UKRPI NOV 15 27	HP ENTERPRISE CO 4.650 OCT 01 24	SAMSUNG C+T CORP COMMON STOCK KRW100.0
BANC CREDITO INVERSIONES SR UNSECURED REGS 10/27 3.5	HP ENTERPRISE CO 4.900 OCT 15 25 SU	SAMSUNG ELECTRO MECHANICS CO COMMON STOCK KRW5000.
BANCA GENERALI SPA COMMON STOCK EUR1.	HP INC 6.000 SEP 15 41 RGD	SAMSUNG ELECTRONIC KRW100
BANCA MONTE DEI FLTG 8.000 JAN 22 30	HP INC COMMON STOCK USD.01	SAMSUNG ELECTRONIC PFD KRW100
BANCO BPM FLTG 8.750 PERP REG	HSBC BANK FLTG PERPETUAL	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0
BANCO BPM SPA COMMON STOCK NPV	HSBC BANK USA NA 7.000 JAN 15 39 RGD	SAMSUNG ELECTRONICS PREF PREFERENCE
BANCO BPM SPA FLTG 5.000 SEP 14 30	HSBC HLDGS PLC 7.625 MAY 17 32	SAMSUNG FIRE & MAR KRW500

BANCO BTG PACTUAL SA UNIT UNIT	HSBC HLDGS PLC FLTG 3.950 MAY 18 24	SAMSUNG FIRE + MARINE INS COMMON STOCK KRW500.
BANCO DE CREDITO DEL PER SUBORDINATED REGS 07/30 VAR	HUADONG MEDICINE CO LTD A COMMON STOCK CNY1.0	SAMSUNG HEAVY INDUSTRIES COMMON STOCK KRW5000.
BANCO DE SABADELL SA COMMON STOCK EUR.125	HUARONG FINANCE 2017 CO COMPANY GUAR REGS VAR	SAMSUNG LIFE INSURANCE CO LT COMMON STOCK KRW500.
BANCO GENERAL SA SR UNSECURED REGS 08/27 4.125	HUARONG FINANCE 2019 COMPANY GUAR REGS 02/30 3.375	SAMSUNG SDI CO LTD PFD COMMON STOCK KRW5000.
BANCO SANTANDER S.A. 4.250 APR 11 27	HUARONG FINANCE 2019 COMPANY GUAR REGS 05/29 4.5	SAMSUNG SDS CO LTD COMMON STOCK KRW500.0
BANCO SANTANDER S.A. 4.379 APR 12 28	HUBEI JUMPCAN PHARMACEUT A COMMON STOCK CNY1.0	SAMSUNG SECURITIES CO LTD COMMON STOCK KRW5000.
BANCO SANTANDER SA FLTG 4.375 PERP REGS	HUBSPOT INC COMMON STOCK USD.001	SANDS CHINA LTD 5.125 AUG 08 25
BANCOLOMBIA S A 3.000 JAN 29 25	HUFVUDSTADEN AB A SHS COMMON STOCK SEK5.0	SANDS CHINA LTD 5.400 AUG 08 28
BANFF MERGER SUB INC 9.750 SEP 01 26 144	HUGO BOSS AG ORD COMMON STOCK	SANDVIK NPV
BANGKOK BANK PCL/HK SR UNSECURED REGS 09/28 4.45	HUHTAMAKI OYJ COMMON STOCK	SANOFI EUR2
BANK BTPN SYARIAH TBK PT COMMON STOCK IDR100.0	HUMANA INC COMMON STOCK USD.166	SANTANDER UK GROUP H FLTG 4.796 NOV 15 24
BANK CENTRAL ASIA TBK PT COMMON STOCK IDR62.5	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	SANTANDER UK PLC FLTG 7.125 PERP
BANK MANDIRI PT SR UNSECURED REGS 05/25 4.75	HUSQVARNA AB SER(B)NPV	SANTEN PHARMACEUTICAL CO LTD COMMON STOCK
BANK OF AMERICA CORP COMMON STOCK USD.01	HVB FDG TR 8.741 JUN 30 31 144	SAP SE COMMON STOCK
BANK OF AMERICA NA 6.000 OCT 15 36 RGD	HYPOPORT SE COMMON STOCK	SARTORIUS STEDIM B EUR0.20
BANK OF CHINA (C/D 0.000 MAY 04 21	HYUNDAI ENGINEERING + CONST COMMON STOCK KRW5000.	SASOL FINANCING USA LLC COMPANY GUAR 09/28 6.5
BANK OF CHINA L C/D 0.000 APR 19 21	HYUNDAI GLOVIS CO LTD COMMON STOCK KRW500.	SAUDI ARABIA (KINGDO 2.900 OCT 22 25 REGS
BANK OF CHINA L C/P MAY 17 21	HYUNDAI HEAVY INDUSTRIES HOL COMMON STOCK KRW5000.0	SAUDI ARABIAN OIL CO SR UNSECURED REGS 04/29 3.5
BANK OF IRELAND GR FLTG 2.375 OCT 14 29	HYUNDAI MOBIS CO LTD COMMON STOCK KRW5000.	SAVILLS PLC COMMON STOCK GBP.025
BANK OF IRELAND GR FLTG 7.500 PERP REGS	HYUNDAI MOTOR CO 2ND PRF KRW5000	SBA COMMUNICATIONS CORP REIT USD.01
BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	HYUNDAI MOTOR CO COMMON STOCK KRW5000.	SBERBANK OF RUSSIA SPON ADR 4 ORD SHS
BANK OF SCOTLAND 7.754 PERPETUAL	HYUNDAI MOTOR CO KRW5000	SBM OFFSHORE NV COMMON STOCK EUR.25
BANKIA S.A. 6.000 PERPETUAL	HYUNDAI MOTOR CO LTD 2ND PRF PREFERENCE	SBM OFFSHORE NV EUR0.25
BANKINTER SA COMMON STOCK EUR.3	HYUNDAI MOTOR CO LTD PRF PREFERENCE	SCARBOROUGH BS 8.500 PERPETUAL
BANKINTER SA FLTG 6.250 PERP REGS	IBERDROLA INTL B V 5.810 MAR 15 25	SCATEC ASA COMMON STOCK NOK.025
BAOSHAN IRON + STEEL CO A COMMON STOCK CNY1.0	IBERDROLA INTL B V FLTG 2.250 PERPETUAL	SCHLUMBERGER FIN BV 1.375 OCT 28 26 REGS
BARC - BARC EU SWAT TRS PAY SXNGR	IBERDROLA SA COMMON STOCK EUR.75	SCHLUMBERGER FINANCE 2.000 MAY 06 32 REGS
BARC - BARC EU SWAT VOL EUR/USD FX VOL	IBERDROLA SA EUR0.75	SCHLUMBERGER LTD COMMON STOCK USD.01
BARC - S&P 500 INDEX C 3600 MAR 21	IBEX 35 INDX FUTR JAN21 XMRV 20210115	SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0
BARC - S&P 500 INDEX C 3780 MAR 21	ICA GRUPPEN AB COMMON STOCK SEK2.5	SCHWEITZER-MAUDUIT I 6.875 OCT 01 26 144
BARC - S&P 500 INDEX P 3240 FEB 21	ICADE REIT	SCIENTIFIC GAMES INT 7.000 MAY 15 28 144
BARCLAYS BANK PLC 3.750 MAY 15 24	ICE-CLEAR CDS DEC 20 24	SCIENTIFIC GAMES INT 8.250 MAR 15 26 144
BARCLAYS BANK PLC 9.250 PERPETUAL	ICE-CLEAR CDS DEC 20 25	SCIENTIFIC GAMES INT 8.625 JUL 01 25 144A
BARCLAYS ORD 25P	ICELAND BONDCO PLC 4.625 MAR 15 25 144	SCOR SE FLTG 5.250 PERP REGS
BARCLAYS OVERSEAS FLTG PERPETUAL	ICICI BK LTD ADR (2 ORD)	SCRIPPS ESCROW II IN 3.875 JAN 15 29 144A
BARCLAYS PLC FLTG 7.125 PERP REG	IDORSIA LTD COMMON STOCK CHF.05	SCSK CORP COMMON STOCK
BARCLAYS PLC FLTG 7.250 PERP REG	IG GROUP HOLDINGS PLC COMMON STOCK GBP.00005	SDIC POWER HOLDINGS CO LTD A COMMON STOCK CNY1.0

BARCLAYS PLC FLTG 8.000 PERP C	IHEARTCOMMUNICATIONS 8.375 MAY 01 27	SEAGEN INC COMMON STOCK USD.001
BARCLAYS PLC FLTG 7.875 PERP	IHO VERWALTUNGS GMBH 3.875 MAY 15 27 REGS	SEEGENE INC COMMON STOCK KRW500.
BARRATT DEVEL ORD 10P	IHS MARKIT LTD COMMON STOCK USD.01	SEG HOLDING LLC / SE 5.625 OCT 15 28 144
BARRICK GOLD CORP COMMON	IHS NETHERLANDS HOLDCO COMPANY GUAR REGS 09/27 8	SEGRO PLC REIT GBP.1
BARRICK GOLD CORP COMMON CAD	IKD CO LTD A COMMON STOCK CNY1.0	SEIKO EPSON CORP COMMON STOCK
BAT CAPITAL CORP 4.758 SEP 06 49	ILIAD NPV	SEMPRA ENERGY 3.250 JUN 15 27
BAT CAPITAL CORP 5.282 APR 02 50	ILLINOIS TOOL WORKS COMMON STOCK USD.01	SEMPRA ENERGY 3.400 FEB 01 28
BAUSCH HEALTH CO. 5.750 AUG 15 27 144	ILLUMINA INC COMMON	SEMPRA ENERGY 3.550 JUN 15 24
BAUSCH HEALTH COS 6.250 FEB 15 29 144A	IM GROUP SAS 6.625 MAR 01 25 REGS	SEMPRA ENERGY 3.800 FEB 01 38
BAUSCH HEALTH COS IN 9.000 DEC 15 25 144	IMCD NV COMMON STOCK EUR.16	SENSATA TECH BV 4.875 OCT 15 23 144
BAVARIAN NORDIC A/S COMMON STOCK DKK10.	IMI PLC COMMON STOCK GBP.2857	SENSATA TECHNOLOGIES 3.750 FEB 15 31 144
BAWAG GROUP AG COMMON STOCK	IMPERIAL BRANDS PL ORD 10P	SERVICE PPTYS TR 4.950 OCT 01 29
BAYER AG 3.750 JUL 01 74 SU	INCHCAPE PLC COMMON STOCK GBP.1	SERVICEMASTER CO 7.450 AUG 15 27
BAYER AG FLTG 3.125 NOV 12 79	IND + COMM BK OF CHINA A COMMON STOCK CNY1.0	SERVICENOW INC COMMON
BBVA (BILB-VIZ-ARG) EUR0.49	INDIAMART INTERMESH LTD COMMON STOCK INR10.0	SERVICENOW INC COMMON STOCK USD.001
BBVA(BILB-VIZ-ARG) FLTG 5.875 PERP REG	INDIKA ENERGY III PTE SR SECURED REGS 11/24 5.875	SEVEN + I HOLDINGS CO LTD COMMON STOCK
BCA MPS 10.500 JUL 23 29 REG	INDITEX EUR0.03	SEVERN TRENT ORD 97.89P
BCO DE SABADELL FLTG 6.500 PERP REG	INDONESIA ASAHAN ALUMINI SR UNSECURED REGS 05/30 5.45	SFS GROUP AG CHF0.1
BE SEMICONDUCTOR EUR0.01	INDUSTRIAL AND C/D 0.000 APR 09 21	SFS GROUP AG COMMON STOCK CHF.1
BE SEMICONDUCTOR INDUSTRIES COMMON STOCK EUR.01	INDUSTRIAL AND C/D 0.000 APR 14 21	SG - SOC US DV VAR 20/12/30 30.75%
BEAZLEY PLC COMMON STOCK GBP.05	INDUSTRIAL BANK CO LTD A COMMON STOCK CNY1.0	SG - SOC US DV VAR 20/12/30 31.8%
BEFESA SA COMMON STOCK	INDUSTRIAL BANK OF KOREA COMMON STOCK KRW5000.	SG - SOC US DV VAR 20/12/30 33.3%
BEIGENE LIMITED REP(13 ORD)	INDUSTRIAS PENOLES SAB D SR UNSECURED REGS 08/50 4.75	SG - SOC US DV VAR 20/12/30 34.75%
BEIJER REF AB COMMON STOCK SEK8.75	INDUSTRIVARDEN AB C SHS COMMON STOCK SEK2.5	SG - SOC US DV VAR 20/12/30 45.0%
BELDEN INC 4.125 OCT 15 26 REG	INDUTRADE AB COMMON STOCK SEK1.0	SG - SOC US DV VAR 20/12/30 47.5%
BELIMO HOLDING AG REG COMMON STOCK CHF1.0	INFINEON TECHNOLOG ORD NPV	SG - SOC US DV VAR 21/12/09 23.26%
BELLWAY PLC COMMON STOCK GBP.125	INFINEON TECHNOLOGIES AG COMMON STOCK	SG - SOC US DV VAR 21/12/10 21.26%
BERKELEY GP HLDGS UTS(NEW ORD & B SHS)	INFRAESTRUCTURA ENERGETI SR UNSECURED REGS 01/51 4.75	SG - SOC US DV VAR 21/12/10 21.4%
BERKELEY GROUP HOLDINGS/THE COMMON STOCK	INFRASTRUTTURE WIREL 1.875 JUL 08 26 REGS	SG - SOC US DV VAR 21/12/10 21.51%
BERKSHIRE HATHAWAY CLASS B	ING GROEP N.V. EUR0.01	SG - SOC US DV VAR 21/12/10 21.71%
BEST BUY CO INC COMMON STOCK USD.1	INMOBILIARIA COLONIAL SOCIMI REIT EUR2.5	SG - SOC US DV VAR 21/12/17 30.5%
BHP GROUP PLC ORD USD0.50	INNER MONGOLIA YILI INDUS A COMMON STOCK CNY1.0	SG - SOC US DV VAR 21/12/17 30.6%
BIG YELLOW GROUP PLC REIT GBP.1	INPEX CORP COMMON STOCK	SG - SOC US DV VAR 21/12/17 31.0%
BILLERUDKORSNAS AB COMMON STOCK SEK7.38	INSTALLED BUILDING COM USD0.01	SG - SOC US DV VAR 21/12/17 32.85%
BIM BIRLESIK MAGAZALAR AS COMMON STOCK TRY1.	INTEGRAFIN HOLDINGS PLC COMMON STOCK GBP.01	SG - SOC US DV VAR HANG SENG CHINA
BIOTAGE AB NPV	INTEL CORP 2.875 MAY 11 24	SG - SOC US DV VAR HANG SENG INDEX
BJ STATE OWNED AST HK CO SR UNSECURED REGS 05/25 4.125	INTEL CORP COMMON STOCK USD.001	SG - SOC US DV VAR KOSPI 200 INDEX
BK OF CYPRUS PUBL FLTG 9.250 JAN 19 27	INTELSAT CONNECT FIN 9.500 FEB 15 23 144	SG - SOC US DV VAR NIKKEI 225
BKW AG CHF2.5	INTELSAT JACKSON HLD 5.500 AUG 01 23	SG - SOC US DV VAR RUSSELL 2000 IND

BKW AG COMMON STOCK CHF2.5	INTELSAT JACKSON HLD 8.500 OCT 15 24 144A	SG - SOC US DV VOL EUR/USD FX VOL
BLUE RACER MID LLC 7.625 DEC 15 25 144A	INTELSAT JACKSON HLD 9.750 JUL 15 25 144	SG ISSUER SA FLTG 7.375 PERP REG
BNP - BNPP US DV TRS PAY BNPXE7XN	INTELSAT LUXEMBOURG 7.750 JUN 01 21	SGS SA CHF1(REGD)
BNP - BNPP US DV TRS PAY SXNGR	INTER CONTINENTAL EX COM	SHAFTESBURY 2.348 SEP 30 27 REG
BNP - BNPP US DV TRS REC BNPXE7XN	INTERCONTL HOTELS 2.125 AUG 24 26 REG	SHAFTESBURY ORD 25P
BNP - BNPP US DV TRS REC FTTWN	INTERNATIONAL BUSINE 3.000 MAY 15 24	SHAFTESBURY PLC REIT GBP.25
BNP - BNPP US DV TRS REC MCXT	INTERNATIONAL BUSINE 5.600 NOV 30 39	SHELL INTERNATIONAL 2.750 APR 06 30
BNP - BNPP US DV VAR 21/12/10 21.06%	INTERPUMP GROUP SPA COMMON STOCK EUR.52	SHELL INTERNATIONAL 4.375 MAY 11 45
BNP - BNPP US DV VAR NIKKEI 225	INTERROLL HOLDING AG REG COMMON STOCK CHF1.0	SHELL INTERNATIONAL 4.550 AUG 12 43
BNP - BNPP US DV VOL EUR/USD FX VOL	INTESA SANPAOLO 2.500 JAN 15 30 REGS	SHENZHEN INOVANCE TECHNOLO A COMMON STOCK CNY1.0
BNP - BNPP US DV VOL USD/JPY INDEX	INTESA SANPAOLO NPV	SHENZHOU INTERNATIONAL GROUP COMMON STOCK HKD.1
BNP PARIBAS 4.250 OCT 15 24	INTESA SANPAOLO S P FLTG 7.700 PERP 144	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0
BNP PARIBAS EUR2	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	SHIMADZU CORP COMMON STOCK
BNP PARIBAS FLTG 4.500 PERP REG	INTL CONS AIRLINE ORD EUR0.10 (CDI)	SHIMANO INC COMMON STOCK
BNP PARIBAS FORT C/D 0.000 APR 01 21	INTUIT INC COMMON STOCK USD.01	SHIN ETSU CHEMICAL CO LTD COMMON STOCK
BOC AVIATION LTD SR UNSECURED REGS 04/25 3.25	INTUITIVE SURGICAL INC COMMON STOCK USD.001	SHIN POONG PHARMACEUTICAL CO COMMON STOCK KRW500.
BOC AVIATION LTD SR UNSECURED REGS 09/29 3	INVESCO EUR LIQI PRTF-AGACC	SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000.
BOC AVIATION LTD SR UNSECURED REGS 09/30 2.625	INVESCO FUNDS SICA INDIA ALL CAP EQT C	SHINHAN FINANCIAL GROUP SR UNSECURED REGS 01/26 1.35
BOC AVIATION LTD SR UNSECURED REGS 12/23 2.75	INVESTEC PLC COMMON STOCK GBP.0002	SHOP APOTHEKE EUROPE NV COMMON STOCK EUR.02
BODYCOTE PLC COMMON STOCK GBP.17273	IPD 3 BV FLTG DEC 01 25 REGS	SHOPIFY INC CLASS A COMMON STOCK
BOEING CO 3.500 MAR 01 39	IPG PHOTONICS CORP COMMON STOCK USD.0001	SHREE CEMENT LTD COMMON STOCK INR10.
BOEING CO 3.625 MAR 01 48	IRB HLDG CORP 6.750 FEB 15 26 144	SHRIRAM TRANSPORT INR10
BOEING CO 5.150 MAY 01 30	IRB HLDG CORP 7.000 JUN 15 25 144	SIEGFRIED HOLDING AG REG COMMON STOCK CHF2.0
BOMBARDIER INC 6.000 OCT 15 22 144	IREN SPA EUR1	SIEMENS AG REG COMMON STOCK NPV
BOMBARDIER INC 7.500 MAR 15 25 144	IRON MOUNTAIN EU 3.875 NOV 15 25 REG	SIEMENS GAMESA RENEWABLE ENE COMMON STOCK EUR.17
BOOKING HLDGS INC 4.500 APR 13 27	IRON MOUNTAIN INC 5.250 JUL 15 30 144A	SIG COMBIBLOC GROU CHF0.1
BOOKING HOLDINGS INC 3.650 MAR 15 25	ISHARES MSCI ACWI ETF ISHARES MSCI ACWI ETF	SIG COMBIBLOC GROUP AG COMMON STOCK CHF.01
BOOKING HOLDINGS INC 4.625 APR 13 30	ISHARES MSCI MEXICO ETF ISHARES MSCI MEXICO ETF	SIGNATURE AVIATION PLC COMMON STOCK GBP.3720238
BOOKING HOLDINGS INC COMMON STOCK USD.008	ISHARES MSCI SOUTH KOREA ETF ISHARES MSCI SOUTH KOREA ETF	SIGNIFY NV COMMON STOCK
BOSKALIS WESTMINSTER COMMON STOCK EUR.01	ISS A/S COMMON STOCK DKK1.0	SIGNIFY NV EUR0.01
BOSTON PPTYS LTD PAR 3.200 JAN 15 25	ISTAR INC 4.750 OCT 01 24	SILERGY CORP COMMON STOCK TWD10.0
BOXER PARENT CO INC 7.125 OCT 02 25 144	ITALGAS SPA COMMON STOCK NPV	SILTRONIC AG COMMON STOCK
BOXER PARENT CO INC 9.125 MAR 01 26 144A	ITALY(REP OF) 1.450 MAR 01 36 144A	SIMCORP A/S COMMON STOCK DKK1.
BP CAP MKTS AMER INC 3.067 MAR 30 50	ITAU UNIBANCO HOLD PRF NPV	SIMMONS FOODS INC / 5.750 NOV 01 24 144
BP CAPITAL MARKETS FLTG 4.875 PERP	ITHACA ENERGY NORTH 9.375 JUL 15 24 144	SIMON PPTY GROUP LP 4.750 MAR 15 42
BP PLC ORD USD0.25	ITOCHU CORP COMMON STOCK	SIMON PROPERTY GROUP 6.750 FEB 01 40
BRASKEM IDESA SAPI SR SECURED REGS 11/29 7.45	ITOCHU TECHNO SOLUTIONS CORP COMMON STOCK	SIMON PROPERTY GROUP INC REIT USD.0001
BRASKEM NETHERLANDS COMPANY GUAR REGS 01/30 4.5	ITV PLC COMMON STOCK GBP.1	SIMS LTD SIMS LTD

BRAVIDA HOLDING AB COMMON STOCK SEK.02	IVORY COAST SR UNSECURED REGS 06/33 6.125	SINCH AB COMMON STOCK SEK.1
BRAVIDA HOLDING AB NPV	IVORY COAST SR UNSECURED REGS 12/32 VAR	SK HOLDINGS CO LTD COMMON STOCK KRW200.0
BREMBO SPA COMMON STOCK NPV	IWG PLC COMMON STOCK	SK HYNIX INC COMMON STOCK KRW5000.
BRENNTAG AG NPV	JARDINE CYCLE & CARR SGD1	SK INNOVATION CO LTD COMMON STOCK KRW5000.
BRF SA SR UNSECURED REGS 01/30 4.875	JBS USA/FOOD/FINANCE 5.500 JAN 15 30 144A	SK TELECOM COMMON STOCK KRW500.
BRINKS CO 4.625 OCT 15 27 144	JCDECAUX SA COMMON STOCK	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25
BRINK'S CO/THE 5.500 JUL 15 25 144A	JCR PHARMACEUTICALS CO LTD COMMON STOCK	SLM CORP 7.250 JAN 25 22
BRISTOL MYERS SQUIBB COMMON	JD SPORTS FASHION ORD 0.25P	SM ENERGY COMPANY 10.000 JAN 15 25 144
BRIT AMER TOBACCO ORD 25P	JD.COM INC ADS EA 2 COM 'A' SHS	SM ENERGY COMPANY 6.625 JAN 15 27
BRITISH AIR 20-1 A P 4.250 NOV 15 32 144A	JIANGSU HENGRUI MEDICINE C A COMMON STOCK CNY1.0	SM ENERGY COMPANY 6.750 SEP 15 26
BRITISH TELECOM 1.750 MAR 10 26	JIANGSU YANGHE BRE 'A'CNY1	SMC CORP COMMON STOCK
BRITVIC PLC COMMON STOCK GBP.2	JIC ZHIXIN LTD COMPANY GUAR REGS 08/30 2.125	SMITH & NEPHEW ORD USD0.20
BROADCOM INC COMMON STOCK	JM AB COMMON STOCK SEK1.0	SMITH (DS ORD 10P
BROOKFIELD FINANCE L 4.000 APR 01 24	JOHN LAING GROUP PLC COMMON STOCK GBP.1	SNAP INC A COMMON STOCK USD.00001
BUCHER INDUSTRIES AG REG COMMON STOCK CHF.2	JOHN LEWIS PLC 4.250 DEC 18 34	SOC GENERALE FLTG PERPETUAL
BUCHER INDUSTRIES CHF(0.20)	JOHN WOOD GROUP PLC COMMON STOCK GBP.042857	SOCIETE GENERALE 4.250 APR 14 25 144
BUNZL ORD 32.14857P	JOHNSON & JOHNSON 2.950 MAR 03 27	SOCIETE GENERALE PERPETUAL(CALL ACCT)
BUPA FINANCE 5.000 DEC 08 26 REG	JOHNSON CONTROLS INT 4.500 FEB 15 47	SOCIETY OF LLOYDS(4.750 OCT 30 24
BURGER KING FRANCE FLTG MAY 01 23 REG	JOHNSON CONTROLS INT 4.950 JUL 02 64	SOFIMA HOLDING SPA 3.750 JAN 15 28 REGS
BURLINGTON RES FIN C 7.200 AUG 15 31	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	SOFTBANK GROUP CO FLTG 6.000 PERPETUAL
BUZZI UNICEM SPA EUR0.60	JP - FTSE XINHUA CHI P 16120 DEC 21	SOFTBANK GROUP CORP COMMON STOCK
CA IMMOBILIEN ANLAGEN AG COMMON STOCK	JP - FTSE XINHUA CHI P 16358 DEC 21	SOFTCAT PLC COMMON STOCK GBP.0005
CAC40 10 EURO FUT JAN21 XMON 20210115	JP - JPMS US DV SWPT P .751 07 22	SOFTWARE AG COMMON STOCK
CADENCE DESIGN SYS INC COMMON STOCK USD.01	JP - JPMS US DV SWPT P .756 07 22	SOFTWARE AG NPV (REGD)
CAIXABANK SA EUR1	JP - JPMS US DV SWPT P .779 07 22	SOFTWAREONE HOLDING AG COMMON STOCK CHF.01
CAIXABANK SA FLTG 5.250 PERP REG	JP - JPMS US DV SWPT P 1.045 07 30	SOLVAY FINANCE 5.425 PERPETUAL
CAIXABANK SA FLTG 5.875 PERP REGS	JP - JPMS US DV SWPT P 1.050 07 30	SOLVAY FINANCE 5.869 PERPETUAL SU
CAIXABANK SA FLTG 6.750 PERP	JP - JPMS US DV SWPT P 1.077 07 30	SONY CORP COMMON STOCK
CALPINE CORPORATION 3.750 MAR 01 31 144	JP - JPMS US DV SWPT P 1.119 11 22	SONY CORP NPV
CALUMET SPECIALTY PR 7.625 JAN 15 22	JP - JPMS US DV SWPT P 1.165 12 22	SOPRA STERIA GROUP COMMON STOCK EUR1.0
CALUMET SPECIALTY PR 9.250 JUL 15 24	JP - JPMS US DV SWPT P 1.220 12 22	SOUTHERN CALIF EDISO 3.650 FEB 01 50
CAMELOT FIN S A 4.500 NOV 01 26 144	JP - JPMS US DV SWPT P 1.243 12 22	SOUTHERN CALIF EDISO 6.000 JAN 15 34
CANADIAN PAC RY CO N 2.900 FEB 01 25	JP - JPMS US DV SWPT P 1.580 11 30	SOUTHERN COPPER CORP SR UNSECURED 04/25 3.875
CANADIAN PAC RY CO N 6.125 SEP 15 2115	JP - JPMS US DV SWPT P 1.630 12 30	SOUTHWEST AIRLS CO 3.450 NOV 16 27
CANON INC COMMON STOCK	JP - JPMS US DV SWPT P 1.720 12 30	SOUTHWESTERN ENERGY 7.500 APR 01 26
CAPCOM CO LTD COMMON STOCK	JP - JPMS US DV SWPT P 1.766 12 30	SOUTHWESTERN ENERGY 7.750 OCT 01 27
CAPGEMINI EUR8	JP - JPMS US DV TRS REC CSIH0310	SP GROUP TREASURY PTE COMPANY GUAR REGS 02/29 3.375
CAPGEMINI SE COMMON STOCK EUR8.0	JP - JPMS US DV TRS REC FTTWN	SP POWERASSETS LTD SR UNSECURED REGS 09/27 3
CAPITAL + COUNTIES PROPERTIE REIT GBP.25	JP - JPMS US DV TRS REC SPTRINDU	SPAIN(KINGDOM OF) 1.950 APR 30 26
CAPITAL ONE FINL COR 3.200 FEB 05 25	JP - JPMS US DV VAR 20/12/30 42.21%	SPAIN(KINGDOM OF) 2.750 OCT 31 24

CAPITOL INVT MERGER 10.000 AUG 01 24 144	JP - JPMS US DV VAR 20/12/30 44.5%	SPAREBANK 1 SR BANK ASA COMMON STOCK NOK25.0
CARDTRONICS INC 5.500 MAY 01 25 144	JP - JPMS US DV VAR 21/12/30 25.36%	SPECTRIS PLC COMMON STOCK GBP.05
CARLSBERG AS 'B'DKK20	JP - JPMS US DV VAR 21/12/30 25.81%	SPI 200 FUTURE MAR 18 21
CARNIVAL CORP 10.125 FEB 01 26 REG	JP - JPMS US DV VAR HANG SENG CHINA	SPIE SA COMMON STOCK EUR.47
CARNIVAL CORP 10.500 FEB 01 26 144	JP - JPMS US DV VOL EUR/USD FX VOL	SPIRENT COMMUNICATIONS PLC COMMON STOCK GBP.03333333
CARNIVAL CORP 11.500 APR 01 23 144	JP - JPMS US DV VOL USD/JPY INDEX	SPLUNK INC COMMON
CARNIVAL CORP 7.625 MAR 01 26 REG	JPMORGAN CHASE & CO 8.000 APR 29 27	SPLUNK INC COMMON STOCK USD.001
CARNIVAL PLC COMMON STOCK USD1.66	JPMORGAN CHASE & CO COMMON	SPOTIFY TECHNOLOGY SA COMMON STOCK EUR.000625
CARREFOUR SA EUR2.5	JPMORGAN CHASE + CO COMMON STOCK USD1.0	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001
CARRIER GLOBAL CORP COMMON STOCK USD.01	JSW STEEL LTD SR UNSECURED REGS 04/24 5.95	SQUARE INC A COMMON STOCK USD.0000001
CASH	JUMBO SA COMMON STOCK EUR.88	SRLEV NV FLTG 9.000 APR 15 41
CASIO COMPUTER CO LTD COMMON STOCK	JUNGHEINRICH PRFD PREFERENCE	SSAB AB B SHARES COMMON STOCK
CASTELLUM AB COMMON STOCK SEK.5	JUNIPER NETWORKS INC COMMON STOCK USD.00001	SSAB AB SER'A'NPV
CASTLE PEAK PWR FIN CO COMPANY GUAR REGS 06/30 2.2	JUPITER FUND MANAGEMENT COMMON STOCK GBP.02	SSAB AB SER'B'NPV
CATERPILLAR INC 3.400 MAY 15 24	JYSKE BANK REG COMMON STOCK DKK10.	SSE PLC COMMON STOCK GBP.5
CATERPILLAR INC COMMON STOCK USD1.0	K S AG REG COMMON STOCK	SSE PLC ORD 50P
CATHAY FINANCIAL HOLDING CO COMMON STOCK TWD10.0	KAKAKU.COM INC COMMON STOCK	SSP GROUP PLC COMMON STOCK GBP.01085
CCM MERGER INC 6.375 MAY 01 26 144A	KAKAO CORP COMMON STOCK KRW500.0	STABILUS SA COMMON STOCK EUR.01
CCO HLDGS LLC / CCO 4.500 AUG 15 30 144	KANGWON LAND INC COMMON STOCK KRW500.0	STADLER RAIL AG COMMON STOCK CHF.2
CCO HLDGS LLC / CCO 5.000 FEB 01 28 144	KANSAS CITY SOUTHERN 3.500 MAY 01 50	STANDARD CHARTERED ORD USD0.50
CCO HLDGS LLC / CCO 5.125 MAY 01 27 144	KANSAS CITY SOUTHERN 4.700 MAY 01 48	STANDARD INDS INC 5.000 FEB 15 27 144
CCO HLDGS LLC / CCO 5.750 FEB 15 26 144	KANSAS CITY SOUTHERN 4.950 AUG 15 45	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5
CDB FINANCIAL LEASING SUBORDINATED REGS 09/30 VAR	KASIKORNBANK PCL THB10 (NVDR)	STARBUCKS CORP COMMON STOCK USD.001
CDK GLOBAL INC COMMON STOCK USD.01	KAZ MINERALS PLC COMMON STOCK GBP.2	STATE STREET CORP COMMON STOCK USD1.0
CELLNEX TELECOM SA EUR0.25	KB FINANCIAL GROUP INC COMMON STOCK KRW5000.	STATION CASINOS LLC 4.500 FEB 15 28 144
CELLTRION HEALTHCARE CO LTD COMMON STOCK KRW1000.0	KB FINANCIAL GROUP KRW5000	STH AFRICA(REP OF) 8.750 FEB 28 48
CELLTRION INC COMMON STOCK KRW1000.0	KDDI CORP COMMON STOCK	STILLFRONT GROUP AB COMMON STOCK SEK.07
CELLTRION PHARM INC COMMON STOCK KRW500.	KELLOGG CO 7.450 APR 01 31 RGD	STMICROELECTRONICS NV COMMON STOCK EUR1.04
CEMBRA MONEY BANK AG COMMON STOCK CHF1.0	KENAN ADVANTAGE GROU 7.875 JUL 31 23 144	STORA ENSO OYJ NPV SER 'R'
CEMEX SAB SPONS ADR PART CER ADR	KEURIG DR PEPPER INC 3.200 MAY 01 30	STOXX 600 INDUS FUTURE MAR 19 21
CENOVUS ENERGY INC 4.250 APR 15 27	KEYCORP COMMON STOCK USD1.0	STOXX EUROPE 600 FUTURE MAR 19 21
CENTAMIN PLC COMMON STOCK	KEYENCE CORP COMMON STOCK	STROEER SE + CO KGAA COMMON STOCK
CENTENE CORP 4.625 DEC 15 29	KIA MOTORS CORP COMMON STOCK KRW5000.0	SUBSEA 7 SA COMMON STOCK USD2.
CENTENE CORP 5.375 AUG 15 26 144A	KIMBERLY CLARK CORP COMMON STOCK USD1.25	SULZER AG REG COMMON STOCK CHF.01
CENTENE CORP DEL 3.000 OCT 15 30	KINDER MORGAN INC COMMON STOCK USD.01	SUMITOMO ELECTRIC INDUSTRIES COMMON STOCK
CENTENE CORP DEL 5.375 JUN 01 26 144	KINDRED GROUP PLC SDR GBP.005	SUMITOMO METAL MINING CO LTD COMMON STOCK
CENTERRA GOLD INC COMMON STOCK	KINDRED GROUP PLC SDR RP 1 GBP0.000625	SUMITOMO MITSUI FINANCIAL GR COMMON STOCK

CENTRAL JAPAN RAILWAY CO COMMON STOCK	KINGFISHER ORD GBP0.157142857	SUN HUNG KAI PROP (CAP) COMPANY GUAR REGS 02/29 3.75
CENTRICA ORD 6.17284P	KINNEVIK AB B COMMON STOCK SEK.1	SUNCOKE ENERGY PARTN 7.500 JUN 15 25 144
CENTRICA PLC COMMON STOCK GBP.061728	KLA CORP 4.650 NOV 01 24	SUNCOR ENERGY INC NE 3.600 DEC 01 24
CERIDIAN HCM HOLDING INC COMMON STOCK USD.01	KLA CORP COMMON STOCK USD.001	SUOFEIYA HOME COL 'A'CNY1
CHAILEASE HOLDING CO LTD COMMON STOCK TWD10.	KOITO MANUFACTURING CO LTD COMMON STOCK	SUTTER HEALTH 1.321 AUG 15 25
CHALCO HK INVESTMENT COMPANY GUAR REGS 12/99 VAR	KOJAMO OYJ COMMON STOCK NPV	SUTTER HEALTH 3.695 AUG 15 28
CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	KOMERCNI BANKA AS COMMON STOCK CZK100.0	SUZANO AUSTRIA GMBH 6.000 JAN 15 29
CHECK POINT SOFTWARE TECH COMMON STOCK USD.01	KON KPN NV EUR0.04	SUZANO AUSTRIA GMBH COMPANY GUAR 01/31 3.75
CHELTENHAM & GLOUC 11.750 PERPETUAL	KONE CORP ORD 'B'	SUZHOU GOLD MANTIS CONSTR A COMMON STOCK CNY1.0
CHEMED CORP COMMON STOCK USD1.0	KONECRANES OYJ COMMON STOCK EUR.5	SUZUKI MOTOR CORP COMMON STOCK
CHEPLAPHARM ARZNEIMI 4.375 JAN 15 28 REGS	KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01	SVB FINANCIAL GROUP COMMON STOCK USD.001
CHEVRON CORP COMMON STOCK USD.75	KONINKLIJKE AHOLD EUR0.01	SVENSKA HANDELS C/P APR 13 21
CHINA CINDA 2020 I MNGMN COMPANY GUAR REGS 03/27 3	KONINKLIJKE KPN N.V 8.375 OCT 01 30 RGD	SVENSKA HANDELS C/P JUL 16 21
CHINA CONSTRUCT C/P APR 27 21	KOPPERS INC PA 6.000 FEB 15 25 144	SVENSKA HANDELS C/P MAR 22 21
CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0	KOREA EAST WEST POWER CO SR UNSECURED REGS 05/25 1.75	SWECO AB B SHS COMMON STOCK SEK1.0
CHINA DEVELOPMENT FINANCIAL COMMON STOCK TWD10.	KOREA ELECTRIC POWER CO SR UNSECURED REGS 06/24 2.5	SWEDBANK AB C/P APR 19 21
CHINA EVERBRIGHT BANK CO L H COMMON STOCK CNY1.0	KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.	SWEDISH MATCH NPV
CHINA EVERGRANDE GROUP SR SECURED REGS 03/24 9.5	KOREA INVESTMENT HOLDINGS CO COMMON STOCK KRW5000.	SWEDISH ORPHAN BIOVITRUM AB COMMON STOCK SEK.55
CHINA HUADIAN OVERSEAS COMPANY GUAR REGS VAR	KOREA NATIONAL OIL CORP SR UNSECURED REGS 10/25 3.25	SWISSCOM AG CHF1(REGD)
CHINA LIFE INSURANCE CO H COMMON STOCK CNY1.0	KOREA RESOURCES CORP SR UNSECURED REGS 04/23 4	SYNOPSYS INC COMMON STOCK USD.01
CHINA MERCHANTS BANK H COMMON STOCK CNY1.0	KOREA SHIPBUILDING + OFFSHOR COMMON STOCK KRW5000.0	SYNTHOMER PLC 3.875 JUL 01 25 REGS
CHINA MINMETALS CORP SR UNSECURED REGS 12/99 VAR	KOREA ZINC CO LTD COMMON STOCK KRW5000.	SYNTHOMER PLC COMMON STOCK GBP.1
CHINA MINSHENG BANKING A COMMON STOCK CNY1.0	KORIAN COMMON STOCK EUR5.0	T MOBILE US INC COMMON STOCK USD.0001
CHINA MOBILE HKD0.10	KOSMOS ENERGY LTD COMPANY GUAR REGS 04/26 7.125	TAG IMMOBILIEN AG COMMON STOCK
CHINA MOBILE LTD COMMON STOCK	KOTAK MAHINDRA BAN INR10	TAG IMMOBILIEN AG NPV
CHINA O/SEAS LAND HKD0.10	KRAFT HEINZ FOODS CO 5.000 JUN 04 42 RGD	TAIWAN SEMICON MAN TWD10
CHINA OILFIELD 'H'CNY1	KRAFT HEINZ FOODS CO 5.500 JUN 01 50 144A	TAIYO HOLDINGS CO LTD COMMON STOCK
CHINA PACIFIC INSU 'H'CNY1	KRAFT HEINZ FOODS CO 6.875 JAN 26 39 RGD	TALEN ENERGY SUPPLY 7.625 JUN 01 28 144A
CHINA PACIFIC INSURANCE GR H COMMON STOCK CNY1.0	KROGER CO COMMON STOCK USD1.0	TALKTALK TELECOM GRO 3.875 FEB 20 25 REGS
CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0	KUBOTA CORP COMMON STOCK	TARGA RES PARTNERS / 4.875 FEB 01 31 144
CHINA RAILWAY CONSTRUCTION A COMMON STOCK CNY1.0	KUEHNE & NAGEL AG CHF1(REGD)(POST)	TARGA RES PARTNERS 5.875 APR 15 26
CHINA RAILWAY SIGNAL + COM H COMMON STOCK CNY1.0	KUNGSLEDEN AB COMMON STOCK SEK.42	TARGA RESOURCES PART 5.125 FEB 01 25
CHINA SCE GRP HLDGS LTD SR SECURED REGS 04/24 7.375	KWEICHOW MOUTAI CO LTD A COMMON STOCK CNY1.0	TARGA RESOURCES PART 5.500 MAR 01 30
CHINA SHENHUA ENERGY CO H COMMON STOCK CNY1.0	KWG GROUP HOLDINGS LTD COMMON STOCK HKD.1	TARGET CORP COMMON STOCK USD.0833
CHINA STATE CONSTRUCTION A COMMON STOCK CNY1.0	L BRANDS INC 6.750 JUL 01 36	TATE & LYLE ORD 25P

CHINA TELECOM CORP LTD H COMMON STOCK CNY1.0	L BRANDS INC 6.875 NOV 01 35	TATE + LYLE PLC COMMON STOCK GBP.25
CHINA VANKE CO LTD A COMMON STOCK CNY1.0	LA FINANCIERE ATAL 6.625 MAY 15 25 REG	TAYLOR MORRISON COMM 6.625 JUL 15 27 144A
CHINALCO CAPITAL HOLDING COMPANY GUAR REGS VAR	LAFARGEHOLCIM LTD CHF2(REGD)	TE CONNECTIVITY LTD COMMON STOCK CHF.57
CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01	LAM RESEARCH CORP COMMON STOCK USD.001	TECAN GROUP AG CHF1(REGD)
CHR.HANSEN HLDGS A DKK10	LANCASHIRE HOLDINGS LTD COMMON STOCK USD.5	TECAN GROUP AG REG COMMON STOCK CHF.1
CHRISTUS HEALTH 4.341 JUL 01 28	LAO FENG XIANG CO LTD A COMMON STOCK CNY1.0	TELECOM ITALIA CAP 6.375 NOV 15 33 RGD
CHS/COMMUNITY HEALTH 6.625 FEB 15 25 144A	LARGAN PRECISION C TWD10	TELECOM ITALIA CAP 7.200 JUL 18 36
CHUBB INA HLDGS INC 3.350 MAY 15 24	LARGAN PRECISION CO LTD COMMON STOCK TWD10.	TELECOM ITALIA NPV
CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK	LARSEN & TOUBRO INR2	TELECOM ITALIA SPA 5.875 MAY 19 23
CIE AUTOMOTIVE SA COMMON STOCK EUR.25	LCH-LTD EUR006M DEC 16 25	TELEFONICA DEUTSCH NPV
CIE DE ST-GOBAIN EUR4	LCH-LTD EUR006M DEC 18 24	TELEFONICA EMISONES 4.103 MAR 08 27
CIFI HOLDINGS GROUP COMPANY GUAR REGS 01/22 5.5	LCH-LTD EUR006M DEC 18 40	TELEFONICA EMISONES 4.895 MAR 06 48
CIMB BANK BHD SR UNSECURED REGS 03/22 3.263	LCH-LTD EUR006M DEC 19 50	TELEFONICA(EUROPE) FLTG 2.625 PERP REG
CINTAS CORP COMMON STOCK	LCH-LTD EUR006M JUN 19 40	TELENET GROUP HOLDING NV COMMON STOCK
CISCO SYSTEMS INC COMMON STOCK USD.001	LCH-LTD EUR006M SEP 18 24	TELENET GRP HLDG NPV
CIT - CITI US DV FXD 2.801 MAY 15 26	LCH-LTD EUR006M SEP 19 40	TELUS CORPORATION 2.800 FEB 16 27
CIT - CITI US DV FXD 3.043 AUG 15 26	LCH-LTD EUR006M SEP 19 50	TENCENT HLDGS LIMI HKD0.00002
CIT - CITI US DV VOL EUR/USD FX VOL	LCH-LTD FXD -.031 DEC 19 50	TENCENT HOLDINGS LTD COMMON STOCK HKD.00002
CIT - CITI US DV VOL USD/JPY INDEX	LCH-LTD FXD .047 DEC 19 50	TENCENT MUSIC ENTERTAINM ADR ADR USD.000083
CITIBANK NA C/D 0.000 JAN 11 21	LCH-LTD FXD -.165 DEC 18 24	TENCENT MUSIC ENTMT 1.375 SEP 03 25
CITIGROUP INC COMMON	LCH-LTD FXD -.174 DEC 20 24	TENGIZCHEVROIL FIN CO IN SR SECURED REGS 08/26 4
CITIGROUP INC COMMON STOCK USD.01	LCH-LTD FXD -.181 DEC 18 24	TENNECO INC 5.000 JUL 15 26
CITIGROUP INC FLTG 4.044 JUN 01 24	LCH-LTD FXD -.190 JUN 17 25	TERADYNE INC COMMON STOCK USD.125
CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	LCH-LTD FXD .208 SEP 19 40	TEREOS FINANCE GROUP 7.500 OCT 30 25 REGS
CITRIX SYSTEMS INC COMMON STOCK USD.001	LCH-LTD FXD .211 SEP 19 40	TEREOS FINANCE GRP 4.125 JUN 16 23
CJ CHEILJEDANG CORP COMMON STOCK KRW5000.0	LCH-LTD FXD -.219 DEC 18 24	TERMOCANDELARIA POWER COMPANY GUAR REGS 01/29 7.875
CK ASSET HOLDINGS HKD1	LCH-LTD FXD .231 SEP 19 40	TERUMO CORP COMMON STOCK
CK HUTCHISON HLDGS HKD1.0	LCH-LTD FXD -.238 MAR 18 25	TESCO ORD 5P
CLARIOS GLOBAL LP 6.750 MAY 15 25 144A	LCH-LTD FXD .248 SEP 19 40	TESCO PROPERTY FIN 3 5.744 APR 13 40
CLEARWAY ENERGY INC C COMMON STOCK	LCH-LTD FXD .254 SEP 19 40	TESLA INC COMMON STOCK USD.001
CLEARWAY ENERGY OPER 4.750 MAR 15 28 144	LCH-LTD FXD .259 DEC 18 40	TEXAS INSTRUMENTS COMMON
CLEAVER BROOKS INC 7.875 MAR 01 23 144	LCH-LTD FXD .277 SEP 19 40	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0
CLEVELAND-CLIFFS 9.875 OCT 17 25 144A	LCH-LTD FXD .278 DEC 18 40	THAMES WATER UTIL 2.375 MAY 03 23
CLEVELAND-CLIFFS INC 6.250 OCT 01 40	LCH-LTD FXD .280 SEP 19 40	THE VERY GRP FDNG 7.750 NOV 15 22
CLOROX CO DEL 3.500 DEC 15 24	LCH-LTD FXD .287 DEC 18 40	THERMO FISHER SCI COMMON
CLOROX COMPANY COMMON STOCK USD1.0	LCH-LTD FXD .287 SEP 19 40	THERMO FISHER SCIENT 4.133 MAR 25 25
CLOSE BROTHERS GROUP PLC COMMON STOCK GBP.25	LCH-LTD FXD .290 SEP 19 40	THULE GROUP AB NPV
CLP POWER HK FINANCING COMPANY GUAR REGS 06/30 2.125	LCH-LTD FXD .296 SEP 19 40	THULE GROUP AB/THE COMMON STOCK SEK.01

CMB INTERNATIONAL LEASIN SR UNSECURED REGS 07/24 3	LCH-LTD FXD -.299 MAR 18 25	THYSSENKRUPP AG COMMON STOCK
CMB INTERNATIONAL LEASIN SR UNSECURED REGS 08/30 2.75	LCH-LTD FXD .299 SEP 19 40	TIME WARNER CABLE IN 5.875 NOV 15 40
CME GROUP INC CLASS A	LCH-LTD FXD .314 SEP 19 40	TIME WARNER CABLE IN 7.300 JUL 01 38
CMT MTN PTE LTD COMPANY GUAR REGS 04/29 3.609	LCH-LTD FXD .316 JUN 19 40	TIMES CHINA HLDG LTD SR SECURED REGS 07/23 6.75
CN HUANENG GP HK TREASUR COMPANY GUAR REGS 12/99 VAR	LCH-LTD FXD .333 SEP 19 40	TIS INC COMMON STOCK
CNOOC FINANCE 2013 LTD COMPANY GUAR 09/29 2.875	LCH-LTD FXD -.340 SEP 16 25	TITAN INTL INC ILL 6.500 NOV 30 23
CNOOC LTD COMMON STOCK	LCH-LTD FXD .341 SEP 19 40	TJX COMPANIES INC COMMON
CNOOC LTD HKD0.02	LCH-LTD FXD .350 SEP 19 40	TJX COMPANIES INC COMMON STOCK USD1.0
CNP ASSURANCES FLTG 2.500 JUN 30 51	LCH-LTD FXD .362 JUN 19 40	TKH GROUP NV DUTCH CERT DUTCH CERT EUR.25
CNX RES CORP 6.000 JAN 15 29 144	LCH-LTD FXD -.397 SEP 16 25	T-MOBILE US INC 7.875 SEP 15 23
CNX RES CORP 7.250 MAR 14 27 144	LCH-LTD FXD -.448 MAR 17 26	TOKYO CENTURY CORP COMMON STOCK
COATS GROUP PLC COMMON STOCK GBP.05	LCH-LTD FXD -.457 DEC 16 25	TOKYU CORP COMMON STOCK
COCA-COLA CO COMMON	LCH-LTD FXD -.476 DEC 16 25	TOMRA SYSTEMS ASA COMMON STOCK NOK1.
CODERE FINANCE 10.750 SEP 30 23 144	LCH-LTD FXD .504 DEC 19 50	TOP GLOVE CORP BHD COMMON STOCK MYR.5
CODERE FINANCE 2 10.750 NOV 01 23 REG	LCH-LTD FXD .508 DEC 19 50	TOPDANMARK A/S COMMON STOCK DKK1.0
CODERE FINANCE 2 11.625 NOV 01 23 144	LCH-LTD FXD .519 DEC 19 50	TOREX GOLD RESOURCES INC COMMON STOCK
CODERE FINANCE 2 12.750 SEP 30 23 REG	LCH-LTD FXD .520 DEC 19 50	TORONTO DOMINION BAN 0.750 SEP 11 25 C
COGNEX CORP COMMON STOCK USD.002	LCH-LTD FXD .536 DEC 19 50	TOTAL SE EUR2.5
COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	LCH-LTD FXD .538 DEC 19 50	TOTAL SE FLTG 3.875 PERP
COLGATE PALMOLIVE CO COMMON	LCH-LTD FXD .540 DEC 19 50	TOYOTA MOTOR CORP COMMON STOCK
COLLATERALIZED C/P JAN 29 21	LCH-LTD FXD .545 DEC 19 50	TP ICAP PLC COMMON STOCK GBP.25
COLLATERALIZED C/P JUN 08 21	LCH-LTD FXD .549 DEC 19 50	TRADE DESK INC/THE CLASS A COMMON STOCK
COLOMBIA TELECOMUNICACIO SR UNSECURED REGS 07/30 4.95	LCH-LTD FXD .561 SEP 20 50	TRAFIGURA GROUP PT FLTG 7.500 PERP REG
COLONY CAPITAL INC 5.000 APR 15 23 C	LCH-LTD FXD .578 SEP 20 50	TRAINLINE PLC COMMON STOCK GBP.01
COLRUYT SA NPV(EU)	LCH-LTD FXD .579 SEP 20 50	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0
COMCAST CORP CLASS A COMMON STOCK USD.01	LCH-LTD FXD .580 SEP 20 50	TRANSDIGM GROUP INC COMMON STOCK USD.01
COMCAST CORP NEW 3.375 FEB 15 25	LCH-LTD FXD .581 SEP 20 50	TRANSPORTADORA DE GA 6.750 MAY 02 25 REG
COMERICA INC COMMON STOCK USD5.0	LCH-LTD FXD .583 SEP 20 50	TRAVIS PERKINS 3.750 FEB 17 26 REGS
COMETA ENERGIA SA SR SECURED REGS 04/35 6.375	LCH-LTD FXD .585 DEC 19 50	TRAVIS PERKINS 4.500 SEP 07 23
COMFORTDELGRO CORP SGD0.25	LCH-LTD FXD .592 DEC 19 50	TRAVIS PERKINS ORD 10P
COMMERZBANK AG FLTG 4.000 DEC 05 30	LCH-LTD FXD .599 DEC 19 50	TRAVIS PERKINS PLC COMMON STOCK GBP.1
COMMERZBANK AG FLTG 6.125 PERP REGS	LCH-LTD FXD .605 SEP 20 50	TREASURY BILL 06/21 0.00000
COMMONSPIRIT HEALTH 1.547 OCT 01 25	LCH-LTD FXD .606 SEP 20 50	TREND MICRO INC COMMON STOCK
COMMONSPIRIT HEALTH 3.817 OCT 01 49	LCH-LTD FXD .628 SEP 20 50	TRIMBLE INC COMMON STOCK
COMMUNITY HEALTH SYS 8.000 DEC 15 27 144	LCH-LTD FXD .635 DEC 19 50	TRITAX BIG BOX REIT PLC REIT GBP.01
COMMUNITY HEALTH SYS 8.000 MAR 15 26 144	LCH-LTD JY0006M DEC 19 50	TRIUMPH GROUP INC 8.875 JUN 01 24 144A
COMPASS GROUP ORD 11.05P	LEGAL & GENERAL GP 5.375 OCT 27 45 SU	TRIUMPH GROUP INC NE 7.750 AUG 15 25
COMPUGROUP MEDICAL SE + CO K COMMON STOCK	LEGAL & GENERAL GP FLTG 3.750 NOV 26 49	TRUIST FINANCIAL CORP COMMON STOCK USD5.0
COMPUTACENTER ORD 7.5555P	LEGAL & GENERAL GP ORD 2.5P	TRUIST FINL CORP 2.500 AUG 01 24
COMPUTACENTER PLC COMMON STOCK GBP.075555	LENNAR CORP A COMMON STOCK USD.1	TUI AG DI COMMON STOCK

COMSTOCK RES INC 9.750 AUG 15 26	LEROY SEAFOOD GROUP ASA COMMON STOCK NOK1.0	TULLOW OIL PLC COMPANY GUAR REGS 03/25 7
CONCORDIA FINANCIAL GROUP LT COMMON STOCK	LEVEL 3 FINANCING IN 3.625 JAN 15 29 144A	TURKCELL ILETISIM HIZMET SR UNSECURED REGS 04/28 5.8
CONOCOPHILLIPS COMMON STOCK USD.01	LEVEL 3 FING INC 5.250 MAR 15 26	TV AZTECA S A DE C V 8.250 AUG 09 24 REG
CONTINENTAL AG 2.500 AUG 27 26	LG CHEM LTD COMMON STOCK KRW5000.	TWILIO INC A COMMON STOCK USD.001
CONTINENTAL RESOURCE 5.750 JAN 15 31 144A	LG CORP COMMON STOCK KRW5000.	TWILIO INC COMMON CLASS A
CONTRA FUTURE FUTURE JAN 28 21	LG CORP KRW5000	TWIST BIOSCIENCE C COM USD0.00001
CONTRA FUTURE FUTURE MAR 08 21	LG DISPLAY CO LTD COMMON STOCK KRW5000.	TWITTER INC COMMON STOCK USD.000005
CONTRA FUTURE FUTURE MAR 11 21	LG ELECTRONICS INC COMMON STOCK KRW5000.	TYCO ELECTRONICS GRO 3.125 AUG 15 27
CONTRA FUTURE FUTURE MAR 18 21	LG HOUSEHOLD + HEALTH CARE COMMON STOCK KRW5000.0	TYLER TECHNOLOGIES INC COMMON STOCK USD.01
CONTRA FUTURE FUTURE MAR 19 21	LG HOUSEHOLD + HEALTH PREF PREFERENCE	U S BK NATL ASSN 2.050 JAN 21 25
CONTRA FUTURE FUTURE MAR 22 21	LG INNOTEK CO LTD COMMON STOCK KRW5000.0	UBER TECHNOLOGIES COM USD0.00001
CONTRA FUTURE FUTURE MAR 29 21	LG UPLUS CORP COMMON STOCK KRW5000.0	UBER TECHNOLOGIES INC COMMON STOCK USD.00001
CONTRA FUTURE EURO-BOBL FUTURE MAR	LIAONING WELLHOPE AGRI TEC A COMMON STOCK CNY1.0	UBS - FTSE 100 INDEX C 6525 MAR 21
CONTRA FUTURE EURO-BUND FUTURE MAR	LIFCO AB B SHS COMMON STOCK	UBS - FTSE 100 INDEX C 6750 MAR 21
CONTRA FUTURE EURO-BUXL 30Y BND MAR	LINDE PLC COMMON STOCK EUR.001	UBS - FTSE 100 INDEX P 5875 FEB 21
CONTRA FUTURE LONG GILT FUTURE MAR	LITHIA MTRS INC 4.625 DEC 15 27 144	UBS - FTSE XINHUA CH P 16290 DEC 21
CONTRA FUTURE US 10YR NOTE (CBT)MAR	LITHIA MTRS INC 5.250 AUG 01 25 144	UBS - FTSE XINHUA CH P 16529 DEC 21
CONTRA FUTURE US 10YR ULTRA FUT MAR	LKQ EUROPEAN HOLDI 4.125 APR 01 28 REGS	UBS - UBSS US DV C USD/ZAR 21.5
CONTRA FUTURE US 2YR NOTE (CBT) MAR	LLOYDS BANK PLC C/D FEB 08 21	UBS - UBSS US DV TRS PAY SXNGR
CONTRA FUTURE US 5YR NOTE (CBT) MAR	LLOYDS BANKING GP FLTG 7.625 PERP	UBS - UBSS US DV TRS REC CSIH0310
CONTRA FUTURE US LONG BOND(CBT) MAR	LLOYDS BANKING GROUP FLTG 7.500 PERP C	UBS - UBSS US DV TRS REC MCXT
CONTRA FUTURE US ULTRA BOND CBT MAR	LLOYDS BANKING GROUP FLTG 2.707 DEC 03 35	UBS - UBSS US DV VAR 20/12/30 22.61%
CONVATEC GROUP PLC COMMON STOCK GBP.1	LLOYDS TSB GROUP PLC 3.750 JAN 11 27	UBS - UBSS US DV VAR 20/12/30 23.41%
CONVATEC GROUP PLC ORD 10P WI	LLOYDS TSB GROUP PLC 4.582 DEC 10 25	UBS - UBSS US DV VAR 20/12/30 29.05%
COOPERATIEVE RABOBAN 5.250 MAY 24 41	LLOYDS TSB GROUP PLC 4.650 MAR 24 26	UBS - UBSS US DV VAR 20/12/30 31.05%
CO-OPERATIVE BANK FLTG 9.500 APR 25 29	LOCALIZA RENT A CAR COMMON STOCK	UBS - UBSS US DV VAR 20/12/30 37.5%
CO-OPERATIVE BK HLDS NPV	LOEWS CORP 3.750 APR 01 26	UBS - UBSS US DV VAR 20/12/30 39.0%
COPA HOLDINGS SA CLASS A COMMON STOCK	LOGITECH INTL CHF0.25	UBS - UBSS US DV VAR 21/12/10 21.28%
COPART INC COMMON	LONDONMETRIC PROPERTY PLC REIT GBP.1	UBS - UBSS US DV VAR 21/12/10 21.75%
COPART INC COMMON STOCK	LONG GILT FUTURE MAR LONG GILT FUTURE MAR	UBS - UBSS US DV VAR 21/12/10 22.05%
CORBION NV COMMON STOCK EUR.25	LONG GILT FUTURE MAR 29 21	UBS - UBSS US DV VAR HANG SENG CHINA
CORE & MAIN HOLDING 8.625 SEP 15 24 144A	LONGFOR GROUP HOLDINGS LTD COMMON STOCK HKD.1	UBS - UBSS US DV VAR HANG SENG INDEX
CORNING INC 5.850 NOV 15 68	LONGFOR HOLDINGS LTD SR UNSECURED REGS 01/32 3.85	UBS - UBSS US DV VAR NIKKEI 225
CORNING INC COMMON STOCK USD.5	LONGI GREEN ENERGY TECHNOL A COMMON STOCK CNY1.0	UBS - UBSS US DV VOL USD/JPY INDEX
CORTEVA INC COMMON STOCK USD.01	LONZA GROUP AG CHF1(REGD)	UBS AG (LONDON C/P AUG 18 21
COSCO SHIPPING POR HKD0.10	LOOMIS AB COMMON STOCK SEK5.0	UDG HEALTHCARE PLC COMMON STOCK EUR.05
COSTAR GROUP INC COMMON STOCK USD.01	L'OREAL EUR0.2	UK TREASURY 0.125 MAR 22 26 I/L
COSTCO WHOLESALE COR 2.750 MAY 18 24	LOTTE CHEMICAL CORP COMMON STOCK KRW5000.0	UKRAINE GOVERNMENT SR UNSECURED REGS 03/33 7.253
COTY INC 4.000 APR 15 23 REGS	LOWE S COS INC COMMON STOCK USD.5	UKRAINE GOVERNMENT SR UNSECURED REGS 09/24 7.75
COUNTRY GARDEN HLDGS SR SECURED REGS 04/26 7.25	LOWES COS INC 3.125 SEP 15 24	ULKER BISKUVI SANAYI AS SR UNSECURED REGS 10/25 6.95

COUNTRY GARDEN SERVICES HOLD COMMON STOCK USD.0001	LOWES COS INC 4.000 APR 15 25	ULSTER BK IRL LTD 11.375 PERPETUAL
COUNTRYSIDE PROPERTIES PLC COMMON STOCK GBP.01	LPL HLDGS INC 5.750 SEP 15 25 144	ULTRA ELECTRONIC ORD 5P
COUPA SOFTWARE INC COMMON STOCK USD.0001	LUKOIL PJSC SPON ADR ADR RUB.025	UNICREDIT SPA FLTG 2.731 JAN 15 32
COVESTRO AG NPV	LUKOIL SECURITIES BV COMPANY GUAR REGS 05/30 3.875	UNICREDIT SPA FLTG 3.875 PERPETUAL
COWAY CO LTD COMMON STOCK KRW500.0	LULULEMON ATHLETICA INC COMMON STOCK USD.005	UNICREDIT SPA FLTG 6.625 PERP REG
CPUK FINANCE LTD 6.500 AUG 28 26 REGS	LUMEN TECHNOLOGIES I 7.995 JUN 01 36	UNICREDIT SPA NPV
CRANSWICK ORD 10P	LUNDIN ENERGY AB NPV	UNILEVER PLC GBP 0.031111
CRANSWICK PLC COMMON STOCK GBP.1	LUXSHARE PRECISION INDUSTR A COMMON STOCK CNY1.0	UNION PACIFIC CORP COMMON STOCK USD2.5
CREDIT AGRICOLE SA 8.125 PERP REG SU	M + T BANK CORP COMMON STOCK USD.5	UNIPOL GRUPPO SPA COMMON STOCK
CREDIT AGRICOLE SA FLTG 7.875 PERP REG	M&G FINANCE LUXEMB FLTG PERPETUAL	UNITE GROUP PLC/THE REIT GBP.25
CREDIT SUISSE A C/D 0.000 FEB 12 21	MACYS INC 8.375 JUN 15 25 144	UNITED AIR 20-1 A 5.875 APR 15 29
CREDIT SUISSE AG 7.500 PERP REG SU	MAGAZINE LUIZA SA COMMON STOCK	UNITED AIR 2014 2 A 3.750 SEP 03 26
CREDIT SUISSE GP FUN 3.750 MAR 26 25	MAGNA INTL INC 3.625 JUN 15 24	UNITED AIR 2016-2 AA 2.875 OCT 07 28
CREDIT SUISSE GROUP FLTG 7.500 PERP REG	MAHINDRA &MAHINDRA INR5	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05
CREDIT SUISSE GROUP FLTG 4.500 PERP 144A	MAN GROUP PLC/JERSEY COMMON STOCK USD.03428571	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75
CREDIT SUISSE GROUP FLTG APR 02 26 REGS	MANULIFE FINANCIAL C 2.484 MAY 19 27	UNITED MEXICAN STATES SR UNSECURED 04/30 3.25
CREDIT SUISSE INTERN FLTG 5.250 PERP 144	MAPFRE SA COMMON STOCK EUR.1	UNITED MEXICAN STATES SR UNSECURED 04/51 5
CREDITO EMILIANO FLTG 1.500 OCT 25 25	MARATHON PETROLEUM CORP COMMON STOCK USD.01	UNITED OVERSEAS BANK LTD JR SUBORDINA REGS 12/99 VAR
CRH ORD EUR0.32 (LON)	MARFRIG HOLDINGS EUR 7.000 MAR 15 24 REG	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01
CRODA INTL ORD 10.609756P	MARKEL CORP COMMON	UNITED PARCEL SVCS I 2.800 NOV 15 24
CROWDSTRIKE HOLDIN COM USD0.0005 CL A	MARKS & SPENCER 7.125 DEC 01 37 REG	UNITED STATES TREAS 0.125 JAN 15 23 I/L
CROWDSTRIKE HOLDINGS INC A COMMON STOCK	MARKS & SPENCER GP ORD 25P	UNITED STATES TREAS 0.750 JUL 15 28 I/L
CROWN CASTLE INTL CORP REIT USD.01	MARKS + SPENCER GROUP PLC COMMON STOCK GBP.25	UNITED STATES TREAS 1.125 FEB 28 27
CRYSTAL ALMOND SARL 4.250 OCT 15 24 REGS	MARKS AND SPENCER PL 7.125 DEC 01 37 144	UNITED STATES TREAS 1.500 FEB 15 30
CSC HLDGS LLC 4.625 DEC 01 30 144	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	UNITED UTILITIES G ORD 5P
CSC HLDGS LLC 6.500 FEB 01 29 144	MARSH & MCLENNAN COS 3.750 MAR 14 26	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01
CSN RESOURCES SA COMPANY GUAR REGS 04/26 7.625	MARSHALLS PLC COMMON STOCK GBP.25	UPC HLDG BV 5.500 JAN 15 28 144
CSX CORP COMMON STOCK USD1.0	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002	UPL LIMITED INR2
CTBC FINANCIAL HOLDING CO LT COMMON STOCK TWD10.	MASMOVIL IBERCOM SA COMMON STOCK EUR.02	UPMC HEALTH SYS 3.600 APR 03 25
CTS EVENTIM AG + CO KGAA COMMON STOCK	MASS INST TECH MTN B 4.678 JUL 01 14	UPM-KYMMENE OY NPV
CUMMINS INC COMMON STOCK USD2.5	MASTERCARD INC A COMMON STOCK USD.0001	US 10YR NOTE (CBT)MAR US 10YR NOTE (CBT)MAR
CUMULUS MEDIA NEW HL 6.750 JUL 01 26 144	MASTERCARD INC CLASS A	US 10YR ULTRA (CBT) FUTURE MAR 22 21
DAELIM INDUSTRIAL CO LTD COMMON STOCK KRW5000.	MATALAN FIN PLC 9.500 JAN 31 24 REG	US 10YR ULTRA FUT MAR US 10YR ULTRA FUT MAR
DAETWYLER HOLDING AG BR COMMON STOCK CHF.05	MATCH GROUP INC COMMON STOCK	US 2YR NOTE (CBT) MAR US 2YR NOTE (CBT) MAR
DAI ICHI LIFE HOLDINGS INC COMMON STOCK	MATCHPOINT FINA C/P APR 16 21	US 5YR NOTE (CBT) MAR US 5YR NOTE (CBT) MAR
DAI ICHI LIFE INSURANCE JR SUBORDINA REGS 12/49 VAR	MATCHPOINT FINAN C/P MAY 04 21	US BANCORP COMMON STOCK USD.01

DAIFUKU CO LTD COMMON STOCK	MATTEL INC 6.750 DEC 31 25 144	US LONG BOND(CBT) MAR US LONG BOND(CBT) MAR
DAIICHI SANKYO CO LTD COMMON STOCK	MAXEDA DIY HOLDING 5.875 OCT 01 26 REGS	US ULTRA BOND (CBT) FUTURE MAR 22 21
DAIKIN INDUSTRIES LTD COMMON STOCK	MAXEDA DIY HOLDING B 5.875 OCT 01 26 144A	US ULTRA BOND CBT MAR US ULTRA BOND CBT MAR
DANA INC 5.375 NOV 15 27	MCDONALD S CORP COMMON STOCK USD.01	US ULTRA BOND CBT MAR21 XCBT 20210322
DANA INC 5.500 DEC 15 24	MDGH GMTN BV COMPANY GUAR REGS 11/49 3.7	USA COMPRESSION PART 6.875 SEP 01 27
DANA INC 5.625 JUN 15 28	MEDCO OAK TREE PTE LTD SR SECURED REGS 05/26 7.375	UTD O/S BANK SGD1
DANSKE BANK A/S 6.125 PERPETUAL	MEDIATEK INC COMMON STOCK TWD10.	VALARIS PLC 7.750 FEB 01 26
DASSAULT SYSTEMES SE COMMON STOCK EUR.5	MEDIATEK INCORP TWD10	VALEO SA COMMON STOCK EUR1.0
DAVITA INC 3.750 FEB 15 31 144	MEDICLINIC INTERNATIONAL PLC COMMON STOCK GBP.1	VALMET CORP NPV
DAVITA INC 4.625 JUN 01 30 144A	MEGGITT ORD 5P	VALMET OYJ COMMON STOCK NPV
DAVITA INC COMMON STOCK USD.001	MEGGITT PLC COMMON STOCK GBP.05	VALMONT INDS INC 5.000 OCT 01 44
DB INSURANCE CO LTD COMMON STOCK KRW500.0	MEGLOBAL CANADA ULC COMPANY GUAR REGS 05/30 5.875	VANKE REAL ESTATE HK SR UNSECURED REGS 11/29 3.5
DBS GROUP HOLDINGS LTD JR SUBORDINA REGS 12/99 VAR	MEIKO ELECTRONICS CO LTD COMMON STOCK	VARTA AG COMMON STOCK NPV
DE LONGHI SPA COMMON STOCK EUR1.5	MEITUAN CLASS B COMMON STOCK USD.00001	VAT GROUP AG COMMON STOCK CHF.1
DE LONGHI SPA EUR1.50	MELEXIS NV COMMON STOCK	VECTURA GROUP ORD 0.0271P
DECHRA PHARMACEUTICALS PLC COMMON STOCK GBP.01	MELROSE INDUST PLC ORD 68.57P	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001
DEERE + CO COMMON STOCK USD1.0	MERCADOLIBRE INC COMMON STOCK USD.001	VENTAS RLTY LTD PART 3.500 FEB 01 25
DELL INTL LLC/EMC CO 6.100 JUL 15 27 144	MERCK KGAA ORD NPV	VEOLIA ENVIRONNEME FLTG 2.250 PERP REG
DELL INTL LLC/EMC CO 7.125 JUN 15 24 144	MERCY HEALTH 4.302 JUL 01 28	VERISIGN INC COMMON STOCK USD.001
DELL INTL LLC/EMC CO 8.100 JUL 15 36 144	MEREDITH CORP 6.875 FEB 01 26	VERISK ANALYTICS INC COMMON STOCK USD.001
DELL TECHNOLOGIES C COMMON STOCK	MERITAGE HOMES CORP 6.000 JUN 01 25	VERIZON COMMUNICATIO 1.875 SEP 19 30
DELTA AIR LINES INC 7.000 MAY 01 25 144A	MERLIN PROPERTIES SOCIMI SA REIT EUR1.0	VERIZON COMMUNICATIO 3.500 NOV 01 24
DELTA AIR LINES INC 7.375 JAN 15 26	METINVEST BV 7.650 OCT 01 27 REGS	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1
DELTA ELECTRONIC TWD10	METLIFE INC 5.875 FEB 06 41	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01
DERWENT LONDON PLC REIT GBP.05	METROPOLITAN BANK + TRUS SR UNSECURED REGS 01/26 2.125	VESTAS WIND SYSTEM DKK1
DEUTSCHE BANK A G FLTG 6.000 PERPETUAL	METSA BOARD OYJ COMMON STOCK EUR1.7	VESTAS WIND SYSTEMS A/S COMMON STOCK DKK1.
DEUTSCHE POST AG NPV (REGD)	METSO OUTOTEC OYJ COMMON STOCK	VESUVIUS PLC COMMON STOCK GBP.1
DEUTSCHE TELEKOM NPV(REGD)	MEX BONOS DESARR RT 8.500 MAY 31 29	VF CORP COMMON STOCK
DEXIA CREDIT C/P JAN 11 21	MEXICO(UTD MEX ST) 10.000 DEC 05 24	VIACOMCBS INC 7.875 JUL 30 30 RGD
DIAGEO ORD 28 101/108P	MEXICO(UTD MEX ST) 7.500 JUN 03 27	VICTREX PLC COMMON STOCK GBP.01
DIALOG SEMICONDUCTOR PLC COMMON STOCK GBP.001	MICHELIN(CGDE) EUR2(REGD)	VIRGIN MEDIA SEC F 4.500 AUG 15 30 144A
DIAMOND OFFSHORE DEF 4.875 NOV 01 43	MICRO FOCUS INTERNATIONAL COMMON STOCK GBP.1	VIRGIN MONEY UK FLTG 8.750 PERP REG
DIAMOND SPORTS GROUP 5.375 AUG 15 26 144	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001	VIRGIN MONEY UK PL FLTG 5.125 DEC 11 30
DIAMOND SPORTS GROUP 6.625 AUG 15 27 144	MICRON TECHNOLOGY INC COMMON STOCK USD.1	VIRGIN MONEY UK PLC COMMON STOCK GBP.1
DIASORIN SPA EUR1	MICROSOFT CORP 2.400 AUG 08 26	VISA INC CLASS A SHARES COMMON STOCK USD.0001
DIGITAL DUTCH FINC 1.500 MAR 15 30 REG	MICROSOFT CORP 4.500 OCT 01 40	VISCOFAN SA COMMON STOCK EUR.7
DIGITAL REALTY TRUST INC REIT USD.01	MICROSOFT CORP COMMON	VISCOFAN SA EUR0.70

DIGNITY HEALTH 5.267 NOV 01 64	MICROSOFT CORP COMMON STOCK USD.00000625	VISTRY GROUP PLC COMMON STOCK GBP.5
DINO POLSKA SA COMMON STOCK PLN.1	MILLER HOMES GROUP 5.500 OCT 15 24 REG	VIVAT N.V. FLTG 6.250 PERP REG
DIPLOMA PLC COMMON STOCK GBP.05	MILLICOM INTL CELLUL 5.125 JAN 15 28 REG	VMED O2 UK FING I 4.000 JAN 31 29 REG
DIRECT LINE INSURANCE GROUP COMMON STOCK GBP.1090909	MILLICOM INTL CELLUL 6.250 MAR 25 29 REG	VMWARE INC CLASS A COMMON STOCK USD.01
DISCO CORP COMMON STOCK	MILLICOM INTL CELLULAR 03/29 6.25	VODAFONE GROUP 3.375 AUG 08 49 REG
DISH DBS CORPORATION 5.875 NOV 15 24	MINEBEA MITSUMI INC COMMON STOCK	VODAFONE GROUP ORD USD0.2095238
DISH NETWORK CORP 3.375 AUG 15 26 C	MINEJESA CAPITAL BV SR SECURED REGS 08/37 5.625	VODAFONE GROUP PLC N FLTG 7.000 APR 04 79
DISNEY WALT CO 2.950 JUN 15 27	MINERA Y METALURGICA DEL COMPANY GUAR REGS 04/24 3.25	VODAFONE GRP PLC FLTG 3.100 JAN 03 79
DISNEY WALT CO 3.700 SEP 15 24	MINMETALS BOUNTEOUS FIN COMPANY GUAR REGS VAR	VOLKSWAGEN AG PFD NON VTG NPV
DIVI S LABORATORIES LTD COMMON STOCK INR2.	MIRAE ASSET DAEWOO CO LTD COMMON STOCK KRW5000.0	VOLKSWGN FIN SER 2.125 JUN 27 24 REGS
DIXONS CARPHONE PLC COMMON STOCK GBP.001	MIRAE ASSET DAEWOO CO SR UNSECURED REGS 07/25 2.625	VONTOBEL HOLDING AG REG COMMON STOCK CHF1.0
DKSH HOLDING AG COMMON STOCK CHF.1	MISUMI GROUP INC COMMON STOCK	VTR FIN BV 6.375 JUL 15 28 REGS
DKT FINANCE APS 9.375 JUN 17 23 144	MITSUBISHI ELECTRIC CORP COMMON STOCK	WACKER CHEMIE AG NPV(BR)
DNB NOR ASA FLTG PERPETUAL	MITSUBISHI UFJ FIN GRP SR UNSECURED 02/25 2.193	WALLENSTAM AB B SHS COMMON STOCK SEK.5
DNO ASA 8.375 MAY 29 24	MITSUBISHI UFJ FIN GRP SR UNSECURED 09/26 2.757	WALMART INC 2.850 JUL 08 24
DNO ASA 8.750 MAY 31 23 REGS	MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK	WALMART INC 5.000 OCT 25 40 RGD
DOCUSIGN INC COMMON STOCK USD.0001	MITSUI FUDOSAN CO LTD COMMON STOCK	WALNUT BIDCO PLC 9.125 AUG 01 24 REGS
DOLLAR GENERAL CORP COMMON STOCK USD.875	MITSUI SUMITOMO INSURANC JR SUBORDINA REGS 12/99 VAR	WALT DISNEY CO/THE COMMON STOCK USD.01
DOLLAR TREE INC COMMON STOCK USD.01	MIZUHO FINANCIAL GRO 3.170 SEP 11 27	WANHUA CHEMICAL GROUP CO A COMMON STOCK CNY1.0
DOLLARAMA COMMON	MIZUHO FINANCIAL GROUP SR UNSECURED 07/23 VAR	WAREHOUSES DE PAUW SCA REIT
DOMETIC GROUP AB COMMON STOCK	MIZUHO FINANCIAL GROUP SR UNSECURED 09/30 VAR	WASTE CONNECTIONS INC COMMON STOCK
DOMINICAN REPUBLIC SR UNSECURED REGS 01/60 5.875	ML - MERL US DV SWPT P 1.100 11 22	WASTE MANAGEMENT INC COMMON STOCK USD.01
DOMINO S PIZZA GROUP PLC COMMON STOCK GBP.005208	ML - MERL US DV SWPT P 1.135 11 22	WASTE PRO USA INC 5.500 FEB 15 26 144
DOMINO'S PIZZA GRP ORD 0.520833P	ML - MERL US DV SWPT P 1.145 11 22	WEIBO CORP 3.500 JUL 05 24
DONGFENG MOTOR GRO H CNY1	ML - MERL US DV SWPT P 1.160 11 22	WEIFU HIGH TECHNOLOGY GRP A COMMON STOCK CNY1.0
DOW INC COMMON STOCK USD.01	ML - MERL US DV SWPT P 1.185 11 22	WEIR GROUP PLC/THE COMMON STOCK GBP.125
DP WORLD PLC SR UNSECURED REGS 09/49 4.7	ML - MERL US DV SWPT P 1.534 11 30	WELLS FARGO & CO COMMON
DR HORTON INC COMMON STOCK USD.01	ML - MERL US DV SWPT P 1.605 11 30	WELLS FARGO + CO COMMON STOCK USD1.666
DRAX GROUP PLC COMMON STOCK GBP.1155172	ML - MERL US DV SWPT P 1.623 11 30	WELLS FARGO BANK NAT 5.850 FEB 01 37
DROPBOX INC CLASS A COMMON STOCK USD.00001	ML - MERL US DV SWPT P 1.630 11 30	WELLS FARGO BANK NAT 5.950 AUG 26 36
DUERR AG COMMON STOCK	ML - MERL US DV SWPT P 1.665 11 30	WELLS FARGO BANK NAT 6.600 JAN 15 38
DUN & BRADSTREET COR 10.250 FEB 15 27 144	ML - MERL US DV VAR 21/12/17 29.0%	WELLTOWER INC REIT USD1.0
DUN & BRADSTREET COR 6.875 AUG 15 26 144	ML - MERL US DV VAR 21/12/17 29.25%	WESTERN POWER EAST 3.625 NOV 06 23
DUNELM GROUP PLC COMMON STOCK GBP.01	ML - MERL US DV VAR 21/12/17 29.5%	WESTPAC BKG CORP 3.350 MAR 08 27
DUPONT DE NEMOURS 2.169 MAY 01 23	ML - MERL US DV VAR RUSSELL 2000 IND	WEYERHAEUSER CO REIT USD1.25
DUPONT DE NEMOURS INC COMMON STOCK USD.01	MOLINA HEALTHCARE INC COMMON STOCK USD.001	WH SMITH PLC COMMON STOCK GBP.22
E MART INC COMMON STOCK KRW5000.0	MONEYSUPERMARKET.COM COMMON STOCK GBP.0002	WHEATON PRECIOUS MTL COMMON

E.ON SE COMMON STOCK	MONG DUONG FIN HLDGS BV SR SECURED REGS 05/29 5.125	WHITBREAD ORD 76.797385P
EA PARTNERS II BV 6.750 JUN 01 21(DEF)	MONTEFIORE OBLIGATED 5.246 NOV 01 48	WHITING PETE CORP COMMON
EAGLE INT GLO/RUYI U 5.375 MAY 01 23 144A	MOODYS CORP 3.750 MAR 24 25	WIENERBERGER AG COMMON STOCK
EAGLE INTER GLOBAL H 7.500 MAY 01 25 144	MORGAN STANLEY 3.700 OCT 23 24	WIHLBORGS FASTIGHETER AB COMMON STOCK SEK2.5
EASYJET ORD 27.285714P	MORGAN STANLEY COMMON STOCK USD.01	WILLIAM CARTER CO 5.500 MAY 15 25 144
EASYJET PLC COMMON STOCK GBP.2728571	MORINAGA MILK INDUSTRY CO COMMON STOCK	WILLIAM CARTER CO 5.625 MAR 15 27 144
EATON CORP PLC COMMON STOCK USD.01	MORPHOSYS AG COMMON STOCK	WILLIAM HILL PLC COMMON STOCK GBP.1
EBAY INC COMMON STOCK USD.001	MORRISON(W)SUPMART ORD 10P	WILLIAMS COS INC COMMON STOCK USD1.0
EBAY INC. 1.900 MAR 11 25	MOTION FINCO S.A.R.L 7.000 MAY 15 25 REGS	WIZZ AIR HOLDINGS PLC COMMON STOCK GBP.0001
ECOLAB INC COMMON STOCK USD1.0	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	WOLTERS KLUWER EUR 0.12
ECOPETROL SA SR UNSECURED 05/45 5.875	MS - MORG US DV SWPT P .899 09 22	WOODSIDE PETROLEUM ORD
EDF 6.000 PERPETUAL	MS - MORG US DV SWPT P .912 09 22	WOORI FINANCIAL GROUP INC COMMON STOCK KRW5000.0
EDF EUR0.5	MS - MORG US DV SWPT P 1.352 09 30	WORKDAY INC CLASS A COMMON STOCK USD.001
EDISON INTL 2.950 MAR 15 23	MS - MORG US DV SWPT P 1.371 09 30	WORLEY LIMITED ORD
EDP ENERGIAS DE PORTUGAL SA COMMON STOCK EUR1.	MS - MORG US DV VOL 22/12/14 6.05%	WPX ENERGY INC 4.500 JAN 15 30
EDP ENERGIAS PORTU EUR1(REGD)	MS - MORG US DV VOL EUR/USD FX VOL	WPX ENERGY INC 5.250 OCT 15 27
EDP RENOVAVEIS SA COMMON STOCK EUR5.	MS - MORG US DV VOL USD/JPY INDEX	WPX ENERGY INC 5.750 JUN 01 26
EDP-ENERGIAS PORTU FLTG 1.700 JUL 20 80	MS+AD INSURANCE GROUP HOLDIN COMMON STOCK	WPX ENERGY INC 5.875 JUN 15 28
EDP-ENERGIAS PORTU FLTG 4.496 APR 30 79	MSCI AC ASIA EX JAP FUTURE MAR 19 21	WUXI BIOLOGICS CAYMA USD0.00001
EG GLOBAL FIN PLC 4.375 FEB 07 25	MSCI EAFE MAR21 IFUS 20210319	WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.00001
EG GLOBAL FIN PLC 6.750 FEB 07 25 144	MSCI WORLD INDEX FUTURE MAR 19 21	XIAOMI CORP CLASS B COMMON STOCK USD.0000025
EG GLOBAL FINANCE PL 6.250 OCT 30 25 144A	MTS SYSTEMS CORP 5.750 AUG 15 27 144	XILINX INC 2.950 JUN 01 24
EG GLOBAL FINANCE PL 6.250 OCT 30 25 REGS	MUELLER INDS INC 6.000 MAR 01 27	XILINX INC COMMON STOCK USD.01
EG GLOBAL FINANCE PL 8.500 OCT 30 25 144A	MUENCHENER RUECKVE NPV(REGD)	XINGSHENG BVI CO LTD COMPANY GUAR REGS 09/21 4.5
EL CORTE INGLES 3.625 MAR 15 24 REGS	MURATA MANUFACTURING CO LTD COMMON STOCK	XPO LOGISTICS INC 6.750 AUG 15 24 144
ELASTIC NV COMMON STOCK EUR.01	MYCRONIC AB COMMON STOCK	YAMAHA CORP COMMON STOCK
ELECT GLOBAL INV LTD COMPANY GUAR REGS 4.85	NAN FUNG TREASURY III COMPANY GUAR REGS 5	YANDEX N.V. CLASS A
ELECTROCOMPONENTS PLC COMMON STOCK GBP.1	NASPERS 'N' ZAR0.02	YARA INTERNATIONAL NOK1.70
ELECTRONIC ARTS INC COMMON STOCK USD.01	NATIONAL AUSTRALIA B 2.500 JUL 12 26	YASKAWA ELECTRIC CORP COMMON STOCK
ELEKTA AB B SHS COMMON STOCK SEK.5	NATIONAL EXPRESS GROUP PLC COMMON STOCK GBP.05	YINGDE GASES INVSTMT LTD COMPANY GUAR REGS 01/23 6.25
ELEMENTIA SA COMPANY GUAR REGS 01/25 5.5	NATIONAL FINL PARTNE 6.875 AUG 15 28 144	YTO EXPRESS GROUP CO LTD A COMMON STOCK CNY1.0
ELI LILLY & CO 3.375 MAR 15 29	NATIONAL GRID ORD 12.431289P	YUHAN CORP COMMON STOCK KRW1000.0
ELIS SA COMMON STOCK EUR1.0	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	YUM BRANDS INC COMMON STOCK
ELISA OYJ NPV	NATIONAL OILWELL VAR COMMON	YUM BRANDS INC 7.750 APR 01 25 144A
EMBRACER GROUP AB COMMON STOCK SEK.002777	NATIONWIDE B/S 10.250 PERPETUAL	YUM CHINA HOLDINGS INC COMMON STOCK USD.01
EMBRAER NETHERLANDS FINA COMPANY GUAR REGS 01/28 6.95	NATIONWIDE B/S 5.769 PERPETUAL	YUZHOU GROUP SR SECURED REGS 02/24 8.5
EMERSON ELEC CO 1.800 OCT 15 27	NATIONWIDE B/S 7.859 PERPETUAL	ZALANDO SE NPV

EMERSON ELECTRIC CO COMMON STOCK USD.5	NATIONWIDE B/S FLTG 5.750 PERP REG	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01
EMMI AG REG COMMON STOCK CHF10.0	NATIXIS SA C/P JAN 11 21	ZENDESK INC COMMON STOCK USD.01
EMPRESA NACIONAL DEL PET SR UNSECURED REGS 08/26 3.75	NATL EXPRESS GRP FLTG 4.250 PERP REG	ZHEJIANG DAHUA TECHNOLOGY A COMMON STOCK CNY1.0
EMS-CHEMIE HLDG AG CHF0.01(REGD)	NATL WESTMINSTER FLTG PERPETUAL	ZHENGZHOU YUTONG BUS CO A COMMON STOCK CNY1.0
ENABLE MIDSTREAM PAR 4.950 MAY 15 28	NATURA +CO HOLDING ADR ADR	ZHUZHOU CRRC TIMES ELECTRI H COMMON STOCK CNY1.0
ENABLE MIDSTREAM PAR 5.000 MAY 15 44	NATWEST GROUP PLC FLTG 4.519 JUN 25 24	ZIGGO BOND CO 3.375 FEB 28 30 REG
ENBRIDGE INC MTN CDS 2.500 JAN 15 25	NATWEST GROUP PLC FLTG 5.125 PERPETUAL	ZILLOW GROUP INC C COMMON STOCK
ENCAVIS AG COMMON STOCK	NATWEST GROUP PLC FLTG PERPETUAL	ZIONS BANCORP NA COMMON STOCK USD.001
ENCOMPASS HEALTH 4.750 FEB 01 30	NATWEST GROUP PLC ORD 100P	ZOOM VIDEO COMMUNICATIONS A COMMON STOCK USD.001
ENDESA SA EUR1.2	NATWEST MARKETS PL FLTG 7.375 PERP	ZSCALER INC COMMON STOCK USD.001
ENDO DAC/FIN LLC 6.000 JUN 30 28 144A	NAVER CORP COMMON STOCK KRW100.0	ZUR ROSE GROUP AG COMMON STOCK CHF5.75
ENDO DAC/FIN LLC 9.500 JUL 31 27 144A	NAVIENT CORP 5.625 AUG 01 33	ZURICH INSURANCE CHF0.10
ENEL AMERICAS SA COMMON STOCK	NAVIENT CORPORATION 5.000 MAR 15 27	

Growth Fixed Interest

Asset Name		
1011778 BC UNLIMITED LIABILITY CO	FORD MOTOR CREDIT CO LLC	OIS MSLNGB2X 03/01/2022 BRL P 1DBZDIO / R 5.32% 99D0I69Y3
AA BOND CO LTD	FORESTAR GROUP INC	OIS MSLNGB2X 17/03/2026 CLP P 1.88% / R 1DCLICP 99D0M2W70
ABERTIS TELECOM TERRESTRE SL	FORTRESS TRANSPORTATION AND INFRASTRUCTURE INVESTORS LLC	OIS MSLNGB2X 17/03/2031 CLP P 1DCLICP / R 2.814% 99D0M0YJ6
ACCOR SA	FOXTROT ESCROW ISSUER LLC	ON ASSIGNMENT INC
ACRISURE LLC	FREEDOM MORTGAGE CO	ON SEMICONDUCTOR CORP
ADAMS HOMES INC	FREEPORT-MCMORAN COPPER & GOLD INC	OPEN TEXT CORP
ADAPTHEALTH LLC	FRONERI INTERNATIONAL LIMITED	OPEN TEXT HOLDINGS INC
ADIENT GLOBAL HOLDINGS LTD	FRONTDOOR INC	OWENS-BROCKWAY GLASS CONTAINER INC
ADIENT US LLC	FRONTIER COMMUNICATIONS CORP	OZLM
ADLER REAL ESTATE AG	FTS INTERNATIONAL INC	P & L DEVELOPMENT LLC
ADO PROPERTIES SA	GALAPAGOS SA (LUXEMBOURG)	PACIFIC GAS AND ELECTRIC CO
ADRIA BIDCO BV	GAMMA BIDCO SPA	PANTHER BF AGGREGATOR 2 LP
ADT CORP	GANNETT CO INC	PAR PHARMACEUTICAL INC
AG ISSUER LLC	GAP INC	PARK INTERMEDIATE HOLDINGS LLC
AGUILA 3 SA	GARFUNKELUX HOLDCO 3 SA	PARKLAND INCOME FUND
AHERN RENTALS INC	GENESIS ENERGY LP	PARK-OHIO INDUSTRIES INC
AIR CANADA	GENWORTH FINANCIAL INC	PARSLEY ENERGY LLC
AIR FRANCE-KLM	GENWORTH MORTGAGE HOLDINGS INC	PBF HOLDINGS CO LLC
ALBERTSONS COMPANIES INC	GEORGIA WORLDWIDE PLC	PBF LOGISTICS LP
ALBERTSONS COMPANIES LLC	GERMANY EUREX 05-YR EURO BOBL MAR 21	PDV AMERICA INC
ALCOA INC	GERMANY EUREX 10-YR EURO BUND MAR 21	PEACH PROPERTY FINANCE GMBH
ALCOA NEDERLAND HOLDING BV	GERMANY EUREX 30-YR EURO BUXL MAR 21	PENN NATIONAL GAMING INC
ALGECO SCOTSMAN GLOBAL FINANCE PLC	GLOBAL AIRCRAFT LEASING CO LTD	PENNYMAC FINANCIAL SERVICES INC
ALLEGHENY TECHNOLOGIES INC	GLOBAL CASH ACCESS INC	PERU, REPUBLIC OF (GOVERNMENT)
ALLIED UNIVERSAL HOLDCO LLC	GLOBAL PARTNERS LP	PETROLEOS MEXICANOS
ALLY FINANCIAL INC	GLOBAL PRIVATE DEBT FUND - COLLATERAL ACCOUNT	PETSMART INC

ALME LOAN FUNDING	GOLDEN NUGGET INC	PG&E CORP
ALPHA 3 B.V.	GOODYEAR TIRE & RUBBER CO	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT)
ALTAE BANCO SA	GRAY TELEVISION INC	PICARD BONDCO SA
ALTICE FINANCING SA	GREYSTAR REAL ESTATE PARTNERS LLC	PICARD GROUPE SA
ALTICE FINCO SA	GREYWOLF CLO	PICASSO FINANCE SUB INC
ALTICE FRANCE SA	GRIFFON CORP	PILGRIMS PRIDE CORP
AMC ENTERTAINMENT HOLDINGS INC	GRINDING MEDIA INC	PINNACLE BIDCO PLC
AMC NETWORKS INC	GUITAR CENTER ESCROW ISSUER II INC	PLAINS ALL AMERICAN PIPELINE LP
AMERICAN AIRLINES INC	GULFPORT ENERGY CORPORATION	PLAYTIKA HOLDING CORP.
AMERICAN AXLE & MANUFACTURING INC	H&E EQUIPMENT SERVICES INC	PM GENERAL PURCHASER LLC
AMERICAN ENERGY OHIO HOLDINGS LLC	HANESBRANDS INC	POLAND, REPUBLIC OF (GOVERNMENT)
AMERICAN WOODMARK CORP	HARRAHS ENTERTAINMENT INC	POST HOLDINGS INC
AMERIGAS PARTNERS LP	HARVEST MIDSTREAM I LP	PPF ARENA 1 BV
AMIGO LUXEMBOURG SA	HAT HOLDINGS I LLC	PPL ENERGY SUPPLY LLC
AMR CORP	HCA INC	PRECISION DRILLING TRUST
AMSTED INDUSTRIES INC	HEALTHSOUTH CORP	PRESIDIO HOLDINGS INC
ANDREW CORP	HELIX HOLDCO SA BOND CUSIP	PRESTIGE BRANDS INC
ANTERO RESOURCES CORP	HEMA BONDCO I BV	PRIME HEALTHCARE SERVICES INC
ANTERO RESOURCES MIDSTREAM LLC	HEMA HOLDING BV	PRIME SECURITY SERVICES BORROWER LLC
APACHE CORP	HERBST GAMING LLC	PRO-GEST SPA
ARAMARK CORP	HERTZ CORP	PUT FXO BNPAGB22 01/25/2021 USD/CNH 6.563 EUROPEAN 99D0LQHS
ARCHES BUYER INC	HESS MIDSTREAM PARTNERS LP	PUT FXO CHASUS33 02/04/2021 USD/BRL 5.2975 EUROPEAN 99D0KXP9
ARCONIC CORP	HEXION SPECIALTY CHEMICALS INC	PUT FXO CITIUS33 01/18/2021 USD/RUB 74.6747 EUROPEAN 99D0LOHM
ARD FINANCE SA	HILCORP ENERGY I LP	PUT FXO CITIUS33 01/18/2021 USD/RUB 78.7121 EUROPEAN 99D0LOHE
ARDAGH PACKAGING FINANCE PLC	HILTON DOMESTIC OPERATING COMPANY INC	PUT FXO CITIUS33 02/08/2021 USD/MXN 19.8129 EUROPEAN 99D0LV5G
ARENA LUXEMBOURG FINANCE SARL	HILTON WORLDWIDE FINANCE LLC	PUT FXO GSILGB2X 02/10/2021 USD/RUB 70.53 EUROPEAN 99D0KYOF
ARES EUROPEAN CREDIT INVESTMENTS (IV) A, L.P.	HJ HEINZ CO	PUT FXO MSLNGB2X 01/07/2021 USD/BRL 4.635 EUROPEAN 99D0LCOC
ARGENTINA, REPUBLIC OF (GOVERNMENT)	HJ HEINZ FINANCE UK PLC	PUT FXO MSLNGB2X 02/19/2021 USD/TRY 7.4226 EUROPEAN 99D0M06Y
AROUNDTOWN SA	HOSPITALITY PROPERTIES TRUST	PUT FXO MSLNGB2X 02/25/2021 USD/CLP 735.7 EUROPEAN 99D0L706
ASCENT RESOURCES UTICA HOLDINGS, LLC	HP PELZER GROUP	QORVO INC
ASHTON WOODS USA LLC	HPS AUSTRALIAN LOAN PLATFORM UNIT TRUST	QUATRIM SAS
ASIAN DEVELOPMENT BANK	HUDBAY MINERALS INC	QUEBECOR MEDIA INC
ASR MEDIA AND SPONSORSHIP SPA	HUNGARY, REPUBLIC OF (GOVERNMENT)	QUICKEN LOANS LLC
ATLANTIA SPA	HUNT CO INC	RADIAN GROUP INC
AUDAX CREDIT FEEDER FUND	HURRICANE FINANCE PLC	RADIATE HOLDCO LLC
AUSTRIA MIKRO SYSTEME INTER	IAMGOLD CORP	RANGE RESOURCES CORP
AVIS BUDGET CAR RENTAL LLC	ICAHN ENTERPRISES LP	RAPID HOLDING GMBH
AVIS BUDGET FINANCE PLC	ICG SENIOR DEBT PARTNERS FUND	RAYOVAC CORPORATION
AVOLON HOLDINGS FUNDING LTD	IHEARTCOMMUNICATIONS INC	RCS & RDS SA
AXALTA COATING SYSTEMS, LLC	IHEARTCOMMUNICATIONS, INC. (FKA CLEAR CHANNEL COMMUNICATIONS, I	REGENT COMMUNICATIONS INC
BABCOCK & BROWN AIR LTD	IM GROUP SAS	REKEEP SPA

BALLY'S CORP	IMS HEALTH INC	ROCKFORD TOWER EUROPE CLO
BANCA MONTE DEI PASCHI DI SIENA SPA	INDIGO NATURAL RESOURCES LLC	ROCKIES EXPRESS PIPELINE LLC
BANFF MERGER SUB INC	INDONESIA, REPUBLIC OF (GOVERNMENT)	ROMANIA, REPUBLIC OF (GOVERNMENT)
BANK OF AMERICA CORP	INEOS FINANCE PLC	ROYAL BANK OF SCOTLAND GROUP PLC
BARCLAYS PLC	INERGY MIDSTREAM LP	ROYAL CARIBBEAN CRUISES LTD
BCPE ULYSSES MERGER SUB LLC	INNOPHOS HOLDINGS INC	RUSSIAN FEDERATION (GOVERNMENT)
BEAZER HOMES USA INC	INTELSAT JACKSON HOLDINGS LTD	SALLY HOLDINGS LLC
BERRY PLASTICS CORP	INTESA SANPAOLO SPA	SAZKA GROUP AS
BERRY PLASTICS ESCROW CORP	INTRADO CORPORATION	SBA COMMUNICATIONS REIT CORP
BIOVAIL CORP	INTRUM JUSTITIA AB	SCHAEFFLER AG
BLITZ F18 675 GMBH	IRON MOUNTAIN (UK) PLC	SCHAEFFLER VERWALTUNG ZWEI GMBH
BLITZ F18-674 GMBH	IRON MOUNTAIN INC	SCIENTIFIC GAMES INTERNATIONAL INC
BLUE RACER MIDSTREAM LLC	IRS BOFAUS3N 17/03/2031 THB P 6MTHBFX / R 1.216% 99D0M4XY6	SEAGATE HDD CAYMAN
BOMBARDIER INC	IRS CHASUS33 17/03/2026 CNY P 7DCNRR0 / R 2.883% 99D0M4WM3	SEAL (BC) TOPCO SARL
BOPARAN FINANCE PLC	IRS_FIXED 1 VS BRAZIL CETIP IB DEPOSIT RATE_01/02/2023	SEALED AIR CORP
BOXER PARENT CO INC	IRS_FIXED 1 VS BRAZIL CETIP IB DEPOSIT RATE_01/02/2025	SEAWORLD PARKS & ENTERTAINMENT
BOXER PARENT COMPANY INC.	IRS_FIXED 1 VS BRAZIL CETIP IB DEPOSIT RATE_01/04/2021	SELECTA GROUP BV
BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNMENT)	IRS_FIXED 1 VS BRAZIL CETIP IB DEPOSIT RATE_01/04/2027	SENIOR HOUSING PROPERTIES TRUST
BRIGHTSTAR ESCROW CORP	IRS_FIXED 1 VS CHINA FIXING REPO RATES 7 DAY_03/17/2026	SENSATA TECHNOLOGIES BV
BRINKER INTERNATIONAL INC	IRS_FIXED 1 VS CHINA FIXING REPO RATES 7 DAY_03/18/2025	SENSATA TECHNOLOGIES INC
BROOKFIELD RESIDENTIAL PROPERTIES INC	IRS_FIXED 1 VS CHINA FIXING REPO RATES 7 DAY_09/16/2025	SENSATA TECHNOLOGIES UK FINANCING CO PLC
BUILDERS FIRSTSOURCE INC	IRS_FIXED 1 VS CHINA FIXING REPO RATES 7 DAY_12/16/2025	SERBIA, REPUBLIC OF (GOVERNMENT)
BUILDING MATERIALS CORP OF AMERICA	IRS_FIXED 1 VS MEXICO INTERBANK TIIE 28 DAY_06/13/2025	SERVICE CORP INTERNATIONAL
BWAY HOLDING CO	IRS_FIXED 2.78 VS BRAZIL CETIP IB DEPOSIT RATE_01/03/2022	SEVEN GENERATIONS ENERGY LTD
C 4.7 PERP	J2 GLOBAL COMMUNICATIONS INC	SHEA HOMES LP
CAESARS GROWTH PROPERTIES HOLDINGS LLC	JACOBS ENTERTAINMENT INC	SHOP DIRECT FUNDING PLC
CAIXABANK SA	JAGGED PEAK ENERGY LLC	SILGAN HOLDINGS INC
CALL FXO CITIUS33 01/25/2021 USD/ZAR 16.866 EUROPEAN 99D0KT83	JAGUAR LAND ROVER LTD	SINCLAIR TELEVISION GROUP INC
CALL FXO CITIUS33 01/25/2021 USD/ZAR 18.391 EUROPEAN 99D0KT8B	JAMES HARDIE INTERNATIONAL FINANCE LTD	SIRIUS XM RADIO INC
CALL FXO CITIUS33 02/08/2021 USD/CNH 7.028 EUROPEAN 99D0KY0C	JBS INVESTMENTS II GMBH	SIZZLING PLATTER LLC
CALL FXO CITIUS33 02/08/2021 USD/CNH 7.274 EUROPEAN 99D0KY0S	JBS USA LUX SA	SKYMILES IP LTD
CALL FXO GSILGB2X 02/10/2021 USD/RUB 81.45 EUROPEAN 99D0KYNZ	JERROLD FINCO PLC	SOFTBANK CORP
CALL FXO MSLNGB2X 02/09/2021 USD/CNH 7.06 EUROPEAN 99D0KYS3	JPMORGAN CHASE & CO	SOLENIS HOLDINGS LLC
CALL FXO MSLNGB2X 02/09/2021 USD/CNH 7.3074 EUROPEAN 99D0KYRV	K2016470219 (SOUTH AFRICA) LTD	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)
CALLON PETROLEUM CO	KAISER ALUMINUM CORP	SPECIALTY BUILDING PRODUCTS HOLDINGS LLC
CALPINE CORP	KB HOME	SPEEDSTER BIDCO GMBH
CANYON CLO	KENNEDY WILSON INC	SPIRIT AEROSYSTEMS INC
CARNIVAL CORP	KFC HOLDING CO	SPIRIT IP CAYMAN LTD

CARNIVAL PLC	KKR 18 A	SPRINGLEAF FINANCE CORP
CASH	KLEOPATRA HOLDINGS 1 SCA	SPRINT CAPITAL CORP
CASINO GUICHARD PERRACHON SA	KME SE	SPRINT CORP
CASTLE US HOLDING CORP	KRATON POLYMERS LLC	SPRINT NEXTEL CORP
CATALENT PHARMA SOLUTIONS INC	KRONOS ACQUISITION HOLDINGS INC	SPX FLOW INC
CBS OUTDOOR AMERICAS CAPITAL LLC	LA FINANCIERE ATALIAN SA	SRM ESCROW ISSUER LLC
CCO HLDGS LLC/CAP CORP	LADDER CAPITAL FINANCE HOLDINGS LLLP	SS&C TECHNOLOGIES INC
CCO HOLDINGS LLC	LAKES ENTERTAINMENT INC	ST MARY LAND & EXPLORATION CO
CDW LLC	LAMAR MEDIA CORP	STAPLES INC
CEC ENTERTAINMENT INC	LAUREATE EDUCATION INC	STARFRUIT FINCO BV
CEDAR FAIR LP	LCH_IRS MSNYUS33 17/03/2023 CZK P 0.737% / R 6MPRBOR 99D0M9RL0	STL HOLDING COMPANY LLC
CEMEX SAB DE CV	LCH_IRS MSNYUS33 17/03/2023 CZK P 0.74% / R 6MPRBOR 99D0M8KL9	STOCK BUILDING SUPPLY INC
CENOVUS ENERGY INC	LCH_IRS MSNYUS33 17/03/2023 CZK P 0.747% / R 6MPRBOR 99D0M8L12	STONEGATE PUB COMPANY FINANCING 2019 PLC
CENTENE CORP	LCH_IRS MSNYUS33 17/03/2023 PLN P 6MWIBOR / R 0.298% 99D0M4K46	STRETFORD 79 PLC
CENTURION BIDCO SPA	LCH_IRS MSNYUS33 17/03/2026 CZK P 6MPRBOR / R 0.95% 99D0M0Q89	STUDIO CITY FINANCE LTD
CENTURY COMMUNITIES	LCH_IRS MSNYUS33 17/03/2026 CZK P 6MPRBOR / R 1.065% 99D0M4E19	SUBURBAN PROPANE PARTNERS LP
CENTURYTEL INC	LCH_IRS MSNYUS33 17/03/2026 CZK P 6MPRBOR / R 1.08% 99D0M7NQ7	SUMMER (BC) HOLDCO B SARL
CHEMOURS COMPANY LLC	LCH_IRS MSNYUS33 17/03/2026 PLN P 0.79% / R 6MWIBOR 99D0MA465	SUMMER BIDCO BV
CHENIERE ENERGY INC	LCH_IRS MSNYUS33 17/03/2026 ZAR P 5.215% / R 3MJIBAR 99D0M6U99	SUMMIT MATERIALS LLC
CHENIERE ENERGY PARTNERS LP	LCH_IRS MSNYUS33 17/03/2028 CZK P 6MPRBOR / R 1.185% 99D0M4ED3	SUPERIOR INDUSTRIES INTERNATIONAL INC
CHEPLAPHARM ARZNEIMITTEL GMBH	LCH_IRS MSNYUS33 17/03/2031 CZK P 1.183% / R 6MPRBOR 99D0M0QY2	SUPERIOR PLUS LP
CHESAPEAKE ENERGY CORPORATION	LCH_IRS MSNYUS33 17/03/2031 CZK P 1.19% / R 6MPRBOR 99D0M9RX4	SUSSER PETROLEUM PARTNERS LP
CHILE, REPUBLIC OF (GOVERNMENT)	LCH_IRS MSNYUS33 17/03/2031 CZK P 1.2% / R 6MPRBOR 99D0M8KU9	SYNLAB BONDCO PLC
CHINA DEVELOPMENT BANK CORP	LCH_IRS MSNYUS33 17/03/2031 CZK P 1.225% / R 6MPRBOR 99D0M8DS2	TAKKO LUXEMBOURG 2 SCA
CHINA, PEOPLES REPUBLIC OF (GOVERNMENT)	LCH_IRS MSNYUS33 17/03/2031 HUF P 1.69% / R 6MBUBOR 99D0M70S8	TALKTALK TELECOM GROUP PLC
CHS/COMMUNITY HEALTH SYSTEMS INC	LCH_IRS MSNYUS33 17/03/2031 PLN P 6MWIBOR / R 1.235% 99D0MA4V0	TALLGRASS ENERGY PARTNERS LP
CINEMARK USA INC	LENNAR CORP	TALOS PRODUCTION LLC
CITGO HOLDING, INC.	LEVEL 3 FINANCING INC	TAP-TRANSPORTES AEREOS PORTUGUES SA
CITGO PETROLEUM CORP	LEVIATHAN BOND LTD	TARGA RESOURCES PARTNERS LP
CITIGROUP INC	LHMC FINCO 2 SARL	TAYLOR MORRISON COMMUNITIES INC
CLAYAX ACQUISITION SAS	LHMC FINCO SARL	TECH DATA CORPORATION
CLEAR CHANNEL INTERNATIONAL BV	LIFE TIME FITNESS INC	TELE COLUMBUS AG
CLEAR CHANNEL OUTDOOR HOLDINGS INC	LIMITED BRANDS INC	TELECOM ITALIA CAPITAL SA
CLEAR CHANNEL WORLDWIDE HOLDINGS INC	LIONS GATE CAPITAL HOLDINGS LLC	TELECOM ITALIA FINANCE SA
CLIFFS NATURAL RESOURCES INC	LIVE NATION INC	TELECOM ITALIA SPA
CLOUD CRANE LLC	LOGAN MERGER SUB INC 5.5% 20270901	TELESAT CANADA
CMA CGM SA	LORCA TELECOM BONDCO SAU	TENET HEALTHCARE CORP
CME_IRS MSNYUS33 08/07/2030 MXN P 28DTIIE / R 5.69% 99D0KRF92	LOUVRE BIDCO SASU	TENNANT CO

CME_IRS MSNYUS33 09/12/2021 MXN P 4.31% / R 28DTIIE 99D0M99H9	LOXAM SAS	TENNECO INC
CME_IRS MSNYUS33 10/01/2025 MXN P 6.58% / R 28DTIIE 99D0IL243	LSF9 BALTA ISSUER SARL	TEREOS FINANCE GROUPE I SA
CME_IRS MSNYUS33 13/08/2030 MXN P 28DTIIE / R 5.815% 99D0L4NT9	M/I HOMES INC	TERRIER MEDIA BUYER INC
CME_IRS MSNYUS33 13/11/2030 MXN P 28DTIIE / R 5.56% 99D0M2IC5	MACEDONIA, REPUBLIC OF (GOVERNMENT)	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV
CME_IRS MSNYUS33 19/08/2025 MXN P 5.105% / R 28DTIIE 99D0L4O35	MALAYSIA (GOVERNMENT)	TEXAS PETROCHEMICALS INC
CME_IRS MSNYUS33 20/10/2022 MXN P 28DTIIE / R 4.43% 99D0LQ3K1	MALLINCKRODT INTERNATIONAL FINANCE S.A.	THAILAND, KINGDOM OF (GOVERNMENT)
CME_IRS MSNYUS33 22/02/2030 MXN P 28DTIIE / R 6.37% 99D0J5C20	MANGROVE LUXCO III SARL	THYSSENKRUPP AG
CME_IRS MSNYUS33 29/09/2022 MXN P 28DTIIE / R 4.49% 99D0LJDS9	MARRIOTT OWNERSHIP	TICP CLO
CME_IRS MSNYUS33 31/07/2026 MXN P 28DTIIE / R 7.01% 99D0H3TC7	MASARIA INVESTMENTS SA	TITAN GLOBAL FINANCE PLC
CNX RESOURCES CORPORATION	MASONITE INTERNATIONAL CORP	T-MOBILE USA INC
CODERE FINANCE 2 (LUXEMBOURG) SA	MATADOR RESOURCES CO	TOPBUILD CORP
COGENT COMMUNICATIONS GROUP INC	MATTAMY GROUP	TRANSDIGM INC
COLOMBIA, REPUBLIC OF (GOVERNMENT)	MATTEL INC	TRANSNET LTD
COMMSCOPE FINANCE LLC	MATTERHORN TELECOM SA	TRANSOCEAN GUARDIAN LTD
COMMSCOPE INC	MATTHEWS INTERNATIONAL CORP	TRANSOCEAN INC
COMPASS MINERALS INTERNATIONAL INC	MCAFEE, LLC	TRANSOCEAN PHOENIX 2 LTD
CONE MIDSTREAM PARTNERS LP	MCP SECURED PRIVATE DEBT FUND II	TRANSOCEAN PONTUS LTD
CONNECT FINCO SARL	MEG ENERGY CORP	TRANSOCEAN POSEIDON LTD
CONSOLIDATED COMMUNICATIONS INC	MERITAGE HOMES CORP	TRANSOCEAN SENTRY LTD
CONSOLIDATED ENERGY FINANCE SA	MERLIN ENTERTAINMENTS PLC	TRI POINTE GROUP INC
CONSTELLIUM HOLDCO BV	METRICS SENIOR SECURED PRIVATE DEBT FUND	TRINSEO MATERIALS OPERATING SCA
CONSUS REAL ESTATE AG	MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)	TRONOX FINANCE PLC
CONTINENTAL RESOURCES INC	MGIC INVESTMENT CORP	TRONOX INC
CONTOURGLOBAL POWER HOLDINGS SA	MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP	TURKEY, REPUBLIC OF (GOVERNMENT)
COOKE OMEGA INVESTMENTS INC	MGM MIRAGE	TWINKLE PIZZA PLC
CO-OPERATIVE GROUP HOLDINGS (2011) LTD	MIDOCEAN CREDIT CLO	UK 10-YR GILT MAR 21
CPUK FINANCE LTD	MILANO ACQUISITION CORP.	UNICREDIT SPA
CREDIT SUISSE GROUP AG	MISSOURI BIDCO LTD	UNICREDITO GESTIONE CREDITI SPA BANCA PER LA GESTIONE DEI CREDI
CREDITO REAL SA DE CV SOFOM ENR	MONITCHEM HOLDCO 2 SA	UNILABS DIAGNOSTICS AB
CROATIA, REPUBLIC OF (GOVERNMENT)	MONITCHEM HOLDCO 3 SA	UNIONE DI BANCHE ITALIANE SCPA
CROSSTEX ENERGY, L.P.	MOTION BONDCO DAC	UNITED RENTALS (NORTH AMERICA) INC
CROWNROCK LP	MOTION FINCO SARL	UNITED STATES TREASURY
CSC HOLDINGS INC	MPH ACQUISITION HOLDINGS LLC	UNIVISION COMMUNICATIONS INC
CZECH REPUBLIC (GOVERNMENT)	MPT OPERATING PARTNERSHIP LP	UPC HOLDING BV
DANA FINANCING LUXEMBOURG SARL	MTS SYSTEMS CORP	UPCB FINANCE IV LIMITED
DANA HOLDING CORP	MULHACEN PTE LTD	UPCB FINANCE VII LTD
DAVITA INC	MURPHY OIL CORP	US 05-YR TREASURY NOTE MAR 21
DCP MIDSTREAM OPERATING LP	NABORS INDUSTRIES INC	US 10-YR TREASURY NOTE MAR 21
DELL INC	NABORS INDUSTRIES LTD	US CONCRETE INC
DELL INTERNATIONAL LLC	NASSA TOPCO AS	US TREASURY BOND MAR 21
DELTA AIR LINES INC	NATIONAL CINEMEDIA LLC	US ULTRA TREASURY BOND MAR 21

DIAMOND (BC) B.V.	NATIONAL FINANCIAL PARTNERS CORP	USA COMPRESSION PARTNERS LP
DIAMOND BC BV	NATIONSTAR MORTGAGE HOLDINGS INC	VALEANT PHARMACEUTICALS INTERNATIONAL
DIAMOND SPORTS GROUP LLC	NAVIENT CORP	VALLOUREC SA
DIEBOLD NIXDORF DUTCH HOLDING BV	NAVISTAR INTERNATIONAL CORP	VALVOLINE INC
DIGICEL GROUP 05 LTD	NCI BUILDING SYSTEMS INC	VENATOR FINANCE S A RL
DIGICEL HOLDINGS (BERMUDA) LTD	NCL CORP LTD	VERITAS US INC
DIGICEL INTERNATIONAL FINANCE LTD	NCR CORP	VERSO CORP (FORMERLY VERSO P
DIGICEL LTD	NEMEAN BONDCO PLC	VERTICAL HOLDCO GMBH
DISH DBS CORP	NETFLIX INC	VERTICAL MIDCO GMBH
DOLYA HOLDCO 17 DAC	NEW ENTERPRISE STONE & LIME CO INC	VERTICAL US NEWCO INC
DOLYA HOLDCO 18 DAC	NEWELL RUBBERMAID INC	VICI PROPERTIES LP
DONNELLEY FINANCIAL SOLUTIONS INC	NEXSTAR BROADCASTING INC	VIDEOTRON LTEE
DOUBLE EAGLE III MIDCO 1 LLC	NEXSTAR ESCROW INC	VIKING CRUISES LTD
DTZ US BORROWER LLC	NEXTERA ENERGY OPERATING PARTNERS LP	VINE OIL & GAS LP
DUFRY ONE BV	NH HOTELES SA	VIRGIN MEDIA FINANCE PLC
DUN & BRADSTREET CORP	NIDDA BONDCO GMBH	VIRGIN MEDIA SECURED FINANCE PLC
DUN & BRADSTREET CORPORATION, THE	NIDDA HEALTHCARE HOLDING GMBH	VISTAR CORP
EAGLE INTERMEDIATE GLOBAL HOLDING BV	NIELSEN FINANCE LLC	VISTRA OPERATIONS COMPANY LLC
EDCON HOLDCO 1	NMI HOLDINGS INC	VMED O2 UK FINANCING I PLC
EDGEWELL PERSONAL CARE CO	NOVA CHEMICALS CORP	VOC ESCROW LTD
EG GLOBAL FINANCE PLC	NOVAFIVES SAS	VODAFONE GROUP PLC
EG GROUP LIMITED	NOVELIS CORP	VZ VENDOR FINANCING II BV
EGYPT, ARAB REPUBLIC OF (GOVERNMENT)	NRG ENERGY INC	WELF 2018-2A A1
EH HOLDING CORP	NRG YIELD OPERATING LLC	WEPA HYGIENEPRODUKTE GMBH
EIRCOM FINANCE LTD	NUMERICABLE GROUP SA	WERNER FINCO LP
EMBARQ CORP	NUSTAR LOGISTICS LP	WESCO DISTRIBUTION INC
EMPIRE COMMUNITIES	OCCIDENTAL PETROLEUM CORP	WEST CORP
ENCORE CAPITAL GROUP INC	OCI NV	WESTBOURNE INFRASTRUCTURE DEBT FUND
ENDEAVOR ENERGY RESOURCES LP	OI EUROPEAN GROUP BV	WESTERN GAS PARTNERS LP
ENDO LTD	OIS CHASUS33 02/01/2025 BRL P 1DBZDIO / R 5.89% 99D0M9PP3	WESTERN GLOBAL AIRLINES LLC
ENERGIZER GAMMA ACQUISITION BV	OIS CHASUS33 17/03/2023 INR P 3.95% / R 1DMIBOR 99D0M40I7	WHITE CAP BUYER LLC
ENERGIZER SPINCO INC	OIS GSILGB2X 02/01/2024 BRL P 1DBZDIO / R 5.485% 99D0LGF53	WIJAYA KARYA PT
ENLINK MIDSTREAM LLC	OIS GSILGB2X 02/01/2024 BRL P 1DBZDIO / R 5.588% 99D0LKDU1	WILLIAM CARTER CO
EPHIOS BONDCO PLC	OIS GSILGB2X 02/01/2025 BRL P 1DBZDIO / R 5.835% 99D0K5C10	WILLIAMS SCOTSMAN INTERNATIONAL INC
EQT CORP	OIS GSILGB2X 02/01/2025 BRL P 1DBZDIO / R 6.505% 99D0LSH48	WINDSTREAM ESCROW LLC
EQT MIDSTREAM PARTNERS LP	OIS GSILGB2X 02/01/2029 BRL P 1DBZDIO / R 6.45% 99D0KUL07	WMG ACQUISITION CORP
ESH HOSPITALITY INC	OIS GSILGB2X 02/01/2029 BRL P 1DBZDIO / R 7.86% 99D0M2N47	WOLVERINE WORLD WIDE INC
EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT	OIS GSILGB2X 03/01/2022 BRL P 1DBZDIO / R 5.292% 99D0I6A39	WPX ENERGY INC
EXTERRAN PARTNERS LP	OIS GSILGB2X 17/03/2023 CLP P 1DCLICP / R 0.915% 99D0M0XV0	WYNDHAM WORLDWIDE CORP
EXTRACTION OIL & GAS LLC	OIS GSILGB2X 17/03/2023 CLP P 1DCLICP / R 1.04% 99D0M0XN8	WYNN AMERICA LLC
FAURECIA SA	OIS GSILGB2X 17/03/2023 CLP P 1DCLICP / R 1.055% 99D0M0XU2	WYNN LAS VEGAS LLC

FELCOR LODGING LP	OIS GSILGB2X 17/03/2023 INR P 3.89% / R 1DMIBOR 99D0M40L0	WYNN MACAU LTD
FERRELLGAS LP	OIS GSILGB2X 17/03/2023 INR P 3.895% / R 1DMIBOR 99D0M40M8	XEROX HOLDINGS CORP
FIAT CHRYSLER AUTOMOBILES NV	OIS GSILGB2X 17/03/2026 CLP P 1.73% / R 1DCLICP 99D0M0Y56	XPLORNET COMMUNICATIONS INC.
FINANCIAL & RISK US HOLDINGS INC	OIS GSILGB2X 17/03/2026 CLP P 1.858% / R 1DCLICP 99D0M0XY4	XPO LOGISTICS INC
FINANCIERE MENDEL	OIS GSILGB2X 17/03/2026 CLP P 1.865% / R 1DCLICP 99D0M2V48	YUM! BRANDS INC
FIRST QUANTUM MINERALS LTD	OIS GSILGB2X 17/03/2026 CLP P 1.895% / R 1DCLICP 99D0M49W7	ZAYO GROUP HOLDINGS INC
FIRSTENERGY CORP	OIS GSILGB2X 17/03/2031 CLP P 1DCLICP / R 2.71% 99D0M0YE7	ZF EUROPE FINANCE BV
FIVE POINT OPERATING COMPANY LP	OIS GSILGB2X 17/03/2031 CLP P 1DCLICP / R 2.83% 99D0M2WB1	ZF FINANCE GMBH
FLASH DUTCH 2 BV	OIS GSILGB2X 17/03/2031 CLP P 1DCLICP / R 2.848% 99D0M0YB3	ZIGGO BOND CO BV
FOODCO BONDCO SL	OIS GSILGB2X 17/03/2031 COP P 4.36% / R 1DCOOVI 99D0M1EI8	ZIGGO BV
FORD MOTOR CO	OIS MSLNGB2X 02/01/2025 BRL P 1DBZDIO / R 8.4% 99D0JFNZ3	

Defensive Fixed Interest

Asset Name		
ALE FINANCE CO PTY LTD	INTEGRITY SERIES 2004-1 TRUST	QPH FINANCE CO PTY LTD
ALLIED CREDIT ABS TRUST 2020-1	INTERSTAR MILLENNIUM TRUST 2005-2L	REDZED STC TRUST SERIES 2020-1
AMP CAPITAL WHOLESALE OFFICE FUND	INTERSTAR MILLENNIUM TRUST 2006-4H MBS	RESIMAC BASTILLE TRUST SERIES 2018-1NC
AUCKLAND INTERNATIONAL AIRPORT LTD	LA TROBE FINANCIAL CAPITAL MARKETS TRUST 2017-1	RESIMAC MBS TRUST
AUSTRALIAN GAS NETWORKS LTD	LATITUDE AUSTRALIA PERSONAL LOANS SERIES 2020-1 TRUST	SAPPHIRE XX 2018-3 TRUST
BANK OF AMERICA CORP	LIBERTY SERIES 2017-2	SAPPHIRE XXI SERIES 2019-1 TRUST
BWP TRUST	LIBERTY SERIES 2018-1 AUTO	SAPPHIRE XXIII SERIES 2020-1 TRUST
CASH	LIBERTY SERIES 2020-1 AUTO	SAPPHIRE XXIV SERIES 2020-2 TRUST
CHALLENGER MILLENIUM SERIES 2007 - 2L TRUST	MACQUARIE TRUE INDEX SOVEREIGN BOND FUND	SCENTRE GROUP
CITIBANK HONG KONG	METROPOLITAN LIFE GLOBAL FUNDING I	SPARK NEW ZEALAND LTD
CITIBANK LTD MELBOURNE	MIRVAC GROUP FINANCE LTD	SUNCORP-METWAY LTD
COMMONWEALTH BANK OF AUSTRALIA	NATIONAL AUSTRALIA BANK LTD	TELSTRA CORP LTD
DEXUS	PEPPER RESIDENTIAL SECURITIES TRUST NO 16	THINK TANK SERIES 2019-1 TRUST
ETSA UTILITIES FINANCE PTY LTD	PEPPER RESIDENTIAL SECURITIES TRUST NO 17	THORN ABS NO.1
FIVE STAR 2017-1 TRUST	PEPPER RESIDENTIAL SECURITIES TRUST NO 20	UNITED ENERGY DISTRIBUTION PTY LTD
FIVE STAR TRUST UNDER ESTABLISHED UNDER THE PONDERAM ASTER TRUST PROGRAM	PEPPER RESIDENTIAL SECURITIES TRUST NO. 22	VICINITY CENTRES
FOX SYMES HOME LOANS 2019 1 PP	PEPPER RESIDENTIAL SECURITIES TRUST NO. 24	VICTORIA POWER NETWORKS FINANCE PTY LTD
FP TURBO SERIES 2019-1 TRUST	PEPPER SPARKZ TRUST NO.1	WESTPAC BANKING CORP
GPT GROUP/THE	PEPPER SPARKZ TRUST NO.2	WSO FINANCE PTY LTD
GPT WHOLESALE OFFICE FUND NO 1	PROGRESS TRUST	
ING GROEP NV	QANTAS AIRWAYS LTD	

Cash

Asset Name		
BANK OF NOVA SCOTIA SYDNEY BRANCH	HONGKONG AND SHANGHAI BANKING CORP	OVERSEA-CHINESE BANKING CORPORATIO
BNP PARIBAS (SYDNEY BRANCH)	KEB HANA BANK (SYDNEY BRANCH)	SUMITOMO MITSUI BANKING CORP SYDN
CANADIAN IMPERIAL BANK OF COMMERCE	MARCH 2021 90 DAY BANK BILL	SUNCORP METWAY LTD
CASH	MIZUHO BANK LTD (SYDNEY BRANCH)	UNITED OVERSEAS BANK LTD SYDNEY B
COOPERATIEVE RABOBANK UA SYDNEY B	MUFG BANK LTD (SYDNEY BRANCH)	
DBS BANK LTD (SYDNEY BRANCH)	OVERSEA CHINESE BANKING CORPORATIO	

Mercer Growth Fund

Australian Shares

Asset Name		
4D MEDICAL LTD	ECOFIBRE LIMITED	OPTHEA LIMITED
A2 MILK COMPANY	ELDERS LTD	ORA BANDA MINING LTD
ABACUS PROPERTY GROUP	ELECTRO OPTIC SYSTEMS HOLDINGS LTD	ORICA LTD
ACCENT GROUP LTD	ELMO SOFTWARE LIMITED	ORIGIN ENERGY LTD
ACROW FORMWORK & CONSTRUCTION SVCS LTD	EMECO HOLDINGS LTD	OROCOBRE LTD
ADAIRS LIMITED	EML PAYMENTS LTD	ORORA LTD
ADBRI LTD	EQT HOLDINGS LIMITED	OSTEOPORE LTD
ADORE BEAUTY GROUP LTD	ESTIA HEALTH LIMITED	OZ MINERALS LTD
AFTERPAY LTD	EURO MANGANESE INC	PACIFIC CURRENT GROUP LTD
AGL ENERGY LTD	EVENT HOSPITALITY AND ENTERTAINMENT	PACT GROUP HOLDINGS LTD
ALCIDION GROUP LIMITED	EVOLUTION MINING LTD	PARADIGM BIOPHARMACEUTICALS LTD
ALKANE RESOURCES LTD	FINEOS CORPORATION	PENDAL GROUP LTD
ALLIANCE AVIATION SERVICES LTD	FISHER & PAYKEL HEALTHCARE CORP LTD	PEOPLE INFRASTRUCTURE LTD
ALS LIMITED	FLEETWOOD LTD	PERENTI GLOBAL LTD
ALTIUM LTD	FLETCHER BUILDING LTD	PERPETUAL LTD
ALUMINA LTD	FLIGHT CENTRE TRAVEL GROUP LTD	PERSEUS MINING LTD
AMA GROUP LTD	FORTESCUE METALS GROUP LTD	PHOSLOCK ENVIRONMENTAL TECHNOLOGIES
AMCOR PLC	FREEDOM FOODS GROUP LIMITED	PILBARA MINERALS LTD
AMERICAN PACIFIC BORATES LTD	FRONTIER DIGITAL VENTURES LIMITED	PINNACLE INVESTMENT MANAGEMENT GRP LTD
AMP LTD	G8 EDUCATION LTD	PLATINUM INVESTMENT MANAGEMENT LTD
AMPOL LTD	GALAXY RESOURCES LTD	POINTSBET HOLDINGS LTD
ANSELL LTD	GDI PROPERTY GROUP	POLYNOVO LIMITED
APA GROUP	GENESIS ENERGY LIMITED	PREMIER INVESTMENTS LTD
APN CONVENIENCE RETAIL REIT	GENETIC SIGNATURES LIMITED	PRO MEDICUS LTD
APPEN LIMITED	GENWORTH MORTGAGE INSRNC AUSTRALIA LTD	PSC INSURANCE LTD
ARB CORPORATION	GOLD ROAD RESOURCES LTD	PUSHPAY HOLDINGS LIMITED
ARDENT LEISURE GROUP	GOODMAN GROUP PTY LTD	PWR HOLDINGS LIMITED
ARENA REIT	GPT GROUP	QANTAS AIRWAYS LTD

ARISTOCRAT LEISURE LTD	GRAINCORP LTD	QBE INSURANCE GROUP LTD
AROA BIOSURGERY LTD	GREENLAND MINERALS LTD	QUBE HOLDINGS LIMITED
ASALEO CARE LIMITED	GROWTHPOINT PROPERTIES AUSTRALIA LTD	RAMELIUS RESOURCES LTD
ASX LTD	GTN LTD	RAMSAY HEALTH CARE LTD
ATLAS ARTERIA	GUD HOLDINGS LTD	REA GROUP LTD
ATOMOS LTD	GWA GROUP LTD	RED 5 LTD
AUB GROUP LTD	HANSEN TECHNOLOGIES LTD	REDCAPE HOTEL GROUP
AUCKLAND INTERNATIONAL AIRPORT LTD	HARVEY NORMAN HOLDINGS LTD	REECE LIMITED
AUDINATE GROUP LIMITED	HEALIUS LTD	REGIS HEALTHCARE LIMITED
AURELIA METALS LTD	HIPAGES GROUP HOLDINGS LTD	REGIS RESOURCES LTD
AURIZON HOLDINGS LTD	HOTEL PROPERTY INVESTMENTS LTD	REJECT SHOP LTD
AUSNET SERVICES LTD	HT&E LTD	RELIANCE WORLDWIDE CORPORATION LIMITED
AUSTAL LTD	HUB24 LTD	RESMED INC
AUSTIN ENGINEERING LTD	HUMM GROUP LTD	RESOLUTE MINING LTD
AUSTRALIA & NEW ZEALAND BNKING GRP LTD	IDP EDUCATION LIMITED	RHIPE LIMITED
AUSTRALIAN AGRICULTURAL COMPANY LTD	IGO LIMITED	RIO TINTO LIMITED
AUSTRALIAN ETHICAL INVESTMENT LTD	ILUKA RESOURCES LTD	RPMGLOBAL HOLDINGS LTD
AUSTRALIAN FINANCE GROUP LTD	IMDEX LTD	RURAL FUNDS GROUP
AUSTRALIAN PHARMACEUTICAL INDUSTRIE	IMMUTEP LIMITED	SANDFIRE RESOURCES LTD
AVENTUS RETAIL PROPERTY FUND	INCITEC PIVOT LTD	SANTOS LTD
AVITA MEDICAL INC	INFOMEDIA LTD	SARACEN MINERAL HOLDINGS LTD
AZURE MINERALS LTD	INFRATIL LTD	SCA PROPERTY GROUP
BABY BUNTING GROUP LIMITED	INGENIA COMMUNITIES GROUP	SCENTRE GROUP
BANK OF QUEENSLAND LTD	INGHAMS GROUP LIMITED	SEALINK TRAVEL GROUP LIMITED
BAPCOR LTD	INSURANCE AUSTRALIA GROUP LTD	SEEK LTD
BARDOC GOLD LTD	INTEGRAL DIAGNOSTICS	SELECT HARVESTS LTD
BEACH ENERGY LTD	INTEGRATED RESEARCH LTD	SENEX ENERGY LTD
BEGA CHEESE LTD	INVOCARE LTD	SERVICE STREAM LIMITED
BELLEVUE GOLD LTD	IONEER LTD	SEVEN GROUP HOLDINGS LTD
BENDIGO AND ADELAIDE BANK LTD	IOOF HOLDINGS LTD	SEZZLE INC
BETMAKERS TECHNOLOGY GROUP LTD	IPH LIMITED	SIGMA HEALTHCARE LIMITED
BHP GROUP LTD	IRESS LIMITED	SILVER LAKE RESOURCES LTD
BINGO INDUSTRIES LIMITED	IRONGATE GROUP	SIMS LIMITED
BLACKMORES LTD	ISIGNTHIS LIMITED	SKY NETWORK TELEVISION LTD
BLUESCOPE STEEL LTD	JAMES HARDIE INDUSTRIES PLC	SKYCITY ENTERTAINMENT GROUP LTD
BORAL LTD	JANUS HENDERSON GROUP PLC	SMARTGROUP CORPORATION LTD
BRAMBLES LTD	JAPARA HEALTHCARE LTD	SONIC HEALTHCARE LTD
BRAVURA SOLUTIONS LTD NEW	JB HI-FI LTD	SOUTH32 LIMITED
BREVILLE GROUP LTD	JOHNS LYNG GROUP LTD	SOUTHERN CROSS MEDIA GROUP LTD
BRICKWORKS LTD	JUMBO INTERACTIVE LTD	SOVEREIGN CLOUD HOLDINGS LTD
BRINKS CO	JUPITER MINES LIMITED	SPARK INFRASTRUCTURE GROUP
BUBS AUSTRALIA LTD	KALIUM LAKES LTD	SPARK NEW ZEALAND LTD
BWP TRUST	KAROON ENERGY LTD	SPEEDCAST INTERNATIONAL LIMITED
BWX LIMITED	KATHMANDU HOLDINGS LTD	SPI 200 MAR21
CALIDUS RESOURCES LTD	KOGAN.COM LTD	SRG GLOBAL LTD
CALIX LTD	LENDLEASE GROUP	SSR MINING INC

CAPRICORN METALS LTD	LIBERTY FINANCIAL GROUP LTD	ST BARBARA LTD
CARNARVON PETROLEUM LTD	LIFESTYLE COMMUNITIES LIMITED	STARPHARMA HOLDINGS LTD
CARSALES.COM LTD	LIMEADE INC	STAVELY MINERALS LIMITED
CASH	LINK ADMINISTRATION HOLDINGS LIMITED	STEADFAST GROUP LIMITED
CASHREWARDS LTD	LOVISA HOLDINGS LIMITED	STOCKLAND CORPORATION LTD
CASTILE RESOURCES LTD	LYNAS RARE EARTHS LIMITED	STRANDLINE RESOURCES LIMITED
CEDAR WOODS PROPERTIES LTD	MAAS GROUP HOLDINGS LTD	SUNCORP GROUP LTD
CENTURIA CAPITAL	MACA LTD	SUPER RETAIL GROUP LIMITED
CENTURIA INDUSTRIAL REIT	MACMAHON HOLDINGS LTD	SUPERLOOP LIMITED
CENTURIA OFFICE REIT	MACQUARIE GROUP LTD	SYDNEY AIRPORT HOLDINGS PTY LTD
CHALICE MINING LTD	MAGELLAN FINANCIAL GROUP LTD	SYNLAIT MILK LTD
CHALLENGER LTD	MARLEY SPOON AG	TABCORP HOLDINGS LTD
CHAMPION IRON LIMITED	MAYNE PHARMA GROUP LTD	TASSAL GROUP LTD
CHARTER HALL GROUP	MCMILLAN SHAKESPEARE LTD	TECHNOLOGYONE LTD
CHARTER HALL LONG WALE REIT	MCPHERSON'S LTD	TELIX PHARMACEUTICALS LIMITED
CHARTER HALL RETAIL REIT	MEDIBANK PRIVATE LIMITED	TELSTRA CORPORATION LTD
CHARTER HALL SOCIAL INFRASTRUCTURE	MEDICAL DEVELOPMENTS INTERNATIONAL LTD	TEMPLE & WEBSTER GROUP LTD
CHORUS LTD	MEGAPORT LTD	THE STAR ENTERTAINMENT GROUP LTD
CIMIC GROUP LIMITED	MESOBLAST LTD	TIETTO MINERALS LTD
CITY CHIC COLLECTIVE	METCASH LTD	TITAN MINERALS LTD
CLASS LIMITED	MINERAL RESOURCES LTD	TPG TELECOM LTD
CLEANAWAY WASTE MANAGEMENT LTD	MIRVAC GROUP	TRANSURBAN GROUP
CLEANSPACE HOLDINGS LTD	MNF GROUP LIMITED	TREASURY WINE ESTATES LTD
CLINUVEL PHARMACEUTICALS LTD	MOELIS AUSTRALIA LTD	TUAS GROUP
CLOVER CORPORATION LTD	MONADELPHOUS GROUP LTD	TYRO PAYMENTS LTD
CLUEY LTD	MONASH IVF GROUP LTD	UNIBAIL-RODAMCO-WESTFIELD
COCA-COLA AMATIL LTD	MONEY3 CORP LTD	UNITED MALT GROUP
COCHLEAR LTD	MONEYME LTD	UNITI GROUP LIMITED
CODAN LTD	MOUNT GIBSON IRON LTD	VEEM LIMITED
COLES GROUP LTD	MYSTATE LTD	VICINITY CENTRES
COLLINS FOODS LTD	NANOSONICS LTD	VICTORY OFFICES LTD
COMMONWEALTH BANK OF AUSTRALIA	NATIONAL AUSTRALIA BANK LTD	VIRGIN MONEY UK PLC
COMPUTERSHARE LTD	NATIONAL STORAGE REIT	VIRTUS HEALTH LIMITED
COOPER ENERGY LTD	NAVIGATOR GLOBAL INVESTMENTS LTD	VISTA GROUP INTERNATIONAL LTD
CORONADO GLOBAL RESOURCES INC	NEARMAP LTD	VITA GROUP LTD
CORPORATE TRAVEL MANAGEMENT LTD	NETWEALTH GROUP LTD	VIVA ENEGRY GROUP LIMITED
COSTA GROUP HOLDINGS LIMITED	NEW HOPE CORPORATION LTD	VMOTO LTD
CREDIT CORP GROUP LTD	NEWCREST MINING LTD	VOCUS GROUP LTD
CROMWELL PROPERTY GROUP	NEWS CORP	WASHINGTON H SOUL PATTINSON & CO LTD
CROWN RESORTS LTD	NEXT SCIENCE LIMITED	WATTLE HEALTH AUSTRALIA LIMITED
CSL LTD	NEXTDC LTD	WAYPOINT REIT
CSR LTD	NIB HOLDINGS LTD	WEBJET LTD
DACIAN GOLD LIMITED	NICK SCALI LTD	WESFARMERS LTD
DATA 3 LIMITED	NICKEL MINES LTD	WEST AFRICAN RESOURCES LTD
DE GREY MINING LTD	NINE ENTERTAINMENT	WESTERN AREAS LIMITED

DECMIL GROUP LTD	NORTHERN STAR RESOURCES LTD	WESTGOLD RESOURCES
DETERRA ROYALTIES LTD	NRW HOLDINGS LTD	WESTPAC BANKING CORP
DEXUS	NUFARM LTD	WHITEHAVEN COAL LTD
DICKER DATA LIMITED	NUIX LTD	WISETECH GLOBAL LIMITED
DOMAIN HOLDINGS AUSTRALIA PTY LTD	NVIDIA CORP	WOODSIDE PETROLEUM LTD
DOMINO'S PIZZA ENTERPRISES LTD	OBJECTIVE CORPORATION LTD	WOOLWORTHS GROUP LTD
DOWNER EDI LTD	OFX GROUP LTD	WORLEY LTD
DUG TECHNOLOGY LTD	OIL SEARCH LTD	XERO LTD
EAGERS AUTOMOTIVE LIMITED	OMNI BRIDGEWAY LTD	ZIP CO LTD
EBOS GROUP LIMITED	ONCOSIL MEDICAL LIMITED	
ECLIPX GROUP LIMITED	OOH MEDIA LIMITED	

Global Shares

Asset Name		
10X GENOMICS INC	FJORDKRAFT HOLDING ASA	ONEOK INC
1ST SOURCE CORP	FLAGSTAR BANCORP INC	ONEX CORP
21VIANET GROUP INC	FLAT GLASS GROUP CO LTD	ONO PHARMACEUTICAL CO LTD
360 DIGITECH INC	FLATEXDEGIRO AG	OPEN HOUSE CO LTD
3I GROUP PLC	FLEETCOR TECHNOLOGIES INC	OPEN TEXT CORP
3M CO	FLEXIUM INTERCONNECT INC	OPKO HEALTH INC
3SBIO INC	FLIR SYSTEMS INC	ORACLE CORP
888 HOLDINGS PLC	FLOWERS FOODS INC	ORACLE CORP JAPAN
A LIVING SMART CITY SERVICES CO LTD	FLSMIDTH & CO A/S	ORANGE
A. O. SMITH CORP	FLUSHING FINANCIAL CORP	O'REILLY AUTOMOTIVE INC
A2 MILK COMPANY	FLUTTER ENTERTAINMENT	ORIENT SECURITIES CO LTD
A2A SPA	FMC CORP	ORIENTAL LAND CO LTD
AALBERTS NV	FOCUS FINANCIAL PARTNERS INC	ORIENTAL SHIRAISHI CORP
AAREAL BANK AG	FOOT LOCKER INC	ORION ENGINEERED CARBONS SARL
AB SKF	FORD MOTOR CO	ORION OYJ
ABB LTD	FORMFACTOR INC	ORIOR AG
ABBOTT LABORATORIES	FORMOSA ADVANCED TECHNOLOGIES CO LTD	ORIX CORP
ABBVIE INC	FORMULA ONE GROUP	ORIX JREIT INC
ABC-MART	FORMULA SYSTEMS 1985 LTD	ORKLA ASA
ABERCROMBIE & FITCH CO	FORTERRA PLC	ORPEA SA
ABIOMED INC	FORTINET INC	ORSTED A/S
ABL BIO INC	FORTIS INC	ORTHOFIX MEDICAL INC
ABN AMRO BANK	FORTIVE CORP	OSAKA GAS CO LTD
ACCELERON PHARMA INC	FORTUM OYJ	OSB GROUP PLC
ACCELINK TECHNOLOGIES CO LTD	FORTUNE BRANDS HOME AND SECURITY	OSHKOSH CORP
ACCENT GROUP LTD	FOSCHINI GROUP LTD	OSI SYSTEMS INC
ACCENTURE PLC	FOSHAN HAITIAN FLAVOURING & FOOD CO	OSISKO GOLD ROYALTIES
ACCOR SA	FOSSIL GROUP INC	OTIS WORLDWIDE CORP
ACCORDIA GOLF TRUST	FOX CORP	OTSUKA CORP
ACEA SPA	FOXSEMICON INTEGRA	OTSUKA HOLDINGS CO LTD
ACER INC	FP	OUTSOURCING

ACOM CO LTD	FRANCHISE GROUP INC	OVERSEA-CHINESE BANKING CORP LTD
ACS ACTIVIDADES	FRANCO-NEVADA CORP	OVINTIV INC
ACTIVISION BLIZZARD INC	FRANKLIN RESOURCES INC	OWENS & MINOR INC
ACUITY BRANDS INC	FRASERS GROUP PLC	OWENS CORNING
ACUSHNET HOLDINGS CORP	FREEPORT-MCMORAN INC	OZ MINERALS LTD
ADAIRS LIMITED	FRENCKEN GROUP LTD	PACCAR INC
ADAPTIMMUNE THERAPEUTICS	FRESENIUS MEDICAL CARE AG & CO KGAA	PACIFIC METALS CO LTD
ADAPTIVE BIOTECHNOLOGIES CORPORATION	FRESENIUS SE & CO KGAA	PACIRA BIOSCIENCES INC
ADCOCK INGRAM HOLDINGS LTD	FRESNILLO PLC	PACKAGING CORP OF AMERICA
ADECCO GROUP AG	FRONTDOOR INC	PADINI HOLDINGS BHD
ADEVINTA	FRONTKEN CORPORATION BHD	PAGEGROUP PLC
ADIDAS AG	FTI CONSULTING INC	PAGERDUTY INC
ADIENT PLC	FTSE 100 MAR21	PAKUWON JATI
ADMIRAL GROUP PLC	FU SHOU YUAN INTERNATIONAL GROUP LTD	PALO ALTO NETWORKS INC
ADOBE INC	FUCHS PETROLUB SE	PAN AMERICAN SILVER CORP
ADTRAN INC	FUJI ELECTRIC CO LTD	PAN PACIFIC INTERNATIONAL HOLDINGS
ADV PROCESS SYSTEM(NEW)	FUJI MEDIA HOLDINGS INC	PANASONIC CORP
ADVA OPTICAL NETWORKING SE	FUJICCO	PANDORA A/S
ADVANCE AUTO PARTS INC	FUJIFILM HOLDINGS CORP	PANIN FINANCIAL TBK PT
ADVANCED DRAINAGE SYSTEMS INC	FUJIMI	PAN-INTERNATIONAL INDUSTRIAL CORP
ADVANCED ENERGY INDUSTRIES INC	FUJISHOJI	PARADE TECHNOLOGIES LTD
ADVANCED MICRO DEVICES INC	FUJITSU LTD	PARADOX INTERACTIVE AB
ADVANTEST CORP	FUJIYA	PARAGON BANKING GROUP PLC
ADYEN NV	FUKUDA DENSHI	PAREX RESOURCES INC
AECI LTD	FUKUOKA FINANCIAL GROUP INC	PARKER HANNIFIN CORP
AECON GROUP INC	FULLSHARE HOLDINGS LIMITED	PARKLAND CORP
AEGON NV	FURUKAWA ELECTRIC CO LTD	PARQUE ARAUCO SA
AENA SME S.A.	FUYAO GLASS INDUSTRY GROUP CO LTD	PARSONS CORPORATION
AEON CO LTD	G5 ENTERTAINMENT AB (PUBL)	PARTNERS GROUP HOLDING AG
AEON FANTASY	GALAPAGOS NV	PARTRON CO LTD
AEON FINANCIAL SERVICE CO LTD	GALAXY ENTERTAINMENT GROUP LTD	PATTERSON COMPANIES INC
AEON HOKKAIDO CORP	GALENICA AG	PAX GLOBAL TECHNOLOGY LTD
AEON MALL CO LTD	GALLAGHER ARTHUR J & CO	PAYA HOLDINGS INC
AEON REIT INVESTMENT	GALP ENERGIA SGPS SA	PAYCHEX INC
AERCAP HOLDINGS NV	GAMES WORKSHOP GROUP PLC	PAYCOM SOFTWARE INC
AEROJET ROCKETDYNE HOLDINGS INC	GAMING AND LEISURE PROPERTIES	PAYPAL HOLDINGS INC
AEROPORTS DE PARIS	GAP INC	PBF LOGISTICS LP
AEROVIRONMENT INC	GARMIN LTD	PCB BANCORP
AES BRASIL ENERGIA SA	GARTNER INC	PCCW LIMITED
AES CORP	GAZTRANSPORT ET TECHNIGAZ SAS	PCHOME ONLINE INC
AES GENER S.A.	GDS HOLDINGS LTD	PCSB FINANCIAL CORP
AEVIS VICTORIA SA	GEA GROUP AG	PEARSON PLC
AF POYRY AB	GEBERIT AG	PELOTON INTERACTIVE INC
AFFILIATED MANAGERS GROUP INC	GECINA SA	PEMBINA PIPELINE CORP
AFLAC INC	GEELY AUTOMOBILE HOLDINGS LTD	PENNON GROUP PLC

AFREECATV CO LTD	GEMDALE PROPERTIES & INV CORP LTD	PENNYMAC FINANCIAL SERVICES
AFRICAN RAINBOW MINERALS LTD	GENEONE LIFE SCIENCES	PENTAIR PLC
AGC INC	GENERAC HOLDINGS INC	PENTA-OCEAN CONSTRUCTION CO LTD
AGEAS SA	GENERAL ELECTRIC CO	PEOPLE'S UNITED FINANCIAL INC
AGF MANAGEMENT LTD	GENERAL INTERFACE SOLUTION HOLDING	PEPSICO INC
AGFA GEVAERT NV	GENERAL MILLS INC	PEPTIDREAM INC
AGGREKO PLC	GENERAL MOTORS CO	PER AARSLEFF HLDNG
AGILENT TECHNOLOGIES INC	GENERTEC UNIVERSAL MEDICAL GRR CO LTD	PERFECT WORLD CO LTD
AGIOS PHARMACEUTICALS INC	GENESIS ENERGY LIMITED	PERION NETWORK LTD
AGNC INVESTMENT	GENEXINE INC	PERKINELMER INC
AGNICO EAGLE MINES LTD	GENMAB A/S	PERNOD RICARD SA
AGRICULTURAL BANK OF CHINA LTD	GENOMMA LAB INTERNACIONAL SAB DE CV	PERRIGO CO PLC
AGUAS ANDINAS SA	GENPACT LTD	PERSIMMON
AIA GROUP LTD	GENTERA	PERSOL HOLDINGS CO
AICA KOGYO	GENTEX CORP	PETROCHINA CO LTD
AICHI	GENTING SINGAPORE LTD	PEUGEOT SA
AICHI ELECTRIC	GENUINE PARTS CO	PFIZER INC
AIR CANADA	GENUS PLC	PG&E CORP
AIR LEASE CORP	GEORG FISCHER AG	PGT INNOVATIONS INC
AIR LIQUIDE SA	GEORGE WESTON LTD	PHARMARESEARCH CO LTD
AIR PRODUCTS AND CHEMICALS INC	GERDAU SA	PHARMARON BEIJING CO LTD
AIR WATER INC	GERRESHEIMER AG	PHARMICELL CO LTD
AIRBUS SE	GETINGE AB	PHIBRO ANIMAL HEALTH CORP
AIRTAC INTERNATIONAL GROUP	GETLINK	PHILLIPS 66
AISIN CORP	GFL ENVIRONMENTAL INC	PHOENIX GROUP HOLDINGS PLC
AJINOMOTO CO INC	GFPT PCL	PHOSAGRO PAO
AJISEN CHINA HOLDINGS LTD	GIANT MANUFACTURING	PHOTRONICS INC
AKAMAI TECHNOLOGIES INC	GIBRALTAR INDUSTRIES INC	PHREESIA INC
AKSA AKRILIK KIMYA SANAYII AS	GIGABYTE TECHNOLOGY CO LTD	PI ADVANCED MATERIALS CO LTD
AKZO NOBEL NV	G-III APPAREL GROUP LTD	PICC PROPERTY AND CASUALTY CO LTD
ALARM COM HOLDINGS INC	GILDAN ACTIVEWEAR INC	PICK N PAY STORES LTD
ALBEMARLE CORP	GILEAD SCIENCES INC	PIGEON CORP
ALCON AG	GINKO INTERNATIONAL CO LTD	PINDUODUO INC
ALERION CLEAN POWER SPA	GIORDANO INTERNATIONAL LTD	PING AN HEALTHCARE AND TECHNOLOGY
ALEXANDRIA REAL ESTATE EQUITIES INC	GIVAUDAN SA	PING AN INSURANCE GRP CO OF CHINA LTD
ALEXION PHARMACEUTICALS INC	GJENSIDIGE FORSIKRING ASA	PINNACLE WEST CAPITAL CORP
ALFA LAVAL AB	GLAXOSMITHKLINE PLC	PINTEREST INC
ALFRESA HOLDINGS CORP	GLENCORE PLC	PIONEER NATURAL RESOURCES CO
ALGONQUIN POWER & UTILITIES CORP	GLOBAL DOMINION ACCESS SA	PIXART IMAGING INC
ALIANSCE SONAE SHOPPING CENTERS S.A.	GLOBAL PAYMENTS INC	PJT PARTNERS INC
ALIBABA GROUP HOLDING	GLOBANT SA	PLAINS GP HOLDINGS LP
ALIBABA HEALTH INFORMATION TECH LTD	GLOBE LIFE INC	PLASTIC OMNIUM
ALIGN TECHNOLOGY INC	GLOBETRONICS TECHNOLOGY BHD	PLAYTECH PLC
ALIMENTATION COUCHE-TARD INC	GLORY SUN FINANCIAL GROUP LTD	PNC FINANCIAL SERVICES GROUP INC

ALKERMES PLC	GLP J-REIT	POLA ORBIS HOLDINGS INC
ALKIM ALKALI KIMYA AS	GLU MOBILE INC	POLY PROPERTY GROUP CO LTD
ALLEGHANY CORP	GMK NORIL'SKIY NIKEL' PAO	POLYPLEX THAILAND PCL
ALLEGION PLC	GMO FINANCIAL HOLDINGS INC	POOL CORPORATION
ALLEGRO.EU	GMO PAYMENT GATEWAY	POPULAR INC
ALLIANCE GLOBAL GROUP INC	GMS INC	PORSCHE AUTOMOBIL HOLDING SE
ALLIANT ENERGY CORP	GN STORE NORD A/S	PORTLAND GENERAL ELECTRIC CO
ALLIANZ SE	GO-AHEAD GROUP PLC	PORTO SEGURO SA
ALLREAL HOLDING AG	GODADDY INC	POSCO
ALLSTATE CORP	GOERTEK INC	POSCO INTERNATIONAL
ALLY FINANCIAL INC	GOLD FIELDS LTD	POSTAL SAVINGS BANK OF CHINA CO
ALNYLAM PHARMACEUTICALS INC	GOLDEN AGRI-RESOURCES LTD	POSTE ITALIANE GROUP
ALPHABET INC	GOLDEN NUGGET ONLINE GAMING INC	POSTNL NV
ALPS ALPINE CO LTD	GOLDEN OCEAN GROUP NEW	POU SHENG INTERNATIONAL HOLDINGS LTD
ALSO HOLDING AG	GOLDMAN SACHS GROUP INC	POWER ASSETS HOLDINGS LTD
ALSTOM SA	GOLDSUN BUILDING MATERIALS CO LTD	POWER CORPORATION OF CANADA
ALTAGAS LTD	GOODFOOD MARKET CORP	POWER INTEGRATIONS INC
ALTAIR ENGINEERING INC	GOPRO INC	POWERLONG COMMERCIAL MGT HLDGS LTD
ALTECH CORPORATION	GOURMET MASTER CO LTD	POWSZECHNA KASA OSZCZEDNOSCI BANK
ALTIA OYJ	GRACO INC	POWSZECHNY ZAKLAD UBEZPIECZEN SA
ALTICE EUROPE NV	GRAFTECH INTERNATIONAL LTD	PPD INC
ALTICE USA INC	GRAHAM HOLDINGS CO	PPG INDUSTRIES INC
AMADA CO LTD	GRAND CITY PROPERTIES	PPL CORP
AMADEUS IT GROUP SA	GRANITE CONSTRUCTION INC	PRECISION SYSTEM SCIENCE
AMATA CORPORATION PCL	GRAPHIC PACKAGING HOLDING CO	PREMIER FINANCIAL CORP
AMAZON.COM INC	GRAVITY CO LTD	PREMIER INVESTMENTS LTD
AMBARELLA INC	GREAT CANADIAN GAMING CORP	PRESIDENT CHAIN STORE
AMBEV SA	GREAT SOUTHERN BANCORP INC	PRESIDENT SECURITIES CORP
AMBU	GREAT WALL MOTOR CO LTD	PRESTIGE CONSUMER HEALTHCARE INC
AMC NETWORKS INC	GREATEK ELECTRONICS	PRETIUM RESOURCES INC
AMCOR PLC	GREAT-WEST LIFECO INC	PRICESMART INC
AMDOCS LTD	GREEN PLAINS INC	PRIMA MEAT PACKERS
AMERCO	GREENBRIER COMPANIES INC	PRIMAX ELECTRONICS
AMEREN CORP	GREENSKY INC	PRIMORIS SERVICES CORP
AMERICAN BUSINESS BANK	GREENTOWN SERVICE GROUP CO LTD	PRINCE HOUSING DEVELOP
AMERICAN ELECTRIC POWER COMPANY INC	GREIF INC	PRINCIPAL FINANCIAL GROUP INC
AMERICAN EXPRESS CO	GRIFOLS SA	PROCTER & GAMBLE CO
AMERICAN FINANCIAL GROUP INC	GROEP BRUSSEL LAMBERT NV	PROGLOSIS PROPERTY MEXICO
AMERICAN INTERNATIONAL GROUP INC	GROUPON INC	PROGRESS SOFTWARE CORP
AMERICAN SOFTWARE INC	GRUPA AZOTY SA	PROGRESSIVE CORP
AMERICAN TOWER CORP	GRUPA LOTOS SA	PROLOGIS INC
AMERICAN WATER WORKS COMPANY INC	GRUPO AEROPORTUARIO DEL CENTRO NORTE	PROMOTORA Y OPERADORA DE INFRA
AMERICOLD REALTY	GRUPO AEROPORTUARIO DEL PACIFICO SAB	PROPERTY AND BUILDING CORP LTD

AMERIPRISE FINANCIAL INC	GRUPO CEMENTOS DE CHIHUAHUA SAB DE CV	PROSPECT CAPITAL CORP
AMERISOURCEBERGEN CORP	GRUPO COMERCIAL CHEDRAUI SAB DE CV	PROSUS NV
AMETEK INC	GRUPO DE INVERSIONES SURAMERICANA SA	PROVIDENT FINANCIAL HOLDINGS INC
AMGEN INC	GRUPO FINANCIERO BANORTE SAB DE CV	PROXIMUS SA
AMINO TECHNOLOGIES PLC	GRUPO ROTOPLAS SA DE CV	PRUDENTIAL FINANCIAL INC
AMKOR TECHNOLOGY INC	GS HOLDINGS CORP	PRUDENTIAL PLC
AMOREPACIFIC CORP	GS HOME SHOPPING INC	PRUKSA HOLDING PUBLIC COMPANY LTD
AMPHENOL CORP	GS RETAIL CO LTD	PRYSMIAN SPA
AMPLIFON SPA	GS YUASA CORP	PTC INC
AMREST HOLDINGS	GSX TECHEDU INC	PUBLIC BANK BHD
AMUNDI	GUANGZHOU AUTOMOBILE GROUP CO LTD	PUBLIC SERVICE ENTERPRISE GROUP INC
ANA HOLDINGS INC	GUARARAPES CONFECCOES SA	PUBLIC STORAGE
ANALOG DEVICES INC	GUD HOLDINGS LTD	PUBLICIS GROUPE SA
ANDERSONS INC	GUIDEWIRE SOFTWARE INC	PULTEGROUP INC
ANGI INC	GUNGHO ONLINE ENTERTAINMENT	PUMA SE
ANGLO AMERICAN PLATINUM LTD	GUNMA BANK LTD	PURETECH HEALTH PLC
ANGLO AMERICAN PLC	GUOTAI JUNAN SECURITIES CO LTD	PZ CUSSONS PLC
ANGLOGOLD ASHANTI LTD	GURUNAVI INC	Q2 HOLDINGS INC
ANHEUSER BUSCH INBEV NV	H & M HENNES & MAURITZ AB	QAD INC
ANIMA HOLDING SPA	H & R BLOCK INC	QATAR ELECTRICITY AND WATER CO QSC
ANNALY CAPITAL MANAGEMENT INC	H LUNDBECK A/S	QATAR INDUSTRIES
ANSELL LTD	HAGIHARA INDUSTRIES INC	QATAR ISLAMIC BANK QPSC
ANSYS INC	HAIDILAO INTERNATIONAL HOLDING LTD	QATAR NATIONAL BANK
ANTA SPORTS PRODUCTS LTD	HAITONG SECURITIES CO LTD	QEP RESOURCES INC
ANTERO RESOURCES CORP	HAKUHODO DY HOLDINGS INC	QIAGEN NV
ANTHEM INC	HALFORDS GROUP PLC	QINETIQ GROUP PLC
ANTOFAGASTA PLC	HALLIBURTON CO	QISDA CORP
AON PLC	HALMA	QORVO INC
AOZORA BANK LTD	HAMAMATSU PHOTONICS KK	QUALCOMM INC
AP MOELLER - MAERSK A/S	HAMBURGER HAFEN UND LOGISTIK AG	QUALICORP SA
AP THAILAND PCL	HAN KUK CARBON	QUALITAS CONTROLADORA SAB DE CV
APERAM SA	HANA MICROELECTRONICS PCL	QUALITY HOUSES PCL
APOGEE ENTERPRISES INC	HANDSOME CORP	QUANEX BUILDING PRODUCTS CORP
APOLLO GLOBAL MANAGEMENT LLC	HANG LUNG PROPERTIES LTD	QUANTA COMPUTER INC
APPIAN CORPORATION	HANG SENG BANK LTD	QUANTA STORAGE INC
APPLE HOSPITALITY REIT INC	HANGZHOU ROBAM APPLIANCES CO LTD	QUEBECOR INC
APPLE INC	HANGZHOU TIGERMED CONSULTING CO LTD	QUEST DIAGNOSTICS INC
APPLIED MATERIALS INC	HANKOOK TIRE & TECHNOLOGY CO LTD	QUIDEL CORP
APTARGROUP INC	HANKYU HANSHIN HOLDINGS INC	QUINSTREET INC
APTIV PLC	HANMI FINANCIAL CORP	QURATE RETAIL INC
ARAMARK	HANNOVER RUECK SE	RADIAN GROUP INC
ARATA	HANOVER INSURANCE GROUP INC	RADIANT OPTO-ELECTRONICS CORP
ARC RESOURCES LTD	HANSOL PAPER CO LTD	RADWARE LTD
ARCA CONTINENTAL SAB DE CV	HANSON INTERNATIONAL TBK PT	RAIA DROGASIL SA
ARCADIS NV	HANWHA AEROSPACE CO LTD	RAIFFEISEN BANK INTERNATIONAL AG
ARCADYAN TECHNOLOGY CORP	HANWHA SYSTEMS CO LTD	RAKUTEN GROUP INC

ARCELIK AS	HARBORONE BANCORP INC	RALPH LAUREN CORP
ARCELORMITTAL SA	HARGREAVES LANSDOWN PLC	RAMAYANA LESTARI SENTOSA TBK PT
ARCH CAPITAL GROUP LTD	HARLEY DAVIDSON INC	RAMI LEVI
ARCH RESOURCES INC	HARMONIC DRIVE SYSTEMS	RAND MERCHANT INVESTMENT HOLDINGS LTD
ARCHER DANIELS MIDLAND CO	HARTALEGA HOLDINGS BHD	RANDON SA IMPLEMENTOS E PARTICIPACOES
ARCS CO LTD	HARTFORD FINANCIAL SERVICES GROUP INC	RANDSTAD NV
ARCTURUS THERAPEUTICS HOLDINGS INC	HASBRO INC	RANGE RESOURCES CORP
ARDENTEC CORP	HASEKO	RANK GROUP PLC
ARGENX SE	HAVERTY FURNITURE COMPANIES INC	RATHBONE BROTHERS
ARIAKE JAPAN	HAWAIIAN ELECTRIC INDUSTRIES INC	RATIONAL AG
ARISTA NETWORKS INC	HAZAMA ANDO CORPORATION	RAYMOND JAMES FINANCIAL INC
ARJO B	HCA HEALTHCARE INC	RAYTHEON TECHNOLOGIES CORP
ARKEMA SA	HDFC BANK LTD	RAZER INC
ARLO TECHNOLOGIES INC	HEALIUS LTD	REAL MATTERS INC
ARMSTRONG WORLD INDUSTRIES INC	HEALTHCARE SERVICES GROUP INC	REALOGY HOLDINGS CORP
AROUNDTOWN SA	HEALTHPEAK PROPERTIES INC	REALTEK SEMICONDUCTOR CORP
ARROW ELECTRONICS INC	HEALTHSTREAM INC	REALTY INCOME CORP
ARTERIA NETWORKS CORP	HEICO CORP	RECKITT BENCKISER GROUP PLC
ARTISAN PARTNERS ASSET MGMT INC	HEIDELBERGCEMENT AG	RECORDATI
AS ONE CORP	HEINEKEN HOLDING NV	RECRUIT HOLDINGS CO LTD
ASAHI	HEINEKEN NV	RED ELECTRICA CORPORACION SA
ASAHI GROUP HOLDINGS LTD	HEIWADO	REDCO PROPERTIES GROUP
ASAHI HOLDINGS INC	HEKTAS	REDDE NORTHGATE PLC
ASAHI INTECC	HELEN OF TROY LTD	REDROW GROUP
ASAHI KASEI CORP	HELLOFRESH SE	REDSUN PROPERTIES GROUP LTD
ASAHI NET	HENAN SHUANGHUI INVESTMENT DEVP CO	REDWOOD TRUST INC
ASBURY AUTOMOTIVE GROUP INC	HENDERSON LAND DEVELOPMENT CO LTD	REGAL REAL ESTATE INVESTMENT TRUST
ASCENDAS REAL ESTATE INVESTMENT TRUST	HENKEL AG & CO KGAA	REGENCY CENTERS CORP
ASHMORE GROUP PLC	HENRY SCHEIN INC	REGENERON PHARMACEUTICALS INC
ASHTEAD GROUP PLC	HERA SPA	REGIONAL MANAGEMENT CORP
ASIA CEMENT CHINA HOLDINGS CORP	HERBALIFE NUTRITION LTD	REGIONS FINANCIAL CORP
ASICS CORP	HERC HOLDINGS INC	REGIS RESOURCES LTD
ASM INTERNATIONAL NV	HERMES INTERNATIONAL SCA	REINSURANCE GROUP OF AMERICA INC
ASM PACIFIC TECHNOLOGY LTD	HEROUX DEVTEK INC	RELIANCE INDUSTRIES LTD
ASML HOLDING NV	HERSHEY CO	RELIANCE STEEL & ALUMINUM CO
ASOS PLC	HESS CORP	RELIANCE WORLDWIDE CORPORATION LIMITED
ASR NEDERLAND NV	HEWLETT PACKARD ENTERPRISE CO	RELX PLC
ASROCK INC	HEXAGON AB	REMGRO LTD
ASSA ABLOY AB	HIBERNIA REIT PLC	REMY COINTREAU SA
ASSECO POLAND SA	HIKARI TSUSHIN INC	RENAISSANCERE HOLDINGS LTD
ASSICURAZIONI GENERALI SPA	HIKMA PHARMACEUTICALS PLC	RENAULT SA
ASSOCIATED BANC-CORP	HILL-ROM HOLDINGS INC	RENESAS ELECTRONICS CORP
ASSOCIATED BRITISH FOODS PLC	HILLTOP HOLDINGS INC	RENEWABLE ENERGY GROUP INC

ASSURANT INC	HILTON WORLDWIDE HOLDINGS INC	RENGO
ASSURED GUARANTY LTD	HINO MOTORS LTD	RENISHAW PLC
ASTELLAS PHARMA INC	HIROGIN HOLDINGS INC	REN-REDES ENERGETICAS NACIONAIS
ASTRAL	HIROSE ELECTRIC CO LTD	RENT-A-CENTER INC
ASTRAZENECA PLC	HISAMITSU PHARMACEUTICAL CO INC	RENTOKIL INITIAL PLC
ASTRO MALAYSIA HOLDINGS	HITACHI CAPITAL CORP	REPLIGEN CORP
AT&T INC	HITACHI CONSTRUCTION MACHINERY CO LTD	REPLY SPA
ATCO LTD	HITACHI LTD	REPSOL SA
ATHENE HOLDING LTD	HITACHI METALS LTD	REPUBLIC SERVICES INC
ATKORE INC	HITE JINRO LTD	RESILIENT REIT LTD
ATLANTIA SPA	HITHINK ROYALFLUSH INFORMATION NETWORK	RESMED INC
ATLANTICA SUSTAINABLE INFRASTRUCTURE	HK ELECTRIC INVESTMENTS	RESONA HOLDINGS INC
ATLAS COPCO AB	HKT TRUST AND HKT LTD	RESORTTRUST INC
ATMOS ENERGY CORP	HMM CO LTD	RESTAURANT BRANDS INTERNATIONAL INC
ATOS SE	HNI CORP	RESURS HOLDING AB
ATSUGI	HOCHSCHILD MINING PLC	REXEL SA
AU OPTRONICS CORP	HOCHTIEF AG	REXFORD INDUS REALTY
AUB GROUP LTD	HOKKAIDO COCA COLA BOTTLING CO LTD	RHB BANK BHD
AUCKLAND INTERNATIONAL AIRPORT LTD	HOKKAIDO GAS	RHEINMETALL AG
AURUBIS AG	HOKKAN HOLDINGS LTD	RHI MAGNESITA NV
AUSTEVOLL SEAFOOD ASA	HOKURIKU ELECTRIC POWER	RIBBON COMMUNICATIONS INC
AUSTRALIAN PHARMACEUTICAL INDUSTRIE	HOKUTO	RICOH CO LTD
AUTO TRADER GROUP PLC	HOLOGIC INC	RIGHTMOVE PLC
AUTOBACS SEVEN CO LTD	HOLY STONE ENTERPRISE	RINGCENTRAL INC
AUTOCANADA INC	HOME BANCORP INC	RINNAI
AUTODESK INC	HOME CAPITAL GROUP INC	RIO TINTO PLC
AUTOLIV INC	HOME DEPOT INC	RIOCAN REAL ESTATE INVESTMENT TRUST
AUTOMATIC DATA PROCESSING INC	HOME PRODUCT CENTER PCL	RITCHIE BROS. AUCTIONEERS INC
AUTONATION INC	HOME24 SE	ROAD KING INFRASTRUCTU
AUTOZONE INC	HOMESERVE PLC	ROBERT HALF INTERNATIONAL INC
AVALARA INC	HOMETRUST BANCSHARES INC	ROCHE HOLDING AG
AVALONBAY COMMUNITIES INC	HON HAI PRECISION INDUSTRY CO LTD	ROCKWELL AUTOMATION INC
AVANTOR INC	HONDA MOTOR CO LTD	ROCKWOOL INTERNATIONAL A/S
AVAYA HOLDINGS CORP	H-ONE	ROGERS COMMUNICATIONS INC
AVENTUS RETAIL PROPERTY FUND	HONEYWELL INTERNATIONAL INC	ROHM CO LTD
AVERY DENNISON CORP	HONG KONG AND CHINA GAS CO LTD	ROHTO PHARMACEUTICAL CO LTD
AVEVA GROUP PLC	HONG KONG EXCHANGES AND CLEARING LTD	ROKU INC
AVI LTD	HONG KONG FERRY HOLDIN	ROLLINS INC
AVISTA CORP	HONGKONG LAND HOLDINGS LTD	ROLLS-ROYCE HOLDINGS PLC
AVIVA PLC	HOOKER FURNITURE CORP	RONSHINE CHINA HOLDINGS LIMITED
AVNET INC	HOPE BANCORP INC	ROPER TECHNOLOGIES INC
AXA SA	HOPE EDUCATION GROUP CO LTD	ROSS STORES INC
AXALTA COATING SYSTEMS	HORIZON THERAPEUTICS PLC	ROUND ONE
AXFOOD AB	HORMEL FOODS CORP	ROVIO ENTERTAINMENT OYJ

AXIS BANK LTD	HORNBACH HOLDING AG & CO KGAA	ROXGOLD INC
AXOGEN INC	HOSHIZAKI CORPORATION	ROYAL BAFOKENG PLATINUM LTD
AXON ENTERPRISE	HOST HOTELS & RESORTS INC	ROYAL BANK OF CANADA
AXTEL SAB DE CV	HOULIHAN LOKEY INC	ROYAL CARIBBEAN GROUP
AZBIL CORP	HOWMET AEROSPACE INC	ROYAL DUTCH SHELL PLC
AZIMUT HOLDING SPA	HOYA CORP	ROYAL GOLD INC
AZRIELI GROUP	HP INC	ROYAL UNIBREW
AZUL SA	HSBC HOLDINGS PLC	ROYALTY PHARMA PLC
B2GOLD CORP	HUAKU DEVELOPMENT CO LTD	RPC INC
B2W COMPANHIA DIGITAL	HUANENG POWER INTERNATIONAL INC	RPM INTERNATIONAL INC
B3 SA BRASIL BOLSA BALCAO	HUATAI SECURITIES CO LTD	RSA INSURANCE GROUP PLC
BABY BUNTING GROUP LIMITED	HUAZHU GROUP LIMITED	RSUPPORT CO LTD
BADGER METER INC	HUB POWER COMPANY LTD	RUBIUS THERAPEUTICS INC
BAE SYSTEMS PLC	HUBSPOT INC	RUMO SA
BAIC MOTOR CORPORATION LIMITED	HUHTAMAKI OYJ	RUSH ENTERPRISES INC
BAIDU INC	HULIC CO LTD	RWE AG
BAKER HUGHES COMPANY	HUMANA INC	RWS HOLDINGS PLC
BALCHEM CORP	HUMMINGBIRD RESOURCES PLC	RYMAN HEALTHCARE LTD
BALL CORP	HUNG SHENG CONSTRUCTION LTD	RYOBI LTD
BALOISE HOLDING LTD	HUNTINGTON BANCSHARES INC	RYOHIN KEIKAKU CO LTD
BANCA GENERALI SPA	HUNTINGTON INGALLS INDUSTRIES INC	S & B FOODS
BANCA MEDIOLANUM SPA	HUONS (NEW)	S IMMO AG
BANCO BILBAO VIZCAYA ARGENTARIA S.A.	HUONS GLOBAL	S P SETIA BHD
BANCO BRADESCO SA	HUSQVARNA AB	S&P GLOBAL INC
BANCO DE SABADELL SA	HUTCHISON TELECOMM HK HLDS LTD	SABRA HEALTH CARE REIT INC
BANCO DO BRASIL SA	HYBE CO LTD	SAFRAN SA
BANCO ESPIRITO SANTO SA EM LIQUIDACAO	HYDRO ONE INC	SAGE GROUP PLC
BANCO INTER SA	HYLIION HLDGS CORP	SAGEN MI CANADA INC
BANCO SANTANDER SA	HYOSUNG HEAVY INDUSTRIES CORP	SALESFORCE.COM INC
BANCOLOMBIA SA	HYOSUNG TNC CORP	SAM JIN PHARMACEUTIC
BANCORP INC	HYUNDAI CONSTRUCTION EQUIP CO LTD	SAMPO PLC
BANDAI NAMCO HOLDINGS INC	HYUNDAI ELECTRIC & ENE SYS CO LTD	SAMSUNG ELECTRO-MECHANICS CO LTD
BANDWIDTH INC	HYUNDAI ELEVATOR	SAMSUNG ELECTRONICS CO LTD
BANGKOK LAND PCL	HYUNDAI GLOVIS	SAMSUNG FIRE & MARINE INSURANCE CO LTD
BANK CENTRAL ASIA TBK PT	HYUNDAI GREEN FOOD CO LTD	SAMSUNG SDI CO LTD
BANK HAPOALIM BM	HYUNDAI HOME SHOPPING NETWORK CORP	SAN-A CO LTD
BANK LEUMI	HYUNDAI MARINE & FIRE INSURANCE CO	SANDFIRE RESOURCES LTD
BANK MILLENNIUM SA	HYUNDAI MOBIS CO LTD	SANDS CHINA LTD
BANK OF AMERICA CORPORATION	HYUNDAI MOTOR SECURITIES CO LTD	SANDVIK AB
BANK OF CHINA LTD	HYUNDAI WIA CORP	SANLAM LTD
BANK OF EAST ASIA LTD	IA FINANCIAL CORPORATION	SANOFI SA
BANK OF IRELAND GROUP	IAC/INTERACTIVECORP	SANSIRI PCL
BANK OF KYOTO LTD	IBERDROLA SA	SANTEN PHARMACEUTICAL CO LTD
BANK OF MARIN BANCORP	IBIDEN CO LTD	SANWA HOLDINGS CORP

BANK OF MONTREAL	ICA GRUPPEN AB	SANYO SPECIAL STEEL
BANK OF NEW YORK MELLON CORP	ICICI BANK LTD	SAO MARTINHO SA
BANK OF NOVA SCOTIA	ICL GROUP LTD	SAP SE
BANK PEMBANGUNAN DAERAH JAWA TIMUR	ICON PLC	SAPUTO INC
BANK POLSKA KASA OPIEKI SA	IDEMITSU KOSAN CO LTD	SAREPTA THERAPEUTICS INC
BANKFINANCIAL CORP	IDEX CORP	SARTORIUS AG
BANKWELL FINANCIAL GROUP INC	IDEXX LABORATORIES INC	SARTORIUS STEDIM BIOTECH SA
BANQUE CANTONALE VAUDOISE	IEI INTEGRATION CORP	SAUDIA DAIRY AND FOODSTUFF CO SJSC
BAOSHAN IRON & STEEL CO LTD	IGB REAL ESTATE INVESTMENT TRUST	SAVENCIA SA
BAOZUN INC	IGG INC	SBA COMMUNICATIONS CORP
BARCLAYS PLC	IGM FINANCIAL INC	SBERBANK ROSSII PAO
BARCO NV	IGO LIMITED	SBI HOLDINGS INC
BARINGS BDC INC	IGUATEMI EMPRESA SHOPPING CENTERS	SCALES CORPORATION LIMITED
BARLOWORLD LTD	IHEARTMEDIA INC	SCHAEFFLER AG
BARNES GROUP INC	IHS MARKIT	SCHIBSTED ASA
BARRATT DEVELOPMENTS PLC	IIDA GROUP HOLDINGS CO LTD	SCHINDLER HOLDING AG
BARRICK GOLD CORP	IJM CORPORATION BHD	SCHLUMBERGER NV
BARRY CALLEBAUT AG	ILIAD SA	SCHNEIDER ELECTRIC SE
BASELLANDSCHAFTLICHE KANTONALBANK	ILLINOIS TOOL WORKS INC	SCHOLASTIC CORP
BASF SE	ILLUMINA INC	SCHOUW & CO A/S
BAUSCH HEALTH COMPANIES INC	ILUKA RESOURCES LTD	SCHRODERS PLC
BAWAG GROUP AG	ILYANG PHARMACEUTICAL CO LTD	SCHRODINGER INC
BAXTER INTERNATIONAL INC	IMCD NV	SCIENTEX BHD
BAYCURRENT CONSULTING INC	IMI PLC	SCOR SE
BAYER AG	IMPERIAL OIL LTD	SCOUT24 AG
BAYERISCHE MOTOREN WERKE AG	INABATA	SCS GROUP PLC
BCB BANCORP INC	INCYTE CORP	SCSK CORP
BCE INC	INDEPENDENT BANK CORP	SEA LIMITED
BDO UNIBANK INC	INDIKA ENERGY TBK PT	SEAGATE TECHNOLOGY PLC
BECHTLE	INDO TAMBANGRAYA MEGAH TBK PT	SEAGEN INC
BECTON DICKINSON AND CO	INDOSAT TBK PT	SEAH BESTEEL CORP
BEIERSDORF AG	INDUSTRIA DE DISENO TEXTIL SA	SEALED AIR CORP
BEIGENE LTD	INDUSTRIAL & COMMERCIAL BANK OF CHINA	SEB SA
BEIJING CAPITAL LAND LTD	INDUSTRIAL & INFRAST FD INV CORP	SECOM CO LTD
BEIJING ENTERPRISES HOLDINGS LTD	INDUSTRIAL BANK CO LTD	SECURITAS AB
BELLRING BRANDS	INDUSTRIAL BANK OF KOREA	SEEK LTD
BELLWAY PLC	INDUSTRIVARDEN AB	SEERA GROUP HOLDING
BENCHMARK ELECTRONICS INC	INFINEON TECHNOLOGIES AG	SEGA SAMMY HOLDINGS INC
BENEFITFOCUS INC	INFOCOM	SEGRO PLC
BERKELEY GROUP HOLDINGS PLC	INFOMART	SEI INVESTMENTS CO
BERKSHIRE HATHAWAY INC	INFORMA PLC	SEIBU HOLDINGS
BEST BUY CO INC	INFOSYS LTD	SEIKAGAKU
BEZEQ ISRAELI TELECOMM CORP LTD	INFRASTRUTTURE WIRELESS ITALIA SPA	SEIKO EPSON CORP
BHP GROUP PLC	INFRATIL LTD	SEINO HOLDINGS CO LTD
BIC	ING GROEP NV	SEKISUI CHEMICAL CO LTD

BID CORPORATION LIMITED	INGERSOLL-RAND PLC	SEKISUI HOUSE LTD
BIG LOTS INC	INGEVITY CORP	SEKISUI PLASTICS
BIG YELLOW GROUP	INNOSPEC INC	SELECT HARVESTS LTD
BILIBILI INC	INNOVENT BIOLOGICS INC	SEMIRARA MINING AND POWER CORP
BINEX CO LTD	INNOVIVA INC	SEMPRA ENERGY
BINTANG OTO GLOBAL TBK PT	INOVIO PHARMACEUTICALS INC	SENKO
BIO RAD LABORATORIES INC	INPEX CORP	SENSATA TECHNOLOGIES HOLDING PLC
BIOGEN INC	INSEEGO CORP	SERIA
BIOMARIN PHARMACEUTICAL INC	INSIGHT ENTERPRISES INC	SERVICE CORPORATION INTERNATIONAL
BIOMERIEUX SA	INSULET CORP	SERVICE STREAM LIMITED
BIONEER CORP	INTACT FINANCIAL CORP	SERVICENOW INC
BIO-TECHNE CORP	INTEGRAFIN HOLDINGS PLC	SES SA
BIZLINK HOLDING INC	INTEGRATED ELECTRICAL SVC	SEVEN & I HOLDINGS CO LTD
BJS WHOLESALE CLUB HOLDINGS INC	INTEL CORP	SEVERN TRENT PLC
BKW AG	INTER PARFUMS INC	SEVERSTAL' PAO
BLACK KNIGHT	INTER PIPELINE LTD	SFS GROUP AG
BLACKBERRY LTD	INTERCONNECTION ELECTRIC SA ESP	SG FLEET GROUP LIMITED
BLACKLINE INC	INTERCONTINENTAL EXCHANGE INC	SG HOLDINGS CO LTD
BLACKROCK INC	INTERCONTINENTAL HOTELS GROUP PLC	SGS SA
BLACKROCK TCP CAPITAL CORP	INTERDIGITAL INC	SHANGHAI BAOSIGHT SOFTWARE CO LTD
BLACKSTONE GRP INC	INTERFACE INC	SHARP CORP
BLOOMBERRY RESORTS CORP	INTERFOR CORP	SHAW COMMUNICATIONS INC
BLOOMIN BRANDS INC	INTERNATIONAL BUSINESS MACHINES CORP	SHENANDOAH TELECOMMUNICATIONS CO
BNK FINANCIAL GROUP	INTERNATIONAL FLAVORS & FRAGRANCES INC	SHENG SIONG GROUP
BNP PARIBAS SA	INTERNATIONAL GAMES SYSTEM CO LTD	SHENZHEN INOVANCE TECHNOLOGY CO LTD
BOC HONG KONG HOLDINGS LTD	INTERNATIONAL PAPER CO	SHENZHEN MINDRAY BIO-MEDICAL ELECT
BODITECH MED INC	INTERNATIONAL PERSONAL FINANCE PLC	SHENZHOU INTERNATIONAL GRP HLDS LTD
BOE TECHNOLOGY GROUP CO LTD	INTERPUBLIC GROUP OF COMPANIES INC	SHERWIN-WILLIAMS CO
BOK FINANCIAL CORP	INTERSHOP HOLDING AG	SHIKOKU ELECTRIC POWER
BOLIDEN AB	INTERTAPE POLYMER GROUP INC	SHIMADZU CORP
BOLLORE SA	INTERTEK GROUP PLC	SHIMAMURA
BOOKING HOLDINGS INC	INTESA SANPAOLO SPA	SHIMANO INC
BOOKOFF GROUP HLDGS LTD	INTUIT INC	SHIMAO GROUP HOLDINGS LTD
BOOZ ALLEN HAMILTON HOLDING CORP	INTUITIVE SURGICAL INC	SHIMIZU CORP
BORGWARNER INC	INVERSIONES LA CONSTRUCCION SA	SHIN FOONG SPECIALTY AND APPLIED MA
BORREGAARD ASA	INVESCO LTD	SHIN ZU SHING CO LTD
BORYUNG PHARMACEUTIC	INVESTEC LTD	SHIN-ETSU CHEMICAL CO LTD
BOSTON PROPERTIES INC	INVESTEC PROPERTY FUND LTD	SHINHAN FINANCIAL GROUP CO LTD
BOSTON SCIENTIFIC CORP	INVESTMENT LATOUR AB	SHINMAYWA INDUSTRIES LTD
BOUYGUES SA	INVESTOR AB	SHINPOONG PHARMACEUTICAL CO LTD
BP PLC	INVESTORS BANCORP INC	SHINSEI BANK LTD
BR MALLS PARTICIPACOES SA	INVITATION HOMES INC	SHINSUNG E&G CO LTD
BR PROPERTIES SA	IONIS PHARMACEUTICALS	SHIONOGI & CO LTD

BRADY CORP	IPEK DOGAL ENERJI KAYNAKLARI ARASTI	SHISEIDO CO LTD
BRANDYWINE REALTY TRUST	IPG PHOTONICS CORP	SHIZUOKA BANK LTD
BRAVURA SOLUTIONS LTD NEW	IPSEN SA	SHOCKWAVE MEDICAL INC
BRENNTAG SE	IQVIA HOLDINGS INC	SHOE CARNIVAL INC
BREVILLE GROUP LTD	IREN SPA	SHOP APOTHEKE EUROPE NV
BRF SA	IROBOT CORP	SHOPIFY INC
BRICKWORKS LTD	IRON MOUNTAIN INC	SHOPRITE HOLDINGS LTD
BRIDGESTONE CORP	IRPC PCL	SHOUCHENG HOLDINGS LTD
BRIGHTCOVE INC	IS YATIRIM MENKUL DEGERLER AS	SHOUGANG FUSHAN RESOURCES GROUP LTD
BRIGHTHOUSE FINL INC	ISETAN MITSUKOSHI HOLDINGS LTD	SHOWA SANGYO
BRIGHTSPHERE INVESTMENT GROUP INC	ISHARES MSCI SAUDI ARABIA ETF	SHUFERSAL LTD
BRISTOL-MYERS SQUIBB CO	ISRACARD LTD	SHUI ON LAND LTD
BRITISH LAND COMPANY PLC	ISRAEL DISCOUNT BANK LTD	SHUN TAK HOLDINGS LTD
BRITVIC PLC	ISS AS	SHURGARD SELF STORAGE SA
BRIXMOR PROPERTY GROUP	ISUZU MOTORS LTD	SIAM CEMENT PCL
BROADCOM INC	ITALGAS SPA	SIEGFRIED HOLDING AG
BROADRIDGE FINANCIAL SOLUTIONS INC	ITE TECH INC	SIEMENS AG
BROOKFIELD ASSET MANAGEMENT INC	ITO EN	SIEMENS ENERGY
BROOKFIELD RENEWABLE CORP	ITOCHU CORP	SIEMENS GAMESA RENEWABLE ENERGY SA
BROOKS AUTOMATION INC	ITOCHU ENEX CO LTD	SIEMENS HEALTHINEERS AG
BROTHER INDUSTRIES LTD	ITOCHU TECHNO-SOLUTIONS CORP	SIGNIFY NV
BROWN & BROWN INC	ITOCHU-SHOKUHIN CO LTD	SIHUAN PHARMACEUTICAL HOLDINGS GRP LTD
BROWN-FORMAN CORP	ITT INC	SIIX
BRP INC	ITV PLC	SIKA AG
BRUKER CORP	IVD MEDICAL HOLDING LTD	SILGAN HOLDINGS INC
BRUNSWICK CORP	IVE GROUP LTD	SILICOM LTD
BT GROUP PLC	IWATANI CORP	SILICON WORKS CO LTD
BUDIMEX SA	J & J SNACK FOODS CORP	SILLAJEN INC
BUDWEISER BREWING COMPANY APAC LTD	J B HUNT TRANSPORT SERVICES INC	SIMCORP A/S
BUILDERS FIRSTSOURCE INC	J M SMUCKER CO	SIME DARBY BHD
BUMI SERPONG DAMAI TBK PT	J SAINSBURY PLC	SIME DARBY PROPERTY
BUNGE LTD	J.FRONT RETAILING CO LTD	SIMON PROPERTY GROUP INC
BUNKA SHUTTER	J2 GLOBAL COMMUNICATIONS INC	SIMPLO TECHNOLOGY CO LTD
BUNZL PLC	JAC RECRUITMENT CO LTD	SINBON ELECTRONICS CO LTD
BURBERRY GROUP PLC	JACK HENRY & ASSOCIATES INC	SINCERE NAVIGATION CORP
BUREAU VERITAS SA	JACK IN THE BOX INC	SINCH AB
BURLINGTON STORES	JACOBS ENGINEERING GROUP INC	SINGAPORE AIRLINES LTD
BURSA MALAYSIA BHD	JAFCO GROUP CO LTD	SINGAPORE EXCHANGE LTD
BW LPG	JANUS HENDERSON GROUP PLC	SINGAPORE PRESS HOLDINGS LTD
BW OFFSHORE LTD	JAPAN AIRLINES CO LTD	SINGAPORE TECHNOLOGIES ENGINEERING LTD
BWX LIMITED	JAPAN AIRPORT TERMINAL	SINGAPORE TELECOMMUNICATIONS
BYD CO LTD	JAPAN BEST RESCUE SYSTEM	SINO BIOPHARMACEUTICAL LTD
C&C GROUP PLC	JAPAN EXCHANGE GROUP INC	SINO LAND CO LTD
C&D INTERNATIONAL INVESTMENT GP LTD	JAPAN LIFELINE	SINO-AMERICAN SILICON PRODUCTS INC

C&D PROPERTY MANAGEMENT GROUP CO LTD	JAPAN LOGISTICS FUND	SINOFERT HOLDINGS LTD
C.H. ROBINSON WORLDWIDE INC	JAPAN METRO FUNDS INVESTMENT CORP	SINO-OCEAN GROUP HOLDING LTD
CABLE ONE INC	JAPAN POST BANK CO LTD	SINOPEC ENGINEERING GROUP
CABOT OIL & GAS CORP	JAPAN POST HLDGS CO LTD	SINOTRUK HONG KONG LTD
CACI INTERNATIONAL INC	JAPAN POST INSURANCE CO LTD	SINYI REALTY INC
CACTUS INC	JAPAN REAL ESTATE INVESTMENT CORP	SIRIUS REAL ESTATE
CADENCE BANCORP LLC	JARDINE MATHESON HOLDINGS LTD	SIRIUS XM HOLDINGS INC
CADENCE DESIGN SYSTEMS INC	JARDINE STRATEGIC HOLDINGS LTD	SISTEMA PJSFC
CAE INC	JAZZ PHARMACEUTICALS PLC	SITC INTERNATIONAL HOLDINGS CO LTD
CAHYA MATA SARAWAK BHD	JB FINANCIAL GROUP CO LTD	SITRONIX TECHNOLOGY CORP
CAIXABANK SA	JB HI-FI LTD	SIX FLAGS ENTERTAINMENT CORP
CALAMP CORP	JD SPORTS FASHION	SIXTH STREET SPECIALTY LENDING INC
CALBEE INC	JD.COM INC	SJM HOLDINGS LTD
CALERES INC	JDE PEETS N.V.	SK D&D CO LTD
CALIX INC	JEFFERIES FINANCIAL GROUP INC	SK DISCOVERY CO LTD
CAMDEN NATIONAL CORP	JELD WEN HOLDING INC	SK GAS LTD
CAMDEN PROPERTY TRUST	JERONIMO MARTINS SGPS SA	SK INC
CAMECO CORP	JFE HOLDINGS INC	SK NETWORKS CO LTD
CAMIL ALIMENTOS SA	JHSF PARTICIPACOES SA	SK TELECOM CO LTD
CAMPBELL SOUP CO	JIANGSU HENGRUI MEDICINE CO LTD	SKANDINAVISKA ENSKILDA BANKEN AB
CANACCORD GENUITY GROUP INC	JIANGSU YUYUE MEDICAL EQUIPMENT & S	SKANSKA AB
CANADIAN APARTMENT PROPERTIES REIT	JIAYUAN INTERNATIONAL GROUP LTD	SKY PERFECT JSAT HOLDINGS INC
CANADIAN IMPERIAL BANK OF COMMERCE	JINKOSOLAR HOLDING CO LTD	SKYFAME REALTY HOLDINGS LTD
CANADIAN NATIONAL RAILWAY CO	JINS HOLDINGS INC	SKYWEST INC
CANADIAN NATURAL RESOURCES LTD	JIUMAOJIU INTL HLDGS LTD	SKYWORKS SOLUTIONS INC
CANADIAN PACIFIC RAILWAY LTD	JOHN B SANFILIPPO & SON INC	SKYWORTH GROUP LTD
CANADIAN TIRE CORPORATION LTD	JOHN WILEY & SONS INC	SL GREEN REALTY CORP
CANADIAN UTILITIES LTD	JOHN WOOD GROUP PLC	SLACK TECHNOLOGIES INC
CANADIAN WESTERN BANK	JOHNSON & JOHNSON	SLEEP NUMBER CORPORATION
CANNAE HOLDINGS INC	JOHNSON CONTROLS INTERNATIONAL PLC	SLR INVESTMENT CORP
CANON INC	JOHNSON MATTHEY	SMARTONE TELECOMMUNICATIONS HLDS LTD
CANOPY GROWTH CORP	JOHNSON OUTDOORS INC	SMC CORP
CAP SA	JOLLIBEE FOODS CORP	SMILES FIDELIDADE
CAPCOM CO LTD	JOYY INC	SMITH & NEPHEW PLC
CAPGEMINI SE	JPMORGAN CHASE & CO	SMITH DS
CAPITAL CITY BANK GROUP INC	JSP CORP	SMITHS GROUP PLC
CAPITAL ONE FINANCIAL CORP	JSR CORP	SMS
CAPITAL PRODUCT PARTNERS LP	JTEKT CORP	SMURFIT KAPPA GROUP PLC
CAPITAL SECURITIES CORP	JULIUS BAER GRUPPE AG	SNAM SPA
CAPITALAND INTEGRATED COMMERCIAL TRUST	JUNIPER NETWORKS INC	SNAP INC
CAPITALAND LTD	JUPITER FUND MANAGEMENT PLC	SNAP-ON INC
CAPITEC BANK HOLDINGS LTD	JUROKU BANK LTD	SNOWFLAKE INC
CAPRI HOLDINGS LIMITED	JUST EAT TAKEAWAY.COM N.V	SNT MOTIV CO LTD

CARDINAL HEALTH INC	JUST GROUP PLC	SOCIETE GENERALE SA
CAREDX INC	K. WAH INTERNATIONAL HOLDINGS LTD	SODEXO SA
CAREPLUS GROUP	KAISER ALUMINUM CORP	SODICK
CARGOTEC OYJ	KAJIMA CORP	SOFINA SA
CARGURUS INC	KAKAKU.COM INC	SOFTBANK CORP
CARL ZEISS MEDITEC AG	KAKAO CORP	SOFTBANK GROUP CORP
CARLISLE COMPANIES INC	KAKEN PHARMACEUTICAL CO LTD	SOFTCAT PLC
CARLSBERG A/S	KAKIYASU HONTEN	SOFTWARE AG
CARLYLE GROUP INC	KAMEDA SEIKA	SOFT-WORLD INTERNATIONAL CORP
CARMAX INC	KAMUX OYJ	SOHGO SECURITY SERVICES
CARNIVAL CORP	KANAMOTO	SOHO CHINA LTD
CARREFOUR SA	KANEKA CORP	SOHU COM LTD
CARRIER GLOBAL CORPORATION	KANEMATSU CORP	SOJITZ CORP
CARTER BANKSHARES INC	KANGWON LAND INC	SOK MARKETLER TICARET AS
CARTER'S INC	KANSAI ELECTRIC POWER CO INC	SOLAR A/S
CARVANA CO	KANSAI PAINT CO LTD	SOLAREDGE TECHNOLOGIES INC
CASA SYSTEMS INC	KANSAS CITY SOUTHERN	SOLARIS OILFIELD INFRASTRUCTURE INC
CASEYS GENERAL STORES INC	KAO CORP	SOLARWINDS CORPORATION
CASH	KARDEMIR KARABUK A	SOLVAY SA
CASIO COMPUTER CO LTD	KARNOV GROUP AB	SOMPO HOLDINGS INC
CASS INFORMATION SYSTEMS INC	KATO SANGYO	SONAE SGPS SA
CATALENT INC	KB FINANCIAL GROUP INC	SONOS INC
CATERPILLAR INC	KB HOME	SONOVA HOLDING AG
CATHAY GENERAL BANCORP	KBC GROEP NV	SONY GROUP CORP
CATHAY REAL ESTATE DEVELOPMENT CO LTD	KCC CORP	SOTOH
CAWACHI	KDDI CORP	SOULBRAIN CO LTD
CBOE GLOBAL MARKETS INC	KE HOLDINGS INC	SOULBRAIN HOLDINGS CO
CBRE GROUP INC	KEIHAN HOLDINGS CO	SOUTH PLAINS FINANCIAL INC
CBTX INC	KEIKYU CORP	SOUTHERN CO
CCC SA	KEIO CORP	SOUTHERN PROVINCE CEMENT CO SJSC
CCL INDUSTRIES INC	KEISEI ELECTRIC RAILWAY CO LTD	SOUTHWEST AIRLINES CO
CDK GLOBAL	KELLOGG CO	SOUTHWESTERN ENERGY CO
CDW CORP	KEMIRA OYJ	SPAREBANK 1 SMN
CEBU AIR	KEPCO PLANT SVCS&ENG CO LTD	SPARK NEW ZEALAND LTD
CECEP COSTIN NEW MATERIALS GROUP LTD	KEPPEL CORPORATION LTD	SPCG PCL
CEDAR WOODS PROPERTIES LTD	KEPPEL INFRASTRUCT	SPECTRIS PLC
CELANESE CORP	KERING	SPECTRUM BRANDS HOLDINGS INC
CELLECTIS SA	KERRY GROUP PLC	SPIN MASTER CORP
CELLNEX TELECOM SA	KESKO OYJ	SPIRAX-SARCO ENGINEERING PLC
CENOVUS ENERGY INC	KEURIG DR PEPPER INC	SPIRE HEALTHCARE GROUP PLC
CENTAMIN PLC	KEYCORP	SPLUNK INC
CENTENE CORP	KEYENCE CORP	SPORTON INTERNATIONAL INC
CENTENNIAL RESOURCE DEVELOPMENT INC	KEYERA CORP	SPROUTS FARMERS MARKET
CENTERPOINT ENERGY INC	KEYSIGHT TECHNOLOGIES	SQUARE ENIX HOLDINGS CO LTD
CENTERRA GOLD INC	KFC HOLDINGS JAPAN LTD	SQUARE INC

