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| Offer name                                                          | AMP KiwiSaver Scheme        | Offer number         | OFR10393 |
| Fund name                                                           | AMP Growth Fund (Lifesteps) | Fund number          | FND4454  |
| Period disclosure applies [dd/mm/yyyy]                              | 31/03/2025                  |                      |          |
| <b>Asset name</b>                                                   | <b>% of fund net assets</b> | <b>Security code</b> |          |
| Fisher & Paykel Healthcare Corporation Limited                      |                             | 2.7055% NZFAPE0001S2 |          |
| Apple Inc                                                           |                             | 2.1765% US0378331005 |          |
| Auckland International Airport Limited                              |                             | 1.9171% NZAIAE0002S6 |          |
| NVIDIA Corp                                                         |                             | 1.7570% US67066G1040 |          |
| Microsoft Corp                                                      |                             | 1.7376% US5949181045 |          |
| BNP USD Account                                                     |                             | 1.6680% -            |          |
| New Zealand Government Inflation Linked Bond - maturing 20 Sep 2035 |                             | 1.4631% NZIIBDT004C8 |          |
| Infratil Limited                                                    |                             | 1.3975% NZIFTE0003S3 |          |
| Amazon.com Inc                                                      |                             | 1.1930% US0231351067 |          |
| New Zealand Government Inflation Linked Bond - maturing 20 Sep 2030 |                             | 1.0679% NZIIBDT003C0 |          |
| Contact Energy Limited                                              |                             | 1.0264% NZCENE0001S6 |          |
| Meridian Energy Limited                                             |                             | 1.0017% NZMELE0002S7 |          |
| New Zealand Government Inflation Linked Bond - maturing 20 Sep 2040 |                             | 0.9542% NZIIBDT005C5 |          |
| The A2 Milk Company Limited                                         |                             | 0.8703% NZATME0002S8 |          |
| Taiwan Semiconductor Manufacturing Company Ltd                      |                             | 0.8576% TW0002330008 |          |
| Ebos Group Limited                                                  |                             | 0.8360% NZEBOE0001S6 |          |
| Mainfreight Limited                                                 |                             | 0.7635% NZMFTE0001S9 |          |
| Meta Platforms Inc                                                  |                             | 0.7613% US30303M1027 |          |
| New Zealand Government Inflation Linked Bond - maturing 20 Sep 2025 |                             | 0.6745% NZIIBDT002C2 |          |
| Commonwealth Bank of Australia                                      |                             | 0.6618% AU000000CBA7 |          |
| Alphabet Inc Class C                                                |                             | 0.5746% US02079K1079 |          |
| Mercury NZ Limited                                                  |                             | 0.5393% NZMRPE0001S2 |          |
| Spark New Zealand Limited                                           |                             | 0.5255% NZTELE0001S4 |          |
| New Zealand Government Bond - maturing 20 Apr 2029                  |                             | 0.5217% NZGOVDT429C7 |          |
| Fletcher Building Limited                                           |                             | 0.5190% NZFBUE0001S0 |          |
| Broadcom Inc                                                        |                             | 0.4924% US11135F1012 |          |
| Tesla Inc                                                           |                             | 0.4921% US88160R1014 |          |
| Chorus Ltd                                                          |                             | 0.4909% NZCNUE0001S2 |          |
| New Zealand Government Bond - maturing 15 Apr 2027                  |                             | 0.4863% NZGOVDT427C1 |          |
| Accruals                                                            |                             | 0.4858% -            |          |
| Alphabet Inc Class A                                                |                             | 0.4800% US02079K3059 |          |
| Eli Lilly & Co                                                      |                             | 0.4596% US5324571083 |          |
| Outstanding Settlement Receipts - NZD                               |                             | 0.4522% -            |          |
| JPMorgan Chase & Co                                                 |                             | 0.4340% US46625H1005 |          |
| Visa Inc Class A                                                    |                             | 0.4253% US92826C8394 |          |
| Westpac Banking Corporation                                         |                             | 0.4146% AU000000WBC1 |          |
| Global Renewable Power Infrastructure Fund IV                       |                             | 0.4011% DU0GRPIFIVC4 |          |
| New Zealand Government Bond - maturing 15 May 2028                  |                             | 0.3758% NZGOVDT528C6 |          |
| SUMMERSET GROUP HOLDINGS LTD                                        |                             | 0.3689% NZSUME0001S0 |          |
| New Zealand Government Bond - maturing 15 May 2030                  |                             | 0.3638% NZGOVDT530C2 |          |
| Johnson & Johnson                                                   |                             | 0.3567% US4781601046 |          |
| Cisco Systems Inc                                                   |                             | 0.3540% US17275R1023 |          |
| New Zealand Government Bond - maturing 14 Apr 2033                  |                             | 0.3484% NZGOVDT433C9 |          |
| Ryman Healthcare Limited                                            |                             | 0.3421% NZRYME0001S4 |          |
| MASTERCARD INC - CLASS A                                            |                             | 0.3394% US57636Q1040 |          |
| Alibaba Group Holding Ltd                                           |                             | 0.3379% KYG017191142 |          |
| New Zealand Government Bond - maturing 15 May 2034                  |                             | 0.3264% NZGOVDT534C4 |          |
| Palantir Technologies Inc                                           |                             | 0.3167% US69608A1088 |          |
| CSL Ltd                                                             |                             | 0.3163% AU000000CSL8 |          |
| New Zealand Government Bond - maturing 15 May 2031                  |                             | 0.3072% NZGOVDT531C0 |          |
| COSTCO WHOLESALE CORP                                               |                             | 0.3016% US22160K1051 |          |
| GOODMAN PROPERTY TRUST                                              |                             | 0.2836% NZCPTE0001S9 |          |
| FREIGHTWAYS GROUP LTD                                               |                             | 0.2787% NZFREE0001S0 |          |

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| Motorola Solutions Inc                             | 0.2742% US6200763075 |
| National Australia Bank Ltd                        | 0.2741% AU000000NAB4 |
| New Zealand Government Bond - maturing 15 May 2035 | 0.2724% NZGOVDT535C1 |
| PRECINCT PROPERTIES NEW ZEALAND LIMITED            | 0.2548% NZAPTE0001S3 |
| ECOLAB LTD                                         | 0.2503% US2788651006 |
| United Health Group Inc                            | 0.2458% US91324P1021 |
| ABBVIE INC COM                                     | 0.2393% US00287Y1091 |
| WALMART INC                                        | 0.2390% US9311421039 |
| Samsung Electronics Co Ltd                         | 0.2386% KR7005930003 |
| New Zealand Government Bond - maturing 15 May 2032 | 0.2338% NZGOVDT532C8 |
| LINDE PLC                                          | 0.2326% IE000S9YS762 |
| New Zealand Government Bond - maturing 15 May 2026 | 0.2317% NZGOVDT526C0 |
| NETFLIX INC                                        | 0.2301% US64110L1061 |
| Bank of Nova Scotia                                | 0.2299% CA0641491075 |
| Australia and New Zealand Banking Group Ltd        | 0.2271% AU000000ANZ3 |
| Automatic Data Processing                          | 0.2271% US0530151036 |
| Merck & Co Inc                                     | 0.2204% US58933Y1055 |
| AMERICAN TWR REIT INC                              | 0.2196% US03027X1000 |
| Currency Forward                                   | 0.2184% -            |
| INTERNATIONAL BUSINESS MACHINES CORP CAP STK       | 0.2181% US4592001014 |
| Sony Corp Y50                                      | 0.2113% JP3435000009 |
| CROWN CASTLE INTL CORP                             | 0.2070% US22822V1017 |
| Texas Instruments                                  | 0.2033% US8825081040 |
| SCHNEIDER ELECTRIC SE                              | 0.2020% FR0000121972 |
| KIWI PROPERTY GROUP LIMITED                        | 0.1984% NZKPGEO00159 |
| MCDONALD'S CORP                                    | 0.1964% US5801351017 |
| SAP AG                                             | 0.1957% DE0007164600 |
| SALESFORCE INC                                     | 0.1880% US79466L3024 |
| ANZ Bank New Zealand Ltd - maturing 10 Apr 2025    | 0.1870% NZF02DT614C8 |
| Bank of New Zealand - maturing 30 Apr 2025         | 0.1866% NZF01DT849C1 |
| Macquarie Group Ltd                                | 0.1866% AU000000MQG1 |
| Westpac New Zealand Ltd - maturing 10 May 2025     | 0.1863% NZF08DT938C5 |
| ASML Holding NV                                    | 0.1841% NL0010273215 |
| HOME DEPOT INC                                     | 0.1840% US4370761029 |
| WASTE MANAGEMENT INC COM                           | 0.1838% US94106L1098 |
| ENEL SPA                                           | 0.1827% IT0003128367 |
| UBER TECHNOLOGIES INC                              | 0.1825% US90353T1007 |
| AIR NEW ZEALAND LTD                                | 0.1824% NZAIRE0001S2 |
| NEW ZEALAND GOVERNMENT 150536 4.25 GB              | 0.1823% NZGOVDT536C9 |
| ROYAL BANK OF CANADA                               | 0.1822% CA7800871021 |
| ABB LTD                                            | 0.1775% CH0012221716 |
| ZURICH FINANCIAL SERVICES                          | 0.1775% CH0011075394 |
| VECTOR LIMITED                                     | 0.1741% NZVCTE0001S7 |
| BRISTOL MYERS SQUIBB COMPANY                       | 0.1734% US1101221083 |
| INGERSOLL RAND INC                                 | 0.1726% US45687V1061 |
| BANK OF AMERICA CORPORATION                        | 0.1717% US0605051046 |
| XYLEM INC COM                                      | 0.1706% US98419M1009 |
| GENTRACK GROUP LIMITED ORDINARY SHARES             | 0.1690% NZGTKE0002S9 |
| BANK OF NEW YORK MELLON CORP                       | 0.1665% US0640581007 |
| NOVO NORDISK ORD SHS CLASS B                       | 0.1664% DK0062498333 |
| SERVICENOW INC                                     | 0.1645% US81762P1021 |
| New Zealand Government Bond - maturing 15 Apr 2037 | 0.1644% NZGOVDT437C0 |
| NOVARTIS AG                                        | 0.1641% CH0012005267 |
| HSBC HOLDINGS PLC                                  | 0.1641% GB0005405286 |
| Gilead Sciences Inc                                | 0.1630% US3755581036 |
| VERALTO ORD SHS                                    | 0.1604% US92338C1036 |
| EQUINIX INC COM                                    | 0.1588% US29444U7000 |
| MARSH & MCLENNAN COM                               | 0.1568% US5717481023 |
| Republic Services Inc                              | 0.1566% US7607591002 |
| AXA                                                | 0.1563% FR0000120628 |
| Rabobank New Zealand - maturing 10 Apr 2025        | 0.1558% NZF05DT393C6 |
| AMERICAN EXPRESS USD                               | 0.1553% US0258161092 |
| ASB Bank Ltd - - maturing 23 May 2025              | 0.1552% NZF04DT710C2 |
| ASB Bank Ltd - - maturing 6 Jun 2025               | 0.1550% NZF04DT798C7 |
| PROPERTY FOR INDUSTRY LTD                          | 0.1549% NZPFIE0001S5 |

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| PRUDENTIAL FINANCIAL INC                                              | 0.1538% US7443201022 |
| SKELLERUP HOLDINGS LIMITED                                            | 0.1537% NZSKXE0001S8 |
| VERIZON COMMUNICATIONS                                                | 0.1528% US92343V1044 |
| ORACLE CORP                                                           | 0.1518% US68389X1054 |
| Goodman Group                                                         | 0.1513% AU000000GMG2 |
| Zoetis Inc                                                            | 0.1496% US98978V1035 |
| ASTRAZENECA PLC                                                       | 0.1478% GB0009895292 |
| GOLDMAN SACHS GROUP INC.                                              | 0.1476% US38141G1040 |
| ANHEUSER BUSCH INBEV SA NV                                            | 0.1473% BE0974293251 |
| BANCO SANTANDER CENTRAL HISP                                          | 0.1438% ES0113900J37 |
| PALO ALTO NETWORKS INC                                                | 0.1434% US6974351057 |
| AT & T INC                                                            | 0.1425% US00206R1023 |
| AGNICO EAGLE MINES                                                    | 0.1425% CA0084741085 |
| WHEATON PRECIOUS M COM NPV                                            | 0.1421% CA9628791027 |
| PFIZER INC COM                                                        | 0.1418% US7170811035 |
| TRANE TECHNOLOGIES PLC                                                | 0.1417% IE00BK9ZQ967 |
| AXON ENTERPRISE I COM USD 0.00001                                     | 0.1401% US05464C1018 |
| INTUIT INC                                                            | 0.1400% US4612021034 |
| OTIS WORLDWIDE COR COM                                                | 0.1381% US68902V1070 |
| WELLTOWER INC                                                         | 0.1377% US95040Q1040 |
| APPLIED MATERIALS US                                                  | 0.1371% US0382221051 |
| KEURIG DR PEPPER INC                                                  | 0.1364% US49271V1008 |
| GENERALI                                                              | 0.1356% IT0000062072 |
| SKYCITY ENTERTAINMENT GROUP LIMITED                                   | 0.1338% NZSKCE0001S2 |
| Adobe Inc                                                             | 0.1329% US00724F1012 |
| Xiaomi Corporation                                                    | 0.1327% KYG9830T1067 |
| S AND P GLOBAL INC COM                                                | 0.1322% US78409V1044 |
| NATIONAL BANK OF CANADA                                               | 0.1317% CA6330671034 |
| WSP GLOBAL INC                                                        | 0.1308% CA92938W2022 |
| SUN LIFE FINANCIAL INC                                                | 0.1303% CA8667961053 |
| Diageo Plc                                                            | 0.1301% GB0002374006 |
| QUALCOMM INC                                                          | 0.1293% US7475251036 |
| ESSILORLUXOTTICA                                                      | 0.1289% FR0000121667 |
| United States Government Bond - maturing 15 Jul 2034                  | 0.1288% US91282CLE92 |
| ACCENTURE PLC                                                         | 0.1287% IE00B4BNMY34 |
| GENERAL MILLS INC                                                     | 0.1280% US3703341046 |
| Telstra Corporation Ltd                                               | 0.1275% AU000000TLS2 |
| Hubbell Inc                                                           | 0.1256% US4435106079 |
| Meituan                                                               | 0.1255% KYG596691041 |
| United States Government Inflation Linked Bond - maturing 15 Jan 2034 | 0.1243% US91282CJY84 |
| Westpac New Zealand Ltd - maturing 9 Jun 2025                         | 0.1239% NZF08DT949C2 |
| Westpac New Zealand Ltd - maturing 20 Jun 2025                        | 0.1237% NZF08DT957C5 |
| MORGAN STANLEY                                                        | 0.1234% US6174464486 |
| DEERE & CO                                                            | 0.1233% US2441991054 |
| SBA COMMUNICATIONS COM                                                | 0.1229% US78410G1040 |
| NEW ZEALAND GOVERNMENT 150551 2.75 GB                                 | 0.1226% NZGOVDT551C8 |
| WASTE CONNECTIONS COM NPV                                             | 0.1212% CA94106B1013 |
| HARTFORD INSURANCE GROUP INC T                                        | 0.1201% US4165151048 |
| ILLINOIS TOOL WORKS                                                   | 0.1199% US4523081093 |
| GIVAUDAN - REG                                                        | 0.1192% CH0010645932 |
| United States Government Bond - maturing 15 Oct 2029                  | 0.1186% US91282CLV18 |
| TOKIO MARINE HOLDINGS INC                                             | 0.1181% JP3910660004 |
| CITIGROUP INC USD                                                     | 0.1181% US1729674242 |
| MUENCHENER RUECKVER RG-REG                                            | 0.1172% DE0008430026 |
| STANTEC INC                                                           | 0.1171% CA85472N1096 |
| DOLLARAMA INC                                                         | 0.1160% CA25675T1075 |
| United States Government Inflation Linked Bond - maturing 15 Jan 2033 | 0.1153% US91282CGK18 |
| ARGOSY PROPERTY LIMITED                                               | 0.1148% NZARGE0010S7 |
| SUMITOMO MITSUI FINANCIAL GROUP                                       | 0.1144% JP3890350006 |
| United States Government Bond - maturing 15 Jul 2033                  | 0.1129% US91282CHP95 |
| COMCAST CORP                                                          | 0.1129% US20030N1019 |
| AMERICAN WATER WORKS CO INC                                           | 0.1128% US0304201033 |

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| United States Government Inflation Linked Bond - maturing 15 Jul 2032 | 0.1127% US91282CEZ05  |
| RIO Tinto Ltd                                                         | 0.1123% AU000000RIO1  |
| NEW ZEALAND GOVERNMENT 150554 5.00 GB                                 | 0.1122% NZGOVDT554C2  |
| KENVUE INC                                                            | 0.1122% US49177J1025  |
| KDDI CORP NPV TEMP                                                    | 0.1108% JP3496400007  |
| New Zealand Government Bond - maturing 15 May 2041                    | 0.1108% NZGOVDT541C9  |
| VITAL HEALTHCARE PROPERTY TRUST                                       | 0.1106% NZCHPE0001S4  |
| United States Government Bond - maturing 15 Oct 2028                  | 0.1104% US91282CJH51  |
| BROADRIDGE FINANCIAL SOLUTIONS LLC                                    | 0.1096% US11133T1034  |
| Bank of New Zealand - maturing 22 Apr 2025                            | 0.1090% NZF01DT855C8  |
| Transurban Group                                                      | 0.1089% AU000000TCL6  |
| KRAFT HEINZ CO COM                                                    | 0.1088% US5007541064  |
| UNITED RENTALS INC                                                    | 0.1087% US9113631090  |
| JUNIPER NETWORK INC                                                   | 0.1087% US48203R1041  |
| INTUITIVE SURGICAL INC                                                | 0.1086% US46120E6023  |
| Westpac New Zealand Ltd - maturing 11 Jun 2025                        | 0.1084% NZF08DT952C6  |
| ASB BANK LTD 130625 RCD                                               | 0.1084% NZF04DT800C1  |
| ASB BANK LTD 160625 RCD                                               | 0.1084% NZF04DT803C5  |
| WESTPAC NEW ZEALAND LTD 170625 RCD                                    | 0.1083% NZF08DT927C8  |
| BOOKING HLDGS INC COM                                                 | 0.1082% US09857L1089  |
| Danaher Corporation                                                   | 0.1080% US2358511028  |
| China Construction Bank Corp                                          | 0.1079% CNE1000002H1  |
| Legrand Sa                                                            | 0.1077% FR0010307819  |
| United States Government Bond - maturing 15 Apr 2020                  | 0.1074% US91282CKL45  |
| SOMPO HOLDINGS INC NPV                                                | 0.1066% JP3165000005  |
| ALCON AG                                                              | 0.1065% CH0432492467  |
| United States Government Inflation Linked Bond - maturing 15 Jan 2032 | 0.1059% US91282CDX65  |
| ALLIANZ SE-REG                                                        | 0.1050% DE0008404005  |
| CHURCH & DWIGHT CO                                                    | 0.1048% US1713401024  |
| Pinduoduo Inc                                                         | 0.1043% US7223041028  |
| United States Government Inflation Linked Bond - maturing 15 Oct 2027 | 0.1034% US91282CFR79  |
| ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID                        | 0.1033% AU0000000ANZ3 |
| United States Government Bond - maturing 15 Apr 2028                  | 0.1025% US91282CGW55  |
| AECOM                                                                 | 0.1025% US00766T1007  |
| SHERWIN WILLIAMS COM                                                  | 0.1019% US8243481061  |
| PPG INDUSTRIES INC                                                    | 0.1014% US6935061076  |
| United States Government Inflation Linked Bond - maturing 15 Apr 2027 | 0.1011% US91282CEJ62  |
| United States Government Inflation Linked Bond - maturing 15 Oct 2026 | 0.1000% US91282CDC29  |
| Nokia Corp                                                            | 0.1000% FI0009000681  |
| UBS GROUP AG                                                          | 0.1000% CH0244767585  |
| United States Government Inflation Linked Bond - maturing 15 Jul 2031 | 0.0996% US91282CCM10  |
| ADVANCED MICRO DEV                                                    | 0.0993% US0079031078  |
| VISTA GROUP INTERNATIONAL LTD                                         | 0.0988% NZVGLE0003S1  |
| KEYSIGHT TECHNOLOGCOM USD                                             | 0.0980% US49338L1035  |
| MITSUBISHI UFJ FINANCIAL                                              | 0.0977% JP3902900004  |
| UNITED STATES TREASURY 150135 2.125 ILB                               | 0.0974% US91282CML27  |
| DIGITAL REALTY TRUST INC                                              | 0.0970% US2538681030  |
| TRACTOR SUPPLY COMPANY                                                | 0.0970% US8923561067  |
| United States Government Inflation Linked Bond - maturing 15 Jul 2030 | 0.0960% US912828ZZ63  |
| United States Government Inflation Linked Bond - maturing 15 Jan 2031 | 0.0959% US91282CBF77  |
| CHANNEL INFRASTRUCTURE NZ LTD                                         | 0.0954% NZNZRE0001S9  |
| NUTRIEN LTD COM NPV                                                   | 0.0952% CA67077M1086  |
| DNB BANK ASA                                                          | 0.0950% NO0010161896  |
| ARISTOCRAT LEISURE LTD                                                | 0.0949% AU0000000ALL7 |
| INTERCONTINENTAL EXCHANGE INC                                         | 0.0947% US45866F1049  |
| Woolworths Group Ltd                                                  | 0.0946% AU0000000WOW2 |
| MCKESSON CORP                                                         | 0.0942% US58155Q1031  |

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| KIMBERLY CLARK CORP                                                   | 0.0941% US4943681035  |
| MUFG BANK LTD 110425 RCD                                              | 0.0935% NZMUFGDP101L1 |
| RABOBANK NEW ZEALAND LTD 300425 RCD                                   | 0.0933% NZF05DT395C1  |
| METLIFE INC                                                           | 0.0929% US59156R1086  |
| MERCADOLIBRE INC                                                      | 0.0929% US58733R1023  |
| BOLIDEN ORD SHS                                                       | 0.0921% SE0020050417  |
| CBOE GLOBAL MARKET                                                    | 0.0921% US12503M1080  |
| United States Government Inflation Linked Bond - maturing 15 Jan 2028 | 0.0919% US9128283R96  |
| UNICREDIT SPA                                                         | 0.0917% IT0005239360  |
| Ciena Corporation                                                     | 0.0913% US1717793095  |
| BANK OF MONTREAL CAD                                                  | 0.0913% CA0636711016  |
| ELEVANCE HEALTH INC                                                   | 0.0912% US0367521038  |
| HEARTLAND GROUP HLNPV                                                 | 0.0911% NZHGHE0007S9  |
| KELLANOVA                                                             | 0.0909% US4878361082  |
| AFLAC INC                                                             | 0.0909% US0010551028  |
| United States Government Inflation Linked Bond - maturing 15 Jul 2027 | 0.0905% US9128282L36  |
| 3M CO                                                                 | 0.0903% US88579Y1010  |
| SK hynix Inc                                                          | 0.0896% KR7000660001  |
| United States Government Inflation Linked Bond - maturing 15 Jul 2026 | 0.0889% US912828S505  |
| Income Due - NZD                                                      | 0.0889% -             |
| LAM RESEARCH CORP COM USD 0.001 P S                                   | 0.0882% US5128073062  |
| NXP SEMICONDUCTORS                                                    | 0.0881% NL0009538784  |
| United States Government Inflation Linked Bond - maturing 15 Jan 2030 | 0.0876% US912828Z377  |
| THE WALT DISNEY CO                                                    | 0.0873% US2546871060  |
| Marvell Technology Company                                            | 0.0867% US5738741041  |
| Mtr Corpation                                                         | 0.0867% HK0066009694  |
| QBE INSURANCE GROUP LTD                                               | 0.0864% AU000000QBE9  |
| STERIS PLC                                                            | 0.0863% IE00BFY8C754  |
| STRIDE STAPLED GRP NPV UNITS                                          | 0.0859% NZSPGE0001S2  |
| MIZUHO FINANCIAL GROUP INC                                            | 0.0854% JP3885780001  |
| FUTURE MARGINS-USD                                                    | 0.0841% -             |
| CHINA TOWER CORP LCNY1 H POST COMP                                    | 0.0841% CNE100006V65  |
| FONTERRA SHAREHOLDER FUND                                             | 0.0837% NZFSFE0001S5  |
| GFL ENVIRONMENTAL INC                                                 | 0.0837% CA36168Q1046  |
| AUTODESK INC                                                          | 0.0826% US0527691069  |
| EDWARDS LIFESCIENCES CORP                                             | 0.0823% US28176E1082  |
| LOBLAW COMPANIES LTD                                                  | 0.0821% CA5394811015  |
| United States Government Inflation Linked Bond - maturing 15 Jan 2027 | 0.0820% US912828V491  |
| Ericsson LM                                                           | 0.0808% SE0000108656  |
| MediaTek Inc                                                          | 0.0805% TW0002454006  |
| BANCO BICAYA ARGENTARIA SA                                            | 0.0805% ES0113211835  |
| United States Government Inflation Linked Bond - maturing 15 Jul 2028 | 0.0803% US912828Y388  |
| FISERV INC COM                                                        | 0.0797% US3377381088  |
| PNC FINANCIAL SERVICES GROUP                                          | 0.0792% US6934751057  |
| Tyler Technologies Inc                                                | 0.0790% US9022521051  |
| United States Government Inflation Linked Bond - maturing 15 Jul 2029 | 0.0790% US9128287D64  |
| CGI INC                                                               | 0.0788% CA12532H1047  |
| AERCAP HOLDINGS NV                                                    | 0.0788% NL0000687663  |
| SHOPIFY INC COM NPV CL A                                              | 0.0788% CA82509L1076  |
| VULCAN STEEL AUSTRALIA PTY LTD                                        | 0.0785% AU0000181984  |
| MUFG BANK LTD 030425 RCD                                              | 0.0780% NZMUFGDP093L0 |
| BANK OF NEW ZEALAND 140425 RCD                                        | 0.0779% NZF01DT840C0  |
| ASB BANK LTD 090525 RCD                                               | 0.0777% NZF04DT789C6  |
| MUFG BANK LTD 260525 RCD                                              | 0.0776% NZMUFGDP146L6 |
| MCCORMICK AND COMPANY INC                                             | 0.0774% US5797802064  |
| Casella Waste Ssystems Inc                                            | 0.0769% US1474481041  |
| AVIVA ORD                                                             | 0.0760% GB00BPQY8M80  |
| HALMA PLC                                                             | 0.0760% GB0004052071  |

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| IDEXX LABORATORIES INC                                                | 0.0759% US45168D1046 |
| AMDOCS LIMITED                                                        | 0.0756% GB0022569080 |
| STARBUCKS CORP                                                        | 0.0755% US8552441094 |
| PROGRESSIVE CORP                                                      | 0.0754% US7433151039 |
| HOYA CORPORATION JPY                                                  | 0.0754% JP3837800006 |
| Bank of New Zealand Call Account                                      | 0.0751% -            |
| Atkinsrealis Group                                                    | 0.0749% CA04764T1049 |
| FANUC CORP NPV                                                        | 0.0743% JP3802400006 |
| CELLNEX TELECOM SA                                                    | 0.0733% ES0105066007 |
| EBAY INC                                                              | 0.0727% US2786421030 |
| BRAMBLES LIMITED                                                      | 0.0726% AU000000BXB1 |
| SPIE SA                                                               | 0.0717% FR0012757854 |
| NZ EXCHANGE LTD                                                       | 0.0714% NZNZXE0001S7 |
| INTEL CORP                                                            | 0.0713% US4581401001 |
| SCALES CORP LTD                                                       | 0.0711% NZSCLE0002S8 |
| BAYCURRENT CONSULTING INC                                             | 0.0709% JP3835250006 |
| STEEL DYNAMICS INC                                                    | 0.0706% US8581191009 |
| Hon Hai Precision Industry Ltd                                        | 0.0697% TW0002317005 |
| Outstanding Settlement Receipts - HKD                                 | 0.0693% -            |
| CLOROX CO DEL                                                         | 0.0691% US1890541097 |
| United States Government Inflation Linked Bond - maturing 15 Jan 2029 | 0.0689% US9128285W63 |
| LLOYDS BANKING GROUP PLC                                              | 0.0688% GB0008706128 |
| COLES GROUP LTD                                                       | 0.0687% AU0000030678 |
| Fortescue Metals Group Ltd                                            | 0.0683% AU000000FMG4 |
| Outstanding Settlement Receipts - TWD                                 | 0.0680% -            |
| NETAPP INC                                                            | 0.0679% US64110D1046 |
| Al Rajhi Banking and Investment Corporation SJSC                      | 0.0677% SA0007879113 |
| BADGER METER INC                                                      | 0.0676% US0565251081 |
| EXPEDITORS INTL WASH INC                                              | 0.0674% US3021301094 |
| MITSUBISHI ESTATE                                                     | 0.0673% JP3899600005 |
| SOCIETE GENERALE SA                                                   | 0.0670% FR0000130809 |
| Credo Technology Group Limited                                        | 0.0670% KYG254571055 |
| GSK PLC                                                               | 0.0668% GB00BN7SWP63 |
| SCHWAB (CHARLES) CORP                                                 | 0.0658% US8085131055 |
| KEYENCE CORP NPV                                                      | 0.0653% JP3236200006 |
| MANAWA ENERGY LTD                                                     | 0.0653% NZTPXE0001S5 |
| NEWMONT CORP                                                          | 0.0641% US6516391066 |
| JD.com, Inc                                                           | 0.0639% KYG8208B1014 |
| FIDELITY NATIONAL INFORMATION SERVICES I                              | 0.0636% US31620M1062 |
| THE CIGNA GROUP                                                       | 0.0634% US1255231003 |
| STRYKER CORP                                                          | 0.0632% US8636671013 |
| Csw Industrials Inc                                                   | 0.0631% US1264021064 |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA                               | 0.0629% CNE1000003G1 |
| AIA GROUP LTD                                                         | 0.0627% HK0000069689 |
| BANK OF NEW ZEALAND 110425 RCD                                        | 0.0623% NZF01DT838C4 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 200525 TBILL              | 0.0621% NZLGBDT384C1 |
| BANK OF NEW ZEALAND 270525 RCD                                        | 0.0620% NZF01DT859C0 |
| CANADIAN IMP BANK COM NPV                                             | 0.0618% CA1360691010 |
| RELIANCE INC                                                          | 0.0617% US7595091023 |
| NOMURA HOLDINGS INC                                                   | 0.0615% JP3762600009 |
| TARGET CORPORATION                                                    | 0.0612% US87612E1064 |
| BOC HONG KONG (HOLDINGS) LIMITED                                      | 0.0611% HK2388011192 |
| SWISS RE AG                                                           | 0.0610% CH0126881561 |
| QUEST DIAGNOSTICS                                                     | 0.0610% US74834L1008 |
| BECTON DICKINSON AND COMPANY                                          | 0.0609% US0758871091 |
| CLEANAWAY WASTE MANAGEMENT LIMITED                                    | 0.0607% AU000000CWY3 |
| OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD                     | 0.0606% NZOCAE0002S0 |
| INDITEX                                                               | 0.0605% ES0148396007 |
| ITRON INC                                                             | 0.0604% US4657411066 |
| EQUITABLE HLDGS IN COM                                                | 0.0604% US29452E1010 |
| NN GROUP NV                                                           | 0.0603% NL0010773842 |
| F5 NETWORKS INC                                                       | 0.0603% US3156161024 |

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| LVMH MOET HENNESSY VUITTON SE                                         | 0.0601% FR0000121014 |
| AMGEN INC                                                             | 0.0599% US0311621009 |
| CLEAN HARBORS INC                                                     | 0.0597% US1844961078 |
| DISCOVER FINANCIAL SERVICES                                           | 0.0594% US2547091080 |
| TJX COS INC                                                           | 0.0593% US8725401090 |
| XERO LIMITED ORDINARY FULLY PAID                                      | 0.0590% NZXROE0001S2 |
| ASB cash account                                                      | 0.0588% -            |
| L'OREAL                                                               | 0.0588% FR0000120321 |
| CENTRAL JAPAN RAILWAY CO                                              | 0.0587% JP3566800003 |
| EBARA CORP NPV                                                        | 0.0583% JP3166000004 |
| PENTAIR PLC COM                                                       | 0.0581% IE00BLS09M33 |
| KLA TENCOR CORPORATION COM                                            | 0.0573% US4824801009 |
| SERKO LTD                                                             | 0.0573% NZSKOE0001S7 |
| WABTEC CORP                                                           | 0.0572% US9297401088 |
| IRON MTN INC NEW COM NPV                                              | 0.0572% US46284V1017 |
| KINGSPAN GROUP PLC                                                    | 0.0571% IE0004927939 |
| HEXAGON AB                                                            | 0.0571% SE0015961909 |
| FDXEX CORP COM                                                        | 0.0569% US31428X1063 |
| ARISTA NETWORKS INC                                                   | 0.0561% US0404132054 |
| PROSUS NV                                                             | 0.0559% NL0013654783 |
| GRACO INC                                                             | 0.0557% US3841091040 |
| HOLOGIC INC                                                           | 0.0555% US4364401012 |
| MICRON TECHNOLOGY INC USD                                             | 0.0552% US5951121038 |
| TOURISM HOLDINGS LTD                                                  | 0.0551% NZHELE0001S9 |
| ROCKWELL AUTOMATION INC                                               | 0.0551% US7739031091 |
| HALLENSTEIN GLASSON HOLDINGS LTD                                      | 0.0550% NZHLGE0001S4 |
| NORTHERN STAR RESOURCES LTD                                           | 0.0548% AU000000NST8 |
| BNP NZD Account                                                       | 0.0548% -            |
| IDEX CORP                                                             | 0.0547% US45167R1041 |
| SUNCORP GROUP LTD                                                     | 0.0547% AU000000SUN6 |
| STATE STREET CORP USD                                                 | 0.0545% US8574771031 |
| BANK OF CHINA LTD HK                                                  | 0.0545% CNE1000001Z5 |
| ZIMMER BIOMET HOLDINGS INC                                            | 0.0543% US98956P1021 |
| MONOLITHIC POWER SYSTEMS INC                                          | 0.0543% US6098391054 |
| TOPBUILD CORP COM USD0.01 WI                                          | 0.0543% US89055F1030 |
| SUN HUNG KAI PROPERTY HKD                                             | 0.0542% HK0016000132 |
| ARCADIS NV                                                            | 0.0542% NL0006237562 |
| COMPUTERSHARE LTD                                                     | 0.0541% AU000000CPU5 |
| TOWER LIMITED                                                         | 0.0539% NZTWRE0011S2 |
| RELX PLC                                                              | 0.0536% GB00B2B0DG97 |
| INTACT FINANCIAL CORPORATION                                          | 0.0535% CA45823T1066 |
| SANFORD LTD                                                           | 0.0534% NZSANE0001S0 |
| TURNERS AUTOMOTIVE GROUP LIMITED                                      | 0.0534% NZVNLE0001S1 |
| MUELLER WATER PRODUCTS INC-A                                          | 0.0533% US6247581084 |
| NASPERS NPV POST REV SPLIT                                            | 0.0529% ZAE000325783 |
| ELECTRONIC ARTS INC                                                   | 0.0527% US2855121099 |
| KBC GROUP NV                                                          | 0.0523% BE0003565737 |
| ANSYS INC                                                             | 0.0523% US03662Q1058 |
| mitsui fudosan co                                                     | 0.0518% JP3893200000 |
| IQVIA HOLDINGS INC                                                    | 0.0515% US46266C1053 |
| EAST JAPAN RAILWAY JPY                                                | 0.0512% JP3783600004 |
| AZBIL CORP                                                            | 0.0509% JP3937200008 |
| United States Government Inflation Linked Bond - maturing 15 Apr 2029 | 0.0507% US912810FHF9 |
| MOODYS CORPORATION                                                    | 0.0505% US6153691059 |
| Ping An Insurance Company of China Ltd                                | 0.0504% CNE1000003X6 |
| DOVER CORPORATION COM                                                 | 0.0500% US2600031080 |
| Netease Inc                                                           | 0.0499% KYG6427A1022 |
| TRIMBLE INC COM NPV                                                   | 0.0497% US8962391004 |
| TRIP COM GROUP LTD                                                    | 0.0497% KYG9066F1019 |
| DSV A/S                                                               | 0.0496% DK0060079531 |
| INFORMA PLC                                                           | 0.0493% GB00BMJ6DW54 |
| TERNA SPA                                                             | 0.0492% IT0003242622 |
| ROCKWOOL A/S                                                          | 0.0492% DK0010219153 |
| SMC CORP                                                              | 0.0488% JP3162600005 |

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| TOKYO ELECTRON LTD JPY                                                | 0.0488% JP3571400005 |
| CONAGRA BRANDS INC                                                    | 0.0487% US2058871029 |
| MS & AD INSURANCE GROUP HOLDINGS                                      | 0.0487% JP3890310000 |
| MSCI INDIA 2506 FUT                                                   | 0.0486% DE000C60N067 |
| TETRA TECH ORD SHS                                                    | 0.0486% US88162G1031 |
| NVENT ELECTRIC PLC COM USD0.01                                        | 0.0482% IE00BDVJJQ56 |
| SWECO AB SER B NPV                                                    | 0.0480% SE0014960373 |
| LYFT INC                                                              | 0.0480% US55087P1049 |
| INSURANCE AUSTRALIA GROUP LIMITED                                     | 0.0479% AU000000IAG3 |
| ROCHE HLDGS AD GENUSSCHEINE NPV                                       | 0.0478% CH0012032048 |
| THE JM SMUCKER COMPANY                                                | 0.0478% US8326964058 |
| INSTALLED BUILDING PRODUCTS INC                                       | 0.0477% US45780R1014 |
| United States Government Inflation Linked Bond - maturing 15 Feb 2044 | 0.0476% US912810RF75 |
| HYDRO ONE LTD                                                         | 0.0474% CA4488112083 |
| SKY NETWORK TELEVISION LTD                                            | 0.0473% NZSKTE000156 |
| DAIICHI SANKYO COMPANY LIMITED                                        | 0.0472% JP3475350009 |
| CENCORA INC COM                                                       | 0.0472% US03073E1055 |
| AENA SME S.A.                                                         | 0.0471% ES0105046009 |
| CADENCE DESIGN SYSTEMS INC                                            | 0.0470% US1273871087 |
| C.H. ROBINSON WORLDWIDE INC                                           | 0.0468% US12541W2098 |
| FUJITSU JPY                                                           | 0.0467% JP3818000006 |
| DECKERS OUTDOOR ORD SHS A                                             | 0.0467% US2435371073 |
| AUCKLAND COUNCIL 070525 PNOTE                                         | 0.0466% NZAKCDT629C5 |
| FRANKLIN ELECTRIC CO INC                                              | 0.0466% US3535141028 |
| CREDIT AGRICOLE SA                                                    | 0.0464% FR0000045072 |
| ARCH CAPITAL GROUPCOM                                                 | 0.0464% BMG0450A1053 |
| SYNCHRONY FINANCIAL                                                   | 0.0462% US87165B1035 |
| INFRASTRUTTURA WIR NPV                                                | 0.0461% IT0005090300 |
| United States Government Inflation Linked Bond - maturing 15 Feb 2045 | 0.0457% US912810RL44 |
| JB HUNT TRANSPORT SERVICES INC                                        | 0.0457% US4456581077 |
| SCENTRE GROUP                                                         | 0.0457% AU000000SCG8 |
| COCHLEAR LIMITED                                                      | 0.0448% AU000000COH5 |
| ROYALTY PHARMA PLC                                                    | 0.0447% GB00BMVP7Y09 |
| LKQ CORP COM                                                          | 0.0447% US5018892084 |
| WATERS CORPORATION                                                    | 0.0446% US9418481035 |
| CNH INDUSTRIAL NV COM                                                 | 0.0443% NL0010545661 |
| KONINKLIJKE KPN NV                                                    | 0.0443% NL0000009082 |
| GODADDY INC                                                           | 0.0442% US3802371076 |
| SPIRAX SARCO ENG ORD                                                  | 0.0441% GB00BWFGQN14 |
| INVESTORE PROPERTY LTD                                                | 0.0440% NZIPLE0001S3 |
| FAST RETAILING CO LTD                                                 | 0.0440% JP3802300008 |
| ABBOTT LABS                                                           | 0.0438% US0028241000 |
| MOLSON COORS BEVERAGE CO                                              | 0.0438% US60871R2094 |
| ATLAS COPCO AB                                                        | 0.0437% SE0017486889 |
| AGILENT TECHNOLOGIES INC                                              | 0.0435% US00846U1016 |
| KURJITA WATER INDUSTRIES                                              | 0.0434% JP3270000007 |
| VERTEX PHARMACEUTICALS INC                                            | 0.0433% US92532F1003 |
| TMX GROUP LTD COM NPV                                                 | 0.0433% CA87262K1057 |
| EDP SA                                                                | 0.0433% PTEDPOAM0009 |
| CARLSBERG AS - B                                                      | 0.0432% DK0010181759 |
| James Hardie Industries plc                                           | 0.0432% AU000000JHX1 |
| United States Government Inflation Linked Bond - maturing 15 Apr 2028 | 0.0431% US912810FD55 |
| AON PLC IE COM CL A                                                   | 0.0431% IE00BLP1HW54 |
| GARMIN ORD                                                            | 0.0430% CH0114405324 |
| ALLEGION PLC                                                          | 0.0430% IE00BFRT3W74 |
| COMFORTDELGRO CORP LTD                                                | 0.0427% SG1N31909426 |
| United States Government Inflation Linked Bond - maturing 15 Jan 2027 | 0.0423% US912810PS15 |
| VICI PROPERTIES INC                                                   | 0.0420% US9256521090 |
| WEST PHARMACEUTICAL SERVICES                                          | 0.0417% US9553061055 |
| GE VERNOVA ORS SHS                                                    | 0.0416% US36828A1016 |
| VESTAS WIND SYSTEM                                                    | 0.0416% DK0061539921 |



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| NU HOLDINGS LTD                                                       | 0.0415% KYG6683N1034 |
| DAIWA HOUSE INDUSTRY JPY                                              | 0.0414% JP3505000004 |
| BARCLAYS PLC                                                          | 0.0409% GB0031348658 |
| THOMSON REUTERS CP COM NPV POST REV SPLIT                             | 0.0409% CA8849038085 |
| EUR BNP PARIBAS A/C                                                   | 0.0408% -            |
| HEWLETT PACKARD ENTERPRISE CO                                         | 0.0407% US42824C1099 |
| UNITED STATES TREASURY 150254 2.125 ILB                               | 0.0406% US912810TY47 |
| DUPONT DE NEMOURS INC                                                 | 0.0399% US26614N1028 |
| FLUTTER ENTERTAINMENT ORD SHS                                         | 0.0398% IE00BWT6H894 |
| SWISS PRIME SITE AG                                                   | 0.0398% CH0008038389 |
| SPECTRIS PLC                                                          | 0.0395% GB0003308607 |
| SPOTIFY TECHNOLOGY COM                                                | 0.0394% LU1778762911 |
| United States Government Inflation Linked Bond - maturing 15 Jan 2028 | 0.0393% US912810PV44 |
| HOST HOTELS & RESORTS INC                                             | 0.0392% US44107P1049 |
| THERMO FISHER SCIENTIFIC INC                                          | 0.0391% US8835561023 |
| ESSENTIAL UTILS                                                       | 0.0391% US29670G1022 |
| SULZER AG                                                             | 0.0391% CH0038388911 |
| WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED SETTLEM          | 0.0390% AU000000WTC3 |
| GEORGE WESTON LTD                                                     | 0.0390% CA9611485090 |
| WORKDAY INC                                                           | 0.0389% US98138H1014 |
| PAN AMERICAN SILVER CORP                                              | 0.0385% CA6979001089 |
| FASTENAL CO                                                           | 0.0385% US3119001044 |
| KUEHNE & NAGEL INTERNATIONAL AG                                       | 0.0383% CH0025238863 |
| ASB Call Account                                                      | 0.0383% -            |
| PROLOGIS INC COM                                                      | 0.0381% US74340W1036 |
| United States Government Inflation Linked Bond - maturing 15 Feb 2042 | 0.0379% US912810QV35 |
| SEVERN TRENT PLC                                                      | 0.0377% GB00B1FH8J72 |
| UNITED STATES TREASURY 150129 2.50 ILB                                | 0.0375% US912810PZ57 |
| ITAU UNIBANCO HOLDING SA                                              | 0.0375% BRITUBACNPR1 |
| TELENOR ASA                                                           | 0.0374% NO0010063308 |
| SHIONOGI & CO LTD                                                     | 0.0370% JP3347200002 |
| EVOLUTION MINING LIMITED                                              | 0.0369% AU000000EVN4 |
| TRUIST FINL CORP COM                                                  | 0.0369% US89832Q1094 |
| LONZA AG - REG                                                        | 0.0366% CH0013841017 |
| BANK CENTRAL ASIA TBK PT                                              | 0.0363% ID1000109507 |
| SYNOPSIS INC                                                          | 0.0363% US8716071076 |
| INFINEON TECHNOLOGIES AG                                              | 0.0362% DE0006231004 |
| ELEMENT FINANCIAL CORP                                                | 0.0361% CA2861812014 |
| MICROSTRATEGY COM USD0.001 CLASS A                                    | 0.0361% US5949724083 |
| UNITED STATES TREASURY 150253 1.50 ILB                                | 0.0361% US912810TP30 |
| QANTAS AIRWAYS LIMITED                                                | 0.0360% AU000000QAN2 |
| AVERY DENNISON CO US                                                  | 0.0358% US0536111091 |
| Saudi National Bank                                                   | 0.0356% SA13L050IE10 |
| DOLLAR TREE INC                                                       | 0.0354% US2567461080 |
| LOGITECH INTERNATIONAL SA                                             | 0.0354% CH0025751329 |
| POWER INTEGRATIONSCOM USD0.001                                        | 0.0354% US7392761034 |
| SIGNIFY NV EUR0.01                                                    | 0.0352% NL0011821392 |
| SOLVENTUM ORD SHS                                                     | 0.0352% US83444M1018 |
| UNITED PARCEL SERVICE - B                                             | 0.0348% US9113121068 |
| VAT GROUP AG                                                          | 0.0344% CH0311864901 |
| SYSMEX CORP                                                           | 0.0340% JP3351100007 |
| WILLIAMS SONOMA ORD SHS                                               | 0.0340% US9699041011 |
| NATIONAL BANK OF KUWAIT SAKP                                          | 0.0340% KW0EQ0100010 |
| GRAB HOLDINGS LTD                                                     | 0.0339% KYG4124C1096 |
| SAMSUNG ELECTRONICS PFD                                               | 0.0339% KR7005931001 |
| UNITED UTILITIES GROUP PLC                                            | 0.0335% GB00B39J2M42 |
| KUWAIT FINANCE HOUSE KSCP                                             | 0.0335% KW0EQ0100085 |
| BNP PARIBAS SA                                                        | 0.0335% FR0000131104 |
| KMD BRANDS LIMITED                                                    | 0.0334% NZKMDE0001S3 |
| JOHNSON CONTROLS INTERNATIONAL PLC                                    | 0.0332% IE00BY7QL619 |
| MOWI ASA                                                              | 0.0332% NO0003054108 |
| DAIWA SECURITIES GROUP INC.                                           | 0.0332% JP3502200003 |

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| OLD DOMINION FREIGHT LINE INC                                            | 0.0331% US6795801009  |
| ASX LIMITED                                                              | 0.0331% AU0000000ASX7 |
| ROYAL CARIBBEAN GROUP                                                    | 0.0330% LR0008862868  |
| COOPER COS INC COM USD0.10 (P/S)                                         | 0.0329% US2166485019  |
| CHIPOTLE MEXICAN GRILL ORD                                               | 0.0329% US1696561059  |
| RECKITT BENCKISER GROUP PLC                                              | 0.0328% GB00B24CGK77  |
| US BANCORP                                                               | 0.0328% US9029733048  |
| SOFTCAT PLC                                                              | 0.0327% GB00BYZDVK82  |
| SONOVA HOLDING AG - REG                                                  | 0.0327% CH0012549785  |
| DAI ICHI MUTUAL LIFE INSURANCE TEMP                                      | 0.0323% JP3476480003  |
| ZTE CORP-H                                                               | 0.0322% CNE1000004Y2  |
| WILLIS TOWERS WATS COM                                                   | 0.0321% IE00BDB6Q211  |
| VIAVI SOLUTIONS INC                                                      | 0.0320% US9255501051  |
| MEDIBANK PRIVATE LIMITED                                                 | 0.0320% AU000000MPL3  |
| TRAVELERS COS INC / THE                                                  | 0.0319% US89417E1091  |
| ROGERS COMMUNICATIONS INC-B                                              | 0.0319% CA7751092007  |
| HEINEKEN NV                                                              | 0.0319% NL0000009165  |
| VIATRIS INC                                                              | 0.0318% US92556V1061  |
| LABCORP HOLDINGS I COM USD0.1                                            | 0.0317% US5049221055  |
| United States Government Inflation Linked Bond - maturing 15<br>Feb 2041 | 0.0317% US912810QP66  |
| WEST JAPAN RAILWAY NPV                                                   | 0.0316% JP3659000008  |
| ANTOFAGASTA PLC                                                          | 0.0316% GB0000456144  |
| TOYOTA MOTOR CORP                                                        | 0.0314% JP3633400001  |
| INTL FLAVORS & FRAGRANCES USD                                            | 0.0314% US4595061015  |
| Outstanding Settlement Receipts - KRW                                    | 0.0313% -             |
| ASHTAD GROUP PLC                                                         | 0.0312% GB0000536739  |
| STANDARD CHARTERED                                                       | 0.0312% GB0004082847  |
| DUNEDIN CITY TREASURY 240425 PNOTE                                       | 0.0311% NZDCTDT305C0  |
| DOLLAR GENERAL                                                           | 0.0311% US2566771059  |
| SUMITOMO REALTY & DEVELOPMENT CO                                         | 0.0311% JP3409000001  |
| SIEMENS AG NPV EUR                                                       | 0.0311% DE0007236101  |
| CAR GROUP LIMITED ORDINARY FULLY PAID                                    | 0.0310% AU000000CAR3  |
| WESTPAC NEW ZEALAND LTD 270525 RCD                                       | 0.0310% NZF08DT946C8  |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY<br>270525 TBILL              | 0.0310% NZLGBDT386C6  |
| BNP PARIBAS NOMINEES                                                     | 0.0310% -             |
| HENKEL AG & CO KGAA                                                      | 0.0309% DE0006048408  |
| EMAAR PROPERTIES PJSC ORDINARY SHARES                                    | 0.0309% AEE000301011  |
| EVEREST GROUP LTD                                                        | 0.0308% BMG3223R1088  |
| SONIC HEALTHCARE LTD ORDINARY FULLY PAID                                 | 0.0308% AU000000SHL7  |
| NASDAQ INC                                                               | 0.0307% US6311031081  |
| STOCKLAND                                                                | 0.0306% AU000000SGP0  |
| LEGAL & GENERAL GROUP PLC                                                | 0.0306% GB0005603997  |
| United States Government Inflation Linked Bond - maturing 15<br>Feb 2043 | 0.0306% US912810RA88  |
| SAUDI TELECOM COMPAY SJSC                                                | 0.0305% SA0007879543  |
| AIR PROD & CHEMS INC COM USD                                             | 0.0305% US0091581068  |
| POOL CORPORATION                                                         | 0.0305% US73278L1052  |
| QUANTA SERVICES INC                                                      | 0.0305% US74762E1029  |
| ORSTED AS                                                                | 0.0304% DK0060094928  |
| REA GROUP LTD                                                            | 0.0304% AU000000REA9  |
| Outstanding Settlement Receipts - EUR                                    | 0.0300% -             |
| PRO MEDICUS LTD                                                          | 0.0300% AU000000PME8  |
| VEEVA SYSTEMS INC                                                        | 0.0299% US9224751084  |
| ATLAS COPCO AB SER' B' NPV (POST SPLIT)                                  | 0.0298% SE0017486897  |
| United States Government Inflation Linked Bond - maturing 15<br>Apr 2026 | 0.0292% US91282CCA71  |
| ORKLA ASA                                                                | 0.0290% NO0003733800  |
| CATERPILLAR INC                                                          | 0.0290% US1491231015  |
| CHINA MERCHANTS BANK CO LIMITED                                          | 0.0289% CNE1000002M1  |
| KERRY GROUP PLC-A                                                        | 0.0288% IE0004906560  |
| UNITED STATES TREASURY 150247 0.875 ILB                                  | 0.0287% US912810RW09  |
| Income Due - JPY                                                         | 0.0287% -             |
| THE CAMPBELL S COMPANY                                                   | 0.0287% US1344291091  |

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| Income Due - EUR                                                      | 0.0283% -            |
| LOTTERY CORPORATION LIMITED                                           | 0.0277% AU0000219529 |
| FOX CORP COM                                                          | 0.0276% US35137L2043 |
| CAPITAL ONE FINANCIAL CORPORATION                                     | 0.0275% US14040H1059 |
| ATKORE INC                                                            | 0.0275% US0476491081 |
| FIRSTSERVICE CORP COM NPV                                             | 0.0274% CA33767E2024 |
| CONCORDIA FINANCIAL GROUP LTD                                         | 0.0274% JP3305990008 |
| LOWE'S COS INC                                                        | 0.0273% US5486611073 |
| LULULEMON ATHLETIC                                                    | 0.0273% US5500211090 |
| LUNDIN MINING CORP                                                    | 0.0272% CA5503721063 |
| THE HERSHEY COMPANY                                                   | 0.0271% US4278661081 |
| MARTIN MARIETTA MATERIALS                                             | 0.0271% US5732841060 |
| FUBON FINANCIAL HLDG                                                  | 0.0268% TW0002881000 |
| NOVOZYMES A S                                                         | 0.0267% DK0060336014 |
| JB HI-FI LIMITED                                                      | 0.0267% AU000000JBH7 |
| CALIX INC COM                                                         | 0.0267% US13100M5094 |
| SAMPO PLC NPV A                                                       | 0.0266% FI4000552500 |
| BOSTON SCIENTIFIC CORP COM USD                                        | 0.0265% US1011371077 |
| DELTA ELECTRONICS INC                                                 | 0.0265% TW0002308004 |
| QATAR NATIONAL BANK SAQ                                               | 0.0264% QA0006929895 |
| DEUTSCHE TELEKOM AG DEM                                               | 0.0264% DE0005557508 |
| ORIX CORPORATION                                                      | 0.0264% JP3200450009 |
| FIRST SOLAR INC                                                       | 0.0264% US3364331070 |
| IVANHOE MINES LTD COM NPV CL A                                        | 0.0263% CA46579R1047 |
| RINGCENTRAL INC                                                       | 0.0262% US76680R2067 |
| ASSURANT INC                                                          | 0.0261% US04621X1081 |
| EMCOR GROUP INC                                                       | 0.0261% US29084Q1004 |
| United States Government Inflation Linked Bond - maturing 15 Feb 2052 | 0.0258% US912810TE82 |
| SANOFI SA                                                             | 0.0258% FR0000120578 |
| ASTELLAS PHARMA NPV                                                   | 0.0258% JP3942400007 |
| GOLD FIELDS LTD                                                       | 0.0257% ZAE000018123 |
| TE CONNECTIVITY COM USD0.01                                           | 0.0257% IE000IVNQZ81 |
| APPLOVIN CORP                                                         | 0.0256% US03831W1080 |
| KB FINANCIAL GROUP INC                                                | 0.0256% KR7105560007 |
| ADVANTEST CORP                                                        | 0.0255% JP3122400009 |
| CHINATRUST FINANCIAL HOLDING CO LTD                                   | 0.0254% TW0002891009 |
| TELIA COMPANY AB                                                      | 0.0254% SE0000667925 |
| ULTA BEAUTY INC COM                                                   | 0.0254% US9038453031 |
| CHUGAI PHARMACEUTICAL JPY                                             | 0.0253% JP3519400000 |
| YUM CHINA HOLDINGS INC                                                | 0.0253% US98850P1093 |
| Outstanding Settlement Receipts - USD                                 | 0.0251% -            |
| FIRSTRAND LTD                                                         | 0.0251% ZAE000066304 |
| BROWN FORMAN CORP                                                     | 0.0248% US1156372096 |
| GREATER WELLINGTON REGIONAL COUNCIL 130625 PNOTE                      | 0.0248% NZWRCDT297C8 |
| INFICON HOLDING AG-REG                                                | 0.0247% CH0011029946 |
| MERCK KGAA                                                            | 0.0246% DE0006599905 |
| T MOBILE US INC COM                                                   | 0.0246% US8725901040 |
| BLUESCOPE STEEL LIMITED                                               | 0.0245% AU000000BSL0 |
| United States Government Inflation Linked Bond - maturing 15 Feb 2046 | 0.0245% US912810RR14 |
| MEDTRONIC PLC                                                         | 0.0244% IE00BTN1Y115 |
| FERGUSON ENTERPRIS USD0.0001                                          | 0.0243% US31488V1070 |
| UMICORE NPV                                                           | 0.0242% BE0974320526 |
| Income Due - CHF                                                      | 0.0240% -            |
| SIMS LIMITED ORDINARY FULLY PAID                                      | 0.0239% AU000000SGM7 |
| ANGLOGOLD ASHANTI ORD USD1                                            | 0.0238% GB00BRXH2664 |
| CHUBB LIMITED ORD                                                     | 0.0238% CH0044328745 |
| NAVER CORP                                                            | 0.0238% KR7035420009 |
| ATLASSIAN CL A ORD                                                    | 0.0238% US0494681010 |
| KUAISHOU TECHNOLOGY                                                   | 0.0237% KYG532631028 |
| QUANTA COMPUTER INC                                                   | 0.0235% TW0002382009 |
| HYUNDAI MOTOR CO LTD                                                  | 0.0234% KR7005380001 |
| BRAVIDA HOLDING AB                                                    | 0.0234% SE0007491303 |

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| SIG COMBIBLOC GROUP AG                                                | 0.0231% CH0435377954 |
| GRUPO FINANCIERO BANORTE SAB DE CV SER O                              | 0.0231% MXP370711014 |
| Income Due - USD                                                      | 0.0230% -            |
| HITACHI NPV                                                           | 0.0229% JP3788600009 |
| CROWDSTRIKE HOLDINGS INC                                              | 0.0229% US22788C1053 |
| CARRIER GLOBAL COR COM                                                | 0.0229% US14448C1045 |
| AMANO CORP                                                            | 0.0229% JP3124400007 |
| SUMITOMO METAL MINING CO LTD                                          | 0.0228% JP3402600005 |
| DOORDASH INC                                                          | 0.0228% US25809K1051 |
| FORTUNE BRANDS HOME AND SECURITY                                      | 0.0226% US34964C1062 |
| United States Government Inflation Linked Bond - maturing 15 Feb 2051 | 0.0225% US912810SV17 |
| United States Government Inflation Linked Bond - maturing 15 Feb 2050 | 0.0224% US912810SM18 |
| VICINITY CENTRES ORDINARY UNITS FULLY PAID                            | 0.0224% AU000000VCX7 |
| BXP INC                                                               | 0.0224% US1011211018 |
| UNITED STATES TREASURY 150255 2.375 ILB                               | 0.0223% US912810UH94 |
| CATHAY FINANCIAL HOLDING CO                                           | 0.0223% TW0002882008 |
| CRH PUBLIC LIMITED ORD SHS                                            | 0.0221% IE0001827041 |
| AKAMAI TECHNOLOGIES                                                   | 0.0221% US00971T1016 |
| STANDARD BANK GROUP                                                   | 0.0220% ZAE000109815 |
| GPT GROUP                                                             | 0.0220% AU000000GPT8 |
| TOKYU CORP NPV                                                        | 0.0220% JP3574200006 |
| LENNOX INTL INC COM                                                   | 0.0219% US5261071071 |
| EMERSON ELECTRIC CO                                                   | 0.0219% US2910111044 |
| ORICA LIMITED                                                         | 0.0218% AU000000ORI1 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 070525 TBILL              | 0.0218% NZLGBDT366C8 |
| HANKYU HANSHIN HOLDINGS NPV                                           | 0.0217% JP3774200004 |
| MIRVAC GROUP PROPERTY TRUST                                           | 0.0217% AU000000MGR9 |
| CELLTRION INC                                                         | 0.0216% KR7068270008 |
| HCA HEALTHCARE INC                                                    | 0.0216% US40412C1018 |
| TECHNOLOGY ONE LIMITED                                                | 0.0215% AU000000TNE8 |
| EXTREME NETWORKS INC                                                  | 0.0215% US30226D1063 |
| IES HOLDINGS INC COM                                                  | 0.0215% US44951W1062 |
| AGRICULTURAL BANK OF CHINA                                            | 0.0214% CNE100000Q43 |
| BLACKSTONE INC                                                        | 0.0214% US09260D1072 |
| POWSZECHNA KASA OS                                                    | 0.0214% PLPKO0000016 |
| FOMENTO ECONOMICO MEXICANO SAB DE CV                                  | 0.0213% MXP320321310 |
| BANK RAKYAT INDONESIA                                                 | 0.0213% ID1000118201 |
| WEICHOW MOUTAI CO LTD                                                 | 0.0212% CNE0000018R8 |
| Income Due - CAD                                                      | 0.0212% -            |
| United States Government Inflation Linked Bond - maturing 15 Feb 2048 | 0.0211% US912810SB52 |
| FIRST ABU DHABI BANK PJSC                                             | 0.0211% AEN000101016 |
| AF POYRY AB SR B NPV                                                  | 0.0211% SE0005999836 |
| EPLUS INC COM USD 0.01                                                | 0.0209% US2942681071 |
| AIR LIQUIDE                                                           | 0.0209% FR0000120073 |
| NATWEST GROUP PLC ORD                                                 | 0.0207% GB00BM8PJY71 |
| TREASURY WINE ESTATES LIMITED                                         | 0.0206% AU000000TWE9 |
| TWILIO INC                                                            | 0.0206% US90138F1021 |
| PAYPAL HOLDINGS INC                                                   | 0.0206% US70450Y1038 |
| SAUDI ARABIAN MINING CO SJSC                                          | 0.0206% SA123GA0ITH7 |
| ALLSTATE CORP                                                         | 0.0205% US0200021014 |
| CME GROUP INC COM                                                     | 0.0204% US12572Q1058 |
| RECRUIT HLDGS CO LNPV                                                 | 0.0204% JP3970300004 |
| EMIRATES TELECOMMUNICATIONS GROUP CO PJSC                             | 0.0203% AEE000401019 |
| NETCOMPANY GROUP AS                                                   | 0.0202% DK0060952919 |
| LI AUTO INC                                                           | 0.0202% KYG5479M1050 |
| HONG KONG EXCHANGE & CLEAR                                            | 0.0202% HK0388045442 |
| SANDS CHINA LIMITED                                                   | 0.0201% KYG7800X1079 |
| Income Due - AUD                                                      | 0.0200% -            |
| SEEK LIMITED                                                          | 0.0200% AU000000SEK6 |
| DEXUS                                                                 | 0.0200% AU000000DXS1 |
| CHARTER HALL GROUP                                                    | 0.0200% AU000000CHCO |

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| BEIGENE LTD                                                           | 0.0199% KYG1146Y1017 |
| REGENCY CENTERS CORPORATION                                           | 0.0199% US7588491032 |
| FIRSTGROUP PLC                                                        | 0.0198% GB0003452173 |
| UNITED STATES TREASURY 150240 2.125 ILB                               | 0.0198% US912810QF84 |
| BANCO DE SABADELL SA                                                  | 0.0198% ES0113860A34 |
| RAYMOND JAMES FINL                                                    | 0.0198% US7547301090 |
| SEAGATE TECH HLDGS                                                    | 0.0198% IE00BKVD2N49 |
| GARTNER INC CL-A                                                      | 0.0197% US3666511072 |
| HILTON WORLDWIDE H COM                                                | 0.0196% US43300A2033 |
| ALS LIMITED                                                           | 0.0195% AU000000ALQ6 |
| BYTES TECHNOLOGY LTD                                                  | 0.0194% GB00BMH18Q19 |
| VERBUND AG                                                            | 0.0193% AT0000746409 |
| HENKEL AG & CO KGAA NON VTG PREF                                      | 0.0193% DE0006048432 |
| United States Government Inflation Linked Bond - maturing 15 Feb 2049 | 0.0192% US912810SG40 |
| NICE LTD                                                              | 0.0192% IL0002730112 |
| UNITED MICROELECTRONICS CORP                                          | 0.0191% TW0002303005 |
| WORLEY LIMITED                                                        | 0.0191% AU000000WOR2 |
| LANDIS AND GYR GROUP AG                                               | 0.0190% CH0371153492 |
| NEXTDC LIMITED ORDINARY FULLY PAID                                    | 0.0190% AU000000NXT8 |
| KIA CORPORATION                                                       | 0.0189% KR7000270009 |
| CAPITEC BANK HOLDINGS LTD                                             | 0.0189% ZAE000035861 |
| YOKOGAWA ELECTRIC JPY                                                 | 0.0188% JP3955000009 |
| REVVITY INC                                                           | 0.0188% US7140461093 |
| OTP BANK RT                                                           | 0.0188% HU0000061726 |
| JPY BNP PARIBAS A/C                                                   | 0.0187% -            |
| CHUNGHWA TELECOM CO LTD                                               | 0.0187% TW0002412004 |
| CAPITALAND INVE NPV                                                   | 0.0186% SGXE62145532 |
| AUCKLAND COUNCIL 060625 PNOTE                                         | 0.0186% NZAKCDT635C2 |
| WAL MART DE MEXICO                                                    | 0.0183% MX01WA000038 |
| PUBLIC BANK BERHAD                                                    | 0.0183% MYL129500004 |
| CHARTER COMMUN INC COM                                                | 0.0182% US16119P1084 |
| GIENSIDIGE FORSIKR NOK                                                | 0.0182% NO0010582521 |
| NORTONLIFELOCK                                                        | 0.0181% US6687711084 |
| MEGA FINANCIAL HOLDING CO LTD                                         | 0.0180% TW0002886009 |
| SHO BOND HOLDINGS NPV                                                 | 0.0180% JP3360250009 |
| ANTA SPORTS PRODUCTS LTD                                              | 0.0179% KYG040111059 |
| KE HOLDINGS INC ADR                                                   | 0.0179% US4824971042 |
| ASE TECHNOLOGY HOLDING CO LTD                                         | 0.0178% TW0003711008 |
| DEXCOM INC                                                            | 0.0177% US2521311074 |
| SPIRENT COMMUNICATIONS PLC                                            | 0.0177% GB0004726096 |
| TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID                     | 0.0176% AU000000TLX2 |
| DEFERRED                                                              |                      |
| RAMSAY HEALTH CARE                                                    | 0.0176% AU000000RHC8 |
| RED ELECTRICA DE ES                                                   | 0.0175% ES0173093024 |
| APOLLO GLOBAL MANA COM                                                | 0.0175% US03769M1062 |
| CNY BNP PARIBAS A\C                                                   | 0.0175% -            |
| SHINHAN FINANCIAL GROUP                                               | 0.0174% KR7055550008 |
| SVENSKA CELLULOSE AB - B SHARES                                       | 0.0174% SE0000112724 |
| HULIC CO LTD                                                          | 0.0174% JP3360800001 |
| OREILLY AUTO NEW COM                                                  | 0.0172% US67103H1077 |
| QUBE HOLDINGS LIMITED                                                 | 0.0172% AU000000QUB5 |
| HUBSPOT INC                                                           | 0.0172% US4435731009 |
| CRODA INTL                                                            | 0.0172% GB00BJFFLV09 |
| METRO INC - A                                                         | 0.0172% CA59162N1096 |
| HERMES INTERNATIONAL                                                  | 0.0171% FR0000052292 |
| VERTIV HOLDINGS CO                                                    | 0.0171% US92537N1081 |
| BAYERISCHE MOTOREN WERKE-PFD                                          | 0.0170% DE0005190037 |
| ACWA POWER CO                                                         | 0.0169% SA15CGS10H12 |
| NUTANIX INC                                                           | 0.0169% US67059N1081 |
| BUNZL PLC                                                             | 0.0168% GB00B0744B38 |
| METTLER TOLEDO INTL                                                   | 0.0168% US5926881054 |
| AMERICA MOVIL SAB COM SER B NPV                                       | 0.0168% MX01AM050019 |
| ASUSTEK COMPUTER INC                                                  | 0.0167% TW0002357001 |
| BEIJING ENTERPRISES WATER GROUP LTD                                   | 0.0167% BMG0957L1090 |

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| GEELY AUTOMOBILE HOLDINGS LT                | 0.0167% KYG3777B1032  |
| DBS GROUP HOLDINGS LTD                      | 0.0166% SG1L01001701  |
| WEG SA                                      | 0.0166% BRWEGEACNOR0  |
| CVS HEALTH CORP                             | 0.0166% US1266501006  |
| DAVITA INC                                  | 0.0166% US23918K1088  |
| VULCAN MATERIALS CO                         | 0.0165% US9291601097  |
| NEXT VISION STABILIZED SYSTEMS ORD          | 0.0164% IL0011765935  |
| NIKE INC CL B                               | 0.0163% US6541061031  |
| NEC ELECTRONICS CORP                        | 0.0162% JP3164720009  |
| RIYAD BANK SJSC                             | 0.0160% SA0007879048  |
| PICC PROPERTY & CASUALTY COMPANY LIMITED    | 0.0160% CNE100000593  |
| XPENG INC                                   | 0.0160% KYG982AW1003  |
| Outstanding Settlement Receipts - ZAR       | 0.0160% -             |
| CIMB GROUP HOLDINGS BERHAD                  | 0.0160% MYL10230O0000 |
| TEVA PHARMACEUTICAL SP ADR                  | 0.0159% US8816242098  |
| CINTAS CORP                                 | 0.0159% US1729081059  |
| NV5 GLOBAL INC                              | 0.0159% US62945V1098  |
| MALAYAN BANKING BHD                         | 0.0158% MYL11550O0000 |
| STEADFAST GROUP LIMITED                     | 0.0158% AU000000SDF8  |
| CREDICORP LIMITED                           | 0.0158% BMG2519Y1084  |
| FAIR ISAAC CORPORATION                      | 0.0158% US3032501047  |
| BENDIGO AND ADELAIDE BANK LIMITED           | 0.0157% AU000000BEN6  |
| CENTENE CORPORATION                         | 0.0157% US15135B1017  |
| E SUN FINANCIAL HOLDINGS COMPANY LTD        | 0.0157% TW0002884004  |
| OVERSEA-CHINESE BANKING CORP                | 0.0156% SG1504926220  |
| BROOKFIELD RENEWABLE CORP                   | 0.0156% CA11285B1085  |
| DUNEDIN CITY TREASURY 290525 PNOTE          | 0.0155% NZDCTDT308C4  |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY | 0.0155% NZLGBDT371C8  |
| 040625 TBILL                                |                       |
| WHARF REAL ESTATE HKD                       | 0.0155% KYG9593A1040  |
| WuXi Biologics (Cayman) Inc                 | 0.0155% KYG970081173  |
| ENDEAVOUR GROUP LIMITED ORDINARY FULLY PAID | 0.0154% AU0000154833  |
| DEFERRED SETTLEM                            |                       |
| INTESA SANPAOLO SPA                         | 0.0154% IT0000072618  |
| SAMSUNG BIOLOGICS CO LTD                    | 0.0154% KR7207940008  |
| SINO LAND CO LTD HKG                        | 0.0153% HK0083000502  |
| HUMANA INC                                  | 0.0153% US4448591028  |
| Lynas Rare Earths Ltd                       | 0.0151% AU000000LYC6  |
| ORGANO CORP NPV                             | 0.0151% JP3201600008  |
| ARTHUR J GALLAGHER CO                       | 0.0150% US3635761097  |
| GORMAN RUPP CO                              | 0.0150% US3830821043  |
| B3 SA BRASIL BOLSA BALCAO                   | 0.0149% BRB3SAACNOR6  |
| BANK MANDIRI PERS IDR125                    | 0.0148% ID1000095003  |
| DATA3 LIMITED                               | 0.0148% AU000000DTL4  |
| BANCO BRADESCO SA-PREF                      | 0.0147% BRBBDACNPR8   |
| CHECK POINT SOFTWARE TECH                   | 0.0146% IL0010824113  |
| HANA FINANCIAL GROUP                        | 0.0145% KR7086790003  |
| RAKUTEN GROUP INC                           | 0.0145% JP3967200001  |
| HUB24 LIMITED ORDINARY FULLY PAID           | 0.0145% AU000000HUB4  |
| AURIZON HOLDINGS LIMITED                    | 0.0144% AU000000AZJ1  |
| GBP BNP PARIBAS A/C                         | 0.0144% -             |
| THE WAREHOUSE GROUP LIMITED                 | 0.0144% NZWHSE0001S6  |
| JAPAN ELEVATOR SERVICE HOLDINGS CO LTD      | 0.0143% JP3389510003  |
| REGENERON PHARMACEUTICALS INC               | 0.0142% US75886F1075  |
| COINBASE GLOBAL INC                         | 0.0142% US19260Q1076  |
| MTN GROUP LTD                               | 0.0142% ZAE000042164  |
| Outstanding Settlement Receipts - BRL       | 0.0141% -             |
| CHINA RESOURCES LAND LIMITED                | 0.0141% KYG2108Y1052  |
| SUMITOMO MITSUI TRUST GROUP IN              | 0.0140% JP3892100003  |
| RIVIAN AUTOMOTIVE INC                       | 0.0140% US76954A1034  |
| SG HOLDINGS CO LTD                          | 0.0140% JP3162770006  |
| LONDON STOCK EXCHANG                        | 0.0139% GB00B0SWJX34  |
| ING GROEP NV                                | 0.0139% NL0011821202  |
| AMBEV SA COM NPV                            | 0.0138% BRABEVACNOR1  |
| ORIENTAL LAND CO LTD                        | 0.0138% JP3198900007  |

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| ATLAS ARTERIA ORDINARY STAPLED SECURITIES                | 0.0138% AU0000013559 |
| DTS CORPORATION NPV                                      | 0.0136% JP3548500002 |
| ASAHI HOLDINGS INC                                       | 0.0136% JP3116700000 |
| LENOVO GROUP LTD                                         | 0.0136% HK0992009065 |
| AEROPORTS DE PARIS (ADP)                                 | 0.0135% FR0010340141 |
| POP MART INTERNATIONAL GROUP LTD                         | 0.0135% KYG7170M1033 |
| MY EG SERVICES BHD                                       | 0.0134% MYQ013800006 |
| LG ENERGY SOLUTION LTD                                   | 0.0134% KR7373220003 |
| AJINOMOTO CO INC JPY                                     | 0.0134% JP3119600009 |
| PILBARA MINERALS LTD                                     | 0.0134% AU000000PLS0 |
| DENTSU SOKEN INC                                         | 0.0133% JP3551530003 |
| HYUNDAI MOBIS                                            | 0.0133% KR7012330007 |
| EMIRATES NBD BANK PJSC                                   | 0.0133% AEE000801010 |
| AUTOZONE INC                                             | 0.0133% US0533321024 |
| QATAR ISLAMIC BANK SAQ                                   | 0.0132% QA0006929853 |
| Outstanding Settlement Receipts - SAR                    | 0.0132% -            |
| CONSTELLATION SOFTWARE COM                               | 0.0131% CA21037X1006 |
| UNITED OVERSEAS BANK                                     | 0.0130% SG1M31001969 |
| CARDINAL HEALTH INC                                      | 0.0130% US14149Y1082 |
| ROPER TECHNOLOGIES INC                                   | 0.0130% US7766961061 |
| VINCI SA                                                 | 0.0129% FR0000125486 |
| MARKS & SPENCER GROUP                                    | 0.0129% GB0031274896 |
| ALINMA BANK SJSC                                         | 0.0129% SA122050HV19 |
| ANSELL LIMITED                                           | 0.0129% AU000000ANN9 |
| YUANTA FINANCIAL HOLDINGS CO                             | 0.0128% TW0002885001 |
| SWIRE PACIFIC                                            | 0.0128% HK0019000162 |
| FORTINET INC COM                                         | 0.0128% US34959E1091 |
| AVANTOR INC                                              | 0.0128% US05352A1007 |
| ASCENDAS REAL ESTATE INVESTMENT TRUST                    | 0.0128% SG1M77906915 |
| ACCIONA SA                                               | 0.0127% ES0125220311 |
| ALTEOGEN INC                                             | 0.0127% KR7196170005 |
| SAUDI BRITISH BANK SJSC                                  | 0.0126% SA0007879089 |
| INPOST SA                                                | 0.0126% LU2290522684 |
| CAD BNP PARIBAS A/C                                      | 0.0125% -            |
| ADVANCED INFO SERVICE PUBLIC COMPANY LIM                 | 0.0125% TH0268010R11 |
| INCITEC PIVOT LTD                                        | 0.0125% AU000000IPL1 |
| ECHOSTAR CORP 301129 10.75 CB                            | 0.0125% US278768AC00 |
| DUNEDIN CITY TREASURY 120525 PNOTE                       | 0.0124% NZDCTDT306C8 |
| COVIVIO                                                  | 0.0124% FR0000064578 |
| ARCHROCK PARTNERS LP 010428 6.25 CB                      | 0.0124% US03959KAC45 |
| SEA LTD                                                  | 0.0124% US81141R1005 |
| SANDFIRE RESOURCES LIMITED ORDINARY FULLY PAID           | 0.0123% AU000000SFR8 |
| OPEN TEXT CORP                                           | 0.0123% CA6837151068 |
| RB GLOBAL INC COM NPV                                    | 0.0123% CA74935Q1072 |
| AMERICAN INTERNATIONAL GROUP                             | 0.0123% US0268747849 |
| ITAUSA INVESTIMENTOS ITAU SA                             | 0.0123% BRITSAACNPR7 |
| ROCHE HOLDING AG                                         | 0.0123% CH0012032113 |
| PERNOD-RICARD SA                                         | 0.0123% FR0000120693 |
| MARRIOTT INTL INCUSD                                     | 0.0123% US5719032022 |
| CCO HOLDINGS LLC 010331 7.375 CB                         | 0.0123% US1248EPCT83 |
| WHARF HOLDINGS LTD HKD                                   | 0.0121% HK0004000045 |
| CHF BNP PARIBAS A/C                                      | 0.0119% -            |
| INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES INC | 0.0119% CA45075E1043 |
| CONTEMPORARY AMPEREX TECHNOLOGY CO LTD                   | 0.0119% CNE100003662 |
| PERSEUS MINING LTD                                       | 0.0119% AU000000PRU3 |
| SOLARIS MIDSTREAM HOLDINGS LLC 010426 7.625 CB           | 0.0119% US83419MAA09 |
| VODAFONE GROUP ORD                                       | 0.0118% GB00BH4HKS39 |
| BANK OF QUEENSLAND                                       | 0.0118% AU000000BOQ8 |
| NOVATEK MICROELECTRONICS LTD                             | 0.0117% TW0003034005 |
| SIGMA PHARMACEUTICALS LIMITED ORDINARY FULLY PAID        | 0.0117% AU000000SIG5 |
| EURAZEO                                                  | 0.0117% FR0000121121 |
| VSTECs HOLDINGS LTD                                      | 0.0117% KYG9400C1116 |
| WESTERN DIGITAL CORP                                     | 0.0116% US9581021055 |

