**DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS** **1.0**

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|---|---|---|---|
| Offer name | ASB KiwiSaver Scheme | Offer number | OFR10679 |
| Fund name | Moderate Fund | Fund number | FND530 |
| Period disclosure applies [dd/mm/yyyy] | 30/09/2025 | | |

| **Asset name** | **% of fund net assets** | **Security code** |
|---|---|---|
| WESTPAC DEPOSIT ACC | 2.13 | |
| NEW ZEALAND GOVERNMENT 200429 3.0 GB | 2.12 | NZGOVDT429C7 |
| ISHARES PHYSICAL GOLD ETC | 2.09 | IE00B4ND3602 |
| NEW ZEALAND GOVERNMENT 150427 4.50 GB | 1.75 | NZGOVDT427C1 |
| NEW ZEALAND GOVERNMENT 150530 4.50 GB | 1.64 | NZGOVDT530C2 |
| Outstanding Settlement Receipts - USD | 1.63 | |
| NEW ZEALAND GOVERNMENT 140433 3.50 GB | 1.48 | NZGOVDT433C9 |
| NEW ZEALAND GOVERNMENT 150531 1.50 GB | 1.45 | NZGOVDT531C0 |
| NEW ZEALAND GOVERNMENT 150528 0.25 GB | 1.42 | NZGOVDT528C6 |
| BNZ DEPOSIT ACC | 1.35 | |
| NEW ZEALAND GOVT 200935 2.50 INDEXED BOND | 1.33 | NZIIBDT004C8 |
| NVIDIA CORP | 1.32 | US67066G1040 |
| NEW ZEALAND GOVERNMENT 150535 4.50 GB | 1.29 | NZGOVDT535C1 |
| NEW ZEALAND GOVERNMENT 150532 2.00 GB | 1.21 | NZGOVDT532C8 |
| ASB Bank Account NZD | 1.06 | |
| Outstanding Settlement Receipts - NZD | 1.04 | |
| MICROSOFT CORP | 1.03 | US5949181045 |
| APPLE INC | 1.02 | US0378331005 |
| NEW ZEALAND GOVERNMENT 150534 4.25 GB | 0.98 | NZGOVDT534C4 |
| NEW ZEALAND GOVT 200930 3.00 INDEXED BOND | 0.97 | NZIIBDT003C0 |
| NEW ZEALAND GOVT 200940 2.50 INDEXED BOND | 0.87 | NZIIBDT005C5 |
| NEW ZEALAND GOVERNMENT 150536 4.25 GB | 0.81 | NZGOVDT536C9 |
| NEW ZEALAND GOVERNMENT 150526 0.50 GB | 0.81 | NZGOVDT526C0 |
| FISHER & PAYKEL HEALTHCARE | 0.73 | NZFAPE0001S2 |
| NEW ZEALAND GOVERNMENT 150437 2.75 GB | 0.66 | NZGOVDT437C0 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY | 0.63 | NZLGFDT007C4 |
| TAIWAN SEMICON MANUFACTURING CO LTD | 0.60 | TW0002330008 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY | 0.58 | NZLGFDT020C7 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY | 0.55 | NZLGFDT014C0 |
| AMAZON COM INC | 0.54 | US0231351067 |
| AUCKLAND INTERNATIONAL AIRPORT LTD | 0.54 | NZAIAE0002S6 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY | 0.52 | NZLGFDT017C3 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY | 0.47 | NZLGFDT012C4 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY | 0.46 | NZLGFDT018C1 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY | 0.46 | NZLGFDT009C0 |
| NEW ZEALAND GOVERNMENT 150551 2.75 GB | 0.46 | NZGOVDT551C8 |
| ALPHABET INC CAP CL C | 0.45 | US02079K1079 |
| NEW ZEALAND GOVERNMENT 150541 1.75 GB | 0.43 | NZGOVDT541C9 |
| TESLA INC | 0.43 | US88160R1014 |
| NEW ZEALAND GOVERNMENT 150554 5.00 GB | 0.42 | NZGOVDT554C2 |
| META PLATFORMS INC | 0.42 | US30303M1027 |
| MUFG BANK LTD 180326 RCD | 0.41 | NZMUFDQ077L2 |
| INFRATIL LIMITED | 0.41 | NZIFTE0003S3 |
| BROADCOM ORD SHS | 0.40 | US11135F1012 |
| WESTPAC NEW ZEALAND LTD 240929 4.34 CB | 0.34 | NZWNZD0929L8 |
| HOUSING NEW ZEALAND LTD 181028 3.42 GB | 0.34 | NZHNZD0628L7 |
| BANK OF NEW ZEALAND 010928 5.872 CB | 0.31 | NZBNZDT403C4 |
| ASB BANK LIMITED 020930 4.10 CB | 0.31 | NZABBDG007C1 |
| HOUSING NEW ZEALAND LTD 051026 2.247 GB | 0.30 | NZHNZD0001L7 |
| USD BNP PARIBAS A/C | 0.29 | |
| NEW ZEALAND GOVT 200950 3.25 INDEXED BOND | 0.29 | NZIIBDT006C3 |
| HOUSING NEW ZEALAND LTD 240430 2.183 GB | 0.28 | NZHNZD0230L2 |
| JP MORGAN CHASE & CO | 0.28 | US46625H1005 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY | 0.28 | NZLGFDT016C5 |
| NZ LOCAL GOVT FUND AGENC 140532 4.50 GB | 0.28 | NZLGFDT021C5 |

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| CONTACT ENERGY LIMITED | 0.27 | NZCENE0001S6 |
| FUTURES MARGIN-NZD | 0.27 | |
| MERIDIAN ENERGY LT NPV | 0.25 | NZMELE0002S7 |
| ALPHABET INC CAP STK CL A | 0.25 | US02079K3059 |
| TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED | 0.25 | AU000000TCL6 |
| A2 MILK COMPANY LTD | 0.25 | NZATME0002S8 |
| HOUSING NEW ZEALAND LTD 151027 4.422 GB | 0.24 | NZHNZD0008L2 |
| MUFG BANK LTD 200126 RCD | 0.24 | NZMUFDQ020L2 |
| NEXTERA ENERGY INC | 0.23 | US65339F1012 |
| AENA SME ORD SHS | 0.22 | ES0105046017 |
| WESTPAC NEW ZEALAND LTD 160227 3.696 CB | 0.22 | NZWNZD0227L7 |
| DIGITAL REALTY TRUST INC | 0.22 | US2538681030 |
| ALIBABA GROUP HOLDING LTD | 0.22 | KYG017191142 |
| EQUINIX INC COM | 0.22 | US29444U7000 |
| KIWIBANK LTD 191027 5.737 CB | 0.21 | NZKIWD1027L2 |
| ASB BANK LTD 210627 5.524 CB | 0.21 | NZABBDT044C9 |
| EBOS GROUP LIMITED | 0.20 | NZEBOE0001S6 |
| COMMONWEALTH BANK OF AUSTRALIA | 0.20 | AU000000CBA7 |
| BANK OF NEW ZEALAND 070627 4.985 CB | 0.20 | NZBNZDT401C8 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY | 0.20 | NZLGFDT019C9 |
| ORACLE CORP | 0.20 | US68389X1054 |
| INTERNATIONAL BUSINESS MACHINES CORP CAP STK | 0.19 | US4592001014 |
| LILLY (ELI) & CO USD | 0.19 | US5324571083 |
| ASB BANK LTD 120126 RCD | 0.19 | NZF04DT835C7 |
| Outstanding Settlement Receipts - EUR | 0.19 | |
| XYLEM INC COM | 0.18 | US98419M1009 |
| KIWIBANK LTD 191028 6.254 CB | 0.18 | NZKIWD1028L0 |
| UNION PACIFIC CORP | 0.18 | US9078181081 |
| ASB BANK LIMITED 161126 5.928 CB | 0.18 | NZABBDG006C3 |
| MAINFREIGHT LIMITED | 0.18 | NZMFTE0001S9 |
| NZD BNP PARIBAS A/C | 0.17 | |
| VISA INC - A | 0.17 | US92826C8394 |
| UNITED STATES TREASURY 150135 2.125 ILB | 0.16 | US91282CML27 |
| SAMSUNG ELECTRONICS CO LTD | 0.16 | KR7005930003 |
| SCHNEIDER ELECTRIC SE | 0.16 | FR0000121972 |
| SHERWIN WILLIAMS COM | 0.16 | US8243481061 |
| ENBRIDGE INC | 0.16 | CA29250N1050 |
| SOUTHERN CO COM USD | 0.16 | US8425871071 |
| BANK OF NEW ZEALAND 191129 4.889 CB | 0.16 | NZBNZDT406C7 |
| BHP GROUP LIMITED ORDINARY FULLY PAID | 0.16 | AU000000BHP4 |
| UNITED STATES TREASURY 150734 1.875 ILB | 0.16 | US91282CLE92 |
| BANK OF NEW ZEALAND 250528 5.536 CB | 0.16 | NZBNZDT402C6 |
| MERCURY NZ LIMITED | 0.15 | NZMRPE0001S2 |
| KOMMUNALBANKEN AS 090227 2.875 GB | 0.15 | NZKBNDT014C6 |
| JOHNSON & JOHNSON COM | 0.15 | US4781601046 |
| SPARK NEW ZEALAND LIMITED | 0.15 | NZTELE0001S4 |
| UNITED STATES TREASURY 150134 1.75 ILB | 0.15 | US91282CJY84 |
| EAST JAPAN RAILWAY JPY | 0.15 | JP3783600004 |
| CENTRAL JAPAN RAILWAY CO | 0.15 | JP3566800003 |
| DUKE ENERGY CORP COM | 0.15 | US26441C2044 |
| MASTERCARD INC - CLASS A | 0.15 | US57636Q1040 |
| BANK OF NEW ZEALAND 080626 1.884 CB | 0.14 | NZBNZDT397C8 |
| ASB BANK LTD 210126 RCD | 0.14 | NZF04DT839C9 |
| FERROVIAL SE EUR0.01 | 0.14 | NL0015001FS8 |
| NETFLIX INC | 0.14 | US64110L1061 |
| AMERICAN TWR REIT INC | 0.14 | US03027X1000 |
| HOUSING NEW ZEALAND LTD 100935 1.534 GB | 0.14 | NZHNZD0935L6 |
| CHORUS LIMITED ORDINARY FULLY PAID | 0.14 | NZCNUE0001S2 |
| UNITED STATES TREASURY 150732 0.625 ILB | 0.14 | US91282CEZ05 |
| ASB BANK LTD 040526 1.646 CB | 0.14 | NZABBDG005C5 |
| UNITED STATES TREASURY 150733 1.375 ILB | 0.14 | US91282CHP95 |
| UNITED STATES TREASURY 150430 1.625 ILB | 0.14 | US91282CNB36 |
| WESTPAC BANKING CORPORATION | 0.13 | AU000000WBC1 |
| UNITED STATES TREASURY 151027 1.625 ILB | 0.13 | US91282CFR79 |
| UNITED STATES TREASURY 150427 0.125 ILB | 0.13 | US91282CEJ62 |

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| UNITED STATES TREASURY 150731 0.125 ILB | 0.12 | US91282CCM10 |
| SAP AG | 0.12 | DE0007164600 |
| UNITED STATES TREASURY 150132 0.125 ILB | 0.12 | US91282CDX65 |
| HDFC BANK LTD | 0.12 | US40415F1012 |
| UNITED STATES TREASURY 150133 1.125 ILB | 0.12 | US91282CGK18 |
| FLETCHER BUILDING LIMITED | 0.12 | NZFBUE0001S0 |
| UNITED STATES TREASURY 150131 0.125 ILB | 0.12 | US91282CBF77 |
| UNITED STATES TREASURY 151029 1.625 ILB | 0.12 | US91282CLV18 |
| UNITED STATES TREASURY 150429 2.125 ILB | 0.12 | US91282CKL45 |
| UNITED STATES TREASURY 150428 1.25 ILB | 0.12 | US91282CGW55 |
| UNITED STATES TREASURY 150730 0.125 ILB | 0.12 | US912828ZZ63 |
| HOME DEPOT INC | 0.11 | US4370761029 |
| UNITED STATES TREASURY 151028 2.375 ILB | 0.11 | US91282CJH51 |
| UNITED STATES TREASURY 150727 0.375 ILB | 0.11 | US9128282L36 |
| KOMMUNALBANKEN AS 020730 1.25 GB | 0.11 | NZKBNDT012C0 |
| EDISON INTERNATIONAL | 0.11 | US2810201077 |
| RABOBANK NEDERLAND 050429 5.31 CB | 0.11 | NZRABDT023C5 |
| CISCO SYSTEMS INC | 0.11 | US17275R1023 |
| NATIONAL GRID | 0.11 | GB00BDR05C01 |
| UNITED STATES TREASURY 150127 0.375 ILB | 0.11 | US912828V491 |
| KIWIBANK LTD 111229 4.746 CB | 0.10 | NZKIWD1229L4 |
| UNITED STATES TREASURY 150128 0.5 ILB | 0.10 | US9128283R96 |
| ICICI BANK SPON ADR | 0.10 | US45104G1040 |
| UNITED STATES TREASURY 150130 0.125 ILB | 0.10 | US912828Z377 |
| ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID | 0.10 | AU000000ANZ3 |
| WESTPAC NEW ZEALAND LTD 240226 1.439 CB | 0.10 | NZWNZD0226L9 |
| ABBVIE INC COM | 0.10 | US00287Y1091 |
| NATIONAL AUSTRALIA BANK LIMITED | 0.10 | AU000000NAB4 |
| UNITED STATES TREASURY 150735 1.875 ILB | 0.10 | US91282CNS60 |
| FIRST SOLAR INC | 0.10 | US3364331070 |
| UNITED STATES TREASURY 151026 0.125 ILB | 0.10 | US91282CDC29 |
| VESTAS WIND SYSTEM | 0.10 | DK0061539921 |
| TERNA SPA | 0.10 | IT0003242622 |
| 3I GROUP PLC | 0.09 | GB00B1YW4409 |
| ADVANCED MICRO DEV | 0.09 | US0079031078 |
| AUCKLAND COUNCIL 270928 5.734 GB | 0.09 | NZAKCDT595C8 |
| CANADIAN PAC KANS COM NPV | 0.09 | CA13646K1084 |
| AMERICAN ELECTRIC POWER COMPANY INC | 0.09 | US0255371017 |
| UNITED STATES TREASURY 150729 0.25 ILB | 0.09 | US9128287D64 |
| SEMPRA ORD | 0.09 | US8168511090 |
| ANZ BANK NEW ZEALAND LTD 160228 5.22 CB | 0.09 | NZANBDT025C4 |
| INFOSYS LTD | 0.09 | US4567881085 |
| UNITEDHEALTH GROUP INC COM STK | 0.09 | US91324P1021 |
| ROYAL BANK OF CANADA | 0.09 | CA7800871021 |
| AMERICAN EXPRESS USD | 0.09 | US0258161092 |
| BANK OF AMERICA CORPORATION | 0.09 | US0605051046 |
| TJX COS INC | 0.09 | US8725401090 |
| NORFOLK SOUTHERN CORP USD | 0.09 | US6558441084 |
| UNITED STATES TREASURY 150728 0.75 ILB | 0.09 | US912828Y388 |
| ASML HOLDING NV | 0.09 | NL0010273215 |
| CSX CORP COM | 0.09 | US1264081035 |
| AECOM | 0.09 | US00766T1007 |
| PALANTIR TECHNOLOGIES INC | 0.09 | US69608A1088 |
| SUMMERSET GROUP HOLDINGS LTD | 0.09 | NZSUME0001S0 |
| FONTERRA COOPERATIVE GRP 081129 4.60 CB | 0.09 | NZFCGDG006C2 |
| NEDERLANDSE WATERSCHAPSBANK NV 010327 3.125 GB | 0.09 | NZNWBDT001C9 |
| TC ENERGY CORP | 0.09 | CA87807B1076 |
| SERVICENOW INC | 0.09 | US81762P1021 |
| KINDER MOR INC DEL COM | 0.09 | US49456B1017 |
| ANALOG DEVICES INCORPORATED COM | 0.08 | US0326541051 |
| HYDRO ONE LTD | 0.08 | CA4488112083 |
| Outstanding Settlement Receipts - CNY | 0.08 | |
| SALESFORCE INC | 0.08 | US79466L3024 |
| AUCKLAND INTERNATIONAL AIRPORT LTD 151130 5.45 CB | 0.08 | NZAIAD0280L5 |
| UNITED STATES TREASURY 151134 4.25 GB | 0.08 | US91282CLW90 |

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| UTI BANK LIMITED - GDR | 0.08 | US05462W1099 |
| UNITED STATES TREASURY 150129 0.875 ILB | 0.08 | US9128285W63 |
| F5 NETWORKS INC | 0.08 | US3156161024 |
| UNITED STATES TREASURY 151133 4.50 GB | 0.08 | US91282CJJ18 |
| DOMINION ENERGY INC | 0.08 | US25746U1097 |
| RYMAN HEALTHCARE LTD | 0.08 | NZRYME0001S4 |
| FREIGHTWAYS GROUP LTD | 0.08 | NZFREE0001S0 |
| ABB LTD | 0.08 | CH0012221716 |
| MAHINDRA & MAHINDRA GDR | 0.08 | USY541641194 |
| MCDONALD'S CORP | 0.08 | US5801351017 |
| DOLLARAMA INC | 0.08 | CA25675T1075 |
| CHINA GOVERNMENT BOND 250130 1.43 GB | 0.08 | CND10008S8G8 |
| CHENIERE ENERGY INC | 0.08 | US16411R2085 |
| S AND P GLOBAL INC COM | 0.08 | US78409V1044 |
| PORT OF TAURANGA LTD | 0.08 | NZPOTE0003S0 |
| DASSAULT SYSTEMES SE | 0.08 | FR0014003TT8 |
| SK HYNIX INC | 0.08 | KR7000660001 |
| WESFARMERS LIMITED | 0.08 | AU000000WES1 |
| UNITED STATES TREASURY 150234 4.00 GB | 0.07 | US91282CJZ59 |
| ASTRAZENECA PLC | 0.07 | GB0009895292 |
| UNITED STATES TREASURY 150833 3.875 GB | 0.07 | US91282CHT18 |
| UNITED STATES TREASURY 280230 4.00 GB | 0.07 | US91282CGQ87 |
| XCEL ENERGY INC | 0.07 | US98389B1008 |
| GOODMAN PROPERTY TRUST | 0.07 | NZCPTE0001S9 |
| ONEOK INC | 0.07 | US6826801036 |
| UNITED STATES TREASURY 150235 4.625 GB | 0.07 | US91282CMM00 |
| MERCK & CO INC NEW COM | 0.07 | US58933Y1055 |
| UNITED STATES TREASURY 150834 3.875 GB | 0.07 | US91282CLF67 |
| UNITED STATES TREASURY 151132 4.125 GB | 0.07 | US91282CFV81 |
| BOSTON SCIENTIFIC CORP COM USD | 0.07 | US1011371077 |
| FLUGHAFEN ZURICH AG | 0.07 | CH0319416936 |
| XIAOMI CORP | 0.07 | KYG9830T1067 |
| SWISSCOM AG | 0.07 | CH0008742519 |
| UNITED STATES TREASURY 150831 1.25 GB | 0.07 | US91282CCS89 |
| CSL LIMITED | 0.07 | AU000000CSL8 |
| EXELON CORPORATION | 0.07 | US30161N1019 |
| SPARK FINANCE LTD 290928 4.37 CB | 0.07 | NZSPFD0928L5 |
| PRECINCT PROPERTIES NEW ZEALAND LIMITED | 0.07 | NZAPTE0001S3 |
| AMPHENOL ORD SHS CLASS A | 0.07 | US0320951017 |
| CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 150729 1.91 GB | 0.07 | CND100084T81 |
| UNITED UTILITIES GROUP PLC | 0.07 | GB00B39J2M42 |
| UNITED STATES TREASURY 151131 1.375 GB | 0.07 | US91282CDJ71 |
| UNITED STATES TREASURY 150532 2.875 GB | 0.07 | US91282CEP23 |
| UNITED STATES TREASURY 150533 3.375 GB | 0.07 | US91282CHC82 |
| ROCHE HLDGS AD GENUSSCHEINE NPV | 0.07 | CH0012032048 |
| UNITED STATES TREASURY 151130 0.875 GB | 0.07 | US91282CAV37 |
| WELLS FARGO & COMPANY | 0.07 | US9497461015 |
| AUCKLAND INTERNATIONAL AIRPORT LTD 090528 5.67 CB | 0.07 | NZAIAD0250L8 |
| SPARK FINANCE LTD 180931 5.45 CB | 0.07 | NZSPFD0600L0 |
| UNITED STATES TREASURY 150531 1.625 GB | 0.07 | US91282CCB54 |
| BLACKROCK INC | 0.07 | US09290D1019 |
| UNITED STATES TREASURY 150231 1.125 GB | 0.07 | US91282CBL46 |
| ANZ BANK NEW ZEALAND 200230 4.63 CB | 0.07 | NZANBDT026C2 |
| UNITED STATES TREASURY 150429 3.875 ILB | 0.07 | US912810FH69 |
| UNIBAIL RODAMCO WESTFIELD | 0.06 | FR0013326246 |
| UNITED STATES TREASURY 150830 0.625 GB | 0.06 | US91282CAE12 |
| PUBLIC SERVICE ENTERPRISE GROUP INC | 0.06 | US7445731067 |
| ENTERGY CORP NEW | 0.06 | US29364G1031 |
| TATA STEEL LTD | 0.06 | US87656Y4061 |
| AFLAC INC | 0.06 | US0010551028 |
| DOCTOR REDDY'S LAB ADR | 0.06 | US2561352038 |
| AEROPORTS DE PARIS (ADP) | 0.06 | FR0010340141 |
| STATE BANK OF INDIA GDR | 0.06 | US8565522039 |
| MARVELL TECHNOLOGY COM | 0.06 | US5738741041 |
| STANTEC INC | 0.06 | CA85472N1096 |

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| KINGSPAN GROUP PLC | 0.06 | IE0004927939 |
| THERMO FISHER SCIENTIFIC INC | 0.06 | US8835561023 |
| CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 150429 2.05 GB | 0.06 | CND10007Q978 |
| UNITED STATES TREASURY 150534 4.375 GB | 0.06 | US91282CKQ32 |
| QUANTA SERVICES INC | 0.06 | US74762E1029 |
| FRENCH GOVERNMENT 042529 5.5 | 0.06 | FR0000571218 |
| CHINA PEOPLE S REPUBLIC OF GOVERNMENT 251133 2.67 GB | 0.06 | CND100076348 |
| MOTOROLA SOLUTIONS INC | 0.06 | US6200763075 |
| TARGA RESOURCES IN COM | 0.06 | US87612G1013 |
| AUCKLAND INTERNATIONAL AIRPORT LTD 021129 6.22 CB | 0.06 | NZAIAD0270L6 |
| AUCKLAND COUNCIL 280950 2.95 GB | 0.06 | NZAKCDT520C6 |
| KLA TENCOR CORPORATION COM | 0.06 | US4824801009 |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 150728 2.40 GB | 0.06 | CND10006PJH0 |
| KIWI PROPERTY GROUP LIMITED | 0.06 | NZKPGE0001S9 |
| SEGRO PLC | 0.06 | GB00B5ZN1N88 |
| THE WALT DISNEY CO | 0.06 | US2546871060 |
| MACQUARIE GROUP LTD | 0.06 | AU000000MQG1 |
| SWISS PRIME SITE AG | 0.06 | CH0008038389 |
| CAPITAL ONE FINANCIAL CORPORATION | 0.06 | US14040H1059 |
| CROWN CASTLE INTL CORP | 0.06 | US22822V1017 |
| INTUIT INC | 0.06 | US4612021034 |
| CONSOLIDATED EDISON INC COM | 0.06 | US2091151041 |
| WHEATON PRECIOUS M COM NPV | 0.06 | CA9628791027 |
| UNITED STATES TREASURY 300429 4.625 GB | 0.06 | US91282CKP58 |
| QUALCOMM INC | 0.06 | US7475251036 |
| UNITED STATES TREASURY 311229 4.375 GB | 0.06 | US91282CMD01 |
| ILLINOIS TOOL WORKS | 0.06 | US4523081093 |
| ACCENTURE PLC | 0.06 | IE00B4BNMY34 |
| NOVO NORDISK ORD SHS CLASS B | 0.06 | DK0062498333 |
| MOODYS CORPORATION | 0.06 | US6153691059 |
| UNITED STATES TREASURY 310130 4.25 GB | 0.05 | US91282CMG32 |
| UNITED STATES TREASURY 310127 1.5 GB | 0.05 | US912828Z781 |
| WEC ENERGY GROUP INC | 0.05 | US92939U1060 |
| UNITED STATES TREASURY 310729 4.00 GB | 0.05 | US91282CLC37 |
| UNITED STATES TREASURY 311026 4.125 GB | 0.05 | US91282CLS88 |
| BXP INC | 0.05 | US1011211018 |
| FRANCE REPUBLIC OF GOVERNMENT 250229 2.75 GB | 0.05 | FR001400HI98 |
| UNITED STATES TREASURY 150530 0.625 GB | 0.05 | US912828ZQ64 |
| UNITED STATES TREASURY 150245 0.75 ILB | 0.05 | US912810RL44 |
| CAPITALAND INTEGRATED COMMERCI | 0.05 | SG1M51904654 |
| AUCKLAND COUNCIL 201027 2.411 GB | 0.05 | NZAKCDT547C9 |
| UNITED STATES TREASURY 310329 4.125 GB | 0.05 | US91282CKG59 |
| PINDUODUO INC | 0.05 | US7223041028 |
| INTUITIVE SURGICAL INC | 0.05 | US46120E6023 |
| CHINA CONSTRUCTION BANK | 0.05 | CNE1000002H1 |
| TEXAS INSTRUMENTS | 0.05 | US8825081040 |
| UNITED STATES TREASURY 310830 3.625 GB | 0.05 | US91282CNX55 |
| BNP PARIBAS NOMINEES | 0.05 | |
| ITALY (REPUBLIC OF) 011129 5.25 GB | 0.05 | IT0001278511 |
| CORNING INC | 0.05 | US2193501051 |
| PG AND E CORP | 0.05 | US69331C1080 |
| INTEL CORP | 0.05 | US4581401001 |
| NORDEA BANK ABP | 0.05 | FI4000297767 |
| BALOISE HOLDING-REG | 0.05 | CH0012410517 |
| CHRISTCHURCH CITY HOLDINGS LTD 051126 3.01 CB | 0.05 | NZCCHDT895C5 |
| MORGAN STANLEY | 0.05 | US6174464486 |
| CHUBB LIMITED ORD | 0.05 | CH0044328745 |
| UBER TECHNOLOGIES INC | 0.05 | US90353T1007 |
| PROSUS NV | 0.05 | NL0013654783 |
| NOVARTIS AG | 0.05 | CH0012005267 |
| UNITED STATES TREASURY 150244 1.375 ILB | 0.05 | US912810RF75 |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 250534 2.27 GB | 0.05 | CND10007YHJ0 |
| UNITED STATES TREASURY 150128 1.75 ILB | 0.05 | US912810PV44 |
| UNITED STATES TREASURY 150832 2.75 GB | 0.05 | US91282CFF32 |
| UNITED STATES TREASURY 150528 2.875 GB | 0.05 | US9128284N73 |

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| WESTPAC NEW ZEALAND LTD 160932 6.19 CB | 0.05 | NZWNZD01T2L9 |
| UNITED STATES TREASURY 300430 3.875 GB | 0.05 | US91282CMZ13 |
| US TREASURY NB 150535 4.25 GB | 0.05 | US91282CNC19 |
| AUCKLAND INTERNATIONAL AIRPORT LTD 171126 3.29 CB | 0.05 | NZAIAD0240L9 |
| MOWI ASA | 0.05 | NO0003054108 |
| PROLOGIS INC COM | 0.05 | US74340W1036 |
| UNITED STATES TREASURY 150128 4.25 GB | 0.05 | US91282CMF58 |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 151229 2.79 GB | 0.05 | CND10005YJN2 |
| WATERCARE SERVICE LTD 300930 3.847 CB | 0.05 | NZWSLDT003C8 |
| UNITED STATES TREASURY 311228 3.75 GB | 0.05 | US91282CJR34 |
| GOODMAN GROUP | 0.05 | AU000000GMG2 |
| UNITED STATES TREASURY 300428 1.25 GB | 0.05 | US91282CBZ32 |
| ELEMENT FINANCIAL CORP | 0.05 | CA2861812014 |
| UNITED STATES TREASURY 150129 2.50 ILB | 0.05 | US912810PZ57 |
| UNITED STATES TREASURY 150232 1.875 GB | 0.05 | US91282CDY49 |
| GERMANY (FEDERAL REPUBLIC) 040131 5.50 GB | 0.05 | DE0001135176 |
| UNITED STATES TREASURY 150242 0.75 ILB | 0.05 | US912810QV35 |
| ADOBE INC COM | 0.05 | US00724F1012 |
| WIPRO ADR | 0.05 | US97651M1099 |
| UNITED STATES TREASURY 310128 0.75 GB | 0.05 | US91282CBJ99 |
| SCHWAB (CHARLES) CORP | 0.05 | US8085131055 |
| NETEASE INC | 0.05 | KYG6427A1022 |
| UNITED STATES TREASURY 310528 1.25 GB | 0.05 | US91282CCE93 |
| UNITED STATES TREASURY 310728 1.00 GB | 0.05 | US91282CCR07 |
| UNITED STATES TREASURY 301128 4.375 GB | 0.05 | US91282CJN20 |
| AUTODESK INC | 0.05 | US0527691069 |
| CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 250331 2.28 GB | 0.05 | CND10007NT77 |
| UNITED STATES TREASURY 301126 1.25 GB | 0.05 | US91282CDK45 |
| UNITED STATES TREASURY 310828 1.125 GB | 0.05 | US91282CCV19 |
| CHINA PEOPLE S REPUBLIC OF GOVERNMENT 250928 2.48 GB | 0.05 | CND10006ZK08 |
| UNITED STATES TREASURY 150428 3.625 ILB | 0.05 | US912810FD55 |
| UNITED STATES TREASURY 311026 1.125 GB | 0.05 | US91282CDG33 |
| UNITED STATES TREASURY 311028 4.875 GB | 0.05 | US91282CJF95 |
| UNITED STATES TREASURY 150254 2.125 ILB | 0.05 | US912810TY47 |
| ATLAS ARTERIA ORDINARY STAPLED SECURITIES | 0.05 | AU0000013559 |
| UNITED STATES TREASURY 311226 0.00 GB | 0.05 | US91282CDQ15 |
| NOVOZYMES A S | 0.05 | DK0060336014 |
| UNITED STATES TREASURY 311028 1.375 GB | 0.05 | US91282CDF59 |
| CHANNEL INFRASTRUCTURE NZ LTD | 0.05 | NZNZRE0001S9 |
| AUCKLAND COUNCIL 270726 3.338 GB | 0.05 | NZAKCDT410C0 |
| US GOVT 150127 2.375 ILB | 0.05 | US912810PS15 |
| HON HAI PRECISION INDUSTRY | 0.05 | TW0002317005 |
| UNITED STATES TREASURY 300628 1.25 GB | 0.05 | US91282CCH25 |
| METLIFE INC | 0.04 | US59156R1086 |
| UNITED STATES TREASURY 150230 1.5 GB | 0.04 | US912828Z948 |
| UNITED STATES TREASURY 150255 2.375 ILB | 0.04 | US912810UH94 |
| TRANSPOWER NEW ZEALAND LTD 080426 1.52 GB | 0.04 | NZTRPD0080L8 |
| BRISTOL MYERS SQUIBB COMPANY | 0.04 | US1101221083 |
| TRANSPOWER NEW ZEALAND LTD 160927 4.627 GB | 0.04 | NZTRPD0100L4 |
| TRANSPOWER NEW ZEALAND LTD 080926 2.047 GB | 0.04 | NZTRPD0090L7 |
| GENESIS ENERGY LTD | 0.04 | NZGNEE0001S7 |
| ATMOS ENERGY CORP | 0.04 | US0495601058 |
| GOVERNMENT OF FRANCE 251032 5.75 | 0.04 | FR0000187635 |
| UNITED STATES TREASURY 150527 2.375 GB | 0.04 | US912828X885 |
| WELLTOWER INC | 0.04 | US95040Q1040 |
| UNITED STATES TREASURY 310129 1.75 GB | 0.04 | US91282CDW82 |
| FORTIS INC | 0.04 | CA3495531079 |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 150629 2.75 GB | 0.04 | CND100054BH7 |
| UNITED STATES TREASURY 310327 2.50 GB | 0.04 | US91282CEF41 |
| TOYOTA FIN NEW ZEALAND 230429 5.697 CB | 0.04 | NZTFSDT873C7 |
| PROGRESSIVE CORP | 0.04 | US7433151039 |
| UNITED STATES TREASURY 151126 2.00 GB | 0.04 | US912828U246 |
| UNITED STATES TREASURY 280227 4.125 GB | 0.04 | US91282CMP31 |
| ANZ BANK NEW ZEALAND 170931 2.999 CB | 0.04 | NZANBDT024C7 |
| PEMBINA PIPELINE | 0.04 | CA7063271034 |

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| AGNICO EAGLE MINES | 0.04 | CA0084741085 |
| STRYKER CORP | 0.04 | US8636671013 |
| APPLIED MATERIALS US | 0.04 | US0382221051 |
| EBAY INC | 0.04 | US2786421030 |
| SVENSKA CELLULOSA AB - B SHARES | 0.04 | SE0000112724 |
| ASCENDAS REAL ESTATE INVESTMENT TRUST | 0.04 | SG1M77906915 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN | 0.04 | GB00BMF9LG83 |
| KLEPIERRE | 0.04 | FR0000121964 |
| SAMPO PLC NPV A | 0.04 | FI4000552500 |
| FRANCE REPUBLIC OF GOVERNMENT 251131 0.00 GB | 0.04 | FR0014002WK3 |
| SPARK FINANCE LTD 180929 5.21 CB | 0.04 | NZSPFD0590L3 |
| PPL CORPORATION | 0.04 | US69351T1060 |
| UNITED STATES TREASURY 310527 2.625 GB | 0.04 | US91282CET45 |
| UNITED STATES TREASURY 310828 4.375 GB | 0.04 | US91282CHX20 |
| AVALONBAY COMMUNITIES INC | 0.04 | US0534841012 |
| UNITED STATES TREASURY 301127 0.625 GB | 0.04 | US91282CAY75 |
| AMERICAN WATER WORKS CO INC | 0.04 | US0304201033 |
| TELSTRA CORPORATION LIMITED | 0.04 | AU000000TLS2 |
| AMEREN CORP | 0.04 | US0236081024 |
| UNITED STATES TREASURY 290228 1.125 GB | 0.04 | US91282CBP59 |
| FRANCE REPUBLIC OF GOVERNMENT 251027 2.75 GB | 0.04 | FR0011317783 |
| UNITED STATES TREASURY 310132 4.375 GB | 0.04 | US91282CMK44 |
| GREAT WEST LIFECO | 0.04 | CA39138C1068 |
| UNITED STATES TREASURY 310731 4.125 GB | 0.04 | US91282CLD10 |
| AMGEN INC | 0.04 | US0311621009 |
| UNITED STATES TREASURY 310329 2.375 GB | 0.04 | US91282CEE75 |
| UNITED STATES TREASURY 300927 0.375 GB | 0.04 | US91282CAL54 |
| UNITED STATES TREASURY 310332 4.125 GB | 0.04 | US91282CMT52 |
| CHINA PEOPLE S REPUBLIC OF GOVERNMENT 150428 2.62 GB | 0.04 | CND100069PL7 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN | 0.04 | GB00BPJJKN53 |
| EVERSOURCE ENERGY COM | 0.04 | US30040W1080 |
| FRANCE REPUBLIC OF GOVERNMENT 250527 1.0 GB | 0.04 | FR0013250560 |
| UNITED STATES TREASURY 311027 4.125 GB | 0.04 | US91282CFU09 |
| VECTOR LIMITED | 0.04 | NZVCTE0001S7 |
| UNITED STATES TREASURY 300628 4.00 GB | 0.04 | US91282CHK09 |
| UNITED STATES TREASURY 150227 2.25 GB | 0.04 | US912828V988 |
| FRANCE REPUBLIC OF GOVERNMENT 251128 0.75 GB | 0.04 | FR0013341682 |
| UNITED STATES TREASURY 311227 3.875 GB | 0.04 | US91282CGC91 |
| PROPERTY FOR INDUSTRY LTD | 0.04 | NZPFIE0001S5 |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 250330 2.8 GB | 0.04 | CND100067578 |
| UNITED STATES TREASURY 310728 4.125 GB | 0.04 | US91282CHQ78 |
| AUTOMATIC DATA PROC. | 0.04 | US0530151036 |
| UNITED STATES TREASURY 290228 4.00 GB | 0.04 | US91282CGP05 |
| UNITED STATES TREASURY 300428 3.625 GB | 0.04 | US91282CHA27 |
| UNITED STATES TREASURY 311027 0.50 GB | 0.04 | US91282CAU53 |
| CHINA GOVERNMENT BOND 150235 1.61 GB | 0.04 | CND10008WR28 |
| DUNEDIN CITY TREASURY 271128 3.22 CB | 0.04 | NZDCTDT211C0 |
| UNITED STATES TREASURY 300927 4.125 GB | 0.04 | US91282CFM82 |
| UNITED STATES TREASURY 310328 3.625 GB | 0.04 | US91282CGT27 |
| UNITED STATES TREASURY 301127 3.875 GB | 0.04 | US91282CFZ95 |
| AMETEK INC | 0.04 | US0311001004 |
| CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 151028 2.55 GB | 0.04 | CND1000716Y2 |
| UNITED STATES TREASURY 310128 3.5 GB | 0.04 | US91282CGH88 |
| JAPAN GOVERNMENT OF 201234 1.20 GB | 0.04 | JP1103771R12 |
| CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 250833 2.52 GB | 0.04 | CND10006VQZ5 |
| RIVIAN AUTOMOTIVE INC | 0.04 | US76954A1034 |
| CHINA GOVERNMENT BOND 150327 1.59 GB | 0.04 | CND1000926K6 |
| MTR CORP | 0.04 | HK0066009694 |
| Outstanding Settlement Receipts - CAD | 0.04 | |
| UNITED STATES TREASURY 150228 2.75 GB | 0.04 | US9128283W81 |
| FRANCE REPUBLIC OF GOVERNMENT 250533 3.00 GB | 0.04 | FR001400H7V7 |
| EATON CORPORATION PLC COM | 0.04 | IE00B8KQN827 |
| MEITUAN | 0.04 | KYG596691041 |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 250929 2.62 GB | 0.04 | CND10005NWW9 |
| UNITED STATES TREASURY 310131 4.00 GB | 0.04 | US91282CJX02 |

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| FRANCE REPUBLIC OF GOVERNMENT 250230 2.75 GB | 0.04 | FR001400PM68 |
| MANULIFE FINANCIAL CORP | 0.04 | CA56501R1064 |
| UNITED STATES TREASURY 310528 3.625 GB | 0.04 | US91282CHE49 |
| PORT OF TAURANGA LTD 241128 3.552 CB | 0.04 | NZPOTD1128L1 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN | 0.04 | GB00BM8Z2T38 |
| INDITEX | 0.04 | ES0148396007 |
| FRAPORT AG | 0.04 | DE0005773303 |
| TOYOTA FIN NEW ZEALAND 300931 4.84 CB | 0.04 | NZTFSDT892C7 |
| UNITED STATES TREASURY 150253 1.50 ILB | 0.04 | US912810TP30 |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 150527 1.85 GB | 0.04 | CND10007XGR7 |
| CHINA GOVERNMENT BOND 250332 1.79 GB | 0.04 | CND100092HK8 |
| FIRSTENERGY CORP USD | 0.04 | US3379321074 |
| UNITED STATES TREASURY 311230 3.75 GB | 0.04 | US91282CJQ50 |
| LVMH MOET HENNESSY VUITTON SE | 0.04 | FR0000121014 |
| UNITED STATES TREASURY 150127 4.00 GB | 0.04 | US91282CJT99 |
| UNITED STATES TREASURY 310529 2.75 GB | 0.04 | US91282CES61 |
| UNITED STATES TREASURY 300629 3.25 GB | 0.04 | US91282CEV90 |
| FRANCE REPUBLIC OF GOVERNMENT 250530 2.50 GB | 0.04 | FR0011883966 |
| FERRARI NV COM | 0.04 | NL0011585146 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150834 2.60 | 0.04 | DE000BU2Z031 |
| UNITED STATES TREASURY 310328 1.25 GB | 0.04 | US91282CBS98 |
| UNITED STATES TREASURY 150427 4.50 GB | 0.04 | US91282CKJ98 |
| KUAISHOU TECHNOLOGY | 0.04 | KYG532631028 |
| PENTAIR PLC COM | 0.04 | IE00BLS09M33 |
| PFIZER INC COM | 0.04 | US7170811035 |
| DANAHER CORP | 0.04 | US2358511028 |
| CENTERPOINT ENERGY INC | 0.04 | US15189T1079 |
| CHINA PEOPLE S REPUBLIC OF GOVERNMENT 150128 2.64 GB | 0.04 | CND10005ZT18 |
| NIPPON BUILDING FUND INC | 0.04 | JP3027670003 |
| MERCADOLIBRE INC | 0.04 | US58733R1023 |
| MARSH & MCLENNAN COM | 0.04 | US5717481023 |
| VERALTO ORD SHS | 0.04 | US92338C1036 |
| UNITED STATES TREASURY 300930 4.625 GB | 0.04 | US91282CHZ77 |
| FRANCE REPUBLIC OF GOVERNMENT 250227 0.00 GB | 0.04 | FR0014003513 |
| GETLINK SE | 0.04 | FR0010533075 |
| FANUC CORP NPV | 0.04 | JP3802400006 |
| EXOR NV | 0.04 | NL0012059018 |
| GENTRACK GROUP LIMITED ORDINARY SHARES | 0.04 | NZGTKE0002S9 |
| VITAL HEALTHCARE PROPERTY TRUST | 0.04 | NZCHPE0001S4 |
| UNITED STATES TREASURY 300427 2.75 GB | 0.04 | US91282CEN74 |
| Outstanding Settlement Receipts - JPY | 0.04 | |
| BANK OF NEW YORK MELLON CORP | 0.04 | US0640581007 |
| UNITED STATES TREASURY 300929 3.875 GB | 0.04 | US91282CFL00 |
| JAPAN 5 YEAR ISSUE 200330 1.00 GB | 0.04 | JP1051781R45 |
| UNITED STATES TREASURY 311029 4.00 GB | 0.04 | US91282CFT36 |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 240329 2.8 GB | 0.04 | CND10004T201 |
| FRANCE REPUBLIC OF GOVERNMENT 251132 2.00 GB | 0.04 | FR001400BKZ3 |
| UNITED STATES TREASURY 311229 3.875 GB | 0.04 | US91282CGB19 |
| KEYENCE CORP NPV | 0.04 | JP3236200006 |
| UNITED STATES TREASURY 310730 4.00 GB | 0.04 | US91282CHR51 |
| COMCAST CORP | 0.04 | US20030N1019 |
| THOMSON REUTERS CP COM NPV POST REV SPLIT | 0.04 | CA8849038085 |
| UNITED STATES TREASURY 310130 3.25 GB | 0.04 | US91282CGJ45 |
| ARGOSY PROPERTY LIMITED | 0.04 | NZARGE0010S7 |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 010932 2.60 GB | 0.04 | CND10005L4G7 |
| BLACKSTONE INC | 0.03 | US09260D1072 |
| UNITED STATES TREASURY 150233 3.50 GB | 0.03 | US91282CGM73 |
| RIO TINTO LIMITED | 0.03 | AU000000RIO1 |
| UNITED STATES TREASURY 150241 2.125 ILB | 0.03 | US912810QP66 |
| US TREASURY NB 150827 3.75 GB | 0.03 | US91282CLG41 |
| Income Due - NZD | 0.03 | |
| LAM RESEARCH CORP COM USD 0.001 P S | 0.03 | US5128073062 |
| BOOKING HLDGS INC COM | 0.03 | US09857L1089 |
| FRANCE REPUBLIC OF GOVERNMENT 251133 3.50 GB | 0.03 | FR001400L834 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150831 0.00 | 0.03 | DE0001102564 |

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| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN | 0.03 | GB00BMV7TC88 |
| UNITED STATES TREASURY 150247 0.875 ILB | 0.03 | US912810RW09 |
| ALLSTATE CORP | 0.03 | US0200021014 |
| SKELLERUP HOLDINGS LIMITED | 0.03 | NZSKXE0001S8 |
| FRANCE GOVT OF 251134 3.00 G B | 0.03 | FR001400QMF9 |
| APOLLO GLOBAL MANA COM | 0.03 | US03769M1062 |
| TRAVELERS COS INC / THE | 0.03 | US89417E1091 |
| MEDIATEK INC | 0.03 | TW0002454006 |
| CMS ENERGY CORP | 0.03 | US1258961002 |
| FRANCE REPUBLIC OF GOVERNMENT 250228 0.75 GB | 0.03 | FR001400AIN5 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 151129 2.10 | 0.03 | DE0001102622 |
| PARTNERS GROUP | 0.03 | CH0024608827 |
| VERIZON COMMUNICATIONS | 0.03 | US92343V1044 |
| SPAIN KINGDOM OF GOVERNMENT 310529 3.50 GB | 0.03 | ES0000012M51 |
| UNITED STATES TREASURY 280231 4.25 GB | 0.03 | US91282CKC46 |
| ARISTOCRAT LEISURE LTD | 0.03 | AU000000ALL7 |
| CHUGAI PHARMACEUTICAL JPY | 0.03 | JP3519400000 |
| ZOETIS INC | 0.03 | US98978V1035 |
| UNITED STATES TREASURY 150240 2.125 ILB | 0.03 | US912810QF84 |
| UNITED STATES TREASURY 151227 4.00 GB | 0.03 | US91282CMB45 |
| FASTENAL CO | 0.03 | US3119001044 |
| SPAIN KINGDOM OF GOVERNMENT 311032 2.55 GB | 0.03 | ES0000012K61 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150230 0.00 | 0.03 | DE0001102499 |
| FRANCE GOVT OF 250535 3.20 GB | 0.03 | FR001400X8V5 |
| UNITED STATES TREASURY 310527 0.50 GB | 0.03 | US912828ZS21 |
| L'OREAL | 0.03 | FR0000120321 |
| CNY BNP PARIBAS A\C | 0.03 | |
| UNITED STATES TREASURY 150227 4.125 GB | 0.03 | US91282CKA89 |
| UNITED STATES TREASURY 150327 4.25 GB | 0.03 | US91282CKE02 |
| AIA GROUP LTD | 0.03 | HK0000069689 |
| CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 150532 2.76 GB | 0.03 | CND10004TM71 |
| ZURICH FINANCIAL SERVICES | 0.03 | CH0011075394 |
| ITALY REPUBLIC OF GOVERNMENT 010829 3.00 GB | 0.03 | IT0005365165 |
| FONTERRA SHAREHOLDER FUND | 0.03 | NZFSFE0001S5 |
| SPARK FINANCE LTD 070926 3.94 CB | 0.03 | NZSPFD0570L5 |
| APPLOVIN CORP | 0.03 | US03831W1080 |
| ITALY REPUBLIC OF GOVERNMENT 010431 0.90 GB | 0.03 | IT0005422891 |
| Outstanding Settlement Receipts - GBP | 0.03 | |
| UNITED STATES TREASURY 150243 0.625 ILB | 0.03 | US912810RA88 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150227 0.25 | 0.03 | DE0001102416 |
| CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 251230 2.54 GB | 0.03 | CND10007C3M6 |
| SPAIN KINGDOM OF GOVERNMENT 311030 1.25 GB | 0.03 | ES0000012G34 |
| AL RAJHI BANKING AND INVESTMENT CORPORATION SJSC | 0.03 | SA0007879113 |
| UNITED STATES TREASURY 150252 0.125 ILB | 0.03 | US912810TE82 |
| AIR NEW ZEALAND LTD | 0.03 | NZAIRE0001S2 |
| UNITED STATES TREASURY 151127 6.125 GB | 0.03 | US912810FB99 |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 150129 2.37 GB | 0.03 | CND10007C5P4 |
| UK TREASURY 071230 4.75 GB | 0.03 | GB00B24FF097 |
| TE CONNECTIVITY COM USD0.01 | 0.03 | IE000IVNQZ81 |
| NASPERS NPV POST REV SPLIT | 0.03 | ZAE000325783 |
| ITALY REPUBLIC OF GOVERNMENT 011230 1.65 GB | 0.03 | IT0005413171 |
| ITALY REPUBLIC OF GOVT 010332 1.65 GB | 0.03 | IT0005094088 |
| ITALY REPUBLIC OF GOVERNMENT 011232 2.50 GB | 0.03 | IT0005494239 |
| LEGRAND SA | 0.03 | FR0010307819 |
| SPAIN KINGDOM OF GOVERNMENT 300432 0.70 GB | 0.03 | ES0000012K20 |
| CHINA GOVERNMENT BOND 250631 2.12 GB | 0.03 | CND100081YS9 |
| CHINA GOVERNMENT BOND 250834 2.11 GB | 0.03 | CND100089K10 |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 250227 2.04 GB | 0.03 | CND10007LB79 |
| SIMON PROPERTY GROUP INC USD | 0.03 | US8288061091 |
| NISOURCE INC | 0.03 | US65473P1057 |
| ITALY REPUBLIC OF GOVERNMENT 010928 4.75 GB | 0.03 | IT0004889033 |
| BYD CO LTD | 0.03 | CNE100000296 |
| SANOFI SA | 0.03 | FR0000120578 |
| HARTFORD INSURANCE GROUP INC T | 0.03 | US4165151048 |
| KESKO OYJ-B SHS | 0.03 | FI0009000202 |

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| MICRON TECHNOLOGY INC USD | 0.03 | US5951121038 |
| AMERIPRISE FINANCIAL INC | 0.03 | US03076C1062 |
| HEARTLAND GROUP HLNPV | 0.03 | NZHGHE0007S9 |
| ITALY REPUBLIC OF GOVERNMENT 011227 2.65 GB | 0.03 | IT0005500068 |
| SUN LIFE FINANCIAL INC | 0.03 | CA8667961053 |
| GJENSIDIGE FORSIKR NOK | 0.03 | NO0010582521 |
| HALEON PLC | 0.03 | GB00BMX86B70 |
| SPXW 191225 6200 PO | 0.03 | |
| UNITED STATES TREASURY 280227 1.875 GB | 0.03 | US91282CEC10 |
| ITALY REPUBLIC OF GOVERNMENT 010734 3.85 GB | 0.03 | IT0005584856 |
| CHINA PEOPLE S REPUBLIC OF GOVERNMENT 151126 2.39 GB | 0.03 | CND100074JJ4 |
| CME GROUP INC COM | 0.03 | US12572Q1058 |
| SONY CORP | 0.03 | JP3435000009 |
| INTERCONTINENTAL EXCHANGE INC | 0.03 | US45866F1049 |
| LAND SECURITIES GROUP PLC | 0.03 | GB00BYW0PQ60 |
| FRANCE REPUBLIC OF GOVERNMENT 250531 1.50 GB | 0.03 | FR0012993103 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN | 0.03 | GB00BFX0ZL78 |
| DELTA ELECTRONICS INC | 0.03 | TW0002308004 |
| NU HOLDINGS LTD | 0.03 | KYG6683N1034 |
| SBA COMMUNICATIONS COM | 0.03 | US78410G1040 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN | 0.03 | GB00BPSNB460 |
| CHINA GOVERNMENT BOND 151226 1.06 GB | 0.03 | CND10008Q455 |
| CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 250533 2.67 GB | 0.03 | CND10006GPT1 |
| PNC FINANCIAL SERVICES GROUP | 0.03 | US6934751057 |
| ITALY REPUBLIC OF GOVT 010831 0.60 GB | 0.03 | IT0005436693 |
| WASTE MANAGEMENT INC COM | 0.03 | US94106L1098 |
| PALO ALTO NETWORKS INC | 0.03 | US6974351057 |
| FRANCE (GOVT OF) 250435 4.75 | 0.03 | FR0010070060 |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 250234 2.35 GB | 0.03 | CND10007LB61 |
| CANADA GOVERNMENT 011231 1.50 GB | 0.03 | CA135087N266 |
| SPAIN KINGDOM OF GOVERNMENT 310128 0.00 GB | 0.03 | ES0000012I08 |
| UNITED STATES TREASURY 150246 1.00 ILB | 0.03 | US912810RR14 |
| SHOPIFY INC COM NPV CL A | 0.03 | CA82509L1076 |
| UNITED STATES TREASURY 301126 1.625 GB | 0.03 | US912828YU85 |
| ITALY REPUBLIC OF GOVERNMENT 011133 4.35 GB | 0.03 | IT0005544082 |
| JD.COM INC | 0.03 | KYG8208B1014 |
| JAPAN GOVERNMENT OF 200334 0.80 GB | 0.03 | JP1103741Q44 |
| CELLNEX TELECOM SA | 0.03 | ES0105066007 |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA | 0.03 | CNE1000003G1 |
| US TREASURY NB 150835 4.25 GB | 0.03 | US91282CNT44 |
| ALLIANZ SE-REG | 0.03 | DE0008404005 |
| UNITED STATES TREASURY 150250 0.25 ILB | 0.03 | US912810SM18 |
| TRIP COM GROUP LTD | 0.03 | KYG9066F1019 |
| ARISTA NETWORKS INC | 0.03 | US0404132054 |
| BRAMBLES LIMITED | 0.03 | AU000000BXB1 |
| WSP GLOBAL INC | 0.03 | CA92938W2022 |
| ALLIANT ENERGY CORP | 0.03 | US0188021085 |
| UNITED KINGDOM GILT 070335 4.50 GB | 0.03 | GB00BT7J0027 |
| UNITED STATES TREASURY 311227 0.625 GB | 0.03 | US91282CBB63 |
| EDWARDS LIFESCIENCES CORP | 0.03 | US28176E1082 |
| EUR BNP PARIBAS A/C | 0.03 | |
| FRANCE REPUBLIC OF GOVERNMENT 251129 0.00 GB | 0.03 | FR0013451507 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 151127 0.00 | 0.03 | DE0001102523 |
| GSK PLC | 0.03 | GB00BN7SWP63 |
| ANTOFAGASTA PLC | 0.03 | GB0000456144 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 160427 0.00 | 0.03 | DE0001141851 |
| INTACT FINANCIAL CORPORATION | 0.03 | CA45823T1066 |
| ARCH CAPITAL GROUPCOM | 0.03 | BMG0450A1053 |
| STRIDE STAPLED GRP NPV UNITS | 0.03 | NZSPGE0001S2 |
| EVERGY INC COM NPV | 0.03 | US30034W1062 |
| PING AN INSURANCE GROUP OF CHINA LIMITED | 0.03 | CNE1000003X6 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 151130 2.40 | 0.03 | DE000BU27006 |
| SOFTBANK GROUP CORP | 0.03 | JP3436100006 |
| MEDTRONIC PLC | 0.03 | IE00BTN1Y115 |
| HENDERSON LAND DEVELOPMENT CO | 0.03 | HK0012000102 |

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| SPAIN KINGDOM OF GOVERNMENT 310527 2.50 GB | 0.03 | ES0000012M77 |
| DUNEDIN CITY TREASURY 180428 1.93 CB | 0.03 | NZDCTDT199C7 |
| ITALY REPUBLIC OF GOVERNMENT 301031 4.00 GB | 0.03 | IT0005542359 |
| AVIVA ORD | 0.03 | GB00BPQY8M80 |
| GERMANY (FEDERAL REPUBLIC) 040728 4.75 | 0.03 | DE0001135085 |
| SCALES CORP LTD | 0.03 | NZSCLE0002S8 |
| NAVER CORP | 0.03 | KR7035420009 |
| FUBON FCIAL HOLD TEMP | 0.03 | TW0002881000 |
| IQVIA HOLDINGS INC | 0.02 | US46266C1053 |
| MITSUBISHI UFJ FINANICAL | 0.02 | JP3902900004 |
| HONG KONG EXCHANGE & CLEAR | 0.02 | HK0388045442 |
| ITALY REPUBLIC OF GOVERNMENT 010533 4.4 GB | 0.02 | IT0005518128 |
| BELGIUM KINGDOM OF GOVERNMENT 220633 3.00 GB | 0.02 | BE0000357666 |
| US BANCORP | 0.02 | US9029733048 |
| NORTHERN STAR RESOURCES LTD | 0.02 | AU000000NST8 |
| GECINA | 0.02 | FR0010040865 |
| SAMSUNG ELECTRONICS PFD | 0.02 | KR7005931001 |
| SPAIN KINGDOM OF GOVERNMENT 300427 1.50 GB | 0.02 | ES00000128P8 |
| BKW AG | 0.02 | CH0130293662 |
| CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 250727 2.50 GB | 0.02 | CND10005F4L5 |
| EMERA INC | 0.02 | CA2908761018 |
| GOLD FIELDS LTD | 0.02 | ZAE000018123 |
| ITALY REPUBLIC OF GOVERNMENT 010228 2.00 GB | 0.02 | IT0005323032 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150233 2.30 | 0.02 | DE000BU2Z007 |
| KKR AND CO INC | 0.02 | US48251W1045 |
| FORTESCUE LTD ORDINARY FULLY PAID | 0.02 | AU000000FMG4 |
| QBE INSURANCE GROUP LTD | 0.02 | AU000000QBE9 |
| SPAIN (KINGDOM OF) 310129 6.00 GB | 0.02 | ES0000011868 |
| POLAND REPUBLIC OF GOVERNMENT 251033 6.00 GB | 0.02 | PL0000115291 |
| STARBUCKS CORP | 0.02 | US8552441094 |
| ASB BANK LTD 090126 RCD | 0.02 | NZF04DT778C9 |
| ITALY (REPUBLIC OF) 011127 6.50 GB | 0.02 | IT0001174611 |
| AUSTRIA REPUBLIC OF GOVERNMENT 200233 2.90 GB | 0.02 | AT0000A324S8 |
| CHINA GOVERNMENT BOND 250730 1.55 GB | 0.02 | CND10009JF77 |
| BUNDESREPUB DEUTSCHLAND 150235 2.50 GB | 0.02 | DE000BU2Z049 |
| AXON ENTERPRISE I COM USD 0.00001 | 0.02 | US05464C1018 |
| FRANCE REPUBLIC OF GOVERNMENT 250528 0.75 GB | 0.02 | FR0013286192 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN | 0.02 | GB00BQC82C90 |
| GEBERIT AG-REG | 0.02 | CH0030170408 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150832 1.70 | 0.02 | DE0001102606 |
| VERTEX PHARMACEUTICALS INC | 0.02 | US92532F1003 |
| SPAIN KINGDOM OF GOVERNMENT 300429 1.45 GB | 0.02 | ES0000012E51 |
| AUSTRALIA COMMONWEALTH OF GOVERNMENT 211132 1.75 | 0.02 | AU0000143901 |
| AUSTRALIA COMMONWEALTH 210429 3.25 GB | 0.02 | AU3TB0000150 |
| GERMANY (FEDERAL REPUBLIC) 040128 5.625 GB | 0.02 | DE0001135069 |
| JAPAN GOVERNMENT OF 200335 1.40 GB | 0.02 | JP1103781R44 |
| WR BERKLEY ORD SHS | 0.02 | US0844231029 |
| WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID | 0.02 | AU000000WOW2 |
| VERBUND AG | 0.02 | AT0000746409 |
| RED ELECTRICA DE ES | 0.02 | ES0173093024 |
| UNITED KINGDOM OF GREAT BRITAIN NORTHERN IRE 220727 | 0.02 | GB00BDRHNP05 |
| ADVANTEST CORP | 0.02 | JP3122400009 |
| VIBRA ENERGIA S.A. COM NPV | 0.02 | BRVBBRACNOR1 |
| UNITED KINGDO OF GREAT BRITAIN AND NORTH GOVT | 0.02 | GB00BLPK7227 |
| NN GROUP NV | 0.02 | NL0010773842 |
| UNITED STATES TREASURY 310727 0.375 GB | 0.02 | US91282CAD39 |
| ITALY REPUBLIC OF GOVERNMENT 010330 3.50 GB | 0.02 | IT0005024234 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN | 0.02 | GB00BL6C7720 |
| FISERV INC COM | 0.02 | US3377381088 |
| UNITED STATES TREASURY 311030 4.875 GB | 0.02 | US91282CJG78 |
| UK TREASURY GILT 070934 4.50 GB | 0.02 | GB00B52WS153 |
| UNITED STATES TREASURY 150248 1.00 ILB | 0.02 | US912810SB52 |
| UNITED STATES TREASURY 150251 0.125 ILB | 0.02 | US912810SV17 |
| COLES GROUP LTD | 0.02 | AU0000030678 |
| UNITED STATES TREASURY 310531 4.625 GB | 0.02 | US91282CKU44 |

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| FAST RETAILING CO LTD | 0.02 | JP3802300008 |
| SKYCITY ENTERTAINMENT GROUP LIMITED | 0.02 | NZSKCE0001S2 |
| UNITED STATES TREASURY 300627 3.25 GB | 0.02 | US91282CEW73 |
| THE HERSHEY COMPANY | 0.02 | US4278661081 |
| GARMIN ORD | 0.02 | CH0114405324 |
| ABBOTT LABS | 0.02 | US0028241000 |
| UNITED STATES TREASURY 310529 4.50 GB | 0.02 | US91282CKT70 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150228 0.50 | 0.02 | DE0001102440 |
| SKANDINAVISKA ENSKIL SEK | 0.02 | SE0000148884 |
| HANWHA AEROSPACE CO LTD | 0.02 | KR7012450003 |
| IVANHOE MINES LTD COM NPV CL A | 0.02 | CA46579R1047 |
| TOYOTA FINANCE NEW ZEALAND LTD 061227 5.75 CB | 0.02 | NZTFSDT821C6 |
| EDP RENOVAVEIS SA | 0.02 | ES0127797019 |
| ITALY REPUBLIC OF GOVERNMENT 010428 3.40 GB | 0.02 | IT0005521981 |
| BANK OF CHINA LTD HK | 0.02 | CNE1000001Z5 |
| UNITED STATES TREASURY 301131 4.125 GB | 0.02 | US91282CLZ22 |
| SVENSKA HANDELSBKN SER A NPV | 0.02 | SE0007100599 |
| BONOS Y OBLIG DEL ESTADO 300731 3.10 GB | 0.02 | ES0000012N43 |
| UNITED STATES TREASURY 311029 4.125 GB | 0.02 | US91282CLR06 |
| UNITED KINGDOM GILT 070330 4.375 GB | 0.02 | GB00BSQNRD01 |
| UNITED KINGDOM GILT 070328 4.38 GB | 0.02 | GB00BSQNRC93 |
| UNITED STATES TREASURY 300629 4.25 GB | 0.02 | US91282CKX82 |
| KANSAI ELECTRIC POWER JPY | 0.02 | JP3228600007 |
| US TREASURY NB 301129 4.13 GB | 0.02 | US91282CMA61 |
| FIRSTGROUP PLC | 0.02 | GB0003452173 |
| UNITED STATES TREASURY 300427 3.75 GB | 0.02 | US91282CMY48 |
| CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 130528 3.01 GB | 0.02 | CND100047752 |
| UNITED STATES TREASURY 300632 4.00 GB | 0.02 | US91282CNJ61 |
| CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 200127 2.37 GB | 0.02 | CND10004R114 |
| US TREASURY NB 310530 4.00 GB | 0.02 | US91282CNG23 |
| UNITED STATES TREASURY 310530 3.75 GB | 0.02 | US91282CHF14 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN | 0.02 | GB00BPSNBF73 |
| UNITED STATES TREASURY 310330 4.00 GB | 0.02 | US91282CMU26 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150232 0.00 | 0.02 | DE0001102580 |
| PUBLIC STORAGE | 0.02 | US74460D1090 |
| JAPAN GOVERNMENT OF 201233 0.6 GB | 0.02 | JP1103731Q12 |
| UNITED STATES TREASURY 300926 0.875 GB | 0.02 | US91282CCZ23 |
| IDEXX LABORATORIES INC | 0.02 | US45168D1046 |
| SPAIN KINGDOM OF GOVERNMENT 311033 3.55 GB | 0.02 | ES0000012L78 |
| SPAIN KINGDOM OF GOVERNMENT 300430 0.50 GB | 0.02 | ES0000012F76 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 151128 0.00 | 0.02 | DE0001102556 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150827 0.50 | 0.02 | DE0001102424 |
| UNITED STATES TREASURY 300630 3.875 GB | 0.02 | US91282CNK35 |
| UNITED STATES TREASURY 310730 3.875 GB | 0.02 | US91282CNN73 |
| KENVUE INC | 0.02 | US49177J1025 |
| ANGLOGOLD ASHANTI ORD USD1 | 0.02 | GB00BRXH2664 |
| ARTHUR J GALLAGHER CO | 0.02 | US3635761097 |
| ITALY REPUBLIC OF GOVERNMENT 010827 2.05 GB | 0.02 | IT0005274805 |
| BANCO BPM SPA | 0.02 | IT0005218380 |
| BROADRIDGE FINANCIAL SOLUTIONS LLC | 0.02 | US11133T1034 |
| AUCKLAND INTERNATIONAL AIRPORT LTD 171128 5.29 CB | 0.02 | NZAIAD0260L7 |
| JAPAN GOVERNMENT OF 200634 1.10 GB | 0.02 | JP1103751Q74 |
| NORTHERN TRUST CORP | 0.02 | US6658591044 |
| CHINA GOVERNMENT BOND 250535 1.67 GB | 0.02 | CND100099MP2 |
| SPAIN KINGDOM OF GOVERNMENT 300733 2.35 GB | 0.02 | ES00000128Q6 |
| M & T BANK CORPORATION | 0.02 | US55261F1049 |
| SPAIN KINGDOM OF GOVERNMENT 300729 0.80 GB | 0.02 | ES0000012K53 |
| UNITED STATES TREASURY 310527 3.875 GB | 0.02 | US91282CNE74 |
| CGI INC | 0.02 | CA12532H1047 |
| UNITED STATES TREASURY 310829 3.625 GB | 0.02 | US91282CLK52 |
| UNITED STATES TREASURY 301126 4.250 GB | 0.02 | US91282CLY56 |
| UK TREASURY 221026 0.375 GB | 0.02 | GB00BNNGP668 |
| FRANCE REPUBLIC OF GOVERNMENT 250532 0.00 GB | 0.02 | FR0014007L00 |
| UNITED STATES TREASURY 310127 4.125 GB | 0.02 | US91282CMH15 |
| UNITED STATES TREASURY 150249 1.00 ILB | 0.02 | US912810SG40 |