CENTRAL CHINA REAL ESTATE LTD	KFORCE INC	SRI TRANG AGRO INDUSTRY PCL
CENTRAL GARDEN & PET CO	KGINICIS CO LTD	SS&C TECHNOLOGIES HOLDINGS INC
CENTRAL GLASS	KIKKOMAN CORP	SSE PLC
CENTRAL JAPAN RAILWAY CO	KIMBERLY-CLARK CORP	SSR MINING INC
CENTRAL PACIFIC FINANCIAL CORP	KINDEN	ST CORP
CERENCE INC	KINDER MORGAN INC	ST GALLER KANTONALBANK AG
CERIDIAN HCM HOLDING	KINDOM CONSTRUCTION CORP	ST. JAMES'S PLACE PLC
CERNER CORP	KING JIM	STAAR SURGICAL CO
CEVA INC	KINGDEE INTERNATNL SOFTWARE GRP CO LTD	STANDARD BANK GROUP LTD
CF INDUSTRIES HOLDINGS INC	KINGFISHER PLC	STANDARD CHARTERED PLC
CGI INC	KINGSOFT CORP LTD	STANLEY BLACK & DECKER INC
CHACHA FOOD CO LTD	KINGSPAN GROUP PLC	STANLEY ELECTRIC CO LTD
CHANGE HEALTHCARE INC	KINNEVIK AB	STAR GROUP LP
CHAOWEI POWER HOLDINGS	KINROSS GOLD CORP	STARBUCKS CORP
CHAOZHOU THREE-CIRCLE (GROUP) CO LTD	KINSUS INTERCONNECT	STATE BANK OF INDIA
CHARLES RIVER LABORATORIES INT	KINTETSU GROUP HOLDINGS CO LTD	STATE STREET CORP
CHARLES SCHWAB CORP	KION GROUP AG	STD LIFE ABERDEEN
CHARTER COMMUNICATIONS INC	KIRIN HOLDINGS CO LTD	STEEL DYNAMICS INC
CHECK POINT SOFTWARE TECHNOLOGIES LTD	KIRKLAND LAKE GOLD LTD	STEELCASE INC
CHEGG INC	KIRKLAND'S INC	STELCO HOLDINGS INC
CHEMED CORP	KISSEI PHARMACEUTICAL CO LTD	STELLANTIS NV
CHEMRING GROUP PLC	KITO	STEPAN CO
CHENG LOONG CORP	KIWI PROPERTY GROUP LTD	STERIS PLC
CHENG SHIN RUBBER IND. CO LTD	KIWOOM SECURITIES CO LTD	STILLFRONT GROUP AB
CHENG UEI PRECISION INDUSTRY CO LTD	KLA CORP	STMICROELECTRONICS NV
CHENIERE ENERGY INC	KLABIN SA	STOCK YARDS BANCORP INC
CHESAPEAKE ENERGY CORP	KLEPIERRE SA	STORA ENSO OYJ
CHEVRON CORP	KLOVERN AB	STORAGEVAULT CANADA INC
CHEWY INC	KMC KUEI MENG INTERNATIONAL INC	STRATASYS LTD
CHIBA BANK LTD	KNIGHT SWIFT TRANSPORTATION HLDGS INC	STRAUMANN HOLDING AG
CHICONY POWER TECH CO LTD	KNORR BREMSE AG	STRAUSS GROUP LTD
CHIEF TELECOM INC	KNOT OFFSHORE PARTNERS LP	STRIDE PROPERTY LTD
CHINA AIRCRAFT LEASING GROUP	KOBAYASHI PHARMACEUTICAL CO LTD	STRIX GROUP PLC
CHINA AVIATION OIL CORPORATION LTD	KOBE BUSSAN	STRYKER CORP
CHINA BILLS FINANCE CORP	KOEI TECMO HOLDING	STUDIO DRAGON CORP
CHINA BLUECHEMICAL LTD	KOHLS CORP	SUBARU CORP
CHINA CONSTRUCTION BANK CORP	KOITO MANUFACTURING CO LTD	SUBSEA 7 SA
CHINA DATANG CORP RENEWABLE PWR CO	KOKUYO	SUEZ SA
CHINA EASTERN AIRLINES CORP LTD	KOLMAR KOREA HOLDINGS	SUGI HOLDINGS CO LTD
CHINA EVERBRIGHT GREENTECH LTD	KOLMARBNH CO LTD	SUMCO CORP
CHINA FEIHE LTD	KOLON INDUSTRIES INC	SUMITOMO BAKELITE CO LTD
CHINA FOODS LTD	KOMATSU LTD	SUMITOMO CHEMICAL CO LTD
CHINA HIGH SPEED TRANSMISSION EQUIP CO	KOMEDA HOLDINGS CO LTD	SUMITOMO CORP
CHINA JINMAO HLDGS GROUP	KOMERCNI BANKA AS	SUMITOMO DAINIPPON PHARMA CO LTD

CHINA LIFE INSURANCE CO LTD	KONAMI HOLDINGS CO	SUMITOMO ELECTRIC INDUSTRIES LTD
CHINA LILANG LTD	KONE OYJ	SUMITOMO METAL MINING CO LTD
CHINA LOGISTICS PROP HLDGS CO LTD	KONINKLIJKE AHOLD DELHAIZE NV	SUMITOMO MITSUI CONSTRUCTION
CHINA MERCHANTS BANK CO LTD	KONINKLIJKE DSM NV	SUMITOMO MITSUI FINANCIAL GROUP INC
CHINA MINSHENG BANKING CORP LTD	KONINKLIJKE KPN NV	SUMITOMO MITSUI TRUST HOLDINGS INC
CHINA MOBILE LTD	KONINKLIJKE PHILIPS NV	SUMITOMO OSAKA CEMENT CO LTD
CHINA OILFIELD SERVICES LTD	KONINKLIJKE VOPAK NV	SUMITOMO REALTY & DEVELOPMENT CO LTD
CHINA OVERSEAS GRAND OCEANS GROUP LTD	KOREA AEROSPACE INDUSTRIES	SUMITOMO WAREHOUSE CO LTD
CHINA OVERSEAS LAND & INVESTMENT LTD	KOREA ELECTRIC POWER CORP	SUMMARECON AGUNG TBK PT
CHINA OVERSEAS PROPERTY HOLDINGS LTD	KOREA PETRO CHEMICAL IND	SUMMIT INDUSTRIAL INCOME REIT
CHINA PACIFIC INSURANCE GROUP CO LTD	KOREA UNITED PHARM	SUN COMMUNITIES INC
CHINA RAILWAY GROUP LTD	KOREA ZINC INC	SUN FRONTIER FUDOUSAN
CHINA RESOURCES CEMENT HOLDINGS LTD	KOREAN REINSURANCE CO	SUN HUNG KAI & CO LTD
CHINA RESOURCES PHARMACEUTICAL GROUP	KOSE	SUN HUNG KAI PROPERTIES LTD
CHINA SCE GROUP HOLDINGS LTD	KOSSAN RUBBER INDUSTRIES BHD	SUN LIFE FINANCIAL INC
CHINA SHINEWAY PHARMACEUTICAL GRP LTD	KOZA ALTIN ISLETMELERI AS	SUNAC CHINA HOLDINGS LTD
CHINA SOUTH CITY HOLDINGS LTD	KOZA DAVETIYELERI	SUNCOKE ENERGY INC
CHINA TOURISM GROUP DUTY FREE CORP	KRAFT HEINZ CO	SUNCOR ENERGY INC
CHINA UNICOM HONG KONG LTD	KROGER CO	SUNDRUG CO LTD
CHINA VANKE CO LTD	KRUK SA	SUNGROW POWER SUPPLY CO LTD
CHINASOFT INTERNATIONAL LTD	KT CORP	SUNONWEALTH ELECTRIC M
CHINOOK THERAPEUTICS INC	KT SKYLIFE CO LTD	SUNRUN INC
CHIPBOND TECHNOLOGY CORP	KUBOTA CORP	SUNTEC REAL ESTATE INVESTMENT TRUST
CHIPMOS TECHNOLOGIES	KUEHNE UND NAGEL INTERNATIONAL AG	SUNTORY BEVERAGE & FOOD LTD
CHIPOTLE MEXICAN GRILL INC	KUMAGAI GUMI CO LTD	SUNWAY REAL ESTATE INVESTMENT TRUST
CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG	KURA SUSHI INC	SUPALAI PCL
CHONG HONG CONSTRUCTION CO LTD	KURARAY CO LTD	SUPER ENERGY CORPORATION PCL
CHONG KUN DANG PHARMACEUTICAL CORP	KURIMOTO	SUPER GROUP LTD
CHONGKUNDANG HOLDINGS CORP	KURITA WATER INDUSTRIES LTD	SUPERMAX CORPORATION BHD
CHORUS LTD	KWANGDONG PHARMACEUTICAL CO LTD	SUZUKEN CO LTD
CHOUSHIMARU	KWEICHOW MOUTAI CO LTD	SUZUKI MOTOR CORP
CHR HANSEN HOLDING A/S	KWG GROUP HOLDINGS LTD	SVB FINANCIAL GROUP
CHUBB LTD	KWG LIVING GROUP HOLDINGS LTD	SVENSKA CELLULOSA AB NEW
CHUBU ELECTRIC POWER CO INC	KYOBO SECURITIES CO LTD	SVENSKA HANDELSBANKEN AB
CHUGAI PHARMACEUTICAL CO LTD	KYOCERA CORP	SWANCOR HOLDING CO
CHUGOKU ELECTRIC POWER CO INC	KYOEI STEEL	SWEDBANK AB
CHUGOKU MARINE PAINTS	KYOKUYO	SWIRE PACIFIC LTD
CHURCH & DWIGHT CO INC	KYORIN HOLDINGS INC	SWIRE PROPERTIES LTD
CI FINANCIAL CORP	KYOWA EXEO	SWISS LIFE HOLDING AG
CIA DE SANEAMENTO DO PARANA	KYOWA KIRIN CO LTD	SWISS PRIME SITE AG

CIA ENERGETICA MINAS GERAIS-CEMIG	KYUSHU ELECTRIC POWER	SWISS RE AG
CIA SANEAMENTO MINAS GERAIS	KYUSHU RAILWAY COMPANY	SWISSCOM AG
CIBANCO SA INSTIT DE BANCA MULTIPLE	L BRANDS INC	SYKES ENTERPRISES INC
CIE AUTOMOTIVE SA	L E LUNDBERGFORETAGEN AB (PUBL)	SYMRISE AG
CIECH SA	L3 HARRIS TECHNOLOGIES INC	SYNAPTICS INC
CIENA CORP	LA FRANCAISE DES JEUX	SYNCHRONY FINANCIAL
CIGNA CORP	LABORATORY CORPORATION OF AMERICA HLDS	SYNCMOLD ENTERPRISE CORP
CIMB GROUP HOLDINGS BHD	LAFARGEHOLCIM	SYNNEX CORP
CINCINNATI FINANCIAL CORP	LAM RESEARCH CORP	SYNOPSYS INC
CINEMARK HOLDINGS INC	LAMB WESTON HOLDINGS INC	SYSCO CORP
CINTAS CORP	LANCASTER COLONY CORP	SYSMEX CORP
CIPUTRA DEVELOPMENT TBK PT	LAND SECURITIES GROUP PLC	SYSTENA
CISCO SYSTEMS INC	LANDS END INC	SYSTEX CORP
CITI TRENDS INC	LANXESS AG	T&D HOLDINGS INC
CITIC LIMITED	LARGAN PRECISION CO LTD	T. ROWE PRICE GROUP INC
CITIC TELECOM INTERNATIONAL HLDS LTD	LAS VEGAS SANDS CORP	TABULA RASA HEALTHCARE
CITIGROUP INC	LASERTEC CORP	TAEKWANG INDUSTRIAL CO LTD
CITIZENS FINANCIAL GROUP INC	LAURENTIAN BANK OF CANADA	TAEYOUNG ENGINEERING & CONSTRUCTION CO
CITRIX SYSTEMS INC	LAWSON INC	TAIDOC TECHNOLOGY CORP
CITY CEMENT CO	LA-Z-BOY INC	TAIHEIYO CEMENT CORP
CITY DEVELOPMENTS LTD	LCI INDUSTRIES	TAISEI CORP
CJ CORP	LEAR CORP	TAISHO PHARMACEUTICAL HOLDINGS CO LTD
CJ LOGISTICS	LEE'S PHARMACEUTICAL HOLDINGS LTD	TAIWAN COOPERATIVE BAN
CK ASSET HOLDINGS	LEG IMMOBILIEN SE	TAIWAN SEMICONDUCTOR MANUFACT CO LTD
CK HUTCHISON HOLDINGS	LEGAL & GENERAL GROUP PLC	TAIWAN SURFACE MOUNTING TECHNOLOGY
CK INFRASTRUCTURE HOLDINGS LTD	LEGGETT & PLATT INC	TAIYO YUDEN CO LTD
CLARIANT AG	LEGOCHEM BIOSCIENCES	TAKARA HOLDINGS INC
CLEAN HARBORS INC	LEGRAND SA	TAKARA LEBEN CO LTD
CLICKS GROUP LTD	LEIDOS HOLDINGS	TAKEDA PHARMACEUTICAL CO LTD
CLINIGEN GROUP PLC	LEMAITRE VASCULAR INC	TAKE-TWO INTERACTIVE SOFTWARE INC
CLOROX CO	LENDINGTREE INC	TAKEUCHI MFG CO LTD
CLOUDERA INC	LENNAR CORP	TAKIRON
CLOUDFLARE INC	LENNOX INTERNATIONAL INC	TAKKT
CLP HOLDINGS LTD	LENOVO GROUP LIMITED	TAL EDUCATION GROUP
CMC MARKETS	LEOVEGAS AB	TAMA HOME CO LTD
CMC MATERIALS INC	LESLIES INC	TANGER FACTORY OUTLET CENTERS INC
CME GROUP INC	LEVI STRAUSS & CO	TANSEISHA
CMS ENERGY CORP	LG CHEM LTD	TAOKAENOI FOOD & MARKETING
CNA FINANCIAL CORP	LG CORP	TARGET CORP
CNH INDUSTRIAL NV	LG DISPLAY CO LTD	TARO PHARMACEUTICAL INDUSTRIES LTD
CNOOC LTD	LG HELLOVISION	TATA MOTORS LTD
CNP ASSURANCES SA	LG HOUSEHOLD & HEALTHCARE LTD	TATE & LYLE PLC
COCA COLA FEMSA	LG INNOTEK	TATNEFT' PAO

COCA COLA HBC AG	LG INTERNATIONAL CORP	TAURON POLSKA ENERGIA SA
COCA-COLA BOTTLERS JAPAN HOLDINGS INC	LG UPLUS CORP	TAYLOR MORRISON HOME CORP
COCA-COLA CO	LGI HOMES INC	TAYLOR WIMPEY PLC
COCA-COLA EUROPEAN PARTNERS PLC	LI NING CO LTD	TBS HOLDINGS INC
CODEXIS INC	LIBERBANK SA	TC ENERGY CORP
COGECO COMMUNICATIONS INC	LIBERTY BROADBAND	TCG BDC INC
COGNEX CORP	LIBERTY GLOBAL PLC	TCL ELECTRONICS HOLDINGS LTD
COGNIZANT TECHNOLOGY SOLUTIONS CORP	LIBERTY SIRIUS XM	TDK CORP
COHU INC	LIFETECH SCIENTIFIC CORP	TE CONNECTIVITY LTD
COLGATE-PALMOLIVE CO	LIFULL CO LTD	TEAMVIEWER AG
COLLINS FOODS LTD	LILLY ELI & CO	TECHNOLOGYONE LTD
COLOPLAST A/S	LIME TECHNOLOGIES AB	TECHNOPRO HOLDINGS INC
COLRUYT SA	LINCOLN NATIONAL CORP	TECHTRONIC INDUSTRIES CO LTD
COLUMBIA BANKING SYSTEM INC	LINDE PLC	TECK RESOURCES LTD
COLUMBIA FINANCIAL INC	LINK NET PT	TECNICAS REUNIDAS SA
COLUMBIA SPORTSWEAR CO	LINK REAL ESTATE INVESTMENT TRUST	TEGMA GESTAO LOGISTICA SA
COLUMBUS MCKINNON CORP	LINX SA	TEGNA
COM2US CORP	LION CORP	TEIJIN LTD
COM7 PUBLIC CO LTD	LIONS GATE ENTERTAINMENT CORP	TELADOC HEALTH INC
COMCAST CORP	LIPPO KARAWACI TBK PT	TELE2 AB
COMERICA INC	LITE-ON TECHNOLOGY CORP	TELECOM ITALIA SPA
COMFORT GLOVES BHD	LITHIA MOTORS INC	TELEDYNE TECHNOLOGIES INC
COMMERCE BANCSHARES INC	LITHIUM AMERICAS CORP	TELEFLEX INC
COMMERZBANK AG	LITTELFUSE INC	TELEFONAKTIEBOLAGET LM ERICSSON
COMMVAULT SYSTEMS INC	LIVE NATION ENTERTAINMENT INC	TELEFONICA BRASIL SA
COMPAGNIE DE SAINT GOBAIN SA	LIVEPERSON INC	TELEFONICA DEUTSCHLAND HOLDING AG
COMPAGNIE FINANCIERE RICHEMONT SA	LIVERAMP HOLDINGS INC	TELEFONICA SA
COMPANHIA DE LOCACAO DAS AMERICAS	LIXIL CORP	TELEKOM AUSTRIA AG
COMPANHIA SIDERURGICA NACIONAL	LKQ CORP	TELEKOM MALAYSIA BHD
COMPASS GROUP	LOBLAW COMPANIES LTD	TELENAV INC
COMPEQ MANUFACTURING	LOCALIZA RENT A CAR SA	TELENET GROUP HOLDING NV
COMPUTER PROGRAMS AND SYSTEMS INC	LOCAWEB SERVICOS DE INTERNET	TELENOR ASA
COMSYS HOLDINGS	LOCK&LOCK CO LTD	TELEPERFORMANCE SE
CONAGRA BRANDS	LOEWS CORP	TELEPHONE AND DATA SYSTEMS INC
CONCENTRADORA FIBRA DANHOS	LOG COMMERCIAL PPTYS	TELIA COMPANY AB
CONCENTRIX	LOGITECH INTERNATIONAL SA	TELKOM INDONESIA (PERSERO) TBK PT
CONCHO RESOURCES INC	LONDON STOCK EXCHANGE GROUP PLC	TEMENOS AG
CONCORDIA FINANCIAL GRP	LONGFOR GROUP HOLDINGS LTD	TEMPUR SEALY INTERNATIONAL INC
CONDUENT	LONKING HOLDINGS LTD	TENAGA NASIONAL BHD
CONEXIO CORP	LONZA GROUP AG	TENARIS SA
CONOCOPHILLIPS	LOOMIS AB	TENCENT HOLDINGS LTD
CONSOLIDATED EDISON INC	L'OREAL SA	TENCENT MUSIC ENTERTAINMENT GROUP
CONSTELLATION BRANDS INC	LOTES CO LTD	TENEDORA NEMAK SA DE CV
CONSTELLATION SOFTWARE INC	LOTTE CHEMICAL TITAN HOLDING BHD	TERADYNE INC

CONSTELLIUM SE	LOTTE CONFECTIONERY NEW	TERNA RETE ELETTRICA NAZIONALE SPA
CONSTRUTORA TENDA SA	LOTTE FINE CHEMICALS CO LTD	TERRITORIAL BANCORP INC
CONSUN PHARMACEUTICALS GRP	LOTTE HIMART CO	TERUMO CORP
CONTINENTAL AG	LOUISIANA-PACIFIC CORP	TESCO PLC
CONVATEC GROUP PLC	LOWE'S COMPANIES INC	TESLA INC
COOPER COMPANIES INC	LS ELECTRIC CO LTD	TEVA PHARMACEUTICAL INDUSTRIES LTD
COOPER TIRE & RUBBER CO	LUCKY CEMENT LTD	TEXAS INSTRUMENTS INC
COPART INC	LULULEMON ATHLETICA INC	TEXAS PACIFIC LAND TRUST
CORCEPT THERAPEUTICS INC	LUMEN TECHNOLOGIES INC	TFI INTERNATIONAL INC
CORESITE REALTY CORP	LUMINAR TECHNOLOGIES INC	T-GAIA CORP
CORETRONIC CORPORATION	LUMINEX CORP	THE NAVIGATOR COMPANY SA
CORNERSTONE BUILDING	LUNDIN ENERGY AB	THE QASSIM CEMENT CO
CORNERSTONE ONDEMAND INC	LUNDIN MINING CORP	THE SWATCH GROUP AG
CORNING INC	LVGEM (CHINA) REAL ESTATE INV CO	THE TRADE DESK INC
CORP INMOBILIARIA VESTA SAB	LVMH MOET HENNESSY LOUIS VUITTON SE	THERAGEN ETEX CO LTD
CORSAIR GAMING INC	LYONDELLBASELL INDUSTRIES NV	THERMO FISHER SCIENTIFIC INC
CORTEVA INC	M DIAS BRANCO SA IND E COM DE ALIME	THK CO LTD
CORUS ENTERTAINMENT INC	M&G PRUDENTIAL PLC	THOMSON REUTERS CORP
COSCO SHIPPING HOLDINGS CO LTD	M&T BANK CORP	THOR INDUSTRIES INC
COSMO LADY HOLDINGS CO LTD	M3	THULE GROUP AB
COSMO PHARMACEUTIC	MACATAWA BANK CORP	TIANGONG INTERNATIONAL CO LTD
COSMOS PHARMACEUTICAL	MACERICH CO	TIANNENG POWER INTERNATIONAL LTD
COSTAR GROUP INC	MACNICA FUJI ELECTRONICS	TIFFANY & CO
COSTCO WHOLESALE CORP	MACQUARIE MEXICO REAL ESTATE MGMT	TIGER BRANDS LTD
COUNTRY GARDEN SERVICES HOLDINGS CO	MACQUARIE TRUE INDEX EMERGING MARKETS FUND	TIM S.A.
COUPA SOFTWARE INC	MACQUARIE TRUE INDEX EMERGING MARKETS VALUE WEIGHTED FUND	TIMAH TBK PT
COVESTRO AG	MAEIL DAIRIES (NEW)	TIME DOTCOM
COVIVIO SA	MAGAZINE LUIZA SA	TIMES NEIGHBORHOOD HOLDINGS LTD
COWAY CO LTD	MAGNA INTERNATIONAL INC	TIMKEN CO
COWEN INC	MAGNITE INC	TINGYI CAYMAN ISLANDS HOLDING CORP
CRA INTERNATIONAL INC	MAGYAR TELEKOM TELECOMMUNICATIONS PLC	TIS INC
CRANE CO	MAHLE METAL LEVE SA	TJX COMPANIES INC
CRAWFORD & CO	MAINFREIGHT LTD	TKH GROUP NV
CRAYON GROUP HOLDING ASA	MAKALOT INDUSTRIAL CO LTD	T-MOBILE US INC
CRCAM PARIS ET ILE	MAKINO MILLING MACHINE CO LTD	TMX GROUP LTD
CREDICORP LTD	MAKITA CORP	TOAGOSEI
CREDIT AGRICOLE SA	MALAKOFF CORPORATION	TOBU RAILWAY CO LTD
CREDIT SUISSE GROUP AG	MALAYAN BANKING BHD	TOFAS TURK OTOMOBIL FABRIKASI AS
CRESCENT POINT ENERGY CORP	MALIBU BOATS INC	TOHO CO LTD
CRH	MAN WAH HOLDINGS LTD	TOHO GAS
CRODA INTERNATIONAL PLC	MANILA WATER COMPANY INC	TOHO HOLDINGS CO LTD
CROMWELL PROPERTY GROUP	MANTECH INTERNATIONAL CORP	TOHOKU ELECTRIC POWER CO INC
CROPENERGIES	MANULIFE FINANCIAL CORP	TOKAI CARBON CO LTD
CROWDSTRIKE HOLDINGS INC	MAPLETREE COMMERCIAL TRUST	TOKAI RIKA

CROWN CASTLE INTERNATIONAL CORP	MAPLETREE LOGISTICS TRUST	TOKAI TOKYO FINANCIAL HOLDINGS INC
CROWN HOLDINGS INC	MARATHON PETROLEUM CORP	TOKIO MARINE HOLDINGS INC
CSG SYSTEMS INTERNATIONAL INC	MARFRIG GLOBAL FOODS SA	TOKYO CENTURY CORP
CSPC PHARMACEUTICAL GROUP LTD	MARINEMAX INC	TOKYO ELECTRIC POWER COMPANY HLDS INC
CSW INDUSTRIALS INC	MARKEL CORP	TOKYO ELECTRON LTD
CSX CORP	MARKETAXESS HOLDINGS INC	TOKYO GAS CO LTD
CT ENVIRONMENTAL GROUP	MARRIOTT INTERNATIONAL INC	TOKYU CORP
CTBC FINANCIAL HOLDINGS	MARTIN MARIETTA MATERIALS INC	TOKYU FUDOSAN HLDGS CORP
CULLEN/FROST BANKERS INC	MARUBENI CORP	TOMRA SYSTEMS ASA
CUMMINS INC	MARUI GROUP CO LTD	TONG REN TANG TECHNOLOGIES CO LTD
CURTISS-WRIGHT CORP	MARUICHI STEEL TUBE	TONG YANG LIFE INSUR
CVC BRASIL OP AG V	MARVELL TECHNOLOGY GROUP LTD	TONGDA GROUP HOLDINGS
CVS HEALTH CORP	MASCO CORP	TONGFU MICROELECTRONICS CO LTD
CYBERAGENT INC	MASIMO CORP	TOPCO SCIENTIFIC CO LTD
CYBER-ARK SOFTWARE LTD	MASONITE INTERNATIONAL CORP	TOPCON CORP
CYBERDYNE INC	MASRAF AL RAYAN QPSC	TOPIX MAR21
CYRELA BRAZIL REALTY	MASTERCARD INCORPORATED	TOPPAN PRINTING CO LTD
D.R. HORTON INC	MATADOR RESOURCES CO	TOPRE
DACIAN GOLD LIMITED	MATCH GROUP INC	TORAY INDUSTRIES INC
DAEDUCK CO LTD	MATERION CORP	TORIGOE CO LTD
DAEWOO CONSTRUCTION	MATSUMOTOKIYOSHI HOLDINGS CO LTD	TORO CO
DAEWOONG CO LTD	MATTEL INC	TOROMONT INDUSTRIES LTD
DAI NIPPON PRINTING CO LTD	MATTHEWS INTERNATIONAL CORP	TORONTO-DOMINION BANK
DAIFUKU	MAXIM INTEGRATED PRODUCTS INC	TOSHIBA CORP
DAI-ICHI LIFE HOLD	MAXIMUS INC	TOSOH CORP
DAIICHI SANKYO CO LTD	MAXIS BHD	TOTAL SE
DAIICHIKOSHO	MAXLINEAR INC	TOTO LTD
DAIKIN INDUSTRIES LTD	MAXVALU NISHINIHON CO LTD	TOTVS SA
DAIMLER AG	MAXVALU TOKAI	TOURMALINE OIL CORP
DAIREI CO	MAYNE PHARMA GROUP LTD	TOYO INK SC HOLDINGS CO LTD
DAIRY FARM INTERNATIONAL HOLDINGS LTD	MAZDA MOTOR CORP	TOYO SEIKAN GROUP HOLDINGS LTD
DAISEKI	MBANK SA	TOYO SUISAN KAISHA LTD
DAISHIN SECURITIES CO LTD	MBK PCL	TOYOBO CO LTD
DAITO TRUST CONSTRUCTION CO LTD	MCCORMICK & COMPANY INC	TOYODA GOSEI CO LTD
DAIWA HOUSE INDUSTRY CO LTD	MCDONALD'S CORP	TOYOTA BOSHOKU CORP
DAIWA HOUSE REIT I	MCDONALD'S HOLDINGS COMPANY JAPAN LTD	TOYOTA INDUSTRIES CORP
DAIWA SECURITIES GROUP INC	MCGRATH RENTCORP	TOYOTA MOTOR CORP
DAIWABO HOLDINGS CO LTD	MCJ	TOYOTA TSUSHO CORP
DAKTRONICS INC	MCKESSON CORP	TPK HOLDING CO LTD
DALATA HOTEL GROUP PLC	MCKESSON EUROPE AG	TPR CO.LTD
DALLAH HEALTHCARE COMPANY SJSC	MCNEX CO LTD	TRACTOR SUPPLY CO
DAMPSKIBSSELSKABET NORDEN A/S	MDC HOLDINGS INC	TRADA ALAM MINERA TBK
DANA INC	MDU RESOURCES GROUP INC	TRADEWEB MARKETS INC
DANAHER CORP	MEBUKI FINANCIAL GROUP	TRANE TECHNOLOGIES PLC
DANONE SA	MEDIA NUSANTARA CITRA TBK PT	TRANSCONTINENTAL INC

DANSKE BANK A/S	MEDIATEK INC	TRANSDIGM GROUP INC
DAQO NEW ENERGY CORP	MEDICAL PROPERTIES TRUST INC	TRANS-SIBERIAN GOLD PLC
DARDEN RESTAURANTS INC	MEDIFAST INC	TRANSUNION
DASSAULT AVIATION SA	MEDIOBANCA DI CREDITO FINANZ SPA	TRAVELERS COMPANIES INC
DASSAULT SYSTEMES SE	MEDIPAL HOLDINGS CORP	TRAVELSKY TECHNOLOGY LTD
DATA 3 LIMITED	MEDPACTO INC	TREND MICRO INC
DATADOG INC	MEDTRONIC PLC	TREX COMPANY INC
DATTO HLDG CORP	MEDY TOX INC	TRI POINTE HOMES INC
DAVIDE CAMPARI MILANO NV	MEGA LIFESCIENCES	TRIBUNE PUBLISHING CO
DAVITA INC	MEGASTUDYEDU CO LTD	TRIBUNE RESOURCES LTD
DAWONSYS CO LTD	MEIJI HOLDINGS CO LTD	TRICO BANCSHARES
DAX MAR21	MEITEC CORP	TRIMBLE INC
DB HITEK CO LTD	MEITU INC	TRINSEO SA
DBS GROUP HOLDINGS LTD	MEITUAN	TRIPLE-S MANAGEMENT CORP
DCC PLC	MELCO RESORTS & ENTERTAINMENT LTD	TRIPOD TECHNOLOGY CORP
DCM HOLDINGS CO LTD	MELROSE INDUSTRIES PLC	TRUIST FINANCIAL CORP
DECHRA PHARMACEUTICALS	MELTWATER BV	TRULY INTERNATIONAL HOLDINGS LTD
DEERE & CO	MERCADOLIBRE INC	TRUPANION INC
DEL TACO RESTAURANTS INC NEW	MERCANTILE BANK CORP	TRUSTMARK CORP
DELIVERY HERO AG	MERCARI INC	TRUWORTHS INTERNATIONAL LTD
DELL TECHNOLOGIES INC	MERCK & CO INC	TRYG A/S
DELTA AIR LINES INC	MERCK KGAA	TSAKER CHEMICAL GROUP LIMITED
DELTA ELECTRONICS INC	MERCURY NZ	TSOGO SUN GAMING LTD
DELUXE CORP	MERIDIAN BANCORP INC	TSUBAKIMOTO CHAIN CO
DEMANT A/S	MERIDIAN ENERGY LIMITED	TSURUHA HOLDINGS INC
DENKA COMPANY LTD	MERITAGE HOMES CORP	TTEC HOLDINGS INC
DENSO CORP	MERITOR INC	TUNG HO STEEL ENTERPRISE CORP
DENTSPLY SIRONA INC	MERITZ FINANCIAL GROUP INC	TUPPERWARE BRANDS CORP
DENTSU GROUP INC	MERITZ FIRE & MARINE INSURANCE CO LTD	TUPY SA
DERMAPHARM HOLDING SE	MERRY ELECTRONICS CO LTD	TURK TRAKTOR
DESCARTES SYSTEMS GROUP INC	METALURGICA GERDAU SA	TURKIYE HALK BANKASI AS
DESKTOP METAL INC	METHODE ELECTRONICS INC	TURKIYE SINAI KALKINMA BANKASI AS
DEUTSCHE BANK AG	METLIFE INC	TWILIO INC
DEUTSCHE BOERSE AG	METRO INC	TWITTER INC
DEUTSCHE EUROSHOP	METROPOLE TELEVISION SA	TX GROUP
DEUTSCHE LUFTHANSA AG	METSA BOARD OYJ	TYLER TECHNOLOGIES INC
DEUTSCHE POST AG	METTLER-TOLEDO INTERNATIONAL INC	TYSON FOODS INC
DEUTSCHE TELEKOM AG	MGIC INVESTMENT CORP	U.S. BANCORP
DEUTSCHE WOHNEN SE	MGM RESORTS INTERNATIONAL	U.S. PHYSICAL THERAPY INC
DEUTZ AG	MGP INGREDIENTS INC	UBE INDUSTRIES
DEXCOM INC	MICHELIN (CGDE)	UBER TECHNOLOGIES INC
DGB FINANCIAL GROUP CO LTD	MICRO FOCUS INTERNATIONAL PLC	UBIQUITI INC
DIAGEO PLC	MICROCHIP TECHNOLOGY INC	UBISOFT ENTERTAINMENT SA
DIALOG GROUP BHD	MICRON TECHNOLOGY INC	UBS GROUP AG
DIALOG SEMICONDUCTOR PLC	MICROSOFT CORP	UCB SA

DIASORIN SPA	MID-AMERICA APARTMENT COMMUNITIES INC	UDR INC
DIC CORP	MIDDLEBY CORP	UFP INDUSTRIES INC
DIGIMARC CORP	MIDEA GROUP CO LTD	UGI CORP
DIGITAL GARAGE	MIMECAST LTD	ULTA BEAUTY INC
DIGITAL HOLDINGS INC	MINEBEA MITSUMI INC	ULTRA CLEAN HOLDINGS INC
DIGITAL REALTY TRUST INC	MINERAL RESOURCES LTD	ULTRAPAR PARTICIPACOES SA
DIGITAL TURBINE INC	MINERVA SA	ULVAC
DIGITAL VALUE SPA	MINI HANG SENG JAN21	UMICORE SA
DILLARD'S INC	MINISTOP	UMS HOLDINGS LTD
DIME COMMUNITY BANCSHARES INC	MISC BHD	UMW HOLDINGS BHD
DINE BRANDS GLOBAL INC	MISUMI GROUP INC	UNDER ARMOUR INC
DINO POLSKA SA	MITRA ADIPERKASA TBK PT	UNIBAIL-RODAMCO-WESTFIELD
DIOS FASTIGHETER	MITSUBISHI CHEMICAL HOLDINGS CORP	UNICHARM CORP
DIP	MITSUBISHI CORP	UNICREDIT SPA
DIPLOMA	MITSUBISHI ELECTRIC CORP	UNID CO LTD
DIRECT LINE INSURANCE GROUP PLC	MITSUBISHI ESTATE CO LTD	UNILEVER PLC
DISCO	MITSUBISHI GAS CHEMICAL CO INC	UNION PACIFIC CORP
DISCOVER FINANCIAL SERVICES	MITSUBISHI HC CAPITAL INC	UNIPAR CARBOCLORO SA
DISCOVERY INC	MITSUBISHI HEAVY INDUSTRIES LTD	UNIPER SE
DISH NETWORK CORP	MITSUBISHI SHOKUHI	UNI-PRESIDENT ENTERPRISES CORP
DIXONS CARPHONE PLC	MITSUBISHI UFJ FINANCIAL GROUP INC	UNIQA INSURANCE GROUP AG
DKSH HOLDING AG	MITSUI & CO LTD	UNISEM (M) BHD
DNB ASA	MITSUI CHEMICALS INC	UNITED BANK LTD
DOCUSIGN INC	MITSUI FUDOSAN CO LTD	UNITED ELECTRONICS COMPANY JSC
DOLBY LABORATORIES INC	MITSUI MATSUSHIMA HOLDINGS CO LTD	UNITED INTERNATIONAL ENTERPRISES LTD
DOLLAR GENERAL CORP	MITSUI SOKO HOLDINGS CO LTD	UNITED INTERNATIONAL TRANSPORTATION CO
DOLLAR TREE INC	MIURA	UNITED INTERNET AG
DOLLARAMA INC	MIXI INC	UNITED NATURAL FOODS INC
DOMINION ENERGY IN	MIZRAHI TEFAHOT BANK LTD	UNITED OVERSEAS BANK LTD
DOMINO'S PIZZA ENTERPRISES LTD	MIZUHO FINANCIAL GROUP INC	UNITED PARCEL SERVICE INC
DOMINO'S PIZZA GROUP PLC	MKS INSTRUMENTS INC	UNITED RENTALS INC
DOMINO'S PIZZA INC	MMC CORPORATION BHD	UNITED SUPER MARKETS HLDGS INC
DOMTAR CORP	MMG LTD	UNITED THERAPEUTICS CORP
DONG KUK STEEL MILL	MODERNA INC	UNITED URBAN INVESTMENT CORP
DONG-A ST CO	MOHAWK INDUSTRIES INC	UNITED UTILITIES GROUP PLC
DONGKOOK PHARMACEUTI	MOL HUNGARIAN OIL & GAS PLC	UNITEDHEALTH GROUP INC
DONGSUNG CHEMICAL CO LTD	MOLINA HEALTHCARE INC	UNITI GROUP INC
DOOSAN BOBCAT INC	MOLSON COORS BEVERAGE CO	UNIVERSAL HEALTH SERVICES INC
DOOSAN FUEL CELL	MOMO.COM INC	UNIVEST FINANCIAL CORPORATION
DOOSAN INFRACORE CO LTD	MONCLER SPA	UNUM GROUP
DORMAKABA HOLDING AG	MONDELEZ INTERNATIONAL INC	UOL GROUP LTD
DOUBLEUGAMES CO LTD	MONDI PLC	UORIKI
DOUZONE BIZON CO LTD	MONETA MONEY BANK AS	UPM-KYMMENE OYJ
DOVER CORP	MONEYSUPERMARKET.COM GROUP PLC	UPWORK INC
DOW INC	MONGODB INC	URBAN OUTFITTERS INC

DOWNER EDI LTD	MONOLITHIC POWER SYSTEMS INC	USANA HEALTH SCIENCES INC
DR.REDDY'S LABORATORIES LTD	MONOTARO	USHIO INC
DRAEGERWERK AG & CO KGAA	MONSTER BEV CORP	USINAS SIDERURGICAS DE MINAS GERAIS SA
DRAFTKINGS INC	MOODY'S CORP	USS CO LTD
DRB-HICOM BHD	MOOG INC	UTZ BRANDS INC
DRDGOLD LTD	MORGAN SINDALL GROUP PLC	V TECHNOLOGY
DRIVE SHACK	MORGAN STANLEY	VAIL RESORTS INC
DROPBOX INC	MORNINGSTAR INC	VALE SA
DSP GROUP INC	MOROZOFF	VALEO SE
DSV PANALPINA A/S	MORPHOSYS AG	VALERO ENERGY CORP
DTE ENERGY CO	MOSAIC CO	VALMET OYJ
DUKE ENERGY CORP	MOTOROLA SOLUTIONS INC	VALMONT INDUSTRIES INC
DUKE REALTY CORP	MOTUS HOLDINGS LTD	VALOR HOLDINGS
DUNELM GROUP PLC	MOUWASAT MEDICAL SERVICES CO SJSC	VALUE ADDED TECHNOLO
DUPONT DE NEMOURS INC	MOVIDA PARTICIPACOES SA	VALVOLINE INC
DURATEX SA	MOWI ASA	VARIAN MEDICAL SYSTEMS INC
DUSKIN	MS&AD INSURANCE GROUP HOLDINGS INC	VARONIS SYSTEMS INC
DXC TECHNOLOGY	MSCI INC	VAT GROUP AG
DYNATRACE HOLDINGS LLC	MSCI INDIA MAR21	VAUDOISE ASSURANCES HOLDING SA
E INK HOLDINGS INC	MSCI SINGAPORE JAN21	VECTOR LTD
E.ON SE	MSG ENTERTAINMENT	VEECO INSTRUMENTS INC
E.SUN FINANCIAL HOLDING CO LTD	MSG NETWORK INC	VEEVA SYSTEMS INC
EAGLE MATERIALS INC	MTR CORP LTD	VELODYNE LIDAR INC
EAGLE PHARMACEUTICALS INC	MTU AERO ENGINES AG	VENTAS INC
EARTH CORPORATION	MUENCHENER RUECKVERSICHERUNGS AG	VENTURE CORPORATION LTD
EAST JAPAN RAILWAY CO	MULLEN GROUP LTD	VEOLIA ENVIRONNEMENT SA
EASTERLY GOVERNMENT PROPERTIES INC	MURATA MANUFACTURING CO LTD	VERBIO
EASTERN POLYMER GROUP PCL	MY EG SERVICES BHD	VERBUND AG
EASTERN PROVINCE CEMENT CO SJSC	MYCRONIC AB	VEREIT INC
EASTMAN CHEMICAL CO	NABTESCO CORP	VERISIGN INC
EASTMAN KODAK CO	NAGOYA RAILROAD	VERISK ANALYTICS INC
EATON CORP PLC	NAKANISHI	VERIZON COMMUNICATIONS INC
EBARA CORP	NAN LIU ENTERPRISE	VERMILION ENERGY INC
EBAY INC	NANKAI ELECTRIC RAILWAY	VERSO CORPORATION NEW
EBIX INC	NANTEX INDUSTRY CO LTD	VERTEX PHARMACEUTICALS INC
ECHO MARKETING INC	NARI TECHNOLOGY CO LTD	VERTIV HOLDINGS LLC
ECHOSTAR CORP	NASDAQ INC	VESTAS WIND SYSTEMS A/S
ECKERT & ZIEGLER STRAHLEN-& MEDIZIN	NASPERS	VESTEL ELECTRONIK SANAYI VE TICARET
ECLAT TEXTILE CO LTD	NATIONAL BANK HOLDINGS	VETOQUINOL
ECOLAB INC	NATIONAL BANK OF CANADA	VF CORP
ECOPETROL SA	NATIONAL GRID PLC	VIACOMCBS
ECOPROBM CO LTD	NATIONAL HEALTH INVESTORS INC	VIATRIS INC
ECORODOVIAS INFRAESTRU LOGISTICA SA	NATIONAL HEALTHCARE CORP	VIAVI SOLUTIONS INC
ECO'S	NATIONAL INSTRUMENTS CORP	VICI PROPERTIES INC

EDENRED SA	NATIONAL MEDICAL CARE	VICTORIA GOLD CORP
EDISON INTERNATIONAL	NATIONAL STORAGE AFFILIATES TRUST	VICTREX
EDP ENERGIAS DE PORTUGAL SA	NATIONAL WESTERN LIFE GROUP INC	VIENNA INSURANCE GROUP AG
EDP ENERGIAS DO BRASIL SA	NATIXIS	VIEWORKS
EDWARDS LIFESCIENCES CORP	NATORI	VIFOR PHARMA AG
E-HOUSE CHINA ENTERPRISE HLDGS LTD	NATURGY ENERGY GROUP SA	VILLAGE SUPER MARKET INC
EIFFAGE SA	NATUS MEDICAL INC	VINCI SA
EISAI CO LTD	NATWEST GROUP PLC	VINDA INTERNATIONAL HOLDINGS LTD
EL POLLO LOCO HOLDINGS	NAVER	VINYTHAI PCL
ELAN MICROELECTONICS	NCC AB	VIPSHOP HOLDINGS LTD
ELANCO ANIMAL HEALTH INC	NCSOFT CORP	VIRGIN MONEY UK PLC
ELASTIC NV	NEC CORP	VIRTU FINANCIAL INC
ELDERS LTD	NEC NETWORKS & SYSTEM INTEGRATION	VISA INC
ELECTRA CONSUMER PRODUCTS 1970 LTD	NEDAP(NEDERLANDSCHE APPARATENF)NV	VISHAY INTERTECHNOLOGY INC
ELECTRICITE DE FRANCE SA	NEDBANK GROUP LTD	VISHAY PRECISION GROUP INC
ELECTROLUX AB	NEENAH INC	VISTA LAND AND LIFESCAPES INC
ELECTRONIC ARTS INC	NELES OYJ	VISTRA CORP
ELEKTA AB (PUBL)	NEMETSCHEK	VISTRY GROUP PLC
ELEMATEC CORP	NEOWIZ	VITAL KSK HOLDINGS
ELIA GROUP SA	NEPI ROCKCASTLE	VIVA ENEGRY GROUP LIMITED
ELISA OYJ	NESTE OYJ	VIVENDI SA
ELITE MATERIAL CO LTD	NESTLE SA	VMWARE INC
ELKEM ASA	NET ONE SYSTEMS CO LTD	VODACOM GROUP LTD
EMBRACER GROUP AB	NETAPP INC	VODAFONE GROUP PLC
EMCORE CORP	NETCARE LTD	VOESTALPINE AG
EMEMORY TECHNOLOGY INC	NETCOMPANY GROUP A/S	VOLKSWAGEN AG
EMERA INC	NETDRAGON WEBSOFT HOLDINGS LTD	VOLTRONIC POWER TECHNOLOGY CORP
EMERGENT BIOSOLUTIONS INC	NETEASE INC	VOLVO AB
EMERSON ELECTRIC CO	NETFLIX INC	VONOVIA SE
E-MINI MSCI EMERGING MARKET MAR21	NETGEAR INC	VONTIER CORPORATION
E-MINI RUSSELL 2000 MAR21	NETLINK NBN TRUST	VORNADO REALTY TRUST
EMINI S&P 500 MAR21	NETMARBLE CORP	VOYA FINANCIAL INC
EMIS GROUP PLC	NETO M.E HOLDINGS LTD.	VS INDUSTRY BHD
EMLAK KONUT GAYRIMENKUL YATIRIM ORT	NETSCOUT SYSTEMS INC	VTECH HOLDINGS LTD
EMPIRE COMPANY LTD	NETWORK INTERNATIONAL HOLDINGS PLC	VUKILE PROPERTY FUND LTD
EMPLOYERS HOLDINGS INC	NEUROCRINE BIOSCIENCES INC	VULCAN MATERIALS CO
EMS CHEMIE HOLDING AG	NEW CHINA LIFE INSURANCE CO LTD	W W GRAINGER INC
ENAGAS SA	NEW GOLD INC	W. P. CAREY INC
ENANTA PHARMACEUTICALS INC	NEW ORIENTAL EDUCATION & TECH GRP	W. R. BERKLEY CORP
ENBRIDGE INC	NEW RESIDENTIAL INVESTMENT REIT	W. R. GRACE & CO
ENCOMPASS HEALTH CORPORATION	NEW WORLD DEVELOPMENT CO LTD	WACOAL HOLDINGS CORP
ENDEAVOUR MINING CORP	NEW YORK COMMUNITY BANCORP INC	WAH LEE INDUSTRIAL CORP
ENDESA SA	NEWCREST MINING LTD	WALGREENS BOOTS ALLIANCE INC
ENEA SA	NEWELL BRANDS INC	WAL-MART DE MEXICO SAB DE CV
ENEL SPA	NEWMONT CORP	WALMART INC

ENEOS HOLDINGS INC	NEWS CORP	WALT DISNEY CO
ENERGIXS RENEWABLE ENERGY LTD	NEXANS SA	WANT WANT CHINA HOLDINGS LTD
ENERGY ABSOLUTE PCL	NEXI SPA	WARTECK INVEST AG
ENERSYS	NEXITY SA	WARTSILA OYJ ABP
ENGHOUSE SYSTEMS LTD	NEXON CO LTD	WASHINGTON FEDERAL INC
ENGIE	NEXPOINT RESIDENTIAL TRUST INC	WASTE CONNECTIONS INC
ENGIE ENERGIA CHILE SA	NEXSTAR MEDIA GROUP INC	WASTE MANAGEMENT INC
ENGRO CORPORATION	NEXT PLC	WATERS CORP
ENI SPA	NEXTDC LTD	WATERSTONE FINANCIAL INC
EN-JAPAN	NEXTEER AUTOMOTIVE GROUP LTD	WATKIN JONES PLC
ENLINK MIDSTREAM LLC	NEXTERA ENERGY INC	WATSCO INC
ENN ENERGY HOLDINGS LTD	NGK INSULATORS LTD	WAYFAIR INC
ENNIS INC	NGK SPARK PLUG CO LTD	WD-40 CO
ENNOCONN CORP	NH FOODS LTD	WEC ENERGY GROUP
ENOVA INTERNATIONAL INC	NHK SPRING CO LTD	WEG SA
ENPHASE ENERGY INC	NHN CORPORATION	WEICHAI POWER CO LTD
ENSIGN GROUP INC	NIB HOLDINGS LTD	WEIS MARKETS INC
ENTAIN PLC	NIBE INDUSTRIER AB	WELCIA HOLDINGS CO
ENTEGRIS INC	NIC INC	WELLS FARGO & CO
ENTERGY CORP	NICE INFORMATION SERVICE CO LTD	WELLTOWER INC
ENTRA ASA	NICE LTD	WENDEL SE
ENVISTA HOLDINGS CORPORATION	NICHIA STEEL WORKS	WENDYS CO
EOG RESOURCES INC	NICK SCALI LTD	WESCO INTERNATIONAL INC
EONE DIAGNOMICS GENOME CENTER CO LTD	NIDEC CORP	WEST CHINA CEMENT LTD
EPAM SYSTEMS INC	NIHON CHOUZAI	WEST FRASER TIMBER CO LTD
EPIROC AB	NIHON M&A CENTER INC	WEST HOLDINGS CORP
EQT AB	NIHON UNISYS LTD	WEST JAPAN RAILWAY CO
EQT CORP	NIKE INC	WEST PHARMACEUTICAL SERVICES INC
EQUIFAX INC	NINTENDO CO LTD	WESTERN DIGITAL CORP
EQUINITI GROUP PLC	NIO INC	WESTERN UNION CO
EQUINIX INC	NIPPN CORP	WESTINGHOUSE AIR BRAKE TECHN CORP
EQUINOR ASA	NIPPON BS BROADCASTING CORP	WESTLAKE CHEMICAL PARTNERS LP
EQUINOX GOLD CORP	NIPPON BUILDING FUND INC	WESTROCK CO
EQUITABLE HOLDINGS INC	NIPPON CHEMIPHAR	WEYERHAEUSER CO
EQUITY LIFESTYLE PROPERTIES INC	NIPPON EXPRESS CO LTD	WH GROUP LTD
EQUITY RESIDENTIAL	NIPPON GAS	WH SMITH PLC
ERAJAYA TBK	NIPPON KAYAKU CO LTD	WHA CORPORATION PCL
EREX CO LTD	NIPPON LIGHT METAL HLDGS	WHARF REAL ESTATE INVESTMENT CO LTD
ERIE INDEMNITY CO	NIPPON PAINT HOLDINGS CO LTD	WHEATON PRECIOUS METALS CORP
ERSTE GROUP BANK AG	NIPPON PARKING DEVELOPMENT	WHIRLPOOL CORP
ES-CON JAPAN	NIPPON PROLOGIS RET INC	WHITBREAD
ESR CAYMAN LTD	NIPPON SANSO HOLDINGS CORP	WHITECAP RESOURCES INC
ESR-REIT	NIPPON SEIKI	WIDEOPENWEST INC
ESSA BANCORP INC	NIPPON SHINYAKU	WIENERBERGER AG
ESSENT GROUP LTD	NIPPON SHOKUBAI CO LTD	WILLIAMS COMPANIES INC

ESSENTIAL UTILITIES INC	NIPPON SIGNAL CO LTD	WILLIAMS SONOMA INC
ESSEX PROPERTY TRUST INC	NIPPON STEEL CORPORATION	WILLIS TOWERS WATSON
ESSILORLUXOTTICA SA	NIPPON STEEL TRADING CORPORATION	WILMAR INTERNATIONAL LTD
ESSITY AB	NIPPON TELEGRAPH AND TELEPHONE CORP	WILSON BAYLY HOLMES - OVCON LTD
ESTEE LAUDER COMPANIES INC	NIPPON TELEVISION HOLDINGS INC	WINNEBAGO INDUSTRIES INC
ESTELLE HOLDINGS CO LTD	NIPPON YUSEN KK	WIPRO LTD
ETHAN ALLEN INTERIORS INC	NIPRO CORP	WISTRON NEWEB CORP
ETSY INC	NISHIMATSUYA CHAIN	WIX.COM LTD
EUBIOLOGICS CO LTD	NISOURCE NEW	WM MORRISON SUPERMARKETS PLC
EURAZEO SE	NISSAN CHEMICAL CORP	WOLTERS KLUWER NV
EURO STOXX 50 MAR21	NISSAN MOTOR CO LTD	WOORI FINANCIAL GROUP INC
EUROFINS SCIENTIFIC SE	NISSHIN OILLIO GROUP LTD	WOORI INVESTMENT BANK
EUROPRIS ASA	NISSHIN SEIFUN GROUP INC	WORKDAY INC
EUSKALTEL SA	NISSHINBO HOLDINGS INC	WORLDLINE SA
EUTELSAT COMMUNICATIONS SA	NISSIN FOODS HOLDINGS CO LTD	WORLEY LTD
EVER SUNSHINE LIFESTYLE SVCS GP LTD	NITORI HOLDINGS CO LTD	WOWOW
EVERBRIDGE INC	NITTO DENKO CORP	WPP PLC
EVERCORE INC	NITTO FUJI FLOUR MILLING CO LTD	WPT INDUSTRIAL REIT
EVEREST RE GROUP LTD	NIU TECHNOLOGIES	WSP GLOBAL INC
EVERGREEN MARINE CORP TAIWAN LTD	NK LUKOIL PAO	WUESTENROT & WUERTTEMBERGISCHE AG
EVERGY INC	NN GROUP NV	WUXI APPTEC CO LTD
EVERLIGHT ELECTRONICS	NNIT AS	WUXI BIOLOGICS CAYMAN INC
EVERQUOTE INC	NOBIA AB	WUXI LEAD INTELLIGENT
EVERSOURCE ENERGY	NOKIA OYJ	WYNDHAM HOTELS RESORTS INC
EVERTEC INC	NOMAD FOODS LTD	WYNN MACAU LTD
EVN AG	NOMURA	WYNN RESORTS LTD
EVOLUTION GAMING GROUP AB	NOMURA HOLDINGS INC	XCEL ENERGY INC
EVOLUTION MINING LTD	NOMURA REAL EST MF (NEW)	XEBIO HOLDINGS CO
EVONIK INDUSTRIES AG	NOMURA REAL ESTATE HOLDINGS INC	XERO LTD
EVRAZ PLC	NOMURA RESEARCH INSTITUTE LTD	XEROX HOLDINGS CORP
EXACT SCIENCES CORP	NONGSHIM CO LTD	XIAOMI CORPORATION
EXEDY	NORBORD INC	XILINX INC
EXELIXIS INC	NORDEA BANK ABP	XINJIANG GOLDWIND SCI & TECH LTD
EXELON CORP	NORDEX SE	XINTEC INC
EXLSERVICE HOLDINGS INC	NORDIC ENTERTAINMENT GROUP AB	XINYI GLASS HOLDINGS LTD
EXOR NV	NORDNET AB	XPO LOGISTICS INC
EXPEDIA GROUP INC	NORDSON CORP	XYLEM INC
EXPEDITORS INTERN OF WASHINGTON INC	NORFOLK SOUTHERN CORP	YAIZU SUISANKAGAKU INDUSTRY CO LTD
EXPERIAN PLC	NORITAKE CO LTD	YAKULT HONSHA
EXPONENT INC	NORSK HYDRO ASA	YAMADA HOLDINGS CO
EXTRA SPACE STORAGE INC	NORTH PACIFIC BANK LTD	YAMAGUCHI FINANCIAL GROUP INC
EXTREME NETWORKS INC	NORTH WEST COMPANY INC	YAMAHA CORP
EXXON MOBIL CORPORATION	NORTHERN TRUST CORP	YAMAHA MOTOR CO LTD
EZ TEC EMPREENDIMENTOS PARTICIPACOE	NORTHLAND POWER INC	YAMANA GOLD INC
F.C.C. CO LTD	NORTHWEST BANCSHARES INC	YAMATANE

F5 NETWORKS INC	NORTHWESTERN CORP	YAMATO HOLDINGS CO LTD
FACEBOOK INC	NORTONLIFELOCK INC	YAMAYA CORP
FACTSET RESEARCH SYSTEMS INC	NOVARTIS AG	YAMAZAKI BAKING CO LTD
FAES FARMA SA	NOVATEK MICROELECTRONICS CORP	YAMAZAWA
FAIR ISAAC CORP	NOVATEK PAO	YANDEX N.V.
FAIRFAX FINANCIAL HOLDINGS LTD	NOVO NORDISK A/S	YANG MING MARINE TRANSPORT CORP
FANHUA INC	NOVOCURE LTD	YANGO GROUP CO LTD
FANTASIA HOLDINGS GROUP CO LTD	NOVOZYMES A/S	YAOKO
FANUC CORP	NRG ENERGY INC	YARA INTERNATIONAL ASA
FAR EAST CONSORTIUM INTERNATIONAL LTD	NSD CO LTD	YASKAWA ELECTRIC CORP
FARADAY TECHNOLOGY CORP	NSK LTD	YELLOW HAT
FARGLORY DEVELOPERS CO	NTT DATA CORP	YELP INC
FARMERS NATIONAL BANC	NTT UD REIT INVESTMENT CORP	YETI HOLDINGS INC
FARO TECHNOLOGIES INC	NU SKIN ENTERPRISES INC	YEXT INC
FAST RETAILING CO LTD	NUANCE COMMUNICATIONS INC	YFY INC
FASTENAL CO	NUCOR CORP	YG ENTERTAINMENT INC
FASTIGHETS AB BALDER	NUFARM LTD	YICHANG HEC CHANGJIANG PHARMACTL CO
FAURECIA SA	NUTRIEN LTD	YOKOGAWA ELECTRIC CORP
FEDERATED HERMES INC	NVIDIA CORP	YOKOHAMA REITO
FEDEX CORP	NVR INC	YOUNGONE CORP
FEED ONE CO LTD	NXP SEMICONDUCTORS NV	YOUNGPOONG CORP
FELISSIMO	OBAYASHI CORP	YUANTA SECURITIES KOREA CO LTD
FENG HSIN STEEL CO LTD	OBERBANK AG	YUASA FUNASHOKU
FERGUSON PLC	OBIC CO LTD	YUASA TRADING
FERRARI NV	OCADO GROUP PLC	YUEXIU REAL ESTATE INVESTMENT TRUST
FERREXPO PLC	OCCIDENTAL PETROLEUM CORP	YUM BRANDS INC
FERROVIAL SA	OCEANA GROUP LTD	YUM CHINA HOLDINGS INC
FIDELITY NATIONAL FINANCIAL INC	OCEANAGOLD CORP	YUZHOU GROUP HOLDINGS CO LTD
FIDELITY NATIONAL INFO SERVICES INC	ODAKYU ELECTRIC RAILWAY CO LTD	Z HOLDINGS CORP
FIFTH THIRD BANCORP	ODONTOPREV SA	ZAI LAB LIMITED
FINECOBANK BANCA FINECO	OENON HOLDINGS	ZALANDO SE
FINNING INTERNATIONAL INC	OFFCN EDUCATION TECHNOLOGY CO LTD	ZEBRA TECHNOLOGIES CORP
FINSBURY FOOD GROUP PLC	OFFICE PPTY INCOME TRUST	ZENDESK INC
FIREEYE INC	OGE ENERGY CORP	ZENSHO HOLDINGS CO LTD
FIRST ABU DHABI BANK	OHSHO FOOD SERVICE	ZEON CORP
FIRST AMERICAN FINANCIAL CORP	OJI HOLDINGS CORP	ZHANGZHOU PIENTZEHUANG PHARMACEUTIC
FIRST BANCORP	OKAMURA	ZHEJIANG EXPRESSWAY CO LTD
FIRST BUSINESS FINANCIAL SERVICES INC	OKI ELECTRIC INDUSTRY CO LTD	ZHEJIANG HUAYOU COBALT CO LTD
FIRST CITIZENS BANCSHARES INC NRTH	OKINAWA CELLULAR TELEPHONE CO	ZHEJIANG WEIXING NEW BUILDING MATER
FIRST FINANCIAL HOLDING CO LTD	OKINAWA ELECTRIC POWER CO INC	ZHENGZHOU COAL MINING MACHINERY GRP
FIRST HORIZON CORP	OKTA INC	ZILLOW GROUP INC
FIRST NORTHWEST BANCORP	OLAM INTERNATIONAL LTD	ZIMMER BIOMET HOLDINGS INC
FIRST QUANTUM MINERALS LTD	OLD DOMINION FREIGHT LINE INC	ZOETIS INC

FIRST REPUBLIC BANK	OLD MUTUAL LTD	ZOOM VIDEO COMMUNICATIONS INC
FIRST SOLAR INC	OLVI OYJ	ZOOMLION HEAVY INDUST SCI & TECH LTD
FIRST TRACTOR CO LTD	OLYMPUS CORP	ZOZO INC
FIRSTENERGY CORP	OMEGA HEALTHCARE INVESTORS INC	ZSCALER INC
FIRSTRAND LTD	OMNICOM GROUP INC	ZTO EXPRESS (CAYMAN) INC
FIRSTSERVICE CORP	OMRON CORP	ZUORA INC
FISERV INC	OMV AG	ZURICH INSURANCE GROUP AG
FISHER & PAYKEL HEALTHCARE CORP LTD	ON SEMICONDUCTOR CORP	
FIVE9 INC	ONECONNECT FINANCIAL TECHNOLOGY CO LTD	

Real Assets - Unlisted

Asset Name		
AMP SHOPPING CENTRE FUND	CHARTER HALL RETAIL PARTNERSHIP	I-SQUARED CAPITAL CO-INVESTMENT
AXIUM INFRASTRUCTURE LP	DEXUS WHOLESALE PROPERTY FUND	KKR GLOBAL INFRASTRUCTURE INVESTORS II L.P.
CASH	GOODMAN AUSTRALIA INDUSTRIAL FUND	LEND LEASE APPF RETAIL
CFS FINERGE	GPT WHOLESALE OFFICE FUND	MACQUARIE ASIA INFRASTRUCTURE FUND LP
CFS INFRASTRUCTURE INCOME FUND (IIF) & ACTIVE IIF (AIIF)	IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND	MACQUARIE MERCER INFRASTRUCTURE TRUST
CHARTER HALL CORE PLUS INDUSTRIAL FUND (CPIF)	INVESTA COMMERCIAL PROPERTY FUND	NEW FORESTS AUSTRALIA NZ FOREST INVESTMENT FUND
CHARTER HALL CORE PLUS OFFICE FUND	INVESTA SPV AUST PROPERTY FUND	STONEPEAK INFRASTRUCTURE FUND – MASTER CO-INVESTMENT PARTNERS LP

Alternatives

Asset Name		
1011778 BC / NEW RED 4.000 OCT 15 30 144A	ENEL CHILE SA ADR ADR	NAVIENT CORPORATION 7.250 SEP 25 23
3I GROUP ORD 73.8636P	ENEL EUR1	NCL CORP LTD 12.250 MAY 15 24 144
3M CO COMMON STOCK USD.01	ENEL SPA COMMON STOCK EUR1.	NCSOFT CORP COMMON STOCK KRW500.0
A LIVING SMART CITY SERVICES COMMON STOCK CNY1.0	ENERGIZER HLDGS INC 4.375 MAR 31 29 144	NEC CORP COMMON STOCK
A.P. MOLLER-MAERSK SER'B'DKK1000	ENERGIZER HLDGS INC 7.750 JAN 15 27 144	NEERG ENERGY LTD SR SECURED REGS 02/22 6
A2A SPA COMMON STOCK EUR.52	ENERGIZER HOLDINGS I 4.750 JUN 15 28 144A	NEL ASA COMMON STOCK NOK.2
AA BOND CO LTD 2.875 JAN 31 22 REGS	ENERGUATE TRUST COMPANY GUAR REGS 05/27 5.875	NEOEN SA COMMON STOCK
AA BOND CO LTD 5.500 JUL 31 50 REGS	ENERSYS 4.375 DEC 15 27 144	NEPTUNE ENERGY BONDC 6.625 MAY 15 25 REG
AAK AB COMMON STOCK	ENERSYS 5.000 APR 30 23 144	NESTLE SA CHF0.10(REGD)
AALBERTS NV COMMON STOCK EUR.25	ENGIE COMMON STOCK EUR1.0	NET ONE SYSTEMS CO LTD COMMON STOCK
ABB LTD CHF1.03(REGD)	ENGIE EUR1	NETCOMPANY GROUP AS COMMON STOCK DKK1.0
ABB LTD REG COMMON STOCK CHF.12	ENPRO INDS INC 5.750 OCT 15 26	NETEASE INC ADR ADR USD.0001
ABBVIE INC 3.800 MAR 15 25	ENSTAR GROUP LTD 4.950 JUN 01 29	NETEASE INC REP(5 ORD SHS)
ABIOMED INC COMMON	ENTERPRISE PRODS OPE 3.750 FEB 15 25	NETFLIX INC 3.875 NOV 15 29 REG
ACADIA HEALTHCARE CO 5.000 APR 15 29 144	EOG RESOURCES INC COMMON STOCK USD.01	NETFLIX INC COMMON STOCK USD.001
ACADIA HEALTHCARE CO 6.500 MAR 01 24	EPAM SYSTEMS INC COMMON STOCK USD.001	NETMARBLE CORP COMMON STOCK KRW100.0
ACCENTURE PLC CL A COMMON STOCK USD.0000225	EQM MIDSTREAM PARTNE 6.500 JUL 01 27 144A	NETWORK INTERNATIONAL HOLDIN COMMON STOCK GBP.1
ACCENTURE PLC CLASS A	EQUIFAX INC COMMON	NEW ENTERPRISE STONE 6.250 MAR 15 26 144
ACCIONA SA COMMON STOCK EUR1.	EQUIFAX INC COMMON STOCK USD1.25	NEW ENTERPRISE STONE 9.750 JUL 15 28 144A

ACCIONA SA EUR1	EQUINIX INC 3.200 NOV 18 29	NEWCO GB SAS 8.000 DEC 15 22 REGS
ACEA SPA COMMON STOCK EUR5.16	EQUINIX INC REIT USD.001	NEWCREST MINING ORD
ACKERMANS + VAN HAAREN COMMON STOCK	EQUINOR ASA NOK2.50	NEWMONT CORP COMMON STOCK USD1.6
ACS ACTIVIDADES CONS Y SERV COMMON STOCK EUR.5	EQUITRANS MIDSTREAM 5.500 JUL 15 28	NEWMONT CORPORATION COM
ACTIVISION BLIZZARD INC COMMON STOCK USD.000001	ERG SPA COMMON STOCK EUR.1	NEXON CO LTD COMMON STOCK
ADANI GREEN ENERGY UP SR SECURED REGS 12/24 6.25	ERSTE GROUP BK AG FLTG 6.500 PERP REG	NEXT 3.625 MAY 18 28
ADAPTHEALTH LLC 4.625 AUG 01 29 144A	ESURE GROUP PLC 6.750 DEC 19 24	NEXT PLC ORD 10P
ADDTECH AB B SHARES COMMON STOCK SEK.75	EURO STOXX 50 FUTURE MAR 19 21	NEXTERA ENERGY INC COMMON STOCK USD.01
ADECCO GROUP AG CHF1(REGD)	EURO STOXX MID FUTURE MAR 19 21	NEXTERA ENERGY OPER 3.875 OCT 15 26 144
ADEVINTA ASA 3.000 NOV 15 27 REGS	EURO-BOBL FUTURE MAR EURO-BOBL FUTURE MAR	NGL ENERGY PARTNERS 7.500 APR 15 26
ADIENT US LLC 7.000 MAY 15 26 144	EURO-BUND FUTURE MAR EURO-BUND FUTURE MAR	NGL ENERGY PARTNERS 7.500 NOV 01 23
ADIENT US LLC 9.000 APR 15 25 144A	EURO-BUXL 30Y BND MAR EURO-BUXL 30Y BND MAR	NICE LTD ADR-REPR 1 ORD ILS1
ADLER GROUP SA COMMON STOCK	EUROMONEY INSTL INVESTOR PLC COMMON STOCK GBP.0025	NIDEC CORP COMMON STOCK
ADOBE INC COMMON STOCK USD.0001	EURONEXT NV COMMON STOCK EUR1.6	NIGERIA 7.625 NOV 28 47
ADVANCED MICRO DEVICES COMMON STOCK USD.01	EURO-SCHATZ FUTURE MAR 08 21	NIHON UNISYS LTD COMMON STOCK
ADVANTEST CORP COMMON STOCK	EUTELSAT COMMUNICATIONS COMMON STOCK EUR1.0	NIKE INC CL B COMMON STOCK
ADVENT HEALTH SYSTEM 2.952 MAR 01 29	EVERSHOLT FUNDING 3.529 AUG 07 42 REGS	NIKKEI 225 (SGX) FUTURE MAR 11 21
ADYEN NV EUR0.01	EVOTEC SE COMMON STOCK	NIPPON TELEGRAPH + TELEPHONE COMMON STOCK
AERCAP GLOBAL AVIATI FLTG 6.500 JUN 15 45	EXELON GENERATION CO 5.600 JUN 15 42 RGD	NISSAN MOTOR CO 3.201 SEP 17 28 REGS
AERCAP HOLDINGS NV COMMON STOCK EUR.01	EXELON GENERATION CO 6.250 OCT 01 39	NITORI HOLDINGS CO LTD COMMON STOCK NPV
AERCAP IRELAND CAPIT 3.500 JAN 15 25	EXPEDIA GROUP INC 6.250 MAY 01 25 144A	NITTOKU CO LTD COMMON STOCK
AERCAP IRELAND CAPIT 6.500 JUL 15 25	EXPEDIA GROUP INC 7.000 MAY 01 25 144	NKT A/S COMMON STOCK DKK20.0
AF POYRY AB COMMON STOCK SEK2.5	EXPERIAN GROUP ORD NPV	NOBLE ENERGY INC 3.900 NOV 15 24
AGCO CORP COMMON STOCK USD.01	EXPERIAN PLC COMMON STOCK USD.1	NOKIA OYJ EUR0.06
AGGREKO PLC COMMON STOCK GBP.04832911	EXXON MOBIL CORP 2.992 MAR 19 25	NOKIAN RENKAAT OYJ COMMON STOCK
AGILENT TECHN INC COMMON	EXXON MOBIL CORP 3.294 MAR 19 27	NOLATO AB B SHS COMMON STOCK SEK5.0
AGNICO EAGLE MINES COMMON	EXXON MOBIL CORP COMMON STOCK	NOMURA HLDGS INC 2.648 JAN 16 25
AGRICULTURAL BA C/P MAY 11 21	F5 NETWORKS INC COMMON STOCK	NOMURA RESEARCH INSTITUTE LT COMMON STOCK
AGRICULTURAL BANK OF CHINA A COMMON STOCK CNY1.0	FABEGE AB COMMON STOCK SEK30.82	NONGHYUP BANK SR UNSECURED REGS 07/25 1.25
AI CANDELARIA SPAIN SLU SR SECURED REGS 12/28 7.5	FACEBOOK INC CLASS A	NORDIC ENTERTAINMENT GROUP B COMMON STOCK SEK1.0
AIA GROUP LTD 3.375 APR 07 30 144A	FACEBOOK INC CLASS A COMMON STOCK USD.000006	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0
AIA GROUP LTD COMMON STOCK	FAGE DAIRY IND S A / 5.625 AUG 15 26 144	NORFOLK SOUTHN CORP 5.100 AUG 01 18
AIA GROUP LTD USD1.00	FAIRFAX FINL HLDGS L 4.625 APR 29 30	NORTHERN TRUST CORP COMMON STOCK USD1.667
AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0	FANCL CORP COMMON STOCK	NORTHWELL HEALTHCARE 4.260 NOV 01 47
AIRBUS SE 2.375 APR 07 32 REGS	FANUC CORP COMMON STOCK	NORTONLIFELOCK INC COMMON STOCK USD.01
AIRBUS SE 2.375 JUN 09 40 REGS	FARFETCH LIMITED COM USD0.04 CLASS A	NOVARTIS AG CHF0.50(REGD)
AIRCASTLE LTD 4.250 JUN 15 26	FASTENAL CO COMMON STOCK USD.01	NOVARTIS AG REG COMMON STOCK CHF.5
AIRPORT AUTHORITY HK SR UNSECURED REGS 12/99 VAR	FAURECIA S.E. 3.750 JUN 15 28 REG	NOVO-NORDISK AS DKK0.2 SER B

AIRTAC INTERNATIONAL GROUP COMMON STOCK TWD10.0	FEDEX CORP COMMON STOCK USD.1	NTT DATA CORP COMMON STOCK
AJ BELL PLC COMMON STOCK GBP.000125	FENIX POWER PERU SA SR UNSECURED REGS 09/27 4.317	NVENT FIN S A R L 4.550 APR 15 28
AJECORP BV 6.500 MAY 14 22	FERGUSON PLC GBP0.1	NVIDIA CORP COMMON STOCK USD.001
AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01	FEVERTREE DRINKS ORD 0.25P	NXP SEMICONDUCTORS NV COMMON STOCK
AKER BP ASA 5.875 MAR 31 25 144	FIAT CHRYSLER AUTO 3.875 JAN 05 26 REGS	NYU HOSPITAL CENTER 4.368 AUG 01 47
AKUMIN INC 7.000 NOV 01 25 144A	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01
ALBERTSONS COS INC / 3.500 MAR 15 29 144	FIELMANN AG NPV	OBIC CO LTD COMMON STOCK
ALBERTSONS COS INC / 5.875 FEB 15 28 144	FIFTH THIRD BANCORP 2.375 JAN 28 25	OC OERLIKON CORP AG REG COMMON STOCK CHF1.0
ALBERTSONS COS LLC/S 7.500 MAR 15 26 144	FIFTH THIRD BANCORP COMMON STOCK	OCADO GROUP PLC 4.000 JUN 15 24 REG
ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	FILA HOLDINGS CORP COMMON STOCK KRW1000.0	OCCIDENTAL PETE CORP 2.900 AUG 15 24
ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	FIRST ABU DHABI C/D 0.000 FEB 11 21	OCCIDENTAL PETE CORP 3.500 AUG 15 29
ALGECO GLOBAL FINANC 6.500 FEB 15 23 REGS	FIRST QUANTUM MINERA 7.500 APR 01 25 144	OCCIDENTAL PETE CORP 4.100 FEB 15 47
ALGECO SCOTSMAN GLOB 10.000 AUG 15 23 144	FIRST QUANTUM MINERALS L COMPANY GUAR REGS 04/23 7.25	OCCIDENTAL PETE CORP 6.200 MAR 15 40
ALGECO SCOTSMAN GLOB 8.000 FEB 15 23 144	FIRST REPUBLIC BANK COMMON	OCCIDENTAL PETROLEUM 6.125 JAN 01 31
ALIBABA GROUP HLDG L 3.600 NOV 28 24	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	OCCIDENTAL PETROLEUM 6.375 SEP 01 28
ALIBABA GROUP HLDG L 4.000 DEC 06 37	FIRST SOLAR INC COMMON STOCK USD.001	OCEANEERING INTL INC 6.000 FEB 01 28
ALIBABA GROUP HLDG L 4.200 DEC 06 47	FIRSTENERGY CORP 7.375 NOV 15 31 RGD	OCI N V 4.625 OCT 15 25 144
ALIBABA GROUP HLDG L 4.500 NOV 28 34	FISCHER (GEORG) REG COMMON STOCK CHF1.0	OCI NV COMMON STOCK EUR.02
ALIBABA GROUP HLDG SPN ADS 8 ORD SHS	FISERV INC COMMON STOCK USD.01	ODYSSEY EUR HOLDCO 8.000 MAY 15 23 REGS
ALIBABA GROUP HLDG USD0.000003125	FIVE9 INC COMMON STOCK USD.001	OKTA INC COMMON CL A
ALIBABA GROUP HOLDING SP ADR ADR USD.000025	FLEX ACQUISITION CO 7.875 JUL 15 26 144	OKTA INC COMMON STOCK
ALIMENT COUCHE-TARD CLASS B SUB VTG	FLIR SYSTEMS INC COMMON STOCK USD.01	OLD DOMINION FGHT COMMON
ALIMENTATION COUCHE TARD B COMMON STOCK	FLOWERS FOODS INC 3.500 OCT 01 26	OLEODUCTO CENTRAL SA SR UNSECURED REGS 07/27 4
ALK ABELLO A/S COMMON STOCK DKK10.	FLUGHAFEN ZURICH AG REG COMMON STOCK CHF10.0	OMGRID FUNDING LTD COMPANY GUAR REGS 05/27 5.196
ALLEGION PLC 3.500 OCT 01 29	FLUTTER ENTERTAINM ORD EUR0.09	OMRON CORP COMMON STOCK
ALLIANZ SE 3.875 PERPETUAL	FOMENTO ECONOMICO ME 2.875 MAY 10 23	ON SEMICONDUCTOR CORP COMMON STOCK USD.01
ALLIANZ SE FLTG 3.500 PERP 144A	FORBO HLDGS AG CHF50(REGD)	ONEMAIN FINANCE CORP 4.000 SEP 15 30
ALLIANZ SE REG COMMON STOCK	FORBO HOLDING AG REG COMMON STOCK CHF.1	ONEMAIN FINANCIAL CO 5.375 NOV 15 29
ALLISON TRANSMISSION 3.750 JAN 30 31 144A	FORD FNDTN 2.815 JUN 01 70	ONEOK INC NEW 6.000 JUN 15 35
ALLREAL HOLDING AG CHF10	FORD MOTOR CO COMMON STOCK USD.01	ONEOK PARTNERS LP 6.850 OCT 15 37
ALLREAL HOLDING AG REG COMMON STOCK CHF50.0	FORD MOTOR COMPANY 8.500 APR 21 23	ONGC VIDESH LTD COMPANY GUAR REGS 07/24 4.625
ALLSTATE CORP COMMON STOCK USD.01	FORD MOTOR COMPANY 9.000 APR 22 25	ONGC VIDESH VANKORNEFT COMPANY GUAR REGS 07/26 3.75
ALPHABET INC CL A COMMON STOCK USD.001	FORD MOTOR CR LLC FLTG DEC 07 22	OP CORPORATE BA C/P FEB 10 21
ALPHABET INC CL C COMMON STOCK USD.001	FORD MOTOR CREDIT CO 3.375 NOV 13 25	OPEN HOUSE CO LTD COMMON STOCK
ALPHABET INC CLASS A	FORD MOTOR CREDIT CO 4.389 JAN 08 26	ORACLE CORP 3.400 JUL 08 24
ALPHABET INC CLASS C	FORD MOTOR CREDIT CO 5.113 MAY 03 29	ORACLE CORP COMMON STOCK USD.01
ALSTRIA OFFICE REIT AG REIT	FORD MOTOR CREDIT CO 5.125 JUN 16 25	ORACLE CORP JAPAN COMMON STOCK
ALTEN SA COMMON STOCK EUR1.016399	FORD MTR CO DEL 4.750 JAN 15 43 RGD	ORANGE 5.875 PERPETUAL SU
ALTEOGEN INC COMMON STOCK KRW500.0	FORD MTR CO DEL 9.625 APR 22 30	ORANGE EUR4
ALTERYX INC CLASS A COMMON STOCK	FORD OTOMOTIV SANAYI AS COMMON STOCK TRY1.	ORANGE FLTG 5.750 PERP

ALTERYX INC CLASS A	FORTINET INC COMMON STOCK USD.001	ORANGE SA 1.625 APR 07 32 REGS
ALTICE FRANCE HOLDIN 10.500 MAY 15 27 144	FORTNOX AB COMMON STOCK SEK.02	ORBIA ADVANCE CORP SAB COMPANY GUAR REGS 09/44 5.875
ALTICE FRANCE S A 7.375 MAY 01 26 144	FORTUM OYJ COMMON STOCK EUR3.4	ORIGIN ENERGY ORD
ALTRIA GROUP INC 5.950 FEB 14 49	FORWARDS GOLDMAN SACHS COC OPTIONS CASH COLLATERALD	ORION CORP/REPUBLIC OF KOREA COMMON STOCK KRW500.0
ALUMINA LTD ORD	FORWARDS MORGAN STANLEY COC SWAP CASH COLLATERALRALD	ORION CORPORATION SER'B'NPV
AMADEUS IT GROUP EUR0.01	FRAPORT AG FRANKFURT AIRPORT COMMON STOCK	ORIX CORP 3.250 DEC 04 24
AMADEUS IT GROUP SA COMMON STOCK EUR.01	FREENET AG COMMON STOCK	ORKLA ASA NOK1.25
AMAZON COM INC COMMON	FREEPORT MCMORAN INC 5.400 NOV 14 34	ORSTED A/S 2.125 MAY 17 27
AMAZON.COM INC COMMON STOCK USD.01	FREEPORT MCMORAN INC COMMON STOCK USD.1	ORSTED A/S COMMON STOCK DKK10.0
AMDOCS LTD COMMON STOCK GBP.0001	FRESENIUS SE & CO KG 1.625 OCT 08 27 REGS	OSB GROUP PLC COMMON STOCK
AMEREN CORP 3.650 FEB 15 26	FRESH MKT INC 9.750 MAY 01 23 144	OSRAM LICHT AG COMMON STOCK
AMERICA MOVIL SAB DE 6.125 MAR 30 40	FRIGOGLASS FIN BV 6.875 FEB 12 25 REGS	OTIS WORLDWIDE CORP COMMON STOCK USD.01
AMERICA MOVIL SPN ADR CL L ADR	FRONTIER COMMUNICATI 10.500 SEP 15 22	OTP BANK PLC COMMON STOCK HUF100.
AMERICAN EXPRESS CO 2.500 JUL 30 24	FRONTIER COMMUNICATI 11.000 SEP 15 25	OTSUKA CORP COMMON STOCK
AMERICAN EXPRESS CO COMMON	FTSE 100 IDX FUT FUTURE MAR 19 21	OTTOGI CORPORATION COMMON STOCK KRW5000.
AMERICAN HONDA FIN C 2.150 SEP 10 24	FTSE TAIWAN INDEX FUTURE JAN 28 21	OVERSEA-CHINESE C/P MAR 26 21
AMERICAN TOWER CORP REIT USD.01	FTSE UK MID CAP T FUTURE MAR 19 21	OWENS-BROCKWAY 6.625 MAY 13 27 144A
AMERICAN WTR CAP COR 2.950 SEP 01 27	FUBON FINANCIAL HOLDING CO COMMON STOCK TWD10.	OXFORD INSTRUMENTS PLC COMMON STOCK GBP.05
AMERICAN WTR CAP COR 3.400 MAR 01 25	FUJI ELECTRIC CO LTD COMMON STOCK	PACCAR INC COMMON STOCK USD1.0
AMERISOURCEBERGEN CO 3.400 MAY 15 24	FUJI OIL HOLDINGS INC COMMON STOCK	PACIFIC BASIN SHIP USD0.01
AMETEK INC COMMON STOCK USD.01	FUJITSU LTD COMMON STOCK	PACIFIC GAS & ELEC C 4.300 MAR 15 45
AMGEN INC 3.625 MAY 22 24	FUTURE PLC COMMON STOCK GBP.15	PACIFIC GAS & ELEC C 4.650 AUG 01 28
AMIPEACE LTD BANK GUARANT REGS 10/30 2.25	G4S PLC COMMON STOCK GBP.25	PACIFIC GAS & ELEC C 4.750 FEB 15 44
AMOREPACIFIC CORP COMMON STOCK KRW500.0	GALENICA AG CHF0.1	PAGEGROUP PLC COMMON STOCK GBP.01
AMP LIMITED ORD	GALENICA AG COMMON STOCK CHF.1	PALO ALTO NETWORKS INC COMMON STOCK USD.0001
AMPHENOL CORP CL A COMMON STOCK USD.001	GAMES WORKSHOP GROUP PLC COMMON STOCK GBP.05	PAN PACIFIC INTERNATIONAL HO COMMON STOCK
AMS AG COMMON STOCK	GAMES WORKSHOP GRP ORD 5P	PANDORA A/S DKK1
ANALOG DEVICES INC COMMON STOCK USD.167	GARTNER INC 3.750 OCT 01 30 144	PANTHER BF AGGREGATO 8.500 MAY 15 27 144A
ANDRITZ AG COMMON STOCK	GARTNER INC 4.500 JUL 01 28 144	PANTHER VENTURES LTD COMPANY GUAR REGS 12/99 3.5
ANGLO AMERICAN ORD USD0.54	GAZTRANSPORT ET TECHNIGA SA COMMON STOCK EUR.01	PAR PHARMACEUTICAL I 7.500 APR 01 27 144
ANGLO AMERICAN PLATINUM LTD COMMON STOCK ZAR.1	GE CAPITAL INTERNATI 4.418 NOV 15 35 RGD	PARAGON BANKING GROUP PLC COMMON STOCK GBP1.0
ANGLOGOLD HLDGS PLC 5.125 AUG 01 22	GEBERIT CHF0.10	PARKER HANNIFIN CORP COMMON STOCK USD.5
ANHEUSER-BUSCH INBEV 4.150 JAN 23 25	GEN ACCIDENT PFD 7.875%(N) CM IRR	PARKER-HANNIFIN CORP 3.250 MAR 01 27
ANHUI CONCH CEMENT CO LTD A COMMON STOCK CNY1.0	GENERAL ELECTRIC CO 3.450 MAY 15 24	PARKLAND CORP 6.000 APR 01 26 144
ANICOM HOLDINGS INC COMMON STOCK	GENERAL ELECTRIC CO 5.550 JAN 05 26	PARSLEY ENERGY LLC 4.125 FEB 15 28 144
ANSYS INC COMMON STOCK USD.01	GENERAL ELECTRIC CO COMMON STOCK USD.06	PARSLEY ENERGY LLC 5.375 JAN 15 25 144A
ANTERO MIDSTREAM PAR 5.750 JAN 15 28 144	GENERAL MOTORS CO COMMON STOCK USD.01	PARTS EUROPE SA 6.500 JUL 16 25 REGS
ANTERO MIDSTREAM PAR 5.750 MAR 01 27 144	GENERAL MTRS CO 6.125 OCT 01 25	PAYCHEX INC COMMON STOCK USD.01

ANTERO RES CORP 5.000 MAR 01 25	GENERAL MTRS FINL CO 5.200 MAR 20 23	PAYCOM SOFTWARE INC COMMON STOCK USD.01
ANTERO RESOURCES COR 5.625 JUN 01 23	GENESIS ENERGY LP 6.250 MAY 15 26	PAYPAL HLDGS INC 2.400 OCT 01 24
ANTHEM INC 3.500 AUG 15 24	GENESIS ENERGY LP 7.750 FEB 01 28	PAYPAL HLDGS INC COM
AO WORLD PLC COMMON STOCK GBP.0025	GENESIS ENERGY LP/ G 5.625 JUN 15 24	PAYPAL HOLDINGS INC COMMON STOCK USD.0001
APERAM COMMON STOCK	GENMAB AS DKK1 (BEARER)	PEAB AB CLASS B COMMON STOCK SEK5.35
APPLE INC 1.800 SEP 11 24	GENTING SINGAPORE USD 0.1	PEACEHEATH OBLIGATED 1.375 NOV 15 25
APPLE INC COMMON STOCK USD.00001	GENUS PLC COMMON STOCK GBP.1	PEAK RE BVI HOLDING LTD COMPANY GUAR REGS 12/99 VAR
APPLIED MATERIALS INC COMMON STOCK USD.01	GEOPARK LTD COMPANY GUAR REGS 01/27 5.5	PEARSON ORD 25P
APTIV PLC COMMON STOCK USD.01	GEORGIA PAC CORP 8.000 JAN 15 24 RGD	PEEL LAND & PROPER 8.375 APR 30 40 SU
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 05/32 7.625	GERRESHEIMER AG COMMON STOCK	PEMEX PROJECT FDG 8.250 JUN 02 22
ARCELORMITTAL NPV	GETINGE AB B SHS COMMON STOCK SEK.5	PENNON GROUP ORD 40.7P
ARDAGH GROUP SA COMMON STOCK EUR.01	GETINGE SER'B'NPV	PENSKE AUTOMOTIVE GR 5.500 MAY 15 26
ARGENTINA (REP OF) 0.125 JUL 09 30	GFL ENVIRONMENTAL IN 3.500 SEP 01 28 144A	PENTA OCEAN CONSTRUCTION CO COMMON STOCK
ARGENTINA (REP OF) 0.125 JUL 09 35	GILEAD SCIENCES INC 3.500 FEB 01 25	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01
ARGENTINA (REP OF) 0.500 JUL 09 29	GKN HOLDINGS 3.375 MAY 12 32 REG	PEPSICO INC COMMON
ARGENTINA (REP OF) 1.000 JUL 09 29	GLANBIA PLC COMMON STOCK EUR.06	PERIAMA HOLDINGS LLC/DE COMPANY GUAR REGS 04/26 5.95
ARISTA NETWORKS INC COMMON STOCK USD.0001	GLAXOSMITHKLINE ORD 25P	PERRIGO FINANCE UNLI 3.900 DEC 15 24
AROUNDTOWN SA FLTG 4.750 PERP REGS	GLENCORE PLC USD.01	PERSIMMON ORD 10P
ARQIVA BROADCAST 6.750 SEP 30 23 REG	GLOBAL MEDICAL RESPO 6.500 OCT 01 25 144	PETKIM PETROKIMYA HOLDIN SR UNSECURED REGS 01/23 5.875
ARROW ELECTRONICS INC COMMON STOCK USD1.0	GLOBAL PARTNERS LP 6.875 JAN 15 29 144	PETRA DIAMONDS US 7.250 MAY 01 22 144A
ASAHI GROUP HOLDINGS LTD COMMON STOCK	GLOBAL PAYMENTS INC COMMON STOCK	PETROBRAS GLOBAL FIN 6.750 JUN 03 50
ASCENT RESOURCES UTI 8.250 DEC 31 28 144A	GLOBO COMMUNICACOES PART SR UNSECURED REGS 01/30 4.875	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/31 5.6
ASCENT RESOURCES/ARU 9.000 NOV 01 27 144A	GN STORE NORD DKK4	PETROLEOS MEXICANO 5.125 MAR 15 23 REG
ASCENTIAL PLC COMMON STOCK GBP.01	GODADDY INC CLASS A COMMON STOCK USD.001	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625
ASELSAN ELEKTRONIK SANAYI COMMON STOCK TRY1.	GOLD - GOLD US CLAT CPTFEMU DEC 15 50	PETRONAS CAPITAL LTD COMPANY GUAR REGS 04/30 3.5
ASGN INC 4.625 MAY 15 28 144	GOLD - GOLD US CLAT CPTFEMU NOV 15 35	PETRONAS CAPTIAL LTD 4.550 APR 21 50 REGS
ASHMORE GROUP PLC COMMON STOCK GBP.0001	GOLD - GOLD US CLAT CPTFEMU NOV 15 50	PETS AT HOME GROUP PLC COMMON STOCK GBP.01
ASHTEAD GROUP ORD 10P	GOLD - GOLD US CLAT CPTFEMU OCT 15 35	PEUGEOT SA EUR1
ASHTON WOODS USA LLC 9.875 APR 01 27 144	GOLD - GOLD US CLAT CPTFEMU SEP 15 35	PGH CAPITAL LTD 5.750 JUL 07 21 REG
ASIAN INFRASTRUCTURE 14.750 DEC 14 21	GOLD - GOLD US CLAT CPURNSA DEC 21 25	PHILLIPS 66 COMMON STOCK
ASM INTERNATIONAL NV COMMON STOCK EUR.04	GOLD - GOLD US CLAT CPURNSA NOV 17 30	PHOENIX GROUP HOLDIN FLTG 5.750 PERP REGS
ASM PACIFIC TECHNOLOGY COMMON STOCK HKD.1	GOLD - GOLD US CLAT CPURNSA NOV 23 30	PICARD GROUPE SAS FLTG NOV 30 23 REG
ASR NEDERLAND NV COMMON STOCK EUR.16	GOLD - GOLD US CLAT CPURNSA NOV 24 30	PILGRIMS PRIDE CORP 5.875 SEP 30 27 144
ASSIC GENERALI SPA 2.429 JUL 14 31 REG	GOLD - GOLD US CLAT CPURNSA NOV 27 30	PINEWOOD FINANCE CO 3.250 SEP 30 25 REGS
ASSICURAZIONI GENERALI COMMON STOCK EUR1.0	GOLD - GOLD US CLAT CPURNSA SEP 04 30	PING AN INSURANCE GROUP CO A COMMON STOCK CNY1.0
ASSURA PLC REIT GBP.1	GOLD - GOLD US CLAT CPURNSA SEP 08 30	PIRELLI + C SPA COMMON STOCK NPV
ASTRA INTL IDR50	GOLD - GOLD US CLAT CPURNSA SEP 10 30	PLASTIC OMNIUM COMMON STOCK EUR.5
ASTRAZENECA ORD USD0.25	GOLD - GOLD US CLAT CPURNSA SEP 11 30	PLAYTECH PLC COMMON STOCK

ASUSTEK COMPUTER TWD10	GOLD - GOLD US CLAT CPURNSA SEP 14 30	PLUS500 LTD COMMON STOCK ILS.01
AT&T INC 2.900 DEC 04 26	GOLD - GOLD US CLAT CPURNSA SEP 23 30	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0
AT&T INC FLTG 2.875 PERP	GOLD - GOLD US CLAT CPURNSA SEP 24 30	POINDEXTER J B INC 7.125 APR 15 26 144
AT+T INC COMMON STOCK USD1.0	GOLD - GOLD US CLAT FXD 1.077 NOV 15 35	POLY DEVELOPMENTS AND HOLD A COMMON STOCK CNY1.0
ATLANTICA SUSTAINABLE INFRAS COMMON STOCK USD.1	GOLD - GOLD US CLAT FXD 1.286 DEC 15 35	POLYPIPE GROUP PLC COMMON STOCK GBP.001
ATLAS COPCO AB B SHS COMMON STOCK SEK.639	GOLD - GOLD US CLAT FXD 1.313 OCT 15 50	PORTUGAL(REP OF) 2.875 OCT 15 25
ATLASSIAN CORP PLC CLASS A COMMON STOCK USD.1	GOLD - GOLD US CLAT FXD 1.323 OCT 15 50	POSCO COMMON STOCK KRW5000.
ATOS SE COMMON STOCK EUR1.0	GOLD - GOLD US CLAT FXD 1.326 SEP 15 50	POSCO KRW5000
ATOS SE EUR1	GOLD - GOLD US CLAT FXD 1.330 OCT 15 50	POST HLDGS INC 5.625 JAN 15 28 144
AURUBIS AG COMMON STOCK	GOLD - GOLD US CLAT FXD 1.362 NOV 15 50	POST HOLDINGS INC 4.625 APR 15 30 144A
AUSTRALIA & NEW ZEAL 3.700 NOV 16 25	GOLD - GOLD US CLAT FXD 1.715 SEP 23 25	PPG INDUSTRIES INC COMMON STOCK USD1.67
AUTODESK INC COMMON STOCK USD.01	GOLD - GOLD US CLAT FXD 1.775 SEP 08 25	PRECISION CASTPARTS 4.375 JUN 15 45
AUTOHOME INC ADR ADR USD.01	GOLD - GOLD US CLAT FXD 1.775 SEP 10 25	PRECISION DRILLING C 5.250 NOV 15 24
AUTOHOME INC ADR EACH REPR 1 ORD	GOLD - GOLD US CLAT FXD 1.785 NOV 19 25	PRECISION DRILLING C 7.750 DEC 15 23
AUTOLIV INC COMMON	GOLD - GOLD US CLAT FXD 1.800 NOV 27 25	PREMIER FOODS FINANC 6.250 OCT 15 23 REGS
AUTOMATIC DATA PROC COMMON	GOLD - GOLD US CLAT FXD 1.800 SEP 11 25	PRIDE INTL INC 6.875 DEC 31 59(DEF)
AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	GOLD - GOLD US CLAT FXD 1.800 SEP 14 25	PRIMARY HEALTH PROPERTIES REIT GBP.125
AUTONATION INC COMMON STOCK USD.01	GOLD - GOLD US CLAT FXD 1.805 SEP 08 25	PRIMO WATER CORP 3.875 OCT 31 28 REGS
AUTOZONE INC COMMON STOCK USD.01	GOLD - GOLD US CLAT FXD 1.810 SEP 11 25	PRINCIPAL FINANCIAL 4.625 SEP 15 42
AVALONBAY CMNTYS INC 3.450 JUN 01 25	GOLD - GOLD US CLAT FXD 1.820 NOV 17 25	PROCTER & GAMBL C/P APR 26 21
AVALONBAY COMMUNITIES INC REIT USD.01	GOLD - GOLD US CLAT FXD 1.890 SEP 03 25	PRO-GEST SPA 3.500 DEC 15 24 REG
AVANGRID INC 3.150 DEC 01 24	GOLD - GOLD US CLAT FXD 1.890 SEP 04 25	PROGRESSIVE CORP COMMON
AVANGRID INC COMMON STOCK USD.01	GOLD - GOLD US CLAT FXD 2.183 DEC 21 30	PROLOGIS INC REIT USD.01
AVANTOR FDG INC 4.625 JUL 15 28 144	GOLD - GOLD US CLAT FXD 3.353 AUG 15 27	PROOFPOINT INC COMMON STOCK USD.0001
AVANZA BANK HOLDING AB COMMON STOCK SEK2.5	GOLD - GOLD US CLAT FXD 3.369 NOV 15 27	PRORED PARTNERS CO LTD COMMON STOCK
AVAST PLC COMMON STOCK GBP.1	GOLD - GOLD US CLAT FXD 3.399 NOV 15 27	PROSIEBENSAT.1 MEDIA SE COMMON STOCK
AVAST PLC ORD 10P	GOLD - GOLD US CLAT FXD 3.426 NOV 15 27	PROXIMUS SA NPV
AVEVA GROUP PLC COMMON STOCK GBP.0355556	GOLD - GOLD US CLAT FXD 3.430 NOV 15 27	PRUDENTIAL FINL INC 3.000 MAR 10 40
AVIS BUDGET CAR RENT 10.500 MAY 15 25 144	GOLD - GOLD US CLAT FXD 3.440 NOV 15 27	PRUDENTIAL FINL INC 6.625 JUN 21 40
AVIVA ORD 25P	GOLD - GOLD US CLAT FXD 3.447 NOV 15 27	PSA TREASURY PTE LTD COMPANY GUAR REGS 09/29 2.125
AVON RUBBER PLC COMMON STOCK GBP1.0	GOLD - GOLD US CLAT FXD 3.474 NOV 15 27	PSP SWISS PROPERTY AG REG COMMON STOCK CHF.1
AXA EUR2.29	GOLD - GOLD US CLAT FXD 3.508 SEP 15 27	PSP SWISS PROPERTY CHF5.60(REGD)
AXA FLTG 5.453 PERP	GOLD - GOLD US CLAT FXD 3.519 SEP 15 27	PT PERTAMINA (PERSERO) SR UNSECURED REGS 05/44 6.45
AXALTA COATING SY 3.750 JAN 15 25 REG	GOLD - GOLD US CLAT FXD 3.520 DEC 15 26	PT PERTAMINA (PERSERO) SR UNSECURED REGS 08/30 3.1
AXFOOD AB COMMON STOCK SEK5.0	GOLD - GOLD US CLAT FXD 3.526 SEP 15 27	PTC INC COMMON STOCK USD.01
AXFOOD AB NPV	GOLD - GOLD US CLAT FXD 3.530 DEC 15 29	PTT TREASURY CENTER 3.700 JUL 16 70 REG
AXIATA SPV5 LABUAN LTD COMPANY GUAR REGS 08/50 3.064	GOLD - GOLD US CLAT FXD 3.530 SEP 15 29	PUBLIC STORAGE REIT USD.1
AZIMUT HOLDING SPA COMMON STOCK	GOLD - GOLD US CLAT FXD 3.630 JAN 15 27	PUBLICIS GROUP SA EUR0.40
AZUL SA ADR ADR	GOLD - GOLD US CLAT FXD 3.759 SEP 15 29	PUMA INTERNATIONAL 5.000 JAN 24 26 REG
AZURE ORBIT IV INTL FIN COMPANY GUAR REGS 01/28 4	GOLD - GOLD US CLAT UKRPI DEC 15 27	PUMA INTERNATIONAL 5.125 OCT 06 24 REG

B & M EUROPEAN VAL 3.625 JUL 15 25	GOLD - GOLD US CLAT UKRPI FEB 15 28	QATAR NATL BANK PERPETUAL(CALL ACCT)
B & M EUROPEAN VAL ORD 10P (DI)(WI)	GOLD - GOLD US CLAT UKRPI JUL 15 28	QBE INSURANCE GROUP ORD
BABCOCK INTL ORD 60P	GOLDEN EAGLE RETAIL GRP SR UNSECURED REGS 05/23 4.625	QEP RESOURCES INC 5.250 MAY 01 23
BACHEM AG CHF0.50(REGD)CLS'B'	GOLDMAN SACHS GROUP 3.500 JAN 23 25	QEP RESOURCES INC 5.625 MAR 01 26
BACHEM HOLDING AG REG B COMMON STOCK CHF.05	GOLDMAN SACHS GROUP 3.850 JUL 08 24	QIAGEN NV EUR0.01
BAE SYSTEMS ORD 2.5P	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	QINETIQ GROUP PLC COMMON STOCK GBP.01
BAE SYSTEMS PLC 3.400 APR 15 30 144A	GOODMAN HK FINANCE COMPANY GUAR REGS 07/30 3	QUALCOMM INC 2.900 MAY 20 24
BAIDU INC SPON ADR ADR USD.00005	GRAFTON GROUP PLC UTS UNIT EUR.05	QUALCOMM INC COMMON STOCK USD.0001
BAIDU INC 2.875 JUL 06 22	GRAINGER PLC COMMON STOCK GBP.05	QUILTER PLC COMMON STOCK GBP.01
BAIDU INC REP(10 ORD CLASS A)	GRAND CITY PROPERTIES COMMON STOCK EUR.1	QVC INC 5.450 AUG 15 34
BAJAJ FINANCE LTD COMMON STOCK INR2.0	GRAY TELEVISION INC 7.000 MAY 15 27 144	RAIA DROGASIL SA COMMON STOCK
BAKKAFROST P/F COMMON STOCK DKK1.0	GREAT PORTLAND ESTATES PLC REIT GBP.1526316	RALPH LAUREN CORP 2.950 JUN 15 30
BALFOUR BEATTY ORD 50P	GREE ELECTRIC APPLIANCES I A COMMON STOCK CNY1.0	RANDSTAD N.V. EUR0.10
BALFOUR BEATTY PLC COMMON STOCK GBP.5	GREECE(REP OF) 1.500 JUN 18 30 144A	RAYONIER A.M. PRODS 5.500 JUN 01 24 144
BALL CORP COMMON STOCK	GREENKO SOLAR MAURITIUS SR SECURED REGS 07/26 5.95	RAYONIER AM PRODUCTS 7.625 JAN 15 26 144A
BAM - MLCL US DVAT CPTFEMU NOV 15 35	GREGGS PLC COMMON STOCK GBP.02	RBS - RBS US DV FXD 2.980 APR 15 26
BAM - MLCL US DVAT CPTFEMU OCT 15 35	GROUP 1 AUTOMOTIVE I 4.000 AUG 15 28 144	REALPAGE INC COMMON STOCK USD.001
BAM - MLCL US DVAT CPTFEMU SEP 15 35	GRUMA SAB DE CV 4.875 DEC 01 24 REG	REALTY INCOME CORP REIT USD1.0
BAM - MLCL US DVAT CPURNSA NOV 17 30	GRUPO AVAL LTD COMPANY GUAR REGS 02/30 4.375	RECIPHARM AB B SHS COMMON STOCK SEK.5
BAM - MLCL US DVAT CPURNSA NOV 18 30	GRUPO KUO SAB DE CV SR UNSECURED REGS 07/27 5.75	RECRUIT HOLDINGS CO LTD COMMON STOCK
BAM - MLCL US DVAT CPURNSA NOV 19 30	GRUPO TELEVISA S A B 6.625 MAR 18 25	REDE D OR FINANCE SARL COMPANY GUAR REGS 01/30 4.5
BAM - MLCL US DVAT CPURNSA NOV 20 30	GS HOLDINGS COMMON STOCK KRW5000.	REDROW PLC COMMON STOCK GBP.105
BAM - MLCL US DVAT CPURNSA NOV 23 30	GS MARGIN OTC ICENM E GS MARGIN OTC ICENM E	REGIONS FINANCIAL CORP COMMON STOCK USD.01
BAM - MLCL US DVAT CPURNSA NOV 24 30	GS MARGIN OTC ICENM U GS MARGIN OTC ICENM U	RELIANCE INDUSTRIES LTD COMMON STOCK INR10.
BAM - MLCL US DVAT CPURNSA NOV 25 30	GSI - FTSE XINHUA CH P 16307 DEC 21	RELX PLC GBP 0.144397
BAM - MLCL US DVAT CPURNSA NOV 30 30	GSI - FTSE XINHUA CH P 16512 DEC 21	RELX PLC ORD 14.44P
BAM - MLCL US DVAT CPURNSA SEP 03 30	GSI - GOLD US DV BR C EUR/USD 1.2	RENESAS ELECTRONICS CORP COMMON STOCK
BAM - MLCL US DVAT CPURNSA SEP 04 30	GSI - GOLD US DV C USD/ZAR 21.5	RENEW POWER SYNTHETIC SR SECURED REGS 03/24 6.67
BAM - MLCL US DVAT CPURNSA SEP 08 30	GSI - GOLD US DV FXD 6.925 JUN 16 21	RENGO CO LTD COMMON STOCK
BAM - MLCL US DVAT CPURNSA SEP 10 30	GSI - GOLD US DV TRS REC CSIH0310	RENISHAW PLC COMMON STOCK GBP.2
BAM - MLCL US DVAT CPURNSA SEP 14 30	GSI - GOLD US DV TRS REC FTTWN	REPLY SPA COMMON STOCK EUR.13
BAM - MLCL US DVAT CPURNSA SEP 23 30	GSI - GOLD US DV TRS REC MCXT	REPLY SPA EUR0.13
BAM - MLCL US DVAT FXD 1.308 OCT 15 50	GSI - GOLD US DV VAR 21/12/17 29.2%	REPSOL SA EUR1
BAM - MLCL US DVAT FXD 1.315 OCT 15 50	GSI - GOLD US DV VAR 21/12/17 29.86%	REPSOL SA RTS JAN 08 21
BAM - MLCL US DVAT FXD 1.324 SEP 15 50	GSI - GOLD US DV VAR RUSSELL 2000 IND	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125
BAM - MLCL US DVAT FXD 1.341 SEP 15 50	GSI - GOLD US DV VOL EUR/USD FX VOL	REPUBLIC OF COLOMBIA SR UNSECURED 04/31 3.125
BAM - MLCL US DVAT FXD 1.374 NOV 15 50	GSI - GOLD US DV VOL USD/JPY INDEX	REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2
BAM - MLCL US DVAT FXD 1.379 NOV 15 50	GUANGDONG HAID GROUP CO A COMMON STOCK CNY1.0	REPUBLIC OF COLOMBIA SR UNSECURED 05/51 4.125
BAM - MLCL US DVAT FXD 1.394 NOV 15 50	GUANGXI LIUZHOU PHARMACEUT A COMMON STOCK CNY1.0	REPUBLIC OF GHANA BANK GUARANT REGS 10/30 10.75

BAM - MLCL US DVAT FXD 1.397 NOV 15 50	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	REPUBLIC OF GHANA SR UNSECURED REGS 03/32 8.125
BAM - MLCL US DVAT FXD 1.408 NOV 15 50	H2O RETAILING CORP COMMON STOCK	REPUBLIC OF KENYA SR UNSECURED REGS 05/27 7
BAM - MLCL US DVAT FXD 1.421 NOV 15 50	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	REPUBLIC OF KENYA SR UNSECURED REGS 05/32 8
BAM - MLCL US DVAT FXD 1.683 SEP 24 25	HAITONG SECURITIES CO LTD H COMMON STOCK CNY1.0	REPUBLIC OF KENYA SR UNSECURED REGS 06/24 6.875
BAM - MLCL US DVAT FXD 1.701 SEP 24 25	HAN S LASER TECHNOLOGY IN A COMMON STOCK CNY1.0	REPUBLIC OF TURKEY 7.250 DEC 23 23 RGD
BAM - MLCL US DVAT FXD 1.730 SEP 23 25	HANA FINANCIAL GROUP COMMON STOCK KRW5000.	REPUBLIC SERVICES INC COMMON STOCK USD.01
BAM - MLCL US DVAT FXD 1.770 NOV 25 25	HANESBRANDS INC 5.375 MAY 15 25 144	REYNOLDS AMERICAN IN 5.700 AUG 15 35
BAM - MLCL US DVAT FXD 1.770 SEP 10 25	HANGZHOU HIKVISION DIGITAL A COMMON STOCK CNY1.0	REYNOLDS AMERICAN IN 5.850 AUG 15 45
BAM - MLCL US DVAT FXD 1.773 SEP 10 25	HANGZHOU ROBAM APPLIANCES A COMMON STOCK CNY1.0	RHEINMETALL AG COMMON STOCK
BAM - MLCL US DVAT FXD 1.779 SEP 10 25	HANKOOK TIRE + TECHNOLOGY CO COMMON STOCK KRW500.0	RIGHTMOVE ORD GBP0.001
BAM - MLCL US DVAT FXD 1.780 NOV 23 25	HANMI PHARM CO LTD COMMON STOCK KRW2500.	RINGCENTRAL INC CLASS A COMMON STOCK USD.0001
BAM - MLCL US DVAT FXD 1.780 NOV 25 25	HANON SYSTEMS COMMON STOCK KRW100.0	RINGKJOEBING LANDBOBANK A/S COMMON STOCK DKK1.0
BAM - MLCL US DVAT FXD 1.783 SEP 08 25	HANWHA SOLUTIONS CORP COMMON STOCK KRW5000.0	RL FINANCE BONDS 6.125 NOV 13 28
BAM - MLCL US DVAT FXD 1.785 NOV 19 25	HARMONIC DRIVE SYSTEMS INC COMMON STOCK	ROCHE HLDGS AG GENUSSCHEINE NPV
BAM - MLCL US DVAT FXD 1.785 NOV 20 25	HARTFORD HEALTHCARE 3.447 JUL 01 54	ROCHE HOLDING AG GENUSSCHEIN COMMON STOCK
BAM - MLCL US DVAT FXD 1.785 NOV 24 25	HAYS ORD 1P	ROCKIES EXPRESS PIPE 4.800 MAY 15 30 144
BAM - MLCL US DVAT FXD 1.800 NOV 27 25	HAYS PLC COMMON STOCK GBP.01	ROCKIES EXPRESS PIPE 6.875 APR 15 40 144
BAM - MLCL US DVAT FXD 1.802 SEP 08 25	HCA HEALTHCARE INC COMMON STOCK USD.01	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0
BAM - MLCL US DVAT FXD 1.810 SEP 08 25	HCA INC. 4.500 FEB 15 27	ROLLS ROYCE 4.625 FEB 16 26
BAM - MLCL US DVAT FXD 1.820 NOV 17 25	HCA INC. 4.750 MAY 01 23	ROLLS ROYCE 5.750 OCT 15 27 REG
BAM - MLCL US DVAT FXD 1.830 NOV 30 25	HCA INC. 5.375 SEP 01 26	ROLLS ROYCE HLDGS ORD 20P
BAM - MLCL US DVAT FXD 1.830 SEP 14 25	HCA INC. 5.875 FEB 15 26	ROPER TECHNOLOGIES INC COMMON STOCK USD.01
BAM - MLCL US DVAT FXD 1.850 SEP 04 25	HEALTHPEAK PROPERTIE 3.400 FEB 01 25	ROSS STORES INC COMMON STOCK USD.01
BAM - MLCL US DVAT FXD 1.930 NOV 18 25	HEALTHPEAK PROPERTIE 3.875 AUG 15 24	ROTHSCHILD CONTIN 9.000 PERPETUAL
BAM - MLCL US DVAT FXD 3.392 NOV 15 27	HEARTLAND DENTAL LLC 8.500 MAY 01 26 144	ROTORK PLC COMMON STOCK GBP.005
BAM - MLCL US DVAT FXD 3.404 NOV 15 27	HELIX HOLDCO SA 10.000 APR 19 26	ROYAL BK OF SCOTLAND FLTG JUN 14 22
BAM - MLCL US DVAT FXD 3.406 NOV 15 27	HELLOFRESH SE NPV	ROYAL BK SCOT GRP FLTG3.125 MAR 28 27S
BAM - MLCL US DVAT FXD 3.415 NOV 15 27	HELVETIA HOLDING AG REG COMMON STOCK CHF.02	ROYAL BK SCOTLAND GR FLTG 6.000 PERPETUAL
BAM - MLCL US DVAT FXD 3.416 NOV 15 27	HEMA BONDCO I BV 7.500 OCT 19 25 REGS	ROYAL CARIBBEAN CRUI 11.500 JUN 01 25 144
BAM - MLCL US DVAT FXD 3.418 NOV 15 27	HEMA BV 10.000 APR 19 25 REG	ROYAL CARIBBEAN CRUI 9.125 JUN 15 23 144A
BAM - MLCL US DVAT FXD 3.420 NOV 15 27	HERA SPA COMMON STOCK EUR1.0	ROYAL DUTCH SHELL 'B'SHS EUR0.07
BAM - MLCL US DVAT FXD 3.426 NOV 15 27	HERBALIFE NUTRITION 7.875 SEP 01 25 144	ROYAL MAIL PLC COMMON STOCK GBP.01
BAM - MLCL US DVAT FXD 3.428 NOV 15 27	HERMES INTL NPV(EU)	ROYAL MAIL PLC ORD 1P
BAM - MLCL US DVAT FXD 3.429 NOV 15 27	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	ROYAL UNIBREW A/S DKK2
BAM - MLCL US DVAT FXD 3.431 NOV 15 27	HEXAGON AB B SHS COMMON STOCK EUR.22	ROYAL UNIBREW COMMON STOCK DKK2.0
BAM - MLCL US DVAT FXD 3.432 NOV 15 27	HEXCEL CORP NEW 3.950 FEB 15 27	RP ESCROW ISSUER LLC 5.250 DEC 15 25 144
BAM - MLCL US DVAT FXD 3.433 NOV 15 27	HEXPOL AB COMMON STOCK SEK.2	RUBIS COMMON STOCK EUR1.25
BAM - MLCL US DVAT FXD 3.436 NOV 15 27	HIKARI TSUSHIN INC COMMON STOCK	RUMO LUXEMBOURG SARL COMPANY GUAR REGS 01/28 5.25

BAM - MLCL US DVAT FXD 3.438 NOV 15 27	HIKMA PHARMACEUTIC ORD 10P	RUSSIA(FEDERATION) 7.250 MAY 10 34
BAM - MLCL US DVAT FXD 3.441 NOV 15 27	HILCORP ENERGY I L P 6.250 NOV 01 28 144	RWE AG COMMON STOCK
BAM - MLCL US DVAT FXD 3.443 NOV 15 27	HILL + SMITH HOLDINGS PLC COMMON STOCK GBP.25	RYANAIR HLDGS PLC ADR EACH REPR 5 ORD
BAM - MLCL US DVAT FXD 3.448 NOV 15 27	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	S OIL CORP COMMON STOCK KRW2500.0
BAM - MLCL US DVAT FXD 3.486 NOV 15 27	HINDUSTAN UNILEVER LTD COMMON STOCK INR1.0	S.O.I.T.E.C. COMMON STOCK EUR2.0
BAM - MLCL US DVAT FXD 3.493 SEP 15 27	HISCOX LTD COMMON STOCK GBP.065	S+P500 EMINI FUT MAR21 XCME 20210319
BAM - MLCL US DVAT FXD 3.506 SEP 15 27	HITACHI LTD COMMON STOCK	SAAB AB B COMMON STOCK
BAM - MLCL US DVAT FXD 3.513 SEP 15 27	HLB INC COMMON STOCK KRW500.	SACI FALABELLA SR UNSECURED REGS 10/27 3.75
BAM - MLCL US DVAT FXD 3.533 DEC 15 27	HLF FING SARL LLC / 7.250 AUG 15 26 144	SAFESTORE HOLDINGS PLC REIT GBP.01
BAM - MLCL US DVAT FXD 3.624 JUL 15 29	HOLLY NRG PRTNR 5.000 FEB 01 28 144A	SAGA PLC 3.375 MAY 12 24 REG
BAM - MLCL US DVAT FXD 3.712 SEP 15 29	HOLMEN AB B SHARES COMMON STOCK SEK25.0	SAIC MOTOR CORP LTD A COMMON STOCK CNY1.0
BAM - MLCL US DVAT FXD 3.713 SEP 15 29	HOLOGIC INC 3.250 FEB 15 29 144	SAINSBURY(J) ORD 28.571428P
BAM - MLCL US DVAT FXD 3.725 SEP 15 29	HOME DEPOT INC COMMON	SAINSBURYS BANK PL 6.000 NOV 23 27
BAM - MLCL US DVAT FXD 3.727 SEP 15 29	HOME DEPOT INC COMMON STOCK USD.05	SAKA ENERGI INDONESIA PT SR UNSECURED REGS 05/24 4.45
BAM - MLCL US DVAT FXD 3.730 SEP 15 29	HOMESERVE ORD 2.69230769P	SALESFORCE.COM COMMON
BAM - MLCL US DVAT FXD 3.735 SEP 15 29	HON HAI PRECISION TWD10	SALESFORCE.COM INC COMMON STOCK USD.001
BAM - MLCL US DVAT FXD 3.751 SEP 15 29	HOTEL SHILLA CO LTD COMMON STOCK KRW5000.0	SALMAR ASA COMMON STOCK NOK.25
BAM - MLCL US DVAT FXD 3.757 SEP 15 29	HOUSING DEVEL FIN INR2	SALMAR ASA NOK0.25
BAM - MLCL US DVAT UKRPI FEB 15 28	HOWDEN JOINERY GROUP PLC COMMON STOCK GBP.1	SAMHALLSBYGGNADSBOLAGET I NO COMMON STOCK
BAM - MLCL US DVAT UKRPI MAR 15 28	HOYA CORP COMMON STOCK	SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0
BAM - MLCL US DVAT UKRPI NOV 15 27	HP ENTERPRISE CO 4.650 OCT 01 24	SAMSUNG C+T CORP COMMON STOCK KRW100.0
BANC CREDITO INVERSIONES SR UNSECURED REGS 10/27 3.5	HP ENTERPRISE CO 4.900 OCT 15 25 SU	SAMSUNG ELECTRO MECHANICS CO COMMON STOCK KRW5000.
BANCA GENERALI SPA COMMON STOCK EUR1.	HP INC 6.000 SEP 15 41 RGD	SAMSUNG ELECTRONIC KRW100
BANCA MONTE DEI FLTG 8.000 JAN 22 30	HP INC COMMON STOCK USD.01	SAMSUNG ELECTRONIC PFD KRW100
BANCO BPM FLTG 8.750 PERP REG	HSBC BANK FLTG PERPETUAL	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0
BANCO BPM SPA COMMON STOCK NPV	HSBC BANK USA NA 7.000 JAN 15 39 RGD	SAMSUNG ELECTRONICS PREF PREFERENCE
BANCO BPM SPA FLTG 5.000 SEP 14 30	HSBC HLDGS PLC 7.625 MAY 17 32	SAMSUNG FIRE & MAR KRW500
BANCO BTG PACTUAL SA UNIT UNIT	HSBC HLDGS PLC FLTG 3.950 MAY 18 24	SAMSUNG FIRE + MARINE INS COMMON STOCK KRW500.
BANCO DE CREDITO DEL PER SUBORDINATED REGS 07/30 VAR	HUADONG MEDICINE CO LTD A COMMON STOCK CNY1.0	SAMSUNG HEAVY INDUSTRIES COMMON STOCK KRW5000.
BANCO DE SABADELL SA COMMON STOCK EUR.125	HUARONG FINANCE 2017 CO COMPANY GUAR REGS VAR	SAMSUNG LIFE INSURANCE CO LT COMMON STOCK KRW500.
BANCO GENERAL SA SR UNSECURED REGS 08/27 4.125	HUARONG FINANCE 2019 COMPANY GUAR REGS 02/30 3.375	SAMSUNG SDI CO LTD PFD COMMON STOCK KRW5000.
BANCO SANTANDER S.A. 4.250 APR 11 27	HUARONG FINANCE 2019 COMPANY GUAR REGS 05/29 4.5	SAMSUNG SDS CO LTD COMMON STOCK KRW500.0
BANCO SANTANDER S.A. 4.379 APR 12 28	HUBEI JUMPCAN PHARMACEUT A COMMON STOCK CNY1.0	SAMSUNG SECURITIES CO LTD COMMON STOCK KRW5000.
BANCO SANTANDER SA FLTG 4.375 PERP REGS	HUBSPOT INC COMMON STOCK USD.001	SANDS CHINA LTD 5.125 AUG 08 25
BANCOLOMBIA S A 3.000 JAN 29 25	HUFVUDSTADEN AB A SHS COMMON STOCK SEK5.0	SANDS CHINA LTD 5.400 AUG 08 28
BANFF MERGER SUB INC 9.750 SEP 01 26 144	HUGO BOSS AG ORD COMMON STOCK	SANDVIK NPV
BANGKOK BANK PCL/HK SR UNSECURED REGS 09/28 4.45	HUHTAMAKI OYJ COMMON STOCK	SANOFI EUR2

BANK BTPN SYARIAH TBK PT COMMON STOCK IDR100.0	HUMANA INC COMMON STOCK USD.166	SANTANDER UK GROUP H FLTG 4.796 NOV 15 24
BANK CENTRAL ASIA TBK PT COMMON STOCK IDR62.5	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	SANTANDER UK PLC FLTG 7.125 PERP
BANK MANDIRI PT SR UNSECURED REGS 05/25 4.75	HUSQVARNA AB SER(B)NPV	SANTEN PHARMACEUTICAL CO LTD COMMON STOCK
BANK OF AMERICA CORP COMMON STOCK USD.01	HVB FDG TR 8.741 JUN 30 31 144	SAP SE COMMON STOCK
BANK OF AMERICA NA 6.000 OCT 15 36 RGD	HYPOPORT SE COMMON STOCK	SARTORIUS STEDIM B EUR0.20
BANK OF CHINA (C/D 0.000 MAY 04 21	HYUNDAI ENGINEERING + CONST COMMON STOCK KRW5000.	SASOL FINANCING USA LLC COMPANY GUAR 09/28 6.5
BANK OF CHINA L C/D 0.000 APR 19 21	HYUNDAI GLOVIS CO LTD COMMON STOCK KRW500.	SAUDI ARABIA (KINGDO 2.900 OCT 22 25 REGS
BANK OF CHINA L C/P MAY 17 21	HYUNDAI HEAVY INDUSTRIES HOL COMMON STOCK KRW5000.0	SAUDI ARABIAN OIL CO SR UNSECURED REGS 04/29 3.5
BANK OF IRELAND GR FLTG 2.375 OCT 14 29	HYUNDAI MOBIS CO LTD COMMON STOCK KRW5000.	SAVILLS PLC COMMON STOCK GBP.025
BANK OF IRELAND GR FLTG 7.500 PERP REGS	HYUNDAI MOTOR CO 2ND PRF KRW5000	SBA COMMUNICATIONS CORP REIT USD.01
BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	HYUNDAI MOTOR CO COMMON STOCK KRW5000.	SBERBANK OF RUSSIA SPON ADR 4 ORD SHS
BANK OF SCOTLAND 7.754 PERPETUAL	HYUNDAI MOTOR CO KRW5000	SBM OFFSHORE NV COMMON STOCK EUR.25
BANKIA S.A. 6.000 PERPETUAL	HYUNDAI MOTOR CO LTD 2ND PRF PREFERENCE	SBM OFFSHORE NV EUR0.25
BANKINTER SA COMMON STOCK EUR.3	HYUNDAI MOTOR CO LTD PRF PREFERENCE	SCARBOROUGH BS 8.500 PERPETUAL
BANKINTER SA FLTG 6.250 PERP REGS	IBERDROLA INTL B V 5.810 MAR 15 25	SCATEC ASA COMMON STOCK NOK.025
BAOSHAN IRON + STEEL CO A COMMON STOCK CNY1.0	IBERDROLA INTL B V FLTG 2.250 PERPETUAL	SCHLUMBERGER FIN BV 1.375 OCT 28 26 REGS
BARC - BARC EU SWAT TRS PAY SXNGR	IBERDROLA SA COMMON STOCK EUR.75	SCHLUMBERGER FINANCE 2.000 MAY 06 32 REGS
BARC - BARC EU SWAT VOL EUR/USD FX VOL	IBERDROLA SA EUR0.75	SCHLUMBERGER LTD COMMON STOCK USD.01
BARC - S&P 500 INDEX C 3600 MAR 21	IBEX 35 INDX FUTR JAN21 XMRV 20210115	SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0
BARC - S&P 500 INDEX C 3780 MAR 21	ICA GRUPPEN AB COMMON STOCK SEK2.5	SCHWEITZER-MAUDUIT I 6.875 OCT 01 26 144
BARC - S&P 500 INDEX P 3240 FEB 21	ICADE REIT	SCIENTIFIC GAMES INT 7.000 MAY 15 28 144
BARCLAYS BANK PLC 3.750 MAY 15 24	ICE-CLEAR CDS DEC 20 24	SCIENTIFIC GAMES INT 8.250 MAR 15 26 144
BARCLAYS BANK PLC 9.250 PERPETUAL	ICE-CLEAR CDS DEC 20 25	SCIENTIFIC GAMES INT 8.625 JUL 01 25 144A
BARCLAYS ORD 25P	ICELAND BONDCO PLC 4.625 MAR 15 25 144	SCOR SE FLTG 5.250 PERP REGS
BARCLAYS OVERSEAS FLTG PERPETUAL	ICICI BK LTD ADR (2 ORD)	SCRIPPS ESCROW II IN 3.875 JAN 15 29 144A
BARCLAYS PLC FLTG 7.125 PERP REG	IDORSIA LTD COMMON STOCK CHF.05	SCSK CORP COMMON STOCK
BARCLAYS PLC FLTG 7.250 PERP REG	IG GROUP HOLDINGS PLC COMMON STOCK GBP.00005	SDIC POWER HOLDINGS CO LTD A COMMON STOCK CNY1.0
BARCLAYS PLC FLTG 8.000 PERP C	IHEARTCOMMUNICATIONS 8.375 MAY 01 27	SEAGEN INC COMMON STOCK USD.001
BARCLAYS PLC FLTG 7.875 PERP	IHO VERWALTUNGS GMBH 3.875 MAY 15 27 REGS	SEEGENE INC COMMON STOCK KRW500.
BARRATT DEVEL ORD 10P	IHS MARKIT LTD COMMON STOCK USD.01	SEG HOLDING LLC / SE 5.625 OCT 15 28 144
BARRICK GOLD CORP COMMON	IHS NETHERLANDS HOLDCO COMPANY GUAR REGS 09/27 8	SEGRO PLC REIT GBP.1
BARRICK GOLD CORP COMMON CAD	IKD CO LTD A COMMON STOCK CNY1.0	SEIKO EPSON CORP COMMON STOCK
BAT CAPITAL CORP 4.758 SEP 06 49	ILIAD NPV	SEMPRA ENERGY 3.250 JUN 15 27
BAT CAPITAL CORP 5.282 APR 02 50	ILLINOIS TOOL WORKS COMMON STOCK USD.01	SEMPRA ENERGY 3.400 FEB 01 28
BAUSCH HEALTH CO. 5.750 AUG 15 27 144	ILLUMINA INC COMMON	SEMPRA ENERGY 3.550 JUN 15 24
BAUSCH HEALTH COS 6.250 FEB 15 29 144A	IM GROUP SAS 6.625 MAR 01 25 REGS	SEMPRA ENERGY 3.800 FEB 01 38
BAUSCH HEALTH COS IN 9.000 DEC 15 25 144	IMCD NV COMMON STOCK EUR.16	SENSATA TECH BV 4.875 OCT 15 23 144
BAVARIAN NORDIC A/S COMMON STOCK DKK10.	IMI PLC COMMON STOCK GBP.2857	SENSATA TECHNOLOGIES 3.750 FEB 15 31 144
BAWAG GROUP AG COMMON STOCK	IMPERIAL BRANDS PL ORD 10P	SERVICE PPTYS TR 4.950 OCT 01 29

BAYER AG 3.750 JUL 01 74 SU	INCHCAPE PLC COMMON STOCK GBP.1	SERVICEMASTER CO 7.450 AUG 15 27
BAYER AG FLTG 3.125 NOV 12 79	IND + COMM BK OF CHINA A COMMON STOCK CNY1.0	SERVICENOW INC COMMON
BBVA (BILB-VIZ-ARG) EUR0.49	INDIAMART INTERMESH LTD COMMON STOCK INR10.0	SERVICENOW INC COMMON STOCK USD.001
BBVA(BILB-VIZ-ARG) FLTG 5.875 PERP REG	INDIKA ENERGY III PTE SR SECURED REGS 11/24 5.875	SEVEN + I HOLDINGS CO LTD COMMON STOCK
BCA MPS 10.500 JUL 23 29 REG	INDITEX EUR0.03	SEVERN TRENT ORD 97.89P
BCO DE SABADELL FLTG 6.500 PERP REG	INDONESIA ASAHAN ALUMINI SR UNSECURED REGS 05/30 5.45	SFS GROUP AG CHF0.1
BE SEMICONDUCTOR EUR0.01	INDUSTRIAL AND C/D 0.000 APR 09 21	SFS GROUP AG COMMON STOCK CHF.1
BE SEMICONDUCTOR INDUSTRIES COMMON STOCK EUR.01	INDUSTRIAL AND C/D 0.000 APR 14 21	SG - SOC US DV VAR 20/12/30 30.75%
BEAZLEY PLC COMMON STOCK GBP.05	INDUSTRIAL BANK CO LTD A COMMON STOCK CNY1.0	SG - SOC US DV VAR 20/12/30 31.8%
BEFESA SA COMMON STOCK	INDUSTRIAL BANK OF KOREA COMMON STOCK KRW5000.	SG - SOC US DV VAR 20/12/30 33.3%
BEIGENE LIMITED REP(13 ORD)	INDUSTRIAS PENOLES SAB D SR UNSECURED REGS 08/50 4.75	SG - SOC US DV VAR 20/12/30 34.75%
BEIJER REF AB COMMON STOCK SEK8.75	INDUSTRIVARDEN AB C SHS COMMON STOCK SEK2.5	SG - SOC US DV VAR 20/12/30 45.0%
BELDEN INC 4.125 OCT 15 26 REG	INDUTRADE AB COMMON STOCK SEK1.0	SG - SOC US DV VAR 20/12/30 47.5%
BELIMO HOLDING AG REG COMMON STOCK CHF1.0	INFINEON TECHNOLOG ORD NPV	SG - SOC US DV VAR 21/12/09 23.26%
BELLWAY PLC COMMON STOCK GBP.125	INFINEON TECHNOLOGIES AG COMMON STOCK	SG - SOC US DV VAR 21/12/10 21.26%
BERKELEY GP HLDGS UTS(NEW ORD & B SHS)	INFRAESTRUCTURA ENERGETI SR UNSECURED REGS 01/51 4.75	SG - SOC US DV VAR 21/12/10 21.4%
BERKELEY GROUP HOLDINGS/THE COMMON STOCK	INFRASTRUTTURE WIREL 1.875 JUL 08 26 REGS	SG - SOC US DV VAR 21/12/10 21.51%
BERKSHIRE HATHAWAY CLASS B	ING GROEP N.V. EUR0.01	SG - SOC US DV VAR 21/12/10 21.71%
BEST BUY CO INC COMMON STOCK USD.1	INMOBILIARIA COLONIAL SOCIMI REIT EUR2.5	SG - SOC US DV VAR 21/12/17 30.5%
BHP GROUP PLC ORD USD0.50	INNER MONGOLIA YILI INDUS A COMMON STOCK CNY1.0	SG - SOC US DV VAR 21/12/17 30.6%
BIG YELLOW GROUP PLC REIT GBP.1	INPEX CORP COMMON STOCK	SG - SOC US DV VAR 21/12/17 31.0%
BILLERUDKORSNAS AB COMMON STOCK SEK7.38	INSTALLED BUILDING COM USD0.01	SG - SOC US DV VAR 21/12/17 32.85%
BIM BIRLESIK MAGAZALAR AS COMMON STOCK TRY1.	INTEGRAFIN HOLDINGS PLC COMMON STOCK GBP.01	SG - SOC US DV VAR HANG SENG CHINA
BIOTAGE AB NPV	INTEL CORP 2.875 MAY 11 24	SG - SOC US DV VAR HANG SENG INDEX
BJ STATE OWNED AST HK CO SR UNSECURED REGS 05/25 4.125	INTEL CORP COMMON STOCK USD.001	SG - SOC US DV VAR KOSPI 200 INDEX
BK OF CYPRUS PUBL FLTG 9.250 JAN 19 27	INTELSAT CONNECT FIN 9.500 FEB 15 23 144	SG - SOC US DV VAR NIKKEI 225
BKW AG CHF2.5	INTELSAT JACKSON HLD 5.500 AUG 01 23	SG - SOC US DV VAR RUSSELL 2000 IND
BKW AG COMMON STOCK CHF2.5	INTELSAT JACKSON HLD 8.500 OCT 15 24 144A	SG - SOC US DV VOL EUR/USD FX VOL
BLUE RACER MID LLC 7.625 DEC 15 25 144A	INTELSAT JACKSON HLD 9.750 JUL 15 25 144	SG ISSUER SA FLTG 7.375 PERP REG
BNP - BNPP US DV TRS PAY BNPXE7XN	INTELSAT LUXEMBOURG 7.750 JUN 01 21	SGS SA CHF1(REGD)
BNP - BNPP US DV TRS PAY SXNGR	INTER CONTINENTAL EX COM	SHAFTESBURY 2.348 SEP 30 27 REG
BNP - BNPP US DV TRS REC BNPXE7XN	INTERCONTL HOTELS 2.125 AUG 24 26 REG	SHAFTESBURY ORD 25P
BNP - BNPP US DV TRS REC FTTWN	INTERNATIONAL BUSINE 3.000 MAY 15 24	SHAFTESBURY PLC REIT GBP.25
BNP - BNPP US DV TRS REC MCXT	INTERNATIONAL BUSINE 5.600 NOV 30 39	SHELL INTERNATIONAL 2.750 APR 06 30
BNP - BNPP US DV VAR 21/12/10 21.06%	INTERPUMP GROUP SPA COMMON STOCK EUR.52	SHELL INTERNATIONAL 4.375 MAY 11 45
BNP - BNPP US DV VAR NIKKEI 225	INTERROLL HOLDING AG REG COMMON STOCK CHF1.0	SHELL INTERNATIONAL 4.550 AUG 12 43
BNP - BNPP US DV VOL EUR/USD FX VOL	INTESA SANPAOLO 2.500 JAN 15 30 REGS	SHENZHEN INOVANCE TECHNOLO A COMMON STOCK CNY1.0
BNP - BNPP US DV VOL USD/JPY INDEX	INTESA SANPAOLO NPV	SHENZHOU INTERNATIONAL GROUP COMMON STOCK HKD.1

BNP PARIBAS 4.250 OCT 15 24	INTESA SANPAOLO S P FLTG 7.700 PERP 144	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0
BNP PARIBAS EUR2	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	SHIMADZU CORP COMMON STOCK
BNP PARIBAS FLTG 4.500 PERP REG	INTL CONS AIRLINE ORD EUR0.10 (CDI)	SHIMANO INC COMMON STOCK
BNP PARIBAS FORT C/D 0.000 APR 01 21	INTUIT INC COMMON STOCK USD.01	SHIN ETSU CHEMICAL CO LTD COMMON STOCK
BOC AVIATION LTD SR UNSECURED REGS 04/25 3.25	INTUITIVE SURGICAL INC COMMON STOCK USD.001	SHIN POONG PHARMACEUTICAL CO COMMON STOCK KRW500.
BOC AVIATION LTD SR UNSECURED REGS 09/29 3	INVESCO EUR LIQI PRTF-AGACC	SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000.
BOC AVIATION LTD SR UNSECURED REGS 09/30 2.625	INVESCO FUNDS SICA INDIA ALL CAP EQT C	SHINHAN FINANCIAL GROUP SR UNSECURED REGS 01/26 1.35
BOC AVIATION LTD SR UNSECURED REGS 12/23 2.75	INVESTEC PLC COMMON STOCK GBP.0002	SHOP APOTHEKE EUROPE NV COMMON STOCK EUR.02
BODYCOTE PLC COMMON STOCK GBP.17273	IPD 3 BV FLTG DEC 01 25 REGS	SHOPIFY INC CLASS A COMMON STOCK
BOEING CO 3.500 MAR 01 39	IPG PHOTONICS CORP COMMON STOCK USD.0001	SHREE CEMENT LTD COMMON STOCK INR10.
BOEING CO 3.625 MAR 01 48	IRB HLDG CORP 6.750 FEB 15 26 144	SHRIRAM TRANSPORT INR10
BOEING CO 5.150 MAY 01 30	IRB HLDG CORP 7.000 JUN 15 25 144	SIEGFRIED HOLDING AG REG COMMON STOCK CHF2.0
BOMBARDIER INC 6.000 OCT 15 22 144	IREN SPA EUR1	SIEMENS AG REG COMMON STOCK NPV
BOMBARDIER INC 7.500 MAR 15 25 144	IRON MOUNTAIN EU 3.875 NOV 15 25 REG	SIEMENS GAMESA RENEWABLE ENE COMMON STOCK EUR.17
BOOKING HLDGS INC 4.500 APR 13 27	IRON MOUNTAIN INC 5.250 JUL 15 30 144A	SIG COMBIBLOC GROU CHF0.1
BOOKING HOLDINGS INC 3.650 MAR 15 25	ISHARES MSCI ACWI ETF ISHARES MSCI ACWI ETF	SIG COMBIBLOC GROUP AG COMMON STOCK CHF.01
BOOKING HOLDINGS INC 4.625 APR 13 30	ISHARES MSCI MEXICO ETF ISHARES MSCI MEXICO ETF	SIGNATURE AVIATION PLC COMMON STOCK GBP.3720238
BOOKING HOLDINGS INC COMMON STOCK USD.008	ISHARES MSCI SOUTH KOREA ETF ISHARES MSCI SOUTH KOREA ETF	SIGNIFY NV COMMON STOCK
BOSKALIS WESTMINSTER COMMON STOCK EUR.01	ISS A/S COMMON STOCK DKK1.0	SIGNIFY NV EUR0.01
BOSTON PPTYS LTD PAR 3.200 JAN 15 25	ISTAR INC 4.750 OCT 01 24	SILERGY CORP COMMON STOCK TWD10.0
BOXER PARENT CO INC 7.125 OCT 02 25 144	ITALGAS SPA COMMON STOCK NPV	SILTRONIC AG COMMON STOCK
BOXER PARENT CO INC 9.125 MAR 01 26 144A	ITALY(REP OF) 1.450 MAR 01 36 144A	SIMCORP A/S COMMON STOCK DKK1.
BP CAP MKTS AMER INC 3.067 MAR 30 50	ITAU UNIBANCO HOLD PRF NPV	SIMMONS FOODS INC / 5.750 NOV 01 24 144
BP CAPITAL MARKETS FLTG 4.875 PERP	ITHACA ENERGY NORTH 9.375 JUL 15 24 144	SIMON PPTY GROUP LP 4.750 MAR 15 42
BP PLC ORD USD0.25	ITOCHU CORP COMMON STOCK	SIMON PROPERTY GROUP 6.750 FEB 01 40
BRASKEM IDESA SAPI SR SECURED REGS 11/29 7.45	ITOCHU TECHNO SOLUTIONS CORP COMMON STOCK	SIMON PROPERTY GROUP INC REIT USD.0001
BRASKEM NETHERLANDS COMPANY GUAR REGS 01/30 4.5	ITV PLC COMMON STOCK GBP.1	SIMS LTD SIMS LTD
BRAVIDA HOLDING AB COMMON STOCK SEK.02	IVORY COAST SR UNSECURED REGS 06/33 6.125	SINCH AB COMMON STOCK SEK.1
BRAVIDA HOLDING AB NPV	IVORY COAST SR UNSECURED REGS 12/32 VAR	SK HOLDINGS CO LTD COMMON STOCK KRW200.0
BREMBO SPA COMMON STOCK NPV	IWG PLC COMMON STOCK	SK HYNIX INC COMMON STOCK KRW5000.
BRENNTAG AG NPV	JARDINE CYCLE & CARR SGD1	SK INNOVATION CO LTD COMMON STOCK KRW5000.
BRF SA SR UNSECURED REGS 01/30 4.875	JBS USA/FOOD/FINANCE 5.500 JAN 15 30 144A	SK TELECOM COMMON STOCK KRW500.
BRINKS CO 4.625 OCT 15 27 144	JCDECAUX SA COMMON STOCK	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25
BRINK'S CO/THE 5.500 JUL 15 25 144A	JCR PHARMACEUTICALS CO LTD COMMON STOCK	SLM CORP 7.250 JAN 25 22
BRISTOL MYERS SQUIBB COMMON	JD SPORTS FASHION ORD 0.25P	SM ENERGY COMPANY 10.000 JAN 15 25 144
BRIT AMER TOBACCO ORD 25P	JD.COM INC ADS EA 2 COM 'A' SHS	SM ENERGY COMPANY 6.625 JAN 15 27
BRITISH AIR 20-1 A P 4.250 NOV 15 32 144A	JIANGSU HENGRUI MEDICINE C A COMMON STOCK CNY1.0	SM ENERGY COMPANY 6.750 SEP 15 26
BRITISH TELECOM 1.750 MAR 10 26	JIANGSU YANGHE BRE 'A'CNY1	SMC CORP COMMON STOCK

BRITVIC PLC COMMON STOCK GBP.2	JIC ZHIXIN LTD COMPANY GUAR REGS 08/30 2.125	SMITH & NEPHEW ORD USD0.20
BROADCOM INC COMMON STOCK	JM AB COMMON STOCK SEK1.0	SMITH (DS ORD 10P
BROOKFIELD FINANCE L 4.000 APR 01 24	JOHN LAING GROUP PLC COMMON STOCK GBP.1	SNAP INC A COMMON STOCK USD.00001
BUCHER INDUSTRIES AG REG COMMON STOCK CHF.2	JOHN LEWIS PLC 4.250 DEC 18 34	SOC GENERALE FLTG PERPETUAL
BUCHER INDUSTRIES CHF(0.20)	JOHN WOOD GROUP PLC COMMON STOCK GBP.042857	SOCIETE GENERALE 4.250 APR 14 25 144
BUNZL ORD 32.14857P	JOHNSON & JOHNSON 2.950 MAR 03 27	SOCIETE GENERALE PERPETUAL(CALL ACCT)
BUPA FINANCE 5.000 DEC 08 26 REG	JOHNSON CONTROLS INT 4.500 FEB 15 47	SOCIETY OF LLOYDS(4.750 OCT 30 24
BURGER KING FRANCE FLTG MAY 01 23 REG	JOHNSON CONTROLS INT 4.950 JUL 02 64	SOFIMA HOLDING SPA 3.750 JAN 15 28 REGS
BURLINGTON RES FIN C 7.200 AUG 15 31	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	SOFTBANK GROUP CO FLTG 6.000 PERPETUAL
BUZZI UNICEM SPA EUR0.60	JP - FTSE XINHUA CHI P 16120 DEC 21	SOFTBANK GROUP CORP COMMON STOCK
CA IMMOBILIEN ANLAGEN AG COMMON STOCK	JP - FTSE XINHUA CHI P 16358 DEC 21	SOFTCAT PLC COMMON STOCK GBP.0005
CAC40 10 EURO FUT JAN21 XMON 20210115	JP - JPMS US DV SWPT P .751 07 22	SOFTWARE AG COMMON STOCK
CADENCE DESIGN SYS INC COMMON STOCK USD.01	JP - JPMS US DV SWPT P .756 07 22	SOFTWARE AG NPV (REGD)
CAIXABANK SA EUR1	JP - JPMS US DV SWPT P .779 07 22	SOFTWAREONE HOLDING AG COMMON STOCK CHF.01
CAIXABANK SA FLTG 5.250 PERP REG	JP - JPMS US DV SWPT P 1.045 07 30	SOLVAY FINANCE 5.425 PERPETUAL
CAIXABANK SA FLTG 5.875 PERP REGS	JP - JPMS US DV SWPT P 1.050 07 30	SOLVAY FINANCE 5.869 PERPETUAL SU
CAIXABANK SA FLTG 6.750 PERP	JP - JPMS US DV SWPT P 1.077 07 30	SONY CORP COMMON STOCK
CALPINE CORPORATION 3.750 MAR 01 31 144	JP - JPMS US DV SWPT P 1.119 11 22	SONY CORP NPV
CALUMET SPECIALTY PR 7.625 JAN 15 22	JP - JPMS US DV SWPT P 1.165 12 22	SOPRA STERIA GROUP COMMON STOCK EUR1.0
CALUMET SPECIALTY PR 9.250 JUL 15 24	JP - JPMS US DV SWPT P 1.220 12 22	SOUTHERN CALIF EDISO 3.650 FEB 01 50
CAMELOT FIN S A 4.500 NOV 01 26 144	JP - JPMS US DV SWPT P 1.243 12 22	SOUTHERN CALIF EDISO 6.000 JAN 15 34
CANADIAN PAC RY CO N 2.900 FEB 01 25	JP - JPMS US DV SWPT P 1.580 11 30	SOUTHERN COPPER CORP SR UNSECURED 04/25 3.875
CANADIAN PAC RY CO N 6.125 SEP 15 2115	JP - JPMS US DV SWPT P 1.630 12 30	SOUTHWEST AIRLS CO 3.450 NOV 16 27
CANON INC COMMON STOCK	JP - JPMS US DV SWPT P 1.720 12 30	SOUTHWESTERN ENERGY 7.500 APR 01 26
CAPCOM CO LTD COMMON STOCK	JP - JPMS US DV SWPT P 1.766 12 30	SOUTHWESTERN ENERGY 7.750 OCT 01 27
CAPGEMINI EUR8	JP - JPMS US DV TRS REC CSIH0310	SP GROUP TREASURY PTE COMPANY GUAR REGS 02/29 3.375
CAPGEMINI SE COMMON STOCK EUR8.0	JP - JPMS US DV TRS REC FTTWN	SP POWERASSETS LTD SR UNSECURED REGS 09/27 3
CAPITAL + COUNTIES PROPERTIE REIT GBP.25	JP - JPMS US DV TRS REC SPTRINDU	SPAIN(KINGDOM OF) 1.950 APR 30 26
CAPITAL ONE FINL COR 3.200 FEB 05 25	JP - JPMS US DV VAR 20/12/30 42.21%	SPAIN(KINGDOM OF) 2.750 OCT 31 24
CAPITOL INVT MERGER 10.000 AUG 01 24 144	JP - JPMS US DV VAR 20/12/30 44.5%	SPAREBANK 1 SR BANK ASA COMMON STOCK NOK25.0
CARDTRONICS INC 5.500 MAY 01 25 144	JP - JPMS US DV VAR 21/12/30 25.36%	SPECTRIS PLC COMMON STOCK GBP.05
CARLSBERG AS 'B'DKK20	JP - JPMS US DV VAR 21/12/30 25.81%	SPI 200 FUTURE MAR 18 21
CARNIVAL CORP 10.125 FEB 01 26 REG	JP - JPMS US DV VAR HANG SENG CHINA	SPIE SA COMMON STOCK EUR.47
CARNIVAL CORP 10.500 FEB 01 26 144	JP - JPMS US DV VOL EUR/USD FX VOL	SPIRENT COMMUNICATIONS PLC COMMON STOCK GBP.03333333
CARNIVAL CORP 11.500 APR 01 23 144	JP - JPMS US DV VOL USD/JPY INDEX	SPLUNK INC COMMON
CARNIVAL CORP 7.625 MAR 01 26 REG	JPMORGAN CHASE & CO 8.000 APR 29 27	SPLUNK INC COMMON STOCK USD.001
CARNIVAL PLC COMMON STOCK USD1.66	JPMORGAN CHASE & CO COMMON	SPOTIFY TECHNOLOGY SA COMMON STOCK EUR.000625
CARREFOUR SA EUR2.5	JPMORGAN CHASE + CO COMMON STOCK USD1.0	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001
CARRIER GLOBAL CORP COMMON STOCK USD.01	JSW STEEL LTD SR UNSECURED REGS 04/24 5.95	SQUARE INC A COMMON STOCK USD.0000001
CASH	JUMBO SA COMMON STOCK EUR.88	SRLEV NV FLTG 9.000 APR 15 41

CASIO COMPUTER CO LTD COMMON STOCK	JUNGHEINRICH PRFD PREFERENCE	SSAB AB B SHARES COMMON STOCK
CASTELLUM AB COMMON STOCK SEK.5	JUNIPER NETWORKS INC COMMON STOCK USD.00001	SSAB AB SER'A'NPV
CASTLE PEAK PWR FIN CO COMPANY GUAR REGS 06/30 2.2	JUPITER FUND MANAGEMENT COMMON STOCK GBP.02	SSAB AB SER'B'NPV
CATERPILLAR INC 3.400 MAY 15 24	JYSKE BANK REG COMMON STOCK DKK10.	SSE PLC COMMON STOCK GBP.5
CATERPILLAR INC COMMON STOCK USD1.0	K S AG REG COMMON STOCK	SSE PLC ORD 50P
CATHAY FINANCIAL HOLDING CO COMMON STOCK TWD10.0	KAKAKU.COM INC COMMON STOCK	SSP GROUP PLC COMMON STOCK GBP.01085
CCM MERGER INC 6.375 MAY 01 26 144A	KAKAO CORP COMMON STOCK KRW500.0	STABILUS SA COMMON STOCK EUR.01
CCO HLDGS LLC / CCO 4.500 AUG 15 30 144	KANGWON LAND INC COMMON STOCK KRW500.0	STADLER RAIL AG COMMON STOCK CHF.2
CCO HLDGS LLC / CCO 5.000 FEB 01 28 144	KANSAS CITY SOUTHERN 3.500 MAY 01 50	STANDARD CHARTERED ORD USD0.50
CCO HLDGS LLC / CCO 5.125 MAY 01 27 144	KANSAS CITY SOUTHERN 4.700 MAY 01 48	STANDARD INDS INC 5.000 FEB 15 27 144
CCO HLDGS LLC / CCO 5.750 FEB 15 26 144	KANSAS CITY SOUTHERN 4.950 AUG 15 45	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5
CDB FINANCIAL LEASING SUBORDINATED REGS 09/30 VAR	KASIKORNBANK PCL THB10 (NVDR)	STARBUCKS CORP COMMON STOCK USD.001
CDK GLOBAL INC COMMON STOCK USD.01	KAZ MINERALS PLC COMMON STOCK GBP.2	STATE STREET CORP COMMON STOCK USD1.0
CELLNEX TELECOM SA EUR0.25	KB FINANCIAL GROUP INC COMMON STOCK KRW5000.	STATION CASINOS LLC 4.500 FEB 15 28 144
CELLTRION HEALTHCARE CO LTD COMMON STOCK KRW1000.0	KB FINANCIAL GROUP KRW5000	STH AFRICA(REP OF) 8.750 FEB 28 48
CELLTRION INC COMMON STOCK KRW1000.0	KDDI CORP COMMON STOCK	STILLFRONT GROUP AB COMMON STOCK SEK.07
CELLTRION PHARM INC COMMON STOCK KRW500.	KELLOGG CO 7.450 APR 01 31 RGD	STMICROELECTRONICS NV COMMON STOCK EUR1.04
CEMBRA MONEY BANK AG COMMON STOCK CHF1.0	KENAN ADVANTAGE GROU 7.875 JUL 31 23 144	STORA ENSO OYJ NPV SER 'R'
CEMEX SAB SPONS ADR PART CER ADR	KEURIG DR PEPPER INC 3.200 MAY 01 30	STOXX 600 INDUS FUTURE MAR 19 21
CENOVUS ENERGY INC 4.250 APR 15 27	KEYCORP COMMON STOCK USD1.0	STOXX EUROPE 600 FUTURE MAR 19 21
CENTAMIN PLC COMMON STOCK	KEYENCE CORP COMMON STOCK	STROEER SE + CO KGAA COMMON STOCK
CENTENE CORP 4.625 DEC 15 29	KIA MOTORS CORP COMMON STOCK KRW5000.0	SUBSEA 7 SA COMMON STOCK USD2.
CENTENE CORP 5.375 AUG 15 26 144A	KIMBERLY CLARK CORP COMMON STOCK USD1.25	SULZER AG REG COMMON STOCK CHF.01
CENTENE CORP DEL 3.000 OCT 15 30	KINDER MORGAN INC COMMON STOCK USD.01	SUMITOMO ELECTRIC INDUSTRIES COMMON STOCK
CENTENE CORP DEL 5.375 JUN 01 26 144	KINDRED GROUP PLC SDR GBP.005	SUMITOMO METAL MINING CO LTD COMMON STOCK
CENTERRA GOLD INC COMMON STOCK	KINDRED GROUP PLC SDR RP 1 GBP0.000625	SUMITOMO MITSUI FINANCIAL GR COMMON STOCK
CENTRAL JAPAN RAILWAY CO COMMON STOCK	KINGFISHER ORD GBP0.157142857	SUN HUNG KAI PROP (CAP) COMPANY GUAR REGS 02/29 3.75
CENTRICA ORD 6.17284P	KINNEVIK AB B COMMON STOCK SEK.1	SUNCOKE ENERGY PARTN 7.500 JUN 15 25 144
CENTRICA PLC COMMON STOCK GBP.061728	KLA CORP 4.650 NOV 01 24	SUNCOR ENERGY INC NE 3.600 DEC 01 24
CERIDIAN HCM HOLDING INC COMMON STOCK USD.01	KLA CORP COMMON STOCK USD.001	SUOFEIYA HOME COL 'A'CNY1
CHAILEASE HOLDING CO LTD COMMON STOCK TWD10.	KOITO MANUFACTURING CO LTD COMMON STOCK	SUTTER HEALTH 1.321 AUG 15 25
CHALCO HK INVESTMENT COMPANY GUAR REGS 12/99 VAR	KOJAMO OYJ COMMON STOCK NPV	SUTTER HEALTH 3.695 AUG 15 28
CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	KOMERCNI BANKA AS COMMON STOCK CZK100.0	SUZANO AUSTRIA GMBH 6.000 JAN 15 29
CHECK POINT SOFTWARE TECH COMMON STOCK USD.01	KON KPN NV EUR0.04	SUZANO AUSTRIA GMBH COMPANY GUAR 01/31 3.75
CHELTENHAM & GLOUC 11.750 PERPETUAL	KONE CORP ORD 'B'	SUZHOU GOLD MANTIS CONSTR A COMMON STOCK CNY1.0
CHEMED CORP COMMON STOCK USD1.0	KONECRANES OYJ COMMON STOCK EUR.5	SUZUKI MOTOR CORP COMMON STOCK

CHEPLAPHARM ARZNEIMI 4.375 JAN 15 28 REGS	KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01	SVB FINANCIAL GROUP COMMON STOCK USD.001
CHEVRON CORP COMMON STOCK USD.75	KONINKLIJKE AHOLD EUR0.01	SVENSKA HANDELS C/P APR 13 21
CHINA CINDA 2020 I MNGMN COMPANY GUAR REGS 03/27 3	KONINKLIJKE KPN N.V 8.375 OCT 01 30 RGD	SVENSKA HANDELS C/P JUL 16 21
CHINA CONSTRUCT C/P APR 27 21	KOPPERS INC PA 6.000 FEB 15 25 144	SVENSKA HANDELS C/P MAR 22 21
CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0	KOREA EAST WEST POWER CO SR UNSECURED REGS 05/25 1.75	SWECO AB B SHS COMMON STOCK SEK1.0
CHINA DEVELOPMENT FINANCIAL COMMON STOCK TWD10.	KOREA ELECTRIC POWER CO SR UNSECURED REGS 06/24 2.5	SWEDBANK AB C/P APR 19 21
CHINA EVERBRIGHT BANK CO L H COMMON STOCK CNY1.0	KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.	SWEDISH MATCH NPV
CHINA EVERGRANDE GROUP SR SECURED REGS 03/24 9.5	KOREA INVESTMENT HOLDINGS CO COMMON STOCK KRW5000.	SWEDISH ORPHAN BIOVITRUM AB COMMON STOCK SEK.55
CHINA HUADIAN OVERSEAS COMPANY GUAR REGS VAR	KOREA NATIONAL OIL CORP SR UNSECURED REGS 10/25 3.25	SWISSCOM AG CHF1(REGD)
CHINA LIFE INSURANCE CO H COMMON STOCK CNY1.0	KOREA RESOURCES CORP SR UNSECURED REGS 04/23 4	SYNOPSYS INC COMMON STOCK USD.01
CHINA MERCHANTS BANK H COMMON STOCK CNY1.0	KOREA SHIPBUILDING + OFFSHOR COMMON STOCK KRW5000.0	SYNTHOMER PLC 3.875 JUL 01 25 REGS
CHINA MINMETALS CORP SR UNSECURED REGS 12/99 VAR	KOREA ZINC CO LTD COMMON STOCK KRW5000.	SYNTHOMER PLC COMMON STOCK GBP.1
CHINA MINSHENG BANKING A COMMON STOCK CNY1.0	KORIAN COMMON STOCK EUR5.0	T MOBILE US INC COMMON STOCK USD.0001
CHINA MOBILE HKD0.10	KOSMOS ENERGY LTD COMPANY GUAR REGS 04/26 7.125	TAG IMMOBILIEN AG COMMON STOCK
CHINA MOBILE LTD COMMON STOCK	KOTAK MAHINDRA BAN INR10	TAG IMMOBILIEN AG NPV
CHINA O/SEAS LAND HKD0.10	KRAFT HEINZ FOODS CO 5.000 JUN 04 42 RGD	TAIWAN SEMICON MAN TWD10
CHINA OILFIELD 'H'CNY1	KRAFT HEINZ FOODS CO 5.500 JUN 01 50 144A	TAIYO HOLDINGS CO LTD COMMON STOCK
CHINA PACIFIC INSU 'H'CNY1	KRAFT HEINZ FOODS CO 6.875 JAN 26 39 RGD	TALEN ENERGY SUPPLY 7.625 JUN 01 28 144A
CHINA PACIFIC INSURANCE GR H COMMON STOCK CNY1.0	KROGER CO COMMON STOCK USD1.0	TALKTALK TELECOM GRO 3.875 FEB 20 25 REGS
CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0	KUBOTA CORP COMMON STOCK	TARGA RES PARTNERS / 4.875 FEB 01 31 144
CHINA RAILWAY CONSTRUCTION A COMMON STOCK CNY1.0	KUEHNE & NAGEL AG CHF1(REGD)(POST)	TARGA RES PARTNERS 5.875 APR 15 26
CHINA RAILWAY SIGNAL + COM H COMMON STOCK CNY1.0	KUNGSLEDEN AB COMMON STOCK SEK.42	TARGA RESOURCES PART 5.125 FEB 01 25
CHINA SCE GRP HLDGS LTD SR SECURED REGS 04/24 7.375	KWEICHOW MOUTAI CO LTD A COMMON STOCK CNY1.0	TARGA RESOURCES PART 5.500 MAR 01 30
CHINA SHENHUA ENERGY CO H COMMON STOCK CNY1.0	KWG GROUP HOLDINGS LTD COMMON STOCK HKD.1	TARGET CORP COMMON STOCK USD.0833
CHINA STATE CONSTRUCTION A COMMON STOCK CNY1.0	L BRANDS INC 6.750 JUL 01 36	TATE & LYLE ORD 25P
CHINA TELECOM CORP LTD H COMMON STOCK CNY1.0	L BRANDS INC 6.875 NOV 01 35	TATE + LYLE PLC COMMON STOCK GBP.25
CHINA VANKE CO LTD A COMMON STOCK CNY1.0	LA FINANCIERE ATAL 6.625 MAY 15 25 REG	TAYLOR MORRISON COMM 6.625 JUL 15 27 144A
CHINALCO CAPITAL HOLDING COMPANY GUAR REGS VAR	LAFARGEHOLCIM LTD CHF2(REGD)	TE CONNECTIVITY LTD COMMON STOCK CHF.57
CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01	LAM RESEARCH CORP COMMON STOCK USD.001	TECAN GROUP AG CHF1(REGD)
CHR.HANSEN HLDGS A DKK10	LANCASHIRE HOLDINGS LTD COMMON STOCK USD.5	TECAN GROUP AG REG COMMON STOCK CHF.1
CHRISTUS HEALTH 4.341 JUL 01 28	LAO FENG XIANG CO LTD A COMMON STOCK CNY1.0	TELECOM ITALIA CAP 6.375 NOV 15 33 RGD
CHS/COMMUNITY HEALTH 6.625 FEB 15 25 144A	LARGAN PRECISION C TWD10	TELECOM ITALIA CAP 7.200 JUL 18 36
CHUBB INA HLDGS INC 3.350 MAY 15 24	LARGAN PRECISION CO LTD COMMON STOCK TWD10.	TELECOM ITALIA NPV
CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK	LARSEN & TOUBRO INR2	TELECOM ITALIA SPA 5.875 MAY 19 23
CIE AUTOMOTIVE SA COMMON STOCK EUR.25	LCH-LTD EUR006M DEC 16 25	TELEFONICA DEUTSCH NPV

CIE DE ST-GOBAIN EUR4	LCH-LTD EUR006M DEC 18 24	TELEFONICA EMISONES 4.103 MAR 08 27
CIFI HOLDINGS GROUP COMPANY GUAR REGS 01/22 5.5	LCH-LTD EUR006M DEC 18 40	TELEFONICA EMISONES 4.895 MAR 06 48
CIMB BANK BHD SR UNSECURED REGS 03/22 3.263	LCH-LTD EUR006M DEC 19 50	TELEFONICA(EUROPE) FLTG 2.625 PERP REG
CINTAS CORP COMMON STOCK	LCH-LTD EUR006M JUN 19 40	TELENET GROUP HOLDING NV COMMON STOCK
CISCO SYSTEMS INC COMMON STOCK USD.001	LCH-LTD EUR006M SEP 18 24	TELENET GRP HLDG NPV
CIT - CITI US DV FXD 2.801 MAY 15 26	LCH-LTD EUR006M SEP 19 40	TELUS CORPORATION 2.800 FEB 16 27
CIT - CITI US DV FXD 3.043 AUG 15 26	LCH-LTD EUR006M SEP 19 50	TENCENT HLDGS LIMI HKD0.00002
CIT - CITI US DV VOL EUR/USD FX VOL	LCH-LTD FXD -.031 DEC 19 50	TENCENT HOLDINGS LTD COMMON STOCK HKD.00002
CIT - CITI US DV VOL USD/JPY INDEX	LCH-LTD FXD .047 DEC 19 50	TENCENT MUSIC ENTERTAINM ADR ADR USD.000083
CITIBANK NA C/D 0.000 JAN 11 21	LCH-LTD FXD -.165 DEC 18 24	TENCENT MUSIC ENTMT 1.375 SEP 03 25
CITIGROUP INC COMMON	LCH-LTD FXD -.174 DEC 20 24	TENGIZCHEVROIL FIN CO IN SR SECURED REGS 08/26 4
CITIGROUP INC COMMON STOCK USD.01	LCH-LTD FXD -.181 DEC 18 24	TENNECO INC 5.000 JUL 15 26
CITIGROUP INC FLTG 4.044 JUN 01 24	LCH-LTD FXD -.190 JUN 17 25	TERADYNE INC COMMON STOCK USD.125
CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	LCH-LTD FXD .208 SEP 19 40	TEREOS FINANCE GROUP 7.500 OCT 30 25 REGS
CITRIX SYSTEMS INC COMMON STOCK USD.001	LCH-LTD FXD .211 SEP 19 40	TEREOS FINANCE GRP 4.125 JUN 16 23
CJ CHEILJEDANG CORP COMMON STOCK KRW5000.0	LCH-LTD FXD -.219 DEC 18 24	TERMOCANDELARIA POWER COMPANY GUAR REGS 01/29 7.875
CK ASSET HOLDINGS HKD1	LCH-LTD FXD .231 SEP 19 40	TERUMO CORP COMMON STOCK
CK HUTCHISON HLDGS HKD1.0	LCH-LTD FXD -.238 MAR 18 25	TESCO ORD 5P
CLARIOS GLOBAL LP 6.750 MAY 15 25 144A	LCH-LTD FXD .248 SEP 19 40	TESCO PROPERTY FIN 3 5.744 APR 13 40
CLEARWAY ENERGY INC C COMMON STOCK	LCH-LTD FXD .254 SEP 19 40	TESLA INC COMMON STOCK USD.001
CLEARWAY ENERGY OPER 4.750 MAR 15 28 144	LCH-LTD FXD .259 DEC 18 40	TEXAS INSTRUMENTS COMMON
CLEAVER BROOKS INC 7.875 MAR 01 23 144	LCH-LTD FXD .277 SEP 19 40	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0
CLEVELAND-CLIFFS 9.875 OCT 17 25 144A	LCH-LTD FXD .278 DEC 18 40	THAMES WATER UTIL 2.375 MAY 03 23
CLEVELAND-CLIFFS INC 6.250 OCT 01 40	LCH-LTD FXD .280 SEP 19 40	THE VERY GRP FDNG 7.750 NOV 15 22
CLOROX CO DEL 3.500 DEC 15 24	LCH-LTD FXD .287 DEC 18 40	THERMO FISHER SCI COMMON
CLOROX COMPANY COMMON STOCK USD1.0	LCH-LTD FXD .287 SEP 19 40	THERMO FISHER SCIENT 4.133 MAR 25 25
CLOSE BROTHERS GROUP PLC COMMON STOCK GBP.25	LCH-LTD FXD .290 SEP 19 40	THULE GROUP AB NPV
CLP POWER HK FINANCING COMPANY GUAR REGS 06/30 2.125	LCH-LTD FXD .296 SEP 19 40	THULE GROUP AB/THE COMMON STOCK SEK.01
CMB INTERNATIONAL LEASIN SR UNSECURED REGS 07/24 3	LCH-LTD FXD -.299 MAR 18 25	THYSSENKRUPP AG COMMON STOCK
CMB INTERNATIONAL LEASIN SR UNSECURED REGS 08/30 2.75	LCH-LTD FXD .299 SEP 19 40	TIME WARNER CABLE IN 5.875 NOV 15 40
CME GROUP INC CLASS A	LCH-LTD FXD .314 SEP 19 40	TIME WARNER CABLE IN 7.300 JUL 01 38
CMT MTN PTE LTD COMPANY GUAR REGS 04/29 3.609	LCH-LTD FXD .316 JUN 19 40	TIMES CHINA HLDG LTD SR SECURED REGS 07/23 6.75
CN HUANENG GP HK TREASUR COMPANY GUAR REGS 12/99 VAR	LCH-LTD FXD .333 SEP 19 40	TIS INC COMMON STOCK
CNOOC FINANCE 2013 LTD COMPANY GUAR 09/29 2.875	LCH-LTD FXD -.340 SEP 16 25	TITAN INTL INC ILL 6.500 NOV 30 23
CNOOC LTD COMMON STOCK	LCH-LTD FXD .341 SEP 19 40	TJX COMPANIES INC COMMON
CNOOC LTD HKD0.02	LCH-LTD FXD .350 SEP 19 40	TJX COMPANIES INC COMMON STOCK USD1.0
CNP ASSURANCES FLTG 2.500 JUN 30 51	LCH-LTD FXD .362 JUN 19 40	TKH GROUP NV DUTCH CERT DUTCH CERT EUR.25
CNX RES CORP 6.000 JAN 15 29 144	LCH-LTD FXD -.397 SEP 16 25	T-MOBILE US INC 7.875 SEP 15 23
CNX RES CORP 7.250 MAR 14 27 144	LCH-LTD FXD -.448 MAR 17 26	TOKYO CENTURY CORP COMMON STOCK

COATS GROUP PLC COMMON STOCK GBP.05	LCH-LTD FXD -.457 DEC 16 25	TOKYU CORP COMMON STOCK
COCA-COLA CO COMMON	LCH-LTD FXD -.476 DEC 16 25	TOMRA SYSTEMS ASA COMMON STOCK NOK1.
CODERE FINANCE 10.750 SEP 30 23 144	LCH-LTD FXD .504 DEC 19 50	TOP GLOVE CORP BHD COMMON STOCK MYR.5
CODERE FINANCE 2 10.750 NOV 01 23 REG	LCH-LTD FXD .508 DEC 19 50	TOPDANMARK A/S COMMON STOCK DKK1.0
CODERE FINANCE 2 11.625 NOV 01 23 144	LCH-LTD FXD .519 DEC 19 50	TOREX GOLD RESOURCES INC COMMON STOCK
CODERE FINANCE 2 12.750 SEP 30 23 REG	LCH-LTD FXD .520 DEC 19 50	TORONTO DOMINION BAN 0.750 SEP 11 25 C
COGNEX CORP COMMON STOCK USD.002	LCH-LTD FXD .536 DEC 19 50	TOTAL SE EUR2.5
COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	LCH-LTD FXD .538 DEC 19 50	TOTAL SE FLTG 3.875 PERP
COLGATE PALMOLIVE CO COMMON	LCH-LTD FXD .540 DEC 19 50	TOYOTA MOTOR CORP COMMON STOCK
COLLATERALIZED C/P JAN 29 21	LCH-LTD FXD .545 DEC 19 50	TP ICAP PLC COMMON STOCK GBP.25
COLLATERALIZED C/P JUN 08 21	LCH-LTD FXD .549 DEC 19 50	TRADE DESK INC/THE CLASS A COMMON STOCK
COLOMBIA TELECOMUNICACIO SR UNSECURED REGS 07/30 4.95	LCH-LTD FXD .561 SEP 20 50	TRAFIGURA GROUP PT FLTG 7.500 PERP REG
COLONY CAPITAL INC 5.000 APR 15 23 C	LCH-LTD FXD .578 SEP 20 50	TRAINLINE PLC COMMON STOCK GBP.01
COLRUYT SA NPV(EU)	LCH-LTD FXD .579 SEP 20 50	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0
COMCAST CORP CLASS A COMMON STOCK USD.01	LCH-LTD FXD .580 SEP 20 50	TRANSDIGM GROUP INC COMMON STOCK USD.01
COMCAST CORP NEW 3.375 FEB 15 25	LCH-LTD FXD .581 SEP 20 50	TRANSPORTADORA DE GA 6.750 MAY 02 25 REG
COMERICA INC COMMON STOCK USD5.0	LCH-LTD FXD .583 SEP 20 50	TRAVIS PERKINS 3.750 FEB 17 26 REGS
COMETA ENERGIA SA SR SECURED REGS 04/35 6.375	LCH-LTD FXD .585 DEC 19 50	TRAVIS PERKINS 4.500 SEP 07 23
COMFORTDELGRO CORP SGD0.25	LCH-LTD FXD .592 DEC 19 50	TRAVIS PERKINS ORD 10P
COMMERZBANK AG FLTG 4.000 DEC 05 30	LCH-LTD FXD .599 DEC 19 50	TRAVIS PERKINS PLC COMMON STOCK GBP.1
COMMERZBANK AG FLTG 6.125 PERP REGS	LCH-LTD FXD .605 SEP 20 50	TREASURY BILL 06/21 0.00000
COMMONSPIRIT HEALTH 1.547 OCT 01 25	LCH-LTD FXD .606 SEP 20 50	TREND MICRO INC COMMON STOCK
COMMONSPIRIT HEALTH 3.817 OCT 01 49	LCH-LTD FXD .628 SEP 20 50	TRIMBLE INC COMMON STOCK
COMMUNITY HEALTH SYS 8.000 DEC 15 27 144	LCH-LTD FXD .635 DEC 19 50	TRITAX BIG BOX REIT PLC REIT GBP.01
COMMUNITY HEALTH SYS 8.000 MAR 15 26 144	LCH-LTD JY0006M DEC 19 50	TRIUMPH GROUP INC 8.875 JUN 01 24 144A
COMPASS GROUP ORD 11.05P	LEGAL & GENERAL GP 5.375 OCT 27 45 SU	TRIUMPH GROUP INC NE 7.750 AUG 15 25
COMPUGROUP MEDICAL SE + CO K COMMON STOCK	LEGAL & GENERAL GP FLTG 3.750 NOV 26 49	TRUIST FINANCIAL CORP COMMON STOCK USD5.0
COMPUTACENTER ORD 7.5555P	LEGAL & GENERAL GP ORD 2.5P	TRUIST FINL CORP 2.500 AUG 01 24
COMPUTACENTER PLC COMMON STOCK GBP.075555	LENNAR CORP A COMMON STOCK USD.1	TUI AG DI COMMON STOCK
COMSTOCK RES INC 9.750 AUG 15 26	LEROY SEAFOOD GROUP ASA COMMON STOCK NOK1.0	TULLOW OIL PLC COMPANY GUAR REGS 03/25 7
CONCORDIA FINANCIAL GROUP LT COMMON STOCK	LEVEL 3 FINANCING IN 3.625 JAN 15 29 144A	TURKCELL ILETISIM HIZMET SR UNSECURED REGS 04/28 5.8
CONOCOPHILLIPS COMMON STOCK USD.01	LEVEL 3 FING INC 5.250 MAR 15 26	TV AZTECA S A DE C V 8.250 AUG 09 24 REG
CONTINENTAL AG 2.500 AUG 27 26	LG CHEM LTD COMMON STOCK KRW5000.	TWILIO INC A COMMON STOCK USD.001
CONTINENTAL RESOURCE 5.750 JAN 15 31 144A	LG CORP COMMON STOCK KRW5000.	TWILIO INC COMMON CLASS A
CONTRA FUTURE FUTURE JAN 28 21	LG CORP KRW5000	TWIST BIOSCIENCE C COM USD0.00001
CONTRA FUTURE FUTURE MAR 08 21	LG DISPLAY CO LTD COMMON STOCK KRW5000.	TWITTER INC COMMON STOCK USD.000005
CONTRA FUTURE FUTURE MAR 11 21	LG ELECTRONICS INC COMMON STOCK KRW5000.	TYCO ELECTRONICS GRO 3.125 AUG 15 27
CONTRA FUTURE FUTURE MAR 18 21	LG HOUSEHOLD + HEALTH CARE COMMON STOCK KRW5000.0	TYLER TECHNOLOGIES INC COMMON STOCK USD.01
CONTRA FUTURE FUTURE MAR 19 21	LG HOUSEHOLD + HEALTH PREF PREFERENCE	U S BK NATL ASSN 2.050 JAN 21 25
CONTRA FUTURE FUTURE MAR 22 21	LG INNOTEK CO LTD COMMON STOCK KRW5000.0	UBER TECHNOLOGIES COM USD0.00001
CONTRA FUTURE FUTURE MAR 29 21	LG UPLUS CORP COMMON STOCK KRW5000.0	UBER TECHNOLOGIES INC COMMON STOCK USD.00001

CONTRA FUTURE EURO-BOBL FUTURE MAR	LIAONING WELLHOPE AGRI TEC A COMMON STOCK CNY1.0	UBS - FTSE 100 INDEX C 6525 MAR 21
CONTRA FUTURE EURO-BUND FUTURE MAR	LIFCO AB B SHS COMMON STOCK	UBS - FTSE 100 INDEX C 6750 MAR 21
CONTRA FUTURE EURO-BUXL 30Y BND MAR	LINDE PLC COMMON STOCK EUR.001	UBS - FTSE 100 INDEX P 5875 FEB 21
CONTRA FUTURE LONG GILT FUTURE MAR	LITHIA MTRS INC 4.625 DEC 15 27 144	UBS - FTSE XINHUA CH P 16290 DEC 21
CONTRA FUTURE US 10YR NOTE (CBT)MAR	LITHIA MTRS INC 5.250 AUG 01 25 144	UBS - FTSE XINHUA CH P 16529 DEC 21
CONTRA FUTURE US 10YR ULTRA FUT MAR	LKQ EUROPEAN HOLDI 4.125 APR 01 28 REGS	UBS - UBSS US DV C USD/ZAR 21.5
CONTRA FUTURE US 2YR NOTE (CBT) MAR	LLOYDS BANK PLC C/D FEB 08 21	UBS - UBSS US DV TRS PAY SXNGR
CONTRA FUTURE US 5YR NOTE (CBT) MAR	LLOYDS BANKING GP FLTG 7.625 PERP	UBS - UBSS US DV TRS REC CSIH0310
CONTRA FUTURE US LONG BOND(CBT) MAR	LLOYDS BANKING GROUP FLTG 7.500 PERP C	UBS - UBSS US DV TRS REC MCXT
CONTRA FUTURE US ULTRA BOND CBT MAR	LLOYDS BANKING GROUP FLTG 2.707 DEC 03 35	UBS - UBSS US DV VAR 20/12/30 22.61%
CONVATEC GROUP PLC COMMON STOCK GBP.1	LLOYDS TSB GROUP PLC 3.750 JAN 11 27	UBS - UBSS US DV VAR 20/12/30 23.41%
CONVATEC GROUP PLC ORD 10P WI	LLOYDS TSB GROUP PLC 4.582 DEC 10 25	UBS - UBSS US DV VAR 20/12/30 29.05%
COOPERATIEVE RABOBAN 5.250 MAY 24 41	LLOYDS TSB GROUP PLC 4.650 MAR 24 26	UBS - UBSS US DV VAR 20/12/30 31.05%
CO-OPERATIVE BANK FLTG 9.500 APR 25 29	LOCALIZA RENT A CAR COMMON STOCK	UBS - UBSS US DV VAR 20/12/30 37.5%
CO-OPERATIVE BK HLDS NPV	LOEWS CORP 3.750 APR 01 26	UBS - UBSS US DV VAR 20/12/30 39.0%
COPA HOLDINGS SA CLASS A COMMON STOCK	LOGITECH INTL CHF0.25	UBS - UBSS US DV VAR 21/12/10 21.28%
COPART INC COMMON	LONDONMETRIC PROPERTY PLC REIT GBP.1	UBS - UBSS US DV VAR 21/12/10 21.75%
COPART INC COMMON STOCK	LONG GILT FUTURE MAR LONG GILT FUTURE MAR	UBS - UBSS US DV VAR 21/12/10 22.05%
CORBION NV COMMON STOCK EUR.25	LONG GILT FUTURE MAR 29 21	UBS - UBSS US DV VAR HANG SENG CHINA
CORE & MAIN HOLDING 8.625 SEP 15 24 144A	LONGFOR GROUP HOLDINGS LTD COMMON STOCK HKD.1	UBS - UBSS US DV VAR HANG SENG INDEX
CORNING INC 5.850 NOV 15 68	LONGFOR HOLDINGS LTD SR UNSECURED REGS 01/32 3.85	UBS - UBSS US DV VAR NIKKEI 225
CORNING INC COMMON STOCK USD.5	LONGI GREEN ENERGY TECHNOL A COMMON STOCK CNY1.0	UBS - UBSS US DV VOL USD/JPY INDEX
CORTEVA INC COMMON STOCK USD.01	LONZA GROUP AG CHF1(REGD)	UBS AG (LONDON C/P AUG 18 21
COSCO SHIPPING POR HKD0.10	LOOMIS AB COMMON STOCK SEK5.0	UDG HEALTHCARE PLC COMMON STOCK EUR.05
COSTAR GROUP INC COMMON STOCK USD.01	L'OREAL EUR0.2	UK TREASURY 0.125 MAR 22 26 I/L
COSTCO WHOLESALE COR 2.750 MAY 18 24	LOTTE CHEMICAL CORP COMMON STOCK KRW5000.0	UKRAINE GOVERNMENT SR UNSECURED REGS 03/33 7.253
COTY INC 4.000 APR 15 23 REGS	LOWE S COS INC COMMON STOCK USD.5	UKRAINE GOVERNMENT SR UNSECURED REGS 09/24 7.75
COUNTRY GARDEN HLDGS SR SECURED REGS 04/26 7.25	LOWES COS INC 3.125 SEP 15 24	ULKER BISKUVI SANAYI AS SR UNSECURED REGS 10/25 6.95
COUNTRY GARDEN SERVICES HOLD COMMON STOCK USD.0001	LOWES COS INC 4.000 APR 15 25	ULSTER BK IRL LTD 11.375 PERPETUAL
COUNTRYSIDE PROPERTIES PLC COMMON STOCK GBP.01	LPL HLDGS INC 5.750 SEP 15 25 144	ULTRA ELECTRONIC ORD 5P
COUPA SOFTWARE INC COMMON STOCK USD.0001	LUKOIL PJSC SPON ADR ADR RUB.025	UNICREDIT SPA FLTG 2.731 JAN 15 32
COVESTRO AG NPV	LUKOIL SECURITIES BV COMPANY GUAR REGS 05/30 3.875	UNICREDIT SPA FLTG 3.875 PERPETUAL
COWAY CO LTD COMMON STOCK KRW500.0	LULULEMON ATHLETICA INC COMMON STOCK USD.005	UNICREDIT SPA FLTG 6.625 PERP REG
CPUK FINANCE LTD 6.500 AUG 28 26 REGS	LUMEN TECHNOLOGIES I 7.995 JUN 01 36	UNICREDIT SPA NPV
CRANSWICK ORD 10P	LUNDIN ENERGY AB NPV	UNILEVER PLC GBP 0.031111
CRANSWICK PLC COMMON STOCK GBP.1	LUXSHARE PRECISION INDUSTR A COMMON STOCK CNY1.0	UNION PACIFIC CORP COMMON STOCK USD2.5
CREDIT AGRICOLE SA 8.125 PERP REG SU	M + T BANK CORP COMMON STOCK USD.5	UNIPOL GRUPPO SPA COMMON STOCK
CREDIT AGRICOLE SA FLTG 7.875 PERP REG	M&G FINANCE LUXEMB FLTG PERPETUAL	UNITE GROUP PLC/THE REIT GBP.25
CREDIT SUISSE A C/D 0.000 FEB 12 21	MACYS INC 8.375 JUN 15 25 144	UNITED AIR 20-1 A 5.875 APR 15 29

CREDIT SUISSE AG 7.500 PERP REG SU	MAGAZINE LUIZA SA COMMON STOCK	UNITED AIR 2014 2 A 3.750 SEP 03 26
CREDIT SUISSE GP FUN 3.750 MAR 26 25	MAGNA INTL INC 3.625 JUN 15 24	UNITED AIR 2016-2 AA 2.875 OCT 07 28
CREDIT SUISSE GROUP FLTG 7.500 PERP REG	MAHINDRA &MAHINDRA INR5	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05
CREDIT SUISSE GROUP FLTG 4.500 PERP 144A	MAN GROUP PLC/JERSEY COMMON STOCK USD.03428571	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75
CREDIT SUISSE GROUP FLTG APR 02 26 REGS	MANULIFE FINANCIAL C 2.484 MAY 19 27	UNITED MEXICAN STATES SR UNSECURED 04/30 3.25
CREDIT SUISSE INTERN FLTG 5.250 PERP 144	MAPFRE SA COMMON STOCK EUR.1	UNITED MEXICAN STATES SR UNSECURED 04/51 5
CREDITO EMILIANO FLTG 1.500 OCT 25 25	MARATHON PETROLEUM CORP COMMON STOCK USD.01	UNITED OVERSEAS BANK LTD JR SUBORDINA REGS 12/99 VAR
CRH ORD EUR0.32 (LON)	MARFRIG HOLDINGS EUR 7.000 MAR 15 24 REG	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01
CRODA INTL ORD 10.609756P	MARKEL CORP COMMON	UNITED PARCEL SVCS I 2.800 NOV 15 24
CROWDSTRIKE HOLDIN COM USD0.0005 CL A	MARKS & SPENCER 7.125 DEC 01 37 REG	UNITED STATES TREAS 0.125 JAN 15 23 I/L
CROWDSTRIKE HOLDINGS INC A COMMON STOCK	MARKS & SPENCER GP ORD 25P	UNITED STATES TREAS 0.750 JUL 15 28 I/L
CROWN CASTLE INTL CORP REIT USD.01	MARKS + SPENCER GROUP PLC COMMON STOCK GBP.25	UNITED STATES TREAS 1.125 FEB 28 27
CRYSTAL ALMOND SARL 4.250 OCT 15 24 REGS	MARKS AND SPENCER PL 7.125 DEC 01 37 144	UNITED STATES TREAS 1.500 FEB 15 30
CSC HLDGS LLC 4.625 DEC 01 30 144	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	UNITED UTILITIES G ORD 5P
CSC HLDGS LLC 6.500 FEB 01 29 144	MARSH & MCLENNAN COS 3.750 MAR 14 26	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01
CSN RESOURCES SA COMPANY GUAR REGS 04/26 7.625	MARSHALLS PLC COMMON STOCK GBP.25	UPC HLDG BV 5.500 JAN 15 28 144
CSX CORP COMMON STOCK USD1.0	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002	UPL LIMITED INR2
CTBC FINANCIAL HOLDING CO LT COMMON STOCK TWD10.	MASMOVIL IBERCOM SA COMMON STOCK EUR.02	UPMC HEALTH SYS 3.600 APR 03 25
CTS EVENTIM AG + CO KGAA COMMON STOCK	MASS INST TECH MTN B 4.678 JUL 01 14	UPM-KYMMENE OY NPV
CUMMINS INC COMMON STOCK USD2.5	MASTERCARD INC A COMMON STOCK USD.0001	US 10YR NOTE (CBT)MAR US 10YR NOTE (CBT)MAR
CUMULUS MEDIA NEW HL 6.750 JUL 01 26 144	MASTERCARD INC CLASS A	US 10YR ULTRA (CBT) FUTURE MAR 22 21
DAELIM INDUSTRIAL CO LTD COMMON STOCK KRW5000.	MATALAN FIN PLC 9.500 JAN 31 24 REG	US 10YR ULTRA FUT MAR US 10YR ULTRA FUT MAR
DAETWYLER HOLDING AG BR COMMON STOCK CHF.05	MATCH GROUP INC COMMON STOCK	US 2YR NOTE (CBT) MAR US 2YR NOTE (CBT) MAR
DAI ICHI LIFE HOLDINGS INC COMMON STOCK	MATCHPOINT FINA C/P APR 16 21	US 5YR NOTE (CBT) MAR US 5YR NOTE (CBT) MAR
DAI ICHI LIFE INSURANCE JR SUBORDINA REGS 12/49 VAR	MATCHPOINT FINAN C/P MAY 04 21	US BANCORP COMMON STOCK USD.01
DAIFUKU CO LTD COMMON STOCK	MATTEL INC 6.750 DEC 31 25 144	US LONG BOND(CBT) MAR US LONG BOND(CBT) MAR
DAIICHI SANKYO CO LTD COMMON STOCK	MAXEDA DIY HOLDING 5.875 OCT 01 26 REGS	US ULTRA BOND (CBT) FUTURE MAR 22 21
DAIKIN INDUSTRIES LTD COMMON STOCK	MAXEDA DIY HOLDING B 5.875 OCT 01 26 144A	US ULTRA BOND CBT MAR US ULTRA BOND CBT MAR
DANA INC 5.375 NOV 15 27	MCDONALD S CORP COMMON STOCK USD.01	US ULTRA BOND CBT MAR21 XCBT 20210322
DANA INC 5.500 DEC 15 24	MDGH GMTN BV COMPANY GUAR REGS 11/49 3.7	USA COMPRESSION PART 6.875 SEP 01 27
DANA INC 5.625 JUN 15 28	MEDCO OAK TREE PTE LTD SR SECURED REGS 05/26 7.375	UTD O/S BANK SGD1
DANSKE BANK A/S 6.125 PERPETUAL	MEDIATEK INC COMMON STOCK TWD10.	VALARIS PLC 7.750 FEB 01 26
DASSAULT SYSTEMES SE COMMON STOCK EUR.5	MEDIATEK INCORP TWD10	VALEO SA COMMON STOCK EUR1.0
DAVITA INC 3.750 FEB 15 31 144	MEDICLINIC INTERNATIONAL PLC COMMON STOCK GBP.1	VALMET CORP NPV
DAVITA INC 4.625 JUN 01 30 144A	MEGGITT ORD 5P	VALMET OYJ COMMON STOCK NPV
DAVITA INC COMMON STOCK USD.001	MEGGITT PLC COMMON STOCK GBP.05	VALMONT INDS INC 5.000 OCT 01 44

DB INSURANCE CO LTD COMMON STOCK KRW500.0	MEGLOBAL CANADA ULC COMPANY GUAR REGS 05/30 5.875	VANKE REAL ESTATE HK SR UNSECURED REGS 11/29 3.5
DBS GROUP HOLDINGS LTD JR SUBORDINA REGS 12/99 VAR	MEIKO ELECTRONICS CO LTD COMMON STOCK	VARTA AG COMMON STOCK NPV
DE LONGHI SPA COMMON STOCK EUR1.5	MEITUAN CLASS B COMMON STOCK USD.00001	VAT GROUP AG COMMON STOCK CHF.1
DE LONGHI SPA EUR1.50	MELEXIS NV COMMON STOCK	VECTURA GROUP ORD 0.0271P
DECHRA PHARMACEUTICALS PLC COMMON STOCK GBP.01	MELROSE INDUST PLC ORD 68.57P	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001
DEERE + CO COMMON STOCK USD1.0	MERCADOLIBRE INC COMMON STOCK USD.001	VENTAS RLTY LTD PART 3.500 FEB 01 25
DELL INTL LLC/EMC CO 6.100 JUL 15 27 144	MERCK KGAA ORD NPV	VEOLIA ENVIRONNEME FLTG 2.250 PERP REG
DELL INTL LLC/EMC CO 7.125 JUN 15 24 144	MERCY HEALTH 4.302 JUL 01 28	VERISIGN INC COMMON STOCK USD.001
DELL INTL LLC/EMC CO 8.100 JUL 15 36 144	MEREDITH CORP 6.875 FEB 01 26	VERISK ANALYTICS INC COMMON STOCK USD.001
DELL TECHNOLOGIES C COMMON STOCK	MERITAGE HOMES CORP 6.000 JUN 01 25	VERIZON COMMUNICATIO 1.875 SEP 19 30
DELTA AIR LINES INC 7.000 MAY 01 25 144A	MERLIN PROPERTIES SOCIMI SA REIT EUR1.0	VERIZON COMMUNICATIO 3.500 NOV 01 24
DELTA AIR LINES INC 7.375 JAN 15 26	METINVEST BV 7.650 OCT 01 27 REGS	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1
DELTA ELECTRONIC TWD10	METLIFE INC 5.875 FEB 06 41	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01
DERWENT LONDON PLC REIT GBP.05	METROPOLITAN BANK + TRUS SR UNSECURED REGS 01/26 2.125	VESTAS WIND SYSTEM DKK1
DEUTSCHE BANK A G FLTG 6.000 PERPETUAL	METSA BOARD OYJ COMMON STOCK EUR1.7	VESTAS WIND SYSTEMS A/S COMMON STOCK DKK1.
DEUTSCHE POST AG NPV (REGD)	METSO OUTOTEC OYJ COMMON STOCK	VESUVIUS PLC COMMON STOCK GBP.1
DEUTSCHE TELEKOM NPV(REGD)	MEX BONOS DESARR RT 8.500 MAY 31 29	VF CORP COMMON STOCK
DEXIA CREDIT C/P JAN 11 21	MEXICO(UTD MEX ST) 10.000 DEC 05 24	VIACOMCBS INC 7.875 JUL 30 30 RGD
DIAGEO ORD 28 101/108P	MEXICO(UTD MEX ST) 7.500 JUN 03 27	VICTREX PLC COMMON STOCK GBP.01
DIALOG SEMICONDUCTOR PLC COMMON STOCK GBP.001	MICHELIN(CGDE) EUR2(REGD)	VIRGIN MEDIA SEC F 4.500 AUG 15 30 144A
DIAMOND OFFSHORE DEF 4.875 NOV 01 43	MICRO FOCUS INTERNATIONAL COMMON STOCK GBP.1	VIRGIN MONEY UK FLTG 8.750 PERP REG
DIAMOND SPORTS GROUP 5.375 AUG 15 26 144	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001	VIRGIN MONEY UK PL FLTG 5.125 DEC 11 30
DIAMOND SPORTS GROUP 6.625 AUG 15 27 144	MICRON TECHNOLOGY INC COMMON STOCK USD.1	VIRGIN MONEY UK PLC COMMON STOCK GBP.1
DIASORIN SPA EUR1	MICROSOFT CORP 2.400 AUG 08 26	VISA INC CLASS A SHARES COMMON STOCK USD.0001
DIGITAL DUTCH FINC 1.500 MAR 15 30 REG	MICROSOFT CORP 4.500 OCT 01 40	VISCOFAN SA COMMON STOCK EUR.7
DIGITAL REALTY TRUST INC REIT USD.01	MICROSOFT CORP COMMON	VISCOFAN SA EUR0.70
DIGNITY HEALTH 5.267 NOV 01 64	MICROSOFT CORP COMMON STOCK USD.00000625	VISTRY GROUP PLC COMMON STOCK GBP.5
DINO POLSKA SA COMMON STOCK PLN.1	MILLER HOMES GROUP 5.500 OCT 15 24 REG	VIVAT N.V. FLTG 6.250 PERP REG
DIPLOMA PLC COMMON STOCK GBP.05	MILLICOM INTL CELLUL 5.125 JAN 15 28 REG	VMED O2 UK FING I 4.000 JAN 31 29 REG
DIRECT LINE INSURANCE GROUP COMMON STOCK GBP.1090909	MILLICOM INTL CELLUL 6.250 MAR 25 29 REG	VMWARE INC CLASS A COMMON STOCK USD.01
DISCO CORP COMMON STOCK	MILLICOM INTL CELLULAR 03/29 6.25	VODAFONE GROUP 3.375 AUG 08 49 REG
DISH DBS CORPORATION 5.875 NOV 15 24	MINEBEA MITSUMI INC COMMON STOCK	VODAFONE GROUP ORD USD0.2095238
DISH NETWORK CORP 3.375 AUG 15 26 C	MINEJESA CAPITAL BV SR SECURED REGS 08/37 5.625	VODAFONE GROUP PLC N FLTG 7.000 APR 04 79
DISNEY WALT CO 2.950 JUN 15 27	MINERA Y METALURGICA DEL COMPANY GUAR REGS 04/24 3.25	VODAFONE GRP PLC FLTG 3.100 JAN 03 79
DISNEY WALT CO 3.700 SEP 15 24	MINMETALS BOUNTEOUS FIN COMPANY GUAR REGS VAR	VOLKSWAGEN AG PFD NON VTG NPV
DIVI S LABORATORIES LTD COMMON STOCK INR2.	MIRAE ASSET DAEWOO CO LTD COMMON STOCK KRW5000.0	VOLKSWGN FIN SER 2.125 JUN 27 24 REGS
DIXONS CARPHONE PLC COMMON STOCK GBP.001	MIRAE ASSET DAEWOO CO SR UNSECURED REGS 07/25 2.625	VONTOBEL HOLDING AG REG COMMON STOCK CHF1.0

DKSH HOLDING AG COMMON STOCK CHF.1	MISUMI GROUP INC COMMON STOCK	VTR FIN BV 6.375 JUL 15 28 REGS
DKT FINANCE APS 9.375 JUN 17 23 144	MITSUBISHI ELECTRIC CORP COMMON STOCK	WACKER CHEMIE AG NPV(BR)
DNB NOR ASA FLTG PERPETUAL	MITSUBISHI UFJ FIN GRP SR UNSECURED 02/25 2.193	WALLENSTAM AB B SHS COMMON STOCK SEK.5
DNO ASA 8.375 MAY 29 24	MITSUBISHI UFJ FIN GRP SR UNSECURED 09/26 2.757	WALMART INC 2.850 JUL 08 24
DNO ASA 8.750 MAY 31 23 REGS	MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK	WALMART INC 5.000 OCT 25 40 RGD
DOCUSIGN INC COMMON STOCK USD.0001	MITSUI FUDOSAN CO LTD COMMON STOCK	WALNUT BIDCO PLC 9.125 AUG 01 24 REGS
DOLLAR GENERAL CORP COMMON STOCK USD.875	MITSUI SUMITOMO INSURANC JR SUBORDINA REGS 12/99 VAR	WALT DISNEY CO/THE COMMON STOCK USD.01
DOLLAR TREE INC COMMON STOCK USD.01	MIZUHO FINANCIAL GRO 3.170 SEP 11 27	WANHUA CHEMICAL GROUP CO A COMMON STOCK CNY1.0
DOLLARAMA COMMON	MIZUHO FINANCIAL GROUP SR UNSECURED 07/23 VAR	WAREHOUSES DE PAUW SCA REIT
DOMETIC GROUP AB COMMON STOCK	MIZUHO FINANCIAL GROUP SR UNSECURED 09/30 VAR	WASTE CONNECTIONS INC COMMON STOCK
DOMINICAN REPUBLIC SR UNSECURED REGS 01/60 5.875	ML - MERL US DV SWPT P 1.100 11 22	WASTE MANAGEMENT INC COMMON STOCK USD.01
DOMINO S PIZZA GROUP PLC COMMON STOCK GBP.005208	ML - MERL US DV SWPT P 1.135 11 22	WASTE PRO USA INC 5.500 FEB 15 26 144
DOMINO'S PIZZA GRP ORD 0.520833P	ML - MERL US DV SWPT P 1.145 11 22	WEIBO CORP 3.500 JUL 05 24
DONGFENG MOTOR GRO H CNY1	ML - MERL US DV SWPT P 1.160 11 22	WEIFU HIGH TECHNOLOGY GRP A COMMON STOCK CNY1.0
DOW INC COMMON STOCK USD.01	ML - MERL US DV SWPT P 1.185 11 22	WEIR GROUP PLC/THE COMMON STOCK GBP.125
DP WORLD PLC SR UNSECURED REGS 09/49 4.7	ML - MERL US DV SWPT P 1.534 11 30	WELLS FARGO & CO COMMON
DR HORTON INC COMMON STOCK USD.01	ML - MERL US DV SWPT P 1.605 11 30	WELLS FARGO + CO COMMON STOCK USD1.666
DRAX GROUP PLC COMMON STOCK GBP.1155172	ML - MERL US DV SWPT P 1.623 11 30	WELLS FARGO BANK NAT 5.850 FEB 01 37
DROPBOX INC CLASS A COMMON STOCK USD.00001	ML - MERL US DV SWPT P 1.630 11 30	WELLS FARGO BANK NAT 5.950 AUG 26 36
DUERR AG COMMON STOCK	ML - MERL US DV SWPT P 1.665 11 30	WELLS FARGO BANK NAT 6.600 JAN 15 38
DUN & BRADSTREET COR 10.250 FEB 15 27 144	ML - MERL US DV VAR 21/12/17 29.0%	WELLTOWER INC REIT USD1.0
DUN & BRADSTREET COR 6.875 AUG 15 26 144	ML - MERL US DV VAR 21/12/17 29.25%	WESTERN POWER EAST 3.625 NOV 06 23
DUNELM GROUP PLC COMMON STOCK GBP.01	ML - MERL US DV VAR 21/12/17 29.5%	WESTPAC BKG CORP 3.350 MAR 08 27
DUPONT DE NEMOURS 2.169 MAY 01 23	ML - MERL US DV VAR RUSSELL 2000 IND	WEYERHAEUSER CO REIT USD1.25
DUPONT DE NEMOURS INC COMMON STOCK USD.01	MOLINA HEALTHCARE INC COMMON STOCK USD.001	WH SMITH PLC COMMON STOCK GBP.22
E MART INC COMMON STOCK KRW5000.0	MONEYSUPERMARKET.COM COMMON STOCK GBP.0002	WHEATON PRECIOUS MTL COMMON
E.ON SE COMMON STOCK	MONG DUONG FIN HLDGS BV SR SECURED REGS 05/29 5.125	WHITBREAD ORD 76.797385P
EA PARTNERS II BV 6.750 JUN 01 21(DEF)	MONTEFIORE OBLIGATED 5.246 NOV 01 48	WHITING PETE CORP COMMON
EAGLE INT GLO/RUYI U 5.375 MAY 01 23 144A	MOODYS CORP 3.750 MAR 24 25	WIENERBERGER AG COMMON STOCK
EAGLE INTER GLOBAL H 7.500 MAY 01 25 144	MORGAN STANLEY 3.700 OCT 23 24	WIHLBORGS FASTIGHETER AB COMMON STOCK SEK2.5
EASYJET ORD 27.285714P	MORGAN STANLEY COMMON STOCK USD.01	WILLIAM CARTER CO 5.500 MAY 15 25 144
EASYJET PLC COMMON STOCK GBP.2728571	MORINAGA MILK INDUSTRY CO COMMON STOCK	WILLIAM CARTER CO 5.625 MAR 15 27 144
EATON CORP PLC COMMON STOCK USD.01	MORPHOSYS AG COMMON STOCK	WILLIAM HILL PLC COMMON STOCK GBP.1
EBAY INC COMMON STOCK USD.001	MORRISON(W)SUPMART ORD 10P	WILLIAMS COS INC COMMON STOCK USD1.0
EBAY INC. 1.900 MAR 11 25	MOTION FINCO S.A.R.L 7.000 MAY 15 25 REGS	WIZZ AIR HOLDINGS PLC COMMON STOCK GBP.0001
ECOLAB INC COMMON STOCK USD1.0	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	WOLTERS KLUWER EUR 0.12
ECOPETROL SA SR UNSECURED 05/45 5.875	MS - MORG US DV SWPT P .899 09 22	WOODSIDE PETROLEUM ORD
EDF 6.000 PERPETUAL	MS - MORG US DV SWPT P .912 09 22	WOORI FINANCIAL GROUP INC COMMON STOCK KRW5000.0