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| HUNTINGTON BANCSHARES INC                    | 0.0115% US4461501045 |
| SIMON PROPERTY GROUP INC USD                 | 0.0115% US8288061091 |
| NINTENDO CO LTD                              | 0.0114% JP3756600007 |
| DEUTSCHE BOERSE AG                           | 0.0114% DE0005810055 |
| ABU DHABI COMMERCIAL BANK PJSC               | 0.0114% AEA000201011 |
| DAISEKI CO LTD NPV                           | 0.0114% JP3485600005 |
| SHIN-ETSU CHEMICAL NPV                       | 0.0113% JP3371200001 |
| NONGFU SPRING CO LTD                         | 0.0113% CNE100004272 |
| ALDAR PROPERTIES PJSC                        | 0.0113% AEA002001013 |
| NATL BK OF GREECE EUR                        | 0.0113% GRS003003035 |
| FIRST FINANCIAL HOLDINGS CO LTD              | 0.0113% TW0002892007 |
| ARLO TECHNOLOGIES INC                        | 0.0113% US04206A1016 |
| ROBINHOOD MARKETS INC                        | 0.0113% US7707001027 |
| WASION HOLDINGS LT HKD                       | 0.0112% KYG9463P1081 |
| DE GREY MINING LTD                           | 0.0112% AU000000DEG6 |
| AIRBNB INC                                   | 0.0112% US0090661010 |
| POWSZECHNY ZAKLAD UBEZPIECZEN SA             | 0.0112% PLPZU0000011 |
| ACCTON TECHNOLOGY CORPORATION                | 0.0111% TW0002345006 |
| CENTRAIS ELECTRICAS BRASILEIRAS SA           | 0.0111% BRELETACNOR6 |
| HARMONY GOLD MINING COMPANY LIMITED          | 0.0111% ZAE000015228 |
| CEMEX SAB DE CV                              | 0.0111% MXP225611567 |
| ZTO EXPRESS CAYMAN                           | 0.0110% KYG9897K1058 |
| WIX COM LTD                                  | 0.0110% IL0011301780 |
| IHS HOLDING LTD                              | 0.0109% KYG4701H1092 |
| BEFESA SA                                    | 0.0109% LU1704650164 |
| KESKO OYJ-B SHS                              | 0.0109% FI0009000202 |
| COMPASS GROUP ORD                            | 0.0109% GB00BD6K4575 |
| KGI FINANCIAL HOLDING CO LTD                 | 0.0108% TW0002883006 |
| HONGKONG LAND HOLDINGS LTD                   | 0.0108% BMG4587L1090 |
| LG CHEM LTD                                  | 0.0108% KR7051910008 |
| ASAHI GROUP HOLDINGS LTD                     | 0.0108% JP3116000005 |
| AZRIELI GROUP                                | 0.0108% IL0011194789 |
| CHINA PACIFIC INSURANCE GR H                 | 0.0107% CNE1000009Q7 |
| TIBCO SOFTWARE INC 310329 6.50 CB            | 0.0107% US88632QAE35 |
| SOUTHERN COPPER CORPORATION                  | 0.0107% US84265V1052 |
| INVESTOR AB SER B NPV                        | 0.0107% SE0015811963 |
| BANK PEKAO SA                                | 0.0106% PLPEKAO00016 |
| CIA SANEAMENTO BASICO DE SP                  | 0.0106% BRSBSPACNOR5 |
| SNAP ON INC                                  | 0.0105% US8330341012 |
| ADTRAN HOLDINGS IN COM USD0.01               | 0.0105% US00486H1059 |
| FERRELLGAS ESCROW LLC 010426 5.375 CB        | 0.0105% US315289AA69 |
| RIKEN KEIKI CO LTD                           | 0.0105% JP3971000009 |
| SANLAM LIMITED                               | 0.0104% ZAE000070660 |
| CP ALL PCL NVDR                              | 0.0104% TH0737010R15 |
| FERRARI NV COM                               | 0.0104% NL0011585146 |
| Income Due - KRW                             | 0.0104% -            |
| LAS VEGAS SANDS CORP                         | 0.0104% US5178341070 |
| BANCO DO BRASIL ORD SHS                      | 0.0104% BRBBASACNOR3 |
| PAYCHEX INC                                  | 0.0104% US7043261079 |
| BID CORPORATION LTD                          | 0.0103% ZAE000216537 |
| MERITZ FINANCIAL                             | 0.0102% KR7138040001 |
| REALTY INCOME CORPORATION                    | 0.0102% US7561091049 |
| KAKAO CORP                                   | 0.0102% KR7035720002 |
| CHINA MENGNIU DAIRY CO                       | 0.0102% KYG210961051 |
| GLOBAL E ONLINE ORD                          | 0.0102% IL0011741688 |
| ABSA GROUP LTD                               | 0.0101% ZAE000255915 |
| REALTEK SEMICONDUCTOR CORP                   | 0.0101% TW0002379005 |
| CHINA STEEL CORP                             | 0.0101% TW0002002003 |
| LENDLEASE CORPORATION LIMITED                | 0.0101% AU000000LLC3 |
| LAFARGEHOLCIM LTD                            | 0.0101% CH0012214059 |
| POSTS ITALIANE SPA                           | 0.0100% IT0003796171 |
| PACCAR INC                                   | 0.0100% US6937181088 |
| TAIWAN COOPERATIVE FINANCIAL HOLDINGS CO LTD | 0.0100% TW0005880009 |
| WISTRON CORP                                 | 0.0100% TW0003231007 |
| GENESIS MINERALS LTD                         | 0.0099% AU000000GMD9 |



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| ENERGY RECOVERY INC                             | 0.0099% US29270J1007 |
| AAR ESCROW ISSUER LLC 150329 6.75 CB            | 0.0099% US00253PAA66 |
| HUA NAN FINANCIAL HOLDINGS CO LTD               | 0.0099% TW0002880002 |
| HAIER SMART HOME C                              | 0.0098% CNE1000048K8 |
| BANK OF COMMUNICATION LTD                       | 0.0098% CNE100000205 |
| EMERALD DEBT MERGER SUB LLC 151230 6.625 CB     | 0.0098% US29103CAA62 |
| AMERIPRISE FINANCIAL INC                        | 0.0098% US03076C1062 |
| DOWNER EDI LIMITED                              | 0.0096% AU000000DOW2 |
| HUAZHU GROUP LIMIT SPONSORED                    | 0.0096% US44332N1063 |
| ALMARAI COMPANY SJSC                            | 0.0096% SA000A0ETH1  |
| CHINA MERCHANTS BANK CO LTD                     | 0.0096% CNE000001B33 |
| YOKOGAWA BRIDGE HOLDINGS CORP                   | 0.0096% JP3955200005 |
| DISH NETWORK CORP 151127 11.75 CB               | 0.0095% US25470MAG42 |
| SEK BNP PARIBAS A/C                             | 0.0095% -            |
| BNP HKD Account                                 | 0.0095% -            |
| GRUPO AEROPORTUARIO DEL PACIFICO SA DE CV       | 0.0095% MX01GA000004 |
| RIO TINTO PLC ORD                               | 0.0095% GB0007188757 |
| RICOH CO                                        | 0.0095% JP3973400009 |
| SOFTBANK CORP                                   | 0.0095% JP3732000009 |
| SAMSUNG FIRE MARINE INSURANCE                   | 0.0095% KR7000810002 |
| DAIFUKU CO LTD NPV                              | 0.0094% JP3497400006 |
| CRITERIA CAIXACORP SA                           | 0.0094% ES0140609019 |
| REECE LIMITED                                   | 0.0094% AU000000REH4 |
| DOOSAN ENERBILITY                               | 0.0094% KR7034020008 |
| SHOPRITE HOLDINGS LIMITED                       | 0.0094% ZAE000012084 |
| CHINA OVERSEAS LAND AND INVESTMENT LIMIT        | 0.0094% HK0688002218 |
| EVERGREEN MARINE                                | 0.0094% TW0002603008 |
| COMMERZBANK AG NPV                              | 0.0094% DE000CBK1001 |
| SAMSUNG SDI CO LTD                              | 0.0092% KR7006400006 |
| RELIANCE WORLDWIDE CORPORATION AUST PTY LTD     | 0.0092% AU000000RWC7 |
| INNOVENT BIOLOGICS INC                          | 0.0092% KYG4818G1010 |
| NOMURA CO LTD NPV                               | 0.0092% JP3762400004 |
| COPART INC                                      | 0.0092% US2172041061 |
| MONSTER BEVERAGE SHS ORD                        | 0.0092% US61174X1090 |
| CHINA RAILWAY SIGNAL AND COMMUNICATION CORP LTD | 0.0091% CNE1000021L3 |
| BRISTOW GROUP INC 010328 6.875 CB               | 0.0091% US11040GAA13 |
| BANGKOK DUSIT MEDICAL SERVICES PCL              | 0.0091% TH0264010R10 |
| TAKEDA PHARMACEUTICAL CO LTD                    | 0.0091% JP3463000004 |
| ROSS STORES INC                                 | 0.0091% US7782961038 |
| E INK HOLDINGS INC                              | 0.0091% TW0008069006 |
| CHINA CITIC BANK                                | 0.0091% CNE1000001Q4 |
| DELEK LOGISTICS PARTNERS LP 150329 8.625 CB     | 0.0090% US24665FAD42 |
| NEW ORIENTAL EDUCA                              | 0.0090% KYG6470A1168 |
| AUB GROUP LIMITED                               | 0.0090% AU000000AUB9 |
| WOORI FINANCIAL GROUP                           | 0.0089% KR7316140003 |
| PUBLIC STORAGE                                  | 0.0089% US74460D1090 |
| DEUTSCHE POST AG                                | 0.0089% DE0005552004 |
| HEALTHPEAK PROPERTIES INC                       | 0.0089% US42250P1030 |
| SINOPAC HOLDINGS                                | 0.0089% TW0002890001 |
| SYSCO CORPORATION COM                           | 0.0089% US8718291078 |
| EQUATORIAL ENERGIA COM NPV                      | 0.0089% BREQTLACNOR0 |
| EUROBANK ERGASIAS SERVICES AND                  | 0.0089% GRS323003012 |
| TELKOM INDONESIA PERSERO TBK PT                 | 0.0088% ID1000129000 |
| CUMMINS INC                                     | 0.0088% US2310211063 |
| NIB HOLDINGS LTD                                | 0.0087% AU000000NHFO |
| LARGAN PRECISION CO LTD                         | 0.0087% TW0003008009 |
| T&D HOLDINGS INC NPV                            | 0.0087% JP3539220008 |
| SUNNY OPTICAL TECHNOLOGY GROUP                  | 0.0087% KYG8586D1097 |
| VENTIA SERVICES GROUP LIMITED                   | 0.0087% AU0000184459 |
| ADYEN NV                                        | 0.0086% NL0012969182 |
| PATTERN ENERGY OPERATIONS LP 150828 4.50 CB     | 0.0086% US70339PAA75 |
| KRAFTON INC                                     | 0.0086% KR7259960003 |
| CARVANA CO                                      | 0.0086% US1468691027 |
| 1261229 BC LTD 150432 10.00 CB                  | 0.0085% US68288AAA51 |

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| DR SULAIMAN AL HABIB MEDICAL SERVICES GROUP CO        | 0.0085% SA1510P1UMH1 |
| HONDA MOTOR CO LTD                                    | 0.0085% JP3854600008 |
| BROWN BROWN INC                                       | 0.0085% US1152361010 |
| DISCO CORPORATION NPV                                 | 0.0085% JP3548600000 |
| SUZANO PAPEL E CEL COM NPV                            | 0.0084% BRSUZBACNORO |
| ABU DHABI ISLAMIC BANK PJSC                           | 0.0084% AEA000801018 |
| SNOWFLAKE INC                                         | 0.0084% US8334451098 |
| ASICS ORD SHS                                         | 0.0084% JP3118000003 |
| MESA LABORATORIES INC                                 | 0.0084% US59064R1095 |
| KONINKLIJKE AHOLD DELHAIZE NV                         | 0.0084% NL0011794037 |
| RENTOKIL INITIAL PLC                                  | 0.0084% GB00B082RF11 |
| CLOUD SOFTWARE GROUP INC 300929 9.00 CB               | 0.0083% US18912UAA07 |
| SABIC AGRI-NUTRIENTS CO                               | 0.0083% SA0007879139 |
| GOLD ROAD RESOURCES LTD                               | 0.0083% AU000000GOR5 |
| NETWEALTH GROUP LTD                                   | 0.0083% AU000000NWL7 |
| BLOCK INC 150532 6.50 CB                              | 0.0083% US852234AR43 |
| YUM! BRANDS INC                                       | 0.0083% US9884981013 |
| GENERAL MOTORS CO                                     | 0.0083% US37045V1008 |
| AL ELM INFORMATION SECURITY COMPANY CJSC              | 0.0083% SA15GG53GHH3 |
| NEDBANK GROUP LTD                                     | 0.0082% ZAE000004875 |
| TRANSUNION                                            | 0.0082% US89400J1079 |
| PT SARANA MENARA NUSANTARA TBK                        | 0.0082% ID1000128804 |
| ALNYLAM PHARMACEUTICALS INC                           | 0.0082% US02043Q1076 |
| TAIWAN MOBILE CO LTD                                  | 0.0082% TW0003045001 |
| DELEK LOGISTICS PARTNERS LP 010628 7.125 CB           | 0.0082% US24665FAC68 |
| ANNALY CAPITAL MGT COM                                | 0.0082% US0357108390 |
| BREVILLE GROUP LIMITED                                | 0.0081% AU000000BRG2 |
| ALCHIP TECHNOLOGIES LTD                               | 0.0081% KYG022421088 |
| CHALLENGER LIMITED                                    | 0.0081% AU000000CGF5 |
| CBRE GROUP INC CLASS A                                | 0.0081% US12504L1098 |
| QUIKRETE HOLDINGS INC 010332 6.375 CB                 | 0.0080% US74843PAA84 |
| ITT HOLDINGS LLC 010829 6.50 CB                       | 0.0080% US45074JAA25 |
| SOFTWAREONE HOLDING AG                                | 0.0080% CH0496451508 |
| SAMSUNG HEAVY INDUSTRIALS                             | 0.0080% KR7010140002 |
| SK SQUARE CO LTD                                      | 0.0079% KR7402340004 |
| VERISK ANALYTICS I COM                                | 0.0079% US92345Y1064 |
| BDO UNIBANK INC                                       | 0.0079% PHY077751022 |
| DIRECTV FINANCING LLC 150827 5.875 CB                 | 0.0079% US25461LAA08 |
| AMERICAN AIRLINES INC 200429 5.75 CB                  | 0.0079% US00253XAB73 |
| CORNING INC                                           | 0.0079% US2193501051 |
| YAGEO CORP                                            | 0.0079% TW0002327004 |
| ETIHAD ETISALAT COMPANY SJSC                          | 0.0079% SA000A0DM9P2 |
| FORD MOTOR COMPANY                                    | 0.0079% US3453708600 |
| CAPRICORN METALS LTD ORDINARY FULLY PAID              | 0.0079% AU000000CMM9 |
| BANCO DE CHILE                                        | 0.0079% CLP0939W1081 |
| BANK ALBILAD SJSC                                     | 0.0079% SA000A0D9HK3 |
| IMPALA PLATINUM HOLDINGS LIMITED                      | 0.0079% ZAE000083648 |
| MOZART DEBT MERGER SUB INC 010429 3.875 CB            | 0.0078% US62482BAA08 |
| NEC CORPORATION                                       | 0.0078% JP3733000008 |
| PINNACLE INVESTMENT MANAGEMENT GROUP LTD              | 0.0078% AU000000PNI7 |
| HALEON PLC                                            | 0.0078% GB00BMX86B70 |
| COGNIZANT TECH SOLUTIONS A                            | 0.0078% US1924461023 |
| AMP LIMITED                                           | 0.0078% AU000000AMP6 |
| DELTA ELECTRONICS THB1 NVDR                           | 0.0078% TH0528010R18 |
| CHINA HONGQIAO GROUP LTD                              | 0.0077% KYG211501005 |
| DISCOVERY HOLDINGS LTD                                | 0.0077% ZAE000022331 |
| BANQUE SAUDI FRANSI SJSC                              | 0.0077% SA0007879782 |
| PANDORA                                               | 0.0077% DK0060252690 |
| HD KOREA SHIPBUILDING AND OFFSHORE ENGINEERING CO LTD | 0.0077% KR7009540006 |
| DYNATRACE INC                                         | 0.0077% US2681501092 |
| HUB INTERNATIONAL LTD 150630 7.25 CB                  | 0.0077% US44332PAH47 |
| SOCIEDAD QUIMICA Y MINERA DE CHILE SA                 | 0.0077% CLP8716X1082 |
| SHENZHOU INTERNATIONAL GROUP                          | 0.0076% KYG8087W1015 |
| GE HEALTHCARE HOLDING LLC                             | 0.0076% US36266G1076 |

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| VULT MINERALS LIMITED ORDINARY FULLY PAID             | 0.0076% AU0000355588 |
| CLOUDFLARE INC                                        | 0.0076% US18915M1071 |
| EXPERIAN GROUP LTD                                    | 0.0076% GB00B19NLV48 |
| SKANDINAVISKA ENSKIL SEK                              | 0.0076% SE0000148884 |
| COMPAGNIE DE SAINT-GOBAIN                             | 0.0076% FR0000125007 |
| TAKE TWO INTERACTIVE SOFTWARE INC                     | 0.0075% US8740541094 |
| AMADEUS IT HLDGS                                      | 0.0075% ES0109067019 |
| AKESO INC                                             | 0.0075% KYG0146B1032 |
| INTERNATIONAL GAMES SYSTEM CO LTD                     | 0.0075% TW0003293007 |
| SCHNITZER STEEL INDUSTRIES INC                        | 0.0074% US8068821060 |
| DAIEI KANKYO CO LT NPV                                | 0.0074% JP3480470008 |
| GENTING SINGAPORE LTD                                 | 0.0074% SGXE21576413 |
| REGIS RESOURCES LTD                                   | 0.0074% AU000000RRL8 |
| ARGENX SE                                             | 0.0074% NL0010832176 |
| BANK ZACHODNI WBK SA                                  | 0.0074% PLBZ00000044 |
| TAISHIN FINANCIAL HOLDINGS CO LTD                     | 0.0074% TW0002887007 |
| BURFORD CAPITAL GLOBAL FINANCE LLC 010731 9.25 CB     | 0.0074% US12116LAE92 |
| HARVEY NORMAN HOLDINGS LTD                            | 0.0074% AU000000HVN7 |
| HOTAI MOTOR COMPANY LTD                               | 0.0073% TW0002207008 |
| UNICREDIT SPA 150132 2.731 CB                         | 0.0073% XS2101558307 |
| CALPINE CORP 150328 5.125 CB                          | 0.0073% US131347CN48 |
| VENTAS INC                                            | 0.0073% US92276F1003 |
| DUBAI ISLAMIC BANK PJSC                               | 0.0073% AED000201015 |
| WIWYNN CORP                                           | 0.0073% TW0006669005 |
| NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID     | 0.0073% AU000000NSR2 |
| KROGER CO COM                                         | 0.0072% US5010441013 |
| NIO INC                                               | 0.0072% KYG6525F1028 |
| RAMELIUS RESOURCES LIMITED                            | 0.0072% AU000000RMS4 |
| SHIN KONG FINANCIAL HOLDING CO LTD                    | 0.0072% TW0002888005 |
| ADVANTECH CO LTD                                      | 0.0072% TW0002395001 |
| CALPINE CORP 010229 4.625 CB                          | 0.0072% US131347CP95 |
| CARNIVAL CORP 150233 6.13 CB                          | 0.0072% US143658BX94 |
| EMBOTELLADORAS ARCA SA - NOMINATIVE SHAR              | 0.0072% MX01AC100006 |
| EDP RENOVAVEIS SA                                     | 0.0072% ES0127797019 |
| IGO LIMITED ORDINARY FULLY PAID                       | 0.0072% AU000000IGO4 |
| LITE ON TECHNOLOGY CORP                               | 0.0072% TW0002301009 |
| PIRAEUS FINANCIAL EUR1.00 POST CONS WTOF              | 0.0071% GRS014003032 |
| SIKA AG                                               | 0.0071% CH0418792922 |
| UNITI GROUP LP 150228 10.5 CB                         | 0.0071% US91327TAA97 |
| Income Due - DKK                                      | 0.0071% -            |
| CHINA RESOURCES BE NPV                                | 0.0071% HK0291001490 |
| DINO POLSKA SA                                        | 0.0071% PLDINPL00011 |
| MAUSER PACKAGING SOLUTIONS HOLDING CO 150427 7.875 CB | 0.0070% US57763RAD98 |
| LG ELECTRONICS INC                                    | 0.0070% KR7066570003 |
| JBS SA                                                | 0.0070% BRJBSSACNOR8 |
| ARAB NATIONAL BANK                                    | 0.0070% SA0007879105 |
| DASSAULT SYSTEMES SE                                  | 0.0070% FR0014003TT8 |
| LOCALIZA RENT A CAR                                   | 0.0070% BRRENTACNOR4 |
| TAL EDUCATION GROUP ADR                               | 0.0070% US8740801043 |
| SALMAR ASA                                            | 0.0070% NO0010310956 |
| SHANGHAI COMMERCIAL AND SAVINGS BANK LTD              | 0.0069% TW0005876007 |
| INDUSTRIES QATAR                                      | 0.0069% QA000AOKD6K3 |
| FLIGHT CENTRE TRAVEL GROUP LIMITED                    | 0.0069% AU000000FLT9 |
| ALPHA SERVICES AND HOLDINGS S.A                       | 0.0069% GRS015003007 |
| WESTGOLD RESOURCES LIMITED                            | 0.0068% AU000000WGX6 |
| BIM BIRLESIK MAGAZALAR AS                             | 0.0068% TREBIMM00018 |
| WALGREENS BOOTS AL COM                                | 0.0068% US9314271084 |
| NORDEA BANK ABP                                       | 0.0068% FI4000297767 |
| NOMURA RESEARCH INSTITUTE LTD                         | 0.0068% JP3762800005 |
| CHAILLEASE HOLDING CO LTD                             | 0.0068% KYG202881093 |
| DISH DBS CORP 011226 5.25 CB                          | 0.0067% US25470XBE40 |
| KANZHUN LTD                                           | 0.0067% US48553T1060 |
| PEGATRON CORP                                         | 0.0067% TW0004938006 |
| SANDVIK AB                                            | 0.0067% SE0000667891 |

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| SWISS LIFE HOLDING AG                            | 0.0067% CH0014852781 |
| ORORA LIMITED ORDINARY                           | 0.0067% AU000000ORA8 |
| TERUMO CORP                                      | 0.0067% JP3546800008 |
| RRD PARENT INC 151031 10.00 CB                   | 0.0067% US16208CAA71 |
| HANG SENG BANK                                   | 0.0067% HK0011000095 |
| EXTRA SPACE STORAGE INC                          | 0.0067% US30225T1025 |
| WOLTERS KLUWER                                   | 0.0067% NL0000395903 |
| ARB CORPORATION LIMITED ORDINARY FULLY PAID      | 0.0067% AU000000ARB5 |
| WEST AFRICAN RESOURCES LTD                       | 0.0066% AU000000WAF6 |
| SIEMENS ENERGY AG                                | 0.0066% DE000ENER6Y0 |
| CSPC PHARMACEUTICAL GROUP                        | 0.0066% HK1093012172 |
| ERSTE GROUP BANK AG                              | 0.0066% AT0000652011 |
| PANASONIC HOLDINGS CORP                          | 0.0066% JP3866800000 |
| XP INC                                           | 0.0066% KYG982391099 |
| WELLINGTON REGIONAL COUNCIL 210525 PNOTE         | 0.0065% NZWRCDT298C6 |
| VOLVO AB - B                                     | 0.0065% SE0000115446 |
| NISSAN MOTOR CO LTD 170930 4.81 CB               | 0.0065% US654744AD34 |
| ROBLOX CORPORATION COM CL A ORD SHS              | 0.0065% US7710491033 |
| ELITE MATERIAL CO LTD                            | 0.0065% TW0002383007 |
| CINCINNATI FINANCIAL CORP                        | 0.0064% US1720621010 |
| FERRELLGAS ESCROW LLC 010429 5.875 CB            | 0.0064% US315289AC26 |
| BB SEGURIDADE PARTICIPACOES COM NPV              | 0.0064% BRBBSEACNOR5 |
| NCL CORPORATION LTD 010232 6.75 CB               | 0.0064% US62886HBR12 |
| CCO HOLDINGS LLC 010330 4.75 CB                  | 0.0064% US1248EPCD32 |
| 360 DIGITECH INC                                 | 0.0064% US88557W1018 |
| LPP SA                                           | 0.0064% PLLPP0000011 |
| IDP EDUCATION LTD                                | 0.0064% AU000000IEL5 |
| REGION GROUP FULLY PAID UNITS STAPLED SECURITIES | 0.0064% AU0000253502 |
| STANDARD INDUSTRIES INC 150730 4.375 CB          | 0.0064% US853496AG21 |
| EQUIFAX INC                                      | 0.0064% US2944291051 |
| COCA-COLA FEMSA S.UNITS                          | 0.0064% MX01KO000002 |
| SAMSUNG ELECTRO MECHANICS CO                     | 0.0064% KR7009150004 |
| CCO HOLDINGS LLC 010527 5.125 CB                 | 0.0063% US1248EPBT92 |
| SINO BIOPHARMACEUTICAL                           | 0.0063% KYG8167W1380 |
| FAR EASTONE CO LTD                               | 0.0063% TW0004904008 |
| WR BERKLEY ORD SHS                               | 0.0063% US0844231029 |
| AVALONBAY COMMUNITIES INC                        | 0.0063% US0534841012 |
| Income Due - RUB                                 | 0.0063% -            |
| VIPSHOP HLDGS LTD                                | 0.0062% US92763W1036 |
| KOMATSU LTD JPY                                  | 0.0062% JP3304200003 |
| METLEN ENERGY & METALS SA                        | 0.0062% GRS393503008 |
| KINGDEE INTERN SFTWR                             | 0.0062% KYG525681477 |
| GRUPO AEROPORTUARIO DEL SURESTE SAB              | 0.0062% MXP001661018 |
| M & T BANK CORPORATION                           | 0.0062% US55261F1049 |
| HEWLETT PACKARD CO                               | 0.0062% US40434L1052 |
| TAKUMA CO LTD                                    | 0.0061% JP3462600002 |
| LPL FINANCIAL HOLDINGS INC                       | 0.0061% US50212V1008 |
| DENSO CORP NPV                                   | 0.0061% JP3551500006 |
| KINGSOFT CORP                                    | 0.0061% KYG5264Y1089 |
| PRINCIPAL FINANCIAL GROUP                        | 0.0061% US74251V1026 |
| LI NING CO LTD                                   | 0.0061% KYG5496K1242 |
| CHARTER HALL LONG WALE REIT STAPLED SECURITIES   | 0.0061% AU000000CLW0 |
| KELSIAN GROUP LTD                                | 0.0061% AU0000186678 |
| TURK HAVA YOLLARI ANONIM ORTAKLIGI               | 0.0061% TRATHYAO91M5 |
| PANTHER ESCROW ISSUER LLC 010631 7.125 CB        | 0.0061% US69867RAA59 |
| TESCO ORD                                        | 0.0061% GB00BLGZ9862 |
| ADIDAS AG                                        | 0.0060% DE000A1EWWW0 |
| ALGONQUIN POWER UTILITIES CORP 180182 4.75 CB    | 0.0060% US015857AH86 |
| TOROMONT INDUSTRIES LTD                          | 0.0060% CA8911021050 |
| HARSCO CORP                                      | 0.0060% US4158641070 |
| ALLEGRO EU SA                                    | 0.0060% LU2237380790 |
| PEOPLES INSURANCE COMPANY OF CHINA               | 0.0060% CNE100001MK7 |
| POSTAL SAVINGS BANK OF CHINA CO LTD              | 0.0060% CNE1000029W3 |
| ORGANON AND CO 300428 4.125 CB                   | 0.0060% US68622TAA97 |
| INSIGNIA FINANCIAL LTD                           | 0.0060% AU000000IFL2 |

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|---------------------------------------------------|----------------------|
| PING AN INSURANCE GROUP CO OF CHINA LTD           | 0.0060% CNE000001R84 |
| DELL TECHNOLOGIES INC                             | 0.0060% US24703L2025 |
| HLB INC                                           | 0.0060% KR7028300002 |
| GOTO GOJEK TOKOPEDIA PT TBK                       | 0.0059% ID1000166903 |
| UNIVERSAL MUSIC GROUP NV                          | 0.0059% NL0015000IY2 |
| RAIA DROGASIL SA COM NPV                          | 0.0059% BRRADLACNOR0 |
| JD HEALTH INTERNATIONAL INC                       | 0.0059% KYG5074A1004 |
| DAVITA INC 010630 4.625 CB                        | 0.0059% US23918KAS78 |
| AIRPORTS OF THAILAND PCL                          | 0.0059% TH0765010R16 |
| PRUDENTIAL PLC                                    | 0.0059% GB0007099541 |
| GULF ENERGY DEVELOPMENT PCL                       | 0.0058% TH8319010R14 |
| TRE HLDGS CORP NPV                                | 0.0058% JP3538540000 |
| VODACOM GROUP PTY LTD                             | 0.0058% ZAE000132577 |
| FUJI FILM HOLDINGS CORP                           | 0.0058% JP3814000000 |
| BANCOLOMBIA SA PRF                                | 0.0058% COB07PA00086 |
| OLYMPUS WATER US HOLDING CORP 150631 7.25 CB      | 0.0058% US681639AD27 |
| OTSUKA HLDGS CO NPV                               | 0.0058% JP3188220002 |
| BANK OF PHILIPPINE ISLANDS                        | 0.0058% PHY0967S1694 |
| DATADOG INC                                       | 0.0058% US23804L1035 |
| PRESS METAL ALUMIN NPV                            | 0.0058% MYL8869OO009 |
| CARNIVAL CORP 010327 5.75 CB                      | 0.0057% US143658BN13 |
| ASIA VITAL COMPONE TWD10                          | 0.0057% TW0003017000 |
| Outstanding Settlement Receipts - IDR             | 0.0057% -            |
| INVITATION HOMES INC                              | 0.0057% US46187W1071 |
| CYBERARK SOFTWARE LTD                             | 0.0057% IL0011334468 |
| DAEWOO SHIPBUILDING AND MARINE ENGINEERING CO LTD | 0.0057% KR7042660001 |
| WARNER BROS DISCOVERY INC                         | 0.0057% US9344231041 |
| KAO CORPORATION                                   | 0.0057% JP3205800000 |
| SM PRIME HOLDINGS INC                             | 0.0057% PHY8076N1120 |
| BILIBILI INC ORD SHS                              | 0.0057% KYG1098A1013 |
| TSINGTAO BREWERY COMPANY LIMITED                  | 0.0057% CNE1000004K1 |
| HYUNDAI ELECTRIC ENERGY SYST                      | 0.0057% KR7267260008 |
| AAC TECHNOLOGIES                                  | 0.0057% KYG2953R1149 |
| CSC HOLDINGS LLC310129 11.75 CB                   | 0.0057% US126307BN62 |
| RAKUTEN GROUP INC 150227 11.25 CB                 | 0.0056% US75102WAG33 |
| BCE INC                                           | 0.0056% CA05534B7604 |
| DKK BNP PARIBAS A/C                               | 0.0056% -            |
| NEPI ROCKCASTLE                                   | 0.0056% NL0015000RT3 |
| LIVE NATION INC                                   | 0.0056% US5380341090 |
| MATSUDA SANGYO CO LTD                             | 0.0056% JP3868500004 |
| GAMUDA BERHAD                                     | 0.0056% MYL5398OO002 |
| EAGERS AUTOMOTIVE LIMITED ORDINARY FULLY PAID     | 0.0056% AU000000APE3 |
| CCO HOLDINGS LLC 010228 5.00 CB                   | 0.0056% US1248EPBX05 |
| DIAMOND ESCROW ISSUER LLC 151128 9.75 CB          | 0.0056% US25259KAA88 |
| INGENIA COMMUNITIES GROUP                         | 0.0056% AU000000INA9 |
| Income Due - GBP                                  | 0.0056% -            |
| YUHAN CORP                                        | 0.0056% KR7000100008 |
| CLEARWAY ENERGY OPERATING LLC 150328 4.75 CB      | 0.0055% US18539UAC99 |
| MID-AMERICA APARTMENT COMMUNITIES                 | 0.0055% US59522J1034 |
| HOMEEO DAILY NEEDS REIT ORDINARY UNITS FULLY PAID | 0.0055% AU0000113136 |
| DEFERRED S                                        |                      |
| INTERCONTINENTAL HOTELS GROUP PLC                 | 0.0055% GB00BHJYC057 |
| WEICHAJ POWER CO LTD                              | 0.0055% CNE1000004L9 |
| ALLIED UNIVERSAL HOLDCO LLC 150231 7.875 CB       | 0.0055% US019576AD90 |
| MOLINA HEALTHCARE INC                             | 0.0055% US60855R1005 |
| FUYAO GLASS INDUSTRY GROUP CO LTD                 | 0.0055% CNE100001TR7 |
| EDP SA 230483 5.943 CB                            | 0.0055% PTEDP4OM0025 |
| NEXT PLC                                          | 0.0055% GB0032089863 |
| INTELSAT JACKSON 150330 6.50 CB                   | 0.0054% US45824TBC80 |
| WULIANGYE YIBIN CO LTD                            | 0.0054% CNE000000VQ8 |
| SUPER RETAIL GROUP LIMITED                        | 0.0054% AU000000SULO |
| PRESIDENT CHAIN STORE CORP                        | 0.0054% TW0002912003 |
| TDK CORPORATION                                   | 0.0054% JP3538800008 |
| REDE D OR SAO LUIZ SA                             | 0.0054% BRRDORACNOR8 |

MXN BNP PARIBAS A/C  
United States Government Bond - maturing 15 Jan 2027  
INTESA SANPAOLO SPA 200234 6.184 CB  
BUPA ARABIA FOR COOPERATIVE INSURANCE COMPANY SJSC

0.0054% -  
0.0054% US91282CJT99  
0.0054% XS2589361240  
0.0053% SA1210540914

SAPUTO INC  
MONTROSE ENVIRONMENTAL GROUP INC  
DISH DBS CORP 011228 5.75 CB  
AKBANK T.A.S.  
JET AIRWAYS CORP 200931 9.875 CB  
CENCOSUD SA  
BAYER AG 250983 7.00 CB  
RESONA HOLDINGS INC  
LENNAR CORPORATION CLASS A  
BANCO BPM SPA 180634 5.00 CB  
CATCHER TECHNOLOGY CO LTD  
FMG RESOURCES (AUGUST 2006) PTY LTD 010431 4.375 CB

0.0053% CA8029121057  
0.0053% US6151111019  
0.0053% US25470XBF15  
0.0053% TRAAKBNK91N6  
0.0053% US476920AA15  
0.0053% CL00000000100  
0.0053% XS2684846806  
0.0053% JP3500610005  
0.0053% US5260571048  
0.0053% IT0005586729  
0.0053% TW0002474004  
0.0053% US30251GBC06

1011778 BC UNLIMITED LIABILITY CO 151030 4.00 CB  
UKG INC 010231 6.875 CB  
GERDAU SA  
MASRAF AL RAYAN QSC  
CLICKS GROUP LTD  
CCO HOLDINGS LLC 150830 4.50 CB  
UNIMICRON TECHNOLOGY CORP  
INTL PAPER CO  
CLOUD SOFTWARE GROUP INC 300632 8.25 CB  
NINE ENTERTAINMENT CO HOLDINGS PTY LIMITED  
BWP TRUST ORD  
WINDSTREAM ESCROW LLC 011031 8.25 CB  
PERPETUAL TRUSTEES AUSTRALIA LIMITED  
EDP ENERGIAS DE PORTUGAL SA 290554 4.75 CB  
AI HOLDINGS CORP  
MOZART DEBT MERGER SUB INC 011029 5.25 CB  
HAIDILAO INTERNATIONAL HOLDING LTD  
BALL CORP 150629 6.00 CB  
ZIP CO LIMITED ORDINARY FULLY PAID  
SAMSUNG LIFE INSUR  
CCO HOLDINGS LLC 010231 4.25 CB  
ORGANON FINANCE 1 LLC 300431 5.125 CB  
GLOBAL PAYMENTS INC  
INDUSTRIAL BANK CO LTD  
MINERVA MERGER SUB INC 150230 6.50 CB  
FRESENIUS SE CO KGAA  
PT BANK NEGARA IND LKD SHS IDR7500 AND IDR375  
CCO HOLDINGS LLC 010532 4.50 CB  
EMEMORY TECHNOLOGY INC  
Outstanding Settlement Receipts - MYR  
SUZUKI MOTOR CORP  
OPAP SA  
BELLIS ACQUISITION COMPANY PLC 140530 8.125 CB  
EQUITY RESIDENTIAL  
COMMUNITY HEALTH SYSTEMS INC 150132 10.875 CB  
AIB GROUP PLC  
CHAMPION IRON LTD  
PREMIER INVESTMENTS LIMITED  
RENAULT SA 250526 2.375 CB  
BOMBARDIER INC 010229 7.50 CB  
INTESA SANPAOLO SPA 141136 FRN  
VEOLIA ENVIRONMENT  
GEDEON RICHTER PLC  
CHARTER HALL RETAIL-REIT  
KOMERCNI BANKA AS  
VONOVIA SE NPV SUBS RTS DIV CASH  
MEDIOBANCA DI CRED FIN 180935 FRN

0.0053% US68245XAM11  
0.0053% US90279XAA00  
0.0053% BRGGBRACNPR8  
0.0052% QA000A0M8VM3  
0.0052% ZAE000134854  
0.0052% US1248EPCE15  
0.0052% TW0003037008  
0.0052% US4601461035  
0.0052% US18912UAC62  
0.0052% AU000000NEC4  
0.0052% AU000000BWP3  
0.0052% US97381AAA07  
0.0052% AU000000PPT9  
0.0052% PTEDPZOM0011  
0.0052% JP3105090009  
0.0052% US62482BAB80  
0.0052% KYG4290A1013  
0.0052% US058498AZ97  
0.0051% AU0000218307  
0.0051% KR7032830002  
0.0051% US1248EPCK74  
0.0051% US68622TAB70  
0.0051% US37940X1028  
0.0051% CNE000001QZ7  
0.0051% US60337JAA43  
0.0051% DE0005785604  
0.0051% ID1000096605  
0.0051% US1248EPCN14  
0.0051% TW0003529004  
0.0051% -  
0.0051% JP3397200001  
0.0051% GRS419003009  
0.0050% XS2811958839  
0.0050% US29476L1070  
0.0050% US12543DBN93  
0.0050% IE00BF0L3536  
0.0050% AU000000CIA2  
0.0050% AU000000PMV2  
0.0050% FR0014000NZ4  
0.0050% US097751BZ39  
0.0050% XS2939329996  
0.0050% FR0000124141  
0.0050% HU0000123096  
0.0050% AU000000CQR9  
0.0050% CZ0008019106  
0.0050% DE000A1ML711  
0.0049% IT0005640260

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|--------------------------------------------------|----------------------|
| HANNOVER RUECK SE                                | 0.0049% DE0008402215 |
| COMPAL ELECTRONICS                               | 0.0049% TW0002324001 |
| INDUSTRIAS PENOLES SAB DE CV                     | 0.0049% MXP554091415 |
| PINTEREST INC                                    | 0.0049% US72352L1061 |
| TYSON FOODS INC CLASS A                          | 0.0049% US9024941034 |
| FACTSET RESEARCH SYSTEMS INC                     | 0.0049% US3030751057 |
| DIAMOND FOREIGN ASSET CO 011030 8.5 CB           | 0.0049% US25260WAD39 |
| VODAFONE GROUP PLC 040479 7.0 CB                 | 0.0049% US92857WBQ24 |
| GENUINE PARTS CO USD                             | 0.0049% US3724601055 |
| GIGABYTE TECHNOLOGY CO LTD                       | 0.0049% TW0002376001 |
| FORVIA SE 150631 5.50 CB                         | 0.0048% XS2774392638 |
| CITIC SECURITIES                                 | 0.0048% CNE1000016V2 |
| KONE CORPORATION NEW                             | 0.0048% FI0009013403 |
| GTCR W2 MERGER SUB LLC 150131 7.50 CB            | 0.0048% US36268NAA81 |
| FAURECIA SE 150227 2.75 CB                       | 0.0048% XS2405483301 |
| LAMB WESTON HOLDINGS INC 310130 4.125 CB         | 0.0048% US513272AD65 |
| TELEFONICA BRASIL SA                             | 0.0048% BRVIVTACNORO |
| GREAT WALL MOTOR COMPANY H                       | 0.0048% CNE100000338 |
| DEN DANSKE BANK AS DKK                           | 0.0048% DK0010274414 |
| RESMED INC                                       | 0.0048% US7611521078 |
| RUMO SA COM                                      | 0.0048% BRRAILACNOR9 |
| NIPPON TEL AND TEL CP NPV                        | 0.0048% JP3735400008 |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD      | 0.0048% CNE000001P37 |
| MGM CHINA HOLDINGS LTD 260631 7.13 CB            | 0.0048% US55300RAJ05 |
| YANG MING MARINE TRANSPORT                       | 0.0048% TW0002609005 |
| DSM FIRMENICH AG EURO.01                         | 0.0047% CH1216478797 |
| BIOGEN INC                                       | 0.0047% US09062X1037 |
| CLARIOS GLOBAL LP 150527 8.50 CB                 | 0.0047% US69867DAC20 |
| HMC CAPITAL LTD                                  | 0.0047% AU0000058943 |
| COMM BK OF QATAR                                 | 0.0047% QA0007227752 |
| AGRICULTURAL BANK OF CHINA LTD                   | 0.0047% CNE100000RJ0 |
| IHH HEALTHCARE BHD                               | 0.0047% MYL5225OO007 |
| MURATA MANUFACTURING CO                          | 0.0047% JP3914400001 |
| NEPTUNE BIDCO US INC 150429 9.29 CB              | 0.0047% US640695AA01 |
| ALTICE FRANCE SA 151029 5.50 CB                  | 0.0047% US02156LAH42 |
| INNOLUX CORP                                     | 0.0047% TW0003481008 |
| CARVANA CO 010631 14.0 PIK                       | 0.0047% US146869AM47 |
| BRAND INDUSTRIAL SERVICES INC 010830 10.375 CB   | 0.0047% US104931AA85 |
| JEFFERIES FIN LLC JFIN 151031 6.63 CB            | 0.0047% US47232MAG78 |
| HANSOH PHARMACEUTICAL GROUP CO LTD               | 0.0047% KYG549581067 |
| ALTICE FRANCE SA 010227 8.125 CB                 | 0.0047% US02156LAA98 |
| ALIBABA HEALTH INF                               | 0.0047% BMG0171K1018 |
| APTIV PLC GLOBAL FIN 151254 FRN                  | 0.0047% US03837AAD28 |
| CARNIVAL CORP 010529 6.00 CB                     | 0.0046% US143658BR27 |
| ZSCALER INC                                      | 0.0046% US98980G1022 |
| CD PROJEKT SA                                    | 0.0046% PLOPTTC00011 |
| HYBE CO LTD                                      | 0.0046% KR7352820005 |
| CVS HEALTH CORP 100355 FRN                       | 0.0046% US126650EH94 |
| SEADRILL FINANCE LTD 010830 8.375 CB             | 0.0046% US81172QAA22 |
| BANCO SANTANDER CHILE                            | 0.0046% CLP1506A1070 |
| F BRASILE SPA 150826 7.375 CB                    | 0.0046% US30191BAB71 |
| DOMINOS PIZZA ENTERPRISES LTD                    | 0.0046% AU000000DMP0 |
| LOXAM SAS 310329 4.50 CB                         | 0.0046% XS2732357525 |
| CORPORATE TRAVEL MANAGEMENT LIMITED              | 0.0046% AU000000CTD3 |
| JAGUAR LAND ROVER AUTOMOTIVE PLC 150128 5.875 CB | 0.0046% US47010BAK08 |
| GRUPO BIMBO SA DE CV                             | 0.0046% MXP495211262 |
| PEPKOR HOLDINGS NPV                              | 0.0046% ZAE000259479 |
| CAESARS ENTERTAINMENT INC 150230 7.00 CB         | 0.0046% US12769GAB68 |
| ZOOM VIDEO COMMUNICATIONS INC                    | 0.0046% US98980L1017 |
| TINGYI CAYMAN ISLAND HOLDING CO                  | 0.0046% KYG8878S1030 |
| DISH DBS CORP 010726 7.75 CB                     | 0.0045% US25470XAY13 |
| AIRTAC INTERNATIONAL GROUP                       | 0.0045% KYG014081064 |
| DOMINOS PIZZA INC                                | 0.0045% US25754A2015 |
| HYUNDAI MOTOR CO LTD                             | 0.0045% KR7005382007 |
| UNICREDIT SPA 300635 5.459 CB                    | 0.0045% US904678AS85 |

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| VERTICAL US NEWCO INC 150727 5.25 CB                     | 0.0045% US92537RAA77 |
| SAUDI ELECTRICITY CO SJSC                                | 0.0045% SA0007879550 |
| LEVEL 3 FINANCING INC 151129 11.00 CB                    | 0.0045% US527298BV47 |
| mitsubishi electric                                      | 0.0045% JP3902400005 |
| WESCO DISTRIBUTION INC 150329 6.375 CB                   | 0.0045% US95081QAQ73 |
| FIBRA UNO ADMINISTRACION SA DE CV                        | 0.0045% MXCFU0000001 |
| APTIV PLC NEW ORD USD0.01                                | 0.0045% JE008TDN8H13 |
| MICROCHIP TECHNOLOGY INC                                 | 0.0045% US5950171042 |
| CHANGE INC NPV                                           | 0.0045% JP3507750002 |
| Income Due - NOK                                         | 0.0045% -            |
| JABIL INC                                                | 0.0045% US4663131039 |
| CODAN LIMITED                                            | 0.0045% AU000000CDA3 |
| BOUBAYAN BANK KSCP                                       | 0.0045% KW0EQ0102065 |
| SPARTAN RESOURCES ORD SHS                                | 0.0045% AU0000294233 |
| IRON MOUNTAIN INC 150927 4.875 CB                        | 0.0045% US46284VAC54 |
| SILERGY CORP                                             | 0.0045% KYG8190F1028 |
| BAYERISCHE MOTOREN WERKE AG                              | 0.0045% DE0005190003 |
| CANON INC                                                | 0.0045% JP3242800005 |
| MESOBlast Limited                                        | 0.0045% AU000000MSB8 |
| OPTICS BIDCO SPA 151133 6.375 CB                         | 0.0045% US683879AB65 |
| ZHEJIANG LEAPMOTOR TECHNOLOGY CO LTD                     | 0.0045% CNE100005K77 |
| UNITED RENTALS NORTH AMERICA INC 150334 6.125 CB         | 0.0045% US911365BR47 |
| COMMERCIAL INTERNATIONAL BANK EGYPT CIB                  | 0.0045% EGS60121C018 |
| DRESDNER FUNDING TRUST I 300631 8.151 CB                 | 0.0045% US26156FAA12 |
| KYOCERA CORP                                             | 0.0045% JP3249600002 |
| MICRO-STAR INTERNATIONAL CO LTD                          | 0.0045% TW0002377009 |
| SS AND C TECHNOLOGIES HOLDINGS                           | 0.0045% US78467J1007 |
| SGS SA                                                   | 0.0044% CH1256740924 |
| SAMSUNG SDS CO LTD                                       | 0.0044% KR7018260000 |
| SIRIUS XM RADIO INC 010926 3.125 CB                      | 0.0044% US82967NBL10 |
| TONGCHENG TRAVEL HOLDINGS LTD                            | 0.0044% KYG8918W1069 |
| BUILDERS FIRSTSOURCE INC 010232 4.25 CB                  | 0.0044% US12008RAP29 |
| CIA ENERGETICA MINAS GER PRF                             | 0.0044% BRCMIGACNPR3 |
| ANHUI CONCH CEMENT CO LTD                                | 0.0044% CNE1000001W2 |
| IMOLA MERGER CORP 150529 4.75 CB                         | 0.0044% US45258LAA52 |
| UNITED AIRLINES INC 150429 4.625 CB                      | 0.0044% US90932LAH06 |
| GFL ENVIRONMENTAL INC 150131 6.75 CB                     | 0.0044% US36168QAQ73 |
| PEARSON PLC ORD                                          | 0.0044% GB0006776081 |
| ILUKA RESOURCES LIMITED                                  | 0.0044% AU000000ILU1 |
| HEATHROW FINANCE PLC 010331 6.625 CB                     | 0.0044% XS2782148261 |
| TENNECO INC 171128 8.00 CB                               | 0.0044% US880349AU90 |
| SAGE GROUP                                               | 0.0044% GB00B8C3BL03 |
| FERROVIAL SE EURO.01                                     | 0.0044% NL0015001F58 |
| CHINA GALAXY SECURITIES CO LTD                           | 0.0044% CNE100001NT6 |
| Q PARK HOLDING I BV 150230 5.125 CB                      | 0.0044% XS2848642984 |
| PULTE GROUP INC                                          | 0.0044% US7458671010 |
| AVIANCA MIDCO 2 PLC 011228 9.00 CB                       | 0.0044% US05369YAC30 |
| CAESARS ENTERTAIN INC 151032 6.00 CB                     | 0.0044% US12769GAD25 |
| CDW CORP                                                 | 0.0044% US12514G1085 |
| DERICHEBOURG SA                                          | 0.0044% FR0000053381 |
| JAZZ SECURITIES DAC 150129 4.375 CB                      | 0.0044% US47216FAA57 |
| SVENSKA HANDELSBKN SER A NPV                             | 0.0044% SE0007100599 |
| INVENTEC CORP                                            | 0.0044% TW0002356003 |
| ASPEN PHARMACARE HOLDINGS LTD                            | 0.0044% ZAE000066692 |
| ATLANTICA SUSTAINABLE INFRASTRUCTURE PLC 150628 4.125 CB | 0.0044% US04916WAA27 |
| TRADE DESK INC                                           | 0.0044% US88339J1051 |
| AMERESCO INC                                             | 0.0043% US02361E1082 |
| BLOCK INC                                                | 0.0043% US8522341036 |
| TRUE CORPORATION THB4 NVDR                               | 0.0043% THB231010R11 |
| WEB TRAVEL GROUP LIMITED ORDINARY FULLY PAID             | 0.0043% AU000000WEB7 |
| Outstanding Settlement Receipts - JPY                    | 0.0043% -            |
| STELLANTIS N V                                           | 0.0043% NL00150001Q9 |
| TRADEWEB MARKETS INC                                     | 0.0043% US8926721064 |
| CHINA MOLYBDENUM LUOYANG CO LTD                          | 0.0043% CNE100000114 |



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| NEW CHINA LIFE INSURANCE CO LTD                            | 0.0043% CNE100001922 |
| SIEMENS HEALTHINEERS AG                                    | 0.0043% DE000SHL1006 |
| KIMCO REALTY CORP                                          | 0.0043% US49446R1095 |
| KONINKLIJKE PHILIPS NV                                     | 0.0043% NL0000009538 |
| SIRIUS XM HOLDINGS INC 150728 4.00 CB                      | 0.0043% US82967NBJ63 |
| OUTSURANCE GRP LTD ZAR0.0001                               | 0.0043% ZAE000314084 |
| CLEVELAND-CLIFFS INC 011129 6.88 CB                        | 0.0043% US185899AQ45 |
| ARDAGH PACKAGING FINANCE PLC 150826 4.125 CB               | 0.0043% US03969AAN00 |
| ECHOSTAR CORP 301130 6.75 CB                               | 0.0043% US278768AA44 |
| TOTVS SA COM NPV                                           | 0.0043% BRTOTSACNOR8 |
| AVIS BUDGET FINANCE PLC 280229 7.00 CB                     | 0.0043% XS2769426623 |
| SWISSCOM AG                                                | 0.0043% CH0008742519 |
| CARVANA CO 010630 STEP PIK                                 | 0.0043% US146869AN20 |
| SUN COMMUNITIES INC                                        | 0.0042% US8666741041 |
| CHANG HWA COMMERCIAL BANK                                  | 0.0042% TW0002801008 |
| PHARMAESSENTIA CORP                                        | 0.0042% TW0006446008 |
| NIDEC CORPORATION                                          | 0.0042% JP3734800000 |
| SEAGATE HDD CAYMAN 151229 8.25 CB                          | 0.0042% US81180WBN02 |
| Outstanding Settlement Receipts - AED                      | 0.0042% -            |
| WAYPOINT REIT FULLY PAID ORDINARY UNITS STAPLED SECURITIES | 0.0042% AU0000088064 |
| JD LOGISTICS INC                                           | 0.0042% KYG5074S1012 |
| RESTAURANT BRNDS ICOM NPV                                  | 0.0042% CA76131D1033 |
| GRUMA SAB DE CV                                            | 0.0042% MXP4948K1056 |
| Outstanding Settlement Receipts - PLN                      | 0.0042% -            |
| JUMBO SA                                                   | 0.0042% GRS282183003 |
| DOW INC                                                    | 0.0042% US2605571031 |
| BANCO BRADESCO SA                                          | 0.0042% BRBBDCACNOR1 |
| TURKCELL ILETISIM HIZMET AS                                | 0.0042% TRATCELL91M1 |
| CONDOR MERGER SUB INC 150230 7.375 CB                      | 0.0042% US579063AB46 |
| GUOTAI JUNAN SECURITIES CO LTD                             | 0.0042% CNE100002FK9 |
| ZEBRA TECHNOLOGIES CORP                                    | 0.0042% US9892071054 |
| STAPLES INC 010929 10.75 CB                                | 0.0042% US855030AQ50 |
| COWAY CO LTD                                               | 0.0042% KR7021240007 |
| ALTICE FRANCE SA 150729 5.125 CB                           | 0.0042% US02156LAF85 |
| SCB X PCL                                                  | 0.0041% THA790010R17 |
| BRE BANK SA                                                | 0.0041% PLBRE0000012 |
| CHINA RESOURCES MIXC LIFESTYLE SERVICES LTD                | 0.0041% KYG2122G1064 |
| ON SEMICONDUCTOR CORPORATION                               | 0.0041% US6821891057 |
| CHINA MINSHENG BAN                                         | 0.0041% CNE100000HF9 |
| WEST FRASER TIMBER CO                                      | 0.0041% CA9528451052 |
| CENTURIA INDUSTRIAL REIT ORDINARY UNITS FULLY PAID         | 0.0041% AU000000CIP0 |
| ESSITY AB SER B NPV                                        | 0.0041% SE0009922164 |
| REGIONS FINANCIAL CORP                                     | 0.0041% US7591EP1005 |
| OLYMPUS CORP                                               | 0.0041% JP3201200007 |
| VIBRA ENERGIA S.A. COM NPV                                 | 0.0041% BRVBBRACNOR1 |
| DIRECTV FIN LLCCOINC 150231 10.00 CB                       | 0.0041% US25461LAD47 |
| TENET HEALTHCARE CORP 011028 6.125 CB                      | 0.0041% US88033GDK31 |
| JAPAN POST HOLDINGS CO LTD                                 | 0.0041% JP3752900005 |
| POWER CORP OF CANADA CAD                                   | 0.0041% CA7392391016 |
| SINOPHARM GROUP CO-H                                       | 0.0041% CNE100000FN7 |
| ECOPRO BM CO LTD                                           | 0.0041% KR7247540008 |
| LEEWARD RENEWABLE ENERGY LLC 010729 4.25 CB                | 0.0041% US524590AA45 |
| KEYCORP                                                    | 0.0041% US4932671088 |
| ABU DHABI NATIONAL OIL COMPANY FOR DISTRIBUTION PJSC       | 0.0041% AEA006101017 |
| LOTES CO LTD ORD                                           | 0.0041% TW0003533006 |
| BOMBARDIER INC 010632 7.00 CB                              | 0.0041% US097751CC35 |
| COSTAR GROUP INC COM                                       | 0.0041% US22160N1090 |
| NORTHERN TRUST CORP                                        | 0.0041% US6658591044 |
| WANT WANT CHINA HOLDINGS LTD                               | 0.0041% KYG9431R1039 |
| BAPCOR LIMITED ORDINARY FULLY PAID                         | 0.0041% AU000000BAP9 |
| TENET HEALTHCARE CORP 150630 6.125 CB                      | 0.0041% US88033GDQ01 |
| SECOM CO LTD                                               | 0.0041% JP3421800008 |
| Income Due - TWD                                           | 0.0041% -            |

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| HONG LEONG BANK BHD                                   | 0.0040% MYL58190O007 |
| WISE CL A ORD SHS                                     | 0.0040% GB00BL9YR756 |
| DETERRA ROYALTIES LIMITED ORDINARY FULLY PAID         | 0.0040% AU0000107484 |
| DEFERRED SETTL                                        |                      |
| EMAAR DEVELOPMENT PJSC                                | 0.0040% AEE001901017 |
| UNITED AIRLINES INC 150426 4.375 CB                   | 0.0040% US90932LAG23 |
| OLD MUTUAL LTD NPV                                    | 0.0040% ZAE000255360 |
| FIRST CITIZENS BCSHS - CL A                           | 0.0040% US31946M1036 |
| IRON MOUNTAIN INC 150229 7.00 CB                      | 0.0040% US46284VAP67 |
| NOVELIS INC 300130 6.88 CB                            | 0.0040% US670001AL04 |
| IMDEX LIMITED                                         | 0.0040% AU000000IMDS |
| ASSA ABLOY AB                                         | 0.0040% SE0007100581 |
| IRESS LIMITED                                         | 0.0040% AU000000IRE2 |
| BAUSCH HEALTH COM INC 300928 11.00 CB                 | 0.0040% US071734AQ04 |
| MEGAPORT LIMITED ORDINARY FULLY PAID                  | 0.0040% AU000000MP15 |
| PROLOGIS PROPERTY MEXICO SA DE CV                     | 0.0040% MXCFFI170008 |
| MATSUKIYOCOCOKARA AND CO                              | 0.0040% JP3869010003 |
| SS AND C TECHNOLOGIES INC 300927 5.50 CB              | 0.0040% US78466CAC01 |
| ARDAGH METAL PACKAGING FINANCE USA LLC 010929 4.00 CB | 0.0040% US03969YAB48 |
| UNITED RENTALS NORTH AMERICA INC 150128 4.875 CB      | 0.0040% US911365BG81 |
| ZHAOJIN MINING INDUSTRY - H                           | 0.0039% CNE1000004R6 |
| ECOPRO CO LTD                                         | 0.0039% KR7086520004 |
| PEXA GROUP LTD PLC                                    | 0.0039% AU0000158594 |
| BPER BANCA SPA 010228 6.125 CB                        | 0.0039% IT0005523896 |
| AMBank HOLDING BHD                                    | 0.0039% MYL10150O006 |
| BANCO DE CREDITO E INVERSIONES                        | 0.0039% CLP321331116 |
| SM INVESTMENTS CORPORATION                            | 0.0039% PHY806761029 |
| TRONOX INC 150329 4.625 CB                            | 0.0039% US897051AC29 |
| EVA AIRWAYS CORP                                      | 0.0039% TW0002618006 |
| WPG HOLDINGS CO LTD                                   | 0.0039% TW0003702007 |
| LOVISA HOLDINGS LIMITED ORDINARY FULLY PAID           | 0.0039% AU000000LOV7 |
| BEGA CHEESE LIMITED                                   | 0.0039% AU000000BGA8 |
| ACER INC                                              | 0.0039% TW0002353000 |
| TAIWAN BUSINESS BANK                                  | 0.0039% TW0002834009 |
| BELLEVUE GOLD LIMITED ORDINARY FULLY PAID             | 0.0039% AU0000019374 |
| TITANIUM 2L BONDCO SARL 140131 6.25 CB                | 0.0039% DE000A3L3AG9 |
| MIDEA GROUP CO LTD                                    | 0.0039% CNE100006M58 |
| RAKUTEN GROUP INC 150429 9.75 CB                      | 0.0039% US75102WAK45 |
| CLEVELAND-CLIFFS INC 010533 7.38 CB                   | 0.0039% US185899AR28 |
| MOBICO GROUP PLC                                      | 0.0039% GB0006215205 |
| CHOBANI HOLDCO II LLC 011029 8.75 CB                  | 0.0039% US169918AA77 |
| CALPINE CORP 010231 5.00 CB                           | 0.0039% US131347CQ78 |
| STMICROELECTRONICS NV                                 | 0.0038% NL0000226223 |
| MONADELPHOUS GROUP LIMITED                            | 0.0038% AU000000MND5 |
| SAKS GLOBAL ENTERPRISES 151229 11.00 CB               | 0.0038% US79380MAA36 |
| GRUPO AEROPORTUARIO DEL CENTRO NORT                   | 0.0038% MX010M000018 |
| MOBILE TELECOMMUNICATIONS COMPANY KSCP                | 0.0038% KW0EQ0601058 |
| CSC HOLDINGS LLC 010229 6.50 CB                       | 0.0038% US126307AZ02 |
| SEKISUI HOUSE                                         | 0.0038% JP3420600003 |
| SUPER MICRO COMPUTCOM USD 0.001 POST REV SPT          | 0.0038% US86800U3023 |
| POST HOLDINGS INC 150430 4.625 CB                     | 0.0038% US737446AQ74 |
| UDR INC                                               | 0.0038% US9026531049 |
| BAUSCH LOMB CORP 011028 8.375 CB                      | 0.0038% US071705AA56 |
| JANE STREET GRPJSF FIN 011132 6.125 CB                | 0.0038% US47077WAD02 |
| ALEXANDRIA REAL ESTATE EQUITIES                       | 0.0038% US0152711091 |
| TURKIYE IS BANKASI-C                                  | 0.0038% TRAI5CTR91N2 |
| FOX CORP                                              | 0.0038% US35137L1052 |
| AIR CANADA VAR VTG SHS NPV                            | 0.0038% CA0089118776 |
| INTERACTIVE BROKERS GRO-CL                            | 0.0038% US45841N1072 |
| JUDO CAPITAL HOLDINGS LTD                             | 0.0038% AU0000182271 |
| FRONTIER COMMUNICATIONS HOLDINGS LLC 150331 8.625 CB  | 0.0038% US35908MAE03 |
| CRRC CORPORATION LTD                                  | 0.0038% CNE100000BG0 |
| TEMPLE AND WEBSTER GROUP LTD                          | 0.0038% AU000000TPW5 |

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| SINGAPORE TELECOMM NPV B/L 100                     | 0.0038% SG1T75931496 |
| HUB INTERNATIONAL LTD 310132 7.375 CB              | 0.0038% US44332PAJ03 |
| CELCOMDIGI BERHAD                                  | 0.0038% MYL69470O005 |
| CITIZENS FINANCIAL GROUP INC                       | 0.0038% US1746101054 |
| EAST MONEY INFORMATION CO LTD                      | 0.0038% CNE100000MD4 |
| BANCOLOMBIA SA                                     | 0.0037% COB07PA00078 |
| Westpac Bank Advance                               | 0.0037% -            |
| FAR EASTERN NEW CENTURY CORPORATION                | 0.0037% TW0001402006 |
| VERISURE MIDHOLDING AB 150229 5.25 CB              | 0.0037% XS2287912450 |
| JACK HENRY & ASSOCIATES INC                        | 0.0037% US4262811015 |
| KASIKORNBANK PCL NVDR                              | 0.0037% TH0016010R14 |
| BOMBARDIER INC 151130 8.75 CB                      | 0.0037% US097751CA78 |
| TOAST INC                                          | 0.0037% US8887871080 |
| SYNNEX TECHNOLOGY INTERNATIONAL CORP               | 0.0037% TW0002347002 |
| AU OPTRONICS CORP                                  | 0.0037% TW0002409000 |
| MEDLINE BORROWER LP 010429 6.25 CB                 | 0.0037% US58506DAA63 |
| NEUREN PHARMACEUTICALS LTD                         | 0.0037% NZNEUE0001S8 |
| THAMES WATER UTILITIES FINANCE PLC 170131 4.375 CB | 0.0037% XS2576550672 |
| BIOMARIN PHARMACEUTICAL INC                        | 0.0037% US09061G1013 |
| CHINA INTERNATIONAL CAPITAL LTD                    | 0.0037% CNE100002359 |
| ALPHA BANK SOCIETE ANONYME 230328 2.50 CB          | 0.0037% XS2388172855 |
| FORTRESS TRANSPORTATION AND INFRASTRUCTUR IN       | 0.0037% US34960PAE16 |
| 011230 7.875 CB                                    |                      |
| VERISURE HOLDING AB 150227 3.25 CB                 | 0.0037% XS2289588837 |
| CLEARWAY ENERGY OPERATING LLC 150132 3.75 CB       | 0.0037% US18539UAE55 |
| COMPANY FOR COOPERATIVE INSURANCE SJSC             | 0.0037% SA000AODPSH3 |
| HEIMSTADEN BOSTAD AB 041229 6.25 FRN               | 0.0037% XS2930588657 |
| WILLIAMS SCOTSMAN INC 150629 6.625 CB              | 0.0037% US96949VAM54 |
| ORION OYJ                                          | 0.0036% FI0009014377 |
| EPIROC AB                                          | 0.0036% SE0015658109 |
| EVOLUTION AB                                       | 0.0036% SE0012673267 |
| Outstanding Settlement Receipts - CNY              | 0.0036% -            |
| MAGELLAN FINANCIAL GROUP LIMITED                   | 0.0036% AU000000MFG4 |
| GENMAB AS                                          | 0.0036% DK0010272202 |
| Futures Margin - AUD                               | 0.0036% -            |
| CHAROEN POKPHAND FOODS PCL                         | 0.0036% TH0101010R14 |
| BUILDERS FIRSTSOURCE INC                           | 0.0036% US12008R1077 |
| OWENS CORNING INC                                  | 0.0036% US6907421019 |
| ARENA REIT ORDINARY UNITS FULLY PAID               | 0.0036% AU000000ARF6 |
| BAXTER INTL INC COM                                | 0.0036% US0718131099 |
| NCR ATLEOS ESCROW CORP 010429 9.50 CB              | 0.0036% US638962AA84 |
| KLABIN SA UNITS                                    | 0.0036% BRKLBNCDA18  |
| CASTELLUM AB 020370 3.125 CB                       | 0.0036% XS2380124227 |
| KERING                                             | 0.0036% FR0000121485 |
| KUBOTA CORPORATION                                 | 0.0036% JP3266400005 |
| MPT OPERATING PARTNERSHIP LP 050628 3.692 CB       | 0.0036% XS2085724156 |
| EMPIRE CO LIMITED                                  | 0.0036% CA2918434077 |
| BEIERSDORF AG                                      | 0.0036% DE0005200000 |
| FIDELITY NATL FINL FNF GROUP                       | 0.0036% US31620R3030 |
| BUMRUNGRAD INTERNATIONAL HOSPITAL PCL              | 0.0036% TH0168010R13 |
| CHINA RESOURCES GAS GROUP LTD                      | 0.0036% BMG2113B1081 |
| TECHTRONIC INDUSTRIES CO                           | 0.0036% HK0669013440 |
| AKZO NOBEL NV                                      | 0.0036% NL0013267909 |
| OOREDOO QSC                                        | 0.0036% QA0007227737 |
| CHINA STATE CONSTRUCTION INT                       | 0.0036% KYG216771363 |
| Income Due - SEK                                   | 0.0036% -            |
| INDUSTRIAL BANK OF KOREA                           | 0.0036% KR7024110009 |
| UPM KYMMENE CORP                                   | 0.0036% FI0009005987 |
| WESCO DISTRIBUTION INC 150628 7.25 CB              | 0.0036% US95081QAP90 |
| ENTEGRIS INC                                       | 0.0036% US29362U1043 |
| HYGON INFORMATION TECHNOLOGY ORD SHS A             | 0.0036% CNE100005PT2 |
| GLOBALWAFERS CO LTD                                | 0.0036% TW0006488000 |
| QATAR INTERNATIONAL ISLAMIC BANK QSC               | 0.0036% QA0006929879 |
| NUFARM LIMITED                                     | 0.0035% AU000000NUF3 |
| COLOPLAST                                          | 0.0035% DK0060448595 |

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| VANGUARD INTERNATIONAL SEMICONDUCTOR COR             | 0.0035% TW0005347009 |
| RPM INTERNATIONAL INC                                | 0.0035% US7496851038 |
| CENTRAL PATTANA PCL                                  | 0.0035% TH0481010R10 |
| China Government Bond - maturing 21 May 2030         | 0.0035% CND100036Q75 |
| JULIUS BAER GROUP LTD                                | 0.0035% CH0102484968 |
| CLEARWAY ENERGY OPERATING LLC 150231 3.75 CB         | 0.0035% US18539UAD72 |
| COVESTRO AG NPV                                      | 0.0035% DE000A40KY26 |
| SGD BNP PARIBAS A/C                                  | 0.0035% -            |
| GIANT BIOGENE HLDG                                   | 0.0035% KYG3887G1091 |
| PTC INC                                              | 0.0035% US69370C1009 |
| CITIC SECURITIES CO LTD                              | 0.0035% CNE000001DB6 |
| MONGODB INC                                          | 0.0035% US60937P1066 |
| VMED O2 UK FINANCING I PLC 150731 4.75 CB            | 0.0035% US92858RAB69 |
| CHINA FEIHE LTD                                      | 0.0035% KYG2121Q1055 |
| DAR AL ARKAN REAL ESTATE DEVELOPMENT COMPANY SJSC    | 0.0035% SA11U0S23612 |
| SMITH & NEPHEW PLC                                   | 0.0035% GB0009223206 |
| ROYAL CARIBBEAN CRUISES LTD 010428 5.50 CB           | 0.0035% US780153BG60 |
| CAMDEN PROPERTY TRUST                                | 0.0035% US1331311027 |
| SCHINDLER HOLDING-PART CERT                          | 0.0035% CH0024638196 |
| KIKKOMAN CORPORATION JPY                             | 0.0035% JP3240400006 |
| LONGFOR GROUP HOLDINGS LTD                           | 0.0035% KYG5635P1090 |
| YANBU NATIONAL PETROCHEMICALS COMPANY SJSC           | 0.0035% SA000A0HNF36 |
| HEIMSTADEN BOSTAD AB 010527 2.625 CB                 | 0.0035% XS2294155739 |
| APH APH2 APH3 AQUARIAN 011129 7.875 CB               | 0.0035% US00188QAA40 |
| SPRINGLEAF FINANCE CORP 150326 7.125 CB              | 0.0035% US85172FAN96 |
| CAPGEMINI SA                                         | 0.0035% FR0000125338 |
| STENA INTERNATIONAL SA 150131 7.25 CB                | 0.0035% US85858EAD58 |
| UNIVISION COMMUNICATIONS INC 010627 6.625 CB         | 0.0035% US914906AU68 |
| W R GRACE HOLDINGS LLC 150829 5.625 CB               | 0.0035% US92943GAA94 |
| WOOLWORTHS HOLDINGS LTD                              | 0.0035% ZAE000063863 |
| CCO HOLDINGS LLC 010633 4.50 CB                      | 0.0035% US1248EPCL57 |
| MONCLER SPA                                          | 0.0035% IT0004965148 |
| OMNICOM GROUP                                        | 0.0035% US6819191064 |
| HELLENIC TELECOMMUNICATIONS                          | 0.0035% GRS260333000 |
| GILDAN ACTIVEWEAR INC                                | 0.0035% CA3759161035 |
| TENET HEALTHCARE CORP 011127 5.125 CB                | 0.0035% US88033GDB32 |
| SNAP INC 010333 6.88 CB                              | 0.0035% US83304AAL08 |
| ARES MANAGEMNT COR COM                               | 0.0034% US03990B1017 |
| SUMITOMO ELECTRIC                                    | 0.0034% JP3407400005 |
| HUA HONG SEMICONDUCTOR LTD                           | 0.0034% HK0000218211 |
| BANDWITH INC                                         | 0.0034% US05988J1034 |
| LEGEND BIOTECH CORP                                  | 0.0034% US52490G1022 |
| CCO HOLDINGS LLC 010929 6.375 CB                     | 0.0034% US1248EPCS01 |
| S A C I FALABELLA COM ORDINARY SHARES                | 0.0034% CLP3880F1085 |
| NVR INC                                              | 0.0034% US62944T1051 |
| CELESTICA INC COM NPV                                | 0.0034% CA15101Q2071 |
| NEXSTAR ESCROW CORP 150727 5.625 CB                  | 0.0034% US65343HAA95 |
| NITTO DENKO CORPORATION                              | 0.0034% JP3684000007 |
| CALIFORNIA BUYERATLANTI 150232 6.38 CB               | 0.0034% US13005HAA86 |
| VOLTRONIC POWER TECHNOLOGY CORP                      | 0.0034% TW0006409006 |
| CHEMOURS CO 150527 5.375 CB                          | 0.0034% US163851AE83 |
| WUXI APPTEC CO LTD                                   | 0.0034% CNE100003F19 |
| MIDCAP FINANCIAL ISSUER TRUST 010528 6.50 CB         | 0.0034% US59567LAA26 |
| WALGREENS BOOTS ALLIANCE INC 010626 3.45 CB          | 0.0034% US931427AQ19 |
| LUXSHARE PRECISION INDUSTRY CO LTD                   | 0.0034% CNE100000TP3 |
| KRUNG THAI BANK PCL                                  | 0.0034% TH0150010R11 |
| MAUSER PACKAGING SOLUTIONS HOLDING CO 150427 9.25 CB | 0.0034% US57763RAC16 |
| TOYOTA INDUSTRIES CORPORATION                        | 0.0034% JP3634600005 |
| FORTRESS TRANS INFRAST 150433 5.88 CB                | 0.0034% US34960PAH47 |
| CCO HOLDINGS LLC 010629 5.375 CB                     | 0.0034% US1248EPCB75 |
| UNIVISION COMMUNICATIONS INC 150828 8.00 CB          | 0.0034% US914906AY80 |
| ELDERS LIMITED                                       | 0.0034% AU000000ELD6 |
| SBA COMMUNICATIONS CORP 150227 3.875 CB              | 0.0034% US78410GAD60 |