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| UNITED STATES TREASURY 300627 3.75 GB | 0.02 | US91282CNL18 |
| US TREASURY NB 310727 3.88 GB | 0.02 | US91282CNP22 |
| PAYPAL HOLDINGS INC | 0.02 | US70450Y1038 |
| HD HYUNDAI | 0.02 | KR7267250009 |
| THE SAUDI NATIONAL BANK | 0.02 | SA13L050IE10 |
| TOKIO MARINE HOLDINGS INC | 0.02 | JP3910660004 |
| UNITED STATES TREASURY 300929 3.50 GB | 0.02 | US91282CLN91 |
| UNITED STATES TREASURY 310327 3.875 GB | 0.02 | US91282CMV09 |
| US TREASURY NB 310827 3.63 GB | 0.02 | US91282CNV99 |
| CHURCH & DWIGHT CO | 0.02 | US1713401024 |
| BONOS Y OBLIG DEL ESTADO 300435 3.15 GB | 0.02 | ES0000012O67 |
| AUSTRIA REPUBLIC OF GOVERNMENT 201030 3.45 GB | 0.02 | AT0000A38239 |
| ALLEGION PLC | 0.02 | IE00BFRT3W74 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150833 2.60 | 0.02 | DE000BU2Z015 |
| BELGIUM KINGDOM OF GOVERNMENT 221031 0.00 GB | 0.02 | BE0000352618 |
| GOLDMAN SACHS GROUP INC. | 0.02 | US38141G1040 |
| FRANCE REPUBLIC OF GOVERNMENT 240927 2.50 GB | 0.02 | FR001400NBC6 |
| ORACLE CORPORATION JAPAN | 0.02 | JP3689500001 |
| ROSS STORES INC | 0.02 | US7782961038 |
| JAPAN GOVERNMENT 201229 0.10 GB | 0.02 | JP1103571L10 |
| ORION OYJ | 0.02 | FI0009014377 |
| SPAIN KINGDOM OF GOVERNMENT 311034 3.45 GB | 0.02 | ES0000012N35 |
| AON PLC IE COM CL A | 0.02 | IE00BLP1HW54 |
| JAPAN GOVERNMENT OF 200930 1.90 GB | 0.02 | JP1201211A94 |
| UNICREDIT SPA | 0.02 | IT0005239360 |
| COVIVIO | 0.02 | FR0000064578 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN | 0.02 | GB00BM8Z2S21 |
| TRIMBLE INC COM NPV | 0.02 | US8962391004 |
| SPOTIFY TECHNOLOGY COM | 0.02 | LU1778762911 |
| JAPAN GOVERNMENT 200928 0.10 GB | 0.02 | JP1103521JA8 |
| APA GROUP | 0.02 | AU000000APA1 |
| UNITED STATES TREASURY 311026 1.625 GB | 0.02 | US912828YQ73 |
| MEXICO UNITED MEXICAN STATES GOVERNMENT 290531 | 0.02 | MX0MGO0000P2 |
| ITALY REPUBLIC OF GOVERNMENT 010235 3.85 GB | 0.02 | IT0005607970 |
| UNITED STATES TREASURY 311226 1.75 GB | 0.02 | US912828YX25 |
| UNITED STATES TREASURY 151127 2.25 GB | 0.02 | US9128283F58 |
| UNITED STATES TREASURY 300926 1.625 GB | 0.02 | US912828YG91 |
| HERMES INTERNATIONAL | 0.02 | FR0000052292 |
| VULCAN STEEL AUSTRALIA PTY LTD | 0.02 | AU0000181984 |
| ITAU UNIBANCO HOLDING SA | 0.02 | BRITUBACNPR1 |
| TIS INC | 0.02 | JP3104890003 |
| CANADA GOVERNMENT 010827 2.50 GB | 0.02 | CA135087T461 |
| TOWER LIMITED | 0.02 | NZTWRE0011S2 |
| JAPAN EXCHANGE GROUP INC | 0.02 | JP3183200009 |
| TRANSPOWER NEW ZEALAND LTD 150328 5.893 GB | 0.02 | NZTRPD0328L1 |
| Outstanding Settlement Receipts - TWD | 0.02 | |
| PORTUGAL REPUBLIC OF GOVERNMENT 171028 2.125 GB | 0.02 | PTOTEVOE0018 |
| GERMANY (FEDERAL REPUBLIC) 040727 6.50 GB | 0.02 | DE0001135044 |
| BUONI POLIENNALI DEL TES 010730 2.95 GB | 0.02 | IT0005637399 |
| AMERICAN FINANCIAL GROUP INC | 0.02 | US0259321042 |
| FRANCE REPUBLIC OF GOVERNMENT 251130 0.00 GB | 0.02 | FR0013516549 |
| UNITED STATES TREASURY 310327 0.625 GB | 0.02 | US912828ZE35 |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 151027 2.44 GB | 0.02 | CND10005QTD8 |
| ASHTEAD GROUP PLC | 0.02 | GB0000536739 |
| LINDT & SPRUENGLI AG-REG | 0.02 | CH0010570759 |
| AUSTRALIA COMMONWEALTH OF GOVERNMENT 211131 1.00 | 0.02 | AU0000101792 |
| KUWAIT FINANCE HOUSE KSCP | 0.02 | KW0EQ0100085 |
| FONTERRA CO OPERATIVE GRP LTD 141125 4.15 CB | 0.02 | NZFCGDG005C4 |
| BUNDESSCHATZANWEISUNGEN 100627 1.70 GB | 0.02 | DE000BU22098 |
| BELGIUM KINGDOM OF GOVERNMENT 221034 2.85 GB | 0.02 | BE0000360694 |
| DIAGEO ORD | 0.02 | GB0002374006 |
| POLAND REPUBLIC OF GOVERNMENT 250728 7.5 GB | 0.02 | PL0000115192 |
| BECTON DICKINSON AND COMPANY | 0.02 | US0758871091 |
| FRANCE REPUBLIC OF GOVERNMENT 250534 1.25 CB | 0.02 | FR0013313582 |
| ROCKWELL AUTOMATION INC | 0.02 | US7739031091 |

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| CLP HOLDINGS LIMITED HKD | 0.02 | HK0002007356 |
| XERO LIMITED ORDINARY FULLY PAID | 0.02 | NZXROE0001S2 |
| SCENTRE GROUP | 0.02 | AU000000SCG8 |
| BUNDESSCHATZANWEISUNGEN 110327 2.20 GB | 0.02 | DE000BU22080 |
| VISTA GROUP INTERNATIONAL LTD | 0.02 | NZVGLE0003S1 |
| HIKARI TSUSHIN INC | 0.02 | JP3783420007 |
| ULTA BEAUTY INC COM | 0.02 | US90384S3031 |
| TOKYO GAS CO LTD | 0.02 | JP3573000001 |
| TMX GROUP LTD COM NPV | 0.02 | CA87262K1057 |
| MARKEL CORPORATION | 0.02 | US5705351048 |
| SALMAR ASA | 0.02 | NO0010310956 |
| NETHERLAND KINGDOM OF GOVERNMENT 150727 0.75 GB | 0.02 | NL0012171458 |
| FOX CORP | 0.02 | US35137L1052 |
| NETHERLAND KINGDOM OF THE GOVERNMENT 150127 0.00 | 0.02 | NL0015031501 |
| AMERICA MOVIL SAB COM SER B NPV | 0.02 | MX01AM050019 |
| WILLIS TOWERS WATS COM | 0.02 | IE00BDB6Q211 |
| CHINA GOVERNMENT BOND 150931 1.87 GB | 0.02 | CND10008D776 |
| UNITED STATES TREASURY 280229 4.25 GB | 0.02 | US91282CKD29 |
| LONDON STOCK EXCHANG | 0.02 | GB00B0SWJX34 |
| CHINA GOVERNMENT BOND 150627 1.38 GB | 0.02 | CND10009CBG1 |
| Outstanding Settlement Receipts - AUD | 0.02 | |
| ROCKWOOL ASB SHS | 0.02 | DK0063855168 |
| INFORMA PLC | 0.02 | GB00BMJ6DW54 |
| AUSTRIA REPUBLIC OF GOVERNMENT 200231 0.00 GB | 0.02 | AT0000A2NW83 |
| SNOWFLAKE INC | 0.02 | US8334451098 |
| FRANCE REPUBLIC OF GOVERNMENT 250529 0.50 GB | 0.02 | FR0013407236 |
| CANADA GOVERNMENT 010633 2.75 GB | 0.02 | CA135087Q236 |
| HALMA PLC | 0.02 | GB0004052071 |
| ECOLAB LTD | 0.02 | US2788651006 |
| SUNCORP GROUP LTD | 0.02 | AU000000SUN6 |
| ASTELLAS PHARMA NPV | 0.02 | JP3942400007 |
| ESSENTIAL UTILS | 0.02 | US29670G1022 |
| CHINA PEOPLE REPUBLIC OF GOVERNMENT 150427 2.48 GB | 0.02 | CND10004TCN0 |
| RESMED INC | 0.02 | AU000000RMD6 |
| DOOSAN ENERBILITY | 0.02 | KR7034020008 |
| FORTIVE CORP | 0.02 | US34959J1088 |
| SAUDI ARABIAN MINING CO SJSC | 0.02 | SA123GA0ITH7 |
| HANNOVER RUECK SE | 0.02 | DE0008402215 |
| JAPAN 113 20YR ISSUE 200929 2.1 GB | 0.02 | JP1201131990 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 130428 2.20 | 0.02 | DE000BU25000 |
| NETHERLANDS KINGDOM OF BDS 150128 5.5 GB | 0.02 | NL0000102317 |
| JAPANESE GOVERNMENT 20YR BOND 200329 2.1 GB | 0.02 | JP1201101944 |
| CANADA GOVERNMENT 010634 3.00 GB | 0.02 | CA135087R481 |
| ITALY REPUBLIC OF GOVERNMENT 011228 2.80 GB | 0.02 | IT0005340929 |
| MEXICO UNITED MEXICAN STATES GOVERNMENT 260533 | 0.02 | MX0MGO0001D6 |
| CINCINNATI FINANCIAL CORP | 0.02 | US1720621010 |
| BELGIUM KINGDOM OF GOVERNMENT 221029 2.70 GB | 0.02 | BE0000362716 |
| UNITED KGDM OF GREAT BRITAIN AND NOR IRELD 221029 | 0.02 | GB00BJMHB534 |
| TOURISM HOLDINGS LTD | 0.02 | NZHELE0001S9 |
| GRUPO MEXICO SAB DE CV-SER B | 0.02 | MXP370841019 |
| TURNERS AUTOMOTIVE GROUP LIMITED | 0.02 | NZVNLE0001S1 |
| RESMED INC | 0.02 | US7611521078 |
| JAPAN GOVERNMENT OF 201230 2.10 GB | 0.02 | JP1201231AC0 |
| CAD BNP PARIBAS A/C | 0.02 | |
| UNITED STATES TREASURY 150828 2.875 GB | 0.02 | US9128284V99 |
| SPAIN KINGDOM OF GOVERNMENT 300428 1.40 GB | 0.02 | ES0000012B39 |
| BELGIUM KINGDOM OF GOVERNMENT 220632 0.35 GB | 0.02 | BE0000354630 |
| ORIGIN ENERGY LIMITED | 0.02 | AU000000ORG5 |
| SIEMENS AG NPV EUR | 0.02 | DE0007236101 |
| BONOS Y OBLIG DEL ESTADO 310528 2.40 GB | 0.02 | ES0000012O59 |
| HEALTHPEAK PROPERTIES INC | 0.02 | US42250P1030 |
| EVOLUTION MINING LIMITED | 0.02 | AU000000EVN4 |
| UNITED STATES TREASURY 150827 2.25 GB | 0.02 | US9128282R06 |
| FRANCE GOVT OF 250231 2.70 GB | 0.02 | FR001400Z2L7 |
| INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES | 0.02 | CA45075E1043 |

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| CHINA PEOPLES REPUBLIC OF GOVERNMENT 211129 3.13 GB | 0.02 | CND10002HV84 |
| BUONI POLIENNALI DEL TES 011030 2.70 GB | 0.02 | IT0005654642 |
| CHINA GOVERNMENT BOND 150535 1.65 GB | 0.02 | CND100098JS4 |
| NETHERLANDS KINGDOM OF THE GOVERNMENT 150731 0.00 | 0.02 | NL00150006U0 |
| SAUDI TELECOM COMPAY SJSC | 0.02 | SA0007879543 |
| UNITED STATES TREASURY 310129 4.00 GB | 0.02 | US91282CJW29 |
| WABTEC CORP | 0.02 | US9297401088 |
| MICROSTRATEGY COM USD0.001 CLASS A | 0.02 | US5949724083 |
| NATIONAL BANK OF KUWAIT SAKP | 0.02 | KW0EQ0100010 |
| CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 250233 2.88 GB | 0.02 | CND100063XD1 |
| SNAM SPA | 0.02 | IT0003153415 |
| KEYSIGHT TECHNOLOGCOM USD | 0.02 | US49338L1035 |
| PINNACLE WEST CAPITAL | 0.02 | US7234841010 |
| ZIJIN MINING GROUP CO LTD | 0.02 | CNE100000502 |
| GRACO INC | 0.02 | US3841091040 |
| TOYOTA FIN NEW ZEALAND 230530 4.54 CB | 0.02 | NZTFSDT913C1 |
| JACOBS SOLUTIONS COM USD1.00 | 0.02 | US46982L1089 |
| CENTRICA PLC | 0.02 | GB00B033F229 |
| CANADA GOVERNMENT 010329 4.00 GB | 0.02 | CA135087Q988 |
| JAPAN GOVERNMENT 201227 0.30 GB | 0.02 | JP1051551P11 |
| ITALY REPUBLIC OF GOVERNMENT 150728 0.50 GB | 0.02 | IT0005445306 |
| UNITED STATES TREASURY 310330 3.625 GB | 0.02 | US91282CGS44 |
| OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD | 0.02 | NZOCAE0002S0 |
| EMAAR PROPERTIES PJSC ORDINARY SHARES | 0.02 | AEE000301011 |
| SHIONOGI & CO LTD | 0.02 | JP3347200002 |
| JPY BNP PARIBAS A/C | 0.02 | |
| OSAKA GAS CO LTD JPY | 0.02 | JP3180400008 |
| HOYA CORPORATION JPY | 0.02 | JP3837800006 |
| CHUBU ELECTRIC POWER CO INC | 0.02 | JP3526600006 |
| DAIICHI SANKYO COMPANY LIMITED | 0.02 | JP3475350009 |
| JAPAN GOVERNMENT OF 200934 2.50 GB | 0.02 | JP13001614A6 |
| REGENERON PHARMACEUTICALS INC | 0.02 | US75886F1075 |
| COSICO SHIPPING ENERGY TRANSPORATION CO LTD | 0.02 | CNE000001BD6 |
| FORTINET INC COM | 0.02 | US34959E1091 |
| JAPAN GOVERNMENT OF 201234 2.40 GB | 0.02 | JP1300171525 |
| ITALY REPUBLIC OF GOVERNMENT 300435 4.00 GB | 0.02 | IT0005508590 |
| CD PROJEKT SA | 0.02 | PLOPTTC00011 |
| QUANTA COMPUTER INC | 0.02 | TW0002382009 |
| FIRSTRAND LTD | 0.02 | ZAE000066304 |
| SPAIN KINGDOM OF GOVERNMENT 300434 3.25 CB | 0.02 | ES0000012M85 |
| BELGIUM KINGDOM OF GOVERNMENT 220630 0.10 GB | 0.02 | BE0000349580 |
| COMPUTERSHARE LTD | 0.02 | AU000000CPU5 |
| JAPN GOVERNMENT 200331 0.10 GB | 0.02 | JP1103621M43 |
| HEWLETT PACKARD ENTERPRISE CO | 0.02 | US42824C1099 |
| CANADIAN GOVERNMENT 011234 3.25 GB | 0.02 | CA135087S216 |
| T MOBILE US INC COM | 0.02 | US8725901040 |
| FMCC FNCL 011151 2.00 MBS POOL NO SD8177 | 0.02 | US3132DWCN11 |
| CANADA GOVERNMENT 011232 2.50 GB | 0.02 | CA135087P329 |
| BUONI POLIENNALI DEL TES 011126 7.25 | 0.02 | IT0001086567 |
| PAYCHEX INC | 0.02 | US7043261079 |
| UNITED STATES TREASURY 150627 4.625 GB | 0.02 | US91282CKV27 |
| UNION CHIMIQUE UCB SA | 0.02 | BE0003739530 |
| UNITED STATES TREASURY 151127 4.125 GB | 0.02 | US91282CLX73 |
| UNITED STATES TREASURY 151128 3.125 GB | 0.02 | US9128285M81 |
| ITALY REPUBLIC OF GOVERNMENT 010427 1.1 GB | 0.02 | IT0005484552 |
| US TREASURY NB 151027 3.88 GB | 0.02 | US91282CLQ23 |
| GIVAUDAN - REG | 0.02 | CH0010645932 |
| CANADA GOVERNMENT 011230 0.50 GB | 0.02 | CA135087L443 |
| UNITED STATES TREASURY 150527 4.50 GB | 0.01 | US91282CKR15 |
| ULTRAPAR PARTICIPACOM NPV | 0.01 | BRUGPAACNOR8 |
| Outstanding Settlement Receipts - KRW | 0.01 | |
| TELE2 AB | 0.01 | SE0005190238 |
| POWER CORP OF CANADA CAD | 0.01 | CA7392391016 |
| MEXICO UNITED MEXICAN STATES GOVERNMENT 010329 8.5 | 0.01 | MX0MGO0001F1 |
| UNITED STATES TREASURY 150428 3.75 GB | 0.01 | US91282CMW81 |

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| UNITED STATES TREASURY 150228 4.25 GB | 0.01 | US91282CMN82 |
| UNITED STATES TREASURY 150628 3.875 GB | 0.01 | US91282CNH06 |
| JAPAN GOVERNMENT OF 201232 1.70 GB | 0.01 | JP1201411CC4 |
| US TREASURY NB 150528 3.75 GB | 0.01 | US91282CND91 |
| JAPAN GOVERNMENT OF 200633 1.70 GB | 0.01 | JP1201451D66 |
| UNITED STATES TREASURY 150728 3.875 GB | 0.01 | US91282CNM90 |
| NEXT PLC | 0.01 | GB0032089863 |
| ALNYLAM PHARMACEUTICALS INC | 0.01 | US02043Q1076 |
| INSURANCE AUSTRALIA GROUP LIMITED | 0.01 | AU000000IAG3 |
| WESTPAC NEW ZEALAND LTD 140234 6.73 CB | 0.01 | NZWNZD02T2L8 |
| PETRONAS DAGANGAN BHD | 0.01 | MYL5681OO001 |
| FNMA FNCL 010751 2.50 MBS POOL NO MA4379 | 0.01 | US31418D2M38 |
| JAPAN GOVERNMENT OF 201228 0.30 GB | 0.01 | JP1051651Q27 |
| UNITED STATES TREASURY 150727 4.375 GB | 0.01 | US91282CKZ31 |
| CHRISTCHURCH CITY HLDGS 151031 4.95 GB | 0.01 | NZCCHDT908C6 |
| KB FINANCIAL GROUP INC | 0.01 | KR7105560007 |
| BANK CENTRAL ASIA TBK PT | 0.01 | ID1000109507 |
| SKY NETWORK TELEVISION LTD | 0.01 | NZSKTE0001S6 |
| COGNIZANT TECH SOLUTIONS A | 0.01 | US1924461023 |
| CANADA GOVERNMENT 010328 3.50 GB | 0.01 | CA135087P576 |
| PORTUGAL REPUBLIC OF GOVERNMENT 140427 4.125 GB | 0.01 | PTOTEUOE0019 |
| UNITED STATES TREASURY 280227 1.125 GB | 0.01 | US912828ZB95 |
| UNITED STATES TREASURY 150328 3.875 GB | 0.01 | US91282CMS79 |
| UBS GROUP AG | 0.01 | CH0244767585 |
| EQUITY RESIDENTIAL | 0.01 | US29476L1070 |
| KEURIG DR PEPPER INC | 0.01 | US49271V1008 |
| ASB BANK LTD 110226 RCD | 0.01 | NZF04DT844C9 |
| US TREASURY NB 150828 3.63 GB | 0.01 | US91282CNU17 |
| SABIC AGRI-NUTRIENTS CO | 0.01 | SA0007879139 |
| VERTIV HOLDINGS CO | 0.01 | US92537N1081 |
| UNITED STATES TREASURY 150927 3.375 GB | 0.01 | US91282CLL36 |
| CATHAY FINANCIAL HOLDING CO | 0.01 | TW0002882008 |
| FNMA FNCL 010451 2.00 MBS POOL NO MA4305 | 0.01 | US31418DYB27 |
| CANADA GOVERNMENT 011233 3.25 GB | 0.01 | CA135087Q723 |
| UNITED STATES TREASURY 150229 2.625 GB | 0.01 | US9128286B18 |
| ASE TECHNOLOGY HOLDING CO LTD | 0.01 | TW0003711008 |
| NZ EXCHANGE LTD | 0.01 | NZNZXE0001S7 |
| AURIZON HOLDINGS LIMITED | 0.01 | AU000000AZJ1 |
| AUCKLAND COUNCIL 170639 5.745 CB | 0.01 | NZAKCDT614C7 |
| CROWDSTRIKE HOLDINGS INC | 0.01 | US22788C1053 |
| SPAIN KINGDOM OF GOVERNMENT 310127 0.00 GB | 0.01 | ES0000012J15 |
| AUSTRIA REPUBLIC OF GOVERNMENT 150727 6.25 GB | 0.01 | AT0000383864 |
| JAPAN GOVERNMENT 200633 0.40 GB | 0.01 | JP1103711P74 |
| BELGIUM KINGDOM OF GOVERNMENT 220627 0.80 GB | 0.01 | BE0000341504 |
| MALAYSIA GOVERNMENT 150732 3.582 GB | 0.01 | MYBMO2200016 |
| JAPAN GOVERNMENT 200629 0.10 GB | 0.01 | JP1103551K72 |
| EMIRATES TELECOMMUNICATIONS GROUP CO PJSC | 0.01 | AEE000401019 |
| SPAIN KINGDOM OF GOVERNMENT 300727 0.80 GB | 0.01 | ES0000012G26 |
| WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED | 0.01 | AU000000WTC3 |
| CHINA MERCHANTS ENERGY SHIPPING CO LTD | 0.01 | CNE000001PQ8 |
| BEONE MEDICINES LTD | 0.01 | CH1391448177 |
| BEIJING KUNLUN TECH CO LTD | 0.01 | CNE100001YF2 |
| SGD BNP PARIBAS A/C | 0.01 | |
| WUXI BIOLOGICS CAYMAN INC | 0.01 | KYG970081173 |
| ECHOSTAR CORP 301129 10.75 CB | 0.01 | US278768AC00 |
| GEELY AUTOMOBILE HOLDINGS LT | 0.01 | KYG3777B1032 |
| CHINA LIFE INSURANCE CO LTD | 0.01 | CNE1000002L3 |
| JAPAN GOVERNMENT OF 200333 1.60 GB | 0.01 | JP1201431D38 |
| Income Due - USD | 0.01 | |
| POLAND REPUBLIC OF GOVERNMENT 250432 1.75 GB | 0.01 | PL0000113783 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150234 2.20 | 0.01 | DE000BU2Z023 |
| OTP BANK RT | 0.01 | HU0000061726 |
| UNITED STATES TREASURY 300928 1.25 GB | 0.01 | US91282CCY57 |
| COCHLEAR LIMITED | 0.01 | AU000000COH5 |
| ESSILORLUXOTTICA | 0.01 | FR0000121667 |

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| QATAR GAS TRANSPORT CO LTD | 0.01 | QA000A0KD6L1 |
| HALLENSTEIN GLASSON HOLDINGS LTD | 0.01 | NZHLGE0001S4 |
| NICE LTD | 0.01 | IL0002730112 |
| ITALY REPUBLIC OF GOVERNMENT 010334 4.20 GB | 0.01 | IT0005560948 |
| EMBRAER SA | 0.01 | BREMBRACNOR4 |
| ITALY REPUBLIC OF GOVERNMENT 151229 3.85 GB | 0.01 | IT0005519787 |
| ITALY REPUBLIC OF GOVERNMENT 010229 4.10 GB | 0.01 | IT0005566408 |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 030827 3.59 GB | 0.01 | CND10000HWX0 |
| CHINA MERCHANTS BANK CO LIMITED | 0.01 | CNE1000002M1 |
| REPUBLIC SERVICES INC | 0.01 | US7607591002 |
| ROYALTY PHARMA PLC | 0.01 | GB00BMVP7Y09 |
| AMADEUS IT HLDGS | 0.01 | ES0109067019 |
| POP MART INTERNATIONAL GROUP LTD | 0.01 | KYG7170M1033 |
| POLAND REPUBLIC OF GOVERNMENT 251029 2.75 GB | 0.01 | PL0000111498 |
| INVESTORE PROPERTY LTD | 0.01 | NZIPLE0001S3 |
| ITALY REPUBLIC OF GOVERNMENT 010828 3.80 GB | 0.01 | IT0005548315 |
| VONOVIA SE NPV SUBS RTS DIV CASH | 0.01 | DE000A1ML7J1 |
| INGERSOLL RAND INC | 0.01 | US45687V1061 |
| FINLAND REPUBLIC OF GOVERNMENT 150929 0.50 GB | 0.01 | FI4000369467 |
| RECRUIT HLDGS CO LNPV | 0.01 | JP3970300004 |
| RELIANCE INC | 0.01 | US7595091023 |
| Outstanding Settlement Receipts - AED | 0.01 | |
| ITALY REPUBLIC OF GOVERNMENT 150731 3.45 GB | 0.01 | IT0005595803 |
| BROWN BROWN INC | 0.01 | US1152361010 |
| HONG KONG CHINA GA | 0.01 | HK0003000038 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 191028 2.40 | 0.01 | DE000BU25018 |
| AUSTRALIA COMMONWEALTH OF GOVERNMENT 211133 3.00 | 0.01 | AU0000217101 |
| GILEAD SCIENCES INC | 0.01 | US3755581036 |
| SPAIN KINGDOM OF GOVERNMENT 300433 3.15 GB | 0.01 | ES0000012L52 |
| VENTAS INC | 0.01 | US92276F1003 |
| NETHERLANDS KINGDOM OF THE GOVERNMENT 150130 2.50 | 0.01 | NL0015001DQ7 |
| PRUDENTIAL FINANCIAL INC | 0.01 | US7443201022 |
| FNMA FNCL 010551 2.00 MBS POOL NO MA4325 | 0.01 | US31418DYX47 |
| JAPAN GOVERNMENT 200329 0.60 GB | 0.01 | JP1051681Q54 |
| KINGSOFT CORP | 0.01 | KYG5264Y1089 |
| SANFORD LTD | 0.01 | NZSANE0001S0 |
| POWER ASSETS HOLDINGS LIMITED | 0.01 | HK0006000050 |
| OGE ENERGY CORP | 0.01 | US6708371033 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 120429 2.10 | 0.01 | DE000BU35025 |
| AKESO INC | 0.01 | KYG0146B1032 |
| MONSTER BEVERAGE SHS ORD | 0.01 | US61174X1090 |
| BUNDESREPUB DEUTSCHLAND 150235 2.50 GB | 0.01 | DE000BU3Z047 |
| FMCC FNCL 010950 2.00 MBS POOL NO SD8090 | 0.01 | US3132DV7B53 |
| IRELAND GOVERNMENT 181030 0.20 GB | 0.01 | IE00BKFVC899 |
| NONGFU SPRING CO LTD | 0.01 | CNE100004272 |
| MUENCHENER RUECKVER RG-REG | 0.01 | DE0008430026 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150233 2.30 | 0.01 | DE000BU3Z005 |
| ITALY REPUBLIC OF GOVERNMENT 010335 3.35 GB | 0.01 | IT0005358806 |
| SOUTH BOW CORP | 0.01 | CA83671M1059 |
| UNITED MICROELECTRONICS CORP | 0.01 | TW0002303005 |
| CHIPOTLE MEXICAN GRILL ORD | 0.01 | US1696561059 |
| SIGMA PHARMACEUTICALS LIMITED ORDINARY FULLY PAID | 0.01 | AU000000SIG5 |
| FOMENTO ECONOMICO MEXICANO SAB DE CV | 0.01 | MXP320321310 |
| KOREA ELECTRIC POWER CORPORATION | 0.01 | KR7015760002 |
| JAPAN GOVERNMENT 201232 0.50 GB | 0.01 | JP1103691P11 |
| ACCTON TECHNOLOGY CORPORATION | 0.01 | TW0002345006 |
| HUTCHISON PORTS HOLDINGS TRUST | 0.01 | SG2D00968206 |
| NETHERLANDS KINGDOM OF GOVERNMENT 150734 2.5 GB | 0.01 | NL0015001XZ6 |
| INNOVENT BIOLOGICS INC | 0.01 | KYG4818G1010 |
| RELX PLC | 0.01 | GB00B2B0DG97 |
| CONTEMPORARY AMPEREX TECHNOLOGY CO LTD | 0.01 | CNE100003662 |
| BELGIUM (KINGDOM OF) 280328 5.50 GB | 0.01 | BE0000291972 |
| XPENG INC | 0.01 | KYG982AW1003 |
| JAPAN GOVERNMENT OF 200630 1.60 GB | 0.01 | JP1201201A88 |
| FNMA FNCL 010750 2.00 MBS POOL NO MA4077 | 0.01 | US31418DQ700 |

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| SMC CORP | 0.01 | JP3162600005 |
| YUM CHINA HOLDINGS INC | 0.01 | US98850P1093 |
| UNITED STATES TREASURY 301128 1.50 GB | 0.01 | US91282CDL28 |
| NASDAQ INC | 0.01 | US6311031081 |
| CANADA GOVERNMENT 010926 1.00 GB | 0.01 | CA135087L930 |
| REALTY INCOME CORPORATION | 0.01 | US7561091049 |
| STOCKLAND | 0.01 | AU000000SGP0 |
| NETEASE CLOUD MUSIC INC | 0.01 | KYG2215N1097 |
| CANADA GOVERNMENT 010929 3.50 GB | 0.01 | CA135087R895 |
| ITALY REPUBLIC OF GOVERNMENT 010627 2.20 GB | 0.01 | IT0005240830 |
| ROBINHOOD MARKETS INC | 0.01 | US7707001027 |
| GRUPO FINANCIERO BANORTE SAB DE CV SER O | 0.01 | MXP370711014 |
| MEXICO UNITED MEXICAN STATES GOVERNMENT 280230 | 0.01 | MX0MGO0001I5 |
| JAMES HARDIE INDUSTRIES PLC | 0.01 | AU000000JHX1 |
| NETAPP INC | 0.01 | US64110D1046 |
| PRO MEDICUS LTD | 0.01 | AU000000PME8 |
| PORTUGAL REPUBLIC OF GOVERNMENT 160732 1.65 GB | 0.01 | PTOTEYOE0031 |
| QANTAS AIRWAYS LIMITED | 0.01 | AU000000QAN2 |
| GBP BNP PARIBAS A/C | 0.01 | |
| AIRBNB INC | 0.01 | US0090661010 |
| AUSTRIA REPUBLIC OF GOVERNMENT 230529 2.90 GB | 0.01 | AT0000A33SH3 |
| LYNAS RARE EARTHS LTD | 0.01 | AU000000LYC6 |
| SEVERN TRENT PLC | 0.01 | GB00B1FH8J72 |
| PICC PROPERTY & CASUALTY COMPANY LIMITED | 0.01 | CNE100000593 |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 181131 2.89 GB | 0.01 | CND10004NXW0 |
| MEDIBANK PRIVATE LIMITED | 0.01 | AU000000MPL3 |
| UK TREASURY 071227 4.25 GB | 0.01 | GB00B16NNR78 |
| AMPOL LIMITED ORDINARY FULLY PAID | 0.01 | AU0000088338 |
| UNITED RENTALS INC | 0.01 | US9113631090 |
| NETHERLANDS KINGDOM OF GOVERNMENT 150133 2.50 GB | 0.01 | NL0010071189 |
| AGILENT TECHNOLOGIES INC | 0.01 | US00846U1016 |
| WEICHOW MOUTAI CO LTD | 0.01 | CNE0000018R8 |
| UNITED STATES TREASURY 311228 1.375 GB | 0.01 | US91282CDP32 |
| NEWMONT CORPORATION | 0.01 | AU0000297962 |
| JULIUS BAER GROUP LTD | 0.01 | CH0102484968 |
| BUONI POLIENNALI DEL TES 250227 2.55 GB | 0.01 | IT0005633794 |
| FNMA FNCI 010237 1.50 MBS POOL NO MA4566 | 0.01 | US31418ECC21 |
| SPAIN KINGDOM OF GOVERNMENT 300431 0.10 GB | 0.01 | ES0000012H41 |
| QATAR NATIONAL BANK SAQ | 0.01 | QA0006929895 |
| Outstanding Settlement Receipts - CHF | 0.01 | |
| AUSTRALIA COMMONWEALTH OF GOVERNMENT 210631 1.50 | 0.01 | AU0000047003 |
| JAPAN GOVERNMENT OF 200933 1.70 GB | 0.01 | JP1201461D98 |
| JAPAN GOVERNMENT OF 200935 1.20 GB | 0.01 | JP1201541F90 |
| EOPTOLINK TECHNOLOGY INC ORD SHS A | 0.01 | CNE100002615 |
| ANTA SPORTS PRODUCTS LTD | 0.01 | KYG040111059 |
| UNITED STATES TREASURY 300928 4.50 GB | 0.01 | US91282CJA09 |
| GNMA G2SF 200751 2.00 MBS POOL NO MA7471 | 0.01 | US36179WJQ24 |
| CANADA GOVERNMNT 010632 2.00 GB | 0.01 | CA135087N597 |
| RECORDATI SPA - NEW | 0.01 | IT0003828271 |
| FINECOBANK BANCO FINECO SPA | 0.01 | IT0000072170 |
| UNITED STATES TREASURY 311226 4.25 GB | 0.01 | US91282CME83 |
| JAPAN 2 YEAR ISSUE 010527 0.70 GB | 0.01 | JP1024721R52 |
| REVVITY INC | 0.01 | US7140461093 |
| FINLAND REPUBLIC OF GOVERNMENT 150932 1.50 GB | 0.01 | FI4000523238 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN | 0.01 | GB00BQC82B83 |
| VALTERRA PLATINUM LIMITED | 0.01 | ZAE000013181 |
| WEYERHAEUSER CO USD | 0.01 | US9621661043 |
| CEZ AS | 0.01 | CZ0005112300 |
| UNITED STATES TREASURY 300926 3.50 GB | 0.01 | US91282CLP40 |
| JAPAN GOVERNMENT 200628 0.30 GB | 0.01 | JP1051611P92 |
| IDEX CORP | 0.01 | US45167R1041 |
| FINLAND REPUBLIC OF GOVERNMENT 150431 0.75 GB | 0.01 | FI4000148630 |
| CHINA TOWER CORP LCNY1 H POST COMP | 0.01 | CNE100006V65 |
| LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C | 0.01 | US5312297550 |
| KE HOLDINGS INC | 0.01 | KYG5223Y1089 |

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| JAPAN GOVERNMENT 200628 0.20 GB | 0.01 | JP1051601P86 |
| DISH NETWORK CORP 151127 11.75 CB | 0.01 | US25470MAG42 |
| CANADA GOVERNMENT 010327 1.25 GB | 0.01 | CA135087M847 |
| TERADYNE INC | 0.01 | US8807701029 |
| AGRICULTURAL BANK OF CHINA | 0.01 | CNE100000Q43 |
| JAPAN 10 YEAR ISSUE 200635 1.50 GB | 0.01 | JP1103791R75 |
| NETHERLANDS KINGDOM OF THE GOVERNMENT 150129 0.00 | 0.01 | NL0015000LS8 |
| CHINATRUST FINANCIAL HOLDING CO LTD | 0.01 | TW0002891009 |
| CHINA PACIFIC INSURANCE GR H | 0.01 | CNE1000009Q7 |
| AL ELM INFORMATION SECURITY COMPANY CJSC | 0.01 | SA15GG53GHH3 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150830 0.00 | 0.01 | DE0001102507 |
| UNITED STATES TREASURY 151226 4.375 GB | 0.01 | US91282CJP77 |
| SYNCHRONY FINANCIAL | 0.01 | US87165B1035 |
| AT & T INC | 0.01 | US00206R1023 |
| AUSTRALIA COMMONWEALTH OF GOVERNMENT 210530 2.5 | 0.01 | AU0000013740 |
| ITALY REPUBLIC OF GOVERNMENT 150328 0.25 GB | 0.01 | IT0005433690 |
| CHARTER COMMUN INC COM | 0.01 | US16119P1084 |
| JAPAN GOVERNMENT OF 201226 2.10 GB | 0.01 | JP12009216C0 |
| ITALY REPUBLIC OF GOVERNMENT 150727 3.45 GB | 0.01 | IT0005599904 |
| SOFINA SA | 0.01 | BE0003717312 |
| CANADA GOVERNMENT 010334 3.50 GB | 0.01 | CA135087R713 |
| FINLAND REPUBLIC OF GOVERNMENT 150934 3.00 GB | 0.01 | FI4000571104 |
| JAPAN GOVERNMENT 200630 0.10 GB | 0.01 | JP1103591L73 |
| 1261229 BC LTD 150432 10.00 CB | 0.01 | US68288AAA51 |
| JAPAN GOVERNMENT 200933 0.80 GB | 0.01 | JP1103721PA1 |
| CDW CORP | 0.01 | US12514G1085 |
| LOTTERY CORPORATION LIMITED | 0.01 | AU0000219529 |
| AUSTRIA REPUBLIC OF GOVERNMENT 200234 2.90 GB | 0.01 | AT0000A39UW5 |
| MTN GROUP LTD | 0.01 | ZAE000042164 |
| DELTA ELECTRONICS THB1 NVDR | 0.01 | TH0528010R18 |
| PORTUGAL REPUBLIC OF GOVERNMENT 201034 2.875 GB | 0.01 | PTOTESOE0021 |
| ITALY REPUBLIC OF GOVERNMENT 150227 2.95 GB | 0.01 | IT0005580045 |
| MOZART DEBT MERGER SUB INC 010429 3.875 CB | 0.01 | US62482BAA08 |
| COINBASE GLOBAL INC | 0.01 | US19260Q1076 |
| CELLTRION INC | 0.01 | KR7068270008 |
| JD HEALTH INTERNATIONAL INC | 0.01 | KYG5074A1004 |
| TELEDYNE TECHNOLOGIES INC | 0.01 | US8793601050 |
| ESSEX PROPERTY TRUST INC | 0.01 | US2971781057 |
| IDACORP INC | 0.01 | US4511071064 |
| ROGERS COMMUNICATIONS INC-B | 0.01 | CA7751092007 |
| JAPAN GOVERNMENT OF 201226 0.10 GB | 0.01 | JP1103451GC0 |
| SANRIO CO LTD NPV | 0.01 | JP3343200006 |
| IRELAND GOVERNMENT 181031 0.00 GB | 0.01 | IE00BMQ5JL65 |
| EXPERIAN GROUP LTD | 0.01 | GB00B19NLV48 |
| MEXICO UNITED MEXICAN STATES GOVERNMENT 030627 | 0.01 | MX0MGO0000D8 |
| JAPAN GOVERNMENT OF 200327 0.10 GB | 0.01 | JP1103461H35 |
| BELGIUM KINGDOM 220635 3.10 GB | 0.01 | BE0000363722 |
| IRON MTN INC NEW COM NPV | 0.01 | US46284V1017 |
| Outstanding Settlement Receipts - BRL | 0.01 | |
| B3 SA BRASIL BOLSA BALCAO | 0.01 | BRB3SAACNOR6 |
| JAPAN GOVERNMENT 201227 0.20 GB | 0.01 | JP1051561P27 |
| CEMEX SAB DE CV | 0.01 | MXP225611567 |
| JAPAN GOVERNMENT 201227 0.10 GB | 0.01 | JP1103491HC4 |
| CHUNGHWA TELECOM CO LTD | 0.01 | TW0002412004 |
| TRANE  TECHNOLOGIES PLC | 0.01 | IE00BK9ZQ967 |
| JAPAN GOVERMENT 200328 0.10 GB | 0.01 | JP1103501J35 |
| CHRISTCHURCH INTERNATIONAL AIRPORT LTD 190528 5.18 | 0.01 | NZCHCDT005C1 |
| CIA SANEAMENTO BASICO DE SP | 0.01 | BRSBSPACNOR5 |
| SPAIN KINGDOM OF GOVERNMENT 300728 1.40 GB | 0.01 | ES0000012B88 |
| AUSTRIA REPUBLIC OF GOVERNMENT 200427 0.50 GB | 0.01 | AT0000A1VGK0 |
| LOWE'S COS INC | 0.01 | US5486611073 |
| EMPRESAS COPEC SA | 0.01 | CLP7847L1080 |
| CAR GROUP LIMITED ORDINARY FULLY PAID | 0.01 | AU000000CAR3 |
| ORSTED A S DKK10 INTERIM 131025 TEMP | 0.01 | |
| BROWN FORMAN CORP | 0.01 | US1156372096 |

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| TRYG AS | 0.01 | DK0060636678 |
| MEXICO UNITED MEXICAN STATES GOVERNMENT 040327 | 0.01 | MX0MGO0001C8 |
| CENTRAIS ELECTRICAS BRASILEIRAS SA | 0.01 | BRELETACNOR6 |
| LI AUTO INC | 0.01 | KYG5479M1050 |
| AUSTRALIA COMMONWEALTH OF GOVERNMEN 210528 2.25 | 0.01 | AU000XCLWAR9 |
| SOUL PATTINSON (WH) LIMITED FPO | 0.01 | AU000000SOL3 |
| UNI-PRESIDENT ENTERPRISES CORPORATION | 0.01 | TW0001216000 |
| BANK RAKYAT INDONESIA | 0.01 | ID1000118201 |
| DISH DBS CORP 011226 5.25 CB | 0.01 | US25470XBE40 |
| YUANTA FINANCIAL HOLDINGS CO | 0.01 | TW0002885001 |
| ALAMOS GOLD INC | 0.01 | CA0115321089 |
| T ROWE PRICE GROUP | 0.01 | US74144T1088 |
| JAPAN GOVERNMENT 201229 2.10 GB | 0.01 | JP12011419C6 |
| JAPAN GOVERNMENT OF 200330 2.10 GB | 0.01 | JP1201171A43 |
| WAL MART DE MEXICO | 0.01 | MX01WA000038 |
| QUIKRETE HOLDINGS INC 010332 6.375 CB | 0.01 | US74843PAA84 |
| JAPAN GOVERNMENT OF 201231 1.80 GB | 0.01 | JP1201331C14 |
| Income Due - CHF | 0.01 | |
| ONE GAS INC COM USD0.01 | 0.01 | US68235P1084 |
| BILIBILI INC ORD SHS | 0.01 | KYG1098A1013 |
| ELITE MATERIAL CO LTD | 0.01 | TW0002383007 |
| SOUTH32 LIMITED ORDINARY FULLY PAID | 0.01 | AU000000S320 |
| HYUNDAI MOTOR CO LTD | 0.01 | KR7005380001 |
| MALAYSIA GOVERNMENT 150431 2.632 GB | 0.01 | MYBMO2000028 |
| CCO HOLDINGS LLC 010330 4.75 CB | 0.01 | US1248EPCD32 |
| CHINA UNITED NETWORK COMMUNICATIONS LTD | 0.01 | CNE000001CS2 |
| FIDELITY NATIONAL INFORMATION SERVICES INC | 0.01 | US31620M1062 |
| CHINA GOVERNMENT BOND 251134 2.04 GB | 0.01 | CND10008MC01 |
| STANDARD BANK GROUP | 0.01 | ZAE000109815 |
| CLOUD SOFTWARE GROUP INC 300929 9.00 CB | 0.01 | US18912UAA07 |
| PORTUGAL REPUBLIC OF GOVERNMENT 181030 0.475 GB | 0.01 | PTOTELOE0028 |
| SOUTHERN COPPER CORPORATION | 0.01 | US84265V1052 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150535 0.00 | 0.01 | DE0001102515 |
| POLAND REPUBLIC OF GOVERNMENT 250428 2.75 GB | 0.01 | PL0000107611 |
| SHINHAN FINANCIAL GROUP | 0.01 | KR7055550008 |
| ROLLINS INC | 0.01 | US7757111049 |
| JAPAN GOVERNMENT 200628 2.10 GB | 0.01 | JP1201041884 |
| KAKAO CORP | 0.01 | KR7035720002 |
| SPIRE INC COM USD1 | 0.01 | US84857L1017 |
| MEITU INC | 0.01 | KYG5966D1051 |
| SAMSUNG BIOLOGICS CO LTD | 0.01 | KR7207940008 |
| CHINA GOVERNMENT BOND 250835 1.83 GB | 0.01 | CND10009MKH9 |
| CREDICORP LIMITED | 0.01 | BMG2519Y1084 |
| CHINA MENGNIU DAIRY CO | 0.01 | KYG210961051 |
| JAPAN GOVERNMENT 200328 0.10 GB | 0.01 | JP1051581P56 |
| RAYMOND JAMES FINL | 0.01 | US7547301090 |
| TECHNOLOGY ONE LIMITED | 0.01 | AU000000TNE8 |
| CBOE GLOBAL MARKET | 0.01 | US12503M1080 |
| JAPAN GOVERNMENT OF 201228 1.9 GB | 0.01 | JP1201081914 |
| JAPAN GOVERNMENT OF 200328 2.20 GB | 0.01 | JP1201001839 |
| Futures Margin - AUD | 0.01 | |
| TIBCO SOFTWARE INC 310329 6.50 CB | 0.01 | US88632QAE35 |
| HOLOGIC INC | 0.01 | US4364401012 |
| FIRST ABU DHABI BANK PJSC | 0.01 | AEN000101016 |
| BANCO BTG PACTUAL UNITS | 0.01 | BRBPACUNT006 |
| ALDAR PROPERTIES PJSC | 0.01 | AEA002001013 |
| TERUMO CORP | 0.01 | JP3546800008 |
| SERKO LTD | 0.01 | NZSKOE0001S7 |
| CHINA RESOURCES BE NPV | 0.01 | HK0291001490 |
| LIFE360 INC | 0.01 | AU0000045098 |
| HYUNDAI ELECTRIC ENERGY SYST | 0.01 | KR7267260008 |
| KIA CORPORATION | 0.01 | KR7000270009 |
| BUNDESSCHATZANWEISUNGEN 160927 1.90 GB | 0.01 | DE000BU22106 |
| AUSTRALIA COMMONWEALTH OF GOVERNMENT 210635 2.75 | 0.01 | AU000XCLWAM0 |
| JAPAN GOVERNMENT OF 201233 1.60 GB | 0.01 | JP1201471DC6 |

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| AUSTRALIA COMMONWEALTH OF GOVERNMENT 211127 2.75 | 0.01 | AU000XCLWAQ1 |
| VICINITY CENTRES ORDINARY UNITS FULLY PAID | 0.01 | AU000000VCX7 |
| CHINA RUYI HOLDINGS LIMITED | 0.01 | BMG4404N1149 |
| JB HI-FI LIMITED | 0.01 | AU000000JBH7 |
| VEEVA SYSTEMS INC | 0.01 | US9224751084 |
| CAPITEC BANK HOLDINGS LTD | 0.01 | ZAE000035861 |
| WEG SA | 0.01 | BRWEGEACNOR0 |
| FNMA FNCL 010452 2.50 MBS POOL NO MA4578 | 0.01 | US31418ECQ17 |
| CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 250630 2.62 GB | 0.01 | CND10006KWD3 |
| AUSTRIA REPUBLIC OF GOVERNMENT 201026 0.75 GB | 0.01 | AT0000A1K9C8 |
| ASX LIMITED | 0.01 | AU000000ASX7 |
| SAMSUNG C AND T CORPORATION | 0.01 | KR7028260008 |
| BCE INC | 0.01 | CA05534B7604 |
| REA GROUP LTD | 0.01 | AU000000REA9 |
| ETIHAD ETISALAT COMPANY SJSC | 0.01 | SA000A0DM9P2 |
| SPAIN KINGDOM OF GOVERNMENT 311028 5.15 GB | 0.01 | ES00000124C5 |
| LENOVO GROUP LTD | 0.01 | HK0992009065 |
| POWSZECHNA KASA OS | 0.01 | PLPKO0000016 |
| UNITED STATES TREASURY 150529 2.375 GB | 0.01 | US9128286T26 |
| NINTENDO CO LTD | 0.01 | JP3756600007 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 151027 1.30 | 0.01 | DE0001030740 |
| NAPIER PORT HOLDINGS LTD | 0.01 | NZNPHE0005S2 |
| JAPAN GOVERNMENT OF 200632 1.70 GB | 0.01 | JP1201371C64 |
| IRELAND GOVERNMENT 150533 1.30 GB | 0.01 | IE00BFZRPZ02 |
| GPT GROUP | 0.01 | AU000000GPT8 |
| POLAND REPUBLIC OF GOVERNMENT 250727 2.50 GB | 0.01 | PL0000109427 |
| FUTURE MARGINS-USD | 0.01 | |
| CSC HOLDINGS LLC310129 11.75 CB | 0.01 | US126307BN62 |
| JAPAN GOVERNMENT OF 200327 2.10 GB | 0.01 | JP1200941746 |
| MDU RESOURCES GROUP INC | 0.01 | US5526901096 |
| ERIE INDEMNITY CO | 0.01 | US29530P1021 |
| SINGAPORE REPUBLIC OF GOVERNMENT 010832 2.625 GB | 0.01 | SGXF46767848 |
| FNMA FNCI 011135 2.00 MBS POOL NO MA4179 | 0.01 | US31418DUD29 |
| UNITED STATES TREASURY 300431 4.625 GB | 0.01 | US91282CKN01 |
| UNITED STATES TREASURY 300427 0.50 GB | 0.01 | US912828ZN34 |
| COSTAR GROUP INC COM | 0.01 | US22160N1090 |
| SONIC HEALTHCARE LTD ORDINARY FULLY PAID | 0.01 | AU000000SHL7 |
| SANDOZ GROUP ORD SHS | 0.01 | CH1243598427 |
| LG CHEM LTD | 0.01 | KR7051910008 |
| NEXTDC LIMITED ORDINARY FULLY PAID | 0.01 | AU000000NXT8 |
| SWISS LIFE HOLDING AG | 0.01 | CH0014852781 |
| PORTLAND GENERAL ELECTRIC COMPANY | 0.01 | US7365088472 |
| IGM FINANCIAL INC | 0.01 | CA4495861060 |
| CHRISTCHURCH CITY HOLDINGS LTD 060428 5.043 CB | 0.01 | NZCCHDT901C1 |
| SBI HOLDINGS INC NPV | 0.01 | JP3436120004 |
| AMBEV SA COM NPV | 0.01 | BRABEVACNOR1 |
| DEUTSCHE BOERSE AG | 0.01 | DE0005810055 |
| ADVANCED INFO SERVICE PUBLIC COMPANY LIMITED NVDR | 0.01 | TH0268010R11 |
| ASUSTEK COMPUTER INC | 0.01 | TW0002357001 |
| SINGAPORE REPUBLIC OF GOVERNMENT 011126 1.25 GB | 0.01 | SGXF12888537 |
| ITALGAS SPA | 0.01 | IT0005211237 |
| ELIA GROUP SA/NV | 0.01 | BE0003822393 |
| YAGEO CORP | 0.01 | TW0002327004 |
| CANADA GOVERNMENT 010629 2.25 GB | 0.01 | CA135087J397 |
| UNITED STATES TREASURY 280229 1.875 GB | 0.01 | US91282CEB37 |
| JAPAN GOVERNEMNT OF 201227 2.1 GB | 0.01 | JP12009917C3 |
| CHARTER HALL GROUP | 0.01 | AU000000CHC0 |
| BLUESCOPE STEEL LIMITED | 0.01 | AU000000BSL0 |
| WATERS CORPORATION | 0.01 | US9418481035 |
| CANADA GOVERNMENT 010928 3.25 GB | 0.01 | CA135087Q491 |
| FMCC FNCL 010750 2.50 MBS POOL NO SD8089 | 0.01 | US3132DV7A70 |
| UNITED STATES TREASURY 311231 4.50 GB | 0.01 | US91282CMC28 |
| ALS LIMITED | 0.01 | AU000000ALQ6 |
| ACWA POWER CO | 0.01 | SA15CGS10H12 |
| BROOKFIELD INFR CO EXCH SUB VOTING SHS CL A | 0.01 | CA11276H1064 |

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|---|---|---|
| NIO INC | 0.01 | KYG6525F1028 |
| TELKOM INDONESIA PERSERO TBK PT | 0.01 | ID1000129000 |
| ALGONQUIN POWER AND UTILITIES CORP | 0.01 | CA0158571053 |
| SGH LIMITED ORDINARY FULLY PAID | 0.01 | AU0000364754 |
| PEOPLES INSURANCE COMPANY OF CHINA | 0.01 | CNE100001MK7 |
| LITE ON TECHNOLOGY CORP | 0.01 | TW0002301009 |
| SINGAPORE REPUBLIC OF GOVERNMENT 010930 2.875 GB | 0.01 | SG7U32949426 |
| ORICA LIMITED | 0.01 | AU000000ORI1 |
| POLAND GOVERNMENT BOND 250130 5.00 GB | 0.01 | PL0000117370 |
| WARNERMEDIA HOOLDINGS INCORP 150342 5.05 CB | 0.01 | US55903VBW28 |
| SWISS RE AG | 0.01 | CH0126881561 |
| TXNM ENERGY INC | 0.01 | US69349H1077 |
| REPUBLIC OF AUSTRIA 200235 2.95 GB | 0.01 | AT0000A3HU25 |
| CADENCE DESIGN SYSTEMS INC | 0.01 | US1273871087 |
| BUNDESOBLIGATION 120429 2.10 GB | 0.01 | DE000BU25026 |
| RIYAD BANK SJSC | 0.01 | SA0007879048 |
| UNITED STATES TREASURY 310727 2.75 GB | 0.01 | US91282CFB28 |
| Income Due - AUD | 0.01 | |
| FUJITSU JPY | 0.01 | JP3818000006 |
| KINGDEE INTERN SFTWR | 0.01 | KYG525681477 |
| CHINA GOVERNMENT BOND 250228 1.45 GB | 0.01 | CND10008YMK6 |
| FNMA FNCL 010850 2.50 MBS POOL NO MA4096 | 0.01 | US31418DRS35 |
| PANTHER ESCROW ISSUER LLC 010631 7.125 CB | 0.01 | US69867RAA59 |
| JAPAN GOVERNMENT OF 201233 2.00 GB | 0.01 | JP1300131420 |
| FRANCE GOVT OF 240928 2.40 GB | 0.01 | FR001400XLW2 |
| POWSZECHNY ZAKLAD UBEZPIECZEN SA | 0.01 | PLPZU0000011 |
| US TREASURY NB 300631 4.25 GB | 0.01 | US91282CKW00 |
| UNITED STATES TREASURY 311031 4.125 GB | 0.01 | US91282CLU35 |
| DAVITA INC 010630 4.625 CB | 0.01 | US23918KAS78 |
| UNITED STATES TREASURY 310532 4.125 GB | 0.01 | US91282CNF40 |
| DKK BNP PARIBAS A/C | 0.01 | |
| US TREASURY NB 300432 4.00 GB | 0.01 | US91282CNA52 |
| HANA FINANCIAL GROUP | 0.01 | KR7086790003 |
| BID CORPORATION LTD | 0.01 | ZAE000216537 |
| BRISCOE GROUP LIMITED ORDINARY SHARES | 0.01 | NZBGRE0001S4 |
| Outstanding Settlement Receipts - MXN | 0.01 | |
| TEVA PHARMACEUTICALS NE 150931 8.13 CB | 0.01 | US88167AAR23 |
| JAPAN GOVERNMENT 200327 0.005 GB | 0.01 | JP1051511N46 |
| AUSTRALIAN COMMONWEALTH GOVT 210534 3.75 GB | 0.01 | AU0000249302 |
| MEXICO UNITED MEXICAN STATES GOVERNMENT 231134 | 0.01 | MX0MGO0000U2 |
| BELGIUM (KINGDOM) 280335 5.0 GB | 0.01 | BE0000304130 |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 040627 2.85 GB | 0.01 | CND100037XX3 |
| BEIJING ENLIGHT MEDIA CO LTD | 0.01 | CNE100001617 |
| GNMA G2SF 200751 2.50 MBS POOL NO MA7472 | 0.01 | US36179WJR07 |
| MALAYSIA GOVERNMENT 161127 3.899 GB | 0.01 | MYBMO1700040 |
| METLEN ENERGY METALS PLC | 0.01 | GB00BTQGS779 |
| SEEK LIMITED | 0.01 | AU000000SEK6 |
| NEPI ROCKCASTLE | 0.01 | NL0015000RT3 |
| ASB BANK LTD 051125 RCD | 0.01 | NZF04DT842C3 |
| BLACK HILLS CORP | 0.01 | US0921131092 |
| JAPAN 2 YEAR ISSUE 010627 0.80 GB | 0.01 | JP1024731R68 |
| SCHINDLER-HLDG AG REG | 0.01 | CH0024638212 |
| DISCO CORPORATION NPV | 0.01 | JP3548600000 |
| CORPAY INC COM USD 0.001 | 0.01 | US2199481068 |
| CANADA GOVERNMENT 010630 1.25 GB | 0.01 | CA135087K379 |
| MUFG BANK LTD 301225 RCD | 0.01 | NZMUFDP364L5 |
| JAPAN GOVERNMENT OF 200334 1.50 GB | 0.01 | JP1201481E36 |
| KOREA AEROSPACE INDUSTRIES LTD | 0.01 | KR7047810007 |
| MUFG BANK LTD 210126 RCD | 0.01 | NZMUFDQ021L0 |
| AUSTALIA COMMONWEALTH OF GOVERNMENT 210634 4.25 | 0.01 | AU3TB0000200 |
| ASB BANK LTD 160226 RCD | 0.01 | NZF04DT847C2 |
| UNITED STATES TREASURY 290232 4.125 GB | 0.01 | US91282CMR96 |
| BANCO BRADESCO SA-PREF | 0.01 | BRBBDCACNPR8 |
| UNITED STATES TREASURY 310732 4.00 GB | 0.01 | US91282CNR87 |
| KYUSHU ELECTRIC POWER | 0.01 | JP3246400000 |

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| ALSTOM SA | 0.01 | FR0010220475 |
| UNITED STATES TREASURY 310827 3.125 GB | 0.01 | US91282CFH97 |
| CCO HOLDINGS LLC 010231 4.25 CB | 0.01 | US1248EPCK74 |
| TELEFONICA BRASIL SA | 0.01 | BRVIVTACNOR0 |
| ITALY (REPUBLIC OF) 010834 5.00 GB | 0.01 | IT0003535157 |
| SHOPRITE HOLDINGS LIMITED | 0.01 | ZAE000012084 |
| CP ALL PCL NVDR | 0.01 | TH0737010R15 |
| CIMB GROUP HOLDINGS BERHAD | 0.01 | MYL1023OO000 |
| FMCC FNCL 010251 1.5 MBS POOL NO SD8127 | 0.01 | US3132DWA456 |
| JAPAN GOVERNMENT OF 200328 0.20 GB | 0.01 | JP1051571P41 |
| INTERNATIONAL CONTAINER TERMINAL SERVICES | 0.01 | PHY411571011 |
| EXTRA SPACE STORAGE INC | 0.01 | US30225T1025 |
| MIRVAC GROUP PROPERTY TRUST | 0.01 | AU000000MGR9 |
| CHINA RESOURCES LAND LIMITED | 0.01 | KYG2108Y1052 |
| JAPAN GOVERNMENT 200628 2.40 GB | 0.01 | JP1201021860 |
| JAPAN 10 YEAR ISSUE 200934 0.90 GB | 0.01 | JP1103761QA5 |
| UKG INC 010231 6.875 CB | 0.01 | US90279XAA00 |
| CIA DE MINAS BUENAVENTUR-ADR | 0.01 | US2044481040 |
| BENDIGO AND ADELAIDE BANK LIMITED | 0.01 | AU000000BEN6 |
| JAPAN GOVERNMENT OF 200335 1.20 GB | 0.01 | JP1201521F37 |
| HUB INTERNATIONAL LTD 150630 7.25 CB | 0.01 | US44332PAH47 |
| AADVANTAGE LOYALTY 200429 5.75 SF | 0.01 | US00253XAB73 |
| FMCC FNCL 010753 5.00 MBS POOL NO SD8341 | 0.01 | US3132DWHS52 |
| MEGA FINANCIAL HOLDING CO LTD | 0.01 | TW0002886009 |
| 1011778 BC UNLIMITED LIABILITY CO 151030 4.00 CB | 0.01 | US68245XAM11 |
| TRANSDIGM INC 010329 6.38 CB | 0.01 | US893647BU00 |
| FNMA FNCL 010451 2.50 MBS POOL NO MA4306 | 0.01 | US31418DYC00 |
| CARNIVAL CORP 010832 5.75 CB | 0.01 | US143658CA82 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN | 0.01 | GB00BMGR2916 |
| GIANT NETWORK GROUP CO LTD | 0.01 | CNE1000010R3 |
| MAUSER PACKAGING SOLUTIONS HOLDING CO 150427 7.875 | 0.01 | US57763RAD98 |
| MANGO EXCELLENT MEDIA CO LTD | 0.01 | CNE100001Y83 |
| UNITED STATES TREASURY 310832 3.875 GB | 0.01 | US91282CNW72 |
| CCO HOLDINGS LLC 150830 4.50 CB | 0.01 | US1248EPCE15 |
| UNITED STATES TREASURY 310831 3.75 GB | 0.01 | US91282CLJ89 |
| FNMA FNCL 011242 3.00 MBS POOL NO AT2723 | 0.01 | US3138WQAZ59 |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 040527 3.52 GB | 0.01 | CND10000H9K9 |
| LEVEL 3 FINANCING INC 300633 6.88 CB | 0.01 | US527298CM39 |
| LORCA TELECOM BONDCO SAU 180927 4.00 CB | 0.01 | XS2240463674 |
| RAKUTEN GROUP INC 150429 9.75 CB | 0.01 | US75102WAK45 |
| NEPTUNE BIDCO US INC 150429 9.29 CB | 0.01 | US640695AA01 |
| DOORDASH INC | 0.01 | US25809K1051 |
| VERISK ANALYTICS I COM | 0.01 | US92345Y1064 |
| BANGKOK DUSIT MEDICAL SERVICES PCL | 0.01 | TH0264010R10 |
| P T ASTRA INTL | 0.01 | ID1000122807 |
| SIRIUS XM RADIO INC 010730 4.125 CB | 0.01 | US82967NBG25 |
| FREDDIE MAC POOL 5.00 010155 SD8492 MBS | 0.01 | US3132DWNH24 |
| JAPAN GOVERNMENT 200327 0.10 GB | 0.01 | JP1051521N69 |
| WINDSTREAM ESCROW LLC 011031 8.25 CB | 0.01 | US97381AAA07 |
| MXN BNP PARIBAS A/C | 0.01 | |
| CITIC LIMITED NPV | 0.01 | HK0267001375 |
| WUHU SHUNRONG SANQ | 0.01 | CNE1000010N2 |
| NAN YA PLASTICS CORP | 0.01 | TW0001303006 |
| TRANSPOWER NEW ZEALAND 310730 4.22 CB | 0.01 | NZTRPD0110L3 |
| FOCUS MEDIA INFORMATION TECHNOLOGY CO LTD | 0.01 | CNE000001KK2 |
| DR SULAIMAN AL HABIB MEDICAL SERVICES GROUP CO | 0.01 | SA1510P1UMH1 |
| ALMARAI COMPANY SJSC | 0.01 | SA000A0ETHT1 |
| JAPAN GOVERNMENT 200628 0.10 GB | 0.01 | JP1103511J74 |
| UNITED STATES TREASURY 151126 4.6250 GB | 0.01 | US91282CJK80 |
| KRAFTON INC | 0.01 | KR7259960003 |
| NOK BNP PARIBAS A/C | 0.01 | |
| BAUSCH HEALTH COMPANIES INC 010628 4.875 CB | 0.01 | US071734AN72 |
| UNITED STATES TREASURY 300931 3.625 GB | 0.01 | US91282CLM19 |
| EQUATORIAL ENERGIA COM NPV | 0.01 | BREQTLACNOR0 |
| UNITED STATES TREASURY 310331 4.125 GB | 0.01 | US91282CKF76 |

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| FRANCE REPUBLIC OF GOVERNMENT 251126 0.25 GB | 0.01 | FR0013200813 |
| DEXUS | 0.01 | AU000000DXS1 |
| COMMUNITY HEALTH SYSTEMS INC 150132 10.875 CB | 0.01 | US12543DBN93 |
| ENDO FINANCE HOLDINGS INC 150431 8.50 CB | 0.01 | US29281RAA77 |
| FINLAND REPUBLIC OF GOVERNMENT 150429 2.875 GB | 0.01 | FI4000557525 |
| EMERALD DEBT MERGER SUB LLC 151230 6.625 CB | 0.01 | US29103CAA62 |
| HYUNDAI MOBIS | 0.01 | KR7012330007 |
| IRELAND REPUBLIC OF GOVERNMENT 150530 2.40 GB | 0.01 | IE00BJ38CR43 |
| ADYEN NV | 0.01 | NL0012969182 |
| BUONI POLIENNALI DEL TES 010835 3.65 GB | 0.01 | IT0005631590 |
| NATL BK OF GREECE EUR | 0.01 | GRS003003035 |
| MALAYAN BANKING BHD | 0.01 | MYL1155OO000 |
| CHINA RESOURCES POWER HOLDINGS COMPANY LTD | 0.01 | HK0836012952 |
| HELLENIC TELECOMMUNICATIONS | 0.01 | GRS260333000 |
| ORIENTAL LAND CO LTD | 0.01 | JP3198900007 |
| BIOGEN INC | 0.01 | US09062X1037 |
| GLOBAL PAYMENTS INC | 0.01 | US37940X1028 |
| FOX CORP COM | 0.01 | US35137L2043 |
| SK SQUARE CO LTD | 0.01 | KR7402340004 |
| WARNERMEDIA HOLDINGS INC 150332 4.28 CB | 0.01 | US55903VBQ59 |
| JET AIRWAYS CORP 200931 9.875 CB | 0.01 | US476920AA15 |
| QUEEN MERGERCO INC 300432 6.75 CB | 0.01 | US74825NAA54 |
| VMED O2 UK FINANCING I PLC 150731 4.75 CB | 0.01 | US92858RAB69 |
| DEXCOM INC | 0.01 | US2521311074 |
| BELGIUM KINGDOM OF GOVERNMENT 220634 3.00 GB | 0.01 | BE0000333428 |
| IRELAND GOVERNMENT 150527 0.20 GB | 0.01 | IE00BKFVC568 |
| ALLIED UNIVERSAL HOLDCO LLC 150231 7.875 CB | 0.01 | US019576AD90 |
| MINERVA MERGER SUB INC 150230 6.50 CB | 0.01 | US60337JAA43 |
| NETHERLANDS KINGDOM OF (GOVERNMENT) 150733 2.50 GB | 0.01 | NL0015001AM2 |
| HAIER SMART HOME C | 0.01 | CNE1000048K8 |
| LULULEMON ATHLETIC | 0.01 | US5500211090 |
| SAMSUNG FIRE MARINE INSURANCE | 0.01 | KR7000810002 |
| TOKYO METRO CO LTD | 0.01 | JP3583900000 |
| SINO BIOPHAMACEUTICAL | 0.01 | KYG8167W1380 |
| ALTEOGEN INC | 0.01 | KR7196170005 |
| FMCC FNCL 010854 6.00 MBS POOL NO SD8454 | 0.01 | US3132DWMB62 |
| VODACOM GROUP PTY LTD | 0.01 | ZAE000132577 |
| PUBLIC BANK BERHAD | 0.01 | MYL1295OO004 |
| MALAYSIA GOVERNMENT 071133 4.642 GB | 0.01 | MYBMT1800039 |
| SUPER MICRO COMPUTCOM USD 0.001 POST REV SPT | 0.01 | US86800U3023 |
| E SUN FINANCIAL HOLDINGS COMPANY LTD | 0.01 | TW0002884004 |
| JAPAN GOVERNMENT 200628 0.10 GB | 0.01 | JP1051591P70 |
| Income Due - EUR | 0.01 | |
| SEK BNP PARIBAS A/C | 0.01 | |
| SWEDEN KINGDOM OF GOVERNMENT 121129 0.75 GB | 0.01 | SE0011281922 |
| TRUIST FINL CORP COM | 0.01 | US89832Q1094 |
| ECHOSTAR CORP 301130 6.75 CB | 0.01 | US278768AA44 |
| CCO HOLDINGS LLC 010232 4.75 CB | 0.01 | US1248EPCQ45 |
| HOTAI MOTOR COMPANY LTD | 0.01 | TW0002207008 |
| EVERGREEN MARINE | 0.01 | TW0002603008 |
| ILLUMINA INC | 0.01 | US4523271090 |
| JAPAN GOVERNMENT 201226 0.005 GB | 0.01 | JP1051501N14 |
| HYUNDAI ROTEM CO | 0.01 | KR7064350002 |
| AUSTRALIAN COMMONWEALTH GOVERNMENT 210532 1.25 | 0.01 | AU0000075681 |
| FMCC FNCL 010654 6.00 MBS POOL NO SD8439 | 0.01 | US3132DWLU52 |
| ROPER TECHNOLOGIES INC | 0.01 | US7766961061 |
| UNITED STATES TREASURY 150829 1.625 GB | 0.01 | US912828YB05 |
| POLAND REPUBLIC OF GOVERNMENT 251034 5.00 GB | 0.01 | PL0000116851 |
| NORTHWESTERN CORPORATION | 0.01 | US6680743050 |
| AMMAN MINERAL INTERNASIONAL ORD SHS | 0.01 | ID1000191109 |
| CONNECT FINCO SARLCONNE 150929 9.00 CB | 0.01 | US20752TAB08 |
| DIRECTV FIN LLCCOINC 150231 10.00 CB | 0.01 | US25461LAD47 |
| EMIRATES NBD BANK PJSC | 0.01 | AEE000801010 |
| TAIWAN CEMENT CORPORATION | 0.01 | TW0001101004 |
| UNITED STATES TREASURY 300429 2.875 GB | 0.01 | US91282CEM91 |

