

PENDAL

Holdings Report

March 2021

Pendal Sustainable Balanced Fund (ARSN: 637 429 237)

Fund holdings

Australian Shares (as at 31 March 2021) (Pendal Sustainable Australian Share Fund)

| Security Code | Security Name |
|---------------|--|
| ALQ | ALS Limited |
| AWC | Alumina Limited |
| AMC | Amcor Limited |
| ALD | Ampol Limited |
| ANZ | ANZ Banking Group Limited |
| ALX | Atlas Arteria |
| BOQ | Bank of Queensland Limited |
| BHP | BHP Billiton Limited |
| BSL | Bluescope Steel Limited |
| BLD | Boral Limited |
| CHC | Charter Hall Group |
| COH | Cochlear Limited |
| COL | Coles Group Limited |
| CBA | Commonwealth Bank of Australia Limited |
| CGC | Costa Group Holdings Limited |
| CSL | CSL Limited |
| CSR | CSR Limited |
| DRR | Deterra Royalties Ltd |
| DHG | Domain Holdings Aust Ltd |
| DOW | Downer EDI Limited |
| EVN | Evolution Mining Limited |
| FMG | Fortescue Metals Group Limited |
| GMG | Goodman Group |
| HLS | Healius Limited |
| IGO | IGO Limited |
| ILU | Iluka Resources Limited |
| JBH | JB Hi-Fi Limited |
| LYC | Lynas Corporation Limited |
| MQG | Macquarie Group Limited |
| MGR | Mirvac Group |
| NAB | National Australia Bank Limited |
| NEC | Nine Entertainment Co Ltd |
| NST | Northern Star Resources |
| OSH | Oil Search Limited |
| ORA | Orora Limited |
| OZL | Oz Minerals Limited |
| QAN | Qantas Airways Limited |
| QBE | QBE Insurance Group Limited |
| RHC | Ramsay Health Care Limited |
| REA | REA Group Ltd |
| SEK | Seek Limited |
| SGP | Stockland Trust Group |
| TLS | Telstra Corporation Limited |
| TCL | Transurban Group |
| VUK | Virgin Money UK Plc |
| WES | Wesfarmers Limited |
| WBC | Westpac Banking Corporation |
| XRO | Xero Limited |

Australian Fixed Interest (as at 31 March 2021) (Pendal Sustainable Australian Fixed Interest Fund)

| Security Code | Security Name |
|---------------|---|
| | 90-DAY BANK BILL Jun21 |
| AU3CB0273563 | AUSGRID FINANCE PTY LTD CORP 1.8140% 05/02/2027 |
| AU3CB0248318 | AUSGRID FINANCE PTY LTD CORP 3.7500% 30/07/2024 (30/10/2024) |
| AU3CB0242527 | AUSNET SERVICES HOLDINGS CORP 4.4000% 16/08/2027 |
| AU3FN0056594 | AUSNET SERVICES HOLDINGS Sub FRN BBSW3M+310 bps 06/10/2080 (06/10/2025) |
| AU3FN0055687 | AUST & NZ BANKING GROUP FLOAT (sub) SDG FRN BBSW3M +185.00bps 26/02/2031 (26/02/2026) |
| XMM1 COMDTY | AUST 10Y BOND FUT Jun21 - D |
| YMM1 COMDTY | AUST 3YR BOND FUT Jun21 - D |
| AU3SG0001969 | AUST CAPITAL TERRITORY SEMI 1.2500% 22/05/2025 |
| AU3CB0245900 | AUSTRALIAN CATHOLIC UNI CORP SUSTAINABLE BOND 3.7000% 03/08/2027 |
| AU0000097495 | AUSTRALIAN GOVERNMENT CGL 1.7500% 21/06/2051 |
| AU000XCLWAR9 | AUSTRALIAN GOVERNMENT CGL 2.2500% 21/05/2028 |
| AU0000013740 | AUSTRALIAN GOVERNMENT CGL 2.5000% 21/05/2030 |
| AU0000018442 | AUSTRALIAN GOVERNMENT CGL 2.7500% 21/05/2041 |
| AU000XCLWAQ1 | AUSTRALIAN GOVERNMENT CGL 2.7500% 21/11/2027 |
| AU3TB0000168 | AUSTRALIAN GOVERNMENT CGL 3.2500% 21/04/2025 |
| AU3TB0000150 | AUSTRALIAN GOVERNMENT CGL 3.2500% 21/04/2029 |
| AU3TB0000192 | AUSTRALIAN GOVERNMENT CGL 3.7500% 21/04/2037 |
| AU000XCLWAI8 | AUSTRALIAN GOVERNMENT CGL 4.2500% 21/04/2026 |
| AU3FN0020186 | BPI NO 1 PTY LTD FLOAT BBSW3M +215bps 9/9/2025 |
| AU3CB0272854 | BRISBANE AIRPORT CORP LT MTN 4.5000% 30/12/2030 |
| AU3CB0278133 | CHARTER HALL LWR PTY LTD MTN CORP 2.7870% 03/03/2031 |
| AU3CB0268134 | COLES GROUP TREASURY PTY LTD CORP 2.6500% 06/11/2029 |
| AU3CB0243657 | COMMONWEALTH BANK AUST CORP Climate Bond 3.2500% 31/03/2022 |
| AU3CB0277077 | EUROPEAN INVESTMENT BANK SUPRA CLIMATE AWARENESS BOND 0.7500% 15/07/2027 |
| AU3CB0249787 | EUROPEAN INVESTMENT BANK SUPRA CLIMATE AWARENESS BOND 2.7000% 12/01/2023 |
| AU3FN0055497 | INSURANCE AUSTRALIA GRP MTN (sub) BBSW3M +245.00bps 15/12/2036 (15/12/2026) |
| AU3CB0262483 | INTER-AMERICAN DEVEL BK SUPRA EYE SOCIAL BOND 1.95% 23/04/2024 |
| AU3CB0258739 | INTL BK RECON & DEVELOP SUPRA GREEN BOND 2.9000% 26/11/2025 |

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| AU3CB0276004 | INTL BK RECON & DEVELOP SUPRA SUSTAINABLE DEVELOPMENT BOND 0.50% 18/05/2026 | 9/9/2025 |
| AU3CB0265239 | KFW CORP GREEN BOND 1.5000% 24/07/2024 | AU3CB0272854 BRISBANE AIRPORT CORP LT MTN 4.5000% 30/12/2030 |
| AU3CB0275550 | LENDLEASE FINANCE LTD CORP GREEN BOND 3.4000% 27/10/2027 (27/07/2027) | AU3CB0243657 COMMONWEALTH BANK AUST CORP Climate Bond 3.2500% 31/03/2022 |
| AU3CB0278711 | LENDLEASE FINANCE LTD CORP GREEN BOND 3.7000% 31/03/2031 | AU3CB0277077 EUROPEAN INVESTMENT BANK SUPRA CLIMATE AWARENESS BOND 0.7500% 15/07/2027 |
| AU3FN0054284 | MACQUARIE BANK LTD (Sub) FLOAT BBSW3M +290.00bps 28/05/2030 (28/05/2025) | AU3CB0249787 EUROPEAN INVESTMENT BANK SUPRA CLIMATE AWARENESS BOND 2.7000% 12/01/2023 |
| AU3CB0256279 | MACQUARIE UNIVERSITY CORP SUSTAINABLE BOND 3.5000% 07/06/2028 (07/09/2028) | AU3FN0055497 INSURANCE AUSTRALIA GRP MTN (sub) BBSW3M +245.00bps 15/12/2036 (15/12/2026) |
| XS2057888591 | mitsubishi UFJ FIN GRP FLOAT GREEN BBSW3M +125.00bps 01/10/2024 | AU3CB0262483 INTER-AMERICAN DEVEL BK SUPRA EYE SOCIAL BOND 1.95% 23/04/2024 |
| AU3CB0243459 | NATIONAL AUSTRALIA BANK CORP SOCIAL BOND (GENDER EQUALITY) 3.2500% 24/03/2022 | AU3CB0258739 INTL BK RECON & DEVELOP SUPRA GREEN BOND 2.9000% 26/11/2025 |
| AU3FN0057402 | NATIONAL AUSTRALIA BANK FLOAT (sub) BBSW3M +170.00bps 18/11/2030 (18/11/2025) | AU3CB0276004 INTL BK RECON & DEVELOP SUPRA SUSTAINABLE DEVELOPMENT BOND 0.50% 18/05/2026 |
| AU3FN0040622 | National Green RMBS Trust MORTR BBSW1M +85.00bps 24/01/2026 (24/08/2049) | AU3CB0251379 INTL FINANCE CORP SUPRA SOCIAL BOND 2.7000% 15/03/2023 |
| AU3CB0262038 | NATIONL HOUSING FIN INVT SOCIAL BOND 2.3800% 28/03/2029 | AU3CB0265239 KFW CORP GREEN BOND 1.5000% 24/07/2024 |
| AU3CB0249167 | NETWORK FINANCE CO PTY LTD (ENDEAVOUR ENERGY) CORP 3.5000% 07/09/2024 (06/12/2024) | AU3CB0275550 LENDLEASE FINANCE LTD CORP GREEN BOND 3.4000% 27/10/2027 (27/07/2027) |
| AU3SG0002348 | NEW S WALES TREASURY CRP SEMI GREEN BOND 1.2500% 20/11/2030 | AU3CB0278711 LENDLEASE FINANCE LTD CORP GREEN BOND 3.7000% 31/03/2031 |
| AU3SG0001878 | NEW S WALES TREASURY CRP SEMI GREEN BOND 3.0000% 15/11/2028 | AU3FN0054284 MACQUARIE BANK LTD (Sub) FLOAT BBSW3M +290.00bps 28/05/2030 (28/05/2025) |
| AU3CB0272904 | NHFIC Social Bond CORP MTN 1.4100% 29/06/2032 | AU3CB0256279 MACQUARIE UNIVERSITY CORP SUSTAINABLE BOND 3.5000% 07/06/2028 (07/09/2028) |
| AU3SG0002025 | NSW TCORP SUSTAINABILITY SEMI 1.2500% 20/03/2025 | XS2057888591 MITSUBISHI UFJ FIN GRP FLOAT GREEN BBSW3M +125.00bps 01/10/2024 |
| AU60PDL59697 | Pendal Liquidity Management Trust | AU3CB0226090 NATIONAL AUST BANK CLIMATE BOND 4.00% 16/12/2021 |
| AU3SG0001621 | Regnan Credit Impact Trust | AU3SG0002348 NEW S WALES TREASURY CRP SEMI GREEN BOND 1.2500% 20/11/2030 |
| AU3SG0001498 | SOUTH AUST GOVT FIN AUTH SEMI 2.2500% 15/08/2024 | AU3CB0272904 NHFIC Social Bond CORP MTN 1.4100% 29/06/2032 |
| AU3SG0001498 | SOUTH AUST GOVT FIN AUTH SEMI 3.0000% 20/07/2026 | AU60BTA04593 Pendal Stable Cash Plus Fund |
| AU3SG0002462 | TASMANIAN PUBLIC FINANCE SEMI 2.2500% 22/01/2032 | AU3FN0058129 WESTPAC BANKING CORP (SUB) FLOAT BBSW3M +155.00bps 29/01/2031 (29/01/2026) |
| AU3SG0001365 | TASMANIAN PUBLIC FINANCE SEMI 4.0000% 11/06/2024 | AU3CB0237683 WESTPAC BANKING CORP Climate Bond 3.10% 03/06/2021 |
| AU0000XVGHK0 | TCV Green Bond SEMI 1.75% 27/07/21 | AU3CB0262533 WOOLWORTHS GROUP LTD CORP GREEN BOND 2.8500% 23/04/2024 |
| AU0000XVGH14 | TREASURY CORP VICTORIA SEMI 3.0000% 20/10/2028 | |
| AU3FN0055307 | UBS AG AUSTRALIA FLOAT BBSW3M +87.00bps 30/07/2025 | |
| AU3FN0058129 | WESTPAC BANKING CORP (SUB) FLOAT BBSW3M +155.00bps 29/01/2031 (29/01/2026) | |
| AU3CB0237683 | WESTPAC BANKING CORP Climate Bond 3.10% 03/06/2021 | |
| AU3CB0262533 | WOOLWORTHS GROUP LTD CORP GREEN BOND 2.8500% 23/04/2024 | |
| AU3CB0243566 | WSO FIN WESTLINK M7 CORP 4.50% 31/12/2026 (31/03/2027) | |

Regnan Credit Impact Trust (as at 31 March 2021)

| Security Code | Security Name |
|---------------|---|
| AU3CB0259919 | ASIAN DEVELOPMENT BANK SUPRA GREEN BOND 2.4500% 17/01/2024 |
| AU3FN0056594 | AUSNET SERVICES HOLDINGS Sub FRN BBSW3M+310 bps 06/10/2080 (06/10/2025) |
| AU3FN0055687 | AUST & NZ BANKING GROUP FLOAT (sub) SDG FRN BBSW3M +185.00bps 26/02/2031 (26/02/2026) |
| XMM1 COMDTY | AUST 10Y BOND FUT Jun21 - D |
| YMM1 COMDTY | AUST 3YR BOND FUT Jun21 - D |
| AU3CB0245900 | AUSTRALIAN CATHOLIC UNI CORP SUSTAINABLE BOND 3.7000% 03/08/2027 |
| AU3FN0020186 | BPI NO 1 PTY LTD FLOAT BBSW3M +215bps |

**International Shares (as at 31 March 2021)
(Pendal Sustainable International Share Fund)**

| Security Code | Security Name |
|---------------|--|
| 2595708 | 3M Ord Shs |
| 2816023 | A O Smith Ord Shs |
| 4253048 | A P Moller Maersk Ord Shs Class B |
| B92SR70 | AbbVie Ord Shs |
| B4BNMY3 | Accenture Ord Shs Class A |
| B01FLQ6 | Acs Actividades De Construcccion Y Servicios Ord Shs |
| 2575818 | Activision Blizzard Ord Shs |
| 7110720 | Adecco Group Ord Shs |
| 2008154 | Adobe Ord Shs |
| 2822019 | Advance Auto Parts Ord Shs |
| B86S2N0 | Ageas Ord Shs |
| 2009823 | Agnico Eagle Mines Ord Shs |
| 2036070 | Alexion Pharmaceuticals Ord Shs |
| 6687214 | Alfresa Holdings Ord Shs |
| BFRT3W7 | Allegion Ord Shs |
| 2019952 | Allstate Ord Shs |
| BYVY8G0 | Alphabet Ord Shs Class A |
| BYVY8Y7 | Alphabet Ord Shs Class C |
| 2000019 | Amazon Com Ord Shs |
| 2028174 | Amerco Ord Shs |
| B7FBFL2 | American Tower REIT |

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| 2795393 | AmerisourceBergen Ord Shs | 7171589 | Credit Suisse Group Ord Shs |
| 2089212 | AMETEK Ord Shs | BTGQCX1 | Crown Castle International REIT Ord Shs |
| B1XZS82 | Anglo American Ord Shs | 2427986 | Crown Holdings Ord Shs |
| BSPHGL4 | American Ord Shs | 2240202 | Cummins Ord Shs |
| 2046251 | Apple Ord Shs | 2577609 | CVS Health Ord Shs |
| 2046552 | Applied Material Ord Shs | 2289874 | Darden Restaurants Ord Shs |
| 2740542 | Arch Capital Group Ord Shs | 0242493 | DCC Ord Shs |
| B0Z5YZ2 | Arkema Ord Shs | BHKD3S6 | Dell Technologies Ord Shs Class C |
| 2051404 | Arrow Electronics Ord Shs | 4617859 | Deutsche Post Ord Shs |
| 6563875 | Ascendas Real Estate Investment Trust Units | B234WN9 | Diasorin Ord Shs |
| B929F46 | ASML Holding Ord Shs | B03GQS4 | Digital Realty Trust REIT Ord Shs |
| 4056719 | Assicurazioni Generali Ord Shs | BY9D0Y1 | Direct Line Insurance Ord Shs |
| 2831811 | AT&T Ord Shs | 6270948 | Disco Ord Shs |
| 5654781 | Atos Ord Shs | BFYT7B7 | DocuSign Ord Shs |
| 2065159 | AutoDesk Ord Shs | B5B1S13 | Dollar General Ord Shs |
| 2064253 | Autoliv Ord Shs | 2272476 | Dollar Tree Ord Shs |
| 2065308 | Automatic Data Processing Ord Shs | 2542049 | Dominion Energy Ord Shs |
| 2065955 | AutoZone Ord Shs | B01SD70 | Dominos Pizza Ord Shs |
| 2131179 | AvalonBay Communities REIT Ord Shs | 2278407 | Dover Ord Shs |
| 0216238 | Aviva Ord Shs | BHXC84 | Dow Ord Shs |
| 5501906 | Banco Bilbao Vizcaya Argentaria Ord Shs | BG0T321 | DropBox Ord Shs Class A |
| 5705946 | Banco Santander Ord Shs | B7VD3F2 | Duke Energy Ord Shs |
| B1Z77F6 | Bank of New York Mellon Ord Shs | 4942904 | E.ON N Ord Shs |
| 3134865 | Barclays Ord Shs | B8KQN82 | Eaton Ord Shs |
| 2024644 | Barrick Gold Ord Shs | B0NJJ17 | Electricite de France Ord Shs |
| 2087807 | Becton Dickinson Ord Shs | B1KKBX6 | Electrolux Ord Shs Class B |
| B02L3W3 | Berkeley Group Holdings (The) Ord Shs | 2313405 | Emerson Electric Ord Shs |
| 2073390 | Berkshire Hathaway Ord Shs Class B | 7383072 | Enagas Ord Shs |
| 2094670 | Best Buy Ord Shs | 2466149 | Enbridge Ord Shs |
| BH0P3Z9 | BHP Group Ord Shs | 5271782 | Endesa Ord Shs |
| 2455965 | Biogen Inc Ord Shs | B627LW9 | Eneos Holdings Ord Shs |
| 5756029 | BMW Ord Shs | 2317087 | Entergy Ord Shs |
| 7309681 | BNP Paribas Ord Shs | 2318024 | EOG Resources Ord Shs |
| BJV12J7 | Boliden Ord Shs | BVLZX12 | Equinix REIT Ord Shs |
| B5367T7 | Booz Allen Hamilton Holding Ord Shs Class A | 2319157 | Equity Residential REIT Ord Shs |
| 4002121 | Bouygues Ord Shs | 5806225 | Etablissementen Franz Colruyt Ord Shs |
| B4YVF56 | Brenntag Ord Shs | B71N6K8 | Evrax Ord Shs |
| 2126335 | Bristol Myers Squibb Ord Shs | 2326618 | Exxon Mobil Ord Shs |
| 6146500 | Brother Industries Ord Shs | 2142784 | Fedex Ord Shs |
| 3091357 | BT Group Ord Shs | BNBRDD4 | Fidelity National Financial Ord Shs |
| B3TBRZ8 | Calbee Ord Shs | 2769796 | Fidelity National Information Services Ord Shs |
| 2172286 | Canadian Tire Ord Shs Class A | 2328603 | FMC Ord Shs |
| 6420129 | CapitaLand Integrated Commercial Trust | 5579550 | Fortum Ord Shs |
| 2175672 | Cardinal Health Ord Shs | B3MC7D6 | Fortune Brands Home And Security Ord Shs |
| 5641567 | Carrefour Ord Shs | BJJMGL2 | Fox Ord Shs Class A |
| BK4N0D7 | Carrier Global Ord Shs | 5129074 | Fresenius Medical Care Ord Shs |
| B5834C5 | Cboe Global Markets Ord Shs | 4352097 | Fresenius Se and Co Kгаа Ord Shs |
| BBM5MD6 | CDW Ord Shs | 6356945 | Fujitsu Ord Shs |
| B05MZT4 | Celanese Ord Shs | B3Z5T14 | Garmin Ord Shs |
| BJ2L575 | CGI Ord Shs | 2372763 | Gartner Ord Shs |
| 2838555 | Chevron Ord Shs | 4557104 | GEA Group Ord Shs |
| B0X7DZ3 | Chipotle Mexican Grill Ord Shs | 2367480 | Genuine Parts Ord Shs |
| B3KT0S5 | CI Financial Ord Shs | 2369174 | Gilead Sciences Ord Shs |
| 2198163 | Cisco Systems Ord Shs | 2407966 | Goldman Sachs Group Ord Shs |
| 2297907 | Citigroup Ord Shs | BYWH8S0 | HelloFresh Ord Shs |
| BYZQ077 | CK Asset Holdings Ord Shs | B0LCW08 | Hikma Pharmaceuticals Ord Shs |
| BW9P816 | CK Hutchison Holdings Ord Shs | 5108664 | Hochtief Ord Shs |
| 6097017 | CLP Holdings Ord Shs | 2434209 | Home Depot Ord Shs |
| BDSV2V0 | CNH Industrial Ord Shs | 6435145 | Honda Motor Ord Shs |
| 5543986 | CNP Assurances Ord Shs | 6267359 | Hong Kong Exchanges and Clearing Ord Shs |
| 2206657 | Coca-Cola Ord Shs | BYX4D52 | HP Ord Shs |
| 2257019 | Cognizant Technology Solutions Ord Shs Class A | B12PJ24 | Husqvarna Ord Shs Class B |
| B90LKT4 | Commerzbank Ord Shs | B288C92 | Iberdrola Ord Shs |
| 7380482 | Compagnie de Saint Gobain Ord Shs | 6456102 | Ibiden Ord Shs |
| B15C4L6 | Constellation Software Ord Shs | 2457552 | Illinois Tool Ord Shs |
| | | BZ57390 | ING Groep Ord Shs |

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| 2463247 | Intel Corporation Ord Shs | 2641838 | Nordson Ord Shs |
| 2005973 | International Business Machines Ord Shs | BJN4XN5 | NortonLifeLock Ord Shs |
| 2466321 | Interpublic Group of Companies Ord Shs | 2651086 | Nucor Ord Shs |
| 2459020 | Intuit Ord Shs | 2379504 | NVIDIA Ord Shs |
| 6467104 | Isuzu Motors Ord Shs | B505PN7 | NXP Semiconductors Ord Shs |
| | Japan Metropolitan Fund Investment REIT Ord Shs | 6656407 | Obayashi Ord Shs |
| 6513342 | Johnson & Johnson Ord Shs | 2657802 | OGE Energy Ord Shs |
| 2475833 | Johnson Controls International Ord Shs | 2279303 | Omnicom Group Ord Shs |
| BY7QL61 | Juniper Networks Ord Shs | 2659518 | Onex Ord Shs |
| 2431846 | Kajima Ord Shs | 2661568 | Oracle Ord Shs |
| 6481320 | Kerry Properties Ord Shs | 5176177 | Orange Ord Shs |
| 6486314 | Kimberly Clark Ord Shs | B65LWX6 | O'Reilly Automotive Ord Shs |
| 2491839 | Kinder Morgan Ord Shs | 2665861 | PACCAR Ord Shs |
| B3NQ4P8 | Kingfisher Ord Shs | B44XTX8 | Pandora Ord Shs |
| 3319521 | Kinross Gold Ord Shs | BLS09M3 | Pentair Ord Shs |
| B03Z841 | Kion Group Ord Shs | BYYN701 | Poste Italiane Ord Shs |
| BB22L96 | KL A Ord Shs | 2704407 | Procter & Gamble Ord Shs |
| 2480138 | Knight-Swift Transportation Holdings Ord Shs Class A | 2705024 | Progressive Ord Shs |
| BF0LKD0 | Knorr Bremse Ord Shs | B44WZD7 | ProLogis REIT Ord Shs |
| BD2P9X9 | Kone Ord Shs | B1W4V69 | Prysmian Ord Shs |
| B09M9D2 | Koninklijke Ahold Delhaize Ord Shs | 4380429 | Publicis Groupe Ord Shs |
| BD0Q398 | Laboratory Corporation Of America Holdings Ord Shs | 2708841 | Pultegroup Ord Shs |
| | LafargeHolcim Ord Shs | BR9YYP4 | Qorvo Ord Shs |
| 2586122 | Lam Research Ord Shs | 2714923 | QUALCOMM Ord Shs |
| 7110753 | Lanxess Ord Shs | 2702791 | Quest Diagnostics Ord Shs |
| 2502247 | Lear Ord Shs | BD6FXN3 | Red Electrica Ord Shs |
| B05M8B7 | Link Real Estate Investment Trust | 5669354 | Repsol Ord Shs |
| B570P91 | Lion Ord Shs | 2262530 | Republic Services Ord Shs |
| B0PB4M7 | LKQ Ord Shs | 6421553 | Resona Holdings Ord Shs |
| 6518808 | Logitech International Ord Shs | 0718875 | Rio Tinto Ord Shs |
| 2971029 | Lowe's Companies Ord Shs | 2345390 | Ritchie Bros Auctioneers Ord Shs |
| B18ZRK2 | M&G Ord Shs | 7110388 | Roche Holding Par Shs |
| 2536763 | M&T Bank Ord Shs | 6747204 | Rohm Ord Shs |
| BKFB1C6 | Manulife Financial Ord Shs | BZ1LFG7 | Roku Ord Shs Class A |
| 2340168 | Markel Ord Shs | B03MLX2 | Royal Dutch Shell Ord Shs |
| 2492519 | Marriott International Ord Shs Class A | B03MM40 | Royal Dutch Shell Ord Shs Class B |
| 2566436 | Marubeni Ord Shs | BKKMKR2 | RSA Insurance Group Ord Shs |
| 2210614 | Masco Ord Shs | B8C3BL0 | Sage Group Ord Shs |
| 6569464 | Maxim Integrated Products Ord Shs | 5671735 | Sanofi Ord Shs |
| 2570200 | McDonald's Ord Shs | 6776606 | Santen Pharmaceutical Ord Shs |
| 2573760 | McKesson Ord Shs | 2232793 | Sealed Air Ord Shs |
| 2550707 | Medipal Holdings Ord Shs | 4792132 | Seb Ord Shs |
| 2378534 | Merck & Co Ord Shs | 6793906 | Sekisui House Ord Shs |
| 6782090 | Michelin Ord Shs | 2138158 | Sempra Energy Ord Shs |
| 2778844 | Micron Technology Ord Shs | BFMBMT8 | Sensata Technologies Holding Ord Shs |
| 4588364 | Microsoft Ord Shs | 4824778 | SGS Ord Shs |
| 2588184 | Mitsubishi Gas Chemical Ord Shs | 6804035 | Shimamura Ord Shs |
| 2588173 | Mitsubishi Ord Shs | 6804400 | Shimizu Ord Shs |
| 6596923 | Mondi Ord Shs | 6730936 | Shinsei Bank Ord Shs |
| 6596785 | Mosaic Ord Shs | BX865C7 | Shopify Subordinate Voting Ord Shs Class A |
| B1CRLC4 | Motorola Solutions Ord Shs | 7142091 | Skanska Ord Shs Class B |
| B3NPHP6 | Nestle Ord Shs | B1Q3J35 | SKF Ord Shs Class B |
| B5BKPQ4 | Netflix Ord Shs | 2961053 | Skyworks Solutions Ord Shs |
| 7123870 | Newmont Ord Shs | 2818740 | Snap On Ord Shs |
| 2857817 | NGK Spark Plug Ord Shs | 7062713 | Sodexo Ord Shs |
| 2636607 | Nike Ord Shs Class B | 6821506 | Sony Group Ord Shs |
| 6619604 | Nintendo Ord Shs | B58YSC6 | SS And C Technologies Holdings Ord Shs |
| 2640147 | Nippon Building Fund REIT Ord Shs | 2842255 | Starbucks Ord Shs |
| 6639550 | Nippon Express Ord Shs | 2849472 | Steel Dynamics Ord Shs |
| 6396800 | Nippon Prologis REIT Ord Shs | 5962332 | Stmicroelectronics Ord Shs |
| 6642127 | Nippon Yusen Ord Shs | 6356406 | Subaru Ord Shs |
| B98BC67 | Nitto Denko Ord Shs | B0M0C89 | SUMCO Ord Shs |
| 6643960 | NN Group Ord Shs | 6865560 | Suzuken Ord Shs |
| 6641801 | Nomura Holdings Ord Shs | BXDZ9Q1 | Svenska Handelsbanken Ord Shs Class A |
| BNG8PQ9 | Nomura Real Estate Master Fund REIT Ord Shs | 2867719 | Synopsys Ord Shs |
| 6643108 | | 6660204 | Taiheiyo Cement Ord Shs |
| BYSJJF4 | | 6870100 | Taisei Ord Shs |