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| ROLLINS INC                                        | 0.0034% US7757111049 |
| HILLENBRAND INC 150229 6.25 CB                     | 0.0033% US431571AF58 |
| CALPINE CORP 150228 4.5 CB                         | 0.0033% US131347CM64 |
| POSCO FUTURE M CO LTD                              | 0.0033% KR7003670007 |
| AVANTOR FUNDING INC 150728 4.625 CB                | 0.0033% US05352TAA79 |
| KIMBERLY CLARK DE MEXICO A                         | 0.0033% MXP606941179 |
| OBAYASHI CORPORATION                               | 0.0033% JP3190000004 |
| CCO HOLDINGS LLC 150134 4.25 CB                    | 0.0033% US1248EPCP61 |
| CAESARS ENTERTAINMENT INC 150232 6.50 CB           | 0.0033% US12769GAC42 |
| GLATFELTER 151131 7.25 CB                          | 0.0033% US55939AAA51 |
| POU CHEN CORPORATION                               | 0.0033% TW0009904003 |
| TENET HEALTHCARE CORP 150531 6.75 CB               | 0.0033% US88033GDU13 |
| TELECOM ITALIA SPA 150228 6.875 CB                 | 0.0033% XS2581393134 |
| EQUITY LIFESTYLE PROPERTIES INC                    | 0.0033% US29472R1086 |
| WAND NEWCO 3 INC 300132 7.625 CB                   | 0.0033% US933940AA60 |
| FINECOBANK BANCO FINECO SPA                        | 0.0033% IT0000072170 |
| DIETEREN GROUP                                     | 0.0033% BE0974259880 |
| SINCLAIR TELEVISION GROU 150233 8.13 CB            | 0.0033% US829259BH26 |
| CBRAIN ORD SHS                                     | 0.0033% DK0060030286 |
| TABCORP HOLDINGS LTD                               | 0.0033% AU000000TAH8 |
| ALLIED UNIVERSAL HOLDCO LLC 010628 4.625 CB        | 0.0033% US019579AA90 |
| VODAFONE GROUP PLC 300886 8.00 CB                  | 0.0033% XS2630493570 |
| AYALA LAND INC                                     | 0.0033% PHY0488F1004 |
| 1011778 BC UNLIMITED LIABILITY CO 150128 3.875 CB  | 0.0033% US68245XAH26 |
| TENET HEALTHCARE CORP 010629 4.25 CB               | 0.0033% US88033GDM96 |
| CHS COMMUNITY HEALTH SYSTEMS INC 150327 5.625 CB   | 0.0033% US12543DBG43 |
| AEGON ORD SHS                                      | 0.0033% BMG0112X1056 |
| POST HOLDINGS INC 151229 5.50 CB                   | 0.0033% US737446AP91 |
| ECLAT TEXTILE COMPANY LTD                          | 0.0033% TW0001476000 |
| CSC HOLDINGS LLC 150427 5.50 CB                    | 0.0033% US126307AQ03 |
| PRIME HEALTHCARE SERVICES INC 010929 9.375 CB      | 0.0033% US74165HAC25 |
| CHART INDUSTRIES INC 010130 7.50 CB                | 0.0033% US16115QAF72 |
| LINDT & SPRUENGLI AG-REG                           | 0.0033% CH0010570759 |
| Outstanding Settlement Receipts - THB              | 0.0033% -            |
| YADEA GROUP HOLDINGS LTD                           | 0.0033% KYG9830F1063 |
| MASCO CORP USD                                     | 0.0033% US5745991068 |
| SAUDI INVESTMENT BANK SJSC                         | 0.0032% SA0007879063 |
| ZIGGO BOND COMPANY BV 280230 3.375 CB              | 0.0032% XS2116386132 |
| PINNACLE BIDCO PLC 111028 10.00 CB                 | 0.0032% XS2696093033 |
| NIPPON SANSO HOLDINGS CORP                         | 0.0032% JP3711600001 |
| LAN AIRLINES GROUP SA                              | 0.0032% CL0000000423 |
| TIM S.A. COM NPV                                   | 0.0032% BRTIMSACNOR5 |
| NOVELS CORP 300130 4.75 CB                         | 0.0032% US670001AE60 |
| W P CAREY INC                                      | 0.0032% US92936U1097 |
| CDI ESCROW ISSUER INC 010430 5.75 CB               | 0.0032% US12511VAA61 |
| QUIKRETE HOLDINGS INC 010333 6.75 CB               | 0.0032% US74843PAB67 |
| MELCO RESORTS FINANCE LTD 041229 5.375 CB          | 0.0032% US58547DAD12 |
| BRITISH TELECOMMUNICATIONS PLC 201283 8.375 CB     | 0.0032% XS2636324274 |
| ARDONAGH FINCO PLC 150231 6.875 CB                 | 0.0032% XS2765406371 |
| CIA DE MINAS BUENAVENTUR-ADR                       | 0.0032% US2044481040 |
| BANK ALJAZIRA JSC                                  | 0.0032% SA0007879055 |
| NANOSONICS LTD                                     | 0.0032% AU000000NAN9 |
| FIFTH THIRD BANCORP                                | 0.0032% US3167731005 |
| GTCR W 2 MERGER SUB LLC 150131 8.50 CB             | 0.0032% XS2696111389 |
| FREEDOM MORTGAGE HOLDINGS LLP 010229 9.25 CB       | 0.0032% US35641AAA60 |
| KIRIN HOLDINGS CO LTD                              | 0.0032% JP3258000003 |
| NOK BNP PARIBAS A/C                                | 0.0032% -            |
| PETSMART INC 150229 7.75 CB                        | 0.0032% US71677KAB44 |
| CONSTELLIUM SE 150429 3.75 CB                      | 0.0032% US21039CAB00 |
| BANK OF COMMUNITIONS CO LTD                        | 0.0032% CNE1000000S2 |
| MANHATTAN ASSOCIATES INC                           | 0.0032% US5627501092 |
| CO-OPERATIVE GROUP HOLDINGS (2011) LTD 080726 7.50 | 0.0032% XS0629974352 |
| STEP                                               |                      |
| PETRONAS CHEMICALS GROUP BHD                       | 0.0032% MYL51830O008 |
| ORA BANDA MINING LTD ORDINARY FULLY PAID           | 0.0032% AU0000050130 |

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| ESTEE LAUDER COMPANIES                                | 0.0032% | US5184391044 |
| HOWARD HUGHES CORP 010229 4.125 CB                    | 0.0032% | US44267DAE76 |
| EVT LTD                                               | 0.0031% | AU000000EVT1 |
| DCLI BIDCO LLC 151129 7.75 CB                         | 0.0031% | US233104AA67 |
| ILLUMINA INC                                          | 0.0031% | US4523271090 |
| SHIMANO INC                                           | 0.0031% | JP3358000002 |
| ROYAL CARIBBEAN CRUISES 300931 5.625 CB               | 0.0031% | US780153BW11 |
| INCYTE CORP                                           | 0.0031% | US45337C1027 |
| HACI OMER SABANCI HOLDINGS AS                         | 0.0031% | TRASAHO91Q5  |
| NRW HOLDINGS LTD                                      | 0.0031% | AU000000NWH5 |
| METROPOLITAN BANK & TRUST COMPANY                     | 0.0031% | PHY6028G1361 |
| DONGBU INSURANCE CO LTD                               | 0.0031% | KR7005830005 |
| Outstanding Settlement Receipts - GBP                 | 0.0031% | -            |
| STUDIO CITY FINANCE LTD 150129 5.00 CB                | 0.0031% | US86389QAG73 |
| GLOBAL UNICHIP CORP                                   | 0.0031% | TW0003443008 |
| CHIBA BANK LTD JPY                                    | 0.0031% | JP3511800009 |
| AMS AG 300329 10.50 CB                                | 0.0031% | XS2724532333 |
| CHOW TAI FOOK JEWELRY                                 | 0.0031% | KYG211461085 |
| ANYWHERE REAL EST CO-ISS 150430 7.00 CB               | 0.0031% | US75606DAS09 |
| ILIAD HOLDING SAS 150431 8.50 CB                      | 0.0031% | US449691AF14 |
| JERROLD FINCO PLC 150430 7.875 CB                     | 0.0031% | XS2797220782 |
| TVL FINANCE PLC 280428 10.25 CB                       | 0.0031% | XS2615792194 |
| AMOTIV LIMITED ORDINARY FULLY PAID                    | 0.0031% | AU0000340770 |
| ORIENT OVERSEAS INTL LTD                              | 0.0031% | BMG677491539 |
| PAYCOM SOFTWARE INC                                   | 0.0031% | US70432V1026 |
| KOREAN AIR LINES CO LTD                               | 0.0031% | KR7003490000 |
| VODAFONE GROUP PLC 040681 5.125 CB                    | 0.0031% | US92857WBX74 |
| HYUNDAI MOTOR CO PRF                                  | 0.0031% | KR7005381009 |
| BEST BUY CO INC                                       | 0.0031% | US0865161014 |
| LORCA TELECOM BOND CO SAU 180927 4.00 CB              | 0.0031% | XS2240463674 |
| INGHAMS GROUP LIMITED                                 | 0.0031% | AU000000ING6 |
| SIRIUS XM RADIO INC 010730 4.125 CB                   | 0.0031% | US82967NBG25 |
| KENNEDY WILSON INC 010230 4.75 CB                     | 0.0031% | US489399AN56 |
| CSC HOLDINGS LLC 150130 5.75 CB                       | 0.0031% | US126307BA42 |
| TELECOM ITALIA FIN SA 240133 7.75 CB                  | 0.0031% | XS0161100515 |
| HILTON DOMESTIC OPERATING CO INC 150333 5.875 CB      | 0.0031% | US432833AR23 |
| JAPAN EXCHANGE GROUP INC                              | 0.0030% | JP3183200009 |
| MESAIEED PETROCHEMICAL HOLDING CO QSC                 | 0.0030% | QA000VSUG130 |
| NICK SCALI FURNITURE                                  | 0.0030% | AU000000NCK1 |
| BOMBARDIER INC 010731 7.25 CB                         | 0.0030% | US097751CB51 |
| SHANGHAI PUDONG DEVELOPMENT BANK CO LTD               | 0.0030% | CNE000001187 |
| LEVEL 3 FINANCING INC 150530 10.50 CB                 | 0.0030% | US527298BU63 |
| ALTICE FRANCE SA 150729 4.00 CB                       | 0.0030% | XS2332975007 |
| HILTON DOMESTIC OPERATING COMPANY INC 150232 3.625 CB | 0.0030% | US432833AN19 |
| CHENG SHIN RUBBER INDUSTRY CO LTD                     | 0.0030% | TW0002105004 |
| GULF BANK KSCP                                        | 0.0030% | KW0EQ0100028 |
| CPUK FINANCE LTD 280829 7.875 CB                      | 0.0030% | XS2818818507 |
| CHINA TAIPING INSURANCE HOLDINGS CO LTD               | 0.0030% | HK0000055878 |
| EDGE FINCO PLC 150831 8.13 CB                         | 0.0030% | XS2914010157 |
| MINOR INTERNATIONAL PCL NVDR                          | 0.0030% | TH0128010R17 |
| KINROSS GOLD CORP                                     | 0.0030% | CA4969024047 |
| ALTICE FRANCE SA 150128 3.375 CB                      | 0.0030% | XS2053846262 |
| Japanese Government Bond - maturing 12 Dec 2028       | 0.0030% | JP1103531K10 |
| NOVO BANCO SA 011233 9.875 CB                         | 0.0030% | PTNOBLOM0001 |
| SUBARU CORP                                           | 0.0030% | JP3814800003 |
| DRAFTKINGS HOLDINGS INC                               | 0.0030% | US26142V1052 |
| PERENTI LTD                                           | 0.0030% | AU0000061897 |
| SERVICE PROPERTIES TRUST 151131 8.625 CB              | 0.0030% | US81761LAC63 |
| IPH LIMITED ORDINARY FULLY PAID                       | 0.0030% | AU000000IPH9 |
| PUNCH FINANCE PLC 300626 6.125 CB                     | 0.0030% | XS2357307664 |
| INTOUCH HOLDINGS PCL                                  | 0.0030% | TH0201010R12 |
| LCPR SENIOR SECURED FINANCING DAC 151027 6.75 CB      | 0.0030% | US50201DAA19 |
| CHINA MERCHANTS PO NPV                                | 0.0030% | HK0144000764 |
| CSC HOLDINGS LLC 151131 4.50 CB                       | 0.0030% | US126307BH94 |

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| ARDONAGH GROUP FINANCE LTD 150232 8.875 CB           | 0.0030% US039956AA59  |
| ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024          | 0.0030% ES0167050915  |
| LIVE NATION ENTERTAINMENT INC 150527 6.50 CB         | 0.0030% US538034AV10  |
| RHB BANK BHD                                         | 0.0030% MYL10660O009  |
| DEUCE FINCO PLC 150627 5.50 CB                       | 0.0029% XS2351480996  |
| SERVICE STREAM LIMITED                               | 0.0029% AU000000SSM2  |
| BM EUROPEAN VALUE RET 271131 6.50 CB                 | 0.0029% XS2942371274  |
| SIRIUS XM RADIO INC 010931 3.875 CB                  | 0.0029% US82967NBM92  |
| JIANGSU HENGRUI MEDICINE CO LTD                      | 0.0029% CNE0000014W7  |
| SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD      | 0.0029% CNE100003G67  |
| NEWS CORP                                            | 0.0029% US65249B1098  |
| NOVA LJUBLJANSKA BANKA DD LJUBLJANA 281132 10.75 CB  | 0.0029% XS2413677464  |
| SAUDI TADAWUL GROUP HOLDING CO                       | 0.0029% SA15DHKGHBH4  |
| GENESEE AND WYOMING INC 150432 6.25 CB               | 0.0029% US371559AB15  |
| CLEVELAND CLIFFS INC 150931 7.50 CB                  | 0.0029% US185899AS01  |
| PIKE CORP 310131 8.625 CB                            | 0.0029% US721283AB55  |
| AIR FRANCE KLM SA 310528 8.125 CB                    | 0.0029% FR001400F2R8  |
| ALLIANT HOLDINGS INTERMEDIATE LLC 151027 6.75 CB     | 0.0029% US01883LAA17  |
| GAMING AND LEISURE P COM                             | 0.0029% US36467J1088  |
| CAIXA ECONOMICA MONTEPIO GERAL CAIXA ECONOMIC        | 0.0029% PTCMG3OM0038  |
| 120634 8.50 CB                                       |                       |
| CASTLE UK FINCO PLC 150529 7.00 CB                   | 0.0029% XS2447921896  |
| United States Government Bond - maturing 15 Oct 2026 | 0.0029% US91282CJC64  |
| PINEWOOD FINCO PLC 270330 6.00 CB                    | 0.0029% XS2783792307  |
| UNICREDIT SPA 190632 5.861 CB                        | 0.0029% US904678AF64  |
| ALLIANT HOLDINGS INTERMEDIATE LLC 150131 7.00 CB     | 0.0029% US01883LAF04  |
| MIDEA GROUP CO LTD                                   | 0.0029% CNE100001QQ5  |
| CHINA AIRLINES LTD                                   | 0.0029% TW0002610003  |
| SITEMINDER LTD                                       | 0.0029% AU0000183543  |
| HOWDEN UK REFINANCE PLC 150231 7.25 CB               | 0.0029% US44287GAA40  |
| SUMBER ALFARIA TRIJAYA TBK PT                        | 0.0029% ID1000128705  |
| PIRAEUS BANK SA 170434 7.25 CB                       | 0.0029% XS2747093321  |
| ALLIANT HOLD CO ISSUER 011031 6.50 CB                | 0.0029% US01883LAG86  |
| RAKUTEN GROUP INC 151229 FRN                         | 0.0029% US75102WAM01  |
| GRAY TELEVISION INC 150729 10.5 CB                   | 0.0029% US389375AM81  |
| IMS HEALTH INC 151026 5.00 CB                        | 0.0029% US449934AD05  |
| ORANGE SA                                            | 0.0029% FR0000133308  |
| JANE STREET GROUP LLC 300431 7.125 CB                | 0.0029% US47077WAC29  |
| JENTECH PRECISION INDUSTRIAL CO LTD                  | 0.0029% TW0003653002  |
| INTESA SANPAOLO SPA 100630 5.148 CB                  | 0.0029% XS2185883100  |
| ACCOR SA 110129 7.25 CB                              | 0.0029% FR001400L5X1  |
| VERY GROUP FUNDING PLC 010826 6.50 CB                | 0.0029% XS2370618618  |
| INTERTEK GROUP INC                                   | 0.0029% GB0031638363  |
| CARMAX INC                                           | 0.0029% US1431301027  |
| ROYAL CARIBBEAN CRUISES LTD 150332 6.25 CB           | 0.0029% US780153BU54  |
| BELL CANADA 150955 FRN                               | 0.0029% US0778FPAQ20  |
| HELIA GROUP LIMITED ORDINARY FULLY PAID              | 0.0029% AU0000251498  |
| MARKET BIDCO FINCO PLC 041127 5.50 CB                | 0.0029% XS2470988101  |
| ROYAL CARIBBEAN CRUISES LTD 010233 6.00 CB           | 0.0029% US780153BV38  |
| FRESENIUS MEDICAL CARE AG & CO                       | 0.0029% DE0005785802  |
| HOSHIZAKI CORP                                       | 0.0029% JP3845770001  |
| FRONTIER COMMUNICATIONS 010528 5.0 CB                | 0.0029% US35906ABF49  |
| SOUTHWEST AIRLINES CO USD                            | 0.0029% US8447411088  |
| AADVANTAGE LOYALTY 200426 5.50 SF                    | 0.0029% US00253XAA90  |
| CSC HOLDINGS LLC 011230 4.625 CB                     | 0.0029% US126307BD80  |
| CARNIVAL CORP 010326 7.625 CB                        | 0.0029% US143658BL56  |
| WYNN MACAU LTD 150126 5.50 CB                        | 0.0029% US98313RAG11  |
| BT GROUP PLC                                         | 0.0029% GB0030913577  |
| MOLINA HEALTHCARE INC 150133 6.25 CB                 | 0.0029% US60855SRAM25 |
| OBIC CO LTD                                          | 0.0029% JP3173400007  |
| LIFEPOINT HEALTH INC 151030 11.0 CB                  | 0.0029% US53219LAW90  |
| RAVEN ACQUISITION HOLDIN 151131 6.88 CB              | 0.0029% US75420NAA19  |
| BELLIS FINCO PLC 160227 4.00 CB                      | 0.0029% XS2303072883  |
| HUATAI SECURITIES CO LTD                             | 0.0028% CNE100001YQ9  |

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| SRM ESCROW ISSUER LLC 011128 6.00 CB                        | 0.0028% US85236FAA12 |
| ZHEN DING TECHNOLOGY HOLDING LTD                            | 0.0028% KYG989221000 |
| POST HOLDINGS INC 010333 6.375 CB                           | 0.0028% US737446AV69 |
| ALBERTSONS COMPANIES INC 150127 4.625 CB                    | 0.0028% US013092AC57 |
| SK BIOPHARMACEUTICALS CO LTD                                | 0.0028% KR7326030004 |
| BRENNTAG SE                                                 | 0.0028% DE000A1DAH10 |
| TRIVIUM PACKAGING FINANCE BV 150826 5.50 CB                 | 0.0028% US89686QAA40 |
| RHP HOTEL PROPERTIES LP 010432 6.50 CB                      | 0.0028% US749571AK15 |
| STAR PARENT INC 011030 9.00 CB                              | 0.0028% US855170AA41 |
| MPT OPERATING PARTNERSHIP LP 150232 8.50 CB                 | 0.0028% US55342UAQ76 |
| BANCA IFIS SPA 130928 6.875 CB                              | 0.0028% IT0005561367 |
| BAUSCH HEALTH COMPANIES INC 010628 4.875 CB                 | 0.0028% US071734AN72 |
| AMOREPACIFIC CORP                                           | 0.0028% KR7090430000 |
| SIRIUS XM RADIO INC 010827 5.00 CB                          | 0.0028% US82967NBA54 |
| FERTITTA ENTERTAINMENT LLC 150130 6.75 CB                   | 0.0028% US31556TAC36 |
| BANK OF CYPRUS PLC 250728 7.375 CB                          | 0.0028% XS2648493570 |
| BAUSCH HEALTH COMPANIES INC 010227 6.125 CB                 | 0.0028% US071734AP21 |
| TELEFONICA EUROPE BV 070631 6.75 CB                         | 0.0028% XS2646608401 |
| CENTURIA CAPITAL LTD                                        | 0.0028% AU000000CNI5 |
| MAGNA INTERNATIONAL INC                                     | 0.0028% CA5592224011 |
| PIRAEUS BANK SA 051229 6.75 CB                              | 0.0028% XS2728486536 |
| TELECOM ITALIA SPA 310728 7.875 CB                          | 0.0028% XS2637954582 |
| AMMAN MINERAL INTERNASIONAL ORD SHS                         | 0.0028% ID1000191109 |
| TERADYNE INC                                                | 0.0028% US8807701029 |
| ALTICE FINANCING SA 150829 4.25 CB                          | 0.0028% XS2373430425 |
| ENERGISA SA                                                 | 0.0028% BRENGICDAM16 |
| PHOENIX GP HLDGS ORD                                        | 0.0028% GB00BGXQNP29 |
| JARIR MARKETING COMPANY SJSC                                | 0.0028% SA000A0BLA62 |
| SCIH SALT HOLDINGS INC 010528 4.875 CB                      | 0.0028% US78433BAA61 |
| VIRGIN MEDIA VENDOR FINANCING NOTES III DAC 150728 4.875 CB | 0.0028% XS2187646901 |
| CHARGEPOINT HOLDINGS ORD SHS CLASS A                        | 0.0028% US15961R1059 |
| MAC COPPER LTD                                              | 0.0028% AU0000319733 |
| WYNN MACAU LTD 260828 5.625 CB                              | 0.0028% US98313RAH93 |
| VODAFONE GROUP PLC 300884 6.50 CB                           | 0.0028% XS2630490717 |
| ROYAL CARIBBEAN CRUISES LTD 150727 5.375 CB                 | 0.0028% US780153BK72 |
| KOREA ZINC CO LTD                                           | 0.0028% KR7010130003 |
| CLYDESDALE ACQUISITION HOLDINGS INC 150430 8.75 CB          | 0.0028% US18972EAB11 |
| ENEL AMERICAS SA                                            | 0.0028% CLP371861061 |
| EROSKI S COOP 300429 10.625 CB                              | 0.0028% XS2711320775 |
| Japanese Government Bond - maturing 20 Sep 2028             | 0.0028% JP1103521JA8 |
| TELEFONICA EUROPE BV 030230 6.135 CB                        | 0.0028% XS2582389156 |
| SWEDBANK AB                                                 | 0.0028% SE0000242455 |
| BEIJING SHANGHAI HIGH SPEED RAILWAY CO LTD                  | 0.0027% CNE100003RV9 |
| OPTICS BIDCO SPA 310728 7.875 CB                            | 0.0027% XS2804500812 |
| MADISON IAQ LLC 300629 5.875 CB                             | 0.0027% US55760LAB36 |
| CDR SMOKEY RADIO SYS 151029 9.50 CB                         | 0.0027% US12515KAA60 |
| HANKOOK TIRE AND TECHNOLOGY CO LTD                          | 0.0027% KR7161390000 |
| NAC AVIATION 29 DAC 300626 4.75 CB                          | 0.0027% US62877CAA18 |
| UNI CHARM CORPORATION                                       | 0.0027% JP3951600000 |
| EPAM SYSTEMS INC                                            | 0.0027% US29414B1044 |
| EUROFINS SCIENTIFIC SE 240428 6.75 CB                       | 0.0027% XS2579480307 |
| ONE HOTELS GMBH 020431 7.75 CB                              | 0.0027% XS2811764120 |
| NATIONAL BANK OF GREECE SA 280635 5.875 CB                  | 0.0027% XS2790334184 |
| AVIENT CORP 010830 7.125 CB                                 | 0.0027% US05368VAA44 |
| DANA FINANCING LUXEMBOURG SARL 150731 8.50 CB               | 0.0027% XS2623489627 |
| ALPHA SERVICES AND HOLDINGS SA 130934 6.00 CB               | 0.0027% XS2835739660 |
| TELEFONICA EUROPE BV 311279 5.75220 CB                      | 0.0027% XS2755535577 |
| CAMBRICON TECHNOLOGIES CORP LTD                             | 0.0027% CNE1000041R8 |
| JEFFERIES FINANCE LLC 150828 5.00 CB                        | 0.0027% US47232MAF95 |
| TUAS LIMITED ORDINARY FULLY PAID DEFERRED                   | 0.0027% AU0000089724 |
| FOXCONN INDUSTRIAL INTERNET CO LTD                          | 0.0027% CNE1000031P3 |
| REGIS HEALTHCARE LTD                                        | 0.0027% AU000000REG6 |
| ILIAD SA 020531 5.375 CB                                    | 0.0027% FR001400PRQ7 |



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| NICKEL INDUSTRIES LIMITED                             | 0.0027% AU0000018236 |
| VMED O2 UK FINANCING I PLC 310129 4.0 CB              | 0.0027% XS2231189924 |
| ELIA GROUP SA 150328 5.85 CB                          | 0.0027% BE6342251038 |
| WYNN MACAU LTD 151229 5.125 CB                        | 0.0027% US98313RAE62 |
| ZIGGO BV 150130 4.875 CB                              | 0.0027% US98955DAA81 |
| WH GROUP LTD                                          | 0.0027% KYG960071028 |
| SENSATA TECHNOLOGI SNR NTS 150429 4 CB                | 0.0027% US81725WAK99 |
| ACCOR SA                                              | 0.0027% FR0000120404 |
| DOMAIN HOLDINGS AUSTRALIA LIMITED ORDINARY FULLY PAID | 0.0027% AU000000DHG9 |
| FORD OTOMOTIV SANAYI AS                               | 0.0027% TRAOTOSN91H6 |
| INEOS QUATTRO FINANCE 2 PLC 150329 8.50 CB            | 0.0027% XS2719090636 |
| WEBUILD SPA 200629 5.375 CB                           | 0.0027% XS2830945452 |
| ERAMET SA 220528 7.00 CB                              | 0.0027% FR001400HZE3 |
| CIRSA FINANCE INTERNATIONAL SARL 310728 7.875 CB      | 0.0027% XS2649695736 |
| RAKUTEN GROUP INC 220431 6.25 CB                      | 0.0027% US75102WAB46 |
| HENNES & MAURITZ                                      | 0.0027% SE0000106270 |
| TEGNA INC 150929 5.00 CB                              | 0.0027% US87901JAH86 |
| CIA PARANAENSE DE PRF`B`NPV                           | 0.0027% BRCPLEACNPB9 |
| HANMI SEMICONDUCTOR CO LTD                            | 0.0027% KR7042700005 |
| ILIAD SA 140627 5.375 CB                              | 0.0027% FR001400EJ15 |
| BANIJAY ENTERTAINMENT SAS 010529 7.00 CB              | 0.0027% XS2690055996 |
| LIONTOWN RESOURCES LTD                                | 0.0027% AU000000LTR4 |
| FNAC DARTY SA 010429 6.00 CB                          | 0.0026% XS2778270772 |
| MPT OPERATING PARTNERSHIP LP 151027 5.00 CB           | 0.0026% US55342UAH77 |
| ALSTOM SA 290529 5.868 CB                             | 0.0026% FR001400Q7G7 |
| MOUWASAT MEDICAL SERVICES CO                          | 0.0026% SA12C051UH11 |
| KONINKLIJKE KPN NV 210927 6.00 CB                     | 0.0026% XS2486270858 |
| SCIL IV LLC 150728 9.50 CB                            | 0.0026% XS2644942737 |
| CF INDUSTRIES HOLDINGS INC                            | 0.0026% US1252691001 |
| CARNIVAL CORP 150130 5.75 CB                          | 0.0026% XS2809222420 |
| ZEGONA FINANCE PL 170729 6.75 CB                      | 0.0026% XS2859406139 |
| IPD 3 BV 150628 8.00 CB                               | 0.0026% XS2631198863 |
| VEOLIA ENVIRONNEMENT SA 220234 5.993 CB               | 0.0026% FR001400KKC3 |
| SAHARA INTERNATIONAL PETROCHEMICAL CO SJSC            | 0.0026% SA000AOKFKK0 |
| UNIPOLSAI ASSICURAZIONI SPA 230534 4.90 CB            | 0.0026% IT0005596207 |
| RCI BANQUE SA 091034 5.50 CB                          | 0.0026% FR001400QY14 |
| ALBERTSONS COMPANIES INC 150329 3.50 CB               | 0.0026% US013092AG61 |
| GRUENENTHAL GMBH 150530 6.75 CB                       | 0.0026% XS2615562274 |
| AIR FRANCE KLM SA 230529 4.625 CB                     | 0.0026% FR001400Q629 |
| TEREOS FINANCE GROUPE I SA 150428 7.25 CB             | 0.0026% XS2532478430 |
| CATALYST METALS ORD SHS                               | 0.0026% AU000000CYL6 |
| GLOBAL AUTO HOLDINGS LTD 150129 8.375 CB              | 0.0026% US00033GAA31 |
| TERNA RETE ELETTRICA NAZIONALE SPA 110130 4.75 CB     | 0.0026% XS2798269069 |
| ACCORINVEST GROUP SA 151029 6.375 CB                  | 0.0026% XS2900445375 |
| RESOLUTE MINING LIMITED                               | 0.0026% AU000000RSG6 |
| BAYER AG 250983 6.625 CB                              | 0.0026% XS2684826014 |
| SBA COMMUNICATIONS CORP 010229 3.125 CB               | 0.0026% US78410GAG91 |
| ROSSINI SARL 311229 6.75 CB                           | 0.0026% XS2854303729 |
| AIB GROUP PLC 200535 4.625 CB                         | 0.0026% XS2823235085 |
| KAKAO BANK CORP                                       | 0.0026% KR7323410001 |
| UPC BROADBAND FINCO BV 150731 4.875 CB                | 0.0026% US90320BAA70 |
| EVONIK INDUSTRIES AG                                  | 0.0026% DE000EVNK013 |
| TUI CRUISES GMBH 150429 6.25 CB                       | 0.0026% XS2804599509 |
| ATOS SE 181229 STEP                                   | 0.0026% XS2950589437 |
| IHO VERWALTUNGS GMBH 151131 7.00 CB                   | 0.0026% XS2905387697 |
| AMERICAN FINANCIAL GROUP INC                          | 0.0026% US0259321042 |
| BIO TECHNE CORP                                       | 0.0026% US09073M1045 |
| ZAYO GROUP HOLDINGS INC 010327 4.00 CB                | 0.0026% US98919VAA35 |
| LIGHTNING POWER LLC 150832 7.25 CB                    | 0.0026% US53229KAA79 |
| ORION                                                 | 0.0026% KR7271560005 |
| PHOENIX PIB DUTCH FINANCE BV 100729 4.875 CB          | 0.0026% XS2856820704 |
| DRAX FINCO PLC 150429 5.875 CB                        | 0.0026% XS2808453455 |
| CENTURION BIDCO SPA 150528 11.125 CB                  | 0.0026% XS2620212386 |
| IHO VERWALTUNGS GMBH 151129 6.75 CB                   | 0.0026% XS2905386962 |

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| LANSFORSAKRINGAR HYPOTEK AB PUBL 010730 6.25 CB      | 0.0026% XS2842976875 |
| CROWN EUROPEAN HOLDINGS SA 150528 5.00 CB            | 0.0026% XS2623222978 |
| FRONTIER COMMUNICATIONS HOLDINGS LLC 150530 8.75 CB  | 0.0026% US35908MAD20 |
| CHINA RUYI HOLDINGS LIMITED                          | 0.0026% BMG4404N1149 |
| CHS COMMUNITY HEALTH SYSTEMS INC 150530 5.25 CB      | 0.0026% US12543DBM11 |
| ORACLE CORPORATION JAPAN                             | 0.0026% JP3689500001 |
| ZF FINANCE GMBH 030826 5.75 CB                       | 0.0026% XS2582404724 |
| ZHUZHOU CRRC TIMES ELECTRIC CO                       | 0.0026% CNE1000004X4 |
| ALLIANT HOLDINGS INTERMEDIATE LLC 150428 6.75 CB     | 0.0026% US01883LAE39 |
| SNAP INC                                             | 0.0026% US83304A1060 |
| AMBER FINCO PLC 150729 6.6250 CB                     | 0.0026% XS2857868942 |
| SEGRO PLC                                            | 0.0026% GB00B5ZN1N88 |
| TENET HEALTHCARE CORP 150130 4.375 CB                | 0.0026% US88033GDR83 |
| CT INVESTMENT GMBH 150430 6.375 CB                   | 0.0026% XS2792575453 |
| POST HOLDINGS INC 150931 4.50 CB                     | 0.0026% US737446AR57 |
| HUHTAMAKI OYJ 090627 4.25 CB                         | 0.0026% FI4000523550 |
| United States Government Bond - maturing 15 Feb 2029 | 0.0026% US9128286B18 |
| CECONOMY AG 150729 6.25 CB                           | 0.0026% XS2854329104 |
| EMERALD DEBT MERGER SUB LLC 151230 6.375 CB          | 0.0026% XS2621830681 |
| BRITISH TELECOMMUNICATION PLC 031054 5.125 CB        | 0.0026% XS2794589403 |
| BOELS TOPHOLDING BV 150530 5.75 CB                   | 0.0026% XS2806449190 |
| ILIAD SA 150229 5.375 CB                             | 0.0026% FR001400MLX3 |
| BLH ESCROW 1 LLC 310130 11.00 CB                     | 0.0026% US093536AA89 |
| DYNAMO NEWCO II GMBH 151031 6.25 CB                  | 0.0026% XS2910523716 |
| PICARD GROUPE SAS 010729 6.375 CB                    | 0.0026% XS2852970016 |
| LOTTOMATICA SPA 010630 5.375 CB                      | 0.0026% XS2824643220 |
| PLT VII FINANCE SARL 150631 6.00 CB                  | 0.0026% XS2834242435 |
| VERISURE HOLDING AB 010228 7.125 CB                  | 0.0026% XS2581647091 |
| VOLVO CAR AB 310528 4.25 CB                          | 0.0026% XS2486825669 |
| AFFLELOU SAS 250729 6.00 CB                          | 0.0026% XS2864442376 |
| ILIAD HOLDING SAS 151028 5.625 CB                    | 0.0026% XS2397781944 |
| GOLDSTORY SAS 010230 6.75 CB                         | 0.0026% XS2761223127 |
| ENERGIA GROUP ROI FINANCECO DAC 310728 6.875 CB      | 0.0026% XS2656464844 |
| NEXANS SA 290529 4.125 CB                            | 0.0026% FR001400Q5V0 |
| NEINOR HOMES SLU 150230 5.88 CB                      | 0.0026% XS2933536034 |
| AUSSIE BROADBAND LIMITED ORDINARY FULLY PAID         | 0.0026% AU0000106643 |
| BOMBARDIER INC 150427 7.875 CB                       | 0.0026% US097751BT78 |
| RAY FINANCING LLC 150731 6.50 CB                     | 0.0026% XS2854277626 |
| HOLDNG DINFRA METIERS 241029 4.88 CB                 | 0.0026% XS2918553855 |
| SUPERLOOP LIMITED ORDINARY FULLY PAID                | 0.0026% AU000000SLC8 |
| HIKARI TSUSHIN INC                                   | 0.0026% JP3783420007 |
| CLEAR CHANNEL OUTDOOR HOLDINGS INC 010430 7.875 CB   | 0.0026% US18453HAF38 |
| ONEMAIN FINANCE CORP 150129 9.00 CB                  | 0.0026% US682695AA94 |
| MABANEE COMPANY KPSC                                 | 0.0026% KW0EQ0400725 |
| WEPA HYGIENEPD GMBH 150131 5.625 CB                  | 0.0026% DE000A3824W1 |
| TUI AG 150329 5.875 CB                               | 0.0026% XS2776523669 |
| NEWELL BRANDS INC 010426 4.70 CB                     | 0.0026% US651229AW64 |
| THAMES WATER KEMBLE FINANCE PLC 300444 7.75 CB       | 0.0026% XS2755443376 |
| TECHEM VERWALTUNGS 150729 5.375 CB                   | 0.0026% XS2767965853 |
| TECHEM VERWALTUNGSGESELL 150729 5.38 CB              | 0.0026% XS2932084507 |
| CMA CGM SA 150729 5.50 CB                            | 0.0026% XS2852136816 |
| CALIFORNIA BUYERATLANTI 150232 5.63 CB               | 0.0026% XS2929941503 |
| CIDRON AIDA FINCO SARL 010428 5.00 CB                | 0.0026% XS2325699994 |
| SHANXI XINGHUACUN FEN WINE FACTORY CO LTD            | 0.0025% CNE000000DH5 |
| INEOS QUATTRO FINANCE 2 150430 6.75 CB               | 0.0025% XS2915461458 |
| ALMAVIVA THE ITALIAN INN 301030 5.00 CB              | 0.0025% XS2927492798 |
| COLLINS FOODS LIMITED                                | 0.0025% AU000000CKF7 |
| OEG FINANCE PLC 270929 7.25 CB                       | 0.0025% XS2906227785 |
| ENTEGRIIS ESCROW CORP 150630 5.95 CB                 | 0.0025% US293658AB99 |
| CROWN EUROPEAN HOLDINGS SA 150329 4.75 CB            | 0.0025% XS2730661100 |
| AUTOHOME INC                                         | 0.0025% US05278C1071 |
| UPFIELD BV 020729 6.875 CB                           | 0.0025% XS2848926239 |
| VERDE BIDCO SPA 011026 4.625 CB                      | 0.0025% XS2389112736 |

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| AUTO TRADER GROUP PLC                                  | 0.0025% GB00BVVFW23  |
| BELRON UK FINANCE PLC 151029 4.625 CB                  | 0.0025% XS2915529783 |
| PIRAEUS BANK SA 031127 3.875 CB                        | 0.0025% XS2400040460 |
| VIRGIN MEDIA SECURED FINANCE PLC 150830 4.125 CB       | 0.0025% XS2010031214 |
| DAVITA INC 010932 6.875 CB                             | 0.0025% US23918KAW80 |
| SINOTRUK HONGKONG LIMITED                              | 0.0025% HK3808041546 |
| SEKISUI CHEMICAL CO Y50                                | 0.0025% JP3419400001 |
| FIBERCOP SPA 250526 3.625 CB                           | 0.0025% XS2804500069 |
| APCOA GROUP GMBH 150431 6.00 CB                        | 0.0025% XS2911131253 |
| BERTELSMANN SE CO KGAA 230475 3.50 CB                  | 0.0025% XS1222594472 |
| Income Due - BRL                                       | 0.0025% -            |
| MAT OPERATING PARTNERSHIP LP 150232 7.00 CB            | 0.0025% XS2997159491 |
| UNITED GROUP BV 150231 6.75 CB                         | 0.0025% XS2758078930 |
| OI EUROPEAN GROUP BV 010629 5.25 CB                    | 0.0025% XS2825597656 |
| VIRGIN MEDIA SECURED FINANCE PLC 150830 4.50 CB        | 0.0025% US92769XAR61 |
| Outstanding Settlement Receipts - KWD                  | 0.0025% -            |
| TELEFONICA EUROPE BV 220946 3.875 CB                   | 0.0025% XS1795406658 |
| ILIAD SA 151229 4.25 CB                                | 0.0025% FR001400TL99 |
| VALEO SE 110430 4.50 CB                                | 0.0025% FR001400PAJ8 |
| FRESSNAPF HOLDING SE 311031 5.25 CB                    | 0.0025% XS2910536452 |
| STANLEY BLACK & DECKER INC                             | 0.0025% US8545021011 |
| ALTICE FINANCING SA 150829 5.75 CB                     | 0.0025% US02154CAH60 |
| ASM INTERNATIONAL NV                                   | 0.0025% NL0000334118 |
| THAMES WATER UTILITIES FINANCE PLC 090458 7.738 CB     | 0.0025% XS1537083716 |
| EMPRESAS CMPC SA                                       | 0.0025% CL0000001314 |
| TI AUTOMOTIVE FINANCE PLC150429 3.75 CB                | 0.0025% XS2331728126 |
| VMED O2 UK FINANCING I PLC 150432 5.625 CB             | 0.0025% XS2796600307 |
| IPSEN PROMESSES SA                                     | 0.0025% FR0010259150 |
| AZELIS FINANCE NV 250929 4.75 CB                       | 0.0025% BE6355549120 |
| DOMETIC GROUP AB PUBL 080526 3.00 CB                   | 0.0025% XS1991114858 |
| TELE2 AB                                               | 0.0025% SE0005190238 |
| INTERCONEXION ELECTRICA SA ESP                         | 0.0025% COE15PA00026 |
| COMPAGNIE PLASTIC OMNIUM SE 130329 4.875 CB            | 0.0025% FR001400OLD1 |
| SPIE SA 180626 2.625 CB                                | 0.0025% FR0013426376 |
| PANTHER BF AGGREGATOR 2 LP 150526 4.375 CB             | 0.0025% XS1964638107 |
| KOREA INVESTMENT HOLDINGS CO LTD                       | 0.0025% KR7071050009 |
| HEIMSTADEN AB 290130 8.38 CB                           | 0.0025% XS2984228838 |
| MAHLE GMBH 020531 6.50 CB                              | 0.0025% XS2810867742 |
| JAMES HARDIE INTERNATIONAL FINANCE DAC 011026 3.625 CB | 0.0025% XS1888221261 |
| UNITED GROUP BV 311031 6.50 CB                         | 0.0025% XS2919880679 |
| JAPAN POST BANK CO LTD                                 | 0.0025% JP3946750001 |
| BFF BANK SPA 300328 FRN                                | 0.0025% IT0005619140 |
| SHIBA BIDCO SPA 311028 4.50 CB                         | 0.0025% XS2397065330 |
| BALL CORP 150830 2.875 CB                              | 0.0025% US058498AW66 |
| DAVITA INC 150231 3.75 CB                              | 0.0025% US23918KAT51 |
| G8 EDUCATION ORD                                       | 0.0025% AU000000GEM7 |
| ENCORE CAPITAL GROUP INC 010429 9.25 CB                | 0.0025% US292554AQ52 |
| MOTION FINCO SARL 150630 7.375 CB                      | 0.0025% XS2623257503 |
| BANCA MONTE DEI PASCHI S 271130 FRN                    | 0.0025% XS2947917527 |
| JAGUAR LAND ROVER AUTOMOTIVE PLC 150728 4.50 CB        | 0.0025% XS2364593579 |
| CCF HOLDING SAS 270535 FRN                             | 0.0025% FR001400XHB4 |
| KLEOPATRA HOLDINGS 2 SCA 010926 6.50 CB                | 0.0025% XS2298382453 |
| 888 ACQUISITIONS LTD 150727 7.558 CB                   | 0.0025% XS2498543102 |
| ABANCA CORP BANCARIA SA 111236 FRN                     | 0.0025% ES0265936064 |
| CREDIT CORP GROUP LIMITED                              | 0.0025% AU000000CCP3 |
| CHINA NATIONAL BUILDING MA-H                           | 0.0025% CNE1000002N9 |
| UNICAJA BANCO SA 190732 3.125 CB                       | 0.0025% ES0280907025 |
| KAIXO BONDCO TELECOM SA 300929 5.125 CB                | 0.0025% XS2397198487 |
| MODERNA INC                                            | 0.0025% US60770K1079 |
| VEOLIA ENVIRONNEMENT SA 200426 2.25 CB                 | 0.0025% FR00140007K5 |
| ABERTIS INFRAESTRUCTURAS FINANCE BV 281129 FRN         | 0.0025% XS2937255193 |
| DEUTSCHE LUFTHANSA AG 150155 FRN                       | 0.0025% XS2965681633 |
| ONTEX GROUP NV 150726 3.50 CB                          | 0.0025% BE6329443962 |
| BANCA POPOLARE DI SONDRIO SCP 250232 3.875 CB          | 0.0025% XS2411537033 |

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| VODAPHONE GROUP PLC 270880 2.625 CB                  | 0.0025% XS2225157424 |
| IGT LOTTERY HOLDINGS BV 150330 4.25 CB               | 0.0025% XS2893175625 |
| ILIAD SA 170626 2.375 CB                             | 0.0025% FR0013518420 |
| SMITH A.O CORP                                       | 0.0025% US8318652091 |
| INFRASTRUTTURE WIRELESS ITALIANE SPA 080726 1.875 CB | 0.0025% XS2200215213 |
| PING AN BANK CO LTD                                  | 0.0025% CNE000000040 |
| WP AP TELECOM HOLDINGS III BV 150130 5.50 CB         | 0.0025% XS2417092132 |
| UNIVISION COMMUNICATIONS INC 310731 8.50 CB          | 0.0025% US914906AZ55 |
| VERTICAL MIDCO GMBH 150727 4.375 CB                  | 0.0025% XS2199597456 |
| RENAULT SA 020627 2.50 CB                            | 0.0025% FR0014006W65 |
| TRUE POTENTIAL LLP 150227 5.00 CB                    | 0.0025% XS2436313196 |
| NOBIAN FINANCE BV 150726 3.625 CB                    | 0.0025% XS2358383466 |
| VF CORP 070326 4.13 CB                               | 0.0025% XS2592659242 |
| CIRSA FINANCE INTERNATIONAL SARL 150327 4.50 CB      | 0.0025% XS2388186996 |
| SMARTGROUP CORPORATION LTD ORDINARY FULLY PAID       | 0.0025% AU000000SIQ4 |
| ELO SA 170428 5.875 CB                               | 0.0025% FR001400PIA0 |
| ROQUETTE FRERES SA 251129 FRN                        | 0.0025% FR001400U3Q9 |
| XINYI SOLAR HLDGS                                    | 0.0025% KYG9829N1025 |
| QATAR ELECTRICTY AND WATER CO QSC                    | 0.0025% QA0006929812 |
| ELIOR GROUP SA 150330 5.63 CB                        | 0.0025% XS2980875376 |
| ABERTIS INFRAESTRUCTURAS FINANCE BV 260427 2.625 CB  | 0.0025% XS2282606578 |
| BANCO COMERC PORTUGUES 200337 FRN                    | 0.0025% PTBCPMOM0051 |
| OPAL BIDCO SAS 310332 5.50 CB                        | 0.0025% XS3037643304 |
| RATIONAL AG                                          | 0.0025% DE0007010803 |
| MYTILINEOS SA 301026 2.25 CB                         | 0.0025% XS2337604479 |
| EQT AB                                               | 0.0025% SE0012853455 |
| TELEFONICA SA                                        | 0.0025% ES0178430E18 |
| PROGROUP AG 150431 5.375 CB                          | 0.0025% DE000A383CE8 |
| TALKTALK TELECOM GROUP 010927 8.25 CB                | 0.0025% XS2965670198 |
| LG HOUSEHOLD HEALTH CARE                             | 0.0025% KR7051900009 |
| HERC HOLDINGS INC 150629 6.625 CB                    | 0.0025% US42704LAE48 |
| BELDEN INC 150328 3.875 CB                           | 0.0025% XS1789515134 |
| NISSAN MOTOR CO LTD 170928 3.201 CB                  | 0.0025% XS2228683350 |
| ASAHI KASEI CORPORATION                              | 0.0025% JP3111200006 |
| MATTERHORN TELECOM SA 150926 3.125 CB                | 0.0025% XS2052290439 |
| TELEFONICA EUROPE BV 311249 2.875 CB                 | 0.0025% XS2056371334 |
| TELEFONICA EUROPE BV 240228 2.88 CB                  | 0.0025% XS2410367747 |
| TRIVIUM PACKAGING FINANCE BV 150826 3.75 CB          | 0.0025% XS2034068432 |
| LG DISPLAY CO LTD                                    | 0.0025% KR7034220004 |
| CCR SA COM                                           | 0.0025% BRCCROACNOR2 |
| United States Government Bond - maturing 20 Feb 2028 | 0.0024% US91282CBP59 |
| SMYRNA READY MIX CONCRETE LLC 151131 8.875 CB        | 0.0024% US83283WAE30 |
| EUROBANK ERG SVCS HLDGS 300435 FRN                   | 0.0024% XS2987792269 |
| DUKHAN BANK QPSC                                     | 0.0024% QA000B982PM1 |
| EIRCOM FINANCE DAC 150227 2.625 CB                   | 0.0024% XS2074522975 |
| EC FINANCE PLC 151026 3.00 CB                        | 0.0024% XS2389984175 |
| MOBILUX FINANCE SASU 150728 4.25 CB                  | 0.0024% XS2357737910 |
| WALGREENS BOOTS ALLIANCE 201126 2.125 CB             | 0.0024% XS1138360166 |
| PAPREC HOLDING SA 010728 3.50 CB                     | 0.0024% XS2349786835 |
| United States Government Bond - maturing 31 May 2026 | 0.0024% US91282CKS97 |
| LS ELECTRIC CO LTD                                   | 0.0024% KR7010120004 |
| SCHAEFFLER AG 260327 2.875 CB                        | 0.0024% DE000A2YB7B5 |
| THE LINK REAL ESTATE INVESTMENT TRUST                | 0.0024% HK0823032773 |
| QIAGEN ORD SHS                                       | 0.0024% NL0015002CX3 |
| PERENTI FINANCE PTY LTD 260429 7.50 CB               | 0.0024% US71367VAB53 |
| SCHAEFFLER AG 121028 3.375 CB                        | 0.0024% DE000A3H2TA0 |
| TELENET FINANCE LUXEMBOURG 010328 3.5 CB             | 0.0024% BE6300371273 |
| TELECOM ITALIA CAP 040638 7.721 CB                   | 0.0024% US87927VAV09 |
| BOSIDENG INTERNATIONAL HOLDING                       | 0.0024% KYG126521064 |
| ENCORE CAPITAL GROUP INC 150530 8.50 CB              | 0.0024% US292554AR36 |
| HANSEN TECHNOLOGIES LIMITED                          | 0.0024% AU000000HNS3 |
| DR ING HC F PORSCHE AG                               | 0.0024% DE000PAG9113 |

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| GRUENENTHAL GMBH 151131 4.63 CB                      | 0.0024% XS2951378434 |
| STANDARD INDUSTRIES INC 211126 2.25 CB               | 0.0024% XS2080766475 |
| VALEO SA 180326 1.625 CB                             | 0.0024% FR0013139482 |
| BOMBARDIER INC 010534 7.45 CB                        | 0.0024% US097751AL51 |
| HEALIUS LTD ORDINARY FULLY PAID                      | 0.0024% AU0000033359 |
| SK TELECOM                                           | 0.0024% KR7017670001 |
| SCHAEFFLER AG 280330 4.50 CB                         | 0.0024% DE000A383HC1 |
| UNITED GROUP BV 150228 3.625 CB                      | 0.0024% XS2111947748 |
| COMMSCOPE LLC 151231 9.50 CB                         | 0.0024% US20338MAA09 |
| FIBER BIDCO SPA 150631 6.125 CB                      | 0.0024% XS2821787962 |
| ZIGGO BOND CO BV 151132 6.13 CB                      | 0.0024% XS2914769299 |
| Outstanding Settlement Receipts - CLP                | 0.0024% -            |
| SES SA 270826 2.875 CB                               | 0.0024% XS2010028343 |
| B AND G FOODS INC 150928 8.00 CB                     | 0.0024% US05508WAC91 |
| ZF FINANCE GMBH 250527 2.75 CB                       | 0.0024% XS2262961076 |
| OLYMPUS WATER US HOLDING CORP 011028 3.875 CB        | 0.0024% XS2391351454 |
| FAURECIA SE 150628 3.75 CB                           | 0.0024% XS2209344543 |
| YUM! BRANDS INC 010432 5.375 CB                      | 0.0024% US988498AR20 |
| FENG TAY ENTERPRISE CO LTD                           | 0.0024% TW0009910000 |
| GUOTAI JUNAN SECURITIES CO LTD                       | 0.0024% CNE1000022F3 |
| AUCHAN HOLDING SA 230727 3.25 CB                     | 0.0024% FR0013524865 |
| BAYER AG 121179 3.125 CB                             | 0.0024% XS2077670342 |
| SERES GROUP CO LTD                                   | 0.0024% CNE1000028B9 |
| ZF EUROPE FINANCE BV 310129 4.75 CB                  | 0.0024% XS2757520965 |
| GRIFOLS SA 151127 2.25 CB                            | 0.0024% XS2077646391 |
| ACRISURE LLC 061130 7.50 CB                          | 0.0024% US00489LAL71 |
| MAXIS BHD                                            | 0.0024% MYL60120O008 |
| NOVELIS SHEET INGOT GMBH 150429 3.375 CB             | 0.0024% XS2326493728 |
| EVONIK INDUSTRIES AG 020981 1.375 CB                 | 0.0024% DE000A3E5WW4 |
| ENERSIS CHILE SA COM NPV                             | 0.0024% CL0002266774 |
| NISSAN MOTOR ACCEPTANCE 150928 7.05 CB               | 0.0024% US65480CAF23 |
| ORGANON AND CO 300428 2.875 CB                       | 0.0024% XS2332250708 |
| INFRASTRUCTURE WIRELESS ITALIANE SPA 211028 1.625 CB | 0.0024% XS2244936659 |
|                                                      |                      |
| GUALA CLOSURES SPA 150628 3.25 CB                    | 0.0024% XS2357812556 |
| ACRISURE LLC 010229 8.25 CB                          | 0.0024% US00489LAK98 |
| GREAT CANADIAN GAMING CO 151129 8.75 CB              | 0.0024% US389925AA64 |
| NOMAD FOODS BONDCO PLC 240628 2.50 CB                | 0.0024% XS2355604880 |
| TERNA RETE ELETTRICA NAZIONALE SPA 311249 2.375 CB   | 0.0024% XS2437854487 |
| CHEPLAPHARM ARZNEIMITTEL INDUS 110227 3.5 CB         | 0.0024% XS2112973107 |
| SHANDONG GOLD MINING CO LTD                          | 0.0024% CNE1000036N7 |
| NOBEL BIDCO BV 150628 3.125 CB                       | 0.0024% XS2355515516 |
| DARDEN RESTAURANTS INC                               | 0.0024% US2371941053 |
| VMED O2 UK FINANCING I PLC 150432 7.75 CB            | 0.0024% US92858RAD26 |
| ATLAS LUXCO 4 SARL 010628 3.625 CB                   | 0.0024% XS2342057143 |
| VEOLIA ENVIRONNEMENT SA 200470 2.50 CB               | 0.0024% FR00140007L3 |
| PANTORO LTD                                          | 0.0024% AU000000PNR8 |
| SIX FLAGS THEME PARKS INC 010532 6.625 CB            | 0.0024% US83002YAA73 |
| YAPI VE KREDI BANKASI AS                             | 0.0024% TRAYKBNK91N6 |
| GATES CORP 010729 6.875 CB                           | 0.0024% US367398AA27 |
| CHEEVER ESCROW ISSUER LLC 011027 7.125 CB            | 0.0024% US16308NAA28 |
| IQVIA INC 150128 2.25 CB                             | 0.0024% XS2036798150 |
| ARDONAGH FINCO LTD 150231 7.75 CB                    | 0.0024% US039853AA46 |
| NTT DATA GROUP CORPORATION                           | 0.0024% JP3165700000 |
| ZF FINANCE GMBH 210928 3.75 CB                       | 0.0024% XS2231331260 |
| REXEL SA 150628 2.125 CB                             | 0.0024% XS2332306344 |
| FORTRESS INTERMEDIATE 3 INC 010631 7.50 CB           | 0.0024% US34966MAA09 |
| ALCOA NEDERLAND HOLDING BV 150331 7.125 CB           | 0.0024% US013822AH42 |
| MELCO RESORTS FINANCE LTD 170432 7.625 CB            | 0.0024% US58547DAH26 |
| SILGAN HOLDINGS INC 010628 2.25 CB                   | 0.0024% XS2181577268 |
| ALTICE FINANCING SA 150128 3.00 CB                   | 0.0024% XS2102493389 |
| CHEPLAPHARM ARZNEIMITTEL GMBH 150530 7.50 CB         | 0.0024% XS2618867159 |
| ALBION FINANCING 1 SARL 151026 6.125 CB              | 0.0023% US013304AA87 |
| CUSHMAN AND WAKEFIELD US BORROWER LLC 150528 6.75 CB | 0.0023% US23166MAA18 |

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| ALLIED UNIVERSAL HOLDCO LLC 150727 9.75 CB             | 0.0023% US019576AB35 |
| VODAFONE GROUP PLC 270880 3.00 CB                      | 0.0023% XS2225204010 |
| 1011778 BC UNLIMITED LIABILITY CO 150629 6.125 CB      | 0.0023% US68245XAR08 |
| MACQUARIE TECHNOLOGY GROUP LIMITED ORDINARY FULLY PAID | 0.0023% AU000000MAQ4 |
| OLYMPUS WATER US HOLDING CORP 011029 5.375 CB          | 0.0023% XS2391352932 |
| FRONTIER COMMUNICATIONS CORP 151027 5.875 CB           | 0.0023% US35906ABE73 |
| NIEN MADE ENTERPRISE CO LTD                            | 0.0023% TW0008464009 |
| ILIAD HOLDING SAS 150432 7.00 CB                       | 0.0023% US449691AG96 |
| CAB SELAS 010228 3.375 CB                              | 0.0023% XS2294186965 |
| HERTZ CORP 150729 12.625 CB                            | 0.0023% US428040DC08 |
| HLF FINANCING SARL LLC 150429 12.25 CB                 | 0.0023% US40390DAD75 |
| CITYCON OYJ 100626 3.625 CB                            | 0.0023% XS2347397437 |
| EMERIA SAS 310328 7.75 CB                              | 0.0023% XS2582774225 |
| CCO HOLDINGS LLC 010526 5.50 CB                        | 0.0023% US1248EPBR37 |
| SPRINGLEAF FINANCE CORP 150128 6.625 CB                | 0.0023% US85172FAQ28 |
| ASHLAND SERVICES BV 300128 2.00 CB                     | 0.0023% XS2103218538 |
| AMERICANA RESTAURANT INTERNATIONAL PLC                 | 0.0023% AEE01135A222 |
| TELEFONICA EUROPE BV 120529 2.376 CB                   | 0.0023% XS2293060658 |
| ELANCO ANIMAL HEALTH INC 280828 STEP                   | 0.0023% US28414HAG83 |
| ROBLOX CORP 010530 3.875 CB                            | 0.0023% US771049AA15 |
| WYNDHAM DESTINATION INC 310726 6.625 CB                | 0.0023% US98310WAS70 |
| CONSTELLUM SE 150729 3.125 CB                          | 0.0023% XS2335148024 |
| WASTE PRO USA INC 010233 7.00 CB                       | 0.0023% US94107JAC71 |
| CHINA RAILWAY GROUP                                    | 0.0023% CNE100000722 |
| TELEKOM MALAYSIA BERHAD                                | 0.0023% MYL486300006 |
| SUMMER BC HOLDCO A SARL 311027 9.25 CB                 | 0.0023% XS2067265392 |
| WESCO DISTRIBUTION INC 150332 6.625 CB                 | 0.0023% US95081QAR56 |
| NCL CORPORATION LTD 150129 8.125 CB                    | 0.0023% US62886HBN08 |
| GRIFOLS ESCROW ISSUER SA 151028 3.875 CB               | 0.0023% XS2393001891 |
| BELRON UK FINANCE PLC 151029 5.75 CB                   | 0.0023% US080782AA38 |
| POST HOLDINGS INC 150232 6.25 CB                       | 0.0023% US737446AU86 |
| PRIME SECURITY SERVICES BORROWER LLC 150128 6.25 CB    | 0.0023% US74166MAE66 |
| BELL CANADA 150955 FRN                                 | 0.0023% US0778FPAP47 |
| GARDA WORLD SECURITY 151132 8.38 CB                    | 0.0023% US36485MAP41 |
| CONSOLIDATED ENERGY FINANCE SA 150231 12.00 CB         | 0.0023% US20914UAH95 |
| MOHEGAN GAMING AND ENTERTAINMENT 010226 8.00 CB        | 0.0023% US608328BH21 |
| ROGERS COMMUNICATIONS IN 150455 FRN                    | 0.0023% US775109DG30 |
| ZENITH FINCO PLC 300627 6.50 CB                        | 0.0023% XS2436885409 |
| SEALED AIR CORP 010228 6.125 CB                        | 0.0023% US812127AA61 |
| TENET HEALTHCARE CORP 010227 6.25 CB                   | 0.0023% US88033GDS66 |
| CULLINAN HOLDCO SCSP 151026 4.625 CB                   | 0.0023% XS2397354528 |
| IQVIA INC 150329 2.25 CB                               | 0.0023% XS2305744059 |
| WYNN LAS VEGAS LLC 150527 5.25 CB                      | 0.0023% US983130AX35 |
| SAGICOR FINANCIAL COMPANY LTD 130528 5.30 CB           | 0.0023% US78669QAA85 |
| GOODYEAR TIRE AND RUBBER CO 310526 5.00 CB             | 0.0023% US382550BF73 |
| ELLUCIAN HOLDINGS INC 011229 6.50 CB                   | 0.0023% US289178AA37 |
| H E EQUIPMENT SERVICES INC 151228 3.875 CB             | 0.0023% US404030AJ72 |
| RR DONNELLEY AND SONS CO 010829 9.50 CB                | 0.0023% US257867BJ97 |
| HEINEKEN HOLDING NV                                    | 0.0023% NL0000008977 |
| ARDAGH PACKAGING FINANCE PLC 150826 2.125 CB           | 0.0023% XS2189356996 |
| TRIVIUM PACKAGING FINANCE BV 150827 8.50 CB            | 0.0023% US89686QAB23 |
| HERC HOLDINGS INC 150727 5.50 CB                       | 0.0023% US42704LAA26 |
| SCIL IV LLC 011126 5.375 CB                            | 0.0023% US78397UAA88 |
| ALBERTSON COMPANIES INC 150228 5.875 CB                | 0.0023% US013092AB74 |
| ZILLOW GROUP INC                                       | 0.0023% US98954M2008 |
| MELCO RESORTS FINANCE LTD 260426 5.25 CB               | 0.0023% USG5975LAC03 |
| PARK INTERMEDIATE HOLDINGS LLC 011028 5.875 CB         | 0.0023% US70052LAB99 |
| ALCOA NEDERLAND HOLDING BV 151227 5.50 CB              | 0.0023% US013822AE11 |
| HILTON GRAND VACATIONS BORROWER LLC 150132 6.625 CB    | 0.0023% US43283QAC42 |
| QUALITAS CONTROLADORA SAB DE CV                        | 0.0023% MX01Q0000008 |
| AMERICAN AIRLINES INC 150228 7.25 CB                   | 0.0023% US023771T329 |

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| IQVIA INC 150527 5.00 CB                                 | 0.0023% US46266TAA60 |
| ARDAGH METAL PACKAGING FINANCE PLC 150627 6.00 CB        | 0.0023% US03969YAC21 |
| NARI TECHNOLOGY CO LTD                                   | 0.0023% CNE000001G38 |
| ROGERS COMMUNICATIONS IN 150455 FRN                      | 0.0023% US775109DH13 |
| ONEX CORP                                                | 0.0023% CA68272K1030 |
| FASTIGHETS AB BALD SER B NPV POST SPLIT                  | 0.0023% SE0017832488 |
| MUYUAN FOODS CO LTD                                      | 0.0023% CNE100001RQ3 |
| THAMES WATER UTILITIES FINANCE PLC 161128 6.75 CB        | 0.0023% XS0092157600 |
| SHIFT4 PAYMENTS LLC 011126 4.625 CB                      | 0.0023% US82453AAA51 |
| CARVANA CO 011228 STEP PIK                               | 0.0023% US146869AL63 |
| TELECOM ITALIA SPA 180129 1.625 CB                       | 0.0023% XS2288109676 |
| Bundesschatzanweisungen 17 Sep 2026                      | 0.0023% DE000BU22064 |
| VMED O2 UK FINANCING I PLC 310131 3.25 CB                | 0.0023% XS2231188876 |
| NISSIN FOOD HOLDINGS CO LTD NPV                          | 0.0023% JP3675600005 |
| LCM INVESTMENTS HOLDINGS II LLC 010831 8.25 CB           | 0.0023% US50190EAC84 |
| OHIO NATIONAL FINANCIAL SERVICES INC 240130 STEP         | 0.0023% US67740QAH92 |
| SOFINA SA                                                | 0.0023% BE0003717312 |
| UNITED STATES TREASURY 311227 0.625 GB                   | 0.0023% US91282CBB63 |
| RITCHIE BROS HOLDINGS INC 150331 7.75 CB                 | 0.0023% US76774LAC19 |
| EDGEWELL PERSONAL CARE CO 010628 5.50 CB                 | 0.0023% US28035QAA04 |
| VIKING CRUISES LTD 150927 5.875 CB                       | 0.0023% US92676XAD93 |
| CARNIVAL CORP 150330 5.75 CB                             | 0.0023% US143658BY77 |
| HAITIAN INTERNATIONAL HOLDINGS LTD                       | 0.0023% KYG4232C1087 |
| OPTICS BIDCO SPA 170355 5.25 CB                          | 0.0023% XS2804502511 |
| SABRE GBL INC 010627 8.625 CB                            | 0.0023% US78573NAJ19 |
| TELUS CORP NON-CANADIAN                                  | 0.0023% CA87971M9969 |
| LIVE NATION ENTERTAINMENT INC 151027 4.75 CB             | 0.0023% US538034AR08 |
| EUTELSAT SA 130727 2.25 CB                               | 0.0023% FR0013422623 |
| BOYD GAMING CORP 011227 4.75 CB                          | 0.0023% US103304BU40 |
| SELECT MEDICAL CORP 011232 6.25 CB                       | 0.0023% US816196AV14 |
| CHARTER HALL SOCIAL INFRASTRUCTURE REIT UNITS FULLY PAID | 0.0023% AU0000030645 |
| NORDSON CORP                                             | 0.0023% US6556631025 |
| GENSCRIPT BIOTECH CORP                                   | 0.0023% KYG3825B1059 |
| SOTHEBYS 151027 7.375 CB                                 | 0.0023% US835898AH05 |
| ONEMAIN FINANCE CORP 150531 7.50 CB                      | 0.0023% US682691AF77 |
| FORTUNE ELECTRIC CO LTD                                  | 0.0023% TW0001519007 |
| THAMES WATER UTILITIES FINANCE PLC 280937 5.125 CB       | 0.0023% XS0268693743 |
| ALSTOM SA                                                | 0.0023% FR0010220475 |
| DESCARTES SYSTEMS GROUP INC                              | 0.0023% CA2499061083 |
| MELCO RESORTS FINANCE LTD 170727 5.625 CB                | 0.0023% USG5975LAD85 |
| DICK'S SPORTING GOODS INC                                | 0.0023% US2533931026 |
| IHO VERWALTUNGS GMBH 150529 6.375 CB                     | 0.0023% US44963BAD01 |
| JT GLOBAL EXPRESS LTD                                    | 0.0023% KYG4990A1040 |
| NAURA TECHNOLOGY GROUP CO LTD                            | 0.0023% CNE100000ML7 |
| ARAMARK SERVICES INC 010228 5.00 CB                      | 0.0023% US038522AQ17 |
| WAN HAI LINES LTD                                        | 0.0023% TW0002615002 |
| C&D INTERNATIONAL INVESTMENT GROUP LTD                   | 0.0023% KYG3165D1097 |
| TK ELEVATOR HOLDCO GMBH 150728 SF                        | 0.0023% XS2198191962 |
| NCR CORP 011028 5.00 CB                                  | 0.0023% US62886EAY41 |
| TELE COLUMBUS AG 020525 3.875 CB                         | 0.0023% XS1814546013 |
| AVANTOR FUNDING INC 011129 3.875 CB                      | 0.0023% US05352TAB52 |
| ARABIAN INTERNET AND COMMUNICATIONS SERVICES CO          | 0.0023% SA15CIBJGH12 |
| CSJC                                                     |                      |
| ELO SA 081228 4.875 CB                                   | 0.0023% FR001400EHH1 |
| EREGLI DEMIR VE CELIK FABRIKALARI TAS                    | 0.0022% TRAEREGL91G3 |
| MOTION FINCO SARL 150232 8.38 CB                         | 0.0022% US61980LAB53 |
| AIR CANADA 150826 3.875 CB                               | 0.0022% US008911BK48 |
| US ACUTE CARE SOLUTIONS LLC 150529 9.75 CB               | 0.0022% US90367UAD37 |
| CINEMARK USA INC 150728 5.25 CB                          | 0.0022% US172441BF30 |
| SSC TECHNOLOGIES INC 010632 6.50 CB                      | 0.0022% US78466CAD83 |
| ROGERS COMMUNICATIONS INC 150382 5.25 CB                 | 0.0022% US775109BS95 |
| VZ VENDOR FINANCING II BV 150129 2.875 CB                | 0.0022% XS2272845798 |
| PROMOTORA Y OPERADORA DE INFRSTRCTR                      | 0.0022% MX01PI000005 |

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| IRON MOUNTAIN INC 150328 5.25 CB                        | 0.0022% US46284VAE11 |
| NOVELIS CORP 151126 3.25 CB                             | 0.0022% US670001AG19 |
| CLEAR CHANNEL OUTDOOR HOLDINGS INC 150928 9.00 CB       | 0.0022% US18453HAE62 |
| SIRIUS XM RADIO INC 010729 5.5 CB                       | 0.0022% US82967NBC11 |
| GREAT WEST LIFECO                                       | 0.0022% CA39138C1068 |
| HEIDELBERGCEMENT AG                                     | 0.0022% DE0006047004 |
| HILTON DOMESTIC OPERATING COMPANY INC 150130 4.875 CB   | 0.0022% US432833AF84 |
| YUM BRANDS INC 150130 4.75 CB                           | 0.0022% US988498AL59 |
| MARKEL CORPORATION                                      | 0.0022% US5705351048 |
| PARAMOUNT GLOBAL 300362 6.375 CB                        | 0.0022% US92556HAE71 |
| CARNIVAL CORP USD                                       | 0.0022% PA1436583006 |
| VALEO SE 030828 1.00 GB                                 | 0.0022% FR0014004UE6 |
| UNITED STATES TREASURY 150826 4.375 GB                  | 0.0022% US91282CHU80 |
| ZONCOLAN BIDCO SPA 211028 4.875 CB                      | 0.0022% XS2394823418 |
| PLDT INC                                                | 0.0022% PHY7072Q1032 |
| IPERIONX LTD                                            | 0.0022% AU0000208910 |
| CLEAR CHANNEL OUTDOOR HOLDINGS INC 150827 5.125 CB      | 0.0022% US18453HAA41 |
| NITORI CO LTD                                           | 0.0022% JP3756100008 |
| SPRINGLEAF FINANCE CORP 151129 5.375 CB                 | 0.0022% US85172FAR01 |
| ZHEJIANG EXPRESSWAY CO LTD                              | 0.0022% CNE1000004S4 |
| ENCOMPASS HEALTH CORP 010230 4.75 CB                    | 0.0022% US29261AAB61 |
| REUNTEX DEVELOPMENT CO LTD                              | 0.0022% TW0009945006 |
| GRUPO COMERCIAL CHEDRAUI SAB DE CV                      | 0.0022% MX01CH170002 |
| ZF EUROPE FINANCE BV 231029 3.00 CB                     | 0.0022% XS2010039894 |
| VERTIV GROUP CORP 151128 4.125 CB                       | 0.0022% US92535UAB08 |
| PERRIGO FINANCE UNLIMITED CO 150630 STEP                | 0.0022% US71429MAC91 |
| NEUROCRINE BIOSCIENCES INC                              | 0.0022% US64125C1099 |
| VIKING BAKED GOODS ACQUI 011131 8.63 CB                 | 0.0022% US92676AAA51 |
| STAR HOLDING LLC 010831 8.75 CB                         | 0.0022% US85513AAA60 |
| ONEMAIN FINANCE CORP 150127 3.50 CB                     | 0.0022% US682691AB63 |
| MOLINA HEALTHCARE INC 150628 4.375 CB                   | 0.0022% US60855RAJ95 |
| EQT HOLDINGS LIMITED                                    | 0.0022% AU000000EQT1 |
| ARDAGH PACKAGING FINANCE PLC 150827 5.25 CB             | 0.0022% US03969AAR14 |
| HOLDING DINFRASTRUCTURES DES METIERS DE 160928 0.625 CB | 0.0022% XS2385390724 |
| FREEDOM MORTGAGE CORP 011028 12.00 CB                   | 0.0022% US35640YAK38 |
| MONETA MONEY BANK AS                                    | 0.0022% CZ0008040318 |
| L E LUNDBERGFÖRETAGEN AB - B SHARES                     | 0.0022% SE0000108847 |
| BOC AVIATION LTD                                        | 0.0022% SG9999015267 |
| DARLING INGREDIENTS INC 150630 6.00 CB                  | 0.0022% US237266AJ06 |
| MIDWEST GAMING BORROWER LLC 010529 4.875 CB             | 0.0022% US59833DAB64 |
| PRIME SECURITY SERVICES BORROWER LLC 310827 3.375 CB    | 0.0022% US74166MAF32 |
| JOLLIBEE FOODS CORPORATION                              | 0.0022% PHY4466S1007 |
| YUM BRANDS INC 310132 4.625 CB                          | 0.0022% US988498AP63 |
| MIDAS OPCO HOLDINGS LLC 150829 5.625 CB                 | 0.0022% US59565JAA97 |
| DAYFORCE INC                                            | 0.0022% US15677J1088 |
| NEXSTAR BROADCASTING INC 011128 4.75 CB                 | 0.0022% US65336YAN31 |
| TAIWAN HIGH SPEED RAIL CORP                             | 0.0022% TW0002633005 |
| ALTICE FINANCING SA 150128 5.00 CB                      | 0.0022% US02154CAF05 |
| AMWINS GROUP INC 300629 4.875 CB                        | 0.0022% US031921AB57 |
| PARK INTERMEDIATE HOLDINGS LLC 150529 4.875 CB          | 0.0022% US70052LAC72 |
| SPCM SA 150327 3.125 CB                                 | 0.0022% US7846ELAD98 |
| AMC NETWORKS INC 150129 10.25 CB                        | 0.0022% US00164VAG86 |
| Japanese Government Bond - maturing 20 Mar 2026         | 0.0022% JP1051471M45 |
| ZALANDO SE NPV                                          | 0.0022% DE000ZAL1111 |
| NISSAN MOTOR ACCEPTANCE COMPANY LLC 160926 1.85 CB      | 0.0022% US65480CAC91 |
| CP AXTRA PUBLIC CO NVDR                                 | 0.0022% THC450010R16 |
| CORELOGIC INC 010528 4.50 CB                            | 0.0022% US21871DAD57 |
| NESCO HOLDINGS II INC 150429 5.50 CB                    | 0.0022% US64083YAA91 |
| S F HOLDINGS CO LTD                                     | 0.0022% CNE100000L63 |



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| GEN DIGITAL INC 010433 6.25 CB                                | 0.0022% US668771AM05 |
| SHANDONG WEIGAO GP MEDICAL H                                  | 0.0022% CNE100000171 |
| BUILDERS FIRSTSOURCE INC 010334 6.375 CB                      | 0.0022% US12008RAS67 |
| HILTON DOMESTIC OPERATING COMPANY INC 010529 3.75 CB          | 0.0022% US432833AJ07 |
| TEMPUR SEALY INTERNATIONAL INC 150429 4.00 CB                 | 0.0022% US88023UAH41 |
| ASTON MARTIN CAPITAL HOLDINGS LTD 310329 10.00 CB             | 0.0022% US04625HAJ86 |
| ADT SECURITY CORP 010829 4.125 CB                             | 0.0022% US00109LAA17 |
| UNITED STATES TREASURY 310329 2.375 GB                        | 0.0022% US91282CEE75 |
| LUZHOU LAOJIAO CO LTD                                         | 0.0022% CNE000000GF2 |
| ELEMENT SOLUTIONS INC 010928 3.875 CB                         | 0.0022% US28618MAA45 |
| CHEMOURS CO 151128 5.75 CB                                    | 0.0022% US163851AF58 |
| NEWELL BRANDS INC 150530 6.38 CB                              | 0.0022% US651229BF23 |
| MITSUBISHI CHEMICAL GROUP CORPORATION                         | 0.0022% JP3897700005 |
| LY CORPORATION                                                | 0.0022% JP3933800009 |
| CARLISLE COS INC                                              | 0.0022% US1423391002 |
| OOHIMEDIA LIMITED                                             | 0.0022% AU0000000ML6 |
| CAESARS ENTERTAINMENT INC 151029 4.625 CB                     | 0.0021% US12769GAA85 |
| HORMEL FOODS CORPORATION                                      | 0.0021% US4404521001 |
| NIDDA HEALTHCARE HOLDING GMBH 210826 7.50 SF                  | 0.0021% XS2550063478 |
| NATURA CO HDLS SA COM NPV                                     | 0.0021% BRNTCOACNOR5 |
| JAPAN GOVERNMENT OF 200627 0.10 GB                            | 0.0021% JP1103471H66 |
| CLARIVATE SCIENCE HOLDINGS CORP 010728 3.875 CB               | 0.0021% US18064PAC32 |
| ALLIANT HOLDINGS INTERMEDIATE LLC 151027 4.25 CB              | 0.0021% US01883LAB99 |
| ONEMAIN FINANCE CORP 150330 7.875 CB                          | 0.0021% US682691AE03 |
| DOOSAN BOBCAT INC                                             | 0.0021% KR7241560002 |
| BRITISH TELECOMMUNICATIONS PLC 231181 4.875 CB                | 0.0021% US11102AAG67 |
| SIMMONS FOODS INC 010329 4.625 CB                             | 0.0021% US82873MAA18 |
| FREEDOM MORTGAGE CORP 011030 12.25 CB                         | 0.0021% US35640YAL11 |
| CENTRAIS ELETRICAS BRASILEIRAS SA                             | 0.0021% BRELETACNPB7 |
| LITHIA MOTORS INC 010629 3.875 CB                             | 0.0021% US536797AG85 |
| GO DADDY OPERATING COMPANY LLC 010329 3.50 CB                 | 0.0021% US38016LAC90 |
| WYNN RESORTS FINANCE LLC 150333 6.25 CB                       | 0.0021% US983133AD10 |
| HOLOGIC INC 150229 3.25 CB                                    | 0.0021% US436440AP62 |
| BARWA REAL ESTATE CO QSC                                      | 0.0021% QA000A0KD6J5 |
| ARCHES BUYER INC 010628 4.25 CB                               | 0.0021% US039524AA11 |
| QUICKEN LOANS LLC 010329 3.625 CB                             | 0.0021% US74841CAA99 |
| ZABKA GROUP SA                                                | 0.0021% LU2910446546 |
| FIRST STUDENT BIDCO INC 310729 4.00 CB                        | 0.0021% US337120AA74 |
| ARETEC ESCROW ISSUER INC 150830 10.00 CB                      | 0.0021% US04020JAA43 |
| JIANGSU EXPRESS CO LTD                                        | 0.0021% CNE1000003J5 |
| HILTON DOMESTIC OPERATING COMPANY INC 010531 4.00 CB          | 0.0021% US432833AL52 |
| NORTHRIVER MIDSTREAM FINANCE LP 150732 6.75 CB                | 0.0021% US66679NAB64 |
| IRON MOUNTAIN INC 150231 4.50 CB                              | 0.0021% US46284VAN10 |
| ALBERTSONS COMPANIES INC 150228 6.50 CB                       | 0.0021% US01309QAA67 |
| OMRON CORP                                                    | 0.0021% JP3197800000 |
| ARDAGH METAL PACKAGING FINANCE USA LLC 010929 3.00 CB         | 0.0021% XS2310511717 |
| Agricultural Development Bank Of China - maturing 17 Apr 2030 | 0.0021% CND100034271 |
| AXALTA COATING SYSTEMS LTD 150229 3.375 CB                    | 0.0021% US05453GAC96 |
| PEGASUS HAVA TASIMACILIGI AS                                  | 0.0021% TREPEGS00016 |
| FAIR ISAAC CORP 150628 4.00 CB                                | 0.0021% US303250AF16 |
| CATAPULT GROUP INTERNATIONAL LTD ORDINARY FULLY PAID          | 0.0021% AU000000CAT9 |
| CALPINE CORP 010331 3.75 CB                                   | 0.0021% US131347CR51 |
| SAUDI INDUSTRIAL INVESTMENT GROUP SJSC                        | 0.0021% SA000A0B89Q3 |
| UNITED RENTALS NORTH AMERICA INC 150231 3.875 CB              | 0.0021% US911363AM11 |
| INTESA SANPAOLO SPA 010632 4.198 CB                           | 0.0021% US46115HBQ92 |
| GFL ENVIRONMENTAL INC 010828 4.00 CB                          | 0.0021% US36168QAL86 |
| BIG RIVER STEEL LLC 310129 6.625 CB                           | 0.0021% US08949LAB62 |
| MGM RESORTS INTERNATIONAL 150432 6.50 CB                      | 0.0021% US552953CJ87 |
| EXPEDIA GROUP INC                                             | 0.0021% US30212P3038 |
| ZOZO INC                                                      | 0.0021% JP3399310006 |