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|---|---|---|
| JAPAN GOVERNMENT 200930 0.10 GB | 0.01 | JP1103601LA4 |
| CK INFRASTRUCTURE | 0.01 | BMG2178K1009 |
| JIANGSU PHOENIX PUBLISHING ORD A | 0.01 | CNE1000019Q6 |
| UNITED STATES TREASURY 231025 0.00 GB | 0.01 | US912797QG56 |
| CSPC PHARMACEUTICAL GROUP | 0.01 | HK1093012172 |
| YUM! BRANDS INC | 0.01 | US9884981013 |
| POHANG IRON & STEEL COMPANY LIMITED | 0.01 | KR7005490008 |
| CHESAPEAKE UTILITIES CORPORATION | 0.01 | US1653031088 |
| JAPAN GOVERNMENT OF 200331 2.20 GB | 0.01 | JP1201251B37 |
| EMBOTELLADORAS ARCA SA - NOMINATIVE SHARES | 0.01 | MX01AC100006 |
| ENN ENERGY HOLDINGS LTD | 0.01 | KYG3066L1014 |
| BARITO PACIFIC | 0.01 | ID1000085707 |
| Outstanding Settlement Receipts - DKK | 0.01 | |
| CVS HEALTH CORP 100355 FRN | 0.01 | US126650EH94 |
| SAMSUNG HEAVY INDUSTRIALS | 0.01 | KR7010140002 |
| KMD BRANDS LIMITED | 0.01 | NZKMDE0001S3 |
| NEW CHINA LIFE INSURANCE CO LTD | 0.01 | CNE100001922 |
| RAMELIUS RESOURCES LIMITED | 0.01 | AU000000RMS4 |
| QUBE HOLDINGS LIMITED | 0.01 | AU000000QUB5 |
| CCO HOLDINGS LLC 010228 5.00 CB | 0.01 | US1248EPBX05 |
| VIVA ENERGY GROUP ORDINARY FULLY PAID DEFERRED | 0.01 | AU0000016875 |
| SAUDI ARABIA KINGDOM OF GOVERNMENT 160429 4.375 GB | 0.01 | XS1936302865 |
| JBS NVA | 0.01 | NL0015002J37 |
| GRUPO CIBEST SA PREF 190525 | 0.01 | COTK7PA00028 |
| RESTAURANT BRNDS ICOM NPV | 0.01 | CA76131D1033 |
| CARVANA CO 010631 14.0 PIK | 0.01 | US146869AM47 |
| PILBARA MINERALS LTD | 0.01 | AU000000PLS0 |
| SINGAPORE REPUBLIC OF GOVERNMENT 010528 2.625 GB | 0.01 | SG31B7000002 |
| JAPAN GOVERNMENT OF 200628 2.30 GB | 0.01 | JP1201031877 |
| OOREDOO QSC | 0.01 | QA0007227737 |
| INDUSTRIES QATAR | 0.01 | QA000A0KD6K3 |
| IRON MOUNTAIN INC 150730 5.25 CB | 0.01 | US46284VAJ08 |
| KGI FINANCIAL HOLDING CO LTD | 0.01 | TW0002883006 |
| FNMA FNCL 011242 3.00 MBS POOL NO AQ5175 | 0.01 | US3138MLXD14 |
| ANNALY CAPITAL MGT COM | 0.01 | US0357108390 |
| SAGAX AB | 0.01 | SE0005127818 |
| JAPAN GOVERNMENT OF 200328 2.40 GB | 0.01 | JP1201011853 |
| TOHOKU ELECTRIC POWER JPY | 0.01 | JP3605400005 |
| JAPAN GOVERNMENT OF 200627 2.30 GB | 0.01 | JP1200951760 |
| SPAIN KINGDOM OF GOVERNMENT 311031 0.50 GB | 0.01 | ES0000012I32 |
| SAMSUNG SDI CO LTD | 0.01 | KR7006400006 |
| HUB24 LIMITED ORDINARY FULLY PAID | 0.01 | AU000000HUB4 |
| JAP GOVERNMENT 200627 0.005 GB | 0.01 | JP1051531N75 |
| MOZART DEBT MERGER SUB INC 011029 5.25 CB | 0.01 | US62482BAB80 |
| WORLEY LIMITED | 0.01 | AU000000WOR2 |
| ABU DHABI COMMERCIAL BANK PJSC | 0.01 | AEA000201011 |
| TERRAFORM POWER OPERATING LLC 310128 5.00 CB | 0.01 | US88104LAE39 |
| NETHERLANDS KINGDOM OF THE GOVERNMENT 150732 0.50 | 0.01 | NL0015000RP1 |
| HARMONY GOLD MINING COMPANY LIMITED | 0.01 | ZAE000015228 |
| FNMA FNCL 011150 2.00 MBS POOL NO MA4208 | 0.01 | US31418DVA70 |
| CANADA GOVERNMENT 010527 2.75 GB | 0.01 | CA135087S885 |
| ANHUI CONCH CEMENT CO LTD | 0.01 | CNE1000001W2 |
| JAPAN GOVERNMENT OF 200332 1.80 GB | 0.01 | JP1201341C38 |
| GINNIE MAE II POOL 5.00 200155 MB0146 MBS | 0.01 | US3618N5EU90 |
| CLICKS GROUP LTD | 0.01 | ZAE000134854 |
| GULF DEVELOPMENT PCLNVDR | 0.01 | THC903010R14 |
| CHINA HONGQIAO GROUP LTD | 0.01 | KYG211501005 |
| SOCIEDAD QUIMICA Y MINERA DE CHILE SA | 0.01 | CLP8716X1082 |
| BLOCK INC 150532 6.50 CB | 0.01 | US852234AS26 |
| LG ENERGY SOLUTION LTD | 0.01 | KR7373220003 |
| STAPLES INC 010929 10.75 CB | 0.01 | US855030AQ50 |
| INFRASTRUTTURE WIR NPV | 0.01 | IT0005090300 |
| Income Due - JPY | 0.01 | |
| HUB INTERNATIONAL LTD 310132 7.375 CB | 0.01 | US44332PAJ03 |
| HD KOREA SHIPBUILDING AND OFFSHORE ENGINEERING CO | 0.01 | KR7009540006 |

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|---|---|---|
| NEW ORIENTAL EDUCA | 0.01 | KYG6470A1168 |
| COPART INC | 0.01 | US2172041061 |
| FAR EASTONE CO LTD | 0.01 | TW0004904008 |
| FNMA FNCL 010352 2.50 MBS POOL NO MA4563 | 0.01 | US31418EB908 |
| COMMSCOPE LLC 151231 9.50 CB | 0.01 | US20338MAA09 |
| ROBLOX CORPORATION COM CL A ORD SHS | 0.01 | US7710491033 |
| COREWEAVE INC 010630 9.25 CB | 0.01 | US21873SAB43 |
| CAESARS ENTERTAINMENT INC 150230 7.00 CB | 0.01 | US12769GAB68 |
| WIWYNN CORP | 0.01 | TW0006669005 |
| TRANSDIGM INC 010332 6.625 CB | 0.01 | US893647BV82 |
| AMERIGAS PARTNERS LP 010628 9.375 CB | 0.01 | US030981AM61 |
| PRESIDENT CHAIN STORE CORP | 0.01 | TW0002912003 |
| FOXCONN INDUSTRIAL INTERNET CO LTD | 0.01 | CNE1000031P3 |
| MINERAL RESOURCES LTD | 0.01 | AU000000MIN4 |
| UNIVERSAL MUSIC GROUP NV | 0.01 | NL0015000IY2 |
| TENET HEALTHCARE CORP 010629 4.25 CB | 0.01 | US88033GDM96 |
| TOTVS SA COM NPV | 0.01 | BRTOTSACNOR8 |
| TS FINANCIAL HOLDING CO LTD | 0.01 | TW0002887007 |
| TRANSDIGM INC 310533 6.38 CB | 0.01 | US893647BY22 |
| GPE BRUXELLES LAM NPV | 0.01 | BE0003797140 |
| INDUSTRIVARDEN AB SER C NPV | 0.01 | SE0000107203 |
| FANNIE MAE POOL 6.00 010755 MA5761 MBS | 0.01 | US31418FMK02 |
| AVISTA CORP | 0.01 | US05379B1070 |
| OMNICOM GROUP | 0.01 | US6819191064 |
| LABCORP HOLDINGS I COM USD0.1 | 0.01 | US5049221055 |
| INTERNATIONAL GAMES SYSTEM CO LTD | 0.01 | TW0003293007 |
| SHENZHOU INTERNATIONAL GROUP | 0.01 | KYG8087W1015 |
| PLN BNP PARIBAS A/C | 0.01 | |
| UNITED STATES TREASURY 301130 4.375 GB | 0.01 | US91282CJM47 |
| FIRST QUANTUM MINERALS L 010329 9.38 CB | 0.01 | USC3535CAQ18 |
| TRIVIUM PACKAGING FIN 150131 12.25 CB | 0.01 | US89686QAC06 |
| SIRIUS XM HOLDINGS INC 150728 4.00 CB | 0.01 | US82967NBJ63 |
| SANDFIRE RESOURCES LIMITED ORDINARY FULLY PAID | 0.01 | AU000000SFR8 |
| QATAR ISLAMIC BANK SAQ | 0.01 | QA0006929853 |
| EVEREST GROUP LTD | 0.01 | BMG3223R1088 |
| CARVANA CO | 0.01 | US1468691027 |
| INSULET CORP | 0.01 | US45784P1012 |
| SONOVA HOLDING AG - REG | 0.01 | CH0012549785 |
| AGL ENERGY LTD | 0.01 | AU000000AGL7 |
| CARVANA CO 010630 STEP PIK | 0.01 | US146869AN20 |
| VENTURE GLOBAL PLAQUE 150136 6.75 CB | 0.01 | US922966AD85 |
| SINGAPORE REPUBLIC OF GOVERNMENT 010327 3.50 GB | 0.01 | SG7J60932174 |
| NORTONLIFELOCK | 0.01 | US6687711084 |
| IMOLA MERGER CORP 150529 4.75 CB | 0.01 | US45258LAA52 |
| DENMARK KINGDOM OF GOVERNMENT 151131 0.00 GB | 0.01 | DK0009924102 |
| CHSCOMMUNITY HEALTH SYS 150134 9.75 CB | 0.01 | US12543DBQ25 |
| RAKUTEN GROUP INC 150227 11.25 CB | 0.01 | US75102WAG33 |
| CEMEX DAV DE CV 100630 FRN | 0.00 | USP2253TJW01 |
| ITAUSA INVESTIMENTOS ITAU SA | 0.00 | BRITSAACNPR7 |
| TRIDENT TPI HOLDINGS INC 311228 12.75 CB | 0.00 | US89616RAC34 |
| DIGICEL INTERNATIONAL FINANCE LTD 010832 8.625 CB | 0.00 | USG2800MAA02 |
| BAUSCH HEALTH COM INC 300928 11.00 CB | 0.00 | US071734AQ04 |
| E INK HOLDINGS INC | 0.00 | TW0008069006 |
| SIAM CEMENT PCL NVDR-NON VTG | 0.00 | TH0003010R12 |
| STANDARD INDUSTRIES INC 150730 4.375 CB | 0.00 | US853496AG21 |
| MEDLINE BORROWER LP 010429 6.25 CB | 0.00 | US58506DAA63 |
| BRANDYWINE OPERATING PARTNERSHIP LP 120429 8.875 CB | 0.00 | US105340AS20 |
| UPC BROADBAND FINCO BV 150731 4.875 CB | 0.00 | US90320BAA70 |
| GOL FINANCE 060630 14.38 CB | 0.00 | USL4441RAL08 |
| SAN MIGUEL GLOBAL POWER HOLDINGS CORP 120629 FRN | 0.00 | XS2883979705 |
| LOCALIZA RENT A CAR | 0.00 | BRRENTACNOR4 |
| FIFTH THIRD BANCORP | 0.00 | US3167731005 |
| FORMOSA PLASTICS CORPORATION | 0.00 | TW0001301000 |
| NISSAN MOTOR CO LTD 170930 4.81 CB | 0.00 | US654744AD34 |
| IQVIA INC 010632 6.25 CB | 0.00 | US46266TAG31 |

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|---|---|---|
| STEADFAST GROUP LIMITED | 0.00 | AU000000SDF8 |
| ROCKET COS INC 010830 6.13 CB | 0.00 | US77311WAA99 |
| CONSTELLATION BRANDS INC-A | 0.00 | US21036P1084 |
| BURFORD CAPITAL GLOBAL FINANCE LLC 010731 9.25 CB | 0.00 | US12116LAE92 |
| MALAYSIA GOVERNMENT 310527 3.502 GB | 0.00 | MYBMX0700034 |
| JANE STREET GRPJSG FIN 011132 6.125 CB | 0.00 | US47077WAD02 |
| BANK MANDIRI PERS IDR125 | 0.00 | ID1000095003 |
| SUNNY OPTICAL TECHNOLOGY GROUP | 0.00 | KYG8586D1097 |
| ASIA VITAL COMPONE TWD10 | 0.00 | TW0003017000 |
| KANZHUN LTD | 0.00 | US48553T1060 |
| VIRGIN MEDIA SECURED FINANCE PLC 150529 5.50 CB | 0.00 | US92769XAP06 |
| VIASAT INC | 0.00 | US92552V1008 |
| UNITED RENTALS NORTH AMERICA INC 150128 4.875 CB | 0.00 | US911365BG81 |
| CRRC CORPORATION LTD | 0.00 | CNE100000BG0 |
| NORDSTROM INC 010430 4.375 CB | 0.00 | US655664AT70 |
| RAMSAY HEALTH CARE | 0.00 | AU000000RHC8 |
| OPAP SA | 0.00 | GRS419003009 |
| POST HOLDINGS INC 150931 4.50 CB | 0.00 | US737446AR57 |
| ALCON AG | 0.00 | CH0432492467 |
| GRUPO AEROPORTUARIO DEL PACIFICO SA DE CV | 0.00 | MX01GA000004 |
| PERSEUS MINING LTD | 0.00 | AU000000PRU3 |
| CLEVELAND CLIFFS INC 150931 7.50 CB | 0.00 | US185899AS01 |
| REMGRO LTD | 0.00 | ZAE000026480 |
| BEACH ACQUISITION BIDCO 150733 10.00 CB | 0.00 | US07337JAC18 |
| ENBRIDGE INC 041026 1.60 CB | 0.00 | US29250NBH70 |
| VMED O2 UK FINANCING I PLC 150432 5.625 CB | 0.00 | XS2796600307 |
| SBA COMMUNICATIONS CORP 150227 3.875 CB | 0.00 | US78410GAD60 |
| ALBERTSONS COMPANIES INC 150230 4.875 CB | 0.00 | US013092AE14 |
| VENTURE GLOBAL PLAQUE 150134 6.50 CB | 0.00 | US922966AC03 |
| IRON MOUNTAIN INC 150929 4.875 CB | 0.00 | US46284VAF85 |
| FIBRA UNO ADMINISTRACION SA DE CV | 0.00 | MXCFFU000001 |
| SWEDEN KINGDOM OF GOVERNMENT 120531 0.125 GB | 0.00 | SE0013935319 |
| DIAMOND ESCROW ISSUER LLC 151128 9.75 CB | 0.00 | US25259KAA88 |
| FORMOSA CHEMICALS & FIBRE CORPORATION | 0.00 | TW0001326007 |
| PRIME SECURITY SERVICES BORROWER LLC 310827 3.375 CB | 0.00 | US74166MAF32 |
| FNMA FNCL 010950 2.00 MBS POOL NO MA4158 | 0.00 | US31418DTQ50 |
| FMG RESOURCES (AUGUST 2006) PTY LTD 010431 4.375 CB | 0.00 | US30251GBC06 |
| CHINA OVERSEAS LAND AND INVESTMENT LIMITED | 0.00 | HK0688002218 |
| SANLAM LIMITED | 0.00 | ZAE000070660 |
| EUROBANK ERGASIAS SERVICES AND | 0.00 | GRS323003012 |
| 1011778 BC UNLIMITED LIABILITY CO 150128 3.875 CB | 0.00 | US68245XAH26 |
| FINLAND REPUBLIC OF GOVERNMENT 150427 1.375 GB | 0.00 | FI4000527551 |
| HUNTSMAN INTERNATIONAL LLC 010529 4.50 CB | 0.00 | US44701QBE17 |
| IRON MOUNTAIN INC 150133 6.25 CB | 0.00 | US46284VAQ41 |
| KOMERCNI BANKA AS | 0.00 | CZ0008019106 |
| MGE ENERGY INC | 0.00 | US55277P1049 |
| EAGERS AUTOMOTIVE LIMITED ORDINARY FULLY PAID | 0.00 | AU000000APE3 |
| ZTO EXPRESS CAYMAN | 0.00 | KYG9897K1058 |
| ROCKET COS INC 010833 6.38 CB | 0.00 | US77311WAB72 |
| PRIME HEALTHCARE SERVICES INC 010929 9.375 CB | 0.00 | US74165HAC25 |
| TRY BNP PARIBAS A/C | 0.00 | |
| VISTRA OPERATIONS COMPANY LLC 151031 7.75 CB | 0.00 | US92840VAP76 |
| TSINGTAO BREWERY COMPANY LIMITED | 0.00 | CNE1000004K1 |
| VOYAGER PARENT LLC 010732 9.25 CB | 0.00 | US92921EAA01 |
| PETSMART INCPETSMART FI 150932 7.50 CB | 0.00 | US71677KAC27 |
| CONDOR MERGER SUB INC 150230 7.375 CB | 0.00 | US579063AB46 |
| SHIFT4 PAYMENT LLC 150832 6.75 CB | 0.00 | US82453AAB35 |
| COREWEAVE INC 010231 9.00 CB | 0.00 | US21873SAC26 |
| BIP V CHINOOK HOLDCO LLC 150631 5.50 CB | 0.00 | US12657NAA81 |
| NCL CORPORATION LTD 010232 6.75 CB | 0.00 | US62886HBR12 |
| GTCR W2 MERGER SUB LLC 150131 7.50 CB | 0.00 | US36268NAA81 |
| VENTURE GLOBAL PLAQUEMINES LNG LLC 010533 7.50 CB | 0.00 | US922966AA47 |
| INDUSTRIAS PENOLES SAB DE CV | 0.00 | MXP554091415 |
| WISTRON CORP | 0.00 | TW0003231007 |
| GODADDY INC | 0.00 | US3802371076 |

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| GENESIS MINERALS LTD | 0.00 | AU000000GMD9 |
| ITT HOLDINGS LLC 010829 6.50 CB | 0.00 | US45074JAA25 |
| ZILLOW GROUP INC | 0.00 | US98954M2008 |
| WOORI FINANCIAL GROUP | 0.00 | KR7316140003 |
| CCO HOLDINGS LLC 150134 4.25 CB | 0.00 | US1248EPCP61 |
| ALPHA BANK SA | 0.00 | GRS830003000 |
| HUA HONG SEMICONDUCTOR LTD | 0.00 | HK0000218211 |
| NCR ATLEOS ESCROW CORP 010429 9.50 CB | 0.00 | US638962AA84 |
| VZ SECURED FINANCING BV 150132 5.00 CB | 0.00 | US91845AAA34 |
| VERISIGN INC | 0.00 | US92343E1029 |
| AVANTOR FUNDING INC 150728 4.625 CB | 0.00 | US05352TAA79 |
| PERFORMANCE FOOD GROUP I 150932 6.13 CB | 0.00 | US71376LAF76 |
| PIRAEUS FINANCIAL EUR1.00 POST CONS WTOF | 0.00 | GRS014003032 |
| AMERICAN STATES WATER CO | 0.00 | US0298991011 |
| UNIVISION COMMUNICATIONS 010832 9.38 CB | 0.00 | US914906BA95 |
| ARCHES BUYER INC 011228 6.125 CB | 0.00 | US039524AB93 |
| CALIFORNIA WATER SERVICE GROUP | 0.00 | US1307881029 |
| DINO POLSKA SA | 0.00 | PLDINPL00011 |
| GINNIE MAE II POOL 5.50 200355 MB0259 MBS | 0.00 | US3618N5JD21 |
| UNITED SHORE FINANCIAL SERVICES LLC 150429 5.50 CB | 0.00 | US913229AA80 |
| RAIA DROGASIL SA COM NPV | 0.00 | BRRADLACNOR0 |
| BALL CORP 150830 2.875 CB | 0.00 | US058498AW66 |
| TREASURY WINE ESTATES LIMITED | 0.00 | AU000000TWE9 |
| BANK PEKAO SA | 0.00 | PLPEKAO00016 |
| TENNECO INC 171128 8.00 CB | 0.00 | US880349AU90 |
| HUAZHU GROUP LIMIT SPONSORED | 0.00 | US44332N1063 |
| RESORTS WORLDRWLV CAP 160429 4.63 CB | 0.00 | USU76198AA52 |
| SAMSUNG LIFE INSUR | 0.00 | KR7032830002 |
| HEXAGON AB | 0.00 | SE0015961909 |
| CHINA RESOURCES PHARMACEUTICAL GROUP LTD | 0.00 | HK0000311099 |
| SCIH SALT HOLDINGS INC 010528 4.875 CB | 0.00 | US78433BAA61 |
| BUNZL PLC | 0.00 | GB00B0744B38 |
| CARNIVAL CORP 150233 6.13 CB | 0.00 | US143658BX94 |
| NEWELL BRANDS INC 120927 6.375 CB | 0.00 | US651229BC91 |
| TEREX CORP 150529 5.00 CB | 0.00 | US880779BA01 |
| DYNO NOBEL LIMITED ORDINARY FULLY PAID | 0.00 | AU0000390544 |
| TRANSDIGM INC 150828 6.75 CB | 0.00 | US893647BR70 |
| DAVITA INC 150231 3.75 CB | 0.00 | US23918KAT51 |
| CALIFORNIA BUYERATLANTI 150232 6.38 CB | 0.00 | US13005HAA86 |
| TRADE DESK INC | 0.00 | US88339J1051 |
| INSPUR ELECTRONIC INFORMATION INDUSTRY CO LTD | 0.00 | CNE0000012M2 |
| HYBE CO LTD | 0.00 | KR7352820005 |
| FNMA FNCL 010952 3.50 MBS POOL NO MA4731 | 0.00 | US31418EHH62 |
| JAPAN GOVERNMENT OF 200932 1.70 GB | 0.00 | JP1201401C92 |
| UNIVISION COMMUNICATIONS INC 150828 8.00 CB | 0.00 | US914906AY80 |
| CLARIVATE SCIENCE HOLDINGS CORP 010729 4.875 CB | 0.00 | US18064PAD15 |
| ABU DHABI ISLAMIC BANK PJSC | 0.00 | AEA000801018 |
| ORGANON FINANCE 1 LLC 300431 5.125 CB | 0.00 | US68622TAB70 |
| FNMA FNCL 010953 5.5 MBS POOL NO MA5138 | 0.00 | US31418EV807 |
| CCO HOLDINGS LLC 010532 4.50 CB | 0.00 | US1248EPCN14 |
| CLOUD SOFTWARE GROUP INC 300632 8.25 CB | 0.00 | US18912UAC62 |
| PENNON GROUP ORD GBP0.6105 | 0.00 | GB00BNNTLN49 |
| ZOOM VIDEO COMMUNICATIONS INC | 0.00 | US98980L1017 |
| CLEANAWAY WASTE MANAGEMENT LIMITED | 0.00 | AU000000CWY3 |
| COSCO SHIPPING HOLDINGS CO LIMITED | 0.00 | CNE1000002J7 |
| GRAY TELEVISION INC 150729 10.5 CB | 0.00 | US389375AM81 |
| ARDONAGH FINCO LTD 150231 7.75 CB | 0.00 | US039853AA46 |
| NORTHWEST NATURAL GAS CO | 0.00 | US66765N1054 |
| FNMA FNCL 010852 4.50 MBS POOL NO MA4701 | 0.00 | US31418EGK01 |
| JAPAN GOVERNMENT OF 200627 0.10 GB | 0.00 | JP1103471H66 |
| CLYDESDALE ACQUISITION 150432 6.75 CB | 0.00 | US18972EAD76 |
| BANK OF QUEENSLAND | 0.00 | AU000000BOQ8 |
| CHINA YANGTZE POWER CO LTD | 0.00 | CNE000001G87 |
| GNMA G2SF 200450 2.50 MBS POOL NO MA6598 | 0.00 | US36179VKK51 |
| ZIJIN MINING GROUP CO LTD | 0.00 | CNE100000B24 |

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| NVR INC | 0.00 | US62944T1051 |
| CHINA CITIC BANK | 0.00 | CNE1000001Q4 |
| NATURGY ENERGY GROUP SA | 0.00 | ES0116870314 |
| DENMARK KINGDOM OF GOVERNMENT 151133 2.25 GB | 0.00 | DK0009924532 |
| CHINA MOLYBDENUM LUOYANG CO LTD | 0.00 | CNE100000114 |
| CSC HOLDINGS LLC 010228 5.375 CB | 0.00 | US126307AS68 |
| CCO HOLDINGS LLC 010929 6.375 CB | 0.00 | US1248EPCS01 |
| UNITED RENTALS NORTH AMERICA INC 150334 6.125 CB | 0.00 | US911365BR47 |
| STRAUMANN HLDG | 0.00 | CH1175448666 |
| UNIVISION COMMUNICATIONS INC 310731 8.50 CB | 0.00 | US914906AZ55 |
| TENET HEALTHCARE CORP 150130 4.375 CB | 0.00 | US88033GDR83 |
| EUROPEAN INVESTMENT BANK 151129 3.75 GB | 0.00 | US298785KF28 |
| MALAYSIA GOVERNMENT OF 150327 3.892 GB | 0.00 | MYBMS1200026 |
| GNMA G2SF 200152 2.50 MBS POOL NO MA7827 | 0.00 | US36179WVU97 |
| AMERICAN NATIONAL GROUP 011255 FRN | 0.00 | US025676AR82 |
| LG UPLUS CORP | 0.00 | KR7032640005 |
| CLEVELAND CLIFFS INC 150332 7.00 CB | 0.00 | US185899AP61 |
| ALBION FINANCING 1SARL 210530 7.00 CB | 0.00 | US01330AAA43 |
| TRANSDIGM INC 310134 6.75 CB | 0.00 | US893647CA37 |
| ATLAS COPCO AB | 0.00 | SE0017486889 |
| FIRST FINANCIAL HOLDINGS CO LTD | 0.00 | TW0002892007 |
| SWEDEN KINGDOM OF GOVERNMENT 010632 2.25 GB | 0.00 | SE0004517290 |
| PLDT INC | 0.00 | PHY7072Q1032 |
| Outstanding Settlement Receipts - SGD | 0.00 | |
| TENAGA NASIONAL BERHAD | 0.00 | MYL5347OO009 |
| SUMITOMO MITSUI FINANCIAL GROUP INC 191026 3.01 CB | 0.00 | US86562MAK62 |
| ENDEAVOUR GROUP LIMITED ORDINARY FULLY PAID | 0.00 | AU0000154833 |
| LIFEPOINT HEALTH INC 150830 9.875 CB | 0.00 | US53219LAV18 |
| BARCLAYS PLC | 0.00 | GB0031348658 |
| SNAP INC 010333 6.88 CB | 0.00 | US83304AAL08 |
| Outstanding Settlement Receipts - SEK | 0.00 | |
| AVANTOR FUNDING INC 011129 3.875 CB | 0.00 | US05352TAB52 |
| FMCC FNCL 011052 4.50 MBS POOL NO SD8257 | 0.00 | US3132DWE664 |
| GAP INC 011029 3.625 CB | 0.00 | US364760AP35 |
| ZF NA CAPITAL 240331 7.50 CB | 0.00 | US98877DAH89 |
| SMYRNA READY MIX CONCRETE LLC 151131 8.875 CB | 0.00 | US83283WAE30 |
| ITALY REPUBLIC OF GOVERNMENT 150629 2.80 GB | 0.00 | IT0005495731 |
| HERTZ CORP 150729 12.625 CB | 0.00 | US428040DC08 |
| BANK OF COMMUNICATION LTD | 0.00 | CNE100000205 |
| Outstanding Settlement Receipts - MYR | 0.00 | |
| TRANSDIGM INC 151230 6.875 CB | 0.00 | US893647BS53 |
| ALLETE INC | 0.00 | US0185223007 |
| QUEST DIAGNOSTICS | 0.00 | US74834L1008 |
| HD HYUNDAI HEAVY INDUSTRIES CO LTD | 0.00 | KR7329180004 |
| AIRTAC INTERNATIONAL GROUP | 0.00 | KYG014081064 |
| VENTURE GLOBAL PLAQUEMINES LNG LLC 010535 7.75 CB | 0.00 | US922966AB20 |
| BOYD GAMING CORP 150631 4.75 CB | 0.00 | US103304BV23 |
| ADMIRAL GROUP PLC | 0.00 | GB00B02J6398 |
| CGN POWER CO LTD | 0.00 | CNE100001T80 |
| SINCLAIR TELEVISION GROU 150233 8.13 CB | 0.00 | US829259BH26 |
| DPL INC 150429 4.35 CB | 0.00 | US233293AQ29 |
| ITALY REPUBLIC OF GOVERNMENT 151130 4.00 GB | 0.00 | IT0005561888 |
| SES FDR | 0.00 | LU0088087324 |
| CHINA RAILWAY GROUP | 0.00 | CNE1000007Z2 |
| FNMA FNCL 011053 6.00 MBS POOL NO MA5166 | 0.00 | US31418EW482 |
| CAPRICORN METALS LTD ORDINARY FULLY PAID | 0.00 | AU000000CMM9 |
| WESCO DISTRIBUTION INC 150333 6.375 CB | 0.00 | US95081QAS30 |
| UNITI GROUP LP 150228 10.5 CB | 0.00 | US91327TAA97 |
| DIRECTV FINANCING LLC 150827 5.875 CB | 0.00 | US25461LAA08 |
| NISSAN MOTOR CO LTD 170735 8.125 CB | 0.00 | US654922AD53 |
| GUOTAI JUNAN SECURITIES CO LTD | 0.00 | CNE1000022F3 |
| SELECT MEDICAL CORP 011232 6.25 CB | 0.00 | US816196AV14 |
| DELEK LOGISTICS PARTNERS LP 150329 8.625 CB | 0.00 | US24665FAD42 |
| HERC HOLDINGS INC 150629 6.625 CB | 0.00 | US42704LAE48 |
| CENTRAIS ELETRICAS BRASILEIRAS SA | 0.00 | BRELETACNPB7 |

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| GRUPO NUTRESA SA 120535 9.00 CB | 0.00 | USP4R21KAB22 |
| MERITZ FINANCIAL | 0.00 | KR7138040001 |
| ARSENAL AIC PARENT LLC 011031 11.5 CB | 0.00 | US04288BAC46 |
| Outstanding Settlement Receipts - HKD | 0.00 | |
| BELLIS ACQUISITION COMPANY PLC 140530 8.125 CB | 0.00 | XS2811958839 |
| RYAN SPECIALTY GROUP LLC 010230 4.375 CB | 0.00 | US78351MAA09 |
| XPLR INFRAST OPERATING 150129 7.25 CB | 0.00 | US65342QAM42 |
| WYNN MACAU LTD 150234 6.75 CB | 0.00 | US98313RAL06 |
| OFFICE PPTY INCOME TRST 310329 9.00 CB | 0.00 | US67623CAG42 |
| BANQUE CANTONALE VAUDOISE | 0.00 | CH0531751755 |
| FORVIA SE 150933 6.75 CB | 0.00 | US31209DAC92 |
| CATAPULT SPORTS LTD | 0.00 | AU000000CAT9 |
| ZIP CO LIMITED ORDINARY FULLY PAID | 0.00 | AU0000218307 |
| FMCC FNCL 010352 2.00 MBS POOL NO SD8199 | 0.00 | US3132DWDC47 |
| MPT OPERATING PARTNERSHIP LP 150232 8.50 CB | 0.00 | US55342UAQ76 |
| GNMA G2SF 200850 3.00 MBS POOL NO MA6820 | 0.00 | US36179VSH41 |
| WEICHAI POWER CO LTD | 0.00 | CNE1000004L9 |
| CATALYST METALS ORD SHS | 0.00 | AU000000CYL6 |
| CANADA GOVERNMENT 010227 3.00 GB | 0.00 | CA135087S547 |
| FRONTIER COMMUNICATIONS CORP 010529 6.75 CB | 0.00 | US35906ABG22 |
| AMERICAN BUILDERS & CONTRACTORS SUPPLY CO IN 151129 | 0.00 | US024747AG26 |
| PGE CORP 150355 FRN | 0.00 | US69331CAM01 |
| SUZANO PAPEL E CEL COM NPV | 0.00 | BRSUZBACNOR0 |
| LIGHTNING POWER LLC 150832 7.25 CB | 0.00 | US53229KAA79 |
| FNMA FNCL 010854 5.50 MBS POOL NO MA5444 | 0.00 | US31418FBN69 |
| ZHAOJIN MINING INDUSTRY - H | 0.00 | CNE1000004R6 |
| GARDEN SPINCO CORP 200730 8.625 CB | 0.00 | US365417AA28 |
| BUNDESOBLIGATION 180430 2.40 GB | 0.00 | DE000BU25042 |
| GNMA G2SF 200550 2.50 MBS POOL NO MA6655 | 0.00 | US36179VMC18 |
| BLOCK INC. CDI 1 1 FOREIGN EXEMPT NYSE | 0.00 | AU0000380420 |
| JAZZ SECURITIES DAC 150129 4.375 CB | 0.00 | US47216FAA57 |
| ORGANON AND CO 300428 4.125 CB | 0.00 | US68622TAA97 |
| 3SBIO INC | 0.00 | KYG8875G1029 |
| TALEN ENERGY SUPPLY LLC 010630 8.625 CB | 0.00 | US87422VAK44 |
| WAND NEWCO 3 INC 300132 7.625 CB | 0.00 | US933940AA60 |
| BUONI POLIENNALI DEL TES 150628 2.65 GB | 0.00 | IT0005641029 |
| BUILDERS FIRSTSOURCE INC 010232 4.25 CB | 0.00 | US12008RAP29 |
| TURKIYE IS BANKASI A.S 020436 FRN | 0.00 | XS3174368152 |
| SBA COMMUNICATIONS CORP 010229 3.125 CB | 0.00 | US78410GAG91 |
| NEWELL BRANDS INC 010628 8.50 CB | 0.00 | US651229BG06 |
| SPIAN KINGDOM OF GOVERNMENT 300735 1.85 GB | 0.00 | ES0000012E69 |
| TELEFONICA EUROPE BV 070631 6.75 CB | 0.00 | XS2646608401 |
| ICAHN ENTERPRISESFIN 151129 10.00 CB | 0.00 | US451102CK14 |
| SINOPHARM GROUP CO-H | 0.00 | CNE100000FN7 |
| NISSAN MOTOR ACCEPTANCE 150928 7.05 CB | 0.00 | US65480CAF23 |
| NOVATEK MICROELECTRONICS LTD | 0.00 | TW0003034005 |
| CSC HOLDINGS LLC 150130 5.75 CB | 0.00 | US126307BA42 |
| GOLDMAN SACHS GROUP INC 250435 5.851 CB | 0.00 | US38141GA955 |
| GRAB HOLDINGS LTD | 0.00 | KYG4124C1096 |
| INCYTE CORP | 0.00 | US45337C1027 |
| JANE STREET GROUP LLC 300431 7.125 CB | 0.00 | US47077WAC29 |
| CENTRAL GARDEN AND PET CO 151030 4.125 CB | 0.00 | US153527AN61 |
| ZOZO INC | 0.00 | JP3399310006 |
| FMCC FNCL 010252 3.00 MBS POOL NO RA6664 | 0.00 | US3133KNMM29 |
| TENET HEALTHCARE CORP 150630 6.125 CB | 0.00 | US88033GDQ01 |
| FREEDOM MORTGAGE HOLDINGS LLP 010229 9.25 CB | 0.00 | US35641AAA60 |
| LASERTEC CORP NPV | 0.00 | JP3979200007 |
| VERDE PURCHASER LLC 301130 10.5 CB | 0.00 | US92339LAA08 |
| ONEMAIN FINANCE CORP 150529 6.625 CB | 0.00 | US682691AH34 |
| HERC HOLDINGS INC 150633 7.25 CB | 0.00 | US42704LAG95 |
| CINTAS CORP | 0.00 | US1729081059 |
| BB SEGURIDADE PARTICIPACOES COM NPV | 0.00 | BRBBSEACNOR5 |
| FORD MOTOR CREDIT COMPANY LLC 071128 6.798 CB | 0.00 | US345397D591 |
| GRUPO NUTRESA SA 120530 8.00 CB | 0.00 | USP4R21KAA49 |
| FUYAO GLASS INDUSTRY GROUP CO LTD | 0.00 | CNE100001TR7 |

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|---|---|---|
| BIM BIRLESIK MAGAZALAR AS | 0.00 | TREBIMM00018 |
| BOOZ ALLEN HAMILTON A CS USD | 0.00 | US0995021062 |
| CLARIOS GLOBAL 6.75 150932 CB | 0.00 | US18060TAE55 |
| IBM CORP 301139 5.6 CB | 0.00 | US459200GS40 |
| AXIATA GROUP BERHAD | 0.00 | MYL6888OO001 |
| OLYMPUS WATER US HOLDING CORP 150631 7.25 CB | 0.00 | US681639AD27 |
| AECOM 010833 6.00 CB | 0.00 | US00766TAE01 |
| LI NING CO LTD | 0.00 | KYG5496K1242 |
| CLARIVATE SCIENCE HOLDINGS CORP 010728 3.875 CB | 0.00 | US18064PAC32 |
| FMCC FNCL 010354 5.50 MBS POOL NO SD8408 | 0.00 | US3132DWKV45 |
| CARNIVAL CORP 150631 5.88 CB | 0.00 | US143658BZ43 |
| CSC HOLDINGS LLC 010229 6.50 CB | 0.00 | US126307AZ02 |
| DAEWOO SHIPBUILDING AND MARINE ENGINEERING CO LTD | 0.00 | KR7042660001 |
| ZEGONA FINANCE PL 170729 6.75 CB | 0.00 | XS2859406139 |
| BELGIUM KINGDOM OF GOVERNMENT 220628 0.80 GB | 0.00 | BE0000345547 |
| CITIGROUP INC 290928 5.803 CB | 0.00 | US17325FBB31 |
| FIRST QUANTUM MINERALS L 010631 8.63 CB | 0.00 | USC3535CAP35 |
| VISTRA OPERATIONS COMPANY LLC 150432 6.875 CB | 0.00 | US92840VAR33 |
| LATAM AIRLINES GROUP SA 150430 7.875 CB | 0.00 | USP62138AB13 |
| MASTERBRAND INC 150732 7.00 CB | 0.00 | US57638PAA21 |
| ANHEUSER BUSCH INBEV WORLDWIDE INC 230139 5.45 CB | 0.00 | US03523TBU16 |
| COOPER COS INC COM USD0.10 (P/S) | 0.00 | US2166485019 |
| BANK OF AMERICA CORP 240131 FRN | 0.00 | US06051GML04 |
| FMCC FNCL 010153 4.50 MBS POOL NO SD8287 | 0.00 | US3132DWF406 |
| ARDONAGH GROUP FINANCE LTD 150232 8.875 CB | 0.00 | US039956AA59 |
| CITIGROUP INC 150739 8.125 CB | 0.00 | US172967EW71 |
| ZF EUROPE FINANCE BV 120630 7.00 CB | 0.00 | XS3091660194 |
| KFW 180330 4.63 CB | 0.00 | US500769KH66 |
| TRANSDIGM INC 011231 7.125 CB | 0.00 | US893647BT37 |
| T-MOBILE USA INC 150450 4.50 CB | 0.00 | US87264AAZ84 |
| TRUE CORPORATION THB4 NVDR | 0.00 | THB231010R11 |
| HOME DEPOT 150940 5.4 CB | 0.00 | US437076AU64 |
| GRAY TELEVISION INC 151030 4.75 CB | 0.00 | US389375AL09 |
| FNMA 30YR CONVENTIONAL 121053 6.5 TBA | 0.00 | US01F0626A48 |
| BANK OF AMERICA CORP 220733 5.015 CB | 0.00 | US06051GKY43 |
| EW SCRIPPS CO 150830 9.88 CB | 0.00 | US811054AH89 |
| NISSAN MOTOR CO LTD 170927 4.345 CB | 0.00 | US654744AC50 |
| NORWAY KINGDOM OF GOVERNMENT 260428 2.00 GB | 0.00 | NO0010821598 |
| US ACUTE CARE SOLUTIONS LLC 150529 9.75 CB | 0.00 | US90367UAD37 |
| RAVEN ACQUISITION HOLDIN 151131 6.88 CB | 0.00 | US75420NAA19 |
| STAR PARENT INC 011030 9.00 CB | 0.00 | US855170AA41 |
| BLOCK INC | 0.00 | US8522341036 |
| XP INC | 0.00 | KYG982391099 |
| LOTTOMATICA GROUP SPA 310131 4.88 CB | 0.00 | XS3047452316 |
| JPMORGAN CHASE  CO 240129 FRN | 0.00 | US46647PEU66 |
| POSTAL SAVINGS BANK OF CHINA CO LTD | 0.00 | CNE1000029W3 |
| ASIA CEMENT CORPORATION | 0.00 | TW0001102002 |
| EXPORT IMPORT BANK OF KOREA 110129 4.50 GB | 0.00 | US302154EB15 |
| LATAM AIRLINES GROUP SA 070131 7.63 CB | 0.00 | USP62138AC95 |
| ASIAN DEVELOPMENT BANK 140128 4.38 CB | 0.00 | US045167GJ64 |
| VAULT MINERALS LIMITED ORDINARY FULLY PAID | 0.00 | AU0000355588 |
| TEVA PHARMACEUTICAL FINANCE NETHERLANDS II B 090530 | 0.00 | XS2406607171 |
| HERTZ CORP 011226 4.625 CB | 0.00 | US428040DA42 |
| M3 INC NPV | 0.00 | JP3435750009 |
| BLOCK INC 150830 5.63 CB | 0.00 | US852234AT09 |
| ILIAD HOLDING SAS 151028 5.625 CB | 0.00 | XS2397781944 |
| ALLIED UNIVERSAL 150630 6.88 CB | 0.00 | US019576AF49 |
| PALADIN ENERGY LTD | 0.00 | AU000000PDN8 |
| LUXSHARE PRECISION INDUSTRY CO LTD | 0.00 | CNE100000TP3 |
| CITIC SECURITIES | 0.00 | CNE1000016V2 |
| ADVANTECH CO LTD | 0.00 | TW0002395001 |
| SABRE GLBL INC 150730 11.13 CB | 0.00 | US78573NAM48 |
| ALMAVIVA THE ITALIAN INN 301030 5.00 CB | 0.00 | XS2927492798 |
| AZRIELI GROUP | 0.00 | IL0011194789 |
| CCO HOLDINGS LLC 010633 4.50 CB | 0.00 | US1248EPCL57 |

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|---|---|---|
| TEVA PHARMACEUTICALS FINANCE NETHERLAND III 010328 | 0.00 | US88167AAK79 |
| NRG ENERGY INC 010233 6.00 CB | 0.00 | US629377CW01 |
| OPAL BIDCO SAS 310332 5.50 CB | 0.00 | XS3037643304 |
| FIRST QUANTUM MINERALS L 150234 7.25 CB | 0.00 | USC3535CAS73 |
| GINNIE MAE II POOL 3.50 200650 MA6711 MBS | 0.00 | US36179VN488 |
| MALAYSIA GOVERNMENT 200428 3.519 GB | 0.00 | MYBMI2300024 |
| NETHERLANDS KINGDOM OF THE GOVERNMENT 150729 0.25 | 0.00 | NL0013332430 |
| ADVANCE AUTO PARTS 010830 7.00 CB | 0.00 | US00751YAK29 |
| FNMA FNCL 010552 3.00 MBS POOL NO MA4599 | 0.00 | US31418EDD94 |
| TELECOM ITALIA SPA 121027 2.375 CB | 0.00 | XS1698218523 |
| FIBERCOP SPA 300630 4.75 CB | 0.00 | XS3104481257 |
| LEVEL 3 FINANCING INC 310334 7.00 CB | 0.00 | US527298CN12 |
| CAPITAL ONE FINANCIAL CORP 110527 3.65 CB | 0.00 | US14040HCE36 |
| SOUTH BOW CAN INFRA HOLD 010355 FRN | 0.00 | US836720AG73 |
| NGL ENRGY OPFIN CORP 150232 8.38 CB | 0.00 | US62922LAD01 |
| PINTEREST INC | 0.00 | US72352L1061 |
| ABU DHABI EMIRATE OF 160450 3.875 GB | 0.00 | XS2125308242 |
| CHS COMMUNITY HEALTH SYSTEMS INC 150530 5.25 CB | 0.00 | US12543DBM11 |
| EDENRED | 0.00 | FR0010908533 |
| GOODYEAR TIRE AND RUBBER CO 150729 5.00 CB | 0.00 | US382550BN08 |
| EUROPEAN UNION 040636 0.20 GB | 0.00 | EU000A3KM903 |
| TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV | 0.00 | XS2406607098 |
| JAPAN GOVERNMENT OF 200627 2.10 GB | 0.00 | JP1200961785 |
| CARNIVAL PLC 150731 4.13 CB | 0.00 | XS3111860865 |
| COCA-COLA FEMSA S.UNITS | 0.00 | MX01KO000002 |
| CDI ESCROW ISSUER INC 010430 5.75 CB | 0.00 | US12511VAA61 |
| BCPE ULYSSES MERGER SUB LLC 150129 6.25 CB | 0.00 | US05552BAA44 |
| TAIWAN MOBILE CO LTD | 0.00 | TW0003045001 |
| FMCC FNCL 010153 5.00 MBS POOL NO SD8299 | 0.00 | US3132DWGG24 |
| FNMA FNCL 010250 2.50 MBS POOL NO MA3936 | 0.00 | US31418DLS98 |
| UPFIELD BV 020729 6.875 CB | 0.00 | XS2848926239 |
| NISSAN MOTOR CO 170730 7.50 CB | 0.00 | US654922AB97 |
| VERISURE MIDHOLDING AB 150229 5.25 CB | 0.00 | XS2287912450 |
| JAPAN GOVERNMENT OF 200327 2.00 GB | 0.00 | JP1200931739 |
| TELECOM ARGENTINA SA 180731 9.50 CB | 0.00 | USP9028NBT74 |
| TEVA PHARMACEUTICAL FINANCE NETHERLANDS BV 090527 | 0.00 | US88167AAP66 |
| FMCC FNCL 010852 4.00 MBS POOL NO SD8237 | 0.00 | US3132DWEJ80 |
| CAESARS ENTERTAINMENT INC 150232 6.50 CB | 0.00 | US12769GAC42 |
| ANSELL LIMITED | 0.00 | AU000000ANN9 |
| SINGAPORE EXCHANGE LTD | 0.00 | SG1J26887955 |
| ALINMA TIER 1 SUKUK LIMITED | 0.00 | XS2753907554 |
| NRG ENERGY INC 150229 3.375 CB | 0.00 | US629377CQ33 |
| HANSOH PHARMACEUTICAL GROUP CO LTD | 0.00 | KYG549581067 |
| BANCO DE CHILE | 0.00 | CLP0939W1081 |
| IMPALA PLATINUM HOLDINGS LIMITED | 0.00 | ZAE000083648 |
| IRON MOUNTAIN INC 150134 4.75 CB | 0.00 | XS3176120361 |
| COMMSCOPE INC 010929 4.75 CB | 0.00 | US203372AX50 |
| CQP HOLDCO LPBIP-V CHIN 151233 7.50 CB | 0.00 | US12657NAB64 |
| VERISURE HOLDING AB 150227 3.25 CB | 0.00 | XS2289588837 |
| MOHEGAN TRIBAL MS DIG 150431 11.88 CB | 0.00 | US60832QAB68 |
| GAMUDA BERHAD | 0.00 | MYL5398OO002 |
| META PLATFORMS INC 150832 3.85 CB | 0.00 | US30303M8H84 |
| GRIFOLS ESCROW ISSUER SA 151028 3.875 CB | 0.00 | XS2393001891 |
| REGIS RESOURCES LTD | 0.00 | AU000000RRL8 |
| MOBILE TELECOMMUNICATIONS COMPANY KSCP | 0.00 | KW0EQ0601058 |
| ALBERTSONS COMPANIES INC 150127 4.625 CB | 0.00 | US013092AC57 |
| FREEDOM MORTGAGE HOLDINGS LLC 150531 9.125 CB | 0.00 | US35641AAB44 |
| KINETIK HOLDINGS LP 151228 6.625 CB | 0.00 | US49461MAB63 |
| GEO GROUP INC 150429 8.625 CB | 0.00 | US36162JAG13 |
| GNMA G2SF 201050 2.00 MBS POOL NO MA6930 | 0.00 | US36179VVX53 |
| SIRIUS XM RADIO INC 010827 5.00 CB | 0.00 | US82967NBA54 |
| SYNOPSYS INC | 0.00 | US8716071076 |
| SSC TECHNOLOGIES INC 010632 6.50 CB | 0.00 | US78466CAD83 |
| CLEAR CHANNEL OUTDOOR HOLDINGS INC 010430 7.875 CB | 0.00 | US18453HAF38 |
| TOHO GAS CO LTD | 0.00 | JP3600200004 |

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| VIKING BAKED GOODS ACQUI 011131 8.63 CB | 0.00 | US92676AAA51 |
| SPIRIT AEROSYSTEMS INC 151130 9.75 CB | 0.00 | US85205TAR14 |
| CHALLENGER LIMITED | 0.00 | AU000000CGF5 |
| YUM BRANDS INC 150331 3.625 CB | 0.00 | US988498AN16 |
| LCM INVESTMENTS HOLDINGS II LLC 010529 4.875 CB | 0.00 | US50190EAA29 |
| GREAT WALL MOTOR COMPANY H | 0.00 | CNE100000338 |
| ENERSYS 151227 4.375 CB | 0.00 | US29275YAC66 |
| BAUSCH LOMB CORP 011028 8.375 CB | 0.00 | US071705AA56 |
| FANNIE MAE POOL 5.50 010255 MA5614 MBS | 0.00 | US31418FGY79 |
| LIFEPOINT HEALTH INC 010632 10.00 CB | 0.00 | US53219LAX73 |
| WYNN MACAU LTD 151229 5.125 CB | 0.00 | US98313RAE62 |
| NORWEGIAN GOVERNMENT 120635 3.75 GB | 0.00 | NO0013475558 |
| FAIR ISAAC CORP 150533 6.00 CB | 0.00 | US303250AG98 |
| ORGANON AND CO 300428 2.875 CB | 0.00 | XS2332250708 |
| VIPSHOP HLDGS LTD | 0.00 | US92763W1036 |
| ASTON MARTIN CAPITAL HOLDINGS LTD 310329 10.00 CB | 0.00 | US04625HAJ86 |
| GCL - TECHNOLOGY HOLDINGS LTD | 0.00 | KYG3774X1088 |
| NRG ENERGY INC 150231 3.625 CB | 0.00 | US629377CR16 |
| DIRECTV FINANCING LLC 010230 8.88 CB | 0.00 | US254945AA66 |
| AVIANCA MIDCO 2 PLC 011228 9.00 CB | 0.00 | US05369YAC30 |
| J B POINDEXTER AND CO INC 151231 8.75 CB | 0.00 | US465965AC53 |
| WORKDAY INC | 0.00 | US98138H1014 |
| BIOMARIN PHARMACEUTICAL INC | 0.00 | US09061G1013 |
| WHIRLPOOL CORP 150633 6.50 CB | 0.00 | US963320BE54 |
| CARNIVAL CORP 150330 5.75 CB | 0.00 | US143658BY77 |
| WANT WANT CHINA HOLDINGS LTD | 0.00 | KYG9431R1039 |
| LBM ACQUISITION LLC 150631 9.50 CB | 0.00 | US52109SAB51 |
| PM GENERAL PURCHASER LLC 011028 9.50 CB | 0.00 | US69356MAA45 |
| TRANSDIGM INC 150133 6.00 CB | 0.00 | US893647BW65 |
| DOWNER EDI LIMITED | 0.00 | AU000000DOW2 |
| VEOLIA ENVIRONNEMENT SA 200470 2.50 CB | 0.00 | FR00140007L3 |
| OPEN TEXT CORP 150228 3.875 CB | 0.00 | US683715AC05 |
| PEPKOR HOLDINGS NPV | 0.00 | ZAE000259479 |
| CVS HEALTH CORP 210827 1.30 CB | 0.00 | US126650DM98 |
| HERC HOLDINGS INC 150630 7.00 CB | 0.00 | US42704LAF13 |
| TRANSMONTAIGNE PARTNERS 150630 8.50 CB | 0.00 | US89377AAA34 |
| PEPSICO INC 190330 2.75 CB | 0.00 | US713448ES36 |
| UNITED STATES TREASURY 310830 4.125 GB | 0.00 | US91282CHW47 |
| FMCC FNCL 011050 2.50 MBS POOL NO SD8099 | 0.00 | US3132DV7L36 |
| DIEBOLD NIXDORF INC 310330 7.75 CB | 0.00 | US253651AK94 |
| NOVELS CORP 300130 4.75 CB | 0.00 | US670001AE60 |
| FMCC FNCI 010137 2.50 MBS POOL NO SB8138 | 0.00 | US3132D6BF60 |
| CAESARS ENTERTAIN INC 151032 6.00 CB | 0.00 | US12769GAD25 |
| KGHM POLSKA MIEDZ SA | 0.00 | PLKGHM000017 |
| VMED O2 UK FINANCING PLC 310131 4.25 CB | 0.00 | US92858RAA86 |
| ILIAD HOLDING SAS 150432 7.00 CB | 0.00 | US449691AG96 |
| TAIWAN COOPERATIVE FINANCIAL HOLDINGS CO LTD | 0.00 | TW0005880009 |
| GN BOND CO LLC 151031 9.50 CB | 0.00 | US36267QAA22 |
| NRG ENERGY INC 011134 6.25 CB | 0.00 | US629377CX83 |
| PANAMA REPUBLIC OF GOVERNMENT 230130 3.16 GB | 0.00 | US698299BK97 |
| CANADA GOVERNMENT 010927 2.75 GB | 0.00 | CA135087N837 |
| ALLIANT HOLDINGS INTERMEDIATE LLC 150428 6.75 CB | 0.00 | US01883LAE39 |
| ORANGE SA 150129 2.0 CB | 0.00 | FR0013396520 |
| HSBC HOLDINGS PLC 131134 7.399 CB | 0.00 | US404280EC98 |
| BARCLAYS PLC 100147 4.95 CB | 0.00 | US06738EAV74 |
| ILS BNP PARIBAS A/C | 0.00 | |
| REALTEK SEMICONDUCTOR CORP | 0.00 | TW0002379005 |
| CLEVELAND CLIFFS INC 150430 6.75 CB | 0.00 | US185899AN14 |
| GLOBAL AIR LEASE CO LTD 010927 8.75 CB | 0.00 | US37960JAC27 |
| VISTRA OPERATIONS COMPANY LLC 010529 4.375 CB | 0.00 | US92840VAH50 |
| CLEAR CHANNEL OUTDOOR HOLDINGS INC 010629 7.50 CB | 0.00 | US18453HAD89 |
| NATIONSTAR MORTGAGE HOLDINGS INC 010829 6.50 CB | 0.00 | US63861CAG42 |
| WESCO DISTRIBUTION INC 150332 6.625 CB | 0.00 | US95081QAR56 |
| HILTON DOMESTIC OPERATING COMPANY INC 010429 5.875 | 0.00 | US432833AP66 |
| TELIX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID | 0.00 | AU000000TLX2 |

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| CAB SELAS 010228 3.375 CB | 0.00 | XS2294186965 |
| WUXI APPTEC CO LTD | 0.00 | CNE100003F19 |
| ABSA GROUP LTD | 0.00 | ZAE000255915 |
| TRANSDIGM INC 150129 4.625 CB | 0.00 | US893647BP15 |
| PEGATRON CORP | 0.00 | TW0004938006 |
| OLYMPUS WATER US HOLDING CORP 011028 4.25 CB | 0.00 | US681639AA87 |
| UNITI GROUP LP 150229 6.50 CB | 0.00 | US91327BAA89 |
| CLEAR CHANNEL OUTDOOR HOLDINGS INC 150428 7.75 CB | 0.00 | US18453HAC07 |
| ENAGAS | 0.00 | ES0130960018 |
| HILTON DOMESTIC OPERATIN 150933 5.75 CB | 0.00 | US432833AS06 |
| HOSPITALITY PROPERTIES TRUST 150128 3.95 CB | 0.00 | US44106MAX02 |
| GNMA G2SF 201146 3.00 MBS POOL NO MA4195 | 0.00 | US36179SUU94 |
| ORGANON AND CO 150534 6.75 CB | 0.00 | US68622FAA93 |
| ACRISURE LLC 061130 7.50 CB | 0.00 | US00489LAL71 |
| GENERAL ELECTRIC CAPITAL CORP 150332 6.75 CB | 0.00 | US36962GXZ26 |
| NORTONLIFELOCK INC 300927 6.75 CB | 0.00 | US668771AK49 |
| ACRISURE LLC 150629 8.50 CB | 0.00 | US00489LAM54 |
| MIDCAP FINANCIAL ISSUER TRUST 010528 6.50 CB | 0.00 | US59567LAA26 |
| RUMO SA COM | 0.00 | BRRAILACNOR9 |
| WAYFAIR LLC 311029 7.25 CB | 0.00 | US94419NAA54 |
| WEST PHARMACEUTICAL SERVICES | 0.00 | US9553061055 |
| BOMBARDIER INC 151130 8.75 CB | 0.00 | US097751CA78 |
| RR DONNELLEY AND SONS CO 010829 9.50 CB | 0.00 | US257867BJ97 |
| DENMARK KINGDOM OF GOVERNMENT 151127 0.50 GB | 0.00 | DK0009923567 |
| LARGAN PRECISION CO LTD | 0.00 | TW0003008009 |
| ONEOK INC 150748 5.20 CB | 0.00 | US682680AV54 |
| CIGNA CORP 150331 2.375 CB | 0.00 | US125523CM05 |
| SINOPAC HOLDINGS | 0.00 | TW0002890001 |
| WARNERMEDIA HOLDINGS INC 150329 4.054 CB | 0.00 | US55903VBY83 |
| RADIOLOGY PARTNERS INC 150732 8.50 CB | 0.00 | US75041VAE48 |
| CLEVELAND-CLIFFS INC 010533 7.38 CB | 0.00 | US185899AR28 |
| SISECAM UK PLC 020532 8.63 CB | 0.00 | XS2812381676 |
| SIRIUS XM RADIO INC 010931 3.875 CB | 0.00 | US82967NBM92 |
| AMP LIMITED | 0.00 | AU000000AMP6 |
| UBS GROUP AG 051128 0.25 CB | 0.00 | CH0576402181 |
| MAJORDRIVE HOLDINGS IV LLC 010629 6.375 CB | 0.00 | US56085RAA86 |
| AMS OSRAM AG 300329 12.250 CB | 0.00 | US03217CAB28 |
| BELL CANADA 150955 FRN | 0.00 | US0778FPAQ20 |
| TOKYO ELECTRON LTD JPY | 0.00 | JP3571400005 |
| OWENS CORNING INC | 0.00 | US6907421019 |
| EXCELERATE ENERGY LP 150530 8.00 CB | 0.00 | US30069UAA60 |
| BELRON UK FINANCE PLC 151029 5.75 CB | 0.00 | US080782AA38 |
| W R GRACE HOLDINGS LLC 150829 5.625 CB | 0.00 | US92943GAA94 |
| OLYMPUS WTR US HLDG CORP 150233 7.25 CB | 0.00 | US681639AE00 |
| GNMA G2SF 200152 3.00 MBS POOL NO MA7828 | 0.00 | US36179WVV70 |
| CHINA LONGYUAN POWER GROUP CORP LTD | 0.00 | CNE100000HD4 |
| DISCOVERY HOLDINGS LTD | 0.00 | ZAE000022331 |
| DORNOCH DEBT MERGER SUB INC 151029 6.625 CB | 0.00 | US25830JAA97 |
| HLF FINANCING SARL LLC 150429 12.25 CB | 0.00 | US40390DAD75 |
| YUM BRANDS INC 310132 4.625 CB | 0.00 | US988498AP63 |
| INDUSTRIAL BANK CO LTD | 0.00 | CNE000001QZ7 |
| ALCHIP TECHNOLOGIES LTD | 0.00 | KYG022421088 |
| HOLOGIC INC 010228 4.625 CB | 0.00 | US436440AM32 |
| CCO HOLDINGS LLC 010331 7.375 CB | 0.00 | US1248EPCT83 |
| AES CORPTHE 150755 FRN | 0.00 | US00130HCL78 |
| VENTIA SERVICES GROUP LIMITED | 0.00 | AU0000184459 |
| NORWAY KINGDOM OF GOVERNMENT 060929 1.75 GB | 0.00 | NO0010844079 |
| ATLAS LUXCO 4 SARL 010628 4.625 CB | 0.00 | US049362AA49 |
| QUIKRETE HOLDINGS INC 010333 6.75 CB | 0.00 | US74843PAB67 |
| HUA NAN FINANCIAL HOLDINGS CO LTD | 0.00 | TW0002880002 |
| PARK INTERMEDIATE HOLDINGS LLC 150529 4.875 CB | 0.00 | US70052LAC72 |
| KIOXIA HOLDINGS CORP 240730 6.25 CB | 0.00 | US49726JAA60 |
| ONEMAIN FINANCE CORP 150531 7.50 CB | 0.00 | US682691AF77 |
| CONNECT HOLDING II LLC 030431 10.50 CB | 0.00 | US20753PAD33 |
| BUPA ARABIA FOR COOPERATIVE INSURANCE COMPANY SJSC | 0.00 | SA1210540914 |

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| POLAND GOVERNMENT BOND 250730 4.50 GB | 0.00 | PL0000117990 |
| GARDA WORLD SECURITY CORP 010832 8.25 CB | 0.00 | US36485MAN92 |
| PBF HOLDING CO LLC 150930 7.88 CB | 0.00 | US69318FAL22 |
| WARNERMEDIA HOLDINGS INC 150327 3.76 CB | 0.00 | US55903VBL62 |
| NOVELIS INC 300130 6.88 CB | 0.00 | US670001AL04 |
| DRONESHIELD LIMITED | 0.00 | AU000000DRO2 |
| BLOCK INC 010631 3.5 CB | 0.00 | US852234AP86 |
| NEC ELECTRONICS CORP | 0.00 | JP3164720009 |
| AMWINS GROUP INC 150229 6.375 CB | 0.00 | US031921AC31 |
| REPUBLIC OF COLOMBIA 250430 7.38 GB | 0.00 | US195325ER27 |
| SRM ESCROW ISSUER LLC 011128 6.00 CB | 0.00 | US85236FAA12 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 050830 0.875 | 0.00 | US3135G05Q27 |
| DEUTSCHE BANK AG NEW YORK BRANCH 201123 6.819 CB | 0.00 | US251526CU14 |
| METHANEX US OPERATIONS 150332 6.25 CB | 0.00 | US59151LAA44 |
| DISCOVERY COMMUNICATIONS 200328 3.95 CB | 0.00 | US25470DBS71 |
| INDONESIA REPUBLIC OF GOVERNMENT 110148 4.35 GB | 0.00 | US455780CE46 |
| CHINA GALAXY SECURITIES CO LTD | 0.00 | CNE100001NT6 |
| US FOODS INC 150433 5.75 CB | 0.00 | US90290MAJ09 |
| COGENT COMMS GRP FIN 010732 6.50 CB | 0.00 | US19240WAB54 |
| NORWAY KINGDOM OF GOVERNMENT 150833 3.00 GB | 0.00 | NO0012837642 |
| MOLINA HEALTHCARE INC 150133 6.25 CB | 0.00 | US60855RAM25 |
| DIAGEO CAPITAL PLC 150435 5.625 CB | 0.00 | US25245BAE74 |
| METCASH LIMITED | 0.00 | AU000000MTS0 |
| NORWAY KINGDOM OF GOVERNMENT 170931 1.25 GB | 0.00 | NO0010930522 |
| ICAHN ENTERPRISESFIN 150129 9.75 CB | 0.00 | US451102CF29 |
| SUMMIT MIDSTREAM HOLDINGS LLC 311029 8.625 CB | 0.00 | US86614JAA34 |
| ING GROEP NV 110934 6.114 CB | 0.00 | US456837BH52 |
| ARCOSA INC 150429 4.375 CB | 0.00 | US039653AA89 |
| ALINMA BANK SJSC | 0.00 | SA122050HV19 |
| CHUGOKU ELECTRIC POWER CO | 0.00 | JP3522200009 |
| GINNIE MAE II POOL 6.00 200954 MA9907 MBS | 0.00 | US36180AAG85 |
| ATLASSIAN CL A ORD | 0.00 | US0494681010 |
| ALLIANT HOLD CO-ISSUER 011032 7.38 CB | 0.00 | US01883LAH69 |
| CASCADES INC 150730 6.75 CB | 0.00 | US14739LAD47 |
| ZHEJIANG LEAPMOTOR TECHNOLOGY CO LTD | 0.00 | CNE100005K77 |
| GREATLAND RES LTD | 0.00 | AU0000397705 |
| SAUDI BRITISH BANK SJSC | 0.00 | SA0007879089 |
| HUSKY IMS CANADIAN ESCROW CO-ISSUER LTD 150229 9.00 | 0.00 | US44805RAA32 |
| NEXON CO LTD | 0.00 | JP3758190007 |
| HILTON DOMESTIC OPERATING COMPANY INC 010531 4.00 | 0.00 | US432833AL52 |
| MATCH GROUP HOLDINGS II LLC 011031 3.625 CB | 0.00 | US57667JAA07 |
| UNITED MEXICAN STATES 130530 6.00 GB | 0.00 | US91087BBB53 |
| COGENT COMMUNICATIONS GROUP INC | 0.00 | US19239V3024 |
| FMCC FGLM 010443 3.50 MBS POOL NO Q17453 | 0.00 | US3132J8WP19 |
| GDS HOLDINGS LTD | 0.00 | KYG3902L1095 |
| AMERITEX HOLDCO INTERMED 150833 7.63 CB | 0.00 | US030727AB71 |
| ALLIANT HOLDINGS INTERMEDIATE LLC 150131 7.00 CB | 0.00 | US01883LAF04 |
| COMPASS MINERALS INTERNA 010730 8.00 CB | 0.00 | US20451NAJ00 |
| QIAGEN ORD SHS | 0.00 | NL0015002CX3 |
| MEXICO UNITED MEXICAN STATES GOVERNMENT 090235 | 0.00 | US91087BAV27 |
| CLEAR CHANNEL OUTDOOR HO 150231 7.13 CB | 0.00 | US18453HAG11 |
| SK TELECOM | 0.00 | KR7017670001 |
| TEVA PHARMACEUTICAL FINANCE NETHERLANDS III 011046 | 0.00 | US88167AAF84 |
| REPUBLIC OF CHILE 130137 5.65 GB | 0.00 | US168863EE43 |
| SWEDEN KINGDOM OF GOVERNMENT 121126 1.00 GB | 0.00 | SE0007125927 |
| ADIENT GLOBAL HOLDINGS 150233 7.50 CB | 0.00 | US00687YAD76 |
| MICHAELS COMPANIES INC 010529 7.875 CB | 0.00 | US55916AAB08 |
| IPSEN PROMESSES SA | 0.00 | FR0010259150 |
| SHANGHAI UNITED IMAGING HEALTHCARE CO LTD | 0.00 | CNE100005PN5 |
| ALLIED UNIVERSAL HOLDCO LLC 010628 4.625 CB | 0.00 | US019579AA90 |
| EUROPEAN INVESTMENT BANK 160130 0.05 GB | 0.00 | XS2102495673 |
| SHANDONG GOLD MINING CO LTD | 0.00 | CNE1000036N7 |
| MDGH SUKUK LTD 040635 5.00 CB | 0.00 | XS3086825281 |
| CARNIVAL CORP 010529 6.00 CB | 0.00 | US143658BR27 |
| 3M CO 260849 3.25 CB | 0.00 | US88579YBK64 |

