

| Offer name   | AMP Investment Trust | 1.0 | Offer number  | OFR10732 |
|--|----------------------|-----|---------------|----------|
| Fund name  | AMP Growth Fund      |     | Fund number   | FND760   |
| Period disclosure applies [dd/mm/yyyy]                     | 30/09/2023           |     |               |          |
| Asset name   | % of fund net assets |     | Security code |          |
| Apple Inc  | 2.4404%              |     | US0378331005  |          |
| Microsoft Corp   | 2.0975%              |     | US5949181045  |          |
| Outstanding Settlement Receipts - USD                      | 1.4298%              |     | -             |          |
| Fisher & Paykel Healthcare Corporation Limited             | 1.3966%              |     | NZFAP0001S2   |          |
| New Zealand Government Inflation Linked Bond - maturing 20 | 1.3343%              |     | NZIBDT004C8   |          |
| BNP USD Account  | 1.2412%              |     | -             |          |
| Auckland International Airport Limited                     | 1.1884%              |     | NZAI0002S6    |          |
| Amazon.com Inc   | 1.0984%              |     | US0231351067  |          |
| NVIDIA Corp  | 1.0180%              |     | US67066G1040  |          |
| Alphabet Inc Class C                                       | 1.0043%              |     | US02079K1079  |          |
| Spark New Zealand Limited                                  | 0.9962%              |     | NZTELE0001S4  |          |
| Infratil Limited   | 0.9768%              |     | NZIFTE0003S3  |          |
| New Zealand Government Inflation Linked Bond - maturing 20 | 0.9293%              |     | NZIBDT003C0   |          |
| New Zealand Government Inflation Linked Bond - maturing 20 | 0.8310%              |     | NZIBDT005C5   |          |
| New Zealand Government Inflation Linked Bond - maturing 20 | 0.7659%              |     | NZIBDT002C2   |          |
| Contact Energy Limited                                     | 0.7394%              |     | NZCENE0001S6  |          |
| Meridian Energy Limited                                    | 0.7295%              |     | NZMELE0002S7  |          |
| BNP NZD Account  | 0.6886%              |     | -             |          |
| Taiwan Semiconductor Manufacturing Company Ltd             | 0.6579%              |     | TW0002330008  |          |
| Tesla Inc  | 0.6495%              |     | US88160R1014  |          |
| Mainfreight Limited  | 0.6488%              |     | NZMFTE0001S9  |          |
| Currency Forward   | 0.6399%              |     | -             |          |
| Ebos Group Limited   | 0.6040%              |     | NZEB0E0001S6  |          |
| Facebook Inc Class A                                       | 0.5482%              |     | US30303M1027  |          |
| Eli Lilly & Co   | 0.4888%              |     | US5324571083  |          |
| Mercury NZ Limited   | 0.4654%              |     | NZMRPE0001S2  |          |
| Fletcher Building Limited                                  | 0.4270%              |     | NZFBUE0001S0  |          |
| Ryman Healthcare Limited                                   | 0.4224%              |     | NZRYME0001S4  |          |
| United Health Group Inc                                    | 0.4102%              |     | US91324P1021  |          |
| Samsung Electronics Co Ltd                                 | 0.3991%              |     | KR7005930003  |          |
| Commonwealth Bank of Australia                             | 0.3982%              |     | AU000000CBA7  |          |
| Chorus Ltd   | 0.3909%              |     | NZCNU0001S2   |          |
| Outstanding Settlement Receipts - NZD                      | 0.3873%              |     | -             |          |
| Johnson & Johnson  | 0.3744%              |     | US4781601046  |          |
| The A2 Milk Company Limited                                | 0.3698%              |     | NZATME0002S8  |          |
| New Zealand Government Bond - maturing 15 Apr 2027         | 0.3659%              |     | NZGOVDT427C1  |          |
| Merck & Co Inc   | 0.3478%              |     | US58933Y1055  |          |
| JPMorgan Chase & Co  | 0.3425%              |     | US46625H1005  |          |
| New Zealand Government Bond - maturing 15 Apr 2025         | 0.3390%              |     | NZGOVDT425C5  |          |
| Visa Inc Class A   | 0.3290%              |     | US92826C8394  |          |
| New Zealand Government Bond - maturing 20 Apr 2029         | 0.3263%              |     | NZGOVDT429C7  |          |
| NOVO NORDISK ORD SHS CLASS B                               | 0.3226%              |     | DK0062498333  |          |
| BROADCOM CORP COM  | 0.3194%              |     | US11135F1012  |          |
| New Zealand Government Bond - maturing 15 May 2024         | 0.3092%              |     | NZGOVDT524C5  |          |
| New Zealand Government Bond - maturing 14 Apr 2033         | 0.3063%              |     | NZGOVDT433C9  |          |
| MASTERCARD INC - CLASS A                                   | 0.3027%              |     | US57636Q1040  |          |
| CISCO SYSTEMS INC  | 0.2967%              |     | US17275R1023  |          |
| Alibaba Group Holding Ltd                                  | 0.2962%              |     | KYG017191142  |          |
| Automatic Data Processing                                  | 0.2881%              |     | US0530151036  |          |
| CSL Ltd  | 0.2873%              |     | AU000000CSL8  |          |
| SUMMERSET GROUP HOLDINGS LTD                               | 0.2760%              |     | NZSUME0001S0  |          |
| GOODMAN PROPERTY TRUST                                     | 0.2724%              |     | NZCPT0001S9   |          |
| ROYAL BANK OF CANADA                                       | 0.2720%              |     | CA7800871021  |          |
| LINDE PLC  | 0.2709%              |     | IE00059YS762  |          |
| Sony Corp Y50  | 0.2573%              |     | JP3435000009  |          |
| ABB LTD  | 0.2563%              |     | CH0012221716  |          |
| Adobe Inc  | 0.2548%              |     | US00724F1012  |          |
| Alphabet Inc Class A                                       | 0.2545%              |     | US02079K3059  |          |
| Texas Instruments  | 0.2521%              |     | US8825081040  |          |
| BRISTOL MYERS SQUIBB COMPANY                               | 0.2511%              |     | US1101221083  |          |
| Diageo Plc   | 0.2497%              |     | GB0002374006  |          |
| Bank of Nova Scotia  | 0.2473%              |     | CA0641491075  |          |
| Westpac Banking Corporation                                | 0.2452%              |     | AU000000WBC1  |          |
| ASML Holding NV  | 0.2449%              |     | NL0010273215  |          |

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| SCHNEIDER ELECTRIC SE  | 0.2425% | FR0000121972 |
| Danaher Corporation  | 0.2313% | US2358511028 |
| New Zealand Government Bond - maturing 15 May 2031           | 0.2297% | NZGOVDT531C0 |
| ECOLAB LTD   | 0.2282% | US2788651006 |
| INTERNATIONAL BUSINESS MACHINES CORP CAP STK                 | 0.2234% | US4592001014 |
| ZURICH FINANCIAL SERVICES                                    | 0.2208% | CH0011075394 |
| Gilead Sciences Inc  | 0.2193% | US3755581036 |
| HOME DEPOT INC   | 0.2177% | US4370761029 |
| National Australia Bank Ltd                                  | 0.2168% | AU000000NAB4 |
| PFIZER INC COM   | 0.2154% | US7170811035 |
| VERIZON COMMUNICATIONS                                       | 0.2146% | US92343V1044 |
| GENERAL MILLS INC  | 0.2085% | US3703341046 |
| ASTRAZENECA PLC  | 0.2025% | GB0009895292 |
| United States Government Inflation Linked Bond - maturing 15 | 0.1987% | US91282CFR79 |
| COSTCO WHOLESALE CORP  | 0.1980% | US22160K1051 |
| SALESFORCE INC   | 0.1972% | US79466L3024 |
| PRUDENTIAL FINANCIAL INC                                     | 0.1929% | US7443201022 |
| ORACLE CORP  | 0.1927% | US68389X1054 |
| New Zealand Government Bond - maturing 15 May 2028           | 0.1925% | NZGOVDT528C6 |
| United States Government Inflation Linked Bond - maturing 15 | 0.1885% | US91282CDX65 |
| United States Government Inflation Linked Bond - maturing 15 | 0.1878% | US91282CGK18 |
| New Zealand Government Bond - maturing 15 May 2026           | 0.1860% | NZGOVDT526C0 |
| United States Government Inflation Linked Bond - maturing 15 | 0.1851% | US91282CEZ05 |
| Australia and New Zealand Banking Group Ltd                  | 0.1832% | AU000000ANZ3 |
| United States Government Inflation Linked Bond - maturing 15 | 0.1826% | US91282XL95  |
| Zoetis Inc   | 0.1822% | US98978V1035 |
| ENEL SPA   | 0.1807% | IT0003128367 |
| BANK OF MONTREAL CAD   | 0.1805% | CA0636711016 |
| ABBVIE INC COM   | 0.1780% | US00287Y1091 |
| United States Government Inflation Linked Bond - maturing 15 | 0.1780% | US912828Z377 |
| KIMBERLY CLARK CORP  | 0.1778% | US4943681035 |
| PRECINCT PROPERTIES NEW ZEALAND LIMITED                      | 0.1776% | NZAPTE000153 |
| FREIGHTWAYS GROUP LTD  | 0.1774% | NZFREE000150 |
| INTEL CORP   | 0.1747% | US4581401001 |
| ABBOTT LABS  | 0.1730% | US0028241000 |
| NUTRIEN LTD COM NPV  | 0.1714% | CA67077M1086 |
| United States Government Inflation Linked Bond - maturing 15 | 0.1708% | US91282CEJ62 |
| LVMH MOET HENNESSY VUITTON SE                                | 0.1697% | FR0000121014 |
| United States Government Inflation Linked Bond - maturing 15 | 0.1688% | US91282CDC29 |
| SKYCITY ENTERTAINMENT GROUP LIMITED                          | 0.1664% | NZSKCE000152 |
| United States Government Bond - maturing 15 Apr 2028         | 0.1663% | US91282CGW55 |
| ACCENTURE PLC  | 0.1659% | IE00B4BNMY34 |
| HSBC HOLDINGS PLC  | 0.1649% | GB0005405286 |
| AXA  | 0.1636% | FR0000120628 |
| United States Government Inflation Linked Bond - maturing 15 | 0.1629% | US912828H458 |
| CROWN CASTLE INTL CORP                                       | 0.1613% | US22822V1017 |
| KEURIG DR PEPPER INC   | 0.1604% | US49271V1008 |
| WALMART INC  | 0.1601% | US9311421039 |
| SUN LIFE FINANCIAL INC                                       | 0.1601% | CA8667961053 |
| EQUINIX INC COM  | 0.1598% | US29444U7000 |
| United States Government Inflation Linked Bond - maturing 15 | 0.1582% | US9128283R96 |
| NXP SEMICONDUCTORS   | 0.1575% | NL0009538784 |
| New Zealand Government Bond - maturing 15 May 2034           | 0.1570% | NZGOVDT534C4 |
| UNITED RENTALS INC   | 0.1553% | US9113631090 |
| ANHEUSER BUSCH INBEV SA NV                                   | 0.1549% | BE0974293251 |
| UNITED PARCEL SERVICE - B                                    | 0.1547% | US9113121068 |
| KIWI PROPERTY GROUP LIMITED                                  | 0.1529% | NZKPG000159  |
| THE WALT DISNEY CO   | 0.1523% | US2546871060 |
| MORGAN STANLEY   | 0.1521% | US6174464486 |
| United States Government Inflation Linked Bond - maturing 15 | 0.1515% | US912828YL86 |
| United States Government Inflation Linked Bond - maturing 15 | 0.1508% | US9128282L36 |
| PROLOGIS INC COM   | 0.1507% | US74340W1036 |
| United States Government Inflation Linked Bond - maturing 15 | 0.1487% | US9128287D64 |
| United States Government Inflation Linked Bond - maturing 15 | 0.1479% | US912828ZZ63 |
| United States Government Inflation Linked Bond - maturing 15 | 0.1479% | US912828S505 |
| ADVANCED MICRO DEV   | 0.1475% | US0079031078 |
| INTUIT INC   | 0.1467% | US4612021034 |
| DEERE & CO   | 0.1465% | US2441991054 |
| AIR NEW ZEALAND LTD  | 0.1465% | NZAI000152   |
| Outstanding Settlement Receipts - EUR                        | 0.1463% | -            |
| KRAFT HEINZ CO COM   | 0.1463% | US5007541064 |
| Macquarie Group Ltd  | 0.1463% | AU000000MQG1 |

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| VECTOR LIMITED   | 0.1453% | NZVCTE0001S7 |
| Bank of New Zealand - maturing 9 Oct 2023                    | 0.1433% | NZF01DT640C4 |
| COMCAST CORP   | 0.1430% | US20030N1019 |
| INTACT FINANCIAL CORPORATION                                 | 0.1429% | CA45823T1066 |
| Westpac New Zealand - maturing 10 Nov 2023                   | 0.1426% | NZF08DT739C7 |
| ASB Bank Ltd - maturing 27 Nov 2023                          | 0.1422% | NZF04DT641C9 |
| ASB Bank Ltd - maturing 1 Dec 2023                           | 0.1421% | NZF04DT642C7 |
| BANK OF AMERICA CORPORATION                                  | 0.1421% | US0605051046 |
| ASB Bank Ltd - maturing 20 Dec 2023                          | 0.1417% | NZF04DT626C0 |
| AMERICAN TWR REIT INC  | 0.1415% | US03027X1000 |
| AMGEN INC  | 0.1402% | US0311621009 |
| KDDI CORP  | 0.1401% | JP3496400007 |
| CITIGROUP INC USD  | 0.1400% | US1729674242 |
| United States Government Inflation Linked Bond - maturing 15 | 0.1390% | US91282CBF77 |
| LAM RESEARCH CORPORATION                                     | 0.1387% | US5128071082 |
| NOVARTIS AG  | 0.1385% | CH0012005267 |
| New Zealand Government Bond - maturing 15 May 2032           | 0.1383% | NZGOVDT532C8 |
| NETFLIX INC  | 0.1375% | US64110L1061 |
| United States Government Inflation Linked Bond - maturing 15 | 0.1361% | US912828ZJ22 |
| FUTURE MARGINS-USD   | 0.1346% | -            |
| AMERICAN WATER WORKS CO INC                                  | 0.1342% | US0304201033 |
| HEARTLAND GROUP HLPV   | 0.1318% | NZHGHE0007S9 |
| BOOKING HLDGS INC COM  | 0.1301% | US09857L1089 |
| ZIMMER BIOMET HOLDINGS INC                                   | 0.1298% | US98956P1021 |
| PROPERTY FOR INDUSTRY LTD                                    | 0.1293% | NZPFIE0001S5 |
| TRANE TECHNOLOGIES PLC                                       | 0.1280% | IE00BK9ZQ967 |
| Westpac New Zealand - maturing 18 Dec 2023                   | 0.1276% | NZF08DT667C0 |
| ASB Bank Ltd - maturing 29 Dec 2023                          | 0.1274% | NZF04DT614C6 |
| STARBUCKS CORP   | 0.1266% | US8552441094 |
| PPG INDUSTRIES INC   | 0.1259% | US6935061076 |
| NATIONAL BANK OF CANADA                                      | 0.1254% | CA6330671034 |
| SAP AG   | 0.1250% | DE0007164600 |
| United States Government Inflation Linked Bond - maturing 15 | 0.1248% | US912810FR42 |
| United States Government Inflation Linked Bond - maturing 15 | 0.1248% | US91282CCM10 |
| CHURCH & DWIGHT CO   | 0.1245% | US1713401024 |
| United States Government Inflation Linked Bond - maturing 15 | 0.1241% | US912828N712 |
| HEWLETT PACKARD ENTERPRISE CO                                | 0.1240% | US42824C1099 |
| HOYA CORPORATION JPY   | 0.1229% | JP3837800006 |
| Meituan  | 0.1226% | KYG596691041 |
| Outstanding Settlement Receipts - JPY                        | 0.1225% | -            |
| ORIX CORPORATION   | 0.1221% | JP3200450009 |
| AT & T INC   | 0.1219% | US00206R1023 |
| XYLEM INC COM  | 0.1211% | US98419M1009 |
| THERMO FISHER SCIENTIFIC INC                                 | 0.1188% | US8835561023 |
| United States Government Inflation Linked Bond - maturing 15 | 0.1178% | US912828Y388 |
| Outstanding Settlement Receipts - CAD                        | 0.1171% | -            |
| INDITEX  | 0.1167% | ES0148396007 |
| Outstanding Settlement Receipts - AUD                        | 0.1159% | -            |
| MOTOROLA SOLUTIONS INC                                       | 0.1155% | US6200763075 |
| ASSICURAZIONI GENERALI SPA                                   | 0.1153% | IT0000062072 |
| RELX PLC   | 0.1149% | GB00B2BODG97 |
| Bank of New Zealand - maturing 27 Nov 2023                   | 0.1138% | NZF01DT653C7 |
| GOLDMAN SACHS GROUP INC.                                     | 0.1138% | US38141G1040 |
| Bank of New Zealand - maturing 28 Nov 2023                   | 0.1138% | NZF01DT658C6 |
| APPLIED MATERIALS US   | 0.1138% | US0382221051 |
| THE TORONTO DOMINION BANK                                    | 0.1134% | CA8911605092 |
| New Zealand Government Bond - maturing 15 Apr 2037           | 0.1121% | NZGOVDT437C0 |
| VITAL HEALTHCARE PROPERTY TRUST                              | 0.1118% | NZCHPE0001S4 |
| JOHNSON CONTROLS INTERNATIONAL PLC                           | 0.1107% | IE00BY7QL619 |
| AGNICO EAGLE MINES   | 0.1103% | CA0084741085 |
| UBER TECHNOLOGIES INC  | 0.1096% | US90353T1007 |
| United States Government Inflation Linked Bond - maturing 15 | 0.1092% | US91282CAQ42 |
| SKELLERUP HOLDINGS LIMITED                                   | 0.1091% | NZSKXE0001S8 |
| INGERSOLL RAND INC   | 0.1091% | US45687V1061 |
| AMERICAN INTERNATIONAL GROUP                                 | 0.1091% | US0268747849 |
| DOLLARAMA INC  | 0.1086% | CA25675T1075 |
| AMADEUS IT HLDGS   | 0.1082% | ES0109067019 |
| Woolworths Group Ltd   | 0.1080% | AU000000WOW2 |
| THE CIGNA GROUP  | 0.1072% | US1255231003 |
| GIVAUDAN - REG   | 0.1069% | CH0010645932 |
| BANK OF NEW YORK MELLON CORP                                 | 0.1068% | US0640581007 |
| NEW ZEALAND GOVERNMENT 150530 4.50 GB                        | 0.1064% | NZGOVDT530C2 |

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| Telstra Corporation Ltd                                       | 0.1057% | AU000000TLS2  |
| DUPONT DE NEMOURS INC   | 0.1052% | US26614N1028  |
| DNB BANK ASA  | 0.1044% | NO0010161896  |
| ARGOSY PROPERTY LIMITED                                       | 0.1042% | NZARGE001057  |
| UBS GROUP AG  | 0.1034% | CH0244767585  |
| ARVIDA GROUP LIMITED  | 0.1026% | NZARVE0001S5  |
| UNITED STATES TREASURY 150733 1.375 ILB                       | 0.1025% | US91282CHP95  |
| WHEATON PRECIOUS M COM NPV                                    | 0.1017% | CA9628791027  |
| SWISS RE AG   | 0.1010% | CH0126881561  |
| THE HERSHEY COMPANY   | 0.1006% | US4278661081  |
| RIO Tinto Ltd   | 0.1001% | AU000000RIO1  |
| IDEXX LABORATORIES INC  | 0.0996% | US45168D1046  |
| BANCO BICAYA ARGENTARIA SA                                    | 0.0995% | ES0113211835  |
| FANUC CORP NPV  | 0.0994% | JP3802400006  |
| MARSH & MCLENNAN COM  | 0.0989% | US5717481023  |
| Westpac Bank Advance  | 0.0979% | -             |
| SERVICENOW INC  | 0.0978% | US81762P1021  |
| AMERICAN EXPRESS USD  | 0.0973% | US0258161092  |
| AJINOMOTO CO INC JPY  | 0.0969% | JP3119600009  |
| Pinduoduo Inc   | 0.0966% | US7223041028  |
| EXPEDITORS INTL WASH INC                                      | 0.0964% | US3021301094  |
| STEEL DYNAMICS INC  | 0.0959% | US8581191009  |
| SHERWIN WILLIAMS COM  | 0.0958% | US8243481061  |
| TOKIO MARINE HOLDINGS INC                                     | 0.0957% | JP3910660004  |
| IRON MTN INC NEW COM NPV                                      | 0.0954% | US46284V1017  |
| OTIS WORLDWIDE COR COM  | 0.0938% | US68902V1070  |
| CF INDUSTRIES HOLDINGS INC                                    | 0.0931% | US1252691001  |
| Transurban Group  | 0.0928% | AU000000TCL6  |
| SHOPIFY INC COM NPV CL A                                      | 0.0926% | CA82509L1076  |
| BECTON DICKINSON AND COMPANY                                  | 0.0923% | US0758871091  |
| MERCADOLIBRE INC  | 0.0912% | US58733R1023  |
| TARGET CORPORATION  | 0.0911% | US87612E1064  |
| United States Government Inflation Linked Bond - maturing 15  | 0.0910% | US91282CCA71  |
| KELLANOVA   | 0.0909% | US4878361082  |
| SANOFI SA   | 0.0902% | FR0000120578  |
| United States Government Inflation Linked Bond - maturing 15. | 0.0902% | US912810PS15  |
| United States Government Inflation Linked Bond - maturing 15. | 0.0899% | US912828V491  |
| QUANTA SERVICES INC   | 0.0897% | US74762E1029  |
| China Construction Bank Corp                                  | 0.0894% | CNE1000002H1  |
| REGIONS FINANCIAL CORP  | 0.0890% | US7591EP1005  |
| LEGAL & GENERAL GROUP PLC                                     | 0.0890% | GB0005603997  |
| NEW ZEALAND GOVERNMENT 150551 2.75 GB                         | 0.0889% | NZGOVDT551C8  |
| MUENCHENER RUECKVER RG-REG                                    | 0.0886% | DE0008430026  |
| L'OREAL   | 0.0885% | FR0000120321  |
| DAIWA HOUSE INDUSTRY JPY                                      | 0.0882% | JP3505000004  |
| RELIANCE STEEL & ALUMINUM CO                                  | 0.0879% | US7595091023  |
| FERGUSON PLC  | 0.0878% | JE00BJVNSS43  |
| WASTE MANAGEMENT INC COM                                      | 0.0873% | US94106L1098  |
| ALCON AG  | 0.0873% | CH0432492467  |
| METLIFE INC   | 0.0867% | US59156R1086  |
| Goodman Group   | 0.0864% | AU000000GGMG2 |
| BANK OF NEW ZEALAND 031023 NCD                                | 0.0861% | NZF01DT639C6  |
| IDEX CORP   | 0.0860% | US45167R1041  |
| COOPER COS INC  | 0.0859% | US2166484020  |
| RABOBANK NETHERLAND AUSTRALIA 301123 RCD                      | 0.0853% | NZF05DT323C3  |
| RABOBANK NEW ZEALAND LTD 071223 RCD                           | 0.0852% | NZF05DT326C6  |
| KEYSIGHT TECHNOLOGCOM USD                                     | 0.0851% | US49338L1035  |
| WESTPAC NEW ZEALAND LTD 151223 RCD                            | 0.0851% | NZF08DT752C0  |
| WESTPAC NEW ZEALAND LTD 281223 RCD                            | 0.0849% | NZF08DT731C4  |
| WESTPAC NEW ZEALAND LTD 100124 RCD                            | 0.0847% | NZF08DT723C1  |
| MCCORMICK AND COMPANY INC                                     | 0.0845% | US5797802064  |
| Fortescue Metals Group Ltd                                    | 0.0841% | AU000000FMG4  |
| LLOYDS BANKING GROUP PLC                                      | 0.0839% | GB0008706128  |
| ROCKWELL AUTOMATION INC                                       | 0.0836% | US7739031091  |
| AUTODESK INC  | 0.0836% | US0527691069  |
| ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID                | 0.0834% | AU000000ANZ3  |
| VMWARE INC-CLASS A  | 0.0830% | US9285634021  |
| QUALCOMM INC  | 0.0830% | US7475251036  |
| DSV A/S   | 0.0817% | DK0060079531  |
| GSK PLC   | 0.0816% | GB00BN75WP63  |
| UNICREDIT SPA   | 0.0813% | IT0005239360  |
| FDXEX CORP COM  | 0.0812% | US31428X1063  |

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| ILLINOIS TOOL WORKS  | 0.0811% | US4523081093 |
| UNITED OVERSEAS BANK   | 0.0810% | SG1M31001969 |
| DOVER CORPORATION COM  | 0.0809% | US2600031080 |
| EMERSON ELECTRIC CO  | 0.0807% | US2910111044 |
| AXON ENTERPRISE I COM USD 0.00001                            | 0.0807% | US05464C1018 |
| United States Government Inflation Linked Bond - maturing 15 | 0.0806% | US9128285W63 |
| TOURISM HOLDINGS LTD   | 0.0799% | NZHELE0001S9 |
| Income Due - NZD   | 0.0798% | -            |
| MCKESSON CORP  | 0.0797% | US58155Q1031 |
| MITSUI FUDOSAN CO  | 0.0796% | JP3893200000 |
| EBAY INC   | 0.0791% | US2786421030 |
| ORIENTAL LAND CO LTD   | 0.0785% | JP3198900007 |
| SBA COMMUNICATIONS COM                                       | 0.0785% | US78410G1040 |
| MITSUBISHI UFJ FINANCIAL                                     | 0.0785% | JP3902900004 |
| LOBLAW COMPANIES LTD   | 0.0784% | CA5394811015 |
| THOMSON REUTERS CP COM NPV POST REV SPLIT                    | 0.0771% | CA8849038085 |
| TRUIST FINL CORP COM   | 0.0771% | US89832Q1094 |
| United States Government Inflation Linked Bond - maturing 15 | 0.0770% | US912810RL44 |
| TE CONNECTIVITY LTD  | 0.0767% | CH0102993182 |
| BANCO SANTANDER CENTRAL HISP                                 | 0.0765% | ES0113900J37 |
| SK hynix Inc   | 0.0763% | KR7000660001 |
| LOWE'S COS INC   | 0.0761% | US5486611073 |
| IQVIA HOLDINGS INC   | 0.0754% | US46266C1053 |
| Outstanding Settlement Receipts - GBP                        | 0.0748% | -            |
| STRIDE STAPLED GRP NPV UNITS                                 | 0.0747% | NZSPGE0001S2 |
| PALO ALTO NETWORKS INC                                       | 0.0741% | US6974351057 |
| MS & AD INSURANCE GROUP HOLDINGS                             | 0.0739% | JP3890310000 |
| LKQ CORP COM   | 0.0737% | US5018892084 |
| SOMPO HOLDINGS INC NPV                                       | 0.0736% | JP3165000005 |
| CONAGRA BRANDS INC   | 0.0728% | US2058871029 |
| ALLIANZ SE-REG   | 0.0722% | DE0008404005 |
| United States Government Inflation Linked Bond - maturing 15 | 0.0720% | US912810RF75 |
| S AND P GLOBAL INC COM                                       | 0.0718% | US78409V1044 |
| SHIN-ETSU CHEMICAL NPV                                       | 0.0717% | JP3371200001 |
| AUCKLAND COUNCIL 201023 PNOTE                                | 0.0715% | NZAKCDT583C4 |
| MUFG BANK LTD 241023 RCD                                     | 0.0715% | NZMUFDN297L9 |
| INTUITIVE SURGICAL INC                                       | 0.0714% | US46120E6023 |
| HCA HEALTHCARE INC   | 0.0714% | US40412C1018 |
| AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED 0111         | 0.0714% | NZF02DT448C1 |
| ANZ BANK NEWZEALAND LTD 131123 RCD                           | 0.0713% | NZF02DT411C9 |
| United States Government Inflation Linked Bond - maturing 15 | 0.0713% | US912810PV44 |
| NEC ELECTRONICS CORP   | 0.0711% | JP3164720009 |
| WESTPAC NEW ZEALAND LTD 281123 RCD                           | 0.0711% | NZF08DT744C7 |
| ASB BANK LTD 111223 RCD                                      | 0.0710% | NZF04DT646C8 |
| MUFG BANK LTD 111223 RCD                                     | 0.0709% | NZMUFDN345L6 |
| ASB BANK LTD 131223 RCD                                      | 0.0709% | NZF04DT645C0 |
| CANADIAN IMP BANK COM NPV                                    | 0.0708% | CA1360691010 |
| GRACO INC  | 0.0703% | US3841091040 |
| TJX COS INC  | 0.0703% | US8725401090 |
| TRIMBLE INC COM NPV  | 0.0701% | US8962391004 |
| CITIZENS FINANCIAL GROUP INC                                 | 0.0701% | US1746101054 |
| THE JM SMUCKER COMPANY                                       | 0.0694% | US8326964058 |
| HUBBELL INC  | 0.0690% | US4435106079 |
| FISERV INC COM   | 0.0687% | US3377381088 |
| PNC FINANCIAL SERVICES GROUP                                 | 0.0686% | US6934751057 |
| New Zealand Government Bond - maturing 15 May 2041           | 0.0686% | NZGOVDT541C9 |
| HOLOGIC INC  | 0.0683% | US4364401012 |
| AIA GROUP LTD  | 0.0677% | HK0000069689 |
| EAST JAPAN RAILWAY JPY                                       | 0.0676% | JP3783600004 |
| METRO INC - A  | 0.0673% | CA59162N1096 |
| INTL FLAVORS & FRAGRANCES USD                                | 0.0671% | US4595061015 |
| Hon Hai Precision Industry Ltd                               | 0.0665% | TW0002317005 |
| FAST RETAILING CO LTD  | 0.0658% | JP3802300008 |
| BROADRIDGE FINANCIAL SOLUTIONS LLC                           | 0.0653% | US11133T1034 |
| KMD BRANDS LIMITED   | 0.0652% | NZKMDE0001S3 |
| AERCAP HOLDINGS NV   | 0.0648% | NL0000687663 |
| HOST HOTELS & RESORTS INC                                    | 0.0647% | US44107P1049 |
| MCDONALD'S CORP  | 0.0647% | US5801351017 |
| Netease Inc  | 0.0646% | KYG6427A1022 |
| VESTAS WIND SYSTEM   | 0.0644% | DK0061539921 |
| SUN HUNG KAI PROPERTY HKD                                    | 0.0643% | HK0016000132 |
| UNITED STATES TREASURY 150253 1.50 ILB                       | 0.0642% | US912810TP30 |

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| AENA SME S.A.   | 0.0640% | ES0105046009 |
| REPUBLIC SERVICES INC   | 0.0639% | US7607591002 |
| NOMURA HOLDINGS INC   | 0.0632% | JP3762600009 |
| Ping An Insurance Company of China Ltd                        | 0.0630% | CNE1000003X6 |
| RB GLOBAL INC COM NPV   | 0.0624% | CA74935Q1072 |
| TERNA SPA   | 0.0614% | IT0003242622 |
| United States Government Inflation Linked Bond - maturing 15  | 0.0613% | US912810QP66 |
| PENTAIR PLC COM   | 0.0612% | IE00BLS09M33 |
| QUEST DIAGNOSTICS   | 0.0610% | US74834L1008 |
| PERNOD-RICARD SA  | 0.0608% | FR0000120693 |
| OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD             | 0.0607% | NZOCAE000250 |
| AECOM   | 0.0598% | US00766T1007 |
| DIGITAL REALTY TRUST INC                                      | 0.0598% | US2538681030 |
| CBRE GROUP INC CLASS A  | 0.0598% | US12504L1098 |
| ORSTED AS   | 0.0598% | DK0060094928 |
| WORKDAY INC   | 0.0596% | US98138H1014 |
| ASHTED GROUP PLC  | 0.0595% | GB0000536739 |
| Al Rajhi Banking and Investment Corporation SJSC              | 0.0590% | SA0007879113 |
| WSP GLOBAL INC  | 0.0588% | CA92938W2022 |
| NORTONLIFELOCK  | 0.0587% | US6687711084 |
| VULCAN STEEL AUSTRALIA PTY LTD                                | 0.0586% | AU0000181984 |
| Bank of New Zealand Call Account                              | 0.0583% | -            |
| OLD DOMINION FREIGHT LINE INC                                 | 0.0580% | US6795801009 |
| BROWN FORMAN CORP   | 0.0580% | US1156372096 |
| Outstanding Settlement Receipts - TWD                         | 0.0576% | -            |
| United States Government Inflation Linked Bond - maturing 15  | 0.0574% | US912810QV35 |
| MediaTek Inc  | 0.0574% | TW0002454006 |
| SYNCHRONY FINANCIAL   | 0.0573% | US87165B1035 |
| DAIICHI SANKYO COMPANY LIMITED                                | 0.0572% | JP3475350009 |
| ARISTOCRAT LEISURE LTD  | 0.0571% | AU000000ALL7 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 16112:            | 0.0570% | NZLGBDT284C3 |
| TOYOTA FINANCE NEW ZEALAND LTD 161123 PNOTE                   | 0.0570% | NZTFSDT847C1 |
| FIRST SOLAR INC   | 0.0569% | US3364331070 |
| WESTPAC NEW ZEALAND LTD 241123 RCD                            | 0.0569% | NZF08DT742C1 |
| AUCKLAND COUNCIL 081223 PNOTE                                 | 0.0568% | NZAKCDT596C6 |
| MUFG BANK LTD 081223 RCD                                      | 0.0568% | NZMUFDN342L3 |
| RABOBANK NEW ZEALAND LTD 221223 RCD                           | 0.0567% | NZF05DT322C5 |
| JB HUNT TRANSPORT SERVICES INC                                | 0.0566% | US4456581077 |
| JD.com, Inc   | 0.0565% | KYG8208B1014 |
| EQUITABLE HLDGS IN COM  | 0.0563% | US29452E1010 |
| UNITED STATES TREASURY 150247 0.875 ILB                       | 0.0562% | US912810RW09 |
| C.H. ROBINSON WORLDWIDE INC                                   | 0.0558% | US12541W2098 |
| ELEVANCE HEALTH INC   | 0.0558% | US0367521038 |
| QBE INSURANCE GROUP LTD                                       | 0.0557% | AU000000QBE9 |
| LAS VEGAS SANDS CORP  | 0.0550% | US5178341070 |
| SAMSUNG ELECTRONICS PFD                                       | 0.0543% | KR7005931001 |
| TOYOTA MOTOR CORP   | 0.0542% | JP3633400001 |
| METTLER TOLEDO INTL   | 0.0537% | US5926881054 |
| WEST JAPAN RAILWAY NPV  | 0.0536% | JP3659000008 |
| CARRIER GLOBAL COR COM  | 0.0534% | US14448C1045 |
| ALLEGION PLC  | 0.0528% | IE00BFRT3W74 |
| MGM RESORTS INTERNATIONAL                                     | 0.0527% | US5529531015 |
| BANK CENTRAL ASIA TBK PT                                      | 0.0527% | ID1000109507 |
| ROCHE HLDGS AD GENUSSSCHEINE NPV                              | 0.0526% | CH0012032048 |
| NASPERS NPV POST REV SPLIT                                    | 0.0521% | ZAE000325783 |
| NEWCREST MINING LIMITED                                       | 0.0521% | AU000000NCM7 |
| SYNOPSIS INC  | 0.0519% | US8716071076 |
| OPEN TEXT CORP  | 0.0518% | CA6837151068 |
| VAIL RESORTS INC  | 0.0517% | US91879Q1094 |
| WALGREENS BOOTS AL COM  | 0.0517% | US9314271084 |
| MARVELL TECHNOLOGY COM  | 0.0517% | US5738741041 |
| AGILENT TECHNOLOGIES INC                                      | 0.0517% | US00846U1016 |
| UNITED STATES TREASURY 150129 2.50 GB                         | 0.0516% | US912810PZ57 |
| SIKA AG   | 0.0516% | CH0418792922 |
| WELLTOWER INC   | 0.0516% | US95040Q1040 |
| NATWEST GROUP PLC ORD   | 0.0514% | GB00BM8PJY71 |
| WASTE CONNECTIONS COM NPV                                     | 0.0514% | CA94106B1013 |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA                       | 0.0512% | CNE1000003G1 |
| ALBERMARLE CORP   | 0.0509% | US0126531013 |
| United States Government Inflation Linked Bond - maturing 15. | 0.0506% | US912810FS25 |
| HENRY SCHEIN CORP COM   | 0.0505% | US8064071025 |
| SUMITOMO MITSUI FINANCIAL GROUP                               | 0.0499% | JP3890350006 |

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| DARLING INGREDIENTS INC                                      | 0.0499% | US2372661015 |
| ESSENTIAL UTILS  | 0.0498% | US29670G1022 |
| HASBRO INC   | 0.0495% | US4180561072 |
| COLES GROUP LTD  | 0.0495% | AU0000030678 |
| SCALES CORP LTD  | 0.0491% | NZSCLE0002S8 |
| SOCIETE GENERALE SA  | 0.0490% | FR0000130809 |
| VODAFONE GROUP ORD   | 0.0489% | GB00BH4HKS39 |
| SCHWAB (CHARLES) CORP  | 0.0488% | US8085131055 |
| HYDRO ONE LTD  | 0.0487% | CA4488112083 |
| YASKAWA ELECTRIC CORP  | 0.0483% | JP3932000007 |
| WEST PHARMACEUTICAL SERVICES                                 | 0.0483% | US9553061055 |
| RENTOKIL INITIAL PLC   | 0.0482% | GB00B082RF11 |
| United States Government Inflation Linked Bond - maturing 15 | 0.0481% | US912810FD55 |
| LAMB WESTON HOLDINGS INC                                     | 0.0481% | US5132721045 |
| MEDTRONIC PLC  | 0.0481% | IE00BTN1Y115 |
| ASAHI GROUP HOLDINGS LTD                                     | 0.0479% | JP3116000005 |
| United States Government Inflation Linked Bond - maturing 15 | 0.0479% | US912810RR14 |
| CADENCE DESIGN SYSTEMS INC                                   | 0.0476% | US1273871087 |
| SOFTBANK CORP  | 0.0476% | JP3732000009 |
| NEWMONT CORP   | 0.0474% | US6516391066 |
| WATERS CORPORATION   | 0.0474% | US9418481035 |
| BRAMBLES LIMITED   | 0.0473% | AU000000BXB1 |
| ELECTRONIC ARTS INC  | 0.0472% | US2855121099 |
| BANK OF CHINA LTD HK   | 0.0462% | CNE1000001Z5 |
| FMC CORP   | 0.0462% | US3024913036 |
| INTERPUBLIC GROUP COS INC USD                                | 0.0460% | US4606901001 |
| MICRON TECHNOLOGY INC USD                                    | 0.0459% | US5951121038 |
| PROSUS NV  | 0.0459% | NL0013654783 |
| TELENOR ASA  | 0.0458% | NO0010063308 |
| Outstanding Settlement Receipts - CHF                        | 0.0458% | -            |
| FIDELITY NATIONAL INFORMATION SERVICES I                     | 0.0456% | US31620M1062 |
| UNITED UTILITIES GROUP PLC                                   | 0.0454% | GB00B39J2M42 |
| NZ EXCHANGE LTD  | 0.0452% | NZNZXE000157 |
| GREAT WEST LIFECO  | 0.0449% | CA39138C1068 |
| CENTRAL JAPAN RAILWAY CO TEMP                                | 0.0447% | DU06183552D9 |
| CRODA INTL   | 0.0447% | GB00BJFFLV09 |
| AIRBNB INC   | 0.0447% | US0090661010 |
| EDWARDS LIFESCIENCES CORP                                    | 0.0445% | US28176E1082 |
| SERKO LTD  | 0.0443% | NZSKOE000157 |
| CAMPBELL SOUP CO USD   | 0.0442% | US1344291091 |
| ESTEE LAUDER COMPANIES                                       | 0.0441% | US5184391044 |
| United States Government Inflation Linked Bond - maturing 15 | 0.0440% | US912810SB52 |
| DSM FIRMENICH AG EUR0.01                                     | 0.0440% | CH1216478797 |
| FORTUNE BRANDS HOME AND SECURITY                             | 0.0438% | US34964C1062 |
| ITAU UNIBANCO HOLDING SA                                     | 0.0437% | BRITUBACNPR1 |
| United States Government Inflation Linked Bond - maturing 15 | 0.0437% | US912810FH69 |
| MOWI ASA   | 0.0435% | NO0003054108 |
| Outstanding Settlement Receipts - KRW                        | 0.0432% | -            |
| OMRON CORP   | 0.0431% | JP3197800000 |
| CLOROX CO DEL  | 0.0429% | US1890541097 |
| Saudi National Bank  | 0.0427% | SA13L050IE10 |
| BOLIDEN ORD SHS  | 0.0427% | SE0020050417 |
| James Hardie Industries plc                                  | 0.0426% | AU000000JHX1 |
| ROPER TECHNOLOGIES INC                                       | 0.0421% | US7766961061 |
| SUNCORP GROUP LTD  | 0.0420% | AU000000SUN6 |
| HANKYU HANSHIN HOLDINGS NPV                                  | 0.0420% | JP3774200004 |
| DAIWA SECURITIES GROUP INC.                                  | 0.0420% | JP3502200003 |
| SANFORD LTD  | 0.0419% | NZSANE000150 |
| STANTEC INC  | 0.0418% | CA85472N1096 |
| INVESTORE PROPERTY LTD                                       | 0.0417% | NZIPLE0001S3 |
| SIG COMBIBLOC GROUP AG                                       | 0.0417% | CH0435377954 |
| SUMITOMO METAL MINING CO LTD                                 | 0.0417% | JP3402600005 |
| MANAWA ENERGY LTD  | 0.0403% | NZTPXE0001S5 |
| United States Government Inflation Linked Bond - maturing 15 | 0.0403% | US912810TE82 |
| SKY NETWORK TELEVISION LTD                                   | 0.0402% | NZSKTE0001S6 |
| XIAOMI CORP  | 0.0402% | KYG9830T1067 |
| CATERPILLAR INC  | 0.0401% | US1491231015 |
| STERIS PLC   | 0.0400% | IE00BFY8C754 |
| COCHLEAR LIMITED   | 0.0398% | AU000000COH5 |
| LABORATORY CORPORATION OF AMERICA HOLDIN                     | 0.0396% | US50540R4092 |
| SEVERN TRENT PLC   | 0.0395% | GB00B1FH8J72 |
| TAKEDA PHARMACEUTICAL CO LTD                                 | 0.0394% | JP3463000004 |

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| TOROMONT INDUSTRIES LTD                                      | 0.0391% | CA8911021050 |
| AFLAC INC  | 0.0391% | US0010551028 |
| VIATRIS INC  | 0.0390% | US92556V1061 |
| SYSMEX CORP  | 0.0388% | JP3351100007 |
| REGENERON PHARMACEUTICALS INC                                | 0.0387% | US75886F1075 |
| MIZUHO FINANCIAL GROUP INC                                   | 0.0387% | JP3885780001 |
| YUM CHINA HOLDINGS INC                                       | 0.0386% | US98850P1093 |
| XERO LIMITED ORDINARY FULLY PAID                             | 0.0384% | NZXROE0001S2 |
| BANK RAKYAT INDONESIA  | 0.0383% | ID1000118201 |
| GEORGE WESTON LTD  | 0.0382% | CA9611485090 |
| VISTA GROUP INTERNATIONAL LTD                                | 0.0379% | NZVGLE0003S1 |
| FONTERRA SHAREHOLDER FUND                                    | 0.0379% | NZFSFE0001S5 |
| BOSTON PROPERTIES INC  | 0.0378% | US1011211018 |
| United States Government Inflation Linked Bond - maturing 15 | 0.0378% | US912810RA88 |
| ASTELLAS PHARMA NPV  | 0.0375% | JP3942400007 |
| United States Government Inflation Linked Bond - maturing 15 | 0.0374% | US912810SV17 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 11102:           | 0.0373% | NZLGBDT257C9 |
| SANDS CHINA LIMITED  | 0.0371% | KYG7800X1079 |
| WuXi Biologics (Cayman) Inc                                  | 0.0370% | KYG970081173 |
| TRAVELERS COS INC / THE                                      | 0.0370% | US89417E1091 |
| JERONIMO MARTINS SGPS SA                                     | 0.0368% | PTJMT0AE0001 |
| NATIONAL BANK OF KUWAIT SAKP                                 | 0.0367% | KW0EQ0100010 |
| ANTOFAGASTA PLC  | 0.0366% | GB0000456144 |
| NETAPP INC   | 0.0363% | US64110D1046 |
| GRUPO FINANCIERO BANORTE SAB DE CV SER O                     | 0.0363% | MXP370711014 |
| CHIPOTLE MEXICAN GRILL INC - CLASS A                         | 0.0361% | US1696561059 |
| 3M CO  | 0.0360% | US88579Y1010 |
| STATE STREET CORP USD  | 0.0359% | US8574771031 |
| AVANTOR INC  | 0.0358% | US05352A1007 |
| FUJITSU JPY  | 0.0355% | JP3818000006 |
| COMPUTERSHARE LTD  | 0.0354% | AU000000CPU5 |
| FOMENTO ECONOMICO MEXICANO SAB DE CV                         | 0.0351% | MXP320321310 |
| MERCK KGAA   | 0.0351% | DE0006599905 |
| HALLENSTEIN GLASSON HOLDINGS LTD                             | 0.0345% | NZHLGE0001S4 |
| SAMSUNG SDI CO LTD   | 0.0344% | KR7006400006 |
| NIKE INC CL B  | 0.0340% | US6541061031 |
| JPY BNP PARIBAS A/C  | 0.0338% | -            |
| TOKYU CORP NPV   | 0.0335% | JP3574200006 |
| TMX GROUP LTD COM NPV  | 0.0335% | CA87262K1057 |
| IBIDEN CO LTD  | 0.0334% | JP3148800000 |
| DEUTSCHE BANK AG (REG)                                       | 0.0334% | DE0005140008 |
| OVERSEA-CHINESE BANKING CORP                                 | 0.0334% | SG1S04926220 |
| QATAR NATIONAL BANK SAQ                                      | 0.0333% | QA0006929895 |
| QUANTA COMPUTER INC  | 0.0333% | TW0002382009 |
| NOKIA OYJ  | 0.0330% | FI0009000681 |
| LI AUTO INC  | 0.0330% | KYG5479M1050 |
| INSURANCE AUSTRALIA GROUP LIMITED                            | 0.0329% | AU000000IAG3 |
| ORKLA ASA  | 0.0328% | NO0003733800 |
| BNP PARIBAS NOMINEES   | 0.0328% | -            |
| MOSAIC CO COM  | 0.0327% | US61945C1036 |
| ASB Call Account   | 0.0326% | -            |
| KONINKLIJKE AHOLD DELHAIZE NV                                | 0.0326% | NL0011794037 |
| WAL MART DE MEXICO   | 0.0326% | MX01WA000038 |
| TRIP COM GROUP LTD   | 0.0325% | KYG9066F1019 |
| OWENS CORNING INC  | 0.0323% | US6907421019 |
| NAVER CORP   | 0.0323% | KR7035420009 |
| PRUDENTIAL PLC   | 0.0323% | GB0007099541 |
| DELTA ELECTRONICS INC  | 0.0322% | TW0002308004 |
| SAUDI TELECOM COMPAY SJSC                                    | 0.0322% | SA0007879543 |
| GARTNER INC CL-A   | 0.0321% | US3666511072 |
| KUWAIT FINANCE HOUSE KSCP                                    | 0.0320% | KW0EQ0100085 |
| EMIRATES TELECOMMUNICATIONS GROUP CO PJSC                    | 0.0319% | AEE000401019 |
| SONIC HEALTHCARE LTD ORDINARY FULLY PAID                     | 0.0317% | AU000000SHL7 |
| MTR CORP   | 0.0316% | HK0066009694 |
| HYUNDAI MOTOR CO LTD   | 0.0315% | KR7005380001 |
| DOLLAR GENERAL   | 0.0313% | US2566771059 |
| UNITED STATES TREASURY 150240 2.125 ILB                      | 0.0311% | US912810QF84 |
| WEICHOW MOUTAI CO LTD  | 0.0310% | CNE0000018R8 |
| DEXCOM INC   | 0.0310% | US2521311074 |
| VERBUND AG   | 0.0309% | AT0000746409 |
| KUAISHOU TECHNOLOGY  | 0.0309% | KYG532631028 |
| BARCLAYS PLC   | 0.0308% | GB0031348658 |



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| PROGRESSIVE CORP   | 0.0308% | US7433151039  |
| CAPITALAND INVE NPV  | 0.0306% | SGXE62145532  |
| ARISTA NETWORKS IN COM   | 0.0305% | US0404131064  |
| ENPHASE ENERGY INC   | 0.0305% | US29355A1079  |
| SIEMENS AG NPV EUR   | 0.0305% | DE0007236101  |
| ULTA BEAUTY INC COM  | 0.0304% | US9038453031  |
| SCENTRE GROUP  | 0.0303% | AU000000SCG8  |
| ATLASSIAN CL A ORD   | 0.0303% | US0494681010  |
| POSTS ITALIANE SPA   | 0.0301% | IT0003796171  |
| EUR BNP PARIBAS A/C  | 0.0300% | -             |
| DAVITA INC   | 0.0298% | US23918K1088  |
| LG CHEM LTD  | 0.0296% | KR7051910008  |
| AMERCO COM   | 0.0296% | US0235865062  |
| VAT GROUP AG   | 0.0295% | CH0311864901  |
| ROYAL CARIBBEAN GROUP  | 0.0295% | LR0008862868  |
| TELUS CORPORATION COM NPV  | 0.0293% | CA87971M1032  |
| THE WAREHOUSE GROUP LIMITED  | 0.0290% | NZWHSE0001S6  |
| CHARTER COMMUN INC COM   | 0.0290% | US16119P1084  |
| PAN AMERICAN SILVER CORP   | 0.0289% | CA6979001089  |
| NORTHERN STAR RESOURCES LTD  | 0.0286% | AU000000NST8  |
| TOYOTA FINANCE NEW ZEALAND LTD 021123 PNOTE                        | 0.0286% | NZTFSDT846C3  |
| TOYOTA FINANCE NEW ZEALAND LTD 141223 PNOTE                        | 0.0284% | NZTFSDT851C3  |
| KBC GROUP NV   | 0.0284% | BE0003565737  |
| IVANHOE MINES LTD COM NPV CL A                                     | 0.0284% | CA46579R1047  |
| FIRSTSTRAND LTD  | 0.0283% | ZAE000066304  |
| AKZO NOBEL NV  | 0.0283% | NL0013267909  |
| FIRSTSERVICE CORP COM NPV  | 0.0283% | CA33767E2024  |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 120124                 | 0.0282% | NZLGBDT278C5  |
| United States Government Bond - maturing 15 Nov 2024               | 0.0280% | US91282CDH16  |
| INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES IN US BANCORP | 0.0278% | CA45075E1043  |
| Japanese Government Bond - maturing 20 Mar 2026                    | 0.0277% | US9029733048  |
| PILBARA MINERALS LTD   | 0.0276% | JP1051471M45  |
| RECKITT BENCKISER GROUP PLC  | 0.0276% | AU000000PLS0  |
| UNIBAIL RODAMCO WESTFIELD  | 0.0275% | GB00B24CGK77  |
| LG ENERGY SOLUTION LTD   | 0.0275% | FR0013326246  |
| AMERICA MOVIL SAB COM SER B NPV                                    | 0.0272% | KR7373220003  |
| FIRST ABU DHABI BANK PJSC  | 0.0272% | MX01AM050019  |
| JUNIPER NETWORK INC  | 0.0270% | AEN000101016  |
| KB FINANCIAL GROUP INC   | 0.0270% | US48203R1041  |
| CNH INDUSTRIAL NV COM EUR 0.01                                     | 0.0269% | KR7105560007  |
| CHINA MERCHANTS BANK CO LIMITED                                    | 0.0268% | NL0010545661  |
| EDP RENOVAVEIS SA  | 0.0267% | CNE1000002M1  |
| United States Government Bond - maturing 31 Mar 2027               | 0.0267% | ES0127797019  |
| DOLLAR TREE INC  | 0.0267% | US912828ZE35  |
| CAPITALAND INTEGRATED COMMERCIAL                                   | 0.0265% | US2567461080  |
| RECRUIT HLDGS CO LNPV  | 0.0264% | SG1M51904654  |
| ASX LIMITED  | 0.0263% | JP3970300004  |
| KIA CORPORATION  | 0.0263% | AU000000ASX7  |
| DISCOVER FINANCIAL SERVICES  | 0.0262% | KR7000270009  |
| LUNDIN MINING CORP   | 0.0261% | US2547091080  |
| UNITED MICROELECTRONICS CORP                                       | 0.0261% | CA5503721063  |
| CVS HEALTH CORP  | 0.0261% | TW0002303005  |
| KEISEI ELECTRIC RAILWAY CO   | 0.0260% | US1266501006  |
| BANCO BRADESCO SA-PREF   | 0.0259% | JP3278600006  |
| GRAB HOLDINGS LTD  | 0.0259% | BRBBDACACNPR8 |
| STRYKER CORP   | 0.0258% | KYG4124C1096  |
| Income Due - EUR   | 0.0258% | US8636671013  |
| WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED S             | 0.0257% | -             |
| United States Government Inflation Linked Bond - maturing 15       | 0.0256% | AU000000WTC3  |
| United States Government Bond - maturing 31 Jan 2027               | 0.0253% | US912810SM18  |
| TOBU RAILWAY CO LTD  | 0.0252% | US912828Z781  |
| SG HOLDINGS CO LTD   | 0.0250% | JP3597800006  |
| CARSALES COM LTD   | 0.0250% | JP3162770006  |
| LOTTERY CORPORATION LIMITED  | 0.0250% | AU000000CAR3  |
| Income Due - USD   | 0.0250% | AU0000219529  |
| Income Due - JPY   | 0.0248% | -             |
| BANK MANDIRI PERS IDR125   | 0.0246% | -             |
| United States Government Bond - maturing 30 Jun 2028               | 0.0242% | ID1000095003  |
| AIR LIQUIDE  | 0.0241% | US91282CCH25  |
| STMICROELECTRONICS NV  | 0.0241% | FR0000120073  |
| HUNTINGTON BANCSHARES INC  | 0.0240% | NL0000226223  |
|  | 0.0240% | US4461501045  |

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| ANTA SPORTS PRODUCTS LTD                                     | 0.0240% | KYG040111059 |
| EMAAR PROPERTIES PJSC ORDINARY SHARES                        | 0.0239% | AEE000301011 |
| B3 SA BRASIL BOLSA BALCAO                                    | 0.0237% | BRB3SAACNOR6 |
| United States Government Inflation Linked Bond - maturing 15 | 0.0235% | US912810SG40 |
| SAUDI ARABIAN MINING CO SJSC                                 | 0.0235% | SA123GAOITH7 |
| DECKERS OUTDOOR CORP   | 0.0234% | US2435371073 |
| United States Government Bond - maturing 28 Feb 2026         | 0.0233% | US91282CBQ33 |
| VERTEX PHARMACEUTICALS INC                                   | 0.0231% | US92532F1003 |
| FUBON FINANCIAL HLDG   | 0.0231% | TW0002881000 |
| PTC INC  | 0.0229% | US69370C1009 |
| NORTHLAND POWER INC  | 0.0228% | CA6665111002 |
| United States Government Bond - maturing 31 Oct 2024         | 0.0228% | US912828YM69 |
| Income Due - CAD   | 0.0226% | -            |
| RAMSAY HEALTH CARE   | 0.0226% | AU000000RHC8 |
| CHUNGHWA TELECOM CO LTD                                      | 0.0226% | TW0002412004 |
| MEDIBANK PRIVATE LIMITED                                     | 0.0225% | AU000000MPL3 |
| LULULEMON ATHLETIC   | 0.0224% | US5500211090 |
| STOCKLAND  | 0.0222% | AU000000SGP0 |
| BNP PARIBAS SA   | 0.0222% | FR0000131104 |
| CHINATRUST FINANCIAL HOLDING CO LTD                          | 0.0221% | TW0002891009 |
| BUDWEISER BREWING COMPANY APAC LTD                           | 0.0220% | KYG1674K1013 |
| MONGODB INC  | 0.0220% | US60937P1066 |
| BOSTON SCIENTIFIC CORP COM USD                               | 0.0219% | US1011371077 |
| ECOPRO CO LTD  | 0.0219% | KR7086520004 |
| BAYERISCHE MOTOREN WERKE-PFD                                 | 0.0219% | DE0005190037 |
| ALGONQUIN POWER AND UTILITIES CORP                           | 0.0218% | CA0158571053 |
| MEGA FINANCIAL HOLDING CO LTD                                | 0.0218% | TW0002886009 |
| CATHAY FINANCIAL HOLDING CO                                  | 0.0218% | TW0002882008 |
| CHUBB LIMITED ORD  | 0.0217% | CH0044328745 |
| STANDARD BANK GROUP  | 0.0216% | ZAE000109815 |
| AMERIPRISE FINANCIAL INC                                     | 0.0213% | US03076C1062 |
| ADVANTEST CORP NPV TEMP                                      | 0.0212% | DU06870490D0 |
| QANTAS AIRWAYS LIMITED                                       | 0.0212% | AU000000QAN2 |
| Japanese Government Bond - maturing 20 Dec 2027              | 0.0212% | JP1103491HC4 |
| TREASURY WINE ESTATES LIMITED                                | 0.0211% | AU000000TWE9 |
| KURJITA WATER INDUSTRIES                                     | 0.0211% | JP3270000007 |
| CONCORDIA FINANCIAL GROUP LTD                                | 0.0210% | JP3305990008 |
| BLUESCOPE STEEL LIMITED                                      | 0.0210% | AU000000BSL0 |
| PUBLIC BANK BERHAD   | 0.0209% | MYL129500004 |
| NIO Inc ADR  | 0.0208% | US62914V1061 |
| TRACTOR SUPPLY COMPANY                                       | 0.0207% | US8923561067 |
| RESONA HOLDINGS INC  | 0.0207% | JP3500610005 |
| TELKOM INDONESIA PERSERO TBK PT                              | 0.0206% | ID1000129000 |
| WPP PLC  | 0.0205% | JE00B8KF9B49 |
| IGO LIMITED ORDINARY FULLY PAID                              | 0.0205% | AU000000IG04 |
| CHINA RESOURCES LAND LIMITED                                 | 0.0205% | KYG2108Y1052 |
| SINO LAND CO LTD HKG   | 0.0203% | HK0083000502 |
| LEG IMMOBILIEN SE  | 0.0202% | DE000LEG1110 |
| SALMAR ASA   | 0.0201% | NO0010310956 |
| BROOKFIELD RENEWA.CLASS A SUB VOTING SHARES                  | 0.0201% | CA11284V1058 |
| NORSK HYDRO ASA  | 0.0201% | NO0005052605 |
| AMBEV SA COM NPV   | 0.0200% | BRABEVACNOR1 |
| HERMES INTERNATIONAL   | 0.0200% | FR0000052292 |
| MIRVAC GROUP PROPERTY TRUST                                  | 0.0200% | AU000000MGR9 |
| WEG SA   | 0.0199% | BRWEGEACNOR0 |
| KUEHNE & NAGEL INTERNATIONAL AG                              | 0.0199% | CH0025238863 |
| Outstanding Settlement Receipts - NOK                        | 0.0199% | -            |
| AVERY DENNISON CO US   | 0.0197% | US0536111091 |
| SHINHAN FINANCIAL GROUP                                      | 0.0197% | KR7055550008 |
| JAZZ PHARMACEUTICALS ORDINARY SHARES                         | 0.0197% | IE00B4Q5ZN47 |
| BAXTER INTL INC COM  | 0.0197% | US0718131099 |
| ACCIONA SA   | 0.0197% | ES0125220311 |
| TOKYO ELECTRON LTD JPY                                       | 0.0197% | JP3571400005 |
| SYNLAIT MILK LTD   | 0.0196% | NZSML0000159 |
| BLACKSTONE INC   | 0.0195% | US09260D1072 |
| REA GROUP LTD  | 0.0194% | AU000000REA9 |
| AON PLC IE COM CL A  | 0.0193% | IE00BLP1HW54 |
| China Government Bond - maturing 21 May 2030                 | 0.0192% | CND100036Q75 |
| KEYENCE CORP NPV   | 0.0192% | JP3236200006 |
| PAYPAL HOLDINGS INC  | 0.0191% | US70450Y1038 |
| YAMAHA CORP JPY50  | 0.0191% | JP3942600002 |
| Agricultural Development Bank Of China - maturing 24 Aug 202 | 0.0189% | CND10005LBD7 |

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| KERING   | 0.0189% | FR0000121485  |
| CELLTRION INC  | 0.0187% | KR7068270008  |
| SEEK LIMITED   | 0.0187% | AU000000SEK6  |
| DEXUS  | 0.0186% | AU000000DXS1  |
| BOMBARDIER INC 150427 7.875 CB                       | 0.0186% | US097751BT78  |
| CAESARS ENT INC                                      | 0.0185% | US12769G1004  |
| LOGITECH INTERNATIONAL SA                            | 0.0185% | CH0025751329  |
| T MOBILE US INC COM                                  | 0.0185% | US8725901040  |
| AEROPORTS DE PARIS (ADP)                             | 0.0183% | FR0010340141  |
| CME GROUP INC COM                                    | 0.0183% | US12572Q1058  |
| MITSUBISHI ESTATE                                    | 0.0182% | JP3899600005  |
| MASCO CORP USD                                       | 0.0182% | US5745991068  |
| CGI INC  | 0.0181% | CA12532H1047  |
| VINCI SA   | 0.0181% | FR0000125486  |
| AGRICULTURAL BANK OF CHINA                           | 0.0181% | CNE100000Q43  |
| HYUNDAI MOBIS  | 0.0180% | KR7012330007  |
| ENDEAVOUR GROUP LIMITED ORDINARY FULLY PAID DEFERREC | 0.0179% | AU0000154833  |
| MALAYAN BANKING BHD                                  | 0.0179% | MYL11550O0000 |
| ACTIVISION BLIZZARD INC                              | 0.0178% | US00507V1098  |
| KLA TENCOR CORPORATION COM                           | 0.0178% | US4824801009  |
| INFORMA PLC  | 0.0178% | GB00BMJ6DW54  |
| DEUTSCHE TELEKOM AG DEM                              | 0.0178% | DE0005557508  |
| GPT GROUP  | 0.0177% | AU000000GPT8  |
| POOL CORPORATION                                     | 0.0176% | US73278L1052  |
| RIO TINTO PLC ORD                                    | 0.0175% | GB0007188757  |
| E SUN FINANCIAL HOLDINGS COMPANY LTD                 | 0.0175% | TW0002884004  |
| GBP BNP PARIBAS A/C                                  | 0.0173% | -             |
| CHINA MENGNIU DAIRY CO                               | 0.0173% | KYG210961051  |
| KE HOLDINGS INC ADR                                  | 0.0173% | US4824971042  |
| DBS GROUP HOLDINGS LTD                               | 0.0172% | SG1L01001701  |
| KERRY GROUP PLC-A                                    | 0.0171% | IE0004906560  |
| BIOGEN INC   | 0.0171% | US09062X1037  |
| LEGRAND SA   | 0.0171% | FR0010307819  |
| ZTO EXPRESS CAYMAN INC                               | 0.0170% | US98980A1051  |
| NOMURA RESEARCH INSTITUTE LTD                        | 0.0170% | JP3762800005  |
| United States Government Bond - maturing 15 Oct 2024 | 0.0170% | US91282CDB46  |
| SHIONOGI & CO LTD                                    | 0.0170% | JP3347200002  |
| ALLKEM LIMITED ORDINARY FULLY PAID                   | 0.0169% | AU0000193666  |
| ORICA LIMITED  | 0.0169% | AU000000OR11  |
| ASE TECHNOLOGY HOLDING CO LTD                        | 0.0169% | TW0003711008  |
| HILTON WORLDWIDE H COM                               | 0.0168% | US43300A2033  |
| LOCALIZA RENT A CAR                                  | 0.0168% | BRRENTACNOR4  |
| AZBIL CORP   | 0.0168% | JP3937200008  |
| ELIA GROUP SA/NV                                     | 0.0167% | BE0003822393  |
| UNITED STATES TREASURY 300927 0.375 GB               | 0.0167% | US91282CAL54  |
| BIP V CHINOOK HOLDCO LLC 150631 5.50 CB              | 0.0166% | US12657NAA81  |
| JAPAN GOVERNMENT OF 200334 1.50 GB                   | 0.0166% | JP1201481E36  |
| NONGFU SPRING CO LTD                                 | 0.0165% | CNE100004272  |
| KAKAO CORP   | 0.0165% | KR7035720002  |
| GOLD FIELDS LTD                                      | 0.0164% | ZAE000018123  |
| LI NING CO LTD                                       | 0.0163% | KYG5496K1242  |
| Income Due - CHF                                     | 0.0163% | -             |
| GILDAN ACTIVEWEAR INC                                | 0.0162% | CA3759161035  |
| RIYAD BANK SJSC                                      | 0.0162% | SA0007879048  |
| Japanese Government Bond - maturing 20 Sep 2028      | 0.0161% | JP1103521JA8  |
| ESSILORLUXOTTICA                                     | 0.0161% | FR0000121667  |
| MATSUKIYOCOCOKARA NPV TEMP                           | 0.0161% | DU0B249GCD8   |
| AVALONBAY COMMUNITIES INC                            | 0.0160% | US0534841012  |
| CEMEX SAB DE CV                                      | 0.0160% | MXP225611567  |
| KINROSS GOLD CORP                                    | 0.0160% | CA4969024047  |
| RED ELECTRICA DE ES                                  | 0.0159% | ES0173093024  |
| MOODYS CORPORATION                                   | 0.0159% | US6153691059  |
| GALAXY ENTERTAINMENT GROUP LIMITED                   | 0.0159% | HK0027032686  |
| OREILLY AUTO NEW COM                                 | 0.0157% | US67103H1077  |
| CP ALL PCL NVDR                                      | 0.0157% | TH0737010R15  |
| SWIRE PACIFIC  | 0.0157% | HK0019000162  |
| ITAUSA INVESTIMENTOS ITAU SA                         | 0.0155% | BRITSAACNPR7  |
| AIR PROD & CHEMS INC COM USD                         | 0.0155% | US0091581068  |
| Outstanding Settlement Receipts - SAR                | 0.0155% | -             |
| TRANSUNION   | 0.0155% | US89400J1079  |
| BEIGENE LTD  | 0.0155% | KYG1146Y1017  |
| HANA FINANCIAL GROUP                                 | 0.0155% | KR7086790003  |

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| UNITED STATES TREASURY 301127 0.625 GB             | 0.0154% | US91282CAY75 |
| CREDICORP LIMITED                                  | 0.0154% | BMG2519Y1084 |
| VICINITY CENTRES ORDINARY UNITS FULLY PAID         | 0.0154% | AU000000VCX7 |
| JAPAN GOVERNMENT OF 201232 1.70 GB                 | 0.0154% | JP1201411CC4 |
| AADVANTAGE LOYALTY 200426 5.50 SF                  | 0.0154% | US00253XAA90 |
| JAPAN GOVERNMENT OF 201226 0.10 GB                 | 0.0154% | JP1103451GCO |
| SAUDI BRITISH BANK SJSC                            | 0.0154% | SA0007879089 |
| ECOPRO BM CO LTD                                   | 0.0153% | KR7247540008 |
| OTP BANK RT  | 0.0153% | HU0000061726 |
| EMIRATES NBD BANK PJSC                             | 0.0153% | AEE000801010 |
| ATLAS ARTERIA ORDINARY STAPLED SECURITIES          | 0.0153% | AU0000013559 |
| WORLEY LIMITED                                     | 0.0152% | AU000000WOR2 |
| JAPAN GOVERNMENT 200930 0.10 GB                    | 0.0152% | JP1103601LA4 |
| NEW ORIENTAL EDUCA                                 | 0.0152% | KYG6470A1168 |
| SAMSUNG BIOLOGICS CO LTD                           | 0.0152% | KR7207940008 |
| XPENG INC  | 0.0152% | KYG982AW1003 |
| CHINA STEEL CORP                                   | 0.0151% | TW0002002003 |
| FIRST FINANCIAL HOLDINGS CO LTD                    | 0.0151% | TW0002892007 |
| AURIZON HOLDINGS LIMITED                           | 0.0151% | AU000000AZJ1 |
| Lynas Rare Earths Ltd                              | 0.0151% | AU000000LYC6 |
| CENTRAIS ELECTRICAS BRASILEIRAS SA                 | 0.0150% | BRELETACNOR6 |
| DAI NIPPON PRINTING CO LTD                         | 0.0150% | JP3493800001 |
| INTERCONTINENTAL EXCHANGE INC                      | 0.0150% | US45866F1049 |
| NEXTDC LIMITED ORDINARY FULLY PAID                 | 0.0150% | AU000000NXT8 |
| HUMANA INC   | 0.0150% | US4448591028 |
| YOKOGAWA ELECTRIC JPY                              | 0.0149% | JP3955000009 |
| JAPAN GOVERNMENT 201224 0.10 GB                    | 0.0148% | JP1051421L13 |
| Outstanding Settlement Receipts - SEK              | 0.0148% | -            |
| CHAILEASE HOLDING CO LTD                           | 0.0147% | KYG202881093 |
| ALINMA BANK SJSC                                   | 0.0147% | SA122050HV19 |
| CINTAS CORP  | 0.0147% | US1729081059 |
| PACCAR INC   | 0.0146% | US6937181088 |
| CARLSBERG AS - B                                   | 0.0146% | DK0010181759 |
| FNMA FNCL 011150 2.00 MBS POOL NO CA7799           | 0.0145% | US3140QFUZ03 |
| SWIRE PROPERTIES L HKD1                            | 0.0145% | HK0000063609 |
| SUZANO PAPEL E CEL COM NPV                         | 0.0145% | BRSUZBACNOR0 |
| CHINA RESOURCES BE NPV                             | 0.0144% | HK0291001490 |
| PICC PROPERTY & CASUALTY COMPANY LIMITED           | 0.0143% | CNE100000593 |
| INCITEC PIVOT LTD                                  | 0.0143% | AU000000IPL1 |
| HITACHI  | 0.0143% | JP3788600009 |
| NEW ZEALAND POST LIMITED 061123 PNOTE              | 0.0143% | NZNPDPN310L2 |
| DUNEDIN CITY TREASURY 091123 PNOTE                 | 0.0143% | NZDCTDT258C1 |
| QATAR ISLAMIC BANK SAQ                             | 0.0142% | QA0006929853 |
| LENNOX INTL INC COM                                | 0.0142% | US5261071071 |
| CAD BNP PARIBAS A/C                                | 0.0142% | -            |
| FAIR ISAAC CORPORATION                             | 0.0142% | US3032501047 |
| EVOLUTION MINING LIMITED                           | 0.0142% | AU000000EVN4 |
| GENERAL MOTORS CO                                  | 0.0142% | US37045V1008 |
| GJENSIDIGE FORSIKR NOK                             | 0.0141% | NO0010582521 |
| UNITED STATES TREASURY 300625 4.625 GB             | 0.0140% | US91282CHL81 |
| HUBSPOT INC  | 0.0140% | US4435731009 |
| UOL GROUP LIMITED                                  | 0.0140% | SG1S83002349 |
| AZRIELI GROUP                                      | 0.0139% | IL0011194789 |
| NOMURA REAL ESTATE HOLDINGS INC                    | 0.0139% | JP3762900003 |
| BANCO DO BRASIL SA                                 | 0.0139% | BRBBASACNOR3 |
| INFINEON TECHNOLOGIES AG                           | 0.0139% | DE0006231004 |
| AIRPORTS OF THAILAND PCL                           | 0.0138% | TH0765010R16 |
| MONSTER BEVERAGE SHS ORD                           | 0.0138% | US61174X1090 |
| DISCO CORPORATION NPV                              | 0.0138% | JP3548600000 |
| TAIWAN COOPERATIVE FINANCIAL HOLDINGS CO LTD       | 0.0137% | TW0005880009 |
| SABIC AGRI-NUTRIENTS CO                            | 0.0137% | SA0007879139 |
| ATLAS COPCO AB                                     | 0.0137% | SE0017486889 |
| SOCIEDAD QUIMICA Y MINERA DE CHILE SA              | 0.0137% | CLP8716X1082 |
| BANGKOK DUSIT MEDICAL SERVICES PCL                 | 0.0137% | TH0264010R10 |
| PUBLIC STORAGE                                     | 0.0137% | US74460D1090 |
| HUAZHU GROUP LIMIT SPONSORED                       | 0.0136% | US44332N1063 |
| POSCO FUTURE M CO LTD                              | 0.0136% | KR7003670007 |
| LG ELECTRONICS INC                                 | 0.0134% | KR7066570003 |
| ALIGN TECHNOLOGY INC                               | 0.0134% | US0162551016 |
| CHINA PEOPLE REPUBLIC OF GOVERNMENT 090425 1.99 GB | 0.0134% | CND100031JZ0 |
| CAPITEC BANK HOLDINGS LTD                          | 0.0134% | ZAE000035861 |
| AUTOZONE INC                                       | 0.0133% | US0533321024 |

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| WABTEC CORP   | 0.0133% | US9297401088  |
| CIMB GROUP HOLDINGS BERHAD                            | 0.0133% | MYL1023O0000  |
| AETHON UNITED BR LP 150226 8.25 CB                    | 0.0133% | US00810GAC87  |
| CRH PLC LONDON LISTING                                | 0.0133% | IE0001827041  |
| WISTRON CORP  | 0.0132% | TW0003231007  |
| CHINA OVERSEAS LAND AND INVESTMENT LIMIT              | 0.0131% | HK0688002218  |
| UNITED STATES TREASURY 290228 1.125 GB                | 0.0131% | US91282CBP59  |
| YUANTA FINANCIAL HOLDINGS CO                          | 0.0131% | TW0002885001  |
| ABSA GROUP LTD  | 0.0131% | ZAE000255915  |
| HONG KONG EXCHANGE & CLEAR                            | 0.0130% | HK0388045442  |
| ASUSTEK COMPUTER INC                                  | 0.0130% | TW0002357001  |
| CITY DEVELOPMENTS                                     | 0.0129% | SG1R89002252  |
| LENOVO GROUP LTD                                      | 0.0129% | HK0992009065  |
| ELEMENT FINANCIAL CORP                                | 0.0129% | CA2861812014  |
| LITE ON TECHNOLOGY CORP                               | 0.0129% | TW0002301009  |
| INTESA SANPAOLO SPA                                   | 0.0128% | IT0000072618  |
| BANCO BTG PACTUAL UNITS                               | 0.0128% | BRBPACUNT006  |
| IDP EDUCATION LTD                                     | 0.0127% | AU0000000IEL5 |
| SHENZHOU INTERNATIONAL GROUP                          | 0.0127% | KYG8087W1015  |
| RIOCAN REAL ESTATE INVESTMENT TRUST                   | 0.0127% | CA7669101031  |
| BID CORPORATION LTD                                   | 0.0127% | ZAE000216537  |
| WIX COM LTD   | 0.0127% | IL0011301780  |
| ADVANCED INFO SERVICE PUBLIC COMPANY LIM              | 0.0126% | TH0268010R11  |
| KINETIK HOLDINGS LP 150630 5.875 CB                   | 0.0126% | US49461MAA80  |
| ACCTON TECHNOLOGY CORPORATION                         | 0.0126% | TW0002345006  |
| CERIDIAN HCM HOLDINGS INC                             | 0.0126% | US15677J1088  |
| CANADIAN APARTMENT PROPERTIES REITS                   | 0.0126% | CA1349211054  |
| ALS LIMITED   | 0.0125% | AU000000ALQ6  |
| Suspense Account                                      | 0.0125% | -             |
| DEUTSCHE POST AG                                      | 0.0125% | DE0005552004  |
| NOVATEK MICROELECTRONICS LTD                          | 0.0124% | TW0003034005  |
| STEADFAST GROUP LIMITED                               | 0.0124% | AU000000SDF8  |
| HONDA MOTOR CO NPV TEMP                               | 0.0123% | DU06435145D8  |
| MARRIOTT INTL INCUSD                                  | 0.0123% | US5719032022  |
| PAYCHEX INC   | 0.0123% | US7043261079  |
| FERRARI NV COM  | 0.0123% | NL0011585146  |
| HAIER SMART HOME C                                    | 0.0123% | CNE1000048K8  |
| United States Government Bond - maturing 31 Mar 2026  | 0.0122% | US91282CBT71  |
| CLEANAWAY WASTE MANAGEMENT LIMITED                    | 0.0122% | AU000000CWY3  |
| Outstanding Settlement Receipts - DKK                 | 0.0122% | -             |
| CONTEMPORARY AMPEREX TECHNOLOGY CO LTD                | 0.0121% | CNE100003662  |
| FNMA FNCL 010749 4.00 MBS POOL NO FM7075              | 0.0121% | US3140XA2H40  |
| UNITED STATES TREASURY 311227 0.625 GB                | 0.0121% | US91282CBB63  |
| COPART INC  | 0.0121% | US2172041061  |
| BENDIGO AND ADELAIDE BANK LIMITED                     | 0.0121% | AU000000BEN6  |
| ABU DHABI COMMERCIAL BANK PJSC                        | 0.0121% | AEA000201011  |
| JAPAN GOVERNMENT 200325 0.10 GB                       | 0.0120% | JP1051431L45  |
| NORTHRIVER MIDSTREAM FINANCE LP 150226 5.625 CB       | 0.0120% | US66679NAA81  |
| ALTium LIMITED  | 0.0120% | AU000000ALU8  |
| MOZART DEBT MERGER SUB INC 010429 3.875 CB            | 0.0120% | US62482BAA08  |
| DOW INC   | 0.0120% | US2605571031  |
| DELTA ELECTRONICS THB1 NVDR                           | 0.0120% | TH0528010R18  |
| DELEK LOGISTICS PARTNERS LP 010628 7.125 CB           | 0.0120% | US24665FAC68  |
| PRINCIPAL FINANCIAL GROUP                             | 0.0119% | US74251V1026  |
| GNMA G2SF 200851 2.50 MBS POOL NO MA7534              | 0.0119% | US36179WLP13  |
| ARCHROCK PARTNERS LP 010428 6.25 CB                   | 0.0118% | US03959KAC45  |
| NORDEA BANK ABP                                       | 0.0118% | FI4000297767  |
| NICE LTD  | 0.0118% | IL0002730112  |
| POWSZECHNA KASA OS                                    | 0.0118% | PLPKO0000016  |
| JAPAN GOVERNMENT 201230 0.10 GB                       | 0.0118% | JP1103611M11  |
| LENDLEASE CORPORATION LIMITED                         | 0.0118% | AU000000L1C3  |
| RAIA DROGASIL SA COM NPV                              | 0.0117% | BRRADLACNORO  |
| UNIMICRON TECHNOLOGY CORP                             | 0.0117% | TW0003037008  |
| JB HI-FI LIMITED                                      | 0.0116% | AU000000JBH7  |
| INVESTOR AB SER B NPV                                 | 0.0116% | SE0015811963  |
| DISH NETWORK CORP 151127 11.75 CB                     | 0.0115% | US25470MAG42  |
| AGRICULTURAL DEVELOPMENT BANK OF CHINA 170430 2.96 GB | 0.0115% | CND100034271  |
| GEELY AUTOMOBILE HOLDINGS LT                          | 0.0115% | KYG3777B1032  |
| ANGLOGOLD ASHANTI ORD USD1                            | 0.0115% | GB00BRXH2664  |
| NIPPON TEL AND TEL CP NPV                             | 0.0115% | JP3735400008  |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 300126   | 0.0114% | GB00BL68HJ26  |
| SOLARIS MIDSTREAM HOLDINGS LLC 010426 7.625 CB        | 0.0114% | US83419MAA09  |