EDF EUR0.5	MS - MORG US DV SWPT P 1.352 09 30	WORKDAY INC CLASS A COMMON STOCK USD.001
EDISON INTL 2.950 MAR 15 23	MS - MORG US DV SWPT P 1.371 09 30	WORLEY LIMITED ORD
EDP ENERGIAS DE PORTUGAL SA COMMON STOCK EUR1.	MS - MORG US DV VOL 22/12/14 6.05%	WPX ENERGY INC 4.500 JAN 15 30
EDP ENERGIAS PORTU EUR1(REGD)	MS - MORG US DV VOL EUR/USD FX VOL	WPX ENERGY INC 5.250 OCT 15 27
EDP RENOVAVEIS SA COMMON STOCK EUR5.	MS - MORG US DV VOL USD/JPY INDEX	WPX ENERGY INC 5.750 JUN 01 26
EDP-ENERGIAS PORTU FLTG 1.700 JUL 20 80	MS+AD INSURANCE GROUP HOLDIN COMMON STOCK	WPX ENERGY INC 5.875 JUN 15 28
EDP-ENERGIAS PORTU FLTG 4.496 APR 30 79	MSCI AC ASIA EX JAP FUTURE MAR 19 21	WUXI BIOLOGICS CAYMA USD0.00001
EG GLOBAL FIN PLC 4.375 FEB 07 25	MSCI EAFE MAR21 IFUS 20210319	WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.00001
EG GLOBAL FIN PLC 6.750 FEB 07 25 144	MSCI WORLD INDEX FUTURE MAR 19 21	XIAOMI CORP CLASS B COMMON STOCK USD.0000025
EG GLOBAL FINANCE PL 6.250 OCT 30 25 144A	MTS SYSTEMS CORP 5.750 AUG 15 27 144	XILINX INC 2.950 JUN 01 24
EG GLOBAL FINANCE PL 6.250 OCT 30 25 REGS	MUELLER INDS INC 6.000 MAR 01 27	XILINX INC COMMON STOCK USD.01
EG GLOBAL FINANCE PL 8.500 OCT 30 25 144A	MUENCHENER RUECKVE NPV(REGD)	XINGSHENG BVI CO LTD COMPANY GUAR REGS 09/21 4.5
EL CORTE INGLES 3.625 MAR 15 24 REGS	MURATA MANUFACTURING CO LTD COMMON STOCK	XPO LOGISTICS INC 6.750 AUG 15 24 144
ELASTIC NV COMMON STOCK EUR.01	MYCRONIC AB COMMON STOCK	YAMAHA CORP COMMON STOCK
ELECT GLOBAL INV LTD COMPANY GUAR REGS 4.85	NAN FUNG TREASURY III COMPANY GUAR REGS 5	YANDEX N.V. CLASS A
ELECTROCOMPONENTS PLC COMMON STOCK GBP.1	NASPERS 'N' ZAR0.02	YARA INTERNATIONAL NOK1.70
ELECTRONIC ARTS INC COMMON STOCK USD.01	NATIONAL AUSTRALIA B 2.500 JUL 12 26	YASKAWA ELECTRIC CORP COMMON STOCK
ELEKTA AB B SHS COMMON STOCK SEK.5	NATIONAL EXPRESS GROUP PLC COMMON STOCK GBP.05	YINGDE GASES INVSTMT LTD COMPANY GUAR REGS 01/23 6.25
ELEMENTIA SA COMPANY GUAR REGS 01/25 5.5	NATIONAL FINL PARTNE 6.875 AUG 15 28 144	YTO EXPRESS GROUP CO LTD A COMMON STOCK CNY1.0
ELI LILLY & CO 3.375 MAR 15 29	NATIONAL GRID ORD 12.431289P	YUHAN CORP COMMON STOCK KRW1000.0
ELIS SA COMMON STOCK EUR1.0	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	YUM BRANDS INC COMMON STOCK
ELISA OYJ NPV	NATIONAL OILWELL VAR COMMON	YUM BRANDS INC 7.750 APR 01 25 144A
EMBRACER GROUP AB COMMON STOCK SEK.002777	NATIONWIDE B/S 10.250 PERPETUAL	YUM CHINA HOLDINGS INC COMMON STOCK USD.01
EMBRAER NETHERLANDS FINA COMPANY GUAR REGS 01/28 6.95	NATIONWIDE B/S 5.769 PERPETUAL	YUZHOU GROUP SR SECURED REGS 02/24 8.5
EMERSON ELEC CO 1.800 OCT 15 27	NATIONWIDE B/S 7.859 PERPETUAL	ZALANDO SE NPV
EMERSON ELECTRIC CO COMMON STOCK USD.5	NATIONWIDE B/S FLTG 5.750 PERP REG	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01
EMMI AG REG COMMON STOCK CHF10.0	NATIXIS SA C/P JAN 11 21	ZENDESK INC COMMON STOCK USD.01
EMPRESA NACIONAL DEL PET SR UNSECURED REGS 08/26 3.75	NATL EXPRESS GRP FLTG 4.250 PERP REG	ZHEJIANG DAHUA TECHNOLOGY A COMMON STOCK CNY1.0
EMS-CHEMIE HLDG AG CHF0.01(REGD)	NATL WESTMINSTER FLTG PERPETUAL	ZHENGZHOU YUTONG BUS CO A COMMON STOCK CNY1.0
ENABLE MIDSTREAM PAR 4.950 MAY 15 28	NATURA +CO HOLDING ADR ADR	ZHUZHOU CRRC TIMES ELECTRI H COMMON STOCK CNY1.0
ENABLE MIDSTREAM PAR 5.000 MAY 15 44	NATWEST GROUP PLC FLTG 4.519 JUN 25 24	ZIGGO BOND CO 3.375 FEB 28 30 REG
ENBRIDGE INC MTN CDS 2.500 JAN 15 25	NATWEST GROUP PLC FLTG 5.125 PERPETUAL	ZILLOW GROUP INC C COMMON STOCK
ENCAVIS AG COMMON STOCK	NATWEST GROUP PLC FLTG PERPETUAL	ZIONS BANCORP NA COMMON STOCK USD.001
ENCOMPASS HEALTH 4.750 FEB 01 30	NATWEST GROUP PLC ORD 100P	ZOOM VIDEO COMMUNICATIONS A COMMON STOCK USD.001
ENDESA SA EUR1.2	NATWEST MARKETS PL FLTG 7.375 PERP	ZSCALER INC COMMON STOCK USD.001
ENDO DAC/FIN LLC 6.000 JUN 30 28 144A	NAVER CORP COMMON STOCK KRW100.0	ZUR ROSE GROUP AG COMMON STOCK CHF5.75
ENDO DAC/FIN LLC 9.500 JUL 31 27 144A	NAVIENT CORP 5.625 AUG 01 33	ZURICH INSURANCE CHF0.10

ENEL AMERICAS SA COMMON STOCK	NAVIENT CORPORATION 5.000 MAR 15 27

Growth Fixed Interest

Asset Name		
1011778 BC UNLIMITED LIABILITY CO	FORD MOTOR CREDIT CO LLC	OIS MSLNGB2X 03/01/2022 BRL P 1DBZDIO / R 5.32% 99D0I69Y3
AA BOND CO LTD	FORESTAR GROUP INC	OIS MSLNGB2X 17/03/2026 CLP P 1.88% / R 1DCLICP 99D0M2W70
ABERTIS TELECOM TERRESTRE SL	FORTRESS TRANSPORTATION AND INFRASTRUCTURE INVESTORS LLC	OIS MSLNGB2X 17/03/2031 CLP P 1DCLICP / R 2.814% 99D0M0YJ6
ACCOR SA	FOXTROT ESCROW ISSUER LLC	ON ASSIGNMENT INC
ACRISURE LLC	FREEDOM MORTGAGE CO	ON SEMICONDUCTOR CORP
ADAMS HOMES INC	FREEPORT-MCMORAN COPPER & GOLD INC	OPEN TEXT CORP
ADAPTHEALTH LLC	FRONERI INTERNATIONAL LIMITED	OPEN TEXT HOLDINGS INC
ADIENT GLOBAL HOLDINGS LTD	FRONTDOOR INC	OWENS-BROCKWAY GLASS CONTAINER INC
ADIENT US LLC	FRONTIER COMMUNICATIONS CORP	OZLM
ADLER REAL ESTATE AG	FTS INTERNATIONAL INC	P & L DEVELOPMENT LLC
ADO PROPERTIES SA	GALAPAGOS SA (LUXEMBOURG)	PACIFIC GAS AND ELECTRIC CO
ADRIA BIDCO BV	GAMMA BIDCO SPA	PANTHER BF AGGREGATOR 2 LP
ADT CORP	GANNETT CO INC	PAR PHARMACEUTICAL INC
AG ISSUER LLC	GAP INC	PARK INTERMEDIATE HOLDINGS LLC
AGUILA 3 SA	GARFUNKELUX HOLDCO 3 SA	PARKLAND INCOME FUND
AHERN RENTALS INC	GENESIS ENERGY LP	PARK-OHIO INDUSTRIES INC
AIR CANADA	GENWORTH FINANCIAL INC	PARSLEY ENERGY LLC
AIR FRANCE-KLM	GENWORTH MORTGAGE HOLDINGS INC	PBF HOLDINGS CO LLC
ALBERTSONS COMPANIES INC	GEORGIA WORLDWIDE PLC	PBF LOGISTICS LP
ALBERTSONS COMPANIES LLC	GERMANY EUREX 05-YR EURO BOBL MAR 21	PDV AMERICA INC
ALCOA INC	GERMANY EUREX 10-YR EURO BUND MAR 21	PEACH PROPERTY FINANCE GMBH
ALCOA NEDERLAND HOLDING BV	GERMANY EUREX 30-YR EURO BUXL MAR 21	PENN NATIONAL GAMING INC
ALGECO SCOTSMAN GLOBAL FINANCE PLC	GLOBAL AIRCRAFT LEASING CO LTD	PENNYMAC FINANCIAL SERVICES INC
ALLEGHENY TECHNOLOGIES INC	GLOBAL CASH ACCESS INC	PERU, REPUBLIC OF (GOVERNMENT)
ALLIED UNIVERSAL HOLDCO LLC	GLOBAL PARTNERS LP	PETROLEOS MEXICANOS
ALLY FINANCIAL INC	GLOBAL PRIVATE DEBT FUND - COLLATERAL ACCOUNT	PETSMART INC
ALME LOAN FUNDING	GOLDEN NUGGET INC	PG&E CORP
ALPHA 3 B.V.	GOODYEAR TIRE & RUBBER CO	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT)
ALTAE BANCO SA	GRAY TELEVISION INC	PICARD BONDCO SA
ALTICE FINANCING SA	GREYSTAR REAL ESTATE PARTNERS LLC	PICARD GROUPE SA
ALTICE FINCO SA	GREYWOLF CLO	PICASSO FINANCE SUB INC
ALTICE FRANCE SA	GRIFFON CORP	PILGRIMS PRIDE CORP
AMC ENTERTAINMENT HOLDINGS INC	GRINDING MEDIA INC	PINNACLE BIDCO PLC
AMC NETWORKS INC	GUITAR CENTER ESCROW ISSUER II INC	PLAINS ALL AMERICAN PIPELINE LP
AMERICAN AIRLINES INC	GULFPORT ENERGY CORPORATION	PLAYTIKA HOLDING CORP.
AMERICAN AXLE & MANUFACTURING INC	H&E EQUIPMENT SERVICES INC	PM GENERAL PURCHASER LLC
AMERICAN ENERGY OHIO HOLDINGS LLC	HANESBRANDS INC	POLAND, REPUBLIC OF (GOVERNMENT)
AMERICAN WOODMARK CORP	HARRAHS ENTERTAINMENT INC	POST HOLDINGS INC
AMERIGAS PARTNERS LP	HARVEST MIDSTREAM I LP	PPF ARENA 1 BV

AMIGO LUXEMBOURG SA	HAT HOLDINGS I LLC	PPL ENERGY SUPPLY LLC
AMR CORP	HCA INC	PRECISION DRILLING TRUST
AMSTED INDUSTRIES INC	HEALTHSOUTH CORP	PRESIDIO HOLDINGS INC
ANDREW CORP	HELIX HOLDCO SA BOND CUSIP	PRESTIGE BRANDS INC
ANTERO RESOURCES CORP	HEMA BONDCO I BV	PRIME HEALTHCARE SERVICES INC
ANTERO RESOURCES MIDSTREAM LLC	HEMA HOLDING BV	PRIME SECURITY SERVICES BORROWER LLC
APACHE CORP	HERBST GAMING LLC	PRO-GEST SPA
ARAMARK CORP	HERTZ CORP	PUT FXO BNPAGB22 01/25/2021 USD/CNH 6.563 EUROPEAN 99D0LQHS
ARCHES BUYER INC	HESS MIDSTREAM PARTNERS LP	PUT FXO CHASUS33 02/04/2021 USD/BRL 5.2975 EUROPEAN 99D0KXP9
ARCONIC CORP	HEXION SPECIALTY CHEMICALS INC	PUT FXO CITIUS33 01/18/2021 USD/RUB 74.6747 EUROPEAN 99D0LOHM
ARD FINANCE SA	HILCORP ENERGY I LP	PUT FXO CITIUS33 01/18/2021 USD/RUB 78.7121 EUROPEAN 99D0LOHE
ARDAGH PACKAGING FINANCE PLC	HILTON DOMESTIC OPERATING COMPANY INC	PUT FXO CITIUS33 02/08/2021 USD/MXN 19.8129 EUROPEAN 99D0LV5G
ARENA LUXEMBOURG FINANCE SARL	HILTON WORLDWIDE FINANCE LLC	PUT FXO GSILGB2X 02/10/2021 USD/RUB 70.53 EUROPEAN 99D0KYOF
ARES EUROPEAN CREDIT INVESTMENTS (IV) A, L.P.	HJ HEINZ CO	PUT FXO MSLNGB2X 01/07/2021 USD/BRL 4.635 EUROPEAN 99D0LCOC
ARGENTINA, REPUBLIC OF (GOVERNMENT)	HJ HEINZ FINANCE UK PLC	PUT FXO MSLNGB2X 02/19/2021 USD/TRY 7.4226 EUROPEAN 99D0M06Y
AROUNDTOWN SA	HOSPITALITY PROPERTIES TRUST	PUT FXO MSLNGB2X 02/25/2021 USD/CLP 735.7 EUROPEAN 99D0L706
ASCENT RESOURCES UTICA HOLDINGS, LLC	HP PELZER GROUP	QORVO INC
ASHTON WOODS USA LLC	HPS AUSTRALIAN LOAN PLATFORM UNIT TRUST	QUATRIM SAS
ASIAN DEVELOPMENT BANK	HUDBAY MINERALS INC	QUEBECOR MEDIA INC
ASR MEDIA AND SPONSORSHIP SPA	HUNGARY, REPUBLIC OF (GOVERNMENT)	QUICKEN LOANS LLC
ATLANTIA SPA	HUNT CO INC	RADIAN GROUP INC
AUDAX CREDIT FEEDER FUND	HURRICANE FINANCE PLC	RADIATE HOLDCO LLC
AUSTRIA MIKRO SYSTEME INTER	IAMGOLD CORP	RANGE RESOURCES CORP
AVIS BUDGET CAR RENTAL LLC	ICAHN ENTERPRISES LP	RAPID HOLDING GMBH
AVIS BUDGET FINANCE PLC	ICG SENIOR DEBT PARTNERS FUND	RAYOVAC CORPORATION
AVOLON HOLDINGS FUNDING LTD	IHEARTCOMMUNICATIONS INC	RCS & RDS SA
AXALTA COATING SYSTEMS, LLC	IHEARTCOMMUNICATIONS, INC. (FKA CLEAR CHANNEL COMMUNICATIONS, I	REGENT COMMUNICATIONS INC
BABCOCK & BROWN AIR LTD	IM GROUP SAS	REKEEP SPA
BALLY'S CORP	IMS HEALTH INC	ROCKFORD TOWER EUROPE CLO
BANCA MONTE DEI PASCHI DI SIENA SPA	INDIGO NATURAL RESOURCES LLC	ROCKIES EXPRESS PIPELINE LLC
BANFF MERGER SUB INC	INDONESIA, REPUBLIC OF (GOVERNMENT)	ROMANIA, REPUBLIC OF (GOVERNMENT)
BANK OF AMERICA CORP	INEOS FINANCE PLC	ROYAL BANK OF SCOTLAND GROUP PLC
BARCLAYS PLC	INERGY MIDSTREAM LP	ROYAL CARIBBEAN CRUISES LTD
BCPE ULYSSES MERGER SUB LLC	INNOPHOS HOLDINGS INC	RUSSIAN FEDERATION (GOVERNMENT)
BEAZER HOMES USA INC	INTELSAT JACKSON HOLDINGS LTD	SALLY HOLDINGS LLC
BERRY PLASTICS CORP	INTESA SANPAOLO SPA	SAZKA GROUP AS
BERRY PLASTICS ESCROW CORP	INTRADO CORPORATION	SBA COMMUNICATIONS REIT CORP
BIOVAIL CORP	INTRUM JUSTITIA AB	SCHAEFFLER AG
BLITZ F18 675 GMBH	IRON MOUNTAIN (UK) PLC	SCHAEFFLER VERWALTUNG ZWEI GMBH
BLITZ F18-674 GMBH	IRON MOUNTAIN INC	SCIENTIFIC GAMES INTERNATIONAL INC
BLUE RACER MIDSTREAM LLC	IRS BOFAUS3N 17/03/2031 THB P 6MTHBFX / R 1.216% 99D0M4XY6	SEAGATE HDD CAYMAN

BOMBARDIER INC	IRS CHASUS33 17/03/2026 CNY P 7DCNRR0 / R 2.883% 99D0M4WM3	SEAL (BC) TOPCO SARL
BOPARAN FINANCE PLC	IRS_FIXED 1 VS BRAZIL CETIP IB DEPOSIT RATE_01/02/2023	SEALED AIR CORP
BOXER PARENT CO INC	IRS_FIXED 1 VS BRAZIL CETIP IB DEPOSIT RATE_01/02/2025	SEAWORLD PARKS & ENTERTAINMENT
BOXER PARENT COMPANY INC.	IRS_FIXED 1 VS BRAZIL CETIP IB DEPOSIT RATE_01/04/2021	SELECTA GROUP BV
BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNMENT)	IRS_FIXED 1 VS BRAZIL CETIP IB DEPOSIT RATE_01/04/2027	SENIOR HOUSING PROPERTIES TRUST
BRIGHTSTAR ESCROW CORP	IRS_FIXED 1 VS CHINA FIXING REPO RATES 7 DAY_03/17/2026	SENSATA TECHNOLOGIES BV
BRINKER INTERNATIONAL INC	IRS_FIXED 1 VS CHINA FIXING REPO RATES 7 DAY_03/18/2025	SENSATA TECHNOLOGIES INC
BROOKFIELD RESIDENTIAL PROPERTIES INC	IRS_FIXED 1 VS CHINA FIXING REPO RATES 7 DAY_09/16/2025	SENSATA TECHNOLOGIES UK FINANCING CO PLC
BUILDERS FIRSTSOURCE INC	IRS_FIXED 1 VS CHINA FIXING REPO RATES 7 DAY_12/16/2025	SERBIA, REPUBLIC OF (GOVERNMENT)
BUILDING MATERIALS CORP OF AMERICA	IRS_FIXED 1 VS MEXICO INTERBANK TIIE 28 DAY_06/13/2025	SERVICE CORP INTERNATIONAL
BWAY HOLDING CO	IRS_FIXED 2.78 VS BRAZIL CETIP IB DEPOSIT RATE_01/03/2022	SEVEN GENERATIONS ENERGY LTD
C 4.7 PERP	J2 GLOBAL COMMUNICATIONS INC	SHEA HOMES LP
CAESARS GROWTH PROPERTIES HOLDINGS LLC	JACOBS ENTERTAINMENT INC	SHOP DIRECT FUNDING PLC
CAIXABANK SA	JAGGED PEAK ENERGY LLC	SILGAN HOLDINGS INC
CALL FXO CITIUS33 01/25/2021 USD/ZAR 16.866 EUROPEAN 99D0KT83	JAGUAR LAND ROVER LTD	SINCLAIR TELEVISION GROUP INC
CALL FXO CITIUS33 01/25/2021 USD/ZAR 18.391 EUROPEAN 99D0KT8B	JAMES HARDIE INTERNATIONAL FINANCE LTD	SIRIUS XM RADIO INC
CALL FXO CITIUS33 02/08/2021 USD/CNH 7.028 EUROPEAN 99D0KY0C	JBS INVESTMENTS II GMBH	SIZZLING PLATTER LLC
CALL FXO CITIUS33 02/08/2021 USD/CNH 7.274 EUROPEAN 99D0KY0S	JBS USA LUX SA	SKYMILES IP LTD
CALL FXO GSILGB2X 02/10/2021 USD/RUB 81.45 EUROPEAN 99D0KYNZ	JERROLD FINCO PLC	SOFTBANK CORP
CALL FXO MSLNGB2X 02/09/2021 USD/CNH 7.06 EUROPEAN 99D0KYS3	JPMORGAN CHASE & CO	SOLENIS HOLDINGS LLC
CALL FXO MSLNGB2X 02/09/2021 USD/CNH 7.3074 EUROPEAN 99D0KYRV	K2016470219 (SOUTH AFRICA) LTD	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)
CALLON PETROLEUM CO	KAISER ALUMINUM CORP	SPECIALTY BUILDING PRODUCTS HOLDINGS LLC
CALPINE CORP	KB HOME	SPEEDSTER BIDCO GMBH
CANYON CLO	KENNEDY WILSON INC	SPIRIT AEROSYSTEMS INC
CARNIVAL CORP	KFC HOLDING CO	SPIRIT IP CAYMAN LTD
CARNIVAL PLC	KKR 18 A	SPRINGLEAF FINANCE CORP
CASH	KLEOPATRA HOLDINGS 1 SCA	SPRINT CAPITAL CORP
CASINO GUICHARD PERRACHON SA	KME SE	SPRINT CORP
CASTLE US HOLDING CORP	KRATON POLYMERS LLC	SPRINT NEXTEL CORP
CATALENT PHARMA SOLUTIONS INC	KRONOS ACQUISITION HOLDINGS INC	SPX FLOW INC
CBS OUTDOOR AMERICAS CAPITAL LLC	LA FINANCIERE ATALIAN SA	SRM ESCROW ISSUER LLC
CCO HLDGS LLC/CAP CORP	LADDER CAPITAL FINANCE HOLDINGS LLLP	SS&C TECHNOLOGIES INC
CCO HOLDINGS LLC	LAKES ENTERTAINMENT INC	ST MARY LAND & EXPLORATION CO
CDW LLC	LAMAR MEDIA CORP	STAPLES INC
CEC ENTERTAINMENT INC	LAUREATE EDUCATION INC	STARFRUIT FINCO BV
CEDAR FAIR LP	LCH_IRS MSNYUS33 17/03/2023 CZK P 0.737% / R 6MPRBOR 99D0M9RL0	STL HOLDING COMPANY LLC
CEMEX SAB DE CV	LCH_IRS MSNYUS33 17/03/2023 CZK P 0.74% / R 6MPRBOR 99D0M8KL9	STOCK BUILDING SUPPLY INC

CENOVUS ENERGY INC	LCH_IRS MSNYUS33 17/03/2023 CZK P 0.747% / R 6MPRBOR 99D0M8L12	STONEGATE PUB COMPANY FINANCING 2019 PLC
CENTENE CORP	LCH_IRS MSNYUS33 17/03/2023 PLN P 6MWIBOR / R 0.298% 99D0M4K46	STRETFORD 79 PLC
CENTURION BIDCO SPA	LCH_IRS MSNYUS33 17/03/2026 CZK P 6MPRBOR / R 0.95% 99D0M0Q89	STUDIO CITY FINANCE LTD
CENTURY COMMUNITIES	LCH_IRS MSNYUS33 17/03/2026 CZK P 6MPRBOR / R 1.065% 99D0M4E19	SUBURBAN PROPANE PARTNERS LP
CENTURYTEL INC	LCH_IRS MSNYUS33 17/03/2026 CZK P 6MPRBOR / R 1.08% 99D0M7NQ7	SUMMER (BC) HOLDCO B SARL
CHEMOURS COMPANY LLC	LCH_IRS MSNYUS33 17/03/2026 PLN P 0.79% / R 6MWIBOR 99D0MA465	SUMMER BIDCO BV
CHENIERE ENERGY INC	LCH_IRS MSNYUS33 17/03/2026 ZAR P 5.215% / R 3MJIBAR 99D0M6U99	SUMMIT MATERIALS LLC
CHENIERE ENERGY PARTNERS LP	LCH_IRS MSNYUS33 17/03/2028 CZK P 6MPRBOR / R 1.185% 99D0M4ED3	SUPERIOR INDUSTRIES INTERNATIONAL INC
CHEPLAPHARM ARZNEIMITTEL GMBH	LCH_IRS MSNYUS33 17/03/2031 CZK P 1.183% / R 6MPRBOR 99D0M0QY2	SUPERIOR PLUS LP
CHESAPEAKE ENERGY CORPORATION	LCH_IRS MSNYUS33 17/03/2031 CZK P 1.19% / R 6MPRBOR 99D0M9RX4	SUSSER PETROLEUM PARTNERS LP
CHILE, REPUBLIC OF (GOVERNMENT)	LCH_IRS MSNYUS33 17/03/2031 CZK P 1.2% / R 6MPRBOR 99D0M8KU9	SYNLAB BONDCO PLC
CHINA DEVELOPMENT BANK CORP	LCH_IRS MSNYUS33 17/03/2031 CZK P 1.225% / R 6MPRBOR 99D0M8DS2	TAKKO LUXEMBOURG 2 SCA
CHINA, PEOPLES REPUBLIC OF (GOVERNMENT)	LCH_IRS MSNYUS33 17/03/2031 HUF P 1.69% / R 6MBUBOR 99D0M70S8	TALKTALK TELECOM GROUP PLC
CHS/COMMUNITY HEALTH SYSTEMS INC	LCH_IRS MSNYUS33 17/03/2031 PLN P 6MWIBOR / R 1.235% 99D0MA4V0	TALLGRASS ENERGY PARTNERS LP
CINEMARK USA INC	LENNAR CORP	TALOS PRODUCTION LLC
CITGO HOLDING, INC.	LEVEL 3 FINANCING INC	TAP-TRANSPORTES AEREOS PORTUGUES SA
CITGO PETROLEUM CORP	LEVIATHAN BOND LTD	TARGA RESOURCES PARTNERS LP
CITIGROUP INC	LHMC FINCO 2 SARL	TAYLOR MORRISON COMMUNITIES INC
CLAYAX ACQUISITION SAS	LHMC FINCO SARL	TECH DATA CORPORATION
CLEAR CHANNEL INTERNATIONAL BV	LIFE TIME FITNESS INC	TELE COLUMBUS AG
CLEAR CHANNEL OUTDOOR HOLDINGS INC	LIMITED BRANDS INC	TELECOM ITALIA CAPITAL SA
CLEAR CHANNEL WORLDWIDE HOLDINGS INC	LIONS GATE CAPITAL HOLDINGS LLC	TELECOM ITALIA FINANCE SA
CLIFFS NATURAL RESOURCES INC	LIVE NATION INC	TELECOM ITALIA SPA
CLOUD CRANE LLC	LOGAN MERGER SUB INC 5.5% 20270901	TELESAT CANADA
CMA CGM SA	LORCA TELECOM BONDCO SAU	TENET HEALTHCARE CORP
CME_IRS MSNYUS33 08/07/2030 MXN P 28DTIIE / R 5.69% 99D0KRF92	LOUVRE BIDCO SASU	TENNANT CO
CME_IRS MSNYUS33 09/12/2021 MXN P 4.31% / R 28DTIIE 99D0M99H9	LOXAM SAS	TENNECO INC
CME_IRS MSNYUS33 10/01/2025 MXN P 6.58% / R 28DTIIE 99D0IL243	LSF9 BALTA ISSUER SARL	TEREOS FINANCE GROUPE I SA
CME_IRS MSNYUS33 13/08/2030 MXN P 28DTIIE / R 5.815% 99D0L4NT9	M/I HOMES INC	TERRIER MEDIA BUYER INC
CME_IRS MSNYUS33 13/11/2030 MXN P 28DTIIE / R 5.56% 99D0M2IC5	MACEDONIA, REPUBLIC OF (GOVERNMENT)	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV
CME_IRS MSNYUS33 19/08/2025 MXN P 5.105% / R 28DTIIE 99D0L4O35	MALAYSIA (GOVERNMENT)	TEXAS PETROCHEMICALS INC
CME_IRS MSNYUS33 20/10/2022 MXN P 28DTIIE / R 4.43% 99D0LQ3K1	MALLINCKRODT INTERNATIONAL FINANCE S.A.	THAILAND, KINGDOM OF (GOVERNMENT)
CME_IRS MSNYUS33 22/02/2030 MXN P 28DTIIE / R 6.37% 99D0J5C20	MANGROVE LUXCO III SARL	THYSSENKRUPP AG
CME_IRS MSNYUS33 29/09/2022 MXN P 28DTIIE / R 4.49% 99D0LJDS9	MARRIOTT OWNERSHIP	TICP CLO
CME_IRS MSNYUS33 31/07/2026 MXN P 28DTIIE / R 7.01% 99D0H3TC7	MASARIA INVESTMENTS SA	TITAN GLOBAL FINANCE PLC
CNX RESOURCES CORPORATION	MASONITE INTERNATIONAL CORP	T-MOBILE USA INC

CODERE FINANCE 2 (LUXEMBOURG) SA	MATADOR RESOURCES CO	TOPBUILD CORP
COGENT COMMUNICATIONS GROUP INC	MATTAMY GROUP	TRANSDIGM INC
COLOMBIA, REPUBLIC OF (GOVERNMENT)	MATTEL INC	TRANSNET LTD
COMMSCOPE FINANCE LLC	MATTERHORN TELECOM SA	TRANSOCEAN GUARDIAN LTD
COMMSCOPE INC	MATTHEWS INTERNATIONAL CORP	TRANSOCEAN INC
COMPASS MINERALS INTERNATIONAL INC	MCAFEE, LLC	TRANSOCEAN PHOENIX 2 LTD
CONE MIDSTREAM PARTNERS LP	MCP SECURED PRIVATE DEBT FUND II	TRANSOCEAN PONTUS LTD
CONNECT FINCO SARL	MEG ENERGY CORP	TRANSOCEAN POSEIDON LTD
CONSOLIDATED COMMUNICATIONS INC	MERITAGE HOMES CORP	TRANSOCEAN SENTRY LTD
CONSOLIDATED ENERGY FINANCE SA	MERLIN ENTERTAINMENTS PLC	TRI POINTE GROUP INC
CONSTELLIUM HOLDCO BV	METRICS SENIOR SECURED PRIVATE DEBT FUND	TRINSEO MATERIALS OPERATING SCA
CONSUS REAL ESTATE AG	MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)	TRONOX FINANCE PLC
CONTINENTAL RESOURCES INC	MGIC INVESTMENT CORP	TRONOX INC
CONTOURGLOBAL POWER HOLDINGS SA	MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP	TURKEY, REPUBLIC OF (GOVERNMENT)
COOKE OMEGA INVESTMENTS INC	MGM MIRAGE	TWINKLE PIZZA PLC
CO-OPERATIVE GROUP HOLDINGS (2011) LTD	MIDOCEAN CREDIT CLO	UK 10-YR GILT MAR 21
CPUK FINANCE LTD	MILANO ACQUISITION CORP.	UNICREDIT SPA
CREDIT SUISSE GROUP AG	MISSOURI BIDCO LTD	UNICREDITO GESTIONE CREDITI SPA BANCA PER LA GESTIONE DEI CREDI
CREDITO REAL SA DE CV SOFOM ENR	MONITCHEM HOLDCO 2 SA	UNILABS DIAGNOSTICS AB
CROATIA, REPUBLIC OF (GOVERNMENT)	MONITCHEM HOLDCO 3 SA	UNIONE DI BANCHE ITALIANE SCPA
CROSSTEX ENERGY, L.P.	MOTION BONDCO DAC	UNITED RENTALS (NORTH AMERICA) INC
CROWNROCK LP	MOTION FINCO SARL	UNITED STATES TREASURY
CSC HOLDINGS INC	MPH ACQUISITION HOLDINGS LLC	UNIVISION COMMUNICATIONS INC
CZECH REPUBLIC (GOVERNMENT)	MPT OPERATING PARTNERSHIP LP	UPC HOLDING BV
DANA FINANCING LUXEMBOURG SARL	MTS SYSTEMS CORP	UPCB FINANCE IV LIMITED
DANA HOLDING CORP	MULHACEN PTE LTD	UPCB FINANCE VII LTD
DAVITA INC	MURPHY OIL CORP	US 05-YR TREASURY NOTE MAR 21
DCP MIDSTREAM OPERATING LP	NABORS INDUSTRIES INC	US 10-YR TREASURY NOTE MAR 21
DELL INC	NABORS INDUSTRIES LTD	US CONCRETE INC
DELL INTERNATIONAL LLC	NASSA TOPCO AS	US TREASURY BOND MAR 21
DELTA AIR LINES INC	NATIONAL CINEMEDIA LLC	US ULTRA TREASURY BOND MAR 21
DIAMOND (BC) B.V.	NATIONAL FINANCIAL PARTNERS CORP	USA COMPRESSION PARTNERS LP
DIAMOND BC BV	NATIONSTAR MORTGAGE HOLDINGS INC	VALEANT PHARMACEUTICALS INTERNATIONAL
DIAMOND SPORTS GROUP LLC	NAVIENT CORP	VALLOUREC SA
DIEBOLD NIXDORF DUTCH HOLDING BV	NAVISTAR INTERNATIONAL CORP	VALVOLINE INC
DIGICEL GROUP 05 LTD	NCI BUILDING SYSTEMS INC	VENATOR FINANCE S A RL
DIGICEL HOLDINGS (BERMUDA) LTD	NCL CORP LTD	VERITAS US INC
DIGICEL INTERNATIONAL FINANCE LTD	NCR CORP	VERSO CORP (FORMERLY VERSO P
DIGICEL LTD	NEMEAN BONDCO PLC	VERTICAL HOLDCO GMBH
DISH DBS CORP	NETFLIX INC	VERTICAL MIDCO GMBH
DOLYA HOLDCO 17 DAC	NEW ENTERPRISE STONE & LIME CO INC	VERTICAL US NEWCO INC
DOLYA HOLDCO 18 DAC	NEWELL RUBBERMAID INC	VICI PROPERTIES LP
DONNELLEY FINANCIAL SOLUTIONS INC	NEXSTAR BROADCASTING INC	VIDEOTRON LTEE
DOUBLE EAGLE III MIDCO 1 LLC	NEXSTAR ESCROW INC	VIKING CRUISES LTD
DTZ US BORROWER LLC	NEXTERA ENERGY OPERATING PARTNERS LP	VINE OIL & GAS LP

DUFRY ONE BV	NH HOTELES SA	VIRGIN MEDIA FINANCE PLC
DUN & BRADSTREET CORP	NIDDA BONDCO GMBH	VIRGIN MEDIA SECURED FINANCE PLC
DUN & BRADSTREET CORPORATION, THE	NIDDA HEALTHCARE HOLDING GMBH	VISTAR CORP
EAGLE INTERMEDIATE GLOBAL HOLDING BV	NIELSEN FINANCE LLC	VISTRA OPERATIONS COMPANY LLC
EDCON HOLDCO 1	NMI HOLDINGS INC	VMED O2 UK FINANCING I PLC
EDGEWELL PERSONAL CARE CO	NOVA CHEMICALS CORP	VOC ESCROW LTD
EG GLOBAL FINANCE PLC	NOVAFIVES SAS	VODAFONE GROUP PLC
EG GROUP LIMITED	NOVELIS CORP	VZ VENDOR FINANCING II BV
EGYPT, ARAB REPUBLIC OF (GOVERNMENT)	NRG ENERGY INC	WELF 2018-2A A1
EH HOLDING CORP	NRG YIELD OPERATING LLC	WEPA HYGIENEPRODUKTE GMBH
EIRCOM FINANCE LTD	NUMERICABLE GROUP SA	WERNER FINCO LP
EMBARQ CORP	NUSTAR LOGISTICS LP	WESCO DISTRIBUTION INC
EMPIRE COMMUNITIES	OCCIDENTAL PETROLEUM CORP	WEST CORP
ENCORE CAPITAL GROUP INC	OCI NV	WESTBOURNE INFRASTRUCTURE DEBT FUND
ENDEAVOR ENERGY RESOURCES LP	OI EUROPEAN GROUP BV	WESTERN GAS PARTNERS LP
ENDO LTD	OIS CHASUS33 02/01/2025 BRL P 1DBZDIO / R 5.89% 99D0M9PP3	WESTERN GLOBAL AIRLINES LLC
ENERGIZER GAMMA ACQUISITION BV	OIS CHASUS33 17/03/2023 INR P 3.95% / R 1DMIBOR 99D0M40I7	WHITE CAP BUYER LLC
ENERGIZER SPINCO INC	OIS GSILGB2X 02/01/2024 BRL P 1DBZDIO / R 5.485% 99D0LGF53	WIJAYA KARYA PT
ENLINK MIDSTREAM LLC	OIS GSILGB2X 02/01/2024 BRL P 1DBZDIO / R 5.588% 99D0LKDU1	WILLIAM CARTER CO
EPHIOS BONDCO PLC	OIS GSILGB2X 02/01/2025 BRL P 1DBZDIO / R 5.835% 99D0K5C10	WILLIAMS SCOTSMAN INTERNATIONAL INC
EQT CORP	OIS GSILGB2X 02/01/2025 BRL P 1DBZDIO / R 6.505% 99D0LSH48	WINDSTREAM ESCROW LLC
EQT MIDSTREAM PARTNERS LP	OIS GSILGB2X 02/01/2029 BRL P 1DBZDIO / R 6.45% 99D0KUL07	WMG ACQUISITION CORP
ESH HOSPITALITY INC	OIS GSILGB2X 02/01/2029 BRL P 1DBZDIO / R 7.86% 99D0M2N47	WOLVERINE WORLD WIDE INC
EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT	OIS GSILGB2X 03/01/2022 BRL P 1DBZDIO / R 5.292% 99D0I6A39	WPX ENERGY INC
EXTERRAN PARTNERS LP	OIS GSILGB2X 17/03/2023 CLP P 1DCLICP / R 0.915% 99D0M0XV0	WYNDHAM WORLDWIDE CORP
EXTRACTION OIL & GAS LLC	OIS GSILGB2X 17/03/2023 CLP P 1DCLICP / R 1.04% 99D0M0XN8	WYNN AMERICA LLC
FAURECIA SA	OIS GSILGB2X 17/03/2023 CLP P 1DCLICP / R 1.055% 99D0M0XU2	WYNN LAS VEGAS LLC
FELCOR LODGING LP	OIS GSILGB2X 17/03/2023 INR P 3.89% / R 1DMIBOR 99D0M40L0	WYNN MACAU LTD
FERRELLGAS LP	OIS GSILGB2X 17/03/2023 INR P 3.895% / R 1DMIBOR 99D0M40M8	XEROX HOLDINGS CORP
FIAT CHRYSLER AUTOMOBILES NV	OIS GSILGB2X 17/03/2026 CLP P 1.73% / R 1DCLICP 99D0M0Y56	XPLORNET COMMUNICATIONS INC.
FINANCIAL & RISK US HOLDINGS INC	OIS GSILGB2X 17/03/2026 CLP P 1.858% / R 1DCLICP 99D0M0XY4	XPO LOGISTICS INC
FINANCIERE MENDEL	OIS GSILGB2X 17/03/2026 CLP P 1.865% / R 1DCLICP 99D0M2V48	YUM! BRANDS INC
FIRST QUANTUM MINERALS LTD	OIS GSILGB2X 17/03/2026 CLP P 1.895% / R 1DCLICP 99D0M49W7	ZAYO GROUP HOLDINGS INC
FIRSTENERGY CORP	OIS GSILGB2X 17/03/2031 CLP P 1DCLICP / R 2.71% 99D0M0YE7	ZF EUROPE FINANCE BV
FIVE POINT OPERATING COMPANY LP	OIS GSILGB2X 17/03/2031 CLP P 1DCLICP / R 2.83% 99D0M2WB1	ZF FINANCE GMBH
FLASH DUTCH 2 BV	OIS GSILGB2X 17/03/2031 CLP P 1DCLICP / R 2.848% 99D0M0YB3	ZIGGO BOND CO BV
FOODCO BONDCO SL	OIS GSILGB2X 17/03/2031 COP P 4.36% / R 1DCOOVI 99D0M1EI8	ZIGGO BV

FORD MOTOR CO	OIS MSLNGB2X 02/01/2025 BRL P 1DBZDIO / R 8.4% 99D0JFNZ3

Defensive Fixed Interest

Asset Name		
(FRN) CAR 2020-1FRV A 21-OCT-2036	EQUIFAX INC	PFP
(FRN) RNBLG 3 A 15-SEP-2031	EQUINIX INC	PG&E CORP
1011778 B.C. UNLIMITED LIABILITY COMPANY	ERP OPERATING LP	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT)
1MDB GLOBAL INVESTMENTS LTD	ERSTE GROUP BANK AG	PHILLIPS 66
1ST INVS AUTO 2.8% DUE 12-15-2025	ERSTE GROUP BANK AG VAR	PKO FINANCE AB
2020 CASH MANDATORY EXCHANGEABLE TRUST	ESSITY AB (PUBL)	PLAINS ALL AMERICAN PIPELINE LP
3M CO	ETHIOPIA, FEDERAL DEMOCRATIC REPUBLIC OF (GOVERNMENT)	PLANET FITNESS
ABB FINANCE USA INC	ETSA UTILITIES FINANCE PTY LTD	PNC BANK NA
ABBVIE INC	EUROGRID GMBH	PNM RESOURCES INC
ABERTIS INFRAESTRUCTURAS SA	EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT	POHJOLA PANKKI OYJ
ABERTIS TELECOM TERRESTRE SL	EUROPEAN COMMUNITY	POLAND, REPUBLIC OF (GOVERNMENT)
ABJA INVESTMENT CO PTE LTD	EXANTAS CAPITAL CORP	PORTFOLIO RECOVERY ASSOCIATES INC
ABN AMRO BANK NV	EXELON CORP	PPR SA
ABN AMRO BANK NV VAR	EXPERIAN FINANCE PLC	PRAXAIR INC
ABU DHABI NATIONAL ENERGY CO	EXXON MOBIL CORP	PRICELINE.COM INC
ABU DHABI, EMIRATE OF	FANNIE MAE CONN AVE SECS SER 18-C01 CL 1M1 FLTG 07-25-2030	PRINCIPAL FINANCIAL GROUP INC
ACE INA HOLDINGS INC	FANNIE MAE REMIC TRUST	PROGRESS RESIDENTIAL TRUST
ACHMEA HYPOTHEEKBANK NV	FANNIE MAE SER 2017-C07 CL1M1 FLTG DUE 05-25-2030	PROGRESS TRUST
ADANI ELECTRICITY MUMBAI LTD	FCA BANK SPA (IRISH BRANCH)	PROLOGIS INTERNATIONAL FUNDING II SA
ADANI TRANSMISSION LTD	FEDERAL HOME LOAN MORTGAGE CORP	PRUDENTIAL FINANCIAL INC
ADCB FINANCE CAYMAN LTD	FEDERAL HOME LOAN MORTGAGE CORPORATION	PTTEP TREASURY CENTER CO LTD
ADEVINTA ASA	FEDERAL NATIONAL MORTGAGE ASSOCIATION	PUBLIC SERVICE ELECTRIC AND GAS CO
ADO PROPERTIES SA	FEDERAL REALTY INVESTMENT TRUST	PUERTO RICO SALES TAX FING CORP SALES TAX
ADOBE SYSTEMS INC	FEDEX CORP	PUT BONDOPT ANZBAU3M 11/02/2021 AUSTRALIAN GOVERNM 1.166 ACG210433P1166AN
AERCAP IRELAND CAPITAL LTD	FHLMC MULTICLASS 144A FLTG RT SER 19-HAQ2 CL M1 04-25-2049	PUT BONDOPT ANZBAU3M 15/02/2021 AUSTRALIAN GOVERNM 0.806 ACG210429P806AN
AES CORP	FHLMC MULTICLASS FANNIE MAE SER 19-RO6 CLS 2M1 FLTG RT 09-25-2039	PUT BONDOPT ANZBAU3M 17/02/2021 AUSTRALIAN GOVERNM 0.869 ACG211129P869AN
AGILE PROPERTY HOLDINGS LTD	FHLMC MULTICLASS SER 004961 CL JB 2.5% DUE 12-15-2042	PUT BONDOPT ANZBAU3M 18/01/2021 AUSTRALIAN GOVERNM 1.35 ACG210437P1350AN
AGILENT TECHNOLOGIES INC	FIAT CHRYSLER AUTOMOBILES NV	PUT BONDOPT ANZBAU3M 18/02/2021 AUSTRALIAN GOVERNM 0.759 ACG211128P759AN
AIB GROUP PLC	FIAT INDUSTRIAL FINANCE EUROPE SA	PUT BONDOPT ANZBAU3M 19/01/2021 AUSTRALIAN GOVERNM 1.559 ACG210639P1559AN
AIR LEASE CORP	FIBRIA OVERSEAS FINANCE LTD	PUT BONDOPT ANZBAU3M 22/02/2021 AUSTRALIAN GOVERNM 0.693 ACG210528P693AN
AIR LIQUIDE FINANCE	FIDEICOMISO F/1401 OF DEUTSCHE BANK MEXICO SA	PUT BONDOPT ANZBAU3M 27/01/2021 AUSTRALIAN GOVERNM 0.501 ACG210427P501AN

AIR PRODUCTS AND CHEMICALS INC	FIDELITY NATIONAL INFORMATION SERVICES INC	PUT BONDOPT BARCGB5G 01/11/2021 US TREASURY N/B 1. 95.622064 UST0540P138BA
AKELIUS FASTIGHETER AB	FIRST ABU DHABI BANK PJSC	PUT BONDOPT BNPAFRPP 10/02/2021 AUSTRALIAN GOVERNM 117.456 ACG0541P173BN
AKELIUS RESIDENTIAL PROPERTY FINANCING BV	FIRST QUANTUM MINERALS LTD	PUT BONDOPT BNPAFRPP 12/01/2021 JAPAN (10 YEAR ISS 100.729 JGB0930P002BN
ALABAMA POWER CO	FISERV INC	PUT BONDOPT BNPAFRPP 18/01/2021 AUSTRALIAN GOVERNM 99.7364 ACG1125P03BN
ALBERTSONS COMPANIES INC	FIVE STAR 2017-1 TRUST	PUT BONDOPT BNPAFRPP 28/04/2021 JAPAN (20 YEAR ISS 99.4 JGB1239P033BN1
ALCOA NEDERLAND HOLDING BV	FIVE STAR TRUST UNDER ESTABLISHED UNDER THE PONDERAM ASTER TRUST PROGRAM	PUT SWAPTION AUD DEUTDEFF 6M 3.82%/BBSW EUROPEAN SO250120AU382DE 20/01/2025
ALCON FINANCE CORP	FLEXI ABS TRUST 2019-1	PUT SWAPTION AUD DEUTDEFF 6M 4.25%/BBSW EUROPEAN SO250514AU425DE 14/05/2025
ALE FINANCE CO PTY LTD	FLORIDA POWER CORP	PUT SWO AUD BNPAFRPP P 1% / R 6MBBSW EUROPEAN SO210526AU100BNP 26/05/2021
ALIBABA COM CORP	FMC FINANCE VII SA	PUT SWO AUD BNPAFRPP P 1.55% / R 6MBBSW SO221124AU155BNP 24/11/2022
ALIMENTATION COUCHE-TARD INC	FMG RESOURCES (AUGUST 2006) PTY LTD	PUT SWO AUD BOFAUS3N P 1.38% / R 6MBBSW EUROPEAN SO220228AU138BOP 28/02/2022
ALLEGRO CLO	FNMA POOL #BF0202 4.5% 01-01-2051 BEO	PUT SWO AUD BOFAUS3N P 1.74% / R 6MBBSW EUROPEAN SO241017AU174BOP 17/10/2024
ALLIED CREDIT ABS TRUST 2020-1	FNMA POOL #BF0219 3.5% 09-01-2057 BEO	PUT SWO AUD CHASUS33 P 1.818% / R 6MBBSW EUROPEAN SO241021AU182JPP 21/10/2024
ALLSTATE CORP	FNMA POOL #BF0264 3.5% 05-01-2058 BEO	PUT SWO AUD GSILGB2X P 1.27% / R 6MBBSW SO221128AU127GSP 28/11/2022
ALLY FINANCIAL INC	FOMENTO ECONOMICO MEXICANO SAB DE CV	PUT SWO AUD WPACAU2F P 1.205% / R 6MBBSW SO240315AU121WBP 15/03/2024
ALTAE BANCO SA	FONCIERE DES REGIONS	PUT SWO AUD WPACAU2F P 1.205% / R 6MBBSW SO240315AU131WBP 15/03/2024
ALTICE FRANCE SA	FONDO MIVIVIENDA SA	PUT SWO JPY CHASUS33 P 0.608% / R 6MLIBOR EUROPEAN SO280511JP610JPP 11/05/2028
ALTRA INDUSTRIAL MOTION CORP.	FORD MOTOR CREDIT CO LLC	PVTPL ALM XVI LTD SR 15-16A CL AA-R2 FLTG RT 07-15-2027 BEO
AMAZON.COM INC	FOUNTAIN PLAZA SECURITISATION TST	PVTPL ARBOR REALTY COLLATERALIZED LOAN FLTG RT SER 19-FL1 CL B 05-15-2037 BEO
AMB PROPERTY LP	FOX CORP	PVTPL ARBOR RLTY COML REAL ESTATE NTS 2019-FL1 SR SECD NT CL A-S FLTG 144A VAR
AMCOR FINANCE (USA) INC	FOX SYMES HOME LOANS 2019 1 PP	PVTPL BARINGS CLO LTD 2016-I/BARINGS CLO201 SER 16-1A CLS XR VAR RT 07-23-2030
AMERICA MOVIL SAB DE CV	FP TURBO SERIES 2019-1 TRUST	PVTPL BDS 2019-FL3 LTD/BDS 2019-FL3 LLC SER 19-FL3 CLS D VAR RT 12-15-2035
AMERICAN AIRLINES 2013-1 PASS THROUGH TRUST	FPL GROUP CAPITAL INC	PVTPL BDS 2020-FL5 LTD CL 20-FLS CL B VAR RT 02-16-2037 BEO
AMERICAN AIRLINES INC	FRANCE (GOVERNMENT)	PVTPL BDS LTD FLTG RT SER 19-FLV4 CL AS 08-15-2036 BEO
AMERICAN ELECTRIC POWER CO INC	FRANCE EUREX OAT MAR 21	PVTPL BEAN CREEK CLO LTD/BEAN CREEK CLO LLC SER 15-1A CL AR FLTG 04-20-2031 BEO
AMERICAN EXPRESS CO	FREDDIE MAC	PVTPL BLUEMOUNTAIN CLOSR SR 12-2A CL B-R2 FLTG 11-20-2028
AMERICAN HONDA FINANCE CORP	FREDDIE MAC STACR TR 2019-HQA3 FLTG 09-25-2049	PVTPL CAPITAL AUTOMOTIVE REIT SR 20-1A CL B2 4.52% 02-15-2050
AMERICAN INTERNATIONAL GROUP INC	FRESENIUS MEDICAL CARE AG & CO KGAA	PVTPL CARS-DB4 LP/CARS-DB5 L P/CARS-DB6 L SER 20-1A CLS A4 3.19% 02-15-2050
AMERICAN TOWER CORP	FRESENIUS MEDICAL CARE US FINANCE III INC	PVTPL CIFC FDG SER 13-3RA CL C FLTG 04-24-2031
AMERICAN WATER CAPITAL CORP	FRESENIUS US FINANCE II INC	PVTPL DRYDEN 60 CLO LTD/DRYDEN 60 CLO LLC SER 18-60A CLS X FLTG 07-15-2031
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	FRONERI INTERNATIONAL LIMITED	PVTPL EXETER AUTOMOBILE RECEIVABLES BACKED NT CL B 3.64% 11-15-2022
AMGEN INC	FRONTIER COMMUNICATIONS CORP	PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA1 CL M1 01-25-2049

AMP CAPITAL WHOLESALE OFFICE FUND	FS INVESTMENT CORP II	PVTPL GOLDEN TREE LN OPPORTUNITIES 14-9A CLS XR2 FLTG RATE 144A
AMSR	FUT PUT FEB 21 U.S. T-BONDS 1670	PVTPL GOLDENTREE LN OPPORTUNITIES SR 16-12A CL XR VAR RT 07-21-2030
ANGLIAN WATER SERVICES FINANCING PLC	FWD CNTRT T0 BUY BTPS FWD 01-14-21 1.7 99Z0HBKH3 100.958045 MSNYUS33	PVTPL GOLDENTREE LN OPPORTUNITIES X LTD / GOLD SR 15-10A CL XR FLTG 07-20-2031
ANGLO AMERICAN CAPITAL PLC	FWD CNTRT T0 BUY BTPS FWD 01-14-21 1.8 99Z0HBJG7 105.953159 BARCGB33XXX	PVTPL GRAND AVE CRE 2SER 19-FL1 CL AS FLTG 144A 06-15-2037 BEO
ANHEUSER-BUSCH CO INC	FWD CNTRT T0 BUY BTPS FWD 01-14-21 5 99Z0HBJ77 164.657025 BARCGB33XXX	PVTPL GREYSTONE COML REAL ESTATE NTS SER 18-HC1 CLS B FLTG 09-15-2028
ANHEUSER-BUSCH INBEV SA NV	FWD CNTRT T0 BUY BTPS FWD 01-14-21 5 99Z0HBJ85 165.777948 BARCGB33XXX	PVTPL ICG US CLO 2017-2A LTD CL A-1 FLTG DUE 10-23-2029
ANHEUSER-BUSCH INBEV WORLDWIDE INC	FWD CNTRT T0 BUY BTPS FWD 01-14-21 5 99Z0HBJ85 165.81593 BARCGB33XXX	PVTPL INSITE ISSUER LLC/INSITE CO-ISSUERCOR SECD CELLULAR SITE REV NT CL A 144A
ANZ NATIONAL (INTL) LTD (LONDON BRANCH)	FWD CNTRT TO SELL BTPS FWD 01-14-21 1.8 99Z0HBJG7 108.542081 BARCGB33XXX	PVTPL LCM LTD PARTNERSHIP SR 20A CL AR FLTG 10-20-2027
APACHE CORP	FWD CNTRT TO SELL BTPS FWD 01-14-21 1.8 99Z0HBJG7 110.67909 BARCGB33XXX	PVTPL MAGNETITE CLO LTD SR 12-7A CL A1R2 FLTG 01-15-2028 BEO
APPLE INC	FWD CNTRT TO SELL BTPS FWD 01-14-21 1.8 99Z0HBJG7 110.730065 BARCGB33XXX	PVTPL MAGNETITE SER 15-12A CL X FLTG 10-15-2031
APPLEBEE'S FUNDING / IHOP FUNDING	FWD CNTRT TO SELL BTPS FWD 01-14-21 3.5 99Z0HBKI1 125.121905	PVTPL MARATHON CRE SR 18-FL1 CL A VAR RT 06-15-2028
APT PIPELINES LTD	FWD CNTRT TO SELL BTPS FWD 01-14-21 5 99Z0HBJ77 161.590432 BARCGB33XXX	PVTPL MARLETTE FDG TR ASSET BACKED NT SER 18-1A CL B 3.19% 03-15-2028
ARBY'S FUNDING	FWD CNTRT TO SELL BTPS FWD 01-14-21 5 99Z0HBJ85 160.263505 BARCGB33XXX	PVTPL OCP CLO LTD SER 14-4A CL A2RR FLTG RATE 04-24-2029
ARC PROPERTIES OPERATING PARTNERSHIP LP	GALAXY PIPELINE ASSETS BID CO LTD	PVTPL OCTAGON INVT PARTNERS IV LTD SR 15-1A CL AR FLTG 10-20-2026
ARCELORMITTAL SA	GAZ CAPITAL SA	PVTPL PALMER SQUARE CLO 2015-1 LTD/PALMER SQ SR SECD NT CL 05-21-2029
ARCHER-DANIELS-MIDLAND CO	GAZ FINANCE PLC	PVTPL PALMER SQUARE CLO 2015-1 LTD/PALMER SQ VAR RT DUE 05-21-2029 BEO
AREIT	GDF SUEZ SA	PVTPL PALMER SQUARE LN FDG 2020-1 LTD SER 20-1A CLS A2 VAR RT 02-24-2020
ARION BANKI HF	GE CAPITAL EUROPEAN FUNDING	PVTPL PALMER SQUARE LN FDG 2020-1 LTD SER 20-1A CLS C VAR RT 02-20-2028
ASB BANK LTD	GE CAPITAL FUNDING LLC (US)	PVTPL PIKES PEAK CLO 6/PIKES PEAK CLO 6 LLC VAR RT DUE 08-18-2030 BEO
ASHTEAD CAPITAL INC	GENERAL ELECTRIC CO	PVTPL SYMPHONY CLO LTD FLTG RT SER 16-17X CL AR 04-15-2028
ASIAN DEVELOPMENT BANK	GENERAL MOTORS CO	PVTPL SYMPHONY CLO XIV LTD SR 14-14A CL AR FLTG RT 07-14-2026
ASSICURAZIONI GENERALI SPA	GENERAL MOTORS FINANCIAL COMPANY INC	PVTPL TICP CLO XIII LTD/TICP CLO XIII LLC SR 19-13A CL D VAR RT 07-15-2032
ASTRAZENECA PLC	GENWORTH MORTGAGE INSURANCE AUSTRALIA LTD	PVTPL TRYON PARK CLO LTD SR 13-1A CL A1SR FLTG 04-15-2029
AT&T INC	GEORGIA POWER CO	PVTPL VENTURE CDO LTD SR 14-17A CL ARR FLTG 04-15-2027
ATHENE GLOBAL FUNDING	GEORGIA, REPUBLIC OF (GOVERNMENT)	PVTPL VENTURE XXIV CLO LTD FLTG RT SER 16-24A CL AR 10-20-2028 BEO
AUCKLAND INTERNATIONAL AIRPORT LTD	GERMANY (GOVERNMENT OF)	Q CARD TRUST
AUSTRALIA 03-YR BOND MAR 21	GERMANY EUREX 02-YR EURO SCHATZ MAR 21	QANTAS AIRWAYS LTD
AUSTRALIA 10-YR BOND MAR 21	GERMANY EUREX 05-YR EURO BOBL MAR 21	QATAR, STATE OF (GOVERNMENT)
AUSTRALIA PACIFIC AIRPORTS (MELBOURNE) PTY LTD	GERMANY EUREX 10-YR EURO BUND MAR 21	QNB FINANCE LTD
AUSTRALIA, COMMONWEALTH OF (GOVERNMENT)	GERMANY EUREX 30-YR EURO BUXL MAR 21	QPH FINANCE CO PTY LTD
AUSTRALIAN CAP TTY	GILEAD SCIENCES INC	QTEL INTERNATIONAL FINANCE LTD
AUSTRALIAN GAS NETWORKS LTD	GINNIE MAE REMIC TRUST	QUEENSLAND TREASURY CORP
AUSTRIA MIKRO SYSTEME INTER	GIVAUDAN FINANCE EUROPE BV	QUEST DIAGNOSTICS INC
AUTORIDAD DEL CANAL DE PANAMA	GLAXOSMITHKLINE CAPITAL INC	RABOBANK NEDERLAND NV
AVALONBAY COMMUNITIES INC	GLOBAL PAYMENTS INC	RADIATE HOLDCO LLC

AVERY POINT CLO	GM FINANCIAL AUTOMOBILE LEASING TRUST	RAIFFEISEN INTERNATIONAL BANK HOLDING AG
AVIATION CAPITAL GROUP CORP	GMR HYDERABAD INTERNATIONAL AIRPORT LTD	RAIFFEISEN VAR 06/49
AVINOR AS	GOLDMAN SACHS GROUP INC	RAIZEN FUELS FINANCE SA
AVIVA PLC	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	RANGE RESOURCES CORP
AVOLON HOLDINGS FUNDING LTD	GPT GROUP/THE	RCI BANQUE
AXALTA COATING SYSTEMS DUTCH HOLDING B B.V. (AXALTA COATING SYS	GPT WHOLESALE OFFICE FUND NO 1	REALTY INCOME CORP
AYT CEDULAS CAJAS GLOBAL FONDO DE TITULIZACION DE ACTIVOS	GREENLAND GLOBAL INVESTMENT LTD	RECKITT BENCKISER TREASURY SERVICES (NEDERLAND) BV
BAHIA SUL HOLDINGS GMBH	GREYSTONE	RECKITT BENCKISER TREASURY SERVICES PLC
BAHRAIN, KINGDOM OF (GOVERNMENT)	GRIFOLS SA	REDZED STC TRUST SERIES 2020-1
BAIDU INC	GRUPO BIMBO SAB DE CV	REDZED TRUST
BAIN CAPITAL CREDIT CLO	GRUPO TELEVISA SA	REED ELSEVIER CAPITAL INC
BALL CORP	GSMS TRUST	REGATTA FUNDING
BALTIMORE GAS AND ELECTRIC CO	GUATEMALA, REPUBLIC OF (GOVERNMENT)	REGENCY ENERGY PARTNERS LP
BAMLL COMMERCIAL MORTGAGE SECURITIES TRUST	HARDEE'S FUNDING / CARL'S FUNDING	REGENT COMMUNICATIONS INC
BANC OF AMERICA FUNDING CORPORATION	HARLEY-DAVIDSON FINANCIAL SERVICES INC	RELIANCE INDUSTRIES LTD
BANCO BILBAO VIZCAYA ARGENTARIA SA	HCA INC	REPSOL INTERNATIONAL FINANCE BV
BANCO BILBAO VIZCAYA VAR	HCP INC	REPUBLIC OF 1.25% 09/32
BANCO BPM SPA VAR	HDFC BANK LTD	RESIDENTIAL ACCREDIT LOANS INCORPORATED
BANCO BRADESCO SA (CAYMAN ISLANDS BRANCH)	HEALTH CARE REIT INC	RESIMAC BASTILLE TRUST SERIES 2017-1NC
BANCO COMERCIAL PORTUGUES SA	HEALTHSOUTH CORP	RESIMAC BASTILLE TRUST SERIES 2018-1NC
BANCO DE CREDITO DEL PERU	HEATHROW FUNDING LTD	RESIMAC MBS TRUST
BANCO DE SABADELL SA	HEINEKEN NV	REYNOLDS GROUP ISSUER LLC
BANCO DE SABADELL SA VAR	HELLA KGAA HUECK & CO	RIO TINTO FINANCE (USA) LTD
BANCO DO BRASIL (GRAND CAYMAN BRANCH)	HENLEY CLO	RIYAD SUKUK LTD
BANCO INTERNACIONAL DEL PERU-INTERBANK	HESS CORP	ROCHE HOLDINGS INC
BANCO MERCANTIL DEL NORTE SA (CAYMAN ISLANDS BRANCH)	HILTON DOMESTIC OPERATING COMPANY INC	ROMANIA, REPUBLIC OF (GOVERNMENT)
BANCO SANTANDER SA	HJ HEINZ CO	ROMULUS FINANCE S.R.L.
BANCO SANTANDER SA VAR	HOLDING D''INFRASTRUSTURES DE TRANSPORT SAS	ROYAL BANK OF CANADA
BANCO SANTANDER SERFIN SA	HOME DEPOT INC	ROYAL BANK OF SCOTLAND GROUP PLC
BANCOLOMBIA SA	HOUSING DEVELOPMENT FINANCE CORP LTD	ROYALTY PHARMA PLC
BANCORP COMMERCIAL MORTGAGE	HOUSING NEW ZEALAND LTD	RPI AUD 2.28%/AU CPI SBILGB2L 15/06/2033ARZC271117B
BANGKOK BANK PCL (HONG KONG BRANCH)	HSBC BANK CANADA	RPI AUD 2.94%/AU CPI CITIAUSX 15/03/2042SW28009349
BANIJAY ENTERTAINMENT SAS	HSBC HOLDINGS PLC	RPI AUD AU CPI/2.27% CITIAU2X 15/09/2033ARZC060918A
BANK OF AMERICA CORP	HSBC HOLDINGS PLC VAR	RPI AUD AU CPI/2.675% BOFAAUSX 15/06/2027 ARZC130515B
BANK OF CHINA (HONG KONG BRANCH)	HSH NORDBANK AG	RPI AUD AU CPI/2.75% CHASAU2X 17/03/2024SW28014126
BANK OF EAST ASIA LTD	HTA GROUP LTD	RPI AUD AU CPI/2.82% BOFAUS3N 15/06/2022SW28009772
BANK OF IRELAND GROUP PLC	HUAXIN CEMENT INTERNATIONAL FINANCE CO	RPI AUD AU CPI/2.82% CHASAU2X 17/03/2024SW28014131
BANK OF MONTREAL	HUNGARY, REPUBLIC OF (GOVERNMENT)	RPI AUD AU CPI/2.836% BOFAUS3N 15/12/2026 SW28009167
BANK OF NOVA SCOTIA	HUNTSMAN INTERNATIONAL LLC	RPI AUD AU CPI/2.8575% CITIAU2X 15/12/2027 SW28010456

BANK OF TOKYO-MITSUBISHI UFJ LTD	HUTCHISON WHAMPOA FINANCE UK PLC	RPI AUD AU CPI/2.88% CITIAU2X 15/12/2027SW28010641
BANK TABUNGAN NEGARA (PERSERO) PT	HYUNDAI CAPITAL AMERICA	RPI BOFAAUSX 15/03/2025 AUD P CPI / R 2.517% ARZC090215B
BANKIA SA CALLABLE VAR	HYUNDAI CAPITAL SERVICES INC	RPI BOFAAUSX 15/03/2028 AUD P CPI / R 2.29% ARZC090318D
BANKINTER SA	IBERDROLA FINANZAS SAU	RPI BOFAAUSX 15/12/2024 AUD P CPI / R 2.517% ARZC100215A
BANKINTER SA VAR	ICAHN ENTERPRISES LP	RPI BOFAGB22 15/11/2032 GBP P RPI / R 3.508% ARZC031117C
BANQUE FEDERATIVE DU CRED	ICE_CDX MSNYUS33 06/20/2025 BUY CDX.EM.33 3183448362	RPI BOFAGB22 15/11/2037 GBP P 3.547% / R RPI ARZC031117D
BANQUE FEDERATIVE DU CREDIT MUTUEL	ICE_CDX MSNYUS33 06/20/2025 BUY CDX.EM.33 3183894820	RPI BOFAUS3N 10/25/2024 USD P 1.683% / R CPI 2103823458
BARCLAYS PLC	ICE_CDX MSNYUS33 06/20/2025 BUY CDX.EM.33 3203010146	RPI BOFAUS3N 15/03/2023 AUD P 2.785% / R CPI SW28010847
BARRICK GOLD CORP	ICE_CDX MSNYUS33 06/20/2025 BUY CDX.EM.33 3230097159	RPI BOFAUS3N 15/03/2023 AUD P 2.785% / R CPI SW28012666
BASIS ANZBAU3M AUD P 3M BBSW/R 6M BBSW 29/07/2029 ARDB260719B	ICE_CDX MSNYUS33 06/20/2025 BUY CDX.EM.33 3230684292	RPI BOFAUS3N 15/03/2025 AUD P CPI / R 2.517% ARZC090215B
BASIS CITIAU2X AUD P 3M BBSW/R 6M BBSW 05/08/2021 ARDB040816A	ICE_CDX MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 3208914545	RPI BOFAUS3N 15/03/2030 AUD P CPI / R 2.683% ARZC010415A
BASIS CITIAU2X AUD P 3M BBSW/R 6M BBSW 06/09/2021 ARDB290816A	ICE_CDX MSNYUS33 06/20/2025 SELL CDX.EM.33 TC9ANVBQ0	RPI BOFAUS3N 15/06/2027 AUD P CPI / R 2.675% ARZC130515B
BASIS CITIGB2L 11/03/2030 AUD P 3MBBSW / R 6MBBSW ARDB100320D	ICE_CDX MSNYUS33 06/20/2025 SELL CDX.NA.IG.34 3153990015	RPI BOFAUS3N 15/06/2028 AUD P 1.657% / R CPI ARZC270619C
BASIS CITIGB2L 12/03/2030 AUD P 3MBBSW / R 6MBBSW ARDB110320C	ICE_CDX MSNYUS33 06/20/2025 SELL CDX.NA.IG.34 3212462331	RPI BOFAUS3N 15/06/2029 AUD P CPI / R 2.895% SW28013081
BASIS CITIGB2L AUD P 3M BBSW/R 6M BBSW 09/01/2028 ARDB060120G	ICE_CDX MSNYUS33 06/20/2025 SELL CDX.NA.IG.34 TC0KH2N93	RPI BOFAUS3N 15/09/2023 AUD P CPI / R 2.813% SW28012574
BASIS CITIGB2L AUD P 3M BBSW/R 6M BBSW 19/09/2022 ARDB180919B	ICE_CDX MSNYUS33 06/20/2030 BUY CDX.NA.IG.34 3207905811	RPI BOFAUS3N 15/12/2024 AUD P CPI / R 2.517% ARZC100215A
BASIS CITIGB2L AUD P 3M BBSW/R 6M BBSW 19/09/2022 ARDB180919C	ICE_CDX MSNYUS33 12/20/2025 SELL CDX.NA.HY.35 TC5EO2CS4	RPI CHASAU2X 15/06/2028 AUD P 2.37% / R CPI ARZC040517A
BASIS NATAAU33033 AUD P 3M BBSW/R 6M BBSW 06/07/2028 ARDB050718A	ICE_CDX MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 TC5ISSMS3	RPI CHASGB2L 17/03/2024 AUD P CPI / R 2.82% SW28014126
BASIS NATAAU33033 AUD P 3M BBSW/R 6M BBSW 28/03/2029 ARDB270319B	ICE_CDX MSNYUS33 20/12/2025 SELL ITRAXX EUROPE CROSSOVE TC2M7VJQ1	RPI CHASUS33 01/25/2030 USD P CPI / R 2.33% ARZC230118H
BASIS WPACAU2F AUD P 1M BBSW/R 3M BBSW 14/12/2025 ARDB141216A	ICE_IRS BOFAGB2U 19/07/2025 CAD P 6MCDOR / R 0.945% ARIR170620K3	RPI CITIAU2X 03/02/2026 USD P CPI / R 1.695% ARZC010316C
BATTALION CLO LTD 4.23463% 15/10/2032 4.23463% 10-15-2032	ICE_IRS MSNYUS33 07/07/2025 HKD P 3MHIBOR / R 0.805% TC13H2PX5	RPI CITIAU2X 03/02/2046 USD P 1.837% / R CPI ARZC010316D
BAYER US FINANCE II LLC	ICG US CLO	RPI CITIAU2X 15/03/2036 AUD P CPI / R 2.53% ARZC290216A
BBCMS TRUST	IMS HEALTH INC	RPI CITIAU3X 15/03/2035 AUD P 2.747% / R CPI ARZC270315C
BBVA BANCOMER SA (TEXAS BRANCH)	INDONESIA ASAHAN ALUMINIUM PERSERO PT	RPI CITIAUSX 15/03/2021 AUD P 2.02% / R CPI ARZC220217D
BDS	INDONESIA, REPUBLIC OF (GOVERNMENT)	RPI CITIAUSX 15/06/2021 AUD P 2.91% / R CPI SW28008908
BECTON DICKINSON & CO	INDUSTRIAL AND COMMERCIAL	RPI CITIAUSX 15/06/2035 AUD P 2.768% / R CPI ARZC200515B
BECTON DICKINSON EURO FINANCE SARL	INFINEON TECHNOLOGIES AG	RPI CITIAUSX 15/12/2036 AUD P 2.59% / R CPI ARZC100117C
BEIJING GAS SINGAPORE CAPITAL CORP	INFORMA PLC	RPI CITIGB2L 06/24/2026 USD P CPI / R 1.733% ARZC220616F
BELFIUS BANK VAR 04/49	ING GROEP NV	RPI CITIGB2L 06/24/2046 USD P 1.83% / R CPI ARZC220616G
BELGIUM, KINGDOM OF (GOVERNMENT)	INGERSOLL-RAND GLOBAL HOLDING CO LTD	RPI CTBAAU2S 15/06/2035 AUD P 2.77% / R CPI ARZC200515A
BERKSHIRE HATHAWAY ENERGY CO	INTEGRITY SERIES 2004-1 TRUST	RPI CTBAUS33 15/03/2023 AUD P 2.845% / R CPI SW28011012
BERKSHIRE HATHAWAY FINANCE CORP	INTEL CORP	RPI CTBAUS33 15/03/2023 AUD P 2.845% / R CPI SW28012667
BERKSHIRE HATHAWAY INC	INTER-AMERICAN DEVELOPMENT BANK	RPI GBP 3.279%/UK RPI CHASGB2L 13/04/2058 ARZC130418H

BERTELSMANN AG	INTERCONTINENTAL HOTELS GROUP PLC	RPI GBP 3.4925%/UK RPI GSILGB2X 15/11/2047 ARZC031117F
BHARTI AIRTEL INTERNATIONAL NETHERLANDS BV	INTERCONTINENTALEXCHANGE GROUP INC	RPI GBP UK RPI/3.4025% CHASGB2L 13/04/2033 ARZC130418G
BHARTI AIRTEL LTD	INTERNATIONAL BUSINESS MACHINES CORP	RPI GBP UK RPI/3.5445% GSILGB2X 15/11/2042 ARZC031117E
BLACKROCK EUROPEAN CLO	INTERNATIONAL PAPER CO	RPI GSILGB2X 09/11/2032 GBP P RPI / R 3.51% ARZC091117A
BLACKROCK INC	INTERSTAR MILLENNIUM TRUST 2005-2L	RPI GSILGB2X 09/11/2037 GBP P 3.551% / R RPI ARZC091117B
BLACKSTONE HOLDINGS FINANCE CO LLC	INTERSTAR MILLENNIUM TRUST 2006-4H MBS	RPI NATAAU33033 15/06/2024 AUD P CPI / R 2.78% SW28013121
BLUEMOUNTAIN CLO	INTESA SANPAOLO SPA	RPI NATAAU33033 15/12/2024 AUD P CPI / R 2.555% ARZC171214F
BLUEMOUNTAIN FUJI U.S. CLO	INTESA SANPAOLO SPA VAR	RPI SBILGB2L 01/24/2030 USD P CPI / R 2.347% ARZC230118A
BMW FINANCE NV	INVESTEC PLC	RPI SBILGB2L 03/11/2029 USD P CPI / R 2.12% ARZC070319C
BMW US CAPITAL LLC	IRON MOUNTAIN INC	RPI SBILGB2L 08/17/2047 USD P 2.147% / R CPI ARZC160817G
BNP PARIBAS SA	IRS ANZBAU3M 15/07/2024 AUD P 2.933% / R 6MBBSW ARIR130717A	RPI SBILGB2L 15/03/2022 AUD P 2.025% / R CPI ARZC230318B
BOLIVIA, REPUBLIC OF (GOVERNMENT)	IRS AUD 1MBBSW/ BBSW NATAAU33033 23/06/2024 ARDB220616A	RPI SBILGB2L 15/03/2023 AUD P 2.07% / R CPI ARZC110418E
BOSTON PROPERTIES LP	IRS AUD 6M 2.933%/BBSW ANZBAU3M 15/07/2024 ARIR130717A	RPI SBILGB2L 15/03/2028 AUD P CPI / R 2.268% ARZC110418F
BOSTON SCIENTIFIC CORP	IRS AUD 6M 3.0045%/BBSW GSILGB2X 15/12/2048 ARIR111018B	RPI SBILGB2L 15/12/2028 AUD P 2.2% / R CPI ARZC161118A
BP CAPITAL MARKETS AMERICA INC	IRS GSILGB2X 16/05/2024 AUD P 1.65% / R 6MBBSW ARIR150519C	RPI SBILGB2L 15/12/2029 AUD P CPI / R 2.233% ARZC271117A
BP CAPITAL MARKETS BV	IRS NATAAU3303X 25/05/2029 AUD P 6MBBSW / R 2.432% ARIR220519F	RPI USD 2.3275%/US CPI GSILGB2X 03-21-2043 ARZC190318D
BPCE	IRS_IRS EUR PAY EURIBOR EUR 6M REC 0.2848% 14-03-2022 RECEIVE LEG	RPI USD 2.373%/US CPI BOFAUS3DCRD 08-22-2043 ARZC200818B
BRASKEM AMERICA FINANCE CO	ISHARES $ HY CORP BOND UCITS ETF USD DIS	RPI USD US CPI/2.3135% GSILGB2X 03-16-2030 ARZC140318C
BRASKEM FINANCE LTD	ISHARES $ SHORT DUR CORP BD UCITS ETF USD DIST	RPI USD US CPI/2.315% GSILGB2X 03-21-2030 ARZC190318C
BRASKEM NETHERLANDS FINANCE BV	ISHARES CHINA CNY BOND UCITS ETF USD ACC	RPI USD US CPI/2.33% CHASUS33 01-25-2030ARZC230118H
BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNMENT)	ISHARES JP MORGAN $ EM BOND UCITS ETF USD DIS	RPI WPACAU2F 15/03/2035 AUD P 2.74% / R CPI ARZC310315C
BRFKREDIT A/S	ISLANDSBANKI HF	RPI WPACAU2F 15/06/2022 AUD P 2.07% / R CPI ARZC300418B
BRISTOL-MYERS SQUIBB CO	ISRAEL ELECTRIC CORP LTD	RPI WPACAU2F 15/09/2025 AUD P CPI / R 2.56% ARZC110915A
BRITISH COLUMBIA, PROVINCE OF	ISRAEL, STATE OF (GOVERNMENT)	RPI WPACAU2F 15/09/2025 AUD P CPI / R 2.56% ARZC140915A
BRITISH SKY BROADCASTING GROUP PLC	ISS FINANCE BV	RPI WPACAU2S 15/06/2025 AUD P 2.22% / R CPI ARZC270418A
BRITISH TELECOMMUNICATIONS PLC	ISS GLOBAL A/S	RSA INSURANCE GROUP PLC
BRIXMOR OPERATING PARTNERSHIP LP	ITALY, REPUBLIC OF (GOVERNMENT)	RTE EDF TRANSPORT SA
BROADCOM INC	ITAU UNIBANCO HOLDING SA	RUSSIAN FEDERATION (GOVERNMENT)
BUILDING MATERIALS CORP OF AMERICA	ITAU UNIBANCO HOLDING SA (CAYMAN ISLANDS BRANCH)	SABIC CAPITAL II BV
BUPA FINANCE PLC	JAPAN (GOVERNMENT OF)	SABINE PASS LIQUEFACTION LLC
BWP TRUST	JAPAN 10-YR BOND MAR 21	SACI FALABELLA
BX COMMERCIAL MORTGAGE TRUST	JERROLD FINCO PLC	SAGE AR FUNDG 1 IDX/LKD 17/11/2030 GBP
BXMT	JOHNSON & JOHNSON	SAMPO OYJ
CA IMMOBILIEN ANLAGEN AG	JP MORGAN ALTERNATIVE LOAN TRUST	SAN ANTONIO TX ELEC & GAS REV
CAIRN CLO III B.V. FRN CLO 20/10/2028 EUR 'A'	JP MORGAN MORTGAGE TRUST	SANDS CHINA LTD

CAIXABANK SA	JPMORGAN CHASE & CO	SANOFI-AVENTIS SA
CAIXABANK SA VAR	JUBILANT PHARMA LTD	SANTANDER CONSUMER AUTO RECEIVABLES TRUST
CALIFORNIA ST UNIV REV	JYSKE BANK A/S	SANTANDER CONSUMER FINANCE SA
CALL BONDOPT ANZBAU3M 11/02/2021 AUSTRALIAN GOVERNM 1.166 ACG210433C1166AN	KASIKORNBANK PCL (HONG KONG BRANCH)	SANTANDER DRIVE AUTO RECEIVABLES TRUST
CALL BONDOPT ANZBAU3M 15/02/2021 AUSTRALIAN GOVERNM 0.806 ACG210429C806AN	KAZAKHSTAN, REPUBLIC OF (GOVERNMENT)	SANTANDER UK GROUP HOLDINGS PLC
CALL BONDOPT ANZBAU3M 17/02/2021 AUSTRALIAN GOVERNM 0.869 ACG211129C869AN	KBC GROEP NV	SAPPHIRE TRUST
CALL BONDOPT ANZBAU3M 18/01/2021 AUSTRALIAN GOVERNM 1.35 ACG210437C1350AN	KBC GROUP NV VAR	SAPPHIRE XX 2018-3 TRUST
CALL BONDOPT ANZBAU3M 18/02/2021 AUSTRALIAN GOVERNM 0.759 ACG211128C759AN	KENYA (REPUBLIC OF)	SAPPHIRE XXI SERIES 2019-1 TRUST
CALL BONDOPT ANZBAU3M 19/01/2021 AUSTRALIAN GOVERNM 1.599 ACG210639C1559AN	KIMBERLY-CLARK CORP	SAPPHIRE XXIII SERIES 2020-1 TRUST
CALL BONDOPT ANZBAU3M 22/02/2021 AUSTRALIAN GOVERNM 0.693 ACG210528C693AN	KIMCO REALTY CORP	SAPPHIRE XXIV SERIES 2020-2 TRUST
CALL BONDOPT ANZBAU3M 27/01/2021 AUSTRALIAN GOVERNM 0.501 ACG210427C501AN	KINDER MORGAN HOLDCO LLC	SAPPI PAPIER HOLDING GMBH
CALL BONDOPT BARCGB5G 01/11/2021 US TREASURY N/B 1. 95.622064 UST0540C138BA	KION GROUP AG	SAUDI ARABIAN OIL CO
CALL BONDOPT BNPAFRPP 10/02/2021 AUSTRALIAN GOVERNM 117.456 ACG0541C173BN	KLEPIERRE SA	SAUDI ELECTRICITY GLOBAL SUKUK COMPANY 4
CALL BONDOPT BNPAFRPP 12/01/2021 JAPAN (10 YEAR ISS 100.729 JGB0930C002BN	KOMATSU FINANCE AMERICA INC	SB CAPITAL SA
CALL BONDOPT BNPAFRPP 18/01/2021 AUSTRALIAN GOVERNM 99.7364 ACG1125C03BN	KOOKMIN BANK	SBA COMMUNICATIONS REIT CORP
CALL BONDOPT CITIGB2L 22/02/2021 LAND NORDRHEIN-WES 170 NRW0319C102CI	KOREA GAS CORP	SBA TOWER TRUST
CALL FXO CSFBUS33 02/01/2021 USD/ZAR 19.25 EUROPEAN 3359453340	KRAFT FOODS INC	SBB TREASURY OYJ
CALL SWAPTION AUD CTBAAU2SFXD BBSW/3M .7% EUROPEAN SO210616AU760CIR 16/06/2021	KROGER CO	SCENTRE GROUP
CALL SWO AUD BNPAFRPP P 6MBBSW / R 1% EUROPEAN SO210526AU100BNR 26/05/2021	LA BANQUE POSTALE SA VAR	SCHAEFFLER AG
CALL SWO AUD BNPAFRPP P 6MBBSW / R 1.55% SO221124AU155BNR 24/11/2022	LA TROBE FINANCIAL CAPITAL MARKETS TRUST 2017-1	SCHLUMBERGER HOLDINGS CORP
CALL SWO AUD BOFAUS3N P 6MBBSW / R 1.38% EUROPEAN SO220228AU138BOR 28/02/2022	LA TROBE FINANCIAL CAPITAL MARKETS TRUST 2019-2	SCHLUMBERGER INVESTMENT SA
CALL SWO AUD BOFAUS3N P 6MBBSW / R 1.74% EUROPEAN SO241017AU174BOR 17/10/2024	LANDSBANKI ISLANDS HF	SCRIPPS ESCROW II INC
CALL SWO AUD CHASUS33 P 6MBBSW / R 1.818% EUROPEAN SO241021AU182JPR 21/10/2024	LATITUDE AUSTRALIA CREDIT CARD LOAN NOTE TRUST	SEAGATE HDD CAYMAN
CALL SWO AUD GSILGB2X P 6MBBSW / R 1.27% SO221128AU127GSR 28/11/2022	LATITUDE AUSTRALIA PERSONAL LOANS SERIES 2020-1 TRUST	SELP FINANCE SARL
CALL SWPTN AUD NATAAU33033 BBSW/3M 2.9475 EUROPEAN SO220831AU300NAP	LAUREATE EDUCATION INC	SEMPRA ENERGY
CALPINE CORPORATION	LCH_BASIS BOFAGB2U 11/12/2035 AUD P 3MBBSW / R 6MBBSW ARDB101220A3	SENEGAL, REPUBLIC OF (GOVERNMENT)
CAMDEN PROPERTY TRUST	LCH_IRS BOFAGB2U 12/15/2032 USD P 1.227% / R 3MLIBOR ARIR080920P2	SEPTEMBER 2021 EURODOLLAR
CANADA (GOVERNMENT)	LCH_IRS BOFAGB2U 12/15/2032 USD P 1.662% / R 3MLIBOR ARIR091220I2	SEQUOIA MORTGAGE TRUST
CANADA 05-YR BOND MAR 21	LCH_IRS BOFAGB2U 12/15/2032 USD P 1.68% / R 3MLIBOR ARIR041220G6	SERBIA, REPUBLIC OF (GOVERNMENT)
CANADA 10-YR BOND MAR 21	LCH_IRS BOFAGB2U 12/18/2027 USD P 3MLIBOR / R 0.793% ARIR080920O2	SERVICE CORP INTERNATIONAL
CANADA HOUSING TRUST NO 1	LCH_IRS BOFAGB2U 12/18/2027 USD P 3MLIBOR / R 1.152% ARIR041220F6	SERVICENOW INC
CANADIAN NATIONAL RAILWAY CO	LCH_IRS BOFAGB2U 12/21/2024 USD P 0.364% / R 3MLIBOR ARIR080920N2	SHANGHAI ELECTRIC GROUP GLOBAL INVESTMENT LTD

CAPITAL ONE BANK USA NA	LCH_IRS BOFAGB2U 12/21/2024 USD P 0.533% / R 3MLIBOR ARIR041220E6	SHELL INTERNATIONAL FINANCE BV
CAPITAL ONE FINANCIAL CORP	LCH_IRS BOFAGB2U 14/02/2026 AUD P 6MBBSW / R 1.109% ARIR130220U2	SHIMAO PROPERTY HOLDINGS LTD
CARDINAL HEALTH INC	LCH_IRS BOFAGB2U 16/06/2031 AUD P 1.064% / R 6MBBSW ARIR141220C2	SHINHAN BANK
CARMAX AUTO OWNER TRUST	LCH_IRS BOFAGB2U 16/12/2032 AUD P 6MBBSW / R 1.876% ARIR211220F1	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV
CARNIVAL CORP	LCH_IRS BOFAGB2U 16/12/2050 EUR P 0.057% / R 6MEURIB ARIR120620A1	SIGMA FINANCE NETHERLANDS BV
CARRIER GLOBAL CORP	LCH_IRS BOFAGB2U 18/03/2023 CAD P 3MCDOR / R 2.06% ARIR231219A4	SILVERBACK FINANCE LTD
CARS MORTGAGE TRUST COMMERCIAL PASS-THRU CERTIFICA	LCH_IRS BOFAGB2U 19/12/2050 EUR P -0.045% / R 6MEURIB ARIR191120H5	SIMON DEBARTOLO GROUP LP
CARS-DB4 LP / 4.95% DUE 02-15-2050	LCH_IRS BOFAGB2U 19/12/2050 EUR P -0.089% / R 6MEURIB ARIR271020H2_1	SINGAPORE, REPUBLIC OF (GOVERNMENT)
CAS 2018-C05 1M2	LCH_IRS BOFAGB2U 20/09/2027 AUD P 6MBBSW / R 0.857% ARIR081020A3	SIRIUS XM RADIO INC
CASH	LCH_IRS BOFAGB2U 20/12/2048 AUD P 2.953% / R 6MBBSW ARIR271020C2_1	SKYMILES IP LTD
CASH AND DERIVATIVES	LCH_IRS BOFAGB2U 20/12/2048 AUD P 6MBBSW / R 2.953% ARIR020920C1	SMB PRIVATE EDUCATION LOAN TRUST
CATHOLIC HEALTH INITIATIVES	LCH_IRS BOFAGB2U 21/12/2027 CAD P 3MCDOR / R 1.03% ARIR180920B6	SMBC AVIATION CAPITAL FINANCE DAC
CBOE S&P 500 INDEX PUT OPTION W/STK $3100.00 PER SHARE 19-MAR-2021	LCH_IRS BOFAGB2U 21/12/2027 CAD P 3MCDOR / R 1.03% ARIR180920D4	SNAM RETE GAS SPA
CBOE S&P 500 INDEX PUT OPTION W/STK $3300.00 PER SHARE 19-MAR-2021	LCH_IRS BOFAGB2U 29/09/2040 AUD P 6MBBSW / R 1.475% ARIR280920A1	SO220831AU
CBOE S&P 500 INDEX PUT OPTION W/STK $3550.00 PER SHARE 19-MAR-2021	LCH_IRS MSNYUS33 01/07/2025 CNY P 7DCNRR0 / R 0.023% TC315UL12	SOCIETE GENERALE
CCO HLDGS LLC/CAP CORP	LCH_IRS MSNYUS33 03/07/2025 HKD P 3MHIBOR / R 0.802% 3311794845	SOFI CONSUMER LOAN PROGRAM TRUST
CCO HOLDINGS LLC	LCH_IRS MSNYUS33 04/05/2025 HKD P 3MHIBOR / R 0.86% 3210850902	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)
CDI ITRAXX 5 EUR1225	LCH_IRS MSNYUS33 06/05/2025 HKD P 3MHIBOR / R 0.875% 3210088317	SOUTHERN CALIFORNIA EDISON CO
CDW LLC	LCH_IRS MSNYUS33 12/02/2050 GBP P 0.883% / R 6MLIBOR 3095933699	SOUTHERN CO
CEDAR FUNDING	LCH_IRS MSNYUS33 17/01/2050 GBP P 0.986% / R 6MLIBOR 3063774988	SOUTHERN COPPER CORP
CELANESE US HOLDINGS LLC	LCH_IRS MSNYUS33 22/01/2050 GBP P 0.967% / R 6MLIBOR 3067494471	SOUTHERN GAS NETWORKS PLC
CELULOSA ARAUCO Y CONSTUTUCION SA	LCH_IRS MSNYUS33 23/10/2050 GBP P 0.68% / R 6MLIBOR 3455188689	SP POWERASSETS LTD
CEMEX SAB DE CV	LCH_IRS MSNYUS33 23/10/2069 GBP P 0.986% / R 6MLIBOR 2104867585	SPAIN, KINGDOM OF (GOVERNMENT)
CENTENE CORP	LCH_IRS MSNYUS33 27/01/2050 GBP P 0.008% / R 6MLIBOR 3074602726	SPARK NEW ZEALAND LTD
CENTRICA PLC	LCH_RPI BOFAGB2U 10/14/2022 USD P 1.595% / R CPI ARZC071020C3	SPRINT CORP
CENTURYTEL INC	LCH_RPI BOFAGB2U 10/14/2027 USD P CPI / R 1.868% ARZC071020D3	SPRINT NEXTEL CORP
CF	LCH_RPI BOFAGB2U 10/30/2022 USD P 1.529% / R CPI ARZC281020F2	SPRINT SPECTRUM CO LLC
CGDBB COMMERCIAL MORTGAGE TRUST	LCH_RPI BOFAGB2U 10/30/2027 USD P CPI / R 1.853% ARZC281020G2	ST MARYS CEMENT INC
CHALLENGER MILLENIUM SERIES 2007 - 2L TRUST	LCH_RPI BOFAGB2U 12/10/2027 USD P CPI / R 2.059% ARZC081220I3	ST. PAUL'S CLO
CHARLES SCHWAB CORP	LCH_RPI BOFAGB2U 12/10/2040 USD P 2.192% / R CPI ARZC081220G3	STACK INFRASTRUCTURE ISSUER
CHARTER COMMUNICATIONS OPERATING LLC	LCH_RPI BOFAGB2U 12/10/2040 USD P 2.193% / R CPI ARZC081220H3	STADSHYPOTEK AB
CHARTER COMMUNICATIONS OPERATING, LLC	LCH_RPI BOFAGB2U 12/10/2040 USD P 2.193% / R CPI ARZC081220J3	STANDARD CHARTERED PLC

CHC COMMERCIAL MORTGAGE TRUST	LCH_RPI BOFAGB2U 12/15/2022 USD P 1.859% / R CPI ARZC111220N2	STAR ENERGY GEOTHERMAL DARAJAT II LTD
CHENIERE CORPUS CHRISTI HOLDINGS LLC	LCH_RPI BOFAGB2U 12/15/2040 USD P 2.175% / R CPI ARZC111220L3	STARBUCKS CORP
CHENIERE ENERGY PARTNERS LP	LEASEPLAN CORP NV	STATE GRID EUROPE DEVELOPMENT (2014) PLC
CHESHAM FIN LTD CHESHAM	LENNAR CORP	STATE GRID OVERSEAS INVESTMENT (2016) LTD
CHEVRON CORP	LENOVO GROUP LTD	STATOIL ASA
CHEVRON PHILLIPS CHEMICAL COMPANY LLC	LEVEL 3 FINANCING INC	STC SUKUK COMPANY LTD
CHEVRON USA INC	LHMC FINCO SARL	STEEL FUNDING LTD
CHILDREN'S HOSPITAL CORP	LIBERTY SERIES 2017-1 AUTO	STRETFORD 79 PLC
CHILE, REPUBLIC OF (GOVERNMENT)	LIBERTY SERIES 2017-2	STRUCTURED ASSET SECURITIES CORPORATION
CHINA, PEOPLES REPUBLIC OF (GOVERNMENT)	LIBERTY SERIES 2018-1 AUTO	STRYKER CORP
CHT 2017-CSMO D	LIBERTY SERIES 2020-1 AUTO	STWD
CIFC FUNDING	LINCOLN FINANCING SARL	SUMITOMO MITSUI FINANCIAL GROUP INC
CISCO SYSTEMS INC	LINCOLN NATIONAL CORP	SUMMER (BC) HOLDCO B SARL
CIT GROUP INC	LINDE FINANCE BV	SUNCOR ENERGY INC
CITIBANK HONG KONG	LLOYDS BANK CORPORATE MARKETS PLC	SUNCORP-METWAY LTD
CITIBANK LTD MELBOURNE	LLOYDS BANKING GROUP PLC	SUNOCO LOGISTICS PARTNERS LP
CITIGROUP COMMERCIAL MORTGAGE TRUST	LMREC	SVENSKA HANDELSBANKEN AB
CITIGROUP INC	LOANCORE	SWEDBANK AB
CITIGROUP MORTGAGE LOAN TRUST, INC.	LOGICOR FINANCING SARL	SWEDBANK HYPOTEK AB
CK HUTCHISON CAPITAL SECURITIES (17) LTD	LONGFOR PROPERTIES CO LTD	SWEDEN, KINGDOM OF (GOVERNMENT)
CLARINDA PARK CLO	LOWES CO INC	SYDNEY AIRPORT FINANCE CO PTY LTD
CLOROX CO	LOXAM SAS	SYNCHRONY FINANCIAL
CLOVERIE PLC	LVMH MOET HENNESSY LOUIS VUITTON SA	SYNGENTA FINANCE NV
CM-CIC COVERED BONDS	LYB INTERNATIONAL FINANCE III LLC	SYSCO CORP
CME GROUP INC	MACQUARIE GROUP LTD	TACO BELL FUNDING
CME_IRS MSNYUS33 02/01/2025 MXN P 6.617% / R 28DTIIE 3052516135	MACQUARIE TRUE INDEX SOVEREIGN BOND FUND	TAKEDA PHARMACEUTICAL CO LTD
CME_IRS MSNYUS33 03/01/2025 MXN P 6.629% / R 28DTIIE 3054358573	MADISON PARK FUNDING	TALLGRASS ENERGY PARTNERS LP
CME_IRS MSNYUS33 05/11/2029 PLN P 1.8% / R 6MWIBOR 2114893337	MAGNA INTERNATIONAL INC	TARGET CORP
CME_IRS MSNYUS33 05/11/2029 PLN P 1.8% / R 6MWIBOR 2115323631	MAGNETITE	TASMANIAN PUBLIC FINANCE CORP
CME_IRS MSNYUS33 05/11/2029 PLN P 1.802% / R 6MWIBOR 2118308534	MALAYSIA (GOVERNMENT)	TBA FNCL 4-5 30YRS 12/02/2045
CME_IRS MSNYUS33 05/11/2029 PLN P 1.82% / R 6MWIBOR 2113925994	MAN GLG EURO CLO	TBG GLOBAL PTE LTD
CME_IRS MSNYUS33 06/11/2029 PLN P 1.8% / R 6MWIBOR 2118308033	MANULIFE FINANCIAL CORP	TECK RESOURCES LTD
CME_IRS MSNYUS33 07/11/2029 PLN P 1.86% / R 6MWIBOR 2108119067	MAPFRE SA	TELEFONAKTIEBOLAGET LM ERICSSON
CME_IRS MSNYUS33 08/10/2050 CAD P 1.542% / R 3MCDOR 3440457448	MARCH 2021 EURODOLLAR	TELEFONICA EMISIONES SAU
CME_IRS MSNYUS33 10/02/2025 MXN P 6.415% / R 28DTIIE 3099020501	MARRIOTT INTERNATIONAL INC	TELEFONICA EUROPE BV
CME_IRS MSNYUS33 20/11/2030 PLN P 1.09% / R 6MWIBOR 3481244960	MARS INC	TELSTRA CORP LTD
CME_IRS MSNYUS33 20/11/2030 PLN P 1.09% / R 6MWIBOR 3481247202	MASTERCARD INC	TEMASEK FINANCIAL (I) LTD
CME_IRS MSNYUS33 20/11/2030 PLN P 1.1% / R 6MWIBOR 3481247572	MATTERHORN TELECOM SA	TEMPO ACQUISITION LLC
CME_IRS MSNYUS33 20/11/2030 PLN P 1.107% / R 6MWIBOR 3481247910	MCDONALDS CORP	TENCENT HOLDINGS LTD

CME_IRS MSNYUS33 23/10/2024 CAD P 3MCDOR / R 1.851% 2104868801	MCKESSON CORP	TENEDORA NEMAK SA DE CV
CME_IRS MSNYUS33 23/10/2049 CAD P 2.007% / R 3MCDOR 2104867635	MDC GMTN BV	TENET HEALTHCARE CORP
CME_IRS MSNYUS33 23/11/2030 PLN P 1.11% / R 6MWIBOR 3481332180	MEDTRONIC GLOBAL HOLDINGS SCA	TEREGA SASU
CME_IRS MSNYUS33 25/10/2024 CZK P 1.72% / R 6MPRBOR 2104867615	MEDTRONIC INC	TERNA RETE ELETTRICA NAZIONALE SPA
CME_IRS MSNYUS33 25/10/2029 PLN P 1.72% / R 6MWIBOR 2104867625	MEITUAN	TESCO CORPORATE TREASURY SERVICES PLC
CME_IRS MSNYUS33 26/02/2025 MXN P 6.3% / R 28DTIIE 3106532323	MEMORIAL SLOAN-KETTERING CANCER CENTER	TESCO PLC
CME_IRS MSNYUS33 30/10/2024 CAD P 3MCDOR / R 1.82% 2113726244	MERCK & CO INC	TESLA MOTORS INC
CNH CAPITAL LLC	MERITAGE HOMES CORP	TEVA PHARMACEUTICAL FINANCE COMPANY BV
CNOOC FINANCE (2013) LTD	METRO FINANCE 2020-1 TRUST	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV
CNOOC FINANCE 2011 LTD	METRO FINANCE TRUST 2018-1	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV
COCA-COLA FEMSA SAB DE CV	METRO FINANCE TRUST 2019-1	TEXAS TRANSN COMMN
COCA-COLA HBC FINANCE BV	METROPOLITAN LIFE GLOBAL FUNDING I	THAILAND, KINGDOM OF (GOVERNMENT)
COLD STORAGE TRUST	METROPOLITAN PIER & EXPOSITION AUTH ILL REV	THERMO FISHER SCIENTIFIC INC
COLGATE-PALMOLIVE CO	MEXICHEM SAB DE CV	THINK TANK SERIES 2019-1 TRUST
COLOMBIA, REPUBLIC OF (GOVERNMENT)	MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)	THORN ABS NO.1
COMCAST CORP	MEXICO CITY AIRPORT TRUST	TINGYI (CAYMAN ISLANDS) HOLDINGS CORP
COMM	MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP	T-MOBILE USA INC
COMMONWEALTH BANK OF AUSTRALIA	MICROCHIP TECHNOLOGY INC	TOLL BROTHERS FINANCE CORP
COMPAGNIE DE SAINT GOBAIN SA	MICRON TECHNOLOGY INC	TORONTO DOMINION BANK
COMPAGNIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES	MICROSOFT CORP	TOTAL CAPITAL INTERNATIONAL SA
CONAGRA FOODS INC	MILEAGE PLUS HOLDINGS LLC	TOWD POINT MORTGAGE TRUST
CONNECTICUT AVENUE SECURITIES	MILLICOM INTERNATIONAL CELLULAR SA	TOWER BERSAMA PT
CONNECTICUT LIGHT AND POWER CO	MIRVAC GROUP FINANCE LTD	TOYOTA MOTOR CREDIT CORP
CONSOLIDATED COMMUNICATIONS INC	MITCHELLS & BUTLERS FINANCE PLC	TPG REAL ESTATE FINANCE
CONSOLIDATED EDISON CO OF NEW YORK INC	MITSUBISHI UFJ FINANCIAL GROUP INC	TRANSCANADA TRUST
CONSUMERS ENERGY CO	MIZUHO BANK LTD LONDON BR	TRANSCONTINENTAL GAS PIPE LINE CORP
CONTI-GUMMI FINANCE BV	MOLSON COORS BREWING CO	TRANSELEC SA
CONTINENTAL AG	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV	TRANSURBAN FINANCE CO PTY LTD
COOPERATIEVE VAR	MONGOLIA (GOVERNMENT)	TRAVELERS CO INC
CORPORACION FINANCIERA DE DESARROLLO SA	MORGAN STANLEY	TREASURY CORP OF VICTORIA
CORPORACION NACIONAL DEL COBRE DE CHILE	MORGAN STANLEY CAPITAL I INCORPORATED	TRITAX BIG BOX REIT PLC
COSTA RICA, REPUBLIC OF (GOVERNMENT)	MOROCCO, KINGDOM OF (GOVERNMENT)	TSMC GLOBAL LTD
COSTCO WHOLESALE CORP	MOTABILITY OPERATIONS GROUP PLC	TURKCELL ILETISIM HIZMETLERI AS
COTE D"IVOIRE, REPUBLIC OF (GOVERNMENT)	MOTEL 6 TRUST	TURKIYE SISE VE CAM FABRIKALARI AS
COUNTRY GARDEN HOLDINGS CO LTD	MPLX LP	TWDC HOLDCO 613 CORP
COVANTA HOLDING CORP	MSCI INC	TYCO INTERNATIONAL PLC
COVENTRY BUILDING SOCIETY	MUFG BANK LTD	U.S. BANK NATIONAL ASSOCIATION (CINCINNATI BRANCH)
COX COMMUNICATIONS INC	MULTIFAMILY CONNECTICUT AVENUE SECURITIES	UBISOFT ENTERTAINMENT
CPUK FINANCE LTD	MYRIAD INTERNATIONAL HLDG BV	UBS AG

CRCC CHENGAN LTD	NAKILAT INC	UBS AG (LONDON BRANCH)
CREDIT AGRICOLE ASSURANCES SA	NASDAQ OMX GROUP INC	UBS GROUP AG
CREDIT AGRICOLE CORPORATE	NATIONAL AUSTRALIA BANK LTD	UDR INC
CREDIT AGRICOLE COVERED BONDS	NATIONAL EXPRESS GROUP PLC	UK 10-YR GILT MAR 21
CREDIT AGRICOLE SA (LONDON BRANCH)	NATIONAL FUEL GAS CO	UK ULTRA LONG GILT MAR 21
CREDIT AGRICOLE SA VAR	NATIONAL GRID GAS FINANCE NO 1 PLC	UNIBAIL RODAMCO SE
CREDIT SUISSE	NATIONAL HOUSING FINANCE AND INVESTMENT CORP	UNICREDIT SPA
CREDIT SUISSE (LONDON BRANCH)	NATIONAL RURAL UTILITIES COOP FINANCE CORP	UNICREDIT SPA VAR 06/49
CREDIT SUISSE AG	NATIONSTAR MORTGAGE HOLDINGS INC	UNION BANK NA (SAN FRANCISCO)
CREDIT SUISSE GROUP AG	NATIONWIDE BUILDING SOCIETY	UNION FENOSA FINANCE BV
CRH FINLAND SERVICES OYJ	NATIXIS SA	UNION PACIFIC CORP
CRH SMW FINANCE DAC	NBK TIER 1 FINANCING (2) LTD	UNIONE DI BANCHE VAR
CROATIA, REPUBLIC OF (GOVERNMENT)	NETHERLANDS, KINGDOM OF (GOVERNMENT)	UNITE (USAF) PLC
CROSSTEX ENERGY, L.P.	NEW ENGLAND POWER CO	UNITED ENERGY DISTRIBUTION PTY LTD
CROWN CASTLE INTERNATIONAL CORP (NEW)	NEW JERSEY TURNPIKE AUTHORITY	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND (GOVERNMEN
CROWN EUROPEAN HOLDINGS SA	NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC	UNITED OVERSEAS BANK LTD
CSCEC FINANCE (CAYMAN) II LTD	NEW SOUTH WALES TREASURY CORP	UNITED PARCEL SERVICE INC
CSMC	NEW YORK LIBERTY DEV CORP LIBERTY REV	UNITED STATES TREASURY
CTP BV	NEW YORK LIFE GLOBAL FUNDING	UNITEDHEALTH GROUP INC
CVS CAREMARK CORP	NEW ZEALAND (GOVERNMENT)	UNUM GROUP
CYPRUS, REPUBLIC OF (GOVERNMENT)	NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY LTD	UPJOHN FINANCE BV
CZECH GAS NETWORKS INVESTMENTS SARL	NEWYORK-PRESBYTERIAN HOSPITAL	UPJOHN INC
CZECH REPUBLIC (GOVERNMENT)	NEXEN INC	URENCO FINANCE NV
DAIMLER AG	NGL ENERGY PARTNERS LP	US 02-YR TREASURY NOTE MAR 21
DAIMLER FINANCE NORTH AMERICA LLC	NIBC BANK NV	US 05-YR TREASURY NOTE MAR 21
DAIMLER INTERNATIONAL FINANCE BV	NIGERIA, FEDERAL REPUBLIC OF (GOVERNMENT)	US 10-YR TREASURY NOTE MAR 21
DALLAS FORT WORTH TEX INTL ARPT REV	NIKE INC	US BANCORP
DANAHER CORP	NISSAN MOTOR ACCEPTANCE CORP	US FOODS, INC. (AKA U.S. FOODSERVICE, INC.)
DANSKE BANK A/S	NISSAN MOTOR CO LTD	US TREASURY BOND MAR 21
DB MASTER FINANCE LLC	NOBLE ENERGY INC	US ULTRA 10-YEAR TREASURY NOTE MAR 21
DBS GROUP HOLDINGS LTD	NOKIA OYJ	US ULTRA TREASURY BOND MAR 21
DELL INC	NOMURA ASSET ACCEPTANCE CORP ALTERNATIVE LOAN TRUS	UZBEKISTAN, REPUBLIC OF (GOVERNMENT)
DELL INTERNATIONAL LLC	NORDEA BANK ABP	VALERO ENERGY CORP
DENMARK, KINGDOM OF (GOVERNMENT)	NORDEA BANK VAR 03/49	VANTAGE DATA CENTERS ISSUER
DET NORSKE OLJESELSKAP ASA	NORFOLK SOUTHERN CORP	VB-S1 ISSUER
DEUTSCHE ANNINGTON FINANCE BV	NORTHEASTERN UNIVERSITY	VENTAS REALTY LP
DEUTSCHE BANK AG	NORTHERN TERRITORY TREASURY CORP	VERISURE HLDG AB
DEUTSCHE TELEKOM AG	NORTHRIVER MIDSTREAM FINANCE LP	VERIZON COMMUNICATIONS INC
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	NORTHUMBRIAN WATER FINANCE PLC	VERTICAL MIDCO GMBH
DEVON ENERGY CORP	NORWAY, KINGDOM OF (GOVERNMENT)	VERUS SECURITIZATION TRUST
DEXIA CREDIT LOCAL SA	NOVARTIS CAPITAL CORP	VF CORP
DEXUS	NUTRIEN LTD	VIACOMCBS INC

DH EUROPE FINANCE II SARL	NUTRITION & BIOSCIENCES, INC.	VICINITY CENTRES
DIAMOND BC BV	NVIDIA CORP	VICTORIA POWER NETWORKS FINANCE PTY LTD
DIGITAL DUTCH FINCO BV	NYKREDIT REALKREDIT A/S	VIETNAM, SOCIALIST REPUBLIC OF (GOVERNMENT)
DIGITAL EURO FINCO LLC	NYKREDIT REALKREDIT VAR	VIMPELCOM HOLDINGS BV
DISCOVERY COMMUNICATIONS LLC	OAK STR INVT GRADE NET LEASE FD SER 3.39% 10-20-2050	VIRGINIA ELECTRIC AND POWER CO
DISH NETWORK CORP	OAK STREET INVESTMENT GRADE NET LEASE FUND	VISA INC
DOLLAR TREE STORES INC	OCCIDENTAL PETROLEUM CORP	VMED O2 UK FINANCING I PLC
DOLPHIN ENERGY LTD	OCEAN TRAILS CLO	VODAFONE GROUP PLC
DOLYA HOLDCO 17 DAC	OCP CLO	VOLKSWAGEN FINANCIAL SERVICES AG
DOMINICAN REPUBLIC (GOVERNMENT)	OMNICOM FINANCE HOLDINGS PLC	VOLKSWAGEN FINANCIAL SERVICES NV
DOMINION RESOURCES INC	ONEMAIN FINANCIAL ISSUANCE TRUST	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC
DOMINO'S PIZZA MASTER ISSUER	ONEOK INC	VOLKSWAGEN INTERNATIONAL FINANCE NV
DOW CHEMICAL CO	ONEOK PARTNERS LP	WAL-MART STORES INC
DP WORLD CRESCENT LTD	ONEX WIZARD ACQUISITION CO I SARL	WALT DISNEY CO
DP WORLD LTD	ORACLE CORP	WASTE CONNECTIONS INC
DRIVE AUTO RECEIVABLES TRUST	ORANGE SA	WASTE MANAGEMENT INC
DRIVEN BRANDS FDG 3.237% DUE 01-20-2051	O''REILLY AUTOMOTIVE INC	WEICHAI INTERNATIONAL HONG KONG ENERGY GROUP CO LTD
DRIVEN BRANDS FUNDING	ORSZAGPS TAKAREKPENZTAR ES KERESKEDELMI BANK NYRT	WELLS FARGO & CO
DRYDEN HIGH YIELD	ORTHO-CLINICAL DIAGNOSTICS INC	WELLS FARGO COMMERCIAL MORTGAGE TRUST
DUKE ENERGY CORP	OVERSEA-CHINESE BANKING CORP LTD	WENDY'S FUNDING
DUN & BRADSTREET CORP	OWL ROCK CAPITAL CORP	WESTFIELD MANAGEMENT LTD
E.ON AG	OZLM	WESTFIELD TRUST
E.ON INTERNATIONAL FINANCE BV	OZLME B.V. FRN CLO 01/2030 EUR 'C'	WESTLAKE AUTOMOBILE RECEIVABLES TRUST
EAST OHIO GAS CO	PACIFIC GAS AND ELECTRIC CO	WESTLAKE CHEMICAL CORP
EASTMAN CHEMICAL CO	PACIFIC LIFECORP	WESTPAC BANKING CORP
ECOLAB INC	PACKAGING CORP OF AMERICA	WEYERHAEUSER CO
ECUADOR, REPUBLIC OF (GOVERNMENT)	PACTIV EVERGREEN INC.	WHIRLPOOL FINANCE LUXEMBOURG SARL
EDF ENERGY NETWORKS EPN PLC	PALISADES CENTER TRUST	WILLIAMS CO INC
EDP FINANCE BV	PANAMA, REPUBLIC OF (GOVERNMENT)	WINDSTREAM ESCROW LLC
EFFNETPLATTFORMEN AB	PANTHER BF AGGREGATOR 2 LP	WINGSTOP
EG GLOBAL FINANCE PLC	PARAMETRIC TECHNOLOGY CORP	WINTERSHALL DEA FINANCE BV
EGYPT, ARAB REPUBLIC OF (GOVERNMENT)	PARK AEROSPACE HOLDINGS LTD (CAYMAN ISLANDS)	WMG ACQUISITION CORP.
EL CORTE INGLES SA	PARSLEY ENERGY LLC	WOLTERS KLUWER NV
ELANCO ANIMAL HEALTH INCORPORATED	PAYPAL HOLDINGS INC	WOODSIDE FINANCE LTD
ELECTRICITE DE FRANCE SA	PECO ENERGY CO	WORLD BANK INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMEN
ELI LILLY AND CO	PENSKE AUTOMOTIVE GROUP INC	WORLD OMNI AUTO RECEIVABLES TRUST
ELM BV	PENSKE TRUCK LEASING CO LP	WORLDLINE SA
EMD FINANCE LLC	PEPPER RESIDENTIAL SECURITIES TRUST NO 16	WPP FINANCE 2017
EMERSON ELECTRIC CO	PEPPER RESIDENTIAL SECURITIES TRUST NO 17	WSO FINANCE PTY LTD
EMPRESA COLOMBIANA DE PETROLEOS	PEPPER RESIDENTIAL SECURITIES TRUST NO 18	WYNN MACAU LTD
EMPRESA NACIONAL DE ELECTRICIDAD SA	PEPPER RESIDENTIAL SECURITIES TRUST NO 20	XCEL ENERGY INC

ENBRIDGE ENERGY PARTNERS LP	PEPPER RESIDENTIAL SECURITIES TRUST NO. 22	XEROX HOLDINGS CORP
ENBRIDGE INC	PEPPER RESIDENTIAL SECURITIES TRUST NO. 24	XINAO GAS HOLDINGS LTD
ENDEAVOR ENERGY RESOURCES LP	PEPPER SPARKZ TRUST NO.1	YILI HOLDING INVESTMENT LTD
ENEL FINANCE NV	PEPPER SPARKZ TRUST NO.2	YINGDE GASES INVESTMENT LTD
ENERSIS CHILE S.A.	PERNOD RICARD INTERNATIONAL FINANCE LLC	YORKSHIRE B/S FRN GTD SNR SEC 11/2023 GBP
ENI SPA	PERTAMINA (PERSERO) PT	YORKSHIRE BUILDING SOCIETY
ENTERGY LOUISIANA LLC	PERU, REPUBLIC OF (GOVERNMENT)	YUM! BRANDS INC
ENTERPRISE FLEET FINANCING	PERUSAHAAN GAS NEGARA (PERSERO) TBK PT	ZF EUROPE FINANCE BV
ENTERPRISE PRODUCTS OPERATING LLC	PETROBAS GLOBAL FINANCE BV	ZF NORTH AMERICA CAPITAL INC
EPHIOS BONDCO PLC	PETROLEOS MEXICANOS	ZIGGO BV
EQT MIDSTREAM PARTNERS LP	PETRONAS CAPITAL LTD	ZIMMER HOLDINGS INC
EQUATE PETROCHEMICAL BV	PFIZER INC	ZIP MASTER TRUST SERIES 2019-1

Cash

Asset Name		
AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED	DBS BANK LTD (SYDNEY BRANCH)	OVERSEA CHINESE BANKING CORPORATIO
BANK OF NOVA SCOTIA SYDNEY BRANCH	HONGKONG AND SHANGHAI BANKING CORP	OVERSEA-CHINESE BANKING CORPORATIO
BENDIGO BANK	KEB HANA BANK (SYDNEY BRANCH)	RBC
BNP PARIBAS (SYDNEY BRANCH)	MARCH 2021 90 DAY BANK BILL	SUMITOMO MITSUI BANKING CORP SYDN
CANADIAN IMPERIAL BANK OF COMMERCE	MEMBERS EQUITY BANK PTY LTD	SUNCORP METWAY LTD
CASH	MIZUHO BANK LTD (SYDNEY BRANCH)	UNITED OVERSEAS BANK LTD SYDNEY B
COMMONWEALTH BANK OF AUSTRALIA	MUFG BANK LTD (SYDNEY BRANCH)	WESTPAC BANKING CORPORATION
COOPERATIEVE RABOBANK UA SYDNEY B	NATIONAL AUSTRALIA BANK LIMITED	

Mercer Moderate Growth Fund

Australian Shares

Asset Name		
4D MEDICAL LTD	ECLIPX GROUP LIMITED	OOH MEDIA LIMITED
A2 MILK COMPANY	ELDERS LTD	OPTHEA LIMITED
ABACUS PROPERTY GROUP	ELECTRO OPTIC SYSTEMS HOLDINGS LTD	ORICA LTD
ACCENT GROUP LTD	ELMO SOFTWARE LIMITED	ORIGIN ENERGY LTD
ADBRI LTD	EMECO HOLDINGS LTD	OROCOBRE LTD
ADORE BEAUTY GROUP LTD	EML PAYMENTS LTD	ORORA LTD
AFTERPAY LTD	ESTIA HEALTH LIMITED	OZ MINERALS LTD
AGL ENERGY LTD	EVENT HOSPITALITY AND ENTERTAINMENT	PACT GROUP HOLDINGS LTD
ALKANE RESOURCES LTD	EVOLUTION MINING LTD	PARADIGM BIOPHARMACEUTICALS LTD
ALS LIMITED	FISHER & PAYKEL HEALTHCARE CORP LTD	PENDAL GROUP LTD
ALTIUM LTD	FLETCHER BUILDING LTD	PERENTI GLOBAL LTD
ALUMINA LTD	FLIGHT CENTRE TRAVEL GROUP LTD	PERPETUAL LTD
AMA GROUP LTD	FORTESCUE METALS GROUP LTD	PERSEUS MINING LTD
AMCOR PLC	FREEDOM FOODS GROUP LIMITED	PHOSLOCK ENVIRONMENTAL TECHNOLOGIES

AMP LTD	G8 EDUCATION LTD	PILBARA MINERALS LTD
AMPOL LTD	GALAXY RESOURCES LTD	PINNACLE INVESTMENT MANAGEMENT GRP LTD
ANSELL LTD	GDI PROPERTY GROUP	PLATINUM INVESTMENT MANAGEMENT LTD
APA GROUP	GENWORTH MORTGAGE INSRNC AUSTRALIA LTD	POINTSBET HOLDINGS LTD
APPEN LIMITED	GOLD ROAD RESOURCES LTD	POLYNOVO LIMITED
ARB CORPORATION	GOODMAN GROUP PTY LTD	PREMIER INVESTMENTS LTD
ARDENT LEISURE GROUP	GPT GROUP	PRO MEDICUS LTD
ARENA REIT	GRAINCORP LTD	QANTAS AIRWAYS LTD
ARISTOCRAT LEISURE LTD	GROWTHPOINT PROPERTIES AUSTRALIA LTD	QBE INSURANCE GROUP LTD
ASALEO CARE LIMITED	GUD HOLDINGS LTD	QUBE HOLDINGS LIMITED
ASX LTD	GWA GROUP LTD	RAMELIUS RESOURCES LTD
ATLAS ARTERIA	HANSEN TECHNOLOGIES LTD	RAMSAY HEALTH CARE LTD
AUB GROUP LTD	HARVEY NORMAN HOLDINGS LTD	REA GROUP LTD
AUCKLAND INTERNATIONAL AIRPORT LTD	HEALIUS LTD	RED 5 LTD
AUDINATE GROUP LIMITED	HIPAGES GROUP HOLDINGS LTD	REDCAPE HOTEL GROUP
AURELIA METALS LTD	HOTEL PROPERTY INVESTMENTS LTD	REECE LIMITED
AURIZON HOLDINGS LTD	HT&E LTD	REGIS HEALTHCARE LIMITED
AUSNET SERVICES LTD	HUB24 LTD	REGIS RESOURCES LTD
AUSTAL LTD	HUMM GROUP LTD	REJECT SHOP LTD
AUSTRALIA & NEW ZEALAND BNKING GRP LTD	IDP EDUCATION LIMITED	RELIANCE WORLDWIDE CORPORATION LIMITED
AUSTRALIAN AGRICULTURAL COMPANY LTD	IGO LIMITED	RESMED INC
AUSTRALIAN ETHICAL INVESTMENT LTD	ILUKA RESOURCES LTD	RESOLUTE MINING LTD
AUSTRALIAN FINANCE GROUP LTD	IMDEX LTD	RIO TINTO LIMITED
AUSTRALIAN PHARMACEUTICAL INDUSTRIE	INCITEC PIVOT LTD	RURAL FUNDS GROUP
AVENTUS RETAIL PROPERTY FUND	INFOMEDIA LTD	SANDFIRE RESOURCES LTD
AVITA MEDICAL INC	INGENIA COMMUNITIES GROUP	SANTOS LTD
BABY BUNTING GROUP LIMITED	INGHAMS GROUP LIMITED	SARACEN MINERAL HOLDINGS LTD
BANK OF QUEENSLAND LTD	INSURANCE AUSTRALIA GROUP LTD	SCA PROPERTY GROUP
BAPCOR LTD	INTEGRAL DIAGNOSTICS	SCENTRE GROUP
BEACH ENERGY LTD	INTEGRATED RESEARCH LTD	SEALINK TRAVEL GROUP LIMITED
BEGA CHEESE LTD	INVOCARE LTD	SEEK LTD
BELLEVUE GOLD LTD	IONEER LTD	SELECT HARVESTS LTD
BENDIGO AND ADELAIDE BANK LTD	IOOF HOLDINGS LTD	SENEX ENERGY LTD
BHP GROUP LTD	IPH LIMITED	SERVICE STREAM LIMITED
BINGO INDUSTRIES LIMITED	IRESS LIMITED	SEVEN GROUP HOLDINGS LTD
BLACKMORES LTD	IRONGATE GROUP	SEZZLE INC
BLUESCOPE STEEL LTD	ISIGNTHIS LIMITED	SIGMA HEALTHCARE LIMITED
BORAL LTD	JAMES HARDIE INDUSTRIES PLC	SILVER LAKE RESOURCES LTD
BRAMBLES LTD	JANUS HENDERSON GROUP PLC	SIMS LIMITED
BRAVURA SOLUTIONS LTD NEW	JAPARA HEALTHCARE LTD	SKYCITY ENTERTAINMENT GROUP LTD
BREVILLE GROUP LTD	JB HI-FI LTD	SMARTGROUP CORPORATION LTD
BRICKWORKS LTD	JUMBO INTERACTIVE LTD	SONIC HEALTHCARE LTD
BRINKS CO	JUPITER MINES LIMITED	SOUTH32 LIMITED
BUBS AUSTRALIA LTD	KAROON ENERGY LTD	SOUTHERN CROSS MEDIA GROUP LTD
BWP TRUST	KATHMANDU HOLDINGS LTD	SPARK INFRASTRUCTURE GROUP

BWX LIMITED	KOGAN.COM LTD	SPARK NEW ZEALAND LTD
CAPRICORN METALS LTD	LENDLEASE GROUP	SPEEDCAST INTERNATIONAL LIMITED
CARNARVON PETROLEUM LTD	LIBERTY FINANCIAL GROUP LTD	SPI 200 MAR21
CARSALES.COM LTD	LIFESTYLE COMMUNITIES LIMITED	SSR MINING INC
CASH	LINK ADMINISTRATION HOLDINGS LIMITED	ST BARBARA LTD
CASTILE RESOURCES LTD	LOVISA HOLDINGS LIMITED	STARPHARMA HOLDINGS LTD
CEDAR WOODS PROPERTIES LTD	LYNAS RARE EARTHS LIMITED	STEADFAST GROUP LIMITED
CENTURIA CAPITAL	MACA LTD	STOCKLAND CORPORATION LTD
CENTURIA INDUSTRIAL REIT	MACMAHON HOLDINGS LTD	SUNCORP GROUP LTD
CENTURIA OFFICE REIT	MACQUARIE GROUP LTD	SUPER RETAIL GROUP LIMITED
CHALLENGER LTD	MAGELLAN FINANCIAL GROUP LTD	SUPERLOOP LIMITED
CHAMPION IRON LIMITED	MAYNE PHARMA GROUP LTD	SYDNEY AIRPORT HOLDINGS PTY LTD
CHARTER HALL GROUP	MCMILLAN SHAKESPEARE LTD	SYNLAIT MILK LTD
CHARTER HALL LONG WALE REIT	MEDIBANK PRIVATE LIMITED	TABCORP HOLDINGS LTD
CHARTER HALL RETAIL REIT	MEDICAL DEVELOPMENTS INTERNATIONAL LTD	TASSAL GROUP LTD
CHARTER HALL SOCIAL INFRASTRUCTURE	MEGAPORT LTD	TECHNOLOGYONE LTD
CHORUS LTD	MESOBLAST LTD	TELSTRA CORPORATION LTD
CIMIC GROUP LIMITED	METCASH LTD	TEMPLE & WEBSTER GROUP LTD
CITY CHIC COLLECTIVE	MINERAL RESOURCES LTD	THE STAR ENTERTAINMENT GROUP LTD
CLEANAWAY WASTE MANAGEMENT LTD	MIRVAC GROUP	TPG TELECOM LTD
CLINUVEL PHARMACEUTICALS LTD	MONADELPHOUS GROUP LTD	TRANSURBAN GROUP
COCA-COLA AMATIL LTD	MONASH IVF GROUP LTD	TREASURY WINE ESTATES LTD
COCHLEAR LTD	MONEY3 CORP LTD	TYRO PAYMENTS LTD
CODAN LTD	MOUNT GIBSON IRON LTD	UNIBAIL-RODAMCO-WESTFIELD
COLES GROUP LTD	MYSTATE LTD	UNITED MALT GROUP
COLLINS FOODS LTD	NANOSONICS LTD	UNITI GROUP LIMITED
COMMONWEALTH BANK OF AUSTRALIA	NATIONAL AUSTRALIA BANK LTD	VICINITY CENTRES
COMPUTERSHARE LTD	NATIONAL STORAGE REIT	VIRGIN MONEY UK PLC
COOPER ENERGY LTD	NAVIGATOR GLOBAL INVESTMENTS LTD	VIRTUS HEALTH LIMITED
CORONADO GLOBAL RESOURCES INC	NEARMAP LTD	VIVA ENEGRY GROUP LIMITED
CORPORATE TRAVEL MANAGEMENT LTD	NETWEALTH GROUP LTD	VOCUS GROUP LTD
COSTA GROUP HOLDINGS LIMITED	NEW HOPE CORPORATION LTD	WASHINGTON H SOUL PATTINSON & CO LTD
CREDIT CORP GROUP LTD	NEWCREST MINING LTD	WAYPOINT REIT
CROMWELL PROPERTY GROUP	NEWS CORP	WEBJET LTD
CROWN RESORTS LTD	NEXTDC LTD	WESFARMERS LTD
CSL LTD	NIB HOLDINGS LTD	WEST AFRICAN RESOURCES LTD
CSR LTD	NICK SCALI LTD	WESTERN AREAS LIMITED
DACIAN GOLD LIMITED	NICKEL MINES LTD	WESTGOLD RESOURCES
DATA 3 LIMITED	NINE ENTERTAINMENT	WESTPAC BANKING CORP
DE GREY MINING LTD	NORTHERN STAR RESOURCES LTD	WHITEHAVEN COAL LTD
DETERRA ROYALTIES LTD	NRW HOLDINGS LTD	WISETECH GLOBAL LIMITED
DEXUS	NUFARM LTD	WOODSIDE PETROLEUM LTD
DICKER DATA LIMITED	NUIX LTD	WOOLWORTHS GROUP LTD
DOMAIN HOLDINGS AUSTRALIA PTY LTD	NVIDIA CORP	WORLEY LTD
DOMINO'S PIZZA ENTERPRISES LTD	OFX GROUP LTD	XERO LTD
DOWNER EDI LTD	OIL SEARCH LTD	ZIP CO LTD

EAGERS AUTOMOTIVE LIMITED	OMNI BRIDGEWAY LTD

Global Shares

Asset Name		
10X GENOMICS INC	FJORDKRAFT HOLDING ASA	OPEN TEXT CORP
1ST SOURCE CORP	FLAGSTAR BANCORP INC	OPKO HEALTH INC
21VIANET GROUP INC	FLAT GLASS GROUP CO LTD	OPPENHEIMER HOLDINGS INC
360 DIGITECH INC	FLATEXDEGIRO AG	ORACLE CORP
3I GROUP PLC	FLEETCOR TECHNOLOGIES INC	ORACLE CORP JAPAN
3M CO	FLEXIUM INTERCONNECT INC	ORANGE
3SBIO INC	FLIR SYSTEMS INC	O'REILLY AUTOMOTIVE INC
888 HOLDINGS PLC	FLOWERS FOODS INC	ORICA LTD
A LIVING SMART CITY SERVICES CO LTD	FLSMIDTH & CO A/S	ORIENT SECURITIES CO LTD
A. O. SMITH CORP	FLUSHING FINANCIAL CORP	ORIENTAL LAND CO LTD
A2 MILK COMPANY	FLUTTER ENTERTAINMENT	ORIENTAL SHIRAISHI CORP
A2A SPA	FMC CORP	ORION ENGINEERED CARBONS SARL
AALBERTS NV	FOCUS FINANCIAL PARTNERS INC	ORION OYJ
AAREAL BANK AG	FOOT LOCKER INC	ORIOR AG
AB SKF	FORD MOTOR CO	ORIX CORP
ABB LTD	FORMFACTOR INC	ORIX JREIT INC
ABBOTT LABORATORIES	FORMOSA ADVANCED TECHNOLOGIES CO LTD	ORKLA ASA
ABBVIE INC	FORMULA ONE GROUP	ORPEA SA
ABC-MART	FORMULA SYSTEMS 1985 LTD	ORSTED A/S
ABERCROMBIE & FITCH CO	FORTERRA PLC	ORTHOFIX MEDICAL INC
ABIOMED INC	FORTINET INC	OSAKA GAS CO LTD
ABL BIO INC	FORTIS INC	OSAKA SODA CO LTD
ABN AMRO BANK	FORTIVE CORP	OSB GROUP PLC
ACCELERON PHARMA INC	FORTUM OYJ	OSHKOSH CORP
ACCELINK TECHNOLOGIES CO LTD	FORTUNE BRANDS HOME AND SECURITY	OSI SYSTEMS INC
ACCENT GROUP LTD	FOSCHINI GROUP LTD	OSISKO GOLD ROYALTIES
ACCENTURE PLC	FOSHAN HAITIAN FLAVOURING & FOOD CO	OTIS WORLDWIDE CORP
ACCOR SA	FOSSIL GROUP INC	OTSUKA CORP
ACCORDIA GOLF TRUST	FOX CORP	OTSUKA HOLDINGS CO LTD
ACEA SPA	FOXSEMICON INTEGRA	OUTSOURCING
ACER INC	FP	OVERSEA-CHINESE BANKING CORP LTD
ACOM CO LTD	FRANCHISE GROUP INC	OVINTIV INC
ACS ACTIVIDADES	FRANCO-NEVADA CORP	OWENS & MINOR INC
ACTIVISION BLIZZARD INC	FRANKLIN RESOURCES INC	OWENS CORNING
ACUITY BRANDS INC	FRANKS INTL NV	OWL ROCK CAPITAL CORP
ACUSHNET HOLDINGS CORP	FRASERS GROUP PLC	OZ MINERALS LTD
ADAIRS LIMITED	FREEPORT-MCMORAN INC	PACCAR INC
ADAPTIMMUNE THERAPEUTICS	FRENCKEN GROUP LTD	PACIFIC METALS CO LTD
ADAPTIVE BIOTECHNOLOGIES CORPORATION	FRESENIUS MEDICAL CARE AG & CO KGAA	PACIRA BIOSCIENCES INC
ADCOCK INGRAM HOLDINGS LTD	FRESENIUS SE & CO KGAA	PACKAGING CORP OF AMERICA

ADECCO GROUP AG	FRESNILLO PLC	PADINI HOLDINGS BHD
ADEVINTA	FRONTDOOR INC	PAGEGROUP PLC
ADIDAS AG	FRONTKEN CORPORATION BHD	PAGERDUTY INC
ADIENT PLC	FTI CONSULTING INC	PAKUWON JATI
ADMIRAL GROUP PLC	FTSE 100 MAR21	PALANTIR TECHNOLOGIES INC
ADOBE INC	FTSE MIB MAR21	PALO ALTO NETWORKS INC
ADTRAN INC	FU SHOU YUAN INTERNATIONAL GROUP LTD	PAN AMERICAN SILVER CORP
ADV PROCESS SYSTEM(NEW)	FUCHS PETROLUB SE	PAN OCEAN CO LTD
ADVA OPTICAL NETWORKING SE	FUJI ELECTRIC CO LTD	PAN PACIFIC INTERNATIONAL HOLDINGS
ADVANCE AUTO PARTS INC	FUJI MEDIA HOLDINGS INC	PANASONIC CORP
ADVANCED DRAINAGE SYSTEMS INC	FUJICCO	PANDORA A/S
ADVANCED ENERGY INDUSTRIES INC	FUJIFILM HOLDINGS CORP	PANIN FINANCIAL TBK PT
ADVANCED MICRO DEVICES INC	FUJIMI	PAN-INTERNATIONAL INDUSTRIAL CORP
ADVANTEST CORP	FUJISHOJI	PARADE TECHNOLOGIES LTD
ADYEN NV	FUJITSU LTD	PARADOX INTERACTIVE AB
AECI LTD	FUJIYA	PARAGON BANKING GROUP PLC
AECON GROUP INC	FUKUDA DENSHI	PAREX RESOURCES INC
AEGON NV	FUKUOKA FINANCIAL GROUP INC	PARKER HANNIFIN CORP
AENA SME S.A.	FULLSHARE HOLDINGS LIMITED	PARKLAND CORP
AEON CO LTD	FURUKAWA ELECTRIC CO LTD	PARQUE ARAUCO SA
AEON FANTASY	FUYAO GLASS INDUSTRY GROUP CO LTD	PARSONS CORPORATION
AEON FINANCIAL SERVICE CO LTD	G5 ENTERTAINMENT AB (PUBL)	PARTNERS GROUP HOLDING AG
AEON HOKKAIDO CORP	GALAPAGOS NV	PARTRON CO LTD
AEON MALL CO LTD	GALAXY ENTERTAINMENT GROUP LTD	PATTERSON COMPANIES INC
AEON REIT INVESTMENT	GALENICA AG	PAX GLOBAL TECHNOLOGY LTD
AERCAP HOLDINGS NV	GALLAGHER ARTHUR J & CO	PAYA HOLDINGS INC
AEROJET ROCKETDYNE HOLDINGS INC	GALP ENERGIA SGPS SA	PAYCHEX INC
AEROPORTS DE PARIS	GAMES WORKSHOP GROUP PLC	PAYCOM SOFTWARE INC
AEROVIRONMENT INC	GAMING AND LEISURE PROPERTIES	PAYPAL HOLDINGS INC
AES BRASIL ENERGIA SA	GAP INC	PBF LOGISTICS LP
AES CORP	GARMIN LTD	PCB BANCORP
AES GENER S.A.	GARTNER INC	PCCW LIMITED
AEVIS VICTORIA SA	GAZTRANSPORT ET TECHNIGAZ SAS	PCHOME ONLINE INC
AEX JAN21	GDS HOLDINGS LTD	PCSB FINANCIAL CORP
AF POYRY AB	GEA GROUP AG	PEABODY ENERGY CORP
AFFILIATED MANAGERS GROUP INC	GEBERIT AG	PEARSON PLC
AFLAC INC	GECINA SA	PELOTON INTERACTIVE INC
AFREECATV CO LTD	GEELY AUTOMOBILE HOLDINGS LTD	PEMBINA PIPELINE CORP
AFRICAN RAINBOW MINERALS LTD	GEMDALE PROPERTIES & INV CORP LTD	PENNON GROUP PLC
AGC INC	GENEONE LIFE SCIENCES	PENNYMAC FINANCIAL SERVICES
AGEAS SA	GENERAC HOLDINGS INC	PENTAIR PLC
AGF MANAGEMENT LTD	GENERAL DYNAMICS CORP	PENTA-OCEAN CONSTRUCTION CO LTD
AGFA GEVAERT NV	GENERAL ELECTRIC CO	PEOPLE'S UNITED FINANCIAL INC
AGGREKO PLC	GENERAL INTERFACE SOLUTION HOLDING	PEPSICO INC
AGILENT TECHNOLOGIES INC	GENERAL MILLS INC	PEPTIDREAM INC
AGIOS PHARMACEUTICALS INC	GENERAL MOTORS CO	PER AARSLEFF HLDNG

AGL ENERGY LTD	GENERTEC UNIVERSAL MEDICAL GRR CO LTD	PERFECT WORLD CO LTD
AGNC INVESTMENT	GENESIS ENERGY LIMITED	PERFORMANCE FOOD GROUP CO NEW
AGNICO EAGLE MINES LTD	GENEXINE INC	PERION NETWORK LTD
AGRICULTURAL BANK OF CHINA LTD	GENMAB A/S	PERKINELMER INC
AGUAS ANDINAS SA	GENOMMA LAB INTERNACIONAL SAB DE CV	PERNOD RICARD SA
AIA GROUP LTD	GENPACT LTD	PERRIGO CO PLC
AICA KOGYO	GENTERA	PERSIMMON
AICHI	GENTEX CORP	PERSOL HOLDINGS CO
AICHI ELECTRIC	GENTING SINGAPORE LTD	PETROCHINA CO LTD
AIR CANADA	GENUINE PARTS CO	PEUGEOT SA
AIR LEASE CORP	GENUS PLC	PFIZER INC
AIR LIQUIDE SA	GEORG FISCHER AG	PG&E CORP
AIR PRODUCTS AND CHEMICALS INC	GEORGE WESTON LTD	PGT INNOVATIONS INC
AIR WATER INC	GERDAU SA	PHARMARESEARCH CO LTD
AIRBUS SE	GERRESHEIMER AG	PHARMARON BEIJING CO LTD
AIRTAC INTERNATIONAL GROUP	GETINGE AB	PHARMICELL CO LTD
AISIN CORP	GETLINK	PHIBRO ANIMAL HEALTH CORP
AJINOMOTO CO INC	GFL ENVIRONMENTAL INC	PHILLIPS 66
AJISEN CHINA HOLDINGS LTD	GFPT PCL	PHILLIPS 66 PARTNERS LP
AKAMAI TECHNOLOGIES INC	GIANT MANUFACTURING	PHOENIX GROUP HOLDINGS PLC
AKSA AKRILIK KIMYA SANAYII AS	GIBRALTAR INDUSTRIES INC	PHOSAGRO PAO
AKZO NOBEL NV	GIGABYTE TECHNOLOGY CO LTD	PHOTRONICS INC
ALARM COM HOLDINGS INC	G-III APPAREL GROUP LTD	PHREESIA INC
ALBEMARLE CORP	GILDAN ACTIVEWEAR INC	PI ADVANCED MATERIALS CO LTD
ALCON AG	GILEAD SCIENCES INC	PICC PROPERTY AND CASUALTY CO LTD
ALERION CLEAN POWER SPA	GINKO INTERNATIONAL CO LTD	PICK N PAY STORES LTD
ALEXANDRIA REAL ESTATE EQUITIES INC	GIORDANO INTERNATIONAL LTD	PIGEON CORP
ALEXION PHARMACEUTICALS INC	GIVAUDAN SA	PINDUODUO INC
ALFA LAVAL AB	GJENSIDIGE FORSIKRING ASA	PING AN HEALTHCARE AND TECHNOLOGY
ALFRESA HOLDINGS CORP	GLAXOSMITHKLINE PLC	PING AN INSURANCE GRP CO OF CHINA LTD
ALGONQUIN POWER & UTILITIES CORP	GLENCORE PLC	PINNACLE WEST CAPITAL CORP
ALIANSCE SONAE SHOPPING CENTERS S.A.	GLOBAL DOMINION ACCESS SA	PINTEREST INC
ALIBABA GROUP HOLDING	GLOBAL PAYMENTS INC	PIONEER NATURAL RESOURCES CO
ALIBABA HEALTH INFORMATION TECH LTD	GLOBANT SA	PIXART IMAGING INC
ALIGN TECHNOLOGY INC	GLOBE LIFE INC	PJT PARTNERS INC
ALIMENTATION COUCHE-TARD INC	GLOBE UNION INDUSTRIAL	PLAINS ALL AMERICAN PIPELINE LP
ALKERMES PLC	GLOBETRONICS TECHNOLOGY BHD	PLAINS GP HOLDINGS LP
ALKIM ALKALI KIMYA AS	GLORY SUN FINANCIAL GROUP LTD	PLASTIC OMNIUM
ALLEGHANY CORP	GLP J-REIT	PLAYTECH PLC
ALLEGION PLC	GLU MOBILE INC	PNC FINANCIAL SERVICES GROUP INC
ALLEGRO.EU	GMK NORIL'SKIY NIKEL' PAO	POLA ORBIS HOLDINGS INC
ALLIANCE GLOBAL GROUP INC	GMO FINANCIAL HOLDINGS INC	POLY PROPERTY GROUP CO LTD
ALLIANT ENERGY CORP	GMO PAYMENT GATEWAY	POLYPLEX THAILAND PCL
ALLIANZ SE	GMS INC	POOL CORPORATION

ALLREAL HOLDING AG	GN STORE NORD A/S	POPULAR INC
ALLSTATE CORP	GO-AHEAD GROUP PLC	PORSCHE AUTOMOBIL HOLDING SE
ALLY FINANCIAL INC	GODADDY INC	PORTLAND GENERAL ELECTRIC CO
ALNYLAM PHARMACEUTICALS INC	GOERTEK INC	PORTO SEGURO SA
ALPHABET INC	GOLD FIELDS LTD	POSCO
ALPS ALPINE CO LTD	GOLDEN AGRI-RESOURCES LTD	POSCO INTERNATIONAL
ALSO HOLDING AG	GOLDEN NUGGET ONLINE GAMING INC	POSTAL SAVINGS BANK OF CHINA CO
ALSTOM SA	GOLDEN OCEAN GROUP NEW	POSTE ITALIANE GROUP
ALTAGAS LTD	GOLDMAN SACHS GROUP INC	POSTNL NV
ALTAIR ENGINEERING INC	GOLDSUN BUILDING MATERIALS CO LTD	POU SHENG INTERNATIONAL HOLDINGS LTD
ALTECH CORPORATION	GOODFOOD MARKET CORP	POWER ASSETS HOLDINGS LTD
ALTIA OYJ	GOPRO INC	POWER CORPORATION OF CANADA
ALTICE EUROPE NV	GOURMET MASTER CO LTD	POWER INTEGRATIONS INC
ALTICE USA INC	GRACO INC	POWERLONG COMMERCIAL MGT HLDGS LTD
AMADA CO LTD	GRAFTECH INTERNATIONAL LTD	POWSZECHNA KASA OSZCZEDNOSCI BANK
AMADEUS IT GROUP SA	GRAHAM HOLDINGS CO	POWSZECHNY ZAKLAD UBEZPIECZEN SA
AMATA CORPORATION PCL	GRAND CITY PROPERTIES	PPD INC
AMAZON.COM INC	GRANITE CONSTRUCTION INC	PPG INDUSTRIES INC
AMBARELLA INC	GRAPHIC PACKAGING HOLDING CO	PPL CORP
AMBEV SA	GRAVITY CO LTD	PRECISION SYSTEM SCIENCE
AMBU	GREAT CANADIAN GAMING CORP	PREMIER FINANCIAL CORP
AMC NETWORKS INC	GREAT SOUTHERN BANCORP INC	PREMIER INVESTMENTS LTD
AMCOR PLC	GREAT WALL MOTOR CO LTD	PRESIDENT CHAIN STORE
AMDOCS LTD	GREATEK ELECTRONICS	PRESIDENT SECURITIES CORP
AMERCO	GREAT-WEST LIFECO INC	PRESTIGE CONSUMER HEALTHCARE INC
AMEREN CORP	GREEN PLAINS INC	PRETIUM RESOURCES INC
AMERICAN BUSINESS BANK	GREEN PLAINS PARTNERS LP	PRICESMART INC
AMERICAN ELECTRIC POWER COMPANY INC	GREENBRIER COMPANIES INC	PRIMA MEAT PACKERS
AMERICAN EXPRESS CO	GREENSKY INC	PRIMAX ELECTRONICS
AMERICAN FINANCIAL GROUP INC	GREENTOWN SERVICE GROUP CO LTD	PRIMORIS SERVICES CORP
AMERICAN INTERNATIONAL GROUP INC	GREIF INC	PRINCE HOUSING DEVELOP
AMERICAN SOFTWARE INC	GRIFOLS SA	PRINCIPAL FINANCIAL GROUP INC
AMERICAN TOWER CORP	GROEP BRUSSEL LAMBERT NV	PROCTER & GAMBLE CO
AMERICAN WATER WORKS COMPANY INC	GROUPON INC	PROGLOSIS PROPERTY MEXICO
AMERICOLD REALTY	GRUPA AZOTY SA	PROGRESS SOFTWARE CORP
AMERIPRISE FINANCIAL INC	GRUPA LOTOS SA	PROGRESSIVE CORP
AMERISOURCEBERGEN CORP	GRUPO AEROPORTUARIO DEL CENTRO NORTE	PROLOGIS INC
AMETEK INC	GRUPO AEROPORTUARIO DEL PACIFICO SAB	PROMOTORA Y OPERADORA DE INFRA
AMGEN INC	GRUPO CEMENTOS DE CHIHUAHUA SAB DE CV	PROPERTY AND BUILDING CORP LTD
AMINO TECHNOLOGIES PLC	GRUPO COMERCIAL CHEDRAUI SAB DE CV	PROSPECT CAPITAL CORP
AMKOR TECHNOLOGY INC	GRUPO DE INVERSIONES SURAMERICANA SA	PROSUS NV
AMOREPACIFIC CORP	GRUPO FINANCIERO BANORTE SAB DE CV	PROVIDENT FINANCIAL HOLDINGS INC
AMPHENOL CORP	GRUPO ROTOPLAS SA DE CV	PROXIMUS SA
AMPLIFON SPA	GS HOLDINGS CORP	PRUDENTIAL FINANCIAL INC

AMREST HOLDINGS	GS HOME SHOPPING INC	PRUDENTIAL PLC
AMUNDI	GS RETAIL CO LTD	PRUKSA HOLDING PUBLIC COMPANY LTD
ANA HOLDINGS INC	GS YUASA CORP	PRYSMIAN SPA
ANALOG DEVICES INC	GSX TECHEDU INC	PTC INC
ANDERSONS INC	GUANGDONG INVESTMENT LTD	PUBLIC BANK BHD
ANGI INC	GUANGZHOU AUTOMOBILE GROUP CO LTD	PUBLIC SERVICE ENTERPRISE GROUP INC
ANGLO AMERICAN PLATINUM LTD	GUARARAPES CONFECCOES SA	PUBLIC STORAGE
ANGLO AMERICAN PLC	GUD HOLDINGS LTD	PUBLICIS GROUPE SA
ANGLOGOLD ASHANTI LTD	GUIDEWIRE SOFTWARE INC	PULTEGROUP INC
ANHEUSER BUSCH INBEV NV	GUNGHO ONLINE ENTERTAINMENT	PUMA SE
ANIMA HOLDING SPA	GUNMA BANK LTD	PURETECH HEALTH PLC
ANNALY CAPITAL MANAGEMENT INC	GUOTAI JUNAN SECURITIES CO LTD	PZ CUSSONS PLC
ANSELL LTD	GURUNAVI INC	Q2 HOLDINGS INC
ANSYS INC	H & M HENNES & MAURITZ AB	QAD INC
ANTA SPORTS PRODUCTS LTD	H & R BLOCK INC	QATAR ELECTRICITY AND WATER CO QSC
ANTERO RESOURCES CORP	H LUNDBECK A/S	QATAR INDUSTRIES
ANTHEM INC	HAGIHARA INDUSTRIES INC	QATAR ISLAMIC BANK QPSC
ANTOFAGASTA PLC	HAIDILAO INTERNATIONAL HOLDING LTD	QATAR NATIONAL BANK
AON PLC	HAITONG SECURITIES CO LTD	QEP RESOURCES INC
AOZORA BANK LTD	HAKUHODO DY HOLDINGS INC	QIAGEN NV
AP MOELLER - MAERSK A/S	HALFORDS GROUP PLC	QINETIQ GROUP PLC
AP THAILAND PCL	HALLIBURTON CO	QISDA CORP
APERAM SA	HALMA	QORVO INC
APOGEE ENTERPRISES INC	HAMAMATSU PHOTONICS KK	QUALCOMM INC
APOLLO GLOBAL MANAGEMENT LLC	HAMBURGER HAFEN UND LOGISTIK AG	QUALICORP SA
APPIAN CORPORATION	HAN KUK CARBON	QUALITAS CONTROLADORA SAB DE CV
APPLE HOSPITALITY REIT INC	HANA FINANCIAL GROUP INC	QUALITY HOUSES PCL
APPLE INC	HANA MICROELECTRONICS PCL	QUANEX BUILDING PRODUCTS CORP
APPLIED MATERIALS INC	HANDSOME CORP	QUANTA COMPUTER INC
APTARGROUP INC	HANG LUNG PROPERTIES LTD	QUANTA STORAGE INC
APTIV PLC	HANG SENG BANK LTD	QUEBECOR INC
ARAMARK	HANGZHOU ROBAM APPLIANCES CO LTD	QUEST DIAGNOSTICS INC
ARATA	HANGZHOU TIGERMED CONSULTING CO LTD	QUIDEL CORP
ARC RESOURCES LTD	HANKOOK TIRE & TECHNOLOGY CO LTD	QUINSTREET INC
ARCA CONTINENTAL SAB DE CV	HANKYU HANSHIN HOLDINGS INC	QURATE RETAIL INC
ARCADIS NV	HANMI FINANCIAL CORP	RADIAN GROUP INC
ARCADYAN TECHNOLOGY CORP	HANNOVER RUECK SE	RADIANT OPTO-ELECTRONICS CORP
ARCELIK AS	HANOVER INSURANCE GROUP INC	RADWARE LTD
ARCELORMITTAL SA	HANSOL PAPER CO LTD	RAIA DROGASIL SA
ARCH CAPITAL GROUP LTD	HANSON INTERNATIONAL TBK PT	RAIFFEISEN BANK INTERNATIONAL AG
ARCH RESOURCES INC	HANWHA AEROSPACE CO LTD	RAKUTEN GROUP INC
ARCHER DANIELS MIDLAND CO	HANWHA SOLUTIONS CORP	RALPH LAUREN CORP
ARCS CO LTD	HANWHA SYSTEMS CO LTD	RAMAYANA LESTARI SENTOSA TBK PT
ARCTURUS THERAPEUTICS HOLDINGS INC	HARBORONE BANCORP INC	RAMI LEVI
ARDENTEC CORP	HARGREAVES LANSDOWN PLC	RAND MERCHANT INVESTMENT HOLDINGS LTD

ARGENX SE	HARLEY DAVIDSON INC	RANDON SA IMPLEMENTOS E PARTICIPACOES
ARIAKE JAPAN	HARMONIC DRIVE SYSTEMS	RANDSTAD NV
ARISTA NETWORKS INC	HARTALEGA HOLDINGS BHD	RANGE RESOURCES CORP
ARJO B	HARTFORD FINANCIAL SERVICES GROUP INC	RANK GROUP PLC
ARKEMA SA	HASBRO INC	RATHBONE BROTHERS
ARLO TECHNOLOGIES INC	HASEKO	RATIONAL AG
ARMSTRONG WORLD INDUSTRIES INC	HAVERTY FURNITURE COMPANIES INC	RAYMOND JAMES FINANCIAL INC
AROUNDTOWN SA	HAWAIIAN ELECTRIC INDUSTRIES INC	RAYTHEON TECHNOLOGIES CORP
ARRAY TECHNOLOGIES INC	HAZAMA ANDO CORPORATION	RAZER INC
ARROW ELECTRONICS INC	HCA HEALTHCARE INC	RCI HOSPITALITY HOLDINGS INC
ARTERIA NETWORKS CORP	HCI GROUP INC	REAL MATTERS INC
ARTISAN PARTNERS ASSET MGMT INC	HDFC BANK LTD	REALOGY HOLDINGS CORP
AS ONE CORP	HEALIUS LTD	REALTEK SEMICONDUCTOR CORP
ASAHI	HEALTHCARE SERVICES GROUP INC	REALTY INCOME CORP
ASAHI GROUP HOLDINGS LTD	HEALTHPEAK PROPERTIES INC	RECKITT BENCKISER GROUP PLC
ASAHI HOLDINGS INC	HEALTHSTREAM INC	RECORDATI
ASAHI INTECC	HEICO CORP	RECRUIT HOLDINGS CO LTD
ASAHI KASEI CORP	HEIDELBERGCEMENT AG	RED ELECTRICA CORPORACION SA
ASAHI NET	HEINEKEN HOLDING NV	REDCO PROPERTIES GROUP
ASBURY AUTOMOTIVE GROUP INC	HEINEKEN NV	REDDE NORTHGATE PLC
ASCENDAS REAL ESTATE INVESTMENT TRUST	HEIWADO	REDROW GROUP
ASCOM HOLDING R	HEKTAS	REDSUN PROPERTIES GROUP LTD
ASHMORE GROUP PLC	HELEN OF TROY LTD	REDWOOD TRUST INC
ASHTEAD GROUP PLC	HELLOFRESH SE	REGAL REAL ESTATE INVESTMENT TRUST
ASIA CEMENT CHINA HOLDINGS CORP	HENAN SHUANGHUI INVESTMENT DEVP CO	REGENCY CENTERS CORP
ASIA PAPER MANUFACTURING CO LTD	HENDERSON LAND DEVELOPMENT CO LTD	REGENERON PHARMACEUTICALS INC
ASICS CORP	HENKEL AG & CO KGAA	REGIONAL MANAGEMENT CORP
ASM INTERNATIONAL NV	HENRY SCHEIN INC	REGIONS FINANCIAL CORP
ASM PACIFIC TECHNOLOGY LTD	HERA SPA	REGIS RESOURCES LTD
ASML HOLDING NV	HERBALIFE NUTRITION LTD	REINSURANCE GROUP OF AMERICA INC
ASOS PLC	HERC HOLDINGS INC	RELIANCE INDUSTRIES LTD
ASR NEDERLAND NV	HERMES INTERNATIONAL SCA	RELIANCE STEEL & ALUMINUM CO
ASROCK INC	HEROUX DEVTEK INC	RELIANCE WORLDWIDE CORPORATION LIMITED
ASSA ABLOY AB	HERSHEY CO	RELX PLC
ASSECO POLAND SA	HERTZ GLOBAL HOLDINGS INC	REMGRO LTD
ASSICURAZIONI GENERALI SPA	HESS CORP	REMY COINTREAU SA
ASSOCIATED BANC-CORP	HEWLETT PACKARD ENTERPRISE CO	RENAISSANCERE HOLDINGS LTD
ASSOCIATED BRITISH FOODS PLC	HEXAGON AB	RENAULT SA
ASSURANT INC	HIBERNIA REIT PLC	RENESAS ELECTRONICS CORP
ASSURED GUARANTY LTD	HIKARI TSUSHIN INC	RENEWABLE ENERGY GROUP INC
ASTELLAS PHARMA INC	HIKMA PHARMACEUTICALS PLC	RENGO
ASTRAL	HILL-ROM HOLDINGS INC	RENISHAW PLC
ASTRAZENECA PLC	HILLTOP HOLDINGS INC	REN-REDES ENERGETICAS NACIONAIS
ASTRO MALAYSIA HOLDINGS	HILTON WORLDWIDE HOLDINGS INC	RENT-A-CENTER INC
AT&T INC	HINO MOTORS LTD	RENTOKIL INITIAL PLC

ATCO LTD	HIROGIN HOLDINGS INC	REPLIGEN CORP
ATHENE HOLDING LTD	HIROSE ELECTRIC CO LTD	REPLY SPA
ATKORE INC	HISAMITSU PHARMACEUTICAL CO INC	REPSOL SA
ATLANTIA SPA	HITACHI CAPITAL CORP	REPUBLIC SERVICES INC
ATLANTICA SUSTAINABLE INFRASTRUCTURE	HITACHI CONSTRUCTION MACHINERY CO LTD	RESILIENT REIT LTD
ATLAS COPCO AB	HITACHI LTD	RESMED INC
ATLASSIAN CORP PLC	HITACHI METALS LTD	RESONA HOLDINGS INC
ATMOS ENERGY CORP	HITE JINRO LTD	RESORTTRUST INC
ATOS SE	HITHINK ROYALFLUSH INFORMATION NETWORK	RESTAURANT BRANDS INTERNATIONAL INC
ATSUGI	HK ELECTRIC INVESTMENTS	RESURS HOLDING AB
AU OPTRONICS CORP	HKT TRUST AND HKT LTD	REXEL SA
AUB GROUP LTD	HMM CO LTD	REXFORD INDUS REALTY
AUCKLAND INTERNATIONAL AIRPORT LTD	HNI CORP	RHB BANK BHD
AURUBIS AG	HOCHSCHILD MINING PLC	RHEINMETALL AG
AUSTEVOLL SEAFOOD ASA	HOCHTIEF AG	RHI MAGNESITA NV
AUSTRALIAN PHARMACEUTICAL INDUSTRIE	HOKKAIDO COCA COLA BOTTLING CO LTD	RIBBON COMMUNICATIONS INC
AUTO TRADER GROUP PLC	HOKKAIDO GAS	RICOH CO LTD
AUTOBACS SEVEN CO LTD	HOKKAN HOLDINGS LTD	RIGHTMOVE PLC
AUTOCANADA INC	HOKURIKU ELECTRIC POWER	RINGCENTRAL INC
AUTODESK INC	HOKUTO	RINNAI
AUTOLIV INC	HOLOGIC INC	RIO TINTO PLC
AUTOMATIC DATA PROCESSING INC	HOLY STONE ENTERPRISE	RIOCAN REAL ESTATE INVESTMENT TRUST
AUTONATION INC	HOME BANCORP INC	RITCHIE BROS. AUCTIONEERS INC
AUTOZONE INC	HOME CAPITAL GROUP INC	ROAD KING INFRASTRUCTU
AVALARA INC	HOME DEPOT INC	ROBERT HALF INTERNATIONAL INC
AVALONBAY COMMUNITIES INC	HOME PRODUCT CENTER PCL	ROCHE HOLDING AG
AVANTOR INC	HOME24 SE	ROCKWELL AUTOMATION INC
AVAYA HOLDINGS CORP	HOMESERVE PLC	ROCKWOOL INTERNATIONAL A/S
AVENTUS RETAIL PROPERTY FUND	HOMETRUST BANCSHARES INC	ROGERS COMMUNICATIONS INC
AVERY DENNISON CORP	HON HAI PRECISION INDUSTRY CO LTD	ROHM CO LTD
AVEVA GROUP PLC	HONDA MOTOR CO LTD	ROHTO PHARMACEUTICAL CO LTD
AVI LTD	H-ONE	ROKU INC
AVISTA CORP	HONEYWELL INTERNATIONAL INC	ROLLINS INC
AVIVA PLC	HONG KONG AND CHINA GAS CO LTD	ROLLS-ROYCE HOLDINGS PLC
AVNET INC	HONG KONG EXCHANGES AND CLEARING LTD	RONSHINE CHINA HOLDINGS LIMITED
AXA SA	HONG KONG FERRY HOLDIN	ROPER TECHNOLOGIES INC
AXALTA COATING SYSTEMS	HONGKONG LAND HOLDINGS LTD	ROSS STORES INC
AXFOOD AB	HOOKER FURNITURE CORP	ROUND ONE
AXIS BANK LTD	HOPE BANCORP INC	ROVIO ENTERTAINMENT OYJ
AXOGEN INC	HOPE EDUCATION GROUP CO LTD	ROXGOLD INC
AXON ENTERPRISE	HORIZON THERAPEUTICS PLC	ROYAL BAFOKENG PLATINUM LTD
AXTEL SAB DE CV	HORMEL FOODS CORP	ROYAL BANK OF CANADA
AZBIL CORP	HORNBACH HOLDING AG & CO KGAA	ROYAL CARIBBEAN GROUP

AZIMUT HOLDING SPA	HOSHIZAKI CORPORATION	ROYAL DUTCH SHELL PLC
AZRIELI GROUP	HOST HOTELS & RESORTS INC	ROYAL GOLD INC
AZUL SA	HOULIHAN LOKEY INC	ROYAL UNIBREW
B2GOLD CORP	HOWMET AEROSPACE INC	ROYALTY PHARMA PLC
B2W COMPANHIA DIGITAL	HOYA CORP	RPC INC
B3 SA BRASIL BOLSA BALCAO	HP INC	RPM INTERNATIONAL INC
BABY BUNTING GROUP LIMITED	HSBC HOLDINGS PLC	RSA INSURANCE GROUP PLC
BADGER METER INC	HUAKU DEVELOPMENT CO LTD	RSUPPORT CO LTD
BAE SYSTEMS PLC	HUANENG POWER INTERNATIONAL INC	RUBIS SCA
BAIC MOTOR CORPORATION LIMITED	HUATAI SECURITIES CO LTD	RUBIUS THERAPEUTICS INC
BAIDU INC	HUAZHU GROUP LIMITED	RUMO SA
BAIN CAPITAL SPECIALTY FINANCE INC	HUB POWER COMPANY LTD	RUSH ENTERPRISES INC
BAKER HUGHES COMPANY	HUBSPOT INC	RWE AG
BALCHEM CORP	HUHTAMAKI OYJ	RWS HOLDINGS PLC
BALFOUR BEATTY PLC	HULIC CO LTD	RYMAN HEALTHCARE LTD
BALL CORP	HUMANA INC	RYOBI LTD
BALOISE HOLDING LTD	HUMMINGBIRD RESOURCES PLC	RYOHIN KEIKAKU CO LTD
BANCA GENERALI SPA	HUNG SHENG CONSTRUCTION LTD	S & B FOODS
BANCA MEDIOLANUM SPA	HUNTINGTON BANCSHARES INC	S IMMO AG
BANCO BILBAO VIZCAYA ARGENTARIA S.A.	HUNTINGTON INGALLS INDUSTRIES INC	S P SETIA BHD
BANCO BRADESCO SA	HUONS (NEW)	S&P GLOBAL INC
BANCO DE SABADELL SA	HUONS GLOBAL	SABRA HEALTH CARE REIT INC
BANCO DO BRASIL SA	HUSQVARNA AB	SAFRAN SA
BANCO ESPIRITO SANTO SA EM LIQUIDACAO	HUTCHISON TELECOMM HK HLDS LTD	SAGE GROUP PLC
BANCO INTER SA	HYBE CO LTD	SAGEN MI CANADA INC
BANCO SANTANDER (MEXICO) SA	HYDRO ONE INC	SALESFORCE.COM INC
BANCO SANTANDER SA	HYLIION HLDGS CORP	SAM JIN PHARMACEUTIC
BANCOLOMBIA SA	HYOSUNG HEAVY INDUSTRIES CORP	SAMPO PLC
BANCORP INC	HYOSUNG TNC CORP	SAMSUNG CARD CO LTD
BANDAI NAMCO HOLDINGS INC	HYUNDAI CONSTRUCTION EQUIP CO LTD	SAMSUNG ELECTRO-MECHANICS CO LTD
BANDWIDTH INC	HYUNDAI ELECTRIC & ENE SYS CO LTD	SAMSUNG ELECTRONICS CO LTD
BANGKOK LAND PCL	HYUNDAI ELEVATOR	SAMSUNG FIRE & MARINE INSURANCE CO LTD
BANK CENTRAL ASIA TBK PT	HYUNDAI GLOVIS	SAMSUNG SDI CO LTD
BANK HAPOALIM BM	HYUNDAI GREEN FOOD CO LTD	SAN-A CO LTD
BANK LEUMI	HYUNDAI HOME SHOPPING NETWORK CORP	SANDFIRE RESOURCES LTD
BANK MILLENNIUM SA	HYUNDAI MARINE & FIRE INSURANCE CO	SANDS CHINA LTD
BANK OF AMERICA CORPORATION	HYUNDAI MOBIS CO LTD	SANDVIK AB
BANK OF CHINA LTD	HYUNDAI MOTOR SECURITIES CO LTD	SANLAM LTD
BANK OF EAST ASIA LTD	HYUNDAI STEEL CO	SANOFI SA
BANK OF IRELAND GROUP	HYUNDAI WIA CORP	SANSIRI PCL
BANK OF KYOTO LTD	IA FINANCIAL CORPORATION	SANTEN PHARMACEUTICAL CO LTD
BANK OF MARIN BANCORP	IAC/INTERACTIVECORP	SANWA HOLDINGS CORP
BANK OF MONTREAL	IBERDROLA SA	SANYO SPECIAL STEEL
BANK OF NEW YORK MELLON CORP	IBIDEN CO LTD	SAO MARTINHO SA
BANK OF NOVA SCOTIA	ICA GRUPPEN AB	SAP SE

BANK PEMBANGUNAN DAERAH JAWA TIMUR	ICICI BANK LTD	SAPUTO INC
BANK POLSKA KASA OPIEKI SA	ICL GROUP LTD	SAREPTA THERAPEUTICS INC
BANKFINANCIAL CORP	ICON PLC	SARTORIUS AG
BANKWELL FINANCIAL GROUP INC	IDEMITSU KOSAN CO LTD	SARTORIUS STEDIM BIOTECH SA
BANQUE CANTONALE VAUDOISE	IDEX CORP	SAUDIA DAIRY AND FOODSTUFF CO SJSC
BAOSHAN IRON & STEEL CO LTD	IDEXX LABORATORIES INC	SAVENCIA SA
BAOZUN INC	IEI INTEGRATION CORP	SBA COMMUNICATIONS CORP
BARCLAYS PLC	IGB REAL ESTATE INVESTMENT TRUST	SBERBANK ROSSII PAO
BARCO NV	IGG INC	SBI HOLDINGS INC
BARINGS BDC INC	IGM FINANCIAL INC	SCALES CORPORATION LIMITED
BARLOWORLD LTD	IGO LIMITED	SCANSOURCE INC
BARNES GROUP INC	IGUATEMI EMPRESA SHOPPING CENTERS	SCHAEFFLER AG
BARRATT DEVELOPMENTS PLC	IHEARTMEDIA INC	SCHIBSTED ASA
BARRICK GOLD CORP	IHS MARKIT	SCHINDLER HOLDING AG
BARRY CALLEBAUT AG	IIDA GROUP HOLDINGS CO LTD	SCHLUMBERGER NV
BASELLANDSCHAFTLICHE KANTONALBANK	IJM CORPORATION BHD	SCHNEIDER ELECTRIC SE
BASF SE	ILIAD SA	SCHOLASTIC CORP
BAUSCH HEALTH COMPANIES INC	ILLINOIS TOOL WORKS INC	SCHOUW & CO A/S
BAWAG GROUP AG	ILLUMINA INC	SCHRODERS PLC
BAXTER INTERNATIONAL INC	ILUKA RESOURCES LTD	SCHRODINGER INC
BAYCURRENT CONSULTING INC	ILYANG PHARMACEUTICAL CO LTD	SCIENTEX BHD
BAYER AG	IMCD NV	SCOR SE
BAYERISCHE MOTOREN WERKE AG	IMI PLC	SCOUT24 AG
BCB BANCORP INC	IMPERIAL OIL LTD	SCS GROUP PLC
BCE INC	IMPLENIA AG	SCSK CORP
BDO UNIBANK INC	INABATA	SEA LIMITED
BECHTLE	INCYTE CORP	SEAGATE TECHNOLOGY PLC
BECTON DICKINSON AND CO	INDEPENDENT BANK CORP	SEAGEN INC
BEIERSDORF AG	INDIKA ENERGY TBK PT	SEAH BESTEEL CORP
BEIGENE LTD	INDO TAMBANGRAYA MEGAH TBK PT	SEALED AIR CORP
BEIJING CAPITAL LAND LTD	INDOSAT TBK PT	SEB SA
BEIJING ENTERPRISES HOLDINGS LTD	INDUSTRIA DE DISENO TEXTIL SA	SECOM CO LTD
BELLRING BRANDS	INDUSTRIAL & COMMERCIAL BANK OF CHINA	SECURITAS AB
BELLWAY PLC	INDUSTRIAL & INFRAST FD INV CORP	SEEK LTD
BENCHMARK ELECTRONICS INC	INDUSTRIAL BANK CO LTD	SEERA GROUP HOLDING
BENEFITFOCUS INC	INDUSTRIAL BANK OF KOREA	SEGA SAMMY HOLDINGS INC
BENESSE HOLDINGS INC	INDUSTRIVARDEN AB	SEGRO PLC
BERKELEY GROUP HOLDINGS PLC	INFINEON TECHNOLOGIES AG	SEI INVESTMENTS CO
BERKSHIRE HATHAWAY INC	INFOCOM	SEIBU HOLDINGS
BEST BUY CO INC	INFOMART	SEIKAGAKU
BEST WORLD INTERNATION	INFORMA PLC	SEIKO EPSON CORP
BEYOND MEAT INC	INFOSYS LTD	SEINO HOLDINGS CO LTD
BEZEQ ISRAELI TELECOMM CORP LTD	INFRASTRUTTURE WIRELESS ITALIA SPA	SEKISUI CHEMICAL CO LTD
BHP GROUP PLC	INFRATIL LTD	SEKISUI HOUSE LTD
BIC	ING GROEP NV	SEKISUI PLASTICS

BID CORPORATION LIMITED	INGERSOLL-RAND PLC	SELECT HARVESTS LTD
BIG LOTS INC	INGEVITY CORP	SEMIRARA MINING AND POWER CORP
BIG YELLOW GROUP	INNOSPEC INC	SEMPRA ENERGY
BILIBILI INC	INNOVENT BIOLOGICS INC	SENKO
BINEX CO LTD	INNOVIVA INC	SENSATA TECHNOLOGIES HOLDING PLC
BINTANG OTO GLOBAL TBK PT	INOVIO PHARMACEUTICALS INC	SERIA
BIO RAD LABORATORIES INC	INPEX CORP	SERVICE CORPORATION INTERNATIONAL
BIOGEN INC	INSEEGO CORP	SERVICE STREAM LIMITED
BIOMARIN PHARMACEUTICAL INC	INSIGHT ENTERPRISES INC	SERVICENOW INC
BIOMERIEUX SA	INSULET CORP	SES SA
BIONEER CORP	INTACT FINANCIAL CORP	SEVEN & I HOLDINGS CO LTD
BIO-TECHNE CORP	INTEGRAFIN HOLDINGS PLC	SEVERN TRENT PLC
BIRCHCLIFF ENERGY LTD	INTEGRATED ELECTRICAL SVC	SEVERSTAL' PAO
BIZLINK HOLDING INC	INTEL CORP	SFL CORPORATION LTD
BJS WHOLESALE CLUB HOLDINGS INC	INTER PARFUMS INC	SFS GROUP AG
BKW AG	INTER PIPELINE LTD	SG FLEET GROUP LIMITED
BLACK KNIGHT	INTERCONNECTION ELECTRIC SA ESP	SG HOLDINGS CO LTD
BLACKBERRY LTD	INTERCONTINENTAL EXCHANGE INC	SGS SA
BLACKLINE INC	INTERCONTINENTAL HOTELS GROUP PLC	SHANGHAI BAOSIGHT SOFTWARE CO LTD
BLACKROCK INC	INTERDIGITAL INC	SHARP CORP
BLACKROCK TCP CAPITAL CORP	INTERFACE INC	SHAW COMMUNICATIONS INC
BLACKSTONE GRP INC	INTERFOR CORP	SHELL MIDSTREAM PARTNERS LP
BLOOMBERRY RESORTS CORP	INTERNATIONAL BUSINESS MACHINES CORP	SHENANDOAH TELECOMMUNICATIONS CO
BLOOMIN BRANDS INC	INTERNATIONAL FLAVORS & FRAGRANCES INC	SHENG SIONG GROUP
BLUESCOPE STEEL LTD	INTERNATIONAL GAMES SYSTEM CO LTD	SHENZHEN INOVANCE TECHNOLOGY CO LTD
BNK FINANCIAL GROUP	INTERNATIONAL PAPER CO	SHENZHEN MINDRAY BIO-MEDICAL ELECT
BNP PARIBAS SA	INTERNATIONAL PERSONAL FINANCE PLC	SHENZHOU INTERNATIONAL GRP HLDS LTD
BOC HONG KONG HOLDINGS LTD	INTERPUBLIC GROUP OF COMPANIES INC	SHERWIN-WILLIAMS CO
BODITECH MED INC	INTERSHOP HOLDING AG	SHIKOKU ELECTRIC POWER
BOE TECHNOLOGY GROUP CO LTD	INTERTAPE POLYMER GROUP INC	SHIMADZU CORP
BOK FINANCIAL CORP	INTERTEK GROUP PLC	SHIMAMURA
BOLIDEN AB	INTESA SANPAOLO SPA	SHIMANO INC
BOLLORE SA	INTUIT INC	SHIMAO GROUP HOLDINGS LTD
BOOKING HOLDINGS INC	INTUITIVE SURGICAL INC	SHIMIZU CORP
BOOKOFF GROUP HLDGS LTD	INVERSIONES LA CONSTRUCCION SA	SHIN FOONG SPECIALTY AND APPLIED MA
BOOZ ALLEN HAMILTON HOLDING CORP	INVESCO LTD	SHIN ZU SHING CO LTD
BORGWARNER INC	INVESTEC LTD	SHIN-ETSU CHEMICAL CO LTD
BORREGAARD ASA	INVESTEC PROPERTY FUND LTD	SHINHAN FINANCIAL GROUP CO LTD
BORYUNG PHARMACEUTIC	INVESTMENT LATOUR AB	SHINMAYWA INDUSTRIES LTD
BOSTON PROPERTIES INC	INVESTOR AB	SHINPOONG PHARMACEUTICAL CO LTD
BOSTON SCIENTIFIC CORP	INVESTORS BANCORP INC	SHINSEI BANK LTD
BOUYGUES SA	INVITATION HOMES INC	SHINSUNG E&G CO LTD
BP PLC	IONIS PHARMACEUTICALS	SHIONOGI & CO LTD
BR MALLS PARTICIPACOES SA	IPEK DOGAL ENERJI KAYNAKLARI ARASTI	SHISEIDO CO LTD

BR PROPERTIES SA	IPG PHOTONICS CORP	SHIZUOKA BANK LTD
BRADY CORP	IPSEN SA	SHOCKWAVE MEDICAL INC
BRANDYWINE REALTY TRUST	IQVIA HOLDINGS INC	SHOE CARNIVAL INC
BRAVURA SOLUTIONS LTD NEW	IREN SPA	SHOP APOTHEKE EUROPE NV
BRENNTAG SE	IROBOT CORP	SHOPIFY INC
BREVILLE GROUP LTD	IRON MOUNTAIN INC	SHOPRITE HOLDINGS LTD
BRF SA	IRPC PCL	SHOUCHENG HOLDINGS LTD
BRICKWORKS LTD	IS YATIRIM MENKUL DEGERLER AS	SHOUGANG FUSHAN RESOURCES GROUP LTD
BRIDGESTONE CORP	ISETAN MITSUKOSHI HOLDINGS LTD	SHOWA SANGYO
BRIDGEWATER BANCSHARES INC	ISHARES MSCI SAUDI ARABIA ETF	SHUFERSAL LTD
BRIGHTCOVE INC	ISKENDERUN DEMIR VE CELIK AS	SHUI ON LAND LTD
BRIGHTHOUSE FINL INC	ISRACARD LTD	SHUN TAK HOLDINGS LTD
BRIGHTSPHERE INVESTMENT GROUP INC	ISRAEL DISCOUNT BANK LTD	SHURGARD SELF STORAGE SA
BRISTOL-MYERS SQUIBB CO	ISS AS	SIAM CEMENT PCL
BRITISH LAND COMPANY PLC	ISUZU MOTORS LTD	SIEGFRIED HOLDING AG
BRITVIC PLC	ITALGAS SPA	SIEMENS AG
BRIXMOR PROPERTY GROUP	ITE TECH INC	SIEMENS ENERGY
BROADCOM INC	ITO EN	SIEMENS GAMESA RENEWABLE ENERGY SA
BROADRIDGE FINANCIAL SOLUTIONS INC	ITOCHU CORP	SIEMENS HEALTHINEERS AG
BROOKFIELD ASSET MANAGEMENT INC	ITOCHU ENEX CO LTD	SIGNIFY NV
BROOKFIELD PROPERTY PARTNERS LP	ITOCHU TECHNO-SOLUTIONS CORP	SIHUAN PHARMACEUTICAL HOLDINGS GRP LTD
BROOKFIELD RENEWABLE CORP	ITOCHU-SHOKUHIN CO LTD	SIIX
BROOKS AUTOMATION INC	ITT INC	SIKA AG
BROTHER INDUSTRIES LTD	ITV PLC	SILGAN HOLDINGS INC
BROWN & BROWN INC	IVD MEDICAL HOLDING LTD	SILICOM LTD
BROWN-FORMAN CORP	IVE GROUP LTD	SILICON WORKS CO LTD
BRP INC	IWATANI CORP	SILLAJEN INC
BRUKER CORP	J & J SNACK FOODS CORP	SIMCORP A/S
BRUNSWICK CORP	J B HUNT TRANSPORT SERVICES INC	SIME DARBY BHD
BT GROUP PLC	J M SMUCKER CO	SIME DARBY PROPERTY
BUDIMEX SA	J SAINSBURY PLC	SIMON PROPERTY GROUP INC
BUDWEISER BREWING COMPANY APAC LTD	J.FRONT RETAILING CO LTD	SIMPLO TECHNOLOGY CO LTD
BUILDERS FIRSTSOURCE INC	J2 GLOBAL COMMUNICATIONS INC	SINBON ELECTRONICS CO LTD
BUMI SERPONG DAMAI TBK PT	JAC RECRUITMENT CO LTD	SINCERE NAVIGATION CORP
BUNGE LTD	JACK HENRY & ASSOCIATES INC	SINCH AB
BUNKA SHUTTER	JACK IN THE BOX INC	SINGAPORE AIRLINES LTD
BUNZL PLC	JACOBS ENGINEERING GROUP INC	SINGAPORE EXCHANGE LTD
BURBERRY GROUP PLC	JAFCO GROUP CO LTD	SINGAPORE PRESS HOLDINGS LTD
BUREAU VERITAS SA	JANUS HENDERSON GROUP PLC	SINGAPORE TECHNOLOGIES ENGINEERING LTD
BURLINGTON STORES	JAPAN AIRLINES CO LTD	SINGAPORE TELECOMMUNICATIONS
BURSA MALAYSIA BHD	JAPAN AIRPORT TERMINAL	SINO BIOPHARMACEUTICAL LTD
BW LPG	JAPAN BEST RESCUE SYSTEM	SINO LAND CO LTD
BW OFFSHORE LTD	JAPAN EXCHANGE GROUP INC	SINO-AMERICAN SILICON PRODUCTS INC

BWX LIMITED	JAPAN LIFELINE	SINOFERT HOLDINGS LTD
BYD CO LTD	JAPAN LOGISTICS FUND	SINO-OCEAN GROUP HOLDING LTD
C&C GROUP PLC	JAPAN METRO FUNDS INVESTMENT CORP	SINOPEC ENGINEERING GROUP
C&D INTERNATIONAL INVESTMENT GP LTD	JAPAN POST BANK CO LTD	SINOTRUK HONG KONG LTD
C&D PROPERTY MANAGEMENT GROUP CO LTD	JAPAN POST HLDGS CO LTD	SINYI REALTY INC
C.H. ROBINSON WORLDWIDE INC	JAPAN POST INSURANCE CO LTD	SIRIUS REAL ESTATE
CABLE ONE INC	JAPAN REAL ESTATE INVESTMENT CORP	SIRIUS XM HOLDINGS INC
CABOT CORP	JARDINE MATHESON HOLDINGS LTD	SISTEMA PJSFC
CABOT OIL & GAS CORP	JARDINE STRATEGIC HOLDINGS LTD	SITC INTERNATIONAL HOLDINGS CO LTD
CACI INTERNATIONAL INC	JAZZ PHARMACEUTICALS PLC	SITRONIX TECHNOLOGY CORP
CACTUS INC	JB FINANCIAL GROUP CO LTD	SIX FLAGS ENTERTAINMENT CORP
CADENCE BANCORP LLC	JB HI-FI LTD	SIXTH STREET SPECIALTY LENDING INC
CADENCE DESIGN SYSTEMS INC	JD SPORTS FASHION	SJM HOLDINGS LTD
CAE INC	JD.COM INC	SK D&D CO LTD
CAHYA MATA SARAWAK BHD	JDE PEETS N.V.	SK DISCOVERY CO LTD
CAIXABANK SA	JEFFERIES FINANCIAL GROUP INC	SK GAS LTD
CALAMP CORP	JELD WEN HOLDING INC	SK INC
CALBEE INC	JERONIMO MARTINS SGPS SA	SK NETWORKS CO LTD
CALERES INC	JFE HOLDINGS INC	SK TELECOM CO LTD
CALIX INC	JHSF PARTICIPACOES SA	SKANDINAVISKA ENSKILDA BANKEN AB
CAMDEN NATIONAL CORP	JIANGSU HENGRUI MEDICINE CO LTD	SKANSKA AB
CAMDEN PROPERTY TRUST	JIANGSU YUYUE MEDICAL EQUIPMENT & S	SKY PERFECT JSAT HOLDINGS INC
CAMECO CORP	JIAYUAN INTERNATIONAL GROUP LTD	SKYFAME REALTY HOLDINGS LTD
CAMIL ALIMENTOS SA	JINKOSOLAR HOLDING CO LTD	SKYWEST INC
CAMPBELL SOUP CO	JINS HOLDINGS INC	SKYWORKS SOLUTIONS INC
CANACCORD GENUITY GROUP INC	JIUMAOJIU INTL HLDGS LTD	SKYWORTH GROUP LTD
CANADIAN APARTMENT PROPERTIES REIT	JOHN B SANFILIPPO & SON INC	SL GREEN REALTY CORP
CANADIAN IMPERIAL BANK OF COMMERCE	JOHN WILEY & SONS INC	SLACK TECHNOLOGIES INC
CANADIAN NATIONAL RAILWAY CO	JOHN WOOD GROUP PLC	SLEEP NUMBER CORPORATION
CANADIAN NATURAL RESOURCES LTD	JOHNSON & JOHNSON	SLR INVESTMENT CORP
CANADIAN PACIFIC RAILWAY LTD	JOHNSON CONTROLS INTERNATIONAL PLC	SMARTCENTRES REAL ESTATE INVESTMENT
CANADIAN TIRE CORPORATION LTD	JOHNSON MATTHEY	SMARTONE TELECOMMUNICATIONS HLDS LTD
CANADIAN UTILITIES LTD	JOHNSON OUTDOORS INC	SMC CORP
CANADIAN WESTERN BANK	JOLLIBEE FOODS CORP	SMILES FIDELIDADE
CANNAE HOLDINGS INC	JOYY INC	SMITH & NEPHEW PLC
CANON INC	JPMORGAN CHASE & CO	SMITH DS
CANOPY GROWTH CORP	JSP CORP	SMITHS GROUP PLC
CAP SA	JSR CORP	SMS
CAPCOM CO LTD	JTEKT CORP	SMURFIT KAPPA GROUP PLC
CAPGEMINI SE	JULIUS BAER GRUPPE AG	SNAM SPA
CAPITAL CITY BANK GROUP INC	JUNIPER NETWORKS INC	SNAP INC
CAPITAL ONE FINANCIAL CORP	JUPITER FUND MANAGEMENT PLC	SNAP-ON INC
CAPITAL PRODUCT PARTNERS LP	JUROKU BANK LTD	SNOWFLAKE INC
CAPITAL SECURITIES CORP	JUST EAT TAKEAWAY.COM N.V	SNT MOTIV CO LTD

CAPITALAND INTEGRATED COMMERCIAL TRUST	JUST GROUP PLC	SOCIETE GENERALE SA
CAPITALAND LTD	K. WAH INTERNATIONAL HOLDINGS LTD	SODEXO SA
CAPITEC BANK HOLDINGS LTD	KAISER ALUMINUM CORP	SODICK
CAPRI HOLDINGS LIMITED	KAJIMA CORP	SOFINA SA
CARDINAL HEALTH INC	KAKAKU.COM INC	SOFTBANK CORP
CAREDX INC	KAKAO CORP	SOFTBANK GROUP CORP
CAREPLUS GROUP	KAKEN PHARMACEUTICAL CO LTD	SOFTCAT PLC
CARGOTEC OYJ	KAKIYASU HONTEN	SOFTWARE AG
CARGURUS INC	KAMEDA SEIKA	SOFT-WORLD INTERNATIONAL CORP
CARL ZEISS MEDITEC AG	KAMIGUMI CO LTD	SOHGO SECURITY SERVICES
CARLISLE COMPANIES INC	KAMUX OYJ	SOHO CHINA LTD
CARLSBERG A/S	KANAMOTO	SOHU COM LTD
CARLYLE GROUP INC	KANEKA CORP	SOJITZ CORP
CARMAX INC	KANEMATSU CORP	SOK MARKETLER TICARET AS
CARNIVAL CORP	KANGWON LAND INC	SOLAR A/S
CARREFOUR SA	KANSAI ELECTRIC POWER CO INC	SOLAREDGE TECHNOLOGIES INC
CARRIER GLOBAL CORPORATION	KANSAI PAINT CO LTD	SOLARIS OILFIELD INFRASTRUCTURE INC
CARTER BANKSHARES INC	KANSAS CITY SOUTHERN	SOLARWINDS CORPORATION
CARTER'S INC	KAO CORP	SOLVAY SA
CARVANA CO	KARDEMIR KARABUK A	SOMPO HOLDINGS INC
CASA SYSTEMS INC	KARNOV GROUP AB	SONAE SGPS SA
CASEYS GENERAL STORES INC	KATO SANGYO	SONOS INC
CASH	KB FINANCIAL GROUP INC	SONOVA HOLDING AG
CASIO COMPUTER CO LTD	KB HOME	SONY GROUP CORP
CASS INFORMATION SYSTEMS INC	KBC GROEP NV	SOTOH
CATALENT INC	KCC CORP	SOULBRAIN CO LTD
CATERPILLAR INC	KDDI CORP	SOULBRAIN HOLDINGS CO
CATHAY GENERAL BANCORP	KE HOLDINGS INC	SOUTH PLAINS FINANCIAL INC
CATHAY REAL ESTATE DEVELOPMENT CO LTD	KEIHAN HOLDINGS CO	SOUTH32 LIMITED
CAWACHI	KEIKYU CORP	SOUTHERN CO
CBOE GLOBAL MARKETS INC	KEIO CORP	SOUTHERN PROVINCE CEMENT CO SJSC
CBRE GROUP INC	KEISEI ELECTRIC RAILWAY CO LTD	SOUTHWEST AIRLINES CO
CBTX INC	KELLOGG CO	SOUTHWESTERN ENERGY CO
CCC SA	KELT EXPLORATION LTD	SPAREBANK 1 SMN
CCL INDUSTRIES INC	KEMIRA OYJ	SPARK NEW ZEALAND LTD
CDK GLOBAL	KEPCO PLANT SVCS&ENG CO LTD	SPCG PCL
CDW CORP	KEPPEL CORPORATION LTD	SPECTRIS PLC
CEBU AIR	KEPPEL INFRASTRUCT	SPECTRUM BRANDS HOLDINGS INC
CECEP COSTIN NEW MATERIALS GROUP LTD	KERING	SPIN MASTER CORP
CEDAR WOODS PROPERTIES LTD	KERRY GROUP PLC	SPIRAX-SARCO ENGINEERING PLC
CELANESE CORP	KESKO OYJ	SPIRE HEALTHCARE GROUP PLC
CELLECTIS SA	KEURIG DR PEPPER INC	SPIRENT COMMUNICATIONS PLC
CELLNEX TELECOM SA	KEYCORP	SPLUNK INC
CENCOSUD	KEYENCE CORP	SPORTON INTERNATIONAL INC

CENOVUS ENERGY INC	KEYERA CORP	SPOTIFY TECHNOLOGY SA
CENTAMIN PLC	KEYSIGHT TECHNOLOGIES	SPROUTS FARMERS MARKET
CENTENE CORP	KFC HOLDINGS JAPAN LTD	SQUARE ENIX HOLDINGS CO LTD
CENTENNIAL RESOURCE DEVELOPMENT INC	KFORCE INC	SQUARE INC
CENTERPOINT ENERGY INC	KGINICIS CO LTD	SRI TRANG AGRO INDUSTRY PCL
CENTERRA GOLD INC	KIKKOMAN CORP	SS&C TECHNOLOGIES HOLDINGS INC
CENTRAL CHINA REAL ESTATE LTD	KIMBALL INTERNATIONAL INC	SSE PLC
CENTRAL GARDEN & PET CO	KIMBERLY-CLARK CORP	SSR MINING INC
CENTRAL GLASS	KINDEN	ST CORP
CENTRAL JAPAN RAILWAY CO	KINDER MORGAN INC	ST GALLER KANTONALBANK AG
CENTRAL PACIFIC FINANCIAL CORP	KINDOM CONSTRUCTION CORP	ST. JAMES'S PLACE PLC
CERENCE INC	KING JIM	STAAR SURGICAL CO
CERIDIAN HCM HOLDING	KINGDEE INTERNATNL SOFTWARE GRP CO LTD	STANDARD BANK GROUP LTD
CERNER CORP	KINGFISHER PLC	STANDARD CHARTERED PLC
CEVA INC	KINGSOFT CORP LTD	STANLEY BLACK & DECKER INC
CF INDUSTRIES HOLDINGS INC	KINGSPAN GROUP PLC	STANLEY ELECTRIC CO LTD
CGI INC	KINNEVIK AB	STAR GROUP LP
CHACHA FOOD CO LTD	KINROSS GOLD CORP	STARBUCKS CORP
CHANGE HEALTHCARE INC	KINSUS INTERCONNECT	STATE BANK OF INDIA
CHAOWEI POWER HOLDINGS	KINTETSU GROUP HOLDINGS CO LTD	STATE STREET CORP
CHAOZHOU THREE-CIRCLE (GROUP) CO LTD	KION GROUP AG	STD LIFE ABERDEEN
CHARLES RIVER LABORATORIES INT	KIRIN HOLDINGS CO LTD	STEEL DYNAMICS INC
CHARLES SCHWAB CORP	KIRKLAND LAKE GOLD LTD	STEELCASE INC
CHARTER COMMUNICATIONS INC	KIRKLAND'S INC	STELCO HOLDINGS INC
CHECK POINT SOFTWARE TECHNOLOGIES LTD	KISSEI PHARMACEUTICAL CO LTD	STELLANTIS NV
CHEGG INC	KITO	STEPAN CO
CHEMED CORP	KIWI PROPERTY GROUP LTD	STERICYCLE INC
CHEMRING GROUP PLC	KIWOOM SECURITIES CO LTD	STERIS PLC
CHENG LOONG CORP	KLA CORP	STILLFRONT GROUP AB
CHENG SHIN RUBBER IND. CO LTD	KLABIN SA	STMICROELECTRONICS NV
CHENG UEI PRECISION INDUSTRY CO LTD	KLEPIERRE SA	STOCK YARDS BANCORP INC
CHENIERE ENERGY INC	KLOVERN AB	STORA ENSO OYJ
CHESAPEAKE ENERGY CORP	KMC KUEI MENG INTERNATIONAL INC	STORAGEVAULT CANADA INC
CHEVRON CORP	KNIGHT SWIFT TRANSPORTATION HLDGS INC	STRATASYS LTD
CHEWY INC	KNORR BREMSE AG	STRAUMANN HOLDING AG
CHIBA BANK LTD	KNOT OFFSHORE PARTNERS LP	STRAUSS GROUP LTD
CHICONY POWER TECH CO LTD	KOBAYASHI PHARMACEUTICAL CO LTD	STRIDE PROPERTY LTD
CHIEF TELECOM INC	KOBE BUSSAN	STRIX GROUP PLC
CHINA AIRCRAFT LEASING GROUP	KOEI TECMO HOLDING	STRYKER CORP
CHINA AVIATION OIL CORPORATION LTD	KOHLS CORP	STUDIO DRAGON CORP
CHINA BILLS FINANCE CORP	KOITO MANUFACTURING CO LTD	SUBARU CORP
CHINA BLUECHEMICAL LTD	KOKUYO	SUBSEA 7 SA
CHINA CONSTRUCTION BANK CORP	KOLMAR KOREA HOLDINGS	SUEZ SA
CHINA DATANG CORP RENEWABLE PWR CO	KOLMARBNH CO LTD	SUGI HOLDINGS CO LTD

CHINA EASTERN AIRLINES CORP LTD	KOLON INDUSTRIES INC	SUMCO CORP
CHINA EVERBRIGHT GREENTECH LTD	KOMATSU LTD	SUMITOMO BAKELITE CO LTD
CHINA FEIHE LTD	KOMEDA HOLDINGS CO LTD	SUMITOMO CHEMICAL CO LTD
CHINA FOODS LTD	KOMERCNI BANKA AS	SUMITOMO CORP
CHINA HIGH SPEED TRANSMISSION EQUIP CO	KONAMI HOLDINGS CO	SUMITOMO DAINIPPON PHARMA CO LTD
CHINA JINMAO HLDGS GROUP	KONE OYJ	SUMITOMO ELECTRIC INDUSTRIES LTD
CHINA LIFE INSURANCE CO LTD	KONINKLIJKE AHOLD DELHAIZE NV	SUMITOMO METAL MINING CO LTD
CHINA LILANG LTD	KONINKLIJKE DSM NV	SUMITOMO MITSUI CONSTRUCTION
CHINA LOGISTICS PROP HLDGS CO LTD	KONINKLIJKE KPN NV	SUMITOMO MITSUI FINANCIAL GROUP INC
CHINA MERCHANTS BANK CO LTD	KONINKLIJKE PHILIPS NV	SUMITOMO MITSUI TRUST HOLDINGS INC
CHINA MINSHENG BANKING CORP LTD	KONINKLIJKE VOPAK NV	SUMITOMO OSAKA CEMENT CO LTD
CHINA MOBILE LTD	KOREA AEROSPACE INDUSTRIES	SUMITOMO REALTY & DEVELOPMENT CO LTD
CHINA OILFIELD SERVICES LTD	KOREA ELECTRIC POWER CORP	SUMITOMO RUBBER INDUSTRIES LTD
CHINA OVERSEAS GRAND OCEANS GROUP LTD	KOREA PETRO CHEMICAL IND	SUMITOMO WAREHOUSE CO LTD
CHINA OVERSEAS LAND & INVESTMENT LTD	KOREA UNITED PHARM	SUMMARECON AGUNG TBK PT
CHINA OVERSEAS PROPERTY HOLDINGS LTD	KOREA ZINC INC	SUMMIT INDUSTRIAL INCOME REIT
CHINA PACIFIC INSURANCE GROUP CO LTD	KOREAN REINSURANCE CO	SUN COMMUNITIES INC
CHINA RAILWAY GROUP LTD	KOSE	SUN FRONTIER FUDOUSAN
CHINA RESOURCES CEMENT HOLDINGS LTD	KOSSAN RUBBER INDUSTRIES BHD	SUN HUNG KAI & CO LTD
CHINA RESOURCES PHARMACEUTICAL GROUP	KOZA ALTIN ISLETMELERI AS	SUN HUNG KAI PROPERTIES LTD
CHINA SCE GROUP HOLDINGS LTD	KOZA DAVETIYELERI	SUN LIFE FINANCIAL INC
CHINA SHINEWAY PHARMACEUTICAL GRP LTD	KRAFT HEINZ CO	SUNAC CHINA HOLDINGS LTD
CHINA SOUTH CITY HOLDINGS LTD	KROGER CO	SUNCOKE ENERGY INC
CHINA TOURISM GROUP DUTY FREE CORP	KRUK SA	SUNCOR ENERGY INC
CHINA UNICOM HONG KONG LTD	KT CORP	SUNDRUG CO LTD
CHINA VANKE CO LTD	KT SKYLIFE CO LTD	SUNGROW POWER SUPPLY CO LTD
CHINASOFT INTERNATIONAL LTD	KUBOTA CORP	SUNONWEALTH ELECTRIC M
CHINOOK THERAPEUTICS INC	KUEHNE UND NAGEL INTERNATIONAL AG	SUNRUN INC
CHIPBOND TECHNOLOGY CORP	KUMAGAI GUMI CO LTD	SUNTEC REAL ESTATE INVESTMENT TRUST
CHIPMOS TECHNOLOGIES	KURA SUSHI INC	SUNTORY BEVERAGE & FOOD LTD
CHIPOTLE MEXICAN GRILL INC	KURARAY CO LTD	SUNWAY REAL ESTATE INVESTMENT TRUST
CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG	KURIMOTO	SUPALAI PCL
CHONG HONG CONSTRUCTION CO LTD	KURITA WATER INDUSTRIES LTD	SUPER ENERGY CORPORATION PCL
CHONG KUN DANG PHARMACEUTICAL CORP	KWANGDONG PHARMACEUTICAL CO LTD	SUPER GROUP LTD
CHONGKUNDANG HOLDINGS CORP	KWEICHOW MOUTAI CO LTD	SUPERMAX CORPORATION BHD
CHORUS LTD	KWG GROUP HOLDINGS LTD	SUZUKEN CO LTD
CHOUSHIMARU	KWG LIVING GROUP HOLDINGS LTD	SUZUKI MOTOR CORP
CHR HANSEN HOLDING A/S	KYOBO SECURITIES CO LTD	SVB FINANCIAL GROUP
CHUBB LTD	KYOCERA CORP	SVENSKA CELLULOSA AB NEW