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| TIM SA COM NPV | 0.00 | BRTIMSACNOR5 |
| GEO GROUP INC 150431 10.25 CB | 0.00 | US36162JAH95 |
| LAMB WESTON HOLDINGS INC 310132 4.375 CB | 0.00 | US513272AE49 |
| Outstanding Settlement Receipts - ZAR | 0.00 | |
| PEARSON PLC ORD | 0.00 | GB0006776081 |
| WHIRLPOOL CORP 150630 6.13 CB | 0.00 | US963320BD71 |
| HUANENG POWER INTL | 0.00 | CNE1000006Z4 |
| PENNYMAC FINANCIAL SERVICES INC 151229 7.875 CB | 0.00 | US70932MAD92 |
| MITSUBISHI UFJ FINANCIAL GROUP INC 240431 FRN | 0.00 | US606822DK78 |
| AXON ENTERPRISE INC 150330 6.13 CB | 0.00 | US05464CAC55 |
| CAESARS ENTERTAINMENT INC 151029 4.625 CB | 0.00 | US12769GAA85 |
| CROWN AMERICAS LLC 010633 5.88 CB | 0.00 | US228180AC96 |
| COMMUNITY HEALTH SYSTEMS INC 150129 6.00 CB | 0.00 | US12543DBH26 |
| UWM HOLDINGS LLC 010230 6.63 CB | 0.00 | US903522AA85 |
| BARCLAYS PLC 250236 FRN | 0.00 | US06738ECZ60 |
| SUNOCO LP 010532 7.25 CB | 0.00 | US86765KAC36 |
| INTL BK RECON DEVELOP 150132 4.63 CB | 0.00 | US459058LQ48 |
| QUICKEN LOANS LLC 010331 3.875 CB | 0.00 | US74841CAB72 |
| FNMA FNCL 010439 6.00 MBS POOL NO AE0682 | 0.00 | US31419AXL69 |
| AVIS BUDGET CARFINANCE 150632 8.38 CB | 0.00 | US053773BK25 |
| NATWEST GROUP PLC 130929 5.808 CB | 0.00 | US639057AK45 |
| AUB GROUP LIMITED | 0.00 | AU000000AUB9 |
| SCIENTIFIC GAMES HOLDINGS LP 010330 6.6250 CB | 0.00 | US80874DAA46 |
| PARKLAND CORP 010530 4.625 CB | 0.00 | US70137WAL28 |
| ALLIANT HOLD CO ISSUER 011031 6.50 CB | 0.00 | US01883LAG86 |
| WINDSTREAM SERVICES LLC 151033 7.50 CB | 0.00 | US97382BAB53 |
| BANQUE SAUDI FRANSI SJSC | 0.00 | SA0007879782 |
| CISCO SYSTEMS INC 260234 5.05 CB | 0.00 | US17275RBT86 |
| REALOGY GROUP LLC 150129 5.75 CB | 0.00 | US75606DAL55 |
| JAPAN 5 YEAR ISSUE 200630 1.00 GB | 0.00 | JP1051791R76 |
| LPP SA | 0.00 | PLLPP0000011 |
| FORTRESS TRANSPORTATION AND INFRASTRUCTURE IN | 0.00 | US34960PAG63 |
| LAMAR MEDIA CORP 150131 3.625 CB | 0.00 | US513075BZ34 |
| JPMORGAN CHASE & CO 220730 4.995 CB | 0.00 | US46647PEJ12 |
| MORGAN STANLEY 190730 FRN | 0.00 | US61747YFS90 |
| ALLISON TRANSMISSION INC 300131 3.75 CB | 0.00 | US019736AG29 |
| ARAB NATIONAL BANK | 0.00 | SA0007879105 |
| PATTERN ENERGY OPERATIONS LP 150828 4.50 CB | 0.00 | US70339PAA75 |
| LG ELECTRONICS INC | 0.00 | KR7066570003 |
| CONTEMPORARY AMPEREX TECHNOL | 0.00 | CNE100006WS8 |
| NORTH RHINE WESTPHALIA STATE OF 160227 4.375 GB | 0.00 | XS2764875584 |
| SAN DIEGO GAS & ELECTRIC CO 150332 3.00 CB | 0.00 | US797440CB87 |
| RITHM CAPITAL CORP 010429 8.00 CB | 0.00 | US64828TAB89 |
| PENNYMAC FIN SVCS INC 150532 6.875 CB | 0.00 | US70932MAG24 |
| OEKB OEST KONTROLLBANK 210527 4.75 CB | 0.00 | US676167CM99 |
| HARVEY NORMAN HOLDINGS LTD | 0.00 | AU000000HVN7 |
| MITSUBISHI ESTATE | 0.00 | JP3899600005 |
| ALIBABA HEALTH INF | 0.00 | BMG0171K1018 |
| HAWAIIAN ELECTRIC INDUSTRIES | 0.00 | US4198701009 |
| DTE ENERGY CO 010329 5.10 CB | 0.00 | US233331BK28 |
| NCL CORPORATION LTD 150131 5.88 CB | 0.00 | US62886HBY62 |
| OBIC CO LTD | 0.00 | JP3173400007 |
| FERTITTA ENTERTAINMENT LLC 150129 4.625 CB | 0.00 | US31556TAA79 |
| ILIAD HOLDING SAS 150431 8.50 CB | 0.00 | US449691AF14 |
| BANCO SANTANDER SA 150827 5.294 CB | 0.00 | US05964HAS40 |
| WESTGOLD RESOURCES LIMITED | 0.00 | AU000000WGX6 |
| INDONESIA REPUBLIC OF GOVERNMENT 110229 4.75 GB | 0.00 | US455780CH76 |
| SCHRODERS PLC ORD GB | 0.00 | GB00BP9LHF23 |
| UWM HOLDINGS LLC 150331 6.25 CB | 0.00 | US903522AB68 |
| FNMA FNCL 010652 3.50 MBS POOL NO MA4625 | 0.00 | US31418ED722 |
| MMG LIMITED | 0.00 | HK1208013172 |
| STL HOLDING COMPANY LLC 150229 8.75 CB | 0.00 | US861036AB75 |
| MOLINA HEALTHCARE INC 150532 3.875 CB | 0.00 | US60855RAL42 |
| KOREA DEVELOPMENT BANK 030228 4.63 GB | 0.00 | US500630EG96 |
| ALLEGRO EU SA | 0.00 | LU2237380790 |

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|---|---|---|
| SWEDISH EXPORT CREDIT CORP 140628 4.125 CB | 0.00 | US87031CAL72 |
| CHEMOURS CO 151129 4.625 CB | 0.00 | US163851AH15 |
| CNAC HK FINBRIDGE CO LTD 140328 5.125 CB | 0.00 | XS1788513734 |
| FNMA FNCL 011053 6.50 MBS POOL NO MA5167 | 0.00 | US31418EW557 |
| LLOYDS BANKING GP 110833 4.976 CB | 0.00 | US53944YAU73 |
| NIB HOLDINGS LTD | 0.00 | AU000000NHF0 |
| CLEVELAND-CLIFFS INC 150134 7.63 CB | 0.00 | US18589GAA31 |
| IGO LIMITED ORDINARY FULLY PAID | 0.00 | AU000000IGO4 |
| IHEARTCOMMUNICATIONS INC 010529 9.125 CB | 0.00 | US45174HBJ59 |
| AMERICAN EXPRESS CO 030529 4.05 CB | 0.00 | US025816CW76 |
| SAUDI ELECTRICITY GLOBAL SUKUK COMPANY 4 270928 4.723 | 0.00 | XS1877838877 |
| CLEVELAND-CLIFFS INC 011129 6.88 CB | 0.00 | US185899AQ45 |
| AMER SPORTS CO 160231 6.75 CB | 0.00 | US02352NAA72 |
| TEREX CORP 151032 6.25 CB | 0.00 | US880779BB83 |
| SICHUAN BIOKIN PHARMACEUTIA | 0.00 | CNE100006FN4 |
| HOWARD HUGHES CORP 010231 4.375 CB | 0.00 | US44267DAF42 |
| SERVICE PROPERTIES TRUST 150629 8.375 CB | 0.00 | US81761LAD47 |
| COMPASS GROUP DIVERSIFIED HOLDINGS LLC 150429 5.25 CB | 0.00 | US20451RAB87 |
| ROCKET MORTGAGE LLC 151026 2.875 CB | 0.00 | US77313LAA17 |
| BROADCOM INC 151130 4.15 CB | 0.00 | US11135FAQ46 |
| JPN BANK FOR INTL COOP 030728 3.88 GB | 0.00 | USJ26989CA93 |
| US FOODS INC 150229 4.75 CB | 0.00 | US90290MAD39 |
| EUROPEAN FOR RECONSTRUCTION AND DEVELOP 130334 | 0.00 | US29874QFB59 |
| CD AND R FIRELY BIDCO PLC 300429 8.625 CB | 0.00 | XS2798887076 |
| MATCH GROUP INC 010628 4.625 CB | 0.00 | US57665RAN61 |
| NISSAN MOTOR ACCEPTANCE CORP 090328 2.75 CB | 0.00 | US654740BT54 |
| QATAR STATE OF GOVERNMENT 160430 3.75 GB | 0.00 | XS2155352664 |
| MINERAL RESOURCES LTD 011028 9.25 CB | 0.00 | US603051AE37 |
| HORIZON ROBOTICS INC | 0.00 | KYG4602S1057 |
| IRIDIUM COMMUNICAT COM USD0.001 | 0.00 | US46269C1027 |
| CHINA STEEL CORP | 0.00 | TW0002002003 |
| GOAT HOLDCO LLC 010232 6.75 CB | 0.00 | US38021MAA45 |
| NGL ENRGY OPFIN CORP 150229 8.13 CB | 0.00 | US62922LAC28 |
| WEYERHAEUSER CO 151129 4.00 CB | 0.00 | US962166BX19 |
| STANDARD BUILDING SOLUTIONS INC 150832 6.50 CB | 0.00 | US853191AA25 |
| USA COMPRESSION PARTNERS LP 150329 7.125 CB | 0.00 | US91740PAG37 |
| MIZUHO FINANCIAL GROUP INC 050328 4.018 CB | 0.00 | US60687YAR09 |
| OUTFRONT MEDIA CAPITAL LLC 150129 4.25 CB | 0.00 | US69007TAE47 |
| GINNIE MAE II POOL 6.00 200355 MB0260 MBS | 0.00 | US3618N5JE04 |
| WYNN RESORTS FINANCE LLC 150231 7.125 CB | 0.00 | US983133AC37 |
| GNMA G2SF 200953 6.00 MBS POOL NO MA9172 | 0.00 | US36179YFM12 |
| HAITIAN INTERNATIONAL HOLDINGS LTD | 0.00 | KYG4232C1087 |
| REDE D OR SAO LUIZ SA | 0.00 | BRRDORACNOR8 |
| BRASKEM IDESA SAPI 151129 7.45 CB | 0.00 | USP1850NAA92 |
| HILTON GRAND VACATIONS BORROWER LLC 150132 6.625 CB | 0.00 | US43283QAC42 |
| AIRPORTS OF THAILAND PCL | 0.00 | TH0765010R16 |
| AKBANK T.A.S. | 0.00 | TRAAKBNK91N6 |
| VODAFONE GROUP PLC 040479 7.0 CB | 0.00 | US92857WBQ24 |
| EDGE FINCO PLC 150831 8.13 CB | 0.00 | XS2914010157 |
| DARLING INGREDIENTS INC 150630 6.00 CB | 0.00 | US237266AJ06 |
| GE CAPITAL INTERNATIONAL FUNDING CO 151135 4.418 CB | 0.00 | US36164QNA21 |
| OPAL BIDCO 310332 6.50 CB | 0.00 | US68348BAA17 |
| STAPLES INC 150130 12.75 CB | 0.00 | US855030AS17 |
| WASTE MANAGEMENT INC 151127 3.15 CB | 0.00 | US94106LBE83 |
| JAPAN BANK FOR INTERNATIONAL COOPERATION 010627 | 0.00 | US471048BE75 |
| SAUDI ELECTRICITY CO SJSC | 0.00 | SA0007879550 |
| GLATFELTER 151131 7.25 CB | 0.00 | US55939AAA51 |
| TONGCHENG TRAVEL HOLDINGS LTD | 0.00 | KYG8918W1069 |
| VISTRA OPERATIONS COMPANY LLC 150227 5.625 CB | 0.00 | US92840VAB80 |
| RYAN SPECIALTY LLC 010832 5.875 CB | 0.00 | US78351GAA31 |
| AMERICAN AIRLINES INC 150529 8.50 CB | 0.00 | US023771T402 |
| SM PRIME HOLDINGS INC | 0.00 | PHY8076N1120 |
| AXALTA COATING SYSTEMS LTD 150229 3.375 CB | 0.00 | US05453GAC96 |
| SERVICE CORPORATION INTERNATIONAL 150830 3.375 CB | 0.00 | US817565CF96 |
| ZHUZHOU CRRC TIMES ELECTRIC CO | 0.00 | CNE1000004X4 |

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| DIRECTV FINANCING LLC 010230 8.875 CB | 0.00 | US25461LAB80 |
| BUILDERS FIRSTSOURCE INC 150535 6.75 CB | 0.00 | US12008RAT41 |
| IRON MOUNTAIN INFORMATION MANAGEMENT SERVICES | 0.00 | US46285MAA80 |
| WYNN RESORTS FINANCE LLC 150333 6.25 CB | 0.00 | US983133AD10 |
| BOMBARDIER INC 010632 7.00 CB | 0.00 | US097751CC35 |
| HYGON INFORMATION TECHNOLOGY ORD SHS A | 0.00 | CNE100005PT2 |
| PRESS METAL ALUMIN NPV | 0.00 | MYL8869OO009 |
| FMCC FNCL 011052 4.00 MBS POOL NO SD8256 | 0.00 | US3132DWE581 |
| DNB BANK ASA | 0.00 | NO0010161896 |
| HILTON DOMESTIC OPERATING COMPANY INC 150232 3.625 | 0.00 | US432833AN19 |
| LIGHT AND WONDER INC | 0.00 | AU0000278103 |
| POSCO FUTURE M CO LTD | 0.00 | KR7003670007 |
| NRG ENERGY INC 150729 5.75 CB | 0.00 | US629377CY66 |
| FREDDIE MAC POOL 5.50 010555 SD8533 MBS | 0.00 | US3132DWPS60 |
| CHAILEASE HOLDING CO LTD | 0.00 | KYG202881093 |
| YAPI VE KREDI BANKASI AS 161028 9.25 CB | 0.00 | XS2445343689 |
| SABRE GLBL INC 151129 10.75 CB | 0.00 | US78573NAL64 |
| PHINIA INC 150429 6.75 CB | 0.00 | US71880KAA97 |
| AMERIGAS PARTFIN CORP 010630 9.50 CB | 0.00 | US030981AP92 |
| FMG RESOURCES AUGUST 2006 PTY LTD 150432 6.125 CB | 0.00 | US30251GBE61 |
| NEUROCRINE BIOSCIENCES INC | 0.00 | US64125C1099 |
| RHP HOTEL PROPERTIES LP 010432 6.50 CB | 0.00 | US749571AK15 |
| AVIANCA MIDCO 2 PLC 140230 9.63 CB | 0.00 | US05369YAA73 |
| OPEN TEXT CORP 011229 3.875 CB | 0.00 | US683715AD87 |
| GEN DIGITAL INC 010433 6.25 CB | 0.00 | US668771AM05 |
| JOHNSON AND JOHNSON 010940 4.50 CB | 0.00 | US478160AV64 |
| GRUPO AEROPORTUARIO DEL SURESTE SAB | 0.00 | MXP001661018 |
| ORACLE CORP 091132 6.25 CB | 0.00 | US68389XCJ28 |
| LENDLEASE CORPORATION LIMITED | 0.00 | AU000000LLC3 |
| MINERAL RESOURCES LTD 011127 8.00 CB | 0.00 | US603051AC70 |
| FERTITTA ENTERTAINMENT LLC 150130 6.75 CB | 0.00 | US31556TAC36 |
| MILLROSE PROPERTIES INC 6.25 150932 CB | 0.00 | US601137AB81 |
| GLOBALSTAR INC | 0.00 | US3789735079 |
| PARAMOUNT GLOBAL 300362 6.375 CB | 0.00 | US92556HAE71 |
| NEXSTAR BROADCASTING INC 011128 4.75 CB | 0.00 | US65336YAN31 |
| GINNIE MAE II POOL 4.50 200255 MB0203 MBS | 0.00 | US3618N5GM56 |
| SJW GROUP | 0.00 | US7843051043 |
| GENMAB AS | 0.00 | DK0010272202 |
| ARETEC ESCROW ISSUER INC 150830 10.00 CB | 0.00 | US04020JAA43 |
| GNMA G2SF 200246 3.00 MBS POOL NO 784789 | 0.00 | US3622AAF663 |
| ECOPRO BM CO LTD | 0.00 | KR7247540008 |
| JUMBO SA | 0.00 | GRS282183003 |
| CELCOMDIGI BERHAD | 0.00 | MYL6947OO005 |
| PENNYMAC FIN SVCS INC 150233 6.88 CB | 0.00 | US70932MAF41 |
| GNMA G2SF 201052 4.00 MBS POOL NO MA8346 | 0.00 | US36179XHX75 |
| MURATA MANUFACTURING CO | 0.00 | JP3914400001 |
| ELLUCIAN HOLDINGS INC 011229 6.50 CB | 0.00 | US289178AA37 |
| GNMA G2SF 200653 4.50 MBS POOL NO MA8946 | 0.00 | US36179X5F92 |
| GUOSEN SECURITIES CO LTD | 0.00 | CNE100001WS9 |
| BREVILLE GROUP LIMITED | 0.00 | AU000000BRG2 |
| BPER BANCA 200133 FRN | 0.00 | XS2534908889 |
| CHINA LIFE INSURANCE CO LTD | 0.00 | CNE000001Q93 |
| AMERICAN AIRLINES INC 150228 7.25 CB | 0.00 | US023771T329 |
| NISSAN MOTOR CO LTD 170732 7.75 CB | 0.00 | US654922AC70 |
| ARSENAL AIC PARENT LLC 011030 8.00 CB | 0.00 | US04288BAB62 |
| IHEARTCOMMUNICATIONS INC 010530 10.88 CB | 0.00 | US45174HBL06 |
| GOEASY LTD 010729 7.625 CB | 0.00 | US380355AJ63 |
| ION TRADING TECHNOLOGIES SARL 300529 9.50 CB | 0.00 | US46205YAB74 |
| AT AND T INC 150955 3.55 CB | 0.00 | US00206RLJ94 |
| FOUNDER SECURITIES CO LTD | 0.00 | CNE1000015Y8 |
| DEUCE FINCO PLC 150627 5.50 CB | 0.00 | XS2351480996 |
| ALUMINUM CORPORATION OF CHINA LTD | 0.00 | CNE1000001T8 |
| FREDDIE MAC POOL 5.50 011154 SD8475 MBS | 0.00 | US3132DWMY65 |
| INSIGNIA FINANCIAL LTD | 0.00 | AU000000IFL2 |
| BDO UNIBANK INC | 0.00 | PHY077751022 |

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|---|---|---|
| SARTORIUS AG VORZUG | 0.00 | DE0007165631 |
| MILLROSE PROPERTIES INC 010830 6.38 CB | 0.00 | US601137AA09 |
| ESAB CORP 150429 6.25 CB | 0.00 | US29605JAA43 |
| FMCC FGLM 010941 4.00 MBS POOL NO Q03339 | 0.00 | US3132GJLU15 |
| EFESTO BIDCO SPA 150232 7.5 CB | 0.00 | US28201XAB10 |
| SAAVI ENERGIA SARL 100235 8.88 CB | 0.00 | USL02668AA66 |
| TELEFONICA EUROPE BV 230828 7.125 CB | 0.00 | XS2462605671 |
| YINSON BERGENIA PRODUCTI 310145 8.50 CB | 0.00 | USN97336AA49 |
| BWP PROPERTY GROUP LTD | 0.00 | AU000000BWP3 |
| PING AN INSURANCE GROUP CO OF CHINA LTD | 0.00 | CNE000001R84 |
| SYNCHRONY FINANCIAL 020233 7.25 CB | 0.00 | US87165BAU70 |
| GNMA G2SF 200753 5.00 MBS POOL NO MA9016 | 0.00 | US36179YAR53 |
| MPT OPERATING PARTNERSHIP LP 150331 3.50 CB | 0.00 | US55342UAM62 |
| TOUCAN FINCO LTD 150530 9.5 CB | 0.00 | US89157UAA51 |
| AMC NETWORKS INC 150129 10.25 CB | 0.00 | US00164VAG86 |
| JIANGSU ZHONGTIAN TECHNOLOGY CO LTD | 0.00 | CNE000001CW4 |
| INTEL CORP 151129 2.45 CB | 0.00 | US458140BH27 |
| FMCC FNCL 010352 2.50 MBS POOL NO RA7021 | 0.00 | US3133KNYS60 |
| BAYER AG 250983 7.00 CB | 0.00 | XS2684846806 |
| RAIN CARBON INC 010929 12.25 CB | 0.00 | US75079LAB71 |
| WASTE CONNECTIONS INC 010632 3.20 CB | 0.00 | US94106BAE11 |
| LCM INVESTMENTS HOLDINGS II LLC 010831 8.25 CB | 0.00 | US50190EAC84 |
| BANK OF AMERICA CORP 080337 3.846 CB | 0.00 | US06051GKL22 |
| AAC TECHNOLOGIES | 0.00 | KYG2953R1149 |
| ARGENX SE | 0.00 | NL0010832176 |
| MERLIN ENTERTAINMENTS GROUP U S HOLDINGS INC 150231 | 0.00 | US59010UAA51 |
| ALPHA STAR HOLDING 120427 8.38 CB | 0.00 | XS2701661303 |
| AEGEA FINANCE SARL 200131 9.00 CB | 0.00 | USL01343AB52 |
| CENTURIA INDUSTRIAL REIT ORDINARY UNITS FULLY PAID | 0.00 | AU000000CIP0 |
| LGI HOMES INC 151132 7.00 CB | 0.00 | US50187TAK25 |
| CHINA MINSHENG BANKING CORP LTD | 0.00 | CNE0000015Y0 |
| PENNYMAC FINANCIAL SERVICES INC 150229 4.25 CB | 0.00 | US70932MAB37 |
| AMIPEACE LTD 221030 2.25 CB | 0.00 | XS2243948457 |
| BANK OF COMMUNITIONS CO LTD | 0.00 | CNE1000000S2 |
| MAUSER PACKAGING SOLUTIONS HOLDING CO 150427 9.25 | 0.00 | US57763RAC16 |
| L BRANDS INC 011135 6.875 CB | 0.00 | US501797AL82 |
| PROG HOLDINGS INC 151129 6.00 CB | 0.00 | US74319RAA95 |
| BROOKFIELD PROPERTY REIT INC 010427 4.50 CB | 0.00 | US11284DAC92 |
| SAMSUNG SDS CO LTD | 0.00 | KR7018260000 |
| TURKIYE IS BANKASI A.S 120629 7.75 CB | 0.00 | XS2654059752 |
| TINGYI CAYMAN ISLAND HOLDING CO | 0.00 | KYG8878S1030 |
| FMCC FGLMC 010838 5.50 MB POOL NO G04587 | 0.00 | US3128M6NC84 |
| WEST AFRICAN RESOURCES LTD | 0.00 | AU000000WAF6 |
| ACCOR SA 110129 7.25 CB | 0.00 | FR001400L5X1 |
| STONEX GROUP INC 010331 7.875 CB | 0.00 | US861896AA67 |
| GO DADDY OPERATING COMPANY LLC 010329 3.50 CB | 0.00 | US38016LAC90 |
| NORWAY KINGDOM OF GOVERNMENT 190830 1.375 GB | 0.00 | NO0010875230 |
| TEVA PHARM FNC NL II 150929 7.38 CB | 0.00 | XS2592804434 |
| IIVI INC 151229 5.00 CB | 0.00 | US902104AC24 |
| KEHE DISTRIBUTORS LLC 150229 9.00 CB | 0.00 | US487526AC91 |
| VIRGIN MEDIA VENDOR FINANCING NOTES III DAC 150728 | 0.00 | XS2187646901 |
| EUROPEAN UNION 051029 2.875 GB | 0.00 | EU000A3L1CN4 |
| GNMA G2SF 200652 3.50 MBS POOL NO MA8099 | 0.00 | US36179W7L60 |
| TELECOM ITALIA SPA 310728 7.875 CB | 0.00 | XS2637954582 |
| MOTIVA INFRAESTR DE MOBILIDADE ORD SHS | 0.00 | BRMOTVACNOR7 |
| FNMA FNCL 010143 3.00 MBS POOL NO AR2462 | 0.00 | US3138NYWY71 |
| EMRLD BORROWER LP 150731 6.75 CB | 0.00 | US26873CAB81 |
| UNION PACIFIC CORP 200531 2.375 CB | 0.00 | US907818FU72 |
| IHS HOLDING LTD 290530 7.88 CB | 0.00 | XS2941354487 |
| CHARTER HALL RETAIL-REIT | 0.00 | AU000000CQR9 |
| GUANGDONG INVESTMENT LIMITED | 0.00 | HK0270001396 |
| CLYDESDALE ACQUISITION HOLDINGS INC 150430 8.75 CB | 0.00 | US18972EAB11 |
| RAND PARENT LLC 150230 8.50 CB | 0.00 | US753272AA11 |
| AGRICULTURAL BANK OF CHINA LTD | 0.00 | CNE100000RJ0 |
| CHINA PACIFIC INSURANCE GROUP CO LTD | 0.00 | CNE1000008M8 |

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|---|---|---|
| TEVA PHARMACEUTICAL FINANCE COMPANY LLC 010236 6.15 | 0.00 | US88163VAD10 |
| FMCC FNCL 010154 6.50 MBS POOL NO SD8397 | 0.00 | US3132DWKJ17 |
| ILIAD HOLDING SAS 151028 7.00 CB | 0.00 | US449691AC82 |
| FINLAND REPUBLIC OF GOVERNMENT 150933 3.00 GB | 0.00 | FI4000550249 |
| NCL CORPORATION LTD 150933 6.25 CB | 0.00 | US62886HBZ38 |
| GACI FIRST INVESTMENT CO 140253 5.125 CB | 0.00 | XS2585988145 |
| BURFORD CAPITAL GLBL FIN 150733 7.50 CB | 0.00 | US12116LAG41 |
| AMNEAL PHARMACEUTICALS L 010832 6.88 CB | 0.00 | US03168LAA35 |
| OWENS BROCKWAY GLASS CONTAINER INC 150531 7.25 CB | 0.00 | US69073TAU79 |
| OPTICS BIDCO SPA 310728 7.875 CB | 0.00 | XS2804500812 |
| FNMA FNCI 010636 2.00 MBS POOL NO BQ8120 | 0.00 | US3140KUAW23 |
| MERCK KGAA | 0.00 | DE0006599905 |
| SINGTEL GROUP TREASURY PTE LTD 100630 1.875 CB | 0.00 | XS2185867160 |
| ROGERS COMMUNICATIONS IN 150455 FRN | 0.00 | US775109DH13 |
| BAYER AG 250983 6.625 CB | 0.00 | XS2684826014 |
| HOKKAIDO ELECTRIC POWER CO | 0.00 | JP3850200001 |
| CLARIOS INTERNATIONAL INC 150230 6.75 CB | 0.00 | US18060TAD72 |
| CHINA INTERNATIONAL CAPITAL LTD | 0.00 | CNE100002359 |
| HOWDEN UK REFINANCE PLC 150231 7.25 CB | 0.00 | US44287GAA40 |
| ARABIAN CTRS SUKUK III 060329 9.50 CB | 0.00 | XS2756519232 |
| IVANHOE MINES LTD 230130 7.88 CB | 0.00 | XS2978907512 |
| XP INC 020729 6.75 CB | 0.00 | USG98239AB55 |
| AMERICAN AXLE  MFG INC 151033 7.75 CB | 0.00 | US02406PBD15 |
| STENA INTERNATIONAL SA 150131 7.25 CB | 0.00 | US85858EAD58 |
| NETWEALTH GROUP LTD | 0.00 | AU000000NWL7 |
| BELO CORP 150927 7.25 CB | 0.00 | US080555AF20 |
| NEXTERA ENERGY CAPITAL HOLDINGS INC 150732 5.00 CB | 0.00 | US65339KCJ79 |
| CHF BNP PARIBAS A/C | 0.00 | |
| WESCO DISTRIBUTION INC 150329 6.375 CB | 0.00 | US95081QAQ73 |
| AAR ESCROW ISSUER LLC 150329 6.75 CB | 0.00 | US00253PAA66 |
| ENTEGRIS ESCROW CORP 150630 5.95 CB | 0.00 | US29365BAB99 |
| RCI BANQUE SA 091034 5.50 CB | 0.00 | FR001400QY14 |
| CONTINUUM GRN SPV CO-ISS 260633 7.50 CB | 0.00 | USY8987LAA45 |
| LEVEL 3 FINANCING INC 010430 4.50 CB | 0.00 | US527298CD30 |
| TELEFONICA EUROPE BV 030230 6.135 CB | 0.00 | XS2582389156 |
| AROUNDTOWN FINANCE 160130 FRN | 0.00 | XS2799494120 |
| AMERICAN AXLE AND MANUFACTURING INC 011029 5.00 CB | 0.00 | US02406PBB58 |
| GERMANY FEDERAL REPUBLIC OF (GOVERNMENT) 151027 | 0.00 | DE0001141869 |
| STANDARD BUILD SOL 2.25 211126 SF | 0.00 | XS2080766475 |
| ANKER INNOVATIONS TECHNOLOGY ORD SHS A | 0.00 | CNE1000047B9 |
| HERTZ CORP 011229 5.00 CB | 0.00 | US428040DB25 |
| DAR AL ARKAN SUKUK CO LT 020730 7.25 CB | 0.00 | XS3101460304 |
| ALCOA CORPORATION CDI 1 1 FOREIGN EXEMPT DEF SET | 0.00 | AU0000339426 |
| DUBAI ISLAMIC BANK PJSC | 0.00 | AED000201015 |
| SUNOCO LP 150331 5.62 CB | 0.00 | US86765KAF66 |
| STANDARD BUILDING SOLUTI 010833 6.25 CB | 0.00 | US853191AC80 |
| FMC CORP 011155 FRN | 0.00 | US302491AZ88 |
| AIR PRODUCTS AND CHEMICALS INC 080234 4.85 CB | 0.00 | US009158BK14 |
| SEALED AIR CORP 010228 6.125 CB | 0.00 | US812127AA61 |
| VODAFONE GROUP PLC 300884 6.50 CB | 0.00 | XS2630490717 |
| ZEGONA FINANCE PLC 150729 8.625 CB | 0.00 | US98927UAA51 |
| GRUPO AEROMEXICO SAB 151129 8.25 CB | 0.00 | USP4955JAB46 |
| YAPI VE KREDI BANKASI AS 030330 7.25 CB | 0.00 | XS3013242196 |
| ILIAD HOLDING SAS 150431 6.875 CB | 0.00 | XS2810807094 |
| DIAMOND ESCROW ISSUER LLC 151128 9.625 CB | 0.00 | XS2628988730 |
| GOODYEAR TIRE AND RUBBER CO 150731 5.25 CB | 0.00 | US382550BR12 |
| SAMSUNG ELECTRO MECHANICS CO | 0.00 | KR7009150004 |
| BRITISH TELECOMMUNICATION PLC 031054 5.125 CB | 0.00 | XS2794589403 |
| BOMBARDIER INC 010731 7.25 CB | 0.00 | US097751CB51 |
| COINBASE GLOBAL INC 011028 3.375 CB | 0.00 | US19260QAC15 |
| HOMECO DAILY NEEDS REIT ORDINARY UNITS FULLY PAID | 0.00 | AU0000113136 |
| VICTORIA'S SECRET & CO 150729 4.625 CB | 0.00 | US926400AA00 |
| GRUPO BIMBO SA DE CV | 0.00 | MXP495211262 |
| FMCC FNCL 010151 2.50 MBS POOL NO SD1151 | 0.00 | US3132DNH484 |
| METHANEX CORP 151027 5.125 CB | 0.00 | US59151KAM09 |

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|---|---|---|
| EUROPEAN UNION 041231 2.50 GB | 0.00 | EU000A3L1DJ0 |
| APH APH2 APH3 AQUARIAN 011129 7.875 CB | 0.00 | US00188QAA40 |
| Income Due - TWD | 0.00 | |
| VIASAT INC 010427 5.625 CB | 0.00 | US92552VAL45 |
| TELEFONICA EUROPE BV 311279 5.75220 CB | 0.00 | XS2755535577 |
| EG GLOBAL FINANCE PLC 301128 12.00 CB | 0.00 | US28228PAC59 |
| 1011778 BC UNLIMITED LIABILITY CO 150229 3.50 CB | 0.00 | US68245XAP42 |
| IHO VERWALTUNGS GMBH 151129 6.75 CB | 0.00 | XS2905386962 |
| FORTRESS INTERMEDIATE 3 INC 010631 7.50 CB | 0.00 | US34966MAA09 |
| EDP SA 230483 5.943 CB | 0.00 | PTEDP4OM0025 |
| BREAD FINANCIAL HOLDINGS INC 150329 9.75 CB | 0.00 | US018581AP34 |
| CA MAGNUM HOLDINGS 311026 5.38 CB | 0.00 | USV1541CAA19 |
| GC TREASURY CENTER CO LTD | 0.00 | USY3004DAD67 |
| GGAM FINANCE LTD 150330 5.875 CB | 0.00 | US36170JAE64 |
| IHO VERWALTUNGS GMBH 150528 8.75 CB | 0.00 | XS2606019383 |
| WE SODA INV HOLDING PLC 061028 9.50 CB | 0.00 | USG95448AA75 |
| BAYER AG 130954 5.50 CB | 0.00 | XS2900282133 |
| TUPRAS TURKIYE PETROL RAFINE | 0.00 | TRATUPRS91E8 |
| SOFTBANK GROUP CORP 100733 6.38 CB | 0.00 | XS3112543080 |
| MUNDYS SPA 240129 4.75 CB | 0.00 | XS2750308483 |
| WILLIAMS SCOTSMAN INC 150629 6.625 CB | 0.00 | US96949VAM54 |
| MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 220434 | 0.00 | IT0005580573 |
| INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV | 0.00 | US459058JR58 |
| ELO SA 220329 6.00 CB | 0.00 | FR001400KWR6 |
| NEW ENTERPRISE STONE AND LIME CO INC 150728 5.25 CB | 0.00 | US644274AH54 |
| FNMA FNCL 010242 5.50 MBS POOL NO AL7579 | 0.00 | US3138EQM581 |
| MITER BRANDS ACQUISITION HOLDCO INC 010432 6.75 CB | 0.00 | US60672JAA79 |
| MUNDYS SPA 240130 4.50 CB | 0.00 | XS2864439158 |
| SAUDI RESEARCH AND MEDIA GROUP | 0.00 | SA000A0JK5M3 |
| TURK HAVA YOLLARI ANONIM ORTAKLIGI | 0.00 | TRATHYAO91M5 |
| ROSSINI SARL 311229 6.75 CB | 0.00 | XS2854303729 |
| UNIPOLSAI ASSICURAZIONI SPA 230534 4.90 CB | 0.00 | IT0005596207 |
| DRAFTKINGS HOLDINGS INC | 0.00 | US26142V1052 |
| HUNT COMPANIES INC 150429 5.25 CB | 0.00 | US445587AE85 |
| HAH GROUP HOLDING CO LLC 011031 9.75 CB | 0.00 | US40518JAA79 |
| ELIA GROUP SA 150328 5.85 CB | 0.00 | BE6342251038 |
| US BANCORP 031136 2.491 CB | 0.00 | US91159HJB78 |
| METLEN ENERGY METALS 171029 4.00 CB | 0.00 | XS2920504292 |
| GRIFFON CORP 010328 5.75 CB | 0.00 | US398433AP71 |
| BANCO BPM SPA 261136 FRN | 0.00 | IT0005623837 |
| ALSTOM SA 290529 5.868 CB | 0.00 | FR001400Q7G7 |
| DAVITA INC 150733 6.75 CB | 0.00 | US23918KAY47 |
| MACYS RETAIL HOLDINGS LLC 150332 6.125 CB | 0.00 | US55617LAR33 |
| AMBER FINCO PLC 150729 6.6250 CB | 0.00 | XS2857868942 |
| JP MORGAN CHASE & CO 150538 6.4 CB | 0.00 | US46625HHF01 |
| DALRYMPLE BAY INFRASTRUCTURE LIMITED ORD STAPLED | 0.00 | AU0000120628 |
| ARCHES BUYER INC 010628 4.25 CB | 0.00 | US039524AA11 |
| EMERALD DEBT MERGER SUB LLC 151230 6.375 CB | 0.00 | XS2621830681 |
| MELCO RESORTS FINANCE LTD 041229 5.375 CB | 0.00 | US58547DAD12 |
| OUTFRONT MEDIA CAPITAL LLC 150827 5.00 CB | 0.00 | US69007TAB08 |
| HILTON DOMESTIC OPERATING COMPANY INC 010529 3.75 | 0.00 | US432833AJ07 |
| VIRTUSA CORP 151228 7.125 CB | 0.00 | US92837TAA07 |
| CHEPLAPHARM ARZNEIMITTEL GMBH 150530 7.50 CB | 0.00 | XS2618867159 |
| HEIMSTADEN BOSTAD AB 041229 6.25 FRN | 0.00 | XS2930588657 |
| PICARD GROUPE SAS 010729 6.375 CB | 0.00 | XS2852970016 |
| CPI PROPERTY GROUP SA 270132 6.00 CB | 0.00 | XS2904791774 |
| FNMA FNCL 010753 6.50 MBS POOL NO MA5083 | 0.00 | US31418EUH16 |
| CPFL ENERGIA SA | 0.00 | BRCPFEACNOR0 |
| TERNA RETE ELETTRICA NAZIONALE SPA 110130 4.75 CB | 0.00 | XS2798269069 |
| SAMYANG FOODS CO LTD | 0.00 | KR7003230000 |
| SHIFT4 PAYMENTS LLCFIN 150533 5.50 CB | 0.00 | XS3068793754 |
| CENTURY COMMUNITIES INC 150829 3.875 CB | 0.00 | US156504AM47 |
| VMED O2 UK FINANCING I PLC 150731 4.50 CB | 0.00 | XS2358483258 |
| CANADA GOVERNMENT 260428 3.75 GB | 0.00 | US135087Q560 |
| GOLD ROAD RESOURCES LTD | 0.00 | AU000000GOR5 |

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| JIANGXI COPPER COMPANY LTD | 0.00 | CNE1000003K3 |
| TAL EDUCATION GROUP ADR | 0.00 | US8740801043 |
| METRO AG 050330 4.00 CB | 0.00 | XS3015684361 |
| PRA GROUP INC 310130 8.875 CB | 0.00 | US69354NAF33 |
| ABERTIS INFRAESTRUCTURAS FINANCE BV 281129 FRN | 0.00 | XS2937255193 |
| AIB GROUP PLC 200535 4.625 CB | 0.00 | XS2823235085 |
| ELO SA 170428 5.875 CB | 0.00 | FR001400PIA0 |
| INTERNATIONAL BANK FOR RECONSTRUCTION AND DE | 0.00 | US459058FT50 |
| RADIOLOGY PARTNERS INC 150230 9.7810 PIK | 0.00 | US75041VAC81 |
| MBH BANK NYRT 290130 FRN | 0.00 | XS2978001324 |
| ADVANCE AUTO PARTS 010833 7.38 CB | 0.00 | US00751YAL02 |
| PIRAEUS FINANCIAL HLDGS 180935 FRN | 0.00 | XS2901369897 |
| MAT OPERATING PARTNERSHIP LP 150232 7.00 CB | 0.00 | XS2997159491 |
| CLYDESDALE ACQUISITION HOLDINGS INC 150429 6.625 CB | 0.00 | US18972EAA38 |
| MPT OPERATING PARTNERSHIP LP 151027 5.00 CB | 0.00 | US55342UAH77 |
| GAP INC 011031 3.875 CB | 0.00 | US364760AQ18 |
| AIR FRANCE KLM SA 230529 4.625 CB | 0.00 | FR001400Q6Z9 |
| ACADIA HEALTHCARE CO INC 150333 7.38 CB | 0.00 | US00404AAQ22 |
| VIASAT INC 150728 6.50 CB | 0.00 | US92552VAN01 |
| FORVIA SE 150630 5.63 CB | 0.00 | XS3023963534 |
| EDP SA 160954 FRN | 0.00 | PTEDPSOM0002 |
| MOLINA HEALTHCARE INC 150628 4.375 CB | 0.00 | US60855RAJ95 |
| CLEARWAY ENERGY OPERATING LLC 150328 4.75 CB | 0.00 | US18539UAC99 |
| SOFTBANK GROUP CORP 150428 5.00 CB | 0.00 | XS1793255941 |
| TALLGRASS NRG PRTNRFIN 150229 7.38 CB | 0.00 | US87470LAL53 |
| ELO SA 081228 4.875 CB | 0.00 | FR001400EHH1 |
| COSAN LTD 200929 5.50 CB | 0.00 | USG25343AB36 |
| EDP ENERGIAS DE PORTUGAL SA 290554 4.75 CB | 0.00 | PTEDPZOM0011 |
| ARDONAGH FINCO PLC 150231 6.875 CB | 0.00 | XS2765406371 |
| CROWN EURO HOLDING SACA 150130 4.50 CB | 0.00 | XS2872799734 |
| CAMBRICON TECHNOLOGIES CORP LTD | 0.00 | CNE1000041R8 |
| BANK MILLENNIUM SA 250929 FRN | 0.00 | XS2905432584 |
| CZECHOSLOVAK GROUP 100131 5.25 CB | 0.00 | XS3105190576 |
| PUBLIC POWER CORP 311031 4.63 CB | 0.00 | XS2929387996 |
| BYD ELECTRONIC INTERNATIONAL CO LTD | 0.00 | HK0285041858 |
| VALEO SE 280527 5.375 CB | 0.00 | FR001400EA16 |
| BANCA MONTE DEI PASCHI S 271130 FRN | 0.00 | XS2947917527 |
| PRYSMIAN SPA 210530 FRN | 0.00 | XS3076304602 |
| ILIAD SA 140627 5.375 CB | 0.00 | FR001400EJI5 |
| SOFTBANK GROUP CORP 080129 5.38 CB | 0.00 | XS2854423386 |
| BELRON UK FINANCE PLC 151029 4.625 CB | 0.00 | XS2915529783 |
| BANK OF AMERICA CORP 150350 4.33 CB | 0.00 | US06051GHS12 |
| ITELYUM REGENERATION SPA 150430 5.75 CB | 0.00 | XS3041347637 |
| FAIR ISAAC CORP 150628 4.00 CB | 0.00 | US303250AF16 |
| FORVIA SE 150631 5.50 CB | 0.00 | XS2774392638 |
| CURRENTA GROUP HOLDINGS 150530 5.50 CB | 0.00 | XS3067385420 |
| GRAY ESCROW II INC 151131 5.375 CB | 0.00 | US389286AA34 |
| CSN INOVA VENTURES 280128 6.75 CB | 0.00 | USG2583XAB76 |
| ENGIE BRASIL ENERGIA SA | 0.00 | BREGIEACNOR9 |
| GARTNER INC CL-A | 0.00 | US3666511072 |
| EIRCOM FINANCE DAC 300431 5.00 CB | 0.00 | XS3028067729 |
| ALPHA GENERATION LLC 151032 6.75 CB | 0.00 | US02073LAA98 |
| STUDIO CITY FINANCE LTD 150129 5.00 CB | 0.00 | US86389QAG73 |
| TENET HEALTHCARE CORP 011028 6.125 CB | 0.00 | US88033GDK31 |
| TELECOM PLUS PLC | 0.00 | GB0008794710 |
| SOFTBANK GROUP CORP 101029 5.25 CB | 0.00 | XS3109834898 |
| CHEPLAPHARM ARZNEIMITTEL 150631 7.13 CB | 0.00 | XS3087220664 |
| B AND G FOODS INC 150928 8.00 CB | 0.00 | US05508WAC91 |
| VIASAT INC 300531 7.50 CB | 0.00 | US92552VAR15 |
| EQUIPMENTSHARE COM INC 150528 9.00 CB | 0.00 | US29450YAA73 |
| SCHAEFFLER AG 280330 4.50 CB | 0.00 | DE000A383HC1 |
| ROBLOX CORP 010530 3.875 CB | 0.00 | US771049AA15 |
| FOCUS FINANCIAL PARTNERS 150831 6.75 CB | 0.00 | US34417VAA52 |
| ALBION FINANCING 1SARL 210530 5.38 CB | 0.00 | XS3066681704 |
| BALL CORP 010732 4.25 CB | 0.00 | XS3070629335 |

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|---|---|---|
| VALEO SE 110430 4.50 CB | 0.00 | FR001400PAJ8 |
| WULIANGYE YIBIN CO LTD | 0.00 | CNE000000VQ8 |
| SHENZHEN KINWONG ELECTRONIC ORD SHS A | 0.00 | CNE100002FZ7 |
| FRESSNAPF HOLDING SE 311031 5.25 CB | 0.00 | XS2910536452 |
| BEACH ACQUISITION BIDCO 150732 5.25 CB | 0.00 | XS3109433048 |
| BOOTS GROUP FINCO LP 310832 5.38 CB | 0.00 | XS3134602070 |
| IPD 3 BV 150631 5.50 CB | 0.00 | XS3067907140 |
| REDE DOR FINANCE SARL 220130 4.50 CB | 0.00 | USL7915TAA09 |
| ROGERS COMMUNICATIONS IN 150455 FRN | 0.00 | US775109DG30 |
| SNAP INC 150334 6.88 CB | 0.00 | US83304AAM80 |
| AMUNDI SA | 0.00 | FR0004125920 |
| 1011778 BC UNLIMITED LIABILITY CO 150629 6.125 CB | 0.00 | US68245XAR08 |
| UNIVISION COMMUNICATIONS INC 300630 7.375 CB | 0.00 | US914906AX08 |
| INFRASTRUTTURE WIRELESS 010430 3.75 CB | 0.00 | XS3040316971 |
| BELLIS ACQUISITION CO PL 010731 8.00 CB | 0.00 | XS3099155932 |
| VMED O2 UK FINANCING I PLC 150432 7.75 CB | 0.00 | US92858RAD26 |
| AVIS BUDGET FINANCE PLC 280229 7.00 CB | 0.00 | XS2769426623 |
| MEHILAINEN YHTIOT OY 300632 5.13 CB | 0.00 | XS3094324368 |
| DEEP YELLOW LIMITED | 0.00 | AU000000DYL4 |
| NIDDA HEALTHCARE HOLDING 210230 5.63 CB | 0.00 | XS2920589699 |
| CLARIOS US FINANCE COMPANY INC 150631 4.75 CB | 0.00 | XS3091295801 |
| LUNA 2 5SARL 010732 5.50 CB | 0.00 | XS3100795452 |
| MGM RESORTS INTL 150929 6.13 CB | 0.00 | US552953CK50 |
| LITHIA MOTORS INC 011030 5.50 CB | 0.00 | US536797AJ25 |
| MAXAM PRILL SARL 150730 6.00 CB | 0.00 | XS3107119003 |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD | 0.00 | CNE000001P37 |
| UNIVISION COMMUNICATIONS INC 010529 4.50 CB | 0.00 | US914906AV42 |
| SIX FLAGS ENTERTAINMENT CORP 150531 7.25 CB | 0.00 | US83001AAD46 |
| PLANET FINANCIAL GROUP 151229 10.50 CB | 0.00 | US72702AAA51 |
| BANK ZACHODNI WBK SA | 0.00 | PLBZ00000044 |
| FIBERCOP SPA 300632 5.13 CB | 0.00 | XS3104481414 |
| NAVIENT CORP 150632 7.88 CB | 0.00 | US63938CAQ15 |
| ZORLU ENERJI ELEKTRIK 230430 11.00 CB | 0.00 | XS2926261426 |
| CONSTELLIUM SE 150429 3.75 CB | 0.00 | US21039CAB00 |
| KFW 151227 0.00 GB | 0.00 | DE000A289F29 |
| BANCA MONTE DEI PASCHI S 021035 FRN | 0.00 | IT0005657520 |
| CMA CGM SA 150131 5.00 CB | 0.00 | XS3105513769 |
| NISSAN MOTOR CO 170729 5.25 CB | 0.00 | XS2999659704 |
| JEFFERSON CAPITAL HOLDIN 150530 8.25 CB | 0.00 | US472481AC47 |
| UNITED WHOLESALE MORTGAGE LLC 150627 5.75 CB | 0.00 | US913229AC47 |
| SCHAEFFLER AG 121028 3.375 CB | 0.00 | DE000A3H2TA0 |
| EDP SA 270555 FRN | 0.00 | PTEDP5OM0008 |
| BAYER AG 250382 5.375 CB | 0.00 | XS2451803063 |
| 1011778 BC NEW RED FIN 150929 5.63 CB | 0.00 | US68245XAT63 |
| TEVA PHARM FIN IV 010631 4.13 CB | 0.00 | XS3081797964 |
| MILLICOM INTERNATIONAL CELLULAR SA 270431 4.50 CB | 0.00 | USL6388GHX18 |
| GENESIS ENERGY LPFIN 150533 8.00 CB | 0.00 | US37185LAR33 |
| FNMA FNCL 010253 5.50 MBS POOL NO MA4919 | 0.00 | US31418EPD66 |
| BANCA TRANSILVANIA 300930 FRN | 0.00 | XS2908597433 |
| AXON ENTERPRISE INC 150333 6.25 CB | 0.00 | US05464CAD39 |
| VEOLIA ENVIRONNEMENT 200530 FRN | 0.00 | FR001400YRU1 |
| TALLGRASS NRG PRTNRFIN 150334 6.75 CB | 0.00 | US87470LAM37 |
| ZHENGZHOU YUTONG BUS CO LTD ORD SHS A | 0.00 | CNE000000PY4 |
| UNITED STATES TREASURY 310829 3.125 GB | 0.00 | US91282CFJ53 |
| FMCC FGLM 010739 4.50 MBS POOL NO G08353 | 0.00 | US3128MJMB31 |
| GCI LLC 151028 4.75 CB | 0.00 | US36166TAB61 |
| UNITED GROUP BV 311031 6.50 CB | 0.00 | XS2919880679 |
| CHINA MERCHANTS BANK CO LTD | 0.00 | CNE000001B33 |
| CLOUD SOFTWARE GRP INC 150833 6.63 CB | 0.00 | US18912UAG76 |
| DARLING GLOBAL FINANCE 150632 4.50 CB | 0.00 | XS3101875931 |
| NAVIENT CORP 150331 11.50 CB | 0.00 | US63938CAP32 |
| SHIKOKU ELECTRIC POWER COMPANY INCORPORATED | 0.00 | JP3350800003 |
| NESCO HOLDINGS II INC 150429 5.50 CB | 0.00 | US64083YAA91 |
| VOLVO CAR AB 100629 4.20 CB | 0.00 | XS3088627982 |
| PAPA JOHN'S INTERNATIONAL INC 150929 3.875 CB | 0.00 | US698813AA06 |

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|---|---|---|
| SCHAEFFLER AG 260327 2.875 CB | 0.00 | DE000A2YB7B5 |
| CINEMARK USA INC 150728 5.25 CB | 0.00 | US172441BF30 |
| ENOVA INTERNATIONAL INC IN 010829 9.125 CB | 0.00 | US29357KAK97 |
| KEVLAR SPA 010929 6.50 CB | 0.00 | US49272YAB92 |
| DUFRY ONE BV 150428 3.375 CB | 0.00 | XS2333564503 |
| BANCO BPM SPA 010136 FRN | 0.00 | IT0005657850 |
| ORORA LIMITED ORDINARY | 0.00 | AU000000ORA8 |
| BAYER AG 121179 3.125 CB | 0.00 | XS2077670342 |
| COLOMBIRA REPUBLIC OF GOVERNMENT 260244 5.625 CB | 0.00 | US195325BR53 |
| ONEMAIN FINANCE CORP 150330 7.875 CB | 0.00 | US682691AE03 |
| AZORRA FINANCE 150131 7.25 CB | 0.00 | US05480AAB17 |
| MAGIC MERGECO INC 010528 5.25 CB | 0.00 | US55916AAA25 |
| NATIONSTAR MORTGAGE HOLDINGS INC 010232 7.125 CB | 0.00 | US63861CAF68 |
| CASTELLUM AB 020370 3.125 CB | 0.00 | XS2380124227 |
| UNITED STATES TREASURY 310729 2.625 GB | 0.00 | US91282CFC01 |
| AUSTRIA REPUBLIC OF GOVERNMENT 200228 0.75 GB | 0.00 | AT0000A1ZGE4 |
| CHAROEN POKPHAND FOODS PCL | 0.00 | TH0101010R14 |
| EUROPEAN INVESTMENT BANK 150623 1.50 GB | 0.00 | XS2484093393 |
| STONEPEAK NILE PARENT 150332 7.25 CB | 0.00 | US861932AA97 |
| MACYS RETAIL HLDGS LLC 010833 7.38 CB | 0.00 | US55617LAS16 |
| SUPER RETAIL GROUP LIMITED | 0.00 | AU000000SUL0 |
| SUNOCO LPFINANCE CORP 150529 4.50 CB | 0.00 | US86765LAT44 |
| DISCOVERY COMMUNICATIONS 150530 3.63 CB | 0.00 | US25470DCC11 |
| ATLAS LUXCO 4 SARL 010628 3.625 CB | 0.00 | XS2342057143 |
| ECLAT TEXTILE COMPANY LTD | 0.00 | TW0001476000 |
| DONGBU INSURANCE CO LTD | 0.00 | KR7005830005 |
| TELUS CORP 151055 FRN | 0.00 | US87971MCM38 |
| SAHARA INTERNATIONAL PETROCHEMICAL CO SJSC | 0.00 | SA000A0KFKK0 |
| AES CORPTHE 150155 FRN | 0.00 | US00130HCK95 |
| XPLR INFRAST OPERATING 150333 8.63 CB | 0.00 | US98380MAB19 |
| LOXAM SAS 150231 4.25 CB | 0.00 | XS3124949226 |
| CHARTER HALL LONG WALE REIT STAPLED SECURITIES | 0.00 | AU000000CLW0 |
| RENAULT SA 020627 2.50 CB | 0.00 | FR0014006W65 |
| REGION GROUP FULLY PAID UNITS STAPLED SECURITIES | 0.00 | AU0000253502 |
| WP AP TELECOM HOLDINGS IV BV 150129 3.75 CB | 0.00 | XS2417090789 |
| RENAULT SA 010428 2.50 CB | 0.00 | FR0014002OL8 |
| ASBURY AUTOMOTIVE GROUP INC 151129 4.625 CB | 0.00 | US043436AW48 |
| IQVIA INC 150628 2.875 CB | 0.00 | XS2189947505 |
| RAKUTEN GROUP INC 220427 4.25 CB | 0.00 | XS2332889778 |
| LG CORP | 0.00 | KR7003550001 |
| FAURECIA SE 150627 2.375 CB | 0.00 | XS2081474046 |
| ABERTIS INFRAESTRUCTURAS FINANCE BV 260427 2.625 CB | 0.00 | XS2282606578 |
| GNMA G2SF 201053 5.50 MBS POOL NO MA9241 | 0.00 | US36179YHS63 |
| TERNA RETE ELETTRICA NAZIONALE SPA 311249 2.375 CB | 0.00 | XS2437854487 |
| REECE LIMITED | 0.00 | AU000000REH4 |
| TELEFONICA EUROPE BV 050227 2.502 CB | 0.00 | XS2109819859 |
| MEGAPORT LIMITED ORDINARY FULLY PAID | 0.00 | AU000000MP15 |
| RELIANCE WORLDWIDE CORPORATION AUST PTY LTD | 0.00 | AU000000RWC7 |
| DUBAI ELECTRICITY AND WATER AU | 0.00 | AED001801011 |
| NAVIENT CORP 150329 5.50 CB | 0.00 | US63938CAM01 |
| ENERGIZER HOLDINGS INC 300629 3.50 CB | 0.00 | XS2353416386 |
| GEDEON RICHTER PLC | 0.00 | HU0000123096 |
| STAR LEASING CO LLC 150230 7.63 CB | 0.00 | US854938AA54 |
| AT AND T INC 010641 3.50 CB | 0.00 | US00206RJZ64 |
| TUTOR PERINI CORP 300429 11.875 C | 0.00 | US901109AG35 |
| DISH DBS CORP 010728 7.375 CB | 0.00 | US25470XBB01 |
| Outstanding Settlement Receipts - NOK | 0.00 | |
| GRIFOLS SA 151127 2.25 CB | 0.00 | XS2077646391 |
| ATLANTIA SPA 130727 1.875 CB | 0.00 | XS1645722262 |
| AVIENT CORP 011131 6.25 CB | 0.00 | US05368VAB27 |
| TELEFONICA EUROPE BV 240228 2.88 CB | 0.00 | XS2410367747 |
| BELL CANADA 150955 FRN | 0.00 | US0778FPAP47 |
| AUCHAN HOLDING SA 230727 3.25 CB | 0.00 | FR0013524865 |
| TEMPUR SEALY INTERNATIONAL INC 150429 4.00 CB | 0.00 | US88023UAH41 |
| MIDAS OPCO HOLDINGS LLC 150829 5.625 CB | 0.00 | US59565JAA97 |

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|---|---|---|
| FNMA FNCL 010253 5.00 MBS POOL NO MA4918 | 0.00 | US31418EPC83 |
| Q PARK HOLDING I BV 010327 2.00 CB | 0.00 | XS2115190451 |
| DUFRY ONE 150227 2.00 CB | 0.00 | XS2079388828 |
| POST HOLDINGS INC 151034 6.25 CB | 0.00 | US737446AX26 |
| HENGAN INTERNATIONAL GROUP COMPANY LIMITED | 0.00 | KYG4402L1510 |
| ATLANTIA SPA 120228 1.875 CB | 0.00 | XS2301390089 |
| NOBEL BIDCO BV 150628 3.125 CB | 0.00 | XS2355515516 |
| DYE AND DURHAM CORP 150429 8.625 CB | 0.00 | US267486AA63 |
| EDP ENERGIAS DE PORTUGAL SA 140382 1.50 CB | 0.00 | PTEDPXOM0021 |
| CPI PROPERTY GROUP SA 260431 7.50 FRN | 0.00 | XS3099834676 |
| TELEFONICA EUROPE BV 311249 2.875 CB | 0.00 | XS2056371334 |
| SUEDZUCKER INTERNATIONAL FINANCE BV 280830 FRN | 0.00 | XS3071332293 |
| BUILDERS FIRSTSOURCE INC 010334 6.375 CB | 0.00 | US12008RAS67 |
| ILIAD SA 110228 1.875 CB | 0.00 | FR0014001YB0 |
| POST HOLDINGS INC 150232 6.25 CB | 0.00 | US737446AU86 |
| COMMERCIAL INTERNATIONAL BANK EGYPT CIB | 0.00 | EGS60121C018 |
| FNMA FNCL 010748 3.50 MBS POOL NO FM1911 | 0.00 | US3140X5DR17 |
| UNITEDHEALTH GROUP INC 151228 3.875 CB | 0.00 | US91324PDP45 |
| SWEDEN KINGDOM OF GOVERNMENT 110535 2.25 GB | 0.00 | SE0021308541 |
| NISSAN MOTOR CO LTD 170928 3.201 CB | 0.00 | XS2228683350 |
| GNMA G2SF 200554 5.50 MBS POOL NO MA9668 | 0.00 | US36179YW590 |
| JEFFERIES FINANCE LLC 150828 5.00 CB | 0.00 | US47232MAF95 |
| AI CANDELARIA SPAIN SA 150633 5.75 CB | 0.00 | USE0R75RAB28 |
| MORGAN STANLEY 181028 6.296 CB | 0.00 | US61747YEV39 |
| NOMAD FOODS BONDCO PLC 240628 2.50 CB | 0.00 | XS2355604880 |
| IQVIA INC 150128 2.25 CB | 0.00 | XS2036798150 |
| OLD DOMINION FREIGHT LINE INC | 0.00 | US6795801009 |
| VELOCITY VEHICLE GROUP LLC 010629 8.00 CB | 0.00 | US92262TAA43 |
| NGG FINANCE PLC 050982 2.125 CB | 0.00 | XS2010045511 |
| ELASTIC NV 150729 4.125 CB | 0.00 | US28415LAA17 |
| STATION CASINOS LLC 150332 6.625 CB | 0.00 | US857691AJ89 |
| GRAPHIC PACKAGING HOLDING CO 150732 6.375 CB | 0.00 | US38869AAE73 |
| SERVICE PROPERTIES TRUST 151131 8.625 CB | 0.00 | US81761LAC63 |
| RENAULT SA 041027 1.125 CB | 0.00 | FR0013451416 |
| ALLWYN ENTERTAINMENT FIN 150231 4.13 CB | 0.00 | XS3134529562 |
| MERCER INTERNATIONAL INC 010229 5.125 CB | 0.00 | US588056BB60 |
| UNISYS CORP 150131 10.63 CB | 0.00 | US909214BX53 |
| FNMA FNCL 011146 3.00 MBS POOL NO MA2806 | 0.00 | US31418CDL54 |
| HEIMSTADEN BOSTAD AB 010527 2.625 CB | 0.00 | XS2294155739 |
| GNMA G2SF 201252 4.50 MBS POOL NO MA8489 | 0.00 | US36179XNE21 |
| BCP V MODULAR SERVICES FINANCE II PLC 301128 4.75 CB | 0.00 | XS2397447025 |
| INFRASTRUCTTURE WIRELESS ITALIANE SPA 211028 1.625 CB | 0.00 | XS2244936659 |
| ZIGGO BOND COMPANY BV 280230 5.125 CB | 0.00 | US98953GAD79 |
| ZF NORTH AMERICA CAPITAL INC 140430 7.125 CB | 0.00 | US98877DAE58 |
| KINETIK HOLDINGS LP 150630 5.875 CB | 0.00 | US49461MAA80 |
| SHENZHEN NEW INDUSTRIES BIOMEDICAL ENGINEERING ORD | 0.00 | CNE100003T39 |
| BANK OF NEW YORK MELLON CORP 251028 5.802 CB | 0.00 | US06406RBL06 |
| BRISTOL MYERS SQUIBB CO 260729 3.40 CB | 0.00 | US110122CP17 |
| PT INDOFOOD SUKSES MAKMUR TBK | 0.00 | ID1000057003 |
| DELL INTERNATIONAL LLC 011029 5.30 CB | 0.00 | US24703TAG13 |
| GREAT CANADIAN GAMING CO 151129 8.75 CB | 0.00 | US389925AA64 |
| FNMA FNCI 011236 2.00 MBS POOL NO MA4497 | 0.00 | US31418D7K27 |
| FIFTH THIRD BANCORP 290132 5.631 CB | 0.00 | US316773DL15 |
| PHOENIX AVIATION CAPITAL 150730 9.25 CB | 0.00 | US71910DAA90 |
| OWENS BROCKWAY GLASS CONTAINER INC 010632 7.375 CB | 0.00 | US69073TAV52 |
| FERRELLGAS ESCROW LLC 010429 5.875 CB | 0.00 | US315289AC26 |
| TEVA PHARMAC FINANCE NETHERLANDS II BV 151028 1.625 | 0.00 | XS1439749364 |
| HAWAIIAN ELEC CO 011033 6.00 CB | 0.00 | US419866AV08 |
| SWEDEN KINGDOM OF GOVERNMENT 111133 1.75 GB | 0.00 | SE0017830730 |
| ZF FINANCE GMBH 210928 3.75 CB | 0.00 | XS2231331260 |
| GNMA G2SF 200553 5.50 MBS POOL NO MA8879 | 0.00 | US36179X2L97 |
| VMED O2 UK FINANCING I PLC 310131 3.25 CB | 0.00 | XS2231188876 |
| HSBC HOLDINGS PLC 181135 FRN | 0.00 | US404280EL97 |
| FMCC FNCL 010351 1.5 MBS POOL NO SD8133 | 0.00 | US3132DWBA09 |
| VODAFONE GROUP PLC 270880 3.00 CB | 0.00 | XS2225204010 |

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| UNITEDHEALTH GROUP INC 150223 5.35 CB | 0.00 | US91324PER91 |
| IQVIA INC 150329 2.25 CB | 0.00 | XS2305744059 |
| CSC HOLDINGS LLC 150231 3.375 CB | 0.00 | US126307BF39 |
| GGAM FINANCE LTD 150628 8.00 CB | 0.00 | US36170JAA43 |
| FORVIA SE 150630 8.00 CB | 0.00 | US31209DAA37 |
| PHILLIPS 66 010542 5.875 CB | 0.00 | US718546AH74 |
| NEWELL BRANDS INC 150530 6.38 CB | 0.00 | US651229BF23 |
| PINNACLE INVESTMENT MANAGEMENT GROUP LTD | 0.00 | AU000000PNI7 |
| MOHEGAN TRIBAL MS DIG 150430 8.25 CB | 0.00 | US60832QAA85 |
| CHINA POWER INTERNATIONAL DEVELOP | 0.00 | HK2380027329 |
| DAR AL ARKAN REAL ESTATE DEVELOPMENT COMPANY SJSC | 0.00 | SA11U0S23612 |
| TELECOM ITALIA CAP 040638 7.721 CB | 0.00 | US87927VAV09 |
| CRRC CORPORATION LTD | 0.00 | CNE100000CP9 |
| ALBERTSONS COMPANIES INC 150329 3.50 CB | 0.00 | US013092AG61 |
| MARRIOTT INTERNATIONAL INC 150534 5.30 CB | 0.00 | US571903BQ56 |
| AES PANAMA GENERATION HL 310530 4.375 SF | 0.00 | USP0608AAB28 |
| TRUIST FINANCIAL CORP 200531 FRN | 0.00 | US89788MAU62 |
| TELEFONICA EUROPE BV 120529 2.376 CB | 0.00 | XS2293060658 |
| EMERALD RESOURCES NL ORDINARY FULLY PAID | 0.00 | AU000000EMR4 |
| VZ VENDOR FINANCING II BV 150129 2.875 CB | 0.00 | XS2272845798 |
| KASIKORNBANK PCL NVDR | 0.00 | TH0016010R14 |
| GENESIS ENERGY LP 150532 7.875 CB | 0.00 | US37185LAQ59 |
| BROADCOM INC 150428 4.80 CB | 0.00 | US11135FCE97 |
| DCLI BIDCO LLC 151129 7.75 CB | 0.00 | US233104AA67 |
| EUTELSAT SA 131028 1.50 CB | 0.00 | FR00140005C6 |
| TPG TELECOM LIMITED ORDINARY FULLY PAID DEFERRED | 0.00 | AU0000090128 |
| UNITI GROUP LP 150428 4.75 CB | 0.00 | US91327BAB62 |
| GARDA WORLD SECURITY 151132 8.38 CB | 0.00 | US36485MAP41 |
| PENNYMAC FINANCIAL SERVICES INC 151130 7.125 CB | 0.00 | US70932MAE75 |
| PITNEY BOWES INC 150329 7.25 CB | 0.00 | US724479AQ31 |
| VZ SECURED FINANCING BV 150132 3.5 CB | 0.00 | XS2431015655 |
| EVERARC ESCROW SARL 301029 5.00 CB | 0.00 | US29977LAA98 |
| VF CORP 230430 2.95 CB | 0.00 | US918204BC10 |
| OPEN TEXT HOLDINGS INC 011231 4.125 CB | 0.00 | US683720AC08 |
| BANK OF MONTREAL 010228 5.203 CB | 0.00 | US06368LGV27 |
| ADAPTHEALTH LLC 010330 5.125 CB | 0.00 | US00653VAE11 |
| MORGAN STANLEY 181030 4.654 CB | 0.00 | US61747YFU47 |
| BANK OF NOVA SCOTIA 071226 5.35 CB | 0.00 | US06418JAA97 |
| INVERSION ESCROW ISSUER 010832 6.75 CB | 0.00 | US46150DAA00 |
| CIA ENERGETICA MINAS GER PRF | 0.00 | BRCMIGACNPR3 |
| MONCLER SPA | 0.00 | IT0004965148 |
| CHART INDUSTRIES INC 010130 7.50 CB | 0.00 | US16115QAF72 |
| NETLINK NBN TRUST | 0.00 | SG1DH9000006 |
| CHAROEN POKHAND | 0.00 | ID1000117708 |
| FNMA FNCL 010447 3.00 MBS POOL NO BM5977 | 0.00 | US3140JAUB21 |
| FREEDOM MORTGAGE HOLD 010432 8.375 CB | 0.00 | US35641AAC27 |
| FMCC FNCL 010753 5.50 MBS POOL NO SD8342 | 0.00 | US3132DWHT36 |
| SOMNIGROUP INTERNATIONAL INC 151031 3.875 CB | 0.00 | US88023UAJ07 |
| SUPERLOOP LIMITED ORDINARY FULLY PAID | 0.00 | AU000000SLC8 |
| ACRISURE LLC 010229 8.25 CB | 0.00 | US00489LAK98 |
| ECOBANK TRANSNATIONAL 151029 10.13 CB | 0.00 | XS2879056534 |
| ROCKET MORTGAGE LLC 151033 4.00 CB | 0.00 | US77313LAB99 |
| SEAWORLD PARKS AND ENTERTAINMENT INC 150829 5.25 CB | 0.00 | US81282UAG76 |
| ASTRAZENECA FINANCE LLC 030328 4.875 CB | 0.00 | US04636NAF06 |
| POLAND REPUBLIC OF GOVERNMENT 180934 5.125 GB | 0.00 | US731011AY80 |
| BLACKROCK INC 140329 4.70 CB | 0.00 | US09290DAA90 |
| CIFI HOLDINGS GROUP CO LTD 030930 FRN | 0.00 | XS3168164286 |
| INFRABUILD AUSTRALIA PTY 151128 14.50 CB | 0.00 | US45682RAC43 |
| ZF EUROPE FINANCE BV 231029 3.00 CB | 0.00 | XS2010039894 |
| VALEO SE 030828 1.00 GB | 0.00 | FR0014004UE6 |
| BANK OF PHILIPPINE ISLANDS | 0.00 | PHY0967S1694 |
| ONEMAIN FINANCE CORP 150127 3.50 CB | 0.00 | US682691AB63 |
| USA COM PARTUSA COM FIN 011033 6.25 CB | 0.00 | US91740PAH10 |
| CONCENTRA ESCROW ISSUER CORP 150732 6.875 CB | 0.00 | US20600DAA19 |
| UNIMICRON TECHNOLOGY CORP | 0.00 | TW0003037008 |