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| ANGLO AMERICAN PLC                                   | 0.0114% | GB00B1XZS820 |
| Outstanding Settlement Receipts - ZAR                | 0.0113% | -            |
| JAPAN GOVERNMENT OF 200327 0.10 GB                   | 0.0113% | JP1103461H35 |
| CSPC PHARMACEUTICAL GROUP                            | 0.0113% | HK1093012172 |
| FORD MOTOR COMPANY                                   | 0.0113% | US3453708600 |
| QUBE HOLDINGS LIMITED                                | 0.0113% | AU000000QUB5 |
| LARGAN PRECISION CO LTD                              | 0.0112% | TW0003008009 |
| BURBERRY GROUP PLC                                   | 0.0112% | GB0031743007 |
| UNITED STATES TREASURY 151131 1.375 GB               | 0.0112% | US91282CDJ71 |
| TRADE DESK INC                                       | 0.0112% | US88339J1051 |
| ING GROEP NV   | 0.0112% | NL0011821202 |
| BOC HONG KONG (HOLDINGS) LIMITED                     | 0.0111% | HK2388011192 |
| GRUPO AEROPORTUARIO DEL PACIFICO SA DE CV            | 0.0110% | MX01GA000004 |
| TAISHIN FINANCIAL HOLDINGS CO LTD                    | 0.0110% | TW0002887007 |
| POWSZECHNY ZAKLAD UBEZPIECZEN SA                     | 0.0110% | PLPZU0000011 |
| CHINA PACIFIC INSURANCE GR H                         | 0.0109% | CNE1000009Q7 |
| FERRELLGAS ESCROW LLC 010426 5.375 CB                | 0.0109% | US315289AA69 |
| CLEARWAY ENERGY OPERATING LLC 150231 3.75 CB         | 0.0109% | US18539UAD72 |
| LONDON STOCK EXCHANG                                 | 0.0109% | GB00B0SWJX34 |
| SNOWFLAKE INC  | 0.0109% | US8334451098 |
| SIMON PROPERTY GROUP INC USD                         | 0.0108% | US8288061091 |
| SAMSUNG FIRE MARINE INSURANCE                        | 0.0108% | KR7000810002 |
| TECHNOLOGY ONE LIMITED                               | 0.0108% | AU000000TNE8 |
| CAPITAL ONE FINANCIAL CORPORATION                    | 0.0108% | US14040H1059 |
| ARTHUR J GALLAGHER CO                                | 0.0107% | US3635761097 |
| UNITED AIRLINES INC 150426 4.375 CB                  | 0.0107% | US90932LAG23 |
| CHARTER HALL GROUP                                   | 0.0107% | AU000000CHC0 |
| AMERICAN AIRLINES INC 200429 5.75 CB                 | 0.0107% | US00253XAB73 |
| SHOPRITE HOLDINGS LIMITED                            | 0.0106% | ZAE000012084 |
| GRUPO BIMBO SA DE CV                                 | 0.0106% | MXP495211262 |
| LIONTOWN RESOURCES LTD                               | 0.0106% | AU000000LTR4 |
| SANLAM LIMITED                                       | 0.0106% | ZAE000070660 |
| DEUTSCHE BOERSE AG                                   | 0.0105% | DE0005810055 |
| COVIVIO  | 0.0105% | FR0000064578 |
| TIBCO SOFTWARE INC 310329 6.50 CB                    | 0.0105% | US88632QAE35 |
| HULIC CO LTD   | 0.0105% | JP3360800001 |
| CLOUD SOFTWARE GROUP INC 300929 9.00 CB              | 0.0105% | US18912UAA07 |
| CUMMINS INC  | 0.0104% | US2310211063 |
| NINTENDO CO LTD                                      | 0.0104% | JP3756600007 |
| BDO UNIBANK INC                                      | 0.0104% | PHY077751022 |
| CHINA DEVELOPMENT FINANCIAL HOLDING CORP             | 0.0104% | TW0002883006 |
| MURATA MFG CO NPV TEMP                               | 0.0104% | DU06610403D8 |
| CROWDSTRIKE HOLDINGS INC                             | 0.0104% | US22788C1053 |
| MODERNA INC  | 0.0104% | US60770K1079 |
| CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 040826 2.74 GB | 0.0104% | CND10000BLC0 |
| AMERICAN AIRLINES INC 150725 11.75 CB                | 0.0104% | US023771S586 |
| CARNIVAL CORP 010327 5.75 CB                         | 0.0104% | US143658BN13 |
| EQUATORIAL ENERGIA COM NPV                           | 0.0103% | BREQTLACNORO |
| WOLTERS KLUWER                                       | 0.0103% | NL0000395903 |
| PRO MEDICUS LTD                                      | 0.0102% | AU000000PME8 |
| INVESCO LIMITED                                      | 0.0102% | BMG491BT1088 |
| DIRECTV FINANCING LLC 150827 5.875 CB                | 0.0102% | US25461LAA08 |
| PACIFIC EDGE LTD NPV                                 | 0.0102% | NZPEBE0002S1 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 151127 0.00 G | 0.0102% | DE0001102523 |
| UNITED STATES TREASURY 150533 3.375 GB               | 0.0102% | US91282CHC82 |
| CANADA GOVERNMENT 010425 1.50 GB                     | 0.0102% | CA135087N340 |
| FNMA FNCL 011051 2.00 MBS POOL NO CB1804             | 0.0102% | US3140QMAE45 |
| ITT HOLDINGS LLC 010829 6.50 CB                      | 0.0101% | US45074JAA25 |
| WOORI FINANCIAL GROUP                                | 0.0101% | KR7316140003 |
| HOTAI MOTOR COMPANY LTD                              | 0.0101% | TW0002207008 |
| APOLLO GLOBAL MANA COM                               | 0.0100% | US03769M1062 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150226 0.50 G | 0.0100% | DE0001102390 |
| Outstanding Settlement Receipts - HKD                | 0.0100% | -            |
| ALDAR PROPERTIES PJSC                                | 0.0100% | AEA002001013 |
| COMPAGNIE DE SAINT-GOBAIN                            | 0.0100% | FR0000125007 |
| LONZA AG - REG                                       | 0.0100% | CH0013841017 |
| COSTAR GROUP INC COM                                 | 0.0100% | US22160N1090 |
| SINOPAC HOLDINGS                                     | 0.0100% | TW0002890001 |
| EXPERIAN GROUP LTD                                   | 0.0100% | GB00B19NLV48 |
| UNITED STATES TREASURY 311027 0.50 GB                | 0.0100% | US91282CAU53 |
| DISH DBS CORP 151124 5.875 CB                        | 0.0099% | US25470XAW56 |
| KLEPIERRE  | 0.0099% | FR0000121964 |

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| REECE LIMITED                                       | 0.0099% | AU000000REH4 |
| SYSCO CORPORATION COM                               | 0.0099% | US8718291078 |
| KROGER CO COM                                       | 0.0098% | US5010441013 |
| CORPORACION ACCIONA ENERGIAS RENOVABLES SA          | 0.0098% | ES0105563003 |
| JAPAN GOVERNMENT 201228 0.10 GB                     | 0.0098% | JP1103531K10 |
| ADIDAS AG   | 0.0098% | DE000A1EWWWO |
| GERDAU SA   | 0.0098% | BRGGBRACNPR8 |
| VOLVO AB - B  | 0.0098% | SE0000115446 |
| JAPN GOVERNMENT 200331 0.10 GB                      | 0.0098% | JP1103621M43 |
| BOMBARDIER INC 010229 7.50 CB                       | 0.0097% | US097751BZ39 |
| INNOVENT BIOLOGICS INC                              | 0.0097% | KYG4818G1010 |
| EUROPEAN INVESTMENT BANK 160725 0.375 GB            | 0.0097% | XS1850111789 |
| SAMSUNG ELECTRO MECHANICS CO                        | 0.0096% | KR7009150004 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310125 | 0.0096% | GB00BLPK7110 |
| INDUSTRIES QATAR                                    | 0.0096% | QA000A0KD6K3 |
| CHINA MERCHANTS BANK CO LTD                         | 0.0096% | CNE000001B33 |
| BANQUE SAUDI FRANSI SJSC                            | 0.0095% | SA0007879782 |
| SEAGEN INC COM                                      | 0.0095% | US81181C1045 |
| REALTEK SEMICONDUCTOR CORP                          | 0.0095% | TW0002379005 |
| COMPASS GROUP ORD                                   | 0.0095% | GB00BD6K4575 |
| COLT MERGER SUB INC 010725 6.25 CB                  | 0.0095% | US28470RAH57 |
| VIPSHOP HLDGS LTD                                   | 0.0095% | US92763W1036 |
| FRANCE REPUBLIC OF GOVERNMENT 251129 0.00 GB        | 0.0094% | FR0013451507 |
| DOOSAN ENERBILITY                                   | 0.0094% | KR7034020008 |
| JD HEALTH INTERNATIONAL INC                         | 0.0093% | KYG5074A1004 |
| CHINA DEVELOPMENT BANK 170132 3.00 GB               | 0.0093% | CND10004R153 |
| MICROCHIP TECHNOLOGY INC                            | 0.0093% | US5950171042 |
| GLOBAL PAYMENTS INC                                 | 0.0093% | US37940X1028 |
| HUA NAN FINANCIAL HOLDINGS CO LTD                   | 0.0093% | TW0002880002 |
| FNMA FNCL 011251 2.50 MBS POOL NO MA4493            | 0.0093% | US31418D7F32 |
| CAPGEMINI SA  | 0.0093% | FR0000125338 |
| ON SEMICONDUCTOR CORPORATION                        | 0.0093% | US6821891057 |
| VEEVA SYSTEMS INC                                   | 0.0092% | US9224751084 |
| DENSO CORP NPV TEMP                                 | 0.0092% | DU06640381D0 |
| BATH AND BODY WORKS INC                             | 0.0092% | US0708301041 |
| RUMO SA COM   | 0.0092% | BRRAILACNOR9 |
| HORMEL FOODS CORPORATION                            | 0.0092% | US4404521001 |
| ASSURANT INC  | 0.0091% | US04621X1081 |
| Income Due - AUD                                    | 0.0091% | -            |
| CHINA DEVELOPMENT BANK 130425 4.21 GB               | 0.0091% | CND1000086W4 |
| ANNALY CAPITAL MGT COM                              | 0.0091% | US0357108390 |
| REALTY INCOME CORPORATION                           | 0.0091% | US7561091049 |
| BNP HKD Account                                     | 0.0090% | -            |
| FASTENAL CO   | 0.0090% | US3119001044 |
| SMC CORP  | 0.0090% | JP3162600005 |
| CCO HOLDINGS LLC 010527 5.125 CB                    | 0.0090% | US1248EPBT92 |
| FLUTTER ENTERTAINM ORD EURO0.09                     | 0.0090% | IE00BWT6H894 |
| BANK OF QUEENSLAND                                  | 0.0090% | AU000000BOQ8 |
| SHANGHAI COMMERCIAL AND SAVINGS BANK LTD            | 0.0090% | TW0005876007 |
| CENCORA INC COM                                     | 0.0089% | US03073E1055 |
| SOUTHERN COPPER CORPORATION                         | 0.0089% | US84265V1052 |
| UNITED STATES TREASURY 151130 0.875 GB              | 0.0089% | US91282CAV37 |
| CONSTELLATION SOFTWARE COM                          | 0.0089% | CA21037X1006 |
| VULCAN MATERIALS CO                                 | 0.0088% | US9291601097 |
| ORORA LIMITED ORDINARY                              | 0.0088% | AU000000ORA8 |
| AL ELM INFORMATION SECURITY COMPANY CJSC            | 0.0087% | SA15GG53GHH3 |
| CELLTRION HEALTHCARE CO LTD                         | 0.0087% | KR7091990002 |
| BANK NEGARA INDONESIA PT                            | 0.0087% | ID1000096605 |
| SUNNY OPTICAL TECHNOLOGY GROUP                      | 0.0087% | KYG8586D1097 |
| APTIV PLC COM                                       | 0.0086% | JE00B783TY65 |
| SM PRIME HOLDINGS INC                               | 0.0086% | PHY8076N1120 |
| AIR CANADA 150826 3.875 CB                          | 0.0086% | US008911BK48 |
| DUNEDIN CITY TREASURY 091023 PNOTE                  | 0.0086% | NZDCTDT254C0 |
| ARCH CAPITAL GROUPCOM                               | 0.0086% | BMG0450A1053 |
| TURK HAVA YOLLARI ANONIM ORTAKLIGI                  | 0.0086% | TRATHYAO91M5 |
| NIB HOLDINGS LTD                                    | 0.0085% | AU000000NHFO |
| UNITED STATES TREASURY 310328 3.625 GB              | 0.0085% | US91282CGT27 |
| NEDBANK GROUP LTD                                   | 0.0085% | ZAE000004875 |
| BANK OF COMMUNICATION LTD                           | 0.0085% | CNE100000205 |
| YAGEO CORP  | 0.0085% | TW0002327004 |
| UNITED STATES TREASURY 310727 2.75 GB               | 0.0085% | US91282CFB28 |
| MARTIN MARIETTA MATERIALS                           | 0.0084% | US5732841060 |

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| INTELSAT JACKSON 150330 6.50 CB                       | 0.0084% | US45824TBC80 |
| AMP LIMITED   | 0.0084% | AU000000AMP6 |
| CENTENE CORPORATION                                   | 0.0084% | US15135B1017 |
| FORTINET INC COM                                      | 0.0084% | US34959E1091 |
| ROSS STORES INC                                       | 0.0084% | US7782961038 |
| ANSYS INC   | 0.0084% | US03662Q1058 |
| UNITED STATES TREASURY 300427 2.75 GB                 | 0.0084% | US91282CEN74 |
| BANK PEKAO SA   | 0.0083% | PLPEKAO00016 |
| WULIANGYE YIBIN CO LTD                                | 0.0083% | CNE000000VQ8 |
| TSINGTAO BREWERY COMPANY LIMITED                      | 0.0083% | CNE1000004K1 |
| DOMINOS PIZZA ENTERPRISES LTD                         | 0.0083% | AU000000DMPO |
| HORIZON THERAPEUTI COM                                | 0.0083% | IE00BQPQVZ61 |
| COMMERCIAL INTERNATIONAL BANK                         | 0.0083% | EGS60121C018 |
| JAPAN GOVERNMENT OF 200927 0.10 GB                    | 0.0083% | JP1051541NA0 |
| DR SULAIMAN AL HABIB MEDICAL SERVICES GROUP CO        | 0.0083% | SA1510P1UMH1 |
| HAPVIDA PARTICIPAC                                    | 0.0082% | BRHAPVACNOR4 |
| PEGATRON CORP   | 0.0082% | TW0004938006 |
| E INK HOLDINGS INC                                    | 0.0082% | TW0008069006 |
| JAPAN GOVERNMENT 201240 0.50 GB                       | 0.0082% | JP1201751M13 |
| EMBOTELLADORAS ARCA SA - NOMINATIVE SHAR              | 0.0082% | MX01AC100006 |
| BANK ALBILAD SJSC                                     | 0.0082% | SA000A0D9HK3 |
| UNITED STATES OF AMERICA TREASURY BILL 1              | 0.0082% | US912810FT08 |
| INTERNATIONAL COMPANY FOR WATER AND POWER PROJECTS    | 0.0082% | SA15CGS10H12 |
| UNITED STATES TREASURY 310128 3.5 CB                  | 0.0081% | US91282CGH88 |
| TELECOM ITALIA SPA 150228 6.875 CB                    | 0.0081% | XS2581393134 |
| GOTO GOJEK TOKOPEDIA PT TBK                           | 0.0081% | ID1000166903 |
| GRUPO AEROPORTUARIO DEL SURESTE SAB                   | 0.0081% | MXP001661018 |
| FLIGHT CENTRE TRAVEL GROUP LIMITED                    | 0.0080% | AU000000FLT9 |
| TAIWAN MOBILE CO LTD                                  | 0.0080% | TW0003045001 |
| MAUSER PACKAGING SOLUTIONS HOLDING CO 150826 7.875 CB | 0.0080% | US57763RAB33 |
| KOMATSU LTD JPY                                       | 0.0080% | JP3304200003 |
| ADVANTECH CO LTD                                      | 0.0080% | TW0002395001 |
| CANON INC   | 0.0080% | JP3242800005 |
| COMM BK OF QATAR                                      | 0.0080% | QA0007227752 |
| DASSAULT SYSTEMES SE                                  | 0.0080% | FR0014003TT8 |
| CCO HOLDINGS LLC 010330 4.75 CB                       | 0.0080% | US1248EPCD32 |
| ARAB NATIONAL BANK                                    | 0.0079% | SA0007879105 |
| LORCA TELECOM BONDSCO SAU 180927 4.00 CB              | 0.0079% | XS2240463674 |
| BANCO DE CHILE  | 0.0079% | CLP0939W1081 |
| CDW CORP  | 0.0079% | US12514G1085 |
| DUBAI ISLAMIC BANK PJSC                               | 0.0078% | AED000201015 |
| CCO HOLDINGS LLC 010228 5.00 CB                       | 0.0078% | US1248EPBX05 |
| ILUKA RESOURCES LIMITED                               | 0.0078% | AU000000ILU1 |
| VODAFONE GROUP PLC 040479 7.0 CB                      | 0.0078% | US92857WBQ24 |
| ABU DHABI ISLAMIC BANK PJSC                           | 0.0077% | AEA000801018 |
| HAIDILAO INTERNATIONAL HOLDING LTD                    | 0.0077% | KYG4290A1013 |
| GENMAB AS   | 0.0077% | DK0010272202 |
| UNITED STATES TREASURY 150543 2.875 GB                | 0.0077% | US912810RB61 |
| CARDINAL HEALTH INC                                   | 0.0076% | US14149Y1082 |
| NEPTUNE BIDCO US INC 150429 9.29 CB                   | 0.0076% | US640695AA01 |
| 1011778 BC UNLIMITED LIABILITY CO 151030 4.00 CB      | 0.0076% | US68245XAM11 |
| GIGABYTE TECHNOLOGY CO LTD                            | 0.0076% | TW0002376001 |
| TELECOM ITALIA SPA 300925 3.00 CB                     | 0.0076% | XS1497606365 |
| DEUTSCHE LUFTHANSA AG 290526 3.00 CB                  | 0.0076% | XS2265369657 |
| CALPINE CORP 150328 5.125 CB                          | 0.0076% | US131347CN48 |
| ORANGE SA   | 0.0075% | FR0000133308 |
| FRANCE REPUBLIC OF GOVERNMENT 251126 0.25 GB          | 0.0075% | FR0013200813 |
| ETIHAD ETISALAT COMPANY SJSC                          | 0.0075% | SA000A0DM9P2 |
| RENAULT SA 240625 1.25 CB                             | 0.0075% | FR0013428414 |
| UNITI GROUP LP 150228 10.5 CB                         | 0.0075% | US91327TAA97 |
| CORNING INC   | 0.0075% | US2193501051 |
| IMPALA PLATINUM HOLDINGS LIMITED                      | 0.0075% | ZAE000083648 |
| UNITED STATES TREASURY 150233 3.50 GB                 | 0.0075% | US91282CGM73 |
| FIBRA UNO ADMINISTRACION SA DE CV                     | 0.0075% | MXCFFU000001 |
| UNITED STATES TREASURY 151025 4.25 GB                 | 0.0075% | US91282CFP14 |
| BB SEGURIDADE PARTICIPACOES COM NPV                   | 0.0075% | BRBBSEACNOR5 |
| PRESIDENT CHAIN STORE CORP                            | 0.0075% | TW0002912003 |
| INTESA SANPAOLO SPA 260624 5.017 CB                   | 0.0075% | US46115HAT41 |
| VIBRA ENERGIA S.A. COM NPV                            | 0.0074% | BRVBBRACNOR1 |
| TELEFONICA EUROPE BV 220946 3.875 CB                  | 0.0074% | XS1795406658 |
| DRAX FINCO PLC 011125 6.625 CB                        | 0.0074% | US26151AAA79 |
| MINITUBISHI ELECTRIC                                  | 0.0074% | JP3902400005 |



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| AGEAS NPV POST SPLIT                                  | 0.0074% | BE0974264930  |
| SIBANYE STILLWATER LTD                                | 0.0074% | ZAE000259701  |
| MULTIPLY GROUP AEDO                                   | 0.0074% | AEM001001019  |
| AUSTRALIA COMMONWEALTH OF GOVERNMENT 211131 1.00 C    | 0.0074% | AU0000101792  |
| EMERALD DEBT MERGER SUB LLC 151230 6.625 CB           | 0.0074% | US29103CAA62  |
| MERITZ FINANCIAL                                      | 0.0074% | KR7138040001  |
| BLOCK INC   | 0.0073% | US8522341036  |
| MINERVA MERGER SUB INC 150230 6.50 CB                 | 0.0073% | US60337JAA43  |
| DINO POLSKA SA  | 0.0073% | PLDINPL00011  |
| PING AN INSURANCE GROUP CO OF CHINA LTD               | 0.0073% | CNE000001R84  |
| HEINEKEN NV   | 0.0073% | NL0000009165  |
| EQUIFAX INC   | 0.0073% | US2944291051  |
| FORD MOTOR CREDIT COMPNAY LLC 080924 3.664 CB         | 0.0073% | US345397WW97  |
| POST HOLDINGS INC 151229 5.50 CB                      | 0.0073% | US737446AP91  |
| TENET HEALTHCARE CORP 011028 6.125 CB                 | 0.0073% | US88033GDK31  |
| CONNECT FINCO SARL 011026 6.75 CB                     | 0.0073% | US20752TAA25  |
| RELIANCE WORLDWIDE CORPORATION AUST PTY LTD           | 0.0073% | AU000000RWC7  |
| YUM! BRANDS INC                                       | 0.0073% | US9884981013  |
| BRIDGESTONE CORP                                      | 0.0073% | JP3830800003  |
| ALMARAI COMPANY SJSC                                  | 0.0073% | SA000A0ETH1   |
| UNITED STATES TREASURY 300628 4.00 GB                 | 0.0073% | US91282CHK09  |
| INDONESIA REPUBLIC OF GOVERNMENT 150432 6.375 GB      | 0.0073% | IDG000018706  |
| COLT MERGER SUB INC 010727 8.125 CB                   | 0.0073% | US28470RAK86  |
| ASSA ABLOY AB   | 0.0072% | SE0007100581  |
| WUXI APPTec CO LTD                                    | 0.0072% | CNE100003F19  |
| CCO HOLDINGS LLC 010231 4.25 CB                       | 0.0072% | US1248EPCK74  |
| COCA-COLA FEMSA S.UNITS                               | 0.0072% | MX01K0000002  |
| PANASONIC HOLDINGS CORP                               | 0.0072% | JP3866800000  |
| SAMSUNG LIFE INSUR                                    | 0.0072% | KR7032830002  |
| VERISK ANALYTICS I COM                                | 0.0072% | US92345Y1064  |
| CHALLENGER LIMITED                                    | 0.0072% | AU000000CGF5  |
| BELLIS ACQUISITION COMPANY PLC 160226 3.25 CB         | 0.0072% | XS2303071992  |
| CHF BNP PARIBAS A/C                                   | 0.0071% | -             |
| BRISTOW GROUP INC 010328 6.875 CB                     | 0.0071% | US11040GAA13  |
| AUB GROUP LIMITED                                     | 0.0071% | AU000000AUB9  |
| UNITED STATES TREASURY 150232 1.875 GB                | 0.0071% | US91282CDY49  |
| ARGENX SE   | 0.0071% | NL0010832176  |
| BUMRUNGRAD INTERNATIONAL HOSPITAL PCL                 | 0.0071% | TH0168010R13  |
| FORD MOTOR CREDIT COMPANY LLC 131125 3.375 CB         | 0.0071% | US345397B280  |
| ITALY REPUBLIC OF GOVERNMENT 010426 0.00 GB           | 0.0071% | IT0005437147  |
| SAUDI ELECTRICITY CO SJSC                             | 0.0071% | SA0007879550  |
| NINE ENTERTAINMENT CO HOLDINGS PTY LIMITED            | 0.0071% | AU000000NEC4  |
| SPLUNK INC COM  | 0.0071% | US8486371045  |
| DATADOG INC   | 0.0070% | US23804L1035  |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 240426 2.125 Gf | 0.0070% | US3135GOK368  |
| CCO HOLDINGS LLC 150830 4.50 CB                       | 0.0070% | US1248EPC15   |
| CHINA CITIC BANK                                      | 0.0070% | CNE1000001Q4  |
| FERRELLGAS ESCROW LLC 010429 5.875 CB                 | 0.0070% | US315289AC26  |
| CHINA TOWER CORP LTD                                  | 0.0070% | CNE100003688  |
| RESMED INC  | 0.0070% | US7611521078  |
| ALTICE FRANCE SA 010227 5.875 CB                      | 0.0070% | XS1859337419  |
| VICI PROPERTIES INC                                   | 0.0069% | US9256521090  |
| BANCO BRADESCO SA                                     | 0.0069% | BRBBDACACNOR1 |
| COGNIZANT TECH SOLUTIONS A                            | 0.0069% | US1924461023  |
| SANDVIK AB  | 0.0069% | SE0000667891  |
| AIRTAC INTERNATIONAL GROUP                            | 0.0069% | KYG014081064  |
| MYTILINEOS SA   | 0.0069% | GRS393503008  |
| JAPAN GOVERNMENT 200341 0.50 GB                       | 0.0069% | JP1201761M45  |
| GERMANY GOVT OF 150225 0.50 GB                        | 0.0069% | DE0001102374  |
| EQUITY RESIDENTIAL                                    | 0.0069% | US29476L1070  |
| NEWELL BRANDS INC 010426 4.70 CB                      | 0.0068% | US651229AW64  |
| HALEON PLC  | 0.0068% | GB00BMX86B70  |
| CCO HOLDINGS LLC 010532 4.50 CB                       | 0.0068% | US1248EPCN14  |
| HUB INTERNATIONAL LTD 150630 7.25 CB                  | 0.0068% | US44332PAH47  |
| STANDARD CHARTERED                                    | 0.0068% | GB0004082847  |
| FUJII FILM HOLDINGS CORP                              | 0.0068% | JP3814000000  |
| ALTICE FRANCE SA 150128 3.375 CB                      | 0.0068% | XS2053846262  |
| GENUINE PARTS CO USD                                  | 0.0068% | US3724601055  |
| NIDEC CORPORATION                                     | 0.0068% | JP3734800000  |
| FNMA FNCL 011251 2.00 MBS POOL NO BU5908              | 0.0068% | US3140M7R603  |
| HARTFORD FINANCIAL SERVICES GROUP INC                 | 0.0068% | US4165151048  |
| DISCOVERY HOLDINGS LTD                                | 0.0068% | ZAE000022331  |

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| DISH DBS CORP 011226 5.25 CB                           | 0.0068% | US25470XBE40  |
| KOREA REPUBLIC OF GOVERNMENT 100326 1.25 CB            | 0.0068% | KR103501GB34  |
| CLEARWAY ENERGY OPERATING LLC 150328 4.75 CB           | 0.0068% | US18539UAC99  |
| INVENTEC CORP  | 0.0068% | TW0002356003  |
| NIDDA HEALTHCARE HOLDING GMBH 210826 7.50 CB           | 0.0068% | XS2550063478  |
| EUROBANK ERGASIAS SERVICES AND                         | 0.0068% | GRS323003012  |
| WIWYNN CORP  | 0.0067% | TW0006669005  |
| PETRONAS CHEMICALS GROUP BHD                           | 0.0067% | MYL51830O0008 |
| ALNYLAM PHARMACEUTICALS INC                            | 0.0067% | US02043Q1076  |
| DAVITA INC 010630 4.625 CB                             | 0.0067% | US23918KAS78  |
| SAMPO OYJ  | 0.0067% | FI0009003305  |
| VERISIGN INC   | 0.0067% | US92343E1029  |
| ORGANON AND CO 300428 4.125 CB                         | 0.0067% | US68622TAA97  |
| LAFARGEHOLCIM LTD                                      | 0.0067% | CH0012214059  |
| SINOPHARM GROUP CO-H                                   | 0.0067% | CNE100000FN7  |
| LY CORPORATION   | 0.0067% | JP3933800009  |
| NVR INC  | 0.0067% | US62944T1051  |
| WARNER BROS DISCOVERY INC                              | 0.0067% | US9344231041  |
| BIM BIRLESIK MAGAZALAR AS                              | 0.0067% | TREBIMM00018  |
| MARKEL CORPORATION                                     | 0.0066% | US5705351048  |
| UNITED STATES TREASURY 310728 4.125 GB                 | 0.0066% | US91282CHQ78  |
| MONOLITHIC POWER SYSTEMS INC                           | 0.0066% | US6098391054  |
| PALANTIR TECHNOLOGIES INC                              | 0.0066% | US69608A1088  |
| PATTERN ENERGY OPERATIONS LP 150828 4.50 CB            | 0.0066% | US70339PAA75  |
| NOVELS CORP 300130 4.75 CB                             | 0.0066% | US670001AE60  |
| HEWLETT PACKARD CO                                     | 0.0066% | US40434L1052  |
| LPL FINANCIAL HOLDINGS INC                             | 0.0066% | US50212V1008  |
| UNITED STATES TREASURY 150250 2.00 GB                  | 0.0066% | US912810SL35  |
| UNIVISION COMMUNICATIONS INC 150225 5.125 CB           | 0.0066% | US914906AS13  |
| DKK BNP PARIBAS A/C                                    | 0.0066% | -             |
| NFP CORP 150828 6.875 CB                               | 0.0066% | US65342RAD26  |
| GLOBAL AIRCRAFT LEASING CO LTD STEP                    | 0.0065% | US37960JAA60  |
| ANSELL LIMITED   | 0.0065% | AU000000ANN9  |
| TAL EDUCATION GROUP ADR                                | 0.0065% | US8740801043  |
| TELEFONICA SA  | 0.0065% | ES0178430E18  |
| CARNIVAL HOLDINGS BERMUDA LTD 010528 10.375 CB         | 0.0065% | US14366RAA77  |
| SANDFIRE RESOURCES LIMITED ORDINARY FULLY PAID         | 0.0065% | AU000000SFR8  |
| UNIVERSAL MUSIC GROUP NV                               | 0.0065% | NL0015000IY2  |
| BANK OF PHILIPPINE ISLANDS                             | 0.0065% | PHY0967S1694  |
| SPAIN KINGDON OF GOVERNMENT 310125 0.00 GB             | 0.0065% | ES0000012F92  |
| FRANCE REPUBLIC OF GOVERNMENT 250528 0.75 GB           | 0.0065% | FR0013286192  |
| ASM INTERNATIONAL NV                                   | 0.0065% | NL0000334118  |
| COMPAL ELECTRONICS                                     | 0.0065% | TW0002324001  |
| STAPLES INC 150426 7.50 CB                             | 0.0065% | US855030AN20  |
| TELIX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFE | 0.0065% | AU000000TLX2  |
| CIA SANEAMENTO BASICO DE SP                            | 0.0065% | BRSBSPACNOR5  |
| BUPA ARABIA FOR COOPERATIVE INSURANCE COMPANY SJSC     | 0.0065% | SA1210540914  |
| CATALENT INC   | 0.0065% | US1488061029  |
| UNITED STATES TREASURY 150229 2.625 GB                 | 0.0064% | US9128286B18  |
| MOZART DEBT MERGER SUB INC 011029 5.25 CB              | 0.0064% | US62482BAB80  |
| Income Due - GBP                                       | 0.0064% | -             |
| SKANDINAVISKA ENSKIL SEK                               | 0.0064% | SE0000148884  |
| UNICREDIT SPA 300635 5.459 CB                          | 0.0064% | US904678AS85  |
| UNITED STATES TREASURY 150551 2.375 GB                 | 0.0064% | US912810SX72  |
| JAPAN GOVERNMENT OF 200935 1.20 GB                     | 0.0064% | JP1201541F90  |
| TENET HEALTHCARE CORP 010126 4.875 CB                  | 0.0064% | US88033GCZ19  |
| CITIC SECURITIES                                       | 0.0064% | CNE1000016V2  |
| MICHELIN CGDE  | 0.0064% | FR001400AJ45  |
| LEGEND BIOTECH CORP                                    | 0.0064% | US52490G1022  |
| CHUGAI PHARMACEUTICAL JPY                              | 0.0064% | JP3519400000  |
| POSTAL SAVINGS BANK OF CHINA CO LTD                    | 0.0064% | CNE1000029W3  |
| ITALY REPUBLIC OF GOVERNMENT 010226 0.50 GB            | 0.0064% | IT0005419848  |
| UNITED STATES TREASURY 150544 3.375 GB                 | 0.0064% | US912810RG58  |
| US TREASURY BILL 150237 4.75                           | 0.0063% | US912810PT97  |
| OLYMPUS WATER US HOLDING CORP 011028 4.25 CB           | 0.0063% | US681639AA87  |
| BAYERISCHE MOTOREN WERKE AG                            | 0.0063% | DE0005190003  |
| XINYI SOLAR HLDGS                                      | 0.0063% | KYG9829N1025  |
| MOLINA HEALTHCARE INC                                  | 0.0063% | US60855R1005  |
| HUB INTERNATIONAL LTD 010526 7.00 CB                   | 0.0063% | US44332PAD33  |
| NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID      | 0.0063% | AU000000NSR2  |
| DELL TECHNOLOGIES INC                                  | 0.0063% | US24703L2025  |
| INDONESIA REPUBLIC OF GOVERNMENT 150828 6.375 GB       | 0.0063% | IDG000020702  |

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| CARREFOUR SA  | 0.0063% | FR0000120172   |
| ILLUMINA INC  | 0.0063% | US4523271090   |
| GNMA G2SF 201051 2.0 MBS POOL NO MA7648               | 0.0063% | US36179WP937   |
| SAHARA INTERNATIONAL PETROCHEMICAL CO SJSC            | 0.0063% | SA000AOKFKK0   |
| UNITED AIRLINES INC 150429 4.625 CB                   | 0.0063% | US90932LAH06   |
| VEOLIA ENVIRONMENT                                    | 0.0063% | FR0000124141   |
| DISH DBS CORP 011228 5.75 CB                          | 0.0063% | US25470XBF15   |
| KLABIN SA UNITS                                       | 0.0063% | BRKLBNCAMDAM18 |
| DOWNER EDI LIMITED                                    | 0.0062% | AU000000DOW2   |
| TELEFONICA BRASIL SA                                  | 0.0062% | BRVIVTACNORO   |
| CSR LIMITED   | 0.0062% | AU000000CSR5   |
| CHINA PEOPLE REPUBLIC OF GOVERNMENT 150427 2.48 GB    | 0.0062% | CND10004TCNO   |
| DOORDASH INC  | 0.0062% | US25809K1051   |
| CARNIVAL CORP 010828 4.00 CB                          | 0.0062% | US143658BQ44   |
| CALPINE CORP 010231 5.00 CB                           | 0.0062% | US131347CQ78   |
| GTCR W2 MERGER SUB LLC 150131 7.50 CB                 | 0.0062% | US36268NAA81   |
| GLOBAL UNICHIP CORP                                   | 0.0062% | TW0003443008   |
| WEBJET LTD  | 0.0061% | AU000000WEB7   |
| SAMSUNG HEAVY INDUSTRIALS                             | 0.0061% | KR7010140002   |
| PULTE GROUP INC                                       | 0.0061% | US7458671010   |
| RAYMOND JAMES FINL                                    | 0.0061% | US7547301090   |
| ALLEGRO EU SA   | 0.0061% | LU2237380790   |
| UNITED STATES TREASURY 300928 1.25 GB                 | 0.0061% | US91282CCY57   |
| JAPAN GOVERNMENT 200640 0.40 GB                       | 0.0061% | JP1201731L76   |
| BERKELEY GP HLDGS ORD GBPO.054141                     | 0.0061% | GB00BLJNL82    |
| AVZ MINERALS LTD                                      | 0.0061% | AU000000AVZ6   |
| HD KOREA SHIPBUILDING AND OFFSHORE ENGINEERING CO LTD | 0.0061% | KR7009540006   |
| SHIN KONG FINANCIAL HOLDING CO LTD                    | 0.0061% | TW0002888005   |
| RESTAURANT BRNDS ICOM NPV                             | 0.0061% | CA76131D1033   |
| FLEETCOR TECHNOLOGIES INC                             | 0.0061% | US3390411052   |
| EMEMORY TECHNOLOGY INC                                | 0.0061% | TW0003529004   |
| SINO BIOPHAMACEUTICAL                                 | 0.0060% | KYG8167W1380   |
| MICRO-STAR INTERNATIONAL CO LTD                       | 0.0060% | TW0002377009   |
| SPRINGLEAF FINANCE CORP 150326 7.125 CB               | 0.0060% | US85172FAN96   |
| FORD MOTOR CREDIT COMPANY LLC 160625 5.125 CB         | 0.0060% | US345397A605   |
| SAMSUNG ENGINEERING CO LTD                            | 0.0060% | KR7028050003   |
| TURKIYE IS BANKASI-C                                  | 0.0060% | TRAI5CTR91N2   |
| INVITATION HOMES INC                                  | 0.0060% | US46187W1071   |
| HUB24 LIMITED ORDINARY FULLY PAID                     | 0.0060% | AU000000HUB4   |
| DAI ICHI LIFE HOLD NPV                                | 0.0060% | JP3476480003   |
| SAMSUNG SDS CO LTD                                    | 0.0060% | KR7018260000   |
| CAESARS ENTERTAINMENT INC 150230 7.00 CB              | 0.0059% | US12769GAB68   |
| CHINA PEOPLE S REPUBLIC OF GOVERNMENT 140950 3.81 GB  | 0.0059% | CND10003N750   |
| UNITED STATES TREASURY 150541 2.25 GB                 | 0.0059% | US912810SY55   |
| GEBERIT AG-REG  | 0.0059% | CH0030170408   |
| UNITED STATES TREASURY 150532 2.875 GB                | 0.0059% | US91282CEP23   |
| KINGDEE INTERN SFTWR                                  | 0.0059% | KYG525681477   |
| AVIS BUDGET CAR RENTAL LLC 010329 5.375 CB            | 0.0059% | US053773BF30   |
| DARDEN RESTAURANTS INC                                | 0.0059% | US2371941053   |
| BANCO BPM SPA 140930 5.00 CB                          | 0.0059% | XS2229021261   |
| OCADO GROUP PLC                                       | 0.0059% | GB00B3MBS747   |
| CHS COMMUNITY HEALTH SYSTEMS INC 150326 8.00 CB       | 0.0059% | US12543DBC39   |
| BURFORD CAPITAL GLOBAL FINANCE LLC 010731 9.25 CB     | 0.0059% | US12116LAE92   |
| M & T BANK CORPORATION                                | 0.0059% | US55261F1049   |
| CELLNEX TELECOM SA                                    | 0.0058% | ES0105066007   |
| KYOCERA CORP  | 0.0058% | JP3249600002   |
| ASPEN PHARMACARE HOLDINGS LTD                         | 0.0058% | ZAE000066692   |
| UNITED RENTALS NORTH AMERICA INC 150128 4.875 CB      | 0.0058% | US911365BG81   |
| CENTRAL PATTANA PCL                                   | 0.0058% | TH0481010R10   |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 151229 2.79 GB   | 0.0058% | CND10005YJN2   |
| CARNIVAL CORP 010529 6.00 CB                          | 0.0058% | US143658BR27   |
| UNITED STATES TREASURY 151132 4.125 GB                | 0.0058% | US91282CFV81   |
| EVOLUTION AB  | 0.0058% | SE0012673267   |
| DAIMLER TRUCK HOLDING AG                              | 0.0058% | DE000DTROCK8   |
| MASRAF AL RAYAN QSC                                   | 0.0058% | QA000A0M8VM3   |
| KINGSOFT CORP   | 0.0057% | KYG5264Y1089   |
| CHINA DEVELOPMENT BANK 130931 3.12 GB                 | 0.0057% | CND10004M1X8   |
| VALEO SE 180625 1.50 CB                               | 0.0057% | FR0013342334   |
| GEDEON RICHTER PLC                                    | 0.0057% | HU0000123096   |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 091026 0.00 G  | 0.0057% | DE0001141844   |
| FAR EASTONE CO LTD                                    | 0.0057% | TW0004904008   |
| FORD MOTOR CREDIT COMPANY LLC 170226 2.386 CB         | 0.0057% | XS2013574384   |

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| PRESS METAL ALUMIN NPV                               | 0.0057% | MYL886900009 |
| FNMA FNCL 010352 3.00 MBS POOL NO CB3237             | 0.0057% | US3140QNS379 |
| FNMA FNCL 010437 2.00 MBS POOL NO MA4582             | 0.0057% | US31418ECU29 |
| HYBE CO LTD  | 0.0057% | KR7352820005 |
| VERISURE HOLDING AB 150726 3.875 CB                  | 0.0057% | XS2204842384 |
| PERPETUAL TRUSTEES AUSTRALIA LIMITED                 | 0.0057% | AU000000PPT9 |
| BUILDERS FIRSTSOURCE INC                             | 0.0057% | US12008R1077 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150232 0.00 G | 0.0057% | DE0001102580 |
| ALUMINA LIMITED                                      | 0.0057% | AU000000AWC3 |
| KAO CORPORATION                                      | 0.0057% | JP3205800000 |
| REPLIGEN CORPORATION                                 | 0.0056% | US7599161095 |
| KOREA REPUBLIC OF GOVERNMENT 100631 2.00 GB          | 0.0056% | KR103502GB66 |
| CHAMPION IRON LTD                                    | 0.0056% | AU000000CIA2 |
| CRITERIA CAIXACORP SA                                | 0.0056% | ES0140609019 |
| FNMA FNCL 010251 3.50 MBS POOL NO FM8911             | 0.0056% | US3140XC3V88 |
| Outstanding Settlement Receipts - AED                | 0.0056% | -            |
| ARB CORPORATION LIMITED ORDINARY FULLY PAID          | 0.0056% | AU000000ARB5 |
| FIFTH THIRD BANCORP                                  | 0.0056% | US3167731005 |
| NOVOZYMES A S  | 0.0056% | DK0060336014 |
| OPAP SA  | 0.0056% | GRS419003009 |
| DONGBU INSURANCE CO LTD                              | 0.0056% | KR7005830005 |
| EVERGREEN MARINE                                     | 0.0056% | TW0002603008 |
| CALPINE CORP 010229 4.625 CB                         | 0.0056% | US131347CP95 |
| HEXAGON AB   | 0.0056% | SE0015961909 |
| VERITAS US INC 010925 7.50 CB                        | 0.0056% | US92346LAE39 |
| GE HEALTHCARE HOLDING LLC                            | 0.0056% | US36266G1076 |
| FNMA FNCL 010537 2.00 MBS POOL NO FS2035             | 0.0056% | US3140XHHM20 |
| AYALA LAND INC                                       | 0.0056% | PHY0488F1004 |
| PUBLICIS GROUPE                                      | 0.0056% | FR0000130577 |
| BERRY GLOBAL INC 150727 5.625 CB                     | 0.0055% | US085770AB14 |
| GULF ENERGY DEVELOPMENT PCL                          | 0.0055% | TH8319010R14 |
| ALLSTATE CORP  | 0.0055% | US0200021014 |
| JUMBO SA   | 0.0055% | GRS282183003 |
| WILLIAMS SCOTSMAN INTERNATIONAL INC 150828 4.625 CB  | 0.0055% | US96950GAE26 |
| UBER TECHNOLOGIES INC 150829 4.50 CB                 | 0.0055% | US90353TAK60 |
| ALTICE FRANCE SA 010227 8.125 CB                     | 0.0055% | US02156LAA98 |
| ANHUI CONCH CEMENT CO LTD                            | 0.0055% | CNE1000001W2 |
| REGION GROUP FULLY PAID UNITS STAPLED SECURITIES     | 0.0055% | AU0000253502 |
| BROWN BROWN INC                                      | 0.0055% | US1152361010 |
| KOREA ZINC CO LTD                                    | 0.0055% | KR7010130003 |
| FORD MOTOR CO 120232 3.25 CB                         | 0.0055% | US345370DA55 |
| TERUMO CORP  | 0.0055% | JP3546800008 |
| LPP SA   | 0.0055% | PLLPP0000011 |
| FMCC FNCL 010152 3.00 MBS POOL NO RA6701             | 0.0055% | US3133KNS89  |
| LONGFOR GROUP HOLDINGS LTD                           | 0.0055% | KYG5635P1090 |
| GNMA G2SF 200947 3.5 MBS POOL NO MA4719              | 0.0055% | US36179TG411 |
| L AND F CO LTD                                       | 0.0055% | KR7066970005 |
| FAURECIA SE 150628 3.75 CB                           | 0.0055% | XS2209344543 |
| TERADYNE INC   | 0.0055% | US8807701029 |
| ALLIED UNIVERSAL HOLDCO LLC 150726 6.625 CB          | 0.0055% | US019576AA51 |
| JAPAN GOVERNMENT OF 200336 0.40 GB                   | 0.0054% | JP1201561G37 |
| PEOPLES INSURANCE COMPANY OF CHINA                   | 0.0054% | CNE100001MK7 |
| FNMA FNCL 010452 3.00 MBS POOL NO CB3362             | 0.0054% | US3140QNWY44 |
| AKBANK T.A.S.  | 0.0054% | TRAAKBNK91N6 |
| FACTSET RESEARCH SYSTEMS INC                         | 0.0054% | US3030751057 |
| ALBERTSONS COMPANIES INC 150127 4.625 CB             | 0.0054% | US013092AC57 |
| TAYLOR MORRISON COMMUNITIES INC 010830 5.125 CB      | 0.0054% | US87724RAJ14 |
| TENET HEALTHCARE CORP 150630 6.125 CB                | 0.0054% | US88033GDQ01 |
| JAPAN POST HOLDINGS CO LTD                           | 0.0054% | JP3752900005 |
| NATL BK OF GREECE EUR                                | 0.0054% | GRS003003035 |
| LENNAR CORPORATION CLASS A                           | 0.0054% | US5260571048 |
| UNICREDIT SPA 150132 2.731 CB                        | 0.0054% | XS2101558307 |
| CHANG HWA COMMERCIAL BANK                            | 0.0054% | TW0002801008 |
| WANT WANT CHINA HOLDINGS LTD                         | 0.0054% | KYG9431R1039 |
| INNOLUX CORP   | 0.0054% | TW0003481008 |
| FRANCE REPUBLIC OF GOVERNMENT 250534 1.25 CB         | 0.0054% | FR0013313582 |
| SIMS LIMITED ORDINARY FULLY PAID                     | 0.0054% | AU000000SGM7 |
| ACER INC   | 0.0054% | TW0002353000 |
| SKYWORKS SOLUTIONS INC                               | 0.0054% | US83088M1027 |
| EXTRA SPACE STORAGE INC                              | 0.0054% | US30225T1025 |
| CLARIOS GLOBAL LP 150527 8.50 CB                     | 0.0053% | US69867DAC20 |
| CARLISLE COS INC                                     | 0.0053% | US1423391002 |

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| SS AND C TECHNOLOGIES INC 300927 5.50 CB              | 0.0053% | US78466CAC01 |
| EXPORT IMPORT BANK OF CHINA 160731 3.38 GB            | 0.0053% | CND10004BNT2 |
| BIOMARIN PHARMACEUTICAL INC                           | 0.0053% | US09061G1013 |
| UNITED STATES TREASURY 280229 1.875 GB                | 0.0053% | US91282CEB37 |
| SWISS LIFE HOLDING AG                                 | 0.0053% | CH0014852781 |
| ATLAS COPCO AB SER`B`NPV (POST SPLIT)                 | 0.0053% | SE0017486897 |
| GARMIN ORD  | 0.0053% | CH0114405324 |
| BAPCOR LIMITED ORDINARY FULLY PAID                    | 0.0053% | AU000000BAP9 |
| UNITED STATES TREASURY 311224 1.75 GB                 | 0.0053% | US912828YY08 |
| SUMBER ALFARIA TRIJAYA TBK PT                         | 0.0053% | ID1000128705 |
| FNMA FNCL 010152 2.50 MBS POOL NO CB2640              | 0.0053% | US3140QMSA84 |
| WESCO DISTRIBUTION INC 150625 7.125 CB                | 0.0053% | US95081QAN43 |
| CBOE GLOBAL MARKET                                    | 0.0053% | US12503M1080 |
| FORD MOTOR CREDIT COMPANY LLC 030529 5.113 CB         | 0.0053% | US345397ZR75 |
| UPM KYMMENE CORP                                      | 0.0053% | FI0009005987 |
| SIRIUS XM HOLDINGS INC 150728 4.00 CB                 | 0.0053% | US82967NBJ63 |
| ALIBABA HEALTH INF                                    | 0.0053% | BMG0171K1018 |
| KIMBERLY CLARK DE MEXICO A                            | 0.0053% | MXP606941179 |
| Outstanding Settlement Receipts - IDR                 | 0.0053% | -            |
| VERTICAL US NEWCO INC 150727 5.25 CB                  | 0.0053% | US92537RAA77 |
| CONDOR MERGER SUB INC 150230 7.375 CB                 | 0.0053% | US579063AB46 |
| SM INVESTMENTS CORPORATION                            | 0.0053% | PHY806761029 |
| AU OPTRONICS CORP                                     | 0.0053% | TW0002409000 |
| FAURECIA SE 150626 7.25 CB                            | 0.0053% | XS2553825949 |
| WALSIN LIHWA CORP                                     | 0.0053% | TW0001605004 |
| SPAIN KINGDOM OF GOVERNMENT 310126 0.00 GB            | 0.0053% | ES0000012G91 |
| United States Government Bond - maturing 31 Oct 2026  | 0.0053% | US91282CDG33 |
| NCL CORPORATION LTD 150326 5.875 CB                   | 0.0053% | US62886HBA86 |
| JAPAN GOVERNMENT OF 200645 1.60 GB                    | 0.0053% | JP1300471F60 |
| FORD MOTOR CO 150143 4.75 CB                          | 0.0052% | US345370CQ17 |
| GENSCRIPT BIOTECH CORP                                | 0.0052% | KYG3825B1059 |
| GRUMA SAB DE CV                                       | 0.0052% | MXP4948K1056 |
| YUHAN CORP  | 0.0052% | KR7000100008 |
| VODACOM GROUP PTY LTD                                 | 0.0052% | ZAE000132577 |
| CATCHER TECHNOLOGY CO LTD                             | 0.0052% | TW0002474004 |
| PREMIER INVESTMENTS LIMITED                           | 0.0052% | AU000000PMV2 |
| CELLNEX FINANCE COMPANY SA 150927 1.00 CB             | 0.0052% | XS2385393405 |
| OLD MUTUAL LTD NPV                                    | 0.0052% | ZAE000255360 |
| ALTICE FRANCE SA 150729 5.125 CB                      | 0.0052% | US02156LAF85 |
| AGRICULTURAL BANK OF CHINA LTD                        | 0.0052% | CNE100000RJ0 |
| TYLER TECHNOLOGIES INC                                | 0.0052% | US9022521051 |
| EAGERS AUTOMOTIVE LIMITED ORDINARY FULLY PAID         | 0.0052% | AU000000APE3 |
| HARVEY NORMAN HOLDINGS LTD                            | 0.0052% | AU000000HVN7 |
| PERSEUS MINING LTD                                    | 0.0052% | AU000000PRU3 |
| VENTAS INC  | 0.0052% | US92276F1003 |
| SWITZERLAND CONFEDERATION OF GOVERNMENT 220629 0.0 G  | 0.0052% | CH0224397346 |
| CIA ENERGETICA MINAS GER-PRF                          | 0.0052% | BRCMIGACNPR3 |
| CSC HOLDINGS LLC 010229 6.50 CB                       | 0.0052% | US126307AZ02 |
| UNITED STATES TREASURY 150831 1.25 GB                 | 0.0052% | US91282CCS89 |
| CINCINNATI FINANCIAL CORP                             | 0.0052% | US1720621010 |
| SK SQUARE CO LTD                                      | 0.0052% | KR7402340004 |
| VALEANT PHARMACEUTICALS INTERNATIONAL INC 011125 5.50 | 0.0052% | US91911KAN28 |
| WPG HOLDINGS CO LTD                                   | 0.0051% | TW0003702007 |
| HERTZ CORP 011229 5.00 CB                             | 0.0051% | US428040DB25 |
| CELLNEX TELECOM SA 260629 1.875 CB                    | 0.0051% | XS2193658619 |
| VONOVIA SE NPV SUBS RTS DIV CASH                      | 0.0051% | DE000A1ML7J1 |
| MAGNA INTERNATIONAL INC                               | 0.0051% | CA5592224011 |
| LINDT & SPRUENGLI AG-PC                               | 0.0051% | CH0010570767 |
| NEXSTAR ESCROW CORP 150727 5.625 CB                   | 0.0051% | US65343HAA95 |
| HELLOFRESH SE   | 0.0051% | DE000A161408 |
| LATTICE SEMICONDUCTOR CORP                            | 0.0051% | US5184151042 |
| HELLENIC TELECOMMUNICATIONS                           | 0.0051% | GRS260333000 |
| NASDAQ INC  | 0.0051% | US6311031081 |
| OMNICOM GROUP   | 0.0051% | US6819191064 |
| TINGYI CAYMAN ISLAND HOLDING CO                       | 0.0051% | KYG887851030 |
| TENET HEALTHCARE CORP 010227 6.25 CB                  | 0.0051% | US88033GDS66 |
| CLICKS GROUP LTD                                      | 0.0051% | ZAE000134854 |
| FORD MOTOR CREDIT COMPANY LLC 100826 2.70 CB          | 0.0051% | US345397B777 |
| MOBILE TELECOMMUNICATIONS COMPANY KSCP                | 0.0051% | KW0EQ0601058 |
| SWISSCOM AG   | 0.0051% | CH0008742519 |
| CHOW TAI FOOK JEWELRY                                 | 0.0051% | KYG211461085 |
| IMOLA MERGER CORP 150529 4.75 CB                      | 0.0051% | US45258LAA52 |

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| CHINA INTERNATIONAL CAPITAL LTD                        | 0.0051% | CNE100002359 |
| BANCOLOMBIA SA PRF                                     | 0.0051% | COB07PA00086 |
| TAKE TWO INTERACTIVE SOFTWARE INC                      | 0.0051% | US8740541094 |
| SEA LTD  | 0.0050% | US81141R1005 |
| UNITED STATES TREASURY 150251 1.875 GB                 | 0.0050% | US912810SU34 |
| CREDIT AGRICOLE SA                                     | 0.0050% | FR0000045072 |
| SILERGY CORP   | 0.0050% | KYG8190F1028 |
| BRAND INDUSTRIAL SERVICES INC 010830 10.375 CB         | 0.0050% | US104931AA85 |
| TABCORP HOLDINGS LTD                                   | 0.0050% | AU000000TAH8 |
| JAPAN GOVERNMENT 200340 0.40 GB                        | 0.0050% | JP1201721L45 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150832 1.70 G   | 0.0050% | DE0001102606 |
| SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD        | 0.0050% | CNE100003G67 |
| KUBOTA CORPORATION                                     | 0.0050% | JP3266400005 |
| VEOLIA ENVIRONNEMENT SA 200470 2.50 CB                 | 0.0050% | FR00140007L3 |
| ALBERTSONS COMPANIES INC 150228 6.50 CB                | 0.0050% | US01309QAA67 |
| GREAT WALL MOTOR COMPANY H                             | 0.0050% | CNE100000338 |
| WYNN RESORTS LTD                                       | 0.0050% | US9831341071 |
| ZOOM VIDEO COMMUNICATIONS INC                          | 0.0050% | US98980L1017 |
| CHARTER HALL LONG WALE REIT STAPLED SECURITIES         | 0.0050% | AU000000CLW0 |
| KAKAO BANK CORP  | 0.0050% | KR7323410001 |
| CORPORATE TRAVEL MANAGEMENT LIMITED                    | 0.0050% | AU000000CTD3 |
| ROBLOX CORPORATION COM CL A ORD SHS                    | 0.0050% | US7710491033 |
| FORD MOTOR CREDIT COMPANY LLC 030827 4.867 CB          | 0.0050% | XS2586123965 |
| VERICAST MERGER SUB INC 150926 11.00 CB                | 0.0050% | US92348BAA17 |
| WOOLWORTHS HOLDINGS LTD                                | 0.0050% | ZAE000063863 |
| FRONTIER COMMUNICATIONS 010528 5.0 CB                  | 0.0050% | US35906ABF49 |
| Outstanding Settlement Receipts - SGD                  | 0.0050% | -            |
| TENET HEALTHCARE CORP 011127 5.125 CB                  | 0.0050% | US88033GDB32 |
| UNIVISION COMMUNICATIONS INC 010627 6.625 CB           | 0.0050% | US914906AU68 |
| BELGIUM KINGDOM OF GOVERNMENT 220634 3.00 GB           | 0.0049% | BE0000333428 |
| Income Due - DKK                                       | 0.0049% | -            |
| PINTEREST INC  | 0.0049% | US72352L1061 |
| UBER TECHNOLOGIES INC 011126 8.00 CB                   | 0.0049% | US90353TAC45 |
| COSCO SHIPPING HOLDINGS CO LIMITED                     | 0.0049% | CNE1000002J7 |
| EXPEDIA GROUP INC                                      | 0.0049% | US30212P3038 |
| CLOUDFLARE INC   | 0.0049% | US18915M1071 |
| MID-AMERICA APARTMENT COMMUNITIES                      | 0.0049% | US59522J1034 |
| REDE D OR SAO LUIZ SA                                  | 0.0049% | BRRDORACNOR8 |
| HYPERMARCAS SA   | 0.0049% | BRHYPEACNORO |
| DETERRA ROYALTIES LIMITED ORDINARY FULLY PAID DEFERRED | 0.0049% | AU0000107484 |
| AMERICAN HOMES 4 RENT                                  | 0.0049% | US02665T3068 |
| CREDITO EMILIANO SPA 251025 1.50 CB                    | 0.0049% | XS2068978050 |
| ABU DHABI NATIONAL OIL COMPANY FOR DISTRIBUTION PJSC   | 0.0049% | AEA006101017 |
| CHS COMMUNITY HEALTH SYSTEMS INC 150327 5.625 CB       | 0.0049% | US12543DBG43 |
| COMMSCOPE FINANCE LLC 010326 6.00 CB                   | 0.0049% | US20338QAD51 |
| ADYEN NV   | 0.0049% | NL0012969182 |
| KOREA REPUBLIC OF GOVERNMENT 100624 1.125 GB           | 0.0049% | KR103501GB67 |
| FAURECIA SA 150625 2.625 CB                            | 0.0049% | XS1785467751 |
| SUZUKI MOTOR CORP                                      | 0.0049% | JP3397200001 |
| WESCO DISTRIBUTION INC 150628 7.25 CB                  | 0.0049% | US95081QAP90 |
| CELCOMDIGI BERHAD                                      | 0.0049% | MYL6947O0005 |
| BREVILLE GROUP LIMITED                                 | 0.0049% | AU000000BRG2 |
| FORD MOTOR CO 190832 6.10 CB                           | 0.0048% | US345370DB39 |
| FRANCE REPUBLIC OF GOVERNMENT 250226 0.00 GB           | 0.0048% | FR0013508470 |
| KRAFTON INC  | 0.0048% | KR7259960003 |
| FMCC FNCL 011151 2.50 MBS POOL NO QD1140               | 0.0048% | US3133AXHR62 |
| JAPAN GOVERNMENT 200630 0.10 GB                        | 0.0048% | JP1103591L73 |
| CROWN EUROPEAN HOLDINGS SA 010226 2.875 CB             | 0.0048% | XS1758723883 |
| BALL CORP COM NPV                                      | 0.0048% | US0584981064 |
| Outstanding Settlement Receipts - MYR                  | 0.0048% | -            |
| SENDAS DISTRIBUIDORA SA                                | 0.0048% | BRASAIACNORO |
| FERROVIAL SE EURO.01                                   | 0.0048% | NL0015001F58 |
| SIRIUS XM RADIO INC 010827 5.00 CB                     | 0.0048% | US82967NBA54 |
| SBA COMMUNICATIONS CORP 150227 3.875 CB                | 0.0048% | US78410GAD60 |
| EUROPEAN UNION 060726 0.00 GB                          | 0.0048% | EU000A3KTGV8 |
| GLOBALWAFERS CO LTD                                    | 0.0048% | TW0006488000 |
| ALEXANDRIA REAL ESTATE EQUITIES                        | 0.0048% | US0152711091 |
| EPAM SYSTEMS INC                                       | 0.0048% | US29414B1044 |
| VOLTRONIC POWER TECHNOLOGY CORP                        | 0.0048% | TW0006409006 |
| ECLAT TEXTILE COMPANY LTD                              | 0.0048% | TW0001476000 |
| CCO HOLDINGS LLC 010629 5.375 CB                       | 0.0048% | US1248EPCB75 |
| UNITED KINGDOM TREASURY GILT 070939 4.2                | 0.0048% | GB00B3KJDS62 |

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| MOUWASAT MEDICAL SERVICES CO                          | 0.0048% | SA12C051UH11  |
| ZIGGO BV 150130 4.875 CB                              | 0.0047% | US98955DAA81  |
| OLYMPUS CORP  | 0.0047% | JP3201200007  |
| GAMING AND LEISURE P COM                              | 0.0047% | US36467J1088  |
| EVEREST GROUP LTD                                     | 0.0047% | BMG3223R1088  |
| SIEMENS HEALTHINEERS AG                               | 0.0047% | DE000SHL1006  |
| UNITED STATES TREASURY 310526 0.75 GB                 | 0.0047% | US91282CCF68  |
| BARRY CALLEBAUT AG - REG                              | 0.0047% | CH0009002962  |
| BANCO SANTANDER CHILE                                 | 0.0047% | CLP1506A1070  |
| ANYWHERE REAL EST CO-ISS 150430 7.00 CB               | 0.0047% | US75606DAS09  |
| POWER CORP OF CANADA CAD                              | 0.0047% | CA7392391016  |
| ENVIVA PARTNERS LP 150126 6.50 CB                     | 0.0047% | US29413XAD93  |
| ALTICE FINANCING SA 150829 5.75 CB                    | 0.0047% | US02154CAH60  |
| AKAMAI TECHNOLOGIES                                   | 0.0047% | US00971T1016  |
| TURK SISE VE CAM FABRIKALARI AS                       | 0.0047% | TRASISEW91Q3  |
| UNI CHARM CORPORATION                                 | 0.0047% | JP3951600000  |
| SECOM CO LTD  | 0.0047% | JP3421800008  |
| HONG LEONG BANK BHD                                   | 0.0047% | MYL58190O0007 |
| AIB GROUP PLC 300531 2.875 CB                         | 0.0047% | XS2230399441  |
| SIRIUS XM RADIO INC 010729 5.5 CB                     | 0.0047% | US82967NBC11  |
| TENNECO INC 171128 8.00 CB                            | 0.0047% | US880349AU90  |
| ORGANON FINANCE 1 LLC 300431 5.125 CB                 | 0.0047% | US68622TAB70  |
| KANZHUN LTD   | 0.0047% | US48553T1060  |
| KOREAN AIR LINES CO LTD                               | 0.0047% | KR7003490000  |
| AVIVA ORD   | 0.0047% | GB00BPQY8M80  |
| PACKAGING CORP OF AMERICA                             | 0.0046% | US6951561090  |
| GNMA G2SF 201148 4.00 MBS POOL NO MA5595              | 0.0046% | US36179UGC09  |
| SUPER RETAIL GROUP LIMITED                            | 0.0046% | AU000000SUL0  |
| INDUSTRIAL BANK CO LTD                                | 0.0046% | CNE000001QZ7  |
| LUZHOU LAOJIAO CO LTD                                 | 0.0046% | CNE000000GF2  |
| OTSUKA HLDGS CO NPV                                   | 0.0046% | JP3188220002  |
| AMERICANA RESTAURANT INTERNATIONAL PLC                | 0.0046% | AEE01135A222  |
| CHINA RESOURCES GAS GROUP LTD                         | 0.0046% | BMG2113B1081  |
| LAS VEGAS SANDS CORP 080824 3.20 CB                   | 0.0046% | US517834AG23  |
| DOMINOS PIZZA INC                                     | 0.0046% | US25754A2015  |
| FUYAO GLASS INDUSTRY GROUP CO LTD                     | 0.0046% | CNE100001TR7  |
| JAZZ SECURITIES DAC 150129 4.375 CB                   | 0.0046% | US47216FAA57  |
| RRD PARENT INC 151031 10.00 CB                        | 0.0046% | US16208CAA71  |
| JBS SA  | 0.0046% | BRJBSSACNOR8  |
| BOUBYAN BANK KSCP                                     | 0.0046% | KW0EQ0102065  |
| CHART INDUSTRIES INC 010130 7.50 CB                   | 0.0045% | US16115QAF72  |
| ALLIANT HOLDINGS INTERMEDIATE LLC 151027 6.75 CB      | 0.0045% | US01883LAA17  |
| ESSEX PROPERTY TRUST INC                              | 0.0045% | US2971781057  |
| JAPAN GOVERNMENT OF 201225 0.30 GB                    | 0.0045% | JP1103411FC6  |
| JAPAN GOVERNMENT 200350 0.40 GB                       | 0.0045% | JP1300661L47  |
| AYALA CORPORATION                                     | 0.0045% | PHY0486V1154  |
| ARDAGH METAL PACKAGING FINANCE USA LLC 010929 4.00 CB | 0.0045% | US03969YAB48  |
| MARKET BIDCO FINCO PLC 041127 5.50 CB                 | 0.0045% | XS2470988101  |
| MINOR INTERNATIONAL PCL NVDR                          | 0.0045% | TH0128010R17  |
| SUN COMMUNITIES INC                                   | 0.0045% | US8666741041  |
| NETWEALTH GROUP LTD                                   | 0.0045% | AU000000NWL7  |
| SAUDI KAYAN PERTROCHEMICAL COMPANY SJSC               | 0.0045% | SA000A0MQCJ2  |
| BEST BUY CO INC                                       | 0.0045% | US0865161014  |
| FNMA FNCL 010152 2.50 MBS POOL NO CB2559              | 0.0045% | US3140QMZZ09  |
| BANK ZACHODNI WBK SA                                  | 0.0045% | PLBZ000000044 |
| LG HOUSEHOLD HEALTH CARE                              | 0.0045% | KR7051900009  |
| ATLANTIA SPA 130727 1.875 CB                          | 0.0045% | XS1645722262  |
| PORTUGAL REPUBLIC OF GOVERNMENT 151027 0.70 GB        | 0.0045% | PTOTEMOEO035  |
| SINGAPORE TELECOMM NPV B/L 100                        | 0.0045% | SG1T75931496  |
| TENET HEALTHCARE CORP 150531 6.75 CB                  | 0.0045% | US88033GDT40  |
| AECOM 150327 5.125 CB                                 | 0.0045% | US00774CAB37  |
| STANLEY BLACK & DECKER INC                            | 0.0045% | US8545021011  |
| SYNNEX TECHNOLOGY INTERNATIONAL CORP                  | 0.0045% | TW0002347002  |
| TDK CORPORATION                                       | 0.0045% | JP3538800008  |
| DENTSPLY SIRONA INC                                   | 0.0045% | US24906P1093  |
| TYSON FOODS INC CLASS A                               | 0.0045% | US9024941034  |
| ASTON MARTIN CAPITAL HOLDINGS LTD 301125 10.50 CB     | 0.0045% | US04625HAG48  |
| DAIFUKU CO LTD NPV                                    | 0.0045% | JP3497400006  |
| ADEVINTA ASA 151125 2.625 CB                          | 0.0045% | XS2249892535  |
| ROYAL CARIBBEAN CRUISES LTD 010428 5.50 CB            | 0.0045% | US780153BG60  |
| TECHTRONIC INDUSTRIES CO                              | 0.0045% | HK0669013440  |
| JAPAN GOVERNMENT OF 200646 0.30 GB                    | 0.0045% | JP1300511G61  |

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| CHINA PEOPLES REPUBLIC OF GOVERNMENT 160350 3.39 GB    | 0.0045% | CND10002M200 |
| NORTHERN TRUST CORP                                    | 0.0045% | US6658591044 |
| NEC CORPORATION  | 0.0044% | JP3733000008 |
| PETSMART INC 150229 7.75 CB                            | 0.0044% | US71677KAB44 |
| STONEGATE PUB COMPANY FINANCING 2019 PLC 310725 8.25 C | 0.0044% | XS2210014788 |
| SHISEIDO COMPANY LIMITED                               | 0.0044% | JP3351600006 |
| BOYD GAMING CORP 011227 4.75 CB                        | 0.0044% | US103304BU40 |
| ARAMARK SERVICES INC 010525 6.375 CB                   | 0.0044% | US038522AR99 |
| JIANGSU HENGRUI MEDICINE CO LTD                        | 0.0044% | CNE0000014W7 |
| CENCOSUD SA  | 0.0044% | CL0000000100 |
| CANADA (GOVT OF) 010633 5.75 GB                        | 0.0044% | CA135087XG49 |
| TOTVS SA COM NPV                                       | 0.0044% | BRTOTSACNOR8 |
| TERNA RETE ELETTRICA NAZIONALE SPA 311249 2.375 CB     | 0.0044% | XS2437854487 |
| JAPAN GOVERNMENT 200351 0.70 GB                        | 0.0044% | JP1300701M48 |
| TONGCHENG TRAVEL HOLDINGS LTD                          | 0.0044% | KYG8918W1069 |
| FAR EASTERN NEW CENTURY CORPORATION                    | 0.0044% | TW0001402006 |
| LIVE NATION INC  | 0.0044% | US5380341090 |
| INTERCONTINENTAL HOTELS GROUP PLC                      | 0.0044% | GB00BHJYC057 |
| QATAR INTERNATIONAL ISLAMIC BANK QSC                   | 0.0044% | QA0006929879 |
| ORGANON AND CO 300428 2.875 CB                         | 0.0044% | XS2332250708 |
| DISH DBS CORP 010726 7.75 CB                           | 0.0044% | US25470XAY13 |
| LIBERTY BROADBAND                                      | 0.0044% | US5303073051 |
| ENTEGRIS INC   | 0.0044% | US29362U1043 |
| STANDARD INDUSTRIES INC 150730 4.375 CB                | 0.0044% | US853496AG21 |
| AVANTOR FUNDING INC 011125 2.625 CB                    | 0.0044% | XS2251742537 |
| TELEFONICA EUROPE BV 230828 7.125 CB                   | 0.0044% | XS2462605671 |
| CHINA DEVELOPMENT BANK 080129 3.48 GB                  | 0.0044% | CND10001WKZ7 |
| CHECK POINT SOFTWARE TECH                              | 0.0044% | IL0010824113 |
| SBA COMMUNICATIONS CORP 010229 3.125 CB                | 0.0044% | US78410GAG91 |
| SGS SA   | 0.0043% | CH1256740924 |
| UNITED STATES TREASURY 150851 2.00 GB                  | 0.0043% | US912810SZ21 |
| HOMECO DAILY NEEDS REIT ORDINARY UNITS FULLY PAID DEFE | 0.0043% | AU0000113136 |
| ENEL AMERICAS SA                                       | 0.0043% | CLP371861061 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150535 0.00 G   | 0.0043% | DE0001102515 |
| EISAI CO LTD JPY                                       | 0.0043% | JP3160400002 |
| BERKLEY WR CORP COM                                    | 0.0043% | US0844231029 |
| HLB INC  | 0.0043% | KR7028300002 |
| UBER TECHNOLOGIES INC 150927 7.50 CB                   | 0.0043% | US90353TAE01 |
| FRESENIUS SE CO KGAA                                   | 0.0043% | DE0005785604 |
| LIVE NATION ENTERTAINMENT INC 150527 6.50 CB           | 0.0043% | US538034AV10 |
| KONE CORPORATION NEW                                   | 0.0043% | FI0009013403 |
| PHARMAESSENTIA CORP                                    | 0.0043% | TW0006446008 |
| FENG TAY ENTERPRISE CO LTD                             | 0.0043% | TW0009910000 |
| ALGONQUIN POWER UTILITIES CORP 180182 4.75 CB          | 0.0043% | US015857AH86 |
| FMG RESOURCES AUGUST 2006 PTY LTD 150927 4.50 CB       | 0.0043% | US30251GBA40 |
| HYUNDAI MOTOR CO LTD                                   | 0.0043% | KR7005382007 |
| B AND G FOODS INC 010425 5.25 CB                       | 0.0043% | US05508RAE62 |
| YANBU NATIONAL PETROCHEMICALS COMPANY SJSC             | 0.0043% | SA000A0HNF36 |
| IRELAND GOVERNMENT 181030 0.20 GB                      | 0.0043% | IE00BKFVC899 |
| BAUSCH HEALTH COM INC 300928 11.00 CB                  | 0.0043% | US071734AQ04 |
| ITALY REPUBLIC OF GOVERNMENT 010336 1.45 GB            | 0.0043% | IT0005402117 |
| TELECOM ITALIA SPA 300524 5.303 CB                     | 0.0043% | US87927YAA01 |
| LIFEPOINT HEALTH INC 011226 9.75 CB                    | 0.0043% | US53219LAR06 |
| PAYCOM SOFTWARE INC                                    | 0.0042% | US70432V1026 |
| 1011778 BC UNLIMITED LIABILITY CO 150128 3.875 CB      | 0.0042% | US68245XAH26 |
| Futures Margin - AUD                                   | 0.0042% | -            |
| HANNOVER RUECK SE                                      | 0.0042% | DE0008402215 |
| MEGAPORT LIMITED ORDINARY FULLY PAID                   | 0.0042% | AU000000MP15 |
| CCO HOLDINGS LLC 150134 4.25 CB                        | 0.0042% | US1248EPCP61 |
| COMPANY FOR COOPERATIVE INSURANCE SJSC                 | 0.0042% | SA000A0DPSH3 |
| LG INNOTEK CO LTD                                      | 0.0042% | KR7011070000 |
| KOREA REPUBLIC OF GOVERNMENT 100628 2.625 GB           | 0.0042% | KR103502G867 |
| WESTERN DIGITAL CORP                                   | 0.0042% | US9581021055 |
| NETHERLANDS KINGDOM OF GOVERNMENT 150725 0.25 GB       | 0.0042% | NL0011220108 |
| TORO CO  | 0.0042% | US8910921084 |
| ZSCALER INC  | 0.0042% | US98980G1022 |
| BUNZL PLC  | 0.0042% | GB00B0744B38 |
| ROGERS COMMUNICATIONS INC-B                            | 0.0042% | CA7751092007 |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD            | 0.0042% | CNE000001P37 |
| INTRUM AB 150927 3.00 CB                               | 0.0042% | XS2052216111 |
| HENKEL AG & CO KGAA NON VTG PREF                       | 0.0042% | DE0006048432 |
| SELECT MEDICAL CORP 150826 6.25 CB                     | 0.0042% | US816196AT67 |



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| CARNIVAL CORP 010326 7.625 CB                            | 0.0042% | US143658BL56  |
| PETSMART INC 150228 4.75 CB                              | 0.0042% | US71677KAA60  |
| CSC HOLDINGS LLC 150427 5.50 CB                          | 0.0042% | US126307AQ03  |
| SNAP ON INC  | 0.0042% | US8330341012  |
| UNITED STATES TREASURY 150849 2.25 GB                    | 0.0042% | US912810S188  |
| BELGIUM KINGDOM OF GOVERNMENT 220627 0.80 GB             | 0.0042% | BE0000341504  |
| UNITED KIN OF GREAT BRITAIN AND NORT IRE GOV 220144 3.25 | 0.0042% | GB00B8429V04  |
| BEIERSDORF AG  | 0.0042% | DE0005200000  |
| GOLD ROAD RESOURCES LTD                                  | 0.0041% | AU000000GOR5  |
| COLOPLAST  | 0.0041% | DK0060448595  |
| MPT OPERATING PARTNERSHIP LP 151027 5.00 CB              | 0.0041% | US55342UAH77  |
| COSMO ADVANCED MATERIALS AND TECHNOLOGIES CO LTD         | 0.0041% | KR7005070008  |
| POST HOLDINGS INC 150430 4.625 CB                        | 0.0041% | US737446AQ74  |
| TAIWAN BUSINESS BANK                                     | 0.0041% | TW0002834009  |
| INVOCARE LTD   | 0.0041% | AU000000IVC8  |
| UNITED STATES TREASURY 150231 1.125 GB                   | 0.0041% | US91282CBL46  |
| GODADDY INC  | 0.0041% | US3802371076  |
| AMOREPACIFIC CORP  | 0.0041% | KR7090430000  |
| ESSITY AB SER B NPV                                      | 0.0041% | SE0009922164  |
| FORD MOTOR CO 081226 4.346 CB                            | 0.0041% | US345370CR99  |
| SONOVA HOLDING AG - REG                                  | 0.0041% | CH0012549785  |
| CCO HOLDINGS LLC 010331 7.375 CB                         | 0.0041% | US1248EPT83   |
| IHH HEALTHCARE BHD                                       | 0.0041% | MYL5225OO007  |
| UNIVERSAL ENTERTAINMENT CORP 111224 8.50 CB              | 0.0041% | US91349WAB46  |
| BILIBILI INC ORD SHS                                     | 0.0041% | KYG1098A1013  |
| KIMCO REALTY CORP  | 0.0041% | US49446R1095  |
| SINGAPORE REPUBLIC OF GOVERNMENT 011125 0.50 GB          | 0.0041% | SGXF29144064  |
| CHINA RESOURCES MIXC LIFESTYLE SERVICES LTD              | 0.0041% | KYG2122G1064  |
| CCR SA COM   | 0.0041% | BRCRCROACNOR2 |
| KALBE FARMA  | 0.0041% | ID1000125107  |
| JD LOGISTICS INC   | 0.0041% | KYG507451012  |
| ITALY REPUBLIC OF GOVERNMENT 150229 0.45 GB              | 0.0041% | IT0005467482  |
| DRESDNER FUNDING TRUST I 300631 8.151 CB                 | 0.0041% | US26156FAA12  |
| OOREDOO QSC  | 0.0041% | QA0007227737  |
| IPH LIMITED ORDINARY FULLY PAID                          | 0.0041% | AU000000IPH9  |
| REVVITY INC  | 0.0041% | US7140461093  |
| NUFARM LIMITED   | 0.0041% | AU000000NUF3  |
| FMG RESOURCES AUGUST 2006 PTY LTD 150432 6.125 CB        | 0.0041% | US30251GBE61  |
| CHINA HONGQIAO GROUP LTD                                 | 0.0041% | KYG211501005  |
| CITIC SECURITIES CO LTD                                  | 0.0041% | CNE000001DB6  |
| HERC HOLDINGS INC 150727 5.50 CB                         | 0.0041% | US42704LAA26  |
| INTESA SANPAOLO SPA 200234 6.184 CB                      | 0.0041% | XS2589361240  |
| INTL PAPER CO  | 0.0041% | US4601461035  |
| NEPI ROCKCASTLE  | 0.0041% | NL0015000RT3  |
| RIVIAN AUTOMOTIVE INC                                    | 0.0041% | US76954A1034  |
| ORION  | 0.0040% | KR7271560005  |
| CANADA HOUSING TRUST NO 1 150626 1.25 CB                 | 0.0040% | CA13509PHT36  |
| JYP ENTERTAINMENT CORP                                   | 0.0040% | KR7035900000  |
| CONSTELLIUM SE 150429 3.75 CB                            | 0.0040% | US21039CAB00  |
| SGD BNP PARIBAS A/C                                      | 0.0040% | -             |
| NCISOFT CORPORATION                                      | 0.0040% | KR7036570000  |
| BANDAI NAMCO HOLDINGS NPV                                | 0.0040% | JP3778630008  |
| LCPR SENIOR SECURED FINANCING DAC 151027 6.75 CB         | 0.0040% | US50201DAA19  |
| ALBERTSONS COMPANIES INC 150329 3.50 CB                  | 0.0040% | US013092AG61  |
| ZF FINANCE GMBH 030826 5.75 CB                           | 0.0040% | XS2582404724  |
| LASERTEC CORP NPV  | 0.0040% | JP3979200007  |
| BANCO DEL BAJIO SA INSTITUCION DE BANCA MULTIPLE         | 0.0040% | MX41BB000000  |
| PFANDBRIEFBANK SCHWEIZERISCHER HYPOTH AG 290724 0.00     | 0.0040% | CH0471297918  |
| TENET HEALTHCARE CORP 150130 4.375 CB                    | 0.0040% | US88033GDR83  |
| ZEBRA TECHNOLOGIES CORP                                  | 0.0040% | US9892071054  |
| EPIROC AB  | 0.0040% | SE0015658109  |
| SVENSKA HANDELSBKN SER A NPV                             | 0.0040% | SE0007100599  |
| INDUSTRIAL BANK OF KOREA                                 | 0.0040% | KR7024110009  |
| MINISO GROUP HOLDING LTD                                 | 0.0040% | US66981J1025  |
| CARNIVAL CORP 010827 9.875 CB                            | 0.0040% | US143658BJ01  |
| ASPEN TECHNOLOGY   | 0.0040% | US29109X1063  |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310735      | 0.0040% | GB00BMGR2916  |
| MYTILINEOS FINANCIAL PARTNERS SA 011224 2.50 CB          | 0.0040% | XS2010038144  |
| DOUGLAS GMBH 080426 6.00 CB                              | 0.0040% | XS2326497802  |
| GUD HOLDINGS LTD   | 0.0040% | AU000000GUD2  |
| NANYA TECHNOLOGY CORPORATION                             | 0.0040% | TW0002408002  |
| MOHEGAN GAMING AND ENTERTAINMENT 010226 8.00 CB          | 0.0040% | US608328BH21  |