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| UNITI GROUP LP 150229 6.50 CB                            | 0.0021% US91327BAA89 |
| CORPAY INC COM USD 0.001                                 | 0.0021% US2199481068 |
| LG INNOTEK CO LTD                                        | 0.0021% KR7011070000 |
| NAVIGATOR GLOBAL INVESTMENTS LIMITED ORDINARY FULLY PAID | 0.0021% AU000000NGI6 |
| MULTIPLY GROUP AED0                                      | 0.0021% AEM001001019 |
| NCL CORPORATION LTD 150227 5.875 CB                      | 0.0021% US62886HBE09 |
| BAOSHAN IRON & STEEL                                     | 0.0021% CNE0000015R4 |
| DRONESHIELD LIMITED                                      | 0.0021% AU000000DRO2 |
| PENNYMAC FIN SVCS INC 150233 6.88 CB                     | 0.0021% US70932MAF41 |
| EQUIPMENTSHARE COM INC 150532 8.625 CB                   | 0.0021% US29450YAB56 |
| SHISEIDO COMPANY LIMITED                                 | 0.0021% JP3351600006 |
| VODAFONE GROUP PLC 040681 4.125 CB                       | 0.0021% US92857WBW91 |
| UNIVISION COMMUNICATIONS INC 010529 4.50 CB              | 0.0021% US914906AV42 |
| SAUDI RESEARCH AND MEDIA GROUP                           | 0.0021% SA000A0JK5M3 |
| AEON CO LTD                                              | 0.0021% JP3388200002 |
| WANHUA CHEMICAL GROUP CO LTD                             | 0.0021% CNE0000016J9 |
| PRA GROUP INC 011029 5.00 CB                             | 0.0021% US69354NAD84 |
| AL RAJHI COMPANY FOR COOPERATIVE INSURANCE ORD SHS       | 0.0021% SA12A0540J14 |
| EXACT SCIENCES CORP                                      | 0.0021% US30063P1057 |
| INTRUM AB 150328 9.25 CB                                 | 0.0021% XS2566291865 |
| YUM BRANDS INC 150331 3.625 CB                           | 0.0021% US988498AN16 |
| QUICKEN LOANS LLC 010331 3.875 CB                        | 0.0021% US74841CAB72 |
| ALPHA HPA LIMITED                                        | 0.0021% AU0000003060 |
| CLEAR CHANNEL OUTDOOR HOLDINGS INC 150428 7.75 CB        | 0.0021% US18453HAC07 |
| LIFESTYLE COMMUNITIES LIMITED ORDINARY FULLY PAID        | 0.0021% AU000000LIC9 |
| COMMSCOPE TECHNOLOGIES LLC 150327 5.00 CB                | 0.0020% US20338HAB96 |
| SANY HEAVY INDUSTRY CO LTD                               | 0.0020% CNE000001F70 |
| SERVICE CORPORATION INTERNATIONAL 150830 3.375 CB        | 0.0020% US817565CF96 |
| UNITED RENTALS NORTH AMERICA INC 150132 3.75 CB          | 0.0020% US911365BP80 |
| BLOCK INC 010631 3.5 CB                                  | 0.0020% US852234AP86 |
| CMG MEDIA CORPORATION 180629 8.875 CB                    | 0.0020% US125773AA99 |
| AMERICAN AIRLINES INC 150529 8.50 CB                     | 0.0020% US023771T402 |
| BROADSTREET PARTNERS INC 150429 5.875 CB                 | 0.0020% US11135RAA32 |
| ALLIANT HOLD CO-ISSUER 011032 7.38 CB                    | 0.0020% US01883LAH69 |
| HENGAN INTERNATIONAL GROUP COMPANY LIMIT                 | 0.0020% KYG4402L1510 |
| MCMILLAN SHAKESPEARE LIMITED                             | 0.0020% AU000000MMS5 |
| CDK GLOBAL INC 150629 7.25 CB                            | 0.0020% US15477CAA36 |
| MINISO GROUP HOLDING ORD SHS                             | 0.0020% KYG6180F1081 |
| CHROME BIDCO SAS 310528 3.50 CB                          | 0.0020% XS2343000241 |
| ALTICE FRANCE SA 151029 4.25 CB                          | 0.0020% XS2390152986 |
| YAMAHA MOTOR CO                                          | 0.0020% JP3942800008 |
| ANHUI GUJING DISTL                                       | 0.0020% CNE000000K82 |
| ONEMAIN FINANCE CORP 150930 4.00 CB                      | 0.0020% US682691AA80 |
| DIEBOLD NIXDORF INC 310330 7.75 CB                       | 0.0020% US253651AK94 |
| HERENS MIDCO SARL 150529 5.25 CB                         | 0.0020% XS2340137343 |
| TRAVELSKY TECHNOLOGY LIMITED                             | 0.0020% CNE1000004J3 |
| INTEGRAL DIAGNOSTICS LTD                                 | 0.0020% AU000000IDX2 |
| GRAFTECH FINANCE INC 231229 4.63 CB                      | 0.0020% US384311AC08 |
| SENSATA TECHNOLOGIES INC 150231 3.75 CB                  | 0.0020% US81728UAB08 |
| UNION CHIMIQUE UCB SA                                    | 0.0020% BE0003739530 |
| OPEN TEXT CORP 011229 3.875 CB                           | 0.0020% US683715AD87 |
| STANDARD INDUSTRIES INC 150131 3.375 CB                  | 0.0020% US853496AH04 |
| BOTANIX PHARMACEUTICALS LTD ORDINARY FULLY PAID          | 0.0020% AU000000BOT2 |
| ROCKET MORTGAGE LLC 151033 4.00 CB                       | 0.0020% US77313LAB99 |
| ROCKET MORTGAGE LLC 151026 2.875 CB                      | 0.0020% US77313LAA17 |
| NCISOFT CORPORATION                                      | 0.0020% KR7036570000 |
| NOVELIS CORP 150831 3.875 CB                             | 0.0020% US670001AH91 |
| PURE STORAGE INC                                         | 0.0020% US74624M1027 |
| JAPAN GOVERNMENT 201230 0.10 GB                          | 0.0020% JP1103611M11 |
| INTRUM AB 150726 3.50 CB                                 | 0.0020% XS2034925375 |
| CHINA EVERBRIGHT BANK CO LTD                             | 0.0020% CNE100000SL4 |

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| NATIONSTAR MORTGAGE HOLDINGS INC 010829 6.50 CB      | 0.0020% US63861CAG42  |
| Japanese Government Bond - maturing 20 Dec 2032      | 0.0020% JP1201411CC4  |
| ARCOSA INC 150832 6.875 CB                           | 0.0020% US039653AC46  |
| NORTONLIFELOCK INC 300930 7.125 CB                   | 0.0020% US668771AL22  |
| SUNGROW POWER SUPPLY CO LTD                          | 0.0020% CNE1000018M7  |
| MERCER INTERNATIONAL INC 010229 5.125 CB             | 0.0020% US588056BB60  |
| Japanese Government Bond - maturing 20 Dec 2027      | 0.0020% JP1103491HC4  |
| BCPE ULYSSES MERGER SUB LLC 150129 6.25 CB           | 0.0020% US05552BAA44  |
| AGEAS NPV POST SPLIT                                 | 0.0020% BE0974264930  |
| INTERPUBLIC GROUP COS INC USD                        | 0.0020% US4606901001  |
| SINGAPORE AIRLINES LTD                               | 0.0020% SG1V61937297  |
| LCM INVESTMENTS HOLDINGS II LLC 010529 4.875 CB      | 0.0020% US50190EAA29  |
| LEVEL 3 FINANCING INC 151230 10.75 CB                | 0.0020% US527298BZ50  |
| ASHLAND LLC 010931 3.375 CB                          | 0.0020% US04433LAA08  |
| BENTLEY SYSTEMS INC                                  | 0.0020% US08265T2087  |
| INTRUM AB 150927 3.00 CB                             | 0.0020% XS2052216111  |
| ASBURY AUTOMOTIVE GROUP INC 151129 4.625 CB          | 0.0020% US043436AW48  |
| ARSENAL AIC PARENT LLC 011031 11.5 CB                | 0.0020% US04288BAC46  |
| JAPN GOVERNMENT 200331 0.10 GB                       | 0.0020% JP1103621M43  |
| DELUXE CORP 150929 8.125 CB                          | 0.0020% US248019AW14  |
| EUROFINS SCIENTIFIC                                  | 0.0020% FR0014000MR3  |
| CHINA PACIFIC INSURANCE GROUP CO LTD                 | 0.0020% CNE1000008M8  |
| UNITED STATES TREASURY 300926 3.50 GB                | 0.0020% US91282CLP40  |
| TOPPAN HOLDINGS INC                                  | 0.0020% JP3629000005  |
| GRAY ESCROW II INC 151131 5.375 CB                   | 0.0020% US389286AA34  |
| EUTELSAT SA 131028 1.50 CB                           | 0.0020% FR00140005C6  |
| SCHINDLER-HLDG AG REG                                | 0.0020% CH0024638212  |
| MA FINANCIAL GROUP LTD ORD FULLY PAID                | 0.0020% AU0000156218  |
| SELECT HARVESTS LIMITED                              | 0.0020% AU000000SHV6  |
| SOMNIGROUP INTERNATIONAL INC 151031 3.875 CB         | 0.0019% US88023UAIJ07 |
| CHAMP ACQUISITION CORP 011231 8.38 CB                | 0.0019% US15807XAA81  |
| CHS COMMUNITY HEALTH SYSTEMS INC150429 6.875 CB      | 0.0019% US12543DBJ81  |
| CLEAR CHANNEL OUTDOOR HOLDINGS INC 010629 7.50 CB    | 0.0019% US18453HAD89  |
|                                                      |                       |
| OPTHEA LIMITED ORDINARY FULLY PAID                   | 0.0019% AU000000OPT2  |
| TELECOM ITALIA SPA                                   | 0.0019% IT0003497168  |
| SEI INVESTMENTS COMPANY                              | 0.0019% US7841171033  |
| KOBE BUSSAN CO LTD                                   | 0.0019% JP3291200008  |
| MGM RESORTS INTL 150929 6.13 CB                      | 0.0019% US552953CK50  |
| TURK SISE VE CAM FABRIKALARI AS                      | 0.0019% TRASISEW91Q3  |
| United States Government Bond - maturing 30 Jun 2028 | 0.0019% US91282CCH25  |
| FOCUS FINANCIAL PARTNERS 150831 6.75 CB              | 0.0019% US34417VAA52  |
| JAPAN POST INSURANCE CO LTD                          | 0.0019% JP3233250004  |
| GGAM FINANCE LTD 150227 8.00 CB                      | 0.0019% US36170JAC09  |
| ZAYO GROUP HOLDINGS INC 010328 6.125 CB              | 0.0019% US98919VAB18  |
| KALBE FARMA                                          | 0.0019% ID1000125107  |
| FERTITTA ENTERTAINMENT LLC 150129 4.625 CB           | 0.0019% US31556TAA79  |
| DISH DBS CORP 010629 5.125 CB                        | 0.0019% US25470XBD66  |
| MPT OPERATING PARTNERSHIP LP 150331 3.50 CB          | 0.0019% US55342UAM62  |
| RADIATE HOLDCO LLC 150928 6.50 CB                    | 0.0019% US75026JAE01  |
| HOME PRODUCT CENTER PCL NVDR                         | 0.0019% TH0661010R17  |
| LEVEL 3 FINANCING INC 150429 10.5 CB                 | 0.0019% US527298BX03  |
| ABACUS STORAGE KING STAPLED UNT D                    | 0.0019% AU0000286213  |
| PACTIV EVERGREEN GROUP ISSUER INC 151028 4.375 CB    | 0.0019% US69527AAA43  |
| BALDWIN INSURANCE GROUP 150531 7.125 CB              | 0.0019% US05825XAA72  |
| BRF BRASIL FOODS SA                                  | 0.0019% BRBRFSACNOR8  |
| FNMA FNCL 010749 4.00 MBS POOL NO FM7075             | 0.0019% US3140XA2H40  |
| Income Due - AED                                     | 0.0019% -             |
| CAPITALAND INTEGRATED COMMERCIAL                     | 0.0019% SG1M51904654  |
| CLYDESDALE ACQUISITION HOLDINGS INC 150429 6.625 CB  | 0.0019% US18972EAA38  |
|                                                      |                       |
| TRIDENT TPI HOLDINGS INC 311228 12.75 CB             | 0.0019% US89616RAC34  |
| SILEX SYSTEMS LTD                                    | 0.0019% AU000000SLX4  |
| GNMA G2SF 200851 2.50 MBS POOL NO MA7534             | 0.0019% US36179WLP13  |
| CHINA MOLYBDENUM CO LTD                              | 0.0019% CNE100001NRO  |

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| UNITED STATES TREASURY 301127 0.625 GB                    | 0.0019% US91282CAY75 |
| UNITED STATES TREASURY 311027 0.50 GB                     | 0.0019% US91282CAU53 |
| FAR EAST HORIZON LTD                                      | 0.0019% HK0000077468 |
| VULCAN ENERGY RESOURCES LIMITED ORDINARY FULLY PAID       | 0.0019% AU0000066086 |
| SAMHALLSBYG HOLD 141128 0.75 CB                           | 0.0019% XS2962827585 |
| VERDE PURCHASER LLC 301130 10.5 CB                        | 0.0019% US92339LAA08 |
| WYNN RESORTS LTD                                          | 0.0019% US9831341071 |
| ACCENT GROUP LIMITED                                      | 0.0019% AU000000AX19 |
| CLEVELAND CLIFFS INC 150332 7.00 CB                       | 0.0019% US185899AP61 |
| LEVEL 3 FINANCING INC 010430 4.50 CB                      | 0.0019% US527298CD30 |
| CALDERYS FINANCING LLC 010628 11.25 CB                    | 0.0019% US128786AA80 |
| INTESA SANPAOLO SPA 010642 4.95 CB                        | 0.0019% US46115HBS58 |
| UNICREDIT SPA 020434 7.296 CB                             | 0.0019% US904678AQ20 |
| DCC PLC                                                   | 0.0019% IE0002424939 |
| NEXON CO LTD                                              | 0.0019% JP3758190007 |
| BUILDERS FIRSTSOURCE INC 150632 6.375 CB                  | 0.0019% US12008RAR84 |
| VIKING CRUISES LTD 150731 9.125 CB                        | 0.0019% US92676XAG25 |
| FIRSTCASH INC 010332 6.875 CB                             | 0.0019% US33767DAD75 |
| EISAI CO LTD JPY                                          | 0.0019% JP3160400002 |
| TMBTHANACHART BANK PCL                                    | 0.0019% TH0068010R15 |
| VF CORP 250232 0.625 CB                                   | 0.0019% XS2123970241 |
| FRONTIER COMMUNICATIONS HOLDINGS LLC 150130 6.00 CB       | 0.0019% US35908MAB63 |
| ENDO FINANCE HOLDINGS INC 150431 8.50 CB                  | 0.0019% US29281RAA77 |
| FMG RESOURCES AUGUST 2006 PTY LTD 150432 6.125 CB         | 0.0019% US30251GBE61 |
| CHINA VANKE CO RES                                        | 0.0019% CNE100001SR9 |
| CAIXA SEGURIDADE PARTICIPACOES SA                         | 0.0019% BRCXSEACNOR7 |
| POLYNOVO LIMITED                                          | 0.0018% AU000000PNV0 |
| ZEGONA FINANCE PLC 150729 8.625 CB                        | 0.0018% US98927UAA51 |
| UNITED STATES TREASURY 150533 3.375 GB                    | 0.0018% US91282CHC82 |
| GALAXY ENTERTAINMENT GROUP LIMITED                        | 0.0018% HK0027032686 |
| SANDOZ GROUP ORD SHS                                      | 0.0018% CH1243598427 |
| CCO HOLDINGS LLC 010232 4.75 CB                           | 0.0018% US1248EPCQ45 |
| AMERITEX HOLDCO INTERMEDIATE LLC 151028 10.25 CB          | 0.0018% US030727AA98 |
| BANK OF CHINA LTD                                         | 0.0018% CNE000001N05 |
| TUTOR PERINI CORP 300429 11.875 C                         | 0.0018% US901109AG35 |
| GGAM FINANCE LTD 150628 8.00 CB                           | 0.0018% US36170JAA43 |
| UNITED STATES TREASURY 280229 1.875 GB                    | 0.0018% US91282CEB37 |
| LUMEN TECHNOLOGIES INC 150429 4.125 CB                    | 0.0018% US550241AB91 |
| EQUIPMENTSHARE COM INC 150528 9.00 CB                     | 0.0018% US29450YAA73 |
| ROCKET SOFTWARE INC 281128 9.00 CB                        | 0.0018% US77314EAB48 |
| OSCAR ACQUISITIONCO LLC 150430 9.50 CB                    | 0.0018% US687785AB10 |
| LUMEN TECHNOLOGIES INC 150430 4.125 CB                    | 0.0018% US550241AC74 |
| HANESBRANDS INC 150231 9.00 CB                            | 0.0018% US410345AQ54 |
| VISTAJET MALTA FINANCE PLC 010230 6.375 CB                | 0.0018% US92840JAB52 |
| BALOISE HOLDING-REG                                       | 0.0018% CH0012410517 |
| CHS COMMUNITY HEALTH SYSTEMS INC 150231 4.75 CB           | 0.0018% US12543DBK54 |
| BREAD FINANCIAL HOLDINGS INC 150329 9.75 CB               | 0.0018% US018581AP34 |
| BRAVURA SOLUTIONS LIMITED ORDINARY FULLY PAID             | 0.0018% AU000000BVS9 |
| AVIS BUDGET CAR RENTAL LLC 150130 8.25 CB                 | 0.0018% US053773BJ51 |
| SIME DARBY BERHAD                                         | 0.0018% MYL41970O009 |
| TRELLEBORG AB-B SHS                                       | 0.0018% SE0000114837 |
| CPFL ENERGIA SA                                           | 0.0018% BRCPFEACNORO |
| PRIME SECURITY SERVICES BORROWERS LLC 150426 5.75 CB      | 0.0018% US74166MAC01 |
| CRRC CORP LIMITED                                         | 0.0018% CNE100000CP9 |
| JONES DESLAURIERS INSURANCE MANAGEMENT INC 150330 8.50 CB | 0.0018% US48020RAB15 |
| WRANGLER HOLDCO CORP 010432 6.625 CB                      | 0.0018% US37441QAA94 |
| UNITED STATES TREASURY 300429 4.625 GB                    | 0.0018% US91282CKP58 |
| MEDIOBANCA BANCA DI ITL                                   | 0.0018% IT0000062957 |
| INDUSTRIVARDEN AB                                         | 0.0018% SE0000190126 |
| L BRANDS INC 011030 6.625 CB                              | 0.0018% US501797AW48 |

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| CHINA CONSTRCUTION ENGINEERING CORP LTD                 | 0.0018% CNE100000F46 |
| COINBASE GLOBAL INC 011028 3.375 CB                     | 0.0018% US19260QAC15 |
| PHINIA INC 150429 6.75 CB                               | 0.0018% US71880KAA97 |
| NIPPON PAINT HOLDINGS CO LTD                            | 0.0018% JP3749400002 |
| ILIAD HOLDING SAS 151028 7.00 CB                        | 0.0018% US449691AC82 |
| KLEPIERRE                                               | 0.0018% FR0000121964 |
| WYNN RESORTS FINANCE LLC 150231 7.125 CB                | 0.0018% US983133AC37 |
| PENNYMAC FINANCIAL SERVICES INC 151130 7.125 CB         | 0.0018% US70932MAE75 |
| L BRANDS INC 011135 6.875 CB                            | 0.0018% US501797AL82 |
| SOTERA HEALTH HOLDINGS LLC 010731 7.375 CB              | 0.0018% US83600WAE93 |
| UNIVISION COMMUNICATIONS INC 300630 7.375 CB            | 0.0018% US914906AX08 |
| SCIENTIFIC GAMES INTERNATIONAL INC 151129 7.25 CB       | 0.0018% US80874YBE95 |
| INDUSTRIVARDEN AB SER C NPV                             | 0.0018% SE0000107203 |
| TKC HOLDINGS INC 150529 10.50 CB                        | 0.0018% US87256YAA10 |
| CHINA COMMUNICATIONS SERVI                              | 0.0018% CNE1000002G3 |
| SYNCHRONY FINANCIAL 020233 7.25 CB                      | 0.0018% US87165BAU70 |
| CLARIOS GLOBAL LP 150528 6.75 CB                        | 0.0018% US18060TAC99 |
| ENOVA INTERNATIONAL INC 151228 11.25 CB                 | 0.0018% US29357KAH68 |
| CHINA MERCHANTS SECURITIES CO LTD                       | 0.0018% CNE100000HK9 |
| HANJIN KAL CORP KRW2500                                 | 0.0018% KR7180640005 |
| JACOBS ENTERTAINMENT INC 150229 6.75 CB                 | 0.0018% US469815AK08 |
| DICKER DATA LTD                                         | 0.0018% AU000000DDR5 |
| RITHM CAPITAL CORP 010429 8.00 CB                       | 0.0018% US64828TAB89 |
| DIRECTV FINANCING LLC 010230 8.875 CB                   | 0.0018% US25461LAB80 |
| FRONTIER COMMUNICATIONS CORP 010529 6.75 CB             | 0.0018% US35906ABG22 |
| LABL INC 011031 8.625 CB                                | 0.0018% US50168QAF28 |
| SIX FLAGS ENTERTAINMENT CORP 150531 7.25 CB             | 0.0018% US83001AAD46 |
| ALPHA GENERATION LLC 151032 6.75 CB                     | 0.0018% US02073LAA98 |
| LIGHT AND WONDER INTERNATIONAL INC 010931 7.50 CB       | 0.0018% US531968AA36 |
|                                                         |                      |
| NUIX LIMITED                                            | 0.0018% AU0000119307 |
| SCIENTIFIC GAMES INTERNATIONAL INC 150528 7.00 CB       | 0.0018% US80874YBC30 |
| ONEMAIN FINANCE CORP 150529 6.625 CB                    | 0.0018% US682691AH34 |
| AMER SPORTS CO 160231 6.75 CB                           | 0.0018% US02352NAA72 |
| US FOODS INC 150928 6.875 CB                            | 0.0018% US90290MAG69 |
| ION TRADING TECHNOLOGIES SARL 300529 9.50 CB            | 0.0018% US46205YAB74 |
| COGENT COMMUNICATIONS GROUP INC 150627 7.00 CB          | 0.0018% US19240CAE30 |
| MIDCONTINENT COMMUNICATIONS INVESTOR LLC 150827 8.00 CB | 0.0018% US59565XAD21 |
|                                                         |                      |
| REYNOLDS GROUP ISSUER LLC 151027 4.00 CB                | 0.0018% US76174LAA17 |
| MPT OPERATING PARTNERSHIP LP 010829 4.625 CB            | 0.0018% US55342UAJ34 |
| QUEBECOR INC CLASS B SUB VTG NPV                        | 0.0018% CA7481932084 |
| CHINA EVERBRIGHT BANK CO LTD                            | 0.0018% CNE100001QW3 |
| FRONTIER COMMUNICATIONS 011129 5.875 CB                 | 0.0018% US35908MAA80 |
| BOYNE USA INC 150529 4.75 CB                            | 0.0018% US103557AC88 |
| NATIONSTAR MORTGAGE HOLDINGS INC 151131 5.75 CB         | 0.0018% US63861CAE93 |
| GLOBAL AIR LEASE CO LTD 010927 8.75 CB                  | 0.0018% US37960JAC27 |
| AMC ENTERTAINMENT HOLDINGS INC 150626 10.00 CB          | 0.0018% US00165CAP95 |
| CENTRAL RETAIL CORP                                     | 0.0018% TH9597010R14 |
| CENTRAL PARENT LLC 150629 8.00 CB                       | 0.0018% US154915AA07 |
| CLARIOS INTERNATIONAL INC 150230 6.75 CB                | 0.0018% US18060TAD72 |
| LG UPLUS CORP                                           | 0.0018% KR7032640005 |
| HOWDEN UK REFINANCE 2 PLC 150232 8.125 CB               | 0.0017% US44287DAA19 |
| GOEASY LTD 010729 7.625 CB                              | 0.0017% US380355AJ63 |
| CHINA RESOURCES PHARMACEUTICAL GROUP LTD                | 0.0017% HK0000311099 |
| JERONIMO MARTINS SGPS SA                                | 0.0017% PTJMT0AE0001 |
| CHURCHILL DOWNS INC 010427 5.50 CB                      | 0.0017% US171484AG30 |
| CVS HEALTH CORP 101254 FRN                              | 0.0017% US126650EG12 |
| PARK INTERMEDIATE HOLDINGS LLC 010230 7.00 CB           | 0.0017% US70052LAD55 |
| WASH MULTIFAMILY ACQUISITION INC 150426 5.75 CB         | 0.0017% US93710WAA36 |
| EXOR NV                                                 | 0.0017% NL0012059018 |
| MGM RESORTS INTERNATIONAL 150427 5.50 CB                | 0.0017% US552953CF65 |
| SHIFT4 PAYMENT LLC 150832 6.75 CB                       | 0.0017% US82453AAB35 |
| NATIONSTAR MORTGAGE HOLDINGS INC 151230 5.125 CB        | 0.0017% US63861CAD11 |

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|---------------------------------------------------|---------|---------------|
| SAL SAUDI LOGISTICS SERVICE CO ORD SHS            | 0.0017% | SA15T1L22JH8  |
| GLOBAL AUTO HOAAG FH UK 150829 11.50 CB           | 0.0017% | US00033YAA47  |
| TAYLOR MORRISON COMMUNITIES INC 150627 5.875 CB   | 0.0017% | US87724RAA05  |
| CEC ENTERTAINMENT LLC 010526 6.75 CB              | 0.0017% | US125137AC31  |
| ZF NORTH AMERICA CAPITAL INC 140428 6.875 CB      | 0.0017% | US98877DAD75  |
| GARRETT MOTION HOLDINGS INC 310532 7.75 CB        | 0.0017% | US366504AA61  |
| DEXUS INDUSTRIA REIT ORD UNITS STAP SECURITIES    | 0.0017% | AU0000192833  |
| FDJ UNITED                                        | 0.0017% | FR0013451333  |
| INTESA SANPAOLO SPA 150126 5.71 CB                | 0.0017% | US46115HAW79  |
| UNITED STATES TREASURY 310828 4.375 GB            | 0.0017% | US91282CHX20  |
| HAH GROUP HOLDING CO LLC 011031 9.75 CB           | 0.0017% | US40518JAA79  |
| CHS COMMUNITY HEALTH SYSTEMS INC 151227 8.00 CB   | 0.0017% | US12543DBD12  |
| RESIDEO FUNDING INC 150732 6.50 CB                | 0.0017% | US76119LAD38  |
| CLEVELAND CLIFFS INC 010627 5.875 CB              | 0.0017% | US185899AH46  |
| NORTONLIFELOCK INC 300927 6.75 CB                 | 0.0017% | US668771AK49  |
| SBB TREASURY OYJ 261129 1.125 CB                  | 0.0017% | XS2346224806  |
| NAVIENT CORP 150329 5.50 CB                       | 0.0017% | US63938CAM01  |
| NATIONSTAR MORTGAGE HOLDINGS INC 150127 6.00 CB   | 0.0017% | US63861CAA71  |
| GREE ELECTRIC APPLIANCES INC OF ZHUHAI            | 0.0017% | CNE0000001D4  |
| ARCHROCK PARTNERS LPFIN 010932 6.625 CB           | 0.0017% | US03959KAD28  |
| CSC HOLDINGS LLC 150528 11.25 CB                  | 0.0017% | US126307BM89  |
| Outstanding Settlement Receipts - PHP             | 0.0017% | -             |
| SEAGATE HDD CAYMAN 150731 8.50 CB                 | 0.0017% | US81180WBP59  |
| MR DIY GROUP M BHD                                | 0.0017% | MYL5296OO008  |
| GRAY TELEVISION INC 150527 7.00 CB                | 0.0017% | US389284AA85  |
| CARGO AIRCRAFT MANAGEMENT INC 010228 4.75 CB      | 0.0017% | US14180LAA44  |
| ATOS SE 181230 STEP                               | 0.0017% | XS2950595087  |
| ROYAL CARIBBEAN CRUISES LTD 310826 5.50 CB        | 0.0017% | US780153BJ00  |
| PRIMO TRITON WATER HLD 010429 6.25 CB             | 0.0017% | USU73910AC21  |
| BAUSCH HEALTH COMPANIES INC 150827 5.75 CB        | 0.0017% | US071734AC18  |
| SENSATA TECHNOLOGIES INC 150732 6.625 CB          | 0.0017% | US81728UAC80  |
| XHR LP 150530 6.63 CB                             | 0.0017% | US98372MAE57  |
| IHEARTCOMMUNICATIONS INC 010529 9.125 CB          | 0.0017% | US45174HBJ59  |
| SARTORIUS AG VORZUG                               | 0.0017% | DE0007165631  |
| HOME POINT CAPITAL INC 010226 5.00 CB             | 0.0017% | US43734LAA44  |
| AMERICAN AXLE AND MANUFACTURING INC 010427 6.5 CB | 0.0017% | US02406PAU49  |
| UNITED RENTALS NORTH AMERICA INC 150527 5.50 CB   | 0.0017% | US911365BF09  |
| POSTAL SAVINGS BANK OF CHINA CO LTD               | 0.0017% | CNE100003PZ4  |
| UNISYS CORP 011127 6.875 CB                       | 0.0017% | US909214BV97  |
| KFC HOLDING CO 010627 4.75 CB                     | 0.0017% | US48250NAC92  |
| RAND PARENT LLC 150230 8.50 CB                    | 0.0017% | US753272AA11  |
| LCPR SENIOR SECURED FINANCING DAC 150729 5.125 CB | 0.0017% | US50201DAD57  |
| TEREX CORP 151032 6.25 CB                         | 0.0017% | US880779BB83  |
| CROWN AMERICAN LLC 010226 4.75 CB                 | 0.0017% | US228187AB66  |
| CHINA MINSHENG BANKING CORP LTD                   | 0.0017% | CNE00000015Y0 |
| MAV ACQUISITION CORP 010829 8.00 CB               | 0.0017% | US57767XAB64  |
| NORDSTROM INC 150144 5.00 CB                      | 0.0017% | US655664AR15  |
| AMENTUM ESCROW CORP 010832 7.25 CB                | 0.0017% | US02352BAA35  |
| CLEAN HARBORS INC 150727 4.875 CB                 | 0.0017% | US184496AN71  |
| WILLIAM CARTER CO 150327 5.625 CB                 | 0.0017% | US96926JAC18  |
| ROYAL CARIBBEAN CRUISES LTD 010726 4.25 CB        | 0.0017% | US780153BH44  |
| LAMB WESTON HOLDINGS INC 150528 4.875 CB          | 0.0017% | US513272AC82  |
| AECOM 150327 5.125 CB                             | 0.0017% | US00774CAB37  |
| NH INVESTMENT AND SECURITIES CO LTD               | 0.0017% | KR7005940002  |
| BOMBARDIER INC 150228 6.00 CB                     | 0.0017% | US097751BX80  |
| ZF NORTH AMERICA CAPITAL INC 140430 7.125 CB      | 0.0017% | US98877DAE58  |
| CHINA UNITED NETWORK COMMUNICATIONS LTD           | 0.0017% | CNE0000001CS2 |
| RIVERS ENTERPRISE 010233 6.63 CB                  | 0.0017% | US76883NAA90  |
| PENNYMAC FINANCIAL SERVICES INC 151229 7.875 CB   | 0.0017% | US70932MAD92  |
| SERVICE CORPORATION INTERNATIONAL 151227 4.625 CB | 0.0017% | US817565CD49  |
| SERVICE CORPORATION INTERNATIONAL 010629 5.125 CB | 0.0017% | US817565CE22  |
| STANDARD INDUSTRIES INC 150227 5.00 CB            | 0.0017% | US853496AC17  |

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| WHITE CAP BUYER LLC 151028 6.875 CB                 | 0.0017% US96350RAA23 |
| SRG GLOBAL LIMITED ORDINARY FULLY PAID              | 0.0017% AU0000032914 |
| UNITED STATES TREASURY 310526 0.75 GB               | 0.0017% US91282CCF68 |
| TEGNA INC 150326 4.75 CB                            | 0.0017% US87901JAF21 |
| M AND G PRUDENTIAL PLC ORD                          | 0.0017% GB00BKFB1C65 |
| AG ISSUER LLC 010328 6.25 CB                        | 0.0017% US00119LAA98 |
| SCIH SALT HOLDINGS INC 010529 6.625 CB              | 0.0017% US78433BAB45 |
| UNITED STATES TREASURY 300430 3.50 GB               | 0.0017% US91282CGZ86 |
| WAYFAIR LLC 311029 7.25 CB                          | 0.0017% US94419NAA54 |
| GRAHAM PACKAGING COMPANY INC 150828 7.125 CB        | 0.0017% US384701AA65 |
| MATTAMY CORP 151227 5.25 CB                         | 0.0017% US57701RAJ14 |
| CVR PARTNERS LP 150628 6.125 CB                     | 0.0017% US12663QAC96 |
| ADAMS HOMES INC 151028 9.25 CB                      | 0.0017% US00623PAB76 |
| MAV ACQUISITION CORP 010828 5.75 CB                 | 0.0017% US57767XAA81 |
| MGM RESORTS INTERNATIONAL 151028 4.75 CB            | 0.0017% US552953CH22 |
| WYNN RESORTS FINANCE LLC 011029 5.125 CB            | 0.0017% US983133AA70 |
| CSC HOLDINGS LLC 011230 4.125 CB                    | 0.0017% US126307BB25 |
| ACADIA HEALTHCARE COMPANY INC 010728 5.50 CB        | 0.0017% US00404AAN90 |
| UNDER ARMOUR INC 150626 3.25 CB                     | 0.0017% US904311AA54 |
| MMG LIMITED                                         | 0.0017% HK1208013172 |
| GRIFFON CORP 010328 5.75 CB                         | 0.0017% US398433AP71 |
| GAP INC 011029 3.625 CB                             | 0.0017% US364760AP35 |
| FNMA FNCL 011051 2.00 MBS POOL NO CB1804            | 0.0017% US3140QMAE45 |
| W R GRACE HOLDINGS LLC 150627 4.875 CB              | 0.0017% US92943GAD34 |
| PERRIGO FINANCE UNLIMITE 300932 6.125 CB            | 0.0017% US71429MAD74 |
| NAVIENT CORP 150327 5.00 CB                         | 0.0017% US63938CAK45 |
| GREYSTAR REAL ESTATE PARTNERS LLC 010930 7.75 CB    | 0.0017% US39807UAD81 |
| ZF NORTH AMERICA CAPITAL INC 230430 6.75 CB         | 0.0017% US98877DAF24 |
| IRON MOUNTAIN INC 150728 5.00 CB                    | 0.0017% US46284VAG68 |
| LIONS GATE CAPITAL HOLDINGS LLC 150429 5.50 CB      | 0.0017% US535939AA09 |
| GOODYEAR TIRE AND RUBBER CO150327 4.875 CB          | 0.0017% US382550BG56 |
| BLOCK INC 010626 2.75 CB                            | 0.0017% US852234AN39 |
| SLM CORP 021126 3.125 CB                            | 0.0017% US78442PGE07 |
| TENET HEALTHCARE CORP 150628 4.625 CB               | 0.0017% US88033GDH02 |
| 1011778 BC UNLIMITED LIABILITY CO 150128 4.375 CB   | 0.0017% US68245XAJ81 |
| ENCOMPASS HEALTH CORP 010228 4.50 CB                | 0.0017% US29261AAA88 |
| STANDARD INDUSTRIES INC 150128 4.75 CB              | 0.0017% US853496AD99 |
| UNITI GROUP LP 150428 4.75 CB                       | 0.0017% US91327BAB62 |
| NISSAN MOTOR CO                                     | 0.0017% JP3672400003 |
| HUNT COMPANIES INC 150429 5.25 CB                   | 0.0017% US445587AE85 |
| HOWARD HUGHES CORP 010828 5.375 CB                  | 0.0017% US44267DAD93 |
| FOXTROT ESCROW ISSUER LLC 151126 12.25 CB           | 0.0017% US35166FAA03 |
| WILLIAMS SCOTSMAN INTERNATIONAL INC 150828 4.625 CB | 0.0017% US96950GAE26 |
|                                                     |                      |
| INTELLIGENT PACKAGING FINCO INC LTD 150928 6.0 CB   | 0.0017% US45827MAA53 |
| WPP PLC                                             | 0.0017% JE00B8KF9B49 |
| ZHONGSHENG GROUP H                                  | 0.0017% KYG9894K1085 |
| TEREX CORP 150529 5.00 CB                           | 0.0017% US880779BA01 |
| PIKE CORP 010928 5.50 CB                            | 0.0017% US721283AA72 |
| Outstanding Settlement Receipts - HUF               | 0.0017% -            |
| FMG RESOURCES AUGUST 2006 PTY LTD 150927 4.50 CB    | 0.0017% US30251GBA40 |
| METIS MERGER SUB LLC 150529 6.50 CB                 | 0.0017% US59155LAA08 |
| ENERGIZER HOLDINGS INC 150628 4.75 CB               | 0.0017% US29272WAC38 |
| HUATAI SECURITIES CO LTD                            | 0.0017% CNE100000LQ8 |
| RHP HOTEL PROPERTIES LP 150728 7.25 CB              | 0.0017% US749571AJ42 |
| BALL CORP 150328 6.875 CB                           | 0.0017% US058498AY23 |
| IRON MOUNTAIN INC 150730 5.25 CB                    | 0.0017% US46284VAJ08 |
| US FOODS INC 150229 4.75 CB                         | 0.0017% US90290MAD39 |
| TAYLOR MORRISON COMMUNITIES INC 010830 5.125 CB     | 0.0017% US87724RAJ14 |
| VODAFONE GROUP PLC 040681 3.25 CB                   | 0.0017% US92857WBV19 |
| GPD COMPANIES INC 010426 10.125 CB                  | 0.0017% US64051NAA19 |
| LIBERTY MUTUAL GROUP INC 151251 4.125 CB            | 0.0017% US53079EBM57 |
| TELEFLEX INC 010628 4.25 CB                         | 0.0017% US879369AG12 |
| ACRISURE LLC 010829 6.00 CB                         | 0.0017% US00489LAH69 |
| VIRGIN MEDIA SECURED FINANCE PLC 150529 5.50 CB     | 0.0017% US92769XAP06 |

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| COMPASS GROUP DIVERSIFIED HOLDINGS LLC 150429 5.25 CB        | 0.0017% US20451RAB87 |
| PTC INC 150228 4.00 CB                                       | 0.0017% US69370CAC47 |
| KEVLAR SPA 010929 6.50 CB                                    | 0.0017% US49272YAB92 |
| AMC ENTERTAINMENT HOLDINGS INC 150229 7.50 CB                | 0.0017% US00165CBA18 |
| LIVE NATION ENTERTAINMENT INC 150128 3.75 CB                 | 0.0017% US538034AX75 |
| GRUPO ANTOLIN IRAUSA SA 300428 3.50 CB                       | 0.0017% XS2355632584 |
| AMERICAN BUILDERS AND CONTRACTORS SUPPLY CO 150128 4.00 CB   | 0.0017% US024747AF43 |
| ALBERMARLE CORP                                              | 0.0017% US0126531013 |
| ZHANGZHOU PIENZEHUANG PHARMACEUTICAL LTD                     | 0.0017% CNE000001F21 |
| ALBERTSONS COMPANIES INC 150230 4.875 CB                     | 0.0016% US013092AE14 |
| WUXI APPTec CO LTD                                           | 0.0016% CNE1000031K4 |
| VIACOM INC 280257 6.25 CB                                    | 0.0016% US92553PBC59 |
| PRIMO TRITON WATER HLD 300429 4.375 CB                       | 0.0016% US74168RAB96 |
| BUILDERS FIRSTSOURCE INC 010330 5.00 CB                      | 0.0016% US12008RAN70 |
| BAFFINLAND IRON MINES CORP 150726 8.75 CB                    | 0.0016% US056623AA98 |
| RYAN SPECIALTY GROUP LLC 010230 4.375 CB                     | 0.0016% US78351MAA09 |
| RURAL FUNDS GROUP                                            | 0.0016% AU000000RFF5 |
| JFE HOLDINGS INC                                             | 0.0016% JP3386030005 |
| FIRSTCASH INC 010928 4.625 CB                                | 0.0016% US33767DAB10 |
| CEDAR FAIR LP 150729 5.25 CB                                 | 0.0016% US150190AE64 |
| IRON MOUNTAIN INC 150929 4.875 CB                            | 0.0016% US46284VAF85 |
| ROYAL CARIBBEAN CRUISES LTD 150328 3.70 CB                   | 0.0016% US780153AW20 |
| SEAGATE HDD CAYMAN 010629 4.091 CB                           | 0.0016% US81180WBC47 |
| MERLIN ENTERTAINMENTS GROUP U S HOLDINGS INC 150231 7.375 CB | 0.0016% US59010UAA51 |
| SURGERY CENTER HOLDINGS INC 150432 7.25 CB                   | 0.0016% US86881WAF95 |
| COMMScope FINANCE LLC 010327 8.25 CB                         | 0.0016% US20338QAA13 |
| RHP HOTEL PROPERTIES LP 150229 4.50 CB                       | 0.0016% US749571AG03 |
| HILTON GRAND VACATIONS BORROWER LLC 010629 5.0 CB            | 0.0016% US43284MAA62 |
| SEAWORLD PARKS AND ENTERTAINMENT INC 150829 5.25 CB          | 0.0016% US81282UAG76 |
| XHR LP 010629 4.875 CB                                       | 0.0016% US98372MAC91 |
| ROCKET SOFTWARE INC 150229 6.50 CB                           | 0.0016% US77314EAA64 |
| DEVELOP GLOBAL LTD                                           | 0.0016% AU0000179707 |
| GLOBAL NET LEASE INC 151227 3.75 CB                          | 0.0016% US37892AAA88 |
| MIRAE ASSET SECURITIES CO LTD                                | 0.0016% KR7006800007 |
| TEGNA INC 150328 4.625 CB                                    | 0.0016% US87901JAJ43 |
| ADDTech AB SER B NPV                                         | 0.0016% SE0014781795 |
| UNITED STATES TREASURY 311226 1.75 GB                        | 0.0016% US912828YX25 |
| GFL ENVIRONMENTAL INC 150829 4.375 CB                        | 0.0016% US36168QAP90 |
| GFL ENVIRONMENTAL INC 010928 3.50 CB                         | 0.0016% US36168QAM69 |
| XEROX HOLDINGS CORP 150828 5.50 CB                           | 0.0016% US98421MAB28 |
| SAUDI KAYAN PETROCHEMICAL COMPANY SJSC                       | 0.0016% SA000A0MQCJ2 |
| BANGKOK EXPRESSWAY AND METRO PCL                             | 0.0016% TH6999010R15 |
| OPEN TEXT CORP 150228 3.875 CB                               | 0.0016% US683715AC05 |
| GRIFOLS ESCROW ISSUER SA 151028 4.75 CB                      | 0.0016% US39843UAA07 |
| HUSKY IMS CANADIAN ESCROW CO-ISSUER LTD 150229 9.00 CB       | 0.0016% US44805RAA32 |
| EDGEWELL PERSONAL CARE CO 010429 4.125 CB                    | 0.0016% US28035QAB86 |
| DAI NIPPON PRINTING CO LTD                                   | 0.0016% JP3493800001 |
| MAXIM CRANE WORKS HOLDINGS CAPITAL 010928 11.5 CB            | 0.0016% US57779EAA64 |
| GROWTHPOINT PROPERTIES AUSTRALIA                             | 0.0016% AU000000GOZ8 |
| UWM HOLDINGS LLC 010230 6.63 CB                              | 0.0016% US903522AA85 |
| ADT SECURITY CORP 150732 4.875 CB                            | 0.0016% US74166NAA28 |
| GEO GROUP INC 150429 8.625 CB                                | 0.0016% US36162JAG13 |
| TOYOTA TSUSHO CORP                                           | 0.0016% JP3635000007 |
| VERISIGN INC                                                 | 0.0016% US92343E1029 |
| HUGHES SATELLITE SYSTEMS CORP 010826 5.25 CB                 | 0.0016% US444454AD48 |
| PETSMART INC 150228 4.75 CB                                  | 0.0016% US71677KAA60 |
| PUBLICIS GROUPE                                              | 0.0016% FR0000130577 |
| UNITED STATES TREASURY 150233 3.50 GB                        | 0.0016% US91282CGM73 |



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| COMMSCOPE INC 010929 4.75 CB                                | 0.0016% US203372AX50 |
| CREDIT ACCEPTANCE CORP 151228 9.25 CB                       | 0.0016% US225310AQ40 |
| B AND G FOODS INC 150927 5.25 CB                            | 0.0016% US05508WAB19 |
| SHIMADZU CORP                                               | 0.0016% JP3357200009 |
| ALLY FINANCIAL INC 140233 6.70 CB                           | 0.0016% US02005NBS80 |
| ADIENT GLOBAL HOLDINGS LTD 150431 8.25 CB                   | 0.0016% US00687YAC93 |
| MOBIUS MERGER SUB INC 010630 9.00 CB                        | 0.0016% US606950AA10 |
| PENNYMAC FINANCIAL SERVICES INC 150229 4.25 CB              | 0.0016% US70932MAB37 |
| NESTLE MALAYSIA BERHAD                                      | 0.0016% MYL4707OO005 |
| ALLIED UNIVERSAL HOLDCO LLC 010629 6.00 CB                  | 0.0016% US019576AC18 |
| ON SEMICONDUCTOR CORP 010928 3.875 CB                       | 0.0016% US682189AQ81 |
| NAVIENT CORP 250730 9.375 CB                                | 0.0016% US63938CAN83 |
| MICHAELS COMPANIES INC 010529 7.875 CB                      | 0.0016% US55916AAB08 |
| GOODYEAR TIRE AND RUBBER CO 150729 5.00 CB                  | 0.0016% US382550BN08 |
| FRANKLIN RESOURCES INC                                      | 0.0016% US3546131018 |
| FOSHAN HAITIAN FLAVOURING AND FOOD CO LTD                   | 0.0016% CNE100001SL2 |
| GRUBHUB HOLDINGS INC 010727 5.50 CB                         | 0.0016% US40010PAA66 |
| ENERGIZER HOLDINGS INC 310329 4.375 CB                      | 0.0016% US29272WAD11 |
| CENTRAL GARDEN AND PET CO 151030 4.125 CB                   | 0.0016% US153527AN61 |
| K HOVNANIAN ENTER 300929 11.75 CB                           | 0.0016% US48251UAM09 |
| SCOUT24 SE                                                  | 0.0016% DE000A12DM80 |
| 1011778 BC UNLIMITED LIABILITY CO 150229 3.50 CB            | 0.0016% US68245XAP42 |
| RIDLEY CORPORATION LIMITED                                  | 0.0016% AU000000RIC6 |
| MITSUBISHI HC CAPITAL INC                                   | 0.0016% JP3499800005 |
| J2 GLOBAL INC 151030 4.625 CB                               | 0.0016% US48123VAF94 |
| ALCOA NEDERLAND HOLDING BV 310329 4.125 CB                  | 0.0016% US013822AG68 |
| SBI HOLDINGS INC NPV                                        | 0.0016% JP3436120004 |
| COCA COLA ICECEK AS                                         | 0.0016% TRECOLA00011 |
| NIBE INDUSTRIER AB SER B NPV                                | 0.0016% SE0015988019 |
| IGM FINANCIAL INC                                           | 0.0016% CA4495861060 |
| LGI HOMES INC 151228 8.75 CB                                | 0.0016% US50187TAH95 |
| ALLIANT HOLDINGS INTERMEDIATE LLC 011129 5.875 CB           | 0.0016% US01883LAD55 |
| MATTAMY GROUP CORP 010330 4.625 CB                          | 0.0016% US57701RAM43 |
| BOYD GAMING CORP 150631 4.75 CB                             | 0.0016% US103304BV23 |
| CROWDSTRIKE HOLDINGS INC 150229 3.00 CB                     | 0.0016% US22788CAA36 |
| FORTREA HOLDINGS INC 010730 7.50 CB                         | 0.0016% US34965KAA51 |
| OKTA INC                                                    | 0.0016% US6792951054 |
| CHARLES RIVER LABORATORIES INTERNATIONAL INC 150329 3.75 CB | 0.0016% US159864AG27 |
| WOLVERINE ESCROW LLC 151126 9.00 CB                         | 0.0016% US97789LAB27 |
| LIFEPOINT HEALTH INC 010632 10.00 CB                        | 0.0016% US53219LAX73 |
| UNITED STATES TREASURY 310529 4.50 GB                       | 0.0016% US91282CKT70 |
| SERVICE CORPORATION INTERNATIONAL 150531 4.00 CB            | 0.0016% US817565CG79 |
| WALGREENS BOOTS ALLIANCE INC 181144 4.80 CB                 | 0.0016% US931427AC23 |
| COUGAR JV SUBSIDIARY LLC 150532 8.00 CB                     | 0.0016% US22208WAA18 |
| CHINA INTERNATIONAL TRAVEL SERVICE CORP LTD                 | 0.0016% CNE100000G29 |
| OPEN TEXT HOLDINGS INC 150230 4.125 CB                      | 0.0016% US683720AA42 |
| JAPAN AIRLINES CO LTD                                       | 0.0016% JP3705200008 |
| PWR HOLDINGS LIMITED ORDINARY FULLY PAID                    | 0.0016% AU000000PWHO |
| PRESTIGE BRANDS INC 010431 3.75 CB                          | 0.0016% US74112BAM72 |
| ALIGN TECHNOLOGY INC                                        | 0.0016% US0162551016 |
| SKC LTD                                                     | 0.0016% KR7011790003 |
| ANGI GROUP LLC 150828 3.875 CB                              | 0.0016% US001846AA20 |
| CCL INDUSTRIES INC                                          | 0.0016% CA1249003098 |
| TRINET GROUP INC 010329 3.50 CB                             | 0.0016% US896288AA51 |
| NATIONSTAR MORTGAGE HOLDINGS INC 010232 7.125 CB            | 0.0016% US63861CAF68 |
|                                                             |                      |
| KRUNGTHAI CARD PCL                                          | 0.0016% TH0689010R18 |
| LGI HOMES INC 151132 7.00 CB                                | 0.0016% US50187TAK25 |
| JUMBO INTERACTIVE LIMITED                                   | 0.0016% AU000000JINO |
| GEO GROUP INC 150431 10.25 CB                               | 0.0016% US36162JAH95 |
| MATCH GROUP INC 010830 4.125 CB                             | 0.0016% US57665RAL06 |
| CHOBANI LLC 010729 7.625 CB                                 | 0.0016% US17027NAC65 |
| RICEGROWERS LIMITED                                         | 0.0016% AU0000040982 |
| ESAB CORP 150429 6.25 CB                                    | 0.0016% US29605JAA43 |

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| PREDICTIVE DISCOVERY LIMITED                                 | 0.0016% AU0000000PD18 |
| CLARIVATE SCIENCE HOLDINGS CORP 010729 4.875 CB              | 0.0016% US18064PAD15  |
| AVIS BUDGET CAR RENTAL LLC 010329 5.375 CB                   | 0.0016% US053773BF30  |
| CENTURY COMMUNITIES INC 150829 3.875 CB                      | 0.0016% US156504AM47  |
| ZHONGJI INNOLIGHT CO LTD                                     | 0.0015% CNE100001CY9  |
| SAMHALLSBYGGNADSBOLAGET I NORDEN AB 301026 2.875 CB          | 0.0015% XS2010028186  |
| TWILIO INC 150331 3.875 CB                                   | 0.0015% US90138FAD42  |
| ADVANTAGE SALES AND MARKETING INC 151128 6.50 CB             | 0.0015% US00775PAA57  |
| BIO RAD LABORATORIES INC CLASS A                             | 0.0015% US0905722072  |
| UNITED STATES TREASURY 310727 2.75 GB                        | 0.0015% US91282CFB28  |
| COMMSCOPE INC 010728 7.125 CB                                | 0.0015% US203372AV94  |
| COMMUNITY HEALTH SYSTEMS INC 150129 6.00 CB                  | 0.0015% US12543DBH26  |
| XPO INC 010232 7.125 CB                                      | 0.0015% US983793AK61  |
| SCOTTS MIRACLE GRO CO 010431 4.00 CB                         | 0.0015% US810186AX41  |
| BELLRING DISTRIBUTION LLC 150330 7.00 CB                     | 0.0015% US07831CAA18  |
| UNITED STATES TREASURY 310328 3.625 GB                       | 0.0015% US91282CGT27  |
| ADMIRAL GROUP PLC                                            | 0.0015% GB00B02J6398  |
| INNER MONGOLIA YILI INDUSTRIAL GROUP CO LTD                  | 0.0015% CNE000000JP5  |
| BRINKS CO 150632 6.75 CB                                     | 0.0015% US109696AD60  |
| NAVIENT CORP 150331 11.50 CB                                 | 0.0015% US63938CAP32  |
| AUSTRALIAN CLINICAL LABS LTD ORD FULLY PAID DEFERRED SETMNT  | 0.0015% AU0000148496  |
| CONCENTRA ESCROW ISSUER CORP 150732 6.875 CB                 | 0.0015% US20600DAA19  |
| GRIFOLS SA                                                   | 0.0015% ES0171996087  |
| MURPHY OIL CORP 150231 3.75 CB                               | 0.0015% US626738AF53  |
| BEIJING KINGSOFT OFFICE SOFTWARE INC                         | 0.0015% CNE100003PM2  |
| MACYS RETAIL HOLDINGS LLC 150330 5.875 CB                    | 0.0015% US55617LAQ59  |
| SERVICE PROPERTIES TRUST 150629 8.375 CB                     | 0.0015% US81761LAD47  |
| HILTON GRAND VACATIONS INC 010731 4.875 CB                   | 0.0015% US43284MAB46  |
| ZIPRECRUITER INC 150130 5.00 CB                              | 0.0015% US98980BAA17  |
| LIFEPOINT HEALTH INC 150129 5.375 CB                         | 0.0015% US53219LAU35  |
| VMED O2 UK FINANCING PLC 310131 4.25 CB                      | 0.0015% US92858RAA86  |
| ALTICE FRANCE HOLDINGS SA 150228 4.00 CB                     | 0.0015% XS2138140798  |
| HAIER SMART HOME C A CNY1                                    | 0.0015% CNE000000CG9  |
| UNITED STATES TREASURY 300427 2.75 GB                        | 0.0015% US91282CEN74  |
| AMERCO COM                                                   | 0.0015% US0235865062  |
| WILL SEMICONDUCTOR CO LTD SHANGHAI                           | 0.0015% CNE100002XM8  |
| TRAVEL LEISURE CO 011229 4.50 CB                             | 0.0015% US894164AA06  |
| CHINA THREE GORGES RENEWABLES GROUP CO LTD                   | 0.0015% CNE1000051F2  |
| LEVI STRAUSS AND CO 010331 3.50 CB                           | 0.0015% US52736RBJ05  |
| ZIGGO BOND COMPANY BV 280230 5.125 CB                        | 0.0015% US98953GAD79  |
| PLAYTIKA HOLDING CORP 150329 4.25 CB                         | 0.0015% US72815LAA52  |
| GAP INC 011031 3.875 CB                                      | 0.0015% US364760AQ18  |
| ADVANCED DRAINAGE SYSTEMS INC 150630 6.375 CB                | 0.0015% US00790RAB06  |
| FLEETPARTNERS GROUP LIMITED ORDINARY FULLY PAID              | 0.0015% AU0000272924  |
| DUN AND BRADSTREET CORP 151229 5.00 CB                       | 0.0015% US26483EAL48  |
| VZ SECURED FINANCING BV 150132 5.00 CB                       | 0.0015% US91845AAA34  |
| IRON MOUNTAIN INFORMATION MANAGEMENT SERVICES 150732 5.00 CB | 0.0015% US46285MAA80  |
| SEIKO EPSON CORPORATION                                      | 0.0015% JP3414750004  |
| WALGREENS BOOTS ALLIANCE INC 150450 4.10 CB                  | 0.0015% US931427AT57  |
| SARTORIUS STEDIM B EURO.1666                                 | 0.0015% FR0013154002  |
| VALVOLINE INC 150631 3.625 CB                                | 0.0015% US92047WAG69  |
| WEICHAI POWER CO LTD                                         | 0.0015% CNE1000000D4  |
| ALBERTSONS COSSAFEWAY 150333 6.25 CB                         | 0.0015% US01309QAB41  |
| US TREASURY NB 310826 3.75 GB                                | 0.0015% US91282CLH24  |
| POST HOLDINGS INC 151034 6.25 CB                             | 0.0015% US737446AX26  |
| FEDERAL NATIONAL MORTGAGE ASSOC 150436 5                     | 0.0015% US01F0526495  |
| CHEMOURS CO 151129 4.625 CB                                  | 0.0015% US163851AH15  |
| NAVIENT CORP 010833 5.625 CB                                 | 0.0015% US78442FAZ18  |
| ONO PHARMACEUTICAL CO LTD                                    | 0.0015% JP3197600004  |
| OWENS BROCKWAY GLASS CONTAINER INC 150531 7.25 CB            | 0.0015% US69073TAU79  |
| VIRGIN MEDIA FINANCE PLC 150730 5.00 CB                      | 0.0015% US92769VAJ89  |

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| UNITED THERAPEUTICS CORP                             | 0.0015% | US91307C1027 |
| BALL CORP 150931 3.125 CB                            | 0.0015% | US058498AX40 |
| BANK OF BEIJING CO LTD                               | 0.0015% | CNE100000734 |
| CLEVELAND CLIFFS INC 150430 6.75 CB                  | 0.0015% | US185899AN14 |
| ARDAGH PACKAGING FINANCE PLC 150727 4.75 CB          | 0.0015% | XS1628848241 |
| COINBASE GLOBAL INC 011031 3.625 CB                  | 0.0015% | US19260QAD97 |
| GOAT HOLDCO LLC 010232 6.75 CB                       | 0.0015% | US38021MAA45 |
| ASHTON WOODS USA LLC 010430 4.625 CB                 | 0.0015% | US045086AP03 |
| CSC HOLDINGS LLC 010228 5.375 CB                     | 0.0015% | US126307AS68 |
| SCHRODERS PLC ORD GB                                 | 0.0015% | GB00BP9LHF23 |
| NEW CHINA LIFE INSURANCE CO LTD                      | 0.0015% | CNE1000019Y0 |
| STATION CASINOS LLC 150332 6.625 CB                  | 0.0015% | US857691AJ89 |
| LASERTEC CORP NPV                                    | 0.0015% | JP3979200007 |
| SEALED AIR CORP 150429 5.00 CB                       | 0.0015% | US81211KBA79 |
| CIENA CORP 310130 4.00 CB                            | 0.0015% | US171779AL52 |
| RADIATE HOLDCO LLC 150926 4.50 CB                    | 0.0015% | US75026JAC45 |
| THOR INDUSTRIES INC 151029 4.00 CB                   | 0.0015% | US885160AA99 |
| WABASH NATIONAL CORP 151028 4.50 CB                  | 0.0015% | US929566AL19 |
| COCA COLA HBC AG ORD                                 | 0.0015% | CH0198251305 |
| MACYS RETAIL HOLDINGS LLC 150332 6.125 CB            | 0.0015% | US55617LAR33 |
| CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 040826 2.74 GB | 0.0015% | CND10000BLCO |
| UNITED STATES TREASURY 310128 3.5 GB                 | 0.0015% | US91282CGH88 |
| HUB INTERNATIONAL LTD 011229 5.625 CB                | 0.0015% | US44332PAG63 |
| BOE TECHNOLOGY GROUP CO LTD                          | 0.0015% | CNE0000016L5 |
| LIFEPOINT HEALTH INC 150830 9.875 CB                 | 0.0015% | US53219LAV18 |
| WOLVERINE WORLD WIDE INC 150829 4.00 CB              | 0.0015% | US978097AG86 |
| WA1 RESOURCES ORD SHS                                | 0.0015% | AU0000196594 |
| PRA GROUP INC 310130 8.875 CB                        | 0.0015% | US69354NAF33 |
| FUTURES MARGIN-EURO                                  | 0.0015% | -            |
| CHS COMMUNITY HEALTH SYSTEMS INC 010430 6.125 CB     | 0.0014% | US12543DBL38 |
| LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C         | 0.0014% | US5312297550 |
| AXIATA GROUP BERHAD                                  | 0.0014% | MYL6888O0001 |
| UNITED STATES TREASURY 151134 4.25 GB                | 0.0014% | US91282CLW90 |
| LIBERTY MUTUAL GROUP INC 010261 4.30 CB              | 0.0014% | US53079EBL74 |
| M3 INC NPV                                           | 0.0014% | JP3435750009 |
| DOCUSIGN INC                                         | 0.0014% | US2561631068 |
| DIASORIN SPA                                         | 0.0014% | IT0003492391 |
| BLACK CAT SYNDICATE LIMITED ORDINARY FULLY PAID      | 0.0014% | AU000000BC88 |
| CHONGQING CHANGAN AUTOMOBILE CO LTD                  | 0.0014% | CNE000000R36 |
| BANK OF JIANGAU CO LTD                               | 0.0014% | CNE100002G76 |
| UNITED STATES TREASURY 310528 3.625 GB               | 0.0014% | US91282CHE49 |
| IHEARTCOMMUNICATIONS INC 150830 7.75 CB              | 0.0014% | US45174HBM88 |
| CHINA SECURITIES CO LTD                              | 0.0014% | CNE1000031T5 |
| OWENS AND MINOR INC310329 4.50 CB                    | 0.0014% | US690732AF97 |
| UNITED STATES STEEL CORP 010329 6.875 CB             | 0.0014% | US912909AU28 |
| PROPEL FUNERAL PARTNERS LIMITED ORDINARY FULLY PAID  | 0.0014% | AU000000PPF8 |
| OPEN TEXT HOLDINGS INC 011231 4.125 CB               | 0.0014% | US683720AC08 |
| HUGHES SATELLITE SYSTEMS CORP 010826 6.625 CB        | 0.0014% | US444454AF95 |
| JIANGSU HENGLI HYDRAULIC CO LTD                      | 0.0014% | CNE1000019R4 |
| SASA POLYESTER SANAYI AS                             | 0.0014% | TRASASAW91E4 |
| FIREFLY METALS LTD ORDINARY FULLY PAID               | 0.0014% | AU0000313769 |
| FREEDOM MORTGAGE HOLDINGS LLC 150531 9.125 CB        | 0.0014% | US35641AAB44 |
| YASKAWA ELECTRIC CORP                                | 0.0014% | JP3932000007 |
| IFLYTEK CO LTD                                       | 0.0014% | CNE100000B81 |
| GUANGGONG WENS FOODSTUFF GROUP CO LTD                | 0.0014% | CNE100002508 |
| FRANCE REPUBLIC OF GOVERNMENT 251126 0.25 GB         | 0.0014% | FR0013200813 |
| QAR BNP PARIBAS A/C                                  | 0.0014% | -            |
| CHURCHILL DOWNS INC 010531 6.75 CB                   | 0.0014% | US171484AJ78 |
| JAPAN GOVERNMENT OF 200927 0.10 GB                   | 0.0014% | JP1051541NA0 |
| CJ CHEIKJEDANG CORP                                  | 0.0014% | KR7097950000 |
| MAAS GROUP HOLDINGS LIMITED ORDINARY FULLY PAID      | 0.0014% | AU0000118564 |
| PMHC II INC 150230 9.00 CB                           | 0.0014% | US69357VAA35 |
| ADIENT GLOBAL HOLDINGS LTD 150428 7.00 CB            | 0.0014% | US00687YAB11 |

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| HILTON DOMESTIC OPERATING COMPANY INC 010429 5.875<br>CB          | 0.0014% US432833AP66 |
| WALGREENS BOOTS ALLIANCE INC 150829 8.125 CB                      | 0.0014% US931427AW86 |
| CROMWELL PROPERTY GROUP                                           | 0.0014% AU000000CMW8 |
| LD HOLDINGS GROUP LLC 010428 6.125 CB                             | 0.0014% US521088AC89 |
| CENTURYLINK INC 150129 4.50 CB                                    | 0.0014% US156700BD72 |
| GEBERIT AG-REG                                                    | 0.0014% CH0030170408 |
| BANK OF NINGBO CO LTD                                             | 0.0014% CNE1000005P7 |
| RITCHIE BROS HOLDINGS INC 150328 6.75 CB                          | 0.0014% US76774LAB36 |
| SG FLEET GROUP LIMITED ORDINARY FULLY PAID DEFERRED<br>SETTLEMENT | 0.0014% AU000000SGF1 |
| FOCUS MEDIA INFORMATION TECHNOLOGY CO LTD                         | 0.0014% CNE000001KK2 |
| CLEAN HARBORS INC 010231 6.375 CB                                 | 0.0014% US184496AQ03 |
| LIFEPOINT HEALTH INC 150232 8.375 CB                              | 0.0014% US53219LAY56 |
| SHANDONG GOLD MINING CO LTD                                       | 0.0014% CNE000001FR7 |
| CP ATLAS BUYER INC 011228 7.00 CB                                 | 0.0014% US12597YAA73 |
| Japanese Government Bond - maturing 20 Mar 2034                   | 0.0014% JP1201481E36 |
| CLARITY PHARMACEUTICALS LTD ORDINARY FULLY PAID                   | 0.0014% AU0000165375 |
| SONIC AUTOMOTIVE INC 151129 4.625 CB                              | 0.0014% US83545GBD34 |
| MASTERBRAND INC 150732 7.00 CB                                    | 0.0014% US57638PAA21 |
| FMG RESOURCES AUGUST 2006 PTY LTD 150430 5.875 CB                 | 0.0014% US30251GBD88 |
| RPM GLOBAL HOLDINGS LIMITED                                       | 0.0014% AU000000RUL2 |
| CABLE ONE INC 151130 4.00 CB                                      | 0.0014% US12685JAC99 |
| RAISING CANES RESTAURANTS LLC 010529 9.375 CB                     | 0.0014% US75103AAA34 |
| COLT MERGER SUB INC 010727 8.125 CB                               | 0.0014% US28470RAK86 |
| STANDARD BUILDING SOLUTIONS INC 150832 6.50 CB                    | 0.0014% US853191AA25 |
| MGM RESORTS INTERNATIONAL                                         | 0.0014% US5529531015 |
| ASMODEE GROUP AB 151229 SF                                        | 0.0014% XS2954187378 |
| SALLY HOLDINGS LLC 010332 6.75 CB                                 | 0.0014% US79546VAQ95 |
| W R GRACE HOLDINGS LLC 010331 7.375 CB                            | 0.0014% US92943GAE17 |
| OWENS BROCKWAY GLASS CONTAINER INC 130527 6.625 CB                | 0.0014% US69073TAT07 |
| ASBURY AUTOMOTIVE GROUP INC 150232 5.00 CB                        | 0.0014% US043436AX21 |
| UNITED WHOLESALE MORTGAGE LLC 150627 5.75 CB                      | 0.0014% US913229AC47 |
| CPI CG INC 150729 10.00 CB                                        | 0.0014% US12598FAC32 |
| OI EUROPEAN GROUP BV 150230 4.75 CB                               | 0.0014% US67777LAD55 |
| FULL HOUSE RESORTS INC 150228 8.25 CB                             | 0.0014% US359678AC31 |
| XIAN LONGI SILICON MATERIALS CORP                                 | 0.0014% CNE100001FR6 |
| ASSOCIATED BRITISH FOODS PLC                                      | 0.0014% GB0006731235 |
| SWATCH GROUP                                                      | 0.0014% CH0012255151 |
| REAL HERO MERGER SUB 2 INC 010229 6.25 CB                         | 0.0014% US75602BAA70 |
| YARA INTERNATIONAL ASA                                            | 0.0014% NO0010208051 |
| DORNOCH DEBT MERGER SUB INC 151029 6.625 CB                       | 0.0014% US25830JAA97 |
| HUA XIA BANK CO LTD                                               | 0.0014% CNE000001FW7 |
| HLF FINANCING SARL LLC 010629 4.875 CB                            | 0.0014% US40390DAC92 |
| EDENRED                                                           | 0.0014% FR0010908533 |
| PRYSMIAN SPA                                                      | 0.0014% IT0004176001 |
| RADIOLOGY PARTNERS INC 150230 9.7810 PIK                          | 0.0014% US75041VAC81 |
| FREEDOM MORTGAGE HOLD 010432 8.375 CB                             | 0.0014% US35641AAC27 |
| ZTE CORP                                                          | 0.0013% CNE000000TK5 |
| FIRSTCASH INC 010130 5.625 CB                                     | 0.0013% US31944TAA88 |
| GF SECURITIES CO LTD                                              | 0.0013% CNE0000008L2 |
| OUTFRONT MEDIA CAPITAL LLC 150231 CB                              | 0.0013% US69007TAG94 |
| ACUSHNET CO 151028 7.375 CB                                       | 0.0013% US005095AA29 |
| VULCAN STEEL LIMITED ORDINARY FULLY PAID DEFERRED<br>SETTLEMENT   | 0.0013% AU0000181984 |
| BCI MINERALS LIMITED ORDINARY FULLY PAID                          | 0.0013% AU000000BCI0 |
| ARSENAL AIC PARENT LLC 011030 8.00 CB                             | 0.0013% US04288BAB62 |
| PEARL MERGER SUB INC 011028 6.75 CB                               | 0.0013% US70478JAA25 |
| TREND MICRO INCORPORATED                                          | 0.0013% JP3637300009 |
| STAR LEASING CO LLC 150230 7.63 CB                                | 0.0013% US854938AA54 |
| TFI INTERNATIONAL INC                                             | 0.0013% CA87241L1094 |
| UNITED STATES TREASURY 150232 1.875 GB                            | 0.0013% US91282CDY49 |
| ASPEN GROUP - STAPLED SECURITIES                                  | 0.0013% AU000000APZ8 |

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| J B POINDEXTER AND CO INC 151231 8.75 CB                 | 0.0013% US465965AC53  |
| US FOODS INC 150132 7.25 CB                              | 0.0013% US90290MAH43  |
| YUNNAN BAIYAO GROUP CO LTD                               | 0.0013% CNE0000008X7  |
| KUANG CHI TECHNOLOGIES CO LTD                            | 0.0013% CNE1000018P0  |
| MOLINA HEALTHCARE INC 150532 3.875 CB                    | 0.0013% US60855RAL42  |
| AUSTRALIAN ETHICAL INVESTMENT LTD                        | 0.0013% AU000000AEF4  |
| SHENZHEN INOVANCE TECHNOLOGY LTD                         | 0.0013% CNE1000000V46 |
| UNIBAIL RODAMCO WESTFIELD                                | 0.0013% FR0013326246  |
| GGAM FINANCE LIMITED 150429 6.875 CB                     | 0.0013% US36170JAD81  |
| SPECIALTY BUILDING PRODU 151029 7.75 CB                  | 0.0013% US84749AAC18  |
| LEVEL 3 FINANCING INC 150431 4.00 CB                     | 0.0013% US527298CH44  |
| GN BOND CO LLC 151031 9.50 CB                            | 0.0013% US36267QAA22  |
| GWA GROUP LIMITED                                        | 0.0013% AU000000GWA4  |
| JOHNS LYNG GROUP LIMITED ORDINARY FULLY PAID             | 0.0013% AU000000JLG8  |
| POLY REAL ESTATE GROUP CO LTD                            | 0.0013% CNE000001ND1  |
| UNITED STATES TREASURY 300628 4.00 GB                    | 0.0013% US91282CHK09  |
| CHINA CSSC HOLDINGS LTD                                  | 0.0013% CNE000000W05  |
| KEHE DISTRIBUTORS LLC 150229 9.00 CB                     | 0.0013% US487526AC91  |
| GUZMAN Y GOMEZ ORD SHS                                   | 0.0013% AU0000336679  |
| BRINKS CO 150629 6.50 CB                                 | 0.0013% US109696AC87  |
| GROUP 1 AUTOMOTIVE INC 150828 4.00 CB                    | 0.0013% US398905AN98  |
| AMC NETWORKS INC 150229 4.25 CB                          | 0.0013% US00164VAF04  |
| MONTAGE TECHNOLOGY CO LTD                                | 0.0013% CNE100003MN7  |
| LIBERTY MUTUAL GROUP INC 070387 7.80 CB                  | 0.0013% US53079EAN40  |
| AMERICAN FINANCE TRUST INC 300928 4.50 CB                | 0.0013% US02608AAA79  |
| UNITED STATES TREASURY 150254 4.25 GB                    | 0.0013% US912810TX63  |
| PAPA JOHN'S INTERNATIONAL INC 150929 3.875 CB            | 0.0013% US698813AA06  |
| UNIVERSAL STORE HOLDINGS LIMITED ORD FULLY PAID DEF SETT | 0.0013% AU0000113565  |
| SHANGHAI BAOSIGHT SOFTWARE CO LTD                        | 0.0013% CNE000000GG0  |
| AMWINS GROUP INC 150229 6.375 CB                         | 0.0013% US031921AC31  |
| NAHDI MEDICAL CO ORD                                     | 0.0013% SA15HG521213  |
| PREMIER ENTERTAINMENT SUB LLC 010929 5.625 CB            | 0.0013% US74052HAA23  |
| LEG IMMOBILIEN SE                                        | 0.0013% DE000LEG1110  |
| SOUTHERN CROSS ELECTRICAL ENGINEERING LI                 | 0.0013% AU000000SXE9  |
| CLYDESDALE ACQUISITION 150432 6.75 CB                    | 0.0013% US18972EAD76  |
| IRON MOUNTAIN INC 150133 6.25 CB                         | 0.0013% US46284VAQ41  |
| UNITED STATES TREASURY 310829 3.125 GB                   | 0.0013% US91282CFJ53  |
| HITHINK ROYALFLUSH INFORMATION NETWORK CO LTD            | 0.0013% CNE100000JG3  |
| GRAPHIC PACKAGING INTERNATIONAL LLC 010230 3.75 CB       | 0.0013% US38869AAD90  |
| US FOODS INC 150433 5.75 CB                              | 0.0013% US90290MAJ09  |
| SAINSBURY (J) PLC                                        | 0.0013% GB00B019KW72  |
| DISH DBS CORP 010728 7.375 CB                            | 0.0013% US25470XBB01  |
| YUM BRANDS INC 151137 6.875 CB                           | 0.0013% US988498AD34  |
| SHANGHAI RURAL COMMERCIAL BANK CO LTD                    | 0.0013% CNE100004QD7  |
| LAND SECURITIES GROUP PLC                                | 0.0013% GB00BYW0PQ60  |
| CAMELOT RETURN MERGER SUB INC 010828 8.75 CB             | 0.0013% US13323NAA00  |
| QVC INC 150429 6.875 CB                                  | 0.0013% US747262BA06  |
| BENTELER INTERNATIONAL AG 150528 10.50 CB                | 0.0013% US08263DAA46  |
| SABRE GLBL INC 151227 11.25 CB                           | 0.0012% US78573NAH52  |
| CHINA CONSTRUCTION BANK CORP                             | 0.0012% CNE100000742  |
| SWF HOLDINGS I CORP 061029 6.50 CB                       | 0.0012% US78500CAA27  |
| OFFICE PROPERTIES INCOME TRUST 300929 9.00 CB            | 0.0012% US67623CAJ80  |
| US CELLULAR CORP 151233 6.7 CB                           | 0.0012% US911684AD06  |
| DAQIN RAILWAY CO LTD                                     | 0.0012% CNE000001NG4  |
| CHART INDUSTRIES INC 010131 9.50 CB                      | 0.0012% US16115QAG55  |
| KOBE US MIDCO 2 INC 011126 9.25 CB                       | 0.0012% US499894AA19  |
| DALLAH HEALTHCARE COMPANY SJSC                           | 0.0012% SA135G51UI10  |
| CORNERSTONE BUILDING BRANDS INC 150829 9.50 CB           | 0.0012% US21925DAB55  |
| ZHENGZHOU YUTONG BUS CO LTD ORD SHS A                    | 0.0012% CNE000000PY4  |
| CHAMPIONS FINANCING INC 150229 8.75 CB                   | 0.0012% US15870LAA61  |
| UNITED STATES TREASURY 150832 2.75 GB                    | 0.0012% US91282CFF32  |
| DEMANT A S                                               | 0.0012% DK0060738599  |
| FIVE POINT OPERATING COMPANY LP 150128 10.50 STEP        | 0.0012% US33834YAB48  |