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| 2259101 | Target Ord Shs |
| BJMY6G0 | TC Energy Ord Shs |
| 7634394 | Telecom Italia Ord Shs |
| B7VG6L8 | Telefonica Deutschland Holding Ord Shs |
| B616C79 | Tesla Ord Shs |
| 2885409 | Texas Instrument Ord Shs |
| 7184725 | The Swatch Group Ord Shs |
| 2886907 | Thermo Fisher Scientific Ord Shs |
| 2989301 | TJX Ord Shs |
| 2897103 | Toromont Industries Ord Shs |
| 6897217 | Toshiba Ord Shs |
| 6900289 | Tosoh Ord Shs |
| 2900335 | Tractor Supply Ord Shs |
| BYMWL86 | Transunion Ord Shs |
| 2909730 | Tyson Foods Ord Shs Class A |
| BRJL176 | UBS Group Ord Shs |
| BFYM460 | Unibail Rodamco WE Stapled Units |
| BZ6CZ43 | Uniper Ord Shs |
| 2517382 | United Parcel Service Ord Shs Class B |
| 5051252 | UPM-Kymmene Ord Shs |
| 2736035 | US Bancorp Ord Shs |
| 6927374 | Venture Corporation Ord Shs |
| 2142922 | VeriSign Ord Shs |
| 2931034 | Vertex Pharmaceuticals Ord Shs |
| BMWS3X9 | Viatrix Ord Shs |
| BTN1Y44 | Walgreen Boots Alliance Ord Shs |
| 2936921 | Walmart Ord Shs |
| 4525189 | Wartsila Ord Shs |
| BYVG1F6 | Waste Connections Ord Shs |
| BYVYHH4 | Welltower Ord Shs |
| B1F76F9 | Western Union Ord Shs |
| | Westinghouse Air Brake Technologies Ord Shs |
| 2955733 | Westrock Ord Shs |
| BYR0914 | Weyerhaeuser REIT |
| 2958936 | Weyerhaeuser REIT |
| BLLHKZ1 | WH Group Ord Shs |
| 2960384 | Whirlpool Ord Shs |
| 5671519 | Wolters Kluwer Ord Shs |
| 2380863 | WW Grainger Ord Shs |
| 6985026 | Yamada Holdings Ord Shs |
| 2219279 | Yamana Gold Ord Shs |
| 6985565 | Yamato Holdings Ord Shs |

Regnan Global Equity Impact Solutions Fund
(as at 31 March 2021)

| Security code | Security Name |
|----------------------|---|
| B677469 | ABCAM PLC |
| BKF9D57 | Afya Limited Class A |
| 2520153 | Agilent Technologies, Inc. |
| BG0SJ42 | Alfen NV |
| 2045623 | ANSYS, Inc. |
| BFMLGR4 | Autolus Therapeutics Plc Sponsored ADR |
| BDZRDC3 | Befesa SA |
| 5922961 | Carl Zeiss Meditec AG |
| 5119901 | Durr AG |
| 2304227 | Ecolab Inc. |
| B1HJLW5 | Emergent BioSolutions Inc. |
| BF329G6 | Evoqua Water Technologies Corp |
| | Hannon Armstrong Sustainable Infrastructure Capital, Inc. |
| B9HHD96 | HELLA GmbH & Co. KGaA |
| BSHYK55 | Hoffmann Green Cement Technologies SA |
| BK5GMG2 | Hoffmann Green Cement Technologies SA |
| 6437947 | Horiba, Ltd. |
| 7333378 | Lonza Group AG |
| BHC8X90 | Novo Nordisk A/S Class B |
| BYT16L4 | Orsted |
| BYZCP69 | ProCredit Holding AG & Co. KGaA |
| 6709099 | PT Bank Rakyat Indonesia (Persero) Tbk |

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| BYXS699 | Class B |
| BYZ2QP5 | QIAGEN NV |
| B01CP21 | Sartorius Stedim Biotech SA |
| B8P59C0 | Siemens Gamesa Renewable Energy, S.A. |
| 4730875 | Syncona Ltd GBP |
| BF44466 | TOMRA Systems ASA |
| BDC5ST8 | Umicore |
| B3P2CN8 | Valeo SE |
| BJGV3C2 | Xylem Inc. |
| | YDUQS Participacoes SA |

International Fixed Interest (as at 31 March 2021)

(Pendal Sustainable International Fixed Interest Fund)

| Security Code | Security Name |
|----------------------|---|
| US88579YAY77 | 3M COMPANY CALL C:SR UNSECURED |
| US88579YBN04 | 3M COMPANY CALL C:SR UNSECURED |
| US88579YBD22 | 3M COMPANY CALL S:MTN C:SR UNSECURED |
| CA35085ZBJ45 | 407 INTERNATIONAL INC CALL S:MTN C:SR SECURED |
| CA35085ZBS44 | 407 INTERNATIONAL INC CALL S:MTN C:SR SECURED |
| DE000AAR0249 | AAREAL BANK AG S:EMTN C:PFANDBRIEFE |
| XS1402941790 | ABB FINANCE BV CALL S:EMTN C:COMPANY GUARNT |
| US00287YAY59 | ABBVIE INC CALL C:SR UNSECURED |
| US00287YCA55 | ABBVIE INC CALL C:SR UNSECURED |
| US00287YCB39 | ABBVIE INC CALL C:SR UNSECURED |
| US00287YAR09 | ABBVIE INC CALL C:SR UNSECURED |
| US00287YCY32 | ABBVIE INC CALL C:SR UNSECURED |
| US00287YDB20 | ABBVIE INC CALL C:SR UNSECURED |
| XS1967635977 | ABERTIS INFRAESTRUCTURAS CALL S:EMTN C:SR UNSECURED |
| XS1344751968 | ABN AMRO BANK NV C:COVERED |
| XS1548458014 | ABN AMRO BANK NV C:COVERED |
| XS2125308085 | ABU DHABI GOVT INT'L S:REGS C:SR UNSECURED |
| XS2125308168 | ABU DHABI GOVT INT'L S:REGS C:SR UNSECURED |
| US00115AAH23 | AEP TRANSMISSION CO LLC CALL C:SR UNSECURED |
| US00774MAQ87 | AERCAP IRELAND CAP/GLOBA CALL C:COMPANY GUARNT |
| FR0013505625 | AEROPORTS DE PARIS CALL C:SR UNSECURED |
| US00130HCF01 | AES CORP/THE CALL S:144A C:SR UNSECURED |
| US00817YAM03 | AETNA INC CALL C:SR UNSECURED |
| US008281BC08 | AFRICAN DEVELOPMENT BANK C:SR UNSECURED |
| XS1720947081 | AFRICAN DEVELOPMENT BANK S:GDIF C:SR UNSECURED |
| FR0013483526 | AGENCE FRANCAISE DEVELOP S:EMTN C:SR UNSECURED |
| FR0014000AU2 | AGENCE FRANCAISE DEVELOP S:EMTN C:SR UNSECURED |
| US010392FM53 | ALABAMA POWER CO CALL C:SR UNSECURED |
| US015271AU38 | ALEXANDRIA REAL ESTATE E CALL C:COMPANY GUARNT |
| DE000A13R7Z7 | ALLIANZ SE PERP CALL C:JR SUBORDINATED |
| US020002BD26 | ALLSTATE CORP CALL C:SR UNSECURED |
| US02005NBJ81 | ALLY FINANCIAL INC CALL C:SR UNSECURED |
| US02079KAD90 | ALPHABET INC CALL C:SR UNSECURED |
| US02079KAG22 | ALPHABET INC CALL C:SR UNSECURED |
| CA02138ZAQ69 | ALTAGAS LTD CALL S:MTN C:SR UNSECURED |
| US023135BT22 | AMAZON.COM INC CALL C:SR UNSECURED |
| US023135BU94 | AMAZON.COM INC CALL C:SR UNSECURED |

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| US023135AZ90 | AMAZON.COM INC CALL C:SR UNSECURED | AU000XCLWAP3 | AUSTRALIAN GOVERNMENT S:147 C:SR UNSECURED |
| US023135CA22 | AMAZON.COM INC CALL C:SR UNSECURED | AU000XCLWAQ1 | AUSTRALIAN GOVERNMENT S:148 C:SR UNSECURED |
| US023135BC96 | AMAZON.COM INC CALL C:SR UNSECURED | AU000XCLWAR9 | AUSTRALIAN GOVERNMENT S:149 C:SR UNSECURED |
| US023135BJ40 | AMAZON.COM INC CALL C:SR UNSECURED | AU000XCLWAS7 | AUSTRALIAN GOVERNMENT S:150 C:SR UNSECURED |
| US02361DAT72 | AMEREN ILLINOIS CO CALL C:1ST MORTGAGE | AU000XCLWAU3 | AUSTRALIAN GOVERNMENT S:152 C:SR UNSECURED |
| US025537AP67 | AMERICAN ELECTRIC POWER CALL C:SR UNSECURED | AU000XCLWAW9 | AUSTRALIAN GOVERNMENT S:153 C:BONDS |
| US025816BK48 | AMERICAN EXPRESS CO CALL C:SUBORDINATED | AU000XCLWAX7 | AUSTRALIAN GOVERNMENT S:154 C:SR UNSECURED |
| US02665WDM01 | AMERICAN HONDA FINANCE CALL S:MTN C:SR UNSECURED | AU0000013740 | AUSTRALIAN GOVERNMENT S:155 C:BONDS |
| US026874DR53 | AMERICAN INTL GROUP CALL C:SR UNSECURED | AU0000018442 | AUSTRALIAN GOVERNMENT S:156 C:SR UNSECURED |
| US03027XBB55 | AMERICAN TOWER CORP CALL C:SR UNSECURED | AU0000047003 | AUSTRALIAN GOVERNMENT S:157 C:BONDS |
| US03027XAY67 | AMERICAN TOWER CORP CALL C:SR UNSECURED | AU0000083768 | AUSTRALIAN GOVERNMENT S:159 C:SR UNSECURED |
| US03040WAW55 | AMERICAN WATER CAPITAL C CALL C:SR UNSECURED | AU0000087454 | AUSTRALIAN GOVERNMENT S:160 C:SR UNSECURED |
| US03040WAR60 | AMERICAN WATER CAPITAL C CALL C:SR UNSECURED | AU0000095457 | AUSTRALIAN GOVERNMENT S:161 C:SR UNSECURED |
| US031162CT53 | AMGEN INC CALL C:SR UNSECURED | AU0000097495 | AUSTRALIAN GOVERNMENT S:162 C:SR UNSECURED |
| US031162CR97 | AMGEN INC CALL C:SR UNSECURED | AU0000106411 | AUSTRALIAN GOVERNMENT S:164 C:SR UNSECURED |
| US031162BZ23 | AMGEN INC CALL C:SR UNSECURED | | |
| XS1686846061 | ANGLO AMERICAN CAPITAL S:EMTN C:COMPANY GUARNT | XS0790003023 | AUTOBAHN SCHNELL AG S:EMTN C:GOVT GUARANTEED |
| US036752AL74 | ANTHEM INC CALL C:SR UNSECURED | US05369AAD37 | AVIATION CAPITAL GROUP CALL S:144A C:SR UNSECURED |
| US036752AH62 | ANTHEM INC CALL C:SR UNSECURED | XS0138717441 | AVIVA PLC CALL C:SUBORDINATED |
| US94973VAY39 | ANTHEM INC CALL C:SR UNSECURED | XS1069439740 | AXA SA PERP CALL S:EMTN C:JR SUBORDINATED |
| CH0271171693 | APPLE INC C:SR UNSECURED | | |
| XS1135337498 | APPLE INC CALL C:SR UNSECURED | US05723KAF75 | BAKER HUGHES LLC/CO-OBL CALL C:SR UNSECURED |
| US037833DX52 | APPLE INC CALL C:SR UNSECURED | US059165EH95 | BALTIMORE GAS & ELECTRIC CALL C:SR UNSECURED |
| US037833DV96 | APPLE INC CALL C:SR UNSECURED | XS2013745703 | BANCO BILBAO VIZCAYA ARG C:SR UNSECURED |
| US037833DZ01 | APPLE INC CALL C:SR UNSECURED | ES0413900392 | BANCO SANTANDER SA C:COVERED |
| US037833CH12 | APPLE INC CALL C:SR UNSECURED | US05964HAJ41 | BANCO SANTANDER SA C:SR UNSECURED |
| US037833BW97 | APPLE INC CALL C:SR UNSECURED | XS1751004232 | BANCO SANTANDER SA S:EMTN C:SR UNSECURED |
| US037833BX70 | APPLE INC CALL C:SR UNSECURED | US06051GGL77 | BANK OF AMERICA CORP CALL C:SR UNSECURED |
| US038222AM71 | APPLIED MATERIALS INC CALL C:SR UNSECURED | XS2321427408 | BANK OF AMERICA CORP CALL S:EMTN C:SR UNSECURED |
| FR0013397288 | APRR SA CALL S:EMTN C:SR UNSECURED | US06051GGC78 | BANK OF AMERICA CORP CALL S:L C:SUBORDINATED |
| US03835VAH96 | APTIV PLC CALL C:COMPANY GUARNT | US06051GJD25 | BANK OF AMERICA CORP CALL S:MTN C:SR UNSECURED |
| US039482AB02 | ARCHER-DANIELS-MIDLAND C CALL C:SR UNSECURED | US06051GJF72 | BANK OF AMERICA CORP CALL S:MTN C:SR UNSECURED |
| US040555CU64 | ARIZONA PUBLIC SERVICE CALL C:SR UNSECURED | US06051GJN07 | BANK OF AMERICA CORP CALL S:N C:SR UNSECURED |
| XS2110875957 | ASIAN DEVELOPMENT BANK C:SR UNSECURED | CA06369ZCF95 | BANK OF MONTREAL CALL C:SUBORDINATED |
| XS2249778080 | ASIAN DEVELOPMENT BANK C:UNSECURED | US06366RJJ59 | BANK OF MONTREAL CALL S:MTN C:SR UNSECURED |
| US045167EE95 | ASIAN DEVELOPMENT BANK S:GMTN C:SR UNSECURED | CA06368BTX69 | BANK OF MONTREAL S:DPNT C:SR UNSECURED |
| US045167EH27 | ASIAN DEVELOPMENT BANK S:GMTN C:SR UNSECURED | XS1934392413 | BANK OF NOVA SCOTIA C:COVERED |
| XS1428773763 | ASSICURAZIONI GENERALI CALL S:EMTN C:SUBORDINATED | CA06415E4E25 | BANK OF NOVA SCOTIA CALL C:SR UNSECURED |
| US04621XAM02 | ASSURANT INC CALL C:SR UNSECURED | CA064151WY58 | BANK OF NOVA SCOTIA S:DPNT C:SR UNSECURED |
| US046353AX64 | ASTRAZENECA PLC CALL C:SR UNSECURED | XS0304459026 | BANK OF SCOTLAND PLC S:EMTN C:COVERED |
| US046353AL27 | ASTRAZENECA PLC CALL C:SR UNSECURED | XS1587911451 | BANQUE FED CRED MUTUEL S:EMTN C:SUBORDINATED |
| US046353AM00 | ASTRAZENECA PLC CALL C:SR UNSECURED | XS0134886067 | BARCLAYS BANK PLC S:EMTN C:SUBORDINATED |
| US049560AT22 | ATMOS ENERGY CORP CALL C:SR UNSECURED | US06738EAE59 | BARCLAYS PLC C:SR UNSECURED |
| AU3TB0000143 | AUSTRALIAN GOVERNMENT S:137 C:BONDS | DE000A188WW1 | BASF FINANCE EUROPE NV CALL S:EMTN C:COMPANY GUARNT |
| AU000XCLWAG2 | AUSTRALIAN GOVERNMENT S:140 C:SR UNSECURED | US075887CJ64 | BECTON DICKINSON AND CO CALL C:SR UNSECURED |
| AU000XCLWAI8 | AUSTRALIAN GOVERNMENT S:142 C:SR UNSECURED | | |
| AU3TB0000192 | AUSTRALIAN GOVERNMENT S:144 C:SR UNSECURED | | |
| AU000XCLWAM0 | AUSTRALIAN GOVERNMENT S:145 C:SR UNSECURED | | |

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| US075887BV02 | BECTON DICKINSON AND CO CALL C:SR UNSECURED | ES00000124H4 | BONOS Y OBLIG DEL ESTADO C:BONDS |
| US075887CK38 | BECTON DICKINSON AND CO CALL C:SR UNSECURED | ES00000123U9 | BONOS Y OBLIG DEL ESTADO C:BONDS |
| BE0000304130 | BELGIUM KINGDOM S:44 C:UNSECURED | ES0000012411 | BONOS Y OBLIG DEL ESTADO C:BONDS |
| BE0000320292 | BELGIUM KINGDOM S:60 C:UNSECURED | ES0000012F84 | BONOS Y OBLIG DEL ESTADO C:SR UNSECURED |
| BE0000325341 | BELGIUM KINGDOM S:65 C:SR UNSECURED | ES0000012F92 | BONOS Y OBLIG DEL ESTADO C:SR UNSECURED |
| BE0000328378 | BELGIUM KINGDOM S:68 C:UNSECURED | ES0000012G91 | BONOS Y OBLIG DEL ESTADO C:SR UNSECURED |
| BE0000331406 | BELGIUM KINGDOM S:71 C:SR UNSECURED | ES0000012I08 | BONOS Y OBLIG DEL ESTADO C:SR UNSECURED |
| BE0000332412 | BELGIUM KINGDOM S:72 C:UNSECURED | ES0000012H33 | BONOS Y OBLIG DEL ESTADO C:SR UNSECURED |
| BE0000333428 | BELGIUM KINGDOM S:73 C:SR UNSECURED | ES0000012H41 | BONOS Y OBLIG DEL ESTADO C:SR UNSECURED |
| BE0000335449 | BELGIUM KINGDOM S:75 C:UNSECURED | ES0000012F76 | BONOS Y OBLIG DEL ESTADO C:SR UNSECURED |
| BE0000337460 | BELGIUM KINGDOM S:77 C:SR UNSECURED | ES0000012G26 | BONOS Y OBLIG DEL ESTADO C:SR UNSECURED |
| BE0000338476 | BELGIUM KINGDOM S:78 C:UNSECURED | ES0000012G00 | BONOS Y OBLIG DEL ESTADO C:SR UNSECURED |
| BE0000339482 | BELGIUM KINGDOM S:79 C:SR UNSECURED | ES0000012G42 | BONOS Y OBLIG DEL ESTADO C:SR UNSECURED |
| BE0000340498 | BELGIUM KINGDOM S:80 C:SR UNSECURED | ES0000012G34 | BONOS Y OBLIG DEL ESTADO C:SR UNSECURED |
| BE0000341504 | BELGIUM KINGDOM S:81 C:SR UNSECURED | ES0000012B39 | BONOS Y OBLIG DEL ESTADO C:SR UNSECURED |
| BE0000343526 | BELGIUM KINGDOM S:83 C:SR UNSECURED | ES0000012B88 | BONOS Y OBLIG DEL ESTADO C:SR UNSECURED |
| BE0000344532 | BELGIUM KINGDOM S:84 C:SR UNSECURED | ES0000012E51 | BONOS Y OBLIG DEL ESTADO C:SR UNSECURED |
| BE0000345547 | BELGIUM KINGDOM S:85 C:SR UNSECURED | ES0000012A89 | BONOS Y OBLIG DEL ESTADO C:SR UNSECURED |
| BE0000346552 | BELGIUM KINGDOM S:86 C:UNSECURED | ES0000012H58 | BONOS Y OBLIG DEL ESTADO C:SR UNSECURED |
| BE0000347568 | BELGIUM KINGDOM S:87 C:SR UNSECURED | ES0000012E69 | BONOS Y OBLIG DEL ESTADO C:SR UNSECURED |
| BE0000348574 | BELGIUM KINGDOM S:88 C:SR UNSECURED | ES00000127Z9 | BONOS Y OBLIG DEL ESTADO C:SR UNSECURED |
| BE0000349580 | BELGIUM KINGDOM S:89 C:SR UNSECURED | ES00000128Q6 | BONOS Y OBLIG DEL ESTADO C:SR UNSECURED |
| BE0000350596 | BELGIUM KINGDOM S:90 C:SR UNSECURED | ES00000128C6 | BONOS Y OBLIG DEL ESTADO C:SR UNSECURED |
| BE0000351602 | BELGIUM KINGDOM S:91 C:UNSECURED | ES00000128E2 | BONOS Y OBLIG DEL ESTADO C:SR UNSECURED |
| BE0000353624 | BELGIUM KINGDOM S:93 C:UNSECURED | ES0000012932 | BONOS Y OBLIG DEL ESTADO C:SR UNSECURED |
| CA07813ZCD48 | BELL CANADA CALL C:COMPANY GUARNT | ES00000123X3 | BONOS Y OBLIG DEL ESTADO C:SR UNSECURED |
| CA07813ZCC64 | BELL CANADA CALL S:MTN C:COMPANY GUARNT | ES00000121S7 | BONOS Y OBLIG DEL ESTADO C:SR UNSECURED |
| US084659BC45 | BERKSHIRE HATHAWAY ENERG CALL C:SR UNSECURED | ES00000120N0 | BONOS Y OBLIG DEL ESTADO C:SR UNSECURED |
| US084659AM36 | BERKSHIRE HATHAWAY ENERG CALL C:SR UNSECURED | ES0000012B47 | BONOS Y OBLIG DEL ESTADO S:30Y C:SR UNSECURED |
| US09062XAG88 | BIOGEN INC CALL C:SR UNSECURED | ES0000012E85 | BONOS Y OBLIG DEL ESTADO S:5YR C:SR UNSECURED |
| US09062XAF06 | BIOGEN INC CALL C:SR UNSECURED | US741503AW60 | BOOKING HOLDINGS INC CALL C:SR UNSECURED |
| XS2010447238 | BMW FINANCE NV S:EMTN C:COMPANY GUARNT | US10112RBC79 | BOSTON PROPERTIES LP CALL C:SR UNSECURED |
| XS2059678008 | BMW INTL INVESTMENT BV S:EMTN C:COMPANY GUARNT | US10373QBN97 | BP CAP MARKETS AMERICA CALL C:COMPANY GUARNT |
| US05565EBK01 | BMW US CAPITAL LLC CALL S:144A C:COMPANY GUARNT | US10373QBE98 | BP CAP MARKETS AMERICA CALL C:COMPANY GUARNT |
| XS2199719233 | BNG BANK NV C:SR UNSECURED | XS2135797202 | BP CAPITAL MARKETS PLC C:COMPANY GUARNT |
| US05591F2G45 | BNG BANK NV S:144A C:SR UNSECURED | XS2193661324 | BP CAPITAL MARKETS PLC PERP CALL C:COMPANY GUARNT |
| XS0821096418 | BNG BANK NV S:EMTN C:SR UNSECURED | FR0013312493 | BPCE SA S:EMTN C:SR UNSECURED |
| FR0013476611 | BNP PARIBAS CALL S:EMTN C:SUBORDINATED | FR0013487543 | BPCE SA S:EMTN C:SR UNSECURED |
| US09659W2D51 | BNP PARIBAS S:144A C:SR UNSECURED | FR0013421799 | BPCE SFH - SOCIETE DE FI C:COVERED |
| US09659W2C78 | BNP PARIBAS S:144A C:SR UNSECURED | FR0013238219 | BPCE SFH - SOCIETE DE FI S:EMTN C:COVERED |
| XS1068871448 | BNP PARIBAS S:EMTN C:SR UNSECURED | US110122DQ80 | BRISTOL-MYERS SQUIBB CO CALL C:SR UNSECURED |
| PEP01000C4W4 | BONOS DE TESORERIA C:BONDS | US110122DS47 | BRISTOL-MYERS SQUIBB CO CALL C:SR UNSECURED |
| PEP01000C5D1 | BONOS DE TESORERIA C:BONDS | US110122DD77 | BRISTOL-MYERS SQUIBB CO CALL C:SR UNSECURED |
| PEP01000C4G7 | BONOS DE TESORERIA C:BONDS | US110122DC94 | BRISTOL-MYERS SQUIBB CO CALL C:SR UNSECURED |
| PEP01000C5H2 | BONOS DE TESORERIA C:SR UNSECURED | | |
| PEP01000C5E9 | BONOS DE TESORERIA C:SR UNSECURED | | |
| CL0002172501 | BONOS TESORERIA PESOS C:BONDS | | |
| CL0002187822 | BONOS TESORERIA PESOS C:BONDS | | |
| CL0002454248 | BONOS TESORERIA PESOS C:UNSECURED | | |
| ES0000012A97 | BONOS Y OBLIG DEL ESTADO C:BONDS | | |
| ES00000124W3 | BONOS Y OBLIG DEL ESTADO C:BONDS | | |
| ES00000124C5 | BONOS Y OBLIG DEL ESTADO C:BONDS | | |