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| INDAH KIAT PULP AND PAPER TBK PT                       | 0.0040% | ID1000062201  |
| CCO HOLDINGS LLC 010929 6.375 CB                       | 0.0040% | US1248EPCS01  |
| Income Due - TWD                                       | 0.0040% | -             |
| FRONTIER COMMUNICATIONS CORP 151027 5.875 CB           | 0.0040% | US35906ABE73  |
| LEVEL 3 FINANCING INC 151129 3.875 CB                  | 0.0040% | US527298BQ51  |
| COMMERZBANK AG 300327 4.00 CB                          | 0.0040% | DE000CZ40LW5  |
| FRANCE REPUBLIC OF GOVERNMENT 251132 2.00 GB           | 0.0040% | FR001400BKZ3  |
| TELECOM ITALIA SPA 180129 1.625 CB                     | 0.0040% | XS2288109676  |
| SCB X PCL  | 0.0040% | THA790010R17  |
| SS AND C TECHNOLOGIES HOLDINGS                         | 0.0040% | US78467J1007  |
| ARAMARK SERVICES INC 010228 5.00 CB                    | 0.0040% | US038522AAQ17 |
| ALTICE FINANCING SA 150125 2.25 CB                     | 0.0040% | XS2102489353  |
| FORD MOTOR CREDIT COMPANY LLC 041127 7.35 CB           | 0.0040% | US345397C353  |
| BANCO DE SABADELL SA 080929 5.50 CB                    | 0.0040% | XS2677541364  |
| BRENNTAG SE  | 0.0040% | DE000A1DAHHO  |
| INTESA SANPAOLO VITA SPA 221230 2.375 CB               | 0.0040% | XS2262806933  |
| ROYAL CARIBBEAN CRUISES LTD 150827 11.625 CB           | 0.0040% | US780153BL55  |
| SEKISUI HOUSE  | 0.0040% | JP3420600003  |
| NCR ATLEOS ESCROW CORP 010429 9.50 CB                  | 0.0039% | US638962AA84  |
| ROKU INC   | 0.0039% | US77543R1023  |
| CSC HOLDINGS LLC 150528 11.25 CB                       | 0.0039% | US126307BM89  |
| SCHAEFFLER AG 121025 2.75 CB                           | 0.0039% | DE000A289Q91  |
| BENTELER INTERNATIONAL AG 150528 10.50 CB              | 0.0039% | US08263DAA46  |
| SAGE GROUP   | 0.0039% | GB00B8C3BL03  |
| LG DISPLAY CO LTD                                      | 0.0039% | KR7034220004  |
| POWERCHIP SEMICONDUCTOR MANUFACTURING CORP             | 0.0039% | TW0006770001  |
| WEICHAI POWER CO LTD                                   | 0.0039% | CNE1000004L9  |
| MALAYSIA GOVERNMENT 050734 3.828 GB                    | 0.0039% | MYBMS1900047  |
| RPM INTERNATIONAL INC                                  | 0.0039% | US7496851038  |
| JAGUAR LAND ROVER AUTOMOTIVE PLC 151025 7.75 CB        | 0.0039% | US47010BAJ35  |
| UNITED KINGDOM OF GREAT BRITAIN NORTHERN IRE 220727 1. | 0.0039% | GB00BDRHNP05  |
| AVANTOR FUNDING INC 150728 4.625 CB                    | 0.0039% | US05352TAA79  |
| WINBOND ELECTRONICS CORP                               | 0.0039% | TW0002344009  |
| FNMA FNCL 010151 1.50 MBS POOL NO MA4236               | 0.0039% | US31418DV668  |
| HORIZON THERAPEUTICS USA INC 010827 5.50 CB            | 0.0039% | US44055PAA49  |
| BELGIUM KINGDOM OF GOVERNMENT 221027 0.00 GB           | 0.0039% | BE0000351602  |
| INDUSTRIAS PENOLES SAB DE CV                           | 0.0039% | MXP554091415  |
| WILLIS TOWERS WATS COM                                 | 0.0039% | IE00BDB6Q211  |
| CARVANA CO 010631 14.0 PIK                             | 0.0039% | US146869AM47  |
| CHARTER HALL RETAIL-REIT                               | 0.0039% | AU000000CQR9  |
| BANCO DE SABADELL SA 240326 2.625 CB                   | 0.0039% | XS2455392584  |
| MAUSER PACKAGING SOLUTIONS HOLDING CO 150427 9.25 CB   | 0.0039% | US57763RAC16  |
| INTESA SANPAOLO SPA 150926 3.928 CB                    | 0.0039% | XS1109765005  |
| INSULET CORP   | 0.0039% | US45784P1012  |
| NEXT PLC   | 0.0039% | GB0032089863  |
| FORD MOTOR CREDIT COMPANY LLC 120528 6.80 CB           | 0.0039% | US345397C924  |
| CHENG SHIN RUBBER INDUSTRY CO LTD                      | 0.0039% | TW0002105004  |
| YANG MING MARINE TRANSPORT                             | 0.0039% | TW0002609005  |
| Q PARK HOLDINGS I BV 010325 1.50 CB                    | 0.0039% | XS2115189875  |
| BAUSCH LOMB CORP 011028 8.375 CB                       | 0.0039% | US071705AA56  |
| DIAMOND ESCROW ISSUER LLC 151128 9.75 CB               | 0.0039% | US25259KAA88  |
| JAPAN GOVERNMENT OF 200936 0.50 GB                     | 0.0039% | JP1201581G90  |
| WOLFSPEED INC  | 0.0039% | US9778521024  |
| ZAYO GROUP HOLDINGS INC 010327 4.00 CB                 | 0.0039% | US98919VAA35  |
| ELIS SA 150226 2.875 CB                                | 0.0039% | FR0013318102  |
| HAWAIIANMILES LOYALTY LTD 200126 5.75 CB               | 0.0039% | US41984LAA52  |
| YADEA GROUP HOLDINGS LTD                               | 0.0039% | KYG9830F1063  |
| CENTURIA INDUSTRIAL REIT ORDINARY UNITS FULLY PAID     | 0.0039% | AU000000CIP0  |
| VODAFONE GROUP PLC 031078 4.20 CB                      | 0.0039% | XS1888179550  |
| W R GRACE HOLDINGS LLC 010331 7.375 CB                 | 0.0039% | US92943GAE17  |
| FORD MOTOR CREDIT COMPANY LLC 100626 6.95 CB           | 0.0039% | US345397D260  |
| CALPINE CORP 150228 4.5 CB                             | 0.0039% | US131347CM64  |
| UNITED RENTALS NORTH AMERICA INC 150132 3.75 CB        | 0.0039% | US911365BP80  |
| CRRC CORPORATION LTD                                   | 0.0038% | CNE100000BGO  |
| ILIAD SA 250425 1.875 CB                               | 0.0038% | FR0013331196  |
| FORD MOTOR CREDIT COMPANY LLC 060330 7.35 CB           | 0.0038% | US345397C684  |
| TRUE CORPORATION THB4 NVDR                             | 0.0038% | THB231010R11  |
| CHS COMMUNITY HEALTH SYSTEMS INC 150530 5.25 CB        | 0.0038% | US12543DBM11  |
| LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C           | 0.0038% | US5312297550  |
| ARAMARK SERVICES INC 010425 5.0 CB                     | 0.0038% | US038522AP34  |
| BWP TRUST ORD  | 0.0038% | AU000000BWP3  |
| ADLER FINANCING SARL 300625 6.25 CB                    | 0.0038% | DE000A3LFFJ0  |

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| SAUDI TADAWUL GROUP HOLDING CO                        | 0.0038% | SA15DHKGHBH4 |
| JULIUS BAER GROUP LTD                                 | 0.0038% | CH0102484968 |
| HILTON DOMESTIC OPERATING COMPANY INC 150232 3.625 CB | 0.0038% | US432833AN19 |
| ERSTE GROUP BANK AG                                   | 0.0038% | AT0000652011 |
| CHINA VANKE CO RES                                    | 0.0038% | CNE1000015R9 |
| CROWN HOLDINGS INC                                    | 0.0038% | US2283681060 |
| BAYER AG 121179 2.375 CB                              | 0.0038% | XS2077670003 |
| AUTOHOME INC  | 0.0038% | US05278C1071 |
| PERENTI FINANCE PTY LTD 071025 6.50 CB                | 0.0038% | US71367VAA70 |
| CELLNEX FINANCE COMPANY SA 120426 2.25 CB             | 0.0038% | XS2465792294 |
| TRI POINTE HOMES INC DELAWARE 150624 5.875 CB         | 0.0038% | US962178AN91 |
| MONCLER SPA   | 0.0038% | IT0004965148 |
| MERDEKA COPPER GOLD TBK PT                            | 0.0038% | ID1000134406 |
| SPIAN KINGDOM OF GOVERNMENT 300735 1.85 GB            | 0.0038% | ES0000012E69 |
| ZAI LAB LTD USD0.000006                               | 0.0038% | KYG9887T1168 |
| FAURECIA SE 150626 3.125 CB                           | 0.0038% | XS1963830002 |
| EREGLI DEMIR VE CELIK FABRIKALARI TAS                 | 0.0038% | TRAEREG91G3  |
| INTERNATIONAL GAME TECHNOLOGY PLC 150225 6.50 CB      | 0.0038% | US460599AC74 |
| CLEAR CHANNEL OUTDOOR HOLDINGS INC 150827 5.125 CB    | 0.0038% | US18453HAA41 |
| SUBARU CORP   | 0.0038% | JP3814800003 |
| EMPRESAS CMPC SA                                      | 0.0038% | CL0000001314 |
| NATURA CO HDLS SA COM NPV                             | 0.0038% | BRNTCOACNOR5 |
| CARPENTER TECHNOLOGY CORP 150330 7.625 CB             | 0.0038% | US144285AM55 |
| CHINA FEIHE LTD                                       | 0.0038% | KYG2121Q1055 |
| FORD MOTOR CREDIT COMPANY LLC 060326 6.95 CB          | 0.0038% | US345397C437 |
| BEAZER HOMES USA INC 150325 6.75 CB                   | 0.0038% | US07556QBM69 |
| CEDAR FAIR LP 010525 5.50 CB                          | 0.0038% | US150190AF30 |
| HYUNDAI STEEL CO                                      | 0.0038% | KR7004020004 |
| SYMANTEC CORP 150425 5.00 CB                          | 0.0038% | US871503AU26 |
| COUNTRY GARDEN SVC                                    | 0.0038% | KYG2453A1085 |
| STADSHYPOTEK AB 010626 0.50 CB                        | 0.0038% | SE0013882644 |
| CHINA STATE CONSTRUCTION INT                          | 0.0038% | KYG216771363 |
| WYNN MACAU LTD 011024 4.875 CB                        | 0.0038% | US98313RAC07 |
| CSC HOLDINGS LLC 151131 4.50 CB                       | 0.0038% | US126307BH94 |
| SKANSKA AB  | 0.0038% | SE0000113250 |
| CERDIA FINANZ GMBH 150227 10.50 CB                    | 0.0038% | US15679GAA04 |
| AMS AG 310725 7.00 CB                                 | 0.0038% | US03217CAA45 |
| ALTICE FRANCE HOLDING SA 150527 10.5 CB               | 0.0038% | US02156TAB08 |
| PICARD GROUPE SAS 010726 3.875 CB                     | 0.0038% | XS2361342889 |
| FERTITTA ENTERTAINMENT LLC 150130 6.75 CB             | 0.0038% | US31556TAC36 |
| UNITED STATES TREASURY 151150 1.625 GB                | 0.0038% | US912810SS87 |
| SPRINGLEAF FINANCE CORP 150325 6.875 CB               | 0.0038% | US85172FAM14 |
| BALL CORP 010725 5.25 CB                              | 0.0038% | US058498AT38 |
| ALPHA SERVICES AND HOLDINGS S.A                       | 0.0037% | GRS015003007 |
| ALLY FINANCIAL INC 201125 5.75 CB                     | 0.0037% | US02005NBF69 |
| INFRASTRUTTURE WIRELESS ITALIANE SPA 080726 1.875 CB  | 0.0037% | XS2200215213 |
| PPF TELECOM GROUP BV 290927 3.25 CB                   | 0.0037% | XS2238777374 |
| RENAULT SA 250526 2.375 CB                            | 0.0037% | FR0014000N24 |
| ILS BNP PARIBAS A/C                                   | 0.0037% | -            |
| ABERTIS INFRAESTRUCTURAS FINANCE BV 240226 3.248 CB   | 0.0037% | XS2256949749 |
| GRAPHIC PACKAGING INTERNATIONAL LLC 010230 3.75 CB    | 0.0037% | US38869AAD90 |
| BOMBARDIER INC 150626 7.125 CB                        | 0.0037% | US097751BV25 |
| CHINA MOLYBDENUM LUOYANG CO LTD                       | 0.0037% | CNE100000114 |
| UNITED KINGDO OF GREAT BRITAIN AND NORTH GOVT 310129  | 0.0037% | GB00BLPK7227 |
| DRAX FINCO PLC 011125 2.625 CB                        | 0.0037% | XS2247614063 |
| SHANXI XINGHUACUN FEN WINE FACTORY CO LTD             | 0.0037% | CNE000000DH5 |
| CARNIVAL CORP USD                                     | 0.0037% | PA1436583006 |
| BELDEN INC 150328 3.875 CB                            | 0.0037% | XS1789515134 |
| EXACT SCIENCES CORP                                   | 0.0037% | US30063P1057 |
| UNIPOL GRUPPO SPA 230930 3.25 CB                      | 0.0037% | XS2237434803 |
| FORD MOTOR CREDIT COMPANY LLC 011124 4.063 CB         | 0.0037% | US345397ZX44 |
| NORDSON CORP  | 0.0037% | US6556631025 |
| SAUDI INVESTMENT BANK SJSC                            | 0.0037% | SA0007879063 |
| BELLEVUE GOLD LIMITED ORDINARY FULLY PAID             | 0.0037% | AU0000019374 |
| TENET HEALTHCARE CORP 010629 4.25 CB                  | 0.0037% | US88033GDM96 |
| GFL ENVIRONMENTAL INC 150829 4.375 CB                 | 0.0037% | US36168QAP90 |
| ZF EUROPE FINANCE BV 230226 2.00 CB                   | 0.0037% | XS2010039381 |
| ZF NORTH AMERICA CAPITAL INC 290425 4.75 CB           | 0.0037% | US98877DAC92 |
| MAV ACQUISITION CORP 010828 5.75 CB                   | 0.0037% | US57767XAA81 |
| FNMA FNCI 010237 2.50 MBS POOL NO MA4535              | 0.0037% | US31418EBD13 |
| CHAROEN POKPHAND FOODS PCL                            | 0.0037% | TH0101010R14 |
| NORTONLIFELOCK INC 300927 6.75 CB                     | 0.0037% | US668771AK49 |

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| SEALED AIR CORP 010228 6.125 CB                         | 0.0037% | US812127AA61  |
| KIRIN HOLDINGS CO LTD                                   | 0.0037% | JP3258000003  |
| ARDAGH METAL PACKAGING FINANCE PLC 150627 6.00 CB       | 0.0037% | US03969YAC21  |
| IMS HEALTH INC 151026 5.00 CB                           | 0.0037% | US449934AD05  |
| TORAY INDS INC  | 0.0037% | JP3621000003  |
| UNICREDIT SPA 020434 7.296 CB                           | 0.0037% | US904678AQ20  |
| PARADE TECHNOLOGIES LTD                                 | 0.0037% | KYG6892A1085  |
| QATAR ELECTRICTY AND WATER CO QSC                       | 0.0037% | QA0006929812  |
| KINGSPAN GROUP PLC                                      | 0.0037% | IE0004927939  |
| CCO HOLDINGS LLC 010633 4.50 CB                         | 0.0037% | US1248EPL57   |
| ZHONGSHENG GROUP H                                      | 0.0037% | KYG9894K1085  |
| PERRIGO FINANCE PLC 151224 3.90 CB                      | 0.0037% | US714295AC63  |
| FORD MOTOR CREDIT COMPANY LLC 090625 4.687 CB           | 0.0037% | US345397Z159  |
| TIM S.A. COM NPV  | 0.0037% | BRTIMSACNOR5  |
| BT GROUP PLC  | 0.0037% | GB0030913577  |
| MERLIN ENTERTAINMENTS LTD 150626 5.75 CB                | 0.0037% | US59010QAB23  |
| BAYER AG 250382 5.375 CB                                | 0.0037% | XS2451803063  |
| NEXI SPA 300426 1.625 CB                                | 0.0037% | XS2332589972  |
| JAPAN GOVERNMENT 200358 0.80 GB                         | 0.0037% | JP1400111J52  |
| NMG HOLDING COMPANY INC 010426 7.125 CB                 | 0.0037% | US62929RAC25  |
| H E EQUIPMENT SERVICES INC 151228 3.875 CB              | 0.0037% | US404030AJ72  |
| ILLIMITY BANK SPA 091225 6.625 CB                       | 0.0037% | XS2564398753  |
| MGM CHINA HOLDINGS LTD 150526 5.875 CB                  | 0.0037% | US55300RAB78  |
| RAMELIUS RESOURCES LIMITED                              | 0.0037% | AU000000RMS4  |
| PRIME SECURITY SERVICES BORROWERS LLC 150426 5.75 CB    | 0.0037% | US74166MAC01  |
| KOMERCNI BANKA AS                                       | 0.0037% | CZ0008019106  |
| VEOLIA ENVIRONNEMENT SA 200426 2.25 CB                  | 0.0037% | FR00140007K5  |
| INEOS QUATTRO FINANCE 2 PLC 150126 2.50 CB              | 0.0037% | XS2291929573  |
| ALBION FINANCING 1 SARL 151026 6.125 CB                 | 0.0037% | US013304AA87  |
| WAYPOINT REIT FULLY PAID ORDINARY UNITS STAPLED SECURIT | 0.0037% | AU0000088064  |
| L BRANDS INC 011030 6.625 CB                            | 0.0037% | US501797AW48  |
| CARMAX INC  | 0.0037% | US1431301027  |
| EAST MONEY INFORMATION CO LTD                           | 0.0037% | CNE100000MD4  |
| ILIAD HOLDING SAS 151026 6.50 CB                        | 0.0037% | US449691AA27  |
| VERTICAL MIDCO GMBH 150727 4.375 CB                     | 0.0037% | XS2199597456  |
| VMED O2 UK FINANCING I PLC 150731 4.50 CB               | 0.0037% | XS2358483258  |
| CSC HOLDINGS LLC 010624 5.25 CB                         | 0.0037% | US126307AH04  |
| VODAPHONE GROUP PLC 270880 2.625 CB                     | 0.0037% | XS2225157424  |
| EQUITY LIFESTYLE PROPERTIES INC                         | 0.0037% | US29472R1086  |
| CROWN AMERICAN LLC 010226 4.75 CB                       | 0.0037% | US228187AB66  |
| INTESA SANPAOLO SPA 150126 5.71 CB                      | 0.0037% | US46115HAW79  |
| CLYDESDALE ACQUISITION HOLDINGS INC 150430 8.75 CB      | 0.0036% | US18972EAB11  |
| AMERICAN AIRLINES INC 150228 7.25 CB                    | 0.0036% | US023771T329  |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150826 0.00 G    | 0.0036% | DE0001102408  |
| HARMONY GOLD MINING COMPANY LIMITED                     | 0.0036% | ZAE000015228  |
| KOREA REPUBLIC OF GOVERNMENT 100351 1.875 GB            | 0.0036% | KR103502GB33  |
| JAPAN GOVERNMENT 200633 0.40 GB                         | 0.0036% | JP1103711P74  |
| BANK OF COMMUNITIONS CO LTD                             | 0.0036% | CNE100000052  |
| IQVIA INC 150527 5.00 CB                                | 0.0036% | US46266TAA60  |
| SHANDONG WEIGAO GP MEDICAL H                            | 0.0036% | CNE100000171  |
| CHEEVER ESCROW ISSUER LLC 011027 7.125 CB               | 0.0036% | US16308NAA28  |
| MELCO RESORTS FINANCE LTD 060625 4.875 CB               | 0.0036% | USG5975LAA47  |
| INTERNATIONAL GAME TECHNOLOGY PLC 150426 4.125 CB       | 0.0036% | US460599AF06  |
| TOYOTA INDUSTRIES CORPORATION                           | 0.0036% | JP3634600005  |
| CSC HOLDINGS LLC 011230 4.625 CB                        | 0.0036% | US126307BD80  |
| HANKOOK TIRE AND TECHNOLOGY CO LTD                      | 0.0036% | KR7161390000  |
| CONSOLIDATED ENERGY FINANCE SA 150526 6.50 CB           | 0.0036% | US20914UAE64  |
| VERISURE HOLDING AB 150227 3.25 CB                      | 0.0036% | XS2289588837  |
| CHINA NATIONAL BUILDING MA-H                            | 0.0036% | CNE1000002N9  |
| PEXA GROUP LTD PLC                                      | 0.0036% | AU00000158594 |
| SMITH & NEPHEW PLC                                      | 0.0036% | GB0009223206  |
| SAGICOR FINANCIAL COMPANY LTD 130528 5.30 CB            | 0.0036% | US78669QAA85  |
| FORD MOTOR CREDIT CO LLC 040825 4.134 CB                | 0.0036% | US345397XL24  |
| ALLIED UNIVERSAL HOLDCO LLC 010628 4.625 CB             | 0.0036% | US019579AA90  |
| GNMA G2SF 200252 3.00 MBS POOL NO MA7882                | 0.0036% | US36179WXX97  |
| FORD MOTOR CREDIT COMPANY LLC 280527 4.95 CB            | 0.0036% | US345397C270  |
| FORD MOTOR CREDIT COMPNAY LLC 080126 4.389 CB           | 0.0036% | US345397XU23  |
| ANGLO AMERICAN PLATINUM LIMITED                         | 0.0036% | ZAE000013181  |
| NFP CORP 150828 4.875 CB                                | 0.0036% | US65342RAE09  |
| CHINA MIINSHENG BAN                                     | 0.0036% | CNE100000HF9  |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 070937     | 0.0036% | GB00BZB26Y51  |
| FRANCE REPUBLIC OF GOVERNMENT 250536 1.25 GB            | 0.0036% | FR0013154044  |

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| ZF FINANCE GMBH 210928 3.75 CB                        | 0.0036% | XS2231331260  |
| BROOKFIELD ASSET MNGMT CL A ORD                       | 0.0036% | CA1130041058  |
| COMMSCOPE TECHNOLOGIES LLC 150625 6.00 CB             | 0.0036% | US20337YAA55  |
| LOTTE CHEMICAL CORPORATION                            | 0.0036% | KR7011170008  |
| BURFORD CAPITAL GLOBAL FINANCE LLC 150428 6.25 CB     | 0.0036% | US12116LAA70  |
| FMG RESOURCES (AUGUST 2006) PTY LTD 010431 4.375 CB   | 0.0036% | US30251GBC06  |
| ARDAGH PACKAGING FINANCE PLC 150826 2.125 CB          | 0.0036% | XS2189356996  |
| ADIENT GLOBAL HOLDINGS LTD 150826 4.875 CB            | 0.0036% | US00687YAA38  |
| NISSIN FOOD HOLDINGS CO LTD                           | 0.0036% | JP3675600005  |
| SRM ESCROW ISSUER LLC 011128 6.00 CB                  | 0.0036% | US85236FAA12  |
| HOME PRODUCT CENTER PCL NVDR                          | 0.0036% | TH0661010R17  |
| BORAL LIMITED   | 0.0036% | AU000000BLD2  |
| WANHUA CHEMICAL GROUP CO LTD                          | 0.0036% | CNE0000016J9  |
| Outstanding Settlement Receipts - KWD                 | 0.0036% | -             |
| WYNN MACAU LTD 150126 5.50 CB                         | 0.0036% | US98313RAG11  |
| CHUO MITSUI TRUST HOLDINGS INC                        | 0.0036% | JP3892100003  |
| SOTHEBYS 151027 7.375 CB                              | 0.0036% | US835898AH05  |
| FIDELITY NATL FINL FNF GROUP                          | 0.0036% | US31620R3030  |
| INFRASTRUCTURE WIRELESS ITALIANE SPA 211028 1.625 CB  | 0.0036% | XS2244936659  |
| JACK HENRY & ASSOCIATES INC                           | 0.0036% | US4262811015  |
| JAMES HARDIE INTERNATIONAL FINANCE DAC 150128 5.00 CB | 0.0036% | US47032FAB58  |
| GRIFOLS SA 151127 2.25 CB                             | 0.0036% | XS2077646391  |
| MAXIS BHD   | 0.0036% | MYL60120O0008 |
| ILIAD HOLDING SAS 151028 7.00 CB                      | 0.0036% | US449691AC82  |
| BPER BANCA SPA 250732 3.875 CB                        | 0.0036% | XS2433828071  |
| KFW 070128 0.625 GB                                   | 0.0036% | DE000A2GSNR0  |
| CELLNEX TELECOM SA 200427 1.00 CB                     | 0.0036% | XS2102934697  |
| VISTAJET MALTA FINANCE PLC 010230 6.375 CB            | 0.0036% | US92840JAB52  |
| SEAGATE TECH HLDGS                                    | 0.0036% | IE00BKVD2N49  |
| CHINA RAILWAY GROUP                                   | 0.0036% | CNE100000722  |
| CROWN AMERICAS LLC 300926 4.25 CB                     | 0.0036% | US22819KAB61  |
| FORD MOTOR CREDIT COMPANY LLC 100225 2.30 CB          | 0.0036% | US345397B850  |
| PRIME SECURITY SERVICES BORROWER LLC 150128 6.25 CB   | 0.0035% | US74166MAE66  |
| F BRASILE SPA 150826 7.375 CB                         | 0.0035% | US30191BAB71  |
| INSIGNIA FINANCIAL LTD                                | 0.0035% | AU000000IFL2  |
| MALAYSIA GOVERNMENT 140624 3.478 GB                   | 0.0035% | MYBMI1900030  |
| PERRIGO FINANCE UNLIMITED CO 150326 4.375 CB          | 0.0035% | US71429MAB19  |
| SCIL IV LLC 011126 5.375 CB                           | 0.0035% | US78397UAA88  |
| TELEFONICA EUROPE BV 050227 2.502 CB                  | 0.0035% | XS2109819859  |
| CASCADES INC 150128 5.375 CB                          | 0.0035% | US14739LAB80  |
| CLEVELAND CLIFFS COM USD                              | 0.0035% | US1858991011  |
| THAILAND KINGDOM OF GOVERNMENT 170624 0.75 GB         | 0.0035% | TH0623034608  |
| IQVIA INC 150128 2.25 CB                              | 0.0035% | XS2036798150  |
| FORD MOTOR CREDIT COMPANY LLC 090127 4.271 CB         | 0.0035% | US345397A456  |
| ALLIANT HOLDINGS INTERMEDIATE LLC 150428 6.75 CB      | 0.0035% | US01883LAE39  |
| INTERNATIONAL GAME TECHNOLOGY PLC 150129 2.25 CB      | 0.0035% | US460599AE31  |
| SAUDI INDUSTRIAL INVESTMENT GROUP SJSC                | 0.0035% | SA000A0B89Q3  |
| ARDAGH PACKAGING FINANCE PLC 150826 4.125 CB          | 0.0035% | US03969AAN00  |
| TRIVIUM PACKAGING FINANCE BV 150827 8.50 CB           | 0.0035% | US89686QAB23  |
| XIAN LONGI SILICON MATERIALS CORP                     | 0.0035% | CNE100001FR6  |
| IRON MOUNTAIN INC 150328 5.25 CB                      | 0.0035% | US46284VAE11  |
| BIO TECHNE CORP                                       | 0.0035% | US09073M1045  |
| PIRAEUS FINANCIAL EUR1.00(POST CONS & WTOF)           | 0.0035% | GRS014003032  |
| UNICREDIT SPA 190632 5.861 CB                         | 0.0035% | US904678AF64  |
| UNIVERSAL ROBINA CORPORATION                          | 0.0035% | PHY9297P1004  |
| IHO VERWALTUNGS GMBH 150529 6.375 CB                  | 0.0035% | US44963BAD01  |
| DEN DANSKE BANK AS DKK                                | 0.0035% | DK0010274414  |
| JOHNS LYNG GROUP LIMITED ORDINARY FULLY PAID          | 0.0035% | AU000000JL68  |
| UPC BROADBAND FINCO BV 150731 4.875 CB                | 0.0035% | US90320BAA70  |
| CENTRAL RETAIL CORP                                   | 0.0035% | TH9597010R14  |
| ENERGISA SA   | 0.0035% | BRENGICDAM16  |
| KONINKLIJKE KPN NV                                    | 0.0035% | NL0000009082  |
| QORVO INC   | 0.0035% | US74736K1016  |
| SHIMANO INC   | 0.0035% | JP3358000002  |
| OBIC CO LTD   | 0.0035% | JP3173400007  |
| MAGIC MERGECO INC 010528 5.25 CB                      | 0.0035% | US55916AAA25  |
| FEDERAL HOME LOAN BANKS 140425 0.50 GB                | 0.0035% | US3130AJHU68  |
| HILTON DOMESTIC OPERATING COMPANY INC 150130 4.875 CB | 0.0035% | US432833AF84  |
| UDR INC   | 0.0035% | US9026531049  |
| SK BIOPHARMACEUTICALS CO LTD                          | 0.0035% | KR7326030004  |
| UNITED RENTALS NORT AMERICA INC 151127 3.875 CB       | 0.0035% | US911365BM59  |
| AGRICULTURAL DEVELOPMENT BANK OF CHINA 051131 3.3 GB  | 0.0035% | CND10004NXC2  |

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| CHEPLAPHARM ARZNEIMITTEL GMBH 150128 5.50 CB          | 0.0035% | US16412EAA55 |
| OWENS BROCKWAY GLASS CONTAINER INC 130527 6.625 CB    | 0.0035% | US69073TAT07 |
| GRIFOLS ESCROW ISSUER SA 151028 3.875 CB              | 0.0035% | XS2393001891 |
| INEOS QUATTRO FINANCE 2 PLC 150126 3.375 CB           | 0.0035% | US45674GAA22 |
| W R GRACE HOLDINGS LLC 150829 5.625 CB                | 0.0035% | US92943GAA94 |
| KRUNG THAI BANK PCL                                   | 0.0035% | TH0150010R11 |
| TELENET FINANCE LUXEMBOURG NOTES SARL 010328 5.50 CB  | 0.0035% | BE6300372289 |
| INGENIA COMMUNITIES GROUP                             | 0.0035% | AU000000INA9 |
| IDONESIA REPUBLIC OF GOVERNMENT 150625 6.50 GB        | 0.0035% | IDG000013707 |
| USA TREASURY BDS 151141 3.125 GB                      | 0.0035% | US912810QT88 |
| SILGAN HOLDINGS INC 010228 4.125 CB                   | 0.0035% | US827048AW93 |
| INCYTE CORP   | 0.0035% | US45337C1027 |
| BOMBARDIER INC 150228 6.00 CB                         | 0.0035% | US097751BX80 |
| AKESO INC   | 0.0035% | KYG0146B1032 |
| ROYAL CARIBBEAN CRUISES LTD 150727 5.375 CB           | 0.0035% | US780153BK72 |
| FORD MOTOR CREDIT COMPANY LLC 170827 4.125 CB         | 0.0035% | US345397A860 |
| GRIFFON CORP 010328 5.75 CB                           | 0.0034% | US398433AP71 |
| SIRIUS XM RADIO INC 010730 4.125 CB                   | 0.0034% | US82967NKG25 |
| VIRGIN MEDIA SECURED FINANCE PLC 150529 5.50 CB       | 0.0034% | US92769XAP06 |
| CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 150772 3.4 GB   | 0.0034% | CND10005CWX0 |
| EVA AIRWAYS CORP                                      | 0.0034% | TW0002618006 |
| ZTE CORP-H  | 0.0034% | CNE1000004Y2 |
| ZHONG ONLINE P AND C INSURANCE CO LTD                 | 0.0034% | CNE100002QY7 |
| WEBUILD SPA 270928 7.00 CB                            | 0.0034% | XS2681940297 |
| COVESTRO AG   | 0.0034% | DE0006062144 |
| KFW 180725 0.375 GB                                   | 0.0034% | US500769JF20 |
| BLOCK INC 010626 2.75 CB                              | 0.0034% | US852234AN39 |
| BANCO SANTANDER BRASIL SA                             | 0.0034% | BRSANBCDAM13 |
| INDIGO MERGER SUB INC 150726 2.875 CB                 | 0.0034% | US45569KAA16 |
| ALBERTSONS COMPANIES INC 150230 4.875 CB              | 0.0034% | US013092AE14 |
| MAGELLAN FINANCIAL GROUP LIMITED                      | 0.0034% | AU000000MFG4 |
| HOTEL SHILLA  | 0.0034% | KR7008770000 |
| LIFESTYLE COMMUNITIES LIMITED ORDINARY FULLY PAID     | 0.0034% | AU000000LIC9 |
| WINDSTREAM ESCROW LLC 150828 7.75 CB                  | 0.0034% | US97382WAA18 |
| MELCO RESORTS FINANCE LTD 170727 5.625 CB             | 0.0034% | USG5975LAD85 |
| MGM CHINA HOLDINGS LTD 010227 4.75 CB                 | 0.0034% | US55300RAG65 |
| FORD MOTOR CREDIT COMPANY LLC 060325 4.535 CB         | 0.0034% | XS1959498244 |
| SCIH SALT HOLDINGS INC 010528 4.875 CB                | 0.0034% | US78433BAA61 |
| ILIAD SA 110228 1.875 CB                              | 0.0034% | FR0014001YB0 |
| OHIO NATIONAL FINANCIAL SERVICES INC 240130 STEP      | 0.0034% | US67740QAH92 |
| QUICKEN LOANS LLC 010331 3.875 CB                     | 0.0034% | US74841CAB72 |
| BLACK KNIGHT INFOSERV LLC 010928 3.625 CB             | 0.0034% | US092174AA96 |
| NAN YA PRINTED CIRCUIT BOARD CORP                     | 0.0034% | TW0008046004 |
| EVONIK INDUSTRIES AG 020981 1.375 CB                  | 0.0034% | DE000A3E5WW4 |
| PING AN BANK CO LTD                                   | 0.0034% | CNE000000040 |
| API ESCROW CORP 151029 4.75 CB                        | 0.0034% | US00185PAA93 |
| POU CHEN CORPORATION                                  | 0.0034% | TW0009904003 |
| ZHAOJIN MINING INDUSTRY - H                           | 0.0034% | CNE1000004R6 |
| DOOSAN BOBCAT INC                                     | 0.0034% | KR7241560002 |
| HAT HOLDINGS I LLC 150626 3.375 CB                    | 0.0034% | US418751AE33 |
| COMPASS GROUP DIVERSIFIED HOLDINGS LLC 150429 5.25 CB | 0.0034% | US20451RAB87 |
| CP AXTRA PCL  | 0.0034% | TH0429010R19 |
| MESAIEED PETROCHEMICAL HOLDING CO QSC                 | 0.0034% | QA000VSUG130 |
| JARIR MARKETING COMPANY SJSC                          | 0.0034% | SA000A0BLA62 |
| AUSTRIA REPUBLIC OF GOVERNMENT 200425 0.00 GB         | 0.0034% | AT0000A2QRW0 |
| NISSAN MOTOR CO                                       | 0.0034% | JP3672400003 |
| SIRIUS XM RADIO INC 010926 3.125 CB                   | 0.0034% | US82967NBL10 |
| THE LINK REAL ESTATE INVESTMENT TRUST                 | 0.0034% | HK0823032773 |
| KOREA REPUBLIC OF GOVERNMENT 100940 1.50 GB           | 0.0034% | KR103502GA91 |
| CELLNEX FINANCE COMPANY SA 150129 1.25 CB             | 0.0034% | XS2300292963 |
| ASIAN DEVELOPMENT BANK 040226 0.50 GB                 | 0.0034% | US045167E225 |
| CAB SELAS 010228 3.375 CB                             | 0.0034% | XS2294186965 |
| SHANGHAI PUDONG DEVELOPMENT BANK CO LTD               | 0.0034% | CNE0000011B7 |
| MIDCAP FINANCIAL ISSUER TRUST 010528 6.50 CB          | 0.0034% | US59567LAA26 |
| YUM BRANDS INC 310132 4.625 CB                        | 0.0034% | US988498AP63 |
| BUILDERS FIRSTSOURCE INC 010232 4.25 CB               | 0.0034% | US12008RAP29 |
| AMWINS GROUP INC 300629 4.875 CB                      | 0.0034% | US031921AB57 |
| KEVLAR SPA 010929 6.50 CB                             | 0.0034% | US49272YAB92 |
| NORTHAM PLATINUM H NPV                                | 0.0034% | ZAE000298253 |
| MELCO RESORTS FINANCE LTD 210728 5.75 CB              | 0.0034% | US58547DAE94 |
| YAPI VE KREDI BANKASI AS                              | 0.0034% | TRAYKBNK91N6 |
| IQVIA INC 150329 2.25 CB                              | 0.0034% | XS2305744059 |

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| SPCM SA 150327 3.125 CB                                 | 0.0033% | US7846ELAD98 |
| HENNES & MAURITZ  | 0.0033% | SE0000106270 |
| GLOBE LIFE INC  | 0.0033% | US37959E1029 |
| KASIKORNBANK PCL NVDR                                   | 0.0033% | TH0016010R14 |
| CDI ESCROW ISSUER INC 010430 5.75 CB                    | 0.0033% | US12511VAA61 |
| IRON MOUNTAIN INC 150730 5.25 CB                        | 0.0033% | US46284VAJ08 |
| EUROPEAN INVESTMENT BANK 260326 0.375 GB                | 0.0033% | US298785JK32 |
| FRONTIER COMMUNICATIONS HOLDINGS LLC 150530 8.75 CB     | 0.0033% | US35908MAD20 |
| UNITED GROUP BV 010230 5.25 CB                          | 0.0033% | XS2434783911 |
| MEXICHEM SAB DE CV COM NPV SERIE UNICA                  | 0.0033% | MX01OR010004 |
| UNILEVER INDONESIA                                      | 0.0033% | ID1000095706 |
| HELIOS SOFTWARE HOLDINGS INC 010528 4.625 CB            | 0.0033% | US42329HAA68 |
| ZHEN DING TECHNOLOGY HOLDING LTD                        | 0.0033% | KYG989221000 |
| SENSATA TECHNOLOGI SNR NTS 150429 4 CB                  | 0.0033% | US81725WAK99 |
| CHINA PACIFIC INSURANCE GROUP CO LTD                    | 0.0033% | CNE1000008M8 |
| IPSEN PROMESSES SA                                      | 0.0033% | FR0010259150 |
| CLARIOS GLOBAL LP 150526 6.25 CB                        | 0.0033% | US69867DAA63 |
| GRIFOLS ESCROW ISSUER SA 151028 4.75 CB                 | 0.0033% | US39843UAA07 |
| NEW CHINA LIFE INSURANCE CO LTD                         | 0.0033% | CNE100001922 |
| GROWTHPOINT PROPERTIES LTD                              | 0.0033% | ZAE000179420 |
| UNION CHIMIQUE UCB SA                                   | 0.0033% | BE0003739530 |
| DAR AL ARKAN REAL ESTATE DEVELOPMENT COMPANY SJSC       | 0.0033% | SA11U0S23612 |
| ATLANTICA SUSTAINABLE INFRASTRUCTURE PLC 150628 4.125 C | 0.0033% | US04916WAA27 |
| NEWS CORP 150529 3.875 CB                               | 0.0033% | US65249BAA70 |
| FORD MOTOR CO 081246 5.291 CB                           | 0.0033% | US345370CS72 |
| WYNN LAS VEGAS LLC 010325 5.5 CB                        | 0.0033% | US983130AV78 |
| DOCUSIGN INC  | 0.0033% | US2561631068 |
| MADISON IAQ LLC 300628 4.125 CB                         | 0.0033% | US55760LAA52 |
| DOLYA HOLDCO 18 DAC 150728 5.0 CB                       | 0.0033% | US92770QAA58 |
| ITALY REPUBLIC OF GOVERNMENT 010830 0.95 GB             | 0.0033% | IT0005403396 |
| ACRISURE LLC 151125 7.00 CB                             | 0.0033% | US00489LAA17 |
| WYNN MACAU LTD 260828 5.625 CB                          | 0.0033% | US98313RAH93 |
| MARKS AND SPENCER PLC 190526 3.75 CB                    | 0.0033% | XS2258453369 |
| JAPAN GOVERNMENT OF 200925 0.40 GB                      | 0.0033% | JP1103401F97 |
| BILL COM HOLDINGS INC                                   | 0.0033% | US0900431000 |
| JAPAN GOVERNMENT 201249 0.40 GB                         | 0.0033% | JP1300651L15 |
| FOXCONN INDUSTRIAL INTERNET CO LTD                      | 0.0033% | CNE1000031P3 |
| TEGNA INC 150328 4.625 CB                               | 0.0033% | US87901JAJ43 |
| CAESARS ENTERTAINMENT INC 151029 4.625 CB               | 0.0033% | US12769GAA85 |
| CHINA DEVELOPMENT BANK 100427 4.04 GB                   | 0.0033% | CND10000H4F0 |
| FRANCE REPUBLIC OF GOVERNMENT 250639 1.75 GB            | 0.0033% | FR0013234333 |
| PERRIGO FINANCE UNLIMITED CO 150630 STEP                | 0.0033% | US71429MAC91 |
| JAGUAR LAND ROVER AUTOMOTIVE PLC 150729 5.50 CB         | 0.0033% | US47010BAM63 |
| COINBASE GLOBAL INC 011028 3.375 CB                     | 0.0033% | US19260QAC15 |
| NOMAD FOODS BONDCO PLC 240628 2.50 CB                   | 0.0033% | XS2355604880 |
| ALTICE FINANCING SA 150128 5.00 CB                      | 0.0033% | US02154CAF05 |
| RITCHIE BROS HOLDINGS INC 150331 7.75 CB                | 0.0033% | US76774LAC19 |
| ARABIAN INTERNET AND COMMUNICATIONS SERVICES CO CSJC    | 0.0033% | SA15CIBJGH12 |
| ALTICE FINCO SA 150128 4.75 CB                          | 0.0033% | XS1577952440 |
| CARVANA CO 010630 13.00 PIK                             | 0.0033% | US146869AN20 |
| TAIWAN HIGH SPEED RAIL CORP                             | 0.0033% | TW0002633005 |
| SPAIN KINGDOM OF GOVERNMENT 300729 0.80 GB              | 0.0033% | ES0000012K53 |
| LAMB WESTON HOLDINGS INC 310130 4.125 CB                | 0.0033% | US513272AD65 |
| DUKHAN BANK QPSC  | 0.0033% | QA000B982PM1 |
| KUMHO PETRO CHEMICAL CO LTD                             | 0.0033% | KR7011780004 |
| ALPHA BANK SA 311025 7.00 CB                            | 0.0033% | XS2549772924 |
| COTY INC 150426 5.00 CB                                 | 0.0033% | US222070AE41 |
| DAVITA INC 150231 3.75 CB                               | 0.0033% | US23918KAT51 |
| CHARLES RIVER LABORATORIES INTERNATIONAL INC            | 0.0033% | US1598641074 |
| PINEWOOD FINCO PLC 300925 3.25 CB                       | 0.0033% | XS2052466815 |
| TWILIO INC  | 0.0033% | US90138F1021 |
| HYUNDAI ENGINEERING & CONSTRUCTION                      | 0.0032% | KR7000720003 |
| CSC HOLDINGS LLC 150130 5.75 CB                         | 0.0032% | US126307BA42 |
| LIFE TIME INC 150126 5.75 CB                            | 0.0032% | US53190FAA30 |
| HILTON DOMESTIC OPERATING COMPANY INC 010531 4.00 CB    | 0.0032% | US432833AL52 |
| HITACHI CONSTRUCTION MACHINE                            | 0.0032% | JP3787000003 |
| BANCOLOMBIA SA  | 0.0032% | COB07PA00078 |
| FORD MOTOR CO FORD 280216 2.9 CB                        | 0.0032% | US345397B512 |
| S A C I FALABELLA COM ORDINARY SHARES                   | 0.0032% | CLP3880F1085 |
| ARDAGH PACKAGING FINANCE PLC 150827 5.25 CB             | 0.0032% | US03969AAP57 |
| ARDAGH PACKAGING FINANCE PLC 150827 5.25 CB             | 0.0032% | US03969AAR14 |
| IRON MOUNTAIN INC 150229 7.00 CB                        | 0.0032% | US46284VAP67 |

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| JIANGSU YANGHE BREWERY JOINT STOCK CO LTD             | 0.0032% | CNE100000HB8 |
| METROPOLITAN BANK & TRUST COMPANY                     | 0.0032% | PHY6028G1361 |
| VANGUARD INTERNATIONAL SEMICONDUCTOR COR              | 0.0032% | TW0005347009 |
| JAPAN GOVERNMENT OF 200945 1.40 GB                    | 0.0032% | JP1300481F92 |
| SPAIN KINGDOM OF GOVERNMENT 300429 1.45 GB            | 0.0032% | ES0000012E51 |
| FORD MOTOR CREDIT 131130 4.0 CB                       | 0.0032% | US345397B363 |
| NIBE INDUSTRIER AB SER B NPV                          | 0.0032% | SE0015988019 |
| JEFFERIES FINANCE LLC 150828 5.00 CB                  | 0.0032% | US47232MAF95 |
| HEALTHPEAK PROPERTIES INC                             | 0.0032% | US42250P1030 |
| HENGAN INTERNATIONAL GROUP COMPANY LIMIT              | 0.0032% | KYG4402L1510 |
| LAND & HOUSES PUBLIC CO LTD - NVDR                    | 0.0032% | TH0143010R16 |
| CHINA MERCHANTS PO NPV                                | 0.0032% | HK0144000764 |
| TURKCELL ILETISIM HIZMET AS                           | 0.0032% | TRATCELL91M1 |
| BALL CORP 150629 6.00 CB                              | 0.0032% | US058498AZ97 |
| ROCKET MORTGAGE LLC 151026 2.875 CB                   | 0.0032% | US77313LAA17 |
| ATLAS LUXCO 4 SARL 010628 4.625 CB                    | 0.0032% | US049362AA49 |
| F5 NETWORKS INC                                       | 0.0032% | US3156161024 |
| MITSUBISHI CHEMICAL GROUP CORPORATION                 | 0.0032% | JP3897700005 |
| CD PROJEKT SA   | 0.0032% | PLOPTTC00011 |
| W P CAREY INC   | 0.0032% | US92936U1097 |
| AUSTRALIA COMMONWEALTH OF GOVERNMENT 210528 2.25 GI   | 0.0032% | AU000XCLWAR9 |
| ROYAL CARIBBEAN CRUISES LTD 150129 8.25 CB            | 0.0032% | US780153BS09 |
| YAMATO HOLDINGS CO LTD                                | 0.0032% | JP3940000007 |
| TEGNA INC 150929 5.00 CB                              | 0.0032% | US87901JAH86 |
| CREDIT CORP GROUP LIMITED                             | 0.0032% | AU000000CCP3 |
| EUROPEAN UNION 040636 0.20 GB                         | 0.0032% | EU000A3KM903 |
| COMMERCIAL METALS CO 150231 3.875 CB                  | 0.0032% | US201723AP84 |
| ADEVINTA ASA  | 0.0032% | NO0010844038 |
| MELCO RESORTS FINANCE LTD 041229 5.375 CB             | 0.0032% | US58547DAD12 |
| WYNN MACAU LTD 151229 5.125 CB                        | 0.0032% | US98313RAE62 |
| KEYCORP   | 0.0032% | US4932671088 |
| ROYALTY PHARMA PLC                                    | 0.0032% | GB00BMVP7Y09 |
| BPER BANCA SPA 010228 6.125 CB                        | 0.0032% | IT0005523896 |
| RAKUTEN GROUP INC 220427 4.25 CB                      | 0.0032% | XS2332889778 |
| ALLY FINANCIAL INC                                    | 0.0032% | US02005N1000 |
| POST HOLDINGS INC 150128 5.625 CB                     | 0.0032% | US737446AN44 |
| UNITED RENTALS NORTH AMERICA INC 150231 3.875 CB      | 0.0032% | US911363AM11 |
| SEK BNP PARIBAS A/C                                   | 0.0032% | -            |
| PRIME HEALTHCARE SERVICES INC 011125 7.25 CB          | 0.0032% | US74165HAB42 |
| POST HOLDINGS INC 150931 4.50 CB                      | 0.0032% | US737446AR57 |
| TELECOM ITALIA CAPITAL 300934 6.0 CB                  | 0.0032% | US87927VAM00 |
| LINDT & SPRUENGLI AG-REG                              | 0.0031% | CH0010570759 |
| WUXI APPTTEC CO LTD                                   | 0.0031% | CNE1000031K4 |
| TRAVEL LEISURE CO 011229 4.50 CB                      | 0.0031% | US894164AA06 |
| LEEWARD RENEWABLE ENERGY LLC 010729 4.25 CB           | 0.0031% | US524590AA45 |
| EAST BUY HOLDING LTD                                  | 0.0031% | KYG5313A1013 |
| WESTROCK CO COM                                       | 0.0031% | US96145D1054 |
| UNITED KINGDOM OF GREAT BRITAIN NORTHERN IRE 221030 0 | 0.0031% | GB00BL68HH02 |
| UNITED STATES TREASURY 290228 4.00 GB                 | 0.0031% | US91282CGP05 |
| VIRGIN MEDIA SECURED FINANCE PLC 150830 4.50 CB       | 0.0031% | US92769XAR61 |
| BANCO BPM SPA 210128 6.00 CB                          | 0.0031% | XS2558591967 |
| ROYAL CARIBBEAN CRUISES LTD 310826 5.50 CB            | 0.0031% | US780153BJ00 |
| CAMDEN PROPERTY TRUST                                 | 0.0031% | US1331311027 |
| BANGKOK EXPRESSWAY AND METRO PCL                      | 0.0031% | TH6999010R15 |
| MINTH GROUP LTD                                       | 0.0031% | KYG6145U1094 |
| Income Due - NOK                                      | 0.0031% | -            |
| FORD MOTOR CREDIT COMPANY LLC 100229 2.90 CB          | 0.0031% | US345397B934 |
| YUM BRANDS INC 150331 3.625 CB                        | 0.0031% | US988498AN16 |
| SASA POLYESTER SANAYI AS                              | 0.0031% | TRASASAW91E4 |
| OUTSURANCE GRP LTD ZAR0.0001                          | 0.0031% | ZAE000314084 |
| CSC HOLDINGS LLC 010228 5.375 CB                      | 0.0031% | US126307AS68 |
| CENTRAIS ELETRICAS BRASILEIRAS SA                     | 0.0031% | BRELETACNPB7 |
| MONADELPHOUS GROUP LIMITED                            | 0.0031% | AU000000MND5 |
| DE GREY MINING LTD                                    | 0.0031% | AU000000DEG6 |
| LIVE NATION ENTERTAINMENT INC 151027 4.75 CB          | 0.0031% | US538034AR08 |
| MADISON IAQ LLC 300629 5.875 CB                       | 0.0031% | US55760LAB36 |
| DEUCE FINCO PLC 150627 5.50 CB                        | 0.0031% | XS2351480996 |
| BRITISH TELECOMMUNICATIONS PLC 231181 4.875 CB        | 0.0031% | US11102AAG67 |
| GULF BANK KSCP  | 0.0031% | KW0EQ0100028 |
| LG CHEMICAL LTD                                       | 0.0031% | KR7051911006 |
| KB HOME 150631 4.00 CB                                | 0.0031% | US48666KAZ21 |
| HANESBRANDS INC 150526 4.875 CB                       | 0.0031% | US410345AL67 |



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| FORD MOTOR CREDIT COMPANY LLC 170631 3.625 CB         | 0.0031% | US345397B694  |
| KNORR BREMSE AG                                       | 0.0031% | DE000KBX1006  |
| VMED O2 UK FINANCING I PLC 150731 4.75 CB             | 0.0031% | US92858RAB69  |
| NEUREN PHARMACEUTICALS LTD                            | 0.0031% | NZNEUE0001S8  |
| TFI INTERNATIONAL INC                                 | 0.0031% | CA87241L1094  |
| FUTURES MARGIN-EURO                                   | 0.0031% | -             |
| SPAIN KINGDOM OF GOVERNMENT 311032 2.55 GB            | 0.0031% | ES0000012K61  |
| BORGWARNER INC  | 0.0031% | US0997241064  |
| AGRICULTURAL DEVELOPMENT BANK OF CHINA 240326 3.35 CF | 0.0031% | CND100045L04  |
| JG SUMMIT HOLDINGS INC                                | 0.0031% | PHY444251177  |
| BANCO BPM SPA 130926 6.00 CB                          | 0.0031% | XS2530053789  |
| BANCO BPM SPA 180127 4.8750 CB                        | 0.0031% | XS2577572188  |
| MIDAS OPCO HOLDINGS LLC 150829 5.625 CB               | 0.0031% | US59565JAA97  |
| LCPR SENIOR SECURED FINANCING DAC 150729 5.125 CB     | 0.0031% | US50201DAD57  |
| HYGEIA HEALTHCARE HOLDINGS CO LTD                     | 0.0031% | KYG4712E1035  |
| EXOR NV   | 0.0031% | NL0012059018  |
| SNAP INC  | 0.0031% | US83304A1060  |
| CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 130528 3.01 GB  | 0.0031% | CND100047752  |
| HYUNDAI MOTOR CO PRF                                  | 0.0031% | KR7005381009  |
| ONTARIO PROVINCE OF 020632 3.75 GB                    | 0.0031% | CA68333ZAU18  |
| INTOUCH HOLDINGS PCL                                  | 0.0031% | TH0201010R12  |
| JAPAN GOVERNMENT OF 200641 0.40 GB                    | 0.0031% | JP1201771M76  |
| ROYAL CARIBBEAN CRUISES LTD 150129 9.25 CB            | 0.0031% | US780153BR26  |
| TRONOX INC 150329 4.625 CB                            | 0.0031% | US897051AC29  |
| VMED O2 UK FINANCING PLC 310131 4.25 CB               | 0.0031% | US92858RAA86  |
| CREDITO EMILIANO SPA 300529 5.625 CB                  | 0.0030% | XS2606341787  |
| QIAGEN NV   | 0.0030% | NL0012169213  |
| BANCO BPM SPA 140628 6.00 CB                          | 0.0030% | IT0005549479  |
| ANHUI GUJING DISTL                                    | 0.0030% | CNE000000K82  |
| JAPAN EXCHANGE GROUP INC                              | 0.0030% | JP3183200009  |
| JAPAN METROPOLITAN FUND INVEST                        | 0.0030% | JP3039710003  |
| LOVISA HOLDINGS LIMITED ORDINARY FULLY PAID           | 0.0030% | AU000000LOV7  |
| NOVELIS CORP 150831 3.875 CB                          | 0.0030% | US670001AH91  |
| BUNDESREPUBLIK DEUTSCHLAND 040740 4.75 G              | 0.0030% | DE0001135366  |
| FNMA FNCL 011051 3.50 MBS POOL NO FS1473              | 0.0030% | US3140XGT740  |
| CHINA CONSTRCUTION ENGINGEERING CORP LTD              | 0.0030% | CNE100000F46  |
| EDENRED   | 0.0030% | FR0010908533  |
| UNITED STATES STEEL CORP 010329 6.875 CB              | 0.0030% | US912909AU28  |
| RITCHIE BROS HOLDINGS INC 150328 6.75 CB              | 0.0030% | US76774LAB36  |
| CIA DE MINAS BUENAVENTUR-ADR                          | 0.0030% | US2044481040  |
| COGNEX CORP COM USD                                   | 0.0030% | US1924221039  |
| CARNIVAL CORP 010630 10.50 CB                         | 0.0030% | US143658BS00  |
| PANDORA   | 0.0030% | DK0060252690  |
| CALDERYS FINANCING LLC 010628 11.25 CB                | 0.0030% | US128786AA80  |
| AZELIS FINANCE NV 150328 5.75 CB                      | 0.0030% | BE6342263157  |
| PINNACLE INVESTMENT MANAGEMENT GROUP LTD              | 0.0030% | AU000000PNI7  |
| SAMSUNG SECURITIES CO LTD                             | 0.0030% | KR7016360000  |
| VIRGIN MEDIA FINANCE PLC 150730 5.00 CB               | 0.0030% | US92769VAJ89  |
| CHINA MEDICAL SYS HOLDINGS                            | 0.0030% | KYG211081248  |
| BALL CORP 150830 2.875 CB                             | 0.0030% | US058498AW66  |
| VZ SECURED FINANCING BV 150132 5.00 CB                | 0.0030% | US918455AAA34 |
| TELUS CORP NON-CANANDIAN                              | 0.0030% | CA8791M9969   |
| KOREA REPUBLIC OF GOVERNMENT 100632 3.375 GB          | 0.0030% | KR103502GC65  |
| MUYUAN FOODS CO LTD                                   | 0.0030% | CNE100001RQ3  |
| JAPAN GOVERNMENT OF 200637 0.60 GB                    | 0.0030% | JP1201611H69  |
| HOSHIZAKI CORP  | 0.0030% | JP3845770001  |
| ALTICE FRANCE SA 150128 5.50 CB                       | 0.0030% | US02156LAC54  |
| ITALY REPUBLIC OF GOVERNMENT 010228 2.00 GB           | 0.0030% | IT0005323032  |
| JAPAN GOVERNMENT OF 200633 1.70 GB                    | 0.0030% | JP1201451D66  |
| ROCHE HOLDING AG                                      | 0.0030% | CH0012032113  |
| NCR CORP 150429 5.125 CB                              | 0.0030% | US62886EBA55  |
| CLEAR CHANNEL OUTDOOR HOLDINGS INC 010629 7.50 CB     | 0.0030% | US18453HAD89  |
| NCL CORPORATION LTD 150227 5.875 CB                   | 0.0030% | US62886HBE09  |
| REGENCY CENTERS CORPORATION                           | 0.0030% | US7588491032  |
| FRANCE REPUBLIC OF GOVERNMENT 251131 0.00 GB          | 0.0030% | FR0014002WK3  |
| NESCO HOLDINGS II INC 150429 5.50 CB                  | 0.0030% | US64083YAA91  |
| FORD MOTOR CO 160731 7.45 CB                          | 0.0030% | US345370CA64  |
| JOYY INC  | 0.0030% | US46591M1099  |
| S F HOLDINGS CO LTD                                   | 0.0030% | CNE100000L63  |
| FNMA FNCL 010745 3.50 MBS POOL NO FM9416              | 0.0030% | US3140XDPA85  |
| ICCREA BANCA SPA ISTITUTO CENTRALE DEL 201025 2.25 CB | 0.0030% | XS2239094936  |
| US FOODS INC 150229 4.75 CB                           | 0.0030% | US90290MAD39  |

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| FOX CORP COM  | 0.0030% | US35137L2043 |
| BURLINGTON STORES INC                                 | 0.0030% | US1220171060 |
| VERTIV GROUP CORP 151128 4.125 CB                     | 0.0030% | US92535UAB08 |
| CAPRICORN METALS LTD ORDINARY FULLY PAID              | 0.0030% | AU000000CMM9 |
| LOXAM SAS 150528 6.375 CB                             | 0.0030% | XS2618428077 |
| MPT OPERATING PARTNERSHIP LP 150331 3.50 CB           | 0.0030% | US55342UAM62 |
| CJ CHEIKJEDANG CORP                                   | 0.0030% | KR7097950000 |
| FRANCE REPUBLIC OF GOVERNMENT 250526 0.50 GB          | 0.0030% | FR0013131877 |
| HALMA PLC   | 0.0030% | GB0004052071 |
| BANCO DE CREDITO E INVERSIONES                        | 0.0030% | CLP321331116 |
| SEGRO PLC   | 0.0030% | GB00B5ZN1N88 |
| MITSUBISHI HC CAPITAL INC                             | 0.0029% | JP3499800005 |
| ASHLAND LLC 010931 3.375 CB                           | 0.0029% | US04433LAA08 |
| STANDARD INDUSTRIES INC 150131 3.375 CB               | 0.0029% | US853496AH04 |
| INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 10023:  | 0.0029% | US459058JR58 |
| UNITED STATES TREASURY 151141 2.00 GB                 | 0.0029% | US912810TC27 |
| FORD OTOMOTIV SANAYI AS                               | 0.0029% | TRAOTOSN91H6 |
| COSTA GROUP HOLDINGS LIMITED                          | 0.0029% | AU000000CGC2 |
| BAUSCH HEALTH COMPANIES INC 010227 6.125 CB           | 0.0029% | US071734AP21 |
| CHINASOFT INTERNATIONAL LTD                           | 0.0029% | KYG2110A1114 |
| SARTORIUS AG VORZUG                                   | 0.0029% | DE0007165631 |
| NIPPON SANSO HOLDINGS CORP                            | 0.0029% | JP3711600001 |
| TELEFLEX INC  | 0.0029% | US8793691069 |
| BOXER PARENT COMPANY INC 021025 7.125 CB              | 0.0029% | US103186AB88 |
| INGHAMS GROUP LIMITED                                 | 0.0029% | AU000000ING6 |
| EXPORT IMPORT BANK OF CHINA 050926 3.18 GB            | 0.0029% | CND10000BTG4 |
| ALLIANT HOLDINGS INTERMEDIATE LLC 151027 4.25 CB      | 0.0029% | US01883LAB99 |
| HANMI SEMICONDUCTOR CO LTD                            | 0.0029% | KR7042700005 |
| UNITED STATES TREASURY 150832 2.75 GB                 | 0.0029% | US91282CFF32 |
| HAITONG SECURITIES                                    | 0.0029% | CNE1000019K9 |
| ZHUZHOU CRRC TIMES ELECTRIC CO                        | 0.0029% | CNE1000004X4 |
| FRESENIUS MEDICAL CARE AG & CO                        | 0.0029% | DE0005785802 |
| HEALIUS LTD ORDINARY FULLY PAID                       | 0.0029% | AU0000033359 |
| SUMITOMO ELECTRIC                                     | 0.0029% | JP3407400005 |
| CCO HOLDINGS LLC 010232 4.75 CB                       | 0.0029% | US1248EPCQ45 |
| REUNTEX DEVELOPMENT CO LTD                            | 0.0029% | TW0009945006 |
| PIKE CORP 010928 5.50 CB                              | 0.0029% | US721283AA72 |
| NN GROUP NV   | 0.0029% | NL0010773842 |
| TECHEM VERWALTUNGSGESELL 150725 2.00 CB               | 0.0029% | XS2090816526 |
| JOLLIBEE FOODS CORPORATION                            | 0.0029% | PHY4466S1007 |
| IRON MOUNTAIN INC 150929 4.875 CB                     | 0.0029% | US46284VAF85 |
| OPEN TEXT CORP 150228 3.875 CB                        | 0.0029% | US683715AC05 |
| AVANGRID INC 150425 3.2 CB                            | 0.0029% | US05351WAC73 |
| SMITH A.O CORP  | 0.0029% | US8318652091 |
| NOK BNP PARIBAS A/C                                   | 0.0029% | -            |
| BENTLEY SYSTEMS INC                                   | 0.0029% | US08265T2087 |
| Income Due - HKD                                      | 0.0029% | -            |
| 360 DIGITECH INC                                      | 0.0029% | US88557W1018 |
| ALLIED UNIVERSAL HOLDCO LLC 010629 6.00 CB            | 0.0029% | US019576AC18 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 050830 0.875 Gf | 0.0029% | US3135G05Q27 |
| USIS MERGER SUB INC 010525 6.875 CB                   | 0.0029% | US91739VAA61 |
| IRB HOLDING CORP 150625 7.0 CB                        | 0.0029% | US44988MAC91 |
| NITORI CO LTD   | 0.0029% | JP3756100008 |
| UNITED STATES TREASURY 150553 3.625 GB                | 0.0029% | US912810TR95 |
| PT SEMEN INDONESIA PERSERO TBK                        | 0.0029% | ID1000106800 |
| STUDIO CITY FINANCE LTD 150129 5.00 CB                | 0.0029% | US86389QAG73 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 151043 0.00 TB/ | 0.0029% | US01F0526A56 |
| TITAN ACQUISITION LTD 150426 7.75 CB                  | 0.0029% | US88827AAA16 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310731   | 0.0029% | GB00BMGR2809 |
| SIRIUS XM RADIO INC 010931 3.875 CB                   | 0.0029% | US82967NBM92 |
| ONTARIO GAMING GTA LP 010830 8.00 CB                  | 0.0029% | US68306MAA71 |
| ZF NORTH AMERICA CAPITAL INC 140430 7.125 CB          | 0.0029% | US98877DAE58 |
| VERSCEND ESCROW CORP 150826 9.75 CB                   | 0.0029% | US92535WAA80 |
| AUSTRALIA COMMONWEALTH OF GOVERNMENT 211127 2.75 C    | 0.0029% | AU000XCLWAQ1 |
| ARROW ELECTRONICS INC                                 | 0.0029% | US0427351004 |
| JONES DESLAURIERS INSURANCE MANAGEMENT INC 150330 8.! | 0.0029% | US48020RAB15 |
| SCIENTIFIC GAMES INTERNATIONAL INC 150528 7.00 CB     | 0.0029% | US80874YBC30 |
| NICKEL INDUSTRIES LIMITED                             | 0.0029% | AU0000018236 |
| ZF NORTH AMERICA CAPITAL INC 140428 6.875 CB          | 0.0029% | US98877DAD75 |
| CAESARS HOLDINGS INC 010725 5.75 CB                   | 0.0029% | US12770RAA14 |
| L BRAND INC 150629 7.50 CB                            | 0.0029% | US501797AR52 |
| LEVEL 3 FINANCING INC 150530 10.50 CB                 | 0.0029% | US527298BU63 |

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| NAVIENT CORP 150329 5.50 CB                          | 0.0029% | US63938CAM01  |
| ENTEGRIS ESCROW CORP 150630 5.95 CB                  | 0.0029% | US29365BAB99  |
| SEAGATE HDD CAYMAN 011234 5.75 CB                    | 0.0029% | US81180WAN11  |
| VIDEOTRON LTD 150624 5.375 CB                        | 0.0029% | US92660FAG90  |
| AMC ENTERTAINMENT HOLDINGS INC 150626 10.00 CB       | 0.0028% | US00165CAP95  |
| ARENA REIT ORDINARY UNITS FULLY PAID                 | 0.0028% | AU000000ARF6  |
| CLARIOS GLOBAL LP 150528 6.75 CB                     | 0.0028% | US18060TAC99  |
| POLYONE CORP 150525 5.75 CB                          | 0.0028% | US73179PAM86  |
| HUATAI SECURITIES CO LTD                             | 0.0028% | CNE100001YQ9  |
| INDUSTRIVARDEN AB SER C NPV                          | 0.0028% | SE0000107203  |
| VALVOLINE INC 150230 4.25 CB                         | 0.0028% | US92047WAD39  |
| INTESA SANPAOLO SPA 010632 4.198 CB                  | 0.0028% | US46115HBQ92  |
| YUEXIU PROPERTY NPV                                  | 0.0028% | HK0000745908  |
| CLEVELAND CLIFFS INC 150326 6.75 CB                  | 0.0028% | US185899AG62  |
| KINGBOARD HOLDINGS LIMITED                           | 0.0028% | KYG525621408  |
| NITTO DENKO CORPORATION                              | 0.0028% | JP3684000007  |
| STERICYCLE INC 150724 5.375 CB                       | 0.0028% | US858912AF50  |
| EQUIPMENTSHARE COM INC 150528 9.00 CB                | 0.0028% | US29450YAA73  |
| NEXON CO LTD   | 0.0028% | JP3758190007  |
| LEVI STRAUSS AND CO 150327 3.375 CB                  | 0.0028% | XS1602130947  |
| SUMMER BC HOLDCO B SARL 311026 5.75 CB               | 0.0028% | XS2067263850  |
| ITALY REPUBLIC OF GOVERNMENT 010933 2.45 GB          | 0.0028% | IT0005240350  |
| LG UPLUS CORP  | 0.0028% | KR7032640005  |
| NAVIENT CORP 250324 6.125 CB                         | 0.0028% | US78442FET12  |
| SPIRAX SARCO ENG ORD                                 | 0.0028% | GB00BWFQGN14  |
| GRUENENTHAL GMBH 150528 4.125 CB                     | 0.0028% | XS2337703537  |
| PROMOTORA Y OPERADORA DE INFRSTRCTR                  | 0.0028% | MX01PI000005  |
| SENSATA TECHNOLOGIES BV 011025 5.00 CB               | 0.0028% | US81725WAJ27  |
| ALTICE FRANCE SA 151029 5.50 CB                      | 0.0028% | US02156LAH42  |
| SALLY HOLDINGS LLC 011225 5.625 CB                   | 0.0028% | US79546VAL09  |
| GAMUDA BERHAD  | 0.0028% | MYL5398OO002  |
| ITALY REPUBLIC OF GOVERNMENT 150728 0.50 GB          | 0.0028% | IT0005445306  |
| RHB BANK BHD   | 0.0028% | MYL1066OO0009 |
| JAPAN GOVERNMENT 200625 0.10 GB                      | 0.0028% | JP1051441L76  |
| NATIONSTAR MORTGAGE HOLDINGS INC 151131 5.75 CB      | 0.0028% | US63861CAE93  |
| CDK GLOBAL INC 150629 7.25 CB                        | 0.0028% | US15477CAA36  |
| HOLOGIC INC 150229 3.25 CB                           | 0.0028% | US436440AP62  |
| AEGON NV   | 0.0028% | NL0000303709  |
| COTY INC 150730 6.625 CB                             | 0.0028% | US22207AAA07  |
| CHIBA BANK LTD JPY                                   | 0.0028% | JP3511800009  |
| BALL CORP 150328 6.875 CB                            | 0.0028% | US058498AY23  |
| ORION OYJ  | 0.0028% | FI0009014377  |
| ICELAND BONDCO PLC 150528 4.375 CB                   | 0.0028% | XS2304198331  |
| PLDT INC   | 0.0028% | PHY7072Q1032  |
| SERVICE PROPERTIES TRUST 150925 7.50 CB              | 0.0028% | US81761LAA08  |
| FRANCE REPUBLIC OF GOVERNMENT 250225 0.00 GB         | 0.0028% | FR0014007TY9  |
| LOJAS RENNER SA                                      | 0.0028% | BRLRENACNOR1  |
| TELECOM ITALIA FIN SA 240133 7.75 CB                 | 0.0028% | XS0161100515  |
| WYNDHAM DESTINATION INC 310726 6.625 CB              | 0.0028% | US98310WAS70  |
| HONGKONG LAND HOLDINGS LTD                           | 0.0028% | BMG4587L1090  |
| LABL INC 150726 6.75 CB                              | 0.0028% | US50168AAB61  |
| YUM! BRANDS INC 010432 5.375 CB                      | 0.0028% | US988498AR20  |
| HOSPITALITY PROPERTIES TRUST 011024 4.35 CB          | 0.0028% | US44106MAZ59  |
| TOPBUILD CORP 150232 4.125 CB                        | 0.0028% | US89055FAC77  |
| CORECIVIC INC 150426 8.25 CB                         | 0.0028% | US21871NAB73  |
| CHURCHILL DOWNS INC 010427 5.50 CB                   | 0.0028% | US171484AG30  |
| HEINEKEN HOLDING NV                                  | 0.0028% | NL0000008977  |
| NTT DATA GROUP CORPORATION                           | 0.0028% | JP3165700000  |
| UNITED STATES TREASURY 150550 1.25 GB                | 0.0028% | US912810SN90  |
| CD AND R SMOKEY BUYER INC 150725 6.75 CB             | 0.0028% | US12510CAA99  |
| FINLAND REPUBLIC OF GOVERNMENT 150427 1.375 GB       | 0.0028% | FI4000527551  |
| CHINA AIRLINES LTD                                   | 0.0028% | TW0002610003  |
| STAR PARENT INC 011030 9.00 CB                       | 0.0028% | US855170AA41  |
| FRONTIER COMMUNICATIONS HOLDINGS LLC 150331 8.625 CB | 0.0028% | US35908MAE03  |
| PROGROUP AG 310326 3.00 CB                           | 0.0028% | DE000A2G8WA3  |
| BAUSCH HEALTH COMPANIES INC 010628 4.875 CB          | 0.0028% | US071734AN72  |
| PENNYMAC FINANCIAL SERVICES INC 151025 5.375 CB      | 0.0028% | US70932MAA53  |
| VOLVO AB   | 0.0028% | SE0000115420  |
| RAKUTEN GROUP INC 220426 5.125 CB                    | 0.0028% | US75102WAA62  |
| KFW 150629 0.00 GB                                   | 0.0028% | XS2331327564  |
| CEC ENTERTAINMENT LLC 010526 6.75 CB                 | 0.0028% | US125137AC31  |
| WHIRLPOOL CORP USD                                   | 0.0028% | US9633201069  |