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| MILLENNIUM ESCROW CORP 010826 6.625 CB                    | 0.0012% US60041CAA62 |
| INFOMEDIA LIMITED                                         | 0.0012% AU000000IFM0 |
| CSC HOLDINGS LLC 150231 3.375 CB                          | 0.0012% US126307BF39 |
| AUDINATE GROUP LTD                                        | 0.0012% AU000000AD88 |
| CLINUVEL PHARMACEUTICALS LTD                              | 0.0012% AU000000CUV3 |
| ENTAIN PLC                                                | 0.0012% IM00B5VQMV65 |
| UNITED STATES TREASURY 300929 3.50 GB                     | 0.0012% US91282CLN91 |
| KNIFE RIVER HOLDING CO 010531 7.75 CB                     | 0.0012% US498894AA29 |
| NEW HOME COMPANY LLC 011029 9.25 CB                       | 0.0012% US645370AF49 |
| MAYNE PHARMA GROUP LIMITED ORDINARY FULLY PAID            | 0.0012% AU000000MYX0 |
| AED BNP PARIBAS A/C                                       | 0.0012% -            |
| PACKAGING CORP OF AMERICA                                 | 0.0012% US6951561090 |
| BRINKER INTERNATIONAL INC 150730 8.25 CB                  | 0.0012% US109641AK67 |
| MAGIC MERGECO INC 010528 5.25 CB                          | 0.0012% US55916AAA25 |
| CHINA GALAXY SECURITIES CO LTD                            | 0.0012% CNE100002FG7 |
| OCI NV 160333 6.70 CB                                     | 0.0012% US67116NAA72 |
| NEWMARK GROUP INC 120129 7.50 CB                          | 0.0012% US65158NAD49 |
| AIER EYE HOSPITAL GROUP CO LTD                            | 0.0012% CNE100000GR6 |
| BEACON ROOFING SUPPLY INC 010830 6.50 CB                  | 0.0012% US073685AK54 |
| BRANDYWINE OPERATING PARTNERSHIP LP 010529 8.125 CB       | 0.0012% US060335AB23 |
| STARWOOD PROPERTY TRUST INC 010429 7.25 CB                | 0.0012% US85571BBB09 |
| SEALED AIR CORP 150733 6.875 CB                           | 0.0012% US81211KAK60 |
| CHEMOURS CO 150133 8.00 CB                                | 0.0012% US163851AJ70 |
| LINDBLAD EXPEDITIONS HOLDINGS INC 150528 9.00 CB          | 0.0012% US535219AA75 |
| ABACUS GROUP FULLY PAID ORDINARY/UNITS STAPLED SECURITIES | 0.0012% AU0000291882 |
| UNITED STATES TREASURY 151133 4.50 GB                     | 0.0012% US91282CJJ18 |
| CON WAY INC 010534 6.7 CB                                 | 0.0012% US12612WAB00 |
| STAPLES INC 150130 12.75 CB                               | 0.0012% USU85440AH52 |
| VELOCITY VEHICLE GROUP LLC 010629 8.00 CB                 | 0.0012% US92262TAA43 |
| TENET HEALTHCARE CORP 151131 6.875 CB                     | 0.0012% US88033GAV23 |
| NCL CORPORATION LTD 150229 7.75 CB                        | 0.0012% US62886HBG56 |
| SAFEWAY INC 010231 7.25 CB                                | 0.0012% US786514BA67 |
| CAPSTONE BORROWER INC 150630 8.00 CB                      | 0.0012% US140944AA76 |
| LEVEL 3 FINANCING INC 151032 10.00 CB                     | 0.0012% US527298CK72 |
| STONEX GROUP INC 010331 7.875 CB                          | 0.0012% US861896AA67 |
| HELLA GMBH CO KGAA 260127 0.50 CB                         | 0.0012% XS2047479469 |
| FUYAO GLASS INDUSTRY GROUP CO LTD                         | 0.0012% CNE000000230 |
| TALAAT MOSTAFA GROUP HOLDING CO SAE                       | 0.0012% EGS691S1C011 |
| IQVIA INC 150530 6.50 CB                                  | 0.0012% US46266TAD00 |
| SONIC AUTOMOTIVE INC 151131 4.875 CB                      | 0.0012% US83545GBE17 |
| COVANTA HOLDINGS CORP 011229 4.875 CB                     | 0.0012% US22303XAA37 |
| TONGWEI CO LTD                                            | 0.0012% CNE000001GS3 |
| LADDER CAPITAL FINANCE HOLDINGS LLLP 150731 7.00 CB       | 0.0012% US505742AR75 |
| UNITED STATES TREASURY 310728 4.125 GB                    | 0.0012% US91282CHQ78 |
| FIESTA PURCHASER INC 010331 7.875 CB                      | 0.0012% US31659AAA43 |
| JAPAN GOVERNMENT 200933 0.80 GB                           | 0.0012% JP1103721PA1 |
| BRANDYWINE OPERATING PARTNERSHIP LP 150328 8.05 CB        | 0.0012% US105340AR47 |
| STL HOLDING COMPANY LLC 150229 8.75 CB                    | 0.0012% US861036AB75 |
| CHINA INTERNATIONAL CAPITAL CORP                          | 0.0012% CNE1000048J0 |
| BANK OF SHANGHAI CO LTD                                   | 0.0012% CNE100002FM5 |
| ZHEJIANG JUHUA CO LTD                                     | 0.0012% CNE000000WQ6 |
| SLM CORP 310130 6.50 CB                                   | 0.0012% US78442PGF71 |
| USI INC 150132 7.50 CB                                    | 0.0012% US90346KAB52 |
| ONESKY FLIGHT LLC 151229 8.88 CB                          | 0.0012% US68278CAA36 |
| HELIOS SOFTWARE HOLDINGS INC 010529 8.75 CB               | 0.0012% US42329HAB42 |
| BATH & BODY WORKS INC 150127 6.694 CB                     | 0.0012% US501797AQ79 |
| VAIL REORTS INC 150532 6.50 CB                            | 0.0012% US91879QAP46 |
| HILTON DOMESTIC OPERATING COMPANY INC 010432 6.125 CB     | 0.0012% US432833AQ40 |
| ZHONGJIN GOLD CORP LTD                                    | 0.0012% CNE000001FM8 |
| NUFARM AUSTRALIA LTD 270130 5.00 CB                       | 0.0012% US67052NAB10 |

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| EXPORT IMPORT BANK OF CHINA 200529 3.86 GB         | 0.0012% CND100029N10 |
| CARPENTER TECHNOLOGY CORP 150330 7.625 CB          | 0.0012% US144285AM55 |
| TRAVEL LEISURE CO 010427 STEP COUPON               | 0.0012% US98310WAN83 |
| AZORRA FINANCE 150430 7.75 CB                      | 0.0012% US05480AAA34 |
| FREEDOM MORTGAGE CORP 010526 7.625 CB              | 0.0012% US35640YAH09 |
| ENERSYS 150132 6.625 CB                            | 0.0012% US29275YAF97 |
| ALCOA NEDERLAND HOLDING BV 150528 6.125 CB         | 0.0012% US013822AC54 |
| AMS OSRAM AG 300329 12.250 CB                      | 0.0012% US03217CAB28 |
| BATH AND BODY WORKS INC 010333 6.95 CB             | 0.0012% US532716AK37 |
| NAVIENT CORP 150626 6.75 CB                        | 0.0012% US63938CAJ71 |
| NEW ENTERPRISE STONE LIME CO INC 150728 9.75 CB    | 0.0012% US644274AG71 |
| MITER BRANDS ACQUISITION HOLDCO INC 010432 6.75 CB | 0.0012% US60672JAA79 |
| SEALED AIR CORP 150732 6.50 CB                     | 0.0012% US812127AC28 |
| HUDBAY MINERALS INC 010429 6.125 CB                | 0.0012% USC4R803AG10 |
| CENTURY COMMUNITIES INC 010627 6.75 CB             | 0.0012% US156504AL63 |
| WEST TECHNOLOGY GRP LLC 100427 8.50 CB             | 0.0012% US956187AA63 |
| NORDSTROM INC 150328 6.95 CB                       | 0.0012% US655664AH33 |
| TKC HOLDINGS INC 150528 6.875 CB                   | 0.0012% US87256YAC75 |
| ENERGIZER HOLDINGS INC 311227 6.50 CB              | 0.0012% US29272WAF68 |
| IHO VERWALTUNGS GMBH 151130 7.75 CB                | 0.0012% US44963BAF58 |
| GLOBAL INFRASTRUCTURE SOLUTIONS INC 150432 7.50 CB | 0.0012% US37960XAB38 |
| VISTAJET MALTA FINANCE PLC 010628 9.50 CB          | 0.0012% US92841HAA05 |
| SHENZHEN TRANSSION HOLDINGS CO LTD                 | 0.0012% CNE100003P74 |
| MGM CHINA HOLDINGS LTD 150526 5.875 CB             | 0.0012% US55300RAB78 |
| FAIR ISAAC CORP 150526 5.25 CB                     | 0.0012% US303250AE41 |
| SERVICE PROPERTIES TRUST 150632 8.875 CB           | 0.0012% US81761LAE20 |
| GRAHAM HOLDINGS CO 010626 5.75 CB                  | 0.0012% US384637AA23 |
| UNITED NATURAL FOODS INC 151028 6.75 CB            | 0.0012% US911163AA17 |
| LUMMUS TECHNOLOGY HOLDINGS V LLC 010728 9.00 CB    | 0.0012% US45232TAA97 |
| ARETEC ESCROW ISSUER INC 010429 7.50 CB            | 0.0012% US040133AA87 |
| BAUSCH HEALTH AMERICAS INC 010426 9.25 CB          | 0.0012% US91911XAV64 |
| HECLA MINING CO 150228 7.25 CB                     | 0.0012% US422704AH97 |
| JDE PEETS BV                                       | 0.0012% NL0014332678 |
| INSULET CORPORATION 010433 6.50 CB                 | 0.0012% US45784PAL58 |
| BCPE EMPIRE TOPCO INC 010527 7.625 CB              | 0.0012% US05552VAA08 |
| CARS COM INC 011128 6.375 CB                       | 0.0012% US14575EAA38 |
| HILTON WORLDWIDE FINANCE LLC 010427 4.875 CB       | 0.0012% US432891AK52 |
| XCMG CONSTRUCTION MACHINERY CO LTD                 | 0.0012% CNE000000FHD |
| LIFE TIME INC 151131 6.00 CB                       | 0.0012% US53190FAE51 |
| VISTAJET MALTA FINANCE PLC 010527 7.875 CB         | 0.0012% US92840JAD19 |
| EMBARQ CORP 010636 7.995 CB                        | 0.0012% US29078EAA38 |
| SIX FLAGS ENTERTAINMENT CORP 150427 5.50 CB        | 0.0012% US83001AAC62 |
| DARLING INGREDIENTS INC 150427 5.25 CB             | 0.0012% US237266AH40 |
| GROUP 1 AUTOMOTIVE INC 150130 6.375 CB             | 0.0012% US398905AQ20 |
| MALLINCKRODT FINSB 141128 14.75 CB                 | 0.0012% US561233AN78 |
| STRAUMANN HLDG                                     | 0.0012% CH1175448666 |
| L BRANDS INC 010736 6.75 CB                        | 0.0012% US501797AM65 |
| UNITED STATES OF AMERICA TREASURY BILL 1           | 0.0012% US912810FT08 |
| ARIS WATER HOLDINGS LLC 010430 7.25 CB             | 0.0012% US04041NAA00 |
| MCGRAW HILL EDUCATION INC 010931 7.375 CB          | 0.0012% US58064LAA26 |
| VIKING CRUISES LTD 150229 7.00 CB                  | 0.0012% US92676XAF42 |
| CEDAR FAIR LP 150427 5.375 CB                      | 0.0012% US150190AB26 |
| PAN PACIFIC INTL H NPV                             | 0.0012% JP3639650005 |
| RAILWORKS HOLDINGS LP 151128 8.25 CB               | 0.0012% US75079MAA71 |
| JAPAN 5 YEAR ISSUE 200629 0.60 GB                  | 0.0012% JP1051701Q76 |
| BAUSCH HEALTH COMPANIES INC 150229 6.25 CB         | 0.0012% US071734AK34 |
| FREEDOM MORTGAGE CORP 150127 6.625 CB              | 0.0012% US35640YAJ64 |
| GO DADDY OPERATING COMPANY LLC 011227 5.25 CB      | 0.0012% US38016LAA35 |
| JAPAN GOVERNMENT OF 200327 0.10 GB                 | 0.0012% JP1103461H35 |
| UNITED STATES TREASURY 150531 1.625 GB             | 0.0012% US91282CCB54 |
| PREMIER ENTERTAINMENT SUB LLC 010931 5.875 CB      | 0.0012% US74052HAB06 |
| ONTARIO GAMING GTA LP 010830 8.00 CB               | 0.0012% US68306MAA71 |
| TOLEDO HOSPITAL 151128 5.325 CB                    | 0.0012% US889184AC18 |

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| ORGANON AND CO 150534 6.75 CB                      | 0.0012% US68622FAA93 |
| HUDBAY MINERALS INC 010426 4.50 CB                 | 0.0012% USC4R803AH92 |
| DANA INC 151127 5.375 CB                           | 0.0012% US235825AF32 |
| SHANGHAI UNITED IMAGING HEALTHCARE CO LTD          | 0.0012% CNE100005PN5 |
| STARWOOD PROPERTY TRUST 150430 6.00 CB             | 0.0011% US85571BBC81 |
| AMKOR TECHNOLOGY INC 150927 6.625 CB               | 0.0011% US031652BK50 |
| EASTROC BEVERAGE GROUP CO LTD                      | 0.0011% CNE100005576 |
| PHH ESCROW ISSUER 011129 9.88 CB                   | 0.0011% US716964AA94 |
| HOSPITALITY PROPERTIES TRUST 011026 4.75 CB        | 0.0011% US44106MBA99 |
| NEWELL BRANDS INC 010436 STEP                      | 0.0011% US651229AX48 |
| ASTEROID PRIVATE MERGER SUB INC 151129 8.50 CB     | 0.0011% US04625PAA93 |
| JEFFERSON CAPITAL HOLDINGS LLC 150826 6.00 CB      | 0.0011% US472481AA80 |
| OXFORD FINANCE LLC 010227 6.375 CB                 | 0.0011% US69145LAC81 |
| HIGHTOWER HOLDING LLC 150429 6.75 CB               | 0.0011% US43118DAA81 |
| QINGHAI SALT LAKE INDUSTRY CO LTD                  | 0.0011% CNE0000005W2 |
| AVIS BUDGET CAR RENTAL LLC 150231 8.00 CB          | 0.0011% US053773BH95 |
| UNITED STATES TREASURY 300928 1.25 GB              | 0.0011% US91282CCY57 |
| AMSTED INDUSTRIES 150333 6.375 CB                  | 0.0011% US032177AK30 |
| NCL FINANCE LTD 150328 6.125 CB                    | 0.0011% US62888HAA77 |
| RHP HOTEL PROPERTIES LP 151027 4.75 CB             | 0.0011% US749571AF20 |
| NEMETSCHEK AG                                      | 0.0011% DE0006452907 |
| CAMELOT FINANCE SA 011126 4.50 CB                  | 0.0011% US13323AAB61 |
| ORGANON AND CO 150534 7.875 CB                     | 0.0011% US68622FAB76 |
| NATIONSTAR MORTGAGE HOLDINGS INC 150828 5.50 CB    | 0.0011% US63861CAC38 |
| CONSOLIDATED COMMUNICATIONS INC 011028 6.50 CB     | 0.0011% US20903XAF06 |
| LANDSEA HOMES CORP 010429 8.875 CB                 | 0.0011% US51509PAA12 |
| SEAGATE HDD CAYMAN 010627 4.875 CB                 | 0.0011% US81180WAR25 |
| UNITED STATES TREASURY 280230 4.00 GB              | 0.0011% US91282CGQ87 |
| AXALTA COATING SYSTEMS LLC 150627 4.75 CB          | 0.0011% US05454NAA72 |
| CAPSTONE COPPER CORP 310333 6.75 CB                | 0.0011% US14071LAA61 |
| L BRANDS INC 010228 5.25 CB                        | 0.0011% US501797AN49 |
| GLATFELTER CORP 151129 4.75 CB                     | 0.0011% US377320AA45 |
| QORIA LIMITED                                      | 0.0011% AU0000278491 |
| MATCH GROUP HOLDINGS II LLC 151227 5.00 CB         | 0.0011% US57665RAG11 |
| WEX INC 150333 6.50 CB                             | 0.0011% US96208TAD63 |
| COBRAM ESTATE OLIVES LIMITED                       | 0.0011% AU0000167066 |
| UNITED RENTALS NORTH AMERICA INC 150130 5.25 CB    | 0.0011% US911365BL76 |
| 1011778 BC NEW RED FIN 150929 5.63 CB              | 0.0011% US68245XAT63 |
| PRESTIGE BRANDS INC 150128 5.125 CB                | 0.0011% US74112BAL99 |
| INTERFACE INC 011228 5.50 CB                       | 0.0011% US458665AS53 |
| MGM RESORTS INTERNATIONAL 010926 4.625 CB          | 0.0011% US552953CD18 |
| SEAGATE HDD CAYMAN 011234 5.75 CB                  | 0.0011% US81180WAN11 |
| GRAPHIC PACKAGING INTERNATIONAL LLC 150727 4.75 CB | 0.0011% US38869AAA51 |
| COGENT COMMUNICATIONS GROUP INC 010526 3.50 CB     | 0.0011% US19240CAC73 |
| UNITED SHORE FINANCIAL SERVICES LLC 150429 5.50 CB | 0.0011% US913229AA80 |
| OUTFRONT MEDIA CAPITAL LLC 150827 5.00 CB          | 0.0011% US69007TAB08 |
| PEET LTD                                           | 0.0011% AU000000PPC5 |
| DEALER TIRE LLC 010228 8.00 CB                     | 0.0011% US24229JAA16 |
| GARDA WORLD SECURITY CORP 010832 8.25 CB           | 0.0011% US36485MAN92 |
| SS HOLDINGS LLC 011031 8.375 CB                    | 0.0011% US78525CAA36 |
| MGM CHINA HOLDINGS LTD 010227 4.75 CB              | 0.0011% US55300RAG65 |
| HENGLI PETROCHEMICAL CO LTD                        | 0.0011% CNE0000018V0 |
| RR DONNELLEY AND SONS CO 010829 10.875 CB          | 0.0011% US257867BK60 |
| RLJ LODGING TRUST LP 010726 3.75 CB                | 0.0011% US74965LAA98 |
| HOLOGIC INC 010228 4.625 CB                        | 0.0011% US436440AM32 |
| ALUMINA PTY LTD 150932 6.38 CB                     | 0.0011% US02220AAB35 |
| ONEMAIN FINANCE CORP 150332 6.75 CB                | 0.0011% US682691AJ99 |
| AMN HEALTHCARE INC 011027 4.625 CB                 | 0.0011% US00175PAB94 |
| TOPBUILD CORP 150232 4.125 CB                      | 0.0011% US89055FAC77 |
| KORN FERRY 151227 4.625 CB                         | 0.0011% US50067PAA75 |
| CHINA PEOPLE REPUBLIC OF GOVERNMENT 150427 2.48 GB | 0.0011% CND10004TCNO |
| COMPASS MINERALS INTERNATIONAL INC 011227 6.75 CB  | 0.0011% US20451NAG60 |



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| GARDA WORLD SECURITY CORP 150227 4.625 CB                    | 0.0011% US36485MAK53 |
| GLOBAL INFRASTRUCTURE SOLUTIONS INC 010629 5.625 CB          | 0.0011% US37960XAA54 |
| LITHIA MOTORS INC 151227 4.625 CB                            | 0.0011% US536797AE38 |
| JAMES HARDIE INTERNATIONAL FINANCE DAC 150128 5.00 CB        | 0.0011% US47032FAB58 |
| VOC ESCROW LTD 150228 5.0 CB                                 | 0.0011% US91832VAA26 |
| CHURCHILL DOWNS INC 150128 4.75 CB                           | 0.0011% US171484AE81 |
| LADDER CAPITAL FINANCE HOLDINGS LLLP 010227 4.25 CB          | 0.0011% US505742AM88 |
| CHOBANI LLC 151128 4.625 CB                                  | 0.0011% US17027NAB82 |
| GUANGDONG HAID GROUP CO LTD                                  | 0.0011% CNE100000HP8 |
| CROWN AMERICAS LLC 300926 4.25 CB                            | 0.0011% US22819KAB61 |
| SERVICE PROPERTIES TRUST 151227 5.50 CB                      | 0.0011% US81761LAB80 |
| KYOWA KIRIN CO LTD                                           | 0.0011% JP3256000005 |
| HOSPITALITY PROPERTIES TRUST 150227 4.95 CB                  | 0.0011% US44106MAW29 |
| OBJECTIVE CORPORATION LTD                                    | 0.0011% AU000000OCL7 |
| UNITED RENTALS NORT AMERICA INC 151127 3.875 CB              | 0.0011% US911365BM59 |
| CASCADES INC 150128 5.375 CB                                 | 0.0011% US14739LAB80 |
| BCPE ULYSSES INTERMEDIATE INC 010427 7.75 CB                 | 0.0011% US05553LAA17 |
| SILGAN HOLDINGS INC 010228 4.125 CB                          | 0.0011% US827048AW93 |
| BRANDYWINE OPERATING PARTNERSHIP LP 120429 8.875 CB          | 0.0011% US105340AS20 |
| OWENS BROCKWAY GLASS CONTAINER INC 010632 7.375 CB           | 0.0011% US69073TAV52 |
| ALLY FINANCIAL INC 170140 FRN                                | 0.0011% US02005NBY58 |
| ENTEGRI INC 150428 4.375 CB                                  | 0.0011% US29362UAC80 |
| ALBERTSONS COMPANIES INC 150326 3.25 CB                      | 0.0011% US013092AF88 |
| ZHEJIANG SATELLITE PETROCHEMICAL CO LTD                      | 0.0011% CNE100001B07 |
| SPEEDWAY MOTORSPORTS LLC 011127 4.875 CB                     | 0.0011% US84779MAA27 |
| GFL ENVIRONMENTAL INC 150629 4.75 CB                         | 0.0011% US36168QAN43 |
| STARWOOD PROPERTY TRUST INC 150726 3.625 CB                  | 0.0011% US85571BAU98 |
| SEALED AIR CORP 011227 4.00 CB                               | 0.0011% US81211KAY64 |
| GRAY TELEVISION INC 151030 4.75 CB                           | 0.0011% US389375AL09 |
| SENSATA TECHNOLOGIES BV 010930 5.875 CB                      | 0.0011% US81725WAL72 |
| MATCH GROUP INC 010628 4.625 CB                              | 0.0011% US57665RAN61 |
| MPH ACQUISITION HOLDINGS LLC 311230 5.75 GB                  | 0.0011% US553283AG73 |
| UNITED STATES TREASURY 150534 4.375 GB                       | 0.0011% US91282CKQ32 |
| ALGOMA STEEL INC 150429 9.125 CB                             | 0.0011% US01566MAD74 |
| STEELCASE INC 180129 5.125 CB                                | 0.0011% US858155AE40 |
| ASGN INC 150528 4.625 CB                                     | 0.0011% US00191UAA07 |
| WAYFAIR LLC 150930 7.75 CB                                   | 0.0011% US94419NAB38 |
| AMERICAN AXLE AND MANUFACTURING INC 010728 6.875 CB          | 0.0011% US02406PBA75 |
| SHEA HOMES LIMITED PARTNERSHIP A CALIFORNIA L 150228 4.75 CB | 0.0011% US82088KAK43 |
| ACADIA HEALTHCARE COMPANY INC 150429 5.00 CB                 | 0.0011% US00404AAP49 |
| MEDNAX INC 150230 5.375 CB                                   | 0.0011% US58502BAE65 |
| IRON MOUNTAIN INC 150732 5.625 CB                            | 0.0011% US46284VAL53 |
| LADDER CAPITAL FINANCE HOLDINGS LLLP 150629 4.75 CB          | 0.0011% US505742AP10 |
| RAIN CARBON INC 010929 12.25 CB                              | 0.0011% US75079LAB71 |
| HARSCO CORP 310727 5.75 CB                                   | 0.0011% US415864AM90 |
| LOTUS BAKERIES NV                                            | 0.0011% BE0003604155 |
| BLUELINX HOLDINGS INC 151129 6.00 CB                         | 0.0011% US09624HAA77 |
| ASBURY AUTOMOTIVE GROUP INC 010328 4.50 CB                   | 0.0011% US043436AU81 |
| BAUSCH HEALTH AMERICAS INC 310127 8.50 CB                    | 0.0011% US91911XAW48 |
| NORDSTROM INC 150327 4.00 CB                                 | 0.0011% US655664AS97 |
| STATION CASINOS LLC 150228 4.50 CB                           | 0.0011% US857691AG41 |
| CONSOLIDATED COMMUNICATIONS INC 011028 5.00 CB               | 0.0011% US20903XAH61 |
| KOGAN COM LTD ORDINARY FULLY PAID                            | 0.0011% AU000000KGN2 |
| JANE STREET GROUP LLC 151129 4.50 CB                         | 0.0011% US47077WAA62 |
| WYNDHAM HOTELS AND RESORTS INC 150828 4.375 CB               | 0.0011% US98311AAB17 |
| BRANDYWINE OPERATING PARTNERSHIP LP 151127 3.95 CB           | 0.0011% US105340AQ63 |

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| KEN GARFF AUTOMOTIVE LLC 150928 4.875 CB                        | 0.0011% US48850PAA21 |
| ENCOMPASS HEALTH CORP 010431 4.625 CB                           | 0.0011% US29261AAE01 |
| TMS INTERNATIONAL CORP 150429 6.25 CB                           | 0.0011% US87261QAC78 |
| LAMAR MEDIA CORP 150228 3.75 CB                                 | 0.0011% US513075BR18 |
| TELECOM ITALIA CAPITAL 300934 6.00 CB                           | 0.0011% US87927VAM00 |
| XEROX CORPORATION 150431 13.50 CB                               | 0.0011% US98423RAA14 |
| MURPHY OIL USA INC 150929 4.75 CB                               | 0.0011% US626738AE88 |
| EVERARC ESCROW SARL 301029 5.00 CB                              | 0.0011% US29977LAA98 |
| ZF NORTH AMERICA CAPITAL INC 230432 6.875 CB                    | 0.0011% US98877DAG07 |
| PATRICK INDUSTRIES INC 010529 4.75 CB                           | 0.0011% US703343AD59 |
| BOISE CASCADE CO 010730 4.875 CB                                | 0.0011% US09739DAD21 |
| DYCOM INDUSTRIES INC 150429 4.50 CB                             | 0.0011% US267475AD30 |
| GARDA WORLD SECURITY CORP 010629 6.0 CB                         | 0.0011% US36485MAL37 |
| NAVIENT CORP 150328 4.875 CB                                    | 0.0011% US63938CAL28 |
| DOLYA HOLDCO 18 DAC 150728 5.0 CB                               | 0.0011% US92770QAA58 |
| NINGXIA BAOFENG ENERGY GROUP CO LTD                             | 0.0011% CNE100003LF5 |
| MADISON IAQ LLC 300628 4.125 CB                                 | 0.0011% US55760LAA52 |
| RENT A CENTER INC 150229 6.375 CB                               | 0.0011% US76009NAL47 |
| KAISER ALUMINUM CORP 010328 4.625 CB                            | 0.0011% US483007AJ91 |
| SCOTTS MIRACLE GRO CO 151029 4.50 CB                            | 0.0011% US810186AS55 |
| JIANGSU YANGHE BREWERY JOINT STOCK CO LTD                       | 0.0011% CNE100000HB8 |
| RANGE TECHNOLOGY ORD A                                          | 0.0011% CNE100001Z58 |
| PENNYMAC FINANCIAL SERVICES INC 150931 5.75 CB                  | 0.0011% US70932MAC10 |
| AMSTED INDUSTRIES INC 150530 4.625 CB                           | 0.0011% US032177AJ66 |
| TASEKO MINES LTD 010530 8.25 CB                                 | 0.0011% US876511AG15 |
| WEEKLEY HOMES LLC 150928 4.875 CB                               | 0.0011% US948565AD85 |
| BANK OF NANJING CO L                                            | 0.0011% CNE100000627 |
| FNMA FNCL 011251 2.00 MBS POOL NO BU5908                        | 0.0011% US3140M7R603 |
| INGEVITY CORP 011128 3.875 CB                                   | 0.0011% US45688CAB37 |
| HEALTHCO HEALTHCARE AND WELLNESS REIT ORDINARY<br>UNITS FULLY P | 0.0011% AU0000169302 |
| BAUSCH HEALTH COMPANY 151030 14.00 CB                           | 0.0011% US071734AR86 |
| UNITED STATES TREASURY 150532 2.875 GB                          | 0.0011% US91282CEP23 |
| COOPER STANDARD AUTOMOTIVE 150527 5.625 SF                      | 0.0011% US216762AJ33 |
| TRINITY INDUSTRIES INC 150728 7.75 CB                           | 0.0011% US896522AJ82 |
| JELD WEN INC 151227 4.875 CB                                    | 0.0011% US475795AD24 |
| MEIJI HOLDINGS CO NPV                                           | 0.0011% JP3918000005 |
| PROG HOLDINGS INC 151129 6.00 CB                                | 0.0011% US74319RAA95 |
| MUELLER WATER PRODUCTS INC 150629 4.00 CB                       | 0.0011% US624758AF53 |
| GEICHA                                                          | 0.0011% FR0010040865 |
| GRAPHIC PACKAGING INTERNATIONAL LLC 150328 3.5 CB               | 0.0011% US38869AAB35 |
| STONEMOR INC 150529 8.50 CB                                     | 0.0011% US86184WAA45 |
| MONASH IVF GROUP LIMITED ORDINARY FULLY PAID                    | 0.0011% AU000000MVF3 |
| GCI LLC 151028 4.75 CB                                          | 0.0011% US36166TAB61 |
| ACRISURE LLC 150229 4.25 CB                                     | 0.0011% US00489LAF04 |
| TYRO PAYMENTS LTD                                               | 0.0011% AU0000066508 |
| ELASTIC NV 150729 4.125 CB                                      | 0.0011% US28415LAA17 |
| ADVANCED MICRO-FABRICATION EQUIPMENT INC CHINA                  | 0.0011% CNE100003MM9 |
| HISENSE KELON ELECTRICAL HOLDINGS CO LTD                        | 0.0011% CNE100000353 |
| AHP HEALTH PARTNERS INC 150729 5.75 CB                          | 0.0011% US00150LAB71 |
| ASBURY AUTOMOTIVE GROUP INC 010330 4.75 CB                      | 0.0011% US043436AV64 |
| GIGADEVICE SEMICONDUCTOR BEIJING INC                            | 0.0011% CNE1000030S9 |
| WALGREENS BOOTS ALLIANCE INC 181134 4.50 CB                     | 0.0011% US931427AB40 |
| LAMAR MEDIA CORP 150230 4.0 CB                                  | 0.0011% US513075BT73 |
| AVIS BUDGET CAR RENTAL LLC 010428 4.75 CB                       | 0.0011% US053773BG13 |
| HIGHTOWER HOLDING LLC 310130 9.125 CB                           | 0.0011% US43118DAB64 |
| DELUXE CORP 010629 8.00 CB                                      | 0.0011% US248019AU57 |
| WALGREENS BOOTS ALLIANCE INC 150430 3.20 CB                     | 0.0011% US931427AS74 |
| IMCD NV                                                         | 0.0011% NL0010801007 |
| OUTFRONT MEDIA CAPITAL LLC 150129 4.25 CB                       | 0.0011% US69007TAE47 |
| BUREAU VERITAS SA                                               | 0.0011% FR0006174348 |
| ENTEGRIS INC 010529 3.625 CB                                    | 0.0011% US29362UAD63 |
| KONTOOR BRANDS INC 151129 4.125 CB                              | 0.0011% US50050NAA19 |
| ARKEMA                                                          | 0.0011% FR0010313833 |
| CLEVELAND CLIFFS INC 010329 4.625 CB                            | 0.0011% US185899AK74 |

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| VIAVI SOLUTIONS INC 011029 3.75 CB                           | 0.0011% US925550AF21  |
| COVANTA HOLDING CORP 010930 5.00 CB                          | 0.0011% US22282EAI10  |
| PLANET FINANCIAL GROUP 151229 10.50 CB                       | 0.0011% US72702AAA51  |
| PFANDBRIEFBANK SCHWEIZERISCHER HYPOT 150627 0.00 CB          | 0.0011% CH0485252800  |
| BRANDYWINE OPERATING PARTNERSHIP LP 011029 4.55 CB           | 0.0011% US105340AP80  |
| AMERICAN BUILDERS & CONTRACTORS SUPPLY CO IN 151129 3.875 CB | 0.0011% US024747AG26  |
| UNITED RENTALS NORT AMERICA INC 150730 4.00 CB               | 0.0011% US911365BN33  |
| HENAN SHUANG INVESTMENT AND DEVELOPMENT CO LTD               | 0.0011% CNE0000000XM3 |
| MARRIOTT OWNERSHIP RESORTS INC 150629 4.50 CB                | 0.0011% US57164PAH91  |
| SUNCOKE ENERGY INC 300629 4.875 CB                           | 0.0011% US86722AAD54  |
| WILSONART LLC 150832 11.00 CB                                | 0.0011% US97246JAA60  |
| SENSATA TECHNOLOGIES INC 150230 4.375 CB                     | 0.0011% US81728UAA25  |
| TWILIO INC 150329 3.625 CB                                   | 0.0011% US90138FAC68  |
| FREDDIE MAC POOL 2.50 010252 SD8194 MBS                      | 0.0011% US3132DWC767  |
| CENTURIA OFFICE REIT ORDINARY UNITS FULLY PAID               | 0.0011% AU00000077893 |
| PENSKE AUTOMOTIVE GROUP INC 150629 3.75 CB                   | 0.0011% US70959WAK99  |
| TOPBUILD CORP 150329 3.625 CB                                | 0.0011% US89055FAB94  |
| ONEMAIN FINANCE CORP 150928 3.875 CB                         | 0.0011% US682691AC47  |
| JAPAN GOVERNMENT 201232 0.50 GB                              | 0.0011% JP1103691P11  |
| SHANGHAI PHARMACEUTICALS HOLDING CO LTD                      | 0.0011% CNE1000012B3  |
| DANA INC 010930 4.25 CB                                      | 0.0011% US235825AH97  |
| GOERTEK INC                                                  | 0.0011% CNE100000BP1  |
| HERTZ CORP 011229 5.00 CB                                    | 0.0011% US428040DB25  |
| GOODYEAR TIRE AND RUBBER CO 300431 5.25 CB                   | 0.0011% US382550BJ95  |
| ZOOMINFO TECHNOLOGIES LLC 010229 3.875 CB                    | 0.0011% US98981BAA08  |
| COGENT COMMUNICATIONS GROUP INC 150627 7.00 CB               | 0.0011% US19240WAA71  |
| AVIENT CORP 011131 6.25 CB                                   | 0.0011% US05368VAB27  |
| IRIS ESCROW ISSUER CORP 151228 10.00 CB                      | 0.0011% US462914AA05  |
| APOLLO COMMERCIAL REAL ESTATE FINANCE INC 150629 4.625 CB    | 0.0011% US03762UAD72  |
| CHINA RAILWAY GROUP LTD                                      | 0.0011% CNE100000866  |
| IMMUTEP LTD                                                  | 0.0011% AU000000IMM6  |
| LAMB WESTON HOLDINGS INC 310132 4.375 CB                     | 0.0011% US513272AE49  |
| JAPAN GOVERNMENT OF 200935 1.20 GB                           | 0.0011% JP1201541F90  |
| HELIOS SOFTWARE HOLDINGS INC 010528 4.625 CB                 | 0.0011% US42329HAA68  |
| UNITED STATES TREASURY 150833 3.875 GB                       | 0.0011% US91282CHT18  |
| KENNEDY WILSON INC 010329 4.75 CB                            | 0.0011% US489399AL90  |
| SEAGATE HDD CAYMAN 150131 4.125 CB                           | 0.0010% US81180WBD20  |
| ADAPTHEALTH LLC 010829 4.625 CB                              | 0.0010% US00653VAC54  |
| FOUNDER SECURITIES CO LTD                                    | 0.0010% CNE1000015Y8  |
| LABL INC 150727 10.50 CB                                     | 0.0010% US50168AAA88  |
| NORDSTROM INC 010430 4.375 CB                                | 0.0010% US655664AT70  |
| OUTFRONT MEDIA CAPITAL LLC 150330 4.625 CB                   | 0.0010% US69007TAC80  |
| ADAPTHEALTH LLC 010330 5.125 CB                              | 0.0010% US00653VAE11  |
| LITHIA MOTORS INC 150131 4.375 CB                            | 0.0010% US536797AF03  |
| UNITED STATES TREASURY 151132 4.125 GB                       | 0.0010% US91282CFV81  |
| INSULET CORP                                                 | 0.0010% US45784P1012  |
| GOODYEAR TIRE AND RUBBER CO 300433 5.625 CB                  | 0.0010% US382550BK68  |
| HOSPITALITY PROPERTIES TRUST 150128 3.95 CB                  | 0.0010% US44106MAX02  |
| STATION CASINOS LLC 011231 4.625 CB                          | 0.0010% US857691AH24  |
| GOODYEAR TIRE AND RUBBER CO 150731 5.25 CB                   | 0.0010% US382550BR12  |
| TOLEDO HOSPITAL 151148 6.015 CB                              | 0.0010% US889184AE73  |
| TELEPERFORMANCE                                              | 0.0010% FR00000051807 |
| CENTRAL GARDEN AND PET CO 300431 4.125 CB                    | 0.0010% US153527AP10  |
| ASHTON WOODS USA LLC 010829 4.625 CB                         | 0.0010% US045086AM71  |
| STARWOOD PROPERTY TRUST 010730 6.50 CB                       | 0.0010% US85571BBD64  |
| RESIDEO FUNDING INC 010929 4.00 CB                           | 0.0010% US76119LAB71  |
| WILDFIRE INTERMEDIATE HO 151029 7.50 CB                      | 0.0010% US96812HAA68  |
| ANHUI CONCH CEMENT CO LTD                                    | 0.0010% CNE0000019V8  |
| MIWD HOLDCO II LLC 010230 5.50 CB                            | 0.0010% US55337PAA03  |
| LAMAR MEDIA CORP 150131 3.625 CB                             | 0.0010% US513075BZ34  |
| KB HOME 150631 4.00 CB                                       | 0.0010% US48666KAZ21  |

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| MOLINA HEALTHCARE INC 151130 3.875 CB                       | 0.0010% US60855RAK68 |
| ORIENT SECURITIES CO LTD                                    | 0.0010% CNE100001ZV6 |
| ADVANCE AUTI PARTS INC 150430 3.90 CB                       | 0.0010% US00751YAE68 |
| ADVANCE AUTO PARTS INC 011027 1.75 CB                       | 0.0010% US00751YAF34 |
| CONSENSUS CLOUD SOLUTIONS INC 151028 6.50 CB                | 0.0010% US20848VAB18 |
| ACCO BRANDS CORP 150329 4.25 CB                             | 0.0010% US00081TAK43 |
| NEWELL BRANDS INC 010446 STEP UP COUPON FRN                 | 0.0010% US651229AY21 |
| TREEHOUSE FOODS INC 010928 4.0 CB                           | 0.0010% US89469AAD63 |
| OWENS AND MINOR INC 010430 6.625 CB                         | 0.0010% US690732AG70 |
| ALTICE FRANCE HOLDING SA 150228 6.00 CB                     | 0.0010% US02156TAA25 |
| LFS TOPCO LLC 151026 5.875 CB                               | 0.0010% US50203TAA43 |
| SEAGATE HDD CAYMAN 011232 9.625 CB                          | 0.0010% US81180WBM29 |
| ARCHES BUYER INC 011228 6.125 CB                            | 0.0010% US039524AB93 |
| HUDSON PACIFIC PROPERTIES LP 011127 3.95 CB                 | 0.0010% US44409MAA45 |
| JELD WEN HOLDING INC 010932 7.00 CB                         | 0.0010% US47580PAA12 |
| KRONOS ACQUISITION HOLDINGS INC 300631 8.25 CB              | 0.0010% US50106GAG73 |
| BAUSCH HEALTH COMPANIES INC 300130 5.25 CB                  | 0.0010% US071734AJ60 |
| KAISER ALUMINUM CORP 010631 4.50 CB                         | 0.0010% US483007AL48 |
| PENN NATIONAL GAMING INC 010729 4.125 CB                    | 0.0010% US707569AV14 |
| CHARLES RIVER LABORATORIES INTERNATIONAL INC 150331 4.00 CB | 0.0010% US159864AJ65 |
| HOWARD HUGHES CORP 010231 4.375 CB                          | 0.0010% US44267DAF42 |
| DAIMLER TRUCK HOLDING AG                                    | 0.0010% DE000DTR0CK8 |
| INSPUR ELECTRONIC INFORMATION INDUSTRY CO LTD               | 0.0010% CNE0000012M2 |
| GENWORTH FINANCIAL INC 150634 6.50 CB                       | 0.0010% US37247DAB29 |
| AMERICAN AXLE AND MANUFACTURING INC 011029 5.00 CB          | 0.0010% US02406PBB58 |
| CONSOLIDATED ENERGY FINANCE SA 151028 5.625 CB              | 0.0010% US20914UAF30 |
| VICTORIA'S SECRET & CO 150729 4.625 CB                      | 0.0010% US926400AA00 |
| CREDIT ACCEPTANC 150330 6.63 CB                             | 0.0010% US225310AS06 |
| KENNEDY WILSON INC 010331 5.00 CB                           | 0.0010% US489399AM73 |
| ALLEGIANTRAVEL CO 150827 7.25 CB                            | 0.0010% US01748XAD49 |
| MATCH GROUP HOLDINGS II LLC 011031 3.625 CB                 | 0.0010% US57667JAA07 |
| HILLENBRAND INC 010331 3.75 CB                              | 0.0010% US431571AE83 |
| UNITI GROUP LP 150130 6.00 CB                               | 0.0010% US91327AAB89 |
| NEWFOLD DIGITAL HOLDINGS GROUP INC 151028 11.75 CB          | 0.0010% US650929AA08 |
| SICHUAN CHUANTOU ENERGY CO LTD                              | 0.0010% CNE000000BQ0 |
| CHINA PEOPLE S REPUBLIC OF GOVERNMENT 251133 2.67 GB        | 0.0010% CND100076348 |
| CORECIVIC INC 150429 8.25 CB                                | 0.0010% US21871NAC56 |
| WALGREEN CO 150942 4.40 CB                                  | 0.0010% US931422AK51 |
| HUDSON PACIFIC PROPERTIES LP 150228 5.95 CB                 | 0.0010% US44409MAD83 |
| CLEVELAND CLIFFS INC 010331 4.875 CB                        | 0.0010% US185899AL57 |
| VF CORP 230430 2.95 CB                                      | 0.0010% US918204BC10 |
| GNMA G2SF 201051 2.0 MBS POOL NO MA7648                     | 0.0010% US36179WP937 |
| OT MIDCO INC 150230 10.00 CB                                | 0.0010% US68877AAA25 |
| ALTICE FINANCING SA 150727 9.625 CB                         | 0.0010% US02154CAJ27 |
| BRUNDAGE BONE CONCRETE 010232 7.50 CB                       | 0.0010% US66981QAB23 |
| ERIE INDEMNITY CO                                           | 0.0010% US29530P1021 |
| DIVERSIFIED HEALTHCARE TRUST 150228 4.75 CB                 | 0.0010% US81721MAM10 |
| GOEASY LTD 011228 9.25 CB                                   | 0.0010% US380355AH08 |
| EVERBRIGHT SECURITIES CO LTD                                | 0.0010% CNE100000FD8 |
| SHENWAN HONGYUAN GROUP CO LTD                               | 0.0010% CNE100002FD4 |
| NCR CORP 150429 5.125 CB                                    | 0.0010% US62886EBA55 |
| SABRE GLBL INC 151129 10.75 CB                              | 0.0010% US78573NAL64 |
| VORNADO REALTY LP 010631 3.40 CB                            | 0.0010% US929043AL12 |
| UNITED STATES TREASURY 150844 4.125 GB                      | 0.0010% US912810UD80 |
| DYE AND DURHAM CORP 150429 8.625 CB                         | 0.0010% US267486AA63 |
| INNOVATE CORP 010226 8.50 CB                                | 0.0010% US404139AJ64 |
| United States Government Bond - maturing 31 Oct 2026        | 0.0010% US91282CDG33 |
| SWITZERLAND CONFEDERATION OF GOVERNMENT 220629 0.0 GB       | 0.0010% CH0224397346 |
| LEVEL 3 FINANCING INC 150629 4.875 CB                       | 0.0010% US527298CB73 |
| ACRISURE LLC 150629 8.50 CB                                 | 0.0010% US00489LAM54 |

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| COMMERCIAL METALS CO 150130 4.125 CB                        | 0.0010% US201723AQ67 |
| SEALED AIR CORP 150231 7.25 CB                              | 0.0010% US812127AB45 |
| JIANGSU KINGS LUCK BREWERY JOINT STOCK CO LTD               | 0.0010% CNE100001TH8 |
| ZHEJIANG SANHUA INTELLIGENT CONTROLS CO LTD                 | 0.0010% CNE000001M22 |
| FOOT LOCKER INC 011029 4.00 CB                              | 0.0010% US344849AA21 |
| CHINA MERCHANT SHEKOU INDUSTRIAL ZONE HOLDINGS LLC          | 0.0010% CNE100002FC6 |
| SCRIPPS ESCROW INC 150727 5.875 CB                          | 0.0010% US81104PAA75 |
| UNITED STATES TREASURY 150831 1.25 GB                       | 0.0010% US91282CCS89 |
| ZHEJIANG NHU CO LTD                                         | 0.0010% CNE000001J84 |
| ZAR BNP PARIBAS A/C                                         | 0.0010% -            |
| FNMA FNCL 011150 2.00 MBS POOL NO CA7799                    | 0.0010% US3140QFUZ03 |
| CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 250533 2.67 GB        | 0.0010% CND10006GPT1 |
| BLACKSTONE MORTGAGE TR 011229 7.75 CB                       | 0.0010% US09257WAF77 |
| ARAFURA RARE EARTHS LIMITED                                 | 0.0010% AU000000ARU5 |
| VFH PARENT LLC 150631 7.50 CB                               | 0.0010% US91824YAA64 |
| ADVANCE AUTO PARTS INC 150332 3.50 CB                       | 0.0010% US00751YAG17 |
| YUNNAN ALUMINIUM CO LTD                                     | 0.0010% CNE000000VG9 |
| AGRICULTURAL DEVELOPMENT BANK OF CHINA 020434 2.47 GB       | 0.0010% CND10007PM80 |
| SHANGHAI BAOSIGHT SOFTWARE CO LTD                           | 0.0010% CNE000000C66 |
| ECOPRO MATERIALS ORD SHS                                    | 0.0009% KR7450080007 |
| CIMPRESS PLC 150932 7.375 CB                                | 0.0009% US17186HAH57 |
| FRANCE REPUBLIC OF GOVERNMENT 250227 0.00 GB                | 0.0009% FR0014003513 |
| GARDA WORLD SECURITY CORP 150228 7.75 CB                    | 0.0009% US36485MAM10 |
| VICTRA HLDGVICTRA FIN 150929 8.75 CB                        | 0.0009% US92648DAA46 |
| INSIGHT ENTERPRISES INC 150532 6.625 CB                     | 0.0009% US45765UAC71 |
| AIR CHINA LTD                                               | 0.0009% CNE000001NNO |
| TCL CORPORATION                                             | 0.0009% CNE000001GL8 |
| FXI HOLDINGS INC 151126 12.25 CB                            | 0.0009% US36120RAE99 |
| SHENNAN CIRCUITS CO LTD                                     | 0.0009% CNE100003373 |
| UNITED STATES TREASURY 150834 3.875 GB                      | 0.0009% US91282CLF67 |
| DANA INC 150232 4.50 CB                                     | 0.0009% US235825AJ53 |
| PROVIDENT FDGPFG FIN 150929 9.75 CB                         | 0.0009% US74387UAK79 |
| UNITED STATES TREASURY 150530 0.625 GB                      | 0.0009% US912828ZQ64 |
| UNITED KIN OF GREAT BRITAIN AND NORT IRE GOV 220144 3.25 GB | 0.0009% GB00B84Z9V04 |
| AG TTMT ESCROW ISSUER LLC 300927 8.625 CB                   | 0.0009% US00840KAA79 |
| JIANGXI GANFENG LITHIUM CO LTD                              | 0.0009% CNE100000SF6 |
| EMRLD BORROWER LP 150731 6.75 CB                            | 0.0009% US26873CAB81 |
| COMMERCIAL METALS CO 150332 4.375 CB                        | 0.0009% US201723AR41 |
| GRAFTECH GLOBAL ENTERPRI 231229 9.875 CB                    | 0.0009% US38431AAB26 |
| MACYS RETAIL HOLDINGS INC 151234 4.50 CB                    | 0.0009% US55616XAM92 |
| EVE ENERGY CO LTD                                           | 0.0009% CNE100000GS4 |
| LABL INC 011128 5.875 CB                                    | 0.0009% US50168QAC96 |
| SERVICE CORP INTL 151032 5.75 CB                            | 0.0009% US817565CH52 |
| SHANGHAI PHARMACEUTICALS HOLDING CO LTD                     | 0.0009% CNE000000C82 |
| ANHUI GUJING DISTILLERY CO LTD                              | 0.0009% CNE000000MD5 |
| UNITED STATES TREASURY 150527 4.50 GB                       | 0.0009% US91282CKR15 |
| RLJ LODGING TRUST LP 150929 4.00 CB                         | 0.0009% US74965LAB71 |
| WILLIAMS SCOTSMAN INC 150430 6.63 CB                        | 0.0009% US96949VAN38 |
| FNMA FNCL 010352 3.00 MBS POOL NO CB3237                    | 0.0009% US3140QNS379 |
| GOEASY LTD 150530 6.88 CB                                   | 0.0009% US380355AM92 |
| NEWELL BRANDS INC 150929 6.625 CB                           | 0.0009% US651229BD74 |
| UNITED STATES STEEL CORP 010637 6.650 CB                    | 0.0009% US912909AD03 |
| ACADIA HEALTHCARE CO INC 150333 7.38 CB                     | 0.0009% US00404AAQ22 |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 150832 2.69 GB         | 0.0009% CND10005JJ69 |
| BANK OF HANGZHOU CO LTD                                     | 0.0009% CNE100002GQ4 |
| NEWELL BRANDS INC 150532 6.63 CB                            | 0.0009% US651229BE57 |
| SHENGYI TECHNOLOGY CO LTD                                   | 0.0009% CNE000000XL5 |
| ZANGGE MINING CO LTD                                        | 0.0009% CNE000000L08 |
| PATRICK INDUSTRIES INC 011132 6.38 CB                       | 0.0009% US703343AH63 |
| PARK RIVER HOLDINGS INC 010229 5.625 CB                     | 0.0009% US70082LAA52 |

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| RYAN SPECIALTY LLC 010832 5.875 CB                      | 0.0009% US78351GAA31 |
| WATSCO INC                                              | 0.0009% US9426222009 |
| CHALICE MINING LIMITED                                  | 0.0009% AU000000CHN7 |
| PARK RIVER HOLDINGS INC 010829 6.750 CB                 | 0.0009% US70082LAB36 |
| CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 250331 2.28 GB    | 0.0009% CND10007NT77 |
| ADTALEM GLOBAL EDUCATION INC 010328 5.50 CB             | 0.0009% US00737WAA71 |
| HUNDSUN TECHNOLOGIES INC                                | 0.0009% CNE000001GD5 |
| CENTURYLINK INC 150939 7.6 CB                           | 0.0009% US156700AM80 |
| WESTLAKE CORP                                           | 0.0009% US9604131022 |
| AFFINITY GAMING 151227 6.875 CB                         | 0.0009% US00842XAA72 |
| MAKITA CORPORATION                                      | 0.0009% JP3862400003 |
| KRONOS ACQUISITION HOLDINGS INC 300632 10.75 CB         | 0.0009% US50106GAJ13 |
| SCRIPPS ESCROW II INC 150129 3.875 CB                   | 0.0009% US81105DAA37 |
| MAJORDRIVE HOLDINGS IV LLC 010629 6.375 CB              | 0.0009% US56085RAA86 |
| FNMA FNCL 010152 2.50 MBS POOL NO CB2640                | 0.0009% US3140QM5A84 |
| HUADONG MEDICINE CO LTD                                 | 0.0009% CNE0000011S1 |
| MERCER INTERNATIONAL INC 011028 12.875 CB               | 0.0009% US588056BC44 |
| FNMA FNCL 010452 3.00 MBS POOL NO CB3362                | 0.0009% US3140QNWY44 |
| SPAIN KINGDOM OF GOVERNMENT 310527 2.50 GB              | 0.0009% ES0000012M77 |
| BREAD FINANCIAL HLDGS 150635 FRN                        | 0.0009% US018581AQ17 |
| GUOSEN SECURITIES CO LTD                                | 0.0009% CNE100001WS9 |
| Income Due - IDR                                        | 0.0009% -            |
| UNISPLENDOR CORP LTD                                    | 0.0009% CNE0000010T1 |
| JAPAN GOVERNMENT OF 200336 0.40 GB                      | 0.0009% JP1201561G37 |
| HUDSON PACIFIC PROPERTIES LP 010429 4.65 CB             | 0.0009% US44409MAB28 |
| BRAINCHIP HOLDINGS LTD                                  | 0.0009% AU000000BRN8 |
| SAIC MOTOR CORP LTD                                     | 0.0009% CNE000000TY6 |
| BEAZER HOMES USA INC 150331 7.50 CB                     | 0.0009% US07556QBU85 |
| POWER CONSTRUCTION CORPORATION OF CHINA LTD             | 0.0009% CNE1000017G1 |
| EUROPEAN UNION 051228 3.125 GB                          | 0.0009% EU000A3K4EN5 |
| FNMA FNCL 010251 3.50 MBS POOL NO FM8911                | 0.0009% US3140XC3V88 |
| FMCC FNCL 010152 3.00 MBS POOL NO RA6701                | 0.0009% US3133KNNS89 |
| FNMA FNCL 010437 2.00 MBS POOL NO MA4582                | 0.0009% US31418ECU29 |
| LEVEL 3 FINANCING INC 151030 3.875 CB                   | 0.0009% US527298CF87 |
| MACMAHON HOLDINGS                                       | 0.0009% AU000000MAH3 |
| DIVERSIFIED HEALTHCARE TRUST 010331 4.375 CB            | 0.0009% US25525PAB31 |
| HEALTH EQUITY INC 011029 4.50 CB                        | 0.0009% US42226AAA51 |
| VF CORP 230427 2.80 CB                                  | 0.0009% US918204BB37 |
| GPE BRUXELLES LAM NPV                                   | 0.0009% BE0003797140 |
| CHRYSLER CORPORATION LIMITED ORDINARY FULLY PAID        | 0.0009% AU0000218190 |
| Outstanding Settlement Receipts - COP                   | 0.0009% -            |
| FNMA FNCL 010537 2.00 MBS POOL NO FS2035                | 0.0009% US3140XHMM20 |
| SINCLAIR TELEVISION GROUP INC 010330 5.50 CB            | 0.0009% US829259AY67 |
| SICHUAN KELUN PHARMACEUTICALS CO LTD                    | 0.0009% CNE100000PW7 |
| UNITED STATES TREASURY 150234 4.00 GB                   | 0.0009% US91282CJZ59 |
| CHINA VANKE CO A CNY1                                   | 0.0009% CNE0000000T2 |
| GERMANY FEDERAL REPUBLIC OF (GOVERNMENT) 151027 1.30 GB | 0.0009% DE0001141869 |
| ESSEX PROPERTY TRUST INC                                | 0.0009% US2971781057 |
| ASSURED PARTNERS INC 150232 7.50 CB                     | 0.0009% US04624VAC37 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 150442 6.00 TBA   | 0.0009% US01F0606420 |
| REDWOOD STAR MERGER SUB INC 010430 8.75 CB              | 0.0009% US758071AA21 |
| ANHUI JIANGHUAI AUTOMOBILE ORD SHS A                    | 0.0009% CNE0000018M9 |
| Outstanding Settlement Receipts - EGP                   | 0.0009% -            |
| WILLIAMS SCOTSMAN INC 011031 7.375 CB                   | 0.0009% US96949VAL71 |
| GNMA G2SF 200947 3.5 MBS POOL NO MA4719                 | 0.0009% US36179TG411 |
| ARCHROCK PARTNERS LP 010427 6.875 CB                    | 0.0009% US03959KAA88 |
| GREAT WALL MOTOR CO LTD                                 | 0.0009% CNE1000018V8 |
| CARRIAGE PURCHASER INC 151029 7.875 CB                  | 0.0008% US14445LAA52 |
| WHITBREAD PLC                                           | 0.0008% GB00B1KJJ408 |
| KINGSGATE CONSOLIDATED NL FPO 25C                       | 0.0008% AU000000KCN1 |
| VT TOPCO INC 150830 8.50 CB                             | 0.0008% US91838PAA93 |
| IHEART COMMUNICATIONS INC 010530 10.88 CB               | 0.0008% US45174HBL06 |

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| JIANGSU CHANGJIANG ELECTRONICS TECHNOLOGY CO LTD        | 0.0008% CNE000001F05 |
| LABL INC 011129 8.25 CB                                 | 0.0008% US50168QAD79 |
| BAUSCH HEALTH COMPANY INC 300128 5.00 CB                | 0.0008% US071734AH05 |
| SANXING MED ORD A                                       | 0.0008% CNE100001567 |
| LD HOLDINGS GROUP LLC 011127 8.75 CB                    | 0.0008% US521088AD62 |
| JAPAN GOVERNMENT 200629 0.10 GB                         | 0.0008% JP1103551K72 |
| DONGFANG ELECTRIC CORP LTD                              | 0.0008% CNE000000J28 |
| ADAIRS LIMITED ORDINARY FULLY PAID                      | 0.0008% AU000000ADH2 |
| XPO INC 010631 7.125 CB                                 | 0.0008% US98379KAB89 |
| ENOVA INTERNATIONAL INC IN 010829 9.125 CB              | 0.0008% US29357KAK97 |
| MPH ACQUISITION HOLDINGS 311230 11.50 PIK               | 0.0008% US553283AF90 |
| HAINAN AIRLINES HOLDING CO LTD                          | 0.0008% CNE0000011C5 |
| LEO LITHIUM LIMITED ORDINARY FULLY PAID                 | 0.0008% AU0000221251 |
| PRA GROUP INC 010228 8.375 CB                           | 0.0008% US69354NAE67 |
| ZEBRA TECHNOLOGIES CORP 010632 6.50 CB                  | 0.0008% US989207AD75 |
| FNMA 30YR CONV LOAN 150440 3.5 TBA                      | 0.0008% US01F0326417 |
| FIESTA PURCHASER INC 150932 9.625 CB                    | 0.0008% US31659AAB26 |
| CHAOZHOU THREE CIRCLE GROUP CO LTD                      | 0.0008% CNE100001Y42 |
| CLYDESDALE ACQUISITION HOLDINGS INC 150130 6.875 CB     | 0.0008% US18972EAC93 |
| TRINET GROUP INC 150831 7.125 CB                        | 0.0008% US896288AC18 |
| WEEBIT NANO LTD                                         | 0.0008% AU000000WBT5 |
| ITALY REPUBLIC OF GOVERNMENT 150229 0.45 GB             | 0.0008% IT0005467482 |
| EXPORT IMPORT BANK OF CHINA 160731 3.38 GB              | 0.0008% CND10004BNT2 |
| UNITED STATES TREASURY 311230 3.75 GB                   | 0.0008% US91282CJQ50 |
| PEBBLEBROOK HOTELFINANC 15102 9 6.38 CB                 | 0.0008% US70510LAA70 |
| SHENZHEN SALUBRIS PHARMACEUTICALS CO LTD                | 0.0008% CNE100000FW8 |
| JAPAN GOVERNMENT 200630 0.10 GB                         | 0.0008% JP1103591L73 |
| REGAL PARTNERS LTD                                      | 0.0008% AU0000226300 |
| SPRING AIRLINES CO LTD                                  | 0.0008% CNE100001V45 |
| SANAN OPTOELECTRONICS CO LTD                            | 0.0008% CNE000000KB3 |
| GRAPHIC PACKAGING HOLDING CO 150732 6.375 CB            | 0.0008% US38869AAE73 |
| BURLINGTON STORES INC                                   | 0.0008% US1220171060 |
| HERTZ CORP 011226 4.625 CB                              | 0.0008% US428040DA42 |
| MPH ACQUISITION HOLDINGS LLC 310331 6.75 GB             | 0.0008% US553283AE26 |
| NEWELL BRANDS INC 120927 6.375 CB                       | 0.0008% US651229BC91 |
| BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISE CO LTD    | 0.0008% CNE100004090 |
| ZOOMILON HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO LTD   | 0.0008% CNE000001527 |
| LINDBLAD EXPEDITIONS LLC 6.75 CB                        | 0.0008% US53523LAA89 |
| TSINGTAO BREWERY CO LTD                                 | 0.0008% CNE0000009Y3 |
| PRAEMIUM LTD                                            | 0.0008% AU000000PPS1 |
| CROWN AMERICAS LLC 010430 5.25 CB                       | 0.0008% US228180AB14 |
| EMERGENT BIOSOLUTIONS INC 150828 3.875 CB               | 0.0008% US29089QAC96 |
| PF AND BRIEFZENTRALE DER SCHWEIZERISCHEN 180333 0.00 CB | 0.0008% CH0589031027 |
| CHS COMMUNITY HEALTH SYSTEMS INC 010428 6.875 CB        | 0.0008% US12543DBE94 |
| HUDSON PACIFIC PROPERTIES LP 150130 3.25 CB             | 0.0008% US44409MAC01 |
| LSB INDUSTRIES INC 151028 6.25 CB                       | 0.0008% US502160AN46 |
| MACYS RETAIL HOLDINGS INC 150142 5.125 CB               | 0.0008% US55616XAG25 |
| JAPAN GOVERNMENT 200640 0.40 GB                         | 0.0008% JP1201731L76 |
| PEOPLES INSURANCE COMPANY GROUP OF CHINA LTD            | 0.0008% CNE100003F27 |
| BEIJING TIAN TAN BIOLOGICAL PRODUCTS CORP LTD           | 0.0008% CNE000000WF9 |
| STARWOOD PROPERTY TRUST INC 150127 4.375 CB             | 0.0008% US85571BAY11 |
| ZHEJIANG CHINT ELECTRICS CO LTD                         | 0.0008% CNE100000KD8 |
| NEW ENTERPRISE STONE AND LIME CO INC 150728 5.25 CB     | 0.0008% US644274AH54 |
| MANGO EXCELLENT MEDIA CO LTD                            | 0.0008% CNE100001Y83 |
| SUZHOU DONGSHAN PRECISION MANUFACTURING CO LTD          | 0.0008% CNE100000N79 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 190326 2.50 GB   | 0.0008% DE000BU22049 |
| UNITED STATES TREASURY 150851 2.00 GB                   | 0.0008% US912810SZ21 |

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| DEXUS CONVENIENCE RETAIL REIT FULLY PAID UNITS STAPLED SECUR | 0.0008% AU0000179061 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 151127 0.00 GB        | 0.0008% DE0001102523 |
| CLARIOS GLOBAL LP 150526 6.25 CB                             | 0.0008% US69867DAA63 |
| MADER GROUP LIMITED ORDINARY FULLY PAID                      | 0.0008% AU0000056269 |
| EMBECTA CORP 150230 6.75 CB                                  | 0.0008% US29082KAB17 |
| UK TREASURY 071227 4.25 GB                                   | 0.0008% GB00B16NNR78 |
| CHINA JUSHI CO LTD                                           | 0.0008% CNE000000YM1 |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 181051 3.53 GB          | 0.0008% CND10004NCM5 |
| UNITED STATES TREASURY 151143 4.75 GB                        | 0.0008% US912810TW80 |
| CONDUENT BUSINESS SERVICES LLC 011129 6.00 CB                | 0.0008% US20679LAB71 |
| JINKO SOLAR CO LTD                                           | 0.0008% CNE100005R96 |
| IMEIK TECHNOLOGY DEVELOPMENT CO LTD                          | 0.0008% CNE100004868 |
| HUAYU AUTOMOTIVE SYSTEMS CO LTD                              | 0.0008% CNE000000M15 |
| CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 150772 3.4 GB          | 0.0008% CND10005CWX0 |
| NINGBO TUOPU GROUP CO LTD                                    | 0.0008% CNE1000023J3 |
| GOTO GROUP INC 010528 5.50 CB                                | 0.0008% US38349YAA38 |
| AVARY HOLDING SHENZHEN CO LTD                                | 0.0008% CNE100003GF5 |
| FMCC FNCL 011151 2.50 MBS POOL NO QD1140                     | 0.0008% US3133AXHR62 |
| YONYOU SOFTWARE CO LTD                                       | 0.0008% CNE0000017Y6 |
| RECORDATI SPA - NEW                                          | 0.0008% IT0003828271 |
| OPTION CARE HEALTH INC 311029 4.375 CB                       | 0.0008% US68404LAA08 |
| AUSTRALIAN FINANCE GROUP LTD ORDINARY FULLY PAID DEFERRED SE | 0.0008% AU000000AFG9 |
| QUALITAS LIMITED                                             | 0.0008% AU0000195265 |
| ITALY REPUBLIC OF GOVERNMENT 150127 0.85 GB                  | 0.0008% IT0005390874 |
| GDI PROPERTY GROUP STAPLED SECURITIES FULLY PAID             | 0.0008% AU000000GDI7 |
| ZHEJIANG DAHUA TECHNOLOGY CO LTD                             | 0.0008% CNE100000BJ4 |
| HISENSE HOME APPLIANCES G A                                  | 0.0008% CNE000000LC9 |
| CHINA ZHESHANG BANK CO LTD                                   | 0.0008% CNE100003PS9 |
| JUNEYAO AIRLINES CO LTD                                      | 0.0008% CNE100001ZY0 |
| ZHEJIANG HUAYOU COBALT CO LTD                                | 0.0008% CNE100001VW3 |
| HAINAN AIRPORT INFRASTRUCTURE CO LTD                         | 0.0007% CNE000001C32 |
| BANDAI NAMCO HOLDINGS NPV                                    | 0.0007% JP3778630008 |
| WUS PRINTED CIRCUIT KUNSHAN CO LTD                           | 0.0007% CNE100000SP5 |
| LYCOPODIUM LTD                                               | 0.0007% AU000000LYL7 |
| BAUSCH HEALTH COMPANIES INC 150229 5.00 CB                   | 0.0007% US071734AM99 |
| CHANGJIANG SECURITIES CO LTD                                 | 0.0007% CNE000000SH3 |
| HENGTONG OPTIC ELECTRIC CO LTD                               | 0.0007% CNE000001FQ9 |
| FEDERAL NAT MORT ASSO 30YR CONVENTIONAL LOAN 251052 6.50 TBA | 0.0007% US01F0626485 |
| FNMA FNCL 010152 2.50 MBS POOL NO CB2559                     | 0.0007% US3140QMZZ09 |
| OFFICE PROPERTIES INCOME TRUST 150327 3.25 SF                | 0.0007% US67623CAM10 |
| LINGYI ITECH GUANGDONG CO                                    | 0.0007% CNE1000015L5 |
| BEIJING NEW BUILDING MATERIALS PUBLIC LTD CO                 | 0.0007% CNE000000QS4 |
| UNITED STATES TREASURY 150544 3.375 GB                       | 0.0007% US912810RG58 |
| BELGIUM KINGDOM OF GOVERNMENT 220627 0.80 GB                 | 0.0007% BE0000341504 |
| XEROX HOLDINGS CORP 301129 8.875 CB                          | 0.0007% US98421MAC01 |
| CHINA NATIONAL SOFTWARE & SERVICE CO LTD                     | 0.0007% CNE000001BB0 |
| ILS BNP PARIBAS A/C                                          | 0.0007% -            |
| ALTA EQUIPMENT GROUP INC 010629 9.00 CB                      | 0.0007% US02128LAC00 |
| FIREFINCH LIMITED ORDINARY FULLY PAID                        | 0.0007% AU0000114522 |
| EMPIRE COMMUNITIES CORP 010529 9.75 CB                       | 0.0007% US29163VAG86 |
| GNMA G2SF 201148 4.00 MBS POOL NO MA5595                     | 0.0007% US36179UGC09 |
| UNITED STATES TREASURY 310130 4.25 GB                        | 0.0007% US91282CMG32 |
| KOREA REPUBLIC OF GOVERNMENT 100628 2.625 GB                 | 0.0007% KR103502G867 |
| SHANDONG NANSHAN ALUMINIUM CO LTD                            | 0.0007% CNE000001139 |
| THE STAR ENTERTAINMENT GROUP LIMITED                         | 0.0007% AU000000SGR6 |
| LABL INC 011128 9.50 CB                                      | 0.0007% US50168QAE52 |
| CHINA GREATWALL TECHNOLOGY GROUP CO LTD                      | 0.0007% CNE000000RL7 |
| JAPAN GOVERNMENT 200929 0.10 GB                              | 0.0007% JP1103561KA2 |
| YUNNAN YUNTIANHUA LTD A                                      | 0.0007% CNE000000S01 |



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| ZHUZHOU CRRC TIMES ELECTRIC CO LTD                            | 0.0007% CNE100004QK2 |
| ZHEJIANG JINGSHENG MECHANICAL AND ELECTRICAL CO LTD           | 0.0007% CNE100001DJ8 |
| TIANSHUI HUATIAN TECHNOLOGY CO LTD                            | 0.0007% CNE100000825 |
| UNITED STATES TREASURY 300428 3.625 GB                        | 0.0007% US91282CHA27 |
| UNITED STATES TREASURY 150844 3.125 GB                        | 0.0007% US912810RH32 |
| NINGBO DEYE TECHNOLOGY CO LTD                                 | 0.0007% CNE1000052S3 |
| COBRA ACQUISITIONCO LLC 011129 6.375 CB                       | 0.0007% US19106CAA45 |
| GOVERNMENT NATIONAL MOTG ASSO 150446 0.00 TBA                 | 0.0007% US21H0506491 |
| INDUSTRIAL SECURITIES CO LTD                                  | 0.0007% CNE100000V95 |
| JAPAN GOVERNMENT OF 200645 1.60 GB                            | 0.0007% JP1300471F60 |
| TONGLING NONFERROUS METALS GROUP CO LTD                       | 0.0007% CNE000000529 |
| LIBERTY INTERACTIVE CORP 010230 8.25 CB                       | 0.0007% US530715AJ01 |
| JAPAN GOVERNMENT OF 201236 0.60 GB                            | 0.0007% JP1201591GC4 |
| FRANCE REPUBLIC OF GOVERNMENT 251133 3.50 GB                  | 0.0007% FR001400L834 |
| SHANGHAI RAAS BLOOD PRODUCTS CO LTD                           | 0.0007% CNE100000C31 |
| Income Due - THB                                              | 0.0007% -            |
| NOVONIX LTD                                                   | 0.0007% AU000000NVX4 |
| FAW JIEFANG GROUP CO LTD                                      | 0.0007% CNE000000R85 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN<br>070628 4.5 GB | 0.0007% GB00BMF9LG83 |
| CHINA RESOURCES MICROELECTRONICS LTD                          | 0.0007% CNE100003S06 |
| ZHESHANG SECURITIES CO LTD                                    | 0.0007% CNE100002R65 |
| UNITED STATES TREASURY 150551 2.375 GB                        | 0.0007% US912810SX72 |
| UNITED STATES TREASURY 150853 4.125 GB                        | 0.0007% US912810TT51 |
| SHANGHAI FOSUN PHARMACEUTICAL GROUP CO LTD                    | 0.0007% CNE000000X38 |
| STARWOOD PROPERTY TRUST 151030 6.50 CB                        | 0.0007% US85571BBE48 |
| BOC INTERNATIONAL CHINA CO LTD                                | 0.0007% CNE100003R64 |
| TIANJIN ZHONGHUAN SEMICONDUCTOR CO LTD                        | 0.0007% CNE1000000B8 |
| Income Due - COP                                              | 0.0007% -            |
| VICTORS MERGER CORP 150529 6.375 CB                           | 0.0007% US92641PAA49 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 150446 2.50<br>TBA      | 0.0007% US01F0226427 |
| United States Government Bond - maturing 31 Jan 2027          | 0.0007% US912828Z781 |
| KFW 070128 0.625 GB                                           | 0.0007% DE000A2GSNRO |
| GOEASY LTD 011030 7.38 CB                                     | 0.0007% US380355AN75 |
| EVERGREEN ACQCO 1 LP 260428 9.75 CB                           | 0.0007% US30015DAA90 |
| ZHEJIANG SUPCON TECHNOLOGY CO LTD                             | 0.0007% CNE100005D92 |
| CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO LTD                   | 0.0007% CNE100000V20 |
| FRANCE REPUBLIC OF GOVERNMENT 250536 1.25 GB                  | 0.0007% FR0013154044 |
| WINGTECH TECHNOLOGY CO LTD                                    | 0.0007% CNE000000M72 |
| UNITED STATES TREASURY 300630 3.75 GB                         | 0.0007% US91282CHJ36 |
| US FOODS INC 010630 4.625 CB                                  | 0.0007% US90290MAE12 |
| EXPORT IMPORT BANK OF CHINA 110332 3.18 GB                    | 0.0007% CND10004T1Y9 |
| ENDURANCE INTERNATIONAL GROUP HOLDINGS INC 150229<br>6.0 CB   | 0.0007% US29279XAA81 |
| BAUSCH HEALTH COMPANIES INC 150231 5.25 CB                    | 0.0007% US071734AL17 |
| FNMA FNCL 010151 1.50 MBS POOL NO MA4236                      | 0.0007% US31418DV668 |
| UNIGROUP GUOXIN MICROELECTRONICS CO LTD                       | 0.0007% CNE000001M14 |
| GPS HOSPITALITY HOLDING COMPANY LLC 150828 7.00 CB            | 0.0007% US36262BAA08 |
| AMLOGIC SHANGHAI CO LTD                                       | 0.0007% CNE100003LZ3 |
| XIAMEN C AND D INC                                            | 0.0007% CNE000000WL7 |
| CHINA GREAT WALL SECURITIES CO LTD                            | 0.0007% CNE100003GD0 |
| IPD GROUP LTD                                                 | 0.0007% AU0000189318 |
| SHANDONG HUALU HENGSHENG CHEMICAL CO LTD                      | 0.0006% CNE000001BM7 |
| JAPAN GOVERNMENT 201226 0.005 GB                              | 0.0006% JP1051501N14 |
| KOHL'S CORP 170745 5.55 CB                                    | 0.0006% US500255AV61 |
| WERNER FINCO LP 150628 11.50 CB                               | 0.0006% US95076PAC77 |
| USA TREASURY BDS 151141 3.125 GB                              | 0.0006% US912810QT88 |
| ANKER INNOVATIONS TECHNOLOGY ORD SHS A                        | 0.0006% CNE1000047B9 |
| SHANGHAI INTERNATIONAL AIRPORT CO LTD                         | 0.0006% CNE000000V89 |
| FRANCE REPUBLIC OF GOVERNMENT 251130 0.00 GB                  | 0.0006% FR0013516549 |
| JAPAN GOVERNMENT OF 200344 1.70 GB                            | 0.0006% JP1300421E39 |
| JAPAN GOVERNMENT OF 200936 0.50 GB                            | 0.0006% JP1201581G90 |