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| COMCAST CORP 151028 4.15 CB | 0.00 | US20030NCT63 |
| ARB CORPORATION LIMITED ORDINARY FULLY PAID | 0.00 | AU000000ARB5 |
| KIMMERIDGE TEXAS GAS LLC 150230 8.50 CB | 0.00 | US49446BAA26 |
| VISTAJET MALTA FINANCE PLC 010230 6.375 CB | 0.00 | US92840JAB52 |
| COCA COLA CO 150351 2.50 CB | 0.00 | US191216DC18 |
| INSIGHT ENTERPRISES INC 150532 6.625 CB | 0.00 | US45765UAC71 |
| GNMA G2SF 200551 2.00 MBS POOL NO MA7366 | 0.00 | US36179WFF05 |
| MINERVA LUXEMBOURG SA 130933 8.88 CB | 0.00 | USL6401PAM51 |
| NATIONAL BANK OF CANADA 010228 FRN | 0.00 | US63307A3D55 |
| GFL ENVIRONMENTAL INC 010828 4.00 CB | 0.00 | US36168QAL86 |
| LEVEL 3 FINANCING INC 150129 3.625 CB | 0.00 | US527298BS18 |
| ENCORE CAPITAL GROUP INC 010429 9.25 CB | 0.00 | US292554AQ52 |
| CHS COMMUNITY HEALTH SYSTEMS INC150429 6.875 CB | 0.00 | US12543DBJ81 |
| INFINEON TECHNOLOGIES AG | 0.00 | DE0006231004 |
| KLABIN AUSTRIA GMBH 030449 7.00 CB | 0.00 | USA35155AB50 |
| SIX FLAGS THEME PARKS INC 010532 6.625 CB | 0.00 | US83002YAA73 |
| CDR SMOKEY RADIO SYS 151029 9.50 CB | 0.00 | US12515KAA60 |
| IHEARTCOMMUNICATIONS INC 150128 4.75 CB | 0.00 | US45174HBG11 |
| CALDERYS FINANCING LLC 010628 11.25 CB | 0.00 | US128786AA80 |
| GFL ENVIRONMENTAL INC 150829 4.375 CB | 0.00 | US36168QAP90 |
| GENESEE AND WYOMING INC 150432 6.25 CB | 0.00 | US371559AB15 |
| MCGRAW HILL EDUCATION INC 010931 7.375 CB | 0.00 | US58064LAA26 |
| WHIRLPOOL EMEA FIN SARL 200228 0.50 CB | 0.00 | XS2115092954 |
| ANYWHERE REAL EST CO-ISS 150430 7.00 CB | 0.00 | US75606DAS09 |
| SENSATA TECHNOLOGI SNR NTS 150429 4 CB | 0.00 | US81725WAK99 |
| UNITI GROUPCSL CAPITAL 150632 8.63 CB | 0.00 | US91327TAC53 |
| GUOTAI HAITONG SECURITY CO LTD | 0.00 | CNE100002FK9 |
| MIDEA GROUP CO LTD | 0.00 | CNE100006M58 |
| ABBVIE INC 150327 4.80 CB | 0.00 | US00287YDR71 |
| TRIVIUM PACKAGING FIN 150730 8.25 CB | 0.00 | US89686QAD88 |
| ENCORE CAPITAL GROUP INC 150530 8.50 CB | 0.00 | US292554AR36 |
| ILUKA RESOURCES LIMITED | 0.00 | AU000000ILU1 |
| GOTO GOJEK TOKOPEDIA PT TBK | 0.00 | ID1000166903 |
| SERVICE CORP INTL 151032 5.75 CB | 0.00 | US817565CH52 |
| GRUPO CARSO SAB DE CV | 0.00 | MXP461181085 |
| ADT SECURITY CORP 010829 4.125 CB | 0.00 | US00109LAA17 |
| SAMHALLSBYG HOLD 120727 2.25 CB | 0.00 | XS2962827312 |
| BALL CORP 150629 6.00 CB | 0.00 | US058498AZ97 |
| RESIDEO FUNDING INC 150732 6.50 CB | 0.00 | US76119LAD38 |
| ODEON FINCO PLC 011127 12.75 CB | 0.00 | US67585LAA35 |
| PANAMA REPUBLIC OF GOVERNMENT 010456 4.50 GB | 0.00 | US698299BM53 |
| LONG RIDGE ENERGY LLC 150232 8.75 CB | 0.00 | US54288CAA18 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 151043 0.00 | 0.00 | US01F0526A56 |
| LIFE TIME INC 151131 6.00 CB | 0.00 | US53190FAE51 |
| LONGFOR HOLDINGS LTD 160929 3.95 CB | 0.00 | XS2033262895 |
| EUROPEAN INVESTMENT BANK 150328 3.875 CB | 0.00 | US298785JU14 |
| FIESTA PURCHASER INC 150932 9.625 CB | 0.00 | US31659AAB26 |
| MOTION FINCO SARL 150630 7.375 CB | 0.00 | XS2623257503 |
| BAUSCH HEALTH COMPANY INC 300128 5.00 CB | 0.00 | US071734AH05 |
| PENSKE AUTOMOTIVE GROUP INC 150629 3.75 CB | 0.00 | US70959WAK99 |
| MELCO RESORTS FINANCE LTD 170432 7.625 CB | 0.00 | US58547DAH26 |
| FORTREA HOLDINGS INC 010730 7.50 CB | 0.00 | US34965KAA51 |
| CHOW TAI FOOK JEWE | 0.00 | KYG211461085 |
| PERENTI LTD | 0.00 | AU0000061897 |
| LOWES COMPANIES INC 050429 3.65 CB | 0.00 | US548661DR53 |
| FANNIE MAE POOL 5.50 010255 FA0608 MBS | 0.00 | US3140W0VA03 |
| TRANSCANADA TRUST 150377 5.30 CB | 0.00 | US89356BAC28 |
| NISSAN MOTOR ACCEPTANCE COMPANY LLC 160926 1.85 CB | 0.00 | US65480CAC91 |
| FORTUNE STAR BVI LTD 190528 8.50 CB | 0.00 | XS2922957746 |
| AERCAP IRELAND CAPITAL DAC 230128 3.875 CB | 0.00 | US00774MAE57 |
| ALUMINA PTY LTD 150932 6.38 CB | 0.00 | US02220AAB35 |
| MGM CHINA HOLDINGS LTD 260631 7.13 CB | 0.00 | US55300RAJ05 |
| GOLDMAN SACHS GROUP INC 150328 3.615 CB | 0.00 | US38141GZR81 |
| BANCO SANTANDER CHILE | 0.00 | CLP1506A1070 |
| WALT DISNEY CO 151235 6.40 CB | 0.00 | US254687EB89 |

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|---|---|---|
| SHANGHAI FRIENDESS ELECTRONIC TECHNOLOGY CORP LTD | 0.00 | CNE100003LY6 |
| HELIOS SOFTWARE HOLDINGS INC 010529 8.75 CB | 0.00 | US42329HAB42 |
| LD CELULOSE INTERNATIONA 260132 7.95 CB | 0.00 | USA4S42PAA32 |
| MAXIS BHD | 0.00 | MYL6012OO008 |
| GLOBAL AUTO HOAAG FH UK 150829 11.50 CB | 0.00 | US00033YAA47 |
| ZOOMINFO TECHNOLOGIES LLC 010229 3.875 CB | 0.00 | US98981BAA08 |
| PUMA INTERNATIONAL FINAN 250429 7.75 CB | 0.00 | US74588YAB65 |
| GENTING NY LLCGENNY CAP 01102 9 7.25 CB | 0.00 | US37255JAB89 |
| METLIFE INC 010345 4.05 CB | 0.00 | US59156RBN70 |
| SS HOLDINGS LLC 011031 8.375 CB | 0.00 | US78525CAA36 |
| ZIGGO BOND COMPANY BV 280230 3.375 CB | 0.00 | XS2116386132 |
| PHILIPPINES REPUBLIC OF THE GOVERNMENT 060746 3.20 GB | 0.00 | US718286CP01 |
| STARWOOD PROPERTY TRUST INC 010429 7.25 CB | 0.00 | US85571BBB09 |
| PEARL MERGER SUB INC 011028 6.75 CB | 0.00 | US70478JAA25 |
| INTER AMERICAN DEVELOPMENT BANK 180928 3.125 GB | 0.00 | US4581X0DC96 |
| JAPAN GOVERNMENT 201230 0.10 GB | 0.00 | JP1103611M11 |
| OMNIYAT SUKUK 1 LTD 060528 8.38 CB | 0.00 | XS3065329446 |
| CW SENIOR FINANCE LTD 150133 9.00 CB | 0.00 | USG3169MAA39 |
| ADIENT GLOBAL HOLDINGS LTD 150431 8.25 CB | 0.00 | US00687YAC93 |
| DENMARK KINGDOM OF GOVERNMENT 151129 0.50 GB | 0.00 | DK0009923807 |
| PAGAYA US HOLDINGS CO 010830 8.88 CB | 0.00 | US69549FAC32 |
| BANCO BRADESCO 220130 6.50 CB | 0.00 | US05947LBB36 |
| KING SLIDE WORKS CO LTD | 0.00 | TW0002059003 |
| RAKUTEN GROUP INC 151229 FRN | 0.00 | US75102WAM01 |
| DELHI INTL AIRPORT 040629 6.45 CB | 0.00 | USY2R40TAB40 |
| ULKER BISKUVI SANAYI AS 080731 7.88 CB | 0.00 | XS2855391533 |
| ACURIS FIN USACURIS FIN 010829 9.00 CB | 0.00 | US00511BAE74 |
| FS LUXEMBOURG SARL 250633 8.63 CB | 0.00 | USL40756AG06 |
| TURKCELL ILETISIM HIZMET 240132 7.65 CB | 0.00 | XS2981975613 |
| CHARLES SCHWAB CORP 030327 2.45 CB | 0.00 | US808513BY05 |
| EREGLI DEMIR VE CELIK 230729 8.38 CB | 0.00 | XS2861686041 |
| JD LOGISTICS INC | 0.00 | KYG5074S1012 |
| SOBHA SUKUK LTD 190229 8.00 CB | 0.00 | XS3073626601 |
| TRADEWEB MARKETS INC | 0.00 | US8926721064 |
| IQVIA INC 150530 6.50 CB | 0.00 | US46266TAD00 |
| TURKCELL ILETISIM HIZMET 240130 7.45 CB | 0.00 | XS2981975027 |
| OMEGA HEALTHCARE INVESTORS INC 011029 3.625 CB | 0.00 | US681936BL34 |
| NATIONSTAR MORTGAGE HOLDINGS INC 150828 5.50 CB | 0.00 | US63861CAC38 |
| BANCO BTG PACTUALCAYMAN 080429 6.25 CB | 0.00 | US05971BAK52 |
| VODAFONE GROUP PLC 040681 4.125 CB | 0.00 | US92857WBW91 |
| FORD OTOMOTIV SANAYI AS 250429 7.13 CB | 0.00 | XS2782775345 |
| ABBVIE INC 211129 3.20 CB | 0.00 | US00287YBX67 |
| EQUIFAX INC | 0.00 | US2944291051 |
| MAF GLOBAL SECURITIES LTD 300627 7.875 CB | 0.00 | XS2399467807 |
| ARCELIK AS 250928 8.50 CB | 0.00 | XS2695038401 |
| FMCC FGLM 010441 4.00 MBS POOL NO G06498 | 0.00 | US3128M8RT30 |
| ALLWYN ENTERTAINMENT FIN 300429 7.88 CB | 0.00 | USG0295CAB66 |
| ALCOA NEDERLAND HOLDING BV 150331 7.125 CB | 0.00 | US013822AH42 |
| TRONOX INC 150329 4.625 CB | 0.00 | US897051AC29 |
| SOTERA HEALTH HOLDINGS LLC 010731 7.375 CB | 0.00 | US83600WAE93 |
| VERIZON COMMUNICATIONS INC 210928 4.329 CB | 0.00 | US92343VER15 |
| ALLIANT HOLDINGS INTERMEDIATE LLC 151027 4.25 CB | 0.00 | US01883LAB99 |
| TALLGRASS ENERGY PA 311230 6.00 CB | 0.00 | US87470LAJ08 |
| KUNLUN ENERGY COMPANY LIMITED | 0.00 | BMG5320C1082 |
| CDK GLOBAL INC 150629 7.25 CB | 0.00 | US15477CAA36 |
| Income Due - CAD | 0.00 | |
| SEADRILL FINANCE LTD 010830 8.375 CB | 0.00 | US81172QAA22 |
| UNITED STATES TREASURY 310827 0.50 GB | 0.00 | US91282CAH43 |
| BANCO DO BRASIL ORD SHS | 0.00 | BRBBASACNOR3 |
| SENSATA TECHNOLOGIES INC 150732 6.625 CB | 0.00 | US81728UAC80 |
| DELUXE CORP 150929 8.125 CB | 0.00 | US248019AW14 |
| INVENTEC CORP | 0.00 | TW0002356003 |
| CAPSTONE BORROWER INC 150630 8.00 CB | 0.00 | US140944AA76 |
| HOWDEN UK REFINANCE 2 PLC 150232 8.125 CB | 0.00 | US44287DAA19 |
| LIMAK CIMENTO SANAYI 250729 9.75 CB | 0.00 | XS2862382541 |

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|---|---|---|
| CZECHOSLOVAK GROUP 100131 6.50 CB | 0.00 | XS3105188679 |
| CENTRAIS ELETRICAS ELET 110135 6.50 CB | 0.00 | USP2281VAA81 |
| PHARMAESSENTIA CORP | 0.00 | TW0006446008 |
| CHINA RAILWAY GROUP LTD | 0.00 | CNE100000866 |
| IHH HEALTHCARE BHD | 0.00 | MYL5225OO007 |
| ARAGVI FINANCE INTL 201129 11.13 CB | 0.00 | XS2932787687 |
| ROGERS COMMUNICATIONS INC 150382 5.25 CB | 0.00 | US775109BS95 |
| CONTOURGLOBAL POWER HLDG 280230 6.75 CB | 0.00 | US21220LAB99 |
| FNMA FNCL 010151 2.00 MBS POOL NO MA4237 | 0.00 | US31418DV742 |
| KLABIN AUSTRIA GMBH 030429 5.75 CB | 0.00 | USA35155AA77 |
| BRAND INDUSTRIAL SERVICES INC 010830 10.375 CB | 0.00 | US104931AA85 |
| XPLR INFRAST OPERATING 150131 8.38 CB | 0.00 | US98380MAA36 |
| EDISON INTERNATIONAL 150654 FRN | 0.00 | US281020AZ01 |
| ATP TOWER HOLDINGS LLC | 0.00 | USU0489EAA48 |
| APTIV PLC GLOBAL FIN 151254 FRN | 0.00 | US03837AAD28 |
| MUTHOOT FINANCE LTD 230429 6.38 CB | 0.00 | US62828M2D24 |
| CIA DE MINAS BUENAVENTUR 040232 6.80 CB | 0.00 | USP6680PAB78 |
| CPI PROPERTY GROUP SA 140130 1.75 CB | 0.00 | XS2432162654 |
| LENS TECHNOLOGY CO LTD | 0.00 | CNE100001YW7 |
| CONUMA RESOURCES LTD 010528 13.13 CB | 0.00 | US21240FAA03 |
| GLOBAL AUTO HOLDINGS LTD 150132 8.75 CB | 0.00 | US00033GAB14 |
| PRIMO TRITON WATER HLD 300429 4.375 CB | 0.00 | US74168RAB96 |
| STENA INTERNATIONAL SA 150231 7.63 CB | 0.00 | US85858EAE32 |
| MUTHOOT FINANCE 140228 7.125 SF | 0.00 | US62828M2C41 |
| TENET HEALTHCARE CORP 150531 6.75 CB | 0.00 | US88033GDU13 |
| BINGHATTI SUKUK SPC LTD 280227 9.63 CB | 0.00 | XS2753304349 |
| HOST HOTELS & RESORTS LP 151229 3.375 CB | 0.00 | US44107TAY29 |
| PEGASUS HAVA TASIMACILIG 110931 8.00 CB | 0.00 | XS2897383043 |
| GRUPO CIBEST SA | 0.00 | COTK7PA00010 |
| FIBERCOP SPA 040638 7.72 CB | 0.00 | US683879AH36 |
| LIFEPOINT HEALTH INC 151030 11.0 CB | 0.00 | US53219LAW90 |
| HELIOS TOWERS PLC | 0.00 | GB00BJVQC708 |
| PACIFICORP 150955 FRN | 0.00 | US695114DF26 |
| JEFFERIES FIN LLC JFIN 151031 6.63 CB | 0.00 | US47232MAG78 |
| CHINA MINSHENG BAN | 0.00 | CNE100000HF9 |
| FORTUNE BRANDS HOME AND SECURITY INC 150929 3.25 CB | 0.00 | US34964CAE66 |
| CLEAR CHANNEL OUTDOOR HO 150333 7.50 CB | 0.00 | US18453HAH93 |
| PARADIGM PRNTCO ISSUER 170432 8.75 CB | 0.00 | US69902PAA66 |
| LAN AIRLINES GROUP SA | 0.00 | CL0000000423 |
| TARGA RESOURCES PARTNERS LP 150132 4.00 CB | 0.00 | US87612BBU52 |
| CAMELOT RETURN MERGER SUB INC 010828 8.75 CB | 0.00 | US13323NAA00 |
| WAYFAIR LLC 150930 7.75 CB | 0.00 | US94419NAB38 |
| Income Due - HKD | 0.00 | |
| CSN RESOURCES SA 100631 4.63 CB | 0.00 | USL21779AJ97 |
| INTRUM INV AND FIN 110930 8.50 CB | 0.00 | XS3099996814 |
| ALPHA STAR HO IX LTD 260828 7.00 CB | 0.00 | XS3006253044 |
| ESSEX PORTFOLIO LP 150130 3.00 CB | 0.00 | US29717PAU12 |
| MAXAM PRILL SARL 150730 7.75 CB | 0.00 | US57779MAA80 |
| CINEMARK USA INC 010832 7.00 CB | 0.00 | US172441BH95 |
| NUSTAR LOGISTICS LP 280427 5.625 CB | 0.00 | US67059TAE55 |
| REDE DOR FINANCE SARL 090935 6.45 CB | 0.00 | USL7915TAC64 |
| RFNA LP 150230 7.88 CB | 0.00 | US74984AAA07 |
| ZHONGJI INNOLIGHT CO LTD | 0.00 | CNE100001CY9 |
| GNMA G2SF 200143 3.50 MBS POOL NO MA0699 | 0.00 | US36179MX478 |
| INVERSIONES CMPC SA 091257 FRN | 0.00 | USP58072BA92 |
| ZIPRECRUITER INC 150130 5.00 CB | 0.00 | US98980BAA17 |
| AHEAD DB HOLDINGS LLC 010528 6.625 CB | 0.00 | US00867FAA66 |
| VOLTRONIC POWER TECHNOLOGY CORP | 0.00 | TW0006409006 |
| ANTERO MIDSTREAM PARTNERS LP 150629 5.375 CB | 0.00 | US03690AAH95 |
| NOVELIS CORP 150831 3.875 CB | 0.00 | US670001AH91 |
| HILTON GRAND VACATIONS BORROWER LLC 010629 5.0 CB | 0.00 | US43284MAA62 |
| TWILIO INC 150329 3.625 CB | 0.00 | US90138FAC68 |
| OPTICS BIDCO SPA 180736 7.20 CB | 0.00 | US683879AF79 |
| HAINAN AIRPORT INFRASTRUCTURE CO LTD | 0.00 | CNE000001C32 |
| ALUMINA PTY LTD 150330 6.13 CB | 0.00 | US02220AAA51 |

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|---|---|---|
| CODAN LIMITED | 0.00 | AU000000CDA3 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 081027 0.75 | 0.00 | US3135G05Y50 |
| INVEST ENERGY RES LTD 260429 6.25 CB | 0.00 | USG4923NAB40 |
| GIGABYTE TECHNOLOGY CO LTD | 0.00 | TW0002376001 |
| UNITED STATES TREASURY 301129 3.875 GB | 0.00 | US91282CFY21 |
| SCIL IV LLC 011126 5.375 CB | 0.00 | US78397UAA88 |
| APPLE INC 080228 1.20 CB | 0.00 | US037833EC07 |
| CHINA ENERGY ENGINEERING CORP LTD | 0.00 | CNE100004QL0 |
| OPTICS BIDCO SPA 151133 6.375 CB | 0.00 | US683879AB65 |
| AMERIGAS PARTNERS LP 200527 5.75 CB | 0.00 | US030981AL88 |
| GDZ ELEKTRIK DAGITIM AS 151029 9.00 CB | 0.00 | XS2911134604 |
| ONTARIO PROVINCE OF 021029 2.00 GB | 0.00 | US68323AFG40 |
| CLEVELAND CLIFFS INC 010627 5.875 CB | 0.00 | US185899AH46 |
| COINBASE GLOBAL INC 011031 3.625 CB | 0.00 | US19260QAD97 |
| BAUSCH HEALTH COMPANIES INC 300529 7.25 CB | 0.00 | US071734AF49 |
| ICAHN ENTERPRISES LP 010229 4.375 CB | 0.00 | US451102CC97 |
| BNP PARIBAS SA 160632 5.75 CB | 0.00 | FR001400F5X9 |
| INNOPHOS HOLDINGS INC 150629 11.50 CB | 0.00 | US45774NAD03 |
| ARDAGH METAL PACKAGING FINANCE PLC 150627 6.00 CB | 0.00 | US03969YAC21 |
| SABESP LUX SARL 200830 5.63 CB | 0.00 | USL07120AB17 |
| ANYWHERE RE GRPREALOGY 150430 9.75 CB | 0.00 | US75606DAV38 |
| TELECOM ITALIA CAPITAL 300934 6.00 CB | 0.00 | US87927VAM00 |
| STUDIO CITY CO LTD 150227 7.00 CB | 0.00 | US86400GAC33 |
| ONEMAIN FINANCE CORP 150932 7.13 CB | 0.00 | US682691AK62 |
| NICKEL INDUSTRIES LTD 300930 9.00 CB | 0.00 | USQ67949AD17 |
| SAGICOR FINANCIAL COMPANY LTD 130528 5.30 CB | 0.00 | US78669QAA85 |
| FULL HOUSE RESORTS INC 150228 8.25 CB | 0.00 | US359678AC31 |
| PARK RIVER HOLDINGS INC 150331 8.00 CB | 0.00 | US70082LAC19 |
| SENSATA TECHNOLOGIES BV 010930 5.875 CB | 0.00 | US81725WAL72 |
| TTM TECHNOLOGIES INC 010329 4.00 CB | 0.00 | US87305RAK59 |
| STUDIO CITY FINANCE LTD 150128 6.50 CB | 0.00 | US86389QAF90 |
| HILLENBRAND INC 150229 6.25 CB | 0.00 | US431571AF58 |
| NCR CORP 011028 5.00 CB | 0.00 | US62886EAY41 |
| EBAY INC 110330 2.70 CB | 0.00 | US278642AW32 |
| SUNOCO LP 010733 6.25 CB | 0.00 | US86765KAD19 |
| EQUIPMENTSHARE COM INC 150532 8.625 CB | 0.00 | US29450YAB56 |
| UNITED STATES TREASURY 300630 3.75 GB | 0.00 | US91282CHJ36 |
| AMKOR TECHNOLOGY INC 011033 5.88 CB | 0.00 | US031652BL34 |
| MINERAL RESOURCES LTD 010431 7.00 CB | 0.00 | US603051AF02 |
| FRONERI LUX FINCO SARL 010832 6.00 CB | 0.00 | US35901MAA53 |
| DREAM FINDERS HOMES INC 150930 6.88 CB | 0.00 | US26154DAB64 |
| JAGUAR LAND ROVER AUTOMOTIVE PLC 150128 5.875 CB | 0.00 | US47010BAK08 |
| SYSMEX CORP | 0.00 | JP3351100007 |
| RRD INTERMEDIATE HLDS 011230 11.00 CB | 0.00 | US780934AA30 |
| TELENET FINANCE LUXEMBOURG NOTES SARL 010328 5.50 CB | 0.00 | BE6300372289 |
| LIMAK YENILENEBILIR 120830 9.63 CB | 0.00 | XS2989570945 |
| ENERGUATE TRUST 2 0 150935 6.35 CB | 0.00 | USG3040LAB83 |
| NCR CORP 150429 5.125 CB | 0.00 | US62886EBA55 |
| UNITED STATES TREASURY 300430 3.50 GB | 0.00 | US91282CGZ86 |
| ELDORADO GOLD CORP 010929 6.25 CB | 0.00 | USC3314PAD80 |
| CORPORACION ANDINA DE FOMENTO 300130 4.88 GB | 0.00 | XS2989779231 |
| VODAFONE GROUP PLC 040681 5.125 CB | 0.00 | US92857WBX74 |
| FNMA FNCL 010843 4.00 MBS POOL NO AU3753 | 0.00 | US3138X3E320 |
| Outstanding Settlement Receipts - IDR | 0.00 | |
| ASG FINANCE DAC 150529 9.75 CB | 0.00 | US00217AAB26 |
| MELCO RESORTS FINANCE 240933 6.50 CB | 0.00 | US58547DAJ81 |
| MGM CHINA HOLDINGS LTD 010227 4.75 CB | 0.00 | US55300RAG65 |
| OPTICS BIDCO SPA 300934 6.00 CB | 0.00 | US683879AD22 |
| CROSSCOUNTRY INTER 011030 6.50 CB | 0.00 | US22757VAA89 |
| ALLIED UNIVERSAL HOLDCO LLC 010629 6.00 CB | 0.00 | US019576AC18 |
| NEXTERA ENERGY OPERATING PARTNERS LP 151026 3.875 CB | 0.00 | US65342QAL68 |
| BIOCON BIOLOGICS GLOBAL 091029 6.67 CB | 0.00 | USG11185AA61 |
| ONEMAIN FINANCE CORP 150332 6.75 CB | 0.00 | US682691AJ99 |
| DEALER TIRE LLC 010228 8.00 CB | 0.00 | US24229JAA16 |
| BAJ TIER 1 SUKUK COMPANY LTD 220930 FRN | 0.00 | XS3184155441 |

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| ADTALEM GLOBAL EDUCATION INC 010328 5.50 CB | 0.00 | US00737WAA71 |
| CENTURY COMMUNITIES 150933 6.63 CB | 0.00 | US156504AN20 |
| EMBECTA CORP 150230 5.00 CB | 0.00 | US29082KAA34 |
| YANBU NATIONAL PETROCHEMICALS COMPANY SJSC | 0.00 | SA000A0HNF36 |
| JSW STEEL LTD 050427 3.95 CB | 0.00 | USY44680RV38 |
| OLD MUTUAL LTD NPV | 0.00 | ZAE000255360 |
| BKV UPSTREAM MIDSTREAM L 151030 7.50 CB | 0.00 | US05619CAA36 |
| BANCO MACRO SA 230629 8.00 CB | 0.00 | USP1047VAL10 |
| SAN MIGUEL GLOBAL POWER HOLDINGS CORP 5.45 091226 | 0.00 | XS2346954873 |
| ASGN INC 150528 4.625 CB | 0.00 | US00191UAA07 |
| LEVEL 3 FINANCING INC 150629 4.875 CB | 0.00 | US527298CB73 |
| MC BRAZIL DWNSTRM 300631 7.25 CB | 0.00 | USL626A6AA24 |
| AMERICAN AXLE  MFG INC 151032 6.38 CB | 0.00 | US02406PBC32 |
| FMG RESOURCES AUGUST 2006 PTY LTD 150927 4.50 CB | 0.00 | US30251GBA40 |
| BINGHATTI SUKUK 2 SPV 020729 7.75 CB | 0.00 | XS3187728277 |
| GLOBAL AUTO HOLDINGS LTD 150129 8.375 CB | 0.00 | US00033GAA31 |
| BRITISH TELECOMMUNICATIO 231181 FRN | 0.00 | US11102AAF84 |
| MATCH GROUP HLD II LLC 150933 6.13 CB | 0.00 | US57667JAC62 |
| CHINA TAIPING INSURANCE HOLDINGS CO LTD | 0.00 | HK0000055878 |
| MOVIDA EUROPE SA 110429 7.85 CB | 0.00 | USL65266AC91 |
| MABANEE COMPANY KPSC | 0.00 | KW0EQ0400725 |
| CMG MEDIA CORPORATION 180629 8.875 CB | 0.00 | US125773AA99 |
| MGM RESORTS INTERNATIONAL 151028 4.75 CB | 0.00 | US552953CH22 |
| ALLY FINANCIAL INC 170140 FRN | 0.00 | US02005NBY58 |
| MINERALS TECHNOLOGIES INC 010728 5.0 CB | 0.00 | US603158AA41 |
| SW FINANCE I PLC 070832 6.88 CB | 0.00 | XS3142034969 |
| CVS HEALTH CORP 200745 5.125 CB | 0.00 | US126650CN80 |
| CITIGROUP INC 250133 3.057 CB | 0.00 | US17327CAQ69 |
| RAKUTEN GROUP INC 220431 6.25 CB | 0.00 | US75102WAB46 |
| ATLANTICA SUSTAINABLE INFRASTRUCTURE PLC 150628 | 0.00 | US04916WAA27 |
| CPI PROPERTY GROUP SA 270131 1.50 CB | 0.00 | XS2290544068 |
| BOMBARDIER INC 150228 6.00 CB | 0.00 | US097751BX80 |
| VIACOM INC 280257 6.25 CB | 0.00 | US92553PBC59 |
| IPH LIMITED ORDINARY FULLY PAID | 0.00 | AU000000IPH9 |
| TOTAL PLAY TELECOM 311232 11.13 CB | 0.00 | USP9190PAM07 |
| NRW HOLDINGS LTD | 0.00 | AU000000NWH5 |
| HONDA MOTOR CO LTD 100332 2.967 CB | 0.00 | US438127AC63 |
| ALTICE FINANCING SA 150128 5.00 CB | 0.00 | US02154CAF05 |
| ZF NORTH AMERICA CAPITAL INC 230430 6.75 CB | 0.00 | US98877DAF24 |
| W R GRACE HOLDINGS LLC 010331 7.375 CB | 0.00 | US92943GAE17 |
| GRAY MEDIA INC 150833 7.25 CB | 0.00 | US389375AP13 |
| KIOXIA HOLDINGS CORP 240733 6.63 CB | 0.00 | US49726JAB44 |
| EUROPEAN INVESTMENT BANK 120428 3.875 GB | 0.00 | XS2610167962 |
| NEXTERA ENERGY OPERATING PARTNERS LP 150927 4.50 CB | 0.00 | US65342QAB86 |
| MURPHY OIL CORP 150231 3.75 CB | 0.00 | US626738AF53 |
| S A C I FALABELLA COM ORDINARY SHARES | 0.00 | CLP3880F1085 |
| PBF HOLDING COMPANY LLC 150228 6.00 CB | 0.00 | US69318FAJ75 |
| CNX MIDSTREAM PARTNERS LP 150430 4.75 CB | 0.00 | US12654AAA97 |
| STARWOOD PROPERTY TRUST INC 150127 4.375 CB | 0.00 | US85571BAY11 |
| GENSCRIPT BIOTECH CORP | 0.00 | KYG3825B1059 |
| SNCF RESEAU SA 101033 5.00 GB | 0.00 | XS0177618039 |
| COLOPLAST | 0.00 | DK0060448595 |
| LIFEPOINT HEALTH INC 150232 8.375 CB | 0.00 | US53219LAY56 |
| HYUDAI GLOVIS CO LTD | 0.00 | KR7086280005 |
| FNMA FNCL 010452 2.00 MBS POOL NO MA4577 | 0.00 | US31418ECP34 |
| BRITISH TELECOMMUNICATIONS PLC 231181 4.875 CB | 0.00 | US11102AAG67 |
| PARKLAND CORP 011029 4.50 CB | 0.00 | US70137WAG33 |
| MPLX LP 010347 5.20 CB | 0.00 | US55336VAL45 |
| TRAVELSKY TECHNOLOGY LIMITED | 0.00 | CNE1000004J3 |
| WE SODA INV HOLDING PLC 140231 9.38 CB | 0.00 | USG95448AC32 |
| 10 RENEW POWER SUBSIDIAR 140728 4.50 CB | 0.00 | USY7280PAA13 |
| GNMA G2SF 200352 2.00 MBS POOL NO MA7935 | 0.00 | US36179WY855 |
| COWAY CO LTD | 0.00 | KR7021240007 |
| FORTUNE ELECTRIC CO LTD | 0.00 | TW0001519007 |
| XINYI SOLAR HLDGS | 0.00 | KYG9829N1025 |

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| GNMA G2SF 200452 3.00 MBS POOL NO MA7988 | 0.00 | US36179W2V97 |
| 180 MEDICAL INC 151029 3.875 CB | 0.00 | US682357AA69 |
| ENTERPRISE PRODUCTS OPERATING LLC 010249 4.80 CB | 0.00 | US29379VBU61 |
| BCPE FLAVOR DEBTISSUER 010732 9.50 CB | 0.00 | US072933AA25 |
| VERTIV GROUP CORP 151128 4.125 CB | 0.00 | US92535UAB08 |
| CENTRAL PARENT LLC 150629 8.00 CB | 0.00 | US154915AA07 |
| CHS COMMUNITY HEALTH SYSTEMS INC 010430 6.125 CB | 0.00 | US12543DBL38 |
| CANADIAN PACIFIC RAILWAY LTD 021231 2.45 CB | 0.00 | US13645RBF01 |
| KREDIT FUR WIEDERAU 300727 3.75 GB | 0.00 | XS2584128263 |
| ASHTON WOODS USA LLC 010430 4.625 CB | 0.00 | US045086AP03 |
| KOHLS CORP 010531 3.625 CB | 0.00 | US500255AX28 |
| CHAMPION IRON CANADA INC 150732 7.88 CB | 0.00 | US15853BAA98 |
| CLEARWAY ENERGY OPERATING LLC 150231 3.75 CB | 0.00 | US18539UAD72 |
| GILEAD SCIENCES INC 011030 1.65 CB | 0.00 | US375558BY84 |
| ALCOA NEDERLAND HOLDING BV 310329 4.125 CB | 0.00 | US013822AG68 |
| MADISON IAQ LLC 300628 4.125 CB | 0.00 | US55760LAA52 |
| EMAAR DEVELOPMENT PJSC | 0.00 | AEE001901017 |
| SURGERY CENTER HOLDINGS INC 150432 7.25 CB | 0.00 | US86881WAF95 |
| PROVIDENT FDGPFG FIN 150929 9.75 CB | 0.00 | US74387UAK79 |
| AMWINS GROUP INC 300629 4.875 CB | 0.00 | US031921AB57 |
| ARDAGH METAL PACKAGING FINANCE PLC 010928 3.25 CB | 0.00 | US03969YAA64 |
| ENERSIS CHILE SA COM NPV | 0.00 | CL0002266774 |
| MORGAN STANLEY 090327 2.625 CB | 0.00 | XS1577762823 |
| Income Due - BRL | 0.00 | |
| WORLDLINE SAFRANCE 120928 4.13 CB | 0.00 | FR001400KLT5 |
| BRASKEM NETHERLANDS FINANCE BV 310130 4.50 CB | 0.00 | USN15516AD40 |
| WESTLAKE CHEMICAL CORP 150846 5.00 CB | 0.00 | US960413AS12 |
| ASBURY AUTOMOTIVE GROUP INC 150232 5.00 CB | 0.00 | US043436AX21 |
| CREDITO EMILIANO SPA 300529 5.625 CB | 0.00 | XS2606341787 |
| CVS HEALTH CORP 101254 FRN | 0.00 | US126650EG12 |
| BRE BANK SA | 0.00 | PLBRE0000012 |
| TURKIYE IS BANKASI-C | 0.00 | TRAISCTR91N2 |
| BRITISH TELECOMMUNICATIONS PLC 130241 5.75 CB | 0.00 | XS2582814385 |
| GRUPO AVAL LTD 040230 4.375 CB | 0.00 | USG42045AC15 |
| INGEVITY CORP 011128 3.875 CB | 0.00 | US45688CAB37 |
| ORGANON AND CO 150534 7.875 CB | 0.00 | US68622FAB76 |
| MIDCAP FINANCIAL ISSUER TRUST 150130 5.625 CB | 0.00 | US59590AAA79 |
| GACI FIRST INVESTMENT 110639 5.625 CB | 0.00 | XS2838995947 |
| WASTE PRO USA INC 010233 7.00 CB | 0.00 | US94107JAC71 |
| PETRONAS GAS BERHAD | 0.00 | MYL6033OO004 |
| ZEBRA TECHNOLOGIES CORP 010632 6.50 CB | 0.00 | US989207AD75 |
| BALL CORP 150931 3.125 CB | 0.00 | US058498AX40 |
| BPER BANCA SPA 110929 5.75 CB | 0.00 | IT0005561243 |
| LEGAL AND GENERAL GROUP PLC 011150 4.50 CB | 0.00 | XS2166022934 |
| LIGHT AND WONDER INTERNATIONAL INC 010931 7.50 CB | 0.00 | US531968AA36 |
| WILDFIRE INTERMEDIATE HO 151029 7.50 CB | 0.00 | US96812HAA68 |
| VEON MIDCO BV 251127 3.38 CB | 0.00 | XS2824766146 |
| STONEX ESCROW ISSUER LLC 150732 6.88 CB | 0.00 | US86189AAA79 |
| SAUDI ARABIA KINGDOM OF GOVERNMENT 020261 3.45 GB | 0.00 | XS2294323386 |
| UNITED STATES TREASURY 300627 0.50 GB | 0.00 | US912828ZV59 |
| CASSA DEPOSITI E PRESTITA 181030 4.75 GB | 0.00 | IT0005568123 |
| VIRGIN MEDIA SECURED FINANCE PLC 150830 4.50 CB | 0.00 | US92769XAR61 |
| GRIFOLS ESCROW ISSUER SA 151028 4.75 CB | 0.00 | US39843UAA07 |
| DEERE AND CO 090642 3.90 CB | 0.00 | US244199BF15 |
| STILLWATER MINING CO 161129 4.50 CB | 0.00 | USU85969AF71 |
| FNMA FNCL 010454 4.00 MBS | 0.00 | US31418E5B28 |
| AUTOHOME INC | 0.00 | US05278C1071 |
| SAMHALLSBYG HOLD 141128 0.75 CB | 0.00 | XS2962827585 |
| EAST MONEY INFORMATION CO LTD | 0.00 | CNE100000MD4 |
| PREMIER INVESTMENTS LIMITED | 0.00 | AU000000PMV2 |
| VANKE REAL ESTATE HONG KONG CO LTD 091127 3.975 CB | 0.00 | XS1713193586 |
| ALTA EQUIPMENT GROUP INC 010629 9.00 CB | 0.00 | US02128LAC00 |
| PARKLAND CORP 150832 6.63 CB | 0.00 | US70137WAN83 |
| CAIXABANK SA 291133 4.375 CB | 0.00 | XS2726256113 |
| BELLRING DISTRIBUTION LLC 150330 7.00 CB | 0.00 | US07831CAA18 |

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| ZTE CORP-H | 0.00 | CNE1000004Y2 |
| DENTSPLY SIRONA INC 120955 FRN | 0.00 | US24906PAB58 |
| BOOKING HOLDINGS INC 151131 4.50 CB | 0.00 | XS2555220941 |
| SERVICE PROPERTIES TRUST 150632 8.875 CB | 0.00 | US81761LAE20 |
| BOSS ENERGY LTD | 0.00 | AU000000BOE4 |
| INTESA SANPAOLO SPA 290831 5.125 CB | 0.00 | XS2673808726 |
| MORGAN STANLEY 160936 2.484 CB | 0.00 | US61747YEF88 |
| SIMMONS FOODS INC 010329 4.625 CB | 0.00 | US82873MAA18 |
| MAV ACQUISITION CORP 010829 8.00 CB | 0.00 | US57767XAB64 |
| COVANTA HOLDINGS CORP 011229 4.875 CB | 0.00 | US22303XAA37 |
| INTEL CORP 050852 4.9 CB | 0.00 | US458140CB48 |
| COMMERCIAL METALS CO 150231 3.875 CB | 0.00 | US201723AP84 |
| AMSTED INDUSTRIES 150333 6.375 CB | 0.00 | US032177AK30 |
| RUMO LUXEMBOURG SARL 180132 4.20 CB | 0.00 | USL79090AD51 |
| WARNERMEDIA HOLDINGS INC 150352 5.141 CB | 0.00 | US55903VBU61 |
| FRONTIER COMMUNICATIONS CORP 151027 5.875 CB | 0.00 | US35906ABE73 |
| FORESTAR GROUP INC 150333 6.50 CB | 0.00 | US346232AG66 |
| WPG HOLDINGS CO LTD | 0.00 | TW0003702007 |
| ASSICURAZIONI GENERALI SPA 271047 5.50 CB | 0.00 | XS1311440082 |
| NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID | 0.00 | AU000000NSR2 |
| RITCHIE BROS HOLDINGS INC 150328 6.75 CB | 0.00 | US76774LAB36 |
| HAIDILAO INTERNATIONAL HOLDING LTD | 0.00 | KYG4290A1013 |
| GNMA GNSF 150439 5.00 MBS POOL NO 487847 | 0.00 | US36210B5G66 |
| LUMEN TECHNOLOGIES INC 150629 5.375 CB | 0.00 | US550241AA19 |
| NEW GOLD INC 010432 6.88 CB | 0.00 | US644535AJ57 |
| OUTSURANCE GRP LTD ZAR0.0001 | 0.00 | ZAE000314084 |
| HSBC HOLDINGS PLC 100332 4.787 CB | 0.00 | XS2597114284 |
| MERCHANTS EXPRESSWAY NETWORK AND TECHNOLOGY | 0.00 | CNE1000032B1 |
| FORTRESS TRANSPORTATION AND INFRASTRUCTURE IN | 0.00 | US34960PAD33 |
| HILTON DOMESTIC OPERATIN 150333 5.875 CB | 0.00 | US432833AR23 |
| ENFRAGEN LLC 301230 5.375 CB | 0.00 | US29280LAA17 |
| CHARTER COMMUNICATIONS OPERATING LLC 010453 5.25 CB | 0.00 | US161175CK86 |
| SICHUAN KELUN BIOTECH BIOPHARMACEUTICAL CO LTD | 0.00 | CNE1000062J1 |
| ADVANTAGE SALES AND MARKETING INC 151128 6.50 CB | 0.00 | US00775PAA57 |
| POST HOLDINGS INC 010333 6.375 CB | 0.00 | US737446AV69 |
| SUNCOKE ENERGY INC 300629 4.875 CB | 0.00 | US86722AAD54 |
| GNMA GNSF 150543 3.00 MBS POOL NO AA6408 | 0.00 | US36178EDM84 |
| QNITY ELECTRONICS INC 150833 6.25 CB | 0.00 | US74743LAB62 |
| NRG ENERGY INC 150232 3.875 CB | 0.00 | US629377CS98 |
| CREDIT AGRICOLE SA 271133 4.375 CB | 0.00 | FR001400M4O2 |
| HARVEST MIDSTREAM I LP 010928 7.50 CB | 0.00 | US417558AA18 |
| CVR PARTNERS LP 150628 6.125 CB | 0.00 | US12663QAC96 |
| ASIAN DEVELOPMENT BANK 250828 4.50 GB | 0.00 | US045167FZ16 |
| FMCC FGLM 011144 4.00 MBS POOL NO C09069 | 0.00 | US31292SCE81 |
| PERFORMANCE FOOD GROUP INC 010829 4.25 CB | 0.00 | US71376LAE02 |
| BANK OF JIANGAU CO LTD | 0.00 | CNE100002G76 |
| ECOPRO CO LTD | 0.00 | KR7086520004 |
| HSBC HOLDINGS PLC 160828 2.625 CB | 0.00 | XS1473485925 |
| CHEMOURS CO 150133 8.00 CB | 0.00 | US163851AJ70 |
| COMPAL ELECTRONICS | 0.00 | TW0002324001 |
| CENTURYLINK INC 150129 4.50 CB | 0.00 | US156700BD72 |
| MINERVA LUXEMBOURG SA 180331 4.38 CB | 0.00 | USL6401PAJ23 |
| AMERICAN TOWER CORP 150330 4.90 CB | 0.00 | US03027XCN84 |
| C AND S GROUP ENTERPRISES LLC 151228 5.00 CB | 0.00 | US12467AAF57 |
| TCL CORPORATION | 0.00 | CNE000001GL8 |
| ONEOK INC 151031 4.75 CB | 0.00 | US682680CD39 |
| COUGAR JV SUBSIDIARY LLC 150532 8.00 CB | 0.00 | US22208WAA18 |
| OSAIC HOLDINGS INC 010833 8.00 CB | 0.00 | US00791GAC15 |
| ALTICE FINANCING SA 150128 3.00 CB | 0.00 | XS2102493389 |
| NEWELL BRANDS INC 150929 6.625 CB | 0.00 | US651229BD74 |
| ARIS WATER HOLDINGS LLC 010430 7.25 CB | 0.00 | US04041NAA00 |
| CHAMP ACQUISITION CORP 011231 8.38 CB | 0.00 | US15807XAA81 |
| CSC HOLDINGS LLC 011230 4.625 CB | 0.00 | US126307BD80 |
| ENEL FINANCE INTERNATIONAL NV 201027 1.00 CB | 0.00 | XS2244418609 |
| GENERATION DEVELOPMENT GROUP LIMITED ORDINARY | 0.00 | AU0000005126 |

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| DOLLAR GENERAL CORP 150427 3.875 CB | 0.00 | US256677AE53 |
| YANG MING MARINE TRANSPORT | 0.00 | TW0002609005 |
| JOHN DEERE CAPITAL CORP 050327 4.85 CB | 0.00 | US24422EXM64 |
| GLOBAL ATLANTCI 151051 4.70 CB | 0.00 | US37959GAC15 |
| LABORATORY CORP OF AMER 011034 4.80 CB | 0.00 | US50540RBB78 |
| NEUREN PHARMACEUTICALS LTD | 0.00 | NZNEUE0001S8 |
| ALLEGIANT TRAVEL CO 150827 7.25 CB | 0.00 | US01748XAD49 |
| BAYER AG 260533 4.625 CB | 0.00 | XS2630111719 |
| SOCIETE GENERALE SA 211128 4.125 CB | 0.00 | FR001400M6G3 |
| GFL ENVIRONMENTAL INC 150629 4.75 CB | 0.00 | US36168QAN43 |
| FNMA FNCL 010547 3.50 MBS POOL NO BM5078 | 0.00 | US3140J9UC34 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA 261028 1.875 | 0.00 | FR0014007UQ3 |
| COVIVIO SA 050632 4.625 CB | 0.00 | FR001400MDV4 |
| SPIRIT AEROSYSTEMS INC 301129 9.375 CB | 0.00 | US85205TAN00 |
| UNITED PARCEL SERVICE INC 220554 5.50 CB | 0.00 | US911312CE45 |
| WINDSOR HOLDIN III 150630 8.5 CB | 0.00 | US97360AAA51 |
| FORD MOTOR CREDIT COMPANY LLC 200229 5.125 CB | 0.00 | XS2724457457 |
| GRUPO AEROPORTUARIO DEL CENTRO NORT | 0.00 | MX01OM000018 |
| BOUBYAN BANK KSCP | 0.00 | KW0EQ0102065 |
| MIZUHO FINANCIAL GROUP INC 280830 4.608 CB | 0.00 | XS2672418055 |
| MCDONALDS CORP 281135 4.125 CB | 0.00 | XS2726263911 |
| PETSMART INCPETSMART FI 150933 10.00 CB | 0.00 | US71677KAD00 |
| BANCO DE SABADELL SA 270634 5.125 CB | 0.00 | XS2791973642 |
| FNMA FNCL 011143 4.50 MBS POOL NO AL4323 | 0.00 | US3138ELYV94 |
| MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 010230 | 0.00 | XS2729836234 |
| BNP PARIBAS SA 240533 4.125 CB | 0.00 | FR001400I4X9 |
| BRITISH TELECOM VARIABLE BOND 151230 9.125 CB | 0.00 | US111021AE12 |
| BANCO SANTANDER SA 220434 FRN | 0.00 | XS2751667150 |
| ALTICE FINANCING SA 150829 4.25 CB | 0.00 | XS2373430425 |
| DEUTSCHE BANK AG 050930 5.00 CB | 0.00 | DE000A30VT06 |
| NATIONAL GRID PLC 160135 4.275 CB | 0.00 | XS2576067081 |
| ING GROEP NV 141127 4.875 CB | 0.00 | XS2554746185 |
| BANK OF AMERICA CORP 020629 1.667 CB | 0.00 | XS2348234936 |
| HEINEKEN NV 230335 4.125 CB | 0.00 | XS2599169922 |
| LAND SECURITIES CAPITAL MARKETS PLC 080231 2.399 CB | 0.00 | XS1559392490 |
| ONESKY FLIGHT LLC 151229 8.88 CB | 0.00 | US68278CAA36 |
| SAMHALLSBYG HOLD 260929 1.13 CB | 0.00 | XS2962827072 |
| WANHUA CHEMICAL GROUP CO LTD | 0.00 | CNE0000016J9 |
| WRANGLER HOLDCO CORP 010432 6.625 CB | 0.00 | US37441QAA94 |
| MEDTRONIC INC 151029 3.65 CB | 0.00 | XS2834367646 |
| HEALTHEQUITY INC 011029 4.50 CB | 0.00 | US42226AAA51 |
| GLAXOSMITHKLINE CAPITAL PLC 121028 1.25 CB | 0.00 | XS2170601848 |
| GNMA G2SF 200152 5.00 MBS POOL NO MA7826 | 0.00 | US36179WVT25 |
| CONDUENT BUSINESS SERVICES LLC 011129 6.00 CB | 0.00 | US20679LAB71 |
| ROMANIA 100330 5.25 GB | 0.00 | XS2999533271 |
| HUATAI SECURITIES CO LTD | 0.00 | CNE100001YQ9 |
| PLAYTIKA HOLDING CORP 150329 4.25 CB | 0.00 | US72815LAA52 |
| AMERICAN INTERNATIONAL GROUP | 0.00 | US0268747849 |
| OWENS AND MINOR INC 010430 6.625 CB | 0.00 | US690732AG70 |
| FNMA FNCL 010137 6.00 MBS POOL NO 256553 | 0.00 | US31371M5N36 |
| EQUIPMENTSHARE.COM INC 150333 8.00 CB | 0.00 | US29450YAC30 |
| KOC HOLDING AS | 0.00 | TRAKCHOL91Q8 |
| COBRA ACQUISITIONCO LLC 011129 6.375 CB | 0.00 | US19106CAA45 |
| METROPOLITAN LIFE GLOBAL FUNDING 071231 3.75 CB | 0.00 | XS2731506841 |
| PREMIER ENTERTAINMENT SUB LLC 010931 5.875 CB | 0.00 | US74052HAB06 |
| HANESBRANDS INC 150231 9.00 CB | 0.00 | US410345AQ54 |
| ABN AMRO BANK NV 160128 4.00 CB | 0.00 | XS2575971994 |
| ARBOR REALTY SR INC 150730 7.88 CB | 0.00 | US03881NAJ63 |
| ROCKET SOFTWARE INC 281128 9.00 CB | 0.00 | US77314EAB48 |
| SIMS LIMITED ORDINARY FULLY PAID | 0.00 | AU000000SGM7 |
| ENTERPRISE PRODUCTS OPERATING LLC 160255 5.55 CB | 0.00 | US29379VCH42 |
| ALTAGAS LTD 151054 FRN | 0.00 | US021361AD20 |
| UNITED PARCEL SERVICE INC 010450 5.30 CB | 0.00 | US911312BW51 |
| KBC GROEP NV 231127 4.375 CB | 0.00 | BE0002900810 |
| ARKO CORP 151129 5.125 CB | 0.00 | US041242AA67 |

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| AIB GROUP PLC 230729 4.625 CB | 0.00 | XS2578472339 |
| LIVE NATION ENTERTAINMENT INC 150128 3.75 CB | 0.00 | US538034AX75 |
| TRATON FINANCE LUXEMBOURG SA 231126 4.50 CB | 0.00 | DE000A3LQ9S2 |
| LABL INC 011128 5.875 CB | 0.00 | US50168QAC96 |
| SARTORIUS STEDIM B EUR0.1666 | 0.00 | FR0013154002 |
| STARWOOD PROPERTY TRUST 151030 6.50 CB | 0.00 | US85571BBE48 |
| PARKER HANNIFIN CORP 140649 4.0 CB | 0.00 | US701094AP92 |
| STANDARD INDUSTRIES INC 150131 3.375 CB | 0.00 | US853496AH04 |
| AVIS BUDGET CAR RENTAL LLC 150231 8.00 CB | 0.00 | US053773BH95 |
| SUNOCO LP 010529 7.00 CB | 0.00 | US86765KAB52 |
| HERENS HOLDCO SARL 150528 4.75 CB | 0.00 | US427169AA59 |
| AUSTAL LIMITED | 0.00 | AU000000ASB3 |
| WILLIAMS SCOTSMAN INC 150430 6.63 CB | 0.00 | US96949VAN38 |
| NETFLIX INC 151129 3.875 CB | 0.00 | XS1989380172 |
| CORNERSTONE BUILDING BRANDS INC 150829 9.50 CB | 0.00 | US21925DAB55 |
| FIAT CHRYSLER AUTOMOBILES NV 070728 4.50 CB | 0.00 | XS2199351375 |
| LVMH MOET HENNESSY LOUIS VUITTON SE 051034 3.50 CB | 0.00 | FR001400QJ13 |
| GFL ENVIRONMENTAL INC 150131 6.75 CB | 0.00 | US36168QAQ73 |
| AVIS BUDGET CAR RENTAL LLC 010329 5.375 CB | 0.00 | US053773BF30 |
| EUROPEAN UNION 041230 3.125 GB | 0.00 | EU000A3LNF05 |
| BANK OF IRELAND GROUP PLC 160728 4.875 CB | 0.00 | XS2576362839 |
| SOUTHERN POWER CO 011035 4.90 CB | 0.00 | US843646AY60 |
| FMCC FNCL 010550 2.50 MBS POOL NO SD8061 | 0.00 | US3132DV5W19 |
| DATA3 LIMITED | 0.00 | AU000000DTL4 |
| EUROPEAN UNION 051228 3.125 GB | 0.00 | EU000A3K4EN5 |
| 360 DIGITECH INC | 0.00 | US88557W1018 |
| CREDIT MUTUEL ARKEA SA 031033 3.625 CB | 0.00 | FR001400P1Y4 |
| ACCO BRANDS CORP 150329 4.25 CB | 0.00 | US00081TAK43 |
| POLAND REPUBLIC OF GOVERNMENT 110134 3.625 GB | 0.00 | XS2746102479 |
| CELLNEX FINANCE COMPANY SA 240129 3.625 CB | 0.00 | XS2826616596 |
| BARCLAYS PLC 310136 FRN | 0.00 | XS2931242569 |
| UNITED MEXICAN STATES 040537 5.13 GB | 0.00 | XS2991917613 |
| BOMBARDIER INC 010229 7.50 CB | 0.00 | US097751BZ39 |
| BANCO SANTANDER SA 090130 3.50 CB | 0.00 | XS2743029766 |
| PHH ESCROW ISSUER 011129 9.88 CB | 0.00 | US716964AA94 |
| AVIS BUDGET CAR RENTAL LLC 150130 8.25 CB | 0.00 | US053773BJ51 |
| ERSTE GROUP BANK AG 100129 3.25 CB | 0.00 | AT0000A324F5 |
| HOWARD MIDSTREAM ENERGY 150732 7.38 CB | 0.00 | US442722AC80 |
| LOGICOR FINANCING SARL 180729 4.25 CB | 0.00 | XS2860968085 |
| ARCOSA INC 150832 6.875 CB | 0.00 | US039653AC46 |
| CARREFOUR SA 171032 3.625 CB | 0.00 | FR001400SID8 |
| MEXICO UNITED MEXICAN STATES GOVERNMENT 140841 | 0.00 | US91087BAQ32 |
| FREDDIE MAC POOL 6.00 010655 RQ0014 MBS | 0.00 | US3142J6AQ64 |
| HARVEST MIDSTREAM I LP 150532 7.50 CB | 0.00 | US417558AB90 |
| FMG RESOURCES AUGUST 2006 PTY LTD 150430 5.875 CB | 0.00 | US30251GBD88 |
| ELECTRICITE DE FRANCE SA 120127 3.875 CB | 0.00 | FR001400D6M2 |
| ABU DHABI NATIONAL OIL COMPANY FOR DISTRIBUTION PJSC | 0.00 | AEA006101017 |
| AAREAL BANK AG 111027 3.00 CB | 0.00 | DE000AAR0371 |
| BANK OF NOVA SCOTIA 180128 3.25 CB | 0.00 | XS2576390459 |
| CREDIT AGRICOLE SA 180335 FRN | 0.00 | FR001400YAD3 |
| BLUE RACER MIDSTREAM LLC 150729 7.00 CB | 0.00 | US095796AJ72 |
| TRINITY INDUSTRIES INC 150728 7.75 CB | 0.00 | US896522AJ82 |
| NEMAK SAB DE CV 280631 3.63 CB | 0.00 | USP71340AD81 |
| INSTALLED BUILDING PRODUCTS INC 010228 5.75 CB | 0.00 | US45780RAA95 |
| BANQUE FED CRED MUTUEL 150135 FRN | 0.00 | FR001400WJH9 |
| EFSF 151228 3.00 GB | 0.00 | EU000A2SCAH1 |
| SUBURBAN PROPANE PARTNERS LP 010631 5.00 CB | 0.00 | US864486AL98 |
| VODAFONE GROUP PLC 120955 FRN | 0.00 | XS3181537286 |
| LAMB WESTON HOLDINGS INC 310130 4.125 CB | 0.00 | US513272AD65 |
| VISTAJET MALTA FINANCE PLC 010527 7.875 CB | 0.00 | US92840JAD19 |
| GGAM FINANCE LTD 150227 8.00 CB | 0.00 | US36170JAC09 |
| SWISSCOM FINANCE BV 291136 3.625 CB | 0.00 | XS2827697272 |
| SALLY HOLDINGS LLC 010332 6.75 CB | 0.00 | US79546VAQ95 |
| RITHM CAPITAL CORP 150730 8.00 CB | 0.00 | US64828TAC62 |
| UNITED UTILITIES WAT FIN 120231 2.63 CB | 0.00 | XS1950827078 |

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| EON SE 250332 3.50 CB | 0.00 | XS2791959906 |
| EUROPEAN UNION 121235 3.375 GB | 0.00 | EU000A4D8KD2 |
| CREDIT MUTUEL HOME LOAN SFH SA 281130 3.00 CB | 0.00 | FR001400OZH2 |
| BPCE SFH SA 120428 3.25 CB | 0.00 | FR001400H8X1 |
| NEDBANK GROUP LTD | 0.00 | ZAE000004875 |
| VODAFONE GROUP PLC 120955 FRN | 0.00 | XS3181537526 |
| FLIGHT CENTRE TRAVEL GROUP LIMITED | 0.00 | AU000000FLT9 |
| LANDESBANK BADEN WUERTTEMBERG 270633 3.25 CB | 0.00 | DE000LB387C2 |
| BANK GOSPODARSTWA KRAJOW 180330 3.25 GB | 0.00 | XS3026019334 |
| BANCA MONTE DEI PASCHI DI SIENA SPA 160730 3.375 CB | 0.00 | IT0005603367 |
| NESTLE FINANCE INTL LTD 230131 3.00 CB | 0.00 | XS2752872882 |
| KBC BANK NV 300528 3.25 CB | 0.00 | BE0002948298 |
| MIDCONTINENT COMMUNICATIONS INVESTOR LLC 150827 | 0.00 | US59565XAD21 |
| BPCE SA 160735 FRN | 0.00 | FR001400WKP0 |
| DEUTSCHE POST AG 240334 3.50 CB | 0.00 | XS3032045554 |
| EUROGRID GMBH 181035 3.73 CB | 0.00 | XS2919680236 |
| SNAP INC | 0.00 | US83304A1060 |
| BNP PARIBAS 160735 FRN | 0.00 | FR001400WO34 |
| BNG BANK NV 110123 3.00 GB | 0.00 | XS2573952517 |
| KUNTARAHOITUS OYJ 290730 3.125 GB | 0.00 | XS2615680399 |
| VOLVO TREASURY AB 080229 3.125 CB | 0.00 | XS2760217880 |
| CHEMOURS CO 151128 5.75 CB | 0.00 | US163851AF58 |
| DEUTSCHE BANK AG 180127 3.00 CB | 0.00 | DE000A30VG92 |
| NATWEST MARKETS PLC 100130 3.125 CB | 0.00 | XS2975316899 |
| SHANGHAI PUDONG DEVELOPMENT BANK CO LTD | 0.00 | CNE0000011B7 |
| SERVICE CORPORATION INTERNATIONAL 150531 4.00 CB | 0.00 | US817565CG79 |
| DNB BANK ASA 291130 FRN | 0.00 | XS2950722616 |
| LABL INC 011031 8.625 CB | 0.00 | US50168QAF28 |
| DANSKE BANK AS 140133 FRN | 0.00 | XS2975081485 |
| CREDIT AGRICOLE HOME LOA 120128 2.75 CB | 0.00 | FR001400N327 |
| QUICKEN LOANS LLC 010329 3.625 CB | 0.00 | US74841CAA99 |
| BERLIN STATE OF 050429 2.875 GB | 0.00 | DE000A3MQYQ9 |
| KAISER ALUMINUM CORP 010328 4.625 CB | 0.00 | US483007AJ91 |
| STATKRAFT AS 131231 3.125 CB | 0.00 | XS2726853554 |
| VERIZON COMMUNICATIONS INC 080431 2.50 CB | 0.00 | XS1979281158 |
| KFW 150328 2.75 GB | 0.00 | DE000A30VUK5 |
| GOODYEAR TIRE RUBBER 150730 6.63 CB | 0.00 | US382550BS94 |
| VOLKSWAGEN INTERNATIONAL FINANCE NV 270670 4.625 CB | 0.00 | XS1799939027 |
| KFW 200231 2.75 GB | 0.00 | DE000A382400 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE 250528 | 0.00 | FR001400F5U5 |
| BURLINGTON NORTHERN SANTA FE LLC 150355 5.50 CB | 0.00 | US12189LBL45 |
| INVESTITIONSBANK BERLIN 100128 2.625 CB | 0.00 | DE000A3828H3 |
| LAND NORDRHEIN-WESTFALEN 150130 2.65 GB | 0.00 | DE000NRW0PU2 |
| CVR ENERGY INC 150129 8.50 CB | 0.00 | US12662PAF53 |
| JPMORGAN CHASE CO 230136 FRN | 0.00 | XS2986317506 |
| EXPORT DEVELOPMENT CANADA 180129 2.625 GB | 0.00 | XS2748850687 |
| EUROPEAN UNION 121045 3.75 GB | 0.00 | EU000A4EA8Y7 |
| ANHEUSER BUSCH INBEV SA 220337 3.75 CB | 0.00 | BE6350703169 |
| FMCC FGLM 011247 3.00 MBS POOL NO G08791 | 0.00 | US3128MJ2Z21 |
| BLOCK INC 150833 6.00 CB | 0.00 | US852234AU71 |
| NORDEA BANK ABP 281031 3.00 CB | 0.00 | XS2927515598 |
| MSD NETHERLANDS CAPITAL 300532 3.25 CB | 0.00 | XS2825485183 |
| ADIF ALTA VELOCIDAD 300435 3.63 GB | 0.00 | ES0200002147 |
| PERNOD RICARD SA 070534 3.625 CB | 0.00 | FR001400PX57 |
| LOVISA HOLDINGS LIMITED ORDINARY FULLY PAID | 0.00 | AU000000LOV7 |
| BNG BANK NV 110631 2.875 GB | 0.00 | XS2838886062 |
| NAVIENT CORP 250730 9.375 CB | 0.00 | US63938CAN83 |
| COUNCIL OF EUROPE DEVELOPMENT BANK 250332 2.875 CB | 0.00 | XS3032938410 |
| THAMES WATER UTILITIES FINANCE PLC 170131 4.375 CB | 0.00 | XS2576550672 |
| FNMA FNCL 010254 7.00 MBS POOL NO MA5274 | 0.00 | US31418E2G42 |
| SKANDINAVISKA ENSKILDA 100232 3.00 CB | 0.00 | XS2993969323 |
| NATURGY FINANCE IBERIA S 210531 3.38 CB | 0.00 | XS3073629290 |
| BPCE SA 260236 FRN | 0.00 | FR001400XLI1 |
| LAND BADEN-WUERTTEMBERG 120330 2.63 GB | 0.00 | DE000A3H2515 |
| MICROSOFT CORP 170352 2.921 CB | 0.00 | US594918CE21 |