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| COMMSCOPE INC 010929 4.75 CB                            | 0.0028% | US203372AX50  |
| CHINA GALAXY SECURITIES CO LTD                          | 0.0028% | CNE100001NT6  |
| KT CORP   | 0.0028% | KR7030200000  |
| GOODYEAR TIRE AND RUBBER CO 310526 5.00 CB              | 0.0028% | US382550BF73  |
| BRITISH TELECOMMUNICATIONS PLC 180880 1.874 CB          | 0.0028% | XS2119468572  |
| DYNATRACE INC   | 0.0028% | US2681501092  |
| FIVE POINT OP CLO LP 151125 7.875 CB                    | 0.0028% | US33834YAA64  |
| UNITED SHORE FINANCIAL SERVICES LLC 151125 5.50 CB      | 0.0028% | US911531AA52  |
| ORIENT OVERSEAS INTL LTD                                | 0.0027% | BMG677491539  |
| ALBERTSON COMPANIES INC 150228 5.875 CB                 | 0.0027% | US013092AB74  |
| IRON MOUNTAIN INC 150231 4.50 CB                        | 0.0027% | US46284VAN10  |
| CLEARWAY ENERGY OPERATING LLC 150132 3.75 CB            | 0.0027% | US18539UAE55  |
| KFC HOLDING CO 010627 4.75 CB                           | 0.0027% | US48250NAC92  |
| BALL CORP 150326 4.875 CB                               | 0.0027% | US058498AV83  |
| CONSTELLIUM SE 150226 5.875 CB                          | 0.0027% | US210383AG04  |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 151046 0.00 TB/   | 0.0027% | US01F0426A65  |
| FRANCE REPUBLIC OF GOVERNMENT 250545 3.25 GB            | 0.0027% | FR0011461037  |
| FREEDOM MORTGAGE CORP 010526 7.625 CB                   | 0.0027% | US35640YAH09  |
| CONSTELLATION AUTOMOTIVE FINANCING PLC 150727 4.875 C   | 0.0027% | XS2366652084  |
| CSC HOLDINGS LLC 011230 4.125 CB                        | 0.0027% | US126307BB25  |
| NRW HOLDINGS LTD  | 0.0027% | AU000000NWH5  |
| VZ SECURED FINANCING BV 150132 3.5 CB                   | 0.0027% | XS2431015655  |
| KAPLA HOLDING SAS 151226 3.375 CB                       | 0.0027% | XS2010034077  |
| POP MART INTERNATIONAL GROUP LTD                        | 0.0027% | KYG7170M1033  |
| WASH MULTIFAMILY ACQUISITION INC 150426 5.75 CB         | 0.0027% | US93710WAA36  |
| AUSTRALIA COMMONWEALTH OF GOVERNMENT 211125 0.25 C      | 0.0027% | AU00000095457 |
| HUBBAY MINERALS INC 010426 4.50 CB                      | 0.0027% | USC4R803AH92  |
| LCM INVESTMENTS HOLDINGS II LLC 010529 4.875 CB         | 0.0027% | US50190EAA29  |
| FOXTROT ESCROW ISSUER LLC 151126 12.25 CB               | 0.0027% | US35166FAA03  |
| NATIONSTAR MORTGAGE HOLDINGS INC 150127 6.00 CB         | 0.0027% | US63861CAA71  |
| HUBBAY MINERALS INC 010429 6.125 CB                     | 0.0027% | USC4R803AG10  |
| CIMPRESS PLC 150626 7.00 CB                             | 0.0027% | US17186HAG74  |
| UNITED STATES TREASURY 150241 1.875 CB                  | 0.0027% | US912810SW99  |
| XEROX HOLDINGS CORP 150825 5.00 CB                      | 0.0027% | US98421MAA45  |
| CHINA INTERNATIONAL TRAVEL SERVICE CORP LTD             | 0.0027% | CNE100000G29  |
| STANDARD INDUSTRIES INC 211126 2.25 CB                  | 0.0027% | XS2080766475  |
| GUANGZHOU AUTOMOBILE GROUP                              | 0.0027% | CNE100000Q35  |
| UNITED STATES TREASURY 150850 1.375 GB                  | 0.0027% | US912810SP49  |
| SOLVAY SA BELGIAN BEF                                   | 0.0027% | BE0003470755  |
| GFL ENVIRONMENTAL INC 010825 3.75 CB                    | 0.0027% | US36168QAK04  |
| GRAPHIC PACKAGING INTERNATIONAL LLC 150727 4.75 CB      | 0.0027% | US38869AAA51  |
| MPT OPERATING PARTNERSHIP LP 240325 3.325 CB            | 0.0027% | XS1523028436  |
| BIOMERIEUX NPV  | 0.0027% | FR0013280286  |
| KUMBA IRON ORE LTD                                      | 0.0027% | ZAE000085346  |
| CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 180226 0.625 G | 0.0027% | US12802D2D78  |
| TRADEWEB MARKETS INC                                    | 0.0027% | US8926721064  |
| SPAIN KINGDOM OF GOVERNMENT 300428 1.40 GB              | 0.0027% | ES0000012B39  |
| INARI AMERTRON BHD                                      | 0.0027% | MYQ016600007  |
| WYNN LAS VEGAS LLC 150527 5.25 CB                       | 0.0027% | US983130AX35  |
| REGIS RESOURCES LTD                                     | 0.0027% | AU000000RRL8  |
| BOC AVIATION LTD  | 0.0027% | SG9999015267  |
| GPE BRUXELLES LAM NPV                                   | 0.0027% | BE0003797140  |
| AXIATA GROUP BERHAD                                     | 0.0027% | MYL688800001  |
| LEVEL 3 FINANCING INC 150927 4.625 CB                   | 0.0027% | US527298BN21  |
| UNITED MALT GROUP LTD                                   | 0.0027% | AU0000079691  |
| MPT OPERATING PARTNERSHIP LP 240326 2.50 CB             | 0.0027% | XS2322419776  |
| INFRASTRUTTURA WIR NPV                                  | 0.0027% | IT0005090300  |
| INTERCONEXION ELECTRICA SA ESP                          | 0.0027% | COE15PA00026  |
| GRAY ESCROW II INC 151131 5.375 CB                      | 0.0027% | US389286AA34  |
| BANK ALJAZIRA JSC                                       | 0.0027% | SA0007879055  |
| SVENSKA CELLULOSA AB - B SHARES                         | 0.0027% | SE0000112724  |
| UNITED STATES TREASURY 151140 1.375 GB                  | 0.0027% | US912810ST60  |
| SENSATA TECHNO  | 0.0027% | GB00BFMBMT84  |
| MABANEE COMPANY KPSC                                    | 0.0027% | KW0EQ0400725  |
| CAMELOT FINANCE SA 011126 4.50 CB                       | 0.0027% | US13323AAB61  |
| SOUTHWEST AIRLINES CO USD                               | 0.0027% | US8447411088  |
| CALPINE CORP 010331 3.75 CB                             | 0.0027% | US131347CR51  |
| AXALTA COATING SYSTEMS LLC 150627 4.75 CB               | 0.0027% | US05454NAA72  |
| PARK INTERMEDIATE HOLDINGS LLC 011028 5.875 CB          | 0.0027% | US70052LAB99  |
| SPCM SA 010229 2.625 CB                                 | 0.0027% | XS2234516164  |
| SERVICE CORPORATION INTERNATIONAL 010629 5.125 CB       | 0.0027% | US817565CE22  |
| ALPHA BANK SOCIETE ANONYME 230328 2.50 CB               | 0.0027% | XS2388172855  |

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| JAPAN GOVERNMENT OF 200333 1.50 GB                      | 0.0027% | JP1201441D44 |
| Income Due - KRW  | 0.0027% | -            |
| EDGEWELL PERSONAL CARE CO 010628 5.50 CB                | 0.0027% | US28035QAA04 |
| HIROSE ELECTRIC JPY                                     | 0.0027% | JP3799000009 |
| M3 INC NPV  | 0.0027% | JP3435750009 |
| CPFL ENERGIA SA   | 0.0027% | BRCPFACNORO  |
| TELECOM ITALIA CAP 040638 7.721 CB                      | 0.0027% | US87927VAV09 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310146     | 0.0027% | GB00BNNGP775 |
| WINDSOR HOLDIN III 150630 8.5 CB                        | 0.0027% | US97360AAA51 |
| SHANDONG GOLD MINING CO LTD                             | 0.0027% | CNE1000036N7 |
| CHINA DEVELOPMENT BANK 200929 3.45 GB                   | 0.0027% | CND10002GGR3 |
| MGIC INVESTMENT CORP 150828 5.25 CB                     | 0.0027% | US552848AG81 |
| VERISURE MIDHOLDING AB 150229 5.25 CB                   | 0.0027% | XS2287912450 |
| SPRINGLEAF FINANCE CORP 150128 6.625 CB                 | 0.0027% | US85172FAQ28 |
| UNITED RENTALS NORTH AMERICA INC 150130 5.25 CB         | 0.0027% | US911365BL76 |
| CELLNEX FINANCE COMPANY SA 070741 3.875 CB              | 0.0027% | US15118JAA34 |
| ADVANCED PETROCHEMICAL CO SJS                           | 0.0027% | SA000AOLE310 |
| SPECIALTY BUILDING PRODUCTS HOLDINGS LLC 300926 6.375 C | 0.0027% | US84749AAA51 |
| UNITED STATES TREASURY 150545 3.00 GB                   | 0.0026% | US912810RM27 |
| ONTARIO PROVINCE OF 020639 4.60 GB                      | 0.0026% | CA683234ZP62 |
| DARLING INGREDIENTS INC 150630 6.00 CB                  | 0.0026% | US237266AJ06 |
| HELIA GROUP LIMITED ORDINARY FULLY PAID                 | 0.0026% | AU0000251498 |
| BIG RIVER STEEL LLC 310129 6.625 CB                     | 0.0026% | US08949LAB62 |
| RHP HOTEL PROPERTIES LP 151027 4.75 CB                  | 0.0026% | US749571AF20 |
| AMC NETWORKS INC 010825 4.75 CB                         | 0.0026% | US00164VAE39 |
| NANOSONICS LTD  | 0.0026% | AU000000NAN9 |
| MERCER INTERNATIONAL INC 010229 5.125 CB                | 0.0026% | US588056BB60 |
| MONDI PLC   | 0.0026% | GB00B1CRLC47 |
| HANMI PHARM CO LTD                                      | 0.0026% | KR7128940004 |
| ZIGGO BOND FINANCE BV 150127 6.00 CB                    | 0.0026% | US98954UAB98 |
| UNITED STATES TREASURY 150531 1.625 GB                  | 0.0026% | US91282CCB54 |
| BOSIDENG INTERNATIONAL HOLDING                          | 0.0026% | KYG126521064 |
| ALBERTSONS COMPANIES INC 150326 3.25 CB                 | 0.0026% | US013092AF88 |
| GANFENG LITHIUM CO LTD                                  | 0.0026% | CNE1000031W9 |
| SECURITAS AB  | 0.0026% | SE0000163594 |
| BIO RAD LABORATORIES INC CLASS A                        | 0.0026% | US0905722072 |
| AIER EYE HOSPITAL GROUP CO LTD                          | 0.0026% | CNE100000GR6 |
| IRON MOUNTAIN INC 150927 4.875 CB                       | 0.0026% | US46284VAC54 |
| COWAY CO LTD  | 0.0026% | KR7021240007 |
| JPMORGAN CHASE AND CO 220927 1.47 CB                    | 0.0026% | US46647PCP99 |
| GARTNER INC 010728 4.50 CB                              | 0.0026% | US366651AC11 |
| GOODYEAR TIRE AND RUBBER CO150327 4.875 CB              | 0.0026% | US382550BG56 |
| BELLRING DISTRIBUTION LLC 150330 7.00 CB                | 0.0026% | US07831CAA18 |
| L BRANDS INC 011135 6.875 CB                            | 0.0026% | US501797AL82 |
| BTS GROUP HOLDINGS PCL                                  | 0.0026% | TH0221010R10 |
| ENCOMPASS HEALTH CORP 010228 4.50 CB                    | 0.0026% | US29261AAA88 |
| SITC INTERNATIONAL                                      | 0.0026% | KYG8187G1055 |
| SUMMIT MATERIALS LLC 150129 5.25 CB                     | 0.0026% | US86614RAN70 |
| LSF9 ATLANTIS HOLDINGS LLC 150226 7.75 CB               | 0.0026% | US50220MAA80 |
| STADSHYPOTEK AB 030925 1.00 CB                          | 0.0026% | SE0012676690 |
| 1011778 BC UNLIMITED LIABILITY CO 150128 4.375 CB       | 0.0026% | US68245XAJ81 |
| GRIFOLS SA  | 0.0026% | ES0171996087 |
| VOC ESCROW LTD 150228 5.0 CB                            | 0.0026% | US91832VAA26 |
| STENA INTERNATIONAL SA 150228 7.25 CB                   | 0.0026% | XS2010025836 |
| C&D INTERNATIONAL INVESTMENT GROUP LTD                  | 0.0026% | KYG3165D1097 |
| SCHINDLER-HLDG AG REG                                   | 0.0026% | CH0024638212 |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 181051 3.53 GB     | 0.0026% | CND10004NCM5 |
| SCHINDLER HOLDING-PART CERT                             | 0.0026% | CH0024638196 |
| ALLIED UNIVERSAL HOLDCO LLC 150727 9.75 CB              | 0.0026% | US019576AB35 |
| COLLINS FOODS LIMITED                                   | 0.0026% | AU000000CKF7 |
| INTERTEK GROUP INC                                      | 0.0026% | GB0031638363 |
| NEUROCRINE BIOSCIENCES INC                              | 0.0026% | US64125C1099 |
| WHITE CAP BUYER LLC 151028 6.875 CB                     | 0.0026% | US96350RAA23 |
| TEREX CORP 150529 5.00 CB                               | 0.0026% | US880779BA01 |
| CSC HOLDINGS LLC 150231 3.375 CB                        | 0.0026% | US126307BF39 |
| MICHAELS COMPANIES INC 010529 7.875 CB                  | 0.0026% | US55916AAB08 |
| COMMERZBANK AG NPV                                      | 0.0026% | DE000CBK1001 |
| LAS VEGAS SANDS CORP 180826 3.50 CB                     | 0.0026% | US517834AE74 |
| GNMA G2SF 201051 3.00 MBS POOL NO MA7650                | 0.0026% | US36179WQB71 |
| MATCH GRP INC   | 0.0026% | US57667L1070 |
| HMC CAPITAL LTD   | 0.0026% | AU0000058943 |
| STANDARD INDUSTRIES INC 150128 4.75 CB                  | 0.0026% | US853496AD99 |

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| MPH ACQUISITION HOLDINGS LLC 010928 5.50 GB          | 0.0026% | US553283AD43 |
| IRESS LIMITED  | 0.0026% | AU000000IRE2 |
| METHANEX CORP 151229 5.25 CB                         | 0.0026% | US59151KAL26 |
| NATIONAL EXPRESS GROUP PLC 260226 4.25 CB            | 0.0026% | XS2259808702 |
| MOLINA HEALTHCARE INC 150628 4.375 CB                | 0.0026% | US60855RAJ95 |
| JAPAN GOVERNMENT OF 200356 0.40 GB                   | 0.0026% | JP1400091G59 |
| YUM BRANDS INC 150130 4.75 CB                        | 0.0026% | US988498AL59 |
| EVONIK INDUSTRIES AG                                 | 0.0026% | DE000EVNK013 |
| HUGHES SATELLITE SYSTEMS CORP 010826 5.25 CB         | 0.0026% | US444454AD48 |
| MALAYSIA GOVERNMENT 161127 3.899 GB                  | 0.0026% | MYBMO1700040 |
| UNDER ARMOUR INC 150626 3.25 CB                      | 0.0026% | US904311AA54 |
| YAMAHA MOTOR CO                                      | 0.0026% | JP3942800008 |
| COMPANHIA SIDERURGICA NACIONAL                       | 0.0026% | BRCNAACNOR6  |
| SANY HEAVY EQUIPMENT INTL                            | 0.0026% | KYG781631059 |
| REYNOLDS GROUP ISSUER LLC 151027 4.00 CB             | 0.0026% | US76174LAA17 |
| SELECTA GROUP BV 010426 8.00 CB                      | 0.0026% | XS2249858940 |
| NORTHWEST FIBER LLC 300427 4.75 CB                   | 0.0026% | US667449AD42 |
| AMERICAN FINANCIAL GROUP INC                         | 0.0026% | US0259321042 |
| SMARTGROUP CORPORATION LTD ORDINARY FULLY PAID       | 0.0026% | AU000000SIQ4 |
| KOREA INVESTMENT HOLDINGS CO LTD                     | 0.0026% | KR7071050009 |
| TELECOM ITALIA CAPITAL 180736 CORP                   | 0.0026% | US87927VAR96 |
| MPH ACQUISITION HOLDINGS LLC 011128 5.75 CB          | 0.0026% | US553283AC69 |
| PHOENIX GP HLDGS ORD                                 | 0.0026% | GB00BGXQNP29 |
| CONTINENTAL AG                                       | 0.0026% | DE0005439004 |
| FNMA FNCL 010351 2.00 MBS POOL NO MA4281             | 0.0026% | US31418DXK35 |
| OBAYASHI CORPORATION                                 | 0.0026% | JP3190000004 |
| LEAR CORP  | 0.0026% | US5218652049 |
| CHINA TRADITIONAL CHINESE MEDICINE CO LTD            | 0.0026% | HK0000056256 |
| NAVIENT CORP 150327 5.00 CB                          | 0.0026% | US63938CAK45 |
| AMPLIFON SPA   | 0.0026% | IT0004056880 |
| CARGO AIRCRAFT MANAGEMENT INC 010228 4.75 CB         | 0.0026% | US14180LAA44 |
| AVANTOR FUNDING INC 011129 3.875 CB                  | 0.0026% | US05352TAB52 |
| ASAHI KASEI CORPORATION                              | 0.0025% | JP3111200006 |
| LIFEPOINT HEALTH INC 151030 11.0 CB                  | 0.0025% | US53219LAW90 |
| BROTHER INDUSTRIES LTD                               | 0.0025% | JP3830000000 |
| NESTLE MALAYSIA BERHAD                               | 0.0025% | MYL4707O0005 |
| GNMA G2SF 201042 3.50 MBS POOL NO AC0071             | 0.0025% | US36178YCG89 |
| NORWAY KINGDOM OF GOVT 130325 1.75 CB                | 0.0025% | NO0010732555 |
| NAC AVIATION 29 DAC 300626 4.75 CB                   | 0.0025% | US62877CAA18 |
| SUMITOMO REALTY & DEVELOPMENT CO                     | 0.0025% | JP3409000001 |
| ZILLOW GROUP INC                                     | 0.0025% | US98954M2008 |
| AMERICAN BUILDERS AND CONTRACTORS SUPPLY CO 150128 4 | 0.0025% | US024747AF43 |
| FRONTIER COMMUNICATIONS HOLDINGS LLC 150130 6.00 CB  | 0.0025% | US35908MAB63 |
| ENCOMPASS HEALTH CORP 010230 4.75 CB                 | 0.0025% | US29261AAB61 |
| L BRANDS INC 010736 6.75 CB                          | 0.0025% | US501797AM65 |
| KFW 150925 0.25 GB                                   | 0.0025% | DE000A2LQH10 |
| FREEDOM MORTGAGE CORP 150127 6.625 CB                | 0.0025% | US35640YAJ64 |
| NETHERLANDS KINGDOM OF GOVERNMENT 150147 2.75 GB     | 0.0025% | NL0010721999 |
| CATALENT PHARMA SOLUTIONS INC 010328 2.375 CB        | 0.0025% | XS2125168729 |
| NAHDI MEDICAL CO ORD                                 | 0.0025% | SA15HG521213 |
| TELECOM ITALIA CAPITAL 151133 6.375                  | 0.0025% | US87927VAF58 |
| HOWARD HUGHES CORP 010828 5.375 CB                   | 0.0025% | US44267DAD93 |
| EXPORT IMPORT BANK OF CHINA 200529 3.86 GB           | 0.0025% | CND100029N10 |
| JAPAN POST INSURANCE CO LTD                          | 0.0025% | JP3233250004 |
| ROGERS COMMUNICATIONS INC 150382 5.25 CB             | 0.0025% | US775109BS95 |
| RADIATE HOLDCO LLC 150926 4.50 CB                    | 0.0025% | US75026JAC45 |
| CHEMOURS CO 151128 5.75 CB                           | 0.0025% | US163851AF58 |
| NATIONSTAR MORTGAGE HOLDINGS INC 150828 5.50 CB      | 0.0025% | US63861CAC38 |
| ON SEMICONDUCTOR CORP 010928 3.875 CB                | 0.0025% | US682189AQ81 |
| HUA HONG SEMICONDUCTOR LTD                           | 0.0025% | HK0000218211 |
| JAPAN GOVERNMENT 200343 1.10 GB                      | 0.0025% | JP1201841P46 |
| ALTICE FINANCING SA 150829 4.25 CB                   | 0.0025% | XS2373430425 |
| ITC HOLDINGS CORP 140530 2.95 CB                     | 0.0025% | US465685AQ80 |
| SITEMINDER LTD                                       | 0.0025% | AU0000183543 |
| NCR CORP 011030 5.25 CB                              | 0.0025% | US62886EAZ16 |
| GRAY TELEVISION INC 150527 7.00 CB                   | 0.0025% | US389284AA85 |
| BK LC LUX FINCO 1 SARL 300429 5.25 CB                | 0.0025% | XS2338167104 |
| EMBARQ CORP 010636 7.995 CB                          | 0.0025% | US29078EAA38 |
| PRIME SECURITY SERVICES BORROWER LLC 310827 3.375 CB | 0.0025% | US74166MAF32 |
| ADVANTAGE SALES AND MARKETING INC 151128 6.50 CB     | 0.0025% | US00775PAA57 |
| CENTURYLINK INC 150227 4.00 CB                       | 0.0025% | US156700BC99 |
| POSTAL SAVINGS BANK OF CHINA CO LTD                  | 0.0025% | CNE100003PZ4 |

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| SEAWORLD PARKS AND ENTERTAINMENT INC 150829 5.25 CB   | 0.0025% | US81282UAG76 |
| SHIZUOKA FINANCIAL NPV                                | 0.0025% | JP3351500008 |
| JAPAN GOVERNMENT 200925 0.10 GB                       | 0.0025% | JP1051451LA6 |
| HANSOH PHARMACEUTICAL GROUP CO LTD                    | 0.0025% | KYG549581067 |
| GRAPHIC PACKAGING INTERNATIONAL LLC 150328 3.5 CB     | 0.0025% | US38869AAB35 |
| SCIH SALT HOLDINGS INC 010529 6.625 CB                | 0.0025% | US78433BAB45 |
| GCI LLC 151028 4.75 CB                                | 0.0025% | US36166TAB61 |
| HILTON GRAND VACATIONS BORROWER LLC 010629 5.0 CB     | 0.0025% | US43284MAA62 |
| GIANT MANUFACTURING CO LTD                            | 0.0025% | TW0009921007 |
| GENTING SINGAPORE LTD                                 | 0.0025% | SGXE21576413 |
| SK BIOSCIENCE CO L NPV ORD SHS                        | 0.0025% | KR7302440003 |
| JAPAN POST BANK CO LTD                                | 0.0025% | JP3946750001 |
| LIFEPOINT HEALTH INC 150830 9.875 CB                  | 0.0025% | US53219LAV18 |
| NEWS CORP   | 0.0025% | US65249B1098 |
| RAKUTEN GROUP INC 220431 6.25 CB                      | 0.0025% | US75102WAB46 |
| LADDER CAPITAL FINANCE HOLDINGS LLLP 010227 4.25 CB   | 0.0025% | US505742AM88 |
| HILTON DOMESTIC OPERATING COMPANY INC 010529 3.75 CB  | 0.0025% | US432833AJ07 |
| ODAKYU ELECTRIC RAILWAY CO                            | 0.0025% | JP3196000008 |
| SPIRIT IP CAYMAN LTD 200925 8.00 CB                   | 0.0025% | US84859BAB71 |
| MEXICO UNITED MEXICAN STATES GOVERNMENT 310529 8.50 C | 0.0025% | MX0MGO0000H9 |
| FAIR ISAAC CORP 150628 4.00 CB                        | 0.0025% | US303250AF16 |
| AAC TECHNOLOGIES                                      | 0.0025% | KYG2953R1149 |
| INTELLIGENT PACKAGING FINCO INC LTD 150928 6.0 CB     | 0.0025% | US45827MAA53 |
| ENERGIZER HOLDINGS INC 150628 4.75 CB                 | 0.0025% | US29272WAC38 |
| CHURCHILL DOWNS INC 010531 6.75 CB                    | 0.0025% | US171484AJ78 |
| SEKISUI CHEMICAL CO Y50                               | 0.0025% | JP3419400001 |
| SRS DISTRIBUTION INC 010728 4.625 CB                  | 0.0025% | US78471RAB24 |
| ASAHI INTECC CO LTD NPV                               | 0.0025% | JP3110650003 |
| CLARIVATE SCIENCE HOLDINGS CORP 010728 3.875 CB       | 0.0025% | US18064PAC32 |
| HYUNDAI MIPO DOCKYARD                                 | 0.0025% | KR7010620003 |
| CSC HOLDINGS LLC 010428 7.50 CB                       | 0.0025% | US126307AY37 |
| ROBLOX CORP 010530 3.875 CB                           | 0.0025% | US771049AA15 |
| PRIMO WATER HOLDINGS INC 300429 4.375 CB              | 0.0025% | US74168LAA44 |
| IHEARTCOMMUNICATIONS INC 010526 6.375 CB              | 0.0025% | US45174HBC07 |
| GOODYEAR TIRE AND RUBBER CO 150729 5.00 CB            | 0.0025% | US382550BN08 |
| GLP JREIT REIT  | 0.0025% | JP3047510007 |
| MIDWEST GAMING BORROWER LLC 010529 4.875 CB           | 0.0025% | US59833DAB64 |
| UNITED SHORE FINANCIAL SERVICES LLC 150429 5.50 CB    | 0.0025% | US913229AA80 |
| ARCHES BUYER INC 010628 4.25 CB                       | 0.0025% | US039524AA11 |
| HUGHES SATELLITE SYSTEMS CORP 010826 6.625 CB         | 0.0025% | US444454AF95 |
| ELEMENT SOLUTIONS INC 010928 3.875 CB                 | 0.0025% | US28618MAA45 |
| DATA3 LIMITED   | 0.0025% | AU000000DTL4 |
| ETSY INC  | 0.0025% | US29786A1060 |
| US ACUTE CARE SOLUTIONS LLC 010326 6.375 CB           | 0.0025% | US90367UAA97 |
| EXPORT IMPORT BANK OF CHINA 110332 3.18 GB            | 0.0025% | CND10004T1Y9 |
| CLARIVATE SCIENCE HOLDINGS CORP 010729 4.875 CB       | 0.0025% | US18064PAD15 |
| CNY BNP PARIBAS A\C                                   | 0.0025% | -            |
| BELGIUM KINGDOM OF GOVERNMENT 220630 0.10 GB          | 0.0024% | BE0000349580 |
| PARK INTERMEDIATE HOLDINGS LLC 150529 4.875 CB        | 0.0024% | US70052LAC72 |
| DOMAIN HOLDINGS AUSTRALIA LIMITED ORDINARY FULLY PAID | 0.0024% | AU000000DHG9 |
| URBAN ONE INC 010228 7.375 CB                         | 0.0024% | US91705JAC99 |
| UNITED STATES TREASURY 151151 1.875 GB                | 0.0024% | US912810TB44 |
| UNITED STATES TREASURY 150543 3.875 GB                | 0.0024% | US912810TS78 |
| TELEPERFORMANCE                                       | 0.0024% | FR0000051807 |
| RHP HOTEL PROPERTIES LP 150229 4.50 CB                | 0.0024% | US749571AG03 |
| UNITED RENTALS NORT AMERICA INC 150730 4.00 CB        | 0.0024% | US911365BN33 |
| ENERGIZER HOLDINGS INC 300629 3.50 CB                 | 0.0024% | XS2353416386 |
| 1011778 BC UNLIMITED LIABILITY CO 150229 3.50 CB      | 0.0024% | US68245XAP42 |
| DISH DBS CORP 010629 5.125 CB                         | 0.0024% | US25470XBD66 |
| GARTNER INC 011030 3.75 CB                            | 0.0024% | US366651AE76 |
| FOX CORP  | 0.0024% | US35137L1052 |
| CHINA EVERBRIGHT BANK CO LTD                          | 0.0024% | CNE100000SL4 |
| USS CO LTD  | 0.0024% | JP3944130008 |
| LITHIA MOTORS INC 010629 3.875 CB                     | 0.0024% | US536797AG85 |
| DONGYUE GROUP LTD                                     | 0.0024% | KYG2816P1072 |
| SABRE GLBL INC 010627 8.625 CB                        | 0.0024% | US78573NAJ19 |
| COMMERZBANK AG 280233 8.625 CB                        | 0.0024% | XS2560994381 |
| MATTAMY GROUP CORP 010330 4.625 CB                    | 0.0024% | US57701RAM43 |
| FIRST STUDENT BIDCO INC 310729 4.00 CB                | 0.0024% | US337120AA74 |
| ACS ACTIVIDADES CONS Y SERV                           | 0.0024% | ES0167050915 |
| SCG PACKAGING PCL                                     | 0.0024% | TH0098010R12 |
| GENESIS MINERALS LTD                                  | 0.0024% | AU000000GMD9 |

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| COTY INC 150426 6.50 CB                           | 0.0024% | US222070AB02 |
| CHOBANI LLC 150425 7.50 CB                        | 0.0024% | US17027NAA00 |
| GRIFOLS SA 150225 1.625 CB                        | 0.0024% | XS2076836555 |
| TEMPUR SEALY INTERNATIONAL INC 150429 4.00 CB     | 0.0024% | US88023UAH41 |
| PARK INTERMEDIATE HOLDINGS LLC 010625 7.50 CB     | 0.0024% | US70052LAA17 |
| ADLER GROUP SA 131126 2.75 CB                     | 0.0024% | XS2248826294 |
| ADT SECURITY CORP 010829 4.125 CB                 | 0.0024% | US00109LAA17 |
| MGM RESORTS INTERNATIONAL 010525 6.75 CB          | 0.0024% | US552953CG49 |
| SYNTHOMER PLC 010725 3.875 CB                     | 0.0024% | XS2194288390 |
| KIKKOMAN CORPORATION JPY                          | 0.0024% | JP3240400006 |
| ITALY REPUBLIC OF GOVERNMENT 010431 0.90 GB       | 0.0024% | IT0005422891 |
| GFL ENVIRONMENTAL INC 010828 4.00 CB              | 0.0024% | US36168QAL86 |
| CHS COMMUNITY HEALTH SYSTEMS INC150429 6.875 CB   | 0.0024% | US12543DBJ81 |
| COUNTRY GARDEN HLDGS CO LTD                       | 0.0024% | KYG245241032 |
| EUROFINS SCIENTIFIC                               | 0.0024% | FR0014000MR3 |
| ALSTOM SA   | 0.0024% | FR0010220475 |
| BRITISH TELECOMMUNICATIONS PLC 201283 8.375 CB    | 0.0024% | XS2636324274 |
| ITALY REPUBLIC OF GOVERNMENT 150328 0.25 GB       | 0.0024% | IT0005433690 |
| SAUDI RESEARCH AND MEDIA GROUP                    | 0.0024% | SA000A0JK5M3 |
| GARFUNKELUX HOLDCO SA 011125 6.75 CB              | 0.0024% | XS2250153769 |
| TRITON WATER HOLDINGS INC 010429 6.25 CB          | 0.0024% | US89680EAA73 |
| BROADSTREET PARTNERS INC 150429 5.875 CB          | 0.0024% | US11135RAA32 |
| INTESA SANPAOLO SPA 010642 4.95 CB                | 0.0024% | US46115HBS58 |
| VAIL RESORTS INC 150525 6.25 CB                   | 0.0024% | US91879QAL32 |
| XEROX HOLDINGS CORP 150828 5.50 CB                | 0.0024% | US98421MAB28 |
| NEXSTAR BROADCASTING INC 011128 4.75 CB           | 0.0024% | US65336YAN31 |
| CROWDSTRIKE HOLDINGS INC 150229 3.00 CB           | 0.0024% | US22788CAA36 |
| ALBERTSONS COMPANIES INC 150326 7.5 CB            | 0.0024% | US013092AA91 |
| ACRISURE LLC 150229 4.25 CB                       | 0.0024% | US00489LAF04 |
| SPIRIT IP CAYMAN LTD 200925 8.00 CB               | 0.0024% | US84859BAA98 |
| 3SBIO INC   | 0.0024% | KYG8875G1029 |
| GTCR AP FINANCE INC 150527 8.00 CB                | 0.0024% | US40060QAA31 |
| TRIPADVISOR INC 150725 7.00 CB                    | 0.0024% | US896945AA07 |
| CHINA TAIPING INSURANCE HOLDINGS CO LTD           | 0.0024% | HK0000055878 |
| NCR CORP 010927 5.75 CB                           | 0.0024% | US62886EAU29 |
| MOLINA HEALTHCARE INC 151130 3.875 CB             | 0.0024% | US60855RAK68 |
| NAVIENT CORP 251024 5.875 CB                      | 0.0024% | US63938CAB46 |
| JAPAN GOVERNMENT OF 201236 0.60 GB                | 0.0024% | JP1201591GC4 |
| MPT OPERATING PARTNERSHIP LP 050628 3.692 CB      | 0.0024% | XS2085724156 |
| PICASSO FINANCE SUB INC 150625 6.125 CB           | 0.0024% | US71953LAA98 |
| FIRST HORIZON CORP                                | 0.0024% | US3205171057 |
| CENTURY COMMUNITIES INC 010627 6.75 CB            | 0.0024% | US156504AL63 |
| LIVE NATION ENTERTAINMENT 011124 4.875 CB         | 0.0024% | US538034AK54 |
| AXALTA COATING SYSTEMS LTD 150229 3.375 CB        | 0.0024% | US05453GAC96 |
| SWATCH GROUP                                      | 0.0024% | CH0012255151 |
| HEARTLAND DENTAL LLC 300428 10.50 CB              | 0.0024% | US42239PAB58 |
| FINCOBANK BANCO FINECO SPA                        | 0.0024% | IT0000072170 |
| MPT OPERATING PARTNERSHIP LP 010829 4.625 CB      | 0.0024% | US55342UAJ34 |
| MERITAGE HOMES CORP 010625 6.00 CB                | 0.0024% | US59001AA982 |
| NAVIENT CORP 250625 6.75 CB                       | 0.0024% | US63938CAH16 |
| LIBERTY MUTUAL GROUP INC 151251 4.125 CB          | 0.0024% | US53079EBM57 |
| ENERGIZER HOLDINGS INC 310329 4.375 CB            | 0.0024% | US29272WAD11 |
| CLEAR CHANNEL OUTDOOR HOLDINGS INC 150428 7.75 CB | 0.0024% | US18453HAC07 |
| FRANKLIN RESOURCES INC                            | 0.0024% | US3546131018 |
| BUILDERS FIRSTSOURCE INC 150632 6.375 CB          | 0.0024% | US12008RAR84 |
| CHS COMMUNITY HEALTH SYSTEMS INC 150231 4.75 CB   | 0.0024% | US12543DBK54 |
| BCPE ULYSSES MERGER SUB LLC 150129 6.25 CB        | 0.0024% | US05552BAA44 |
| UNIVISION COMMUNICATIONS INC 010529 4.50 CB       | 0.0024% | US914906AV42 |
| GTCR W 2 MERGER SUB LLC 150131 8.50 CB            | 0.0024% | XS2696111389 |
| CO OPERATIVE BANK FINANCE PLC 240528 9.50 CB      | 0.0024% | XS2606337082 |
| QUICKEN LOANS LLC 010329 3.625 CB                 | 0.0024% | US74841CAA99 |
| GERMANY FED REP 040744 2.50 GB                    | 0.0023% | DE0001135481 |
| Income Due - BRL                                  | 0.0023% | -            |
| PLN BNP PARIBAS A/C                               | 0.0023% | -            |
| BAFFINLAND IRON MINES CORP 150726 8.75 CB         | 0.0023% | US056623AA98 |
| US CELLULAR CORP 151233 6.7 CB                    | 0.0023% | US911684AD06 |
| FRANCE (GOVT OF) 250435 4.75                      | 0.0023% | FR0010070060 |
| INTER AMERICAN DEVELOPMENT BANK 130131 1.125 GB   | 0.0023% | US4581X0DS49 |
| XHR LP 150825 6.375 CB                            | 0.0023% | US98372MAA36 |
| SIMMONS FOODS INC 010329 4.625 CB                 | 0.0023% | US82873MAA18 |
| AMKOR TECHNOLOGY INC 150927 6.625 CB              | 0.0023% | US031652BK50 |
| ONEX CORP   | 0.0023% | CA68272K1030 |



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| PRESTIGE BRANDS INC 010431 3.75 CB                  | 0.0023% | US74112BAM72 |
| DAIWA HOUSE REIT I REIT                             | 0.0023% | JP3046390005 |
| KNIGHT SWIFT TRANS CL A COM STK                     | 0.0023% | US4990491049 |
| CHROME HOLDCO SAS 310529 5.00 CB                    | 0.0023% | XS2343001991 |
| MARKETAXESS HLDGS COM                               | 0.0023% | US57060D1081 |
| NIEN MADE ENTERPRISE CO LTD                         | 0.0023% | TW0008464009 |
| UNITED STATES TREASURY 300427 0.50 GB               | 0.0023% | US912828ZN34 |
| LADDER CAPITAL FINANCE HOLDINGS LLLP 150629 4.75 CB | 0.0023% | US505742AP10 |
| ITALY REPUBLIC OF GOVERNMENT 151124 1.45 GB         | 0.0023% | IT0005282527 |
| MOMO COM INC  | 0.0023% | TW0008454000 |
| FORD MOTOR CREDIT COMPANY LLC 050626 6.86 CB        | 0.0023% | XS2595035234 |
| EVT LTD   | 0.0023% | AU000000EVT1 |
| PINNACLE BIDCO PLC 150225 6.375 CB                  | 0.0023% | XS1756633126 |
| NOVA LJUBLJANSKA BANKA DD LJUBLJANA 281132 10.75 CB | 0.0023% | XS2413677464 |
| PGT INNOVATIONS INC 011029 4.375 CB                 | 0.0023% | US69336VAB71 |
| XTEP INTERNATION HOLDINGS                           | 0.0023% | KYG982771092 |
| TRAVELSKY TECHNOLOGY LIMITED                        | 0.0023% | CNE1000004J3 |
| NEW RESIDENTIAL INVESTMENT CORP 151025 6.25 CB      | 0.0023% | US64828TAA07 |
| AUSTRALIA COMMONWEALTH OF GOVERNMENT 211124 0.25 (  | 0.0023% | AU0000083768 |
| TOFAS TURK OTOMOBIL FABRIKASI AS                    | 0.0023% | TRATOASO91H3 |
| ACCOR SA  | 0.0023% | FR0000120404 |
| PENNYMAC FINANCIAL SERVICES INC 150229 4.25 CB      | 0.0023% | US70932MAB37 |
| SENSATA TECHNOLOGIES INC 150231 3.75 CB             | 0.0023% | US81728UAB08 |
| HECLA MINING CO 150228 7.25 CB                      | 0.0023% | US422704AH97 |
| DARLING INGREDIENTS INC 150427 5.25 CB              | 0.0023% | US237266AH40 |
| PINNACLE BIDCO PLC 111028 10.00 CB                  | 0.0023% | XS2696093033 |
| SPECTRUM BRANDS INC 150331 3.875 CB                 | 0.0023% | US84762LAX38 |
| VODAFONE GROUP PLC 300886 8.00 CB                   | 0.0023% | XS2630493570 |
| AUTO TRADER GROUP PLC                               | 0.0023% | GB00BVYVFW23 |
| GFL ENVIRONMENTAL INC 010625 4.25 CB                | 0.0023% | US36168QAJ31 |
| JOHNSON AND JOHNSON 150533 4.95 CB                  | 0.0023% | US478160AL82 |
| NATIONAL INDUSTRIALIZATION COMPANY JSC              | 0.0023% | SA0007879170 |
| NEWELL BRANDS INC 010625 4.875 CB                   | 0.0023% | US651229BB19 |
| INDUSTRIVARDEN AB                                   | 0.0023% | SE0000190126 |
| EMPIRE COMMUNITIES CORP 151225 7.00 CB              | 0.0023% | US29163VAC72 |
| MOBILE TELECOMMUNICATIONS CO                        | 0.0023% | SA121053DR18 |
| GPD COMPANIES INC 010426 10.125 CB                  | 0.0023% | US64051NAA19 |
| PROVIDENCE SERVICE CORP 151125 5.875 CB             | 0.0023% | US743815AE20 |
| HUNT COMPANIES INC 150429 5.25 CB                   | 0.0023% | US445587AE85 |
| CLEVELAND CLIFFS INC 010627 5.875 CB                | 0.0023% | US185899AH46 |
| TERRIER MEDIA BUYER 151227 8.875 CB                 | 0.0023% | US88146LAA17 |
| COMPASS MINERALS INTERNATIONAL INC 011227 6.75 CB   | 0.0023% | US20451NAG60 |
| VOESTALPINE AG                                      | 0.0023% | AT0000937503 |
| UNIVISION COMMUNICATIONS INC 300630 7.375 CB        | 0.0023% | US914906AX08 |
| CLARIANT AG REG                                     | 0.0023% | CH0012142631 |
| MAGAZINE LUIZA SA COM NPV                           | 0.0023% | BRMGLUACNOR2 |
| OPEN TEXT CORP 011229 3.875 CB                      | 0.0023% | US683715AD87 |
| JAPAN GOVERNMENT OF 200932 1.70 GB                  | 0.0023% | JP1201401C92 |
| SIX FLAGS ENTERTAINMENT CORP 150531 7.25 CB         | 0.0023% | US83001AAD46 |
| OJI HOLDINGS CORP                                   | 0.0023% | JP3174410005 |
| HOWARD HUGHES CORP 010229 4.125 CB                  | 0.0023% | US44267DAE76 |
| VODAFONE GROUP PLC 031078 4.875 CB                  | 0.0023% | XS1888180996 |
| TAYLOR MORRISON COMMUNITIES INC 150627 5.875 CB     | 0.0023% | US87724RAA05 |
| GFL ENVIRONMENTAL INC 151226 5.125 CB               | 0.0023% | US36168QAF19 |
| PTC INC 150225 3.625 CB                             | 0.0023% | US69370CAB63 |
| CHINA UNITED NETWORK COMMUNICATIONS LTD             | 0.0023% | CNE000001CS2 |
| WILLIAM CARTER CO 150327 5.625 CB                   | 0.0023% | US96926JAC18 |
| BANK OF NINGBO CO LTD                               | 0.0023% | CNE1000005P7 |
| JFE HOLDINGS INC                                    | 0.0023% | JP3386030005 |
| GFL ENVIRONMENTAL INC                               | 0.0023% | CA36168Q1046 |
| CEDAR FAIR LP 150427 5.375 CB                       | 0.0023% | US150190AB26 |
| NARI TECHNOLOGY CO LTD                              | 0.0023% | CNE000001G38 |
| GO DADDY OPERATING COMPANY LLC 011227 5.25 CB       | 0.0023% | US38016LAA35 |
| FERTITTA ENTERTAINMENT LLC 150129 4.625 CB          | 0.0023% | US31556TAA79 |
| IHEARTCOMMUNICATIONS INC 150827 5.25 CB             | 0.0023% | US45174HBE62 |
| PRIME SECURITY SERVICES BORROWER LLC 150424 5.25 CB | 0.0023% | US74166MAB28 |
| HERBALIFE NUTRITION LTD 010925 7.875 CB             | 0.0023% | US42704MAA09 |
| STARWOOD PROPERTY TRUST INC 150325 4.75 CB          | 0.0023% | US85571BAL99 |
| WYNN RESORTS FINANCE LLC 150231 7.125 CB            | 0.0023% | US983133AC37 |
| ONO PHARMACEUTICAL CO LTD                           | 0.0023% | JP3197600004 |
| FRONTIER COMMUNICATIONS CORP 010529 6.75 CB         | 0.0023% | US35906ABG22 |
| HEIMSTADEN BOSTAD AB 010527 2.625 CB                | 0.0023% | XS2294155739 |

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| BLOCK INC 010631 3.5 CB                                 | 0.0023% | US852234AP86 |
| PEGASUS HAVA TASIMACILIGI AS                            | 0.0023% | TREPEG500016 |
| TOWNSQUARE MEDIA INC 010226 6.875 CB                    | 0.0023% | US892231AB73 |
| ZTE CORP  | 0.0023% | CNE000000TK5 |
| UNITY SOFTWARE INC                                      | 0.0023% | US91332U1016 |
| SLM CORP 291025 4.20 CB                                 | 0.0023% | US78442PGD24 |
| CASTELLUM AB 020370 3.125 CB                            | 0.0023% | XS2380124227 |
| CENTURION BIDCO SPA 300926 5.875 CB                     | 0.0023% | XS2241097687 |
| CLEAN HARBORS INC 150727 4.875 CB                       | 0.0022% | US184496AN71 |
| CO-OPERATIVE GROUP HOLDINGS (2011) LTD 080726 7.50 STEP | 0.0022% | XS0629974352 |
| BEIJING SHANGHAI HIGH SPEED RAILWAY CO LTD              | 0.0022% | CNE100003RV9 |
| FMCC FNCI 011051 2.00 MBS POOL NO RA6091                | 0.0022% | US3133KMXU43 |
| GENERAC HOLDINGS INC                                    | 0.0022% | US3687361044 |
| B AND M EUROPEAN VALUE RETAIL SA 150725 3.625 CB        | 0.0022% | XS2199627030 |
| APTIM CORP 150625 7.75 CB                               | 0.0022% | US12595DAA54 |
| FOSHAN HAITIAN FLAVOURING AND FOOD CO LTD               | 0.0022% | CNE100001SL2 |
| HARGREAVES LANSDOWN PLC                                 | 0.0022% | GB00B1V20M25 |
| SHENZHEN TRANSSION HOLDINGS CO LTD                      | 0.0022% | CNE100003P74 |
| DEALER TIRE LLC 010228 8.00 CB                          | 0.0022% | US24229JAA16 |
| AMERICAN AIRLINES GROUP INC 010325 3.75 CB              | 0.0022% | US02376RAE27 |
| WMG ACQUISITION CORP 150231 3.00 CB                     | 0.0022% | US92933BAR50 |
| TEGNA INC 150326 4.75 CB                                | 0.0022% | US87901JAF21 |
| LHMC FINCO 2 SARL 021025 8.00 CB                        | 0.0022% | XS2059777594 |
| AUDINATE GROUP LTD                                      | 0.0022% | AU000000AD88 |
| ZIGGO BOND COMPANY BV 280230 3.375 CB                   | 0.0022% | XS2116386132 |
| FORD MOTOR CO 220430 9.625 CB                           | 0.0022% | US345370CX67 |
| UNITEDHEALTH GROUP INC 150223 5.35 CB                   | 0.0022% | US91324PER91 |
| SOLAREEDGE TECHNOLOGIES INC                             | 0.0022% | US83417M1045 |
| TUTOR PERINI CORP 010525 6.875 CB                       | 0.0022% | US901109AF51 |
| VODAFONE GROUP PLC 040681 4.125 CB                      | 0.0022% | US92857WBW91 |
| GROUP 1 AUTOMOTIVE INC 150828 4.00 CB                   | 0.0022% | US398905AN98 |
| PARAMOUNT GLOBAL 300362 6.375 CB                        | 0.0022% | US92556HAE71 |
| KOBE BUSSAN CO LTD                                      | 0.0022% | JP3291200008 |
| HOME POINT CAPITAL INC 010226 5.00 CB                   | 0.0022% | US43734LAA44 |
| BALL CORP 150931 3.125 CB                               | 0.0022% | US058498AX40 |
| BANCO COMERCIAL PORTUGUES SA 251025 8.50 CB             | 0.0022% | PTBPCBOM0062 |
| TEAMHEALTH HOLDINGS INC 010225 6.375 CB                 | 0.0022% | US88047PAA21 |
| WASTE PRO USA INC 150226 5.50 CB                        | 0.0022% | US94107JAA16 |
| LAMB WESTON HOLDINGS INC 150528 4.875 CB                | 0.0022% | US513272AC82 |
| SERVICE CORPORATION INTERNATIONAL 151227 4.625 CB       | 0.0022% | US817565CD49 |
| ELDERS LIMITED  | 0.0022% | AU000000ELD6 |
| NATIONAL BANK OF GREECE SA 221127 7.25 CB               | 0.0022% | XS2558592932 |
| AG ISSUER LLC 010328 6.25 CB                            | 0.0022% | US00119LAA98 |
| MASONITE INTERNATIONAL CORP 010228 5.375 CB             | 0.0022% | US575385AD19 |
| LAS VEGAS SANDS CORP 250625 2.90 CB                     | 0.0022% | US517834AH06 |
| WESTERN AUST TREAS CORP 240729 2.75 GB                  | 0.0022% | AU35G0001910 |
| COGENT COMMUNICATIONS GROUP INC 010526 3.50 CB          | 0.0022% | US19240CAC73 |
| IRON MOUNTAIN UK PLC 151125 3.875 CB                    | 0.0022% | XS1713495759 |
| CHINA EVERBRIGHT ENVIRONMENT G                          | 0.0022% | HK0257001336 |
| ALTICE FRANCE SA 150729 4.00 CB                         | 0.0022% | XS2332975007 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310128     | 0.0022% | GB00BMBL1G81 |
| BAUSCH HEALTH COMPANIES INC 151225 9.00 CB              | 0.0022% | US91911KAP75 |
| JIUMAOJIU INTERNATIONAL HOLDINGS LTD                    | 0.0022% | KYG5141L1059 |
| INNER MONGOLIA YILI INDUSTRIAL GROUP CO LTD             | 0.0022% | CNE000000JP5 |
| RAND PARENT LLC 150230 8.50 CB                          | 0.0022% | US753272AA11 |
| CORELOGIC INC 010528 4.50 CB                            | 0.0022% | US21871DAD57 |
| BRINKS CO 151027 4.625 CB                               | 0.0022% | US109696AA22 |
| PRESIDIO HOLDINGS INC 010227 4.875 CB                   | 0.0022% | US74101XAE04 |
| STANDARD INDUSTRIES INC 150227 5.00 CB                  | 0.0022% | US853496AC17 |
| NOVO BANCO SA 011233 9.875 CB                           | 0.0022% | PTNOBLOM0001 |
| MICROPORT SCIENTIFIC CORP                               | 0.0022% | KYG608371046 |
| CABLE ONE INC 151130 4.00 CB                            | 0.0022% | US12685JAC99 |
| GNMA G2SF 201151 3.00 MBS POOL NO MA7706                | 0.0022% | US36179WR347 |
| BOMBARDIER INC 010534 7.45 CB                           | 0.0022% | US097751AL51 |
| CPUK FINANCE LIMITED 280247 4.875 CB                    | 0.0022% | XS1622392014 |
| TOYOTA TSUSHO CORP                                      | 0.0022% | JP3635000007 |
| CENTURIA CAPITAL LTD                                    | 0.0022% | AU000000CN15 |
| VICTORIA PLC 150328 3.75 CB                             | 0.0022% | XS2315945829 |
| PREMIER ENTERTAINMENT SUB LLC 010929 5.625 CB           | 0.0022% | US74052HAA23 |
| HOWARD HUGHES CORP 010231 4.375 CB                      | 0.0022% | US44267DAF42 |
| ROCKET MORTGAGE LLC 151033 4.00 CB                      | 0.0022% | US77313LAB99 |
| HELLENIC BANK PCL 140633 10.25 CB                       | 0.0022% | XS2597995112 |

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| VIRGIN MEDIA SECURED FINANCE PLC 150427 5.00 CB          | 0.0022% | XS1555173019 |
| UNITI GROUP LP 150229 6.50 CB                            | 0.0022% | US91327BAA89 |
| BOYNE USA INC 150529 4.75 CB                             | 0.0022% | US103557AC88 |
| ZHANGZHOU PIENZEHUANG PHARMACEUTICAL LTD                 | 0.0022% | CNE000001F21 |
| MATTAMY CORP 151227 5.25 CB                              | 0.0022% | US57701RAJ14 |
| AMN HEALTHCARE INC 011027 4.625 CB                       | 0.0022% | US00175PAB94 |
| RATIONAL AG  | 0.0022% | DE0007010803 |
| KENNEDY WILSON INC 010329 4.75 CB                        | 0.0022% | US489399AL90 |
| SHANGHAI BAOSIGHT SOFTWARE CO LTD                        | 0.0022% | CNE000000GG0 |
| MACQUARIE AIRFINANCE HOLDINGS LTD 010528 8.375 CB        | 0.0022% | US55609NAA63 |
| DROPBOX INC  | 0.0022% | US26210C1045 |
| COINBASE GLOBAL INC                                      | 0.0022% | US19260Q1076 |
| CARVANA CO 011228 12.0 PIK                               | 0.0022% | US146869AL63 |
| OWENS BROCKWAY GLASS CONTAINER INC 150531 7.25 CB        | 0.0022% | US69073TAU79 |
| EUROBANK SA 260129 7.00 CB                               | 0.0022% | XS2579816146 |
| ACADIA HEALTHCARE COMPANY INC 150429 5.00 CB             | 0.0022% | US00404AAP49 |
| CTIGROUP INC 080426 3.106 CB                             | 0.0022% | US172967MQ12 |
| TOPSPORTS INTERNATIONAL HOLDINGS LTD                     | 0.0022% | KYG8924B1041 |
| GENTING MALAYSIA BHD                                     | 0.0022% | MYL4715OO008 |
| GERMANY (FEDERAL REPUBLIC) 040137 4.00 G                 | 0.0022% | DE0001135275 |
| VIKING CRUISES LTD 150927 5.875 CB                       | 0.0022% | US92676XAD93 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310733      | 0.0022% | GB00BM8Z2S21 |
| KOITO MFG CO LTD NPV                                     | 0.0022% | JP3284600008 |
| PERENTI LTD  | 0.0022% | AU0000061897 |
| SK IE TECHNOLOGY CO LTD                                  | 0.0022% | KR7361610009 |
| HANSEN TECHNOLOGIES LIMITED                              | 0.0022% | AU000000HSN3 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150228 0.50 G     | 0.0022% | DE0001102440 |
| CVR PARTNERS LP 150628 6.125 CB                          | 0.0022% | US12663QAC96 |
| ENTAIN PLC   | 0.0022% | IM00B5VQMV65 |
| CIRSA FINANCE INTERNATIONAL SARL 301127 10.375 CB        | 0.0022% | XS2550380104 |
| TEMPUR SEALY INTERNATIONAL INC 151031 3.875 CB           | 0.0022% | US88023UAJ07 |
| HENKEL AG & CO KGAA                                      | 0.0022% | DE0006048408 |
| CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 250727 2.50 GB     | 0.0022% | CND10005F4L5 |
| DISCOVER FINANCIAL SERVICES 040325 3.75 CB               | 0.0022% | US254709AL28 |
| MOLINA HEALTHCARE INC 150532 3.875 CB                    | 0.0022% | US60855RAL42 |
| AVIENT CORP 010830 7.125 CB                              | 0.0022% | US05368VAA44 |
| AUSTRIA REPUBLIC OF GOVERNMENT 201028 0.00 GB            | 0.0022% | AT0000A2VB47 |
| DALLAH HEALTHCARE COMPANY SJSC                           | 0.0022% | SA135G51UI10 |
| RLJ LODGING TRUST LP 010726 3.75 CB                      | 0.0022% | US74965LAA98 |
| HUSQVARNA AB - B SHARES                                  | 0.0022% | SE0001662230 |
| GALAXY BIDCO LTD 310726 6.5 CB                           | 0.0022% | XS2028892474 |
| MATCH GROUP INC 010628 4.625 CB                          | 0.0022% | US57665RAN61 |
| ROBERT HALF INC  | 0.0022% | US7703231032 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTH IRE 220765 ;   | 0.0022% | GB00BYMZ75   |
| CHINA RAILWAY GROUP LTD                                  | 0.0022% | CNE100000866 |
| IHO VERWALTUNGS GMBH 150528 8.75 CB                      | 0.0022% | XS2606019383 |
| AUSTRIA REPUBLIC OF GOVERNMENT 200228 0.75 GB            | 0.0022% | AT0000A1ZGE4 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220757      | 0.0021% | GB00BD0XH204 |
| ASGN INC 150528 4.625 CB                                 | 0.0021% | US00191UAA07 |
| ISRAEL STATE OF GOVERNMENT 270226 0.50 GB                | 0.0021% | IL0011746976 |
| NH INVESTMENT AND SECURITIES CO LTD                      | 0.0021% | KR7005940002 |
| INTERNATIONAL BANK FOR RECONST AND DEV 150125 1.625 GI   | 0.0021% | US459058HT33 |
| WORLDLINE SA   | 0.0021% | FR0011981968 |
| EUROPEAN FINANCIAL STABILITY FACILITY SA 151025 0.00 CB  | 0.0021% | EU000A1G0EJ9 |
| MICROSTRATEGY INC 150628 6.125 CB                        | 0.0021% | US594972AF82 |
| VIACOM INC 280257 6.25 CB                                | 0.0021% | US92553PBC59 |
| FXI HOLDINGS INC 151126 12.25 CB                         | 0.0021% | US36120RAE99 |
| ADIANT GLOBAL HOLDINGS LTD 150428 7.00 CB                | 0.0021% | US00687YAB11 |
| POWER AND WATER UTILITY COMPANY FOR JUBAIL AND YANBI     | 0.0021% | SA15LON10HH3 |
| IHEART COMMUNICATIONS INC 010527 8.375 CB                | 0.0021% | US45174HBD89 |
| L E LUNDBERGFÖRETAGEN AB - B SHARES                      | 0.0021% | SE0000108847 |
| DAQO NEW ENERGY CORP                                     | 0.0021% | US23703Q2030 |
| ICCREA BANCA SPA ISTITUTO CENTRALE DEL CRED 200128 6.875 | 0.0021% | XS2577533875 |
| FIBER BIDCO SPA 251027 11.00 CB                          | 0.0021% | XS2548508881 |
| EUROPEAN STABILITY MECHANISM 151226 0.00 GB              | 0.0021% | EU000A1Z99N4 |
| AGRICULTURAL DEVELOPMENT BANK OF CHINA 060126 3.33 GI    | 0.0021% | CND100009CF3 |
| DAIMLER INTERNATIONAL FINANCE BV 060527 0.625 CB         | 0.0021% | DE000A2R9ZU9 |
| ORACLE CORPORATION JAPAN                                 | 0.0021% | JP3689500001 |
| MURPHY OIL USA INC 150929 4.75 CB                        | 0.0021% | US626738AE88 |
| MCMILLAN SHAKESPEARE LIMITED                             | 0.0021% | AU000000MMS5 |
| CAMELOT RETURN MERGER SUB INC 010828 8.75 CB             | 0.0021% | US13323NAA00 |
| WYNDHAM HOTELS AND RESORTS INC 150828 4.375 CB           | 0.0021% | US98311AAB17 |

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| SINGAPORE AIRLINES LTD                                   | 0.0021% | SG1V61937297 |
| GFL ENVIRONMENTAL INC 150629 4.75 CB                     | 0.0021% | US36168QAN43 |
| F AND F CO LTD   | 0.0021% | KR7383220001 |
| CZECH REPUBLIC GOVERNMENT 121224 0.00 GB                 | 0.0021% | CZ0001006167 |
| LUNE HOLDINGS SARL 151128 5.625 CB                       | 0.0021% | XS2406727151 |
| PTC INC 150228 4.00 CB                                   | 0.0021% | US69370CAC47 |
| TRUE POTENTIAL LLP 150227 6.50 CB                        | 0.0021% | XS2436314160 |
| ONEMAIN FINANCE CORP 150930 4.00 CB                      | 0.0021% | US682691AA80 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221054      | 0.0021% | GB00BJLR0J16 |
| AVIS BUDGET CAR RENTAL LLC 010428 4.75 CB                | 0.0021% | US053773BG13 |
| PUMA SE  | 0.0021% | DE0006969603 |
| GF SECURITIES CO LTD                                     | 0.0021% | CNE100001TQ9 |
| ALPHA BANK SA 160627 7.50 CB                             | 0.0021% | XS2562213145 |
| KONINKLIJKE KPN NV 210927 6.00 CB                        | 0.0021% | XS2486270858 |
| GRUPO TELEVISIA SAB                                      | 0.0021% | MXP4987V1378 |
| RP ESCROW ISSUER LLC 151225 5.25 CB                      | 0.0021% | US74969PAA66 |
| BUILDERS FIRSTSOURCE INC 010330 5.00 CB                  | 0.0021% | US12008RAN70 |
| FASTIGHETS AB BALDER 020681 2.873 CB                     | 0.0021% | XS2305362951 |
| FRANCE GOVERNMENT 250540 0.50 GB                         | 0.0021% | FR0013515806 |
| LAMAR MEDIA CORP 150228 3.75 CB                          | 0.0021% | US513075BR18 |
| SYNCHRONY FINANCIAL 020233 7.25 CB                       | 0.0021% | US87165BAU70 |
| POLAND REPUBLIC OF GOVERNMENT 251026 0.25 GB             | 0.0021% | PL0000113460 |
| KRUNGTHAI CARD PCL                                       | 0.0021% | TH0689010R18 |
| SARTORIUS STEDIM B EURO.1666                             | 0.0021% | FR0013154002 |
| SUMISHO COMPUTER SYSTEMS CORPORATION                     | 0.0021% | JP3400400002 |
| TEREOS FINANCE GROUPE I SA 150428 7.25 CB                | 0.0021% | XS2532478430 |
| ADECCO GROUP AG  | 0.0021% | CH0012138605 |
| ANGLO AMERICAN CAPITAL PLC 110927 4.0 CB                 | 0.0021% | US034863AT77 |
| FORD MOTOR CREDIT COMPANY LLC 150528 6.125 CB            | 0.0021% | XS2623496085 |
| FIRSTCASH INC 010928 4.625 CB                            | 0.0021% | US33767DAB10 |
| BELLIS ACQUISITION COMPANY PLC 160226 4.50 CB            | 0.0021% | XS2404741238 |
| BENTELER INTERNATIONAL AG 150528 9.375 CB                | 0.0021% | XS2619047728 |
| INDORAMA VENTURES PCL                                    | 0.0021% | TH1027010R10 |
| WAN HAI LINES LTD  | 0.0021% | TW0002615002 |
| HARSCO CORP 310727 5.75 CB                               | 0.0021% | US415864AM90 |
| TELECOM ITALIA SPA 310728 7.875 CB                       | 0.0021% | XS2637954582 |
| CLEVELAND CLIFFS INC 150430 6.75 CB                      | 0.0021% | US185899AN14 |
| KIRK BEAUTY SUN GMBH 011026 8.25 CB                      | 0.0021% | XS2326505240 |
| SOFINA SA  | 0.0021% | BE0003717312 |
| PWR HOLDINGS LIMITED ORDINARY FULLY PAID                 | 0.0021% | AU000000PWH0 |
| FMCC FNCL 010450 3.50 MBS POOL NO SD1557                 | 0.0021% | US3132DNWS88 |
| LEVEL 3 FINANCING INC 010728 4.25 CB                     | 0.0021% | US527298BR35 |
| KELSIAN GROUP LTD  | 0.0021% | AU0000186678 |
| LOTTOMATICA SPA 010628 7.125 CB                          | 0.0021% | XS2628390366 |
| NEXANS SA 050428 5.50 CB                                 | 0.0021% | FR001400HOF5 |
| DYCOM INDUSTRIES INC 150429 4.50 CB                      | 0.0021% | US267475AD30 |
| TELECOM ITALIA SPA                                       | 0.0021% | IT0003497168 |
| CHARTER HALL SOCIAL INFRASTRUCTURE REIT UNITS FULLY PAID | 0.0021% | AU0000030645 |
| GRUENENTHAL GMBH 150530 6.75 CB                          | 0.0021% | XS2615562274 |
| TELIA COMPANY AB   | 0.0021% | SE0000667925 |
| UPC HOLDINGS BV 150629 3.875 CB                          | 0.0021% | XS1629969327 |
| DANA FINANCING LUXEMBOURG SARL 150731 8.50 CB            | 0.0021% | XS2623489627 |
| BOE TECHNOLOGY GROUP CO LTD                              | 0.0021% | CNE0000016L5 |
| LA FRANCAISE DES JEUX SA                                 | 0.0021% | FR0013451333 |
| COMMERZBANK AG 061232 6.50 CB                            | 0.0021% | DE000CZ45W81 |
| SCIL IV LLC 150728 9.50 CB                               | 0.0021% | XS2644942737 |
| KENNEDY WILSON INC 010331 5.00 CB                        | 0.0021% | US489399AM73 |
| PERMANENT TSB GROUP 250428 6.625 CB                      | 0.0021% | XS2611221032 |
| PUNCH FINANCE PLC 300626 6.125 CB                        | 0.0021% | XS2357307664 |
| VALEO SA   | 0.0021% | FR0013176526 |
| KRONOS ACQUISITION HOLDINGS INC 311227 7.00 CB           | 0.0021% | US50106GAF90 |
| ALTICE FRANCE HOLDING SA 150228 6.00 CB                  | 0.0021% | US02156TAA25 |
| OI EUROPEAN GROUP BV 150528 6.25 CB                      | 0.0021% | XS2624554320 |
| JERROLD FINCO PLC 150127 5.25 CB                         | 0.0021% | XS2287892751 |
| AMBANK HOLDING BHD                                       | 0.0021% | MYL101500006 |
| SABRE GLBL INC 151227 11.25 CB                           | 0.0021% | US78573NAH52 |
| CRRC CORP LIMITED  | 0.0021% | CNE100000CP9 |
| TRIDENT TPI HOLDINGS INC 311228 12.75 CB                 | 0.0021% | US89616RAC34 |
| ASSURED PARTNERS INC 150129 5.625 CB                     | 0.0021% | US04624VAB53 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221050      | 0.0021% | GB00BMBL1F74 |
| KAISER ALUMINUM CORP 010328 4.625 CB                     | 0.0021% | US483007AJ91 |
| SCHLUMBERGER FINANCE CANADA LTD 170925 1.40 CB           | 0.0021% | US80685XAC56 |

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| ING GROEP NV 010726 1.4 CB                               | 0.0021% | US456837AU72 |
| JAPAN AIRLINES CO LTD                                    | 0.0021% | JP3705200008 |
| IPD 3 BV 150628 8.00 CB                                  | 0.0021% | XS2631198863 |
| CHINA CONCH VENTURE HOLDINGS LTD                         | 0.0021% | KYG2116J1085 |
| CLEVELAND CLIFFS INC 010329 4.625 CB                     | 0.0021% | US185899AK74 |
| SLOVENIA REPUBLIC OF GOVERNMENT 120231 0.00 GB           | 0.0021% | SI0002104105 |
| PINNACLE BIDCO PLC 150225 5.50 CB                        | 0.0021% | XS2251627514 |
| BRITISH COLUMBIA PROVINCE OF 180627 2.55 GB              | 0.0021% | CA11070TAL22 |
| THE STAR ENTERTAINMENT GROUP LIMITED                     | 0.0021% | AU000000SGR6 |
| JAGUAR LAND ROVER AUTOMOTIVE PLC 151126 6.875 CB         | 0.0021% | XS2010037682 |
| ARES MANAGEMNT COR COM                                   | 0.0021% | US03990B1017 |
| TKC HOLDINGS INC 150529 10.50 CB                         | 0.0021% | US87256YAA10 |
| JUMBO INTERACTIVE LIMITED                                | 0.0021% | AU000000JINO |
| CHEPLAPHARM ARZNEIMITTEL GMBH 150530 7.50 CB             | 0.0021% | XS2618867159 |
| PERSOL HOLDINGS CO NPV TEMP                              | 0.0021% | DU0B3CY709D8 |
| DIAMOND ESCROW ISSUER LLC 151128 9.625 CB                | 0.0021% | XS2628988730 |
| ROSSINI SARL 301025 6.75 CB                              | 0.0021% | XS1881594946 |
| BOXER PARENT COMPANY INC 021025 6.50 CB                  | 0.0021% | XS2177476947 |
| EDGEWELL PERSONAL CARE CO 010429 4.125 CB                | 0.0021% | US28035QAB86 |
| HT TROPLAST GMBH 150728 9.375 CB                         | 0.0021% | XS2649707846 |
| AFFINITY GAMING 151227 6.875 CB                          | 0.0021% | US00842XAA72 |
| STERICYCLE INC 150129 3.875 CB                           | 0.0021% | US858912AG34 |
| PIRAEUS BANK SA 130728 7.25 CB                           | 0.0021% | XS2644936259 |
| JAPAN GOVERNMENT 200632 0.20 GB                          | 0.0021% | JP1103671N74 |
| CHINA OVERSEAS PRO                                       | 0.0021% | KYG2118M1096 |
| CHART INDUSTRIES INC 010131 9.50 CB                      | 0.0021% | US16115QAG55 |
| SCIENTIFIC GAMES HOLDINGS LP 010330 6.6250 CB            | 0.0021% | US80874DAA46 |
| FMCC FNCI 010337 1.50 MBS POOL NO QN9700                 | 0.0020% | US3133GGX577 |
| JAGUAR LAND ROVER AUTOMOTIVE PLC 151124 5.875 CB         | 0.0020% | XS2010037849 |
| MONETA MONEY BANK AS                                     | 0.0020% | CZ0008040318 |
| XHR LP 010629 4.875 CB                                   | 0.0020% | US98372MAC91 |
| BANK OF CYPRUS PLC 250728 7.375 CB                       | 0.0020% | XS2648493570 |
| BANCO DE CREDITO SOCIAL COOPERATIVO SA 220926 8.00 CB    | 0.0020% | XS2535283548 |
| CLEAN HARBORS INC 010231 6.375 CB                        | 0.0020% | US184496AQ03 |
| CIRSA FINANCE INTERNATIONAL SARL 310728 7.875 CB         | 0.0020% | XS2649695736 |
| COSCO SHIPPING HOLDINGS CO LTD                           | 0.0020% | CNE100000601 |
| CHS COMMUNITY HEALTH SYSTEMS INC 010430 6.125 CB         | 0.0020% | US12543DBL38 |
| BANK OF AMERICA CORP 201228 3.419 CB                     | 0.0020% | US06051GHD43 |
| BARWA REAL ESTATE CO QSC                                 | 0.0020% | QA000AOKD615 |
| VERISURE HOLDING AB 010228 7.125 CB                      | 0.0020% | XS2581647091 |
| EMERALD DEBT MERGER SUB LLC 151230 6.375 CB              | 0.0020% | XS2621830681 |
| GFL ENVIRONMENTAL INC 010928 3.50 CB                     | 0.0020% | US36168QAM69 |
| VIRGIN MEDIA SECURED FINANCE PLC 150529 5.25 CB          | 0.0020% | XS1996438948 |
| VALEO SE 280527 5.375 CB                                 | 0.0020% | FR001400EA16 |
| SUNCOKE ENERGY INC 300629 4.875 CB                       | 0.0020% | US86722AAD54 |
| BNG BANK NV 241125 0.50 CB                               | 0.0020% | US05591F2J83 |
| FMCC FNCL 010452 3.00 MBS POOL NO RA7131                 | 0.0020% | US3133KN4Q34 |
| MONITCHEM HOLDCO 2 SA 010528 8.75 CB                     | 0.0020% | XS2615006470 |
| ELASTIC NV 150729 4.125 CB                               | 0.0020% | US28415LAA17 |
| SRS DISTRIBUTION INC 011229 6.00 CB                      | 0.0020% | US78471RAD89 |
| LANDWIRTSCHAFTLICHE RENTENBANK 190728 0.00 GB            | 0.0020% | XS2288920502 |
| LD HOLDINGS GROUP LLC 011125 6.50 CB                     | 0.0020% | US521088AA24 |
| ABANCA CORPORACION BANCARIA SA 230933 8.375 CB           | 0.0020% | ES0265936049 |
| FNMA 30YR CONVENTIONAL 151046 0.0 TBA                    | 0.0020% | US01F0606A83 |
| INTESA SANPAOLO VITA SPA 171224 4.75 CB                  | 0.0020% | XS1156024116 |
| LAS VEGAS SANDS CORP 080829 3.90 CB                      | 0.0020% | US517834AF40 |
| LAMAR MEDIA CORP 150230 4.0 CB                           | 0.0020% | US513075BT73 |
| BANCO DE SABADELL SA 070229 5.25 CB                      | 0.0020% | XS2583203950 |
| CROWN EUROPEAN HOLDINGS SA 150528 5.00 CB                | 0.0020% | XS2623222978 |
| LANDWIRTSCHAFTLICHE RENTENBANK 300326 0.875 GB           | 0.0020% | US515110CA00 |
| VODAFONE GROUP PLC 300884 6.50 CB                        | 0.0020% | XS2630490717 |
| AUSTRALIA COMMONWEALTH OF GOVERNMENT 210425 3.25 C       | 0.0020% | AU3TB0000168 |
| SPRINGLEAF FINANCE CORP 151129 5.375 CB                  | 0.0020% | US85172FAR01 |
| PARTS EUROPE SA 160725 6.50 CB                           | 0.0020% | XS2205088896 |
| PERMANENT TSB GROUP HOLDINGS PLC 300625 5.25 CB          | 0.0020% | XS2493846310 |
| ICCREA BANCA SPA ISTITUTO CENTRALE DEL CREDI 200927 6.37 | 0.0020% | XS2443527234 |
| SHANGHAI FOSUN PHARMACEUTICAL GROUP CO LTD               | 0.0020% | CNE100001M79 |
| AVIS BUDGET FINANCE PLC 310730 7.25 CB                   | 0.0020% | XS2648489388 |
| SHERWOOD FINANCING PLC 151126 6.00 CB                    | 0.0020% | XS2010026990 |
| BOYD GAMING CORP 150631 4.75 CB                          | 0.0020% | US103304BV23 |
| WMG ACQUISITION CORP 150730 3.875 CB                     | 0.0020% | US92933BAQ77 |
| CENTRAL GARDEN AND PET CO 151030 4.125 CB                | 0.0020% | US153527AN61 |

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| SOCIETE GENERALE SA 141226 1.488 CB                   | 0.0020% | US83368RAZ55 |
| MOTION FINCO SARL 150630 7.375 CB                     | 0.0020% | XS2623257503 |
| UNITED STATES TREASURY 150830 0.625 GB                | 0.0020% | US91282CAE12 |
| EUROFINS SCIENTIFIC SE 240428 6.75 CB                 | 0.0020% | XS2579480307 |
| NEW WORLD DEVELOPMENT CO LTD                          | 0.0020% | HK0000608585 |
| BLACKSTONE MORTGAGE TRUST INC 150127 3.75 CB          | 0.0020% | US09257WAD20 |
| MARRIOTT OWNERSHIP RESORTS INC 150629 4.50 CB         | 0.0020% | US57164PAH91 |
| PLAYTECH PLC 280628 5.875 CB                          | 0.0020% | XS2641928036 |
| ACRISURE LLC 010829 6.00 CB                           | 0.0020% | US00489LAH69 |
| MORGAN STANLEY 101226 0.985 CB                        | 0.0020% | US6174468V45 |
| ROYAL CARIBBEAN CRUISES LTD 150328 3.70 CB            | 0.0020% | US780153AW20 |
| ADTALEM GLOBAL EDUCATION INC 010328 5.50 CB           | 0.0020% | US00737WAA71 |
| ARAMARK COM   | 0.0020% | US03852U1060 |
| ZF EUROPE FINANCE BV 130329 6.125 CB                  | 0.0020% | XS2681541327 |
| CHEPLAPHARM ARZNEIMITTEL GMBH 150530 7.50 CB          | 0.0020% | XS2695600960 |
| TELEFONICA EUROPE BV 030230 6.135 CB                  | 0.0020% | XS2582389156 |
| CENTURION BIDCO SPA 150528 11.125 CB                  | 0.0020% | XS2620212386 |
| EUROPEAN INVESTMENT BANK 170336 0.20 GB               | 0.0020% | XS2308323661 |
| RITE AID CORP 151126 8.0 CB                           | 0.0020% | US767754CL62 |
| YARA INTERNATIONAL ASA                                | 0.0020% | NO0010208051 |
| MAXIMA GRUPE UAB 120727 6.25 CB                       | 0.0020% | XS2485155464 |
| ITALMATCH CHEMICALS SPA 060223 10.0 CB                | 0.0020% | XS2582788100 |
| BOELS TOPHOLDING BV 150229 6.25 CB                    | 0.0020% | XS2679767082 |
| GARDEN SPINCO CORP 200730 8.625 CB                    | 0.0020% | US365417AA28 |
| BANCO DE SABADELL SA 080926 5.375 CB                  | 0.0020% | XS2528155893 |
| ERAMET SA 220528 7.00 CB                              | 0.0020% | FR001400HZE3 |
| AVIS BUDGET FINANCE PLC 150525 4.50 CB                | 0.0020% | XS1576621632 |
| UNIPOL GRUPPO SPA 291127 3.50 CB                      | 0.0020% | XS1725580622 |
| GOLDMAN SACHS GROUP INC 090327 1.431 CB               | 0.0020% | US38141GYA65 |
| HAIER SMART HOME C A CNY1                             | 0.0020% | CNE000000CG9 |
| AMS AG 310725 6.00 CB                                 | 0.0020% | XS2195511006 |
| PINNACLE BIDCO PLC 111028 8.25 CB                     | 0.0020% | XS2696090286 |
| LAMB WESTON HOLDINGS INC 310132 4.375 CB              | 0.0020% | US513272AE49 |
| UNICAJA BANCO SA 110928 6.5 CB                        | 0.0020% | ES0380907073 |
| GO DADDY OPERATING COMPANY LLC 010329 3.50 CB         | 0.0020% | US38016LAC90 |
| COTY INC 150426 4.75 CB                               | 0.0020% | XS1801788305 |
| MAJORDRIVE HOLDINGS IV LLC 010629 6.375 CB            | 0.0020% | US56085RAA86 |
| ADT SECURITY CORP 150732 4.875 CB                     | 0.0020% | US74166NAA28 |
| BANIJAY GROUP SAS 010326 6.50 CB                      | 0.0020% | XS2112335752 |
| BANIJAY ENTERTAINMENT SAS 010529 7.00 CB              | 0.0020% | XS2690055996 |
| ELIS SA 240527 4.125 CB                               | 0.0020% | FR001400AK26 |
| BANCA IFIS SPA 130928 6.875 CB                        | 0.0020% | IT0005561367 |
| BANCA POPOLARE DI SONDRIO SPA 260928 5.50 CB          | 0.0020% | XS2695047659 |
| FNMA FNCL 011252 4.50 MBS POOL NO CB5268              | 0.0020% | US3140QQ2A21 |
| OPEN TEXT HOLDINGS INC 150230 4.125 CB                | 0.0020% | US683720AA42 |
| GNMA G2SF 201047 3.00 MBS POOL NO MA4777              | 0.0020% | US36179TJW62 |
| BRE BANK SA   | 0.0020% | PLBRE0000012 |
| UNIPOL GRUPPO SPA 180325 3.00 CB                      | 0.0020% | XS1206977495 |
| SHIMADZU CORP   | 0.0020% | JP3357200009 |
| COTY INC 150426 3.875 CB                              | 0.0020% | XS2354326410 |
| NYKREDIT REALKREDIT AS 010726 1.00 CB                 | 0.0020% | DK0009531485 |
| INGEVITY CORP 011128 3.875 CB                         | 0.0020% | US45688CAB37 |
| TELEFONICA EUROPE BV 070631 6.75 CB                   | 0.0020% | XS2646608401 |
| COMMERZBANK AG 230326 4.00 CB                         | 0.0020% | DE000CZ40LD5 |
| MATTERHORN TELECOM SA 150924 2.625 CB                 | 0.0020% | XS2052286676 |
| BAYER AG 250983 6.625 CB                              | 0.0020% | XS2684826014 |
| BAYER AG 250983 7.00 CB                               | 0.0020% | XS2684846806 |
| GN BOND CO LLC 151031 9.50 CB                         | 0.0020% | US36267QAA22 |
| ACCO BRANDS CORP 150329 4.25 CB                       | 0.0020% | US00081TAK43 |
| BANCO DE CREDITO SOCIAL COOPERATIVO SA 140929 7.50 CB | 0.0020% | XS2679904768 |
| UNITI GROUP LP 150428 4.75 CB                         | 0.0020% | US91327BAB62 |
| TWILIO INC 150329 3.625 CB                            | 0.0020% | US90138FAC68 |
| HUHTAMAKI OYJ 090627 4.25 CB                          | 0.0020% | FI4000523550 |
| B AND G FOODS INC 150927 5.25 CB                      | 0.0020% | US05508WAB19 |
| COMMERZBANK AG 051230 4.0 CB                          | 0.0020% | DE000CZ45V25 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 151028 0.0 TBA  | 0.0020% | US01F0224A02 |
| ILIAD SA 140627 5.375 CB                              | 0.0020% | FR001400EJ15 |
| GOODYEAR TIRE AND RUBBER CO 310525 9.50 CB            | 0.0020% | US382550BH30 |
| ALMAVIVA THE ITALIAN INNOVATION COMPANY SPA 301026 4. | 0.0020% | XS2403514479 |
| MCDONALDS HOLDINGS CO JAPAN                           | 0.0020% | JP3750500005 |
| ILIAD SA 150230 5.625 CB                              | 0.0020% | FR001400FV85 |
| SERVICE CORPORATION INTERNATIONAL 150531 4.00 CB      | 0.0020% | US817565CG79 |