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| BEIJING TONGRENTANG CO LTD                               | 0.0006% CNE000000R69 |
| FRANCE REPUBLIC OF GOVERNMENT 250528 0.75 GB             | 0.0006% FR0013286192 |
| UNITED STATES TREASURY 150231 1.125 GB                   | 0.0006% US91282CBL46 |
| AMBIENCE MERGER SUB INC 150729 7.125 CB                  | 0.0006% US04650YAB65 |
| EUROPEAN UNION 060726 0.00 GB                            | 0.0006% EU000A3KTGV8 |
| EUROPEAN INVESTMENT BANK 260326 0.375 GB                 | 0.0006% US298785JK32 |
| CHINA PEOPLE S REPUBLIC OF GOVERNMENT 140950 3.81 GB     | 0.0006% CND10003N750 |
| MAXSCEND MICROELECTRONICS CO LTD                         | 0.0006% CNE100003QK4 |
| NEW HOPE LIUHE CO LTD                                    | 0.0006% CNE000000VB0 |
| EMBECTA CORP 150230 5.00 CB                              | 0.0006% US29082KAA34 |
| MATTHEWS INTERNATIONAL C 011027 8.625 CB                 | 0.0006% US577128AC59 |
| WESTERN SUPERCONDUCTING TECHNOLOGIES CO LTD              | 0.0006% CNE100003MF3 |
| JA SOLAR TECHNOLOGY CO LTD                               | 0.0006% CNE100000SD1 |
| SPAIN KINGDOM OF GOVERNMENT 300429 1.45 GB               | 0.0006% ES0000012E51 |
| EUROPEAN UNION 040636 0.20 GB                            | 0.0006% EU000A3KM903 |
| ALLEN MEDIA LLC 150228 10.50 CB                          | 0.0006% US01771YAA82 |
| MANITOWOC COMPANY INC 011031 9.25 CB                     | 0.0006% US563571AN82 |
| JEFFERSON CAPITAL HOLDINGS LLC 150229 9.50 CB            | 0.0006% US472481AB63 |
| KOREA REPUBLIC OF GOVERNMENT 100351 1.875 GB             | 0.0006% KR103502GB33 |
| GARDEN SPINCO CORP 200730 8.625 CB                       | 0.0006% US365417AA28 |
| DAVIDE CAMPARI MIL                                       | 0.0006% NL0015435975 |
| CUSHMAN AND WAKEFEILD US BORROWER LLC 010931 8.875 CB    | 0.0006% US23166MAC73 |
| AUSTRALIA COMMONWEALTH OF GOVERNMENT 211131 1.00 GB      | 0.0006% AU0000101792 |
| SUNNOVA ENERGY CORP 011028 11.75 CB                      | 0.0006% US86745GAG82 |
| URBAN ONE INC 010228 7.375 CB                            | 0.0006% US91705JAC99 |
| JAPAN GOVERNMENT 200930 0.10 GB                          | 0.0006% JP1103601LA4 |
| JAPAN GOVERNMENT 201240 0.50 GB                          | 0.0006% JP1201751M13 |
| CHINA EASTERN AIRLINES CORP                              | 0.0006% CNE000000TR0 |
| JAPAN GOVERNMENT 200633 0.40 GB                          | 0.0006% JP1103711P74 |
| RINGCENTRAL INC 150830 8.50 CB                           | 0.0006% US76680RAJ68 |
| CHINA NATIONAL CHEMICAL ENGINEERING CO LTD               | 0.0006% CNE100000KC0 |
| AXALTA COATING SYSTEMS DUTCH HOLDING B BV 150231 7.25 CB | 0.0006% US05455JAA51 |
| JIANGSU ZHONGTIAN TECHNOLOGY CO LTD                      | 0.0006% CNE000001CW4 |
| GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS CO LTD      | 0.0006% CNE000001733 |
| YEALINK NETWORK TECHNOLOGY CO LTD                        | 0.0006% CNE100002PC5 |
| CRANE NXT CO 150348 4.20 CB                              | 0.0006% US224399AT28 |
| SINCLAIR TELEVISION GROU 311232 4.375 CB                 | 0.0006% US829259BF69 |
| EOPOLINK TECHNOLOGY INC ORD SHS A                        | 0.0006% CNE100002615 |
| CENTURY ALUMINUM CO 010428 7.50 CB                       | 0.0006% US156431AN85 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150535 0.00 GB    | 0.0006% DE0001102515 |
| FRANCE REPUBLIC OF GOVERNMENT 251128 0.75 GB             | 0.0006% FR0013341682 |
| QVC INC 150834 5.45 CB                                   | 0.0006% US747262AW35 |
| L BRAND INC 150629 7.50 CB                               | 0.0006% US501797AR52 |
| JAPAN GOVERNMENT OF 200634 1.10 GB                       | 0.0006% JP1103751Q74 |
| KB HOME 150730 7.25 CB                                   | 0.0006% US48666KBA60 |
| UNITED STATES TREASURY 150545 3.00 GB                    | 0.0006% US912810RM27 |
| FRANCE GOVT OF 250441 4.5 GB                             | 0.0006% FR0010773192 |
| UNITED STATES TREASURY 151131 1.375 GB                   | 0.0006% US91282CDJ71 |
| BEIJING KUNLUN TECH CO LTD                               | 0.0006% CNE100001YF2 |
| HILTON DOMESTIC OPERATING COMPANY INC 010528 5.75 CB     | 0.0006% US432833AH41 |
| BEACON ROOFING SUPPLY INC 150529 4.125 CB                | 0.0006% US073685AH26 |
| CINEMARK USA INC 010832 7.00 CB                          | 0.0006% US172441BH95 |
| ASSURANT INC 270348 7.00 CB                              | 0.0006% US04621XAK46 |
| FRANCE REPUBLIC OF GOVERNMENT 250530 2.50 GB             | 0.0006% FR0011883966 |
| CETTIRE LIMITED ORDINARY FULLY PAID                      | 0.0006% AU0000122210 |
| CANADA HOUSING TRUST NO 1 150626 1.25 CB                 | 0.0006% CA13509PHT36 |
| TITAN INTERNATIONAL INC 300428 7.00 CB                   | 0.0006% US88830MAM47 |

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| COMPASS GROUP DIVERSIFIED HOLDINGS LLC 150132 5.00 CB        | 0.0006% US20451RAC60 |
| FNMA FNCI 010237 2.50 MBS POOL NO MA4535                     | 0.0006% US31418EBD13 |
| PHINIA INC 151032 6.625 CB                                   | 0.0006% US71880KAB70 |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 150728 2.40 GB          | 0.0006% CND10006PJHO |
| ADVANCE AUTO PARTS INC 090328 5.95 CB                        | 0.0006% US00751YAJ55 |
| FRANCE REPUBLIC OF GOVERNMENT 251131 0.00 GB                 | 0.0006% FR0014002WK3 |
| SPAIN KINGDOM OF GOVERNMENT 311032 2.55 GB                   | 0.0006% ES0000012K61 |
| SG MICRO CORP                                                | 0.0006% CNE100002NT4 |
| EVERI HOLDINGS INC 150729 5.00 CB                            | 0.0006% US30034TAA16 |
| TRI POINTE HOMES INC DELAWARE 150628 5.70 CB                 | 0.0006% US87265HAG48 |
| TAYLOR MORRISON COMMUNITIES INC 150128 5.75 CB               | 0.0006% US87724RAB87 |
| ASSURED PARTNERS INC 150129 5.625 CB                         | 0.0006% US04624VAB53 |
| GUANGZHOU AUTOMOBILE GROUP CO LTD                            | 0.0006% CNE100001NQ2 |
| IHEART COMMUNICATIONS INC 150131 7.00 CB                     | 0.0006% US45174HBK23 |
| BEAZER HOMES USA INC 151027 5.875 CB                         | 0.0006% US07556QBR56 |
| LOMON BILLIONS GROUP CO LTD                                  | 0.0006% CNE1000015M3 |
| KOHL'S CORP 010531 3.625 CB                                  | 0.0006% US500255AX28 |
| ITALY REPUBLIC OF GOVERNMENT 010228 2.00 GB                  | 0.0006% IT0005323032 |
| WYNN MACAU LTD 011027 5.50 CB                                | 0.0006% US98313RAD89 |
| AHEAD DB HOLDINGS LLC 010528 6.625 CB                        | 0.0006% US00867FAA66 |
| GNMA G2SF 200252 3.00 MBS POOL NO MA7882                     | 0.0006% US36179WXX97 |
| PENN NATIONAL GAMING INC 150127 5.625 CB                     | 0.0006% US707569AS84 |
| ADVANCE AUTO PARTS INC 090326 5.90 CB                        | 0.0006% US00751YAH99 |
| DANA INC 150628 5.625 CB                                     | 0.0006% US235825AG15 |
| PITNEY BOWES INC 150327 6.875 CB                             | 0.0006% US724479AP57 |
| BRINKS CO 151027 4.625 CB                                    | 0.0006% US109696AA22 |
| ALTICE FRANCE HOLDING SA 150527 10.5 CB                      | 0.0006% US02156TAB08 |
| PARK OHIO INDUSTRIES INC 150427 6.625 CB                     | 0.0006% US700677AR89 |
| VF CORP 011137 6.45 CB                                       | 0.0006% US918204AT53 |
| INSTALLED BUILDING PRODUCTS INC 010228 5.75 CB               | 0.0006% US45780RAA95 |
| RAKUTEN GROUP INC 220426 5.125 CB                            | 0.0006% US75102WAA62 |
| TELEFLEX INC 151127 4.625 CB                                 | 0.0006% US879369AF39 |
| CONSOLIDATED ENERGY FINANCE SA 150526 6.50 CB                | 0.0006% US20914UAE64 |
| TIANQI LITHIUM INDUSTRIES INC                                | 0.0006% CNE100000T32 |
| VIKING OCEAN CRUISES SHIP VII LTD 150229 5.625 CB            | 0.0006% US92682RAA05 |
| TEXAS CAPITAL BANCSHARES INC 060531 4.00 CB                  | 0.0006% US88224QAA58 |
| PLATINUM ASSET MANAGEMENT LTD                                | 0.0006% AU000000PTM6 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310731 0.25 GB  | 0.0006% GB00BMGR2809 |
| XIAMEN TUNGSTEN CO LTD                                       | 0.0006% CNE000001D15 |
| AGRICULTURAL DEVELOPMENT BANK OF CHINA 270233 3.10 CB        | 0.0006% CND100064F16 |
| UNITED STATES TREASURY 290228 4.00 GB                        | 0.0006% US91282CGP05 |
| ZHONGTAI SECURITIES CO LTD                                   | 0.0006% CNE100004900 |
| VF CORP 151033 6.00 CB                                       | 0.0006% US918204AR97 |
| OT MERGER CORP 151029 7.875 CB                               | 0.0006% US688777AA92 |
| ADVANCED DRAINAGE SYSTEMS INC 300927 5.00 CB                 | 0.0006% US00790RAA23 |
| ITALY REPUBLIC OF GOVERNMENT 010933 2.45 GB                  | 0.0006% IT0005240350 |
| AVIS BUDGET CAR RENTAL LLC 150727 5.75 CB                    | 0.0006% US053773BC09 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150232 0.00 GB        | 0.0006% DE0001102580 |
| UNITED STATES TREASURY 150550 1.25 GB                        | 0.0006% US912810SN90 |
| MINERALS TECHNOLOGIES INC 010728 5.0 CB                      | 0.0006% US603158AA41 |
| ONTARIO PROVINCE OF 020632 3.75 GB                           | 0.0006% CA68333ZAU18 |
| AUSTRALIA COMMONWEALTH OF GOVERNMENT 210528 2.25 GB          | 0.0006% AU000XCLWAR9 |
| VM CONSOLIDATED INC 150429 5.5 CB                            | 0.0006% US91835HAA05 |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 170232 2.75 GB          | 0.0006% CND10004R999 |
| ITALY REPUBLIC OF GOVERNMENT 150728 0.50 GB                  | 0.0006% IT0005445306 |
| INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 100231 1.25 GB | 0.0006% US459058JR58 |
| GC EDUCATION INC 011028 5.125 CB                             | 0.0006% US38528UAE64 |

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| CHARLES RIVER LABORATORIES 010528 4.25 CB                    | 0.0006% US159864AE78 |
| VORNADO REALTY LP 010626 2.15 CB                             | 0.0006% US929043AK39 |
| ZHEJIANG CHINA COMMODITIES CITY GROUP CO LTD                 | 0.0006% CNE000001BC8 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 050830 0.875 GB        | 0.0006% US3135G05Q27 |
| UNITED STATES TREASURY 150235 4.625 GB                       | 0.0006% US91282CMM00 |
| UNITED STATES TREASURY 151141 2.00 GB                        | 0.0006% US912810TC27 |
| HB FULLER CO 151028 4.25 CB                                  | 0.0006% US40410KAA34 |
| FRANCE REPUBLIC OF GOVERNMENT 250230 2.75 GB                 | 0.0006% FRO01400PM68 |
| CHINA PEOPLE S REPUBLIC OF GOVERNMENT 150428 2.62 GB         | 0.0005% CND100069PL7 |
| VIRTUSA CORP 151228 7.125 CB                                 | 0.0005% US92837TAA07 |
| ARCOSA INC 150429 4.375 CB                                   | 0.0005% US039653AA89 |
| NCL CORPORATION LTD 150326 5.875 CB                          | 0.0005% US62886HBA86 |
| APPEN LIMITED ORDINARY                                       | 0.0005% AU000000APX3 |
| BLACKSTONE MORTGAGE TRUST INC 150127 3.75 CB                 | 0.0005% US09257WAD20 |
| COEUR MINING INC 150229 5.125 CB                             | 0.0005% US192108BC19 |
| ATLAS LUXCO 4 SARL 010628 4.625 CB                           | 0.0005% US049362AA49 |
| GYP HOLDINGS III CORP 010529 4.625 CB                        | 0.0005% US36261NAA54 |
| BUNDESREPUBLIK DEUTSCHLAND 040740 4.75 G                     | 0.0005% DE0001135366 |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 150226 2.46 GB          | 0.0005% CND1000639M1 |
| API ESCROW CORP 151029 4.75 CB                               | 0.0005% US00185PAA93 |
| HUNAN VALIN STEEL CO LTD                                     | 0.0005% CNE000001006 |
| CTR PARTNERSHIP LP 300628 3.875 CB                           | 0.0005% US126458AE87 |
| TRIMAS CORP 150429 4.125 CB                                  | 0.0005% US896215AH37 |
| PAYSAFE FINANCE PLC 150629 4.00 CB                           | 0.0005% US70452AAA16 |
| UNITED STATES TREASURY 311231 4.50 GB                        | 0.0005% US91282CMC28 |
| SYRAH RESOURCES LIMITED ORDINARY FULLY PAID                  | 0.0005% AU000000SYR9 |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 160350 3.39 GB          | 0.0005% CND10002M200 |
| HUIZHOU DESAY SV AUTOMOTIVE CO LTD                           | 0.0005% CNE1000033C7 |
| CLEARWATER PAPER CORP 150828 4.75 CB                         | 0.0005% US18538RAJ23 |
| MBIA INC 011234 5.70 CB                                      | 0.0005% US55262CAJ99 |
| SPIAN KINGDOM OF GOVERNMENT 300735 1.85 GB                   | 0.0005% ES0000012E69 |
| UNITED STATES TREASURY 300629 4.25 GB                        | 0.0005% US91282CKX82 |
| GUANGZHOU TINCI MATERIALS TECHNOLOGY CO LTD                  | 0.0005% CNE100001RG4 |
| KOREA REPUBLIC OF GOVERNMENT 100632 3.375 GB                 | 0.0005% KR103502GC65 |
| SYNAPTICS INC 150629 4.00 CB                                 | 0.0005% US87157DAG43 |
| Canada Government Bond - maturing 1 Dec 2029                 | 0.0005% CA135087N670 |
| CARRIAGE SERVICES INC 150529 4.25 CB                         | 0.0005% US143905AP21 |
| KOREA REPUBLIC OF GOVERNMENT 100327 2.375 GB                 | 0.0005% KR103501GC33 |
| WEBJET GROUP LTD                                             | 0.0005% AU0000350118 |
| ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO LTD               | 0.0005% CNE1000023N5 |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2 010454 6.0 TBA    | 0.0005% US21H0606481 |
| XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD                | 0.0005% CNE1000008S5 |
| UNITED STATES TREASURY 150926 4.625 GB                       | 0.0005% US91282CHY03 |
| GREAT LAKES DREDGE AND DOCK CORP 010629 5.25 CB              | 0.0005% US390607AF62 |
| United States Government Bond - maturing 30 Sep 2027         | 0.0005% US91282CAL54 |
| MI HOMES INC 150230 3.95 CB                                  | 0.0005% US55305BAV36 |
| INGLES MARKETS INC 150631 4.00 CB                            | 0.0005% US457030AK02 |
| SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO LTD               | 0.0005% CNE100002TX3 |
| OFX GROUP LIMITED                                            | 0.0005% AU000000OFX5 |
| JAPAN GOVERNMENT OF 201234 1.20 GB                           | 0.0005% JP1103771R12 |
| HUAFON CHEMICAL CO LTD                                       | 0.0005% CNE000001NK6 |
| EXPORT IMPORT BANK OF CHINA 050926 3.18 GB                   | 0.0005% CND10000BTG4 |
| FINLAND REPUBLIC OF GOVERNMENT 150427 1.375 GB               | 0.0005% FI4000527551 |
| JAPAN GOVERNMENT OF 200626 0.10 GB                           | 0.0005% JP1103431G66 |
| YTO EXPRESS GROUP CO LTD                                     | 0.0005% CNE0000012J8 |
| CANADA GOVERNMENT 010632 2.00 GB                             | 0.0005% CA135087N597 |
| UNITED KINGDO OF GREAT BRITAIN AND NORTH GOVT 310129 0.50 GB | 0.0005% GB00BLPK7227 |
| CHANGZHOU XINGYU AUTOMOTIVE LIGHTING SYSTEMS CO LTD          | 0.0005% CNE1000011H2 |

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| COMMERCIAL METALS CO 150231 3.875 CB                            | 0.0005% US201723AP84 |
| JAPAN GOVERNMENT OF 200637 0.60 GB                              | 0.0005% JP1201611H69 |
| SPAIN KINGDOM OF GOVERNMENT 300428 1.40 GB                      | 0.0005% ES0000012B39 |
| UNITED STATES TREASURY 150241 1.875 CB                          | 0.0005% US912810SW99 |
| INGENIC SEMICONDUCTOR CO LTD                                    | 0.0005% CNE100001377 |
| ATKORE INC 010631 4.25 CB                                       | 0.0005% US047649AA63 |
| UNITED STATES TREASURY 150553 3.625 GB                          | 0.0005% US912810TR95 |
| JAPAN GOVERNMENT 200358 0.80 GB                                 | 0.0005% JP1400111J52 |
| LGI HOMES INC 150729 4.00 CB                                    | 0.0005% US50187TAF30 |
| AXON ENTERPRISE INC 150333 6.25 CB                              | 0.0005% US05464CAD39 |
| STADSHYPOTEK AB 010626 0.50 CB                                  | 0.0005% SE0013882644 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN<br>310735 0.625 GB | 0.0005% GB00BMGR2916 |
| CROCS INC 150831 4.125 CB                                       | 0.0005% US227046AB51 |
| BLOOMIN BRANDS INC 150429 5.125 CB                              | 0.0005% US094234AA90 |
| SCOTTS MIRACLE GRO CO 010232 4.375 CB                           | 0.0005% US810186AW67 |
| SUNNOVA ENERGY CORP 010926 5.875 CB                             | 0.0005% US86745GAF00 |
| JIANGSU YOKE TECHNOLOGY CO LTD                                  | 0.0005% CNE100000PG0 |
| CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 180226 0.625<br>GB     | 0.0005% US12802D2D78 |
| IMUGENE LTD                                                     | 0.0005% AU000000IMU9 |
| FMCC FNCL 010554 6.00 MBS POOL NO SD5616                        | 0.0005% US3132DTGZ75 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN<br>221041 1.25 GB  | 0.0005% GB00BJQWYH73 |
| JAPAN GOVERNMENT 200333 0.50 GB                                 | 0.0005% JP1103701P43 |
| UNITED STATES TREASURY 151153 4.75 GB                           | 0.0005% US912810TV08 |
| JPMORGAN CHASE AND CO 220927 1.47 CB                            | 0.0005% US46647PCP99 |
| AUSTRALIA COMMONWEALTH OF GOVERNMENT 211127 2.75<br>GB          | 0.0005% AU000XCLWAQ1 |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 230227 2.74 GB             | 0.0005% CND10004SDM2 |
| UNITED STATES TREASURY 310332 4.125 GB                          | 0.0005% US91282CMT52 |
| NORDSTROM INC 010831 4.25 CB                                    | 0.0005% US655664AY65 |
| AUSTRALIAN COMMONWEALTH GOVT 211129 2.75 GB                     | 0.0005% AU000XCLWAX7 |
| JAPAN GOVERNMENT OF 200945 1.40 GB                              | 0.0005% JP1300481F92 |
| JAPAN GOVERNMENT OF 200633 1.70 GB                              | 0.0005% JP1201451D66 |
| JAPAN GOVERNMENT OF 200646 0.30 GB                              | 0.0005% JP1300511G61 |
| UNITED STATES TREASURY 150850 1.375 GB                          | 0.0005% US912810SP49 |
| JAPAN GOVERNMENT 201249 0.40 GB                                 | 0.0005% JP1300651L15 |
| HOSPITALITY PROPERTIES TRUST 011029 4.95 CB                     | 0.0005% US44106MBB72 |
| C AND S GROUP ENTERPRISES LLC 151228 5.00 CB                    | 0.0005% US12467AAF57 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150833 2.60<br>GB        | 0.0005% DE000BU2Z015 |
| KOREA REPUBLIC OF GOVERNMENT 100940 1.50 GB                     | 0.0005% KR103502GA91 |
| JAPAN GOVERNMENT OF 200641 0.40 GB                              | 0.0005% JP1201771M76 |
| ITALY REPUBLIC OF GOVERNMENT 010431 0.90 GB                     | 0.0005% IT0005422891 |
| BELGIUM KINGDOM OF GOVERNMENT 220634 3.00 GB                    | 0.0005% BE0000333428 |
| WESCO DISTRIBUTION INC 150333 6.375 CB                          | 0.0005% US95081QAS30 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN<br>070937 1.75 GB  | 0.0005% GB00BZB26Y51 |
| XPO ESCROW SUB LLC 151127 7.50 CB                               | 0.0005% US98379JAA34 |
| CLIFFS NATURAL RESOURCES INC 011040 6.25 CB                     | 0.0005% US18683KAC53 |
| ITC HOLDINGS CORP 140530 2.95 CB                                | 0.0005% US465685AQ80 |
| BEIJING ROBOROCK TECHNOLOGY CO LTD                              | 0.0005% CNE100003R80 |
| ECOVACS ROBOTICS CO LTD                                         | 0.0005% CNE1000031N8 |
| MACYS RETAIL HOLDINGS LLC 010429 5.875 CB                       | 0.0005% US55617LAP76 |
| XINJIANG DAQO NEW ENERGY CO LTD                                 | 0.0005% CNE100004P24 |
| JAPAN GOVERNMENT 200642 0.90 GB                                 | 0.0005% JP1201811N77 |
| JAPAN GOVERNMENT 200350 0.40 GB                                 | 0.0005% JP1300661L47 |
| FRANCE REPUBLIC OF GOVERNMENT 250534 1.25 CB                    | 0.0005% FR0013313582 |
| ITALY REPUBLIC OF GOVERNMENT 150328 0.25 GB                     | 0.0005% IT0005433690 |
| WW INTERNATIONAL INC 150429 4.50 CB                             | 0.0005% US98262PAA93 |
| PHARMARON BEIJING CO LTD                                        | 0.0005% CNE100003JW4 |
| GGAM FINANCE LTD 150526 7.75 CB                                 | 0.0005% US36170JAB26 |
| CLP BNP PARIBAS                                                 | 0.0005% -            |

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| BELGIUM KINGDOM OF GOVERNMENT 220630 0.10 GB                 | 0.0005% BE0000349580 |
| UNITED STATES TREASURY 150842 3.375 GB                       | 0.0005% US912810TK43 |
| SHENZHEN GREEN ECO MANUFACTURE HI TECH CO LTD                | 0.0005% CNE100000KT4 |
| FOUNDATION BUILDING MATERIALS INC 010329 6.00 CB             | 0.0005% US350392AA45 |
| WORLD ACCEPTANCE CORP 011126 7.00 CB                         | 0.0005% US981419AC85 |
| SAYONA MINING LIMITE                                         | 0.0005% AU000000SYA5 |
| AGRICULTURAL DEVELOPMENT BANK OF CHINA 110826 2.99 GB        | 0.0005% CND10004JSJ5 |
| NATIONAL SILICON INDUSTRY GROUP CO LTD                       | 0.0005% CNE1000040F5 |
| CHANGCHUN HIGH AND NEW TECHNOLOGY INDUSTRIES GROUP INC       | 0.0005% CNE0000007J8 |
| Income Due - QAR                                             | 0.0005% -            |
| NINGBO ORIENT WIRES & CABLES CO LTD                          | 0.0005% CNE100001T23 |
| EQUIPMENTSHARE.COM INC 150333 8.00 CB                        | 0.0005% US29450YAC30 |
| WUHU SHUNRONG SANQ                                           | 0.0005% CNE1000010N2 |
| JW ALUMINUM CONT CAST CO 010430 10.25 CB                     | 0.0005% US46648XAB47 |
| ITALY (REPUBLIC OF) 010834 5.00 GB                           | 0.0005% IT0003535157 |
| XEROX CORPORATION 151030 10.25 CB                            | 0.0005% US984121CS05 |
| CENTURY LINK INC 150342 7.65 CB                              | 0.0005% US156700AT34 |
| SHIJIAZHANG YILING PHARMACEUTICAL CO LTD                     | 0.0005% CNE1000015S0 |
| UNITED STATES TREASURY 151130 0.875 GB                       | 0.0005% US91282CAV37 |
| NCL CORPORATION LTD 010330 6.25 CB                           | 0.0005% US62886HBP55 |
| SPAIN KINGDOM OF GOVERNMENT 300434 3.25 CB                   | 0.0004% ES0000012M85 |
| CZK BNP PARIBAS A/C                                          | 0.0004% -            |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310132 1.00 GB  | 0.0004% GB00BM8Z2T38 |
| UNITED STATES TREASURY 150543 3.875 GB                       | 0.0004% US912810TS78 |
| HOSPITALITY PROPERTIES TRUST 150230 4.375 CB                 | 0.0004% US44106MAY84 |
| POLAND REPUBLIC OF GOVERNMENT 251026 0.25 GB                 | 0.0004% PL0000113460 |
| ITALY REPUBLIC OF GOVERNMENT 010336 1.45 GB                  | 0.0004% IT0005402117 |
| UNITED STATES TREASURY 150854 4.25 GB                        | 0.0004% US912810UC08 |
| INTER AMERICAN DEVELOPMENT BANK 130131 1.125 GB              | 0.0004% US4581X0DS49 |
| CANADA GOVERNMENT 010929 3.50 GB                             | 0.0004% CA135087R895 |
| KOREA REPUBLIC OF GOVERNMENT 100631 2.00 GB                  | 0.0004% KR103502GB66 |
| UNITED KGDM OF GREAT BRITAIN AND NOR IRELD 221029 0.875 GB   | 0.0004% GB00BJMHB534 |
| UNITED STATES TREASURY 150253 3.625 GB                       | 0.0004% US912810TN81 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310128 0.125 GB | 0.0004% GB00BMBL1G81 |
| UNITED STATES TREASURY 300427 0.50 GB                        | 0.0004% US912828ZN34 |
| UNITED STATES TREASURY 151151 1.875 GB                       | 0.0004% US912810TB44 |
| KOREA REPUBLIC OF GOVERNMENT 100326 1.25 CB                  | 0.0004% KR103501GB34 |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2 150440 4.50 TBA   | 0.0004% US21H0426468 |
| CANADA GOVERNMENT 010928 3.25 GB                             | 0.0004% CA135087Q491 |
| UNITED STATES TREASURY 150249 3.00 GB                        | 0.0004% US912810SF66 |
| IRELAND GOVERNMENT 181030 0.20 GB                            | 0.0004% IE00BKFC899  |
| ONTARIO PROVINCE OF 020639 4.60 GB                           | 0.0004% CA683234ZP62 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310134 4.625 GB | 0.0004% GB00BPJKN53  |
| FRANCE REPUBLIC OF GOVERNMENT 251129 0.00 GB                 | 0.0004% FR0013451507 |
| GERMANY FED REP 040744 2.50 GB                               | 0.0004% DE0001135481 |
| FRANCE (GOVT OF) 250435 4.75                                 | 0.0004% FR0010070060 |
| HANGZHOU FIRST APPLIED MATERIAL ORD                          | 0.0004% CNE100001VX1 |
| JAPAN 10 YEAR ISSUE 200934 0.90 GB                           | 0.0004% JP1103761QA5 |
| JAPAN GOVERNMENT 200340 0.40 GB                              | 0.0004% JP1201721L45 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310733 0.875 GB | 0.0004% GB00BM8Z2S21 |
| UNITED STATES TREASURY 150841 1.75 GB                        | 0.0004% US912810TA60 |
| AUSTRIA REPUBLIC OF GOVERNMENT 201028 0.00 GB                | 0.0004% AT0000A2VB47 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 140451 2.00 TBA        | 0.0004% US01F0206460 |
| UNITED KINGDOM OF GREAT BRITAIN NORTHERN IRE 220727 1.25 GB  | 0.0004% GB00BDRHNP05 |
| KOREA REPUBLIC OF GOVERNMENT 100354 3.25 GB                  | 0.0004% KR103502GE30 |

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| JAPAN GOVERNMENT 220940 0.40 GB                                 | 0.0004% JP1201741LA9 |
| SLOVENIA REPUBLIC OF GOVERNMENT 120231 0.00 GB                  | 0.0004% SI0002104105 |
| GUOXUAN HIGH TECH CO LTD                                        | 0.0004% CNE000001N7  |
| EUROPEAN STABILITY MECHANISM 151226 0.00 GB                     | 0.0004% EU000A1Z99N4 |
| ISRAEL STATE OF GOVERNMENT 270226 0.50 GB                       | 0.0004% IL0011746976 |
| FRANCE REPUBLIC OF GOVERNMENT 251132 2.00 GB                    | 0.0004% FR001400BKZ3 |
| 360 SECURITY TECHNOLOGY INC                                     | 0.0004% CNE100002R22 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN<br>221054 1.625 CB | 0.0004% GB00BJLR0J16 |
| AUSTRIA REPUBLIC OF GOVERNMENT 200228 0.75 GB                   | 0.0004% AT0000A1ZGE4 |
| GNMA G2SF 201051 3.00 MBS POOL NO MA7650                        | 0.0004% US36179WQB71 |
| ANHUI YINGJIA DISTILLERY CO LTD                                 | 0.0004% CNE1000022H9 |
| UK TREASURY BOND 070336 4.25 GB                                 | 0.0004% GB0032452392 |
| VALLEY NATIONAL BANCORP 150631 3.00 CB                          | 0.0004% US919794AE70 |
| HUF BNP PARIBAS A/C                                             | 0.0004% -            |
| SAR BNP PARIBAS A/C                                             | 0.0004% -            |
| UNITEDHEALTH GROUP INC 150223 5.35 CB                           | 0.0004% US91324PER91 |
| RACKSPACE FINANCE LLC 150528 3.50 CB                            | 0.0004% US75008WAA18 |
| SWITZERLAND CONFEDERATION OF GOVERNMENT 260634<br>0.00 GB       | 0.0004% CH0440081393 |
| TONGKUN GROUP CO LTD                                            | 0.0004% CNE1000012X7 |
| JAPAN GOVERNMENT 200343 1.10 GB                                 | 0.0004% JP1201841P46 |
| GOTO GROUP INC 010528 5.50 CB                                   | 0.0004% US38349YAB11 |
| KOREA TREASURY BOND 100929 3.00 GB                              | 0.0004% KR103501GE98 |
| US TREASURY NB 151154 4.50 GB                                   | 0.0004% US912810UE63 |
| JAPAN GOVERNMENT OF 200636 0.20 GB                              | 0.0004% JP1201571G68 |
| CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 250727 2.50 GB            | 0.0004% CND10005F4L5 |
| LANDWIRTSCHAFTLICHE RENTENBANK 190728 0.00 GB                   | 0.0004% XS2288920502 |
| MEXICO UNITED MEXICAN STATES GOVERNMENT 310529<br>8.50 GB       | 0.0004% MX0MGO0000H9 |
| MARSH MCLENNAN COS INC 150335 5.00 CB                           | 0.0004% US571748CC43 |
| FRANCE REPUBLIC OF GOVERNMENT 250533 3.00 GB                    | 0.0004% FR001400H7V7 |
| BANK OF AMERICA CORP 201228 3.419 CB                            | 0.0004% US06051GHD43 |
| UNITED STATES TREASURY 150830 0.625 GB                          | 0.0004% US91282CAE12 |
| JAPAN GOVERNMENT 200949 0.40 GB                                 | 0.0004% JP1300641KA3 |
| GERMANY (FEDERAL REPUBLIC) 040137 4.00 G                        | 0.0004% DE0001135275 |
| JAPAN GOVERNMENT OF 201233 1.60 GB                              | 0.0004% JP1201471DC6 |
| CAISSE DAMORT DETTE SOC 250529 0.00 GB                          | 0.0004% FR0014002GI0 |
| LANDWIRTSCHAFTLICHE RENTENBANK 300326 0.875 GB                  | 0.0004% US515110CA00 |
| JAPAN GOVERNMENT OF 200932 1.70 GB                              | 0.0004% JP1201401C92 |
| CHONGQING BREWERY CO LTD                                        | 0.0004% CNE000000TL3 |
| JAPAN GOVERNMENT OF 201233 0.6 GB                               | 0.0004% JP1103731Q12 |
| Income Due - HKD                                                | 0.0004% -            |
| NYKREDIT REALKREDIT AS 010726 1.00 CB                           | 0.0004% DK0009531485 |
| BEASLEY MEZ HLDGS LLC 010828 9.20 CB                            | 0.0004% US07403VAB53 |
| UNITED KINGDOM TREASURY GILT 070939 4.2                         | 0.0004% GB00B3KJDS62 |
| AGRICULTURAL DEVELOPMENT BANK OF CHINA 060632 3.06<br>GB        | 0.0004% CND100054BC8 |
| BOMBARDIER INC 150626 7.125 CB                                  | 0.0004% US097751BV25 |
| JAPAN GOVERNMENT OF 200942 1.90 GB                              | 0.0004% JP1300371C98 |
| FMCC FNCI 011051 2.00 MBS POOL NO RA6091                        | 0.0004% US3133KMXU43 |
| JAPAN GOVERNMENT 200328 0.10 GB                                 | 0.0004% JP1103501J35 |
| ITALY REPUBLIC OF GOVERNMENT 010950 2.45 GB                     | 0.0004% IT0005398406 |
| CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 151132 2.80 GB            | 0.0004% CND10005TZQ1 |
| CNGR ADVANCED MATERIAL CO LTD                                   | 0.0004% CNE1000049X9 |
| SINGAPORE REPUBLIC OF GOVERNMENT 010731 1.625 GB                | 0.0004% SGXF76205099 |
| UNITED STATES TREASURY 300429 2.875 GB                          | 0.0004% US91282CEM91 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN<br>310754 4.375 GB | 0.0004% GB00BPSNBB36 |
| BRITISH COLUMBIA PROVINCE OF 180627 2.55 GB                     | 0.0004% CA11070TAL22 |
| ONTARIO PROVINCE OF 020629 2.70 GB                              | 0.0004% CA68333ZAE75 |
| NINESTAR CORP                                                   | 0.0004% CNE1000007W9 |

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| SHANDONG LINGLONG TYRE CO LTD                      | 0.0004% CNE100002GM3  |
| OPPEIN HOME GROUP INC                              | 0.0004% CNE100002RB3  |
| HANGZHOU SILAN MICROELECTRONICS CO LTD             | 0.0004% CNE000001DN1  |
| NEXI SPA ORD                                       | 0.0004% IT0005366767  |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 010455    | 0.0004% US21H0526457  |
| 0.00 TBA                                           |                       |
| DREAM FINDERS HOMES INC 150828 8.25 CB             | 0.0004% US26154DAA81  |
| FRANCE REPUBLIC OF GOVERNMENT 250543 2.50 GB       | 0.0004% FR001400CMX2  |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN       | 0.0004% GB00BMV77TC88 |
| 310133 3.25 GB                                     |                       |
| NETHERLANDS KINGDOM OF GOVERNMENT 150147 2.75 GB   | 0.0004% NL0010721999  |
| CORNERSTONE BUILDING BRANDS INC 150129 6.125 CB    | 0.0004% US21925DAA72  |
| SCRIPPS ESCROW II INC 150131 5.375 CB              | 0.0004% US81105DAB10  |
| TELUS CORPORATION COM NPV                          | 0.0004% CA87971M1032  |
| KOREA REPUBLIC OF GOVERNMENT 100348 2.625 GB       | 0.0004% KR103502G834  |
| TELESAT CANADA 061226 5.625 CB                     | 0.0004% US87952VAR78  |
| NETHERLANDS KINGDOM OF GOVERNMENT 150728 0.75 GB   | 0.0004% NL0012818504  |
| AGRICULTURAL DEVELOPMENT BANK OF CHINA 160633 2.83 | 0.0004% CND10006KTX7  |
| GB                                                 |                       |
| CONSENSUS CLOUD SOLUTIONS INC 151026 6.00 CB       | 0.0003% US20848VAA35  |
| AGRICUL DEV BANK CHINA 090135 1.66 GB              | 0.0003% CND10008RFV1  |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150854 2.50 | 0.0003% DE000BU2D004  |
| CB                                                 |                       |
| GNMA G2SF 201151 3.00 MBS POOL NO MA7706           | 0.0003% US36179WR347  |
| JAPAN GOVERNMENT 200632 0.20 GB                    | 0.0003% JP1103671N74  |
| HSBC HOLDINGS PLC 240532 2.804 CB                  | 0.0003% US404280CT42  |
| BE SEMICONDUCTOR EURO                              | 0.0003% NL0012866412  |
| FRANCE REPUBLIC OF GOVERNMENT 250545 3.25 GB       | 0.0003% FR0011461037  |
| UNITED STATES TREASURY 150554 4.625 GB             | 0.0003% US912810UA42  |
| COLOMBIA REPUBLIC OF GOVERNMENT 031127 5.75 GB     | 0.0003% COL17CT03672  |
| JAPAN GOVERNMENT OF 200331 1.90 GB                 | 0.0003% JP1201271B58  |
| FMCC FNCL 010452 3.00 MBS POOL NO RA7131           | 0.0003% US3133KN4Q34  |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN       | 0.0003% GB00BL6C7720  |
| 290127 4.125 GB                                    |                       |
| AGRICULTURAL DEVELOPMENT BANK OF CHINA 060127 3.85 | 0.0003% CND10000G727  |
| GB                                                 |                       |
| FNMA FNCL 011252 4.50 MBS POOL NO CB5268           | 0.0003% US3140QQ2A21  |
| MODIVCARE ESCROW ISSUER INC 011029 5.00 CB         | 0.0003% US60783XAA28  |
| BPCE SA 180130 5.716 CB                            | 0.0003% US05571AAV70  |
| SIEYUAN ELECTRIC CO LTD                            | 0.0003% CNE000001KM8  |
| SPAIN KINGDOM OF GOVERNMENT 311044 5.15 GB         | 0.0003% ES00000124H4  |
| SPAIN KINGDOM OF GOVERNMENT 311029 0.60 GB         | 0.0003% ES0000012F43  |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2         | 0.0003% US21H0626448  |
| 180424 TBA                                         |                       |
| ROMANIA GOVERNMENT 251027 2.50 GB                  | 0.0003% RO7P95F9FNY6  |
| SHANGHAI MANDG STATIONERY INC                      | 0.0003% CNE100001V60  |
| TELESAT CANADA 010627 4.875 CB                     | 0.0003% US87952VAP13  |
| PLN BNP PARIBAS A/C                                | 0.0003% -             |
| CANADA (GOVT OF) 010633 5.75 GB                    | 0.0003% CA135087XG49  |
| UNITED STATES TREASURY 150541 2.25 GB              | 0.0003% US912810SY55  |
| BELGIUM KINGDOM 280332 4.00 GB                     | 0.0003% BE0000326356  |
| CANADA GOVERNMENT 010634 3.00 GB                   | 0.0003% CA135087R481  |
| UNITED STATES TREASURY 150852 3.00 GB              | 0.0003% US912810TJ79  |
| TRY BNP PARIBAS A/C                                | 0.0003% -             |
| JAPAN GOVERNMENT 200341 0.50 GB                    | 0.0003% JP1201761M45  |
| QUEBEC PROVINCE OF 010931 1.50 CB                  | 0.0003% CA74814ZFH16  |
| FRANCE REPUBLIC OF GOVERNMENT 250639 1.75 GB       | 0.0003% FR0013234333  |
| KOREA REPUBLIC OF SOUTH KOREA 100634 3.50 GB       | 0.0003% KR103502GE63  |
| FMCC FNCL 010450 3.50 MBS POOL NO SD1557           | 0.0003% US3132DNWS88  |
| HUNGARY GOVERNMENT 230529 2.00 GB                  | 0.0003% HU0000404603  |
| ITALY REPUBLIC OF GOVERNMENT 010337 0.95 GB        | 0.0003% IT0005433195  |
| JPMORGAN CHASE AND CO 010528 3.54 CB               | 0.0003% US46647PAF36  |
| COOPERATIEVE RABOBANK UA 210726 3.75 CB            | 0.0003% US21684AAF30  |



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| ITALY REPUBLIC OF GOVERNMENT 010626 1.60 GB                     | 0.0003% IT0005170839 |
| INTERNATIONAL FINANCE CORP 181027 3.20 GB                       | 0.0003% AU3CB0243806 |
| AUSTRALIAN COMMONWEALTH GOVT 210437 3.75 GB                     | 0.0003% AU3TB0000192 |
| HUALAN BIOLOGICAL ENGINEERING INC                               | 0.0003% CNE000001JN8 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTH IRE<br>220765 2.50 GB | 0.0003% GB00BYMZ75   |
| FMCC FNCL 010337 1.50 MBS POOL NO QN9700                        | 0.0003% US3133GGX577 |
| JAPAN GOVERNMENT 200931 0.10 GB                                 | 0.0003% JP1103641MA8 |
| TREASURY CORPORATION OF VICTORIA 201125 0.50 GB                 | 0.0003% AU3SG0002421 |
| KFW 200536 0.375 CB                                             | 0.0003% DE000A3H3KE9 |
| NORTH RHINE WESTPHALIA STATE OF 201126 3.15 GB                  | 0.0003% DE000NRW0N91 |
| NTT FINANCE CORP 030426 1.162 CB                                | 0.0003% US62954WAC91 |
| FRANCE GOVT OF 251134 3.00 G B                                  | 0.0003% FR001400QMF9 |
| FNMA FNCL 010153 5.00 MBS POOL NO CB5535                        | 0.0003% US3140QREH27 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN<br>220149 1.75 GB  | 0.0003% GB00BFWFPP71 |
| CHARLES SCHWAB CORP 110326 0.90 CB                              | 0.0003% US808513BF16 |
| AUSTRALIAN COMMONWEALTH GOVT 210534 3.75 GB                     | 0.0003% AU0000249302 |
| JAPAN GOVERNMENT 200628 0.10 GB                                 | 0.0003% JP1051591P70 |
| IRELAND GRVERNMENT 150528 0.90 GB                               | 0.0003% IE00BDHDPR44 |
| MORGAN STANLEY 010431 3.622 CB                                  | 0.0003% US6174468P76 |
| BANK OF NOVA SCOTIA 131026 1.188 CB                             | 0.0003% US06418BAA61 |
| GNMA G2SF 201047 3.00 MBS POOL NO MA4777                        | 0.0003% US36179TJW62 |
| FMCC FNCL 011051 2.00 MBS POOL NO RA6085                        | 0.0003% US3133KMXN00 |
| THAILAND KINGDOM OF GOVERNMENT 171227 3.58 GB                   | 0.0003% TH0623037C05 |
| FLAT GLASS GROUP CO LTD                                         | 0.0003% CNE100003HV0 |
| KFW 071227 0.75 GB                                              | 0.0003% XS2345876333 |
| SUMITOMO MITSUI FINANCIAL GROUP INC 160729 3.04 CB              | 0.0003% US86562MBP41 |
| FNMA FNCL 011251 2.50 MBS POOL NO FM9872                        | 0.0003% US3140XD6J06 |
| XEROX CORP 151239 6.75 CB                                       | 0.0003% US984121CB79 |
| WEIHAI GUANGWEI COMPOSITES CO LTD                               | 0.0003% CNE1000034T9 |
| NETHERLANDS GOVERNMENT 150140 0.50 GB                           | 0.0003% NL0013552060 |
| NOMURA HOLDINGS INC 160130 3.103 CB                             | 0.0003% US65535HAQ20 |
| PANGANG GROUP VANADIUM TITANIUM RESOURCES CO LTD                | 0.0003% CNE0000007H2 |
| UNITED STATES TREASURY 150251 1.875 GB                          | 0.0003% US912810SU34 |
| CONAGRA BRANDS INC 011127 1.375 CB                              | 0.0003% US205887CF79 |
| FNMA FNCL 010952 4.50 MBS POOL NO CB4673                        | 0.0003% US3140QQFP50 |
| UNITED STATES TREASURY 150245 2.50 GB                           | 0.0003% US912810RK60 |
| MEXICO UNITED MEXICAN STATES GOVERNMENT 181138<br>8.50 GB       | 0.0003% MX0MGO0000J5 |
| SAUDI INTERNATIONAL BOND 130128 5.125 GB                        | 0.0003% XS2974923497 |
| INDONESIA REPUBLIC OF GOVERNMENT 150231 6.50 GB                 | 0.0003% IDG000015207 |
| UNICREDIT SPA 140230 4.60 CB                                    | 0.0003% IT0005570988 |
| FRANCE REPUBLIC OF GOVERNMENT 250554 3.00 GB                    | 0.0003% FR001400FTH3 |
| BANCO SANTANDER TOTTA SA 190428 3.375 CB                        | 0.0003% PTBSPAOM0008 |
| AGRICULTURAL DEVELOPMENT BANK OF CHINA 110526 2.55<br>GB        | 0.0003% CND10006DQZ3 |
| HSBC HOLDINGS PLC 200529 3.755 CB                               | 0.0003% XS2817916484 |
| KOREA REPUBLIC OF GOVERNMENT 100347 2.125 GB                    | 0.0003% KR103502G735 |
| UNITED STATES TREASURY 151143 3.75 GB                           | 0.0003% US912810RD28 |
| PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARI 300326<br>0.00 CB    | 0.0003% CH0502393355 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN<br>221050 0.625 GB | 0.0003% GB00BMBL1F74 |
| FUTURES MARGIN-GBP                                              | 0.0003% -            |
| CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 250527 2.875<br>CB     | 0.0003% FR001400DZI3 |
| POLAND REPUBLIC OF GOVERNMENT 251030 1.25 GB                    | 0.0003% PL0000112736 |
| NEDER WATERSCHAPSBANK 050631 3.00 GB                            | 0.0003% XS2834365277 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150850 0.00<br>GB        | 0.0003% DE0001102481 |
| EUROPEAN UNION 040734 3.25 CB                                   | 0.0003% EU000A3K4D41 |
| JAPAN GOVERNMENT 200654 2.20 GB                                 | 0.0003% JP1300831Q70 |

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| PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONA<br>130328 0.0 CB | 0.0003% CH1101096522 |
| CANADA GOVERNMENT 011253 1.75 GB                                | 0.0003% CA135087M680 |
| UNITED STATES TREASURY 150827 2.25 GB                           | 0.0003% US9128282R06 |
| BPCE SFH SA 130329 3.375 CB                                     | 0.0003% FR001400KLW9 |
| MALAYSIA WAKALA SUKUK BHD 280431 2.07 CB                        | 0.0003% USY57542AA32 |
| NETHERLAND KINGDOM OF GOVERNMENT 150727 0.75 GB                 | 0.0003% NL0012171458 |
| EUROPEAN FINANCIAL STABILITY FACILITY SA 110428 2.375<br>CB     | 0.0003% EU000A2SCAE8 |
| BNG BANK NV 110631 2.875 GB                                     | 0.0003% XS2838886062 |
| KREDITANST FUR 011027 2.75 CB                                   | 0.0003% DE000A383B10 |
| FNA - maturing 25 Nov 2031                                      | 0.0003% US3136BK6X56 |
| EUROPEAN UNION 051029 2.875 GB                                  | 0.0003% EU000A3L1CN4 |
| EUROPEAN UNION 040233 2.75 GB                                   | 0.0003% EU000A3K4DW8 |
| JAPAN GOVERNMENT 200950 0.6 GB                                  | 0.0003% JP1300681LA7 |
| PERNOD RICARD SA 071130 3.375 CB                                | 0.0003% FR001400PX40 |
| NORDEA KIINNITYSLUOTTO 310131 3.00 CB                           | 0.0003% XS2758065796 |
| HELLENIC REPUBLIC 150635 3.63 GB                                | 0.0003% GR0124041758 |
| SUZHOU MAXWELL TECHNOLOGIES CO LTD                              | 0.0003% CNE100003F50 |
| UNITED STATES TREASURY 151152 4.00 GB                           | 0.0003% US912810TL26 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 110331 2.15 CB             | 0.0003% US82620KBE29 |
| STADSHYPOTEK AB 210329 2.875 CB                                 | 0.0003% XS2790172006 |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 250929 2.62 GB             | 0.0003% CND10005NWW9 |
| EDP SERVICIOS FIN ESP SA 210731 3.50 CB                         | 0.0003% XS2978779176 |
| NATIONAL AUSTRALIA BANK LTD 210830 2.332 CB                     | 0.0003% US632525AU59 |
| UNITED STATES TREASURY 150244 4.50 GB                           | 0.0003% US912810TZ12 |
| EXPORT DEVELOPMENT CANADA 180129 2.625 GB                       | 0.0003% XS2748850687 |
| CAIXABANK SA 130934 6.84 CB                                     | 0.0003% US12803RAC88 |
| SWEDISH EXPORT CREDIT 050931 2.75 GB                            | 0.0003% XS2895769086 |
| EUROPEAN INVESTMENT BANK 150530 2.375 GB                        | 0.0003% EU000A4D6KN5 |
| INTESA SANPAOLO SPA 200633 6.625 CB                             | 0.0003% US46115HBZ91 |
| UNEDIC 251133 3.375 GB                                          | 0.0003% FR001400YA95 |
| JAPAN GOVERNMENT 200939 0.30 GB                                 | 0.0003% JP1201701KA5 |
| JAPAN GOVERNMENT 201231 0.10 GB                                 | 0.0003% JP1103651N11 |
| JAPAN GOVERNMENT 200942 1.10 GB                                 | 0.0003% JP1201821NA5 |
| BELGIUM KINGDOM OF GOVERNMENT 221031 0.00 GB                    | 0.0003% BE0000352618 |
| INDONESIA REPUBLIC OF GOVERNMENT 150636 6.25 GB                 | 0.0003% IDG000018201 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN<br>310751 1.25 GB  | 0.0003% GB00BLH38158 |
| COMPAGNIE DE SAINT GOBAIN SA 100628 2.125 CB                    | 0.0003% XS2517103417 |
| MIZUHO FINANCIAL GROUP INC 080931 1.979 CB                      | 0.0003% US60687YBL20 |
| CANADA GOVERNMENT 010526 4.00 GB                                | 0.0003% CA135087R556 |
| PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTO<br>250632 0.10 CB  | 0.0003% CH1118223424 |
| LITHUANIA REPUBLIC OF GOVERNMENT 060530 0.75 CB                 | 0.0003% XS2168038847 |
| QVC INC 150343 5.95 CB                                          | 0.0003% US747262AM52 |
| CHINA PEOPLE S REPUBLIC OF GOVERNMENT 150128 2.64 GB            | 0.0003% CND10005ZT18 |
| KFW 300627 1.25 GB                                              | 0.0003% DE000A3MQVV5 |
| EXPORT IMPORT BANK OF CHINA 240227 3.26 GB                      | 0.0003% CND10002LS67 |
| UNITED STATES TREASURY 301131 4.125 GB                          | 0.0003% US91282CLZ22 |
| PORTUGAL REPUBLIC OF GOVERNMENT 181030 0.475 GB                 | 0.0003% PTOTELOE0028 |
| Canada Housing Trust - maturing 15 Dec 2034                     | 0.0003% CA13509PJW47 |
| UNICREDIT BANK AG 040526 0.50 CB                                | 0.0003% DE000HV2AMT6 |
| BNG BANK NV 280834 2.75 CB                                      | 0.0003% XS2887172067 |
| KFW 100134 2.625 CB                                             | 0.0003% DE000A352ED1 |
| JPMORGAN CHASE AND CO 120629 1.812 CB                           | 0.0003% XS1835955474 |
| BANCO SANTANDER SR 071127 6.527 CB                              | 0.0003% US05964HAX35 |
| QUEENSLAND TREASURY CORP 210830 3.5 CB                          | 0.0003% AU3CB0248037 |
| UNITED KINGDOM OF GREAT BRITAIN NORTHERN IRE 221030<br>0.375 GB | 0.0003% GB00BL68HH02 |
| TENNET HOLDING BV 050628 1.375 CB                               | 0.0003% XS1828037587 |

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|-------------------------------------------------------------|-----------------------|
| EUROPEAN UNION 041142 3.375 CB                              | 0.0003% EU000A3K4DV0  |
| SOCIETE GENERALE SFH 290127 0.75 CB                         | 0.0003% FR0013398831  |
| LANDESBANK HESSEN THUERINGEN GIROZENTRALE 120127 0.625 CB   | 0.0003% XS1548773982  |
| ITALY REPUBLIC OF GOVERNMENT 010338 3.25 GB                 | 0.0003% IT0005496770  |
| MERRILL LYNCH AND CO 290137 6.11 CB                         | 0.0003% US59022CAJ27  |
| STANDARD CHARTERED PLC 140535 5.905 CB                      | 0.0003% US853254DC16  |
| ITALY REPUBLIC OF GOVERNMENT 011133 4.35 GB                 | 0.0003% IT0005544082  |
| NETHERLAND KINGDOM OF THE GOVERNMENT 150127 0.00 GB         | 0.0003% NL0015031501  |
| EUROPEAN STABILITY MECHANISM 151031 0.01 GB                 | 0.0003% EU000A1Z99P9  |
| THAILAND KINGDOM OF GOVERNMENT 171235 1.585 GB              | 0.0003% TH062303FC01  |
| SUMITOMO MITSUI FINL GRP 150135 5.63 CB                     | 0.0003% US86562MDU18  |
| BPIFRANCE FINANCEMENT SA 260227 0.125 CB                    | 0.0003% FR0013510724  |
| BANK OF MONTREAL 040627 5.37 CB                             | 0.0003% US06368L3K06  |
| ROYAL BANK OF CANADA 260427 0.125 CB                        | 0.0003% XS2436159847  |
| CSPC INNOVATION PHARMACEUTICAL ORD SHS A                    | 0.0003% CNE100003K04  |
| UBS GROUP AG 080235 5.699 CB                                | 0.0003% US902613BH06  |
| COMPAGNIE DE FINANCEMENT FONCIER SA 110128 0.75 CB          | 0.0003% FR0013309549  |
| UNITED KINGDOM OF GREAT BRITAIN AND NORT IRE 220145 3.50 GB | 0.0003% GB00BN65R313  |
| BNP PARIBAS SA 170429 1.125 CB                              | 0.0003% FR0013508710  |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 070327 GB      | 0.0003% GB00BPSNB460  |
| HSBC HOLDINGS PLC 040330 5.546 CB                           | 0.0003% US404280ED71  |
| LLOYDS BANKING GROUP PLC 050135 5.679 CB                    | 0.0003% US53944YAX13  |
| AMAZON COM INC 011232 4.70 CB                               | 0.0003% US023135CR56  |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 150453 3.19 GB         | 0.0003% CND100069PK9  |
| XEROX CORP 010335 4.80 CB                                   | 0.0003% US984121CL51  |
| PERUSAHAAN PENERBIT SBSN 250530 5.00 GB                     | 0.0003% USY68613AD30  |
| TELESAT CANADA 151027 6.50 CB                               | 0.0003% US87952VAM81  |
| UNITED MEXICAN STATES 090228 5.40 GB                        | 0.0003% US91087BAU44  |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 281027 0.00 GB       | 0.0003% FR0014000AU2  |
| POLAND REPUBLIC OF GOVERNMENT 070329 1.00 GB                | 0.0003% XS1958534528  |
| BNG BANK NV 110228 4.38 GB                                  | 0.0003% US05591F2Z26  |
| AIR PRODUCTS AND CHEMICALS INC 080231 4.75 CB               | 0.0003% US009158BJ41  |
| DH EUROPE FINANCE II SARL 180328 0.45 CB                    | 0.0003% XS2050404800  |
| AFRICAN DEVELOPMENT BANK 140328 4.375 GB                    | 0.0003% US00828EER62  |
| SUCI SECOND INVESTMENT COMPANY 050331 5.171 CB              | 0.0003% XS2777443768  |
| INTERNATIONAL BUSINESS MACHINES CORP 110228 0.30 CB         | 0.0003% XS2115091717  |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310734 4.25 GB | 0.0003% GB00BQC82C90  |
| NEW SOUTH WALES TREASURY CORP 200235 4.75 GB                | 0.0003% AU3SG0002702  |
| GE HEALTHCARE TECHNOLOGIES INC 140829 4.80 CB               | 0.0003% US36266GAA58  |
| ROCHE HOLDINGS INC 080334 4.985 CB                          | 0.0003% US771196CL45  |
| KFW 280234 4.375 GB                                         | 0.0003% US500769KD52  |
| INDONESIA REPUBLIC OF GOVERNMENT 110229 4.75 GB             | 0.0003% US455780CH76  |
| BARCLAYS PLC 120126 4.375 CB                                | 0.0003% US06738EAN58  |
| GENERAL MOTORS FINANCIAL COMPANY INC 061026 4.00 CB         | 0.0003% US37045XBBQ88 |
| BARCLAYS PLC 200630 5.088 CB                                | 0.0003% US06738EBK01  |
| AIA GROUP LTD 060428 3.90 CB                                | 0.0003% US00131LAF22  |
| JAPAN GOVERNMENT 200337 0.70 GB                             | 0.0003% JP1201601H38  |
| STANDARD CHARTERED PLC 010431 4.644 CB                      | 0.0003% US853254BS85  |
| CREDIT AGRICOLE HOME LOAN SFH SA 120428 0.01 CB             | 0.0003% FR0014004EJ9  |
| NOVO NORDISK FINANCE NETHERLANDS BV 040628 0.125 CB         | 0.0003% XS2348030425  |
| JPMORGAN CHASE & CO 250733 4.912 CB                         | 0.0003% US46647PDH64  |
| BRANDENBURG STATE OF 260628 0.01 GB                         | 0.0003% DE000A289NL9  |
| NORWAY KINGDOM OF GOVERNMENT 190830 1.375 GB                | 0.0003% NO0010875230  |
| ISRAEL STATE OF GOVERNMENT 120334 5.50 GB                   | 0.0003% US46514BRL35  |

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|-----------------------------------------------------|---------|--------------|
| CHINA SOUTHERN POWER GRD INTERNATIONAL FINANC       | 0.0003% | XS1874715169 |
| 180928 4.25 CB                                      |         |              |
| INDONESIA REPUBLIC OF GOVERNMENT 110153 5.65 GB     | 0.0003% | US455780DS23 |
| SCENTRE GROUP TRUST 2 240980 4.75 CB                | 0.0003% | US76025LAA26 |
| CITIGROUP INC 200128 3.887 CB                       | 0.0003% | US172967LD18 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 091026 0.00  | 0.0003% | DE0001141844 |
| GB                                                  |         |              |
| CANADA HOUSING TRUST 150630 1.75 CB                 | 0.0003% | CA13509PHM82 |
| HANGZHOU TIGERMED CONSULTING CO LTD                 | 0.0003% | CNE100001KV8 |
| QUEBEC PROVINCE OF 200426 2.50 GB                   | 0.0003% | US748149AJ05 |
| SOUTHWEST GAS CORP 010428 3.70 CB                   | 0.0003% | US845011AA37 |
| SANTANDER HOLDINGS USA INC 051026 3.244 CB          | 0.0003% | US80282KAZ93 |
| BREMEN FREE HANSEATIC CITY OF 061028 0.01 GB        | 0.0003% | DE000A289K30 |
| EXPORT IMPORT BANK OF KOREA 260526 2.625 GB         | 0.0003% | US302154CC16 |
| U S BANCORP 270427 3.15 CB                          | 0.0003% | US91159HHR49 |
| OEKB OEST. KONTROLLBANK 050929 3.75 CB              | 0.0003% | US676167CN72 |
| FINLAND REPUBLIC OF GOVERNMENT 150933 3.00 GB       | 0.0003% | FI4000550249 |
| SWEDISH COVERED BOND 120230 2.73 CB                 | 0.0003% | XS2987657488 |
| DANONE SA 021126 2.947 CB                           | 0.0003% | US23636TAE01 |
| POWER FINANCE CORPORATION LTD 061227 3.75 GB        | 0.0003% | XS1725342288 |
| ALIBABA GROUP HOLDING LTD 061227 3.40 CB            | 0.0003% | US01609WAT99 |
| FNMA FNCL 011151 2.00 MBS POOL NO FM9450            | 0.0003% | US3140XDQC33 |
| LOWER SAXONY STATE OF 090429 0.25 GB                | 0.0003% | DE000A3MQA98 |
| AUSTRALIA COMMONWEALTH OF GOVERNMENT 210926 0.50    | 0.0003% | AU0000106411 |
| GB                                                  |         |              |
| CANADA GOVERNMENT 010927 2.75 GB                    | 0.0003% | CA135087N837 |
| LOWER SAXONY STATE OF 190229 0.01 GB                | 0.0003% | DE000A3H24E1 |
| FAB SUKUK COMPANY LTD 140126 1.411 CB               | 0.0003% | XS2282234090 |
| AGRICULTURAL BANK OF CHINA LTD NEWYORK BRANCH       | 0.0003% | XS2281989785 |
| 190126 1.25 CB                                      |         |              |
| CHINA CONSTRUCTION BANK CORP HONG KONG BRANC        | 0.0003% | XS2331713102 |
| 220426 1.46 CB                                      |         |              |
| BAXTER INTERNATIONAL INC 150826 2.6 CB              | 0.0003% | US071813BQ15 |
| PNC FINANCIAL SERVICES GROUP INC 230429 3.45 CB     | 0.0003% | US693475AW59 |
| AIR LIQUIDE FINANCE SA 270926 2.50 CB               | 0.0003% | US00913RAD89 |
| KOOKMIN BANK 060526 1.375 CB                        | 0.0003% | US50050HAP10 |
| PERUSAHAAN PENERBIT SURAT BERHARGA SYARIAH 090626   | 0.0003% | US71567RAR75 |
| 1.50 GB                                             |         |              |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 220126 0.625 | 0.0003% | FR0014001106 |
| GB                                                  |         |              |
| NORDIC INVESTMENT BANK 210126 0.50 GB               | 0.0003% | US65562QBQ73 |
| ROCHE HOLDINGS INC 050326 0.991 CB                  | 0.0003% | US771196BS07 |
| QNB FINANCE LTD 120227 2.75 CB                      | 0.0003% | XS2114850949 |
| INTER AMERICAN DEVELOPMENT BANK 200426 0.875 GB     | 0.0003% | US4581X0DV77 |
| NATIONWIDE BUILDING SOCIETY 180730 3.96 CB          | 0.0003% | US63861VAE74 |
| NORDEA HYPOTEK AB 160627 1.00 CB                    | 0.0003% | SE0013358447 |
| HOLDING D INFRASTRUCTURES DE TRANSPORT SAS 180131   | 0.0003% | XS2433135543 |
| 1.475 CB                                            |         |              |
| AMEREN ILLINOIS CO 150651 2.90 CB                   | 0.0003% | US02361DAX84 |
| UBS AG LONDON BRANCH 010626 1.25 CB                 | 0.0003% | US902674ZZ69 |
| SANTANDER UK GROUP HOLDINGS PLC 140627 1.673 CB     | 0.0003% | US80281LAQ86 |
| GNMA G2SF 200349 4.5 MBS POOL NO MA5818             | 0.0003% | US36179UPB25 |
| CREDIT SUISSE GROUP AG 100929 0.65 CB               | 0.0003% | CH0494734418 |
| STADSHYPOTEK AB 010327 1.00 CB                      | 0.0003% | SE0013883238 |
| ANZ NEW ZEALAND INTL LTD LONDON BRANCH 220626 1.25  | 0.0003% | US00182EBN85 |
| CB                                                  |         |              |
| KUNTARAHOTUS OYJ 200326 0.625 GB                    | 0.0003% | US62630CEE75 |
| NOVARTIS CAPITAL CORP 140227 2.00 CB                | 0.0003% | US66989HAQ11 |
| DENMARK KINGDOM 151139 4.5 GB                       | 0.0003% | DK0009922320 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN        | 0.0003% | GB00BPSNBF73 |
| 221031 4.00 GB                                      |         |              |
| GNMA G2SF 201248 4.00 MBS POOL NO MA5651            | 0.0003% | US36179UH474 |
| SPAIN KINGDOM OF GOVERNMENT 300729 0.80 GB          | 0.0002% | ES0000012K53 |
| BNG BANK NV 150130 0.10 GB                          | 0.0002% | XS2102284622 |
| CZECH REPUBLIC GOVERNMENT 291129 0.05 GB            | 0.0002% | CZ0001006076 |

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| RHINELAND PALATINATE STATE OF 230130 0.05 GB                 | 0.0002% DE000RLP1171 |
| CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 150452 3.32 GB         | 0.0002% CND10004TCP5 |
| AUSTRIA REPUBLIC OF GOVERNMENT 200229 0.50 GB                | 0.0002% AT0000A269M8 |
| TAKEDA PHARMACEUTICAL 090732 1.375 CB                        | 0.0002% XS2197349645 |
| EUROPEAN INVESTMENT BANK 261026 0.75 CB                      | 0.0002% US298785JP29 |
| SPAIN KINGDOM OF GOVERNMENT 311030 1.25 GB                   | 0.0002% ES0000012G34 |
| BRITISH TELECOMMUNICATION PLC 081129 3.25 CB                 | 0.0002% US11102AAE10 |
| HESSEN STATE OF 110330 0.01 GB                               | 0.0002% DE000A1RQDW4 |
| FRANCE REPUBLIC OF GOVERNMENT 250538 1.25 GB                 | 0.0002% FR0014009O62 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150541 2.60 CB        | 0.0002% DE000BU2F009 |
| DNB BANK ASA 300328 1.605 CB                                 | 0.0002% US25601B2B00 |
| HAMBURG FREE AND HANSEATIC CITY OF 030630 0.01 GB            | 0.0002% DE000A2LQPC1 |
| FRANCE REPUBLIC OF GOVERNMENT 250548 2.00 GB                 | 0.0002% FR0013257524 |
| ITALY REPUBLIC OF GOVERNMENT 171029 2.875 GB                 | 0.0002% US465410BY32 |
| STAR ENERGY GEOTHERMAL DARAJAT II LTD 141038 4.85 CB         | 0.0002% USG8438NAB31 |
| SLOVAK REPUBLIC GOVERNMENT 091030 1.00 GB                    | 0.0002% SK4000017059 |
| XYLEM INC 300128 1.95 CB                                     | 0.0002% US98419MAM29 |
| UBS GROUP AG 130830 3.126 CB                                 | 0.0002% US902613AA61 |
| ITALY REPUBLIC OF GOVERNMENT 300445 1.50 GB                  | 0.0002% IT0005438004 |
| PFAND BRIEF BANK SCHWEIZERISCHER HYPOTHE 200541 0.00 CB      | 0.0002% CH0591979619 |
| UNITED STATES TREASURY 151150 1.625 GB                       | 0.0002% US912810SS87 |
| CORPORACION NACIONAL DEL COBRE DE CHILE 150131 3.75 CB       | 0.0002% USP3143NBK92 |
| EUROPEAN INVESTMENT BANK 141142 1.0 CB                       | 0.0002% XS1980857319 |
| SWEDEN KINGDOM OF GOVERNMENT 120531 0.125 GB                 | 0.0002% SE0013935319 |
| COCA COLA FEMSA SAB DE CV 220130 2.75 CB                     | 0.0002% US191241AH15 |
| AUSTRALIA COMMONWEALTH OF GOVERNMENT 211132 1.75 GB          | 0.0002% AU0000143901 |
| EUROPEAN UNION 040353 3.00 GB                                | 0.0002% EU000A3K4DY4 |
| PFIZER INC 151236 4.00 CB                                    | 0.0002% US717081EC37 |
| KUNTARAHOITUS OYJ 020331 0.00 GB                             | 0.0002% XS2307854062 |
| ONTARIO PROVINCE OF 021029 2.00 GB                           | 0.0002% US68323AFG40 |
| HOLCIM FINANCE LUXEMBOURG SA 230431 0.50 CB                  | 0.0002% XS2261215011 |
| ANGLIAN WATER SERVICES FINANCING PLC 150627 2.625 CB         | 0.0002% XS1577797456 |
| JAPAN GOVERNMENT OF 201243 1.30 GB                           | 0.0002% JP1201871Q14 |
| FMCC FNCL 011252 4.5 MBS POOL NO SD7557                      | 0.0002% US3132DVME29 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310146 0.875 GB | 0.0002% GB00BNNGP775 |
| WASTE CONNECTIONS INC 010230 2.60 CB                         | 0.0002% US94106BAA98 |
| GERMANY (FEDERATION OF) 040742 3.25 GB                       | 0.0002% DE0001135432 |
| UNITED KINGDOM GILT 070328 4.38 GB                           | 0.0002% GB00BSQNR93  |
| ASIAN DEVELOPMENT BANK 240130 1.875 GB                       | 0.0002% US045167ER09 |
| TEMASEK FINANCIAL I LTD 020841 2.375 CB                      | 0.0002% US87973PB894 |
| BRITISH COLUMBIA PROVINCE OF 180644 3.20 GB                  | 0.0002% CA110709GC03 |
| COMMERZBANK AG 120132 0.25 CB                                | 0.0002% DE000CZ45WY7 |
| UNITED STATES TREASURY 311229 3.875 GB                       | 0.0002% US91282CGB19 |
| CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 150931 0.125 GB     | 0.0002% FR0014005FC8 |
| INDONESIA REPUBLIC OF GOVERNMENT 150432 6.375 GB             | 0.0002% IDG000018706 |
| ABBVIE INC 061142 4.40 CB                                    | 0.0002% US00287YAM12 |
| BUNDESREPUB DEUTSCHLAND 040739 4.25 GOVT                     | 0.0002% DE0001135325 |
| FNMA FNCL 010452 3.00 MBS POOL NO CB3368                     | 0.0002% US3140QNW652 |
| INDONESIA REPUBLIC OF GOVERNMENT 150851 6.875 GB             | 0.0002% IDG000018300 |
| FRANCE REPUBLIC OF GOVERNMENT 250455 4.00 GB                 | 0.0002% FR0010171975 |
| SAUDI ELECTRICITY GLOBAL SUKUK CO 5 170930 2.413 CB          | 0.0002% XS2203996306 |
| JAPAN GOVERNMENT 201252 1.60 GB                              | 0.0002% JP1300771P16 |

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| MALAYSIA GOVERNMENT 150829 3.885 GB                          | 0.0002% MYBMO1900020 |
| BELGIUM KINGDOM OF GOVERNMENT 220631 1.00 GB                 | 0.0002% BE0000335449 |
| EUROPEAN INVESTMENT BANK 151031 2.875 CB                     | 0.0002% EU000A3LX098 |
| AIRPORT AUTHORITY HONG KONG 120132 2.50 GB                   | 0.0002% US00946AAD63 |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 211030 1.20 GB          | 0.0002% USY15025AC67 |
| QATAR STATE OF GOVERNMENT 160450 4.40 GB                     | 0.0002% XS2155352748 |
| JAPAN BANK FOR INTERNATIONAL COOPERATION 150431 1.875 CB     | 0.0002% US471048CM82 |
| DAIMLER AG 110333 0.75 CB                                    | 0.0002% DE000A3H3JM4 |
| ITALY REPUBLIC OF GOVERNMENT 010829 3.00 GB                  | 0.0002% IT0005365165 |
| FRANCE REPUBLIC OF GOVERNMENT 250553 0.75 GB                 | 0.0002% FR0014004J31 |
| ITALY REPUBLIC OF GOVT 010831 0.60 GB                        | 0.0002% IT0005436693 |
| CIGNA CORP 150331 2.375 CB                                   | 0.0002% US125523CM05 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 151130 2.40 GB        | 0.0002% DE000BU27006 |
| HOME DEPOT INC 061248 4.50 CB                                | 0.0002% US437076BX94 |
| AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 251135 2.57 CB   | 0.0002% US052528AM81 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150536 0.00 GB        | 0.0002% DE0001102549 |
| FORD MOTOR CREDIT COMPANY LLC 170631 3.625 CB                | 0.0002% US345397B694 |
| JAPAN GOVERNMENT OF 200938 0.7 GB                            | 0.0002% JP1201661JA3 |
| KFW 270827 3.50 GB                                           | 0.0002% US500769KG83 |
| PROSUS NV 130731 3.061 CB                                    | 0.0002% USN7163RAR41 |
| JAPAN GOVERNMENT 200652 1.30 GB                              | 0.0002% JP1300751N79 |
| CREDIT AGRICOLE SA 110141 2.811 CB                           | 0.0002% US225313AN57 |
| BNP PARIBAS SA 120835 2.588 CB                               | 0.0002% US09659T2B67 |
| NORTH RHINE WESTPHALIA STATE OF 090430 0.20 GB               | 0.0002% DE000NRW0MA1 |
| ALBERTA PROVINCE OF 220730 1.30 GB                           | 0.0002% US013051EM50 |
| LIBERTY UTILITIES FINANCE GP1 150930 2.05 CB                 | 0.0002% US531546AB51 |
| MITSUBISHI UFJ FINANCIAL GROUP INC 200732 2.309 CB           | 0.0002% US606822BX18 |
| GNMA G2SF 200850 2.00 MBS POOL NO MA6818                     | 0.0002% US36179VSF84 |
| DUQUESNE LIGHT HOLDINGS INC 070132 2.775 CB                  | 0.0002% US266233AJ47 |
| FNMA FNCL 010253 5.00 MBS POOL NO CB5686                     | 0.0002% US3140QRJ874 |
| INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVE 220726 1.2 CB | 0.0002% CA459058JY02 |
| Fannie Maw Series 2019 - maturing 25 Jul 2029                | 0.0002% US3136B56M23 |
| FRANCE GOVERNMENT 250540 0.50 GB                             | 0.0002% FR0013515806 |
| ASSTEAD CAPITAL INC 120831 2.45 CB                           | 0.0002% US045054AP84 |
| JAPAN GOVERNMENT 200342 0.80 GB                              | 0.0002% JP1201801N46 |
| UNITED STATES TREASURY 151142 4.00 GB                        | 0.0002% US912810TM09 |
| CENTENE CORP 010331 2.50 CB                                  | 0.0002% US15135BAX91 |
| AUSTALIA COMMONWEALTH OF GOVERNMENT 210634 4.25 GB           | 0.0002% AU3TB0000200 |
| KOREA REPUBLIC OF GOVERNMENT 160930 1.00 GB                  | 0.0002% US50064FAS39 |
| DEVELOPMENT BANK OF JAPAN INC 280131 1.25 GB                 | 0.0002% US25159MBB28 |
| CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 200127 2.37 GB         | 0.0002% CND10004R114 |
| INTERNATIONAL FINANCE CORP 270830 0.75 CB                    | 0.0002% US45950KCU25 |
| UNITED STATES TREASURY 150849 2.25 GB                        | 0.0002% US912810SJ88 |
| UK TREASURY GILT 070934 4.50 GB                              | 0.0002% GB00B52WS153 |
| SPAIN KINGDOM OF GOVERNMENT 300737 0.85 GB                   | 0.0002% ES0000012I24 |
| PHILIPPINES REPUBLIC OF THE GOVERNMENT 060132 1.95 GB        | 0.0002% US718286CN52 |
| EUROPEAN FINANCIAL STABILITY FACILITY SA 280531 2.875 GB     | 0.0002% EU000A2SCAP4 |
| CANADA HOUSING TRUST NO 1 150633 3.65 CB                     | 0.0002% CA13509PJK09 |
| KOREA TREASURY BOND 100954 2.75 GB                           | 0.0002% KR103502GE97 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 071255 4.25 GB  | 0.0002% GB00B06YGN05 |
| ABN AMRO BANK NV 140135 0.375 CB                             | 0.0002% XS2101336316 |
| CZECH REPUBLIC GOVERNMENT 100227 0.25 GB                     | 0.0002% CZ0001005037 |
| GNMA G2SF 200950 2.00 MBS POOL NO MA6864                     | 0.0002% US36179VTV26 |
| ITALY REPUBLIC OF GOVT 010332 1.65 GB                        | 0.0002% IT0005094088 |

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| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150832 1.70 GB       | 0.0002% DE0001102606 |
| AUSTRIA REPUBLIC OF 150337 4.15                             | 0.0002% AT0000A04967 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150538 1.00 GB       | 0.0002% DE0001102598 |
| PORTUGAL REPUBLIC OF GOVERNMENT 121035 0.90 GB              | 0.0002% PTOTENOE0034 |
| UNITED STATES TREASURY 150242 2.375 GB                      | 0.0002% US912810TF57 |
| JAPAN GOVERNMENT OF 200356 0.40 GB                          | 0.0002% JP1400091G59 |
| EUROPEAN FINANCIAL STABILITY FACILITY SA 240533 1.25 CB     | 0.0002% EU000A1G0D70 |
| INTERCONTINENTAL EXCHANGE INC 150932 1.85 CB                | 0.0002% US45866FAN42 |
| BELGIUM KINGDOM OF GOVERNMENT 220640 0.40 GB                | 0.0002% BE0000350596 |
| HUNGARY 220931 2.125 GB                                     | 0.0002% XS2388586401 |
| COMMONWEALTH BANK OF AUSTRALIA 120939 3.743 CB              | 0.0002% US202712BL88 |
| AUSTRIA REPUBLIC OF GOVERNMENT 200230 0.00 GB               | 0.0002% AT0000A2CQD2 |
| AUSTRIA REPUBLIC OF GOVERNMENT 200233 2.90 GB               | 0.0002% AT0000A32458 |
| NORWAY KINGDOM OF GOVERNMENT 130434 3.625 GB                | 0.0002% NO0013148338 |
| NATIONWIDE BUILDING SOCIETY 250629 2.25 CB                  | 0.0002% XS1081100239 |
| BELGIUM KINGDOM OF GOVERNMENT 220647 1.60 GB                | 0.0002% BE0000338476 |
| MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 101125 1.375 CB | 0.0002% IT0005142952 |
| CNH INDUSTRIAL FINANCE EUROPE SA 190126 1.875 CB            | 0.0002% XS1823623878 |
| BROWN FORMAN CORP 070726 1.20 CB                            | 0.0002% XS1441773550 |
| ONCOR ELECTRIC DELIVERY COMPANY LLC 151148 4.10 CB          | 0.0002% US68233JBG85 |
| REALOGY GROUP LLC 150129 5.75 CB                            | 0.0002% US75606DAL55 |
| SPAIN KINGDOM OF GOVERNMENT 311040 1.20 GB                  | 0.0002% ES0000012G42 |
| EIG PEARL HOLDINGS SARL 301146 4.387 SF                     | 0.0002% XS2400630187 |
| ABU DHABI EMIRATE OF 160450 3.875 GB                        | 0.0002% XS2125308242 |
| CANADA (GOVT OF) 010637 5.00                                | 0.0002% CA135087XW98 |
| CANADA GOVERNMENT 010633 2.75 GB                            | 0.0002% CA135087Q236 |
| INDONESIA REPUBLIC OF GOVERNMENT 150440 7.50 GB             | 0.0002% IDG000014101 |
| AMERICA MOVIL SAB DE CV 100328 2.125 CB                     | 0.0002% XS1379122523 |
| LLOYDS BANKING GROUP PLC 120927 1.50 CB                     | 0.0002% XS1681050610 |
| FINLAND REPUBLIC OF GOVERNMENT 040742 2.625 GB              | 0.0002% FI4000046545 |
| 2I RETE GAS SPA 311027 1.608 CB                             | 0.0002% XS1709374497 |
| CANADA GOVERNMENT 011233 3.25 GB                            | 0.0002% CA135087Q723 |
| JAPAN GOVERNMENT OF 200344 1.60 GB                          | 0.0002% JP1201881Q46 |
| CYPRUS REPUBLIC OF GOVERNMENT 210130 0.625 GB               | 0.0002% XS2105095777 |
| NATWEST MARKETS PLC 180626 0.125 CB                         | 0.0002% XS2355599197 |
| PUBLIC SERVICE ELECTRIC AND GAS CO 010346 3.80 CB           | 0.0002% US74456QBQ82 |
| AUSTRIA REPUBLIC OF GOVERNMENT 230534 2.40 GB               | 0.0002% AT0000A10683 |
| JOHNSON AND JOHNSON 150533 4.95 CB                          | 0.0002% US478160AL82 |
| UNITED STATES TREASURY 151140 1.375 GB                      | 0.0002% US912810ST60 |
| THERMO FISHER SCIENTIFIC INC 150432 2.375 CB                | 0.0002% XS2010032451 |
| LA BANQUE POSTALE HOME LOAN SFH 230627 0.625 CB             | 0.0002% FR0013262961 |
| FRANCE REPUBLIC OF GOVERNMENT 250532 0.00 GB                | 0.0002% FR0014007L00 |
| BUONI POLIENNALI DES TES 010839 5.0 GOV                     | 0.0002% IT0004286966 |
| DZ HYP AG 220328 0.875 CB                                   | 0.0002% DE000A2GSP56 |
| JAPAN GOVERNMENT OF 200355 1.40 GB                          | 0.0002% JP1400081F45 |
| AMAZON COM INC 011227 4.55 CB                               | 0.0002% US023135CP90 |
| AUSNET SERVICES HOLDINGS 210828 4.20 CB                     | 0.0002% AU3CB0250751 |
| JAPAN GOVERNMENT 200357 0.90 GB                             | 0.0002% JP1400101H56 |
| ASSICURAZIONI GENERALI SPA 140731 2.429 CB                  | 0.0002% XS2201857534 |
| METROPOLITAN LIFE GLOBAL FUNDING I 080129 4.85 CB           | 0.0002% US59217GFR56 |
| JP MORGAN CHASE AND CO 230130 5.012 CB                      | 0.0002% US46647PEB85 |
| NEW SOUTH WALES TREASURY CORP 080333 2.0 GB                 | 0.0002% AU3SG0002082 |
| JAPAN GOVERNMENT OF 200647 0.8 GB                           | 0.0002% JP1300551H61 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150850 0.00 GB       | 0.0002% DE0001030724 |
| UNITED STATES TREASURY 150540 1.125 GB                      | 0.0002% US912810SR05 |
| T MOBILE USA INC 150425 3.50 CB                             | 0.0002% US87264ABB08 |
| PFANDBRIEFBANK SCHWEIZERISCHER HYPOT 100545 0.00 CB         | 0.0002% CH0525158413 |