CHUBU ELECTRIC POWER CO INC	KYOEI STEEL	SVENSKA HANDELSBANKEN AB
CHUGAI PHARMACEUTICAL CO LTD	KYOKUYO	SWANCOR HOLDING CO
CHUGOKU ELECTRIC POWER CO INC	KYORIN HOLDINGS INC	SWEDBANK AB
CHUGOKU MARINE PAINTS	KYOWA EXEO	SWIRE PACIFIC LTD
CHURCH & DWIGHT CO INC	KYOWA KIRIN CO LTD	SWIRE PROPERTIES LTD
CI FINANCIAL CORP	KYUSHU ELECTRIC POWER	SWISS LIFE HOLDING AG
CIA DE SANEAMENTO DO PARANA	KYUSHU RAILWAY COMPANY	SWISS PRIME SITE AG
CIA ENERGETICA MINAS GERAIS-CEMIG	L BRANDS INC	SWISS RE AG
CIA SANEAMENTO MINAS GERAIS	L E LUNDBERGFORETAGEN AB (PUBL)	SWISSCOM AG
CIBANCO SA INSTIT DE BANCA MULTIPLE	L3 HARRIS TECHNOLOGIES INC	SYKES ENTERPRISES INC
CIE AUTOMOTIVE SA	LA FRANCAISE DES JEUX	SYMRISE AG
CIECH SA	LABORATORY CORPORATION OF AMERICA HLDS	SYNAPTICS INC
CIENA CORP	LAFARGEHOLCIM	SYNCHRONY FINANCIAL
CIGNA CORP	LAM RESEARCH CORP	SYNCMOLD ENTERPRISE CORP
CIMB GROUP HOLDINGS BHD	LAMB WESTON HOLDINGS INC	SYNNEX CORP
CINCINNATI FINANCIAL CORP	LANCASTER COLONY CORP	SYNOPSYS INC
CINEMARK HOLDINGS INC	LAND SECURITIES GROUP PLC	SYNTHOMER PLC
CINTAS CORP	LANDEC CORP	SYSCO CORP
CIPUTRA DEVELOPMENT TBK PT	LANDS END INC	SYSMEX CORP
CISCO SYSTEMS INC	LANXESS AG	SYSTENA
CITI TRENDS INC	LARGAN PRECISION CO LTD	SYSTEX CORP
CITIC LIMITED	LAS VEGAS SANDS CORP	T&D HOLDINGS INC
CITIC TELECOM INTERNATIONAL HLDS LTD	LASERTEC CORP	T. ROWE PRICE GROUP INC
CITIGROUP INC	LAURENTIAN BANK OF CANADA	T.HASEGAWA CO LTD
CITIZENS FINANCIAL GROUP INC	LAWSON INC	TABULA RASA HEALTHCARE
CITRIX SYSTEMS INC	LA-Z-BOY INC	TAEKWANG INDUSTRIAL CO LTD
CITY CEMENT CO	LCI INDUSTRIES	TAEYOUNG ENGINEERING & CONSTRUCTION CO
CITY DEVELOPMENTS LTD	LEAR CORP	TAIDOC TECHNOLOGY CORP
CJ CHEILJEDANG CORP	LEE'S PHARMACEUTICAL HOLDINGS LTD	TAIHEIYO CEMENT CORP
CJ CORP	LEG IMMOBILIEN SE	TAISEI CORP
CJ LOGISTICS	LEGAL & GENERAL GROUP PLC	TAISHO PHARMACEUTICAL HOLDINGS CO LTD
CK ASSET HOLDINGS	LEGGETT & PLATT INC	TAIWAN COOPERATIVE BAN
CK HUTCHISON HOLDINGS	LEGOCHEM BIOSCIENCES	TAIWAN GLASS IND CORP
CK INFRASTRUCTURE HOLDINGS LTD	LEGRAND SA	TAIWAN SEMICONDUCTOR MANUFACT CO LTD
CLARIANT AG	LEIDOS HOLDINGS	TAIWAN SURFACE MOUNTING TECHNOLOGY
CLARIVATE PLC	LEM HOLDING SA	TAIYO YUDEN CO LTD
CLEAN HARBORS INC	LEMAITRE VASCULAR INC	TAKARA HOLDINGS INC
CLICKS GROUP LTD	LENDINGTREE INC	TAKARA LEBEN CO LTD
CLINIGEN GROUP PLC	LENNAR CORP	TAKEDA PHARMACEUTICAL CO LTD
CLOROX CO	LENNOX INTERNATIONAL INC	TAKE-TWO INTERACTIVE SOFTWARE INC
CLOUDERA INC	LENOVO GROUP LIMITED	TAKEUCHI MFG CO LTD
CLOUDFLARE INC	LEOVEGAS AB	TAKIRON
CLP HOLDINGS LTD	LESLIES INC	TAKKT
CMC MARKETS	LEVI STRAUSS & CO	TAL EDUCATION GROUP

CMC MATERIALS INC	LG CHEM LTD	TAMA HOME CO LTD
CME GROUP INC	LG CORP	TANGER FACTORY OUTLET CENTERS INC
CMS ENERGY CORP	LG DISPLAY CO LTD	TANSEISHA
CNA FINANCIAL CORP	LG HELLOVISION	TAOKAENOI FOOD & MARKETING
CNH INDUSTRIAL NV	LG HOUSEHOLD & HEALTHCARE LTD	TARGET CORP
CNOOC LTD	LG INNOTEK	TARO PHARMACEUTICAL INDUSTRIES LTD
CNP ASSURANCES SA	LG INTERNATIONAL CORP	TATA MOTORS LTD
CNX RESOURCES	LG UPLUS CORP	TATE & LYLE PLC
COCA COLA FEMSA	LGI HOMES INC	TATNEFT' PAO
COCA COLA HBC AG	LI NING CO LTD	TAURON POLSKA ENERGIA SA
COCA-COLA BOTTLERS JAPAN HOLDINGS INC	LIBERBANK SA	TAYLOR MORRISON HOME CORP
COCA-COLA CO	LIBERTY BROADBAND	TAYLOR WIMPEY PLC
COCA-COLA EUROPEAN PARTNERS PLC	LIBERTY GLOBAL PLC	TBS HOLDINGS INC
CODEXIS INC	LIBERTY SIRIUS XM	TC ENERGY CORP
COGECO COMMUNICATIONS INC	LIFETECH SCIENTIFIC CORP	TCG BDC INC
COGECO INC	LIFULL CO LTD	TCL ELECTRONICS HOLDINGS LTD
COGNEX CORP	LILLY ELI & CO	TDK CORP
COGNIZANT TECHNOLOGY SOLUTIONS CORP	LIME TECHNOLOGIES AB	TE CONNECTIVITY LTD
COHU INC	LINCOLN NATIONAL CORP	TEAMVIEWER AG
COLGATE-PALMOLIVE CO	LINDE PLC	TECHNOLOGYONE LTD
COLLINS FOODS LTD	LINK NET PT	TECHNOPRO HOLDINGS INC
COLOPLAST A/S	LINK REAL ESTATE INVESTMENT TRUST	TECHTRONIC INDUSTRIES CO LTD
COLRUYT SA	LINX SA	TECK RESOURCES LTD
COLUMBIA BANKING SYSTEM INC	LION CORP	TECNICAS REUNIDAS SA
COLUMBIA FINANCIAL INC	LIONS GATE ENTERTAINMENT CORP	TEEKAY LNG PARTNERS LP
COLUMBIA SPORTSWEAR CO	LIPPO KARAWACI TBK PT	TEGMA GESTAO LOGISTICA SA
COLUMBUS MCKINNON CORP	LITE-ON TECHNOLOGY CORP	TEGNA
COM2US CORP	LITHIA MOTORS INC	TEIJIN LTD
COM7 PUBLIC CO LTD	LITHIUM AMERICAS CORP	TELADOC HEALTH INC
COMCAST CORP	LITTELFUSE INC	TELE2 AB
COMERICA INC	LIVE NATION ENTERTAINMENT INC	TELECOM ITALIA SPA
COMFORT GLOVES BHD	LIVEPERSON INC	TELEDYNE TECHNOLOGIES INC
COMMERCE BANCSHARES INC	LIVERAMP HOLDINGS INC	TELEFLEX INC
COMMERZBANK AG	LIXIL CORP	TELEFONAKTIEBOLAGET LM ERICSSON
COMMVAULT SYSTEMS INC	LKQ CORP	TELEFONICA BRASIL SA
COMPAGNIE DE SAINT GOBAIN SA	LOBLAW COMPANIES LTD	TELEFONICA DEUTSCHLAND HOLDING AG
COMPAGNIE FINANCIERE RICHEMONT SA	LOCALIZA RENT A CAR SA	TELEFONICA SA
COMPANHIA DE LOCACAO DAS AMERICAS	LOCAWEB SERVICOS DE INTERNET	TELEKOM AUSTRIA AG
COMPANHIA PARANAENSE DE ENERGIA	LOCK&LOCK CO LTD	TELEKOM MALAYSIA BHD
COMPANHIA SIDERURGICA NACIONAL	LOEWS CORP	TELENAV INC
COMPASS GROUP	LOG COMMERCIAL PPTYS	TELENET GROUP HOLDING NV
COMPEQ MANUFACTURING	LOGITECH INTERNATIONAL SA	TELENOR ASA
COMPUTACENTER	LONDON STOCK EXCHANGE GROUP PLC	TELEPERFORMANCE SE

COMPUTER PROGRAMS AND SYSTEMS INC	LONGFOR GROUP HOLDINGS LTD	TELEPHONE AND DATA SYSTEMS INC
COMSYS HOLDINGS	LONKING HOLDINGS LTD	TELIA COMPANY AB
CONAGRA BRANDS	LONZA GROUP AG	TELKOM INDONESIA (PERSERO) TBK PT
CONCENTRADORA FIBRA DANHOS	LOOMIS AB	TEMENOS AG
CONCENTRIX	L'OREAL SA	TEMPUR SEALY INTERNATIONAL INC
CONCHO RESOURCES INC	LOTES CO LTD	TENAGA NASIONAL BHD
CONCORDIA FINANCIAL GRP	LOTTE CHEMICAL TITAN HOLDING BHD	TENARIS SA
CONDUENT	LOTTE CONFECTIONERY NEW	TENCENT HOLDINGS LTD
CONEXIO CORP	LOTTE FINE CHEMICALS CO LTD	TENCENT MUSIC ENTERTAINMENT GROUP
CONOCOPHILLIPS	LOTTE HIMART CO	TENEDORA NEMAK SA DE CV
CONSOLIDATED EDISON INC	LOTTE HOLDINGS	TERADYNE INC
CONSTELLATION BRANDS INC	LOUISIANA-PACIFIC CORP	TERNA RETE ELETTRICA NAZIONALE SPA
CONSTELLATION SOFTWARE INC	LOWE'S COMPANIES INC	TERRITORIAL BANCORP INC
CONSTELLIUM SE	LS ELECTRIC CO LTD	TERUMO CORP
CONSTRUTORA TENDA SA	LUCKY CEMENT LTD	TESCO PLC
CONSUN PHARMACEUTICALS GRP	LULULEMON ATHLETICA INC	TESLA INC
CONTINENTAL AG	LUMEN TECHNOLOGIES INC	TEVA PHARMACEUTICAL INDUSTRIES LTD
CONVATEC GROUP PLC	LUMINAR TECHNOLOGIES INC	TEXAS INSTRUMENTS INC
COOPER COMPANIES INC	LUMINEX CORP	TEXAS PACIFIC LAND TRUST
COOPER TIRE & RUBBER CO	LUNDIN ENERGY AB	TFI INTERNATIONAL INC
COPART INC	LUNDIN MINING CORP	T-GAIA CORP
CORCEPT THERAPEUTICS INC	LVGEM (CHINA) REAL ESTATE INV CO	THE NAVIGATOR COMPANY SA
CORESITE REALTY CORP	LVMH MOET HENNESSY LOUIS VUITTON SE	THE QASSIM CEMENT CO
CORETRONIC CORPORATION	LYONDELLBASELL INDUSTRIES NV	THE SWATCH GROUP AG
CORNERSTONE BUILDING	M DIAS BRANCO SA IND E COM DE ALIME	THE TRADE DESK INC
CORNERSTONE ONDEMAND INC	M&G PRUDENTIAL PLC	THERAGEN ETEX CO LTD
CORNING INC	M&T BANK CORP	THERMO FISHER SCIENTIFIC INC
CORP INMOBILIARIA VESTA SAB	M3	THK CO LTD
CORSAIR GAMING INC	MACATAWA BANK CORP	THOMSON REUTERS CORP
CORTEVA INC	MACERICH CO	THOR INDUSTRIES INC
CORUS ENTERTAINMENT INC	MACNICA FUJI ELECTRONICS	THULE GROUP AB
COSCO SHIPPING HOLDINGS CO LTD	MACQUARIE MEXICO REAL ESTATE MGMT	TIANGONG INTERNATIONAL CO LTD
COSMO LADY HOLDINGS CO LTD	MACQUARIE TRUE INDEX EMERGING MARKETS FUND	TIANNENG POWER INTERNATIONAL LTD
COSMO PHARMACEUTIC	MACQUARIE TRUE INDEX EMERGING MARKETS VALUE WEIGHTED FUND	TIFFANY & CO
COSMOS PHARMACEUTICAL	MAEIL DAIRIES (NEW)	TIGER BRANDS LTD
COSTAR GROUP INC	MAGAZINE LUIZA SA	TIM S.A.
COSTCO WHOLESALE CORP	MAGNA INTERNATIONAL INC	TIMAH TBK PT
COUNTRY GARDEN SERVICES HOLDINGS CO	MAGNITE INC	TIME DOTCOM
COUPA SOFTWARE INC	MAGYAR TELEKOM TELECOMMUNICATIONS PLC	TIMES NEIGHBORHOOD HOLDINGS LTD
COVENANT LOGISTICS GROUP INC	MAHLE METAL LEVE SA	TIMKEN CO
COVESTRO AG	MAINFREIGHT LTD	TINGYI CAYMAN ISLANDS HOLDING CORP
COVIVIO SA	MAJOR DRILLING GROUP INTERNATIONAL INC	TIS INC
COWAY CO LTD	MAKALOT INDUSTRIAL CO LTD	TJX COMPANIES INC
COWEN INC	MAKINO MILLING MACHINE CO LTD	TKH GROUP NV

CRA INTERNATIONAL INC	MAKITA CORP	T-MOBILE US INC
CRANE CO	MALAKOFF CORPORATION	TMX GROUP LTD
CRAWFORD & CO	MALAYAN BANKING BHD	TOAGOSEI
CRAYON GROUP HOLDING ASA	MALIBU BOATS INC	TOBU RAILWAY CO LTD
CRCAM PARIS ET ILE	MAN WAH HOLDINGS LTD	TOFAS TURK OTOMOBIL FABRIKASI AS
CREDICORP LTD	MANILA WATER COMPANY INC	TOHO CO LTD
CREDIT AGRICOLE SA	MANTECH INTERNATIONAL CORP	TOHO GAS
CREDIT SUISSE GROUP AG	MANULIFE FINANCIAL CORP	TOHO HOLDINGS CO LTD
CRESCENT POINT ENERGY CORP	MAPLETREE COMMERCIAL TRUST	TOHOKU ELECTRIC POWER CO INC
CRH	MAPLETREE LOGISTICS TRUST	TOKAI CARBON CO LTD
CRODA INTERNATIONAL PLC	MARATHON PETROLEUM CORP	TOKAI CARBON KOREA
CROMWELL PROPERTY GROUP	MARFRIG GLOBAL FOODS SA	TOKAI RIKA
CROPENERGIES	MARINEMAX INC	TOKAI TOKYO FINANCIAL HOLDINGS INC
CROWDSTRIKE HOLDINGS INC	MARKEL CORP	TOKIO MARINE HOLDINGS INC
CROWN CASTLE INTERNATIONAL CORP	MARKETAXESS HOLDINGS INC	TOKYO CENTURY CORP
CROWN HOLDINGS INC	MARRIOTT INTERNATIONAL INC	TOKYO ELECTRIC POWER COMPANY HLDS INC
CSG SYSTEMS INTERNATIONAL INC	MARTIN MARIETTA MATERIALS INC	TOKYO ELECTRON LTD
CSPC PHARMACEUTICAL GROUP LTD	MARUBENI CORP	TOKYO GAS CO LTD
CSW INDUSTRIALS INC	MARUI GROUP CO LTD	TOKYU CORP
CSX CORP	MARUICHI STEEL TUBE	TOKYU FUDOSAN HLDGS CORP
CT ENVIRONMENTAL GROUP	MARVELL TECHNOLOGY GROUP LTD	TOMRA SYSTEMS ASA
CTBC FINANCIAL HOLDINGS	MASCO CORP	TONG REN TANG TECHNOLOGIES CO LTD
CULLEN/FROST BANKERS INC	MASIMO CORP	TONG YANG LIFE INSUR
CUMMINS INC	MASONITE INTERNATIONAL CORP	TONGDA GROUP HOLDINGS
CURTISS-WRIGHT CORP	MASRAF AL RAYAN QPSC	TONGFU MICROELECTRONICS CO LTD
CVC BRASIL OP AG V	MASTERCARD INCORPORATED	TOPCO SCIENTIFIC CO LTD
CVS HEALTH CORP	MATADOR RESOURCES CO	TOPCON CORP
CYBERAGENT INC	MATCH GROUP INC	TOPIX MAR21
CYBER-ARK SOFTWARE LTD	MATERION CORP	TOPPAN PRINTING CO LTD
CYBERDYNE INC	MATSUMOTOKIYOSHI HOLDINGS CO LTD	TOPRE
CYRELA BRAZIL REALTY	MATTEL INC	TORAY INDUSTRIES INC
D.R. HORTON INC	MATTHEWS INTERNATIONAL CORP	TORIGOE CO LTD
DACIAN GOLD LIMITED	MAXIM INTEGRATED PRODUCTS INC	TORO CO
DAEDUCK CO LTD	MAXIMUS INC	TOROMONT INDUSTRIES LTD
DAEWOO CONSTRUCTION	MAXIS BHD	TORONTO-DOMINION BANK
DAEWOONG CO LTD	MAXLINEAR INC	TOSHIBA CORP
DAI NIPPON PRINTING CO LTD	MAXVALU NISHINIHON CO LTD	TOSOH CORP
DAIFUKU	MAXVALU TOKAI	TOTAL SE
DAI-ICHI LIFE HOLD	MAYNE PHARMA GROUP LTD	TOTO LTD
DAIICHI SANKYO CO LTD	MAYR MELNHOF KARTON AG	TOTVS SA
DAIICHIKOSHO	MAZDA MOTOR CORP	TOURMALINE OIL CORP
DAIKIN INDUSTRIES LTD	MBANK SA	TOYO INK SC HOLDINGS CO LTD
DAIMLER AG	MBK PCL	TOYO SEIKAN GROUP HOLDINGS LTD
DAIREI CO	MCCORMICK & COMPANY INC	TOYO SUISAN KAISHA LTD
DAIRY FARM INTERNATIONAL HOLDINGS LTD	MCDONALD'S CORP	TOYOBO CO LTD

DAISEKI	MCDONALD'S HOLDINGS COMPANY JAPAN LTD	TOYODA GOSEI CO LTD
DAISHIN SECURITIES CO LTD	MCGRATH RENTCORP	TOYOTA BOSHOKU CORP
DAITO TRUST CONSTRUCTION CO LTD	MCJ	TOYOTA INDUSTRIES CORP
DAIWA HOUSE INDUSTRY CO LTD	MCKESSON CORP	TOYOTA MOTOR CORP
DAIWA HOUSE REIT I	MCKESSON EUROPE AG	TOYOTA TSUSHO CORP
DAIWA SECURITIES GROUP INC	MCNEX CO LTD	TP ICAP GROUP PLC
DAIWABO HOLDINGS CO LTD	MDC HOLDINGS INC	TPK HOLDING CO LTD
DAKTRONICS INC	MDU RESOURCES GROUP INC	TPR CO.LTD
DALATA HOTEL GROUP PLC	MEBUKI FINANCIAL GROUP	TRACTOR SUPPLY CO
DALLAH HEALTHCARE COMPANY SJSC	MEDIA NUSANTARA CITRA TBK PT	TRADA ALAM MINERA TBK
DAMPSKIBSSELSKABET NORDEN A/S	MEDIATEK INC	TRADEWEB MARKETS INC
DANA INC	MEDICAL PROPERTIES TRUST INC	TRANE TECHNOLOGIES PLC
DANAHER CORP	MEDIFAST INC	TRANSCONTINENTAL INC
DANONE SA	MEDIOBANCA DI CREDITO FINANZ SPA	TRANSDIGM GROUP INC
DANSKE BANK A/S	MEDIPAL HOLDINGS CORP	TRANS-SIBERIAN GOLD PLC
DAQO NEW ENERGY CORP	MEDPACTO INC	TRANSUNION
DARDEN RESTAURANTS INC	MEDTRONIC PLC	TRAVELERS COMPANIES INC
DASSAULT AVIATION SA	MEDY TOX INC	TRAVELSKY TECHNOLOGY LTD
DASSAULT SYSTEMES SE	MEGA LIFESCIENCES	TREASURY WINE ESTATES LTD
DATA 3 LIMITED	MEGASTUDYEDU CO LTD	TREND MICRO INC
DATADOG INC	MEGGITT PLC	TREX COMPANY INC
DATTO HLDG CORP	MEIJI HOLDINGS CO LTD	TRI POINTE HOMES INC
DAVIDE CAMPARI MILANO NV	MEITEC CORP	TRIBUNE PUBLISHING CO
DAVITA INC	MEITU INC	TRIBUNE RESOURCES LTD
DAWONSYS CO LTD	MEITUAN	TRICO BANCSHARES
DAX MAR21	MELCO RESORTS & ENTERTAINMENT LTD	TRIMBLE INC
DB HITEK CO LTD	MELROSE INDUSTRIES PLC	TRINSEO SA
DB INSURANCE CO LTD	MELTWATER BV	TRIPLE-S MANAGEMENT CORP
DBS GROUP HOLDINGS LTD	MERCADOLIBRE INC	TRIPOD TECHNOLOGY CORP
DCC PLC	MERCANTILE BANK CORP	TRUIST FINANCIAL CORP
DCM HOLDINGS CO LTD	MERCARI INC	TRULY INTERNATIONAL HOLDINGS LTD
DECHRA PHARMACEUTICALS	MERCK & CO INC	TRUPANION INC
DEERE & CO	MERCK KGAA	TRUSTMARK CORP
DEL TACO RESTAURANTS INC NEW	MERCURY NZ	TRUWORTHS INTERNATIONAL LTD
DELIVERY HERO AG	MERIDIAN BANCORP INC	TRYG A/S
DELL TECHNOLOGIES INC	MERIDIAN ENERGY LIMITED	TSAKER CHEMICAL GROUP LIMITED
DELTA AIR LINES INC	MERITAGE HOMES CORP	TSOGO SUN GAMING LTD
DELTA ELECTRONICS INC	MERITOR INC	TSUBAKIMOTO CHAIN CO
DELUXE CORP	MERITZ FINANCIAL GROUP INC	TSURUHA HOLDINGS INC
DEMANT A/S	MERITZ FIRE & MARINE INSURANCE CO LTD	TTEC HOLDINGS INC
DENKA COMPANY LTD	MERRY ELECTRONICS CO LTD	TUNG HO STEEL ENTERPRISE CORP
DENSO CORP	METALURGICA GERDAU SA	TUPPERWARE BRANDS CORP
DENTSPLY SIRONA INC	METHODE ELECTRONICS INC	TUPY SA
DENTSU GROUP INC	METLIFE INC	TURK TRAKTOR
DERMAPHARM HOLDING SE	METRO INC	TURKIYE HALK BANKASI AS
DESCARTES SYSTEMS GROUP INC	METROPOLE TELEVISION SA	TURKIYE SINAI KALKINMA BANKASI AS

DESKTOP METAL INC	METSA BOARD OYJ	TWILIO INC
DEUTSCHE BANK AG	METTLER-TOLEDO INTERNATIONAL INC	TWITTER INC
DEUTSCHE BOERSE AG	MGIC INVESTMENT CORP	TX GROUP
DEUTSCHE EUROSHOP	MGM RESORTS INTERNATIONAL	TYLER TECHNOLOGIES INC
DEUTSCHE LUFTHANSA AG	MGP INGREDIENTS INC	TYSON FOODS INC
DEUTSCHE POST AG	MICHELIN (CGDE)	U.S. BANCORP
DEUTSCHE TELEKOM AG	MICRO FOCUS INTERNATIONAL PLC	U.S. PHYSICAL THERAPY INC
DEUTSCHE WOHNEN SE	MICROCHIP TECHNOLOGY INC	UBE INDUSTRIES
DEUTZ AG	MICRON TECHNOLOGY INC	UBER TECHNOLOGIES INC
DEXCOM INC	MICROSOFT CORP	UBIQUITI INC
DGB FINANCIAL GROUP CO LTD	MID-AMERICA APARTMENT COMMUNITIES INC	UBISOFT ENTERTAINMENT SA
DIAGEO PLC	MIDDLEBY CORP	UBS GROUP AG
DIALOG GROUP BHD	MIDEA GROUP CO LTD	UCB SA
DIALOG SEMICONDUCTOR PLC	MIMECAST LTD	UDR INC
DIAMOND HILL INVESTMENT GROUP INC	MINEBEA MITSUMI INC	UFP INDUSTRIES INC
DIASORIN SPA	MINERAL RESOURCES LTD	UGI CORP
DIC CORP	MINERVA SA	ULTA BEAUTY INC
DIGIMARC CORP	MINI HANG SENG JAN21	ULTRA CLEAN HOLDINGS INC
DIGITAL GARAGE	MINISTOP	ULTRAPAR PARTICIPACOES SA
DIGITAL HOLDINGS INC	MISC BHD	ULVAC
DIGITAL REALTY TRUST INC	MISUMI GROUP INC	UMICORE SA
DIGITAL TURBINE INC	MITRA ADIPERKASA TBK PT	UMS HOLDINGS LTD
DIGITAL VALUE SPA	MITSUBISHI CHEMICAL HOLDINGS CORP	UMW HOLDINGS BHD
DILLARD'S INC	MITSUBISHI CORP	UNDER ARMOUR INC
DIME COMMUNITY BANCSHARES INC	MITSUBISHI ELECTRIC CORP	UNIBAIL-RODAMCO-WESTFIELD
DINE BRANDS GLOBAL INC	MITSUBISHI ESTATE CO LTD	UNICHARM CORP
DINO POLSKA SA	MITSUBISHI GAS CHEMICAL CO INC	UNICREDIT SPA
DIOS FASTIGHETER	MITSUBISHI HC CAPITAL INC	UNID CO LTD
DIP	MITSUBISHI HEAVY INDUSTRIES LTD	UNILEVER PLC
DIPLOMA	MITSUBISHI SHOKUHI	UNION PACIFIC CORP
DIRECT LINE INSURANCE GROUP PLC	MITSUBISHI UFJ FINANCIAL GROUP INC	UNIPAR CARBOCLORO SA
DISCO	MITSUI & CO LTD	UNIPER SE
DISCOVER FINANCIAL SERVICES	MITSUI CHEMICALS INC	UNI-PRESIDENT ENTERPRISES CORP
DISCOVERY INC	MITSUI FUDOSAN CO LTD	UNIQA INSURANCE GROUP AG
DISH NETWORK CORP	MITSUI MATSUSHIMA HOLDINGS CO LTD	UNISEM (M) BHD
DIXONS CARPHONE PLC	MITSUI SOKO HOLDINGS CO LTD	UNITED BANK LTD
DKSH HOLDING AG	MIURA	UNITED ELECTRONICS COMPANY JSC
DNB ASA	MIXI INC	UNITED FIRE GROUP INC
DOCUSIGN INC	MIZRAHI TEFAHOT BANK LTD	UNITED INTERNATIONAL ENTERPRISES LTD
DOLBY LABORATORIES INC	MIZUHO FINANCIAL GROUP INC	UNITED INTERNATIONAL TRANSPORTATION CO
DOLLAR GENERAL CORP	MKS INSTRUMENTS INC	UNITED INTERNET AG
DOLLAR TREE INC	MMC CORPORATION BHD	UNITED NATURAL FOODS INC
DOLLARAMA INC	MMG LTD	UNITED OVERSEAS BANK LTD
DOMINION ENERGY IN	MODERNA INC	UNITED PARCEL SERVICE INC
DOMINO'S PIZZA ENTERPRISES LTD	MOHAWK INDUSTRIES INC	UNITED RENTALS INC

DOMINO'S PIZZA GROUP PLC	MOL HUNGARIAN OIL & GAS PLC	UNITED SUPER MARKETS HLDGS INC
DOMINO'S PIZZA INC	MOLINA HEALTHCARE INC	UNITED THERAPEUTICS CORP
DOMTAR CORP	MOLSON COORS BEVERAGE CO	UNITED URBAN INVESTMENT CORP
DONG KUK STEEL MILL	MOMO.COM INC	UNITED UTILITIES GROUP PLC
DONG-A ST CO	MONCLER SPA	UNITEDHEALTH GROUP INC
DONGKOOK PHARMACEUTI	MONDELEZ INTERNATIONAL INC	UNITI GROUP INC
DONGSUNG CHEMICAL CO LTD	MONDI PLC	UNIVERSAL HEALTH SERVICES INC
DOOSAN BOBCAT INC	MONETA MONEY BANK AS	UNIVEST FINANCIAL CORPORATION
DOOSAN FUEL CELL	MONEYSUPERMARKET.COM GROUP PLC	UNUM GROUP
DOOSAN INFRACORE CO LTD	MONGODB INC	UOL GROUP LTD
DOREL INDUSTRIES INC	MONOLITHIC POWER SYSTEMS INC	UORIKI
DORMAKABA HOLDING AG	MONOTARO	UPM-KYMMENE OYJ
DOUBLEUGAMES CO LTD	MONSTER BEV CORP	UPWORK INC
DOUZONE BIZON CO LTD	MOODY'S CORP	URBAN OUTFITTERS INC
DOVER CORP	MOOG INC	USANA HEALTH SCIENCES INC
DOW INC	MORGAN SINDALL GROUP PLC	USD PARTNERS LP
DOWNER EDI LTD	MORGAN STANLEY	USHIO INC
DR.REDDY'S LABORATORIES LTD	MORNINGSTAR INC	USINAS SIDERURGICAS DE MINAS GERAIS SA
DRAEGERWERK AG & CO KGAA	MOROZOFF	USS CO LTD
DRAFTKINGS INC	MORPHOSYS AG	UTZ BRANDS INC
DRB-HICOM BHD	MOSAIC CO	V TECHNOLOGY
DRDGOLD LTD	MOTOROLA SOLUTIONS INC	VAIL RESORTS INC
DRIVE SHACK	MOTUS HOLDINGS LTD	VALE SA
DROPBOX INC	MOUWASAT MEDICAL SERVICES CO SJSC	VALEO SE
DSP GROUP INC	MOVIDA PARTICIPACOES SA	VALERO ENERGY CORP
DSV PANALPINA A/S	MOWI ASA	VALMET OYJ
DTE ENERGY CO	MPLX LP	VALMONT INDUSTRIES INC
DUKE ENERGY CORP	MS&AD INSURANCE GROUP HOLDINGS INC	VALOR HOLDINGS
DUKE REALTY CORP	MSCI INC	VALUE ADDED TECHNOLO
DUNELM GROUP PLC	MSCI INDIA MAR21	VALVOLINE INC
DUPONT DE NEMOURS INC	MSCI SINGAPORE JAN21	VARIAN MEDICAL SYSTEMS INC
DURATEX SA	MSG ENTERTAINMENT	VARONIS SYSTEMS INC
DUSKIN	MSG NETWORK INC	VAT GROUP AG
DXC TECHNOLOGY	MTR CORP LTD	VAUDOISE ASSURANCES HOLDING SA
DYNATRACE HOLDINGS LLC	MTU AERO ENGINES AG	VECTOR LTD
E INK HOLDINGS INC	MUENCHENER RUECKVERSICHERUNGS AG	VEECO INSTRUMENTS INC
E.ON SE	MULLEN GROUP LTD	VEEVA SYSTEMS INC
E.SUN FINANCIAL HOLDING CO LTD	MURATA MANUFACTURING CO LTD	VELODYNE LIDAR INC
EAGLE MATERIALS INC	MY EG SERVICES BHD	VENTAS INC
EAGLE PHARMACEUTICALS INC	MYCRONIC AB	VENTURE CORPORATION LTD
EARTH CORPORATION	NABTESCO CORP	VEOLIA ENVIRONNEMENT SA
EAST JAPAN RAILWAY CO	NAGACORP LTD	VERBIO
EASTERLY GOVERNMENT PROPERTIES INC	NAGOYA RAILROAD	VERBUND AG
EASTERN POLYMER GROUP PCL	NAKANISHI	VEREIT INC
EASTERN PROVINCE CEMENT CO SJSC	NAN LIU ENTERPRISE	VERISIGN INC

EASTMAN CHEMICAL CO	NANKAI ELECTRIC RAILWAY	VERISK ANALYTICS INC
EASTMAN KODAK CO	NANTEX INDUSTRY CO LTD	VERITIV CORP
EATON CORP PLC	NARI TECHNOLOGY CO LTD	VERIZON COMMUNICATIONS INC
EBARA CORP	NASDAQ INC	VERMILION ENERGY INC
EBAY INC	NASPERS	VERSO CORPORATION NEW
EBIX INC	NATIONAL BANK HOLDINGS	VERTEX PHARMACEUTICALS INC
ECHO MARKETING INC	NATIONAL BANK OF CANADA	VERTIV HOLDINGS LLC
ECHOSTAR CORP	NATIONAL GRID PLC	VESTAS WIND SYSTEMS A/S
ECKERT & ZIEGLER STRAHLEN-& MEDIZIN	NATIONAL HEALTH INVESTORS INC	VESTEL ELECTRONIK SANAYI VE TICARET
ECLAT TEXTILE CO LTD	NATIONAL HEALTHCARE CORP	VETOQUINOL
ECLIPX GROUP LIMITED	NATIONAL INSTRUMENTS CORP	VF CORP
ECOLAB INC	NATIONAL MEDICAL CARE	VIACOMCBS
ECOPETROL SA	NATIONAL STORAGE AFFILIATES TRUST	VIATRIS INC
ECOPROBM CO LTD	NATIONAL WESTERN LIFE GROUP INC	VIAVI SOLUTIONS INC
ECORODOVIAS INFRAESTRU LOGISTICA SA	NATIXIS	VICI PROPERTIES INC
ECO'S	NATORI	VICTORIA GOLD CORP
EDENRED SA	NATURGY ENERGY GROUP SA	VICTREX
EDISON INTERNATIONAL	NATUS MEDICAL INC	VIENNA INSURANCE GROUP AG
EDP ENERGIAS DE PORTUGAL SA	NATWEST GROUP PLC	VIEWORKS
EDP ENERGIAS DO BRASIL SA	NAVER	VIFOR PHARMA AG
EDWARDS LIFESCIENCES CORP	NCC AB	VILLAGE SUPER MARKET INC
E-HOUSE CHINA ENTERPRISE HLDGS LTD	NCSOFT CORP	VINCI SA
EIFFAGE SA	NEC CORP	VINDA INTERNATIONAL HOLDINGS LTD
EISAI CO LTD	NEC NETWORKS & SYSTEM INTEGRATION	VINYTHAI PCL
EL POLLO LOCO HOLDINGS	NEDAP(NEDERLANDSCHE APPARATENF)NV	VIPSHOP HOLDINGS LTD
ELAN MICROELECTONICS	NEDBANK GROUP LTD	VIRGIN MONEY UK PLC
ELANCO ANIMAL HEALTH INC	NEENAH INC	VIRTU FINANCIAL INC
ELASTIC NV	NELES OYJ	VISA INC
ELDERS LTD	NEMETSCHEK	VISCOFAN SA
ELECTRA CONSUMER PRODUCTS 1970 LTD	NEOWIZ	VISHAY INTERTECHNOLOGY INC
ELECTRIC POWER DEVELOPMENT CO LTD	NEPI ROCKCASTLE	VISHAY PRECISION GROUP INC
ELECTRICITE DE FRANCE SA	NESTE OYJ	VISTA LAND AND LIFESCAPES INC
ELECTROLUX AB	NESTLE SA	VISTRA CORP
ELECTRONIC ARTS INC	NET ONE SYSTEMS CO LTD	VISTRY GROUP PLC
ELEKTA AB (PUBL)	NETAPP INC	VITAL KSK HOLDINGS
ELEMATEC CORP	NETCARE LTD	VIVA ENEGRY GROUP LIMITED
ELIA GROUP SA	NETCOMPANY GROUP A/S	VIVENDI SA
ELISA OYJ	NETDRAGON WEBSOFT HOLDINGS LTD	VMWARE INC
ELITE MATERIAL CO LTD	NETEASE INC	VODACOM GROUP LTD
ELKEM ASA	NETFLIX INC	VODAFONE GROUP PLC
EMBRACER GROUP AB	NETGEAR INC	VOESTALPINE AG
EMCORE CORP	NETLINK NBN TRUST	VOLKSWAGEN AG
EMEMORY TECHNOLOGY INC	NETMARBLE CORP	VOLTRONIC POWER TECHNOLOGY CORP
EMERA INC	NETO M.E HOLDINGS LTD.	VOLVO AB
EMERGENT BIOSOLUTIONS INC	NETSCOUT SYSTEMS INC	VONOVIA SE

EMERSON ELECTRIC CO	NETUREN CO LTD	VONTIER CORPORATION
E-MINI MSCI EMERGING MARKET MAR21	NETWORK INTERNATIONAL HOLDINGS PLC	VORNADO REALTY TRUST
E-MINI RUSSELL 2000 MAR21	NEUROCRINE BIOSCIENCES INC	VOYA FINANCIAL INC
EMINI S&P 500 MAR21	NEW CHINA LIFE INSURANCE CO LTD	VS INDUSTRY BHD
EMIS GROUP PLC	NEW GOLD INC	VTECH HOLDINGS LTD
EMLAK KONUT GAYRIMENKUL YATIRIM ORT	NEW ORIENTAL EDUCATION & TECH GRP	VUKILE PROPERTY FUND LTD
EMPIRE COMPANY LTD	NEW RESIDENTIAL INVESTMENT REIT	VULCAN MATERIALS CO
EMPLOYERS HOLDINGS INC	NEW WORLD DEVELOPMENT CO LTD	W W GRAINGER INC
EMS CHEMIE HOLDING AG	NEW YORK COMMUNITY BANCORP INC	W. P. CAREY INC
ENAGAS SA	NEWCREST MINING LTD	W. R. BERKLEY CORP
ENANTA PHARMACEUTICALS INC	NEWELL BRANDS INC	W. R. GRACE & CO
ENBRIDGE INC	NEWMONT CORP	WACOAL HOLDINGS CORP
ENCOMPASS HEALTH CORPORATION	NEWS CORP	WAH LEE INDUSTRIAL CORP
ENDEAVOUR MINING CORP	NEXANS SA	WALGREENS BOOTS ALLIANCE INC
ENDESA SA	NEXI SPA	WALLENIUS WILHELMSEN ASA
ENEA SA	NEXITY SA	WAL-MART DE MEXICO SAB DE CV
ENEL SPA	NEXON CO LTD	WALMART INC
ENEOS HOLDINGS INC	NEXPOINT RESIDENTIAL TRUST INC	WALT DISNEY CO
ENERGIXS RENEWABLE ENERGY LTD	NEXSTAR MEDIA GROUP INC	WANT WANT CHINA HOLDINGS LTD
ENERGY ABSOLUTE PCL	NEXT PLC	WARNER MUSIC GROUP CORP
ENERGY TRANSFER LP	NEXTDC LTD	WARTECK INVEST AG
ENERSYS	NEXTEER AUTOMOTIVE GROUP LTD	WARTSILA OYJ ABP
ENGHOUSE SYSTEMS LTD	NEXTERA ENERGY INC	WASHINGTON FEDERAL INC
ENGIE	NGK INSULATORS LTD	WASTE CONNECTIONS INC
ENGIE ENERGIA CHILE SA	NGK SPARK PLUG CO LTD	WASTE MANAGEMENT INC
ENGRO CORPORATION	NH FOODS LTD	WATERS CORP
ENI SPA	NHK SPRING CO LTD	WATERSTONE FINANCIAL INC
EN-JAPAN	NHN CORPORATION	WATKIN JONES PLC
ENLINK MIDSTREAM LLC	NIB HOLDINGS LTD	WATSCO INC
ENN ENERGY HOLDINGS LTD	NIBE INDUSTRIER AB	WAYFAIR INC
ENNIS INC	NIC INC	WD-40 CO
ENNOCONN CORP	NICE INFORMATION SERVICE CO LTD	WEC ENERGY GROUP
ENOVA INTERNATIONAL INC	NICE LTD	WEG SA
ENPHASE ENERGY INC	NICHIA STEEL WORKS	WEICHAI POWER CO LTD
ENSIGN GROUP INC	NICK SCALI LTD	WEIS MARKETS INC
ENSTAR GROUP LTD	NIDEC CORP	WELCIA HOLDINGS CO
ENTAIN PLC	NIHON CHOUZAI	WELLS FARGO & CO
ENTEGRIS INC	NIHON M&A CENTER INC	WELLTOWER INC
ENTERGY CORP	NIHON UNISYS LTD	WENDEL SE
ENTERPRISE PRODUCTS PARTNERS LP	NIKE INC	WENDYS CO
ENTRA ASA	NINTENDO CO LTD	WESCO INTERNATIONAL INC
ENVISTA HOLDINGS CORPORATION	NIO INC	WEST CHINA CEMENT LTD
EOG RESOURCES INC	NIPPN CORP	WEST FRASER TIMBER CO LTD
EONE DIAGNOMICS GENOME CENTER CO LTD	NIPPON BS BROADCASTING CORP	WEST HOLDINGS CORP
EPAM SYSTEMS INC	NIPPON BUILDING FUND INC	WEST JAPAN RAILWAY CO

EPIROC AB	NIPPON CHEMIPHAR	WEST PHARMACEUTICAL SERVICES INC
EQT AB	NIPPON EXPRESS CO LTD	WESTERN DIGITAL CORP
EQT CORP	NIPPON GAS	WESTERN MIDSTREAM PARTNERS LP
EQUIFAX INC	NIPPON KAYAKU CO LTD	WESTERN UNION CO
EQUINITI GROUP PLC	NIPPON LIGHT METAL HLDGS	WESTINGHOUSE AIR BRAKE TECHN CORP
EQUINIX INC	NIPPON PAINT HOLDINGS CO LTD	WESTLAKE CHEMICAL PARTNERS LP
EQUINOR ASA	NIPPON PAPER INDUSTRIES CO LTD	WESTROCK CO
EQUINOX GOLD CORP	NIPPON PARKING DEVELOPMENT	WEYERHAEUSER CO
EQUITABLE HOLDINGS INC	NIPPON PROLOGIS RET INC	WH GROUP LTD
EQUITY LIFESTYLE PROPERTIES INC	NIPPON SANSO HOLDINGS CORP	WH SMITH PLC
EQUITY RESIDENTIAL	NIPPON SEIKI	WHA CORPORATION PCL
ERAJAYA TBK	NIPPON SHINYAKU	WHARF REAL ESTATE INVESTMENT CO LTD
EREX CO LTD	NIPPON SHOKUBAI CO LTD	WHEATON PRECIOUS METALS CORP
ERIE INDEMNITY CO	NIPPON SIGNAL CO LTD	WHIRLPOOL CORP
ERSTE GROUP BANK AG	NIPPON STEEL CORPORATION	WHITBREAD
ES-CON JAPAN	NIPPON STEEL TRADING CORPORATION	WHITECAP RESOURCES INC
ESR CAYMAN LTD	NIPPON TELEGRAPH AND TELEPHONE CORP	WIDEOPENWEST INC
ESR-REIT	NIPPON TELEVISION HOLDINGS INC	WIENERBERGER AG
ESSA BANCORP INC	NIPPON YUSEN KK	WILLIAMS COMPANIES INC
ESSENT GROUP LTD	NIPRO CORP	WILLIAMS SONOMA INC
ESSENTIAL UTILITIES INC	NISHIMATSUYA CHAIN	WILLIS TOWERS WATSON
ESSEX PROPERTY TRUST INC	NISOURCE NEW	WILMAR INTERNATIONAL LTD
ESSILORLUXOTTICA SA	NISSAN CHEMICAL CORP	WILSON BAYLY HOLMES - OVCON LTD
ESSITY AB	NISSAN MOTOR CO LTD	WINNEBAGO INDUSTRIES INC
ESTEE LAUDER COMPANIES INC	NISSHA CO LTD	WIPRO LTD
ESTELLE HOLDINGS CO LTD	NISSHIN OILLIO GROUP LTD	WISTRON NEWEB CORP
ETHAN ALLEN INTERIORS INC	NISSHIN SEIFUN GROUP INC	WIX.COM LTD
ETSY INC	NISSHINBO HOLDINGS INC	WIZ SOLUCOES E COR
EUBIOLOGICS CO LTD	NISSIN FOODS HOLDINGS CO LTD	WM MORRISON SUPERMARKETS PLC
EURAZEO SE	NITORI HOLDINGS CO LTD	WOLTERS KLUWER NV
EURO STOXX 50 MAR21	NITTO DENKO CORP	WOORI FINANCIAL GROUP INC
EUROFINS SCIENTIFIC SE	NITTO FUJI FLOUR MILLING CO LTD	WOORI INVESTMENT BANK
EUROPRIS ASA	NIU TECHNOLOGIES	WORKDAY INC
EUSKALTEL SA	NK LUKOIL PAO	WORLDLINE SA
EUTELSAT COMMUNICATIONS SA	NN GROUP NV	WORLEY LTD
EVER SUNSHINE LIFESTYLE SVCS GP LTD	NNIT AS	WOWOW
EVERBRIDGE INC	NOBIA AB	WPP PLC
EVERCORE INC	NOKIA OYJ	WPT INDUSTRIAL REIT
EVEREST RE GROUP LTD	NOMAD FOODS LTD	WSP GLOBAL INC
EVERGREEN MARINE CORP TAIWAN LTD	NOMURA	WUESTENROT & WUERTTEMBERGISCHE AG
EVERGY INC	NOMURA HOLDINGS INC	WUXI APPTEC CO LTD
EVERLIGHT ELECTRONICS	NOMURA REAL EST MF (NEW)	WUXI BIOLOGICS CAYMAN INC
EVERQUOTE INC	NOMURA REAL ESTATE HOLDINGS INC	WUXI LEAD INTELLIGENT
EVERSOURCE ENERGY	NOMURA RESEARCH INSTITUTE LTD	WYNDHAM HOTELS RESORTS INC
EVERTEC INC	NONGSHIM CO LTD	WYNN MACAU LTD

EVN AG	NORBORD INC	WYNN RESORTS LTD
EVOLUTION GAMING GROUP AB	NORDEA BANK ABP	XCEL ENERGY INC
EVOLUTION MINING LTD	NORDEX SE	XEBIO HOLDINGS CO
EVONIK INDUSTRIES AG	NORDIC ENTERTAINMENT GROUP AB	XERO LTD
EVRAZ PLC	NORDIC SEMICONDUCTOR ASA	XEROX HOLDINGS CORP
EXACT SCIENCES CORP	NORDNET AB	XIAOMI CORPORATION
EXEDY	NORDSON CORP	XILINX INC
EXELIXIS INC	NORFOLK SOUTHERN CORP	XINJIANG GOLDWIND SCI & TECH LTD
EXELON CORP	NORITAKE CO LTD	XINTEC INC
EXLSERVICE HOLDINGS INC	NORSK HYDRO ASA	XINYI GLASS HOLDINGS LTD
EXOR NV	NORTH PACIFIC BANK LTD	XPO LOGISTICS INC
EXPEDIA GROUP INC	NORTH WEST COMPANY INC	XYLEM INC
EXPEDITORS INTERN OF WASHINGTON INC	NORTHERN TRUST CORP	YAIZU SUISANKAGAKU INDUSTRY CO LTD
EXPERIAN PLC	NORTHLAND POWER INC	YAKULT HONSHA
EXPONENT INC	NORTHWEST BANCSHARES INC	YAMADA HOLDINGS CO
EXTRA SPACE STORAGE INC	NORTHWESTERN CORP	YAMAGUCHI FINANCIAL GROUP INC
EXTREME NETWORKS INC	NORTONLIFELOCK INC	YAMAHA CORP
EXXON MOBIL CORPORATION	NOVARTIS AG	YAMAHA MOTOR CO LTD
EZ TEC EMPREENDIMENTOS PARTICIPACOE	NOVATEK MICROELECTRONICS CORP	YAMANA GOLD INC
F.C.C. CO LTD	NOVATEK PAO	YAMATANE
F5 NETWORKS INC	NOVO NORDISK A/S	YAMATO HOLDINGS CO LTD
FACEBOOK INC	NOVOCURE LTD	YAMAYA CORP
FACTSET RESEARCH SYSTEMS INC	NOVOZYMES A/S	YAMAZAKI BAKING CO LTD
FAES FARMA SA	NRG ENERGY INC	YAMAZAWA
FAIR ISAAC CORP	NSD CO LTD	YANDEX N.V.
FAIRFAX FINANCIAL HOLDINGS LTD	NSK LTD	YANG MING MARINE TRANSPORT CORP
FANHUA INC	NTT DATA CORP	YANGO GROUP CO LTD
FANTASIA HOLDINGS GROUP CO LTD	NTT UD REIT INVESTMENT CORP	YAOKO
FANUC CORP	NU SKIN ENTERPRISES INC	YAPI VE KREDI BANKASI AS
FAR EAST CONSORTIUM INTERNATIONAL LTD	NUANCE COMMUNICATIONS INC	YARA INTERNATIONAL ASA
FARADAY TECHNOLOGY CORP	NUCOR CORP	YASKAWA ELECTRIC CORP
FARGLORY DEVELOPERS CO	NUFARM LTD	YELLOW HAT
FARMERS NATIONAL BANC	NUTRIEN LTD	YELP INC
FARO TECHNOLOGIES INC	NUVOTON TECHNOLOGY	YETI HOLDINGS INC
FAST RETAILING CO LTD	NVIDIA CORP	YEXT INC
FASTENAL CO	NVR INC	YFY INC
FASTIGHETS AB BALDER	NXP SEMICONDUCTORS NV	YG ENTERTAINMENT INC
FAURECIA SA	OBAYASHI CORP	YICHANG HEC CHANGJIANG PHARMACTL CO
FEDERATED HERMES INC	OBERBANK AG	YOKOGAWA ELECTRIC CORP
FEDEX CORP	OBIC CO LTD	YOKOHAMA REITO
FEED ONE CO LTD	OCADO GROUP PLC	YOUNGONE CORP
FELISSIMO	OCCIDENTAL PETROLEUM CORP	YOUNGPOONG CORP
FENG HSIN STEEL CO LTD	OCEANA GROUP LTD	YUANTA SECURITIES KOREA CO LTD
FERGUSON PLC	OCEANAGOLD CORP	YUASA FUNASHOKU

FERRARI NV	ODAKYU ELECTRIC RAILWAY CO LTD	YUASA TRADING
FERREXPO PLC	ODONTOPREV SA	YUEXIU REAL ESTATE INVESTMENT TRUST
FERROVIAL SA	OENON HOLDINGS	YUM BRANDS INC
FIDELITY NATIONAL FINANCIAL INC	OFFCN EDUCATION TECHNOLOGY CO LTD	YUM CHINA HOLDINGS INC
FIDELITY NATIONAL INFO SERVICES INC	OFFICE DEPOT INC	YUZHOU GROUP HOLDINGS CO LTD
FIFTH THIRD BANCORP	OFFICE PPTY INCOME TRUST	Z HOLDINGS CORP
FINANCIAL INSTITUTIONS INC	OGE ENERGY CORP	ZAI LAB LIMITED
FINECOBANK BANCA FINECO	OHSHO FOOD SERVICE	ZALANDO SE
FINNING INTERNATIONAL INC	OJI HOLDINGS CORP	ZEBRA TECHNOLOGIES CORP
FINSBURY FOOD GROUP PLC	OKAMURA	ZENDESK INC
FIREEYE INC	OKI ELECTRIC INDUSTRY CO LTD	ZENSHO HOLDINGS CO LTD
FIRST ABU DHABI BANK	OKINAWA CELLULAR TELEPHONE CO	ZEON CORP
FIRST AMERICAN FINANCIAL CORP	OKINAWA ELECTRIC POWER CO INC	ZHANGZHOU PIENTZEHUANG PHARMACEUTIC
FIRST BANCORP	OKTA INC	ZHEJIANG EXPRESSWAY CO LTD
FIRST BUSINESS FINANCIAL SERVICES INC	OLAM INTERNATIONAL LTD	ZHEJIANG HUAYOU COBALT CO LTD
FIRST CITIZENS BANCSHARES INC NRTH	OLD DOMINION FREIGHT LINE INC	ZHEJIANG WEIXING NEW BUILDING MATER
FIRST FINANCIAL HOLDING CO LTD	OLD MUTUAL LTD	ZHENGZHOU COAL MINING MACHINERY GRP
FIRST HORIZON CORP	OLVI OYJ	ZILLOW GROUP INC
FIRST NORTHWEST BANCORP	OLYMPUS CORP	ZIMMER BIOMET HOLDINGS INC
FIRST QUANTUM MINERALS LTD	OMEGA HEALTHCARE INVESTORS INC	ZOETIS INC
FIRST REPUBLIC BANK	OMNICOM GROUP INC	ZOOM VIDEO COMMUNICATIONS INC
FIRST SOLAR INC	OMRON CORP	ZOOMLION HEAVY INDUST SCI & TECH LTD
FIRST TRACTOR CO LTD	OMV AG	ZOZO INC
FIRSTENERGY CORP	ON SEMICONDUCTOR CORP	ZSCALER INC
FIRSTRAND LTD	ONECONNECT FINANCIAL TECHNOLOGY CO LTD	ZTO EXPRESS (CAYMAN) INC
FIRSTSERVICE CORP	ONEOK INC	ZUORA INC
FISERV INC	ONEX CORP	ZURICH INSURANCE GROUP AG
FISHER & PAYKEL HEALTHCARE CORP LTD	ONO PHARMACEUTICAL CO LTD	
FIVE9 INC	OPEN HOUSE CO LTD	

Real Assets - Listed

Asset Name		
CASH	MACQUARIE HEDGED INDEX GLOBAL INFRASTRUCTURE SECURITIES FUND	MACQUARIE HEDGED INDEX GLOBAL REAL ESTATE SECURITIES FUND

Real Assets - Unlisted

Asset Name		
AMP SHOPPING CENTRE FUND	CHARTER HALL RETAIL PARTNERSHIP	I-SQUARED CAPITAL CO-INVESTMENT
AXIUM INFRASTRUCTURE LP	DEXUS WHOLESALE PROPERTY FUND	KKR GLOBAL INFRASTRUCTURE INVESTORS II L.P.
CASH	GOODMAN AUSTRALIA INDUSTRIAL FUND	LEND LEASE APPF RETAIL
CFS FINERGE	GPT WHOLESALE OFFICE FUND	MACQUARIE ASIA INFRASTRUCTURE FUND LP

CFS INFRASTRUCTURE INCOME FUND (IIF) & ACTIVE IIF (AIIF)	IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND	MACQUARIE MERCER INFRASTRUCTURE TRUST
CHARTER HALL CORE PLUS INDUSTRIAL FUND (CPIF)	INVESTA COMMERCIAL PROPERTY FUND	NEW FORESTS AUSTRALIA NZ FOREST INVESTMENT FUND
CHARTER HALL CORE PLUS OFFICE FUND	INVESTA SPV AUST PROPERTY FUND	STONEPEAK INFRASTRUCTURE FUND – MASTER CO-INVESTMENT PARTNERS LP

Alternatives

Asset Name		
1011778 BC / NEW RED 4.000 OCT 15 30 144A	ENEL CHILE SA ADR ADR	NAVIENT CORPORATION 7.250 SEP 25 23
3I GROUP ORD 73.8636P	ENEL EUR1	NCL CORP LTD 12.250 MAY 15 24 144
3M CO COMMON STOCK USD.01	ENEL SPA COMMON STOCK EUR1.	NCSOFT CORP COMMON STOCK KRW500.0
A LIVING SMART CITY SERVICES COMMON STOCK CNY1.0	ENERGIZER HLDGS INC 4.375 MAR 31 29 144	NEC CORP COMMON STOCK
A.P. MOLLER-MAERSK SER'B'DKK1000	ENERGIZER HLDGS INC 7.750 JAN 15 27 144	NEERG ENERGY LTD SR SECURED REGS 02/22 6
A2A SPA COMMON STOCK EUR.52	ENERGIZER HOLDINGS I 4.750 JUN 15 28 144A	NEL ASA COMMON STOCK NOK.2
AA BOND CO LTD 2.875 JAN 31 22 REGS	ENERGUATE TRUST COMPANY GUAR REGS 05/27 5.875	NEOEN SA COMMON STOCK
AA BOND CO LTD 5.500 JUL 31 50 REGS	ENERSYS 4.375 DEC 15 27 144	NEPTUNE ENERGY BONDC 6.625 MAY 15 25 REG
AAK AB COMMON STOCK	ENERSYS 5.000 APR 30 23 144	NESTLE SA CHF0.10(REGD)
AALBERTS NV COMMON STOCK EUR.25	ENGIE COMMON STOCK EUR1.0	NET ONE SYSTEMS CO LTD COMMON STOCK
ABB LTD CHF1.03(REGD)	ENGIE EUR1	NETCOMPANY GROUP AS COMMON STOCK DKK1.0
ABB LTD REG COMMON STOCK CHF.12	ENPRO INDS INC 5.750 OCT 15 26	NETEASE INC ADR ADR USD.0001
ABBVIE INC 3.800 MAR 15 25	ENSTAR GROUP LTD 4.950 JUN 01 29	NETEASE INC REP(5 ORD SHS)
ABIOMED INC COMMON	ENTERPRISE PRODS OPE 3.750 FEB 15 25	NETFLIX INC 3.875 NOV 15 29 REG
ACADIA HEALTHCARE CO 5.000 APR 15 29 144	EOG RESOURCES INC COMMON STOCK USD.01	NETFLIX INC COMMON STOCK USD.001
ACADIA HEALTHCARE CO 6.500 MAR 01 24	EPAM SYSTEMS INC COMMON STOCK USD.001	NETMARBLE CORP COMMON STOCK KRW100.0
ACCENTURE PLC CL A COMMON STOCK USD.0000225	EQM MIDSTREAM PARTNE 6.500 JUL 01 27 144A	NETWORK INTERNATIONAL HOLDIN COMMON STOCK GBP.1
ACCENTURE PLC CLASS A	EQUIFAX INC COMMON	NEW ENTERPRISE STONE 6.250 MAR 15 26 144
ACCIONA SA COMMON STOCK EUR1.	EQUIFAX INC COMMON STOCK USD1.25	NEW ENTERPRISE STONE 9.750 JUL 15 28 144A
ACCIONA SA EUR1	EQUINIX INC 3.200 NOV 18 29	NEWCO GB SAS 8.000 DEC 15 22 REGS
ACEA SPA COMMON STOCK EUR5.16	EQUINIX INC REIT USD.001	NEWCREST MINING ORD
ACKERMANS + VAN HAAREN COMMON STOCK	EQUINOR ASA NOK2.50	NEWMONT CORP COMMON STOCK USD1.6
ACS ACTIVIDADES CONS Y SERV COMMON STOCK EUR.5	EQUITRANS MIDSTREAM 5.500 JUL 15 28	NEWMONT CORPORATION COM
ACTIVISION BLIZZARD INC COMMON STOCK USD.000001	ERG SPA COMMON STOCK EUR.1	NEXON CO LTD COMMON STOCK
ADANI GREEN ENERGY UP SR SECURED REGS 12/24 6.25	ERSTE GROUP BK AG FLTG 6.500 PERP REG	NEXT 3.625 MAY 18 28
ADAPTHEALTH LLC 4.625 AUG 01 29 144A	ESURE GROUP PLC 6.750 DEC 19 24	NEXT PLC ORD 10P
ADDTECH AB B SHARES COMMON STOCK SEK.75	EURO STOXX 50 FUTURE MAR 19 21	NEXTERA ENERGY INC COMMON STOCK USD.01
ADECCO GROUP AG CHF1(REGD)	EURO STOXX MID FUTURE MAR 19 21	NEXTERA ENERGY OPER 3.875 OCT 15 26 144
ADEVINTA ASA 3.000 NOV 15 27 REGS	EURO-BOBL FUTURE MAR EURO-BOBL FUTURE MAR	NGL ENERGY PARTNERS 7.500 APR 15 26
ADIENT US LLC 7.000 MAY 15 26 144	EURO-BUND FUTURE MAR EURO-BUND FUTURE MAR	NGL ENERGY PARTNERS 7.500 NOV 01 23
ADIENT US LLC 9.000 APR 15 25 144A	EURO-BUXL 30Y BND MAR EURO-BUXL 30Y BND MAR	NICE LTD ADR-REPR 1 ORD ILS1
ADLER GROUP SA COMMON STOCK	EUROMONEY INSTL INVESTOR PLC COMMON STOCK GBP.0025	NIDEC CORP COMMON STOCK
ADOBE INC COMMON STOCK USD.0001	EURONEXT NV COMMON STOCK EUR1.6	NIGERIA 7.625 NOV 28 47

ADVANCED MICRO DEVICES COMMON STOCK USD.01	EURO-SCHATZ FUTURE MAR 08 21	NIHON UNISYS LTD COMMON STOCK
ADVANTEST CORP COMMON STOCK	EUTELSAT COMMUNICATIONS COMMON STOCK EUR1.0	NIKE INC CL B COMMON STOCK
ADVENT HEALTH SYSTEM 2.952 MAR 01 29	EVERSHOLT FUNDING 3.529 AUG 07 42 REGS	NIKKEI 225 (SGX) FUTURE MAR 11 21
ADYEN NV EUR0.01	EVOTEC SE COMMON STOCK	NIPPON TELEGRAPH + TELEPHONE COMMON STOCK
AERCAP GLOBAL AVIATI FLTG 6.500 JUN 15 45	EXELON GENERATION CO 5.600 JUN 15 42 RGD	NISSAN MOTOR CO 3.201 SEP 17 28 REGS
AERCAP HOLDINGS NV COMMON STOCK EUR.01	EXELON GENERATION CO 6.250 OCT 01 39	NITORI HOLDINGS CO LTD COMMON STOCK NPV
AERCAP IRELAND CAPIT 3.500 JAN 15 25	EXPEDIA GROUP INC 6.250 MAY 01 25 144A	NITTOKU CO LTD COMMON STOCK
AERCAP IRELAND CAPIT 6.500 JUL 15 25	EXPEDIA GROUP INC 7.000 MAY 01 25 144	NKT A/S COMMON STOCK DKK20.0
AF POYRY AB COMMON STOCK SEK2.5	EXPERIAN GROUP ORD NPV	NOBLE ENERGY INC 3.900 NOV 15 24
AGCO CORP COMMON STOCK USD.01	EXPERIAN PLC COMMON STOCK USD.1	NOKIA OYJ EUR0.06
AGGREKO PLC COMMON STOCK GBP.04832911	EXXON MOBIL CORP 2.992 MAR 19 25	NOKIAN RENKAAT OYJ COMMON STOCK
AGILENT TECHN INC COMMON	EXXON MOBIL CORP 3.294 MAR 19 27	NOLATO AB B SHS COMMON STOCK SEK5.0
AGNICO EAGLE MINES COMMON	EXXON MOBIL CORP COMMON STOCK	NOMURA HLDGS INC 2.648 JAN 16 25
AGRICULTURAL BA C/P MAY 11 21	F5 NETWORKS INC COMMON STOCK	NOMURA RESEARCH INSTITUTE LT COMMON STOCK
AGRICULTURAL BANK OF CHINA A COMMON STOCK CNY1.0	FABEGE AB COMMON STOCK SEK30.82	NONGHYUP BANK SR UNSECURED REGS 07/25 1.25
AI CANDELARIA SPAIN SLU SR SECURED REGS 12/28 7.5	FACEBOOK INC CLASS A	NORDIC ENTERTAINMENT GROUP B COMMON STOCK SEK1.0
AIA GROUP LTD 3.375 APR 07 30 144A	FACEBOOK INC CLASS A COMMON STOCK USD.000006	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0
AIA GROUP LTD COMMON STOCK	FAGE DAIRY IND S A / 5.625 AUG 15 26 144	NORFOLK SOUTHN CORP 5.100 AUG 01 18
AIA GROUP LTD USD1.00	FAIRFAX FINL HLDGS L 4.625 APR 29 30	NORTHERN TRUST CORP COMMON STOCK USD1.667
AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0	FANCL CORP COMMON STOCK	NORTHWELL HEALTHCARE 4.260 NOV 01 47
AIRBUS SE 2.375 APR 07 32 REGS	FANUC CORP COMMON STOCK	NORTONLIFELOCK INC COMMON STOCK USD.01
AIRBUS SE 2.375 JUN 09 40 REGS	FARFETCH LIMITED COM USD0.04 CLASS A	NOVARTIS AG CHF0.50(REGD)
AIRCASTLE LTD 4.250 JUN 15 26	FASTENAL CO COMMON STOCK USD.01	NOVARTIS AG REG COMMON STOCK CHF.5
AIRPORT AUTHORITY HK SR UNSECURED REGS 12/99 VAR	FAURECIA S.E. 3.750 JUN 15 28 REG	NOVO-NORDISK AS DKK0.2 SER B
AIRTAC INTERNATIONAL GROUP COMMON STOCK TWD10.0	FEDEX CORP COMMON STOCK USD.1	NTT DATA CORP COMMON STOCK
AJ BELL PLC COMMON STOCK GBP.000125	FENIX POWER PERU SA SR UNSECURED REGS 09/27 4.317	NVENT FIN S A R L 4.550 APR 15 28
AJECORP BV 6.500 MAY 14 22	FERGUSON PLC GBP0.1	NVIDIA CORP COMMON STOCK USD.001
AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01	FEVERTREE DRINKS ORD 0.25P	NXP SEMICONDUCTORS NV COMMON STOCK
AKER BP ASA 5.875 MAR 31 25 144	FIAT CHRYSLER AUTO 3.875 JAN 05 26 REGS	NYU HOSPITAL CENTER 4.368 AUG 01 47
AKUMIN INC 7.000 NOV 01 25 144A	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01
ALBERTSONS COS INC / 3.500 MAR 15 29 144	FIELMANN AG NPV	OBIC CO LTD COMMON STOCK
ALBERTSONS COS INC / 5.875 FEB 15 28 144	FIFTH THIRD BANCORP 2.375 JAN 28 25	OC OERLIKON CORP AG REG COMMON STOCK CHF1.0
ALBERTSONS COS LLC/S 7.500 MAR 15 26 144	FIFTH THIRD BANCORP COMMON STOCK	OCADO GROUP PLC 4.000 JUN 15 24 REG
ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	FILA HOLDINGS CORP COMMON STOCK KRW1000.0	OCCIDENTAL PETE CORP 2.900 AUG 15 24
ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	FIRST ABU DHABI C/D 0.000 FEB 11 21	OCCIDENTAL PETE CORP 3.500 AUG 15 29
ALGECO GLOBAL FINANC 6.500 FEB 15 23 REGS	FIRST QUANTUM MINERA 7.500 APR 01 25 144	OCCIDENTAL PETE CORP 4.100 FEB 15 47
ALGECO SCOTSMAN GLOB 10.000 AUG 15 23 144	FIRST QUANTUM MINERALS L COMPANY GUAR REGS 04/23 7.25	OCCIDENTAL PETE CORP 6.200 MAR 15 40
ALGECO SCOTSMAN GLOB 8.000 FEB 15 23 144	FIRST REPUBLIC BANK COMMON	OCCIDENTAL PETROLEUM 6.125 JAN 01 31

ALIBABA GROUP HLDG L 3.600 NOV 28 24	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	OCCIDENTAL PETROLEUM 6.375 SEP 01 28
ALIBABA GROUP HLDG L 4.000 DEC 06 37	FIRST SOLAR INC COMMON STOCK USD.001	OCEANEERING INTL INC 6.000 FEB 01 28
ALIBABA GROUP HLDG L 4.200 DEC 06 47	FIRSTENERGY CORP 7.375 NOV 15 31 RGD	OCI N V 4.625 OCT 15 25 144
ALIBABA GROUP HLDG L 4.500 NOV 28 34	FISCHER (GEORG) REG COMMON STOCK CHF1.0	OCI NV COMMON STOCK EUR.02
ALIBABA GROUP HLDG SPN ADS 8 ORD SHS	FISERV INC COMMON STOCK USD.01	ODYSSEY EUR HOLDCO 8.000 MAY 15 23 REGS
ALIBABA GROUP HLDG USD0.000003125	FIVE9 INC COMMON STOCK USD.001	OKTA INC COMMON CL A
ALIBABA GROUP HOLDING SP ADR ADR USD.000025	FLEX ACQUISITION CO 7.875 JUL 15 26 144	OKTA INC COMMON STOCK
ALIMENT COUCHE-TARD CLASS B SUB VTG	FLIR SYSTEMS INC COMMON STOCK USD.01	OLD DOMINION FGHT COMMON
ALIMENTATION COUCHE TARD B COMMON STOCK	FLOWERS FOODS INC 3.500 OCT 01 26	OLEODUCTO CENTRAL SA SR UNSECURED REGS 07/27 4
ALK ABELLO A/S COMMON STOCK DKK10.	FLUGHAFEN ZURICH AG REG COMMON STOCK CHF10.0	OMGRID FUNDING LTD COMPANY GUAR REGS 05/27 5.196
ALLEGION PLC 3.500 OCT 01 29	FLUTTER ENTERTAINM ORD EUR0.09	OMRON CORP COMMON STOCK
ALLIANZ SE 3.875 PERPETUAL	FOMENTO ECONOMICO ME 2.875 MAY 10 23	ON SEMICONDUCTOR CORP COMMON STOCK USD.01
ALLIANZ SE FLTG 3.500 PERP 144A	FORBO HLDGS AG CHF50(REGD)	ONEMAIN FINANCE CORP 4.000 SEP 15 30
ALLIANZ SE REG COMMON STOCK	FORBO HOLDING AG REG COMMON STOCK CHF.1	ONEMAIN FINANCIAL CO 5.375 NOV 15 29
ALLISON TRANSMISSION 3.750 JAN 30 31 144A	FORD FNDTN 2.815 JUN 01 70	ONEOK INC NEW 6.000 JUN 15 35
ALLREAL HOLDING AG CHF10	FORD MOTOR CO COMMON STOCK USD.01	ONEOK PARTNERS LP 6.850 OCT 15 37
ALLREAL HOLDING AG REG COMMON STOCK CHF50.0	FORD MOTOR COMPANY 8.500 APR 21 23	ONGC VIDESH LTD COMPANY GUAR REGS 07/24 4.625
ALLSTATE CORP COMMON STOCK USD.01	FORD MOTOR COMPANY 9.000 APR 22 25	ONGC VIDESH VANKORNEFT COMPANY GUAR REGS 07/26 3.75
ALPHABET INC CL A COMMON STOCK USD.001	FORD MOTOR CR LLC FLTG DEC 07 22	OP CORPORATE BA C/P FEB 10 21
ALPHABET INC CL C COMMON STOCK USD.001	FORD MOTOR CREDIT CO 3.375 NOV 13 25	OPEN HOUSE CO LTD COMMON STOCK
ALPHABET INC CLASS A	FORD MOTOR CREDIT CO 4.389 JAN 08 26	ORACLE CORP 3.400 JUL 08 24
ALPHABET INC CLASS C	FORD MOTOR CREDIT CO 5.113 MAY 03 29	ORACLE CORP COMMON STOCK USD.01
ALSTRIA OFFICE REIT AG REIT	FORD MOTOR CREDIT CO 5.125 JUN 16 25	ORACLE CORP JAPAN COMMON STOCK
ALTEN SA COMMON STOCK EUR1.016399	FORD MTR CO DEL 4.750 JAN 15 43 RGD	ORANGE 5.875 PERPETUAL SU
ALTEOGEN INC COMMON STOCK KRW500.0	FORD MTR CO DEL 9.625 APR 22 30	ORANGE EUR4
ALTERYX INC CLASS A COMMON STOCK	FORD OTOMOTIV SANAYI AS COMMON STOCK TRY1.	ORANGE FLTG 5.750 PERP
ALTERYX INC CLASS A	FORTINET INC COMMON STOCK USD.001	ORANGE SA 1.625 APR 07 32 REGS
ALTICE FRANCE HOLDIN 10.500 MAY 15 27 144	FORTNOX AB COMMON STOCK SEK.02	ORBIA ADVANCE CORP SAB COMPANY GUAR REGS 09/44 5.875
ALTICE FRANCE S A 7.375 MAY 01 26 144	FORTUM OYJ COMMON STOCK EUR3.4	ORIGIN ENERGY ORD
ALTRIA GROUP INC 5.950 FEB 14 49	FORWARDS GOLDMAN SACHS COC OPTIONS CASH COLLATERALD	ORION CORP/REPUBLIC OF KOREA COMMON STOCK KRW500.0
ALUMINA LTD ORD	FORWARDS MORGAN STANLEY COC SWAP CASH COLLATERALRALD	ORION CORPORATION SER'B'NPV
AMADEUS IT GROUP EUR0.01	FRAPORT AG FRANKFURT AIRPORT COMMON STOCK	ORIX CORP 3.250 DEC 04 24
AMADEUS IT GROUP SA COMMON STOCK EUR.01	FREENET AG COMMON STOCK	ORKLA ASA NOK1.25
AMAZON COM INC COMMON	FREEPORT MCMORAN INC 5.400 NOV 14 34	ORSTED A/S 2.125 MAY 17 27
AMAZON.COM INC COMMON STOCK USD.01	FREEPORT MCMORAN INC COMMON STOCK USD.1	ORSTED A/S COMMON STOCK DKK10.0
AMDOCS LTD COMMON STOCK GBP.0001	FRESENIUS SE & CO KG 1.625 OCT 08 27 REGS	OSB GROUP PLC COMMON STOCK
AMEREN CORP 3.650 FEB 15 26	FRESH MKT INC 9.750 MAY 01 23 144	OSRAM LICHT AG COMMON STOCK
AMERICA MOVIL SAB DE 6.125 MAR 30 40	FRIGOGLASS FIN BV 6.875 FEB 12 25 REGS	OTIS WORLDWIDE CORP COMMON STOCK USD.01
AMERICA MOVIL SPN ADR CL L ADR	FRONTIER COMMUNICATI 10.500 SEP 15 22	OTP BANK PLC COMMON STOCK HUF100.
AMERICAN EXPRESS CO 2.500 JUL 30 24	FRONTIER COMMUNICATI 11.000 SEP 15 25	OTSUKA CORP COMMON STOCK

AMERICAN EXPRESS CO COMMON	FTSE 100 IDX FUT FUTURE MAR 19 21	OTTOGI CORPORATION COMMON STOCK KRW5000.
AMERICAN HONDA FIN C 2.150 SEP 10 24	FTSE TAIWAN INDEX FUTURE JAN 28 21	OVERSEA-CHINESE C/P MAR 26 21
AMERICAN TOWER CORP REIT USD.01	FTSE UK MID CAP T FUTURE MAR 19 21	OWENS-BROCKWAY 6.625 MAY 13 27 144A
AMERICAN WTR CAP COR 2.950 SEP 01 27	FUBON FINANCIAL HOLDING CO COMMON STOCK TWD10.	OXFORD INSTRUMENTS PLC COMMON STOCK GBP.05
AMERICAN WTR CAP COR 3.400 MAR 01 25	FUJI ELECTRIC CO LTD COMMON STOCK	PACCAR INC COMMON STOCK USD1.0
AMERISOURCEBERGEN CO 3.400 MAY 15 24	FUJI OIL HOLDINGS INC COMMON STOCK	PACIFIC BASIN SHIP USD0.01
AMETEK INC COMMON STOCK USD.01	FUJITSU LTD COMMON STOCK	PACIFIC GAS & ELEC C 4.300 MAR 15 45
AMGEN INC 3.625 MAY 22 24	FUTURE PLC COMMON STOCK GBP.15	PACIFIC GAS & ELEC C 4.650 AUG 01 28
AMIPEACE LTD BANK GUARANT REGS 10/30 2.25	G4S PLC COMMON STOCK GBP.25	PACIFIC GAS & ELEC C 4.750 FEB 15 44
AMOREPACIFIC CORP COMMON STOCK KRW500.0	GALENICA AG CHF0.1	PAGEGROUP PLC COMMON STOCK GBP.01
AMP LIMITED ORD	GALENICA AG COMMON STOCK CHF.1	PALO ALTO NETWORKS INC COMMON STOCK USD.0001
AMPHENOL CORP CL A COMMON STOCK USD.001	GAMES WORKSHOP GROUP PLC COMMON STOCK GBP.05	PAN PACIFIC INTERNATIONAL HO COMMON STOCK
AMS AG COMMON STOCK	GAMES WORKSHOP GRP ORD 5P	PANDORA A/S DKK1
ANALOG DEVICES INC COMMON STOCK USD.167	GARTNER INC 3.750 OCT 01 30 144	PANTHER BF AGGREGATO 8.500 MAY 15 27 144A
ANDRITZ AG COMMON STOCK	GARTNER INC 4.500 JUL 01 28 144	PANTHER VENTURES LTD COMPANY GUAR REGS 12/99 3.5
ANGLO AMERICAN ORD USD0.54	GAZTRANSPORT ET TECHNIGA SA COMMON STOCK EUR.01	PAR PHARMACEUTICAL I 7.500 APR 01 27 144
ANGLO AMERICAN PLATINUM LTD COMMON STOCK ZAR.1	GE CAPITAL INTERNATI 4.418 NOV 15 35 RGD	PARAGON BANKING GROUP PLC COMMON STOCK GBP1.0
ANGLOGOLD HLDGS PLC 5.125 AUG 01 22	GEBERIT CHF0.10	PARKER HANNIFIN CORP COMMON STOCK USD.5
ANHEUSER-BUSCH INBEV 4.150 JAN 23 25	GEN ACCIDENT PFD 7.875%(N) CM IRR	PARKER-HANNIFIN CORP 3.250 MAR 01 27
ANHUI CONCH CEMENT CO LTD A COMMON STOCK CNY1.0	GENERAL ELECTRIC CO 3.450 MAY 15 24	PARKLAND CORP 6.000 APR 01 26 144
ANICOM HOLDINGS INC COMMON STOCK	GENERAL ELECTRIC CO 5.550 JAN 05 26	PARSLEY ENERGY LLC 4.125 FEB 15 28 144
ANSYS INC COMMON STOCK USD.01	GENERAL ELECTRIC CO COMMON STOCK USD.06	PARSLEY ENERGY LLC 5.375 JAN 15 25 144A
ANTERO MIDSTREAM PAR 5.750 JAN 15 28 144	GENERAL MOTORS CO COMMON STOCK USD.01	PARTS EUROPE SA 6.500 JUL 16 25 REGS
ANTERO MIDSTREAM PAR 5.750 MAR 01 27 144	GENERAL MTRS CO 6.125 OCT 01 25	PAYCHEX INC COMMON STOCK USD.01
ANTERO RES CORP 5.000 MAR 01 25	GENERAL MTRS FINL CO 5.200 MAR 20 23	PAYCOM SOFTWARE INC COMMON STOCK USD.01
ANTERO RESOURCES COR 5.625 JUN 01 23	GENESIS ENERGY LP 6.250 MAY 15 26	PAYPAL HLDGS INC 2.400 OCT 01 24
ANTHEM INC 3.500 AUG 15 24	GENESIS ENERGY LP 7.750 FEB 01 28	PAYPAL HLDGS INC COM
AO WORLD PLC COMMON STOCK GBP.0025	GENESIS ENERGY LP/ G 5.625 JUN 15 24	PAYPAL HOLDINGS INC COMMON STOCK USD.0001
APERAM COMMON STOCK	GENMAB AS DKK1 (BEARER)	PEAB AB CLASS B COMMON STOCK SEK5.35
APPLE INC 1.800 SEP 11 24	GENTING SINGAPORE USD 0.1	PEACEHEATH OBLIGATED 1.375 NOV 15 25
APPLE INC COMMON STOCK USD.00001	GENUS PLC COMMON STOCK GBP.1	PEAK RE BVI HOLDING LTD COMPANY GUAR REGS 12/99 VAR
APPLIED MATERIALS INC COMMON STOCK USD.01	GEOPARK LTD COMPANY GUAR REGS 01/27 5.5	PEARSON ORD 25P
APTIV PLC COMMON STOCK USD.01	GEORGIA PAC CORP 8.000 JAN 15 24 RGD	PEEL LAND & PROPER 8.375 APR 30 40 SU
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 05/32 7.625	GERRESHEIMER AG COMMON STOCK	PEMEX PROJECT FDG 8.250 JUN 02 22
ARCELORMITTAL NPV	GETINGE AB B SHS COMMON STOCK SEK.5	PENNON GROUP ORD 40.7P
ARDAGH GROUP SA COMMON STOCK EUR.01	GETINGE SER'B'NPV	PENSKE AUTOMOTIVE GR 5.500 MAY 15 26
ARGENTINA (REP OF) 0.125 JUL 09 30	GFL ENVIRONMENTAL IN 3.500 SEP 01 28 144A	PENTA OCEAN CONSTRUCTION CO COMMON STOCK
ARGENTINA (REP OF) 0.125 JUL 09 35	GILEAD SCIENCES INC 3.500 FEB 01 25	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01

ARGENTINA (REP OF) 0.500 JUL 09 29	GKN HOLDINGS 3.375 MAY 12 32 REG	PEPSICO INC COMMON
ARGENTINA (REP OF) 1.000 JUL 09 29	GLANBIA PLC COMMON STOCK EUR.06	PERIAMA HOLDINGS LLC/DE COMPANY GUAR REGS 04/26 5.95
ARISTA NETWORKS INC COMMON STOCK USD.0001	GLAXOSMITHKLINE ORD 25P	PERRIGO FINANCE UNLI 3.900 DEC 15 24
AROUNDTOWN SA FLTG 4.750 PERP REGS	GLENCORE PLC USD.01	PERSIMMON ORD 10P
ARQIVA BROADCAST 6.750 SEP 30 23 REG	GLOBAL MEDICAL RESPO 6.500 OCT 01 25 144	PETKIM PETROKIMYA HOLDIN SR UNSECURED REGS 01/23 5.875
ARROW ELECTRONICS INC COMMON STOCK USD1.0	GLOBAL PARTNERS LP 6.875 JAN 15 29 144	PETRA DIAMONDS US 7.250 MAY 01 22 144A
ASAHI GROUP HOLDINGS LTD COMMON STOCK	GLOBAL PAYMENTS INC COMMON STOCK	PETROBRAS GLOBAL FIN 6.750 JUN 03 50
ASCENT RESOURCES UTI 8.250 DEC 31 28 144A	GLOBO COMMUNICACOES PART SR UNSECURED REGS 01/30 4.875	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/31 5.6
ASCENT RESOURCES/ARU 9.000 NOV 01 27 144A	GN STORE NORD DKK4	PETROLEOS MEXICANO 5.125 MAR 15 23 REG
ASCENTIAL PLC COMMON STOCK GBP.01	GODADDY INC CLASS A COMMON STOCK USD.001	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625
ASELSAN ELEKTRONIK SANAYI COMMON STOCK TRY1.	GOLD - GOLD US CLAT CPTFEMU DEC 15 50	PETRONAS CAPITAL LTD COMPANY GUAR REGS 04/30 3.5
ASGN INC 4.625 MAY 15 28 144	GOLD - GOLD US CLAT CPTFEMU NOV 15 35	PETRONAS CAPTIAL LTD 4.550 APR 21 50 REGS
ASHMORE GROUP PLC COMMON STOCK GBP.0001	GOLD - GOLD US CLAT CPTFEMU NOV 15 50	PETS AT HOME GROUP PLC COMMON STOCK GBP.01
ASHTEAD GROUP ORD 10P	GOLD - GOLD US CLAT CPTFEMU OCT 15 35	PEUGEOT SA EUR1
ASHTON WOODS USA LLC 9.875 APR 01 27 144	GOLD - GOLD US CLAT CPTFEMU SEP 15 35	PGH CAPITAL LTD 5.750 JUL 07 21 REG
ASIAN INFRASTRUCTURE 14.750 DEC 14 21	GOLD - GOLD US CLAT CPURNSA DEC 21 25	PHILLIPS 66 COMMON STOCK
ASM INTERNATIONAL NV COMMON STOCK EUR.04	GOLD - GOLD US CLAT CPURNSA NOV 17 30	PHOENIX GROUP HOLDIN FLTG 5.750 PERP REGS
ASM PACIFIC TECHNOLOGY COMMON STOCK HKD.1	GOLD - GOLD US CLAT CPURNSA NOV 23 30	PICARD GROUPE SAS FLTG NOV 30 23 REG
ASR NEDERLAND NV COMMON STOCK EUR.16	GOLD - GOLD US CLAT CPURNSA NOV 24 30	PILGRIMS PRIDE CORP 5.875 SEP 30 27 144
ASSIC GENERALI SPA 2.429 JUL 14 31 REG	GOLD - GOLD US CLAT CPURNSA NOV 27 30	PINEWOOD FINANCE CO 3.250 SEP 30 25 REGS
ASSICURAZIONI GENERALI COMMON STOCK EUR1.0	GOLD - GOLD US CLAT CPURNSA SEP 04 30	PING AN INSURANCE GROUP CO A COMMON STOCK CNY1.0
ASSURA PLC REIT GBP.1	GOLD - GOLD US CLAT CPURNSA SEP 08 30	PIRELLI + C SPA COMMON STOCK NPV
ASTRA INTL IDR50	GOLD - GOLD US CLAT CPURNSA SEP 10 30	PLASTIC OMNIUM COMMON STOCK EUR.5
ASTRAZENECA ORD USD0.25	GOLD - GOLD US CLAT CPURNSA SEP 11 30	PLAYTECH PLC COMMON STOCK
ASUSTEK COMPUTER TWD10	GOLD - GOLD US CLAT CPURNSA SEP 14 30	PLUS500 LTD COMMON STOCK ILS.01
AT&T INC 2.900 DEC 04 26	GOLD - GOLD US CLAT CPURNSA SEP 23 30	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0
AT&T INC FLTG 2.875 PERP	GOLD - GOLD US CLAT CPURNSA SEP 24 30	POINDEXTER J B INC 7.125 APR 15 26 144
AT+T INC COMMON STOCK USD1.0	GOLD - GOLD US CLAT FXD 1.077 NOV 15 35	POLY DEVELOPMENTS AND HOLD A COMMON STOCK CNY1.0
ATLANTICA SUSTAINABLE INFRAS COMMON STOCK USD.1	GOLD - GOLD US CLAT FXD 1.286 DEC 15 35	POLYPIPE GROUP PLC COMMON STOCK GBP.001
ATLAS COPCO AB B SHS COMMON STOCK SEK.639	GOLD - GOLD US CLAT FXD 1.313 OCT 15 50	PORTUGAL(REP OF) 2.875 OCT 15 25
ATLASSIAN CORP PLC CLASS A COMMON STOCK USD.1	GOLD - GOLD US CLAT FXD 1.323 OCT 15 50	POSCO COMMON STOCK KRW5000.
ATOS SE COMMON STOCK EUR1.0	GOLD - GOLD US CLAT FXD 1.326 SEP 15 50	POSCO KRW5000
ATOS SE EUR1	GOLD - GOLD US CLAT FXD 1.330 OCT 15 50	POST HLDGS INC 5.625 JAN 15 28 144
AURUBIS AG COMMON STOCK	GOLD - GOLD US CLAT FXD 1.362 NOV 15 50	POST HOLDINGS INC 4.625 APR 15 30 144A
AUSTRALIA & NEW ZEAL 3.700 NOV 16 25	GOLD - GOLD US CLAT FXD 1.715 SEP 23 25	PPG INDUSTRIES INC COMMON STOCK USD1.67
AUTODESK INC COMMON STOCK USD.01	GOLD - GOLD US CLAT FXD 1.775 SEP 08 25	PRECISION CASTPARTS 4.375 JUN 15 45
AUTOHOME INC ADR ADR USD.01	GOLD - GOLD US CLAT FXD 1.775 SEP 10 25	PRECISION DRILLING C 5.250 NOV 15 24
AUTOHOME INC ADR EACH REPR 1 ORD	GOLD - GOLD US CLAT FXD 1.785 NOV 19 25	PRECISION DRILLING C 7.750 DEC 15 23
AUTOLIV INC COMMON	GOLD - GOLD US CLAT FXD 1.800 NOV 27 25	PREMIER FOODS FINANC 6.250 OCT 15 23 REGS

AUTOMATIC DATA PROC COMMON	GOLD - GOLD US CLAT FXD 1.800 SEP 11 25	PRIDE INTL INC 6.875 DEC 31 59(DEF)
AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	GOLD - GOLD US CLAT FXD 1.800 SEP 14 25	PRIMARY HEALTH PROPERTIES REIT GBP.125
AUTONATION INC COMMON STOCK USD.01	GOLD - GOLD US CLAT FXD 1.805 SEP 08 25	PRIMO WATER CORP 3.875 OCT 31 28 REGS
AUTOZONE INC COMMON STOCK USD.01	GOLD - GOLD US CLAT FXD 1.810 SEP 11 25	PRINCIPAL FINANCIAL 4.625 SEP 15 42
AVALONBAY CMNTYS INC 3.450 JUN 01 25	GOLD - GOLD US CLAT FXD 1.820 NOV 17 25	PROCTER & GAMBL C/P APR 26 21
AVALONBAY COMMUNITIES INC REIT USD.01	GOLD - GOLD US CLAT FXD 1.890 SEP 03 25	PRO-GEST SPA 3.500 DEC 15 24 REG
AVANGRID INC 3.150 DEC 01 24	GOLD - GOLD US CLAT FXD 1.890 SEP 04 25	PROGRESSIVE CORP COMMON
AVANGRID INC COMMON STOCK USD.01	GOLD - GOLD US CLAT FXD 2.183 DEC 21 30	PROLOGIS INC REIT USD.01
AVANTOR FDG INC 4.625 JUL 15 28 144	GOLD - GOLD US CLAT FXD 3.353 AUG 15 27	PROOFPOINT INC COMMON STOCK USD.0001
AVANZA BANK HOLDING AB COMMON STOCK SEK2.5	GOLD - GOLD US CLAT FXD 3.369 NOV 15 27	PRORED PARTNERS CO LTD COMMON STOCK
AVAST PLC COMMON STOCK GBP.1	GOLD - GOLD US CLAT FXD 3.399 NOV 15 27	PROSIEBENSAT.1 MEDIA SE COMMON STOCK
AVAST PLC ORD 10P	GOLD - GOLD US CLAT FXD 3.426 NOV 15 27	PROXIMUS SA NPV
AVEVA GROUP PLC COMMON STOCK GBP.0355556	GOLD - GOLD US CLAT FXD 3.430 NOV 15 27	PRUDENTIAL FINL INC 3.000 MAR 10 40
AVIS BUDGET CAR RENT 10.500 MAY 15 25 144	GOLD - GOLD US CLAT FXD 3.440 NOV 15 27	PRUDENTIAL FINL INC 6.625 JUN 21 40
AVIVA ORD 25P	GOLD - GOLD US CLAT FXD 3.447 NOV 15 27	PSA TREASURY PTE LTD COMPANY GUAR REGS 09/29 2.125
AVON RUBBER PLC COMMON STOCK GBP1.0	GOLD - GOLD US CLAT FXD 3.474 NOV 15 27	PSP SWISS PROPERTY AG REG COMMON STOCK CHF.1
AXA EUR2.29	GOLD - GOLD US CLAT FXD 3.508 SEP 15 27	PSP SWISS PROPERTY CHF5.60(REGD)
AXA FLTG 5.453 PERP	GOLD - GOLD US CLAT FXD 3.519 SEP 15 27	PT PERTAMINA (PERSERO) SR UNSECURED REGS 05/44 6.45
AXALTA COATING SY 3.750 JAN 15 25 REG	GOLD - GOLD US CLAT FXD 3.520 DEC 15 26	PT PERTAMINA (PERSERO) SR UNSECURED REGS 08/30 3.1
AXFOOD AB COMMON STOCK SEK5.0	GOLD - GOLD US CLAT FXD 3.526 SEP 15 27	PTC INC COMMON STOCK USD.01
AXFOOD AB NPV	GOLD - GOLD US CLAT FXD 3.530 DEC 15 29	PTT TREASURY CENTER 3.700 JUL 16 70 REG
AXIATA SPV5 LABUAN LTD COMPANY GUAR REGS 08/50 3.064	GOLD - GOLD US CLAT FXD 3.530 SEP 15 29	PUBLIC STORAGE REIT USD.1
AZIMUT HOLDING SPA COMMON STOCK	GOLD - GOLD US CLAT FXD 3.630 JAN 15 27	PUBLICIS GROUP SA EUR0.40
AZUL SA ADR ADR	GOLD - GOLD US CLAT FXD 3.759 SEP 15 29	PUMA INTERNATIONAL 5.000 JAN 24 26 REG
AZURE ORBIT IV INTL FIN COMPANY GUAR REGS 01/28 4	GOLD - GOLD US CLAT UKRPI DEC 15 27	PUMA INTERNATIONAL 5.125 OCT 06 24 REG
B & M EUROPEAN VAL 3.625 JUL 15 25	GOLD - GOLD US CLAT UKRPI FEB 15 28	QATAR NATL BANK PERPETUAL(CALL ACCT)
B & M EUROPEAN VAL ORD 10P (DI)(WI)	GOLD - GOLD US CLAT UKRPI JUL 15 28	QBE INSURANCE GROUP ORD
BABCOCK INTL ORD 60P	GOLDEN EAGLE RETAIL GRP SR UNSECURED REGS 05/23 4.625	QEP RESOURCES INC 5.250 MAY 01 23
BACHEM AG CHF0.50(REGD)CLS'B'	GOLDMAN SACHS GROUP 3.500 JAN 23 25	QEP RESOURCES INC 5.625 MAR 01 26
BACHEM HOLDING AG REG B COMMON STOCK CHF.05	GOLDMAN SACHS GROUP 3.850 JUL 08 24	QIAGEN NV EUR0.01
BAE SYSTEMS ORD 2.5P	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	QINETIQ GROUP PLC COMMON STOCK GBP.01
BAE SYSTEMS PLC 3.400 APR 15 30 144A	GOODMAN HK FINANCE COMPANY GUAR REGS 07/30 3	QUALCOMM INC 2.900 MAY 20 24
BAIDU INC SPON ADR ADR USD.00005	GRAFTON GROUP PLC UTS UNIT EUR.05	QUALCOMM INC COMMON STOCK USD.0001
BAIDU INC 2.875 JUL 06 22	GRAINGER PLC COMMON STOCK GBP.05	QUILTER PLC COMMON STOCK GBP.01
BAIDU INC REP(10 ORD CLASS A)	GRAND CITY PROPERTIES COMMON STOCK EUR.1	QVC INC 5.450 AUG 15 34
BAJAJ FINANCE LTD COMMON STOCK INR2.0	GRAY TELEVISION INC 7.000 MAY 15 27 144	RAIA DROGASIL SA COMMON STOCK
BAKKAFROST P/F COMMON STOCK DKK1.0	GREAT PORTLAND ESTATES PLC REIT GBP.1526316	RALPH LAUREN CORP 2.950 JUN 15 30
BALFOUR BEATTY ORD 50P	GREE ELECTRIC APPLIANCES I A COMMON STOCK CNY1.0	RANDSTAD N.V. EUR0.10
BALFOUR BEATTY PLC COMMON STOCK GBP.5	GREECE(REP OF) 1.500 JUN 18 30 144A	RAYONIER A.M. PRODS 5.500 JUN 01 24 144

BALL CORP COMMON STOCK	GREENKO SOLAR MAURITIUS SR SECURED REGS 07/26 5.95	RAYONIER AM PRODUCTS 7.625 JAN 15 26 144A
BAM - MLCL US DVAT CPTFEMU NOV 15 35	GREGGS PLC COMMON STOCK GBP.02	RBS - RBS US DV FXD 2.980 APR 15 26
BAM - MLCL US DVAT CPTFEMU OCT 15 35	GROUP 1 AUTOMOTIVE I 4.000 AUG 15 28 144	REALPAGE INC COMMON STOCK USD.001
BAM - MLCL US DVAT CPTFEMU SEP 15 35	GRUMA SAB DE CV 4.875 DEC 01 24 REG	REALTY INCOME CORP REIT USD1.0
BAM - MLCL US DVAT CPURNSA NOV 17 30	GRUPO AVAL LTD COMPANY GUAR REGS 02/30 4.375	RECIPHARM AB B SHS COMMON STOCK SEK.5
BAM - MLCL US DVAT CPURNSA NOV 18 30	GRUPO KUO SAB DE CV SR UNSECURED REGS 07/27 5.75	RECRUIT HOLDINGS CO LTD COMMON STOCK
BAM - MLCL US DVAT CPURNSA NOV 19 30	GRUPO TELEVISA S A B 6.625 MAR 18 25	REDE D OR FINANCE SARL COMPANY GUAR REGS 01/30 4.5
BAM - MLCL US DVAT CPURNSA NOV 20 30	GS HOLDINGS COMMON STOCK KRW5000.	REDROW PLC COMMON STOCK GBP.105
BAM - MLCL US DVAT CPURNSA NOV 23 30	GS MARGIN OTC ICENM E GS MARGIN OTC ICENM E	REGIONS FINANCIAL CORP COMMON STOCK USD.01
BAM - MLCL US DVAT CPURNSA NOV 24 30	GS MARGIN OTC ICENM U GS MARGIN OTC ICENM U	RELIANCE INDUSTRIES LTD COMMON STOCK INR10.
BAM - MLCL US DVAT CPURNSA NOV 25 30	GSI - FTSE XINHUA CH P 16307 DEC 21	RELX PLC GBP 0.144397
BAM - MLCL US DVAT CPURNSA NOV 30 30	GSI - FTSE XINHUA CH P 16512 DEC 21	RELX PLC ORD 14.44P
BAM - MLCL US DVAT CPURNSA SEP 03 30	GSI - GOLD US DV BR C EUR/USD 1.2	RENESAS ELECTRONICS CORP COMMON STOCK
BAM - MLCL US DVAT CPURNSA SEP 04 30	GSI - GOLD US DV C USD/ZAR 21.5	RENEW POWER SYNTHETIC SR SECURED REGS 03/24 6.67
BAM - MLCL US DVAT CPURNSA SEP 08 30	GSI - GOLD US DV FXD 6.925 JUN 16 21	RENGO CO LTD COMMON STOCK
BAM - MLCL US DVAT CPURNSA SEP 10 30	GSI - GOLD US DV TRS REC CSIH0310	RENISHAW PLC COMMON STOCK GBP.2
BAM - MLCL US DVAT CPURNSA SEP 14 30	GSI - GOLD US DV TRS REC FTTWN	REPLY SPA COMMON STOCK EUR.13
BAM - MLCL US DVAT CPURNSA SEP 23 30	GSI - GOLD US DV TRS REC MCXT	REPLY SPA EUR0.13
BAM - MLCL US DVAT FXD 1.308 OCT 15 50	GSI - GOLD US DV VAR 21/12/17 29.2%	REPSOL SA EUR1
BAM - MLCL US DVAT FXD 1.315 OCT 15 50	GSI - GOLD US DV VAR 21/12/17 29.86%	REPSOL SA RTS JAN 08 21
BAM - MLCL US DVAT FXD 1.324 SEP 15 50	GSI - GOLD US DV VAR RUSSELL 2000 IND	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125
BAM - MLCL US DVAT FXD 1.341 SEP 15 50	GSI - GOLD US DV VOL EUR/USD FX VOL	REPUBLIC OF COLOMBIA SR UNSECURED 04/31 3.125
BAM - MLCL US DVAT FXD 1.374 NOV 15 50	GSI - GOLD US DV VOL USD/JPY INDEX	REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2
BAM - MLCL US DVAT FXD 1.379 NOV 15 50	GUANGDONG HAID GROUP CO A COMMON STOCK CNY1.0	REPUBLIC OF COLOMBIA SR UNSECURED 05/51 4.125
BAM - MLCL US DVAT FXD 1.394 NOV 15 50	GUANGXI LIUZHOU PHARMACEUT A COMMON STOCK CNY1.0	REPUBLIC OF GHANA BANK GUARANT REGS 10/30 10.75
BAM - MLCL US DVAT FXD 1.397 NOV 15 50	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	REPUBLIC OF GHANA SR UNSECURED REGS 03/32 8.125
BAM - MLCL US DVAT FXD 1.408 NOV 15 50	H2O RETAILING CORP COMMON STOCK	REPUBLIC OF KENYA SR UNSECURED REGS 05/27 7
BAM - MLCL US DVAT FXD 1.421 NOV 15 50	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	REPUBLIC OF KENYA SR UNSECURED REGS 05/32 8
BAM - MLCL US DVAT FXD 1.683 SEP 24 25	HAITONG SECURITIES CO LTD H COMMON STOCK CNY1.0	REPUBLIC OF KENYA SR UNSECURED REGS 06/24 6.875
BAM - MLCL US DVAT FXD 1.701 SEP 24 25	HAN S LASER TECHNOLOGY IN A COMMON STOCK CNY1.0	REPUBLIC OF TURKEY 7.250 DEC 23 23 RGD
BAM - MLCL US DVAT FXD 1.730 SEP 23 25	HANA FINANCIAL GROUP COMMON STOCK KRW5000.	REPUBLIC SERVICES INC COMMON STOCK USD.01
BAM - MLCL US DVAT FXD 1.770 NOV 25 25	HANESBRANDS INC 5.375 MAY 15 25 144	REYNOLDS AMERICAN IN 5.700 AUG 15 35
BAM - MLCL US DVAT FXD 1.770 SEP 10 25	HANGZHOU HIKVISION DIGITAL A COMMON STOCK CNY1.0	REYNOLDS AMERICAN IN 5.850 AUG 15 45
BAM - MLCL US DVAT FXD 1.773 SEP 10 25	HANGZHOU ROBAM APPLIANCES A COMMON STOCK CNY1.0	RHEINMETALL AG COMMON STOCK
BAM - MLCL US DVAT FXD 1.779 SEP 10 25	HANKOOK TIRE + TECHNOLOGY CO COMMON STOCK KRW500.0	RIGHTMOVE ORD GBP0.001
BAM - MLCL US DVAT FXD 1.780 NOV 23 25	HANMI PHARM CO LTD COMMON STOCK KRW2500.	RINGCENTRAL INC CLASS A COMMON STOCK USD.0001
BAM - MLCL US DVAT FXD 1.780 NOV 25 25	HANON SYSTEMS COMMON STOCK KRW100.0	RINGKJOEBING LANDBOBANK A/S COMMON STOCK DKK1.0

BAM - MLCL US DVAT FXD 1.783 SEP 08 25	HANWHA SOLUTIONS CORP COMMON STOCK KRW5000.0	RL FINANCE BONDS 6.125 NOV 13 28
BAM - MLCL US DVAT FXD 1.785 NOV 19 25	HARMONIC DRIVE SYSTEMS INC COMMON STOCK	ROCHE HLDGS AG GENUSSCHEINE NPV
BAM - MLCL US DVAT FXD 1.785 NOV 20 25	HARTFORD HEALTHCARE 3.447 JUL 01 54	ROCHE HOLDING AG GENUSSCHEIN COMMON STOCK
BAM - MLCL US DVAT FXD 1.785 NOV 24 25	HAYS ORD 1P	ROCKIES EXPRESS PIPE 4.800 MAY 15 30 144
BAM - MLCL US DVAT FXD 1.800 NOV 27 25	HAYS PLC COMMON STOCK GBP.01	ROCKIES EXPRESS PIPE 6.875 APR 15 40 144
BAM - MLCL US DVAT FXD 1.802 SEP 08 25	HCA HEALTHCARE INC COMMON STOCK USD.01	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0
BAM - MLCL US DVAT FXD 1.810 SEP 08 25	HCA INC. 4.500 FEB 15 27	ROLLS ROYCE 4.625 FEB 16 26
BAM - MLCL US DVAT FXD 1.820 NOV 17 25	HCA INC. 4.750 MAY 01 23	ROLLS ROYCE 5.750 OCT 15 27 REG
BAM - MLCL US DVAT FXD 1.830 NOV 30 25	HCA INC. 5.375 SEP 01 26	ROLLS ROYCE HLDGS ORD 20P
BAM - MLCL US DVAT FXD 1.830 SEP 14 25	HCA INC. 5.875 FEB 15 26	ROPER TECHNOLOGIES INC COMMON STOCK USD.01
BAM - MLCL US DVAT FXD 1.850 SEP 04 25	HEALTHPEAK PROPERTIE 3.400 FEB 01 25	ROSS STORES INC COMMON STOCK USD.01
BAM - MLCL US DVAT FXD 1.930 NOV 18 25	HEALTHPEAK PROPERTIE 3.875 AUG 15 24	ROTHSCHILD CONTIN 9.000 PERPETUAL
BAM - MLCL US DVAT FXD 3.392 NOV 15 27	HEARTLAND DENTAL LLC 8.500 MAY 01 26 144	ROTORK PLC COMMON STOCK GBP.005
BAM - MLCL US DVAT FXD 3.404 NOV 15 27	HELIX HOLDCO SA 10.000 APR 19 26	ROYAL BK OF SCOTLAND FLTG JUN 14 22
BAM - MLCL US DVAT FXD 3.406 NOV 15 27	HELLOFRESH SE NPV	ROYAL BK SCOT GRP FLTG3.125 MAR 28 27S
BAM - MLCL US DVAT FXD 3.415 NOV 15 27	HELVETIA HOLDING AG REG COMMON STOCK CHF.02	ROYAL BK SCOTLAND GR FLTG 6.000 PERPETUAL
BAM - MLCL US DVAT FXD 3.416 NOV 15 27	HEMA BONDCO I BV 7.500 OCT 19 25 REGS	ROYAL CARIBBEAN CRUI 11.500 JUN 01 25 144
BAM - MLCL US DVAT FXD 3.418 NOV 15 27	HEMA BV 10.000 APR 19 25 REG	ROYAL CARIBBEAN CRUI 9.125 JUN 15 23 144A
BAM - MLCL US DVAT FXD 3.420 NOV 15 27	HERA SPA COMMON STOCK EUR1.0	ROYAL DUTCH SHELL 'B'SHS EUR0.07
BAM - MLCL US DVAT FXD 3.426 NOV 15 27	HERBALIFE NUTRITION 7.875 SEP 01 25 144	ROYAL MAIL PLC COMMON STOCK GBP.01
BAM - MLCL US DVAT FXD 3.428 NOV 15 27	HERMES INTL NPV(EU)	ROYAL MAIL PLC ORD 1P
BAM - MLCL US DVAT FXD 3.429 NOV 15 27	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	ROYAL UNIBREW A/S DKK2
BAM - MLCL US DVAT FXD 3.431 NOV 15 27	HEXAGON AB B SHS COMMON STOCK EUR.22	ROYAL UNIBREW COMMON STOCK DKK2.0
BAM - MLCL US DVAT FXD 3.432 NOV 15 27	HEXCEL CORP NEW 3.950 FEB 15 27	RP ESCROW ISSUER LLC 5.250 DEC 15 25 144
BAM - MLCL US DVAT FXD 3.433 NOV 15 27	HEXPOL AB COMMON STOCK SEK.2	RUBIS COMMON STOCK EUR1.25
BAM - MLCL US DVAT FXD 3.436 NOV 15 27	HIKARI TSUSHIN INC COMMON STOCK	RUMO LUXEMBOURG SARL COMPANY GUAR REGS 01/28 5.25
BAM - MLCL US DVAT FXD 3.438 NOV 15 27	HIKMA PHARMACEUTIC ORD 10P	RUSSIA(FEDERATION) 7.250 MAY 10 34
BAM - MLCL US DVAT FXD 3.441 NOV 15 27	HILCORP ENERGY I L P 6.250 NOV 01 28 144	RWE AG COMMON STOCK
BAM - MLCL US DVAT FXD 3.443 NOV 15 27	HILL + SMITH HOLDINGS PLC COMMON STOCK GBP.25	RYANAIR HLDGS PLC ADR EACH REPR 5 ORD
BAM - MLCL US DVAT FXD 3.448 NOV 15 27	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	S OIL CORP COMMON STOCK KRW2500.0
BAM - MLCL US DVAT FXD 3.486 NOV 15 27	HINDUSTAN UNILEVER LTD COMMON STOCK INR1.0	S.O.I.T.E.C. COMMON STOCK EUR2.0
BAM - MLCL US DVAT FXD 3.493 SEP 15 27	HISCOX LTD COMMON STOCK GBP.065	S+P500 EMINI FUT MAR21 XCME 20210319
BAM - MLCL US DVAT FXD 3.506 SEP 15 27	HITACHI LTD COMMON STOCK	SAAB AB B COMMON STOCK
BAM - MLCL US DVAT FXD 3.513 SEP 15 27	HLB INC COMMON STOCK KRW500.	SACI FALABELLA SR UNSECURED REGS 10/27 3.75
BAM - MLCL US DVAT FXD 3.533 DEC 15 27	HLF FING SARL LLC / 7.250 AUG 15 26 144	SAFESTORE HOLDINGS PLC REIT GBP.01
BAM - MLCL US DVAT FXD 3.624 JUL 15 29	HOLLY NRG PRTNR 5.000 FEB 01 28 144A	SAGA PLC 3.375 MAY 12 24 REG
BAM - MLCL US DVAT FXD 3.712 SEP 15 29	HOLMEN AB B SHARES COMMON STOCK SEK25.0	SAIC MOTOR CORP LTD A COMMON STOCK CNY1.0
BAM - MLCL US DVAT FXD 3.713 SEP 15 29	HOLOGIC INC 3.250 FEB 15 29 144	SAINSBURY(J) ORD 28.571428P
BAM - MLCL US DVAT FXD 3.725 SEP 15 29	HOME DEPOT INC COMMON	SAINSBURYS BANK PL 6.000 NOV 23 27
BAM - MLCL US DVAT FXD 3.727 SEP 15 29	HOME DEPOT INC COMMON STOCK USD.05	SAKA ENERGI INDONESIA PT SR UNSECURED REGS 05/24 4.45

BAM - MLCL US DVAT FXD 3.730 SEP 15 29	HOMESERVE ORD 2.69230769P	SALESFORCE.COM COMMON
BAM - MLCL US DVAT FXD 3.735 SEP 15 29	HON HAI PRECISION TWD10	SALESFORCE.COM INC COMMON STOCK USD.001
BAM - MLCL US DVAT FXD 3.751 SEP 15 29	HOTEL SHILLA CO LTD COMMON STOCK KRW5000.0	SALMAR ASA COMMON STOCK NOK.25
BAM - MLCL US DVAT FXD 3.757 SEP 15 29	HOUSING DEVEL FIN INR2	SALMAR ASA NOK0.25
BAM - MLCL US DVAT UKRPI FEB 15 28	HOWDEN JOINERY GROUP PLC COMMON STOCK GBP.1	SAMHALLSBYGGNADSBOLAGET I NO COMMON STOCK
BAM - MLCL US DVAT UKRPI MAR 15 28	HOYA CORP COMMON STOCK	SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0
BAM - MLCL US DVAT UKRPI NOV 15 27	HP ENTERPRISE CO 4.650 OCT 01 24	SAMSUNG C+T CORP COMMON STOCK KRW100.0
BANC CREDITO INVERSIONES SR UNSECURED REGS 10/27 3.5	HP ENTERPRISE CO 4.900 OCT 15 25 SU	SAMSUNG ELECTRO MECHANICS CO COMMON STOCK KRW5000.
BANCA GENERALI SPA COMMON STOCK EUR1.	HP INC 6.000 SEP 15 41 RGD	SAMSUNG ELECTRONIC KRW100
BANCA MONTE DEI FLTG 8.000 JAN 22 30	HP INC COMMON STOCK USD.01	SAMSUNG ELECTRONIC PFD KRW100
BANCO BPM FLTG 8.750 PERP REG	HSBC BANK FLTG PERPETUAL	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0
BANCO BPM SPA COMMON STOCK NPV	HSBC BANK USA NA 7.000 JAN 15 39 RGD	SAMSUNG ELECTRONICS PREF PREFERENCE
BANCO BPM SPA FLTG 5.000 SEP 14 30	HSBC HLDGS PLC 7.625 MAY 17 32	SAMSUNG FIRE & MAR KRW500
BANCO BTG PACTUAL SA UNIT UNIT	HSBC HLDGS PLC FLTG 3.950 MAY 18 24	SAMSUNG FIRE + MARINE INS COMMON STOCK KRW500.
BANCO DE CREDITO DEL PER SUBORDINATED REGS 07/30 VAR	HUADONG MEDICINE CO LTD A COMMON STOCK CNY1.0	SAMSUNG HEAVY INDUSTRIES COMMON STOCK KRW5000.
BANCO DE SABADELL SA COMMON STOCK EUR.125	HUARONG FINANCE 2017 CO COMPANY GUAR REGS VAR	SAMSUNG LIFE INSURANCE CO LT COMMON STOCK KRW500.
BANCO GENERAL SA SR UNSECURED REGS 08/27 4.125	HUARONG FINANCE 2019 COMPANY GUAR REGS 02/30 3.375	SAMSUNG SDI CO LTD PFD COMMON STOCK KRW5000.
BANCO SANTANDER S.A. 4.250 APR 11 27	HUARONG FINANCE 2019 COMPANY GUAR REGS 05/29 4.5	SAMSUNG SDS CO LTD COMMON STOCK KRW500.0
BANCO SANTANDER S.A. 4.379 APR 12 28	HUBEI JUMPCAN PHARMACEUT A COMMON STOCK CNY1.0	SAMSUNG SECURITIES CO LTD COMMON STOCK KRW5000.
BANCO SANTANDER SA FLTG 4.375 PERP REGS	HUBSPOT INC COMMON STOCK USD.001	SANDS CHINA LTD 5.125 AUG 08 25
BANCOLOMBIA S A 3.000 JAN 29 25	HUFVUDSTADEN AB A SHS COMMON STOCK SEK5.0	SANDS CHINA LTD 5.400 AUG 08 28
BANFF MERGER SUB INC 9.750 SEP 01 26 144	HUGO BOSS AG ORD COMMON STOCK	SANDVIK NPV
BANGKOK BANK PCL/HK SR UNSECURED REGS 09/28 4.45	HUHTAMAKI OYJ COMMON STOCK	SANOFI EUR2
BANK BTPN SYARIAH TBK PT COMMON STOCK IDR100.0	HUMANA INC COMMON STOCK USD.166	SANTANDER UK GROUP H FLTG 4.796 NOV 15 24
BANK CENTRAL ASIA TBK PT COMMON STOCK IDR62.5	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	SANTANDER UK PLC FLTG 7.125 PERP
BANK MANDIRI PT SR UNSECURED REGS 05/25 4.75	HUSQVARNA AB SER(B)NPV	SANTEN PHARMACEUTICAL CO LTD COMMON STOCK
BANK OF AMERICA CORP COMMON STOCK USD.01	HVB FDG TR 8.741 JUN 30 31 144	SAP SE COMMON STOCK
BANK OF AMERICA NA 6.000 OCT 15 36 RGD	HYPOPORT SE COMMON STOCK	SARTORIUS STEDIM B EUR0.20
BANK OF CHINA (C/D 0.000 MAY 04 21	HYUNDAI ENGINEERING + CONST COMMON STOCK KRW5000.	SASOL FINANCING USA LLC COMPANY GUAR 09/28 6.5
BANK OF CHINA L C/D 0.000 APR 19 21	HYUNDAI GLOVIS CO LTD COMMON STOCK KRW500.	SAUDI ARABIA (KINGDO 2.900 OCT 22 25 REGS
BANK OF CHINA L C/P MAY 17 21	HYUNDAI HEAVY INDUSTRIES HOL COMMON STOCK KRW5000.0	SAUDI ARABIAN OIL CO SR UNSECURED REGS 04/29 3.5
BANK OF IRELAND GR FLTG 2.375 OCT 14 29	HYUNDAI MOBIS CO LTD COMMON STOCK KRW5000.	SAVILLS PLC COMMON STOCK GBP.025
BANK OF IRELAND GR FLTG 7.500 PERP REGS	HYUNDAI MOTOR CO 2ND PRF KRW5000	SBA COMMUNICATIONS CORP REIT USD.01
BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	HYUNDAI MOTOR CO COMMON STOCK KRW5000.	SBERBANK OF RUSSIA SPON ADR 4 ORD SHS
BANK OF SCOTLAND 7.754 PERPETUAL	HYUNDAI MOTOR CO KRW5000	SBM OFFSHORE NV COMMON STOCK EUR.25
BANKIA S.A. 6.000 PERPETUAL	HYUNDAI MOTOR CO LTD 2ND PRF PREFERENCE	SBM OFFSHORE NV EUR0.25

BANKINTER SA COMMON STOCK EUR.3	HYUNDAI MOTOR CO LTD PRF PREFERENCE	SCARBOROUGH BS 8.500 PERPETUAL
BANKINTER SA FLTG 6.250 PERP REGS	IBERDROLA INTL B V 5.810 MAR 15 25	SCATEC ASA COMMON STOCK NOK.025
BAOSHAN IRON + STEEL CO A COMMON STOCK CNY1.0	IBERDROLA INTL B V FLTG 2.250 PERPETUAL	SCHLUMBERGER FIN BV 1.375 OCT 28 26 REGS
BARC - BARC EU SWAT TRS PAY SXNGR	IBERDROLA SA COMMON STOCK EUR.75	SCHLUMBERGER FINANCE 2.000 MAY 06 32 REGS
BARC - BARC EU SWAT VOL EUR/USD FX VOL	IBERDROLA SA EUR0.75	SCHLUMBERGER LTD COMMON STOCK USD.01
BARC - S&P 500 INDEX C 3600 MAR 21	IBEX 35 INDX FUTR JAN21 XMRV 20210115	SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0
BARC - S&P 500 INDEX C 3780 MAR 21	ICA GRUPPEN AB COMMON STOCK SEK2.5	SCHWEITZER-MAUDUIT I 6.875 OCT 01 26 144
BARC - S&P 500 INDEX P 3240 FEB 21	ICADE REIT	SCIENTIFIC GAMES INT 7.000 MAY 15 28 144
BARCLAYS BANK PLC 3.750 MAY 15 24	ICE-CLEAR CDS DEC 20 24	SCIENTIFIC GAMES INT 8.250 MAR 15 26 144
BARCLAYS BANK PLC 9.250 PERPETUAL	ICE-CLEAR CDS DEC 20 25	SCIENTIFIC GAMES INT 8.625 JUL 01 25 144A
BARCLAYS ORD 25P	ICELAND BONDCO PLC 4.625 MAR 15 25 144	SCOR SE FLTG 5.250 PERP REGS
BARCLAYS OVERSEAS FLTG PERPETUAL	ICICI BK LTD ADR (2 ORD)	SCRIPPS ESCROW II IN 3.875 JAN 15 29 144A
BARCLAYS PLC FLTG 7.125 PERP REG	IDORSIA LTD COMMON STOCK CHF.05	SCSK CORP COMMON STOCK
BARCLAYS PLC FLTG 7.250 PERP REG	IG GROUP HOLDINGS PLC COMMON STOCK GBP.00005	SDIC POWER HOLDINGS CO LTD A COMMON STOCK CNY1.0
BARCLAYS PLC FLTG 8.000 PERP C	IHEARTCOMMUNICATIONS 8.375 MAY 01 27	SEAGEN INC COMMON STOCK USD.001
BARCLAYS PLC FLTG 7.875 PERP	IHO VERWALTUNGS GMBH 3.875 MAY 15 27 REGS	SEEGENE INC COMMON STOCK KRW500.
BARRATT DEVEL ORD 10P	IHS MARKIT LTD COMMON STOCK USD.01	SEG HOLDING LLC / SE 5.625 OCT 15 28 144
BARRICK GOLD CORP COMMON	IHS NETHERLANDS HOLDCO COMPANY GUAR REGS 09/27 8	SEGRO PLC REIT GBP.1
BARRICK GOLD CORP COMMON CAD	IKD CO LTD A COMMON STOCK CNY1.0	SEIKO EPSON CORP COMMON STOCK
BAT CAPITAL CORP 4.758 SEP 06 49	ILIAD NPV	SEMPRA ENERGY 3.250 JUN 15 27
BAT CAPITAL CORP 5.282 APR 02 50	ILLINOIS TOOL WORKS COMMON STOCK USD.01	SEMPRA ENERGY 3.400 FEB 01 28
BAUSCH HEALTH CO. 5.750 AUG 15 27 144	ILLUMINA INC COMMON	SEMPRA ENERGY 3.550 JUN 15 24
BAUSCH HEALTH COS 6.250 FEB 15 29 144A	IM GROUP SAS 6.625 MAR 01 25 REGS	SEMPRA ENERGY 3.800 FEB 01 38
BAUSCH HEALTH COS IN 9.000 DEC 15 25 144	IMCD NV COMMON STOCK EUR.16	SENSATA TECH BV 4.875 OCT 15 23 144
BAVARIAN NORDIC A/S COMMON STOCK DKK10.	IMI PLC COMMON STOCK GBP.2857	SENSATA TECHNOLOGIES 3.750 FEB 15 31 144
BAWAG GROUP AG COMMON STOCK	IMPERIAL BRANDS PL ORD 10P	SERVICE PPTYS TR 4.950 OCT 01 29
BAYER AG 3.750 JUL 01 74 SU	INCHCAPE PLC COMMON STOCK GBP.1	SERVICEMASTER CO 7.450 AUG 15 27
BAYER AG FLTG 3.125 NOV 12 79	IND + COMM BK OF CHINA A COMMON STOCK CNY1.0	SERVICENOW INC COMMON
BBVA (BILB-VIZ-ARG) EUR0.49	INDIAMART INTERMESH LTD COMMON STOCK INR10.0	SERVICENOW INC COMMON STOCK USD.001
BBVA(BILB-VIZ-ARG) FLTG 5.875 PERP REG	INDIKA ENERGY III PTE SR SECURED REGS 11/24 5.875	SEVEN + I HOLDINGS CO LTD COMMON STOCK
BCA MPS 10.500 JUL 23 29 REG	INDITEX EUR0.03	SEVERN TRENT ORD 97.89P
BCO DE SABADELL FLTG 6.500 PERP REG	INDONESIA ASAHAN ALUMINI SR UNSECURED REGS 05/30 5.45	SFS GROUP AG CHF0.1
BE SEMICONDUCTOR EUR0.01	INDUSTRIAL AND C/D 0.000 APR 09 21	SFS GROUP AG COMMON STOCK CHF.1
BE SEMICONDUCTOR INDUSTRIES COMMON STOCK EUR.01	INDUSTRIAL AND C/D 0.000 APR 14 21	SG - SOC US DV VAR 20/12/30 30.75%
BEAZLEY PLC COMMON STOCK GBP.05	INDUSTRIAL BANK CO LTD A COMMON STOCK CNY1.0	SG - SOC US DV VAR 20/12/30 31.8%
BEFESA SA COMMON STOCK	INDUSTRIAL BANK OF KOREA COMMON STOCK KRW5000.	SG - SOC US DV VAR 20/12/30 33.3%
BEIGENE LIMITED REP(13 ORD)	INDUSTRIAS PENOLES SAB D SR UNSECURED REGS 08/50 4.75	SG - SOC US DV VAR 20/12/30 34.75%
BEIJER REF AB COMMON STOCK SEK8.75	INDUSTRIVARDEN AB C SHS COMMON STOCK SEK2.5	SG - SOC US DV VAR 20/12/30 45.0%
BELDEN INC 4.125 OCT 15 26 REG	INDUTRADE AB COMMON STOCK SEK1.0	SG - SOC US DV VAR 20/12/30 47.5%

BELIMO HOLDING AG REG COMMON STOCK CHF1.0	INFINEON TECHNOLOG ORD NPV	SG - SOC US DV VAR 21/12/09 23.26%
BELLWAY PLC COMMON STOCK GBP.125	INFINEON TECHNOLOGIES AG COMMON STOCK	SG - SOC US DV VAR 21/12/10 21.26%
BERKELEY GP HLDGS UTS(NEW ORD & B SHS)	INFRAESTRUCTURA ENERGETI SR UNSECURED REGS 01/51 4.75	SG - SOC US DV VAR 21/12/10 21.4%
BERKELEY GROUP HOLDINGS/THE COMMON STOCK	INFRASTRUTTURE WIREL 1.875 JUL 08 26 REGS	SG - SOC US DV VAR 21/12/10 21.51%
BERKSHIRE HATHAWAY CLASS B	ING GROEP N.V. EUR0.01	SG - SOC US DV VAR 21/12/10 21.71%
BEST BUY CO INC COMMON STOCK USD.1	INMOBILIARIA COLONIAL SOCIMI REIT EUR2.5	SG - SOC US DV VAR 21/12/17 30.5%
BHP GROUP PLC ORD USD0.50	INNER MONGOLIA YILI INDUS A COMMON STOCK CNY1.0	SG - SOC US DV VAR 21/12/17 30.6%
BIG YELLOW GROUP PLC REIT GBP.1	INPEX CORP COMMON STOCK	SG - SOC US DV VAR 21/12/17 31.0%
BILLERUDKORSNAS AB COMMON STOCK SEK7.38	INSTALLED BUILDING COM USD0.01	SG - SOC US DV VAR 21/12/17 32.85%
BIM BIRLESIK MAGAZALAR AS COMMON STOCK TRY1.	INTEGRAFIN HOLDINGS PLC COMMON STOCK GBP.01	SG - SOC US DV VAR HANG SENG CHINA
BIOTAGE AB NPV	INTEL CORP 2.875 MAY 11 24	SG - SOC US DV VAR HANG SENG INDEX
BJ STATE OWNED AST HK CO SR UNSECURED REGS 05/25 4.125	INTEL CORP COMMON STOCK USD.001	SG - SOC US DV VAR KOSPI 200 INDEX
BK OF CYPRUS PUBL FLTG 9.250 JAN 19 27	INTELSAT CONNECT FIN 9.500 FEB 15 23 144	SG - SOC US DV VAR NIKKEI 225
BKW AG CHF2.5	INTELSAT JACKSON HLD 5.500 AUG 01 23	SG - SOC US DV VAR RUSSELL 2000 IND
BKW AG COMMON STOCK CHF2.5	INTELSAT JACKSON HLD 8.500 OCT 15 24 144A	SG - SOC US DV VOL EUR/USD FX VOL
BLUE RACER MID LLC 7.625 DEC 15 25 144A	INTELSAT JACKSON HLD 9.750 JUL 15 25 144	SG ISSUER SA FLTG 7.375 PERP REG
BNP - BNPP US DV TRS PAY BNPXE7XN	INTELSAT LUXEMBOURG 7.750 JUN 01 21	SGS SA CHF1(REGD)
BNP - BNPP US DV TRS PAY SXNGR	INTER CONTINENTAL EX COM	SHAFTESBURY 2.348 SEP 30 27 REG
BNP - BNPP US DV TRS REC BNPXE7XN	INTERCONTL HOTELS 2.125 AUG 24 26 REG	SHAFTESBURY ORD 25P
BNP - BNPP US DV TRS REC FTTWN	INTERNATIONAL BUSINE 3.000 MAY 15 24	SHAFTESBURY PLC REIT GBP.25
BNP - BNPP US DV TRS REC MCXT	INTERNATIONAL BUSINE 5.600 NOV 30 39	SHELL INTERNATIONAL 2.750 APR 06 30
BNP - BNPP US DV VAR 21/12/10 21.06%	INTERPUMP GROUP SPA COMMON STOCK EUR.52	SHELL INTERNATIONAL 4.375 MAY 11 45
BNP - BNPP US DV VAR NIKKEI 225	INTERROLL HOLDING AG REG COMMON STOCK CHF1.0	SHELL INTERNATIONAL 4.550 AUG 12 43
BNP - BNPP US DV VOL EUR/USD FX VOL	INTESA SANPAOLO 2.500 JAN 15 30 REGS	SHENZHEN INOVANCE TECHNOLO A COMMON STOCK CNY1.0
BNP - BNPP US DV VOL USD/JPY INDEX	INTESA SANPAOLO NPV	SHENZHOU INTERNATIONAL GROUP COMMON STOCK HKD.1
BNP PARIBAS 4.250 OCT 15 24	INTESA SANPAOLO S P FLTG 7.700 PERP 144	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0
BNP PARIBAS EUR2	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	SHIMADZU CORP COMMON STOCK
BNP PARIBAS FLTG 4.500 PERP REG	INTL CONS AIRLINE ORD EUR0.10 (CDI)	SHIMANO INC COMMON STOCK
BNP PARIBAS FORT C/D 0.000 APR 01 21	INTUIT INC COMMON STOCK USD.01	SHIN ETSU CHEMICAL CO LTD COMMON STOCK
BOC AVIATION LTD SR UNSECURED REGS 04/25 3.25	INTUITIVE SURGICAL INC COMMON STOCK USD.001	SHIN POONG PHARMACEUTICAL CO COMMON STOCK KRW500.
BOC AVIATION LTD SR UNSECURED REGS 09/29 3	INVESCO EUR LIQI PRTF-AGACC	SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000.
BOC AVIATION LTD SR UNSECURED REGS 09/30 2.625	INVESCO FUNDS SICA INDIA ALL CAP EQT C	SHINHAN FINANCIAL GROUP SR UNSECURED REGS 01/26 1.35
BOC AVIATION LTD SR UNSECURED REGS 12/23 2.75	INVESTEC PLC COMMON STOCK GBP.0002	SHOP APOTHEKE EUROPE NV COMMON STOCK EUR.02
BODYCOTE PLC COMMON STOCK GBP.17273	IPD 3 BV FLTG DEC 01 25 REGS	SHOPIFY INC CLASS A COMMON STOCK
BOEING CO 3.500 MAR 01 39	IPG PHOTONICS CORP COMMON STOCK USD.0001	SHREE CEMENT LTD COMMON STOCK INR10.
BOEING CO 3.625 MAR 01 48	IRB HLDG CORP 6.750 FEB 15 26 144	SHRIRAM TRANSPORT INR10
BOEING CO 5.150 MAY 01 30	IRB HLDG CORP 7.000 JUN 15 25 144	SIEGFRIED HOLDING AG REG COMMON STOCK CHF2.0
BOMBARDIER INC 6.000 OCT 15 22 144	IREN SPA EUR1	SIEMENS AG REG COMMON STOCK NPV
BOMBARDIER INC 7.500 MAR 15 25 144	IRON MOUNTAIN EU 3.875 NOV 15 25 REG	SIEMENS GAMESA RENEWABLE ENE COMMON STOCK EUR.17

BOOKING HLDGS INC 4.500 APR 13 27	IRON MOUNTAIN INC 5.250 JUL 15 30 144A	SIG COMBIBLOC GROU CHF0.1
BOOKING HOLDINGS INC 3.650 MAR 15 25	ISHARES MSCI ACWI ETF ISHARES MSCI ACWI ETF	SIG COMBIBLOC GROUP AG COMMON STOCK CHF.01
BOOKING HOLDINGS INC 4.625 APR 13 30	ISHARES MSCI MEXICO ETF ISHARES MSCI MEXICO ETF	SIGNATURE AVIATION PLC COMMON STOCK GBP.3720238
BOOKING HOLDINGS INC COMMON STOCK USD.008	ISHARES MSCI SOUTH KOREA ETF ISHARES MSCI SOUTH KOREA ETF	SIGNIFY NV COMMON STOCK
BOSKALIS WESTMINSTER COMMON STOCK EUR.01	ISS A/S COMMON STOCK DKK1.0	SIGNIFY NV EUR0.01
BOSTON PPTYS LTD PAR 3.200 JAN 15 25	ISTAR INC 4.750 OCT 01 24	SILERGY CORP COMMON STOCK TWD10.0
BOXER PARENT CO INC 7.125 OCT 02 25 144	ITALGAS SPA COMMON STOCK NPV	SILTRONIC AG COMMON STOCK
BOXER PARENT CO INC 9.125 MAR 01 26 144A	ITALY(REP OF) 1.450 MAR 01 36 144A	SIMCORP A/S COMMON STOCK DKK1.
BP CAP MKTS AMER INC 3.067 MAR 30 50	ITAU UNIBANCO HOLD PRF NPV	SIMMONS FOODS INC / 5.750 NOV 01 24 144
BP CAPITAL MARKETS FLTG 4.875 PERP	ITHACA ENERGY NORTH 9.375 JUL 15 24 144	SIMON PPTY GROUP LP 4.750 MAR 15 42
BP PLC ORD USD0.25	ITOCHU CORP COMMON STOCK	SIMON PROPERTY GROUP 6.750 FEB 01 40
BRASKEM IDESA SAPI SR SECURED REGS 11/29 7.45	ITOCHU TECHNO SOLUTIONS CORP COMMON STOCK	SIMON PROPERTY GROUP INC REIT USD.0001
BRASKEM NETHERLANDS COMPANY GUAR REGS 01/30 4.5	ITV PLC COMMON STOCK GBP.1	SIMS LTD SIMS LTD
BRAVIDA HOLDING AB COMMON STOCK SEK.02	IVORY COAST SR UNSECURED REGS 06/33 6.125	SINCH AB COMMON STOCK SEK.1
BRAVIDA HOLDING AB NPV	IVORY COAST SR UNSECURED REGS 12/32 VAR	SK HOLDINGS CO LTD COMMON STOCK KRW200.0
BREMBO SPA COMMON STOCK NPV	IWG PLC COMMON STOCK	SK HYNIX INC COMMON STOCK KRW5000.
BRENNTAG AG NPV	JARDINE CYCLE & CARR SGD1	SK INNOVATION CO LTD COMMON STOCK KRW5000.
BRF SA SR UNSECURED REGS 01/30 4.875	JBS USA/FOOD/FINANCE 5.500 JAN 15 30 144A	SK TELECOM COMMON STOCK KRW500.
BRINKS CO 4.625 OCT 15 27 144	JCDECAUX SA COMMON STOCK	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25
BRINK'S CO/THE 5.500 JUL 15 25 144A	JCR PHARMACEUTICALS CO LTD COMMON STOCK	SLM CORP 7.250 JAN 25 22
BRISTOL MYERS SQUIBB COMMON	JD SPORTS FASHION ORD 0.25P	SM ENERGY COMPANY 10.000 JAN 15 25 144
BRIT AMER TOBACCO ORD 25P	JD.COM INC ADS EA 2 COM 'A' SHS	SM ENERGY COMPANY 6.625 JAN 15 27
BRITISH AIR 20-1 A P 4.250 NOV 15 32 144A	JIANGSU HENGRUI MEDICINE C A COMMON STOCK CNY1.0	SM ENERGY COMPANY 6.750 SEP 15 26
BRITISH TELECOM 1.750 MAR 10 26	JIANGSU YANGHE BRE 'A'CNY1	SMC CORP COMMON STOCK
BRITVIC PLC COMMON STOCK GBP.2	JIC ZHIXIN LTD COMPANY GUAR REGS 08/30 2.125	SMITH & NEPHEW ORD USD0.20
BROADCOM INC COMMON STOCK	JM AB COMMON STOCK SEK1.0	SMITH (DS ORD 10P
BROOKFIELD FINANCE L 4.000 APR 01 24	JOHN LAING GROUP PLC COMMON STOCK GBP.1	SNAP INC A COMMON STOCK USD.00001
BUCHER INDUSTRIES AG REG COMMON STOCK CHF.2	JOHN LEWIS PLC 4.250 DEC 18 34	SOC GENERALE FLTG PERPETUAL
BUCHER INDUSTRIES CHF(0.20)	JOHN WOOD GROUP PLC COMMON STOCK GBP.042857	SOCIETE GENERALE 4.250 APR 14 25 144
BUNZL ORD 32.14857P	JOHNSON & JOHNSON 2.950 MAR 03 27	SOCIETE GENERALE PERPETUAL(CALL ACCT)
BUPA FINANCE 5.000 DEC 08 26 REG	JOHNSON CONTROLS INT 4.500 FEB 15 47	SOCIETY OF LLOYDS(4.750 OCT 30 24
BURGER KING FRANCE FLTG MAY 01 23 REG	JOHNSON CONTROLS INT 4.950 JUL 02 64	SOFIMA HOLDING SPA 3.750 JAN 15 28 REGS
BURLINGTON RES FIN C 7.200 AUG 15 31	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	SOFTBANK GROUP CO FLTG 6.000 PERPETUAL
BUZZI UNICEM SPA EUR0.60	JP - FTSE XINHUA CHI P 16120 DEC 21	SOFTBANK GROUP CORP COMMON STOCK
CA IMMOBILIEN ANLAGEN AG COMMON STOCK	JP - FTSE XINHUA CHI P 16358 DEC 21	SOFTCAT PLC COMMON STOCK GBP.0005
CAC40 10 EURO FUT JAN21 XMON 20210115	JP - JPMS US DV SWPT P .751 07 22	SOFTWARE AG COMMON STOCK
CADENCE DESIGN SYS INC COMMON STOCK USD.01	JP - JPMS US DV SWPT P .756 07 22	SOFTWARE AG NPV (REGD)
CAIXABANK SA EUR1	JP - JPMS US DV SWPT P .779 07 22	SOFTWAREONE HOLDING AG COMMON STOCK CHF.01

CAIXABANK SA FLTG 5.250 PERP REG	JP - JPMS US DV SWPT P 1.045 07 30	SOLVAY FINANCE 5.425 PERPETUAL
CAIXABANK SA FLTG 5.875 PERP REGS	JP - JPMS US DV SWPT P 1.050 07 30	SOLVAY FINANCE 5.869 PERPETUAL SU
CAIXABANK SA FLTG 6.750 PERP	JP - JPMS US DV SWPT P 1.077 07 30	SONY CORP COMMON STOCK
CALPINE CORPORATION 3.750 MAR 01 31 144	JP - JPMS US DV SWPT P 1.119 11 22	SONY CORP NPV
CALUMET SPECIALTY PR 7.625 JAN 15 22	JP - JPMS US DV SWPT P 1.165 12 22	SOPRA STERIA GROUP COMMON STOCK EUR1.0
CALUMET SPECIALTY PR 9.250 JUL 15 24	JP - JPMS US DV SWPT P 1.220 12 22	SOUTHERN CALIF EDISO 3.650 FEB 01 50
CAMELOT FIN S A 4.500 NOV 01 26 144	JP - JPMS US DV SWPT P 1.243 12 22	SOUTHERN CALIF EDISO 6.000 JAN 15 34
CANADIAN PAC RY CO N 2.900 FEB 01 25	JP - JPMS US DV SWPT P 1.580 11 30	SOUTHERN COPPER CORP SR UNSECURED 04/25 3.875
CANADIAN PAC RY CO N 6.125 SEP 15 2115	JP - JPMS US DV SWPT P 1.630 12 30	SOUTHWEST AIRLS CO 3.450 NOV 16 27
CANON INC COMMON STOCK	JP - JPMS US DV SWPT P 1.720 12 30	SOUTHWESTERN ENERGY 7.500 APR 01 26
CAPCOM CO LTD COMMON STOCK	JP - JPMS US DV SWPT P 1.766 12 30	SOUTHWESTERN ENERGY 7.750 OCT 01 27
CAPGEMINI EUR8	JP - JPMS US DV TRS REC CSIH0310	SP GROUP TREASURY PTE COMPANY GUAR REGS 02/29 3.375
CAPGEMINI SE COMMON STOCK EUR8.0	JP - JPMS US DV TRS REC FTTWN	SP POWERASSETS LTD SR UNSECURED REGS 09/27 3
CAPITAL + COUNTIES PROPERTIE REIT GBP.25	JP - JPMS US DV TRS REC SPTRINDU	SPAIN(KINGDOM OF) 1.950 APR 30 26
CAPITAL ONE FINL COR 3.200 FEB 05 25	JP - JPMS US DV VAR 20/12/30 42.21%	SPAIN(KINGDOM OF) 2.750 OCT 31 24
CAPITOL INVT MERGER 10.000 AUG 01 24 144	JP - JPMS US DV VAR 20/12/30 44.5%	SPAREBANK 1 SR BANK ASA COMMON STOCK NOK25.0
CARDTRONICS INC 5.500 MAY 01 25 144	JP - JPMS US DV VAR 21/12/30 25.36%	SPECTRIS PLC COMMON STOCK GBP.05
CARLSBERG AS 'B'DKK20	JP - JPMS US DV VAR 21/12/30 25.81%	SPI 200 FUTURE MAR 18 21
CARNIVAL CORP 10.125 FEB 01 26 REG	JP - JPMS US DV VAR HANG SENG CHINA	SPIE SA COMMON STOCK EUR.47
CARNIVAL CORP 10.500 FEB 01 26 144	JP - JPMS US DV VOL EUR/USD FX VOL	SPIRENT COMMUNICATIONS PLC COMMON STOCK GBP.03333333
CARNIVAL CORP 11.500 APR 01 23 144	JP - JPMS US DV VOL USD/JPY INDEX	SPLUNK INC COMMON
CARNIVAL CORP 7.625 MAR 01 26 REG	JPMORGAN CHASE & CO 8.000 APR 29 27	SPLUNK INC COMMON STOCK USD.001
CARNIVAL PLC COMMON STOCK USD1.66	JPMORGAN CHASE & CO COMMON	SPOTIFY TECHNOLOGY SA COMMON STOCK EUR.000625
CARREFOUR SA EUR2.5	JPMORGAN CHASE + CO COMMON STOCK USD1.0	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001
CARRIER GLOBAL CORP COMMON STOCK USD.01	JSW STEEL LTD SR UNSECURED REGS 04/24 5.95	SQUARE INC A COMMON STOCK USD.0000001
CASH	JUMBO SA COMMON STOCK EUR.88	SRLEV NV FLTG 9.000 APR 15 41
CASIO COMPUTER CO LTD COMMON STOCK	JUNGHEINRICH PRFD PREFERENCE	SSAB AB B SHARES COMMON STOCK
CASTELLUM AB COMMON STOCK SEK.5	JUNIPER NETWORKS INC COMMON STOCK USD.00001	SSAB AB SER'A'NPV
CASTLE PEAK PWR FIN CO COMPANY GUAR REGS 06/30 2.2	JUPITER FUND MANAGEMENT COMMON STOCK GBP.02	SSAB AB SER'B'NPV
CATERPILLAR INC 3.400 MAY 15 24	JYSKE BANK REG COMMON STOCK DKK10.	SSE PLC COMMON STOCK GBP.5
CATERPILLAR INC COMMON STOCK USD1.0	K S AG REG COMMON STOCK	SSE PLC ORD 50P
CATHAY FINANCIAL HOLDING CO COMMON STOCK TWD10.0	KAKAKU.COM INC COMMON STOCK	SSP GROUP PLC COMMON STOCK GBP.01085
CCM MERGER INC 6.375 MAY 01 26 144A	KAKAO CORP COMMON STOCK KRW500.0	STABILUS SA COMMON STOCK EUR.01
CCO HLDGS LLC / CCO 4.500 AUG 15 30 144	KANGWON LAND INC COMMON STOCK KRW500.0	STADLER RAIL AG COMMON STOCK CHF.2
CCO HLDGS LLC / CCO 5.000 FEB 01 28 144	KANSAS CITY SOUTHERN 3.500 MAY 01 50	STANDARD CHARTERED ORD USD0.50
CCO HLDGS LLC / CCO 5.125 MAY 01 27 144	KANSAS CITY SOUTHERN 4.700 MAY 01 48	STANDARD INDS INC 5.000 FEB 15 27 144
CCO HLDGS LLC / CCO 5.750 FEB 15 26 144	KANSAS CITY SOUTHERN 4.950 AUG 15 45	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5
CDB FINANCIAL LEASING SUBORDINATED REGS 09/30 VAR	KASIKORNBANK PCL THB10 (NVDR)	STARBUCKS CORP COMMON STOCK USD.001
CDK GLOBAL INC COMMON STOCK USD.01	KAZ MINERALS PLC COMMON STOCK GBP.2	STATE STREET CORP COMMON STOCK USD1.0
CELLNEX TELECOM SA EUR0.25	KB FINANCIAL GROUP INC COMMON STOCK KRW5000.	STATION CASINOS LLC 4.500 FEB 15 28 144

CELLTRION HEALTHCARE CO LTD COMMON STOCK KRW1000.0	KB FINANCIAL GROUP KRW5000	STH AFRICA(REP OF) 8.750 FEB 28 48
CELLTRION INC COMMON STOCK KRW1000.0	KDDI CORP COMMON STOCK	STILLFRONT GROUP AB COMMON STOCK SEK.07
CELLTRION PHARM INC COMMON STOCK KRW500.	KELLOGG CO 7.450 APR 01 31 RGD	STMICROELECTRONICS NV COMMON STOCK EUR1.04
CEMBRA MONEY BANK AG COMMON STOCK CHF1.0	KENAN ADVANTAGE GROU 7.875 JUL 31 23 144	STORA ENSO OYJ NPV SER 'R'
CEMEX SAB SPONS ADR PART CER ADR	KEURIG DR PEPPER INC 3.200 MAY 01 30	STOXX 600 INDUS FUTURE MAR 19 21
CENOVUS ENERGY INC 4.250 APR 15 27	KEYCORP COMMON STOCK USD1.0	STOXX EUROPE 600 FUTURE MAR 19 21
CENTAMIN PLC COMMON STOCK	KEYENCE CORP COMMON STOCK	STROEER SE + CO KGAA COMMON STOCK
CENTENE CORP 4.625 DEC 15 29	KIA MOTORS CORP COMMON STOCK KRW5000.0	SUBSEA 7 SA COMMON STOCK USD2.
CENTENE CORP 5.375 AUG 15 26 144A	KIMBERLY CLARK CORP COMMON STOCK USD1.25	SULZER AG REG COMMON STOCK CHF.01
CENTENE CORP DEL 3.000 OCT 15 30	KINDER MORGAN INC COMMON STOCK USD.01	SUMITOMO ELECTRIC INDUSTRIES COMMON STOCK
CENTENE CORP DEL 5.375 JUN 01 26 144	KINDRED GROUP PLC SDR GBP.005	SUMITOMO METAL MINING CO LTD COMMON STOCK
CENTERRA GOLD INC COMMON STOCK	KINDRED GROUP PLC SDR RP 1 GBP0.000625	SUMITOMO MITSUI FINANCIAL GR COMMON STOCK
CENTRAL JAPAN RAILWAY CO COMMON STOCK	KINGFISHER ORD GBP0.157142857	SUN HUNG KAI PROP (CAP) COMPANY GUAR REGS 02/29 3.75
CENTRICA ORD 6.17284P	KINNEVIK AB B COMMON STOCK SEK.1	SUNCOKE ENERGY PARTN 7.500 JUN 15 25 144
CENTRICA PLC COMMON STOCK GBP.061728	KLA CORP 4.650 NOV 01 24	SUNCOR ENERGY INC NE 3.600 DEC 01 24
CERIDIAN HCM HOLDING INC COMMON STOCK USD.01	KLA CORP COMMON STOCK USD.001	SUOFEIYA HOME COL 'A'CNY1
CHAILEASE HOLDING CO LTD COMMON STOCK TWD10.	KOITO MANUFACTURING CO LTD COMMON STOCK	SUTTER HEALTH 1.321 AUG 15 25
CHALCO HK INVESTMENT COMPANY GUAR REGS 12/99 VAR	KOJAMO OYJ COMMON STOCK NPV	SUTTER HEALTH 3.695 AUG 15 28
CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	KOMERCNI BANKA AS COMMON STOCK CZK100.0	SUZANO AUSTRIA GMBH 6.000 JAN 15 29
CHECK POINT SOFTWARE TECH COMMON STOCK USD.01	KON KPN NV EUR0.04	SUZANO AUSTRIA GMBH COMPANY GUAR 01/31 3.75
CHELTENHAM & GLOUC 11.750 PERPETUAL	KONE CORP ORD 'B'	SUZHOU GOLD MANTIS CONSTR A COMMON STOCK CNY1.0
CHEMED CORP COMMON STOCK USD1.0	KONECRANES OYJ COMMON STOCK EUR.5	SUZUKI MOTOR CORP COMMON STOCK
CHEPLAPHARM ARZNEIMI 4.375 JAN 15 28 REGS	KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01	SVB FINANCIAL GROUP COMMON STOCK USD.001
CHEVRON CORP COMMON STOCK USD.75	KONINKLIJKE AHOLD EUR0.01	SVENSKA HANDELS C/P APR 13 21
CHINA CINDA 2020 I MNGMN COMPANY GUAR REGS 03/27 3	KONINKLIJKE KPN N.V 8.375 OCT 01 30 RGD	SVENSKA HANDELS C/P JUL 16 21
CHINA CONSTRUCT C/P APR 27 21	KOPPERS INC PA 6.000 FEB 15 25 144	SVENSKA HANDELS C/P MAR 22 21
CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0	KOREA EAST WEST POWER CO SR UNSECURED REGS 05/25 1.75	SWECO AB B SHS COMMON STOCK SEK1.0
CHINA DEVELOPMENT FINANCIAL COMMON STOCK TWD10.	KOREA ELECTRIC POWER CO SR UNSECURED REGS 06/24 2.5	SWEDBANK AB C/P APR 19 21
CHINA EVERBRIGHT BANK CO L H COMMON STOCK CNY1.0	KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.	SWEDISH MATCH NPV
CHINA EVERGRANDE GROUP SR SECURED REGS 03/24 9.5	KOREA INVESTMENT HOLDINGS CO COMMON STOCK KRW5000.	SWEDISH ORPHAN BIOVITRUM AB COMMON STOCK SEK.55
CHINA HUADIAN OVERSEAS COMPANY GUAR REGS VAR	KOREA NATIONAL OIL CORP SR UNSECURED REGS 10/25 3.25	SWISSCOM AG CHF1(REGD)
CHINA LIFE INSURANCE CO H COMMON STOCK CNY1.0	KOREA RESOURCES CORP SR UNSECURED REGS 04/23 4	SYNOPSYS INC COMMON STOCK USD.01
CHINA MERCHANTS BANK H COMMON STOCK CNY1.0	KOREA SHIPBUILDING + OFFSHOR COMMON STOCK KRW5000.0	SYNTHOMER PLC 3.875 JUL 01 25 REGS
CHINA MINMETALS CORP SR UNSECURED REGS 12/99 VAR	KOREA ZINC CO LTD COMMON STOCK KRW5000.	SYNTHOMER PLC COMMON STOCK GBP.1
CHINA MINSHENG BANKING A COMMON STOCK CNY1.0	KORIAN COMMON STOCK EUR5.0	T MOBILE US INC COMMON STOCK USD.0001

CHINA MOBILE HKD0.10	KOSMOS ENERGY LTD COMPANY GUAR REGS 04/26 7.125	TAG IMMOBILIEN AG COMMON STOCK
CHINA MOBILE LTD COMMON STOCK	KOTAK MAHINDRA BAN INR10	TAG IMMOBILIEN AG NPV
CHINA O/SEAS LAND HKD0.10	KRAFT HEINZ FOODS CO 5.000 JUN 04 42 RGD	TAIWAN SEMICON MAN TWD10
CHINA OILFIELD 'H'CNY1	KRAFT HEINZ FOODS CO 5.500 JUN 01 50 144A	TAIYO HOLDINGS CO LTD COMMON STOCK
CHINA PACIFIC INSU 'H'CNY1	KRAFT HEINZ FOODS CO 6.875 JAN 26 39 RGD	TALEN ENERGY SUPPLY 7.625 JUN 01 28 144A
CHINA PACIFIC INSURANCE GR H COMMON STOCK CNY1.0	KROGER CO COMMON STOCK USD1.0	TALKTALK TELECOM GRO 3.875 FEB 20 25 REGS
CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0	KUBOTA CORP COMMON STOCK	TARGA RES PARTNERS / 4.875 FEB 01 31 144
CHINA RAILWAY CONSTRUCTION A COMMON STOCK CNY1.0	KUEHNE & NAGEL AG CHF1(REGD)(POST)	TARGA RES PARTNERS 5.875 APR 15 26
CHINA RAILWAY SIGNAL + COM H COMMON STOCK CNY1.0	KUNGSLEDEN AB COMMON STOCK SEK.42	TARGA RESOURCES PART 5.125 FEB 01 25
CHINA SCE GRP HLDGS LTD SR SECURED REGS 04/24 7.375	KWEICHOW MOUTAI CO LTD A COMMON STOCK CNY1.0	TARGA RESOURCES PART 5.500 MAR 01 30
CHINA SHENHUA ENERGY CO H COMMON STOCK CNY1.0	KWG GROUP HOLDINGS LTD COMMON STOCK HKD.1	TARGET CORP COMMON STOCK USD.0833
CHINA STATE CONSTRUCTION A COMMON STOCK CNY1.0	L BRANDS INC 6.750 JUL 01 36	TATE & LYLE ORD 25P
CHINA TELECOM CORP LTD H COMMON STOCK CNY1.0	L BRANDS INC 6.875 NOV 01 35	TATE + LYLE PLC COMMON STOCK GBP.25
CHINA VANKE CO LTD A COMMON STOCK CNY1.0	LA FINANCIERE ATAL 6.625 MAY 15 25 REG	TAYLOR MORRISON COMM 6.625 JUL 15 27 144A
CHINALCO CAPITAL HOLDING COMPANY GUAR REGS VAR	LAFARGEHOLCIM LTD CHF2(REGD)	TE CONNECTIVITY LTD COMMON STOCK CHF.57
CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01	LAM RESEARCH CORP COMMON STOCK USD.001	TECAN GROUP AG CHF1(REGD)
CHR.HANSEN HLDGS A DKK10	LANCASHIRE HOLDINGS LTD COMMON STOCK USD.5	TECAN GROUP AG REG COMMON STOCK CHF.1
CHRISTUS HEALTH 4.341 JUL 01 28	LAO FENG XIANG CO LTD A COMMON STOCK CNY1.0	TELECOM ITALIA CAP 6.375 NOV 15 33 RGD
CHS/COMMUNITY HEALTH 6.625 FEB 15 25 144A	LARGAN PRECISION C TWD10	TELECOM ITALIA CAP 7.200 JUL 18 36
CHUBB INA HLDGS INC 3.350 MAY 15 24	LARGAN PRECISION CO LTD COMMON STOCK TWD10.	TELECOM ITALIA NPV
CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK	LARSEN & TOUBRO INR2	TELECOM ITALIA SPA 5.875 MAY 19 23
CIE AUTOMOTIVE SA COMMON STOCK EUR.25	LCH-LTD EUR006M DEC 16 25	TELEFONICA DEUTSCH NPV
CIE DE ST-GOBAIN EUR4	LCH-LTD EUR006M DEC 18 24	TELEFONICA EMISONES 4.103 MAR 08 27
CIFI HOLDINGS GROUP COMPANY GUAR REGS 01/22 5.5	LCH-LTD EUR006M DEC 18 40	TELEFONICA EMISONES 4.895 MAR 06 48
CIMB BANK BHD SR UNSECURED REGS 03/22 3.263	LCH-LTD EUR006M DEC 19 50	TELEFONICA(EUROPE) FLTG 2.625 PERP REG
CINTAS CORP COMMON STOCK	LCH-LTD EUR006M JUN 19 40	TELENET GROUP HOLDING NV COMMON STOCK
CISCO SYSTEMS INC COMMON STOCK USD.001	LCH-LTD EUR006M SEP 18 24	TELENET GRP HLDG NPV
CIT - CITI US DV FXD 2.801 MAY 15 26	LCH-LTD EUR006M SEP 19 40	TELUS CORPORATION 2.800 FEB 16 27
CIT - CITI US DV FXD 3.043 AUG 15 26	LCH-LTD EUR006M SEP 19 50	TENCENT HLDGS LIMI HKD0.00002
CIT - CITI US DV VOL EUR/USD FX VOL	LCH-LTD FXD -.031 DEC 19 50	TENCENT HOLDINGS LTD COMMON STOCK HKD.00002
CIT - CITI US DV VOL USD/JPY INDEX	LCH-LTD FXD .047 DEC 19 50	TENCENT MUSIC ENTERTAINM ADR ADR USD.000083
CITIBANK NA C/D 0.000 JAN 11 21	LCH-LTD FXD -.165 DEC 18 24	TENCENT MUSIC ENTMT 1.375 SEP 03 25
CITIGROUP INC COMMON	LCH-LTD FXD -.174 DEC 20 24	TENGIZCHEVROIL FIN CO IN SR SECURED REGS 08/26 4
CITIGROUP INC COMMON STOCK USD.01	LCH-LTD FXD -.181 DEC 18 24	TENNECO INC 5.000 JUL 15 26
CITIGROUP INC FLTG 4.044 JUN 01 24	LCH-LTD FXD -.190 JUN 17 25	TERADYNE INC COMMON STOCK USD.125
CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	LCH-LTD FXD .208 SEP 19 40	TEREOS FINANCE GROUP 7.500 OCT 30 25 REGS
CITRIX SYSTEMS INC COMMON STOCK USD.001	LCH-LTD FXD .211 SEP 19 40	TEREOS FINANCE GRP 4.125 JUN 16 23

CJ CHEILJEDANG CORP COMMON STOCK KRW5000.0	LCH-LTD FXD -.219 DEC 18 24	TERMOCANDELARIA POWER COMPANY GUAR REGS 01/29 7.875
CK ASSET HOLDINGS HKD1	LCH-LTD FXD .231 SEP 19 40	TERUMO CORP COMMON STOCK
CK HUTCHISON HLDGS HKD1.0	LCH-LTD FXD -.238 MAR 18 25	TESCO ORD 5P
CLARIOS GLOBAL LP 6.750 MAY 15 25 144A	LCH-LTD FXD .248 SEP 19 40	TESCO PROPERTY FIN 3 5.744 APR 13 40
CLEARWAY ENERGY INC C COMMON STOCK	LCH-LTD FXD .254 SEP 19 40	TESLA INC COMMON STOCK USD.001
CLEARWAY ENERGY OPER 4.750 MAR 15 28 144	LCH-LTD FXD .259 DEC 18 40	TEXAS INSTRUMENTS COMMON
CLEAVER BROOKS INC 7.875 MAR 01 23 144	LCH-LTD FXD .277 SEP 19 40	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0
CLEVELAND-CLIFFS 9.875 OCT 17 25 144A	LCH-LTD FXD .278 DEC 18 40	THAMES WATER UTIL 2.375 MAY 03 23
CLEVELAND-CLIFFS INC 6.250 OCT 01 40	LCH-LTD FXD .280 SEP 19 40	THE VERY GRP FDNG 7.750 NOV 15 22
CLOROX CO DEL 3.500 DEC 15 24	LCH-LTD FXD .287 DEC 18 40	THERMO FISHER SCI COMMON
CLOROX COMPANY COMMON STOCK USD1.0	LCH-LTD FXD .287 SEP 19 40	THERMO FISHER SCIENT 4.133 MAR 25 25
CLOSE BROTHERS GROUP PLC COMMON STOCK GBP.25	LCH-LTD FXD .290 SEP 19 40	THULE GROUP AB NPV
CLP POWER HK FINANCING COMPANY GUAR REGS 06/30 2.125	LCH-LTD FXD .296 SEP 19 40	THULE GROUP AB/THE COMMON STOCK SEK.01
CMB INTERNATIONAL LEASIN SR UNSECURED REGS 07/24 3	LCH-LTD FXD -.299 MAR 18 25	THYSSENKRUPP AG COMMON STOCK
CMB INTERNATIONAL LEASIN SR UNSECURED REGS 08/30 2.75	LCH-LTD FXD .299 SEP 19 40	TIME WARNER CABLE IN 5.875 NOV 15 40
CME GROUP INC CLASS A	LCH-LTD FXD .314 SEP 19 40	TIME WARNER CABLE IN 7.300 JUL 01 38
CMT MTN PTE LTD COMPANY GUAR REGS 04/29 3.609	LCH-LTD FXD .316 JUN 19 40	TIMES CHINA HLDG LTD SR SECURED REGS 07/23 6.75
CN HUANENG GP HK TREASUR COMPANY GUAR REGS 12/99 VAR	LCH-LTD FXD .333 SEP 19 40	TIS INC COMMON STOCK
CNOOC FINANCE 2013 LTD COMPANY GUAR 09/29 2.875	LCH-LTD FXD -.340 SEP 16 25	TITAN INTL INC ILL 6.500 NOV 30 23
CNOOC LTD COMMON STOCK	LCH-LTD FXD .341 SEP 19 40	TJX COMPANIES INC COMMON
CNOOC LTD HKD0.02	LCH-LTD FXD .350 SEP 19 40	TJX COMPANIES INC COMMON STOCK USD1.0
CNP ASSURANCES FLTG 2.500 JUN 30 51	LCH-LTD FXD .362 JUN 19 40	TKH GROUP NV DUTCH CERT DUTCH CERT EUR.25
CNX RES CORP 6.000 JAN 15 29 144	LCH-LTD FXD -.397 SEP 16 25	T-MOBILE US INC 7.875 SEP 15 23
CNX RES CORP 7.250 MAR 14 27 144	LCH-LTD FXD -.448 MAR 17 26	TOKYO CENTURY CORP COMMON STOCK
COATS GROUP PLC COMMON STOCK GBP.05	LCH-LTD FXD -.457 DEC 16 25	TOKYU CORP COMMON STOCK
COCA-COLA CO COMMON	LCH-LTD FXD -.476 DEC 16 25	TOMRA SYSTEMS ASA COMMON STOCK NOK1.
CODERE FINANCE 10.750 SEP 30 23 144	LCH-LTD FXD .504 DEC 19 50	TOP GLOVE CORP BHD COMMON STOCK MYR.5
CODERE FINANCE 2 10.750 NOV 01 23 REG	LCH-LTD FXD .508 DEC 19 50	TOPDANMARK A/S COMMON STOCK DKK1.0
CODERE FINANCE 2 11.625 NOV 01 23 144	LCH-LTD FXD .519 DEC 19 50	TOREX GOLD RESOURCES INC COMMON STOCK
CODERE FINANCE 2 12.750 SEP 30 23 REG	LCH-LTD FXD .520 DEC 19 50	TORONTO DOMINION BAN 0.750 SEP 11 25 C
COGNEX CORP COMMON STOCK USD.002	LCH-LTD FXD .536 DEC 19 50	TOTAL SE EUR2.5
COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	LCH-LTD FXD .538 DEC 19 50	TOTAL SE FLTG 3.875 PERP
COLGATE PALMOLIVE CO COMMON	LCH-LTD FXD .540 DEC 19 50	TOYOTA MOTOR CORP COMMON STOCK
COLLATERALIZED C/P JAN 29 21	LCH-LTD FXD .545 DEC 19 50	TP ICAP PLC COMMON STOCK GBP.25
COLLATERALIZED C/P JUN 08 21	LCH-LTD FXD .549 DEC 19 50	TRADE DESK INC/THE CLASS A COMMON STOCK
COLOMBIA TELECOMUNICACIO SR UNSECURED REGS 07/30 4.95	LCH-LTD FXD .561 SEP 20 50	TRAFIGURA GROUP PT FLTG 7.500 PERP REG
COLONY CAPITAL INC 5.000 APR 15 23 C	LCH-LTD FXD .578 SEP 20 50	TRAINLINE PLC COMMON STOCK GBP.01
COLRUYT SA NPV(EU)	LCH-LTD FXD .579 SEP 20 50	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0
COMCAST CORP CLASS A COMMON STOCK USD.01	LCH-LTD FXD .580 SEP 20 50	TRANSDIGM GROUP INC COMMON STOCK USD.01

COMCAST CORP NEW 3.375 FEB 15 25	LCH-LTD FXD .581 SEP 20 50	TRANSPORTADORA DE GA 6.750 MAY 02 25 REG
COMERICA INC COMMON STOCK USD5.0	LCH-LTD FXD .583 SEP 20 50	TRAVIS PERKINS 3.750 FEB 17 26 REGS
COMETA ENERGIA SA SR SECURED REGS 04/35 6.375	LCH-LTD FXD .585 DEC 19 50	TRAVIS PERKINS 4.500 SEP 07 23
COMFORTDELGRO CORP SGD0.25	LCH-LTD FXD .592 DEC 19 50	TRAVIS PERKINS ORD 10P
COMMERZBANK AG FLTG 4.000 DEC 05 30	LCH-LTD FXD .599 DEC 19 50	TRAVIS PERKINS PLC COMMON STOCK GBP.1
COMMERZBANK AG FLTG 6.125 PERP REGS	LCH-LTD FXD .605 SEP 20 50	TREASURY BILL 06/21 0.00000
COMMONSPIRIT HEALTH 1.547 OCT 01 25	LCH-LTD FXD .606 SEP 20 50	TREND MICRO INC COMMON STOCK
COMMONSPIRIT HEALTH 3.817 OCT 01 49	LCH-LTD FXD .628 SEP 20 50	TRIMBLE INC COMMON STOCK
COMMUNITY HEALTH SYS 8.000 DEC 15 27 144	LCH-LTD FXD .635 DEC 19 50	TRITAX BIG BOX REIT PLC REIT GBP.01
COMMUNITY HEALTH SYS 8.000 MAR 15 26 144	LCH-LTD JY0006M DEC 19 50	TRIUMPH GROUP INC 8.875 JUN 01 24 144A
COMPASS GROUP ORD 11.05P	LEGAL & GENERAL GP 5.375 OCT 27 45 SU	TRIUMPH GROUP INC NE 7.750 AUG 15 25
COMPUGROUP MEDICAL SE + CO K COMMON STOCK	LEGAL & GENERAL GP FLTG 3.750 NOV 26 49	TRUIST FINANCIAL CORP COMMON STOCK USD5.0
COMPUTACENTER ORD 7.5555P	LEGAL & GENERAL GP ORD 2.5P	TRUIST FINL CORP 2.500 AUG 01 24
COMPUTACENTER PLC COMMON STOCK GBP.075555	LENNAR CORP A COMMON STOCK USD.1	TUI AG DI COMMON STOCK
COMSTOCK RES INC 9.750 AUG 15 26	LEROY SEAFOOD GROUP ASA COMMON STOCK NOK1.0	TULLOW OIL PLC COMPANY GUAR REGS 03/25 7
CONCORDIA FINANCIAL GROUP LT COMMON STOCK	LEVEL 3 FINANCING IN 3.625 JAN 15 29 144A	TURKCELL ILETISIM HIZMET SR UNSECURED REGS 04/28 5.8
CONOCOPHILLIPS COMMON STOCK USD.01	LEVEL 3 FING INC 5.250 MAR 15 26	TV AZTECA S A DE C V 8.250 AUG 09 24 REG
CONTINENTAL AG 2.500 AUG 27 26	LG CHEM LTD COMMON STOCK KRW5000.	TWILIO INC A COMMON STOCK USD.001
CONTINENTAL RESOURCE 5.750 JAN 15 31 144A	LG CORP COMMON STOCK KRW5000.	TWILIO INC COMMON CLASS A
CONTRA FUTURE FUTURE JAN 28 21	LG CORP KRW5000	TWIST BIOSCIENCE C COM USD0.00001
CONTRA FUTURE FUTURE MAR 08 21	LG DISPLAY CO LTD COMMON STOCK KRW5000.	TWITTER INC COMMON STOCK USD.000005
CONTRA FUTURE FUTURE MAR 11 21	LG ELECTRONICS INC COMMON STOCK KRW5000.	TYCO ELECTRONICS GRO 3.125 AUG 15 27
CONTRA FUTURE FUTURE MAR 18 21	LG HOUSEHOLD + HEALTH CARE COMMON STOCK KRW5000.0	TYLER TECHNOLOGIES INC COMMON STOCK USD.01
CONTRA FUTURE FUTURE MAR 19 21	LG HOUSEHOLD + HEALTH PREF PREFERENCE	U S BK NATL ASSN 2.050 JAN 21 25
CONTRA FUTURE FUTURE MAR 22 21	LG INNOTEK CO LTD COMMON STOCK KRW5000.0	UBER TECHNOLOGIES COM USD0.00001
CONTRA FUTURE FUTURE MAR 29 21	LG UPLUS CORP COMMON STOCK KRW5000.0	UBER TECHNOLOGIES INC COMMON STOCK USD.00001
CONTRA FUTURE EURO-BOBL FUTURE MAR	LIAONING WELLHOPE AGRI TEC A COMMON STOCK CNY1.0	UBS - FTSE 100 INDEX C 6525 MAR 21
CONTRA FUTURE EURO-BUND FUTURE MAR	LIFCO AB B SHS COMMON STOCK	UBS - FTSE 100 INDEX C 6750 MAR 21
CONTRA FUTURE EURO-BUXL 30Y BND MAR	LINDE PLC COMMON STOCK EUR.001	UBS - FTSE 100 INDEX P 5875 FEB 21
CONTRA FUTURE LONG GILT FUTURE MAR	LITHIA MTRS INC 4.625 DEC 15 27 144	UBS - FTSE XINHUA CH P 16290 DEC 21
CONTRA FUTURE US 10YR NOTE (CBT)MAR	LITHIA MTRS INC 5.250 AUG 01 25 144	UBS - FTSE XINHUA CH P 16529 DEC 21
CONTRA FUTURE US 10YR ULTRA FUT MAR	LKQ EUROPEAN HOLDI 4.125 APR 01 28 REGS	UBS - UBSS US DV C USD/ZAR 21.5
CONTRA FUTURE US 2YR NOTE (CBT) MAR	LLOYDS BANK PLC C/D FEB 08 21	UBS - UBSS US DV TRS PAY SXNGR
CONTRA FUTURE US 5YR NOTE (CBT) MAR	LLOYDS BANKING GP FLTG 7.625 PERP	UBS - UBSS US DV TRS REC CSIH0310
CONTRA FUTURE US LONG BOND(CBT) MAR	LLOYDS BANKING GROUP FLTG 7.500 PERP C	UBS - UBSS US DV TRS REC MCXT
CONTRA FUTURE US ULTRA BOND CBT MAR	LLOYDS BANKING GROUP FLTG 2.707 DEC 03 35	UBS - UBSS US DV VAR 20/12/30 22.61%
CONVATEC GROUP PLC COMMON STOCK GBP.1	LLOYDS TSB GROUP PLC 3.750 JAN 11 27	UBS - UBSS US DV VAR 20/12/30 23.41%
CONVATEC GROUP PLC ORD 10P WI	LLOYDS TSB GROUP PLC 4.582 DEC 10 25	UBS - UBSS US DV VAR 20/12/30 29.05%
COOPERATIEVE RABOBAN 5.250 MAY 24 41	LLOYDS TSB GROUP PLC 4.650 MAR 24 26	UBS - UBSS US DV VAR 20/12/30 31.05%
CO-OPERATIVE BANK FLTG 9.500 APR 25 29	LOCALIZA RENT A CAR COMMON STOCK	UBS - UBSS US DV VAR 20/12/30 37.5%
CO-OPERATIVE BK HLDS NPV	LOEWS CORP 3.750 APR 01 26	UBS - UBSS US DV VAR 20/12/30 39.0%
COPA HOLDINGS SA CLASS A COMMON STOCK	LOGITECH INTL CHF0.25	UBS - UBSS US DV VAR 21/12/10 21.28%
COPART INC COMMON	LONDONMETRIC PROPERTY PLC REIT GBP.1	UBS - UBSS US DV VAR 21/12/10 21.75%

COPART INC COMMON STOCK	LONG GILT FUTURE MAR LONG GILT FUTURE MAR	UBS - UBSS US DV VAR 21/12/10 22.05%
CORBION NV COMMON STOCK EUR.25	LONG GILT FUTURE MAR 29 21	UBS - UBSS US DV VAR HANG SENG CHINA
CORE & MAIN HOLDING 8.625 SEP 15 24 144A	LONGFOR GROUP HOLDINGS LTD COMMON STOCK HKD.1	UBS - UBSS US DV VAR HANG SENG INDEX
CORNING INC 5.850 NOV 15 68	LONGFOR HOLDINGS LTD SR UNSECURED REGS 01/32 3.85	UBS - UBSS US DV VAR NIKKEI 225
CORNING INC COMMON STOCK USD.5	LONGI GREEN ENERGY TECHNOL A COMMON STOCK CNY1.0	UBS - UBSS US DV VOL USD/JPY INDEX
CORTEVA INC COMMON STOCK USD.01	LONZA GROUP AG CHF1(REGD)	UBS AG (LONDON C/P AUG 18 21
COSCO SHIPPING POR HKD0.10	LOOMIS AB COMMON STOCK SEK5.0	UDG HEALTHCARE PLC COMMON STOCK EUR.05
COSTAR GROUP INC COMMON STOCK USD.01	L'OREAL EUR0.2	UK TREASURY 0.125 MAR 22 26 I/L
COSTCO WHOLESALE COR 2.750 MAY 18 24	LOTTE CHEMICAL CORP COMMON STOCK KRW5000.0	UKRAINE GOVERNMENT SR UNSECURED REGS 03/33 7.253
COTY INC 4.000 APR 15 23 REGS	LOWE S COS INC COMMON STOCK USD.5	UKRAINE GOVERNMENT SR UNSECURED REGS 09/24 7.75
COUNTRY GARDEN HLDGS SR SECURED REGS 04/26 7.25	LOWES COS INC 3.125 SEP 15 24	ULKER BISKUVI SANAYI AS SR UNSECURED REGS 10/25 6.95
COUNTRY GARDEN SERVICES HOLD COMMON STOCK USD.0001	LOWES COS INC 4.000 APR 15 25	ULSTER BK IRL LTD 11.375 PERPETUAL
COUNTRYSIDE PROPERTIES PLC COMMON STOCK GBP.01	LPL HLDGS INC 5.750 SEP 15 25 144	ULTRA ELECTRONIC ORD 5P
COUPA SOFTWARE INC COMMON STOCK USD.0001	LUKOIL PJSC SPON ADR ADR RUB.025	UNICREDIT SPA FLTG 2.731 JAN 15 32
COVESTRO AG NPV	LUKOIL SECURITIES BV COMPANY GUAR REGS 05/30 3.875	UNICREDIT SPA FLTG 3.875 PERPETUAL
COWAY CO LTD COMMON STOCK KRW500.0	LULULEMON ATHLETICA INC COMMON STOCK USD.005	UNICREDIT SPA FLTG 6.625 PERP REG
CPUK FINANCE LTD 6.500 AUG 28 26 REGS	LUMEN TECHNOLOGIES I 7.995 JUN 01 36	UNICREDIT SPA NPV
CRANSWICK ORD 10P	LUNDIN ENERGY AB NPV	UNILEVER PLC GBP 0.031111
CRANSWICK PLC COMMON STOCK GBP.1	LUXSHARE PRECISION INDUSTR A COMMON STOCK CNY1.0	UNION PACIFIC CORP COMMON STOCK USD2.5
CREDIT AGRICOLE SA 8.125 PERP REG SU	M + T BANK CORP COMMON STOCK USD.5	UNIPOL GRUPPO SPA COMMON STOCK
CREDIT AGRICOLE SA FLTG 7.875 PERP REG	M&G FINANCE LUXEMB FLTG PERPETUAL	UNITE GROUP PLC/THE REIT GBP.25
CREDIT SUISSE A C/D 0.000 FEB 12 21	MACYS INC 8.375 JUN 15 25 144	UNITED AIR 20-1 A 5.875 APR 15 29
CREDIT SUISSE AG 7.500 PERP REG SU	MAGAZINE LUIZA SA COMMON STOCK	UNITED AIR 2014 2 A 3.750 SEP 03 26
CREDIT SUISSE GP FUN 3.750 MAR 26 25	MAGNA INTL INC 3.625 JUN 15 24	UNITED AIR 2016-2 AA 2.875 OCT 07 28
CREDIT SUISSE GROUP FLTG 7.500 PERP REG	MAHINDRA &MAHINDRA INR5	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05
CREDIT SUISSE GROUP FLTG 4.500 PERP 144A	MAN GROUP PLC/JERSEY COMMON STOCK USD.03428571	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75
CREDIT SUISSE GROUP FLTG APR 02 26 REGS	MANULIFE FINANCIAL C 2.484 MAY 19 27	UNITED MEXICAN STATES SR UNSECURED 04/30 3.25
CREDIT SUISSE INTERN FLTG 5.250 PERP 144	MAPFRE SA COMMON STOCK EUR.1	UNITED MEXICAN STATES SR UNSECURED 04/51 5
CREDITO EMILIANO FLTG 1.500 OCT 25 25	MARATHON PETROLEUM CORP COMMON STOCK USD.01	UNITED OVERSEAS BANK LTD JR SUBORDINA REGS 12/99 VAR
CRH ORD EUR0.32 (LON)	MARFRIG HOLDINGS EUR 7.000 MAR 15 24 REG	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01
CRODA INTL ORD 10.609756P	MARKEL CORP COMMON	UNITED PARCEL SVCS I 2.800 NOV 15 24
CROWDSTRIKE HOLDIN COM USD0.0005 CL A	MARKS & SPENCER 7.125 DEC 01 37 REG	UNITED STATES TREAS 0.125 JAN 15 23 I/L
CROWDSTRIKE HOLDINGS INC A COMMON STOCK	MARKS & SPENCER GP ORD 25P	UNITED STATES TREAS 0.750 JUL 15 28 I/L
CROWN CASTLE INTL CORP REIT USD.01	MARKS + SPENCER GROUP PLC COMMON STOCK GBP.25	UNITED STATES TREAS 1.125 FEB 28 27
CRYSTAL ALMOND SARL 4.250 OCT 15 24 REGS	MARKS AND SPENCER PL 7.125 DEC 01 37 144	UNITED STATES TREAS 1.500 FEB 15 30
CSC HLDGS LLC 4.625 DEC 01 30 144	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	UNITED UTILITIES G ORD 5P

CSC HLDGS LLC 6.500 FEB 01 29 144	MARSH & MCLENNAN COS 3.750 MAR 14 26	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01
CSN RESOURCES SA COMPANY GUAR REGS 04/26 7.625	MARSHALLS PLC COMMON STOCK GBP.25	UPC HLDG BV 5.500 JAN 15 28 144
CSX CORP COMMON STOCK USD1.0	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002	UPL LIMITED INR2
CTBC FINANCIAL HOLDING CO LT COMMON STOCK TWD10.	MASMOVIL IBERCOM SA COMMON STOCK EUR.02	UPMC HEALTH SYS 3.600 APR 03 25
CTS EVENTIM AG + CO KGAA COMMON STOCK	MASS INST TECH MTN B 4.678 JUL 01 14	UPM-KYMMENE OY NPV
CUMMINS INC COMMON STOCK USD2.5	MASTERCARD INC A COMMON STOCK USD.0001	US 10YR NOTE (CBT)MAR US 10YR NOTE (CBT)MAR
CUMULUS MEDIA NEW HL 6.750 JUL 01 26 144	MASTERCARD INC CLASS A	US 10YR ULTRA (CBT) FUTURE MAR 22 21
DAELIM INDUSTRIAL CO LTD COMMON STOCK KRW5000.	MATALAN FIN PLC 9.500 JAN 31 24 REG	US 10YR ULTRA FUT MAR US 10YR ULTRA FUT MAR
DAETWYLER HOLDING AG BR COMMON STOCK CHF.05	MATCH GROUP INC COMMON STOCK	US 2YR NOTE (CBT) MAR US 2YR NOTE (CBT) MAR
DAI ICHI LIFE HOLDINGS INC COMMON STOCK	MATCHPOINT FINA C/P APR 16 21	US 5YR NOTE (CBT) MAR US 5YR NOTE (CBT) MAR
DAI ICHI LIFE INSURANCE JR SUBORDINA REGS 12/49 VAR	MATCHPOINT FINAN C/P MAY 04 21	US BANCORP COMMON STOCK USD.01
DAIFUKU CO LTD COMMON STOCK	MATTEL INC 6.750 DEC 31 25 144	US LONG BOND(CBT) MAR US LONG BOND(CBT) MAR
DAIICHI SANKYO CO LTD COMMON STOCK	MAXEDA DIY HOLDING 5.875 OCT 01 26 REGS	US ULTRA BOND (CBT) FUTURE MAR 22 21
DAIKIN INDUSTRIES LTD COMMON STOCK	MAXEDA DIY HOLDING B 5.875 OCT 01 26 144A	US ULTRA BOND CBT MAR US ULTRA BOND CBT MAR
DANA INC 5.375 NOV 15 27	MCDONALD S CORP COMMON STOCK USD.01	US ULTRA BOND CBT MAR21 XCBT 20210322
DANA INC 5.500 DEC 15 24	MDGH GMTN BV COMPANY GUAR REGS 11/49 3.7	USA COMPRESSION PART 6.875 SEP 01 27
DANA INC 5.625 JUN 15 28	MEDCO OAK TREE PTE LTD SR SECURED REGS 05/26 7.375	UTD O/S BANK SGD1
DANSKE BANK A/S 6.125 PERPETUAL	MEDIATEK INC COMMON STOCK TWD10.	VALARIS PLC 7.750 FEB 01 26
DASSAULT SYSTEMES SE COMMON STOCK EUR.5	MEDIATEK INCORP TWD10	VALEO SA COMMON STOCK EUR1.0
DAVITA INC 3.750 FEB 15 31 144	MEDICLINIC INTERNATIONAL PLC COMMON STOCK GBP.1	VALMET CORP NPV
DAVITA INC 4.625 JUN 01 30 144A	MEGGITT ORD 5P	VALMET OYJ COMMON STOCK NPV
DAVITA INC COMMON STOCK USD.001	MEGGITT PLC COMMON STOCK GBP.05	VALMONT INDS INC 5.000 OCT 01 44
DB INSURANCE CO LTD COMMON STOCK KRW500.0	MEGLOBAL CANADA ULC COMPANY GUAR REGS 05/30 5.875	VANKE REAL ESTATE HK SR UNSECURED REGS 11/29 3.5
DBS GROUP HOLDINGS LTD JR SUBORDINA REGS 12/99 VAR	MEIKO ELECTRONICS CO LTD COMMON STOCK	VARTA AG COMMON STOCK NPV
DE LONGHI SPA COMMON STOCK EUR1.5	MEITUAN CLASS B COMMON STOCK USD.00001	VAT GROUP AG COMMON STOCK CHF.1
DE LONGHI SPA EUR1.50	MELEXIS NV COMMON STOCK	VECTURA GROUP ORD 0.0271P
DECHRA PHARMACEUTICALS PLC COMMON STOCK GBP.01	MELROSE INDUST PLC ORD 68.57P	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001
DEERE + CO COMMON STOCK USD1.0	MERCADOLIBRE INC COMMON STOCK USD.001	VENTAS RLTY LTD PART 3.500 FEB 01 25
DELL INTL LLC/EMC CO 6.100 JUL 15 27 144	MERCK KGAA ORD NPV	VEOLIA ENVIRONNEME FLTG 2.250 PERP REG
DELL INTL LLC/EMC CO 7.125 JUN 15 24 144	MERCY HEALTH 4.302 JUL 01 28	VERISIGN INC COMMON STOCK USD.001
DELL INTL LLC/EMC CO 8.100 JUL 15 36 144	MEREDITH CORP 6.875 FEB 01 26	VERISK ANALYTICS INC COMMON STOCK USD.001
DELL TECHNOLOGIES C COMMON STOCK	MERITAGE HOMES CORP 6.000 JUN 01 25	VERIZON COMMUNICATIO 1.875 SEP 19 30
DELTA AIR LINES INC 7.000 MAY 01 25 144A	MERLIN PROPERTIES SOCIMI SA REIT EUR1.0	VERIZON COMMUNICATIO 3.500 NOV 01 24
DELTA AIR LINES INC 7.375 JAN 15 26	METINVEST BV 7.650 OCT 01 27 REGS	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1
DELTA ELECTRONIC TWD10	METLIFE INC 5.875 FEB 06 41	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01
DERWENT LONDON PLC REIT GBP.05	METROPOLITAN BANK + TRUS SR UNSECURED REGS 01/26 2.125	VESTAS WIND SYSTEM DKK1
DEUTSCHE BANK A G FLTG 6.000 PERPETUAL	METSA BOARD OYJ COMMON STOCK EUR1.7	VESTAS WIND SYSTEMS A/S COMMON STOCK DKK1.