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| US110122CR72 | BRISTOL-MYERS SQUIBB CO CALL C:SR UNSECURED | IT0005413171 | BUONI POLIENNALI DEL TES C:SR UNSECURED |
| US110122DJ48 | BRISTOL-MYERS SQUIBB CO CALL C:SR UNSECURED | IT0005425233 | BUONI POLIENNALI DEL TES C:SR UNSECURED |
| CA110709GH99 | BRITISH COLUMBIA PROV OF C:UNSECURED | IT0005421703 | BUONI POLIENNALI DEL TES C:SR UNSECURED |
| CA110709GJ55 | BRITISH COLUMBIA PROV OF C:UNSECURED | IT0005408502 | BUONI POLIENNALI DEL TES C:SR UNSECURED |
| CA110709FY32 | BRITISH COLUMBIA PROV OF S:BCCD C:SR UNSECURED | IT0005246340 | BUONI POLIENNALI DEL TES C:SR UNSECURED |
| XS0097283096 | BRITISH TELECOMMUNICATIO C:SR UNSECURED | IT0005323032 | BUONI POLIENNALI DEL TES C:SR UNSECURED |
| XS2051494222 | BRITISH TELECOMMUNICATIO CALL S:EMTN C:COMPANY GUARNT | IT0005441883 | BUONI POLIENNALI DEL TES C:SR UNSECURED |
| US11271LAD47 | BROOKFIELD FINANCE INC CALL C:COMPANY GUARNT | IT0005240830 | BUONI POLIENNALI DEL TES C:SR UNSECURED |
| XS2234571425 | BULGARIA C:SR UNSECURED | IT0005177909 | BUONI POLIENNALI DEL TES C:SR UNSECURED |
| DE0001141786 | BUNDESobligation S:178 C:BONDS | IT0005240350 | BUONI POLIENNALI DEL TES C:SR UNSECURED |
| DE0001102408 | BUNDESREPUB. DEUTSCHLAND C:BONDS | IT0005345183 | BUONI POLIENNALI DEL TES C:SR UNSECURED |
| DE0001102507 | BUNDESREPUB. DEUTSCHLAND C:BONDS | IT0005162828 | BUONI POLIENNALI DEL TES C:SR UNSECURED |
| DE0001102481 | BUNDESREPUB. DEUTSCHLAND C:BONDS | IT0005340929 | BUONI POLIENNALI DEL TES C:SR UNSECURED |
| DE0001102499 | BUNDESREPUB. DEUTSCHLAND C:BONDS | IT0005377152 | BUONI POLIENNALI DEL TES C:SR UNSECURED |
| DE0001102531 | BUNDESREPUB. DEUTSCHLAND C:BONDS | IT0005083057 | BUONI POLIENNALI DEL TES C:SR UNSECURED |
| DE0001102515 | BUNDESREPUB. DEUTSCHLAND C:BONDS | IT0005358806 | BUONI POLIENNALI DEL TES C:SR UNSECURED |
| DE0001102549 | BUNDESREPUB. DEUTSCHLAND C:BONDS | IT0005273013 | BUONI POLIENNALI DEL TES C:SR UNSECURED |
| DE0001102523 | BUNDESREPUB. DEUTSCHLAND C:BONDS | IT0005024234 | BUONI POLIENNALI DEL TES C:SR UNSECURED |
| DE0001102440 | BUNDESREPUB. DEUTSCHLAND C:BONDS | IT0005363111 | BUONI POLIENNALI DEL TES C:SR UNSECURED |
| DE0001102366 | BUNDESREPUB. DEUTSCHLAND C:BONDS | IT0004923998 | BUONI POLIENNALI DEL TES C:SR UNSECURED |
| DE0001102382 | BUNDESREPUB. DEUTSCHLAND C:BONDS | IT0005398406 | BUONI POLIENNALI DEL TES S:CAC C:SR UNSECURED |
| DE0001102432 | BUNDESREPUB. DEUTSCHLAND C:BONDS | FR0013534559 | CAISSE D'AMORT DETTE SOC C:BONDS |
| DE0001102309 | BUNDESREPUB. DEUTSCHLAND C:BONDS | US12802D2A30 | CAISSE D'AMORT DETTE SOC S:144A C:SR UNSECURED |
| DE0001102333 | BUNDESREPUB. DEUTSCHLAND C:BONDS | FR0013344181 | CAISSE D'AMORT DETTE SOC S:EMTN C:SR UNSECURED |
| DE0001102325 | BUNDESREPUB. DEUTSCHLAND C:BONDS | FR0013255866 | CAISSE FRANCAISE DE FIN S:EMTN C:COVERED |
| DE0001135481 | BUNDESREPUB. DEUTSCHLAND C:BONDS | FR0010775486 | CAISSE FRANCAISE DE FIN S:EMTN C:COVERED |
| DE0001102341 | BUNDESREPUB. DEUTSCHLAND C:BONDS | FR0013365640 | CAISSE NAT REASSURANCE C:SUBORDINATED |
| DE0001135432 | BUNDESREPUB. DEUTSCHLAND C:BONDS | FR0011011188 | CAISSE REFINANCE L'HABIT S:EMTN C:COVERED |
| DE0001135176 | BUNDESREPUB. DEUTSCHLAND S:00 C:BONDS | ES0440609339 | CAIXABANK SA C:COVERED |
| DE0001135226 | BUNDESREPUB. DEUTSCHLAND S:03 C:BONDS | XS1936805776 | CAIXABANK SA S:EMTN C:SR UNSECURED |
| DE0001135275 | BUNDESREPUB. DEUTSCHLAND S:05 C:BONDS | US133434AC43 | CAMERON LNG LLC CALL S:144A C:SR SECURED |
| DE0001135366 | BUNDESREPUB. DEUTSCHLAND S:08 C:BONDS | CA13509PHQ96 | CANADA HOUSING TRUST C:GOVT GUARANTEED |
| DE0001135325 | BUNDESREPUB. DEUTSCHLAND S:2007 C:BONDS | CA13509PFJ71 | CANADA HOUSING TRUST C:GOVT GUARANTEED |
| DE0001030708 | BUNDESREPUB. DEUTSCHLAND S:G C:BONDS | CA13509PHM82 | CANADA HOUSING TRUST C:GOVT GUARANTEED |
| DE0001104818 | BUNDESSCHATZANWEISUNGEN C:BONDS | CA13509PFL28 | CANADA HOUSING TRUST C:GOVT GUARANTEED |
| IT0005215246 | BUONI POLIENNALI DEL TES C:BONDS | CA13509PGM91 | CANADA HOUSING TRUST C:GOVT GUARANTEED |
| IT0005170839 | BUONI POLIENNALI DEL TES C:BONDS | CA13509PGS61 | CANADA HOUSING TRUST C:GOVT GUARANTEED |
| IT0005045270 | BUONI POLIENNALI DEL TES C:BONDS | CA13509PGU18 | CANADA HOUSING TRUST S:SEPT C:GOVT GUARANTEED |
| IT0005217390 | BUONI POLIENNALI DEL TES C:BONDS | CA135087D358 | CANADA-GOV'T WI C:BONDS |
| IT0005321325 | BUONI POLIENNALI DEL TES C:BONDS | CA135087L690 | CANADA-GOV'T WI S:0004 C:BONDS |
| IT0004848831 | BUONI POLIENNALI DEL TES C:BONDS | CA135087L286 | CANADIAN GOVERNMENT C:BONDS |
| IT0005437147 | BUONI POLIENNALI DEL TES C:SR UNSECURED | CA135087L518 | CANADIAN GOVERNMENT C:BONDS |
| IT0005424251 | BUONI POLIENNALI DEL TES C:SR UNSECURED | CA135087L369 | CANADIAN GOVERNMENT C:BONDS |
| IT0005384497 | BUONI POLIENNALI DEL TES C:SR UNSECURED | CA135087L443 | CANADIAN GOVERNMENT C:BONDS |
| IT0005433690 | BUONI POLIENNALI DEL TES C:SR UNSECURED | | |
| IT0005386245 | BUONI POLIENNALI DEL TES C:SR UNSECURED | | |
| IT0005422891 | BUONI POLIENNALI DEL TES C:SR UNSECURED | | |
| IT0005403396 | BUONI POLIENNALI DEL TES C:SR UNSECURED | | |
| IT0005383309 | BUONI POLIENNALI DEL TES C:SR UNSECURED | | |
| IT0005402117 | BUONI POLIENNALI DEL TES C:SR UNSECURED | | |
| IT0005327306 | BUONI POLIENNALI DEL TES C:SR UNSECURED | | |
| IT0005282527 | BUONI POLIENNALI DEL TES C:SR UNSECURED | | |

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| CA135087K940 | CANADIAN GOVERNMENT C:BONDS | US191216CQ13 | COCA-COLA CO/THE CALL C:SR |
| CA135087A610 | CANADIAN GOVERNMENT C:BONDS | XS0926785808 | UNSECURED |
| CA135087M276 | CANADIAN GOVERNMENT C:BONDS | | COCA-COLA EUROPACIFIC CALL |
| CA135087J967 | CANADIAN GOVERNMENT C:BONDS | | C:COMPANY GUARNT |
| CA135087H722 | CANADIAN GOVERNMENT C:BONDS | US191241AH15 | COCA-COLA FEMSA SAB CV CALL |
| CA135087H987 | CANADIAN GOVERNMENT C:BONDS | | C:COMPANY GUARNT |
| CA135087D507 | CANADIAN GOVERNMENT C:BONDS | DE000CZ40LM6 | COMMERZBANK AG C:JUMBO |
| CA135087J546 | CANADIAN GOVERNMENT C:BONDS | | PFANDBRIEF |
| CA135087B451 | CANADIAN GOVERNMENT C:BONDS | US2027A0HY82 | COMMONWEALTH BANK AUST S:144A |
| CA135087ZS68 | CANADIAN GOVERNMENT C:BONDS | | C:SR UNSECURED |
| CA135087YQ12 | CANADIAN GOVERNMENT C:BONDS | US2027A0HT97 | COMMONWEALTH BANK AUST S:144A |
| CA135087XW98 | CANADIAN GOVERNMENT C:BONDS | | C:SR UNSECURED |
| CA135087C939 | CANADIAN GOVERNMENT C:UNSECURED | US2027A0JZ30 | COMMONWEALTH BANK AUST S:144A |
| CA13607GFB55 | CANADIAN IMPERIAL BANK C:SR | | C:SR UNSECURED |
| | UNSECURED | US202795JS00 | COMMONWEALTH EDISON CO CALL C:1ST |
| US136375CV26 | CANADIAN NATL RAILWAY CALL C:SR | | MORTGAGE |
| | UNSECURED | FR0013201126 | COMPAGNIE FIN ET INDUS CALL S:EMTN |
| US13648TAA51 | CANADIAN PACIFIC RAILWAY CALL | | C:SR UNSECURED |
| | C:COMPANY GUARNT | US209111FQ16 | CON EDISON CO OF NY INC CALL C:SR |
| US14149YBJ64 | CARDINAL HEALTH INC CALL C:SR | | UNSECURED |
| | UNSECURED | US209111FL29 | CON EDISON CO OF NY INC CALL S:2017 |
| US14310FAA03 | CARLYLE HOLDINGS II FIN CALL S:144A | | C:SR UNSECURED |
| | C:COMPANY GUARNT | US209111FY40 | CON EDISON CO OF NY INC CALL S:20B |
| US14448CAQ78 | CARRIER GLOBAL CORP CALL C:SR | | C:SR UNSECURED |
| | UNSECURED | US205887CB65 | CONAGRA BRANDS INC CALL C:SR |
| US14912L6T33 | CATERPILLAR FINL SERVICE CALL C:SR | | UNSECURED |
| | UNSECURED | US20826FAC05 | CONOCOPHILLIPS COMPANY CALL |
| US149123CK50 | CATERPILLAR INC CALL C:SR | | C:COMPANY GUARNT |
| | UNSECURED | US20826FAQ90 | CONOCOPHILLIPS COMPANY CALL |
| US149123CF65 | CATERPILLAR INC CALL C:SR | | C:COMPANY GUARNT |
| | UNSECURED | US210518DC78 | CONSUMERS ENERGY CO CALL C:1ST |
| US15189YAF34 | CENTERPOINT ENERGY RES CALL C:SR | | MORTGAGE |
| | UNSECURED | XS1944327631 | COOPERATIEVE RABOBANK UA |
| US808513BB02 | CHARLES SCHWAB CORP CALL C:SR | | C:COVERED |
| | UNSECURED | XS2168285000 | COOPERATIEVE RABOBANK UA CALL |
| US16412XAG07 | CHENIERE CORP CHRISTI HD CALL C:SR | | S:GMTN C:SR UNSECURED |
| | SECURED | XS0758779192 | COOPERATIEVE RABOBANK UA S:2541 |
| US166764BX70 | CHEVRON CORP CALL C:SR UNSECURED | | C:SR UNSECURED |
| US166756AU09 | CHEVRON USA INC CALL C:COMPANY | XS0228265574 | COOPERATIEVE RABOBANK UA S:EMTN |
| | GUARNT | | C:SR UNSECURED |
| US171239AG12 | CHUBB INA HOLDINGS INC CALL | US219350BL89 | CORNING INC CALL C:SR UNSECURED |
| | C:COMPANY GUARNT | XS2154343623 | COUNCIL OF EUROPE S:EMTN C:SR |
| US00440EAV92 | CHUBB INA HOLDINGS INC CALL | | UNSECURED |
| | C:COMPANY GUARNT | XS2188805688 | COVESTRO AG CALL S:EMTN C:SR |
| FR0013413382 | CIE FINANCEMENT FONCIER C:COVERED | | UNSECURED |
| FR0013106630 | CIE FINANCEMENT FONCIER C:COVERED | FR0013065117 | CRED MUTUEL HOME LOAN SF |
| US125523AG54 | CIGNA CORP CALL C:COMPANY GUARNT | | C:COVERED |
| US125523AH38 | CIGNA CORP CALL C:COMPANY GUARNT | FR0013113453 | CRED MUTUEL HOME LOAN SF S:EMTN |
| US125523CF53 | CIGNA CORP CALL S:* C:COMPANY | | C:COVERED |
| | GUARNT | FR0012444750 | CREDIT AGRICOLE ASSRNCES PERP CALL |
| US17252MAN02 | CINTAS CORPORATION NO. 2 CALL | | C:SUBORDINATED |
| | C:COMPANY GUARNT | FR0010920900 | CREDIT AGRICOLE HOME LOA |
| US17275RBC51 | CISCO SYSTEMS INC CALL C:SR | | C:COVERED |
| | UNSECURED | FR0013141074 | CREDIT AGRICOLE HOME LOA S:EMTN |
| US17275RAN26 | CISCO SYSTEMS INC CALL C:SR | | C:COVERED |
| | UNSECURED | IT0005397028 | CREDIT AGRICOLE ITALIA C:COVERED |
| US17275RAF91 | CISCO SYSTEMS INC CALL C:SR | XS1169630602 | CREDIT AGRICOLE LONDON S:EMTN C:SR |
| | UNSECURED | | UNSECURED |
| US172967FX46 | CITIGROUP INC C:SR UNSECURED | FR0013516184 | CREDIT AGRICOLE SA CALL S:EMTN |
| US172967KU42 | CITIGROUP INC C:SUBORDINATED | | C:SUBORDINATED |
| US172967JC62 | CITIGROUP INC C:SUBORDINATED | FR00140007B4 | CREDIT MUTUEL ARKEA S:EMTN C:SR |
| US172967MD09 | CITIGROUP INC CALL C:SR UNSECURED | | UNSECURED |
| US172967MF56 | CITIGROUP INC CALL C:SR UNSECURED | CH0379268722 | CREDIT SUISSE GROUP AG CALL C:SR |
| US172967ML25 | CITIGROUP INC CALL C:SR UNSECURED | | UNSECURED |
| US172967MP39 | CITIGROUP INC CALL C:SR UNSECURED | US22550L2C42 | CREDIT SUISSE NEW YORK C:SR |
| XS1457608286 | CITIGROUP INC CALL S:EMTN C:SR | | UNSECURED |
| | UNSECURED | CH0520663581 | CREDIT SUISSE SCHWEIZ AG S:0 |
| XS0168658853 | CITIGROUP INC S:EMTN C:SR | | C:COVERED |
| | UNSECURED | XS2169281487 | CRH FUNDING CALL C:COMPANY GUARNT |
| XS2105779800 | CLARION FUNDING PLC CALL S:EMTN | XS2168478068 | CRH SMW FINANCE DAC CALL S:EMTN |
| | C:SR SECURED | | C:COMPANY GUARNT |
| US12594KAA07 | CNH INDUSTRIAL NV CALL C:SR | XS1713462668 | CROATIA C:SR UNSECURED |
| | UNSECURED | US22822VAE11 | CROWN CASTLE INTL CORP CALL C:SR |
| US191216CU25 | COCA-COLA CO/THE CALL C:SR | | UNSECURED |
| | UNSECURED | US22822VAM37 | CROWN CASTLE INTL CORP CALL C:SR |
| US191216CW80 | COCA-COLA CO/THE CALL C:SR | | UNSECURED |
| | UNSECURED | US126408HJ52 | CSX CORP CALL C:SR UNSECURED |
| | | US126408HS51 | CSX CORP CALL C:SR UNSECURED |
| | | US126408HK26 | CSX CORP CALL C:SR UNSECURED |
| | | CA12657ZAK99 | CU INC CALL S:MTN C:SR UNSECURED |
| | | US126650DP20 | CVS HEALTH CORP CALL C:SR |

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| | UNSECURED | | REF MORT |
| US126650DJ69 | CVS HEALTH CORP CALL C:SR UNSECURED | US26444HAJ05 | DUKE ENERGY FLORIDA LLC CALL C:1ST MORTGAGE |
| US126650CW89 | CVS HEALTH CORP CALL C:SR UNSECURED | US26443TAC09 | DUKE ENERGY INDIANA LLC CALL C:1ST MORTGAGE |
| US126650CX62 | CVS HEALTH CORP CALL C:SR UNSECURED | US26078JAD28 | DUPONT DE NEMOURS INC CALL C:SR UNSECURED |
| US126650CZ11 | CVS HEALTH CORP CALL C:SR UNSECURED | US26078JAE01 | DUPONT DE NEMOURS INC CALL C:SR UNSECURED |
| CZ0001005243 | CZECH REPUBLIC S:103 C:BONDS | DE000A2G9HE4 | DZ HYP AG S:EMTN C:JUMBO PFANDBRIEF |
| CZ0001005375 | CZECH REPUBLIC S:105 C:BONDS | DE000A2TSDV6 | DZ HYP AG S:EMTN C:PFANDBRIEF |
| CZ0001005888 | CZECH REPUBLIC S:121 C:BONDS | US269246BQ61 | E*TRADE FINANCIAL CORP CALL C:SR UNSECURED |
| CZ0001005920 | CZECH REPUBLIC S:125 C:BONDS | XS1761785077 | E.ON INTL FINANCE BV CALL S:EMTN C:COMPANY GUARNT |
| CZ0001006076 | CZECH REPUBLIC S:130 C:BONDS | XS1829217345 | E.ON INTL FINANCE BV CALL S:EMTN C:COMPANY GUARNT |
| CZ0001001945 | CZECH REPUBLIC S:52 C:BONDS | XS0147048762 | E.ON INTL FINANCE BV S:EMTN C:COMPANY GUARNT |
| CZ0001003859 | CZECH REPUBLIC S:78 C:BONDS | XS2103015009 | E.ON SE CALL S:EMTN C:SR UNSECURED |
| CZ0001004469 | CZECH REPUBLIC S:95 C:BONDS | XS2047500769 | E.ON SE CALL S:EMTN C:SR UNSECURED |
| DE000A2GSLY0 | DAIMLER AG S:EMTN C:SR UNSECURED | US27409LAE39 | EAST OHIO GAS CO/THE CALL S:144A C:SR UNSECURED |
| DE000A2YNZY4 | DAIMLER AG S:EMTN C:SR UNSECURED | US278062AF18 | EATON CORP CALL C:COMPANY GUARNT |
| DE000A2AAL31 | DAIMLER AG S:EMTN C:SR UNSECURED | US278865AV25 | ECOLAB INC CALL C:SR UNSECURED |
| US233851DX96 | DAIMLER FINANCE NA LLC CALL S:144A C:COMPANY GUARNT | US281020AM97 | EDISON INTERNATIONAL CALL C:SR UNSECURED |
| DE000A2R9ZT1 | DAIMLER INTL FINANCE BV S:EMTN C:COMPANY GUARNT | EU000A1G0EH3 | EFSF C:GOVT GUARANTEED |
| FR0011527241 | DANONE SA CALL S:EMTN C:SR UNSECURED | EU000A1G0EM3 | EFSF C:GOVT GUARANTEED |
| US244199BJ37 | DEERE & COMPANY CALL C:SR UNSECURED | EU000A1G0EB6 | EFSF C:GOVT GUARANTEED |
| US25272KAK97 | DELL INT LLC / EMC CORP CALL S:144A C:SR SECURED | EU000A1G0DE2 | EFSF S:0000 C:GOVT GUARANTEED |
| US24703DBD21 | DELL INT LLC / EMC CORP CALL S:144A C:SR SECURED | EU000A1G0D62 | EFSF S:EMTN C:GOVT GUARANTEED |
| US25272KAR41 | DELL INT LLC / EMC CORP CALL S:144A C:SR SECURED | EU000A1G0DR4 | EFSF S:EMTN C:GOVT GUARANTEED |
| US830867AA59 | DELTA AIR LINES/SKYMILES CALL S:144A C:SR SECURED | EU000A1G0ED2 | EFSF S:EMTN C:GOVT GUARANTEED |
| US830867AB33 | DELTA AIR LINES/SKYMILES CALL S:144A C:SR SECURED | EU000A1G0D05 | EFSF S:EMTN C:GOVT GUARANTEED |
| DE000A1R06C5 | DEUT PFANDBRIEFBANK AG S:EMTN C:PFANDBRIEF | EU000A1G0DW4 | EFSF S:EMTN C:GOVT GUARANTEED |
| XS1752475720 | DEUTSCHE BAHN FIN GMBH CALL S:EMTN C:COMPANY GUARNT | EU000A1G0AT6 | EFSF S:EMTN C:GOVT GUARANTEED |
| XS2102380776 | DEUTSCHE BAHN FIN GMBH S:EMTN C:COMPANY GUARNT | US268317AQ76 | ELECTRICITE DE FRANCE SA CALL S:144A C:SR UNSECURED |
| US25152R2Y86 | DEUTSCHE BANK AG C:SR UNSECURED | FR0013368545 | ELECTRICITE DE FRANCE SA CALL S:EMTN C:SR UNSECURED |
| DE000DL19VP0 | DEUTSCHE BANK AG CALL S:EMTN C:SR UNSECURED | FR0011401728 | ELECTRICITE DE FRANCE SA PERP CALL S:EMTN C:JR SUBORDINATED |
| DE000DHY4960 | DEUTSCHE HYPOTHEKENBANK C:PFANDBRIEF | XS0132424614 | ELECTRICITE DE FRANCE SA S:EMTN C:SR UNSECURED |
| DE000A2TSDE2 | DEUTSCHE TELEKOM AG S:EMTN C:SR UNSECURED | US532457BV93 | ELI LILLY & CO CALL C:SR UNSECURED |
| XS1948630634 | DEUTSCHE TELEKOM AG S:EMTN C:SR UNSECURED | US532457BT48 | ELI LILLY & CO CALL C:SR UNSECURED |
| US25156PBB85 | DEUTSCHE TELEKOM INT FIN CALL S:144A C:COMPANY GUARNT | FR0013510179 | ELO SACA CALL S:EMTN C:SR UNSECURED |
| XS1382791975 | DEUTSCHE TELEKOM INT FIN S:EMTN C:COMPANY GUARNT | US26867LAL45 | EMD FINANCE LLC CALL S:144A C:COMPANY GUARNT |
| US25179MAL72 | DEVON ENERGY CORPORATION CALL C:SR UNSECURED | US291011BL71 | EMERSON ELECTRIC CO CALL C:SR UNSECURED |
| US25470DBJ72 | DISCOVERY COMMUNICATIONS CALL C:COMPANY GUARNT | US29250RAX44 | ENBRIDGE ENERGY PARTNERS CALL C:COMPANY GUARNT |
| US25470DBK46 | DISCOVERY COMMUNICATIONS CALL S:144A C:COMPANY GUARNT | CA29290ZAR16 | ENBRIDGE GAS INC CALL S:MTN C:SR UNSECURED |
| XS1756428469 | DNB BOLIGKREDITT AS S:EMTN C:COVERED | CA29260ZAC01 | ENBRIDGE GAS INC CALL S:MTN C:SR UNSECURED |
| US25746UCZ03 | DOMINION ENERGY INC CALL S:A C:SR UNSECURED | US29250NAR61 | ENBRIDGE INC CALL C:COMPANY GUARNT |
| US25746UDG13 | DOMINION ENERGY INC CALL S:C C:SR UNSECURED | CA29251ZBK27 | ENBRIDGE INC CALL S:MTN C:COMPANY GUARNT |
| US25746UCK34 | DOMINION ENERGY INC CALL S:D C:SR UNSECURED | CA29250ZAT53 | ENBRIDGE PIPELINES INC CALL S:MTN C:SR UNSECURED |
| US260543DC49 | DOW CHEMICAL CO/THE CALL C:SR UNSECURED | XS2242728041 | ENBW INTL FINANCE BV CALL C:COMPANY GUARNT |
| US260543DD22 | DOW CHEMICAL CO/THE CALL C:SR UNSECURED | US29278GAF54 | ENEL FINANCE INTL NV CALL S:144A C:COMPANY GUARNT |
| US260543CG61 | DOW CHEMICAL CO/THE CALL C:SR UNSECURED | XS0306646042 | ENEL SPA S:EMTN C:SR UNSECURED |
| US23338VAK26 | DTE ELECTRIC CO CALL C:1ST MORTGAGE | FR0013517190 | ENGIE SA CALL S:EMTN C:SR UNSECURED |
| US26442CAR51 | DUKE ENERGY CAROLINAS CALL C:1ST | FR0013245859 | ENGIE SA CALL S:EMTN C:SR UNSECURED |
| | | XS2176783319 | ENI SPA S:EMTN C:SR UNSECURED |
| | | US29364WAW82 | ENTERGY LOUISIANA LLC CALL C:COLLATERAL TRUST |