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| DEUTSCHE TELEKOM INTERNATIONAL FIN BV 210628 4.375<br>CB        | 0.0002% US25156PBB85 |
| SLOVAK REPUBLIC GOVERNMENT 191032 4.00 GB                       | 0.0002% SK4000021986 |
| SAILUN GROUP CO LTD                                             | 0.0002% CNE1000015F7 |
| GOVERNMENT OF CHILE 070541 3.10 GB                              | 0.0002% US168863DS48 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 280231 1.25 CB             | 0.0002% XS1955187858 |
| BNG BANK NV 310828 0.0 GB                                       | 0.0002% XS2381566616 |
| PROLOGIS LP 150334 5.00 CB                                      | 0.0002% US74340XCJ81 |
| CROWN CASTLE INTERNATIONAL CORP 010327 4.00 CB                  | 0.0002% US22822VAE11 |
| Income Due - MYR                                                | 0.0002% -            |
| Income Due - ZAR                                                | 0.0002% -            |
| SWEDEN KINGDOM OF GOVERNMENT 010632 2.25 GB                     | 0.0002% SE0004517290 |
| PERU REPUBLIC OF GOVERNMENT 110341 3.30 GB                      | 0.0002% US715638DS81 |
| AUSTRALIA COMMONWEALTH OF GOVERNMENT 211234 3.50<br>GB          | 0.0002% AU0000274706 |
| BANK5 SER 24 5YR11 CL A3 151157 ABS                             | 0.0002% US06644WBD92 |
| KOREA REPUBLIC OF GOVERNMENT 100350 1.50 GB                     | 0.0002% KR103502GA34 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150234 2.20<br>GB        | 0.0002% DE000BU2Z023 |
| MITSUBISHI UFJ FINANCIAL GROUP INC 070329 3.741 CB              | 0.0002% US606822BH67 |
| FNMA 30YR CONVENTIONAL 150434 5.0 TBA                           | 0.0002% US01F0506430 |
| DENMARK KINGDOM OF GOVERNMENT 151125 1.75 GB                    | 0.0002% DK0009923138 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN<br>310139 1.125 GB | 0.0002% GB00BLPK7334 |
| NORTH RHINE WESTPHALIA STATE OF 200354 3.00 GB                  | 0.0002% DE000NRWOPE6 |
| UNITED STATES TREASURY 150250 2.00 GB                           | 0.0002% US912810SL35 |
| KFW 150932 1.125 CB                                             | 0.0002% DE000A2GSE59 |
| FNMA FNCI 010637 2.5 MBS POOL NO MA4628                         | 0.0002% US31418EEA47 |
| ILLINOIS TOOL WORKS INC 050631 1.0 CB                           | 0.0002% XS1843434793 |
| JAPAN GOVERNMENT 201253 1.60 GB                                 | 0.0002% JP1300811Q17 |
| ITALY REPUBLIC OF GOVERNMENT 010938 2.95 GB                     | 0.0002% IT0005321325 |
| JAPAN GOVERNMENT 200359 0.50 GB                                 | 0.0002% JP1400121K57 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 150426 3.00<br>TBA        | 0.0002% US01F0304471 |
| PRICOA GLOBAL FUNDING I 010926 1.20 CB                          | 0.0002% US74153WCP23 |
| FRANCE REPUBLIC OF GOVERNMENT 250460 4.00 GB                    | 0.0002% FR0010870956 |
| FMCC FNCI 010537 2.50 MBS POOL NO SB8154                        | 0.0002% US3132D6BX76 |
| FNMA 150434 4.50 TBA                                            | 0.0002% US01F0426407 |
| BELGIUM KINGDOM OF GOVERNMENT 220633 3.00 GB                    | 0.0002% BE0000357666 |
| VORTEX OPCO LLC 300430 8.00 CB                                  | 0.0002% US92905YAA64 |
| KOREA REPUBLIC OF GOVERNMENT 100633 3.25 GB                     | 0.0002% KR103502GD64 |
| BELGIUM KINGDOM OG GOVERNMENT 220655 3.50 GB                    | 0.0002% BE0000361700 |
| SPAIN KINGDOM OF GOVERNMENT 311048 2.70 GB                      | 0.0002% ES0000012B47 |
| EUROPEAN INVESTMENT BANK 170336 0.20 GB                         | 0.0002% XS2308323661 |
| UNITED STATES TREASURY 310331 4.125 GB                          | 0.0002% US91282CKF76 |
| FNMA FNCL 011150 1.50 MBS POOL NO MA4181                        | 0.0002% US31418DUF76 |
| EUROPEAN UNION 041030 0.00 GB                                   | 0.0002% EU000A283859 |
| ALBETA PROVINCE OF 010627 2.55 GB                               | 0.0002% CA013051DW44 |
| METLIFE INC 131143 4.875 CB                                     | 0.0002% US59156RBG20 |
| GUARDIAN LIFE GLOBAL FUNDING 191127 1.25 CB                     | 0.0002% US40139LBA08 |
| ANHEUSER BUSCH COMPANIES LLC 010246 4.90 CB                     | 0.0002% US03522AAJ97 |
| BANK OF NOVA SCOTIA 080327 2.95 CB                              | 0.0002% CA06415GDE76 |
| ROGERS COMMUNICATIONS INC 010529 3.25 CB                        | 0.0002% CA775109BJ98 |
| HSBC BANK CANADA 200526 1.782 CB                                | 0.0002% CA40427HTM56 |
| TRUIST FINANCIAL CORP 070629 1.887 CB                           | 0.0002% US89788MAE21 |
| AUSTRIA REPUBLIC OF GOVERNMENT 201026 0.75 GB                   | 0.0002% AT0000A1K9C8 |
| JOHNSON AND JOHNSON 010940 2.10 CB                              | 0.0002% US478160CR35 |
| MCDONALDS CORP 091245 4.875 CB                                  | 0.0002% US58013MFA71 |
| SAUDI ARABIA KINGDOM OF GOVERNMENT 210155 3.75 GB               | 0.0002% XS2109770151 |
| TOYOTA CREDIT CANADA INC 230226 1.18 CB                         | 0.0002% CA892329BM41 |
| GINNIE MAE II 6.00 200854 POOL MA9852 MBS                       | 0.0002% US36179Y5M26 |
| INTACT FINANCIAL CORP 180528 2.179 CB                           | 0.0002% CA45823TAF36 |



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| MEXICO UNITED MEXICAN STATES GOVERNMENT 260533<br>7.50 GB       | 0.0002% MX0MGO0001D6 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN<br>310753 1.50 GB  | 0.0002% GB00BM8Z2V59 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN<br>221071 1.625 GB | 0.0002% GB00BFMCN652 |
| BANK OF NOVA SCOTIA 011127 1.40 CB                              | 0.0002% CA06415E4E25 |
| MOTABILITY OPERATIONS GROUP PLC 291130 5.625 CB                 | 0.0002% XS0561876003 |
| UNIBAIL RODAMCO SE 280436 2.00 CB                               | 0.0002% XS1401197253 |
| NOVA SCOTIA PROVINCE OF 010930 2.00 GB                          | 0.0002% CA669827GC54 |
| CANADA GOVERNMENT 010329 4.00 GB                                | 0.0002% CA135087Q988 |
| KONINKLIJKE KPN NV 181126 5.00 CB                               | 0.0002% XS0707430947 |
| FMCC FNCI 010737 3.00 MBS POOL NO SB0711                        | 0.0002% US3132CWYG31 |
| RABOBANK NEDERLAND 230529 4.625 CB                              | 0.0002% XS1069886841 |
| CANADA GOVERNMENT 011251 2.00 GB                                | 0.0002% CA135087H722 |
| PERU REPUBLIC OF GOVERNMENT 120834 5.40 GB                      | 0.0002% PEP01000C5G4 |
| UNITED STATES TREASURY 150537 5.00 GB                           | 0.0002% US912810PU60 |
| WESTPAC BANKING CORP 140529 5.10 CB                             | 0.0002% AU3CB0309466 |
| FNMA FNCL 011051 2.00 MBS POOL NO MA4437                        | 0.0002% US31418D4X74 |
| CONSOLIDATED EDISON CO OF NEW YORK INC 150344 4.45<br>CB        | 0.0002% US209111FD03 |
| CZECH REPUBLIC GOVERNMENT 130331 1.20 GB                        | 0.0002% CZ0001005888 |
| UK TREASURY BOND 071238 4.75 GB                                 | 0.0002% GB00B00NY175 |
| SEVERN TRENT UTILITIES FINANCE PLC 160126 3.625 CB              | 0.0002% XS0875301912 |
| JAPAN GOVERNMENT OF 200364 2.20 GB                              | 0.0002% JP1400171Q50 |
| HYDRO QUEBEC 150260 2.10 GB                                     | 0.0002% CA448814JC89 |
| EAST JAPAN RAILWAY CO 081231 4.75 CORP                          | 0.0002% XS0276809927 |
| UNITED KINGDOM GILT 070335 4.50 GB                              | 0.0002% GB00BT7J0027 |
| ITALGAS SPA 160233 0.50 CB                                      | 0.0002% XS2299002423 |
| CANADA HOUSING TRUST NO 1 151231 1.60 CB                        | 0.0002% CA13509PHW64 |
| KOREA REPUBLIC OF GOVERNMENT 100329 3.25 GB                     | 0.0002% KR103501GE31 |
| FMCC FNCL 011151 2.0 MBS POOL NO RA6216                         | 0.0002% US3133KM3Z69 |
| VOLKSWAGEN INTERNATIONAL FINANCE NV 161126 3.375 CB             | 0.0002% XS1910948089 |
| PANAMA REPUBLIC OF GOVERNMENT 010456 4.50 GB                    | 0.0002% US698299BM53 |
| QUEBEC PROVINCE OF 010934 4.45 GB                               | 0.0002% CA74814ZFT53 |
| WELLCOME TRUST FINANCE PLC 250736 4.625 CB                      | 0.0002% XS0261559594 |
| ROMANIA GOVERNMENT 140231 3.0 GB                                | 0.0002% XS2201851172 |
| CREDIT SUISSE AG LONDON BRANCH 151225 1.125 CB                  | 0.0002% XS2345981802 |
| TELEFONICA EUROPE BV 140233 5.875 CB                            | 0.0002% XS0162869076 |
| SKY LTD 261129 4.00 CB                                          | 0.0002% XS1141970175 |
| LATVIA REPUBLIC OF GOVERNMENT 170331 0.00 GB                    | 0.0002% XS2317123052 |
| DONG ENERGY AS 120132 4.875 CB                                  | 0.0002% XS0730243150 |
| EUROPEAN INVESTMENT BANK 160130 0.05 GB                         | 0.0002% XS2102495673 |
| QUEBEC PROVINCE OF 011248 3.50 GB                               | 0.0002% CA74814ZEW91 |
| JAPAN GOVERNMENT 200361 0.70 GB                                 | 0.0002% JP1400141M51 |
| CITIGROUP INC 231026 1.75 CB                                    | 0.0002% XS2031277077 |
| LANDWIRTSCHAFTLICHE RENTENBANK 120428 3.25 GB                   | 0.0002% AU3CB0246999 |
| NATWEST GROUP PLC 281131 2.105 CB                               | 0.0002% XS2346516250 |
| SWITZERLAND CONFEDERATION OF GOVT 240739 0.00 GB                | 0.0002% CH0440081401 |
| HYDRO ONE INC 250649 3.63 CB                                    | 0.0002% CA44810ZBX74 |
| AVIVA PLC 120949 4.375 CB                                       | 0.0002% XS1488459485 |
| Income Due - SAR                                                | 0.0002% -            |
| BANK NEDERLANDSE GEMEENTEN NV 170728 3.30 GB                    | 0.0002% AU3CB0249928 |
| LANDWIRTSCHAFTLICHE RENTENBANK 151226 0.875 GB                  | 0.0002% XS2035406987 |
| CPUK FINANCE LIMITED ADDITIONAL 1202B 280247 3.69 CB            | 0.0002% XS1901211190 |
| CUMULUS MEDIA NEW HOLDINGS INC 010729 8.00 CB                   | 0.0002% US23110AAB26 |
| BPCE SA 231226 1.375 CB                                         | 0.0002% FR0013487543 |
| WESTERN AUSTRALIAN TREASURY CORPORATION 200733 4.25<br>GB       | 0.0002% AU3SG0002793 |
| BADEN WUERTTEMBERG STATE OF 020930 0.01 GB                      | 0.0002% DE000A14JZP2 |
| BUPA FINANCE PLC 140627 1.75 CB                                 | 0.0002% XS2183141717 |
| ROMANIA GOVERNMENT 301033 7.20 GB                               | 0.0002% ROWLVEJ2A207 |

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| KOMMUNALBANKEN AS 151226 0.625 GB                       | 0.0002% XS2325602402 |
| ARD FINANCE 300627 5.00 SF                              | 0.0002% XS2079032483 |
| FRANCE REPUBLIC OF GOVERNMENT 250550 1.50 GB            | 0.0002% FR0013404969 |
| BNG BANK NV 211226 0.50 GB                              | 0.0002% XS2307879721 |
| EUROPEAN INVESTMENT BANK 080637 3.875 CB                | 0.0002% XS0740808802 |
| AERCAP IRELAND CAPITAL DAC 291041 3.85 CB               | 0.0002% US00774MAZ86 |
| LEGAL AND GENERAL GROUP PLC 261149 3.75 CB              | 0.0002% XS2083961370 |
| PROGRAMA CEDULAS TDA FTA 100431 4.25 CB                 | 0.0002% ES0371622020 |
| EUROPEAN INVESTMENT BANK 141226 0.125 GB                | 0.0002% XS2281370903 |
| NORDIC INVESTMENT BANK 151226 0.125 GB                  | 0.0002% XS2284257701 |
| ONTARIO PROVINCE OF 151226 0.25 GB                      | 0.0002% XS2283226798 |
| CANADA GOVERNMENT 011255 2.75 GB                        | 0.0002% CA135087P998 |
| FNMA 150426 3.50 TBA                                    | 0.0002% US01F0324438 |
| UNITED STATES TREASURY 151149 2.375 CB                  | 0.0002% US912810SK51 |
| MERCK AND CO INC 070349 4.0 CB                          | 0.0002% US58933YAW57 |
| CALIFORNIA STATE BOND 011039 7.3 GB                     | 0.0002% US13063A7D02 |
| FREDDIE MAC POOL 6.50 010155 RJ3311 MBS                 | 0.0002% US3142GTVDS1 |
| QUEBEC PROVINCE OF 011245 3.50 GB                       | 0.0002% CA74814ZER07 |
| ITALY REPUBLIC OF GOVERNMENT 010946 3.25 GB             | 0.0002% IT0005083057 |
| JAPAN GOVERNMENT OF 201244 1.50 GB                      | 0.0002% JP1300451EC6 |
| SINGAPORE REPUBLIC OF GOVERNMENT 010346 2.75 GB         | 0.0002% SG31A7000004 |
| MEXICO UNITED MEXICAN STATES GOVERNMENT 240561 3.771 GB | 0.0002% US91087BAN01 |
| PHP BNP PARIBAS A/C                                     | 0.0002% -            |
| EUROBANK SA 300431 4.875 CB                             | 0.0002% XS2806452145 |
| TENNET HOLDING BV 281034 4.50 CB                        | 0.0002% XS2549543499 |
| TREASURY CORPORATION OF VICTORIA 100931 1.50 GB         | 0.0002% AU3SG0002314 |
| LONDON POWER NETWORKS PLC 010329 2.625 CB               | 0.0002% XS1957456509 |
| TESCO CORPORATE TREASURY SERVICES PLC 270430 2.75 CB    | 0.0002% XS2163089563 |
| NATIONAL BANK OF GREECE SA 221127 7.25 CB               | 0.0002% XS2558592932 |
| NEW SOUTH WALES TREASURY CORP 200230 3.00 GB            | 0.0002% AU3SG0001571 |
| BANK OF AMERICA CORP 020629 1.667 CB                    | 0.0002% XS2348234936 |
| Heathrow Funding Ltd - maturing 13 Oct 2031             | 0.0002% XS2243322976 |
| EUROPEAN UNION 020546 0.45 GB                           | 0.0002% EU000A3KNYG5 |
| ASIAN DEVELOPMENT BANK 071227 0.75 CB                   | 0.0002% XS2332979769 |
| ENEL FINANCE INTERNATIONAL NV 201027 1.00 CB            | 0.0002% XS2244418609 |
| CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 251052 3.12 GB    | 0.0002% CND10005R9B1 |
| POLAND REPUBLIC OF GOVERNMENT 250432 1.75 GB            | 0.0002% PL0000113783 |
| BANCA POPOLARE DI SONDRIO SPA 260928 5.50 CB            | 0.0002% XS2695047659 |
| GATWICK FUNDING LTD 150430 2.50 CB                      | 0.0002% XS2332199830 |
| BANCO DE SABADELL SA 270634 5.125 CB                    | 0.0002% XS2791973642 |
| BAYER AG 260533 4.625 CB                                | 0.0002% XS2630111719 |
| KINGDOM OF DENMARK 151131 0.00 GB                       | 0.0002% DK0009924375 |
| TESCO PROPERTY FINANCE 5 PLC 131041 5.6611 SF           | 0.0002% XS0735866583 |
| SASKATCHEWAN PROVINCE OF 020650 3.10 GB                 | 0.0002% CA803854KH05 |
| ORANGE SA 150132 3.25 CB                                | 0.0002% FR0013396538 |
| SOCIETE GENERALE SA 161132 4.25 CB                      | 0.0002% FR001400DZ01 |
| EUROPEAN UNION 040444 4.00 GB                           | 0.0002% EU000A3K4EL9 |
| BAYERISCHE LANDESBANK 210928 4.375 CB                   | 0.0002% XS2721113160 |
| PIRAEUS BANK SA 170729 4.625 CB                         | 0.0002% XS2845167613 |
| AROUNDTOWN SA 100431 3.625 CB                           | 0.0002% XS1980255779 |
| SPAIN KINGDOM OF GOVERNMENT 300766 3.45 GB              | 0.0001% ES00000128E2 |
| KBC GROEP NV 061231 4.375 CB                            | 0.0001% BE0002951326 |
| BANK OF IRELAND GROUP PLC 100834 4.75 CB                | 0.0001% XS2817924660 |
| CAPITAL ONE FINANCIAL CORP 301031 7.624 CB              | 0.0001% US14040HDC60 |
| LA POSTE SA 120630 3.75 GB                              | 0.0001% FR001400IIR9 |
| HAMBURG COMMERCIAL BANK 240728 4.50 CB                  | 0.0001% DE000HCB0B44 |
| GNMA GNMA2 SIN 200653 MBS POOL NO MA8948                | 0.0001% US36179X5H58 |
| NORDEA BANK ABP 290535 4.125 CB                         | 0.0001% XS2828791074 |
| BOUYGUES SA 170731 3.875 CB                             | 0.0001% FR001400IBM5 |
| VERIZON COMMUNICATIONS INC 080431 2.50 CB               | 0.0001% XS1979281158 |
| THAILAND KINGDOM OF GOVERNMENT 170649 1.875 GB          | 0.0001% TH0623X3T603 |
| BMW FINANCE NV 041028 3.875 CB                          | 0.0001% XS2698773830 |

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| BELFIUS BANQUE SA 110630 3.625 CB                               | 0.0001% BE6352762387 |
| AYVENS SA 160729 3.875 CB                                       | 0.0001% FR001400RGV6 |
| BARCLAYS PLC 080535 4.347 CB                                    | 0.0001% XS2815894154 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA 070630 3.625 CB              | 0.0001% XS2835902243 |
| CREDIT AGRICOLE SA 150436 4.375 CB                              | 0.0001% FR001400PGC0 |
| JAPAN 20 YEAR ISSUE 200644 1.90 GB                              | 0.0001% JP1201891Q77 |
| AMERICAN TOWER CORP 160534 4.10 CB                              | 0.0001% XS2830466301 |
| ING GROEP NV 150834 4.375 CB                                    | 0.0001% XS2818300407 |
| UNILEVER CAPITAL CORP 060629 3.30 CB                            | 0.0001% XS2632654161 |
| NATIONAL BANK OF GREECE SA 290129 4.50 CB                       | 0.0001% XS2756298639 |
| MALAYSIA GOVERNMENT 150650 4.065 GB                             | 0.0001% MYBMZ2000016 |
| FNMA FNCL 010237 1.50 MBS POOL NO MA4566                        | 0.0001% US31418ECC21 |
| WELLS FARGO AND CO 220732 3.90 CB                               | 0.0001% XS2865533462 |
| ACCIONA ENERGIA FINANCIACION FILIALES SA 250430 3.75 CB         | 0.0001% XS2610209129 |
| FNMA FNCL 011051 2.50 MBS POOL NO CB1871                        | 0.0001% US3140QMCH57 |
| BPER BANCA SPA 200230 4.25 CB                                   | 0.0001% IT0005583460 |
| MOTABILITY OPERATIONS GROUP PLC 170130 4.00 CB                  | 0.0001% XS2838537566 |
| LA BANQUE POSTALE SA 130630 3.50 CB                             | 0.0001% FR001400NU45 |
| BANCO BPM SPA 280531 3.25 CB                                    | 0.0001% IT0005597379 |
| MOLSON COORS BEVERAGE CO 150632 3.80 CB                         | 0.0001% XS2829203012 |
| COMPAGNIE DE FINANCEMENT FONCIER SA 060630 3.125 CB             | 0.0001% FR001400QHS2 |
| EUROBANK SA 240930 FRN                                          | 0.0001% XS2904504979 |
| MALAYSIA GOVERNMENT 220540 3.757 GB                             | 0.0001% MYBMY1900052 |
| JOHNSON JOHNSON 010632 3.20 CB                                  | 0.0001% XS2821718488 |
| FED CAISSES DESJARDINS 050929 3.47 CB                           | 0.0001% XS2892967949 |
| BNG BANK NV 050429 2.75 GB                                      | 0.0001% XS2797440638 |
| BNP PARIBAS 280834 FRN                                          | 0.0001% FR001400SAJ2 |
| ACEA SPA 240131 3.875 CB                                        | 0.0001% XS2579284469 |
| DZ HYP AG 310532 3.00 CB                                        | 0.0001% DE000A351XW3 |
| COTY INC 150527 4.50 CB                                         | 0.0001% XS2829201404 |
| ENBW INTL FINANCE BV 220731 3.50 CB                             | 0.0001% XS2862984510 |
| ITALY REPUBLIC OF GOVERNMENT 010330 3.50 GB                     | 0.0001% IT0005024234 |
| TELIA COMPANY AB 070927 3.00 CB                                 | 0.0001% XS0826189028 |
| SPAIN KINGDOM OF GOVERNMENT 311031 0.50 GB                      | 0.0001% ES0000012132 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 220532 3.125 CB            | 0.0001% XS2769894135 |
| INTESA SANPAOLO SPA 161030 3.625 CB                             | 0.0001% XS2804485915 |
| INTERNATIONAL BANK FOR RECONSTRUCTION AN DEVE<br>211229 1.00 GB | 0.0001% XS2122575678 |
| THURINGIA STATE OF 151128 3.00 GB                               | 0.0001% DE000A352BS5 |
| KOMMUNINVEST I SVERIGE AB 081227 3.125 GB                       | 0.0001% XS2676440048 |
| DEUTSCHE LUFTHANSA AG 290526 3.00 CB                            | 0.0001% XS2265369657 |
| CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 160332 3.50<br>CB      | 0.0001% FR001400GM85 |
| SPAREBANK 1 SR BANK ASA 141129 3.375 CB                         | 0.0001% XS2820438401 |
| LVMH MOET HENNESSY LOUIS VUITTON SE 050230 3.375 CB             | 0.0001% FR001400QJ21 |
| ORSTED AS 010330 3.75 CB                                        | 0.0001% XS2591029876 |
| UNIPOL GRUPPO SPA 291127 3.50 CB                                | 0.0001% XS1725580622 |
| GERMANY GOVERNMENT OF 150846 2.50 GB                            | 0.0001% DE0001102341 |
| INVESTITIONSBANK BERLIN 041027 2.75 CB                          | 0.0001% DE000A289KN1 |
| HEIDELBERG MATERIALS AG 171031 3.375 CB                         | 0.0001% XS2904554990 |
| SCOR SE 080646 3.00 CB                                          | 0.0001% FR0013067196 |
| INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 250329<br>3.75 CB  | 0.0001% XS2322423539 |
| COTY INC 150426 3.875 CB                                        | 0.0001% XS2354326410 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA 100227 3.50 CB               | 0.0001% XS1562614831 |
| BUONI POLIENNAILI DEL TES 010237 4.0 GOV                        | 0.0001% IT0003934657 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA 010233 3.75 CB            | 0.0001% FR001400EAY1 |
| BOOKING HOLDINGS INC 010332 3.625 CB                            | 0.0001% XS2776511730 |
| FIAT CHRYSLER AUTOMOBILES NV 050126 3.875 CB                    | 0.0001% XS2178833773 |

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| SCHLESWIG HOLSTEIN STATE OF 300534 2.875 GB                     | 0.0001% DE000SHFM931 |
| VISA INC 150850 2.00 CB                                         | 0.0001% US92826CAQ50 |
| GROUPAMA ASSURANCES MUTUELLES 240928 3.375 CB                   | 0.0001% FR0013365640 |
| BNP PARIBAS HOME LOAN SFH SA 310130 3.00 CB                     | 0.0001% FR001400FIG8 |
| MUENCHENER RUECKVERSICHERUNGS GESELLSCHAFT<br>260549 3.25 CB    | 0.0001% XS1843448314 |
| CREDIT MUTUEL HOME LOAN SFH SA 281130 3.00 CB                   | 0.0001% FR001400OZH2 |
| HALEON UK CAPITAL PLC 180928 2.88 CB                            | 0.0001% XS2902024772 |
| SVENSKA HANDELSBANKEN AB 0270831 3.25 CB                        | 0.0001% XS2888395659 |
| CAISSE DES DEPOTS ET CONSIGNATIONS 250533 3.125 GB              | 0.0001% FR001400FTZ5 |
| EUROPEAN UNION 040728 2.63 GB                                   | 0.0001% EU000A4D5QM6 |
| JAPAN GOVERNMENT OF 200354 1.70 GB                              | 0.0001% JP1400071E55 |
| FMCC FNCL 010453 5.00 MBS POOL NO RA8791                        | 0.0001% US3133KQXU56 |
| AGENCE FRANCAISE DEVELOP 200135 3.63 GB                         | 0.0001% FR001400WPS3 |
| SOCIETE GENERALE 150731 FRN                                     | 0.0001% FR001400WL86 |
| GOLDMAN SACHS GROUP INC 161230 1.875 CB                         | 0.0001% XS2355059911 |
| ADIF ALTA VELOCIDAD 310130 3.13 GB                              | 0.0001% ES0200002139 |
| EUROPEAN UNION 060751 0.70 GB                                   | 0.0001% EU000A3KTGW6 |
| CAISSE DAMORT DETTE SOC 250530 2.88 GB                          | 0.0001% FR001400X6D7 |
| RCI BANQUE SA 100426 1.75 CB                                    | 0.0001% FR0013412707 |
| NATIONAL AUSTRALIA BANK 280230 3.125 CB                         | 0.0001% XS2888621922 |
| CREDIT AGRICOLE SA 260129 FRN                                   | 0.0001% FR001400SVD1 |
| LB BADEN WUERTTEMBERG 210330 3.50 CB                            | 0.0001% DE000LB4W7C0 |
| VODAFONE INTERNATIONAL FINANCING DAC 010833 3.375<br>CB         | 0.0001% XS2872349613 |
| LA BANQUE POST HOME LOAN 290134 3.13 CB                         | 0.0001% FR001400NGT9 |
| ANHEUSER BUSCH INBEV NV 020432 2.875 CB                         | 0.0001% BE6320935271 |
| MAPFRE SA 190526 1.625 CB                                       | 0.0001% ES0224244071 |
| CREDIT AGRICOLE ITALIA 150234 3.25 CB                           | 0.0001% IT0005631491 |
| MET LIFE GLOB FUNDING I 260334 3.63 CB                          | 0.0001% XS2792184421 |
| SANTANDER UK PLC 250330 3.35 CB                                 | 0.0001% XS3032020136 |
| ELIS SA 150226 2.875 CB                                         | 0.0001% FR0013318102 |
| COOPERATIEVE RABOBANK UA 010234 3.06 CB                         | 0.0001% XS2756520248 |
| EUROPEAN FINANCIAL STABILITY FACILITY SA 160233 2.875<br>CB     | 0.0001% EU000A2SCAG3 |
| LAND BERLIN 160132 2.75 GB                                      | 0.0001% DE000A3513T6 |
| UNITED UTILITIES WATER FINANCE PLC 281029 0.875 CB              | 0.0001% XS2291328735 |
| WENDEL SA 090227 2.50 CB                                        | 0.0001% FR0012516417 |
| MEDTRONIC GLOBAL HOLDINGS SCA 151034 3.375 CB                   | 0.0001% XS2535309798 |
| GOLDMAN SACHS GROUP INC 120231 3.0 CB                           | 0.0001% XS1362373224 |
| BERTELSMANN SE & CO KGAA 010428 2.00 CB                         | 0.0001% XS2149280948 |
| SPAIN KINGDOM OF GOVERNMENT 311054 4.00 GB                      | 0.0001% ES0000012M93 |
| GOLDMAN SACHS GROUP INC 230133 FRN                              | 0.0001% XS2983840518 |
| KERING SA 100526 1.25 CB                                        | 0.0001% FR0013165677 |
| COMMONWEALTH BANK AUST 260232 2.86 CB                           | 0.0001% XS3007600581 |
| MADRID COMMUNITY OF 300428 1.773 GB                             | 0.0001% ES0000101875 |
| TREASURY CORP VICTORIA 201130 1.50 GB                           | 0.0001% AU0000078552 |
| ANHEUSER BUSCH INBEV SA 220337 3.75 CB                          | 0.0001% BE6350703169 |
| BMW INTL INVESTMENT BV 270834 3.375 CB                          | 0.0001% XS2887901911 |
| DEUTSCHE TELEKOM AG 030232 3.00 CB                              | 0.0001% XS2987630873 |
| JAB HOLDINGS BV 180528 2.00 CB                                  | 0.0001% DE000A19HCX8 |
| EUROPEAN UNION 041234 3.00 GB                                   | 0.0001% EU000A3K4ES4 |
| INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV<br>140234 2.90 CB | 0.0001% XS2765024414 |
| AMERICA MOVIL SAB DE CV 151137 6.125 CB                         | 0.0001% US02364WAP05 |
| GRAND CITY PROPERTIES SA 030826 1.375 CB                        | 0.0001% XS1654229373 |
| BERLIN HYP AG 050226 1.00 CB                                    | 0.0001% DE000BHY0BP6 |
| MERCIALYS SA 270226 1.8 CB                                      | 0.0001% FR0013320249 |
| BASQUE GOVERNMENT 300435 3.25 GB                                | 0.0001% ES0000106767 |
| KOMMUNEKREDIT 040332 2.625 GB                                   | 0.0001% XS2897406513 |
| NATWEST GROUP PLC 250235 FRN                                    | 0.0001% XS3009472989 |
| EUROPEAN FINANCIAL STABILITY FACILITY SA 130234 2.875<br>GB     | 0.0001% EU000A2SCAN9 |
| TELEKOM FINANZMANAGEMENT GMBH 071226 1.50 CB                    | 0.0001% XS1405762805 |

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| CAISSE REFINANCE LHABIT 200232 2.75 CB                      | 0.0001% FR001400XFS2 |
| BPIFRANCE SA 310132 2.875 CB                                | 0.0001% FR001400PGB2 |
| LAND HESSEN 250834 2.625 GB                                 | 0.0001% DE000A1RQEXO |
| MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 150126 0.875 CB | 0.0001% XS2090859252 |
| EUROPEAN UNION 041231 2.50 GB                               | 0.0001% EU000A3L1DJ0 |
| COMMERZBANK AG 040326 1.00 CB                               | 0.0001% DE000CZ40NS9 |
| INTL DEVELOPMENT ASSOC 240140 3.25 CB                       | 0.0001% XS2985204515 |
| MERCK KGAA 090980 1.625 CB                                  | 0.0001% XS2218405772 |
| CREDIT MUTUEL ARKEA SA 110331 3.375 CB                      | 0.0001% FR0013407418 |
| KOMMUNALBANKEN AS 120232 2.63 GB                            | 0.0001% XS2999676468 |
| SCHNEIDER ELECTRIC SE 210627 1.375 CB                       | 0.0001% FR0013344215 |
| SWEDBANK HYPOTEK AB 050226 0.50 CB                          | 0.0001% XS1946788194 |
| JOHNSON CONTROLS INTERNATIONAL PLC 150136 6.00 CB           | 0.0001% US478375AH14 |
| ABN AMRO BANK NV 150426 0.50 CB                             | 0.0001% XS1982037696 |
| CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 190126 0.50 CB     | 0.0001% FR0013310026 |
| BELGIUM KINGDOM OF GOVERNMENT 220657 2.25 GB                | 0.0001% BE0000343526 |
| SPAREBANKEN VEST BOLIGKREDITT AS 241125 0.01 CB             | 0.0001% XS2237321190 |
| ROYAL SCHIPHOL GROUP NV 060429 2.00 CB                      | 0.0001% XS2153459123 |
| NRW BANK 110526 0.50 CB                                     | 0.0001% DE000NWB0584 |
| SKANDINAVISKA ENSKILDA 100232 3.00 CB                       | 0.0001% XS2993969323 |
| CAIXABANK SA 110127 1.25 CB                                 | 0.0001% ES0440609339 |
| NRW.BANK 130232 2.50 CB                                     | 0.0001% DE000NWB0AY4 |
| BANCA MONTE DEI PASCHI DI SIENA SPA 081026 0.875 CB         | 0.0001% IT0005386922 |
| ONTARIO PROVINCE OF 021250 2.65 GB                          | 0.0001% CA68333ZAG24 |
| LONDON STOCK EXCHANGE GROUP PLC 061227 1.75 CB              | 0.0001% XS1918000107 |
| BANCO DE SABADELL SA 260427 1.00 CB                         | 0.0001% ES0413860596 |
| KEYCORP 060335 6.401 CB                                     | 0.0001% US49326EEP43 |
| VEOLIA ENVIRONNEMENT SA 010626 1.625 CB                     | 0.0001% FR0013445335 |
| CAIXABANK SA 050337 FRN                                     | 0.0001% XS3016984372 |
| COMMERZBANK AG 280228 1.875 CB                              | 0.0001% DE000CZ40MM4 |
| RECKITT BENCKISER TREASURY SERVICES NEDERLA 190526 0.375 CB | 0.0001% XS2177013252 |
| COMMUNITY OF MADRID SPAI 300435 3.14 GB                     | 0.0001% ES00001010Q5 |
| BRAMBLES FINANCE LTD 041027 1.5 CB                          | 0.0001% XS1577950667 |
| NATIONAL RURAL UTILITIES COOPERATIVE FINANCE 150133 5.80 CB | 0.0001% US637432PA73 |
| ENEL SPA 101226 2.25 CB                                     | 0.0001% XS2228373671 |
| GOLDMAN SACHS GROUP INC 250430 5.727 CB                     | 0.0001% US38141GA872 |
| MIZUHO FINANCIAL GROUP INC 130426 0.184 CB                  | 0.0001% XS2329143510 |
| BERRY GLOBAL INC 150631 5.80 CB                             | 0.0001% US08576BAB80 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 140433 3.50 GB  | 0.0001% NZLGFDT009C0 |
| ING GROEP NV 170831 FRN                                     | 0.0001% XS3002547563 |
| JYSKE REALKREDIT A/S 011026 0.50 CB                         | 0.0001% XS1514010310 |
| SWEDBANK AB 200527 0.30 CB                                  | 0.0001% XS2343563214 |
| ORACLE CORP 010460 3.85 CB                                  | 0.0001% US68389XBY04 |
| CZECH REPUBLIC GOVERNMENT 240440 1.50 GB                    | 0.0001% CZ0001005920 |
| INVESTITIONSBANK SCHLESWIG HOLSTEIN 150526 0.01 GB          | 0.0001% DE000A2TR125 |
| EUROFIMA 310135 2.88 CB                                     | 0.0001% XS2941356698 |
| EASYJET FINCO BV 030328 1.875 CB                            | 0.0001% XS2306601746 |
| BANK OF AMERICA CORP 270433 2.824 CB                        | 0.0001% XS2462323853 |
| ONTARIO PROVINCE OF 240434 5.05 GB                          | 0.0001% US683234AV04 |
| DE VOLKSBANK NV 220626 0.25 CB                              | 0.0001% XS2356091269 |
| ERSTE GROUP BANK AG 130527 0.875 CB                         | 0.0001% AT0000A2GH08 |
| VOLVO TREASURY AB 180526 0.00 CB                            | 0.0001% XS2342706996 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA 151127 1.625 CB       | 0.0001% XS1717355561 |
| AT AND T INC 010643 4.25 CB                                 | 0.0001% XS0932036154 |
| PENSKE TRUCK LEASING CO LP 151127 5.875 CB                  | 0.0001% US709599BR43 |
| APRR SA 030129 1.875 CB                                     | 0.0001% FR001400AOL7 |

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| FRANCE GOVT OF 250556 3.75 GB                              | 0.0001% FR001400XJJ3 |
| AFRICAN DEVELOPMENT BANK 071026 0.125 GB                   | 0.0001% XS1501560848 |
| COMPASS GROUP FINANCE NETHERLANDS BV 050928 1.50 CB        | 0.0001% XS1876069185 |
| PNC FINANCIAL SERVICES GROUP INC 140530 5.492 CB           | 0.0001% US693475BX24 |
| MORGAN STANLEY 130428 5.652 CB                             | 0.0001% US61747YFP51 |
| AIR LIQUIDE FINANCE SA 130628 1.25 CB                      | 0.0001% FR0013182847 |
| ASTM SPA 080228 1.625 CB                                   | 0.0001% XS1765875718 |
| BANK OF NOVA SCOTIA 040926 0.125 CB                        | 0.0001% XS2049707180 |
| GILEAD SCIENCES INC 151033 5.25 CB                         | 0.0001% US375558BZ59 |
| Nordic Investment Bank - maturing 25 Sep 2026              | 0.0001% XS2055786763 |
| BANCO SANTANDER SA 170235 3.50 CB                          | 0.0001% XS3002233628 |
| ABN AMRO BANK NV 150127 0.60 CB                            | 0.0001% XS2102283061 |
| DASSAULT SYSTEMES SE 160926 0.125 CB                       | 0.0001% FR0013444544 |
| APRR SA 180128 1.25 CB                                     | 0.0001% FR0013397288 |
| CANADIAN IMPERIAL BANK OF COMMERCE 080429 5.26 CB          | 0.0001% US13608JAA51 |
| LA BANQUE POSTALE SA 090228 1.00 GB                        | 0.0001% FR00140087C4 |
| NEDERLANDSE WATERSCHAPSBANK NV 161126 0.00 GB              | 0.0001% XS2079798562 |
| BELFIUS BANQUE SA 280826 0.00 CB                           | 0.0001% BE6315719490 |
| OWENS CORNING 150634 5.70 CB                               | 0.0001% US690742AP69 |
| QUEENSLAND TREASURY CORP 090333 4.50 CB                    | 0.0001% AU3CB0297547 |
| NIBC BANK NV 190327 0.50 CB                                | 0.0001% XS1964577396 |
| CREDIT MUTUEL CIC HOME LOAN SFH SA 150927 0.75 CB          | 0.0001% FR0013282142 |
| ING GROEP NV 110128 1.375 CB                               | 0.0001% XS1730885073 |
| NESTLE HOLDINGS INC 140941 2.50 CB                         | 0.0001% US641062AY06 |
| ENEL FINANCE INTL NV 240236 3.50 CB                        | 0.0001% XS3008889175 |
| WPC EUROBOND BV 150428 1.35 CB                             | 0.0001% XS2052968596 |
| PENTAIR FINANCE SARL 150732 5.90 CB                        | 0.0001% US709629AS88 |
| INFORMA PLC 220428 1.25 CB                                 | 0.0001% XS2068065163 |
| KBC BANK NV 241027 0.75 CB                                 | 0.0001% BE0002500750 |
| UK TREASURY BOND 070632 4.25 GB                            | 0.0001% GB0004893086 |
| INGERSOLL RAND INC 150631 5.314 CB                         | 0.0001% US45687VAE65 |
| SUEZ SA 030429 1.5 CB                                      | 0.0001% FR0013248523 |
| LANXESS AG 220328 1.75 CB                                  | 0.0001% XS2459163619 |
| INFINEON TECHNOLOGIES AG 240629 1.625 CB                   | 0.0001% XS2194283839 |
| NATIONAL BANK OF CANADA 270127 0.125 CB                    | 0.0001% XS2436160936 |
| VINCI SA 180129 1.625 CB                                   | 0.0001% FR0013397452 |
| BANK OF NOVA SCOTIA 140127 0.01 CB                         | 0.0001% XS2101325111 |
| NEW YORK LIFE GLOBAL FUNDING 020427 4.90 CB                | 0.0001% US64953BBM90 |
| VICI PROPERTIES LP 010434 5.75 CB                          | 0.0001% US925650AF04 |
| SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTH 240532 1.75 GB  | 0.0001% AU3SG0002058 |
| KOMMUNINVEST I SVERIGE AB 100626 0.375 GB                  | 0.0001% XS2351401109 |
| CONSOLIDATED EDISON COMPANY OF NEW YORK INC 150661 3.60 CB | 0.0001% US209111GB38 |
| CLOVERIE PLC 151228 1.50 CB                                | 0.0001% XS1890836296 |
| TECHNIP ENERGIES NV 280528 1.125 CB                        | 0.0001% XS2347284742 |
| DANONE SA 031128 1.208 CB                                  | 0.0001% FR0013216926 |
| HEINEKEN NV 031029 1.50 CB                                 | 0.0001% XS1691781865 |
| SUMITOMO MITSUI FINANCIAL GROUP INC 090744 5.836 CB        | 0.0001% US86562MDQ06 |
| AVALONBAY COMMUNITIES INC 010634 5.35 CB                   | 0.0001% US053484AF80 |
| APPLIED MATERIALS INC 150629 4.80 CB                       | 0.0001% US038222AS42 |
| COREBRIDGE GLOBAL FUNDING 240629 5.20 CB                   | 0.0001% US00138CBA53 |
| CAPITAL ONE FINANCIAL CORP 010235 6.051 CB                 | 0.0001% US14040HDF91 |
| CSL FINANCE PLC 030434 5.106 CB                            | 0.0001% US12661PAG46 |
| BRISTOL MYERS SQUIBB CO 220231 5.10 CB                     | 0.0001% US110122EG99 |
| VERIZON COMMUNICATION 220328 2.1 CB                        | 0.0001% US92343VGH15 |
| SANOFI SA 010430 1.50 CB                                   | 0.0001% FR0013505112 |
| COMMONWEALTH BANK OF AUSTRALIA 280228 0.75 CB              | 0.0001% XS2446284783 |
| ELEVANCE HEALTH INC 150634 5.38 CB                         | 0.0001% US036752AZ60 |
| REGION ILE DE FRANCE 140329 1.375 GB                       | 0.0001% FR0013242336 |
| SODEXO SA 170728 1.00 CB                                   | 0.0001% XS2203996132 |
| BROADCOM INC 150429 4.75 CB                                | 0.0001% US11135FBA84 |

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| ALLY FINANCIAL INC 010525 5.80 CB                            | 0.0001% US02005NBJ81 |
| COREBRIDGE GLOBAL FUNDING 240626 5.35 CB                     | 0.0001% US00138CAY49 |
| AMERICAN HONDA FINANCE 051026 4.40 CB                        | 0.0001% US02665WFP14 |
| PRUDENTIAL FINANCIAL INC 150354 6.50 CB                      | 0.0001% US744320BP63 |
| UNITED PARCEL SERVICE INC 010430 4.45 CB                     | 0.0001% US911312BY18 |
| VERISK ANALYTICS INC 050634 5.25 CB                          | 0.0001% US92345YAJ55 |
| SES SA 041127 0.875 CB                                       | 0.0001% XS2075811781 |
| AMERICAN TOWER CORP 150229 5.20 CB                           | 0.0001% US03027XCG34 |
| LANDESKREDITBANK BADEN WUERTTEMBERG FOER 040228 4.875 CB     | 0.0001% DE000LB39ED4 |
| MORGAN STANLEY 210434 5.25 CB                                | 0.0001% US61747YFE05 |
| GOLDMAN SACHS GROUP INC 280131 FRN                           | 0.0001% US38141GC365 |
| AIR LEASE CORP 250626 5.30 CB                                | 0.0001% US00914AAW27 |
| CENTERPOINT ENERGY RESOURCES CORP 010734 5.40 CB             | 0.0001% US15189WAS98 |
| INTERPUBLIC GROUP OF COMPANIES INC 011028 4.65 CB            | 0.0001% US460690BP43 |
| ELI LILLY CO 120230 4.75 CB                                  | 0.0001% US532457CV84 |
| GOLDMAN SACHS BANK USA 280136 FRN                            | 0.0001% US38141GC449 |
| AON NORTH AMERICA INC 010334 5.45 CB                         | 0.0001% US03740MAD20 |
| CITIGROUP INC 110635 5.449 CB                                | 0.0001% US172967PL97 |
| BRITISH COLUMBIA PROVINCE OF 120634 4.75 GB                  | 0.0001% US110709AN20 |
| FHLMC Multifamily Series - maturing 25 Sep2028               | 0.0001% US3137HAST48 |
| JOHN DEERE CAPITAL CORP 120634 5.05 CB                       | 0.0001% US24422EXU80 |
| SOCIETE GENERALE SA 220329 1.75 CB                           | 0.0001% FR0013410818 |
| ABBVIE INC 150330 4.875 CB                                   | 0.0001% US00287YDZ97 |
| COFIROUTE SA 090928 0.75 CB                                  | 0.0001% FR0013201134 |
| CHUBB INA HOLDINGS LLC 150829 4.65 CB                        | 0.0001% US171239AL07 |
| BMO MORTGAGE TRUST SR 22 C3 CL A5 150954 ABS                 | 0.0001% US05602QAY98 |
| KEURIG DR PEPPER INC 250528 4.597 CB                         | 0.0001% US49271VAF76 |
| GOLDMAN SACHS GROUP INC 231030 FRN                           | 0.0001% US38141GB607 |
| ISRAEL STATE OF GOVERNMENT 160129 1.5 GB                     | 0.0001% XS1936100483 |
| HEALTH CARE REIT INC 010625 4.00 CB                          | 0.0001% US42217KBF21 |
| PACCAR FINANCIAL CORP 060827 4.45 CB                         | 0.0001% US69371RT304 |
| JPMORGAN CHASE AND CO 220735 5.294 CB                        | 0.0001% US46647PEK84 |
| TOYOTA MOTOR CREDIT CORP 051127 0.125 CB                     | 0.0001% XS2338955805 |
| ASTRZENECA FINANCE LLC 260234 5.00 CB                        | 0.0001% US04636NAN30 |
| ECOLAB INC 240330 4.80 CB                                    | 0.0001% US278865BE90 |
| BOOKING HOLDINGS INC 080328 0.50 CB                          | 0.0001% XS2308322002 |
| CELLNEX FINANCE COMPANY SA 150129 1.25 CB                    | 0.0001% XS2300292963 |
| PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTON 150236 0.00 CB | 0.0001% CH0589031035 |
| NXP BV 010326 3.35 CB                                        | 0.0001% US62947QBB32 |
| EUROPEAN FINANCIAL STABILITY FACILITY SA 290744 2.35 CB      | 0.0001% EU000A1G0DB8 |
| GENERAL MILLS INC 170428 4.20 CB                             | 0.0001% US370334CG79 |
| MORGAN STANLEY 190735 5.32 CB                                | 0.0001% US61747YFT73 |
| TRUIST FINANCIAL CORP 050832 FRN                             | 0.0001% US89788MAT99 |
| UNITED PARCEL SERVICE INC 010440 5.20 CB                     | 0.0001% US911312BV78 |
| ANHEUSER BUSCHINBEV WORLD WIDE INC 230149 5.55 CB            | 0.0001% US03523TBV98 |
| DEXIA CREDIT LOCAL SA 210128 0.00 CB                         | 0.0001% XS2289130226 |
| ABBVIE INC 150334 5.05 CB                                    | 0.0001% US00287YDU01 |
| AMERICAN EXPRESS CO 260735 FRN                               | 0.0001% US025816DW67 |
| PRINCIPAL LFE GLB FND II 190827 4.60 CB                      | 0.0001% US74256LFA26 |
| META PLATFORMS INC 150831 4.55 CB                            | 0.0001% US30303M8T23 |
| PACCAR FINANCIAL CORP 220334 5.00 CB                         | 0.0001% US69371RS983 |
| BANCO SANTANDER SA 240629 0.625 CB                           | 0.0001% XS2357417257 |
| RED ELECTRICA FINANCIACIONES SAU 240728 0.375 CB             | 0.0001% XS2103013210 |
| STATE STREET CORP 200229 FRN                                 | 0.0001% US857477CN16 |
| POLAND REPUBLIC OF GOVERNMENT 060426 3.25 GB                 | 0.0001% US731011AU68 |
| EUROPEAN FINANCIAL STABILITY FACILITY 160729 2.625 CB        | 0.0001% EU000A2SCAM1 |
| SANOFI SA 210329 0.875 CB                                    | 0.0001% FR0013409844 |
| META PLATFORMS INC 150829 4.30 CB                            | 0.0001% US30303M8S40 |
| GOLDMAN SACHS BANK USA 280156 FRN                            | 0.0001% US38141GC514 |

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| 6297782 LLC 010927 4.911 CB                                           | 0.0001% US83007CAA09  |
| CROATIA REPUBLIC OF GOVERNMENT 170631 1.50 GB                         | 0.0001% XS2190201983  |
| BPCE SA 020234 1.75 CB                                                | 0.0001% FR0014007VJ6  |
| GOLDMAN SACHS GROUP INC 230735 5.33 CB                                | 0.0001% US38141GB375  |
| FRESENIUS MEDICAL CARE AG CO KGAA 291129 1.25 CB                      | 0.0001% XS2084488209  |
| YALE UNIVERSITY 150425 0.873 CB                                       | 0.0001% US98459LAA17  |
| DOLLAR GENERAL CORP 010528 4.125 CB                                   | 0.0001% US256677AF29  |
| AXA BANK EUROPE SCF SA 060329 0.75 CB                                 | 0.0001% FR0013406154  |
| CHUBB INA HOLDINGS INC 150334 5.00 CB                                 | 0.0001% US171239AK24  |
| YORKSHIRE BUILDING SOCIETY 010728 0.50 CB                             | 0.0001% XS2358471246  |
| SPAREBANK 1 OSTLANDET 030328 0.125 CB                                 | 0.0001% XS2308586911  |
| SONOCO PRODUCTS CO 010926 4.45 CB                                     | 0.0001% US835495AQ50  |
| ARES CAPITAL CORP 150126 3.875 CB                                     | 0.0001% US04010LAZ67  |
| FIFTH THIRD BANCORP 060930 FRN                                        | 0.0001% US316773DM97  |
| CVS HEALTH CORP 150931 2.125 CB                                       | 0.0001% US126650DR85  |
| LEGRAND SA 060732 1.875 CB                                            | 0.0001% FR0013266848  |
| DNB BANK ASA 230229 0.25 CB                                           | 0.0001% XS2306517876  |
| WALMART INC 260628 3.70 CB                                            | 0.0001% US931142EE96  |
| NETAPP INC 220625 1.875 CB                                            | 0.0001% US64110DAL82  |
| HP ENTERPRISE CO 250926 4.45 CB                                       | 0.0001% US42824CBR97  |
| CREDIT AGRICOLE PUBLIC SECTOR SCF SA 290329 0.625 CB                  | 0.0001% FR0013411600  |
| NUVEEN LLC 011128 4.00 CB                                             | 0.0001% US67080LAA35  |
| CARLSBERG BREWERIES AS 010729 0.875 CB                                | 0.0001% XS2016228087  |
| FISERV INC 150330 4.75 CB                                             | 0.0001% US337738BM99  |
| BARCLAYS PLC 090829 0.577 CB                                          | 0.0001% XS2373642102  |
| REGENCY CENTERS LP 150135 5.10CB                                      | 0.0001% US75884RBC60  |
| ASML HOLDING NV 070529 0.625 CB                                       | 0.0001% XS2166219720  |
| FLEX LTD 010226 3.75 CB                                               | 0.0001% US33938XAC92  |
| DOLLAR TREE INC 150528 4.20 CB                                        | 0.0001% US256746AH16  |
| META PLATFORMS INC 150834 4.75 CB                                     | 0.0001% US30303M8U95  |
| ERSTE GROUP BANK AG 170528 0.125 CB                                   | 0.0001% AT0000A2RAA0  |
| CITYCON TREASURY BV 120328 1.625 CB                                   | 0.0001% XS2310411090  |
| TOYOTA MOTOR CREDIT CORP 050134 4.80 CB                               | 0.0001% US89236TLM52  |
| EUROPEAN FOR RECONSTRUCTION AND DEVELOP 130334 4.25 GB                | 0.0001% US29874QFB59  |
| CONNECTICUT LIGHT PWR 150834 4.95 CB                                  | 0.0001% US207597ES04  |
| GILEA SCIENCE INC 010326 3.65 CB                                      | 0.0001% US375558BF95  |
| CHEVRON PHILLIPS CHEMICAL COMPANY LLC 011226 3.40 CB                  | 0.0001% US166754AP65  |
| EUROPEAN UNION 051054 3.375 CB                                        | 0.0001% EU000A3K4EY2  |
| BROADCOM INC 150429 4.00 CB                                           | 0.0001% US11135FBR10  |
| FINNVERA OYJ 090429 0.375 GB                                          | 0.0001% XS1979447064  |
| RIO TINTO FIN USA 021140 5.2 CB                                       | 0.0001% US767201AL06  |
| AMERICAN EXPRESS CO 030527 3.30 CB                                    | 0.0001% US025816CP26  |
| VOLKSWAGEN INTERNATIONAL FINANCE NV 291299 3.50 CB                    | 0.0001% XS1206541366  |
| SANOFI SA 190628 3.625 CB                                             | 0.0001% US801060AD60  |
| Freddie Mac Structured Pass-Through Certificates - maturing 25 Jul 28 | 0.0001% US3137FHPJ63  |
| BANCO SANTANDER SA 221030 1.625 CB                                    | 0.0001% XS2247936342  |
| URUGUAY ORIENTAL REPUBLIC OF (GOVERNMENT 230131 4.375 GB              | 0.0001% US917288BK78  |
| SAP SE 180529 0.375 CB                                                | 0.0001% XS2176715667  |
| PAYPAL HOLDINGS INC 011026 2.65 CB                                    | 0.0001% US70450YAD58  |
| BROADCOM INC 150230 4.35 CB                                           | 0.0001% US11135FCB58  |
| SHERWIN WILLIAMS CO 010627 3.45 CB                                    | 0.0001% US824348AW63  |
| REALTY INCOME CORP 150733 4.90 CB                                     | 0.0001% US756109BT03  |
| STRYKER CORP 110929 4.25 CB                                           | 0.0001% US863667BE08  |
| ORANGE SA 110529 1.375 CB                                             | 0.0001% FR0014003B55  |
| WHIRLPOOL CORP 260229 4.75 CB                                         | 0.0001% US963320AW61  |
| MERLIN PROPERTIES SOCIMI SA 010630 1.375 CB                           | 0.0001% XS2347367018  |
| BANK OF NEW YORK MELLON CORP 070228 3.442 CB                          | 0.0001% US06406RAB33  |
| AMERICAN HONDA FINANCE 050929 4.40 CB                                 | 0.0001% US02665WFAQ96 |
| BRISTOL MYERS SQUIBB CO 220254 5.55 CB                                | 0.0001% US110122EK02  |



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| NAV CANADA 290530 2.063 CB                                                 | 0.0001% CA628957AG70 |
| BMW US CAPITAL LLC 090430 4.15 CB                                          | 0.0001% US05565EBL83 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA 190728 0.25 CB                       | 0.0001% FR0014001168 |
| AON NORTH AMERICA INC 010354 5.75 CB                                       | 0.0001% US03740MAF77 |
| VMWARE INC 210827 3.90 CB                                                  | 0.0001% US928563AC98 |
| FORD MOTOR CO 190832 6.10 CB                                               | 0.0001% US345370DB39 |
| MONONGAHELA POWER CO 151243 5.40 CB                                        | 0.0001% US610202BP77 |
| ABERTIS INFRAESTRUCTURAS SA 260332 1.875 CB                                | 0.0001% XS2055652056 |
| AUSTRIA REPUBLIC OF GOVERNMENT 200247 1.50 GB                              | 0.0001% AT0000A1K9F1 |
| CAPITAL ONE FINANCIAL CORP 310128 3.80 CB                                  | 0.0001% US14040HBW43 |
| PEPSICO INC 170754 5.25 CB                                                 | 0.0001% US713448FZ69 |
| YORKSHIRE WATER FINANCE PLC 271032 1.75 CB                                 | 0.0001% XS2333224314 |
| DIGITAL DUTCH FINCO BV 150330 1.50 CB                                      | 0.0001% XS2100664114 |
| ALLIANZ SE 250949 1.301 CB                                                 | 0.0001% DE000A2YPFA1 |
| SUMITOMO MITSUI FINANCIAL GROUP INC 140726 2.632 CB                        | 0.0001% US86562MAF77 |
| Freddie Mac Structured Pass-Through Certificates - maturing<br>25 Apr 2027 | 0.0001% US3137F1G447 |
| AUTOZONE INC 150430 4.0 CB                                                 | 0.0001% US053332AZ56 |
| WASTE MANAGEMENT INC 150432 4.15 CB                                        | 0.0001% US94106LBS79 |
| ORACLE CORP 150726 2.65 CB                                                 | 0.0001% US68389XBM65 |
| AMGEN INC 020353 5.65 CB                                                   | 0.0001% US031162DT45 |
| UNILEVER CAPITAL CORP 220328 3.5 CB                                        | 0.0001% US904764BC04 |
| GNMA G2SF 200153 5.5 MBS POOL NO MA8570                                    | 0.0001% US36179XQX74 |
| TRITON CONTAINER INTERNATIONAL LTD 150426 2.05 CB                          | 0.0001% US89680YAA38 |
| EXPEDIA INC 150228 3.8 CB                                                  | 0.0001% US30212PAP09 |
| FRANCE REPUBLIC OF GOVERNMENT 250552 0.75 GB                               | 0.0001% FR0013480613 |
| AFRICAN DEVELOPMENT BANK 180929 3.50 CB                                    | 0.0001% US00828EFD67 |
| US BANCORP 010234 4.839 CB                                                 | 0.0001% US91159HJL50 |
| CISCO SYSTEMS INC 200926 2.50 CB                                           | 0.0001% US17275RBL50 |
| ITY REPUBLIC OF GOVERNMENT 010367 2.80 GB                                  | 0.0001% IT0005217390 |
| CENTERPOINT ENER HOUSTON 010453 5.30 CB                                    | 0.0001% US15189XBC11 |
| IREN SPA 010730 1.00 CB                                                    | 0.0001% XS2197356186 |
| CHARTER COMMUNCATIONS OPERATING LLC 231045 6.484<br>CB                     | 0.0001% US161175BA14 |
| COOPERATIEVE RABOBANK UA 310532 1.25 CB                                    | 0.0001% XS1622193321 |
| HOME DEPOT INC 250654 5.30 CB                                              | 0.0001% US437076DF60 |
| LINDE PLC 310331 1.375 CB                                                  | 0.0001% XS2463961248 |
| HANNOVER RUECK SE 091039 1.125 CB                                          | 0.0001% XS2063350925 |
| KRAFT HEINZ FOODS CO 010430 3.75 CB                                        | 0.0001% US50077LAV80 |
| FHMS K091 - maturing 25 March 2029                                         | 0.0001% US3137FLN910 |
| LANDESBANK BADEN WUERTTEMBERG 240729 0.125 CB                              | 0.0001% DE000LB2ZSM3 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 311249 4.00<br>TBA                   | 0.0001% US01F0404461 |
| ELIA TRANSMISSION BELGIUM SRL 280430 0.875 CB                              | 0.0001% BE6321529396 |
| INTL DEVELOPMENT ASSOC 120931 3.75 CB                                      | 0.0001% US45939E2B53 |
| CREDIT AGRICOLE HOME LOAN SFH SA 030232 1.375 CB                           | 0.0001% FR0013234986 |
| ROYAL BANK OF CANADA 270426 1.20 CB                                        | 0.0001% US78016EZQ33 |
| EBAY INC 100526 1.40 CB                                                    | 0.0001% US278642AX15 |
| ALBEMARLE CORP 010632 5.05 CB                                              | 0.0001% US012653AE17 |
| PERUSAHAAN PENERBIT SBSN 150929 6.625 GB                                   | 0.0001% IDP000005308 |
| QUEBEC PROVINCE OF 050934 4.25 GB                                          | 0.0001% US748148SF18 |
| MERCK AND CO INC 240226 0.75 CB                                            | 0.0001% US58933YAY14 |
| GOLDMAN SACHS GROUP INC 090327 1.431 CB                                    | 0.0001% US38141GYA65 |
| OESTERREICHISCHE KONTROLLBANK AG 020226 0.50 GB                            | 0.0001% US676167CC18 |
| CANADIAN IMPERIAL BANK OF COMMERCE 300429 0.01 CB                          | 0.0001% XS2337335710 |
| NRW BANK 090326 0.875 GB                                                   | 0.0001% XS2311370337 |
| INTERNATIONAL DEVELOPMENT ASSOCIATION 280426 0.875<br>GB                   | 0.0001% US45939EAD22 |
| PPG INDUSTRIES INC 150326 1.20 CB                                          | 0.0001% US693506BU04 |
| TELENOR ASA 310534 1.75 CB                                                 | 0.0001% XS2001738991 |
| CLARION FUNDING PLC 131132 1.25 CB                                         | 0.0001% XS2257848098 |
| BANK OF MONTREAL 080629 0.05 CB                                            | 0.0001% XS2351089508 |

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| HYUNDAI CAPITAL AMERICA 150626 1.50 CB                                     | 0.0001% US44891ABW62 |
| CANADA GOVERNMENT 190526 0.75 GB                                           | 0.0001% US427028AB18 |
| GEORGIA PACIFIC LLC 150526 0.95 CB                                         | 0.0001% US37331NAN12 |
| SFIL SA 040629 0.05 GB                                                     | 0.0001% FR0014003S98 |
| TREASURY CORPORATION OF VICTORIA 150933 2.25 GB                            | 0.0001% AU3SG0002504 |
| CITIGROUP INC 260341 5.316 CB                                              | 0.0001% US172967MM08 |
| PFIZER INVESTMENT ENTERPRISES PTE LTD 190553 5.30 CB                       | 0.0001% US716973AG71 |
| VODAFONE GROUP PLC 280654 5.75 CB                                          | 0.0001% US92857WCA62 |
| HUAGONG TECH CO LTD                                                        | 0.0001% CNE000001303 |
| LIBERBANK SA 250929 0.25 CB                                                | 0.0001% ES0468675030 |
| CHILE GOVERNMENT OF 011040 6.20 GB                                         | 0.0001% CL0002935048 |
| OP YRITYSPANKKI OYJ 121129 0.625 CB                                        | 0.0001% XS2078667925 |
| AEROPORTS DE PARIS SA 020732 1.50 CB                                       | 0.0001% FR0013522141 |
| SAXONY STATE OF 051129 0.01 GB                                             | 0.0001% DE0001789303 |
| FS KKR CAPITAL CORP 150127 2.625 CB                                        | 0.0001% US302635AH04 |
| BECTON DICKINSON AND CO 220832 4.298 CB                                    | 0.0001% US075887CP25 |
| BAXALTA INC 230645 5.25 CB                                                 | 0.0001% US07177MAN39 |
| FISERV INC 010729 3.50 CB                                                  | 0.0001% US337738AU25 |
| LANDWIRTSCHAFTLICHE RENTENBANK 271129 0.00 GB                              | 0.0001% XS2084429963 |
| ENEL FINANCE INTERNATIONAL NV 170630 0.50 STEP                             | 0.0001% XS2353182293 |
| ILLINOIS ST 010633 5.10 SF                                                 | 0.0001% US452151LF83 |
| SONOCO PRODUCTS CO 010934 5.00 CB                                          | 0.0001% US835495AS17 |
| TEXAS INSTRUMENTS INC 080254 5.15 CB                                       | 0.0001% US882508CJ13 |
| ASIAN DEVELOPMENT BANK 310130 0.025 GB                                     | 0.0001% XS2110875957 |
| LA POSTE SA 180729 0.00 GB                                                 | 0.0001% FR0014001IO6 |
| GREATER TORONTO AIRPORTS AUTHORITY 010637 3.26 CB                          | 0.0001% CA39191ZBB46 |
| NEWMONT NEWCREST FIN 130530 3.25 CB                                        | 0.0001% US65163LAB53 |
| REALOGY GROUP LLC 150430 5.25 CB                                           | 0.0001% US75606DAQ43 |
| Freddie Mac Structured Pass-Through Certificates - maturing<br>25 Sep 2023 | 0.0001% US3137H9C983 |
| INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV<br>210230 0.00 CB            | 0.0001% XS2122894855 |
| KFW 300430 4.25 CB                                                         | 0.0001% XS3041229439 |
| ABBVIE INC 140536 4.30 CB                                                  | 0.0001% US00287YAV11 |
| MACQUARIE GROUP LTD 210531 0.95 CB                                         | 0.0001% XS2343850033 |
| EQUINIX INC 181129 3.20 CB                                                 | 0.0001% US29444UBE55 |
| CADENT FINANCE PLC 190330 0.625 CB                                         | 0.0001% XS2320438653 |
| PROSUS NV 030832 2.031 CB                                                  | 0.0001% XS2211183756 |
| AXA SA 071041 1.375 CB                                                     | 0.0001% XS2314312179 |
| BPCE SFH SA 290531 0.625 CB                                                | 0.0001% FR0013421799 |
| INTEL CORP 100263 5.90 CB                                                  | 0.0001% US458140CK47 |
| IBM INTERNAT CAPITAL 050254 5.30 CB                                        | 0.0001% US449276AG99 |
| AT T INC 010339 4.85 CB                                                    | 0.0001% US00206RHK14 |
| VERIZON COMMUNICATIONS 170827 4.50 CB                                      | 0.0001% AU3CB0246239 |
| GLOBAL PAYMENTS INC 150829 3.20 CB                                         | 0.0001% US37940XAB82 |
| UNITED STATES TREASURY 150542 3.25 GB                                      | 0.0001% US912810TH14 |
| COLONIAL ENTERPRISES INC 150530 3.25 CB                                    | 0.0001% US19565CAA80 |
| CVS HEALTH CORP 150829 3.25 CB                                             | 0.0001% US126650DG21 |
| BULGARIA REPUBLIC OF GOVERNMENT 230930 0.375 GB                            | 0.0001% XS2234571425 |
| EURONEXT NV 170531 0.75 CB                                                 | 0.0001% DK0030486402 |
| VONTIER CORP 010428 2.40 CB                                                | 0.0001% US928881AD35 |
| UNICREDIT SPA 190131 0.85 CB                                               | 0.0001% XS2289133758 |
| PUBLIC STORAGE 010528 1.85 CB                                              | 0.0001% US74460WAD92 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN<br>220768 3.50 GB             | 0.0001% GB00BBJNQY21 |
| LAENDER GEMEINSCHAFTSANLEIHE NO 54 260830 0.01 GB                          | 0.0001% DE000A289QQ1 |
| AUTOMATIC DATA PROCESSING INC 150528 1.70 CB                               | 0.0001% US053015AG87 |
| INDONESIA REPUBLIC OF GOVERNMENT 301031 1.40 GB                            | 0.0001% XS2069959398 |
| WELLS FARGO COMMERCIAL MTGE TST SE 19C54 CL A4<br>171252 ABS               | 0.0001% US95001YAE41 |
| CATERPILLAR INC 090430 2.6 CB                                              | 0.0001% US149123CH22 |
| GLAXOSMITHKLINE CAPITAL PLC 120535 1.625 CB                                | 0.0001% XS2170609072 |

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| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN<br>290138 3.75 GB  | 0.0001% GB00BQC4R999 |
| TERNA RETE ELETTRICA NAZIONALE SPA 250930 0.375 CB              | 0.0001% XS2237901355 |
| AMERICAN WATER CAPITAL CORP 010530 2.80 CB                      | 0.0001% US03040WAW55 |
| BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT 230930<br>0.01 CB     | 0.0001% XS2234573710 |
| MCDONALDS CORP 090952 5.15 CB                                   | 0.0001% US58013MFT62 |
| LANDESKREDITBANK BADEN WUERTTEMBERG FOERD 200131<br>0.01 CB     | 0.0001% DE000A289CL2 |
| OP ASUNTOLUOTTOPANKKI OYJ 191130 0.01 CB                        | 0.0001% XS2260183285 |
| JAPAN 30 YEAR ISSUE 200954 2.10 GB                              | 0.0001% JP1300841QA6 |
| COUNCIL OF EUROPE DEVELOPMENT BANK 200131 0.00 GB               | 0.0001% XS2286422071 |
| KLA CORP 150752 4.95 CB                                         | 0.0001% US482480AM29 |
| VAREX IMAGING CORP 151027 7.875 CB                              | 0.0001% US92214XAC02 |
| KOMMUNEKREDIT 030331 0.00 GB                                    | 0.0001% XS2308329783 |
| ALEXANDRIA REAL ESTATE EQUITIES INC 151229 2.75 CB              | 0.0001% US015271AT64 |
| SAXONY ANHALT STATE OF 100331 0.00 GB                           | 0.0001% DE000A3H3D69 |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 121131 0.50 GB             | 0.0001% XS2078533218 |
| AMERICAN TOWER CORP 310128 1.50 CB                              | 0.0001% US03027XBJ81 |
| YARA INTERNATIONAL SA 040630 3.148 CB                           | 0.0001% US984851AG07 |
| AUTOBAHNEN UND SCHNELLSTRASSEN FINANZIERUNGS<br>020631 0.125 GB | 0.0001% XS2348690350 |
| JPMORGAN CHASE AND CO 130531 2.956 CB                           | 0.0001% US46647PBP09 |
| ONTARIO PROVINCE OF 251130 0.01 GB                              | 0.0001% XS2262263622 |
| MORGAN STANLEY 290433 1.102 CB                                  | 0.0001% XS2404028230 |
| ASB FINANCE LTD LONDON BRANCH 210531 0.25 CB                    | 0.0001% XS2343772724 |
| BRISTOL MYERS SQUIBB 150626 3.20 CB                             | 0.0001% US110122CN68 |
| URUGUAY ORIENTAL REPUBLIC OF GOVERNMENT 200455<br>4.975 CB      | 0.0001% US760942BD38 |
| CHILE GOVERNMENT OF 020731 0.83 GB                              | 0.0001% XS1843433639 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150853 1.80<br>GB        | 0.0001% DE0001102614 |
| CARRIER GLOBAL CORP 150230 2.722 CB                             | 0.0001% US14448CAQ78 |
| TEXAS INSTRUMENTS INC 040929 2.25 CB                            | 0.0001% US882508BG82 |
| QUEBEC PROVINCE OF 250132 0.5 GB                                | 0.0001% XS2435787283 |
| UNITED STATES TREASURY 150544 4.625 CB                          | 0.0001% US912810UB25 |
| WASTE MANAGEMENT INC 150328 1.15 CB                             | 0.0001% US94106LBN82 |
| AUSTRALIA COMMONWEALTH OF GOVERNMENT 211133 3.00<br>GB          | 0.0001% AU0000217101 |
| 3M CO 260829 2.375 CB                                           | 0.0001% US88579YBJ91 |
| QUANTA SERVICES INC 011030 2.90 CB                              | 0.0001% US74762EAF97 |
| AFFORDABLE HOUSING FINANCE PLC 110845 2.893 CB                  | 0.0001% XS1273543162 |
| TJX COMPANIES INC 150528 1.15 CB                                | 0.0001% US872540AV10 |
| SUZANO AUSTRIA GMBH 150928 2.50 CB                              | 0.0001% US86964WAL63 |
| BANK GOSPODARSTWA KRAJOWEGO 080731 0.50 GB                      | 0.0001% XS2361047538 |
| IRELAND GOVERNMENT 150550 1.50 GB                               | 0.0001% IE00BH3SQB22 |
| BPCE SA 140131 0.25 CB                                          | 0.0001% FR0014001G37 |
| HCA INC 150332 3.625 CB                                         | 0.0001% US404119CK30 |
| QUALCOMM INC 200530 2.15 CB                                     | 0.0001% US747525BK80 |
| GILEAD SCIENCES INC 010346 4.75 CB                              | 0.0001% US375558BD48 |
| FRANCE REPUBLIC OF GOVERNMENT 250644 0.50 GB                    | 0.0001% FR0014002JM6 |
| CITIGROUP INC 030631 2.572 CB                                   | 0.0001% US172967MS77 |
| JAPAN GOVERNMENT 201247 0.80 GB                                 | 0.0001% JP1300571HC4 |
| ORACLE CORP 250331 2.875 CB                                     | 0.0001% US68389XCE31 |
| RTE RESEAU DE TRANSPORT D ELECTRICITE SA 080732 0.625<br>CB     | 0.0001% FR0013522695 |
| MICROSOFT CORP 080836 3.45 CB                                   | 0.0001% US594918BS26 |
| TOYOTA MOTOR CREDIT CORP 130230 2.15 CB                         | 0.0001% US89236TGU34 |
| BROADCOM INC 150434 3.469 CB                                    | 0.0001% US11135FBL40 |
| NATIONAL GRID GAS FINANCE PLC 220938 2.625 CB                   | 0.0001% XS1492681033 |
| LABORATORY CORPORATION OF AMERICA HOLDINGS 010631<br>2.70 CB    | 0.0001% US50540RAY80 |
| BANK OF AMERICA CORP 220432 2.687 CB                            | 0.0001% US06051GJT76 |