DEUTSCHE POST AG NPV (REGD)	METSO OUTOTEC OYJ COMMON STOCK	VESUVIUS PLC COMMON STOCK GBP.1
DEUTSCHE TELEKOM NPV(REGD)	MEX BONOS DESARR RT 8.500 MAY 31 29	VF CORP COMMON STOCK
DEXIA CREDIT C/P JAN 11 21	MEXICO(UTD MEX ST) 10.000 DEC 05 24	VIACOMCBS INC 7.875 JUL 30 30 RGD
DIAGEO ORD 28 101/108P	MEXICO(UTD MEX ST) 7.500 JUN 03 27	VICTREX PLC COMMON STOCK GBP.01
DIALOG SEMICONDUCTOR PLC COMMON STOCK GBP.001	MICHELIN(CGDE) EUR2(REGD)	VIRGIN MEDIA SEC F 4.500 AUG 15 30 144A
DIAMOND OFFSHORE DEF 4.875 NOV 01 43	MICRO FOCUS INTERNATIONAL COMMON STOCK GBP.1	VIRGIN MONEY UK FLTG 8.750 PERP REG
DIAMOND SPORTS GROUP 5.375 AUG 15 26 144	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001	VIRGIN MONEY UK PL FLTG 5.125 DEC 11 30
DIAMOND SPORTS GROUP 6.625 AUG 15 27 144	MICRON TECHNOLOGY INC COMMON STOCK USD.1	VIRGIN MONEY UK PLC COMMON STOCK GBP.1
DIASORIN SPA EUR1	MICROSOFT CORP 2.400 AUG 08 26	VISA INC CLASS A SHARES COMMON STOCK USD.0001
DIGITAL DUTCH FINC 1.500 MAR 15 30 REG	MICROSOFT CORP 4.500 OCT 01 40	VISCOFAN SA COMMON STOCK EUR.7
DIGITAL REALTY TRUST INC REIT USD.01	MICROSOFT CORP COMMON	VISCOFAN SA EUR0.70
DIGNITY HEALTH 5.267 NOV 01 64	MICROSOFT CORP COMMON STOCK USD.00000625	VISTRY GROUP PLC COMMON STOCK GBP.5
DINO POLSKA SA COMMON STOCK PLN.1	MILLER HOMES GROUP 5.500 OCT 15 24 REG	VIVAT N.V. FLTG 6.250 PERP REG
DIPLOMA PLC COMMON STOCK GBP.05	MILLICOM INTL CELLUL 5.125 JAN 15 28 REG	VMED O2 UK FING I 4.000 JAN 31 29 REG
DIRECT LINE INSURANCE GROUP COMMON STOCK GBP.1090909	MILLICOM INTL CELLUL 6.250 MAR 25 29 REG	VMWARE INC CLASS A COMMON STOCK USD.01
DISCO CORP COMMON STOCK	MILLICOM INTL CELLULAR 03/29 6.25	VODAFONE GROUP 3.375 AUG 08 49 REG
DISH DBS CORPORATION 5.875 NOV 15 24	MINEBEA MITSUMI INC COMMON STOCK	VODAFONE GROUP ORD USD0.2095238
DISH NETWORK CORP 3.375 AUG 15 26 C	MINEJESA CAPITAL BV SR SECURED REGS 08/37 5.625	VODAFONE GROUP PLC N FLTG 7.000 APR 04 79
DISNEY WALT CO 2.950 JUN 15 27	MINERA Y METALURGICA DEL COMPANY GUAR REGS 04/24 3.25	VODAFONE GRP PLC FLTG 3.100 JAN 03 79
DISNEY WALT CO 3.700 SEP 15 24	MINMETALS BOUNTEOUS FIN COMPANY GUAR REGS VAR	VOLKSWAGEN AG PFD NON VTG NPV
DIVI S LABORATORIES LTD COMMON STOCK INR2.	MIRAE ASSET DAEWOO CO LTD COMMON STOCK KRW5000.0	VOLKSWGN FIN SER 2.125 JUN 27 24 REGS
DIXONS CARPHONE PLC COMMON STOCK GBP.001	MIRAE ASSET DAEWOO CO SR UNSECURED REGS 07/25 2.625	VONTOBEL HOLDING AG REG COMMON STOCK CHF1.0
DKSH HOLDING AG COMMON STOCK CHF.1	MISUMI GROUP INC COMMON STOCK	VTR FIN BV 6.375 JUL 15 28 REGS
DKT FINANCE APS 9.375 JUN 17 23 144	MITSUBISHI ELECTRIC CORP COMMON STOCK	WACKER CHEMIE AG NPV(BR)
DNB NOR ASA FLTG PERPETUAL	MITSUBISHI UFJ FIN GRP SR UNSECURED 02/25 2.193	WALLENSTAM AB B SHS COMMON STOCK SEK.5
DNO ASA 8.375 MAY 29 24	MITSUBISHI UFJ FIN GRP SR UNSECURED 09/26 2.757	WALMART INC 2.850 JUL 08 24
DNO ASA 8.750 MAY 31 23 REGS	MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK	WALMART INC 5.000 OCT 25 40 RGD
DOCUSIGN INC COMMON STOCK USD.0001	MITSUI FUDOSAN CO LTD COMMON STOCK	WALNUT BIDCO PLC 9.125 AUG 01 24 REGS
DOLLAR GENERAL CORP COMMON STOCK USD.875	MITSUI SUMITOMO INSURANC JR SUBORDINA REGS 12/99 VAR	WALT DISNEY CO/THE COMMON STOCK USD.01
DOLLAR TREE INC COMMON STOCK USD.01	MIZUHO FINANCIAL GRO 3.170 SEP 11 27	WANHUA CHEMICAL GROUP CO A COMMON STOCK CNY1.0
DOLLARAMA COMMON	MIZUHO FINANCIAL GROUP SR UNSECURED 07/23 VAR	WAREHOUSES DE PAUW SCA REIT
DOMETIC GROUP AB COMMON STOCK	MIZUHO FINANCIAL GROUP SR UNSECURED 09/30 VAR	WASTE CONNECTIONS INC COMMON STOCK
DOMINICAN REPUBLIC SR UNSECURED REGS 01/60 5.875	ML - MERL US DV SWPT P 1.100 11 22	WASTE MANAGEMENT INC COMMON STOCK USD.01
DOMINO S PIZZA GROUP PLC COMMON STOCK GBP.005208	ML - MERL US DV SWPT P 1.135 11 22	WASTE PRO USA INC 5.500 FEB 15 26 144
DOMINO'S PIZZA GRP ORD 0.520833P	ML - MERL US DV SWPT P 1.145 11 22	WEIBO CORP 3.500 JUL 05 24
DONGFENG MOTOR GRO H CNY1	ML - MERL US DV SWPT P 1.160 11 22	WEIFU HIGH TECHNOLOGY GRP A COMMON STOCK CNY1.0

DOW INC COMMON STOCK USD.01	ML - MERL US DV SWPT P 1.185 11 22	WEIR GROUP PLC/THE COMMON STOCK GBP.125
DP WORLD PLC SR UNSECURED REGS 09/49 4.7	ML - MERL US DV SWPT P 1.534 11 30	WELLS FARGO & CO COMMON
DR HORTON INC COMMON STOCK USD.01	ML - MERL US DV SWPT P 1.605 11 30	WELLS FARGO + CO COMMON STOCK USD1.666
DRAX GROUP PLC COMMON STOCK GBP.1155172	ML - MERL US DV SWPT P 1.623 11 30	WELLS FARGO BANK NAT 5.850 FEB 01 37
DROPBOX INC CLASS A COMMON STOCK USD.00001	ML - MERL US DV SWPT P 1.630 11 30	WELLS FARGO BANK NAT 5.950 AUG 26 36
DUERR AG COMMON STOCK	ML - MERL US DV SWPT P 1.665 11 30	WELLS FARGO BANK NAT 6.600 JAN 15 38
DUN & BRADSTREET COR 10.250 FEB 15 27 144	ML - MERL US DV VAR 21/12/17 29.0%	WELLTOWER INC REIT USD1.0
DUN & BRADSTREET COR 6.875 AUG 15 26 144	ML - MERL US DV VAR 21/12/17 29.25%	WESTERN POWER EAST 3.625 NOV 06 23
DUNELM GROUP PLC COMMON STOCK GBP.01	ML - MERL US DV VAR 21/12/17 29.5%	WESTPAC BKG CORP 3.350 MAR 08 27
DUPONT DE NEMOURS 2.169 MAY 01 23	ML - MERL US DV VAR RUSSELL 2000 IND	WEYERHAEUSER CO REIT USD1.25
DUPONT DE NEMOURS INC COMMON STOCK USD.01	MOLINA HEALTHCARE INC COMMON STOCK USD.001	WH SMITH PLC COMMON STOCK GBP.22
E MART INC COMMON STOCK KRW5000.0	MONEYSUPERMARKET.COM COMMON STOCK GBP.0002	WHEATON PRECIOUS MTL COMMON
E.ON SE COMMON STOCK	MONG DUONG FIN HLDGS BV SR SECURED REGS 05/29 5.125	WHITBREAD ORD 76.797385P
EA PARTNERS II BV 6.750 JUN 01 21(DEF)	MONTEFIORE OBLIGATED 5.246 NOV 01 48	WHITING PETE CORP COMMON
EAGLE INT GLO/RUYI U 5.375 MAY 01 23 144A	MOODYS CORP 3.750 MAR 24 25	WIENERBERGER AG COMMON STOCK
EAGLE INTER GLOBAL H 7.500 MAY 01 25 144	MORGAN STANLEY 3.700 OCT 23 24	WIHLBORGS FASTIGHETER AB COMMON STOCK SEK2.5
EASYJET ORD 27.285714P	MORGAN STANLEY COMMON STOCK USD.01	WILLIAM CARTER CO 5.500 MAY 15 25 144
EASYJET PLC COMMON STOCK GBP.2728571	MORINAGA MILK INDUSTRY CO COMMON STOCK	WILLIAM CARTER CO 5.625 MAR 15 27 144
EATON CORP PLC COMMON STOCK USD.01	MORPHOSYS AG COMMON STOCK	WILLIAM HILL PLC COMMON STOCK GBP.1
EBAY INC COMMON STOCK USD.001	MORRISON(W)SUPMART ORD 10P	WILLIAMS COS INC COMMON STOCK USD1.0
EBAY INC. 1.900 MAR 11 25	MOTION FINCO S.A.R.L 7.000 MAY 15 25 REGS	WIZZ AIR HOLDINGS PLC COMMON STOCK GBP.0001
ECOLAB INC COMMON STOCK USD1.0	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	WOLTERS KLUWER EUR 0.12
ECOPETROL SA SR UNSECURED 05/45 5.875	MS - MORG US DV SWPT P .899 09 22	WOODSIDE PETROLEUM ORD
EDF 6.000 PERPETUAL	MS - MORG US DV SWPT P .912 09 22	WOORI FINANCIAL GROUP INC COMMON STOCK KRW5000.0
EDF EUR0.5	MS - MORG US DV SWPT P 1.352 09 30	WORKDAY INC CLASS A COMMON STOCK USD.001
EDISON INTL 2.950 MAR 15 23	MS - MORG US DV SWPT P 1.371 09 30	WORLEY LIMITED ORD
EDP ENERGIAS DE PORTUGAL SA COMMON STOCK EUR1.	MS - MORG US DV VOL 22/12/14 6.05%	WPX ENERGY INC 4.500 JAN 15 30
EDP ENERGIAS PORTU EUR1(REGD)	MS - MORG US DV VOL EUR/USD FX VOL	WPX ENERGY INC 5.250 OCT 15 27
EDP RENOVAVEIS SA COMMON STOCK EUR5.	MS - MORG US DV VOL USD/JPY INDEX	WPX ENERGY INC 5.750 JUN 01 26
EDP-ENERGIAS PORTU FLTG 1.700 JUL 20 80	MS+AD INSURANCE GROUP HOLDIN COMMON STOCK	WPX ENERGY INC 5.875 JUN 15 28
EDP-ENERGIAS PORTU FLTG 4.496 APR 30 79	MSCI AC ASIA EX JAP FUTURE MAR 19 21	WUXI BIOLOGICS CAYMA USD0.00001
EG GLOBAL FIN PLC 4.375 FEB 07 25	MSCI EAFE MAR21 IFUS 20210319	WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.00001
EG GLOBAL FIN PLC 6.750 FEB 07 25 144	MSCI WORLD INDEX FUTURE MAR 19 21	XIAOMI CORP CLASS B COMMON STOCK USD.0000025
EG GLOBAL FINANCE PL 6.250 OCT 30 25 144A	MTS SYSTEMS CORP 5.750 AUG 15 27 144	XILINX INC 2.950 JUN 01 24
EG GLOBAL FINANCE PL 6.250 OCT 30 25 REGS	MUELLER INDS INC 6.000 MAR 01 27	XILINX INC COMMON STOCK USD.01
EG GLOBAL FINANCE PL 8.500 OCT 30 25 144A	MUENCHENER RUECKVE NPV(REGD)	XINGSHENG BVI CO LTD COMPANY GUAR REGS 09/21 4.5
EL CORTE INGLES 3.625 MAR 15 24 REGS	MURATA MANUFACTURING CO LTD COMMON STOCK	XPO LOGISTICS INC 6.750 AUG 15 24 144
ELASTIC NV COMMON STOCK EUR.01	MYCRONIC AB COMMON STOCK	YAMAHA CORP COMMON STOCK
ELECT GLOBAL INV LTD COMPANY GUAR REGS 4.85	NAN FUNG TREASURY III COMPANY GUAR REGS 5	YANDEX N.V. CLASS A

ELECTROCOMPONENTS PLC COMMON STOCK GBP.1	NASPERS 'N' ZAR0.02	YARA INTERNATIONAL NOK1.70
ELECTRONIC ARTS INC COMMON STOCK USD.01	NATIONAL AUSTRALIA B 2.500 JUL 12 26	YASKAWA ELECTRIC CORP COMMON STOCK
ELEKTA AB B SHS COMMON STOCK SEK.5	NATIONAL EXPRESS GROUP PLC COMMON STOCK GBP.05	YINGDE GASES INVSTMT LTD COMPANY GUAR REGS 01/23 6.25
ELEMENTIA SA COMPANY GUAR REGS 01/25 5.5	NATIONAL FINL PARTNE 6.875 AUG 15 28 144	YTO EXPRESS GROUP CO LTD A COMMON STOCK CNY1.0
ELI LILLY & CO 3.375 MAR 15 29	NATIONAL GRID ORD 12.431289P	YUHAN CORP COMMON STOCK KRW1000.0
ELIS SA COMMON STOCK EUR1.0	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	YUM BRANDS INC COMMON STOCK
ELISA OYJ NPV	NATIONAL OILWELL VAR COMMON	YUM BRANDS INC 7.750 APR 01 25 144A
EMBRACER GROUP AB COMMON STOCK SEK.002777	NATIONWIDE B/S 10.250 PERPETUAL	YUM CHINA HOLDINGS INC COMMON STOCK USD.01
EMBRAER NETHERLANDS FINA COMPANY GUAR REGS 01/28 6.95	NATIONWIDE B/S 5.769 PERPETUAL	YUZHOU GROUP SR SECURED REGS 02/24 8.5
EMERSON ELEC CO 1.800 OCT 15 27	NATIONWIDE B/S 7.859 PERPETUAL	ZALANDO SE NPV
EMERSON ELECTRIC CO COMMON STOCK USD.5	NATIONWIDE B/S FLTG 5.750 PERP REG	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01
EMMI AG REG COMMON STOCK CHF10.0	NATIXIS SA C/P JAN 11 21	ZENDESK INC COMMON STOCK USD.01
EMPRESA NACIONAL DEL PET SR UNSECURED REGS 08/26 3.75	NATL EXPRESS GRP FLTG 4.250 PERP REG	ZHEJIANG DAHUA TECHNOLOGY A COMMON STOCK CNY1.0
EMS-CHEMIE HLDG AG CHF0.01(REGD)	NATL WESTMINSTER FLTG PERPETUAL	ZHENGZHOU YUTONG BUS CO A COMMON STOCK CNY1.0
ENABLE MIDSTREAM PAR 4.950 MAY 15 28	NATURA +CO HOLDING ADR ADR	ZHUZHOU CRRC TIMES ELECTRI H COMMON STOCK CNY1.0
ENABLE MIDSTREAM PAR 5.000 MAY 15 44	NATWEST GROUP PLC FLTG 4.519 JUN 25 24	ZIGGO BOND CO 3.375 FEB 28 30 REG
ENBRIDGE INC MTN CDS 2.500 JAN 15 25	NATWEST GROUP PLC FLTG 5.125 PERPETUAL	ZILLOW GROUP INC C COMMON STOCK
ENCAVIS AG COMMON STOCK	NATWEST GROUP PLC FLTG PERPETUAL	ZIONS BANCORP NA COMMON STOCK USD.001
ENCOMPASS HEALTH 4.750 FEB 01 30	NATWEST GROUP PLC ORD 100P	ZOOM VIDEO COMMUNICATIONS A COMMON STOCK USD.001
ENDESA SA EUR1.2	NATWEST MARKETS PL FLTG 7.375 PERP	ZSCALER INC COMMON STOCK USD.001
ENDO DAC/FIN LLC 6.000 JUN 30 28 144A	NAVER CORP COMMON STOCK KRW100.0	ZUR ROSE GROUP AG COMMON STOCK CHF5.75
ENDO DAC/FIN LLC 9.500 JUL 31 27 144A	NAVIENT CORP 5.625 AUG 01 33	ZURICH INSURANCE CHF0.10
ENEL AMERICAS SA COMMON STOCK	NAVIENT CORPORATION 5.000 MAR 15 27	

Growth Fixed Interest

Asset Name		
1011778 BC UNLIMITED LIABILITY CO	FORD MOTOR CREDIT CO LLC	OIS MSLNGB2X 03/01/2022 BRL P 1DBZDIO / R 5.32% 99D0I69Y3
AA BOND CO LTD	FORESTAR GROUP INC	OIS MSLNGB2X 17/03/2026 CLP P 1.88% / R 1DCLICP 99D0M2W70
ABERTIS TELECOM TERRESTRE SL	FORTRESS TRANSPORTATION AND INFRASTRUCTURE INVESTORS LLC	OIS MSLNGB2X 17/03/2031 CLP P 1DCLICP / R 2.814% 99D0M0YJ6
ACCOR SA	FOXTROT ESCROW ISSUER LLC	ON ASSIGNMENT INC
ACRISURE LLC	FREEDOM MORTGAGE CO	ON SEMICONDUCTOR CORP
ADAMS HOMES INC	FREEPORT-MCMORAN COPPER & GOLD INC	OPEN TEXT CORP
ADAPTHEALTH LLC	FRONERI INTERNATIONAL LIMITED	OPEN TEXT HOLDINGS INC
ADIENT GLOBAL HOLDINGS LTD	FRONTDOOR INC	OWENS-BROCKWAY GLASS CONTAINER INC
ADIENT US LLC	FRONTIER COMMUNICATIONS CORP	OZLM
ADLER REAL ESTATE AG	FTS INTERNATIONAL INC	P & L DEVELOPMENT LLC
ADO PROPERTIES SA	GALAPAGOS SA (LUXEMBOURG)	PACIFIC GAS AND ELECTRIC CO
ADRIA BIDCO BV	GAMMA BIDCO SPA	PANTHER BF AGGREGATOR 2 LP
ADT CORP	GANNETT CO INC	PAR PHARMACEUTICAL INC

AG ISSUER LLC	GAP INC	PARK INTERMEDIATE HOLDINGS LLC
AGUILA 3 SA	GARFUNKELUX HOLDCO 3 SA	PARKLAND INCOME FUND
AHERN RENTALS INC	GENESIS ENERGY LP	PARK-OHIO INDUSTRIES INC
AIR CANADA	GENWORTH FINANCIAL INC	PARSLEY ENERGY LLC
AIR FRANCE-KLM	GENWORTH MORTGAGE HOLDINGS INC	PBF HOLDINGS CO LLC
ALBERTSONS COMPANIES INC	GEORGIA WORLDWIDE PLC	PBF LOGISTICS LP
ALBERTSONS COMPANIES LLC	GERMANY EUREX 05-YR EURO BOBL MAR 21	PDV AMERICA INC
ALCOA INC	GERMANY EUREX 10-YR EURO BUND MAR 21	PEACH PROPERTY FINANCE GMBH
ALCOA NEDERLAND HOLDING BV	GERMANY EUREX 30-YR EURO BUXL MAR 21	PENN NATIONAL GAMING INC
ALGECO SCOTSMAN GLOBAL FINANCE PLC	GLOBAL AIRCRAFT LEASING CO LTD	PENNYMAC FINANCIAL SERVICES INC
ALLEGHENY TECHNOLOGIES INC	GLOBAL CASH ACCESS INC	PERU, REPUBLIC OF (GOVERNMENT)
ALLIED UNIVERSAL HOLDCO LLC	GLOBAL PARTNERS LP	PETROLEOS MEXICANOS
ALLY FINANCIAL INC	GLOBAL PRIVATE DEBT FUND - COLLATERAL ACCOUNT	PETSMART INC
ALME LOAN FUNDING	GOLDEN NUGGET INC	PG&E CORP
ALPHA 3 B.V.	GOODYEAR TIRE & RUBBER CO	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT)
ALTAE BANCO SA	GRAY TELEVISION INC	PICARD BONDCO SA
ALTICE FINANCING SA	GREYSTAR REAL ESTATE PARTNERS LLC	PICARD GROUPE SA
ALTICE FINCO SA	GREYWOLF CLO	PICASSO FINANCE SUB INC
ALTICE FRANCE SA	GRIFFON CORP	PILGRIMS PRIDE CORP
AMC ENTERTAINMENT HOLDINGS INC	GRINDING MEDIA INC	PINNACLE BIDCO PLC
AMC NETWORKS INC	GUITAR CENTER ESCROW ISSUER II INC	PLAINS ALL AMERICAN PIPELINE LP
AMERICAN AIRLINES INC	GULFPORT ENERGY CORPORATION	PLAYTIKA HOLDING CORP.
AMERICAN AXLE & MANUFACTURING INC	H&E EQUIPMENT SERVICES INC	PM GENERAL PURCHASER LLC
AMERICAN ENERGY OHIO HOLDINGS LLC	HANESBRANDS INC	POLAND, REPUBLIC OF (GOVERNMENT)
AMERICAN WOODMARK CORP	HARRAHS ENTERTAINMENT INC	POST HOLDINGS INC
AMERIGAS PARTNERS LP	HARVEST MIDSTREAM I LP	PPF ARENA 1 BV
AMIGO LUXEMBOURG SA	HAT HOLDINGS I LLC	PPL ENERGY SUPPLY LLC
AMR CORP	HCA INC	PRECISION DRILLING TRUST
AMSTED INDUSTRIES INC	HEALTHSOUTH CORP	PRESIDIO HOLDINGS INC
ANDREW CORP	HELIX HOLDCO SA BOND CUSIP	PRESTIGE BRANDS INC
ANTERO RESOURCES CORP	HEMA BONDCO I BV	PRIME HEALTHCARE SERVICES INC
ANTERO RESOURCES MIDSTREAM LLC	HEMA HOLDING BV	PRIME SECURITY SERVICES BORROWER LLC
APACHE CORP	HERBST GAMING LLC	PRO-GEST SPA
ARAMARK CORP	HERTZ CORP	PUT FXO BNPAGB22 01/25/2021 USD/CNH 6.563 EUROPEAN 99D0LQHS
ARCHES BUYER INC	HESS MIDSTREAM PARTNERS LP	PUT FXO CHASUS33 02/04/2021 USD/BRL 5.2975 EUROPEAN 99D0KXP9
ARCONIC CORP	HEXION SPECIALTY CHEMICALS INC	PUT FXO CITIUS33 01/18/2021 USD/RUB 74.6747 EUROPEAN 99D0LOHM
ARD FINANCE SA	HILCORP ENERGY I LP	PUT FXO CITIUS33 01/18/2021 USD/RUB 78.7121 EUROPEAN 99D0LOHE
ARDAGH PACKAGING FINANCE PLC	HILTON DOMESTIC OPERATING COMPANY INC	PUT FXO CITIUS33 02/08/2021 USD/MXN 19.8129 EUROPEAN 99D0LV5G
ARENA LUXEMBOURG FINANCE SARL	HILTON WORLDWIDE FINANCE LLC	PUT FXO GSILGB2X 02/10/2021 USD/RUB 70.53 EUROPEAN 99D0KYOF
ARES EUROPEAN CREDIT INVESTMENTS (IV) A, L.P.	HJ HEINZ CO	PUT FXO MSLNGB2X 01/07/2021 USD/BRL 4.635 EUROPEAN 99D0LCOC
ARGENTINA, REPUBLIC OF (GOVERNMENT)	HJ HEINZ FINANCE UK PLC	PUT FXO MSLNGB2X 02/19/2021 USD/TRY 7.4226 EUROPEAN 99D0M06Y
AROUNDTOWN SA	HOSPITALITY PROPERTIES TRUST	PUT FXO MSLNGB2X 02/25/2021 USD/CLP 735.7 EUROPEAN 99D0L706

ASCENT RESOURCES UTICA HOLDINGS, LLC	HP PELZER GROUP	QORVO INC
ASHTON WOODS USA LLC	HPS AUSTRALIAN LOAN PLATFORM UNIT TRUST	QUATRIM SAS
ASIAN DEVELOPMENT BANK	HUDBAY MINERALS INC	QUEBECOR MEDIA INC
ASR MEDIA AND SPONSORSHIP SPA	HUNGARY, REPUBLIC OF (GOVERNMENT)	QUICKEN LOANS LLC
ATLANTIA SPA	HUNT CO INC	RADIAN GROUP INC
AUDAX CREDIT FEEDER FUND	HURRICANE FINANCE PLC	RADIATE HOLDCO LLC
AUSTRIA MIKRO SYSTEME INTER	IAMGOLD CORP	RANGE RESOURCES CORP
AVIS BUDGET CAR RENTAL LLC	ICAHN ENTERPRISES LP	RAPID HOLDING GMBH
AVIS BUDGET FINANCE PLC	ICG SENIOR DEBT PARTNERS FUND	RAYOVAC CORPORATION
AVOLON HOLDINGS FUNDING LTD	IHEARTCOMMUNICATIONS INC	RCS & RDS SA
AXALTA COATING SYSTEMS, LLC	IHEARTCOMMUNICATIONS, INC. (FKA CLEAR CHANNEL COMMUNICATIONS, I	REGENT COMMUNICATIONS INC
BABCOCK & BROWN AIR LTD	IM GROUP SAS	REKEEP SPA
BALLY'S CORP	IMS HEALTH INC	ROCKFORD TOWER EUROPE CLO
BANCA MONTE DEI PASCHI DI SIENA SPA	INDIGO NATURAL RESOURCES LLC	ROCKIES EXPRESS PIPELINE LLC
BANFF MERGER SUB INC	INDONESIA, REPUBLIC OF (GOVERNMENT)	ROMANIA, REPUBLIC OF (GOVERNMENT)
BANK OF AMERICA CORP	INEOS FINANCE PLC	ROYAL BANK OF SCOTLAND GROUP PLC
BARCLAYS PLC	INERGY MIDSTREAM LP	ROYAL CARIBBEAN CRUISES LTD
BCPE ULYSSES MERGER SUB LLC	INNOPHOS HOLDINGS INC	RUSSIAN FEDERATION (GOVERNMENT)
BEAZER HOMES USA INC	INTELSAT JACKSON HOLDINGS LTD	SALLY HOLDINGS LLC
BERRY PLASTICS CORP	INTESA SANPAOLO SPA	SAZKA GROUP AS
BERRY PLASTICS ESCROW CORP	INTRADO CORPORATION	SBA COMMUNICATIONS REIT CORP
BIOVAIL CORP	INTRUM JUSTITIA AB	SCHAEFFLER AG
BLITZ F18 675 GMBH	IRON MOUNTAIN (UK) PLC	SCHAEFFLER VERWALTUNG ZWEI GMBH
BLITZ F18-674 GMBH	IRON MOUNTAIN INC	SCIENTIFIC GAMES INTERNATIONAL INC
BLUE RACER MIDSTREAM LLC	IRS BOFAUS3N 17/03/2031 THB P 6MTHBFX / R 1.216% 99D0M4XY6	SEAGATE HDD CAYMAN
BOMBARDIER INC	IRS CHASUS33 17/03/2026 CNY P 7DCNRR0 / R 2.883% 99D0M4WM3	SEAL (BC) TOPCO SARL
BOPARAN FINANCE PLC	IRS_FIXED 1 VS BRAZIL CETIP IB DEPOSIT RATE_01/02/2023	SEALED AIR CORP
BOXER PARENT CO INC	IRS_FIXED 1 VS BRAZIL CETIP IB DEPOSIT RATE_01/02/2025	SEAWORLD PARKS & ENTERTAINMENT
BOXER PARENT COMPANY INC.	IRS_FIXED 1 VS BRAZIL CETIP IB DEPOSIT RATE_01/04/2021	SELECTA GROUP BV
BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNMENT)	IRS_FIXED 1 VS BRAZIL CETIP IB DEPOSIT RATE_01/04/2027	SENIOR HOUSING PROPERTIES TRUST
BRIGHTSTAR ESCROW CORP	IRS_FIXED 1 VS CHINA FIXING REPO RATES 7 DAY_03/17/2026	SENSATA TECHNOLOGIES BV
BRINKER INTERNATIONAL INC	IRS_FIXED 1 VS CHINA FIXING REPO RATES 7 DAY_03/18/2025	SENSATA TECHNOLOGIES INC
BROOKFIELD RESIDENTIAL PROPERTIES INC	IRS_FIXED 1 VS CHINA FIXING REPO RATES 7 DAY_09/16/2025	SENSATA TECHNOLOGIES UK FINANCING CO PLC
BUILDERS FIRSTSOURCE INC	IRS_FIXED 1 VS CHINA FIXING REPO RATES 7 DAY_12/16/2025	SERBIA, REPUBLIC OF (GOVERNMENT)
BUILDING MATERIALS CORP OF AMERICA	IRS_FIXED 1 VS MEXICO INTERBANK TIIE 28 DAY_06/13/2025	SERVICE CORP INTERNATIONAL
BWAY HOLDING CO	IRS_FIXED 2.78 VS BRAZIL CETIP IB DEPOSIT RATE_01/03/2022	SEVEN GENERATIONS ENERGY LTD
C 4.7 PERP	J2 GLOBAL COMMUNICATIONS INC	SHEA HOMES LP
CAESARS GROWTH PROPERTIES HOLDINGS LLC	JACOBS ENTERTAINMENT INC	SHOP DIRECT FUNDING PLC
CAIXABANK SA	JAGGED PEAK ENERGY LLC	SILGAN HOLDINGS INC
CALL FXO CITIUS33 01/25/2021 USD/ZAR 16.866 EUROPEAN 99D0KT83	JAGUAR LAND ROVER LTD	SINCLAIR TELEVISION GROUP INC

CALL FXO CITIUS33 01/25/2021 USD/ZAR 18.391 EUROPEAN 99D0KT8B	JAMES HARDIE INTERNATIONAL FINANCE LTD	SIRIUS XM RADIO INC
CALL FXO CITIUS33 02/08/2021 USD/CNH 7.028 EUROPEAN 99D0KY0C	JBS INVESTMENTS II GMBH	SIZZLING PLATTER LLC
CALL FXO CITIUS33 02/08/2021 USD/CNH 7.274 EUROPEAN 99D0KY0S	JBS USA LUX SA	SKYMILES IP LTD
CALL FXO GSILGB2X 02/10/2021 USD/RUB 81.45 EUROPEAN 99D0KYNZ	JERROLD FINCO PLC	SOFTBANK CORP
CALL FXO MSLNGB2X 02/09/2021 USD/CNH 7.06 EUROPEAN 99D0KYS3	JPMORGAN CHASE & CO	SOLENIS HOLDINGS LLC
CALL FXO MSLNGB2X 02/09/2021 USD/CNH 7.3074 EUROPEAN 99D0KYRV	K2016470219 (SOUTH AFRICA) LTD	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)
CALLON PETROLEUM CO	KAISER ALUMINUM CORP	SPECIALTY BUILDING PRODUCTS HOLDINGS LLC
CALPINE CORP	KB HOME	SPEEDSTER BIDCO GMBH
CANYON CLO	KENNEDY WILSON INC	SPIRIT AEROSYSTEMS INC
CARNIVAL CORP	KFC HOLDING CO	SPIRIT IP CAYMAN LTD
CARNIVAL PLC	KKR 18 A	SPRINGLEAF FINANCE CORP
CASH	KLEOPATRA HOLDINGS 1 SCA	SPRINT CAPITAL CORP
CASINO GUICHARD PERRACHON SA	KME SE	SPRINT CORP
CASTLE US HOLDING CORP	KRATON POLYMERS LLC	SPRINT NEXTEL CORP
CATALENT PHARMA SOLUTIONS INC	KRONOS ACQUISITION HOLDINGS INC	SPX FLOW INC
CBS OUTDOOR AMERICAS CAPITAL LLC	LA FINANCIERE ATALIAN SA	SRM ESCROW ISSUER LLC
CCO HLDGS LLC/CAP CORP	LADDER CAPITAL FINANCE HOLDINGS LLLP	SS&C TECHNOLOGIES INC
CCO HOLDINGS LLC	LAKES ENTERTAINMENT INC	ST MARY LAND & EXPLORATION CO
CDW LLC	LAMAR MEDIA CORP	STAPLES INC
CEC ENTERTAINMENT INC	LAUREATE EDUCATION INC	STARFRUIT FINCO BV
CEDAR FAIR LP	LCH_IRS MSNYUS33 17/03/2023 CZK P 0.737% / R 6MPRBOR 99D0M9RL0	STL HOLDING COMPANY LLC
CEMEX SAB DE CV	LCH_IRS MSNYUS33 17/03/2023 CZK P 0.74% / R 6MPRBOR 99D0M8KL9	STOCK BUILDING SUPPLY INC
CENOVUS ENERGY INC	LCH_IRS MSNYUS33 17/03/2023 CZK P 0.747% / R 6MPRBOR 99D0M8L12	STONEGATE PUB COMPANY FINANCING 2019 PLC
CENTENE CORP	LCH_IRS MSNYUS33 17/03/2023 PLN P 6MWIBOR / R 0.298% 99D0M4K46	STRETFORD 79 PLC
CENTURION BIDCO SPA	LCH_IRS MSNYUS33 17/03/2026 CZK P 6MPRBOR / R 0.95% 99D0M0Q89	STUDIO CITY FINANCE LTD
CENTURY COMMUNITIES	LCH_IRS MSNYUS33 17/03/2026 CZK P 6MPRBOR / R 1.065% 99D0M4E19	SUBURBAN PROPANE PARTNERS LP
CENTURYTEL INC	LCH_IRS MSNYUS33 17/03/2026 CZK P 6MPRBOR / R 1.08% 99D0M7NQ7	SUMMER (BC) HOLDCO B SARL
CHEMOURS COMPANY LLC	LCH_IRS MSNYUS33 17/03/2026 PLN P 0.79% / R 6MWIBOR 99D0MA465	SUMMER BIDCO BV
CHENIERE ENERGY INC	LCH_IRS MSNYUS33 17/03/2026 ZAR P 5.215% / R 3MJIBAR 99D0M6U99	SUMMIT MATERIALS LLC
CHENIERE ENERGY PARTNERS LP	LCH_IRS MSNYUS33 17/03/2028 CZK P 6MPRBOR / R 1.185% 99D0M4ED3	SUPERIOR INDUSTRIES INTERNATIONAL INC
CHEPLAPHARM ARZNEIMITTEL GMBH	LCH_IRS MSNYUS33 17/03/2031 CZK P 1.183% / R 6MPRBOR 99D0M0QY2	SUPERIOR PLUS LP
CHESAPEAKE ENERGY CORPORATION	LCH_IRS MSNYUS33 17/03/2031 CZK P 1.19% / R 6MPRBOR 99D0M9RX4	SUSSER PETROLEUM PARTNERS LP
CHILE, REPUBLIC OF (GOVERNMENT)	LCH_IRS MSNYUS33 17/03/2031 CZK P 1.2% / R 6MPRBOR 99D0M8KU9	SYNLAB BONDCO PLC
CHINA DEVELOPMENT BANK CORP	LCH_IRS MSNYUS33 17/03/2031 CZK P 1.225% / R 6MPRBOR 99D0M8DS2	TAKKO LUXEMBOURG 2 SCA
CHINA, PEOPLES REPUBLIC OF (GOVERNMENT)	LCH_IRS MSNYUS33 17/03/2031 HUF P 1.69% / R 6MBUBOR 99D0M70S8	TALKTALK TELECOM GROUP PLC
CHS/COMMUNITY HEALTH SYSTEMS INC	LCH_IRS MSNYUS33 17/03/2031 PLN P 6MWIBOR / R 1.235% 99D0MA4V0	TALLGRASS ENERGY PARTNERS LP
CINEMARK USA INC	LENNAR CORP	TALOS PRODUCTION LLC

CITGO HOLDING, INC.	LEVEL 3 FINANCING INC	TAP-TRANSPORTES AEREOS PORTUGUES SA
CITGO PETROLEUM CORP	LEVIATHAN BOND LTD	TARGA RESOURCES PARTNERS LP
CITIGROUP INC	LHMC FINCO 2 SARL	TAYLOR MORRISON COMMUNITIES INC
CLAYAX ACQUISITION SAS	LHMC FINCO SARL	TECH DATA CORPORATION
CLEAR CHANNEL INTERNATIONAL BV	LIFE TIME FITNESS INC	TELE COLUMBUS AG
CLEAR CHANNEL OUTDOOR HOLDINGS INC	LIMITED BRANDS INC	TELECOM ITALIA CAPITAL SA
CLEAR CHANNEL WORLDWIDE HOLDINGS INC	LIONS GATE CAPITAL HOLDINGS LLC	TELECOM ITALIA FINANCE SA
CLIFFS NATURAL RESOURCES INC	LIVE NATION INC	TELECOM ITALIA SPA
CLOUD CRANE LLC	LOGAN MERGER SUB INC 5.5% 20270901	TELESAT CANADA
CMA CGM SA	LORCA TELECOM BONDCO SAU	TENET HEALTHCARE CORP
CME_IRS MSNYUS33 08/07/2030 MXN P 28DTIIE / R 5.69% 99D0KRF92	LOUVRE BIDCO SASU	TENNANT CO
CME_IRS MSNYUS33 09/12/2021 MXN P 4.31% / R 28DTIIE 99D0M99H9	LOXAM SAS	TENNECO INC
CME_IRS MSNYUS33 10/01/2025 MXN P 6.58% / R 28DTIIE 99D0IL243	LSF9 BALTA ISSUER SARL	TEREOS FINANCE GROUPE I SA
CME_IRS MSNYUS33 13/08/2030 MXN P 28DTIIE / R 5.815% 99D0L4NT9	M/I HOMES INC	TERRIER MEDIA BUYER INC
CME_IRS MSNYUS33 13/11/2030 MXN P 28DTIIE / R 5.56% 99D0M2IC5	MACEDONIA, REPUBLIC OF (GOVERNMENT)	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV
CME_IRS MSNYUS33 19/08/2025 MXN P 5.105% / R 28DTIIE 99D0L4O35	MALAYSIA (GOVERNMENT)	TEXAS PETROCHEMICALS INC
CME_IRS MSNYUS33 20/10/2022 MXN P 28DTIIE / R 4.43% 99D0LQ3K1	MALLINCKRODT INTERNATIONAL FINANCE S.A.	THAILAND, KINGDOM OF (GOVERNMENT)
CME_IRS MSNYUS33 22/02/2030 MXN P 28DTIIE / R 6.37% 99D0J5C20	MANGROVE LUXCO III SARL	THYSSENKRUPP AG
CME_IRS MSNYUS33 29/09/2022 MXN P 28DTIIE / R 4.49% 99D0LJDS9	MARRIOTT OWNERSHIP	TICP CLO
CME_IRS MSNYUS33 31/07/2026 MXN P 28DTIIE / R 7.01% 99D0H3TC7	MASARIA INVESTMENTS SA	TITAN GLOBAL FINANCE PLC
CNX RESOURCES CORPORATION	MASONITE INTERNATIONAL CORP	T-MOBILE USA INC
CODERE FINANCE 2 (LUXEMBOURG) SA	MATADOR RESOURCES CO	TOPBUILD CORP
COGENT COMMUNICATIONS GROUP INC	MATTAMY GROUP	TRANSDIGM INC
COLOMBIA, REPUBLIC OF (GOVERNMENT)	MATTEL INC	TRANSNET LTD
COMMSCOPE FINANCE LLC	MATTERHORN TELECOM SA	TRANSOCEAN GUARDIAN LTD
COMMSCOPE INC	MATTHEWS INTERNATIONAL CORP	TRANSOCEAN INC
COMPASS MINERALS INTERNATIONAL INC	MCAFEE, LLC	TRANSOCEAN PHOENIX 2 LTD
CONE MIDSTREAM PARTNERS LP	MCP SECURED PRIVATE DEBT FUND II	TRANSOCEAN PONTUS LTD
CONNECT FINCO SARL	MEG ENERGY CORP	TRANSOCEAN POSEIDON LTD
CONSOLIDATED COMMUNICATIONS INC	MERITAGE HOMES CORP	TRANSOCEAN SENTRY LTD
CONSOLIDATED ENERGY FINANCE SA	MERLIN ENTERTAINMENTS PLC	TRI POINTE GROUP INC
CONSTELLIUM HOLDCO BV	METRICS SENIOR SECURED PRIVATE DEBT FUND	TRINSEO MATERIALS OPERATING SCA
CONSUS REAL ESTATE AG	MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)	TRONOX FINANCE PLC
CONTINENTAL RESOURCES INC	MGIC INVESTMENT CORP	TRONOX INC
CONTOURGLOBAL POWER HOLDINGS SA	MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP	TURKEY, REPUBLIC OF (GOVERNMENT)
COOKE OMEGA INVESTMENTS INC	MGM MIRAGE	TWINKLE PIZZA PLC
CO-OPERATIVE GROUP HOLDINGS (2011) LTD	MIDOCEAN CREDIT CLO	UK 10-YR GILT MAR 21
CPUK FINANCE LTD	MILANO ACQUISITION CORP.	UNICREDIT SPA
CREDIT SUISSE GROUP AG	MISSOURI BIDCO LTD	UNICREDITO GESTIONE CREDITI SPA BANCA PER LA GESTIONE DEI CREDI
CREDITO REAL SA DE CV SOFOM ENR	MONITCHEM HOLDCO 2 SA	UNILABS DIAGNOSTICS AB

CROATIA, REPUBLIC OF (GOVERNMENT)	MONITCHEM HOLDCO 3 SA	UNIONE DI BANCHE ITALIANE SCPA
CROSSTEX ENERGY, L.P.	MOTION BONDCO DAC	UNITED RENTALS (NORTH AMERICA) INC
CROWNROCK LP	MOTION FINCO SARL	UNITED STATES TREASURY
CSC HOLDINGS INC	MPH ACQUISITION HOLDINGS LLC	UNIVISION COMMUNICATIONS INC
CZECH REPUBLIC (GOVERNMENT)	MPT OPERATING PARTNERSHIP LP	UPC HOLDING BV
DANA FINANCING LUXEMBOURG SARL	MTS SYSTEMS CORP	UPCB FINANCE IV LIMITED
DANA HOLDING CORP	MULHACEN PTE LTD	UPCB FINANCE VII LTD
DAVITA INC	MURPHY OIL CORP	US 05-YR TREASURY NOTE MAR 21
DCP MIDSTREAM OPERATING LP	NABORS INDUSTRIES INC	US 10-YR TREASURY NOTE MAR 21
DELL INC	NABORS INDUSTRIES LTD	US CONCRETE INC
DELL INTERNATIONAL LLC	NASSA TOPCO AS	US TREASURY BOND MAR 21
DELTA AIR LINES INC	NATIONAL CINEMEDIA LLC	US ULTRA TREASURY BOND MAR 21
DIAMOND (BC) B.V.	NATIONAL FINANCIAL PARTNERS CORP	USA COMPRESSION PARTNERS LP
DIAMOND BC BV	NATIONSTAR MORTGAGE HOLDINGS INC	VALEANT PHARMACEUTICALS INTERNATIONAL
DIAMOND SPORTS GROUP LLC	NAVIENT CORP	VALLOUREC SA
DIEBOLD NIXDORF DUTCH HOLDING BV	NAVISTAR INTERNATIONAL CORP	VALVOLINE INC
DIGICEL GROUP 05 LTD	NCI BUILDING SYSTEMS INC	VENATOR FINANCE S A RL
DIGICEL HOLDINGS (BERMUDA) LTD	NCL CORP LTD	VERITAS US INC
DIGICEL INTERNATIONAL FINANCE LTD	NCR CORP	VERSO CORP (FORMERLY VERSO P
DIGICEL LTD	NEMEAN BONDCO PLC	VERTICAL HOLDCO GMBH
DISH DBS CORP	NETFLIX INC	VERTICAL MIDCO GMBH
DOLYA HOLDCO 17 DAC	NEW ENTERPRISE STONE & LIME CO INC	VERTICAL US NEWCO INC
DOLYA HOLDCO 18 DAC	NEWELL RUBBERMAID INC	VICI PROPERTIES LP
DONNELLEY FINANCIAL SOLUTIONS INC	NEXSTAR BROADCASTING INC	VIDEOTRON LTEE
DOUBLE EAGLE III MIDCO 1 LLC	NEXSTAR ESCROW INC	VIKING CRUISES LTD
DTZ US BORROWER LLC	NEXTERA ENERGY OPERATING PARTNERS LP	VINE OIL & GAS LP
DUFRY ONE BV	NH HOTELES SA	VIRGIN MEDIA FINANCE PLC
DUN & BRADSTREET CORP	NIDDA BONDCO GMBH	VIRGIN MEDIA SECURED FINANCE PLC
DUN & BRADSTREET CORPORATION, THE	NIDDA HEALTHCARE HOLDING GMBH	VISTAR CORP
EAGLE INTERMEDIATE GLOBAL HOLDING BV	NIELSEN FINANCE LLC	VISTRA OPERATIONS COMPANY LLC
EDCON HOLDCO 1	NMI HOLDINGS INC	VMED O2 UK FINANCING I PLC
EDGEWELL PERSONAL CARE CO	NOVA CHEMICALS CORP	VOC ESCROW LTD
EG GLOBAL FINANCE PLC	NOVAFIVES SAS	VODAFONE GROUP PLC
EG GROUP LIMITED	NOVELIS CORP	VZ VENDOR FINANCING II BV
EGYPT, ARAB REPUBLIC OF (GOVERNMENT)	NRG ENERGY INC	WELF 2018-2A A1
EH HOLDING CORP	NRG YIELD OPERATING LLC	WEPA HYGIENEPRODUKTE GMBH
EIRCOM FINANCE LTD	NUMERICABLE GROUP SA	WERNER FINCO LP
EMBARQ CORP	NUSTAR LOGISTICS LP	WESCO DISTRIBUTION INC
EMPIRE COMMUNITIES	OCCIDENTAL PETROLEUM CORP	WEST CORP
ENCORE CAPITAL GROUP INC	OCI NV	WESTBOURNE INFRASTRUCTURE DEBT FUND
ENDEAVOR ENERGY RESOURCES LP	OI EUROPEAN GROUP BV	WESTERN GAS PARTNERS LP
ENDO LTD	OIS CHASUS33 02/01/2025 BRL P 1DBZDIO / R 5.89% 99D0M9PP3	WESTERN GLOBAL AIRLINES LLC
ENERGIZER GAMMA ACQUISITION BV	OIS CHASUS33 17/03/2023 INR P 3.95% / R 1DMIBOR 99D0M40I7	WHITE CAP BUYER LLC
ENERGIZER SPINCO INC	OIS GSILGB2X 02/01/2024 BRL P 1DBZDIO / R 5.485% 99D0LGF53	WIJAYA KARYA PT

ENLINK MIDSTREAM LLC	OIS GSILGB2X 02/01/2024 BRL P 1DBZDIO / R 5.588% 99D0LKDU1	WILLIAM CARTER CO
EPHIOS BONDCO PLC	OIS GSILGB2X 02/01/2025 BRL P 1DBZDIO / R 5.835% 99D0K5C10	WILLIAMS SCOTSMAN INTERNATIONAL INC
EQT CORP	OIS GSILGB2X 02/01/2025 BRL P 1DBZDIO / R 6.505% 99D0LSH48	WINDSTREAM ESCROW LLC
EQT MIDSTREAM PARTNERS LP	OIS GSILGB2X 02/01/2029 BRL P 1DBZDIO / R 6.45% 99D0KUL07	WMG ACQUISITION CORP
ESH HOSPITALITY INC	OIS GSILGB2X 02/01/2029 BRL P 1DBZDIO / R 7.86% 99D0M2N47	WOLVERINE WORLD WIDE INC
EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT	OIS GSILGB2X 03/01/2022 BRL P 1DBZDIO / R 5.292% 99D0I6A39	WPX ENERGY INC
EXTERRAN PARTNERS LP	OIS GSILGB2X 17/03/2023 CLP P 1DCLICP / R 0.915% 99D0M0XV0	WYNDHAM WORLDWIDE CORP
EXTRACTION OIL & GAS LLC	OIS GSILGB2X 17/03/2023 CLP P 1DCLICP / R 1.04% 99D0M0XN8	WYNN AMERICA LLC
FAURECIA SA	OIS GSILGB2X 17/03/2023 CLP P 1DCLICP / R 1.055% 99D0M0XU2	WYNN LAS VEGAS LLC
FELCOR LODGING LP	OIS GSILGB2X 17/03/2023 INR P 3.89% / R 1DMIBOR 99D0M40L0	WYNN MACAU LTD
FERRELLGAS LP	OIS GSILGB2X 17/03/2023 INR P 3.895% / R 1DMIBOR 99D0M40M8	XEROX HOLDINGS CORP
FIAT CHRYSLER AUTOMOBILES NV	OIS GSILGB2X 17/03/2026 CLP P 1.73% / R 1DCLICP 99D0M0Y56	XPLORNET COMMUNICATIONS INC.
FINANCIAL & RISK US HOLDINGS INC	OIS GSILGB2X 17/03/2026 CLP P 1.858% / R 1DCLICP 99D0M0XY4	XPO LOGISTICS INC
FINANCIERE MENDEL	OIS GSILGB2X 17/03/2026 CLP P 1.865% / R 1DCLICP 99D0M2V48	YUM! BRANDS INC
FIRST QUANTUM MINERALS LTD	OIS GSILGB2X 17/03/2026 CLP P 1.895% / R 1DCLICP 99D0M49W7	ZAYO GROUP HOLDINGS INC
FIRSTENERGY CORP	OIS GSILGB2X 17/03/2031 CLP P 1DCLICP / R 2.71% 99D0M0YE7	ZF EUROPE FINANCE BV
FIVE POINT OPERATING COMPANY LP	OIS GSILGB2X 17/03/2031 CLP P 1DCLICP / R 2.83% 99D0M2WB1	ZF FINANCE GMBH
FLASH DUTCH 2 BV	OIS GSILGB2X 17/03/2031 CLP P 1DCLICP / R 2.848% 99D0M0YB3	ZIGGO BOND CO BV
FOODCO BONDCO SL	OIS GSILGB2X 17/03/2031 COP P 4.36% / R 1DCOOVI 99D0M1EI8	ZIGGO BV
FORD MOTOR CO	OIS MSLNGB2X 02/01/2025 BRL P 1DBZDIO / R 8.4% 99D0JFNZ3	

Defensive Fixed Interest

Asset Name		
(FRN) CAR 2020-1FRV A 21-OCT-2036	EQUIFAX INC	PFP
(FRN) RNBLG 3 A 15-SEP-2031	EQUINIX INC	PG&E CORP
1011778 B.C. UNLIMITED LIABILITY COMPANY	ERP OPERATING LP	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT)
1MDB GLOBAL INVESTMENTS LTD	ERSTE GROUP BANK AG	PHILLIPS 66
1ST INVS AUTO 2.8% DUE 12-15-2025	ERSTE GROUP BANK AG VAR	PKO FINANCE AB
2020 CASH MANDATORY EXCHANGEABLE TRUST	ESSITY AB (PUBL)	PLAINS ALL AMERICAN PIPELINE LP
3M CO	ETHIOPIA, FEDERAL DEMOCRATIC REPUBLIC OF (GOVERNMENT)	PLANET FITNESS
ABB FINANCE USA INC	ETSA UTILITIES FINANCE PTY LTD	PNC BANK NA
ABBVIE INC	EUROGRID GMBH	PNM RESOURCES INC
ABERTIS INFRAESTRUCTURAS SA	EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT	POHJOLA PANKKI OYJ
ABERTIS TELECOM TERRESTRE SL	EUROPEAN COMMUNITY	POLAND, REPUBLIC OF (GOVERNMENT)
ABJA INVESTMENT CO PTE LTD	EXANTAS CAPITAL CORP	PORTFOLIO RECOVERY ASSOCIATES INC
ABN AMRO BANK NV	EXELON CORP	PPR SA

ABN AMRO BANK NV VAR	EXPERIAN FINANCE PLC	PRAXAIR INC
ABU DHABI NATIONAL ENERGY CO	EXXON MOBIL CORP	PRICELINE.COM INC
ABU DHABI, EMIRATE OF	FANNIE MAE CONN AVE SECS SER 18-C01 CL 1M1 FLTG 07-25-2030	PRINCIPAL FINANCIAL GROUP INC
ACE INA HOLDINGS INC	FANNIE MAE REMIC TRUST	PROGRESS RESIDENTIAL TRUST
ACHMEA HYPOTHEEKBANK NV	FANNIE MAE SER 2017-C07 CL1M1 FLTG DUE 05-25-2030	PROGRESS TRUST
ADANI ELECTRICITY MUMBAI LTD	FCA BANK SPA (IRISH BRANCH)	PROLOGIS INTERNATIONAL FUNDING II SA
ADANI TRANSMISSION LTD	FEDERAL HOME LOAN MORTGAGE CORP	PRUDENTIAL FINANCIAL INC
ADCB FINANCE CAYMAN LTD	FEDERAL HOME LOAN MORTGAGE CORPORATION	PTTEP TREASURY CENTER CO LTD
ADEVINTA ASA	FEDERAL NATIONAL MORTGAGE ASSOCIATION	PUBLIC SERVICE ELECTRIC AND GAS CO
ADO PROPERTIES SA	FEDERAL REALTY INVESTMENT TRUST	PUERTO RICO SALES TAX FING CORP SALES TAX
ADOBE SYSTEMS INC	FEDEX CORP	PUT BONDOPT ANZBAU3M 11/02/2021 AUSTRALIAN GOVERNM 1.166 ACG210433P1166AN
AERCAP IRELAND CAPITAL LTD	FHLMC MULTICLASS 144A FLTG RT SER 19-HAQ2 CL M1 04-25-2049	PUT BONDOPT ANZBAU3M 15/02/2021 AUSTRALIAN GOVERNM 0.806 ACG210429P806AN
AES CORP	FHLMC MULTICLASS FANNIE MAE SER 19-RO6 CLS 2M1 FLTG RT 09-25-2039	PUT BONDOPT ANZBAU3M 17/02/2021 AUSTRALIAN GOVERNM 0.869 ACG211129P869AN
AGILE PROPERTY HOLDINGS LTD	FHLMC MULTICLASS SER 004961 CL JB 2.5% DUE 12-15-2042	PUT BONDOPT ANZBAU3M 18/01/2021 AUSTRALIAN GOVERNM 1.35 ACG210437P1350AN
AGILENT TECHNOLOGIES INC	FIAT CHRYSLER AUTOMOBILES NV	PUT BONDOPT ANZBAU3M 18/02/2021 AUSTRALIAN GOVERNM 0.759 ACG211128P759AN
AIB GROUP PLC	FIAT INDUSTRIAL FINANCE EUROPE SA	PUT BONDOPT ANZBAU3M 19/01/2021 AUSTRALIAN GOVERNM 1.559 ACG210639P1559AN
AIR LEASE CORP	FIBRIA OVERSEAS FINANCE LTD	PUT BONDOPT ANZBAU3M 22/02/2021 AUSTRALIAN GOVERNM 0.693 ACG210528P693AN
AIR LIQUIDE FINANCE	FIDEICOMISO F/1401 OF DEUTSCHE BANK MEXICO SA	PUT BONDOPT ANZBAU3M 27/01/2021 AUSTRALIAN GOVERNM 0.501 ACG210427P501AN
AIR PRODUCTS AND CHEMICALS INC	FIDELITY NATIONAL INFORMATION SERVICES INC	PUT BONDOPT BARCGB5G 01/11/2021 US TREASURY N/B 1. 95.622064 UST0540P138BA
AKELIUS FASTIGHETER AB	FIRST ABU DHABI BANK PJSC	PUT BONDOPT BNPAFRPP 10/02/2021 AUSTRALIAN GOVERNM 117.456 ACG0541P173BN
AKELIUS RESIDENTIAL PROPERTY FINANCING BV	FIRST QUANTUM MINERALS LTD	PUT BONDOPT BNPAFRPP 12/01/2021 JAPAN (10 YEAR ISS 100.729 JGB0930P002BN
ALABAMA POWER CO	FISERV INC	PUT BONDOPT BNPAFRPP 18/01/2021 AUSTRALIAN GOVERNM 99.7364 ACG1125P03BN
ALBERTSONS COMPANIES INC	FIVE STAR 2017-1 TRUST	PUT BONDOPT BNPAFRPP 28/04/2021 JAPAN (20 YEAR ISS 99.4 JGB1239P033BN1
ALCOA NEDERLAND HOLDING BV	FIVE STAR TRUST UNDER ESTABLISHED UNDER THE PONDERAM ASTER TRUST PROGRAM	PUT SWAPTION AUD DEUTDEFF 6M 3.82%/BBSW EUROPEAN SO250120AU382DE 20/01/2025
ALCON FINANCE CORP	FLEXI ABS TRUST 2019-1	PUT SWAPTION AUD DEUTDEFF 6M 4.25%/BBSW EUROPEAN SO250514AU425DE 14/05/2025
ALE FINANCE CO PTY LTD	FLORIDA POWER CORP	PUT SWO AUD BNPAFRPP P 1% / R 6MBBSW EUROPEAN SO210526AU100BNP 26/05/2021
ALIBABA COM CORP	FMC FINANCE VII SA	PUT SWO AUD BNPAFRPP P 1.55% / R 6MBBSW SO221124AU155BNP 24/11/2022
ALIMENTATION COUCHE-TARD INC	FMG RESOURCES (AUGUST 2006) PTY LTD	PUT SWO AUD BOFAUS3N P 1.38% / R 6MBBSW EUROPEAN SO220228AU138BOP 28/02/2022
ALLEGRO CLO	FNMA POOL #BF0202 4.5% 01-01-2051 BEO	PUT SWO AUD BOFAUS3N P 1.74% / R 6MBBSW EUROPEAN SO241017AU174BOP 17/10/2024

ALLIED CREDIT ABS TRUST 2020-1	FNMA POOL #BF0219 3.5% 09-01-2057 BEO	PUT SWO AUD CHASUS33 P 1.818% / R 6MBBSW EUROPEAN SO241021AU182JPP 21/10/2024
ALLSTATE CORP	FNMA POOL #BF0264 3.5% 05-01-2058 BEO	PUT SWO AUD GSILGB2X P 1.27% / R 6MBBSW SO221128AU127GSP 28/11/2022
ALLY FINANCIAL INC	FOMENTO ECONOMICO MEXICANO SAB DE CV	PUT SWO AUD WPACAU2F P 1.205% / R 6MBBSW SO240315AU121WBP 15/03/2024
ALTAE BANCO SA	FONCIERE DES REGIONS	PUT SWO AUD WPACAU2F P 1.205% / R 6MBBSW SO240315AU131WBP 15/03/2024
ALTICE FRANCE SA	FONDO MIVIVIENDA SA	PUT SWO JPY CHASUS33 P 0.608% / R 6MLIBOR EUROPEAN SO280511JP610JPP 11/05/2028
ALTRA INDUSTRIAL MOTION CORP.	FORD MOTOR CREDIT CO LLC	PVTPL ALM XVI LTD SR 15-16A CL AA-R2 FLTG RT 07-15-2027 BEO
AMAZON.COM INC	FOUNTAIN PLAZA SECURITISATION TST	PVTPL ARBOR REALTY COLLATERALIZED LOAN FLTG RT SER 19-FL1 CL B 05-15-2037 BEO
AMB PROPERTY LP	FOX CORP	PVTPL ARBOR RLTY COML REAL ESTATE NTS 2019-FL1 SR SECD NT CL A-S FLTG 144A VAR
AMCOR FINANCE (USA) INC	FOX SYMES HOME LOANS 2019 1 PP	PVTPL BARINGS CLO LTD 2016-I/BARINGS CLO201 SER 16-1A CLS XR VAR RT 07-23-2030
AMERICA MOVIL SAB DE CV	FP TURBO SERIES 2019-1 TRUST	PVTPL BDS 2019-FL3 LTD/BDS 2019-FL3 LLC SER 19-FL3 CLS D VAR RT 12-15-2035
AMERICAN AIRLINES 2013-1 PASS THROUGH TRUST	FPL GROUP CAPITAL INC	PVTPL BDS 2020-FL5 LTD CL 20-FLS CL B VAR RT 02-16-2037 BEO
AMERICAN AIRLINES INC	FRANCE (GOVERNMENT)	PVTPL BDS LTD FLTG RT SER 19-FLV4 CL AS 08-15-2036 BEO
AMERICAN ELECTRIC POWER CO INC	FRANCE EUREX OAT MAR 21	PVTPL BEAN CREEK CLO LTD/BEAN CREEK CLO LLC SER 15-1A CL AR FLTG 04-20-2031 BEO
AMERICAN EXPRESS CO	FREDDIE MAC	PVTPL BLUEMOUNTAIN CLOSR SR 12-2A CL B-R2 FLTG 11-20-2028
AMERICAN HONDA FINANCE CORP	FREDDIE MAC STACR TR 2019-HQA3 FLTG 09-25-2049	PVTPL CAPITAL AUTOMOTIVE REIT SR 20-1A CL B2 4.52% 02-15-2050
AMERICAN INTERNATIONAL GROUP INC	FRESENIUS MEDICAL CARE AG & CO KGAA	PVTPL CARS-DB4 LP/CARS-DB5 L P/CARS-DB6 L SER 20-1A CLS A4 3.19% 02-15-2050
AMERICAN TOWER CORP	FRESENIUS MEDICAL CARE US FINANCE III INC	PVTPL CIFC FDG SER 13-3RA CL C FLTG 04-24-2031
AMERICAN WATER CAPITAL CORP	FRESENIUS US FINANCE II INC	PVTPL DRYDEN 60 CLO LTD/DRYDEN 60 CLO LLC SER 18-60A CLS X FLTG 07-15-2031
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	FRONERI INTERNATIONAL LIMITED	PVTPL EXETER AUTOMOBILE RECEIVABLES BACKED NT CL B 3.64% 11-15-2022
AMGEN INC	FRONTIER COMMUNICATIONS CORP	PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA1 CL M1 01-25-2049
AMP CAPITAL WHOLESALE OFFICE FUND	FS INVESTMENT CORP II	PVTPL GOLDEN TREE LN OPPORTUNITIES 14-9A CLS XR2 FLTG RATE 144A
AMSR	FUT PUT FEB 21 U.S. T-BONDS 1670	PVTPL GOLDENTREE LN OPPORTUNITIES SR 16-12A CL XR VAR RT 07-21-2030
ANGLIAN WATER SERVICES FINANCING PLC	FWD CNTRT T0 BUY BTPS FWD 01-14-21 1.7 99Z0HBKH3 100.958045 MSNYUS33	PVTPL GOLDENTREE LN OPPORTUNITIES X LTD / GOLD SR 15-10A CL XR FLTG 07-20-2031
ANGLO AMERICAN CAPITAL PLC	FWD CNTRT T0 BUY BTPS FWD 01-14-21 1.8 99Z0HBJG7 105.953159 BARCGB33XXX	PVTPL GRAND AVE CRE 2SER 19-FL1 CL AS FLTG 144A 06-15-2037 BEO
ANHEUSER-BUSCH CO INC	FWD CNTRT T0 BUY BTPS FWD 01-14-21 5 99Z0HBJ77 164.657025 BARCGB33XXX	PVTPL GREYSTONE COML REAL ESTATE NTS SER 18-HC1 CLS B FLTG 09-15-2028
ANHEUSER-BUSCH INBEV SA NV	FWD CNTRT T0 BUY BTPS FWD 01-14-21 5 99Z0HBJ85 165.777948 BARCGB33XXX	PVTPL ICG US CLO 2017-2A LTD CL A-1 FLTG DUE 10-23-2029
ANHEUSER-BUSCH INBEV WORLDWIDE INC	FWD CNTRT T0 BUY BTPS FWD 01-14-21 5 99Z0HBJ85 165.81593 BARCGB33XXX	PVTPL INSITE ISSUER LLC/INSITE CO-ISSUERCOR SECD CELLULAR SITE REV NT CL A 144A
ANZ NATIONAL (INTL) LTD (LONDON BRANCH)	FWD CNTRT TO SELL BTPS FWD 01-14-21 1.8 99Z0HBJG7 108.542081 BARCGB33XXX	PVTPL LCM LTD PARTNERSHIP SR 20A CL AR FLTG 10-20-2027
APACHE CORP	FWD CNTRT TO SELL BTPS FWD 01-14-21 1.8 99Z0HBJG7 110.67909 BARCGB33XXX	PVTPL MAGNETITE CLO LTD SR 12-7A CL A1R2 FLTG 01-15-2028 BEO
APPLE INC	FWD CNTRT TO SELL BTPS FWD 01-14-21 1.8 99Z0HBJG7 110.730065 BARCGB33XXX	PVTPL MAGNETITE SER 15-12A CL X FLTG 10-15-2031
APPLEBEE'S FUNDING / IHOP FUNDING	FWD CNTRT TO SELL BTPS FWD 01-14-21 3.5 99Z0HBKI1 125.121905	PVTPL MARATHON CRE SR 18-FL1 CL A VAR RT 06-15-2028
APT PIPELINES LTD	FWD CNTRT TO SELL BTPS FWD 01-14-21 5 99Z0HBJ77 161.590432 BARCGB33XXX	PVTPL MARLETTE FDG TR ASSET BACKED NT SER 18-1A CL B 3.19% 03-15-2028

ARBY'S FUNDING	FWD CNTRT TO SELL BTPS FWD 01-14-21 5 99Z0HBJ85 160.263505 BARCGB33XXX	PVTPL OCP CLO LTD SER 14-4A CL A2RR FLTG RATE 04-24-2029
ARC PROPERTIES OPERATING PARTNERSHIP LP	GALAXY PIPELINE ASSETS BID CO LTD	PVTPL OCTAGON INVT PARTNERS IV LTD SR 15-1A CL AR FLTG 10-20-2026
ARCELORMITTAL SA	GAZ CAPITAL SA	PVTPL PALMER SQUARE CLO 2015-1 LTD/PALMER SQ SR SECD NT CL 05-21-2029
ARCHER-DANIELS-MIDLAND CO	GAZ FINANCE PLC	PVTPL PALMER SQUARE CLO 2015-1 LTD/PALMER SQ VAR RT DUE 05-21-2029 BEO
AREIT	GDF SUEZ SA	PVTPL PALMER SQUARE LN FDG 2020-1 LTD SER 20-1A CLS A2 VAR RT 02-24-2020
ARION BANKI HF	GE CAPITAL EUROPEAN FUNDING	PVTPL PALMER SQUARE LN FDG 2020-1 LTD SER 20-1A CLS C VAR RT 02-20-2028
ASB BANK LTD	GE CAPITAL FUNDING LLC (US)	PVTPL PIKES PEAK CLO 6/PIKES PEAK CLO 6 LLC VAR RT DUE 08-18-2030 BEO
ASHTEAD CAPITAL INC	GENERAL ELECTRIC CO	PVTPL SYMPHONY CLO LTD FLTG RT SER 16-17X CL AR 04-15-2028
ASIAN DEVELOPMENT BANK	GENERAL MOTORS CO	PVTPL SYMPHONY CLO XIV LTD SR 14-14A CL AR FLTG RT 07-14-2026
ASSICURAZIONI GENERALI SPA	GENERAL MOTORS FINANCIAL COMPANY INC	PVTPL TICP CLO XIII LTD/TICP CLO XIII LLC SR 19-13A CL D VAR RT 07-15-2032
ASTRAZENECA PLC	GENWORTH MORTGAGE INSURANCE AUSTRALIA LTD	PVTPL TRYON PARK CLO LTD SR 13-1A CL A1SR FLTG 04-15-2029
AT&T INC	GEORGIA POWER CO	PVTPL VENTURE CDO LTD SR 14-17A CL ARR FLTG 04-15-2027
ATHENE GLOBAL FUNDING	GEORGIA, REPUBLIC OF (GOVERNMENT)	PVTPL VENTURE XXIV CLO LTD FLTG RT SER 16-24A CL AR 10-20-2028 BEO
AUCKLAND INTERNATIONAL AIRPORT LTD	GERMANY (GOVERNMENT OF)	Q CARD TRUST
AUSTRALIA 03-YR BOND MAR 21	GERMANY EUREX 02-YR EURO SCHATZ MAR 21	QANTAS AIRWAYS LTD
AUSTRALIA 10-YR BOND MAR 21	GERMANY EUREX 05-YR EURO BOBL MAR 21	QATAR, STATE OF (GOVERNMENT)
AUSTRALIA PACIFIC AIRPORTS (MELBOURNE) PTY LTD	GERMANY EUREX 10-YR EURO BUND MAR 21	QNB FINANCE LTD
AUSTRALIA, COMMONWEALTH OF (GOVERNMENT)	GERMANY EUREX 30-YR EURO BUXL MAR 21	QPH FINANCE CO PTY LTD
AUSTRALIAN CAP TTY	GILEAD SCIENCES INC	QTEL INTERNATIONAL FINANCE LTD
AUSTRALIAN GAS NETWORKS LTD	GINNIE MAE REMIC TRUST	QUEENSLAND TREASURY CORP
AUSTRIA MIKRO SYSTEME INTER	GIVAUDAN FINANCE EUROPE BV	QUEST DIAGNOSTICS INC
AUTORIDAD DEL CANAL DE PANAMA	GLAXOSMITHKLINE CAPITAL INC	RABOBANK NEDERLAND NV
AVALONBAY COMMUNITIES INC	GLOBAL PAYMENTS INC	RADIATE HOLDCO LLC
AVERY POINT CLO	GM FINANCIAL AUTOMOBILE LEASING TRUST	RAIFFEISEN INTERNATIONAL BANK HOLDING AG
AVIATION CAPITAL GROUP CORP	GMR HYDERABAD INTERNATIONAL AIRPORT LTD	RAIFFEISEN VAR 06/49
AVINOR AS	GOLDMAN SACHS GROUP INC	RAIZEN FUELS FINANCE SA
AVIVA PLC	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	RANGE RESOURCES CORP
AVOLON HOLDINGS FUNDING LTD	GPT GROUP/THE	RCI BANQUE
AXALTA COATING SYSTEMS DUTCH HOLDING B B.V. (AXALTA COATING SYS	GPT WHOLESALE OFFICE FUND NO 1	REALTY INCOME CORP
AYT CEDULAS CAJAS GLOBAL FONDO DE TITULIZACION DE ACTIVOS	GREENLAND GLOBAL INVESTMENT LTD	RECKITT BENCKISER TREASURY SERVICES (NEDERLAND) BV
BAHIA SUL HOLDINGS GMBH	GREYSTONE	RECKITT BENCKISER TREASURY SERVICES PLC
BAHRAIN, KINGDOM OF (GOVERNMENT)	GRIFOLS SA	REDZED STC TRUST SERIES 2020-1
BAIDU INC	GRUPO BIMBO SAB DE CV	REDZED TRUST
BAIN CAPITAL CREDIT CLO	GRUPO TELEVISA SA	REED ELSEVIER CAPITAL INC
BALL CORP	GSMS TRUST	REGATTA FUNDING
BALTIMORE GAS AND ELECTRIC CO	GUATEMALA, REPUBLIC OF (GOVERNMENT)	REGENCY ENERGY PARTNERS LP
BAMLL COMMERCIAL MORTGAGE SECURITIES TRUST	HARDEE'S FUNDING / CARL'S FUNDING	REGENT COMMUNICATIONS INC
BANC OF AMERICA FUNDING CORPORATION	HARLEY-DAVIDSON FINANCIAL SERVICES INC	RELIANCE INDUSTRIES LTD

BANCO BILBAO VIZCAYA ARGENTARIA SA	HCA INC	REPSOL INTERNATIONAL FINANCE BV
BANCO BILBAO VIZCAYA VAR	HCP INC	REPUBLIC OF 1.25% 09/32
BANCO BPM SPA VAR	HDFC BANK LTD	RESIDENTIAL ACCREDIT LOANS INCORPORATED
BANCO BRADESCO SA (CAYMAN ISLANDS BRANCH)	HEALTH CARE REIT INC	RESIMAC BASTILLE TRUST SERIES 2017-1NC
BANCO COMERCIAL PORTUGUES SA	HEALTHSOUTH CORP	RESIMAC BASTILLE TRUST SERIES 2018-1NC
BANCO DE CREDITO DEL PERU	HEATHROW FUNDING LTD	RESIMAC MBS TRUST
BANCO DE SABADELL SA	HEINEKEN NV	REYNOLDS GROUP ISSUER LLC
BANCO DE SABADELL SA VAR	HELLA KGAA HUECK & CO	RIO TINTO FINANCE (USA) LTD
BANCO DO BRASIL (GRAND CAYMAN BRANCH)	HENLEY CLO	RIYAD SUKUK LTD
BANCO INTERNACIONAL DEL PERU-INTERBANK	HESS CORP	ROCHE HOLDINGS INC
BANCO MERCANTIL DEL NORTE SA (CAYMAN ISLANDS BRANCH)	HILTON DOMESTIC OPERATING COMPANY INC	ROMANIA, REPUBLIC OF (GOVERNMENT)
BANCO SANTANDER SA	HJ HEINZ CO	ROMULUS FINANCE S.R.L.
BANCO SANTANDER SA VAR	HOLDING D''INFRASTRUSTURES DE TRANSPORT SAS	ROYAL BANK OF CANADA
BANCO SANTANDER SERFIN SA	HOME DEPOT INC	ROYAL BANK OF SCOTLAND GROUP PLC
BANCOLOMBIA SA	HOUSING DEVELOPMENT FINANCE CORP LTD	ROYALTY PHARMA PLC
BANCORP COMMERCIAL MORTGAGE	HOUSING NEW ZEALAND LTD	RPI AUD 2.28%/AU CPI SBILGB2L 15/06/2033ARZC271117B
BANGKOK BANK PCL (HONG KONG BRANCH)	HSBC BANK CANADA	RPI AUD 2.94%/AU CPI CITIAUSX 15/03/2042SW28009349
BANIJAY ENTERTAINMENT SAS	HSBC HOLDINGS PLC	RPI AUD AU CPI/2.27% CITIAU2X 15/09/2033ARZC060918A
BANK OF AMERICA CORP	HSBC HOLDINGS PLC VAR	RPI AUD AU CPI/2.675% BOFAAUSX 15/06/2027 ARZC130515B
BANK OF CHINA (HONG KONG BRANCH)	HSH NORDBANK AG	RPI AUD AU CPI/2.75% CHASAU2X 17/03/2024SW28014126
BANK OF EAST ASIA LTD	HTA GROUP LTD	RPI AUD AU CPI/2.82% BOFAUS3N 15/06/2022SW28009772
BANK OF IRELAND GROUP PLC	HUAXIN CEMENT INTERNATIONAL FINANCE CO	RPI AUD AU CPI/2.82% CHASAU2X 17/03/2024SW28014131
BANK OF MONTREAL	HUNGARY, REPUBLIC OF (GOVERNMENT)	RPI AUD AU CPI/2.836% BOFAUS3N 15/12/2026 SW28009167
BANK OF NOVA SCOTIA	HUNTSMAN INTERNATIONAL LLC	RPI AUD AU CPI/2.8575% CITIAU2X 15/12/2027 SW28010456
BANK OF TOKYO-MITSUBISHI UFJ LTD	HUTCHISON WHAMPOA FINANCE UK PLC	RPI AUD AU CPI/2.88% CITIAU2X 15/12/2027SW28010641
BANK TABUNGAN NEGARA (PERSERO) PT	HYUNDAI CAPITAL AMERICA	RPI BOFAAUSX 15/03/2025 AUD P CPI / R 2.517% ARZC090215B
BANKIA SA CALLABLE VAR	HYUNDAI CAPITAL SERVICES INC	RPI BOFAAUSX 15/03/2028 AUD P CPI / R 2.29% ARZC090318D
BANKINTER SA	IBERDROLA FINANZAS SAU	RPI BOFAAUSX 15/12/2024 AUD P CPI / R 2.517% ARZC100215A
BANKINTER SA VAR	ICAHN ENTERPRISES LP	RPI BOFAGB22 15/11/2032 GBP P RPI / R 3.508% ARZC031117C
BANQUE FEDERATIVE DU CRED	ICE_CDX MSNYUS33 06/20/2025 BUY CDX.EM.33 3183448362	RPI BOFAGB22 15/11/2037 GBP P 3.547% / R RPI ARZC031117D
BANQUE FEDERATIVE DU CREDIT MUTUEL	ICE_CDX MSNYUS33 06/20/2025 BUY CDX.EM.33 3183894820	RPI BOFAUS3N 10/25/2024 USD P 1.683% / R CPI 2103823458
BARCLAYS PLC	ICE_CDX MSNYUS33 06/20/2025 BUY CDX.EM.33 3203010146	RPI BOFAUS3N 15/03/2023 AUD P 2.785% / R CPI SW28010847
BARRICK GOLD CORP	ICE_CDX MSNYUS33 06/20/2025 BUY CDX.EM.33 3230097159	RPI BOFAUS3N 15/03/2023 AUD P 2.785% / R CPI SW28012666
BASIS ANZBAU3M AUD P 3M BBSW/R 6M BBSW 29/07/2029 ARDB260719B	ICE_CDX MSNYUS33 06/20/2025 BUY CDX.EM.33 3230684292	RPI BOFAUS3N 15/03/2025 AUD P CPI / R 2.517% ARZC090215B
BASIS CITIAU2X AUD P 3M BBSW/R 6M BBSW 05/08/2021 ARDB040816A	ICE_CDX MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 3208914545	RPI BOFAUS3N 15/03/2030 AUD P CPI / R 2.683% ARZC010415A
BASIS CITIAU2X AUD P 3M BBSW/R 6M BBSW 06/09/2021 ARDB290816A	ICE_CDX MSNYUS33 06/20/2025 SELL CDX.EM.33 TC9ANVBQ0	RPI BOFAUS3N 15/06/2027 AUD P CPI / R 2.675% ARZC130515B

BASIS CITIGB2L 11/03/2030 AUD P 3MBBSW / R 6MBBSW ARDB100320D	ICE_CDX MSNYUS33 06/20/2025 SELL CDX.NA.IG.34 3153990015	RPI BOFAUS3N 15/06/2028 AUD P 1.657% / R CPI ARZC270619C
BASIS CITIGB2L 12/03/2030 AUD P 3MBBSW / R 6MBBSW ARDB110320C	ICE_CDX MSNYUS33 06/20/2025 SELL CDX.NA.IG.34 3212462331	RPI BOFAUS3N 15/06/2029 AUD P CPI / R 2.895% SW28013081
BASIS CITIGB2L AUD P 3M BBSW/R 6M BBSW 09/01/2028 ARDB060120G	ICE_CDX MSNYUS33 06/20/2025 SELL CDX.NA.IG.34 TC0KH2N93	RPI BOFAUS3N 15/09/2023 AUD P CPI / R 2.813% SW28012574
BASIS CITIGB2L AUD P 3M BBSW/R 6M BBSW 19/09/2022 ARDB180919B	ICE_CDX MSNYUS33 06/20/2030 BUY CDX.NA.IG.34 3207905811	RPI BOFAUS3N 15/12/2024 AUD P CPI / R 2.517% ARZC100215A
BASIS CITIGB2L AUD P 3M BBSW/R 6M BBSW 19/09/2022 ARDB180919C	ICE_CDX MSNYUS33 12/20/2025 SELL CDX.NA.HY.35 TC5EO2CS4	RPI CHASAU2X 15/06/2028 AUD P 2.37% / R CPI ARZC040517A
BASIS NATAAU33033 AUD P 3M BBSW/R 6M BBSW 06/07/2028 ARDB050718A	ICE_CDX MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 TC5ISSMS3	RPI CHASGB2L 17/03/2024 AUD P CPI / R 2.82% SW28014126
BASIS NATAAU33033 AUD P 3M BBSW/R 6M BBSW 28/03/2029 ARDB270319B	ICE_CDX MSNYUS33 20/12/2025 SELL ITRAXX EUROPE CROSSOVE TC2M7VJQ1	RPI CHASUS33 01/25/2030 USD P CPI / R 2.33% ARZC230118H
BASIS WPACAU2F AUD P 1M BBSW/R 3M BBSW 14/12/2025 ARDB141216A	ICE_IRS BOFAGB2U 19/07/2025 CAD P 6MCDOR / R 0.945% ARIR170620K3	RPI CITIAU2X 03/02/2026 USD P CPI / R 1.695% ARZC010316C
BATTALION CLO LTD 4.23463% 15/10/2032 4.23463% 10-15-2032	ICE_IRS MSNYUS33 07/07/2025 HKD P 3MHIBOR / R 0.805% TC13H2PX5	RPI CITIAU2X 03/02/2046 USD P 1.837% / R CPI ARZC010316D
BAYER US FINANCE II LLC	ICG US CLO	RPI CITIAU2X 15/03/2036 AUD P CPI / R 2.53% ARZC290216A
BBCMS TRUST	IMS HEALTH INC	RPI CITIAU3X 15/03/2035 AUD P 2.747% / R CPI ARZC270315C
BBVA BANCOMER SA (TEXAS BRANCH)	INDONESIA ASAHAN ALUMINIUM PERSERO PT	RPI CITIAUSX 15/03/2021 AUD P 2.02% / R CPI ARZC220217D
BDS	INDONESIA, REPUBLIC OF (GOVERNMENT)	RPI CITIAUSX 15/06/2021 AUD P 2.91% / R CPI SW28008908
BECTON DICKINSON & CO	INDUSTRIAL AND COMMERCIAL	RPI CITIAUSX 15/06/2035 AUD P 2.768% / R CPI ARZC200515B
BECTON DICKINSON EURO FINANCE SARL	INFINEON TECHNOLOGIES AG	RPI CITIAUSX 15/12/2036 AUD P 2.59% / R CPI ARZC100117C
BEIJING GAS SINGAPORE CAPITAL CORP	INFORMA PLC	RPI CITIGB2L 06/24/2026 USD P CPI / R 1.733% ARZC220616F
BELFIUS BANK VAR 04/49	ING GROEP NV	RPI CITIGB2L 06/24/2046 USD P 1.83% / R CPI ARZC220616G
BELGIUM, KINGDOM OF (GOVERNMENT)	INGERSOLL-RAND GLOBAL HOLDING CO LTD	RPI CTBAAU2S 15/06/2035 AUD P 2.77% / R CPI ARZC200515A
BERKSHIRE HATHAWAY ENERGY CO	INTEGRITY SERIES 2004-1 TRUST	RPI CTBAUS33 15/03/2023 AUD P 2.845% / R CPI SW28011012
BERKSHIRE HATHAWAY FINANCE CORP	INTEL CORP	RPI CTBAUS33 15/03/2023 AUD P 2.845% / R CPI SW28012667
BERKSHIRE HATHAWAY INC	INTER-AMERICAN DEVELOPMENT BANK	RPI GBP 3.279%/UK RPI CHASGB2L 13/04/2058 ARZC130418H
BERTELSMANN AG	INTERCONTINENTAL HOTELS GROUP PLC	RPI GBP 3.4925%/UK RPI GSILGB2X 15/11/2047 ARZC031117F
BHARTI AIRTEL INTERNATIONAL NETHERLANDS BV	INTERCONTINENTALEXCHANGE GROUP INC	RPI GBP UK RPI/3.4025% CHASGB2L 13/04/2033 ARZC130418G
BHARTI AIRTEL LTD	INTERNATIONAL BUSINESS MACHINES CORP	RPI GBP UK RPI/3.5445% GSILGB2X 15/11/2042 ARZC031117E
BLACKROCK EUROPEAN CLO	INTERNATIONAL PAPER CO	RPI GSILGB2X 09/11/2032 GBP P RPI / R 3.51% ARZC091117A
BLACKROCK INC	INTERSTAR MILLENNIUM TRUST 2005-2L	RPI GSILGB2X 09/11/2037 GBP P 3.551% / R RPI ARZC091117B
BLACKSTONE HOLDINGS FINANCE CO LLC	INTERSTAR MILLENNIUM TRUST 2006-4H MBS	RPI NATAAU33033 15/06/2024 AUD P CPI / R 2.78% SW28013121
BLUEMOUNTAIN CLO	INTESA SANPAOLO SPA	RPI NATAAU33033 15/12/2024 AUD P CPI / R 2.555% ARZC171214F
BLUEMOUNTAIN FUJI U.S. CLO	INTESA SANPAOLO SPA VAR	RPI SBILGB2L 01/24/2030 USD P CPI / R 2.347% ARZC230118A
BMW FINANCE NV	INVESTEC PLC	RPI SBILGB2L 03/11/2029 USD P CPI / R 2.12% ARZC070319C
BMW US CAPITAL LLC	IRON MOUNTAIN INC	RPI SBILGB2L 08/17/2047 USD P 2.147% / R CPI ARZC160817G
BNP PARIBAS SA	IRS ANZBAU3M 15/07/2024 AUD P 2.933% / R 6MBBSW ARIR130717A	RPI SBILGB2L 15/03/2022 AUD P 2.025% / R CPI ARZC230318B
BOLIVIA, REPUBLIC OF (GOVERNMENT)	IRS AUD 1MBBSW/ BBSW NATAAU33033 23/06/2024 ARDB220616A	RPI SBILGB2L 15/03/2023 AUD P 2.07% / R CPI ARZC110418E

BOSTON PROPERTIES LP	IRS AUD 6M 2.933%/BBSW ANZBAU3M 15/07/2024 ARIR130717A	RPI SBILGB2L 15/03/2028 AUD P CPI / R 2.268% ARZC110418F
BOSTON SCIENTIFIC CORP	IRS AUD 6M 3.0045%/BBSW GSILGB2X 15/12/2048 ARIR111018B	RPI SBILGB2L 15/12/2028 AUD P 2.2% / R CPI ARZC161118A
BP CAPITAL MARKETS AMERICA INC	IRS GSILGB2X 16/05/2024 AUD P 1.65% / R 6MBBSW ARIR150519C	RPI SBILGB2L 15/12/2029 AUD P CPI / R 2.233% ARZC271117A
BP CAPITAL MARKETS BV	IRS NATAAU3303X 25/05/2029 AUD P 6MBBSW / R 2.432% ARIR220519F	RPI USD 2.3275%/US CPI GSILGB2X 03-21-2043 ARZC190318D
BPCE	IRS_IRS EUR PAY EURIBOR EUR 6M REC 0.2848% 14-03-2022 RECEIVE LEG	RPI USD 2.373%/US CPI BOFAUS3DCRD 08-22-2043 ARZC200818B
BRASKEM AMERICA FINANCE CO	ISHARES $ HY CORP BOND UCITS ETF USD DIS	RPI USD US CPI/2.3135% GSILGB2X 03-16-2030 ARZC140318C
BRASKEM FINANCE LTD	ISHARES $ SHORT DUR CORP BD UCITS ETF USD DIST	RPI USD US CPI/2.315% GSILGB2X 03-21-2030 ARZC190318C
BRASKEM NETHERLANDS FINANCE BV	ISHARES CHINA CNY BOND UCITS ETF USD ACC	RPI USD US CPI/2.33% CHASUS33 01-25-2030ARZC230118H
BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNMENT)	ISHARES JP MORGAN $ EM BOND UCITS ETF USD DIS	RPI WPACAU2F 15/03/2035 AUD P 2.74% / R CPI ARZC310315C
BRFKREDIT A/S	ISLANDSBANKI HF	RPI WPACAU2F 15/06/2022 AUD P 2.07% / R CPI ARZC300418B
BRISTOL-MYERS SQUIBB CO	ISRAEL ELECTRIC CORP LTD	RPI WPACAU2F 15/09/2025 AUD P CPI / R 2.56% ARZC110915A
BRITISH COLUMBIA, PROVINCE OF	ISRAEL, STATE OF (GOVERNMENT)	RPI WPACAU2F 15/09/2025 AUD P CPI / R 2.56% ARZC140915A
BRITISH SKY BROADCASTING GROUP PLC	ISS FINANCE BV	RPI WPACAU2S 15/06/2025 AUD P 2.22% / R CPI ARZC270418A
BRITISH TELECOMMUNICATIONS PLC	ISS GLOBAL A/S	RSA INSURANCE GROUP PLC
BRIXMOR OPERATING PARTNERSHIP LP	ITALY, REPUBLIC OF (GOVERNMENT)	RTE EDF TRANSPORT SA
BROADCOM INC	ITAU UNIBANCO HOLDING SA	RUSSIAN FEDERATION (GOVERNMENT)
BUILDING MATERIALS CORP OF AMERICA	ITAU UNIBANCO HOLDING SA (CAYMAN ISLANDS BRANCH)	SABIC CAPITAL II BV
BUPA FINANCE PLC	JAPAN (GOVERNMENT OF)	SABINE PASS LIQUEFACTION LLC
BWP TRUST	JAPAN 10-YR BOND MAR 21	SACI FALABELLA
BX COMMERCIAL MORTGAGE TRUST	JERROLD FINCO PLC	SAGE AR FUNDG 1 IDX/LKD 17/11/2030 GBP
BXMT	JOHNSON & JOHNSON	SAMPO OYJ
CA IMMOBILIEN ANLAGEN AG	JP MORGAN ALTERNATIVE LOAN TRUST	SAN ANTONIO TX ELEC & GAS REV
CAIRN CLO III B.V. FRN CLO 20/10/2028 EUR 'A'	JP MORGAN MORTGAGE TRUST	SANDS CHINA LTD
CAIXABANK SA	JPMORGAN CHASE & CO	SANOFI-AVENTIS SA
CAIXABANK SA VAR	JUBILANT PHARMA LTD	SANTANDER CONSUMER AUTO RECEIVABLES TRUST
CALIFORNIA ST UNIV REV	JYSKE BANK A/S	SANTANDER CONSUMER FINANCE SA
CALL BONDOPT ANZBAU3M 11/02/2021 AUSTRALIAN GOVERNM 1.166 ACG210433C1166AN	KASIKORNBANK PCL (HONG KONG BRANCH)	SANTANDER DRIVE AUTO RECEIVABLES TRUST
CALL BONDOPT ANZBAU3M 15/02/2021 AUSTRALIAN GOVERNM 0.806 ACG210429C806AN	KAZAKHSTAN, REPUBLIC OF (GOVERNMENT)	SANTANDER UK GROUP HOLDINGS PLC
CALL BONDOPT ANZBAU3M 17/02/2021 AUSTRALIAN GOVERNM 0.869 ACG211129C869AN	KBC GROEP NV	SAPPHIRE TRUST
CALL BONDOPT ANZBAU3M 18/01/2021 AUSTRALIAN GOVERNM 1.35 ACG210437C1350AN	KBC GROUP NV VAR	SAPPHIRE XX 2018-3 TRUST
CALL BONDOPT ANZBAU3M 18/02/2021 AUSTRALIAN GOVERNM 0.759 ACG211128C759AN	KENYA (REPUBLIC OF)	SAPPHIRE XXI SERIES 2019-1 TRUST
CALL BONDOPT ANZBAU3M 19/01/2021 AUSTRALIAN GOVERNM 1.599 ACG210639C1559AN	KIMBERLY-CLARK CORP	SAPPHIRE XXIII SERIES 2020-1 TRUST
CALL BONDOPT ANZBAU3M 22/02/2021 AUSTRALIAN GOVERNM 0.693 ACG210528C693AN	KIMCO REALTY CORP	SAPPHIRE XXIV SERIES 2020-2 TRUST
CALL BONDOPT ANZBAU3M 27/01/2021 AUSTRALIAN GOVERNM 0.501 ACG210427C501AN	KINDER MORGAN HOLDCO LLC	SAPPI PAPIER HOLDING GMBH
CALL BONDOPT BARCGB5G 01/11/2021 US TREASURY N/B 1. 95.622064 UST0540C138BA	KION GROUP AG	SAUDI ARABIAN OIL CO

CALL BONDOPT BNPAFRPP 10/02/2021 AUSTRALIAN GOVERNM 117.456 ACG0541C173BN	KLEPIERRE SA	SAUDI ELECTRICITY GLOBAL SUKUK COMPANY 4
CALL BONDOPT BNPAFRPP 12/01/2021 JAPAN (10 YEAR ISS 100.729 JGB0930C002BN	KOMATSU FINANCE AMERICA INC	SB CAPITAL SA
CALL BONDOPT BNPAFRPP 18/01/2021 AUSTRALIAN GOVERNM 99.7364 ACG1125C03BN	KOOKMIN BANK	SBA COMMUNICATIONS REIT CORP
CALL BONDOPT CITIGB2L 22/02/2021 LAND NORDRHEIN-WES 170 NRW0319C102CI	KOREA GAS CORP	SBA TOWER TRUST
CALL FXO CSFBUS33 02/01/2021 USD/ZAR 19.25 EUROPEAN 3359453340	KRAFT FOODS INC	SBB TREASURY OYJ
CALL SWAPTION AUD CTBAAU2SFXD BBSW/3M .7% EUROPEAN SO210616AU760CIR 16/06/2021	KROGER CO	SCENTRE GROUP
CALL SWO AUD BNPAFRPP P 6MBBSW / R 1% EUROPEAN SO210526AU100BNR 26/05/2021	LA BANQUE POSTALE SA VAR	SCHAEFFLER AG
CALL SWO AUD BNPAFRPP P 6MBBSW / R 1.55% SO221124AU155BNR 24/11/2022	LA TROBE FINANCIAL CAPITAL MARKETS TRUST 2017-1	SCHLUMBERGER HOLDINGS CORP
CALL SWO AUD BOFAUS3N P 6MBBSW / R 1.38% EUROPEAN SO220228AU138BOR 28/02/2022	LA TROBE FINANCIAL CAPITAL MARKETS TRUST 2019-2	SCHLUMBERGER INVESTMENT SA
CALL SWO AUD BOFAUS3N P 6MBBSW / R 1.74% EUROPEAN SO241017AU174BOR 17/10/2024	LANDSBANKI ISLANDS HF	SCRIPPS ESCROW II INC
CALL SWO AUD CHASUS33 P 6MBBSW / R 1.818% EUROPEAN SO241021AU182JPR 21/10/2024	LATITUDE AUSTRALIA CREDIT CARD LOAN NOTE TRUST	SEAGATE HDD CAYMAN
CALL SWO AUD GSILGB2X P 6MBBSW / R 1.27% SO221128AU127GSR 28/11/2022	LATITUDE AUSTRALIA PERSONAL LOANS SERIES 2020-1 TRUST	SELP FINANCE SARL
CALL SWPTN AUD NATAAU33033 BBSW/3M 2.9475 EUROPEAN SO220831AU300NAP	LAUREATE EDUCATION INC	SEMPRA ENERGY
CALPINE CORPORATION	LCH_BASIS BOFAGB2U 11/12/2035 AUD P 3MBBSW / R 6MBBSW ARDB101220A3	SENEGAL, REPUBLIC OF (GOVERNMENT)
CAMDEN PROPERTY TRUST	LCH_IRS BOFAGB2U 12/15/2032 USD P 1.227% / R 3MLIBOR ARIR080920P2	SEPTEMBER 2021 EURODOLLAR
CANADA (GOVERNMENT)	LCH_IRS BOFAGB2U 12/15/2032 USD P 1.662% / R 3MLIBOR ARIR091220I2	SEQUOIA MORTGAGE TRUST
CANADA 05-YR BOND MAR 21	LCH_IRS BOFAGB2U 12/15/2032 USD P 1.68% / R 3MLIBOR ARIR041220G6	SERBIA, REPUBLIC OF (GOVERNMENT)
CANADA 10-YR BOND MAR 21	LCH_IRS BOFAGB2U 12/18/2027 USD P 3MLIBOR / R 0.793% ARIR080920O2	SERVICE CORP INTERNATIONAL
CANADA HOUSING TRUST NO 1	LCH_IRS BOFAGB2U 12/18/2027 USD P 3MLIBOR / R 1.152% ARIR041220F6	SERVICENOW INC
CANADIAN NATIONAL RAILWAY CO	LCH_IRS BOFAGB2U 12/21/2024 USD P 0.364% / R 3MLIBOR ARIR080920N2	SHANGHAI ELECTRIC GROUP GLOBAL INVESTMENT LTD
CAPITAL ONE BANK USA NA	LCH_IRS BOFAGB2U 12/21/2024 USD P 0.533% / R 3MLIBOR ARIR041220E6	SHELL INTERNATIONAL FINANCE BV
CAPITAL ONE FINANCIAL CORP	LCH_IRS BOFAGB2U 14/02/2026 AUD P 6MBBSW / R 1.109% ARIR130220U2	SHIMAO PROPERTY HOLDINGS LTD
CARDINAL HEALTH INC	LCH_IRS BOFAGB2U 16/06/2031 AUD P 1.064% / R 6MBBSW ARIR141220C2	SHINHAN BANK
CARMAX AUTO OWNER TRUST	LCH_IRS BOFAGB2U 16/12/2032 AUD P 6MBBSW / R 1.876% ARIR211220F1	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV
CARNIVAL CORP	LCH_IRS BOFAGB2U 16/12/2050 EUR P 0.057% / R 6MEURIB ARIR120620A1	SIGMA FINANCE NETHERLANDS BV
CARRIER GLOBAL CORP	LCH_IRS BOFAGB2U 18/03/2023 CAD P 3MCDOR / R 2.06% ARIR231219A4	SILVERBACK FINANCE LTD
CARS MORTGAGE TRUST COMMERCIAL PASS-THRU CERTIFICA	LCH_IRS BOFAGB2U 19/12/2050 EUR P -0.045% / R 6MEURIB ARIR191120H5	SIMON DEBARTOLO GROUP LP
CARS-DB4 LP / 4.95% DUE 02-15-2050	LCH_IRS BOFAGB2U 19/12/2050 EUR P -0.089% / R 6MEURIB ARIR271020H2_1	SINGAPORE, REPUBLIC OF (GOVERNMENT)
CAS 2018-C05 1M2	LCH_IRS BOFAGB2U 20/09/2027 AUD P 6MBBSW / R 0.857% ARIR081020A3	SIRIUS XM RADIO INC
CASH	LCH_IRS BOFAGB2U 20/12/2048 AUD P 2.953% / R 6MBBSW ARIR271020C2_1	SKYMILES IP LTD
CASH AND DERIVATIVES	LCH_IRS BOFAGB2U 20/12/2048 AUD P 6MBBSW / R 2.953% ARIR020920C1	SMB PRIVATE EDUCATION LOAN TRUST
CATHOLIC HEALTH INITIATIVES	LCH_IRS BOFAGB2U 21/12/2027 CAD P 3MCDOR / R 1.03% ARIR180920B6	SMBC AVIATION CAPITAL FINANCE DAC
CBOE S&P 500 INDEX PUT OPTION W/STK $3100.00 PER SHARE 19-MAR-2021	LCH_IRS BOFAGB2U 21/12/2027 CAD P 3MCDOR / R 1.03% ARIR180920D4	SNAM RETE GAS SPA

CBOE S&P 500 INDEX PUT OPTION W/STK $3300.00 PER SHARE 19-MAR-2021	LCH_IRS BOFAGB2U 29/09/2040 AUD P 6MBBSW / R 1.475% ARIR280920A1	SO220831AU
CBOE S&P 500 INDEX PUT OPTION W/STK $3550.00 PER SHARE 19-MAR-2021	LCH_IRS MSNYUS33 01/07/2025 CNY P 7DCNRR0 / R 0.023% TC315UL12	SOCIETE GENERALE
CCO HLDGS LLC/CAP CORP	LCH_IRS MSNYUS33 03/07/2025 HKD P 3MHIBOR / R 0.802% 3311794845	SOFI CONSUMER LOAN PROGRAM TRUST
CCO HOLDINGS LLC	LCH_IRS MSNYUS33 04/05/2025 HKD P 3MHIBOR / R 0.86% 3210850902	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)
CDI ITRAXX 5 EUR1225	LCH_IRS MSNYUS33 06/05/2025 HKD P 3MHIBOR / R 0.875% 3210088317	SOUTHERN CALIFORNIA EDISON CO
CDW LLC	LCH_IRS MSNYUS33 12/02/2050 GBP P 0.883% / R 6MLIBOR 3095933699	SOUTHERN CO
CEDAR FUNDING	LCH_IRS MSNYUS33 17/01/2050 GBP P 0.986% / R 6MLIBOR 3063774988	SOUTHERN COPPER CORP
CELANESE US HOLDINGS LLC	LCH_IRS MSNYUS33 22/01/2050 GBP P 0.967% / R 6MLIBOR 3067494471	SOUTHERN GAS NETWORKS PLC
CELULOSA ARAUCO Y CONSTUTUCION SA	LCH_IRS MSNYUS33 23/10/2050 GBP P 0.68% / R 6MLIBOR 3455188689	SP POWERASSETS LTD
CEMEX SAB DE CV	LCH_IRS MSNYUS33 23/10/2069 GBP P 0.986% / R 6MLIBOR 2104867585	SPAIN, KINGDOM OF (GOVERNMENT)
CENTENE CORP	LCH_IRS MSNYUS33 27/01/2050 GBP P 0.008% / R 6MLIBOR 3074602726	SPARK NEW ZEALAND LTD
CENTRICA PLC	LCH_RPI BOFAGB2U 10/14/2022 USD P 1.595% / R CPI ARZC071020C3	SPRINT CORP
CENTURYTEL INC	LCH_RPI BOFAGB2U 10/14/2027 USD P CPI / R 1.868% ARZC071020D3	SPRINT NEXTEL CORP
CF	LCH_RPI BOFAGB2U 10/30/2022 USD P 1.529% / R CPI ARZC281020F2	SPRINT SPECTRUM CO LLC
CGDBB COMMERCIAL MORTGAGE TRUST	LCH_RPI BOFAGB2U 10/30/2027 USD P CPI / R 1.853% ARZC281020G2	ST MARYS CEMENT INC
CHALLENGER MILLENIUM SERIES 2007 - 2L TRUST	LCH_RPI BOFAGB2U 12/10/2027 USD P CPI / R 2.059% ARZC081220I3	ST. PAUL'S CLO
CHARLES SCHWAB CORP	LCH_RPI BOFAGB2U 12/10/2040 USD P 2.192% / R CPI ARZC081220G3	STACK INFRASTRUCTURE ISSUER
CHARTER COMMUNICATIONS OPERATING LLC	LCH_RPI BOFAGB2U 12/10/2040 USD P 2.193% / R CPI ARZC081220H3	STADSHYPOTEK AB
CHARTER COMMUNICATIONS OPERATING, LLC	LCH_RPI BOFAGB2U 12/10/2040 USD P 2.193% / R CPI ARZC081220J3	STANDARD CHARTERED PLC
CHC COMMERCIAL MORTGAGE TRUST	LCH_RPI BOFAGB2U 12/15/2022 USD P 1.859% / R CPI ARZC111220N2	STAR ENERGY GEOTHERMAL DARAJAT II LTD
CHENIERE CORPUS CHRISTI HOLDINGS LLC	LCH_RPI BOFAGB2U 12/15/2040 USD P 2.175% / R CPI ARZC111220L3	STARBUCKS CORP
CHENIERE ENERGY PARTNERS LP	LEASEPLAN CORP NV	STATE GRID EUROPE DEVELOPMENT (2014) PLC
CHESHAM FIN LTD CHESHAM	LENNAR CORP	STATE GRID OVERSEAS INVESTMENT (2016) LTD
CHEVRON CORP	LENOVO GROUP LTD	STATOIL ASA
CHEVRON PHILLIPS CHEMICAL COMPANY LLC	LEVEL 3 FINANCING INC	STC SUKUK COMPANY LTD
CHEVRON USA INC	LHMC FINCO SARL	STEEL FUNDING LTD
CHILDREN'S HOSPITAL CORP	LIBERTY SERIES 2017-1 AUTO	STRETFORD 79 PLC
CHILE, REPUBLIC OF (GOVERNMENT)	LIBERTY SERIES 2017-2	STRUCTURED ASSET SECURITIES CORPORATION
CHINA, PEOPLES REPUBLIC OF (GOVERNMENT)	LIBERTY SERIES 2018-1 AUTO	STRYKER CORP
CHT 2017-CSMO D	LIBERTY SERIES 2020-1 AUTO	STWD
CIFC FUNDING	LINCOLN FINANCING SARL	SUMITOMO MITSUI FINANCIAL GROUP INC
CISCO SYSTEMS INC	LINCOLN NATIONAL CORP	SUMMER (BC) HOLDCO B SARL
CIT GROUP INC	LINDE FINANCE BV	SUNCOR ENERGY INC
CITIBANK HONG KONG	LLOYDS BANK CORPORATE MARKETS PLC	SUNCORP-METWAY LTD
CITIBANK LTD MELBOURNE	LLOYDS BANKING GROUP PLC	SUNOCO LOGISTICS PARTNERS LP
CITIGROUP COMMERCIAL MORTGAGE TRUST	LMREC	SVENSKA HANDELSBANKEN AB
CITIGROUP INC	LOANCORE	SWEDBANK AB

CITIGROUP MORTGAGE LOAN TRUST, INC.	LOGICOR FINANCING SARL	SWEDBANK HYPOTEK AB
CK HUTCHISON CAPITAL SECURITIES (17) LTD	LONGFOR PROPERTIES CO LTD	SWEDEN, KINGDOM OF (GOVERNMENT)
CLARINDA PARK CLO	LOWES CO INC	SYDNEY AIRPORT FINANCE CO PTY LTD
CLOROX CO	LOXAM SAS	SYNCHRONY FINANCIAL
CLOVERIE PLC	LVMH MOET HENNESSY LOUIS VUITTON SA	SYNGENTA FINANCE NV
CM-CIC COVERED BONDS	LYB INTERNATIONAL FINANCE III LLC	SYSCO CORP
CME GROUP INC	MACQUARIE GROUP LTD	TACO BELL FUNDING
CME_IRS MSNYUS33 02/01/2025 MXN P 6.617% / R 28DTIIE 3052516135	MACQUARIE TRUE INDEX SOVEREIGN BOND FUND	TAKEDA PHARMACEUTICAL CO LTD
CME_IRS MSNYUS33 03/01/2025 MXN P 6.629% / R 28DTIIE 3054358573	MADISON PARK FUNDING	TALLGRASS ENERGY PARTNERS LP
CME_IRS MSNYUS33 05/11/2029 PLN P 1.8% / R 6MWIBOR 2114893337	MAGNA INTERNATIONAL INC	TARGET CORP
CME_IRS MSNYUS33 05/11/2029 PLN P 1.8% / R 6MWIBOR 2115323631	MAGNETITE	TASMANIAN PUBLIC FINANCE CORP
CME_IRS MSNYUS33 05/11/2029 PLN P 1.802% / R 6MWIBOR 2118308534	MALAYSIA (GOVERNMENT)	TBA FNCL 4-5 30YRS 12/02/2045
CME_IRS MSNYUS33 05/11/2029 PLN P 1.82% / R 6MWIBOR 2113925994	MAN GLG EURO CLO	TBG GLOBAL PTE LTD
CME_IRS MSNYUS33 06/11/2029 PLN P 1.8% / R 6MWIBOR 2118308033	MANULIFE FINANCIAL CORP	TECK RESOURCES LTD
CME_IRS MSNYUS33 07/11/2029 PLN P 1.86% / R 6MWIBOR 2108119067	MAPFRE SA	TELEFONAKTIEBOLAGET LM ERICSSON
CME_IRS MSNYUS33 08/10/2050 CAD P 1.542% / R 3MCDOR 3440457448	MARCH 2021 EURODOLLAR	TELEFONICA EMISIONES SAU
CME_IRS MSNYUS33 10/02/2025 MXN P 6.415% / R 28DTIIE 3099020501	MARRIOTT INTERNATIONAL INC	TELEFONICA EUROPE BV
CME_IRS MSNYUS33 20/11/2030 PLN P 1.09% / R 6MWIBOR 3481244960	MARS INC	TELSTRA CORP LTD
CME_IRS MSNYUS33 20/11/2030 PLN P 1.09% / R 6MWIBOR 3481247202	MASTERCARD INC	TEMASEK FINANCIAL (I) LTD
CME_IRS MSNYUS33 20/11/2030 PLN P 1.1% / R 6MWIBOR 3481247572	MATTERHORN TELECOM SA	TEMPO ACQUISITION LLC
CME_IRS MSNYUS33 20/11/2030 PLN P 1.107% / R 6MWIBOR 3481247910	MCDONALDS CORP	TENCENT HOLDINGS LTD
CME_IRS MSNYUS33 23/10/2024 CAD P 3MCDOR / R 1.851% 2104868801	MCKESSON CORP	TENEDORA NEMAK SA DE CV
CME_IRS MSNYUS33 23/10/2049 CAD P 2.007% / R 3MCDOR 2104867635	MDC GMTN BV	TENET HEALTHCARE CORP
CME_IRS MSNYUS33 23/11/2030 PLN P 1.11% / R 6MWIBOR 3481332180	MEDTRONIC GLOBAL HOLDINGS SCA	TEREGA SASU
CME_IRS MSNYUS33 25/10/2024 CZK P 1.72% / R 6MPRBOR 2104867615	MEDTRONIC INC	TERNA RETE ELETTRICA NAZIONALE SPA
CME_IRS MSNYUS33 25/10/2029 PLN P 1.72% / R 6MWIBOR 2104867625	MEITUAN	TESCO CORPORATE TREASURY SERVICES PLC
CME_IRS MSNYUS33 26/02/2025 MXN P 6.3% / R 28DTIIE 3106532323	MEMORIAL SLOAN-KETTERING CANCER CENTER	TESCO PLC
CME_IRS MSNYUS33 30/10/2024 CAD P 3MCDOR / R 1.82% 2113726244	MERCK & CO INC	TESLA MOTORS INC
CNH CAPITAL LLC	MERITAGE HOMES CORP	TEVA PHARMACEUTICAL FINANCE COMPANY BV
CNOOC FINANCE (2013) LTD	METRO FINANCE 2020-1 TRUST	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV
CNOOC FINANCE 2011 LTD	METRO FINANCE TRUST 2018-1	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV
COCA-COLA FEMSA SAB DE CV	METRO FINANCE TRUST 2019-1	TEXAS TRANSN COMMN
COCA-COLA HBC FINANCE BV	METROPOLITAN LIFE GLOBAL FUNDING I	THAILAND, KINGDOM OF (GOVERNMENT)
COLD STORAGE TRUST	METROPOLITAN PIER & EXPOSITION AUTH ILL REV	THERMO FISHER SCIENTIFIC INC
COLGATE-PALMOLIVE CO	MEXICHEM SAB DE CV	THINK TANK SERIES 2019-1 TRUST
COLOMBIA, REPUBLIC OF (GOVERNMENT)	MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)	THORN ABS NO.1

COMCAST CORP	MEXICO CITY AIRPORT TRUST	TINGYI (CAYMAN ISLANDS) HOLDINGS CORP
COMM	MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP	T-MOBILE USA INC
COMMONWEALTH BANK OF AUSTRALIA	MICROCHIP TECHNOLOGY INC	TOLL BROTHERS FINANCE CORP
COMPAGNIE DE SAINT GOBAIN SA	MICRON TECHNOLOGY INC	TORONTO DOMINION BANK
COMPAGNIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES	MICROSOFT CORP	TOTAL CAPITAL INTERNATIONAL SA
CONAGRA FOODS INC	MILEAGE PLUS HOLDINGS LLC	TOWD POINT MORTGAGE TRUST
CONNECTICUT AVENUE SECURITIES	MILLICOM INTERNATIONAL CELLULAR SA	TOWER BERSAMA PT
CONNECTICUT LIGHT AND POWER CO	MIRVAC GROUP FINANCE LTD	TOYOTA MOTOR CREDIT CORP
CONSOLIDATED COMMUNICATIONS INC	MITCHELLS & BUTLERS FINANCE PLC	TPG REAL ESTATE FINANCE
CONSOLIDATED EDISON CO OF NEW YORK INC	MITSUBISHI UFJ FINANCIAL GROUP INC	TRANSCANADA TRUST
CONSUMERS ENERGY CO	MIZUHO BANK LTD LONDON BR	TRANSCONTINENTAL GAS PIPE LINE CORP
CONTI-GUMMI FINANCE BV	MOLSON COORS BREWING CO	TRANSELEC SA
CONTINENTAL AG	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV	TRANSURBAN FINANCE CO PTY LTD
COOPERATIEVE VAR	MONGOLIA (GOVERNMENT)	TRAVELERS CO INC
CORPORACION FINANCIERA DE DESARROLLO SA	MORGAN STANLEY	TREASURY CORP OF VICTORIA
CORPORACION NACIONAL DEL COBRE DE CHILE	MORGAN STANLEY CAPITAL I INCORPORATED	TRITAX BIG BOX REIT PLC
COSTA RICA, REPUBLIC OF (GOVERNMENT)	MOROCCO, KINGDOM OF (GOVERNMENT)	TSMC GLOBAL LTD
COSTCO WHOLESALE CORP	MOTABILITY OPERATIONS GROUP PLC	TURKCELL ILETISIM HIZMETLERI AS
COTE D"IVOIRE, REPUBLIC OF (GOVERNMENT)	MOTEL 6 TRUST	TURKIYE SISE VE CAM FABRIKALARI AS
COUNTRY GARDEN HOLDINGS CO LTD	MPLX LP	TWDC HOLDCO 613 CORP
COVANTA HOLDING CORP	MSCI INC	TYCO INTERNATIONAL PLC
COVENTRY BUILDING SOCIETY	MUFG BANK LTD	U.S. BANK NATIONAL ASSOCIATION (CINCINNATI BRANCH)
COX COMMUNICATIONS INC	MULTIFAMILY CONNECTICUT AVENUE SECURITIES	UBISOFT ENTERTAINMENT
CPUK FINANCE LTD	MYRIAD INTERNATIONAL HLDG BV	UBS AG
CRCC CHENGAN LTD	NAKILAT INC	UBS AG (LONDON BRANCH)
CREDIT AGRICOLE ASSURANCES SA	NASDAQ OMX GROUP INC	UBS GROUP AG
CREDIT AGRICOLE CORPORATE	NATIONAL AUSTRALIA BANK LTD	UDR INC
CREDIT AGRICOLE COVERED BONDS	NATIONAL EXPRESS GROUP PLC	UK 10-YR GILT MAR 21
CREDIT AGRICOLE SA (LONDON BRANCH)	NATIONAL FUEL GAS CO	UK ULTRA LONG GILT MAR 21
CREDIT AGRICOLE SA VAR	NATIONAL GRID GAS FINANCE NO 1 PLC	UNIBAIL RODAMCO SE
CREDIT SUISSE	NATIONAL HOUSING FINANCE AND INVESTMENT CORP	UNICREDIT SPA
CREDIT SUISSE (LONDON BRANCH)	NATIONAL RURAL UTILITIES COOP FINANCE CORP	UNICREDIT SPA VAR 06/49
CREDIT SUISSE AG	NATIONSTAR MORTGAGE HOLDINGS INC	UNION BANK NA (SAN FRANCISCO)
CREDIT SUISSE GROUP AG	NATIONWIDE BUILDING SOCIETY	UNION FENOSA FINANCE BV
CRH FINLAND SERVICES OYJ	NATIXIS SA	UNION PACIFIC CORP
CRH SMW FINANCE DAC	NBK TIER 1 FINANCING (2) LTD	UNIONE DI BANCHE VAR
CROATIA, REPUBLIC OF (GOVERNMENT)	NETHERLANDS, KINGDOM OF (GOVERNMENT)	UNITE (USAF) PLC
CROSSTEX ENERGY, L.P.	NEW ENGLAND POWER CO	UNITED ENERGY DISTRIBUTION PTY LTD
CROWN CASTLE INTERNATIONAL CORP (NEW)	NEW JERSEY TURNPIKE AUTHORITY	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND (GOVERNMEN
CROWN EUROPEAN HOLDINGS SA	NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC	UNITED OVERSEAS BANK LTD
CSCEC FINANCE (CAYMAN) II LTD	NEW SOUTH WALES TREASURY CORP	UNITED PARCEL SERVICE INC

CSMC	NEW YORK LIBERTY DEV CORP LIBERTY REV	UNITED STATES TREASURY
CTP BV	NEW YORK LIFE GLOBAL FUNDING	UNITEDHEALTH GROUP INC
CVS CAREMARK CORP	NEW ZEALAND (GOVERNMENT)	UNUM GROUP
CYPRUS, REPUBLIC OF (GOVERNMENT)	NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY LTD	UPJOHN FINANCE BV
CZECH GAS NETWORKS INVESTMENTS SARL	NEWYORK-PRESBYTERIAN HOSPITAL	UPJOHN INC
CZECH REPUBLIC (GOVERNMENT)	NEXEN INC	URENCO FINANCE NV
DAIMLER AG	NGL ENERGY PARTNERS LP	US 02-YR TREASURY NOTE MAR 21
DAIMLER FINANCE NORTH AMERICA LLC	NIBC BANK NV	US 05-YR TREASURY NOTE MAR 21
DAIMLER INTERNATIONAL FINANCE BV	NIGERIA, FEDERAL REPUBLIC OF (GOVERNMENT)	US 10-YR TREASURY NOTE MAR 21
DALLAS FORT WORTH TEX INTL ARPT REV	NIKE INC	US BANCORP
DANAHER CORP	NISSAN MOTOR ACCEPTANCE CORP	US FOODS, INC. (AKA U.S. FOODSERVICE, INC.)
DANSKE BANK A/S	NISSAN MOTOR CO LTD	US TREASURY BOND MAR 21
DB MASTER FINANCE LLC	NOBLE ENERGY INC	US ULTRA 10-YEAR TREASURY NOTE MAR 21
DBS GROUP HOLDINGS LTD	NOKIA OYJ	US ULTRA TREASURY BOND MAR 21
DELL INC	NOMURA ASSET ACCEPTANCE CORP ALTERNATIVE LOAN TRUS	UZBEKISTAN, REPUBLIC OF (GOVERNMENT)
DELL INTERNATIONAL LLC	NORDEA BANK ABP	VALERO ENERGY CORP
DENMARK, KINGDOM OF (GOVERNMENT)	NORDEA BANK VAR 03/49	VANTAGE DATA CENTERS ISSUER
DET NORSKE OLJESELSKAP ASA	NORFOLK SOUTHERN CORP	VB-S1 ISSUER
DEUTSCHE ANNINGTON FINANCE BV	NORTHEASTERN UNIVERSITY	VENTAS REALTY LP
DEUTSCHE BANK AG	NORTHERN TERRITORY TREASURY CORP	VERISURE HLDG AB
DEUTSCHE TELEKOM AG	NORTHRIVER MIDSTREAM FINANCE LP	VERIZON COMMUNICATIONS INC
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	NORTHUMBRIAN WATER FINANCE PLC	VERTICAL MIDCO GMBH
DEVON ENERGY CORP	NORWAY, KINGDOM OF (GOVERNMENT)	VERUS SECURITIZATION TRUST
DEXIA CREDIT LOCAL SA	NOVARTIS CAPITAL CORP	VF CORP
DEXUS	NUTRIEN LTD	VIACOMCBS INC
DH EUROPE FINANCE II SARL	NUTRITION & BIOSCIENCES, INC.	VICINITY CENTRES
DIAMOND BC BV	NVIDIA CORP	VICTORIA POWER NETWORKS FINANCE PTY LTD
DIGITAL DUTCH FINCO BV	NYKREDIT REALKREDIT A/S	VIETNAM, SOCIALIST REPUBLIC OF (GOVERNMENT)
DIGITAL EURO FINCO LLC	NYKREDIT REALKREDIT VAR	VIMPELCOM HOLDINGS BV
DISCOVERY COMMUNICATIONS LLC	OAK STR INVT GRADE NET LEASE FD SER 3.39% 10-20-2050	VIRGINIA ELECTRIC AND POWER CO
DISH NETWORK CORP	OAK STREET INVESTMENT GRADE NET LEASE FUND	VISA INC
DOLLAR TREE STORES INC	OCCIDENTAL PETROLEUM CORP	VMED O2 UK FINANCING I PLC
DOLPHIN ENERGY LTD	OCEAN TRAILS CLO	VODAFONE GROUP PLC
DOLYA HOLDCO 17 DAC	OCP CLO	VOLKSWAGEN FINANCIAL SERVICES AG
DOMINICAN REPUBLIC (GOVERNMENT)	OMNICOM FINANCE HOLDINGS PLC	VOLKSWAGEN FINANCIAL SERVICES NV
DOMINION RESOURCES INC	ONEMAIN FINANCIAL ISSUANCE TRUST	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC
DOMINO'S PIZZA MASTER ISSUER	ONEOK INC	VOLKSWAGEN INTERNATIONAL FINANCE NV
DOW CHEMICAL CO	ONEOK PARTNERS LP	WAL-MART STORES INC
DP WORLD CRESCENT LTD	ONEX WIZARD ACQUISITION CO I SARL	WALT DISNEY CO
DP WORLD LTD	ORACLE CORP	WASTE CONNECTIONS INC
DRIVE AUTO RECEIVABLES TRUST	ORANGE SA	WASTE MANAGEMENT INC
DRIVEN BRANDS FDG 3.237% DUE 01-20-2051	O''REILLY AUTOMOTIVE INC	WEICHAI INTERNATIONAL HONG KONG ENERGY GROUP CO LTD

DRIVEN BRANDS FUNDING	ORSZAGPS TAKAREKPENZTAR ES KERESKEDELMI BANK NYRT	WELLS FARGO & CO
DRYDEN HIGH YIELD	ORTHO-CLINICAL DIAGNOSTICS INC	WELLS FARGO COMMERCIAL MORTGAGE TRUST
DUKE ENERGY CORP	OVERSEA-CHINESE BANKING CORP LTD	WENDY'S FUNDING
DUN & BRADSTREET CORP	OWL ROCK CAPITAL CORP	WESTFIELD MANAGEMENT LTD
E.ON AG	OZLM	WESTFIELD TRUST
E.ON INTERNATIONAL FINANCE BV	OZLME B.V. FRN CLO 01/2030 EUR 'C'	WESTLAKE AUTOMOBILE RECEIVABLES TRUST
EAST OHIO GAS CO	PACIFIC GAS AND ELECTRIC CO	WESTLAKE CHEMICAL CORP
EASTMAN CHEMICAL CO	PACIFIC LIFECORP	WESTPAC BANKING CORP
ECOLAB INC	PACKAGING CORP OF AMERICA	WEYERHAEUSER CO
ECUADOR, REPUBLIC OF (GOVERNMENT)	PACTIV EVERGREEN INC.	WHIRLPOOL FINANCE LUXEMBOURG SARL
EDF ENERGY NETWORKS EPN PLC	PALISADES CENTER TRUST	WILLIAMS CO INC
EDP FINANCE BV	PANAMA, REPUBLIC OF (GOVERNMENT)	WINDSTREAM ESCROW LLC
EFFNETPLATTFORMEN AB	PANTHER BF AGGREGATOR 2 LP	WINGSTOP
EG GLOBAL FINANCE PLC	PARAMETRIC TECHNOLOGY CORP	WINTERSHALL DEA FINANCE BV
EGYPT, ARAB REPUBLIC OF (GOVERNMENT)	PARK AEROSPACE HOLDINGS LTD (CAYMAN ISLANDS)	WMG ACQUISITION CORP.
EL CORTE INGLES SA	PARSLEY ENERGY LLC	WOLTERS KLUWER NV
ELANCO ANIMAL HEALTH INCORPORATED	PAYPAL HOLDINGS INC	WOODSIDE FINANCE LTD
ELECTRICITE DE FRANCE SA	PECO ENERGY CO	WORLD BANK INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMEN
ELI LILLY AND CO	PENSKE AUTOMOTIVE GROUP INC	WORLD OMNI AUTO RECEIVABLES TRUST
ELM BV	PENSKE TRUCK LEASING CO LP	WORLDLINE SA
EMD FINANCE LLC	PEPPER RESIDENTIAL SECURITIES TRUST NO 16	WPP FINANCE 2017
EMERSON ELECTRIC CO	PEPPER RESIDENTIAL SECURITIES TRUST NO 17	WSO FINANCE PTY LTD
EMPRESA COLOMBIANA DE PETROLEOS	PEPPER RESIDENTIAL SECURITIES TRUST NO 18	WYNN MACAU LTD
EMPRESA NACIONAL DE ELECTRICIDAD SA	PEPPER RESIDENTIAL SECURITIES TRUST NO 20	XCEL ENERGY INC
ENBRIDGE ENERGY PARTNERS LP	PEPPER RESIDENTIAL SECURITIES TRUST NO. 22	XEROX HOLDINGS CORP
ENBRIDGE INC	PEPPER RESIDENTIAL SECURITIES TRUST NO. 24	XINAO GAS HOLDINGS LTD
ENDEAVOR ENERGY RESOURCES LP	PEPPER SPARKZ TRUST NO.1	YILI HOLDING INVESTMENT LTD
ENEL FINANCE NV	PEPPER SPARKZ TRUST NO.2	YINGDE GASES INVESTMENT LTD
ENERSIS CHILE S.A.	PERNOD RICARD INTERNATIONAL FINANCE LLC	YORKSHIRE B/S FRN GTD SNR SEC 11/2023 GBP
ENI SPA	PERTAMINA (PERSERO) PT	YORKSHIRE BUILDING SOCIETY
ENTERGY LOUISIANA LLC	PERU, REPUBLIC OF (GOVERNMENT)	YUM! BRANDS INC
ENTERPRISE FLEET FINANCING	PERUSAHAAN GAS NEGARA (PERSERO) TBK PT	ZF EUROPE FINANCE BV
ENTERPRISE PRODUCTS OPERATING LLC	PETROBAS GLOBAL FINANCE BV	ZF NORTH AMERICA CAPITAL INC
EPHIOS BONDCO PLC	PETROLEOS MEXICANOS	ZIGGO BV
EQT MIDSTREAM PARTNERS LP	PETRONAS CAPITAL LTD	ZIMMER HOLDINGS INC
EQUATE PETROCHEMICAL BV	PFIZER INC	ZIP MASTER TRUST SERIES 2019-1

Cash

Asset Name		
AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED	DBS BANK LTD (SYDNEY BRANCH)	OVERSEA CHINESE BANKING CORPORATIO

BANK OF NOVA SCOTIA SYDNEY BRANCH	HONGKONG AND SHANGHAI BANKING CORP	OVERSEA-CHINESE BANKING CORPORATIO
BENDIGO BANK	KEB HANA BANK (SYDNEY BRANCH)	RBC
BNP PARIBAS (SYDNEY BRANCH)	MARCH 2021 90 DAY BANK BILL	SUMITOMO MITSUI BANKING CORP SYDN
CANADIAN IMPERIAL BANK OF COMMERCE	MEMBERS EQUITY BANK PTY LTD	SUNCORP METWAY LTD
CASH	MIZUHO BANK LTD (SYDNEY BRANCH)	UNITED OVERSEAS BANK LTD SYDNEY B
COMMONWEALTH BANK OF AUSTRALIA	MUFG BANK LTD (SYDNEY BRANCH)	WESTPAC BANKING CORPORATION
COOPERATIEVE RABOBANK UA SYDNEY B	NATIONAL AUSTRALIA BANK LIMITED	

Mercer Conservative Growth Fund

Australian Shares

Asset Name		
4D MEDICAL LTD	ECLIPX GROUP LIMITED	OOH MEDIA LIMITED
A2 MILK COMPANY	ELDERS LTD	OPTHEA LIMITED
ABACUS PROPERTY GROUP	ELECTRO OPTIC SYSTEMS HOLDINGS LTD	ORICA LTD
ACCENT GROUP LTD	ELMO SOFTWARE LIMITED	ORIGIN ENERGY LTD
ADBRI LTD	EMECO HOLDINGS LTD	OROCOBRE LTD
ADORE BEAUTY GROUP LTD	EML PAYMENTS LTD	ORORA LTD
AFTERPAY LTD	ESTIA HEALTH LIMITED	OZ MINERALS LTD
AGL ENERGY LTD	EVENT HOSPITALITY AND ENTERTAINMENT	PACT GROUP HOLDINGS LTD
ALKANE RESOURCES LTD	EVOLUTION MINING LTD	PARADIGM BIOPHARMACEUTICALS LTD
ALS LIMITED	FISHER & PAYKEL HEALTHCARE CORP LTD	PENDAL GROUP LTD
ALTIUM LTD	FLETCHER BUILDING LTD	PERENTI GLOBAL LTD
ALUMINA LTD	FLIGHT CENTRE TRAVEL GROUP LTD	PERPETUAL LTD
AMA GROUP LTD	FORTESCUE METALS GROUP LTD	PERSEUS MINING LTD
AMCOR PLC	FREEDOM FOODS GROUP LIMITED	PHOSLOCK ENVIRONMENTAL TECHNOLOGIES
AMP LTD	G8 EDUCATION LTD	PILBARA MINERALS LTD
AMPOL LTD	GALAXY RESOURCES LTD	PINNACLE INVESTMENT MANAGEMENT GRP LTD
ANSELL LTD	GDI PROPERTY GROUP	PLATINUM INVESTMENT MANAGEMENT LTD
APA GROUP	GENWORTH MORTGAGE INSRNC AUSTRALIA LTD	POINTSBET HOLDINGS LTD
APPEN LIMITED	GOLD ROAD RESOURCES LTD	POLYNOVO LIMITED
ARB CORPORATION	GOODMAN GROUP PTY LTD	PREMIER INVESTMENTS LTD
ARDENT LEISURE GROUP	GPT GROUP	PRO MEDICUS LTD
ARENA REIT	GRAINCORP LTD	QANTAS AIRWAYS LTD
ARISTOCRAT LEISURE LTD	GROWTHPOINT PROPERTIES AUSTRALIA LTD	QBE INSURANCE GROUP LTD
ASALEO CARE LIMITED	GUD HOLDINGS LTD	QUBE HOLDINGS LIMITED
ASX LTD	GWA GROUP LTD	RAMELIUS RESOURCES LTD
ATLAS ARTERIA	HANSEN TECHNOLOGIES LTD	RAMSAY HEALTH CARE LTD
AUB GROUP LTD	HARVEY NORMAN HOLDINGS LTD	REA GROUP LTD
AUCKLAND INTERNATIONAL AIRPORT LTD	HEALIUS LTD	RED 5 LTD
AUDINATE GROUP LIMITED	HIPAGES GROUP HOLDINGS LTD	REDCAPE HOTEL GROUP
AURELIA METALS LTD	HOTEL PROPERTY INVESTMENTS LTD	REECE LIMITED
AURIZON HOLDINGS LTD	HT&E LTD	REGIS HEALTHCARE LIMITED
AUSNET SERVICES LTD	HUB24 LTD	REGIS RESOURCES LTD

AUSTAL LTD	HUMM GROUP LTD	REJECT SHOP LTD
AUSTRALIA & NEW ZEALAND BNKING GRP LTD	IDP EDUCATION LIMITED	RELIANCE WORLDWIDE CORPORATION LIMITED
AUSTRALIAN AGRICULTURAL COMPANY LTD	IGO LIMITED	RESMED INC
AUSTRALIAN ETHICAL INVESTMENT LTD	ILUKA RESOURCES LTD	RESOLUTE MINING LTD
AUSTRALIAN FINANCE GROUP LTD	IMDEX LTD	RIO TINTO LIMITED
AUSTRALIAN PHARMACEUTICAL INDUSTRIE	INCITEC PIVOT LTD	RURAL FUNDS GROUP
AVENTUS RETAIL PROPERTY FUND	INFOMEDIA LTD	SANDFIRE RESOURCES LTD
AVITA MEDICAL INC	INGENIA COMMUNITIES GROUP	SANTOS LTD
BABY BUNTING GROUP LIMITED	INGHAMS GROUP LIMITED	SARACEN MINERAL HOLDINGS LTD
BANK OF QUEENSLAND LTD	INSURANCE AUSTRALIA GROUP LTD	SCA PROPERTY GROUP
BAPCOR LTD	INTEGRAL DIAGNOSTICS	SCENTRE GROUP
BEACH ENERGY LTD	INTEGRATED RESEARCH LTD	SEALINK TRAVEL GROUP LIMITED
BEGA CHEESE LTD	INVOCARE LTD	SEEK LTD
BELLEVUE GOLD LTD	IONEER LTD	SELECT HARVESTS LTD
BENDIGO AND ADELAIDE BANK LTD	IOOF HOLDINGS LTD	SENEX ENERGY LTD
BHP GROUP LTD	IPH LIMITED	SERVICE STREAM LIMITED
BINGO INDUSTRIES LIMITED	IRESS LIMITED	SEVEN GROUP HOLDINGS LTD
BLACKMORES LTD	IRONGATE GROUP	SEZZLE INC
BLUESCOPE STEEL LTD	ISIGNTHIS LIMITED	SIGMA HEALTHCARE LIMITED
BORAL LTD	JAMES HARDIE INDUSTRIES PLC	SILVER LAKE RESOURCES LTD
BRAMBLES LTD	JANUS HENDERSON GROUP PLC	SIMS LIMITED
BRAVURA SOLUTIONS LTD NEW	JAPARA HEALTHCARE LTD	SKYCITY ENTERTAINMENT GROUP LTD
BREVILLE GROUP LTD	JB HI-FI LTD	SMARTGROUP CORPORATION LTD
BRICKWORKS LTD	JUMBO INTERACTIVE LTD	SONIC HEALTHCARE LTD
BRINKS CO	JUPITER MINES LIMITED	SOUTH32 LIMITED
BUBS AUSTRALIA LTD	KAROON ENERGY LTD	SOUTHERN CROSS MEDIA GROUP LTD
BWP TRUST	KATHMANDU HOLDINGS LTD	SPARK INFRASTRUCTURE GROUP
BWX LIMITED	KOGAN.COM LTD	SPARK NEW ZEALAND LTD
CAPRICORN METALS LTD	LENDLEASE GROUP	SPEEDCAST INTERNATIONAL LIMITED
CARNARVON PETROLEUM LTD	LIBERTY FINANCIAL GROUP LTD	SPI 200 MAR21
CARSALES.COM LTD	LIFESTYLE COMMUNITIES LIMITED	SSR MINING INC
CASH	LINK ADMINISTRATION HOLDINGS LIMITED	ST BARBARA LTD
CASTILE RESOURCES LTD	LOVISA HOLDINGS LIMITED	STARPHARMA HOLDINGS LTD
CEDAR WOODS PROPERTIES LTD	LYNAS RARE EARTHS LIMITED	STEADFAST GROUP LIMITED
CENTURIA CAPITAL	MACA LTD	STOCKLAND CORPORATION LTD
CENTURIA INDUSTRIAL REIT	MACMAHON HOLDINGS LTD	SUNCORP GROUP LTD
CENTURIA OFFICE REIT	MACQUARIE GROUP LTD	SUPER RETAIL GROUP LIMITED
CHALLENGER LTD	MAGELLAN FINANCIAL GROUP LTD	SUPERLOOP LIMITED
CHAMPION IRON LIMITED	MAYNE PHARMA GROUP LTD	SYDNEY AIRPORT HOLDINGS PTY LTD
CHARTER HALL GROUP	MCMILLAN SHAKESPEARE LTD	SYNLAIT MILK LTD
CHARTER HALL LONG WALE REIT	MEDIBANK PRIVATE LIMITED	TABCORP HOLDINGS LTD
CHARTER HALL RETAIL REIT	MEDICAL DEVELOPMENTS INTERNATIONAL LTD	TASSAL GROUP LTD
CHARTER HALL SOCIAL INFRASTRUCTURE	MEGAPORT LTD	TECHNOLOGYONE LTD
CHORUS LTD	MESOBLAST LTD	TELSTRA CORPORATION LTD
CIMIC GROUP LIMITED	METCASH LTD	TEMPLE & WEBSTER GROUP LTD

CITY CHIC COLLECTIVE	MINERAL RESOURCES LTD	THE STAR ENTERTAINMENT GROUP LTD
CLEANAWAY WASTE MANAGEMENT LTD	MIRVAC GROUP	TPG TELECOM LTD
CLINUVEL PHARMACEUTICALS LTD	MONADELPHOUS GROUP LTD	TRANSURBAN GROUP
COCA-COLA AMATIL LTD	MONASH IVF GROUP LTD	TREASURY WINE ESTATES LTD
COCHLEAR LTD	MONEY3 CORP LTD	TYRO PAYMENTS LTD
CODAN LTD	MOUNT GIBSON IRON LTD	UNIBAIL-RODAMCO-WESTFIELD
COLES GROUP LTD	MYSTATE LTD	UNITED MALT GROUP
COLLINS FOODS LTD	NANOSONICS LTD	UNITI GROUP LIMITED
COMMONWEALTH BANK OF AUSTRALIA	NATIONAL AUSTRALIA BANK LTD	VICINITY CENTRES
COMPUTERSHARE LTD	NATIONAL STORAGE REIT	VIRGIN MONEY UK PLC
COOPER ENERGY LTD	NAVIGATOR GLOBAL INVESTMENTS LTD	VIRTUS HEALTH LIMITED
CORONADO GLOBAL RESOURCES INC	NEARMAP LTD	VIVA ENEGRY GROUP LIMITED
CORPORATE TRAVEL MANAGEMENT LTD	NETWEALTH GROUP LTD	VOCUS GROUP LTD
COSTA GROUP HOLDINGS LIMITED	NEW HOPE CORPORATION LTD	WASHINGTON H SOUL PATTINSON & CO LTD
CREDIT CORP GROUP LTD	NEWCREST MINING LTD	WAYPOINT REIT
CROMWELL PROPERTY GROUP	NEWS CORP	WEBJET LTD
CROWN RESORTS LTD	NEXTDC LTD	WESFARMERS LTD
CSL LTD	NIB HOLDINGS LTD	WEST AFRICAN RESOURCES LTD
CSR LTD	NICK SCALI LTD	WESTERN AREAS LIMITED
DACIAN GOLD LIMITED	NICKEL MINES LTD	WESTGOLD RESOURCES
DATA 3 LIMITED	NINE ENTERTAINMENT	WESTPAC BANKING CORP
DE GREY MINING LTD	NORTHERN STAR RESOURCES LTD	WHITEHAVEN COAL LTD
DETERRA ROYALTIES LTD	NRW HOLDINGS LTD	WISETECH GLOBAL LIMITED
DEXUS	NUFARM LTD	WOODSIDE PETROLEUM LTD
DICKER DATA LIMITED	NUIX LTD	WOOLWORTHS GROUP LTD
DOMAIN HOLDINGS AUSTRALIA PTY LTD	NVIDIA CORP	WORLEY LTD
DOMINO'S PIZZA ENTERPRISES LTD	OFX GROUP LTD	XERO LTD
DOWNER EDI LTD	OIL SEARCH LTD	ZIP CO LTD
EAGERS AUTOMOTIVE LIMITED	OMNI BRIDGEWAY LTD	

Global Shares

Asset Name		
10X GENOMICS INC	FIRST AMERICAN FINANCIAL CORP	OMRON CORP
1ST SOURCE CORP	FIRST BANCORP	OMV AG
3I GROUP PLC	FIRST BUSINESS FINANCIAL SERVICES INC	ON SEMICONDUCTOR CORP
3M CO	FIRST CITIZENS BANCSHARES INC NRTH	ONECONNECT FINANCIAL TECHNOLOGY CO LTD
888 HOLDINGS PLC	FIRST HORIZON CORP	ONEOK INC
A LIVING SMART CITY SERVICES CO LTD	FIRST NORTHWEST BANCORP	ONEX CORP
A. O. SMITH CORP	FIRST QUANTUM MINERALS LTD	ONO PHARMACEUTICAL CO LTD
A2 MILK COMPANY	FIRST REPUBLIC BANK	OPEN HOUSE CO LTD
A2A SPA	FIRST SOLAR INC	OPEN TEXT CORP
AALBERTS NV	FIRSTENERGY CORP	OPKO HEALTH INC
AAREAL BANK AG	FIRSTSERVICE CORP	ORACLE CORP
AB SKF	FISERV INC	ORACLE CORP JAPAN
ABB LTD	FISHER & PAYKEL HEALTHCARE CORP LTD	ORANGE

ABBOTT LABORATORIES	FIVE9 INC	O'REILLY AUTOMOTIVE INC
ABBVIE INC	FJORDKRAFT HOLDING ASA	ORIENTAL LAND CO LTD
ABC-MART	FLAGSTAR BANCORP INC	ORIENTAL SHIRAISHI CORP
ABERCROMBIE & FITCH CO	FLAT GLASS GROUP CO LTD	ORION ENGINEERED CARBONS SARL
ABIOMED INC	FLATEXDEGIRO AG	ORION OYJ
ABN AMRO BANK	FLEETCOR TECHNOLOGIES INC	ORIOR AG
ACCELERON PHARMA INC	FLIR SYSTEMS INC	ORIX CORP
ACCENT GROUP LTD	FLOWERS FOODS INC	ORIX JREIT INC
ACCENTURE PLC	FLSMIDTH & CO A/S	ORKLA ASA
ACCOR SA	FLUSHING FINANCIAL CORP	ORPEA SA
ACCORDIA GOLF TRUST	FLUTTER ENTERTAINMENT	ORSTED A/S
ACEA SPA	FMC CORP	ORTHOFIX MEDICAL INC
ACOM CO LTD	FOCUS FINANCIAL PARTNERS INC	OSAKA GAS CO LTD
ACS ACTIVIDADES	FOOT LOCKER INC	OSB GROUP PLC
ACTIVISION BLIZZARD INC	FORD MOTOR CO	OSHKOSH CORP
ACUITY BRANDS INC	FORMFACTOR INC	OSI SYSTEMS INC
ACUSHNET HOLDINGS CORP	FORMULA ONE GROUP	OSISKO GOLD ROYALTIES
ADAIRS LIMITED	FORMULA SYSTEMS 1985 LTD	OTIS WORLDWIDE CORP
ADAPTIMMUNE THERAPEUTICS	FORTERRA PLC	OTSUKA CORP
ADAPTIVE BIOTECHNOLOGIES CORPORATION	FORTINET INC	OTSUKA HOLDINGS CO LTD
ADECCO GROUP AG	FORTIS INC	OUTSOURCING
ADEVINTA	FORTIVE CORP	OVERSEA-CHINESE BANKING CORP LTD
ADIDAS AG	FORTUM OYJ	OVINTIV INC
ADIENT PLC	FORTUNE BRANDS HOME AND SECURITY	OWENS & MINOR INC
ADMIRAL GROUP PLC	FOSSIL GROUP INC	OWENS CORNING
ADOBE INC	FOX CORP	OZ MINERALS LTD
ADTRAN INC	FP	PACCAR INC
ADVA OPTICAL NETWORKING SE	FRANCHISE GROUP INC	PACIFIC METALS CO LTD
ADVANCE AUTO PARTS INC	FRANCO-NEVADA CORP	PACIRA BIOSCIENCES INC
ADVANCED DRAINAGE SYSTEMS INC	FRANKLIN RESOURCES INC	PACKAGING CORP OF AMERICA
ADVANCED ENERGY INDUSTRIES INC	FRASERS GROUP PLC	PAGEGROUP PLC
ADVANCED MICRO DEVICES INC	FREEPORT-MCMORAN INC	PAGERDUTY INC
ADVANTEST CORP	FRENCKEN GROUP LTD	PALO ALTO NETWORKS INC
ADYEN NV	FRESENIUS MEDICAL CARE AG & CO KGAA	PAN AMERICAN SILVER CORP
AECON GROUP INC	FRESENIUS SE & CO KGAA	PAN PACIFIC INTERNATIONAL HOLDINGS
AEGON NV	FRESNILLO PLC	PANASONIC CORP
AENA SME S.A.	FRONTDOOR INC	PANDORA A/S
AEON CO LTD	FTI CONSULTING INC	PARADOX INTERACTIVE AB
AEON FANTASY	FTSE 100 MAR21	PARAGON BANKING GROUP PLC
AEON FINANCIAL SERVICE CO LTD	FU SHOU YUAN INTERNATIONAL GROUP LTD	PAREX RESOURCES INC
AEON HOKKAIDO CORP	FUCHS PETROLUB SE	PARKER HANNIFIN CORP
AEON MALL CO LTD	FUJI ELECTRIC CO LTD	PARKLAND CORP
AEON REIT INVESTMENT	FUJI MEDIA HOLDINGS INC	PARSONS CORPORATION
AERCAP HOLDINGS NV	FUJICCO	PARTNERS GROUP HOLDING AG
AEROJET ROCKETDYNE HOLDINGS INC	FUJIFILM HOLDINGS CORP	PATTERSON COMPANIES INC

AEROPORTS DE PARIS	FUJIMI	PAYA HOLDINGS INC
AEROVIRONMENT INC	FUJISHOJI	PAYCHEX INC
AES CORP	FUJITSU LTD	PAYCOM SOFTWARE INC
AEVIS VICTORIA SA	FUJIYA	PAYPAL HOLDINGS INC
AF POYRY AB	FUKUDA DENSHI	PBF LOGISTICS LP
AFFILIATED MANAGERS GROUP INC	FUKUOKA FINANCIAL GROUP INC	PCB BANCORP
AFLAC INC	FURUKAWA ELECTRIC CO LTD	PCCW LIMITED
AGC INC	G5 ENTERTAINMENT AB (PUBL)	PCSB FINANCIAL CORP
AGEAS SA	GALAPAGOS NV	PEARSON PLC
AGF MANAGEMENT LTD	GALAXY ENTERTAINMENT GROUP LTD	PELOTON INTERACTIVE INC
AGFA GEVAERT NV	GALENICA AG	PEMBINA PIPELINE CORP
AGGREKO PLC	GALLAGHER ARTHUR J & CO	PENNON GROUP PLC
AGILENT TECHNOLOGIES INC	GALP ENERGIA SGPS SA	PENNYMAC FINANCIAL SERVICES
AGIOS PHARMACEUTICALS INC	GAMES WORKSHOP GROUP PLC	PENTAIR PLC
AGNC INVESTMENT	GAMING AND LEISURE PROPERTIES	PENTA-OCEAN CONSTRUCTION CO LTD
AGNICO EAGLE MINES LTD	GAP INC	PEOPLE'S UNITED FINANCIAL INC
AIA GROUP LTD	GARMIN LTD	PEPSICO INC
AICA KOGYO	GARTNER INC	PEPTIDREAM INC
AICHI	GAZTRANSPORT ET TECHNIGAZ SAS	PER AARSLEFF HLDNG
AICHI ELECTRIC	GEA GROUP AG	PERION NETWORK LTD
AIR CANADA	GEBERIT AG	PERKINELMER INC
AIR LEASE CORP	GECINA SA	PERNOD RICARD SA
AIR LIQUIDE SA	GENERAC HOLDINGS INC	PERRIGO CO PLC
AIR PRODUCTS AND CHEMICALS INC	GENERAL ELECTRIC CO	PERSIMMON
AIR WATER INC	GENERAL MILLS INC	PERSOL HOLDINGS CO
AIRBUS SE	GENERAL MOTORS CO	PEUGEOT SA
AISIN CORP	GENESIS ENERGY LIMITED	PFIZER INC
AJINOMOTO CO INC	GENMAB A/S	PG&E CORP
AKAMAI TECHNOLOGIES INC	GENPACT LTD	PGT INNOVATIONS INC
AKSA AKRILIK KIMYA SANAYII AS	GENTEX CORP	PHIBRO ANIMAL HEALTH CORP
AKZO NOBEL NV	GENTING SINGAPORE LTD	PHILLIPS 66
ALARM COM HOLDINGS INC	GENUINE PARTS CO	PHOENIX GROUP HOLDINGS PLC
ALBEMARLE CORP	GENUS PLC	PHOTRONICS INC
ALCON AG	GEORG FISCHER AG	PHREESIA INC
ALERION CLEAN POWER SPA	GEORGE WESTON LTD	PIGEON CORP
ALEXANDRIA REAL ESTATE EQUITIES INC	GERRESHEIMER AG	PINNACLE WEST CAPITAL CORP
ALEXION PHARMACEUTICALS INC	GETINGE AB	PINTEREST INC
ALFA LAVAL AB	GETLINK	PIONEER NATURAL RESOURCES CO
ALFRESA HOLDINGS CORP	GFL ENVIRONMENTAL INC	PJT PARTNERS INC
ALGONQUIN POWER & UTILITIES CORP	GIBRALTAR INDUSTRIES INC	PLAINS GP HOLDINGS LP
ALIBABA GROUP HOLDING	G-III APPAREL GROUP LTD	PLASTIC OMNIUM
ALIGN TECHNOLOGY INC	GILDAN ACTIVEWEAR INC	PLAYTECH PLC
ALIMENTATION COUCHE-TARD INC	GILEAD SCIENCES INC	PNC FINANCIAL SERVICES GROUP INC
ALKERMES PLC	GIORDANO INTERNATIONAL LTD	POLA ORBIS HOLDINGS INC
ALKIM ALKALI KIMYA AS	GIVAUDAN SA	POOL CORPORATION
ALLEGHANY CORP	GJENSIDIGE FORSIKRING ASA	POPULAR INC

ALLEGION PLC	GLAXOSMITHKLINE PLC	PORSCHE AUTOMOBIL HOLDING SE
ALLIANT ENERGY CORP	GLENCORE PLC	PORTLAND GENERAL ELECTRIC CO
ALLIANZ SE	GLOBAL DOMINION ACCESS SA	POSTE ITALIANE GROUP
ALLREAL HOLDING AG	GLOBAL PAYMENTS INC	POSTNL NV
ALLSTATE CORP	GLOBE LIFE INC	POWER ASSETS HOLDINGS LTD
ALLY FINANCIAL INC	GLP J-REIT	POWER CORPORATION OF CANADA
ALNYLAM PHARMACEUTICALS INC	GLU MOBILE INC	POWER INTEGRATIONS INC
ALPHABET INC	GMO FINANCIAL HOLDINGS INC	PPD INC
ALPS ALPINE CO LTD	GMO PAYMENT GATEWAY	PPG INDUSTRIES INC
ALSO HOLDING AG	GMS INC	PPL CORP
ALSTOM SA	GN STORE NORD A/S	PRECISION SYSTEM SCIENCE
ALTAGAS LTD	GO-AHEAD GROUP PLC	PREMIER FINANCIAL CORP
ALTAIR ENGINEERING INC	GODADDY INC	PREMIER INVESTMENTS LTD
ALTECH CORPORATION	GOLDEN AGRI-RESOURCES LTD	PRESTIGE CONSUMER HEALTHCARE INC
ALTIA OYJ	GOLDEN NUGGET ONLINE GAMING INC	PRETIUM RESOURCES INC
ALTICE EUROPE NV	GOLDEN OCEAN GROUP NEW	PRICESMART INC
ALTICE USA INC	GOLDMAN SACHS GROUP INC	PRIMA MEAT PACKERS
AMADA CO LTD	GOODFOOD MARKET CORP	PRIMORIS SERVICES CORP
AMADEUS IT GROUP SA	GOPRO INC	PRINCIPAL FINANCIAL GROUP INC
AMAZON.COM INC	GRACO INC	PROCTER & GAMBLE CO
AMBARELLA INC	GRAFTECH INTERNATIONAL LTD	PROGRESS SOFTWARE CORP
AMBU	GRAHAM HOLDINGS CO	PROGRESSIVE CORP
AMC NETWORKS INC	GRAND CITY PROPERTIES	PROLOGIS INC
AMCOR PLC	GRANITE CONSTRUCTION INC	PROPERTY AND BUILDING CORP LTD
AMDOCS LTD	GRAPHIC PACKAGING HOLDING CO	PROSPECT CAPITAL CORP
AMERCO	GRAVITY CO LTD	PROSUS NV
AMEREN CORP	GREAT CANADIAN GAMING CORP	PROVIDENT FINANCIAL HOLDINGS INC
AMERICAN BUSINESS BANK	GREAT SOUTHERN BANCORP INC	PROXIMUS SA
AMERICAN ELECTRIC POWER COMPANY INC	GREAT-WEST LIFECO INC	PRUDENTIAL FINANCIAL INC
AMERICAN EXPRESS CO	GREEN PLAINS INC	PRUDENTIAL PLC
AMERICAN FINANCIAL GROUP INC	GREENBRIER COMPANIES INC	PRYSMIAN SPA
AMERICAN INTERNATIONAL GROUP INC	GREENSKY INC	PTC INC
AMERICAN SOFTWARE INC	GREENTOWN SERVICE GROUP CO LTD	PUBLIC SERVICE ENTERPRISE GROUP INC
AMERICAN TOWER CORP	GREIF INC	PUBLIC STORAGE
AMERICAN WATER WORKS COMPANY INC	GRIFOLS SA	PUBLICIS GROUPE SA
AMERICOLD REALTY	GROEP BRUSSEL LAMBERT NV	PULTEGROUP INC
AMERIPRISE FINANCIAL INC	GROUPON INC	PUMA SE
AMERISOURCEBERGEN CORP	GS YUASA CORP	PURETECH HEALTH PLC
AMETEK INC	GUD HOLDINGS LTD	PZ CUSSONS PLC
AMGEN INC	GUIDEWIRE SOFTWARE INC	Q2 HOLDINGS INC
AMINO TECHNOLOGIES PLC	GUNGHO ONLINE ENTERTAINMENT	QAD INC
AMKOR TECHNOLOGY INC	GUNMA BANK LTD	QEP RESOURCES INC
AMPHENOL CORP	GURUNAVI INC	QIAGEN NV
AMPLIFON SPA	H & M HENNES & MAURITZ AB	QINETIQ GROUP PLC
AMUNDI	H & R BLOCK INC	QORVO INC

ANA HOLDINGS INC	H LUNDBECK A/S	QUALCOMM INC
ANALOG DEVICES INC	HAGIHARA INDUSTRIES INC	QUANEX BUILDING PRODUCTS CORP
ANDERSONS INC	HAKUHODO DY HOLDINGS INC	QUEBECOR INC
ANGI INC	HALFORDS GROUP PLC	QUEST DIAGNOSTICS INC
ANGLO AMERICAN PLC	HALLIBURTON CO	QUIDEL CORP
ANHEUSER BUSCH INBEV NV	HALMA	QUINSTREET INC
ANIMA HOLDING SPA	HAMAMATSU PHOTONICS KK	QURATE RETAIL INC
ANNALY CAPITAL MANAGEMENT INC	HAMBURGER HAFEN UND LOGISTIK AG	RADIAN GROUP INC
ANSELL LTD	HANG LUNG PROPERTIES LTD	RADWARE LTD
ANSYS INC	HANG SENG BANK LTD	RAIFFEISEN BANK INTERNATIONAL AG
ANTERO RESOURCES CORP	HANKYU HANSHIN HOLDINGS INC	RAKUTEN GROUP INC
ANTHEM INC	HANMI FINANCIAL CORP	RALPH LAUREN CORP
ANTOFAGASTA PLC	HANNOVER RUECK SE	RAMI LEVI
AON PLC	HANOVER INSURANCE GROUP INC	RANDSTAD NV
AOZORA BANK LTD	HARBORONE BANCORP INC	RANGE RESOURCES CORP
AP MOELLER - MAERSK A/S	HARGREAVES LANSDOWN PLC	RANK GROUP PLC
APERAM SA	HARLEY DAVIDSON INC	RATHBONE BROTHERS
APOGEE ENTERPRISES INC	HARMONIC DRIVE SYSTEMS	RATIONAL AG
APOLLO GLOBAL MANAGEMENT LLC	HARTALEGA HOLDINGS BHD	RAYMOND JAMES FINANCIAL INC
APPIAN CORPORATION	HARTFORD FINANCIAL SERVICES GROUP INC	RAYTHEON TECHNOLOGIES CORP
APPLE HOSPITALITY REIT INC	HASBRO INC	RAZER INC
APPLE INC	HASEKO	REAL MATTERS INC
APPLIED MATERIALS INC	HAVERTY FURNITURE COMPANIES INC	REALOGY HOLDINGS CORP
APTARGROUP INC	HAWAIIAN ELECTRIC INDUSTRIES INC	REALTY INCOME CORP
APTIV PLC	HAZAMA ANDO CORPORATION	RECKITT BENCKISER GROUP PLC
ARAMARK	HCA HEALTHCARE INC	RECORDATI
ARATA	HEALIUS LTD	RECRUIT HOLDINGS CO LTD
ARC RESOURCES LTD	HEALTHCARE SERVICES GROUP INC	RED ELECTRICA CORPORACION SA
ARCADIS NV	HEALTHPEAK PROPERTIES INC	REDDE NORTHGATE PLC
ARCELORMITTAL SA	HEALTHSTREAM INC	REDROW GROUP
ARCH CAPITAL GROUP LTD	HEICO CORP	REDWOOD TRUST INC
ARCH RESOURCES INC	HEIDELBERGCEMENT AG	REGAL REAL ESTATE INVESTMENT TRUST
ARCHER DANIELS MIDLAND CO	HEINEKEN HOLDING NV	REGENCY CENTERS CORP
ARCS CO LTD	HEINEKEN NV	REGENERON PHARMACEUTICALS INC
ARCTURUS THERAPEUTICS HOLDINGS INC	HEIWADO	REGIONAL MANAGEMENT CORP
ARGENX SE	HEKTAS	REGIONS FINANCIAL CORP
ARIAKE JAPAN	HELEN OF TROY LTD	REGIS RESOURCES LTD
ARISTA NETWORKS INC	HELLOFRESH SE	REINSURANCE GROUP OF AMERICA INC
ARJO B	HENDERSON LAND DEVELOPMENT CO LTD	RELIANCE STEEL & ALUMINUM CO
ARKEMA SA	HENKEL AG & CO KGAA	RELIANCE WORLDWIDE CORPORATION LIMITED
ARLO TECHNOLOGIES INC	HENRY SCHEIN INC	RELX PLC
ARMSTRONG WORLD INDUSTRIES INC	HERA SPA	REMY COINTREAU SA
AROUNDTOWN SA	HERBALIFE NUTRITION LTD	RENAISSANCERE HOLDINGS LTD
ARROW ELECTRONICS INC	HERC HOLDINGS INC	RENAULT SA
ARTERIA NETWORKS CORP	HERMES INTERNATIONAL SCA	RENESAS ELECTRONICS CORP
ARTISAN PARTNERS ASSET MGMT INC	HEROUX DEVTEK INC	RENEWABLE ENERGY GROUP INC

AS ONE CORP	HERSHEY CO	RENGO
ASAHI	HESS CORP	RENISHAW PLC
ASAHI GROUP HOLDINGS LTD	HEWLETT PACKARD ENTERPRISE CO	REN-REDES ENERGETICAS NACIONAIS
ASAHI HOLDINGS INC	HEXAGON AB	RENT-A-CENTER INC
ASAHI INTECC	HIBERNIA REIT PLC	RENTOKIL INITIAL PLC
ASAHI KASEI CORP	HIKARI TSUSHIN INC	REPLIGEN CORP
ASAHI NET	HIKMA PHARMACEUTICALS PLC	REPLY SPA
ASBURY AUTOMOTIVE GROUP INC	HILL-ROM HOLDINGS INC	REPSOL SA
ASCENDAS REAL ESTATE INVESTMENT TRUST	HILLTOP HOLDINGS INC	REPUBLIC SERVICES INC
ASHMORE GROUP PLC	HILTON WORLDWIDE HOLDINGS INC	RESMED INC
ASHTEAD GROUP PLC	HINO MOTORS LTD	RESONA HOLDINGS INC
ASICS CORP	HIROGIN HOLDINGS INC	RESORTTRUST INC
ASM INTERNATIONAL NV	HIROSE ELECTRIC CO LTD	RESTAURANT BRANDS INTERNATIONAL INC
ASM PACIFIC TECHNOLOGY LTD	HISAMITSU PHARMACEUTICAL CO INC	RESURS HOLDING AB
ASML HOLDING NV	HITACHI CAPITAL CORP	REXEL SA
ASOS PLC	HITACHI CONSTRUCTION MACHINERY CO LTD	REXFORD INDUS REALTY
ASR NEDERLAND NV	HITACHI LTD	RHEINMETALL AG
ASSA ABLOY AB	HITACHI METALS LTD	RHI MAGNESITA NV
ASSICURAZIONI GENERALI SPA	HK ELECTRIC INVESTMENTS	RIBBON COMMUNICATIONS INC
ASSOCIATED BANC-CORP	HKT TRUST AND HKT LTD	RICOH CO LTD
ASSOCIATED BRITISH FOODS PLC	HNI CORP	RIGHTMOVE PLC
ASSURANT INC	HOCHTIEF AG	RINGCENTRAL INC
ASSURED GUARANTY LTD	HOKKAIDO COCA COLA BOTTLING CO LTD	RINNAI
ASTELLAS PHARMA INC	HOKKAIDO GAS	RIO TINTO PLC
ASTRAZENECA PLC	HOKKAN HOLDINGS LTD	RIOCAN REAL ESTATE INVESTMENT TRUST
AT&T INC	HOKURIKU ELECTRIC POWER	RITCHIE BROS. AUCTIONEERS INC
ATCO LTD	HOKUTO	ROBERT HALF INTERNATIONAL INC
ATHENE HOLDING LTD	HOLOGIC INC	ROCHE HOLDING AG
ATKORE INC	HOME BANCORP INC	ROCKWELL AUTOMATION INC
ATLANTIA SPA	HOME CAPITAL GROUP INC	ROCKWOOL INTERNATIONAL A/S
ATLANTICA SUSTAINABLE INFRASTRUCTURE	HOME DEPOT INC	ROGERS COMMUNICATIONS INC
ATLAS COPCO AB	HOME24 SE	ROHM CO LTD
ATMOS ENERGY CORP	HOMESERVE PLC	ROHTO PHARMACEUTICAL CO LTD
ATOS SE	HOMETRUST BANCSHARES INC	ROKU INC
ATSUGI	HONDA MOTOR CO LTD	ROLLINS INC
AUB GROUP LTD	H-ONE	ROLLS-ROYCE HOLDINGS PLC
AUCKLAND INTERNATIONAL AIRPORT LTD	HONEYWELL INTERNATIONAL INC	ROPER TECHNOLOGIES INC
AURUBIS AG	HONG KONG AND CHINA GAS CO LTD	ROSS STORES INC
AUSTEVOLL SEAFOOD ASA	HONG KONG EXCHANGES AND CLEARING LTD	ROUND ONE
AUSTRALIAN PHARMACEUTICAL INDUSTRIE	HONG KONG FERRY HOLDIN	ROVIO ENTERTAINMENT OYJ
AUTO TRADER GROUP PLC	HONGKONG LAND HOLDINGS LTD	ROXGOLD INC
AUTOBACS SEVEN CO LTD	HOOKER FURNITURE CORP	ROYAL BANK OF CANADA
AUTOCANADA INC	HOPE BANCORP INC	ROYAL CARIBBEAN GROUP
AUTODESK INC	HORIZON THERAPEUTICS PLC	ROYAL DUTCH SHELL PLC
AUTOLIV INC	HORMEL FOODS CORP	ROYAL GOLD INC

AUTOMATIC DATA PROCESSING INC	HORNBACH HOLDING AG & CO KGAA	ROYAL UNIBREW
AUTONATION INC	HOSHIZAKI CORPORATION	ROYALTY PHARMA PLC
AUTOZONE INC	HOST HOTELS & RESORTS INC	RPC INC
AVALARA INC	HOULIHAN LOKEY INC	RPM INTERNATIONAL INC
AVALONBAY COMMUNITIES INC	HOWMET AEROSPACE INC	RSA INSURANCE GROUP PLC
AVANTOR INC	HOYA CORP	RUBIUS THERAPEUTICS INC
AVAYA HOLDINGS CORP	HP INC	RUSH ENTERPRISES INC
AVENTUS RETAIL PROPERTY FUND	HSBC HOLDINGS PLC	RWE AG
AVERY DENNISON CORP	HUBSPOT INC	RWS HOLDINGS PLC
AVEVA GROUP PLC	HUHTAMAKI OYJ	RYMAN HEALTHCARE LTD
AVISTA CORP	HULIC CO LTD	RYOBI LTD
AVIVA PLC	HUMANA INC	RYOHIN KEIKAKU CO LTD
AVNET INC	HUMMINGBIRD RESOURCES PLC	S & B FOODS
AXA SA	HUNTINGTON BANCSHARES INC	S IMMO AG
AXALTA COATING SYSTEMS	HUNTINGTON INGALLS INDUSTRIES INC	S&P GLOBAL INC
AXFOOD AB	HUSQVARNA AB	SABRA HEALTH CARE REIT INC
AXOGEN INC	HUTCHISON TELECOMM HK HLDS LTD	SAFRAN SA
AXON ENTERPRISE	HYDRO ONE INC	SAGE GROUP PLC
AZBIL CORP	HYLIION HLDGS CORP	SAGEN MI CANADA INC
AZIMUT HOLDING SPA	HYUNDAI GREEN FOOD CO LTD	SALESFORCE.COM INC
AZRIELI GROUP	HYUNDAI MOTOR SECURITIES CO LTD	SAMPO PLC
B2GOLD CORP	IA FINANCIAL CORPORATION	SAN-A CO LTD
BABY BUNTING GROUP LIMITED	IAC/INTERACTIVECORP	SANDFIRE RESOURCES LTD
BADGER METER INC	IBERDROLA SA	SANDS CHINA LTD
BAE SYSTEMS PLC	IBIDEN CO LTD	SANDVIK AB
BAKER HUGHES COMPANY	ICA GRUPPEN AB	SANOFI SA
BALCHEM CORP	ICL GROUP LTD	SANTEN PHARMACEUTICAL CO LTD
BALL CORP	ICON PLC	SANWA HOLDINGS CORP
BALOISE HOLDING LTD	IDEMITSU KOSAN CO LTD	SANYO SPECIAL STEEL
BANCA GENERALI SPA	IDEX CORP	SAP SE
BANCA MEDIOLANUM SPA	IDEXX LABORATORIES INC	SAPUTO INC
BANCO BILBAO VIZCAYA ARGENTARIA S.A.	IGG INC	SAREPTA THERAPEUTICS INC
BANCO DE SABADELL SA	IGM FINANCIAL INC	SARTORIUS AG
BANCO ESPIRITO SANTO SA EM LIQUIDACAO	IGO LIMITED	SARTORIUS STEDIM BIOTECH SA
BANCO SANTANDER SA	IHEARTMEDIA INC	SAVENCIA SA
BANCORP INC	IHS MARKIT	SBA COMMUNICATIONS CORP
BANDAI NAMCO HOLDINGS INC	IIDA GROUP HOLDINGS CO LTD	SBI HOLDINGS INC
BANDWIDTH INC	ILIAD SA	SCALES CORPORATION LIMITED
BANK HAPOALIM BM	ILLINOIS TOOL WORKS INC	SCHAEFFLER AG
BANK LEUMI	ILLUMINA INC	SCHIBSTED ASA
BANK OF AMERICA CORPORATION	ILUKA RESOURCES LTD	SCHINDLER HOLDING AG
BANK OF EAST ASIA LTD	IMCD NV	SCHLUMBERGER NV
BANK OF IRELAND GROUP	IMI PLC	SCHNEIDER ELECTRIC SE
BANK OF KYOTO LTD	IMPERIAL OIL LTD	SCHOLASTIC CORP
BANK OF MARIN BANCORP	INABATA	SCHOUW & CO A/S
BANK OF MONTREAL	INCYTE CORP	SCHRODERS PLC

BANK OF NEW YORK MELLON CORP	INDEPENDENT BANK CORP	SCHRODINGER INC
BANK OF NOVA SCOTIA	INDIKA ENERGY TBK PT	SCOR SE
BANKFINANCIAL CORP	INDO TAMBANGRAYA MEGAH TBK PT	SCOUT24 AG
BANKWELL FINANCIAL GROUP INC	INDUSTRIA DE DISENO TEXTIL SA	SCS GROUP PLC
BANQUE CANTONALE VAUDOISE	INDUSTRIAL & INFRAST FD INV CORP	SCSK CORP
BAOZUN INC	INDUSTRIVARDEN AB	SEAGATE TECHNOLOGY PLC
BARCLAYS PLC	INFINEON TECHNOLOGIES AG	SEAGEN INC
BARCO NV	INFOCOM	SEALED AIR CORP
BARINGS BDC INC	INFOMART	SEB SA
BARNES GROUP INC	INFORMA PLC	SECOM CO LTD
BARRATT DEVELOPMENTS PLC	INFOSYS LTD	SECURITAS AB
BARRICK GOLD CORP	INFRASTRUTTURE WIRELESS ITALIA SPA	SEEK LTD
BARRY CALLEBAUT AG	INFRATIL LTD	SEGA SAMMY HOLDINGS INC
BASELLANDSCHAFTLICHE KANTONALBANK	ING GROEP NV	SEGRO PLC
BASF SE	INGERSOLL-RAND PLC	SEI INVESTMENTS CO
BAUSCH HEALTH COMPANIES INC	INGEVITY CORP	SEIBU HOLDINGS
BAWAG GROUP AG	INNOSPEC INC	SEIKAGAKU
BAXTER INTERNATIONAL INC	INNOVIVA INC	SEIKO EPSON CORP
BAYCURRENT CONSULTING INC	INOVIO PHARMACEUTICALS INC	SEINO HOLDINGS CO LTD
BAYER AG	INPEX CORP	SEKISUI CHEMICAL CO LTD
BAYERISCHE MOTOREN WERKE AG	INSEEGO CORP	SEKISUI HOUSE LTD
BCB BANCORP INC	INSIGHT ENTERPRISES INC	SEKISUI PLASTICS
BCE INC	INSULET CORP	SELECT HARVESTS LTD
BECHTLE	INTACT FINANCIAL CORP	SEMPRA ENERGY
BECTON DICKINSON AND CO	INTEGRAFIN HOLDINGS PLC	SENKO
BEIERSDORF AG	INTEGRATED ELECTRICAL SVC	SENSATA TECHNOLOGIES HOLDING PLC
BELLRING BRANDS	INTEL CORP	SERIA
BELLWAY PLC	INTER PARFUMS INC	SERVICE CORPORATION INTERNATIONAL
BENCHMARK ELECTRONICS INC	INTER PIPELINE LTD	SERVICE STREAM LIMITED
BENEFITFOCUS INC	INTERCONTINENTAL EXCHANGE INC	SERVICENOW INC
BERKELEY GROUP HOLDINGS PLC	INTERCONTINENTAL HOTELS GROUP PLC	SES SA
BERKSHIRE HATHAWAY INC	INTERDIGITAL INC	SEVEN & I HOLDINGS CO LTD
BEST BUY CO INC	INTERFACE INC	SEVERN TRENT PLC
BEZEQ ISRAELI TELECOMM CORP LTD	INTERFOR CORP	SFS GROUP AG
BHP GROUP PLC	INTERNATIONAL BUSINESS MACHINES CORP	SG FLEET GROUP LIMITED
BIC	INTERNATIONAL FLAVORS & FRAGRANCES INC	SG HOLDINGS CO LTD
BIG LOTS INC	INTERNATIONAL PAPER CO	SGS SA
BIG YELLOW GROUP	INTERNATIONAL PERSONAL FINANCE PLC	SHARP CORP
BIO RAD LABORATORIES INC	INTERPUBLIC GROUP OF COMPANIES INC	SHAW COMMUNICATIONS INC
BIOGEN INC	INTERSHOP HOLDING AG	SHENANDOAH TELECOMMUNICATIONS CO
BIOMARIN PHARMACEUTICAL INC	INTERTAPE POLYMER GROUP INC	SHENG SIONG GROUP
BIOMERIEUX SA	INTERTEK GROUP PLC	SHERWIN-WILLIAMS CO
BIO-TECHNE CORP	INTESA SANPAOLO SPA	SHIKOKU ELECTRIC POWER
BJS WHOLESALE CLUB HOLDINGS INC	INTUIT INC	SHIMADZU CORP
BKW AG	INTUITIVE SURGICAL INC	SHIMAMURA

BLACK KNIGHT	INVESCO LTD	SHIMANO INC
BLACKBERRY LTD	INVESTMENT LATOUR AB	SHIMIZU CORP
BLACKLINE INC	INVESTOR AB	SHIN-ETSU CHEMICAL CO LTD
BLACKROCK INC	INVESTORS BANCORP INC	SHINMAYWA INDUSTRIES LTD
BLACKROCK TCP CAPITAL CORP	INVITATION HOMES INC	SHINSEI BANK LTD
BLACKSTONE GRP INC	IONIS PHARMACEUTICALS	SHIONOGI & CO LTD
BLOOMIN BRANDS INC	IPEK DOGAL ENERJI KAYNAKLARI ARASTI	SHISEIDO CO LTD
BNP PARIBAS SA	IPG PHOTONICS CORP	SHIZUOKA BANK LTD
BOC HONG KONG HOLDINGS LTD	IPSEN SA	SHOCKWAVE MEDICAL INC
BOK FINANCIAL CORP	IQVIA HOLDINGS INC	SHOE CARNIVAL INC
BOLIDEN AB	IREN SPA	SHOP APOTHEKE EUROPE NV
BOLLORE SA	IROBOT CORP	SHOPIFY INC
BOOKING HOLDINGS INC	IRON MOUNTAIN INC	SHOWA SANGYO
BOOKOFF GROUP HLDGS LTD	ISETAN MITSUKOSHI HOLDINGS LTD	SHUFERSAL LTD
BOOZ ALLEN HAMILTON HOLDING CORP	ISRACARD LTD	SHUN TAK HOLDINGS LTD
BORGWARNER INC	ISRAEL DISCOUNT BANK LTD	SHURGARD SELF STORAGE SA
BORREGAARD ASA	ISS AS	SIEGFRIED HOLDING AG
BOSTON PROPERTIES INC	ISUZU MOTORS LTD	SIEMENS AG
BOSTON SCIENTIFIC CORP	ITALGAS SPA	SIEMENS ENERGY
BOUYGUES SA	ITO EN	SIEMENS GAMESA RENEWABLE ENERGY SA
BP PLC	ITOCHU CORP	SIEMENS HEALTHINEERS AG
BRADY CORP	ITOCHU ENEX CO LTD	SIGNIFY NV
BRANDYWINE REALTY TRUST	ITOCHU TECHNO-SOLUTIONS CORP	SIIX
BRAVURA SOLUTIONS LTD NEW	ITOCHU-SHOKUHIN CO LTD	SIKA AG
BRENNTAG SE	ITT INC	SILGAN HOLDINGS INC
BREVILLE GROUP LTD	ITV PLC	SILICOM LTD
BRICKWORKS LTD	IVE GROUP LTD	SIMCORP A/S
BRIDGESTONE CORP	IWATANI CORP	SIMON PROPERTY GROUP INC
BRIGHTCOVE INC	J & J SNACK FOODS CORP	SINCH AB
BRIGHTHOUSE FINL INC	J B HUNT TRANSPORT SERVICES INC	SINGAPORE AIRLINES LTD
BRIGHTSPHERE INVESTMENT GROUP INC	J M SMUCKER CO	SINGAPORE EXCHANGE LTD
BRISTOL-MYERS SQUIBB CO	J SAINSBURY PLC	SINGAPORE PRESS HOLDINGS LTD
BRITISH LAND COMPANY PLC	J.FRONT RETAILING CO LTD	SINGAPORE TECHNOLOGIES ENGINEERING LTD
BRITVIC PLC	J2 GLOBAL COMMUNICATIONS INC	SINGAPORE TELECOMMUNICATIONS
BRIXMOR PROPERTY GROUP	JAC RECRUITMENT CO LTD	SINO LAND CO LTD
BROADCOM INC	JACK HENRY & ASSOCIATES INC	SINOTRUK HONG KONG LTD
BROADRIDGE FINANCIAL SOLUTIONS INC	JACK IN THE BOX INC	SIRIUS REAL ESTATE
BROOKFIELD ASSET MANAGEMENT INC	JACOBS ENGINEERING GROUP INC	SIRIUS XM HOLDINGS INC
BROOKFIELD RENEWABLE CORP	JAFCO GROUP CO LTD	SITC INTERNATIONAL HOLDINGS CO LTD
BROOKS AUTOMATION INC	JANUS HENDERSON GROUP PLC	SIX FLAGS ENTERTAINMENT CORP
BROTHER INDUSTRIES LTD	JAPAN AIRLINES CO LTD	SIXTH STREET SPECIALTY LENDING INC
BROWN & BROWN INC	JAPAN AIRPORT TERMINAL	SJM HOLDINGS LTD
BROWN-FORMAN CORP	JAPAN BEST RESCUE SYSTEM	SK GAS LTD
BRP INC	JAPAN EXCHANGE GROUP INC	SKANDINAVISKA ENSKILDA BANKEN AB
BRUKER CORP	JAPAN LIFELINE	SKANSKA AB
BRUNSWICK CORP	JAPAN LOGISTICS FUND	SKY PERFECT JSAT HOLDINGS INC

BT GROUP PLC	JAPAN METRO FUNDS INVESTMENT CORP	SKYWEST INC
BUDWEISER BREWING COMPANY APAC LTD	JAPAN POST BANK CO LTD	SKYWORKS SOLUTIONS INC
BUILDERS FIRSTSOURCE INC	JAPAN POST HLDGS CO LTD	SL GREEN REALTY CORP
BUNGE LTD	JAPAN POST INSURANCE CO LTD	SLACK TECHNOLOGIES INC
BUNKA SHUTTER	JAPAN REAL ESTATE INVESTMENT CORP	SLEEP NUMBER CORPORATION
BUNZL PLC	JARDINE MATHESON HOLDINGS LTD	SLR INVESTMENT CORP
BURBERRY GROUP PLC	JARDINE STRATEGIC HOLDINGS LTD	SMARTONE TELECOMMUNICATIONS HLDS LTD
BUREAU VERITAS SA	JAZZ PHARMACEUTICALS PLC	SMC CORP
BURLINGTON STORES	JB FINANCIAL GROUP CO LTD	SMILES FIDELIDADE
BW LPG	JB HI-FI LTD	SMITH & NEPHEW PLC
BW OFFSHORE LTD	JD SPORTS FASHION	SMITH DS
BWX LIMITED	JDE PEETS N.V.	SMITHS GROUP PLC
C&C GROUP PLC	JEFFERIES FINANCIAL GROUP INC	SMS
C.H. ROBINSON WORLDWIDE INC	JELD WEN HOLDING INC	SMURFIT KAPPA GROUP PLC
CABLE ONE INC	JERONIMO MARTINS SGPS SA	SNAM SPA
CABOT OIL & GAS CORP	JFE HOLDINGS INC	SNAP INC
CACI INTERNATIONAL INC	JINS HOLDINGS INC	SNAP-ON INC
CACTUS INC	JOHN B SANFILIPPO & SON INC	SNOWFLAKE INC
CADENCE BANCORP LLC	JOHN WILEY & SONS INC	SOCIETE GENERALE SA
CADENCE DESIGN SYSTEMS INC	JOHN WOOD GROUP PLC	SODEXO SA
CAE INC	JOHNSON & JOHNSON	SODICK
CAIXABANK SA	JOHNSON CONTROLS INTERNATIONAL PLC	SOFINA SA
CALAMP CORP	JOHNSON MATTHEY	SOFTBANK CORP
CALBEE INC	JOHNSON OUTDOORS INC	SOFTBANK GROUP CORP
CALERES INC	JPMORGAN CHASE & CO	SOFTCAT PLC
CALIX INC	JSP CORP	SOFTWARE AG
CAMDEN NATIONAL CORP	JSR CORP	SOHGO SECURITY SERVICES
CAMDEN PROPERTY TRUST	JTEKT CORP	SOJITZ CORP
CAMECO CORP	JULIUS BAER GRUPPE AG	SOLAR A/S
CAMPBELL SOUP CO	JUNIPER NETWORKS INC	SOLAREDGE TECHNOLOGIES INC
CANACCORD GENUITY GROUP INC	JUPITER FUND MANAGEMENT PLC	SOLARIS OILFIELD INFRASTRUCTURE INC
CANADIAN APARTMENT PROPERTIES REIT	JUROKU BANK LTD	SOLARWINDS CORPORATION
CANADIAN IMPERIAL BANK OF COMMERCE	JUST EAT TAKEAWAY.COM N.V	SOLVAY SA
CANADIAN NATIONAL RAILWAY CO	JUST GROUP PLC	SOMPO HOLDINGS INC
CANADIAN NATURAL RESOURCES LTD	K. WAH INTERNATIONAL HOLDINGS LTD	SONAE SGPS SA
CANADIAN PACIFIC RAILWAY LTD	KAISER ALUMINUM CORP	SONOS INC
CANADIAN TIRE CORPORATION LTD	KAJIMA CORP	SONOVA HOLDING AG
CANADIAN UTILITIES LTD	KAKAKU.COM INC	SONY GROUP CORP
CANADIAN WESTERN BANK	KAKEN PHARMACEUTICAL CO LTD	SOTOH
CANNAE HOLDINGS INC	KAKIYASU HONTEN	SOUTH PLAINS FINANCIAL INC
CANON INC	KAMEDA SEIKA	SOUTHERN CO
CANOPY GROWTH CORP	KAMUX OYJ	SOUTHWEST AIRLINES CO
CAPCOM CO LTD	KANAMOTO	SOUTHWESTERN ENERGY CO
CAPGEMINI SE	KANEKA CORP	SPAREBANK 1 SMN
CAPITAL CITY BANK GROUP INC	KANEMATSU CORP	SPARK NEW ZEALAND LTD

CAPITAL ONE FINANCIAL CORP	KANSAI ELECTRIC POWER CO INC	SPCG PCL
CAPITAL PRODUCT PARTNERS LP	KANSAI PAINT CO LTD	SPECTRIS PLC
CAPITALAND INTEGRATED COMMERCIAL TRUST	KANSAS CITY SOUTHERN	SPECTRUM BRANDS HOLDINGS INC
CAPITALAND LTD	KAO CORP	SPIN MASTER CORP
CAPRI HOLDINGS LIMITED	KARNOV GROUP AB	SPIRAX-SARCO ENGINEERING PLC
CARDINAL HEALTH INC	KATO SANGYO	SPIRE HEALTHCARE GROUP PLC
CAREDX INC	KB HOME	SPLUNK INC
CARGOTEC OYJ	KBC GROEP NV	SPROUTS FARMERS MARKET
CARGURUS INC	KCC CORP	SQUARE ENIX HOLDINGS CO LTD
CARL ZEISS MEDITEC AG	KDDI CORP	SQUARE INC
CARLISLE COMPANIES INC	KEIHAN HOLDINGS CO	SS&C TECHNOLOGIES HOLDINGS INC
CARLSBERG A/S	KEIKYU CORP	SSE PLC
CARLYLE GROUP INC	KEIO CORP	SSR MINING INC
CARMAX INC	KEISEI ELECTRIC RAILWAY CO LTD	ST CORP
CARNIVAL CORP	KELLOGG CO	ST GALLER KANTONALBANK AG
CARREFOUR SA	KEMIRA OYJ	ST. JAMES'S PLACE PLC
CARRIER GLOBAL CORPORATION	KEPPEL CORPORATION LTD	STAAR SURGICAL CO
CARTER BANKSHARES INC	KEPPEL INFRASTRUCT	STANDARD CHARTERED PLC
CARTER'S INC	KERING	STANLEY BLACK & DECKER INC
CARVANA CO	KERRY GROUP PLC	STANLEY ELECTRIC CO LTD
CASA SYSTEMS INC	KESKO OYJ	STAR GROUP LP
CASEYS GENERAL STORES INC	KEURIG DR PEPPER INC	STARBUCKS CORP
CASH	KEYCORP	STATE STREET CORP
CASIO COMPUTER CO LTD	KEYENCE CORP	STD LIFE ABERDEEN
CASS INFORMATION SYSTEMS INC	KEYERA CORP	STEEL DYNAMICS INC
CATALENT INC	KEYSIGHT TECHNOLOGIES	STEELCASE INC
CATERPILLAR INC	KFC HOLDINGS JAPAN LTD	STELCO HOLDINGS INC
CATHAY GENERAL BANCORP	KFORCE INC	STELLANTIS NV
CAWACHI	KIKKOMAN CORP	STEPAN CO
CBOE GLOBAL MARKETS INC	KIMBERLY-CLARK CORP	STERIS PLC
CBRE GROUP INC	KINDEN	STILLFRONT GROUP AB
CBTX INC	KINDER MORGAN INC	STMICROELECTRONICS NV
CCL INDUSTRIES INC	KING JIM	STOCK YARDS BANCORP INC
CDK GLOBAL	KINGDEE INTERNATNL SOFTWARE GRP CO LTD	STORA ENSO OYJ
CDW CORP	KINGFISHER PLC	STORAGEVAULT CANADA INC
CEDAR WOODS PROPERTIES LTD	KINGSPAN GROUP PLC	STRATASYS LTD
CELANESE CORP	KINNEVIK AB	STRAUMANN HOLDING AG
CELLECTIS SA	KINROSS GOLD CORP	STRAUSS GROUP LTD
CELLNEX TELECOM SA	KINTETSU GROUP HOLDINGS CO LTD	STRIDE PROPERTY LTD
CENOVUS ENERGY INC	KION GROUP AG	STRIX GROUP PLC
CENTAMIN PLC	KIRIN HOLDINGS CO LTD	STRYKER CORP
CENTENE CORP	KIRKLAND LAKE GOLD LTD	SUBARU CORP
CENTENNIAL RESOURCE DEVELOPMENT INC	KIRKLAND'S INC	SUBSEA 7 SA
CENTERPOINT ENERGY INC	KISSEI PHARMACEUTICAL CO LTD	SUEZ SA
CENTERRA GOLD INC	KITO	SUGI HOLDINGS CO LTD
CENTRAL GARDEN & PET CO	KIWI PROPERTY GROUP LTD	SUMCO CORP

CENTRAL GLASS	KLA CORP	SUMITOMO BAKELITE CO LTD
CENTRAL JAPAN RAILWAY CO	KLEPIERRE SA	SUMITOMO CHEMICAL CO LTD
CENTRAL PACIFIC FINANCIAL CORP	KLOVERN AB	SUMITOMO CORP
CERENCE INC	KNIGHT SWIFT TRANSPORTATION HLDGS INC	SUMITOMO DAINIPPON PHARMA CO LTD
CERIDIAN HCM HOLDING	KNORR BREMSE AG	SUMITOMO ELECTRIC INDUSTRIES LTD
CERNER CORP	KNOT OFFSHORE PARTNERS LP	SUMITOMO METAL MINING CO LTD
CEVA INC	KOBAYASHI PHARMACEUTICAL CO LTD	SUMITOMO MITSUI CONSTRUCTION
CF INDUSTRIES HOLDINGS INC	KOBE BUSSAN	SUMITOMO MITSUI FINANCIAL GROUP INC
CGI INC	KOEI TECMO HOLDING	SUMITOMO MITSUI TRUST HOLDINGS INC
CHANGE HEALTHCARE INC	KOHLS CORP	SUMITOMO OSAKA CEMENT CO LTD
CHARLES RIVER LABORATORIES INT	KOITO MANUFACTURING CO LTD	SUMITOMO REALTY & DEVELOPMENT CO LTD
CHARLES SCHWAB CORP	KOKUYO	SUMITOMO WAREHOUSE CO LTD
CHARTER COMMUNICATIONS INC	KOMATSU LTD	SUMMIT INDUSTRIAL INCOME REIT
CHECK POINT SOFTWARE TECHNOLOGIES LTD	KOMEDA HOLDINGS CO LTD	SUN COMMUNITIES INC
CHEGG INC	KONAMI HOLDINGS CO	SUN FRONTIER FUDOUSAN
CHEMED CORP	KONE OYJ	SUN HUNG KAI & CO LTD
CHEMRING GROUP PLC	KONINKLIJKE AHOLD DELHAIZE NV	SUN HUNG KAI PROPERTIES LTD
CHENIERE ENERGY INC	KONINKLIJKE DSM NV	SUN LIFE FINANCIAL INC
CHESAPEAKE ENERGY CORP	KONINKLIJKE KPN NV	SUNCOKE ENERGY INC
CHEVRON CORP	KONINKLIJKE PHILIPS NV	SUNCOR ENERGY INC
CHEWY INC	KONINKLIJKE VOPAK NV	SUNDRUG CO LTD
CHIBA BANK LTD	KOREAN REINSURANCE CO	SUNRUN INC
CHINA AVIATION OIL CORPORATION LTD	KOSE	SUNTEC REAL ESTATE INVESTMENT TRUST
CHINA EVERBRIGHT GREENTECH LTD	KOZA DAVETIYELERI	SUNTORY BEVERAGE & FOOD LTD
CHINA PACIFIC INSURANCE GROUP CO LTD	KRAFT HEINZ CO	SUPER ENERGY CORPORATION PCL
CHINOOK THERAPEUTICS INC	KROGER CO	SUZUKEN CO LTD
CHIPOTLE MEXICAN GRILL INC	KUBOTA CORP	SUZUKI MOTOR CORP
CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG	KUEHNE UND NAGEL INTERNATIONAL AG	SVB FINANCIAL GROUP
CHORUS LTD	KUMAGAI GUMI CO LTD	SVENSKA CELLULOSA AB NEW
CHOUSHIMARU	KURA SUSHI INC	SVENSKA HANDELSBANKEN AB
CHR HANSEN HOLDING A/S	KURARAY CO LTD	SWEDBANK AB
CHUBB LTD	KURIMOTO	SWIRE PACIFIC LTD
CHUBU ELECTRIC POWER CO INC	KURITA WATER INDUSTRIES LTD	SWIRE PROPERTIES LTD
CHUGAI PHARMACEUTICAL CO LTD	KYOBO SECURITIES CO LTD	SWISS LIFE HOLDING AG
CHUGOKU ELECTRIC POWER CO INC	KYOCERA CORP	SWISS PRIME SITE AG
CHUGOKU MARINE PAINTS	KYOEI STEEL	SWISS RE AG
CHURCH & DWIGHT CO INC	KYOKUYO	SWISSCOM AG
CI FINANCIAL CORP	KYORIN HOLDINGS INC	SYKES ENTERPRISES INC
CIE AUTOMOTIVE SA	KYOWA EXEO	SYMRISE AG
CIENA CORP	KYOWA KIRIN CO LTD	SYNAPTICS INC
CIGNA CORP	KYUSHU ELECTRIC POWER	SYNCHRONY FINANCIAL
CINCINNATI FINANCIAL CORP	KYUSHU RAILWAY COMPANY	SYNNEX CORP
CINEMARK HOLDINGS INC	L BRANDS INC	SYNOPSYS INC
CINTAS CORP	L E LUNDBERGFORETAGEN AB (PUBL)	SYSCO CORP
CISCO SYSTEMS INC	L3 HARRIS TECHNOLOGIES INC	SYSMEX CORP

CITI TRENDS INC	LA FRANCAISE DES JEUX	SYSTENA
CITIC TELECOM INTERNATIONAL HLDS LTD	LABORATORY CORPORATION OF AMERICA HLDS	T&D HOLDINGS INC
CITIGROUP INC	LAFARGEHOLCIM	T. ROWE PRICE GROUP INC
CITIZENS FINANCIAL GROUP INC	LAM RESEARCH CORP	TABULA RASA HEALTHCARE
CITRIX SYSTEMS INC	LAMB WESTON HOLDINGS INC	TAIHEIYO CEMENT CORP
CITY DEVELOPMENTS LTD	LANCASTER COLONY CORP	TAISEI CORP
CK ASSET HOLDINGS	LAND SECURITIES GROUP PLC	TAISHO PHARMACEUTICAL HOLDINGS CO LTD
CK HUTCHISON HOLDINGS	LANDS END INC	TAIWAN SEMICONDUCTOR MANUFACT CO LTD
CK INFRASTRUCTURE HOLDINGS LTD	LANXESS AG	TAIYO YUDEN CO LTD
CLARIANT AG	LAS VEGAS SANDS CORP	TAKARA HOLDINGS INC
CLEAN HARBORS INC	LASERTEC CORP	TAKARA LEBEN CO LTD
CLINIGEN GROUP PLC	LAURENTIAN BANK OF CANADA	TAKEDA PHARMACEUTICAL CO LTD
CLOROX CO	LAWSON INC	TAKE-TWO INTERACTIVE SOFTWARE INC
CLOUDERA INC	LA-Z-BOY INC	TAKEUCHI MFG CO LTD
CLOUDFLARE INC	LCI INDUSTRIES	TAKIRON
CLP HOLDINGS LTD	LEAR CORP	TAKKT
CMC MARKETS	LEG IMMOBILIEN SE	TAMA HOME CO LTD
CMC MATERIALS INC	LEGAL & GENERAL GROUP PLC	TANGER FACTORY OUTLET CENTERS INC
CME GROUP INC	LEGGETT & PLATT INC	TANSEISHA
CMS ENERGY CORP	LEGRAND SA	TARGET CORP
CNA FINANCIAL CORP	LEIDOS HOLDINGS	TARO PHARMACEUTICAL INDUSTRIES LTD
CNH INDUSTRIAL NV	LEMAITRE VASCULAR INC	TATE & LYLE PLC
CNP ASSURANCES SA	LENDINGTREE INC	TAURON POLSKA ENERGIA SA
COCA COLA HBC AG	LENNAR CORP	TAYLOR MORRISON HOME CORP
COCA-COLA BOTTLERS JAPAN HOLDINGS INC	LENNOX INTERNATIONAL INC	TAYLOR WIMPEY PLC
COCA-COLA CO	LEOVEGAS AB	TBS HOLDINGS INC
COCA-COLA EUROPEAN PARTNERS PLC	LESLIES INC	TC ENERGY CORP
CODEXIS INC	LEVI STRAUSS & CO	TCG BDC INC
COGECO COMMUNICATIONS INC	LG HELLOVISION	TDK CORP
COGNEX CORP	LGI HOMES INC	TE CONNECTIVITY LTD
COGNIZANT TECHNOLOGY SOLUTIONS CORP	LIBERBANK SA	TEAMVIEWER AG
COHU INC	LIBERTY BROADBAND	TECHNOLOGYONE LTD
COLGATE-PALMOLIVE CO	LIBERTY GLOBAL PLC	TECHNOPRO HOLDINGS INC
COLLINS FOODS LTD	LIBERTY SIRIUS XM	TECHTRONIC INDUSTRIES CO LTD
COLOPLAST A/S	LIFULL CO LTD	TECK RESOURCES LTD
COLRUYT SA	LILLY ELI & CO	TECNICAS REUNIDAS SA
COLUMBIA BANKING SYSTEM INC	LIME TECHNOLOGIES AB	TEGNA
COLUMBIA FINANCIAL INC	LINCOLN NATIONAL CORP	TEIJIN LTD
COLUMBIA SPORTSWEAR CO	LINDE PLC	TELADOC HEALTH INC
COLUMBUS MCKINNON CORP	LINK REAL ESTATE INVESTMENT TRUST	TELE2 AB
COMCAST CORP	LION CORP	TELECOM ITALIA SPA
COMERICA INC	LIONS GATE ENTERTAINMENT CORP	TELEDYNE TECHNOLOGIES INC
COMMERCE BANCSHARES INC	LITHIA MOTORS INC	TELEFLEX INC
COMMERZBANK AG	LITHIUM AMERICAS CORP	TELEFONAKTIEBOLAGET LM ERICSSON
COMMVAULT SYSTEMS INC	LITTELFUSE INC	TELEFONICA DEUTSCHLAND HOLDING AG
COMPAGNIE DE SAINT GOBAIN SA	LIVE NATION ENTERTAINMENT INC	TELEFONICA SA

COMPAGNIE FINANCIERE RICHEMONT SA	LIVEPERSON INC	TELEKOM AUSTRIA AG
COMPASS GROUP	LIVERAMP HOLDINGS INC	TELENAV INC
COMPUTER PROGRAMS AND SYSTEMS INC	LIXIL CORP	TELENET GROUP HOLDING NV
COMSYS HOLDINGS	LKQ CORP	TELENOR ASA
CONAGRA BRANDS	LOBLAW COMPANIES LTD	TELEPERFORMANCE SE
CONCENTRADORA FIBRA DANHOS	LOCK&LOCK CO LTD	TELEPHONE AND DATA SYSTEMS INC
CONCENTRIX	LOEWS CORP	TELIA COMPANY AB
CONCHO RESOURCES INC	LOGITECH INTERNATIONAL SA	TELKOM INDONESIA (PERSERO) TBK PT
CONCORDIA FINANCIAL GRP	LONDON STOCK EXCHANGE GROUP PLC	TEMENOS AG
CONDUENT	LONZA GROUP AG	TEMPUR SEALY INTERNATIONAL INC
CONEXIO CORP	LOOMIS AB	TENARIS SA
CONOCOPHILLIPS	L'OREAL SA	TENCENT HOLDINGS LTD
CONSOLIDATED EDISON INC	LOTTE CONFECTIONERY NEW	TERADYNE INC
CONSTELLATION BRANDS INC	LOUISIANA-PACIFIC CORP	TERNA RETE ELETTRICA NAZIONALE SPA
CONSTELLATION SOFTWARE INC	LOWE'S COMPANIES INC	TERRITORIAL BANCORP INC
CONSTELLIUM SE	LULULEMON ATHLETICA INC	TERUMO CORP
CONTINENTAL AG	LUMEN TECHNOLOGIES INC	TESCO PLC
CONVATEC GROUP PLC	LUMINAR TECHNOLOGIES INC	TESLA INC
COOPER COMPANIES INC	LUMINEX CORP	TEVA PHARMACEUTICAL INDUSTRIES LTD
COOPER TIRE & RUBBER CO	LUNDIN ENERGY AB	TEXAS INSTRUMENTS INC
COPART INC	LUNDIN MINING CORP	TEXAS PACIFIC LAND TRUST
CORCEPT THERAPEUTICS INC	LVMH MOET HENNESSY LOUIS VUITTON SE	TFI INTERNATIONAL INC
CORESITE REALTY CORP	LYONDELLBASELL INDUSTRIES NV	T-GAIA CORP
CORNERSTONE BUILDING	M&G PRUDENTIAL PLC	THE NAVIGATOR COMPANY SA
CORNERSTONE ONDEMAND INC	M&T BANK CORP	THE SWATCH GROUP AG
CORNING INC	M3	THE TRADE DESK INC
CORSAIR GAMING INC	MACATAWA BANK CORP	THERMO FISHER SCIENTIFIC INC
CORTEVA INC	MACERICH CO	THK CO LTD
CORUS ENTERTAINMENT INC	MACNICA FUJI ELECTRONICS	THOMSON REUTERS CORP
COSMO PHARMACEUTIC	MAGNA INTERNATIONAL INC	THOR INDUSTRIES INC
COSMOS PHARMACEUTICAL	MAGNITE INC	THULE GROUP AB
COSTAR GROUP INC	MAINFREIGHT LTD	TIANNENG POWER INTERNATIONAL LTD
COSTCO WHOLESALE CORP	MAKINO MILLING MACHINE CO LTD	TIFFANY & CO
COUNTRY GARDEN SERVICES HOLDINGS CO	MAKITA CORP	TIMKEN CO
COUPA SOFTWARE INC	MALIBU BOATS INC	TIS INC
COVESTRO AG	MAN WAH HOLDINGS LTD	TJX COMPANIES INC
COVIVIO SA	MANTECH INTERNATIONAL CORP	TKH GROUP NV
COWEN INC	MANULIFE FINANCIAL CORP	T-MOBILE US INC
CRA INTERNATIONAL INC	MAPLETREE COMMERCIAL TRUST	TMX GROUP LTD
CRANE CO	MAPLETREE LOGISTICS TRUST	TOAGOSEI
CRAWFORD & CO	MARATHON PETROLEUM CORP	TOBU RAILWAY CO LTD
CRAYON GROUP HOLDING ASA	MARINEMAX INC	TOFAS TURK OTOMOBIL FABRIKASI AS
CRCAM PARIS ET ILE	MARKEL CORP	TOHO CO LTD
CREDIT AGRICOLE SA	MARKETAXESS HOLDINGS INC	TOHO GAS
CREDIT SUISSE GROUP AG	MARRIOTT INTERNATIONAL INC	TOHO HOLDINGS CO LTD

CRESCENT POINT ENERGY CORP	MARTIN MARIETTA MATERIALS INC	TOHOKU ELECTRIC POWER CO INC
CRH	MARUBENI CORP	TOKAI CARBON CO LTD
CRODA INTERNATIONAL PLC	MARUI GROUP CO LTD	TOKAI RIKA
CROMWELL PROPERTY GROUP	MARUICHI STEEL TUBE	TOKAI TOKYO FINANCIAL HOLDINGS INC
CROPENERGIES	MARVELL TECHNOLOGY GROUP LTD	TOKIO MARINE HOLDINGS INC
CROWDSTRIKE HOLDINGS INC	MASCO CORP	TOKYO CENTURY CORP
CROWN CASTLE INTERNATIONAL CORP	MASIMO CORP	TOKYO ELECTRIC POWER COMPANY HLDS INC
CROWN HOLDINGS INC	MASONITE INTERNATIONAL CORP	TOKYO ELECTRON LTD
CSG SYSTEMS INTERNATIONAL INC	MASTERCARD INCORPORATED	TOKYO GAS CO LTD
CSW INDUSTRIALS INC	MATADOR RESOURCES CO	TOKYU CORP
CSX CORP	MATCH GROUP INC	TOKYU FUDOSAN HLDGS CORP
CULLEN/FROST BANKERS INC	MATERION CORP	TOMRA SYSTEMS ASA
CUMMINS INC	MATSUMOTOKIYOSHI HOLDINGS CO LTD	TOPCON CORP
CURTISS-WRIGHT CORP	MATTEL INC	TOPIX MAR21
CVS HEALTH CORP	MATTHEWS INTERNATIONAL CORP	TOPPAN PRINTING CO LTD
CYBERAGENT INC	MAXIM INTEGRATED PRODUCTS INC	TOPRE
CYBER-ARK SOFTWARE LTD	MAXIMUS INC	TORAY INDUSTRIES INC
CYBERDYNE INC	MAXLINEAR INC	TORIGOE CO LTD
D.R. HORTON INC	MAXVALU NISHINIHON CO LTD	TORO CO
DACIAN GOLD LIMITED	MAXVALU TOKAI	TOROMONT INDUSTRIES LTD
DAEWOO CONSTRUCTION	MAYNE PHARMA GROUP LTD	TORONTO-DOMINION BANK
DAI NIPPON PRINTING CO LTD	MAZDA MOTOR CORP	TOSHIBA CORP
DAIFUKU	MCCORMICK & COMPANY INC	TOSOH CORP
DAI-ICHI LIFE HOLD	MCDONALD'S CORP	TOTAL SE
DAIICHI SANKYO CO LTD	MCDONALD'S HOLDINGS COMPANY JAPAN LTD	TOTO LTD
DAIICHIKOSHO	MCGRATH RENTCORP	TOURMALINE OIL CORP
DAIKIN INDUSTRIES LTD	MCJ	TOYO INK SC HOLDINGS CO LTD
DAIMLER AG	MCKESSON CORP	TOYO SEIKAN GROUP HOLDINGS LTD
DAIREI CO	MCKESSON EUROPE AG	TOYO SUISAN KAISHA LTD
DAIRY FARM INTERNATIONAL HOLDINGS LTD	MDC HOLDINGS INC	TOYOBO CO LTD
DAISEKI	MDU RESOURCES GROUP INC	TOYODA GOSEI CO LTD
DAISHIN SECURITIES CO LTD	MEBUKI FINANCIAL GROUP	TOYOTA BOSHOKU CORP
DAITO TRUST CONSTRUCTION CO LTD	MEDICAL PROPERTIES TRUST INC	TOYOTA INDUSTRIES CORP
DAIWA HOUSE INDUSTRY CO LTD	MEDIFAST INC	TOYOTA MOTOR CORP
DAIWA HOUSE REIT I	MEDIOBANCA DI CREDITO FINANZ SPA	TOYOTA TSUSHO CORP
DAIWA SECURITIES GROUP INC	MEDIPAL HOLDINGS CORP	TPR CO.LTD
DAIWABO HOLDINGS CO LTD	MEDTRONIC PLC	TRACTOR SUPPLY CO
DAKTRONICS INC	MEIJI HOLDINGS CO LTD	TRADEWEB MARKETS INC
DALATA HOTEL GROUP PLC	MEITEC CORP	TRANE TECHNOLOGIES PLC
DAMPSKIBSSELSKABET NORDEN A/S	MELCO RESORTS & ENTERTAINMENT LTD	TRANSCONTINENTAL INC
DANA INC	MELROSE INDUSTRIES PLC	TRANSDIGM GROUP INC
DANAHER CORP	MELTWATER BV	TRANS-SIBERIAN GOLD PLC
DANONE SA	MERCADOLIBRE INC	TRANSUNION
DANSKE BANK A/S	MERCANTILE BANK CORP	TRAVELERS COMPANIES INC
DAQO NEW ENERGY CORP	MERCARI INC	TREND MICRO INC
DARDEN RESTAURANTS INC	MERCK & CO INC	TREX COMPANY INC

DASSAULT AVIATION SA	MERCK KGAA	TRI POINTE HOMES INC
DASSAULT SYSTEMES SE	MERCURY NZ	TRIBUNE PUBLISHING CO
DATA 3 LIMITED	MERIDIAN BANCORP INC	TRIBUNE RESOURCES LTD
DATADOG INC	MERIDIAN ENERGY LIMITED	TRICO BANCSHARES
DATTO HLDG CORP	MERITAGE HOMES CORP	TRIMBLE INC
DAVIDE CAMPARI MILANO NV	MERITOR INC	TRINSEO SA
DAVITA INC	MERITZ FINANCIAL GROUP INC	TRIPLE-S MANAGEMENT CORP
DAX MAR21	MERITZ FIRE & MARINE INSURANCE CO LTD	TRUIST FINANCIAL CORP
DBS GROUP HOLDINGS LTD	METHODE ELECTRONICS INC	TRUPANION INC
DCC PLC	METLIFE INC	TRUSTMARK CORP
DCM HOLDINGS CO LTD	METRO INC	TRUWORTHS INTERNATIONAL LTD
DECHRA PHARMACEUTICALS	METROPOLE TELEVISION SA	TRYG A/S
DEERE & CO	METSA BOARD OYJ	TSUBAKIMOTO CHAIN CO
DEL TACO RESTAURANTS INC NEW	METTLER-TOLEDO INTERNATIONAL INC	TSURUHA HOLDINGS INC
DELIVERY HERO AG	MGIC INVESTMENT CORP	TTEC HOLDINGS INC
DELL TECHNOLOGIES INC	MGM RESORTS INTERNATIONAL	TUPPERWARE BRANDS CORP
DELTA AIR LINES INC	MGP INGREDIENTS INC	TURK TRAKTOR
DELUXE CORP	MICHELIN (CGDE)	TURKIYE SINAI KALKINMA BANKASI AS
DEMANT A/S	MICRO FOCUS INTERNATIONAL PLC	TWILIO INC
DENKA COMPANY LTD	MICROCHIP TECHNOLOGY INC	TWITTER INC
DENSO CORP	MICRON TECHNOLOGY INC	TX GROUP
DENTSPLY SIRONA INC	MICROSOFT CORP	TYLER TECHNOLOGIES INC
DENTSU GROUP INC	MID-AMERICA APARTMENT COMMUNITIES INC	TYSON FOODS INC
DERMAPHARM HOLDING SE	MIDDLEBY CORP	U.S. BANCORP
DESCARTES SYSTEMS GROUP INC	MIMECAST LTD	U.S. PHYSICAL THERAPY INC
DESKTOP METAL INC	MINEBEA MITSUMI INC	UBE INDUSTRIES
DEUTSCHE BANK AG	MINERAL RESOURCES LTD	UBER TECHNOLOGIES INC
DEUTSCHE BOERSE AG	MINI HANG SENG JAN21	UBIQUITI INC
DEUTSCHE EUROSHOP	MINISTOP	UBISOFT ENTERTAINMENT SA
DEUTSCHE LUFTHANSA AG	MISUMI GROUP INC	UBS GROUP AG
DEUTSCHE POST AG	MITSUBISHI CHEMICAL HOLDINGS CORP	UCB SA
DEUTSCHE TELEKOM AG	MITSUBISHI CORP	UDR INC
DEUTSCHE WOHNEN SE	MITSUBISHI ELECTRIC CORP	UFP INDUSTRIES INC
DEUTZ AG	MITSUBISHI ESTATE CO LTD	UGI CORP
DEXCOM INC	MITSUBISHI GAS CHEMICAL CO INC	ULTA BEAUTY INC
DGB FINANCIAL GROUP CO LTD	MITSUBISHI HC CAPITAL INC	ULTRA CLEAN HOLDINGS INC
DIAGEO PLC	MITSUBISHI HEAVY INDUSTRIES LTD	ULVAC
DIALOG SEMICONDUCTOR PLC	MITSUBISHI SHOKUHI	UMICORE SA
DIASORIN SPA	MITSUBISHI UFJ FINANCIAL GROUP INC	UMS HOLDINGS LTD
DIC CORP	MITSUI & CO LTD	UNDER ARMOUR INC
DIGIMARC CORP	MITSUI CHEMICALS INC	UNIBAIL-RODAMCO-WESTFIELD
DIGITAL GARAGE	MITSUI FUDOSAN CO LTD	UNICHARM CORP
DIGITAL HOLDINGS INC	MITSUI MATSUSHIMA HOLDINGS CO LTD	UNICREDIT SPA
DIGITAL REALTY TRUST INC	MITSUI SOKO HOLDINGS CO LTD	UNID CO LTD
DIGITAL TURBINE INC	MIURA	UNILEVER PLC

DIGITAL VALUE SPA	MIXI INC	UNION PACIFIC CORP
DILLARD'S INC	MIZRAHI TEFAHOT BANK LTD	UNIPER SE
DIME COMMUNITY BANCSHARES INC	MIZUHO FINANCIAL GROUP INC	UNIQA INSURANCE GROUP AG
DINE BRANDS GLOBAL INC	MKS INSTRUMENTS INC	UNITED INTERNATIONAL ENTERPRISES LTD
DIOS FASTIGHETER	MODERNA INC	UNITED INTERNET AG
DIP	MOHAWK INDUSTRIES INC	UNITED NATURAL FOODS INC
DIPLOMA	MOLINA HEALTHCARE INC	UNITED OVERSEAS BANK LTD
DIRECT LINE INSURANCE GROUP PLC	MOLSON COORS BEVERAGE CO	UNITED PARCEL SERVICE INC
DISCO	MONCLER SPA	UNITED RENTALS INC
DISCOVER FINANCIAL SERVICES	MONDELEZ INTERNATIONAL INC	UNITED SUPER MARKETS HLDGS INC
DISCOVERY INC	MONDI PLC	UNITED THERAPEUTICS CORP
DISH NETWORK CORP	MONEYSUPERMARKET.COM GROUP PLC	UNITED URBAN INVESTMENT CORP
DIXONS CARPHONE PLC	MONGODB INC	UNITED UTILITIES GROUP PLC
DKSH HOLDING AG	MONOLITHIC POWER SYSTEMS INC	UNITEDHEALTH GROUP INC
DNB ASA	MONOTARO	UNITI GROUP INC
DOCUSIGN INC	MONSTER BEV CORP	UNIVERSAL HEALTH SERVICES INC
DOLBY LABORATORIES INC	MOODY'S CORP	UNIVEST FINANCIAL CORPORATION
DOLLAR GENERAL CORP	MOOG INC	UNUM GROUP
DOLLAR TREE INC	MORGAN SINDALL GROUP PLC	UOL GROUP LTD
DOLLARAMA INC	MORGAN STANLEY	UORIKI
DOMINION ENERGY IN	MORNINGSTAR INC	UPM-KYMMENE OYJ
DOMINO'S PIZZA ENTERPRISES LTD	MOROZOFF	UPWORK INC
DOMINO'S PIZZA GROUP PLC	MORPHOSYS AG	URBAN OUTFITTERS INC
DOMINO'S PIZZA INC	MOSAIC CO	USANA HEALTH SCIENCES INC
DOMTAR CORP	MOTOROLA SOLUTIONS INC	USHIO INC
DONGSUNG CHEMICAL CO LTD	MOWI ASA	USS CO LTD
DORMAKABA HOLDING AG	MS&AD INSURANCE GROUP HOLDINGS INC	UTZ BRANDS INC
DOVER CORP	MSCI INC	V TECHNOLOGY
DOW INC	MSCI SINGAPORE JAN21	VAIL RESORTS INC
DOWNER EDI LTD	MSG ENTERTAINMENT	VALEO SE
DRAEGERWERK AG & CO KGAA	MSG NETWORK INC	VALERO ENERGY CORP
DRAFTKINGS INC	MTR CORP LTD	VALMET OYJ
DRIVE SHACK	MTU AERO ENGINES AG	VALMONT INDUSTRIES INC
DROPBOX INC	MUENCHENER RUECKVERSICHERUNGS AG	VALOR HOLDINGS
DSP GROUP INC	MULLEN GROUP LTD	VALVOLINE INC
DSV PANALPINA A/S	MURATA MANUFACTURING CO LTD	VARIAN MEDICAL SYSTEMS INC
DTE ENERGY CO	MYCRONIC AB	VARONIS SYSTEMS INC
DUKE ENERGY CORP	NABTESCO CORP	VAT GROUP AG
DUKE REALTY CORP	NAGOYA RAILROAD	VAUDOISE ASSURANCES HOLDING SA
DUNELM GROUP PLC	NAKANISHI	VECTOR LTD
DUPONT DE NEMOURS INC	NANKAI ELECTRIC RAILWAY	VEECO INSTRUMENTS INC
DUSKIN	NASDAQ INC	VEEVA SYSTEMS INC
DXC TECHNOLOGY	NATIONAL BANK HOLDINGS	VELODYNE LIDAR INC
DYNATRACE HOLDINGS LLC	NATIONAL BANK OF CANADA	VENTAS INC
E.ON SE	NATIONAL GRID PLC	VENTURE CORPORATION LTD
EAGLE MATERIALS INC	NATIONAL HEALTH INVESTORS INC	VEOLIA ENVIRONNEMENT SA