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| SCRIPPS ESCROW II INC 150129 3.875 CB | 0.00 | US81105DAA37 |
| LLOYDS BANKING GROUP PLC 031235 2.707 CB | 0.00 | XS2265524640 |
| KOMMUNEKREDIT 170333 2.88 GB | 0.00 | XS2982107547 |
| EQUITABLE HLDGS IN COM | 0.00 | US29452E1010 |
| CHINA RESOURCES GAS GROUP LTD | 0.00 | BMG2113B1081 |
| FREEDOM MORTGAGE CORP 011028 12.00 CB | 0.00 | US35640YAK38 |
| RLJ LODGING TRUST LP 150929 4.00 CB | 0.00 | US74965LAB71 |
| EUROPEAN UNION 041027 2.00 CB | 0.00 | EU000A3K4DS6 |
| BEIJING ENTERPRISES HOLDINGS LIMITED | 0.00 | HK0392044647 |
| AXA SA 280549 3.25 CB | 0.00 | XS1799611642 |
| BRF SA 210950 5.75 CB | 0.00 | USP1905CAJ91 |
| EFSF 070530 2.63 GB | 0.00 | EU000A2SCAT6 |
| RIVERS ENTERPRISE 010233 6.63 CB | 0.00 | US76883NAA90 |
| EUROPEAN UNION 040728 2.63 GB | 0.00 | EU000A4D5QM6 |
| SINCLAIR TELEVISION GROUP INC 010330 5.50 CB | 0.00 | US829259AY67 |
| KFW 110428 2.38 CB | 0.00 | DE000A383TD4 |
| FINNVERA PLC 300829 2.88 GB | 0.00 | XS2830098666 |
| ENERGIZER HOLDINGS INC 310329 4.375 CB | 0.00 | US29272WAD11 |
| ALLIANZ SE 060747 3.099 CB | 0.00 | DE000A2DAHN6 |
| ASIAN DEVELOPMENT BANK 100131 2.55 CB | 0.00 | XS2744177143 |
| EUROPEAN FINANCIAL STABILITY FACILITY 160729 2.625 CB | 0.00 | EU000A2SCAM1 |
| EUROPEAN UNION 040233 2.75 GB | 0.00 | EU000A3K4DW8 |
| ONEMAIN FINANCE CORP 150530 6.13 CB | 0.00 | US682691AL46 |
| GINNIE MAE II POOL 5.50 200954 MA9906 MBS | 0.00 | US36180AAF03 |
| MERLIN PROPERTIES SOCIMI SA 021126 1.875 CB | 0.00 | XS1512827095 |
| FMCC FGLM 011041 4.50 MBS POOL NO G60556 | 0.00 | US31335ATM08 |
| FRONTIER COMMUNICATIONS 010528 5.0 CB | 0.00 | US35906ABF49 |
| VATTENFALL AB 190377 3.00 CB | 0.00 | XS1205618470 |
| CAISSE DAMORT DETTE SOC 240927 2.75 GB | 0.00 | FR001400NWK5 |
| CREDIT AGRICOLE SA LONDON BRANCH 201226 1.875 CB | 0.00 | XS1538284230 |
| JOHNSON JOHNSON 010636 3.35 CB | 0.00 | XS2821719023 |
| DAVIDE CAMPARI MIL | 0.00 | NL0015435975 |
| DIVERSIFIED HEALTHCARE TRUST 150228 4.75 CB | 0.00 | US81721MAM10 |
| TRINET GROUP INC 010329 3.50 CB | 0.00 | US896288AA51 |
| RCI BANQUE SA 060630 3.38 CB | 0.00 | FR00140106Z3 |
| BEIJING ENTERPRISES WATER GROUP LTD | 0.00 | BMG0957L1090 |
| JPMORGAN CHASE AND CO 291026 1.50 CB | 0.00 | XS1402921412 |
| WENS FOODSTUFF GROUP CO LTD | 0.00 | CNE100002508 |
| CHINA MERCHANTS PO NPV | 0.00 | HK0144000764 |
| EFSF 290135 2.875 GB | 0.00 | EU000A2SCAS8 |
| VIKING CRUISES LTD 150229 7.00 CB | 0.00 | US92676XAF42 |
| LANDBK HESSEN-THUERINGEN 210529 2.38 CB | 0.00 | XS3074424188 |
| NOVO NORDISK FINANCE NL 270528 2.38 CB | 0.00 | XS3002552993 |
| NORDIC INVESTMENT BANK 230528 2.125 GB | 0.00 | XS3057123617 |
| OP MORTGAGE BANK 090730 2.63 CB | 0.00 | XS3047279776 |
| THAMES WATER UTILITIES FINANCE PLC 180427 4.00 CB | 0.00 | XS2576550326 |
| EUROPEAN INVESTMENT BANK 150530 2.375 GB | 0.00 | EU000A4D6KN5 |
| SALIK COMPANY PJSC | 0.00 | AEE01110S227 |
| MOBIUS MERGER SUB INC 010630 9.00 CB | 0.00 | US606950AA10 |
| KOMMUNALBANKEN AS 120232 2.63 GB | 0.00 | XS2999676468 |
| COMMUNITY OF MADRID SPAI 300730 2.49 GB | 0.00 | ES00001010R3 |
| RAIFFEISEN BANK INTERNATIONAL AG 180632 2.875 CB | 0.00 | XS2189786226 |
| GNMA G2SF 201252 5.00 MBS POOL NO MA8490 | 0.00 | US36179XNF95 |
| NRW.BANK 130232 2.50 CB | 0.00 | DE000NWB0AY4 |
| CHINA GAS HOLDINGS LIMITED | 0.00 | BMG2109G1033 |
| ONEMAIN FINANCE CORP 150930 4.00 CB | 0.00 | US682691AA80 |
| ERSTE GROUP BANK AG 261135 FRN | 0.00 | AT0000A3NRE3 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE 251132 | 0.00 | FR001400CVE3 |
| KERING SA 050935 3.875 CB | 0.00 | FR001400KHX5 |
| MAV ACQUISITION CORP 010828 5.75 CB | 0.00 | US57767XAA81 |
| CONSOLIDATED ENERGY FINANCE SA 151028 5.625 CB | 0.00 | US20914UAF30 |
| CREDIT ACCEPTANC 150330 6.63 CB | 0.00 | US225310AS06 |
| LAND HESSEN 100339 3.125 GB | 0.00 | DE000A1RQES0 |
| CAIXABANK SA 110127 1.25 CB | 0.00 | ES0440609339 |
| RTE RESEAU DE TRANSPORT D ELECTRICITE SA 191026 1.00 | 0.00 | FR0013152899 |

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|---|---|---|
| CENTRAL PATTANA PCL | 0.00 | TH0481010R10 |
| SIMPAR EUROPE SA 260131 5.20 CB | 0.00 | USL8449RAA79 |
| GONGNIU GROUP CO LTD | 0.00 | CNE100003RL0 |
| BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS | 0.00 | XS2398745922 |
| TURKCELL ILETISIM HIZMET AS | 0.00 | TRATCELL91M1 |
| CORECIVIC INC 150429 8.25 CB | 0.00 | US21871NAC56 |
| LIGHT WONDER INTL INC 011033 6.25 CB | 0.00 | US531968AB19 |
| LINDE PLC 040644 3.75 CB | 0.00 | XS2834282498 |
| TASEKO MINES LTD 010530 8.25 CB | 0.00 | US876511AG15 |
| AZORRA FINANCE 150430 7.75 CB | 0.00 | US05480AAA34 |
| MADISON IAQ LLC 300629 5.875 CB | 0.00 | US55760LAB36 |
| CITIC SECURITIES CO LTD | 0.00 | CNE000001DB6 |
| UNEDIC 280327 1.25 CB | 0.00 | FR0013246873 |
| GETTY IMAGES INC 210230 11.25 CB | 0.00 | US374276AM59 |
| SNAM SPA 251027 1.375 CB | 0.00 | XS1700721464 |
| FNMA FNCL 010853 6.00 MBS POOL NO MA5108 | 0.00 | US31418EVA53 |
| AUTOSTRADE PER L'ITALIA SPA 041228 2.00 CB | 0.00 | XS2267889991 |
| PROLOGIS PROPERTY MEXICO SA DE CV | 0.00 | MXCFFI170008 |
| SIMON PROPERTY GROUP LP 010240 6.75 CB | 0.00 | US828807CE50 |
| SANTANDER UK PLC 120327 1.125 CB | 0.00 | XS2466426215 |
| CHROME BIDCO SAS 310528 3.50 CB | 0.00 | XS2343000241 |
| AYALA LAND INC | 0.00 | PHY0488F1004 |
| HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 240428 1.75 | 0.00 | XS1810653540 |
| UNIBAIL RODAMCO SE 220228 1.50 CB | 0.00 | XS1569845404 |
| IBERDROLA FINANZAS SAU 300935 3.38 CB | 0.00 | XS2909822277 |
| YTO EXPRESS GROUP CO LTD | 0.00 | CNE0000012J8 |
| CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 110127 0.75 | 0.00 | FR0013230703 |
| SAIC MOTOR CORP LTD | 0.00 | CNE000000TY6 |
| BOUYGUES SA 290629 2.25 CB | 0.00 | FR001400AJX2 |
| EUROPEAN INVESTMENT BANK 150335 2.625 GB | 0.00 | XS0878008225 |
| ROMANIA REPUBLIC OF GOVERNMENT 110329 2.875 GB | 0.00 | XS1892141620 |
| LA BANQUE POSTALE SA 090228 1.00 GB | 0.00 | FR00140087C4 |
| SCHNEIDER ELECTRIC SE 090427 1.00 CB | 0.00 | FR0013506862 |
| HANWHA SYSTEMS CO LTD | 0.00 | KR7272210006 |
| COMMERZBANK AG 041226 0.50 CB | 0.00 | DE000CZ45VC5 |
| INTESA SANPAOLO SPA 160627 1.125 CB | 0.00 | IT0005259988 |
| SOCIETE GENERALE SA 130128 1.375 CB | 0.00 | XS1718316281 |
| LLOYDS BANKING GROUP PLC 120927 1.50 CB | 0.00 | XS1681050610 |
| PUBLIC POWER CORP | 0.00 | GRS434003000 |
| CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 190336 3.00 | 0.00 | FR001400OOK0 |
| ICAHN ENTERPRISESFIN 150630 9.00 CB | 0.00 | US451102CJ41 |
| PHILIPPINES REPUBLIC OF THE GOVERNMENT 231034 6.375 | 0.00 | US718286BG11 |
| SANOFI SA 130127 0.50 CB | 0.00 | FR0013201639 |
| NORDDEUTSCHE LANDESBANK GIROZENTRALE 281026 0.25 | 0.00 | DE000NLB85X6 |
| SAP SE 100328 1.25 CB | 0.00 | DE000A2TSTF5 |
| COMPAGNIE DE SAINT GOBAIN SA 210928 1.875 CB | 0.00 | XS1881593971 |
| EUROPEAN UNION 041229 1.625 CB | 0.00 | EU000A3K7MW2 |
| COOPERATIEVE RABOBANK UA 301026 0.25 CB | 0.00 | XS2068969067 |
| HSBC SFH (FRANCE) SA 220327 0.75 CB | 0.00 | FR00140099G0 |
| HOKURIKU ELECTRIC POWER COMPANY | 0.00 | JP3845400005 |
| NATIONAL AUSTRALIA BANK LTD 160327 0.625 CB | 0.00 | XS2450391581 |
| CREDIT ACCEPTANCE CORP 151228 9.25 CB | 0.00 | US225310AQ40 |
| COMMONWEALTH BANK AUST 180128 1.125 CB | 0.00 | XS1750349190 |
| SONIC AUTOMOTIVE INC 151129 4.625 CB | 0.00 | US83545GBD34 |
| SANTANDER HOLDINGS USA INC 091131 7.66 CB | 0.00 | US80282KBH86 |
| WILSONART LLC 150832 11.00 CB | 0.00 | US97246JAA60 |
| FMCC FGLM 010147 3.50 MBS POOL NO Q45744 | 0.00 | US3132WKL227 |
| TELEFONICA EMISIONES SAU 210827 1.201 CB | 0.00 | XS2177441990 |
| COMMERZBANK AG 150327 0.50 CB | 0.00 | DE000CZ45W16 |
| JABAL OMAR DEVELOPMENT ORDINARY SHARES | 0.00 | SA000A0MR864 |
| MEXICO UNITED MEXICAN STATES GOVERNMENT 180927 | 0.00 | XS2135361686 |
| FTAI AVIATION INVESTORS 010531 7.00 CB | 0.00 | US34960PAF80 |
| ELEVANCE HEALTH INC 150253 5.125 CB | 0.00 | US28622HAC51 |
| SKANDINAVISKA ENSKILDA BANKEN AB 280627 0.75 CB | 0.00 | XS2462455689 |
| BANK NEDERLANDSE GEMEENTEN NV 190627 0.625 GB | 0.00 | XS1632891138 |

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| NIBC BANK NV 240627 0.875 CB | 0.00 | XS2432361421 |
| FNMA FNCL 010150 3.00 MBS POOL NO MA3905 | 0.00 | US31418DKT80 |
| BANK OF MONTREAL 260127 0.125 CB | 0.00 | XS2430951744 |
| AMERICAN TOWER CORP 150227 0.40 CB | 0.00 | XS2393701284 |
| LA BANQUE POSTALE HOME LOAN SFH 230627 0.625 CB | 0.00 | FR0013262961 |
| JAB HOLDINGS BV 201227 1.00 CB | 0.00 | DE000A2SBDE0 |
| SAXONY ANHALT STATE OF 250627 0.50 GB | 0.00 | DE000A2GSCL6 |
| TENNET HOLDING BV 170533 2.375 CB | 0.00 | XS2478299386 |
| BERKSHIRE HATHWAY ENERGY CO 150149 4.45 CB | 0.00 | US084659AR23 |
| AUTOROUTES DU SUD DE LA FRANCE SA 020932 2.75 CB | 0.00 | FR001400CH94 |
| DEXIA CREDIT LOCAL SA 220127 0.01 CB | 0.00 | XS2107302148 |
| SOUTH BOW CAN INFRA HOLD 010355 FRN | 0.00 | US836720AJ13 |
| DANONE SA 031128 1.208 CB | 0.00 | FR0013216926 |
| TAKEDA PHARMACEUTICAL CO LTD 090727 0.75 CB | 0.00 | XS2197348324 |
| UNILEVER NV 250330 1.75 CB | 0.00 | XS2147133578 |
| GROUP 1 AUTOMOTIVE INC 150828 4.00 CB | 0.00 | US398905AN98 |
| KFW 310327 0.00 GB | 0.00 | DE000A254PP9 |
| CHAMPIONS FINANCING INC 150229 8.75 CB | 0.00 | US15870LAA61 |
| ING BANK NV 110428 0.875 CB | 0.00 | XS1805257265 |
| SOCIETE GENERALE SFH SA 190128 0.75 CB | 0.00 | FR0013310240 |
| BALDWIN INSURANCE GROUP 150531 7.125 CB | 0.00 | US05825XAA72 |
| GENERAL ELECTRIC CO 170529 1.50 CB | 0.00 | XS1612543121 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA 140129 0.875 CB | 0.00 | XS2430998893 |
| APPLE INC 240529 1.375 CB | 0.00 | XS1619312686 |
| EUROPEAN UNION 041237 2.75 GB | 0.00 | EU000A3K4D09 |
| VOLKSWAGEN FINANCIAL SERVICES AG 120227 0.125 CB | 0.00 | XS2374595044 |
| WELLS FARGO AND CO 040530 1.741 CB | 0.00 | XS2167007918 |
| HLF FINANCING SARL LLC 010629 4.875 CB | 0.00 | US40390DAC92 |
| EUROPEAN INVESTMENT BANK 150927 0.375 CB | 0.00 | XS2446841657 |
| CARLSBERG BREWERIES A S 300627 0.375 CB | 0.00 | XS2191509038 |
| SEASPAN CORP 010829 5.50 CB | 0.00 | US81254UAK25 |
| FACTSET RESEARCH SYSTEMS INC | 0.00 | US3030751057 |
| SUEZ SA 030429 1.5 CB | 0.00 | FR0013248523 |
| EDP FINANCE BV 210929 1.875 CB | 0.00 | XS2459544339 |
| FNMA FNCL 010147 3.50 MBS POOL NO MA2864 | 0.00 | US31418CFE93 |
| BPIFRANCE SA 250530 1.875 CB | 0.00 | FR0012792000 |
| INTERNATIONAL BUSINESS MACHINES CORP 230529 1.50 CB | 0.00 | XS1617845679 |
| BMW FINANCE NV 240927 0.375 CB | 0.00 | XS2055728054 |
| SR BOLIGKREDITT AS 260627 0.01 CB | 0.00 | XS2194373077 |
| DAIMLER AG 030729 1.5 CB | 0.00 | DE000A2GSCW3 |
| CALIWAY BIOPHARMACEUTICALS C | 0.00 | TW0006919004 |
| CREDIT AGRICOLE HOME LOAN SFH SA 160129 1.00 CB | 0.00 | FR0013393899 |
| CHILE GOVERNMENT OF 270530 1.875 B | 0.00 | XS1236685613 |
| BOSIDENG INTERNATIONAL HOLDING | 0.00 | KYG126521064 |
| CAPEGEMINI SE 150432 2.375 CB | 0.00 | FR0013507878 |
| GATES CORP 010729 6.875 CB | 0.00 | US367398AA27 |
| GOLDMAN SACHS GROUP INC 010536 6.45 CB | 0.00 | US38143YAC75 |
| HLB INC | 0.00 | KR7028300002 |
| SSE PLC 160430 1.75 CB | 0.00 | XS2156787173 |
| IPERIONX LTD | 0.00 | AU0000208910 |
| ABERTIS INFRAESTRUCTURAS SA 150729 1.625 CB | 0.00 | XS2025480596 |
| CHURCHILL DOWNS INC 010531 6.75 CB | 0.00 | US171484AJ78 |
| BUCKEYE PARTNERS LP 010729 6.88 CB | 0.00 | US118230AV39 |
| BUILDERS FIRSTSOURCE INC 150632 6.375 CB | 0.00 | US12008RAR84 |
| COMPAGNIE DE FINANCEMENT FONCIER SA 160328 0.5 CB | 0.00 | FR00140095D5 |
| DNB BOLIGKREDITT AS 081027 0.01 CB | 0.00 | XS2238292010 |
| RELX FINANCE BV 100328 0.50 CB | 0.00 | XS2126161764 |
| CITIGROUP INC 100429 1.25 CB | 0.00 | XS1980064833 |
| APPLE INC 080251 2.65 CB | 0.00 | US037833EF38 |
| RHP HOTEL PPTYRHP FINAN 150633 6.50 CB | 0.00 | US749571AL97 |
| GECINA SA 300129 1.00 CB | 0.00 | FR0013205069 |
| NYKREDIT REALKREDIT AS 170128 0.375 CB | 0.00 | DK0030484548 |
| BUCKEYE PARTNERS LP 010230 6.75 CB | 0.00 | US118230AW12 |
| FNMA FNCL 010248 3.00 MBS POOL NO MA3275 | 0.00 | US31418CT953 |
| DH EUROPE FINANCE II SARL 180328 0.45 CB | 0.00 | XS2050404800 |

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| MESOBLAST LIMITED | 0.00 | AU000000MSB8 |
| ENBW INTERNATIONAL FINANCE BV 010328 0.125 CB | 0.00 | XS2306986782 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 281027 0.00 | 0.00 | FR0014000AU2 |
| CLARIOS GLOBAL LP 150528 6.75 CB | 0.00 | US18060TAC99 |
| KENNEDY WILSON INC 010329 4.75 CB | 0.00 | US489399AL90 |
| SWEDBANK AB 120128 0.20 CB | 0.00 | XS2282210231 |
| TELUS CORP 151055 FRN | 0.00 | US87971MCL54 |
| AXALTA COATING SYSTEMS DUTCH HOLDING B BV 150231 | 0.00 | US05455JAA51 |
| BAYERISCHE LANDESBANK 050229 0.75 CB | 0.00 | DE000BLB6JH4 |
| METRO BANK HOLDINGS PLC 300429 FRN | 0.00 | XS2720120596 |
| KAISER ALUMINUM CORP 010631 4.50 CB | 0.00 | US483007AL48 |
| PATRICK INDUSTRIES INC 011132 6.38 CB | 0.00 | US703343AH63 |
| ALGONQUIN POWER UTILITIES CORP 180182 4.75 CB | 0.00 | US015857AH86 |
| AIR LIQUIDE FINANCE SA020430 1.375 CB | 0.00 | FR0013505567 |
| COBRA ACQUISITIONCO LLC 011129 12.25 CB | 0.00 | US19106CAB28 |
| YADEA GROUP HOLDINGS LTD | 0.00 | KYG9830F1063 |
| VODAFONE GROUP PLC 241130 1.625 CB | 0.00 | XS2002018500 |
| NEDERLANDSE WATERSCHAPSBANK NV 060229 0.625 CB | 0.00 | XS1947578321 |
| GNMA G2SF 200344 4.00 MBS POOL NO MA1761 | 0.00 | US36179N5W43 |
| TRANSALTA CORP 151129 7.75 CB | 0.00 | US89346DAH08 |
| GIANT BIOGENE HLDG | 0.00 | KYG3887G1091 |
| CAISSE DE REFINANCEMENT DE L HABITAT SA 070228 0.01 CB | 0.00 | FR0013480522 |
| CLYDESDALE ACQUISITION HOLDINGS INC 150130 6.875 CB | 0.00 | US18972EAC93 |
| ENGIE SA 300332 2.125 CB | 0.00 | FR0013504693 |
| ING DIBA AG 250229 0.625 CB | 0.00 | DE000A2YNWA1 |
| NOVARTIS FINANCE SA 140830 1.375 CB | 0.00 | XS1769041192 |
| FENG TAY ENTERPRISE CO LTD | 0.00 | TW0009910000 |
| TELE COLUMBUS AG 020525 3.875 CB | 0.00 | XS1814546013 |
| GROUP 1 AUTOMOTIVE INC 150130 6.375 CB | 0.00 | US398905AQ20 |
| EUROPEAN UNION 020628 0.00 CB | 0.00 | EU000A287074 |
| LANDWIRTSCHAFTLICHE RENTENBANK 280229 0.50 GB | 0.00 | XS1957349332 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 250230 1.00 CB | 0.00 | XS2446844594 |
| BELFIUS BANQUE SA 060434 1.25 CB | 0.00 | BE6331190973 |
| ITALGAS SPA 160228 0.00 CB | 0.00 | XS2299001888 |
| ASAHI GROUP HOLDINGS LTD 231028 0.541 CB | 0.00 | XS2242747348 |
| LIBERTY MUTUAL GROUP INC 010261 4.30 CB | 0.00 | US53079EBL74 |
| PROSUS NV 130729 1.288 CB | 0.00 | XS2360853332 |
| LONGFOR GROUP  HOLDINGS LTD | 0.00 | KYG5635P1090 |
| AMERICAN HONDA FINANCE CORP 070728 0.30 CB | 0.00 | XS2363117321 |
| UNITED NATURAL FOODS INC 151028 6.75 CB | 0.00 | US911163AA17 |
| YUM! BRANDS INC 010432 5.375 CB | 0.00 | US988498AR20 |
| WEX INC 150333 6.50 CB | 0.00 | US96208TAD63 |
| CAPSTONE COPPER CORP 310333 6.75 CB | 0.00 | US14071LAA61 |
| KFW 150928 0.00 GB | 0.00 | XS2209794408 |
| URUGUAY ORIENTAL REPUBLIC OF GOVERNMENT 281034 SF | 0.00 | US760942BE11 |
| PLAINS ALL AMERICAN PIPELINE LP 150137 6.65 CB | 0.00 | US72650RAR30 |
| NATIONWIDE BUILDING SOCIETY 140928 0.25 CB | 0.00 | XS2385790667 |
| FOSUN INTERNATIONAL | 0.00 | HK0656038673 |
| LIONTOWN RESOURCES LTD | 0.00 | AU000000LTR4 |
| LINDBLAD EXPEDITIONS LLC 150930 7.00 CB | 0.00 | US53523LAB62 |
| JT GLOBAL EXPRESS LTD | 0.00 | KYG4990A1040 |
| ALBERTSONS COSSAFEWAY 150333 6.25 CB | 0.00 | US01309QAB41 |
| ESB FINANCE DAC 051133 2.125 CB | 0.00 | XS1903442744 |
| ZHEJIANG CHINT ELECTRICS CO LTD | 0.00 | CNE100000KD8 |
| INDONESIA REPUBLIC OF GOVERNMENT 280729 1.00 GB | 0.00 | XS2366690332 |
| FAIR ISAAC CORPORATION | 0.00 | US3032501047 |
| NCL FINANCE LTD 150328 6.125 CB | 0.00 | US62888HAA77 |
| UNICREDIT SPA 180132 1.625 CB | 0.00 | XS2433141947 |
| INTER AMERICAN DEVELOPMENT BANK 130131 1.125 GB | 0.00 | US4581X0DS49 |
| WESTPAC BANKING CORP 220928 0.01 CB | 0.00 | XS2388390507 |
| DZ HYP AG 271028 0.01 CB | 0.00 | DE000A289PH2 |
| FNMA FNCL 010145 3.50 MBS POOL NO MA2136 | 0.00 | US31418BLS33 |
| STADSHYPOTEK AB 241128 0.01 CB | 0.00 | XS2262802601 |
| KEYCORP 060335 6.401 CB | 0.00 | US49326EEP43 |
| CABLE ONE INC 151130 4.00 CB | 0.00 | US12685JAC99 |

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|---|---|---|
| KB HOME 150730 7.25 CB | 0.00 | US48666KBA60 |
| UNITED RENTALS NORTH AMERICA INC 150132 3.75 CB | 0.00 | US911365BP80 |
| Income Due - DKK | 0.00 | |
| EUROPEAN UNION 051054 3.375 CB | 0.00 | EU000A3K4EY2 |
| ZF NORTH AMERICA CAPITAL INC 140428 6.875 CB | 0.00 | US98877DAD75 |
| ZHEJIANG CHINA COMMODITIES CITY GROUP CO LTD | 0.00 | CNE000001BC8 |
| CONSOLIDATED ENERGY FINANCE SA 150231 12.00 CB | 0.00 | US20914UAH95 |
| COCA COLA CO 080331 1.25 CB | 0.00 | XS1955024986 |
| AMYNTA AGENCYWARRANTY 150733 7.50 CB | 0.00 | US03238AAA34 |
| KREDIT FUR WIEDERAU 070632 1.375 GB | 0.00 | XS2475954900 |
| HONG LEONG BANK BHD | 0.00 | MYL5819OO007 |
| CREDIT SUISSE AG NEW YORK BRANCH 150228 7.50 CB | 0.00 | US22550L2M24 |
| QNITY ELECTRONICS INC 150832 5.75 CB | 0.00 | US74743LAA89 |
| ZOETIS INC 161132 5.60 CB | 0.00 | US98978VAV53 |
| VERIZON COMMUNICATIONS INC 201160 3.00 CB | 0.00 | US92343VFV18 |
| SCHINDLER HOLDING-PART CERT | 0.00 | CH0024638196 |
| ATMOS ENERGY CORP 150949 3.375 CB | 0.00 | US049560AS49 |
| EUROPEAN UNION 040250 3.25 GB | 0.00 | EU000A3K4EU0 |
| EUROPEAN INVESTMENT BANK 140929 0.25 GB | 0.00 | XS1503043694 |
| ALFA SAB DE CV | 0.00 | MXP000511016 |
| AGENCE FRANCE LOCALE 200329 0.20 GB | 0.00 | FR0014007RX5 |
| AT AND T INC 150335 2.45 CB | 0.00 | XS1196380031 |
| COMCAST CORP 151132 5.50 CB | 0.00 | US20030NEB38 |
| ION TRADING TECHNOLOGIES SARL 150528 5.75 CB | 0.00 | US46205YAA91 |
| EVN AG NPV | 0.00 | AT0000741053 |
| ING GROEP NV 010230 0.25 CB | 0.00 | XS2281155254 |
| MOUWASAT MEDICAL SERVICES CO | 0.00 | SA12C051UH11 |
| TABCORP HOLDINGS LTD | 0.00 | AU000000TAH8 |
| WHIRLPOOL CORP 010646 4.50 CB | 0.00 | US963320AV88 |
| DUKE ENERGY FLORIDA LLC 151152 5.95 CB | 0.00 | US26444HAN17 |
| MINISO GROUP HOLDING ORD SHS | 0.00 | KYG6180F1081 |
| SHANGHAI COMMERCIAL AND SAVINGS BANK LTD | 0.00 | TW0005876007 |
| ATAND T INC 040330 0.80 CB | 0.00 | XS2051362072 |
| NRW BANK 140529 0.00 CB | 0.00 | DE000NWB2MC1 |
| ALSTOM SA 110129 0.00 CB | 0.00 | FR0014001EW8 |
| PERRIGO FINANCE UNLIMITE 300932 6.125 CB | 0.00 | US71429MAD74 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA 170130 0.75 CB | 0.00 | FR0013476553 |
| CANADIAN IMPERIAL BANK OF COMMERCE 300429 0.01 CB | 0.00 | XS2337335710 |
| BRASKEM NETHERLANDS FINANCE BV 100128 4.50 CB | 0.00 | USN15516AB83 |
| COOPERATIEVE RABOBANK UA 310532 1.25 CB | 0.00 | XS1622193321 |
| MATIV HOLDINGS INC 011029 8.00 CB | 0.00 | US808541AC08 |
| TEMPLE AND WEBSTER GROUP LTD | 0.00 | AU000000TPW5 |
| CHINA NATIONAL BUILDING MA-H | 0.00 | CNE1000002N9 |
| NEWS CORPORATION CLASS B | 0.00 | AU000000NWS2 |
| SOCIETE NATIONALE SNCF SA 170430 0.625 CB | 0.00 | FR0013507647 |
| REGAL REXNORD CORP 150230 6.30 CB | 0.00 | US758750AN32 |
| CONSENSUS CLOUD SOLUTIONS INC 151026 6.00 CB | 0.00 | US20848VAA35 |
| K HOVNANIAN ENTERPRISES 010431 8.00 CB | 0.00 | US48251UAP30 |
| HCA INC 010434 5.60 CB | 0.00 | US404119CU12 |
| BOYNE USA INC 150529 4.75 CB | 0.00 | US103557AC88 |
| TELECOM ITALIA CAPITAL 151133 6.375 | 0.00 | US87927VAF58 |
| HELIA GROUP LIMITED ORDINARY FULLY PAID | 0.00 | AU0000251498 |
| PETRONAS CHEMICALS GROUP BHD | 0.00 | MYL5183OO008 |
| ASML HOLDINGS NV 250230 0.25 CB | 0.00 | XS2010032378 |
| BRITISH TELECOMMUNICATIONS PLC 201283 8.375 CB | 0.00 | XS2636324274 |
| GLOBAL ATLANTIC FIN CO 151054 FRN | 0.00 | US37959GAG29 |
| SVENSKA HANDELSBANKEN AB 180230 0.50 CB | 0.00 | XS2121207828 |
| ACRISURE LLC 010829 6.00 CB | 0.00 | US00489LAH69 |
| DARLING INGREDIENTS INC 150427 5.25 CB | 0.00 | US237266AH40 |
| SM INVESTMENTS CORPORATION | 0.00 | PHY806761029 |
| NORTH RHINE WESTPHALIA STATE OF 261129 0.00 GB | 0.00 | DE000NRW0LZ0 |
| IHEARTCOMMUNICATIONS INC 150830 7.75 CB | 0.00 | US45174HBM88 |
| MORGAN STANLEY 190138 5.948 CB | 0.00 | US61747YFB65 |
| MORGAN STANLEY 070231 0.497 CB | 0.00 | XS2292263121 |
| TARGA RESOURCES CORP 010329 6.15 CB | 0.00 | US87612GAE17 |

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|---|---|---|
| LA POSTE SA 180729 0.00 GB | 0.00 | FR0014001IO6 |
| TOYOTA MOTOR CREDIT CORP 090135 5.35 CB | 0.00 | US89236TNB79 |
| FIVE POINT OPERATING CO 011030 8.00 CB | 0.00 | US33834YAC21 |
| CROWN CASTLE INC 010334 5.80 CB | 0.00 | US22822VBE02 |
| NASDAQ INC 150234 5.55 CB | 0.00 | US63111XAJ00 |
| KLEPIERRE SA 010730 0.625 CB | 0.00 | FR0013430741 |
| CORELOGIC INC 010528 4.50 CB | 0.00 | US21871DAD57 |
| CHUBB INA HOLDINGS INC 150338 2.50 CB | 0.00 | XS1785813251 |
| ACTION LOGEMENT SERVICES SAS 130432 1.375 CB | 0.00 | FR0014009N55 |
| CAPSTONE COPPER CORP CDI | 0.00 | AU0000318552 |
| NTT FINANCE CORP 030330 0.342 CB | 0.00 | XS2305026929 |
| CLARION FUNDING PLC 131132 1.25 CB | 0.00 | XS2257848098 |
| EUROPEAN UNION 040433 1.25 CB | 0.00 | EU000A19XC51 |
| AEROPORTS DE PARIS SA 020732 1.50 CB | 0.00 | FR0013522141 |
| CATCHER TECHNOLOGY CO LTD | 0.00 | TW0002474004 |
| MUYUAN FOODS CO LTD | 0.00 | CNE100001RQ3 |
| KINDER MORGAN INC 010630 5.15 CB | 0.00 | US49456BBB62 |
| PNC FINANCIAL SERVICES 290136 FRN | 0.00 | US693475CC77 |
| THERMO FISHER SCIENTIFIC INC 211132 4.95 CB | 0.00 | US883556CU41 |
| INNOLUX CORP | 0.00 | TW0003481008 |
| BULGARIA REPUBLIC OF GOVERNMENT 230930 0.375 GB | 0.00 | XS2234571425 |
| EUROPEAN UNION 060732 1.00 GB | 0.00 | EU000A3K4DD8 |
| ATHENE HOLDING LTD 010454 6.25 CB | 0.00 | US04686JAH41 |
| LSB INDUSTRIES INC 151028 6.25 CB | 0.00 | US502160AN46 |
| JACOBS ENTERTAINMENT INC 150229 6.75 CB | 0.00 | US469815AK08 |
| AXALTA COATING SYSTEMS LLC 150627 4.75 CB | 0.00 | US05454NAA72 |
| PACIFIC GAS AND ELECTRIC CO 150529 5.55 CB | 0.00 | US694308KQ98 |
| ROCKET SOFTWARE INC 150229 6.50 CB | 0.00 | US77314EAA64 |
| RIVERS ENTERPRISE 151030 6.25 CB | 0.00 | US76884GAA31 |
| GLOBAL NET LEASE INC 151227 3.75 CB | 0.00 | US37892AAA88 |
| DZ HYP AG 290330 0.01 CB | 0.00 | DE000A3H2TK9 |
| GENERAL MOTORS FINANCIAL COMPANY INC 090128 6.00 CB | 0.00 | US37045XEB82 |
| REPUBLIC SERVICES INC 151233 5.00 CB | 0.00 | US760759BH28 |
| HP INC 150133 5.50 CB | 0.00 | US40434LAN55 |
| BANCO SANTANDER SA 040630 0.125 CB | 0.00 | ES0413900574 |
| HEIMSTADEN BOSTAD TREASURY BV 131031 1.625 CB | 0.00 | XS2397252011 |
| ORIENT OVERSEAS INTL LTD | 0.00 | BMG677491539 |
| AMXCA 20242 A 150431 ABS | 0.00 | US02582JKF65 |
| MIDWEST GAMING BORROWER LLC 010529 4.875 CB | 0.00 | US59833DAB64 |
| ARES CAPITAL CORP 150729 5.95 CB | 0.00 | US04010LBG77 |
| QUEBEC PROVINCE OF 030429 4.50 GB | 0.00 | US748148M915 |
| MATCH GROUP HOLDINGS II LLC 150229 5.625 CB | 0.00 | US57665RAJ59 |
| SYNOPSYS INC 010435 5.15 CB | 0.00 | US871607AE70 |
| LAS VEGAS SANDS CORP 150628 5.63 CB | 0.00 | US517834AM90 |
| MINERAL RESOURCES LTD 010530 8.50 CB | 0.00 | US603051AD53 |
| WELLS FARGO  COMPANY 240131 FRN | 0.00 | US95000U3P60 |
| APPLE INC 120535 4.75 CB | 0.00 | US037833FB15 |
| SUBURBAN PROPANE PARTNERS LP 010327 5.875 CB | 0.00 | US864486AK16 |
| CIMPRESS PLC 150932 7.375 CB | 0.00 | US17186HAH57 |
| VIRGINIA ELECTRIC AND POWER CO 010433 5.00 CB | 0.00 | US927804GK44 |
| TELECOM ITALIA FIN SA 240133 7.75 CB | 0.00 | XS0161100515 |
| TRANE TECHNOLOGIES FINANCING LTD 130634 5.10 CB | 0.00 | US892938AB79 |
| TELENOR ASA 310534 1.75 CB | 0.00 | XS2001738991 |
| PNC FINANCIAL SERVICES 290131 FRN | 0.00 | US693475CB94 |
| BPCE SFH SA 290531 0.625 CB | 0.00 | FR0013421799 |
| CROATIA REPUBLIC OF GOVERNMENT 040333 1.125 GB | 0.00 | XS2309428113 |
| CONSOLIDATED EDISON CO OF NEW YORK INC 011239 5.50 | 0.00 | US209111EY58 |
| DEUTSCHE BAHN FINANCE GMBH 030334 1.375 CB | 0.00 | XS2451376219 |
| WESTPAC BANKING CORP 100833 5.405 CB | 0.00 | US961214FG36 |
| CCC SA | 0.00 | PLCCC0000016 |
| CHINA PEOPLES REPUBLIC OF GOVERNMENT 121131 0.50 GB | 0.00 | XS2078533218 |
| BRITISH COLUMBIA PROV OF 110635 4.80 GB | 0.00 | US110709AQ50 |
| OREILLY AUTOMOTIVE INC 201126 5.75 CB | 0.00 | US67103HAM97 |
| ESSILORLUXOTTICA SA 271131 0.75 CB | 0.00 | FR0013463676 |
| JONES DESLAURIERS INSURA 011033 6.88 CB | 0.00 | US48020RAE53 |

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|---|---|---|
| IDP EDUCATION LTD | 0.00 | AU000000IEL5 |
| NUSTAR LOGISTICS LP 011030 6.375 CB | 0.00 | US67059TAH86 |
| GENERAL MOTORS FINL CO 070130 5.35 CB | 0.00 | US37045XFB73 |
| TERNA RETE ELETTRICA NAZIONALE SPA 250930 0.375 CB | 0.00 | XS2237901355 |
| EUROPEAN UNION 041030 0.00 GB | 0.00 | EU000A283859 |
| LEG IMMOBILIEN SE | 0.00 | DE000LEG1110 |
| CHINA COMMUNICATIONS SERVI | 0.00 | CNE1000002G3 |
| HUNGARY GOVERNMENT 181130 0.50 GB | 0.00 | XS2259191273 |
| BOSTON PROPERTIES LP 150135 5.75 CB | 0.00 | US10112RBJ23 |
| PACCAR FINANCIAL CORP 091126 5.20 CB | 0.00 | US69371RS728 |
| UNITEDHEALTH GROUP INC 150132 4.95 CB | 0.00 | US91324PFH01 |
| BERKSHIRE HATHAWAY INC 160335 1.625 CB | 0.00 | XS1200679667 |
| ELI LILLY AND CO 011131 0.625 CB | 0.00 | XS2075937370 |
| LPL HOLDINGS INC 150630 5.15 CB | 0.00 | US50212YAP97 |
| AMEREN CORP 150129 5.00 CB | 0.00 | US023608AQ57 |
| HOWARD HUGHES CORP 010229 4.125 CB | 0.00 | US44267DAE76 |
| DUKE ENERGY PROGRESS LLC 150334 5.10 CB | 0.00 | US26442UAS33 |
| MV24 CAPITAL BV 010634 6.748 CB | 0.00 | USN53766AA41 |
| AFRICAN DEVELOPMENT BANK 031127 4.375 GB | 0.00 | US00828EEP07 |
| MORGAN STANLEY 191155 FRN | 0.00 | US61747YFV20 |
| AMERICAN WATER CAPITAL C 010335 5.25 CB | 0.00 | US03040WBF14 |
| ONEMAIN FINANCE CORP 150928 3.875 CB | 0.00 | US682691AC47 |
| VAIL REORTS INC 150532 6.50 CB | 0.00 | US91879QAP46 |
| BANK OF AMERICA CORP 150835 FRN | 0.00 | US06051GMB22 |
| T MOBILE USA INC 150728 4.80 CB | 0.00 | US87264ADA07 |
| PFIZER INVESTMENT ENTERPRISES PTE LTD 190528 4.45 CB | 0.00 | US716973AC67 |
| PFIZER INVESTMENT ENTERPRISES PTE LTD 190533 4.75 CB | 0.00 | US716973AE24 |
| KUALA LUMPUR KEPONG BHD | 0.00 | MYL2445OO004 |
| FEDERAL HOME LOAN BANKS 171126 4.625 GB | 0.00 | US3130AXU635 |
| NORTH RHINE WESTPHALIA STATE OF 130334 1.10 GB | 0.00 | DE000NRW0LM8 |
| RIO TINTO FIN USA PLC 140330 4.88 CB | 0.00 | US76720AAS50 |
| FANNIE MAE POOL 5.50 010940 MA5830 MBS | 0.00 | US31418FPQ45 |
| FREDDIE MAC POOL 6.00 010855 RQ0041 MBS | 0.00 | US3142J6BK85 |
| MINOR INTERNATIONAL PCL NVDR | 0.00 | TH0128010R17 |
| HP ENTERPRISE CO 151029 4.55 CB | 0.00 | US42824CBT53 |
| VODAFONE GROUP PLC 300886 8.00 CB | 0.00 | XS2630493570 |
| IRON MOUNTAIN INC 150231 4.50 CB | 0.00 | US46284VAN10 |
| EVA AIRWAYS CORP | 0.00 | TW0002618006 |
| QUEBEC PROVINCE OF 291030 0.00 GB | 0.00 | XS2250201329 |
| VFH PARENT LLC 150631 7.50 CB | 0.00 | US91824YAA64 |
| DEUTSCHE BOERSE AG 220231 0.125 CB | 0.00 | DE000A3H2465 |
| ELEVANCE HEALTH INC 150235 5.20 CB | 0.00 | US036752BD40 |
| ARKEA HOME LOANS SFH SA 041030 0.01 CB | 0.00 | FR0013515715 |
| COOPERATIEVE RABOBANK UA 240541 5.25 CB | 0.00 | US21685WCJ45 |
| MERCK AND CO INC 170530 4.30 CB | 0.00 | US58933YBJ38 |
| PINNACLE BIDCO PLC 111028 10.00 CB | 0.00 | XS2696093033 |
| GTCR W 2 MERGER SUB LLC 150131 8.50 CB | 0.00 | XS2696111389 |
| PBF HOLDING CO LLC 150330 9.88 CB | 0.00 | US69318FAM05 |
| ANHEUSER BUSCHINBEV WORLD WIDE INC 230149 5.55 CB | 0.00 | US03523TBV98 |
| SPECIALTY BUILDING PRODU 151029 7.75 CB | 0.00 | US84749AAC18 |
| BERLIN HYP AG 270131 0.01 CB | 0.00 | DE000BHY0C47 |
| TRONOX INC 300930 9.13 CB | 0.00 | US897051AD02 |
| INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV | 0.00 | XS1864034365 |
| AMC ENTERTAINMENT HOLDINGS INC 150229 7.50 CB | 0.00 | US00165CBA18 |
| TOYOTA MOTOR CREDIT CORP 080127 4.60 CB | 0.00 | US89236TMY81 |
| CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 251130 0.00 | 0.00 | FR0013534559 |
| SPAREBANKEN VEST BOLIGKREDITT AS 120531 0.125 CB | 0.00 | XS2342589582 |
| FNMA FMCC 011053 6.50 MBS POOL NO SD8369 | 0.00 | US3132DWJN48 |
| CHAMPION IRON LTD | 0.00 | AU000000CIA2 |
| PROLOGIS EURO FINANCE LLC 080234 1.50 CB | 0.00 | XS2439004685 |
| ASIAN DEVELOPMENT BANK 220335 4.38 CB | 0.00 | US045167GK38 |
| ALPHABET INC 150565 5.30 CB | 0.00 | US02079KAN72 |
| EVERSOURCE ENERGY 010727 4.60 CB | 0.00 | US30040WAR97 |
| WATCO COMPANIES LLC 010832 7.125 CB | 0.00 | US941130AD86 |
| PLAINS ALL AMER PIPELINE 150136 5.60 CB | 0.00 | US72650RBS04 |

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| B&M EUROPEAN VALUE RETAIL SA 151130 8.125 CB | 0.00 | XS2721513260 |
| PGE POLSKA GRUPA | 0.00 | PLPGER000010 |
| CANADIAN IMPERIAL BANK 110930 FRN | 0.00 | US13607PHS65 |
| KFW 150733 4.125 GB | 0.00 | US500769JY19 |
| ROYAL BANK OF CANADA 270131 0.01 CB | 0.00 | XS2291788656 |
| BOC AVIATION LTD | 0.00 | SG9999015267 |
| CHARLES RIVER LABORATORIES INTERNATIONAL INC 150329 | 0.00 | US159864AG27 |
| JIANGSU HENGRUI MEDICINE CO LTD | 0.00 | CNE0000014W7 |
| CARRIAGE PURCHASER INC 151029 7.875 CB | 0.00 | US14445LAA52 |
| NOVA LJUBLJANSKA BANKA DD LJUBLJANA 281132 10.75 CB | 0.00 | XS2413677464 |
| VERIZON COMMUNINCATIONS INC 160337 5.25 CB | 0.00 | US92343VDU52 |
| FMCC FGCI 011028 2.50 MBS POOL NO G18485 | 0.00 | US3128MMRF29 |
| FMCC FNCL 010852 3.00 MBS POOL NO SD8235 | 0.00 | US3132DWEG42 |
| BOPARAN FINANCE PLC 071129 9.38 CB | 0.00 | XS2928674840 |
| CHAIT 2024A1 A 160129 ABS | 0.00 | US161571HV96 |
| THERMO FISHER SCIENTIFIC FINANCE I BV 181033 1.125 CB | 0.00 | XS2366415110 |
| EUROPEAN UNION 040731 0.00 GB | 0.00 | EU000A3KSXE1 |
| GOLDMAN SACHS GROUP INC 180333 1.00 CB | 0.00 | XS2322254249 |
| ROYAL BANK OF CANADA 270328 FRN | 0.00 | US78017DAF50 |
| EXPORT DEVELOPMENT CANADA 140228 3.875 GB | 0.00 | US30216BJW37 |
| MULTIPLY GROUP AED0 | 0.00 | AEM001001019 |
| BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT UN | 0.00 | XS2340854848 |
| YTL POWER INTERNATIONAL BHD | 0.00 | MYL6742OO000 |
| AMAZON.COM INC 130427 3.30 CB | 0.00 | US023135CF19 |
| KFW 150730 3.75 CB | 0.00 | US500769KK95 |
| MCDONALDS CORP 091235 4.70 CB | 0.00 | US58013MEZ32 |
| EUROPEAN UNION 040353 3.00 GB | 0.00 | EU000A3K4DY4 |
| INTERNATIONAL DEVELOPMENT ASSOCIATION 150731 0.00 | 0.00 | XS2364756036 |
| FORTRESS TRANS  INFRAST 150433 5.88 CB | 0.00 | US34960PAH47 |
| KREDITANST FUR WIE 090132 0.125 GB | 0.00 | DE000A3E5XN1 |
| NAURA TECHNOLOGY GROUP CO LTD | 0.00 | CNE100000ML7 |
| OSCAR ACQUISITIONCO LLC 150430 9.50 CB | 0.00 | US687785AB10 |
| PHILLIPS 66 CO 150356 FRN | 0.00 | US718547BA95 |
| ASHTON WOODS USA LLC 010829 4.625 CB | 0.00 | US045086AM71 |
| COMCAST CORP 010528 3.55 CB | 0.00 | US20030NCH26 |
| SUNOCO LP 150928 7.00 CB | 0.00 | US86765KAA79 |
| BRISTOL MYERS SQUIBB CO 200228 3.90 CB | 0.00 | US110122DE50 |
| MGM RESORTS INTERNATIONAL 150432 6.50 CB | 0.00 | US552953CJ87 |
| QUALCOMM INC 200527 3.25 CB | 0.00 | US747525AU71 |
| XEROX CORPORATION 150431 13.50 CB | 0.00 | US984121CT87 |
| VOLKSWAGEN INTERNATIONAL FINANCE NV 230932 1.25 CB | 0.00 | XS2234567662 |
| FMCC FGLM 011047 3.50 MBS POOL NO G08784 | 0.00 | US3128MJ2S87 |
| LAOPU GOLD CO LH | 0.00 | CNE100006JG0 |
| SYNCHRONY FINANCIAL 011227 3.95 CB | 0.00 | US87165BAM54 |
| TYSON FOOD INC 020627 3.55 CB | 0.00 | US902494BC62 |
| KIER GROUP PLC 150229 9.00 CB | 0.00 | XS2758129949 |
| CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 250531 0.00 | 0.00 | FR0014001S17 |
| FNMA FNCL 010547 3.50 MBS POOL NO FM3135 | 0.00 | US3140X6PV73 |
| PERU LNG SRL 220330 5.375 CB | 0.00 | USP7721BAE13 |
| JERROLD FINCO PLC 150430 7.875 CB | 0.00 | XS2797220782 |
| UNEDIC 250531 0.01 CB | 0.00 | FR0014002P50 |
| VIRGINIA ELECTRIC AND POWER CO 150854 5.55 CB | 0.00 | US927804GS79 |
| SOCIETE DU GRAND PARIS 251131 0.30 GB | 0.00 | FR0014006NV0 |
| SOUTHWESTERN ELECTRIC POWER CO 150928 4.10 CB | 0.00 | US845437BR25 |
| OPTICS BIDCO SPA 240133 7.75 CB | 0.00 | XS2804497506 |
| C&D INTERNATIONAL INVESTMENT GROUP LTD | 0.00 | KYG3165D1097 |
| AT AND T INC 010940 5.35 CB | 0.00 | US04650NAB01 |
| EUROBANK ERGASIAS SERVICES AND HOLDINGS SA 061232 | 0.00 | XS2562543442 |
| CORPORATE TRAVEL MANAGEMENT LIMITED | 0.00 | AU000000CTD3 |
| TARGET CORP 150429 3.375 CB | 0.00 | US87612EBH80 |
| BROADSTREET PARTNERS INC 150429 5.875 CB | 0.00 | US11135RAA32 |
| MAGELLAN FINANCIAL GROUP LIMITED | 0.00 | AU000000MFG4 |
| CIDRON AIDA FINCO SARL 271031 9.13 CB | 0.00 | XS3045496539 |
| SERBIA REPUBLIC OF GOVERNMENT 030333 1.65 GB | 0.00 | XS2308620793 |
| CCEP FINANCE IRELAND DAC 060533 0.875 CB | 0.00 | XS2337061753 |

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|---|---|---|
| YTL CORPORATION BERHAD | 0.00 | MYL4677OO000 |
| UNION PACIFIC CORP 010329 3.70 CB | 0.00 | US907818FB91 |
| SENSATA TECHNOLOGIES INC 150231 3.75 CB | 0.00 | US81728UAB08 |
| WALLONIE STATE OF 030534 1.25 GB | 0.00 | BE6313647149 |
| CONSTELLATION BRANDS INC 150228 3.60 CB | 0.00 | US21036PAY43 |
| SFIL SA 011231 0.25 GB | 0.00 | FR0014006V25 |
| VAIL RESORTS INC 150730 5.63 CB | 0.00 | US91879QAQ29 |
| GNMA G2SF 201144 4.00 MBS POOL NO MA2372 | 0.00 | US36179QT501 |
| TVL FINANCE PLC 280428 10.25 CB | 0.00 | XS2615792194 |
| NOVELIS CORP 150833 6.38 CB | 0.00 | US670001AN69 |
| CDW LLC 011226 2.67 CB | 0.00 | US12513GBG38 |
| EUROPEAN INVESTMENT BANK 140233 3.75 CB | 0.00 | US298785JV96 |
| FMCC FGLM 011146 3.00 MBS POOL NO Q44452 | 0.00 | US3132WH5N19 |
| DIVERSIFIED HEALTHCARE T 151030 7.25 CB | 0.00 | US25525PAE79 |
| HYOSUNG HEAVY INDUSTRIES CORP | 0.00 | KR7298040007 |
| BALL CORP 150933 5.50 CB | 0.00 | US058498BA38 |
| YAPI VE KREDI BANKASI AS | 0.00 | TRAYKBNK91N6 |
| EUROPEAN UNION 041028 0.00 GB | 0.00 | EU000A3KWCF4 |
| JPMORGAN CHASE AND CO 240228 2.947 CB | 0.00 | US46647PCW41 |
| PROGRESSIVE CORP 150127 2.45 CB | 0.00 | US743315AR46 |
| CHENIERE CORPUS CHRISTI HOLDINGS LLC 151129 3.70 CB | 0.00 | US16412XAJ46 |
| CPUK FINANCE LTD 280829 7.875 CB | 0.00 | XS2818818507 |
| PUBLIC STORAGE 150927 3.094 CB | 0.00 | US74460DAC39 |
| UNICREDIT BANK AG 170133 0.375 CB | 0.00 | DE000HV2AYS3 |
| GRAINCORP LIMITED | 0.00 | AU000000GNC9 |
| FNMA FNCL 011146 4.00 MBS POOL NO AS8327 | 0.00 | US3138WJHD32 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 290931 0.125 | 0.00 | FR0014005NA6 |
| TEVA PHARM FNC NL II 150931 7.88 CB | 0.00 | XS2592804194 |
| MANILA ELECTRIC CO | 0.00 | PHY5764J1483 |
| ABN AMRO BANK NV 120137 1.375 CB | 0.00 | XS1548493946 |
| UNITI GROUP LP 150130 6.00 CB | 0.00 | US91327AAB89 |
| JERROLD FINCO PLC 150631 7.50 CB | 0.00 | XS3079593649 |
| FMCC FGCI 010132 2.50 MBS POOL NO G16044 | 0.00 | US3128ME5D90 |
| NEDERLANDSE WATERSCHAPSBANK NV 270536 1.25 CB | 0.00 | XS1420379551 |
| MONDELEZ INTERNATIONAL INC 170327 2.625 CB | 0.00 | US609207BA22 |
| CENTRICA PLC 210555 FRN | 0.00 | XS2815887372 |
| W R GRACE HOLDINGS LLC 150627 4.875 CB | 0.00 | US92943GAD34 |
| ARQIVA BROADC FINANCE PL 010730 8.63 CB | 0.00 | XS3108489645 |
| OCADO GROUP PLC 150630 11.00 CB | 0.00 | XS3044275231 |
| TRANSCANADA PIPELINES LTD 010334 4.625 CB | 0.00 | US89352HAM16 |
| HUMANA INC 230329 3.70 CB | 0.00 | US444859BT81 |
| SHANXI XINGHUACUN FEN WINE FACTORY CO LTD | 0.00 | CNE000000DH5 |
| HOLCIM FINANCE LUXEMBOURG SA 190133 0.625 CB | 0.00 | XS2286442186 |
| GALAXY BIDCO LTD 191229 8.13 CB | 0.00 | XS2958244332 |
| PUNCH FINANCE PLC 301230 7.88 CB | 0.00 | XS3081705603 |
| MAST 010629 2.95 CB | 0.00 | US57636QAM69 |
| TRAVEL LEISURE CO 010933 6.13 CB | 0.00 | US894164AC61 |
| INTER AMERICAN DEVELOPMENT BANK 130127 1.50 GB | 0.00 | US4581X0EB05 |
| SEAGATE DATA STOR 150131 4.13 CB | 0.00 | US81180LAN55 |
| ANHUI CONCH CEMENT CO LTD | 0.00 | CNE0000019V8 |
| FDJ UNITED | 0.00 | FR0013451333 |
| INTERCONEXION ELECTRICA SA ESP | 0.00 | COE15PA00026 |
| BRITISH TELECOMMUNICATIO 031255 FRN | 0.00 | XS3085605205 |
| VIRGIN MEDIA O2 V DAC 150332 7.88 CB | 0.00 | XS2963898890 |
| EMPRESAS CMPC SA | 0.00 | CL0000001314 |
| EUROPEAN FINANCIAL STABILITY FACILITY 030437 3.375 CB | 0.00 | EU000A1G0AT6 |
| CHINA CSSC HOLDINGS LTD | 0.00 | CNE000000W05 |
| FNMA FNCL 011154 5.00 MBS POOL NO MA5530 | 0.00 | US31418FEC77 |
| NVIDIA CORP 010430 2.85 CB | 0.00 | US67066GAF19 |
| DETERRA ROYALTIES LIMITED ORDINARY FULLY PAID | 0.00 | AU0000107484 |
| 888 ACQUISITIONS LTD 150530 10.75 CB | 0.00 | XS2817891984 |
| EUROPEAN UNION 040436 1.125 CB | 0.00 | EU000A18YZ05 |

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|---|---|---|
| PFIZER INVESTMENT ENTERPRISES PTE LTD 190563 5.34 CB | 0.00 | US716973AH54 |
| KENVUE INC 220343 5.10 CB | 0.00 | US49177JAM45 |
| BM EUROPEAN VALUE RET 271131 6.50 CB | 0.00 | XS2942371274 |
| WR GRACE HOLDING LLC 150832 6.63 CB | 0.00 | US92943GAF81 |
| CASTLE UK FINCO PLC 150529 7.00 CB | 0.00 | XS2447921896 |
| KANE BIDCO LTD 150731 7.75 CB | 0.00 | XS3112620417 |
| NATIONAL BANK OF GREECE SA 030134 8.00 CB | 0.00 | XS2595343059 |
| AMGEN INC 220229 3.00 CB | 0.00 | US031162DD92 |
| AIR LEASE CORP 011029 3.25 CB | 0.00 | US00914AAE29 |
| PENNYMAC FINANCIAL SERVICES INC 150931 5.75 CB | 0.00 | US70932MAC10 |
| GLATFELTER CORP 151129 4.75 CB | 0.00 | US377320AA45 |
| FREEPORT MCMORAN INC 150343 5.45 CB | 0.00 | US35671DBC83 |
| SUNOCO LP 150334 5.88 CB | 0.00 | US86765KAG40 |
| WOLSELEY GROUP FINCO PLC 310131 9.75 CB | 0.00 | XS3075424989 |
| BOOTS GROUP FINCO LP 310832 7.38 CB | 0.00 | XS3134602583 |
| SLM CORP 021126 3.125 CB | 0.00 | US78442PGE07 |
| BRACKEN MIDCO ONE 011127 6.75 CB | 0.00 | XS2400445362 |
| COMCAST CORP 150564 5.50 CB | 0.00 | US20030NEG25 |
| ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO LTD | 0.00 | CNE1000023N5 |
| IMDEX LIMITED | 0.00 | AU000000IMD5 |
| AMOREPACIFIC CORP | 0.00 | KR7090430000 |
| SAUDI TADAWUL GROUP HOLDING CO | 0.00 | SA15DHKGHBH4 |
| MISC BHD | 0.00 | MYL3816OO005 |
| OT MIDCO INC 150230 10.00 CB | 0.00 | US68877AAA25 |
| SP GLOBAL INC 010329 2.70 CB | 0.00 | US78409VBJ26 |
| GNMA G2SF 200754 5.00 MBS POOL NO MA9778 | 0.00 | US36179Y2K96 |
| SK Inc | 0.00 | KR7034730002 |
| BANK ALBILAD SJSC | 0.00 | SA000A0D9HK3 |
| EREGLI DEMIR VE CELIK FABRIKALARI TAS | 0.00 | TRAEREGL91G3 |
| COMPANY FOR COOPERATIVE INSURANCE SJSC | 0.00 | SA000A0DPSH3 |
| FMCC FGLM 010146 4.00 MBS POOL NO G08688 | 0.00 | US3128MJXS47 |
| HMM CO LTD | 0.00 | KR7011200003 |
| NEWELL BRANDS INC 010446 STEP UP COUPON FRN | 0.00 | US651229AY21 |
| SUNOCO LPFINANCE CORP 300430 4.50 CB | 0.00 | US86765LAZ04 |
| PRUDENTIAL FINANCIAL INC 011050 3.70 CB | 0.00 | US744320BH48 |
| KINDER MORGAN INC 010852 5.45 CB | 0.00 | US49456BAW19 |
| CAIXA ECONOMICA MONTEPIO GERAL CAIXA ECONOMIC | 0.00 | PTCMG3OM0038 |
| BANCO COMERC PORTUGUES 050333 FRN | 0.00 | PTBCPJOM0056 |
| ASTON MARTIN CAPITAL HOLDINGS LTD 310329 10.375 CB | 0.00 | XS2788344419 |
| TIANJIN ZHONGHUAN SEMICONDUCTOR CO LTD | 0.00 | CNE1000000B8 |
| INTERNATIONAL BANK FOR RECONSTRU AND DEVELOP | 0.00 | US459058JW44 |
| CATERPILLAR INC 190929 2.60 CB | 0.00 | US149123CG49 |
| PIRAEUS BANK SA 051229 6.75 CB | 0.00 | XS2728486536 |
| NOMURA HOLDINGS INC 160130 3.103 CB | 0.00 | US65535HAQ20 |
| Income Due - GBP | 0.00 | |
| FUTURE PLC 100730 6.75 CB | 0.00 | XS3106096335 |
| DIVERSIFIED HEALTHCARE TRUST 010331 4.375 CB | 0.00 | US25525PAB31 |
| AMC NETWORKS INC 150229 4.25 CB | 0.00 | US00164VAF04 |
| HEATHROW FINANCE PLC 010331 6.625 CB | 0.00 | XS2782148261 |
| OCADO GROUP PLC 080829 10.50 CB | 0.00 | XS2871478058 |
| SONIC AUTOMOTIVE INC 151131 4.875 CB | 0.00 | US83545GBE17 |
| ROGERS COMMUNICATIONS INC 150332 3.80 CB | 0.00 | US775109CH22 |
| FNMA FNMA 011246 3.0 MBS POOL NO MA2833 | 0.00 | US31418CEF77 |
| CREDIT AGRICOLE ITALIA SPA 150333 0.125 CB | 0.00 | IT0005437733 |
| PERPETUAL TRUSTEES AUSTRALIA LIMITED | 0.00 | AU000000PPT9 |
| INGHAMS GROUP LIMITED | 0.00 | AU000000ING6 |
| WILLIAMS SCOTSMAN INC 011031 7.375 CB | 0.00 | US96949VAL71 |

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|---|---|---|
| EDGEWELL PERSONAL CARE CO 010429 4.125 CB | 0.00 | US28035QAB86 |
| NINE ENTERTAINMENT CO HOLDINGS PTY LIMITED | 0.00 | AU000000NEC4 |
| NEW FLYER HOLDINGS 010730 9.25 CB | 0.00 | US64438WAA53 |
| SHERWOOD FINANCING PLC 151229 9.625 CB | 0.00 | XS2953605008 |
| ALUMINUM CORP OF CHINA LTD | 0.00 | CNE1000000T0 |
| FNMA FNCL 010845 3.50 MBS POOL NO AS5696 | 0.00 | US3138WFKJ43 |
| SEAGATE HDD CAYMAN 150731 8.50 CB | 0.00 | US81180WBP59 |
| GNMA G2SF 200148 3.00 MBS POOL NO MA4961 | 0.00 | US36179TQN80 |
| PINEWOOD FINCO PLC 270330 6.00 CB | 0.00 | XS2783792307 |
| FNMA FNCL 010341 5.0 MBS POOL NO AC9289 | 0.00 | US31417WKB62 |
| FNMA FNCL 010954 6.00 MBS POOL NO MA5471 | 0.00 | US31418FCH82 |
| AMAZON COM INC 030650 2.50 CB | 0.00 | US023135BT22 |
| ELI LILLY AND CO 270253 4.875 CB | 0.00 | US532457CG18 |
| APA INFRASTRUCTURE LTD 091183 7.125 CB | 0.00 | XS2711801287 |
| MARKET BIDCO FINCO PLC 310131 8.75 CB | 0.00 | XS3121804135 |
| ENEL FINANCE INTERNATIONAL NV 280934 0.875 CB | 0.00 | XS2390400807 |
| BNG BANK NV 241036 0.875 GB | 0.00 | XS1508377584 |
| AIR FRANCE KLM SA 310528 8.125 CB | 0.00 | FR001400F2R8 |
| WAGA BONDCO LTD 150630 8.50 CB | 0.00 | XS2982061702 |
| UNILEVER CAPITAL CORP 060929 2.125 CB | 0.00 | US904764BH90 |
| VIRGIN MEDIA SECURED FINANCE PLC 150529 5.25 CB | 0.00 | XS1996438948 |
| BOMBARDIER INC 150633 6.75 CB | 0.00 | US097751CD18 |
| ATLAS LUXCO 4 SARL 010628 4.875 CB | 0.00 | XS2342058034 |
| DELUXE CORP 010629 8.00 CB | 0.00 | US248019AU57 |
| FIRST STUDENT BIDCO INC 310729 4.00 CB | 0.00 | US337120AA74 |
| TAKKO FASHION GMBH 150430 10.25 CB | 0.00 | XS2921539883 |
| VISA INC 150430 2.05 CB | 0.00 | US92826CAM47 |
| PIRAEUS BANK SA 170434 7.25 CB | 0.00 | XS2747093321 |
| AMERICAN INTERNATIONAL GROUP INC 010448 4.75 CB | 0.00 | US026874DL83 |
| BANK MILLENNIUM SA | 0.00 | PLBIG0000016 |
| QATAR FUEL COMPANY QPSC | 0.00 | QA0001200771 |
| PERU REPUBLIC OF GOVERNMENT 230131 2.783 GB | 0.00 | US715638DF60 |
| ICELAND BONDCO PLC 150528 4.375 CB | 0.00 | XS2304198331 |
| BUNGE LIMITED FINANCE CORP 140531 2.75 CB | 0.00 | US120568BC39 |
| GQG PARTNERS INC | 0.00 | AU0000180499 |
| GENESIS ENERGY LPFIN 150129 8.25 CB | 0.00 | US37185LAP76 |
| AMAZON COM INC 220837 3.875 CB | 0.00 | US023135BF28 |
| GNMA G2SF 200141 4.50 MBS POOL NO 4923 | 0.00 | US36202FPG53 |
| EG GLOBAL FINANCE PLC 301128 11.00 CB | 0.00 | XS2719998952 |
| FMCC FNCL 010250 3.00 MBS POOL NO SD8044 | 0.00 | US3132DV5D38 |
| ABANCA CORPORACION BANCARIA SA 230933 8.375 CB | 0.00 | ES0265936049 |
| NOVA LJUBLJANSKA BANK 240134 FRN | 0.00 | XS2750306511 |
| INPOST SA | 0.00 | LU2290522684 |
| CHINA RESOURCES MIXC LIFESTYLE SERVICES LTD | 0.00 | KYG2122G1064 |
| FNMA FNCL 010438 5.5 MBS POOL NO 889389 | 0.00 | US31410KC280 |
| JONES DESLAURIERS INSURANCE MANAGEMENT INC 150330 | 0.00 | US48020RAB15 |
| MARSH AND MCLENNAN COMPANIES INC 150349 4.90 CB | 0.00 | US571748BJ05 |
| TIME WARNER CABLE 010941 5.50 CB | 0.00 | US88732JBB35 |
| PINEWOOD FINCO PLC 151127 3.625 CB | 0.00 | XS2411236859 |
| GNMA G2SF 200652 4.00 MBS POOL NO MA8100 | 0.00 | US36179W7M44 |
| EUTELSAT SA 130429 9.75 CB | 0.00 | XS2796660384 |
| FMCC FNCI 010438 4.00 MBS POOL NO SB8227 | 0.00 | US3132D6D804 |
| GNMA G2SF 200744 5.50 MBS POOL NO 784052 | 0.00 | US3622A2QD73 |
| GNMA G2SF 200654 6.50 MBS POOL NO MA9727 | 0.00 | US36179YYY49 |
| MOLINA HEALTHCARE INC 151130 3.875 CB | 0.00 | US60855RAK68 |
| SD GUTHRIE BHD | 0.00 | MYL5285OO001 |
| CARNIVAL CORP 150130 5.75 CB | 0.00 | XS2809222420 |