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| US29364WBB37 | ENTERGY LOUISIANA LLC CALL C:COLLATERAL TRUST | US30231GBM33 | EXXON MOBIL CORPORATION CALL C:SR UNSECURED |
| US29444UBH86 | EQUINIX INC CALL C:SR UNSECURED | US30231GBK76 | EXXON MOBIL CORPORATION CALL C:SR UNSECURED |
| US85771PAX06 | EQUINOR ASA CALL C:COMPANY GUARNT | US30231GBF81 | EXXON MOBIL CORPORATION CALL C:SR UNSECURED |
| US29446MAC64 | EQUINOR ASA CALL C:COMPANY GUARNT | US3135G05Q27 | FANNIE MAE C:NOTES |
| XS1515222385 | EQUINOR ASA CALL S:EMTN C:COMPANY GUARNT | US3135G0W660 | FANNIE MAE C:NOTES |
| US29449WAA53 | EQUITABLE FINANCIAL LIFE S:144A C:SECURED | US3135G0T948 | FANNIE MAE C:NOTES |
| US29449WAD92 | EQUITABLE FINANCIAL LIFE S:144A C:SECURED | US3135G06H19 | FANNIE MAE C:UNSECURED |
| US26884TAR32 | ERAC USA FINANCE LLC CALL S:144A C:COMPANY GUARNT | US3130AFFX04 | FEDERAL HOME LOAN BANK C:BONDS |
| US26884ABL61 | ERP OPERATING LP CALL C:SR UNSECURED | US31428XBQ88 | FEDEX CORP CALL C:COMPANY GUARNT |
| FR0013516069 | ESSILORLUXOTTICA CALL S:EMTN C:SR UNSECURED | US3137B5JM67 | FHMS K034 A2 CALL MD:CMBS-AGENCY MC:MULTI |
| EU000A1Z99L8 | EURO STABILITY MECHANISM C:SR UNSECURED | XS2085608326 | FIDELITY NATL INFO SERV CALL C:SR UNSECURED |
| US29881WAD48 | EURO STABILITY MECHANISM S:144A C:SR UNSECURED | US31620MBT27 | FIDELITY NATL INFO SERV CALL C:SR UNSECURED |
| EU000A1U9894 | EURO STABILITY MECHANISM S:EMTN C:SR UNSECURED | FI4000415153 | FINNISH GOVERNMENT C:SR UNSECURED |
| EU000A1U9936 | EURO STABILITY MECHANISM S:EMTN C:SR UNSECURED | FI4000480488 | FINNISH GOVERNMENT C:SR UNSECURED |
| XS2210044009 | EUROFIMA S:EMTN C:SR UNSECURED | FI4000440557 | FINNISH GOVERNMENT C:SR UNSECURED |
| US29874QDH48 | EUROPEAN BK RECON & DEV S:GMTN C:SR UNSECURED | FI4000278551 | FINNISH GOVERNMENT C:SR UNSECURED |
| XS2225428809 | EUROPEAN INVESTMENT BANK C:SR UNSECURED | FI4000369467 | FINNISH GOVERNMENT C:SR UNSECURED |
| XS2168048564 | EUROPEAN INVESTMENT BANK C:SR UNSECURED | FI4000306758 | FINNISH GOVERNMENT C:SR UNSECURED |
| XS2194790262 | EUROPEAN INVESTMENT BANK C:SR UNSECURED | FI4000062625 | FINNISH GOVERNMENT C:SR UNSECURED |
| US298785JA59 | EUROPEAN INVESTMENT BANK C:SR UNSECURED | FI4000037635 | FINNISH GOVERNMENT C:SR UNSECURED |
| US298785HX70 | EUROPEAN INVESTMENT BANK C:SR UNSECURED | FI4000242870 | FINNISH GOVERNMENT S:30Y C:SR UNSECURED |
| XS1489409679 | EUROPEAN INVESTMENT BANK S:EARN C:SR UNSECURED | XS1392927072 | FINNVERA PLC S:EMTN C:GOVT GUARANTEED |
| XS1791485011 | EUROPEAN INVESTMENT BANK S:EARN C:SR UNSECURED | US337738BC18 | FISERV INC CALL C:SR UNSECURED |
| XS1509006208 | EUROPEAN INVESTMENT BANK S:EMTN C:SR UNSECURED | US337738AU25 | FISERV INC CALL C:SR UNSECURED |
| XS2189259018 | EUROPEAN INVESTMENT BANK S:EMTN C:SR UNSECURED | US341081FQ54 | FLORIDA POWER & LIGHT CO CALL C:1ST MORTGAGE |
| XS1938387237 | EUROPEAN INVESTMENT BANK S:EMTN C:SR UNSECURED | XS2125028550 | FMS WERTMANAGEMENT C:GOVT GUARANTEED |
| XS1361554584 | EUROPEAN INVESTMENT BANK S:EMTN C:SR UNSECURED | XS2337285519 | FOMENTO ECONOMICO MEX CALL C:SR UNSECURED |
| XS1107247725 | EUROPEAN INVESTMENT BANK S:EMTN C:SR UNSECURED | FR0013479102 | FRANCE (GOVT OF) C:BONDS |
| XS0768478868 | EUROPEAN INVESTMENT BANK S:EMTN C:SR UNSECURED | FR0013344751 | FRANCE (GOVT OF) C:BONDS |
| XS1171476143 | EUROPEAN INVESTMENT BANK S:EMTN C:SR UNSECURED | FR0013451507 | FRANCE (GOVT OF) C:BONDS |
| XS0219724878 | EUROPEAN INVESTMENT BANK S:INTL C:SR UNSECURED | FR0013516549 | FRANCE (GOVT OF) C:BONDS |
| AU3CB0277291 | EUROPEAN INVESTMENT BANK S:MTN C:SR UNSECURED | FR0014002WK3 | FRANCE (GOVT OF) C:BONDS |
| EU000A284451 | EUROPEAN UNION C:SR UNSECURED | FR0013200813 | FRANCE (GOVT OF) C:BONDS |
| EU000A284469 | EUROPEAN UNION C:SR UNSECURED | FR0013407236 | FRANCE (GOVT OF) C:BONDS |
| EU000A19VVY6 | EUROPEAN UNION S:EMTN C:GOVT GUARANTEED | FR0013515806 | FRANCE (GOVT OF) C:BONDS |
| EU000A1Z6630 | EUROPEAN UNION S:EMTN C:GOVT GUARANTEED | FR0014001NN8 | FRANCE (GOVT OF) C:BONDS |
| EU000A285VM2 | EUROPEAN UNION S:EMTN C:SR UNSECURED | FR0013286192 | FRANCE (GOVT OF) C:BONDS |
| EU000A283859 | EUROPEAN UNION S:EMTN C:SR UNSECURED | FR0013480613 | FRANCE (GOVT OF) C:BONDS |
| EU000A283867 | EUROPEAN UNION S:EMTN C:SR UNSECURED | FR0013341682 | FRANCE (GOVT OF) C:BONDS |
| EU000A3KM903 | EUROPEAN UNION S:EMTN C:SR UNSECURED | FR0013250560 | FRANCE (GOVT OF) C:BONDS |
| US30040WAH16 | EVERSOURCE ENERGY CALL C:SR UNSECURED | FR0013313582 | FRANCE (GOVT OF) C:BONDS |
| US30040WAK45 | EVERSOURCE ENERGY CALL S:R C:SR UNSECURED | FR0013154044 | FRANCE (GOVT OF) C:BONDS |
| US30161NAX93 | EXELON CORP CALL C:SR UNSECURED | FR0012993103 | FRANCE (GOVT OF) C:BONDS |
| US30216BHP04 | EXPORT DEVELOPMNT CANADA C:GOVT GUARANTEED | FR0013234333 | FRANCE (GOVT OF) C:BONDS |
| | | FR0011486067 | FRANCE (GOVT OF) C:BONDS |
| | | FR0013154028 | FRANCE (GOVT OF) C:BONDS |
| | | FR0011337880 | FRANCE (GOVT OF) C:BONDS |
| | | FR0011883966 | FRANCE (GOVT OF) C:BONDS |
| | | FR0011317783 | FRANCE (GOVT OF) C:BONDS |
| | | FR0011461037 | FRANCE (GOVT OF) C:BONDS |
| | | FR0010171975 | FRANCE (GOVT OF) C:BONDS |
| | | FR0010870956 | FRANCE (GOVT OF) C:BONDS |
| | | FR0010466938 | FRANCE (GOVT OF) C:BONDS |
| | | FR0010773192 | FRANCE (GOVT OF) C:BONDS |
| | | FR0000187635 | FRANCE (GOVT OF) C:BONDS |
| | | FR0013404969 | FRANCE (GOVT OF) C:UNSECURED |
| | | FR0013257524 | FRANCE (GOVT OF) C:UNSECURED |
| | | US354613AL54 | FRANKLIN RESOURCES INC CALL C:SR UNSECURED |
| | | DE000A289K30 | FREIE HANSESTADT BREMEN S:250 C:SR UNSECURED |

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| DE000A2LQPF4 | FREIE HANSESTADT HAMBURG C:SR UNSECURED | US40434LAB18 | UNSECURED |
| DE0001053551 | FREISTAAT BAYERN C:SR UNSECURED | US404280AM17 | HP INC CALL C:SR UNSECURED |
| XS2152329053 | FRESENIUS SE & CO KGAA CALL S:EMTN C:SR UNSECURED | US404280AH22 | HSBC HOLDINGS PLC C:SR UNSECURED |
| XS0596919299 | GATWICK FUNDING LIMITED S:EMTN C:SR SECURED | XS1961843171 | HSBC HOLDINGS PLC C:SUBORDINATED |
| US361448BE25 | GATX CORP CALL C:SR UNSECURED | US404280BZ11 | HSBC HOLDINGS PLC CALL C:SR UNSECURED |
| FR0013266350 | GECINA CALL S:EMTN C:SR UNSECURED | US444859BE13 | HSBC HOLDINGS PLC CALL C:SR UNSECURED |
| DE000A289QQ1 | GEMEINSAME BUNDESLAENDER C:SR UNSECURED | XS2259191273 | HUMANA INC CALL C:SR UNSECURED |
| DE000A2LQKN9 | GEMEINSAME BUNDESLAENDER S:54 C:SR UNSECURED | CA44810ZBR07 | HUNGARY C:SR UNSECURED |
| US370334CE22 | GENERAL MILLS INC CALL C:SR UNSECURED | CA44810ZBS89 | HYDRO ONE INC CALL S:MTN C:SR UNSECURED |
| US370334CG79 | GENERAL MILLS INC CALL C:SR UNSECURED | CA44810ZAB63 | HYDRO ONE INC CALL S:MTN C:SR UNSECURED |
| US375558BS17 | GILEAD SCIENCES INC CALL C:SR UNSECURED | CA4488148V86 | HYDRO-QUEBEC C:LOCAL GOVT GUARN |
| US375558BT99 | GILEAD SCIENCES INC CALL C:SR UNSECURED | CA44889ZCN48 | HYDRO-QUEBEC S:MTN C:LOCAL GOVT GUARN |
| US375558BF95 | GILEAD SCIENCES INC CALL C:SR UNSECURED | XS2244941063 | IBERDROLA INTL BV PERP CALL S:NC5 C:COMPANY GUARNT |
| US377372AN70 | GLAXOSMITHKLINE CAP INC CALL C:COMPANY GUARNT | XS1945110606 | IBM CORP CALL C:SR UNSECURED |
| XS1147605791 | GLAXOSMITHKLINE CAPITAL S:EMTN C:COMPANY GUARNT | US459200JZ55 | IBM CORP CALL C:SR UNSECURED |
| XS0140516864 | GLAXOSMITHKLINE CAPITAL S:EMTN C:COMPANY GUARNT | US459200HF10 | IBM CORP CALL C:SR UNSECURED |
| US378272AX69 | GLENCORE FUNDING LLC CALL S:144A C:COMPANY GUARNT | US459200BB69 | IBM CORP CALL C:SR UNSECURED |
| US378272AV04 | GLENCORE FUNDING LLC CALL S:144A C:COMPANY GUARNT | FR0013281755 | ICADE CALL C:SR UNSECURED |
| US38141GVR28 | GOLDMAN SACHS GROUP INC C:SUBORDINATED | XS1843435170 | ILLINOIS TOOL WORKS INC CALL C:SR UNSECURED |
| US38148LAF31 | GOLDMAN SACHS GROUP INC C:SUBORDINATED | XS1882544973 | ING GROEP NV S:EMTN C:SR UNSECURED |
| US38141GXX45 | GOLDMAN SACHS GROUP INC CALL C:SR UNSECURED | XS1933820372 | ING GROEP NV S:EMTN C:SR UNSECURED |
| US38141GWB66 | GOLDMAN SACHS GROUP INC CALL C:SR UNSECURED | US45687AAP75 | INGERSOLL-RAND GL HLD CO CALL C:COMPANY GUARNT |
| US38141GVS01 | GOLDMAN SACHS GROUP INC CALL C:SR UNSECURED | US458140BR09 | INTEL CORP CALL C:SR UNSECURED |
| US38148YAA64 | GOLDMAN SACHS GROUP INC CALL C:SR UNSECURED | US458140AY68 | INTEL CORP CALL C:SR UNSECURED |
| XS1796209010 | GOLDMAN SACHS GROUP INC S:EMTN C:SR UNSECURED | US458140BL39 | INTEL CORP CALL C:SR UNSECURED |
| XS1859424902 | GOLDMAN SACHS GROUP INC S:EMTN C:SR UNSECURED | US458140BM12 | INTEL CORP CALL C:SR UNSECURED |
| XS2271225281 | GRAND CITY PROPERTIES SA PERP CALL S:EMTN C:SUBORDINATED | US458140BN94 | INTEL CORP CALL C:SR UNSECURED |
| LU2228213398 | GRAND DUCHY OF LUXEMBOUR C:SR UNSECURED | US4581X0DL95 | INTER-AMERICAN DEVEL BK C:SR UNSECURED |
| US391382AB40 | GREAT-WEST LIFECO FINANC CALL S:144A C:COMPANY GUARNT | US4581X0DG01 | INTER-AMERICAN DEVEL BK C:SR UNSECURED |
| XS1956014531 | GRENKE FINANCE PLC S:EMTN C:COMPANY GUARNT | US45866FAK03 | INTERCONTINENTALEXCHANGE CALL C:SR UNSECURED |
| US406216BL45 | HALLIBURTON CO CALL C:SR UNSECURED | US45866FAL85 | INTERCONTINENTALEXCHANGE CALL C:SR UNSECURED |
| US406216BK61 | HALLIBURTON CO CALL C:SR UNSECURED | US460146CM37 | INTERNATIONAL PAPER CO CALL C:SR UNSECURED |
| US410867AG05 | HANOVER INSURANCE GROUP CALL C:SR UNSECURED | XS2089368596 | INTESA SANPAOLO SPA S:EMTN C:SR UNSECURED |
| US418056AS62 | HASBRO INC CALL C:SR UNSECURED | XS2122575678 | INTL BK RECON & DEVELOP C:SR UNSECURED |
| US4041A2AF14 | HBOS PLC S:144A C:SUBORDINATED | US459058JG93 | INTL BK RECON & DEVELOP C:SR UNSECURED |
| US404119BT57 | HCA INC CALL C:SR SECURED | US459058CY72 | INTL BK RECON & DEVELOP C:SR UNSECURED |
| US404119BV04 | HCA INC CALL C:SR SECURED | XS2231588547 | INTL BK RECON & DEVELOP S:GDIF C:SR UNSECURED |
| XS0471436088 | HEATHROW FUNDING LTD S:EMTN C:SR SECURED | US459056HV23 | INTL BK RECON & DEVELOP S:GDIF C:SR UNSECURED |
| US42809HAG20 | HESS CORP CALL C:SR UNSECURED | XS2243329807 | INTL FINANCE CORP S:GMTN C:SR UNSECURED |
| US42809HAD98 | HESS CORP CALL C:SR UNSECURED | US45950KCT51 | INTL FINANCE CORP S:GMTN C:SR UNSECURED |
| DE000A2YN2U2 | HOCHTIEF AG CALL S:EMTN C:SR UNSECURED | US459506AQ49 | INTL FLAVOR & FRAGRANCES CALL S:144A C:SR UNSECURED |
| US437076BY77 | HOME DEPOT INC CALL C:SR UNSECURED | XS0625859516 | INVESTOR AB CALL S:EMTN C:SR UNSECURED |
| US437076BZ43 | HOME DEPOT INC CALL C:SR UNSECURED | IE00BKBFVC899 | IRISH TSY 0.2% 2030 C:SR UNSECURED |
| US437076BP60 | HOME DEPOT INC CALL C:SR UNSECURED | IE00BKBFVC345 | IRISH TSY 0.4% 2035 C:UNSECURED |
| US437076BA91 | HOME DEPOT INC CALL C:SR UNSECURED | IE00BMQ5JM72 | IRISH TSY 0.55% 2041 C:SR UNSECURED |
| US42824CAW91 | HP ENTERPRISE CO CALL C:SR UNSECURED | IE00BH3SQ895 | IRISH TSY 1.10% 2029 C:UNSECURED |
| US42824CAY57 | HP ENTERPRISE CO CALL C:SR UNSECURED | IE00BFZRPZ02 | IRISH TSY 1.3% 2033 C:UNSECURED |
| | | IE00BH3SQB22 | IRISH TSY 1.5% 2050 C:UNSECURED |
| | | IE00BV8C9186 | IRISH TSY 2% 2045 C:BONDS |
| | | IE00BJ38CR43 | IRISH TSY 2.4% 2030 C:BONDS |
| | | IE00B6X95T99 | IRISH TSY 3.4% 2024 C:UNSECURED |

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| IE00B4S3JD47 | IRISH TSY 3.9% 2023 C:BONDS | JP1300341B39 | JAPAN (30 YEAR ISSUE) S:34 C:BONDS |
| IL0011609851 | ISRAEL FIXED BOND S:0330 C:BONDS | JP1300351B93 | JAPAN (30 YEAR ISSUE) S:35 C:BONDS |
| IL0011626681 | ISRAEL FIXED BOND S:0425 C:BONDS | JP1300361C33 | JAPAN (30 YEAR ISSUE) S:36 C:BONDS |
| IL0011661803 | ISRAEL FIXED BOND S:0537 C:BONDS | JP1300411DC2 | JAPAN (30 YEAR ISSUE) S:41 C:BONDS |
| US465410BX58 | ITALY GOV'T INT BOND C:SR UNSECURED | JP1300441E92 | JAPAN (30 YEAR ISSUE) S:44 C:BONDS |
| JP1103291D68 | JAPAN (10 YEAR ISSUE) S:329 C:BONDS | JP1300461F39 | JAPAN (30 YEAR ISSUE) S:46 C:BONDS |
| JP1103301D90 | JAPAN (10 YEAR ISSUE) S:330 C:BONDS | JP1300471F60 | JAPAN (30 YEAR ISSUE) S:47 C:BONDS |
| JP1103331E36 | JAPAN (10 YEAR ISSUE) S:333 C:BONDS | JP1300481F92 | JAPAN (30 YEAR ISSUE) S:48 C:BONDS |
| JP1103351E98 | JAPAN (10 YEAR ISSUE) S:335 C:BONDS | JP1300491FC9 | JAPAN (30 YEAR ISSUE) S:49 C:BONDS |
| JP1103371F10 | JAPAN (10 YEAR ISSUE) S:337 C:BONDS | JP1300501G30 | JAPAN (30 YEAR ISSUE) S:50 C:BONDS |
| JP1103401F97 | JAPAN (10 YEAR ISSUE) S:340 C:BONDS | JP1300511G61 | JAPAN (30 YEAR ISSUE) S:51 C:BONDS |
| JP1103411FC6 | JAPAN (10 YEAR ISSUE) S:341 C:BONDS | JP1300521G93 | JAPAN (30 YEAR ISSUE) S:52 C:BONDS |
| JP1103421G35 | JAPAN (10 YEAR ISSUE) S:342 C:BONDS | JP1300531GC0 | JAPAN (30 YEAR ISSUE) S:53 C:BONDS |
| JP1103431G66 | JAPAN (10 YEAR ISSUE) S:343 C:BONDS | JP1300551H61 | JAPAN (30 YEAR ISSUE) S:55 C:BONDS |
| JP1103441G98 | JAPAN (10 YEAR ISSUE) S:344 C:SR UNSECURED | JP1300561H93 | JAPAN (30 YEAR ISSUE) S:56 C:BONDS |
| JP1103451GC0 | JAPAN (10 YEAR ISSUE) S:345 C:BONDS | JP1300571HC4 | JAPAN (30 YEAR ISSUE) S:57 C:BONDS |
| JP1103461H35 | JAPAN (10 YEAR ISSUE) S:346 C:BONDS | JP1300581J30 | JAPAN (30 YEAR ISSUE) S:58 C:BONDS |
| JP1103471H66 | JAPAN (10 YEAR ISSUE) S:347 C:BONDS | JP1300611K15 | JAPAN (30 YEAR ISSUE) S:61 C:BONDS |
| JP1103481H98 | JAPAN (10 YEAR ISSUE) S:348 C:BONDS | JP1300631K78 | JAPAN (30 YEAR ISSUE) S:63 C:BONDS |
| JP1103491HC4 | JAPAN (10 YEAR ISSUE) S:349 C:BONDS | JP1300641KA3 | JAPAN (30 YEAR ISSUE) S:64 C:BONDS |
| JP1103501J35 | JAPAN (10 YEAR ISSUE) S:350 C:BONDS | JP1300651L15 | JAPAN (30 YEAR ISSUE) S:65 C:BONDS |
| JP1103511J74 | JAPAN (10 YEAR ISSUE) S:351 C:BONDS | JP1300661L47 | JAPAN (30 YEAR ISSUE) S:66 C:BONDS |
| JP1103521JA8 | JAPAN (10 YEAR ISSUE) S:352 C:BONDS | JP1300671L78 | JAPAN (30 YEAR ISSUE) S:67 C:BONDS |
| JP1103541K42 | JAPAN (10 YEAR ISSUE) S:354 C:BONDS | JP1300681LA7 | JAPAN (30 YEAR ISSUE) S:68 C:BONDS |
| JP1103561KA2 | JAPAN (10 YEAR ISSUE) S:356 C:BONDS | JP1300691M16 | JAPAN (30 YEAR ISSUE) S:69 C:BONDS |
| JP1103581L42 | JAPAN (10 YEAR ISSUE) S:358 C:BONDS | JP1300701M48 | JAPAN (30 YEAR ISSUE) S:70 C:BONDS |
| JP1103591L73 | JAPAN (10 YEAR ISSUE) S:359 C:BONDS | JP1400101H56 | JAPAN (40 YEAR ISSUE) S:10 C:BONDS |
| JP1103601LA4 | JAPAN (10 YEAR ISSUE) S:360 C:BONDS | JP1400111J52 | JAPAN (40 YEAR ISSUE) S:11 C:BONDS |
| JP1103611M11 | JAPAN (10 YEAR ISSUE) S:361 C:BONDS | JP1400121K57 | JAPAN (40 YEAR ISSUE) S:12 C:BONDS |
| JP1103621M43 | JAPAN (10 YEAR ISSUE) S:362 C:BONDS | JP1400131L54 | JAPAN (40 YEAR ISSUE) S:13 C:BONDS |
| JP1024111L49 | JAPAN (2 YEAR ISSUE) S:411 C:BONDS | JP1400031A58 | JAPAN (40 YEAR ISSUE) S:3 C:BONDS |
| JP1024121L54 | JAPAN (2 YEAR ISSUE) S:412 C:BONDS | JP1400041B55 | JAPAN (40 YEAR ISSUE) S:4 C:BONDS |
| JP1024131L60 | JAPAN (2 YEAR ISSUE) S:413 C:BONDS | JP1400051C51 | JAPAN (40 YEAR ISSUE) S:5 C:BONDS |
| JP1024161L97 | JAPAN (2 YEAR ISSUE) S:416 C:BONDS | JP1400061D58 | JAPAN (40 YEAR ISSUE) S:6 C:BONDS |
| JP1024171LA4 | JAPAN (2 YEAR ISSUE) S:417 C:BONDS | JP1400071E55 | JAPAN (40 YEAR ISSUE) S:7 C:BONDS |
| JP1024181LB1 | JAPAN (2 YEAR ISSUE) S:418 C:BONDS | JP1400081F45 | JAPAN (40 YEAR ISSUE) S:8 C:BONDS |
| JP1024191LC8 | JAPAN (2 YEAR ISSUE) S:419 C:BONDS | JP1400091G59 | JAPAN (40 YEAR ISSUE) S:9 C:BONDS |
| JP1201221AA5 | JAPAN (20 YEAR ISSUE) S:122 C:BONDS | JP1051341HC3 | JAPAN (5 YEAR ISSUE) S:134 C:BONDS |
| JP1201251B37 | JAPAN (20 YEAR ISSUE) S:125 C:BONDS | JP1051361J76 | JAPAN (5 YEAR ISSUE) S:136 C:BONDS |
| JP1201271B58 | JAPAN (20 YEAR ISSUE) S:127 C:BONDS | JP1051371JA0 | JAPAN (5 YEAR ISSUE) S:137 C:BONDS |
| JP1201301B94 | JAPAN (20 YEAR ISSUE) S:130 C:BONDS | JP1051381K12 | JAPAN (5 YEAR ISSUE) S:138 C:BONDS |
| JP1201421D22 | JAPAN (20 YEAR ISSUE) S:142 C:BONDS | JP1051391K44 | JAPAN (5 YEAR ISSUE) S:139 C:BONDS |
| JP1201431D38 | JAPAN (20 YEAR ISSUE) S:143 C:BONDS | JP1051401K75 | JAPAN (5 YEAR ISSUE) S:140 C:BONDS |
| JP1201481E36 | JAPAN (20 YEAR ISSUE) S:148 C:BONDS | JP1051431L45 | JAPAN (5 YEAR ISSUE) S:143 C:BONDS |
| JP1201511EC7 | JAPAN (20 YEAR ISSUE) S:151 C:BONDS | US832696AS78 | JM SMUCKER CO CALL C:SR UNSECURED |
| JP1201521F37 | JAPAN (20 YEAR ISSUE) S:152 C:BONDS | US24422ETW92 | JOHN DEERE CAPITAL CORP S:MTN C:SR UNSECURED |
| JP1201531F68 | JAPAN (20 YEAR ISSUE) S:153 C:BONDS | US478160CQ51 | JOHNSON & JOHNSON CALL C:SR UNSECURED |
| JP1201541F90 | JAPAN (20 YEAR ISSUE) S:154 C:BONDS | US478160CR35 | JOHNSON & JOHNSON CALL C:SR UNSECURED |
| JP1201551FC0 | JAPAN (20 YEAR ISSUE) S:155 C:BONDS | US478160CS18 | JOHNSON & JOHNSON CALL C:SR UNSECURED |
| JP1201561G37 | JAPAN (20 YEAR ISSUE) S:156 C:BONDS | US478160BY94 | JOHNSON & JOHNSON CALL C:SR UNSECURED |
| JP1201571G68 | JAPAN (20 YEAR ISSUE) S:157 C:BONDS | US478160BV55 | JOHNSON & JOHNSON CALL C:SR UNSECURED |
| JP1201581G90 | JAPAN (20 YEAR ISSUE) S:158 C:BONDS | US478375AR95 | JOHNSON CONTROLS INTL PL CALL S:* C:SR UNSECURED |
| JP1201591GC4 | JAPAN (20 YEAR ISSUE) S:159 C:BONDS | US478375AH14 | JOHNSON CONTROLS INTL PL CALL S:* C:SR UNSECURED |
| JP1201651J76 | JAPAN (20 YEAR ISSUE) S:165 C:BONDS | US46625HJ58 | JPMORGAN CHASE & CO C:SUBORDINATED |
| JP1201671K12 | JAPAN (20 YEAR ISSUE) S:167 C:BONDS | US46647PCB04 | JPMORGAN CHASE & CO CALL C:SR UNSECURED |
| JP1201701KA5 | JAPAN (20 YEAR ISSUE) S:170 C:BONDS | US46647PBM77 | JPMORGAN CHASE & CO CALL C:SR UNSECURED |
| JP1201711L13 | JAPAN (20 YEAR ISSUE) S:171 C:BONDS | US46647PBN50 | JPMORGAN CHASE & CO CALL C:SR UNSECURED |
| JP1201721L45 | JAPAN (20 YEAR ISSUE) S:172 C:BONDS | US46647PBP09 | JPMORGAN CHASE & CO CALL C:SR UNSECURED |
| JP1201731L76 | JAPAN (20 YEAR ISSUE) S:173 C:BONDS | XS2033262622 | JPMORGAN CHASE & CO CALL S:EMTN C:SR UNSECURED |
| JP1201741LA9 | JAPAN (20 YEAR ISSUE) S:174 C:BONDS | | |
| JP1201751M13 | JAPAN (20 YEAR ISSUE) S:175 C:BONDS | | |
| JP1201761M45 | JAPAN (20 YEAR ISSUE) S:176 C:BONDS | | |
| JP1200971792 | JAPAN (20 YEAR ISSUE) S:97 C:BONDS | | |
| JP1300301940 | JAPAN (30 YEAR ISSUE) S:30 C:BONDS | | |
| JP13003119A4 | JAPAN (30 YEAR ISSUE) S:31 C:BONDS | | |
| JP1300321A34 | JAPAN (30 YEAR ISSUE) S:32 C:BONDS | | |
| JP1300331A99 | JAPAN (30 YEAR ISSUE) S:33 C:BONDS | | |