EAGLE PHARMACEUTICALS INC	NATIONAL HEALTHCARE CORP	VERBIO
EARTH CORPORATION	NATIONAL INSTRUMENTS CORP	VERBUND AG
EAST JAPAN RAILWAY CO	NATIONAL STORAGE AFFILIATES TRUST	VEREIT INC
EASTERLY GOVERNMENT PROPERTIES INC	NATIONAL WESTERN LIFE GROUP INC	VERISIGN INC
EASTMAN CHEMICAL CO	NATIXIS	VERISK ANALYTICS INC
EASTMAN KODAK CO	NATORI	VERIZON COMMUNICATIONS INC
EATON CORP PLC	NATURGY ENERGY GROUP SA	VERMILION ENERGY INC
EBARA CORP	NATUS MEDICAL INC	VERSO CORPORATION NEW
EBAY INC	NATWEST GROUP PLC	VERTEX PHARMACEUTICALS INC
EBIX INC	NCC AB	VERTIV HOLDINGS LLC
ECHOSTAR CORP	NEC CORP	VESTAS WIND SYSTEMS A/S
ECKERT & ZIEGLER STRAHLEN-& MEDIZIN	NEC NETWORKS & SYSTEM INTEGRATION	VETOQUINOL
ECOLAB INC	NEDAP(NEDERLANDSCHE APPARATENF)NV	VF CORP
ECO'S	NEENAH INC	VIACOMCBS
EDENRED SA	NELES OYJ	VIATRIS INC
EDISON INTERNATIONAL	NEMETSCHEK	VIAVI SOLUTIONS INC
EDP ENERGIAS DE PORTUGAL SA	NESTE OYJ	VICI PROPERTIES INC
EDWARDS LIFESCIENCES CORP	NESTLE SA	VICTORIA GOLD CORP
EIFFAGE SA	NET ONE SYSTEMS CO LTD	VICTREX
EISAI CO LTD	NETAPP INC	VIENNA INSURANCE GROUP AG
EL POLLO LOCO HOLDINGS	NETCOMPANY GROUP A/S	VIFOR PHARMA AG
ELANCO ANIMAL HEALTH INC	NETFLIX INC	VILLAGE SUPER MARKET INC
ELASTIC NV	NETGEAR INC	VINCI SA
ELDERS LTD	NETLINK NBN TRUST	VIRGIN MONEY UK PLC
ELECTRA CONSUMER PRODUCTS 1970 LTD	NETO M.E HOLDINGS LTD.	VIRTU FINANCIAL INC
ELECTRICITE DE FRANCE SA	NETSCOUT SYSTEMS INC	VISA INC
ELECTROLUX AB	NEUROCRINE BIOSCIENCES INC	VISHAY INTERTECHNOLOGY INC
ELECTRONIC ARTS INC	NEW GOLD INC	VISHAY PRECISION GROUP INC
ELEKTA AB (PUBL)	NEW RESIDENTIAL INVESTMENT REIT	VISTRA CORP
ELEMATEC CORP	NEW WORLD DEVELOPMENT CO LTD	VISTRY GROUP PLC
ELIA GROUP SA	NEW YORK COMMUNITY BANCORP INC	VITAL KSK HOLDINGS
ELISA OYJ	NEWCREST MINING LTD	VIVA ENEGRY GROUP LIMITED
ELKEM ASA	NEWELL BRANDS INC	VIVENDI SA
EMBRACER GROUP AB	NEWMONT CORP	VMWARE INC
EMCORE CORP	NEWS CORP	VODACOM GROUP LTD
EMERA INC	NEXANS SA	VODAFONE GROUP PLC
EMERGENT BIOSOLUTIONS INC	NEXI SPA	VOESTALPINE AG
EMERSON ELECTRIC CO	NEXITY SA	VOLKSWAGEN AG
E-MINI RUSSELL 2000 MAR21	NEXON CO LTD	VOLVO AB
EMINI S&P 500 MAR21	NEXPOINT RESIDENTIAL TRUST INC	VONOVIA SE
EMIS GROUP PLC	NEXSTAR MEDIA GROUP INC	VONTIER CORPORATION
EMPIRE COMPANY LTD	NEXT PLC	VORNADO REALTY TRUST
EMPLOYERS HOLDINGS INC	NEXTDC LTD	VOYA FINANCIAL INC
EMS CHEMIE HOLDING AG	NEXTEER AUTOMOTIVE GROUP LTD	VTECH HOLDINGS LTD
ENAGAS SA	NEXTERA ENERGY INC	VULCAN MATERIALS CO

ENANTA PHARMACEUTICALS INC	NGK INSULATORS LTD	W W GRAINGER INC
ENBRIDGE INC	NGK SPARK PLUG CO LTD	W. P. CAREY INC
ENCOMPASS HEALTH CORPORATION	NH FOODS LTD	W. R. BERKLEY CORP
ENDEAVOUR MINING CORP	NHK SPRING CO LTD	W. R. GRACE & CO
ENDESA SA	NIB HOLDINGS LTD	WACOAL HOLDINGS CORP
ENEL SPA	NIBE INDUSTRIER AB	WALGREENS BOOTS ALLIANCE INC
ENEOS HOLDINGS INC	NIC INC	WALMART INC
ENERGIXS RENEWABLE ENERGY LTD	NICE LTD	WALT DISNEY CO
ENERGY ABSOLUTE PCL	NICHIA STEEL WORKS	WARTECK INVEST AG
ENERSYS	NICK SCALI LTD	WARTSILA OYJ ABP
ENGHOUSE SYSTEMS LTD	NIDEC CORP	WASHINGTON FEDERAL INC
ENGIE	NIHON CHOUZAI	WASTE CONNECTIONS INC
ENI SPA	NIHON M&A CENTER INC	WASTE MANAGEMENT INC
EN-JAPAN	NIHON UNISYS LTD	WATERS CORP
ENLINK MIDSTREAM LLC	NIKE INC	WATERSTONE FINANCIAL INC
ENN ENERGY HOLDINGS LTD	NINTENDO CO LTD	WATKIN JONES PLC
ENNIS INC	NIPPN CORP	WATSCO INC
ENOVA INTERNATIONAL INC	NIPPON BS BROADCASTING CORP	WAYFAIR INC
ENPHASE ENERGY INC	NIPPON BUILDING FUND INC	WD-40 CO
ENSIGN GROUP INC	NIPPON CHEMIPHAR	WEC ENERGY GROUP
ENTAIN PLC	NIPPON EXPRESS CO LTD	WEIS MARKETS INC
ENTEGRIS INC	NIPPON GAS	WELCIA HOLDINGS CO
ENTERGY CORP	NIPPON KAYAKU CO LTD	WELLS FARGO & CO
ENTRA ASA	NIPPON LIGHT METAL HLDGS	WELLTOWER INC
ENVISTA HOLDINGS CORPORATION	NIPPON PAINT HOLDINGS CO LTD	WENDEL SE
EOG RESOURCES INC	NIPPON PARKING DEVELOPMENT	WENDYS CO
EPAM SYSTEMS INC	NIPPON PROLOGIS RET INC	WESCO INTERNATIONAL INC
EPIROC AB	NIPPON SANSO HOLDINGS CORP	WEST FRASER TIMBER CO LTD
EQT AB	NIPPON SEIKI	WEST HOLDINGS CORP
EQT CORP	NIPPON SHINYAKU	WEST JAPAN RAILWAY CO
EQUIFAX INC	NIPPON SHOKUBAI CO LTD	WEST PHARMACEUTICAL SERVICES INC
EQUINITI GROUP PLC	NIPPON SIGNAL CO LTD	WESTERN DIGITAL CORP
EQUINIX INC	NIPPON STEEL CORPORATION	WESTERN UNION CO
EQUINOR ASA	NIPPON STEEL TRADING CORPORATION	WESTINGHOUSE AIR BRAKE TECHN CORP
EQUINOX GOLD CORP	NIPPON TELEGRAPH AND TELEPHONE CORP	WESTLAKE CHEMICAL PARTNERS LP
EQUITABLE HOLDINGS INC	NIPPON TELEVISION HOLDINGS INC	WESTROCK CO
EQUITY LIFESTYLE PROPERTIES INC	NIPPON YUSEN KK	WEYERHAEUSER CO
EQUITY RESIDENTIAL	NIPRO CORP	WH GROUP LTD
EREX CO LTD	NISHIMATSUYA CHAIN	WH SMITH PLC
ERIE INDEMNITY CO	NISOURCE NEW	WHARF REAL ESTATE INVESTMENT CO LTD
ERSTE GROUP BANK AG	NISSAN CHEMICAL CORP	WHEATON PRECIOUS METALS CORP
ES-CON JAPAN	NISSAN MOTOR CO LTD	WHIRLPOOL CORP
ESR CAYMAN LTD	NISSHIN OILLIO GROUP LTD	WHITBREAD
ESR-REIT	NISSHIN SEIFUN GROUP INC	WHITECAP RESOURCES INC
ESSA BANCORP INC	NISSHINBO HOLDINGS INC	WIDEOPENWEST INC
ESSENT GROUP LTD	NISSIN FOODS HOLDINGS CO LTD	WIENERBERGER AG

ESSENTIAL UTILITIES INC	NITORI HOLDINGS CO LTD	WILLIAMS COMPANIES INC
ESSEX PROPERTY TRUST INC	NITTO DENKO CORP	WILLIAMS SONOMA INC
ESSILORLUXOTTICA SA	NITTO FUJI FLOUR MILLING CO LTD	WILLIS TOWERS WATSON
ESSITY AB	NN GROUP NV	WILMAR INTERNATIONAL LTD
ESTEE LAUDER COMPANIES INC	NNIT AS	WINNEBAGO INDUSTRIES INC
ESTELLE HOLDINGS CO LTD	NOBIA AB	WIX.COM LTD
ETHAN ALLEN INTERIORS INC	NOKIA OYJ	WM MORRISON SUPERMARKETS PLC
ETSY INC	NOMAD FOODS LTD	WOLTERS KLUWER NV
EURAZEO SE	NOMURA	WORKDAY INC
EURO STOXX 50 MAR21	NOMURA HOLDINGS INC	WORLDLINE SA
EUROFINS SCIENTIFIC SE	NOMURA REAL EST MF (NEW)	WORLEY LTD
EUROPRIS ASA	NOMURA REAL ESTATE HOLDINGS INC	WOWOW
EUSKALTEL SA	NOMURA RESEARCH INSTITUTE LTD	WPP PLC
EUTELSAT COMMUNICATIONS SA	NORBORD INC	WPT INDUSTRIAL REIT
EVERBRIDGE INC	NORDEA BANK ABP	WSP GLOBAL INC
EVERCORE INC	NORDEX SE	WUESTENROT & WUERTTEMBERGISCHE AG
EVEREST RE GROUP LTD	NORDIC ENTERTAINMENT GROUP AB	WYNDHAM HOTELS RESORTS INC
EVERGY INC	NORDNET AB	WYNN MACAU LTD
EVERQUOTE INC	NORDSON CORP	WYNN RESORTS LTD
EVERSOURCE ENERGY	NORFOLK SOUTHERN CORP	XCEL ENERGY INC
EVERTEC INC	NORITAKE CO LTD	XEBIO HOLDINGS CO
EVN AG	NORSK HYDRO ASA	XERO LTD
EVOLUTION GAMING GROUP AB	NORTH PACIFIC BANK LTD	XEROX HOLDINGS CORP
EVOLUTION MINING LTD	NORTH WEST COMPANY INC	XILINX INC
EVONIK INDUSTRIES AG	NORTHERN TRUST CORP	XINYI GLASS HOLDINGS LTD
EVRAZ PLC	NORTHLAND POWER INC	XPO LOGISTICS INC
EXACT SCIENCES CORP	NORTHWEST BANCSHARES INC	XYLEM INC
EXEDY	NORTHWESTERN CORP	YAIZU SUISANKAGAKU INDUSTRY CO LTD
EXELIXIS INC	NORTONLIFELOCK INC	YAKULT HONSHA
EXELON CORP	NOVARTIS AG	YAMADA HOLDINGS CO
EXLSERVICE HOLDINGS INC	NOVO NORDISK A/S	YAMAGUCHI FINANCIAL GROUP INC
EXOR NV	NOVOCURE LTD	YAMAHA CORP
EXPEDIA GROUP INC	NOVOZYMES A/S	YAMAHA MOTOR CO LTD
EXPEDITORS INTERN OF WASHINGTON INC	NRG ENERGY INC	YAMANA GOLD INC
EXPERIAN PLC	NSD CO LTD	YAMATANE
EXPONENT INC	NSK LTD	YAMATO HOLDINGS CO LTD
EXTRA SPACE STORAGE INC	NTT DATA CORP	YAMAYA CORP
EXTREME NETWORKS INC	NTT UD REIT INVESTMENT CORP	YAMAZAKI BAKING CO LTD
EXXON MOBIL CORPORATION	NU SKIN ENTERPRISES INC	YAMAZAWA
F.C.C. CO LTD	NUANCE COMMUNICATIONS INC	YAOKO
F5 NETWORKS INC	NUCOR CORP	YARA INTERNATIONAL ASA
FACEBOOK INC	NUFARM LTD	YASKAWA ELECTRIC CORP
FACTSET RESEARCH SYSTEMS INC	NUTRIEN LTD	YELLOW HAT
FAES FARMA SA	NVIDIA CORP	YELP INC
FAIR ISAAC CORP	NVR INC	YETI HOLDINGS INC

FAIRFAX FINANCIAL HOLDINGS LTD	NXP SEMICONDUCTORS NV	YEXT INC
FANUC CORP	OBAYASHI CORP	YOKOGAWA ELECTRIC CORP
FAR EAST CONSORTIUM INTERNATIONAL LTD	OBERBANK AG	YOKOHAMA REITO
FARMERS NATIONAL BANC	OBIC CO LTD	YOUNGPOONG CORP
FARO TECHNOLOGIES INC	OCADO GROUP PLC	YUASA FUNASHOKU
FAST RETAILING CO LTD	OCCIDENTAL PETROLEUM CORP	YUASA TRADING
FASTENAL CO	OCEANAGOLD CORP	YUM BRANDS INC
FASTIGHETS AB BALDER	ODAKYU ELECTRIC RAILWAY CO LTD	Z HOLDINGS CORP
FAURECIA SA	OENON HOLDINGS	ZAI LAB LIMITED
FEDERATED HERMES INC	OFFICE PPTY INCOME TRUST	ZALANDO SE
FEDEX CORP	OGE ENERGY CORP	ZEBRA TECHNOLOGIES CORP
FEED ONE CO LTD	OHSHO FOOD SERVICE	ZENDESK INC
FELISSIMO	OJI HOLDINGS CORP	ZENSHO HOLDINGS CO LTD
FERGUSON PLC	OKAMURA	ZEON CORP
FERRARI NV	OKI ELECTRIC INDUSTRY CO LTD	ZILLOW GROUP INC
FERREXPO PLC	OKINAWA CELLULAR TELEPHONE CO	ZIMMER BIOMET HOLDINGS INC
FERROVIAL SA	OKINAWA ELECTRIC POWER CO INC	ZOETIS INC
FIDELITY NATIONAL FINANCIAL INC	OKTA INC	ZOOM VIDEO COMMUNICATIONS INC
FIDELITY NATIONAL INFO SERVICES INC	OLAM INTERNATIONAL LTD	ZOZO INC
FIFTH THIRD BANCORP	OLD DOMINION FREIGHT LINE INC	ZSCALER INC
FINECOBANK BANCA FINECO	OLVI OYJ	ZUORA INC
FINNING INTERNATIONAL INC	OLYMPUS CORP	ZURICH INSURANCE GROUP AG
FINSBURY FOOD GROUP PLC	OMEGA HEALTHCARE INVESTORS INC	
FIREEYE INC	OMNICOM GROUP INC	

Real Assets - Listed

Asset Name		
CASH	MACQUARIE HEDGED INDEX GLOBAL INFRASTRUCTURE SECURITIES FUND	MACQUARIE HEDGED INDEX GLOBAL REAL ESTATE SECURITIES FUND

Real Assets - Unlisted

Asset Name		
AMP SHOPPING CENTRE FUND	CHARTER HALL RETAIL PARTNERSHIP	I-SQUARED CAPITAL CO-INVESTMENT
AXIUM INFRASTRUCTURE LP	DEXUS WHOLESALE PROPERTY FUND	KKR GLOBAL INFRASTRUCTURE INVESTORS II L.P.
CASH	GOODMAN AUSTRALIA INDUSTRIAL FUND	LEND LEASE APPF RETAIL
CFS FINERGE	GPT WHOLESALE OFFICE FUND	MACQUARIE ASIA INFRASTRUCTURE FUND LP
CFS INFRASTRUCTURE INCOME FUND (IIF) & ACTIVE IIF (AIIF)	IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND	MACQUARIE MERCER INFRASTRUCTURE TRUST
CHARTER HALL CORE PLUS INDUSTRIAL FUND (CPIF)	INVESTA COMMERCIAL PROPERTY FUND	NEW FORESTS AUSTRALIA NZ FOREST INVESTMENT FUND
CHARTER HALL CORE PLUS OFFICE FUND	INVESTA SPV AUST PROPERTY FUND	STONEPEAK INFRASTRUCTURE FUND – MASTER CO-INVESTMENT PARTNERS LP

Alternatives

Asset Name		
1011778 BC / NEW RED 4.000 OCT 15 30 144A	ENEL CHILE SA ADR ADR	NAVIENT CORPORATION 7.250 SEP 25 23

3I GROUP ORD 73.8636P	ENEL EUR1	NCL CORP LTD 12.250 MAY 15 24 144
3M CO COMMON STOCK USD.01	ENEL SPA COMMON STOCK EUR1.	NCSOFT CORP COMMON STOCK KRW500.0
A LIVING SMART CITY SERVICES COMMON STOCK CNY1.0	ENERGIZER HLDGS INC 4.375 MAR 31 29 144	NEC CORP COMMON STOCK
A.P. MOLLER-MAERSK SER'B'DKK1000	ENERGIZER HLDGS INC 7.750 JAN 15 27 144	NEERG ENERGY LTD SR SECURED REGS 02/22 6
A2A SPA COMMON STOCK EUR.52	ENERGIZER HOLDINGS I 4.750 JUN 15 28 144A	NEL ASA COMMON STOCK NOK.2
AA BOND CO LTD 2.875 JAN 31 22 REGS	ENERGUATE TRUST COMPANY GUAR REGS 05/27 5.875	NEOEN SA COMMON STOCK
AA BOND CO LTD 5.500 JUL 31 50 REGS	ENERSYS 4.375 DEC 15 27 144	NEPTUNE ENERGY BONDC 6.625 MAY 15 25 REG
AAK AB COMMON STOCK	ENERSYS 5.000 APR 30 23 144	NESTLE SA CHF0.10(REGD)
AALBERTS NV COMMON STOCK EUR.25	ENGIE COMMON STOCK EUR1.0	NET ONE SYSTEMS CO LTD COMMON STOCK
ABB LTD CHF1.03(REGD)	ENGIE EUR1	NETCOMPANY GROUP AS COMMON STOCK DKK1.0
ABB LTD REG COMMON STOCK CHF.12	ENPRO INDS INC 5.750 OCT 15 26	NETEASE INC ADR ADR USD.0001
ABBVIE INC 3.800 MAR 15 25	ENSTAR GROUP LTD 4.950 JUN 01 29	NETEASE INC REP(5 ORD SHS)
ABIOMED INC COMMON	ENTERPRISE PRODS OPE 3.750 FEB 15 25	NETFLIX INC 3.875 NOV 15 29 REG
ACADIA HEALTHCARE CO 5.000 APR 15 29 144	EOG RESOURCES INC COMMON STOCK USD.01	NETFLIX INC COMMON STOCK USD.001
ACADIA HEALTHCARE CO 6.500 MAR 01 24	EPAM SYSTEMS INC COMMON STOCK USD.001	NETMARBLE CORP COMMON STOCK KRW100.0
ACCENTURE PLC CL A COMMON STOCK USD.0000225	EQM MIDSTREAM PARTNE 6.500 JUL 01 27 144A	NETWORK INTERNATIONAL HOLDIN COMMON STOCK GBP.1
ACCENTURE PLC CLASS A	EQUIFAX INC COMMON	NEW ENTERPRISE STONE 6.250 MAR 15 26 144
ACCIONA SA COMMON STOCK EUR1.	EQUIFAX INC COMMON STOCK USD1.25	NEW ENTERPRISE STONE 9.750 JUL 15 28 144A
ACCIONA SA EUR1	EQUINIX INC 3.200 NOV 18 29	NEWCO GB SAS 8.000 DEC 15 22 REGS
ACEA SPA COMMON STOCK EUR5.16	EQUINIX INC REIT USD.001	NEWCREST MINING ORD
ACKERMANS + VAN HAAREN COMMON STOCK	EQUINOR ASA NOK2.50	NEWMONT CORP COMMON STOCK USD1.6
ACS ACTIVIDADES CONS Y SERV COMMON STOCK EUR.5	EQUITRANS MIDSTREAM 5.500 JUL 15 28	NEWMONT CORPORATION COM
ACTIVISION BLIZZARD INC COMMON STOCK USD.000001	ERG SPA COMMON STOCK EUR.1	NEXON CO LTD COMMON STOCK
ADANI GREEN ENERGY UP SR SECURED REGS 12/24 6.25	ERSTE GROUP BK AG FLTG 6.500 PERP REG	NEXT 3.625 MAY 18 28
ADAPTHEALTH LLC 4.625 AUG 01 29 144A	ESURE GROUP PLC 6.750 DEC 19 24	NEXT PLC ORD 10P
ADDTECH AB B SHARES COMMON STOCK SEK.75	EURO STOXX 50 FUTURE MAR 19 21	NEXTERA ENERGY INC COMMON STOCK USD.01
ADECCO GROUP AG CHF1(REGD)	EURO STOXX MID FUTURE MAR 19 21	NEXTERA ENERGY OPER 3.875 OCT 15 26 144
ADEVINTA ASA 3.000 NOV 15 27 REGS	EURO-BOBL FUTURE MAR EURO-BOBL FUTURE MAR	NGL ENERGY PARTNERS 7.500 APR 15 26
ADIENT US LLC 7.000 MAY 15 26 144	EURO-BUND FUTURE MAR EURO-BUND FUTURE MAR	NGL ENERGY PARTNERS 7.500 NOV 01 23
ADIENT US LLC 9.000 APR 15 25 144A	EURO-BUXL 30Y BND MAR EURO-BUXL 30Y BND MAR	NICE LTD ADR-REPR 1 ORD ILS1
ADLER GROUP SA COMMON STOCK	EUROMONEY INSTL INVESTOR PLC COMMON STOCK GBP.0025	NIDEC CORP COMMON STOCK
ADOBE INC COMMON STOCK USD.0001	EURONEXT NV COMMON STOCK EUR1.6	NIGERIA 7.625 NOV 28 47
ADVANCED MICRO DEVICES COMMON STOCK USD.01	EURO-SCHATZ FUTURE MAR 08 21	NIHON UNISYS LTD COMMON STOCK
ADVANTEST CORP COMMON STOCK	EUTELSAT COMMUNICATIONS COMMON STOCK EUR1.0	NIKE INC CL B COMMON STOCK
ADVENT HEALTH SYSTEM 2.952 MAR 01 29	EVERSHOLT FUNDING 3.529 AUG 07 42 REGS	NIKKEI 225 (SGX) FUTURE MAR 11 21
ADYEN NV EUR0.01	EVOTEC SE COMMON STOCK	NIPPON TELEGRAPH + TELEPHONE COMMON STOCK
AERCAP GLOBAL AVIATI FLTG 6.500 JUN 15 45	EXELON GENERATION CO 5.600 JUN 15 42 RGD	NISSAN MOTOR CO 3.201 SEP 17 28 REGS
AERCAP HOLDINGS NV COMMON STOCK EUR.01	EXELON GENERATION CO 6.250 OCT 01 39	NITORI HOLDINGS CO LTD COMMON STOCK NPV
AERCAP IRELAND CAPIT 3.500 JAN 15 25	EXPEDIA GROUP INC 6.250 MAY 01 25 144A	NITTOKU CO LTD COMMON STOCK

AERCAP IRELAND CAPIT 6.500 JUL 15 25	EXPEDIA GROUP INC 7.000 MAY 01 25 144	NKT A/S COMMON STOCK DKK20.0
AF POYRY AB COMMON STOCK SEK2.5	EXPERIAN GROUP ORD NPV	NOBLE ENERGY INC 3.900 NOV 15 24
AGCO CORP COMMON STOCK USD.01	EXPERIAN PLC COMMON STOCK USD.1	NOKIA OYJ EUR0.06
AGGREKO PLC COMMON STOCK GBP.04832911	EXXON MOBIL CORP 2.992 MAR 19 25	NOKIAN RENKAAT OYJ COMMON STOCK
AGILENT TECHN INC COMMON	EXXON MOBIL CORP 3.294 MAR 19 27	NOLATO AB B SHS COMMON STOCK SEK5.0
AGNICO EAGLE MINES COMMON	EXXON MOBIL CORP COMMON STOCK	NOMURA HLDGS INC 2.648 JAN 16 25
AGRICULTURAL BA C/P MAY 11 21	F5 NETWORKS INC COMMON STOCK	NOMURA RESEARCH INSTITUTE LT COMMON STOCK
AGRICULTURAL BANK OF CHINA A COMMON STOCK CNY1.0	FABEGE AB COMMON STOCK SEK30.82	NONGHYUP BANK SR UNSECURED REGS 07/25 1.25
AI CANDELARIA SPAIN SLU SR SECURED REGS 12/28 7.5	FACEBOOK INC CLASS A	NORDIC ENTERTAINMENT GROUP B COMMON STOCK SEK1.0
AIA GROUP LTD 3.375 APR 07 30 144A	FACEBOOK INC CLASS A COMMON STOCK USD.000006	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0
AIA GROUP LTD COMMON STOCK	FAGE DAIRY IND S A / 5.625 AUG 15 26 144	NORFOLK SOUTHN CORP 5.100 AUG 01 18
AIA GROUP LTD USD1.00	FAIRFAX FINL HLDGS L 4.625 APR 29 30	NORTHERN TRUST CORP COMMON STOCK USD1.667
AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0	FANCL CORP COMMON STOCK	NORTHWELL HEALTHCARE 4.260 NOV 01 47
AIRBUS SE 2.375 APR 07 32 REGS	FANUC CORP COMMON STOCK	NORTONLIFELOCK INC COMMON STOCK USD.01
AIRBUS SE 2.375 JUN 09 40 REGS	FARFETCH LIMITED COM USD0.04 CLASS A	NOVARTIS AG CHF0.50(REGD)
AIRCASTLE LTD 4.250 JUN 15 26	FASTENAL CO COMMON STOCK USD.01	NOVARTIS AG REG COMMON STOCK CHF.5
AIRPORT AUTHORITY HK SR UNSECURED REGS 12/99 VAR	FAURECIA S.E. 3.750 JUN 15 28 REG	NOVO-NORDISK AS DKK0.2 SER B
AIRTAC INTERNATIONAL GROUP COMMON STOCK TWD10.0	FEDEX CORP COMMON STOCK USD.1	NTT DATA CORP COMMON STOCK
AJ BELL PLC COMMON STOCK GBP.000125	FENIX POWER PERU SA SR UNSECURED REGS 09/27 4.317	NVENT FIN S A R L 4.550 APR 15 28
AJECORP BV 6.500 MAY 14 22	FERGUSON PLC GBP0.1	NVIDIA CORP COMMON STOCK USD.001
AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01	FEVERTREE DRINKS ORD 0.25P	NXP SEMICONDUCTORS NV COMMON STOCK
AKER BP ASA 5.875 MAR 31 25 144	FIAT CHRYSLER AUTO 3.875 JAN 05 26 REGS	NYU HOSPITAL CENTER 4.368 AUG 01 47
AKUMIN INC 7.000 NOV 01 25 144A	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01
ALBERTSONS COS INC / 3.500 MAR 15 29 144	FIELMANN AG NPV	OBIC CO LTD COMMON STOCK
ALBERTSONS COS INC / 5.875 FEB 15 28 144	FIFTH THIRD BANCORP 2.375 JAN 28 25	OC OERLIKON CORP AG REG COMMON STOCK CHF1.0
ALBERTSONS COS LLC/S 7.500 MAR 15 26 144	FIFTH THIRD BANCORP COMMON STOCK	OCADO GROUP PLC 4.000 JUN 15 24 REG
ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	FILA HOLDINGS CORP COMMON STOCK KRW1000.0	OCCIDENTAL PETE CORP 2.900 AUG 15 24
ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	FIRST ABU DHABI C/D 0.000 FEB 11 21	OCCIDENTAL PETE CORP 3.500 AUG 15 29
ALGECO GLOBAL FINANC 6.500 FEB 15 23 REGS	FIRST QUANTUM MINERA 7.500 APR 01 25 144	OCCIDENTAL PETE CORP 4.100 FEB 15 47
ALGECO SCOTSMAN GLOB 10.000 AUG 15 23 144	FIRST QUANTUM MINERALS L COMPANY GUAR REGS 04/23 7.25	OCCIDENTAL PETE CORP 6.200 MAR 15 40
ALGECO SCOTSMAN GLOB 8.000 FEB 15 23 144	FIRST REPUBLIC BANK COMMON	OCCIDENTAL PETROLEUM 6.125 JAN 01 31
ALIBABA GROUP HLDG L 3.600 NOV 28 24	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	OCCIDENTAL PETROLEUM 6.375 SEP 01 28
ALIBABA GROUP HLDG L 4.000 DEC 06 37	FIRST SOLAR INC COMMON STOCK USD.001	OCEANEERING INTL INC 6.000 FEB 01 28
ALIBABA GROUP HLDG L 4.200 DEC 06 47	FIRSTENERGY CORP 7.375 NOV 15 31 RGD	OCI N V 4.625 OCT 15 25 144
ALIBABA GROUP HLDG L 4.500 NOV 28 34	FISCHER (GEORG) REG COMMON STOCK CHF1.0	OCI NV COMMON STOCK EUR.02
ALIBABA GROUP HLDG SPN ADS 8 ORD SHS	FISERV INC COMMON STOCK USD.01	ODYSSEY EUR HOLDCO 8.000 MAY 15 23 REGS
ALIBABA GROUP HLDG USD0.000003125	FIVE9 INC COMMON STOCK USD.001	OKTA INC COMMON CL A
ALIBABA GROUP HOLDING SP ADR ADR USD.000025	FLEX ACQUISITION CO 7.875 JUL 15 26 144	OKTA INC COMMON STOCK
ALIMENT COUCHE-TARD CLASS B SUB VTG	FLIR SYSTEMS INC COMMON STOCK USD.01	OLD DOMINION FGHT COMMON

ALIMENTATION COUCHE TARD B COMMON STOCK	FLOWERS FOODS INC 3.500 OCT 01 26	OLEODUCTO CENTRAL SA SR UNSECURED REGS 07/27 4
ALK ABELLO A/S COMMON STOCK DKK10.	FLUGHAFEN ZURICH AG REG COMMON STOCK CHF10.0	OMGRID FUNDING LTD COMPANY GUAR REGS 05/27 5.196
ALLEGION PLC 3.500 OCT 01 29	FLUTTER ENTERTAINM ORD EUR0.09	OMRON CORP COMMON STOCK
ALLIANZ SE 3.875 PERPETUAL	FOMENTO ECONOMICO ME 2.875 MAY 10 23	ON SEMICONDUCTOR CORP COMMON STOCK USD.01
ALLIANZ SE FLTG 3.500 PERP 144A	FORBO HLDGS AG CHF50(REGD)	ONEMAIN FINANCE CORP 4.000 SEP 15 30
ALLIANZ SE REG COMMON STOCK	FORBO HOLDING AG REG COMMON STOCK CHF.1	ONEMAIN FINANCIAL CO 5.375 NOV 15 29
ALLISON TRANSMISSION 3.750 JAN 30 31 144A	FORD FNDTN 2.815 JUN 01 70	ONEOK INC NEW 6.000 JUN 15 35
ALLREAL HOLDING AG CHF10	FORD MOTOR CO COMMON STOCK USD.01	ONEOK PARTNERS LP 6.850 OCT 15 37
ALLREAL HOLDING AG REG COMMON STOCK CHF50.0	FORD MOTOR COMPANY 8.500 APR 21 23	ONGC VIDESH LTD COMPANY GUAR REGS 07/24 4.625
ALLSTATE CORP COMMON STOCK USD.01	FORD MOTOR COMPANY 9.000 APR 22 25	ONGC VIDESH VANKORNEFT COMPANY GUAR REGS 07/26 3.75
ALPHABET INC CL A COMMON STOCK USD.001	FORD MOTOR CR LLC FLTG DEC 07 22	OP CORPORATE BA C/P FEB 10 21
ALPHABET INC CL C COMMON STOCK USD.001	FORD MOTOR CREDIT CO 3.375 NOV 13 25	OPEN HOUSE CO LTD COMMON STOCK
ALPHABET INC CLASS A	FORD MOTOR CREDIT CO 4.389 JAN 08 26	ORACLE CORP 3.400 JUL 08 24
ALPHABET INC CLASS C	FORD MOTOR CREDIT CO 5.113 MAY 03 29	ORACLE CORP COMMON STOCK USD.01
ALSTRIA OFFICE REIT AG REIT	FORD MOTOR CREDIT CO 5.125 JUN 16 25	ORACLE CORP JAPAN COMMON STOCK
ALTEN SA COMMON STOCK EUR1.016399	FORD MTR CO DEL 4.750 JAN 15 43 RGD	ORANGE 5.875 PERPETUAL SU
ALTEOGEN INC COMMON STOCK KRW500.0	FORD MTR CO DEL 9.625 APR 22 30	ORANGE EUR4
ALTERYX INC CLASS A COMMON STOCK	FORD OTOMOTIV SANAYI AS COMMON STOCK TRY1.	ORANGE FLTG 5.750 PERP
ALTERYX INC CLASS A	FORTINET INC COMMON STOCK USD.001	ORANGE SA 1.625 APR 07 32 REGS
ALTICE FRANCE HOLDIN 10.500 MAY 15 27 144	FORTNOX AB COMMON STOCK SEK.02	ORBIA ADVANCE CORP SAB COMPANY GUAR REGS 09/44 5.875
ALTICE FRANCE S A 7.375 MAY 01 26 144	FORTUM OYJ COMMON STOCK EUR3.4	ORIGIN ENERGY ORD
ALTRIA GROUP INC 5.950 FEB 14 49	FORWARDS GOLDMAN SACHS COC OPTIONS CASH COLLATERALD	ORION CORP/REPUBLIC OF KOREA COMMON STOCK KRW500.0
ALUMINA LTD ORD	FORWARDS MORGAN STANLEY COC SWAP CASH COLLATERALRALD	ORION CORPORATION SER'B'NPV
AMADEUS IT GROUP EUR0.01	FRAPORT AG FRANKFURT AIRPORT COMMON STOCK	ORIX CORP 3.250 DEC 04 24
AMADEUS IT GROUP SA COMMON STOCK EUR.01	FREENET AG COMMON STOCK	ORKLA ASA NOK1.25
AMAZON COM INC COMMON	FREEPORT MCMORAN INC 5.400 NOV 14 34	ORSTED A/S 2.125 MAY 17 27
AMAZON.COM INC COMMON STOCK USD.01	FREEPORT MCMORAN INC COMMON STOCK USD.1	ORSTED A/S COMMON STOCK DKK10.0
AMDOCS LTD COMMON STOCK GBP.0001	FRESENIUS SE & CO KG 1.625 OCT 08 27 REGS	OSB GROUP PLC COMMON STOCK
AMEREN CORP 3.650 FEB 15 26	FRESH MKT INC 9.750 MAY 01 23 144	OSRAM LICHT AG COMMON STOCK
AMERICA MOVIL SAB DE 6.125 MAR 30 40	FRIGOGLASS FIN BV 6.875 FEB 12 25 REGS	OTIS WORLDWIDE CORP COMMON STOCK USD.01
AMERICA MOVIL SPN ADR CL L ADR	FRONTIER COMMUNICATI 10.500 SEP 15 22	OTP BANK PLC COMMON STOCK HUF100.
AMERICAN EXPRESS CO 2.500 JUL 30 24	FRONTIER COMMUNICATI 11.000 SEP 15 25	OTSUKA CORP COMMON STOCK
AMERICAN EXPRESS CO COMMON	FTSE 100 IDX FUT FUTURE MAR 19 21	OTTOGI CORPORATION COMMON STOCK KRW5000.
AMERICAN HONDA FIN C 2.150 SEP 10 24	FTSE TAIWAN INDEX FUTURE JAN 28 21	OVERSEA-CHINESE C/P MAR 26 21
AMERICAN TOWER CORP REIT USD.01	FTSE UK MID CAP T FUTURE MAR 19 21	OWENS-BROCKWAY 6.625 MAY 13 27 144A
AMERICAN WTR CAP COR 2.950 SEP 01 27	FUBON FINANCIAL HOLDING CO COMMON STOCK TWD10.	OXFORD INSTRUMENTS PLC COMMON STOCK GBP.05
AMERICAN WTR CAP COR 3.400 MAR 01 25	FUJI ELECTRIC CO LTD COMMON STOCK	PACCAR INC COMMON STOCK USD1.0
AMERISOURCEBERGEN CO 3.400 MAY 15 24	FUJI OIL HOLDINGS INC COMMON STOCK	PACIFIC BASIN SHIP USD0.01
AMETEK INC COMMON STOCK USD.01	FUJITSU LTD COMMON STOCK	PACIFIC GAS & ELEC C 4.300 MAR 15 45

AMGEN INC 3.625 MAY 22 24	FUTURE PLC COMMON STOCK GBP.15	PACIFIC GAS & ELEC C 4.650 AUG 01 28
AMIPEACE LTD BANK GUARANT REGS 10/30 2.25	G4S PLC COMMON STOCK GBP.25	PACIFIC GAS & ELEC C 4.750 FEB 15 44
AMOREPACIFIC CORP COMMON STOCK KRW500.0	GALENICA AG CHF0.1	PAGEGROUP PLC COMMON STOCK GBP.01
AMP LIMITED ORD	GALENICA AG COMMON STOCK CHF.1	PALO ALTO NETWORKS INC COMMON STOCK USD.0001
AMPHENOL CORP CL A COMMON STOCK USD.001	GAMES WORKSHOP GROUP PLC COMMON STOCK GBP.05	PAN PACIFIC INTERNATIONAL HO COMMON STOCK
AMS AG COMMON STOCK	GAMES WORKSHOP GRP ORD 5P	PANDORA A/S DKK1
ANALOG DEVICES INC COMMON STOCK USD.167	GARTNER INC 3.750 OCT 01 30 144	PANTHER BF AGGREGATO 8.500 MAY 15 27 144A
ANDRITZ AG COMMON STOCK	GARTNER INC 4.500 JUL 01 28 144	PANTHER VENTURES LTD COMPANY GUAR REGS 12/99 3.5
ANGLO AMERICAN ORD USD0.54	GAZTRANSPORT ET TECHNIGA SA COMMON STOCK EUR.01	PAR PHARMACEUTICAL I 7.500 APR 01 27 144
ANGLO AMERICAN PLATINUM LTD COMMON STOCK ZAR.1	GE CAPITAL INTERNATI 4.418 NOV 15 35 RGD	PARAGON BANKING GROUP PLC COMMON STOCK GBP1.0
ANGLOGOLD HLDGS PLC 5.125 AUG 01 22	GEBERIT CHF0.10	PARKER HANNIFIN CORP COMMON STOCK USD.5
ANHEUSER-BUSCH INBEV 4.150 JAN 23 25	GEN ACCIDENT PFD 7.875%(N) CM IRR	PARKER-HANNIFIN CORP 3.250 MAR 01 27
ANHUI CONCH CEMENT CO LTD A COMMON STOCK CNY1.0	GENERAL ELECTRIC CO 3.450 MAY 15 24	PARKLAND CORP 6.000 APR 01 26 144
ANICOM HOLDINGS INC COMMON STOCK	GENERAL ELECTRIC CO 5.550 JAN 05 26	PARSLEY ENERGY LLC 4.125 FEB 15 28 144
ANSYS INC COMMON STOCK USD.01	GENERAL ELECTRIC CO COMMON STOCK USD.06	PARSLEY ENERGY LLC 5.375 JAN 15 25 144A
ANTERO MIDSTREAM PAR 5.750 JAN 15 28 144	GENERAL MOTORS CO COMMON STOCK USD.01	PARTS EUROPE SA 6.500 JUL 16 25 REGS
ANTERO MIDSTREAM PAR 5.750 MAR 01 27 144	GENERAL MTRS CO 6.125 OCT 01 25	PAYCHEX INC COMMON STOCK USD.01
ANTERO RES CORP 5.000 MAR 01 25	GENERAL MTRS FINL CO 5.200 MAR 20 23	PAYCOM SOFTWARE INC COMMON STOCK USD.01
ANTERO RESOURCES COR 5.625 JUN 01 23	GENESIS ENERGY LP 6.250 MAY 15 26	PAYPAL HLDGS INC 2.400 OCT 01 24
ANTHEM INC 3.500 AUG 15 24	GENESIS ENERGY LP 7.750 FEB 01 28	PAYPAL HLDGS INC COM
AO WORLD PLC COMMON STOCK GBP.0025	GENESIS ENERGY LP/ G 5.625 JUN 15 24	PAYPAL HOLDINGS INC COMMON STOCK USD.0001
APERAM COMMON STOCK	GENMAB AS DKK1 (BEARER)	PEAB AB CLASS B COMMON STOCK SEK5.35
APPLE INC 1.800 SEP 11 24	GENTING SINGAPORE USD 0.1	PEACEHEATH OBLIGATED 1.375 NOV 15 25
APPLE INC COMMON STOCK USD.00001	GENUS PLC COMMON STOCK GBP.1	PEAK RE BVI HOLDING LTD COMPANY GUAR REGS 12/99 VAR
APPLIED MATERIALS INC COMMON STOCK USD.01	GEOPARK LTD COMPANY GUAR REGS 01/27 5.5	PEARSON ORD 25P
APTIV PLC COMMON STOCK USD.01	GEORGIA PAC CORP 8.000 JAN 15 24 RGD	PEEL LAND & PROPER 8.375 APR 30 40 SU
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 05/32 7.625	GERRESHEIMER AG COMMON STOCK	PEMEX PROJECT FDG 8.250 JUN 02 22
ARCELORMITTAL NPV	GETINGE AB B SHS COMMON STOCK SEK.5	PENNON GROUP ORD 40.7P
ARDAGH GROUP SA COMMON STOCK EUR.01	GETINGE SER'B'NPV	PENSKE AUTOMOTIVE GR 5.500 MAY 15 26
ARGENTINA (REP OF) 0.125 JUL 09 30	GFL ENVIRONMENTAL IN 3.500 SEP 01 28 144A	PENTA OCEAN CONSTRUCTION CO COMMON STOCK
ARGENTINA (REP OF) 0.125 JUL 09 35	GILEAD SCIENCES INC 3.500 FEB 01 25	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01
ARGENTINA (REP OF) 0.500 JUL 09 29	GKN HOLDINGS 3.375 MAY 12 32 REG	PEPSICO INC COMMON
ARGENTINA (REP OF) 1.000 JUL 09 29	GLANBIA PLC COMMON STOCK EUR.06	PERIAMA HOLDINGS LLC/DE COMPANY GUAR REGS 04/26 5.95
ARISTA NETWORKS INC COMMON STOCK USD.0001	GLAXOSMITHKLINE ORD 25P	PERRIGO FINANCE UNLI 3.900 DEC 15 24
AROUNDTOWN SA FLTG 4.750 PERP REGS	GLENCORE PLC USD.01	PERSIMMON ORD 10P
ARQIVA BROADCAST 6.750 SEP 30 23 REG	GLOBAL MEDICAL RESPO 6.500 OCT 01 25 144	PETKIM PETROKIMYA HOLDIN SR UNSECURED REGS 01/23 5.875
ARROW ELECTRONICS INC COMMON STOCK USD1.0	GLOBAL PARTNERS LP 6.875 JAN 15 29 144	PETRA DIAMONDS US 7.250 MAY 01 22 144A
ASAHI GROUP HOLDINGS LTD COMMON STOCK	GLOBAL PAYMENTS INC COMMON STOCK	PETROBRAS GLOBAL FIN 6.750 JUN 03 50

ASCENT RESOURCES UTI 8.250 DEC 31 28 144A	GLOBO COMMUNICACOES PART SR UNSECURED REGS 01/30 4.875	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/31 5.6
ASCENT RESOURCES/ARU 9.000 NOV 01 27 144A	GN STORE NORD DKK4	PETROLEOS MEXICANO 5.125 MAR 15 23 REG
ASCENTIAL PLC COMMON STOCK GBP.01	GODADDY INC CLASS A COMMON STOCK USD.001	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625
ASELSAN ELEKTRONIK SANAYI COMMON STOCK TRY1.	GOLD - GOLD US CLAT CPTFEMU DEC 15 50	PETRONAS CAPITAL LTD COMPANY GUAR REGS 04/30 3.5
ASGN INC 4.625 MAY 15 28 144	GOLD - GOLD US CLAT CPTFEMU NOV 15 35	PETRONAS CAPTIAL LTD 4.550 APR 21 50 REGS
ASHMORE GROUP PLC COMMON STOCK GBP.0001	GOLD - GOLD US CLAT CPTFEMU NOV 15 50	PETS AT HOME GROUP PLC COMMON STOCK GBP.01
ASHTEAD GROUP ORD 10P	GOLD - GOLD US CLAT CPTFEMU OCT 15 35	PEUGEOT SA EUR1
ASHTON WOODS USA LLC 9.875 APR 01 27 144	GOLD - GOLD US CLAT CPTFEMU SEP 15 35	PGH CAPITAL LTD 5.750 JUL 07 21 REG
ASIAN INFRASTRUCTURE 14.750 DEC 14 21	GOLD - GOLD US CLAT CPURNSA DEC 21 25	PHILLIPS 66 COMMON STOCK
ASM INTERNATIONAL NV COMMON STOCK EUR.04	GOLD - GOLD US CLAT CPURNSA NOV 17 30	PHOENIX GROUP HOLDIN FLTG 5.750 PERP REGS
ASM PACIFIC TECHNOLOGY COMMON STOCK HKD.1	GOLD - GOLD US CLAT CPURNSA NOV 23 30	PICARD GROUPE SAS FLTG NOV 30 23 REG
ASR NEDERLAND NV COMMON STOCK EUR.16	GOLD - GOLD US CLAT CPURNSA NOV 24 30	PILGRIMS PRIDE CORP 5.875 SEP 30 27 144
ASSIC GENERALI SPA 2.429 JUL 14 31 REG	GOLD - GOLD US CLAT CPURNSA NOV 27 30	PINEWOOD FINANCE CO 3.250 SEP 30 25 REGS
ASSICURAZIONI GENERALI COMMON STOCK EUR1.0	GOLD - GOLD US CLAT CPURNSA SEP 04 30	PING AN INSURANCE GROUP CO A COMMON STOCK CNY1.0
ASSURA PLC REIT GBP.1	GOLD - GOLD US CLAT CPURNSA SEP 08 30	PIRELLI + C SPA COMMON STOCK NPV
ASTRA INTL IDR50	GOLD - GOLD US CLAT CPURNSA SEP 10 30	PLASTIC OMNIUM COMMON STOCK EUR.5
ASTRAZENECA ORD USD0.25	GOLD - GOLD US CLAT CPURNSA SEP 11 30	PLAYTECH PLC COMMON STOCK
ASUSTEK COMPUTER TWD10	GOLD - GOLD US CLAT CPURNSA SEP 14 30	PLUS500 LTD COMMON STOCK ILS.01
AT&T INC 2.900 DEC 04 26	GOLD - GOLD US CLAT CPURNSA SEP 23 30	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0
AT&T INC FLTG 2.875 PERP	GOLD - GOLD US CLAT CPURNSA SEP 24 30	POINDEXTER J B INC 7.125 APR 15 26 144
AT+T INC COMMON STOCK USD1.0	GOLD - GOLD US CLAT FXD 1.077 NOV 15 35	POLY DEVELOPMENTS AND HOLD A COMMON STOCK CNY1.0
ATLANTICA SUSTAINABLE INFRAS COMMON STOCK USD.1	GOLD - GOLD US CLAT FXD 1.286 DEC 15 35	POLYPIPE GROUP PLC COMMON STOCK GBP.001
ATLAS COPCO AB B SHS COMMON STOCK SEK.639	GOLD - GOLD US CLAT FXD 1.313 OCT 15 50	PORTUGAL(REP OF) 2.875 OCT 15 25
ATLASSIAN CORP PLC CLASS A COMMON STOCK USD.1	GOLD - GOLD US CLAT FXD 1.323 OCT 15 50	POSCO COMMON STOCK KRW5000.
ATOS SE COMMON STOCK EUR1.0	GOLD - GOLD US CLAT FXD 1.326 SEP 15 50	POSCO KRW5000
ATOS SE EUR1	GOLD - GOLD US CLAT FXD 1.330 OCT 15 50	POST HLDGS INC 5.625 JAN 15 28 144
AURUBIS AG COMMON STOCK	GOLD - GOLD US CLAT FXD 1.362 NOV 15 50	POST HOLDINGS INC 4.625 APR 15 30 144A
AUSTRALIA & NEW ZEAL 3.700 NOV 16 25	GOLD - GOLD US CLAT FXD 1.715 SEP 23 25	PPG INDUSTRIES INC COMMON STOCK USD1.67
AUTODESK INC COMMON STOCK USD.01	GOLD - GOLD US CLAT FXD 1.775 SEP 08 25	PRECISION CASTPARTS 4.375 JUN 15 45
AUTOHOME INC ADR ADR USD.01	GOLD - GOLD US CLAT FXD 1.775 SEP 10 25	PRECISION DRILLING C 5.250 NOV 15 24
AUTOHOME INC ADR EACH REPR 1 ORD	GOLD - GOLD US CLAT FXD 1.785 NOV 19 25	PRECISION DRILLING C 7.750 DEC 15 23
AUTOLIV INC COMMON	GOLD - GOLD US CLAT FXD 1.800 NOV 27 25	PREMIER FOODS FINANC 6.250 OCT 15 23 REGS
AUTOMATIC DATA PROC COMMON	GOLD - GOLD US CLAT FXD 1.800 SEP 11 25	PRIDE INTL INC 6.875 DEC 31 59(DEF)
AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	GOLD - GOLD US CLAT FXD 1.800 SEP 14 25	PRIMARY HEALTH PROPERTIES REIT GBP.125
AUTONATION INC COMMON STOCK USD.01	GOLD - GOLD US CLAT FXD 1.805 SEP 08 25	PRIMO WATER CORP 3.875 OCT 31 28 REGS
AUTOZONE INC COMMON STOCK USD.01	GOLD - GOLD US CLAT FXD 1.810 SEP 11 25	PRINCIPAL FINANCIAL 4.625 SEP 15 42
AVALONBAY CMNTYS INC 3.450 JUN 01 25	GOLD - GOLD US CLAT FXD 1.820 NOV 17 25	PROCTER & GAMBL C/P APR 26 21
AVALONBAY COMMUNITIES INC REIT USD.01	GOLD - GOLD US CLAT FXD 1.890 SEP 03 25	PRO-GEST SPA 3.500 DEC 15 24 REG
AVANGRID INC 3.150 DEC 01 24	GOLD - GOLD US CLAT FXD 1.890 SEP 04 25	PROGRESSIVE CORP COMMON
AVANGRID INC COMMON STOCK USD.01	GOLD - GOLD US CLAT FXD 2.183 DEC 21 30	PROLOGIS INC REIT USD.01

AVANTOR FDG INC 4.625 JUL 15 28 144	GOLD - GOLD US CLAT FXD 3.353 AUG 15 27	PROOFPOINT INC COMMON STOCK USD.0001
AVANZA BANK HOLDING AB COMMON STOCK SEK2.5	GOLD - GOLD US CLAT FXD 3.369 NOV 15 27	PRORED PARTNERS CO LTD COMMON STOCK
AVAST PLC COMMON STOCK GBP.1	GOLD - GOLD US CLAT FXD 3.399 NOV 15 27	PROSIEBENSAT.1 MEDIA SE COMMON STOCK
AVAST PLC ORD 10P	GOLD - GOLD US CLAT FXD 3.426 NOV 15 27	PROXIMUS SA NPV
AVEVA GROUP PLC COMMON STOCK GBP.0355556	GOLD - GOLD US CLAT FXD 3.430 NOV 15 27	PRUDENTIAL FINL INC 3.000 MAR 10 40
AVIS BUDGET CAR RENT 10.500 MAY 15 25 144	GOLD - GOLD US CLAT FXD 3.440 NOV 15 27	PRUDENTIAL FINL INC 6.625 JUN 21 40
AVIVA ORD 25P	GOLD - GOLD US CLAT FXD 3.447 NOV 15 27	PSA TREASURY PTE LTD COMPANY GUAR REGS 09/29 2.125
AVON RUBBER PLC COMMON STOCK GBP1.0	GOLD - GOLD US CLAT FXD 3.474 NOV 15 27	PSP SWISS PROPERTY AG REG COMMON STOCK CHF.1
AXA EUR2.29	GOLD - GOLD US CLAT FXD 3.508 SEP 15 27	PSP SWISS PROPERTY CHF5.60(REGD)
AXA FLTG 5.453 PERP	GOLD - GOLD US CLAT FXD 3.519 SEP 15 27	PT PERTAMINA (PERSERO) SR UNSECURED REGS 05/44 6.45
AXALTA COATING SY 3.750 JAN 15 25 REG	GOLD - GOLD US CLAT FXD 3.520 DEC 15 26	PT PERTAMINA (PERSERO) SR UNSECURED REGS 08/30 3.1
AXFOOD AB COMMON STOCK SEK5.0	GOLD - GOLD US CLAT FXD 3.526 SEP 15 27	PTC INC COMMON STOCK USD.01
AXFOOD AB NPV	GOLD - GOLD US CLAT FXD 3.530 DEC 15 29	PTT TREASURY CENTER 3.700 JUL 16 70 REG
AXIATA SPV5 LABUAN LTD COMPANY GUAR REGS 08/50 3.064	GOLD - GOLD US CLAT FXD 3.530 SEP 15 29	PUBLIC STORAGE REIT USD.1
AZIMUT HOLDING SPA COMMON STOCK	GOLD - GOLD US CLAT FXD 3.630 JAN 15 27	PUBLICIS GROUP SA EUR0.40
AZUL SA ADR ADR	GOLD - GOLD US CLAT FXD 3.759 SEP 15 29	PUMA INTERNATIONAL 5.000 JAN 24 26 REG
AZURE ORBIT IV INTL FIN COMPANY GUAR REGS 01/28 4	GOLD - GOLD US CLAT UKRPI DEC 15 27	PUMA INTERNATIONAL 5.125 OCT 06 24 REG
B & M EUROPEAN VAL 3.625 JUL 15 25	GOLD - GOLD US CLAT UKRPI FEB 15 28	QATAR NATL BANK PERPETUAL(CALL ACCT)
B & M EUROPEAN VAL ORD 10P (DI)(WI)	GOLD - GOLD US CLAT UKRPI JUL 15 28	QBE INSURANCE GROUP ORD
BABCOCK INTL ORD 60P	GOLDEN EAGLE RETAIL GRP SR UNSECURED REGS 05/23 4.625	QEP RESOURCES INC 5.250 MAY 01 23
BACHEM AG CHF0.50(REGD)CLS'B'	GOLDMAN SACHS GROUP 3.500 JAN 23 25	QEP RESOURCES INC 5.625 MAR 01 26
BACHEM HOLDING AG REG B COMMON STOCK CHF.05	GOLDMAN SACHS GROUP 3.850 JUL 08 24	QIAGEN NV EUR0.01
BAE SYSTEMS ORD 2.5P	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	QINETIQ GROUP PLC COMMON STOCK GBP.01
BAE SYSTEMS PLC 3.400 APR 15 30 144A	GOODMAN HK FINANCE COMPANY GUAR REGS 07/30 3	QUALCOMM INC 2.900 MAY 20 24
BAIDU INC SPON ADR ADR USD.00005	GRAFTON GROUP PLC UTS UNIT EUR.05	QUALCOMM INC COMMON STOCK USD.0001
BAIDU INC 2.875 JUL 06 22	GRAINGER PLC COMMON STOCK GBP.05	QUILTER PLC COMMON STOCK GBP.01
BAIDU INC REP(10 ORD CLASS A)	GRAND CITY PROPERTIES COMMON STOCK EUR.1	QVC INC 5.450 AUG 15 34
BAJAJ FINANCE LTD COMMON STOCK INR2.0	GRAY TELEVISION INC 7.000 MAY 15 27 144	RAIA DROGASIL SA COMMON STOCK
BAKKAFROST P/F COMMON STOCK DKK1.0	GREAT PORTLAND ESTATES PLC REIT GBP.1526316	RALPH LAUREN CORP 2.950 JUN 15 30
BALFOUR BEATTY ORD 50P	GREE ELECTRIC APPLIANCES I A COMMON STOCK CNY1.0	RANDSTAD N.V. EUR0.10
BALFOUR BEATTY PLC COMMON STOCK GBP.5	GREECE(REP OF) 1.500 JUN 18 30 144A	RAYONIER A.M. PRODS 5.500 JUN 01 24 144
BALL CORP COMMON STOCK	GREENKO SOLAR MAURITIUS SR SECURED REGS 07/26 5.95	RAYONIER AM PRODUCTS 7.625 JAN 15 26 144A
BAM - MLCL US DVAT CPTFEMU NOV 15 35	GREGGS PLC COMMON STOCK GBP.02	RBS - RBS US DV FXD 2.980 APR 15 26
BAM - MLCL US DVAT CPTFEMU OCT 15 35	GROUP 1 AUTOMOTIVE I 4.000 AUG 15 28 144	REALPAGE INC COMMON STOCK USD.001
BAM - MLCL US DVAT CPTFEMU SEP 15 35	GRUMA SAB DE CV 4.875 DEC 01 24 REG	REALTY INCOME CORP REIT USD1.0
BAM - MLCL US DVAT CPURNSA NOV 17 30	GRUPO AVAL LTD COMPANY GUAR REGS 02/30 4.375	RECIPHARM AB B SHS COMMON STOCK SEK.5
BAM - MLCL US DVAT CPURNSA NOV 18 30	GRUPO KUO SAB DE CV SR UNSECURED REGS 07/27 5.75	RECRUIT HOLDINGS CO LTD COMMON STOCK
BAM - MLCL US DVAT CPURNSA NOV 19 30	GRUPO TELEVISA S A B 6.625 MAR 18 25	REDE D OR FINANCE SARL COMPANY GUAR REGS 01/30 4.5
BAM - MLCL US DVAT CPURNSA NOV 20 30	GS HOLDINGS COMMON STOCK KRW5000.	REDROW PLC COMMON STOCK GBP.105

BAM - MLCL US DVAT CPURNSA NOV 23 30	GS MARGIN OTC ICENM E GS MARGIN OTC ICENM E	REGIONS FINANCIAL CORP COMMON STOCK USD.01
BAM - MLCL US DVAT CPURNSA NOV 24 30	GS MARGIN OTC ICENM U GS MARGIN OTC ICENM U	RELIANCE INDUSTRIES LTD COMMON STOCK INR10.
BAM - MLCL US DVAT CPURNSA NOV 25 30	GSI - FTSE XINHUA CH P 16307 DEC 21	RELX PLC GBP 0.144397
BAM - MLCL US DVAT CPURNSA NOV 30 30	GSI - FTSE XINHUA CH P 16512 DEC 21	RELX PLC ORD 14.44P
BAM - MLCL US DVAT CPURNSA SEP 03 30	GSI - GOLD US DV BR C EUR/USD 1.2	RENESAS ELECTRONICS CORP COMMON STOCK
BAM - MLCL US DVAT CPURNSA SEP 04 30	GSI - GOLD US DV C USD/ZAR 21.5	RENEW POWER SYNTHETIC SR SECURED REGS 03/24 6.67
BAM - MLCL US DVAT CPURNSA SEP 08 30	GSI - GOLD US DV FXD 6.925 JUN 16 21	RENGO CO LTD COMMON STOCK
BAM - MLCL US DVAT CPURNSA SEP 10 30	GSI - GOLD US DV TRS REC CSIH0310	RENISHAW PLC COMMON STOCK GBP.2
BAM - MLCL US DVAT CPURNSA SEP 14 30	GSI - GOLD US DV TRS REC FTTWN	REPLY SPA COMMON STOCK EUR.13
BAM - MLCL US DVAT CPURNSA SEP 23 30	GSI - GOLD US DV TRS REC MCXT	REPLY SPA EUR0.13
BAM - MLCL US DVAT FXD 1.308 OCT 15 50	GSI - GOLD US DV VAR 21/12/17 29.2%	REPSOL SA EUR1
BAM - MLCL US DVAT FXD 1.315 OCT 15 50	GSI - GOLD US DV VAR 21/12/17 29.86%	REPSOL SA RTS JAN 08 21
BAM - MLCL US DVAT FXD 1.324 SEP 15 50	GSI - GOLD US DV VAR RUSSELL 2000 IND	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125
BAM - MLCL US DVAT FXD 1.341 SEP 15 50	GSI - GOLD US DV VOL EUR/USD FX VOL	REPUBLIC OF COLOMBIA SR UNSECURED 04/31 3.125
BAM - MLCL US DVAT FXD 1.374 NOV 15 50	GSI - GOLD US DV VOL USD/JPY INDEX	REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2
BAM - MLCL US DVAT FXD 1.379 NOV 15 50	GUANGDONG HAID GROUP CO A COMMON STOCK CNY1.0	REPUBLIC OF COLOMBIA SR UNSECURED 05/51 4.125
BAM - MLCL US DVAT FXD 1.394 NOV 15 50	GUANGXI LIUZHOU PHARMACEUT A COMMON STOCK CNY1.0	REPUBLIC OF GHANA BANK GUARANT REGS 10/30 10.75
BAM - MLCL US DVAT FXD 1.397 NOV 15 50	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	REPUBLIC OF GHANA SR UNSECURED REGS 03/32 8.125
BAM - MLCL US DVAT FXD 1.408 NOV 15 50	H2O RETAILING CORP COMMON STOCK	REPUBLIC OF KENYA SR UNSECURED REGS 05/27 7
BAM - MLCL US DVAT FXD 1.421 NOV 15 50	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	REPUBLIC OF KENYA SR UNSECURED REGS 05/32 8
BAM - MLCL US DVAT FXD 1.683 SEP 24 25	HAITONG SECURITIES CO LTD H COMMON STOCK CNY1.0	REPUBLIC OF KENYA SR UNSECURED REGS 06/24 6.875
BAM - MLCL US DVAT FXD 1.701 SEP 24 25	HAN S LASER TECHNOLOGY IN A COMMON STOCK CNY1.0	REPUBLIC OF TURKEY 7.250 DEC 23 23 RGD
BAM - MLCL US DVAT FXD 1.730 SEP 23 25	HANA FINANCIAL GROUP COMMON STOCK KRW5000.	REPUBLIC SERVICES INC COMMON STOCK USD.01
BAM - MLCL US DVAT FXD 1.770 NOV 25 25	HANESBRANDS INC 5.375 MAY 15 25 144	REYNOLDS AMERICAN IN 5.700 AUG 15 35
BAM - MLCL US DVAT FXD 1.770 SEP 10 25	HANGZHOU HIKVISION DIGITAL A COMMON STOCK CNY1.0	REYNOLDS AMERICAN IN 5.850 AUG 15 45
BAM - MLCL US DVAT FXD 1.773 SEP 10 25	HANGZHOU ROBAM APPLIANCES A COMMON STOCK CNY1.0	RHEINMETALL AG COMMON STOCK
BAM - MLCL US DVAT FXD 1.779 SEP 10 25	HANKOOK TIRE + TECHNOLOGY CO COMMON STOCK KRW500.0	RIGHTMOVE ORD GBP0.001
BAM - MLCL US DVAT FXD 1.780 NOV 23 25	HANMI PHARM CO LTD COMMON STOCK KRW2500.	RINGCENTRAL INC CLASS A COMMON STOCK USD.0001
BAM - MLCL US DVAT FXD 1.780 NOV 25 25	HANON SYSTEMS COMMON STOCK KRW100.0	RINGKJOEBING LANDBOBANK A/S COMMON STOCK DKK1.0
BAM - MLCL US DVAT FXD 1.783 SEP 08 25	HANWHA SOLUTIONS CORP COMMON STOCK KRW5000.0	RL FINANCE BONDS 6.125 NOV 13 28
BAM - MLCL US DVAT FXD 1.785 NOV 19 25	HARMONIC DRIVE SYSTEMS INC COMMON STOCK	ROCHE HLDGS AG GENUSSCHEINE NPV
BAM - MLCL US DVAT FXD 1.785 NOV 20 25	HARTFORD HEALTHCARE 3.447 JUL 01 54	ROCHE HOLDING AG GENUSSCHEIN COMMON STOCK
BAM - MLCL US DVAT FXD 1.785 NOV 24 25	HAYS ORD 1P	ROCKIES EXPRESS PIPE 4.800 MAY 15 30 144
BAM - MLCL US DVAT FXD 1.800 NOV 27 25	HAYS PLC COMMON STOCK GBP.01	ROCKIES EXPRESS PIPE 6.875 APR 15 40 144
BAM - MLCL US DVAT FXD 1.802 SEP 08 25	HCA HEALTHCARE INC COMMON STOCK USD.01	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0
BAM - MLCL US DVAT FXD 1.810 SEP 08 25	HCA INC. 4.500 FEB 15 27	ROLLS ROYCE 4.625 FEB 16 26
BAM - MLCL US DVAT FXD 1.820 NOV 17 25	HCA INC. 4.750 MAY 01 23	ROLLS ROYCE 5.750 OCT 15 27 REG

BAM - MLCL US DVAT FXD 1.830 NOV 30 25	HCA INC. 5.375 SEP 01 26	ROLLS ROYCE HLDGS ORD 20P
BAM - MLCL US DVAT FXD 1.830 SEP 14 25	HCA INC. 5.875 FEB 15 26	ROPER TECHNOLOGIES INC COMMON STOCK USD.01
BAM - MLCL US DVAT FXD 1.850 SEP 04 25	HEALTHPEAK PROPERTIE 3.400 FEB 01 25	ROSS STORES INC COMMON STOCK USD.01
BAM - MLCL US DVAT FXD 1.930 NOV 18 25	HEALTHPEAK PROPERTIE 3.875 AUG 15 24	ROTHSCHILD CONTIN 9.000 PERPETUAL
BAM - MLCL US DVAT FXD 3.392 NOV 15 27	HEARTLAND DENTAL LLC 8.500 MAY 01 26 144	ROTORK PLC COMMON STOCK GBP.005
BAM - MLCL US DVAT FXD 3.404 NOV 15 27	HELIX HOLDCO SA 10.000 APR 19 26	ROYAL BK OF SCOTLAND FLTG JUN 14 22
BAM - MLCL US DVAT FXD 3.406 NOV 15 27	HELLOFRESH SE NPV	ROYAL BK SCOT GRP FLTG3.125 MAR 28 27S
BAM - MLCL US DVAT FXD 3.415 NOV 15 27	HELVETIA HOLDING AG REG COMMON STOCK CHF.02	ROYAL BK SCOTLAND GR FLTG 6.000 PERPETUAL
BAM - MLCL US DVAT FXD 3.416 NOV 15 27	HEMA BONDCO I BV 7.500 OCT 19 25 REGS	ROYAL CARIBBEAN CRUI 11.500 JUN 01 25 144
BAM - MLCL US DVAT FXD 3.418 NOV 15 27	HEMA BV 10.000 APR 19 25 REG	ROYAL CARIBBEAN CRUI 9.125 JUN 15 23 144A
BAM - MLCL US DVAT FXD 3.420 NOV 15 27	HERA SPA COMMON STOCK EUR1.0	ROYAL DUTCH SHELL 'B'SHS EUR0.07
BAM - MLCL US DVAT FXD 3.426 NOV 15 27	HERBALIFE NUTRITION 7.875 SEP 01 25 144	ROYAL MAIL PLC COMMON STOCK GBP.01
BAM - MLCL US DVAT FXD 3.428 NOV 15 27	HERMES INTL NPV(EU)	ROYAL MAIL PLC ORD 1P
BAM - MLCL US DVAT FXD 3.429 NOV 15 27	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	ROYAL UNIBREW A/S DKK2
BAM - MLCL US DVAT FXD 3.431 NOV 15 27	HEXAGON AB B SHS COMMON STOCK EUR.22	ROYAL UNIBREW COMMON STOCK DKK2.0
BAM - MLCL US DVAT FXD 3.432 NOV 15 27	HEXCEL CORP NEW 3.950 FEB 15 27	RP ESCROW ISSUER LLC 5.250 DEC 15 25 144
BAM - MLCL US DVAT FXD 3.433 NOV 15 27	HEXPOL AB COMMON STOCK SEK.2	RUBIS COMMON STOCK EUR1.25
BAM - MLCL US DVAT FXD 3.436 NOV 15 27	HIKARI TSUSHIN INC COMMON STOCK	RUMO LUXEMBOURG SARL COMPANY GUAR REGS 01/28 5.25
BAM - MLCL US DVAT FXD 3.438 NOV 15 27	HIKMA PHARMACEUTIC ORD 10P	RUSSIA(FEDERATION) 7.250 MAY 10 34
BAM - MLCL US DVAT FXD 3.441 NOV 15 27	HILCORP ENERGY I L P 6.250 NOV 01 28 144	RWE AG COMMON STOCK
BAM - MLCL US DVAT FXD 3.443 NOV 15 27	HILL + SMITH HOLDINGS PLC COMMON STOCK GBP.25	RYANAIR HLDGS PLC ADR EACH REPR 5 ORD
BAM - MLCL US DVAT FXD 3.448 NOV 15 27	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	S OIL CORP COMMON STOCK KRW2500.0
BAM - MLCL US DVAT FXD 3.486 NOV 15 27	HINDUSTAN UNILEVER LTD COMMON STOCK INR1.0	S.O.I.T.E.C. COMMON STOCK EUR2.0
BAM - MLCL US DVAT FXD 3.493 SEP 15 27	HISCOX LTD COMMON STOCK GBP.065	S+P500 EMINI FUT MAR21 XCME 20210319
BAM - MLCL US DVAT FXD 3.506 SEP 15 27	HITACHI LTD COMMON STOCK	SAAB AB B COMMON STOCK
BAM - MLCL US DVAT FXD 3.513 SEP 15 27	HLB INC COMMON STOCK KRW500.	SACI FALABELLA SR UNSECURED REGS 10/27 3.75
BAM - MLCL US DVAT FXD 3.533 DEC 15 27	HLF FING SARL LLC / 7.250 AUG 15 26 144	SAFESTORE HOLDINGS PLC REIT GBP.01
BAM - MLCL US DVAT FXD 3.624 JUL 15 29	HOLLY NRG PRTNR 5.000 FEB 01 28 144A	SAGA PLC 3.375 MAY 12 24 REG
BAM - MLCL US DVAT FXD 3.712 SEP 15 29	HOLMEN AB B SHARES COMMON STOCK SEK25.0	SAIC MOTOR CORP LTD A COMMON STOCK CNY1.0
BAM - MLCL US DVAT FXD 3.713 SEP 15 29	HOLOGIC INC 3.250 FEB 15 29 144	SAINSBURY(J) ORD 28.571428P
BAM - MLCL US DVAT FXD 3.725 SEP 15 29	HOME DEPOT INC COMMON	SAINSBURYS BANK PL 6.000 NOV 23 27
BAM - MLCL US DVAT FXD 3.727 SEP 15 29	HOME DEPOT INC COMMON STOCK USD.05	SAKA ENERGI INDONESIA PT SR UNSECURED REGS 05/24 4.45
BAM - MLCL US DVAT FXD 3.730 SEP 15 29	HOMESERVE ORD 2.69230769P	SALESFORCE.COM COMMON
BAM - MLCL US DVAT FXD 3.735 SEP 15 29	HON HAI PRECISION TWD10	SALESFORCE.COM INC COMMON STOCK USD.001
BAM - MLCL US DVAT FXD 3.751 SEP 15 29	HOTEL SHILLA CO LTD COMMON STOCK KRW5000.0	SALMAR ASA COMMON STOCK NOK.25
BAM - MLCL US DVAT FXD 3.757 SEP 15 29	HOUSING DEVEL FIN INR2	SALMAR ASA NOK0.25
BAM - MLCL US DVAT UKRPI FEB 15 28	HOWDEN JOINERY GROUP PLC COMMON STOCK GBP.1	SAMHALLSBYGGNADSBOLAGET I NO COMMON STOCK
BAM - MLCL US DVAT UKRPI MAR 15 28	HOYA CORP COMMON STOCK	SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0
BAM - MLCL US DVAT UKRPI NOV 15 27	HP ENTERPRISE CO 4.650 OCT 01 24	SAMSUNG C+T CORP COMMON STOCK KRW100.0
BANC CREDITO INVERSIONES SR UNSECURED REGS 10/27 3.5	HP ENTERPRISE CO 4.900 OCT 15 25 SU	SAMSUNG ELECTRO MECHANICS CO COMMON STOCK KRW5000.

BANCA GENERALI SPA COMMON STOCK EUR1.	HP INC 6.000 SEP 15 41 RGD	SAMSUNG ELECTRONIC KRW100
BANCA MONTE DEI FLTG 8.000 JAN 22 30	HP INC COMMON STOCK USD.01	SAMSUNG ELECTRONIC PFD KRW100
BANCO BPM FLTG 8.750 PERP REG	HSBC BANK FLTG PERPETUAL	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0
BANCO BPM SPA COMMON STOCK NPV	HSBC BANK USA NA 7.000 JAN 15 39 RGD	SAMSUNG ELECTRONICS PREF PREFERENCE
BANCO BPM SPA FLTG 5.000 SEP 14 30	HSBC HLDGS PLC 7.625 MAY 17 32	SAMSUNG FIRE & MAR KRW500
BANCO BTG PACTUAL SA UNIT UNIT	HSBC HLDGS PLC FLTG 3.950 MAY 18 24	SAMSUNG FIRE + MARINE INS COMMON STOCK KRW500.
BANCO DE CREDITO DEL PER SUBORDINATED REGS 07/30 VAR	HUADONG MEDICINE CO LTD A COMMON STOCK CNY1.0	SAMSUNG HEAVY INDUSTRIES COMMON STOCK KRW5000.
BANCO DE SABADELL SA COMMON STOCK EUR.125	HUARONG FINANCE 2017 CO COMPANY GUAR REGS VAR	SAMSUNG LIFE INSURANCE CO LT COMMON STOCK KRW500.
BANCO GENERAL SA SR UNSECURED REGS 08/27 4.125	HUARONG FINANCE 2019 COMPANY GUAR REGS 02/30 3.375	SAMSUNG SDI CO LTD PFD COMMON STOCK KRW5000.
BANCO SANTANDER S.A. 4.250 APR 11 27	HUARONG FINANCE 2019 COMPANY GUAR REGS 05/29 4.5	SAMSUNG SDS CO LTD COMMON STOCK KRW500.0
BANCO SANTANDER S.A. 4.379 APR 12 28	HUBEI JUMPCAN PHARMACEUT A COMMON STOCK CNY1.0	SAMSUNG SECURITIES CO LTD COMMON STOCK KRW5000.
BANCO SANTANDER SA FLTG 4.375 PERP REGS	HUBSPOT INC COMMON STOCK USD.001	SANDS CHINA LTD 5.125 AUG 08 25
BANCOLOMBIA S A 3.000 JAN 29 25	HUFVUDSTADEN AB A SHS COMMON STOCK SEK5.0	SANDS CHINA LTD 5.400 AUG 08 28
BANFF MERGER SUB INC 9.750 SEP 01 26 144	HUGO BOSS AG ORD COMMON STOCK	SANDVIK NPV
BANGKOK BANK PCL/HK SR UNSECURED REGS 09/28 4.45	HUHTAMAKI OYJ COMMON STOCK	SANOFI EUR2
BANK BTPN SYARIAH TBK PT COMMON STOCK IDR100.0	HUMANA INC COMMON STOCK USD.166	SANTANDER UK GROUP H FLTG 4.796 NOV 15 24
BANK CENTRAL ASIA TBK PT COMMON STOCK IDR62.5	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	SANTANDER UK PLC FLTG 7.125 PERP
BANK MANDIRI PT SR UNSECURED REGS 05/25 4.75	HUSQVARNA AB SER(B)NPV	SANTEN PHARMACEUTICAL CO LTD COMMON STOCK
BANK OF AMERICA CORP COMMON STOCK USD.01	HVB FDG TR 8.741 JUN 30 31 144	SAP SE COMMON STOCK
BANK OF AMERICA NA 6.000 OCT 15 36 RGD	HYPOPORT SE COMMON STOCK	SARTORIUS STEDIM B EUR0.20
BANK OF CHINA (C/D 0.000 MAY 04 21	HYUNDAI ENGINEERING + CONST COMMON STOCK KRW5000.	SASOL FINANCING USA LLC COMPANY GUAR 09/28 6.5
BANK OF CHINA L C/D 0.000 APR 19 21	HYUNDAI GLOVIS CO LTD COMMON STOCK KRW500.	SAUDI ARABIA (KINGDO 2.900 OCT 22 25 REGS
BANK OF CHINA L C/P MAY 17 21	HYUNDAI HEAVY INDUSTRIES HOL COMMON STOCK KRW5000.0	SAUDI ARABIAN OIL CO SR UNSECURED REGS 04/29 3.5
BANK OF IRELAND GR FLTG 2.375 OCT 14 29	HYUNDAI MOBIS CO LTD COMMON STOCK KRW5000.	SAVILLS PLC COMMON STOCK GBP.025
BANK OF IRELAND GR FLTG 7.500 PERP REGS	HYUNDAI MOTOR CO 2ND PRF KRW5000	SBA COMMUNICATIONS CORP REIT USD.01
BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	HYUNDAI MOTOR CO COMMON STOCK KRW5000.	SBERBANK OF RUSSIA SPON ADR 4 ORD SHS
BANK OF SCOTLAND 7.754 PERPETUAL	HYUNDAI MOTOR CO KRW5000	SBM OFFSHORE NV COMMON STOCK EUR.25
BANKIA S.A. 6.000 PERPETUAL	HYUNDAI MOTOR CO LTD 2ND PRF PREFERENCE	SBM OFFSHORE NV EUR0.25
BANKINTER SA COMMON STOCK EUR.3	HYUNDAI MOTOR CO LTD PRF PREFERENCE	SCARBOROUGH BS 8.500 PERPETUAL
BANKINTER SA FLTG 6.250 PERP REGS	IBERDROLA INTL B V 5.810 MAR 15 25	SCATEC ASA COMMON STOCK NOK.025
BAOSHAN IRON + STEEL CO A COMMON STOCK CNY1.0	IBERDROLA INTL B V FLTG 2.250 PERPETUAL	SCHLUMBERGER FIN BV 1.375 OCT 28 26 REGS
BARC - BARC EU SWAT TRS PAY SXNGR	IBERDROLA SA COMMON STOCK EUR.75	SCHLUMBERGER FINANCE 2.000 MAY 06 32 REGS
BARC - BARC EU SWAT VOL EUR/USD FX VOL	IBERDROLA SA EUR0.75	SCHLUMBERGER LTD COMMON STOCK USD.01
BARC - S&P 500 INDEX C 3600 MAR 21	IBEX 35 INDX FUTR JAN21 XMRV 20210115	SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0
BARC - S&P 500 INDEX C 3780 MAR 21	ICA GRUPPEN AB COMMON STOCK SEK2.5	SCHWEITZER-MAUDUIT I 6.875 OCT 01 26 144
BARC - S&P 500 INDEX P 3240 FEB 21	ICADE REIT	SCIENTIFIC GAMES INT 7.000 MAY 15 28 144
BARCLAYS BANK PLC 3.750 MAY 15 24	ICE-CLEAR CDS DEC 20 24	SCIENTIFIC GAMES INT 8.250 MAR 15 26 144

BARCLAYS BANK PLC 9.250 PERPETUAL	ICE-CLEAR CDS DEC 20 25	SCIENTIFIC GAMES INT 8.625 JUL 01 25 144A
BARCLAYS ORD 25P	ICELAND BONDCO PLC 4.625 MAR 15 25 144	SCOR SE FLTG 5.250 PERP REGS
BARCLAYS OVERSEAS FLTG PERPETUAL	ICICI BK LTD ADR (2 ORD)	SCRIPPS ESCROW II IN 3.875 JAN 15 29 144A
BARCLAYS PLC FLTG 7.125 PERP REG	IDORSIA LTD COMMON STOCK CHF.05	SCSK CORP COMMON STOCK
BARCLAYS PLC FLTG 7.250 PERP REG	IG GROUP HOLDINGS PLC COMMON STOCK GBP.00005	SDIC POWER HOLDINGS CO LTD A COMMON STOCK CNY1.0
BARCLAYS PLC FLTG 8.000 PERP C	IHEARTCOMMUNICATIONS 8.375 MAY 01 27	SEAGEN INC COMMON STOCK USD.001
BARCLAYS PLC FLTG 7.875 PERP	IHO VERWALTUNGS GMBH 3.875 MAY 15 27 REGS	SEEGENE INC COMMON STOCK KRW500.
BARRATT DEVEL ORD 10P	IHS MARKIT LTD COMMON STOCK USD.01	SEG HOLDING LLC / SE 5.625 OCT 15 28 144
BARRICK GOLD CORP COMMON	IHS NETHERLANDS HOLDCO COMPANY GUAR REGS 09/27 8	SEGRO PLC REIT GBP.1
BARRICK GOLD CORP COMMON CAD	IKD CO LTD A COMMON STOCK CNY1.0	SEIKO EPSON CORP COMMON STOCK
BAT CAPITAL CORP 4.758 SEP 06 49	ILIAD NPV	SEMPRA ENERGY 3.250 JUN 15 27
BAT CAPITAL CORP 5.282 APR 02 50	ILLINOIS TOOL WORKS COMMON STOCK USD.01	SEMPRA ENERGY 3.400 FEB 01 28
BAUSCH HEALTH CO. 5.750 AUG 15 27 144	ILLUMINA INC COMMON	SEMPRA ENERGY 3.550 JUN 15 24
BAUSCH HEALTH COS 6.250 FEB 15 29 144A	IM GROUP SAS 6.625 MAR 01 25 REGS	SEMPRA ENERGY 3.800 FEB 01 38
BAUSCH HEALTH COS IN 9.000 DEC 15 25 144	IMCD NV COMMON STOCK EUR.16	SENSATA TECH BV 4.875 OCT 15 23 144
BAVARIAN NORDIC A/S COMMON STOCK DKK10.	IMI PLC COMMON STOCK GBP.2857	SENSATA TECHNOLOGIES 3.750 FEB 15 31 144
BAWAG GROUP AG COMMON STOCK	IMPERIAL BRANDS PL ORD 10P	SERVICE PPTYS TR 4.950 OCT 01 29
BAYER AG 3.750 JUL 01 74 SU	INCHCAPE PLC COMMON STOCK GBP.1	SERVICEMASTER CO 7.450 AUG 15 27
BAYER AG FLTG 3.125 NOV 12 79	IND + COMM BK OF CHINA A COMMON STOCK CNY1.0	SERVICENOW INC COMMON
BBVA (BILB-VIZ-ARG) EUR0.49	INDIAMART INTERMESH LTD COMMON STOCK INR10.0	SERVICENOW INC COMMON STOCK USD.001
BBVA(BILB-VIZ-ARG) FLTG 5.875 PERP REG	INDIKA ENERGY III PTE SR SECURED REGS 11/24 5.875	SEVEN + I HOLDINGS CO LTD COMMON STOCK
BCA MPS 10.500 JUL 23 29 REG	INDITEX EUR0.03	SEVERN TRENT ORD 97.89P
BCO DE SABADELL FLTG 6.500 PERP REG	INDONESIA ASAHAN ALUMINI SR UNSECURED REGS 05/30 5.45	SFS GROUP AG CHF0.1
BE SEMICONDUCTOR EUR0.01	INDUSTRIAL AND C/D 0.000 APR 09 21	SFS GROUP AG COMMON STOCK CHF.1
BE SEMICONDUCTOR INDUSTRIES COMMON STOCK EUR.01	INDUSTRIAL AND C/D 0.000 APR 14 21	SG - SOC US DV VAR 20/12/30 30.75%
BEAZLEY PLC COMMON STOCK GBP.05	INDUSTRIAL BANK CO LTD A COMMON STOCK CNY1.0	SG - SOC US DV VAR 20/12/30 31.8%
BEFESA SA COMMON STOCK	INDUSTRIAL BANK OF KOREA COMMON STOCK KRW5000.	SG - SOC US DV VAR 20/12/30 33.3%
BEIGENE LIMITED REP(13 ORD)	INDUSTRIAS PENOLES SAB D SR UNSECURED REGS 08/50 4.75	SG - SOC US DV VAR 20/12/30 34.75%
BEIJER REF AB COMMON STOCK SEK8.75	INDUSTRIVARDEN AB C SHS COMMON STOCK SEK2.5	SG - SOC US DV VAR 20/12/30 45.0%
BELDEN INC 4.125 OCT 15 26 REG	INDUTRADE AB COMMON STOCK SEK1.0	SG - SOC US DV VAR 20/12/30 47.5%
BELIMO HOLDING AG REG COMMON STOCK CHF1.0	INFINEON TECHNOLOG ORD NPV	SG - SOC US DV VAR 21/12/09 23.26%
BELLWAY PLC COMMON STOCK GBP.125	INFINEON TECHNOLOGIES AG COMMON STOCK	SG - SOC US DV VAR 21/12/10 21.26%
BERKELEY GP HLDGS UTS(NEW ORD & B SHS)	INFRAESTRUCTURA ENERGETI SR UNSECURED REGS 01/51 4.75	SG - SOC US DV VAR 21/12/10 21.4%
BERKELEY GROUP HOLDINGS/THE COMMON STOCK	INFRASTRUTTURE WIREL 1.875 JUL 08 26 REGS	SG - SOC US DV VAR 21/12/10 21.51%
BERKSHIRE HATHAWAY CLASS B	ING GROEP N.V. EUR0.01	SG - SOC US DV VAR 21/12/10 21.71%
BEST BUY CO INC COMMON STOCK USD.1	INMOBILIARIA COLONIAL SOCIMI REIT EUR2.5	SG - SOC US DV VAR 21/12/17 30.5%
BHP GROUP PLC ORD USD0.50	INNER MONGOLIA YILI INDUS A COMMON STOCK CNY1.0	SG - SOC US DV VAR 21/12/17 30.6%
BIG YELLOW GROUP PLC REIT GBP.1	INPEX CORP COMMON STOCK	SG - SOC US DV VAR 21/12/17 31.0%
BILLERUDKORSNAS AB COMMON STOCK SEK7.38	INSTALLED BUILDING COM USD0.01	SG - SOC US DV VAR 21/12/17 32.85%

BIM BIRLESIK MAGAZALAR AS COMMON STOCK TRY1.	INTEGRAFIN HOLDINGS PLC COMMON STOCK GBP.01	SG - SOC US DV VAR HANG SENG CHINA
BIOTAGE AB NPV	INTEL CORP 2.875 MAY 11 24	SG - SOC US DV VAR HANG SENG INDEX
BJ STATE OWNED AST HK CO SR UNSECURED REGS 05/25 4.125	INTEL CORP COMMON STOCK USD.001	SG - SOC US DV VAR KOSPI 200 INDEX
BK OF CYPRUS PUBL FLTG 9.250 JAN 19 27	INTELSAT CONNECT FIN 9.500 FEB 15 23 144	SG - SOC US DV VAR NIKKEI 225
BKW AG CHF2.5	INTELSAT JACKSON HLD 5.500 AUG 01 23	SG - SOC US DV VAR RUSSELL 2000 IND
BKW AG COMMON STOCK CHF2.5	INTELSAT JACKSON HLD 8.500 OCT 15 24 144A	SG - SOC US DV VOL EUR/USD FX VOL
BLUE RACER MID LLC 7.625 DEC 15 25 144A	INTELSAT JACKSON HLD 9.750 JUL 15 25 144	SG ISSUER SA FLTG 7.375 PERP REG
BNP - BNPP US DV TRS PAY BNPXE7XN	INTELSAT LUXEMBOURG 7.750 JUN 01 21	SGS SA CHF1(REGD)
BNP - BNPP US DV TRS PAY SXNGR	INTER CONTINENTAL EX COM	SHAFTESBURY 2.348 SEP 30 27 REG
BNP - BNPP US DV TRS REC BNPXE7XN	INTERCONTL HOTELS 2.125 AUG 24 26 REG	SHAFTESBURY ORD 25P
BNP - BNPP US DV TRS REC FTTWN	INTERNATIONAL BUSINE 3.000 MAY 15 24	SHAFTESBURY PLC REIT GBP.25
BNP - BNPP US DV TRS REC MCXT	INTERNATIONAL BUSINE 5.600 NOV 30 39	SHELL INTERNATIONAL 2.750 APR 06 30
BNP - BNPP US DV VAR 21/12/10 21.06%	INTERPUMP GROUP SPA COMMON STOCK EUR.52	SHELL INTERNATIONAL 4.375 MAY 11 45
BNP - BNPP US DV VAR NIKKEI 225	INTERROLL HOLDING AG REG COMMON STOCK CHF1.0	SHELL INTERNATIONAL 4.550 AUG 12 43
BNP - BNPP US DV VOL EUR/USD FX VOL	INTESA SANPAOLO 2.500 JAN 15 30 REGS	SHENZHEN INOVANCE TECHNOLO A COMMON STOCK CNY1.0
BNP - BNPP US DV VOL USD/JPY INDEX	INTESA SANPAOLO NPV	SHENZHOU INTERNATIONAL GROUP COMMON STOCK HKD.1
BNP PARIBAS 4.250 OCT 15 24	INTESA SANPAOLO S P FLTG 7.700 PERP 144	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0
BNP PARIBAS EUR2	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	SHIMADZU CORP COMMON STOCK
BNP PARIBAS FLTG 4.500 PERP REG	INTL CONS AIRLINE ORD EUR0.10 (CDI)	SHIMANO INC COMMON STOCK
BNP PARIBAS FORT C/D 0.000 APR 01 21	INTUIT INC COMMON STOCK USD.01	SHIN ETSU CHEMICAL CO LTD COMMON STOCK
BOC AVIATION LTD SR UNSECURED REGS 04/25 3.25	INTUITIVE SURGICAL INC COMMON STOCK USD.001	SHIN POONG PHARMACEUTICAL CO COMMON STOCK KRW500.
BOC AVIATION LTD SR UNSECURED REGS 09/29 3	INVESCO EUR LIQI PRTF-AGACC	SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000.
BOC AVIATION LTD SR UNSECURED REGS 09/30 2.625	INVESCO FUNDS SICA INDIA ALL CAP EQT C	SHINHAN FINANCIAL GROUP SR UNSECURED REGS 01/26 1.35
BOC AVIATION LTD SR UNSECURED REGS 12/23 2.75	INVESTEC PLC COMMON STOCK GBP.0002	SHOP APOTHEKE EUROPE NV COMMON STOCK EUR.02
BODYCOTE PLC COMMON STOCK GBP.17273	IPD 3 BV FLTG DEC 01 25 REGS	SHOPIFY INC CLASS A COMMON STOCK
BOEING CO 3.500 MAR 01 39	IPG PHOTONICS CORP COMMON STOCK USD.0001	SHREE CEMENT LTD COMMON STOCK INR10.
BOEING CO 3.625 MAR 01 48	IRB HLDG CORP 6.750 FEB 15 26 144	SHRIRAM TRANSPORT INR10
BOEING CO 5.150 MAY 01 30	IRB HLDG CORP 7.000 JUN 15 25 144	SIEGFRIED HOLDING AG REG COMMON STOCK CHF2.0
BOMBARDIER INC 6.000 OCT 15 22 144	IREN SPA EUR1	SIEMENS AG REG COMMON STOCK NPV
BOMBARDIER INC 7.500 MAR 15 25 144	IRON MOUNTAIN EU 3.875 NOV 15 25 REG	SIEMENS GAMESA RENEWABLE ENE COMMON STOCK EUR.17
BOOKING HLDGS INC 4.500 APR 13 27	IRON MOUNTAIN INC 5.250 JUL 15 30 144A	SIG COMBIBLOC GROU CHF0.1
BOOKING HOLDINGS INC 3.650 MAR 15 25	ISHARES MSCI ACWI ETF ISHARES MSCI ACWI ETF	SIG COMBIBLOC GROUP AG COMMON STOCK CHF.01
BOOKING HOLDINGS INC 4.625 APR 13 30	ISHARES MSCI MEXICO ETF ISHARES MSCI MEXICO ETF	SIGNATURE AVIATION PLC COMMON STOCK GBP.3720238
BOOKING HOLDINGS INC COMMON STOCK USD.008	ISHARES MSCI SOUTH KOREA ETF ISHARES MSCI SOUTH KOREA ETF	SIGNIFY NV COMMON STOCK
BOSKALIS WESTMINSTER COMMON STOCK EUR.01	ISS A/S COMMON STOCK DKK1.0	SIGNIFY NV EUR0.01
BOSTON PPTYS LTD PAR 3.200 JAN 15 25	ISTAR INC 4.750 OCT 01 24	SILERGY CORP COMMON STOCK TWD10.0
BOXER PARENT CO INC 7.125 OCT 02 25 144	ITALGAS SPA COMMON STOCK NPV	SILTRONIC AG COMMON STOCK
BOXER PARENT CO INC 9.125 MAR 01 26 144A	ITALY(REP OF) 1.450 MAR 01 36 144A	SIMCORP A/S COMMON STOCK DKK1.
BP CAP MKTS AMER INC 3.067 MAR 30 50	ITAU UNIBANCO HOLD PRF NPV	SIMMONS FOODS INC / 5.750 NOV 01 24 144

BP CAPITAL MARKETS FLTG 4.875 PERP	ITHACA ENERGY NORTH 9.375 JUL 15 24 144	SIMON PPTY GROUP LP 4.750 MAR 15 42
BP PLC ORD USD0.25	ITOCHU CORP COMMON STOCK	SIMON PROPERTY GROUP 6.750 FEB 01 40
BRASKEM IDESA SAPI SR SECURED REGS 11/29 7.45	ITOCHU TECHNO SOLUTIONS CORP COMMON STOCK	SIMON PROPERTY GROUP INC REIT USD.0001
BRASKEM NETHERLANDS COMPANY GUAR REGS 01/30 4.5	ITV PLC COMMON STOCK GBP.1	SIMS LTD SIMS LTD
BRAVIDA HOLDING AB COMMON STOCK SEK.02	IVORY COAST SR UNSECURED REGS 06/33 6.125	SINCH AB COMMON STOCK SEK.1
BRAVIDA HOLDING AB NPV	IVORY COAST SR UNSECURED REGS 12/32 VAR	SK HOLDINGS CO LTD COMMON STOCK KRW200.0
BREMBO SPA COMMON STOCK NPV	IWG PLC COMMON STOCK	SK HYNIX INC COMMON STOCK KRW5000.
BRENNTAG AG NPV	JARDINE CYCLE & CARR SGD1	SK INNOVATION CO LTD COMMON STOCK KRW5000.
BRF SA SR UNSECURED REGS 01/30 4.875	JBS USA/FOOD/FINANCE 5.500 JAN 15 30 144A	SK TELECOM COMMON STOCK KRW500.
BRINKS CO 4.625 OCT 15 27 144	JCDECAUX SA COMMON STOCK	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25
BRINK'S CO/THE 5.500 JUL 15 25 144A	JCR PHARMACEUTICALS CO LTD COMMON STOCK	SLM CORP 7.250 JAN 25 22
BRISTOL MYERS SQUIBB COMMON	JD SPORTS FASHION ORD 0.25P	SM ENERGY COMPANY 10.000 JAN 15 25 144
BRIT AMER TOBACCO ORD 25P	JD.COM INC ADS EA 2 COM 'A' SHS	SM ENERGY COMPANY 6.625 JAN 15 27
BRITISH AIR 20-1 A P 4.250 NOV 15 32 144A	JIANGSU HENGRUI MEDICINE C A COMMON STOCK CNY1.0	SM ENERGY COMPANY 6.750 SEP 15 26
BRITISH TELECOM 1.750 MAR 10 26	JIANGSU YANGHE BRE 'A'CNY1	SMC CORP COMMON STOCK
BRITVIC PLC COMMON STOCK GBP.2	JIC ZHIXIN LTD COMPANY GUAR REGS 08/30 2.125	SMITH & NEPHEW ORD USD0.20
BROADCOM INC COMMON STOCK	JM AB COMMON STOCK SEK1.0	SMITH (DS ORD 10P
BROOKFIELD FINANCE L 4.000 APR 01 24	JOHN LAING GROUP PLC COMMON STOCK GBP.1	SNAP INC A COMMON STOCK USD.00001
BUCHER INDUSTRIES AG REG COMMON STOCK CHF.2	JOHN LEWIS PLC 4.250 DEC 18 34	SOC GENERALE FLTG PERPETUAL
BUCHER INDUSTRIES CHF(0.20)	JOHN WOOD GROUP PLC COMMON STOCK GBP.042857	SOCIETE GENERALE 4.250 APR 14 25 144
BUNZL ORD 32.14857P	JOHNSON & JOHNSON 2.950 MAR 03 27	SOCIETE GENERALE PERPETUAL(CALL ACCT)
BUPA FINANCE 5.000 DEC 08 26 REG	JOHNSON CONTROLS INT 4.500 FEB 15 47	SOCIETY OF LLOYDS(4.750 OCT 30 24
BURGER KING FRANCE FLTG MAY 01 23 REG	JOHNSON CONTROLS INT 4.950 JUL 02 64	SOFIMA HOLDING SPA 3.750 JAN 15 28 REGS
BURLINGTON RES FIN C 7.200 AUG 15 31	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	SOFTBANK GROUP CO FLTG 6.000 PERPETUAL
BUZZI UNICEM SPA EUR0.60	JP - FTSE XINHUA CHI P 16120 DEC 21	SOFTBANK GROUP CORP COMMON STOCK
CA IMMOBILIEN ANLAGEN AG COMMON STOCK	JP - FTSE XINHUA CHI P 16358 DEC 21	SOFTCAT PLC COMMON STOCK GBP.0005
CAC40 10 EURO FUT JAN21 XMON 20210115	JP - JPMS US DV SWPT P .751 07 22	SOFTWARE AG COMMON STOCK
CADENCE DESIGN SYS INC COMMON STOCK USD.01	JP - JPMS US DV SWPT P .756 07 22	SOFTWARE AG NPV (REGD)
CAIXABANK SA EUR1	JP - JPMS US DV SWPT P .779 07 22	SOFTWAREONE HOLDING AG COMMON STOCK CHF.01
CAIXABANK SA FLTG 5.250 PERP REG	JP - JPMS US DV SWPT P 1.045 07 30	SOLVAY FINANCE 5.425 PERPETUAL
CAIXABANK SA FLTG 5.875 PERP REGS	JP - JPMS US DV SWPT P 1.050 07 30	SOLVAY FINANCE 5.869 PERPETUAL SU
CAIXABANK SA FLTG 6.750 PERP	JP - JPMS US DV SWPT P 1.077 07 30	SONY CORP COMMON STOCK
CALPINE CORPORATION 3.750 MAR 01 31 144	JP - JPMS US DV SWPT P 1.119 11 22	SONY CORP NPV
CALUMET SPECIALTY PR 7.625 JAN 15 22	JP - JPMS US DV SWPT P 1.165 12 22	SOPRA STERIA GROUP COMMON STOCK EUR1.0
CALUMET SPECIALTY PR 9.250 JUL 15 24	JP - JPMS US DV SWPT P 1.220 12 22	SOUTHERN CALIF EDISO 3.650 FEB 01 50
CAMELOT FIN S A 4.500 NOV 01 26 144	JP - JPMS US DV SWPT P 1.243 12 22	SOUTHERN CALIF EDISO 6.000 JAN 15 34
CANADIAN PAC RY CO N 2.900 FEB 01 25	JP - JPMS US DV SWPT P 1.580 11 30	SOUTHERN COPPER CORP SR UNSECURED 04/25 3.875
CANADIAN PAC RY CO N 6.125 SEP 15 2115	JP - JPMS US DV SWPT P 1.630 12 30	SOUTHWEST AIRLS CO 3.450 NOV 16 27
CANON INC COMMON STOCK	JP - JPMS US DV SWPT P 1.720 12 30	SOUTHWESTERN ENERGY 7.500 APR 01 26
CAPCOM CO LTD COMMON STOCK	JP - JPMS US DV SWPT P 1.766 12 30	SOUTHWESTERN ENERGY 7.750 OCT 01 27

CAPGEMINI EUR8	JP - JPMS US DV TRS REC CSIH0310	SP GROUP TREASURY PTE COMPANY GUAR REGS 02/29 3.375
CAPGEMINI SE COMMON STOCK EUR8.0	JP - JPMS US DV TRS REC FTTWN	SP POWERASSETS LTD SR UNSECURED REGS 09/27 3
CAPITAL + COUNTIES PROPERTIE REIT GBP.25	JP - JPMS US DV TRS REC SPTRINDU	SPAIN(KINGDOM OF) 1.950 APR 30 26
CAPITAL ONE FINL COR 3.200 FEB 05 25	JP - JPMS US DV VAR 20/12/30 42.21%	SPAIN(KINGDOM OF) 2.750 OCT 31 24
CAPITOL INVT MERGER 10.000 AUG 01 24 144	JP - JPMS US DV VAR 20/12/30 44.5%	SPAREBANK 1 SR BANK ASA COMMON STOCK NOK25.0
CARDTRONICS INC 5.500 MAY 01 25 144	JP - JPMS US DV VAR 21/12/30 25.36%	SPECTRIS PLC COMMON STOCK GBP.05
CARLSBERG AS 'B'DKK20	JP - JPMS US DV VAR 21/12/30 25.81%	SPI 200 FUTURE MAR 18 21
CARNIVAL CORP 10.125 FEB 01 26 REG	JP - JPMS US DV VAR HANG SENG CHINA	SPIE SA COMMON STOCK EUR.47
CARNIVAL CORP 10.500 FEB 01 26 144	JP - JPMS US DV VOL EUR/USD FX VOL	SPIRENT COMMUNICATIONS PLC COMMON STOCK GBP.03333333
CARNIVAL CORP 11.500 APR 01 23 144	JP - JPMS US DV VOL USD/JPY INDEX	SPLUNK INC COMMON
CARNIVAL CORP 7.625 MAR 01 26 REG	JPMORGAN CHASE & CO 8.000 APR 29 27	SPLUNK INC COMMON STOCK USD.001
CARNIVAL PLC COMMON STOCK USD1.66	JPMORGAN CHASE & CO COMMON	SPOTIFY TECHNOLOGY SA COMMON STOCK EUR.000625
CARREFOUR SA EUR2.5	JPMORGAN CHASE + CO COMMON STOCK USD1.0	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001
CARRIER GLOBAL CORP COMMON STOCK USD.01	JSW STEEL LTD SR UNSECURED REGS 04/24 5.95	SQUARE INC A COMMON STOCK USD.0000001
CASH	JUMBO SA COMMON STOCK EUR.88	SRLEV NV FLTG 9.000 APR 15 41
CASIO COMPUTER CO LTD COMMON STOCK	JUNGHEINRICH PRFD PREFERENCE	SSAB AB B SHARES COMMON STOCK
CASTELLUM AB COMMON STOCK SEK.5	JUNIPER NETWORKS INC COMMON STOCK USD.00001	SSAB AB SER'A'NPV
CASTLE PEAK PWR FIN CO COMPANY GUAR REGS 06/30 2.2	JUPITER FUND MANAGEMENT COMMON STOCK GBP.02	SSAB AB SER'B'NPV
CATERPILLAR INC 3.400 MAY 15 24	JYSKE BANK REG COMMON STOCK DKK10.	SSE PLC COMMON STOCK GBP.5
CATERPILLAR INC COMMON STOCK USD1.0	K S AG REG COMMON STOCK	SSE PLC ORD 50P
CATHAY FINANCIAL HOLDING CO COMMON STOCK TWD10.0	KAKAKU.COM INC COMMON STOCK	SSP GROUP PLC COMMON STOCK GBP.01085
CCM MERGER INC 6.375 MAY 01 26 144A	KAKAO CORP COMMON STOCK KRW500.0	STABILUS SA COMMON STOCK EUR.01
CCO HLDGS LLC / CCO 4.500 AUG 15 30 144	KANGWON LAND INC COMMON STOCK KRW500.0	STADLER RAIL AG COMMON STOCK CHF.2
CCO HLDGS LLC / CCO 5.000 FEB 01 28 144	KANSAS CITY SOUTHERN 3.500 MAY 01 50	STANDARD CHARTERED ORD USD0.50
CCO HLDGS LLC / CCO 5.125 MAY 01 27 144	KANSAS CITY SOUTHERN 4.700 MAY 01 48	STANDARD INDS INC 5.000 FEB 15 27 144
CCO HLDGS LLC / CCO 5.750 FEB 15 26 144	KANSAS CITY SOUTHERN 4.950 AUG 15 45	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5
CDB FINANCIAL LEASING SUBORDINATED REGS 09/30 VAR	KASIKORNBANK PCL THB10 (NVDR)	STARBUCKS CORP COMMON STOCK USD.001
CDK GLOBAL INC COMMON STOCK USD.01	KAZ MINERALS PLC COMMON STOCK GBP.2	STATE STREET CORP COMMON STOCK USD1.0
CELLNEX TELECOM SA EUR0.25	KB FINANCIAL GROUP INC COMMON STOCK KRW5000.	STATION CASINOS LLC 4.500 FEB 15 28 144
CELLTRION HEALTHCARE CO LTD COMMON STOCK KRW1000.0	KB FINANCIAL GROUP KRW5000	STH AFRICA(REP OF) 8.750 FEB 28 48
CELLTRION INC COMMON STOCK KRW1000.0	KDDI CORP COMMON STOCK	STILLFRONT GROUP AB COMMON STOCK SEK.07
CELLTRION PHARM INC COMMON STOCK KRW500.	KELLOGG CO 7.450 APR 01 31 RGD	STMICROELECTRONICS NV COMMON STOCK EUR1.04
CEMBRA MONEY BANK AG COMMON STOCK CHF1.0	KENAN ADVANTAGE GROU 7.875 JUL 31 23 144	STORA ENSO OYJ NPV SER 'R'
CEMEX SAB SPONS ADR PART CER ADR	KEURIG DR PEPPER INC 3.200 MAY 01 30	STOXX 600 INDUS FUTURE MAR 19 21
CENOVUS ENERGY INC 4.250 APR 15 27	KEYCORP COMMON STOCK USD1.0	STOXX EUROPE 600 FUTURE MAR 19 21
CENTAMIN PLC COMMON STOCK	KEYENCE CORP COMMON STOCK	STROEER SE + CO KGAA COMMON STOCK
CENTENE CORP 4.625 DEC 15 29	KIA MOTORS CORP COMMON STOCK KRW5000.0	SUBSEA 7 SA COMMON STOCK USD2.
CENTENE CORP 5.375 AUG 15 26 144A	KIMBERLY CLARK CORP COMMON STOCK USD1.25	SULZER AG REG COMMON STOCK CHF.01

CENTENE CORP DEL 3.000 OCT 15 30	KINDER MORGAN INC COMMON STOCK USD.01	SUMITOMO ELECTRIC INDUSTRIES COMMON STOCK
CENTENE CORP DEL 5.375 JUN 01 26 144	KINDRED GROUP PLC SDR GBP.005	SUMITOMO METAL MINING CO LTD COMMON STOCK
CENTERRA GOLD INC COMMON STOCK	KINDRED GROUP PLC SDR RP 1 GBP0.000625	SUMITOMO MITSUI FINANCIAL GR COMMON STOCK
CENTRAL JAPAN RAILWAY CO COMMON STOCK	KINGFISHER ORD GBP0.157142857	SUN HUNG KAI PROP (CAP) COMPANY GUAR REGS 02/29 3.75
CENTRICA ORD 6.17284P	KINNEVIK AB B COMMON STOCK SEK.1	SUNCOKE ENERGY PARTN 7.500 JUN 15 25 144
CENTRICA PLC COMMON STOCK GBP.061728	KLA CORP 4.650 NOV 01 24	SUNCOR ENERGY INC NE 3.600 DEC 01 24
CERIDIAN HCM HOLDING INC COMMON STOCK USD.01	KLA CORP COMMON STOCK USD.001	SUOFEIYA HOME COL 'A'CNY1
CHAILEASE HOLDING CO LTD COMMON STOCK TWD10.	KOITO MANUFACTURING CO LTD COMMON STOCK	SUTTER HEALTH 1.321 AUG 15 25
CHALCO HK INVESTMENT COMPANY GUAR REGS 12/99 VAR	KOJAMO OYJ COMMON STOCK NPV	SUTTER HEALTH 3.695 AUG 15 28
CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	KOMERCNI BANKA AS COMMON STOCK CZK100.0	SUZANO AUSTRIA GMBH 6.000 JAN 15 29
CHECK POINT SOFTWARE TECH COMMON STOCK USD.01	KON KPN NV EUR0.04	SUZANO AUSTRIA GMBH COMPANY GUAR 01/31 3.75
CHELTENHAM & GLOUC 11.750 PERPETUAL	KONE CORP ORD 'B'	SUZHOU GOLD MANTIS CONSTR A COMMON STOCK CNY1.0
CHEMED CORP COMMON STOCK USD1.0	KONECRANES OYJ COMMON STOCK EUR.5	SUZUKI MOTOR CORP COMMON STOCK
CHEPLAPHARM ARZNEIMI 4.375 JAN 15 28 REGS	KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01	SVB FINANCIAL GROUP COMMON STOCK USD.001
CHEVRON CORP COMMON STOCK USD.75	KONINKLIJKE AHOLD EUR0.01	SVENSKA HANDELS C/P APR 13 21
CHINA CINDA 2020 I MNGMN COMPANY GUAR REGS 03/27 3	KONINKLIJKE KPN N.V 8.375 OCT 01 30 RGD	SVENSKA HANDELS C/P JUL 16 21
CHINA CONSTRUCT C/P APR 27 21	KOPPERS INC PA 6.000 FEB 15 25 144	SVENSKA HANDELS C/P MAR 22 21
CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0	KOREA EAST WEST POWER CO SR UNSECURED REGS 05/25 1.75	SWECO AB B SHS COMMON STOCK SEK1.0
CHINA DEVELOPMENT FINANCIAL COMMON STOCK TWD10.	KOREA ELECTRIC POWER CO SR UNSECURED REGS 06/24 2.5	SWEDBANK AB C/P APR 19 21
CHINA EVERBRIGHT BANK CO L H COMMON STOCK CNY1.0	KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.	SWEDISH MATCH NPV
CHINA EVERGRANDE GROUP SR SECURED REGS 03/24 9.5	KOREA INVESTMENT HOLDINGS CO COMMON STOCK KRW5000.	SWEDISH ORPHAN BIOVITRUM AB COMMON STOCK SEK.55
CHINA HUADIAN OVERSEAS COMPANY GUAR REGS VAR	KOREA NATIONAL OIL CORP SR UNSECURED REGS 10/25 3.25	SWISSCOM AG CHF1(REGD)
CHINA LIFE INSURANCE CO H COMMON STOCK CNY1.0	KOREA RESOURCES CORP SR UNSECURED REGS 04/23 4	SYNOPSYS INC COMMON STOCK USD.01
CHINA MERCHANTS BANK H COMMON STOCK CNY1.0	KOREA SHIPBUILDING + OFFSHOR COMMON STOCK KRW5000.0	SYNTHOMER PLC 3.875 JUL 01 25 REGS
CHINA MINMETALS CORP SR UNSECURED REGS 12/99 VAR	KOREA ZINC CO LTD COMMON STOCK KRW5000.	SYNTHOMER PLC COMMON STOCK GBP.1
CHINA MINSHENG BANKING A COMMON STOCK CNY1.0	KORIAN COMMON STOCK EUR5.0	T MOBILE US INC COMMON STOCK USD.0001
CHINA MOBILE HKD0.10	KOSMOS ENERGY LTD COMPANY GUAR REGS 04/26 7.125	TAG IMMOBILIEN AG COMMON STOCK
CHINA MOBILE LTD COMMON STOCK	KOTAK MAHINDRA BAN INR10	TAG IMMOBILIEN AG NPV
CHINA O/SEAS LAND HKD0.10	KRAFT HEINZ FOODS CO 5.000 JUN 04 42 RGD	TAIWAN SEMICON MAN TWD10
CHINA OILFIELD 'H'CNY1	KRAFT HEINZ FOODS CO 5.500 JUN 01 50 144A	TAIYO HOLDINGS CO LTD COMMON STOCK
CHINA PACIFIC INSU 'H'CNY1	KRAFT HEINZ FOODS CO 6.875 JAN 26 39 RGD	TALEN ENERGY SUPPLY 7.625 JUN 01 28 144A
CHINA PACIFIC INSURANCE GR H COMMON STOCK CNY1.0	KROGER CO COMMON STOCK USD1.0	TALKTALK TELECOM GRO 3.875 FEB 20 25 REGS
CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0	KUBOTA CORP COMMON STOCK	TARGA RES PARTNERS / 4.875 FEB 01 31 144
CHINA RAILWAY CONSTRUCTION A COMMON STOCK CNY1.0	KUEHNE & NAGEL AG CHF1(REGD)(POST)	TARGA RES PARTNERS 5.875 APR 15 26
CHINA RAILWAY SIGNAL + COM H COMMON STOCK CNY1.0	KUNGSLEDEN AB COMMON STOCK SEK.42	TARGA RESOURCES PART 5.125 FEB 01 25

CHINA SCE GRP HLDGS LTD SR SECURED REGS 04/24 7.375	KWEICHOW MOUTAI CO LTD A COMMON STOCK CNY1.0	TARGA RESOURCES PART 5.500 MAR 01 30
CHINA SHENHUA ENERGY CO H COMMON STOCK CNY1.0	KWG GROUP HOLDINGS LTD COMMON STOCK HKD.1	TARGET CORP COMMON STOCK USD.0833
CHINA STATE CONSTRUCTION A COMMON STOCK CNY1.0	L BRANDS INC 6.750 JUL 01 36	TATE & LYLE ORD 25P
CHINA TELECOM CORP LTD H COMMON STOCK CNY1.0	L BRANDS INC 6.875 NOV 01 35	TATE + LYLE PLC COMMON STOCK GBP.25
CHINA VANKE CO LTD A COMMON STOCK CNY1.0	LA FINANCIERE ATAL 6.625 MAY 15 25 REG	TAYLOR MORRISON COMM 6.625 JUL 15 27 144A
CHINALCO CAPITAL HOLDING COMPANY GUAR REGS VAR	LAFARGEHOLCIM LTD CHF2(REGD)	TE CONNECTIVITY LTD COMMON STOCK CHF.57
CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01	LAM RESEARCH CORP COMMON STOCK USD.001	TECAN GROUP AG CHF1(REGD)
CHR.HANSEN HLDGS A DKK10	LANCASHIRE HOLDINGS LTD COMMON STOCK USD.5	TECAN GROUP AG REG COMMON STOCK CHF.1
CHRISTUS HEALTH 4.341 JUL 01 28	LAO FENG XIANG CO LTD A COMMON STOCK CNY1.0	TELECOM ITALIA CAP 6.375 NOV 15 33 RGD
CHS/COMMUNITY HEALTH 6.625 FEB 15 25 144A	LARGAN PRECISION C TWD10	TELECOM ITALIA CAP 7.200 JUL 18 36
CHUBB INA HLDGS INC 3.350 MAY 15 24	LARGAN PRECISION CO LTD COMMON STOCK TWD10.	TELECOM ITALIA NPV
CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK	LARSEN & TOUBRO INR2	TELECOM ITALIA SPA 5.875 MAY 19 23
CIE AUTOMOTIVE SA COMMON STOCK EUR.25	LCH-LTD EUR006M DEC 16 25	TELEFONICA DEUTSCH NPV
CIE DE ST-GOBAIN EUR4	LCH-LTD EUR006M DEC 18 24	TELEFONICA EMISONES 4.103 MAR 08 27
CIFI HOLDINGS GROUP COMPANY GUAR REGS 01/22 5.5	LCH-LTD EUR006M DEC 18 40	TELEFONICA EMISONES 4.895 MAR 06 48
CIMB BANK BHD SR UNSECURED REGS 03/22 3.263	LCH-LTD EUR006M DEC 19 50	TELEFONICA(EUROPE) FLTG 2.625 PERP REG
CINTAS CORP COMMON STOCK	LCH-LTD EUR006M JUN 19 40	TELENET GROUP HOLDING NV COMMON STOCK
CISCO SYSTEMS INC COMMON STOCK USD.001	LCH-LTD EUR006M SEP 18 24	TELENET GRP HLDG NPV
CIT - CITI US DV FXD 2.801 MAY 15 26	LCH-LTD EUR006M SEP 19 40	TELUS CORPORATION 2.800 FEB 16 27
CIT - CITI US DV FXD 3.043 AUG 15 26	LCH-LTD EUR006M SEP 19 50	TENCENT HLDGS LIMI HKD0.00002
CIT - CITI US DV VOL EUR/USD FX VOL	LCH-LTD FXD -.031 DEC 19 50	TENCENT HOLDINGS LTD COMMON STOCK HKD.00002
CIT - CITI US DV VOL USD/JPY INDEX	LCH-LTD FXD .047 DEC 19 50	TENCENT MUSIC ENTERTAINM ADR ADR USD.000083
CITIBANK NA C/D 0.000 JAN 11 21	LCH-LTD FXD -.165 DEC 18 24	TENCENT MUSIC ENTMT 1.375 SEP 03 25
CITIGROUP INC COMMON	LCH-LTD FXD -.174 DEC 20 24	TENGIZCHEVROIL FIN CO IN SR SECURED REGS 08/26 4
CITIGROUP INC COMMON STOCK USD.01	LCH-LTD FXD -.181 DEC 18 24	TENNECO INC 5.000 JUL 15 26
CITIGROUP INC FLTG 4.044 JUN 01 24	LCH-LTD FXD -.190 JUN 17 25	TERADYNE INC COMMON STOCK USD.125
CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	LCH-LTD FXD .208 SEP 19 40	TEREOS FINANCE GROUP 7.500 OCT 30 25 REGS
CITRIX SYSTEMS INC COMMON STOCK USD.001	LCH-LTD FXD .211 SEP 19 40	TEREOS FINANCE GRP 4.125 JUN 16 23
CJ CHEILJEDANG CORP COMMON STOCK KRW5000.0	LCH-LTD FXD -.219 DEC 18 24	TERMOCANDELARIA POWER COMPANY GUAR REGS 01/29 7.875
CK ASSET HOLDINGS HKD1	LCH-LTD FXD .231 SEP 19 40	TERUMO CORP COMMON STOCK
CK HUTCHISON HLDGS HKD1.0	LCH-LTD FXD -.238 MAR 18 25	TESCO ORD 5P
CLARIOS GLOBAL LP 6.750 MAY 15 25 144A	LCH-LTD FXD .248 SEP 19 40	TESCO PROPERTY FIN 3 5.744 APR 13 40
CLEARWAY ENERGY INC C COMMON STOCK	LCH-LTD FXD .254 SEP 19 40	TESLA INC COMMON STOCK USD.001
CLEARWAY ENERGY OPER 4.750 MAR 15 28 144	LCH-LTD FXD .259 DEC 18 40	TEXAS INSTRUMENTS COMMON
CLEAVER BROOKS INC 7.875 MAR 01 23 144	LCH-LTD FXD .277 SEP 19 40	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0
CLEVELAND-CLIFFS 9.875 OCT 17 25 144A	LCH-LTD FXD .278 DEC 18 40	THAMES WATER UTIL 2.375 MAY 03 23
CLEVELAND-CLIFFS INC 6.250 OCT 01 40	LCH-LTD FXD .280 SEP 19 40	THE VERY GRP FDNG 7.750 NOV 15 22

CLOROX CO DEL 3.500 DEC 15 24	LCH-LTD FXD .287 DEC 18 40	THERMO FISHER SCI COMMON
CLOROX COMPANY COMMON STOCK USD1.0	LCH-LTD FXD .287 SEP 19 40	THERMO FISHER SCIENT 4.133 MAR 25 25
CLOSE BROTHERS GROUP PLC COMMON STOCK GBP.25	LCH-LTD FXD .290 SEP 19 40	THULE GROUP AB NPV
CLP POWER HK FINANCING COMPANY GUAR REGS 06/30 2.125	LCH-LTD FXD .296 SEP 19 40	THULE GROUP AB/THE COMMON STOCK SEK.01
CMB INTERNATIONAL LEASIN SR UNSECURED REGS 07/24 3	LCH-LTD FXD -.299 MAR 18 25	THYSSENKRUPP AG COMMON STOCK
CMB INTERNATIONAL LEASIN SR UNSECURED REGS 08/30 2.75	LCH-LTD FXD .299 SEP 19 40	TIME WARNER CABLE IN 5.875 NOV 15 40
CME GROUP INC CLASS A	LCH-LTD FXD .314 SEP 19 40	TIME WARNER CABLE IN 7.300 JUL 01 38
CMT MTN PTE LTD COMPANY GUAR REGS 04/29 3.609	LCH-LTD FXD .316 JUN 19 40	TIMES CHINA HLDG LTD SR SECURED REGS 07/23 6.75
CN HUANENG GP HK TREASUR COMPANY GUAR REGS 12/99 VAR	LCH-LTD FXD .333 SEP 19 40	TIS INC COMMON STOCK
CNOOC FINANCE 2013 LTD COMPANY GUAR 09/29 2.875	LCH-LTD FXD -.340 SEP 16 25	TITAN INTL INC ILL 6.500 NOV 30 23
CNOOC LTD COMMON STOCK	LCH-LTD FXD .341 SEP 19 40	TJX COMPANIES INC COMMON
CNOOC LTD HKD0.02	LCH-LTD FXD .350 SEP 19 40	TJX COMPANIES INC COMMON STOCK USD1.0
CNP ASSURANCES FLTG 2.500 JUN 30 51	LCH-LTD FXD .362 JUN 19 40	TKH GROUP NV DUTCH CERT DUTCH CERT EUR.25
CNX RES CORP 6.000 JAN 15 29 144	LCH-LTD FXD -.397 SEP 16 25	T-MOBILE US INC 7.875 SEP 15 23
CNX RES CORP 7.250 MAR 14 27 144	LCH-LTD FXD -.448 MAR 17 26	TOKYO CENTURY CORP COMMON STOCK
COATS GROUP PLC COMMON STOCK GBP.05	LCH-LTD FXD -.457 DEC 16 25	TOKYU CORP COMMON STOCK
COCA-COLA CO COMMON	LCH-LTD FXD -.476 DEC 16 25	TOMRA SYSTEMS ASA COMMON STOCK NOK1.
CODERE FINANCE 10.750 SEP 30 23 144	LCH-LTD FXD .504 DEC 19 50	TOP GLOVE CORP BHD COMMON STOCK MYR.5
CODERE FINANCE 2 10.750 NOV 01 23 REG	LCH-LTD FXD .508 DEC 19 50	TOPDANMARK A/S COMMON STOCK DKK1.0
CODERE FINANCE 2 11.625 NOV 01 23 144	LCH-LTD FXD .519 DEC 19 50	TOREX GOLD RESOURCES INC COMMON STOCK
CODERE FINANCE 2 12.750 SEP 30 23 REG	LCH-LTD FXD .520 DEC 19 50	TORONTO DOMINION BAN 0.750 SEP 11 25 C
COGNEX CORP COMMON STOCK USD.002	LCH-LTD FXD .536 DEC 19 50	TOTAL SE EUR2.5
COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	LCH-LTD FXD .538 DEC 19 50	TOTAL SE FLTG 3.875 PERP
COLGATE PALMOLIVE CO COMMON	LCH-LTD FXD .540 DEC 19 50	TOYOTA MOTOR CORP COMMON STOCK
COLLATERALIZED C/P JAN 29 21	LCH-LTD FXD .545 DEC 19 50	TP ICAP PLC COMMON STOCK GBP.25
COLLATERALIZED C/P JUN 08 21	LCH-LTD FXD .549 DEC 19 50	TRADE DESK INC/THE CLASS A COMMON STOCK
COLOMBIA TELECOMUNICACIO SR UNSECURED REGS 07/30 4.95	LCH-LTD FXD .561 SEP 20 50	TRAFIGURA GROUP PT FLTG 7.500 PERP REG
COLONY CAPITAL INC 5.000 APR 15 23 C	LCH-LTD FXD .578 SEP 20 50	TRAINLINE PLC COMMON STOCK GBP.01
COLRUYT SA NPV(EU)	LCH-LTD FXD .579 SEP 20 50	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0
COMCAST CORP CLASS A COMMON STOCK USD.01	LCH-LTD FXD .580 SEP 20 50	TRANSDIGM GROUP INC COMMON STOCK USD.01
COMCAST CORP NEW 3.375 FEB 15 25	LCH-LTD FXD .581 SEP 20 50	TRANSPORTADORA DE GA 6.750 MAY 02 25 REG
COMERICA INC COMMON STOCK USD5.0	LCH-LTD FXD .583 SEP 20 50	TRAVIS PERKINS 3.750 FEB 17 26 REGS
COMETA ENERGIA SA SR SECURED REGS 04/35 6.375	LCH-LTD FXD .585 DEC 19 50	TRAVIS PERKINS 4.500 SEP 07 23
COMFORTDELGRO CORP SGD0.25	LCH-LTD FXD .592 DEC 19 50	TRAVIS PERKINS ORD 10P
COMMERZBANK AG FLTG 4.000 DEC 05 30	LCH-LTD FXD .599 DEC 19 50	TRAVIS PERKINS PLC COMMON STOCK GBP.1
COMMERZBANK AG FLTG 6.125 PERP REGS	LCH-LTD FXD .605 SEP 20 50	TREASURY BILL 06/21 0.00000
COMMONSPIRIT HEALTH 1.547 OCT 01 25	LCH-LTD FXD .606 SEP 20 50	TREND MICRO INC COMMON STOCK
COMMONSPIRIT HEALTH 3.817 OCT 01 49	LCH-LTD FXD .628 SEP 20 50	TRIMBLE INC COMMON STOCK
COMMUNITY HEALTH SYS 8.000 DEC 15 27 144	LCH-LTD FXD .635 DEC 19 50	TRITAX BIG BOX REIT PLC REIT GBP.01
COMMUNITY HEALTH SYS 8.000 MAR 15 26 144	LCH-LTD JY0006M DEC 19 50	TRIUMPH GROUP INC 8.875 JUN 01 24 144A

COMPASS GROUP ORD 11.05P	LEGAL & GENERAL GP 5.375 OCT 27 45 SU	TRIUMPH GROUP INC NE 7.750 AUG 15 25
COMPUGROUP MEDICAL SE + CO K COMMON STOCK	LEGAL & GENERAL GP FLTG 3.750 NOV 26 49	TRUIST FINANCIAL CORP COMMON STOCK USD5.0
COMPUTACENTER ORD 7.5555P	LEGAL & GENERAL GP ORD 2.5P	TRUIST FINL CORP 2.500 AUG 01 24
COMPUTACENTER PLC COMMON STOCK GBP.075555	LENNAR CORP A COMMON STOCK USD.1	TUI AG DI COMMON STOCK
COMSTOCK RES INC 9.750 AUG 15 26	LEROY SEAFOOD GROUP ASA COMMON STOCK NOK1.0	TULLOW OIL PLC COMPANY GUAR REGS 03/25 7
CONCORDIA FINANCIAL GROUP LT COMMON STOCK	LEVEL 3 FINANCING IN 3.625 JAN 15 29 144A	TURKCELL ILETISIM HIZMET SR UNSECURED REGS 04/28 5.8
CONOCOPHILLIPS COMMON STOCK USD.01	LEVEL 3 FING INC 5.250 MAR 15 26	TV AZTECA S A DE C V 8.250 AUG 09 24 REG
CONTINENTAL AG 2.500 AUG 27 26	LG CHEM LTD COMMON STOCK KRW5000.	TWILIO INC A COMMON STOCK USD.001
CONTINENTAL RESOURCE 5.750 JAN 15 31 144A	LG CORP COMMON STOCK KRW5000.	TWILIO INC COMMON CLASS A
CONTRA FUTURE FUTURE JAN 28 21	LG CORP KRW5000	TWIST BIOSCIENCE C COM USD0.00001
CONTRA FUTURE FUTURE MAR 08 21	LG DISPLAY CO LTD COMMON STOCK KRW5000.	TWITTER INC COMMON STOCK USD.000005
CONTRA FUTURE FUTURE MAR 11 21	LG ELECTRONICS INC COMMON STOCK KRW5000.	TYCO ELECTRONICS GRO 3.125 AUG 15 27
CONTRA FUTURE FUTURE MAR 18 21	LG HOUSEHOLD + HEALTH CARE COMMON STOCK KRW5000.0	TYLER TECHNOLOGIES INC COMMON STOCK USD.01
CONTRA FUTURE FUTURE MAR 19 21	LG HOUSEHOLD + HEALTH PREF PREFERENCE	U S BK NATL ASSN 2.050 JAN 21 25
CONTRA FUTURE FUTURE MAR 22 21	LG INNOTEK CO LTD COMMON STOCK KRW5000.0	UBER TECHNOLOGIES COM USD0.00001
CONTRA FUTURE FUTURE MAR 29 21	LG UPLUS CORP COMMON STOCK KRW5000.0	UBER TECHNOLOGIES INC COMMON STOCK USD.00001
CONTRA FUTURE EURO-BOBL FUTURE MAR	LIAONING WELLHOPE AGRI TEC A COMMON STOCK CNY1.0	UBS - FTSE 100 INDEX C 6525 MAR 21
CONTRA FUTURE EURO-BUND FUTURE MAR	LIFCO AB B SHS COMMON STOCK	UBS - FTSE 100 INDEX C 6750 MAR 21
CONTRA FUTURE EURO-BUXL 30Y BND MAR	LINDE PLC COMMON STOCK EUR.001	UBS - FTSE 100 INDEX P 5875 FEB 21
CONTRA FUTURE LONG GILT FUTURE MAR	LITHIA MTRS INC 4.625 DEC 15 27 144	UBS - FTSE XINHUA CH P 16290 DEC 21
CONTRA FUTURE US 10YR NOTE (CBT)MAR	LITHIA MTRS INC 5.250 AUG 01 25 144	UBS - FTSE XINHUA CH P 16529 DEC 21
CONTRA FUTURE US 10YR ULTRA FUT MAR	LKQ EUROPEAN HOLDI 4.125 APR 01 28 REGS	UBS - UBSS US DV C USD/ZAR 21.5
CONTRA FUTURE US 2YR NOTE (CBT) MAR	LLOYDS BANK PLC C/D FEB 08 21	UBS - UBSS US DV TRS PAY SXNGR
CONTRA FUTURE US 5YR NOTE (CBT) MAR	LLOYDS BANKING GP FLTG 7.625 PERP	UBS - UBSS US DV TRS REC CSIH0310
CONTRA FUTURE US LONG BOND(CBT) MAR	LLOYDS BANKING GROUP FLTG 7.500 PERP C	UBS - UBSS US DV TRS REC MCXT
CONTRA FUTURE US ULTRA BOND CBT MAR	LLOYDS BANKING GROUP FLTG 2.707 DEC 03 35	UBS - UBSS US DV VAR 20/12/30 22.61%
CONVATEC GROUP PLC COMMON STOCK GBP.1	LLOYDS TSB GROUP PLC 3.750 JAN 11 27	UBS - UBSS US DV VAR 20/12/30 23.41%
CONVATEC GROUP PLC ORD 10P WI	LLOYDS TSB GROUP PLC 4.582 DEC 10 25	UBS - UBSS US DV VAR 20/12/30 29.05%
COOPERATIEVE RABOBAN 5.250 MAY 24 41	LLOYDS TSB GROUP PLC 4.650 MAR 24 26	UBS - UBSS US DV VAR 20/12/30 31.05%
CO-OPERATIVE BANK FLTG 9.500 APR 25 29	LOCALIZA RENT A CAR COMMON STOCK	UBS - UBSS US DV VAR 20/12/30 37.5%
CO-OPERATIVE BK HLDS NPV	LOEWS CORP 3.750 APR 01 26	UBS - UBSS US DV VAR 20/12/30 39.0%
COPA HOLDINGS SA CLASS A COMMON STOCK	LOGITECH INTL CHF0.25	UBS - UBSS US DV VAR 21/12/10 21.28%
COPART INC COMMON	LONDONMETRIC PROPERTY PLC REIT GBP.1	UBS - UBSS US DV VAR 21/12/10 21.75%
COPART INC COMMON STOCK	LONG GILT FUTURE MAR LONG GILT FUTURE MAR	UBS - UBSS US DV VAR 21/12/10 22.05%
CORBION NV COMMON STOCK EUR.25	LONG GILT FUTURE MAR 29 21	UBS - UBSS US DV VAR HANG SENG CHINA
CORE & MAIN HOLDING 8.625 SEP 15 24 144A	LONGFOR GROUP HOLDINGS LTD COMMON STOCK HKD.1	UBS - UBSS US DV VAR HANG SENG INDEX
CORNING INC 5.850 NOV 15 68	LONGFOR HOLDINGS LTD SR UNSECURED REGS 01/32 3.85	UBS - UBSS US DV VAR NIKKEI 225
CORNING INC COMMON STOCK USD.5	LONGI GREEN ENERGY TECHNOL A COMMON STOCK CNY1.0	UBS - UBSS US DV VOL USD/JPY INDEX
CORTEVA INC COMMON STOCK USD.01	LONZA GROUP AG CHF1(REGD)	UBS AG (LONDON C/P AUG 18 21
COSCO SHIPPING POR HKD0.10	LOOMIS AB COMMON STOCK SEK5.0	UDG HEALTHCARE PLC COMMON STOCK EUR.05
COSTAR GROUP INC COMMON STOCK USD.01	L'OREAL EUR0.2	UK TREASURY 0.125 MAR 22 26 I/L

COSTCO WHOLESALE COR 2.750 MAY 18 24	LOTTE CHEMICAL CORP COMMON STOCK KRW5000.0	UKRAINE GOVERNMENT SR UNSECURED REGS 03/33 7.253
COTY INC 4.000 APR 15 23 REGS	LOWE S COS INC COMMON STOCK USD.5	UKRAINE GOVERNMENT SR UNSECURED REGS 09/24 7.75
COUNTRY GARDEN HLDGS SR SECURED REGS 04/26 7.25	LOWES COS INC 3.125 SEP 15 24	ULKER BISKUVI SANAYI AS SR UNSECURED REGS 10/25 6.95
COUNTRY GARDEN SERVICES HOLD COMMON STOCK USD.0001	LOWES COS INC 4.000 APR 15 25	ULSTER BK IRL LTD 11.375 PERPETUAL
COUNTRYSIDE PROPERTIES PLC COMMON STOCK GBP.01	LPL HLDGS INC 5.750 SEP 15 25 144	ULTRA ELECTRONIC ORD 5P
COUPA SOFTWARE INC COMMON STOCK USD.0001	LUKOIL PJSC SPON ADR ADR RUB.025	UNICREDIT SPA FLTG 2.731 JAN 15 32
COVESTRO AG NPV	LUKOIL SECURITIES BV COMPANY GUAR REGS 05/30 3.875	UNICREDIT SPA FLTG 3.875 PERPETUAL
COWAY CO LTD COMMON STOCK KRW500.0	LULULEMON ATHLETICA INC COMMON STOCK USD.005	UNICREDIT SPA FLTG 6.625 PERP REG
CPUK FINANCE LTD 6.500 AUG 28 26 REGS	LUMEN TECHNOLOGIES I 7.995 JUN 01 36	UNICREDIT SPA NPV
CRANSWICK ORD 10P	LUNDIN ENERGY AB NPV	UNILEVER PLC GBP 0.031111
CRANSWICK PLC COMMON STOCK GBP.1	LUXSHARE PRECISION INDUSTR A COMMON STOCK CNY1.0	UNION PACIFIC CORP COMMON STOCK USD2.5
CREDIT AGRICOLE SA 8.125 PERP REG SU	M + T BANK CORP COMMON STOCK USD.5	UNIPOL GRUPPO SPA COMMON STOCK
CREDIT AGRICOLE SA FLTG 7.875 PERP REG	M&G FINANCE LUXEMB FLTG PERPETUAL	UNITE GROUP PLC/THE REIT GBP.25
CREDIT SUISSE A C/D 0.000 FEB 12 21	MACYS INC 8.375 JUN 15 25 144	UNITED AIR 20-1 A 5.875 APR 15 29
CREDIT SUISSE AG 7.500 PERP REG SU	MAGAZINE LUIZA SA COMMON STOCK	UNITED AIR 2014 2 A 3.750 SEP 03 26
CREDIT SUISSE GP FUN 3.750 MAR 26 25	MAGNA INTL INC 3.625 JUN 15 24	UNITED AIR 2016-2 AA 2.875 OCT 07 28
CREDIT SUISSE GROUP FLTG 7.500 PERP REG	MAHINDRA &MAHINDRA INR5	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05
CREDIT SUISSE GROUP FLTG 4.500 PERP 144A	MAN GROUP PLC/JERSEY COMMON STOCK USD.03428571	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75
CREDIT SUISSE GROUP FLTG APR 02 26 REGS	MANULIFE FINANCIAL C 2.484 MAY 19 27	UNITED MEXICAN STATES SR UNSECURED 04/30 3.25
CREDIT SUISSE INTERN FLTG 5.250 PERP 144	MAPFRE SA COMMON STOCK EUR.1	UNITED MEXICAN STATES SR UNSECURED 04/51 5
CREDITO EMILIANO FLTG 1.500 OCT 25 25	MARATHON PETROLEUM CORP COMMON STOCK USD.01	UNITED OVERSEAS BANK LTD JR SUBORDINA REGS 12/99 VAR
CRH ORD EUR0.32 (LON)	MARFRIG HOLDINGS EUR 7.000 MAR 15 24 REG	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01
CRODA INTL ORD 10.609756P	MARKEL CORP COMMON	UNITED PARCEL SVCS I 2.800 NOV 15 24
CROWDSTRIKE HOLDIN COM USD0.0005 CL A	MARKS & SPENCER 7.125 DEC 01 37 REG	UNITED STATES TREAS 0.125 JAN 15 23 I/L
CROWDSTRIKE HOLDINGS INC A COMMON STOCK	MARKS & SPENCER GP ORD 25P	UNITED STATES TREAS 0.750 JUL 15 28 I/L
CROWN CASTLE INTL CORP REIT USD.01	MARKS + SPENCER GROUP PLC COMMON STOCK GBP.25	UNITED STATES TREAS 1.125 FEB 28 27
CRYSTAL ALMOND SARL 4.250 OCT 15 24 REGS	MARKS AND SPENCER PL 7.125 DEC 01 37 144	UNITED STATES TREAS 1.500 FEB 15 30
CSC HLDGS LLC 4.625 DEC 01 30 144	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	UNITED UTILITIES G ORD 5P
CSC HLDGS LLC 6.500 FEB 01 29 144	MARSH & MCLENNAN COS 3.750 MAR 14 26	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01
CSN RESOURCES SA COMPANY GUAR REGS 04/26 7.625	MARSHALLS PLC COMMON STOCK GBP.25	UPC HLDG BV 5.500 JAN 15 28 144
CSX CORP COMMON STOCK USD1.0	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002	UPL LIMITED INR2
CTBC FINANCIAL HOLDING CO LT COMMON STOCK TWD10.	MASMOVIL IBERCOM SA COMMON STOCK EUR.02	UPMC HEALTH SYS 3.600 APR 03 25
CTS EVENTIM AG + CO KGAA COMMON STOCK	MASS INST TECH MTN B 4.678 JUL 01 14	UPM-KYMMENE OY NPV
CUMMINS INC COMMON STOCK USD2.5	MASTERCARD INC A COMMON STOCK USD.0001	US 10YR NOTE (CBT)MAR US 10YR NOTE (CBT)MAR
CUMULUS MEDIA NEW HL 6.750 JUL 01 26 144	MASTERCARD INC CLASS A	US 10YR ULTRA (CBT) FUTURE MAR 22 21
DAELIM INDUSTRIAL CO LTD COMMON STOCK KRW5000.	MATALAN FIN PLC 9.500 JAN 31 24 REG	US 10YR ULTRA FUT MAR US 10YR ULTRA FUT MAR

DAETWYLER HOLDING AG BR COMMON STOCK CHF.05	MATCH GROUP INC COMMON STOCK	US 2YR NOTE (CBT) MAR US 2YR NOTE (CBT) MAR
DAI ICHI LIFE HOLDINGS INC COMMON STOCK	MATCHPOINT FINA C/P APR 16 21	US 5YR NOTE (CBT) MAR US 5YR NOTE (CBT) MAR
DAI ICHI LIFE INSURANCE JR SUBORDINA REGS 12/49 VAR	MATCHPOINT FINAN C/P MAY 04 21	US BANCORP COMMON STOCK USD.01
DAIFUKU CO LTD COMMON STOCK	MATTEL INC 6.750 DEC 31 25 144	US LONG BOND(CBT) MAR US LONG BOND(CBT) MAR
DAIICHI SANKYO CO LTD COMMON STOCK	MAXEDA DIY HOLDING 5.875 OCT 01 26 REGS	US ULTRA BOND (CBT) FUTURE MAR 22 21
DAIKIN INDUSTRIES LTD COMMON STOCK	MAXEDA DIY HOLDING B 5.875 OCT 01 26 144A	US ULTRA BOND CBT MAR US ULTRA BOND CBT MAR
DANA INC 5.375 NOV 15 27	MCDONALD S CORP COMMON STOCK USD.01	US ULTRA BOND CBT MAR21 XCBT 20210322
DANA INC 5.500 DEC 15 24	MDGH GMTN BV COMPANY GUAR REGS 11/49 3.7	USA COMPRESSION PART 6.875 SEP 01 27
DANA INC 5.625 JUN 15 28	MEDCO OAK TREE PTE LTD SR SECURED REGS 05/26 7.375	UTD O/S BANK SGD1
DANSKE BANK A/S 6.125 PERPETUAL	MEDIATEK INC COMMON STOCK TWD10.	VALARIS PLC 7.750 FEB 01 26
DASSAULT SYSTEMES SE COMMON STOCK EUR.5	MEDIATEK INCORP TWD10	VALEO SA COMMON STOCK EUR1.0
DAVITA INC 3.750 FEB 15 31 144	MEDICLINIC INTERNATIONAL PLC COMMON STOCK GBP.1	VALMET CORP NPV
DAVITA INC 4.625 JUN 01 30 144A	MEGGITT ORD 5P	VALMET OYJ COMMON STOCK NPV
DAVITA INC COMMON STOCK USD.001	MEGGITT PLC COMMON STOCK GBP.05	VALMONT INDS INC 5.000 OCT 01 44
DB INSURANCE CO LTD COMMON STOCK KRW500.0	MEGLOBAL CANADA ULC COMPANY GUAR REGS 05/30 5.875	VANKE REAL ESTATE HK SR UNSECURED REGS 11/29 3.5
DBS GROUP HOLDINGS LTD JR SUBORDINA REGS 12/99 VAR	MEIKO ELECTRONICS CO LTD COMMON STOCK	VARTA AG COMMON STOCK NPV
DE LONGHI SPA COMMON STOCK EUR1.5	MEITUAN CLASS B COMMON STOCK USD.00001	VAT GROUP AG COMMON STOCK CHF.1
DE LONGHI SPA EUR1.50	MELEXIS NV COMMON STOCK	VECTURA GROUP ORD 0.0271P
DECHRA PHARMACEUTICALS PLC COMMON STOCK GBP.01	MELROSE INDUST PLC ORD 68.57P	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001
DEERE + CO COMMON STOCK USD1.0	MERCADOLIBRE INC COMMON STOCK USD.001	VENTAS RLTY LTD PART 3.500 FEB 01 25
DELL INTL LLC/EMC CO 6.100 JUL 15 27 144	MERCK KGAA ORD NPV	VEOLIA ENVIRONNEME FLTG 2.250 PERP REG
DELL INTL LLC/EMC CO 7.125 JUN 15 24 144	MERCY HEALTH 4.302 JUL 01 28	VERISIGN INC COMMON STOCK USD.001
DELL INTL LLC/EMC CO 8.100 JUL 15 36 144	MEREDITH CORP 6.875 FEB 01 26	VERISK ANALYTICS INC COMMON STOCK USD.001
DELL TECHNOLOGIES C COMMON STOCK	MERITAGE HOMES CORP 6.000 JUN 01 25	VERIZON COMMUNICATIO 1.875 SEP 19 30
DELTA AIR LINES INC 7.000 MAY 01 25 144A	MERLIN PROPERTIES SOCIMI SA REIT EUR1.0	VERIZON COMMUNICATIO 3.500 NOV 01 24
DELTA AIR LINES INC 7.375 JAN 15 26	METINVEST BV 7.650 OCT 01 27 REGS	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1
DELTA ELECTRONIC TWD10	METLIFE INC 5.875 FEB 06 41	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01
DERWENT LONDON PLC REIT GBP.05	METROPOLITAN BANK + TRUS SR UNSECURED REGS 01/26 2.125	VESTAS WIND SYSTEM DKK1
DEUTSCHE BANK A G FLTG 6.000 PERPETUAL	METSA BOARD OYJ COMMON STOCK EUR1.7	VESTAS WIND SYSTEMS A/S COMMON STOCK DKK1.
DEUTSCHE POST AG NPV (REGD)	METSO OUTOTEC OYJ COMMON STOCK	VESUVIUS PLC COMMON STOCK GBP.1
DEUTSCHE TELEKOM NPV(REGD)	MEX BONOS DESARR RT 8.500 MAY 31 29	VF CORP COMMON STOCK
DEXIA CREDIT C/P JAN 11 21	MEXICO(UTD MEX ST) 10.000 DEC 05 24	VIACOMCBS INC 7.875 JUL 30 30 RGD
DIAGEO ORD 28 101/108P	MEXICO(UTD MEX ST) 7.500 JUN 03 27	VICTREX PLC COMMON STOCK GBP.01
DIALOG SEMICONDUCTOR PLC COMMON STOCK GBP.001	MICHELIN(CGDE) EUR2(REGD)	VIRGIN MEDIA SEC F 4.500 AUG 15 30 144A
DIAMOND OFFSHORE DEF 4.875 NOV 01 43	MICRO FOCUS INTERNATIONAL COMMON STOCK GBP.1	VIRGIN MONEY UK FLTG 8.750 PERP REG
DIAMOND SPORTS GROUP 5.375 AUG 15 26 144	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001	VIRGIN MONEY UK PL FLTG 5.125 DEC 11 30
DIAMOND SPORTS GROUP 6.625 AUG 15 27 144	MICRON TECHNOLOGY INC COMMON STOCK USD.1	VIRGIN MONEY UK PLC COMMON STOCK GBP.1

DIASORIN SPA EUR1	MICROSOFT CORP 2.400 AUG 08 26	VISA INC CLASS A SHARES COMMON STOCK USD.0001
DIGITAL DUTCH FINC 1.500 MAR 15 30 REG	MICROSOFT CORP 4.500 OCT 01 40	VISCOFAN SA COMMON STOCK EUR.7
DIGITAL REALTY TRUST INC REIT USD.01	MICROSOFT CORP COMMON	VISCOFAN SA EUR0.70
DIGNITY HEALTH 5.267 NOV 01 64	MICROSOFT CORP COMMON STOCK USD.00000625	VISTRY GROUP PLC COMMON STOCK GBP.5
DINO POLSKA SA COMMON STOCK PLN.1	MILLER HOMES GROUP 5.500 OCT 15 24 REG	VIVAT N.V. FLTG 6.250 PERP REG
DIPLOMA PLC COMMON STOCK GBP.05	MILLICOM INTL CELLUL 5.125 JAN 15 28 REG	VMED O2 UK FING I 4.000 JAN 31 29 REG
DIRECT LINE INSURANCE GROUP COMMON STOCK GBP.1090909	MILLICOM INTL CELLUL 6.250 MAR 25 29 REG	VMWARE INC CLASS A COMMON STOCK USD.01
DISCO CORP COMMON STOCK	MILLICOM INTL CELLULAR 03/29 6.25	VODAFONE GROUP 3.375 AUG 08 49 REG
DISH DBS CORPORATION 5.875 NOV 15 24	MINEBEA MITSUMI INC COMMON STOCK	VODAFONE GROUP ORD USD0.2095238
DISH NETWORK CORP 3.375 AUG 15 26 C	MINEJESA CAPITAL BV SR SECURED REGS 08/37 5.625	VODAFONE GROUP PLC N FLTG 7.000 APR 04 79
DISNEY WALT CO 2.950 JUN 15 27	MINERA Y METALURGICA DEL COMPANY GUAR REGS 04/24 3.25	VODAFONE GRP PLC FLTG 3.100 JAN 03 79
DISNEY WALT CO 3.700 SEP 15 24	MINMETALS BOUNTEOUS FIN COMPANY GUAR REGS VAR	VOLKSWAGEN AG PFD NON VTG NPV
DIVI S LABORATORIES LTD COMMON STOCK INR2.	MIRAE ASSET DAEWOO CO LTD COMMON STOCK KRW5000.0	VOLKSWGN FIN SER 2.125 JUN 27 24 REGS
DIXONS CARPHONE PLC COMMON STOCK GBP.001	MIRAE ASSET DAEWOO CO SR UNSECURED REGS 07/25 2.625	VONTOBEL HOLDING AG REG COMMON STOCK CHF1.0
DKSH HOLDING AG COMMON STOCK CHF.1	MISUMI GROUP INC COMMON STOCK	VTR FIN BV 6.375 JUL 15 28 REGS
DKT FINANCE APS 9.375 JUN 17 23 144	MITSUBISHI ELECTRIC CORP COMMON STOCK	WACKER CHEMIE AG NPV(BR)
DNB NOR ASA FLTG PERPETUAL	MITSUBISHI UFJ FIN GRP SR UNSECURED 02/25 2.193	WALLENSTAM AB B SHS COMMON STOCK SEK.5
DNO ASA 8.375 MAY 29 24	MITSUBISHI UFJ FIN GRP SR UNSECURED 09/26 2.757	WALMART INC 2.850 JUL 08 24
DNO ASA 8.750 MAY 31 23 REGS	MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK	WALMART INC 5.000 OCT 25 40 RGD
DOCUSIGN INC COMMON STOCK USD.0001	MITSUI FUDOSAN CO LTD COMMON STOCK	WALNUT BIDCO PLC 9.125 AUG 01 24 REGS
DOLLAR GENERAL CORP COMMON STOCK USD.875	MITSUI SUMITOMO INSURANC JR SUBORDINA REGS 12/99 VAR	WALT DISNEY CO/THE COMMON STOCK USD.01
DOLLAR TREE INC COMMON STOCK USD.01	MIZUHO FINANCIAL GRO 3.170 SEP 11 27	WANHUA CHEMICAL GROUP CO A COMMON STOCK CNY1.0
DOLLARAMA COMMON	MIZUHO FINANCIAL GROUP SR UNSECURED 07/23 VAR	WAREHOUSES DE PAUW SCA REIT
DOMETIC GROUP AB COMMON STOCK	MIZUHO FINANCIAL GROUP SR UNSECURED 09/30 VAR	WASTE CONNECTIONS INC COMMON STOCK
DOMINICAN REPUBLIC SR UNSECURED REGS 01/60 5.875	ML - MERL US DV SWPT P 1.100 11 22	WASTE MANAGEMENT INC COMMON STOCK USD.01
DOMINO S PIZZA GROUP PLC COMMON STOCK GBP.005208	ML - MERL US DV SWPT P 1.135 11 22	WASTE PRO USA INC 5.500 FEB 15 26 144
DOMINO'S PIZZA GRP ORD 0.520833P	ML - MERL US DV SWPT P 1.145 11 22	WEIBO CORP 3.500 JUL 05 24
DONGFENG MOTOR GRO H CNY1	ML - MERL US DV SWPT P 1.160 11 22	WEIFU HIGH TECHNOLOGY GRP A COMMON STOCK CNY1.0
DOW INC COMMON STOCK USD.01	ML - MERL US DV SWPT P 1.185 11 22	WEIR GROUP PLC/THE COMMON STOCK GBP.125
DP WORLD PLC SR UNSECURED REGS 09/49 4.7	ML - MERL US DV SWPT P 1.534 11 30	WELLS FARGO & CO COMMON
DR HORTON INC COMMON STOCK USD.01	ML - MERL US DV SWPT P 1.605 11 30	WELLS FARGO + CO COMMON STOCK USD1.666
DRAX GROUP PLC COMMON STOCK GBP.1155172	ML - MERL US DV SWPT P 1.623 11 30	WELLS FARGO BANK NAT 5.850 FEB 01 37
DROPBOX INC CLASS A COMMON STOCK USD.00001	ML - MERL US DV SWPT P 1.630 11 30	WELLS FARGO BANK NAT 5.950 AUG 26 36
DUERR AG COMMON STOCK	ML - MERL US DV SWPT P 1.665 11 30	WELLS FARGO BANK NAT 6.600 JAN 15 38
DUN & BRADSTREET COR 10.250 FEB 15 27 144	ML - MERL US DV VAR 21/12/17 29.0%	WELLTOWER INC REIT USD1.0
DUN & BRADSTREET COR 6.875 AUG 15 26 144	ML - MERL US DV VAR 21/12/17 29.25%	WESTERN POWER EAST 3.625 NOV 06 23
DUNELM GROUP PLC COMMON STOCK GBP.01	ML - MERL US DV VAR 21/12/17 29.5%	WESTPAC BKG CORP 3.350 MAR 08 27
DUPONT DE NEMOURS 2.169 MAY 01 23	ML - MERL US DV VAR RUSSELL 2000 IND	WEYERHAEUSER CO REIT USD1.25

DUPONT DE NEMOURS INC COMMON STOCK USD.01	MOLINA HEALTHCARE INC COMMON STOCK USD.001	WH SMITH PLC COMMON STOCK GBP.22
E MART INC COMMON STOCK KRW5000.0	MONEYSUPERMARKET.COM COMMON STOCK GBP.0002	WHEATON PRECIOUS MTL COMMON
E.ON SE COMMON STOCK	MONG DUONG FIN HLDGS BV SR SECURED REGS 05/29 5.125	WHITBREAD ORD 76.797385P
EA PARTNERS II BV 6.750 JUN 01 21(DEF)	MONTEFIORE OBLIGATED 5.246 NOV 01 48	WHITING PETE CORP COMMON
EAGLE INT GLO/RUYI U 5.375 MAY 01 23 144A	MOODYS CORP 3.750 MAR 24 25	WIENERBERGER AG COMMON STOCK
EAGLE INTER GLOBAL H 7.500 MAY 01 25 144	MORGAN STANLEY 3.700 OCT 23 24	WIHLBORGS FASTIGHETER AB COMMON STOCK SEK2.5
EASYJET ORD 27.285714P	MORGAN STANLEY COMMON STOCK USD.01	WILLIAM CARTER CO 5.500 MAY 15 25 144
EASYJET PLC COMMON STOCK GBP.2728571	MORINAGA MILK INDUSTRY CO COMMON STOCK	WILLIAM CARTER CO 5.625 MAR 15 27 144
EATON CORP PLC COMMON STOCK USD.01	MORPHOSYS AG COMMON STOCK	WILLIAM HILL PLC COMMON STOCK GBP.1
EBAY INC COMMON STOCK USD.001	MORRISON(W)SUPMART ORD 10P	WILLIAMS COS INC COMMON STOCK USD1.0
EBAY INC. 1.900 MAR 11 25	MOTION FINCO S.A.R.L 7.000 MAY 15 25 REGS	WIZZ AIR HOLDINGS PLC COMMON STOCK GBP.0001
ECOLAB INC COMMON STOCK USD1.0	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	WOLTERS KLUWER EUR 0.12
ECOPETROL SA SR UNSECURED 05/45 5.875	MS - MORG US DV SWPT P .899 09 22	WOODSIDE PETROLEUM ORD
EDF 6.000 PERPETUAL	MS - MORG US DV SWPT P .912 09 22	WOORI FINANCIAL GROUP INC COMMON STOCK KRW5000.0
EDF EUR0.5	MS - MORG US DV SWPT P 1.352 09 30	WORKDAY INC CLASS A COMMON STOCK USD.001
EDISON INTL 2.950 MAR 15 23	MS - MORG US DV SWPT P 1.371 09 30	WORLEY LIMITED ORD
EDP ENERGIAS DE PORTUGAL SA COMMON STOCK EUR1.	MS - MORG US DV VOL 22/12/14 6.05%	WPX ENERGY INC 4.500 JAN 15 30
EDP ENERGIAS PORTU EUR1(REGD)	MS - MORG US DV VOL EUR/USD FX VOL	WPX ENERGY INC 5.250 OCT 15 27
EDP RENOVAVEIS SA COMMON STOCK EUR5.	MS - MORG US DV VOL USD/JPY INDEX	WPX ENERGY INC 5.750 JUN 01 26
EDP-ENERGIAS PORTU FLTG 1.700 JUL 20 80	MS+AD INSURANCE GROUP HOLDIN COMMON STOCK	WPX ENERGY INC 5.875 JUN 15 28
EDP-ENERGIAS PORTU FLTG 4.496 APR 30 79	MSCI AC ASIA EX JAP FUTURE MAR 19 21	WUXI BIOLOGICS CAYMA USD0.00001
EG GLOBAL FIN PLC 4.375 FEB 07 25	MSCI EAFE MAR21 IFUS 20210319	WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.00001
EG GLOBAL FIN PLC 6.750 FEB 07 25 144	MSCI WORLD INDEX FUTURE MAR 19 21	XIAOMI CORP CLASS B COMMON STOCK USD.0000025
EG GLOBAL FINANCE PL 6.250 OCT 30 25 144A	MTS SYSTEMS CORP 5.750 AUG 15 27 144	XILINX INC 2.950 JUN 01 24
EG GLOBAL FINANCE PL 6.250 OCT 30 25 REGS	MUELLER INDS INC 6.000 MAR 01 27	XILINX INC COMMON STOCK USD.01
EG GLOBAL FINANCE PL 8.500 OCT 30 25 144A	MUENCHENER RUECKVE NPV(REGD)	XINGSHENG BVI CO LTD COMPANY GUAR REGS 09/21 4.5
EL CORTE INGLES 3.625 MAR 15 24 REGS	MURATA MANUFACTURING CO LTD COMMON STOCK	XPO LOGISTICS INC 6.750 AUG 15 24 144
ELASTIC NV COMMON STOCK EUR.01	MYCRONIC AB COMMON STOCK	YAMAHA CORP COMMON STOCK
ELECT GLOBAL INV LTD COMPANY GUAR REGS 4.85	NAN FUNG TREASURY III COMPANY GUAR REGS 5	YANDEX N.V. CLASS A
ELECTROCOMPONENTS PLC COMMON STOCK GBP.1	NASPERS 'N' ZAR0.02	YARA INTERNATIONAL NOK1.70
ELECTRONIC ARTS INC COMMON STOCK USD.01	NATIONAL AUSTRALIA B 2.500 JUL 12 26	YASKAWA ELECTRIC CORP COMMON STOCK
ELEKTA AB B SHS COMMON STOCK SEK.5	NATIONAL EXPRESS GROUP PLC COMMON STOCK GBP.05	YINGDE GASES INVSTMT LTD COMPANY GUAR REGS 01/23 6.25
ELEMENTIA SA COMPANY GUAR REGS 01/25 5.5	NATIONAL FINL PARTNE 6.875 AUG 15 28 144	YTO EXPRESS GROUP CO LTD A COMMON STOCK CNY1.0
ELI LILLY & CO 3.375 MAR 15 29	NATIONAL GRID ORD 12.431289P	YUHAN CORP COMMON STOCK KRW1000.0
ELIS SA COMMON STOCK EUR1.0	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	YUM BRANDS INC COMMON STOCK
ELISA OYJ NPV	NATIONAL OILWELL VAR COMMON	YUM BRANDS INC 7.750 APR 01 25 144A
EMBRACER GROUP AB COMMON STOCK SEK.002777	NATIONWIDE B/S 10.250 PERPETUAL	YUM CHINA HOLDINGS INC COMMON STOCK USD.01

EMBRAER NETHERLANDS FINA COMPANY GUAR REGS 01/28 6.95	NATIONWIDE B/S 5.769 PERPETUAL	YUZHOU GROUP SR SECURED REGS 02/24 8.5
EMERSON ELEC CO 1.800 OCT 15 27	NATIONWIDE B/S 7.859 PERPETUAL	ZALANDO SE NPV
EMERSON ELECTRIC CO COMMON STOCK USD.5	NATIONWIDE B/S FLTG 5.750 PERP REG	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01
EMMI AG REG COMMON STOCK CHF10.0	NATIXIS SA C/P JAN 11 21	ZENDESK INC COMMON STOCK USD.01
EMPRESA NACIONAL DEL PET SR UNSECURED REGS 08/26 3.75	NATL EXPRESS GRP FLTG 4.250 PERP REG	ZHEJIANG DAHUA TECHNOLOGY A COMMON STOCK CNY1.0
EMS-CHEMIE HLDG AG CHF0.01(REGD)	NATL WESTMINSTER FLTG PERPETUAL	ZHENGZHOU YUTONG BUS CO A COMMON STOCK CNY1.0
ENABLE MIDSTREAM PAR 4.950 MAY 15 28	NATURA +CO HOLDING ADR ADR	ZHUZHOU CRRC TIMES ELECTRI H COMMON STOCK CNY1.0
ENABLE MIDSTREAM PAR 5.000 MAY 15 44	NATWEST GROUP PLC FLTG 4.519 JUN 25 24	ZIGGO BOND CO 3.375 FEB 28 30 REG
ENBRIDGE INC MTN CDS 2.500 JAN 15 25	NATWEST GROUP PLC FLTG 5.125 PERPETUAL	ZILLOW GROUP INC C COMMON STOCK
ENCAVIS AG COMMON STOCK	NATWEST GROUP PLC FLTG PERPETUAL	ZIONS BANCORP NA COMMON STOCK USD.001
ENCOMPASS HEALTH 4.750 FEB 01 30	NATWEST GROUP PLC ORD 100P	ZOOM VIDEO COMMUNICATIONS A COMMON STOCK USD.001
ENDESA SA EUR1.2	NATWEST MARKETS PL FLTG 7.375 PERP	ZSCALER INC COMMON STOCK USD.001
ENDO DAC/FIN LLC 6.000 JUN 30 28 144A	NAVER CORP COMMON STOCK KRW100.0	ZUR ROSE GROUP AG COMMON STOCK CHF5.75
ENDO DAC/FIN LLC 9.500 JUL 31 27 144A	NAVIENT CORP 5.625 AUG 01 33	ZURICH INSURANCE CHF0.10
ENEL AMERICAS SA COMMON STOCK	NAVIENT CORPORATION 5.000 MAR 15 27	

Growth Fixed Interest

Asset Name		
1011778 BC UNLIMITED LIABILITY CO	FORD MOTOR CREDIT CO LLC	OIS MSLNGB2X 03/01/2022 BRL P 1DBZDIO / R 5.32% 99D0I69Y3
AA BOND CO LTD	FORESTAR GROUP INC	OIS MSLNGB2X 17/03/2026 CLP P 1.88% / R 1DCLICP 99D0M2W70
ABERTIS TELECOM TERRESTRE SL	FORTRESS TRANSPORTATION AND INFRASTRUCTURE INVESTORS LLC	OIS MSLNGB2X 17/03/2031 CLP P 1DCLICP / R 2.814% 99D0M0YJ6
ACCOR SA	FOXTROT ESCROW ISSUER LLC	ON ASSIGNMENT INC
ACRISURE LLC	FREEDOM MORTGAGE CO	ON SEMICONDUCTOR CORP
ADAMS HOMES INC	FREEPORT-MCMORAN COPPER & GOLD INC	OPEN TEXT CORP
ADAPTHEALTH LLC	FRONERI INTERNATIONAL LIMITED	OPEN TEXT HOLDINGS INC
ADIENT GLOBAL HOLDINGS LTD	FRONTDOOR INC	OWENS-BROCKWAY GLASS CONTAINER INC
ADIENT US LLC	FRONTIER COMMUNICATIONS CORP	OZLM
ADLER REAL ESTATE AG	FTS INTERNATIONAL INC	P & L DEVELOPMENT LLC
ADO PROPERTIES SA	GALAPAGOS SA (LUXEMBOURG)	PACIFIC GAS AND ELECTRIC CO
ADRIA BIDCO BV	GAMMA BIDCO SPA	PANTHER BF AGGREGATOR 2 LP
ADT CORP	GANNETT CO INC	PAR PHARMACEUTICAL INC
AG ISSUER LLC	GAP INC	PARK INTERMEDIATE HOLDINGS LLC
AGUILA 3 SA	GARFUNKELUX HOLDCO 3 SA	PARKLAND INCOME FUND
AHERN RENTALS INC	GENESIS ENERGY LP	PARK-OHIO INDUSTRIES INC
AIR CANADA	GENWORTH FINANCIAL INC	PARSLEY ENERGY LLC
AIR FRANCE-KLM	GENWORTH MORTGAGE HOLDINGS INC	PBF HOLDINGS CO LLC
ALBERTSONS COMPANIES INC	GEORGIA WORLDWIDE PLC	PBF LOGISTICS LP
ALBERTSONS COMPANIES LLC	GERMANY EUREX 05-YR EURO BOBL MAR 21	PDV AMERICA INC
ALCOA INC	GERMANY EUREX 10-YR EURO BUND MAR 21	PEACH PROPERTY FINANCE GMBH
ALCOA NEDERLAND HOLDING BV	GERMANY EUREX 30-YR EURO BUXL MAR 21	PENN NATIONAL GAMING INC
ALGECO SCOTSMAN GLOBAL FINANCE PLC	GLOBAL AIRCRAFT LEASING CO LTD	PENNYMAC FINANCIAL SERVICES INC
ALLEGHENY TECHNOLOGIES INC	GLOBAL CASH ACCESS INC	PERU, REPUBLIC OF (GOVERNMENT)

ALLIED UNIVERSAL HOLDCO LLC	GLOBAL PARTNERS LP	PETROLEOS MEXICANOS
ALLY FINANCIAL INC	GLOBAL PRIVATE DEBT FUND - COLLATERAL ACCOUNT	PETSMART INC
ALME LOAN FUNDING	GOLDEN NUGGET INC	PG&E CORP
ALPHA 3 B.V.	GOODYEAR TIRE & RUBBER CO	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT)
ALTAE BANCO SA	GRAY TELEVISION INC	PICARD BONDCO SA
ALTICE FINANCING SA	GREYSTAR REAL ESTATE PARTNERS LLC	PICARD GROUPE SA
ALTICE FINCO SA	GREYWOLF CLO	PICASSO FINANCE SUB INC
ALTICE FRANCE SA	GRIFFON CORP	PILGRIMS PRIDE CORP
AMC ENTERTAINMENT HOLDINGS INC	GRINDING MEDIA INC	PINNACLE BIDCO PLC
AMC NETWORKS INC	GUITAR CENTER ESCROW ISSUER II INC	PLAINS ALL AMERICAN PIPELINE LP
AMERICAN AIRLINES INC	GULFPORT ENERGY CORPORATION	PLAYTIKA HOLDING CORP.
AMERICAN AXLE & MANUFACTURING INC	H&E EQUIPMENT SERVICES INC	PM GENERAL PURCHASER LLC
AMERICAN ENERGY OHIO HOLDINGS LLC	HANESBRANDS INC	POLAND, REPUBLIC OF (GOVERNMENT)
AMERICAN WOODMARK CORP	HARRAHS ENTERTAINMENT INC	POST HOLDINGS INC
AMERIGAS PARTNERS LP	HARVEST MIDSTREAM I LP	PPF ARENA 1 BV
AMIGO LUXEMBOURG SA	HAT HOLDINGS I LLC	PPL ENERGY SUPPLY LLC
AMR CORP	HCA INC	PRECISION DRILLING TRUST
AMSTED INDUSTRIES INC	HEALTHSOUTH CORP	PRESIDIO HOLDINGS INC
ANDREW CORP	HELIX HOLDCO SA BOND CUSIP	PRESTIGE BRANDS INC
ANTERO RESOURCES CORP	HEMA BONDCO I BV	PRIME HEALTHCARE SERVICES INC
ANTERO RESOURCES MIDSTREAM LLC	HEMA HOLDING BV	PRIME SECURITY SERVICES BORROWER LLC
APACHE CORP	HERBST GAMING LLC	PRO-GEST SPA
ARAMARK CORP	HERTZ CORP	PUT FXO BNPAGB22 01/25/2021 USD/CNH 6.563 EUROPEAN 99D0LQHS
ARCHES BUYER INC	HESS MIDSTREAM PARTNERS LP	PUT FXO CHASUS33 02/04/2021 USD/BRL 5.2975 EUROPEAN 99D0KXP9
ARCONIC CORP	HEXION SPECIALTY CHEMICALS INC	PUT FXO CITIUS33 01/18/2021 USD/RUB 74.6747 EUROPEAN 99D0LOHM
ARD FINANCE SA	HILCORP ENERGY I LP	PUT FXO CITIUS33 01/18/2021 USD/RUB 78.7121 EUROPEAN 99D0LOHE
ARDAGH PACKAGING FINANCE PLC	HILTON DOMESTIC OPERATING COMPANY INC	PUT FXO CITIUS33 02/08/2021 USD/MXN 19.8129 EUROPEAN 99D0LV5G
ARENA LUXEMBOURG FINANCE SARL	HILTON WORLDWIDE FINANCE LLC	PUT FXO GSILGB2X 02/10/2021 USD/RUB 70.53 EUROPEAN 99D0KYOF
ARES EUROPEAN CREDIT INVESTMENTS (IV) A, L.P.	HJ HEINZ CO	PUT FXO MSLNGB2X 01/07/2021 USD/BRL 4.635 EUROPEAN 99D0LCOC
ARGENTINA, REPUBLIC OF (GOVERNMENT)	HJ HEINZ FINANCE UK PLC	PUT FXO MSLNGB2X 02/19/2021 USD/TRY 7.4226 EUROPEAN 99D0M06Y
AROUNDTOWN SA	HOSPITALITY PROPERTIES TRUST	PUT FXO MSLNGB2X 02/25/2021 USD/CLP 735.7 EUROPEAN 99D0L706
ASCENT RESOURCES UTICA HOLDINGS, LLC	HP PELZER GROUP	QORVO INC
ASHTON WOODS USA LLC	HPS AUSTRALIAN LOAN PLATFORM UNIT TRUST	QUATRIM SAS
ASIAN DEVELOPMENT BANK	HUDBAY MINERALS INC	QUEBECOR MEDIA INC
ASR MEDIA AND SPONSORSHIP SPA	HUNGARY, REPUBLIC OF (GOVERNMENT)	QUICKEN LOANS LLC
ATLANTIA SPA	HUNT CO INC	RADIAN GROUP INC
AUDAX CREDIT FEEDER FUND	HURRICANE FINANCE PLC	RADIATE HOLDCO LLC
AUSTRIA MIKRO SYSTEME INTER	IAMGOLD CORP	RANGE RESOURCES CORP
AVIS BUDGET CAR RENTAL LLC	ICAHN ENTERPRISES LP	RAPID HOLDING GMBH
AVIS BUDGET FINANCE PLC	ICG SENIOR DEBT PARTNERS FUND	RAYOVAC CORPORATION
AVOLON HOLDINGS FUNDING LTD	IHEARTCOMMUNICATIONS INC	RCS & RDS SA

AXALTA COATING SYSTEMS, LLC	IHEARTCOMMUNICATIONS, INC. (FKA CLEAR CHANNEL COMMUNICATIONS, I	REGENT COMMUNICATIONS INC
BABCOCK & BROWN AIR LTD	IM GROUP SAS	REKEEP SPA
BALLY'S CORP	IMS HEALTH INC	ROCKFORD TOWER EUROPE CLO
BANCA MONTE DEI PASCHI DI SIENA SPA	INDIGO NATURAL RESOURCES LLC	ROCKIES EXPRESS PIPELINE LLC
BANFF MERGER SUB INC	INDONESIA, REPUBLIC OF (GOVERNMENT)	ROMANIA, REPUBLIC OF (GOVERNMENT)
BANK OF AMERICA CORP	INEOS FINANCE PLC	ROYAL BANK OF SCOTLAND GROUP PLC
BARCLAYS PLC	INERGY MIDSTREAM LP	ROYAL CARIBBEAN CRUISES LTD
BCPE ULYSSES MERGER SUB LLC	INNOPHOS HOLDINGS INC	RUSSIAN FEDERATION (GOVERNMENT)
BEAZER HOMES USA INC	INTELSAT JACKSON HOLDINGS LTD	SALLY HOLDINGS LLC
BERRY PLASTICS CORP	INTESA SANPAOLO SPA	SAZKA GROUP AS
BERRY PLASTICS ESCROW CORP	INTRADO CORPORATION	SBA COMMUNICATIONS REIT CORP
BIOVAIL CORP	INTRUM JUSTITIA AB	SCHAEFFLER AG
BLITZ F18 675 GMBH	IRON MOUNTAIN (UK) PLC	SCHAEFFLER VERWALTUNG ZWEI GMBH
BLITZ F18-674 GMBH	IRON MOUNTAIN INC	SCIENTIFIC GAMES INTERNATIONAL INC
BLUE RACER MIDSTREAM LLC	IRS BOFAUS3N 17/03/2031 THB P 6MTHBFX / R 1.216% 99D0M4XY6	SEAGATE HDD CAYMAN
BOMBARDIER INC	IRS CHASUS33 17/03/2026 CNY P 7DCNRR0 / R 2.883% 99D0M4WM3	SEAL (BC) TOPCO SARL
BOPARAN FINANCE PLC	IRS_FIXED 1 VS BRAZIL CETIP IB DEPOSIT RATE_01/02/2023	SEALED AIR CORP
BOXER PARENT CO INC	IRS_FIXED 1 VS BRAZIL CETIP IB DEPOSIT RATE_01/02/2025	SEAWORLD PARKS & ENTERTAINMENT
BOXER PARENT COMPANY INC.	IRS_FIXED 1 VS BRAZIL CETIP IB DEPOSIT RATE_01/04/2021	SELECTA GROUP BV
BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNMENT)	IRS_FIXED 1 VS BRAZIL CETIP IB DEPOSIT RATE_01/04/2027	SENIOR HOUSING PROPERTIES TRUST
BRIGHTSTAR ESCROW CORP	IRS_FIXED 1 VS CHINA FIXING REPO RATES 7 DAY_03/17/2026	SENSATA TECHNOLOGIES BV
BRINKER INTERNATIONAL INC	IRS_FIXED 1 VS CHINA FIXING REPO RATES 7 DAY_03/18/2025	SENSATA TECHNOLOGIES INC
BROOKFIELD RESIDENTIAL PROPERTIES INC	IRS_FIXED 1 VS CHINA FIXING REPO RATES 7 DAY_09/16/2025	SENSATA TECHNOLOGIES UK FINANCING CO PLC
BUILDERS FIRSTSOURCE INC	IRS_FIXED 1 VS CHINA FIXING REPO RATES 7 DAY_12/16/2025	SERBIA, REPUBLIC OF (GOVERNMENT)
BUILDING MATERIALS CORP OF AMERICA	IRS_FIXED 1 VS MEXICO INTERBANK TIIE 28 DAY_06/13/2025	SERVICE CORP INTERNATIONAL
BWAY HOLDING CO	IRS_FIXED 2.78 VS BRAZIL CETIP IB DEPOSIT RATE_01/03/2022	SEVEN GENERATIONS ENERGY LTD
C 4.7 PERP	J2 GLOBAL COMMUNICATIONS INC	SHEA HOMES LP
CAESARS GROWTH PROPERTIES HOLDINGS LLC	JACOBS ENTERTAINMENT INC	SHOP DIRECT FUNDING PLC
CAIXABANK SA	JAGGED PEAK ENERGY LLC	SILGAN HOLDINGS INC
CALL FXO CITIUS33 01/25/2021 USD/ZAR 16.866 EUROPEAN 99D0KT83	JAGUAR LAND ROVER LTD	SINCLAIR TELEVISION GROUP INC
CALL FXO CITIUS33 01/25/2021 USD/ZAR 18.391 EUROPEAN 99D0KT8B	JAMES HARDIE INTERNATIONAL FINANCE LTD	SIRIUS XM RADIO INC
CALL FXO CITIUS33 02/08/2021 USD/CNH 7.028 EUROPEAN 99D0KY0C	JBS INVESTMENTS II GMBH	SIZZLING PLATTER LLC
CALL FXO CITIUS33 02/08/2021 USD/CNH 7.274 EUROPEAN 99D0KY0S	JBS USA LUX SA	SKYMILES IP LTD
CALL FXO GSILGB2X 02/10/2021 USD/RUB 81.45 EUROPEAN 99D0KYNZ	JERROLD FINCO PLC	SOFTBANK CORP
CALL FXO MSLNGB2X 02/09/2021 USD/CNH 7.06 EUROPEAN 99D0KYS3	JPMORGAN CHASE & CO	SOLENIS HOLDINGS LLC
CALL FXO MSLNGB2X 02/09/2021 USD/CNH 7.3074 EUROPEAN 99D0KYRV	K2016470219 (SOUTH AFRICA) LTD	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)
CALLON PETROLEUM CO	KAISER ALUMINUM CORP	SPECIALTY BUILDING PRODUCTS HOLDINGS LLC
CALPINE CORP	KB HOME	SPEEDSTER BIDCO GMBH

CANYON CLO	KENNEDY WILSON INC	SPIRIT AEROSYSTEMS INC
CARNIVAL CORP	KFC HOLDING CO	SPIRIT IP CAYMAN LTD
CARNIVAL PLC	KKR 18 A	SPRINGLEAF FINANCE CORP
CASH	KLEOPATRA HOLDINGS 1 SCA	SPRINT CAPITAL CORP
CASINO GUICHARD PERRACHON SA	KME SE	SPRINT CORP
CASTLE US HOLDING CORP	KRATON POLYMERS LLC	SPRINT NEXTEL CORP
CATALENT PHARMA SOLUTIONS INC	KRONOS ACQUISITION HOLDINGS INC	SPX FLOW INC
CBS OUTDOOR AMERICAS CAPITAL LLC	LA FINANCIERE ATALIAN SA	SRM ESCROW ISSUER LLC
CCO HLDGS LLC/CAP CORP	LADDER CAPITAL FINANCE HOLDINGS LLLP	SS&C TECHNOLOGIES INC
CCO HOLDINGS LLC	LAKES ENTERTAINMENT INC	ST MARY LAND & EXPLORATION CO
CDW LLC	LAMAR MEDIA CORP	STAPLES INC
CEC ENTERTAINMENT INC	LAUREATE EDUCATION INC	STARFRUIT FINCO BV
CEDAR FAIR LP	LCH_IRS MSNYUS33 17/03/2023 CZK P 0.737% / R 6MPRBOR 99D0M9RL0	STL HOLDING COMPANY LLC
CEMEX SAB DE CV	LCH_IRS MSNYUS33 17/03/2023 CZK P 0.74% / R 6MPRBOR 99D0M8KL9	STOCK BUILDING SUPPLY INC
CENOVUS ENERGY INC	LCH_IRS MSNYUS33 17/03/2023 CZK P 0.747% / R 6MPRBOR 99D0M8L12	STONEGATE PUB COMPANY FINANCING 2019 PLC
CENTENE CORP	LCH_IRS MSNYUS33 17/03/2023 PLN P 6MWIBOR / R 0.298% 99D0M4K46	STRETFORD 79 PLC
CENTURION BIDCO SPA	LCH_IRS MSNYUS33 17/03/2026 CZK P 6MPRBOR / R 0.95% 99D0M0Q89	STUDIO CITY FINANCE LTD
CENTURY COMMUNITIES	LCH_IRS MSNYUS33 17/03/2026 CZK P 6MPRBOR / R 1.065% 99D0M4E19	SUBURBAN PROPANE PARTNERS LP
CENTURYTEL INC	LCH_IRS MSNYUS33 17/03/2026 CZK P 6MPRBOR / R 1.08% 99D0M7NQ7	SUMMER (BC) HOLDCO B SARL
CHEMOURS COMPANY LLC	LCH_IRS MSNYUS33 17/03/2026 PLN P 0.79% / R 6MWIBOR 99D0MA465	SUMMER BIDCO BV
CHENIERE ENERGY INC	LCH_IRS MSNYUS33 17/03/2026 ZAR P 5.215% / R 3MJIBAR 99D0M6U99	SUMMIT MATERIALS LLC
CHENIERE ENERGY PARTNERS LP	LCH_IRS MSNYUS33 17/03/2028 CZK P 6MPRBOR / R 1.185% 99D0M4ED3	SUPERIOR INDUSTRIES INTERNATIONAL INC
CHEPLAPHARM ARZNEIMITTEL GMBH	LCH_IRS MSNYUS33 17/03/2031 CZK P 1.183% / R 6MPRBOR 99D0M0QY2	SUPERIOR PLUS LP
CHESAPEAKE ENERGY CORPORATION	LCH_IRS MSNYUS33 17/03/2031 CZK P 1.19% / R 6MPRBOR 99D0M9RX4	SUSSER PETROLEUM PARTNERS LP
CHILE, REPUBLIC OF (GOVERNMENT)	LCH_IRS MSNYUS33 17/03/2031 CZK P 1.2% / R 6MPRBOR 99D0M8KU9	SYNLAB BONDCO PLC
CHINA DEVELOPMENT BANK CORP	LCH_IRS MSNYUS33 17/03/2031 CZK P 1.225% / R 6MPRBOR 99D0M8DS2	TAKKO LUXEMBOURG 2 SCA
CHINA, PEOPLES REPUBLIC OF (GOVERNMENT)	LCH_IRS MSNYUS33 17/03/2031 HUF P 1.69% / R 6MBUBOR 99D0M70S8	TALKTALK TELECOM GROUP PLC
CHS/COMMUNITY HEALTH SYSTEMS INC	LCH_IRS MSNYUS33 17/03/2031 PLN P 6MWIBOR / R 1.235% 99D0MA4V0	TALLGRASS ENERGY PARTNERS LP
CINEMARK USA INC	LENNAR CORP	TALOS PRODUCTION LLC
CITGO HOLDING, INC.	LEVEL 3 FINANCING INC	TAP-TRANSPORTES AEREOS PORTUGUES SA
CITGO PETROLEUM CORP	LEVIATHAN BOND LTD	TARGA RESOURCES PARTNERS LP
CITIGROUP INC	LHMC FINCO 2 SARL	TAYLOR MORRISON COMMUNITIES INC
CLAYAX ACQUISITION SAS	LHMC FINCO SARL	TECH DATA CORPORATION
CLEAR CHANNEL INTERNATIONAL BV	LIFE TIME FITNESS INC	TELE COLUMBUS AG
CLEAR CHANNEL OUTDOOR HOLDINGS INC	LIMITED BRANDS INC	TELECOM ITALIA CAPITAL SA
CLEAR CHANNEL WORLDWIDE HOLDINGS INC	LIONS GATE CAPITAL HOLDINGS LLC	TELECOM ITALIA FINANCE SA
CLIFFS NATURAL RESOURCES INC	LIVE NATION INC	TELECOM ITALIA SPA
CLOUD CRANE LLC	LOGAN MERGER SUB INC 5.5% 20270901	TELESAT CANADA
CMA CGM SA	LORCA TELECOM BONDCO SAU	TENET HEALTHCARE CORP

CME_IRS MSNYUS33 08/07/2030 MXN P 28DTIIE / R 5.69% 99D0KRF92	LOUVRE BIDCO SASU	TENNANT CO
CME_IRS MSNYUS33 09/12/2021 MXN P 4.31% / R 28DTIIE 99D0M99H9	LOXAM SAS	TENNECO INC
CME_IRS MSNYUS33 10/01/2025 MXN P 6.58% / R 28DTIIE 99D0IL243	LSF9 BALTA ISSUER SARL	TEREOS FINANCE GROUPE I SA
CME_IRS MSNYUS33 13/08/2030 MXN P 28DTIIE / R 5.815% 99D0L4NT9	M/I HOMES INC	TERRIER MEDIA BUYER INC
CME_IRS MSNYUS33 13/11/2030 MXN P 28DTIIE / R 5.56% 99D0M2IC5	MACEDONIA, REPUBLIC OF (GOVERNMENT)	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV
CME_IRS MSNYUS33 19/08/2025 MXN P 5.105% / R 28DTIIE 99D0L4O35	MALAYSIA (GOVERNMENT)	TEXAS PETROCHEMICALS INC
CME_IRS MSNYUS33 20/10/2022 MXN P 28DTIIE / R 4.43% 99D0LQ3K1	MALLINCKRODT INTERNATIONAL FINANCE S.A.	THAILAND, KINGDOM OF (GOVERNMENT)
CME_IRS MSNYUS33 22/02/2030 MXN P 28DTIIE / R 6.37% 99D0J5C20	MANGROVE LUXCO III SARL	THYSSENKRUPP AG
CME_IRS MSNYUS33 29/09/2022 MXN P 28DTIIE / R 4.49% 99D0LJDS9	MARRIOTT OWNERSHIP	TICP CLO
CME_IRS MSNYUS33 31/07/2026 MXN P 28DTIIE / R 7.01% 99D0H3TC7	MASARIA INVESTMENTS SA	TITAN GLOBAL FINANCE PLC
CNX RESOURCES CORPORATION	MASONITE INTERNATIONAL CORP	T-MOBILE USA INC
CODERE FINANCE 2 (LUXEMBOURG) SA	MATADOR RESOURCES CO	TOPBUILD CORP
COGENT COMMUNICATIONS GROUP INC	MATTAMY GROUP	TRANSDIGM INC
COLOMBIA, REPUBLIC OF (GOVERNMENT)	MATTEL INC	TRANSNET LTD
COMMSCOPE FINANCE LLC	MATTERHORN TELECOM SA	TRANSOCEAN GUARDIAN LTD
COMMSCOPE INC	MATTHEWS INTERNATIONAL CORP	TRANSOCEAN INC
COMPASS MINERALS INTERNATIONAL INC	MCAFEE, LLC	TRANSOCEAN PHOENIX 2 LTD
CONE MIDSTREAM PARTNERS LP	MCP SECURED PRIVATE DEBT FUND II	TRANSOCEAN PONTUS LTD
CONNECT FINCO SARL	MEG ENERGY CORP	TRANSOCEAN POSEIDON LTD
CONSOLIDATED COMMUNICATIONS INC	MERITAGE HOMES CORP	TRANSOCEAN SENTRY LTD
CONSOLIDATED ENERGY FINANCE SA	MERLIN ENTERTAINMENTS PLC	TRI POINTE GROUP INC
CONSTELLIUM HOLDCO BV	METRICS SENIOR SECURED PRIVATE DEBT FUND	TRINSEO MATERIALS OPERATING SCA
CONSUS REAL ESTATE AG	MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)	TRONOX FINANCE PLC
CONTINENTAL RESOURCES INC	MGIC INVESTMENT CORP	TRONOX INC
CONTOURGLOBAL POWER HOLDINGS SA	MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP	TURKEY, REPUBLIC OF (GOVERNMENT)
COOKE OMEGA INVESTMENTS INC	MGM MIRAGE	TWINKLE PIZZA PLC
CO-OPERATIVE GROUP HOLDINGS (2011) LTD	MIDOCEAN CREDIT CLO	UK 10-YR GILT MAR 21
CPUK FINANCE LTD	MILANO ACQUISITION CORP.	UNICREDIT SPA
CREDIT SUISSE GROUP AG	MISSOURI BIDCO LTD	UNICREDITO GESTIONE CREDITI SPA BANCA PER LA GESTIONE DEI CREDI
CREDITO REAL SA DE CV SOFOM ENR	MONITCHEM HOLDCO 2 SA	UNILABS DIAGNOSTICS AB
CROATIA, REPUBLIC OF (GOVERNMENT)	MONITCHEM HOLDCO 3 SA	UNIONE DI BANCHE ITALIANE SCPA
CROSSTEX ENERGY, L.P.	MOTION BONDCO DAC	UNITED RENTALS (NORTH AMERICA) INC
CROWNROCK LP	MOTION FINCO SARL	UNITED STATES TREASURY
CSC HOLDINGS INC	MPH ACQUISITION HOLDINGS LLC	UNIVISION COMMUNICATIONS INC
CZECH REPUBLIC (GOVERNMENT)	MPT OPERATING PARTNERSHIP LP	UPC HOLDING BV
DANA FINANCING LUXEMBOURG SARL	MTS SYSTEMS CORP	UPCB FINANCE IV LIMITED
DANA HOLDING CORP	MULHACEN PTE LTD	UPCB FINANCE VII LTD
DAVITA INC	MURPHY OIL CORP	US 05-YR TREASURY NOTE MAR 21
DCP MIDSTREAM OPERATING LP	NABORS INDUSTRIES INC	US 10-YR TREASURY NOTE MAR 21
DELL INC	NABORS INDUSTRIES LTD	US CONCRETE INC
DELL INTERNATIONAL LLC	NASSA TOPCO AS	US TREASURY BOND MAR 21

DELTA AIR LINES INC	NATIONAL CINEMEDIA LLC	US ULTRA TREASURY BOND MAR 21
DIAMOND (BC) B.V.	NATIONAL FINANCIAL PARTNERS CORP	USA COMPRESSION PARTNERS LP
DIAMOND BC BV	NATIONSTAR MORTGAGE HOLDINGS INC	VALEANT PHARMACEUTICALS INTERNATIONAL
DIAMOND SPORTS GROUP LLC	NAVIENT CORP	VALLOUREC SA
DIEBOLD NIXDORF DUTCH HOLDING BV	NAVISTAR INTERNATIONAL CORP	VALVOLINE INC
DIGICEL GROUP 05 LTD	NCI BUILDING SYSTEMS INC	VENATOR FINANCE S A RL
DIGICEL HOLDINGS (BERMUDA) LTD	NCL CORP LTD	VERITAS US INC
DIGICEL INTERNATIONAL FINANCE LTD	NCR CORP	VERSO CORP (FORMERLY VERSO P
DIGICEL LTD	NEMEAN BONDCO PLC	VERTICAL HOLDCO GMBH
DISH DBS CORP	NETFLIX INC	VERTICAL MIDCO GMBH
DOLYA HOLDCO 17 DAC	NEW ENTERPRISE STONE & LIME CO INC	VERTICAL US NEWCO INC
DOLYA HOLDCO 18 DAC	NEWELL RUBBERMAID INC	VICI PROPERTIES LP
DONNELLEY FINANCIAL SOLUTIONS INC	NEXSTAR BROADCASTING INC	VIDEOTRON LTEE
DOUBLE EAGLE III MIDCO 1 LLC	NEXSTAR ESCROW INC	VIKING CRUISES LTD
DTZ US BORROWER LLC	NEXTERA ENERGY OPERATING PARTNERS LP	VINE OIL & GAS LP
DUFRY ONE BV	NH HOTELES SA	VIRGIN MEDIA FINANCE PLC
DUN & BRADSTREET CORP	NIDDA BONDCO GMBH	VIRGIN MEDIA SECURED FINANCE PLC
DUN & BRADSTREET CORPORATION, THE	NIDDA HEALTHCARE HOLDING GMBH	VISTAR CORP
EAGLE INTERMEDIATE GLOBAL HOLDING BV	NIELSEN FINANCE LLC	VISTRA OPERATIONS COMPANY LLC
EDCON HOLDCO 1	NMI HOLDINGS INC	VMED O2 UK FINANCING I PLC
EDGEWELL PERSONAL CARE CO	NOVA CHEMICALS CORP	VOC ESCROW LTD
EG GLOBAL FINANCE PLC	NOVAFIVES SAS	VODAFONE GROUP PLC
EG GROUP LIMITED	NOVELIS CORP	VZ VENDOR FINANCING II BV
EGYPT, ARAB REPUBLIC OF (GOVERNMENT)	NRG ENERGY INC	WELF 2018-2A A1
EH HOLDING CORP	NRG YIELD OPERATING LLC	WEPA HYGIENEPRODUKTE GMBH
EIRCOM FINANCE LTD	NUMERICABLE GROUP SA	WERNER FINCO LP
EMBARQ CORP	NUSTAR LOGISTICS LP	WESCO DISTRIBUTION INC
EMPIRE COMMUNITIES	OCCIDENTAL PETROLEUM CORP	WEST CORP
ENCORE CAPITAL GROUP INC	OCI NV	WESTBOURNE INFRASTRUCTURE DEBT FUND
ENDEAVOR ENERGY RESOURCES LP	OI EUROPEAN GROUP BV	WESTERN GAS PARTNERS LP
ENDO LTD	OIS CHASUS33 02/01/2025 BRL P 1DBZDIO / R 5.89% 99D0M9PP3	WESTERN GLOBAL AIRLINES LLC
ENERGIZER GAMMA ACQUISITION BV	OIS CHASUS33 17/03/2023 INR P 3.95% / R 1DMIBOR 99D0M40I7	WHITE CAP BUYER LLC
ENERGIZER SPINCO INC	OIS GSILGB2X 02/01/2024 BRL P 1DBZDIO / R 5.485% 99D0LGF53	WIJAYA KARYA PT
ENLINK MIDSTREAM LLC	OIS GSILGB2X 02/01/2024 BRL P 1DBZDIO / R 5.588% 99D0LKDU1	WILLIAM CARTER CO
EPHIOS BONDCO PLC	OIS GSILGB2X 02/01/2025 BRL P 1DBZDIO / R 5.835% 99D0K5C10	WILLIAMS SCOTSMAN INTERNATIONAL INC
EQT CORP	OIS GSILGB2X 02/01/2025 BRL P 1DBZDIO / R 6.505% 99D0LSH48	WINDSTREAM ESCROW LLC
EQT MIDSTREAM PARTNERS LP	OIS GSILGB2X 02/01/2029 BRL P 1DBZDIO / R 6.45% 99D0KUL07	WMG ACQUISITION CORP
ESH HOSPITALITY INC	OIS GSILGB2X 02/01/2029 BRL P 1DBZDIO / R 7.86% 99D0M2N47	WOLVERINE WORLD WIDE INC
EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT	OIS GSILGB2X 03/01/2022 BRL P 1DBZDIO / R 5.292% 99D0I6A39	WPX ENERGY INC
EXTERRAN PARTNERS LP	OIS GSILGB2X 17/03/2023 CLP P 1DCLICP / R 0.915% 99D0M0XV0	WYNDHAM WORLDWIDE CORP
EXTRACTION OIL & GAS LLC	OIS GSILGB2X 17/03/2023 CLP P 1DCLICP / R 1.04% 99D0M0XN8	WYNN AMERICA LLC

FAURECIA SA	OIS GSILGB2X 17/03/2023 CLP P 1DCLICP / R 1.055% 99D0M0XU2	WYNN LAS VEGAS LLC
FELCOR LODGING LP	OIS GSILGB2X 17/03/2023 INR P 3.89% / R 1DMIBOR 99D0M40L0	WYNN MACAU LTD
FERRELLGAS LP	OIS GSILGB2X 17/03/2023 INR P 3.895% / R 1DMIBOR 99D0M40M8	XEROX HOLDINGS CORP
FIAT CHRYSLER AUTOMOBILES NV	OIS GSILGB2X 17/03/2026 CLP P 1.73% / R 1DCLICP 99D0M0Y56	XPLORNET COMMUNICATIONS INC.
FINANCIAL & RISK US HOLDINGS INC	OIS GSILGB2X 17/03/2026 CLP P 1.858% / R 1DCLICP 99D0M0XY4	XPO LOGISTICS INC
FINANCIERE MENDEL	OIS GSILGB2X 17/03/2026 CLP P 1.865% / R 1DCLICP 99D0M2V48	YUM! BRANDS INC
FIRST QUANTUM MINERALS LTD	OIS GSILGB2X 17/03/2026 CLP P 1.895% / R 1DCLICP 99D0M49W7	ZAYO GROUP HOLDINGS INC
FIRSTENERGY CORP	OIS GSILGB2X 17/03/2031 CLP P 1DCLICP / R 2.71% 99D0M0YE7	ZF EUROPE FINANCE BV
FIVE POINT OPERATING COMPANY LP	OIS GSILGB2X 17/03/2031 CLP P 1DCLICP / R 2.83% 99D0M2WB1	ZF FINANCE GMBH
FLASH DUTCH 2 BV	OIS GSILGB2X 17/03/2031 CLP P 1DCLICP / R 2.848% 99D0M0YB3	ZIGGO BOND CO BV
FOODCO BONDCO SL	OIS GSILGB2X 17/03/2031 COP P 4.36% / R 1DCOOVI 99D0M1EI8	ZIGGO BV
FORD MOTOR CO	OIS MSLNGB2X 02/01/2025 BRL P 1DBZDIO / R 8.4% 99D0JFNZ3	

Defensive Fixed Interest

Asset Name		
(FRN) CAR 2020-1FRV A 21-OCT-2036	EQUIFAX INC	PFP
(FRN) RNBLG 3 A 15-SEP-2031	EQUINIX INC	PG&E CORP
1011778 B.C. UNLIMITED LIABILITY COMPANY	ERP OPERATING LP	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT)
1MDB GLOBAL INVESTMENTS LTD	ERSTE GROUP BANK AG	PHILLIPS 66
1ST INVS AUTO 2.8% DUE 12-15-2025	ERSTE GROUP BANK AG VAR	PKO FINANCE AB
2020 CASH MANDATORY EXCHANGEABLE TRUST	ESSITY AB (PUBL)	PLAINS ALL AMERICAN PIPELINE LP
3M CO	ETHIOPIA, FEDERAL DEMOCRATIC REPUBLIC OF (GOVERNMENT)	PLANET FITNESS
ABB FINANCE USA INC	ETSA UTILITIES FINANCE PTY LTD	PNC BANK NA
ABBVIE INC	EUROGRID GMBH	PNM RESOURCES INC
ABERTIS INFRAESTRUCTURAS SA	EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT	POHJOLA PANKKI OYJ
ABERTIS TELECOM TERRESTRE SL	EUROPEAN COMMUNITY	POLAND, REPUBLIC OF (GOVERNMENT)
ABJA INVESTMENT CO PTE LTD	EXANTAS CAPITAL CORP	PORTFOLIO RECOVERY ASSOCIATES INC
ABN AMRO BANK NV	EXELON CORP	PPR SA
ABN AMRO BANK NV VAR	EXPERIAN FINANCE PLC	PRAXAIR INC
ABU DHABI NATIONAL ENERGY CO	EXXON MOBIL CORP	PRICELINE.COM INC
ABU DHABI, EMIRATE OF	FANNIE MAE CONN AVE SECS SER 18-C01 CL 1M1 FLTG 07-25-2030	PRINCIPAL FINANCIAL GROUP INC
ACE INA HOLDINGS INC	FANNIE MAE REMIC TRUST	PROGRESS RESIDENTIAL TRUST
ACHMEA HYPOTHEEKBANK NV	FANNIE MAE SER 2017-C07 CL1M1 FLTG DUE 05-25-2030	PROGRESS TRUST
ADANI ELECTRICITY MUMBAI LTD	FCA BANK SPA (IRISH BRANCH)	PROLOGIS INTERNATIONAL FUNDING II SA
ADANI TRANSMISSION LTD	FEDERAL HOME LOAN MORTGAGE CORP	PRUDENTIAL FINANCIAL INC
ADCB FINANCE CAYMAN LTD	FEDERAL HOME LOAN MORTGAGE CORPORATION	PTTEP TREASURY CENTER CO LTD
ADEVINTA ASA	FEDERAL NATIONAL MORTGAGE ASSOCIATION	PUBLIC SERVICE ELECTRIC AND GAS CO
ADO PROPERTIES SA	FEDERAL REALTY INVESTMENT TRUST	PUERTO RICO SALES TAX FING CORP SALES TAX