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|---|---|---|
| INTERNATIONAL PERSONAL FINANCE PLC 141229 10.75 CB | 0.00 | XS2835773255 |
| JANE STREET GRPJSG FIN 010533 6.75 CB | 0.00 | US47077WAE84 |
| MOTABILITY OPERATIONS GROUP PLC 030739 2.375 CB | 0.00 | XS2021481663 |
| ENCORE CAPITAL GROUP INC 010628 4.25 CB | 0.00 | XS2346127272 |
| CROWN AMERICAS LLC 010430 5.25 CB | 0.00 | US228180AB14 |
| IRON MOUNTAIN INC 150229 7.00 CB | 0.00 | US46284VAP67 |
| MONADELPHOUS GROUP LIMITED | 0.00 | AU000000MND5 |
| AMAZON COM INC 120531 2.10 CB | 0.00 | US023135BZ81 |
| ALEXANDRITE MONNET UK HOLDCO PLC 150529 10.50 CB | 0.00 | XS2800001914 |
| SEAGATE DATA STOR 011232 9.625 CB | 0.00 | US81180LAR69 |
| ILIAD SA 150230 5.625 CB | 0.00 | FR001400FV85 |
| ONE HOTELS GMBH 020431 7.75 CB | 0.00 | XS2811764120 |
| IHO VERWALTUNGS GMBH 151131 7.00 CB | 0.00 | XS2905387697 |
| KONINKLIJKE KPN NV 210927 6.00 CB | 0.00 | XS2486270858 |
| BANCA IFIS SPA 130928 6.875 CB | 0.00 | IT0005561367 |
| VERIZON COMMUNICATIONS INC 180540 1.85 CB | 0.00 | XS2176561095 |
| PRIMO  TRITON WATER HLD 010429 6.25 CB | 0.00 | US74168RAC79 |
| GLOBAL MEDICAL RESPONSE 011032 7.38 CB | 0.00 | US37960BAD73 |
| VEOLIA ENVIRONNEMENT SA 220234 5.993 CB | 0.00 | FR001400KKC3 |
| VMED O2 UK FINANCING I PLC 310129 4.0 CB | 0.00 | XS2231189924 |
| EUROBANK ERG SVCS HLDGS 250434 FRN | 0.00 | XS2752471206 |
| PENNYMAC FIN SVCS INC 150234 6.75 CB | 0.00 | US70932MAH07 |
| HOWARD MIDSTREAM ENERGY 150134 6.63 CB | 0.00 | US442722AD63 |
| CENTURIA CAPITAL LTD | 0.00 | AU000000CNI5 |
| PARK INTERMEDIATE HOLDINGS LLC 011028 5.875 CB | 0.00 | US70052LAB99 |
| VALEO SE 120429 5.875 CB | 0.00 | FR001400L9Q7 |
| CREDIABANK SA 130635 FRN | 0.00 | XS3093364290 |
| PIAGGIO  C SPA 051030 6.50 CB | 0.00 | XS2696224315 |
| EUROPEAN INVESTMENT BANK 130531 1.625  GB | 0.00 | US298785JN70 |
| HEIMSTADEN AB 290130 8.38 CB | 0.00 | XS2984228838 |
| BANCA IFIS SPA 270229 5.50 CB | 0.00 | IT0005584260 |
| DANA FINANCING LUXEMBOURG SARL 150731 8.50 CB | 0.00 | XS2623489627 |
| APPLIED MATERIALS INC 010447 4.35 CB | 0.00 | US038222AM71 |
| BCP V MODULAR SERVICES FINANCE II PLC 301128 6.125 CB | 0.00 | XS2397447538 |
| TEXAS INSTRUMENTS INC 150339 3.875 CB | 0.00 | US882508BF00 |
| CROWN CASTLE INTERNATIONAL CORP 150131 2.25 CB | 0.00 | US22822VAT89 |
| SINOTRUK HONGKONG LIMITED | 0.00 | HK3808041546 |
| PIRAEUS BANK SA 130728 7.25 CB | 0.00 | XS2644936259 |
| AAREAL BANK AG 121234 FRN | 0.00 | DE000AAR0439 |
| UNEDIC 250534 0.10 CB | 0.00 | FR0014001ZY9 |
| CITYCON TREASURY BV 060329 6.50 CB | 0.00 | XS2778383898 |
| PACHELBEL BIDCO SPA 170531 7.125 CB | 0.00 | XS2816638873 |
| ALBERTA PROVINCE OF 220730 1.30 GB | 0.00 | US013051EM50 |
| INTERNATIONAL DESIGN GROUP SPA 151128 10.00 CB | 0.00 | XS2719293826 |
| NATIONAL BANK OF GREECE SA 280635 5.875 CB | 0.00 | XS2790334184 |
| CANARY WHARF GROUP INVESTMENT HOLDINGS PLC 230428 | 0.00 | XS2327414731 |
| JPMORGAN CHASE AND CO 191131 1.764 CB | 0.00 | US46647PBU93 |
| EPHIOS SUBCO 3 SARL 310131 7.875 CB | 0.00 | XS2734938249 |
| ILIAD SA 150229 5.375 CB | 0.00 | FR001400MLX3 |
| VIRGIN MEDIA SECURED FINANCE PLC 150130 4.25 CB | 0.00 | XS2062666602 |
| WEBUILD SPA 270928 7.00 CB | 0.00 | XS2681940297 |
| CHANNEL LINK 300650 SF | 0.00 | XS1620778727 |
| AMGEN INC 150651 4.663 CB | 0.00 | US031162CF59 |
| HOLDNG DINFRA METIERS 241029 4.88 CB | 0.00 | XS2918553855 |
| PFIZER 150643 2.735 CB | 0.00 | XS1738994596 |
| ENERGO PRO AS 270530 8.00 CB | 0.00 | XS3063695715 |
| HUNTSMAN INTERNATIONAL L 150631 2.95 CB | 0.00 | US44701QBF81 |

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| TELECOM ITALIA SPA 150228 6.875 CB | 0.00 | XS2581393134 |
| BENTELER INTERNATIONAL A 150631 7.25 CB | 0.00 | XS3103603091 |
| ILIAD SA 020531 5.375 CB | 0.00 | FR001400PRQ7 |
| PIRAEUS BANK SA 160430 5.00 CB | 0.00 | XS2802909478 |
| ACCORINVEST GROUP SA 151029 6.375 CB | 0.00 | XS2900445375 |
| BANK OF CYPRUS HOLDINGS 231031 FRN | 0.00 | XS2333239692 |
| PROMOTORA Y OPERADORA DE INFRSTRCTR | 0.00 | MX01PI000005 |
| BANCA IFIS SPA 190127 6.125 CB | 0.00 | XS2577518488 |
| BIG RIVER STEEL LLC 310129 6.625 CB | 0.00 | US08949LAB62 |
| FREEDOM MORTGAGE CORP 150127 6.625 CB | 0.00 | US35640YAJ64 |
| NEXANS SA 050428 5.50 CB | 0.00 | FR001400H0F5 |
| FNMA FNCL 010247 3.5 MBS POOL NO BD5046 | 0.00 | US3140FCTC25 |
| PROJECT GRAND UK PLC 010629 9.00 CB | 0.00 | XS2848791989 |
| HELIOS SOFTWARE HOLDINGS INC 010529 7.875 CB | 0.00 | XS2808407188 |
| ALPHA SERVICES AND HOLDINGS SA 130934 6.00 CB | 0.00 | XS2835739660 |
| SOUTHERN CALIFORNIA EDISON CO 010250 3.65 CB | 0.00 | US842400GT44 |
| ENGINEERING SPA 150230 8.625 CB | 0.00 | XS2988687682 |
| AUSTRIA REPUBLIC OF GOVERNMENT 230534 2.40 GB | 0.00 | AT0000A10683 |
| CONSTELLIUM SE 150628 5.625 CB | 0.00 | US21039CAA27 |
| GRUENENTHAL GMBH 150530 6.75 CB | 0.00 | XS2615562274 |
| NEOPHARMED GENTILI SPA 080430 7.125 CB | 0.00 | XS2797353401 |
| DEUT PFANDBRIEFBANK AG 041035 FRN | 0.00 | DE000A382657 |
| EVERSHOLT FUNDING PLC 300640 2.742 SF | 0.00 | XS2194483330 |
| ECOLAB INC 010232 2.125 CB | 0.00 | US278865BM17 |
| TRANSDIGM INC 010529 4.875 CB | 0.00 | US893647BQ97 |
| OPTICS BIDCO SPA 150228 6.875 CB | 0.00 | XS2804500572 |
| NEWELL BRANDS INC 150532 6.63 CB | 0.00 | US651229BE57 |
| GOODYEAR TIRE AND RUBBER CO 300431 5.25 CB | 0.00 | US382550BJ95 |
| LANSFORSAKRINGAR HYPOTEK AB PUBL 010730 6.25 CB | 0.00 | XS2842976875 |
| ONEMAIN FINANCE CORP 151131 7.125 CB | 0.00 | US682691AG50 |
| FNAC DARTY SA 010429 6.00 CB | 0.00 | XS2778270772 |
| HOME DEPOT INC 150351 2.375 CB | 0.00 | US437076CG52 |
| MOBILUX FINANCE SAS 150530 7.00 CB | 0.00 | XS2810278163 |
| MIRAE ASSET SECURITIES CO LTD | 0.00 | KR7006800007 |
| UNICAJA BANCO SA 220634 FRN | 0.00 | ES0280907041 |
| LCPR SENIOR SECURED FINANCING DAC 151027 6.75 CB | 0.00 | US50201DAA19 |
| SCHAEFFLER AG 010431 5.38 CB | 0.00 | DE000A4DFLQ6 |
| REAL HERO MERGER SUB 2 INC 010229 6.25 CB | 0.00 | US75602BAA70 |
| EUROPEAN UNION 040735 0.00 GB | 0.00 | EU000A285VM2 |
| LHMC FINCO 2 SARL 150530 8.63 CB | 0.00 | XS3049411971 |
| WHIRLPOOL CORP 010343 5.15 CB | 0.00 | US96332HCG20 |
| EASTERN EUROPEAN ELECT 150530 6.50 CB | 0.00 | XS3073101712 |
| TUAS LIMITED ORDINARY FULLY PAID DEFERRED | 0.00 | AU0000089724 |
| NEINOR HOMES SLU 150230 5.88 CB | 0.00 | XS2933536034 |
| HEATHROW FINANCE PLC 010929 4.625 STEP | 0.00 | XS2081020872 |
| TUI CRUISES GMBH 150429 6.25 CB | 0.00 | XS2804599509 |
| BELLEVUE GOLD LIMITED ORDINARY FULLY PAID | 0.00 | AU0000019374 |
| CIRSA FINANCE INTERNATIONAL SARL 150329 6.50 CB | 0.00 | XS2760863329 |
| BEIERSDORF AG | 0.00 | DE0005200000 |
| WEBUILD SPA 200629 5.375 CB | 0.00 | XS2830945452 |
| AKROPOLIS GROUP UAB 150530 6.00 CB | 0.00 | XS3046302488 |
| DOBANK SPA 280230 7.00 CB | 0.00 | XS2999576080 |
| ALSTRIA OFFICE AG 200331 5.50 CB | 0.00 | XS3025437982 |
| VODAFONE GROUP PLC 031078 4.20 CB | 0.00 | XS1888179550 |
| DYNAMO NEWCO II GMBH 151031 6.25 CB | 0.00 | XS2910523716 |
| DEUTSCHE LUFTHANSA AG 150155 FRN | 0.00 | XS2965681633 |
| HT TROPLAST GMBH 150728 9.375 CB | 0.00 | XS2649707846 |

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| CROWN EUROPEAN HOLDINGS SA 150528 5.00 CB | 0.00 | XS2623222978 |
| WEBUILD SPA 300430 4.88 CB | 0.00 | XS2922654418 |
| GRAND CITY PROPERTIES FINANCE SARL 160130 6.125 CB | 0.00 | XS2799494633 |
| VERISURE HOLDING AB 151027 9.25 CB | 0.00 | XS2541437583 |
| SOFTBANK GROUP CORP 100731 5.88 CB | 0.00 | XS3109835192 |
| BANIJAY ENTERTAINMENT SAS 010529 7.00 CB | 0.00 | XS2690055996 |
| CENTURION BIDCO SPA 150528 11.125 CB | 0.00 | XS2620212386 |
| CT INVESTMENT GMBH 150430 6.375 CB | 0.00 | XS2792575453 |
| EUROPEAN UNION 220436 0.25 CB | 0.00 | EU000A3KP2Z3 |
| ABANCA CORP BANCARIA SA 111236 FRN | 0.00 | ES0265936064 |
| CECONOMY AG 150729 6.25 CB | 0.00 | XS2854329104 |
| SANIIKOS FINANCIAL HLDG 310730 7.25 CB | 0.00 | XS2864440321 |
| ALLWYN ENTERTAINMENT FINANCING UK PLC 300430 7.25 CB | 0.00 | XS2615937187 |
| ICCREA BANCA SPA 180132 FRN | 0.00 | XS2397352662 |
| NICKEL INDUSTRIES LIMITED | 0.00 | AU0000018236 |
| SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD | 0.00 | CNE100003G67 |
| FORTRESS TRANSPORTATION AND INFRASTRUCTUR IN | 0.00 | US34960PAE16 |
| TRIVIUM PACKAGING FIN 150730 6.63 CB | 0.00 | XS3080735726 |
| ALLSTATE CORP 151230 1.45 CB | 0.00 | US020002BJ95 |
| SES SA 120954 FRN | 0.00 | XS2898762864 |
| KION GROUP AG 201129 4.00 CB | 0.00 | XS2938562068 |
| PERRIGO FINANCE UNLIMITE 300932 5.38 CB | 0.00 | XS2903463987 |
| DRAX FINCO PLC 150429 5.875 CB | 0.00 | XS2808453455 |
| MAHLE GMBH 020531 6.50 CB | 0.00 | XS2810867742 |
| VODAFONE GROUP PLC 040681 3.25 CB | 0.00 | US92857WBV19 |
| EIRCOM FINANCE DAC 151229 5.75 CB | 0.00 | XS2849598417 |
| ILIAD SA 151229 4.25 CB | 0.00 | FR001400TL99 |
| COMPAGNIE PLASTIC OMNIUM SE 130329 4.875 CB | 0.00 | FR001400OLD1 |
| TEREOS FINANCE GROUPE I SA 150428 7.25 CB | 0.00 | XS2532478430 |
| EUROPEAN UNION 040237 0.40 CB | 0.00 | EU000A3K4C42 |
| PINNACLE BIDCO PLC 111028 8.25 CB | 0.00 | XS2696090286 |
| CHINA STATE CONSTRUCTION INT | 0.00 | KYG216771363 |
| JAGUAR LAND ROVER AUTOMOTIVE PLC 151126 6.875 CB | 0.00 | XS2010037682 |
| KRONOS INTERNATIONAL INC 150329 9.50 CB | 0.00 | XS2763521643 |
| BOELS TOPHOLDING BV 150530 5.75 CB | 0.00 | XS2806449190 |
| NEXANS SA 110330 4.25 CB | 0.00 | FR001400OL29 |
| PHOENIX PIB DUTCH FINANCE BV 100729 4.875 CB | 0.00 | XS2856820704 |
| BANCO DE CREDITO SOCIAL COOPERATIVO SA 271131 5.25 CB | 0.00 | XS2332590632 |
| SOFTBANK GROUP CORP 080732 5.75 CB | 0.00 | XS2854423469 |
| METRO AG 070329 4.63 CB | 0.00 | XS2778370051 |
| PLT VII FINANCE SARL 150631 6.00 CB | 0.00 | XS2834242435 |
| EUROPEAN UNION 040432 3.375 GB | 0.00 | EU000A1G1Q17 |
| TELECOM ITALIA SPA 170355 5.25 CB | 0.00 | XS0214965963 |
| VERISURE HOLDING AB 150530 5.50 CB | 0.00 | XS2816753979 |
| ZF EUROPE FINANCE BV 130329 6.125 CB | 0.00 | XS2681541327 |
| LOXAM SAS 150528 6.375 CB | 0.00 | XS2618428077 |
| PEU FIN PLC 010728 7.25 CB | 0.00 | |
| LOARRE INVESTMENTS SARL 150529 6.50 CB | 0.00 | XS2483510470 |
| TECHEM VERWALTUNGS 150729 5.375 CB | 0.00 | XS2767965853 |
| OI EUROPEAN GROUP BV 150528 6.25 CB | 0.00 | XS2624554320 |
| AFFLELOU SAS 250729 6.00 CB | 0.00 | XS2864442376 |
| DUFRY ONE BV 180431 4.75 CB | 0.00 | XS2802883731 |
| ROQUETTE FRERES SA 251129 FRN | 0.00 | FR001400U3Q9 |
| TELEFONICA EMISIONES SAU 200636 7.045 | 0.00 | US87938WAC73 |
| WEPA HYGIENEPROD GMBH 150131 5.625 CB | 0.00 | DE000A3824W1 |
| VIRGIN MEDIA SECURED FINANCE PLC 150830 4.125 CB | 0.00 | XS2010031214 |
| LOTTOMATICA SPA 010630 5.375 CB | 0.00 | XS2824643220 |

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|---|---|---|
| LUNA 1.5 SARL 010732 10.50 CB | 0.00 | XS3148254389 |
| BANCA SELLA HOLDING 180729 FRN | 0.00 | IT0005605115 |
| OPTION CARE HEALTH INC 311029 4.375 CB | 0.00 | US68404LAA08 |
| ACCORINVEST GROUP SA 150532 5.63 CB | 0.00 | XS3049460242 |
| CIDRON AIDA FINCO SARL 271031 7.00 CB | 0.00 | XS3046352319 |
| BFF BANK SPA 300328 FRN | 0.00 | IT0005619140 |
| BE SEMICONDUCTOR INDUSTRIES NV 150731 4.50 CB | 0.00 | XS2858130771 |
| ABBVIE INC 211149 4.25 CB | 0.00 | US00287YCB39 |
| CMA CGM SA 150729 5.50 CB | 0.00 | XS2852136816 |
| PIRAEUS BANK SA 031127 3.875 CB | 0.00 | XS2400040460 |
| ACCORINVEST GROUP SA 151131 5.50 CB | 0.00 | XS2926264529 |
| ACCORINVEST GROUP SA 150530 5.38 CB | 0.00 | XS3049459749 |
| CALIFORNIA BUYERATLANTI 150232 5.63 CB | 0.00 | XS2929941503 |
| GOLDSTORY SAS 010230 6.75 CB | 0.00 | XS2761223127 |
| FNAC DARTY SA 010432 4.75 CB | 0.00 | XS3022166493 |
| AMERICAN FINANCE TRUST INC 300928 4.50 CB | 0.00 | US02608AAA79 |
| DISCOVERY COMMUNICATIONS 150529 4.125 CB | 0.00 | US25470DCA54 |
| KONINKLIJKE KPN NV 180629 4.875 CB | 0.00 | XS2824778075 |
| OEG FINANCE PLC 270929 7.25 CB | 0.00 | XS2906227785 |
| KRONOS ACQUISITION HOLDINGS INC 300631 8.25 CB | 0.00 | US50106GAG73 |
| ILLIMITY BANK SP 071031 FRN | 0.00 | XS2361258317 |
| KAISER FOUNDATION HOSPITALS 010547 4.15 CB | 0.00 | US48305QAD51 |
| FORVIA SE 150629 5.13 CB | 0.00 | XS2774391580 |
| KONINKLIJKE FRIESLANDCAMPINA NV 231029 FRN | 0.00 | XS2913056797 |
| HOLDING DINFRASTRUCTURES DES METIERS DE 060427 4.50 | 0.00 | XS2608828641 |
| CROWN EUROPEAN HOLDINGS SA 150329 4.75 CB | 0.00 | XS2730661100 |
| VOLVO CAR AB 080530 4.75 CB | 0.00 | XS2811097075 |
| ILIAD HOLDING SAS 150430 5.375 CB | 0.00 | XS2943818059 |
| OI EUROPEAN GROUP BV 010629 5.25 CB | 0.00 | XS2825597656 |
| REXEL SA 150930 5.25 CB | 0.00 | XS2655993033 |
| VOLVO CAR AB 310528 4.25 CB | 0.00 | XS2486825669 |
| TUI CRUISES GMBH 150530 5.00 CB | 0.00 | XS2941359288 |
| SOFTBANK GROUP CORP 300727 5.25 CB | 0.00 | XS1266661013 |
| AVIS BUDGET FINANCE PLC 310730 7.25 CB | 0.00 | XS2648489388 |
| VALEO SE 200531 5.13 CB | 0.00 | FR001400WJR8 |
| UNIPOLSAI ASSICURAZIONI SPA 010328 3.875 CB | 0.00 | XS1784311703 |
| APOLLO COMMERCIAL REAL ESTATE FINANCE INC 150629 | 0.00 | US03762UAD72 |
| MATTERHORN TELECOM SA 300130 4.50 CB | 0.00 | XS2985311518 |
| MPH ACQUISITION HOLDINGS LLC 311230 5.75 GB | 0.00 | US553283AG73 |
| NEXANS SA 290529 4.125 CB | 0.00 | FR001400Q5V0 |
| PROGROUP AG 150429 5.13 CB | 0.00 | DE000A383CQ2 |
| DUFRY ONE BV 230532 4.50 CB | 0.00 | XS3037720227 |
| PLAYTECH PLC 280628 5.875 CB | 0.00 | XS2641928036 |
| BUMRUNGRAD INTERNATIONAL HOSPITAL PCL | 0.00 | TH0168010R13 |
| TUI AG 150329 5.875 CB | 0.00 | XS2776523669 |
| TSINGTAO BREWERY CO LTD | 0.00 | CNE0000009Y3 |
| VERISURE HOLDING AB 010228 7.125 CB | 0.00 | XS2581647091 |
| IREN SPA 230130 FRN | 0.00 | XS2977890313 |
| NISSAN MOTOR CO 170733 6.38 CB | 0.00 | XS2999659886 |
| GETLINK SE 150430 4.13 CB | 0.00 | XS2937174196 |
| NIBC BANK NV 120635 FRN | 0.00 | XS2959410577 |
| RCI BANQUE SA 240337 FRN | 0.00 | FR001400Y5Z1 |
| GARRETT MOTION HOLDINGS INC 310532 7.75 CB | 0.00 | US366504AA61 |
| APCOA GROUP GMBH 150431 6.00 CB | 0.00 | XS2911131253 |
| SNF GROUP SACA 150332 4.50 CB | 0.00 | XS3021201887 |
| REKEEP SPA 150929 9.00 CB | 0.00 | XS3005193183 |
| AIR FRANCE KLM SA 210530 FRN | 0.00 | FR001400ZKL2 |

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| GRUENENTHAL GMBH 151131 4.63 CB | 0.00 | XS2951378434 |
| CONSTELLIUM SE 150832 5.38 CB | 0.00 | XS2870878456 |
| ENERGIA GROUP ROI FINANCECO DAC 310728 6.875 CB | 0.00 | XS2656464844 |
| BOELS TOPHOLDING BV 150229 6.25 CB | 0.00 | XS2679767082 |
| ABERTIS INFRAESTRUCTURAS FINANCE BV 230231 FRN | 0.00 | XS3074459994 |
| CHINA FEIHE LTD | 0.00 | KYG2121Q1055 |
| EUSHI FINANCE INC 151254 FRN | 0.00 | US29882DAB91 |
| ZHEJIANG EXPRESSWAY CO LTD | 0.00 | CNE1000004S4 |
| Q PARK HOLDING I BV 150230 5.125 CB | 0.00 | XS2848642984 |
| STARBUCKS CORP 150849 4.45 CB | 0.00 | US855244AU31 |
| ONTEX GROUP NV 150430 5.25 CB | 0.00 | BE6362174417 |
| J M SMUCKER CO 151153 6.50 CB | 0.00 | US832696AZ12 |
| BRISTOL MYERS SQUIBB CO 151163 6.40 CB | 0.00 | US110122EC85 |
| Q PARK HOLDINGS I BV 010329 5.125 CB | 0.00 | XS2747580319 |
| CCF HOLDING SAS 270535 FRN | 0.00 | FR001400XHB4 |
| UNITED GROUP BV 150231 6.75 CB | 0.00 | XS2758078930 |
| KAPLA HOLDING SAS 300431 5.00 CB | 0.00 | XS2971567560 |
| FNMA FNCL 010653 5.00 MBS POOL NO MA5038 | 0.00 | US31418ES431 |
| RAY FINANCING LLC 150731 6.50 CB | 0.00 | XS2854277626 |
| NATIONAL GRID ELECTRICITY TRANSMISSION PLC 170440 2.00 | 0.00 | XS2157487237 |
| PROGROUP AG 150431 5.375 CB | 0.00 | DE000A383CE8 |
| WEBUILD SPA 280127 3.63 CB | 0.00 | XS2102392276 |
| SCHAEFFLER AG 140829 4.75 CB | 0.00 | DE000A3823S1 |
| ALEXANDRITE LAKE LUX HOL 300730 6.75 CB | 0.00 | XS3104473312 |
| SUMMER BIDCO BV 150229 10.00 CB PIK | 0.00 | XS2758100296 |
| DOTDASH MEREDITH INC 150632 7.63 CB | 0.00 | US25849JAA88 |
| BK LC LUX FINCO 1 SARL 300429 5.25 CB | 0.00 | XS2338167104 |
| ERAMET SA 220528 7.00 CB | 0.00 | FR001400HZE3 |
| FMCC FGLM 010847 4.00 MBS POOL NO G08775 | 0.00 | US3128MJ2H23 |
| ERAMET SA 301129 6.50 CB | 0.00 | FR001400QC85 |
| DOLCETTO HOLDCO SPA 140732 5.63 CB | 0.00 | XS3106724241 |
| ANHUI GUJING DISTL | 0.00 | CNE000000K82 |
| OPTIMA BANK SA 250935 FRN | 0.00 | XS3104415545 |
| BANCA POPOLARE DI SONDRIO SCP 250232 3.875 CB | 0.00 | XS2411537033 |
| COMPAGNIE DE FINANCEMENT FONCIER SA 291035 0.01 CB | 0.00 | FR00140009U0 |
| ACCOR SA 4.875 060730 FRN | 0.00 | FR001400SCF6 |
| PAPREC HOLDING SA 150732 4.50 CB | 0.00 | XS3111831254 |
| CONTOURGLOBAL POWER HLDG 280230 5.00 CB | 0.00 | XS2988562554 |
| SUNRISE FINCO I BV 150532 4.63 CB | 0.00 | XS3082828560 |
| ELIOR GROUP SA 150330 5.63 CB | 0.00 | XS2980875376 |
| PEPSICO INC 161039 0.875 CB | 0.00 | XS2064302735 |
| EAST JAPAN RAILWAY CO 150939 1.104 CB | 0.00 | XS2385121749 |
| FNMA FNCL 010551 3.00 MBS POOL NO FS1916 | 0.00 | US3140XHDW48 |
| GNMA G2SF 200647 3.50 MBS POOL NO MA4510 | 0.00 | US36179TAK16 |
| BANCO COMERCIAL PORTUGUES SA 170532 4.00 CB | 0.00 | PTBCPGOM0067 |
| OVH GROUPE SAS 050231 4.75 CB | 0.00 | XS2992020037 |
| MONITCHEM HOLDCO 2 SA 010528 8.75 CB | 0.00 | XS2615006470 |
| TEREOS FINANCE GROUPE I 300430 5.88 CB | 0.00 | XS2838492101 |
| GARFUNKELUX HOLDCO 3 SA 010928 9.00 CB | 0.00 | XS3075044050 |
| TEAMSYSTEM SPA 010731 5.00 CB | 0.00 | XS3101363011 |
| VF CORP 070329 4.25 CB | 0.00 | XS2592659671 |
| EDREAMS ODIGEO SA 301230 4.88 CB | 0.00 | XS3091931058 |
| BUBBLES BIDCO SPA 300931 6.50 CB | 0.00 | XS2904660755 |
| SHIBA BIDCO SPA 311028 4.50 CB | 0.00 | XS2397065330 |
| TEREOS FINANCE GROUPE I SA 300427 4.75 CB | 0.00 | XS2413862108 |
| FISERV INC 010749 4.4 CB | 0.00 | US337738AV08 |
| BANCA MONTE DEI PASCHI S 280531 FRN | 0.00 | IT0005652448 |

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|---|---|---|
| EUROBANK ERG SVCS HLDGS 300435 FRN | 0.00 | XS2987792269 |
| ARAMARK INTL FINANCE 150433 4.38 CB | 0.00 | XS3023482436 |
| SPIE SA 280530 3.75 CB | 0.00 | FR001400ZYD0 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 250536 0.375 | 0.00 | FR0014002GB5 |
| SNCF RESEAU SA 201247 2.25 GB | 0.00 | XS1648462023 |
| NIDDA HEALTHCARE HOLDING 231030 5.38 CB | 0.00 | XS3067482896 |
| PAPREC HOLDING SA 150730 4.13 CB | 0.00 | XS3111830959 |
| LEGEND BIOTECH CORP | 0.00 | US52490G1022 |
| INTRUM INV AND FIN 110927 8.00 CB | 0.00 | XS3091984842 |
| GNMA GNMA 150139 6.0 MBS POOL NO 698012 | 0.00 | US36296QN548 |
| LEVI STRAUSS  CO 150830 4.00 CB | 0.00 | XS3124322424 |
| HEIMSTADEN AB 240131 7.36 CB | 0.00 | XS3120113876 |
| SAKS GLOBAL ENTERPRS LLC 151229 11.00 CB | 0.00 | US79380MAD74 |
| SCIL IV LLC 011126 4.375 CB | 0.00 | XS2401849315 |
| LUTECH 150527 5.00 CB | 0.00 | XS2339830049 |
| GRUENENTHAL GMBH 150528 4.125 CB | 0.00 | XS2337703537 |
| IOI CORPORATION BHD | 0.00 | MYL1961OO001 |
| SECHE ENVIRONNEMENT SACA 250330 4.50 CB | 0.00 | XS2895496680 |
| ALPHA BANK SA 230736 FRN | 0.00 | XS3124434492 |
| JAGUAR LAND ROVER AUTOMOTIVE PLC 150728 4.50 CB | 0.00 | XS2364593579 |
| JACK HENRY & ASSOCIATES INC | 0.00 | US4262811015 |
| WP AP TELECOM HOLDINGS III BV 150130 5.50 CB | 0.00 | XS2417092132 |
| FNMA FNCL 011052 4.00 MBS POOL NO MA4783 | 0.00 | US31418EJ505 |
| BERTELSMANN SE CO KGAA 230475 3.50 CB | 0.00 | XS1222594472 |
| FIS FABBRICA ITALIANA SINTETICI SPA 010827 5.625 CB | 0.00 | XS2436585355 |
| Q PARK HOLDING I BV 010930 4.25 CB | 0.00 | XS3090067805 |
| VICTORY GIANT TECHNOLOGY HUIZHOU ORD SHS A | 0.00 | CNE1000020V4 |
| IGT LOTTERY HOLDINGS BV 150330 4.25 CB | 0.00 | XS2893175625 |
| SES SA 120954 FRN | 0.00 | XS2899636935 |
| VOLVO CAR AB 071027 2.50 CB | 0.00 | XS2240978085 |
| PRIMO  TRITON WATER HLD 311028 3.875 CB | 0.00 | XS3004167642 |
| OLYMPUS WATER US HOLDING CORP 011028 3.875 CB | 0.00 | XS2391351454 |
| UNIBAIL RODAMCO 110631 4.75 FRN | 0.00 | FR0014012J64 |
| WEBUILD SPA 030731 4.13 CB | 0.00 | XS3106096178 |
| SUMBER ALFARIA TRIJAYA TBK PT | 0.00 | ID1000128705 |
| FRONERI LUX FINCO SARL 010832 4.75 CB | 0.00 | XS3123695671 |
| KAIXO BONDCO TELECOM SA 300929 5.125 CB | 0.00 | XS2397198487 |
| SIG PLC 311029 9.75 CB | 0.00 | XS2919902820 |
| REXEL SA 150930 4.00 CB | 0.00 | XS3146987543 |
| LOXAM SAS 150230 4.25 CB | 0.00 | XS2982117694 |
| ZF EUROPE FINANCE BV 310129 4.75 CB | 0.00 | XS2757520965 |
| FNMA FNCL 010146 3.50 MBS POOL NO BA6886 | 0.00 | US3140EBUL31 |
| AU OPTRONICS CORP | 0.00 | TW0002409000 |
| CPI PROPERTY GROUP SA 161168 4.875 CB | 0.00 | XS2231191748 |
| BYD CO LTD | 0.00 | CNE100001526 |
| USI INC 150132 7.50 CB | 0.00 | US90346KAB52 |
| TECHEM VERWALTUNGSGESELL 150732 4.63 CB | 0.00 | XS3101387895 |
| OPTICS BIDCO SPA 121027 2.375 CB | 0.00 | XS2804500226 |
| OPMOBILITY 050231 4.30 CB | 0.00 | FR0014011OU0 |
| US FOODS INC 150132 7.25 CB | 0.00 | US90290MAH43 |
| FIESTA PURCHASER INC 010331 7.875 CB | 0.00 | US31659AAA43 |
| LCPR SENIOR SECURED FINANCING DAC 150729 5.125 CB | 0.00 | US50201DAD57 |
| HEIMSTADEN BOSTAD AB 130170 3.625 CB | 0.00 | XS2397251807 |
| BAYER AG 250382 4.50 CB | 0.00 | XS2451802768 |
| BRUNELLO BIDCO SPA 150228 3.50 CB | 0.00 | XS2295690742 |
| ASK CHEM DE HOLD GMBH 151129 10.00 CB | 0.00 | XS2919072962 |
| PUBLIC POWER CORP 310728 3.38 CB | 0.00 | XS2359929812 |

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|---|---|---|
| AYALA CORPORATION | 0.00 | PHY0486V1154 |
| LOXAM SAS 150227 4.50 CB | 0.00 | XS2401886788 |
| TEREOS FINANCE GROUPE I 300431 5.75 CB | 0.00 | XS2967912887 |
| TWILIO INC 150331 3.875 CB | 0.00 | US90138FAD42 |
| ACS ACTIVIDADES CONS Y S 110630 3.75 CB | 0.00 | XS3029358317 |
| GNMA G2SF 200552 2.50 MBS POOL NO MA8042 | 0.00 | US36179W5B07 |
| MOLSON COORS BREWING CO 150746 4.20 CB | 0.00 | US60871RAH30 |
| ZF NORTH AMERICA CAPITAL INC 230432 6.875 CB | 0.00 | US98877DAG07 |
| RINGCENTRAL INC 150830 8.50 CB | 0.00 | US76680RAJ68 |
| BANCA IFIS SPA 151129 3.63 CB | 0.00 | IT0005660094 |
| BELDEN INC 150727 3.375 CB | 0.00 | XS1640668940 |
| TELENET FINANCE LUXEMBOURG 010328 3.5 CB | 0.00 | BE6300371273 |
| BEACON MOBILITY CORP 010830 7.25 CB | 0.00 | US073644AA49 |
| ORACLE CORP 010440 3.60 CB | 0.00 | US68389XBW48 |
| MYTILINEOS SA 301026 2.25 CB | 0.00 | XS2337604479 |
| DANA FINANCING LUX SARL 150729 3.00 CB | 0.00 | XS2345050251 |
| HAPAG LLOYD AG 150428 2.50 CB | 0.00 | XS2326548562 |
| L BRANDS INC  011030 6.625 CB | 0.00 | US501797AW48 |
| SILGAN HOLDINGS INC 150231 4.25 CB | 0.00 | XS3176108747 |
| UNICAJA BANCO SA 190732 3.125 CB | 0.00 | ES0280907025 |
| AVANTOR FUNDING INC 150728 3.875 CB | 0.00 | XS2205083749 |
| UPCB FINANCE VII LTD 150629 3.625 CB | 0.00 | XS1634252628 |
| FAURECIA SE 150227 2.75 CB | 0.00 | XS2405483301 |
| UNITED GROUP BV 150828 4.63 CB | 0.00 | XS2010027881 |
| GESTAMP AUTOMOCION SA 151030 4.38 CB | 0.00 | XS3193932699 |
| AZZURRA AEROPORTI SPA 300527 2.63 CB | 0.00 | XS2208302179 |
| WEPA HYGIENEPRODUKTE GMBH 151227 2.875 CB | 0.00 | DE000A254QA9 |
| NATURGY FINANCE IBERIA SA 231126 FRN | 0.00 | XS2406737036 |
| CIRSA FINANCE INTERNATIONAL SARL 150327 4.50 CB | 0.00 | XS2388186996 |
| BELDEN INC 150328 3.875 CB | 0.00 | XS1789515134 |
| PAPREC HOLDING SA 010728 3.50 CB | 0.00 | XS2349786835 |
| MOBILUX FINANCE SASU 150728 4.25 CB | 0.00 | XS2357737910 |
| CONTOURGLOBAL POWER HLDG 010128 3.13 CB | 0.00 | XS2274816177 |
| PICARD BONDCO 010727 STEP | 0.00 | XS2361344315 |
| KENNEDY WILSON INC 010331 5.00 CB | 0.00 | US489399AM73 |
| MARKET BIDCO FINCO PLC 310131 6.75 CB | 0.00 | XS3121788692 |
| ADLER PELZER HOLDING GMBH 010427 9.50 CB | 0.00 | XS2623604233 |
| CITYCON TREASURY BV 150127 2.38 CB | 0.00 | XS1822791619 |
| ALLY FINANCIAL INC 140233 6.70 CB | 0.00 | US02005NBS80 |
| LEVI STRAUSS AND CO 010331 3.50 CB | 0.00 | US52736RBJ05 |
| INTERNATIONAL GAME TECHNOLOGY PLC 150428 2.375 CB | 0.00 | XS2051904733 |
| UNITED GROUP BV 010230 5.25 CB | 0.00 | XS2434783911 |
| EC FINANCE PLC 151026 STEP | 0.00 | XS2389984175 |
| GNMA G2SF 200254 6.50 MBS POOL NO MA9490 | 0.00 | US36179YRK28 |
| SONY FINANCIAL HOLDINGS INC TEMP | 0.00 | JP3435350008 |
| CENTRIENT HOLDING BV 300530 6.75 CB | 0.00 | XS3045391607 |
| UPC HOLDINGS BV 150629 3.875 CB | 0.00 | XS1629969327 |
| MATTERHORN TELECOM 3.875 151030 CB | 0.00 | XS3186949585 |
| SOFTBANK GROUP CORP 190929 4.00 CB | 0.00 | XS1684385591 |
| FIBER BIDCO SPA 150631 6.125 CB | 0.00 | XS2821787962 |
| EVONIK INDUSTRIES AG 020981 1.375 CB | 0.00 | DE000A3E5WW4 |
| NATIONAL EXPRESS GROUP PLC 201128 2.375 CB | 0.00 | XS2081477817 |
| EUTELSAT SA 130727 2.25 CB | 0.00 | FR0013422623 |
| GUALA CLOSURES SPA 150628 3.25 CB | 0.00 | XS2357812556 |
| OSAIC HOLDINGS INC 010832 6.75 CB | 0.00 | US00791GAB32 |
| CAN PACK SA 011127 2.375 CB | 0.00 | XS2247616514 |
| VILLA DUTCH BIDCO BV 031129 9.00 CB | 0.00 | XS2541618299 |

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| BAYER US FINANCE II LLC 150744 4.40 CB | 0.00 | US07274NBF96 |
| ESSELUNGA SPA 251027 1.875 CB | 0.00 | XS1706922256 |
| US FOODS INC 150928 6.875 CB | 0.00 | US90290MAG69 |
| TEVA PHARMACEUTICAL FINANCE NETHERLANDS II B 310327 | 0.00 | XS1211044075 |
| ZF EUROPE FINANCE BV 231027 2.50 CB | 0.00 | XS2010039977 |
| BERTRAND FRANCHISE FINANCE SAS 180730 6.50 CB | 0.00 | XS2831585786 |
| TRIODOS BANK NV 050232 FRN | 0.00 | XS2401175927 |
| INDOFOOD CBP SUKSE | 0.00 | ID1000116700 |
| WHIRLPOOL FINANCE LUXEMBOURG SARL 021126 1.25 CB | 0.00 | XS1514149159 |
| NORTHRIVER MIDSTREAM FINANCE LP 150732 6.75 CB | 0.00 | US66679NAB64 |
| ZF FINANCE GMBH 250527 2.75 CB | 0.00 | XS2262961076 |
| GULF BANK KSCP | 0.00 | KW0EQ0100028 |
| NOVELIS SHEET INGOT GMBH 150429 3.375 CB | 0.00 | XS2326493728 |
| PERU REPUBLIC OF GOVERNMENT 150172 3.60 GB | 0.00 | US715638DW93 |
| AVIENT CORP 010830 7.125 CB | 0.00 | US05368VAA44 |
| BALL CORP 150327 1.50 CB | 0.00 | XS2080318053 |
| UNITED GROUP BV 150228 3.625 CB | 0.00 | XS2111947748 |
| TOUCAN FINCO LTD 150530 8.25 CB | 0.00 | XS3069882630 |
| GNMA G2SF 200153 4.50 MBS POOL NO MA8568 | 0.00 | US36179XQV19 |
| SHERWOOD FINANCING PLC 151229 7.63 CB | 0.00 | XS2953568479 |
| STANFORD HEALTH CARE 151148 3.795 CB | 0.00 | US85434VAA61 |
| GOODYEAR EUROPE BV 150828 2.75 CB | 0.00 | XS2390510142 |
| SUMMER BC HOLDCO B SARL 150230 5.88 CB | 0.00 | XS2998755040 |
| SPCM SA 010229 2.625 CB | 0.00 | XS2234516164 |
| DELEK LOG PARTFINANCE 300633 7.38 CB | 0.00 | US24665FAE25 |
| CPI PROPERTY GROUP SA 220730 4.75 CB | 0.00 | XS3126635039 |
| NATIONSTAR MORTGAGE HOLDINGS INC 151131 5.75 CB | 0.00 | US63861CAE93 |
| ZIGGO BOND CO BV 151132 6.13 CB | 0.00 | XS2914769299 |
| WARNERMEDIA HOLDINGS INC 170533 4.69 CB | 0.00 | XS3099829593 |
| PUBLIC SERVICE ELECTRIC AND GAS CO 010346 3.80 CB | 0.00 | US74456QBQ82 |
| PARK INTERMEDIATE HOLDINGS LLC 010230 7.00 CB | 0.00 | US70052LAD55 |
| FNMA FNCL 010553 5.50 MBS POOL NO MA5010 | 0.00 | US31418ER854 |
| SEMPRA 011054 FRN | 0.00 | US816851BS71 |
| AMPLIFON SPA 130227 1.125 CB | 0.00 | XS2116503546 |
| CIA PARANAENSE DE PRF`B`NPV | 0.00 | BRCPLEACNPB9 |
| SOUTHERN CO 150355 FRN | 0.00 | US842587EB90 |
| X3G MERGECO SPA 150530 7.00 CB | 0.00 | XS3071308400 |
| VEO 151127 2.00 FRN | 0.00 | FR0014006IX6 |
| ZF FINANCE GMBH 060527 2.00 CB | 0.00 | XS2338564870 |
| REXEL SA 150628 2.125 CB | 0.00 | XS2332306344 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 180436 0.00 | 0.00 | US500769BR40 |
| CONSTELLIUM SE 150729 3.125 CB | 0.00 | XS2335148024 |
| BELDEN INC 150731 3.375 CB | 0.00 | XS2367228058 |
| SOFTBANK GROUP CORP060729 3.375 CB | 0.00 | XS2361255057 |
| HKD BNP PARIBAS A/C | 0.00 | |
| OLYMPUS WATER US HOLDING CORP 011029 5.375 CB | 0.00 | XS2391352932 |
| NISOURCE FINANCE CORP 300348 3.95 CB | 0.00 | US65473QBG73 |
| LITHIA MOTORS INC 150131 4.375 CB | 0.00 | US536797AF03 |
| 888 ACQUISITIONS LTD 300931 8.00 CB | 0.00 | XS3183180937 |
| ZHUZHOU CRRC TIMES ELECTRIC CO LTD | 0.00 | CNE100004QK2 |
| DERICHEBOURG 150728 2.25 CB | 0.00 | XS2351382473 |
| SILGAN HOLDINGS INC 010628 2.25 CB | 0.00 | XS2181577268 |
| ALBERTSONS COMPANIES INC 150228 6.50 CB | 0.00 | US01309QAA67 |
| ASHLAND SERVICES BV 300128 2.00 CB | 0.00 | XS2103218538 |
| ARENA LUXEMBOURG FINANCE SARL 010228 1.875 CB | 0.00 | XS2111944133 |
| JUDO CAPITAL HOLDINGS LTD | 0.00 | AU0000182271 |
| REXEL SA 151228 2.125 CB | 0.00 | XS2403428472 |

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| GRAPHIC PACKAGING INTERNATIONAL LLC 010229 2.625 CB | 0.00 | XS2407520936 |
| VONOVIA SE 140641 1.50 CB | 0.00 | DE000A3E5MK0 |
| HEIMSTADEN BOSTAD AB 291027 3.00 FRN | 0.00 | XS2357357768 |
| SECHE ENVIRONNEMENT SA 151128 2.25 CB | 0.00 | XS2399981435 |
| METIS MERGER SUB LLC 150529 6.50 CB | 0.00 | US59155LAA08 |
| VIRGIN MEDIA FINANCE PLC 150730 3.75 CB | 0.00 | XS2189766970 |
| TELECOM ITALIA SPA 180129 1.625 CB | 0.00 | XS2288109676 |
| HELLA GMBH  CO KGAA 260127 0.50 CB | 0.00 | XS2047479469 |
| PAYSAFE FINANCE PLC 150629 3.00 CB | 0.00 | XS2010028426 |
| CARNIVAL CORP 010529 5.13 CB | 0.00 | US143658CB65 |
| FORD OTOMOTIV SANAYI AS | 0.00 | TRAOTOSN91H6 |
| MPT OPER PARTNERSHIP 151026 0.993 CB | 0.00 | XS2390849318 |
| ZIGGO BV 150130 2.875 CB | 0.00 | XS2069016165 |
| GENERAL MOTORS FINANCIAL COMPANY INC 230628 5.80 CB | 0.00 | US37045XEH52 |
| FAURECIA SE 150629 2.375 CB | 0.00 | XS2312733871 |
| DOMETIC GROUP AB PUBL 290928 2.00 CB | 0.00 | XS2391403354 |
| ARDAGH METAL PACKAGING 010928 2.00CB | 0.00 | XS2310487074 |
| SOFTBANK GROUP CORP 060732 3.875 CB | 0.00 | XS2362416617 |
| GOLDMAN SACHS BANK USA 280156 FRN | 0.00 | US38141GC514 |
| CONSOLIDATED EDISON COMPANY OF NEW YORK INC 150554 | 0.00 | US209111GK37 |
| MAHLE GMBH 140528 2.375 CB | 0.00 | XS2341724172 |
| WHIRLPOOL FINANCE LUXEMBOURG SARL 091127 1.10 CB | 0.00 | XS1716616179 |
| DEMIRE DEUTSCHE MITTELSTAND REAL ESTATE AG 311227 | 0.00 | DE000A2YPAK1 |
| SYNTHOS SA 070628 2.50 CB | 0.00 | XS2348767836 |
| SYNTHOMER PLC 020529 7.375 CB | 0.00 | XS2805249641 |
| FANNIE MAE POOL 5.00 010939 MA5475 MBS | 0.00 | US31418FCM77 |
| WUXI APPTEC CO LTD | 0.00 | CNE1000031K4 |
| FMCC FNCL 010952 5.00 MBS POOL NO SD8246 | 0.00 | US3132DWET62 |
| TELEKOM MALAYSIA BERHAD | 0.00 | MYL4863OO006 |
| HACI OMER SABANCI HOLDINGS AS | 0.00 | TRASAHOL91Q5 |
| HOWARD HUGHES CORP 010828 5.375 CB | 0.00 | US44267DAD93 |
| BLH ESCROW 1 LLC 310130 11.00 CB | 0.00 | US093536AA89 |
| UGI INTERNATIONAL LLC 011229 2.50 CB | 0.00 | XS2414835921 |
| HCA INC 010355 6.20 CB | 0.00 | US404119DC05 |
| FNMA FNCL 010746 3.00 MBS POOL NO MA2670 | 0.00 | US31418B6G69 |
| FNMA FNCL 010852 4.00 MBS POOL NO MA4700 | 0.00 | US31418EGJ38 |
| ROMANIA GOVERNMENT 140441 2.75 GB | 0.00 | XS2330514899 |
| CITYCON TREASURY BV 120328 1.625 CB | 0.00 | XS2310411090 |
| ZF FINANCE GMBH 030528 2.25 CB | 0.00 | XS2399851901 |
| BCP MODULAR SERVICES 100731 6.50 CB | 0.00 | XS3108493167 |
| DYCOM INDUSTRIES INC 150429 4.50 CB | 0.00 | US267475AD30 |
| FMCC FNCL 011253 6.50 MBS POOL NO SD4348 | 0.00 | US3132E0ZM75 |
| ANTERO MIDSTREAM PARTFI 151033 5.75 CB | 0.00 | US03690AAM80 |
| ONEMAIN FINANCE CORP 150333 6.50 CB | 0.00 | US682691AM29 |
| EXELON GENERATION CO LLC 150642 5.60 CB | 0.00 | US30161MAN39 |
| MIDEA GROUP CO LTD | 0.00 | CNE100001QQ5 |
| GNMA G2SF 201151 2.50 MBS POOL NO MA7705 | 0.00 | US36179WR263 |
| OPTICS BIDCO SPA 180129 1.625 CB | 0.00 | XS2804501208 |
| ELI LILLY  CO 120265 5.60 CB | 0.00 | US532457CZ98 |
| FAR EAST HORIZON LTD | 0.00 | HK0000077468 |
| CHINA MOLYBDENUM CO LTD | 0.00 | CNE100001NR0 |
| LOXAM 6.375 310529 SF | 0.00 | XS2732357525 |
| DONGFANG ELECTRIC CORP LTD | 0.00 | CNE000000J28 |
| GLOBAL PAYMENTS INC 150849 4.15 CB | 0.00 | US37940XAC65 |
| NEMAK SAB DE CV 200728 2.25 CB | 0.00 | XS2362994068 |
| EMERIA SAS 310328 7.75 CB | 0.00 | XS2582774225 |
| CIENA CORP 310130 4.00 CB | 0.00 | US171779AL52 |

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| ZONCOLAN BIDCO SPA 211028 4.875 CB | 0.00 | XS2394823418 |
| MIWD HOLDCO II LLC 010230 5.50 CB | 0.00 | US55337PAA03 |
| BEIJING SHANGHAI HIGH SPEED RAILWAY CO LTD | 0.00 | CNE100003RV9 |
| CENCOSUD SA | 0.00 | CL0000000100 |
| NICK SCALI FURNITURE | 0.00 | AU000000NCK1 |
| ACCENTURE CAPITAL INC 041029 4.05 CB | 0.00 | US00440KAB98 |
| FMCC FGCI 011231 2.50 MBS POOL NO G18622 | 0.00 | US3128MMVQ38 |
| CTEC II GMBH 150230 5.25 CB | 0.00 | XS2434776113 |
| INFRASTRUTTURE WIRELESS 190431 1.75 CB | 0.00 | XS2332687040 |
| ITALY REPUBLIC OF GOVERNMENT 150927 0.95 GB | 0.00 | IT0005416570 |
| JW ALUMINUM CONT CAST CO 010430 10.25 CB | 0.00 | US46648XAB47 |
| ARDAGH METAL PACKAGING FINANCE USA LLC 010929 3.00 | 0.00 | XS2310511717 |
| ARES CAPITAL CORP 010930 5.50 CB | 0.00 | US04010LBK89 |
| CON WAY INC 010534 6.7 CB | 0.00 | US12612WAB00 |
| ARES STRATEGIC INCOME FU 150230 5.60 CB | 0.00 | US04020EAD94 |
| BALTIMORE GAS AND ELECTRIC CO 150846 3.50 CB | 0.00 | US059165EH95 |
| MANITOWOC COMPANY INC 011031 9.25 CB | 0.00 | US563571AN82 |
| ENOVA INTERNATIONAL INC 151228 11.25 CB | 0.00 | US29357KAH68 |
| HEATHROW FUNDING LTD 090849 2.75 CB | 0.00 | XS1463242583 |
| SIGMA HOLDCO BV 150431 8.63 CB | 0.00 | NO0013606426 |
| EDP SA 140382 FRN | 0.00 | PTEDPYOM0020 |
| CIRSA FINANCE INTERNATIONAL SARL 301127 10.375 SF | 0.00 | XS2550380104 |
| KEURIG DR PEPPER INC 150535 5.15 CB | 0.00 | US49271VBB53 |
| SOUTH EASTERN POWER NETWORKS PLC 121131 6.375 CB | 0.00 | XS0466149506 |
| FMCC FNCL 011253 6.00 MBS POOL NO SD8384 | 0.00 | US3132DWJ531 |
| INTRUM INV AND FIN 110927 7.75 CB | 0.00 | XS3099983598 |
| CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 130240 0.375 | 0.00 | FR0013482189 |
| PIKE CORP 310131 8.625 CB | 0.00 | US721283AB55 |
| ENEL AMERICAS SA | 0.00 | CLP371861061 |
| LITHIA MOTORS INC 010629 3.875 CB | 0.00 | US536797AG85 |
| AMGEN INC 020353 5.65 CB | 0.00 | US031162DT45 |
| FNMA FNCL 011044 3.50 MBS POOL NO AX7340 | 0.00 | US3138Y9EN42 |
| AMC NETWORKS INC 150732 10.50 CB | 0.00 | US00164VAK98 |
| KNIFE RIVER HOLDING CO 010531 7.75 CB | 0.00 | US498894AA29 |
| HOLDING DINFRASTRUCTURES DES METIERS DE 160928 | 0.00 | XS2385390724 |
| OPTICS BIDCO SPA 170355 5.25 CB | 0.00 | XS2804502511 |
| GENESIS ENERGY LP 150430 8.875 CB | 0.00 | US37185LAN29 |
| COMM BK OF QATAR | 0.00 | QA0007227752 |
| CARNIVAL PLC 281029 1.00 CB | 0.00 | XS2066744231 |
| BRINKER INTERNATIONAL INC 150730 8.25 CB | 0.00 | US109641AK67 |
| ACUSHNET CO 151028 7.375 CB | 0.00 | US005095AA29 |
| GNMA G2SF 201051 2.50 MBS POOL NO MA7649 | 0.00 | US36179WQA98 |
| CALPINE CORP 010331 3.75 CB | 0.00 | US131347CR51 |
| TRUENOORD CAPITAL DAC 010330 8.75 CB | 0.00 | US89785GAA67 |
| FNMA FNCL 010546 3.50 MBS POOL NO AS7106 | 0.00 | US3138WG3Q58 |
| JEFFERSON CAPITAL HOLDINGS LLC 150229 9.50 CB | 0.00 | US472481AB63 |
| RAISING CANES RESTAURANTS LLC 010529 9.375 CB | 0.00 | US75103AAA34 |
| BRANDYWINE OPERATING PARTNERSHIP LP 150328 8.05 CB | 0.00 | US105340AR47 |
| CASTOR SPA 150229 6.00 CB | 0.00 | XS2445836286 |
| EUROPEAN UNION 041052 2.50 GB | 0.00 | EU000A3K4DT4 |
| GREYSTAR REAL ESTATE PARTNERS LLC 010930 7.75 CB | 0.00 | US39807UAD81 |
| WALKER DUNLOP INC 010433 6.63 CB | 0.00 | US93148PAA03 |
| EUROPEAN UNION 040741 0.45 GB | 0.00 | EU000A3KT6B1 |
| UNITED STATES STEEL CORP 010637 6.650 CB | 0.00 | US912909AD03 |
| GNMA G2SF 201241 4.50 MBS POOL NO 784319 | 0.00 | US3622A2YQ94 |
| KROGER CO 150954 5.50 CB | 0.00 | US501044DW87 |
| XIAMEN C AND D INC | 0.00 | CNE000000WL7 |

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| EVT LTD | 0.00 | AU000000EVT1 |
| HILTON GRAND VACATIONS INC 010731 4.875 CB | 0.00 | US43284MAB46 |
| ELECTRICITE DE FRANCE SA 091249 2.00 GB | 0.00 | FR0013465424 |
| LIBERTY MUTUAL GROUP INC 151251 4.125 CB | 0.00 | US53079EBM57 |
| PRAIRIE ACQUIROR LP 010829 9.00 CB | 0.00 | US73943NAA46 |
| KOREAN AIR LINES CO LTD | 0.00 | KR7003490000 |
| GOEASY LTD 011228 9.25 CB | 0.00 | US380355AH08 |
| XHR LP 150530 6.63 CB | 0.00 | US98372MAE57 |
| BEAZER HOMES USA 151029 7.25 CB | 0.00 | US07556QBT13 |
| BATH AND BODY WORKS INC 010333 6.95 CB | 0.00 | US532716AK37 |
| BREAD FINANCIAL HLDGS 150635 FRN | 0.00 | US018581AQ17 |
| CENTURY ALUMINUM CO 010832 6.875 CB | 0.00 | US156431AS72 |
| PMHC II INC 150230 9.00 CB | 0.00 | US69357VAA35 |
| VIKING CRUISES LTD 150731 9.125 CB | 0.00 | US92676XAG25 |
| BRINKS CO 150629 6.50 CB | 0.00 | US109696AC87 |
| ELDERS LIMITED | 0.00 | AU000000ELD6 |
| RHP HOTEL PROPERTIES LP 150728 7.25 CB | 0.00 | US749571AJ42 |
| INTRUM INV AND FIN 110928 7.75 CB | 0.00 | XS3099990296 |
| ZENITH FINCO PLC 300627 6.50 CB | 0.00 | XS2436885409 |
| TKC HOLDINGS INC 150529 10.50 CB | 0.00 | US87256YAA10 |
| CHARLES RIVER LABORATORIES INTERNATIONAL INC 150331 | 0.00 | US159864AJ65 |
| PEBBLEBROOK HOTELFINANC 15102 9 6.38 CB | 0.00 | US70510LAA70 |
| URUGUAY ORIENTAL REPUBLIC OF GOVERNMENT 180650 | 0.00 | US760942BA98 |
| EUROPEAN STABILITY MECHANISM 021146 1.80 CB | 0.00 | EU000A1Z99A1 |
| ABN AMRO BANK NV 170941 0.40 CB | 0.00 | XS2387713238 |
| STARWOOD PROPERTY TRUST 150430 6.00 CB | 0.00 | US85571BBC81 |
| XPO INC 010232 7.125 CB | 0.00 | US983793AK61 |
| KINGPIN INTERMEDIATE HO 151032 7.25 CB | 0.00 | US49579RAB42 |
| PEOPLES INSURANCE COMPANY GROUP OF CHINA LTD | 0.00 | CNE100003F27 |
| FNMA FNCL 010744 4.00 MBS POOL NO AS2959 | 0.00 | US3138WCJD60 |
| NASSAU COMPANIES OF NY 150730 7.88 CB | 0.00 | US63155AAA60 |
| INTRUM INV AND FIN 110929 8.50 CB | 0.00 | XS3099995337 |
| BRASKEM NETHERLANDS FINANCE BV 120131 8.50 CB | 0.00 | USN15516AH53 |
| MEDTRONIC GLOBAL HOLDINGS SCA 151050 1.625 CB | 0.00 | XS2238792688 |
| WEB TRAVEL GROUP LIMITED ORDINARY FULLY PAID | 0.00 | AU000000WEB7 |
| GARDA WORLD SECURITY CORP 150228 7.75 CB | 0.00 | US36485MAM10 |
| TKC HOLDINGS INC 150528 6.875 CB | 0.00 | US87256YAC75 |
| THAMES WATER UTILITIES FINANCE PLC 161128 6.75 CB | 0.00 | XS0092157600 |
| SLM CORP 310130 6.50 CB | 0.00 | US78442PGF71 |
| RESORTS WORLDRWLV CAP 270730 8.45 CB | 0.00 | US76120HAD98 |
| CARPENTER TECHNOLOGY CORP 150330 7.625 CB | 0.00 | US144285AM55 |
| MESAIEED PETROCHEMICAL HOLDING CO QSC | 0.00 | QA000VSUG130 |
| TITAN INTERNATIONAL INC 300428 7.00 CB | 0.00 | US88830MAM47 |
| FIVE POINT OPERATING COMPANY LP 150128 10.50 STEP | 0.00 | US33834YAB48 |
| CHINA CONSTRCUTION ENGINGEERING CORP LTD | 0.00 | CNE100000F46 |
| DELEK LOGISTICS PARTNERS LP 010628 7.125 CB | 0.00 | US24665FAC68 |
| ROCKIES EXPRESS PIPELINE 150333 6.75 CB | 0.00 | US77340RAU14 |
| ELECTRICITE DE FRANCE SA 300528 6.25 CB | 0.00 | XS0367001061 |
| K HOVNANIAN ENTERPRISES 011033 8.38 CB | 0.00 | US48251UAQ13 |
| ASSURANT INC 270348 7.00 CB | 0.00 | US04621XAK46 |
| QUANTA SERVICES INC 011030 2.90 CB | 0.00 | US74762EAF97 |
| EDISON INTERNATIONAL 150653 FRN | 0.00 | US281020AX52 |
| MURPHY OIL USA INC 010527 5.63 CB | 0.00 | US626738AD06 |
| HX HOLD CO LTD 7.00 120230 SF | 0.00 | NO0010874548 |
| INTL DEVELOPMENT ASSOC 240140 3.25 CB | 0.00 | XS2985204515 |
| QATAR ELECTRICTY AND WATER CO QSC | 0.00 | QA0006929812 |
| BRUNDAGE BONE CONCRETE 010232 7.50 CB | 0.00 | US66981QAB23 |

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| AMERICAN AXLE AND MANUFACTURING INC 010728 6.875 CB | 0.00 | US02406PBA75 |
| UNDER ARMOUR INC 150730 7.25 CB | 0.00 | US904311AD93 |
| MEDTRONIC INC 150335 4.375 CB | 0.00 | US585055BT26 |
| ANTERO MIDSTREAM PARTFI 010232 6.63 CB | 0.00 | US03690AAK25 |
| FHLMC FNCI 010538 4.50 MBS POOL NO SB8229 | 0.00 | US3132D6EA47 |
| EON INTERNATIONAL FINANCE BV 301037 5.875 CB | 0.00 | XS0327443627 |
| SITEMINDER LTD | 0.00 | AU0000183543 |
| ORACLE CORP 010460 3.85 CB | 0.00 | US68389XBY04 |
| NCL CORPORATION LTD 010330 6.25 CB | 0.00 | US62886HBP55 |
| TRI POINTE GROUP INC 010627 5.25 CB | 0.00 | US87265HAF64 |
| SCIENCE APPLICATIONS INT 010428 4.88 CB | 0.00 | US808625AA58 |
| MASSACHUSETTS INSTITUTE OF TECHNOLOGY 010452 3.067 | 0.00 | US575718AJ03 |
| FNMA FNCL 010446 4.00 MBS POOL NO BC4439 | 0.00 | US3140EY4Z12 |
| ITALY REPUBLIC OF GOVERNMENT 040828 6.00 GB | 0.00 | XS0089572316 |
| AVIS BUDGET CARFINANCE 150727 5.75 CB | 0.00 | US053773BE64 |
| FMCC FNCL 010651 2.50 MBS POOL NO RA5435 | 0.00 | US3133KMBC82 |
| ADVANCED DRAINAGE SYSTEMS INC 150630 6.375 CB | 0.00 | US00790RAB06 |
| ATI INC 011031 5.13 CB | 0.00 | US01741RAM43 |
| SPEEDWAY MOTORSPORTS LLC 011127 4.875 CB | 0.00 | US84779MAA27 |
| KB HOME 151129 4.80 CB | 0.00 | US48666KAY55 |
| THAMES WATER UTIL FIN 250442 8.25 CB | 0.00 | XS2707822644 |
| EMERIA SASU 310328 3.38 CB | 0.00 | XS2324364251 |
| ONTARIO GAMING GTA LP 010830 8.00 CB | 0.00 | US68306MAA71 |
| CHOBANI LLC 151128 4.625 CB | 0.00 | US17027NAB82 |
| CLEAN HARBORS INC 150729 5.125 CB | 0.00 | US184496AP20 |
| VIKING OCEAN CRUISES SHIP VII LTD 150229 5.625 CB | 0.00 | US92682RAA05 |
| THAMES WATER UTILITIES FINANCE PLC 090458 7.738 CB | 0.00 | XS1537083716 |
| SHANDONG WEIGAO GP MEDICAL H | 0.00 | CNE100000171 |
| SUNOCO LP 150328 5.875 CB | 0.00 | US86765LAN73 |
| MONTAGE TECHNOLOGY CO LTD | 0.00 | CNE100003MN7 |
| LITHIA MOTORS INC 151227 4.625 CB | 0.00 | US536797AE38 |
| JAMES HARDIE INTERNATIONAL FINANCE DAC 150128 5.00 CB | 0.00 | US47032FAB58 |
| AMN HEALTHCARE INC 150131 6.50 CB | 0.00 | US00175PAD50 |
| PRESTIGE BRANDS INC 150128 5.125 CB | 0.00 | US74112BAL99 |
| THAMES WATER KEMBLE FINANCE PLC 300444 7.75 CB | 0.00 | XS2755443376 |
| STAR HOLDING LLC 010831 8.75 CB | 0.00 | US85513AAA60 |
| SCIENCE APPLICATIONS INT 011133 5.88 CB | 0.00 | US808625AB32 |
| CONSOLIDATED ENERGY FIN 151028 5.00 CB | 0.00 | XS2393687350 |
| GLOBAL INFRASTRUCTURE SOLUTIONS INC 010629 5.625 CB | 0.00 | US37960XAA54 |
| UNITEDHEALTH GROUP INC 150551 3.25 CB | 0.00 | US91324PEF53 |
| BRASKEM NETHERLANDS FINANCE BV 130233 7.25 CB | 0.00 | USN15516AG70 |
| PATRICK INDUSTRIES INC 010529 4.75 CB | 0.00 | US703343AD59 |
| FNMA FNCI 010831 3.00 MBS POOL NO BM3696 | 0.00 | US3140J8DA87 |
| ATLANTICUS HOLDINGS CORP 010930 9.75 CB | 0.00 | US04914AAA25 |
| MARRIOTT OWNERSHIP RESOR 011033 6.50 CB | 0.00 | US57164PAK21 |
| AHP HEALTH PARTNERS INC 150729 5.75 CB | 0.00 | US00150LAB71 |
| CROWN AMERICAS LLC 300926 4.25 CB | 0.00 | US22819KAB61 |
| FORESTAR GROUP INC 010328 5.00 CB | 0.00 | US346232AE19 |
| SEALED AIR CORP 011227 4.00 CB | 0.00 | US81211KAY64 |
| LAMAR MEDIA CORP 150129 4.88 CB | 0.00 | US513075BW03 |
| NETWORK RAIL INFRASTRUCTURE 291135 4.75 CB | 0.00 | XS0206361221 |
| WORLDLINE SAFRANCE 300627 0.88 CB | 0.00 | FR0013521564 |
| BUDIMEX | 0.00 | PLBUDMX00013 |
| SCOTTS MIRACLE GRO CO 151029 4.50 CB | 0.00 | US810186AS55 |
| INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV | 0.00 | XS2400299363 |
| THAMES WATER UTILITIES FINANCE PLC 110241 5.50 CB | 0.00 | XS0590171103 |
| BOISE CASCADE CO 010730 4.875 CB | 0.00 | US09739DAD21 |