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| JDE PEETS NV 160633 1.125 CB                                | 0.0001% XS2354444379 |
| INTERNATIONAL PAPER CO 150644 4.80 CB                       | 0.0001% US460146CK70 |
| NEW GOLD INC 010432 6.88 CB                                 | 0.0001% US644535AJ57 |
| ZOETIS INC 150530 2.0 CB                                    | 0.0001% US98978VAS25 |
| ABN AMRO BANK NV 200134 1.25 CB                             | 0.0001% XS2434787235 |
| INTERNATIONAL BUSINESS MACHINES CORP 150530 1.95 CB         | 0.0001% US459200KJ94 |
| AT T INC 150546 4.75 CB                                     | 0.0001% US00206RCQ39 |
| GOLDMAN SACHS GROUP INC 240233 3.102 CB                     | 0.0001% US38141GZM94 |
| COSTCO WHOLESALE CORP 200430 1.60 CB                        | 0.0001% US22160KAP03 |
| PEPSICO INC 141033 0.75 CB                                  | 0.0001% XS2397367421 |
| ITALY REPUBLIC OF GOVERNMENT 010943 4.45 GB                 | 0.0001% IT0005530032 |
| MARS INC 010439 3.875 CB                                    | 0.0001% US571676AD73 |
| UNITED AIRLINES PASS THROUGH TRUST 2020 1 151027 5.875 SF   | 0.0001% US90931GAA76 |
| BANK 2021BN33 A5 150564 ABS                                 | 0.0001% US06541CBL90 |
| KOREA REPUBLIC OF GOVERNMENT 100970 1.625 GB                | 0.0001% KR103503GA90 |
| CITIGROUP INC 010532 2.561 CB                               | 0.0001% US172967MY46 |
| MALAYSIA GOVERNMENT 161127 3.899 GB                         | 0.0001% MYBMO1700040 |
| EUROGRID GMBH 210433 0.741 CB                               | 0.0001% XS2333297625 |
| HORMEL FOODS CORP 110630 1.80 CB                            | 0.0001% US440452AF79 |
| CHARTER COMMUNICATIONS OPERATING LLC 010431 2.80 CB         | 0.0001% US161175BU77 |
| COLOMBIA REPUBLIC OF GOVERNMENT 261050 7.25 GB              | 0.0001% COL17CT03722 |
| ELI LILLY AND CO 140933 0.50 CB                             | 0.0001% XS2386186063 |
| FEDEX CORP 150531 2.40 CB                                   | 0.0001% US31428XCK00 |
| BANK OF AMERICA CORP 201032 2.572 CB                        | 0.0001% US06051GKD06 |
| EUROPEAN FINANCIAL STABILITY FACILITY SA 200150 0.70 GB     | 0.0001% EU000A1G0EG5 |
| FHLMC Multifamily Structured - maturing 20 Jan 2032         | 0.0001% US3137H6LZ64 |
| JAPAN GOVERNMENT 200360 0.50 GB                             | 0.0001% JP1400131L54 |
| JAPAN GOVERNMENT 200951 0.70 GB                             | 0.0001% JP1300721MA9 |
| COMCAST CORP 150845 4.60 CB                                 | 0.0001% US20030NBQ34 |
| BELGIUM (KINGDOM) 280335 5.0 GB                             | 0.0001% BE0000304130 |
| COX COMMUNICATIONS INC 150631 2.60 CB                       | 0.0001% US224044CN54 |
| DIAGEO INVESTMENT CORP 110542 4.25 CB                       | 0.0001% US25245BAA52 |
| COOPERATIEVE RABOBANK UA 250233 0.625 CB                    | 0.0001% XS2306851853 |
| WELLS FARGO AND CO 250453 4.611 CB                          | 0.0001% US95000U2Z51 |
| WRKCO INC 150633 3.0 CB                                     | 0.0001% US92940PAG90 |
| MICRON TECHNOLOGY INC 150432 2.703 CB                       | 0.0001% US595112BS19 |
| VONOVIA SE 160633 1.00 CB                                   | 0.0001% DE000A3E5MJ2 |
| CITIGROUP INC 180546 4.75 CB                                | 0.0001% US172967KR13 |
| BRIXMOR OPERATING PARTNERSHIP LP 160831 2.50 CB             | 0.0001% US11120VAL71 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221061 0.50 GB | 0.0001% GB00BMBL1D50 |
| BNG BANK NV 300337 1.25 GB                                  | 0.0001% XS2463550702 |
| JUNIPER NETWORKS INC 101230 2.00 CB                         | 0.0001% US48203RAP91 |
| THAILAND KINGDOM OF GOVERNMENT 170634 2.80 GB               | 0.0001% TH0623B3E601 |
| CUMMINS INC 010930 1.50 CB                                  | 0.0001% US231021AT37 |
| BANK OF AMERICA CORP 200148 4.443 CB                        | 0.0001% US06051GGG82 |
| CVS HEALTH CORP 250348 5.05 CB                              | 0.0001% US126650CZ11 |
| TOYOTA MOTOR CREDIT CORP 100131 1.65 CB                     | 0.0001% US89236THX63 |
| S AND P GLOBAL INC 150830 1.25 CB                           | 0.0001% US78409VAS34 |
| MORGAN STANLEY 270145 4.30 CB                               | 0.0001% US61747YDY86 |
| BRITISH COLUMBIA PROVINCE OF 290131 1.30 GB                 | 0.0001% US110709AE21 |
| BETHEL AUTOMOTIVE SAFTY SYSTEMS ORDS                        | 0.0001% CNE1000030Y7 |
| SERVICENOW INC 010930 1.40 CB                               | 0.0001% US81762PAE25 |
| GATX CORP 010631 1.90 CB                                    | 0.0001% US361448BG72 |
| PORT AUTH N Y AND N J 010948 4.031 SF                       | 0.0001% US73358WX901 |
| KROGER CO 010247 4.45 CB                                    | 0.0001% US501044DG38 |
| MEXICO UNITED MEXICAN STATES GOVERNMENT 251033 1.45 GB      | 0.0001% XS2289587789 |
| JPMORGAN CHASE AND CO 220248 4.26 CB                        | 0.0001% US46647PAA49 |
| FMCC FNCL 011151 3.00 MBS POOL NO SD8179                    | 0.0001% US3132DWCC42 |
| ANTHEM INC 011247 4.375 CB                                  | 0.0001% US036752AD58 |

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| SPAIN KINGDOM OF GOVERNMENT 310127 0.00 GB                   | 0.0001% ES0000012J15 |
| INTERNATIONAL BUSINESS MACHINES CORP 150549 4.25 CB          | 0.0001% US459200KC42 |
| MORGAN STANLEY 160936 2.484 CB                               | 0.0001% US61747YEF88 |
| SPAIN KINGDOM OF GOVERNMENT 300431 0.10 GB                   | 0.0001% ES0000012H41 |
| HCA INC 150342 4.375 CB                                      | 0.0001% US404119CS65 |
| MYR BNP PARIBAS A/C                                          | 0.0001% -            |
| AUSTRALIA COMMONWEALTH OF GOVERNMENT 210530 2.5 GB           | 0.0001% AU0000013740 |
| NATIONAL RURAL UTILITIES COOP FINANCE CORP 150349 4.30 CB    | 0.0001% US637432NT82 |
| EUROPEAN STABILITY MECHANISM 021146 1.80 CB                  | 0.0001% EU000A1Z99A1 |
| JAPAN GOVERNMENT 200329 0.1 GB                               | 0.0001% JP1103541K42 |
| PIOTECH INC                                                  | 0.0001% CNE100005998 |
| JAPAN GOVERNMENT 201229 0.10 GB                              | 0.0001% JP1103571L10 |
| FNMA FNCL 011252 5.00 MBS POOL NO FS3416                     | 0.0001% US3140XJYN75 |
| AMAZON COM INC 130452 3.95 CB                                | 0.0001% US023135CJ31 |
| ENBW INTL FINANCE BV 201135 3.75 CB                          | 0.0001% XS2942479044 |
| BAVARIA STATE OF 180135 0.01 GB                              | 0.0001% DE0001053593 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 310535 0.50 GB        | 0.0001% FR0013461688 |
| UNEDIC 250534 0.10 CB                                        | 0.0001% FR0014001ZY9 |
| APPLE INC 080862 4.1 CB                                      | 0.0001% US037833ER75 |
| ONTARIO PROVINCE OF 020630 2.05 CB                           | 0.0001% CA68333ZAH07 |
| FMCC FNCL 010553 5.50 MBS POOL NO SD8324                     | 0.0001% US3132DWG982 |
| CHILE GOVERNMENT OF 010930 4.70 GB                           | 0.0001% CL0002454248 |
| TREASURY CORPORATION OF VICTORIA 201141 2.25 GB              | 0.0001% AU3CB0271955 |
| BRISTOL MYERS SQUIBB CO 260729 3.40 CB                       | 0.0001% US110122CP17 |
| THAILAND KINGDOM OF GOVERNMENT 170671 2.50 GB                | 0.0001% TH0623X3L600 |
| ISRAEL STATE OF GOVERNMENT 310537 1.50 GB                    | 0.0001% IL0011661803 |
| CARRIER GLOBAL CORP 050440 3.377 CB                          | 0.0001% US14448CAR51 |
| ISRAEL STATE OF GOVERNMENT 310347 3.75 GB                    | 0.0001% IL0011401937 |
| FMCC FNCL 010853 6.00 MBS POOL NO SD3603                     | 0.0001% US3132E0AC68 |
| WARNERMEDIA HOLDINGS INC 150342 5.05 CB                      | 0.0001% US55903VBD47 |
| FLEX INTERMEDIATE HOLDCO LLC 301239 4.317 CB                 | 0.0001% US33939HAB50 |
| ABN AMRO BANK NV 240137 0.625 CB                             | 0.0001% XS2435570895 |
| EUROPEAN UNION 040741 0.45 GB                                | 0.0001% EU000A3KT6B1 |
| FRANCE REPUBLIC OF GOVERNMENT 250566 1.75 GB                 | 0.0001% FR0013154028 |
| LOWES COMPANIES INC 010462 4.45 CB                           | 0.0001% US548661EF07 |
| JAPAN GOVERNMENT 200339 0.40 GB                              | 0.0001% JP1201681K44 |
| NRW BANK 090735 0.1 CB                                       | 0.0001% DE000NWB0AK3 |
| MUENCHENER HYPOTHEKENBANK EG 050935 0.125 CB                 | 0.0001% DE000MHB25J1 |
| DEERE AND CO 150450 3.75 CB                                  | 0.0001% US244199BK00 |
| SOCIETE DU GRAND PARIS 080442 1.625 GB                       | 0.0001% FR0014009KL1 |
| UNITED STATES TREASURY 151145 3.00 GB                        | 0.0001% US912810RP57 |
| CANADIAN GOVERNMENT 011234 3.25 GB                           | 0.0001% CA135087S216 |
| UNEDIC 250536 0.50 CB                                        | 0.0001% FR00140045Z3 |
| AXA HOME LOAN SFH 250635 0.125 CB                            | 0.0001% FR0013520210 |
| ERSTE GROUP BANK AG 120137 0.50 CB                           | 0.0001% AT0000A2UXN9 |
| ITALY REPUBLIC OF GOVERNMENT 010830 0.95 GB                  | 0.0001% IT0005403396 |
| UNITED PARCEL SERVICE INC 151147 3.75 CB                     | 0.0001% US911312BN52 |
| TARGET CORP 150446 3.625 CB                                  | 0.0001% US87612EBF25 |
| MONDELEZ INTERNATIONAL INC 130430 2.75 CB                    | 0.0001% US609207AT22 |
| SLOVAK REPUBLIC GOVERNMENT 060334 3.75 GB                    | 0.0001% SK4000024865 |
| ORACLE CORP 151147 4.00 CB                                   | 0.0001% US68389XBQ79 |
| ITALY REPUBLIC OF GOVERNMENT 011039 4.15 GB                  | 0.0001% IT0005582421 |
| COMMONWEALTH EDISON CO 010345 3.70 CB                        | 0.0001% US202795JF88 |
| VODAFONE GROUP PLC 170950 4.25 CB                            | 0.0001% US92857WBU36 |
| FLEMISH COMMUNITY OF 151035 0.125 GB                         | 0.0001% BE0002736172 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150848 1.25 GB        | 0.0001% DE0001102432 |
| PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINST 260849 0.00 CB | 0.0001% CH0485252875 |
| AMGEN INC 210240 3.15 CB                                     | 0.0001% US031162CR97 |
| FRANCE REPUBLIC OF GOVERNMENT 250555 3.25 GB                 | 0.0001% FR001400OHF4 |

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| HYDRO QUEBEC 150245 5.00 GB                                 | 0.0001% CA448814HZ92 |
| CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 191035 0.01 CB     | 0.0001% FR00140006K7 |
| NETHERLANDS KINGDOM OF THE GOVERNMENT 150154 2.00 GB        | 0.0001% NL00150012X2 |
| GOLDMAN SACHS GROUP INC 240243 3.436 CB                     | 0.0001% US38141GZN77 |
| AMERICAN WATER CAPITAL CORP 010947 3.75 CB                  | 0.0001% US03040WAR60 |
| FEDERATION DES CAISSES DESJARDINS DU QUEBEC 171128 5.467 CB | 0.0001% CA31430WF908 |
| S & P GLOBAL INC 010352 3.70 CB                             | 0.0001% US78409VBL71 |
| ONTARIO PROVINCE OF 021255 4.60 GB                          | 0.0001% CA68333ZBF32 |
| GOLDMAN SACHS GROUP INC 220442 3.21 CB                      | 0.0001% US38141GYC22 |
| EUROPEAN UNION 041039 3.375 GB                              | 0.0001% EU000A3LZ0X9 |
| EUROPEAN INVESTMENT BANK 161048 1.50 GB                     | 0.0001% XS1753042743 |
| NETHERLANDS KINGDOM OF THE GOVERNMENT 150732 0.50 GB        | 0.0001% NL0015000RP1 |
| WALT DISNEY CO 130560 3.80 CB                               | 0.0001% US254687GA88 |
| UNIVERSITY MICH UNIV REVS 010440 2.437 MB                   | 0.0001% US914455UF50 |
| MANITOBA PROVINCE OF 020634 4.25 GB                         | 0.0001% CA563469VE28 |
| MALAYSIA GOVERNMENT 310535 4.254 GB                         | 0.0001% MYBMY1500043 |
| BRITISH COLUMBIA PROVINCE OF 180634 4.15 GB                 | 0.0001% CA110709AK82 |
| CANADA GOVERNMENT 011245 3.50 GB                            | 0.0001% CA135087ZS68 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220757 1.75 GB | 0.0001% GB00BD0XH204 |
| ONTARIO TEACHERS FINANCE TRUST 200541 0.90 CB               | 0.0001% XS2344384842 |
| BANK OF MONTREAL 181228 4.537 CB                            | 0.0001% CA06368LB887 |
| UNITED KINGDOM GILT 310140 4.38 GB                          | 0.0001% GB00BQC82D08 |
| JAPAN GOVERNMENT 201248 0.70 GB                             | 0.0001% JP1300611K15 |
| WALLONIE STATE OF 220640 1.05 GB                            | 0.0001% BE0002709906 |
| COMCAST CORP 011156 2.937 CB                                | 0.0001% US20030NDU28 |
| APTIV PLC 010552 4.15 CB                                    | 0.0001% US00217GAC78 |
| FEDEX CORP 150541 3.25 CB                                   | 0.0001% US31428XCN49 |
| RON BNP PARIBAS A/C                                         | 0.0001% -            |
| AMGEN INC 150841 2.80 CB                                    | 0.0001% US031162DA53 |
| FMCC FNCL 010452 2.50 MBS POOL NO QE0374                    | 0.0001% US3133B9MX98 |
| JAPAN GOVERNMENT OF 201246 0.60 GB                          | 0.0001% JP1300531GCO |
| Outstanding Settlement Receipts - CAD                       | 0.0001% -            |
| FNMA FNCL 010953 6.00 MBS POOL NO CB7115                    | 0.0001% US3140QS3Z27 |
| BANK OF AMERICA CORP 190641 2.676 CB                        | 0.0001% US06051GJE08 |
| CROWN CASTLE INTERNATIONAL CORP 010441 2.90 CB              | 0.0001% US22822VAX91 |
| VONOVIA SE 140641 1.50 CB                                   | 0.0001% DE000A3E5MK0 |
| CANADA GOVERNMENT 010631 1.50 GB                            | 0.0001% CA135087M276 |
| MANITOBA PROVINCE OF 020628 3.00 GB                         | 0.0001% CA563469UR40 |
| AMERICAN INTERNATIONAL GROUP INC 300630 3.40 CB             | 0.0001% US026874DR53 |
| NEDERLANDSE WATERSCHAPSBANK NV 041041 0.75 GB               | 0.0001% XS1499594916 |
| AUSTRIA REPUBLIC OF GOVERNMENT 201040 0.00 GB               | 0.0001% AT0000A2KQ43 |
| VERIZON COMMUNICATIONS INC 030941 2.85 CB                   | 0.0001% US92343VGL27 |
| QUEBEC PROVINCE OF 010933 3.60 GB                           | 0.0001% CA74814ZFS70 |
| APPLE INC 080241 2.375 CB                                   | 0.0001% US037833EE62 |
| SWEDEN KINGDOM OF GOVERNMENT 300339 3.50 GB                 | 0.0001% SE0002829192 |
| THOMSON REUTERS CORP 140525 2.239 CB                        | 0.0001% CA884903BW40 |
| WALMART INC 220941 2.50 CB                                  | 0.0001% US931142EU39 |
| BANK OF MONTREAL 010328 3.19 CB                             | 0.0001% CA06368BTX69 |
| AUSTRIA REPUBLIC OF GOVERNMENT 200351 0.75 GB               | 0.0001% AT0000A2EJ08 |
| FNMA FNCL 011151 1.50 MBS POOL NO MA4464                    | 0.0001% US31418D6A53 |
| NEW BRUNSWICK PROVINCE OF 140826 2.60 GB                    | 0.0001% CA642866GK79 |
| AUSTRALIA COMMONWEALTH OF GOVERNMENT 210651 1.75 GB         | 0.0001% AU0000097495 |
| TAMPA ELECTRIC CO 150351 3.45 CB                            | 0.0001% US875127BJ01 |
| FNMA FNCL 010437 2.50 MBS POOL NO FS2950                    | 0.0001% US3140XJH483 |
| ROYAL BANK OF CANADA 030532 2.94 CB                         | 0.0001% CA780086UL64 |
| CHOICE PROPERTIES REAL ESTATE INVESTMENT 210527 2.848 CB    | 0.0001% CA17039AAU03 |
| WALT DISNEY CO 300327 3.057 CB                              | 0.0001% CA254687FU53 |
| CANADIAN WESTERN BANK 160426 1.926 CB                       | 0.0001% CA136765BQ65 |

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| DOW CHEMICAL CO 151150 3.60 CB                             | 0.0001% US260543DD22 |
| SINGAPORE REPUBLIC OF GOVERNMENT 011051 1.875 GB           | 0.0001% SGXF89085702 |
| ALBERTA PROVINCE OF 010650 3.10 CB                         | 0.0001% CA013051ED53 |
| CANADIAN IMPERIAL BANK OF COMMERCE 210431 1.96 CB          | 0.0001% CA13607HRJ37 |
| LOWE'S COMPANIES INC 150941 2.80 CB                        | 0.0001% US548661EE32 |
| ROYAL BANK OF CANADA 040526 1.589 CB                       | 0.0001% CA780086TM66 |
| GENERAL MOTORS FINANCIAL OF CANADA LTD 150426 1.75 CB      | 0.0001% CA37045YAG94 |
| RIOCAN REAL ESTATE INVESTMENT TRUST 150626 1.974 CB        | 0.0001% CA766910BG73 |
| CANADIAN IMPERIAL BANK OF COMMERCE 150726 1.70 CB          | 0.0001% CA13607HVV19 |
| JAPAN GOVERNMENT OF 200334 0.80 GB                         | 0.0001% JP1103741Q44 |
| LUXEMBOURG GRAND DUCHY OF GOVERNMENT 250542 1.75 GB        | 0.0001% LU2475494477 |
| DELL INTERNATIONAL LLC 151251 3.45 CB                      | 0.0001% US24703DBH35 |
| FMCC FNCI 011035 3.00 MBS POOL NO SB0471                   | 0.0001% US3132CWQY39 |
| SOUTHERN ELECTRIC POWER DISTRIBUTION PLC 070632 5.50 CB    | 0.0001% XS0139563166 |
| ESSENTIAL UTILITIES INC 150450 3.351 CB                    | 0.0001% US29670GAE26 |
| SPAIN KINGDOM OF GOVERNMENT 300739 3.90 CB                 | 0.0001% ES0000012L60 |
| JPMORGAN CHASE AND CO 220451 3.109 CB                      | 0.0001% US46647PBN50 |
| PEPSICO INC 140446 4.45 CB                                 | 0.0001% US713448DD75 |
| STEEL DYNAMICS INC 151050 3.25 CB                          | 0.0001% US858119BP41 |
| METROPOLITAN LIFE GLOBAL FUNDING I 200328 1.95 CB          | 0.0001% CA592179KA25 |
| ROYALTY PHARMA PLC 020950 3.55 CB                          | 0.0001% US78081BAM54 |
| PRUDENTIAL PLC 191231 6.125 CB                             | 0.0001% XS0140198044 |
| ROGERS COMMUNICATIONS INC 091230 2.90 CB                   | 0.0001% CA775109CS88 |
| LOBLAW COMPANIES LTD 070530 2.284 CB                       | 0.0001% CA539481AN18 |
| VERIZON COMMUNICATIONS INC 160530 2.50 CB                  | 0.0001% CA92343VFG47 |
| ROMANIA GOVERNMENT 021240 2.625 GB                         | 0.0001% XS2258400162 |
| FNMA FNCL 010753 6.00 MBS POOL NO MA5073                   | 0.0001% US31418ET751 |
| FNMA FNCL 010950 2.00 MBS POOL NO MA4158                   | 0.0001% US31418DTQ50 |
| TELUS CORP 131131 2.85 CB                                  | 0.0001% CA87971MBV42 |
| BERLIN STATE OF 060840 0.05 GB                             | 0.0001% DE000A289K71 |
| SWITZERLAND CONFEDERATION OF GOVT 240555 0.5 GB            | 0.0001% CH0344958472 |
| FMCC FNCL 010453 5.00 MBS POOL NO SD2660                   | 0.0001% US3132DP5V61 |
| FNMA FNCL 010851 2.50 MBS POOL NO MA4399                   | 0.0001% US31418D3H34 |
| ONTARIO PROVINCE OF 021253 3.75 GB                         | 0.0001% CA68333ZAV90 |
| AUSTRIA REPUBLIC OF GOVERNMENT 20092117 2.10 GB            | 0.0001% AT0000A1XML2 |
| NEW YORK NY 011049 5.094 MB                                | 0.0001% US64966SHM17 |
| EUROPEAN BK RECON DEV 191028 4.25 CB                       | 0.0001% XS3006188042 |
| FNMA FNCL 010453 5.50 MBS POOL NO CB6004                   | 0.0001% US3140QRU681 |
| SUN LIFE FINANCIAL INC 011035 2.06 CB                      | 0.0001% CA86682ZAN65 |
| Income Due - CNY                                           | 0.0001% -            |
| LUXEMBOURG GRAND DUCHY OF GOVERNMENT 240331 0.00 GB        | 0.0001% LU2320463339 |
| AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 180629 5.00 CB | 0.0001% AU3CB0310563 |
| ONTARIO PROVINCE OF 020643 3.50 GB                         | 0.0001% CA68323AAY07 |
| UNITED STATES TREASURY 150243 3.875 GB                     | 0.0001% US912810TQ13 |
| DE VOLKSBANK NV 191140 0.125 CB                            | 0.0001% XS2259193998 |
| AUSTRALIA COMMONWEALTH OF GOVERNMENT 210541 2.75 GB        | 0.0001% AU0000018442 |
| BUONI POLIENNALI DEL TES 011054 4.30 GB                    | 0.0001% IT0005611741 |
| MICROSOFT CORP 010650 2.525 CB                             | 0.0001% US594918CC64 |
| WALT DISNEY CO 010949 2.75 CB                              | 0.0001% US254687FM36 |
| CT REAL ESTATE INVESTMENT TRUST 060131 2.371 CB            | 0.0001% CA126462AG57 |
| ONTARIO PROVINCE OF 020645 3.45 GB                         | 0.0001% CA68323ACC68 |
| QUEENSLAND TREASURY CORP 210736 5.25 GB                    | 0.0001% AU3SG0002868 |
| LLOYDS BANKING GROUP PLC 221127 4.25 CB                    | 0.0001% AU3CB0248862 |
| NORTHERN TERRITORY TREASURY CORP 210334 5.25 GB            | 0.0001% AU3SG0003049 |
| QUEBEC PROVINCE OF 011241 5.00 GB                          | 0.0001% CA74814ZEF68 |

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| FINLAND REPUBLIC OF GOVERNMENT 150436 0.125 GB               | 0.0001% FI4000415153 |
| BELGIUM KINGDOM OF GOVT 220629 0.9 GB                        | 0.0001% BE0000347568 |
| UK TREASURY 221026 0.375 GB                                  | 0.0001% GB00BNNGP668 |
| NORTHERN GAS NETWORKS FINANCE PLC 230340 5.625 CB            | 0.0001% XS0494932741 |
|                                                              |                      |
| HSBC HOLDINGS PLC 290340 6.00 CB                             | 0.0001% XS0498768315 |
| COMMONWEALTH EDISON CO 010951 2.75 CB                        | 0.0001% US202795JU55 |
| AUST CAPITAL TERRITORY 231034 4.50 TB                        | 0.0001% AU3SG0002769 |
| APPLE INC 080261 2.80 CB                                     | 0.0001% US037833EG11 |
| DIAMOND 1 FINANCE CORP 150736 8.10 CB                        | 0.0001% US24703TAJ51 |
| KONINKLIJKE KPN NV 011030 8.375 CB                           | 0.0001% US780641AH94 |
| SINGAPORE REPUBLIC OF GOVERNMENT 010832 2.625 GB             | 0.0001% SGXF46767848 |
|                                                              |                      |
| FMCC FNCL 011252 5.50 MBS POOL NO SD2045                     | 0.0001% US3132DPHW14 |
| MONDELEZ INTERNATIONAL INC 040950 2.625 CB                   | 0.0001% US609207AW50 |
| BRL BNP PARIBAS A/C                                          | 0.0001% -            |
| PFIZER INC 150339 7.20 CB                                    | 0.0001% US717081CY74 |
| NEWFOUNDLAND AND LABRADOR PROVINCE OF 171046 3.30 GB         | 0.0001% CA651333FT85 |
| INTEL CORP 120851 3.05 CB                                    | 0.0001% US458140BW93 |
| KELLOGG CO 010431 7.45 CB                                    | 0.0001% US487836AT55 |
| FMCC FNCL 010337 1.50 MBS POOL NO SB8144                     | 0.0001% US3132D6BM12 |
| FRESHWATER FINANCE PLC SERIES 4 CLASS A 171036 ABS           | 0.0001% XS0270195877 |
| SOUTHERN ELECTRIC POWER DISTRIBUTION PLC 200237 4.625 CB     | 0.0001% XS0244171236 |
| MANITOBA PROVINCE OF 050350 3.20 GB                          | 0.0001% CA563469US23 |
| SPAIN KINGDOM OF GOVERNMENT 311050 1.00 GB                   | 0.0001% ES0000012G00 |
| CANADA GOVERNMENT 011264 2.75 GB                             | 0.0001% CA135087C939 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150852 0.00 GB        | 0.0001% DE0001102572 |
| FREDDIE MAC POOL 6.50 010254 RJ0858 MBS                      | 0.0001% US3142GQ5U21 |
| NEW BRUNSWICK PROVINCE OF 140820 3.05 GB                     | 0.0001% CA642866GQ40 |
| METROPOLITAN TRANSPORTATION AUTHORITY IF NY 151139 6.668 MB  | 0.0001% US59259YBY41 |
| ASTRAZENECA PLC 150937 6.45 CB                               | 0.0001% US046353AD01 |
| ALBERTA PROVINCE OF 010652 2.95 GB                           | 0.0001% CA013051EQ66 |
| FNMA FNCL 010751 1.50 MBS POOL NO FM8630                     | 0.0001% US3140XCSU30 |
| FNMA FNCL 011152 4.50 MBS POOL NO MA4805                     | 0.0001% US31418EKT63 |
| SLOVENIA REPUBLIC OF GOVERNMENT 250335 1.50 GB               | 0.0001% SI0002103487 |
| CHICAGO ILL O HARE INTL ARPT REV 010140 6.395 MB             | 0.0001% US167593AN29 |
| UNILEVER CAPITAL CORP 151132 5.90 CB                         | 0.0001% US904764AH00 |
| BAY AREA TOLL AUTHORITY 010449 6.263 CB                      | 0.0001% US072024ND01 |
| ROMANIA GOVERNMENT 300532 5.25 GB                            | 0.0001% XS2829209720 |
| AETN 150636 6.625 CB                                         | 0.0001% US00817YAF51 |
| HEWLETT PACKARD ENTERPRISES CO 151035 6.20 CB                | 0.0001% US42824CAX74 |
| QUEBEC PROVINCE OF 011253 2.85 GB                            | 0.0001% CA74814ZFL28 |
| CISCO SYSTEMS INC 150239 5.90 CB                             | 0.0001% US17275RAD44 |
| BELL CANADA INC 300950 3.50 CB                               | 0.0001% CA07813ZCD48 |
| ROMANIA 240931 5.13 GB                                       | 0.0001% XS2908644615 |
| DEUTSCHE BAHN FINANCE GMBH 081250 0.625 CB                   | 0.0001% XS2270142966 |
| HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 140627 1.50 CB        | 0.0001% XS1629387462 |
| BERLIN STATE OF 260152 0.625 GB                              | 0.0001% DE000A3H2Y73 |
| GREAT WEST LIFE CO INC 080750 2.981 CB                       | 0.0001% CA39138CAJ59 |
| BMW FINANCE NV 130726 0.75 CB                                | 0.0001% XS2010447238 |
| AUSTRIA REPUBLIC OF GOVERNMENT 200644 3.15 GB                | 0.0001% AT0000A0VRQ6 |
| BAYER CORP 150228 6.65 CB                                    | 0.0001% US072732AC42 |
| NETHERLANDS KINGDOM OF THE GOVERNMENT 150152 0.00 GB         | 0.0001% NL0015614579 |
| ROMANIA GOVERNMENT 260530 3.624 CB                           | 0.0001% XS2178857954 |
| 407 INTERNATIONAL INC 070350 2.84 CB                         | 0.0001% CA35085ZBV72 |
| NEW YORK N Y CITY MUN WTR FIN AUTH WTR 150642 5.724 MUN BOND | 0.0001% US64972FT309 |
| FREDDIE MAC POOL 6.50 010954 SD6306 MBS                      | 0.0001% US3132DUAF49 |



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| INGERSOLL RAND GLOBAL HOLDING COMPANY LTD 150643<br>5.75 CB                | 0.0001% US45687AAG76 |
| META PLATFORMS INC 150528 4.60 CB                                          | 0.0001% US30303M8L96 |
| ONTARIO PROVINCE OF 021252 2.55 GB                                         | 0.0001% CA68333ZAS61 |
| NORTH RHINE WESTPHALIA STATE OF 070373 3.40 GB                             | 0.0001% DE000NRW0N26 |
| META PLATFORMS INC 150553 5.60 CB                                          | 0.0001% US30303M8Q83 |
| THAILAND KINGDOM OF GOVERNMENT 170643 3.45 GB                              | 0.0001% TH0623A3N603 |
| ELI LILLY CO 120235 5.10 CB                                                | 0.0001% US532457CX41 |
| TR FINANCE LLC 150835 5.50 CB                                              | 0.0001% US87268LAE74 |
| DOWDUPONT INC 151128 4.725 CB                                              | 0.0001% US26078JAD28 |
| KEYSIGHT TECHNOLOGIES INC 060427 4.60 CB                                   | 0.0001% US49338LAE39 |
| NEW YORK NY 011052 5.263 MUN BOND                                          | 0.0001% US64966QL651 |
| EUROPEAN UNION 041237 2.75 GB                                              | 0.0001% EU000A3K4D09 |
| LENNAR CORP 291127 4.75 CB                                                 | 0.0001% US526057CD41 |
| TIME WARNER CABLE 150639 6.75 CB                                           | 0.0001% US88732JAU25 |
| ELI LILLY CO 120255 5.50 CB                                                | 0.0001% US532457CY24 |
| COMCAST CORP 151025 3.95 CB                                                | 0.0001% US20030NCS80 |
| ABBVIE INC 150355 5.60 CB                                                  | 0.0001% US00287YEB11 |
| VENTAS REALTY LP 151130 4.75 CB                                            | 0.0001% US92277GAV95 |
| REPUBLIC OF POLAND 120235 5.38 GB                                          | 0.0001% US857524AH50 |
| CHARLES SCHWAB CORP 210525 3.85 CB                                         | 0.0001% US808513AX31 |
| ABBVIE INC 140525 3.60 CB                                                  | 0.0001% US00287YAQ26 |
| CIGNA CORP 151028 4.375 CB                                                 | 0.0001% US125523AH38 |
| PRINCIPAL FINANCIAL GROUIP INC 150525 3.40 CB                              | 0.0001% US74251VAK89 |
| OTIS WORLDWIDE CORP 050425 2.056 CB                                        | 0.0001% US68902VAH06 |
| TARGET CORP 150425 2.25 CB                                                 | 0.0001% US87612EBL92 |
| IRELAND GOVERNMENT 220441 0.55 GB                                          | 0.0001% IE00BMQ5JM72 |
| INTERCONTINENTAL EXCHANGE INC 011225 3.75 CB                               | 0.0001% US45866FAD69 |
| SANTANDER HOLDINGS USA INC 170725 4.50 CB                                  | 0.0001% US80282KAE64 |
| COMCAST CORP 151028 4.15 CB                                                | 0.0001% US20030NCT63 |
| UNITED STATES TREASURY 150255 4.625 GB                                     | 0.0001% US912810UG12 |
| WALMART 260625 3.55 CB                                                     | 0.0001% US931142ED14 |
| MICROSOFT CORP 031125 3.125 CB                                             | 0.0001% US594918BJ27 |
| STRYKER CORP 011125 3.375 CB                                               | 0.0001% US863667AH48 |
| KELLOG CO 010426 3.25 CB                                                   | 0.0001% US487836BP25 |
| OWL ROCK CAPITAL CORP 150126 4.25 CB                                       | 0.0001% US69121KAD63 |
| FOX CORP 250129 4.709 CB                                                   | 0.0001% US35137LAH87 |
| KIMCO REALTY CORP 010427 3.80 CB                                           | 0.0001% US49446RAS85 |
| SINGAPORE REPUBLIC OF GOVERNMENT 010739 2.375 GB                           | 0.0001% SGXF13029610 |
| <br>                                                                       |                      |
| GOLDMAN SACHS AND CO LLC 010529 4.223 CB                                   | 0.0001% US38141GWZ35 |
| WESTINGHOUSE AIRE BRAKE TECHNOLOGIES CORP 150928<br>STEP                   | 0.0001% US960386AM29 |
| SALESFORCE COM INC 110428 3.70 CB                                          | 0.0001% US79466LAF13 |
| BRISTOL-MYERS SQUIBB CO 220244 5.50 CB                                     | 0.0001% US110122EI39 |
| EXPEDIA GROUP INC 150235 5.40 CB                                           | 0.0001% US30212PBL85 |
| CME GROUP INC 150943 5.30 CB                                               | 0.0001% US12572QAF28 |
| EDWARDS LIFESCIENCES CORP 150628 4.30 CB                                   | 0.0001% US28176EAD04 |
| MCDONALDS CORP 300126 3.70 CB                                              | 0.0001% US58013MEY66 |
| MYLAN NV 150626 3.95 CB                                                    | 0.0001% US62854AAN46 |
| BIOGEN INC 150925 4.05 CB                                                  | 0.0001% US09062XAF06 |
| CARDINAL HEALTH INC 150925 3.75 CB                                         | 0.0001% US14149YBE77 |
| Freddie Mac Structured Pass-Through Certificates - maturing<br>25 Jul 2033 | 0.0001% US3137HAMB93 |
| HOME DEPOT INC 061228 3.90 CB                                              | 0.0001% US437076BW12 |
| FIDELITY NATIONAL FINANCIAL INC 150828 4.50 CB                             | 0.0001% US31620RAH84 |
| GREAT WEST LIFECO FINANCE 170528 4.047 CB                                  | 0.0001% US39138QAA31 |
| BROADCOM INC 151034 4.80 CB                                                | 0.0001% US11135FCD15 |
| SIMON PROPERTY GROUP LP 150126 3.30 CB                                     | 0.0001% US828807CW58 |
| SINGAPORE REPUBLIC OF GOVERNMENT 010654 3.25 GB                            | 0.0001% SGXPK17B11U8 |
| WALMART INC 080726 3.05 CB                                                 | 0.0001% US931142EM13 |
| AT AND T INC 010329 4.35 CB                                                | 0.0001% US00206RHJ41 |
| AIR PRODUCTS AND CHEMICALS INC 151025 1.50 CB                              | 0.0001% US009158BB15 |
| MARRIOTT INTERNATIONAL INC 150626 3.125 CB                                 | 0.0001% US571903AS22 |
| ARTHUR J GALLAGHER CO 150754 5.75 CB                                       | 0.0001% US04316JAJ88 |

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| MICROSOFT CORP 060227 3.30 CB                        | 0.0001% US594918BY93 |
| LEGG MASON INC 150144 5.625 CB                       | 0.0001% US524901AR65 |
| AIR LEASE CORP 150126 2.875 CB                       | 0.0001% US00914AAJ16 |
| QUEENSLAND TREASURY CORP 020234 4.75 GB              | 0.0001% AU3SG0002959 |
| MONONGAHELA POWER CO 150527 3.55 CB                  | 0.0001% US610202BR34 |
| ALLSTATE CORP 151226 3.28 CB                         | 0.0001% US020002BD26 |
| PRINCIPAL FINANCIAL GROUP INC 151126 3.10 CB         | 0.0001% US74251VAM46 |
| GENERAL MOTORS CO 021043 6.25 CB                     | 0.0001% US37045VAF76 |
| WRKCO INC 010628 3.90 CB                             | 0.0001% US92940PAE43 |
| MORGAN STANLEY 270726 3.125 CB                       | 0.0001% US61761J3R84 |
| FMCC FNCL 011151 2.00 MBS POOL NO RA6188             | 0.0001% US3133KM2V64 |
| ERP OPERATING LP 011126 2.85 CB                      | 0.0001% US26884ABF93 |
| BROADCOM INC 150926 3.459 CB                         | 0.0001% US11135FAN15 |
| DIGITAL REALTY TRUST LP 150827 3.70 CB               | 0.0001% US25389JAR77 |
| WILLIS NORTH AMERICA INC 050354 5.90 CB              | 0.0001% US970648AN13 |
| VENTAS REALTY LP 010328 4.00 CB                      | 0.0001% US92277GAM96 |
| PEPSICO INC 151027 3.00 CB                           | 0.0001% US713448DY13 |
| FHMS K074 - maturing 25 Jan 2028                     | 0.0001% US3137F4D414 |
| EUROPEAN UNION 040250 3.25 GB                        | 0.0001% EU000A3K4EU0 |
| META PLATFORMS INC 150854 5.40 CB                    | 0.0001% US30303M8V78 |
| PACCAR FINANCIAL CORP 260929 4.00 CB                 | 0.0001% US69371RT486 |
| BANK OF NEY YORK MELLON CORP 290128 3.40 CB          | 0.0001% US06406RAF47 |
| HCA INC 150629 4.125 CB                              | 0.0001% US404119BX69 |
| FRANCE TELECOM SA 130142 5.375 CB                    | 0.0001% US35177PAX50 |
| NESTLE FINANCE INTERNATIONAL LTD SA 140629 0.25 CB   | 0.0001% XS2350632472 |
| ABBVIE INC 150354 5.40 CB                            | 0.0001% US00287YDW66 |
| RELX CAPITAL INC 180329 4.0 CB                       | 0.0001% US74949LAC63 |
| GUARDIAN LIFE GLOBAL FUNDING 101225 0.875 CB         | 0.0001% US40139LBC63 |
| MARVELL TECHNOLOGY INC 150426 1.65 CB                | 0.0001% US573874AC88 |
| JAPAN GOVERNMENT OF 201244 2.00 GB                   | 0.0001% JP1201911R15 |
| AMERICAN TOWER COR 150426 1.6 CB                     | 0.0001% US03027XBL38 |
| JPMORGAN CHASE AND CO 220427 1.578 CB                | 0.0001% US46647PCB04 |
| UNITED PARCEL SERVICE INC 010450 5.30 CB             | 0.0001% US911312BW51 |
| T-MOBILE USA INC 150430 3.875 CB                     | 0.0001% US87264ABF12 |
| UBER TECHNOLOGIES INC 150934 4.80 CB                 | 0.0001% US90353TAP57 |
| PRUDENTIAL FINANCIAL INC 100326 1.50 CB              | 0.0001% US74432QCH65 |
| FNMA FNCL 011051 2.00 MBS POOL NO FM9179             | 0.0001% US3140XDFV33 |
| PENSKE TRUCK LEASING CO LP 150626 1.70 CB            | 0.0001% US709599BM55 |
| CORNING INC 151148 5.35 CB                           | 0.0001% US219350BK07 |
| XLIT LTD 151243 5.25 CB                              | 0.0001% US98420EAB11 |
| PFIZER INVESTMENT ENTERPRISES PTE LTD 190543 5.11 CB | 0.0001% US716973AF98 |
| PFIZER INC 150329 3.45 C                             | 0.0001% US717081ET61 |
| ELI LILLY AND CO 150329 3.375 CB                     | 0.0001% US532457BV93 |
| ATHENE GLOBAL FUNDING 290626 1.608 CB                | 0.0001% US04685A2Z36 |
| ROGERS COMMUNICATIONS INC 011043 5.45 CB             | 0.0001% US775109AZ48 |
| PROLOGIS LP 150427 2.125 CB                          | 0.0001% US74340XBN03 |
| CNH INDUSTRIAL CAPITAL LLC 150726 1.45 CB            | 0.0001% US12592BAM63 |
| HASBRO INC 191129 3.90 CB                            | 0.0001% US418056AZ06 |
| ANHEUSER BUSCH INBEV WORLDWIDE INC 010630 3.50 CB    | 0.0001% US035240AV25 |
| ORACLE CORP 150740 5.375 CB                          | 0.0001% US68389XAM74 |
| MOODYS CORP 150744 5.25 CB                           | 0.0001% US615369AE53 |
| AMGEN INC 210227 2.20 CB                             | 0.0001% US031162CT53 |
| MDC HOLDINGS INC 150130 3.85 CB                      | 0.0001% US552676AT59 |
| FMCC FNCL 010950 2.00 MBS POOL NO QB2929             | 0.0001% US3133A9HE82 |
| ABBOTT LABORATORIES 301146 4.90 CB                   | 0.0001% US002824BH26 |
| COMCAST CORP 150133 4.25 CB                          | 0.0001% US20030NBH35 |
| ABBVIE INC 211129 3.20 CB                            | 0.0001% US00287YBX67 |
| ORACLE CORP 270934 4.70 CB                           | 0.0001% US68389XCT00 |
| MASTERCARD INC 260330 3.35 CB                        | 0.0001% US57636QAP90 |
| JABIL INC 150130 3.6 CB                              | 0.0001% US466313AJ20 |
| MARSH AND MCLENNAN COMPANIES INC 150339 4.75 CB      | 0.0001% US571748BH49 |
| Income Due - PHP                                     | 0.0001% -            |

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| NVIDIA CORP 010430 2.85 CB                                      | 0.0001% US67066GAF19 |
| PRUDENTIAL FUNDING ASIA 140430 3.125 CB                         | 0.0001% US744330AA93 |
| GENERAL MOTORS CO 010449 5.95 CB                                | 0.0001% US37045VAT70 |
| FOX CORP 250149 5.576 CB                                        | 0.0001% US35137LAK17 |
| FNMA FNCL 011051 2.00 MBS POOL NO CB1855                        | 0.0001% US3140QMBZ64 |
| FNMA FNCL 010254 6.50 MBS POOL NO CB8024                        | 0.0001% US3140QT4J57 |
| BLOCK FINANCIAL LLC 150830 3.875 CB                             | 0.0001% US093662AH70 |
| VODAFONE GROUP PLC 100253 5.625 CB                              | 0.0001% US92857WBY57 |
| INTERNATIONAL BANK FOR RECONSTRUCTION AND DE<br>030151 0.125 CB | 0.0001% XS2251330184 |
| POLAND REPUBLIC OF GOVERNMENT 180354 5.50 GB                    | 0.0001% US731011AZ55 |
| UBER TECHNOLOGIES INC 150954 5.35 CB                            | 0.0001% US90353TAQ31 |
| HUNGARY GOVERNMENT 280432 1.625 GB                              | 0.0001% XS2161992511 |
| FARMERS EXCHANGE CAPITAL III 151054 5.454 CB                    | 0.0001% US30958QAA94 |
| ASTRAZENECA FINANCE LLC 280528 1.75 CB                          | 0.0001% US04636NAE31 |
| T MOBILE USA INC 150655 5.25 CB                                 | 0.0001% US87264ADN28 |
| AMERICAN HONDA FINANCE CORP 240328 2.0 CB                       | 0.0001% US02665WDW82 |
| QUALCOMM INC 200545 4.80 CB                                     | 0.0001% US747525AK99 |
| FRESENIUS FINANCE IRELAND PLC 011031 0.875 CB                   | 0.0001% XS2325562697 |
| OWL ROCK CAPITAL CORP 110628 2.875 CB                           | 0.0001% US69121KAG94 |
| EQUITABLE FINANCIAL LIFE GLOBAL FUNDING 080328 1.80 CB          | 0.0001% US29449WAF41 |
|                                                                 |                      |
| APPLE INC 230246 4.65 CB                                        | 0.0001% US037833BX70 |
| PORTUGAL OBRIG 120452 1.00 CB                                   | 0.0001% PTOTECOE0037 |
| APPLE INC 080228 1.20 CB                                        | 0.0001% US037833EC07 |
| FNMA FNCL 010853 6.00 MBS POOL NO CB6921                        | 0.0001% US3140QSVF33 |
| NEWMONT MINING CORP 150342 4.875 CB                             | 0.0001% US651639AP18 |
| KONINKLIJKE PHILIPS NV 150342 5.0 CB                            | 0.0001% US500472AE51 |
| FNMA FNCL 010353 5.50 MBS POOL NO CB5908                        | 0.0001% US3140QRR620 |
| FMCC FNCL 010653 5.00 MBS POOL NO SD3148                        | 0.0001% US3132DQP910 |
| LAM RESEARCH CORP 150349 4.875 CB                               | 0.0001% US512807AT55 |
| FEDEX CORP 150550 5.25 CB                                       | 0.0001% US31428XCY04 |
| NUTRIEN LTD 010449 5.00 CB                                      | 0.0001% US67077MAU27 |
| WALT DISNEY CO 130131 2.65 CB                                   | 0.0001% US254687FX90 |
| FMCC FNCL 010153 5.50 MBS POOL NO RA8411                        | 0.0001% US3133KQKY16 |
| ORACLE CORP 270954 5.38 CB                                      | 0.0001% US68389XCU72 |
| WESTPAC BANKING CORP 240739 4.421 CB                            | 0.0001% US961214EG45 |
| MARRIOTT INTERNATIONAL INC 151032 3.50 CB                       | 0.0001% US571903BF91 |
| INTEL CORP 151129 2.45 CB                                       | 0.0001% US458140BH27 |
| FMCC FNCL 010153 5.00 MBS POOL NO SD2248                        | 0.0001% US3132DPP938 |
| WALT DISNEY CO 010929 2.00 CB                                   | 0.0001% US254687FL52 |
| MCKESSON CORP 150344 4.883 CB                                   | 0.0001% US581557BC84 |
| CAMPBELL SOUP CO 240430 2.375 CB                                | 0.0001% US134429BJ73 |
| GOLDMAN SACHS GROUP INC 211045 4.75 CB                          | 0.0001% US38141GVS01 |
| JABIL INC 150131 3.00 CB                                        | 0.0001% US466313AK92 |
| REPUBLIC SERVICES INC 010330 2.3 CB                             | 0.0001% US760759AV21 |
| STARBUCKS CORP 151130 2.55 CB                                   | 0.0001% US855244AZ28 |
| BOSTON PROPERTIES LP 300131 3.25 CB                             | 0.0001% US10112RBD52 |
| MEDTRONIC INC 150345 4.625 CB                                   | 0.0001% US585055BU98 |
| CHILDRENS HOSPITAL MEDICAL CENTER 150544 4.268 CB               | 0.0001% US16876AAA25 |
| KROGER CO 010530 2.20 CB                                        | 0.0001% US501044DP37 |
| FNMA FNCL 010153 5.50 MBS POOL NO FS3710                        | 0.0001% US3140XKDDQ9 |
| MOTOROLA SOLUTIONS INC 240531 2.75 CB                           | 0.0001% US620076BU23 |
| HCA INC 150649 5.25 CB                                          | 0.0001% US404119BZ18 |
| MEAD JOHNSON NUTRITION CO 010644 4.60 CB                        | 0.0001% US582839AG14 |
| BIOGEN INC 010530 2.25 CB                                       | 0.0001% US09062XAH61 |
| GNMA G2SF 201252 5.50 MBS POOL NO MA8491                        | 0.0001% US36179XNG78 |
| NESTLE FINANCE INTERNATIONAL LTD 021137 1.75 CB                 | 0.0001% XS1707075245 |
| WESTLAKE CHEMICAL CORP 150846 5.00 CB                           | 0.0001% US960413AS12 |
| JAPAN GOVERNMENT 201251 0.70 GB                                 | 0.0001% JP1300731N17 |
| HUMANA INC 011044 4.95 CB                                       | 0.0001% US444859BE13 |
| CIGNA CORP 151248 4.90 CB                                       | 0.0001% US125523AK66 |
| BELGIUM KINGDOM OF GOVERNMENT 220671 0.65 GB                    | 0.0001% BE0000353624 |
| UNITEDHEALTH GROUP INC 150562 4.95 CB                           | 0.0001% US91324PEL22 |
| GOLDMAN SACHS GROUP INC 220432 2.615 CB                         | 0.0001% US38141GYB49 |

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| VISA INC 141245 4.30 CB                                     | 0.0001% US92826CAF95 |
| PRINCIPAL FINANCIAL GROUP INC 150630 2.125 CB               | 0.0001% US74251VAS16 |
| CHARLES SCHWAB CORP 130531 2.30 CB                          | 0.0001% US808513BS37 |
| UNITEDHEALTH GROUP INC 150552 4.75 CB                       | 0.0001% US91324PEK49 |
| IDEX CORP 150631 2.625 CB                                   | 0.0001% US45167RAH75 |
| BECTON DICKINSON AND CO 060647 4.669 CB                     | 0.0001% US075887BX67 |
| WESTPAC BANKING CORP 151135 2.668 CB                        | 0.0001% US961214EP44 |
| QUEST DIAGNOSTICS INC 300345 4.70 CB                        | 0.0001% US74834LAY65 |
| GOLDEN ST TOB SECURITIZATION CORP CALIF TOB 010634 2.746 GB | 0.0001% US38122NB504 |
| IRELAND REPUBLIC OF GOVERNMENT 180245 2.00 GB               | 0.0001% IE00BV8C9186 |
| VOYA FINANCIAL INC 150646 4.80 CB                           | 0.0001% US929089AC42 |
| INTERNATIONAL FLAVORS AND FRAGRANCES INC 011130 2.30 CB     | 0.0001% US459506AQ49 |
| MASCO CORP 011030 2.0 CB                                    | 0.0001% US574599BP01 |
| ERP OPERATING LP 010645 4.50 CB                             | 0.0001% US26884ABE29 |
| TIME WARNER CABLE 010941 5.50 CB                            | 0.0001% US88732JBB35 |
| MASTERCARD INC 150331 1.90 CB                               | 0.0001% US57636QAS30 |
| MERCK & CO INC 070339 3.90 CB                               | 0.0001% US58933YAV74 |
| JOHN DEERE CAPITAL CORP 170631 2.00 CB                      | 0.0001% US24422EVS52 |
| GLAXOSMITHKLINE CAPITAL INC 180343 4.20 CB                  | 0.0001% US377372AJ68 |
| INTEL CORP 250340 4.60 CB                                   | 0.0001% US458140BL39 |
| SHERWIN WILLIAMS CO 010647 4.50 CB                          | 0.0001% US824348AX47 |
| CONNECTICUT LIGHT AND POWER CO 010731 2.05 CB               | 0.0001% US207597EN17 |
| CROWN CASTLE INTERNATIONAL CORP 150131 2.25 CB              | 0.0001% US22822VAT89 |
| EUROPEAN INVESTMENT BANK 170530 0.875 CB                    | 0.0001% US298785JE71 |
| VULCAN MATERIALS CO 150647 4.50 CB                          | 0.0001% US929160AV17 |
| UNIVERSITY OF MIMESOTA 010452 4.048 MB                      | 0.0001% US914460WT30 |
| DEERE AND CO 090642 3.90 CB                                 | 0.0001% US244199BF15 |
| ALPHABET INC 150830 1.10 CB                                 | 0.0001% US02079KAD90 |
| HEINEKEN NV 011042 4.00 CB                                  | 0.0001% US423012AE38 |
| FEDEX CORP 151145 4.75 CB                                   | 0.0001% US31428XCT19 |
| FMCC FNCL 010153 5.50 MBS POOL NO RA8410                    | 0.0001% US3133KQKX33 |
| T-MOBILE USA INC 150450 4.50 CB                             | 0.0001% US87264AAZ84 |
| VERIZON COMMUNICATIONS INC 150332 2.355 CB                  | 0.0001% US92343VGN82 |
| COMCAST CORP 011163 2.987 CB                                | 0.0001% US20030NDW83 |
| ROPER TECHNOLOGIES INC 150231 1.75 CB                       | 0.0001% US776743AL02 |
| NEW YORK LIFE GLOBAL FUNDING 070830 1.20 CB                 | 0.0001% US64952WDS98 |
| ABBVIE INC 211149 4.25 CB                                   | 0.0001% US00287YCB39 |
| ERAC USA FINANCE LLC 011146 4.2 CB                          | 0.0001% US26884TAS15 |
| VISA INC 150231 1.10 CB                                     | 0.0001% US92826CAN20 |
| BRISTOL MYERS SQUIBB CO 261049 4.25 CB                      | 0.0001% US110122CR72 |
| J M SMUCKER CO 150345 4.375 CB                              | 0.0001% US832696AP30 |
| NEW SOUTH WALES TREASURY CORP 070541 2.25 GB                | 0.0001% AU3SG0002165 |
| MASCO CORP 150547 4.50 CB                                   | 0.0001% US574599BM79 |
| UNIVERSITY MICH UNIV REVS 010422 4.454 MB                   | 0.0001% US914455UJ72 |
| PRUDENTIAL FINANCIAL INC 250250 4.35 CB                     | 0.0001% US74432QCE35 |
| MEMORIAL SLOAN KETTERING CANCER CENTER 010755 4.2 CB        | 0.0001% US586054AC25 |
| CATERPILLAR INC 150842 3.803 CB                             | 0.0001% US149123CB51 |
| TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMERICA       | 0.0001% US878091BF35 |
| ASCENSION HEALTH ALLIANCE 151146 3.945 CB                   | 0.0001% US04351LAB62 |
| FNMA FNCL 010153 5.50 MBS POOL NO CB5453                    | 0.0001% US3140QRBX04 |
| GILEAD SCIENCES INC 010347 4.15 CB                          | 0.0001% US375558BK80 |
| DARDEN RESTAURANTS INC 150248 4.55 CB                       | 0.0001% US237194AM73 |
| NOVARTIS CAPITAL CORP 210942 3.70 CB                        | 0.0001% US66989HAF55 |
| ITAUSA S.A. SUBS RIGHTS                                     | 0.0001% BRITSAD21PRO |
| MCCORMICK AND COMPANY INC 150847 4.20 CB                    | 0.0001% US579780AP26 |
| ALLSTATE CORP 151246 4.20 CB                                | 0.0001% US020002BC43 |
| TRAVELERS COMPANIES INC 300547 4.00 CB                      | 0.0001% US89417EAM12 |
| AMERISOURCEBERGEN CORP 151247 4.30 CB                       | 0.0001% US03073EAQ89 |
| SYSCO CORP 150348 4.45 CB                                   | 0.0001% US871829BH94 |
| SWEDEN KINGDOM OF GOVERNMENT 241145 0.50 GB                 | 0.0001% SE0015193313 |
| FMCC FNCL 010952 5.00 MBS POOL NO RA7933                    | 0.0001% US3133KPY693 |

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| WEA FINANCE LLC 200948 4.625 CB                        | 0.0001% US92928QAD07 |
| FMCC FNCL 011252 5.50 MBS POOL NO SD2046               | 0.0001% US3132DPHX96 |
| SOCIETE DU GRAND PARIS 180270 1.0 GB                   | 0.0001% FR0013483914 |
| INTEL CORP 250350 4.75 CB                              | 0.0001% US458140BM12 |
| FORTUNE BRANDS HOME AND SECURITY INC 250352 4.50 CB    | 0.0001% US34964CAG15 |
| BELL TELEPHONE COMPANY OF CANADA OR BELL CAD 290749    | 0.0001% US0778FPAB50 |
| 4.3 CB                                                 |                      |
| FNMA FNCL 010153 5.00 MBS POOL NO BW5089               | 0.0001% US3140MWUP99 |
| 3M CO 140948 4.00 CB                                   | 0.0001% US88579YBD22 |
| FINLAND REPUBLIC OF GOVERNMENT 150455 2.95 GB          | 0.0001% FI4000566294 |
| MASTERCARD INC 260350 3.85 CB                          | 0.0001% US57636QAQ73 |
| BROADCOM INC 150241 3.50 CB                            | 0.0001% US11135FBJ93 |
| NIKE INC 270340 3.25 CB                                | 0.0001% US654106AL77 |
| BANK OF AMERICA CORP 200351 4.083 CB                   | 0.0001% US06051GJA85 |
| VIACOMCBS INC 190550 4.95 CB                           | 0.0001% US92556HAC16 |
| COLGATE PALMOLIVE CO 010847 3.7 CB                     | 0.0001% US19416QEK22 |
| EUROPEAN UNION 041230 3.125 GB                         | 0.0001% EU000A3LNF05 |
| FMCC FNCL 011253 6.50 MBS POOL NO RJ0530               | 0.0001% US3142GQSU74 |
| FMC CORP 011049 4.50 CB                                | 0.0001% US302491AV74 |
| INGREDION INC 010650 3.90 CB                           | 0.0001% US457187AD44 |
| AUSTRIA REPUBLIC OF GOVERNMENT 200471 0.70 GB          | 0.0000% AT0000A2QQB6 |
| FMCC FNCL 010950 MBS POOL NO SD1143                    | 0.0000% US3132DNHU00 |
| NVIDIA CORP 010460 3.70 CB                             | 0.0000% US67066GAJ31 |
| GINNIE MAE II POOL 6.50 200255 MB0207 MBS              | 0.0000% US3618N5GR44 |
| NORTHWESTERN MUTUAL LIFE INSURANCE CO 300947 3.85      | 0.0000% US668138AA80 |
| CB                                                     |                      |
| UNIVERSITY MICH UNIV REVS 010452 3.504 MB              | 0.0000% US914455UK46 |
| UNUM GROUP 150651 4.125 CB                             | 0.0000% US91529YAR71 |
| LOWES COMPANIES INC 150446 3.70 CB                     | 0.0000% US548661DN40 |
| CHARTER COMMUNICATIONS OPERATING LLC 010350 4.80 CB    | 0.0000% US161175BT05 |
| WASTE MANAGEMENT INC 010641 2.95 CB                    | 0.0000% US94106LBR96 |
| FNMA FNCL 010853 4.50 MBS POOL NO FS5424               | 0.0000% US3140XMA227 |
| IRELAND REPUBLIC OF GOVERNMENT 150537 1.70 GB          | 0.0000% IE00BV8C9B83 |
| DENMARK KINGDOM OF GOVERNMENT 151152 0.25 CB           | 0.0000% DK0009924029 |
| NEW YORK LIFE INSURANCE CO 150550 3.75 CB              | 0.0000% US64952GAT58 |
| INTEGRIS BAPTIST MEDICAL CENTER INC 150850 3.875 CB    | 0.0000% US45834QAA76 |
| NXP BV 110541 3.25 CB                                  | 0.0000% US62954HAU23 |
| KRAFT HEINZ FOODS CO 150745 5.20 CB                    | 0.0000% US50077LAM81 |
| RAYMOND JAMES FINANCIAL INC 010451 3.75 CB             | 0.0000% US754730AH26 |
| BAYER US FINANCE II LLC 150764 4.70 CB                 | 0.0000% US07274NBH52 |
| VIACOM INC 150343 4.375 CB                             | 0.0000% US92553PAP71 |
| Income Due - TRY                                       | 0.0000% -            |
| HARTFORD FINANCIAL SERVICES GROUP INC 190849 3.60 CB   | 0.0000% US416515BF08 |
| PRESIDENT AND FELLOWS OF HARVARD COLLEGE 150746        | 0.0000% US740816AM58 |
| 3.15 CB                                                |                      |
| VIATRIS INC 220640 3.85 CB                             | 0.0000% US92556VAE65 |
| AIR PRODUCTS AND CHEMICALS INC 150540 2.70 CB          | 0.0000% US009158AZ91 |
| DUKE UNIVERSITY 011044 2.682 CB                        | 0.0000% US26442TAF49 |
| EBAY INC 100551 3.65 CB                                | 0.0000% US278642AZ62 |
| FIDELITY NATIONAL INFORMATION SERVICES INC 010341 3.10 | 0.0000% US31620MBU99 |
| CB                                                     |                      |
| FMCC FNCL 010237 1.50 MBS POOL NO SB8140               | 0.0000% US3132D6BH27 |
| DH EUROPE FINANCE 151149 3.40 CB                       | 0.0000% US23291KAK16 |
| JAPAN GOVERNMENT 200363 1.30 GB                        | 0.0000% JP1400161P53 |
| LD REPUBLIC INTERNATIONAL CORP 110651 3.85 CB          | 0.0000% US680223AL88 |
| KAISER FOUNDATION HOSPITALS 010641 2.81 CB             | 0.0000% US48305QAF00 |
| CATERPILLAR INC 090450 3.25 CB                         | 0.0000% US149123CJ87 |
| SALESFORCE.COM INC 150741 2.70 CB                      | 0.0000% US79466LAK08 |
| HP INC 170630 3.40 CB                                  | 0.0000% US40434LAC90 |
| VERIZON COMMUNICATIONS INC 220351 3.55 CB              | 0.0000% US92343VGB45 |
| NIKE INC 270350 3.375 CB                               | 0.0000% US654106AM50 |

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| DALLAS FORT WORTH TEX INTL ARPT REV 011150 2.919 MB          | 0.0000% US2350367A26  |
| ANHEUSER BUSCH INBEV WORLWIDE INC 130428 4.00 CB             | 0.0000% US035240AL43  |
| ANTHEM INC 150351 3.60 CB                                    | 0.0000% US036752AS28  |
| STARBUCKS CORP 151150 3.50 CB                                | 0.0000% US855244BA67  |
| NORTH RHINE WESTPHALIA STATE OF 040641 0.60 GB               | 0.0000% DE000NRW0MZ8  |
| WESTERN AND SOUTHERN LIFE INSURANCE CO 280461 3.75 CB        | 0.0000% US95765PAE97  |
| GREECE REPUBLIC OF GOVERNMENT 180738 4.375 GB                | 0.0000% GR0128017747  |
| FMCC FNCL 010852 4.50 MBS POOL NO RA7779                     | 0.0000% US3133KPUC03  |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221073 1.275 GB | 0.0000% GB00BLBDX619  |
| GNMA G2SF 200453 5.00 MBS POOL NO MA8800                     | 0.0000% US36179XX509  |
| MASSACHUSETTS MUTUAL LIFE INSURANCE CO 150450 3.375 CB       | 0.0000% US575767AQ12  |
| OTIS WORLDWIDE CORP 150250 3.362 CB                          | 0.0000% US68902VAM90  |
| FNMA FNCL 010452 2.50 MBS POOL NO CB3351                     | 0.0000% US3140QNWWM06 |
| ASSURED GUARANTY US HOLDINGS INC 150951 3.6 CB               | 0.0000% US04621WAE03  |
| FMCC FNCL 010237 2.00 MBS POOL NO SB0788                     | 0.0000% US3132CW2V54  |
| T-MOBILE USA INC 151052 3.40 CB                              | 0.0000% US87264ACT07  |
| FMCC FNCL 010451 2.50 MBS POOL NO SD0576                     | 0.0000% US3132DMT960  |
| NASDAQ INC 211240 2.50 CB                                    | 0.0000% US63111XAE13  |
| VERIZON COMMUNICATIONS INC 220361 3.70 CB                    | 0.0000% US92343VGC28  |
| REPUBLIC SERVICES INC 010350 3.05 CB                         | 0.0000% US760759AW04  |
| AT AND T INC 150953 3.50 CB                                  | 0.0000% US00206RKJ04  |
| PACIFIC LIFECORP 150950 3.35 CB                              | 0.0000% US694476AE25  |
| KEURIG DR PEPPER INC 150351 3.35 CB                          | 0.0000% US49271VAM28  |
| AT AND T INC 150955 3.55 CB                                  | 0.0000% US00206RLJ94  |
| AT AND T INC 150959 3.65 CB                                  | 0.0000% US00206RLV23  |
| SIMON PROPERTY GROUP LP 130949 3.25 CB                       | 0.0000% US828807DH72  |
| AMAZON COM INC 120561 3.25 CB                                | 0.0000% US023135CC87  |
| FNMA FNCL 010137 2.00 MBS POOL NO CB2709                     | 0.0000% US3140QNAK87  |
| FMCC FNCL 011050 2.00 MBS POOL NO QB3891                     | 0.0000% US3133AAKC53  |
| FNMA FNCL 010337 1.50 MBS POOL NO MA4581                     | 0.0000% US31418ECT55  |
| INTERNATIONAL FLAVORS AND FRAGRANCES INC 011250 3.468 CB     | 0.0000% US459506AS05  |
| FNMA FNCL 011236 2.00 MBS POOL NO FS0180                     | 0.0000% US3140XFFW63  |
| TRAVELERS COMPANIES INC 080651 3.05 CB                       | 0.0000% US89417EAR09  |
| ROYAL BANK OF CANADA 280133 1.67 CB                          | 0.0000% CA780086SY14  |
| KIMBERLY CLARK CORP 070250 2.875 CB                          | 0.0000% US494368CA98  |
| FMCC FNCL 011051 2.00 MBS POOL NO RA6140                     | 0.0000% US3133KMZD00  |
| STRYKER CORP 150650 2.90 CB                                  | 0.0000% US863667AZ46  |
| BANNER HEALTH 010151 2.913 CB                                | 0.0000% US06654DAE76  |
| MARTIN MARIETTA MATERIALS INC 150751 3.20 CB                 | 0.0000% US573284AX46  |
| INTERCONTINENTAL EXCHANGE INC 150650 3.00 CB                 | 0.0000% US45866FAL85  |
| NRW BANK 210228 2.75 GB                                      | 0.0000% DE000NWB2TA0  |
| SALESFORCE.COM INC 150751 2.90 CB                            | 0.0000% US79466LAL80  |
| NOVARTIS CAPITAL CORP 140850 2.75 CB                         | 0.0000% US66989HAS76  |
| GNMA G2SF 201151 2.50 MBS POOL NO MA7705                     | 0.0000% US36179WR263  |
| CHILDRENS HOSPITAL OF PHILADELPHIA 010750 2.704 CB           | 0.0000% US16877PAA84  |
| NATIONAL RETAIL PROPERTIES INC 150450 3.10 CB                | 0.0000% US637417AP15  |
| BIOGEN INC 010550 3.15 CB                                    | 0.0000% US09062XAG88  |
| FMCC FNCL 010254 6.00 MBS POOL NO RJ0841                     | 0.0000% US3142GQSB40  |
| EMERSON ELECTRIC CO151050 2.75 CB                            | 0.0000% US291011BM54  |
| APPLIED MATERIALS INC 010650 2.75 CB                         | 0.0000% US038222AP03  |
| SEATTLE CHILDRENS HOSPITAL 011050 2.719 CB                   | 0.0000% US81257VAB71  |
| ELECTRONIC ARTS INC 150251 2.95 CB                           | 0.0000% US285512AF68  |
| AMERICAN TOWER CORP 150151 2.95 CB                           | 0.0000% US03027XBK54  |
| FNMA FNCL 011151 2.00 MBS POOL NO FM9082                     | 0.0000% US3140XDCU86  |
| UNIVERSITY OF VIRGINIA 011151 2.584 MB                       | 0.0000% US915217XM05  |
| IRELAND GOVERNMENT 181043 3.00 GB                            | 0.0000% IE000GVLBXU6  |
| DOWDUPONT INC 151138 5.319 CB                                | 0.0000% US26078JAE01  |
| FMCC FNCL 010352 2.50 MBS POOL NO RA6959                     | 0.0000% US3133KNWU35  |

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| DANAHER CORP 011050 2.60 CB                         | 0.0000% US235851AV47 |
| FNMA FNCL 011051 MBS POOL NO BU1052                 | 0.0000% US3140M2E248 |
| FMCC FNCL 010553 5.5 MBS POOL NO SD2905             | 0.0000% US3132DQGN07 |
| NORDRHEIN WESTFALEN LAND OF 160648 1.55 GB          | 0.0000% DE000NRW0KF4 |
| MICROSOFT CORP 010660 2.675 CB                      | 0.0000% US594918CD48 |
| 7 ELEVEN INC 100251 2.80 CB                         | 0.0000% US817826AG50 |
| KFW 150629 0.00 GB                                  | 0.0000% XS2331327564 |
| STANLEY BLACK DECKER INC 151150 2.75 CB             | 0.0000% US854502AN14 |
| ALPHABET INC 150850 2.05 CB                         | 0.0000% US02079KAF49 |
| WOOLSWORHT GROUP LTD 200530 2.80 CB                 | 0.0000% AU3CB0272227 |
| FREDDIE MAC POOL 4.00 011239 SB8346 MBS             | 0.0000% US3132D6HX13 |
| FNMA FNCL 010154 6.50 MBS POOL NO CB7803            | 0.0000% US3140QTU562 |
| QUEBEC PROVINCE OF 010928 2.75 CB                   | 0.0000% CA74814ZFD02 |
| ELI LILLY AND CO150960 2.50 CB                      | 0.0000% US532457BZ08 |
| METRO INC 280250 3.413 CB                           | 0.0000% CA59162NAJ87 |
| PROLOGIS LP 151050 2.125 CB                         | 0.0000% US74340XBQ34 |
| PRAXAIR INC 100850 2.00 CB                          | 0.0000% US74005PBS20 |
| GNMA G2SF 200753 5.50 MBS POOL NO 786798            | 0.0000% US3622ACNP10 |
| EQUITABLE HOLDINGS INC 150229 4.572 CB              | 0.0000% US054561AN50 |
| PROVINCE OF SASKATCHEWAN 280130 4.65 GB             | 0.0000% US803854KW79 |
| GNMA G2SF 200854 6.50 MBS POOL NO MA9853            | 0.0000% US36179Y5N09 |
| VERIZON COMMUNICATIONS INC 301056 2.987 CB          | 0.0000% US92343VFW90 |
| AUSTRALIA COMMONWEALTH OF GOVERNMENT 210654 4.75 GB | 0.0000% AU0000300535 |
| FMCC FNCL 010553 5.50 MBS POOL NO SD2890            | 0.0000% US3132DQF762 |
| FANNIE MAE POOL 5.00 010155 CB9738 MBS              | 0.0000% US3140QVZC13 |
| EQUATORIAL SA RECIBOS ORD 01 25                     | 0.0000% BREQTLR05OR6 |
| AUSTRIA REPUBLIC OF GOVERNMENT 201036 0.25 GB       | 0.0000% AT0000A2T198 |
| FMCC FNCL 010336 1.50 MBS POOL NO SB8092            | 0.0000% US3132D57D82 |
| NORTH RHINE WESTPHALIA STATE OF 150120 1.375 CB     | 0.0000% DE000NRW0L10 |
| FNMA FNCL 011152 5.00 MBS POOL NO CB5084            | 0.0000% US3140QQUJ26 |
| FMCC FNCL 011152 5.50 MBS POOL NO RA8212            | 0.0000% US3133KQDR48 |
| FUTURES MARGIN-JPY                                  | 0.0000% -            |
| AMERICAN INTERNATIONAL GROUP INC 160744 4.50 CB     | 0.0000% US026874DA29 |
| FMCC FNCL 010153 6.00 MBS POOL NO QF5629            | 0.0000% US3133BTHE39 |
| FMCC FNCL 010653 6.00 MBS POOL NO SD3260            | 0.0000% US3132DQTR73 |
| ESG MINERALS TEMP                                   | 0.0000% AU0000368995 |
| WALMART INC 290648 4.05 CB                          | 0.0000% US931142EC31 |
| LEAR CORP 150927 3.80 CB                            | 0.0000% US521865AY17 |
| FNMA FNCL 010154 6.50 MBS POOL NO CB7865            | 0.0000% US3140QTW394 |
| DOW CHEMICAL CO 011129 7.375 CB                     | 0.0000% US260543BJ10 |
| FNMA FNCL 011153 6.50 MBS POOL NO FS6294            | 0.0000% US3140XM7G58 |
| FMCC FNCL 010637 2.00 MBS POOL NO SB8158            | 0.0000% US3132D6B337 |
| FMCC FNCL 011053 6.50 MBS POOL NO SD4350            | 0.0000% US3132E0ZP07 |
| FMCC FNCL 010137 2.00 MBS POOL NO RC2399            | 0.0000% US3133L8UY97 |
| DISCOVERY COMMUNICATIONS LLC 150955 4.00 CB         | 0.0000% US25470DBL29 |
| FMCC FNCL 010653 5.50 MBS POOL NO SD3085            | 0.0000% US3132DQNA03 |
| GNMA G2SF 201051 1.50 MBS POOL NO MA7647            | 0.0000% US36179WP853 |
| BOSTON SCIENTIFIC CORP 010349 4.70 CB               | 0.0000% US101137AU14 |
| FNMA FNCL 010253 5.50 MBS POOL NO CB5642            | 0.0000% US3140QRHU01 |
| FMCC FNCL 010254 6.50 MBS POOL NO SD4870            | 0.0000% US3132DSMT68 |
| FMCC FNCL 011253 6.50 MBS POOL NO RJ0527            | 0.0000% US3142GQSR46 |
| FMCC FNCL 010853 4.50 MBS POOL NO SD3565            | 0.0000% US3132DQ6A97 |
| CARRIER GLOBAL CORP 150227 2.493 CB                 | 0.0000% US14448CAP95 |
| NETHERLANDS KINGDOM OF GOVERNMENT 150725 0.25 GB    | 0.0000% NL0011220108 |
| FNMA FNCL 011137 4.00 MBS POOL NO MA4797            | 0.0000% US31418EKK54 |
| GNMA G2SF 200353 5.50 MBS POOL NO MA8726            | 0.0000% US36179XVT08 |
| CNH 2023 A A4 151030 ABS                            | 0.0000% US12664QAD60 |
| UBS COLLATERAL A/C                                  | 0.0000% -            |
| FMCC FNCL 010154 6.50 MBS POOL NO RJ0717            | 0.0000% US3142GQYP16 |
| FINLAND REPUBLIC OF GOVERNMENT 150452 0.125 GB      | 0.0000% FI4000480488 |
| FNMA FNCL 010937 4.00 MBS POOL NO MA4726            | 0.0000% US31418EHC75 |
| JAPAN GOVERNMENT 200362 1.00 GB                     | 0.0000% JP1400151N57 |
| FNMA FMCC 010837 4.00 MBS POOL NO SB0725            | 0.0000% US3132CWYW80 |

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| QUEBEC PROVINCE OF 011251 3.10 GB          | 0.0000% CA74814ZFE84  |
| FMCC FNCI 010238 4.00 MBS POOL NO SB1009   | 0.0000% US3132CXDN93  |
| Outstanding Settlement Payments - HKD      | 0.0000% -             |
| FNMA FNCI 011138 4.00 MBS POOL NO MA5223   | 0.0000% US31418EYV63  |
| JAPAN GOVERNMENT 200348 0.80 GB            | 0.0000% JP1300581J30  |
| JAPAN GOVERNMENT 200639 0.30 GB            | 0.0000% JP1201691K75  |
| ADLER GROUP S.A                            | 0.0000% LU2900363131  |
| PRUDENTIAL PLC ELECTRONIC ELECTION ENTL DI | 0.0000% GB00BV0V0321  |
| PEN BNP PARIBAS A/C                        | 0.0000% -             |
| THB 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% -             |
| Takeon NZD                                 | 0.0000% -             |
| DJ RE IDX 2506                             | 0.0000% DU00DJR25060  |
| BOA COLLATERAL                             | 0.0000% -             |
| GOLDMAN SACHS COLLAT                       | 0.0000% -             |
| CITIBANK COLAT                             | 0.0000% -             |
| TOPIX INDEX 2506 FU                        | -0.0001% DU00TPX25061 |
| Outstanding Settlement Payments - NOK      | -0.0001% -            |
| HSBC COLLATERAL                            | -0.0002% -            |
| SPI 200 2506 FUT                           | -0.0002% DU00SPI25064 |
| FTSE 100 IDX 2506 FU                       | -0.0002% GB00M251VK77 |
| MED EMINI 2506 F                           | -0.0003% DU00MED25062 |
| NYL MSCI EMER 2506 F                       | -0.0003% DU00MES25060 |
| NYL MSCI EAFE 2506 F                       | -0.0003% DU00NYL25061 |
| Outstanding Settlement Payments - GBP      | -0.0004% -            |
| DJ EUR ST50 2506 FU                        | -0.0007% DE000C6ZNNN9 |
| Outstanding Settlement Payments - CNY      | -0.0012% -            |
| S&P 500 EMINI 2506 F                       | -0.0015% DU00SPM25066 |
| Outstanding Settlement Payments - JPY      | -0.0027% -            |
| MSCI TAIWAN 2504 FUT                       | -0.0064% DU00TWF25049 |
| Outstanding Settlement Payments - EUR      | -0.0176% -            |
| Outstanding Settlement Payments - USD      | -0.0970% -            |
| Outstanding Settlement Payments - NZD      | -0.3090% -            |