ADOBE SYSTEMS INC	FEDEX CORP	PUT BONDOPT ANZBAU3M 11/02/2021 AUSTRALIAN GOVERNM 1.166 ACG210433P1166AN
AERCAP IRELAND CAPITAL LTD	FHLMC MULTICLASS 144A FLTG RT SER 19-HAQ2 CL M1 04-25-2049	PUT BONDOPT ANZBAU3M 15/02/2021 AUSTRALIAN GOVERNM 0.806 ACG210429P806AN
AES CORP	FHLMC MULTICLASS FANNIE MAE SER 19-RO6 CLS 2M1 FLTG RT 09-25-2039	PUT BONDOPT ANZBAU3M 17/02/2021 AUSTRALIAN GOVERNM 0.869 ACG211129P869AN
AGILE PROPERTY HOLDINGS LTD	FHLMC MULTICLASS SER 004961 CL JB 2.5% DUE 12-15-2042	PUT BONDOPT ANZBAU3M 18/01/2021 AUSTRALIAN GOVERNM 1.35 ACG210437P1350AN
AGILENT TECHNOLOGIES INC	FIAT CHRYSLER AUTOMOBILES NV	PUT BONDOPT ANZBAU3M 18/02/2021 AUSTRALIAN GOVERNM 0.759 ACG211128P759AN
AIB GROUP PLC	FIAT INDUSTRIAL FINANCE EUROPE SA	PUT BONDOPT ANZBAU3M 19/01/2021 AUSTRALIAN GOVERNM 1.559 ACG210639P1559AN
AIR LEASE CORP	FIBRIA OVERSEAS FINANCE LTD	PUT BONDOPT ANZBAU3M 22/02/2021 AUSTRALIAN GOVERNM 0.693 ACG210528P693AN
AIR LIQUIDE FINANCE	FIDEICOMISO F/1401 OF DEUTSCHE BANK MEXICO SA	PUT BONDOPT ANZBAU3M 27/01/2021 AUSTRALIAN GOVERNM 0.501 ACG210427P501AN
AIR PRODUCTS AND CHEMICALS INC	FIDELITY NATIONAL INFORMATION SERVICES INC	PUT BONDOPT BARCGB5G 01/11/2021 US TREASURY N/B 1. 95.622064 UST0540P138BA
AKELIUS FASTIGHETER AB	FIRST ABU DHABI BANK PJSC	PUT BONDOPT BNPAFRPP 10/02/2021 AUSTRALIAN GOVERNM 117.456 ACG0541P173BN
AKELIUS RESIDENTIAL PROPERTY FINANCING BV	FIRST QUANTUM MINERALS LTD	PUT BONDOPT BNPAFRPP 12/01/2021 JAPAN (10 YEAR ISS 100.729 JGB0930P002BN
ALABAMA POWER CO	FISERV INC	PUT BONDOPT BNPAFRPP 18/01/2021 AUSTRALIAN GOVERNM 99.7364 ACG1125P03BN
ALBERTSONS COMPANIES INC	FIVE STAR 2017-1 TRUST	PUT BONDOPT BNPAFRPP 28/04/2021 JAPAN (20 YEAR ISS 99.4 JGB1239P033BN1
ALCOA NEDERLAND HOLDING BV	FIVE STAR TRUST UNDER ESTABLISHED UNDER THE PONDERAM ASTER TRUST PROGRAM	PUT SWAPTION AUD DEUTDEFF 6M 3.82%/BBSW EUROPEAN SO250120AU382DE 20/01/2025
ALCON FINANCE CORP	FLEXI ABS TRUST 2019-1	PUT SWAPTION AUD DEUTDEFF 6M 4.25%/BBSW EUROPEAN SO250514AU425DE 14/05/2025
ALE FINANCE CO PTY LTD	FLORIDA POWER CORP	PUT SWO AUD BNPAFRPP P 1% / R 6MBBSW EUROPEAN SO210526AU100BNP 26/05/2021
ALIBABA COM CORP	FMC FINANCE VII SA	PUT SWO AUD BNPAFRPP P 1.55% / R 6MBBSW SO221124AU155BNP 24/11/2022
ALIMENTATION COUCHE-TARD INC	FMG RESOURCES (AUGUST 2006) PTY LTD	PUT SWO AUD BOFAUS3N P 1.38% / R 6MBBSW EUROPEAN SO220228AU138BOP 28/02/2022
ALLEGRO CLO	FNMA POOL #BF0202 4.5% 01-01-2051 BEO	PUT SWO AUD BOFAUS3N P 1.74% / R 6MBBSW EUROPEAN SO241017AU174BOP 17/10/2024
ALLIED CREDIT ABS TRUST 2020-1	FNMA POOL #BF0219 3.5% 09-01-2057 BEO	PUT SWO AUD CHASUS33 P 1.818% / R 6MBBSW EUROPEAN SO241021AU182JPP 21/10/2024
ALLSTATE CORP	FNMA POOL #BF0264 3.5% 05-01-2058 BEO	PUT SWO AUD GSILGB2X P 1.27% / R 6MBBSW SO221128AU127GSP 28/11/2022
ALLY FINANCIAL INC	FOMENTO ECONOMICO MEXICANO SAB DE CV	PUT SWO AUD WPACAU2F P 1.205% / R 6MBBSW SO240315AU121WBP 15/03/2024
ALTAE BANCO SA	FONCIERE DES REGIONS	PUT SWO AUD WPACAU2F P 1.205% / R 6MBBSW SO240315AU131WBP 15/03/2024
ALTICE FRANCE SA	FONDO MIVIVIENDA SA	PUT SWO JPY CHASUS33 P 0.608% / R 6MLIBOR EUROPEAN SO280511JP610JPP 11/05/2028
ALTRA INDUSTRIAL MOTION CORP.	FORD MOTOR CREDIT CO LLC	PVTPL ALM XVI LTD SR 15-16A CL AA-R2 FLTG RT 07-15-2027 BEO
AMAZON.COM INC	FOUNTAIN PLAZA SECURITISATION TST	PVTPL ARBOR REALTY COLLATERALIZED LOAN FLTG RT SER 19-FL1 CL B 05-15-2037 BEO
AMB PROPERTY LP	FOX CORP	PVTPL ARBOR RLTY COML REAL ESTATE NTS 2019-FL1 SR SECD NT CL A-S FLTG 144A VAR

AMCOR FINANCE (USA) INC	FOX SYMES HOME LOANS 2019 1 PP	PVTPL BARINGS CLO LTD 2016-I/BARINGS CLO201 SER 16-1A CLS XR VAR RT 07-23-2030
AMERICA MOVIL SAB DE CV	FP TURBO SERIES 2019-1 TRUST	PVTPL BDS 2019-FL3 LTD/BDS 2019-FL3 LLC SER 19-FL3 CLS D VAR RT 12-15-2035
AMERICAN AIRLINES 2013-1 PASS THROUGH TRUST	FPL GROUP CAPITAL INC	PVTPL BDS 2020-FL5 LTD CL 20-FLS CL B VAR RT 02-16-2037 BEO
AMERICAN AIRLINES INC	FRANCE (GOVERNMENT)	PVTPL BDS LTD FLTG RT SER 19-FLV4 CL AS 08-15-2036 BEO
AMERICAN ELECTRIC POWER CO INC	FRANCE EUREX OAT MAR 21	PVTPL BEAN CREEK CLO LTD/BEAN CREEK CLO LLC SER 15-1A CL AR FLTG 04-20-2031 BEO
AMERICAN EXPRESS CO	FREDDIE MAC	PVTPL BLUEMOUNTAIN CLOSR SR 12-2A CL B-R2 FLTG 11-20-2028
AMERICAN HONDA FINANCE CORP	FREDDIE MAC STACR TR 2019-HQA3 FLTG 09-25-2049	PVTPL CAPITAL AUTOMOTIVE REIT SR 20-1A CL B2 4.52% 02-15-2050
AMERICAN INTERNATIONAL GROUP INC	FRESENIUS MEDICAL CARE AG & CO KGAA	PVTPL CARS-DB4 LP/CARS-DB5 L P/CARS-DB6 L SER 20-1A CLS A4 3.19% 02-15-2050
AMERICAN TOWER CORP	FRESENIUS MEDICAL CARE US FINANCE III INC	PVTPL CIFC FDG SER 13-3RA CL C FLTG 04-24-2031
AMERICAN WATER CAPITAL CORP	FRESENIUS US FINANCE II INC	PVTPL DRYDEN 60 CLO LTD/DRYDEN 60 CLO LLC SER 18-60A CLS X FLTG 07-15-2031
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	FRONERI INTERNATIONAL LIMITED	PVTPL EXETER AUTOMOBILE RECEIVABLES BACKED NT CL B 3.64% 11-15-2022
AMGEN INC	FRONTIER COMMUNICATIONS CORP	PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA1 CL M1 01-25-2049
AMP CAPITAL WHOLESALE OFFICE FUND	FS INVESTMENT CORP II	PVTPL GOLDEN TREE LN OPPORTUNITIES 14-9A CLS XR2 FLTG RATE 144A
AMSR	FUT PUT FEB 21 U.S. T-BONDS 1670	PVTPL GOLDENTREE LN OPPORTUNITIES SR 16-12A CL XR VAR RT 07-21-2030
ANGLIAN WATER SERVICES FINANCING PLC	FWD CNTRT T0 BUY BTPS FWD 01-14-21 1.7 99Z0HBKH3 100.958045 MSNYUS33	PVTPL GOLDENTREE LN OPPORTUNITIES X LTD / GOLD SR 15-10A CL XR FLTG 07-20-2031
ANGLO AMERICAN CAPITAL PLC	FWD CNTRT T0 BUY BTPS FWD 01-14-21 1.8 99Z0HBJG7 105.953159 BARCGB33XXX	PVTPL GRAND AVE CRE 2SER 19-FL1 CL AS FLTG 144A 06-15-2037 BEO
ANHEUSER-BUSCH CO INC	FWD CNTRT T0 BUY BTPS FWD 01-14-21 5 99Z0HBJ77 164.657025 BARCGB33XXX	PVTPL GREYSTONE COML REAL ESTATE NTS SER 18-HC1 CLS B FLTG 09-15-2028
ANHEUSER-BUSCH INBEV SA NV	FWD CNTRT T0 BUY BTPS FWD 01-14-21 5 99Z0HBJ85 165.777948 BARCGB33XXX	PVTPL ICG US CLO 2017-2A LTD CL A-1 FLTG DUE 10-23-2029
ANHEUSER-BUSCH INBEV WORLDWIDE INC	FWD CNTRT T0 BUY BTPS FWD 01-14-21 5 99Z0HBJ85 165.81593 BARCGB33XXX	PVTPL INSITE ISSUER LLC/INSITE CO-ISSUERCOR SECD CELLULAR SITE REV NT CL A 144A
ANZ NATIONAL (INTL) LTD (LONDON BRANCH)	FWD CNTRT TO SELL BTPS FWD 01-14-21 1.8 99Z0HBJG7 108.542081 BARCGB33XXX	PVTPL LCM LTD PARTNERSHIP SR 20A CL AR FLTG 10-20-2027
APACHE CORP	FWD CNTRT TO SELL BTPS FWD 01-14-21 1.8 99Z0HBJG7 110.67909 BARCGB33XXX	PVTPL MAGNETITE CLO LTD SR 12-7A CL A1R2 FLTG 01-15-2028 BEO
APPLE INC	FWD CNTRT TO SELL BTPS FWD 01-14-21 1.8 99Z0HBJG7 110.730065 BARCGB33XXX	PVTPL MAGNETITE SER 15-12A CL X FLTG 10-15-2031
APPLEBEE'S FUNDING / IHOP FUNDING	FWD CNTRT TO SELL BTPS FWD 01-14-21 3.5 99Z0HBKI1 125.121905	PVTPL MARATHON CRE SR 18-FL1 CL A VAR RT 06-15-2028
APT PIPELINES LTD	FWD CNTRT TO SELL BTPS FWD 01-14-21 5 99Z0HBJ77 161.590432 BARCGB33XXX	PVTPL MARLETTE FDG TR ASSET BACKED NT SER 18-1A CL B 3.19% 03-15-2028
ARBY'S FUNDING	FWD CNTRT TO SELL BTPS FWD 01-14-21 5 99Z0HBJ85 160.263505 BARCGB33XXX	PVTPL OCP CLO LTD SER 14-4A CL A2RR FLTG RATE 04-24-2029
ARC PROPERTIES OPERATING PARTNERSHIP LP	GALAXY PIPELINE ASSETS BID CO LTD	PVTPL OCTAGON INVT PARTNERS IV LTD SR 15-1A CL AR FLTG 10-20-2026
ARCELORMITTAL SA	GAZ CAPITAL SA	PVTPL PALMER SQUARE CLO 2015-1 LTD/PALMER SQ SR SECD NT CL 05-21-2029
ARCHER-DANIELS-MIDLAND CO	GAZ FINANCE PLC	PVTPL PALMER SQUARE CLO 2015-1 LTD/PALMER SQ VAR RT DUE 05-21-2029 BEO
AREIT	GDF SUEZ SA	PVTPL PALMER SQUARE LN FDG 2020-1 LTD SER 20-1A CLS A2 VAR RT 02-24-2020
ARION BANKI HF	GE CAPITAL EUROPEAN FUNDING	PVTPL PALMER SQUARE LN FDG 2020-1 LTD SER 20-1A CLS C VAR RT 02-20-2028
ASB BANK LTD	GE CAPITAL FUNDING LLC (US)	PVTPL PIKES PEAK CLO 6/PIKES PEAK CLO 6 LLC VAR RT DUE 08-18-2030 BEO
ASHTEAD CAPITAL INC	GENERAL ELECTRIC CO	PVTPL SYMPHONY CLO LTD FLTG RT SER 16-17X CL AR 04-15-2028
ASIAN DEVELOPMENT BANK	GENERAL MOTORS CO	PVTPL SYMPHONY CLO XIV LTD SR 14-14A CL AR FLTG RT 07-14-2026

ASSICURAZIONI GENERALI SPA	GENERAL MOTORS FINANCIAL COMPANY INC	PVTPL TICP CLO XIII LTD/TICP CLO XIII LLC SR 19-13A CL D VAR RT 07-15-2032
ASTRAZENECA PLC	GENWORTH MORTGAGE INSURANCE AUSTRALIA LTD	PVTPL TRYON PARK CLO LTD SR 13-1A CL A1SR FLTG 04-15-2029
AT&T INC	GEORGIA POWER CO	PVTPL VENTURE CDO LTD SR 14-17A CL ARR FLTG 04-15-2027
ATHENE GLOBAL FUNDING	GEORGIA, REPUBLIC OF (GOVERNMENT)	PVTPL VENTURE XXIV CLO LTD FLTG RT SER 16-24A CL AR 10-20-2028 BEO
AUCKLAND INTERNATIONAL AIRPORT LTD	GERMANY (GOVERNMENT OF)	Q CARD TRUST
AUSTRALIA 03-YR BOND MAR 21	GERMANY EUREX 02-YR EURO SCHATZ MAR 21	QANTAS AIRWAYS LTD
AUSTRALIA 10-YR BOND MAR 21	GERMANY EUREX 05-YR EURO BOBL MAR 21	QATAR, STATE OF (GOVERNMENT)
AUSTRALIA PACIFIC AIRPORTS (MELBOURNE) PTY LTD	GERMANY EUREX 10-YR EURO BUND MAR 21	QNB FINANCE LTD
AUSTRALIA, COMMONWEALTH OF (GOVERNMENT)	GERMANY EUREX 30-YR EURO BUXL MAR 21	QPH FINANCE CO PTY LTD
AUSTRALIAN CAP TTY	GILEAD SCIENCES INC	QTEL INTERNATIONAL FINANCE LTD
AUSTRALIAN GAS NETWORKS LTD	GINNIE MAE REMIC TRUST	QUEENSLAND TREASURY CORP
AUSTRIA MIKRO SYSTEME INTER	GIVAUDAN FINANCE EUROPE BV	QUEST DIAGNOSTICS INC
AUTORIDAD DEL CANAL DE PANAMA	GLAXOSMITHKLINE CAPITAL INC	RABOBANK NEDERLAND NV
AVALONBAY COMMUNITIES INC	GLOBAL PAYMENTS INC	RADIATE HOLDCO LLC
AVERY POINT CLO	GM FINANCIAL AUTOMOBILE LEASING TRUST	RAIFFEISEN INTERNATIONAL BANK HOLDING AG
AVIATION CAPITAL GROUP CORP	GMR HYDERABAD INTERNATIONAL AIRPORT LTD	RAIFFEISEN VAR 06/49
AVINOR AS	GOLDMAN SACHS GROUP INC	RAIZEN FUELS FINANCE SA
AVIVA PLC	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	RANGE RESOURCES CORP
AVOLON HOLDINGS FUNDING LTD	GPT GROUP/THE	RCI BANQUE
AXALTA COATING SYSTEMS DUTCH HOLDING B B.V. (AXALTA COATING SYS	GPT WHOLESALE OFFICE FUND NO 1	REALTY INCOME CORP
AYT CEDULAS CAJAS GLOBAL FONDO DE TITULIZACION DE ACTIVOS	GREENLAND GLOBAL INVESTMENT LTD	RECKITT BENCKISER TREASURY SERVICES (NEDERLAND) BV
BAHIA SUL HOLDINGS GMBH	GREYSTONE	RECKITT BENCKISER TREASURY SERVICES PLC
BAHRAIN, KINGDOM OF (GOVERNMENT)	GRIFOLS SA	REDZED STC TRUST SERIES 2020-1
BAIDU INC	GRUPO BIMBO SAB DE CV	REDZED TRUST
BAIN CAPITAL CREDIT CLO	GRUPO TELEVISA SA	REED ELSEVIER CAPITAL INC
BALL CORP	GSMS TRUST	REGATTA FUNDING
BALTIMORE GAS AND ELECTRIC CO	GUATEMALA, REPUBLIC OF (GOVERNMENT)	REGENCY ENERGY PARTNERS LP
BAMLL COMMERCIAL MORTGAGE SECURITIES TRUST	HARDEE'S FUNDING / CARL'S FUNDING	REGENT COMMUNICATIONS INC
BANC OF AMERICA FUNDING CORPORATION	HARLEY-DAVIDSON FINANCIAL SERVICES INC	RELIANCE INDUSTRIES LTD
BANCO BILBAO VIZCAYA ARGENTARIA SA	HCA INC	REPSOL INTERNATIONAL FINANCE BV
BANCO BILBAO VIZCAYA VAR	HCP INC	REPUBLIC OF 1.25% 09/32
BANCO BPM SPA VAR	HDFC BANK LTD	RESIDENTIAL ACCREDIT LOANS INCORPORATED
BANCO BRADESCO SA (CAYMAN ISLANDS BRANCH)	HEALTH CARE REIT INC	RESIMAC BASTILLE TRUST SERIES 2017-1NC
BANCO COMERCIAL PORTUGUES SA	HEALTHSOUTH CORP	RESIMAC BASTILLE TRUST SERIES 2018-1NC
BANCO DE CREDITO DEL PERU	HEATHROW FUNDING LTD	RESIMAC MBS TRUST
BANCO DE SABADELL SA	HEINEKEN NV	REYNOLDS GROUP ISSUER LLC
BANCO DE SABADELL SA VAR	HELLA KGAA HUECK & CO	RIO TINTO FINANCE (USA) LTD
BANCO DO BRASIL (GRAND CAYMAN BRANCH)	HENLEY CLO	RIYAD SUKUK LTD
BANCO INTERNACIONAL DEL PERU-INTERBANK	HESS CORP	ROCHE HOLDINGS INC
BANCO MERCANTIL DEL NORTE SA (CAYMAN ISLANDS BRANCH)	HILTON DOMESTIC OPERATING COMPANY INC	ROMANIA, REPUBLIC OF (GOVERNMENT)

BANCO SANTANDER SA	HJ HEINZ CO	ROMULUS FINANCE S.R.L.
BANCO SANTANDER SA VAR	HOLDING D''INFRASTRUSTURES DE TRANSPORT SAS	ROYAL BANK OF CANADA
BANCO SANTANDER SERFIN SA	HOME DEPOT INC	ROYAL BANK OF SCOTLAND GROUP PLC
BANCOLOMBIA SA	HOUSING DEVELOPMENT FINANCE CORP LTD	ROYALTY PHARMA PLC
BANCORP COMMERCIAL MORTGAGE	HOUSING NEW ZEALAND LTD	RPI AUD 2.28%/AU CPI SBILGB2L 15/06/2033ARZC271117B
BANGKOK BANK PCL (HONG KONG BRANCH)	HSBC BANK CANADA	RPI AUD 2.94%/AU CPI CITIAUSX 15/03/2042SW28009349
BANIJAY ENTERTAINMENT SAS	HSBC HOLDINGS PLC	RPI AUD AU CPI/2.27% CITIAU2X 15/09/2033ARZC060918A
BANK OF AMERICA CORP	HSBC HOLDINGS PLC VAR	RPI AUD AU CPI/2.675% BOFAAUSX 15/06/2027 ARZC130515B
BANK OF CHINA (HONG KONG BRANCH)	HSH NORDBANK AG	RPI AUD AU CPI/2.75% CHASAU2X 17/03/2024SW28014126
BANK OF EAST ASIA LTD	HTA GROUP LTD	RPI AUD AU CPI/2.82% BOFAUS3N 15/06/2022SW28009772
BANK OF IRELAND GROUP PLC	HUAXIN CEMENT INTERNATIONAL FINANCE CO	RPI AUD AU CPI/2.82% CHASAU2X 17/03/2024SW28014131
BANK OF MONTREAL	HUNGARY, REPUBLIC OF (GOVERNMENT)	RPI AUD AU CPI/2.836% BOFAUS3N 15/12/2026 SW28009167
BANK OF NOVA SCOTIA	HUNTSMAN INTERNATIONAL LLC	RPI AUD AU CPI/2.8575% CITIAU2X 15/12/2027 SW28010456
BANK OF TOKYO-MITSUBISHI UFJ LTD	HUTCHISON WHAMPOA FINANCE UK PLC	RPI AUD AU CPI/2.88% CITIAU2X 15/12/2027SW28010641
BANK TABUNGAN NEGARA (PERSERO) PT	HYUNDAI CAPITAL AMERICA	RPI BOFAAUSX 15/03/2025 AUD P CPI / R 2.517% ARZC090215B
BANKIA SA CALLABLE VAR	HYUNDAI CAPITAL SERVICES INC	RPI BOFAAUSX 15/03/2028 AUD P CPI / R 2.29% ARZC090318D
BANKINTER SA	IBERDROLA FINANZAS SAU	RPI BOFAAUSX 15/12/2024 AUD P CPI / R 2.517% ARZC100215A
BANKINTER SA VAR	ICAHN ENTERPRISES LP	RPI BOFAGB22 15/11/2032 GBP P RPI / R 3.508% ARZC031117C
BANQUE FEDERATIVE DU CRED	ICE_CDX MSNYUS33 06/20/2025 BUY CDX.EM.33 3183448362	RPI BOFAGB22 15/11/2037 GBP P 3.547% / R RPI ARZC031117D
BANQUE FEDERATIVE DU CREDIT MUTUEL	ICE_CDX MSNYUS33 06/20/2025 BUY CDX.EM.33 3183894820	RPI BOFAUS3N 10/25/2024 USD P 1.683% / R CPI 2103823458
BARCLAYS PLC	ICE_CDX MSNYUS33 06/20/2025 BUY CDX.EM.33 3203010146	RPI BOFAUS3N 15/03/2023 AUD P 2.785% / R CPI SW28010847
BARRICK GOLD CORP	ICE_CDX MSNYUS33 06/20/2025 BUY CDX.EM.33 3230097159	RPI BOFAUS3N 15/03/2023 AUD P 2.785% / R CPI SW28012666
BASIS ANZBAU3M AUD P 3M BBSW/R 6M BBSW 29/07/2029 ARDB260719B	ICE_CDX MSNYUS33 06/20/2025 BUY CDX.EM.33 3230684292	RPI BOFAUS3N 15/03/2025 AUD P CPI / R 2.517% ARZC090215B
BASIS CITIAU2X AUD P 3M BBSW/R 6M BBSW 05/08/2021 ARDB040816A	ICE_CDX MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 3208914545	RPI BOFAUS3N 15/03/2030 AUD P CPI / R 2.683% ARZC010415A
BASIS CITIAU2X AUD P 3M BBSW/R 6M BBSW 06/09/2021 ARDB290816A	ICE_CDX MSNYUS33 06/20/2025 SELL CDX.EM.33 TC9ANVBQ0	RPI BOFAUS3N 15/06/2027 AUD P CPI / R 2.675% ARZC130515B
BASIS CITIGB2L 11/03/2030 AUD P 3MBBSW / R 6MBBSW ARDB100320D	ICE_CDX MSNYUS33 06/20/2025 SELL CDX.NA.IG.34 3153990015	RPI BOFAUS3N 15/06/2028 AUD P 1.657% / R CPI ARZC270619C
BASIS CITIGB2L 12/03/2030 AUD P 3MBBSW / R 6MBBSW ARDB110320C	ICE_CDX MSNYUS33 06/20/2025 SELL CDX.NA.IG.34 3212462331	RPI BOFAUS3N 15/06/2029 AUD P CPI / R 2.895% SW28013081
BASIS CITIGB2L AUD P 3M BBSW/R 6M BBSW 09/01/2028 ARDB060120G	ICE_CDX MSNYUS33 06/20/2025 SELL CDX.NA.IG.34 TC0KH2N93	RPI BOFAUS3N 15/09/2023 AUD P CPI / R 2.813% SW28012574
BASIS CITIGB2L AUD P 3M BBSW/R 6M BBSW 19/09/2022 ARDB180919B	ICE_CDX MSNYUS33 06/20/2030 BUY CDX.NA.IG.34 3207905811	RPI BOFAUS3N 15/12/2024 AUD P CPI / R 2.517% ARZC100215A
BASIS CITIGB2L AUD P 3M BBSW/R 6M BBSW 19/09/2022 ARDB180919C	ICE_CDX MSNYUS33 12/20/2025 SELL CDX.NA.HY.35 TC5EO2CS4	RPI CHASAU2X 15/06/2028 AUD P 2.37% / R CPI ARZC040517A
BASIS NATAAU33033 AUD P 3M BBSW/R 6M BBSW 06/07/2028 ARDB050718A	ICE_CDX MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 TC5ISSMS3	RPI CHASGB2L 17/03/2024 AUD P CPI / R 2.82% SW28014126
BASIS NATAAU33033 AUD P 3M BBSW/R 6M BBSW 28/03/2029 ARDB270319B	ICE_CDX MSNYUS33 20/12/2025 SELL ITRAXX EUROPE CROSSOVE TC2M7VJQ1	RPI CHASUS33 01/25/2030 USD P CPI / R 2.33% ARZC230118H
BASIS WPACAU2F AUD P 1M BBSW/R 3M BBSW 14/12/2025 ARDB141216A	ICE_IRS BOFAGB2U 19/07/2025 CAD P 6MCDOR / R 0.945% ARIR170620K3	RPI CITIAU2X 03/02/2026 USD P CPI / R 1.695% ARZC010316C
BATTALION CLO LTD 4.23463% 15/10/2032 4.23463% 10-15-2032	ICE_IRS MSNYUS33 07/07/2025 HKD P 3MHIBOR / R 0.805% TC13H2PX5	RPI CITIAU2X 03/02/2046 USD P 1.837% / R CPI ARZC010316D

BAYER US FINANCE II LLC	ICG US CLO	RPI CITIAU2X 15/03/2036 AUD P CPI / R 2.53% ARZC290216A
BBCMS TRUST	IMS HEALTH INC	RPI CITIAU3X 15/03/2035 AUD P 2.747% / R CPI ARZC270315C
BBVA BANCOMER SA (TEXAS BRANCH)	INDONESIA ASAHAN ALUMINIUM PERSERO PT	RPI CITIAUSX 15/03/2021 AUD P 2.02% / R CPI ARZC220217D
BDS	INDONESIA, REPUBLIC OF (GOVERNMENT)	RPI CITIAUSX 15/06/2021 AUD P 2.91% / R CPI SW28008908
BECTON DICKINSON & CO	INDUSTRIAL AND COMMERCIAL	RPI CITIAUSX 15/06/2035 AUD P 2.768% / R CPI ARZC200515B
BECTON DICKINSON EURO FINANCE SARL	INFINEON TECHNOLOGIES AG	RPI CITIAUSX 15/12/2036 AUD P 2.59% / R CPI ARZC100117C
BEIJING GAS SINGAPORE CAPITAL CORP	INFORMA PLC	RPI CITIGB2L 06/24/2026 USD P CPI / R 1.733% ARZC220616F
BELFIUS BANK VAR 04/49	ING GROEP NV	RPI CITIGB2L 06/24/2046 USD P 1.83% / R CPI ARZC220616G
BELGIUM, KINGDOM OF (GOVERNMENT)	INGERSOLL-RAND GLOBAL HOLDING CO LTD	RPI CTBAAU2S 15/06/2035 AUD P 2.77% / R CPI ARZC200515A
BERKSHIRE HATHAWAY ENERGY CO	INTEGRITY SERIES 2004-1 TRUST	RPI CTBAUS33 15/03/2023 AUD P 2.845% / R CPI SW28011012
BERKSHIRE HATHAWAY FINANCE CORP	INTEL CORP	RPI CTBAUS33 15/03/2023 AUD P 2.845% / R CPI SW28012667
BERKSHIRE HATHAWAY INC	INTER-AMERICAN DEVELOPMENT BANK	RPI GBP 3.279%/UK RPI CHASGB2L 13/04/2058 ARZC130418H
BERTELSMANN AG	INTERCONTINENTAL HOTELS GROUP PLC	RPI GBP 3.4925%/UK RPI GSILGB2X 15/11/2047 ARZC031117F
BHARTI AIRTEL INTERNATIONAL NETHERLANDS BV	INTERCONTINENTALEXCHANGE GROUP INC	RPI GBP UK RPI/3.4025% CHASGB2L 13/04/2033 ARZC130418G
BHARTI AIRTEL LTD	INTERNATIONAL BUSINESS MACHINES CORP	RPI GBP UK RPI/3.5445% GSILGB2X 15/11/2042 ARZC031117E
BLACKROCK EUROPEAN CLO	INTERNATIONAL PAPER CO	RPI GSILGB2X 09/11/2032 GBP P RPI / R 3.51% ARZC091117A
BLACKROCK INC	INTERSTAR MILLENNIUM TRUST 2005-2L	RPI GSILGB2X 09/11/2037 GBP P 3.551% / R RPI ARZC091117B
BLACKSTONE HOLDINGS FINANCE CO LLC	INTERSTAR MILLENNIUM TRUST 2006-4H MBS	RPI NATAAU33033 15/06/2024 AUD P CPI / R 2.78% SW28013121
BLUEMOUNTAIN CLO	INTESA SANPAOLO SPA	RPI NATAAU33033 15/12/2024 AUD P CPI / R 2.555% ARZC171214F
BLUEMOUNTAIN FUJI U.S. CLO	INTESA SANPAOLO SPA VAR	RPI SBILGB2L 01/24/2030 USD P CPI / R 2.347% ARZC230118A
BMW FINANCE NV	INVESTEC PLC	RPI SBILGB2L 03/11/2029 USD P CPI / R 2.12% ARZC070319C
BMW US CAPITAL LLC	IRON MOUNTAIN INC	RPI SBILGB2L 08/17/2047 USD P 2.147% / R CPI ARZC160817G
BNP PARIBAS SA	IRS ANZBAU3M 15/07/2024 AUD P 2.933% / R 6MBBSW ARIR130717A	RPI SBILGB2L 15/03/2022 AUD P 2.025% / R CPI ARZC230318B
BOLIVIA, REPUBLIC OF (GOVERNMENT)	IRS AUD 1MBBSW/ BBSW NATAAU33033 23/06/2024 ARDB220616A	RPI SBILGB2L 15/03/2023 AUD P 2.07% / R CPI ARZC110418E
BOSTON PROPERTIES LP	IRS AUD 6M 2.933%/BBSW ANZBAU3M 15/07/2024 ARIR130717A	RPI SBILGB2L 15/03/2028 AUD P CPI / R 2.268% ARZC110418F
BOSTON SCIENTIFIC CORP	IRS AUD 6M 3.0045%/BBSW GSILGB2X 15/12/2048 ARIR111018B	RPI SBILGB2L 15/12/2028 AUD P 2.2% / R CPI ARZC161118A
BP CAPITAL MARKETS AMERICA INC	IRS GSILGB2X 16/05/2024 AUD P 1.65% / R 6MBBSW ARIR150519C	RPI SBILGB2L 15/12/2029 AUD P CPI / R 2.233% ARZC271117A
BP CAPITAL MARKETS BV	IRS NATAAU3303X 25/05/2029 AUD P 6MBBSW / R 2.432% ARIR220519F	RPI USD 2.3275%/US CPI GSILGB2X 03-21-2043 ARZC190318D
BPCE	IRS_IRS EUR PAY EURIBOR EUR 6M REC 0.2848% 14-03-2022 RECEIVE LEG	RPI USD 2.373%/US CPI BOFAUS3DCRD 08-22-2043 ARZC200818B
BRASKEM AMERICA FINANCE CO	ISHARES $ HY CORP BOND UCITS ETF USD DIS	RPI USD US CPI/2.3135% GSILGB2X 03-16-2030 ARZC140318C
BRASKEM FINANCE LTD	ISHARES $ SHORT DUR CORP BD UCITS ETF USD DIST	RPI USD US CPI/2.315% GSILGB2X 03-21-2030 ARZC190318C
BRASKEM NETHERLANDS FINANCE BV	ISHARES CHINA CNY BOND UCITS ETF USD ACC	RPI USD US CPI/2.33% CHASUS33 01-25-2030ARZC230118H

BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNMENT)	ISHARES JP MORGAN $ EM BOND UCITS ETF USD DIS	RPI WPACAU2F 15/03/2035 AUD P 2.74% / R CPI ARZC310315C
BRFKREDIT A/S	ISLANDSBANKI HF	RPI WPACAU2F 15/06/2022 AUD P 2.07% / R CPI ARZC300418B
BRISTOL-MYERS SQUIBB CO	ISRAEL ELECTRIC CORP LTD	RPI WPACAU2F 15/09/2025 AUD P CPI / R 2.56% ARZC110915A
BRITISH COLUMBIA, PROVINCE OF	ISRAEL, STATE OF (GOVERNMENT)	RPI WPACAU2F 15/09/2025 AUD P CPI / R 2.56% ARZC140915A
BRITISH SKY BROADCASTING GROUP PLC	ISS FINANCE BV	RPI WPACAU2S 15/06/2025 AUD P 2.22% / R CPI ARZC270418A
BRITISH TELECOMMUNICATIONS PLC	ISS GLOBAL A/S	RSA INSURANCE GROUP PLC
BRIXMOR OPERATING PARTNERSHIP LP	ITALY, REPUBLIC OF (GOVERNMENT)	RTE EDF TRANSPORT SA
BROADCOM INC	ITAU UNIBANCO HOLDING SA	RUSSIAN FEDERATION (GOVERNMENT)
BUILDING MATERIALS CORP OF AMERICA	ITAU UNIBANCO HOLDING SA (CAYMAN ISLANDS BRANCH)	SABIC CAPITAL II BV
BUPA FINANCE PLC	JAPAN (GOVERNMENT OF)	SABINE PASS LIQUEFACTION LLC
BWP TRUST	JAPAN 10-YR BOND MAR 21	SACI FALABELLA
BX COMMERCIAL MORTGAGE TRUST	JERROLD FINCO PLC	SAGE AR FUNDG 1 IDX/LKD 17/11/2030 GBP
BXMT	JOHNSON & JOHNSON	SAMPO OYJ
CA IMMOBILIEN ANLAGEN AG	JP MORGAN ALTERNATIVE LOAN TRUST	SAN ANTONIO TX ELEC & GAS REV
CAIRN CLO III B.V. FRN CLO 20/10/2028 EUR 'A'	JP MORGAN MORTGAGE TRUST	SANDS CHINA LTD
CAIXABANK SA	JPMORGAN CHASE & CO	SANOFI-AVENTIS SA
CAIXABANK SA VAR	JUBILANT PHARMA LTD	SANTANDER CONSUMER AUTO RECEIVABLES TRUST
CALIFORNIA ST UNIV REV	JYSKE BANK A/S	SANTANDER CONSUMER FINANCE SA
CALL BONDOPT ANZBAU3M 11/02/2021 AUSTRALIAN GOVERNM 1.166 ACG210433C1166AN	KASIKORNBANK PCL (HONG KONG BRANCH)	SANTANDER DRIVE AUTO RECEIVABLES TRUST
CALL BONDOPT ANZBAU3M 15/02/2021 AUSTRALIAN GOVERNM 0.806 ACG210429C806AN	KAZAKHSTAN, REPUBLIC OF (GOVERNMENT)	SANTANDER UK GROUP HOLDINGS PLC
CALL BONDOPT ANZBAU3M 17/02/2021 AUSTRALIAN GOVERNM 0.869 ACG211129C869AN	KBC GROEP NV	SAPPHIRE TRUST
CALL BONDOPT ANZBAU3M 18/01/2021 AUSTRALIAN GOVERNM 1.35 ACG210437C1350AN	KBC GROUP NV VAR	SAPPHIRE XX 2018-3 TRUST
CALL BONDOPT ANZBAU3M 18/02/2021 AUSTRALIAN GOVERNM 0.759 ACG211128C759AN	KENYA (REPUBLIC OF)	SAPPHIRE XXI SERIES 2019-1 TRUST
CALL BONDOPT ANZBAU3M 19/01/2021 AUSTRALIAN GOVERNM 1.599 ACG210639C1559AN	KIMBERLY-CLARK CORP	SAPPHIRE XXIII SERIES 2020-1 TRUST
CALL BONDOPT ANZBAU3M 22/02/2021 AUSTRALIAN GOVERNM 0.693 ACG210528C693AN	KIMCO REALTY CORP	SAPPHIRE XXIV SERIES 2020-2 TRUST
CALL BONDOPT ANZBAU3M 27/01/2021 AUSTRALIAN GOVERNM 0.501 ACG210427C501AN	KINDER MORGAN HOLDCO LLC	SAPPI PAPIER HOLDING GMBH
CALL BONDOPT BARCGB5G 01/11/2021 US TREASURY N/B 1. 95.622064 UST0540C138BA	KION GROUP AG	SAUDI ARABIAN OIL CO
CALL BONDOPT BNPAFRPP 10/02/2021 AUSTRALIAN GOVERNM 117.456 ACG0541C173BN	KLEPIERRE SA	SAUDI ELECTRICITY GLOBAL SUKUK COMPANY 4
CALL BONDOPT BNPAFRPP 12/01/2021 JAPAN (10 YEAR ISS 100.729 JGB0930C002BN	KOMATSU FINANCE AMERICA INC	SB CAPITAL SA
CALL BONDOPT BNPAFRPP 18/01/2021 AUSTRALIAN GOVERNM 99.7364 ACG1125C03BN	KOOKMIN BANK	SBA COMMUNICATIONS REIT CORP
CALL BONDOPT CITIGB2L 22/02/2021 LAND NORDRHEIN-WES 170 NRW0319C102CI	KOREA GAS CORP	SBA TOWER TRUST
CALL FXO CSFBUS33 02/01/2021 USD/ZAR 19.25 EUROPEAN 3359453340	KRAFT FOODS INC	SBB TREASURY OYJ
CALL SWAPTION AUD CTBAAU2SFXD BBSW/3M .7% EUROPEAN SO210616AU760CIR 16/06/2021	KROGER CO	SCENTRE GROUP
CALL SWO AUD BNPAFRPP P 6MBBSW / R 1% EUROPEAN SO210526AU100BNR 26/05/2021	LA BANQUE POSTALE SA VAR	SCHAEFFLER AG
CALL SWO AUD BNPAFRPP P 6MBBSW / R 1.55% SO221124AU155BNR 24/11/2022	LA TROBE FINANCIAL CAPITAL MARKETS TRUST 2017-1	SCHLUMBERGER HOLDINGS CORP

CALL SWO AUD BOFAUS3N P 6MBBSW / R 1.38% EUROPEAN SO220228AU138BOR 28/02/2022	LA TROBE FINANCIAL CAPITAL MARKETS TRUST 2019-2	SCHLUMBERGER INVESTMENT SA
CALL SWO AUD BOFAUS3N P 6MBBSW / R 1.74% EUROPEAN SO241017AU174BOR 17/10/2024	LANDSBANKI ISLANDS HF	SCRIPPS ESCROW II INC
CALL SWO AUD CHASUS33 P 6MBBSW / R 1.818% EUROPEAN SO241021AU182JPR 21/10/2024	LATITUDE AUSTRALIA CREDIT CARD LOAN NOTE TRUST	SEAGATE HDD CAYMAN
CALL SWO AUD GSILGB2X P 6MBBSW / R 1.27% SO221128AU127GSR 28/11/2022	LATITUDE AUSTRALIA PERSONAL LOANS SERIES 2020-1 TRUST	SELP FINANCE SARL
CALL SWPTN AUD NATAAU33033 BBSW/3M 2.9475 EUROPEAN SO220831AU300NAP	LAUREATE EDUCATION INC	SEMPRA ENERGY
CALPINE CORPORATION	LCH_BASIS BOFAGB2U 11/12/2035 AUD P 3MBBSW / R 6MBBSW ARDB101220A3	SENEGAL, REPUBLIC OF (GOVERNMENT)
CAMDEN PROPERTY TRUST	LCH_IRS BOFAGB2U 12/15/2032 USD P 1.227% / R 3MLIBOR ARIR080920P2	SEPTEMBER 2021 EURODOLLAR
CANADA (GOVERNMENT)	LCH_IRS BOFAGB2U 12/15/2032 USD P 1.662% / R 3MLIBOR ARIR091220I2	SEQUOIA MORTGAGE TRUST
CANADA 05-YR BOND MAR 21	LCH_IRS BOFAGB2U 12/15/2032 USD P 1.68% / R 3MLIBOR ARIR041220G6	SERBIA, REPUBLIC OF (GOVERNMENT)
CANADA 10-YR BOND MAR 21	LCH_IRS BOFAGB2U 12/18/2027 USD P 3MLIBOR / R 0.793% ARIR080920O2	SERVICE CORP INTERNATIONAL
CANADA HOUSING TRUST NO 1	LCH_IRS BOFAGB2U 12/18/2027 USD P 3MLIBOR / R 1.152% ARIR041220F6	SERVICENOW INC
CANADIAN NATIONAL RAILWAY CO	LCH_IRS BOFAGB2U 12/21/2024 USD P 0.364% / R 3MLIBOR ARIR080920N2	SHANGHAI ELECTRIC GROUP GLOBAL INVESTMENT LTD
CAPITAL ONE BANK USA NA	LCH_IRS BOFAGB2U 12/21/2024 USD P 0.533% / R 3MLIBOR ARIR041220E6	SHELL INTERNATIONAL FINANCE BV
CAPITAL ONE FINANCIAL CORP	LCH_IRS BOFAGB2U 14/02/2026 AUD P 6MBBSW / R 1.109% ARIR130220U2	SHIMAO PROPERTY HOLDINGS LTD
CARDINAL HEALTH INC	LCH_IRS BOFAGB2U 16/06/2031 AUD P 1.064% / R 6MBBSW ARIR141220C2	SHINHAN BANK
CARMAX AUTO OWNER TRUST	LCH_IRS BOFAGB2U 16/12/2032 AUD P 6MBBSW / R 1.876% ARIR211220F1	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV
CARNIVAL CORP	LCH_IRS BOFAGB2U 16/12/2050 EUR P 0.057% / R 6MEURIB ARIR120620A1	SIGMA FINANCE NETHERLANDS BV
CARRIER GLOBAL CORP	LCH_IRS BOFAGB2U 18/03/2023 CAD P 3MCDOR / R 2.06% ARIR231219A4	SILVERBACK FINANCE LTD
CARS MORTGAGE TRUST COMMERCIAL PASS-THRU CERTIFICA	LCH_IRS BOFAGB2U 19/12/2050 EUR P -0.045% / R 6MEURIB ARIR191120H5	SIMON DEBARTOLO GROUP LP
CARS-DB4 LP / 4.95% DUE 02-15-2050	LCH_IRS BOFAGB2U 19/12/2050 EUR P -0.089% / R 6MEURIB ARIR271020H2_1	SINGAPORE, REPUBLIC OF (GOVERNMENT)
CAS 2018-C05 1M2	LCH_IRS BOFAGB2U 20/09/2027 AUD P 6MBBSW / R 0.857% ARIR081020A3	SIRIUS XM RADIO INC
CASH	LCH_IRS BOFAGB2U 20/12/2048 AUD P 2.953% / R 6MBBSW ARIR271020C2_1	SKYMILES IP LTD
CASH AND DERIVATIVES	LCH_IRS BOFAGB2U 20/12/2048 AUD P 6MBBSW / R 2.953% ARIR020920C1	SMB PRIVATE EDUCATION LOAN TRUST
CATHOLIC HEALTH INITIATIVES	LCH_IRS BOFAGB2U 21/12/2027 CAD P 3MCDOR / R 1.03% ARIR180920B6	SMBC AVIATION CAPITAL FINANCE DAC
CBOE S&P 500 INDEX PUT OPTION W/STK $3100.00 PER SHARE 19-MAR-2021	LCH_IRS BOFAGB2U 21/12/2027 CAD P 3MCDOR / R 1.03% ARIR180920D4	SNAM RETE GAS SPA
CBOE S&P 500 INDEX PUT OPTION W/STK $3300.00 PER SHARE 19-MAR-2021	LCH_IRS BOFAGB2U 29/09/2040 AUD P 6MBBSW / R 1.475% ARIR280920A1	SO220831AU
CBOE S&P 500 INDEX PUT OPTION W/STK $3550.00 PER SHARE 19-MAR-2021	LCH_IRS MSNYUS33 01/07/2025 CNY P 7DCNRR0 / R 0.023% TC315UL12	SOCIETE GENERALE
CCO HLDGS LLC/CAP CORP	LCH_IRS MSNYUS33 03/07/2025 HKD P 3MHIBOR / R 0.802% 3311794845	SOFI CONSUMER LOAN PROGRAM TRUST
CCO HOLDINGS LLC	LCH_IRS MSNYUS33 04/05/2025 HKD P 3MHIBOR / R 0.86% 3210850902	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)
CDI ITRAXX 5 EUR1225	LCH_IRS MSNYUS33 06/05/2025 HKD P 3MHIBOR / R 0.875% 3210088317	SOUTHERN CALIFORNIA EDISON CO
CDW LLC	LCH_IRS MSNYUS33 12/02/2050 GBP P 0.883% / R 6MLIBOR 3095933699	SOUTHERN CO
CEDAR FUNDING	LCH_IRS MSNYUS33 17/01/2050 GBP P 0.986% / R 6MLIBOR 3063774988	SOUTHERN COPPER CORP

CELANESE US HOLDINGS LLC	LCH_IRS MSNYUS33 22/01/2050 GBP P 0.967% / R 6MLIBOR 3067494471	SOUTHERN GAS NETWORKS PLC
CELULOSA ARAUCO Y CONSTUTUCION SA	LCH_IRS MSNYUS33 23/10/2050 GBP P 0.68% / R 6MLIBOR 3455188689	SP POWERASSETS LTD
CEMEX SAB DE CV	LCH_IRS MSNYUS33 23/10/2069 GBP P 0.986% / R 6MLIBOR 2104867585	SPAIN, KINGDOM OF (GOVERNMENT)
CENTENE CORP	LCH_IRS MSNYUS33 27/01/2050 GBP P 0.008% / R 6MLIBOR 3074602726	SPARK NEW ZEALAND LTD
CENTRICA PLC	LCH_RPI BOFAGB2U 10/14/2022 USD P 1.595% / R CPI ARZC071020C3	SPRINT CORP
CENTURYTEL INC	LCH_RPI BOFAGB2U 10/14/2027 USD P CPI / R 1.868% ARZC071020D3	SPRINT NEXTEL CORP
CF	LCH_RPI BOFAGB2U 10/30/2022 USD P 1.529% / R CPI ARZC281020F2	SPRINT SPECTRUM CO LLC
CGDBB COMMERCIAL MORTGAGE TRUST	LCH_RPI BOFAGB2U 10/30/2027 USD P CPI / R 1.853% ARZC281020G2	ST MARYS CEMENT INC
CHALLENGER MILLENIUM SERIES 2007 - 2L TRUST	LCH_RPI BOFAGB2U 12/10/2027 USD P CPI / R 2.059% ARZC081220I3	ST. PAUL'S CLO
CHARLES SCHWAB CORP	LCH_RPI BOFAGB2U 12/10/2040 USD P 2.192% / R CPI ARZC081220G3	STACK INFRASTRUCTURE ISSUER
CHARTER COMMUNICATIONS OPERATING LLC	LCH_RPI BOFAGB2U 12/10/2040 USD P 2.193% / R CPI ARZC081220H3	STADSHYPOTEK AB
CHARTER COMMUNICATIONS OPERATING, LLC	LCH_RPI BOFAGB2U 12/10/2040 USD P 2.193% / R CPI ARZC081220J3	STANDARD CHARTERED PLC
CHC COMMERCIAL MORTGAGE TRUST	LCH_RPI BOFAGB2U 12/15/2022 USD P 1.859% / R CPI ARZC111220N2	STAR ENERGY GEOTHERMAL DARAJAT II LTD
CHENIERE CORPUS CHRISTI HOLDINGS LLC	LCH_RPI BOFAGB2U 12/15/2040 USD P 2.175% / R CPI ARZC111220L3	STARBUCKS CORP
CHENIERE ENERGY PARTNERS LP	LEASEPLAN CORP NV	STATE GRID EUROPE DEVELOPMENT (2014) PLC
CHESHAM FIN LTD CHESHAM	LENNAR CORP	STATE GRID OVERSEAS INVESTMENT (2016) LTD
CHEVRON CORP	LENOVO GROUP LTD	STATOIL ASA
CHEVRON PHILLIPS CHEMICAL COMPANY LLC	LEVEL 3 FINANCING INC	STC SUKUK COMPANY LTD
CHEVRON USA INC	LHMC FINCO SARL	STEEL FUNDING LTD
CHILDREN'S HOSPITAL CORP	LIBERTY SERIES 2017-1 AUTO	STRETFORD 79 PLC
CHILE, REPUBLIC OF (GOVERNMENT)	LIBERTY SERIES 2017-2	STRUCTURED ASSET SECURITIES CORPORATION
CHINA, PEOPLES REPUBLIC OF (GOVERNMENT)	LIBERTY SERIES 2018-1 AUTO	STRYKER CORP
CHT 2017-CSMO D	LIBERTY SERIES 2020-1 AUTO	STWD
CIFC FUNDING	LINCOLN FINANCING SARL	SUMITOMO MITSUI FINANCIAL GROUP INC
CISCO SYSTEMS INC	LINCOLN NATIONAL CORP	SUMMER (BC) HOLDCO B SARL
CIT GROUP INC	LINDE FINANCE BV	SUNCOR ENERGY INC
CITIBANK HONG KONG	LLOYDS BANK CORPORATE MARKETS PLC	SUNCORP-METWAY LTD
CITIBANK LTD MELBOURNE	LLOYDS BANKING GROUP PLC	SUNOCO LOGISTICS PARTNERS LP
CITIGROUP COMMERCIAL MORTGAGE TRUST	LMREC	SVENSKA HANDELSBANKEN AB
CITIGROUP INC	LOANCORE	SWEDBANK AB
CITIGROUP MORTGAGE LOAN TRUST, INC.	LOGICOR FINANCING SARL	SWEDBANK HYPOTEK AB
CK HUTCHISON CAPITAL SECURITIES (17) LTD	LONGFOR PROPERTIES CO LTD	SWEDEN, KINGDOM OF (GOVERNMENT)
CLARINDA PARK CLO	LOWES CO INC	SYDNEY AIRPORT FINANCE CO PTY LTD
CLOROX CO	LOXAM SAS	SYNCHRONY FINANCIAL
CLOVERIE PLC	LVMH MOET HENNESSY LOUIS VUITTON SA	SYNGENTA FINANCE NV
CM-CIC COVERED BONDS	LYB INTERNATIONAL FINANCE III LLC	SYSCO CORP
CME GROUP INC	MACQUARIE GROUP LTD	TACO BELL FUNDING
CME_IRS MSNYUS33 02/01/2025 MXN P 6.617% / R 28DTIIE 3052516135	MACQUARIE TRUE INDEX SOVEREIGN BOND FUND	TAKEDA PHARMACEUTICAL CO LTD
CME_IRS MSNYUS33 03/01/2025 MXN P 6.629% / R 28DTIIE 3054358573	MADISON PARK FUNDING	TALLGRASS ENERGY PARTNERS LP

CME_IRS MSNYUS33 05/11/2029 PLN P 1.8% / R 6MWIBOR 2114893337	MAGNA INTERNATIONAL INC	TARGET CORP
CME_IRS MSNYUS33 05/11/2029 PLN P 1.8% / R 6MWIBOR 2115323631	MAGNETITE	TASMANIAN PUBLIC FINANCE CORP
CME_IRS MSNYUS33 05/11/2029 PLN P 1.802% / R 6MWIBOR 2118308534	MALAYSIA (GOVERNMENT)	TBA FNCL 4-5 30YRS 12/02/2045
CME_IRS MSNYUS33 05/11/2029 PLN P 1.82% / R 6MWIBOR 2113925994	MAN GLG EURO CLO	TBG GLOBAL PTE LTD
CME_IRS MSNYUS33 06/11/2029 PLN P 1.8% / R 6MWIBOR 2118308033	MANULIFE FINANCIAL CORP	TECK RESOURCES LTD
CME_IRS MSNYUS33 07/11/2029 PLN P 1.86% / R 6MWIBOR 2108119067	MAPFRE SA	TELEFONAKTIEBOLAGET LM ERICSSON
CME_IRS MSNYUS33 08/10/2050 CAD P 1.542% / R 3MCDOR 3440457448	MARCH 2021 EURODOLLAR	TELEFONICA EMISIONES SAU
CME_IRS MSNYUS33 10/02/2025 MXN P 6.415% / R 28DTIIE 3099020501	MARRIOTT INTERNATIONAL INC	TELEFONICA EUROPE BV
CME_IRS MSNYUS33 20/11/2030 PLN P 1.09% / R 6MWIBOR 3481244960	MARS INC	TELSTRA CORP LTD
CME_IRS MSNYUS33 20/11/2030 PLN P 1.09% / R 6MWIBOR 3481247202	MASTERCARD INC	TEMASEK FINANCIAL (I) LTD
CME_IRS MSNYUS33 20/11/2030 PLN P 1.1% / R 6MWIBOR 3481247572	MATTERHORN TELECOM SA	TEMPO ACQUISITION LLC
CME_IRS MSNYUS33 20/11/2030 PLN P 1.107% / R 6MWIBOR 3481247910	MCDONALDS CORP	TENCENT HOLDINGS LTD
CME_IRS MSNYUS33 23/10/2024 CAD P 3MCDOR / R 1.851% 2104868801	MCKESSON CORP	TENEDORA NEMAK SA DE CV
CME_IRS MSNYUS33 23/10/2049 CAD P 2.007% / R 3MCDOR 2104867635	MDC GMTN BV	TENET HEALTHCARE CORP
CME_IRS MSNYUS33 23/11/2030 PLN P 1.11% / R 6MWIBOR 3481332180	MEDTRONIC GLOBAL HOLDINGS SCA	TEREGA SASU
CME_IRS MSNYUS33 25/10/2024 CZK P 1.72% / R 6MPRBOR 2104867615	MEDTRONIC INC	TERNA RETE ELETTRICA NAZIONALE SPA
CME_IRS MSNYUS33 25/10/2029 PLN P 1.72% / R 6MWIBOR 2104867625	MEITUAN	TESCO CORPORATE TREASURY SERVICES PLC
CME_IRS MSNYUS33 26/02/2025 MXN P 6.3% / R 28DTIIE 3106532323	MEMORIAL SLOAN-KETTERING CANCER CENTER	TESCO PLC
CME_IRS MSNYUS33 30/10/2024 CAD P 3MCDOR / R 1.82% 2113726244	MERCK & CO INC	TESLA MOTORS INC
CNH CAPITAL LLC	MERITAGE HOMES CORP	TEVA PHARMACEUTICAL FINANCE COMPANY BV
CNOOC FINANCE (2013) LTD	METRO FINANCE 2020-1 TRUST	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV
CNOOC FINANCE 2011 LTD	METRO FINANCE TRUST 2018-1	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV
COCA-COLA FEMSA SAB DE CV	METRO FINANCE TRUST 2019-1	TEXAS TRANSN COMMN
COCA-COLA HBC FINANCE BV	METROPOLITAN LIFE GLOBAL FUNDING I	THAILAND, KINGDOM OF (GOVERNMENT)
COLD STORAGE TRUST	METROPOLITAN PIER & EXPOSITION AUTH ILL REV	THERMO FISHER SCIENTIFIC INC
COLGATE-PALMOLIVE CO	MEXICHEM SAB DE CV	THINK TANK SERIES 2019-1 TRUST
COLOMBIA, REPUBLIC OF (GOVERNMENT)	MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)	THORN ABS NO.1
COMCAST CORP	MEXICO CITY AIRPORT TRUST	TINGYI (CAYMAN ISLANDS) HOLDINGS CORP
COMM	MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP	T-MOBILE USA INC
COMMONWEALTH BANK OF AUSTRALIA	MICROCHIP TECHNOLOGY INC	TOLL BROTHERS FINANCE CORP
COMPAGNIE DE SAINT GOBAIN SA	MICRON TECHNOLOGY INC	TORONTO DOMINION BANK
COMPAGNIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES	MICROSOFT CORP	TOTAL CAPITAL INTERNATIONAL SA
CONAGRA FOODS INC	MILEAGE PLUS HOLDINGS LLC	TOWD POINT MORTGAGE TRUST
CONNECTICUT AVENUE SECURITIES	MILLICOM INTERNATIONAL CELLULAR SA	TOWER BERSAMA PT
CONNECTICUT LIGHT AND POWER CO	MIRVAC GROUP FINANCE LTD	TOYOTA MOTOR CREDIT CORP

CONSOLIDATED COMMUNICATIONS INC	MITCHELLS & BUTLERS FINANCE PLC	TPG REAL ESTATE FINANCE
CONSOLIDATED EDISON CO OF NEW YORK INC	MITSUBISHI UFJ FINANCIAL GROUP INC	TRANSCANADA TRUST
CONSUMERS ENERGY CO	MIZUHO BANK LTD LONDON BR	TRANSCONTINENTAL GAS PIPE LINE CORP
CONTI-GUMMI FINANCE BV	MOLSON COORS BREWING CO	TRANSELEC SA
CONTINENTAL AG	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV	TRANSURBAN FINANCE CO PTY LTD
COOPERATIEVE VAR	MONGOLIA (GOVERNMENT)	TRAVELERS CO INC
CORPORACION FINANCIERA DE DESARROLLO SA	MORGAN STANLEY	TREASURY CORP OF VICTORIA
CORPORACION NACIONAL DEL COBRE DE CHILE	MORGAN STANLEY CAPITAL I INCORPORATED	TRITAX BIG BOX REIT PLC
COSTA RICA, REPUBLIC OF (GOVERNMENT)	MOROCCO, KINGDOM OF (GOVERNMENT)	TSMC GLOBAL LTD
COSTCO WHOLESALE CORP	MOTABILITY OPERATIONS GROUP PLC	TURKCELL ILETISIM HIZMETLERI AS
COTE D"IVOIRE, REPUBLIC OF (GOVERNMENT)	MOTEL 6 TRUST	TURKIYE SISE VE CAM FABRIKALARI AS
COUNTRY GARDEN HOLDINGS CO LTD	MPLX LP	TWDC HOLDCO 613 CORP
COVANTA HOLDING CORP	MSCI INC	TYCO INTERNATIONAL PLC
COVENTRY BUILDING SOCIETY	MUFG BANK LTD	U.S. BANK NATIONAL ASSOCIATION (CINCINNATI BRANCH)
COX COMMUNICATIONS INC	MULTIFAMILY CONNECTICUT AVENUE SECURITIES	UBISOFT ENTERTAINMENT
CPUK FINANCE LTD	MYRIAD INTERNATIONAL HLDG BV	UBS AG
CRCC CHENGAN LTD	NAKILAT INC	UBS AG (LONDON BRANCH)
CREDIT AGRICOLE ASSURANCES SA	NASDAQ OMX GROUP INC	UBS GROUP AG
CREDIT AGRICOLE CORPORATE	NATIONAL AUSTRALIA BANK LTD	UDR INC
CREDIT AGRICOLE COVERED BONDS	NATIONAL EXPRESS GROUP PLC	UK 10-YR GILT MAR 21
CREDIT AGRICOLE SA (LONDON BRANCH)	NATIONAL FUEL GAS CO	UK ULTRA LONG GILT MAR 21
CREDIT AGRICOLE SA VAR	NATIONAL GRID GAS FINANCE NO 1 PLC	UNIBAIL RODAMCO SE
CREDIT SUISSE	NATIONAL HOUSING FINANCE AND INVESTMENT CORP	UNICREDIT SPA
CREDIT SUISSE (LONDON BRANCH)	NATIONAL RURAL UTILITIES COOP FINANCE CORP	UNICREDIT SPA VAR 06/49
CREDIT SUISSE AG	NATIONSTAR MORTGAGE HOLDINGS INC	UNION BANK NA (SAN FRANCISCO)
CREDIT SUISSE GROUP AG	NATIONWIDE BUILDING SOCIETY	UNION FENOSA FINANCE BV
CRH FINLAND SERVICES OYJ	NATIXIS SA	UNION PACIFIC CORP
CRH SMW FINANCE DAC	NBK TIER 1 FINANCING (2) LTD	UNIONE DI BANCHE VAR
CROATIA, REPUBLIC OF (GOVERNMENT)	NETHERLANDS, KINGDOM OF (GOVERNMENT)	UNITE (USAF) PLC
CROSSTEX ENERGY, L.P.	NEW ENGLAND POWER CO	UNITED ENERGY DISTRIBUTION PTY LTD
CROWN CASTLE INTERNATIONAL CORP (NEW)	NEW JERSEY TURNPIKE AUTHORITY	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND (GOVERNMEN
CROWN EUROPEAN HOLDINGS SA	NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC	UNITED OVERSEAS BANK LTD
CSCEC FINANCE (CAYMAN) II LTD	NEW SOUTH WALES TREASURY CORP	UNITED PARCEL SERVICE INC
CSMC	NEW YORK LIBERTY DEV CORP LIBERTY REV	UNITED STATES TREASURY
CTP BV	NEW YORK LIFE GLOBAL FUNDING	UNITEDHEALTH GROUP INC
CVS CAREMARK CORP	NEW ZEALAND (GOVERNMENT)	UNUM GROUP
CYPRUS, REPUBLIC OF (GOVERNMENT)	NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY LTD	UPJOHN FINANCE BV
CZECH GAS NETWORKS INVESTMENTS SARL	NEWYORK-PRESBYTERIAN HOSPITAL	UPJOHN INC
CZECH REPUBLIC (GOVERNMENT)	NEXEN INC	URENCO FINANCE NV
DAIMLER AG	NGL ENERGY PARTNERS LP	US 02-YR TREASURY NOTE MAR 21
DAIMLER FINANCE NORTH AMERICA LLC	NIBC BANK NV	US 05-YR TREASURY NOTE MAR 21
DAIMLER INTERNATIONAL FINANCE BV	NIGERIA, FEDERAL REPUBLIC OF (GOVERNMENT)	US 10-YR TREASURY NOTE MAR 21

DALLAS FORT WORTH TEX INTL ARPT REV	NIKE INC	US BANCORP
DANAHER CORP	NISSAN MOTOR ACCEPTANCE CORP	US FOODS, INC. (AKA U.S. FOODSERVICE, INC.)
DANSKE BANK A/S	NISSAN MOTOR CO LTD	US TREASURY BOND MAR 21
DB MASTER FINANCE LLC	NOBLE ENERGY INC	US ULTRA 10-YEAR TREASURY NOTE MAR 21
DBS GROUP HOLDINGS LTD	NOKIA OYJ	US ULTRA TREASURY BOND MAR 21
DELL INC	NOMURA ASSET ACCEPTANCE CORP ALTERNATIVE LOAN TRUS	UZBEKISTAN, REPUBLIC OF (GOVERNMENT)
DELL INTERNATIONAL LLC	NORDEA BANK ABP	VALERO ENERGY CORP
DENMARK, KINGDOM OF (GOVERNMENT)	NORDEA BANK VAR 03/49	VANTAGE DATA CENTERS ISSUER
DET NORSKE OLJESELSKAP ASA	NORFOLK SOUTHERN CORP	VB-S1 ISSUER
DEUTSCHE ANNINGTON FINANCE BV	NORTHEASTERN UNIVERSITY	VENTAS REALTY LP
DEUTSCHE BANK AG	NORTHERN TERRITORY TREASURY CORP	VERISURE HLDG AB
DEUTSCHE TELEKOM AG	NORTHRIVER MIDSTREAM FINANCE LP	VERIZON COMMUNICATIONS INC
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	NORTHUMBRIAN WATER FINANCE PLC	VERTICAL MIDCO GMBH
DEVON ENERGY CORP	NORWAY, KINGDOM OF (GOVERNMENT)	VERUS SECURITIZATION TRUST
DEXIA CREDIT LOCAL SA	NOVARTIS CAPITAL CORP	VF CORP
DEXUS	NUTRIEN LTD	VIACOMCBS INC
DH EUROPE FINANCE II SARL	NUTRITION & BIOSCIENCES, INC.	VICINITY CENTRES
DIAMOND BC BV	NVIDIA CORP	VICTORIA POWER NETWORKS FINANCE PTY LTD
DIGITAL DUTCH FINCO BV	NYKREDIT REALKREDIT A/S	VIETNAM, SOCIALIST REPUBLIC OF (GOVERNMENT)
DIGITAL EURO FINCO LLC	NYKREDIT REALKREDIT VAR	VIMPELCOM HOLDINGS BV
DISCOVERY COMMUNICATIONS LLC	OAK STR INVT GRADE NET LEASE FD SER 3.39% 10-20-2050	VIRGINIA ELECTRIC AND POWER CO
DISH NETWORK CORP	OAK STREET INVESTMENT GRADE NET LEASE FUND	VISA INC
DOLLAR TREE STORES INC	OCCIDENTAL PETROLEUM CORP	VMED O2 UK FINANCING I PLC
DOLPHIN ENERGY LTD	OCEAN TRAILS CLO	VODAFONE GROUP PLC
DOLYA HOLDCO 17 DAC	OCP CLO	VOLKSWAGEN FINANCIAL SERVICES AG
DOMINICAN REPUBLIC (GOVERNMENT)	OMNICOM FINANCE HOLDINGS PLC	VOLKSWAGEN FINANCIAL SERVICES NV
DOMINION RESOURCES INC	ONEMAIN FINANCIAL ISSUANCE TRUST	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC
DOMINO'S PIZZA MASTER ISSUER	ONEOK INC	VOLKSWAGEN INTERNATIONAL FINANCE NV
DOW CHEMICAL CO	ONEOK PARTNERS LP	WAL-MART STORES INC
DP WORLD CRESCENT LTD	ONEX WIZARD ACQUISITION CO I SARL	WALT DISNEY CO
DP WORLD LTD	ORACLE CORP	WASTE CONNECTIONS INC
DRIVE AUTO RECEIVABLES TRUST	ORANGE SA	WASTE MANAGEMENT INC
DRIVEN BRANDS FDG 3.237% DUE 01-20-2051	O''REILLY AUTOMOTIVE INC	WEICHAI INTERNATIONAL HONG KONG ENERGY GROUP CO LTD
DRIVEN BRANDS FUNDING	ORSZAGPS TAKAREKPENZTAR ES KERESKEDELMI BANK NYRT	WELLS FARGO & CO
DRYDEN HIGH YIELD	ORTHO-CLINICAL DIAGNOSTICS INC	WELLS FARGO COMMERCIAL MORTGAGE TRUST
DUKE ENERGY CORP	OVERSEA-CHINESE BANKING CORP LTD	WENDY'S FUNDING
DUN & BRADSTREET CORP	OWL ROCK CAPITAL CORP	WESTFIELD MANAGEMENT LTD
E.ON AG	OZLM	WESTFIELD TRUST
E.ON INTERNATIONAL FINANCE BV	OZLME B.V. FRN CLO 01/2030 EUR 'C'	WESTLAKE AUTOMOBILE RECEIVABLES TRUST
EAST OHIO GAS CO	PACIFIC GAS AND ELECTRIC CO	WESTLAKE CHEMICAL CORP
EASTMAN CHEMICAL CO	PACIFIC LIFECORP	WESTPAC BANKING CORP
ECOLAB INC	PACKAGING CORP OF AMERICA	WEYERHAEUSER CO

ECUADOR, REPUBLIC OF (GOVERNMENT)	PACTIV EVERGREEN INC.	WHIRLPOOL FINANCE LUXEMBOURG SARL
EDF ENERGY NETWORKS EPN PLC	PALISADES CENTER TRUST	WILLIAMS CO INC
EDP FINANCE BV	PANAMA, REPUBLIC OF (GOVERNMENT)	WINDSTREAM ESCROW LLC
EFFNETPLATTFORMEN AB	PANTHER BF AGGREGATOR 2 LP	WINGSTOP
EG GLOBAL FINANCE PLC	PARAMETRIC TECHNOLOGY CORP	WINTERSHALL DEA FINANCE BV
EGYPT, ARAB REPUBLIC OF (GOVERNMENT)	PARK AEROSPACE HOLDINGS LTD (CAYMAN ISLANDS)	WMG ACQUISITION CORP.
EL CORTE INGLES SA	PARSLEY ENERGY LLC	WOLTERS KLUWER NV
ELANCO ANIMAL HEALTH INCORPORATED	PAYPAL HOLDINGS INC	WOODSIDE FINANCE LTD
ELECTRICITE DE FRANCE SA	PECO ENERGY CO	WORLD BANK INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMEN
ELI LILLY AND CO	PENSKE AUTOMOTIVE GROUP INC	WORLD OMNI AUTO RECEIVABLES TRUST
ELM BV	PENSKE TRUCK LEASING CO LP	WORLDLINE SA
EMD FINANCE LLC	PEPPER RESIDENTIAL SECURITIES TRUST NO 16	WPP FINANCE 2017
EMERSON ELECTRIC CO	PEPPER RESIDENTIAL SECURITIES TRUST NO 17	WSO FINANCE PTY LTD
EMPRESA COLOMBIANA DE PETROLEOS	PEPPER RESIDENTIAL SECURITIES TRUST NO 18	WYNN MACAU LTD
EMPRESA NACIONAL DE ELECTRICIDAD SA	PEPPER RESIDENTIAL SECURITIES TRUST NO 20	XCEL ENERGY INC
ENBRIDGE ENERGY PARTNERS LP	PEPPER RESIDENTIAL SECURITIES TRUST NO. 22	XEROX HOLDINGS CORP
ENBRIDGE INC	PEPPER RESIDENTIAL SECURITIES TRUST NO. 24	XINAO GAS HOLDINGS LTD
ENDEAVOR ENERGY RESOURCES LP	PEPPER SPARKZ TRUST NO.1	YILI HOLDING INVESTMENT LTD
ENEL FINANCE NV	PEPPER SPARKZ TRUST NO.2	YINGDE GASES INVESTMENT LTD
ENERSIS CHILE S.A.	PERNOD RICARD INTERNATIONAL FINANCE LLC	YORKSHIRE B/S FRN GTD SNR SEC 11/2023 GBP
ENI SPA	PERTAMINA (PERSERO) PT	YORKSHIRE BUILDING SOCIETY
ENTERGY LOUISIANA LLC	PERU, REPUBLIC OF (GOVERNMENT)	YUM! BRANDS INC
ENTERPRISE FLEET FINANCING	PERUSAHAAN GAS NEGARA (PERSERO) TBK PT	ZF EUROPE FINANCE BV
ENTERPRISE PRODUCTS OPERATING LLC	PETROBAS GLOBAL FINANCE BV	ZF NORTH AMERICA CAPITAL INC
EPHIOS BONDCO PLC	PETROLEOS MEXICANOS	ZIGGO BV
EQT MIDSTREAM PARTNERS LP	PETRONAS CAPITAL LTD	ZIMMER HOLDINGS INC
EQUATE PETROCHEMICAL BV	PFIZER INC	ZIP MASTER TRUST SERIES 2019-1

Cash

Asset Name		
AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED	DBS BANK LTD (SYDNEY BRANCH)	OVERSEA CHINESE BANKING CORPORATIO
BANK OF NOVA SCOTIA SYDNEY BRANCH	HONGKONG AND SHANGHAI BANKING CORP	OVERSEA-CHINESE BANKING CORPORATIO
BENDIGO BANK	KEB HANA BANK (SYDNEY BRANCH)	RBC
BNP PARIBAS (SYDNEY BRANCH)	MARCH 2021 90 DAY BANK BILL	SUMITOMO MITSUI BANKING CORP SYDN
CANADIAN IMPERIAL BANK OF COMMERCE	MEMBERS EQUITY BANK PTY LTD	SUNCORP METWAY LTD
CASH	MIZUHO BANK LTD (SYDNEY BRANCH)	UNITED OVERSEAS BANK LTD SYDNEY B
COMMONWEALTH BANK OF AUSTRALIA	MUFG BANK LTD (SYDNEY BRANCH)	WESTPAC BANKING CORPORATION
COOPERATIEVE RABOBANK UA SYDNEY B	NATIONAL AUSTRALIA BANK LIMITED	

Mercer Growth Fund - Enhanced Passive Class

Australian Shares

Asset Name		
A2 MILK COMPANY	EAGERS AUTOMOTIVE LIMITED	ORORA LTD
ABACUS PROPERTY GROUP	ECLIPX GROUP LIMITED	OZ MINERALS LTD
ACCENT GROUP LTD	ELDERS LTD	PACT GROUP HOLDINGS LTD
ADBRI LTD	ELECTRO OPTIC SYSTEMS HOLDINGS LTD	PARADIGM BIOPHARMACEUTICALS LTD
AFTERPAY LTD	EMECO HOLDINGS LTD	PENDAL GROUP LTD
AGL ENERGY LTD	EML PAYMENTS LTD	PERENTI GLOBAL LTD
ALKANE RESOURCES LTD	EVENT HOSPITALITY AND ENTERTAINMENT	PERPETUAL LTD
ALS LIMITED	EVOLUTION MINING LTD	PERSEUS MINING LTD
ALTIUM LTD	FISHER & PAYKEL HEALTHCARE CORP LTD	PILBARA MINERALS LTD
ALUMINA LTD	FLETCHER BUILDING LTD	PINNACLE INVESTMENT MANAGEMENT GRP LTD
AMA GROUP LTD	FLIGHT CENTRE TRAVEL GROUP LTD	PLATINUM INVESTMENT MANAGEMENT LTD
AMCOR PLC	FORTESCUE METALS GROUP LTD	POINTSBET HOLDINGS LTD
AMP LTD	FREEDOM FOODS GROUP LIMITED	POLYNOVO LIMITED
AMPOL LTD	G8 EDUCATION LTD	PREMIER INVESTMENTS LTD
ANSELL LTD	GALAXY RESOURCES LTD	PRO MEDICUS LTD
APA GROUP	GDI PROPERTY GROUP	QANTAS AIRWAYS LTD
APPEN LIMITED	GENWORTH MORTGAGE INSRNC AUSTRALIA LTD	QBE INSURANCE GROUP LTD
ARB CORPORATION	GOLD ROAD RESOURCES LTD	QUBE HOLDINGS LIMITED
ARENA REIT	GOODMAN GROUP PTY LTD	RAMELIUS RESOURCES LTD
ARISTOCRAT LEISURE LTD	GPT GROUP	RAMSAY HEALTH CARE LTD
ASALEO CARE LIMITED	GRAINCORP LTD	REA GROUP LTD
ASX LTD	GROWTHPOINT PROPERTIES AUSTRALIA LTD	RED 5 LTD
ATLAS ARTERIA	GUD HOLDINGS LTD	REDCAPE HOTEL GROUP
AUB GROUP LTD	GWA GROUP LTD	REECE LIMITED
AUCKLAND INTERNATIONAL AIRPORT LTD	HANSEN TECHNOLOGIES LTD	REGIS RESOURCES LTD
AUDINATE GROUP LIMITED	HARVEY NORMAN HOLDINGS LTD	RELIANCE WORLDWIDE CORPORATION LIMITED
AURELIA METALS LTD	HEALIUS LTD	RESMED INC
AURIZON HOLDINGS LTD	HOTEL PROPERTY INVESTMENTS LTD	RESOLUTE MINING LTD
AUSNET SERVICES LTD	HUB24 LTD	RIO TINTO LIMITED
AUSTAL LTD	IDP EDUCATION LIMITED	RURAL FUNDS GROUP
AUSTRALIA & NEW ZEALAND BNKING GRP LTD	IGO LIMITED	SANDFIRE RESOURCES LTD
AUSTRALIAN ETHICAL INVESTMENT LTD	ILUKA RESOURCES LTD	SANTOS LTD
AUSTRALIAN FINANCE GROUP LTD	IMDEX LTD	SARACEN MINERAL HOLDINGS LTD
AVENTUS RETAIL PROPERTY FUND	INCITEC PIVOT LTD	SCA PROPERTY GROUP
AVITA MEDICAL INC	INFOMEDIA LTD	SCENTRE GROUP
BABY BUNTING GROUP LIMITED	INGENIA COMMUNITIES GROUP	SEALINK TRAVEL GROUP LIMITED
BANK OF QUEENSLAND LTD	INGHAMS GROUP LIMITED	SEEK LTD
BAPCOR LTD	INSURANCE AUSTRALIA GROUP LTD	SELECT HARVESTS LTD
BEACH ENERGY LTD	INTEGRAL DIAGNOSTICS	SENEX ENERGY LTD
BEGA CHEESE LTD	INVOCARE LTD	SERVICE STREAM LIMITED
BELLEVUE GOLD LTD	IONEER LTD	SEVEN GROUP HOLDINGS LTD
BENDIGO AND ADELAIDE BANK LTD	IOOF HOLDINGS LTD	SIGMA HEALTHCARE LIMITED

BHP GROUP LTD	IPH LIMITED	SILVER LAKE RESOURCES LTD
BINGO INDUSTRIES LIMITED	IRESS LIMITED	SIMS LIMITED
BLACKMORES LTD	IRONGATE GROUP	SKYCITY ENTERTAINMENT GROUP LTD
BLUESCOPE STEEL LTD	ISIGNTHIS LIMITED	SMARTGROUP CORPORATION LTD
BORAL LTD	JAMES HARDIE INDUSTRIES PLC	SONIC HEALTHCARE LTD
BRAMBLES LTD	JANUS HENDERSON GROUP PLC	SOUTH32 LIMITED
BRAVURA SOLUTIONS LTD NEW	JB HI-FI LTD	SOUTHERN CROSS MEDIA GROUP LTD
BREVILLE GROUP LTD	JUMBO INTERACTIVE LTD	SPARK INFRASTRUCTURE GROUP
BRICKWORKS LTD	KAROON ENERGY LTD	SPARK NEW ZEALAND LTD
BWP TRUST	KOGAN.COM LTD	SPI 200 MAR21
BWX LIMITED	LENDLEASE GROUP	SSR MINING INC
CAPRICORN METALS LTD	LIFESTYLE COMMUNITIES LIMITED	ST BARBARA LTD
CARNARVON PETROLEUM LTD	LINK ADMINISTRATION HOLDINGS LIMITED	STARPHARMA HOLDINGS LTD
CARSALES.COM LTD	LOVISA HOLDINGS LIMITED	STEADFAST GROUP LIMITED
CASH	LYNAS RARE EARTHS LIMITED	STOCKLAND CORPORATION LTD
CENTURIA CAPITAL	MACQUARIE GROUP LTD	SUNCORP GROUP LTD
CENTURIA INDUSTRIAL REIT	MAGELLAN FINANCIAL GROUP LTD	SUPER RETAIL GROUP LIMITED
CENTURIA OFFICE REIT	MAYNE PHARMA GROUP LTD	SYDNEY AIRPORT HOLDINGS PTY LTD
CHALLENGER LTD	MCMILLAN SHAKESPEARE LTD	TABCORP HOLDINGS LTD
CHAMPION IRON LIMITED	MEDIBANK PRIVATE LIMITED	TASSAL GROUP LTD
CHARTER HALL GROUP	MEGAPORT LTD	TECHNOLOGYONE LTD
CHARTER HALL LONG WALE REIT	MESOBLAST LTD	TELSTRA CORPORATION LTD
CHARTER HALL RETAIL REIT	METCASH LTD	TEMPLE & WEBSTER GROUP LTD
CHARTER HALL SOCIAL INFRASTRUCTURE	MINERAL RESOURCES LTD	THE STAR ENTERTAINMENT GROUP LTD
CHORUS LTD	MIRVAC GROUP	TPG TELECOM LTD
CIMIC GROUP LIMITED	MONADELPHOUS GROUP LTD	TRANSURBAN GROUP
CITY CHIC COLLECTIVE	MONEY3 CORP LTD	TREASURY WINE ESTATES LTD
CLEANAWAY WASTE MANAGEMENT LTD	MOUNT GIBSON IRON LTD	TYRO PAYMENTS LTD
CLINUVEL PHARMACEUTICALS LTD	MYSTATE LTD	UNIBAIL-RODAMCO-WESTFIELD
COCA-COLA AMATIL LTD	NANOSONICS LTD	UNITED MALT GROUP
COCHLEAR LTD	NATIONAL AUSTRALIA BANK LTD	UNITI GROUP LIMITED
CODAN LTD	NATIONAL STORAGE REIT	VICINITY CENTRES
COLES GROUP LTD	NEARMAP LTD	VIRGIN MONEY UK PLC
COLLINS FOODS LTD	NETWEALTH GROUP LTD	VIRTUS HEALTH LIMITED
COMMONWEALTH BANK OF AUSTRALIA	NEW HOPE CORPORATION LTD	VIVA ENEGRY GROUP LIMITED
COMPUTERSHARE LTD	NEWCREST MINING LTD	VOCUS GROUP LTD
COOPER ENERGY LTD	NEWS CORP	WASHINGTON H SOUL PATTINSON & CO LTD
CORPORATE TRAVEL MANAGEMENT LTD	NEXTDC LTD	WAYPOINT REIT
COSTA GROUP HOLDINGS LIMITED	NIB HOLDINGS LTD	WEBJET LTD
CREDIT CORP GROUP LTD	NICK SCALI LTD	WESFARMERS LTD
CROMWELL PROPERTY GROUP	NICKEL MINES LTD	WEST AFRICAN RESOURCES LTD
CROWN RESORTS LTD	NINE ENTERTAINMENT	WESTERN AREAS LIMITED
CSL LTD	NORTHERN STAR RESOURCES LTD	WESTGOLD RESOURCES
CSR LTD	NRW HOLDINGS LTD	WESTPAC BANKING CORP
DATA 3 LIMITED	NUFARM LTD	WHITEHAVEN COAL LTD
DE GREY MINING LTD	OIL SEARCH LTD	WISETECH GLOBAL LIMITED

DETERRA ROYALTIES LTD	OMNI BRIDGEWAY LTD	WOODSIDE PETROLEUM LTD
DEXUS	OOH MEDIA LIMITED	WOOLWORTHS GROUP LTD
DICKER DATA LIMITED	OPTHEA LIMITED	WORLEY LTD
DOMAIN HOLDINGS AUSTRALIA PTY LTD	ORICA LTD	XERO LTD
DOMINO'S PIZZA ENTERPRISES LTD	ORIGIN ENERGY LTD	ZIP CO LTD
DOWNER EDI LTD	OROCOBRE LTD	

Global Shares

Asset Name		
10X GENOMICS INC	FIFTH THIRD BANCORP	O'REILLY AUTOMOTIVE INC
3I GROUP PLC	FINECOBANK BANCA FINECO	ORIENTAL LAND CO LTD
3M CO	FIRST QUANTUM MINERALS LTD	ORION OYJ
A. O. SMITH CORP	FIRST REPUBLIC BANK	ORIX CORP
A2 MILK COMPANY	FIRSTENERGY CORP	ORIX JREIT INC
AB SKF	FIRSTSERVICE CORP	ORKLA ASA
ABB LTD	FISERV INC	ORPEA SA
ABBOTT LABORATORIES	FISHER & PAYKEL HEALTHCARE CORP LTD	ORSTED A/S
ABBVIE INC	FLEETCOR TECHNOLOGIES INC	OSAKA GAS CO LTD
ABC-MART	FLUTTER ENTERTAINMENT	OTIS WORLDWIDE CORP
ABIOMED INC	FMC CORP	OTSUKA CORP
ABN AMRO BANK	FORD MOTOR CO	OTSUKA HOLDINGS CO LTD
ACCENTURE PLC	FORMULA ONE GROUP	OVERSEA-CHINESE BANKING CORP LTD
ACCOR SA	FORTINET INC	OWENS CORNING
ACOM CO LTD	FORTIS INC	PACCAR INC
ACS ACTIVIDADES	FORTIVE CORP	PACKAGING CORP OF AMERICA
ACTIVISION BLIZZARD INC	FORTUM OYJ	PALO ALTO NETWORKS INC
ADECCO GROUP AG	FORTUNE BRANDS HOME AND SECURITY	PAN AMERICAN SILVER CORP
ADEVINTA	FOX CORP	PAN PACIFIC INTERNATIONAL HOLDINGS
ADIDAS AG	FRANCO-NEVADA CORP	PANASONIC CORP
ADMIRAL GROUP PLC	FRANKLIN RESOURCES INC	PANDORA A/S
ADOBE INC	FREEPORT-MCMORAN INC	PARKER HANNIFIN CORP
ADVANCE AUTO PARTS INC	FRESENIUS MEDICAL CARE AG & CO KGAA	PARKLAND CORP
ADVANCED MICRO DEVICES INC	FRESENIUS SE & CO KGAA	PARTNERS GROUP HOLDING AG
ADVANTEST CORP	FRESNILLO PLC	PAYCHEX INC
ADYEN NV	FTSE 100 MAR21	PAYCOM SOFTWARE INC
AEGON NV	FUCHS PETROLUB SE	PAYPAL HOLDINGS INC
AENA SME S.A.	FUJI ELECTRIC CO LTD	PCCW LIMITED
AEON CO LTD	FUJIFILM HOLDINGS CORP	PEARSON PLC
AEON MALL CO LTD	FUJITSU LTD	PELOTON INTERACTIVE INC
AEROPORTS DE PARIS	FUKUOKA FINANCIAL GROUP INC	PEMBINA PIPELINE CORP
AES CORP	GALAPAGOS NV	PENTAIR PLC
AFLAC INC	GALAXY ENTERTAINMENT GROUP LTD	PEPSICO INC
AGC INC	GALLAGHER ARTHUR J & CO	PEPTIDREAM INC
AGEAS SA	GALP ENERGIA SGPS SA	PERKINELMER INC
AGILENT TECHNOLOGIES INC	GARMIN LTD	PERNOD RICARD SA

AGNC INVESTMENT	GARTNER INC	PERRIGO CO PLC
AGNICO EAGLE MINES LTD	GEA GROUP AG	PERSIMMON
AIA GROUP LTD	GEBERIT AG	PERSOL HOLDINGS CO
AIR CANADA	GECINA SA	PEUGEOT SA
AIR LIQUIDE SA	GENERAC HOLDINGS INC	PFIZER INC
AIR PRODUCTS AND CHEMICALS INC	GENERAL ELECTRIC CO	PG&E CORP
AIR WATER INC	GENERAL MILLS INC	PHILLIPS 66
AIRBUS SE	GENERAL MOTORS CO	PHOENIX GROUP HOLDINGS PLC
AISIN CORP	GENMAB A/S	PIGEON CORP
AJINOMOTO CO INC	GENTING SINGAPORE LTD	PINNACLE WEST CAPITAL CORP
AKAMAI TECHNOLOGIES INC	GENUINE PARTS CO	PINTEREST INC
AKZO NOBEL NV	GEORGE WESTON LTD	PIONEER NATURAL RESOURCES CO
ALBEMARLE CORP	GETLINK	PNC FINANCIAL SERVICES GROUP INC
ALCON AG	GFL ENVIRONMENTAL INC	POLA ORBIS HOLDINGS INC
ALEXANDRIA REAL ESTATE EQUITIES INC	GILDAN ACTIVEWEAR INC	POOL CORPORATION
ALEXION PHARMACEUTICALS INC	GILEAD SCIENCES INC	PORSCHE AUTOMOBIL HOLDING SE
ALFA LAVAL AB	GIVAUDAN SA	POSTE ITALIANE GROUP
ALFRESA HOLDINGS CORP	GJENSIDIGE FORSIKRING ASA	POWER ASSETS HOLDINGS LTD
ALGONQUIN POWER & UTILITIES CORP	GLAXOSMITHKLINE PLC	POWER CORPORATION OF CANADA
ALIGN TECHNOLOGY INC	GLENCORE PLC	PPD INC
ALIMENTATION COUCHE-TARD INC	GLOBAL PAYMENTS INC	PPG INDUSTRIES INC
ALLEGHANY CORP	GLOBE LIFE INC	PPL CORP
ALLEGION PLC	GLP J-REIT	PRINCIPAL FINANCIAL GROUP INC
ALLIANT ENERGY CORP	GMO PAYMENT GATEWAY	PROCTER & GAMBLE CO
ALLIANZ SE	GN STORE NORD A/S	PROGRESSIVE CORP
ALLSTATE CORP	GODADDY INC	PROLOGIS INC
ALLY FINANCIAL INC	GOLDMAN SACHS GROUP INC	PROSUS NV
ALNYLAM PHARMACEUTICALS INC	GREAT-WEST LIFECO INC	PROXIMUS SA
ALPHABET INC	GRIFOLS SA	PRUDENTIAL FINANCIAL INC
ALSTOM SA	GROEP BRUSSEL LAMBERT NV	PRUDENTIAL PLC
ALTAGAS LTD	GUIDEWIRE SOFTWARE INC	PRYSMIAN SPA
ALTICE EUROPE NV	H & M HENNES & MAURITZ AB	PTC INC
ALTICE USA INC	H LUNDBECK A/S	PUBLIC SERVICE ENTERPRISE GROUP INC
AMADA CO LTD	HAKUHODO DY HOLDINGS INC	PUBLIC STORAGE
AMADEUS IT GROUP SA	HALLIBURTON CO	PUBLICIS GROUPE SA
AMAZON.COM INC	HALMA	PULTEGROUP INC
AMBU	HAMAMATSU PHOTONICS KK	PUMA SE
AMCOR PLC	HANG LUNG PROPERTIES LTD	QIAGEN NV
AMERCO	HANG SENG BANK LTD	QORVO INC
AMEREN CORP	HANKYU HANSHIN HOLDINGS INC	QUALCOMM INC
AMERICAN ELECTRIC POWER COMPANY INC	HANNOVER RUECK SE	QUEBECOR INC
AMERICAN EXPRESS CO	HARGREAVES LANSDOWN PLC	QUEST DIAGNOSTICS INC
AMERICAN FINANCIAL GROUP INC	HARMONIC DRIVE SYSTEMS	RAIFFEISEN BANK INTERNATIONAL AG
AMERICAN INTERNATIONAL GROUP INC	HARTFORD FINANCIAL SERVICES GROUP INC	RAKUTEN GROUP INC
AMERICAN TOWER CORP	HASBRO INC	RANDSTAD NV
AMERICAN WATER WORKS COMPANY INC	HCA HEALTHCARE INC	RATIONAL AG

AMERIPRISE FINANCIAL INC	HEALTHPEAK PROPERTIES INC	RAYMOND JAMES FINANCIAL INC
AMERISOURCEBERGEN CORP	HEICO CORP	RAYTHEON TECHNOLOGIES CORP
AMETEK INC	HEIDELBERGCEMENT AG	REALTY INCOME CORP
AMGEN INC	HEINEKEN HOLDING NV	RECKITT BENCKISER GROUP PLC
AMPHENOL CORP	HEINEKEN NV	RECORDATI
AMPLIFON SPA	HELLOFRESH SE	RECRUIT HOLDINGS CO LTD
AMUNDI	HENDERSON LAND DEVELOPMENT CO LTD	RED ELECTRICA CORPORACION SA
ANA HOLDINGS INC	HENKEL AG & CO KGAA	REGENCY CENTERS CORP
ANALOG DEVICES INC	HENRY SCHEIN INC	REGENERON PHARMACEUTICALS INC
ANGLO AMERICAN PLC	HERMES INTERNATIONAL SCA	REGIONS FINANCIAL CORP
ANHEUSER BUSCH INBEV NV	HERSHEY CO	REINSURANCE GROUP OF AMERICA INC
ANNALY CAPITAL MANAGEMENT INC	HESS CORP	RELX PLC
ANSYS INC	HEWLETT PACKARD ENTERPRISE CO	REMY COINTREAU SA
ANTHEM INC	HEXAGON AB	RENAISSANCERE HOLDINGS LTD
ANTOFAGASTA PLC	HIKARI TSUSHIN INC	RENAULT SA
AON PLC	HIKMA PHARMACEUTICALS PLC	RENESAS ELECTRONICS CORP
AP MOELLER - MAERSK A/S	HILTON WORLDWIDE HOLDINGS INC	RENTOKIL INITIAL PLC
APOLLO GLOBAL MANAGEMENT LLC	HINO MOTORS LTD	REPSOL SA
APPLE INC	HIROSE ELECTRIC CO LTD	REPUBLIC SERVICES INC
APPLIED MATERIALS INC	HISAMITSU PHARMACEUTICAL CO INC	RESMED INC
APTIV PLC	HITACHI CONSTRUCTION MACHINERY CO LTD	RESONA HOLDINGS INC
ARAMARK	HITACHI LTD	RESTAURANT BRANDS INTERNATIONAL INC
ARCELORMITTAL SA	HITACHI METALS LTD	RICOH CO LTD
ARCH CAPITAL GROUP LTD	HK ELECTRIC INVESTMENTS	RINGCENTRAL INC
ARCHER DANIELS MIDLAND CO	HKT TRUST AND HKT LTD	RINNAI
ARGENX SE	HOCHTIEF AG	RIO TINTO PLC
ARISTA NETWORKS INC	HOLOGIC INC	RIOCAN REAL ESTATE INVESTMENT TRUST
ARKEMA SA	HOME DEPOT INC	RITCHIE BROS. AUCTIONEERS INC
AROUNDTOWN SA	HONDA MOTOR CO LTD	ROBERT HALF INTERNATIONAL INC
ARROW ELECTRONICS INC	HONEYWELL INTERNATIONAL INC	ROCHE HOLDING AG
ASAHI GROUP HOLDINGS LTD	HONG KONG AND CHINA GAS CO LTD	ROCKWELL AUTOMATION INC
ASAHI INTECC	HONG KONG EXCHANGES AND CLEARING LTD	ROCKWOOL INTERNATIONAL A/S
ASAHI KASEI CORP	HONGKONG LAND HOLDINGS LTD	ROGERS COMMUNICATIONS INC
ASCENDAS REAL ESTATE INVESTMENT TRUST	HORIZON THERAPEUTICS PLC	ROHM CO LTD
ASHTEAD GROUP PLC	HORMEL FOODS CORP	ROKU INC
ASM PACIFIC TECHNOLOGY LTD	HOSHIZAKI CORPORATION	ROLLINS INC
ASML HOLDING NV	HOST HOTELS & RESORTS INC	ROLLS-ROYCE HOLDINGS PLC
ASSA ABLOY AB	HOWMET AEROSPACE INC	ROPER TECHNOLOGIES INC
ASSICURAZIONI GENERALI SPA	HOYA CORP	ROSS STORES INC
ASSOCIATED BRITISH FOODS PLC	HP INC	ROYAL BANK OF CANADA
ASSURANT INC	HSBC HOLDINGS PLC	ROYAL CARIBBEAN GROUP
ASTELLAS PHARMA INC	HUBSPOT INC	ROYAL DUTCH SHELL PLC
ASTRAZENECA PLC	HULIC CO LTD	ROYALTY PHARMA PLC
AT&T INC	HUMANA INC	RPM INTERNATIONAL INC
ATCO LTD	HUNTINGTON BANCSHARES INC	RSA INSURANCE GROUP PLC

ATHENE HOLDING LTD	HUNTINGTON INGALLS INDUSTRIES INC	RWE AG
ATLANTIA SPA	HUSQVARNA AB	RYMAN HEALTHCARE LTD
ATLAS COPCO AB	HYDRO ONE INC	RYOHIN KEIKAKU CO LTD
ATMOS ENERGY CORP	IA FINANCIAL CORPORATION	S&P GLOBAL INC
ATOS SE	IAC/INTERACTIVECORP	SAFRAN SA
AUCKLAND INTERNATIONAL AIRPORT LTD	IBERDROLA SA	SAGE GROUP PLC
AUTO TRADER GROUP PLC	IBIDEN CO LTD	SALESFORCE.COM INC
AUTODESK INC	ICA GRUPPEN AB	SAMPO PLC
AUTOLIV INC	ICL GROUP LTD	SANDS CHINA LTD
AUTOMATIC DATA PROCESSING INC	IDEMITSU KOSAN CO LTD	SANDVIK AB
AUTOZONE INC	IDEX CORP	SANOFI SA
AVALARA INC	IDEXX LABORATORIES INC	SANTEN PHARMACEUTICAL CO LTD
AVALONBAY COMMUNITIES INC	IGM FINANCIAL INC	SAP SE
AVANTOR INC	IHS MARKIT	SAPUTO INC
AVERY DENNISON CORP	IIDA GROUP HOLDINGS CO LTD	SAREPTA THERAPEUTICS INC
AVEVA GROUP PLC	ILIAD SA	SARTORIUS AG
AVIVA PLC	ILLINOIS TOOL WORKS INC	SARTORIUS STEDIM BIOTECH SA
AXA SA	ILLUMINA INC	SBA COMMUNICATIONS CORP
AXALTA COATING SYSTEMS	IMPERIAL OIL LTD	SBI HOLDINGS INC
AZBIL CORP	INCYTE CORP	SCHIBSTED ASA
AZRIELI GROUP	INDUSTRIA DE DISENO TEXTIL SA	SCHINDLER HOLDING AG
B2GOLD CORP	INDUSTRIVARDEN AB	SCHLUMBERGER NV
BAE SYSTEMS PLC	INFINEON TECHNOLOGIES AG	SCHNEIDER ELECTRIC SE
BAKER HUGHES COMPANY	INFORMA PLC	SCHRODERS PLC
BALL CORP	INFRASTRUTTURE WIRELESS ITALIA SPA	SCOR SE
BALOISE HOLDING LTD	ING GROEP NV	SCOUT24 AG
BANCO BILBAO VIZCAYA ARGENTARIA S.A.	INGERSOLL-RAND PLC	SCSK CORP
BANCO ESPIRITO SANTO SA EM LIQUIDACAO	INPEX CORP	SEAGATE TECHNOLOGY PLC
BANCO SANTANDER SA	INSULET CORP	SEAGEN INC
BANDAI NAMCO HOLDINGS INC	INTACT FINANCIAL CORP	SEALED AIR CORP
BANK HAPOALIM BM	INTEL CORP	SEB SA
BANK LEUMI	INTER PIPELINE LTD	SECOM CO LTD
BANK OF AMERICA CORPORATION	INTERCONTINENTAL EXCHANGE INC	SECURITAS AB
BANK OF EAST ASIA LTD	INTERCONTINENTAL HOTELS GROUP PLC	SEGA SAMMY HOLDINGS INC
BANK OF KYOTO LTD	INTERNATIONAL BUSINESS MACHINES CORP	SEGRO PLC
BANK OF MONTREAL	INTERNATIONAL FLAVORS & FRAGRANCES INC	SEI INVESTMENTS CO
BANK OF NEW YORK MELLON CORP	INTERNATIONAL PAPER CO	SEIBU HOLDINGS
BANK OF NOVA SCOTIA	INTERPUBLIC GROUP OF COMPANIES INC	SEIKO EPSON CORP
BANQUE CANTONALE VAUDOISE	INTERTEK GROUP PLC	SEKISUI CHEMICAL CO LTD
BARCLAYS PLC	INTESA SANPAOLO SPA	SEKISUI HOUSE LTD
BARRATT DEVELOPMENTS PLC	INTUIT INC	SEMPRA ENERGY
BARRICK GOLD CORP	INTUITIVE SURGICAL INC	SENSATA TECHNOLOGIES HOLDING PLC
BARRY CALLEBAUT AG	INVESCO LTD	SERVICENOW INC
BASF SE	INVESTMENT LATOUR AB	SES SA
BAUSCH HEALTH COMPANIES INC	INVESTOR AB	SEVEN & I HOLDINGS CO LTD
BAXTER INTERNATIONAL INC	INVITATION HOMES INC	SEVERN TRENT PLC

BAYER AG	IONIS PHARMACEUTICALS	SG HOLDINGS CO LTD
BAYERISCHE MOTOREN WERKE AG	IPG PHOTONICS CORP	SGS SA
BCE INC	IPSEN SA	SHARP CORP
BECHTLE	IQVIA HOLDINGS INC	SHAW COMMUNICATIONS INC
BECTON DICKINSON AND CO	IRON MOUNTAIN INC	SHERWIN-WILLIAMS CO
BEIERSDORF AG	ISRAEL DISCOUNT BANK LTD	SHIMADZU CORP
BERKELEY GROUP HOLDINGS PLC	ISUZU MOTORS LTD	SHIMAMURA
BERKSHIRE HATHAWAY INC	ITO EN	SHIMANO INC
BEST BUY CO INC	ITOCHU CORP	SHIMIZU CORP
BHP GROUP PLC	ITOCHU TECHNO-SOLUTIONS CORP	SHIN-ETSU CHEMICAL CO LTD
BIO RAD LABORATORIES INC	J B HUNT TRANSPORT SERVICES INC	SHINSEI BANK LTD
BIOGEN INC	J M SMUCKER CO	SHIONOGI & CO LTD
BIOMARIN PHARMACEUTICAL INC	J SAINSBURY PLC	SHISEIDO CO LTD
BIOMERIEUX SA	JACK HENRY & ASSOCIATES INC	SHIZUOKA BANK LTD
BLACK KNIGHT	JACOBS ENGINEERING GROUP INC	SHOPIFY INC
BLACKBERRY LTD	JAPAN AIRLINES CO LTD	SIEMENS AG
BLACKROCK INC	JAPAN AIRPORT TERMINAL	SIEMENS ENERGY
BLACKSTONE GRP INC	JAPAN EXCHANGE GROUP INC	SIEMENS GAMESA RENEWABLE ENERGY SA
BNP PARIBAS SA	JAPAN METRO FUNDS INVESTMENT CORP	SIEMENS HEALTHINEERS AG
BOC HONG KONG HOLDINGS LTD	JAPAN POST BANK CO LTD	SIKA AG
BOLIDEN AB	JAPAN POST HLDGS CO LTD	SIMON PROPERTY GROUP INC
BOLLORE SA	JAPAN POST INSURANCE CO LTD	SINGAPORE AIRLINES LTD
BOOKING HOLDINGS INC	JAPAN REAL ESTATE INVESTMENT CORP	SINGAPORE EXCHANGE LTD
BOOZ ALLEN HAMILTON HOLDING CORP	JARDINE MATHESON HOLDINGS LTD	SINGAPORE TECHNOLOGIES ENGINEERING LTD
BORGWARNER INC	JARDINE STRATEGIC HOLDINGS LTD	SINGAPORE TELECOMMUNICATIONS
BOSTON PROPERTIES INC	JAZZ PHARMACEUTICALS PLC	SINO LAND CO LTD
BOSTON SCIENTIFIC CORP	JD SPORTS FASHION	SIRIUS XM HOLDINGS INC
BOUYGUES SA	JDE PEETS N.V.	SJM HOLDINGS LTD
BP PLC	JERONIMO MARTINS SGPS SA	SKANDINAVISKA ENSKILDA BANKEN AB
BRENNTAG SE	JFE HOLDINGS INC	SKANSKA AB
BRIDGESTONE CORP	JOHNSON & JOHNSON	SKYWORKS SOLUTIONS INC
BRISTOL-MYERS SQUIBB CO	JOHNSON CONTROLS INTERNATIONAL PLC	SLACK TECHNOLOGIES INC
BRITISH LAND COMPANY PLC	JOHNSON MATTHEY	SMC CORP
BROADCOM INC	JPMORGAN CHASE & CO	SMITH & NEPHEW PLC
BROADRIDGE FINANCIAL SOLUTIONS INC	JSR CORP	SMITHS GROUP PLC
BROOKFIELD ASSET MANAGEMENT INC	JULIUS BAER GRUPPE AG	SMURFIT KAPPA GROUP PLC
BROOKFIELD RENEWABLE CORP	JUNIPER NETWORKS INC	SNAM SPA
BROTHER INDUSTRIES LTD	JUST EAT TAKEAWAY.COM N.V	SNAP INC
BROWN & BROWN INC	KAJIMA CORP	SNAP-ON INC
BROWN-FORMAN CORP	KAKAKU.COM INC	SNOWFLAKE INC
BT GROUP PLC	KANSAI ELECTRIC POWER CO INC	SOCIETE GENERALE SA
BUDWEISER BREWING COMPANY APAC LTD	KANSAI PAINT CO LTD	SODEXO SA
BUNGE LTD	KANSAS CITY SOUTHERN	SOFINA SA
BUNZL PLC	KAO CORP	SOFTBANK CORP
BURBERRY GROUP PLC	KBC GROEP NV	SOFTBANK GROUP CORP

BUREAU VERITAS SA	KDDI CORP	SOHGO SECURITY SERVICES
BURLINGTON STORES	KEIHAN HOLDINGS CO	SOLAREDGE TECHNOLOGIES INC
C.H. ROBINSON WORLDWIDE INC	KEIKYU CORP	SOLVAY SA
CABLE ONE INC	KEIO CORP	SOMPO HOLDINGS INC
CABOT OIL & GAS CORP	KEISEI ELECTRIC RAILWAY CO LTD	SONOVA HOLDING AG
CADENCE DESIGN SYSTEMS INC	KELLOGG CO	SONY GROUP CORP
CAE INC	KEPPEL CORPORATION LTD	SOUTHERN CO
CAIXABANK SA	KERING	SOUTHWEST AIRLINES CO
CALBEE INC	KERRY GROUP PLC	SPARK NEW ZEALAND LTD
CAMDEN PROPERTY TRUST	KESKO OYJ	SPIRAX-SARCO ENGINEERING PLC
CAMECO CORP	KEURIG DR PEPPER INC	SPLUNK INC
CAMPBELL SOUP CO	KEYCORP	SQUARE ENIX HOLDINGS CO LTD
CANADIAN APARTMENT PROPERTIES REIT	KEYENCE CORP	SQUARE INC
CANADIAN IMPERIAL BANK OF COMMERCE	KEYERA CORP	SS&C TECHNOLOGIES HOLDINGS INC
CANADIAN NATIONAL RAILWAY CO	KEYSIGHT TECHNOLOGIES	SSE PLC
CANADIAN NATURAL RESOURCES LTD	KIKKOMAN CORP	SSR MINING INC
CANADIAN PACIFIC RAILWAY LTD	KIMBERLY-CLARK CORP	ST. JAMES'S PLACE PLC
CANADIAN TIRE CORPORATION LTD	KINDER MORGAN INC	STANDARD CHARTERED PLC
CANADIAN UTILITIES LTD	KINGFISHER PLC	STANLEY BLACK & DECKER INC
CANON INC	KINGSPAN GROUP PLC	STANLEY ELECTRIC CO LTD
CANOPY GROWTH CORP	KINNEVIK AB	STARBUCKS CORP
CAPCOM CO LTD	KINROSS GOLD CORP	STATE STREET CORP
CAPGEMINI SE	KINTETSU GROUP HOLDINGS CO LTD	STD LIFE ABERDEEN
CAPITAL ONE FINANCIAL CORP	KION GROUP AG	STEEL DYNAMICS INC
CAPITALAND INTEGRATED COMMERCIAL TRUST	KIRIN HOLDINGS CO LTD	STELLANTIS NV
CAPITALAND LTD	KIRKLAND LAKE GOLD LTD	STERIS PLC
CARDINAL HEALTH INC	KLA CORP	STMICROELECTRONICS NV
CARL ZEISS MEDITEC AG	KLEPIERRE SA	STORA ENSO OYJ
CARLSBERG A/S	KNIGHT SWIFT TRANSPORTATION HLDGS INC	STRAUMANN HOLDING AG
CARLYLE GROUP INC	KNORR BREMSE AG	STRYKER CORP
CARMAX INC	KOBAYASHI PHARMACEUTICAL CO LTD	SUBARU CORP
CARNIVAL CORP	KOBE BUSSAN	SUEZ SA
CARREFOUR SA	KOEI TECMO HOLDING	SUMCO CORP
CARRIER GLOBAL CORPORATION	KOITO MANUFACTURING CO LTD	SUMITOMO CHEMICAL CO LTD
CARVANA CO	KOMATSU LTD	SUMITOMO CORP
CASH	KONAMI HOLDINGS CO	SUMITOMO DAINIPPON PHARMA CO LTD
CASIO COMPUTER CO LTD	KONE OYJ	SUMITOMO ELECTRIC INDUSTRIES LTD
CATALENT INC	KONINKLIJKE AHOLD DELHAIZE NV	SUMITOMO METAL MINING CO LTD
CATERPILLAR INC	KONINKLIJKE DSM NV	SUMITOMO MITSUI FINANCIAL GROUP INC
CBOE GLOBAL MARKETS INC	KONINKLIJKE KPN NV	SUMITOMO MITSUI TRUST HOLDINGS INC
CBRE GROUP INC	KONINKLIJKE PHILIPS NV	SUMITOMO REALTY & DEVELOPMENT CO LTD
CCL INDUSTRIES INC	KONINKLIJKE VOPAK NV	SUN COMMUNITIES INC
CDW CORP	KOSE	SUN HUNG KAI PROPERTIES LTD
CELANESE CORP	KRAFT HEINZ CO	SUN LIFE FINANCIAL INC
CELLNEX TELECOM SA	KROGER CO	SUNCOR ENERGY INC
CENOVUS ENERGY INC	KUBOTA CORP	SUNDRUG CO LTD

CENTENE CORP	KUEHNE UND NAGEL INTERNATIONAL AG	SUNRUN INC
CENTERPOINT ENERGY INC	KURARAY CO LTD	SUNTEC REAL ESTATE INVESTMENT TRUST
CENTRAL JAPAN RAILWAY CO	KURITA WATER INDUSTRIES LTD	SUNTORY BEVERAGE & FOOD LTD
CERIDIAN HCM HOLDING	KYOCERA CORP	SUZUKEN CO LTD
CERNER CORP	KYOWA KIRIN CO LTD	SUZUKI MOTOR CORP
CF INDUSTRIES HOLDINGS INC	KYUSHU ELECTRIC POWER	SVB FINANCIAL GROUP
CGI INC	KYUSHU RAILWAY COMPANY	SVENSKA CELLULOSA AB NEW
CHARLES SCHWAB CORP	L E LUNDBERGFORETAGEN AB (PUBL)	SVENSKA HANDELSBANKEN AB
CHARTER COMMUNICATIONS INC	L3 HARRIS TECHNOLOGIES INC	SWEDBANK AB
CHECK POINT SOFTWARE TECHNOLOGIES LTD	LA FRANCAISE DES JEUX	SWIRE PACIFIC LTD
CHENIERE ENERGY INC	LABORATORY CORPORATION OF AMERICA HLDS	SWIRE PROPERTIES LTD
CHEVRON CORP	LAFARGEHOLCIM	SWISS LIFE HOLDING AG
CHEWY INC	LAM RESEARCH CORP	SWISS PRIME SITE AG
CHIBA BANK LTD	LAMB WESTON HOLDINGS INC	SWISS RE AG
CHIPOTLE MEXICAN GRILL INC	LAND SECURITIES GROUP PLC	SWISSCOM AG
CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG	LANXESS AG	SYMRISE AG
CHR HANSEN HOLDING A/S	LAS VEGAS SANDS CORP	SYNCHRONY FINANCIAL
CHUBB LTD	LASERTEC CORP	SYNOPSYS INC
CHUBU ELECTRIC POWER CO INC	LAWSON INC	SYSCO CORP
CHUGAI PHARMACEUTICAL CO LTD	LEAR CORP	SYSMEX CORP
CHUGOKU ELECTRIC POWER CO INC	LEG IMMOBILIEN SE	T&D HOLDINGS INC
CHURCH & DWIGHT CO INC	LEGAL & GENERAL GROUP PLC	T. ROWE PRICE GROUP INC
CI FINANCIAL CORP	LEGRAND SA	TAIHEIYO CEMENT CORP
CIGNA CORP	LEIDOS HOLDINGS	TAISEI CORP
CINCINNATI FINANCIAL CORP	LENNAR CORP	TAISHO PHARMACEUTICAL HOLDINGS CO LTD
CINTAS CORP	LENNOX INTERNATIONAL INC	TAKEDA PHARMACEUTICAL CO LTD
CISCO SYSTEMS INC	LIBERTY BROADBAND	TAKE-TWO INTERACTIVE SOFTWARE INC
CITIGROUP INC	LIBERTY GLOBAL PLC	TARGET CORP
CITIZENS FINANCIAL GROUP INC	LIBERTY SIRIUS XM	TAYLOR WIMPEY PLC
CITRIX SYSTEMS INC	LILLY ELI & CO	TC ENERGY CORP
CITY DEVELOPMENTS LTD	LINCOLN NATIONAL CORP	TDK CORP
CK ASSET HOLDINGS	LINDE PLC	TE CONNECTIVITY LTD
CK HUTCHISON HOLDINGS	LINK REAL ESTATE INVESTMENT TRUST	TEAMVIEWER AG
CK INFRASTRUCTURE HOLDINGS LTD	LION CORP	TECHTRONIC INDUSTRIES CO LTD
CLARIANT AG	LIVE NATION ENTERTAINMENT INC	TECK RESOURCES LTD
CLOROX CO	LIXIL CORP	TEIJIN LTD
CLOUDFLARE INC	LKQ CORP	TELADOC HEALTH INC
CLP HOLDINGS LTD	LOBLAW COMPANIES LTD	TELE2 AB
CME GROUP INC	LOEWS CORP	TELECOM ITALIA SPA
CMS ENERGY CORP	LOGITECH INTERNATIONAL SA	TELEDYNE TECHNOLOGIES INC
CNH INDUSTRIAL NV	LONDON STOCK EXCHANGE GROUP PLC	TELEFLEX INC
CNP ASSURANCES SA	LONZA GROUP AG	TELEFONAKTIEBOLAGET LM ERICSSON
COCA COLA HBC AG	L'OREAL SA	TELEFONICA DEUTSCHLAND HOLDING AG
COCA-COLA BOTTLERS JAPAN HOLDINGS INC	LOWE'S COMPANIES INC	TELEFONICA SA
COCA-COLA CO	LULULEMON ATHLETICA INC	TELENOR ASA

COCA-COLA EUROPEAN PARTNERS PLC	LUMEN TECHNOLOGIES INC	TELEPERFORMANCE SE
COGNEX CORP	LUNDIN ENERGY AB	TELIA COMPANY AB
COGNIZANT TECHNOLOGY SOLUTIONS CORP	LUNDIN MINING CORP	TEMENOS AG
COLGATE-PALMOLIVE CO	LVMH MOET HENNESSY LOUIS VUITTON SE	TENARIS SA
COLOPLAST A/S	LYONDELLBASELL INDUSTRIES NV	TERADYNE INC
COLRUYT SA	M&G PRUDENTIAL PLC	TERNA RETE ELETTRICA NAZIONALE SPA
COMCAST CORP	M&T BANK CORP	TERUMO CORP
COMMERZBANK AG	M3	TESCO PLC
COMPAGNIE DE SAINT GOBAIN SA	MACQUARIE TRUE INDEX EMERGING MARKETS FUND	TESLA INC
COMPAGNIE FINANCIERE RICHEMONT SA	MAGNA INTERNATIONAL INC	TEVA PHARMACEUTICAL INDUSTRIES LTD
COMPASS GROUP	MAKITA CORP	TEXAS INSTRUMENTS INC
CONAGRA BRANDS	MANULIFE FINANCIAL CORP	THE SWATCH GROUP AG
CONCHO RESOURCES INC	MAPLETREE COMMERCIAL TRUST	THE TRADE DESK INC
CONCORDIA FINANCIAL GRP	MAPLETREE LOGISTICS TRUST	THERMO FISHER SCIENTIFIC INC
CONOCOPHILLIPS	MARATHON PETROLEUM CORP	THK CO LTD
CONSOLIDATED EDISON INC	MARKEL CORP	THOMSON REUTERS CORP
CONSTELLATION BRANDS INC	MARKETAXESS HOLDINGS INC	TIFFANY & CO
CONSTELLATION SOFTWARE INC	MARRIOTT INTERNATIONAL INC	TIS INC
CONTINENTAL AG	MARTIN MARIETTA MATERIALS INC	TJX COMPANIES INC
COOPER COMPANIES INC	MARUBENI CORP	T-MOBILE US INC
COPART INC	MARUI GROUP CO LTD	TMX GROUP LTD
CORNING INC	MARVELL TECHNOLOGY GROUP LTD	TOBU RAILWAY CO LTD
CORTEVA INC	MASCO CORP	TOHO CO LTD
COSMOS PHARMACEUTICAL	MASIMO CORP	TOHO GAS
COSTAR GROUP INC	MASTERCARD INCORPORATED	TOHOKU ELECTRIC POWER CO INC
COSTCO WHOLESALE CORP	MATCH GROUP INC	TOKIO MARINE HOLDINGS INC
COUPA SOFTWARE INC	MAXIM INTEGRATED PRODUCTS INC	TOKYO CENTURY CORP
COVESTRO AG	MAZDA MOTOR CORP	TOKYO ELECTRIC POWER COMPANY HLDS INC
COVIVIO SA	MCCORMICK & COMPANY INC	TOKYO ELECTRON LTD
CREDIT AGRICOLE SA	MCDONALD'S CORP	TOKYO GAS CO LTD
CREDIT SUISSE GROUP AG	MCDONALD'S HOLDINGS COMPANY JAPAN LTD	TOKYU CORP
CRH	MCKESSON CORP	TOKYU FUDOSAN HLDGS CORP
CRODA INTERNATIONAL PLC	MEDICAL PROPERTIES TRUST INC	TOPIX MAR21
CROWDSTRIKE HOLDINGS INC	MEDIOBANCA DI CREDITO FINANZ SPA	TOPPAN PRINTING CO LTD
CROWN CASTLE INTERNATIONAL CORP	MEDIPAL HOLDINGS CORP	TORAY INDUSTRIES INC
CROWN HOLDINGS INC	MEDTRONIC PLC	TOROMONT INDUSTRIES LTD
CSX CORP	MEIJI HOLDINGS CO LTD	TORONTO-DOMINION BANK
CUMMINS INC	MELCO RESORTS & ENTERTAINMENT LTD	TOSHIBA CORP
CVS HEALTH CORP	MELROSE INDUSTRIES PLC	TOSOH CORP
CYBERAGENT INC	MERCADOLIBRE INC	TOTAL SE
CYBER-ARK SOFTWARE LTD	MERCARI INC	TOTO LTD
D.R. HORTON INC	MERCK & CO INC	TOYO SUISAN KAISHA LTD
DAI NIPPON PRINTING CO LTD	MERCK KGAA	TOYODA GOSEI CO LTD
DAIFUKU	MERCURY NZ	TOYOTA INDUSTRIES CORP
DAI-ICHI LIFE HOLD	MERIDIAN ENERGY LIMITED	TOYOTA MOTOR CORP

DAIICHI SANKYO CO LTD	METLIFE INC	TOYOTA TSUSHO CORP
DAIKIN INDUSTRIES LTD	METRO INC	TRACTOR SUPPLY CO
DAIMLER AG	METTLER-TOLEDO INTERNATIONAL INC	TRADEWEB MARKETS INC
DAITO TRUST CONSTRUCTION CO LTD	MGM RESORTS INTERNATIONAL	TRANE TECHNOLOGIES PLC
DAIWA HOUSE INDUSTRY CO LTD	MICHELIN (CGDE)	TRANSDIGM GROUP INC
DAIWA HOUSE REIT I	MICROCHIP TECHNOLOGY INC	TRANSUNION
DAIWA SECURITIES GROUP INC	MICRON TECHNOLOGY INC	TRAVELERS COMPANIES INC
DANAHER CORP	MICROSOFT CORP	TREND MICRO INC
DANONE SA	MID-AMERICA APARTMENT COMMUNITIES INC	TRIMBLE INC
DANSKE BANK A/S	MINEBEA MITSUMI INC	TRUIST FINANCIAL CORP
DARDEN RESTAURANTS INC	MINI HANG SENG JAN21	TRYG A/S
DASSAULT AVIATION SA	MISUMI GROUP INC	TSURUHA HOLDINGS INC
DASSAULT SYSTEMES SE	MITSUBISHI CHEMICAL HOLDINGS CORP	TWILIO INC
DATADOG INC	MITSUBISHI CORP	TWITTER INC
DAVIDE CAMPARI MILANO NV	MITSUBISHI ELECTRIC CORP	TYLER TECHNOLOGIES INC
DAVITA INC	MITSUBISHI ESTATE CO LTD	TYSON FOODS INC
DAX MAR21	MITSUBISHI GAS CHEMICAL CO INC	U.S. BANCORP
DBS GROUP HOLDINGS LTD	MITSUBISHI HC CAPITAL INC	UBER TECHNOLOGIES INC
DCC PLC	MITSUBISHI HEAVY INDUSTRIES LTD	UBISOFT ENTERTAINMENT SA
DEERE & CO	MITSUBISHI UFJ FINANCIAL GROUP INC	UBS GROUP AG
DELIVERY HERO AG	MITSUI & CO LTD	UCB SA
DELL TECHNOLOGIES INC	MITSUI CHEMICALS INC	UDR INC
DELTA AIR LINES INC	MITSUI FUDOSAN CO LTD	UGI CORP
DEMANT A/S	MIURA	ULTA BEAUTY INC
DENSO CORP	MIZRAHI TEFAHOT BANK LTD	UMICORE SA
DENTSPLY SIRONA INC	MIZUHO FINANCIAL GROUP INC	UNIBAIL-RODAMCO-WESTFIELD
DENTSU GROUP INC	MODERNA INC	UNICHARM CORP
DEUTSCHE BANK AG	MOHAWK INDUSTRIES INC	UNICREDIT SPA
DEUTSCHE BOERSE AG	MOLINA HEALTHCARE INC	UNILEVER PLC
DEUTSCHE LUFTHANSA AG	MOLSON COORS BEVERAGE CO	UNION PACIFIC CORP
DEUTSCHE POST AG	MONCLER SPA	UNIPER SE
DEUTSCHE TELEKOM AG	MONDELEZ INTERNATIONAL INC	UNITED INTERNET AG
DEUTSCHE WOHNEN SE	MONDI PLC	UNITED OVERSEAS BANK LTD
DEXCOM INC	MONGODB INC	UNITED PARCEL SERVICE INC
DIAGEO PLC	MONOLITHIC POWER SYSTEMS INC	UNITED RENTALS INC
DIASORIN SPA	MONOTARO	UNITED URBAN INVESTMENT CORP
DIGITAL REALTY TRUST INC	MONSTER BEV CORP	UNITED UTILITIES GROUP PLC
DIRECT LINE INSURANCE GROUP PLC	MOODY'S CORP	UNITEDHEALTH GROUP INC
DISCO	MORGAN STANLEY	UNIVERSAL HEALTH SERVICES INC
DISCOVER FINANCIAL SERVICES	MOSAIC CO	UOL GROUP LTD
DISCOVERY INC	MOTOROLA SOLUTIONS INC	UPM-KYMMENE OYJ
DISH NETWORK CORP	MOWI ASA	USS CO LTD
DNB ASA	MS&AD INSURANCE GROUP HOLDINGS INC	VAIL RESORTS INC
DOCUSIGN INC	MSCI INC	VALEO SE
DOLLAR GENERAL CORP	MSCI SINGAPORE JAN21	VALERO ENERGY CORP

DOLLAR TREE INC	MTR CORP LTD	VARIAN MEDICAL SYSTEMS INC
DOLLARAMA INC	MTU AERO ENGINES AG	VEEVA SYSTEMS INC
DOMINION ENERGY IN	MUENCHENER RUECKVERSICHERUNGS AG	VENTAS INC
DOMINO'S PIZZA INC	MURATA MANUFACTURING CO LTD	VENTURE CORPORATION LTD
DOVER CORP	NABTESCO CORP	VEOLIA ENVIRONNEMENT SA
DOW INC	NAGOYA RAILROAD	VERBUND AG
DRAFTKINGS INC	NASDAQ INC	VEREIT INC
DROPBOX INC	NATIONAL BANK OF CANADA	VERISIGN INC
DSV PANALPINA A/S	NATIONAL GRID PLC	VERISK ANALYTICS INC
DTE ENERGY CO	NATIXIS	VERIZON COMMUNICATIONS INC
DUKE ENERGY CORP	NATURGY ENERGY GROUP SA	VERTEX PHARMACEUTICALS INC
DUKE REALTY CORP	NATWEST GROUP PLC	VESTAS WIND SYSTEMS A/S
DUPONT DE NEMOURS INC	NEC CORP	VF CORP
DYNATRACE HOLDINGS LLC	NEMETSCHEK	VIACOMCBS
E.ON SE	NESTE OYJ	VIATRIS INC
EAST JAPAN RAILWAY CO	NESTLE SA	VICI PROPERTIES INC
EASTMAN CHEMICAL CO	NETAPP INC	VIFOR PHARMA AG
EATON CORP PLC	NETFLIX INC	VINCI SA
EBAY INC	NEUROCRINE BIOSCIENCES INC	VISA INC
ECOLAB INC	NEW WORLD DEVELOPMENT CO LTD	VISTRA CORP
EDENRED SA	NEWELL BRANDS INC	VIVENDI SA
EDISON INTERNATIONAL	NEWMONT CORP	VMWARE INC
EDP ENERGIAS DE PORTUGAL SA	NEWS CORP	VODAFONE GROUP PLC
EDWARDS LIFESCIENCES CORP	NEXI SPA	VOESTALPINE AG
EIFFAGE SA	NEXON CO LTD	VOLKSWAGEN AG
EISAI CO LTD	NEXT PLC	VOLVO AB
ELANCO ANIMAL HEALTH INC	NEXTERA ENERGY INC	VONOVIA SE
ELECTRICITE DE FRANCE SA	NGK INSULATORS LTD	VORNADO REALTY TRUST
ELECTROLUX AB	NGK SPARK PLUG CO LTD	VOYA FINANCIAL INC
ELECTRONIC ARTS INC	NH FOODS LTD	VULCAN MATERIALS CO
ELIA GROUP SA	NIBE INDUSTRIER AB	W W GRAINGER INC
ELISA OYJ	NICE LTD	W. P. CAREY INC
EMERA INC	NIDEC CORP	W. R. BERKLEY CORP
EMERSON ELECTRIC CO	NIHON M&A CENTER INC	WALGREENS BOOTS ALLIANCE INC
EMINI S&P 500 MAR21	NIKE INC	WALMART INC
EMPIRE COMPANY LTD	NINTENDO CO LTD	WALT DISNEY CO
EMS CHEMIE HOLDING AG	NIPPON BUILDING FUND INC	WARTSILA OYJ ABP
ENAGAS SA	NIPPON EXPRESS CO LTD	WASTE CONNECTIONS INC
ENBRIDGE INC	NIPPON PAINT HOLDINGS CO LTD	WASTE MANAGEMENT INC
ENDESA SA	NIPPON PROLOGIS RET INC	WATERS CORP
ENEL SPA	NIPPON SANSO HOLDINGS CORP	WAYFAIR INC
ENEOS HOLDINGS INC	NIPPON SHINYAKU	WEC ENERGY GROUP
ENGIE	NIPPON STEEL CORPORATION	WELCIA HOLDINGS CO
ENI SPA	NIPPON TELEGRAPH AND TELEPHONE CORP	WELLS FARGO & CO
ENPHASE ENERGY INC	NIPPON YUSEN KK	WELLTOWER INC
ENTAIN PLC	NISOURCE NEW	WENDEL SE

ENTERGY CORP	NISSAN CHEMICAL CORP	WEST JAPAN RAILWAY CO
EOG RESOURCES INC	NISSAN MOTOR CO LTD	WEST PHARMACEUTICAL SERVICES INC
EPAM SYSTEMS INC	NISSHIN SEIFUN GROUP INC	WESTERN DIGITAL CORP
EPIROC AB	NISSIN FOODS HOLDINGS CO LTD	WESTERN UNION CO
EQT AB	NITORI HOLDINGS CO LTD	WESTINGHOUSE AIR BRAKE TECHN CORP
EQUIFAX INC	NITTO DENKO CORP	WESTROCK CO
EQUINIX INC	NN GROUP NV	WEYERHAEUSER CO
EQUINOR ASA	NOKIA OYJ	WH GROUP LTD
EQUITABLE HOLDINGS INC	NOMURA HOLDINGS INC	WHARF REAL ESTATE INVESTMENT CO LTD
EQUITY LIFESTYLE PROPERTIES INC	NOMURA REAL EST MF (NEW)	WHEATON PRECIOUS METALS CORP
EQUITY RESIDENTIAL	NOMURA REAL ESTATE HOLDINGS INC	WHIRLPOOL CORP
ERIE INDEMNITY CO	NOMURA RESEARCH INSTITUTE LTD	WHITBREAD
ERSTE GROUP BANK AG	NORDEA BANK ABP	WILLIAMS COMPANIES INC
ESR CAYMAN LTD	NORDSON CORP	WILLIS TOWERS WATSON
ESSENTIAL UTILITIES INC	NORFOLK SOUTHERN CORP	WILMAR INTERNATIONAL LTD
ESSEX PROPERTY TRUST INC	NORSK HYDRO ASA	WIX.COM LTD
ESSILORLUXOTTICA SA	NORTHERN TRUST CORP	WM MORRISON SUPERMARKETS PLC
ESSITY AB	NORTHLAND POWER INC	WOLTERS KLUWER NV
ESTEE LAUDER COMPANIES INC	NORTONLIFELOCK INC	WORKDAY INC
ETSY INC	NOVARTIS AG	WORLDLINE SA
EURAZEO SE	NOVO NORDISK A/S	WPP PLC
EURO STOXX 50 MAR21	NOVOCURE LTD	WSP GLOBAL INC
EUROFINS SCIENTIFIC SE	NOVOZYMES A/S	WYNN MACAU LTD
EVEREST RE GROUP LTD	NRG ENERGY INC	WYNN RESORTS LTD
EVERGY INC	NSK LTD	XCEL ENERGY INC
EVERSOURCE ENERGY	NTT DATA CORP	XILINX INC
EVOLUTION GAMING GROUP AB	NUCOR CORP	XINYI GLASS HOLDINGS LTD
EVONIK INDUSTRIES AG	NUTRIEN LTD	XPO LOGISTICS INC
EVRAZ PLC	NVIDIA CORP	XYLEM INC
EXACT SCIENCES CORP	NVR INC	YAKULT HONSHA
EXELON CORP	NXP SEMICONDUCTORS NV	YAMADA HOLDINGS CO
EXOR NV	OBAYASHI CORP	YAMAHA CORP
EXPEDIA GROUP INC	OBIC CO LTD	YAMAHA MOTOR CO LTD
EXPEDITORS INTERN OF WASHINGTON INC	OCADO GROUP PLC	YAMANA GOLD INC
EXPERIAN PLC	OCCIDENTAL PETROLEUM CORP	YAMATO HOLDINGS CO LTD
EXTRA SPACE STORAGE INC	ODAKYU ELECTRIC RAILWAY CO LTD	YAMAZAKI BAKING CO LTD
EXXON MOBIL CORPORATION	OGE ENERGY CORP	YARA INTERNATIONAL ASA
F5 NETWORKS INC	OJI HOLDINGS CORP	YASKAWA ELECTRIC CORP
FACEBOOK INC	OKTA INC	YOKOGAWA ELECTRIC CORP
FACTSET RESEARCH SYSTEMS INC	OLD DOMINION FREIGHT LINE INC	YUM BRANDS INC
FAIR ISAAC CORP	OLYMPUS CORP	Z HOLDINGS CORP
FAIRFAX FINANCIAL HOLDINGS LTD	OMEGA HEALTHCARE INVESTORS INC	ZALANDO SE
FANUC CORP	OMNICOM GROUP INC	ZEBRA TECHNOLOGIES CORP
FAST RETAILING CO LTD	OMRON CORP	ZENDESK INC
FASTENAL CO	OMV AG	ZILLOW GROUP INC

FASTIGHETS AB BALDER	ON SEMICONDUCTOR CORP	ZIMMER BIOMET HOLDINGS INC
FAURECIA SA	ONEOK INC	ZOETIS INC
FEDEX CORP	ONEX CORP	ZOOM VIDEO COMMUNICATIONS INC
FERGUSON PLC	ONO PHARMACEUTICAL CO LTD	ZOZO INC
FERRARI NV	OPEN TEXT CORP	ZSCALER INC
FERROVIAL SA	ORACLE CORP	ZURICH INSURANCE GROUP AG
FIDELITY NATIONAL FINANCIAL INC	ORACLE CORP JAPAN	
FIDELITY NATIONAL INFO SERVICES INC	ORANGE	

Real Assets - Listed

Asset Name		
CASH	MACQUARIE HEDGED INDEX GLOBAL INFRASTRUCTURE SECURITIES FUND	MACQUARIE HEDGED INDEX GLOBAL REAL ESTATE SECURITIES FUND

Defensive Fixed Interest

Asset Name		
(FRN) CAR 2020-1FRV A 21-OCT-2036	FEDERAL NATIONAL MORTGAGE ASSOCIATION	PUT BONDOPT BNPAFRPP 10/02/2021 AUSTRALIAN GOVERNM 117.456 ACG0541P173BN
(FRN) RNBLG 3 A 15-SEP-2031	FEDERAL REALTY INVESTMENT TRUST	PUT BONDOPT BNPAFRPP 12/01/2021 JAPAN (10 YEAR ISS 100.729 JGB0930P002BN
2020 CASH MANDATORY EXCHANGEABLE TRUST	FEDEX CORP	PUT BONDOPT BNPAFRPP 18/01/2021 AUSTRALIAN GOVERNM 99.7364 ACG1125P03BN
3M CO	FHLMC MULTICLASS SER 004961 CL JB 2.5% DUE 12-15-2042	PUT BONDOPT BNPAFRPP 28/04/2021 JAPAN (20 YEAR ISS 99.4 JGB1239P033BN1
ABB FINANCE USA INC	FIAT INDUSTRIAL FINANCE EUROPE SA	PUT SWAPTION AUD DEUTDEFF 6M 3.82%/BBSW EUROPEAN SO250120AU382DE 20/01/2025
ABBVIE INC	FIBRIA OVERSEAS FINANCE LTD	PUT SWAPTION AUD DEUTDEFF 6M 4.25%/BBSW EUROPEAN SO250514AU425DE 14/05/2025
ABERTIS INFRAESTRUCTURAS SA	FIDEICOMISO F/1401 OF DEUTSCHE BANK MEXICO SA	PUT SWO AUD BNPAFRPP P 1% / R 6MBBSW EUROPEAN SO210526AU100BNP 26/05/2021
ABERTIS TELECOM TERRESTRE SL	FIDELITY NATIONAL INFORMATION SERVICES INC	PUT SWO AUD BNPAFRPP P 1.55% / R 6MBBSW SO221124AU155BNP 24/11/2022
ABJA INVESTMENT CO PTE LTD	FIRST QUANTUM MINERALS LTD	PUT SWO AUD BOFAUS3N P 1.38% / R 6MBBSW EUROPEAN SO220228AU138BOP 28/02/2022
ABN AMRO BANK NV	FISERV INC	PUT SWO AUD BOFAUS3N P 1.74% / R 6MBBSW EUROPEAN SO241017AU174BOP 17/10/2024
ABU DHABI NATIONAL ENERGY CO	FIVE STAR 2017-1 TRUST	PUT SWO AUD CHASUS33 P 1.818% / R 6MBBSW EUROPEAN SO241021AU182JPP 21/10/2024
ABU DHABI, EMIRATE OF	FIVE STAR TRUST UNDER ESTABLISHED UNDER THE PONDERAM ASTER TRUST PROGRAM	PUT SWO AUD GSILGB2X P 1.27% / R 6MBBSW SO221128AU127GSP 28/11/2022
ACHMEA HYPOTHEEKBANK NV	FLEXI ABS TRUST 2019-1	PUT SWO AUD WPACAU2F P 1.205% / R 6MBBSW SO240315AU121WBP 15/03/2024
ADANI ELECTRICITY MUMBAI LTD	FLORIDA POWER CORP	PUT SWO AUD WPACAU2F P 1.205% / R 6MBBSW SO240315AU131WBP 15/03/2024
ADANI TRANSMISSION LTD	FMC FINANCE VII SA	PUT SWO JPY CHASUS33 P 0.608% / R 6MLIBOR EUROPEAN SO280511JP610JPP 11/05/2028
ADOBE SYSTEMS INC	FMG RESOURCES (AUGUST 2006) PTY LTD	PVTPL BARINGS CLO LTD 2016-I/BARINGS CLO201 SER 16-1A CLS XR VAR RT 07-23-2030
AES CORP	FNMA POOL #BF0202 4.5% 01-01-2051 BEO	PVTPL DRYDEN 60 CLO LTD/DRYDEN 60 CLO LLC SER 18-60A CLS X FLTG 07-15-2031
AGILENT TECHNOLOGIES INC	FNMA POOL #BF0219 3.5% 09-01-2057 BEO	PVTPL EXETER AUTOMOBILE RECEIVABLES BACKED NT CL B 3.64% 11-15-2022
AIB GROUP PLC	FNMA POOL #BF0264 3.5% 05-01-2058 BEO	PVTPL GOLDEN TREE LN OPPORTUNITIES 14-9A CLS XR2 FLTG RATE 144A

AIR LEASE CORP	FORD MOTOR CREDIT CO LLC	PVTPL GOLDENTREE LN OPPORTUNITIES SR 16-12A CL XR VAR RT 07-21-2030
AIR LIQUIDE FINANCE	FOUNTAIN PLAZA SECURITISATION TST	PVTPL GOLDENTREE LN OPPORTUNITIES X LTD / GOLD SR 15-10A CL XR FLTG 07-20-2031
AIR PRODUCTS AND CHEMICALS INC	FOX SYMES HOME LOANS 2019 1 PP	PVTPL MAGNETITE SER 15-12A CL X FLTG 10-15-2031
ALABAMA POWER CO	FP TURBO SERIES 2019-1 TRUST	PVTPL MARLETTE FDG TR ASSET BACKED NT SER 18-1A CL B 3.19% 03-15-2028
ALCON FINANCE CORP	FPL GROUP CAPITAL INC	Q CARD TRUST
ALE FINANCE CO PTY LTD	FRANCE (GOVERNMENT)	QANTAS AIRWAYS LTD
ALIBABA COM CORP	FRESENIUS MEDICAL CARE AG & CO KGAA	QATAR, STATE OF (GOVERNMENT)
ALIMENTATION COUCHE-TARD INC	FRESENIUS MEDICAL CARE US FINANCE III INC	QNB FINANCE LTD
ALLIED CREDIT ABS TRUST 2020-1	FRESENIUS US FINANCE II INC	QPH FINANCE CO PTY LTD
ALLSTATE CORP	FRONTIER COMMUNICATIONS CORP	QTEL INTERNATIONAL FINANCE LTD
ALTAE BANCO SA	FWD CNTRT T0 BUY BTPS FWD 01-14-21 1.7 99Z0HBKH3 100.958045 MSNYUS33	QUEENSLAND TREASURY CORP
AMAZON.COM INC	FWD CNTRT T0 BUY BTPS FWD 01-14-21 1.8 99Z0HBJG7 105.953159 BARCGB33XXX	QUEST DIAGNOSTICS INC
AMB PROPERTY LP	FWD CNTRT T0 BUY BTPS FWD 01-14-21 5 99Z0HBJ77 164.657025 BARCGB33XXX	RABOBANK NEDERLAND NV
AMCOR FINANCE (USA) INC	FWD CNTRT T0 BUY BTPS FWD 01-14-21 5 99Z0HBJ85 165.777948 BARCGB33XXX	RAIFFEISEN INTERNATIONAL BANK HOLDING AG
AMERICA MOVIL SAB DE CV	FWD CNTRT T0 BUY BTPS FWD 01-14-21 5 99Z0HBJ85 165.81593 BARCGB33XXX	RAIZEN FUELS FINANCE SA
AMERICAN ELECTRIC POWER CO INC	FWD CNTRT TO SELL BTPS FWD 01-14-21 1.8 99Z0HBJG7 108.542081 BARCGB33XXX	RCI BANQUE
AMERICAN EXPRESS CO	FWD CNTRT TO SELL BTPS FWD 01-14-21 1.8 99Z0HBJG7 110.67909 BARCGB33XXX	REALTY INCOME CORP
AMERICAN HONDA FINANCE CORP	FWD CNTRT TO SELL BTPS FWD 01-14-21 1.8 99Z0HBJG7 110.730065 BARCGB33XXX	RECKITT BENCKISER TREASURY SERVICES PLC
AMERICAN INTERNATIONAL GROUP INC	FWD CNTRT TO SELL BTPS FWD 01-14-21 3.5 99Z0HBKI1 125.121905	REDZED STC TRUST SERIES 2020-1
AMERICAN TOWER CORP	FWD CNTRT TO SELL BTPS FWD 01-14-21 5 99Z0HBJ77 161.590432 BARCGB33XXX	REDZED TRUST
AMERICAN WATER CAPITAL CORP	FWD CNTRT TO SELL BTPS FWD 01-14-21 5 99Z0HBJ85 160.263505 BARCGB33XXX	REED ELSEVIER CAPITAL INC
AMGEN INC	GALAXY PIPELINE ASSETS BID CO LTD	RELIANCE INDUSTRIES LTD
AMP CAPITAL WHOLESALE OFFICE FUND	GAZ CAPITAL SA	REPSOL INTERNATIONAL FINANCE BV
ANGLO AMERICAN CAPITAL PLC	GAZ FINANCE PLC	RESIMAC BASTILLE TRUST SERIES 2017-1NC
ANHEUSER-BUSCH CO INC	GDF SUEZ SA	RESIMAC BASTILLE TRUST SERIES 2018-1NC
ANHEUSER-BUSCH INBEV SA NV	GE CAPITAL EUROPEAN FUNDING	RESIMAC MBS TRUST
ANHEUSER-BUSCH INBEV WORLDWIDE INC	GE CAPITAL FUNDING LLC (US)	RIO TINTO FINANCE (USA) LTD
APACHE CORP	GENERAL ELECTRIC CO	ROCHE HOLDINGS INC
APPLE INC	GENERAL MOTORS CO	ROMANIA, REPUBLIC OF (GOVERNMENT)
APT PIPELINES LTD	GENERAL MOTORS FINANCIAL COMPANY INC	ROMULUS FINANCE S.R.L.
ARC PROPERTIES OPERATING PARTNERSHIP LP	GENWORTH MORTGAGE INSURANCE AUSTRALIA LTD	ROYAL BANK OF CANADA
ARCHER-DANIELS-MIDLAND CO	GEORGIA POWER CO	ROYAL BANK OF SCOTLAND GROUP PLC
ASHTEAD CAPITAL INC	GERMANY (GOVERNMENT OF)	ROYALTY PHARMA PLC
ASSICURAZIONI GENERALI SPA	GERMANY EUREX 02-YR EURO SCHATZ MAR 21	RPI AUD 2.28%/AU CPI SBILGB2L 15/06/2033ARZC271117B
ASTRAZENECA PLC	GERMANY EUREX 05-YR EURO BOBL MAR 21	RPI AUD 2.94%/AU CPI CITIAUSX 15/03/2042SW28009349
AT&T INC	GERMANY EUREX 10-YR EURO BUND MAR 21	RPI AUD AU CPI/2.27% CITIAU2X 15/09/2033ARZC060918A
AUCKLAND INTERNATIONAL AIRPORT LTD	GERMANY EUREX 30-YR EURO BUXL MAR 21	RPI AUD AU CPI/2.675% BOFAAUSX 15/06/2027 ARZC130515B

AUSTRALIA 03-YR BOND MAR 21	GILEAD SCIENCES INC	RPI AUD AU CPI/2.75% CHASAU2X 17/03/2024SW28014126
AUSTRALIA 10-YR BOND MAR 21	GINNIE MAE REMIC TRUST	RPI AUD AU CPI/2.82% BOFAUS3N 15/06/2022SW28009772
AUSTRALIA PACIFIC AIRPORTS (MELBOURNE) PTY LTD	GIVAUDAN FINANCE EUROPE BV	RPI AUD AU CPI/2.82% CHASAU2X 17/03/2024SW28014131
AUSTRALIA, COMMONWEALTH OF (GOVERNMENT)	GLAXOSMITHKLINE CAPITAL INC	RPI AUD AU CPI/2.836% BOFAUS3N 15/12/2026 SW28009167
AUSTRALIAN CAP TTY	GLOBAL PAYMENTS INC	RPI AUD AU CPI/2.8575% CITIAU2X 15/12/2027 SW28010456
AUSTRALIAN GAS NETWORKS LTD	GOLDMAN SACHS GROUP INC	RPI AUD AU CPI/2.88% CITIAU2X 15/12/2027SW28010641
AUTORIDAD DEL CANAL DE PANAMA	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	RPI BOFAAUSX 15/03/2025 AUD P CPI / R 2.517% ARZC090215B
AVALONBAY COMMUNITIES INC	GPT GROUP/THE	RPI BOFAAUSX 15/03/2028 AUD P CPI / R 2.29% ARZC090318D
AVINOR AS	GPT WHOLESALE OFFICE FUND NO 1	RPI BOFAAUSX 15/12/2024 AUD P CPI / R 2.517% ARZC100215A
AVIVA PLC	GRUPO BIMBO SAB DE CV	RPI BOFAGB22 15/11/2032 GBP P RPI / R 3.508% ARZC031117C
AYT CEDULAS CAJAS GLOBAL FONDO DE TITULIZACION DE ACTIVOS	GRUPO TELEVISA SA	RPI BOFAGB22 15/11/2037 GBP P 3.547% / R RPI ARZC031117D
BAHIA SUL HOLDINGS GMBH	HCA INC	RPI BOFAUS3N 15/03/2023 AUD P 2.785% / R CPI SW28010847
BAIDU INC	HCP INC	RPI BOFAUS3N 15/03/2023 AUD P 2.785% / R CPI SW28012666
BALL CORP	HEALTH CARE REIT INC	RPI BOFAUS3N 15/03/2025 AUD P CPI / R 2.517% ARZC090215B
BALTIMORE GAS AND ELECTRIC CO	HEATHROW FUNDING LTD	RPI BOFAUS3N 15/03/2030 AUD P CPI / R 2.683% ARZC010415A
BANCO BILBAO VIZCAYA ARGENTARIA SA	HEINEKEN NV	RPI BOFAUS3N 15/06/2027 AUD P CPI / R 2.675% ARZC130515B
BANCO DE SABADELL SA	HESS CORP	RPI BOFAUS3N 15/06/2028 AUD P 1.657% / R CPI ARZC270619C
BANCO DO BRASIL (GRAND CAYMAN BRANCH)	HILTON DOMESTIC OPERATING COMPANY INC	RPI BOFAUS3N 15/06/2029 AUD P CPI / R 2.895% SW28013081
BANCO MERCANTIL DEL NORTE SA (CAYMAN ISLANDS BRANCH)	HJ HEINZ CO	RPI BOFAUS3N 15/09/2023 AUD P CPI / R 2.813% SW28012574
BANCO SANTANDER SA	HOLDING D''INFRASTRUSTURES DE TRANSPORT SAS	RPI BOFAUS3N 15/12/2024 AUD P CPI / R 2.517% ARZC100215A
BANCO SANTANDER SERFIN SA	HOME DEPOT INC	RPI CHASAU2X 15/06/2028 AUD P 2.37% / R CPI ARZC040517A
BANCOLOMBIA SA	HSBC HOLDINGS PLC	RPI CHASGB2L 17/03/2024 AUD P CPI / R 2.82% SW28014126
BANGKOK BANK PCL (HONG KONG BRANCH)	HTA GROUP LTD	RPI CHASUS33 01/25/2030 USD P CPI / R 2.33% ARZC230118H
BANK OF AMERICA CORP	HUAXIN CEMENT INTERNATIONAL FINANCE CO	RPI CITIAU2X 03/02/2026 USD P CPI / R 1.695% ARZC010316C
BANK OF CHINA (HONG KONG BRANCH)	HUNGARY, REPUBLIC OF (GOVERNMENT)	RPI CITIAU2X 03/02/2046 USD P 1.837% / R CPI ARZC010316D
BANK OF EAST ASIA LTD	HUNTSMAN INTERNATIONAL LLC	RPI CITIAU2X 15/03/2036 AUD P CPI / R 2.53% ARZC290216A
BANK OF IRELAND GROUP PLC	HUTCHISON WHAMPOA FINANCE UK PLC	RPI CITIAU3X 15/03/2035 AUD P 2.747% / R CPI ARZC270315C
BANK OF NOVA SCOTIA	HYUNDAI CAPITAL AMERICA	RPI CITIAUSX 15/03/2021 AUD P 2.02% / R CPI ARZC220217D
BANK OF TOKYO-MITSUBISHI UFJ LTD	HYUNDAI CAPITAL SERVICES INC	RPI CITIAUSX 15/06/2021 AUD P 2.91% / R CPI SW28008908
BANK TABUNGAN NEGARA (PERSERO) PT	IBERDROLA FINANZAS SAU	RPI CITIAUSX 15/06/2035 AUD P 2.768% / R CPI ARZC200515B
BANKINTER SA	ICE_IRS BOFAGB2U 19/07/2025 CAD P 6MCDOR / R 0.945% ARIR170620K3	RPI CITIAUSX 15/12/2036 AUD P 2.59% / R CPI ARZC100117C
BANQUE FEDERATIVE DU CREDIT MUTUEL	INDONESIA, REPUBLIC OF (GOVERNMENT)	RPI CITIGB2L 06/24/2026 USD P CPI / R 1.733% ARZC220616F
BARCLAYS PLC	ING GROEP NV	RPI CITIGB2L 06/24/2046 USD P 1.83% / R CPI ARZC220616G

BASIS ANZBAU3M AUD P 3M BBSW/R 6M BBSW 29/07/2029 ARDB260719B	INGERSOLL-RAND GLOBAL HOLDING CO LTD	RPI CTBAAU2S 15/06/2035 AUD P 2.77% / R CPI ARZC200515A
BASIS CITIAU2X AUD P 3M BBSW/R 6M BBSW 05/08/2021 ARDB040816A	INTEGRITY SERIES 2004-1 TRUST	RPI CTBAUS33 15/03/2023 AUD P 2.845% / R CPI SW28011012
BASIS CITIAU2X AUD P 3M BBSW/R 6M BBSW 06/09/2021 ARDB290816A	INTEL CORP	RPI CTBAUS33 15/03/2023 AUD P 2.845% / R CPI SW28012667
BASIS CITIGB2L 11/03/2030 AUD P 3MBBSW / R 6MBBSW ARDB100320D	INTERCONTINENTAL HOTELS GROUP PLC	RPI GBP 3.279%/UK RPI CHASGB2L 13/04/2058 ARZC130418H
BASIS CITIGB2L 12/03/2030 AUD P 3MBBSW / R 6MBBSW ARDB110320C	INTERCONTINENTALEXCHANGE GROUP INC	RPI GBP 3.4925%/UK RPI GSILGB2X 15/11/2047 ARZC031117F
BASIS CITIGB2L AUD P 3M BBSW/R 6M BBSW 09/01/2028 ARDB060120G	INTERNATIONAL BUSINESS MACHINES CORP	RPI GBP UK RPI/3.4025% CHASGB2L 13/04/2033 ARZC130418G
BASIS CITIGB2L AUD P 3M BBSW/R 6M BBSW 19/09/2022 ARDB180919B	INTERNATIONAL PAPER CO	RPI GBP UK RPI/3.5445% GSILGB2X 15/11/2042 ARZC031117E
BASIS CITIGB2L AUD P 3M BBSW/R 6M BBSW 19/09/2022 ARDB180919C	INTERSTAR MILLENNIUM TRUST 2005-2L	RPI GSILGB2X 09/11/2032 GBP P RPI / R 3.51% ARZC091117A
BASIS NATAAU33033 AUD P 3M BBSW/R 6M BBSW 06/07/2028 ARDB050718A	INTERSTAR MILLENNIUM TRUST 2006-4H MBS	RPI GSILGB2X 09/11/2037 GBP P 3.551% / R RPI ARZC091117B
BASIS NATAAU33033 AUD P 3M BBSW/R 6M BBSW 28/03/2029 ARDB270319B	INTESA SANPAOLO SPA	RPI NATAAU33033 15/06/2024 AUD P CPI / R 2.78% SW28013121
BASIS WPACAU2F AUD P 1M BBSW/R 3M BBSW 14/12/2025 ARDB141216A	IRS ANZBAU3M 15/07/2024 AUD P 2.933% / R 6MBBSW ARIR130717A	RPI NATAAU33033 15/12/2024 AUD P CPI / R 2.555% ARZC171214F
BAYER US FINANCE II LLC	IRS AUD 1MBBSW/ BBSW NATAAU33033 23/06/2024 ARDB220616A	RPI SBILGB2L 01/24/2030 USD P CPI / R 2.347% ARZC230118A
BBVA BANCOMER SA (TEXAS BRANCH)	IRS AUD 6M 2.933%/BBSW ANZBAU3M 15/07/2024 ARIR130717A	RPI SBILGB2L 03/11/2029 USD P CPI / R 2.12% ARZC070319C
BECTON DICKINSON & CO	IRS AUD 6M 3.0045%/BBSW GSILGB2X 15/12/2048 ARIR111018B	RPI SBILGB2L 08/17/2047 USD P 2.147% / R CPI ARZC160817G
BEIJING GAS SINGAPORE CAPITAL CORP	IRS GSILGB2X 16/05/2024 AUD P 1.65% / R 6MBBSW ARIR150519C	RPI SBILGB2L 15/03/2022 AUD P 2.025% / R CPI ARZC230318B
BELGIUM, KINGDOM OF (GOVERNMENT)	IRS NATAAU3303X 25/05/2029 AUD P 6MBBSW / R 2.432% ARIR220519F	RPI SBILGB2L 15/03/2023 AUD P 2.07% / R CPI ARZC110418E
BERKSHIRE HATHAWAY ENERGY CO	IRS_IRS EUR PAY EURIBOR EUR 6M REC 0.2848% 14-03-2022 RECEIVE LEG	RPI SBILGB2L 15/03/2028 AUD P CPI / R 2.268% ARZC110418F
BERKSHIRE HATHAWAY FINANCE CORP	ISRAEL ELECTRIC CORP LTD	RPI SBILGB2L 15/12/2028 AUD P 2.2% / R CPI ARZC161118A
BERKSHIRE HATHAWAY INC	ISRAEL, STATE OF (GOVERNMENT)	RPI SBILGB2L 15/12/2029 AUD P CPI / R 2.233% ARZC271117A
BERTELSMANN AG	ITALY, REPUBLIC OF (GOVERNMENT)	RPI USD 2.3275%/US CPI GSILGB2X 03-21-2043 ARZC190318D
BHARTI AIRTEL INTERNATIONAL NETHERLANDS BV	ITAU UNIBANCO HOLDING SA (CAYMAN ISLANDS BRANCH)	RPI USD 2.373%/US CPI BOFAUS3DCRD 08-22-2043 ARZC200818B
BHARTI AIRTEL LTD	JAPAN (GOVERNMENT OF)	RPI USD US CPI/2.3135% GSILGB2X 03-16-2030 ARZC140318C
BLACKROCK INC	JAPAN 10-YR BOND MAR 21	RPI USD US CPI/2.315% GSILGB2X 03-21-2030 ARZC190318C
BLACKSTONE HOLDINGS FINANCE CO LLC	JOHNSON & JOHNSON	RPI USD US CPI/2.33% CHASUS33 01-25-2030ARZC230118H
BMW FINANCE NV	JPMORGAN CHASE & CO	RPI WPACAU2F 15/03/2035 AUD P 2.74% / R CPI ARZC310315C
BMW US CAPITAL LLC	JUBILANT PHARMA LTD	RPI WPACAU2F 15/06/2022 AUD P 2.07% / R CPI ARZC300418B
BNP PARIBAS SA	KASIKORNBANK PCL (HONG KONG BRANCH)	RPI WPACAU2F 15/09/2025 AUD P CPI / R 2.56% ARZC110915A
BOSTON PROPERTIES LP	KIMBERLY-CLARK CORP	RPI WPACAU2F 15/09/2025 AUD P CPI / R 2.56% ARZC140915A
BOSTON SCIENTIFIC CORP	KIMCO REALTY CORP	RPI WPACAU2S 15/06/2025 AUD P 2.22% / R CPI ARZC270418A
BP CAPITAL MARKETS AMERICA INC	KINDER MORGAN HOLDCO LLC	RSA INSURANCE GROUP PLC
BP CAPITAL MARKETS BV	KLEPIERRE SA	RTE EDF TRANSPORT SA
BPCE	KOMATSU FINANCE AMERICA INC	SABIC CAPITAL II BV
BRASKEM AMERICA FINANCE CO	KOOKMIN BANK	SACI FALABELLA
BRASKEM FINANCE LTD	KOREA GAS CORP	SAMPO OYJ

BRASKEM NETHERLANDS FINANCE BV	KRAFT FOODS INC	SAN ANTONIO TX ELEC & GAS REV
BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNMENT)	KROGER CO	SANDS CHINA LTD
BRISTOL-MYERS SQUIBB CO	LA TROBE FINANCIAL CAPITAL MARKETS TRUST 2017-1	SANTANDER UK GROUP HOLDINGS PLC
BRIXMOR OPERATING PARTNERSHIP LP	LA TROBE FINANCIAL CAPITAL MARKETS TRUST 2019-2	SAPPHIRE TRUST
BROADCOM INC	LATITUDE AUSTRALIA CREDIT CARD LOAN NOTE TRUST	SAPPHIRE XX 2018-3 TRUST
BUPA FINANCE PLC	LATITUDE AUSTRALIA PERSONAL LOANS SERIES 2020-1 TRUST	SAPPHIRE XXI SERIES 2019-1 TRUST
BWP TRUST	LCH_BASIS BOFAGB2U 11/12/2035 AUD P 3MBBSW / R 6MBBSW ARDB101220A3	SAPPHIRE XXIII SERIES 2020-1 TRUST
CAIXABANK SA	LCH_IRS BOFAGB2U 12/15/2032 USD P 1.227% / R 3MLIBOR ARIR080920P2	SAPPHIRE XXIV SERIES 2020-2 TRUST
CALIFORNIA ST UNIV REV	LCH_IRS BOFAGB2U 12/15/2032 USD P 1.662% / R 3MLIBOR ARIR091220I2	SAPPI PAPIER HOLDING GMBH
CALL BONDOPT ANZBAU3M 11/02/2021 AUSTRALIAN GOVERNM 1.166 ACG210433C1166AN	LCH_IRS BOFAGB2U 12/15/2032 USD P 1.68% / R 3MLIBOR ARIR041220G6	SAUDI ARABIAN OIL CO
CALL BONDOPT ANZBAU3M 15/02/2021 AUSTRALIAN GOVERNM 0.806 ACG210429C806AN	LCH_IRS BOFAGB2U 12/18/2027 USD P 3MLIBOR / R 0.793% ARIR080920O2	SAUDI ELECTRICITY GLOBAL SUKUK COMPANY 4
CALL BONDOPT ANZBAU3M 17/02/2021 AUSTRALIAN GOVERNM 0.869 ACG211129C869AN	LCH_IRS BOFAGB2U 12/18/2027 USD P 3MLIBOR / R 1.152% ARIR041220F6	SB CAPITAL SA
CALL BONDOPT ANZBAU3M 18/01/2021 AUSTRALIAN GOVERNM 1.35 ACG210437C1350AN	LCH_IRS BOFAGB2U 12/21/2024 USD P 0.364% / R 3MLIBOR ARIR080920N2	SCENTRE GROUP
CALL BONDOPT ANZBAU3M 18/02/2021 AUSTRALIAN GOVERNM 0.759 ACG211128C759AN	LCH_IRS BOFAGB2U 12/21/2024 USD P 0.533% / R 3MLIBOR ARIR041220E6	SCHAEFFLER AG
CALL BONDOPT ANZBAU3M 19/01/2021 AUSTRALIAN GOVERNM 1.599 ACG210639C1559AN	LCH_IRS BOFAGB2U 14/02/2026 AUD P 6MBBSW / R 1.109% ARIR130220U2	SCHLUMBERGER HOLDINGS CORP
CALL BONDOPT ANZBAU3M 22/02/2021 AUSTRALIAN GOVERNM 0.693 ACG210528C693AN	LCH_IRS BOFAGB2U 16/06/2031 AUD P 1.064% / R 6MBBSW ARIR141220C2	SCHLUMBERGER INVESTMENT SA
CALL BONDOPT ANZBAU3M 27/01/2021 AUSTRALIAN GOVERNM 0.501 ACG210427C501AN	LCH_IRS BOFAGB2U 16/12/2032 AUD P 6MBBSW / R 1.876% ARIR211220F1	SCRIPPS ESCROW II INC
CALL BONDOPT BARCGB5G 01/11/2021 US TREASURY N/B 1. 95.622064 UST0540C138BA	LCH_IRS BOFAGB2U 16/12/2050 EUR P 0.057% / R 6MEURIB ARIR120620A1	SEPTEMBER 2021 EURODOLLAR
CALL BONDOPT BNPAFRPP 10/02/2021 AUSTRALIAN GOVERNM 117.456 ACG0541C173BN	LCH_IRS BOFAGB2U 18/03/2023 CAD P 3MCDOR / R 2.06% ARIR231219A4	SERVICE CORP INTERNATIONAL
CALL BONDOPT BNPAFRPP 12/01/2021 JAPAN (10 YEAR ISS 100.729 JGB0930C002BN	LCH_IRS BOFAGB2U 19/12/2050 EUR P -0.045% / R 6MEURIB ARIR191120H5	SERVICENOW INC
CALL BONDOPT BNPAFRPP 18/01/2021 AUSTRALIAN GOVERNM 99.7364 ACG1125C03BN	LCH_IRS BOFAGB2U 19/12/2050 EUR P -0.089% / R 6MEURIB ARIR271020H2_1	SHELL INTERNATIONAL FINANCE BV
CALL BONDOPT CITIGB2L 22/02/2021 LAND NORDRHEIN-WES 170 NRW0319C102CI	LCH_IRS BOFAGB2U 20/09/2027 AUD P 6MBBSW / R 0.857% ARIR081020A3	SHIMAO PROPERTY HOLDINGS LTD
CALL SWAPTION AUD CTBAAU2SFXD BBSW/3M .7% EUROPEAN SO210616AU760CIR 16/06/2021	LCH_IRS BOFAGB2U 20/12/2048 AUD P 2.953% / R 6MBBSW ARIR271020C2_1	SHINHAN BANK
CALL SWO AUD BNPAFRPP P 6MBBSW / R 1% EUROPEAN SO210526AU100BNR 26/05/2021	LCH_IRS BOFAGB2U 20/12/2048 AUD P 6MBBSW / R 2.953% ARIR020920C1	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV
CALL SWO AUD BNPAFRPP P 6MBBSW / R 1.55% SO221124AU155BNR 24/11/2022	LCH_IRS BOFAGB2U 21/12/2027 CAD P 3MCDOR / R 1.03% ARIR180920B6	SIGMA FINANCE NETHERLANDS BV
CALL SWO AUD BOFAUS3N P 6MBBSW / R 1.38% EUROPEAN SO220228AU138BOR 28/02/2022	LCH_IRS BOFAGB2U 21/12/2027 CAD P 3MCDOR / R 1.03% ARIR180920D4	SIMON DEBARTOLO GROUP LP
CALL SWO AUD BOFAUS3N P 6MBBSW / R 1.74% EUROPEAN SO241017AU174BOR 17/10/2024	LCH_IRS BOFAGB2U 29/09/2040 AUD P 6MBBSW / R 1.475% ARIR280920A1	SINGAPORE, REPUBLIC OF (GOVERNMENT)
CALL SWO AUD CHASUS33 P 6MBBSW / R 1.818% EUROPEAN SO241021AU182JPR 21/10/2024	LCH_RPI BOFAGB2U 10/14/2022 USD P 1.595% / R CPI ARZC071020C3	SIRIUS XM RADIO INC
CALL SWO AUD GSILGB2X P 6MBBSW / R 1.27% SO221128AU127GSR 28/11/2022	LCH_RPI BOFAGB2U 10/14/2027 USD P CPI / R 1.868% ARZC071020D3	SNAM RETE GAS SPA

CALL SWPTN AUD NATAAU33033 BBSW/3M 2.9475 EUROPEAN SO220831AU300NAP	LCH_RPI BOFAGB2U 10/30/2022 USD P 1.529% / R CPI ARZC281020F2	SO220831AU
CAMDEN PROPERTY TRUST	LCH_RPI BOFAGB2U 10/30/2027 USD P CPI / R 1.853% ARZC281020G2	SOCIETE GENERALE
CANADA (GOVERNMENT)	LCH_RPI BOFAGB2U 12/10/2027 USD P CPI / R 2.059% ARZC081220I3	SOFI CONSUMER LOAN PROGRAM TRUST
CANADA 05-YR BOND MAR 21	LCH_RPI BOFAGB2U 12/10/2040 USD P 2.192% / R CPI ARZC081220G3	SOUTHERN COPPER CORP
CANADA 10-YR BOND MAR 21	LCH_RPI BOFAGB2U 12/10/2040 USD P 2.193% / R CPI ARZC081220H3	SOUTHERN GAS NETWORKS PLC
CANADIAN NATIONAL RAILWAY CO	LCH_RPI BOFAGB2U 12/10/2040 USD P 2.193% / R CPI ARZC081220J3	SP POWERASSETS LTD
CAPITAL ONE FINANCIAL CORP	LCH_RPI BOFAGB2U 12/15/2022 USD P 1.859% / R CPI ARZC111220N2	SPAIN, KINGDOM OF (GOVERNMENT)
CARDINAL HEALTH INC	LCH_RPI BOFAGB2U 12/15/2040 USD P 2.175% / R CPI ARZC111220L3	SPARK NEW ZEALAND LTD
CARNIVAL CORP	LEASEPLAN CORP NV	SPRINT CORP
CARRIER GLOBAL CORP	LENOVO GROUP LTD	SPRINT NEXTEL CORP
CASH	LIBERTY SERIES 2017-1 AUTO	SPRINT SPECTRUM CO LLC
CATHOLIC HEALTH INITIATIVES	LIBERTY SERIES 2017-2	ST MARYS CEMENT INC
CCO HLDGS LLC/CAP CORP	LIBERTY SERIES 2018-1 AUTO	STANDARD CHARTERED PLC
CCO HOLDINGS LLC	LIBERTY SERIES 2020-1 AUTO	STAR ENERGY GEOTHERMAL DARAJAT II LTD
CELANESE US HOLDINGS LLC	LINCOLN FINANCING SARL	STARBUCKS CORP
CEMEX SAB DE CV	LINCOLN NATIONAL CORP	STATE GRID EUROPE DEVELOPMENT (2014) PLC
CENTENE CORP	LLOYDS BANK CORPORATE MARKETS PLC	STATE GRID OVERSEAS INVESTMENT (2016) LTD
CENTRICA PLC	LLOYDS BANKING GROUP PLC	STATOIL ASA
CHALLENGER MILLENIUM SERIES 2007 - 2L TRUST	LONGFOR PROPERTIES CO LTD	STC SUKUK COMPANY LTD
CHARLES SCHWAB CORP	LOWES CO INC	STEEL FUNDING LTD
CHARTER COMMUNICATIONS OPERATING LLC	LVMH MOET HENNESSY LOUIS VUITTON SA	STRYKER CORP
CHENIERE CORPUS CHRISTI HOLDINGS LLC	LYB INTERNATIONAL FINANCE III LLC	SUMITOMO MITSUI FINANCIAL GROUP INC
CHENIERE ENERGY PARTNERS LP	MACQUARIE TRUE INDEX SOVEREIGN BOND FUND	SUNCORP-METWAY LTD
CHEVRON CORP	MAGNA INTERNATIONAL INC	SVENSKA HANDELSBANKEN AB
CHEVRON PHILLIPS CHEMICAL COMPANY LLC	MALAYSIA (GOVERNMENT)	SWEDBANK AB
CHEVRON USA INC	MANULIFE FINANCIAL CORP	SWEDEN, KINGDOM OF (GOVERNMENT)
CHILDREN'S HOSPITAL CORP	MAPFRE SA	SYDNEY AIRPORT FINANCE CO PTY LTD
CHINA, PEOPLES REPUBLIC OF (GOVERNMENT)	MARCH 2021 EURODOLLAR	SYNCHRONY FINANCIAL
CISCO SYSTEMS INC	MARRIOTT INTERNATIONAL INC	SYNGENTA FINANCE NV
CITIBANK HONG KONG	MARS INC	SYSCO CORP
CITIBANK LTD MELBOURNE	MCDONALDS CORP	TAKEDA PHARMACEUTICAL CO LTD
CITIGROUP INC	MCKESSON CORP	TARGET CORP
CK HUTCHISON CAPITAL SECURITIES (17) LTD	MDC GMTN BV	TASMANIAN PUBLIC FINANCE CORP
CLOROX CO	MEDTRONIC GLOBAL HOLDINGS SCA	TBA FNCL 4-5 30YRS 12/02/2045
CLOVERIE PLC	MEDTRONIC INC	TBG GLOBAL PTE LTD
CM-CIC COVERED BONDS	MEITUAN	TECK RESOURCES LTD
CME GROUP INC	MEMORIAL SLOAN-KETTERING CANCER CENTER	TELEFONAKTIEBOLAGET LM ERICSSON
CNH CAPITAL LLC	MERCK & CO INC	TELEFONICA EMISIONES SAU
CNOOC FINANCE (2013) LTD	METRO FINANCE 2020-1 TRUST	TELEFONICA EUROPE BV
CNOOC FINANCE 2011 LTD	METRO FINANCE TRUST 2018-1	TELSTRA CORP LTD
COCA-COLA FEMSA SAB DE CV	METRO FINANCE TRUST 2019-1	TEMASEK FINANCIAL (I) LTD

COCA-COLA HBC FINANCE BV	METROPOLITAN LIFE GLOBAL FUNDING I	TEMPO ACQUISITION LLC
COLGATE-PALMOLIVE CO	MEXICHEM SAB DE CV	TENCENT HOLDINGS LTD
COLOMBIA, REPUBLIC OF (GOVERNMENT)	MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)	TENEDORA NEMAK SA DE CV
COMCAST CORP	MICROCHIP TECHNOLOGY INC	TERNA RETE ELETTRICA NAZIONALE SPA
COMMONWEALTH BANK OF AUSTRALIA	MICRON TECHNOLOGY INC	TESCO PLC
COMPAGNIE DE SAINT GOBAIN SA	MICROSOFT CORP	TEVA PHARMACEUTICAL FINANCE COMPANY BV
COMPAGNIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES	MILLICOM INTERNATIONAL CELLULAR SA	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV
CONAGRA FOODS INC	MIRVAC GROUP FINANCE LTD	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV
CONNECTICUT LIGHT AND POWER CO	MITSUBISHI UFJ FINANCIAL GROUP INC	TEXAS TRANSN COMMN
CONSOLIDATED EDISON CO OF NEW YORK INC	MOLSON COORS BREWING CO	THERMO FISHER SCIENTIFIC INC
CONSUMERS ENERGY CO	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV	THINK TANK SERIES 2019-1 TRUST
CONTI-GUMMI FINANCE BV	MORGAN STANLEY	THORN ABS NO.1
CONTINENTAL AG	MPLX LP	TINGYI (CAYMAN ISLANDS) HOLDINGS CORP
CORPORACION NACIONAL DEL COBRE DE CHILE	MSCI INC	T-MOBILE USA INC
COSTCO WHOLESALE CORP	MYRIAD INTERNATIONAL HLDG BV	TORONTO DOMINION BANK
COUNTRY GARDEN HOLDINGS CO LTD	NAKILAT INC	TOTAL CAPITAL INTERNATIONAL SA
COVENTRY BUILDING SOCIETY	NASDAQ OMX GROUP INC	TOWER BERSAMA PT
COX COMMUNICATIONS INC	NATIONAL AUSTRALIA BANK LTD	TOYOTA MOTOR CREDIT CORP
CPUK FINANCE LTD	NATIONAL GRID GAS FINANCE NO 1 PLC	TRANSCANADA TRUST
CRCC CHENGAN LTD	NATIONAL HOUSING FINANCE AND INVESTMENT CORP	TRANSCONTINENTAL GAS PIPE LINE CORP
CREDIT AGRICOLE ASSURANCES SA	NATIONAL RURAL UTILITIES COOP FINANCE CORP	TRANSELEC SA
CREDIT AGRICOLE COVERED BONDS	NATIONSTAR MORTGAGE HOLDINGS INC	TRANSURBAN FINANCE CO PTY LTD
CREDIT AGRICOLE SA (LONDON BRANCH)	NATIONWIDE BUILDING SOCIETY	TRAVELERS CO INC
CREDIT SUISSE	NBK TIER 1 FINANCING (2) LTD	TREASURY CORP OF VICTORIA
CREDIT SUISSE (LONDON BRANCH)	NETHERLANDS, KINGDOM OF (GOVERNMENT)	TSMC GLOBAL LTD
CREDIT SUISSE GROUP AG	NEW ENGLAND POWER CO	TURKCELL ILETISIM HIZMETLERI AS
CRH SMW FINANCE DAC	NEW JERSEY TURNPIKE AUTHORITY	TURKIYE SISE VE CAM FABRIKALARI AS
CROATIA, REPUBLIC OF (GOVERNMENT)	NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC	TYCO INTERNATIONAL PLC
CROWN CASTLE INTERNATIONAL CORP (NEW)	NEW SOUTH WALES TREASURY CORP	UBS GROUP AG
CROWN EUROPEAN HOLDINGS SA	NEW YORK LIFE GLOBAL FUNDING	UDR INC
CSCEC FINANCE (CAYMAN) II LTD	NEW ZEALAND (GOVERNMENT)	UK 10-YR GILT MAR 21
CVS CAREMARK CORP	NEWYORK-PRESBYTERIAN HOSPITAL	UK ULTRA LONG GILT MAR 21
DAIMLER AG	NEXEN INC	UNIBAIL RODAMCO SE
DAIMLER FINANCE NORTH AMERICA LLC	NIBC BANK NV	UNICREDIT SPA
DAIMLER INTERNATIONAL FINANCE BV	NIKE INC	UNION FENOSA FINANCE BV
DALLAS FORT WORTH TEX INTL ARPT REV	NOBLE ENERGY INC	UNION PACIFIC CORP
DANAHER CORP	NOKIA OYJ	UNITED ENERGY DISTRIBUTION PTY LTD
DANSKE BANK A/S	NORDEA BANK ABP	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND (GOVERNMEN
DBS GROUP HOLDINGS LTD	NORFOLK SOUTHERN CORP	UNITED OVERSEAS BANK LTD
DELL INTERNATIONAL LLC	NORTHEASTERN UNIVERSITY	UNITED PARCEL SERVICE INC
DENMARK, KINGDOM OF (GOVERNMENT)	NORTHERN TERRITORY TREASURY CORP	UNITED STATES TREASURY
DET NORSKE OLJESELSKAP ASA	NORTHUMBRIAN WATER FINANCE PLC	UNITEDHEALTH GROUP INC

DEUTSCHE ANNINGTON FINANCE BV	NOVARTIS CAPITAL CORP	UNUM GROUP
DEUTSCHE BANK AG	NUTRIEN LTD	UPJOHN INC
DEUTSCHE TELEKOM AG	NVIDIA CORP	URENCO FINANCE NV
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	NYKREDIT REALKREDIT A/S	US 02-YR TREASURY NOTE MAR 21
DEVON ENERGY CORP	OCCIDENTAL PETROLEUM CORP	US 05-YR TREASURY NOTE MAR 21
DEXUS	OMNICOM FINANCE HOLDINGS PLC	US 10-YR TREASURY NOTE MAR 21
DH EUROPE FINANCE II SARL	ONEMAIN FINANCIAL ISSUANCE TRUST	US BANCORP
DISCOVERY COMMUNICATIONS LLC	ONEOK INC	US TREASURY BOND MAR 21
DOLPHIN ENERGY LTD	ONEOK PARTNERS LP	US ULTRA 10-YEAR TREASURY NOTE MAR 21
DOMINION RESOURCES INC	ORACLE CORP	US ULTRA TREASURY BOND MAR 21
DOW CHEMICAL CO	ORANGE SA	VALERO ENERGY CORP
DP WORLD CRESCENT LTD	O''REILLY AUTOMOTIVE INC	VERISURE HLDG AB
DP WORLD LTD	ORSZAGPS TAKAREKPENZTAR ES KERESKEDELMI BANK NYRT	VERIZON COMMUNICATIONS INC
DUKE ENERGY CORP	OVERSEA-CHINESE BANKING CORP LTD	VF CORP
DUN & BRADSTREET CORP	PACIFIC LIFECORP	VIACOMCBS INC
E.ON AG	PANAMA, REPUBLIC OF (GOVERNMENT)	VICINITY CENTRES
E.ON INTERNATIONAL FINANCE BV	PECO ENERGY CO	VICTORIA POWER NETWORKS FINANCE PTY LTD
EAST OHIO GAS CO	PEPPER RESIDENTIAL SECURITIES TRUST NO 16	VIMPELCOM HOLDINGS BV
EASTMAN CHEMICAL CO	PEPPER RESIDENTIAL SECURITIES TRUST NO 17	VIRGINIA ELECTRIC AND POWER CO
ECOLAB INC	PEPPER RESIDENTIAL SECURITIES TRUST NO 18	VISA INC
EDF ENERGY NETWORKS EPN PLC	PEPPER RESIDENTIAL SECURITIES TRUST NO 20	VMED O2 UK FINANCING I PLC
EDP FINANCE BV	PEPPER RESIDENTIAL SECURITIES TRUST NO. 22	VODAFONE GROUP PLC
ELANCO ANIMAL HEALTH INCORPORATED	PEPPER RESIDENTIAL SECURITIES TRUST NO. 24	VOLKSWAGEN FINANCIAL SERVICES NV
ELECTRICITE DE FRANCE SA	PEPPER SPARKZ TRUST NO.1	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC
ELI LILLY AND CO	PEPPER SPARKZ TRUST NO.2	VOLKSWAGEN INTERNATIONAL FINANCE NV
ELM BV	PERNOD RICARD INTERNATIONAL FINANCE LLC	WAL-MART STORES INC
EMD FINANCE LLC	PERTAMINA (PERSERO) PT	WALT DISNEY CO
EMERSON ELECTRIC CO	PERU, REPUBLIC OF (GOVERNMENT)	WASTE CONNECTIONS INC
EMPRESA COLOMBIANA DE PETROLEOS	PERUSAHAAN GAS NEGARA (PERSERO) TBK PT	WASTE MANAGEMENT INC
EMPRESA NACIONAL DE ELECTRICIDAD SA	PETROBAS GLOBAL FINANCE BV	WEICHAI INTERNATIONAL HONG KONG ENERGY GROUP CO LTD
ENBRIDGE ENERGY PARTNERS LP	PETROLEOS MEXICANOS	WELLS FARGO & CO
ENBRIDGE INC	PETRONAS CAPITAL LTD	WESTFIELD MANAGEMENT LTD
ENEL FINANCE NV	PFIZER INC	WESTFIELD TRUST
ENERSIS CHILE S.A.	PHILLIPS 66	WESTLAKE AUTOMOBILE RECEIVABLES TRUST
ENI SPA	PKO FINANCE AB	WESTLAKE CHEMICAL CORP
ENTERGY LOUISIANA LLC	PNC BANK NA	WESTPAC BANKING CORP
ENTERPRISE PRODUCTS OPERATING LLC	POHJOLA PANKKI OYJ	WEYERHAEUSER CO
EQUATE PETROCHEMICAL BV	PPR SA	WHIRLPOOL FINANCE LUXEMBOURG SARL
EQUIFAX INC	PRAXAIR INC	WILLIAMS CO INC
EQUINIX INC	PRICELINE.COM INC	WINTERSHALL DEA FINANCE BV
ERP OPERATING LP	PRINCIPAL FINANCIAL GROUP INC	WOLTERS KLUWER NV
ERSTE GROUP BANK AG	PROGRESS TRUST	WOODSIDE FINANCE LTD
ESSITY AB (PUBL)	PTTEP TREASURY CENTER CO LTD	WPP FINANCE 2017

ETSA UTILITIES FINANCE PTY LTD	PUBLIC SERVICE ELECTRIC AND GAS CO	WSO FINANCE PTY LTD
EUROGRID GMBH	PUT BONDOPT ANZBAU3M 11/02/2021 AUSTRALIAN GOVERNM 1.166 ACG210433P1166AN	XCEL ENERGY INC
EUROPEAN COMMUNITY	PUT BONDOPT ANZBAU3M 15/02/2021 AUSTRALIAN GOVERNM 0.806 ACG210429P806AN	XEROX HOLDINGS CORP
EXELON CORP	PUT BONDOPT ANZBAU3M 17/02/2021 AUSTRALIAN GOVERNM 0.869 ACG211129P869AN	XINAO GAS HOLDINGS LTD
EXPERIAN FINANCE PLC	PUT BONDOPT ANZBAU3M 18/01/2021 AUSTRALIAN GOVERNM 1.35 ACG210437P1350AN	YILI HOLDING INVESTMENT LTD
EXXON MOBIL CORP	PUT BONDOPT ANZBAU3M 18/02/2021 AUSTRALIAN GOVERNM 0.759 ACG211128P759AN	YINGDE GASES INVESTMENT LTD
FANNIE MAE REMIC TRUST	PUT BONDOPT ANZBAU3M 19/01/2021 AUSTRALIAN GOVERNM 1.559 ACG210639P1559AN	ZF EUROPE FINANCE BV
FCA BANK SPA (IRISH BRANCH)	PUT BONDOPT ANZBAU3M 22/02/2021 AUSTRALIAN GOVERNM 0.693 ACG210528P693AN	ZF NORTH AMERICA CAPITAL INC
FEDERAL HOME LOAN MORTGAGE CORP	PUT BONDOPT ANZBAU3M 27/01/2021 AUSTRALIAN GOVERNM 0.501 ACG210427P501AN	ZIMMER HOLDINGS INC
FEDERAL HOME LOAN MORTGAGE CORPORATION	PUT BONDOPT BARCGB5G 01/11/2021 US TREASURY N/B 1. 95.622064 UST0540P138BA	ZIP MASTER TRUST SERIES 2019-1

Mercer Moderate Growth Fund - Enhanced Passive Class

Australian Shares

Asset Name		
A2 MILK COMPANY	EAGERS AUTOMOTIVE LIMITED	ORORA LTD
ABACUS PROPERTY GROUP	ECLIPX GROUP LIMITED	OZ MINERALS LTD
ACCENT GROUP LTD	ELDERS LTD	PACT GROUP HOLDINGS LTD
ADBRI LTD	ELECTRO OPTIC SYSTEMS HOLDINGS LTD	PARADIGM BIOPHARMACEUTICALS LTD
AFTERPAY LTD	EMECO HOLDINGS LTD	PENDAL GROUP LTD
AGL ENERGY LTD	EML PAYMENTS LTD	PERENTI GLOBAL LTD
ALKANE RESOURCES LTD	EVENT HOSPITALITY AND ENTERTAINMENT	PERPETUAL LTD
ALS LIMITED	EVOLUTION MINING LTD	PERSEUS MINING LTD
ALTIUM LTD	FISHER & PAYKEL HEALTHCARE CORP LTD	PILBARA MINERALS LTD
ALUMINA LTD	FLETCHER BUILDING LTD	PINNACLE INVESTMENT MANAGEMENT GRP LTD
AMA GROUP LTD	FLIGHT CENTRE TRAVEL GROUP LTD	PLATINUM INVESTMENT MANAGEMENT LTD
AMCOR PLC	FORTESCUE METALS GROUP LTD	POINTSBET HOLDINGS LTD
AMP LTD	FREEDOM FOODS GROUP LIMITED	POLYNOVO LIMITED
AMPOL LTD	G8 EDUCATION LTD	PREMIER INVESTMENTS LTD
ANSELL LTD	GALAXY RESOURCES LTD	PRO MEDICUS LTD
APA GROUP	GDI PROPERTY GROUP	QANTAS AIRWAYS LTD
APPEN LIMITED	GENWORTH MORTGAGE INSRNC AUSTRALIA LTD	QBE INSURANCE GROUP LTD
ARB CORPORATION	GOLD ROAD RESOURCES LTD	QUBE HOLDINGS LIMITED
ARENA REIT	GOODMAN GROUP PTY LTD	RAMELIUS RESOURCES LTD
ARISTOCRAT LEISURE LTD	GPT GROUP	RAMSAY HEALTH CARE LTD
ASALEO CARE LIMITED	GRAINCORP LTD	REA GROUP LTD

ASX LTD	GROWTHPOINT PROPERTIES AUSTRALIA LTD	RED 5 LTD
ATLAS ARTERIA	GUD HOLDINGS LTD	REDCAPE HOTEL GROUP
AUB GROUP LTD	GWA GROUP LTD	REECE LIMITED
AUCKLAND INTERNATIONAL AIRPORT LTD	HANSEN TECHNOLOGIES LTD	REGIS RESOURCES LTD
AUDINATE GROUP LIMITED	HARVEY NORMAN HOLDINGS LTD	RELIANCE WORLDWIDE CORPORATION LIMITED
AURELIA METALS LTD	HEALIUS LTD	RESMED INC
AURIZON HOLDINGS LTD	HOTEL PROPERTY INVESTMENTS LTD	RESOLUTE MINING LTD
AUSNET SERVICES LTD	HUB24 LTD	RIO TINTO LIMITED
AUSTAL LTD	IDP EDUCATION LIMITED	RURAL FUNDS GROUP
AUSTRALIA & NEW ZEALAND BNKING GRP LTD	IGO LIMITED	SANDFIRE RESOURCES LTD
AUSTRALIAN ETHICAL INVESTMENT LTD	ILUKA RESOURCES LTD	SANTOS LTD
AUSTRALIAN FINANCE GROUP LTD	IMDEX LTD	SARACEN MINERAL HOLDINGS LTD
AVENTUS RETAIL PROPERTY FUND	INCITEC PIVOT LTD	SCA PROPERTY GROUP
AVITA MEDICAL INC	INFOMEDIA LTD	SCENTRE GROUP
BABY BUNTING GROUP LIMITED	INGENIA COMMUNITIES GROUP	SEALINK TRAVEL GROUP LIMITED
BANK OF QUEENSLAND LTD	INGHAMS GROUP LIMITED	SEEK LTD
BAPCOR LTD	INSURANCE AUSTRALIA GROUP LTD	SELECT HARVESTS LTD
BEACH ENERGY LTD	INTEGRAL DIAGNOSTICS	SENEX ENERGY LTD
BEGA CHEESE LTD	INVOCARE LTD	SERVICE STREAM LIMITED
BELLEVUE GOLD LTD	IONEER LTD	SEVEN GROUP HOLDINGS LTD
BENDIGO AND ADELAIDE BANK LTD	IOOF HOLDINGS LTD	SIGMA HEALTHCARE LIMITED
BHP GROUP LTD	IPH LIMITED	SILVER LAKE RESOURCES LTD
BINGO INDUSTRIES LIMITED	IRESS LIMITED	SIMS LIMITED
BLACKMORES LTD	IRONGATE GROUP	SKYCITY ENTERTAINMENT GROUP LTD
BLUESCOPE STEEL LTD	ISIGNTHIS LIMITED	SMARTGROUP CORPORATION LTD
BORAL LTD	JAMES HARDIE INDUSTRIES PLC	SONIC HEALTHCARE LTD
BRAMBLES LTD	JANUS HENDERSON GROUP PLC	SOUTH32 LIMITED
BRAVURA SOLUTIONS LTD NEW	JB HI-FI LTD	SOUTHERN CROSS MEDIA GROUP LTD
BREVILLE GROUP LTD	JUMBO INTERACTIVE LTD	SPARK INFRASTRUCTURE GROUP
BRICKWORKS LTD	KAROON ENERGY LTD	SPARK NEW ZEALAND LTD
BWP TRUST	KOGAN.COM LTD	SPI 200 MAR21
BWX LIMITED	LENDLEASE GROUP	SSR MINING INC
CAPRICORN METALS LTD	LIFESTYLE COMMUNITIES LIMITED	ST BARBARA LTD
CARNARVON PETROLEUM LTD	LINK ADMINISTRATION HOLDINGS LIMITED	STARPHARMA HOLDINGS LTD
CARSALES.COM LTD	LOVISA HOLDINGS LIMITED	STEADFAST GROUP LIMITED
CASH	LYNAS RARE EARTHS LIMITED	STOCKLAND CORPORATION LTD
CENTURIA CAPITAL	MACQUARIE GROUP LTD	SUNCORP GROUP LTD
CENTURIA INDUSTRIAL REIT	MAGELLAN FINANCIAL GROUP LTD	SUPER RETAIL GROUP LIMITED
CENTURIA OFFICE REIT	MAYNE PHARMA GROUP LTD	SYDNEY AIRPORT HOLDINGS PTY LTD
CHALLENGER LTD	MCMILLAN SHAKESPEARE LTD	TABCORP HOLDINGS LTD
CHAMPION IRON LIMITED	MEDIBANK PRIVATE LIMITED	TASSAL GROUP LTD
CHARTER HALL GROUP	MEGAPORT LTD	TECHNOLOGYONE LTD
CHARTER HALL LONG WALE REIT	MESOBLAST LTD	TELSTRA CORPORATION LTD
CHARTER HALL RETAIL REIT	METCASH LTD	TEMPLE & WEBSTER GROUP LTD
CHARTER HALL SOCIAL INFRASTRUCTURE	MINERAL RESOURCES LTD	THE STAR ENTERTAINMENT GROUP LTD

CHORUS LTD	MIRVAC GROUP	TPG TELECOM LTD
CIMIC GROUP LIMITED	MONADELPHOUS GROUP LTD	TRANSURBAN GROUP
CITY CHIC COLLECTIVE	MONEY3 CORP LTD	TREASURY WINE ESTATES LTD
CLEANAWAY WASTE MANAGEMENT LTD	MOUNT GIBSON IRON LTD	TYRO PAYMENTS LTD
CLINUVEL PHARMACEUTICALS LTD	MYSTATE LTD	UNIBAIL-RODAMCO-WESTFIELD
COCA-COLA AMATIL LTD	NANOSONICS LTD	UNITED MALT GROUP
COCHLEAR LTD	NATIONAL AUSTRALIA BANK LTD	UNITI GROUP LIMITED
CODAN LTD	NATIONAL STORAGE REIT	VICINITY CENTRES
COLES GROUP LTD	NEARMAP LTD	VIRGIN MONEY UK PLC
COLLINS FOODS LTD	NETWEALTH GROUP LTD	VIRTUS HEALTH LIMITED
COMMONWEALTH BANK OF AUSTRALIA	NEW HOPE CORPORATION LTD	VIVA ENEGRY GROUP LIMITED
COMPUTERSHARE LTD	NEWCREST MINING LTD	VOCUS GROUP LTD
COOPER ENERGY LTD	NEWS CORP	WASHINGTON H SOUL PATTINSON & CO LTD
CORPORATE TRAVEL MANAGEMENT LTD	NEXTDC LTD	WAYPOINT REIT
COSTA GROUP HOLDINGS LIMITED	NIB HOLDINGS LTD	WEBJET LTD
CREDIT CORP GROUP LTD	NICK SCALI LTD	WESFARMERS LTD
CROMWELL PROPERTY GROUP	NICKEL MINES LTD	WEST AFRICAN RESOURCES LTD
CROWN RESORTS LTD	NINE ENTERTAINMENT	WESTERN AREAS LIMITED
CSL LTD	NORTHERN STAR RESOURCES LTD	WESTGOLD RESOURCES
CSR LTD	NRW HOLDINGS LTD	WESTPAC BANKING CORP
DATA 3 LIMITED	NUFARM LTD	WHITEHAVEN COAL LTD
DE GREY MINING LTD	OIL SEARCH LTD	WISETECH GLOBAL LIMITED
DETERRA ROYALTIES LTD	OMNI BRIDGEWAY LTD	WOODSIDE PETROLEUM LTD
DEXUS	OOH MEDIA LIMITED	WOOLWORTHS GROUP LTD
DICKER DATA LIMITED	OPTHEA LIMITED	WORLEY LTD
DOMAIN HOLDINGS AUSTRALIA PTY LTD	ORICA LTD	XERO LTD
DOMINO'S PIZZA ENTERPRISES LTD	ORIGIN ENERGY LTD	ZIP CO LTD
DOWNER EDI LTD	OROCOBRE LTD	

Global Shares

Asset Name		
10X GENOMICS INC	FIFTH THIRD BANCORP	O'REILLY AUTOMOTIVE INC
3I GROUP PLC	FINECOBANK BANCA FINECO	ORIENTAL LAND CO LTD
3M CO	FIRST QUANTUM MINERALS LTD	ORION OYJ
A. O. SMITH CORP	FIRST REPUBLIC BANK	ORIX CORP
A2 MILK COMPANY	FIRSTENERGY CORP	ORIX JREIT INC
AB SKF	FIRSTSERVICE CORP	ORKLA ASA
ABB LTD	FISERV INC	ORPEA SA
ABBOTT LABORATORIES	FISHER & PAYKEL HEALTHCARE CORP LTD	ORSTED A/S
ABBVIE INC	FLEETCOR TECHNOLOGIES INC	OSAKA GAS CO LTD
ABC-MART	FLUTTER ENTERTAINMENT	OTIS WORLDWIDE CORP
ABIOMED INC	FMC CORP	OTSUKA CORP
ABN AMRO BANK	FORD MOTOR CO	OTSUKA HOLDINGS CO LTD
ACCENTURE PLC	FORMULA ONE GROUP	OVERSEA-CHINESE BANKING CORP LTD
ACCOR SA	FORTINET INC	OWENS CORNING

ACOM CO LTD	FORTIS INC	PACCAR INC
ACS ACTIVIDADES	FORTIVE CORP	PACKAGING CORP OF AMERICA
ACTIVISION BLIZZARD INC	FORTUM OYJ	PALO ALTO NETWORKS INC
ADECCO GROUP AG	FORTUNE BRANDS HOME AND SECURITY	PAN AMERICAN SILVER CORP
ADEVINTA	FOX CORP	PAN PACIFIC INTERNATIONAL HOLDINGS
ADIDAS AG	FRANCO-NEVADA CORP	PANASONIC CORP
ADMIRAL GROUP PLC	FRANKLIN RESOURCES INC	PANDORA A/S
ADOBE INC	FREEPORT-MCMORAN INC	PARKER HANNIFIN CORP
ADVANCE AUTO PARTS INC	FRESENIUS MEDICAL CARE AG & CO KGAA	PARKLAND CORP
ADVANCED MICRO DEVICES INC	FRESENIUS SE & CO KGAA	PARTNERS GROUP HOLDING AG
ADVANTEST CORP	FRESNILLO PLC	PAYCHEX INC
ADYEN NV	FTSE 100 MAR21	PAYCOM SOFTWARE INC
AEGON NV	FUCHS PETROLUB SE	PAYPAL HOLDINGS INC
AENA SME S.A.	FUJI ELECTRIC CO LTD	PCCW LIMITED
AEON CO LTD	FUJIFILM HOLDINGS CORP	PEARSON PLC
AEON MALL CO LTD	FUJITSU LTD	PELOTON INTERACTIVE INC
AEROPORTS DE PARIS	FUKUOKA FINANCIAL GROUP INC	PEMBINA PIPELINE CORP
AES CORP	GALAPAGOS NV	PENTAIR PLC
AFLAC INC	GALAXY ENTERTAINMENT GROUP LTD	PEPSICO INC
AGC INC	GALLAGHER ARTHUR J & CO	PEPTIDREAM INC
AGEAS SA	GALP ENERGIA SGPS SA	PERKINELMER INC
AGILENT TECHNOLOGIES INC	GARMIN LTD	PERNOD RICARD SA
AGNC INVESTMENT	GARTNER INC	PERRIGO CO PLC
AGNICO EAGLE MINES LTD	GEA GROUP AG	PERSIMMON
AIA GROUP LTD	GEBERIT AG	PERSOL HOLDINGS CO
AIR CANADA	GECINA SA	PEUGEOT SA
AIR LIQUIDE SA	GENERAC HOLDINGS INC	PFIZER INC
AIR PRODUCTS AND CHEMICALS INC	GENERAL ELECTRIC CO	PG&E CORP
AIR WATER INC	GENERAL MILLS INC	PHILLIPS 66
AIRBUS SE	GENERAL MOTORS CO	PHOENIX GROUP HOLDINGS PLC
AISIN CORP	GENMAB A/S	PIGEON CORP
AJINOMOTO CO INC	GENTING SINGAPORE LTD	PINNACLE WEST CAPITAL CORP
AKAMAI TECHNOLOGIES INC	GENUINE PARTS CO	PINTEREST INC
AKZO NOBEL NV	GEORGE WESTON LTD	PIONEER NATURAL RESOURCES CO
ALBEMARLE CORP	GETLINK	PNC FINANCIAL SERVICES GROUP INC
ALCON AG	GFL ENVIRONMENTAL INC	POLA ORBIS HOLDINGS INC
ALEXANDRIA REAL ESTATE EQUITIES INC	GILDAN ACTIVEWEAR INC	POOL CORPORATION
ALEXION PHARMACEUTICALS INC	GILEAD SCIENCES INC	PORSCHE AUTOMOBIL HOLDING SE
ALFA LAVAL AB	GIVAUDAN SA	POSTE ITALIANE GROUP
ALFRESA HOLDINGS CORP	GJENSIDIGE FORSIKRING ASA	POWER ASSETS HOLDINGS LTD
ALGONQUIN POWER & UTILITIES CORP	GLAXOSMITHKLINE PLC	POWER CORPORATION OF CANADA
ALIGN TECHNOLOGY INC	GLENCORE PLC	PPD INC
ALIMENTATION COUCHE-TARD INC	GLOBAL PAYMENTS INC	PPG INDUSTRIES INC
ALLEGHANY CORP	GLOBE LIFE INC	PPL CORP
ALLEGION PLC	GLP J-REIT	PRINCIPAL FINANCIAL GROUP INC

ALLIANT ENERGY CORP	GMO PAYMENT GATEWAY	PROCTER & GAMBLE CO
ALLIANZ SE	GN STORE NORD A/S	PROGRESSIVE CORP
ALLSTATE CORP	GODADDY INC	PROLOGIS INC
ALLY FINANCIAL INC	GOLDMAN SACHS GROUP INC	PROSUS NV
ALNYLAM PHARMACEUTICALS INC	GREAT-WEST LIFECO INC	PROXIMUS SA
ALPHABET INC	GRIFOLS SA	PRUDENTIAL FINANCIAL INC
ALSTOM SA	GROEP BRUSSEL LAMBERT NV	PRUDENTIAL PLC
ALTAGAS LTD	GUIDEWIRE SOFTWARE INC	PRYSMIAN SPA
ALTICE EUROPE NV	H & M HENNES & MAURITZ AB	PTC INC
ALTICE USA INC	H LUNDBECK A/S	PUBLIC SERVICE ENTERPRISE GROUP INC
AMADA CO LTD	HAKUHODO DY HOLDINGS INC	PUBLIC STORAGE
AMADEUS IT GROUP SA	HALLIBURTON CO	PUBLICIS GROUPE SA
AMAZON.COM INC	HALMA	PULTEGROUP INC
AMBU	HAMAMATSU PHOTONICS KK	PUMA SE
AMCOR PLC	HANG LUNG PROPERTIES LTD	QIAGEN NV
AMERCO	HANG SENG BANK LTD	QORVO INC
AMEREN CORP	HANKYU HANSHIN HOLDINGS INC	QUALCOMM INC
AMERICAN ELECTRIC POWER COMPANY INC	HANNOVER RUECK SE	QUEBECOR INC
AMERICAN EXPRESS CO	HARGREAVES LANSDOWN PLC	QUEST DIAGNOSTICS INC
AMERICAN FINANCIAL GROUP INC	HARMONIC DRIVE SYSTEMS	RAIFFEISEN BANK INTERNATIONAL AG
AMERICAN INTERNATIONAL GROUP INC	HARTFORD FINANCIAL SERVICES GROUP INC	RAKUTEN GROUP INC
AMERICAN TOWER CORP	HASBRO INC	RANDSTAD NV
AMERICAN WATER WORKS COMPANY INC	HCA HEALTHCARE INC	RATIONAL AG
AMERIPRISE FINANCIAL INC	HEALTHPEAK PROPERTIES INC	RAYMOND JAMES FINANCIAL INC
AMERISOURCEBERGEN CORP	HEICO CORP	RAYTHEON TECHNOLOGIES CORP
AMETEK INC	HEIDELBERGCEMENT AG	REALTY INCOME CORP
AMGEN INC	HEINEKEN HOLDING NV	RECKITT BENCKISER GROUP PLC
AMPHENOL CORP	HEINEKEN NV	RECORDATI
AMPLIFON SPA	HELLOFRESH SE	RECRUIT HOLDINGS CO LTD
AMUNDI	HENDERSON LAND DEVELOPMENT CO LTD	RED ELECTRICA CORPORACION SA
ANA HOLDINGS INC	HENKEL AG & CO KGAA	REGENCY CENTERS CORP
ANALOG DEVICES INC	HENRY SCHEIN INC	REGENERON PHARMACEUTICALS INC
ANGLO AMERICAN PLC	HERMES INTERNATIONAL SCA	REGIONS FINANCIAL CORP
ANHEUSER BUSCH INBEV NV	HERSHEY CO	REINSURANCE GROUP OF AMERICA INC
ANNALY CAPITAL MANAGEMENT INC	HESS CORP	RELX PLC
ANSYS INC	HEWLETT PACKARD ENTERPRISE CO	REMY COINTREAU SA
ANTHEM INC	HEXAGON AB	RENAISSANCERE HOLDINGS LTD
ANTOFAGASTA PLC	HIKARI TSUSHIN INC	RENAULT SA
AON PLC	HIKMA PHARMACEUTICALS PLC	RENESAS ELECTRONICS CORP
AP MOELLER - MAERSK A/S	HILTON WORLDWIDE HOLDINGS INC	RENTOKIL INITIAL PLC
APOLLO GLOBAL MANAGEMENT LLC	HINO MOTORS LTD	REPSOL SA
APPLE INC	HIROSE ELECTRIC CO LTD	REPUBLIC SERVICES INC
APPLIED MATERIALS INC	HISAMITSU PHARMACEUTICAL CO INC	RESMED INC
APTIV PLC	HITACHI CONSTRUCTION MACHINERY CO LTD	RESONA HOLDINGS INC
ARAMARK	HITACHI LTD	RESTAURANT BRANDS INTERNATIONAL INC
ARCELORMITTAL SA	HITACHI METALS LTD	RICOH CO LTD