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| OFFICE PROPERTIES INCOME TRUST 300929 9.00 CB | 0.00 | US67623CAJ80 |
| GLOBAL UNICHIP CORP | 0.00 | TW0003443008 |
| FMCC FGLM 010835 5.00 MBS POOL NO A46671 | 0.00 | US3128K7MU94 |
| YUM BRANDS INC 011143 5.35 CB | 0.00 | US988498AK76 |
| THAMES WATER UTIL FIN 300433 7.13 CB | 0.00 | XS2755443020 |
| GNMA GNSF 150741 4.0 MBS POOL NO 729321 | 0.00 | US3620AGG662 |
| JARIR MARKETING COMPANY SJSC | 0.00 | SA000A0BLA62 |
| ACRISURE LLC FIN INC 010732 6.75 CB | 0.00 | US004961AA64 |
| SOLSTICE ADVANCED MATERI 300933 5.63 CB | 0.00 | US83443QAA13 |
| SEAGATE DATA STORAGE TECHNOLOGY PTE LTD 010629 | 0.00 | US81180LAK17 |
| KEN GARFF AUTOMOTIVE LLC 150928 4.875 CB | 0.00 | US48850PAA21 |
| THAMES WATER UTILITIES CAYMEN FINANCE LTD 190625 | 0.00 | XS1078777114 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 280239 1.75 CB | 0.00 | XS1955187932 |
| PING AN BANK CO LTD | 0.00 | CNE000000040 |
| TOPBUILD CORP 310134 5.63 CB | 0.00 | US89055FAD50 |
| ENERGIZER HOLDINGS INC 150933 6.00 CB | 0.00 | US29272WAG42 |
| ASBURY AUTOMOTIVE GROUP INC 010330 4.75 CB | 0.00 | US043436AV64 |
| XHR LP 010629 4.875 CB | 0.00 | US98372MAC91 |
| AVIS BUDGET CAR RENTAL LLC 010428 4.75 CB | 0.00 | US053773BG13 |
| KIMBERLY CLARK CORP 021131 2.00 CB | 0.00 | US494368CD38 |
| THAMES WATER UTILITIES CAYMAN FINANCE LTD 250228 | 0.00 | XS1371533867 |
| GNMA G2SF 200249 3.50 MBS POOL NO MA5762 | 0.00 | US36179UMK50 |
| ARENA REIT ORDINARY UNITS FULLY PAID | 0.00 | AU000000ARF6 |
| BUCKEYE PARTNERS LP 151143 5.85 CB | 0.00 | US118230AM30 |
| COMMERCIAL METALS CO 150130 4.125 CB | 0.00 | US201723AQ67 |
| WYNDHAM DESTINATION INC 010330 4.625 CB | 0.00 | US98310WAQ15 |
| CHONGQING RURAL CO CNY1 H SHARE | 0.00 | CNE100000X44 |
| DOOSAN BOBCAT INC | 0.00 | KR7241560002 |
| VIAVI SOLUTIONS INC 011029 3.75 CB | 0.00 | US925550AF21 |
| NAVIENT CORP 150328 4.875 CB | 0.00 | US63938CAL28 |
| CARRIAGE SERVICES INC 150529 4.25 CB | 0.00 | US143905AP21 |
| ADVANCE AUTO PARTS INC 150332 3.50 CB | 0.00 | US00751YAG17 |
| WORLDLINE SAFRANCE 271129 5.25 CB | 0.00 | FR001400U2E7 |
| WYNDHAM HOTELS AND RESORTS INC 150828 4.375 CB | 0.00 | US98311AAB17 |
| BLOCK COMMUNICATIONS INC 010328 4.875 CB | 0.00 | US093645AJ88 |
| TRAVEL LEISURE CO 011229 4.50 CB | 0.00 | US894164AA06 |
| SGUS LLC 151229 11.00 CB | 0.00 | US81880AAA07 |
| MPT FINANCE CORP 240430 3.375 CB | 0.00 | XS2322420352 |
| LOUISIANA-PACIFIC CORP 150329 3.63 CB | 0.00 | US546347AM73 |
| RESIDEO FUNDING INC 010929 4.00 CB | 0.00 | US76119LAB71 |
| LEEWARD RENEWABLE ENERGY LLC 010729 4.25 CB | 0.00 | US524590AA45 |
| FNMA FNCL 011153 6.50 MBS POOL NO MA5192 | 0.00 | US31418EXW55 |
| QL RESOURCES BHD | 0.00 | MYL7084OO006 |
| IRESS LIMITED | 0.00 | AU000000IRE2 |
| PRA GROUP INC 011029 5.00 CB | 0.00 | US69354NAD84 |
| LUZHOU LAOJIAO CO LTD | 0.00 | CNE000000GF2 |
| INGLES MARKETS INC 150631 4.00 CB | 0.00 | US457030AK02 |
| MARFRIG GBL FOODS COM NPV | 0.00 | BRMBRFACNOR1 |
| CENTRAL GARDEN AND PET CO 300431 4.125 CB | 0.00 | US153527AP10 |
| TREEHOUSE FOODS INC 010928 4.0 CB | 0.00 | US89469AAD63 |
| VERIZON COMMUNICATIONS INC 150332 2.355 CB | 0.00 | US92343VGN82 |
| WABASH NATIONAL CORP 151028 4.50 CB | 0.00 | US929566AL19 |
| PENN NATIONAL GAMING INC 010729 4.125 CB | 0.00 | US707569AV14 |
| POSCO INTERNATIONAL CORP | 0.00 | KR7047050000 |
| GNMA2 G2SF 200853 6.00 MBS POOL NO MA9107 | 0.00 | US36179YDL56 |
| ATKORE INC 010631 4.25 CB | 0.00 | US047649AA63 |
| HILLENBRAND INC 010331 3.75 CB | 0.00 | US431571AE83 |

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| FNMA FNCL 011147 3.50 MBS POOL NO MA3182 | 0.00 | US31418CRC00 |
| THAMES WATER UTILITIES FINANCE PLC 240132 2.625 CB | 0.00 | XS1555168365 |
| THAMES WATER UTILITIES FINANCE PLC 280937 5.125 CB | 0.00 | XS0268693743 |
| NIEN MADE ENTERPRISE CO LTD | 0.00 | TW0008464009 |
| GRAPHIC PACKAGING INTERNATIONAL LLC 010230 3.75 CB | 0.00 | US38869AAD90 |
| INTERNATIONAL BANK FOR REC AND DEV 151226 0.75 GB | 0.00 | XS2113033281 |
| HUNTSMAN INTERNATIONAL L 151034 5.70 CB | 0.00 | US44701QBG64 |
| INGENIA COMMUNITIES GROUP | 0.00 | AU000000INA9 |
| ADAPTHEALTH LLC 010829 4.625 CB | 0.00 | US00653VAC54 |
| MEXICO UNITED MEXICAN STATES GOVERNMENT 240561 | 0.00 | US91087BAN01 |
| MOBICO GROUP PLC 260931 4.88 CB | 0.00 | XS2693304813 |
| THAMES WATER UTILITIES CAYMEN FINANCE LTD 220440 | 0.00 | XS2161831776 |
| CHARTER COMMUNICATIONS OPERATING LLC 300662 3.95 CB | 0.00 | US161175CG74 |
| KFW 301226 0.125 GB | 0.00 | XS2281478268 |
| FMCC FNCL 010953 6.00 MBS POOL NO RA9851 | 0.00 | US3133KR5L47 |
| CROCS INC 150831 4.125 CB | 0.00 | US227046AB51 |
| SINCLAIR TELEVISION GROU 311232 4.375 CB | 0.00 | US829259BF69 |
| GRUPO ANTOLIN IRAUSA SA 300428 3.50 CB | 0.00 | XS2355632584 |
| JONES DESLAURIERS INSURANCE MANAGEMENT INC 151230 | 0.00 | US48020RAA32 |
| XEROX HOLDINGS CORP 150828 5.50 CB | 0.00 | US98421MAB28 |
| NUFARM AUSTRALIA LTD 270130 5.00 CB | 0.00 | US67052NAB10 |
| FNMA FNCL 011253 6.50 MBS POOL NO MA5217 | 0.00 | US31418EYP95 |
| EUROPEAN INVESTMENT BANK 220727 0.75 GB | 0.00 | XS2110832040 |
| RHP HOTEL PROPERTIES LP 150229 4.50 CB | 0.00 | US749571AG03 |
| MOTION FINCO SARL 150232 8.38 CB | 0.00 | US61980LAB53 |
| FMCC FGLM 011240 4.00 MBS POOL NO A95822 | 0.00 | US312944PF20 |
| NESTLE MALAYSIA BERHAD | 0.00 | MYL4707OO005 |
| VALVOLINE INC 150631 3.625 CB | 0.00 | US92047WAG69 |
| BCP V MODULAR SERVICES FINANCE PLC 301129 6.75 CB | 0.00 | XS2397448346 |
| VORNADO REALTY LP 010631 3.40 CB | 0.00 | US929043AL12 |
| EUROPEAN FINANCIAL STABILITY FACILITY SA 240533 1.25 CB | 0.00 | EU000A1G0DT0 |
| CLEARWAY ENERGY OPERATING LLC 150132 3.75 CB | 0.00 | US18539UAE55 |
| MICROSOFT CORP 150950 2.50 CB | 0.00 | US594918CW29 |
| BLUE RACER MIDSTREAM LLC 150732 7.25 CB | 0.00 | US095796AK46 |
| INTERCONTINENTAL EXCHANGE INC 150960 3.00 CB | 0.00 | US45866FAQ72 |
| VF CORP 250232 0.625 CB | 0.00 | XS2123970241 |
| CUMMINS INC 010950 2.60 CB | 0.00 | US231021AS53 |
| JENTECH PRECISION INDUSTRIAL CO LTD | 0.00 | TW0003653002 |
| MADRID COMMUNITY OF 300433 3.596 GB | 0.00 | ES00001010K8 |
| NFE FINANCING LLC 151129 12.00 CB | 0.00 | US62909BAA52 |
| ALTICE FINCO SA 150128 4.75 CB | 0.00 | XS1577952440 |
| FRONTIER COMMUNICATIONS HOLDINGS LLC 150331 8.625 | 0.00 | US35908MAE03 |
| CHINA CONSTRUCTION BANK CORP | 0.00 | CNE100000742 |
| BEGA CHEESE LIMITED | 0.00 | AU000000BGA8 |
| GNMA G2SF 201250 2.00 MBS POOL NO MA7051 | 0.00 | US36179VZQ66 |
| GNMA G2SF 200153 5.00 MBS POOL NO MA8569 | 0.00 | US36179XQW91 |
| AMBANK HOLDING BHD | 0.00 | MYL1015OO006 |
| EUROPEAN INVESTMENT BANK 141033 3.00 CB | 0.00 | XS0975634204 |
| GNMA G2SF 200853 5.50 MBS POOL NO MA9106 | 0.00 | US36179YDK73 |
| EUROPEAN INVESTMENT BANK 150427 3.50 GB | 0.00 | XS0755873253 |
| COMMERZBANK AG 200429 3.125 CB | 0.00 | DE000CZ43ZX7 |
| GNMA G2SF 201047 3.50 MBS POOL NO MA4778 | 0.00 | US36179TJX46 |
| JIANGSU EXPRESS CO LTD | 0.00 | CNE1000003J5 |
| METHANEX CORP 011244 5.65 CB | 0.00 | US59151KAJ79 |
| SERVICE PROPERTIES TRUST 300927 0.00 CB | 0.00 | US81761LAF94 |
| MERCK CO INC 100245 3.70 CB | 0.00 | US58933YAT29 |
| BANCO BRADESCO SA | 0.00 | BRBBDCACNOR1 |

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| TELEFONICA MOVILES CHILE 181131 3.54 CB | 0.00 | USP90375AV12 |
| JOLLIBEE FOODS CORPORATION | 0.00 | PHY4466S1007 |
| KREDITANSTALT FUER WIEDERAUFBAU 290637 0.0 CB | 0.00 | US500769CH58 |
| INDUSTRIAL BANK OF KOREA | 0.00 | KR7024110009 |
| BALL CORP 150328 6.875 CB | 0.00 | US058498AY23 |
| GNMA G2SF 200648 3.50 MBS POOL NO MA5263 | 0.00 | US36179TZ403 |
| HUDSON PACIFIC PROPERTIES LP 150130 3.25 CB | 0.00 | US44409MAC01 |
| AMERICANA RESTAURANT INTERNATIONAL PLC | 0.00 | AEE01135A222 |
| VT TOPCO INC 150830 8.50 CB | 0.00 | US91838PAA93 |
| ARABIAN INTERNET AND COMMUNICATIONS SERVICES CO | 0.00 | SA15CIBJGH12 |
| NORTHRIVER MIDSTREAM FINANCE LP 150226 5.625 CB | 0.00 | US66679NAA81 |
| CP ATLAS BUYER INC 150131 12.75 CB | 0.00 | US12597YAD13 |
| LYONDELLBASELL INDUSTRIES NV 260255 4.625 CB | 0.00 | US552081AM30 |
| FRESENIUS FINANCE IRELAND PLC 300132 3.00 CB | 0.00 | XS1554373834 |
| HESSEN STATE OF 040733 2.875 GB | 0.00 | DE000A1RQEK7 |
| SHENZHEN INOVANCE TECHNOLOGY CO LTD | 0.00 | CNE100000V46 |
| EUROPEAN UNION 040248 2.625 GB | 0.00 | EU000A3K4DM9 |
| NYL MSCI EMER 2512 F | 0.00 | |
| JELD WEN HOLDING INC 010932 7.00 CB | 0.00 | US47580PAA12 |
| GOLDMAN SACHS GROUP INC 220442 3.21 CB | 0.00 | US38141GYC22 |
| BERKSHIRE HATHAWAY FIN 150352 3.85 CB | 0.00 | US084664DB47 |
| GRAHAM PACKAGING COMPANY INC 150828 7.125 CB | 0.00 | US384701AA65 |
| LGI HOMES INC 151228 8.75 CB | 0.00 | US50187TAH95 |
| SCIH SALT HOLDINGS INC 010529 6.625 CB | 0.00 | US78433BAB45 |
| GNMA G2SF 200547 3.50 MBS POOL NO MA4451 | 0.00 | US36179S5L78 |
| GNMA G2SF 200846 3.50 MBS POOL NO MA3874 | 0.00 | US36179SJT50 |
| GNMA G2SF 201152 4.00 MBS POOL NO MA8426 | 0.00 | US36179XLF14 |
| HCA INC 150647 5.5 CB | 0.00 | US404119BV04 |
| KOBE US MIDCO 2 INC 011126 9.25 CB | 0.00 | US499894AA19 |
| EUROPEAN INVESTMENT BANK 150936 1.125 CB | 0.00 | XS1361554584 |
| US FOODS INC 010630 4.625 CB | 0.00 | US90290MAE12 |
| ROYALTY PHARMA PLC 020940 3.30 CB | 0.00 | US78081BAL71 |
| CREDIT AGRICOLE PUBLIC SECTOR SCF SA 311026 0.25 CB | 0.00 | FR0013215688 |
| EUROPEAN INVESTMENT BANK 151026 0.10 GB | 0.00 | XS1978552237 |
| MASRAF AL RAYAN QSC | 0.00 | QA000A0M8VM3 |
| AFRICAN DEVELOPMENT BANK 220327 0.50 GB | 0.00 | XS2459747791 |
| INNER MONGOLIA YILI INDUSTRIAL GROUP CO LTD | 0.00 | CNE000000JP5 |
| CORNERSTONE BUILDING BRANDS INC 150129 6.125 CB | 0.00 | US21925DAA72 |
| LINDE FINANCE BV 200428 1.00 CB | 0.00 | XS1397134609 |
| EUROPEAN STABILITY MECHANISM 151226 0.00 GB | 0.00 | EU000A1Z99N4 |
| MUENCHENER HYPOTHEKENBANK EG 101127 0.625 CB | 0.00 | DE000MHB20J2 |
| HITHINK ROYALFLUSH INFORMATION NETWORK CO LTD | 0.00 | CNE100000JG3 |
| FREEDOM MORTGAGE CORP 011030 12.25 CB | 0.00 | US35640YAL11 |
| ORION | 0.00 | KR7271560005 |
| LANDWIRTSCHAFTLICHE RENTENBANK 080327 0.1 GB | 0.00 | XS2453958766 |
| PERRIGO FINANCE UNLIMITD 151244 4.90 CB | 0.00 | US714295AA08 |
| THAMES WATER UTIL FIN 310134 1.25 CB | 0.00 | XS2438026366 |
| MARRIOTT OWNERSHIP RESORTS INC 150629 4.50 CB | 0.00 | US57164PAH91 |
| NEWFOLD DIGITAL HOLDINGS GROUP INC 151028 11.75 CB | 0.00 | US650929AA08 |
| GUZMAN Y GOMEZ ORD SHS | 0.00 | AU0000336679 |
| KFW 050527 0.01 GB | 0.00 | XS1999841445 |
| THAMES WATER UTILITIES FINANCE PLC 310128 0.875 CB | 0.00 | XS2438026440 |
| DEUTSCHE TELEKOM AG 250331 1.75 CB | 0.00 | DE000A2TSDE2 |
| GOTO GROUP INC 010528 5.50 CB | 0.00 | US38349YAA38 |
| KFW 280628 0.75 GB | 0.00 | DE000A2LQSH4 |
| PREMIER ENTERTAINMENT SUB LLC 010929 5.625 CB | 0.00 | US74052HAA23 |
| THOR INDUSTRIES INC 151029 4.00 CB | 0.00 | US885160AA99 |

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| POLAND REPUBLIC OF GOVERNMENT 070329 1.00 GB | 0.00 | XS1958534528 |
| EUROPEAN STABILITY MECHANISM 050928 0.75 GB | 0.00 | EU000A1Z99F0 |
| EUROPEAN FINANCIAL STABILITY FACILITY SA 131027 0.00 GB | 0.00 | EU000A1G0EK7 |
| KFW 150129 0.75 GB | 0.00 | DE000A2LQSN2 |
| STATION CASINOS LLC 011231 4.625 CB | 0.00 | US857691AH24 |
| CROWDSTRIKE HOLDINGS INC 150229 3.00 CB | 0.00 | US22788CAA36 |
| SANY HEAVY INDUSTRY CO LTD | 0.00 | CNE000001F70 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 150737 5.625 | 0.00 | US31398AFD90 |
| BRL BNP PARIBAS A/C | 0.00 | |
| FNMA FNCL 010547 3.50 MBS POOL NO BM2000 | 0.00 | US3140J6GJ04 |
| ACRISURE LLC 150229 4.25 CB | 0.00 | US00489LAF04 |
| YUHAN CORP | 0.00 | KR7000100008 |
| TOPBUILD CORP 150232 4.125 CB | 0.00 | US89055FAC77 |
| BRASKEM AMERICA FINANCE 220741 7.13 CB | 0.00 | USU1065PAA94 |
| HANJIN KAL CORP KRW2500 | 0.00 | KR7180640005 |
| GNMA G2SF 201147 4.00 MBS POOL NO MA4838 | 0.00 | US36179TLT06 |
| FNMA FNCL 010654 6.50 MBS POOL NO MA5390 | 0.00 | US31418E7C82 |
| GNMA G2SF 200653 6.50 MBS POOL NO MA8950 | 0.00 | US36179X5K87 |
| KFW 091128 0.00 CB | 0.00 | DE000A3E5LU1 |
| POLAND REPUBLIC OF GOVERNMENT 161132 5.75 GB | 0.00 | US857524AE20 |
| GARFUNKELUX HOLDCO 3 SA 011128 9.50 CB | 0.00 | XS3075026156 |
| NORTH RHINE WESTPHALIA STATE OF 040641 0.60 GB | 0.00 | DE000NRW0MZ8 |
| FNMA FNCL 010552 3.50 MBS POOL NO CB3588 | 0.00 | US3140QN7A49 |
| BANK OF NINGBO CO LTD | 0.00 | CNE1000005P7 |
| EASTROC BEVERAGE GROUP CO LTD | 0.00 | CNE100005576 |
| CP AXTRA PUBLIC CO NVDR | 0.00 | THC450010R16 |
| EUROPEAN UNION 041150 0.30 GB | 0.00 | EU000A284469 |
| APOLLO DEBT SOLUTIONS BD 290731 6.70 CB | 0.00 | US03770DAD57 |
| EUROPEAN UNION 040431 0.75 CB | 0.00 | EU000A18Z2D4 |
| EUROPEAN FINANCIAL STABILITY FACILITY SA 171029 0.05 GB | 0.00 | EU000A1G0EE0 |
| BARWA REAL ESTATE CO QSC | 0.00 | QA000A0KD6J5 |
| FOSHAN HAITAN FLAVOURING AND FOOD CO LTD | 0.00 | CNE100001SL2 |
| CHART INDUSTRIES INC 010131 9.50 CB | 0.00 | US16115QAG55 |
| WUXI XDC CAYMAN USD 0.00005 | 0.00 | KYG9808A1058 |
| DOOSAN CORPORATION | 0.00 | KR7000150003 |
| BANK OF AMERICA CORP 250434 5.288 CB | 0.00 | US06051GLH01 |
| SEAGATE DATA STOR 151229 8.25 CB | 0.00 | US81180LAM72 |
| REINSURANCE GRP OF AMER 150955 FRN | 0.00 | US759351AT60 |
| MARSH AND MCLENNAN COMPANIES INC 150933 5.4 CB | 0.00 | US571748BU59 |
| EUROPEAN INVESTMENT BANK 130433 1.125 CB | 0.00 | XS1612977717 |
| FMCC FGLM 011044 4.0 MBS POOL NO C09067 | 0.00 | US31292SCC26 |
| KFW 090533 1.125 GB | 0.00 | DE000A2LQHT2 |
| PAYPAL HOLDINGS INC 010634 5.15 CB | 0.00 | US70450YAP88 |
| DIGICO INFRASTRUCTURE REIT FULLY PAID ORD UNITS | 0.00 | AU0000367088 |
| EUROPEAN UNION 060751 0.70 GB | 0.00 | EU000A3KTGW6 |
| CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 010433 4.95 | 0.00 | US15189XBB38 |
| NEW CHINA LIFE INSURANCE CO LTD | 0.00 | CNE1000019Y0 |
| LANDESKREDITBANK BADEN WUERTTEMBERG FOERDER | 0.00 | DE000A3MQPN4 |
| EXELON CORP 150334 5.45 CB | 0.00 | US30161NBN03 |
| REDWOOD STAR MERGER SUB INC 010430 8.75 CB | 0.00 | US758071AA21 |
| D R HORTON INC 151030 4.85 CB | 0.00 | US23331ABT51 |
| FUTURES MARGIN-EURO | 0.00 | |
| CP ATLAS BUYER INC 150730 9.75 CB | 0.00 | US12597YAC30 |
| KINDER MORGAN INC 011234 5.30 CB | 0.00 | US49456BAG68 |
| IM GROUP SAS 010328 8.00 CB | 0.00 | XS2587104444 |
| SIX FLAGSCANADA WON 011028 6.50 CB | 0.00 | US150190AK25 |
| SHANGHAI ELECTRIC GROUP INC | 0.00 | CNE100000D55 |

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| EMEMORY TECHNOLOGY INC | 0.00 | TW0003529004 |
| KREDIT FUR WIEDERAU 100131 0.00 GB | 0.00 | DE000A3H2ZF6 |
| EUROPEAN INVESTMENT BANK 140131 0.00 GB | 0.00 | XS2283340060 |
| THERMO FISHER SCIENTIFIC INC 051226 5.00 CB | 0.00 | US883556CZ38 |
| GERMANY FEDERAL  REPUBLIC OF GOVT 150229 0.25 GB | 0.00 | DE0001102465 |
| FNMA FNCL 010448 4.00 MBS POOL NO MA3333 | 0.00 | US31418CV355 |
| POSTAL SAVINGS BANK OF CHINA CO LTD | 0.00 | CNE100003PZ4 |
| HMC CAPITAL LTD | 0.00 | AU0000058943 |
| BIDVEST GROUP LIMITED | 0.00 | ZAE000117321 |
| ENTERPRISE PRODUCTS OPERATING LLC 161028 4.15 CB | 0.00 | US29379VBT98 |
| LG HOUSEHOLD HEALTH CARE | 0.00 | KR7051900009 |
| EUTELSAT COMMUNICATIONS | 0.00 | FR0010221234 |
| TRAVELERS COMPANIES INC 250553 5.45 CB | 0.00 | US89417EAS81 |
| EVERSOURCE ENERGY 010429 4.25 CB | 0.00 | US30040WAF59 |
| AVICHINA INDUSTRY AND TECHNOLOGY COMPANY LTD | 0.00 | CNE1000001Y8 |
| EUROPEAN INVESTMENT BANK 200132 0.25 CB | 0.00 | XS2433363509 |
| LIVE NATION ENTERTAINMENT INC 151027 4.75 CB | 0.00 | US538034AR08 |
| GINNIE MAE II POOL 5.50 200255 MB0205 MBS | 0.00 | US3618N5GP87 |
| HUDBAY MINERALS INC 010429 6.125 CB | 0.00 | USC4R803AG10 |
| KFW 150931 0.00 GB | 0.00 | XS2388457264 |
| HCA INC 150227 4.50 CB | 0.00 | US404119BU21 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN | 0.00 | GB00BMBL1G81 |
| E.ON SE 011032 0.60 CB | 0.00 | XS2327420977 |
| WESCO DISTRIBUTION INC 150628 7.25 CB | 0.00 | US95081QAP90 |
| XEROX HOLDINGS CORP 301129 8.875 CB | 0.00 | US98421MAC01 |
| DUKE ENERGY CAROLINAS LLC 150154 5.40 CB | 0.00 | US26442CBL72 |
| HYUNDAI MOTOR CO LTD | 0.00 | KR7005382007 |
| ACADIA HEALTHCARE COMPANY INC 150429 5.00 CB | 0.00 | US00404AAP49 |
| UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN | 0.00 | GB00BMGR2809 |
| KIMCO REALTY CORP 011026 2.80 CB | 0.00 | US49446RAP47 |
| DALLAH HEALTHCARE COMPANY SJSC | 0.00 | SA135G51UI10 |
| MICROSOFT CORP 060227 3.30 CB | 0.00 | US594918BY93 |
| DUKE ENERGY FLORIDA LLC 150127 3.20 CB | 0.00 | US26444HAC51 |
| COSCO SHIPPING HOLDINGS CO LTD | 0.00 | CNE100000601 |
| FRONTIER COMMUNICATIONS HOLDINGS LLC 150130 6.00 CB | 0.00 | US35908MAB63 |
| FUYAO GLASS INDUSTRY GROUP CO LTD | 0.00 | CNE000000230 |
| GERDAU SA | 0.00 | BRGGBRACNPR8 |
| HERENS MIDCO SARL 150529 5.25 CB | 0.00 | XS2340137343 |
| ABBOTT LABORATORIES 301146 4.90 CB | 0.00 | US002824BH26 |
| GNMA2 G2SF 200753 6.50 MBS POOL NO MA9019 | 0.00 | US36179YAU82 |
| CHINA EVERBRIGHT BANK CO LTD | 0.00 | CNE100001QW3 |
| EUROPEAN FINANCIAL STABILITY FACILITY SA 100435 0.875 | 0.00 | EU000A1G0ED2 |
| CALPINE CORP 010229 4.625 CB | 0.00 | US131347CP95 |
| DEUTSCHE PFANDBRIEFBANK AG 290528 2.375 CB | 0.00 | DE000A1R06C5 |
| BASF SE 151137 1.625 CB | 0.00 | XS1718417717 |
| BAOSHAN IRON & STEEL | 0.00 | CNE0000015R4 |
| JANE STREET GROUP LLC 151129 4.50 CB | 0.00 | US47077WAA62 |
| CHINA EVERBRIGHT BANK CO LTD | 0.00 | CNE100000SL4 |
| BAPCOR LIMITED ORDINARY FULLY PAID | 0.00 | AU000000BAP9 |
| MANULIFE FINANCIAL CORP 160332 3.703 CB | 0.00 | US56501RAN61 |
| S F HOLDINGS CO LTD | 0.00 | CNE100000L63 |
| INTERNATIONAL BANK FOR RECONSTRUCTION AN DEVE | 0.00 | XS2122575678 |
| ELI LILLY AND CO 090264 5.10 CB | 0.00 | US532457CN68 |
| AL RAJHI COMPANY FOR COOPERATIVE INSURANCE ORD SHS | 0.00 | SA12A0540J14 |
| ZHONGJIN GOLD CORP LTD | 0.00 | CNE000001FM8 |
| ELEMENT SOLUTIONS INC 010928 3.875 CB | 0.00 | US28618MAA45 |
| HOLOGIC INC 150229 3.25 CB | 0.00 | US436440AP62 |

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| WILL SEMICONDUCTOR CO LTD SHANGHAI | 0.00 | CNE100002XM8 |
| HAIER SMART HOME C A CNY1 | 0.00 | CNE000000CG9 |
| APPLE INC 230246 4.65 CB | 0.00 | US037833BX70 |
| ANDALUCIA AUTONOMOUS COMMUNITY OF 311028 1.875 | 0.00 | ES0000090797 |
| ROMANIA GOVERNMENT 140433 2.00 GB | 0.00 | XS2330503694 |
| IRELAND GRVERNMENT 150528 0.90 GB | 0.00 | IE00BDHDPR44 |
| FNMA FNCL 011149 3.00 MBS POOL NO MA3834 | 0.00 | US31418DHL91 |
| BRANDYWINE OPER PARTNERS 150131 6.13 CB | 0.00 | US105340AT03 |
| ASMODEE GROUP AB 151229 SF | 0.00 | XS2954187378 |
| CSPC INNOVATION PHARMACEUTICAL ORD SHS A | 0.00 | CNE100003K04 |
| GNMA G2SF 200148 3.50 MBS POOL NO MA4962 | 0.00 | US36179TQP39 |
| KOHLS CORP 170745 5.55 CB | 0.00 | US500255AV61 |
| NORTH RHINE WESTPHALIA STATE OF 120640 1.50 GB | 0.00 | DE000NRW0K52 |
| KIMBERLY CLARK DE MEXICO A | 0.00 | MXP606941179 |
| CRANE NXT CO 150348 4.20 CB | 0.00 | US224399AT28 |
| EUROPEAN UNION 041029 1.375 CB | 0.00 | EU000A1ZR7H3 |
| PROSPECT CAPITAL CORP 151028 3.437 CB | 0.00 | US74348TAW27 |
| LANDWIRTSCHAFTLICHE RENTENBANK 311036 0.625 GB | 0.00 | XS1511781897 |
| KENNEDY WILSON INC 010230 4.75 CB | 0.00 | US489399AN56 |
| EUROPEAN FINANCIAL STABILITY FACILITY SA 130243 1.70 CB | 0.00 | EU000A1G0DL7 |
| NORTH RHINE WESTPHALIA STATE OF 300749 0.80 GB | 0.00 | DE000NRW0LV9 |
| NARI TECHNOLOGY CO LTD | 0.00 | CNE000001G38 |
| NAHDI MEDICAL CO ORD | 0.00 | SA15HG521213 |
| PT BANK NEGARA IND LKD SHS IDR7500 AND IDR375 | 0.00 | ID1000096605 |
| BERLIN STATE OF 040635 0.125 GB | 0.00 | DE000A2NB9Z3 |
| QVC INC 150429 6.875 CB | 0.00 | US747262BA06 |
| ANGI GROUP LLC 150828 3.875 CB | 0.00 | US001846AA20 |
| BEIJING KINGSOFT OFFICE SOFTWARE INC | 0.00 | CNE100003PM2 |
| STANLEY BLACK AND DECKER INC 151148 4.85 CB | 0.00 | US854502AJ02 |
| WEICHAI POWER CO LTD | 0.00 | CNE1000000D4 |
| SHENGYI TECHNOLOGY CO LTD | 0.00 | CNE000000XL5 |
| GF SECURITIES CO LTD | 0.00 | CNE0000008L2 |
| WUS PRINTED CIRCUIT KUNSHAN CO LTD | 0.00 | CNE100000SP5 |
| SUZHOU DONGSHAN PRECISION MANUFACTURING CO LTD | 0.00 | CNE100000N79 |
| EUROPEAN STABILITY MECHANISM 050329 0.50 GB | 0.00 | EU000A1Z99H6 |
| SUZHOU TFC OPTICAL COMMUNICATION ORDINARY SHS A | 0.00 | CNE100001XQ1 |
| ENPRO INC 010633 6.13 CB | 0.00 | US29355XAH08 |
| MUENCHENER HYPOTHEKENBANK EG 050935 0.125 CB | 0.00 | DE000MHB25J1 |
| KFW 040739 0.875 GB | 0.00 | DE000A2TSTR0 |
| DOMINOS PIZZA ENTERPRISES LTD | 0.00 | AU000000DMP0 |
| FNMA FNCI 010530 3.00 MBS POOL NO AL8922 | 0.00 | US3138ET4G84 |
| PACIFIC GAS AND ELECTRIC CO 010750 4.95 CB | 0.00 | US694308JN86 |
| BERLIN STATE OF 220236 0.15 GB | 0.00 | DE000A3H2Y24 |
| AIER EYE HOSPITAL GROUP CO LTD | 0.00 | CNE100000GR6 |
| CHINA INTERNATIONAL TRAVEL SERVICE CORP LTD | 0.00 | CNE100000G29 |
| INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV | 0.00 | XS1218809389 |
| D POWER DEVELOPMENT CO LTD | 0.00 | CNE000000PC0 |
| EUROPEAN UNION 041040 0.10 GB | 0.00 | EU000A283867 |
| CHINA VANKE CO RES | 0.00 | CNE100001SR9 |
| GLOBALWAFERS CO LTD | 0.00 | TW0006488000 |
| URBAN ONE INC 010228 7.375 CB | 0.00 | US91705JAC99 |
| FREEDOM MORTGAGE HOLD 010433 7.88 CB | 0.00 | US35641AAD00 |
| BOE TECHNOLOGY GROUP CO LTD | 0.00 | CNE0000016L5 |
| NINGXIA BAOFENG ENERGY GROUP CO LTD | 0.00 | CNE100003LF5 |
| CHINA SECURITIES CO LTD | 0.00 | CNE1000031T5 |
| EVE ENERGY CO LTD | 0.00 | CNE100000GS4 |
| JPMORGAN CHASE AND CO 151148 3.964 CB | 0.00 | US46647PAL04 |

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| CHINA NATIONAL NUCLEAR POWER CO LTD | 0.00 | CNE1000022N7 |
| SAL SAUDI LOGISTICS SERVICE CO ORD SHS | 0.00 | SA15T1L22JH8 |
| GEM CO LTD | 0.00 | CNE100000KT4 |
| ZHEJIANG SANHUA INTELLIGENT CONTROLS CO LTD | 0.00 | CNE000001M22 |
| FMCC FGLM 010548 3.50 MBS POOL NO G08813 | 0.00 | US3128MJ3X63 |
| BASQUE AUTONOMOUS COMMUNITY OF 300431 0.25 GB | 0.00 | ES0000106684 |
| POWER CONSTRUCTION CORPORATION OF CHINA LTD | 0.00 | CNE1000017G1 |
| SOCIETE DU GRAND PARIS 151060 0.70 GB | 0.00 | FR00140005R4 |
| GOERTEK INC | 0.00 | CNE100000BP1 |
| VISTAJET MALTA FINANCE PLC 010628 9.50 CB | 0.00 | US92841HAA05 |
| STARWOOD PROPERTY TRUST 010730 6.50 CB | 0.00 | US85571BBD64 |
| FLAMINGO LUX II SCA 310329 5.00 CB | 0.00 | XS2324523583 |
| RITCHIE BROS HOLDINGS INC 150331 7.75 CB | 0.00 | US76774LAC19 |
| SAUDI INVESTMENT BANK SJSC | 0.00 | SA0007879063 |
| NINGBO TUOPU GROUP CO LTD | 0.00 | CNE1000023J3 |
| EUROPEAN INVESTMENT BANK 141142 1.0 CB | 0.00 | XS1980857319 |
| FMCC FGLM 010646 3.50 MBS POOL NO G08711 | 0.00 | US3128MJYH72 |
| GUANGDONG HAID GROUP CO LTD | 0.00 | CNE100000HP8 |
| FRONTIER COMMUNICATIONS 011129 5.875 CB | 0.00 | US35908MAA80 |
| Income Due - CNY | 0.00 | |
| CLEAN HARBORS INC 010231 6.375 CB | 0.00 | US184496AQ03 |
| GUANGZHOU TINCI MATERIALS TECHNOLOGY CO LTD | 0.00 | CNE100001RG4 |
| MICRO-STAR INTERNATIONAL CO LTD | 0.00 | TW0002377009 |
| LONGI GREEN ENERGY TECHNOLOGY CO LTD | 0.00 | CNE100001FR6 |
| NORTONLIFELOCK INC 300930 7.125 CB | 0.00 | US668771AL22 |
| CHINA MERCHANTS SECURITIES CO LTD | 0.00 | CNE100000HK9 |
| EUROPEAN FINANCIAL STABILITY FACILITY SA 310547 1.375 | 0.00 | EU000A1G0DJ1 |
| AVARY HOLDING SHENZHEN CO LTD | 0.00 | CNE100003GF5 |
| ANHUI JIANGHUAI AUTOMOBILE ORD SHS A | 0.00 | CNE0000018M9 |
| NORDRHEIN WESTFALEN LAND OF 160841 0.75 GB | 0.00 | DE000NRW0JV3 |
| EUROPEAN FINANCIAL STABILITY FACILITY SA 290744 2.35 CB | 0.00 | EU000A1G0DB8 |
| CHINA MERCHANTS SHEKOU INDUSTRIAL ZONE HOLDINGS CO | 0.00 | CNE100002FC6 |
| EUROPEAN FINANCIAL STABILITY FACILITY SA 170753 1.75 GB | 0.00 | EU000A1G0D96 |
| DUKE ENERGY CAROLINAS LLC 011247 3.70 CB | 0.00 | US26442CAT18 |
| KAKAO BANK CORP | 0.00 | KR7323410001 |
| FMCC FNCL 011252 5.00 MBS POOL NO SD2010 | 0.00 | US3132DPGT93 |
| TAIWAN HIGH SPEED RAIL CORP | 0.00 | TW0002633005 |
| Income Due - PLN | 0.00 | |
| KFW 071227 0.75 GB | 0.00 | XS2345876333 |
| CHINA THREE GORGES RENEWABLES GROUP CO LTD | 0.00 | CNE1000051F2 |
| JIANGXI COPPER CO LTD | 0.00 | CNE0000019P0 |
| BANK OF NANJING CO L | 0.00 | CNE100000627 |
| LCR FINANCE PLC 070351 5.10 CB | 0.00 | XS0150670551 |
| HUATAI SECURITIES CO LTD | 0.00 | CNE100000LQ8 |
| LG DISPLAY CO LTD | 0.00 | KR7034220004 |
| EMPIRE RESORTS INC 011126 7.75 CB | 0.00 | US292052AF45 |
| WYNN LAS VEGAS LLC 150527 5.25 CB | 0.00 | US983130AX35 |
| ZHANGZHOU PIENTZEHUANG PHARMACEUTICAL LTD | 0.00 | CNE000001F21 |
| PMORGAN CHASE AND CO 220452 3.328 CB | 0.00 | US46647PCE43 |
| ZHEJIANG JUHUA CO LTD | 0.00 | CNE000000WQ6 |
| KOREA ZINC CO LTD | 0.00 | KR7010130003 |
| LEVEL 3 FINANCING INC 151030 3.875 CB | 0.00 | US527298CF87 |
| POLAND REPUBLIC OF GOVERNMENT 140243 4.25 GB | 0.00 | XS2586944147 |
| BANK OF BEIJING CO LTD | 0.00 | CNE100000734 |
| GNMA G2SF 200144 5.00 MBS POOL NO MA1603 | 0.00 | US36179NX864 |
| RAI WAY SPA NPV | 0.00 | IT0005054967 |
| SAMCHULLY CO LTD | 0.00 | KR7004690004 |

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| EUROPEAN UNION 100635 0.125 GB | 0.00 | EU000A28X702 |
| ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO | 0.00 | CNE000001527 |
| QINGHAI SALT LAKE INDUSTRY CO LTD | 0.00 | CNE000000SW2 |
| ANHUI GUJING DISTILLERY CO LTD | 0.00 | CNE000000MD5 |
| FMCC FGCI 010428 3.00 MBS POOL NO E09031 | 0.00 | US31294UA869 |
| BRANDENBURG STATE OF 260146 0.125 GB | 0.00 | DE000A289NP0 |
| GREE ELECTRIC APPLIANCES INC OF ZHUHAI | 0.00 | CNE0000001D4 |
| SUNGROW POWER SUPPLY CO LTD | 0.00 | CNE1000018M7 |
| SYNNEX TECHNOLOGY INTERNATIONAL CORP | 0.00 | TW0002347002 |
| SICHUAN CHUANTOU ENERGY CO LTD | 0.00 | CNE000000BQ0 |
| HENAN SHUANG INVESTMENT AND DEVELOPMENT CO LTD | 0.00 | CNE000000XM3 |
| EUROPEAN UNION 040147 0.75 GB | 0.00 | EU000A3KRJR4 |
| BEIJING COMPASS TECHNOLOGYA | 0.00 | CNE000001QQ6 |
| IFLYTEK CO LTD | 0.00 | CNE100000B81 |
| EUROPEAN INVESTMENT BANK 151127 0.00 GB | 0.00 | XS2419364653 |
| UNISPLENDOUR CORP LTD | 0.00 | CNE0000010T1 |
| JIANGSU YANGHE BREWERY JOINT STOCK CO LTD | 0.00 | CNE100000HB8 |
| CHINA INTERNATIONAL CAPITAL CORP | 0.00 | CNE1000048J0 |
| SHENZHEN TRANSSION HOLDINGS CO LTD | 0.00 | CNE100003P74 |
| DELL INTERNATIONAL LLC 150746 8.35 CB | 0.00 | US24703TAK25 |
| NORTH RHINE WESTPHALIA STATE OF 150120 1.375 CB | 0.00 | DE000NRW0L10 |
| HUAYU AUTOMOTIVE SYSTEMS CO LTD | 0.00 | CNE000000M15 |
| ZHEJIANG HUAYOU COBALT CO LTD | 0.00 | CNE100001VW3 |
| VERISILICON MICROELECTRONICS SHANGHAI CO LTD | 0.00 | CNE100004413 |
| DAVITA INC 010932 6.875 CB | 0.00 | US23918KAW80 |
| AVIC AVIATION ENGINE CORP PLC | 0.00 | CNE000000JW1 |
| FLAT GLASS GROUP CO LTD | 0.00 | CNE100003HV0 |
| ARCELORMITTAL SA 151039 STEP | 0.00 | US03938LAP94 |
| ROCKCHIP ELECTRONICS CO LA | 0.00 | CNE100003RK2 |
| EUROPEAN STABILITY MECHANISM 030532 1.125 CB | 0.00 | EU000A1U9969 |
| YUNNAN BAIYAO GROUP CO LTD | 0.00 | CNE0000008X7 |
| DANAHER CORP 011050 2.60 CB | 0.00 | US235851AV47 |
| HOKKAIDO GAS CO LTD | 0.00 | JP3847000001 |
| FRONTIER COMMUNICATIONS HOLDINGS LLC 150530 8.75 CB | 0.00 | US35908MAD20 |
| GNMA G2SF 201146 3.50 MBS POOL NO MA4069 | 0.00 | US36179SQW07 |
| 360 SECURITY TECHNOLOGY INC | 0.00 | CNE100002RZ2 |
| GREEN BIDCO SA 150728 10.25 CB | 0.00 | XS2647351142 |
| NATIONAL SILICON INDUSTRY GROUP CO LTD | 0.00 | CNE1000040F5 |
| BANK OF CHENGDU CO LTD | 0.00 | CNE100002SN6 |
| ZANGGE MINING CO LTD | 0.00 | CNE000000L08 |
| ARDAGH PACKAGING FINANCE PLC 150727 4.75 CB | 0.00 | XS1628848241 |
| FUTURES MARGIN-GBP | 0.00 | |
| SDIC POWER HOLDING CO LTD | 0.00 | CNE000000JM2 |
| CARVANA CO 011228 STEP PIK | 0.00 | US146869AL63 |
| VISTRA OPERATIONS COMPANY LLC 310727 5.00 CB | 0.00 | US92840VAF94 |
| NATIONSTAR MORTGAGE HOLDINGS INC 151230 5.125 CB | 0.00 | US63861CAD11 |
| HENGLI PETROCHEMICAL CO LTD | 0.00 | CNE0000018V0 |
| BANK OF SHANGHAI CO LTD | 0.00 | CNE100002FM5 |
| JIANGSU YUYUE MEDICAL EQUIPMENT & SUPPLY CO LTD | 0.00 | CNE1000009X3 |
| GIGADEVICE SEMICONDUCTOR BEIJING INC | 0.00 | CNE1000030S9 |
| QATAR INTERNATIONAL ISLAMIC BANK QSC | 0.00 | QA0006929879 |
| CHINA CITIC BANK CORP LTD | 0.00 | CNE1000000R4 |
| HUA XIA BANK CO LTD | 0.00 | CNE000001FW7 |
| TONGWEI CO LTD | 0.00 | CNE000001GS3 |
| FUTURES MARGIN-JPY | 0.00 | |
| DEUTSCHE BAHN FINANCE GMBH 081250 0.625 CB | 0.00 | XS2270142966 |
| BADEN WUERTTEMBERG STATE OF 191140 0.125 GB | 0.00 | DE000A14JZR8 |

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| UNITED STATES TREASURY 151129 1.75 GB | 0.00 | US912828YS30 |
| VICTORS MERGER CORP 150529 6.375 CB | 0.00 | US92641PAA49 |
| RONGSHENG PETROCHEMICAL CO LTD | 0.00 | CNE100000W60 |
| HUIZHOU DESAY SV AUTOMOTIVE CO LTD | 0.00 | CNE1000033C7 |
| BROOKFIELD RESID PROPERT 150629 5.00 CB | 0.00 | US11283YAG52 |
| LAMB WESTON HOLDINGS INC 150528 4.875 CB | 0.00 | US513272AC82 |
| SHENNAN CIRCUITS CO LTD | 0.00 | CNE100003373 |
| JIANGSU HENGLI HYDRAULIC CO LTD | 0.00 | CNE1000019R4 |
| NINGBO DEYE TECHNOLOGY CO LTD | 0.00 | CNE1000052S3 |
| ZAR BNP PARIBAS A/C | 0.00 | |
| SHANDONG GOLD MINING CO LTD | 0.00 | CNE000001FR7 |
| ZHEJIANG NHU CO LTD | 0.00 | CNE000001J84 |
| DAQIN RAILWAY CO LTD | 0.00 | CNE000001NG4 |
| SHENZHEN SALUBRIS PHARMACEUTICALS CO LTD | 0.00 | CNE100000FW8 |
| FOXTROT ESCROW ISSUER LLC 151126 12.25 CB | 0.00 | US35166FAA03 |
| XCMG CONSTRUCTION MACHINERY CO LTD | 0.00 | CNE000000FH0 |
| OKINAWA ELEC POWER NPV | 0.00 | JP3194700005 |
| SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO LTD | 0.00 | CNE100002TX3 |
| SHANGHAI RURAL COMMERCIAL BANK CO LTD | 0.00 | CNE100004QD7 |
| HERC HOLDINGS INC 150727 5.50 CB | 0.00 | US42704LAA26 |
| SHENWAN HONGYUAN GROUP CO LTD | 0.00 | CNE100002FD4 |
| GREAT WALL MOTOR CO LTD | 0.00 | CNE1000018V8 |
| SAR BNP PARIBAS A/C | 0.00 | |
| UNIGROUP GUOXIN MICROELECTRONICS CO LTD | 0.00 | CNE000001M14 |
| AMBIPAR LUX SARL 060231 9.875 CB | 0.00 | USL0183EAA30 |
| JIANGSU KINGS LUCK BREWERY JOINT STOCK CO LTD | 0.00 | CNE100001TH8 |
| POLAND REPUBLIC OF GOVERNMENT 251046 2.00 GB | 0.00 | XS1508566558 |
| SHANGHAI PHARMACEUTICALS HOLDING CO LTD | 0.00 | CNE000000C82 |
| ORIENT SECURITIES CO LTD | 0.00 | CNE100001ZV6 |
| SAKS GLOBAL ENTERPRS LLC 151229 11.00 CB | 0.00 | US79380MAC91 |
| HAINAN AIRLINES HOLDING CO LTD | 0.00 | CNE0000011C5 |
| YUNNAN ALUMINIUM CO LTD | 0.00 | CNE000000VG9 |
| CHINA MINMETALS RARE EARTH CO LTD | 0.00 | CNE000000WS2 |
| FNMA 30YR CONVENTIONAL 151046 0.0 TBA | 0.00 | US01F0606A83 |
| CHONGQING CHANGAN AUTOMOBILE CO LTD | 0.00 | CNE000000R36 |
| EUROPEAN FINANCIAL STABILITY FACILITY SA 100748 1.80 CB | 0.00 | EU000A1G0DW4 |
| ROPER TECHNOLOGIES INC 151226 3.80 CB | 0.00 | US776743AD85 |
| HUADIAN POWER INTERNATIONAL CORP LTD | 0.00 | CNE000001LJ2 |
| ZHEJIANG ZHENENG ELECTRIC POWER CO LTD | 0.00 | CNE100001SP3 |
| EUROPEAN INVESTMENT BANK 140342 3.625 GB | 0.00 | XS0752034206 |
| WHITE CAP BUYER LLC 151028 6.875 CB | 0.00 | US96350RAA23 |
| SANAN OPTOELECTRONICS CO LTD | 0.00 | CNE000000KB3 |
| EUROPEAN UNION 040442 3.75 GB | 0.00 | EU000A1GY6W8 |
| EUROPEAN STABILITY MECHANISM 011255 1.85 GB | 0.00 | EU000A1U9936 |
| EUROPEAN STABILITY MECHANISM 180717 0.875 GB | 0.00 | EU000A1U9977 |
| FAR EASTERN NEW CENTURY CORPORATION | 0.00 | TW0001402006 |
| SCB X PCL | 0.00 | THA790010R17 |
| NAVIENT CORP 010833 5.625 CB | 0.00 | US78442FAZ18 |
| ARDAGH METAL PACKAGING FINANCE USA LLC 010929 4.00 | 0.00 | US03969YAB48 |
| WAN HAI LINES LTD | 0.00 | TW0002615002 |
| ZHEJIANG JINGSHENG MECHANICAL AND ELECTRICAL CO LTD | 0.00 | CNE100001DJ8 |
| ROMANIA GOVERNMENT 280150 3.375 GB | 0.00 | XS2109813142 |
| CHINA RAILWAY SIGNAL AND COMMUNICATION CORP LTD | 0.00 | CNE100003MP2 |
| CHINA NATIONAL CHEMICAL ENGINEERING CO LTD | 0.00 | CNE100000KC0 |
| CHINA GALAXY SECURITIES CO LTD | 0.00 | CNE100002FG7 |
| BEIJING TIANTAN BIOLOGICAL PRODUCTS CORP LTD | 0.00 | CNE000000WF9 |
| SPRING AIRLINES CO LTD | 0.00 | CNE100001V45 |

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| CHINA EASTERN AIR CORP | 0.00 | CNE000000TR0 |
| IHO VERWALTUNGS GMBH 151130 7.75 CB | 0.00 | US44963BAF58 |
| AFRICAN DEVELOPMENT BANK 210329 0.50 GB | 0.00 | XS1966120096 |
| LINGYI ITECH GUANGDONG CO | 0.00 | CNE1000015L5 |
| FNMA FNCI 010826 3.50 MBS POOL NO AB3407 | 0.00 | US31416YYD48 |
| EUROPEAN UNION 040729 0.00 CB | 0.00 | EU000A3KRJQ6 |
| TIANQI LITHIUM INDUSTRIES INC | 0.00 | CNE100000T32 |
| SHANGHAI RAAS BLOOD PRODUCTS CO LTD | 0.00 | CNE100000C31 |
| GOTION HIGH TECH CO LTD | 0.00 | CNE000001NY7 |
| HEARTLAND DENTAL LLC 300428 10.50 CB | 0.00 | US42239PAB58 |
| SICHUAN ROAD BRIDGE CO LTD | 0.00 | CNE000001DQ4 |
| GLP CAPITAL LP 010628 5.75 CB | 0.00 | US361841AK54 |
| CHAOZHOU THREE CIRCLE GROUP CO LTD | 0.00 | CNE100001Y42 |
| ZHEJIANG DAHUA TECHNOLOGY CO LTD | 0.00 | CNE100000BJ4 |
| CHOBANI LLC 010729 7.625 CB | 0.00 | US17027NAC65 |
| ADIENT GLOBAL HOLDINGS LTD 150428 7.00 CB | 0.00 | US00687YAB11 |
| EUROPEAN UNION 041035 1.50 CB | 0.00 | EU000A1Z6TV6 |
| VICTORIA PLC 150328 3.75 CB | 0.00 | XS2315945829 |
| HUANENG POWER INTERNATIONAL INC | 0.00 | CNE000001998 |
| WINGTECH TECHNOLOGY CO LTD | 0.00 | CNE000000M72 |
| ZTE CORP | 0.00 | CNE000000TK5 |
| AG TTMT ESCROW ISSUER LLC 300927 8.625 CB | 0.00 | US00840KAA79 |
| HUADONG MEDICINE CO LTD | 0.00 | CNE0000011S1 |
| JCET GROUP CO LTD | 0.00 | CNE000001F05 |
| FMCC FNCL 011252 5.00 MBS POOL NO SD2081 | 0.00 | US3132DPJ253 |
| PIKE CORP 010928 5.50 CB | 0.00 | US721283AA72 |
| PHARMARON BEIJING CO LTD | 0.00 | CNE100003JW4 |
| EUROPEAN UNION 020546 0.45 GB | 0.00 | EU000A3KNYG5 |
| GANFENG LITHIUM CO LTD | 0.00 | CNE100000SF6 |
| AVICOPTER PLC | 0.00 | CNE0000015V6 |
| CHINA VANKE CO LTD | 0.00 | CNE0000000T2 |
| NEW FORTRESS ENERGY INC 300926 6.50 CB | 0.00 | US644393AB64 |
| HANGZHOU SILAN MICROELECTRONICS CO LTD | 0.00 | CNE000001DN1 |
| EUROPEAN INVESTMENT BANK 080637 3.875 CB | 0.00 | XS0740808802 |
| HUAFON CHEMICAL CO LTD | 0.00 | CNE000001NK6 |
| XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD | 0.00 | CNE1000008S5 |
| XINJIANG DAQO NEW ENERGY CO LTD | 0.00 | CNE100004P24 |
| CHINA RESOURCES SANJIU MEDICAL AND PHARMACEUTICAL | 0.00 | CNE0000011K8 |
| S&P 500 EMINI 2512 F | 0.00 | |
| MYR BNP PARIBAS A/C | 0.00 | |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150828 0.25 | 0.00 | DE0001102457 |
| CHINA SOUTHERN AIRLINES CO LTD | 0.00 | CNE000001FG0 |
| CHANGZHOU XINGYU AUTOMOTIVE LIGHTING SYSTEMS CO | 0.00 | CNE1000011H2 |
| EUROPEAN INVESTMENT BANK 270151 0.05 GB | 0.00 | XS2290963466 |
| WAYPOINT REIT FULLY PAID ORDINARY UNITS STAPLED | 0.00 | AU0000088064 |
| CHINA GREATWALL TECHNOLOGY GROUP CO LTD | 0.00 | CNE000000RL7 |
| AIR CHINA LTD | 0.00 | CNE000001NN0 |
| GERMANY FEDERAL REPUBLIC OF GOVERNMENT150829 0.00 | 0.00 | DE0001102473 |
| CHINA ZHESHANG BANK  CO LTD | 0.00 | CNE100003PS9 |
| INGENIC SEMICONDUCTOR CO LTD | 0.00 | CNE100001377 |
| CHINA AIRLINES LTD | 0.00 | TW0002610003 |
| EUROPEAN INVESTMENT BANK 161048 1.50 GB | 0.00 | XS1753042743 |
| POLY DEVELOPMENTS AND REAL ESTATE GROUP CO LTD | 0.00 | CNE000001ND1 |
| BERLIN STATE OF 090950 0.35 GB | 0.00 | DE000A289LA6 |
| SIAM CEMENT PUB - FOREIGN | 0.00 | TH0003010Z12 |
| DEUTSCHE TELEKOM AG 091249 1.75 CB | 0.00 | XS2089226026 |
| LABL INC 011128 9.50 CB | 0.00 | US50168QAE52 |

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|---|---|---|
| HUNAN VALIN STEEL CO LTD | 0.00 | CNE000001006 |
| Income Due - SAR | 0.00 | |
| SHANDONG NANSHAN ALUMINIUM CO LTD | 0.00 | CNE000001139 |
| CHINA JUSHI CO LTD | 0.00 | CNE000000YM1 |
| SEALED AIR CORP 150231 7.25 CB | 0.00 | US812127AB45 |
| NINESTAR CORP | 0.00 | CNE1000007W9 |
| CHS COMMUNITY HEALTH SYSTEMS INC 150231 4.75 CB | 0.00 | US12543DBK54 |
| GRAY MEDIA INC 150732 9.63 CB | 0.00 | US389375AN64 |
| BANCO DE CREDITO E INVERSIONES | 0.00 | CLP321331116 |
| LFS TOPCO LLC 150730 8.75 CB | 0.00 | US50203TAB26 |
| CARS COM INC 011128 6.375 CB | 0.00 | US14575EAA38 |
| GRAFTECH FINANCE INC 231229 4.63 CB | 0.00 | US384311AC08 |
| TIANSHUI HUATIAN TECHNOLOGY CO LTD | 0.00 | CNE100000825 |
| SHANDONG HUALU HENGSHENG CHEMICAL CO LTD | 0.00 | CNE000001BM7 |
| HELIOS SOFTWARE HOLDINGS INC 010528 4.625 CB | 0.00 | US42329HAA68 |
| SHANGHAI BAOSIGHT SOFTWARE CO LTD | 0.00 | CNE000000C66 |
| ZIGGO BV 150130 4.875 CB | 0.00 | US98955DAA81 |
| CHANG HWA COMMERCIAL BANK | 0.00 | TW0002801008 |
| CLP BNP PARIBAS | 0.00 | |
| YONYOU NETWORK TECHNOLOGY CO LTD | 0.00 | CNE0000017Y6 |
| TRANSDIGM INC 310134 6.25 CB | 0.00 | US893647BZ96 |
| HUNDSUN TECHNOLOGIES INC | 0.00 | CNE000001GD5 |
| ENEVA SA COM NPV | 0.00 | BRENEVACNOR8 |
| CHONGQING RURAL COMMERCIAL BANK CO LTD | 0.00 | CNE100003NZ9 |
| ECOVACS ROBOTICS CO LTD | 0.00 | CNE1000031N8 |
| EUROPEAN INVESTMENT BANK 121054 4.625 GB | 0.00 | XS0202407093 |
| EVERBRIGHT SECURITIES CO LTD | 0.00 | CNE100000FD8 |
| CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO LTD | 0.00 | CNE100000V20 |
| TRINA SOLAR CO LTD | 0.00 | CNE100003ZR0 |
| CAITONG SECURITIES CO LTD | 0.00 | CNE100002V44 |
| MARRIOTT OWNERSHIP RESORTS INC 150128 4.75 CB | 0.00 | US57164PAF36 |
| JINKO SOLAR CO LTD | 0.00 | CNE100005R96 |
| MOHEGAN TRIBAL MS DIG 151229 13.25 CB | 0.00 | US60833AAC80 |
| CHANGCHUN HIGH AND NEW TECHNOLOGY INDUSTRIES | 0.00 | CNE0000007J8 |
| BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISE CO LTD | 0.00 | CNE100004090 |
| GOLDMAN SACHS GROUP 260128 0.25 CB | 0.00 | XS2292954893 |
| IMEIK TECHNOLOGY DEVELOPMENT CO LTD | 0.00 | CNE100004868 |
| YEALINK NETWORK TECHNOLOGY CO LTD | 0.00 | CNE100002PC5 |
| KRW BNP PARIBAS A/C | 0.00 | |
| GUANGZHOU AUTOMOBILE GROUP CO LTD | 0.00 | CNE100001NQ2 |
| WHIRLPOOL CORP 010334 5.75 CB | 0.00 | US963320BC98 |
| JIANGSU EASTERN SHENGHONG CO LTD | 0.00 | CNE0000012K6 |
| PERENTI FINANCE PTY LTD 260429 7.50 CB | 0.00 | US71367VAB53 |
| ZHESHANG SECURITIES CO LTD | 0.00 | CNE100002R65 |
| ACER INC | 0.00 | TW0002353000 |
| ANGEL YEAST CO LTD | 0.00 | CNE0000014G0 |
| LEVEL 3 FINANCING INC 151032 10.00 CB | 0.00 | US527298CK72 |
| CABLEVISION LIGHTPATH CT LLC 150927 3.875 CB | 0.00 | US12687GAA76 |
| YIFENG PHARMACY CHAIN CO LTD | 0.00 | CNE100001TS5 |
| AMN HEALTHCARE INC 150429 4.00 CB | 0.00 | US00175PAC77 |
| HANGZHOU FIRST APPLIED MATERIAL ORD | 0.00 | CNE100001VX1 |
| SHANGHAI FOSUN PHARMACEUTICAL GROUP CO LTD | 0.00 | CNE000000X38 |
| JA SOLAR TECHNOLOGY CO LTD | 0.00 | CNE100000SD1 |
| CHENG SHIN RUBBER INDUSTRY CO LTD | 0.00 | TW0002105004 |
| CHROME HOLDCO SAS 310529 5.00 CB | 0.00 | XS2343001991 |
| XPO ESCROW SUB LLC 151127 7.50 CB | 0.00 | US98379JAA34 |
| EUROPEAN FINANCIAL STABILITY FACILITY SA 180152 0.05 GB | 0.00 | EU000A1G0EM3 |

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|---|---|---|
| GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS CO | 0.00 | CNE000001733 |
| NH INVESTMENT AND SECURITIES CO LTD | 0.00 | KR7005940002 |
| HOSHINE SILICON INDUSTRY CO LTD | 0.00 | CNE100002V10 |
| Outstanding Settlement Receipts - PLN | 0.00 | |
| GRG BANKING EQUIPMENT CO LTD | 0.00 | CNE100000650 |
| MAXSCEND MICROELECTRONICS CO LTD | 0.00 | CNE100003QK4 |
| DJ EUR ST50 2512 FU | 0.00 | DE000C7GEHQ1 |
| FMCC FGCI 010426 3.50 MBS POOL NO J15185 | 0.00 | US3128PUXN77 |
| LOMON BILLIONS GROUP CO LTD | 0.00 | CNE1000015M3 |
| LABL INC 150727 10.50 CB | 0.00 | US50168AAA88 |
| ALTICE FRANCE SA 150128 5.50 CB | 0.00 | US02156LAC54 |
| GUOYUAN SECURITIES CO LTD | 0.00 | CNE000000QZ9 |
| HUALAN BIOLOGICAL ENGINEERING INC | 0.00 | CNE000001JN8 |
| YIHAI KERRY ARAWANA HOLDINGS CO LTD | 0.00 | CNE1000048D3 |
| KUANG CHI TECHNOLOGIES CO LTD | 0.00 | CNE1000018P0 |
| DANAOS CORP 010328 8.50 TD | 0.00 | US23585WAA27 |
| Income Due - MYR | 0.00 | |
| NEW HOPE LIUHE CO LTD | 0.00 | CNE000000VB0 |
| BEIJING NEW BUILDING MATERIALS PUBLIC LTD CO | 0.00 | CNE000000QS4 |
| INDUSTRIAL SECURITIES CO LTD | 0.00 | CNE100000V95 |
| INNER MONGOLIA JUNZHENG ENERGY AND CHEMICAL | 0.00 | CNE1000010F8 |
| Income Due - KRW | 0.00 | |
| AED BNP PARIBAS A/C | 0.00 | |
| Income Due - ZAR | 0.00 | |
| FTSE 100 IDX 2509 FU | 0.00 | GB00MP62WC98 |
| Income Due - TRY | 0.00 | |
| SOFINA SA NPV SR 021025 | 0.00 | BE0970189925 |
| OPPEIN HOME GROUP INC | 0.00 | CNE100002RB3 |
| NORTH RHINE WESTPHALIA STATE OF 150152 0.50 GB | 0.00 | DE000NRW0M35 |
| NORWAY KINGDOM OF 180532 2.125 GB | 0.00 | NO0012440397 |
| SG MICRO CORP A CNY1 TEMP | 0.00 | CNE100002NT4 |
| MAXIM CRANE WORKS HOLDINGS CAPITAL 010928 11.5 CB | 0.00 | US57779EAA64 |
| ADVANCED MICRO-FABRICATION EQUIPMENT INC CHINA | 0.00 | CNE100003MM9 |
| NORTH RHINE WESTPHALIA STATE OF 190122 1.45 GB | 0.00 | DE000NRW0M92 |
| METROPOLITAN BANK & TRUST COMPANY | 0.00 | PHY6028G1361 |
| ZHONGTAI SECURITIES CO LTD | 0.00 | CNE100004900 |
| Income Due - MXN | 0.00 | |
| GRUMA SAB DE CV | 0.00 | MXP4948K1056 |
| NRG ENERGY INC 150134 5.75 CB | 0.00 | US629377DC38 |
| HUF BNP PARIBAS A/C | 0.00 | |
| SHANGHAI INTERNATIONAL AIRPORT CO LTD | 0.00 | CNE000000V89 |
| HANGZHOU TIGERMED CONSULTING CO LTD | 0.00 | CNE100001KV8 |
| MR DIY GROUP M BHD | 0.00 | MYL5296OO008 |
| HANKOOK TIRE AND TECHNOLOGY CO LTD | 0.00 | KR7161390000 |
| SK BIOPHARMACEUTICALS CO LTD | 0.00 | KR7326030004 |
| ZHEN DING TECHNOLOGY HOLDING LTD | 0.00 | KYG989221000 |
| FNMA FNCI 011125 3.50 MBS POOL NO AE7758 | 0.00 | US31419JTQ12 |
| WOLVERINE WORLD WIDE INC 150829 4.00 CB | 0.00 | US978097AG86 |
| Income Due - NOK | 0.00 | |
| E MEDIA HLDGS LTD NPV `N` SERIES | 0.00 | ZAE000209524 |
| CZK BNP PARIBAS A/C | 0.00 | |
| QAR BNP PARIBAS A/C | 0.00 | |
| MERCER INTERNATIONAL INC 011028 12.875 CB | 0.00 | US588056BC44 |
| PRESTIGE BRANDS INC 010431 3.75 CB | 0.00 | US74112BAM72 |
| SPI 200 2512 FUT | 0.00 | |
| PHP BNP PARIBAS A/C | 0.00 | |
| TWD BNP PARIBAS A/C | 0.00 | |

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|---|---|---|
| KFW 011026 1.00 GB | 0.00 | US500769JQ84 |
| KANGMEI PHARMACEUTICAL CO LTD | 0.00 | CNE0000017M1 |
| KALBE FARMA | 0.00 | ID1000125107 |
| MONETA MONEY BANK AS | 0.00 | CZ0008040318 |
| DUKHAN BANK QPSC | 0.00 | QA000B982PM1 |
| ALROSA PJSC | 0.00 | RU0007252813 |
| AVZ MINERALS LTD | 0.00 | AU000000AVZ6 |
| CONSTELLATION SOFT COM STK NPV TEMP | 0.00 | CA21037X1345 |
| FOLLI FOLLIE GROUP SA | 0.00 | GRS294003009 |
| MOBILE TELESYSTEMS PUBLIC JOINT STOCK COMPANY | 0.00 | US6074091090 |
| MOSCOW EXCHANGE MICEX RTS PJ | 0.00 | RU000A0JR4A1 |
| OZON HOLDINGS PLC | 0.00 | US69269L1044 |
| PHOSAGRO PJSC GDR | 0.00 | US71922G3083 |
| PHOSAGRO PJSC GDR EACH REPR ORD SHS SPON | 0.00 | US71922G4073 |
| POLYUS PJSC | 0.00 | RU000A0JNAA8 |
| SBERBANK OF RUSSIA PJSC | 0.00 | RU0009029540 |
| SEVERSTAL PJSC | 0.00 | RU0009046510 |
| TCS GROUP HOLDING PLC | 0.00 | US87238U2033 |
| UNITED CO RUSAL INTERNATIONA | 0.00 | RU000A1025V3 |
| VK CO LTD | 0.00 | RU000A106YF0 |
| VTB BANK PJSC | 0.00 | RU000A0JP5V6 |
| X5 RETAIL GROUP NV | 0.00 | US98387E2054 |
| TOPIX INDEX 2512 FU | 0.00 | |
| Outstanding Settlement Payments - PLN | 0.00 | |
| Outstanding Settlement Payments - JPY | 0.00 | |
| Outstanding Settlement Payments - GBP | 0.00 | |
| SPXW 191225 5500 PO | 0.00 | |
| Outstanding Settlement Payments - AUD | 0.00 | |
| Outstanding Settlement Payments - EUR | 0.00 | |
| Outstanding Settlement Payments - CNY | 0.00 | |
| Outstanding Settlement Payments - NZD | 0.00 | |
| Outstanding Settlement Payments - USD | 0.00 | |