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| SHANGHAI PHARMACEUTICALS HOLDING CO LTD                  | 0.0020% | CNE1000012B3  |
| AMERIGAS PARTNERS LP 010628 9.375 CB                     | 0.0020% | US030981AM61  |
| SAFEWAY INC 010231 7.25 CB                               | 0.0020% | US786514BA67  |
| PAPREC HOLDING SA 310325 4.00 CB                         | 0.0020% | XS1794209459  |
| VODAFONE GROUP PLC 040681 5.125 CB                       | 0.0020% | US92857WBX74  |
| SQUARE ENIX HOLDINGS CO LTD                              | 0.0020% | JP3164630000  |
| TITAN GLOBAL FINANCE PLC 161124 2.375 CB                 | 0.0020% | XS1716212243  |
| AGRICULTURAL DEVELOPMENT BANK OF CHINA 060127 3.85 GF    | 0.0020% | CND10000G727  |
| POLY REAL ESTATE GROUP CO LTD                            | 0.0020% | CNE000001ND1  |
| GREEN BIDCO SA 150728 10.25 CB                           | 0.0020% | XS2647351142  |
| DARLING GLOBAL FINANCE BV 150526 3.625 CB                | 0.0020% | XS1813579593  |
| ANHUI CONCH CEMENT CO LTD                                | 0.0020% | CNE0000019V8  |
| INTESA SANPAOLO SPA 100630 5.148 CB                      | 0.0020% | XS2185883100  |
| SPECTRUM BRANDS INC 011026 4.00 CB                       | 0.0020% | XS1493296500  |
| ENERGIA GROUP ROI FINANCECO DAC 310728 6.875 CB          | 0.0020% | XS2656464844  |
| ROCKET SOFTWARE INC 150229 6.50 CB                       | 0.0020% | US77314EAA64  |
| MANITOWOC COMPANY INC 010426 9.00 CB                     | 0.0020% | US563571AL27  |
| ACRISURE LLC 010826 10.125 CB                            | 0.0020% | US00489LAD55  |
| DEUTSCHE LUFTHANSA AG 110225 2.875 CB                    | 0.0020% | XS2296201424  |
| CONSTELLUM NV 150226 4.25 CB                             | 0.0020% | XS1713568811  |
| UNIPOLSAI ASSICURAZIONI SPA 010328 3.875 CB              | 0.0020% | XS1784311703  |
| CAISSE DAMORT DETTE SOC 250529 0.00 GB                   | 0.0020% | FR0014002GI0  |
| MEXICO UNITED MEXICAN STATES GOVERNMENT 181138 8.50 C    | 0.0020% | MX0MGO0000015 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221041      | 0.0020% | GB00BJQWYH73  |
| PING AN HEALTHCARE AND TECHNOLOGY CO LTD                 | 0.0020% | KYG711391022  |
| VILLA DUTCH BIDCO BV 031129 9.00 CB                      | 0.0020% | XS2541618299  |
| LAMAR MEDIA CORP 150131 3.625 CB                         | 0.0020% | US513075BZ34  |
| TEREOS FINANCE GROUPE I SA 300427 4.75 CB                | 0.0020% | XS2413862108  |
| COLOMBIA REPUBLIC OF GOVERNMENT 031127 5.75 GB           | 0.0020% | COL17CT03672  |
| RED 5 LTD  | 0.0020% | AU000000ORED3 |
| FLAT GLASS GROUP CO LTD                                  | 0.0020% | CNE100002375  |
| JAMES HARDIE INTERNATIONAL FINANCE DAC 011026 3.625 CB   | 0.0020% | XS1888221261  |
| IGM FINANCIAL INC  | 0.0020% | CA4495861060  |
| TONGWEI CO LTD   | 0.0020% | CNE000001GS3  |
| FORD MOTOR CO 011028 6.625 CB                            | 0.0020% | US345370BY59  |
| PLT VII FINANCE SARL 050126 4.625 CB                     | 0.0020% | XS2200172653  |
| PPF TELECOM GROUP BV 310125 2.125 CB                     | 0.0020% | XS2078976805  |
| PANTHER BF AGGREGATOR 2 LP 150526 4.375 CB               | 0.0020% | XS1964638107  |
| FMG RESOURCES AUGUST 2006 PTY LTD 150430 5.875 CB        | 0.0020% | US30251GBD88  |
| OCADO GROUP PLC 081026 3.875 CB                          | 0.0020% | XS2393761692  |
| KNIFE RIVER HOLDING CO 010531 7.75 CB                    | 0.0020% | US498894AA29  |
| INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 250325 2.   | 0.0020% | XS2322423455  |
| COBRA ACQUISITIONCO LLC 011129 6.375 CB                  | 0.0020% | US19106CAA45  |
| NATIONAL BANK OF GREECE SA 081026 2.75 CB                | 0.0020% | XS2237982769  |
| OI EUROPEAN GROUP BV 150225 2.875 CB                     | 0.0020% | XS2077666316  |
| BRIGHTSTAR ESCROW CORP 151025 9.75 CB                    | 0.0020% | US10947XAA00  |
| GRIFOLS SA 010525 3.20 CB                                | 0.0020% | XS1598757760  |
| UBER TECHNOLOGIES INC 150525 7.50 CB                     | 0.0020% | US90353TAF75  |
| GOLDSTORY SAS 010326 5.375 CB                            | 0.0020% | XS2294854745  |
| NATIONSTAR MORTGAGE HOLDINGS INC 151230 5.125 CB         | 0.0020% | US63861CAD11  |
| LCM INVESTMENTS HOLDINGS II LLC 010831 8.25 CB           | 0.0020% | US50190EAC84  |
| CARNIVAL PLC 281029 1.00 CB                              | 0.0020% | XS2066744231  |
| VERY GROUP FUNDING PLC 010826 6.50 CB                    | 0.0020% | XS2370618618  |
| ILIAD HOLDING SAS 151026 5.125 CB                        | 0.0020% | XS2397781357  |
| SILGAN HOLDINGS INC 150325 3.25 CB                       | 0.0019% | XS1725581190  |
| KONGSBERG ACTUATION SYSTEMS BV 150725 5.00 CB            | 0.0019% | XS1843461689  |
| DAVE AND BUSTERS INC 011125 7.625 CB                     | 0.0019% | US23833NAH70  |
| PEU FIN PLC 010728 7.25 CB                               | 0.0019% | XS2643284388  |
| PIRAEUS FINANCIAL HOLDINGS SA 190230 5.50 CB             | 0.0019% | XS2121408996  |
| FNMA FNCL 010952 4.50 MBS POOL NO CB4673                 | 0.0019% | US3140QQFP50  |
| FREEDOM MORTGAGE CORP 151124 8.125 CB                    | 0.0019% | US35640YAA55  |
| JAPAN GOVERNMENT 200950 0.6 GB                           | 0.0019% | JP1300681LA7  |
| NCR CORP 010929 6.125 CB                                 | 0.0019% | US62886EAV02  |
| PLAYTECH PLC 070326 4.25 CB                              | 0.0019% | XS1956187550  |
| BANCO BPM SPA 280125 1.75 CB                             | 0.0019% | XS2072815066  |
| OWENS AND MINOR INC310329 4.50 CB                        | 0.0019% | US690732AF97  |
| VIRGIN MEDIA VENDOR FINANCING NOTES III DAC 150728 4.87! | 0.0019% | XS2187646901  |
| CATALENT PHARMA SOLUTIONS INC 150229 3.125 CB            | 0.0019% | US14879EAH18  |
| AMERICAN FINANCE TRUST INC 300928 4.50 CB                | 0.0019% | US02608AAA79  |
| TUI CRUISES GMBH 150526 6.50 CB                          | 0.0019% | XS2342247355  |
| ALBION FINANCING 1 SARL 151026 5.25 CB                   | 0.0019% | XS2399700959  |
| FORD MOTOR CREDIT COMPANY LLC 100630 7.20 CB             | 0.0019% | US345397D427  |

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| DOVALUE SPA 040825 5.00 CB                              | 0.0019% | XS2212625656 |
| INFINEON TECHNOLOGIES AG 010125 2.875 CB                | 0.0019% | XS2056730323 |
| QUINTILES IMS INC 150925 2.875 CB                       | 0.0019% | XS1684387456 |
| BCP V MODULAR SERVICES FINANCE II PLC 301128 6.125 CB   | 0.0019% | XS2397447538 |
| SINGAPORE REPUBLIC OF GOVERNMENT 010731 1.625 GB        | 0.0019% | SGXF76205099 |
| VOLVO CAR AB 310528 4.25 CB                             | 0.0019% | XS2486825669 |
| COMMUNITY HEALTH SYSTEMS INC 150129 6.00 CB             | 0.0019% | US12543DBH26 |
| TELECOM ITALIA SPA 150425 2.75 CB                       | 0.0019% | XS1982819994 |
| ADBRI LIMITED   | 0.0019% | AU000000ABC7 |
| CORE LITHIUM LTD ORDINARY FULLY PAID                    | 0.0019% | AU000000CXO2 |
| ADLER PELZER HOLDING GMBH 010427 9.50 CB                | 0.0019% | XS2623604233 |
| HILTON WORLDWIDE FINANCE LLC 010427 4.875 CB            | 0.0019% | US432891AK52 |
| PEOPLECERT WISDOM ISSUER PLC 150926 5.75 CB             | 0.0019% | XS2370814043 |
| AMC ENTERTAINMENT HOLDINGS INC 150229 7.50 CB           | 0.0019% | US00165CBA18 |
| BANK OF BEIJING CO LTD                                  | 0.0019% | CNE100000734 |
| CODAN LIMITED   | 0.0019% | AU000000CDA3 |
| PARAMOUNT GLOBAL  | 0.0019% | US92556H2067 |
| LSB INDUSTRIES INC 151028 6.25 CB                       | 0.0019% | US502160AN46 |
| INTERNATIONAL GAME TECHNOLOGY PLC 150626 3.50 CB        | 0.0019% | XS2009038113 |
| GGAM FINANCE LTD 150628 8.00 CB                         | 0.0019% | US36170JAA43 |
| VIKING CRUISES LTD 150731 9.125 CB                      | 0.0019% | US92676XAG25 |
| DANAOS CORP 010328 8.50 TD                              | 0.0019% | US23585WAA27 |
| JAGUAR LAND ROVER AUTOMOTIVE PLC 150126 4.50 CB         | 0.0019% | XS1881005976 |
| KONINKLIJKE KPN NV 080225 2.00 CB                       | 0.0019% | XS2069101868 |
| GDS HOLDINGS LTD  | 0.0019% | KYG3902L1095 |
| AFFLELOU SAS 190526 4.25 CB                             | 0.0019% | XS2342910689 |
| CT INVESTMENT GMBH 150426 5.5 CB                        | 0.0019% | XS2336345140 |
| MARCOLIN SPA 151126 6.125 CB                            | 0.0019% | XS2346563500 |
| PIRAEUS BANK SA 031127 3.875 CB                         | 0.0019% | XS2400040460 |
| NMI HOLDINGS INC 010625 7.375 CB                        | 0.0019% | US629209AA52 |
| WESTGOLD RESOURCES LIMITED                              | 0.0019% | AU000000WGX6 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310133     | 0.0019% | GB00BMV7TC88 |
| TREEHOUSE FOODS INC 010928 4.0 CB                       | 0.0019% | US89469AAD63 |
| CLARIOS GLOBAL LP 150525 6.75 CB                        | 0.0019% | US18060TAA34 |
| ACCOR SA 311249 2.625 CB                                | 0.0019% | FR0013457157 |
| FMCC FNCL 011051 2.00 MBS POOL NO RA6085                | 0.0019% | US3133KMXN00 |
| JAPAN GOVERNMENT 220940 0.40 GB                         | 0.0019% | JP1201741LA9 |
| NH HOTELS GROUP SA 020726 4.00 CB                       | 0.0019% | XS2357281174 |
| LOARRE INVESTMENTS SARL 150529 6.50 CB                  | 0.0019% | XS2483510470 |
| DESCARTES SYSTEMS GROUP INC                             | 0.0019% | CA2499061083 |
| RCI BANQUE SA 180230 2.625 CB                           | 0.0019% | FR0013459765 |
| UNITED WHOLESALE MORTGAGE LLC 150627 5.75 CB            | 0.0019% | US913229AC47 |
| FASTIGHETS AB BALD SER B NPV POST SPLIT                 | 0.0019% | SE0017832488 |
| SERVICE CORPORATION INTERNATIONAL 150830 3.375 CB       | 0.0019% | US817565CF96 |
| LIBERTY MUTUAL GROUP INC 070387 7.80 CB                 | 0.0019% | US53079EAN40 |
| ZF FINANCE GMBH 210925 3.0 CB                           | 0.0019% | XS2231715322 |
| ILIAD HOLDING SAS 151028 5.625 CB                       | 0.0019% | XS2397781944 |
| ROLLER BEARING COMPANY OF AMERICA INC151029 4.375 CB    | 0.0019% | US775631AD66 |
| SAYONA MINING LIMITE                                    | 0.0019% | AU000000SYA5 |
| CIDRON AIDA FINCO SARL 010428 5.00 CB                   | 0.0019% | XS2325699994 |
| SENSATA TECHNOLOGIES BV 011124 5.625 CB                 | 0.0019% | US81725WAH60 |
| MILLENNIUM ESCROW CORP 010826 6.625 CB                  | 0.0019% | US60041CAA62 |
| KEEPMOAT LTD 311027 6.00 CB                             | 0.0019% | XS2393064899 |
| IHO VERWAL TUNGS GMBH 150926 3.75 CB                    | 0.0019% | XS1490159495 |
| EIRCOM FINANCE DAC 150526 3.50 CB                       | 0.0019% | XS1991034825 |
| SPIE SA 180626 2.625 CB                                 | 0.0019% | FR0013426376 |
| VERDE BIDCO SPA 011026 4.625 CB                         | 0.0019% | XS2389112736 |
| VMED O2 UK FINANCING I PLC 310129 4.0 CB                | 0.0019% | XS2231189924 |
| PMHC II INC 150230 9.00 CB                              | 0.0019% | US69357VAA35 |
| WEST AFRICAN RESOURCES LTD                              | 0.0019% | AU000000WAF6 |
| IRON MOUNTAIN INFORMATION MANAGEMENT SERVICES 150.      | 0.0019% | US46285MAA80 |
| MYTILINEOS SA 301026 2.25 CB                            | 0.0019% | XS2337604479 |
| ASBURY AUTOMOTIVE GROUP INC 151129 4.625 CB             | 0.0019% | US043436AW48 |
| HUSKY III HOLDING LTD 150225 13.00 CB                   | 0.0019% | US44810RAA68 |
| WESTERN ALLIANCE BANCORP 150631 3.00 CB                 | 0.0019% | US957638AD14 |
| BANCO COMERCIAL PORTUGUES SA 270330 3.871 CB            | 0.0019% | PTBIT30M0098 |
| SCHAEFFLER AG 260327 2.875 CB                           | 0.0019% | DE000A2YB7B5 |
| CHALICE MINING LIMITED                                  | 0.0019% | AU000000CHN7 |
| ALPHA SERVICES AND HOLDINGS SA 110631 5.50 CB           | 0.0019% | XS2307437629 |
| EUROFINS SCIENTIFIC SE (NANTES BRANCH) 131125 3.25 CB   | 0.0019% | XS1716945586 |
| EDREAMS ODIGEO SA 150727 5.5 CB                         | 0.0019% | XS2423013742 |
| ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS 170625 1.37 | 0.0019% | XS2189592616 |



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| LOXAM SAS 150227 4.50 CB                                 | 0.0019% | XS2401886788 |
| DOMETIC GROUP AB PUBL 080526 3.00 CB                     | 0.0019% | XS1991114858 |
| ROYAL CARIBBEAN CRUISES LTD 150130 7.25 CB               | 0.0019% | US780153BT81 |
| FIRSTCASH INC 010130 5.625 CB                            | 0.0019% | US31944TAA88 |
| G III APPAREL GROUP LTD 150825 7.875 CB                  | 0.0019% | US36237HAA95 |
| LOXAM SAS 150726 3.75 CB                                 | 0.0019% | XS2031871069 |
| SEALED AIR CORP 011224 5.125 CB                          | 0.0019% | US81211KAW09 |
| FNMA FNCL 010153 5.00 MBS POOL NO CB5535                 | 0.0019% | US3140QREH27 |
| HILLENBRAND INC 150625 5.75 CB                           | 0.0019% | US431571AD01 |
| HENGLI PETROCHEMICAL CO LTD                              | 0.0019% | CNE0000018V0 |
| ARCHROCK PARTNERS LP 010427 6.875 CB                     | 0.0019% | US03959KAA88 |
| SEAGATE HDD CAYMAN 151229 8.25 CB                        | 0.0019% | US81180WBH34 |
| SEAGATE HDD CAYMAN 150731 8.50 CB                        | 0.0019% | US81180WBJ99 |
| EC FINANCE PLC 151026 3.00 CB                            | 0.0019% | XS2389984175 |
| WEBSTER FINANCIAL CORP                                   | 0.0019% | US9478901096 |
| BRINKER INTERNATIONAL INC 011024 5.00 CB                 | 0.0019% | US109641AH39 |
| JAPAN GOVERNMENT 200931 0.10 GB                          | 0.0019% | JP1103641MA8 |
| SCHROEDERS PLC ORD GB                                    | 0.0019% | GB00BP9LHF23 |
| OUTFRONT MEDIA CAPITAL LLC 150625 6.25 CB                | 0.0019% | US69007TAD63 |
| AEDAS HOMES OPCO SL 150826 4.00 CB                       | 0.0019% | XS2343873597 |
| BANCO DE SABADELL SA 160833 6.00 CB                      | 0.0019% | XS2588884481 |
| GOEASY LTD 011224 5.375 CB                               | 0.0019% | US380355AD93 |
| ASSUREDPARTNERS INC 150825 7.00 CB                       | 0.0019% | US04624VAA70 |
| BANCO SANTDR MX SA INS DE BANCA MULTI GRP SA 170425 5.:  | 0.0019% | USP1507SAH06 |
| SOLVAY SA 020370 2.50 CB                                 | 0.0019% | BE6324000858 |
| AUSTRALIAN COMMONWEALTH GOVT 210437 3.75 GB              | 0.0019% | AU3TB0000192 |
| ENCORE CAPITAL GROUP INC 010628 4.25 CB                  | 0.0019% | XS2346127272 |
| TRINITY INDUSTRIES INC 011024 4.55 CB                    | 0.0019% | US896522AH27 |
| POLYNOVO LIMITED   | 0.0019% | AU000000PNV0 |
| 888 ACQUISITIONS LTD 150727 7.558 CB                     | 0.0019% | XS2498543102 |
| BERTELSMANN SE CO KGAA 230475 3.50 CB                    | 0.0019% | XS1222594472 |
| PEARLABYSS CORP  | 0.0019% | KR7263750002 |
| GARDA WORLD SECURITY CORP 011127 9.50 CB                 | 0.0019% | US36257BAA70 |
| HEKTAS TICARET TAS                                       | 0.0019% | TRAHEKTS91E4 |
| ATLAS LUXCO 4 SARL 010628 4.875 CB                       | 0.0019% | XS2342058034 |
| LEVI STRAUSS AND CO 010331 3.50 CB                       | 0.0019% | US52736RBJ05 |
| ADIANT GLOBAL HOLDINGS LTD 150431 8.25 CB                | 0.0019% | US00687YAC93 |
| INFINEON TECHNOLOGIES AG 010428 3.625 CB                 | 0.0019% | XS2056730679 |
| MGM RESORTS INTERNATIONAL 150625 5.75 CB                 | 0.0019% | US552953CE90 |
| LEVEL 3 FINANCING INC 150729 3.75 CB                     | 0.0019% | US527298BT90 |
| WEBUILD SPA 280726 3.875 CB                              | 0.0019% | XS2437324333 |
| ZENITH FINCO PLC 300627 6.50 CB                          | 0.0019% | XS2436885409 |
| EQT AB   | 0.0019% | SE0012853455 |
| BAYER AG 250382 4.50 CB                                  | 0.0019% | XS2451802768 |
| CANADA HOUSING TRUST 150630 1.75 CB                      | 0.0019% | CA13509PHM82 |
| SPAIN KINGDOM OF GOVERNMENT 311040 1.20 GB               | 0.0019% | ES0000012G42 |
| UNITED NATURAL FOODS INC 151028 6.75 CB                  | 0.0019% | US911163AA17 |
| SCHAEFFLER AG 121028 3.375 CB                            | 0.0019% | DE000A3H2TA0 |
| FORTREA HOLDINGS INC 010730 7.50 CB                      | 0.0019% | US34965KAA51 |
| GNMA G2SF 201251 2.50 MBS POOL NO MA7767                 | 0.0019% | US36179WTY48 |
| HEATHROW FINANCE PLC 010929 4.625 STEP                   | 0.0019% | XS2081020872 |
| BRINKS CO 150725 5.50 CB                                 | 0.0019% | US109696AB05 |
| DIVERSIFIED HEALTHCARE TRUST 150625 9.75 CB              | 0.0019% | US25525PAA57 |
| COMMSCOPE FINANCE LLC 010327 8.25 CB                     | 0.0019% | US20338QAA13 |
| TELENET FINANCE LUXEMBOURG 010328 3.5 CB                 | 0.0019% | BE6300371273 |
| ICCREA BANCA SPA ISTITUTO CENTRALE DEL CREDI 170127 2.12 | 0.0019% | XS2407593222 |
| FNMA FNCL 011251 2.50 MBS POOL NO FM9872                 | 0.0019% | US3140XD6J06 |
| CON WAY INC 010534 6.7 CB                                | 0.0019% | US12612WAB00 |
| ESTIA HEALTH LTD   | 0.0019% | AU000000EHE2 |
| IMDEX LIMITED  | 0.0019% | AU000000IMD5 |
| BPER BANCA SPA 310327 1.375 CB                           | 0.0019% | XS2325743990 |
| FIS FABBRICA ITALIANA SINTETICI SPA 010827 5.625 CB      | 0.0019% | XS2436585355 |
| AMERIGAS PARTNERS LP 200525 5.50 CB                      | 0.0019% | US030981AK06 |
| PITNEY BOWES INC 150327 6.875 CB                         | 0.0019% | US724479AP57 |
| CCO HOLDINGS LLC 010526 5.50 CB                          | 0.0019% | US1248EPBR37 |
| LEGENDS HOSPITALITY HOLDING COMPANY LLC 010226 5.00 CB   | 0.0019% | US52473NAA63 |
| AIR CHINA LIMITED  | 0.0019% | CNE100000150 |
| SEAGATE HDD CAYMAN 010125 4.75 CB                        | 0.0019% | US81180WAL54 |
| FAIR ISAAC CORP 150526 5.25 CB                           | 0.0019% | US303250AE41 |
| CREDIT ACCEPTANCE CORP 311224 5.125 CB                   | 0.0019% | US225310AN19 |
| MATTERHORN TELECOM SA 150926 3.125 CB                    | 0.0019% | XS2052290439 |
| ILIAD SA 170626 2.375 CB                                 | 0.0019% | FR0013518420 |

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| ALMIRALL SA 300926 2.125 CB                            | 0.0019% | XS2388162385 |
| SHIBA BIDCO SPA 311028 4.50 CB                         | 0.0019% | XS2397065330 |
| REMY COINTREAU   | 0.0019% | FR0000130395 |
| CENTURY ALUMINUM CO 010428 7.50 CB                     | 0.0019% | US156431AN85 |
| TRIVIUM PACKAGING FINANCE BV 150826 3.75 CB            | 0.0019% | XS2034068432 |
| GRAHAM HOLDINGS CO 010626 5.75 CB                      | 0.0019% | US384637AA23 |
| CAIXA CENTRAL DE CREDITO AGRICOLA MUTUO C 051126 2.5 C | 0.0019% | PTCCAOM0000  |
| AVANTOR FUNDING INC 150728 3.875 CB                    | 0.0019% | XS2205083749 |
| GRAFTECH FINANCE INC 151228 4.625 CB                   | 0.0019% | US384311AA42 |
| MIRAE ASSET SECURITIES CO LTD                          | 0.0019% | KR7006800007 |
| INTERNATIONAL FINANCE CORP 181027 3.20 GB              | 0.0019% | AU3CB0243806 |
| SEALED AIR CORP 150925 5.50 CB                         | 0.0019% | US81211KAX81 |
| GLOBAL NET LEASE INC 151227 3.75 CB                    | 0.0019% | US37892AAA88 |
| BCPE EMPIRE TOPCO INC 010527 7.625 CB                  | 0.0019% | US05552VAA08 |
| CASTLE UK FINCO PLC 150529 7.00 CB                     | 0.0019% | XS2447921896 |
| ENOVA INTERNATIONAL INC 150925 8.50 CB                 | 0.0019% | US29357KAF03 |
| TRAVEL LEISURE CO 010427 STEP COUPON                   | 0.0019% | US98310WAN83 |
| SCOTTS MIRACLE GRO CO 010431 4.00 CB                   | 0.0019% | US810186AX41 |
| CIRSA FINANCE INTERNATIONAL SARL 150327 4.50 CB        | 0.0019% | XS2388186996 |
| BEACON ROOFING SUPPLY INC 010830 6.50 CB               | 0.0019% | US073685AK54 |
| ELANCO ANIMAL HEALTH INC 280828 STEP                   | 0.0019% | US28414HAG83 |
| HAITIAN INTERNATIONAL HOLDINGS LTD                     | 0.0018% | KYG4232C1087 |
| BEIJING KINGSOFT OFFICE SOFTWARE INC                   | 0.0018% | CNE100003PM2 |
| UNITED RENTALS NORTH AMERICA INC 150527 5.50 CB        | 0.0018% | US911365BF09 |
| VALVOLINE INC 150631 3.625 CB                          | 0.0018% | US92047WAG69 |
| ARDAGH PACKAGING FINANCE PLC 150727 4.75 CB            | 0.0018% | XS1628848241 |
| AIB GROUP PLC  | 0.0018% | IE00BF0L3536 |
| SUPERIOR INDUSTRIES INTERNATIONAL INC 150625 6.00 CB   | 0.0018% | XS1577958058 |
| VOLVO CAR AB 071027 2.50 CB                            | 0.0018% | XS2240978085 |
| HANG LUNG PROPERTIES LIMITED                           | 0.0018% | HK0101000591 |
| PT SARANA MENARA NUSANTARA TBK                         | 0.0018% | ID1000128804 |
| GC EDUCATION INC 011024 4.125 CB                       | 0.0018% | US38528UAC09 |
| DEUTSCHE LUFTHANSA AG 160527 2.875 CB                  | 0.0018% | XS2408458730 |
| NAURA TECHNOLOGY GROUP CO LTD                          | 0.0018% | CNE100000ML7 |
| INDONESIA REPUBLIC OF GOVERNMENT 150231 6.50 GB        | 0.0018% | IDG000015207 |
| HOSPITALITY PROPERTIES TRUST 011029 4.95 CB            | 0.0018% | US44106MBB72 |
| IHO VERWALTUNGS GMBH 150527 3.875 CB                   | 0.0018% | XS2004451121 |
| SWEDBANK AB  | 0.0018% | SE0000242455 |
| SONIC AUTOMOTIVE INC 151129 4.625 CB                   | 0.0018% | US83545GBD34 |
| OPEN TEXT HOLDINGS INC 011231 4.125 CB                 | 0.0018% | US683720AC08 |
| DISH DBS CORP 010728 7.375 CB                          | 0.0018% | US25470XBB01 |
| BANK OF CHINA LTD                                      | 0.0018% | CNE000001N05 |
| ITALY REPUBLIC OF GOVERNMENT 010950 2.45 GB            | 0.0018% | IT0005398406 |
| CANADA GOVERNMENT 011245 3.50 GB                       | 0.0018% | CA135087ZS68 |
| ZAYO GROUP HOLDINGS INC 010328 6.125 CB                | 0.0018% | US98919VAB18 |
| UNISYS CORP 011127 6.875 CB                            | 0.0018% | US909214BV97 |
| ASSURANT INC 270348 7.00 CB                            | 0.0018% | US04621XAK46 |
| NCL CORPORATION LTD 151224 3.625 CB                    | 0.0018% | US62886HAP64 |
| JAPAN GOVERNMENT 200628 0.10 GB                        | 0.0018% | JP1051591P70 |
| UNITED GROUP BV 150226 3.125 CB                        | 0.0018% | XS2111946930 |
| CHEPLAPHARM ARZNEIMITTEL INDUS 110227 3.5 CB           | 0.0018% | XS2112973107 |
| IBERCAJA BANCO SA 230730 2.75 CB                       | 0.0018% | ES0244251015 |
| VIRGIN MEDIA SECURED FINANCE PLC 150830 4.125 CB       | 0.0018% | XS2010031214 |
| PRESIDIO HOLDINGS INC 010228 8.25 CB                   | 0.0018% | US74101XAF78 |
| ADAPTHEALTH LLC 010829 4.625 CB                        | 0.0018% | US00653VAC54 |
| GARFUNKELUX HOLDCO 3 SA 011125 7.75 CB                 | 0.0018% | XS2250155467 |
| SILVER LAKE RESOURCES LTD                              | 0.0018% | AU000000SLR6 |
| AMERIGAS PARTNERS LP 200826 5.875 CB                   | 0.0018% | US030981AJ33 |
| LUMMUS TECHNOLOGY HOLDINGS V LLC 010728 9.00 CB        | 0.0018% | US45232TAA97 |
| NOBIAN FINANCE BV 150726 3.625 CB                      | 0.0018% | XS2358383466 |
| RENAULT SA 020627 2.50 CB                              | 0.0018% | FR0014006W65 |
| SPAIN KINGDOM OF GOVERNMENT 311044 5.15 GB             | 0.0018% | ES00000124H4 |
| CONDUENT BUSINESS SERVICES LLC 011129 6.00 CB          | 0.0018% | US20679LAB71 |
| CREDIT ACCEPTANCE CORP 150326 6.625 CB                 | 0.0018% | US225310AM36 |
| EUROBANK SA ATHINA 050527 2.00 CB                      | 0.0018% | XS2338193019 |
| ROMANIA GOVERNMENT 251027 2.50 GB                      | 0.0018% | RO7P95F9FNY6 |
| DCC PLC  | 0.0018% | IE0002424939 |
| PEARL MERGER SUB INC 011028 6.75 CB                    | 0.0018% | US70478JAA25 |
| G8 EDUCATION ORD                                       | 0.0018% | AU000000GEM7 |
| TITAN INTERNATIONAL INC 300428 7.00 CB                 | 0.0018% | US88830MAM47 |
| NICK SCALI FURNITURE                                   | 0.0018% | AU000000NCK1 |
| CINEMARK HOLDINGS INC 150326 5.875 CB                  | 0.0018% | US172441BD81 |

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| BALL CORP 150327 1.50 CB                               | 0.0018% | XS2080318053 |
| UNITED STATES TREASURY 150537 5.00 GB                  | 0.0018% | US912810PU60 |
| SHIFT4 PAYMENTS LLC 011126 4.625 CB                    | 0.0018% | US82453AAA51 |
| PM GENERAL PURCHASER LLC 011028 9.50 CB                | 0.0018% | US69356MAA45 |
| WVG ACQUISITION CORP 150728 2.75 CB                    | 0.0018% | XS2193974701 |
| LABL INC 150727 10.50 CB                               | 0.0018% | US50168AAA88 |
| MGM RESORTS INTERNATIONAL 150427 5.50 CB               | 0.0018% | US552953CF65 |
| APOLLO COMMERCIAL REAL ESTATE FINANCE INC 150629 4.625 | 0.0018% | US03762UAD72 |
| SERES GROUP CO LTD                                     | 0.0018% | CNE1000028B9 |
| RENAULT SA 010428 2.50 CB                              | 0.0018% | FR0014002OL8 |
| BELLIS FINCO PLC 160227 4.00 CB                        | 0.0018% | XS2303072883 |
| LIBERTY GLOBAL INC                                     | 0.0018% | GB00B8W67B19 |
| ONTEX GROUP NV 150726 3.50 CB                          | 0.0018% | BE6329443962 |
| AVIS BUDGET CAR RENTAL LLC 150727 5.75 CB              | 0.0018% | US053773BC09 |
| BANCA POPOLARE DI SONDRIO SCPA 130727 1.25 CB          | 0.0018% | XS2363719050 |
| TELE COLUMBUS AG 020525 3.875 CB                       | 0.0018% | XS1814546013 |
| AMERIGAS PARTNERS LP 200527 5.75 CB                    | 0.0018% | US030981AL88 |
| BANCO DE CREDITO SOCIAL COOPERATIVO SA 271131 5.25 CB  | 0.0018% | XS2332590632 |
| CLP BNP PARIBAS  | 0.0018% | -            |
| ZF FINANCE GMBH 250527 2.75 CB                         | 0.0018% | XS2262961076 |
| AMSTED INDUSTRIES INC 010727 5.625 CB                  | 0.0018% | US032177AH01 |
| CHS COMMUNITY HEALTH SYSTEMS INC 151227 8.00 CB        | 0.0018% | US12543DBD12 |
| INDONESIA REPUBLIC OF GOVERNMENT 150636 6.25 GB        | 0.0018% | IDG000018201 |
| BANCO DE SABADELL SA 150431 2.50 CB                    | 0.0018% | XS2286011528 |
| ACCENT GROUP LIMITED                                   | 0.0018% | AU000000AX19 |
| PENN NATIONAL GAMING INC 150127 5.625 CB               | 0.0018% | US707569AS84 |
| PAPREC HOLDING SA 010728 3.50 CB                       | 0.0018% | XS2349786835 |
| BAYER AG 121179 3.125 CB                               | 0.0018% | XS2077670342 |
| JAPAN GOVERNMENT 200942 1.10 GB                        | 0.0018% | JP1201821NA5 |
| BAUSCH HEALTH AMERICAS INC 010426 9.25 CB              | 0.0018% | US91911XAV64 |
| BEIJING CAPITAL INTL AIRPORT                           | 0.0018% | CNE100000221 |
| EIRCOM FINANCE DAC 150227 2.625 CB                     | 0.0018% | XS2074522975 |
| STAPLES INC 150427 10.75 CB                            | 0.0018% | US855030AP77 |
| MACQUARIE BANK LTD 220125 2.30 CB                      | 0.0018% | US55608PBE34 |
| INTERNATIONAL GAME TECHNOLOGY PLC 150428 2.375 CB      | 0.0018% | XS2051904733 |
| CIGNA CORP 150331 2.375 CB                             | 0.0018% | US125523CM05 |
| ZF EUROPE FINANCE BV 231027 2.50 CB                    | 0.0018% | XS2010039977 |
| NEW GOLD INC 150727 7.50 CB                            | 0.0018% | US644535AH91 |
| DEUTSCHE LUFTHANSA AG 140729 3.5 CB                    | 0.0018% | XS2363235107 |
| EUROBANK SA ATHINA 140328 2.25 CB                      | 0.0018% | XS2385386029 |
| CUSHMAN AND WAKEFIELD US BORROWER LLC 150528 6.75 CB   | 0.0018% | US23166MAA18 |
| DANA INC 151127 5.375 CB                               | 0.0018% | US235825AF32 |
| PERMANENT TSB GROUP HOLDINGS PLC 190831 3.00 CB        | 0.0018% | XS2321520525 |
| BANCA POPOLARE DI SONDRIO SCP 250232 3.875 CB          | 0.0018% | XS2411537033 |
| NCL CORPORATION LTD 150229 7.75 CB                     | 0.0018% | US62886HGB56 |
| SBB TREASURY OYJ 141228 0.75 CB                        | 0.0018% | XS2271332285 |
| METHANEX CORP 151027 5.125 CB                          | 0.0018% | US59151KAM09 |
| TELECOM ITALIA SPA 121027 2.375 CB                     | 0.0018% | XS1698218523 |
| FRONTIER COMMUNICATIONS 011129 5.875 CB                | 0.0018% | US35908MAA80 |
| KOREA REPUBLIC OF GOVERNMENT 100348 2.625 GB           | 0.0018% | KR103502G834 |
| ACADIA HEALTHCARE COMPANY INC 010728 5.50 CB           | 0.0018% | US00404AAN90 |
| TAYLOR MORRISON COMMUNITIES INC 150128 5.75 CB         | 0.0018% | US87724RAB87 |
| SUNGROW POWER SUPPLY CO LTD                            | 0.0018% | CNE1000018M7 |
| TASEKO MINES LTD 150226 7.00 CB                        | 0.0018% | US876511AF32 |
| TREASURY CORPORATION OF VICTORIA 201125 0.50 GB        | 0.0018% | AU3SG0002421 |
| VERTICAL HOLDCO GMBH 150728 6.625 CB                   | 0.0018% | XS2198191962 |
| VOYAGE CARE BONDCO PLC 150227 5.875 CB                 | 0.0018% | XS2436454768 |
| HALLA VISTEON CLIMATE CONTROL                          | 0.0018% | KR7018880005 |
| BEAZER HOMES USA INC 151027 5.875 CB                   | 0.0018% | US07556QBR56 |
| PRESTIGE BRANDS INC 150128 5.125 CB                    | 0.0018% | US74112BAL99 |
| INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 250329 3. | 0.0018% | XS2322423539 |
| MUANGTHAI CAPITAL                                      | 0.0018% | TH6068010R19 |
| REXEL SA 150628 2.125 CB                               | 0.0018% | XS2332306344 |
| UNITED GROUP BV 151127 4.00 CB                         | 0.0018% | XS2010029317 |
| WIZZ AIR FINANCE COMPANY BV 190126 1.00 CB             | 0.0018% | XS2433361719 |
| AUSSIE BROADBAND LIMITED ORDINARY FULLY PAID           | 0.0018% | AU0000106643 |
| LEVEL 3 FINANCING INC 010327 3.40 CB                   | 0.0018% | US527298BP78 |
| FRANCE REPUBLIC OF GOVERNMENT 250550 1.50 GB           | 0.0018% | FR0013404969 |
| MOTION BONDCO DAC 151127 4.50 CB                       | 0.0018% | XS2064643484 |
| MGM RESORTS INTERNATIONAL 010926 4.625 CB              | 0.0018% | US552953CD18 |
| EVERGREEN ACQCO 1 LP 260428 9.75 CB                    | 0.0018% | US30015DAA90 |
| ROLLINS INC  | 0.0018% | US7757111049 |

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| ADVANCED DRAINAGE SYSTEMS INC 300927 5.00 CB         | 0.0018% | US00790RAA23 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220149  | 0.0018% | GB00BFWFPP71 |
| MATCH GROUP HOLDINGS II LLC 151227 5.00 CB           | 0.0018% | US57665RAG11 |
| VIKING CRUISES LTD 150229 7.00 CB                    | 0.0018% | US92676XAF42 |
| RAKUTEN GROUP INC                                    | 0.0018% | JP3967200001 |
| POWER CONSTRUCTION CORPORATION OF CHINA LTD          | 0.0018% | CNE1000017G1 |
| CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 151132 2.80 GB | 0.0018% | CND10005TZQ1 |
| GC EDUCATION INC 011028 5.125 CB                     | 0.0018% | US38528UAE64 |
| KAIXO BONDCO TELECOM SA 300929 5.125 CB              | 0.0018% | XS2397198487 |
| WH GROUP LTD   | 0.0018% | KYG960071028 |
| ONTARIO TEACHERS FINANCE TRUST 150425 1.375 CB       | 0.0018% | US68329AAD00 |
| FLEX INTERMEDIATE HOLDCO LLC 300631 3.363 CB         | 0.0018% | US33939HAA77 |
| TRI POINTE HOMES INC DELAWARE 150628 5.70 CB         | 0.0018% | US87265HAG48 |
| KORN FERRY 151227 4.625 CB                           | 0.0018% | US50067PAA75 |
| GOEASY LTD 010526 4.375 CB                           | 0.0018% | US380355AF42 |
| JAPAN GOVERNMENT 200939 0.30 GB                      | 0.0018% | JP1201701KA5 |
| NOVELIS SHEET INGOT GMBH 150429 3.375 CB             | 0.0018% | XS2326493728 |
| HSBC HOLDINGS PLC 240532 2.804 CB                    | 0.0018% | US404280CT42 |
| HENAN SHUANG INVESTMENT AND DEVELOPMENT CO LTD       | 0.0018% | CNE000000XM3 |
| DANA INC 150628 5.625 CB                             | 0.0018% | US235825AG15 |
| METRO BANK PLC 081025 9.50 CB                        | 0.0018% | XS2063492396 |
| MBIA INC 011234 5.70 CB                              | 0.0018% | US55262CAJ99 |
| SES SA 270826 2.875 CB                               | 0.0018% | XS2010028343 |
| TALKTALK TELECOM GROUP LTD 200225 3.875 CB           | 0.0018% | XS2121167345 |
| INSTALLED BUILDING PRODUCTS INC 010228 5.75 CB       | 0.0018% | US45780RAA95 |
| AMC NETWORKS INC 150229 4.25 CB                      | 0.0018% | US00164VAF04 |
| MINERALS TECHNOLOGIES INC 010728 5.0 CB              | 0.0018% | US603158AA41 |
| GUALA CLOSURES SPA 150628 3.25 CB                    | 0.0018% | XS2357812556 |
| COOPERATIEVE RABOBANK UA 210726 3.75 CB              | 0.0018% | US21684AAF30 |
| CHINA RESOURCES PHARMACEUTICAL GROUP LTD             | 0.0018% | HK0000311099 |
| GRAPHIC PACKAGING INTERNATIONAL LLC 010229 2.625 CB  | 0.0018% | XS2407520936 |
| BRUNELLO BIDCO SPA 150228 3.50 CB                    | 0.0018% | XS2295690742 |
| ATLANTIA SPA 120228 1.875 CB                         | 0.0018% | XS2301390089 |
| ROYAL CARIBBEAN CRUISES LTD 010726 4.25 CB           | 0.0018% | US780153BH44 |
| ADO PROPERTIES SA 050825 3.25 CB                     | 0.0018% | XS2010029663 |
| HOLOGIC INC 010228 4.625 CB                          | 0.0018% | US436440AM32 |
| ITALY REPUBLIC OF GOVERNMENT 300445 1.50 GB          | 0.0018% | IT0005438004 |
| HIKARI TSUSHIN INC                                   | 0.0018% | JP3783420007 |
| ARETEC ESCROW ISSUER INC 010429 7.50 CB              | 0.0018% | US040133AA87 |
| LITHIA MOTORS INC 151227 4.625 CB                    | 0.0018% | US536797AE38 |
| INEOS STYROLUTION GROUP GMBH 150127 2.25 CB          | 0.0017% | XS2108560306 |
| HANG SENG BANK                                       | 0.0017% | HK0011000095 |
| QUEBEC PROVINCE OF 010931 1.50 CB                    | 0.0017% | CA74814ZFH16 |
| ST JAMESS PLACE PLC                                  | 0.0017% | GB0007669376 |
| VM CONSOLIDATED INC 150429 5.5 CB                    | 0.0017% | US91835HAA05 |
| HSBC HOLDINGS PLC 310330 4.95 CB                     | 0.0017% | US404280CF48 |
| JPMORGAN CHASE AND CO 010528 3.54 CB                 | 0.0017% | US46647PAF36 |
| RESOLUTE MINING LIMITED                              | 0.0017% | AU000000RSG6 |
| TIANJIN ZHONGHUAN SEMICONDUCTOR CO LTD               | 0.0017% | CNE1000000B8 |
| VIKING OCEAN CRUISES SHIP VII LTD 150229 5.625 CB    | 0.0017% | US92682RAA05 |
| MOBILUX FINANCE SASU 150728 4.25 CB                  | 0.0017% | XS2357737910 |
| LABL INC 011128 5.875 CB                             | 0.0017% | US50168QAC96 |
| COSCO SHIPPING POR                                   | 0.0017% | BMG2442N1048 |
| OWENS AND MINOR INC 010430 6.625 CB                  | 0.0017% | US690732AG70 |
| RENAULT SA 041027 1.125 CB                           | 0.0017% | FR0013451416 |
| NAVIENT CORP 250730 9.375 CB                         | 0.0017% | US63938CAN83 |
| SIME DARBY BERHAD                                    | 0.0017% | MYL41970O009 |
| SWATCH GROUP AG                                      | 0.0017% | CH0012255144 |
| WP AP TELECOM HOLDINGS IV BV 150129 3.75 CB          | 0.0017% | XS2417090789 |
| NCR CORP 011028 5.00 CB                              | 0.0017% | US62886EAY41 |
| BANCO COMERCIAL PORTUGUES SA 170532 4.00 CB          | 0.0017% | PTBCPGOM0067 |
| SEB SA   | 0.0017% | FR0000121709 |
| REXEL SA 151228 2.125 CB                             | 0.0017% | XS2403428472 |
| BANK OF NOVA SCOTIA 110625 1.30 CB                   | 0.0017% | US064159VL70 |
| VICTORIA'S SECRET & CO 150729 4.625 CB               | 0.0017% | US926400AA00 |
| SEI INVESTMENTS COMPANY                              | 0.0017% | US7841171033 |
| TECHEM VERWALTUNGSGESELLSCHAFT 674 MBH 300726 6.00 C | 0.0017% | XS1859258383 |
| SWEDEN KINGDOM OF GOVERNMENT 120528 0.75 GB          | 0.0017% | SE0009496367 |
| ZF EUROPE FINANCE BV 231029 3.00 CB                  | 0.0017% | XS2010039894 |
| DIVERSIFIED HEALTHCARE TRUST 150228 4.75 CB          | 0.0017% | US81721MAM10 |
| TELEFONICA EUROPE BV 240228 2.88 CB                  | 0.0017% | XS2410367747 |
| TENET HEALTHCARE CORP 150628 4.625 CB                | 0.0017% | US88033GDH02 |

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| INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 040727 1.  | 0.0017% | XS2020581752  |
| PROVIDENT FUNDING ASSOCIATES LP 150625 6.375 CB         | 0.0017% | US74387UAJ07  |
| SIEMENS ENERGY AG                                       | 0.0017% | DE000ENER6Y0  |
| CHURCHILL DOWNS INC 150128 4.75 CB                      | 0.0017% | US171484AE81  |
| CHINA CSSC HOLDINGS LTD                                 | 0.0017% | CNE000000W05  |
| SECHE ENVIRONNEMENT SA 151128 2.25 CB                   | 0.0017% | XS2399981435  |
| HUNGARY GOVERNMENT 230529 2.00 GB                       | 0.0017% | HU0000404603  |
| LABL INC 011128 9.50 CB                                 | 0.0017% | US50168QAE52  |
| ABERTIS INFRAESTRUCTURAS FINANCE BV 260427 2.625 CB     | 0.0017% | XS2282606578  |
| GRAY TELEVISION INC 150726 5.875 CB                     | 0.0017% | US389375AJ52  |
| ENTEGRIS INC 150428 4.375 CB                            | 0.0017% | US29362UAC80  |
| MR DIY GROUP M BHD                                      | 0.0017% | MYL52960O0008 |
| JDE PEETS BV  | 0.0017% | NL0014332678  |
| SEIKO EPSON CORPORATION                                 | 0.0017% | JP3414750004  |
| SIGMA HOLDCO BV 150526 5.75 CB                          | 0.0017% | XS1813504666  |
| LINK ADMINISTRATION HOLDINGS LTD                        | 0.0017% | AU000000LNK2  |
| CASTOR SPA 150229 6.00 CB                               | 0.0017% | XS2445836286  |
| CONSTELLIUM SE 150729 3.125 CB                          | 0.0017% | XS2335148024  |
| SIG PLC 301126 5.25 CB                                  | 0.0017% | XS2404291010  |
| DICKER DATA LTD   | 0.0017% | AU000000DDR5  |
| SILGAN HOLDINGS INC 010628 2.25 CB                      | 0.0017% | XS2181577268  |
| SEALED AIR CORP 011227 4.00 CB                          | 0.0017% | US81211KAY64  |
| NOVELIS CORP 151126 3.25 CB                             | 0.0017% | US670001AG19  |
| AG TTMT ESCROW ISSUER LLC 300927 8.625 CB               | 0.0017% | US00840KAA79  |
| SHEA HOMES LIMITED PARTNERSHIP A CALIFORNIA L 150228 4. | 0.0017% | US82088KAK43  |
| BANCO DE SABADELL SA 160628 0.875 CB                    | 0.0017% | XS2353366268  |
| MACYS RETAIL HOLDINGS LLC 010429 5.875 CB               | 0.0017% | US55617LAP76  |
| BAOSHAN IRON & STEEL                                    | 0.0017% | CNE0000015R4  |
| BCP V MODULAR SERVICES FINANCE II PLC 301128 4.75 CB    | 0.0017% | XS2397447025  |
| OSOTSPA PCL NVDR  | 0.0017% | TH8752010R16  |
| ALLEGIANTRAVEL CO 150827 7.25 CB                        | 0.0017% | US01748XAD49  |
| GAP INC 011031 3.875 CB                                 | 0.0017% | US364760AQ18  |
| MGM RESORTS INTERNATIONAL 151028 4.75 CB                | 0.0017% | US552953CH22  |
| ASHLAND SERVICES BV 300128 2.00 CB                      | 0.0017% | XS2103218538  |
| HB FULLER CO 151028 4.25 CB                             | 0.0017% | US40410KAA34  |
| NORDSTROM INC 150144 5.00 CB                            | 0.0017% | US655664AR15  |
| FIRST CITIZENS BCSHS - CL A                             | 0.0017% | US31946M1036  |
| INTESA SANPAOLO SPA 141030 2.925 CB                     | 0.0017% | XS2243298069  |
| BLOOMIN BRANDS INC 150429 5.125 CB                      | 0.0017% | US094234AA90  |
| CITYCON TREASURY BV 080926 1.25 CB                      | 0.0017% | XS1485608118  |
| ASBURY AUTOMOTIVE GROUP INC 010328 4.50 CB              | 0.0017% | US043436AU81  |
| WYNN RESORTS FINANCE LLC 011029 5.125 CB                | 0.0017% | US983133AA70  |
| PROG HOLDINGS INC 151129 6.00 CB                        | 0.0017% | US74319RAA95  |
| HEALTHCO HEALTHCARE AND WELLNESS REIT ORDINARY UNITS    | 0.0017% | AU0000169302  |
| OOHIMEDIA LIMITED                                       | 0.0017% | AU000000OML6  |
| CHOBANI LLC 151128 4.625 CB                             | 0.0017% | US17027NAB82  |
| INTRUM AB 150328 9.25 CB                                | 0.0017% | XS2566291865  |
| ALTERYX INC 150328 8.75 CB                              | 0.0017% | US02156BAG86  |
| LIBERTY MUTUAL GROUP INC 010261 4.30 CB                 | 0.0017% | US53079EBL74  |
| CINEMARK USA INC 150728 5.25 CB                         | 0.0017% | US172441BF30  |
| PARK OHIO INDUSTRIES INC 150427 6.625 CB                | 0.0017% | US700677AR89  |
| JELD WEN INC 151227 4.875 CB                            | 0.0017% | US475795AD24  |
| STEELCASE INC 180129 5.125 CB                           | 0.0017% | US858155AE40  |
| FAR EAST HORIZON LTD                                    | 0.0017% | HK0000077468  |
| TSMC GLOBAL LTD 230426 1.25 CB                          | 0.0017% | USG91139AF57  |
| RENT A CENTER INC 150229 6.375 CB                       | 0.0017% | US76009NAL47  |
| STARWOOD PROPERTY TRUST INC 150726 3.625 CB             | 0.0017% | US85571BAU98  |
| FLEETPARTNERS GROUP LIMITED ORDINARY FULLY PAID         | 0.0017% | AU0000272924  |
| COMMERZBANK AG 291231 1.375 CB                          | 0.0017% | DE000CZ45WP5  |
| UNICAJA BANCO SA 190732 3.125 CB                        | 0.0017% | ES0280907025  |
| NTT FINANCE CORP 030426 1.162 CB                        | 0.0017% | US62954WAC91  |
| PHH MORTGAGE CORP 150326 7.875 CB                       | 0.0017% | US69356NAA28  |
| ARCOSA INC 150429 4.375 CB                              | 0.0017% | US039653AA89  |
| FRANCE REPUBLIC OF GOVERNMENT 250554 3.00 GB            | 0.0017% | FR001400FTH3  |
| CHROME BIDCO SAS 310528 3.50 CB                         | 0.0017% | XS2343000241  |
| BANK OF JIANGAU CO LTD                                  | 0.0017% | CNE100002G76  |
| GLOBAL MARINE INC 010628 7.0 CB                         | 0.0017% | US379352AL15  |
| UNIFRAX ESCROW ISSUER CORP 300928 5.25 CB               | 0.0017% | US90473LAA08  |
| ATOS SE 070525 1.75 CB                                  | 0.0017% | FR0013378452  |
| NEXI SPA 300429 2.125 CB                                | 0.0017% | XS2332590475  |
| SINOTRUK HONGKONG LIMITED                               | 0.0017% | HK3808041546  |
| HIGHTOWER HOLDING LLC 150429 6.75 CB                    | 0.0017% | US43118DAA81  |

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| CASTLELAKE AVIATION FINANCE DAC 150427 5.00 CB        | 0.0017% | US14856HAA68 |
| JAPAN GOVERNMENT 200949 0.40 GB                       | 0.0017% | JP1300641KA3 |
| UNITED GROUP BV 150228 3.625 CB                       | 0.0017% | XS2111947748 |
| BOISE CASCADE CO 010730 4.875 CB                      | 0.0017% | US09739DAD21 |
| OUTFRONT MEDIA CAPITAL LLC 150827 5.00 CB             | 0.0017% | US69007TAB08 |
| ATLAS LUXCO 4 SARL 010628 3.625 CB                    | 0.0017% | XS2342057143 |
| BPCE SA 200126 1.00 CB                                | 0.0017% | US05578AAP30 |
| BEGA CHEESE LIMITED                                   | 0.0017% | AU000000BGA8 |
| ATACADAO SA   | 0.0017% | BRCRFBACNOR2 |
| BCE INC   | 0.0017% | CA05534B7604 |
| BANCO DE CREDITO SOCIAL COOPERATIVO SA 090328 1.75 CB | 0.0017% | XS2383811424 |
| GNMA G2SF 200349 4.5 MBS POOL NO MA5818               | 0.0017% | US36179UPB25 |
| CHINA THREE GORGES RENEWABLES GROUP CO LTD            | 0.0017% | CNE1000051F2 |
| AKELIUS RESIDENTIAL AB 170581 2.249 CB                | 0.0017% | XS2110077299 |
| MUELLER WATER PRODUCTS INC 150629 4.00 CB             | 0.0017% | US624758AF53 |
| SANY HEAVY INDUSTRY CO LTD                            | 0.0017% | CNE000001F70 |
| GOODYEAR EUROPE BV 150828 2.75 CB                     | 0.0017% | XS2390510142 |
| TITAN HOLDINGS II BV 150729 5.125 CB                  | 0.0017% | XS2359953283 |
| HOSPITALITY PROPERTIES TRUST 011026 4.75 CB           | 0.0017% | US44106MBA99 |
| JAPAN GOVERNMENT 201231 0.10 GB                       | 0.0017% | JP1103651N11 |
| BANK OF NOVA SCOTIA 131026 1.188 CB                   | 0.0017% | US06418BAA61 |
| QVC INC 150225 4.45 CB                                | 0.0017% | US747262AU78 |
| GYP HOLDINGS III CORP 010529 4.625 CB                 | 0.0017% | US36261NAA54 |
| COVANTA HOLDINGS CORP 011229 4.875 CB                 | 0.0017% | US22303XAA37 |
| TELECOM ITALIA SPA 170355 5.25 CB                     | 0.0017% | XS0214965963 |
| WP AP TELECOM HOLDINGS III BV 150130 5.50 CB          | 0.0017% | XS2417092132 |
| STATION CASINOS LLC 150228 4.50 CB                    | 0.0017% | US857691AG41 |
| MERITAGE HOMES CORP 150429 3.875 CB                   | 0.0017% | US59001ABD37 |
| CHARLES SCHWAB CORP 110326 0.90 CB                    | 0.0017% | US808513BF16 |
| CELLNEX TELECOM SA 231030 1.75 CB                     | 0.0017% | XS2247549731 |
| EQT HOLDINGS LIMITED                                  | 0.0017% | AU000000EQT1 |
| JANE STREET GROUP LLC 151129 4.50 CB                  | 0.0017% | US47077WAA62 |
| TRIMAS CORP 150429 4.125 CB                           | 0.0017% | US896215AH37 |
| VMED O2 UK FINANCING I PLC 310131 3.25 CB             | 0.0017% | XS2231188876 |
| SEAGATE HDD CAYMAN 010629 4.091 CB                    | 0.0017% | US81180WBC47 |
| IRON MOUNTAIN INC 150732 5.625 CB                     | 0.0017% | US46284VAL53 |
| PEACH PROPERTY FINANCE GMBH 151125 4.375 CB           | 0.0017% | XS2247301794 |
| AEON CO LTD   | 0.0017% | JP3388200002 |
| EVERI HOLDINGS INC 150729 5.00 CB                     | 0.0017% | US30034TAA16 |
| AHEAD DB HOLDINGS LLC 010528 6.625 CB                 | 0.0016% | US00867FAA66 |
| EVE ENERGY CO LTD                                     | 0.0016% | CNE100000GS4 |
| VALEO SE 030828 1.00 GB                               | 0.0016% | FR0014004UE6 |
| CHINA MINSHENG BANKING CORP LTD                       | 0.0016% | CNE0000015Y0 |
| CARRIAGE SERVICES INC 150529 4.25 CB                  | 0.0016% | US143905AP21 |
| COEUR MINING INC 150229 5.125 CB                      | 0.0016% | US192108BC19 |
| IM GROUP SAS 010328 8.00 CB                           | 0.0016% | XS2587104444 |
| SERVICE PROPERTIES TRUST 151227 5.50 CB               | 0.0016% | US81761LAB80 |
| MORGAN STANLEY 010431 3.622 CB                        | 0.0016% | US6174468P76 |
| BEACON ROOFING SUPPLY INC 150529 4.125 CB             | 0.0016% | US073685AH26 |
| KOZA ALTIN ISLETMELERI AS                             | 0.0016% | TREKOAL00014 |
| METIS MERGER SUB LLC 150529 6.50 CB                   | 0.0016% | US59155LAA08 |
| SENSATA TECHNOLOGIES INC 150230 4.375 CB              | 0.0016% | US81728UAA25 |
| LIFEPOINT HEALTH INC 150227 4.375 CB                  | 0.0016% | US53219LAS88 |
| PAYSAFE FINANCE PLC 150629 3.00 CB                    | 0.0016% | XS2010028426 |
| GARTNER INC 150629 3.625 CB                           | 0.0016% | US366651AG25 |
| ZALANDO SE NPV  | 0.0016% | DE000ZAL1111 |
| AMSTED INDUSTRIES INC 150530 4.625 CB                 | 0.0016% | US032177AU66 |
| CTR PARTNERSHIP LP 300628 3.875 CB                    | 0.0016% | US126458AE87 |
| GOODYEAR TIRE AND RUBBER CO 300431 5.25 CB            | 0.0016% | US382550BJ95 |
| WEEKLEY HOMES LLC 150928 4.875 CB                     | 0.0016% | US948565AD85 |
| CECONOMY AG 240626 1.75 CB                            | 0.0016% | XS2356316872 |
| VODAFONE GROUP PLC 270880 3.00 CB                     | 0.0016% | XS2225204010 |
| ONEMAIN FINANCE CORP 150127 3.50 CB                   | 0.0016% | US682691AB63 |
| SHENZHEN INTERNATIONAL HOLDINGS LTD                   | 0.0016% | BMG8086V1467 |
| SIRIUS XM HLDGS INC                                   | 0.0016% | US82968B1035 |
| THAILAND KINGDOM OF GOVERNMENT 171227 3.58 GB         | 0.0016% | TH0623037C05 |
| CLEARWATER PAPER CORP 150828 4.75 CB                  | 0.0016% | US18538RAJ23 |
| WILL SEMICONDUCTOR CO LTD SHANGHAI                    | 0.0016% | CNE100002XM8 |
| KFW 200536 0.375 CB                                   | 0.0016% | DE000A3H3KE9 |
| IIDA GROUP HOLDING NPV                                | 0.0016% | JP3131090007 |
| MPT OPERATING PARTNERSHIP LP 010826 5.25 CB           | 0.0016% | US55342UAG94 |
| ASBURY AUTOMOTIVE GROUP INC 010330 4.75 CB            | 0.0016% | US043436AV64 |

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| XPO INC 010631 7.125 CB                                     | 0.0016% | US98379KAB89 |
| DORNOCH DEBT MERGER SUB INC 151029 6.625 CB                 | 0.0016% | US25830JAA97 |
| LEVEL 3 FINANCING INC 150129 3.625 CB                       | 0.0016% | US527298BS18 |
| KEN GARFF AUTOMOTIVE LLC 150928 4.875 CB                    | 0.0016% | US48850PAA21 |
| UNITED STATES TREASURY 150840 1.125 GB                      | 0.0016% | US912810SQ22 |
| ASSOCIATED BRITISH FOODS PLC                                | 0.0016% | GB0006731235 |
| SWISS PRIME SITE AG   | 0.0016% | CH0008038389 |
| TMS INTERNATIONAL CORP 150429 6.25 CB                       | 0.0016% | US87261QAC78 |
| ASHTON WOODS USA LLC 010829 4.625 CB                        | 0.0016% | US045086AM71 |
| DIETEREN GROUP  | 0.0016% | BE0974259880 |
| TOPBUILD CORP 150329 3.625 CB                               | 0.0016% | US89055FAB94 |
| VIRGIN MEDIA FINANCE PLC 150730 3.75 CB                     | 0.0016% | XS2189766970 |
| COINBASE GLOBAL INC 011031 3.625 CB                         | 0.0016% | US19260QAD97 |
| NOBEL BIDCO BV 150628 3.125 CB                              | 0.0016% | XS2355515516 |
| VT TOPCO INC 150830 8.50 CB                                 | 0.0016% | US91838PAA93 |
| ATKORE INC 010631 4.25 CB                                   | 0.0016% | US047649AA63 |
| PCF GMBH 150426 4.75 CB                                     | 0.0016% | XS2333301674 |
| SUMITOMO MITSUI FINANCIAL GROUP INC 160729 3.04 CB          | 0.0016% | US86562MBP41 |
| NEWELL BRANDS INC 010436 STEP                               | 0.0016% | US651229AX48 |
| PATRICK INDUSTRIES INC 010529 4.75 CB                       | 0.0016% | US703343AD59 |
| PAYSAFE FINANCE PLC 150629 4.00 CB                          | 0.0016% | US70452AAA16 |
| GNMA G2SF 201248 4.00 MBS POOL NO MA5651                    | 0.0016% | US36179UH474 |
| TELEKOM MALAYSIA BERHAD                                     | 0.0016% | MYL4863OO006 |
| HOSPITALITY PROPERTIES TRUST 150227 4.95 CB                 | 0.0016% | US44106MAW29 |
| MOHAWK INDUSTRIES INC                                       | 0.0016% | US6081901042 |
| NAVIENT CORP 150328 4.875 CB                                | 0.0016% | US63938CAL28 |
| DOMETIC GROUP AB PUBL 290928 2.00 CB                        | 0.0016% | XS2391403354 |
| POST HOLDINGS INC 010327 5.75 CB                            | 0.0016% | US737446AM60 |
| ARKEMA  | 0.0016% | FR0010313833 |
| MAXEDA DIY HOLDING BV 011026 5.875 CB                       | 0.0016% | XS2232108568 |
| CHARLES RIVER LABORATORIES INTERNATIONAL INC 150331 4.00 CB | 0.0016% | US159864AJ65 |
| AMERICAN BUILDERS & CONTRACTORS SUPPLY CO IN 151129 3.00 CB | 0.0016% | US024747AG26 |
| GRAHAM PACKAGING COMPANY INC 150828 7.125 CB                | 0.0016% | US384701AA65 |
| EXPORT IMPORT BANK OF CHINA 240227 3.26 GB                  | 0.0016% | CND10002LS67 |
| CELLNEX FINANCE COMPANY SA 150932 2.00 CB                   | 0.0016% | XS2385393587 |
| GUITAR CENTER ESCROW ISSUER II INC 150126 8.50 CB           | 0.0016% | US40204BAA35 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150850 0.00 GB       | 0.0016% | DE0001102481 |
| XINYI GLASS HOLDINGS CO LTD                                 | 0.0016% | KYG9828G1082 |
| TEXAS CAPITAL BANCSHARES INC 060531 4.00 CB                 | 0.0016% | US88224QAA58 |
| EXPORT IMPORT BANK OF CHINA 220226 3.33 GB                  | 0.0016% | CND100009K58 |
| ELIOR GROUP SA 150726 3.75 CB                               | 0.0016% | XS2360381730 |
| UMICORE NPV   | 0.0016% | BE0974320526 |
| GLOBAL INFRASTRUCTURE SOLUTIONS INC 010629 5.625 CB         | 0.0016% | US37960XAA54 |
| TELEFONICA EUROPE BV 120529 2.376 CB                        | 0.0016% | XS2293060658 |
| ZOOMINFO TECHNOLOGIES LLC 010229 3.875 CB                   | 0.0016% | US98981BAA08 |
| LOGAN MERGER SUB INC 010927 5.50 CB                         | 0.0016% | US541056AA53 |
| NETHERLANDS KINGDOM OF THE GOVERNMENT 150732 0.50 GB        | 0.0016% | NL0015000RP1 |
| EUROPEAN UNION 040233 2.75 GB                               | 0.0016% | EU000A3K4DW8 |
| COMMSCOPE TECHNOLOGIES LLC 150327 5.00 CB                   | 0.0016% | US20338HAB96 |
| QUEENSLAND TREASURY CORP 210830 3.5 CB                      | 0.0016% | AU3CB0248037 |
| CONSTELLATION MERGER SUB 150925 8.50 CB                     | 0.0016% | US210374AA27 |
| NORTHWEST FIBER LLC 150228 6.00 CB                          | 0.0016% | US667449AC68 |
| GOODYEAR TIRE AND RUBBER CO 150731 5.25 CB                  | 0.0016% | US382550BR12 |
| SCOTTS MIRACLE GRO CO 151029 4.50 CB                        | 0.0016% | US810186AS55 |
| CONSENSUS CLOUD SOLUTIONS INC 151028 6.50 CB                | 0.0016% | US20848VAB18 |
| GREAT LAKES DREDGE AND DOCK CORP 010629 5.25 CB             | 0.0016% | US390607AF62 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310751         | 0.0016% | GB00BLH38158 |
| NORTONLIFELOCK INC 300930 7.125 CB                          | 0.0016% | US668771AL22 |
| PLAYTIKA HOLDING CORP 150329 4.25 CB                        | 0.0016% | US72815LAA52 |
| WORLD ACCEPTANCE CORP 011126 7.00 CB                        | 0.0016% | US981419AC85 |
| SYNAPTICS INC 150629 4.00 CB                                | 0.0016% | US87157DAG43 |
| FRANCE REPUBLIC OF GOVERNMENT 250228 0.75 GB                | 0.0016% | FR001400AIN5 |
| MIWD HOLDCO II LLC 010230 5.50 CB                           | 0.0016% | US55337PAA03 |
| CITYCON TREASURY BV 120328 1.625 CB                         | 0.0016% | XS2310411090 |
| JUDO CAPITAL HOLDINGS LTD                                   | 0.0016% | AU0000182271 |
| CENTRAL GARDEN AND PET CO 300431 4.125 CB                   | 0.0016% | US153527AP10 |
| UNITED STATES TREASURY 150827 2.25 GB                       | 0.0016% | US9128282R06 |
| CELLNEX FINANCE COMPANY SA 150233 2.00 CB                   | 0.0016% | XS2300293003 |
| AMERICAN AXLE AND MANUFACTURING INC 011029 5.00 CB          | 0.0016% | US02406PBB58 |
| JIANGSU EXPRESS CO LTD                                      | 0.0016% | CNE1000003J5 |
| CONAGRA BRANDS INC 011127 1.375 CB                          | 0.0016% | US205887CF79 |
| EUROPEAN UNION 041030 0.00 GB                               | 0.0016% | EU000A283859 |

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| ITALY REPUBLIC OF GOVERNMENT 010337 0.95 GB              | 0.0016% | IT0005433195 |
| FRANCE REPUBLIC OF GOVERNMENT 251124 1.75 GB             | 0.0016% | FR0011962398 |
| ADLER REAL ESTATE AG 270426 3.00 CB                      | 0.0016% | XS1713464524 |
| INGLES MARKETS INC 150631 4.00 CB                        | 0.0016% | US457030AK02 |
| VZ VENDOR FINANCING II BV 150129 2.875 CB                | 0.0016% | XS2272845798 |
| KOMMUNINVEST I SVERIGE AB 081227 3.125 GB                | 0.0016% | XS2676440048 |
| AIR CANADA VAR VTG SHS NPV                               | 0.0016% | CA0089118776 |
| SWEDEN KINGDOM OF GOVERNMENT 120525 2.50 GB              | 0.0016% | SE0005676608 |
| GMO PAYMENT GATEWA NPV                                   | 0.0016% | JP3385890003 |
| CENTURY COMMUNITIES INC 150829 3.875 CB                  | 0.0016% | US156504AM47 |
| SEALED AIR CORP  | 0.0016% | US81211K1007 |
| CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 250527 2.875 CI | 0.0016% | FR001400DZ13 |
| NIPPON PAINT HOLDINGS CO LTD                             | 0.0016% | JP3749400002 |
| PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARI 300326 0.C    | 0.0016% | CH0502393355 |
| EUROPEAN UNION 040734 3.25 CB                            | 0.0016% | EU000A3K4D41 |
| VIRTUSA CORP 151228 7.125 CB                             | 0.0016% | US92837TAA07 |
| CHINA VANKE CO A CNY1                                    | 0.0016% | CNE0000000T2 |
| NOMURA HOLDINGS INC 160130 3.103 CB                      | 0.0016% | US65535HAQ20 |
| WMG ACQUISITION CORP 150831 2.25 CB                      | 0.0016% | XS2367081523 |
| KLEOPATRA HOLDINGS 2 SCA 010926 6.50 CB                  | 0.0016% | XS2298382453 |
| OFFICE PROPERTIES INCOME TRUST 010225 4.50 CB            | 0.0016% | US81618TAC45 |
| KFW 071227 0.75 GB                                       | 0.0016% | XS2345876333 |
| MAHLE GMBH 140528 2.375 CB                               | 0.0016% | XS2341724172 |
| REDWOOD STAR MERGER SUB INC 010430 8.75 CB               | 0.0016% | US758071AA21 |
| EVERARC ESCROW SARL 301029 5.00 CB                       | 0.0016% | US29977LAA98 |
| CHEMOURS CO 151129 4.625 CB                              | 0.0016% | US163851AH15 |
| HUATAI SECURITIES CO LTD                                 | 0.0016% | CNE100000LQ8 |
| KYOWA KIRIN CO LTD                                       | 0.0016% | JP3256000005 |
| OSCAR ACQUISITIONCO LLC 150430 9.50 CB                   | 0.0016% | US687785AB10 |
| SPAIN KINGDOM OF GOVERNMENT 311031 0.50 GB               | 0.0016% | ES0000012132 |
| MI HOMES INC 150230 3.95 CB                              | 0.0016% | US55305BAV36 |
| OLYMPUS WATER US HOLDING CORP 011029 5.375 CB            | 0.0015% | XS2391352932 |
| KINTETSU GROUP HOLDINGS CO LTD                           | 0.0015% | JP3260800002 |
| BANCO SANTANDER SA 271124 1.125 CB                       | 0.0015% | ES0413900368 |
| JSR CORP   | 0.0015% | JP3385980002 |
| ARDAGH METAL PACKAGING FINANCE USA LLC 010929 3.00 CB    | 0.0015% | XS2310511717 |
| AUCHAN HOLDING SA 290126 2.875 CB                        | 0.0015% | FR0013510179 |
| ONEMAIN FINANCE CORP 150129 9.00 CB                      | 0.0015% | US682695AA94 |
| MALAYSIA WAKALA SUKUK BHD 280431 2.07 CB                 | 0.0015% | USY57542AA32 |
| DIASORIN SPA   | 0.0015% | IT0003492391 |
| STATION CASINOS LLC 011231 4.625 CB                      | 0.0015% | US857691AH24 |
| KOBAYASHI PHARMACEUTICAL CO                              | 0.0015% | JP3301100008 |
| CONSOLIDATED COMMUNICATIONS INC 011028 6.50 CB           | 0.0015% | US20903XAF06 |
| NEWELL BRANDS INC 120927 6.375 CB                        | 0.0015% | US651229BC91 |
| TYRO PAYMENTS LTD  | 0.0015% | AU0000066508 |
| CANARY WHARF GROUP INVESTMENT HOLDINGS PLC 230428 3      | 0.0015% | XS2327414731 |
| EUROPEAN FINANCIAL STABILITY FACILITY SA 110428 2.375 CB | 0.0015% | EU000A2SCAE8 |
| KAZAKHSTAN REPUBLIC OF GOVERNMENT 210725 5.125 GB        | 0.0015% | XS1263054519 |
| SHENWAN HONGYUAN GROUP CO LTD                            | 0.0015% | CNE100002FD4 |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 250929 2.62 GB      | 0.0015% | CND10005NWW9 |
| FNMA FNCL 011151 2.00 MBS POOL NO FM9450                 | 0.0015% | US3140XDQC33 |
| COVANTA HOLDING CORP 010930 5.00 CB                      | 0.0015% | US22282EAJ10 |
| NETHERLAND KINGDOM OF GOVERNMENT 150727 0.75 GB          | 0.0015% | NL0012171458 |
| ZOZO INC   | 0.0015% | JP3399310006 |
| CROWN AMERICAS LLC 010430 5.25 CB                        | 0.0015% | US228180AB14 |
| RURAL FUNDS GROUP  | 0.0015% | AU000000RFF5 |
| PERNOD RICARD SA 070425 1.125 CB                         | 0.0015% | FR0013506524 |
| HUIZHOU DESAY SV AUTOMOTIVE CO LTD                       | 0.0015% | CNE1000033C7 |
| KAISER ALUMINUM CORP 010631 4.50 CB                      | 0.0015% | US483007AL48 |
| EUROPEAN UNION 041142 3.375 CB                           | 0.0015% | EU000A3K4DVO |
| SILEX SYSTEMS LTD  | 0.0015% | AU000000SLX4 |
| MEDTRONIC GLOBAL HOLDINGS SCA 151034 3.375 CB            | 0.0015% | XS2535309798 |
| LGI HOMES INC 150729 4.00 CB                             | 0.0015% | US501877AF30 |
| SHINHAN BANK 161024 0.25 CB                              | 0.0015% | XS2058731717 |
| ONEMAIN FINANCE CORP 150928 3.875 CB                     | 0.0015% | US682691AC47 |
| MALAYSIA GOVERNMENT 220540 3.757 GB                      | 0.0015% | MYBMY1900052 |
| ASAHI GROUP HOLDINGS LTD 231024 0.155 CB                 | 0.0015% | XS2242747181 |
| HILLENBRAND INC 010331 3.75 CB                           | 0.0015% | US431571AE83 |
| PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONA 1303:     | 0.0015% | CH1101096522 |
| B AND G FOODS INC 150928 8.00 CB                         | 0.0015% | US05508WAC91 |
| SEAGATE HDD CAYMAN 150131 4.125 CB                       | 0.0015% | US81180WBD20 |
| CULLINAN HOLDCO SCSP 151026 4.625 CB                     | 0.0015% | XS2397354528 |



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| ARD FINANCE SA 300627 5.00 CB                          | 0.0015% | XS2079032483 |
| LA FINANCIERE ATALIAN SAS 150525 5.125 CB              | 0.0015% | XS1820759147 |
| HUB INTERNATIONAL LTD 011229 5.625 CB                  | 0.0015% | US44332PAG63 |
| EUROPEAN UNION 040725 0.80 GB                          | 0.0015% | EU000A3K4DJ5 |
| US FOODS INC 150132 7.25 CB                            | 0.0015% | US90290MAH43 |
| BECHTLE AG   | 0.0015% | DE0005158703 |
| SOUTHWEST AIRLINES CO 040525 5.25 CB                   | 0.0015% | US844741BJ60 |
| CATALENT PHARMA SOLUTIONS INC 010430 3.50 CB           | 0.0015% | US14879EAK47 |
| BRP INC  | 0.0015% | CA05577W2004 |
| TEMENOS AG   | 0.0015% | CH0012453913 |
| BOUNI POLIENNALI DEL TES 010341 1.80 CB                | 0.0015% | IT0005421703 |
| FRANCE REPUBLIC OF GOVERNMENT 250552 0.75 GB           | 0.0015% | FR0013480613 |
| HEIMSTADEN BOSTAD AB 150426 3.375 CB                   | 0.0015% | XS2125121769 |
| PEPKOR HOLDINGS NPV                                    | 0.0015% | ZAE000259479 |
| CHINA ZHESHANG BANK CO LTD                             | 0.0015% | CNE100003PS9 |
| WERNER FINCO LP 150628 11.50 CB                        | 0.0015% | US95076PAC77 |
| GAP INC 011029 3.625 CB                                | 0.0015% | US364760AP35 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORT IRE 220145 3. | 0.0015% | GB00BN65R313 |
| ZIPRECRUITER INC 150130 5.00 CB                        | 0.0015% | US98980BAA17 |
| HEALTH EQUITY INC 011029 4.50 CB                       | 0.0015% | US42226AAA51 |
| STATE BANK OF INDIA LONDON BRANCH 240124 4.375 CB      | 0.0015% | USY81647AE24 |
| SIEMENS FINANCIERING SMAATSCHAPPIJ NV 110331 2.15 CB   | 0.0015% | US82620KBE29 |
| RADIATE HOLDCO LLC 150928 6.50 CB                      | 0.0015% | US75026JAE01 |
| BCP V MODULAR SERVICES FINANCE PLC 301129 6.75 CB      | 0.0015% | XS2397448346 |
| VOLKSWAGEN FINANCIAL SERVICES AG 120225 0.0 CB         | 0.0015% | XS2374595127 |
| OPERADORA DE SITES COM                                 | 0.0015% | MX01SIOC0002 |
| BPCE SFH SA 020925 0.75 CB                             | 0.0015% | FR0013320611 |
| SUMMER BC HOLDCO A SARL 311027 9.25 CB                 | 0.0015% | XS2067265392 |
| MERRILL LYNCH AND CO 290137 6.11 CB                    | 0.0015% | US59022CAJ27 |
| OUTFRONT MEDIA CAPITAL LLC 150330 4.625 CB             | 0.0015% | US69007TAC80 |
| UNITED MEXICAN STATES 090228 5.40 GB                   | 0.0015% | US91087BAU44 |
| HOSPITALITY PROPERTIES TRUST 150128 3.95 CB            | 0.0015% | US44106MAX02 |
| AMAZON COM INC 011227 4.55 CB                          | 0.0015% | US023135CP90 |
| GUOTAI JUNAN SECURITIES CO LTD                         | 0.0015% | CNE1000022F3 |
| ALTICE FRANCE SA 151029 4.25 CB                        | 0.0015% | XS2390152986 |
| KANGWON LAND INC                                       | 0.0015% | KR7035250000 |
| PRA GROUP INC 010228 8.375 CB                          | 0.0015% | US69354NAE67 |
| KOREA REPUBLIC OF GOVERNMENT 100347 2.125 GB           | 0.0015% | KR103502G735 |
| ROYAL BANK OF SCOTLAND GROUP PLC 050426 4.80 CB        | 0.0015% | US780097BA81 |
| IFLYTEK CO LTD   | 0.0015% | CNE100000B81 |
| CHINA TOURISM GROUP DUTY FREE CORP                     | 0.0015% | CNE100004Y24 |
| QUEBEC PROVINCE OF 010928 2.75 CB                      | 0.0015% | CA74814ZFD02 |
| LLOYDS BANK PLC 080229 6.00 CB                         | 0.0015% | XS0589945459 |
| REAL HERO MERGER SUB 2 INC 010229 6.25 CB              | 0.0015% | US75602BAA70 |
| SAINSBURY (J) PLC                                      | 0.0015% | GB00B019KW72 |
| BELGIUM KINGDOM OF GOVERNMENT 220640 0.40 GB           | 0.0015% | BE0000350596 |
| NINGBO TUOPU GROUP CO LTD                              | 0.0015% | CNE1000023J3 |
| MEDIOBANCA BANCA DI ITL                                | 0.0015% | IT0000062957 |
| AFRICAN DEVELOPMENT BANK 140328 4.375 GB               | 0.0015% | US00828EER62 |
| AVIATION CAPITAL GROUP CORP 011025 4.875 CB            | 0.0015% | US05367AAH68 |
| CHINA SOUTHERN AIRLINES CO LTD                         | 0.0015% | CNE000001FG0 |
| CAIXABANK SA 110127 1.25 CB                            | 0.0015% | ES0440609339 |
| BANK OF NANJING CO L                                   | 0.0015% | CNE100000627 |
| COMPAGNIE DE SAINT GOBAIN SA 100628 2.125 CB           | 0.0015% | XS2517103417 |
| CROCS INC 150831 4.125 CB                              | 0.0015% | US227046AB51 |
| ADAPTHEALTH LLC 010330 5.125 CB                        | 0.0015% | US00653VAE11 |
| KFW 300627 1.25 GB                                     | 0.0015% | DE000A3MQVV5 |
| UNILEVER NV 120227 1.125 CB                            | 0.0015% | XS1769090991 |
| KOEI TECMO HOLDING NPV                                 | 0.0015% | JP3283460008 |
| JAPAN GOVERNMENT OF 200344 1.70 GB                     | 0.0015% | JP1300421E39 |
| ROYAL CARIBBEAN CRUISES LTD 010625 11.5 CB             | 0.0015% | US780153AZ50 |
| QVC INC 150227 4.75 CB                                 | 0.0015% | US747262AY90 |
| RLJ LODGING TRUST LP 150929 4.00 CB                    | 0.0015% | US74965LAB71 |
| AMERICAN EXPRESS CO 301024 3.0 CB                      | 0.0015% | US025816BR90 |
| THAMES WATER KEMBLE FINANCE PLC 190526 4.625 CB        | 0.0015% | XS2258560361 |
| LAND SECURITIES GROUP PLC                              | 0.0015% | GB00BYW0PQ60 |
| FISERV INC 010625 3.85 CB                              | 0.0015% | US337738AP30 |
| C AND S GROUP ENTERPRISES LLC 151228 5.00 CB           | 0.0015% | US12467AAF57 |
| UNICREDIT BANK AG 040526 0.50 CB                       | 0.0015% | DE000HV2AMT6 |
| CUMULUS MEDIA NEW HOLDINGS INC 010726 6.75 CB          | 0.0015% | US23110AAA43 |
| ORIX CORP 041224 3.25 CB                               | 0.0015% | US686330AK78 |
| CANADA GOVERNMENT 010927 2.75 GB                       | 0.0015% | CA135087N837 |