ARCH CAPITAL GROUP LTD	HK ELECTRIC INVESTMENTS	RINGCENTRAL INC
ARCHER DANIELS MIDLAND CO	HKT TRUST AND HKT LTD	RINNAI
ARGENX SE	HOCHTIEF AG	RIO TINTO PLC
ARISTA NETWORKS INC	HOLOGIC INC	RIOCAN REAL ESTATE INVESTMENT TRUST
ARKEMA SA	HOME DEPOT INC	RITCHIE BROS. AUCTIONEERS INC
AROUNDTOWN SA	HONDA MOTOR CO LTD	ROBERT HALF INTERNATIONAL INC
ARROW ELECTRONICS INC	HONEYWELL INTERNATIONAL INC	ROCHE HOLDING AG
ASAHI GROUP HOLDINGS LTD	HONG KONG AND CHINA GAS CO LTD	ROCKWELL AUTOMATION INC
ASAHI INTECC	HONG KONG EXCHANGES AND CLEARING LTD	ROCKWOOL INTERNATIONAL A/S
ASAHI KASEI CORP	HONGKONG LAND HOLDINGS LTD	ROGERS COMMUNICATIONS INC
ASCENDAS REAL ESTATE INVESTMENT TRUST	HORIZON THERAPEUTICS PLC	ROHM CO LTD
ASHTEAD GROUP PLC	HORMEL FOODS CORP	ROKU INC
ASM PACIFIC TECHNOLOGY LTD	HOSHIZAKI CORPORATION	ROLLINS INC
ASML HOLDING NV	HOST HOTELS & RESORTS INC	ROLLS-ROYCE HOLDINGS PLC
ASSA ABLOY AB	HOWMET AEROSPACE INC	ROPER TECHNOLOGIES INC
ASSICURAZIONI GENERALI SPA	HOYA CORP	ROSS STORES INC
ASSOCIATED BRITISH FOODS PLC	HP INC	ROYAL BANK OF CANADA
ASSURANT INC	HSBC HOLDINGS PLC	ROYAL CARIBBEAN GROUP
ASTELLAS PHARMA INC	HUBSPOT INC	ROYAL DUTCH SHELL PLC
ASTRAZENECA PLC	HULIC CO LTD	ROYALTY PHARMA PLC
AT&T INC	HUMANA INC	RPM INTERNATIONAL INC
ATCO LTD	HUNTINGTON BANCSHARES INC	RSA INSURANCE GROUP PLC
ATHENE HOLDING LTD	HUNTINGTON INGALLS INDUSTRIES INC	RWE AG
ATLANTIA SPA	HUSQVARNA AB	RYMAN HEALTHCARE LTD
ATLAS COPCO AB	HYDRO ONE INC	RYOHIN KEIKAKU CO LTD
ATMOS ENERGY CORP	IA FINANCIAL CORPORATION	S&P GLOBAL INC
ATOS SE	IAC/INTERACTIVECORP	SAFRAN SA
AUCKLAND INTERNATIONAL AIRPORT LTD	IBERDROLA SA	SAGE GROUP PLC
AUTO TRADER GROUP PLC	IBIDEN CO LTD	SALESFORCE.COM INC
AUTODESK INC	ICA GRUPPEN AB	SAMPO PLC
AUTOLIV INC	ICL GROUP LTD	SANDS CHINA LTD
AUTOMATIC DATA PROCESSING INC	IDEMITSU KOSAN CO LTD	SANDVIK AB
AUTOZONE INC	IDEX CORP	SANOFI SA
AVALARA INC	IDEXX LABORATORIES INC	SANTEN PHARMACEUTICAL CO LTD
AVALONBAY COMMUNITIES INC	IGM FINANCIAL INC	SAP SE
AVANTOR INC	IHS MARKIT	SAPUTO INC
AVERY DENNISON CORP	IIDA GROUP HOLDINGS CO LTD	SAREPTA THERAPEUTICS INC
AVEVA GROUP PLC	ILIAD SA	SARTORIUS AG
AVIVA PLC	ILLINOIS TOOL WORKS INC	SARTORIUS STEDIM BIOTECH SA
AXA SA	ILLUMINA INC	SBA COMMUNICATIONS CORP
AXALTA COATING SYSTEMS	IMPERIAL OIL LTD	SBI HOLDINGS INC
AZBIL CORP	INCYTE CORP	SCHIBSTED ASA
AZRIELI GROUP	INDUSTRIA DE DISENO TEXTIL SA	SCHINDLER HOLDING AG
B2GOLD CORP	INDUSTRIVARDEN AB	SCHLUMBERGER NV
BAE SYSTEMS PLC	INFINEON TECHNOLOGIES AG	SCHNEIDER ELECTRIC SE

BAKER HUGHES COMPANY	INFORMA PLC	SCHRODERS PLC
BALL CORP	INFRASTRUTTURE WIRELESS ITALIA SPA	SCOR SE
BALOISE HOLDING LTD	ING GROEP NV	SCOUT24 AG
BANCO BILBAO VIZCAYA ARGENTARIA S.A.	INGERSOLL-RAND PLC	SCSK CORP
BANCO ESPIRITO SANTO SA EM LIQUIDACAO	INPEX CORP	SEAGATE TECHNOLOGY PLC
BANCO SANTANDER SA	INSULET CORP	SEAGEN INC
BANDAI NAMCO HOLDINGS INC	INTACT FINANCIAL CORP	SEALED AIR CORP
BANK HAPOALIM BM	INTEL CORP	SEB SA
BANK LEUMI	INTER PIPELINE LTD	SECOM CO LTD
BANK OF AMERICA CORPORATION	INTERCONTINENTAL EXCHANGE INC	SECURITAS AB
BANK OF EAST ASIA LTD	INTERCONTINENTAL HOTELS GROUP PLC	SEGA SAMMY HOLDINGS INC
BANK OF KYOTO LTD	INTERNATIONAL BUSINESS MACHINES CORP	SEGRO PLC
BANK OF MONTREAL	INTERNATIONAL FLAVORS & FRAGRANCES INC	SEI INVESTMENTS CO
BANK OF NEW YORK MELLON CORP	INTERNATIONAL PAPER CO	SEIBU HOLDINGS
BANK OF NOVA SCOTIA	INTERPUBLIC GROUP OF COMPANIES INC	SEIKO EPSON CORP
BANQUE CANTONALE VAUDOISE	INTERTEK GROUP PLC	SEKISUI CHEMICAL CO LTD
BARCLAYS PLC	INTESA SANPAOLO SPA	SEKISUI HOUSE LTD
BARRATT DEVELOPMENTS PLC	INTUIT INC	SEMPRA ENERGY
BARRICK GOLD CORP	INTUITIVE SURGICAL INC	SENSATA TECHNOLOGIES HOLDING PLC
BARRY CALLEBAUT AG	INVESCO LTD	SERVICENOW INC
BASF SE	INVESTMENT LATOUR AB	SES SA
BAUSCH HEALTH COMPANIES INC	INVESTOR AB	SEVEN & I HOLDINGS CO LTD
BAXTER INTERNATIONAL INC	INVITATION HOMES INC	SEVERN TRENT PLC
BAYER AG	IONIS PHARMACEUTICALS	SG HOLDINGS CO LTD
BAYERISCHE MOTOREN WERKE AG	IPG PHOTONICS CORP	SGS SA
BCE INC	IPSEN SA	SHARP CORP
BECHTLE	IQVIA HOLDINGS INC	SHAW COMMUNICATIONS INC
BECTON DICKINSON AND CO	IRON MOUNTAIN INC	SHERWIN-WILLIAMS CO
BEIERSDORF AG	ISRAEL DISCOUNT BANK LTD	SHIMADZU CORP
BERKELEY GROUP HOLDINGS PLC	ISUZU MOTORS LTD	SHIMAMURA
BERKSHIRE HATHAWAY INC	ITO EN	SHIMANO INC
BEST BUY CO INC	ITOCHU CORP	SHIMIZU CORP
BHP GROUP PLC	ITOCHU TECHNO-SOLUTIONS CORP	SHIN-ETSU CHEMICAL CO LTD
BIO RAD LABORATORIES INC	J B HUNT TRANSPORT SERVICES INC	SHINSEI BANK LTD
BIOGEN INC	J M SMUCKER CO	SHIONOGI & CO LTD
BIOMARIN PHARMACEUTICAL INC	J SAINSBURY PLC	SHISEIDO CO LTD
BIOMERIEUX SA	JACK HENRY & ASSOCIATES INC	SHIZUOKA BANK LTD
BLACK KNIGHT	JACOBS ENGINEERING GROUP INC	SHOPIFY INC
BLACKBERRY LTD	JAPAN AIRLINES CO LTD	SIEMENS AG
BLACKROCK INC	JAPAN AIRPORT TERMINAL	SIEMENS ENERGY
BLACKSTONE GRP INC	JAPAN EXCHANGE GROUP INC	SIEMENS GAMESA RENEWABLE ENERGY SA
BNP PARIBAS SA	JAPAN METRO FUNDS INVESTMENT CORP	SIEMENS HEALTHINEERS AG
BOC HONG KONG HOLDINGS LTD	JAPAN POST BANK CO LTD	SIKA AG
BOLIDEN AB	JAPAN POST HLDGS CO LTD	SIMON PROPERTY GROUP INC
BOLLORE SA	JAPAN POST INSURANCE CO LTD	SINGAPORE AIRLINES LTD
BOOKING HOLDINGS INC	JAPAN REAL ESTATE INVESTMENT CORP	SINGAPORE EXCHANGE LTD

BOOZ ALLEN HAMILTON HOLDING CORP	JARDINE MATHESON HOLDINGS LTD	SINGAPORE TECHNOLOGIES ENGINEERING LTD
BORGWARNER INC	JARDINE STRATEGIC HOLDINGS LTD	SINGAPORE TELECOMMUNICATIONS
BOSTON PROPERTIES INC	JAZZ PHARMACEUTICALS PLC	SINO LAND CO LTD
BOSTON SCIENTIFIC CORP	JD SPORTS FASHION	SIRIUS XM HOLDINGS INC
BOUYGUES SA	JDE PEETS N.V.	SJM HOLDINGS LTD
BP PLC	JERONIMO MARTINS SGPS SA	SKANDINAVISKA ENSKILDA BANKEN AB
BRENNTAG SE	JFE HOLDINGS INC	SKANSKA AB
BRIDGESTONE CORP	JOHNSON & JOHNSON	SKYWORKS SOLUTIONS INC
BRISTOL-MYERS SQUIBB CO	JOHNSON CONTROLS INTERNATIONAL PLC	SLACK TECHNOLOGIES INC
BRITISH LAND COMPANY PLC	JOHNSON MATTHEY	SMC CORP
BROADCOM INC	JPMORGAN CHASE & CO	SMITH & NEPHEW PLC
BROADRIDGE FINANCIAL SOLUTIONS INC	JSR CORP	SMITHS GROUP PLC
BROOKFIELD ASSET MANAGEMENT INC	JULIUS BAER GRUPPE AG	SMURFIT KAPPA GROUP PLC
BROOKFIELD RENEWABLE CORP	JUNIPER NETWORKS INC	SNAM SPA
BROTHER INDUSTRIES LTD	JUST EAT TAKEAWAY.COM N.V	SNAP INC
BROWN & BROWN INC	KAJIMA CORP	SNAP-ON INC
BROWN-FORMAN CORP	KAKAKU.COM INC	SNOWFLAKE INC
BT GROUP PLC	KANSAI ELECTRIC POWER CO INC	SOCIETE GENERALE SA
BUDWEISER BREWING COMPANY APAC LTD	KANSAI PAINT CO LTD	SODEXO SA
BUNGE LTD	KANSAS CITY SOUTHERN	SOFINA SA
BUNZL PLC	KAO CORP	SOFTBANK CORP
BURBERRY GROUP PLC	KBC GROEP NV	SOFTBANK GROUP CORP
BUREAU VERITAS SA	KDDI CORP	SOHGO SECURITY SERVICES
BURLINGTON STORES	KEIHAN HOLDINGS CO	SOLAREDGE TECHNOLOGIES INC
C.H. ROBINSON WORLDWIDE INC	KEIKYU CORP	SOLVAY SA
CABLE ONE INC	KEIO CORP	SOMPO HOLDINGS INC
CABOT OIL & GAS CORP	KEISEI ELECTRIC RAILWAY CO LTD	SONOVA HOLDING AG
CADENCE DESIGN SYSTEMS INC	KELLOGG CO	SONY GROUP CORP
CAE INC	KEPPEL CORPORATION LTD	SOUTHERN CO
CAIXABANK SA	KERING	SOUTHWEST AIRLINES CO
CALBEE INC	KERRY GROUP PLC	SPARK NEW ZEALAND LTD
CAMDEN PROPERTY TRUST	KESKO OYJ	SPIRAX-SARCO ENGINEERING PLC
CAMECO CORP	KEURIG DR PEPPER INC	SPLUNK INC
CAMPBELL SOUP CO	KEYCORP	SQUARE ENIX HOLDINGS CO LTD
CANADIAN APARTMENT PROPERTIES REIT	KEYENCE CORP	SQUARE INC
CANADIAN IMPERIAL BANK OF COMMERCE	KEYERA CORP	SS&C TECHNOLOGIES HOLDINGS INC
CANADIAN NATIONAL RAILWAY CO	KEYSIGHT TECHNOLOGIES	SSE PLC
CANADIAN NATURAL RESOURCES LTD	KIKKOMAN CORP	SSR MINING INC
CANADIAN PACIFIC RAILWAY LTD	KIMBERLY-CLARK CORP	ST. JAMES'S PLACE PLC
CANADIAN TIRE CORPORATION LTD	KINDER MORGAN INC	STANDARD CHARTERED PLC
CANADIAN UTILITIES LTD	KINGFISHER PLC	STANLEY BLACK & DECKER INC
CANON INC	KINGSPAN GROUP PLC	STANLEY ELECTRIC CO LTD
CANOPY GROWTH CORP	KINNEVIK AB	STARBUCKS CORP
CAPCOM CO LTD	KINROSS GOLD CORP	STATE STREET CORP
CAPGEMINI SE	KINTETSU GROUP HOLDINGS CO LTD	STD LIFE ABERDEEN

CAPITAL ONE FINANCIAL CORP	KION GROUP AG	STEEL DYNAMICS INC
CAPITALAND INTEGRATED COMMERCIAL TRUST	KIRIN HOLDINGS CO LTD	STELLANTIS NV
CAPITALAND LTD	KIRKLAND LAKE GOLD LTD	STERIS PLC
CARDINAL HEALTH INC	KLA CORP	STMICROELECTRONICS NV
CARL ZEISS MEDITEC AG	KLEPIERRE SA	STORA ENSO OYJ
CARLSBERG A/S	KNIGHT SWIFT TRANSPORTATION HLDGS INC	STRAUMANN HOLDING AG
CARLYLE GROUP INC	KNORR BREMSE AG	STRYKER CORP
CARMAX INC	KOBAYASHI PHARMACEUTICAL CO LTD	SUBARU CORP
CARNIVAL CORP	KOBE BUSSAN	SUEZ SA
CARREFOUR SA	KOEI TECMO HOLDING	SUMCO CORP
CARRIER GLOBAL CORPORATION	KOITO MANUFACTURING CO LTD	SUMITOMO CHEMICAL CO LTD
CARVANA CO	KOMATSU LTD	SUMITOMO CORP
CASH	KONAMI HOLDINGS CO	SUMITOMO DAINIPPON PHARMA CO LTD
CASIO COMPUTER CO LTD	KONE OYJ	SUMITOMO ELECTRIC INDUSTRIES LTD
CATALENT INC	KONINKLIJKE AHOLD DELHAIZE NV	SUMITOMO METAL MINING CO LTD
CATERPILLAR INC	KONINKLIJKE DSM NV	SUMITOMO MITSUI FINANCIAL GROUP INC
CBOE GLOBAL MARKETS INC	KONINKLIJKE KPN NV	SUMITOMO MITSUI TRUST HOLDINGS INC
CBRE GROUP INC	KONINKLIJKE PHILIPS NV	SUMITOMO REALTY & DEVELOPMENT CO LTD
CCL INDUSTRIES INC	KONINKLIJKE VOPAK NV	SUN COMMUNITIES INC
CDW CORP	KOSE	SUN HUNG KAI PROPERTIES LTD
CELANESE CORP	KRAFT HEINZ CO	SUN LIFE FINANCIAL INC
CELLNEX TELECOM SA	KROGER CO	SUNCOR ENERGY INC
CENOVUS ENERGY INC	KUBOTA CORP	SUNDRUG CO LTD
CENTENE CORP	KUEHNE UND NAGEL INTERNATIONAL AG	SUNRUN INC
CENTERPOINT ENERGY INC	KURARAY CO LTD	SUNTEC REAL ESTATE INVESTMENT TRUST
CENTRAL JAPAN RAILWAY CO	KURITA WATER INDUSTRIES LTD	SUNTORY BEVERAGE & FOOD LTD
CERIDIAN HCM HOLDING	KYOCERA CORP	SUZUKEN CO LTD
CERNER CORP	KYOWA KIRIN CO LTD	SUZUKI MOTOR CORP
CF INDUSTRIES HOLDINGS INC	KYUSHU ELECTRIC POWER	SVB FINANCIAL GROUP
CGI INC	KYUSHU RAILWAY COMPANY	SVENSKA CELLULOSA AB NEW
CHARLES SCHWAB CORP	L E LUNDBERGFORETAGEN AB (PUBL)	SVENSKA HANDELSBANKEN AB
CHARTER COMMUNICATIONS INC	L3 HARRIS TECHNOLOGIES INC	SWEDBANK AB
CHECK POINT SOFTWARE TECHNOLOGIES LTD	LA FRANCAISE DES JEUX	SWIRE PACIFIC LTD
CHENIERE ENERGY INC	LABORATORY CORPORATION OF AMERICA HLDS	SWIRE PROPERTIES LTD
CHEVRON CORP	LAFARGEHOLCIM	SWISS LIFE HOLDING AG
CHEWY INC	LAM RESEARCH CORP	SWISS PRIME SITE AG
CHIBA BANK LTD	LAMB WESTON HOLDINGS INC	SWISS RE AG
CHIPOTLE MEXICAN GRILL INC	LAND SECURITIES GROUP PLC	SWISSCOM AG
CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG	LANXESS AG	SYMRISE AG
CHR HANSEN HOLDING A/S	LAS VEGAS SANDS CORP	SYNCHRONY FINANCIAL
CHUBB LTD	LASERTEC CORP	SYNOPSYS INC
CHUBU ELECTRIC POWER CO INC	LAWSON INC	SYSCO CORP
CHUGAI PHARMACEUTICAL CO LTD	LEAR CORP	SYSMEX CORP
CHUGOKU ELECTRIC POWER CO INC	LEG IMMOBILIEN SE	T&D HOLDINGS INC
CHURCH & DWIGHT CO INC	LEGAL & GENERAL GROUP PLC	T. ROWE PRICE GROUP INC
CI FINANCIAL CORP	LEGRAND SA	TAIHEIYO CEMENT CORP

CIGNA CORP	LEIDOS HOLDINGS	TAISEI CORP
CINCINNATI FINANCIAL CORP	LENNAR CORP	TAISHO PHARMACEUTICAL HOLDINGS CO LTD
CINTAS CORP	LENNOX INTERNATIONAL INC	TAKEDA PHARMACEUTICAL CO LTD
CISCO SYSTEMS INC	LIBERTY BROADBAND	TAKE-TWO INTERACTIVE SOFTWARE INC
CITIGROUP INC	LIBERTY GLOBAL PLC	TARGET CORP
CITIZENS FINANCIAL GROUP INC	LIBERTY SIRIUS XM	TAYLOR WIMPEY PLC
CITRIX SYSTEMS INC	LILLY ELI & CO	TC ENERGY CORP
CITY DEVELOPMENTS LTD	LINCOLN NATIONAL CORP	TDK CORP
CK ASSET HOLDINGS	LINDE PLC	TE CONNECTIVITY LTD
CK HUTCHISON HOLDINGS	LINK REAL ESTATE INVESTMENT TRUST	TEAMVIEWER AG
CK INFRASTRUCTURE HOLDINGS LTD	LION CORP	TECHTRONIC INDUSTRIES CO LTD
CLARIANT AG	LIVE NATION ENTERTAINMENT INC	TECK RESOURCES LTD
CLOROX CO	LIXIL CORP	TEIJIN LTD
CLOUDFLARE INC	LKQ CORP	TELADOC HEALTH INC
CLP HOLDINGS LTD	LOBLAW COMPANIES LTD	TELE2 AB
CME GROUP INC	LOEWS CORP	TELECOM ITALIA SPA
CMS ENERGY CORP	LOGITECH INTERNATIONAL SA	TELEDYNE TECHNOLOGIES INC
CNH INDUSTRIAL NV	LONDON STOCK EXCHANGE GROUP PLC	TELEFLEX INC
CNP ASSURANCES SA	LONZA GROUP AG	TELEFONAKTIEBOLAGET LM ERICSSON
COCA COLA HBC AG	L'OREAL SA	TELEFONICA DEUTSCHLAND HOLDING AG
COCA-COLA BOTTLERS JAPAN HOLDINGS INC	LOWE'S COMPANIES INC	TELEFONICA SA
COCA-COLA CO	LULULEMON ATHLETICA INC	TELENOR ASA
COCA-COLA EUROPEAN PARTNERS PLC	LUMEN TECHNOLOGIES INC	TELEPERFORMANCE SE
COGNEX CORP	LUNDIN ENERGY AB	TELIA COMPANY AB
COGNIZANT TECHNOLOGY SOLUTIONS CORP	LUNDIN MINING CORP	TEMENOS AG
COLGATE-PALMOLIVE CO	LVMH MOET HENNESSY LOUIS VUITTON SE	TENARIS SA
COLOPLAST A/S	LYONDELLBASELL INDUSTRIES NV	TERADYNE INC
COLRUYT SA	M&G PRUDENTIAL PLC	TERNA RETE ELETTRICA NAZIONALE SPA
COMCAST CORP	M&T BANK CORP	TERUMO CORP
COMMERZBANK AG	M3	TESCO PLC
COMPAGNIE DE SAINT GOBAIN SA	MACQUARIE TRUE INDEX EMERGING MARKETS FUND	TESLA INC
COMPAGNIE FINANCIERE RICHEMONT SA	MAGNA INTERNATIONAL INC	TEVA PHARMACEUTICAL INDUSTRIES LTD
COMPASS GROUP	MAKITA CORP	TEXAS INSTRUMENTS INC
CONAGRA BRANDS	MANULIFE FINANCIAL CORP	THE SWATCH GROUP AG
CONCHO RESOURCES INC	MAPLETREE COMMERCIAL TRUST	THE TRADE DESK INC
CONCORDIA FINANCIAL GRP	MAPLETREE LOGISTICS TRUST	THERMO FISHER SCIENTIFIC INC
CONOCOPHILLIPS	MARATHON PETROLEUM CORP	THK CO LTD
CONSOLIDATED EDISON INC	MARKEL CORP	THOMSON REUTERS CORP
CONSTELLATION BRANDS INC	MARKETAXESS HOLDINGS INC	TIFFANY & CO
CONSTELLATION SOFTWARE INC	MARRIOTT INTERNATIONAL INC	TIS INC
CONTINENTAL AG	MARTIN MARIETTA MATERIALS INC	TJX COMPANIES INC
COOPER COMPANIES INC	MARUBENI CORP	T-MOBILE US INC
COPART INC	MARUI GROUP CO LTD	TMX GROUP LTD
CORNING INC	MARVELL TECHNOLOGY GROUP LTD	TOBU RAILWAY CO LTD
CORTEVA INC	MASCO CORP	TOHO CO LTD

COSMOS PHARMACEUTICAL	MASIMO CORP	TOHO GAS
COSTAR GROUP INC	MASTERCARD INCORPORATED	TOHOKU ELECTRIC POWER CO INC
COSTCO WHOLESALE CORP	MATCH GROUP INC	TOKIO MARINE HOLDINGS INC
COUPA SOFTWARE INC	MAXIM INTEGRATED PRODUCTS INC	TOKYO CENTURY CORP
COVESTRO AG	MAZDA MOTOR CORP	TOKYO ELECTRIC POWER COMPANY HLDS INC
COVIVIO SA	MCCORMICK & COMPANY INC	TOKYO ELECTRON LTD
CREDIT AGRICOLE SA	MCDONALD'S CORP	TOKYO GAS CO LTD
CREDIT SUISSE GROUP AG	MCDONALD'S HOLDINGS COMPANY JAPAN LTD	TOKYU CORP
CRH	MCKESSON CORP	TOKYU FUDOSAN HLDGS CORP
CRODA INTERNATIONAL PLC	MEDICAL PROPERTIES TRUST INC	TOPIX MAR21
CROWDSTRIKE HOLDINGS INC	MEDIOBANCA DI CREDITO FINANZ SPA	TOPPAN PRINTING CO LTD
CROWN CASTLE INTERNATIONAL CORP	MEDIPAL HOLDINGS CORP	TORAY INDUSTRIES INC
CROWN HOLDINGS INC	MEDTRONIC PLC	TOROMONT INDUSTRIES LTD
CSX CORP	MEIJI HOLDINGS CO LTD	TORONTO-DOMINION BANK
CUMMINS INC	MELCO RESORTS & ENTERTAINMENT LTD	TOSHIBA CORP
CVS HEALTH CORP	MELROSE INDUSTRIES PLC	TOSOH CORP
CYBERAGENT INC	MERCADOLIBRE INC	TOTAL SE
CYBER-ARK SOFTWARE LTD	MERCARI INC	TOTO LTD
D.R. HORTON INC	MERCK & CO INC	TOYO SUISAN KAISHA LTD
DAI NIPPON PRINTING CO LTD	MERCK KGAA	TOYODA GOSEI CO LTD
DAIFUKU	MERCURY NZ	TOYOTA INDUSTRIES CORP
DAI-ICHI LIFE HOLD	MERIDIAN ENERGY LIMITED	TOYOTA MOTOR CORP
DAIICHI SANKYO CO LTD	METLIFE INC	TOYOTA TSUSHO CORP
DAIKIN INDUSTRIES LTD	METRO INC	TRACTOR SUPPLY CO
DAIMLER AG	METTLER-TOLEDO INTERNATIONAL INC	TRADEWEB MARKETS INC
DAITO TRUST CONSTRUCTION CO LTD	MGM RESORTS INTERNATIONAL	TRANE TECHNOLOGIES PLC
DAIWA HOUSE INDUSTRY CO LTD	MICHELIN (CGDE)	TRANSDIGM GROUP INC
DAIWA HOUSE REIT I	MICROCHIP TECHNOLOGY INC	TRANSUNION
DAIWA SECURITIES GROUP INC	MICRON TECHNOLOGY INC	TRAVELERS COMPANIES INC
DANAHER CORP	MICROSOFT CORP	TREND MICRO INC
DANONE SA	MID-AMERICA APARTMENT COMMUNITIES INC	TRIMBLE INC
DANSKE BANK A/S	MINEBEA MITSUMI INC	TRUIST FINANCIAL CORP
DARDEN RESTAURANTS INC	MINI HANG SENG JAN21	TRYG A/S
DASSAULT AVIATION SA	MISUMI GROUP INC	TSURUHA HOLDINGS INC
DASSAULT SYSTEMES SE	MITSUBISHI CHEMICAL HOLDINGS CORP	TWILIO INC
DATADOG INC	MITSUBISHI CORP	TWITTER INC
DAVIDE CAMPARI MILANO NV	MITSUBISHI ELECTRIC CORP	TYLER TECHNOLOGIES INC
DAVITA INC	MITSUBISHI ESTATE CO LTD	TYSON FOODS INC
DAX MAR21	MITSUBISHI GAS CHEMICAL CO INC	U.S. BANCORP
DBS GROUP HOLDINGS LTD	MITSUBISHI HC CAPITAL INC	UBER TECHNOLOGIES INC
DCC PLC	MITSUBISHI HEAVY INDUSTRIES LTD	UBISOFT ENTERTAINMENT SA
DEERE & CO	MITSUBISHI UFJ FINANCIAL GROUP INC	UBS GROUP AG
DELIVERY HERO AG	MITSUI & CO LTD	UCB SA
DELL TECHNOLOGIES INC	MITSUI CHEMICALS INC	UDR INC
DELTA AIR LINES INC	MITSUI FUDOSAN CO LTD	UGI CORP
DEMANT A/S	MIURA	ULTA BEAUTY INC

DENSO CORP	MIZRAHI TEFAHOT BANK LTD	UMICORE SA
DENTSPLY SIRONA INC	MIZUHO FINANCIAL GROUP INC	UNIBAIL-RODAMCO-WESTFIELD
DENTSU GROUP INC	MODERNA INC	UNICHARM CORP
DEUTSCHE BANK AG	MOHAWK INDUSTRIES INC	UNICREDIT SPA
DEUTSCHE BOERSE AG	MOLINA HEALTHCARE INC	UNILEVER PLC
DEUTSCHE LUFTHANSA AG	MOLSON COORS BEVERAGE CO	UNION PACIFIC CORP
DEUTSCHE POST AG	MONCLER SPA	UNIPER SE
DEUTSCHE TELEKOM AG	MONDELEZ INTERNATIONAL INC	UNITED INTERNET AG
DEUTSCHE WOHNEN SE	MONDI PLC	UNITED OVERSEAS BANK LTD
DEXCOM INC	MONGODB INC	UNITED PARCEL SERVICE INC
DIAGEO PLC	MONOLITHIC POWER SYSTEMS INC	UNITED RENTALS INC
DIASORIN SPA	MONOTARO	UNITED URBAN INVESTMENT CORP
DIGITAL REALTY TRUST INC	MONSTER BEV CORP	UNITED UTILITIES GROUP PLC
DIRECT LINE INSURANCE GROUP PLC	MOODY'S CORP	UNITEDHEALTH GROUP INC
DISCO	MORGAN STANLEY	UNIVERSAL HEALTH SERVICES INC
DISCOVER FINANCIAL SERVICES	MOSAIC CO	UOL GROUP LTD
DISCOVERY INC	MOTOROLA SOLUTIONS INC	UPM-KYMMENE OYJ
DISH NETWORK CORP	MOWI ASA	USS CO LTD
DNB ASA	MS&AD INSURANCE GROUP HOLDINGS INC	VAIL RESORTS INC
DOCUSIGN INC	MSCI INC	VALEO SE
DOLLAR GENERAL CORP	MSCI SINGAPORE JAN21	VALERO ENERGY CORP
DOLLAR TREE INC	MTR CORP LTD	VARIAN MEDICAL SYSTEMS INC
DOLLARAMA INC	MTU AERO ENGINES AG	VEEVA SYSTEMS INC
DOMINION ENERGY IN	MUENCHENER RUECKVERSICHERUNGS AG	VENTAS INC
DOMINO'S PIZZA INC	MURATA MANUFACTURING CO LTD	VENTURE CORPORATION LTD
DOVER CORP	NABTESCO CORP	VEOLIA ENVIRONNEMENT SA
DOW INC	NAGOYA RAILROAD	VERBUND AG
DRAFTKINGS INC	NASDAQ INC	VEREIT INC
DROPBOX INC	NATIONAL BANK OF CANADA	VERISIGN INC
DSV PANALPINA A/S	NATIONAL GRID PLC	VERISK ANALYTICS INC
DTE ENERGY CO	NATIXIS	VERIZON COMMUNICATIONS INC
DUKE ENERGY CORP	NATURGY ENERGY GROUP SA	VERTEX PHARMACEUTICALS INC
DUKE REALTY CORP	NATWEST GROUP PLC	VESTAS WIND SYSTEMS A/S
DUPONT DE NEMOURS INC	NEC CORP	VF CORP
DYNATRACE HOLDINGS LLC	NEMETSCHEK	VIACOMCBS
E.ON SE	NESTE OYJ	VIATRIS INC
EAST JAPAN RAILWAY CO	NESTLE SA	VICI PROPERTIES INC
EASTMAN CHEMICAL CO	NETAPP INC	VIFOR PHARMA AG
EATON CORP PLC	NETFLIX INC	VINCI SA
EBAY INC	NEUROCRINE BIOSCIENCES INC	VISA INC
ECOLAB INC	NEW WORLD DEVELOPMENT CO LTD	VISTRA CORP
EDENRED SA	NEWELL BRANDS INC	VIVENDI SA
EDISON INTERNATIONAL	NEWMONT CORP	VMWARE INC
EDP ENERGIAS DE PORTUGAL SA	NEWS CORP	VODAFONE GROUP PLC
EDWARDS LIFESCIENCES CORP	NEXI SPA	VOESTALPINE AG

EIFFAGE SA	NEXON CO LTD	VOLKSWAGEN AG
EISAI CO LTD	NEXT PLC	VOLVO AB
ELANCO ANIMAL HEALTH INC	NEXTERA ENERGY INC	VONOVIA SE
ELECTRICITE DE FRANCE SA	NGK INSULATORS LTD	VORNADO REALTY TRUST
ELECTROLUX AB	NGK SPARK PLUG CO LTD	VOYA FINANCIAL INC
ELECTRONIC ARTS INC	NH FOODS LTD	VULCAN MATERIALS CO
ELIA GROUP SA	NIBE INDUSTRIER AB	W W GRAINGER INC
ELISA OYJ	NICE LTD	W. P. CAREY INC
EMERA INC	NIDEC CORP	W. R. BERKLEY CORP
EMERSON ELECTRIC CO	NIHON M&A CENTER INC	WALGREENS BOOTS ALLIANCE INC
EMINI S&P 500 MAR21	NIKE INC	WALMART INC
EMPIRE COMPANY LTD	NINTENDO CO LTD	WALT DISNEY CO
EMS CHEMIE HOLDING AG	NIPPON BUILDING FUND INC	WARTSILA OYJ ABP
ENAGAS SA	NIPPON EXPRESS CO LTD	WASTE CONNECTIONS INC
ENBRIDGE INC	NIPPON PAINT HOLDINGS CO LTD	WASTE MANAGEMENT INC
ENDESA SA	NIPPON PROLOGIS RET INC	WATERS CORP
ENEL SPA	NIPPON SANSO HOLDINGS CORP	WAYFAIR INC
ENEOS HOLDINGS INC	NIPPON SHINYAKU	WEC ENERGY GROUP
ENGIE	NIPPON STEEL CORPORATION	WELCIA HOLDINGS CO
ENI SPA	NIPPON TELEGRAPH AND TELEPHONE CORP	WELLS FARGO & CO
ENPHASE ENERGY INC	NIPPON YUSEN KK	WELLTOWER INC
ENTAIN PLC	NISOURCE NEW	WENDEL SE
ENTERGY CORP	NISSAN CHEMICAL CORP	WEST JAPAN RAILWAY CO
EOG RESOURCES INC	NISSAN MOTOR CO LTD	WEST PHARMACEUTICAL SERVICES INC
EPAM SYSTEMS INC	NISSHIN SEIFUN GROUP INC	WESTERN DIGITAL CORP
EPIROC AB	NISSIN FOODS HOLDINGS CO LTD	WESTERN UNION CO
EQT AB	NITORI HOLDINGS CO LTD	WESTINGHOUSE AIR BRAKE TECHN CORP
EQUIFAX INC	NITTO DENKO CORP	WESTROCK CO
EQUINIX INC	NN GROUP NV	WEYERHAEUSER CO
EQUINOR ASA	NOKIA OYJ	WH GROUP LTD
EQUITABLE HOLDINGS INC	NOMURA HOLDINGS INC	WHARF REAL ESTATE INVESTMENT CO LTD
EQUITY LIFESTYLE PROPERTIES INC	NOMURA REAL EST MF (NEW)	WHEATON PRECIOUS METALS CORP
EQUITY RESIDENTIAL	NOMURA REAL ESTATE HOLDINGS INC	WHIRLPOOL CORP
ERIE INDEMNITY CO	NOMURA RESEARCH INSTITUTE LTD	WHITBREAD
ERSTE GROUP BANK AG	NORDEA BANK ABP	WILLIAMS COMPANIES INC
ESR CAYMAN LTD	NORDSON CORP	WILLIS TOWERS WATSON
ESSENTIAL UTILITIES INC	NORFOLK SOUTHERN CORP	WILMAR INTERNATIONAL LTD
ESSEX PROPERTY TRUST INC	NORSK HYDRO ASA	WIX.COM LTD
ESSILORLUXOTTICA SA	NORTHERN TRUST CORP	WM MORRISON SUPERMARKETS PLC
ESSITY AB	NORTHLAND POWER INC	WOLTERS KLUWER NV
ESTEE LAUDER COMPANIES INC	NORTONLIFELOCK INC	WORKDAY INC
ETSY INC	NOVARTIS AG	WORLDLINE SA
EURAZEO SE	NOVO NORDISK A/S	WPP PLC
EURO STOXX 50 MAR21	NOVOCURE LTD	WSP GLOBAL INC
EUROFINS SCIENTIFIC SE	NOVOZYMES A/S	WYNN MACAU LTD
EVEREST RE GROUP LTD	NRG ENERGY INC	WYNN RESORTS LTD

EVERGY INC	NSK LTD	XCEL ENERGY INC
EVERSOURCE ENERGY	NTT DATA CORP	XILINX INC
EVOLUTION GAMING GROUP AB	NUCOR CORP	XINYI GLASS HOLDINGS LTD
EVONIK INDUSTRIES AG	NUTRIEN LTD	XPO LOGISTICS INC
EVRAZ PLC	NVIDIA CORP	XYLEM INC
EXACT SCIENCES CORP	NVR INC	YAKULT HONSHA
EXELON CORP	NXP SEMICONDUCTORS NV	YAMADA HOLDINGS CO
EXOR NV	OBAYASHI CORP	YAMAHA CORP
EXPEDIA GROUP INC	OBIC CO LTD	YAMAHA MOTOR CO LTD
EXPEDITORS INTERN OF WASHINGTON INC	OCADO GROUP PLC	YAMANA GOLD INC
EXPERIAN PLC	OCCIDENTAL PETROLEUM CORP	YAMATO HOLDINGS CO LTD
EXTRA SPACE STORAGE INC	ODAKYU ELECTRIC RAILWAY CO LTD	YAMAZAKI BAKING CO LTD
EXXON MOBIL CORPORATION	OGE ENERGY CORP	YARA INTERNATIONAL ASA
F5 NETWORKS INC	OJI HOLDINGS CORP	YASKAWA ELECTRIC CORP
FACEBOOK INC	OKTA INC	YOKOGAWA ELECTRIC CORP
FACTSET RESEARCH SYSTEMS INC	OLD DOMINION FREIGHT LINE INC	YUM BRANDS INC
FAIR ISAAC CORP	OLYMPUS CORP	Z HOLDINGS CORP
FAIRFAX FINANCIAL HOLDINGS LTD	OMEGA HEALTHCARE INVESTORS INC	ZALANDO SE
FANUC CORP	OMNICOM GROUP INC	ZEBRA TECHNOLOGIES CORP
FAST RETAILING CO LTD	OMRON CORP	ZENDESK INC
FASTENAL CO	OMV AG	ZILLOW GROUP INC
FASTIGHETS AB BALDER	ON SEMICONDUCTOR CORP	ZIMMER BIOMET HOLDINGS INC
FAURECIA SA	ONEOK INC	ZOETIS INC
FEDEX CORP	ONEX CORP	ZOOM VIDEO COMMUNICATIONS INC
FERGUSON PLC	ONO PHARMACEUTICAL CO LTD	ZOZO INC
FERRARI NV	OPEN TEXT CORP	ZSCALER INC
FERROVIAL SA	ORACLE CORP	ZURICH INSURANCE GROUP AG
FIDELITY NATIONAL FINANCIAL INC	ORACLE CORP JAPAN	
FIDELITY NATIONAL INFO SERVICES INC	ORANGE	

Real Assets - Listed

Asset Name		
CASH	MACQUARIE HEDGED INDEX GLOBAL INFRASTRUCTURE SECURITIES FUND	MACQUARIE HEDGED INDEX GLOBAL REAL ESTATE SECURITIES FUND

Defensive Fixed Interest

Asset Name		
(FRN) CAR 2020-1FRV A 21-OCT-2036	FEDERAL NATIONAL MORTGAGE ASSOCIATION	PUT BONDOPT BNPAFRPP 10/02/2021 AUSTRALIAN GOVERNM 117.456 ACG0541P173BN
(FRN) RNBLG 3 A 15-SEP-2031	FEDERAL REALTY INVESTMENT TRUST	PUT BONDOPT BNPAFRPP 12/01/2021 JAPAN (10 YEAR ISS 100.729 JGB0930P002BN
2020 CASH MANDATORY EXCHANGEABLE TRUST	FEDEX CORP	PUT BONDOPT BNPAFRPP 18/01/2021 AUSTRALIAN GOVERNM 99.7364 ACG1125P03BN
3M CO	FHLMC MULTICLASS SER 004961 CL JB 2.5% DUE 12-15-2042	PUT BONDOPT BNPAFRPP 28/04/2021 JAPAN (20 YEAR ISS 99.4 JGB1239P033BN1

ABB FINANCE USA INC	FIAT INDUSTRIAL FINANCE EUROPE SA	PUT SWAPTION AUD DEUTDEFF 6M 3.82%/BBSW EUROPEAN SO250120AU382DE 20/01/2025
ABBVIE INC	FIBRIA OVERSEAS FINANCE LTD	PUT SWAPTION AUD DEUTDEFF 6M 4.25%/BBSW EUROPEAN SO250514AU425DE 14/05/2025
ABERTIS INFRAESTRUCTURAS SA	FIDEICOMISO F/1401 OF DEUTSCHE BANK MEXICO SA	PUT SWO AUD BNPAFRPP P 1% / R 6MBBSW EUROPEAN SO210526AU100BNP 26/05/2021
ABERTIS TELECOM TERRESTRE SL	FIDELITY NATIONAL INFORMATION SERVICES INC	PUT SWO AUD BNPAFRPP P 1.55% / R 6MBBSW SO221124AU155BNP 24/11/2022
ABJA INVESTMENT CO PTE LTD	FIRST QUANTUM MINERALS LTD	PUT SWO AUD BOFAUS3N P 1.38% / R 6MBBSW EUROPEAN SO220228AU138BOP 28/02/2022
ABN AMRO BANK NV	FISERV INC	PUT SWO AUD BOFAUS3N P 1.74% / R 6MBBSW EUROPEAN SO241017AU174BOP 17/10/2024
ABU DHABI NATIONAL ENERGY CO	FIVE STAR 2017-1 TRUST	PUT SWO AUD CHASUS33 P 1.818% / R 6MBBSW EUROPEAN SO241021AU182JPP 21/10/2024
ABU DHABI, EMIRATE OF	FIVE STAR TRUST UNDER ESTABLISHED UNDER THE PONDERAM ASTER TRUST PROGRAM	PUT SWO AUD GSILGB2X P 1.27% / R 6MBBSW SO221128AU127GSP 28/11/2022
ACHMEA HYPOTHEEKBANK NV	FLEXI ABS TRUST 2019-1	PUT SWO AUD WPACAU2F P 1.205% / R 6MBBSW SO240315AU121WBP 15/03/2024
ADANI ELECTRICITY MUMBAI LTD	FLORIDA POWER CORP	PUT SWO AUD WPACAU2F P 1.205% / R 6MBBSW SO240315AU131WBP 15/03/2024
ADANI TRANSMISSION LTD	FMC FINANCE VII SA	PUT SWO JPY CHASUS33 P 0.608% / R 6MLIBOR EUROPEAN SO280511JP610JPP 11/05/2028
ADOBE SYSTEMS INC	FMG RESOURCES (AUGUST 2006) PTY LTD	PVTPL BARINGS CLO LTD 2016-I/BARINGS CLO201 SER 16-1A CLS XR VAR RT 07-23-2030
AES CORP	FNMA POOL #BF0202 4.5% 01-01-2051 BEO	PVTPL DRYDEN 60 CLO LTD/DRYDEN 60 CLO LLC SER 18-60A CLS X FLTG 07-15-2031
AGILENT TECHNOLOGIES INC	FNMA POOL #BF0219 3.5% 09-01-2057 BEO	PVTPL EXETER AUTOMOBILE RECEIVABLES BACKED NT CL B 3.64% 11-15-2022
AIB GROUP PLC	FNMA POOL #BF0264 3.5% 05-01-2058 BEO	PVTPL GOLDEN TREE LN OPPORTUNITIES 14-9A CLS XR2 FLTG RATE 144A
AIR LEASE CORP	FORD MOTOR CREDIT CO LLC	PVTPL GOLDENTREE LN OPPORTUNITIES SR 16-12A CL XR VAR RT 07-21-2030
AIR LIQUIDE FINANCE	FOUNTAIN PLAZA SECURITISATION TST	PVTPL GOLDENTREE LN OPPORTUNITIES X LTD / GOLD SR 15-10A CL XR FLTG 07-20-2031
AIR PRODUCTS AND CHEMICALS INC	FOX SYMES HOME LOANS 2019 1 PP	PVTPL MAGNETITE SER 15-12A CL X FLTG 10-15-2031
ALABAMA POWER CO	FP TURBO SERIES 2019-1 TRUST	PVTPL MARLETTE FDG TR ASSET BACKED NT SER 18-1A CL B 3.19% 03-15-2028
ALCON FINANCE CORP	FPL GROUP CAPITAL INC	Q CARD TRUST
ALE FINANCE CO PTY LTD	FRANCE (GOVERNMENT)	QANTAS AIRWAYS LTD
ALIBABA COM CORP	FRESENIUS MEDICAL CARE AG & CO KGAA	QATAR, STATE OF (GOVERNMENT)
ALIMENTATION COUCHE-TARD INC	FRESENIUS MEDICAL CARE US FINANCE III INC	QNB FINANCE LTD
ALLIED CREDIT ABS TRUST 2020-1	FRESENIUS US FINANCE II INC	QPH FINANCE CO PTY LTD
ALLSTATE CORP	FRONTIER COMMUNICATIONS CORP	QTEL INTERNATIONAL FINANCE LTD
ALTAE BANCO SA	FWD CNTRT T0 BUY BTPS FWD 01-14-21 1.7 99Z0HBKH3 100.958045 MSNYUS33	QUEENSLAND TREASURY CORP
AMAZON.COM INC	FWD CNTRT T0 BUY BTPS FWD 01-14-21 1.8 99Z0HBJG7 105.953159 BARCGB33XXX	QUEST DIAGNOSTICS INC
AMB PROPERTY LP	FWD CNTRT T0 BUY BTPS FWD 01-14-21 5 99Z0HBJ77 164.657025 BARCGB33XXX	RABOBANK NEDERLAND NV
AMCOR FINANCE (USA) INC	FWD CNTRT T0 BUY BTPS FWD 01-14-21 5 99Z0HBJ85 165.777948 BARCGB33XXX	RAIFFEISEN INTERNATIONAL BANK HOLDING AG
AMERICA MOVIL SAB DE CV	FWD CNTRT T0 BUY BTPS FWD 01-14-21 5 99Z0HBJ85 165.81593 BARCGB33XXX	RAIZEN FUELS FINANCE SA
AMERICAN ELECTRIC POWER CO INC	FWD CNTRT TO SELL BTPS FWD 01-14-21 1.8 99Z0HBJG7 108.542081 BARCGB33XXX	RCI BANQUE
AMERICAN EXPRESS CO	FWD CNTRT TO SELL BTPS FWD 01-14-21 1.8 99Z0HBJG7 110.67909 BARCGB33XXX	REALTY INCOME CORP
AMERICAN HONDA FINANCE CORP	FWD CNTRT TO SELL BTPS FWD 01-14-21 1.8 99Z0HBJG7 110.730065 BARCGB33XXX	RECKITT BENCKISER TREASURY SERVICES PLC

AMERICAN INTERNATIONAL GROUP INC	FWD CNTRT TO SELL BTPS FWD 01-14-21 3.5 99Z0HBKI1 125.121905	REDZED STC TRUST SERIES 2020-1
AMERICAN TOWER CORP	FWD CNTRT TO SELL BTPS FWD 01-14-21 5 99Z0HBJ77 161.590432 BARCGB33XXX	REDZED TRUST
AMERICAN WATER CAPITAL CORP	FWD CNTRT TO SELL BTPS FWD 01-14-21 5 99Z0HBJ85 160.263505 BARCGB33XXX	REED ELSEVIER CAPITAL INC
AMGEN INC	GALAXY PIPELINE ASSETS BID CO LTD	RELIANCE INDUSTRIES LTD
AMP CAPITAL WHOLESALE OFFICE FUND	GAZ CAPITAL SA	REPSOL INTERNATIONAL FINANCE BV
ANGLO AMERICAN CAPITAL PLC	GAZ FINANCE PLC	RESIMAC BASTILLE TRUST SERIES 2017-1NC
ANHEUSER-BUSCH CO INC	GDF SUEZ SA	RESIMAC BASTILLE TRUST SERIES 2018-1NC
ANHEUSER-BUSCH INBEV SA NV	GE CAPITAL EUROPEAN FUNDING	RESIMAC MBS TRUST
ANHEUSER-BUSCH INBEV WORLDWIDE INC	GE CAPITAL FUNDING LLC (US)	RIO TINTO FINANCE (USA) LTD
APACHE CORP	GENERAL ELECTRIC CO	ROCHE HOLDINGS INC
APPLE INC	GENERAL MOTORS CO	ROMANIA, REPUBLIC OF (GOVERNMENT)
APT PIPELINES LTD	GENERAL MOTORS FINANCIAL COMPANY INC	ROMULUS FINANCE S.R.L.
ARC PROPERTIES OPERATING PARTNERSHIP LP	GENWORTH MORTGAGE INSURANCE AUSTRALIA LTD	ROYAL BANK OF CANADA
ARCHER-DANIELS-MIDLAND CO	GEORGIA POWER CO	ROYAL BANK OF SCOTLAND GROUP PLC
ASHTEAD CAPITAL INC	GERMANY (GOVERNMENT OF)	ROYALTY PHARMA PLC
ASSICURAZIONI GENERALI SPA	GERMANY EUREX 02-YR EURO SCHATZ MAR 21	RPI AUD 2.28%/AU CPI SBILGB2L 15/06/2033ARZC271117B
ASTRAZENECA PLC	GERMANY EUREX 05-YR EURO BOBL MAR 21	RPI AUD 2.94%/AU CPI CITIAUSX 15/03/2042SW28009349
AT&T INC	GERMANY EUREX 10-YR EURO BUND MAR 21	RPI AUD AU CPI/2.27% CITIAU2X 15/09/2033ARZC060918A
AUCKLAND INTERNATIONAL AIRPORT LTD	GERMANY EUREX 30-YR EURO BUXL MAR 21	RPI AUD AU CPI/2.675% BOFAAUSX 15/06/2027 ARZC130515B
AUSTRALIA 03-YR BOND MAR 21	GILEAD SCIENCES INC	RPI AUD AU CPI/2.75% CHASAU2X 17/03/2024SW28014126
AUSTRALIA 10-YR BOND MAR 21	GINNIE MAE REMIC TRUST	RPI AUD AU CPI/2.82% BOFAUS3N 15/06/2022SW28009772
AUSTRALIA PACIFIC AIRPORTS (MELBOURNE) PTY LTD	GIVAUDAN FINANCE EUROPE BV	RPI AUD AU CPI/2.82% CHASAU2X 17/03/2024SW28014131
AUSTRALIA, COMMONWEALTH OF (GOVERNMENT)	GLAXOSMITHKLINE CAPITAL INC	RPI AUD AU CPI/2.836% BOFAUS3N 15/12/2026 SW28009167
AUSTRALIAN CAP TTY	GLOBAL PAYMENTS INC	RPI AUD AU CPI/2.8575% CITIAU2X 15/12/2027 SW28010456
AUSTRALIAN GAS NETWORKS LTD	GOLDMAN SACHS GROUP INC	RPI AUD AU CPI/2.88% CITIAU2X 15/12/2027SW28010641
AUTORIDAD DEL CANAL DE PANAMA	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	RPI BOFAAUSX 15/03/2025 AUD P CPI / R 2.517% ARZC090215B
AVALONBAY COMMUNITIES INC	GPT GROUP/THE	RPI BOFAAUSX 15/03/2028 AUD P CPI / R 2.29% ARZC090318D
AVINOR AS	GPT WHOLESALE OFFICE FUND NO 1	RPI BOFAAUSX 15/12/2024 AUD P CPI / R 2.517% ARZC100215A
AVIVA PLC	GRUPO BIMBO SAB DE CV	RPI BOFAGB22 15/11/2032 GBP P RPI / R 3.508% ARZC031117C
AYT CEDULAS CAJAS GLOBAL FONDO DE TITULIZACION DE ACTIVOS	GRUPO TELEVISA SA	RPI BOFAGB22 15/11/2037 GBP P 3.547% / R RPI ARZC031117D
BAHIA SUL HOLDINGS GMBH	HCA INC	RPI BOFAUS3N 15/03/2023 AUD P 2.785% / R CPI SW28010847
BAIDU INC	HCP INC	RPI BOFAUS3N 15/03/2023 AUD P 2.785% / R CPI SW28012666
BALL CORP	HEALTH CARE REIT INC	RPI BOFAUS3N 15/03/2025 AUD P CPI / R 2.517% ARZC090215B
BALTIMORE GAS AND ELECTRIC CO	HEATHROW FUNDING LTD	RPI BOFAUS3N 15/03/2030 AUD P CPI / R 2.683% ARZC010415A
BANCO BILBAO VIZCAYA ARGENTARIA SA	HEINEKEN NV	RPI BOFAUS3N 15/06/2027 AUD P CPI / R 2.675% ARZC130515B

BANCO DE SABADELL SA	HESS CORP	RPI BOFAUS3N 15/06/2028 AUD P 1.657% / R CPI ARZC270619C
BANCO DO BRASIL (GRAND CAYMAN BRANCH)	HILTON DOMESTIC OPERATING COMPANY INC	RPI BOFAUS3N 15/06/2029 AUD P CPI / R 2.895% SW28013081
BANCO MERCANTIL DEL NORTE SA (CAYMAN ISLANDS BRANCH)	HJ HEINZ CO	RPI BOFAUS3N 15/09/2023 AUD P CPI / R 2.813% SW28012574
BANCO SANTANDER SA	HOLDING D''INFRASTRUSTURES DE TRANSPORT SAS	RPI BOFAUS3N 15/12/2024 AUD P CPI / R 2.517% ARZC100215A
BANCO SANTANDER SERFIN SA	HOME DEPOT INC	RPI CHASAU2X 15/06/2028 AUD P 2.37% / R CPI ARZC040517A
BANCOLOMBIA SA	HSBC HOLDINGS PLC	RPI CHASGB2L 17/03/2024 AUD P CPI / R 2.82% SW28014126
BANGKOK BANK PCL (HONG KONG BRANCH)	HTA GROUP LTD	RPI CHASUS33 01/25/2030 USD P CPI / R 2.33% ARZC230118H
BANK OF AMERICA CORP	HUAXIN CEMENT INTERNATIONAL FINANCE CO	RPI CITIAU2X 03/02/2026 USD P CPI / R 1.695% ARZC010316C
BANK OF CHINA (HONG KONG BRANCH)	HUNGARY, REPUBLIC OF (GOVERNMENT)	RPI CITIAU2X 03/02/2046 USD P 1.837% / R CPI ARZC010316D
BANK OF EAST ASIA LTD	HUNTSMAN INTERNATIONAL LLC	RPI CITIAU2X 15/03/2036 AUD P CPI / R 2.53% ARZC290216A
BANK OF IRELAND GROUP PLC	HUTCHISON WHAMPOA FINANCE UK PLC	RPI CITIAU3X 15/03/2035 AUD P 2.747% / R CPI ARZC270315C
BANK OF NOVA SCOTIA	HYUNDAI CAPITAL AMERICA	RPI CITIAUSX 15/03/2021 AUD P 2.02% / R CPI ARZC220217D
BANK OF TOKYO-MITSUBISHI UFJ LTD	HYUNDAI CAPITAL SERVICES INC	RPI CITIAUSX 15/06/2021 AUD P 2.91% / R CPI SW28008908
BANK TABUNGAN NEGARA (PERSERO) PT	IBERDROLA FINANZAS SAU	RPI CITIAUSX 15/06/2035 AUD P 2.768% / R CPI ARZC200515B
BANKINTER SA	ICE_IRS BOFAGB2U 19/07/2025 CAD P 6MCDOR / R 0.945% ARIR170620K3	RPI CITIAUSX 15/12/2036 AUD P 2.59% / R CPI ARZC100117C
BANQUE FEDERATIVE DU CREDIT MUTUEL	INDONESIA, REPUBLIC OF (GOVERNMENT)	RPI CITIGB2L 06/24/2026 USD P CPI / R 1.733% ARZC220616F
BARCLAYS PLC	ING GROEP NV	RPI CITIGB2L 06/24/2046 USD P 1.83% / R CPI ARZC220616G
BASIS ANZBAU3M AUD P 3M BBSW/R 6M BBSW 29/07/2029 ARDB260719B	INGERSOLL-RAND GLOBAL HOLDING CO LTD	RPI CTBAAU2S 15/06/2035 AUD P 2.77% / R CPI ARZC200515A
BASIS CITIAU2X AUD P 3M BBSW/R 6M BBSW 05/08/2021 ARDB040816A	INTEGRITY SERIES 2004-1 TRUST	RPI CTBAUS33 15/03/2023 AUD P 2.845% / R CPI SW28011012
BASIS CITIAU2X AUD P 3M BBSW/R 6M BBSW 06/09/2021 ARDB290816A	INTEL CORP	RPI CTBAUS33 15/03/2023 AUD P 2.845% / R CPI SW28012667
BASIS CITIGB2L 11/03/2030 AUD P 3MBBSW / R 6MBBSW ARDB100320D	INTERCONTINENTAL HOTELS GROUP PLC	RPI GBP 3.279%/UK RPI CHASGB2L 13/04/2058 ARZC130418H
BASIS CITIGB2L 12/03/2030 AUD P 3MBBSW / R 6MBBSW ARDB110320C	INTERCONTINENTALEXCHANGE GROUP INC	RPI GBP 3.4925%/UK RPI GSILGB2X 15/11/2047 ARZC031117F
BASIS CITIGB2L AUD P 3M BBSW/R 6M BBSW 09/01/2028 ARDB060120G	INTERNATIONAL BUSINESS MACHINES CORP	RPI GBP UK RPI/3.4025% CHASGB2L 13/04/2033 ARZC130418G
BASIS CITIGB2L AUD P 3M BBSW/R 6M BBSW 19/09/2022 ARDB180919B	INTERNATIONAL PAPER CO	RPI GBP UK RPI/3.5445% GSILGB2X 15/11/2042 ARZC031117E
BASIS CITIGB2L AUD P 3M BBSW/R 6M BBSW 19/09/2022 ARDB180919C	INTERSTAR MILLENNIUM TRUST 2005-2L	RPI GSILGB2X 09/11/2032 GBP P RPI / R 3.51% ARZC091117A
BASIS NATAAU33033 AUD P 3M BBSW/R 6M BBSW 06/07/2028 ARDB050718A	INTERSTAR MILLENNIUM TRUST 2006-4H MBS	RPI GSILGB2X 09/11/2037 GBP P 3.551% / R RPI ARZC091117B
BASIS NATAAU33033 AUD P 3M BBSW/R 6M BBSW 28/03/2029 ARDB270319B	INTESA SANPAOLO SPA	RPI NATAAU33033 15/06/2024 AUD P CPI / R 2.78% SW28013121
BASIS WPACAU2F AUD P 1M BBSW/R 3M BBSW 14/12/2025 ARDB141216A	IRS ANZBAU3M 15/07/2024 AUD P 2.933% / R 6MBBSW ARIR130717A	RPI NATAAU33033 15/12/2024 AUD P CPI / R 2.555% ARZC171214F
BAYER US FINANCE II LLC	IRS AUD 1MBBSW/ BBSW NATAAU33033 23/06/2024 ARDB220616A	RPI SBILGB2L 01/24/2030 USD P CPI / R 2.347% ARZC230118A
BBVA BANCOMER SA (TEXAS BRANCH)	IRS AUD 6M 2.933%/BBSW ANZBAU3M 15/07/2024 ARIR130717A	RPI SBILGB2L 03/11/2029 USD P CPI / R 2.12% ARZC070319C
BECTON DICKINSON & CO	IRS AUD 6M 3.0045%/BBSW GSILGB2X 15/12/2048 ARIR111018B	RPI SBILGB2L 08/17/2047 USD P 2.147% / R CPI ARZC160817G
BEIJING GAS SINGAPORE CAPITAL CORP	IRS GSILGB2X 16/05/2024 AUD P 1.65% / R 6MBBSW ARIR150519C	RPI SBILGB2L 15/03/2022 AUD P 2.025% / R CPI ARZC230318B
BELGIUM, KINGDOM OF (GOVERNMENT)	IRS NATAAU3303X 25/05/2029 AUD P 6MBBSW / R 2.432% ARIR220519F	RPI SBILGB2L 15/03/2023 AUD P 2.07% / R CPI ARZC110418E

BERKSHIRE HATHAWAY ENERGY CO	IRS_IRS EUR PAY EURIBOR EUR 6M REC 0.2848% 14-03-2022 RECEIVE LEG	RPI SBILGB2L 15/03/2028 AUD P CPI / R 2.268% ARZC110418F
BERKSHIRE HATHAWAY FINANCE CORP	ISRAEL ELECTRIC CORP LTD	RPI SBILGB2L 15/12/2028 AUD P 2.2% / R CPI ARZC161118A
BERKSHIRE HATHAWAY INC	ISRAEL, STATE OF (GOVERNMENT)	RPI SBILGB2L 15/12/2029 AUD P CPI / R 2.233% ARZC271117A
BERTELSMANN AG	ITALY, REPUBLIC OF (GOVERNMENT)	RPI USD 2.3275%/US CPI GSILGB2X 03-21-2043 ARZC190318D
BHARTI AIRTEL INTERNATIONAL NETHERLANDS BV	ITAU UNIBANCO HOLDING SA (CAYMAN ISLANDS BRANCH)	RPI USD 2.373%/US CPI BOFAUS3DCRD 08-22-2043 ARZC200818B
BHARTI AIRTEL LTD	JAPAN (GOVERNMENT OF)	RPI USD US CPI/2.3135% GSILGB2X 03-16-2030 ARZC140318C
BLACKROCK INC	JAPAN 10-YR BOND MAR 21	RPI USD US CPI/2.315% GSILGB2X 03-21-2030 ARZC190318C
BLACKSTONE HOLDINGS FINANCE CO LLC	JOHNSON & JOHNSON	RPI USD US CPI/2.33% CHASUS33 01-25-2030ARZC230118H
BMW FINANCE NV	JPMORGAN CHASE & CO	RPI WPACAU2F 15/03/2035 AUD P 2.74% / R CPI ARZC310315C
BMW US CAPITAL LLC	JUBILANT PHARMA LTD	RPI WPACAU2F 15/06/2022 AUD P 2.07% / R CPI ARZC300418B
BNP PARIBAS SA	KASIKORNBANK PCL (HONG KONG BRANCH)	RPI WPACAU2F 15/09/2025 AUD P CPI / R 2.56% ARZC110915A
BOSTON PROPERTIES LP	KIMBERLY-CLARK CORP	RPI WPACAU2F 15/09/2025 AUD P CPI / R 2.56% ARZC140915A
BOSTON SCIENTIFIC CORP	KIMCO REALTY CORP	RPI WPACAU2S 15/06/2025 AUD P 2.22% / R CPI ARZC270418A
BP CAPITAL MARKETS AMERICA INC	KINDER MORGAN HOLDCO LLC	RSA INSURANCE GROUP PLC
BP CAPITAL MARKETS BV	KLEPIERRE SA	RTE EDF TRANSPORT SA
BPCE	KOMATSU FINANCE AMERICA INC	SABIC CAPITAL II BV
BRASKEM AMERICA FINANCE CO	KOOKMIN BANK	SACI FALABELLA
BRASKEM FINANCE LTD	KOREA GAS CORP	SAMPO OYJ
BRASKEM NETHERLANDS FINANCE BV	KRAFT FOODS INC	SAN ANTONIO TX ELEC & GAS REV
BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNMENT)	KROGER CO	SANDS CHINA LTD
BRISTOL-MYERS SQUIBB CO	LA TROBE FINANCIAL CAPITAL MARKETS TRUST 2017-1	SANTANDER UK GROUP HOLDINGS PLC
BRIXMOR OPERATING PARTNERSHIP LP	LA TROBE FINANCIAL CAPITAL MARKETS TRUST 2019-2	SAPPHIRE TRUST
BROADCOM INC	LATITUDE AUSTRALIA CREDIT CARD LOAN NOTE TRUST	SAPPHIRE XX 2018-3 TRUST
BUPA FINANCE PLC	LATITUDE AUSTRALIA PERSONAL LOANS SERIES 2020-1 TRUST	SAPPHIRE XXI SERIES 2019-1 TRUST
BWP TRUST	LCH_BASIS BOFAGB2U 11/12/2035 AUD P 3MBBSW / R 6MBBSW ARDB101220A3	SAPPHIRE XXIII SERIES 2020-1 TRUST
CAIXABANK SA	LCH_IRS BOFAGB2U 12/15/2032 USD P 1.227% / R 3MLIBOR ARIR080920P2	SAPPHIRE XXIV SERIES 2020-2 TRUST
CALIFORNIA ST UNIV REV	LCH_IRS BOFAGB2U 12/15/2032 USD P 1.662% / R 3MLIBOR ARIR091220I2	SAPPI PAPIER HOLDING GMBH
CALL BONDOPT ANZBAU3M 11/02/2021 AUSTRALIAN GOVERNM 1.166 ACG210433C1166AN	LCH_IRS BOFAGB2U 12/15/2032 USD P 1.68% / R 3MLIBOR ARIR041220G6	SAUDI ARABIAN OIL CO
CALL BONDOPT ANZBAU3M 15/02/2021 AUSTRALIAN GOVERNM 0.806 ACG210429C806AN	LCH_IRS BOFAGB2U 12/18/2027 USD P 3MLIBOR / R 0.793% ARIR080920O2	SAUDI ELECTRICITY GLOBAL SUKUK COMPANY 4
CALL BONDOPT ANZBAU3M 17/02/2021 AUSTRALIAN GOVERNM 0.869 ACG211129C869AN	LCH_IRS BOFAGB2U 12/18/2027 USD P 3MLIBOR / R 1.152% ARIR041220F6	SB CAPITAL SA
CALL BONDOPT ANZBAU3M 18/01/2021 AUSTRALIAN GOVERNM 1.35 ACG210437C1350AN	LCH_IRS BOFAGB2U 12/21/2024 USD P 0.364% / R 3MLIBOR ARIR080920N2	SCENTRE GROUP
CALL BONDOPT ANZBAU3M 18/02/2021 AUSTRALIAN GOVERNM 0.759 ACG211128C759AN	LCH_IRS BOFAGB2U 12/21/2024 USD P 0.533% / R 3MLIBOR ARIR041220E6	SCHAEFFLER AG

CALL BONDOPT ANZBAU3M 19/01/2021 AUSTRALIAN GOVERNM 1.599 ACG210639C1559AN	LCH_IRS BOFAGB2U 14/02/2026 AUD P 6MBBSW / R 1.109% ARIR130220U2	SCHLUMBERGER HOLDINGS CORP
CALL BONDOPT ANZBAU3M 22/02/2021 AUSTRALIAN GOVERNM 0.693 ACG210528C693AN	LCH_IRS BOFAGB2U 16/06/2031 AUD P 1.064% / R 6MBBSW ARIR141220C2	SCHLUMBERGER INVESTMENT SA
CALL BONDOPT ANZBAU3M 27/01/2021 AUSTRALIAN GOVERNM 0.501 ACG210427C501AN	LCH_IRS BOFAGB2U 16/12/2032 AUD P 6MBBSW / R 1.876% ARIR211220F1	SCRIPPS ESCROW II INC
CALL BONDOPT BARCGB5G 01/11/2021 US TREASURY N/B 1. 95.622064 UST0540C138BA	LCH_IRS BOFAGB2U 16/12/2050 EUR P 0.057% / R 6MEURIB ARIR120620A1	SEPTEMBER 2021 EURODOLLAR
CALL BONDOPT BNPAFRPP 10/02/2021 AUSTRALIAN GOVERNM 117.456 ACG0541C173BN	LCH_IRS BOFAGB2U 18/03/2023 CAD P 3MCDOR / R 2.06% ARIR231219A4	SERVICE CORP INTERNATIONAL
CALL BONDOPT BNPAFRPP 12/01/2021 JAPAN (10 YEAR ISS 100.729 JGB0930C002BN	LCH_IRS BOFAGB2U 19/12/2050 EUR P -0.045% / R 6MEURIB ARIR191120H5	SERVICENOW INC
CALL BONDOPT BNPAFRPP 18/01/2021 AUSTRALIAN GOVERNM 99.7364 ACG1125C03BN	LCH_IRS BOFAGB2U 19/12/2050 EUR P -0.089% / R 6MEURIB ARIR271020H2_1	SHELL INTERNATIONAL FINANCE BV
CALL BONDOPT CITIGB2L 22/02/2021 LAND NORDRHEIN-WES 170 NRW0319C102CI	LCH_IRS BOFAGB2U 20/09/2027 AUD P 6MBBSW / R 0.857% ARIR081020A3	SHIMAO PROPERTY HOLDINGS LTD
CALL SWAPTION AUD CTBAAU2SFXD BBSW/3M .7% EUROPEAN SO210616AU760CIR 16/06/2021	LCH_IRS BOFAGB2U 20/12/2048 AUD P 2.953% / R 6MBBSW ARIR271020C2_1	SHINHAN BANK
CALL SWO AUD BNPAFRPP P 6MBBSW / R 1% EUROPEAN SO210526AU100BNR 26/05/2021	LCH_IRS BOFAGB2U 20/12/2048 AUD P 6MBBSW / R 2.953% ARIR020920C1	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV
CALL SWO AUD BNPAFRPP P 6MBBSW / R 1.55% SO221124AU155BNR 24/11/2022	LCH_IRS BOFAGB2U 21/12/2027 CAD P 3MCDOR / R 1.03% ARIR180920B6	SIGMA FINANCE NETHERLANDS BV
CALL SWO AUD BOFAUS3N P 6MBBSW / R 1.38% EUROPEAN SO220228AU138BOR 28/02/2022	LCH_IRS BOFAGB2U 21/12/2027 CAD P 3MCDOR / R 1.03% ARIR180920D4	SIMON DEBARTOLO GROUP LP
CALL SWO AUD BOFAUS3N P 6MBBSW / R 1.74% EUROPEAN SO241017AU174BOR 17/10/2024	LCH_IRS BOFAGB2U 29/09/2040 AUD P 6MBBSW / R 1.475% ARIR280920A1	SINGAPORE, REPUBLIC OF (GOVERNMENT)
CALL SWO AUD CHASUS33 P 6MBBSW / R 1.818% EUROPEAN SO241021AU182JPR 21/10/2024	LCH_RPI BOFAGB2U 10/14/2022 USD P 1.595% / R CPI ARZC071020C3	SIRIUS XM RADIO INC
CALL SWO AUD GSILGB2X P 6MBBSW / R 1.27% SO221128AU127GSR 28/11/2022	LCH_RPI BOFAGB2U 10/14/2027 USD P CPI / R 1.868% ARZC071020D3	SNAM RETE GAS SPA
CALL SWPTN AUD NATAAU33033 BBSW/3M 2.9475 EUROPEAN SO220831AU300NAP	LCH_RPI BOFAGB2U 10/30/2022 USD P 1.529% / R CPI ARZC281020F2	SO220831AU
CAMDEN PROPERTY TRUST	LCH_RPI BOFAGB2U 10/30/2027 USD P CPI / R 1.853% ARZC281020G2	SOCIETE GENERALE
CANADA (GOVERNMENT)	LCH_RPI BOFAGB2U 12/10/2027 USD P CPI / R 2.059% ARZC081220I3	SOFI CONSUMER LOAN PROGRAM TRUST
CANADA 05-YR BOND MAR 21	LCH_RPI BOFAGB2U 12/10/2040 USD P 2.192% / R CPI ARZC081220G3	SOUTHERN COPPER CORP
CANADA 10-YR BOND MAR 21	LCH_RPI BOFAGB2U 12/10/2040 USD P 2.193% / R CPI ARZC081220H3	SOUTHERN GAS NETWORKS PLC
CANADIAN NATIONAL RAILWAY CO	LCH_RPI BOFAGB2U 12/10/2040 USD P 2.193% / R CPI ARZC081220J3	SP POWERASSETS LTD
CAPITAL ONE FINANCIAL CORP	LCH_RPI BOFAGB2U 12/15/2022 USD P 1.859% / R CPI ARZC111220N2	SPAIN, KINGDOM OF (GOVERNMENT)
CARDINAL HEALTH INC	LCH_RPI BOFAGB2U 12/15/2040 USD P 2.175% / R CPI ARZC111220L3	SPARK NEW ZEALAND LTD
CARNIVAL CORP	LEASEPLAN CORP NV	SPRINT CORP
CARRIER GLOBAL CORP	LENOVO GROUP LTD	SPRINT NEXTEL CORP
CASH	LIBERTY SERIES 2017-1 AUTO	SPRINT SPECTRUM CO LLC
CATHOLIC HEALTH INITIATIVES	LIBERTY SERIES 2017-2	ST MARYS CEMENT INC
CCO HLDGS LLC/CAP CORP	LIBERTY SERIES 2018-1 AUTO	STANDARD CHARTERED PLC
CCO HOLDINGS LLC	LIBERTY SERIES 2020-1 AUTO	STAR ENERGY GEOTHERMAL DARAJAT II LTD
CELANESE US HOLDINGS LLC	LINCOLN FINANCING SARL	STARBUCKS CORP
CEMEX SAB DE CV	LINCOLN NATIONAL CORP	STATE GRID EUROPE DEVELOPMENT (2014) PLC
CENTENE CORP	LLOYDS BANK CORPORATE MARKETS PLC	STATE GRID OVERSEAS INVESTMENT (2016) LTD
CENTRICA PLC	LLOYDS BANKING GROUP PLC	STATOIL ASA
CHALLENGER MILLENIUM SERIES 2007 - 2L TRUST	LONGFOR PROPERTIES CO LTD	STC SUKUK COMPANY LTD

CHARLES SCHWAB CORP	LOWES CO INC	STEEL FUNDING LTD
CHARTER COMMUNICATIONS OPERATING LLC	LVMH MOET HENNESSY LOUIS VUITTON SA	STRYKER CORP
CHENIERE CORPUS CHRISTI HOLDINGS LLC	LYB INTERNATIONAL FINANCE III LLC	SUMITOMO MITSUI FINANCIAL GROUP INC
CHENIERE ENERGY PARTNERS LP	MACQUARIE TRUE INDEX SOVEREIGN BOND FUND	SUNCORP-METWAY LTD
CHEVRON CORP	MAGNA INTERNATIONAL INC	SVENSKA HANDELSBANKEN AB
CHEVRON PHILLIPS CHEMICAL COMPANY LLC	MALAYSIA (GOVERNMENT)	SWEDBANK AB
CHEVRON USA INC	MANULIFE FINANCIAL CORP	SWEDEN, KINGDOM OF (GOVERNMENT)
CHILDREN'S HOSPITAL CORP	MAPFRE SA	SYDNEY AIRPORT FINANCE CO PTY LTD
CHINA, PEOPLES REPUBLIC OF (GOVERNMENT)	MARCH 2021 EURODOLLAR	SYNCHRONY FINANCIAL
CISCO SYSTEMS INC	MARRIOTT INTERNATIONAL INC	SYNGENTA FINANCE NV
CITIBANK HONG KONG	MARS INC	SYSCO CORP
CITIBANK LTD MELBOURNE	MCDONALDS CORP	TAKEDA PHARMACEUTICAL CO LTD
CITIGROUP INC	MCKESSON CORP	TARGET CORP
CK HUTCHISON CAPITAL SECURITIES (17) LTD	MDC GMTN BV	TASMANIAN PUBLIC FINANCE CORP
CLOROX CO	MEDTRONIC GLOBAL HOLDINGS SCA	TBA FNCL 4-5 30YRS 12/02/2045
CLOVERIE PLC	MEDTRONIC INC	TBG GLOBAL PTE LTD
CM-CIC COVERED BONDS	MEITUAN	TECK RESOURCES LTD
CME GROUP INC	MEMORIAL SLOAN-KETTERING CANCER CENTER	TELEFONAKTIEBOLAGET LM ERICSSON
CNH CAPITAL LLC	MERCK & CO INC	TELEFONICA EMISIONES SAU
CNOOC FINANCE (2013) LTD	METRO FINANCE 2020-1 TRUST	TELEFONICA EUROPE BV
CNOOC FINANCE 2011 LTD	METRO FINANCE TRUST 2018-1	TELSTRA CORP LTD
COCA-COLA FEMSA SAB DE CV	METRO FINANCE TRUST 2019-1	TEMASEK FINANCIAL (I) LTD
COCA-COLA HBC FINANCE BV	METROPOLITAN LIFE GLOBAL FUNDING I	TEMPO ACQUISITION LLC
COLGATE-PALMOLIVE CO	MEXICHEM SAB DE CV	TENCENT HOLDINGS LTD
COLOMBIA, REPUBLIC OF (GOVERNMENT)	MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)	TENEDORA NEMAK SA DE CV
COMCAST CORP	MICROCHIP TECHNOLOGY INC	TERNA RETE ELETTRICA NAZIONALE SPA
COMMONWEALTH BANK OF AUSTRALIA	MICRON TECHNOLOGY INC	TESCO PLC
COMPAGNIE DE SAINT GOBAIN SA	MICROSOFT CORP	TEVA PHARMACEUTICAL FINANCE COMPANY BV
COMPAGNIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES	MILLICOM INTERNATIONAL CELLULAR SA	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV
CONAGRA FOODS INC	MIRVAC GROUP FINANCE LTD	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV
CONNECTICUT LIGHT AND POWER CO	MITSUBISHI UFJ FINANCIAL GROUP INC	TEXAS TRANSN COMMN
CONSOLIDATED EDISON CO OF NEW YORK INC	MOLSON COORS BREWING CO	THERMO FISHER SCIENTIFIC INC
CONSUMERS ENERGY CO	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV	THINK TANK SERIES 2019-1 TRUST
CONTI-GUMMI FINANCE BV	MORGAN STANLEY	THORN ABS NO.1
CONTINENTAL AG	MPLX LP	TINGYI (CAYMAN ISLANDS) HOLDINGS CORP
CORPORACION NACIONAL DEL COBRE DE CHILE	MSCI INC	T-MOBILE USA INC
COSTCO WHOLESALE CORP	MYRIAD INTERNATIONAL HLDG BV	TORONTO DOMINION BANK
COUNTRY GARDEN HOLDINGS CO LTD	NAKILAT INC	TOTAL CAPITAL INTERNATIONAL SA
COVENTRY BUILDING SOCIETY	NASDAQ OMX GROUP INC	TOWER BERSAMA PT
COX COMMUNICATIONS INC	NATIONAL AUSTRALIA BANK LTD	TOYOTA MOTOR CREDIT CORP
CPUK FINANCE LTD	NATIONAL GRID GAS FINANCE NO 1 PLC	TRANSCANADA TRUST
CRCC CHENGAN LTD	NATIONAL HOUSING FINANCE AND INVESTMENT CORP	TRANSCONTINENTAL GAS PIPE LINE CORP

CREDIT AGRICOLE ASSURANCES SA	NATIONAL RURAL UTILITIES COOP FINANCE CORP	TRANSELEC SA
CREDIT AGRICOLE COVERED BONDS	NATIONSTAR MORTGAGE HOLDINGS INC	TRANSURBAN FINANCE CO PTY LTD
CREDIT AGRICOLE SA (LONDON BRANCH)	NATIONWIDE BUILDING SOCIETY	TRAVELERS CO INC
CREDIT SUISSE	NBK TIER 1 FINANCING (2) LTD	TREASURY CORP OF VICTORIA
CREDIT SUISSE (LONDON BRANCH)	NETHERLANDS, KINGDOM OF (GOVERNMENT)	TSMC GLOBAL LTD
CREDIT SUISSE GROUP AG	NEW ENGLAND POWER CO	TURKCELL ILETISIM HIZMETLERI AS
CRH SMW FINANCE DAC	NEW JERSEY TURNPIKE AUTHORITY	TURKIYE SISE VE CAM FABRIKALARI AS
CROATIA, REPUBLIC OF (GOVERNMENT)	NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC	TYCO INTERNATIONAL PLC
CROWN CASTLE INTERNATIONAL CORP (NEW)	NEW SOUTH WALES TREASURY CORP	UBS GROUP AG
CROWN EUROPEAN HOLDINGS SA	NEW YORK LIFE GLOBAL FUNDING	UDR INC
CSCEC FINANCE (CAYMAN) II LTD	NEW ZEALAND (GOVERNMENT)	UK 10-YR GILT MAR 21
CVS CAREMARK CORP	NEWYORK-PRESBYTERIAN HOSPITAL	UK ULTRA LONG GILT MAR 21
DAIMLER AG	NEXEN INC	UNIBAIL RODAMCO SE
DAIMLER FINANCE NORTH AMERICA LLC	NIBC BANK NV	UNICREDIT SPA
DAIMLER INTERNATIONAL FINANCE BV	NIKE INC	UNION FENOSA FINANCE BV
DALLAS FORT WORTH TEX INTL ARPT REV	NOBLE ENERGY INC	UNION PACIFIC CORP
DANAHER CORP	NOKIA OYJ	UNITED ENERGY DISTRIBUTION PTY LTD
DANSKE BANK A/S	NORDEA BANK ABP	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND (GOVERNMEN
DBS GROUP HOLDINGS LTD	NORFOLK SOUTHERN CORP	UNITED OVERSEAS BANK LTD
DELL INTERNATIONAL LLC	NORTHEASTERN UNIVERSITY	UNITED PARCEL SERVICE INC
DENMARK, KINGDOM OF (GOVERNMENT)	NORTHERN TERRITORY TREASURY CORP	UNITED STATES TREASURY
DET NORSKE OLJESELSKAP ASA	NORTHUMBRIAN WATER FINANCE PLC	UNITEDHEALTH GROUP INC
DEUTSCHE ANNINGTON FINANCE BV	NOVARTIS CAPITAL CORP	UNUM GROUP
DEUTSCHE BANK AG	NUTRIEN LTD	UPJOHN INC
DEUTSCHE TELEKOM AG	NVIDIA CORP	URENCO FINANCE NV
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	NYKREDIT REALKREDIT A/S	US 02-YR TREASURY NOTE MAR 21
DEVON ENERGY CORP	OCCIDENTAL PETROLEUM CORP	US 05-YR TREASURY NOTE MAR 21
DEXUS	OMNICOM FINANCE HOLDINGS PLC	US 10-YR TREASURY NOTE MAR 21
DH EUROPE FINANCE II SARL	ONEMAIN FINANCIAL ISSUANCE TRUST	US BANCORP
DISCOVERY COMMUNICATIONS LLC	ONEOK INC	US TREASURY BOND MAR 21
DOLPHIN ENERGY LTD	ONEOK PARTNERS LP	US ULTRA 10-YEAR TREASURY NOTE MAR 21
DOMINION RESOURCES INC	ORACLE CORP	US ULTRA TREASURY BOND MAR 21
DOW CHEMICAL CO	ORANGE SA	VALERO ENERGY CORP
DP WORLD CRESCENT LTD	O''REILLY AUTOMOTIVE INC	VERISURE HLDG AB
DP WORLD LTD	ORSZAGPS TAKAREKPENZTAR ES KERESKEDELMI BANK NYRT	VERIZON COMMUNICATIONS INC
DUKE ENERGY CORP	OVERSEA-CHINESE BANKING CORP LTD	VF CORP
DUN & BRADSTREET CORP	PACIFIC LIFECORP	VIACOMCBS INC
E.ON AG	PANAMA, REPUBLIC OF (GOVERNMENT)	VICINITY CENTRES
E.ON INTERNATIONAL FINANCE BV	PECO ENERGY CO	VICTORIA POWER NETWORKS FINANCE PTY LTD
EAST OHIO GAS CO	PEPPER RESIDENTIAL SECURITIES TRUST NO 16	VIMPELCOM HOLDINGS BV
EASTMAN CHEMICAL CO	PEPPER RESIDENTIAL SECURITIES TRUST NO 17	VIRGINIA ELECTRIC AND POWER CO
ECOLAB INC	PEPPER RESIDENTIAL SECURITIES TRUST NO 18	VISA INC
EDF ENERGY NETWORKS EPN PLC	PEPPER RESIDENTIAL SECURITIES TRUST NO 20	VMED O2 UK FINANCING I PLC
EDP FINANCE BV	PEPPER RESIDENTIAL SECURITIES TRUST NO. 22	VODAFONE GROUP PLC

ELANCO ANIMAL HEALTH INCORPORATED	PEPPER RESIDENTIAL SECURITIES TRUST NO. 24	VOLKSWAGEN FINANCIAL SERVICES NV
ELECTRICITE DE FRANCE SA	PEPPER SPARKZ TRUST NO.1	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC
ELI LILLY AND CO	PEPPER SPARKZ TRUST NO.2	VOLKSWAGEN INTERNATIONAL FINANCE NV
ELM BV	PERNOD RICARD INTERNATIONAL FINANCE LLC	WAL-MART STORES INC
EMD FINANCE LLC	PERTAMINA (PERSERO) PT	WALT DISNEY CO
EMERSON ELECTRIC CO	PERU, REPUBLIC OF (GOVERNMENT)	WASTE CONNECTIONS INC
EMPRESA COLOMBIANA DE PETROLEOS	PERUSAHAAN GAS NEGARA (PERSERO) TBK PT	WASTE MANAGEMENT INC
EMPRESA NACIONAL DE ELECTRICIDAD SA	PETROBAS GLOBAL FINANCE BV	WEICHAI INTERNATIONAL HONG KONG ENERGY GROUP CO LTD
ENBRIDGE ENERGY PARTNERS LP	PETROLEOS MEXICANOS	WELLS FARGO & CO
ENBRIDGE INC	PETRONAS CAPITAL LTD	WESTFIELD MANAGEMENT LTD
ENEL FINANCE NV	PFIZER INC	WESTFIELD TRUST
ENERSIS CHILE S.A.	PHILLIPS 66	WESTLAKE AUTOMOBILE RECEIVABLES TRUST
ENI SPA	PKO FINANCE AB	WESTLAKE CHEMICAL CORP
ENTERGY LOUISIANA LLC	PNC BANK NA	WESTPAC BANKING CORP
ENTERPRISE PRODUCTS OPERATING LLC	POHJOLA PANKKI OYJ	WEYERHAEUSER CO
EQUATE PETROCHEMICAL BV	PPR SA	WHIRLPOOL FINANCE LUXEMBOURG SARL
EQUIFAX INC	PRAXAIR INC	WILLIAMS CO INC
EQUINIX INC	PRICELINE.COM INC	WINTERSHALL DEA FINANCE BV
ERP OPERATING LP	PRINCIPAL FINANCIAL GROUP INC	WOLTERS KLUWER NV
ERSTE GROUP BANK AG	PROGRESS TRUST	WOODSIDE FINANCE LTD
ESSITY AB (PUBL)	PTTEP TREASURY CENTER CO LTD	WPP FINANCE 2017
ETSA UTILITIES FINANCE PTY LTD	PUBLIC SERVICE ELECTRIC AND GAS CO	WSO FINANCE PTY LTD
EUROGRID GMBH	PUT BONDOPT ANZBAU3M 11/02/2021 AUSTRALIAN GOVERNM 1.166 ACG210433P1166AN	XCEL ENERGY INC
EUROPEAN COMMUNITY	PUT BONDOPT ANZBAU3M 15/02/2021 AUSTRALIAN GOVERNM 0.806 ACG210429P806AN	XEROX HOLDINGS CORP
EXELON CORP	PUT BONDOPT ANZBAU3M 17/02/2021 AUSTRALIAN GOVERNM 0.869 ACG211129P869AN	XINAO GAS HOLDINGS LTD
EXPERIAN FINANCE PLC	PUT BONDOPT ANZBAU3M 18/01/2021 AUSTRALIAN GOVERNM 1.35 ACG210437P1350AN	YILI HOLDING INVESTMENT LTD
EXXON MOBIL CORP	PUT BONDOPT ANZBAU3M 18/02/2021 AUSTRALIAN GOVERNM 0.759 ACG211128P759AN	YINGDE GASES INVESTMENT LTD
FANNIE MAE REMIC TRUST	PUT BONDOPT ANZBAU3M 19/01/2021 AUSTRALIAN GOVERNM 1.559 ACG210639P1559AN	ZF EUROPE FINANCE BV
FCA BANK SPA (IRISH BRANCH)	PUT BONDOPT ANZBAU3M 22/02/2021 AUSTRALIAN GOVERNM 0.693 ACG210528P693AN	ZF NORTH AMERICA CAPITAL INC
FEDERAL HOME LOAN MORTGAGE CORP	PUT BONDOPT ANZBAU3M 27/01/2021 AUSTRALIAN GOVERNM 0.501 ACG210427P501AN	ZIMMER HOLDINGS INC
FEDERAL HOME LOAN MORTGAGE CORPORATION	PUT BONDOPT BARCGB5G 01/11/2021 US TREASURY N/B 1. 95.622064 UST0540P138BA	ZIP MASTER TRUST SERIES 2019-1

Mercer Conservative Growth Fund – Enhanced Passive Class

Australian Shares

Asset Name		
A2 MILK COMPANY	EAGERS AUTOMOTIVE LIMITED	ORORA LTD
ABACUS PROPERTY GROUP	ECLIPX GROUP LIMITED	OZ MINERALS LTD
ACCENT GROUP LTD	ELDERS LTD	PACT GROUP HOLDINGS LTD
ADBRI LTD	ELECTRO OPTIC SYSTEMS HOLDINGS LTD	PARADIGM BIOPHARMACEUTICALS LTD
AFTERPAY LTD	EMECO HOLDINGS LTD	PENDAL GROUP LTD
AGL ENERGY LTD	EML PAYMENTS LTD	PERENTI GLOBAL LTD
ALKANE RESOURCES LTD	EVENT HOSPITALITY AND ENTERTAINMENT	PERPETUAL LTD
ALS LIMITED	EVOLUTION MINING LTD	PERSEUS MINING LTD
ALTIUM LTD	FISHER & PAYKEL HEALTHCARE CORP LTD	PILBARA MINERALS LTD
ALUMINA LTD	FLETCHER BUILDING LTD	PINNACLE INVESTMENT MANAGEMENT GRP LTD
AMA GROUP LTD	FLIGHT CENTRE TRAVEL GROUP LTD	PLATINUM INVESTMENT MANAGEMENT LTD
AMCOR PLC	FORTESCUE METALS GROUP LTD	POINTSBET HOLDINGS LTD
AMP LTD	FREEDOM FOODS GROUP LIMITED	POLYNOVO LIMITED
AMPOL LTD	G8 EDUCATION LTD	PREMIER INVESTMENTS LTD
ANSELL LTD	GALAXY RESOURCES LTD	PRO MEDICUS LTD
APA GROUP	GDI PROPERTY GROUP	QANTAS AIRWAYS LTD
APPEN LIMITED	GENWORTH MORTGAGE INSRNC AUSTRALIA LTD	QBE INSURANCE GROUP LTD
ARB CORPORATION	GOLD ROAD RESOURCES LTD	QUBE HOLDINGS LIMITED
ARENA REIT	GOODMAN GROUP PTY LTD	RAMELIUS RESOURCES LTD
ARISTOCRAT LEISURE LTD	GPT GROUP	RAMSAY HEALTH CARE LTD
ASALEO CARE LIMITED	GRAINCORP LTD	REA GROUP LTD
ASX LTD	GROWTHPOINT PROPERTIES AUSTRALIA LTD	RED 5 LTD
ATLAS ARTERIA	GUD HOLDINGS LTD	REDCAPE HOTEL GROUP
AUB GROUP LTD	GWA GROUP LTD	REECE LIMITED
AUCKLAND INTERNATIONAL AIRPORT LTD	HANSEN TECHNOLOGIES LTD	REGIS RESOURCES LTD
AUDINATE GROUP LIMITED	HARVEY NORMAN HOLDINGS LTD	RELIANCE WORLDWIDE CORPORATION LIMITED
AURELIA METALS LTD	HEALIUS LTD	RESMED INC
AURIZON HOLDINGS LTD	HOTEL PROPERTY INVESTMENTS LTD	RESOLUTE MINING LTD
AUSNET SERVICES LTD	HUB24 LTD	RIO TINTO LIMITED
AUSTAL LTD	IDP EDUCATION LIMITED	RURAL FUNDS GROUP
AUSTRALIA & NEW ZEALAND BNKING GRP LTD	IGO LIMITED	SANDFIRE RESOURCES LTD
AUSTRALIAN ETHICAL INVESTMENT LTD	ILUKA RESOURCES LTD	SANTOS LTD
AUSTRALIAN FINANCE GROUP LTD	IMDEX LTD	SARACEN MINERAL HOLDINGS LTD
AVENTUS RETAIL PROPERTY FUND	INCITEC PIVOT LTD	SCA PROPERTY GROUP
AVITA MEDICAL INC	INFOMEDIA LTD	SCENTRE GROUP
BABY BUNTING GROUP LIMITED	INGENIA COMMUNITIES GROUP	SEALINK TRAVEL GROUP LIMITED
BANK OF QUEENSLAND LTD	INGHAMS GROUP LIMITED	SEEK LTD
BAPCOR LTD	INSURANCE AUSTRALIA GROUP LTD	SELECT HARVESTS LTD
BEACH ENERGY LTD	INTEGRAL DIAGNOSTICS	SENEX ENERGY LTD
BEGA CHEESE LTD	INVOCARE LTD	SERVICE STREAM LIMITED
BELLEVUE GOLD LTD	IONEER LTD	SEVEN GROUP HOLDINGS LTD
BENDIGO AND ADELAIDE BANK LTD	IOOF HOLDINGS LTD	SIGMA HEALTHCARE LIMITED
BHP GROUP LTD	IPH LIMITED	SILVER LAKE RESOURCES LTD

BINGO INDUSTRIES LIMITED	IRESS LIMITED	SIMS LIMITED
BLACKMORES LTD	IRONGATE GROUP	SKYCITY ENTERTAINMENT GROUP LTD
BLUESCOPE STEEL LTD	ISIGNTHIS LIMITED	SMARTGROUP CORPORATION LTD
BORAL LTD	JAMES HARDIE INDUSTRIES PLC	SONIC HEALTHCARE LTD
BRAMBLES LTD	JANUS HENDERSON GROUP PLC	SOUTH32 LIMITED
BRAVURA SOLUTIONS LTD NEW	JB HI-FI LTD	SOUTHERN CROSS MEDIA GROUP LTD
BREVILLE GROUP LTD	JUMBO INTERACTIVE LTD	SPARK INFRASTRUCTURE GROUP
BRICKWORKS LTD	KAROON ENERGY LTD	SPARK NEW ZEALAND LTD
BWP TRUST	KOGAN.COM LTD	SPI 200 MAR21
BWX LIMITED	LENDLEASE GROUP	SSR MINING INC
CAPRICORN METALS LTD	LIFESTYLE COMMUNITIES LIMITED	ST BARBARA LTD
CARNARVON PETROLEUM LTD	LINK ADMINISTRATION HOLDINGS LIMITED	STARPHARMA HOLDINGS LTD
CARSALES.COM LTD	LOVISA HOLDINGS LIMITED	STEADFAST GROUP LIMITED
CASH	LYNAS RARE EARTHS LIMITED	STOCKLAND CORPORATION LTD
CENTURIA CAPITAL	MACQUARIE GROUP LTD	SUNCORP GROUP LTD
CENTURIA INDUSTRIAL REIT	MAGELLAN FINANCIAL GROUP LTD	SUPER RETAIL GROUP LIMITED
CENTURIA OFFICE REIT	MAYNE PHARMA GROUP LTD	SYDNEY AIRPORT HOLDINGS PTY LTD
CHALLENGER LTD	MCMILLAN SHAKESPEARE LTD	TABCORP HOLDINGS LTD
CHAMPION IRON LIMITED	MEDIBANK PRIVATE LIMITED	TASSAL GROUP LTD
CHARTER HALL GROUP	MEGAPORT LTD	TECHNOLOGYONE LTD
CHARTER HALL LONG WALE REIT	MESOBLAST LTD	TELSTRA CORPORATION LTD
CHARTER HALL RETAIL REIT	METCASH LTD	TEMPLE & WEBSTER GROUP LTD
CHARTER HALL SOCIAL INFRASTRUCTURE	MINERAL RESOURCES LTD	THE STAR ENTERTAINMENT GROUP LTD
CHORUS LTD	MIRVAC GROUP	TPG TELECOM LTD
CIMIC GROUP LIMITED	MONADELPHOUS GROUP LTD	TRANSURBAN GROUP
CITY CHIC COLLECTIVE	MONEY3 CORP LTD	TREASURY WINE ESTATES LTD
CLEANAWAY WASTE MANAGEMENT LTD	MOUNT GIBSON IRON LTD	TYRO PAYMENTS LTD
CLINUVEL PHARMACEUTICALS LTD	MYSTATE LTD	UNIBAIL-RODAMCO-WESTFIELD
COCA-COLA AMATIL LTD	NANOSONICS LTD	UNITED MALT GROUP
COCHLEAR LTD	NATIONAL AUSTRALIA BANK LTD	UNITI GROUP LIMITED
CODAN LTD	NATIONAL STORAGE REIT	VICINITY CENTRES
COLES GROUP LTD	NEARMAP LTD	VIRGIN MONEY UK PLC
COLLINS FOODS LTD	NETWEALTH GROUP LTD	VIRTUS HEALTH LIMITED
COMMONWEALTH BANK OF AUSTRALIA	NEW HOPE CORPORATION LTD	VIVA ENEGRY GROUP LIMITED
COMPUTERSHARE LTD	NEWCREST MINING LTD	VOCUS GROUP LTD
COOPER ENERGY LTD	NEWS CORP	WASHINGTON H SOUL PATTINSON & CO LTD
CORPORATE TRAVEL MANAGEMENT LTD	NEXTDC LTD	WAYPOINT REIT
COSTA GROUP HOLDINGS LIMITED	NIB HOLDINGS LTD	WEBJET LTD
CREDIT CORP GROUP LTD	NICK SCALI LTD	WESFARMERS LTD
CROMWELL PROPERTY GROUP	NICKEL MINES LTD	WEST AFRICAN RESOURCES LTD
CROWN RESORTS LTD	NINE ENTERTAINMENT	WESTERN AREAS LIMITED
CSL LTD	NORTHERN STAR RESOURCES LTD	WESTGOLD RESOURCES
CSR LTD	NRW HOLDINGS LTD	WESTPAC BANKING CORP
DATA 3 LIMITED	NUFARM LTD	WHITEHAVEN COAL LTD
DE GREY MINING LTD	OIL SEARCH LTD	WISETECH GLOBAL LIMITED

DETERRA ROYALTIES LTD	OMNI BRIDGEWAY LTD	WOODSIDE PETROLEUM LTD
DEXUS	OOH MEDIA LIMITED	WOOLWORTHS GROUP LTD
DICKER DATA LIMITED	OPTHEA LIMITED	WORLEY LTD
DOMAIN HOLDINGS AUSTRALIA PTY LTD	ORICA LTD	XERO LTD
DOMINO'S PIZZA ENTERPRISES LTD	ORIGIN ENERGY LTD	ZIP CO LTD
DOWNER EDI LTD	OROCOBRE LTD	

Global Shares

Asset Name		
10X GENOMICS INC	FIFTH THIRD BANCORP	O'REILLY AUTOMOTIVE INC
3I GROUP PLC	FINECOBANK BANCA FINECO	ORIENTAL LAND CO LTD
3M CO	FIRST QUANTUM MINERALS LTD	ORION OYJ
A. O. SMITH CORP	FIRST REPUBLIC BANK	ORIX CORP
A2 MILK COMPANY	FIRSTENERGY CORP	ORIX JREIT INC
AB SKF	FIRSTSERVICE CORP	ORKLA ASA
ABB LTD	FISERV INC	ORPEA SA
ABBOTT LABORATORIES	FISHER & PAYKEL HEALTHCARE CORP LTD	ORSTED A/S
ABBVIE INC	FLEETCOR TECHNOLOGIES INC	OSAKA GAS CO LTD
ABC-MART	FLUTTER ENTERTAINMENT	OTIS WORLDWIDE CORP
ABIOMED INC	FMC CORP	OTSUKA CORP
ABN AMRO BANK	FORD MOTOR CO	OTSUKA HOLDINGS CO LTD
ACCENTURE PLC	FORMULA ONE GROUP	OVERSEA-CHINESE BANKING CORP LTD
ACCOR SA	FORTINET INC	OWENS CORNING
ACOM CO LTD	FORTIS INC	PACCAR INC
ACS ACTIVIDADES	FORTIVE CORP	PACKAGING CORP OF AMERICA
ACTIVISION BLIZZARD INC	FORTUM OYJ	PALO ALTO NETWORKS INC
ADECCO GROUP AG	FORTUNE BRANDS HOME AND SECURITY	PAN AMERICAN SILVER CORP
ADEVINTA	FOX CORP	PAN PACIFIC INTERNATIONAL HOLDINGS
ADIDAS AG	FRANCO-NEVADA CORP	PANASONIC CORP
ADMIRAL GROUP PLC	FRANKLIN RESOURCES INC	PANDORA A/S
ADOBE INC	FREEPORT-MCMORAN INC	PARKER HANNIFIN CORP
ADVANCE AUTO PARTS INC	FRESENIUS MEDICAL CARE AG & CO KGAA	PARKLAND CORP
ADVANCED MICRO DEVICES INC	FRESENIUS SE & CO KGAA	PARTNERS GROUP HOLDING AG
ADVANTEST CORP	FRESNILLO PLC	PAYCHEX INC
ADYEN NV	FTSE 100 MAR21	PAYCOM SOFTWARE INC
AEGON NV	FUCHS PETROLUB SE	PAYPAL HOLDINGS INC
AENA SME S.A.	FUJI ELECTRIC CO LTD	PCCW LIMITED
AEON CO LTD	FUJIFILM HOLDINGS CORP	PEARSON PLC
AEON MALL CO LTD	FUJITSU LTD	PELOTON INTERACTIVE INC
AEROPORTS DE PARIS	FUKUOKA FINANCIAL GROUP INC	PEMBINA PIPELINE CORP
AES CORP	GALAPAGOS NV	PENTAIR PLC
AFLAC INC	GALAXY ENTERTAINMENT GROUP LTD	PEPSICO INC
AGC INC	GALLAGHER ARTHUR J & CO	PEPTIDREAM INC
AGEAS SA	GALP ENERGIA SGPS SA	PERKINELMER INC
AGILENT TECHNOLOGIES INC	GARMIN LTD	PERNOD RICARD SA

AGNC INVESTMENT	GARTNER INC	PERRIGO CO PLC
AGNICO EAGLE MINES LTD	GEA GROUP AG	PERSIMMON
AIA GROUP LTD	GEBERIT AG	PERSOL HOLDINGS CO
AIR CANADA	GECINA SA	PEUGEOT SA
AIR LIQUIDE SA	GENERAC HOLDINGS INC	PFIZER INC
AIR PRODUCTS AND CHEMICALS INC	GENERAL ELECTRIC CO	PG&E CORP
AIR WATER INC	GENERAL MILLS INC	PHILLIPS 66
AIRBUS SE	GENERAL MOTORS CO	PHOENIX GROUP HOLDINGS PLC
AISIN CORP	GENMAB A/S	PIGEON CORP
AJINOMOTO CO INC	GENTING SINGAPORE LTD	PINNACLE WEST CAPITAL CORP
AKAMAI TECHNOLOGIES INC	GENUINE PARTS CO	PINTEREST INC
AKZO NOBEL NV	GEORGE WESTON LTD	PIONEER NATURAL RESOURCES CO
ALBEMARLE CORP	GETLINK	PNC FINANCIAL SERVICES GROUP INC
ALCON AG	GFL ENVIRONMENTAL INC	POLA ORBIS HOLDINGS INC
ALEXANDRIA REAL ESTATE EQUITIES INC	GILDAN ACTIVEWEAR INC	POOL CORPORATION
ALEXION PHARMACEUTICALS INC	GILEAD SCIENCES INC	PORSCHE AUTOMOBIL HOLDING SE
ALFA LAVAL AB	GIVAUDAN SA	POSTE ITALIANE GROUP
ALFRESA HOLDINGS CORP	GJENSIDIGE FORSIKRING ASA	POWER ASSETS HOLDINGS LTD
ALGONQUIN POWER & UTILITIES CORP	GLAXOSMITHKLINE PLC	POWER CORPORATION OF CANADA
ALIGN TECHNOLOGY INC	GLENCORE PLC	PPD INC
ALIMENTATION COUCHE-TARD INC	GLOBAL PAYMENTS INC	PPG INDUSTRIES INC
ALLEGHANY CORP	GLOBE LIFE INC	PPL CORP
ALLEGION PLC	GLP J-REIT	PRINCIPAL FINANCIAL GROUP INC
ALLIANT ENERGY CORP	GMO PAYMENT GATEWAY	PROCTER & GAMBLE CO
ALLIANZ SE	GN STORE NORD A/S	PROGRESSIVE CORP
ALLSTATE CORP	GODADDY INC	PROLOGIS INC
ALLY FINANCIAL INC	GOLDMAN SACHS GROUP INC	PROSUS NV
ALNYLAM PHARMACEUTICALS INC	GREAT-WEST LIFECO INC	PROXIMUS SA
ALPHABET INC	GRIFOLS SA	PRUDENTIAL FINANCIAL INC
ALSTOM SA	GROEP BRUSSEL LAMBERT NV	PRUDENTIAL PLC
ALTAGAS LTD	GUIDEWIRE SOFTWARE INC	PRYSMIAN SPA
ALTICE EUROPE NV	H & M HENNES & MAURITZ AB	PTC INC
ALTICE USA INC	H LUNDBECK A/S	PUBLIC SERVICE ENTERPRISE GROUP INC
AMADA CO LTD	HAKUHODO DY HOLDINGS INC	PUBLIC STORAGE
AMADEUS IT GROUP SA	HALLIBURTON CO	PUBLICIS GROUPE SA
AMAZON.COM INC	HALMA	PULTEGROUP INC
AMBU	HAMAMATSU PHOTONICS KK	PUMA SE
AMCOR PLC	HANG LUNG PROPERTIES LTD	QIAGEN NV
AMERCO	HANG SENG BANK LTD	QORVO INC
AMEREN CORP	HANKYU HANSHIN HOLDINGS INC	QUALCOMM INC
AMERICAN ELECTRIC POWER COMPANY INC	HANNOVER RUECK SE	QUEBECOR INC
AMERICAN EXPRESS CO	HARGREAVES LANSDOWN PLC	QUEST DIAGNOSTICS INC
AMERICAN FINANCIAL GROUP INC	HARMONIC DRIVE SYSTEMS	RAIFFEISEN BANK INTERNATIONAL AG
AMERICAN INTERNATIONAL GROUP INC	HARTFORD FINANCIAL SERVICES GROUP INC	RAKUTEN GROUP INC
AMERICAN TOWER CORP	HASBRO INC	RANDSTAD NV

AMERICAN WATER WORKS COMPANY INC	HCA HEALTHCARE INC	RATIONAL AG
AMERIPRISE FINANCIAL INC	HEALTHPEAK PROPERTIES INC	RAYMOND JAMES FINANCIAL INC
AMERISOURCEBERGEN CORP	HEICO CORP	RAYTHEON TECHNOLOGIES CORP
AMETEK INC	HEIDELBERGCEMENT AG	REALTY INCOME CORP
AMGEN INC	HEINEKEN HOLDING NV	RECKITT BENCKISER GROUP PLC
AMPHENOL CORP	HEINEKEN NV	RECORDATI
AMPLIFON SPA	HELLOFRESH SE	RECRUIT HOLDINGS CO LTD
AMUNDI	HENDERSON LAND DEVELOPMENT CO LTD	RED ELECTRICA CORPORACION SA
ANA HOLDINGS INC	HENKEL AG & CO KGAA	REGENCY CENTERS CORP
ANALOG DEVICES INC	HENRY SCHEIN INC	REGENERON PHARMACEUTICALS INC
ANGLO AMERICAN PLC	HERMES INTERNATIONAL SCA	REGIONS FINANCIAL CORP
ANHEUSER BUSCH INBEV NV	HERSHEY CO	REINSURANCE GROUP OF AMERICA INC
ANNALY CAPITAL MANAGEMENT INC	HESS CORP	RELX PLC
ANSYS INC	HEWLETT PACKARD ENTERPRISE CO	REMY COINTREAU SA
ANTHEM INC	HEXAGON AB	RENAISSANCERE HOLDINGS LTD
ANTOFAGASTA PLC	HIKARI TSUSHIN INC	RENAULT SA
AON PLC	HIKMA PHARMACEUTICALS PLC	RENESAS ELECTRONICS CORP
AP MOELLER - MAERSK A/S	HILTON WORLDWIDE HOLDINGS INC	RENTOKIL INITIAL PLC
APOLLO GLOBAL MANAGEMENT LLC	HINO MOTORS LTD	REPSOL SA
APPLE INC	HIROSE ELECTRIC CO LTD	REPUBLIC SERVICES INC
APPLIED MATERIALS INC	HISAMITSU PHARMACEUTICAL CO INC	RESMED INC
APTIV PLC	HITACHI CONSTRUCTION MACHINERY CO LTD	RESONA HOLDINGS INC
ARAMARK	HITACHI LTD	RESTAURANT BRANDS INTERNATIONAL INC
ARCELORMITTAL SA	HITACHI METALS LTD	RICOH CO LTD
ARCH CAPITAL GROUP LTD	HK ELECTRIC INVESTMENTS	RINGCENTRAL INC
ARCHER DANIELS MIDLAND CO	HKT TRUST AND HKT LTD	RINNAI
ARGENX SE	HOCHTIEF AG	RIO TINTO PLC
ARISTA NETWORKS INC	HOLOGIC INC	RIOCAN REAL ESTATE INVESTMENT TRUST
ARKEMA SA	HOME DEPOT INC	RITCHIE BROS. AUCTIONEERS INC
AROUNDTOWN SA	HONDA MOTOR CO LTD	ROBERT HALF INTERNATIONAL INC
ARROW ELECTRONICS INC	HONEYWELL INTERNATIONAL INC	ROCHE HOLDING AG
ASAHI GROUP HOLDINGS LTD	HONG KONG AND CHINA GAS CO LTD	ROCKWELL AUTOMATION INC
ASAHI INTECC	HONG KONG EXCHANGES AND CLEARING LTD	ROCKWOOL INTERNATIONAL A/S
ASAHI KASEI CORP	HONGKONG LAND HOLDINGS LTD	ROGERS COMMUNICATIONS INC
ASCENDAS REAL ESTATE INVESTMENT TRUST	HORIZON THERAPEUTICS PLC	ROHM CO LTD
ASHTEAD GROUP PLC	HORMEL FOODS CORP	ROKU INC
ASM PACIFIC TECHNOLOGY LTD	HOSHIZAKI CORPORATION	ROLLINS INC
ASML HOLDING NV	HOST HOTELS & RESORTS INC	ROLLS-ROYCE HOLDINGS PLC
ASSA ABLOY AB	HOWMET AEROSPACE INC	ROPER TECHNOLOGIES INC
ASSICURAZIONI GENERALI SPA	HOYA CORP	ROSS STORES INC
ASSOCIATED BRITISH FOODS PLC	HP INC	ROYAL BANK OF CANADA
ASSURANT INC	HSBC HOLDINGS PLC	ROYAL CARIBBEAN GROUP
ASTELLAS PHARMA INC	HUBSPOT INC	ROYAL DUTCH SHELL PLC
ASTRAZENECA PLC	HULIC CO LTD	ROYALTY PHARMA PLC
AT&T INC	HUMANA INC	RPM INTERNATIONAL INC
ATCO LTD	HUNTINGTON BANCSHARES INC	RSA INSURANCE GROUP PLC

ATHENE HOLDING LTD	HUNTINGTON INGALLS INDUSTRIES INC	RWE AG
ATLANTIA SPA	HUSQVARNA AB	RYMAN HEALTHCARE LTD
ATLAS COPCO AB	HYDRO ONE INC	RYOHIN KEIKAKU CO LTD
ATMOS ENERGY CORP	IA FINANCIAL CORPORATION	S&P GLOBAL INC
ATOS SE	IAC/INTERACTIVECORP	SAFRAN SA
AUCKLAND INTERNATIONAL AIRPORT LTD	IBERDROLA SA	SAGE GROUP PLC
AUTO TRADER GROUP PLC	IBIDEN CO LTD	SALESFORCE.COM INC
AUTODESK INC	ICA GRUPPEN AB	SAMPO PLC
AUTOLIV INC	ICL GROUP LTD	SANDS CHINA LTD
AUTOMATIC DATA PROCESSING INC	IDEMITSU KOSAN CO LTD	SANDVIK AB
AUTOZONE INC	IDEX CORP	SANOFI SA
AVALARA INC	IDEXX LABORATORIES INC	SANTEN PHARMACEUTICAL CO LTD
AVALONBAY COMMUNITIES INC	IGM FINANCIAL INC	SAP SE
AVANTOR INC	IHS MARKIT	SAPUTO INC
AVERY DENNISON CORP	IIDA GROUP HOLDINGS CO LTD	SAREPTA THERAPEUTICS INC
AVEVA GROUP PLC	ILIAD SA	SARTORIUS AG
AVIVA PLC	ILLINOIS TOOL WORKS INC	SARTORIUS STEDIM BIOTECH SA
AXA SA	ILLUMINA INC	SBA COMMUNICATIONS CORP
AXALTA COATING SYSTEMS	IMPERIAL OIL LTD	SBI HOLDINGS INC
AZBIL CORP	INCYTE CORP	SCHIBSTED ASA
AZRIELI GROUP	INDUSTRIA DE DISENO TEXTIL SA	SCHINDLER HOLDING AG
B2GOLD CORP	INDUSTRIVARDEN AB	SCHLUMBERGER NV
BAE SYSTEMS PLC	INFINEON TECHNOLOGIES AG	SCHNEIDER ELECTRIC SE
BAKER HUGHES COMPANY	INFORMA PLC	SCHRODERS PLC
BALL CORP	INFRASTRUTTURE WIRELESS ITALIA SPA	SCOR SE
BALOISE HOLDING LTD	ING GROEP NV	SCOUT24 AG
BANCO BILBAO VIZCAYA ARGENTARIA S.A.	INGERSOLL-RAND PLC	SCSK CORP
BANCO ESPIRITO SANTO SA EM LIQUIDACAO	INPEX CORP	SEAGATE TECHNOLOGY PLC
BANCO SANTANDER SA	INSULET CORP	SEAGEN INC
BANDAI NAMCO HOLDINGS INC	INTACT FINANCIAL CORP	SEALED AIR CORP
BANK HAPOALIM BM	INTEL CORP	SEB SA
BANK LEUMI	INTER PIPELINE LTD	SECOM CO LTD
BANK OF AMERICA CORPORATION	INTERCONTINENTAL EXCHANGE INC	SECURITAS AB
BANK OF EAST ASIA LTD	INTERCONTINENTAL HOTELS GROUP PLC	SEGA SAMMY HOLDINGS INC
BANK OF KYOTO LTD	INTERNATIONAL BUSINESS MACHINES CORP	SEGRO PLC
BANK OF MONTREAL	INTERNATIONAL FLAVORS & FRAGRANCES INC	SEI INVESTMENTS CO
BANK OF NEW YORK MELLON CORP	INTERNATIONAL PAPER CO	SEIBU HOLDINGS
BANK OF NOVA SCOTIA	INTERPUBLIC GROUP OF COMPANIES INC	SEIKO EPSON CORP
BANQUE CANTONALE VAUDOISE	INTERTEK GROUP PLC	SEKISUI CHEMICAL CO LTD
BARCLAYS PLC	INTESA SANPAOLO SPA	SEKISUI HOUSE LTD
BARRATT DEVELOPMENTS PLC	INTUIT INC	SEMPRA ENERGY
BARRICK GOLD CORP	INTUITIVE SURGICAL INC	SENSATA TECHNOLOGIES HOLDING PLC
BARRY CALLEBAUT AG	INVESCO LTD	SERVICENOW INC
BASF SE	INVESTMENT LATOUR AB	SES SA
BAUSCH HEALTH COMPANIES INC	INVESTOR AB	SEVEN & I HOLDINGS CO LTD

BAXTER INTERNATIONAL INC	INVITATION HOMES INC	SEVERN TRENT PLC
BAYER AG	IONIS PHARMACEUTICALS	SG HOLDINGS CO LTD
BAYERISCHE MOTOREN WERKE AG	IPG PHOTONICS CORP	SGS SA
BCE INC	IPSEN SA	SHARP CORP
BECHTLE	IQVIA HOLDINGS INC	SHAW COMMUNICATIONS INC
BECTON DICKINSON AND CO	IRON MOUNTAIN INC	SHERWIN-WILLIAMS CO
BEIERSDORF AG	ISRAEL DISCOUNT BANK LTD	SHIMADZU CORP
BERKELEY GROUP HOLDINGS PLC	ISUZU MOTORS LTD	SHIMAMURA
BERKSHIRE HATHAWAY INC	ITO EN	SHIMANO INC
BEST BUY CO INC	ITOCHU CORP	SHIMIZU CORP
BHP GROUP PLC	ITOCHU TECHNO-SOLUTIONS CORP	SHIN-ETSU CHEMICAL CO LTD
BIO RAD LABORATORIES INC	J B HUNT TRANSPORT SERVICES INC	SHINSEI BANK LTD
BIOGEN INC	J M SMUCKER CO	SHIONOGI & CO LTD
BIOMARIN PHARMACEUTICAL INC	J SAINSBURY PLC	SHISEIDO CO LTD
BIOMERIEUX SA	JACK HENRY & ASSOCIATES INC	SHIZUOKA BANK LTD
BLACK KNIGHT	JACOBS ENGINEERING GROUP INC	SHOPIFY INC
BLACKBERRY LTD	JAPAN AIRLINES CO LTD	SIEMENS AG
BLACKROCK INC	JAPAN AIRPORT TERMINAL	SIEMENS ENERGY
BLACKSTONE GRP INC	JAPAN EXCHANGE GROUP INC	SIEMENS GAMESA RENEWABLE ENERGY SA
BNP PARIBAS SA	JAPAN METRO FUNDS INVESTMENT CORP	SIEMENS HEALTHINEERS AG
BOC HONG KONG HOLDINGS LTD	JAPAN POST BANK CO LTD	SIKA AG
BOLIDEN AB	JAPAN POST HLDGS CO LTD	SIMON PROPERTY GROUP INC
BOLLORE SA	JAPAN POST INSURANCE CO LTD	SINGAPORE AIRLINES LTD
BOOKING HOLDINGS INC	JAPAN REAL ESTATE INVESTMENT CORP	SINGAPORE EXCHANGE LTD
BOOZ ALLEN HAMILTON HOLDING CORP	JARDINE MATHESON HOLDINGS LTD	SINGAPORE TECHNOLOGIES ENGINEERING LTD
BORGWARNER INC	JARDINE STRATEGIC HOLDINGS LTD	SINGAPORE TELECOMMUNICATIONS
BOSTON PROPERTIES INC	JAZZ PHARMACEUTICALS PLC	SINO LAND CO LTD
BOSTON SCIENTIFIC CORP	JD SPORTS FASHION	SIRIUS XM HOLDINGS INC
BOUYGUES SA	JDE PEETS N.V.	SJM HOLDINGS LTD
BP PLC	JERONIMO MARTINS SGPS SA	SKANDINAVISKA ENSKILDA BANKEN AB
BRENNTAG SE	JFE HOLDINGS INC	SKANSKA AB
BRIDGESTONE CORP	JOHNSON & JOHNSON	SKYWORKS SOLUTIONS INC
BRISTOL-MYERS SQUIBB CO	JOHNSON CONTROLS INTERNATIONAL PLC	SLACK TECHNOLOGIES INC
BRITISH LAND COMPANY PLC	JOHNSON MATTHEY	SMC CORP
BROADCOM INC	JPMORGAN CHASE & CO	SMITH & NEPHEW PLC
BROADRIDGE FINANCIAL SOLUTIONS INC	JSR CORP	SMITHS GROUP PLC
BROOKFIELD ASSET MANAGEMENT INC	JULIUS BAER GRUPPE AG	SMURFIT KAPPA GROUP PLC
BROOKFIELD RENEWABLE CORP	JUNIPER NETWORKS INC	SNAM SPA
BROTHER INDUSTRIES LTD	JUST EAT TAKEAWAY.COM N.V	SNAP INC
BROWN & BROWN INC	KAJIMA CORP	SNAP-ON INC
BROWN-FORMAN CORP	KAKAKU.COM INC	SNOWFLAKE INC
BT GROUP PLC	KANSAI ELECTRIC POWER CO INC	SOCIETE GENERALE SA
BUDWEISER BREWING COMPANY APAC LTD	KANSAI PAINT CO LTD	SODEXO SA
BUNGE LTD	KANSAS CITY SOUTHERN	SOFINA SA
BUNZL PLC	KAO CORP	SOFTBANK CORP
BURBERRY GROUP PLC	KBC GROEP NV	SOFTBANK GROUP CORP

BUREAU VERITAS SA	KDDI CORP	SOHGO SECURITY SERVICES
BURLINGTON STORES	KEIHAN HOLDINGS CO	SOLAREDGE TECHNOLOGIES INC
C.H. ROBINSON WORLDWIDE INC	KEIKYU CORP	SOLVAY SA
CABLE ONE INC	KEIO CORP	SOMPO HOLDINGS INC
CABOT OIL & GAS CORP	KEISEI ELECTRIC RAILWAY CO LTD	SONOVA HOLDING AG
CADENCE DESIGN SYSTEMS INC	KELLOGG CO	SONY GROUP CORP
CAE INC	KEPPEL CORPORATION LTD	SOUTHERN CO
CAIXABANK SA	KERING	SOUTHWEST AIRLINES CO
CALBEE INC	KERRY GROUP PLC	SPARK NEW ZEALAND LTD
CAMDEN PROPERTY TRUST	KESKO OYJ	SPIRAX-SARCO ENGINEERING PLC
CAMECO CORP	KEURIG DR PEPPER INC	SPLUNK INC
CAMPBELL SOUP CO	KEYCORP	SQUARE ENIX HOLDINGS CO LTD
CANADIAN APARTMENT PROPERTIES REIT	KEYENCE CORP	SQUARE INC
CANADIAN IMPERIAL BANK OF COMMERCE	KEYERA CORP	SS&C TECHNOLOGIES HOLDINGS INC
CANADIAN NATIONAL RAILWAY CO	KEYSIGHT TECHNOLOGIES	SSE PLC
CANADIAN NATURAL RESOURCES LTD	KIKKOMAN CORP	SSR MINING INC
CANADIAN PACIFIC RAILWAY LTD	KIMBERLY-CLARK CORP	ST. JAMES'S PLACE PLC
CANADIAN TIRE CORPORATION LTD	KINDER MORGAN INC	STANDARD CHARTERED PLC
CANADIAN UTILITIES LTD	KINGFISHER PLC	STANLEY BLACK & DECKER INC
CANON INC	KINGSPAN GROUP PLC	STANLEY ELECTRIC CO LTD
CANOPY GROWTH CORP	KINNEVIK AB	STARBUCKS CORP
CAPCOM CO LTD	KINROSS GOLD CORP	STATE STREET CORP
CAPGEMINI SE	KINTETSU GROUP HOLDINGS CO LTD	STD LIFE ABERDEEN
CAPITAL ONE FINANCIAL CORP	KION GROUP AG	STEEL DYNAMICS INC
CAPITALAND INTEGRATED COMMERCIAL TRUST	KIRIN HOLDINGS CO LTD	STELLANTIS NV
CAPITALAND LTD	KIRKLAND LAKE GOLD LTD	STERIS PLC
CARDINAL HEALTH INC	KLA CORP	STMICROELECTRONICS NV
CARL ZEISS MEDITEC AG	KLEPIERRE SA	STORA ENSO OYJ
CARLSBERG A/S	KNIGHT SWIFT TRANSPORTATION HLDGS INC	STRAUMANN HOLDING AG
CARLYLE GROUP INC	KNORR BREMSE AG	STRYKER CORP
CARMAX INC	KOBAYASHI PHARMACEUTICAL CO LTD	SUBARU CORP
CARNIVAL CORP	KOBE BUSSAN	SUEZ SA
CARREFOUR SA	KOEI TECMO HOLDING	SUMCO CORP
CARRIER GLOBAL CORPORATION	KOITO MANUFACTURING CO LTD	SUMITOMO CHEMICAL CO LTD
CARVANA CO	KOMATSU LTD	SUMITOMO CORP
CASH	KONAMI HOLDINGS CO	SUMITOMO DAINIPPON PHARMA CO LTD
CASIO COMPUTER CO LTD	KONE OYJ	SUMITOMO ELECTRIC INDUSTRIES LTD
CATALENT INC	KONINKLIJKE AHOLD DELHAIZE NV	SUMITOMO METAL MINING CO LTD
CATERPILLAR INC	KONINKLIJKE DSM NV	SUMITOMO MITSUI FINANCIAL GROUP INC
CBOE GLOBAL MARKETS INC	KONINKLIJKE KPN NV	SUMITOMO MITSUI TRUST HOLDINGS INC
CBRE GROUP INC	KONINKLIJKE PHILIPS NV	SUMITOMO REALTY & DEVELOPMENT CO LTD
CCL INDUSTRIES INC	KONINKLIJKE VOPAK NV	SUN COMMUNITIES INC
CDW CORP	KOSE	SUN HUNG KAI PROPERTIES LTD
CELANESE CORP	KRAFT HEINZ CO	SUN LIFE FINANCIAL INC
CELLNEX TELECOM SA	KROGER CO	SUNCOR ENERGY INC

CENOVUS ENERGY INC	KUBOTA CORP	SUNDRUG CO LTD
CENTENE CORP	KUEHNE UND NAGEL INTERNATIONAL AG	SUNRUN INC
CENTERPOINT ENERGY INC	KURARAY CO LTD	SUNTEC REAL ESTATE INVESTMENT TRUST
CENTRAL JAPAN RAILWAY CO	KURITA WATER INDUSTRIES LTD	SUNTORY BEVERAGE & FOOD LTD
CERIDIAN HCM HOLDING	KYOCERA CORP	SUZUKEN CO LTD
CERNER CORP	KYOWA KIRIN CO LTD	SUZUKI MOTOR CORP
CF INDUSTRIES HOLDINGS INC	KYUSHU ELECTRIC POWER	SVB FINANCIAL GROUP
CGI INC	KYUSHU RAILWAY COMPANY	SVENSKA CELLULOSA AB NEW
CHARLES SCHWAB CORP	L E LUNDBERGFORETAGEN AB (PUBL)	SVENSKA HANDELSBANKEN AB
CHARTER COMMUNICATIONS INC	L3 HARRIS TECHNOLOGIES INC	SWEDBANK AB
CHECK POINT SOFTWARE TECHNOLOGIES LTD	LA FRANCAISE DES JEUX	SWIRE PACIFIC LTD
CHENIERE ENERGY INC	LABORATORY CORPORATION OF AMERICA HLDS	SWIRE PROPERTIES LTD
CHEVRON CORP	LAFARGEHOLCIM	SWISS LIFE HOLDING AG
CHEWY INC	LAM RESEARCH CORP	SWISS PRIME SITE AG
CHIBA BANK LTD	LAMB WESTON HOLDINGS INC	SWISS RE AG
CHIPOTLE MEXICAN GRILL INC	LAND SECURITIES GROUP PLC	SWISSCOM AG
CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG	LANXESS AG	SYMRISE AG
CHR HANSEN HOLDING A/S	LAS VEGAS SANDS CORP	SYNCHRONY FINANCIAL
CHUBB LTD	LASERTEC CORP	SYNOPSYS INC
CHUBU ELECTRIC POWER CO INC	LAWSON INC	SYSCO CORP
CHUGAI PHARMACEUTICAL CO LTD	LEAR CORP	SYSMEX CORP
CHUGOKU ELECTRIC POWER CO INC	LEG IMMOBILIEN SE	T&D HOLDINGS INC
CHURCH & DWIGHT CO INC	LEGAL & GENERAL GROUP PLC	T. ROWE PRICE GROUP INC
CI FINANCIAL CORP	LEGRAND SA	TAIHEIYO CEMENT CORP
CIGNA CORP	LEIDOS HOLDINGS	TAISEI CORP
CINCINNATI FINANCIAL CORP	LENNAR CORP	TAISHO PHARMACEUTICAL HOLDINGS CO LTD
CINTAS CORP	LENNOX INTERNATIONAL INC	TAKEDA PHARMACEUTICAL CO LTD
CISCO SYSTEMS INC	LIBERTY BROADBAND	TAKE-TWO INTERACTIVE SOFTWARE INC
CITIGROUP INC	LIBERTY GLOBAL PLC	TARGET CORP
CITIZENS FINANCIAL GROUP INC	LIBERTY SIRIUS XM	TAYLOR WIMPEY PLC
CITRIX SYSTEMS INC	LILLY ELI & CO	TC ENERGY CORP
CITY DEVELOPMENTS LTD	LINCOLN NATIONAL CORP	TDK CORP
CK ASSET HOLDINGS	LINDE PLC	TE CONNECTIVITY LTD
CK HUTCHISON HOLDINGS	LINK REAL ESTATE INVESTMENT TRUST	TEAMVIEWER AG
CK INFRASTRUCTURE HOLDINGS LTD	LION CORP	TECHTRONIC INDUSTRIES CO LTD
CLARIANT AG	LIVE NATION ENTERTAINMENT INC	TECK RESOURCES LTD
CLOROX CO	LIXIL CORP	TEIJIN LTD
CLOUDFLARE INC	LKQ CORP	TELADOC HEALTH INC
CLP HOLDINGS LTD	LOBLAW COMPANIES LTD	TELE2 AB
CME GROUP INC	LOEWS CORP	TELECOM ITALIA SPA
CMS ENERGY CORP	LOGITECH INTERNATIONAL SA	TELEDYNE TECHNOLOGIES INC
CNH INDUSTRIAL NV	LONDON STOCK EXCHANGE GROUP PLC	TELEFLEX INC
CNP ASSURANCES SA	LONZA GROUP AG	TELEFONAKTIEBOLAGET LM ERICSSON
COCA COLA HBC AG	L'OREAL SA	TELEFONICA DEUTSCHLAND HOLDING AG
COCA-COLA BOTTLERS JAPAN HOLDINGS INC	LOWE'S COMPANIES INC	TELEFONICA SA
COCA-COLA CO	LULULEMON ATHLETICA INC	TELENOR ASA

COCA-COLA EUROPEAN PARTNERS PLC	LUMEN TECHNOLOGIES INC	TELEPERFORMANCE SE
COGNEX CORP	LUNDIN ENERGY AB	TELIA COMPANY AB
COGNIZANT TECHNOLOGY SOLUTIONS CORP	LUNDIN MINING CORP	TEMENOS AG
COLGATE-PALMOLIVE CO	LVMH MOET HENNESSY LOUIS VUITTON SE	TENARIS SA
COLOPLAST A/S	LYONDELLBASELL INDUSTRIES NV	TERADYNE INC
COLRUYT SA	M&G PRUDENTIAL PLC	TERNA RETE ELETTRICA NAZIONALE SPA
COMCAST CORP	M&T BANK CORP	TERUMO CORP
COMMERZBANK AG	M3	TESCO PLC
COMPAGNIE DE SAINT GOBAIN SA	MACQUARIE TRUE INDEX EMERGING MARKETS FUND	TESLA INC
COMPAGNIE FINANCIERE RICHEMONT SA	MAGNA INTERNATIONAL INC	TEVA PHARMACEUTICAL INDUSTRIES LTD
COMPASS GROUP	MAKITA CORP	TEXAS INSTRUMENTS INC
CONAGRA BRANDS	MANULIFE FINANCIAL CORP	THE SWATCH GROUP AG
CONCHO RESOURCES INC	MAPLETREE COMMERCIAL TRUST	THE TRADE DESK INC
CONCORDIA FINANCIAL GRP	MAPLETREE LOGISTICS TRUST	THERMO FISHER SCIENTIFIC INC
CONOCOPHILLIPS	MARATHON PETROLEUM CORP	THK CO LTD
CONSOLIDATED EDISON INC	MARKEL CORP	THOMSON REUTERS CORP
CONSTELLATION BRANDS INC	MARKETAXESS HOLDINGS INC	TIFFANY & CO
CONSTELLATION SOFTWARE INC	MARRIOTT INTERNATIONAL INC	TIS INC
CONTINENTAL AG	MARTIN MARIETTA MATERIALS INC	TJX COMPANIES INC
COOPER COMPANIES INC	MARUBENI CORP	T-MOBILE US INC
COPART INC	MARUI GROUP CO LTD	TMX GROUP LTD
CORNING INC	MARVELL TECHNOLOGY GROUP LTD	TOBU RAILWAY CO LTD
CORTEVA INC	MASCO CORP	TOHO CO LTD
COSMOS PHARMACEUTICAL	MASIMO CORP	TOHO GAS
COSTAR GROUP INC	MASTERCARD INCORPORATED	TOHOKU ELECTRIC POWER CO INC
COSTCO WHOLESALE CORP	MATCH GROUP INC	TOKIO MARINE HOLDINGS INC
COUPA SOFTWARE INC	MAXIM INTEGRATED PRODUCTS INC	TOKYO CENTURY CORP
COVESTRO AG	MAZDA MOTOR CORP	TOKYO ELECTRIC POWER COMPANY HLDS INC
COVIVIO SA	MCCORMICK & COMPANY INC	TOKYO ELECTRON LTD
CREDIT AGRICOLE SA	MCDONALD'S CORP	TOKYO GAS CO LTD
CREDIT SUISSE GROUP AG	MCDONALD'S HOLDINGS COMPANY JAPAN LTD	TOKYU CORP
CRH	MCKESSON CORP	TOKYU FUDOSAN HLDGS CORP
CRODA INTERNATIONAL PLC	MEDICAL PROPERTIES TRUST INC	TOPIX MAR21
CROWDSTRIKE HOLDINGS INC	MEDIOBANCA DI CREDITO FINANZ SPA	TOPPAN PRINTING CO LTD
CROWN CASTLE INTERNATIONAL CORP	MEDIPAL HOLDINGS CORP	TORAY INDUSTRIES INC
CROWN HOLDINGS INC	MEDTRONIC PLC	TOROMONT INDUSTRIES LTD
CSX CORP	MEIJI HOLDINGS CO LTD	TORONTO-DOMINION BANK
CUMMINS INC	MELCO RESORTS & ENTERTAINMENT LTD	TOSHIBA CORP
CVS HEALTH CORP	MELROSE INDUSTRIES PLC	TOSOH CORP
CYBERAGENT INC	MERCADOLIBRE INC	TOTAL SE
CYBER-ARK SOFTWARE LTD	MERCARI INC	TOTO LTD
D.R. HORTON INC	MERCK & CO INC	TOYO SUISAN KAISHA LTD
DAI NIPPON PRINTING CO LTD	MERCK KGAA	TOYODA GOSEI CO LTD
DAIFUKU	MERCURY NZ	TOYOTA INDUSTRIES CORP
DAI-ICHI LIFE HOLD	MERIDIAN ENERGY LIMITED	TOYOTA MOTOR CORP

DAIICHI SANKYO CO LTD	METLIFE INC	TOYOTA TSUSHO CORP
DAIKIN INDUSTRIES LTD	METRO INC	TRACTOR SUPPLY CO
DAIMLER AG	METTLER-TOLEDO INTERNATIONAL INC	TRADEWEB MARKETS INC
DAITO TRUST CONSTRUCTION CO LTD	MGM RESORTS INTERNATIONAL	TRANE TECHNOLOGIES PLC
DAIWA HOUSE INDUSTRY CO LTD	MICHELIN (CGDE)	TRANSDIGM GROUP INC
DAIWA HOUSE REIT I	MICROCHIP TECHNOLOGY INC	TRANSUNION
DAIWA SECURITIES GROUP INC	MICRON TECHNOLOGY INC	TRAVELERS COMPANIES INC
DANAHER CORP	MICROSOFT CORP	TREND MICRO INC
DANONE SA	MID-AMERICA APARTMENT COMMUNITIES INC	TRIMBLE INC
DANSKE BANK A/S	MINEBEA MITSUMI INC	TRUIST FINANCIAL CORP
DARDEN RESTAURANTS INC	MINI HANG SENG JAN21	TRYG A/S
DASSAULT AVIATION SA	MISUMI GROUP INC	TSURUHA HOLDINGS INC
DASSAULT SYSTEMES SE	MITSUBISHI CHEMICAL HOLDINGS CORP	TWILIO INC
DATADOG INC	MITSUBISHI CORP	TWITTER INC
DAVIDE CAMPARI MILANO NV	MITSUBISHI ELECTRIC CORP	TYLER TECHNOLOGIES INC
DAVITA INC	MITSUBISHI ESTATE CO LTD	TYSON FOODS INC
DAX MAR21	MITSUBISHI GAS CHEMICAL CO INC	U.S. BANCORP
DBS GROUP HOLDINGS LTD	MITSUBISHI HC CAPITAL INC	UBER TECHNOLOGIES INC
DCC PLC	MITSUBISHI HEAVY INDUSTRIES LTD	UBISOFT ENTERTAINMENT SA
DEERE & CO	MITSUBISHI UFJ FINANCIAL GROUP INC	UBS GROUP AG
DELIVERY HERO AG	MITSUI & CO LTD	UCB SA
DELL TECHNOLOGIES INC	MITSUI CHEMICALS INC	UDR INC
DELTA AIR LINES INC	MITSUI FUDOSAN CO LTD	UGI CORP
DEMANT A/S	MIURA	ULTA BEAUTY INC
DENSO CORP	MIZRAHI TEFAHOT BANK LTD	UMICORE SA
DENTSPLY SIRONA INC	MIZUHO FINANCIAL GROUP INC	UNIBAIL-RODAMCO-WESTFIELD
DENTSU GROUP INC	MODERNA INC	UNICHARM CORP
DEUTSCHE BANK AG	MOHAWK INDUSTRIES INC	UNICREDIT SPA
DEUTSCHE BOERSE AG	MOLINA HEALTHCARE INC	UNILEVER PLC
DEUTSCHE LUFTHANSA AG	MOLSON COORS BEVERAGE CO	UNION PACIFIC CORP
DEUTSCHE POST AG	MONCLER SPA	UNIPER SE
DEUTSCHE TELEKOM AG	MONDELEZ INTERNATIONAL INC	UNITED INTERNET AG
DEUTSCHE WOHNEN SE	MONDI PLC	UNITED OVERSEAS BANK LTD
DEXCOM INC	MONGODB INC	UNITED PARCEL SERVICE INC
DIAGEO PLC	MONOLITHIC POWER SYSTEMS INC	UNITED RENTALS INC
DIASORIN SPA	MONOTARO	UNITED URBAN INVESTMENT CORP
DIGITAL REALTY TRUST INC	MONSTER BEV CORP	UNITED UTILITIES GROUP PLC
DIRECT LINE INSURANCE GROUP PLC	MOODY'S CORP	UNITEDHEALTH GROUP INC
DISCO	MORGAN STANLEY	UNIVERSAL HEALTH SERVICES INC
DISCOVER FINANCIAL SERVICES	MOSAIC CO	UOL GROUP LTD
DISCOVERY INC	MOTOROLA SOLUTIONS INC	UPM-KYMMENE OYJ
DISH NETWORK CORP	MOWI ASA	USS CO LTD
DNB ASA	MS&AD INSURANCE GROUP HOLDINGS INC	VAIL RESORTS INC
DOCUSIGN INC	MSCI INC	VALEO SE
DOLLAR GENERAL CORP	MSCI SINGAPORE JAN21	VALERO ENERGY CORP
DOLLAR TREE INC	MTR CORP LTD	VARIAN MEDICAL SYSTEMS INC

DOLLARAMA INC	MTU AERO ENGINES AG	VEEVA SYSTEMS INC
DOMINION ENERGY IN	MUENCHENER RUECKVERSICHERUNGS AG	VENTAS INC
DOMINO'S PIZZA INC	MURATA MANUFACTURING CO LTD	VENTURE CORPORATION LTD
DOVER CORP	NABTESCO CORP	VEOLIA ENVIRONNEMENT SA
DOW INC	NAGOYA RAILROAD	VERBUND AG
DRAFTKINGS INC	NASDAQ INC	VEREIT INC
DROPBOX INC	NATIONAL BANK OF CANADA	VERISIGN INC
DSV PANALPINA A/S	NATIONAL GRID PLC	VERISK ANALYTICS INC
DTE ENERGY CO	NATIXIS	VERIZON COMMUNICATIONS INC
DUKE ENERGY CORP	NATURGY ENERGY GROUP SA	VERTEX PHARMACEUTICALS INC
DUKE REALTY CORP	NATWEST GROUP PLC	VESTAS WIND SYSTEMS A/S
DUPONT DE NEMOURS INC	NEC CORP	VF CORP
DYNATRACE HOLDINGS LLC	NEMETSCHEK	VIACOMCBS
E.ON SE	NESTE OYJ	VIATRIS INC
EAST JAPAN RAILWAY CO	NESTLE SA	VICI PROPERTIES INC
EASTMAN CHEMICAL CO	NETAPP INC	VIFOR PHARMA AG
EATON CORP PLC	NETFLIX INC	VINCI SA
EBAY INC	NEUROCRINE BIOSCIENCES INC	VISA INC
ECOLAB INC	NEW WORLD DEVELOPMENT CO LTD	VISTRA CORP
EDENRED SA	NEWELL BRANDS INC	VIVENDI SA
EDISON INTERNATIONAL	NEWMONT CORP	VMWARE INC
EDP ENERGIAS DE PORTUGAL SA	NEWS CORP	VODAFONE GROUP PLC
EDWARDS LIFESCIENCES CORP	NEXI SPA	VOESTALPINE AG
EIFFAGE SA	NEXON CO LTD	VOLKSWAGEN AG
EISAI CO LTD	NEXT PLC	VOLVO AB
ELANCO ANIMAL HEALTH INC	NEXTERA ENERGY INC	VONOVIA SE
ELECTRICITE DE FRANCE SA	NGK INSULATORS LTD	VORNADO REALTY TRUST
ELECTROLUX AB	NGK SPARK PLUG CO LTD	VOYA FINANCIAL INC
ELECTRONIC ARTS INC	NH FOODS LTD	VULCAN MATERIALS CO
ELIA GROUP SA	NIBE INDUSTRIER AB	W W GRAINGER INC
ELISA OYJ	NICE LTD	W. P. CAREY INC
EMERA INC	NIDEC CORP	W. R. BERKLEY CORP
EMERSON ELECTRIC CO	NIHON M&A CENTER INC	WALGREENS BOOTS ALLIANCE INC
EMINI S&P 500 MAR21	NIKE INC	WALMART INC
EMPIRE COMPANY LTD	NINTENDO CO LTD	WALT DISNEY CO
EMS CHEMIE HOLDING AG	NIPPON BUILDING FUND INC	WARTSILA OYJ ABP
ENAGAS SA	NIPPON EXPRESS CO LTD	WASTE CONNECTIONS INC
ENBRIDGE INC	NIPPON PAINT HOLDINGS CO LTD	WASTE MANAGEMENT INC
ENDESA SA	NIPPON PROLOGIS RET INC	WATERS CORP
ENEL SPA	NIPPON SANSO HOLDINGS CORP	WAYFAIR INC
ENEOS HOLDINGS INC	NIPPON SHINYAKU	WEC ENERGY GROUP
ENGIE	NIPPON STEEL CORPORATION	WELCIA HOLDINGS CO
ENI SPA	NIPPON TELEGRAPH AND TELEPHONE CORP	WELLS FARGO & CO
ENPHASE ENERGY INC	NIPPON YUSEN KK	WELLTOWER INC
ENTAIN PLC	NISOURCE NEW	WENDEL SE

ENTERGY CORP	NISSAN CHEMICAL CORP	WEST JAPAN RAILWAY CO
EOG RESOURCES INC	NISSAN MOTOR CO LTD	WEST PHARMACEUTICAL SERVICES INC
EPAM SYSTEMS INC	NISSHIN SEIFUN GROUP INC	WESTERN DIGITAL CORP
EPIROC AB	NISSIN FOODS HOLDINGS CO LTD	WESTERN UNION CO
EQT AB	NITORI HOLDINGS CO LTD	WESTINGHOUSE AIR BRAKE TECHN CORP
EQUIFAX INC	NITTO DENKO CORP	WESTROCK CO
EQUINIX INC	NN GROUP NV	WEYERHAEUSER CO
EQUINOR ASA	NOKIA OYJ	WH GROUP LTD
EQUITABLE HOLDINGS INC	NOMURA HOLDINGS INC	WHARF REAL ESTATE INVESTMENT CO LTD
EQUITY LIFESTYLE PROPERTIES INC	NOMURA REAL EST MF (NEW)	WHEATON PRECIOUS METALS CORP
EQUITY RESIDENTIAL	NOMURA REAL ESTATE HOLDINGS INC	WHIRLPOOL CORP
ERIE INDEMNITY CO	NOMURA RESEARCH INSTITUTE LTD	WHITBREAD
ERSTE GROUP BANK AG	NORDEA BANK ABP	WILLIAMS COMPANIES INC
ESR CAYMAN LTD	NORDSON CORP	WILLIS TOWERS WATSON
ESSENTIAL UTILITIES INC	NORFOLK SOUTHERN CORP	WILMAR INTERNATIONAL LTD
ESSEX PROPERTY TRUST INC	NORSK HYDRO ASA	WIX.COM LTD
ESSILORLUXOTTICA SA	NORTHERN TRUST CORP	WM MORRISON SUPERMARKETS PLC
ESSITY AB	NORTHLAND POWER INC	WOLTERS KLUWER NV
ESTEE LAUDER COMPANIES INC	NORTONLIFELOCK INC	WORKDAY INC
ETSY INC	NOVARTIS AG	WORLDLINE SA
EURAZEO SE	NOVO NORDISK A/S	WPP PLC
EURO STOXX 50 MAR21	NOVOCURE LTD	WSP GLOBAL INC
EUROFINS SCIENTIFIC SE	NOVOZYMES A/S	WYNN MACAU LTD
EVEREST RE GROUP LTD	NRG ENERGY INC	WYNN RESORTS LTD
EVERGY INC	NSK LTD	XCEL ENERGY INC
EVERSOURCE ENERGY	NTT DATA CORP	XILINX INC
EVOLUTION GAMING GROUP AB	NUCOR CORP	XINYI GLASS HOLDINGS LTD
EVONIK INDUSTRIES AG	NUTRIEN LTD	XPO LOGISTICS INC
EVRAZ PLC	NVIDIA CORP	XYLEM INC
EXACT SCIENCES CORP	NVR INC	YAKULT HONSHA
EXELON CORP	NXP SEMICONDUCTORS NV	YAMADA HOLDINGS CO
EXOR NV	OBAYASHI CORP	YAMAHA CORP
EXPEDIA GROUP INC	OBIC CO LTD	YAMAHA MOTOR CO LTD
EXPEDITORS INTERN OF WASHINGTON INC	OCADO GROUP PLC	YAMANA GOLD INC
EXPERIAN PLC	OCCIDENTAL PETROLEUM CORP	YAMATO HOLDINGS CO LTD
EXTRA SPACE STORAGE INC	ODAKYU ELECTRIC RAILWAY CO LTD	YAMAZAKI BAKING CO LTD
EXXON MOBIL CORPORATION	OGE ENERGY CORP	YARA INTERNATIONAL ASA
F5 NETWORKS INC	OJI HOLDINGS CORP	YASKAWA ELECTRIC CORP
FACEBOOK INC	OKTA INC	YOKOGAWA ELECTRIC CORP
FACTSET RESEARCH SYSTEMS INC	OLD DOMINION FREIGHT LINE INC	YUM BRANDS INC
FAIR ISAAC CORP	OLYMPUS CORP	Z HOLDINGS CORP
FAIRFAX FINANCIAL HOLDINGS LTD	OMEGA HEALTHCARE INVESTORS INC	ZALANDO SE
FANUC CORP	OMNICOM GROUP INC	ZEBRA TECHNOLOGIES CORP
FAST RETAILING CO LTD	OMRON CORP	ZENDESK INC
FASTENAL CO	OMV AG	ZILLOW GROUP INC
FASTIGHETS AB BALDER	ON SEMICONDUCTOR CORP	ZIMMER BIOMET HOLDINGS INC

FAURECIA SA	ONEOK INC	ZOETIS INC
FEDEX CORP	ONEX CORP	ZOOM VIDEO COMMUNICATIONS INC
FERGUSON PLC	ONO PHARMACEUTICAL CO LTD	ZOZO INC
FERRARI NV	OPEN TEXT CORP	ZSCALER INC
FERROVIAL SA	ORACLE CORP	ZURICH INSURANCE GROUP AG
FIDELITY NATIONAL FINANCIAL INC	ORACLE CORP JAPAN	
FIDELITY NATIONAL INFO SERVICES INC	ORANGE	

Real Assets - Listed

Asset Name		
CASH	MACQUARIE HEDGED INDEX GLOBAL INFRASTRUCTURE SECURITIES FUND	MACQUARIE HEDGED INDEX GLOBAL REAL ESTATE SECURITIES FUND

Defensive Fixed Interest

Asset Name		
(FRN) CAR 2020-1FRV A 21-OCT-2036	FEDERAL NATIONAL MORTGAGE ASSOCIATION	PUT BONDOPT BNPAFRPP 10/02/2021 AUSTRALIAN GOVERNM 117.456 ACG0541P173BN
(FRN) RNBLG 3 A 15-SEP-2031	FEDERAL REALTY INVESTMENT TRUST	PUT BONDOPT BNPAFRPP 12/01/2021 JAPAN (10 YEAR ISS 100.729 JGB0930P002BN
2020 CASH MANDATORY EXCHANGEABLE TRUST	FEDEX CORP	PUT BONDOPT BNPAFRPP 18/01/2021 AUSTRALIAN GOVERNM 99.7364 ACG1125P03BN
3M CO	FHLMC MULTICLASS SER 004961 CL JB 2.5% DUE 12-15-2042	PUT BONDOPT BNPAFRPP 28/04/2021 JAPAN (20 YEAR ISS 99.4 JGB1239P033BN1
ABB FINANCE USA INC	FIAT INDUSTRIAL FINANCE EUROPE SA	PUT SWAPTION AUD DEUTDEFF 6M 3.82%/BBSW EUROPEAN SO250120AU382DE 20/01/2025
ABBVIE INC	FIBRIA OVERSEAS FINANCE LTD	PUT SWAPTION AUD DEUTDEFF 6M 4.25%/BBSW EUROPEAN SO250514AU425DE 14/05/2025
ABERTIS INFRAESTRUCTURAS SA	FIDEICOMISO F/1401 OF DEUTSCHE BANK MEXICO SA	PUT SWO AUD BNPAFRPP P 1% / R 6MBBSW EUROPEAN SO210526AU100BNP 26/05/2021
ABERTIS TELECOM TERRESTRE SL	FIDELITY NATIONAL INFORMATION SERVICES INC	PUT SWO AUD BNPAFRPP P 1.55% / R 6MBBSW SO221124AU155BNP 24/11/2022
ABJA INVESTMENT CO PTE LTD	FIRST QUANTUM MINERALS LTD	PUT SWO AUD BOFAUS3N P 1.38% / R 6MBBSW EUROPEAN SO220228AU138BOP 28/02/2022
ABN AMRO BANK NV	FISERV INC	PUT SWO AUD BOFAUS3N P 1.74% / R 6MBBSW EUROPEAN SO241017AU174BOP 17/10/2024
ABU DHABI NATIONAL ENERGY CO	FIVE STAR 2017-1 TRUST	PUT SWO AUD CHASUS33 P 1.818% / R 6MBBSW EUROPEAN SO241021AU182JPP 21/10/2024
ABU DHABI, EMIRATE OF	FIVE STAR TRUST UNDER ESTABLISHED UNDER THE PONDERAM ASTER TRUST PROGRAM	PUT SWO AUD GSILGB2X P 1.27% / R 6MBBSW SO221128AU127GSP 28/11/2022
ACHMEA HYPOTHEEKBANK NV	FLEXI ABS TRUST 2019-1	PUT SWO AUD WPACAU2F P 1.205% / R 6MBBSW SO240315AU121WBP 15/03/2024
ADANI ELECTRICITY MUMBAI LTD	FLORIDA POWER CORP	PUT SWO AUD WPACAU2F P 1.205% / R 6MBBSW SO240315AU131WBP 15/03/2024
ADANI TRANSMISSION LTD	FMC FINANCE VII SA	PUT SWO JPY CHASUS33 P 0.608% / R 6MLIBOR EUROPEAN SO280511JP610JPP 11/05/2028
ADOBE SYSTEMS INC	FMG RESOURCES (AUGUST 2006) PTY LTD	PVTPL BARINGS CLO LTD 2016-I/BARINGS CLO201 SER 16-1A CLS XR VAR RT 07-23-2030
AES CORP	FNMA POOL #BF0202 4.5% 01-01-2051 BEO	PVTPL DRYDEN 60 CLO LTD/DRYDEN 60 CLO LLC SER 18-60A CLS X FLTG 07-15-2031
AGILENT TECHNOLOGIES INC	FNMA POOL #BF0219 3.5% 09-01-2057 BEO	PVTPL EXETER AUTOMOBILE RECEIVABLES BACKED NT CL B 3.64% 11-15-2022
AIB GROUP PLC	FNMA POOL #BF0264 3.5% 05-01-2058 BEO	PVTPL GOLDEN TREE LN OPPORTUNITIES 14-9A CLS XR2 FLTG RATE 144A

AIR LEASE CORP	FORD MOTOR CREDIT CO LLC	PVTPL GOLDENTREE LN OPPORTUNITIES SR 16-12A CL XR VAR RT 07-21-2030
AIR LIQUIDE FINANCE	FOUNTAIN PLAZA SECURITISATION TST	PVTPL GOLDENTREE LN OPPORTUNITIES X LTD / GOLD SR 15-10A CL XR FLTG 07-20-2031
AIR PRODUCTS AND CHEMICALS INC	FOX SYMES HOME LOANS 2019 1 PP	PVTPL MAGNETITE SER 15-12A CL X FLTG 10-15-2031
ALABAMA POWER CO	FP TURBO SERIES 2019-1 TRUST	PVTPL MARLETTE FDG TR ASSET BACKED NT SER 18-1A CL B 3.19% 03-15-2028
ALCON FINANCE CORP	FPL GROUP CAPITAL INC	Q CARD TRUST
ALE FINANCE CO PTY LTD	FRANCE (GOVERNMENT)	QANTAS AIRWAYS LTD
ALIBABA COM CORP	FRESENIUS MEDICAL CARE AG & CO KGAA	QATAR, STATE OF (GOVERNMENT)
ALIMENTATION COUCHE-TARD INC	FRESENIUS MEDICAL CARE US FINANCE III INC	QNB FINANCE LTD
ALLIED CREDIT ABS TRUST 2020-1	FRESENIUS US FINANCE II INC	QPH FINANCE CO PTY LTD
ALLSTATE CORP	FRONTIER COMMUNICATIONS CORP	QTEL INTERNATIONAL FINANCE LTD
ALTAE BANCO SA	FWD CNTRT T0 BUY BTPS FWD 01-14-21 1.7 99Z0HBKH3 100.958045 MSNYUS33	QUEENSLAND TREASURY CORP
AMAZON.COM INC	FWD CNTRT T0 BUY BTPS FWD 01-14-21 1.8 99Z0HBJG7 105.953159 BARCGB33XXX	QUEST DIAGNOSTICS INC
AMB PROPERTY LP	FWD CNTRT T0 BUY BTPS FWD 01-14-21 5 99Z0HBJ77 164.657025 BARCGB33XXX	RABOBANK NEDERLAND NV
AMCOR FINANCE (USA) INC	FWD CNTRT T0 BUY BTPS FWD 01-14-21 5 99Z0HBJ85 165.777948 BARCGB33XXX	RAIFFEISEN INTERNATIONAL BANK HOLDING AG
AMERICA MOVIL SAB DE CV	FWD CNTRT T0 BUY BTPS FWD 01-14-21 5 99Z0HBJ85 165.81593 BARCGB33XXX	RAIZEN FUELS FINANCE SA
AMERICAN ELECTRIC POWER CO INC	FWD CNTRT TO SELL BTPS FWD 01-14-21 1.8 99Z0HBJG7 108.542081 BARCGB33XXX	RCI BANQUE
AMERICAN EXPRESS CO	FWD CNTRT TO SELL BTPS FWD 01-14-21 1.8 99Z0HBJG7 110.67909 BARCGB33XXX	REALTY INCOME CORP
AMERICAN HONDA FINANCE CORP	FWD CNTRT TO SELL BTPS FWD 01-14-21 1.8 99Z0HBJG7 110.730065 BARCGB33XXX	RECKITT BENCKISER TREASURY SERVICES PLC
AMERICAN INTERNATIONAL GROUP INC	FWD CNTRT TO SELL BTPS FWD 01-14-21 3.5 99Z0HBKI1 125.121905	REDZED STC TRUST SERIES 2020-1
AMERICAN TOWER CORP	FWD CNTRT TO SELL BTPS FWD 01-14-21 5 99Z0HBJ77 161.590432 BARCGB33XXX	REDZED TRUST
AMERICAN WATER CAPITAL CORP	FWD CNTRT TO SELL BTPS FWD 01-14-21 5 99Z0HBJ85 160.263505 BARCGB33XXX	REED ELSEVIER CAPITAL INC
AMGEN INC	GALAXY PIPELINE ASSETS BID CO LTD	RELIANCE INDUSTRIES LTD
AMP CAPITAL WHOLESALE OFFICE FUND	GAZ CAPITAL SA	REPSOL INTERNATIONAL FINANCE BV
ANGLO AMERICAN CAPITAL PLC	GAZ FINANCE PLC	RESIMAC BASTILLE TRUST SERIES 2017-1NC
ANHEUSER-BUSCH CO INC	GDF SUEZ SA	RESIMAC BASTILLE TRUST SERIES 2018-1NC
ANHEUSER-BUSCH INBEV SA NV	GE CAPITAL EUROPEAN FUNDING	RESIMAC MBS TRUST
ANHEUSER-BUSCH INBEV WORLDWIDE INC	GE CAPITAL FUNDING LLC (US)	RIO TINTO FINANCE (USA) LTD
APACHE CORP	GENERAL ELECTRIC CO	ROCHE HOLDINGS INC
APPLE INC	GENERAL MOTORS CO	ROMANIA, REPUBLIC OF (GOVERNMENT)
APT PIPELINES LTD	GENERAL MOTORS FINANCIAL COMPANY INC	ROMULUS FINANCE S.R.L.
ARC PROPERTIES OPERATING PARTNERSHIP LP	GENWORTH MORTGAGE INSURANCE AUSTRALIA LTD	ROYAL BANK OF CANADA
ARCHER-DANIELS-MIDLAND CO	GEORGIA POWER CO	ROYAL BANK OF SCOTLAND GROUP PLC
ASHTEAD CAPITAL INC	GERMANY (GOVERNMENT OF)	ROYALTY PHARMA PLC
ASSICURAZIONI GENERALI SPA	GERMANY EUREX 02-YR EURO SCHATZ MAR 21	RPI AUD 2.28%/AU CPI SBILGB2L 15/06/2033ARZC271117B
ASTRAZENECA PLC	GERMANY EUREX 05-YR EURO BOBL MAR 21	RPI AUD 2.94%/AU CPI CITIAUSX 15/03/2042SW28009349
AT&T INC	GERMANY EUREX 10-YR EURO BUND MAR 21	RPI AUD AU CPI/2.27% CITIAU2X 15/09/2033ARZC060918A
AUCKLAND INTERNATIONAL AIRPORT LTD	GERMANY EUREX 30-YR EURO BUXL MAR 21	RPI AUD AU CPI/2.675% BOFAAUSX 15/06/2027 ARZC130515B
AUSTRALIA 03-YR BOND MAR 21	GILEAD SCIENCES INC	RPI AUD AU CPI/2.75% CHASAU2X 17/03/2024SW28014126

AUSTRALIA 10-YR BOND MAR 21	GINNIE MAE REMIC TRUST	RPI AUD AU CPI/2.82% BOFAUS3N 15/06/2022SW28009772
AUSTRALIA PACIFIC AIRPORTS (MELBOURNE) PTY LTD	GIVAUDAN FINANCE EUROPE BV	RPI AUD AU CPI/2.82% CHASAU2X 17/03/2024SW28014131
AUSTRALIA, COMMONWEALTH OF (GOVERNMENT)	GLAXOSMITHKLINE CAPITAL INC	RPI AUD AU CPI/2.836% BOFAUS3N 15/12/2026 SW28009167
AUSTRALIAN CAP TTY	GLOBAL PAYMENTS INC	RPI AUD AU CPI/2.8575% CITIAU2X 15/12/2027 SW28010456
AUSTRALIAN GAS NETWORKS LTD	GOLDMAN SACHS GROUP INC	RPI AUD AU CPI/2.88% CITIAU2X 15/12/2027SW28010641
AUTORIDAD DEL CANAL DE PANAMA	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	RPI BOFAAUSX 15/03/2025 AUD P CPI / R 2.517% ARZC090215B
AVALONBAY COMMUNITIES INC	GPT GROUP/THE	RPI BOFAAUSX 15/03/2028 AUD P CPI / R 2.29% ARZC090318D
AVINOR AS	GPT WHOLESALE OFFICE FUND NO 1	RPI BOFAAUSX 15/12/2024 AUD P CPI / R 2.517% ARZC100215A
AVIVA PLC	GRUPO BIMBO SAB DE CV	RPI BOFAGB22 15/11/2032 GBP P RPI / R 3.508% ARZC031117C
AYT CEDULAS CAJAS GLOBAL FONDO DE TITULIZACION DE ACTIVOS	GRUPO TELEVISA SA	RPI BOFAGB22 15/11/2037 GBP P 3.547% / R RPI ARZC031117D
BAHIA SUL HOLDINGS GMBH	HCA INC	RPI BOFAUS3N 15/03/2023 AUD P 2.785% / R CPI SW28010847
BAIDU INC	HCP INC	RPI BOFAUS3N 15/03/2023 AUD P 2.785% / R CPI SW28012666
BALL CORP	HEALTH CARE REIT INC	RPI BOFAUS3N 15/03/2025 AUD P CPI / R 2.517% ARZC090215B
BALTIMORE GAS AND ELECTRIC CO	HEATHROW FUNDING LTD	RPI BOFAUS3N 15/03/2030 AUD P CPI / R 2.683% ARZC010415A
BANCO BILBAO VIZCAYA ARGENTARIA SA	HEINEKEN NV	RPI BOFAUS3N 15/06/2027 AUD P CPI / R 2.675% ARZC130515B
BANCO DE SABADELL SA	HESS CORP	RPI BOFAUS3N 15/06/2028 AUD P 1.657% / R CPI ARZC270619C
BANCO DO BRASIL (GRAND CAYMAN BRANCH)	HILTON DOMESTIC OPERATING COMPANY INC	RPI BOFAUS3N 15/06/2029 AUD P CPI / R 2.895% SW28013081
BANCO MERCANTIL DEL NORTE SA (CAYMAN ISLANDS BRANCH)	HJ HEINZ CO	RPI BOFAUS3N 15/09/2023 AUD P CPI / R 2.813% SW28012574
BANCO SANTANDER SA	HOLDING D''INFRASTRUSTURES DE TRANSPORT SAS	RPI BOFAUS3N 15/12/2024 AUD P CPI / R 2.517% ARZC100215A
BANCO SANTANDER SERFIN SA	HOME DEPOT INC	RPI CHASAU2X 15/06/2028 AUD P 2.37% / R CPI ARZC040517A
BANCOLOMBIA SA	HSBC HOLDINGS PLC	RPI CHASGB2L 17/03/2024 AUD P CPI / R 2.82% SW28014126
BANGKOK BANK PCL (HONG KONG BRANCH)	HTA GROUP LTD	RPI CHASUS33 01/25/2030 USD P CPI / R 2.33% ARZC230118H
BANK OF AMERICA CORP	HUAXIN CEMENT INTERNATIONAL FINANCE CO	RPI CITIAU2X 03/02/2026 USD P CPI / R 1.695% ARZC010316C
BANK OF CHINA (HONG KONG BRANCH)	HUNGARY, REPUBLIC OF (GOVERNMENT)	RPI CITIAU2X 03/02/2046 USD P 1.837% / R CPI ARZC010316D
BANK OF EAST ASIA LTD	HUNTSMAN INTERNATIONAL LLC	RPI CITIAU2X 15/03/2036 AUD P CPI / R 2.53% ARZC290216A
BANK OF IRELAND GROUP PLC	HUTCHISON WHAMPOA FINANCE UK PLC	RPI CITIAU3X 15/03/2035 AUD P 2.747% / R CPI ARZC270315C
BANK OF NOVA SCOTIA	HYUNDAI CAPITAL AMERICA	RPI CITIAUSX 15/03/2021 AUD P 2.02% / R CPI ARZC220217D
BANK OF TOKYO-MITSUBISHI UFJ LTD	HYUNDAI CAPITAL SERVICES INC	RPI CITIAUSX 15/06/2021 AUD P 2.91% / R CPI SW28008908
BANK TABUNGAN NEGARA (PERSERO) PT	IBERDROLA FINANZAS SAU	RPI CITIAUSX 15/06/2035 AUD P 2.768% / R CPI ARZC200515B
BANKINTER SA	ICE_IRS BOFAGB2U 19/07/2025 CAD P 6MCDOR / R 0.945% ARIR170620K3	RPI CITIAUSX 15/12/2036 AUD P 2.59% / R CPI ARZC100117C
BANQUE FEDERATIVE DU CREDIT MUTUEL	INDONESIA, REPUBLIC OF (GOVERNMENT)	RPI CITIGB2L 06/24/2026 USD P CPI / R 1.733% ARZC220616F
BARCLAYS PLC	ING GROEP NV	RPI CITIGB2L 06/24/2046 USD P 1.83% / R CPI ARZC220616G

BASIS ANZBAU3M AUD P 3M BBSW/R 6M BBSW 29/07/2029 ARDB260719B	INGERSOLL-RAND GLOBAL HOLDING CO LTD	RPI CTBAAU2S 15/06/2035 AUD P 2.77% / R CPI ARZC200515A
BASIS CITIAU2X AUD P 3M BBSW/R 6M BBSW 05/08/2021 ARDB040816A	INTEGRITY SERIES 2004-1 TRUST	RPI CTBAUS33 15/03/2023 AUD P 2.845% / R CPI SW28011012
BASIS CITIAU2X AUD P 3M BBSW/R 6M BBSW 06/09/2021 ARDB290816A	INTEL CORP	RPI CTBAUS33 15/03/2023 AUD P 2.845% / R CPI SW28012667
BASIS CITIGB2L 11/03/2030 AUD P 3MBBSW / R 6MBBSW ARDB100320D	INTERCONTINENTAL HOTELS GROUP PLC	RPI GBP 3.279%/UK RPI CHASGB2L 13/04/2058 ARZC130418H
BASIS CITIGB2L 12/03/2030 AUD P 3MBBSW / R 6MBBSW ARDB110320C	INTERCONTINENTALEXCHANGE GROUP INC	RPI GBP 3.4925%/UK RPI GSILGB2X 15/11/2047 ARZC031117F
BASIS CITIGB2L AUD P 3M BBSW/R 6M BBSW 09/01/2028 ARDB060120G	INTERNATIONAL BUSINESS MACHINES CORP	RPI GBP UK RPI/3.4025% CHASGB2L 13/04/2033 ARZC130418G
BASIS CITIGB2L AUD P 3M BBSW/R 6M BBSW 19/09/2022 ARDB180919B	INTERNATIONAL PAPER CO	RPI GBP UK RPI/3.5445% GSILGB2X 15/11/2042 ARZC031117E
BASIS CITIGB2L AUD P 3M BBSW/R 6M BBSW 19/09/2022 ARDB180919C	INTERSTAR MILLENNIUM TRUST 2005-2L	RPI GSILGB2X 09/11/2032 GBP P RPI / R 3.51% ARZC091117A
BASIS NATAAU33033 AUD P 3M BBSW/R 6M BBSW 06/07/2028 ARDB050718A	INTERSTAR MILLENNIUM TRUST 2006-4H MBS	RPI GSILGB2X 09/11/2037 GBP P 3.551% / R RPI ARZC091117B
BASIS NATAAU33033 AUD P 3M BBSW/R 6M BBSW 28/03/2029 ARDB270319B	INTESA SANPAOLO SPA	RPI NATAAU33033 15/06/2024 AUD P CPI / R 2.78% SW28013121
BASIS WPACAU2F AUD P 1M BBSW/R 3M BBSW 14/12/2025 ARDB141216A	IRS ANZBAU3M 15/07/2024 AUD P 2.933% / R 6MBBSW ARIR130717A	RPI NATAAU33033 15/12/2024 AUD P CPI / R 2.555% ARZC171214F
BAYER US FINANCE II LLC	IRS AUD 1MBBSW/ BBSW NATAAU33033 23/06/2024 ARDB220616A	RPI SBILGB2L 01/24/2030 USD P CPI / R 2.347% ARZC230118A
BBVA BANCOMER SA (TEXAS BRANCH)	IRS AUD 6M 2.933%/BBSW ANZBAU3M 15/07/2024 ARIR130717A	RPI SBILGB2L 03/11/2029 USD P CPI / R 2.12% ARZC070319C
BECTON DICKINSON & CO	IRS AUD 6M 3.0045%/BBSW GSILGB2X 15/12/2048 ARIR111018B	RPI SBILGB2L 08/17/2047 USD P 2.147% / R CPI ARZC160817G
BEIJING GAS SINGAPORE CAPITAL CORP	IRS GSILGB2X 16/05/2024 AUD P 1.65% / R 6MBBSW ARIR150519C	RPI SBILGB2L 15/03/2022 AUD P 2.025% / R CPI ARZC230318B
BELGIUM, KINGDOM OF (GOVERNMENT)	IRS NATAAU3303X 25/05/2029 AUD P 6MBBSW / R 2.432% ARIR220519F	RPI SBILGB2L 15/03/2023 AUD P 2.07% / R CPI ARZC110418E
BERKSHIRE HATHAWAY ENERGY CO	IRS_IRS EUR PAY EURIBOR EUR 6M REC 0.2848% 14-03-2022 RECEIVE LEG	RPI SBILGB2L 15/03/2028 AUD P CPI / R 2.268% ARZC110418F
BERKSHIRE HATHAWAY FINANCE CORP	ISRAEL ELECTRIC CORP LTD	RPI SBILGB2L 15/12/2028 AUD P 2.2% / R CPI ARZC161118A
BERKSHIRE HATHAWAY INC	ISRAEL, STATE OF (GOVERNMENT)	RPI SBILGB2L 15/12/2029 AUD P CPI / R 2.233% ARZC271117A
BERTELSMANN AG	ITALY, REPUBLIC OF (GOVERNMENT)	RPI USD 2.3275%/US CPI GSILGB2X 03-21-2043 ARZC190318D
BHARTI AIRTEL INTERNATIONAL NETHERLANDS BV	ITAU UNIBANCO HOLDING SA (CAYMAN ISLANDS BRANCH)	RPI USD 2.373%/US CPI BOFAUS3DCRD 08-22-2043 ARZC200818B
BHARTI AIRTEL LTD	JAPAN (GOVERNMENT OF)	RPI USD US CPI/2.3135% GSILGB2X 03-16-2030 ARZC140318C
BLACKROCK INC	JAPAN 10-YR BOND MAR 21	RPI USD US CPI/2.315% GSILGB2X 03-21-2030 ARZC190318C
BLACKSTONE HOLDINGS FINANCE CO LLC	JOHNSON & JOHNSON	RPI USD US CPI/2.33% CHASUS33 01-25-2030ARZC230118H
BMW FINANCE NV	JPMORGAN CHASE & CO	RPI WPACAU2F 15/03/2035 AUD P 2.74% / R CPI ARZC310315C
BMW US CAPITAL LLC	JUBILANT PHARMA LTD	RPI WPACAU2F 15/06/2022 AUD P 2.07% / R CPI ARZC300418B
BNP PARIBAS SA	KASIKORNBANK PCL (HONG KONG BRANCH)	RPI WPACAU2F 15/09/2025 AUD P CPI / R 2.56% ARZC110915A
BOSTON PROPERTIES LP	KIMBERLY-CLARK CORP	RPI WPACAU2F 15/09/2025 AUD P CPI / R 2.56% ARZC140915A
BOSTON SCIENTIFIC CORP	KIMCO REALTY CORP	RPI WPACAU2S 15/06/2025 AUD P 2.22% / R CPI ARZC270418A
BP CAPITAL MARKETS AMERICA INC	KINDER MORGAN HOLDCO LLC	RSA INSURANCE GROUP PLC
BP CAPITAL MARKETS BV	KLEPIERRE SA	RTE EDF TRANSPORT SA
BPCE	KOMATSU FINANCE AMERICA INC	SABIC CAPITAL II BV
BRASKEM AMERICA FINANCE CO	KOOKMIN BANK	SACI FALABELLA
BRASKEM FINANCE LTD	KOREA GAS CORP	SAMPO OYJ

BRASKEM NETHERLANDS FINANCE BV	KRAFT FOODS INC	SAN ANTONIO TX ELEC & GAS REV
BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNMENT)	KROGER CO	SANDS CHINA LTD
BRISTOL-MYERS SQUIBB CO	LA TROBE FINANCIAL CAPITAL MARKETS TRUST 2017-1	SANTANDER UK GROUP HOLDINGS PLC
BRIXMOR OPERATING PARTNERSHIP LP	LA TROBE FINANCIAL CAPITAL MARKETS TRUST 2019-2	SAPPHIRE TRUST
BROADCOM INC	LATITUDE AUSTRALIA CREDIT CARD LOAN NOTE TRUST	SAPPHIRE XX 2018-3 TRUST
BUPA FINANCE PLC	LATITUDE AUSTRALIA PERSONAL LOANS SERIES 2020-1 TRUST	SAPPHIRE XXI SERIES 2019-1 TRUST
BWP TRUST	LCH_BASIS BOFAGB2U 11/12/2035 AUD P 3MBBSW / R 6MBBSW ARDB101220A3	SAPPHIRE XXIII SERIES 2020-1 TRUST
CAIXABANK SA	LCH_IRS BOFAGB2U 12/15/2032 USD P 1.227% / R 3MLIBOR ARIR080920P2	SAPPHIRE XXIV SERIES 2020-2 TRUST
CALIFORNIA ST UNIV REV	LCH_IRS BOFAGB2U 12/15/2032 USD P 1.662% / R 3MLIBOR ARIR091220I2	SAPPI PAPIER HOLDING GMBH
CALL BONDOPT ANZBAU3M 11/02/2021 AUSTRALIAN GOVERNM 1.166 ACG210433C1166AN	LCH_IRS BOFAGB2U 12/15/2032 USD P 1.68% / R 3MLIBOR ARIR041220G6	SAUDI ARABIAN OIL CO
CALL BONDOPT ANZBAU3M 15/02/2021 AUSTRALIAN GOVERNM 0.806 ACG210429C806AN	LCH_IRS BOFAGB2U 12/18/2027 USD P 3MLIBOR / R 0.793% ARIR080920O2	SAUDI ELECTRICITY GLOBAL SUKUK COMPANY 4
CALL BONDOPT ANZBAU3M 17/02/2021 AUSTRALIAN GOVERNM 0.869 ACG211129C869AN	LCH_IRS BOFAGB2U 12/18/2027 USD P 3MLIBOR / R 1.152% ARIR041220F6	SB CAPITAL SA
CALL BONDOPT ANZBAU3M 18/01/2021 AUSTRALIAN GOVERNM 1.35 ACG210437C1350AN	LCH_IRS BOFAGB2U 12/21/2024 USD P 0.364% / R 3MLIBOR ARIR080920N2	SCENTRE GROUP
CALL BONDOPT ANZBAU3M 18/02/2021 AUSTRALIAN GOVERNM 0.759 ACG211128C759AN	LCH_IRS BOFAGB2U 12/21/2024 USD P 0.533% / R 3MLIBOR ARIR041220E6	SCHAEFFLER AG
CALL BONDOPT ANZBAU3M 19/01/2021 AUSTRALIAN GOVERNM 1.599 ACG210639C1559AN	LCH_IRS BOFAGB2U 14/02/2026 AUD P 6MBBSW / R 1.109% ARIR130220U2	SCHLUMBERGER HOLDINGS CORP
CALL BONDOPT ANZBAU3M 22/02/2021 AUSTRALIAN GOVERNM 0.693 ACG210528C693AN	LCH_IRS BOFAGB2U 16/06/2031 AUD P 1.064% / R 6MBBSW ARIR141220C2	SCHLUMBERGER INVESTMENT SA
CALL BONDOPT ANZBAU3M 27/01/2021 AUSTRALIAN GOVERNM 0.501 ACG210427C501AN	LCH_IRS BOFAGB2U 16/12/2032 AUD P 6MBBSW / R 1.876% ARIR211220F1	SCRIPPS ESCROW II INC
CALL BONDOPT BARCGB5G 01/11/2021 US TREASURY N/B 1. 95.622064 UST0540C138BA	LCH_IRS BOFAGB2U 16/12/2050 EUR P 0.057% / R 6MEURIB ARIR120620A1	SEPTEMBER 2021 EURODOLLAR
CALL BONDOPT BNPAFRPP 10/02/2021 AUSTRALIAN GOVERNM 117.456 ACG0541C173BN	LCH_IRS BOFAGB2U 18/03/2023 CAD P 3MCDOR / R 2.06% ARIR231219A4	SERVICE CORP INTERNATIONAL
CALL BONDOPT BNPAFRPP 12/01/2021 JAPAN (10 YEAR ISS 100.729 JGB0930C002BN	LCH_IRS BOFAGB2U 19/12/2050 EUR P -0.045% / R 6MEURIB ARIR191120H5	SERVICENOW INC
CALL BONDOPT BNPAFRPP 18/01/2021 AUSTRALIAN GOVERNM 99.7364 ACG1125C03BN	LCH_IRS BOFAGB2U 19/12/2050 EUR P -0.089% / R 6MEURIB ARIR271020H2_1	SHELL INTERNATIONAL FINANCE BV
CALL BONDOPT CITIGB2L 22/02/2021 LAND NORDRHEIN-WES 170 NRW0319C102CI	LCH_IRS BOFAGB2U 20/09/2027 AUD P 6MBBSW / R 0.857% ARIR081020A3	SHIMAO PROPERTY HOLDINGS LTD
CALL SWAPTION AUD CTBAAU2SFXD BBSW/3M .7% EUROPEAN SO210616AU760CIR 16/06/2021	LCH_IRS BOFAGB2U 20/12/2048 AUD P 2.953% / R 6MBBSW ARIR271020C2_1	SHINHAN BANK
CALL SWO AUD BNPAFRPP P 6MBBSW / R 1% EUROPEAN SO210526AU100BNR 26/05/2021	LCH_IRS BOFAGB2U 20/12/2048 AUD P 6MBBSW / R 2.953% ARIR020920C1	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV
CALL SWO AUD BNPAFRPP P 6MBBSW / R 1.55% SO221124AU155BNR 24/11/2022	LCH_IRS BOFAGB2U 21/12/2027 CAD P 3MCDOR / R 1.03% ARIR180920B6	SIGMA FINANCE NETHERLANDS BV
CALL SWO AUD BOFAUS3N P 6MBBSW / R 1.38% EUROPEAN SO220228AU138BOR 28/02/2022	LCH_IRS BOFAGB2U 21/12/2027 CAD P 3MCDOR / R 1.03% ARIR180920D4	SIMON DEBARTOLO GROUP LP
CALL SWO AUD BOFAUS3N P 6MBBSW / R 1.74% EUROPEAN SO241017AU174BOR 17/10/2024	LCH_IRS BOFAGB2U 29/09/2040 AUD P 6MBBSW / R 1.475% ARIR280920A1	SINGAPORE, REPUBLIC OF (GOVERNMENT)
CALL SWO AUD CHASUS33 P 6MBBSW / R 1.818% EUROPEAN SO241021AU182JPR 21/10/2024	LCH_RPI BOFAGB2U 10/14/2022 USD P 1.595% / R CPI ARZC071020C3	SIRIUS XM RADIO INC
CALL SWO AUD GSILGB2X P 6MBBSW / R 1.27% SO221128AU127GSR 28/11/2022	LCH_RPI BOFAGB2U 10/14/2027 USD P CPI / R 1.868% ARZC071020D3	SNAM RETE GAS SPA

CALL SWPTN AUD NATAAU33033 BBSW/3M 2.9475 EUROPEAN SO220831AU300NAP	LCH_RPI BOFAGB2U 10/30/2022 USD P 1.529% / R CPI ARZC281020F2	SO220831AU
CAMDEN PROPERTY TRUST	LCH_RPI BOFAGB2U 10/30/2027 USD P CPI / R 1.853% ARZC281020G2	SOCIETE GENERALE
CANADA (GOVERNMENT)	LCH_RPI BOFAGB2U 12/10/2027 USD P CPI / R 2.059% ARZC081220I3	SOFI CONSUMER LOAN PROGRAM TRUST
CANADA 05-YR BOND MAR 21	LCH_RPI BOFAGB2U 12/10/2040 USD P 2.192% / R CPI ARZC081220G3	SOUTHERN COPPER CORP
CANADA 10-YR BOND MAR 21	LCH_RPI BOFAGB2U 12/10/2040 USD P 2.193% / R CPI ARZC081220H3	SOUTHERN GAS NETWORKS PLC
CANADIAN NATIONAL RAILWAY CO	LCH_RPI BOFAGB2U 12/10/2040 USD P 2.193% / R CPI ARZC081220J3	SP POWERASSETS LTD
CAPITAL ONE FINANCIAL CORP	LCH_RPI BOFAGB2U 12/15/2022 USD P 1.859% / R CPI ARZC111220N2	SPAIN, KINGDOM OF (GOVERNMENT)
CARDINAL HEALTH INC	LCH_RPI BOFAGB2U 12/15/2040 USD P 2.175% / R CPI ARZC111220L3	SPARK NEW ZEALAND LTD
CARNIVAL CORP	LEASEPLAN CORP NV	SPRINT CORP
CARRIER GLOBAL CORP	LENOVO GROUP LTD	SPRINT NEXTEL CORP
CASH	LIBERTY SERIES 2017-1 AUTO	SPRINT SPECTRUM CO LLC
CATHOLIC HEALTH INITIATIVES	LIBERTY SERIES 2017-2	ST MARYS CEMENT INC
CCO HLDGS LLC/CAP CORP	LIBERTY SERIES 2018-1 AUTO	STANDARD CHARTERED PLC
CCO HOLDINGS LLC	LIBERTY SERIES 2020-1 AUTO	STAR ENERGY GEOTHERMAL DARAJAT II LTD
CELANESE US HOLDINGS LLC	LINCOLN FINANCING SARL	STARBUCKS CORP
CEMEX SAB DE CV	LINCOLN NATIONAL CORP	STATE GRID EUROPE DEVELOPMENT (2014) PLC
CENTENE CORP	LLOYDS BANK CORPORATE MARKETS PLC	STATE GRID OVERSEAS INVESTMENT (2016) LTD
CENTRICA PLC	LLOYDS BANKING GROUP PLC	STATOIL ASA
CHALLENGER MILLENIUM SERIES 2007 - 2L TRUST	LONGFOR PROPERTIES CO LTD	STC SUKUK COMPANY LTD
CHARLES SCHWAB CORP	LOWES CO INC	STEEL FUNDING LTD
CHARTER COMMUNICATIONS OPERATING LLC	LVMH MOET HENNESSY LOUIS VUITTON SA	STRYKER CORP
CHENIERE CORPUS CHRISTI HOLDINGS LLC	LYB INTERNATIONAL FINANCE III LLC	SUMITOMO MITSUI FINANCIAL GROUP INC
CHENIERE ENERGY PARTNERS LP	MACQUARIE TRUE INDEX SOVEREIGN BOND FUND	SUNCORP-METWAY LTD
CHEVRON CORP	MAGNA INTERNATIONAL INC	SVENSKA HANDELSBANKEN AB
CHEVRON PHILLIPS CHEMICAL COMPANY LLC	MALAYSIA (GOVERNMENT)	SWEDBANK AB
CHEVRON USA INC	MANULIFE FINANCIAL CORP	SWEDEN, KINGDOM OF (GOVERNMENT)
CHILDREN'S HOSPITAL CORP	MAPFRE SA	SYDNEY AIRPORT FINANCE CO PTY LTD
CHINA, PEOPLES REPUBLIC OF (GOVERNMENT)	MARCH 2021 EURODOLLAR	SYNCHRONY FINANCIAL
CISCO SYSTEMS INC	MARRIOTT INTERNATIONAL INC	SYNGENTA FINANCE NV
CITIBANK HONG KONG	MARS INC	SYSCO CORP
CITIBANK LTD MELBOURNE	MCDONALDS CORP	TAKEDA PHARMACEUTICAL CO LTD
CITIGROUP INC	MCKESSON CORP	TARGET CORP
CK HUTCHISON CAPITAL SECURITIES (17) LTD	MDC GMTN BV	TASMANIAN PUBLIC FINANCE CORP
CLOROX CO	MEDTRONIC GLOBAL HOLDINGS SCA	TBA FNCL 4-5 30YRS 12/02/2045
CLOVERIE PLC	MEDTRONIC INC	TBG GLOBAL PTE LTD
CM-CIC COVERED BONDS	MEITUAN	TECK RESOURCES LTD
CME GROUP INC	MEMORIAL SLOAN-KETTERING CANCER CENTER	TELEFONAKTIEBOLAGET LM ERICSSON
CNH CAPITAL LLC	MERCK & CO INC	TELEFONICA EMISIONES SAU
CNOOC FINANCE (2013) LTD	METRO FINANCE 2020-1 TRUST	TELEFONICA EUROPE BV
CNOOC FINANCE 2011 LTD	METRO FINANCE TRUST 2018-1	TELSTRA CORP LTD
COCA-COLA FEMSA SAB DE CV	METRO FINANCE TRUST 2019-1	TEMASEK FINANCIAL (I) LTD
COCA-COLA HBC FINANCE BV	METROPOLITAN LIFE GLOBAL FUNDING I	TEMPO ACQUISITION LLC

COLGATE-PALMOLIVE CO	MEXICHEM SAB DE CV	TENCENT HOLDINGS LTD
COLOMBIA, REPUBLIC OF (GOVERNMENT)	MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)	TENEDORA NEMAK SA DE CV
COMCAST CORP	MICROCHIP TECHNOLOGY INC	TERNA RETE ELETTRICA NAZIONALE SPA
COMMONWEALTH BANK OF AUSTRALIA	MICRON TECHNOLOGY INC	TESCO PLC
COMPAGNIE DE SAINT GOBAIN SA	MICROSOFT CORP	TEVA PHARMACEUTICAL FINANCE COMPANY BV
COMPAGNIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES	MILLICOM INTERNATIONAL CELLULAR SA	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV
CONAGRA FOODS INC	MIRVAC GROUP FINANCE LTD	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV
CONNECTICUT LIGHT AND POWER CO	MITSUBISHI UFJ FINANCIAL GROUP INC	TEXAS TRANSN COMMN
CONSOLIDATED EDISON CO OF NEW YORK INC	MOLSON COORS BREWING CO	THERMO FISHER SCIENTIFIC INC
CONSUMERS ENERGY CO	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV	THINK TANK SERIES 2019-1 TRUST
CONTI-GUMMI FINANCE BV	MORGAN STANLEY	THORN ABS NO.1
CONTINENTAL AG	MPLX LP	TINGYI (CAYMAN ISLANDS) HOLDINGS CORP
CORPORACION NACIONAL DEL COBRE DE CHILE	MSCI INC	T-MOBILE USA INC
COSTCO WHOLESALE CORP	MYRIAD INTERNATIONAL HLDG BV	TORONTO DOMINION BANK
COUNTRY GARDEN HOLDINGS CO LTD	NAKILAT INC	TOTAL CAPITAL INTERNATIONAL SA
COVENTRY BUILDING SOCIETY	NASDAQ OMX GROUP INC	TOWER BERSAMA PT
COX COMMUNICATIONS INC	NATIONAL AUSTRALIA BANK LTD	TOYOTA MOTOR CREDIT CORP
CPUK FINANCE LTD	NATIONAL GRID GAS FINANCE NO 1 PLC	TRANSCANADA TRUST
CRCC CHENGAN LTD	NATIONAL HOUSING FINANCE AND INVESTMENT CORP	TRANSCONTINENTAL GAS PIPE LINE CORP
CREDIT AGRICOLE ASSURANCES SA	NATIONAL RURAL UTILITIES COOP FINANCE CORP	TRANSELEC SA
CREDIT AGRICOLE COVERED BONDS	NATIONSTAR MORTGAGE HOLDINGS INC	TRANSURBAN FINANCE CO PTY LTD
CREDIT AGRICOLE SA (LONDON BRANCH)	NATIONWIDE BUILDING SOCIETY	TRAVELERS CO INC
CREDIT SUISSE	NBK TIER 1 FINANCING (2) LTD	TREASURY CORP OF VICTORIA
CREDIT SUISSE (LONDON BRANCH)	NETHERLANDS, KINGDOM OF (GOVERNMENT)	TSMC GLOBAL LTD
CREDIT SUISSE GROUP AG	NEW ENGLAND POWER CO	TURKCELL ILETISIM HIZMETLERI AS
CRH SMW FINANCE DAC	NEW JERSEY TURNPIKE AUTHORITY	TURKIYE SISE VE CAM FABRIKALARI AS
CROATIA, REPUBLIC OF (GOVERNMENT)	NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC	TYCO INTERNATIONAL PLC
CROWN CASTLE INTERNATIONAL CORP (NEW)	NEW SOUTH WALES TREASURY CORP	UBS GROUP AG
CROWN EUROPEAN HOLDINGS SA	NEW YORK LIFE GLOBAL FUNDING	UDR INC
CSCEC FINANCE (CAYMAN) II LTD	NEW ZEALAND (GOVERNMENT)	UK 10-YR GILT MAR 21
CVS CAREMARK CORP	NEWYORK-PRESBYTERIAN HOSPITAL	UK ULTRA LONG GILT MAR 21
DAIMLER AG	NEXEN INC	UNIBAIL RODAMCO SE
DAIMLER FINANCE NORTH AMERICA LLC	NIBC BANK NV	UNICREDIT SPA
DAIMLER INTERNATIONAL FINANCE BV	NIKE INC	UNION FENOSA FINANCE BV
DALLAS FORT WORTH TEX INTL ARPT REV	NOBLE ENERGY INC	UNION PACIFIC CORP
DANAHER CORP	NOKIA OYJ	UNITED ENERGY DISTRIBUTION PTY LTD
DANSKE BANK A/S	NORDEA BANK ABP	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND (GOVERNMEN
DBS GROUP HOLDINGS LTD	NORFOLK SOUTHERN CORP	UNITED OVERSEAS BANK LTD
DELL INTERNATIONAL LLC	NORTHEASTERN UNIVERSITY	UNITED PARCEL SERVICE INC
DENMARK, KINGDOM OF (GOVERNMENT)	NORTHERN TERRITORY TREASURY CORP	UNITED STATES TREASURY
DET NORSKE OLJESELSKAP ASA	NORTHUMBRIAN WATER FINANCE PLC	UNITEDHEALTH GROUP INC
DEUTSCHE ANNINGTON FINANCE BV	NOVARTIS CAPITAL CORP	UNUM GROUP

DEUTSCHE BANK AG	NUTRIEN LTD	UPJOHN INC
DEUTSCHE TELEKOM AG	NVIDIA CORP	URENCO FINANCE NV
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	NYKREDIT REALKREDIT A/S	US 02-YR TREASURY NOTE MAR 21
DEVON ENERGY CORP	OCCIDENTAL PETROLEUM CORP	US 05-YR TREASURY NOTE MAR 21
DEXUS	OMNICOM FINANCE HOLDINGS PLC	US 10-YR TREASURY NOTE MAR 21
DH EUROPE FINANCE II SARL	ONEMAIN FINANCIAL ISSUANCE TRUST	US BANCORP
DISCOVERY COMMUNICATIONS LLC	ONEOK INC	US TREASURY BOND MAR 21
DOLPHIN ENERGY LTD	ONEOK PARTNERS LP	US ULTRA 10-YEAR TREASURY NOTE MAR 21
DOMINION RESOURCES INC	ORACLE CORP	US ULTRA TREASURY BOND MAR 21
DOW CHEMICAL CO	ORANGE SA	VALERO ENERGY CORP
DP WORLD CRESCENT LTD	O''REILLY AUTOMOTIVE INC	VERISURE HLDG AB
DP WORLD LTD	ORSZAGPS TAKAREKPENZTAR ES KERESKEDELMI BANK NYRT	VERIZON COMMUNICATIONS INC
DUKE ENERGY CORP	OVERSEA-CHINESE BANKING CORP LTD	VF CORP
DUN & BRADSTREET CORP	PACIFIC LIFECORP	VIACOMCBS INC
E.ON AG	PANAMA, REPUBLIC OF (GOVERNMENT)	VICINITY CENTRES
E.ON INTERNATIONAL FINANCE BV	PECO ENERGY CO	VICTORIA POWER NETWORKS FINANCE PTY LTD
EAST OHIO GAS CO	PEPPER RESIDENTIAL SECURITIES TRUST NO 16	VIMPELCOM HOLDINGS BV
EASTMAN CHEMICAL CO	PEPPER RESIDENTIAL SECURITIES TRUST NO 17	VIRGINIA ELECTRIC AND POWER CO
ECOLAB INC	PEPPER RESIDENTIAL SECURITIES TRUST NO 18	VISA INC
EDF ENERGY NETWORKS EPN PLC	PEPPER RESIDENTIAL SECURITIES TRUST NO 20	VMED O2 UK FINANCING I PLC
EDP FINANCE BV	PEPPER RESIDENTIAL SECURITIES TRUST NO. 22	VODAFONE GROUP PLC
ELANCO ANIMAL HEALTH INCORPORATED	PEPPER RESIDENTIAL SECURITIES TRUST NO. 24	VOLKSWAGEN FINANCIAL SERVICES NV
ELECTRICITE DE FRANCE SA	PEPPER SPARKZ TRUST NO.1	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC
ELI LILLY AND CO	PEPPER SPARKZ TRUST NO.2	VOLKSWAGEN INTERNATIONAL FINANCE NV
ELM BV	PERNOD RICARD INTERNATIONAL FINANCE LLC	WAL-MART STORES INC
EMD FINANCE LLC	PERTAMINA (PERSERO) PT	WALT DISNEY CO
EMERSON ELECTRIC CO	PERU, REPUBLIC OF (GOVERNMENT)	WASTE CONNECTIONS INC
EMPRESA COLOMBIANA DE PETROLEOS	PERUSAHAAN GAS NEGARA (PERSERO) TBK PT	WASTE MANAGEMENT INC
EMPRESA NACIONAL DE ELECTRICIDAD SA	PETROBAS GLOBAL FINANCE BV	WEICHAI INTERNATIONAL HONG KONG ENERGY GROUP CO LTD
ENBRIDGE ENERGY PARTNERS LP	PETROLEOS MEXICANOS	WELLS FARGO & CO
ENBRIDGE INC	PETRONAS CAPITAL LTD	WESTFIELD MANAGEMENT LTD
ENEL FINANCE NV	PFIZER INC	WESTFIELD TRUST
ENERSIS CHILE S.A.	PHILLIPS 66	WESTLAKE AUTOMOBILE RECEIVABLES TRUST
ENI SPA	PKO FINANCE AB	WESTLAKE CHEMICAL CORP
ENTERGY LOUISIANA LLC	PNC BANK NA	WESTPAC BANKING CORP
ENTERPRISE PRODUCTS OPERATING LLC	POHJOLA PANKKI OYJ	WEYERHAEUSER CO
EQUATE PETROCHEMICAL BV	PPR SA	WHIRLPOOL FINANCE LUXEMBOURG SARL
EQUIFAX INC	PRAXAIR INC	WILLIAMS CO INC
EQUINIX INC	PRICELINE.COM INC	WINTERSHALL DEA FINANCE BV
ERP OPERATING LP	PRINCIPAL FINANCIAL GROUP INC	WOLTERS KLUWER NV
ERSTE GROUP BANK AG	PROGRESS TRUST	WOODSIDE FINANCE LTD
ESSITY AB (PUBL)	PTTEP TREASURY CENTER CO LTD	WPP FINANCE 2017
ETSA UTILITIES FINANCE PTY LTD	PUBLIC SERVICE ELECTRIC AND GAS CO	WSO FINANCE PTY LTD

EUROGRID GMBH	PUT BONDOPT ANZBAU3M 11/02/2021 AUSTRALIAN GOVERNM 1.166 ACG210433P1166AN	XCEL ENERGY INC
EUROPEAN COMMUNITY	PUT BONDOPT ANZBAU3M 15/02/2021 AUSTRALIAN GOVERNM 0.806 ACG210429P806AN	XEROX HOLDINGS CORP
EXELON CORP	PUT BONDOPT ANZBAU3M 17/02/2021 AUSTRALIAN GOVERNM 0.869 ACG211129P869AN	XINAO GAS HOLDINGS LTD
EXPERIAN FINANCE PLC	PUT BONDOPT ANZBAU3M 18/01/2021 AUSTRALIAN GOVERNM 1.35 ACG210437P1350AN	YILI HOLDING INVESTMENT LTD
EXXON MOBIL CORP	PUT BONDOPT ANZBAU3M 18/02/2021 AUSTRALIAN GOVERNM 0.759 ACG211128P759AN	YINGDE GASES INVESTMENT LTD
FANNIE MAE REMIC TRUST	PUT BONDOPT ANZBAU3M 19/01/2021 AUSTRALIAN GOVERNM 1.559 ACG210639P1559AN	ZF EUROPE FINANCE BV
FCA BANK SPA (IRISH BRANCH)	PUT BONDOPT ANZBAU3M 22/02/2021 AUSTRALIAN GOVERNM 0.693 ACG210528P693AN	ZF NORTH AMERICA CAPITAL INC
FEDERAL HOME LOAN MORTGAGE CORP	PUT BONDOPT ANZBAU3M 27/01/2021 AUSTRALIAN GOVERNM 0.501 ACG210427P501AN	ZIMMER HOLDINGS INC
FEDERAL HOME LOAN MORTGAGE CORPORATION	PUT BONDOPT BARCGB5G 01/11/2021 US TREASURY N/B 1. 95.622064 UST0540P138BA	ZIP MASTER TRUST SERIES 2019-1

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- Holdings are ordered alphabetically within each asset class.
- All currency holdings exposures are aggregated in a single "cash" position.
- In the fixed interest asset class, holdings are grouped by issuer to avoid duplicity of holdings.
- The hedged International Shares and Socially Responsible Shares funds have the same exposures as the unhedged versions
- For the unlisted asset classes (real assets, private debt and private equity), holdings correspond to portfolio investment vehicles in order to comply with external confidentiality requirements
- All positions are held via third party managers or trust structures.
- Information has been obtained by third party sources and does not constitute an offer of solicitation.
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