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| US471048BY30 | JPN BANK FOR INT'L COOP S:DTC C:GOVT GUARANTEED | US501044DN88 | KROGER CO CALL C:SR UNSECURED |
| US485170BD50 | KANSAS CITY SOUTHERN CALL C:COMPANY GUARNT | XS2242924491 | KUNTARAHOITUS OYJ S:EMTN C:LOCAL GOVT GUARN |
| US487836AT55 | KELLOGG CO CALL S:B C:SR UNSECURED | FR0013262961 | LA BANQUE POST HOME LOAN S:EMTN C:COVERED |
| US49271VAH33 | KEURIG DR PEPPER INC CALL C:COMPANY GUARNT | FR0013433596 | LA BANQUE POSTALE S:EMTN C:SR UNSECURED |
| US49271VAC46 | KEURIG DR PEPPER INC CALL C:COMPANY GUARNT | FR0013447604 | LA POSTE SA S:EMTN C:SR UNSECURED |
| US49338CAB90 | KEYSPAN GAS EAST CORP CALL S:144A C:UNSECURED | US512807AT55 | LAM RESEARCH CORP CALL C:SR UNSECURED |
| DE000A2GSNR0 | KFW C:GOVT GUARANTEED | DE000A14JZH9 | LAND BADEN-WUERTTEMBERG C:SR UNSECURED |
| US500769JE54 | KFW C:GOVT GUARANTEED | DE000A289K63 | LAND BERLIN C:SR UNSECURED |
| US500769HS68 | KFW C:GOVT GUARANTEED | DE000A13R6X4 | LAND BERLIN C:SR UNSECURED |
| DE000A2TSTS8 | KFW S:EMTN C:GOVT GUARANTEED | DE000A2AAPM7 | LAND BERLIN S:495 C:SR UNSECURED |
| DE000A289RK2 | KFW S:EMTN C:GOVT GUARANTEED | DE000A1RQCP0 | LAND HESSEN S:1512 C:SR UNSECURED |
| DE000A254PM6 | KFW S:EMTN C:GOVT GUARANTEED | DE000A3H24E1 | LAND NIEDERSACHSEN C:SR UNSECURED |
| DE000A289RC9 | KFW S:EMTN C:GOVT GUARANTEED | DE000A2G8V17 | LAND NIEDERSACHSEN S:879 C:SR UNSECURED |
| XS1999841445 | KFW S:EMTN C:GOVT GUARANTEED | DE000NRW0KS7 | LAND NORDRHEIN-WESTFALEN C:SR UNSECURED |
| DE000A2YNZ16 | KFW S:EMTN C:GOVT GUARANTEED | DE000NRW0MA1 | LAND NORDRHEIN-WESTFALEN C:SR UNSECURED |
| DE000A2LQSN2 | KFW S:EXC C:GOVT GUARANTEED | DE000NRW0L85 | LAND NORDRHEIN-WESTFALEN C:SR UNSECURED |
| XS0138036842 | KIMBERLY-CLARK CORP CALL C:SR UNSECURED | DE000NRW0LA3 | LAND NORDRHEIN-WESTFALEN C:SR UNSECURED |
| US494368CC54 | KIMCO REALTY CORP CALL C:SR UNSECURED | DE000NRW0LM8 | LAND NORDRHEIN-WESTFALEN S:15YR C:SR UNSECURED |
| US49446RAU32 | KINDER MORGAN INC CALL C:COMPANY GUARNT | DE000NRW0MJ2 | LAND NORDRHEIN-WESTFALEN S:EMTN C:SR UNSECURED |
| US49456BAR24 | KINDER MORGAN INC/DELAWA CALL C:COMPANY GUARNT | DE000NRW0MP9 | LAND NORDRHEIN-WESTFALEN S:EMTN C:SR UNSECURED |
| US49456BAJ08 | KINGDOM OF DENMARK C:BONDS | DE000NRW0KE7 | LAND NORDRHEIN-WESTFALEN S:EMTN C:SR UNSECURED |
| DK0009923054 | KINGDOM OF DENMARK C:BONDS | DE000RLP0728 | LAND RHEINLAND-PFALZ S:EMTN C:SR UNSECURED |
| DK0009923138 | KINGDOM OF DENMARK C:BONDS | DE000A2GSCL6 | LAND SACHSEN-ANHALT S:EMTN C:SR UNSECURED |
| DK0009922320 | KINGDOM OF DENMARK C:BONDS | DE000SHFM774 | LAND SCHLESWIG-HOLSTEIN C:SR UNSECURED |
| DK0009923567 | KINGDOM OF DENMARK S:10Y C:BONDS | XS1548773982 | LANDBK HESSEN-THUERINGEN S:EMTN C:JUMBO PFANDBRIEF |
| DK0009923807 | KINGDOM OF DENMARK S:10YR C:BONDS | US515110BV55 | LANDWIRTSCH. RENTENBANK C:GOVT GUARANTEED |
| DK0009924029 | KINGDOM OF DENMARK S:30Y C:BONDS | XS2021173922 | LANDWIRTSCH. RENTENBANK S:EMTN C:GOVT GUARANTEED |
| US87020DBC74 | KINGDOM OF SWEDEN S:144A C:SR UNSECURED | XS1673096829 | LANDWIRTSCH. RENTENBANK S:EMTN C:GOVT GUARANTEED |
| US50048MCU27 | KOMMUNALBANKEN AS S:144A C:SR UNSECURED | XS1550212416 | LANDWIRTSCH. RENTENBANK S:EMTN C:GOVT GUARANTEED |
| XS2045886434 | KOMMUNEKREDIT S.: C:SR UNSECURED | DE000LB2CLH7 | LB BADEN-WUERTTEMBERG S:809 C:SR UNSECURED |
| US500630DG06 | KOREA DEVELOPMENT BANK C:SR UNSECURED | DE000LB2CU83 | LB BADEN-WUERTTEMBERG S:EMTN C:SR UNSECURED |
| KR103501G794 | KOREA TREASURY BOND S:2209 C:BONDS | XS0145680426 | LEGAL & GENERAL FIN PLC S:EMTN C:COMPANY GUARNT |
| KR1035027336 | KOREA TREASURY BOND S:2303 C:BONDS | US534187BJ76 | LINCOLN NATIONAL CORP CALL C:SR UNSECURED |
| KR103501GA68 | KOREA TREASURY BOND S:2306 C:BONDS | XS1397134609 | LINDE FINANCE BV S:EMTN C:COMPANY GUARNT |
| KR103501GAC4 | KOREA TREASURY BOND S:2312 C:BONDS | XS2013525501 | LLOYDS BANK PLC S:EMTN C:COVERED |
| KR103501G992 | KOREA TREASURY BOND S:2409 C:BONDS | XS0503834821 | LLOYDS BANK PLC S:EMTN C:SUBORDINATED |
| KR103501GA92 | KOREA TREASURY BOND S:2509 C:BONDS | XS1681050610 | LLOYDS BANKING GROUP PLC S:EMTN C:SR UNSECURED |
| KR103502G5C6 | KOREA TREASURY BOND S:2512 C:BONDS | US548661EA10 | LOWE'S COS INC CALL C:SR UNSECURED |
| KR103502G669 | KOREA TREASURY BOND S:2606 C:BONDS | US548661DQ70 | LOWE'S COS INC CALL C:SR UNSECURED |
| KR103502G768 | KOREA TREASURY BOND S:2706 C:BONDS | US50249AAG85 | LYB INT FINANCE III CALL C:COMPANY GUARNT |
| KR103502G7C2 | KOREA TREASURY BOND S:2712 C:BONDS | US50249AAJ25 | LYB INT FINANCE III CALL C:COMPANY GUARNT |
| KR103502G8C0 | KOREA TREASURY BOND S:2812 C:BONDS | US50249AAK97 | LYB INT FINANCE III CALL C:COMPANY GUARNT |
| KR103502G966 | KOREA TREASURY BOND S:2906 C:BONDS | XS1888920276 | M&G PLC CALL C:SUBORDINATED |
| KR103502G9C8 | KOREA TREASURY BOND S:2912 C:BONDS | US55608PAW41 | MACQUARIE BANK LTD S:144A C:SR UNSECURED |
| KR103502GA67 | KOREA TREASURY BOND S:3006 C:BONDS | MYBML1900018 | MALAYSIA GOVERNMENT S:0119 C:BONDS |
| KR103502GAC2 | KOREA TREASURY BOND S:3012 C:BONDS | MYBMZ2000016 | MALAYSIA GOVERNMENT S:0120 C:BONDS |
| KR103502G3C1 | KOREA TREASURY BOND S:3312 C:BONDS | | |
| KR103502G693 | KOREA TREASURY BOND S:3609 C:BONDS | | |
| KR103502G891 | KOREA TREASURY BOND S:3809 C:BONDS | | |
| KR103502GA91 | KOREA TREASURY BOND S:4009 C:BONDS | | |
| KR103502G636 | KOREA TREASURY BOND S:4603 C:BONDS | | |
| KR103502G735 | KOREA TREASURY BOND S:4703 C:BONDS | | |
| KR103502G834 | KOREA TREASURY BOND S:4803 C:BONDS | | |
| KR103502G933 | KOREA TREASURY BOND S:4903 C:BONDS | | |
| KR103502GA34 | KOREA TREASURY BOND S:5003 C:BONDS | | |
| KR103502GB33 | KOREA TREASURY BOND S:5103 C:SR UNSECURED | | |
| KR103503G899 | KOREA TREASURY BOND S:6809 C:BONDS | | |
| KR103503GA90 | KOREA TREASURY BOND S:7009 C:BONDS | | |
| US501044DJ76 | KROGER CO CALL C:SR UNSECURED | | |

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| MYBMZ1600022 | MALAYSIA GOVERNMENT S:0216 C:BONDS | US61761JZN26 | MORGAN STANLEY C:SUBORDINATED |
| MYBMO1600034 | MALAYSIA GOVERNMENT S:0316 C:BONDS | US6174467X10 | MORGAN STANLEY C:SUBORDINATED |
| MYBMX1700033 | MALAYSIA GOVERNMENT S:0317 C:BONDS | US61744YAR99 | MORGAN STANLEY CALL C:SR |
| MYBMT1800039 | MALAYSIA GOVERNMENT S:0318 C:BONDS | US61746BDZ67 | UNSECURED |
| MYBMX1300040 | MALAYSIA GOVERNMENT S:0413 C:BONDS | US617468N29 | MORGAN STANLEY CALL S:GMTN C:SR |
| MYBMO1700040 | MALAYSIA GOVERNMENT S:0417 C:BONDS | US6174468N29 | UNSECURED |
| MYBMX1800049 | MALAYSIA GOVERNMENT S:0418 C:BONDS | US6174468R33 | MORGAN STANLEY CALL S:GMTN C:SR |
| MYBGL1600016 | MALAYSIA INVESTMNT ISSUE S:0116 | US6174468P76 | UNSECURED |
| MYBGL1800012 | C:BONDS | US6174468X01 | MORGAN STANLEY CALL S:MTN C:SR |
| MYBGL2000018 | MALAYSIA INVESTMNT ISSUE S:0118 | XS1115524016 | UNSECURED |
| MYBGL2000018 | C:BONDS | XS2021471862 | MORGAN STANLEY CALL S:MTN C:SR |
| MYBGY1900021 | MALAYSIA INVESTMNT ISSUE S:0120 | US620076BU23 | UNSECURED |
| MYBGO2000020 | C:BONDS | US61690GAE17 | MORGAN STANLEY S:GMTN C:SR |
| MYBGZ1900051 | MALAYSIA INVESTMNT ISSUE S:0219 | DE000MHB18J6 | UNSECURED |
| MYBGX1500062 | C:BONDS | XS1575474371 | MOTABILITY OPERATIONS GR S:EMTN |
| CA563469UV51 | MALAYSIA INVESTMNT ISSUE S:0220 | AU3CB0269892 | C:COMPANY GUARNT |
| CA563469US23 | C:BONDS | CA63309ZNL80 | MOTOROLA SOLUTIONS INC CALL C:SR |
| CA56344ZQC63 | MALAYSIA INVESTMNT ISSUE S:0519 | XS2207657417 | UNSECURED |
| US56501RAC07 | C:BONDS | XS1396767854 | MSBAM 2014-C14 A4 CALL MD:CMBS- |
| CA56501RAJ55 | MALAYSIA INVESTMNT ISSUE S:0615 | XS1875275205 | CONDUIT MC:CMBS |
| US565849AE68 | C:BONDS | XS1936793311 | MUENCHENER HYPOTHEKENBNK S:EMTN |
| US56585ABD37 | MANITOBA (PROVINCE OF) C:SR | XS1224445202 | C:PFANDBRIEFE |
| US56585ABD37 | UNSECURED | US641062AR54 | NATIONAL AUSTRALIA BANK S:GMTN C:SR |
| US571748AX08 | MANITOBA (PROVINCE OF) C:UNSECURED | CH0383104335 | UNSECURED |
| US571748BJ05 | MANITOBA (PROVINCE OF) S:MTN | NL0012650469 | NATIONAL AUSTRALIA BANK S:MTN C:SR |
| US573284AV89 | C:UNSECURED | NL0015000B11 | UNSECURED |
| US57636QAP90 | MANULIFE FINANCIAL CORP CALL C:SR | NL0015614579 | NATIONAL BANK OF CANADA CALL S:MTN |
| US57636QAL86 | UNSECURED | NL0014555419 | C:SUBORDINATED |
| US58013MFN92 | MANULIFE FINANCIAL CORP CALL | NL0013552060 | NATIONWIDE BLDG SOCIETY C:SR |
| US58013MFQ24 | C:SUBORDINATED | NL0011819040 | UNSECURED |
| US582839AH96 | MARATHON OIL CORP CALL C:SR | NL0012171458 | NATURGY FINANCE BV CALL S:EMTN |
| US58933YAX31 | UNSECURED | NL0010060257 | C:COMPANY GUARNT |
| US58933YAT29 | MARATHON PETROLEUM CORP CALL | NL0010071189 | NESTLE HOLDINGS INC CALL S:144A |
| US594918BQ69 | C:SR UNSECURED | NL0009446418 | C:COMPANY GUARNT |
| US594918CC64 | MARSH & MCLENNAN COS INC CALL C:SR | NL0000102234 | NESTLE HOLDINGS INC S:EMTN |
| US594918CD48 | UNSECURED | US644188BG83 | C:COMPANY GUARNT |
| US594918BY93 | MARSH & MCLENNAN COS INC CALL C:SR | AU3SG0002348 | NESTLE HOLDINGS INC S:EMTN |
| US594918BS26 | UNSECURED | AU3SG0002389 | C:COMPANY GUARNT |
| US594918BT09 | MARTIN MARIETTA MATERIAL CALL S:CB | AU3SG0002249 | NETHERLANDS GOVERNMENT C:BONDS |
| US594918BU71 | C:SR UNSECURED | AU3SG0001159 | NETHERLANDS GOVERNMENT C:BONDS |
| US595620AL95 | MARTIN MARIETTA MATERIAL CALL S:CB | NZGOVDT528C6 | NETHERLANDS GOVERNMENT C:BONDS |
| US606822AN45 | C:SR UNSECURED | NZGOVDT524C5 | NETHERLANDS GOVERNMENT C:BONDS |
| US606822AU87 | MASTERCARD INC CALL C:SR | NZGOVDT531C0 | NETHERLANDS GOVERNMENT C:BONDS |
| US606822BC70 | UNSECURED | NZGOVDT541C9 | NETHERLANDS GOVERNMENT C:BONDS |
| US60687YAH27 | MASTERCARD INC CALL C:SR | NZGOVDT425C5 | NETHERLANDS GOVERNMENT C:BONDS |
| XS2241387096 | UNSECURED | NZGOVDT429C7 | NETHERLANDS GOVERNMENT C:BONDS |
| US609207AR65 | MASTERCARD INC CALL C:SR | | NETHERLANDS GOVERNMENT C:BONDS |
| | UNSECURED | | NEW ENGLAND POWER CO CALL S:144A |
| | | | C:SR UNSECURED |
| | | | NEW S WALES TREASURY CRP C:LOCAL |
| | | | GOVT GUARN |
| | | | NEW S WALES TREASURY CRP C:LOCAL |
| | | | GOVT GUARN |
| | | | NEW S WALES TREASURY CRP C:LOCAL |
| | | | GOVT GUARN |
| | | | NEW ZEALAND GOVERNMENT C:BONDS |
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| | | | NEW ZEALAND GOVERNMENT C:BONDS |
| | | | NEW ZEALAND GOVERNMENT C:BONDS |
| | | | NEW ZEALAND GOVERNMENT S:0425 |
| | | | C:BONDS |
| | | | NEW ZEALAND GOVERNMENT S:0429 |
| | | | C:BONDS |

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| NZGOVDT437C0 | NEW ZEALAND GOVERNMENT S:0437 C:BONDS | XS2189613982 | OMV AG S:EMTN C:SR UNSECURED |
| US651639AX42 | NEWMONT CORP CALL C:COMPANY GUARNT | US68233JBD54 | ONCOR ELECTRIC DELIVERY CALL C:SR SECURED |
| US65339KAT79 | NEXTERA ENERGY CAPITAL CALL C:COMPANY GUARNT | US682680AU71 | ONEOK INC CALL C:COMPANY GUARNT |
| US65364UAL08 | NIAGARA MOHAWK POWER CALL S:144A C:SR UNSECURED | US682680AT09 | ONEOK INC CALL C:COMPANY GUARNT |
| US654106AK94 | NIKE INC CALL C:SR UNSECURED | CA68333ZAL19 | ONTARIO (PROVINCE OF) C:BONDS |
| US654106AE35 | NIKE INC CALL C:SR UNSECURED | CA683234YD42 | ONTARIO (PROVINCE OF) C:BONDS |
| US65473PAL94 | NISOURCE INC CALL C:SR UNSECURED | CA68323ADM32 | ONTARIO (PROVINCE OF) C:SR UNSECURED |
| DE000NLB85X6 | NORDDEUTSCHE LANDESBANK S:EMTN C:PFANDBRIEFE | US68323ADP66 | ONTARIO (PROVINCE OF) C:SR UNSECURED |
| XS1522968277 | NORDEA KIINNITSLOUTTO S:EMTN C:COVERED | CA68333ZAN74 | ONTARIO (PROVINCE OF) C:UNSECURED |
| US65562QBP90 | NORDIC INVESTMENT BANK C:SR UNSECURED | CA68333ZAJ62 | ONTARIO (PROVINCE OF) C:UNSECURED |
| US655844CE60 | NORFOLK SOUTHERN CORP CALL C:SR UNSECURED | CA68333ZAH07 | ONTARIO (PROVINCE OF) C:UNSECURED |
| US655844BS65 | NORFOLK SOUTHERN CORP CALL C:SR UNSECURED | CA68323ACX06 | ONTARIO (PROVINCE OF) C:UNSECURED |
| US655844CF36 | NORFOLK SOUTHERN CORP CALL C:SR UNSECURED | CA68323ACY88 | ONTARIO (PROVINCE OF) C:UNSECURED |
| US665772CN72 | NORTHERN STATES PWR-MINN CALL C:1ST MORTGAGE | CA68333ZAA53 | ONTARIO (PROVINCE OF) C:UNSECURED |
| NO0010705536 | NORWEGIAN GOVERNMENT S:476 C:BONDS | CA68323ACC68 | ONTARIO (PROVINCE OF) C:UNSECURED |
| NO0010732555 | NORWEGIAN GOVERNMENT S:477 C:BONDS | CA68323ACG72 | ONTARIO (PROVINCE OF) C:UNSECURED |
| NO0010821598 | NORWEGIAN GOVERNMENT S:480 C:SR UNSECURED | CA683234VR64 | ONTARIO (PROVINCE OF) C:UNSECURED |
| NO0010875230 | NORWEGIAN GOVERNMENT S:482 C:SR UNSECURED | XS2153608141 | ONTARIO (PROVINCE OF) S:EMTN C:SR UNSECURED |
| CA669827GC54 | NOVA SCOTIA PROVINCE C:UNSECURED | XS1626141698 | OP MORTGAGE BANK C:COVERED |
| CA669827GB71 | NOVA SCOTIA PROVINCE C:UNSECURED | US68389XBK00 | ORACLE CORP CALL C:SR UNSECURED |
| US66989HAR93 | NOVARTIS CAPITAL CORP CALL C:COMPANY GUARNT | US68389XBV64 | ORACLE CORP CALL C:SR UNSECURED |
| US66989HAK41 | NOVARTIS CAPITAL CORP CALL C:COMPANY GUARNT | US68389XAU90 | ORACLE CORP CALL C:SR UNSECURED |
| XS2235996217 | NOVARTIS FINANCE SA CALL C:COMPANY GUARNT | US68389XBW48 | ORACLE CORP CALL C:SR UNSECURED |
| DE000NWB0584 | NRW.BANK C:LOCAL GOVT GUARN | US68389XBX21 | ORACLE CORP CALL C:SR UNSECURED |
| DE000NWB0AK3 | NRW.BANK S:EMTN C:LOCAL GOVT GUARN | US68389XBY04 | ORACLE CORP CALL C:SR UNSECURED |
| US62954WAD74 | NTT FINANCE CORP CALL S:144A C:COMPANY GUARNT | US68389XBE40 | ORACLE CORP CALL C:SR UNSECURED |
| US67077MAW82 | NUTRIEN LTD CALL C:SR UNSECURED | US685218AB52 | ORANGE SA CALL C:SR UNSECURED |
| US67077MAL28 | NUTRIEN LTD CALL C:SR UNSECURED | FR0013444676 | ORANGE SA CALL S:EMTN C:SR UNSECURED |
| US67066GAF19 | NVIDIA CORP CALL C:SR UNSECURED | XS0399412443 | ORANGE SA S:EMTN C:SR UNSECURED |
| US67066GAJ31 | NVIDIA CORP CALL C:SR UNSECURED | US688225AH44 | OSHKOSH CORP CALL C:SR UNSECURED |
| DK0009509630 | NYKREDIT REALKREDIT AS S:13H C:COVERED | US68902VAL18 | OTIS WORLDWIDE CORP CALL C:SR UNSECURED |
| PTOTENOE0034 | OBRIGACOES DO TESOURO C:SR UNSECURED | US690742AG60 | OWENS CORNING CALL C:SR UNSECURED |
| PTOTEVOE0018 | OBRIGACOES DO TESOURO C:SR UNSECURED | US695114CW67 | PACIFICORP CALL C:1ST MORTGAGE |
| PTOTESOE0013 | OBRIGACOES DO TESOURO C:SR UNSECURED | US701094AM61 | PARKER-HANNIFIN CORP CALL C:SR UNSECURED |
| PTOTETOE0012 | OBRIGACOES DO TESOURO C:SR UNSECURED | US70109HAL96 | PARKER-HANNIFIN CORP CALL S:MTN C:SR UNSECURED |
| PTOTEROE0014 | OBRIGACOES DO TESOURO C:SR UNSECURED | US70450YAH62 | PAYPAL HOLDINGS INC CALL C:SR UNSECURED |
| PTOTEBOE0020 | OBRIGACOES DO TESOURO C:SR UNSECURED | CA70632ZAK71 | PEMBINA PIPELINE CORP CALL S:10 C:COMPANY GUARNT |
| PTOTEQOE0015 | OBRIGACOES DO TESOURO C:SR UNSECURED | CA70632ZAG69 | PEMBINA PIPELINE CORP CALL S:MTN C:COMPANY GUARNT |
| PTOTELOE0028 | OBRIGACOES DO TESOURO C:UNSECURED | CA70632ZAC55 | PEMBINA PIPELINE CORP CALL S:MTN C:COMPANY GUARNT |
| PTOTEMOE0035 | OBRIGACOES DO TESOURO C:UNSECURED | US713448DN57 | PEPSICO INC CALL C:SR UNSECURED |
| PTOTECOE0037 | OBRIGACOES DO TESOURO C:UNSECURED | US713448EM65 | PEPSICO INC CALL C:SR UNSECURED |
| PTOTEWOE0017 | OBRIGACOES DO TESOURO S:15Y C:SR UNSECURED | US713448ET19 | PEPSICO INC CALL C:SR UNSECURED |
| XS0691970601 | OEBB-INFRASTRUKTUR AG S:30 C:GOVT GUARANTEED | US713448CM83 | PEPSICO INC CALL C:SR UNSECURED |
| US676167CB35 | OEKB OEST. KONTROLLBANK C:GOVT GUARANTEED | US713448EV64 | PEPSICO INC CALL C:SR UNSECURED |
| US681919BB11 | OMNICOM GROUP INC CALL C:SR UNSECURED | US713448DD75 | PEPSICO INC CALL C:SR UNSECURED |
| | | CH0336587669 | PFANDBRIEF SCHW KANTBK S:482 C:PFANDBRIEFE |
| | | CH0525158397 | PFANDBRIEF SCHWEIZ HYPO S:683 C:PFANDBRIEFE |
| | | US718546AL86 | PHILLIPS 66 CALL C:COMPANY GUARNT |
| | | US693475AW59 | PNC FINANCIAL SERVICES CALL C:SR UNSECURED |
| | | US69352PAQ63 | PPL CAPITAL FUNDING INC CALL C:COMPANY GUARNT |
| | | US69351UAW36 | PPL ELECTRIC UTILITIES CALL C:1ST MORTGAGE |
| | | XS0300113254 | PROCTER & GAMBLE CO/THE C:SR UNSECURED |
| | | US742718FB02 | PROCTER & GAMBLE CO/THE CALL C:SR UNSECURED |
| | | US743315AR46 | PROGRESSIVE CORP CALL C:SR UNSECURED |