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| TENNET HOLDING BV 050628 1.375 CB                      | 0.0015% | XS1828037587 |
| BALOISE HOLDING-REG                                    | 0.0015% | CH0012410517 |
| NEW ENTERPRISE STONE AND LIME CO INC 150728 5.25 CB    | 0.0015% | US644274AH54 |
| QUEBECOR INC CLASS B SUB VTG NPV                       | 0.0015% | CA7481932084 |
| LANDESKREDITBANK BADEN WUERTTEMBERG FOER 230724 2.C    | 0.0015% | XS2031976678 |
| SIX FLAGS THEME PARKS INC 010725 7.00 CB               | 0.0015% | US83001WAC82 |
| NEWELL BRANDS INC 010446 STEP UP COUPON FRN            | 0.0015% | US651229AY21 |
| AMAZON COM INC 011232 4.70 CB                          | 0.0015% | US023135CR56 |
| STARWOOD PROPERTY TRUST INC 311224 3.75 CB             | 0.0015% | US85571BAW54 |
| SBI HOLDINGS INC NPV                                   | 0.0015% | JP3436120004 |
| ANHEUSER BUSCHINBEV WORLD WIDE INC 230149 5.55 CB      | 0.0015% | US03523TBV98 |
| INDONESIA REPUBLIC OF GOVERNMENT 110229 4.75 GB        | 0.0015% | US455780CH76 |
| CANARY WHARF GROUP INVESTMENT HOLDINGS PLC 070426 1    | 0.0015% | XS2327414061 |
| CONSOLIDATED COMMUNICATIONS INC 011028 5.00 CB         | 0.0015% | US20903XAH61 |
| CHONGQING CHANGAN AUTOMOBILE CO LTD                    | 0.0015% | CNE000000R36 |
| BANK OF NEW YORK MELLON CORP 241024 2.10 CB            | 0.0015% | US06406RAL15 |
| CLYDESDALE ACQUISITION HOLDINGS INC 150429 6.625 CB    | 0.0015% | US18972EAA38 |
| INDONESIA REPUBLIC OF GOVERNMENT 110153 5.65 GB        | 0.0014% | US455780DS23 |
| GUANGGONG WENS FOODSTUFF GROUP CO LTD                  | 0.0014% | CNE100002508 |
| LANDESBANK HESSEN THUERINGEN GIROZENTRALE 120127 0.6   | 0.0014% | XS1548773982 |
| SOCIETE GENERALE SFH 290127 0.75 CB                    | 0.0014% | FR0013398831 |
| BARCLAYS PLC 120126 4.375 CB                           | 0.0014% | US06738EAN58 |
| ROYAL BANK OF SCOTLAND GROUP PLC 011129 3.754 CB       | 0.0014% | US780097BM20 |
| ORACLE CORP 150525 2.95 CB                             | 0.0014% | US68389XBC83 |
| ZHEJIANG EXPRESSWAY CO LTD                             | 0.0014% | CNE100000454 |
| INDONESIA REPUBLIC OF GOVERNMENT 150851 6.875 GB       | 0.0014% | IDG000018300 |
| LIFE TIME INC 150426 8.00 CB                           | 0.0014% | US53190FAC95 |
| ANHUI GUJING DISTILLERY CO LTD                         | 0.0014% | CNE000000MD5 |
| 1011778 BC UNLIMITED LIABILITY CO150425 5.75 CB        | 0.0014% | US68245XAK54 |
| REPUBLIC OF INDONESIA 110133 4.85 GB                   | 0.0014% | US455780DR40 |
| WHARF REAL ESTATE HKD                                  | 0.0014% | KYG9593A1040 |
| BANK OF CHINA LTD HONG KONG BRANCH 160125 2.375 CB     | 0.0014% | XS2100404800 |
| DEXUS INDUSTRIA REIT ORD UNITS STAP SECURITIES         | 0.0014% | AU0000192833 |
| GREAT WALL MOTOR CO LTD                                | 0.0014% | CNE1000018V8 |
| DEMIRE DEUTSCHE MITTELSTAND REAL ESTATE AG 151024 1.87 | 0.0014% | DE000A2YPAK1 |
| CHINA SOUTHERN AIRLINES COMPANY LIMITED                | 0.0014% | CNE1000002T6 |
| MISUMI GROUP INC                                       | 0.0014% | JP3885400006 |
| XCMG CONSTRUCTION MACHINERY CO LTD                     | 0.0014% | CNE000000FH0 |
| UBS GROUP FUNDING JERSEY LTD 240925 4.125 CB           | 0.0014% | US90351DAB38 |
| ING GROEP NV 200928 2.00 CB                            | 0.0014% | XS1882544973 |
| CETTIRE LIMITED ORDINARY FULLY PAID                    | 0.0014% | AU0000122210 |
| NORDEA KIINNITYSLUOTTOPANKKI OYJ 170327 0.625 CB       | 0.0014% | XS1204140971 |
| ICBCIL FINANCE CO LTD 021124 1.625 CB                  | 0.0014% | XS2393949065 |
| ENDURANCE INTERNATIONAL GROUP HOLDINGS INC 150229 6.   | 0.0014% | US29279XAA81 |
| ADOBE INC 010225 1.90 CB                               | 0.0014% | US00724PAB58 |
| CHINA SOUTHERN POWER GRD INTERNATIONAL FINANC 18092    | 0.0014% | XS1874715169 |
| ADVANCED MICRO-FABRICATION EQUIPMENT INC CHINA         | 0.0014% | CNE100003MM9 |
| AIA GROUP LTD 060428 3.90 CB                           | 0.0014% | US00131LAF22 |
| DNB BOLIGKREDITT AS 070926 0.25 CB                     | 0.0014% | XS1485596511 |
| GENERAL MOTORS FINANCIAL COMPANY INC 061026 4.00 CB    | 0.0014% | US37045XBQ88 |
| STRAUMANN HLDG   | 0.0014% | CH1175448666 |
| CHINA MOLYBDENUM CO LTD                                | 0.0014% | CNE100001NR0 |
| NEDER WATERCHAPS BANK 150125 1.75 CB                   | 0.0014% | US639832AG92 |
| CHINA SECURITIES CO LTD                                | 0.0014% | CNE1000031T5 |
| MEIJI HOLDINGS CO NPV                                  | 0.0014% | JP3918000005 |
| SCIENTIFIC GAMES INTERNATIONAL INC 151129 7.25 CB      | 0.0014% | US80874YBE95 |
| FIFTH THIRD BANCORP 280125 2.375 CB                    | 0.0014% | US316773CY45 |
| CZK BNP PARIBAS A/C                                    | 0.0014% | -            |
| HILTON DOMESTIC OPERATING COMPANY INC 010525 5.375 CB  | 0.0014% | US432833AG67 |
| DAVIDE CAMPARI MIL                                     | 0.0014% | NL0015435975 |
| BAUSCH HEALTH COMPANIES INC 150827 5.75 CB             | 0.0014% | US071734AC18 |
| SAMHALLSBYGGNADSBOLAGET I NORDEN AB 040926 1.125 CB    | 0.0014% | XS2049823680 |
| J B POINDEXTER & CO INC 150426 7.125 CB                | 0.0014% | US730481AJ74 |
| ATOS SE 071128 2.50 CB                                 | 0.0014% | FR0013378460 |
| TORONTO DOMINION BANK 080328 1.888 CB                  | 0.0014% | CA89117FA338 |
| CAPSTONE BORROWER INC 150630 8.00 CB                   | 0.0014% | US140944AA76 |
| MIZUHO FINANCIAL GROUP INC 080931 1.979 CB             | 0.0014% | US60687YBL20 |
| JPMORGAN CHASE AND CO 120629 1.812 CB                  | 0.0014% | XS1835955474 |
| DIAMOND FOREIGN ASSET CO 011030 8.5 CB                 | 0.0014% | US25260WAD39 |
| QUEBEC PROVINCE OF 200426 2.50 GB                      | 0.0014% | US748149AJ05 |
| NATIONAL AUSTRALIA BANK LTD 210830 2.332 CB            | 0.0014% | US632525AU59 |
| KESKO OYJ-B SHS  | 0.0014% | FI0009000202 |

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| BANK OF HANGZHOU CO LTD                                 | 0.0014% | CNE100002GQ4 |
| HAT HOLDINGS I LLC 150425 6.00 CB                       | 0.0014% | US418751AB93 |
| OPTION CARE HEALTH INC 311029 4.375 CB                  | 0.0014% | US68404LAA08 |
| STARWOOD PROPERTY TRUST INC 150127 4.375 CB             | 0.0014% | US85571BAY11 |
| BOMBARDIER INC 150325 7.50 CB                           | 0.0014% | US097751BM26 |
| KENNEDY WILSON INC 010230 4.75 CB                       | 0.0014% | US489399AN56 |
| US FOODS INC 150928 6.875 CB                            | 0.0014% | US90290MAG69 |
| OKTA INC  | 0.0014% | US6792951054 |
| NORWAY KINGDOM OF GOVERNMENT 190830 1.375 GB            | 0.0014% | NO0010875230 |
| FNMA FNCL 010452 3.00 MBS POOL NO CB3368                | 0.0014% | US3140QNW652 |
| PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTO 250632 (   | 0.0014% | CH1118223424 |
| BPIFRANCE FINANCEMENT SA 260227 0.125 CB                | 0.0014% | FR0013510724 |
| COMPAGNIE DE FINANCEMENT FONCIER SA 110128 0.75 CB      | 0.0014% | FR0013309549 |
| ITALY REPUBLIC OF GOVERNMENT 011133 4.35 GB             | 0.0014% | IT0005544082 |
| CROWN CASTLE INTERNATIONAL CORP 010327 4.00 CB          | 0.0014% | US22822VAE11 |
| GNMA G2SF 200850 2.00 MBS POOL NO MA6818                | 0.0014% | US36179VSF84 |
| WOLVERINE WORLD WIDE INC 150829 4.00 CB                 | 0.0014% | US978097AG86 |
| PRA GROUP INC 011029 5.00 CB                            | 0.0014% | US69354NAD84 |
| CELLTRION PHARM INC                                     | 0.0014% | KR7068760008 |
| DANONE SA 021126 2.947 CB                               | 0.0014% | US23636TAE01 |
| PREMIER ENTERTAINMENT SUB LLC 010931 5.875 CB           | 0.0014% | US74052HAB06 |
| CITIGROUP INC 200128 3.887 CB                           | 0.0014% | US172967LD18 |
| POLAND REPUBLIC OF GOVERNMENT 251030 1.25 GB            | 0.0014% | PL0000112736 |
| RAIN CARBON INC 010929 12.25 CB                         | 0.0014% | US75079LAB71 |
| GRUPO ANTOLIN IRAUSA SA 300428 3.50 CB                  | 0.0014% | XS2355632584 |
| EXPORT IMPORT BANK OF KOREA 260526 2.625 GB             | 0.0014% | US302154CC16 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 151043 0.0 TBA    | 0.0014% | US01F0506A92 |
| MODIVCARE ESCROW ISSUER INC 011029 5.00 CB              | 0.0014% | US60783XAA28 |
| UBER TECHNOLOGIES INC 150128 6.25 CB                    | 0.0014% | US90353TAG58 |
| NATIONAL BANK OF CANADA 270127 0.125 CB                 | 0.0014% | XS2436160936 |
| HILTON DOMESTIC OPERATING COMPANY INC 010528 5.75 CB    | 0.0014% | US432833AH41 |
| LITHUANIA REPUBLIC OF GOVERNMENT 060530 0.75 CB         | 0.0014% | XS2168038847 |
| KOMMUNALBANKEN AS 120325 0.875 GB                       | 0.0014% | US50048MCU27 |
| LATIN RESOURCES LIMITED                                 | 0.0014% | AU000000LRS6 |
| JAPAN GOVERNMENT OF 200355 1.40 GB                      | 0.0014% | JP1400081F45 |
| KOREA DEVELOPMENT BANK 030625 1.25 GB                   | 0.0014% | XS2181972568 |
| ADMIRAL GROUP PLC                                       | 0.0014% | GB00B02J6398 |
| OCI NV  | 0.0014% | NL0010558797 |
| AAREAL BANK AG 140225 0.625 CB                          | 0.0014% | XS2297684842 |
| NAVIENT CORP 150626 6.75 CB                             | 0.0014% | US63938CAJ71 |
| SWF ESCROW ISSUER CORP 011029 6.50 CB                   | 0.0014% | US78500AAA60 |
| EUROPEAN STABILITY MECHANISM 151031 0.01 GB             | 0.0014% | EU000A1Z99P9 |
| SOUTHWEST GAS CORP 010428 3.70 CB                       | 0.0014% | US845011AA37 |
| CROMWELL PROPERTY GROUP                                 | 0.0014% | AU000000CMW8 |
| FOCUS MEDIA INFORMATION TECHNOLOGY CO LTD               | 0.0014% | CNE000001KK2 |
| DENMARK KINGDOM 151139 4.5 GB                           | 0.0014% | DK0009922320 |
| ROYAL BANK OF CANADA 260427 0.125 CB                    | 0.0014% | XS2436159847 |
| AMERICAN AXLE AND MANUFACTURING INC 010427 6.5 CB       | 0.0014% | US02406PAU49 |
| JPMORGAN CHASE & CO 250733 4.912 CB                     | 0.0014% | US46647PDH64 |
| ALIBABA GROUP HOLDING LTD 061227 3.40 CB                | 0.0014% | US01609WAT99 |
| POLAND REPUBLIC OF GOVERNMENT 070329 1.00 GB            | 0.0014% | XS1958534528 |
| SIGMA PHARMACEUTICALS LIMITED ORDINARY FULLY PAID       | 0.0014% | AU000000SIG5 |
| UNIVISION COMMUNICATIONS INC 150828 8.00 CB             | 0.0014% | US914906AY80 |
| AIR LIQUIDE FINANCE SA 270926 2.50 CB                   | 0.0014% | US00913RAD89 |
| DENMARK KINGDOM OF GOVERNMENT 151124 0.00 GB            | 0.0014% | DK0009924292 |
| NINE DRAGONS PAPER HOLDINGS                             | 0.0014% | BMG653181005 |
| NAVIENT CORP 010833 5.625 CB                            | 0.0014% | US78442FAZ18 |
| RIDLEY CORPORATION LIMITED                              | 0.0014% | AU000000RIC6 |
| LEGGETT AND PLATT INC 150329 4.40 CB                    | 0.0014% | US524660AZ09 |
| U S BANCORP 270427 3.15 CB                              | 0.0014% | US91159HHR49 |
| FNMA FNCL 010253 5.00 MBS POOL NO CB5686                | 0.0014% | US3140QJR874 |
| BANK OF SHANGHAI CO LTD                                 | 0.0014% | CNE100002FM5 |
| INTEGRAL DIAGNOSTICS LTD                                | 0.0014% | AU000000IDX2 |
| KOMMUNEKREDIT 100625 0.625 GB                           | 0.0014% | XS2185864738 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 151028 0.0 TBA    | 0.0014% | US01F0324A92 |
| COMPANIA SUD AMERICANA DE VAPORES SA                    | 0.0014% | CLP3064M1019 |
| PF AND BRIEFZENTRALE DER SCHWEIZERISCHEN 180333 0.00 CE | 0.0014% | CH0589031027 |
| POWER FINANCE CORPORATION LTD 061227 3.75 GB            | 0.0014% | XS1725342288 |
| COGENT COMMUNICATIONS GROUP INC 150627 7.00 CB          | 0.0014% | US19240CAE30 |
| RINGCENTRAL INC 150830 8.50 CB                          | 0.0014% | US76680RAJ68 |
| STANDARD CHARTERE PLC 010431 4.644 CB                   | 0.0014% | US853254BS85 |
| BERLI JUCKER PCL NVDR                                   | 0.0014% | TH0002010R14 |

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| SANTANDER HOLDINGS USA INC 051026 3.244 CB             | 0.0014% | US80282KAZ93 |
| DONGFENG MOTOR CORPORATION                             | 0.0014% | CNE100000312 |
| JAPAN GOVERNMENT 200359 0.50 GB                        | 0.0014% | JP1400121K57 |
| BAXTER INTERNATIONAL INC 150826 2.6 CB                 | 0.0014% | US071813BQ15 |
| QNB FINANCE LTD 120227 2.75 CB                         | 0.0014% | XS2114850949 |
| AMEREN ILLINOIS CO 150651 2.90 CB                      | 0.0014% | US02361DAX84 |
| VIDEOTRON LTD 150427 5.125 CB                          | 0.0014% | US92660FAK03 |
| HLF FINANCING SARL LLC 010629 4.875 CB                 | 0.0014% | US40390DAC92 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 281027 0.00 GB  | 0.0014% | FR0014000AU2 |
| ACADEMY LTD 151127 6.00 CB                             | 0.0014% | US00401YAA82 |
| LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM          | 0.0014% | US5312297899 |
| ECO MATERIAL TECHNOLOGIES INC 310127 7.875 CB          | 0.0014% | US27900QAA40 |
| FAB SUKUK COMPANY LTD 140126 1.411 CB                  | 0.0014% | XS2282234090 |
| ROPER TECHNOLOGIES INC 150925 1.0 CB                   | 0.0014% | US776743AM84 |
| DH EUROPE FINANCE II SARL 180328 0.45 CB               | 0.0014% | XS2050404800 |
| PHILIPPINES REPUBLIC OF THE GOVERNMENT 010228 3.00 GB  | 0.0014% | US718286CC97 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 151028 0.0 TBA   | 0.0014% | US01F0304A39 |
| AGRICULTURAL BANK OF CHINA LTD NEWYORK BRANCH 190121   | 0.0014% | XS2281989785 |
| CHINA CONSTRUCTION BANK CORP HONG KONG BRANC 220421    | 0.0014% | XS2331713102 |
| HANESBRANDS INC 150231 9.00 CB                         | 0.0014% | US410345AQ54 |
| EUROPEAN STABILITY MECHANISM 100925 0.375 GB           | 0.0014% | US29881WAD48 |
| CHINA COMMUNICATIONS SERVI                             | 0.0014% | CNE1000002G3 |
| GNMA G2SF 200950 2.00 MBS POOL NO MA6864               | 0.0014% | US36179VTV26 |
| CHINA MERCHANTS SECURITIES CO LTD                      | 0.0014% | CNE100000HK9 |
| FEDERAL HOME LOAN MORTGAGE CORP 230925 0.375 GB        | 0.0014% | US3137EAEX33 |
| KRAFT HEINZ FOODS CO 010430 3.75 CB                    | 0.0014% | US50077LAV80 |
| SUMITOMO MITSUI TRUST BANK LTD 120925 1.05 CB          | 0.0014% | US86563VAT61 |
| BNP PARIBAS SA 170429 1.125 CB                         | 0.0014% | FR0013508710 |
| UNI PRESIDENT CHINA HOLDINGS LTD                       | 0.0014% | KYG9222R1065 |
| LUFAX HOLDING LTD                                      | 0.0014% | US54975P1021 |
| INTERNATIONAL BUSINESS MACHINES CORP 110228 0.30 CB    | 0.0014% | XS2115091717 |
| GECINA   | 0.0014% | FR0010040865 |
| PLATINUM ASSET MANAGEMENT LTD                          | 0.0014% | AU000000PTM6 |
| EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPM 2511     | 0.0014% | US29874QEL41 |
| GREENTOWN CHINA HOLDINGS                               | 0.0014% | KYG4100M1050 |
| AUSTRALIA COMMONWEALTH OF GOVERNMENT 211132 1.75 C     | 0.0014% | AU0000143901 |
| BARCLAYS PLC 200630 5.088 CB                           | 0.0014% | US06738EBK01 |
| ZOOMINFO TECHNOLOGIES INC                              | 0.0014% | US98980F1049 |
| DAQIN RAILWAY CO LTD                                   | 0.0014% | CNE000001NG4 |
| AT AND T INC 250326 1.70 CB                            | 0.0014% | US00206RML32 |
| NOVARTIS CAPITAL CORP 140227 2.00 CB                   | 0.0014% | US66989HAQ11 |
| NOVO NORDISK FINANCE NETHERLANDS BV 040628 0.125 CB    | 0.0014% | XS2348030425 |
| BRANDENBURG STATE OF 260628 0.01 GB                    | 0.0014% | DE000A289NL9 |
| TRINITY INDUSTRIES INC 150728 7.75 CB                  | 0.0014% | US896522AJ82 |
| INTER AMERICAN DEVELOPMENT BANK 200426 0.875 GB        | 0.0014% | US4581X0DV77 |
| JACOBS ENTERTAINMENT INC 150229 6.75 CB                | 0.0014% | US469815AK08 |
| GROWTHPOINT PROPERTIES AUSTRALIA                       | 0.0014% | AU000000GOZ8 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 220126 0.625 GE | 0.0014% | FR0014001L06 |
| ROCHE HOLDINGS INC 050326 0.991 CB                     | 0.0014% | US771196BS07 |
| MOBIUS MERGER SUB INC 010630 9.00 CB                   | 0.0014% | US606950AA10 |
| KOOKMIN BANK 060526 1.375 CB                           | 0.0014% | US50050HAP10 |
| FINLAND REPUBLIC OF GOVERNMENT 150436 0.125 GB         | 0.0014% | FI4000415153 |
| PERUSAHAAN PENERBIT SURAT BERHARGA SYARIAH 090626 1.1  | 0.0014% | US71567RAR75 |
| NORDIC INVESTMENT BANK 210126 0.50 GB                  | 0.0014% | US65562QBQ73 |
| ASML HOLDING NV 070529 0.625 CB                        | 0.0013% | XS2166219720 |
| GREE ELECTRIC APPLIANCES INC OF ZHUHAI                 | 0.0013% | CNE0000001D4 |
| UNITED OVERSEAS BANK LTD 160321 1.75 CB                | 0.0013% | XS2230275633 |
| FISERV INC 010729 3.50 CB                              | 0.0013% | US337738AU25 |
| CREDIT AGRICOLE HOME LOAN SFH SA 120428 0.01 CB        | 0.0013% | FR0014004EJ9 |
| PENSKE AUTOMOTIVE GROUP INC 010925 3.50 CB             | 0.0013% | US70959WAJ27 |
| SCENTRE GROUP TRUST 2 240980 4.75 CB                   | 0.0013% | US76025LAA26 |
| GGAM FINANCE LTD 150526 7.75 CB                        | 0.0013% | US36170JAB26 |
| BNP PARIBAS SA 130127 1.323 CB                         | 0.0013% | US09659W2N34 |
| BREMEN FREE HANSEATIC CITY OF 061028 0.01 GB           | 0.0013% | DE000A289K30 |
| GLATFELTER CORP 151129 4.75 CB                         | 0.0013% | US377320AA45 |
| PACTIV EVERGREEN GROUP ISSUER INC 151028 4.375 CB      | 0.0013% | US69527AAA43 |
| GLOBAL MEDICAL RESPONSE INC DELAWARE 011025 6.50 CB    | 0.0013% | US37960BAA35 |
| TOLEDO HOSPITAL 151148 6.015 CB                        | 0.0013% | US889184AE73 |
| OWENS CORNING 010630 3.875 CB                          | 0.0013% | US690742AK72 |
| KUNTARAHOITUS OYJ 200326 0.625 GB                      | 0.0013% | US62630CEE75 |
| SIX FLAGS ENTERTAINMENT CORP 150427 5.50 CB            | 0.0013% | US83001AAC62 |
| CHS COMMUNITY HEALTH SYSTEMS INC 010428 6.875 CB       | 0.0013% | US12543DBE94 |

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| CLINUVEL PHARMACEUTICALS LTD                           | 0.0013% | AU000000CUV3 |
| PERSIMMON PLC  | 0.0013% | GB0006825383 |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 170232 2.75 GB    | 0.0013% | CND10004R999 |
| TORONTO DOMINION BANK 060126 0.75 CB                   | 0.0013% | US89114QCP19 |
| TOTO LTD   | 0.0013% | JP3596200000 |
| US FOODS INC 010630 4.625 CB                           | 0.0013% | US90290MAE12 |
| JA SOLAR TECHNOLOGY CO LTD                             | 0.0013% | CNE100000SD1 |
| PNC FINANCIAL SERVICES GROUP INC 230429 3.45 CB        | 0.0013% | US693475AW59 |
| LOWER SAXONY STATE OF 090429 0.25 GB                   | 0.0013% | DE000A3MQA98 |
| CHEMOURS CO 150527 5.375 CB                            | 0.0013% | US163851AE83 |
| TELESAT CANADA 061226 5.625 CB                         | 0.0013% | US87952VAR78 |
| WEEBIT NANO LTD  | 0.0013% | AU000000WBT5 |
| ANZ NEW ZEALAND INTL LTD LONDON BRANCH 220626 1.25 CB  | 0.0013% | US00182EBN85 |
| FLAMINGO LUX II SCA 310329 5.00 CB                     | 0.0013% | XS2324523583 |
| ZONCOLAN BIDCO SPA 211028 4.875 CB                     | 0.0013% | XS2394823418 |
| NATIONWIDE BUILDING SOCIETY 180730 3.96 CB             | 0.0013% | US63861VAE74 |
| PAPA JOHN'S INTERNATIONAL INC 150929 3.875 CB          | 0.0013% | US698813AA06 |
| LOWER SAXONY STATE OF 190229 0.01 GB                   | 0.0013% | DE000A3H24E1 |
| EUROPEAN INVESTMENT BANK 261026 0.75 CB                | 0.0013% | US298785JP29 |
| ORACLE CORP 060223 5.55 CB                             | 0.0013% | US68389XCQ60 |
| RHP HOTEL PROPERTIES LP 150728 7.25 CB                 | 0.0013% | US749571AJ42 |
| TELEFLEX INC 151127 4.625 CB                           | 0.0013% | US879369AF39 |
| L BRANDS INC 010228 5.25 CB                            | 0.0013% | US501797AN49 |
| CLEAR CHANNEL OUTDOOR HOLDINGS INC 150928 9.00 CB      | 0.0013% | US18453HAE62 |
| HAITONG SECURITIES CO LTD                              | 0.0013% | CNE000000CK1 |
| Income Due - CNY                                       | 0.0013% | -            |
| SHIMIZU CORPORATION                                    | 0.0013% | JP3358800005 |
| GOLDMAN SACHS GROUP INC 010425 3.50 CB                 | 0.0013% | US38141GXJ83 |
| CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO LTD            | 0.0013% | CNE100000V20 |
| GERMANY (FEDERATION OF) 040742 3.25 GB                 | 0.0013% | DE0001135432 |
| SANTANDER UK GROUP HOLDINGS PLC 140627 1.673 CB        | 0.0013% | US80281LAQ86 |
| HOTEL PROPERTY INVESTMENTS STAPLED SECURITY FULLY PAIC | 0.0013% | AU000000HP19 |
| DIVERSIFIED HEALTHCARE TRUST 010331 4.375 CB           | 0.0013% | US25525PAB31 |
| COOPERATIEVE RABOBANK UA 310532 1.25 CB                | 0.0013% | XS1622193321 |
| CATALENT PHARMA SOLUTIONS INC 150727 5.00 CB           | 0.0013% | US14879EAE86 |
| STAR ENERGY GEOTHERMAL DARAJAT II LTD 141038 4.85 CB   | 0.0013% | USG8438NAB31 |
| BRITISH TELECOMMUNICATION PLC 081129 3.25 CB           | 0.0013% | US11102AAE10 |
| WHITBREAD PLC  | 0.0013% | GB00B1KJJ408 |
| KRONOS ACQUISITION HOLDINGS INC 311226 5.00 CB         | 0.0013% | US50106GAE26 |
| PFIZER INC 151236 4.00 CB                              | 0.0013% | US717081EC37 |
| SWITZERLAND CONFEDERATION OF GOVERNMENT 260634 0.00    | 0.0013% | CH0440081393 |
| GARDA WORLD SECURITY CORP 150227 4.625 CB              | 0.0013% | US36485MAK53 |
| ITALY REPUBLIC OF GOVERNMENT 171029 2.875 GB           | 0.0013% | US465410BY32 |
| IRON MOUNTAIN INC 150728 5.00 CB                       | 0.0013% | US46284VAG68 |
| BRITISH COLUMBIA PROVINCE OF 180644 3.20 GB            | 0.0013% | CA110709GC03 |
| CORPORACION NACIONAL DEL COBRE DE CHILE 150131 3.75 CB | 0.0013% | USP3143NBK92 |
| MACYS RETAIL HOLDINGS INC 151234 4.50 CB               | 0.0013% | US55616XAM92 |
| MAXIM CRANE WORKS HOLDINGS CAPITAL 010928 11.5 CB      | 0.0013% | US57779EAA64 |
| VISTAJET MALTA FINANCE PLC 010628 9.50 CB              | 0.0013% | US92841HAA05 |
| WESTLAKE CORP  | 0.0013% | US9604131022 |
| MXN BNP PARIBAS A/C                                    | 0.0013% | -            |
| TEMPLE AND WEBSTER GROUP LTD                           | 0.0013% | AU000000TPW5 |
| YIHAI INTERNATIONAL HOLDINGS LTD                       | 0.0013% | KYG984191075 |
| XYLEM INC 300128 1.95 CB                               | 0.0013% | US98419MAM29 |
| UK TREASURY 221026 0.375 GB                            | 0.0013% | GB00BNNGP668 |
| TAYLOR WIMPEY PLC GBP                                  | 0.0013% | GB0008782301 |
| GRAY TELEVISION INC 151030 4.75 CB                     | 0.0013% | US389375AL09 |
| LIONS GATE CAPITAL HOLDINGS LLC 150429 5.50 CB         | 0.0013% | US53627NAE13 |
| ONTARIO PROVINCE OF 021029 2.00 GB                     | 0.0013% | US68323AFG40 |
| CHARLES RIVER LABORATORIES 010528 4.25 CB              | 0.0013% | US159864AE78 |
| VICTORS MERGER CORP 150529 6.375 CB                    | 0.0013% | US92641PAA49 |
| RHINELAND PALATINATE STATE OF 230130 0.05 GB           | 0.0013% | DE000RLP1171 |
| BNG BANK NV 150130 0.10 GB                             | 0.0013% | XS2102284622 |
| CURO GROUP HOLDINGS CORP 010828 7.50 CB                | 0.0013% | US23131LAE74 |
| VALE INDONESIA TBK                                     | 0.0013% | ID1000109309 |
| LABL INC 011129 8.25 CB                                | 0.0013% | US50168QAD79 |
| SAMHALLSBYGGNADSBOLAGET I NORDEN AB 120827 1.00 CB     | 0.0013% | XS2114871945 |
| TELEFLEX INC 010628 4.25 CB                            | 0.0013% | US879369AG12 |
| BARCLAYS PLC 090829 0.577 CB                           | 0.0013% | XS2373642102 |
| KEIO CORP  | 0.0013% | JP3277800003 |
| DNB BANK ASA 300328 1.605 CB                           | 0.0013% | US25601B2B00 |
| TEMASEK FINANCIAL I LTD 020841 2.375 CB                | 0.0013% | US87973PBB94 |

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| CZECH REPUBLIC GOVERNMENT 291129 0.05 GB                | 0.0013% | CZ0001006076 |
| HESSEN STATE OF 110330 0.01 GB                          | 0.0013% | DE000A1RQDW4 |
| FRANCE REPUBLIC OF GOVERNMENT 250553 0.75 GB            | 0.0013% | FR0014004J31 |
| HOLDING D INFRASTRUCTURES DE TRANSPORT SAS 180131 1.4:  | 0.0013% | XS2433135543 |
| BAYER US FINANCE II LLC 150734 4.20 CB                  | 0.0013% | US07274NAZ69 |
| ONTARIO PROVINCE OF 020630 2.05 CB                      | 0.0013% | CA68333ZAH07 |
| AZURE MINERALS LTD                                      | 0.0013% | AU000000AZS2 |
| CHINA MERCHANT SHEKOU INDUSTRIAL ZONE HOLDINGS LLC      | 0.0013% | CNE100002FC6 |
| HOME DEPOT INC 061248 4.50 CB                           | 0.0013% | US437076BX94 |
| COCA COLA FEMSA SAB DE CV 220130 2.75 CB                | 0.0013% | US191241AH15 |
| HERTZ CORP 011226 4.625 CB                              | 0.0013% | US428040DA42 |
| HAKUHODO DY HOLDING INC                                 | 0.0013% | JP3766550002 |
| JAPAN GOVERNMENT 200951 0.70 GB                         | 0.0013% | JP1300721MA9 |
| SHANDONG GOLD MINING CO LTD                             | 0.0013% | CNE000001FR7 |
| CHINA EVERBRIGHT BANK CO LTD                            | 0.0013% | CNE100001QW3 |
| HAMBURG FREE AND HANSEATIC CITY OF 030630 0.01 GB       | 0.0013% | DE000A2LQPC1 |
| EUROPEAN INVESTMENT BANK 141142 1.0 CB                  | 0.0013% | XS1980857319 |
| ZHONGJI INNOLIGHT CO LTD                                | 0.0013% | CNE100001CY9 |
| APM HUMAN SERVICES INTERNATIONAL LIMITED                | 0.0013% | AU0000187528 |
| LIVE NATION ENTERTAINMENT INC 150128 3.75 CB            | 0.0013% | US538034AX75 |
| VISTAJET MALTA FINANCE PLC 010527 7.875 CB              | 0.0013% | US92840JAD19 |
| ASIAN DEVELOPMENT BANK 240130 1.875 GB                  | 0.0013% | US045167ER09 |
| UBS GROUP AG 130830 3.126 CB                            | 0.0013% | US902613AA61 |
| FRANCE REPUBLIC OF GOVERNMENT 251130 0.00 GB            | 0.0013% | FR0013516549 |
| LAENDER GEMEINSCHAFTSANLEIHE NO 54 260830 0.01 GB       | 0.0013% | DE000A289QQ1 |
| WASTE CONNECTIONS INC 010230 2.60 CB                    | 0.0013% | US94106BAA98 |
| NCL FINANCE LTD 150328 6.125 CB                         | 0.0013% | US62888HAA77 |
| VULCAN STEEL LIMITED ORDINARY FULLY PAID DEFERRED SETTI | 0.0013% | AU0000181984 |
| SONIC AUTOMOTIVE INC 151131 4.875 CB                    | 0.0013% | US83545GBE17 |
| SAUDI ELECTRICITY GLOBAL SUKUK CO 5 170930 2.413 CB     | 0.0013% | XS2203996306 |
| AUSTRIA REPUBLIC OF GOVERNMENT 201026 0.75 GB           | 0.0013% | AT0000A1K9C8 |
| COMPANIA CERVECERIAS UNIDAS SA                          | 0.0013% | CLP249051044 |
| LEO LITHIUM LIMITED ORDINARY FULLY PAID                 | 0.0013% | AU0000221251 |
| SICHUAN ROAD BRIDGE CO LTD                              | 0.0013% | CNE000001DQ4 |
| CVS HEALTH CORP 150931 2.125 CB                         | 0.0013% | US126650DR85 |
| SHENZHEN INOVANCE TECHNOLOGY LTD                        | 0.0013% | CNE100000V46 |
| CHINA INTERNATIONAL CAPITAL CORP                        | 0.0013% | CNE1000048J0 |
| SLOVAK REPUBLIC GOVERNMENT 091030 1.00 GB               | 0.0013% | SK4000017059 |
| INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVE 2207:    | 0.0013% | CA459058JY02 |
| VEOLIA ENVIRONNEMENT SA 150131 0.664 CB                 | 0.0013% | FR0013476595 |
| STANDARD LIFE ABERDEEN PLC                              | 0.0013% | GB00BF8Q6K64 |
| VODAFONE GROUP PLC 040681 3.25 CB                       | 0.0013% | US92857WBV19 |
| QATAR STATE OF GOVERNMENT 160450 4.40 GB                | 0.0013% | XS2155352748 |
| THE STAR ENTERTAINMENT GROUP LIMITED PLACEMENT          | 0.0013% | AU0000298044 |
| THAILAND KINGDOM OF GOVERNMENT 171235 1.585 GB          | 0.0012% | TH062303FC01 |
| WENDEL INVESTISSEMENT                                   | 0.0012% | FR0000121204 |
| SERVICE STREAM LIMITED                                  | 0.0012% | AU000000SSM2 |
| CREDIT SUISSE GROUP AG 100929 0.65 CB                   | 0.0012% | CH0494734418 |
| MAV ACQUISITION CORP 010829 8.00 CB                     | 0.0012% | US57767XAB64 |
| CEDAR FAIR LP 150729 5.25 CB                            | 0.0012% | US150190AE64 |
| NEWS CORP 150232 5.125 CB                               | 0.0012% | US65249BAB53 |
| SLM CORP 021126 3.125 CB                                | 0.0012% | US78442PGE07 |
| COUNCIL OF EUROPE DEVELOPMENT BANK 200131 0.00 GB       | 0.0012% | XS2286422071 |
| RYAN SPECIALTY GROUP LLC 010230 4.375 CB                | 0.0012% | US78351MAA09 |
| INFOMEDIA LIMITED                                       | 0.0012% | AU000000IFM0 |
| UNITED STATES TREASURY 150253 3.625 GB                  | 0.0012% | US912810TN81 |
| KUNTARAHOITUS OYJ 020331 0.00 GB                        | 0.0012% | XS2307854062 |
| HEIMSTADEN BOSTAD AB 130170 3.625 CB                    | 0.0012% | XS2397251807 |
| KOMMUNEKREDIT 030331 0.00 GB                            | 0.0012% | XS2308329783 |
| MACQUARIE AIRFINANCE HOLDINGS LTD 300329 8.125 CB       | 0.0012% | US55609NAB47 |
| ANGLIAN WATER SERVICES FINANCING PLC 150627 2.625 CB    | 0.0012% | XS1577797456 |
| MALAYSIA GOVERNMENT 150829 3.885 GB                     | 0.0012% | MYBMO1900020 |
| BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT 230930 0.01   | 0.0012% | XS2234573710 |
| J2 GLOBAL INC 151030 4.625 CB                           | 0.0012% | US48123VAF94 |
| TERNA RETE ELETTRICA NAZIONALE SPA 250930 0.375 CB      | 0.0012% | XS2237901355 |
| SCOUT24 SE  | 0.0012% | DE000A12DM80 |
| FNMA FNCI 010637 2.5 MBS POOL NO MA4628                 | 0.0012% | US31418EEA47 |
| FMCC FNCI 010537 2.50 MBS POOL NO SB8154                | 0.0012% | US3132D6BX76 |
| UNITI GROUP LP 150130 6.00 CB                           | 0.0012% | US91327AAB89 |
| VINDA INTERNATIONAL                                     | 0.0012% | KYG9361V1086 |
| BELGIUM KINGDOM OF GOVERNMENT 220657 2.25 GB            | 0.0012% | BE0000343526 |
| CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 150931 0.125 G | 0.0012% | FR0014005FC8 |

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| AIRPORT AUTHORITY HONG KONG 120132 2.50 GB              | 0.0012% | US00946AAD63  |
| EIG PEARL HOLDINGS SARL 310836 3.545 SF                 | 0.0012% | XS2400630005  |
| BANK OF CHENGDU CO LTD                                  | 0.0012% | CNE100002SN6  |
| CHARLES RIVER LABORATORIES INTERNATIONAL INC 150329 3.7 | 0.0012% | US159864AG27  |
| CRANE NXT CO 150348 4.20 CB                             | 0.0012% | US224399AT28  |
| GARDA WORLD SECURITY CORP 150228 7.75 CB                | 0.0012% | US36485MAM10  |
| UNITED STATES TREASURY 151142 4.00 GB                   | 0.0012% | US912810TM09  |
| YUNNAN BAIYAO GROUP CO LTD                              | 0.0012% | CNE0000008X7  |
| BGRIMM POWER PCL  | 0.0012% | TH7545010R15  |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2 151043 (     | 0.0012% | US21H0426A28  |
| AT T INC 150546 4.75 CB                                 | 0.0012% | US00206RCQ39  |
| WMG ACQUISITION CORP 011229 3.75 CB                     | 0.0012% | US92933BAT17  |
| PENSKE AUTOMOTIVE GROUP INC 150629 3.75 CB              | 0.0012% | US70959WAK99  |
| DELUXE CORP 010629 8.00 CB                              | 0.0012% | US248019AU57  |
| JAPAN BANK FOR INTERNATIONAL COOPERATION 150431 1.875   | 0.0012% | US471048CM82  |
| LIXIL CORPORATION                                       | 0.0012% | JP3626800001  |
| COTY INC 150129 4.75 CB                                 | 0.0012% | US222070AG98  |
| JIANGXI GANFENG LITHIUM CO LTD                          | 0.0012% | CNE100000SF6  |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 211030 1.20 GB     | 0.0012% | USY15025AC67  |
| DENMARK KINGDOM OF GOVERNMENT 151129 0.50 GB            | 0.0012% | DK0009923807  |
| MONASH IVF GROUP LIMITED ORDINARY FULLY PAID            | 0.0012% | AU000000MVF3  |
| FUBON FINANCIAL HL TWD10 TEMP                           | 0.0012% | DU06411673D7  |
| PFAND BRIEF BANK SCHWEIZERISCHER HYPOTHE 200541 0.00 (  | 0.0012% | CH0591979619  |
| JAPAN GOVERNMENT 200361 0.70 GB                         | 0.0012% | JP1400141M51  |
| VIDEOTRON LTD 150629 3.625 CB                           | 0.0012% | US92660FAN42  |
| GF SECURITIES CO LTD                                    | 0.0012% | CNE0000008L2  |
| TRINET GROUP INC 010329 3.50 CB                         | 0.0012% | US896288AA51  |
| ADVANCED DRAINAGE SYSTEMS INC 150630 6.375 CB           | 0.0012% | US00790RAB06  |
| SOCIETE GENERALE SA 080735 3.653 CB                     | 0.0012% | US83368RAY80  |
| ARAFURA RARE EARTHS LIMITED                             | 0.0012% | AU000000ARU5  |
| ITALY REPUBLIC OF GOVERNMENT 010829 3.00 GB             | 0.0012% | IT0005365165  |
| DAIMLER AG 110333 0.75 CB                               | 0.0012% | DE000A3H3JM4  |
| MACYS RETAIL HOLDINGS INC 150142 5.125 CB               | 0.0012% | US55616XAG25  |
| EMBECTA CORP 150230 5.00 CB                             | 0.0012% | US29082KAA34  |
| SINCLAIR TELEVISION GROUP INC 011230 4.125 CB           | 0.0012% | US829259BA72  |
| HOLCIM FINANCE LUXEMBOURG SA 230431 0.50 CB             | 0.0012% | XS2261215011  |
| GARDA WORLD SECURITY CORP 010629 6.0 CB                 | 0.0012% | US36485MAL37  |
| ATOS SE 121129 1.00 CB                                  | 0.0012% | FR0014006G24  |
| FOUNDATION BUILDING MATERIALS INC 010329 6.00 CB        | 0.0012% | US350392AA45  |
| KAKAO GAMES ORD   | 0.0012% | KR7293490009  |
| LITHIA MOTORS INC 150131 4.375 CB                       | 0.0012% | US536797AF03  |
| IMCD NV   | 0.0012% | NL0010801007  |
| CITYCON OYJ 100626 3.625 CB                             | 0.0012% | XS2347397437  |
| OMNI BRIDGEWAY LIMITED ORDINARY FULLY PAID              | 0.0012% | AU0000082489  |
| MATCH GROUP INC 010830 4.125 CB                         | 0.0012% | US57665RAL06  |
| ALBERTA PROVINCE OF 220730 1.30 GB                      | 0.0012% | US013051EM50  |
| COCA COLA HBC FINANCE BV 111124 1.875 CB                | 0.0012% | XS1377682676  |
| ARCHES BUYER INC 011228 6.125 CB                        | 0.0012% | US039524AB93  |
| HONG LEONG FINANCIAL GROUP BHD                          | 0.0012% | MYL10820O0006 |
| EUROPEAN INVESTMENT BANK 170530 0.875 CB                | 0.0012% | US298785JE71  |
| ALLIANT HOLDINGS INTERMEDIATE LLC 011129 5.875 CB       | 0.0012% | US01883LAD55  |
| FMCC FNCI 010737 3.00 MBS POOL NO SB0711                | 0.0012% | US3132CWYG31  |
| SELECT HARVESTS LIMITED                                 | 0.0012% | AU000000SHV6  |
| HERENS MIDCO SARL 150529 5.25 CB                        | 0.0012% | XS2340137343  |
| BEIJING ENTERPRISES WATER GROUP LTD                     | 0.0012% | BMG0957L1090  |
| CANADA (GOVT OF) 010637 5.00                            | 0.0012% | CA135087XW98  |
| ONCOR ELECTRIC DELIVERY COMPANY LLC 151148 4.10 CB      | 0.0012% | US68233JBG85  |
| HILTON GRAND VACATIONS INC 010731 4.875 CB              | 0.0012% | US43284MAB46  |
| ENEL FINANCE INTERNATIONAL NV 250547 4.75 CB            | 0.0012% | US29278GAC24  |
| BANK OF AMERICA CORP 310329 3.648 CB                    | 0.0012% | XS2148370211  |
| SBB TREASURY OYJ 261129 1.125 CB                        | 0.0012% | XS2346224806  |
| NORTH RHINE WESTPHALIA STATE OF 090430 0.20 GB          | 0.0012% | DE000NRWOMA1  |
| SWITZERLAND CONFEDERATION OF GOVT 240739 0.00 GB        | 0.0012% | CH0440081401  |
| IMEIK TECHNOLOGY DEVELOPMENT CO LTD                     | 0.0012% | CNE100004868  |
| CREDIT AGRICOLE SA 110141 2.811 CB                      | 0.0012% | US225313AN57  |
| ASSET WORLD CORP PCL NVDR                               | 0.0012% | TH9436010R15  |
| CONSENSUS CLOUD SOLUTIONS INC 151026 6.00 CB            | 0.0012% | US20848VAA35  |
| MURPHY OIL CORP 150231 3.75 CB                          | 0.0012% | US626738AF53  |
| MA FINANCIAL GROUP LTD ORD FULLY PAID                   | 0.0012% | AU0000156218  |
| PENNYMAC FINANCIAL SERVICES INC 150931 5.75 CB          | 0.0012% | US70932MAC10  |
| PRYSMIAN SPA  | 0.0012% | IT0004176001  |
| ALLY FINANCIAL INC 140233 6.70 CB                       | 0.0012% | US02005NBS80  |

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| GANNETT HOLDINGS LLC 011126 6.00 CB                     | 0.0012% | US36474GAA31 |
| QINGHAI SALT LAKE INDUSTRY CO LTD                       | 0.0012% | CNE0000005W2 |
| LIBERTY UTILITIES FINANCE GP1 150930 2.05 CB            | 0.0012% | US531546AB51 |
| IRIS ESCROW ISSUER CORP 151228 10.00 CB                 | 0.0012% | US462914AA05 |
| 360 SECURITY TECHNOLOGY INC                             | 0.0012% | CNE100002R22 |
| AIB GROUP PLC 030725 2.25 CB                            | 0.0012% | XS1849550592 |
| ERG SPA 110425 1.875 CB                                 | 0.0012% | XS1981060624 |
| CENTENE CORP 010331 2.50 CB                             | 0.0012% | US15135BAX91 |
| TWILIO INC 150331 3.875 CB                              | 0.0012% | US90138FAD42 |
| KOREA REPUBLIC OF GOVERNMENT 160930 1.00 GB             | 0.0012% | US50064FAS39 |
| CANADA GOVERNMENT 010633 2.75 GB                        | 0.0012% | CA135087Q236 |
| MITSUBISHI UFJ FINANCIAL GROUP INC 200732 2.309 CB      | 0.0012% | US606822BX18 |
| WEST TECHNOLOGY GRP LLC 100427 8.50 CB                  | 0.0012% | US956187AA63 |
| FREEDOM MORTGAGE CORP 011028 12.00 CB                   | 0.0012% | US35640YAK38 |
| DEVELOPMENT BANK OF JAPAN INC 280131 1.25 GB            | 0.0012% | US25159MBB28 |
| Outstanding Settlement Receipts - QAR                   | 0.0012% | -            |
| ABU DHABI EMIRATE OF 160450 3.875 GB                    | 0.0012% | XS2125308242 |
| PHILIPPINES REPUBLIC OF THE GOVERNMENT 060132 1.95 GB   | 0.0012% | US718286CN52 |
| INTERNATIONAL FINANCE CORP 270830 0.75 CB               | 0.0011% | US45950KCU25 |
| EUROPEAN UNION 060751 0.70 GB                           | 0.0011% | EU000A3KTGW6 |
| WPP FINANCE 2016 200325 1.375 CB                        | 0.0011% | XS1794084068 |
| SHANGHAI BAOSIGHT SOFTWARE CO LTD                       | 0.0011% | CNE000000C66 |
| CNH INDUSTRIAL FINANCE EUROPE SA 190126 1.875 CB        | 0.0011% | XS1823623878 |
| CP ATLAS BUYER INC 011228 7.00 CB                       | 0.0011% | US12597YAA73 |
| MATCH GROUP HOLDINGS II LLC 011031 3.625 CB             | 0.0011% | US57667JAA07 |
| WABASH NATIONAL CORP 151028 4.50 CB                     | 0.0011% | US929566AL19 |
| UNITED STATES TREASURY 150242 2.375 GB                  | 0.0011% | US912810TF57 |
| ASHTAD CAPITAL INC 120831 2.45 CB                       | 0.0011% | US045054AP84 |
| COMMSCOPE INC 010728 7.125 CB                           | 0.0011% | US203372AV94 |
| MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 101125 1.3  | 0.0011% | IT0005142952 |
| BELGIUM KINGDOM OF GOVERNMENT 220647 1.60 GB            | 0.0011% | BE0000338476 |
| CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 010348 3.95 CB  | 0.0011% | US15189XAS71 |
| AUSNET SERVICES HOLDINGS 210828 4.20 CB                 | 0.0011% | AU3CB0250751 |
| CHINA RUYI HOLDINGS LIMITED                             | 0.0011% | BMG4404N1149 |
| SEALED AIR CORP 150429 5.00 CB                          | 0.0011% | US81211KBA79 |
| ABACUS STORAGE KING STAPLED UNT D                       | 0.0011% | AU0000286213 |
| BNP PARIBAS SA 120835 2.588 CB                          | 0.0011% | US09659T2B67 |
| CANADA GOVERNMENT 011253 1.75 GB                        | 0.0011% | CA135087M680 |
| CIENA CORP 310130 4.00 CB                               | 0.0011% | US171779AL52 |
| ABACUS GROUP FULLY PAID ORDINARY/UNITS STAPLED SECURI   | 0.0011% | AU0000291882 |
| WILLIAMS SCOTSMAN INC 011031 7.375 CB                   | 0.0011% | US96949VAL71 |
| BEIJING ROBOROCK TECHNOLOGY CO LTD                      | 0.0011% | CNE100003R80 |
| PROSUS NV 130731 3.061 CB                               | 0.0011% | USN7163RAR41 |
| JIANGSU HENGLI HYDRAULIC CO LTD                         | 0.0011% | CNE1000019R4 |
| AUSGRID FINANCE PTY LTD 300725 1.25 CB                  | 0.0011% | XS1812905526 |
| DUQUESNE LIGHT HOLDINGS INC 070132 2.775 CB             | 0.0011% | US266233AJ47 |
| NEW SOUTH WALES TREASURY CORP 080333 2.0 GB             | 0.0011% | AU3SG0002082 |
| AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 251135 2    | 0.0011% | US052528AM81 |
| GRUBHUB HOLDINGS INC 010727 5.50 CB                     | 0.0011% | US40010PAA66 |
| SOOCHOW SECURITIES CO LTD                               | 0.0011% | CNE1000019P8 |
| NORDSTROM INC 010430 4.375 CB                           | 0.0011% | US655664AT70 |
| WEICHAJ POWER CO LTD                                    | 0.0011% | CNE1000000D4 |
| CENTURIA OFFICE REIT ORDINARY UNITS FULLY PAID          | 0.0011% | AU0000077893 |
| MACYS RETAIL HOLDINGS LLC 150330 5.875 CB               | 0.0011% | US55617LAQ59 |
| ANGI GROUP LLC 150828 3.875 CB                          | 0.0011% | US001846AA20 |
| OP YRITYSPANKKI OYJ 090630 1.625 CB                     | 0.0011% | XS2185867673 |
| RACKSPACE TECHNOLOGY GLOBAL INC 150228 3.50 CB          | 0.0011% | US750098AB18 |
| AMERICA MOVIL SAB DE CV 100328 2.125 CB                 | 0.0011% | XS1379122523 |
| PUBLIC SERVICE ELECTRIC AND GAS CO 010346 3.80 CB       | 0.0011% | US74456QBQ82 |
| THOR INDUSTRIES INC 151029 4.00 CB                      | 0.0011% | US885160AA99 |
| ASHTON WOODS USA LLC 010430 4.625 CB                    | 0.0011% | US045086AP03 |
| EUROPEAN FINANCIAL STABILITY FACILITY SA 240533 1.25 CB | 0.0011% | EU000A1G0DTP |
| KOHL'S CORP 010531 3.625 CB                             | 0.0011% | US500255AX28 |
| BRITISH TELECOMMUNICATIONS PLC 120925 0.50 CB           | 0.0011% | XS2051494222 |
| FINLAND REPUBLIC OF GOVERNMENT 040742 2.625 GB          | 0.0011% | FI4000046545 |
| NATIONWIDE BUILDING SOCIETY 250629 2.25 CB              | 0.0011% | XS1081100239 |
| FUTURES MARGIN-GBP                                      | 0.0011% | -            |
| ALLEN MEDIA LLC 150228 10.50 CB                         | 0.0011% | US01771YAA82 |
| BROWN FORMAN CORP 070726 1.20 CB                        | 0.0011% | XS1441773550 |
| HUNGARY 220931 2.125 GB                                 | 0.0011% | XS2388586401 |
| AKUMIN INC 011125 7.0 CB                                | 0.0011% | US01021FAA75 |
| T MOBILE USA INC 150425 3.50 CB                         | 0.0011% | US87264ABB08 |



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| MACYS RETAIL HOLDINGS LLC 150332 6.125 CB                | 0.0011% | US55617LAR33 |
| IHEARTCOMMUNICATIONS INC 150128 4.75 CB                  | 0.0011% | US45174HBG11 |
| DIC ASSET AG 220926 2.25 CB                              | 0.0011% | XS2388910270 |
| PORTUGAL REPUBLIC OF GOVERNMENT 121035 0.90 GB           | 0.0011% | PTOTENOE0034 |
| INTERCONTINENTAL EXCHANGE INC 150932 1.85 CB             | 0.0011% | US45866FAN42 |
| 2I RETE GAS SPA 311027 1.608 CB                          | 0.0011% | XS1709374497 |
| UNITED STATES TREASURY 150842 3.375 GB                   | 0.0011% | US912810TK43 |
| AUSTRIA REPUBLIC OF GOVERNMENT 200230 0.00 GB            | 0.0011% | AT0000A2CQD2 |
| EIG PEARL HOLDINGS SARL 301146 4.387 SF                  | 0.0011% | XS2400630187 |
| HOST HOTELS AND RESORTS LP 150625 4.00 CB                | 0.0011% | US44107TAV89 |
| AERCAP IRELAND CAPITAL DAC 140824 2.875 CB               | 0.0011% | US00774MAM73 |
| CORNERSTONE BUILDING BRANDS INC 150129 6.125 CB          | 0.0011% | US21925DAA72 |
| NETHERLANDS GOVERNMENT 150140 0.50 GB                    | 0.0011% | NL0013552060 |
| HITHTINK ROYALFLUSH INFORMATION NETWORK CO LTD           | 0.0011% | CNE100000IG3 |
| FNMA FNCL 011150 1.50 MBS POOL NO MA4181                 | 0.0011% | US31418DUF76 |
| AUSTRIA REPUBLIC OF GOVERNMENT 230534 2.40 GB            | 0.0011% | AT0000A10683 |
| CWT TRAVEL GROUP INC 191126 8.5 CB                       | 0.0011% | US12670RAA23 |
| SWEDISH COVERED BOND CORP 290327 0.875 CB                | 0.0011% | XS1586702679 |
| CCL INDUSTRIES INC                                       | 0.0011% | CA1249003098 |
| METLIFE INC 010325 3.00 CB                               | 0.0011% | US59156RBM97 |
| ALPHA HPA LIMITED  | 0.0011% | AU0000033060 |
| SCOTTS MIRACLE GRO CO 010232 4.375 CB                    | 0.0011% | US810186AW67 |
| DEUTSCHE TELEKOM INTERNATIONAL FIN BV 210628 4.375 CB    | 0.0011% | US25156PBB85 |
| SCRIPPS ESCROW II INC 150129 3.875 CB                    | 0.0011% | US81105DAA37 |
| DUN AND BRADSTREET CORP 151229 5.00 CB                   | 0.0011% | US26483EAL48 |
| FRANCE REPUBLIC OF GOVERNMENT 250532 0.00 GB             | 0.0011% | FR0014007L00 |
| P AND L DEVELOPMENT LLC 151125 7.75 CB                   | 0.0011% | US69306RAA41 |
| OI EUROPEAN GROUP BV 150230 4.75 CB                      | 0.0011% | US67777LAD55 |
| SINGAPORE REPUBLIC OF GOVERNMENT 010346 2.75 GB          | 0.0011% | SG31A7000004 |
| LLOYDS BANKING GROUP PLC 120927 1.50 CB                  | 0.0011% | XS1681050610 |
| UNITEDHEALTH GROUP INC 150541 3.05 CB                    | 0.0011% | US91324PEE88 |
| FRANCE REPUBLIC OF GOVERNMENT 250460 4.00 GB             | 0.0011% | FR0010870956 |
| LINDBLAD EXPEDITIONS LLC 6.75 CB                         | 0.0011% | US53523LAA89 |
| LA BANQUE POSTALE HOME LOAN SFH 230627 0.625 CB          | 0.0011% | FR0013262961 |
| SCRIPPS ESCROW INC 150727 5.875 CB                       | 0.0011% | US81104PAA75 |
| DZ HYP AG 220328 0.875 CB                                | 0.0011% | DE000A2GSP56 |
| NATWEST MARKETS PLC 180626 0.125 CB                      | 0.0011% | XS2355599197 |
| KOHL'S CORP 170725 4.25 CB                               | 0.0011% | US500255AU88 |
| THERMO FISHER SCIENTIFIC INC 150432 2.375 CB             | 0.0011% | XS2010032451 |
| SLOVAK REPUBLIC GOVERNMENT 191032 4.00 GB                | 0.0011% | SK4000021986 |
| FREEDOM MORTGAGE CORP 011030 12.25 CB                    | 0.0011% | US35640YAL11 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150848 1.25 G     | 0.0011% | DE0001102432 |
| SUNNOVA ENERGY CORP 011028 11.75 CB                      | 0.0011% | US86745GAG82 |
| COMMONWEALTH BANK OF AUSTRALIA 120939 3.743 CB           | 0.0011% | US202712BL88 |
| JIANGSU KINGS LUCK BREWERY JOINT STOCK CO LTD            | 0.0011% | CNE100001TH8 |
| ROYAL BANK OF CANADA 040526 010525 1.936 CB              | 0.0011% | CA780086RZ97 |
| SHANDONG SUN PAPER CO LTD                                | 0.0010% | CNE000001P52 |
| CYPRUS REPUBLIC OF GOVERNMENT 210130 0.625 GB            | 0.0010% | XS2105095777 |
| ARSENAL AIC PARENT LLC 011030 8.00 CB                    | 0.0010% | US04288BAB62 |
| UNITED STATES TREASURY 150249 3.00 GB                    | 0.0010% | US912810SF66 |
| PERU REPUBLIC OF GOVERNMENT 110341 3.30 GB               | 0.0010% | US715638DS81 |
| ASBURY AUTOMOTIVE GROUP INC 150232 5.00 CB               | 0.0010% | US043436AX21 |
| GOVERNMENT OF CHILE 070541 3.10 GB                       | 0.0010% | US168863DS48 |
| NORDSTROM INC 010831 4.25 CB                             | 0.0010% | US655664AY65 |
| ALBETA PROVINCE OF 010627 2.55 GB                        | 0.0010% | CA013051DW44 |
| LUCID GROUP INC  | 0.0010% | US5494981039 |
| SHENZHEN NEW INDUSTRIES BIOMEDICAL ENGINEERING ORD S     | 0.0010% | CNE100003T39 |
| PEOPLES INSURANCE COMPANY GROUP OF CHINA LTD             | 0.0010% | CNE100003F27 |
| NEW CHINA LIFE INSURANCE CO LTD                          | 0.0010% | CNE1000019Y0 |
| ORIENT SECURITIES CO LTD                                 | 0.0010% | CNE100001ZV6 |
| COCA COLA HBC AG ORD                                     | 0.0010% | CH0198251305 |
| ZHEJIANG JINGSHENG MECHANICAL AND ELECTRICAL CO LTD      | 0.0010% | CNE100001DJ8 |
| SANAN OPTOELECTRONICS CO LTD                             | 0.0010% | CNE000000KB3 |
| UNITED AIRLINES PASS THROUGH TRUST 2020 1 151027 5.875 S | 0.0010% | US90931GAA76 |
| WW INTERNATIONAL INC 150429 4.50 CB                      | 0.0010% | US98262PAA93 |
| KOGAN COM LTD ORDINARY FULLY PAID                        | 0.0010% | AU000000KGN2 |
| HOSPITALITY PROPERTIES TRUST 150230 4.375 CB             | 0.0010% | US44106MAY84 |
| MITSUBISHI UFJ FINANCIAL GROUP INC 070329 3.741 CB       | 0.0010% | US606822BH67 |
| CZECH REPUBLIC GOVERNMENT 240440 1.50 GB                 | 0.0010% | CZ0001005920 |
| HUNDSUN TECHNOLOGIES INC                                 | 0.0010% | CNE000001GD5 |
| PANAMA REPUBLIC OF GOVERNMENT 010456 4.50 GB             | 0.0010% | US698299BM53 |
| BUREAU VERITAS SA  | 0.0010% | FR0006174348 |

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| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 280231 1.25 CB     | 0.0010% | XS1955187858  |
| CHINA RESOURCES SANJIU MEDICAL AND PHARMECEUTICAL CC    | 0.0010% | CNE0000011K8  |
| HSBC BANK CANADA 200526 1.782 CB                        | 0.0010% | CA40427HTM56  |
| FNMA FNCL 011051 2.00 MBS POOL NO MA4437                | 0.0010% | US31418D4X74  |
| SAPUTO INC  | 0.0010% | CA8029121057  |
| FMCC FNCL 011151 2.0 MBS POOL NO RA6216                 | 0.0010% | US3133KM3Z69  |
| MANITOBA PROVINCE OF 020629 2.75 GB                     | 0.0010% | CA563469UT06  |
| BANK OF NOVA SCOTIA 080327 2.95 CB                      | 0.0010% | CA06415GDE76  |
| LIFEPOINT HEALTH INC 150129 5.375 CB                    | 0.0010% | US53219LAU35  |
| HEIMSTADEN AB 090326 4.25 CB                            | 0.0010% | SE0015657903  |
| HUADONG MEDICINE CO LTD                                 | 0.0010% | CNE000001151  |
| JAPAN GOVERNMENT OF 201244 1.50 GB                      | 0.0010% | JP1300451EC6  |
| GWA GROUP LIMITED                                       | 0.0010% | AU000000GWA4  |
| BNG BANK NV 310828 0.0 GB                               | 0.0010% | XS2381566616  |
| CHINA RES CEMENT HKD                                    | 0.0010% | KYG2113L1068  |
| CPI PROPERTY GROUP SA 120526 2.75 CB                    | 0.0010% | XS2171875839  |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221071     | 0.0010% | GB00BFMFCN652 |
| NETHERLAND KINGDOM OF THE GOVERNMENT 150127 0.00 GB     | 0.0010% | NL0015031501  |
| L BRANDS INC 010725 9.375 CB                            | 0.0010% | US501797AU81  |
| SAUDI ARABIA KINGDOM OF GOVERNMENT 210155 3.75 GB       | 0.0010% | XS2109770151  |
| FULL HOUSE RESORTS INC 150228 8.25 CB                   | 0.0010% | US359678AC31  |
| TIANQI LITHIUM INDUSTRIES INC                           | 0.0010% | CNE100000T32  |
| TOYOTA CREDIT CANADA INC 230226 1.18 CB                 | 0.0010% | CA892329BM41  |
| NETHERLANDS KINGDOM OF THE GOVERNMENT 150731 0.00 GB    | 0.0010% | NL00150006U0  |
| CHINA JINMAO HOLDINGS GROUP LTD                         | 0.0010% | HK0817039453  |
| TRINSEO MATERIALS OPERATING SCA 010429 5.125 CB         | 0.0010% | US89668QAF54  |
| EUROPEAN FINANCIAL STABILITY FACILITY SA 200150 0.70 GB | 0.0010% | EU000A1G0EG5  |
| ANHEUSER BUSCH COMPANIES LLC 010246 4.90 CB             | 0.0010% | US03522AAJ97  |
| OFFICE PROPERTIES INCOME TRUST 151031 3.45 CB           | 0.0010% | US67623CAF68  |
| DEVELOP GLOBAL LTD                                      | 0.0010% | AU0000179707  |
| SIEYUAN ELECTRIC CO LTD                                 | 0.0010% | CNE000001KM8  |
| METLIFE INC 131143 4.875 CB                             | 0.0010% | US59156RBG20  |
| GUANGDONG HAID GROUP CO LTD                             | 0.0010% | CNE100000HP8  |
| PRICOA GLOBAL FUNDING I 010926 1.20 CB                  | 0.0010% | US74153WCP23  |
| CHEWY INC   | 0.0010% | US16679L1098  |
| MCDONALDS CORP 091245 4.875 CB                          | 0.0010% | US58013MFA71  |
| OFX GROUP LIMITED                                       | 0.0010% | AU0000000FX5  |
| BAUSCH HEALTH AMERICAS INC 310127 8.50 CB               | 0.0010% | US91911XAW48  |
| GNMA GNMA2 SIN 200653 MBS POOL NO MA8948                | 0.0010% | US36179X5H58  |
| EMPIRE CO LIMITED                                       | 0.0010% | CA2918434077  |
| YUM BRANDS INC 151137 6.875 CB                          | 0.0010% | US988498AD34  |
| ROGERS COMMUNICATIONS INC 010529 3.25 CB                | 0.0010% | CA775109BJ98  |
| CHINA RUYI HOLDING HKD0.02 TEMP                         | 0.0010% | DU0BMDMJ87D7  |
| ILLINOIS TOOL WORKS INC 050631 1.0 CB                   | 0.0010% | XS1843434793  |
| LINDBLAD EXPEDITIONS HOLDINGS INC 150528 9.00 CB        | 0.0010% | US535219AA75  |
| CARRIAGE PURCHASER INC 151029 7.875 CB                  | 0.0010% | US14445LAA52  |
| ZHEJIANG SANHUA INTELLIGENT CONTROLS CO LTD             | 0.0010% | CNE000001M22  |
| XINJIANG DAQO NEW ENERGY CO LTD                         | 0.0010% | CNE100004P24  |
| SWEDEN KINGDOM OF GOVERNMENT 010632 2.25 GB             | 0.0010% | SE0004517290  |
| FOUNDER SECURITIES CO LTD                               | 0.0010% | CNE1000015Y8  |
| SPAIN KINGDOM OF GOVERNMENT 311048 2.70 GB              | 0.0010% | ES0000012B47  |
| GEO GROUP INC 300628 10.5 CB                            | 0.0010% | US36162JAC09  |
| ASSICURAZIONI GENERALI SPA 140731 2.429 CB              | 0.0010% | XS2201857534  |
| SIZZLING PLATTER LLC 281125 8.50 CB                     | 0.0010% | US830146AB28  |
| VERIZON COMMUNICATIONS INC 030941 2.85 CB               | 0.0010% | US92343VGL27  |
| ZHEJIANG DAHUA TECHNOLOGY CO LTD                        | 0.0010% | CNE100000BJ4  |
| HUA XIA BANK CO LTD                                     | 0.0010% | CNE000001FW7  |
| INTACT FINANCIAL CORP 180528 2.179 CB                   | 0.0010% | CA45823TAF36  |
| PEET LTD  | 0.0010% | AU000000PPC5  |
| NEWMONT MINING CORP 150342 4.875 CB                     | 0.0010% | US651639AP18  |
| JOHNSON AND JOHNSON 010940 2.10 CB                      | 0.0010% | US478160CR35  |
| GUARDIAN LIFE GLOBAL FUNDING 191127 1.25 CB             | 0.0010% | US40139LBA08  |
| AKUMIN INC 010828 7.50 CB                               | 0.0010% | US01021FAB58  |
| ZHEJIANG CHINA COMMODITIES CITY GROUP CO LTD            | 0.0010% | CNE000001BC8  |
| AMC NETWORKS INC 010424 5.00 CB                         | 0.0010% | US00164VAD55  |
| BAUSCH HEALTH COMPANIES INC 150229 6.25 CB              | 0.0010% | US071734AK34  |
| NEW ENTERPRISE STONE LIME CO INC 150728 9.75 CB         | 0.0010% | US644274AG71  |
| SINOLINK SECURITIES CO LTD                              | 0.0009% | CNE000000SV4  |
| AUSTRALIAN ETHICAL INVESTMENT LTD                       | 0.0009% | AU000000AEF4  |
| CANADA GOVERNMENT 010632 2.00 GB                        | 0.0009% | CA135087N597  |
| HUMANWELL HEALTHCARE GROUP CO LTD                       | 0.0009% | CNE000000QW6  |
| KOREA REPUBLIC OF GOVERNMENT 100350 1.50 GB             | 0.0009% | KR103502GA34  |

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| CENTRAL EXCHANGE LIMITED                              | 0.0009% | AU0000017840 |
| ADAMS HOMES INC 151028 9.25 CB                        | 0.0009% | US00623PAB76 |
| CHONGQING RURAL COMMERCIAL BANK CO LTD                | 0.0009% | CNE100003N29 |
| BANK OF NOVA SCOTIA 011127 1.40 CB                    | 0.0009% | CA06415E4E25 |
| FNMA FNCI 010237 1.50 MBS POOL NO MA4566              | 0.0009% | US31418ECC21 |
| EVERBRIGHT SECURITIES CO LTD                          | 0.0009% | CNE100000FD8 |
| BRANDYWINE OPERATING PARTNERSHIP LP 010529 8.125 CB   | 0.0009% | US060335AB23 |
| KONINKLIJKE KPN NV 181126 5.00 CB                     | 0.0009% | XS0707430947 |
| BANK OF CHANGSHA CO LTD                               | 0.0009% | CNE100003F50 |
| LD HOLDINGS GROUP LLC 010428 6.125 CB                 | 0.0009% | US521088AC89 |
| KINGBOARD LAMINATES HOLDINGS LTD                      | 0.0009% | KYG5257K1076 |
| GREENFIRE RESOURCES INC 011028 12.00 CB               | 0.0009% | US39525UAA51 |
| NOVA SCOTIA PROVINCE OF 010930 2.00 GB                | 0.0009% | CA669827GC54 |
| SEALED AIR CORP 150733 6.875 CB                       | 0.0009% | US81211KAK60 |
| TENET HEALTHCARE CORP 151131 6.875 CB                 | 0.0009% | US88033GAV23 |
| BRINKER INTERNATIONAL INC 150730 8.25 CB              | 0.0009% | US109641AK67 |
| TRUIST FINANCIAL CORP 070629 1.887 CB                 | 0.0009% | US89788MAE21 |
| BATH & BODY WORKS INC 150127 6.694 CB                 | 0.0009% | US501797AQ79 |
| BEIJING TONGRENTANG CO LTD                            | 0.0009% | CNE000000R69 |
| KRAFT HEINZ FOODS CO 150745 5.20 CB                   | 0.0009% | US50077LAM81 |
| NUFARM AUSTRALIA LTD 270130 5.00 CB                   | 0.0009% | US67052NAB10 |
| TACORA RESOURCES INC 150526 8.25 CB                   | 0.0009% | US87356LAA89 |
| RAILWORKS HOLDINGS LP 151128 8.25 CB                  | 0.0009% | US75079MAA71 |
| TELEFONICA EUROPE BV 140233 5.875 CB                  | 0.0009% | XS0162869076 |
| ERICSSON LM - B SHS                                   | 0.0009% | SE0000108656 |
| LANDWIRTSCHAFTLICHE RENTENBANK 120428 3.25 GB         | 0.0009% | AU3CB0246999 |
| ZHEJIANG LONGSHENG GROUP CO LTD                       | 0.0009% | CNE000001FJ4 |
| JELD WEN INC 151225 4.625 CB                          | 0.0009% | US475795AC41 |
| GRAFTECH GLOBAL ENTERPRISES INC 151228 9.875 CB       | 0.0009% | US38431AAA43 |
| CANADA GOVERNMENT 011251 2.00 GB                      | 0.0009% | CA135087H722 |
| TALGA GROUP LTD                                       | 0.0009% | AU000000TLG7 |
| SHANDONG HUALU HENGSHENG CHEMICAL CO LTD              | 0.0009% | CNE000001BM7 |
| BAUSCH HEALTH COMPANIES INC 300130 5.25 CB            | 0.0009% | US071734AJ60 |
| AT AND T INC 150955 3.55 CB                           | 0.0009% | US00206RLJ94 |
| ADVANCE AUTO PARTS INC 090326 5.90 CB                 | 0.0009% | US00751YAH99 |
| WHITE CAP BUYER LLC 150326 8.25 CB                    | 0.0009% | US96351CAA45 |
| NETMARBLE GAMES CORP                                  | 0.0009% | KR7251270005 |
| HYDRO QUEBEC 150260 2.10 GB                           | 0.0009% | CA448814JC89 |
| ENERGIZER HOLDINGS INC 311227 6.50 CB                 | 0.0009% | US29272WAF68 |
| EAST JAPAN RAILWAY CO 081231 4.75 CORP                | 0.0009% | XS0276809927 |
| UNIBAIL RODAMCO SE 280436 2.00 CB                     | 0.0009% | XS1401197253 |
| BANK NEDERLANDSE GEMEENTEN NV 170728 3.30 GB          | 0.0009% | AU3CB0249928 |
| GNMA G2SF 200153 5.5 MBS POOL NO MA8570               | 0.0009% | US36179XQX74 |
| ROMANIA GOVERNMENT 140231 3.0 GB                      | 0.0009% | XS2201851172 |
| JAPAN GOVERNMENT OF 200636 0.20 GB                    | 0.0009% | JP1201571G68 |
| SEAGATE HDD CAYMAN 010627 4.875 CB                    | 0.0009% | US81180WAR25 |
| SICHUAN CHUANTOU ENERGY CO LTD                        | 0.0009% | CNE000000BQ0 |
| NOTTING HILL GENESIS 030636 2.00 CB                   | 0.0009% | XS2346329571 |
| NORDSTROM INC 150328 6.95 CB                          | 0.0009% | US655664AH33 |
| CONSOLIDATED EDISON CO OF NEW YORK INC 150344 4.45 CB | 0.0009% | US209111FD03 |
| TSINGTAO BREWERY CO LTD                               | 0.0009% | CNE0000009Y3 |
| QUEBEC PROVINCE OF 011248 3.50 GB                     | 0.0009% | CA74814ZEW91 |
| FNMA FNCL 011051 2.50 MBS POOL NO CB1871              | 0.0009% | US3140QMCH57 |
| TELEFONICA EMISIONES SAU 080347 5.213 CB              | 0.0009% | US87938WAU71 |
| MEXICO UNITED MEXICAN STATES GOVERNMENT 240561 3.771  | 0.0009% | US91087BAN01 |
| ZHONGJIN GOLD CORP LTD                                | 0.0009% | CNE000001FM8 |
| SHARP CORP  | 0.0009% | JP3359600008 |
| NEW HOME COMPANY INC 151027 8.25 CB                   | 0.0009% | US645370AE73 |
| ADVANCE AUTO PARTS INC 090328 5.95 CB                 | 0.0009% | US00751YAJ55 |
| SEVERN TRENT UTILITIES FINANCE PLC 160126 3.625 CB    | 0.0009% | XS0875301912 |
| CANADA HOUSING TRUST NO 1 151231 1.60 CB              | 0.0009% | CA13509PHW64 |
| JINDUICHENG MOLYBDENUM CO LTD                         | 0.0009% | CNE1000009Y1 |
| OXFORD FINANCE LLC 010227 6.375 CB                    | 0.0009% | US69145LAC81 |
| SAILUN GROUP CO LTD                                   | 0.0009% | CNE1000015F7 |
| SCRIPPS ESCROW II INC 150131 5.375 CB                 | 0.0009% | US81105DAB10 |
| PERU REPUBLIC OF GOVERNMENT 120834 5.40 GB            | 0.0009% | PEP01000C5G4 |
| SHANGHAI RURAL COMMERCIAL BANK CO LTD                 | 0.0009% | CNE100004QD7 |
| MERCK AND CO INC 070349 4.0 CB                        | 0.0009% | US58933YAW57 |
| GIGADEVICE SEMICONDUCTOR BEIJING INC                  | 0.0009% | CNE1000030S9 |
| CARS COM INC 011128 6.375 CB                          | 0.0009% | US14575EAA38 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 151028 0.00 TB/ | 0.0009% | US01F0404A20 |
| NEW SOUTH WALES TREASURY CORP 200230 3.00 GB          | 0.0009% | AU3SG0001571 |