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| XS2049582625 | PROLOGIS EURO FINANCE CALL C:COMPANY GUARNT | AT0000A0U299 | REPUBLIC OF AUSTRIA C:SR UNSECURED |
| US74340XBR17 | PROLOGIS LP CALL C:SR UNSECURED | AT0000A04967 | REPUBLIC OF AUSTRIA C:SR UNSECURED |
| XS2211183244 | PROSUS NV CALL S:REGS C:SR UNSECURED | XS1843433639 | REPUBLIC OF CHILE CALL C:SR UNSECURED |
| CA642866ET07 | PROV OF NEW BRUNSWICK C:DEBENTURES | US168863DP09 | REPUBLIC OF CHILE CALL C:SR UNSECURED |
| US642869AM37 | PROV OF NEW BRUNSWICK C:SR UNSECURED | US195325BD67 | REPUBLIC OF COLOMBIA C:SR UNSECURED |
| CA642866GG67 | PROV OF NEW BRUNSWICK C:UNSECURED | US195325DS19 | REPUBLIC OF COLOMBIA CALL C:SR UNSECURED |
| US013051EM50 | PROVINCE OF ALBERTA C:SR UNSECURED | XS2105095777 | REPUBLIC OF CYPRUS S:EMTN C:SR UNSECURED |
| US013051EE35 | PROVINCE OF ALBERTA C:SR UNSECURED | XS1120709669 | REPUBLIC OF KAZAKHSTAN S:REGS C:SR UNSECURED |
| CA013051DY00 | PROVINCE OF ALBERTA C:UNSECURED | US50064FAS39 | REPUBLIC OF KOREA C:SR UNSECURED |
| CA013051ED53 | PROVINCE OF ALBERTA C:UNSECURED | XS1501554874 | REPUBLIC OF LATVIA C:SR UNSECURED |
| CA01306ZDF59 | PROVINCE OF ALBERTA S:MTN C:SR UNSECURED | XS2013677864 | REPUBLIC OF LITHUANIA S:EMTN C:SR UNSECURED |
| CA651333GC42 | PROVINCE OF NEWFOUNDLAND C:UNSECURED | XS2210006339 | REPUBLIC OF LITHUANIA S:EMTN C:SR UNSECURED |
| CA651333FT85 | PROVINCE OF NEWFOUNDLAND C:UNSECURED | US698299BK97 | REPUBLIC OF PANAMA CALL C:SR UNSECURED |
| XS1167203881 | PROVINCE OF QUEBEC C:SR UNSECURED | USP90603AN40 | REPUBLIC OF PANAMA S:REGS C:SR UNSECURED |
| US748148SB04 | PROVINCE OF QUEBEC C:SR UNSECURED | US715638BU55 | REPUBLIC OF PERU C:SR UNSECURED |
| CA74814ZFF59 | PROVINCE OF QUEBEC C:UNSECURED | US715638DF60 | REPUBLIC OF PERU CALL C:SR UNSECURED |
| CA74814ZEV19 | PROVINCE OF QUEBEC C:UNSECURED | US857524AC63 | REPUBLIC OF POLAND C:SR UNSECURED |
| CA74814ZFE84 | PROVINCE OF QUEBEC C:UNSECURED | XS1766612672 | REPUBLIC OF POLAND S:EMTN C:SR UNSECURED |
| CA74814ZEW91 | PROVINCE OF QUEBEC C:UNSECURED | XS0841073793 | REPUBLIC OF POLAND S:EMTN C:SR UNSECURED |
| CA74814ZDK62 | PROVINCE OF QUEBEC C:UNSECURED | US760759AS91 | REPUBLIC SERVICES INC CALL C:SR UNSECURED |
| CA74814ZEF68 | PROVINCE OF QUEBEC C:UNSECURED | US760942BB71 | REPUBLICA ORIENT URUGUAY C:SR UNSECURED |
| US748149AJ05 | PROVINCE OF QUEBEC C:UNSECURED | US760942BD38 | REPUBLICA ORIENT URUGUAY C:SR UNSECURED |
| CA748148SA23 | PROVINCE OF QUEBEC S:QY C:SR UNSECURED | SI0002102984 | REPUBLIKA SLOVENIJA S:RS66 C:BONDS |
| CA803854GY83 | PROVINCE OF SASKATCHEWAN C:DEBENTURES | SI0002103487 | REPUBLIKA SLOVENIJA S:RS74 C:BONDS |
| CA803854KA51 | PROVINCE OF SASKATCHEWAN C:UNSECURED | SI0002103842 | REPUBLIKA SLOVENIJA S:RS81 C:UNSECURED |
| US744320AV41 | PRUDENTIAL FINANCIAL INC CALL C:JR SUBORDINATED | SI0002103966 | REPUBLIKA SLOVENIJA S:RS82 C:SR UNSECURED |
| US744320BA94 | PRUDENTIAL FINANCIAL INC CALL C:SR UNSECURED | SI0002103990 | REPUBLIKA SLOVENIJA S:RS84 C:BONDS |
| US74432QCJ22 | PRUDENTIAL FINANCIAL INC CALL S:MTN C:SR UNSECURED | XS2170736180 | RICHEMONT INTERNATIONAL CALL C:COMPANY GUARNT |
| US744448CP44 | PUBLIC SERVICE COLORADO CALL C:1ST MORTGAGE | US767201AS58 | RIO TINTO FIN USA LTD CALL C:COMPANY GUARNT |
| US744573AQ91 | PUBLIC SERVICE ENTERPRIS CALL C:SR UNSECURED | US76720AAG13 | RIO TINTO FIN USA PLC CALL C:COMPANY GUARNT |
| AU3SG0002371 | QUEENSLAND TREASURY CORP C:LOCAL GOVT GUARN | XS1371715118 | ROCHE FINANCE EUROPE BV CALL S:EMTN C:COMPANY GUARNT |
| AU3SG0001993 | QUEENSLAND TREASURY CORP C:LOCAL GOVT GUARN | CA775109BK61 | ROGERS COMMUNICATIONS IN CALL C:COMPANY GUARNT |
| AU0000XQLQZ9 | QUEENSLAND TREASURY CORP S:25 C:LOCAL GOVT GUARN | US775109BE00 | ROGERS COMMUNICATIONS IN CALL C:COMPANY GUARNT |
| FR0013393774 | RCI BANQUE SA CALL S:EMTN C:SR UNSECURED | US775109BN09 | ROGERS COMMUNICATIONS IN CALL C:COMPANY GUARNT |
| XS2177013252 | RECKITT BENCKISER TSY NL CALL S:REGS C:COMPANY GUARNT | ROINPAL298G4 | ROMANIA GOVERNMENT BOND S:10YR C:BONDS |
| FR0013183431 | REGIE AUTONOME DES TRANS S:EMTN C:SR UNSECURED | XS2178857954 | ROMANIA S:REGS C:SR UNSECURED |
| FR0013183167 | REGION OF ILE DE FRANCE S:EMTN C:SR UNSECURED | XS1599193403 | ROMANIA S:REGS C:SR UNSECURED |
| AT0000A1PE50 | REPUBLIC OF AUSTRIA C:SR UNSECURED | XS1968706876 | ROMANIA S:REGS C:SR UNSECURED |
| AT0000A2CQD2 | REPUBLIC OF AUSTRIA C:SR UNSECURED | XS2201851172 | ROMANIA S:REGS C:UNSECURED |
| AT0000A2KQ43 | REPUBLIC OF AUSTRIA C:SR UNSECURED | XS2262211076 | ROMANIA S:REGS C:UNSECURED |
| AT0000A269M8 | REPUBLIC OF AUSTRIA C:SR UNSECURED | US776743AN67 | ROPER TECHNOLOGIES INC CALL C:SR UNSECURED |
| AT0000A2QQB6 | REPUBLIC OF AUSTRIA C:SR UNSECURED | US776743AH99 | ROPER TECHNOLOGIES INC CALL C:SR UNSECURED |
| AT0000A1ZGE4 | REPUBLIC OF AUSTRIA C:SR UNSECURED | CA780086RQ98 | ROYAL BANK OF CANADA C:SR UNSECURED |
| AT0000A2EJ08 | REPUBLIC OF AUSTRIA C:SR UNSECURED | CA780086QY32 | ROYAL BANK OF CANADA C:SR UNSECURED |
| AT0000A1K9C8 | REPUBLIC OF AUSTRIA C:SR UNSECURED | FR0011565555 | RTE RESEAU DE TRANSPORT S:EMTN C:SR UNSECURED |
| AT0000A2HLC4 | REPUBLIC OF AUSTRIA C:SR UNSECURED | RU000A100A82 | RUSSIA GOVT BOND - OFZ S:6228 C:BONDS |
| AT0000A1FAP5 | REPUBLIC OF AUSTRIA C:SR UNSECURED | RU000A101F94 | RUSSIA GOVT BOND - OFZ S:6233 C:BONDS |
| AT0000A1PEF7 | REPUBLIC OF AUSTRIA C:SR UNSECURED | | |
| AT0000A1K9F1 | REPUBLIC OF AUSTRIA C:SR UNSECURED | | |
| AT0000A105W3 | REPUBLIC OF AUSTRIA C:SR UNSECURED | | |
| AT0000A1XML2 | REPUBLIC OF AUSTRIA C:SR UNSECURED | | |
| AT0000A0VRQ6 | REPUBLIC OF AUSTRIA C:SR UNSECURED | | |

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| XS0088543193 | RUSSIAN FEDERATION S:REGS C:SR UNSECURED | XS1405782159 | STATE OF QATAR CALL S:REGS C:SR UNSECURED |
| RU000A0JXTS9 | RUSSIAN FEDERATION S:REGS C:SR UNSECURED | XS2155352664 | STATE OF QATAR CALL S:REGS C:SR UNSECURED |
| US78355HKR92 | RYDER SYSTEM INC CALL S:MTN C:SR UNSECURED | US857477BF90 | STATE STREET CORP CALL C:SUBORDINATED |
| FR0013324340 | SANOFI CALL S:8FXD C:SR UNSECURED | US86562MAK62 | SUMITOMO MITSUI FINL GRP C:SR UNSECURED |
| US80283LAJ26 | SANTANDER UK PLC C:SR UNSECURED | US86562MBP41 | SUMITOMO MITSUI FINL GRP C:SR UNSECURED |
| DE000A14KJF5 | SAP SE CALL S:EMTN C:SR UNSECURED | XS1606633912 | SWEDBANK HYPOTEK AB C:COVERED |
| US80622GAD60 | SCENTRE GROUP TRUST 1/2 CALL S:144A C:COMPANY GUARNT | XS1759602953 | SWEDISH COVERED BOND S:EMTN C:COVERED |
| FR0013213675 | SFIL SA S:EMTN C:SR UNSECURED | SE0002829192 | SWEDISH GOVERNMENT S:1053 C:BONDS |
| US824348AX47 | SHERWIN-WILLIAMS CO CALL C:SR UNSECURED | SE0004869071 | SWEDISH GOVERNMENT S:1057 C:BONDS |
| US82620KAS24 | SIEMENS FINANCIERINGSMAT CALL S:144A C:COMPANY GUARNT | SE0005676608 | SWEDISH GOVERNMENT S:1058 C:BONDS |
| XS2118280218 | SIEMENS FINANCIERINGSMAT S:EMTN C:COMPANY GUARNT | SE0007125927 | SWEDISH GOVERNMENT S:1059 C:BONDS |
| XS1955187932 | SIEMENS FINANCIERINGSMAT S:EMTN C:COMPANY GUARNT | SE0009496367 | SWEDISH GOVERNMENT S:1060 C:BONDS |
| SGXF27246101 | SINGAPORE GOVERNMENT C:BONDS | SE0011281922 | SWEDISH GOVERNMENT S:1061 C:BONDS |
| SG31A9000002 | SINGAPORE GOVERNMENT C:BONDS | SE0013935319 | SWEDISH GOVERNMENT S:1062 C:BONDS |
| SGXF13029610 | SINGAPORE GOVERNMENT C:BONDS | SE0015193313 | SWEDISH GOVERNMENT S:1063 C:UNSECURED |
| SG31A0000001 | SINGAPORE GOVERNMENT C:BONDS | CH0224397346 | SWITZERLAND C:BONDS |
| SG31B7000002 | SINGAPORE GOVERNMENT C:BONDS | CH0440081401 | SWITZERLAND C:BONDS |
| SG31A7000004 | SINGAPORE GOVERNMENT C:BONDS | CH0440081393 | SWITZERLAND C:BONDS |
| SG7U32949426 | SINGAPORE GOVERNMENT C:BONDS | US871829BL07 | SYSCO CORPORATION CALL C:COMPANY GUARNT |
| SG3261987691 | SINGAPORE GOVERNMENT C:BONDS | US871829BN62 | SYSCO CORPORATION CALL C:COMPANY GUARNT |
| XS1948598997 | SKANDINAVISKA ENSKILDA C:COVERED | XS2197348324 | TAKEDA PHARMACEUTICAL CALL C:SR UNSECURED |
| SK4120012220 | SLOVAKIA GOVERNMENT BOND S:231 C:SR UNSECURED | US874060AX48 | TAKEDA PHARMACEUTICAL CALL C:SR UNSECURED |
| SK4120012691 | SLOVAKIA GOVERNMENT BOND S:232 C:SR UNSECURED | US87612EBK10 | TARGET CORP CALL C:SR UNSECURED |
| SK4120013400 | SLOVAKIA GOVERNMENT BOND S:233 C:SR UNSECURED | US01F0426654 | TBA FNMA SINGLE 4.5% TBA MC:FNCL |
| SK4000017059 | SLOVAKIA GOVERNMENT BOND S:237 C:BONDS | US01F0406698 | TBA FNMA SINGLE FAMILY 4 TBA MC:FNCL |
| SK4000017166 | SLOVAKIA GOVERNMENT BOND S:239 C:SR UNSECURED | US21H0306660 | TBA GNMA2 SINGLE 3% TBA MC:G2SF |
| US83368RAT95 | SOCIETE GENERALE S:144A C:SR UNSECURED | US21H0326627 | TBA GNMA2 SINGLE 3.5% TBA MC:G2SF |
| FR0013311503 | SOCIETE GENERALE S:EMTN C:SR UNSECURED | US21H0406650 | TBA GNMA2 SINGLE 4% TBA MC:G2SF |
| FR0013345048 | SOCIETE GENERALE SFH S:EMTN C:COVERED | US21H0426617 | TBA GNMA2 SINGLE 4.5% TBA MC:G2SF |
| FR0013507647 | SOCIETE NATIONALE SNCF S:EMTN C:SR UNSECURED | US01F0326664 | TBA UMBS 3.5% 06/49 TBA MC:FNCL |
| AU3SG0002447 | SOUTH AUST GOVT FIN AUTH C:LOCAL GOVT GUARN | US01F0224695 | TBA UMBS SINGLE 2.5% TBA MC:FNCL |
| AU3SG0001688 | SOUTH AUST GOVT FIN AUTH S:27 C:LOCAL GOVT GUARN | US01F0226674 | TBA UMBS SINGLE 2.5% TBA MC:FNCL |
| US842400FL27 | SOUTHERN CAL EDISON CALL C:1ST REF MORT | US01F0324685 | TBA UMBS SINGLE 3.5% TBA MC:FNCL |
| US842434CS98 | SOUTHERN CALIF GAS CO CALL S:VV C:1ST MORTGAGE | US01F0204630 | TBA UMBS SINGLE FAMILY 2 TBA MC:FNCL |
| US842434CU45 | SOUTHERN CALIF GAS CO CALL S:XX C:1ST MORTGAGE | US01F0304620 | TBA UMBS SINGLE FAMILY 3 TBA MC:FNCL |
| XS0139563166 | SOUTHERN ELECTRIC POWER CALL C:SR UNSECURED | US01F0306609 | TBA UMBS SINGLE FAMILY 3 TBA MC:FNCL |
| US845437BR25 | SOUTHWESTERN ELEC POWER CALL S:M C:SR UNSECURED | US878742BG94 | TECK RESOURCES LIMITED CALL C:SR UNSECURED |
| XS1760129608 | SPAREBANK 1 BOLIGKREDITT S:EMTN C:COVERED | US87938WAC73 | TELEFONICA EMISIONES SAU CALL C:COMPANY GUARNT |
| XS1962535644 | STADSHYPOTEK AB S:EMTN C:COVERED | XS1394764689 | TELEFONICA EMISIONES SAU S:EMTN C:COMPANY GUARNT |
| XS1368543135 | STADSHYPOTEK AB S:EMTN C:COVERED | XS1505554771 | TELEFONICA EMISIONES SAU S:EMTN C:COMPANY GUARNT |
| US85325WAA62 | STANDARD CHARTERED PLC CALL S:144A C:SR UNSECURED | XS0933241456 | TELEFONICA EMISIONES SAU S:EMTN C:SR UNSECURED |
| XS0858585051 | STANDARD CHARTERED PLC S:EMTN C:SUBORDINATED | CA87971MBG74 | TELUS CORP CALL C:SR UNSECURED |
| US854502AL57 | STANLEY BLACK & DECKER I CALL C:SR UNSECURED | CA87971MBC60 | TELUS CORP CALL C:SR UNSECURED |
| US855244AW96 | STARBUCKS CORP CALL C:SR UNSECURED | US87971MBF95 | TELUS CORP CALL C:SR UNSECURED |
| US855244AX79 | STARBUCKS CORP CALL C:SR UNSECURED | US87971MBH51 | TELUS CORP CALL C:SR UNSECURED |
| XS2281373089 | STATE BANK INDIA/LONDON S:GMTN C:SR UNSECURED | US88032XAT19 | TENCENT HOLDINGS LTD CALL S:REGS C:SR UNSECURED |
| US46513JB346 | STATE OF ISRAEL C:SR UNSECURED | US880591EP31 | TENN VALLEY AUTHORITY C:SR UNSECURED |
| XS1936101291 | STATE OF ISRAEL S.: C:SR UNSECURED | US880591CS97 | TENN VALLEY AUTHORITY C:SR UNSECURED |
| | | XS1632897762 | TENNET HOLDING BV CALL S:EMTN C:SR UNSECURED |
| | | US882508BH65 | TEXAS INSTRUMENTS INC CALL C:SR UNSECURED |
| | | XS0268693743 | THAMES WATER UTIL FIN S:EMTN C:SR SECURED |
| | | XS2058556536 | THERMO FISHER SCIENTIFIC CALL C:SR UNSECURED |
| | | US883556BZ47 | THERMO FISHER SCIENTIFIC CALL C:SR UNSECURED |

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| US883556BR21 | THERMO FISHER SCIENTIFIC CALL C:SR UNSECURED | GB00B7Z53659 | UK TSY 2 1/4% 2023 C:BONDS |
| COL17CT03672 | TITULOS DE TESORERIA S:B C:BONDS | GB00BHBFBH458 | UK TSY 2 3/4% 2024 C:BONDS |
| COL17CT03557 | TITULOS DE TESORERIA S:B C:BONDS | GB00BBJNQY21 | UK TSY 3 1/2% 2068 C:BONDS |
| COL17CT03490 | TITULOS DE TESORERIA S:B C:BONDS | GB00B84Z9V04 | UK TSY 3 1/4% 2044 C:BONDS |
| COL17CT03615 | TITULOS DE TESORERIA S:B C:BONDS | GB00B6RNH572 | UK TSY 3 3/4% 2052 C:BONDS |
| COL17CT03342 | TITULOS DE TESORERIA S:B C:BONDS | GB00BN65R313 | UK TSY 3.5% 2045 C:BONDS |
| US872540AT63 | TJX COS INC CALL C:SR UNSECURED | GB00B52WS153 | UK TSY 4 1/2% 2034 C:BONDS |
| CA89117FPG86 | TORONTO-DOMINION BANK CALL S:MTN C:SUBORDINATED | GB00B1VWPJ53 | UK TSY 4 1/2% 2042 C:BONDS |
| XS1588284056 | TORONTO-DOMINION BANK S:GMTN C:COVERED | GB00B128DP45 | UK TSY 4 1/4% 2046 C:BONDS |
| US89114QCA40 | TORONTO-DOMINION BANK S:MTN C:SR UNSECURED | GB0004893086 | UK TSY 4 1/4% 2032 C:BONDS |
| US89153VAT61 | TOTAL CAPITAL INTL SA CALL C:COMPANY GUARNT | GB0032452392 | UK TSY 4 1/4% 2036 C:BONDS |
| US89153VAX73 | TOTAL CAPITAL INTL SA CALL C:COMPANY GUARNT | GB00B3KJDS62 | UK TSY 4 1/4% 2039 C:BONDS |
| US89153VAV18 | TOTAL CAPITAL INTL SA CALL C:COMPANY GUARNT | GB00B6460505 | UK TSY 4 1/4% 2040 C:BONDS |
| XS2153406868 | TOTAL CAPITAL INTL SA CALL S:EMTN C:COMPANY GUARNT | GB00B39R3707 | UK TSY 4 1/4% 2049 C:BONDS |
| XS1978200639 | TOYOTA FINANCE AUSTRALIA S:EMTN C:SR UNSECURED | GB00B06YGN05 | UK TSY 4 1/4% 2055 C:BONDS |
| US892331AN94 | TOYOTA MOTOR CORP CALL C:SR UNSECURED | GB00B24FF097 | UK TSY 4 3/4% 2030 C:BONDS |
| US89236THP30 | TOYOTA MOTOR CREDIT CORP CALL S:MTN C:SR UNSECURED | GB00B00NY175 | UK TSY 4 3/4% 2038 C:BONDS |
| US893526DM20 | TRANSCANADA PIPELINES CALL C:SR UNSECURED | GB00B54QLM75 | UK TSY 4% 2060 C:BONDS |
| US89352HAX70 | TRANSCANADA PIPELINES CALL C:SR UNSECURED | GB00BMGR2916 | UK TSY GILT 0 5/8% 2035 C:BONDS |
| US89352HAY53 | TRANSCANADA PIPELINES CALL C:SR UNSECURED | GB00BNNGP775 | UK TSY GILT 0 7/8% 2046 C:UNSECURED |
| CA89353ZCA45 | TRANSCANADA PIPELINES CALL S:MTN C:SR UNSECURED | FR0014000UC8 | UNIBAIL-RODAMCO-WESTFLD CALL S:EMTN C:SR UNSECURED |
| CA89353ZCD83 | TRANSCANADA PIPELINES CALL S:MTN C:SR UNSECURED | DE000HV2ATM6 | UNICREDIT BANK AG S:EMTN C:JUMBO PFANDBRIEF |
| US89417EAK55 | TRAVELERS COS INC CALL C:SR UNSECURED | XS2190134184 | UNICREDIT SPA CALL S:EMTN C:SR UNSECURED |
| AU0000XVG2B1 | TREASURY CORP VICTORIA S:1224 C:LOCAL GOVT GUARN | IT0004547409 | UNICREDIT SPA S:EMTN C:COVERED |
| AU3SG0002314 | TREASURY CORP VICTORIA S:MTN C:LOCAL GOVT GUARN | US904764BH90 | UNILEVER CAPITAL CORP CALL C:COMPANY GUARNT |
| AU0000042004 | TREASURY CORP VICTORIA S:MTN C:LOCAL GOVT GUARN | XS1873208950 | UNILEVER FINANCE S:6Y C:COMPANY GUARNT |
| US89788MAA09 | TRUIST FINANCIAL CORP CALL S:MTN C:SR UNSECURED | US907818FH61 | UNION PACIFIC CORP CALL C:SR UNSECURED |
| US902494BK88 | TYSON FOODS INC CALL C:SR UNSECURED | US907818EP96 | UNION PACIFIC CORP CALL C:SR UNSECURED |
| US90351DAB38 | UBS GROUP AG S:144A C:SR UNSECURED | US907818FK90 | UNION PACIFIC CORP CALL C:SR UNSECURED |
| GB00BMGR2809 | UK TSY 0 1/4% 2031 C:BONDS | US907818FG88 | UNION PACIFIC CORP CALL C:SR UNSECURED |
| GB00BD0PCK97 | UK TSY 0 1/2% 2022 C:BONDS | US907818FM56 | UNION PACIFIC CORP CALL S:144A C:SR UNSECURED |
| GB00BMBL1D50 | UK TSY 0 1/2% 2061 C:BONDS | GB00BLH38158 | UNITED KINGDOM GILT C:BONDS |
| GB00BL68HG94 | UK TSY 0 1/8% 2023 C:BONDS | US911312BU95 | UNITED PARCEL SERVICE CALL C:SR UNSECURED |
| GB00BMGR2791 | UK TSY 0 1/8% 2024 C:BONDS | US911312BS40 | UNITED PARCEL SERVICE CALL C:SR UNSECURED |
| GB00BL68HJ26 | UK TSY 0 1/8% 2026 C:BONDS | US911312BN52 | UNITED PARCEL SERVICE CALL C:SR UNSECURED |
| GB00BMBL1G81 | UK TSY 0 1/8% 2028 C:BONDS | US912810SQ22 | UNITED STATES OF AMERICA BOND FIXED 1.125% 15/AUG/2040 USD 1 |
| GB00BF0HZ991 | UK TSY 0 3/4% 2023 C:BONDS | US912810SR05 | UNITED STATES OF AMERICA BOND FIXED 1.125% 15/MAY/2040 USD 1 |
| GB00BL68HH02 | UK TSY 0 3/8% 2030 C:BONDS | US912810SN90 | UNITED STATES OF AMERICA BOND FIXED 1.25% 15/MAY/2050 USD 10 |
| GB00BK5CVX03 | UK TSY 0 5/8% 2025 C:BONDS | US912810SP49 | UNITED STATES OF AMERICA BOND FIXED 1.375% 15/AUG/2050 USD 1 |
| GB00BMBL1F74 | UK TSY 0 5/8% 2050 C:BONDS | US912810ST60 | UNITED STATES OF AMERICA BOND FIXED 1.375% 15/NOV/2040 USD 1 |
| GB00BJMHB534 | UK TSY 0 7/8% 2029 C:BONDS | US912810SS87 | UNITED STATES OF AMERICA BOND FIXED 1.625% 15/NOV/2050 USD 1 |
| GB00BJLR0J16 | UK TSY 1 5/8% 2054 C:BONDS | US912810SW99 | UNITED STATES OF AMERICA BOND FIXED 1.875% 15/FEB/2041 USD 1 |
| GB00BYZW3G56 | UK TSY 1 1/2% 2026 C:BONDS | US912810SU34 | UNITED STATES OF AMERICA BOND FIXED 1.875% 15/FEB/2051 USD 1 |
| GB00BDCHBW80 | UK TSY 1 1/2% 2047 C:BONDS | US912810SL35 | UNITED STATES OF AMERICA BOND FIXED 2% 15/FEB/2050 USD 100 |
| GB00BDRHNP05 | UK TSY 1 1/4% 2027 C:BONDS | US912810RT79 | UNITED STATES OF AMERICA BOND FIXED 2.25% 15/AUG/2046 USD 10 |
| GB00BJQWYH73 | UK TSY 1 1/4% 2041 C:BONDS | US912810SJ88 | UNITED STATES OF AMERICA BOND FIXED 2.25% 15/AUG/2049 USD 10 |
| GB00BZB26Y51 | UK TSY 1 3/4% 2037 C:BONDS | US912810SX72 | UNITED STATES OF AMERICA BOND FIXED 2.375% 15/MAY/2051 USD 1 |
| GB00BFX0ZL78 | UK TSY 1 5/8% 2028 C:BONDS | US912810SK51 | UNITED STATES OF AMERICA BOND FIXED 2.375% 15/NOV/2049 USD 1 |
| GB00BFMCN652 | UK TSY 1 5/8% 2071 C:BONDS | US912810RK60 | UNITED STATES OF AMERICA BOND FIXED 2.5% 15/FEB/2045 USD 100 |
| GB00BFWFPL34 | UK TSY 1% 2024 C:BONDS | US912810RQ31 | UNITED STATES OF AMERICA BOND FIXED 2.5% 15/FEB/2046 USD 100 |
| GB00B7L9SL19 | UK TSY 1.75% 2022 C:BONDS | | |
| GB00BFWFPP71 | UK TSY 1.75% 2049 C:BONDS | | |
| GB00BD0XH204 | UK TSY 1.75% 2057 C:BONDS | | |
| GB00BYMZ75 | UK TSY 2 1/2% 2065 C:BONDS | | |