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| SHANGHAI PHARMACEUTICALS HOLDING CO LTD                 | 0.0009% | CNE000000C82 |
| WELLCOME TRUST FINANCE PLC 250736 4.625 CB              | 0.0009% | XS0261559594 |
| FUTURES MARGIN-JPY                                      | 0.0009% | -            |
| JOHNSON MATTHEY PLC                                     | 0.0009% | GB00BZ4BQC70 |
| INTERCONTINENTAL HOTELS GROUP PLC 140825 3.75 CB        | 0.0009% | XS1275957121 |
| SKY LTD 261129 4.00 CB                                  | 0.0009% | XS1141970175 |
| ACTIVISION BLIZZARD INC 150930 1.35 CB                  | 0.0009% | US00507VAP40 |
| BANK OF MONTREAL 181224 1.50 CB                         | 0.0009% | XS2053390600 |
| SPEEDWAY MOTORSPORTS LLC 011127 4.875 CB                | 0.0009% | US84779MAA27 |
| CHINA RAILWAY SIGNAL AND COMMUNICATION CORP LTD         | 0.0009% | CNE100003MP2 |
| CALIFORNIA STATE BOND 011039 7.3 GB                     | 0.0009% | US13063A7D02 |
| DONG ENERGY AS 120132 4.875 CB                          | 0.0009% | XS0730243150 |
| AMERICAN AXLE AND MANUFACTURING INC 010728 6.875 CB     | 0.0009% | US02406PBA75 |
| TREND MICRO INCORPORATED                                | 0.0009% | JP3637300009 |
| NCL CORPORATION LTD 010228 8.375 CB                     | 0.0009% | US62886HBL42 |
| VOLKSWAGEN INTERNATIONAL FINANCE NV 161126 3.375 CB     | 0.0009% | XS1910948089 |
| CHINA CONSTRUCTION BANK CORP                            | 0.0009% | CNE100000742 |
| TREASURY CORPORATION OF VICTORIA 100931 1.50 GB         | 0.0009% | AU35G0002314 |
| PECF USS INTERMEDIATE HOLDING III CORP 151129 8.00 CB   | 0.0009% | US69291HAA32 |
| CARL ZEISS MEDITEC NPV                                  | 0.0009% | DE0005313704 |
| TKC HOLDINGS INC 150528 6.875 CB                        | 0.0009% | US87256YAC75 |
| QUEBEC PROVINCE OF 011245 3.50 GB                       | 0.0009% | CA74814ZER07 |
| PROPEL FUNERAL PARTNERS LIMITED ORDINARY FULLY PAID     | 0.0009% | AU000000PPF8 |
| HAINAN AIRLINES HOLDING CO LTD                          | 0.0009% | CNE0000011C5 |
| HEALTHCARE REALTY TRUST INC                             | 0.0009% | US42226K1051 |
| BCPE ULYSSES INTERMEDIATE INC 010427 7.75 CB            | 0.0009% | US05553LAA17 |
| HYDRO ONE INC 250649 3.63 CB                            | 0.0009% | CA44810ZBX74 |
| DONGFANG ELECTRIC CORP LTD                              | 0.0009% | CNE000000J28 |
| PERNOD RICARD INTERNATIONAL FINANCE LLC 010431 1.625 C  | 0.0009% | US71427QAB41 |
| AFRICAN DEVELOPMENT BANK 180625 1.125 GB                | 0.0009% | XS2434390600 |
| BLUELINX HOLDINGS INC 151129 6.00 CB                    | 0.0009% | US09624HAA77 |
| NFP CORP 011031 8.50 CB                                 | 0.0009% | US65342RAG56 |
| ASTEROID PRIVATE MERGER SUB INC 151129 8.50 CB          | 0.0009% | US04625PAA93 |
| BATH AND BODY WORKS INC 010333 6.95 CB                  | 0.0009% | US532716AK37 |
| VULCAN ENERGY RESOURCES LIMITED ORDINARY FULLY PAID     | 0.0009% | AU0000066086 |
| FMCC FNCL 010453 5.00 MBS POOL NO RA8791                | 0.0009% | US3133KQXU56 |
| UNIGROUP GUOXIN MICROELECTRONICS CO LTD                 | 0.0009% | CNE000001M14 |
| SHANGHAI JINFENG INVESTMENT CO LTD                      | 0.0009% | CNE000000388 |
| INTER-AMERICAN DEVELOPMENT BANK 151225 1.25 GB          | 0.0008% | XS1991124063 |
| MYER HOLDINGS LTD                                       | 0.0008% | AU000000MYR2 |
| RABOBANK NEDERLAND 230529 4.625 CB                      | 0.0008% | XS1069886841 |
| TCL CORPORATION   | 0.0008% | CNE000001GL8 |
| EUROPEAN INVESTMENT BANK 160130 0.05 GB                 | 0.0008% | XS2102495673 |
| FMCC FNCL 011252 4.5 MBS POOL NO SD7557                 | 0.0008% | US3132DVME29 |
| JEFFERSON CAPITAL HOLDINGS LLC 150826 6.00 CB           | 0.0008% | US472481AA80 |
| CAITONG SECURITIES CO LTD                               | 0.0008% | CNE100002V44 |
| SDIC CAPITAL CO LTD                                     | 0.0008% | CNE000000Q11 |
| GLOBAL INFRASTRUCTURE SOLUTIONS INC 150432 7.50 CB      | 0.0008% | US37960XAB38 |
| IONEER LTD ORDINARY FULLY PAID                          | 0.0008% | AU0000028946 |
| MEDNAX INC 150230 5.375 CB                              | 0.0008% | US58502BAE65 |
| COBRAM ESTATE OLIVES LIMITED                            | 0.0008% | AU0000167066 |
| CECEP SOLAR ENERGY CO LTD                               | 0.0008% | CNE0000000K1 |
| SPRING AIRLINES CO LTD                                  | 0.0008% | CNE100001V45 |
| EUROPEAN INVESTMENT BANK 080637 3.875 CB                | 0.0008% | XS0740808802 |
| ITALGAS SPA 160233 0.50 CB                              | 0.0008% | XS2299002423 |
| Income Due - SEK  | 0.0008% | -            |
| PROGRAMA CEDULAS TDA FTA 100431 4.25 CB                 | 0.0008% | ES0371622020 |
| SHANGHAI ELECTRIC GROUP INC                             | 0.0008% | CNE100000D55 |
| CITIGROUP INC 231026 1.75 CB                            | 0.0008% | XS2031277077 |
| CREDIT SUISSE AG LONDON BRANCH 151225 1.125 CB          | 0.0008% | XS2345981802 |
| GENWORTH FINANCIAL INC 150634 6.50 CB                   | 0.0008% | US37247DAB29 |
| SASKATCHEWAN PROVINCE OF 020650 3.10 GB                 | 0.0008% | CA803854KH05 |
| NORDSTROM INC 150327 4.00 CB                            | 0.0008% | US655664AS97 |
| AMERICAN AXLE AND MANUFACTURING INC 150326 6.25 CB      | 0.0008% | US02406PAY60 |
| SUPERLOOP LIMITED ORDINARY FULLY PAID                   | 0.0008% | AU000000SLC8 |
| HEIMSTADEN AB 150127 6.75 CB                            | 0.0008% | SE0016278352 |
| LATVIA REPUBLIC OF GOVERNMENT 170331 0.00 GB            | 0.0008% | XS2317123052 |
| INTERNATIONAL FINANCE CORPORATION IFC LTD 151225 0.25 C | 0.0008% | XS2243329807 |
| UNIFRAX ESCROW ISSUER CORP 300929 7.50 CB               | 0.0008% | US90473LAC63 |
| ENCOMPASS HEALTH CORP 010431 4.625 CB                   | 0.0008% | US29261AAE01 |
| YONYOU SOFTWARE CO LTD                                  | 0.0008% | CNE0000017Y6 |
| BADEN WUERTTEMBERG STATE OF 020930 0.01 GB              | 0.0008% | DE000A14JZP2 |

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| INTERFACE INC 011228 5.50 CB                             | 0.0008% | US458665AS53 |
| SRS DISTRIBUTION INC 010729 6.125 CB                     | 0.0008% | US78471RAC07 |
| JAPAN GOVERNMENT 201238 0.50 GB                          | 0.0008% | JP1201671K12 |
| HEIDELBERGCEMENT AG                                      | 0.0008% | DE0006047004 |
| SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO LTD           | 0.0008% | CNE100002TX3 |
| SEAGATE HDD CAYMAN 011232 9.625 CB                       | 0.0008% | US81180WBG50 |
| EFG HERMES HOLDINGS SAE                                  | 0.0008% | EGS69101C011 |
| ENTEGRIS INC 010529 3.625 CB                             | 0.0008% | US29362UAD63 |
| CLIFFS NATURAL RESOURCES INC 011040 6.25 CB              | 0.0008% | US18683KAC53 |
| JIANGSU PACIFIC QUARTZ CO LTD                            | 0.0008% | CNE100001VC5 |
| SUNRESIN NEW MATERIALS CO LTD                            | 0.0008% | CNE100002136 |
| LSF11 A5 HOLDCO LLC 151029 6.625 CB                      | 0.0008% | US50221DAA72 |
| NUVEI CORP   | 0.0008% | CA67079A1021 |
| AUSTRALIAN CLINICAL LABS LTD ORD FULLY PAID DEFERRED SET | 0.0008% | AU0000148496 |
| KOHL'S CORP 170745 5.55 CB                               | 0.0008% | US500255AV61 |
| FIAT CHRYSLER AUTOMOBILES NV 050126 3.875 CB             | 0.0008% | XS2178833773 |
| EUROPEAN UNION 020546 0.45 GB                            | 0.0008% | EU000A3KNYG5 |
| SUNNOVA ENERGY CORP 010926 5.875 CB                      | 0.0008% | US86745GAF00 |
| CHINA MINMETALS RARE EARTH CO LTD                        | 0.0008% | CNE000000WS2 |
| CHINA RESOURCES MICROELECTRONICS LTD                     | 0.0008% | CNE100003S06 |
| YUNNAN ALUMINIUM CO LTD                                  | 0.0008% | CNE000000VG9 |
| JIANGSU YUYUE MEDICAL EQUIPMENT AND SUPPLY CO LTD        | 0.0008% | CNE1000009X3 |
| LANDWIRTSCHAFTLICHE RENTENBANK 151226 0.875 GB           | 0.0008% | XS2035406987 |
| BPCE SA 231226 1.375 CB                                  | 0.0008% | FR0013487543 |
| ZHEJIANG HUAYOU COBALT CO LTD                            | 0.0008% | CNE100001VW3 |
| SINOMA INTERNATIONAL ENGINEERING CO LTD                  | 0.0008% | CNE000001LS3 |
| CLEVELAND CLIFFS INC 010331 4.875 CB                     | 0.0008% | US185899AL57 |
| AHP HEALTH PARTNERS INC 150729 5.75 CB                   | 0.0008% | US00150LAB71 |
| BEIJING TANTAN BIOLOGICAL PRODUCTS CORP LTD              | 0.0008% | CNE000000WF9 |
| ANHUI KOUZI DISTILLERY CO LTD                            | 0.0008% | CNE100002256 |
| CARROLS RESTAURANT GROUP INC 010729 5.875 CB             | 0.0008% | US14574XAF15 |
| JUNYAO AIRLINES CO LTD                                   | 0.0008% | CNE100001ZY0 |
| RITE AID CORP 010725 7.50 CB                             | 0.0008% | US767754CK89 |
| BETHEL AUTOMOTIVE SAFTY SYSTEMS ORDS                     | 0.0008% | CNE1000030Y7 |
| COOPERATIEVE RABOBANK UA 140725 4.125 CB                 | 0.0008% | XS0525602339 |
| SMURFIT KAPPA GROUP PLC                                  | 0.0008% | IE00B1RR8406 |
| HAINAN AIRPORT INFRASTRUCTURE CO LTD                     | 0.0008% | CNE000001C32 |
| CPUK FINANCE LIMITED ADDITIONAL 1202B 280247 3.69 CB     | 0.0008% | XS1901211190 |
| INTESA SANPAOLO SPA 240125 3.375 CB                      | 0.0008% | IT0004889421 |
| TESCO PROPERTY FINANCE 5 PLC 131041 5.6611 SF            | 0.0008% | XS0735866583 |
| KOMMUNALBANKEN AS 151226 0.625 GB                        | 0.0008% | XS2325602402 |
| MYSTATE LTD  | 0.0008% | AU000000MYSO |
| ORANGE SA 150132 3.25 CB                                 | 0.0008% | FR0013396538 |
| YINTAI GOLD CO LTD                                       | 0.0008% | CNE0000012L4 |
| LONDON POWER NETWORKS PLC 010329 2.625 CB                | 0.0008% | XS1957456509 |
| BUPA FINANCE PLC 140627 1.75 CB                          | 0.0008% | XS2183141717 |
| QUEENSLAND TREASURY CORP 090333 4.50 CB                  | 0.0008% | AU3CB0297547 |
| LIBERTY INTERACTIVE CORP 010230 8.25 CB                  | 0.0008% | US530715AJ01 |
| AVIVA PLC 120949 4.375 CB                                | 0.0008% | XS1488459485 |
| KONTOOR BRANDS INC 151129 4.125 CB                       | 0.0008% | US50050NAA19 |
| INVESTITIONSBANK BERLIN 041027 2.75 CB                   | 0.0008% | DE000A289KN1 |
| LEASEPLAN CORPORATION NV 090425 3.50 CB                  | 0.0008% | XS2155365641 |
| GOODYEAR TIRE AND RUBBER CO 300433 5.625 CB              | 0.0008% | US382550BK68 |
| BNG BANK NV 211226 0.50 GB                               | 0.0008% | XS2307879721 |
| NOVONIX LTD  | 0.0008% | AU000000NVX4 |
| NATIONAL AUSTRALIA BANK 101123 0.625 CB                  | 0.0008% | XS1517196272 |
| HUAXI SECURITIES CO LTD                                  | 0.0008% | CNE1000033J2 |
| ORACLE CORP 091152 6.9 CB                                | 0.0008% | US68389XCK90 |
| ORSTED AS 010330 3.75 CB                                 | 0.0008% | XS2591029876 |
| AMERICAN HONDA FINANCE CORP 181024 1.95 CB               | 0.0008% | XS2159791990 |
| TONGFU MICROELECTRONICS CO LTD                           | 0.0008% | CNE1000006C3 |
| VIAVI SOLUTIONS INC 011029 3.75 CB                       | 0.0008% | US925550AF21 |
| EUROPEAN INVESTMENT BANK 141226 0.125 GB                 | 0.0008% | XS2281370903 |
| CHINA JUSHI CO LTD                                       | 0.0008% | CNE000000YM1 |
| CHINA GALAXY SECURITIES CO LTD                           | 0.0008% | CNE100002FG7 |
| CNP ASSURANCES SA 050645 4.25 CB                         | 0.0008% | FR0011949403 |
| LA POSTE SA 120630 3.75 GB                               | 0.0008% | FR001400IIR9 |
| ITALY REPUBLIC OF GOVERNMENT 010946 3.25 GB              | 0.0008% | IT0005083057 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA 100227 3.50 CB        | 0.0008% | XS1562614831 |
| NORDIC INVESTMENT BANK 151226 0.125 GB                   | 0.0008% | XS2284257701 |
| GUOSEN SECURITIES CO LTD                                 | 0.0008% | CNE100001WS9 |
| NATWEST GROUP PLC 281131 2.105 CB                        | 0.0008% | XS2346516250 |

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| AKZO NOBEL NV 071124 1.75 CB                              | 0.0008% XS1134519120 |
| QJ AN XIN TECHNOLOGY GROUP INC                            | 0.0008% CNE1000041K3 |
| AUSTRALIA PACIFIC AIRPORTS MELBOURNE PTY LTD 151024 1.7   | 0.0008% XS1121229402 |
| ONTARIO PROVINCE OF 151226 0.25 GB                        | 0.0008% XS2283226798 |
| TREASURY CORP VICTORIA 201130 1.50 GB                     | 0.0008% AU0000078552 |
| ADVANCE AUTI PARTS INC 150430 3.90 CB                     | 0.0008% US00751YAE68 |
| ACEA SPA 240131 3.875 CB                                  | 0.0008% XS2579284469 |
| HUAGONG TECH CO LTD                                       | 0.0008% CNE000001303 |
| METHANEX CORP 011244 5.65 CB                              | 0.0008% US59151KAJ79 |
| IMERYS SA 101224 2.00 CB                                  | 0.0008% FR0012370872 |
| PENN NATIONAL GAMING INC 010729 4.125 CB                  | 0.0008% US707569AV14 |
| SYRAH RESOURCES LIMITED ORDINARY FULLY PAID               | 0.0008% AU000000SYR9 |
| BNP PARIBAS HOME LOAN SFH SA 310130 3.00 CB               | 0.0008% FR001400FIG8 |
| MAKITA CORPORATION  | 0.0008% JP3862400003 |
| RESIDEO FUNDING INC 010929 4.00 CB                        | 0.0008% US76119LAB71 |
| UNITED STATES TREASURY 150547 3.00 GB                     | 0.0008% US912810RX81 |
| HUAYU AUTOMOTIVE SYSTEMS CO LTD                           | 0.0008% CNE000000M15 |
| ASIAN DEVELOPMENT BANK 071227 0.75 CB                     | 0.0008% XS2332979769 |
| RADIOLOGY PARTNERS INC 010228 9.25 CB                     | 0.0008% US75041VAA26 |
| CLARIVATE PLC   | 0.0008% JE00BJJN4441 |
| CITIGROUP INC 280125 1.75 CB                              | 0.0008% XS1173792059 |
| SANTANDER ISSUANCES SAU 190127 3.125 CB                   | 0.0008% XS1548444816 |
| MADER GROUP LIMITED ORDINARY FULLY PAID                   | 0.0008% AU0000056269 |
| AURIZON NETWORK PTY LTD 180924 2.00 CB                    | 0.0008% XS1111428402 |
| SMURFIT KAPPA ACQUISITIONS UNLIMITED CO 150126 2.875 CB   | 0.0008% XS1849518276 |
| ARKEMA SA 200125 1.50 CB                                  | 0.0008% FR0012452191 |
| ENEL FINANCE INTERNATIONAL NV 201027 1.00 CB              | 0.0008% XS2244418609 |
| CAISSE DES DEPOTS ET CONSIGNATIONS 250533 3.125 GB        | 0.0008% FR001400FTZ5 |
| IMPEDIMED LIMITED   | 0.0008% AU000000IPD8 |
| SINCLAIR TELEVISION GROUP INC 010330 5.50 CB              | 0.0008% US829259AY67 |
| MASONITE INTERNATIONAL CORP 150230 3.50 CB                | 0.0008% US575385AE91 |
| EUROPEAN FINANCIAL STABILITY FACILITY SA 160233 2.875 CB  | 0.0008% EU000A2SCAG3 |
| BAYER AG 060724 0.375 CB                                  | 0.0008% XS2199265617 |
| LEGAL AND GENERAL GROUP PLC 261149 3.75 CB                | 0.0008% XS2083961370 |
| CAIXABANK SA 011024 0.625 CB                              | 0.0008% XS2055758804 |
| SAP SE 101224 0.75 CB                                     | 0.0008% DE000A2TSTF8 |
| SHANGHAI FOSUN PHARMACEUTICAL GROUP CO LTD                | 0.0008% CNE000000X38 |
| TELIA COMPANY AB 070927 3.00 CB                           | 0.0008% XS0826189028 |
| COLOMBIA REPUBLIC OF GOVERNMENT 261050 7.25 GB            | 0.0008% COL17CT03722 |
| SKANDINAVISKA ENSKILDA BANKEN AB 010724 0.05 CB           | 0.0008% XS2020568734 |
| IRELAND REPUBLIC OF GOVERNMENT 150537 1.70 GB             | 0.0008% IE00BV8C9B83 |
| ROMANIA GOVERNMENT 260226 2.75 GB                         | 0.0008% XS2178857285 |
| TOLEDO HOSPITAL 151128 5.325 CB                           | 0.0008% US889184AC18 |
| ANNINGTON FUNDING PLC 120729 3.184 CB                     | 0.0008% XS1645518652 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA 021024 0.375 CB        | 0.0008% XS2058729653 |
| BANCO BPM SPA 230125 1.00 CB                              | 0.0008% IT0005321663 |
| DEUTSCHE BANK AG 191125 1.00 CB                           | 0.0008% DE000DL19VR6 |
| SICHUAN KELUN PHARMACEUTICALS CO LTD                      | 0.0008% CNE100000PW7 |
| AIR CHINA LTD   | 0.0008% CNE000001NNO |
| SANOFI SA 010425 1.00 CB                                  | 0.0008% FR0013505104 |
| MAPFRE SA 190526 1.625 CB                                 | 0.0008% ES0224244071 |
| WENDEL SA 090227 2.50 CB                                  | 0.0008% FR0012516417 |
| SPAIN KINGDOM OF GOVERNMENT 300766 3.45 GB                | 0.0008% ES00000128E2 |
| TESCO CORPORATE TREASURY SERVICES PLC 270430 2.75 CB      | 0.0008% XS2163089563 |
| FIDELITY NATIONAL INFORMATION SERVICES INC 031229 2.25 CB | 0.0008% XS2085657299 |
| SINCLAIR TELEVISION GROUP INC 150227 5.125 CB             | 0.0008% US829259AW02 |
| BANCO DE SABADELL SA 071125 0.625 CB                      | 0.0008% XS2076079594 |
| DANA INC 010930 4.25 CB                                   | 0.0008% US235825AH97 |
| CREDIT AGRICOLE ITALIA SPA 300924 0.25 CB                 | 0.0008% IT0005216624 |
| BANK OF AMERICA CORP 020629 1.667 CB                      | 0.0008% XS2348234936 |
| BANK OF IRELAND GROUP PLC 251125 1 CB                     | 0.0008% XS2082969655 |
| HYPO VORARLBERG BANK AG 110225 0.75 CB                    | 0.0008% XS1188081936 |
| AMERICAN HONDA FINANCE CORP 101023 3.625 CB               | 0.0008% US02665WCQ24 |
| CARREFOUR SA 030625 1.25 CB                               | 0.0008% XS1179916017 |
| TELEPERFORMANCE SE 020725 1.875 CB                        | 0.0008% FR0013346822 |
| SPAREBANK 1 BOLIGKREDIT AS 300125 0.50 CB                 | 0.0008% XS1760129608 |
| BERRY GLOBAL INC 150125 1.00 CB                           | 0.0008% XS2093880735 |
| FIRST CAPITAL SECURITIES CO LTD                           | 0.0008% CNE1000027G0 |
| NYKREDIT REALKREDIT A/S 170125 0.625 CB                   | 0.0008% DK0009522062 |
| PARK RIVER HOLDINGS INC 010829 6.750 CB                   | 0.0008% US70082LAB36 |
| OUTFRONT MEDIA CAPITAL LLC 150129 4.25 CB                 | 0.0008% US69007TAE47 |
| ZHEJIANG CHINT ELECTRICS CO LTD                           | 0.0008% CNE100000KD8 |

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| NATIONAL RURAL UTILITIES COOPERATIVE FINANCE 150133 5.8 | 0.0008% | US637432PA73 |
| PAYLOCITY HOLDING CORP                                  | 0.0008% | US70438V1061 |
| SCOR SE 080646 3.00 CB                                  | 0.0008% | FR0013067196 |
| SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTH 240532 1     | 0.0008% | AU3SG0002058 |
| MALAYSIA GOVERNMENT 150650 4.065 GB                     | 0.0008% | MYBMZ2000016 |
| ONTARIO PROVINCE OF 021250 2.65 GB                      | 0.0008% | CA68333ZAG24 |
| GUANGZHOU TINCI MATERIALS TECHNOLOGY CO LTD             | 0.0008% | CNE100001RG4 |
| TELEKOM FINANZMANAGEMENT GMBH 071226 1.50 CB            | 0.0008% | XS1405762805 |
| ALLY FINANCIAL INC 010525 5.80 CB                       | 0.0008% | US02005NBJ81 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 14043:      | 0.0008% | NZLGFDT009C0 |
| GATWICK FUNDING LTD 150430 2.50 CB                      | 0.0008% | XS2332199830 |
| PENSKE TRUCK LEASING CO LP 151127 5.875 CB              | 0.0008% | US709599BR43 |
| LFS TOPCO LLC 151026 5.875 CB                           | 0.0008% | US50203TAA43 |
| QVC INC 010928 4.375 CB                                 | 0.0008% | US747262AZ65 |
| CAPGEMINI SE 230625 0.625 CB                            | 0.0008% | FR0013519048 |
| UNISPLENDOUR CORP LTD                                   | 0.0008% | CNE0000010T1 |
| UNITED STATES STEEL CORP 010637 6.650 CB                | 0.0008% | US912909AD03 |
| JOHNSON CONTROLS INTERNATIONAL PLC 150136 6.00 CB       | 0.0008% | US478375AH14 |
| SR BOLIGKREDITT AS 171025 0.75 CB                       | 0.0008% | XS1894534343 |
| INDUSTRIAL SECURITIES CO LTD                            | 0.0007% | CNE100000V95 |
| COMMERCIAL METALS CO 150130 4.125 CB                    | 0.0007% | US201723AQ67 |
| PPG INDUSTRIES INC 031125 0.875 CB                      | 0.0007% | XS1405769487 |
| BNZ INTERNATIONAL FUNDING LTD 030725 0.625 CB           | 0.0007% | XS1850289171 |
| RCI BANQUE SA 100426 1.75 CB                            | 0.0007% | FR0013412707 |
| DEUTSCHE HYPOTHEKENBANK AG 200625 0.375 CB              | 0.0007% | DE000DHY4861 |
| ICADE SA 171125 1.125 CB                                | 0.0007% | FR0013218393 |
| RAIFFEISEN BANK INTERNATIONAL AG 220125 0.25 CB         | 0.0007% | XS2106056653 |
| MORGAN STANLEY 241125 5.00 CB                           | 0.0007% | US6174467X10 |
| AMERISOURCEBERGEN CORP 150524 3.4 CB                    | 0.0007% | US03073EAL92 |
| KERING SA 100526 1.25 CB                                | 0.0007% | FR0013165677 |
| AMERIPRISE FINANCIAL INC 151024 3.70 CB                 | 0.0007% | US03076CAG15 |
| BERTELSMANN SE & CO KGAA 010428 2.00 CB                 | 0.0007% | XS2149280948 |
| ELM BV 291249 2.60 CB                                   | 0.0007% | XS1209031019 |
| KAR AUCTION SERVICE INC 010625 5.125 CB                 | 0.0007% | US48238TAA79 |
| SOUTHWEST SECURITIES CO LTD                             | 0.0007% | CNE0000016P6 |
| GLP CAPITAL LP 150426 5.375 CB                          | 0.0007% | US361841AH26 |
| ANHEUSER BUSCH INBEV NV 020432 2.875 CB                 | 0.0007% | BE6320935271 |
| NXP BV 010326 3.35 CB                                   | 0.0007% | US62947QBB32 |
| INTERNATIONAL BANK FOR RECONSTRUCTION AN DEVE 211225    | 0.0007% | XS2122575678 |
| TRATON FINANCE LUXEMBOURG SA 240325 0.125 CB            | 0.0007% | DE000A3KNP88 |
| GUOLIAN SECURITIES CO LTD                               | 0.0007% | CNE1000041D8 |
| ERIE INDEMNITY CO                                       | 0.0007% | US29530P1021 |
| NESTLE HOLDINGS INC 140941 2.50 CB                      | 0.0007% | US641062AY06 |
| GOLDMAN SACHS GROUP INC 120231 3.0 CB                   | 0.0007% | XS1362373224 |
| VERIZON COMMUNICATIONS INC 080431 2.50 CB               | 0.0007% | XS1979281158 |
| MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 150126 0.8  | 0.0007% | XS2090859252 |
| COMMERZBANK AG 040326 1.00 CB                           | 0.0007% | DE000CZ40NS9 |
| PENTAIR FINANCE SARL 150732 5.90 CB                     | 0.0007% | US709629AS88 |
| PENSKE TRUCK LEASING CO LP 010724 3.45 CB               | 0.0007% | US709599BF05 |
| SHIJIAZHUANG YILING PHARMACEUTICAL CO LTD               | 0.0007% | CNE1000015S0 |
| BRAMBLES FINANCE LTD 041027 1.5 CB                      | 0.0007% | XS1577950667 |
| VODAFONE GROUP PLC 300525 4.125 CB                      | 0.0007% | US92857WBJ80 |
| INNOVATE CORP 010226 8.50 CB                            | 0.0007% | US404139AJ64 |
| CARREFOUR BANQUE SA 140625 0.107 CB                     | 0.0007% | FR0014003Z81 |
| GROUPAMA ASSURANCES MUTUELLES 240928 3.375 CB           | 0.0007% | FR0013365640 |
| CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 190126 0.50 CB | 0.0007% | FR0013310026 |
| BEIJING NEW BUILDING MATERIALS PUBLIC LTD CO            | 0.0007% | CNE000000QS4 |
| ASIAN INFRASTRUCTURE INVESTMENT BANK 160524 2.25 CB     | 0.0007% | US04522KAA43 |
| CONSOLIDATED EDISON COMPANY OF NEW YORK INC 150661 3    | 0.0007% | US209111GB38 |
| MESOBLAST LIMITED                                       | 0.0007% | AU000000MSB8 |
| LONDON STOCK EXCHANGE GROUP PLC 061227 1.75 CB          | 0.0007% | XS1918000107 |
| ITY REPUBLIC OF GOVERNMENT 010367 2.80 GB               | 0.0007% | IT0005217390 |
| MERCIALYS SA 270226 1.8 CB                              | 0.0007% | FR0013320249 |
| XEROX CORP 151239 6.75 CB                               | 0.0007% | US984121CB79 |
| ORACLE CORP 010460 3.85 CB                              | 0.0007% | US68389XBY04 |
| RECORDATI SPA - NEW                                     | 0.0007% | IT0003828271 |
| SWEDBANK HYPOTEK AB 050226 0.50 CB                      | 0.0007% | XS1946788194 |
| BERLIN HYP AG 050226 1.00 CB                            | 0.0007% | DE000BHY0BP6 |
| UK TREASURY BOND 070632 4.25 GB                         | 0.0007% | GB0004893086 |
| SHANGHAI AIKO SOLAR ENERGY CO LTD                       | 0.0007% | CNE000000LN6 |
| NORTHERN TRUST CORP 301025 3.95 CB                      | 0.0007% | US665859AP94 |
| FUYAO GLASS INDUSTRY GROUP CO LTD                       | 0.0007% | CNE000000230 |

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| NRW BANK 110526 0.50 CB                                  | 0.0007% | DE000NWB0584  |
| SONGCHENG PERFORMANCE DEVELOPMENT CO LTD                 | 0.0007% | CNE100000XG4  |
| BOUYGUES SA 070627 1.375 CB                              | 0.0007% | FR0013222494  |
| YIFENG PHARMACY CHAIN CO LTD                             | 0.0007% | CNE100001T55  |
| MADRID COMMUNITY OF 300428 1.773 GB                      | 0.0007% | ES0000101875  |
| AIR LEASE CORP 150224 0.70 CB                            | 0.0007% | US00914AAL61  |
| HEALTH CARE REIT INC 010625 4.00 CB                      | 0.0007% | US42217KBF21  |
| UNITED PARCEL SERVICE INC 010430 4.45 CB                 | 0.0007% | US911312BY18  |
| SCHNEIDER ELECTRIC SE 210627 1.375 CB                    | 0.0007% | FR0013344215  |
| KEURIG DR PEPPER INC 250528 4.597 CB                     | 0.0007% | US49271VAF76  |
| UNITED PARCEL SERVICE INC 010440 5.20 CB                 | 0.0007% | US911312BV78  |
| ABN AMRO BANK NV 150426 0.50 CB                          | 0.0007% | XS1982037696  |
| SPAREBANKEN VEST BOLIGKREDITT AS 241125 0.01 CB          | 0.0007% | XS2237321190  |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150850 0.00 G     | 0.0007% | DE0001030724  |
| KBC GROEP NV 100926 0.125 CB                             | 0.0007% | BE0002728096  |
| SHANGHAI INTERNATIONAL AIRPORT CO LTD                    | 0.0007% | CNE000000V89  |
| CVS HEALTH CORP 150824 2.625 CB                          | 0.0007% | US126650DE72  |
| PARK RIVER HOLDINGS INC 010229 5.625 CB                  | 0.0007% | US70082LAA52  |
| JAB HOLDINGS BV 180528 2.00 CB                           | 0.0007% | DE000A19HCX8  |
| BEIJING YANJING BREWERY CO LTD                           | 0.0007% | CNE000000S84  |
| GUANGZHOU BAIYUN INTERNATIONAL AIRPORT CO LTD            | 0.0007% | CNE000001DX0  |
| ECOLAB INC 240330 4.80 CB                                | 0.0007% | US278865BE90  |
| G BITS NETWORK TECHNOLOGY XIAMEN CO LTD                  | 0.0007% | CNE100002GK7  |
| ATHENE GLOBAL FUNDING 160424 1.00 CB                     | 0.0007% | US04685A2W05  |
| HAT HOLDINGS I LLC 150930 3.75 CB                        | 0.0007% | US418751AD59  |
| ZHEJIANG SATELLITE PETROCHEMICAL CO LTD                  | 0.0007% | CNE100001B07  |
| WESTERN SECURITIES CO LTD                                | 0.0007% | CNE100001D96  |
| APRR SA 030129 1.875 CB                                  | 0.0007% | FR001400AOL7  |
| MUENCHENER RUECKVERSICHERUNGS GESELLSCHAFT 260549 €      | 0.0007% | XS1843448314  |
| KOBE US MIDCO 2 INC 011126 9.25 CB                       | 0.0007% | US499894AA19  |
| BPCE SA 150126 0.25 CB                                   | 0.0007% | FR0013476199  |
| ROYAL SCHIPHOL GROUP NV 060429 2.00 CB                   | 0.0007% | XS2153459123  |
| RECKITT BENCKISER TREASURY SERVICES NEDERLA 190526 0.37€ | 0.0007% | XS2177013252  |
| CLEARSTREAM BANKING AG 011225 0.00 CB                    | 0.0007% | XS2264712436  |
| BOC INTERNATIONAL CHINA CO LTD                           | 0.0007% | CNE100003R64  |
| DH EUROPE FINANCE II SARL 151124 2.20 CB                 | 0.0007% | US23291KAG04  |
| FIREFINCH LIMITED ORDINARY FULLY PAID                    | 0.0007% | AU00000114522 |
| AIR LIQUIDE FINANCE SA 130628 1.25 CB                    | 0.0007% | FR0013182847  |
| JYSKE REALKREDIT A/S 011026 0.50 CB                      | 0.0007% | XS1514010310  |
| CREDIT MUTUEL ARKEA SA 110331 3.375 CB                   | 0.0007% | FR0013407418  |
| SEVEN WEST MEDIA LIMITED                                 | 0.0007% | AU000000SWM4  |
| FAW JIEFANG GROUP CO LTD                                 | 0.0007% | CNE000000R85  |
| BANKINTER SA 080726 0.875 CB                             | 0.0007% | ES0213679HN2  |
| STATE OF ILLINOIS 010633 5.10 MUNICIPAL                  | 0.0007% | US452151LF83  |
| NEW HOPE LIUHE CO LTD                                    | 0.0007% | CNE000000VB0  |
| Income Due - MYR   | 0.0007% | -             |
| INVESTITIONSBANK SCHLESWIG HOLSTEIN 150526 0.01 GB       | 0.0007% | DE000A2TR125  |
| URUGUAY ORIENTAL REPUBLIC OF (GOVERNMENT 230131 4.37     | 0.0007% | US917288BK78  |
| INTERPUBLIC GROUP OF COMPANIES INC 011028 4.65 CB        | 0.0007% | US460690BP43  |
| POLAND REPUBLIC OF GOVERNMENT 060426 3.25 GB             | 0.0007% | US731011AU68  |
| VINCI SA 180129 1.625 CB                                 | 0.0007% | FR0013397452  |
| NEWELL BRANDS INC 150929 6.625 CB                        | 0.0007% | US651229BD74  |
| BROADCOM INC 150429 4.75 CB                              | 0.0007% | US11135FBA84  |
| BANCO DE SABADELL SA 260427 1.00 CB                      | 0.0007% | ES0413860596  |
| DANA FINANCING LUXEMBOURG SARL 150425 5.75 CB            | 0.0007% | US235822AB96  |
| HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 240428 1.75 C     | 0.0007% | XS1810653540  |
| CAPITAL ONE FINANCIAL CORP 050225 3.20 CB                | 0.0007% | US14040HBG92  |
| BANCA MONTE DEI PASCHI DI SIENA SPA 081026 0.875 CB      | 0.0007% | IT0005386922  |
| CHINA EASTERN AIRLINES CORP                              | 0.0007% | CNE000000TRO  |
| ING GROEP NV 110128 1.375 CB                             | 0.0007% | XS1730885073  |
| AMERICAN HONDA FINANCE CORP 120724 0.55 CB               | 0.0007% | US02665WDS70  |
| SHENZHEN KAIFA TECHNOLOGY CO LTD                         | 0.0007% | CNE000000FK4  |
| COMMERZBANK AG 280228 1.875 CB                           | 0.0007% | DE000CZ40MM4  |
| GENERAL MILLS INC 170428 4.20 CB                         | 0.0007% | US370334CG79  |
| APRR SA 180128 1.25 CB                                   | 0.0007% | FR0013397288  |
| NORTH RHINE WESTPHALIA STATE OF 160425 2.25 GB           | 0.0007% | XS1227684062  |
| JIANGSU CHANGJIANG ELECTRONICS TECHNOLOGY CO LTD         | 0.0007% | CNE000001F05  |
| SHENZHEN SALUBRIS PHARMACEUTICALS CO LTD                 | 0.0007% | CNE100000FW8  |
| GILEA SCIENCE INC 010326 3.65 CB                         | 0.0007% | US375558BF95  |
| AFRICAN DEVELOPMENT BANK 071026 0.125 GB                 | 0.0007% | XS1501560848  |
| ASTM SPA 080228 1.625 CB                                 | 0.0007% | XS1765875718  |
| SANTANDER CONSUMER FINANCE SA 230226 0.00 CB             | 0.0007% | XS2305600723  |



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| WHIRLPOOL CORP 260229 4.75 CB                                    | 0.0007% | US963320AW61 |
| WALMART INC 260628 3.70 CB                                       | 0.0007% | US931142EE96 |
| RIO TINTO FIN USA 021140 5.2 CB                                  | 0.0007% | US767201AL06 |
| MIZUHO FINANCIAL GROUP INC 130426 0.184 CB                       | 0.0007% | XS2329143510 |
| CLOVERIE PLC 151228 1.50 CB                                      | 0.0007% | XS1890836296 |
| DEUTSCHE BANK AG 240632 4.00 CB                                  | 0.0007% | DE000DL19WN3 |
| LOWES COMPANIES INC 150925 3.375 CB                              | 0.0007% | US548661DH71 |
| ZOOMILON HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO L <sup>T</sup> | 0.0007% | CNE000001527 |
| Carlo Term Loan - maturing 1 Aug 2027                            | 0.0007% | DU00CARLOLN1 |
| FLEX LTD 010226 3.75 CB  | 0.0007% | US33938XAC92 |
| COMPAGNIE DE FINANCEMENT FONCIER SA 150726 0.01 CB               | 0.0007% | FR0014004165 |
| Nordic Investment Bank - maturing 25 Sep 2026                    | 0.0007% | XS2055786763 |
| CANADIAN IMPERIAL BANK OF COMMERCE 280125 2.25 CB                | 0.0007% | US13607GLZ53 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220768              | 0.0007% | GB00BBJNQY21 |
| COMMERCIAL METALS CO 150332 4.375 CB                             | 0.0007% | US201723AR41 |
| VOLVO TREASURY AB 180526 0.00 CB                                 | 0.0007% | XS2342706996 |
| MERCK KGAA 090980 1.625 CB                                       | 0.0007% | XS2218405772 |
| GOLDMAN SACHS GROUP INC 161230 1.875 CB                          | 0.0007% | XS2355059911 |
| REGION ILE DE FRANCE 140329 1.375 GB                             | 0.0007% | FR0013242336 |
| NIBC BANK NV 190327 0.50 CB                                      | 0.0007% | XS1964577396 |
| DELTA LITHIUM LTD  | 0.0007% | AU0000276495 |
| NEDERLANDSE WATERSCHAPSBANK NV 161126 0.00 GB                    | 0.0007% | XS2079798562 |
| KBC BANK NV 241027 0.75 CB                                       | 0.0007% | BE0002500750 |
| TOYOTA MOTOR CREDIT CORP 130225 1.80 CB                          | 0.0007% | US89236TGT60 |
| COMPASS GROUP FINANCE NETHERLANDS BV 050928 1.50 CB              | 0.0007% | XS1876069185 |
| SANOFI SA 190628 3.625 CB  | 0.0007% | US801060AD60 |
| ZHEJIANG JUHUA CO LTD  | 0.0007% | CNE000000WQ6 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA 151127 1.625 CB            | 0.0007% | XS1717355561 |
| MORGAN STANLEY 210434 5.25 CB                                    | 0.0007% | US61747YFE05 |
| PFIZER INVESTMENT ENTERPRISES PTE LTD 190553 5.30 CB             | 0.0007% | US716973AG71 |
| DANONE SA 031128 1.208 CB  | 0.0007% | FR0013216926 |
| DASSAULT SYSTEMES SE 160926 0.125 CB                             | 0.0007% | FR0013444544 |
| DOLLAR GENERAL CORP 010528 4.125 CB                              | 0.0007% | US256677AF29 |
| SWEDBANK AB 200527 0.30 CB                                       | 0.0007% | XS2343563214 |
| CHEVRON PHILLIPS CHEMICAL COMPANY LLC 011226 3.40 CB             | 0.0007% | US166754AP65 |
| BABY BUNTING GROUP LIMITED ORDINARY FULLY PAID                   | 0.0007% | AU000000BBN2 |
| ERSTE GROUP BANK AG 130527 0.875 CB                              | 0.0007% | AT0000A2GH08 |
| GOVERNMENT NATIONAL MORT ASSOC 151046 0.00 TBA                   | 0.0007% | US21H0506A54 |
| AVOLON HOLDINGS FUNDING LTD 150225 2.875 CB                      | 0.0007% | US05401AAH41 |
| CREDIT MUTUEL CIC HOME LOAN SFH SA 150927 0.75 CB                | 0.0007% | FR0013282142 |
| BANK OF NOVA SCOTIA 040926 0.125 CB                              | 0.0007% | XS2049707180 |
| LA BANQUE POSTALE SA 090228 1.00 GB                              | 0.0007% | FR00140087C4 |
| ADVANCE AUTO PARTS INC 150332 3.50 CB                            | 0.0007% | US00751YAG17 |
| AMBIENCE MERGER SUB INC 150729 7.125 CB                          | 0.0007% | US04650YAB65 |
| DOLLAR TREE INC 150528 4.20 CB                                   | 0.0007% | US256746AH16 |
| VERIZON COMMUNICATION 220328 2.1 CB                              | 0.0007% | US92343VGH15 |
| ENEL SPA 101226 2.25 CB  | 0.0007% | XS2228373671 |
| DE VOLKSBANK NV 220626 0.25 CB                                   | 0.0007% | XS2356091269 |
| BMW US CAPITAL LLC 090430 4.15 CB                                | 0.0007% | US05565EBL83 |
| EUROPEAN FINANCIAL STABILITY FACILITY SA 290744 2.35 CB          | 0.0007% | EU000A1G0DB8 |
| VERIZON COMMUNICATIONS 170827 4.50 CB                            | 0.0007% | AU3CB0246239 |
| LEGRAND SA 060732 1.875 CB                                       | 0.0007% | FR0013266848 |
| HEINEKEN NV 031029 1.50 CB                                       | 0.0007% | XS1691781865 |
| ARES CAPITAL CORP 150126 3.875 CB                                | 0.0007% | US04010LAZ67 |
| BELFIUS BANQUE SA 280826 0.00 CB                                 | 0.0007% | BE6315719490 |
| NUVEEN LLC 011128 4.00 CB  | 0.0007% | US67080LAA35 |
| SANOFI SA 010430 1.50 CB   | 0.0007% | FR0013505112 |
| SHERWIN WILLIAMS CO 010627 3.45 CB                               | 0.0007% | US824348AW63 |
| ABN AMRO BANK NV 150127 0.60 CB                                  | 0.0007% | XS2102283061 |
| ASYMCHAM LABORATORIES TIAN JIN CO LTD                            | 0.0007% | CNE100002B26 |
| EASYJET FINCO BV 030328 1.875 CB                                 | 0.0007% | XS2306601746 |
| NETAPP INC 220625 1.875 CB                                       | 0.0007% | US64110DAL82 |
| SODEXO SA 170728 1.00 CB   | 0.0007% | XS2203996132 |
| JAPAN GOVERNMENT 200642 0.90 GB                                  | 0.0007% | JP1201811N77 |
| SUEZ SA 030429 1.5 CB  | 0.0007% | FR0013248523 |
| AMGEN INC 020353 5.65 CB   | 0.0007% | US031162DT45 |
| YALE UNIVERSITY 150425 0.873 CB                                  | 0.0007% | US98459LAA17 |
| BANK OF NEW YORK MELLON CORP 070228 3.442 CB                     | 0.0007% | US06406RAB33 |
| FOOT LOCKER INC 011029 4.00 CB                                   | 0.0007% | US344849AA21 |
| VMWARE INC 210827 3.90 CB  | 0.0007% | US928563AC98 |
| LANXESS AG 220328 1.75 CB  | 0.0007% | XS2459163619 |
| NEMETSCHEK AG  | 0.0007% | DE0006452907 |

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| PAYPAL HOLDINGS INC 011026 2.65 CB                    | 0.0007% | US70450YAD58 |
| VIVENDI SA 111228 1.125 CB                            | 0.0007% | FR0013424876 |
| SES SA 041127 0.875 CB                                | 0.0007% | XS2075811781 |
| BANK OF AMERICA CORP 270433 2.824 CB                  | 0.0007% | XS2462323853 |
| BANK OF NOVA SCOTIA 140127 0.01 CB                    | 0.0007% | XS2101325111 |
| DOW CHEMICAL CO 150327 0.50 CB                        | 0.0007% | XS2122485845 |
| AMERICAN EXPRESS CO 030527 3.30 CB                    | 0.0007% | US025816CP26 |
| GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS CO L     | 0.0007% | CNE000001733 |
| AT AND T INC 010643 4.25 CB                           | 0.0007% | XS0932036154 |
| AUTOBIO DIAGNOSTICS CO LTD                            | 0.0007% | CNE100002GC4 |
| UNILEVER CAPITAL CORP 220328 3.5 CB                   | 0.0007% | US904764BC04 |
| SHANGHAI INTERNATIONAL PORT GROUP CO LTD              | 0.0007% | CNE0000013N8 |
| AT AND T INC 150953 3.50 CB                           | 0.0007% | US00206RKJ04 |
| LAZARD GROUP LLC 190928 4.5 CB                        | 0.0007% | US52107QAJ40 |
| UNITED UTILITIES WATER FINANCE PLC 281029 0.875 CB    | 0.0007% | XS2291328735 |
| WASTE MANAGEMENT INC 150432 4.15 CB                   | 0.0007% | US94106LBS79 |
| CISCO SYSTEMS INC 200926 2.50 CB                      | 0.0007% | US17275RBL50 |
| NAV CANADA 290530 2.063 CB                            | 0.0007% | CA628957AG70 |
| GRAND CITY PROPERTIES SA 030826 1.375 CB              | 0.0007% | XS1654229373 |
| ORACLE CORP 150726 2.65 CB                            | 0.0007% | US68389XBM65 |
| INFINEON TECHNOLOGIES AG 240629 1.625 CB              | 0.0007% | XS2194283839 |
| TORONTO DOMINION BANK 150931 3.625 CB                 | 0.0007% | US891160MJ94 |
| INFORMA PLC 220428 1.25 CB                            | 0.0007% | XS2068065163 |
| SANOFI SA 210329 0.875 CB                             | 0.0007% | FR0013409844 |
| AUSTRIA REPUBLIC OF GOVERNMENT 200247 1.50 GB         | 0.0007% | AT0000A1K9F1 |
| COFIROUTE SA 090928 0.75 CB                           | 0.0007% | FR0013201134 |
| SUMITOMO MITSUI FINANCIAL GROUP INC 140726 2.632 CB   | 0.0007% | US86562MAF77 |
| BOWEN COKING COAL LIMITED                             | 0.0007% | AU000000BCB5 |
| CAMBRICON TECHNOLOGIES CORP LTD                       | 0.0007% | CNE1000041R8 |
| AUTOZONE INC 150430 4.0 CB                            | 0.0007% | US053332AZ56 |
| EXPEDIA INC 150228 3.8 CB                             | 0.0007% | US30212PAP09 |
| TECHNIP ENERGIES NV 280528 1.125 CB                   | 0.0007% | XS2347284742 |
| UNITEDHEALTH GROUP INC 150463 5.20 CB                 | 0.0007% | US91324PEX69 |
| SHANGHAI RAAS BLOOD PRODUCTS CO LTD                   | 0.0007% | CNE100000C31 |
| RED ELECTRICA FINANCIACIONES SAU 240728 0.375 CB      | 0.0007% | XS2103013210 |
| ZHEJIANG NHU CO LTD                                   | 0.0007% | CNE000001J84 |
| FMCC FNCL 011151 3.00 MBS POOL NO SD8179              | 0.0007% | US3132DWCQ42 |
| AXA BANK EUROPE SCF SA 060329 0.75 CB                 | 0.0007% | FR0013406154 |
| BOOKING HOLDINGS INC 080328 0.50 CB                   | 0.0007% | XS2308322002 |
| FNMA FNCL 011252 5.00 MBS POOL NO FS3416              | 0.0007% | US3140XJYN75 |
| SOCIETE GENERALE SA 220329 1.75 CB                    | 0.0007% | FR0013410818 |
| DEXIA CREDIT LOCAL SA 210128 0.00 CB                  | 0.0007% | XS2289130226 |
| GIANT NETWORK GROUP CO LTD                            | 0.0007% | CNE1000010R3 |
| RENASCOR RESOURCES LTD                                | 0.0007% | AU000000RNU8 |
| TORONTO DOMINION BANK 080632 4.456 CB                 | 0.0007% | US89115A2E11 |
| WPC EUROBOOND BV 150428 1.35 CB                       | 0.0007% | XS2052968596 |
| TOYOTA MOTOR CREDIT CORP 051127 0.125 CB              | 0.0007% | XS2338955805 |
| BECTON DICKINSON AND CO 220832 4.298 CB               | 0.0007% | US075887CP25 |
| CAPITAL ONE FINANCIAL CORP 310128 3.80 CB             | 0.0007% | US14040HBW43 |
| BEIJING DABEINONG TECHNOLOGY GROUP CO LTD             | 0.0007% | CNE100000N61 |
| BAXALTA INC 230645 5.25 CB                            | 0.0007% | US07177MAN39 |
| FMCC FNCL 010853 6.00 MBS POOL NO SD3603              | 0.0007% | US3132E0AC68 |
| NRW BANK 090326 0.875 GB                              | 0.0007% | XS2311370337 |
| CREDIT AGRICOLE PUBLIC SECTOR SCF SA 290329 0.625 CB  | 0.0007% | FR0013411600 |
| GREATER TORONTO AIRPORTS AUTHORITY 010637 3.26 CB     | 0.0007% | CA39191ZBB46 |
| PINE STREET TRUST I 150229 4.572 CB                   | 0.0007% | US722844AA56 |
| COOPER STANDARD AUTOMOTIVE 150527 5.625 SF            | 0.0007% | US216762AJ33 |
| CITIGROUP INC 260341 5.316 CB                         | 0.0007% | US172967MM08 |
| FINNVERA OYJ 090429 0.375 GB                          | 0.0007% | XS1979447064 |
| TRITON CONTAINER INTERNATIONAL LTD 150426 2.05 CB     | 0.0007% | US89680YAA38 |
| PERFECT WORLD CO LTD                                  | 0.0007% | CNE1000018W6 |
| INTERNATIONAL DEVELOPMENT ASSOCIATION 280426 0.875 GE | 0.0007% | US45939EAD22 |
| CHARTER COMMUNICATIONS OPERATING LLC 231045 6.484 CB  | 0.0007% | US161175BA14 |
| MERCK AND CO INC 240226 0.75 CB                       | 0.0007% | US58933YAY14 |
| EBAY INC 100526 1.40 CB                               | 0.0007% | US278642AX15 |
| LINDE PLC 310331 1.375 CB                             | 0.0007% | XS2463961248 |
| MONONGAHELA POWER CO 151243 5.40 CB                   | 0.0007% | US610202BP77 |
| CANADA GOVERNMENT 190526 0.75 GB                      | 0.0007% | US427028AB18 |
| OESTERREICHISCHE KONTROLLBANK AG 020226 0.50 GB       | 0.0007% | US676167CC18 |
| AUSTRALIAN FINANCE GROUP LTD ORDINARY FULLY PAID DEFE | 0.0007% | AU000000AFG9 |
| CHINA ZHENHUA GROUP SCIENCE & TECHNOLOGY CO LTD       | 0.0007% | CNE000000RY0 |
| PPG INDUSTRIES INC 150326 1.20 CB                     | 0.0007% | US693506BU04 |

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| ORACLE CORP 150740 5.375 CB                          | 0.0007% | US68389XAM74 |
| ROYAL BANK OF CANADA 270426 1.20 CB                  | 0.0007% | US78016EZQ33 |
| CREDIT AGRICOLE HOME LOAN SFH SA 030232 1.375 CB     | 0.0007% | FR0013234986 |
| ABBVIE INC 140536 4.30 CB                            | 0.0007% | US00287YAV11 |
| HANGZHOU OXYGEN PLANT GROUP LTD                      | 0.0007% | CNE100000Q68 |
| HYUNDAI CAPITAL AMERICA 150626 1.50 CB               | 0.0007% | US44891ABW62 |
| FISERV INC 010730 1.625 CB                           | 0.0007% | XS1843434108 |
| CROATIA REPUBLIC OF GOVERNMENT 170631 1.50 GB        | 0.0007% | XS2190201983 |
| CENTRAL PARENT LLC 150629 8.00 CB                    | 0.0007% | US154915AA07 |
| CHANGJIANG SECURITIES CO LTD                         | 0.0007% | CNE000000SH3 |
| US BANCORP 010234 4.839 CB                           | 0.0007% | US91159HJL50 |
| URUGUAY ORIENTAL REPUBLIC OF GOVERNMENT 200455 4.975 | 0.0007% | US760942BD38 |
| GEORGIA PACIFIC LLC 150526 0.95 CB                   | 0.0007% | US37331NAN12 |
| DANA INC 150232 4.50 CB                              | 0.0007% | US235825AJ53 |
| UNITED STATES TREASURY 150542 3.25 GB                | 0.0007% | US912810TH14 |
| BRAINCHIP HOLDINGS LTD                               | 0.0007% | AU000000BRN8 |
| BANCO SANTANDER SA 240629 0.625 CB                   | 0.0007% | XS2357417257 |
| GUANGZHOU AUTOMOBILE GROUP CO LTD                    | 0.0007% | CNE100001NQ2 |
| CARLSBERG BREWERIES AS 010729 0.875 CB               | 0.0007% | XS2016228087 |
| KOMMUNINVEST I SVERIGE AB 100626 0.375 GB            | 0.0007% | XS2351401109 |
| SAP SE 180529 0.375 CB                               | 0.0007% | XS2176715667 |
| KLA CORP 150752 4.95 CB                              | 0.0007% | US482480AM29 |
| SHEDE SPIRITS CO LTD                                 | 0.0007% | CNE000000K90 |
| DNB BANK ASA 230229 0.25 CB                          | 0.0007% | XS2306517876 |
| SPAREBANK 1 OSTLANDET 030328 0.125 CB                | 0.0007% | XS2308586911 |
| ERSTE GROUP BANK AG 170528 0.125 CB                  | 0.0007% | AT0000A2RAA0 |
| SCHLESWIG HOLSTEIN STATE OF 120629 0.125 LB          | 0.0007% | DE000SHFM691 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 290138  | 0.0007% | GB00BQC4R999 |
| TRINET GROUP INC 150831 7.125 CB                     | 0.0007% | US896288AC18 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150536 0.00 G | 0.0007% | DE0001102549 |
| BRISTOL MYERS SQUIBB 150626 3.20 CB                  | 0.0007% | US110122CN68 |
| REN FINANCE BV 160429 0.50 CB                        | 0.0007% | XS2332186001 |
| BROADCOM INC 150537 4.926 CB                         | 0.0007% | US11135FBV22 |
| FUJIAN ANJOY FOODS CO LTD                            | 0.0007% | CNE100002YQ7 |
| GPS HOSPITALITY HOLDING COMPANY LLC 150828 7.00 CB   | 0.0007% | US36262BAA08 |
| CVS HEALTH CORP 150829 3.25 CB                       | 0.0007% | US126650DG21 |
| YORKSHIRE BUILDING SOCIETY 010728 0.50 CB            | 0.0007% | XS2358471246 |
| FRESENIUS MEDICAL CARE AG CO KGAA 291129 1.25 CB     | 0.0007% | XS2084488209 |
| FMCC FNCL 010553 5.50 MBS POOL NO SD8324             | 0.0007% | US3132DWG982 |
| CHINA GREAT WALL SECURITIES CO LTD                   | 0.0007% | CNE100003GD0 |
| LANDESBANK BADEN WUERTTEMBERG 240729 0.125 CB        | 0.0007% | DE000LB2ZSM3 |
| BPCE SA 020234 1.75 CB                               | 0.0007% | FR0014007VJ6 |
| PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTON 150236 | 0.0007% | CH0589031035 |
| COLONIAL ENTERPRISES INC 150530 3.25 CB              | 0.0007% | US19565CAA80 |
| OBJECTIVE CORPORATION LTD                            | 0.0007% | AU000000OCL7 |
| AUTOMATIC DATA PROCESSING INC 150528 1.70 CB         | 0.0007% | US053015AG87 |
| SFIL SA 040629 0.05 GB                               | 0.0007% | FR0014003S98 |
| ELIA TRANSMISSION BELGIUM SRL 280430 0.875 CB        | 0.0007% | BE6321529396 |
| VOLKSWAGEN INTERNATIONAL FINANCE NV 291299 3.50 CB   | 0.0007% | XS1206541366 |
| OFFICE PROPERTIES INCOME TRUST 150626 2.65 CB        | 0.0007% | US67623CAD11 |
| AEROPORTS DE PARIS SA 020732 1.50 CB                 | 0.0007% | FR0013522141 |
| ROHM CO LTD NPV TEMP                                 | 0.0007% | DU06747204D6 |
| CATERPILLAR INC 090430 2.6 CB                        | 0.0007% | US149123CH22 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA 190728 0.25 CB | 0.0006% | FR0014001168 |
| EQUINIX INC 181129 3.20 CB                           | 0.0006% | US29444UBE55 |
| HUMANA INC 011044 4.95 CB                            | 0.0006% | US444859BE13 |
| SAXONY STATE OF 051129 0.01 GB                       | 0.0006% | DE0001789303 |
| LANDWIRTSCHAFTLICHE RENTENBANK 271129 0.00 GB        | 0.0006% | XS2084429963 |
| WUHU SHUNRONG SANQ                                   | 0.0006% | CNE1000010N2 |
| YORKSHIRE WATER FINANCE PLC 271032 1.75 CB           | 0.0006% | XS2333224314 |
| ALKANE RESOURCES LTD                                 | 0.0006% | AU000000ALK9 |
| ABERTIS INFRAESTRUCTURAS SA 260332 1.875 CB          | 0.0006% | XS2055652056 |
| PUBLIC STORAGE 010528 1.85 CB                        | 0.0006% | US74460WAD92 |
| CHANGCHUN HIGH AND NEW TECHNOLOGY INDUSTRIES GROU    | 0.0006% | CNE0000007J8 |
| NEWCREST FINANCE PTY LTD 130530 3.25 CB              | 0.0006% | US65120FAD69 |
| CANADIAN IMPERIAL BANK OF COMMERCE 300429 0.01 CB    | 0.0006% | XS2337335710 |
| FS KKR CAPITAL CORP 150127 2.625 CB                  | 0.0006% | US302635AH04 |
| ASIAN DEVELOPMENT BANK 310130 0.025 GB               | 0.0006% | XS2110875957 |
| BANK OF MONTREAL 080629 0.05 CB                      | 0.0006% | XS2351089508 |
| QAR BNP PARIBAS A/C                                  | 0.0006% | -            |
| GILEAD SCIENCES INC 010346 4.75 CB                   | 0.0006% | US375558BD48 |
| SPANISH BROADCASTING SYSTEM INC 010326 9.75 CB       | 0.0006% | US846425AQ94 |

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| XEROX CORP 010335 4.80 CB                            | 0.0006% | US984121CL51 |
| INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 21023I | 0.0006% | XS2122894855 |
| OP YRITYSPANKKI OYJ 121129 0.625 CB                  | 0.0006% | XS2078667925 |
| CHINA NATIONAL CHEMICAL ENGINEERING CO LTD           | 0.0006% | CNE100000KCO |
| DEUTSCHE BANK AG 191130 1.75 CB                      | 0.0006% | DE000DL19V54 |
| GLOBAL PAYMENTS INC 150829 3.20 CB                   | 0.0006% | US37940XAB82 |
| BANCO SANTANDER SA 221030 1.625 CB                   | 0.0006% | XS2247936342 |
| TEXAS INSTRUMENTS INC 040929 2.25 CB                 | 0.0006% | US882508BG82 |
| TELENOR ASA 310534 1.75 CB                           | 0.0006% | XS2001738991 |
| FRANCE REPUBLIC OF GOVERNMENT 250644 0.50 GB         | 0.0006% | FR0014002JM6 |
| ORANGE SA 110529 1.375 CB                            | 0.0006% | FR0014003B55 |
| THAILAND KINGDOM OF GOVERNMENT 170649 1.875 GB       | 0.0006% | TH0623X3T603 |
| LIBERBANK SA 250929 0.25 CB                          | 0.0006% | ES0468675030 |
| CLARION FUNDING PLC 131132 1.25 CB                   | 0.0006% | XS2257848098 |
| HUNAN VALIN STEEL CO LTD                             | 0.0006% | CNE000001006 |
| TONGLING NONFERROUS METALS GROUP CO LTD              | 0.0006% | CNE000000529 |
| BEIJING KUNLUN TECH CO LTD                           | 0.0006% | CNE100001YF2 |
| AT T INC 010339 4.85 CB                              | 0.0006% | US00206RHK14 |
| ANGEL YEAST CO LTD                                   | 0.0006% | CNE0000014G0 |
| MICROSOFT CORP 080836 3.45 CB                        | 0.0006% | US594918BS26 |
| KINGSGATE CONSOLIDATED NL FPO 25C                    | 0.0006% | AU000000KCN1 |
| BPCE SFH SA 290531 0.625 CB                          | 0.0006% | FR0013421799 |
| VONTIER CORP 010428 2.40 CB                          | 0.0006% | US928881AD35 |
| HANNOVER RUECK SE 091039 1.125 CB                    | 0.0006% | XS2063350925 |
| ALLIANZ SE 250949 1.301 CB                           | 0.0006% | DE000A2YPPA1 |
| IREN SPA 010730 1.00 CB                              | 0.0006% | XS2197356186 |
| DONGKING SECURITIES CO LTD                           | 0.0006% | CNE100002177 |
| CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 251052 3.12 GB | 0.0006% | CND10005R9B1 |
| INDONESIA REPUBLIC OF GOVERNMENT 301031 1.40 GB      | 0.0006% | XS2069959398 |
| ALEXANDRIA REAL ESTATE EQUITIES INC 151229 2.75 CB   | 0.0006% | US015271AT64 |
| ISRAEL STATE OF GOVERNMENT 310347 3.75 GB            | 0.0006% | IL0011401937 |
| TJX COMPANIES INC 150528 1.15 CB                     | 0.0006% | US872540AV10 |
| LA POSTE SA 180729 0.00 GB                           | 0.0006% | FR0014001I06 |
| TELESAT CANADA 010627 4.875 CB                       | 0.0006% | US87952VAP13 |
| DIAGEO INVESTMENT CORP 110542 4.25 CB                | 0.0006% | US25245BAA52 |
| CHAOZHOU THREE CIRCLE GROUP CO LTD                   | 0.0006% | CNE100001Y42 |
| 3M CO 260829 2.375 CB                                | 0.0006% | US88579YBJ91 |
| WASTE MANAGEMENT INC 150328 1.15 CB                  | 0.0006% | US94106LBN82 |
| CARRIER GLOBAL CORP 150230 2.722 CB                  | 0.0006% | US14448CAQ78 |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 121131 0.50 GB  | 0.0006% | XS2078533218 |
| QUALCOMM INC 200530 2.15 CB                          | 0.0006% | US747525BK80 |
| JIANGSU YANGNONG CHEMICAL CO LTD                     | 0.0006% | CNE000001B66 |
| CADENT FINANCE PLC 190330 0.625 CB                   | 0.0006% | XS2320438653 |
| EURONEXT NV 170531 0.75 CB                           | 0.0006% | DK0030486402 |
| UNEDIC 191130 0.00 CB                                | 0.0006% | FR0014000L31 |
| CVS HEALTH CORP 250348 5.05 CB                       | 0.0006% | US126650CZ11 |
| MERLIN PROPERTIES SOCIMI SA 010630 1.375 CB          | 0.0006% | XS2347367018 |
| INTERNATIONAL PAPER CO 150644 4.80 CB                | 0.0006% | US460146CK70 |
| SUZANO AUSTRIA GMBH 150928 2.50 CB                   | 0.0006% | US86964WAL63 |
| COMCAST CORP 150845 4.60 CB                          | 0.0006% | US20030NBQ34 |
| GOERTEK INC  | 0.0006% | CNE100000BP1 |
| JPMORGAN CHASE AND CO 130531 2.956 CB                | 0.0006% | US46647PBP09 |
| LANDESKREDITBANK BADEN WUERTTEMBERG FOERD 200131 0   | 0.0006% | DE000A289CL2 |
| AMERICAN TOWER CORP 310128 1.50 CB                   | 0.0006% | US03027XBJ81 |
| AUTOBAHNEN UND SCHNELLSTRASSEN FINANZIERUNGS 02063:  | 0.0006% | XS2348690350 |
| HCA INC 150332 3.625 CB                              | 0.0006% | US404119CK30 |
| CHINA NATIONAL SOFTWARE & SERVICE CO LTD             | 0.0006% | CNE000001BB0 |
| QUANTA SERVICES INC 011030 2.90 CB                   | 0.0006% | US74762EAF97 |
| GLAXOSMITHKLINE CAPITAL PLC 120535 1.625 CB          | 0.0006% | XS2170609072 |
| SAXONY ANHALT STATE OF 100331 0.00 GB                | 0.0006% | DE000A3H3D69 |
| YARA INTERNATIONAL SA 040630 3.148 CB                | 0.0006% | US984851AG07 |
| BEASLEY MEZZANINE HOLDINGS LLC 010226 8.625 CB       | 0.0006% | US07403VAA70 |
| TOYOTA MOTOR CREDIT CORP 130230 2.15 CB              | 0.0006% | US89236TGU34 |
| ENEL FINANCE INTERNATIONAL NV 170630 0.50 CB         | 0.0006% | XS2353182293 |
| JAPAN GOVERNMENT OF 201246 0.60 GB                   | 0.0006% | JP1300531GCO |
| QUEBEC PROVINCE OF 250132 0.5 GB                     | 0.0006% | XS2435787283 |
| OT MERGER CORP 151029 7.875 CB                       | 0.0006% | US688777AA92 |
| RAIFFEISENBANK AS 090628 1.00 CB                     | 0.0006% | XS2348241048 |
| NEW SOUTH WALES TREASURY CORP 070541 2.25 GB         | 0.0006% | AU3SG0002165 |
| ONTARIO PROVINCE OF 251130 0.01 GB                   | 0.0006% | XS2262263622 |
| CHILE GOVERNMENT OF 020731 0.83 GB                   | 0.0006% | XS1843433639 |
| PFIZER INC 151246 4.125 CB                           | 0.0006% | US717081ED10 |

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| HENGTONG OPTIC ELECTRIC CO LTD                           | 0.0006% | CNE000001FQ9 |
| OP ASUNTOLUOTTOPANKKI OYJ 191130 0.01 CB                 | 0.0006% | XS2260183285 |
| LABORATORY CORPORATION OF AMERICA HOLDINGS 010631 2      | 0.0006% | US50540RAY80 |
| MING YANG SMART ENERGY GROUP LTD                         | 0.0006% | CNE100003HQ0 |
| AXA SA 071041 1.375 CB                                   | 0.0006% | XS2314312179 |
| ORACLE CORP 250331 2.875 CB                              | 0.0006% | US68389XCE31 |
| GDI PROPERTY GROUP STAPLED SECURITIES FULLY PAID         | 0.0006% | AU000000GDI7 |
| CHILE GOVERNMENT OF 010930 4.70 GB                       | 0.0006% | CL0002454248 |
| VERISILICON MICROELECTRONICS SHANGHAI CO LTD             | 0.0006% | CNE100004413 |
| XIAMEN C AND D INC                                       | 0.0006% | CNE000000WL7 |
| MARS INC 010439 3.875 CB                                 | 0.0006% | US571676AD73 |
| BETTA PHARMACEUTICALS CO LTD                             | 0.0006% | CNE100002DD9 |
| RTE RESEAU DE TRANSPORT D ELECTRICITE SA 080732 0.625 CB | 0.0006% | FR0013522695 |
| ZHONGTAI SECURITIES CO LTD                               | 0.0006% | CNE100004900 |
| FNMA FNCI 010437 2.50 MBS POOL NO FS2950                 | 0.0006% | US3140XJH483 |
| ADLER GROUP SA 140129 2.25 CB                            | 0.0006% | XS2283225477 |
| FEDEX CORP 150531 2.40 CB                                | 0.0006% | US31428XCD66 |
| IMUGENE LTD  | 0.0006% | AU000000IMU9 |
| INTERNATIONAL BUSINESS MACHINES CORP 150530 1.95 CB      | 0.0006% | US459200KJ94 |
| IRELAND GOVERNMENT 150550 1.50 GB                        | 0.0006% | IE00BH3SQB22 |
| HORMEL FOODS CORP 110630 1.80 CB                         | 0.0006% | US440452AF79 |
| COSTCO WHOLESALE CORP 200430 1.60 CB                     | 0.0006% | US22160KAP03 |
| ANTHEM INC 011247 4.375 CB                               | 0.0006% | US036752AD58 |
| TREASURY CORPORATION OF VICTORIA 201141 2.25 GB          | 0.0006% | AU3CB0271955 |
| GRANGE RESOURCES LTD                                     | 0.0006% | AU000000GRR8 |
| LAKE RESOURCES NL  | 0.0006% | AU000000LKE1 |
| ZOETIS INC 150530 2.0 CB                                 | 0.0006% | US98978VAS25 |
| ASB FINANCE LTD LONDON BRANCH 210531 0.25 CB             | 0.0006% | XS2343772724 |
| DEERE AND CO 150450 3.75 CB                              | 0.0006% | US244199BK00 |
| BANK OF AMERICA CORP 200148 4.443 CB                     | 0.0006% | US06051GGG82 |
| CITIGROUP INC 030631 2.572 CB                            | 0.0006% | US172967MS77 |
| UNICREDIT SPA 190131 0.85 CB                             | 0.0006% | XS2289133758 |
| JIANGSU ZHONGTIAN TECHNOLOGY CO LTD                      | 0.0006% | CNE000001CW4 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221061      | 0.0006% | GB00BMBL1D50 |
| ONTARIO PROVINCE OF 020649 2.90 GB                       | 0.0006% | CA68333ZAA53 |
| BULGARIA REPUBLIC OF GOVERNMENT 230930 0.375 GB          | 0.0006% | XS2234571425 |
| BROADCOM INC 150434 3.469 CB                             | 0.0006% | US11135FBL40 |
| PEPSICO INC 141033 0.75 CB                               | 0.0006% | XS2397367421 |
| YTO EXPRESS GROUP CO LTD                                 | 0.0006% | CNE0000012J8 |
| VF CORP 230430 2.95 CB                                   | 0.0006% | US918204BC10 |
| MORGAN STANLEY 290433 1.102 CB                           | 0.0006% | XS2404028230 |
| CITIGROUP INC 180546 4.75 CB                             | 0.0006% | US172967KR13 |
| PORT AUTH N Y AND N J 010948 4.031 SF                    | 0.0006% | US73358WX901 |
| BPCE SA 140131 0.25 CB                                   | 0.0006% | FR0014001G37 |
| MORGAN STANLEY 270145 4.30 CB                            | 0.0006% | US61747YDY86 |
| BANK OF AMERICA CORP 220432 2.687 CB                     | 0.0006% | US06051GJT76 |
| FMCC FNCI 011035 3.00 MBS POOL NO SB0471                 | 0.0006% | US3132CWQY39 |
| ZHESHANG SECURITIES CO LTD                               | 0.0006% | CNE100002R65 |
| WESTERN SUPERCONDUCTING TECHNOLOGIES CO LTD              | 0.0006% | CNE100003MF3 |
| BNG BANK NV 300337 1.25 GB                               | 0.0006% | XS2463550702 |
| HANGZHOU FIRST APPLIED MATERIAL ORD                      | 0.0006% | CNE100001VX1 |
| CHARTER COMMUNICATIONS OPERATING LLC 010431 2.80 CB      | 0.0006% | US161175BU77 |
| WRKCO INC 150633 3.0 CB                                  | 0.0006% | US92940PAG90 |
| INNER MONGOLIA YUAN XING ENERGY CO LTD                   | 0.0006% | CNE000000P20 |
| ZHEJIANG SUPCON TECHNOLOGY CO LTD                        | 0.0006% | CNE100005D92 |
| INTERNATIONAL BUSINESS MACHINES CORP 150549 4.25 CB      | 0.0006% | US459200KC42 |
| KROGER CO 010247 4.45 CB                                 | 0.0006% | US501044DG38 |
| COX COMMUNICATIONS INC 150631 2.60 CB                    | 0.0006% | US224044CN54 |
| SANGFOR TECHNOLOGIES INC                                 | 0.0006% | CNE1000033T1 |
| ZAR BNP PARIBAS A/C                                      | 0.0006% | -            |
| CITIGROUP INC 010532 2.561 CB                            | 0.0006% | US172967MY46 |
| BRITISH COLUMBIA PROVINCE OF 290131 1.30 GB              | 0.0006% | US110709AE21 |
| JPMORGAN CHASE AND CO 220248 4.26 CB                     | 0.0006% | US46647PAA49 |
| CUMMINS INC 010930 1.50 CB                               | 0.0006% | US231021AT37 |
| COOPERATIEVE RABOBANK UA 250233 0.625 CB                 | 0.0006% | XS2306851853 |
| ELI LILLY AND CO 140933 0.50 CB                          | 0.0006% | XS2386186063 |
| BAUSCH HEALTH COMPANY 151030 14.00 CB                    | 0.0006% | US071734AR86 |
| FNMA FNCL 010953 6.00 MBS POOL NO CB7115                 | 0.0006% | US3140QS3Z27 |
| TIANSHUI HUATIAN TECHNOLOGY CO LTD                       | 0.0006% | CNE100000825 |
| BANK OF AMERICA CORP 201032 2.572 CB                     | 0.0006% | US06051GKD06 |
| JDE PEETS NV 160633 1.125 CB                             | 0.0006% | XS2354444379 |
| HANGZHOU ROBAM APPLIANCES CO LTD                         | 0.0006% | CNE100000WY9 |

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| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150852 0.00 G     | 0.0006% | DE0001102572 |
| ZHUZHOU CRRC TIMES ELECTRIC CO LTD                       | 0.0006% | CNE100004QK2 |
| TOYOTA MOTOR CREDIT CORP 100131 1.65 CB                  | 0.0006% | US89236THX63 |
| WARNERMEDIA HOLDINGS INC 150342 5.05 CB                  | 0.0006% | US55903VBD47 |
| ALSTRIA OFFICE REIT AG 151127 1.50 CB                    | 0.0006% | XS1717584913 |
| MICRON TECHNOLOGY INC 150432 2.703 CB                    | 0.0006% | US595112BS19 |
| UNITED PARCEL SERVICE INC 151147 3.75 CB                 | 0.0006% | US911312BN52 |
| LOMON BILLIONS GROUP CO LTD                              | 0.0006% | CNE1000015M3 |
| CHARTER COMMUNICATIONS OPERATING LLC 010453 5.25 CB      | 0.0006% | US161175CK86 |
| EUROGRID GMBH 210433 0.741 CB                            | 0.0006% | XS2333297625 |
| SERVICENOW INC 010930 1.40 CB                            | 0.0006% | US81762PAE25 |
| NATIONAL RURAL UTILITIES COOP FINANCE CORP 150349 4.30 C | 0.0006% | US637432NT82 |
| CENTURYLINK INC 150939 7.6 CB                            | 0.0006% | US156700AM80 |
| NATIONAL GRID GAS FINANCE PLC 220938 2.625 CB            | 0.0006% | XS1492681033 |
| HCA INC 150342 4.375 CB                                  | 0.0006% | US404119CS65 |
| S AND P GLOBAL INC 150830 1.25 CB                        | 0.0006% | US78409VAS34 |
| SHANDONG NANSHAN ALUMINIUM CO LTD                        | 0.0006% | CNE000001139 |
| EUROPEAN STABILITY MECHANISM 021146 1.80 CB              | 0.0006% | EU000A1Z99A1 |
| OFFICE PROPERTIES INCOME TRUST 010227 2.40 CB            | 0.0006% | US67623CAE93 |
| MEXICO UNITED MEXICAN STATES GOVERNMENT 251033 1.45 C    | 0.0006% | XS2289587789 |
| BRIXMOR OPERATING PARTNERSHIP LP 160831 2.50 CB          | 0.0006% | US11120VAL71 |
| ZANGGE MINING CO LTD                                     | 0.0006% | CNE000000L08 |
| JUNIPER NETWORKS INC 101230 2.00 CB                      | 0.0006% | US48203RAP91 |
| ZHEJIANG CENTURY HUATONG GROUP CO LTD                    | 0.0006% | CNE1000015R2 |
| DIGITAL INTREPID HOLDING BV 150731 0.625 CB              | 0.0006% | XS2280835260 |
| FNMA FNCL 010753 6.00 MBS POOL NO MA5073                 | 0.0006% | US31418ET751 |
| BRISTOL MYERS SQUIBB CO 260729 3.40 CB                   | 0.0006% | US110122CP17 |
| VF CORP 250232 0.625 CB                                  | 0.0006% | XS2123970241 |
| SPAIN KINGDOM OF GOVERNMENT 310127 0.00 GB               | 0.0006% | ES0000012J15 |
| TARGET CORP 150446 3.625 CB                              | 0.0006% | US87612EBF25 |
| DASHENLIN PHARMACEUTICAL GROUP CO LTD                    | 0.0006% | CNE100002RG2 |
| UNITED STATES TREASURY 151145 3.00 GB                    | 0.0006% | US912810RP57 |
| MAYNE PHARMA GROUP LIMITED ORDINARY FULLY PAID           | 0.0006% | AU000000MYX0 |
| HYDRO QUEBEC 150245 5.00 GB                              | 0.0006% | CA448814HZ92 |
| CHINA MEIDONG AUTO HOLDINGS LTD                          | 0.0006% | KYG211921021 |
| PROSUS NV 030832 2.031 CB                                | 0.0006% | XS2211183756 |
| GATX CORP 010631 1.90 CB                                 | 0.0006% | US361448BG72 |
| FMCC FNCL 010452 2.50 MBS POOL NO QE0374                 | 0.0006% | US313389MX98 |
| CHANGZHOU XINGYU AUTOMOTIVE LIGHTING SYSTEMS CO LTC      | 0.0006% | CNE1000011H2 |
| BAUSCH HEALTH COMPANIES INC 150229 5.00 CB               | 0.0006% | US071734AM99 |
| BAUSCH HEALTH COMPANIES INC 150231 5.25 CB               | 0.0006% | US071734AL17 |
| NETHERLANDS KINGDOM OF THE GOVERNMENT 150154 2.00 G      | 0.0006% | NL00150012X2 |
| UNEDIC 250534 0.10 CB                                    | 0.0006% | FR0014001ZY9 |
| AMERICAN WATER CAPITAL CORP 010947 3.75 CB               | 0.0005% | US03040WAR60 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 310535 0.50 GB    | 0.0005% | FR0013461688 |
| COMMONWEALTH EDISON CO 010345 3.70 CB                    | 0.0005% | US202795JF88 |
| CARRIER GLOBAL CORP 050440 3.377 CB                      | 0.0005% | US14448CAR51 |
| EMBECTA CORP 150230 6.75 CB                              | 0.0005% | US29082KAB17 |
| VONOVIA SE 160633 1.00 CB                                | 0.0005% | DE000A3E5MJ2 |
| MORGAN STANLEY 160936 2.484 CB                           | 0.0005% | US61747YEF88 |
| EUROPEAN UNION 040741 0.45 GB                            | 0.0005% | EU000A3KT6B1 |
| VODAFONE GROUP PLC 170950 4.25 CB                        | 0.0005% | US92857WBU36 |
| S & P GLOBAL INC 010352 3.70 CB                          | 0.0005% | US78409VBL71 |
| AUSTRALIA COMMONWEALTH OF GOVERNMENT 210651 1.75 C       | 0.0005% | AU0000097495 |
| OPPEIN HOME GROUP INC                                    | 0.0005% | CNE100002RB3 |
| BAVARIA STATE OF 180135 0.01 GB                          | 0.0005% | DE0001053593 |
| SOCIETE DU GRAND PARIS 080442 1.625 GB                   | 0.0005% | FR0014009KL1 |
| WALVAX BIOTECHNOLOGY CO LTD                              | 0.0005% | CNE100000WN2 |
| ABN AMRO BANK NV 240137 0.625 CB                         | 0.0005% | XS2435570895 |
| CHONGQING BREWERY CO LTD                                 | 0.0005% | CNE000000TL3 |
| ANHUI YINGJIA DISTILLERY CO LTD                          | 0.0005% | CNE1000022H9 |
| MONDELEZ INTERNATIONAL INC 130430 2.75 CB                | 0.0005% | US609207AT22 |
| ORACLE CORP 151147 4.00 CB                               | 0.0005% | US68389XBQ79 |
| FNMA FNCL 011151 1.50 MBS POOL NO MA4464                 | 0.0005% | US31418D6A53 |
| XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD            | 0.0005% | CNE1000008S5 |
| UNEDIC 250536 0.50 CB                                    | 0.0005% | FR00140045Z3 |
| ADAIRS LIMITED ORDINARY FULLY PAID                       | 0.0005% | AU000000ADH2 |
| PHARMARON BEIJING CO LTD                                 | 0.0005% | CNE100003JW4 |
| BANK OF MONTREAL 030225 2.37 CB                          | 0.0005% | CA06368DCV43 |
| NRW BANK 090735 0.1 CB                                   | 0.0005% | DE000NWBOAK3 |
| AMGEN INC 210240 3.15 CB                                 | 0.0005% | US031162CR97 |
| ARN MEDIA LIMITED  | 0.0005% | AU0000279853 |

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| SHENZHEN KANGTAI BIOLOGICAL PRODUCTS CO LTD             | 0.0005% | CNE100002Q33  |
| THOMSON REUTERS CORP 140525 2.239 CB                    | 0.0005% | CA884903BW40  |
| COMCAST CORP 011156 2.937 CB                            | 0.0005% | US20030NDU28  |
| WALT DISNEY CO 130560 3.80 CB                           | 0.0005% | US254687GA88  |
| FMCC FNCL 011252 5.50 MBS POOL NO SD2045                | 0.0005% | US3132DPHW14  |
| MUENCHENER HYPOTHEKENBANK EG 050935 0.125 CB            | 0.0005% | DE000MHB25J1  |
| FEDEX CORP 150541 3.25 CB                               | 0.0005% | US31428XCE40  |
| FLEX INTERMEDIATE HOLDCO LLC 301239 4.317 CB            | 0.0005% | US33939HAB50  |
| BROADCOM INC 150241 3.50 CB                             | 0.0005% | US11135FBJ93  |
| AXA HOME LOAN SFH 250635 0.125 CB                       | 0.0005% | FR0013520210  |
| UNIVERSITY MICH UNIV REVS 010440 2.437 MB               | 0.0005% | US914455UF50  |
| NEW BRUNSWICK PROVINCE OF 140826 2.60 GB                | 0.0005% | CA642866GK79  |
| FNMA FNCL 010851 2.50 MBS POOL NO MA4399                | 0.0005% | US31418D3H34  |
| JAPAN GOVERNMENT 200360 0.50 GB                         | 0.0005% | JP1400131L54  |
| GOLDMAN SACHS GROUP INC 240243 3.436 CB                 | 0.0005% | US38141GZN77  |
| ERSTE GROUP BANK AG 120137 0.50 CB                      | 0.0005% | AT0000A2UXN9  |
| BROOKFIELD RENEWABLE PARTNERS ULC 150129 4.25 CB        | 0.0005% | CA11282ZAM01  |
| MANITOBA PROVINCE OF 020628 3.00 GB                     | 0.0005% | CA563469UR40  |
| FNMA FNCL 010950 2.00 MBS POOL NO MA4158                | 0.0005% | US31418DTQ50  |
| GOLDMAN SACHS GROUP INC 220442 3.21 CB                  | 0.0005% | US38141GYC22  |
| YUNNAN YUNTIANHUA LTD A                                 | 0.0005% | CNE000000S01  |
| VERIZON COMMUNICATIONS INC 150136 4.272 CB              | 0.0005% | US92343VCV45  |
| CHINA GREATWALL TECHNOLOGY GROUP CO LTD                 | 0.0005% | CNE000000RL7  |
| ARGOSY MINERALS LTD                                     | 0.0005% | AU000000AGY0  |
| JIANGSU YOKE TECHNOLOGY CO LTD                          | 0.0005% | CNE100000PG0  |
| HONGFA TECHNOLOGY CO LTD                                | 0.0005% | CNE000000JK6  |
| FNMA FNCL 010453 5.50 MBS POOL NO CB6004                | 0.0005% | US3140QURU681 |
| TELESAT CANADA 151027 6.50 CB                           | 0.0005% | US87952VAM81  |
| INGENIC SEMICONDUCTOR CO LTD                            | 0.0005% | CNE100001377  |
| FRANCE REPUBLIC OF GOVERNMENT 250548 2.00 GB            | 0.0005% | FR0013257524  |
| YEALINK NETWORK TECHNOLOGY CO LTD                       | 0.0005% | CNE100002PC5  |
| BLOOMAGE BIOTECHNOLOGY CORP LTD                         | 0.0005% | CNE100003NL9  |
| DAIMLER CANADA FINANCE INC 220925 1.65 CB               | 0.0005% | CA23384NBS59  |
| DOW CHEMICAL CO 151150 3.60 CB                          | 0.0005% | US260543DD22  |
| SINOMA SCIENCE AND TECHNOLOGY CO LTD                    | 0.0005% | CNE000001P78  |
| SHANGHAI JIN JIANG INTERNATIONALS CO LTD                | 0.0005% | CNE000000MK0  |
| FLEMISH COMMUNITY OF 151035 0.125 GB                    | 0.0005% | BE0002736172  |
| WALT DISNEY CO 300327 3.057 CB                          | 0.0005% | CA254687FU53  |
| CANADA GOVERNMENT 010631 1.50 GB                        | 0.0005% | CA135087M276  |
| BANK OF MONTREAL 010328 3.19 CB                         | 0.0005% | CA06368BTX69  |
| JASON FURNITURE HANGZHOU CO LTD                         | 0.0005% | CNE100002GF7  |
| CANADIAN WESTERN BANK 160426 1.926 CB                   | 0.0005% | CA136765BQ65  |
| SHENGYI TECHNOLOGY CO LTD                               | 0.0005% | CNE000000XL5  |
| TORON DOMINION BANK 260132 3.06 CB                      | 0.0005% | CA89117FPG86  |
| SAMHALLSBYGGNADSBOLAGET I NORDEN AB 300125 2.624 CB     | 0.0005% | XS2010032618  |
| CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 191035 0.01 CB | 0.0005% | FR00140006K7  |
| CHOICE PROPERTIES REAL ESTATE INVESTMENT 210527 2.848 C | 0.0005% | CA17039AAU03  |
| ROYAL BANK OF CANADA 040526 1.589 CB                    | 0.0005% | CA780086TM66  |
| SG MICRO CORP   | 0.0005% | CNE100002NT4  |
| FMCC FNCL 010453 5.00 MBS POOL NO SD2660                | 0.0005% | US3132DP5V61  |
| APPLE INC 080241 2.375 CB                               | 0.0005% | US037833EE62  |
| RACKSPACE TECHNOLOGY GLOBAL INC 011228 5.375 CB         | 0.0005% | US750098AA35  |
| CANADIAN IMPERIAL BANK OF COMMERCE 210431 1.96 CB       | 0.0005% | CA13607HRJ37  |
| GENERAL MOTORS FINANCIAL OF CANADA LTD 150426 1.75 CB   | 0.0005% | CA37045YAG94  |
| WALMART INC 220941 2.50 CB                              | 0.0005% | US931142EU39  |
| SHENZHEN OVERSEAS CHINESE TOWN CO LTD                   | 0.0005% | CNE000000SS0  |
| TIETTO MINERALS LIMITED ORDINARY FULLY PAID             | 0.0005% | AU000000TIE8  |
| ROYAL BANK OF CANADA 030532 2.94 CB                     | 0.0005% | CA780086UL64  |
| FEDERATION OF CAISSES DESJARDINS DU QUEBEC 210126 1.09  | 0.0005% | CA31430WFL33  |
| CANADIAN IMPERIAL BANK OF COMMERCE 150726 1.70 CB       | 0.0005% | CA13607HVV19  |
| PEPSICO INC 140446 4.45 CB                              | 0.0005% | US713448DD75  |
| RIOCAN REAL ESTATE INVESTMENT TRUST 150626 1.974 CB     | 0.0005% | CA766910BG73  |
| ALBERTA PROVINCE OF 010650 3.10 CB                      | 0.0005% | CA013051ED53  |
| WALLONIE STATE OF 220640 1.05 GB                        | 0.0005% | BE0002709906  |
| KUANG CHI TECHNOLOGIES CO LTD                           | 0.0005% | CNE1000018P0  |
| DELIVERY HERO SE  | 0.0005% | DE000A2E4K43  |
| AMGEN INC 210250 3.375 CB                               | 0.0005% | US031162CS70  |
| CROWN CASTLE INTERNATIONAL CORP 010441 2.90 CB          | 0.0005% | US22822VAX91  |
| SHANGHAI FUDAN MICROELECTRONICS GROUP CO LTD            | 0.0005% | CNE100004PL2  |
| ZHEJIANG JIUZHOU PHARMACEUTICAL CO LTD                  | 0.0005% | CNE100001W36  |
| BIGTINCAN HOLDINGS LIMITED ORDINARY FULLY PAID          | 0.0005% | AU000000BTH6  |
| XIAMEN TUNGSTEN CO LTD                                  | 0.0005% | CNE000001D15  |

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| 3PEAK ORD A   | 0.0005% | CNE1000042T2  |
| NINGBO SHANSHAN CO LTD                                  | 0.0005% | CNE000000JJ8  |
| NEDERLANDSE WATERSCHAPSBANK NV 041041 0.75 GB           | 0.0005% | XS1499594916  |
| AUSTRIA REPUBLIC OF GOVERNMENT 200351 0.75 GB           | 0.0005% | AT0000A2EJ08  |
| AMGEN INC 150841 2.80 CB                                | 0.0005% | US031162DA53  |
| BANK OF AMERICA CORP 190641 2.676 CB                    | 0.0005% | US06051GJE08  |
| KOREA REPUBLIC OF GOVERNMENT 100970 1.625 GB            | 0.0005% | KR103503GA90  |
| ONTARIO TEACHERS FINANCE TRUST 200541 0.90 CB           | 0.0005% | XS2344384842  |
| FMCC FNCI 010337 1.50 MBS POOL NO SB8144                | 0.0005% | US3132D6BM12  |
| AMERICAN INTERNATIONAL GROUP INC 300630 3.40 CB         | 0.0005% | US026874DR53  |
| SHENNAN CIRCUITS CO LTD                                 | 0.0005% | CNE100003373  |
| ALLIANCE AVIATION SERVICES LIMITED                      | 0.0005% | AU000000AQZ6  |
| TONGKUN GROUP CO LTD                                    | 0.0005% | CNE1000012X7  |
| ROMANIA GOVERNMENT 021240 2.625 GB                      | 0.0005% | XS2258400162  |
| GEMDALE CORP  | 0.0005% | CNE000001790  |
| TAMPA ELECTRIC CO 150351 3.45 CB                        | 0.0005% | US875127BJ01  |
| LOWE'S COMPANIES INC 150941 2.80 CB                     | 0.0005% | US548661EE32  |
| SWEDEN KINGDOM OF GOVERNMENT 300339 3.50 GB             | 0.0005% | SE0002829192  |
| AUSTRALIA COMMONWEALTH OF GOVERNMENT 210541 2.75 (      | 0.0005% | AU0000018442  |
| AMLOGIC SHANGHAI CO LTD                                 | 0.0005% | CNE100003LZ3  |
| Income Due - ZAR  | 0.0005% | -             |
| FLAT GLASS GROUP CO LTD                                 | 0.0005% | CNE100003HV0  |
| BY HEALTH CO LTD  | 0.0005% | CNE100000Y84  |
| MERCER INTERNATIONAL INC 011028 12.875 CB               | 0.0005% | US588056BC44  |
| NEXI SPA ORD  | 0.0005% | IT0005366767  |
| SHENZHEN KEDALI INDUSTRY CO LTD                         | 0.0005% | CNE100002JW6  |
| ESSENTIAL UTILITIES INC 150450 3.351 CB                 | 0.0005% | US29670GAE26  |
| JPMORGAN CHASE AND CO 220451 3.109 CB                   | 0.0005% | US46647PBN50  |
| ADVANCE AUTO PARTS INC 011027 1.75 CB                   | 0.0005% | US00751YAF34  |
| AUSTRIA REPUBLIC OF GOVERNMENT 201040 0.00 GB           | 0.0005% | AT0000A2KQ43  |
| SINGAPORE REPUBLIC OF GOVERNMENT 011051 1.875 GB        | 0.0005% | SGXF89085702  |
| DELL INTERNATIONAL LLC 151251 3.45 CB                   | 0.0005% | US24703DBG51  |
| CVC HEALTH CORP 210840 2.70 CB                          | 0.0005% | US126650DP20  |
| METROPOLITAN LIFE GLOBAL FUNDING I 200328 1.95 CB       | 0.0005% | CA592179KA25  |
| GOODWE TECHNOLOGIES CO LTD                              | 0.0005% | CNE100004363  |
| PRUDENTIAL PLC 191231 6.125 CB                          | 0.0005% | XS0140198044  |
| NFP CORP 011030 7.50 CB                                 | 0.0005% | US65342RAF73  |
| SHENZHEN CAPCHEM TECHNOLOGY CO LTD                      | 0.0005% | CNE100000K15  |
| KB HOME 150730 7.25 CB                                  | 0.0005% | US48666KBA60  |
| STEEL DYNAMICS INC 151050 3.25 CB                       | 0.0005% | US858119BP41  |
| FRANCE REPUBLIC OF GOVERNMENT 250566 1.75 GB            | 0.0005% | FR0013154028  |
| HUAFON CHEMICAL CO LTD                                  | 0.0005% | CNE000001NK6  |
| MICROSOFT CORP 010650 2.525 CB                          | 0.0005% | US594918CC64  |
| AUSTRALIAN AGRICULTURE COMPANY LTD                      | 0.0005% | AU000000AAC9  |
| LOBLAW COMPANIES LTD 070530 2.284 CB                    | 0.0005% | CA539481AN18  |
| CUSHMAN AND WAKEFEILD US BORROWER LLC 010931 8.875 C    | 0.0005% | US23166MAC73  |
| SOUTHERN ELECTRIC POWER DISTRIBUTION PLC 070632 5.50 CI | 0.0005% | XS0139563166  |
| PEPCO GROUP NV  | 0.0005% | NL0015000AU7  |
| ONTARIO PROVINCE OF 020643 3.50 GB                      | 0.0005% | CA68323AAAY07 |
| SOLVAR LIMITED ORDINARY FULLY PAID                      | 0.0005% | AU0000258782  |
| VERIZON COMMUNICATIONS INC 160530 2.50 CB               | 0.0005% | CA92343VFG47  |
| LLOYDS BANKING GROUP PLC 221127 4.25 CB                 | 0.0005% | AU3CB0248862  |
| MERCK AND CO INC 101251 2.75 CB                         | 0.0005% | US58933YBF16  |
| UNITED STATES TREASURY 150243 3.875 GB                  | 0.0005% | US912810TQ13  |
| INTEL CORP 120851 3.05 CB                               | 0.0005% | US458140BW93  |
| PORTUGAL REPUBLIC OF GOVERNMENT 181030 0.475 GB         | 0.0005% | PTOTELOE0028  |
| ROGERS COMMUNICATIONS INC 091230 2.90 CB                | 0.0005% | CA775109CS88  |
| CENTURYLINK INC 150129 4.50 CB                          | 0.0005% | US156700BD72  |
| QUEBEC PROVINCE OF 011241 5.00 GB                       | 0.0005% | CA74814ZEF68  |
| LINGYI ITECH GUANGDONG CO                               | 0.0005% | CNE1000015L5  |
| FANGDA CARBON NEW MATERIAL CO LTD                       | 0.0005% | CNE000001CC6  |
| ONTARIO PROVINCE OF 020645 3.45 GB                      | 0.0005% | CA68323ACC68  |
| TELUS CORP 131131 2.85 CB                               | 0.0005% | CA87971MBV42  |
| HUALAN BIOLOGICAL ENGINEERING INC                       | 0.0004% | CNE000001JN8  |
| AUSTRIA REPUBLIC OF GOVERNMENT 20092117 2.10 GB         | 0.0004% | AT0000A1XML2  |
| CANADA GOVERNMENT 011255 2.75 GB                        | 0.0004% | CA135087P998  |
| WALT DISNEY CO 010949 2.75 CB                           | 0.0004% | US254687FM36  |
| BRANDYWINE OPERATING PARTNERSHIP LP 150328 7.80 CB      | 0.0004% | US105340AR47  |
| APPLE INC 080261 2.80 CB                                | 0.0004% | US037833EG11  |
| SINOMINE RESOURCE GROUP CO LTD                          | 0.0004% | CNE100001WV3  |
| FNMA FNCL 011152 4.50 MBS POOL NO MA4805                | 0.0004% | US31418EKT63  |
| VONOVIA SE 140641 1.50 CB                               | 0.0004% | DE000A3E5MK0  |



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| COMPASS GROUP DIVERSIFIED HOLDINGS LLC 150132 5.00 CB   | 0.0004% | US20451RAC60  |
| ZIP CO LIMITED ORDINARY FULLY PAID                      | 0.0004% | AU0000218307  |
| LUXEMBOURG GRAND DUCHY OF GOVERNMENT 240331 0.00 C      | 0.0004% | LU2320463339  |
| YUNDA HOLDING CO LTD                                    | 0.0004% | CNE100000015  |
| KONINKLIJKE KPN NV 011030 8.375 CB                      | 0.0004% | US780641AH94  |
| YUNNAN BOTANEE BIO-TECHNOLOGY GROUP CO LTD              | 0.0004% | CNE100004G74  |
| MONDELEZ INTERNATIONAL INC 040950 2.625 CB              | 0.0004% | US609207AW50  |
| BERLIN STATE OF 060840 0.05 GB                          | 0.0004% | DE000A289K71  |
| SUN LIFE FINANCIAL INC 011035 2.06 CB                   | 0.0004% | CA86682ZAN65  |
| PFIZER INC 150339 7.20 CB                               | 0.0004% | US717081CY74  |
| CENTURY LINK INC 150342 7.65 CB                         | 0.0004% | US156700AT34  |
| THAILAND KINGDOM OF GOVERNMENT 170671 2.50 GB           | 0.0004% | TH0623X3L600  |
| SUZHOU MAXWELL TECHNOLOGIES CO LTD                      | 0.0004% | CNE100003F50  |
| NORTHERN GAS NETWORKS FINANCE PLC 230340 5.625 CB       | 0.0004% | XS0494932741  |
| FNMA FNCL 010751 1.50 MBS POOL NO FM8630                | 0.0004% | US3140XC3U30  |
| ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO LTD          | 0.0004% | CNE1000023N5  |
| SHENZHEN GREEN ECO MANUFACTURE HI TECH CO LTD           | 0.0004% | CNE100000KT4  |
| QVC INC 150834 5.45 CB                                  | 0.0004% | US747262AW35  |
| COMMONWEALTH EDISON CO 010951 2.75 CB                   | 0.0004% | US202795JU55  |
| HUBEI XINGFA CHEMICAL GROUP CO LTD                      | 0.0004% | CNE000000ZC9  |
| CT REAL ESTATE INVESTMENT TRUST 060131 2.371 CB         | 0.0004% | CA126462AG57  |
| DIAMOND 1 FINANCE CORP 150736 8.10 CB                   | 0.0004% | US24703TAJ51  |
| DE VOLKSBANK NV 191140 0.125 CB                         | 0.0004% | XS2259193998  |
| GUOXUAN HIGH TECH CO LTD                                | 0.0004% | CNE000001N77  |
| KELLOGG CO 010431 7.45 CB                               | 0.0004% | US487836AT55  |
| BELGIUM KINGDOM OF GOVT 220629 0.9 GB                   | 0.0004% | BE0000347568  |
| APPEN LIMITED ORDINARY                                  | 0.0004% | AU000000APX3  |
| STARPOWER SEMICONDUCTOR LTD                             | 0.0004% | CNE100003RN6  |
| HSBC HOLDINGS PLC 290340 6.00 CB                        | 0.0004% | XS0498768315  |
| NINGBO DEYE TECHNOLOGY CO LTD                           | 0.0004% | CNE100005253  |
| NANJING KING FRIEND BIOCHEMICAL PHARMACEUTICAL CO LTI   | 0.0004% | CNE100002WP3  |
| NEWFOUNDLAND AND LABRADOR PROVINCE OF 171046 3.30 C     | 0.0004% | CA651333FT85  |
| SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD         | 0.0004% | CNE1000011K6  |
| SKSHU PAINT CO LTD                                      | 0.0004% | CNE1000027D7  |
| BAY AREA TOLL AUTHORITY 010449 6.263 CB                 | 0.0004% | US072024ND01  |
| MANITOBA PROVINCE OF 050350 3.20 GB                     | 0.0004% | CA563469US23  |
| APELOA PHARMACEUTICAL CO LTD                            | 0.0004% | CNE000000Q45  |
| NEOMETALS LTD ORD                                       | 0.0004% | AU000000NMT1  |
| SOUTHERN ELECTRIC POWER DISTRIBUTION PLC 200237 4.625 C | 0.0004% | XS0244171236  |
| LEPU MEDICAL TECHNOLOGY BEIJING CO LTD                  | 0.0004% | CNE100000H44  |
| GNMA G2SF 201252 5.50 MBS POOL NO MA8491                | 0.0004% | US36179XNG78  |
| QVC INC 150343 5.95 CB                                  | 0.0004% | US747262AM52  |
| ASTRAZENECA PLC 150937 6.45 CB                          | 0.0004% | US046353AD01  |
| SHANXI TAIGANG STAINLESS STEEL CO LTD                   | 0.0004% | CNE000000WM5  |
| SHANDONG LINGLONG TYRE CO LTD                           | 0.0004% | CNE100002GM3  |
| CHICAGO ILL O HARE INTL ARPT REV 010140 6.395 MB        | 0.0004% | US167593AN29  |
| CANO HEALTH LLC 011028 6.25 CB                          | 0.0004% | US13782CAA80  |
| SUZHOU DONGSHAN PRECISION MANUFACTURING CO LTD          | 0.0004% | CNE100000N79  |
| CONTI GUMMI FINANCE BV 271123 2.125 CB                  | 0.0004% | XS2178585423  |
| NEW BRUNSWICK PROVINCE OF 140820 3.05 GB                | 0.0004% | CA642866GQ40  |
| EMERGENT BIOSOLUTIONS INC 150828 3.875 CB               | 0.0004% | US29089QAC96  |
| POINTSBET HOLDINGS LIMITED ORDINARY FULLY PAID          | 0.0004% | AU00000047797 |
| UNILEVER CAPITAL CORP 151132 5.90 CB                    | 0.0004% | US904764AH00  |
| JAPAN GOVERNMENT 201251 0.70 GB                         | 0.0004% | JP1300731N17  |
| AETN 150636 6.625 CB                                    | 0.0004% | US00817YAF51  |
| XPO ESCROW SUB LLC 151127 7.50 CB                       | 0.0004% | US98379JAA34  |
| METROPOLITAN TRANSPORTATION AUTHORITY IF NY 151139 6.   | 0.0004% | US59259YBY41  |
| QUEBEC PROVINCE OF 011253 2.85 GB                       | 0.0004% | CA74814ZFL28  |
| FMCC FNCL 011151 2.00 MBS POOL NO RA6188                | 0.0004% | US3133KM2V64  |
| CISCO SYSTEMS INC 150239 5.90 CB                        | 0.0004% | US17275RAD44  |
| BAYER CORP 150228 6.65 CB                               | 0.0004% | US072732AC42  |
| SHANGHAI MANDG STATIONERY INC                           | 0.0004% | CNE100001V60  |
| HEWLETT PACKARD ENTERPRISES CO 151035 6.20 CB           | 0.0004% | US42824CAX74  |
| FNMA FNCL 010853 6.00 MBS POOL NO CB6921                | 0.0004% | US3140Q3VP33  |
| GUANGZHOU SHIYUAN ELECTRONIC TECHNOLOGY CO LTD          | 0.0004% | CNE100002K47  |
| FMCC FNCL 010950 2.00 MBS POOL NO QB2929                | 0.0004% | US3133A9HE82  |
| PANGANG GROUP VANADIUM TITANIUM RESOURCES CO LTD        | 0.0004% | CNE0000007H2  |
| FNMA FNCL 011051 2.00 MBS POOL NO FM9179                | 0.0004% | US3140XDFV33  |
| VOLKSWAGEN LEASING GMBH 190724 0.00 CB                  | 0.0004% | XS2343821794  |
| JAPAN GOVERNMENT 200652 1.30 GB                         | 0.0004% | JP1300751N79  |
| TOP CHOICE MEDICAL INVESTMENT CO INC                    | 0.0004% | CNE000000MZ8  |
| WUXI AUTOWELL TECHNOLOGY ORD SHS A                      | 0.0004% | CNE100004017  |

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| SURGERY CENTER HOLDINGS INC 150427 10.00 CB            | 0.0004% | US86881WAD48 |
| NEW YORK N Y CITY MUN WTR FIN AUTH WTR 150642 5.724 MI | 0.0004% | US64972FT309 |
| SPAIN KINGDOM OF GOVERNMENT 311050 1.00 GB             | 0.0004% | ES0000012G00 |
| FRESHWATER FINANCE PLC SERIES 4 CLASS A 171036 ABS     | 0.0004% | XS0270195877 |
| LENNAR CORP 151223 4.875 CB                            | 0.0004% | US526057BW31 |
| NINESTAR CORP  | 0.0004% | CNE1000007W9 |
| NORTH RHINE WESTPHALIA STATE OF 070373 3.40 GB         | 0.0004% | DE000NRWON26 |
| GREYSTAR REAL ESTATE PARTNERS LLC 010930 7.75 CB       | 0.0004% | US39807UAD81 |
| WOLVERINE ESCROW LLC 151126 9.00 CB                    | 0.0004% | US97789LAB27 |
| BORGWARNER INC 011025 5.00 CB                          | 0.0004% | US099724AM84 |
| THAMES WATER UTILITIES FINANCE PLC 280937 5.125 CB     | 0.0004% | XS0268693743 |
| PEPSICO INC 071023 0.40 CB                             | 0.0004% | US713448FB91 |
| BERLIN STATE OF 260152 0.625 GB                        | 0.0004% | DE000A3H2Y73 |
| BOSTON PROPERTIES LP 010224 3.80 CB                    | 0.0004% | US10112RAW43 |
| PEPSICO INC 010324 3.60 CB                             | 0.0004% | US713448CM83 |
| FNMA FNCL 011051 2.00 MBS POOL NO CB1855               | 0.0004% | US3140QMBZ64 |
| WESTPAC BANKING CORP 260224 3.30 CB                    | 0.0004% | US961214EC31 |
| ECOVACS ROBOTICS CO LTD                                | 0.0004% | CNE1000031N8 |
| NINGBO ORIENT WIRES & CABLES CO LTD                    | 0.0004% | CNE100001T23 |
| CNGR ADVANCED MATERIAL CO LTD                          | 0.0004% | CNE1000049X9 |
| BRANDYWINE OPERATING PARTNERSHIP LP 011029 4.55 CB     | 0.0004% | US105340AP80 |
| SICHUAN HEBANG BIOTECHNOLOGY CO LTD                    | 0.0004% | CNE100001JM9 |
| ORACLE CORP 080724 3.40 CB                             | 0.0004% | US68389XAU90 |
| AVOLON HOLDINGS FUNDING LTD 010724 3.95 CB             | 0.0004% | US05401AAF84 |
| COMCAST CORP 151025 3.95 CB                            | 0.0004% | US20030NCS80 |
| TOYOTA MOTOR CREDIT CORP 110124 0.45 CB                | 0.0004% | US89236THU25 |
| GREAT WEST LIFE CO INC 080750 2.981 CB                 | 0.0004% | CA39138CAJ59 |
| JOHN DEERE CAPITAL CORP 170124 0.45 CB                 | 0.0004% | US24422EVN65 |
| BELL CANADA INC 300950 3.50 CB                         | 0.0004% | CA07813ZCD48 |
| DOWDUPONT INC 151128 4.725 CB                          | 0.0004% | US26078JAD28 |
| KEYSIGHT TECHNOLOGIES INC 060427 4.60 CB               | 0.0004% | US49338LAE39 |
| JOHN DEERE CAPITAL CORP 240624 2.65 CB                 | 0.0004% | US24422ETT63 |
| CIGNA CORP 151125 4.125 CB                             | 0.0004% | US125523AG54 |
| MCCORMICK AND COMPANY INC 150824 3.15 CB               | 0.0004% | US579780AM94 |
| ABBVIE INC 140525 3.60 CB                              | 0.0004% | US00287YAQ26 |
| CHARLES SCHWAB CORP 210525 3.85 CB                     | 0.0004% | US808513AX31 |
| BMW FINANCE NV 130726 0.75 CB                          | 0.0004% | XS2010447238 |
| LENNAR CORP 291127 4.75 CB                             | 0.0004% | US526057CD41 |
| BMW US CAPITAL LLC 010424 0.80 CB                      | 0.0004% | US05565EBQ70 |
| SANTANDER HOLDINGS USA INC 170725 4.50 CB              | 0.0004% | US80282KAE64 |
| UNITED PARCEL SERVICE INC 010450 5.30 CB               | 0.0004% | US911312BW51 |
| SHENZHEN DYNANONIC CO LTD                              | 0.0004% | CNE100003K95 |
| WALMART 260625 3.55 CB                                 | 0.0004% | US931142ED14 |
| HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 140627 1.50 C   | 0.0004% | XS1629387462 |
| LAM RESEARCH CORP 150325 3.80 CB                       | 0.0004% | US512807AN85 |
| ONTARIO PROVINCE OF 021252 2.55 GB                     | 0.0004% | CA68333ZAS61 |
| INTERCONTINENTAL EXCHANGE INC 011225 3.75 CB           | 0.0004% | US45866FAD69 |
| INGERSOLL RAND GLOBAL HOLDING COMPANY LTD 150643 5.7   | 0.0004% | US45687AAG76 |
| EUROPEAN UNION 041237 2.75 GB                          | 0.0004% | EU000A3K4D09 |
| PRINCIPAL FINANCIAL GROUP INC 150525 3.40 CB           | 0.0004% | US74251VAK89 |
| STRYKER CORP 011125 3.375 CB                           | 0.0004% | US863667AH48 |
| MICROSOFT CORP 031125 3.125 CB                         | 0.0004% | US594918BJ27 |
| UNITEDHEALTH GROUP INC 150524 0.55 CB                  | 0.0004% | US91324PEB40 |
| AMAZON COM INC 120524 0.45 CB                          | 0.0004% | US023135BW50 |
| INTEL CORP 250325 3.40 CB                              | 0.0004% | US458140BP43 |
| MICROSOFT CORP 120225 2.70 CB                          | 0.0004% | US594918BB90 |
| 407 INTERNATIONAL INC 070350 2.84 CB                   | 0.0004% | CA35085ZBV72 |
| MCDONALDS CORP 300126 3.70 CB                          | 0.0004% | US58013MEY66 |
| BIOGEN INC 150925 4.05 CB                              | 0.0004% | US09062XAF06 |
| COMCAST CORP 151028 4.15 CB                            | 0.0004% | US20030NCT63 |
| CIGNA CORP 151028 4.375 CB                             | 0.0004% | US125523AH38 |
| HANGZHOU LION ELECTRONICS CO LTD                       | 0.0004% | CNE100004314 |
| ANHEUSER BUSCH INBEV WORLWIDE INC 130428 4.00 CB       | 0.0004% | US035240AL43 |
| CME GROUP INC 150325 3.0 CB                            | 0.0004% | US12572QAG01 |
| QUEST DIAGNOSTICS INC 300325 3.50 CB                   | 0.0004% | US74834LAX82 |
| SIMON PROPERTY GROUP LP 130924 2.00 CB                 | 0.0004% | US828807DG99 |
| TARGET CORP 150425 2.25 CB                             | 0.0004% | US87612EBL92 |
| CME GROUP INC 150943 5.30 CB                           | 0.0004% | US12572QAF28 |
| KELLOG CO 010426 3.25 CB                               | 0.0004% | US487836BP25 |
| CARDINAL HEALTH INC 150925 3.75 CB                     | 0.0004% | US14149YBE77 |
| SALESFORCE COM INC 110428 3.70 CB                      | 0.0004% | US79466LAF13 |
| DO-FLUORIDE NEW MATERIALS CO LTD                       | 0.0004% | CNE100000P85 |

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| HOME DEPOT INC 061228 3.90 CB                         | 0.0004% | US437076BW12 |
| DOWDUPONT INC 151138 5.319 CB                         | 0.0004% | US26078JAE01 |
| THOMSON REUTERS CORP 150835 5.5 CB                    | 0.0004% | US884903AY13 |
| AMCOR FINANCE USA INC 150528 4.50 CB                  | 0.0004% | US02343UAH86 |
| SHANGHAI JUNSHI BIOSCIENCES CO LTD                    | 0.0004% | CNE1000041Z1 |
| SIMON PROPERTY GROUP LP 150126 3.30 CB                | 0.0004% | US828807CW58 |
| GREAT WEST LIFECO FINANCE 170528 4.047 CB             | 0.0004% | US39138QAA31 |
| WALMART INC 080726 3.05 CB                            | 0.0004% | US931142EM13 |
| EDWARDS LIFESCIENCES CORP 150628 4.30 CB              | 0.0004% | US28176EAD04 |
| DEUTSCHE BAHN FINANCE GMBH 081250 0.625 CB            | 0.0004% | XS2270142966 |
| OTIS WORLDWIDE CORP 050425 2.056 CB                   | 0.0004% | US68902VAH06 |
| FNMA FNCL 010153 5.50 MBS POOL NO FS3710              | 0.0004% | US3140XKQD09 |
| FOX CORP 250129 4.709 CB                              | 0.0004% | US35137LAH87 |
| FNMA FNCL 010353 5.50 MBS POOL NO CB5908              | 0.0004% | US3140QRR620 |
| MICROSOFT CORP 060227 3.30 CB                         | 0.0004% | US594918BY93 |
| NOVARTIS CAPITAL CORP 140225 1.75 CB                  | 0.0004% | US66989HAP38 |
| SAMHALLSBYGGNADSBOLAGET I NORDEN AB 301026 2.875 CB   | 0.0004% | XS2010028186 |
| THUNDER SOFTWARE TECHNOLOGY CO LTD                    | 0.0004% | CNE1000021D0 |
| HANGZHOU SILAN MICROELECTRONICS CO LTD                | 0.0004% | CNE000001DN1 |
| MYLAN NV 150626 3.95 CB                               | 0.0004% | US62854AAN46 |
| XIAMEN FARATRONIC CO LTD                              | 0.0004% | CNE000001D72 |
| KIMCO REALTY CORP 010427 3.80 CB                      | 0.0004% | US49446RAS85 |
| ALLSTATE CORP 151226 3.28 CB                          | 0.0004% | US020002BD26 |
| OWL ROCK CAPITAL CORP 150126 4.25 CB                  | 0.0004% | US69121KAD63 |
| MARRIOTT INTERNATIONAL INC 150626 3.125 CB            | 0.0004% | US571903AS22 |
| FMCC FNCL 010153 5.50 MBS POOL NO RA8411              | 0.0004% | US3133KQKY16 |
| WESTINGHOUSE AIRE BRAKE TECHNOLOGIES CORP 150928 4.9% | 0.0004% | US960386AM29 |
| GOLDMAN SACHS AND CO LLC 010529 4.223 CB              | 0.0004% | US38141GWZ35 |
| PEPSICO INC 151027 3.00 CB                            | 0.0004% | US713448DY13 |
| GINLONG TECHNOLOGIES CO LTD                           | 0.0004% | CNE100003JZ7 |
| BROADCOM INC 150926 3.459 CB                          | 0.0004% | US11135FAN15 |
| MONONGAHELA POWER CO 150527 3.55 CB                   | 0.0004% | US610202BR34 |
| FMCC FNCL 010153 5.50 MBS POOL NO RA8410              | 0.0004% | US3133KQKX33 |
| PRINCIPAL FINANCIAL GROUP INC 151126 3.10 CB          | 0.0004% | US74251VAM46 |
| WALGREENS BOOTS ALLIANCE INC 010626 3.45 CB           | 0.0004% | US931427AQ19 |
| PFIZER INVESTMENT ENTERPRISES PTE LTD 190543 5.11 CB  | 0.0004% | US716973AF98 |
| AIR LEASE CORP 150126 2.875 CB                        | 0.0004% | US00914AAJ16 |
| ERP OPERATING LP 011126 2.85 CB                       | 0.0004% | US26884ABF93 |
| FIDELITY NATIONAL FINANCIAL INC 150828 4.50 CB        | 0.0003% | US31620RAH84 |
| TIME WARNER CABLE 150639 6.75 CB                      | 0.0003% | US88732JAU25 |
| AT AND T INC 010329 4.35 CB                           | 0.0003% | US00206RHJ41 |
| MORGAN STANLEY 270726 3.125 CB                        | 0.0003% | US61761J3R84 |
| RELX CAPITAL INC 180329 4.0 CB                        | 0.0003% | US74949LAC63 |
| JUEWEI FOOD CO LTD                                    | 0.0003% | CNE100002RT5 |
| LEGG MASON INC 150144 5.625 CB                        | 0.0003% | US524901AR65 |
| VENTAS REALTY LP 151130 4.75 CB                       | 0.0003% | US92277GAV95 |
| FMCC FNCL 010653 5.00 MBS POOL NO SD3148              | 0.0003% | US3132DQP910 |
| AIR PRODUCTS AND CHEMICALS INC 151025 1.50 CB         | 0.0003% | US009158BB15 |
| ABBOTT LABORATORIES 301146 4.90 CB                    | 0.0003% | US002824BH26 |
| FMCC FNCL 010153 5.00 MBS POOL NO SD2248              | 0.0003% | US3132DPP938 |
| PFIZER INC 280525 0.8 CB                              | 0.0003% | US717081EX73 |
| WRKCO INC 010628 3.90 CB                              | 0.0003% | US92940PAE43 |
| DIGITAL REALTY TRUST LP 150827 3.70 CB                | 0.0003% | US25389JAR77 |
| GENERAL MOTORS CO 021043 6.25 CB                      | 0.0003% | US37045VAF76 |
| FNMA FNCL 010153 5.50 MBS POOL NO CB5453              | 0.0003% | US3140QRBX04 |
| BANK OF NEY YORK MELLON CORP 290128 3.40 CB           | 0.0003% | US06406RAF47 |
| ROMANIA GOVERNMENT 260530 3.624 CB                    | 0.0003% | XS2178857954 |
| PFIZER INC 150329 3.45 C                              | 0.0003% | US717081ET61 |
| ELI LILLY AND CO 150329 3.375 CB                      | 0.0003% | US532457BV93 |
| VENTAS REALTY LP 010328 4.00 CB                       | 0.0003% | US92277GAM96 |
| FRANCE TELECOM SA 130142 5.375 CB                     | 0.0003% | US35177PAX50 |
| HCA INC 150629 4.125 CB                               | 0.0003% | US404119BX69 |
| FMCC FNCL 011252 5.50 MBS POOL NO SD2046              | 0.0003% | US3132DPHX96 |
| MOODYS CORP 150744 5.25 CB                            | 0.0003% | US615369AE53 |
| XLIT LTD 151243 5.25 CB                               | 0.0003% | US98420EAB11 |
| MARVELL TECHNOLOGY INC 150426 1.65 CB                 | 0.0003% | US573874AC88 |
| SICHUAN SWELLFUN CO LTD                               | 0.0003% | CNE000000NH4 |
| COMCAST CORP 150133 4.25 CB                           | 0.0003% | US20030NBH35 |
| PRUDENTIAL FINANCIAL INC 100326 1.50 CB               | 0.0003% | US74432QCH65 |
| OPTHEA LIMITED ORDINARY FULLY PAID                    | 0.0003% | AU000000OPT2 |
| CORNING INC 151148 5.35 CB                            | 0.0003% | US219350BK07 |
| FUTURE LAND HOLDINA CNY1                              | 0.0003% | CNE100002BF8 |

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| AMERICAN TOWER COR 150426 1.6 CB                       | 0.0003% | US03027XBL38 |
| T-MOBILE USA INC 150430 3.875 CB                       | 0.0003% | US87264ABF12 |
| PROLOGIS LP 150427 2.125 CB                            | 0.0003% | US74340XBN03 |
| QUALCOMM INC 200545 4.80 CB                            | 0.0003% | US747525AK99 |
| ANHEUSER BUSCH INBEV WORLDWIDE INC 010630 3.50 CB      | 0.0003% | US035240AV25 |
| AMGEN INC 210227 2.20 CB                               | 0.0003% | US031162CT53 |
| GUARDIAN LIFE GLOBAL FUNDING 101225 0.875 CB           | 0.0003% | US40139LBC63 |
| FEDEX CORP 150550 5.25 CB                              | 0.0003% | US31428XCA28 |
| FNMA FNCL 010153 5.00 MBS POOL NO BW5089               | 0.0003% | US3140MWUP99 |
| JPMORGAN CHASE AND CO 220427 1.578 CB                  | 0.0003% | US46647PCB04 |
| HASBRO INC 191129 3.90 CB                              | 0.0003% | US418056AZ06 |
| IRELAND GOVERNMENT 220441 0.55 GB                      | 0.0003% | IE00BMQ5JM72 |
| APPLE INC 230246 4.65 CB                               | 0.0003% | US037833BX70 |
| BEIJING UNITED INFORMATION TECHNOLOGY CO LTD           | 0.0003% | CNE100003M28 |
| SHENGHE RESOURCES HOLDING CO LTD                       | 0.0003% | CNE000001DZ5 |
| SKC LTD  | 0.0003% | KR7011790003 |
| MASTERCARD INC 260330 3.35 CB                          | 0.0003% | US57636QAP90 |
| ABBVIE INC 211129 3.20 CB                              | 0.0003% | US00287YBX67 |
| CNH INDUSTRIAL CAPITAL LLC 150726 1.45 CB              | 0.0003% | US12592BAM63 |
| FMCC FNCL 010952 5.00 MBS POOL NO RA7933               | 0.0003% | US3133KPY693 |
| PENSKE TRUCK LEASING CO LP 150626 1.70 CB              | 0.0003% | US709599BM55 |
| VIACOMCBS INC 150525 4.75 CB                           | 0.0003% | US92556HAA59 |
| NESTLE FINANCE INTERNATIONAL LTD SA 140629 0.25 CB     | 0.0003% | XS2350632472 |
| NVIDIA CORP 010430 2.85 CB                             | 0.0003% | US67066GAF19 |
| HANGZHOU TIGERMED CONSULTING CO LTD                    | 0.0003% | CNE100001KV8 |
| GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD             | 0.0003% | CNE100002VW1 |
| UNITEDHEALTH GROUP INC 150562 4.95 CB                  | 0.0003% | US91324PEL22 |
| MARSH AND MCLENNAN COMPANIES INC 150339 4.75 CB        | 0.0003% | US571748BH49 |
| BELGIUM KINGDOM OF GOVERNMENT 220671 0.65 GB           | 0.0003% | BE0000353624 |
| MEDTRONIC INC 150345 4.625 CB                          | 0.0003% | US585055BU98 |
| ROGERS COMMUNICATIONS INC 011043 5.45 CB               | 0.0003% | US775109AZ48 |
| GENERAL MOTORS CO 010449 5.95 CB                       | 0.0003% | US37045VAT70 |
| ATHENE GLOBAL FUNDING 290626 1.608 CB                  | 0.0003% | US04685A2Z36 |
| FARMERS EXCHANGE CAPITAL III 151054 5.454 CB           | 0.0003% | US30958QAA94 |
| SHENZHEN SC NEW ENERGY TECHNOLOGY CORP                 | 0.0003% | CNE100003G91 |
| LAM RESEARCH CORP 150349 4.875 CB                      | 0.0003% | US512807AT55 |
| JABIL INC 150130 3.6 CB                                | 0.0003% | US466313AJ20 |
| WUXI SHANGJI AUTOMATION CO LTD                         | 0.0003% | CNE100003JF9 |
| UNITEDHEALTH GROUP INC 150552 4.75 CB                  | 0.0003% | US91324PEK49 |
| PRUDENTIAL FUNDING ASIA 140430 3.125 CB                | 0.0003% | US744330AA93 |
| INTEL CORP 250340 4.60 CB                              | 0.0003% | US458140BL39 |
| AMERICAN HONDA FINANCE CORP 240328 2.0 CB              | 0.0003% | US02665WDW82 |
| BLOCK FINANCIAL LLC 150830 3.875 CB                    | 0.0003% | US093662AH70 |
| GOLDMAN SACHS GROUP INC 211045 4.75 CB                 | 0.0003% | US38141GVS01 |
| ASTRAZENECA FINANCE LLC 280528 1.75 CB                 | 0.0003% | US04636NAE31 |
| JIUGUI LIQUOR CO LTD                                   | 0.0003% | CNE000000S92 |
| FMCC FNCL 010950 MBS POOL NO SD1143                    | 0.0003% | US3132DNHU00 |
| INTEL CORP 151129 2.45 CB                              | 0.0003% | US458140BH27 |
| CIGNA CORP 151248 4.90 CB                              | 0.0003% | US125523AK66 |
| VISA INC 141245 4.30 CB                                | 0.0003% | US92826CAF95 |
| APPLE INC 080228 1.20 CB                               | 0.0003% | US037833EC07 |
| MEAD JOHNSON NUTRITION CO 010644 4.60 CB               | 0.0003% | US582839AG14 |
| MDC HOLDINGS INC 150130 3.85 CB                        | 0.0003% | US552676AT59 |
| FOX CORP 250149 5.576 CB                               | 0.0003% | US35137LAK17 |
| NUTRIEN LTD 010449 5.00 CB                             | 0.0003% | US67077MAU27 |
| BECTON DICKINSON AND CO 060647 4.669 CB                | 0.0003% | US075887BX67 |
| CROWN CASTLE INTERNATIONAL CORP 150249 5.20 CB         | 0.0003% | US22822VAM37 |
| KONINKLIJKE PHILIPS NV 150342 5.0 CB                   | 0.0003% | US500472AE51 |
| CHILDRENS HOSPITAL MEDICAL CENTER 150544 4.268 CB      | 0.0003% | US16876AAA25 |
| EQUITABLE FINANCIAL LIFE GLOBAL FUNDING 080328 1.80 CB | 0.0003% | US29449WAF41 |
| DEERE AND CO 090642 3.90 CB                            | 0.0003% | US244199BF15 |
| RAYTRON TECHNOLOGY CO LTD                              | 0.0003% | CNE100003MX6 |
| HCA INC 150649 5.25 CB                                 | 0.0003% | US404119BZ18 |
| NESTLE FINANCE INTERNATIONAL LTD 021137 1.75 CB        | 0.0003% | XS1707075245 |
| GLAXOSMITHKLINE CAPITAL INC 180343 4.20 CB             | 0.0003% | US377372AJ68 |
| INTERNATIONAL BANK FOR RECONSTRUCTION AND DE 030151    | 0.0003% | XS2251330184 |
| FEDEX CORP 151145 4.75 CB                              | 0.0003% | US31428XBE58 |
| MARRIOTT INTERNATIONAL INC 151032 3.50 CB              | 0.0003% | US571903BF91 |
| MERCK & CO INC 070339 3.90 CB                          | 0.0003% | US58933YAV74 |
| WALT DISNEY CO 130131 2.65 CB                          | 0.0003% | US254687FX90 |
| OWL ROCK CAPITAL CORP 110628 2.875 CB                  | 0.0003% | US69121KAG94 |
| STARBUCKS CORP 151130 2.55 CB                          | 0.0003% | US855244AZ28 |

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| ZHUZHOU KIBING GROUP CO LTD                             | 0.0003% | CNE100001666  |
| WALT DISNEY CO 010929 2.00 CB                           | 0.0003% | US254687FL52  |
| INTEL CORP 250350 4.75 CB                               | 0.0003% | US458140BM12  |
| REPUBLIC SERVICES INC 010330 2.3 CB                     | 0.0003% | US760759AV21  |
| PORTUGAL OBRIG 120452 1.00 CB                           | 0.0003% | PTOTECO0037   |
| COMCAST CORP 011163 2.987 CB                            | 0.0003% | US20030NDW83  |
| MCKESSON CORP 150344 4.883 CB                           | 0.0003% | US581557BC84  |
| CAMPBELL SOUP CO 240430 2.375 CB                        | 0.0003% | US134429BJ73  |
| QUEST DIAGNOSTICS INC 300345 4.70 CB                    | 0.0003% | US74834LAY65  |
| JABIL INC 150131 3.00 CB                                | 0.0003% | US466313AK92  |
| VULCAN MATERIALS CO 150647 4.50 CB                      | 0.0003% | US929160AV17  |
| SHERWIN WILLIAMS CO 010647 4.50 CB                      | 0.0003% | US824348AX47  |
| FMCC FNCI 010237 1.50 MBS POOL NO SB8140                | 0.0003% | US3132D6BH27  |
| BRISTOL MYERS SQUIBB CO 261049 4.25 CB                  | 0.0003% | US110122CR72  |
| FMCC FNCI 010237 2.00 MBS POOL NO SB0788                | 0.0003% | US3132CW2V54  |
| IDEX CORP 150631 2.625 CB                               | 0.0003% | US45167RAH75  |
| BIOGEN INC 010530 2.25 CB                               | 0.0003% | US09062XAH61  |
| KROGER CO 010530 2.20 CB                                | 0.0003% | US501044DP37  |
| WESTLAKE CHEMICAL CORP 150846 5.00 CB                   | 0.0003% | US960413AS12  |
| ABBVIE INC 211149 4.25 CB                               | 0.0003% | US00287YCB39  |
| CATERPILLAR INC 150842 3.803 CB                         | 0.0003% | US149123CB51  |
| CHINA BAOAN GROUP CO LTD                                | 0.0003% | CNE000000222  |
| AMCOR FLEXIBLES NORTH AMERICA INC 250531 2.69 CB        | 0.0003% | US02344AAA60  |
| PRINCIPAL FINANCIAL GROUP INC 150630 2.125 CB           | 0.0003% | US74251VAS16  |
| MOTOROLA SOLUTIONS INC 240531 2.75 CB                   | 0.0003% | US620076BU23  |
| AUSTRIA REPUBLIC OF GOVERNMENT 200471 0.70 GB           | 0.0003% | AT0000A20QB6  |
| HEINEKEN NV 011042 4.00 CB                              | 0.0003% | US423012AE38  |
| GOLDEN ST TOB SECURITIZATION CORP CALIF TOB 010634 2.74 | 0.0003% | US38122NB504  |
| JOHN DEERE CAPITAL CORP 170631 2.00 CB                  | 0.0003% | US24422EVS52  |
| MASTERCARD INC 150331 1.90 CB                           | 0.0003% | US57636QAS30  |
| HUNGARY GOVERNMENT 280432 1.625 GB                      | 0.0003% | XS2161992511  |
| GILEAD SCIENCES INC 010347 4.15 CB                      | 0.0003% | US375558BK80  |
| GOLDMAN SACHS GROUP INC 220432 2.615 CB                 | 0.0003% | US38141GYB49  |
| BOSTON PROPERTIES LP 300131 3.25 CB                     | 0.0003% | US10112RBD52  |
| T-MOBILE USA INC 150450 4.50 CB                         | 0.0003% | US87264AAZ84  |
| COLGATE PALMOLIVE CO 010847 3.7 CB                      | 0.0003% | US19416QEK22  |
| FRESENIUS FINANCE IRELAND PLC 011031 0.875 CB           | 0.0003% | XS2325562697  |
| ASCENSION HEALTH ALLIANCE 151146 3.945 CB               | 0.0003% | US04351LAB62  |
| CONNECTICUT LIGHT AND POWER CO 010731 2.05 CB           | 0.0003% | US207597EN17  |
| UNIVERSITY MICH UNIV REVS 010422 4.454 MB               | 0.0003% | US914455UJ72  |
| ERAC USA FINANCE LLC 011146 4.2 CB                      | 0.0003% | US26884TAS15  |
| AMERISOURCEBERGEN CORP 151247 4.30 CB                   | 0.0003% | US03073EAQ89  |
| TIME WARNER CABLE 010941 5.50 CB                        | 0.0003% | US88732JBB35  |
| TRAVELERS COMPANIES INC 300547 4.00 CB                  | 0.0003% | US89417EAM12  |
| MEMORIAL SLOAN KETTERING CANCER CENTER 010755 4.2 CB    | 0.0003% | US586054AC25  |
| CHARLES SCHWAB CORP 130531 2.30 CB                      | 0.0003% | US808513BS37  |
| AVISTA CORP 010648 4.35 CB                              | 0.0003% | US05379BAQ05  |
| ERP OPERATING LP 010645 4.50 CB                         | 0.0003% | US26884ABE29  |
| DARDEN RESTAURANTS INC 150248 4.55 CB                   | 0.0003% | US237194AM73  |
| NOVARTIS CAPITAL CORP 210942 3.70 CB                    | 0.0003% | US66989HAF55  |
| PRUDENTIAL FINANCIAL INC 250250 4.35 CB                 | 0.0003% | US74432QCE35  |
| CROWN CASTLE INTERNATIONAL CORP 150131 2.25 CB          | 0.0003% | US22822VAT89  |
| FNMA FNCI 010137 2.00 MBS POOL NO CB2709                | 0.0003% | US3140QNAK87  |
| ALPHABET INC 150830 1.10 CB                             | 0.0003% | US02079KAD90  |
| SYSCO CORP 150348 4.45 CB                               | 0.0003% | US871829BH94  |
| TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMERIC    | 0.0003% | US878091BF35  |
| VALLEY NATIONAL BANCORP 150631 3.00 CB                  | 0.0003% | US919794AE70  |
| VOYA FINANCIAL INC 150646 4.80 CB                       | 0.0003% | US929089AC42  |
| MASCO CORP 011030 2.0 CB                                | 0.0003% | US574599BP01  |
| GNMA G2SF 200453 5.00 MBS POOL NO MA8800                | 0.0003% | US36179XXS09  |
| MASTERCARD INC 260350 3.85 CB                           | 0.0003% | US57636QAA73  |
| WESTPAC BANKING CORP 240739 4.421 CB                    | 0.0003% | US961214EG45  |
| J M SMUCKER CO 150345 4.375 CB                          | 0.0003% | US832696AP30  |
| FNMA FNCL 010853 4.50 MBS POOL NO FS5424                | 0.0003% | US3140XMAA227 |
| DREAM FINDERS HOMES INC 150828 8.25 CB                  | 0.0003% | US26154DAA81  |
| MASCO CORP 150547 4.50 CB                               | 0.0003% | US574599BM79  |
| VERIZON COMMUNICATIONS INC 150332 2.355 CB              | 0.0003% | US92343VGN82  |
| ACUSHNET CO 151028 7.375 CB                             | 0.0003% | US005095AA29  |
| INTERNATIONAL FLAVORS AND FRAGRANCES INC 011130 2.30 C  | 0.0003% | US459506AQ49  |
| MCCORMICK AND COMPANY INC 150847 4.20 CB                | 0.0003% | US579780AP26  |
| ROPER TECHNOLOGIES INC 150231 1.75 CB                   | 0.0003% | US776743AL02  |
| WESTPAC BANKING CORP 151135 2.668 CB                    | 0.0003% | US961214EP44  |

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| NIKE INC 270340 3.25 CB                                  | 0.0003% | US654106AL77  |
| BELL TELEPHONE COMPANY OF CANADA OR BELL CAD 290749 4    | 0.0003% | US0778FPAB50  |
| VISA INC 150231 1.10 CB                                  | 0.0003% | US92826CAN20  |
| SOCIETE DU GRAND PARIS 180270 1.0 GB                     | 0.0003% | FR0013483914  |
| SHENZHEN SENIOR TECHNOLOGY MATERIAL CO LTD               | 0.0003% | CNE100002DP3  |
| NEW YORK LIFE GLOBAL FUNDING 070830 1.20 CB              | 0.0003% | US64952WDS98  |
| ALLSTATE CORP 151246 4.20 CB                             | 0.0003% | US020002BC43  |
| 3M CO 140948 4.00 CB                                     | 0.0003% | US88579YBD22  |
| NVIDIA CORP 010460 3.70 CB                               | 0.0003% | US67066GAJ31  |
| FNMA FNCL 010337 1.50 MBS POOL NO MA4581                 | 0.0003% | US31418ECT55  |
| BANK OF AMERICA CORP 200351 4.083 CB                     | 0.0003% | US06051GJA85  |
| FNMA FNCL 011236 2.00 MBS POOL NO FS0180                 | 0.0003% | US3140XFFW63  |
| FORTUNE BRANDS HOME AND SECURITY INC 250352 4.50 CB      | 0.0003% | US34964CAG15  |
| FNMA FNCL 010452 2.50 MBS POOL NO CB3351                 | 0.0003% | US3140QNWWM06 |
| WALGREENS BOOTS ALLIANCE INC 181144 4.80 CB              | 0.0003% | US931427AC23  |
| YONGXING SPECIAL MATERIALS TECHNOLOGY CO LTD             | 0.0003% | CNE100001XB3  |
| BAYER US FINANCE II LLC 150764 4.70 CB                   | 0.0003% | US07274NBH52  |
| EUROPEAN UNION 041230 3.125 GB                           | 0.0003% | EU000A3LNF05  |
| FMCC FNCL 010451 2.50 MBS POOL NO SD0576                 | 0.0003% | US3132DMT960  |
| CATERPILLAR INC 090450 3.25 CB                           | 0.0003% | US149123CJ87  |
| HUF BNP PARIBAS A/C                                      | 0.0003% | -             |
| NIKE INC 270350 3.375 CB                                 | 0.0003% | US654106AM50  |
| FMC CORP 011049 4.50 CB                                  | 0.0003% | US302491AV74  |
| FMCC FNCL 010352 2.50 MBS POOL NO RA6959                 | 0.0003% | US3133KNWU35  |
| LOWES COMPANIES INC 150446 3.70 CB                       | 0.0003% | US548661DN40  |
| NORTHWESTERN MUTUAL LIFE INSURANCE CO 300947 3.85 CB     | 0.0003% | US668138AA80  |
| DH EUROPE FINANCE 151149 3.40 CB                         | 0.0003% | US23291KAK16  |
| PRESIDENT AND FELLOWS OF HARVARD COLLEGE 150746 3.15 (   | 0.0003% | US740816AM58  |
| NEW YORK LIFE INSURANCE CO 150550 3.75 CB                | 0.0003% | US64952GAT58  |
| GNMA G2SF 201151 2.50 MBS POOL NO MA7705                 | 0.0003% | US36179WR263  |
| CHARTER COMMUNICATIONS OPERATING LLC 010350 4.80 CB      | 0.0003% | US161175BT05  |
| WEIHAI GUANGWEI COMPOSITES CO LTD                        | 0.0003% | CNE1000034T9  |
| RAYMOND JAMES FINANCIAL INC 010451 3.75 CB               | 0.0003% | US754730AH26  |
| FMCC FNCL 011050 2.00 MBS POOL NO QB3891                 | 0.0003% | US3133AAKC53  |
| WASTE MANAGEMENT INC 010641 2.95 CB                      | 0.0003% | US94106LBR96  |
| AIR PRODUCTS AND CHEMICALS INC 150540 2.70 CB            | 0.0003% | US009158AZ91  |
| Income Due - THB   | 0.0003% | -             |
| VIACOMCBS INC 190550 4.95 CB                             | 0.0003% | US92556HAC16  |
| NXP BV 110541 3.25 CB                                    | 0.0003% | US62954HAU23  |
| NINGBO RONBAY NEW ENERGY TECHNOLOGY CO LTD               | 0.0003% | CNE100003MS6  |
| HARTFORD FINANCIAL SERVICES GROUP INC 190849 3.60 CB     | 0.0003% | US416515BF08  |
| STARBUCKS CORP 151150 3.50 CB                            | 0.0003% | US855244BA67  |
| ANTHEM INC 150351 3.60 CB                                | 0.0003% | US036752AS28  |
| INTEGRIS BAPTIST MEDICAL CENTER INC 150850 3.875 CB      | 0.0003% | US45834QAA76  |
| FMCC FNCL 011051 2.00 MBS POOL NO RA6140                 | 0.0003% | US3133KMD200  |
| DUKE UNIVERSITY 011044 2.682 CB                          | 0.0003% | US26442TAF49  |
| FMCC FNCL 010553 5.5 MBS POOL NO SD2905                  | 0.0003% | US3132DQGN07  |
| SALESFORCE.COM INC 150741 2.70 CB                        | 0.0003% | US79466LAK08  |
| KAISER FOUNDATION HOSPITALS 010641 2.81 CB               | 0.0003% | US48305QAF00  |
| INGREDION INC 010650 3.90 CB                             | 0.0003% | US457187AD44  |
| FNMA FNCL 011151 2.00 MBS POOL NO FM9082                 | 0.0003% | US3140XDCU86  |
| EBAY INC 100551 3.65 CB                                  | 0.0003% | US278642AZ62  |
| PYLON TECHNOLOGIES ORD SHS A                             | 0.0003% | CNE100005D68  |
| LD REPUBLIC INTERNATIONAL CORP 110651 3.85 CB            | 0.0003% | US680223AL88  |
| BEIJING EASPRING MATERIAL TECHNOLOGY CO LTD              | 0.0003% | CNE100000NN1  |
| OTIS WORLDWIDE CORP 150250 3.362 CB                      | 0.0003% | US68902VAM90  |
| UNUM GROUP 150651 4.125 CB                               | 0.0003% | US91529YAR71  |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221073      | 0.0002% | GB00BLBDX619  |
| FIDELITY NATIONAL INFORMATION SERVICES INC 010341 3.10 C | 0.0002% | US31620MBU99  |
| Income Due - COP   | 0.0002% | -             |
| VERIZON COMMUNICATIONS INC 220351 3.55 CB                | 0.0002% | US92343VGB45  |
| VIATRIS INC 220640 3.85 CB                               | 0.0002% | US92556VAE65  |
| OVCTEK CHINA INC   | 0.0002% | CNE100002MR0  |
| MASSACHUSETTS MUTUAL LIFE INSURANCE CO 150450 3.375 C    | 0.0002% | US75767AQ12   |
| TEXAS TRANSN COMMN 011044 2.472 MB                       | 0.0002% | US882830BH49  |
| HP INC 170630 3.40 CB                                    | 0.0002% | US40434LAC90  |
| DENMARK KINGDOM OF GOVERNMENT 151152 0.25 CB             | 0.0002% | DK0009924029  |
| AMAZON COM INC 120561 3.25 CB                            | 0.0002% | US023135CC87  |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150538 1.00 G     | 0.0002% | DE0001102598  |
| FNMA FNCL 011051 MBS POOL NO BU1052                      | 0.0002% | US3140M2E248  |
| REPUBLIC SERVICES INC 010350 3.05 CB                     | 0.0002% | US760759AW04  |
| TRAVELERS COMPANIES INC 080651 3.05 CB                   | 0.0002% | US89417EAR09  |

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| VIACOM INC 150343 4.375 CB                            | 0.0002% | US92553PAP71 |
| BGI GENOMICS CO LTD                                   | 0.0002% | CNE100003449 |
| KEURIG DR PEPPER INC 150351 3.35 CB                   | 0.0002% | US49271VAM28 |
| KIMBERLY CLARK CORP 070250 2.875 CB                   | 0.0002% | US494368CA98 |
| APPLIED MATERIALS INC 010650 2.75 CB                  | 0.0002% | US038222AP03 |
| NOVARTIS CAPITAL CORP 140850 2.75 CB                  | 0.0002% | US66989HAS76 |
| PACIFIC LIFECORP 150950 3.35 CB                       | 0.0002% | US694476AE25 |
| T-MOBILE USA INC 151052 3.40 CB                       | 0.0002% | US87264ACT07 |
| VERIZON COMMUNICATIONS INC 220361 3.70 CB             | 0.0002% | US92343VGC28 |
| NORTH RHINE WESTPHALIA STATE OF 040641 0.60 GB        | 0.0002% | DE000NRWOMZ8 |
| INTERCONTINENTAL EXCHANGE INC 150650 3.00 CB          | 0.0002% | US45866FAL85 |
| MARTIN MARIETTA MATERIALS INC 150751 3.20 CB          | 0.0002% | US573284AX46 |
| SALESFORCE.COM INC 150751 2.90 CB                     | 0.0002% | US79466LAL80 |
| BIOGEN INC 010550 3.15 CB                             | 0.0002% | US09062XAG88 |
| WESTERN AND SOUTHERN LIFE INSURANCE CO 280461 3.75 CB | 0.0002% | US95765PAE97 |
| STRYKER CORP 150650 2.90 CB                           | 0.0002% | US863667AZ46 |
| NASDAQ INC 211240 2.50 CB                             | 0.0002% | US63111XAE13 |
| AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 160125 1  | 0.0002% | AU3CB0269710 |
| SIMON PROPERTY GROUP LP 130949 3.25 CB                | 0.0002% | US828807DH72 |
| WEA FINANCE LLC 200948 4.625 CB                       | 0.0002% | US92928QAD07 |
| MACQUARIE BANK LTD 120225 1.70 CB                     | 0.0002% | AU3CB0270387 |
| ASSURED GUARANTY US HOLDINGS INC 150951 3.6 CB        | 0.0002% | US04621WAE03 |
| CHENGXIN LITHIUM GROUP CO LTD                         | 0.0002% | CNE100000BN6 |
| ROYAL BANK OF CANADA 280133 1.67 CB                   | 0.0002% | CA780086SY14 |
| BANNER HEALTH 010151 2.913 CB                         | 0.0002% | US06654DAE76 |
| AT AND T INC 150959 3.65 CB                           | 0.0002% | US00206RLV23 |
| ELECTRONIC ARTS INC 150251 2.95 CB                    | 0.0002% | US285512AF68 |
| EMERSON ELECTRIC CO151050 2.75 CB                     | 0.0002% | US291011BM54 |
| SEATTLE CHILDRENS HOSPITAL 011050 2.719 CB            | 0.0002% | US81257VAB71 |
| CHILDRENS HOSPITAL OF PHILADELPHIA 010750 2.704 CB    | 0.0002% | US16877PAA84 |
| DISCOVERY COMMUNICATIONS LLC 150955 4.00 CB           | 0.0002% | US25470DBL29 |
| GNMA G2SF 200753 5.50 MBS POOL NO 786798              | 0.0002% | US3622ACNP10 |
| DANAHER CORP 011050 2.60 CB                           | 0.0002% | US235851AV47 |
| MICROSOFT CORP 010660 2.675 CB                        | 0.0002% | US594918CD48 |
| INTERNATIONAL FLAVORS AND FRAGRANCES INC 011250 3.468 | 0.0002% | US459506AS05 |
| SUZHOU TA A ULTRA CLEAN TECHNOLOGY CO LTD             | 0.0002% | CNE100001XMO |
| CI FINANCIAL CORP 150651 4.10 CB                      | 0.0002% | US125491AP51 |
| NATIONAL RETAIL PROPERTIES INC 150450 3.10 CB         | 0.0002% | US637417AP15 |
| TRY BNP PARIBAS A/C                                   | 0.0002% | -            |
| AMERICAN TOWER CORP 150151 2.95 CB                    | 0.0002% | US03027XBK54 |
| 7 ELEVEN INC 100251 2.80 CB                           | 0.0002% | US817826AG50 |
| NORDRHEIN WESTFALEN LAND OF 160648 1.55 GB            | 0.0002% | DE000NRWOKF4 |
| MYR BNP PARIBAS A/C                                   | 0.0002% | -            |
| STANLEY BLACK DECKER INC 151150 2.75 CB               | 0.0002% | US854502AN14 |
| ALPHABET INC 150850 2.05 CB                           | 0.0002% | US02079KAF49 |
| WOOLSWORHT GROUP LTD 200530 2.80 CB                   | 0.0002% | AU3CB0272227 |
| ELI LILLY AND CO150960 2.50 CB                        | 0.0002% | US532457BZ08 |
| FMCC FNCL 010553 5.50 MBS POOL NO SD2890              | 0.0002% | US3132DQF762 |
| FMCC FNCL 010336 1.50 MBS POOL NO SB8092              | 0.0002% | US3132D57D82 |
| NETHERLANDS KINGDOM OF THE GOVERNMENT 150152 0.00 G   | 0.0002% | NL0015614579 |
| TWD BNP PARIBAS A/C                                   | 0.0002% | -            |
| PRAXAIR INC 100850 2.00 CB                            | 0.0002% | US74005PBS20 |
| PROLOGIS LP 151050 2.125 CB                           | 0.0002% | US74340XBQ34 |
| METRO INC 280250 3.413 CB                             | 0.0002% | CA59162NAJ87 |
| DOW CHEMICAL CO 011129 7.375 CB                       | 0.0002% | US260543BJ10 |
| FNMA FNCL 011152 5.00 MBS POOL NO CB5084              | 0.0002% | US3140QQUJ26 |
| FMCC FNCL 010153 6.00 MBS POOL NO QF5629              | 0.0002% | US3133BTHE39 |
| FMCC FNCL 011152 5.50 MBS POOL NO RA8212              | 0.0002% | US3133KQDR48 |
| FRANCE REPUBLIC OF GOVERNMENT 250572 0.50 GB          | 0.0002% | FR0014001NN8 |
| BRL BNP PARIBAS A/C                                   | 0.0002% | -            |
| VERIZON COMMUNICATIONS INC 301056 2.987 CB            | 0.0002% | US92343VFW90 |
| NORTH RHINE WESTPHALIA STATE OF 150120 1.375 CB       | 0.0002% | DE000NRWOL1B |
| CASINO GUICHARD PERRACHON SA 150126 6.625 CB          | 0.0002% | XS2276596538 |
| FINLAND REPUBLIC OF GOVERNMENT 150452 0.125 GB        | 0.0002% | FI4000480488 |
| AUSTRIA REPUBLIC OF GOVERNMENT 201036 0.25 GB         | 0.0002% | AT0000A2T198 |
| WALMART INC 290648 4.05 CB                            | 0.0002% | US931142EC31 |
| REALOGY GROUP LLC 150129 5.75 CB                      | 0.0002% | US75606DAL55 |
| AED BNP PARIBAS A/C                                   | 0.0002% | -            |
| AMERICAN INTERNATIONAL GROUP INC 160744 4.50 CB       | 0.0002% | US026874DA29 |
| FMCC FNCL 010637 2.00 MBS POOL NO SB8158              | 0.0001% | US3132D6B337 |
| LEAR CORP 150927 3.80 CB                              | 0.0001% | US521865AY17 |
| FMCC FNCL 010137 2.00 MBS POOL NO RC2399              | 0.0001% | US3133L8UY97 |

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| WOLVERINE ESCROW LLC 151124 8.50 CB                | 0.0001%  | US97789LAC00 |
| FNMA FNCL 010253 5.50 MBS POOL NO CB5642           | 0.0001%  | US3140QRHU01 |
| GNMA G2SF 201051 1.50 MBS POOL NO MA7647           | 0.0001%  | US36179WP853 |
| BELGIUM KINGDOM OF GOVERNMENT 221031 0.00 GB       | 0.0001%  | BE0000352618 |
| FMCC FNCL 010653 5.50 MBS POOL NO SD3085           | 0.0001%  | US3132DQNA03 |
| Outstanding Settlement Payments - TWD              | 0.0001%  | -            |
| RON BNP PARIBAS A/C                                | 0.0001%  | -            |
| BOSTON SCIENTIFIC CORP 010349 4.70 CB              | 0.0001%  | US101137AU14 |
| REALOGY GROUP LLC 150430 5.25 CB                   | 0.0001%  | US75606DAQ43 |
| FMCC FNCL 010853 4.50 MBS POOL NO SD3565           | 0.0001%  | US3132DQ6A97 |
| AUDACY CAPITAL CORP 010527 6.5 CB                  | 0.0001%  | US29365DAA72 |
| GNMA G2SF 200353 5.50 MBS POOL NO MA8726           | 0.0001%  | US36179XVT08 |
| JAPAN GOVERNMENT OF 200354 1.70 GB                 | 0.0001%  | JP1400071E55 |
| FTSE 100 IDX 2312 FU                               | 0.0001%  | GB00KFMQN133 |
| CARRIER GLOBAL CORP 150227 2.493 CB                | 0.0001%  | US14448CAP95 |
| BRANDYWINE OPERATING PARTNERSHIP LP 151127 3.95 CB | 0.0001%  | US105340AQ63 |
| UBS COLLATERAL A/C                                 | 0.0001%  | -            |
| Income Due - PLN                                   | 0.0001%  | -            |
| JAPAN GOVERNMENT 200362 1.00 GB                    | 0.0001%  | JP1400151N57 |
| ITAUSA S.A. PRF NPV SR 22092023                    | 0.0001%  | BRITSAD20PR2 |
| Coupons  | 0.0001%  | -            |
| THB BNP PARIBAS A/C                                | 0.0000%  | -            |
| MOTOROLA SOLUTIONS INC 010924 4.00 CB              | 0.0000%  | US620076BF55 |
| QUEBEC PROVINCE OF 011251 3.10 GB                  | 0.0000%  | CA74814ZFE84 |
| PHP BNP PARIBAS A/C                                | 0.0000%  | -            |
| COSMO ADV MATERIALKRW5000 SUBS RTS 071123          | 0.0000%  | DU00BLH3X106 |
| LOCALIZA RENT A CA COM NPV S R 10 11 2023 RTS      | 0.0000%  | BRRENTD04OR3 |
| AUDACY CAPITAL CORP 310329 6.75 CB                 | 0.0000%  | US29365DAB55 |
| JAPAN GOVERNMENT 200348 0.80 GB                    | 0.0000%  | JP1300581J30 |
| BCO CREDITO INVERS NPV SUBS RTS 211023             | 0.0000%  | CL0002259183 |
| Outstanding Settlement Payments - JPY              | 0.0000%  | -            |
| SAR BNP PARIBAS A/C                                | 0.0000%  | -            |
| KWD BNP PARIBAS A/C                                | 0.0000%  | -            |
| TAKEON NZD   | 0.0000%  | -            |
| PEN BNP PARIBAS A/C                                | 0.0000%  | -            |
| EFFECT EXPOSURE AUD                                | 0.0000%  | -            |
| EFFECT EXPOSURE EUR                                | 0.0000%  | -            |
| EFFECT EXPOSURE GBP                                | 0.0000%  | -            |
| EFFECT EXPOSURE JPY                                | 0.0000%  | -            |
| EFFECT EXPOSURE USD                                | 0.0000%  | -            |
| KRW BNP PARIBAS A/C                                | 0.0000%  | -            |
| DJ EUR ST50 2312 FU                                | 0.0000%  | DE000C6JGBY9 |
| TOPIX INDEX 2312 FU                                | -0.0002% | DU00TPX23124 |
| NYL MSCI EMER 2312 F                               | -0.0003% | DU00MES23123 |
| GOLDMAN SACHS COLLAT                               | -0.0005% | -            |
| MORGAN STANLEY COLAT                               | -0.0006% | -            |
| SPI 200 2312 FUT                                   | -0.0007% | DU00SPI23127 |
| S&P 500 EMINI 2312 F                               | -0.0018% | DU00SPM23129 |
| Outstanding Settlement Payments - EUR              | -0.0020% | -            |
| Outstanding Settlement Payments - GBP              | -0.0046% | -            |
| Outstanding Settlement Payments - CNY              | -0.0057% | -            |
| Accruals   | -0.0266% | -            |
| MSCI INDIA 2312 FUT                                | -0.0277% | DE000C53RWU6 |
| Outstanding Settlement Payments - AUD              | -0.0419% | -            |
| Outstanding Settlement Payments - USD              | -0.1040% | -            |