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| US912810RS96 | UNITED STATES OF AMERICA BOND FIXED 2.5% 15/MAY/2046 USD 100 | | FIXED 0.5% 31/MAR/2025 USD 10 |
| US912810QX90 | UNITED STATES OF AMERICA BOND FIXED 2.75% 15/AUG/2042 USD 10 | US91282CAU53 | UNITED STATES OF AMERICA NOTES FIXED 0.5% 31/OCT/2027 USD 10 |
| US912810RY64 | UNITED STATES OF AMERICA BOND FIXED 2.75% 15/AUG/2047 USD 10 | US912828ZQ64 | UNITED STATES OF AMERICA NOTES FIXED 0.625% 15/MAY/2030 USD |
| US912810RZ30 | UNITED STATES OF AMERICA BOND FIXED 2.75% 15/NOV/2047 USD 10 | US91282CAY75 | UNITED STATES OF AMERICA NOTES FIXED 0.625% 30/NOV/2027 USD |
| US912810RN00 | UNITED STATES OF AMERICA BOND FIXED 2.875% 15/AUG/2045 USD 1 | US91282CBB63 | UNITED STATES OF AMERICA NOTES FIXED 0.625% 31/DEC/2027 USD |
| US912810RB61 | UNITED STATES OF AMERICA BOND FIXED 2.875% 15/MAY/2043 USD 1 | US91282CBW01 | UNITED STATES OF AMERICA NOTES FIXED 0.75% 30/APR/2026 USD 1 |
| US912810RU43 | UNITED STATES OF AMERICA BOND FIXED 2.875% 15/NOV/2046 USD 1 | US91282CBJ99 | UNITED STATES OF AMERICA NOTES FIXED 0.75% 31/JAN/2028 USD 1 |
| US912810RV26 | UNITED STATES OF AMERICA BOND FIXED 3% 15/FEB/2047 USD 100 | US91282CBT71 | UNITED STATES OF AMERICA NOTES FIXED 0.75% 31/MAR/2026 USD 1 |
| US912810SA79 | UNITED STATES OF AMERICA BOND FIXED 3% 15/FEB/2048 USD 100 | US91282CBL46 | UNITED STATES OF AMERICA NOTES FIXED 1.125% 15/FEB/2031 USD |
| US912810SF66 | UNITED STATES OF AMERICA BOND FIXED 3% 15/FEB/2049 USD 100 | US91282CBZ32 | UNITED STATES OF AMERICA NOTES FIXED 1.25% 30/APR/2028 USD 1 |
| US912810QW18 | UNITED STATES OF AMERICA BOND FIXED 3% 15/MAY/2042 USD 100 | US91282CBS98 | UNITED STATES OF AMERICA NOTES FIXED 1.25% 31/MAR/2028 USD 1 |
| US912810RM27 | UNITED STATES OF AMERICA BOND FIXED 3% 15/MAY/2045 USD 100 | US912828Z864 | UNITED STATES OF AMERICA NOTES FIXED 1.375% 15/FEB/2023 USD |
| US912810RX81 | UNITED STATES OF AMERICA BOND FIXED 3% 15/MAY/2047 USD 100 | US912828YH74 | UNITED STATES OF AMERICA NOTES FIXED 1.5% 30/SEP/2024 USD 10 |
| US912810RP57 | UNITED STATES OF AMERICA BOND FIXED 3% 15/NOV/2045 USD 100 | US912828YM69 | UNITED STATES OF AMERICA NOTES FIXED 1.5% 31/OCT/2024 USD 10 |
| US912810QZ49 | UNITED STATES OF AMERICA BOND FIXED 3.125% 15/FEB/2043 USD 1 | US912828R366 | UNITED STATES OF AMERICA NOTES FIXED 1.625% 15/MAY/2026 USD |
| US912810SC36 | UNITED STATES OF AMERICA BOND FIXED 3.125% 15/MAY/2048 USD 1 | US912828R283 | UNITED STATES OF AMERICA NOTES FIXED 1.625% 30/APR/2023 USD |
| US912810RG58 | UNITED STATES OF AMERICA BOND FIXED 3.375% 15/MAY/2044 USD 1 | US912828R697 | UNITED STATES OF AMERICA NOTES FIXED 1.625% 31/MAY/2023 USD |
| US912810SE91 | UNITED STATES OF AMERICA BOND FIXED 3.375% 15/NOV/2048 USD 1 | US912828T917 | UNITED STATES OF AMERICA NOTES FIXED 1.625% 31/OCT/2023 USD |
| US912810QS06 | UNITED STATES OF AMERICA BOND FIXED 3.75% 15/AUG/2041 USD 10 | US912828YQ73 | UNITED STATES OF AMERICA NOTES FIXED 1.625% 31/OCT/2026 USD |
| US912810RD28 | UNITED STATES OF AMERICA BOND FIXED 3.75% 15/NOV/2043 USD 10 | US912828WZ90 | UNITED STATES OF AMERICA NOTES FIXED 1.75% 30/APR/2022 USD 1 |
| US912810QL52 | UNITED STATES OF AMERICA BOND FIXED 4.25% 15/NOV/2040 USD 10 | US9128286Z85 | UNITED STATES OF AMERICA NOTES FIXED 1.75% 30/JUN/2024 USD 1 |
| US912810QD37 | UNITED STATES OF AMERICA BOND FIXED 4.375% 15/NOV/2039 USD 1 | US912828YY08 | UNITED STATES OF AMERICA NOTES FIXED 1.75% 31/DEC/2024 USD 1 |
| US912810FT08 | UNITED STATES OF AMERICA BOND FIXED 4.5% 15/FEB/2036 USD 100 | US912828YX25 | UNITED STATES OF AMERICA NOTES FIXED 1.75% 31/DEC/2026 USD 1 |
| US912810PT97 | UNITED STATES OF AMERICA BOND FIXED 4.75% 15/FEB/2037 USD 10 | US912828Y875 | UNITED STATES OF AMERICA NOTES FIXED 1.75% 31/JUL/2024 USD 1 |
| US912810QN19 | UNITED STATES OF AMERICA BOND FIXED 4.75% 15/FEB/2041 USD 10 | US912828P40 | UNITED STATES OF AMERICA NOTES FIXED 1.875% 31/JUL/2022 USD |
| US91282CBA80 | UNITED STATES OF AMERICA NOTES FIXED 0.125% 15/DEC/2023 USD | US912828W895 | UNITED STATES OF AMERICA NOTES FIXED 1.875% 31/MAR/2022 USD |
| US91282CBM29 | UNITED STATES OF AMERICA NOTES FIXED 0.125% 15/FEB/2024 USD | US912828M805 | UNITED STATES OF AMERICA NOTES FIXED 2% 30/NOV/2022 USD 100 |
| US91282CBE03 | UNITED STATES OF AMERICA NOTES FIXED 0.125% 15/JAN/2024 USD | US912828W481 | UNITED STATES OF AMERICA NOTES FIXED 2.125% 29/FEB/2024 USD |
| US91282CAX92 | UNITED STATES OF AMERICA NOTES FIXED 0.125% 30/NOV/2022 USD | US912828G872 | UNITED STATES OF AMERICA NOTES FIXED 2.125% 31/DEC/2021 USD |
| US91282CAC55 | UNITED STATES OF AMERICA NOTES FIXED 0.125% 31/JUL/2022 USD | US912828N308 | UNITED STATES OF AMERICA NOTES FIXED 2.125% 31/DEC/2022 USD |
| US91282CAR25 | UNITED STATES OF AMERICA NOTES FIXED 0.125% 31/OCT/2022 USD | US9128286X38 | UNITED STATES OF AMERICA NOTES FIXED 2.125% 31/MAY/2026 USD |
| US91282CAW10 | UNITED STATES OF AMERICA NOTES FIXED 0.25% 15/NOV/2023 USD 1 | US9128282R06 | UNITED STATES OF AMERICA NOTES FIXED 2.25% 15/AUG/2027 USD 1 |
| US912828ZW33 | UNITED STATES OF AMERICA NOTES FIXED 0.25% 30/JUN/2025 USD 1 | US912828V236 | UNITED STATES OF AMERICA NOTES FIXED 2.25% 31/DEC/2023 USD 1 |
| US91282CAM38 | UNITED STATES OF AMERICA NOTES FIXED 0.25% 30/SEP/2025 USD 1 | US9128283D01 | UNITED STATES OF AMERICA NOTES FIXED 2.25% 31/OCT/2024 USD 1 |
| US91282CAJ09 | UNITED STATES OF AMERICA NOTES FIXED 0.25% 31/AUG/2025 USD 1 | US912828WJ58 | UNITED STATES OF AMERICA NOTES FIXED 2.5% 15/MAY/2024 USD 10 |
| US912828ZT04 | UNITED STATES OF AMERICA NOTES FIXED 0.25% 31/MAY/2025 USD 1 | US9128285Z94 | UNITED STATES OF AMERICA NOTES FIXED 2.5% 31/JAN/2024 USD 10 |
| US91282CAT80 | UNITED STATES OF AMERICA NOTES FIXED 0.25% 31/OCT/2025 USD 1 | US9128285T35 | UNITED STATES OF AMERICA NOTES FIXED 2.625% 31/DEC/2025 USD |
| US912828ZL77 | UNITED STATES OF AMERICA NOTES FIXED 0.375% 30/APR/2025 USD | US9128286A35 | UNITED STATES OF AMERICA NOTES FIXED 2.625% 31/JAN/2026 USD |
| US91282CAZ41 | UNITED STATES OF AMERICA NOTES FIXED 0.375% 30/NOV/2025 USD | US912828WE61 | UNITED STATES OF AMERICA NOTES FIXED 2.75% 15/NOV/2023 USD 1 |
| US91282CBH34 | UNITED STATES OF AMERICA NOTES FIXED 0.375% 31/JAN/2026 USD | US912828Y610 | UNITED STATES OF AMERICA NOTES FIXED 2.75% 31/JUL/2023 USD 1 |
| US91282CBQ33 | UNITED STATES OF AMERICA NOTES FIXED 0.5% 28/FEB/2026 USD 10 | US9128284S60 | UNITED STATES OF AMERICA NOTES FIXED 2.75% 31/MAY/2023 USD 1 |
| US912828ZF00 | UNITED STATES OF AMERICA NOTES | US9128285N64 | UNITED STATES OF AMERICA NOTES FIXED 2.875% 30/NOV/2025 USD |

| | | |
|--------------|--|--|
| US9128285D82 | UNITED STATES OF AMERICA NOTES FIXED 2.875% 30/SEP/2023 USD | UNSECURED |
| US9128285K26 | UNITED STATES OF AMERICA NOTES FIXED 2.875% 31/OCT/2023 USD | US969457BY52 WILLIAMS COMPANIES INC CALL C:SR UNSECURED |
| US9128285M81 | UNITED STATES OF AMERICA NOTES FIXED 3.125% 15/NOV/2028 USD | US970648AJ01 WILLIS NORTH AMERICA INC CALL C:COMPANY GUARNT |
| XS2022043256 | UNITED UTILITIES WAT FIN CALL S:EMTN C:COMPANY GUARNT | US384802AE44 WW GRAINGER INC CALL C:SR UNSECURED |
| US91913YAS90 | VALERO ENERGY CORP CALL C:SR UNSECURED | US98419MAM29 XYLEM INC CALL C:SR UNSECURED |
| US91913YAW03 | VALERO ENERGY CORP CALL C:SR UNSECURED | XS2084420582 YORKSHIRE WATER FINANCE CALL C:SR SECURED |
| US92277GAJ67 | VENTAS REALTY LP CALL C:COMPANY GUARNT | US98978VAK98 ZOETIS INC CALL C:SR UNSECURED |

Australian Property Securities (as at 31 March 2021)

| Security Code | Security Name |
|---------------|-------------------------------|
| ADI | APN Industria Reit |
| ARF | Arena Reit |
| APZ | Aspen Group |
| CIP | Centuria Industrial Reit |
| CHC | Charter Hall Group |
| CLW | Charter Hall Long Wale Reit |
| CQR | Charter Hall Retail REIT |
| DXS | Dexus Property Group |
| GDI | GDI Property Group |
| GMG | Goodman Group |
| GPT | GPT Group |
| INA | Ingenia Communities Group |
| MGR | Mirvac Group |
| NSR | National Storage Reit |
| RFF | Rural Funds Group |
| SCG | Scentre Group |
| SCP | Shopping Cent Austl Prop |
| SGP | Stockland Trust Group |
| URW | Unibail-Rodamco-Westfield CDI |
| VCX | Vicinity Centres |

International Property Securities (as at 31 March 2021)

| Security Code | Security Name |
|---------------|---------------------------------------|
| 2566522 | Acadia Realty Trust |
| BYNXBZ5 | Adler Group S.A |
| BFSSCF9 | Aeon Reit Investme Reit |
| 2062161 | Agree Realty Corp |
| 2009210 | Alexandria Real Estate Equities, Inc. |
| BCF5RR9 | American Homes 4 Rent |
| B3SKZK7 | Americold Realty Trust |
| BF0CK44 | Aroundtown Sa |
| 6563875 | Ascendas R/Est Inv |
| 2131179 | Avalonbay Communities, Inc. |
| 2019479 | Boston Properties, Inc. |
| BFTDJL8 | Brixmor Property Group Inc |
| 2117599 | Canadian Apt Ppty Real Estate |
| B62G9D3 | Capital & Counties |
| B192HG8 | Cdl Hospitality Tr |
| BYZQ077 | Ck Asset Holdings Ltd |
| B8N6QD5 | Comforia Resi Reit |
| 7745638 | Covivio, S.A. |
| BZ6CLB2 | Cromwell Ereit Management Pte Ltd |
| B0Z6WY0 | Daiwa House Reit Invst Corp |
| B0LNFT5 | Daiwa Office Investment Corporation |
| 4754972 | Deutsche Euroshop Ag |
| B0Y20Z5 | Deutsche Wohnen Se |
| B090B96 | Diamondrock Hospitality Company |
| B03GQS4 | Digital Realty Trust Inc |
| 2455761 | Eastgroup Properties, Inc. |
| BF321D7 | Empire State Realty Trust Inc |
| BVLZX12 | Equinix, Inc. |
| 2563125 | Equity Lifestyle Properties Inc |

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|---------|--------------------------------------|
| 2316619 | Essex Property Trust, Inc. |
| B02HWR9 | Extra Space Storage Inc. |
| B0LC9F2 | Fastighets Ab Balder (Publ) |
| 2333931 | Federal Realty Investment Trust |
| BMG40P4 | Gds Holdings Ltd |
| 7742468 | Gecina |
| B8RBZV7 | Glp J-Reit |
| B8K9X70 | Grand City Properties S.A. |
| 6030506 | Hang Lung Prop |
| BT9QF28 | Healthcare Trust Of America Inc |
| 2567503 | Host Hotels & Resorts Inc |
| 6449629 | Hysan Development |
| BCRYTK1 | Independence Realty Trust Inc |
| B24HH65 | Industrial & Infrastructure Inv Corp |
| B1L9R12 | Interent Real Estate Invt Tr |
| BD81GW9 | Invitation Homes Inc |
| B1530B1 | Japan Hotel Reit Invst Corp |
| 6513342 | Japan Metropolitan Fund Inv Corp |
| B0C5Q59 | Kenedix Office Inv |
| BT9Q186 | Keppel Dc Reit |
| B12RQH4 | Keppel Reit Npv |
| 2495529 | Kilroy Realty Corporation |
| 7582556 | Klepierre |
| BFYR8L8 | Kojamo Oyj Npv |
| B12W4C0 | Kungsleden Ab (Publ) |
| BYW0PQ6 | Land Securities Group Plc |
| BDD1L29 | Lasalle Logjport Reit |
| B9G6L89 | Led Immobilien Se |
| BDCSFJ6 | Life Storage Inc |
| B0PB4M7 | Link Real Estate Investment Trust |
| B4WFW71 | Londonmetric Property Plc |
| B0D6P43 | Mapletree Logistic |
| BNGNB77 | Merlin Properties Socimi S.A. |
| 6596729 | Mitsubishi Estate Co Ltd |
| 6597603 | Mitsui Fudosan Co |
| BYZWTW3 | Mitsui Fudosan Logistics Park Inc |
| BM94GQ4 | New World Devel Co |
| B182BB2 | Nippon Accommodations Fund Inc |
| 6396800 | Nippon Building Fund Inc |
| BYSJJF4 | Nomura Real Est Ma |
| B1CWJM5 | Nomura Real Estate Holdings Inc. |
| BZBY737 | Nsi N.V. |
| BFD2NK8 | Nyfos Ab |
| 6527774 | Orix Jreit Inc |
| B44WZD7 | Prologis Inc. |
| BDSV8H8 | Qts Realty Trust Inc |
| B1N7Z09 | Safestore Holdings Plc |
| BD7Y737 | Samhallsbygg I Nor |
| BZ6TS23 | Sba Communications Corporation |
| B5ZN1N8 | Segro Plc |
| 6810429 | Sino Land Co |
| BHHZBZ8 | Spirit Realty Capital Inc |
| B296BQ5 | Storagevault Cda Inc Com |
| 6858902 | Sumitomo Rlty&Dev |
| B928VJ0 | Summit Indl Income Reit |
| 2860257 | Sun Communities, Inc. |
| 6859927 | Sun Hung Kai Prop |
| B67C2G0 | Swire Properties Limited |
| B3N4753 | Terreno Realty Corp |
| 2543967 | The Macerich Company |
| BDZWWH2 | Tkp Corporation |
| 6895426 | Tokyo Tatemono Co |
| BDC6LT2 | Tokyu Fudosan Holdings Corporation |
| B4NP281 | Tricon Residential Inc Com Npv |
| BG49KP9 | Tritax Big Box Reit Plc |
| BG43LH0 | Tritax Eurobox Plc |
| 2727910 | Udr Inc |

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|---------|-------------------------------------|
| BFYM460 | Unibail-Rodamco-Westfield |
| 0692861 | Unite Group |
| 6916844 | Uol Group Ltd |
| 2927925 | Ventas Inc. |
| BMG92R5 | Vereit Incorporation |
| BYWH073 | Vici Properties Inc |
| BBJPFY1 | Vonovia Se |
| BD2NCM3 | Warehouse Reit Plc Ord Gbp0.01 |
| BYVYHH4 | Welltower Inc |
| BF0GWS4 | Wharf Real Estate Investment Co Ltd |
| BFZP1W3 | Wihlborgs Fast. Ab |
| BZ1NNF8 | Xior Student Housing Nv |

Pendal Risk Parity Fund (as at 31 March 2021)

| Futures code | Futures name |
|--------------|-------------------------|
| EOJ1 | AMSTERDAM IDX FUT Apr21 |
| XMM1 | AUST 10Y BOND FUT Jun21 |
| BZJ1 | BOVESPA INDEX FUT Apr21 |
| CFJ1 | CAC40 10 EURO FUT Apr21 |
| CNM1 | CAN 10YR BOND FUT Jun21 |
| HGK1 | COPPER FUTURE May21 |
| DFWM1 | DAX Mini Future Jun21 |
| RTYM1 | E-Mini Russ 2000 Jun21 |
| RXM1 | EURO-BUND FUTURE Jun21 |
| UKDZ3 | FTSE 100 RDSA FUT Dec23 |
| GCM1 | GOLD 100 OZ FUTR Jun21 |
| IBJ1 | IBEX 35 INDX FUTR Apr21 |
| KMM1 | KOSPI2 INX FUT Jun21 |
| LNK1 | LME NICKEL FUTURE May21 |
| G M1 | LONG GILT FUTURE Jun21 |
| ISM1 | MEX BOLSA IDX FUT Jun21 |
| QZJ1 | MSCI SING IX ETS Apr21 |
| PTM1 | S&P/TSX 60 IX FUT Jun21 |
| ESM1 | S&P500 EMINI FUT Jun21 |
| IHJ1 | SGX Nifty 50 Apr21 |
| SIK1 | SILVER FUTURE May21 |
| S K1 | SOYBEAN FUTURE May21 |
| XPM1 | SPI 200 FUTURES Jun21 |
| SBK1 | SUGAR #11 (WORLD) May21 |
| SMM1 | SWISS MKT IX FUTR Jun21 |
| TPM1 | TOPIX INDX FUTR Jun21 |
| TYM1 | US 10YR NOTE (CBT)Jun21 |
| W K1 | WHEAT FUTURE(CBT) May21 |

Swaps

JPM Bespoke Alternative Risk Premia
DB Bespoke Alternative Risk Premia
JPM ESG hedge swap
JPM MSCI World ex Australia in AUD swap

Pendal Multi-Asset Target Return Fund

(as at 31 March 2021)

| | |
|--------------|---|
| US00287Y1091 | ABBVIE INC COMMON STOCK USD.01 |
| US00404A1097 | ACADIA HEALTHCARE CO INC COMMON STOCK USD.01 |
| US00724F1012 | ADOBE INC COMMON STOCK USD.0001 |
| ES0105046009 | AENA SME SA COMMON STOCK AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0 |
| US0091581068 | ALEXANDRIA REAL ESTATE EQUIT REIT USD.01 |
| US0152711091 | ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001 |
| US0153511094 | ALLEGHANY CORP COMMON STOCK USD1.0 |
| US0171751003 | ALPHABET INC CL A COMMON STOCK USD.001 |
| US02079K3059 | |

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|---------------|---|--------------|---|
| FR0010220475 | ALSTOM COMMON STOCK EUR7.0 | | COMMON STOCK |
| DE000A0LD2U1 | ALSTRIA OFFICE REIT AG REIT | US21870Q1058 | CORESITE REALTY CORP REIT USD.01 |
| US0231351067 | AMAZON.COM INC COMMON STOCK | AU000000CGC2 | COSTA GROUP HOLDINGS LTD COMMON STOCK |
| AU000000AMC4 | AMCOR PLC CDI CDI | US22160K1051 | COSTCO WHOLESALE CORP COMMON STOCK USD.005 |
| US0248351001 | AMERICAN CAMPUS COMMUNITIES REIT USD.01 | FR0000064578 | COVIVIO REIT EUR3.0 |
| US0268747849 | AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5 | CH0012138530 | CREDIT SUISSE GROUP AG REG COMMON STOCK CHF.04 |
| US03027X1000 | AMERICAN TOWER CORP REIT USD.01 | US22822V1017 | CROWN CASTLE INTL CORP REIT USD.01 |
| US0326541051 | ANALOG DEVICES INC COMMON STOCK USD.167 | AU000000CSL8 | CSL LTD COMMON STOCK |
| IE00BLP1HW54 | AON PLC CLASS A COMMON STOCK | US2358511028 | DANAHER CORP COMMON STOCK USD.01 |
| US0378331005 | APPLE INC COMMON STOCK USD.00001 | FR0000120644 | DANONE COMMON STOCK EUR.25 |
| US0382221051 | APPLIED MATERIALS INC COMMON STOCK USD.01 | US2435371073 | DECKERS OUTDOOR CORP COMMON STOCK USD.01 |
| US0383361039 | APTARGROUP INC COMMON STOCK USD.01 | US2441991054 | DEERE + CO COMMON STOCK USD1.0 |
| GB00BK6RFLF66 | AQUILA EUROPEAN RENEWABLES INC | DE0005552004 | DEUTSCHE POST AG REG COMMON STOCK |
| US0394831020 | AQUILA EUROPEAN RENEWABLES I | AU000000DXS1 | DEXUS REIT |
| AU000000ARF6 | ARCHER DANIELS MIDLAND CO COMMON STOCK | US2538681030 | DIGITAL REALTY TRUST INC REIT USD.01 |
| US00191U1025 | ARENA REIT REIT | US2644115055 | DUKE REALTY CORP REIT USD.01 |
| US00206R1023 | ASGN INC COMMON STOCK USD.01 | US27579R1041 | EAST WEST BANCORP INC COMMON STOCK USD.001 |
| AU0000013559 | AT+T INC COMMON STOCK USD1.0 | US29261A1007 | ENCOMPASS HEALTH CORP COMMON STOCK USD.01 |
| AU000000ANZ3 | ATLAS ARTERIA STAPLED SECURITY | IT0003128367 | ENEL SPA COMMON STOCK EUR1. |
| US0527691069 | AUST AND NZ BANKING GROUP COMMON STOCK | US29444U7000 | EQUINIX INC REIT USD.001 |
| US0534841012 | AUTODESK INC COMMON STOCK USD.01 | US29476L1070 | EQUITY RESIDENTIAL REIT USD.01 |
| US0538071038 | AVALONBAY COMMUNITIES INC REIT USD.01 | US2971781057 | ESSEX PROPERTY TRUST INC REIT USD.0001 |
| US0605051046 | AVNET INC COMMON STOCK USD1.0 | US29977A1051 | EVERCORE INC A COMMON STOCK USD.01 |
| CA0679011084 | BANK OF AMERICA CORP COMMON STOCK USD.01 | AU000000EVN4 | EVOLUTION MINING LTD COMMON STOCK |
| US0846707026 | BARRICK GOLD CORP COMMON STOCK | US30225T1025 | EXTRA SPACE STORAGE INC REIT USD.01 |
| US05550J1016 | BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033 | US30303M1027 | FACEBOOK INC CLASS A COMMON STOCK USD.000006 |
| US09247X1019 | BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01 | US3032501047 | FAIR ISAAC CORP COMMON STOCK USD.01 |
| GG00BB0RDB98 | BLACKROCK INC COMMON STOCK USD.01 | US3364331070 | FIRST SOLAR INC COMMON STOCK USD.001 |
| AU000000BSL0 | BLUEFIELD SOLAR INCOME FUND LT | US33829M1018 | FIVE BELOW COMMON STOCK USD.01 |
| AU000000BLD2 | BLUEFIELD SOLAR INCOME FUND | CH0319416936 | FLUGHAFEN ZURICH AG REG COMMON STOCK CHF10.0 |
| US1011211018 | BLUESCOPE STEEL LTD COMMON STOCK | JE00BD3QJR55 | FORESIGHT SOLAR FUND LTD |
| US12685J1051 | BORAL LTD COMMON STOCK | AU000000FMG4 | FORESIGHT SOLAR FUND PLC |
| ES0140609019 | BOSTON PROPERTIES INC REIT USD.01 | US35671D8570 | FORTESCUE METALS GROUP LTD COMMON STOCK |
| US1488061029 | CABLE ONE INC COMMON STOCK USD.01 | US3614481030 | FREEPORT MCMORAN INC COMMON STOCK USD.1 |
| US1491231015 | CAIXABANK SA COMMON STOCK EUR1.0 | FR0010040865 | GATX CORP COMMON STOCK USD.625 |
| AU000000CIP0 | CATALENT INC COMMON STOCK USD.01 | US37045V1008 | GECINA SA REIT EUR7.5 |
| US1598641074 | CATERPILLAR INC COMMON STOCK USD1.0 | US3719011096 | GENERAL MOTORS CO COMMON STOCK USD.01 |
| AU000000CLW0 | CENTURIA INDUSTRIAL REIT REIT | US3755581036 | GENTEX CORP COMMON STOCK USD.06 |
| AU000000CQR9 | CHARLES RIVER LABORATORIES COMMON STOCK USD.01 | GB0009252882 | GILEAD SCIENCES INC COMMON STOCK USD.001 |
| US1696561059 | CHARTER HALL LONG WALE REIT REIT | US3795772082 | GLAXOSMITHKLINE PLC COMMON STOCK GBP.25 |
| US17275R1023 | CHARTER HALL RETAIL REIT REIT | AU000000GGM2 | GLOBUS MEDICAL INC A COMMON STOCK USD.001 |
| US1255818015 | CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01 | AU000000GPT8 | GOODMAN GROUP REIT |
| US1729674242 | CISCO SYSTEMS INC COMMON STOCK USD.001 | US3841091040 | GPT GROUP REIT |
| US12572Q1058 | CIT GROUP INC COMMON STOCK USD.01 | IE00BF2NR112 | GRACO INC COMMON STOCK USD1.0 |
| US1912161007 | CITIGROUP INC COMMON STOCK USD.01 | GB00B8SC6K54 | GREENCOAT RENEWABLES PLC COMMON STOCK EUR.01 |
| AU000000COH5 | CME GROUP INC COMMON STOCK USD.01 | ES0171996087 | GREENCOAT UK WIND PLC/FUNDS |
| US1941621039 | COCA COLA CO/THE COMMON STOCK USD.25 | US40637H1095 | GREENCOAT UK WIND PLC |
| US20030N1019 | COCHLEAR LTD COMMON STOCK | AU0000033359 | GRIFOLS SA COMMON STOCK EUR.25 |
| AU000000CBA7 | COLGATE PALMOLIVE CO COMMON STOCK USD1.0 | US42250P1030 | HALOZYME THERAPEUTICS INC COMMON STOCK USD.001 |
| DE0005439004 | COMCAST CORP CLASS A COMMON STOCK USD.01 | DE0006048408 | HEALIUS LTD COMMON STOCK |
| GG00BMDGQT90 | COMMONWEALTH BANK OF AUSTRAL COMMON STOCK | GB00BJLP1Y77 | HEALTHPEAK PROPERTIES INC REIT USD1.0 |
| GG00BMC7TM77 | CONTINENTAL AG COMMON STOCK | US4314751029 | HENKEL AG + CO KGAA COMMON STOCK |
| | CORDIANT DIGITAL INFR SUB SH COMMON STOCK | | HICL INFRASTRUCTURE PLC HICL INFRASTRUCTURE PLC |
| | CORDIANT DIGITAL INFRASTRUCT | | HILL ROM HOLDINGS INC COMMON |

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|--------------|---|--------------|---|
| | STOCK | | NVENT ELECTRIC PLC COMMON STOCK USD.01 |
| HK0388045442 | HONG KONG EXCHANGES + CLEAR COMMON STOCK | IE00BDVJQ56 | NVIDIA CORP COMMON STOCK USD.001 |
| US4511071064 | IDACORP INC COMMON STOCK | US67066G1040 | OCI NV COMMON STOCK EUR.02 |
| AU000000IGO4 | IGO LTD COMMON STOCK | NL0010558797 | OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001 |
| US9021041085 | II VI INC COMMON STOCK | US6811161099 | ORACLE CORP COMMON STOCK USD.01 |
| FR0000120859 | IMERYS SA COMMON STOCK EUR2.0 | US68389X1054 | OZ MINERALS LTD COMMON STOCK |
| DE0006231004 | INFINEON TECHNOLOGIES AG COMMON STOCK | AU000000OZL8 | PAYPAL HOLDINGS INC COMMON STOCK USD.0001 |
| US4581401001 | INTEL CORP COMMON STOCK USD.001 | US70450Y1038 | PHYSICIANS REALTY TRUST REIT USD.01 |
| GB00B188SR50 | INTERNATIONAL PUBLIC PARTNERSH INTERNATIONAL PUBLIC PARTNER INTERVEST OFFICES+WAREHOUSES REIT | US71943U1043 | PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0 |
| BE0003746600 | J2 GLOBAL INC COMMON STOCK USD.01 | US72346Q1040 | POST HOLDINGS INC COMMON STOCK USD.01 |
| US48123V1026 | JAPAN EXCHANGE GROUP INC COMMON STOCK | US7374461041 | PROCTER + GAMBLE CO/THE COMMON STOCK |
| JP3183200009 | JB HI FI LTD COMMON STOCK | US7427181091 | PROLOGIS INC REIT USD.01 |
| AU000000JBH7 | JLEN ENVIRONMENTAL ASSETS GROU | US74340W1036 | PUBLIC STORAGE REIT USD.1 |
| GG00BJL5FH87 | JLEN ENVIRONMENTAL ASSETS GR | US74460D1090 | QANTAS AIRWAYS LTD COMMON STOCK |
| US46625H1005 | JPMORGAN CHASE + CO COMMON STOCK USD1.0 | AU000000QAN2 | QBE INSURANCE GROUP LTD COMMON STOCK |
| BE0003565737 | KBC GROUP NV COMMON STOCK | AU000000QBE9 | QTS REALTY TRUST INC CL A REIT USD.01 |
| FR0000121964 | KLEPIERRE REIT EUR1.4 | US74736A1034 | QUALCOMM INC COMMON STOCK USD.0001 |
| US50540R4092 | LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1 | US7475251036 | RAMSAY HEALTH CARE LTD COMMON STOCK |
| US5128161099 | LAMAR ADVERTISING CO A REIT USD.001 | AU000000RHC8 | REA GROUP LTD COMMON STOCK |
| US5150981018 | LANDSTAR SYSTEM INC COMMON STOCK USD.01 | AU000000REA9 | REALTY INCOME CORP REIT USD1.0 |
| GB00B8W67B19 | LIBERTY GLOBAL PLC C COMMON STOCK USD.01 | US7561091049 | RELIANCE STEEL + ALUMINUM COMMON STOCK |
| GB00B8W67662 | LIBERTY GLOBAL PLC A COMMON STOCK USD.01 | US7595091023 | RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0 |
| IE00BZ12WP82 | LINDE PLC COMMON STOCK EUR.001 | BMG7496G1033 | RENEWABLES INFRASTRUCTURE GROU |
| GB0008706128 | LLOYDS BANKING GROUP PLC COMMON STOCK | GG00BBHX2H91 | RENEWABLES INFRASTRUCTURE GR |
| US5486611073 | LOWE S COS INC COMMON STOCK USD.5 | US7766961061 | ROPER TECHNOLOGIES INC COMMON STOCK USD.01 |
| US55024U1097 | LUMENTUM HOLDINGS INC COMMON STOCK USD.001 | FR0000120578 | SANOFI COMMON STOCK EUR2.0 |
| AU000000MQG1 | MACQUARIE GROUP LTD COMMON STOCK | FR0000121972 | SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0 |
| US57636Q1040 | MASTERCARD INC A COMMON STOCK USD.0001 | US8101861065 | SCOTTS MIRACLE GRO CO COMMON STOCK USD.01 |
| US58463J3041 | MEDICAL PROPERTIES TRUST INC REIT USD.001 | US8168511090 | SEMPRA ENERGY COMMON STOCK |
| IE00BTN1Y115 | MEDTRONIC PLC COMMON STOCK USD.1 | US8175651046 | SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0 |
| US58933Y1055 | MERCK + CO. INC. COMMON STOCK USD.5 | DE0007236101 | SIEMENS AG REG COMMON STOCK NPV |
| ES0105025003 | MERLIN PROPERTIES SOCIMI SA REIT EUR1.0 | CH0435377954 | SIG COMBIBLOC GROUP AG COMMON STOCK CHF.01 |
| DE000BFB0019 | METRO AG COMMON STOCK | US8288061091 | SIMON PROPERTY GROUP INC REIT USD.0001 |
| US5528481030 | MGIC INVESTMENT CORP COMMON STOCK USD1.0 | US83417M1045 | SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001 |
| US5951121038 | MICRON TECHNOLOGY INC COMMON STOCK USD.1 | US8589121081 | STERICYCLE INC COMMON STOCK USD.01 |
| US5949181045 | MICROSOFT CORP COMMON STOCK USD.00000625 | US85917A1007 | STERLING BANCORP/DE COMMON STOCK USD.01 |
| US59522J1034 | MID AMERICA APARTMENT COMM REIT USD.01 | AU000000SGP0 | STOCKLAND REIT NPV |
| US5962781010 | MIDDLEBY CORP COMMON STOCK USD.01 | CH0012255151 | SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25 |
| AU000000MGR9 | MIRVAC GROUP REIT | AU000000TLS2 | TELSTRA CORP LTD COMMON STOCK |
| JP3899600005 | MITSUBISHI ESTATE CO LTD COMMON STOCK | US88023U1016 | TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01 |
| AU000000NAB4 | NATIONAL AUSTRALIA BANK LTD COMMON STOCK | US88160R1014 | TESLA INC COMMON STOCK USD.001 |
| US64110L1061 | NETFLIX INC COMMON STOCK USD.001 | US8825081040 | TEXAS INSTRUMENTS INC COMMON STOCK USD1.0 |
| GG00BJ0JVY01 | NEXTENERGY SOLAR FUND LTD | US8835561023 | THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0 |
| US65339F1012 | NEXTENERGY SOLAR FUND LTD | DE0007500001 | THYSSENKRUPP AG COMMON STOCK |
| US6541061031 | NEXTERA ENERGY INC COMMON STOCK USD.01 | AU000000TCL6 | TRANSURBAN GROUP STAPLED SECURITY |
| AU000000NEC4 | NIKE INC CL B COMMON STOCK | US89531P1057 | TREX COMPANY INC COMMON STOCK USD.01 |
| US6558441084 | NINE ENTERTAINMENT CO HOLDIN COMMON STOCK | CH0244767585 | UBS GROUP AG REG COMMON STOCK CHF.1 |
| AU000000NST8 | NORFOLK SOUTHERN CORP COMMON STOCK USD1.0 | US9026531049 | UDR INC REIT USD.01 |
| NL0012365084 | NORTHERN STAR RESOURCES LTD COMMON STOCK | GB00B10RZP78 | UNILEVER PLC COMMON STOCK GBP.0311 |
| | NSI NV REIT EUR3.68 | US9078181081 | UNION PACIFIC CORP COMMON STOCK |

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|--------------|---|
| | USD2.5 |
| DE0005089031 | UNITED INTERNET AG REG SHARE COMMON STOCK |
| US91324P1021 | UNITEDHEALTH GROUP INC COMMON STOCK USD.01 |
| US9202531011 | VALMONT INDUSTRIES COMMON STOCK USD1.0 |
| US92276F1003 | VENTAS INC REIT USD.25 |
| US92343V1044 | VERIZON COMMUNICATIONS INC COMMON STOCK USD.1 |
| DK0010268606 | VESTAS WIND SYSTEMS A/S COMMON STOCK DKK1. |
| GB00BNKVP754 | VH GLOBAL SUSTAINABLE ENERGY COMMON STOCK GBP.01 |
| AU000000VCX7 | VICINITY CENTRES REIT |
| US92826C8394 | VISA INC CLASS A SHARES COMMON STOCK USD.0001 |
| FR0000127771 | VIVENDI COMMON STOCK EUR5.5 |
| US2546871060 | WALT DISNEY CO/THE COMMON STOCK USD.01 |
| US95040Q1040 | WELLTOWER INC REIT USD1.0 |
| AU000000WBC1 | WESTPAC BANKING CORP COMMON STOCK |
| US9699041011 | WILLIAMS SONOMA INC COMMON STOCK USD.01 |
| NL0000395903 | WOLTERS KLUWER COMMON STOCK EUR.12 |
| US92936U1097 | WP CAREY INC REIT USD.001 |
| NZXROE0001S2 | XERO LTD COMMON STOCK |
| US98585X1046 | YETI HOLDINGS INC COMMON STOCK USD.01 |

Fixed income

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|---------------|---|
| AU0000XCLWP8 | AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/25 3 |
| AU0000XCLWAV1 | AUSTRALIAN GOVERNMENT SR UNSECURED REGS 11/27 0.75 |
| DE0001030708 | BUNDESREPUB. DEUTSCHLAND BONDS REGS 08/30 0.00000 |
| FR0011008705 | FRANCE (GOVT OF) BONDS REGS 07/27 1.85 |
| AU3SG0001878 | NEW S WALES TREASURY CRP LOCAL GOVT G REGS 11/28 3 |
| US912828H458 | TSY INFL IX N/B 01/25 0.25 |
| US912828S505 | TSY INFL IX N/B 07/26 0.125 |

Futures & options on futures

| | |
|-----------|--|
| ADI1VRR32 | AUDUSD CRNCY FUT JUN21 XCME 20210614 |
| ADI1TPTN3 | AUST 10Y BOND FUT JUN21 XSFE 20210615 |
| ADI1TVKR0 | AUST 20Y BOND FUT JUN21 XSFE 20210615 |
| ADI1TVK74 | AUST 3YR BOND FUT JUN21 XSFE 20210615 |
| ADI1PMZN7 | BP CURRENCY FUT JUN21 XIMM 20210614 |
| ADI1VTX72 | CAD CURRENCY FUT JUN21 XCME 20210615 |
| ADI1P4CZ5 | CAN 10YR BOND FUT JUN21 XMOD 20210621 |
| ADI1VX723 | CHF CURRENCY FUT JUN21 XCME 20210614 |
| ADI1GZ6H3 | COPPER FUTURE MAY21 XCEC 20210526 |
| ADI1MTM22 | COTTON NO.2 FUTR MAY21 IFUS 20210506 |
| ADI1T9VX4 | E-MINI RUSS 2000 JUN21 XCME 20210618 |
| ADI1FXV24 | EURO FX CURR FUT JUN21 XCME 20210614 |
| ADI1PQTW5 | EURO STOXX 50 JUN21 XEUR 20210618 |
| ADI1TNDJ4 | EURO-BUND FUTURE JUN21 XEUR 20210608 |
| ADI1P2QH4 | FTSE 100 IDX FUT JUN21 IFLL 20210618 |
| ADI1QHXB5 | FTSE 100 RDSA FUT DEC23 IFLL 20231214 |

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|-----------|---|
| ADI1VJZZ0 | FTSE CHINA A50 APR21 XSIM 20210429 |
| ADI1P2RT7 | FTSE/MIB IDX FUT JUN21 XDMI 20210618 |
| ADI19N746 | GOLD 100 OZ FUTR JUN21 XCEC 20210628 |
| ADI1W9W43 | HANG SENG IDX FUT APR21 XHKF 20210429 |
| ADI1V0ML6 | JPN YEN CURR FUT JUN21 XCME 20210614 |
| ADI1S49S2 | LONG GILT FUTURE JUN21 IFLL 20210628 |
| ADI1SCJB0 | MEX BOLSA IDX FUT JUN21 XEMD 20210618 |
| ADI1WCJG4 | MSCI EUROPE JUN21 XEUR 20210618 |
| ADI1P2S82 | MSCI WORLD INDEX JUN21 XEUR 20210618 |
| ADI1T8FD8 | NASDAQ 100 E-MINI JUN21 XCME 20210618 |
| ADI1VX673 | NORWEGIAN KRONE JUN21 XCME 20210614 |
| ADI1WDD37 | NZD FUT JUN21 XCME 20210614 |
| ADI1W7JP5 | S+P MID 400 EMINI JUN21 XCME 20210618 |
| ADI1PPS40 | S+P500 EMINI FUT JUN21 XCME 20210618 |
| ADI1K59H1 | SILVER FUTURE MAY21 XCEC 20210526 |
| ADI1MLW54 | SOYBEAN FUTURE MAY21 XCBT 20210514 |
| ADI1HQR30 | SPI 200 FUTURES JUN21 XSFE 20210617 |
| ADI1WJ087 | STOXX EURO ESG-X JUN21 XEUR 20210618 |
| ADI1J8F31 | SUGAR 11 (WORLD) JUL21 IFUS 20210630 |
| ADI1WBB33 | SWEDISH KRONA FUT JUN21 XCME 20210614 |
| ADI1S2535 | SWISS MKT IX FUTR JUN21 XEUR 20210618 |
| ADI0ZYRH4 | SX5E DIVIDEND FUT DEC24 XEUR 20241220 |
| ADI1TB138 | TOPIX INDX FUTR JUN21 XOSE 20210610 |
| ADI1TNDV7 | US 10YR NOTE (CBT)JUN21 XCBT 20210621 |
| ADI1S2527 | US 5YR NOTE (CBT) JUN21 XCBT 20210630 |
| ADI1KGY89 | WHEAT FUTURE(CBT) MAY21 XCBT 20210514 |
| ADI1VW9K3 | AUDUSD EURO 9AM JUN21P 78 EXP 06/04/2021 |
| ADI1VY028 | CHF CURR 9AM JUN21C 113 EXP 06/04/2021 |
| ADI1WT2B6 | JPN YEN 9AM JUN21C 91 EXP 06/04/2021 |
| ADI1VX806 | JPN YEN 9AM JUN21C 95 EXP 06/04/2021 |
| ADI1W63D1 | S+P500 EMINI OPTN JUN21P 3800 EXP 06/18/2021 |

Exchange traded funds

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|--------------|--|
| IE00BYZTVV78 | ISHARES EUR CORP BOND 0 3YR ES |
| IE00BYZTVT56 | ISHARES EUR CORP BOND ESG UCIT |

Cash and cash equivalent

Pendal Liquid Management Trust

| | |
|--------------|--------------------------------|
| ANZ70180 | ANZ CONVERT DEP 11AM 185D |
| AU2CLT210510 | AUST GOVT TREAS BILL 21/05/21 |
| 700AUD | CASH AT BANK-AUD |
| 770AUD | ITC RECEIVABLE |
| NAB90 | NAB ROLLING DEPOSIT 180 DAYS |
| AU3EC2337162 | NCD-ANZ BANK GROUP 24/08/21 |
| AU3EC2403972 | NCD-BK TOKYO MIT UFJ 06/07/21 |
| AU3EC2383919 | NCD-BK TOKYO MIT UFJ 10/05/21 |
| AU3EC2404483 | NCD-BK TOKYO MIT UFJ 16/08/21 |
| AU3EC2346858 | NCD-COMMONWEALTH BANK 19/08/21 |
| AU3EC2346882 | NCD-COMMONWEALTH BANK 24/08/21 |
| AU3EC2320135 | NCD-COMMONWEALTH BANK 25/06/21 |
| AU3EC2405225 | NCD-HSBC BANK AUST BCH 060721 |
| AU3EC2418335 | NCD-HSBC BANK AUST BCH 160821 |
| AU3EC2419408 | NCD-HSBC BANK AUST BCH 170821 |

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| AU3EC2431296 | NCD-HSBC BANK AUST BCH 220921 |
| AU3EC2433201 | NCD-HSBC BANK AUST BCH 300921 |
| AU3EC2420562 | NCD-ING BANK NV 24/05/21 |
| AU3EC2344861 | NCD-NATIONAL AUS BANK 24/08/21 |
| AU3EC2382846 | NCD-SUMITOMO MIT BANK 03/06/21 |
| AU3EC2392910 | NCD-SUMITOMO MIT BANK 05/07/21 |
| AU3EC2366583 | NCD-SUMITOMO MIT BANK 08/04/21 |
| AU3EC2382895 | NCD-SUMITOMO MIT BANK 10/06/21 |
| AU3EC2366625 | NCD-SUMITOMO MIT BANK 14/04/21 |
| AU3EC2382978 | NCD-SUMITOMO MIT BANK 23/06/21 |
| AU3EC2423665 | NCD-SUNCORP METWAY 03/09/21 |
| AU3EC2356121 | NCD-WESTPAC BANK 07/07/21 |
| AU3EC2356030 | NCD-WESTPAC BANK 24/06/21 |
| AU3EC2356493 | NCD-WESTPAC BANK 31/08/21 |
| AU3EP0299937 | P/N-NSW T/CORP 01/04/21 |
| AU3EP0304091 | P/N-NSW T/CORP 06/04/21 |
| AU3EP0303101 | P/N-NSW T/CORP 19/08/21 |
| AU3EP0303168 | P/N-NSW T/CORP 25/08/21 |
| AU3EP0304117 | P/N-NSW T/CORP 28/07/21 |
| AU3EP0304109 | P/N-NSW T/CORP 30/07/21 |
| AU3EP0304133 | P/N-PACCAR FINANCIAL 29/04/21 |
| AU3CB0275261 | P/N-WA TREASURY CORP 08/04/21 |
| 700536795 | WESTPAC BANKING CORP 11AM |

Exposure through derivatives

| | |
|--------------|------------------------------|
| US68269G1076 | 1LIFE HEALTHCARE INC |
| US3369011032 | 1ST SOURCE CORP |
| US00287Y1091 | ABBVIE INC |
| US00430H1023 | ACCELERATE DIAGNOSTICS INC |
| US00081T1088 | ACCO BRANDS CORP |
| US00444T1007 | ACELRX PHARMACEUTICALS INC |
| US0008681092 | ACNB CORP |
| ES0167050915 | ACS ACTIVIDADES CONS Y SERV |
| US00653Q1022 | ADAPTHEALTH CORP |
| FR0010340141 | ADP |
| US00737L1035 | ADTALEM GLOBAL EDUCATION INC |
| US00773T1016 | ADVANSIX INC |
| NL0000303709 | AEGON NV |
| ES0105046009 | AENA SME SA |
| US0010551028 | AFLAC INC |
| JP3112000009 | AGC INC |
| BE0974264930 | AGEAS |
| US00847G7051 | AGENUS INC |
| US00922R1059 | AIR TRANSPORT SERVICES GROUP |
| JP3160670000 | AIR WATER INC |
| JP3102000001 | AISIN CORP |
| JP3119600009 | AJINOMOTO CO INC |
| US0116591092 | ALASKA AIR GROUP INC |
| US01167P1012 | ALASKA COMM SYSTEMS GROUP |
| US01446U1034 | ALERUS FINANCIAL CORP |
| US0153511094 | ALEXION PHARMACEUTICALS INC |
| JP3126340003 | ALFRESA HOLDINGS CORP |
| US01748H1077 | ALLEGIANCE BANCSHARES INC |
| DE0008404005 | ALLIANZ SE-REG |
| US0200021014 | ALLSTATE CORP |
| JP3122800000 | AMADA CO LTD |
| US0226711010 | AMALGAMATED FINANCIAL CORP |
| US0277451086 | AMER NATL BNKSHS/DANVILLE VA |
| US0256762065 | AMERICAN EQUITY INVT LIFE HL |
| US03027X1000 | AMERICAN TOWER CORP |
| US0305061097 | AMERICAN WOODMARK CORP |
| US03062T1051 | AMERICA'S CAR-MART INC |
| US03076C1062 | AMERIPRISE FINANCIAL INC |
| US03076K1088 | AMERIS BANCORP |
| US03073E1055 | AMERISOURCEBERGEN CORP |
| US0310011004 | AMES NATIONAL CORP |

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| US0316521006 | AMKOR TECHNOLOGY INC |
| US0017441017 | AMN HEALTHCARE SERVICES INC |
| FR0004125920 | AMUNDI SA |
| US03236M2008 | AMYRIS INC |
| JP3429800000 | ANA HOLDINGS INC |
| US0367521038 | ANTHEM INC |
| US0375981091 | APOGEE ENTERPRISES INC |
| US0382221051 | APPLIED MATERIALS INC |
| US03828A1016 | APPLIED THERAPEUTICS INC |
| US03836J1025 | APREA THERAPEUTICS INC |
| US03843E1047 | AQUESTIVE THERAPEUTICS INC |
| US03937C1053 | ARCBEST THERAP |
| US0394831020 | ARCHER-DANIELS-MIDLAND CO |
| US0396531008 | ARCOSA INC |
| US03969K1088 | ARCUTIS BIOTHERAPEUTICS INC |
| FR0010313833 | ARKEMA |
| US0427441029 | ARROW FINANCIAL CORP |
| US04280A1007 | ARROWHEAD PHARMACEUTICALS IN |
| US04316A1088 | ARTISAN PARTNERS ASSET MA -A |
| JP3111200006 | ASAHI KASEI CORP |
| NL0010273215 | ASML HOLDING NV |
| IT0000062072 | ASSICURAZIONI GENERALI |
| US04621X1081 | ASSURANT INC |
| JP3942400007 | ASTELLAS PHARMA INC |
| US00206R1023 | AT&T INC |
| US0476491081 | ATKORE INC |
| IT0003506190 | ATLANTIA SPA |
| US0482692037 | ATLANTIC CAPITAL BANCSHARES |
| CA04878Q8636 | ATLANTIC POWER CORP |
| US04911A1079 | ATLANTIC UNION BANKSHARES CO |
| FR0000051732 | ATOS SE |
| US04965G1094 | ATRECA INC - A |
| US0536111091 | AVERY DENNISON CORP |
| US05379B1070 | AVISTA CORP |
| FR0000120628 | AXA SA |
| US05465C1009 | AXOS FINANCIAL INC |
| US0024741045 | AZZ INC |
| US05722G1004 | BAKER HUGHES CO |
| US05945F1030 | BANCFIRST CORP |
| ES0113211835 | BANCO BILBAO VIZCAYA ARGENTA |
| US05971J1025 | BANCORPSOUTH BANK |
| US0605051046 | BANK OF AMERICA CORP |
| US06424J1034 | BANK OF COMMERCE HOLDINGS |
| US0634251021 | BANK OF MARIN BANCORP/CA |
| BMG0772R2087 | BANK OF N.T. BUTTERFIELD&SON |
| US0640581007 | BANK OF NEW YORK MELLON CORP |
| US06643P1049 | BANKFINANCIAL CORP |
| US06652K1034 | BANKUNITED INC |
| US06654A1034 | BANKWELL FINANCIAL GROUP INC |
| US0684631080 | BARRETT BUSINESS SVCS INC |
| US07272M1071 | BAYCOM CORP |
| DE0005190003 | BAYERISCHE MOTOREN WERKE AG |
| DE0005190037 | BAYERISCHE MOTOREN WERKE-PRF |
| US0552981039 | BCB BANCORP INC |
| US07373V1052 | BEAM THERAPEUTICS INC |
| US0846801076 | BERKSHIRE HILLS BANCORP INC |
| US0865161014 | BEST BUY CO INC |
| KYG108301006 | BEYONDSRING INC |
| US05601C1053 | BGSF INC |
| US0893021032 | BIG LOTS INC |
| US09062X1037 | BIOGEN INC |
| US09075P1057 | BIOXCEL THERAPEUTICS INC |
| US09203E1055 | BLACK DIAMOND THERAPEUTICS I |
| US0921131092 | BLACK HILLS CORP |
| US0937121079 | BLOOM ENERGY CORP- A |
| US0953061068 | BLUE BIRD CORP |
| US05591B1098 | BMC STOCK HOLDINGS INC |

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|--------------|------------------------------|--------------|------------------------------|
| FR0000131104 | BNP PARIBAS | HK0002007356 | CLP HOLDINGS LTD |
| US09739D1000 | BOISE CASCADE CO | US1261281075 | CNB FINANCIAL CORP/PA |
| US0997241064 | BORGWARNER INC | NL0010545661 | CNH INDUSTRIAL NV |
| US1011191053 | BOSTON PRIVATE FINL HOLDING | US12621E1038 | CNO FINANCIAL GROUP INC |
| FR0000120503 | BOUYGUES SA | FR0000120222 | CNP ASSURANCES |
| DE000A1DAH00 | BRENNTAG SE | US1920251048 | CODORUS VALLEY BANCORP INC |
| US1080351067 | BRIDGE BANCORP INC | US1924461023 | COGNIZANT TECH SOLUTIONS-A |
| US10806X1028 | BRIDGEBIO PHARMA INC | US19249H1032 | COHERUS BIOSCIENCES INC |
| JP3830800003 | BRIDGESTONE CORP | US1972361026 | COLUMBIA BANKING SYSTEM INC |
| US10948C1071 | BRIGHTVIEW HOLDINGS INC | US20030N1019 | COMCAST CORP-CLASS A |
| US1101221083 | BRISTOL-MYERS SQUIBB CO | US2003401070 | COMERICA INC |
| US11135B1008 | BROADMARK REALTY CAPITAL INC | US2017231034 | COMMERCIAL METALS CO |
| US11373M1071 | BROOKLINE BANCORP INC | DE000CBK1001 | COMMERZBANK AG |
| JP3830000000 | BROTHER INDUSTRIES LTD | US2036121067 | COMMUNITY BANKERS TRUST CORP |
| US1176651099 | BRYN MAWR BANK CORP | US20368X1019 | COMMUNITY FINANCIAL CORP/THE |
| US1184401065 | BUCKLE INC/THE | US2041491083 | COMMUNITY TRUST BANCORP INC |
| US12008R1077 | BUILDERS FIRSTSOURCE INC | FR0000125007 | COMPAGNIE DE SAINT GOBAIN |
| US12326C1053 | BUSINESS FIRST BANCSHARES | US2053061030 | COMPUTER PROGRAMS & SYSTEMS |
| US12466Q1040 | C & F FINANCIAL CORP | US2058262096 | COMTECH TELECOMMUNICATIONS |
| US12674W1099 | CABALETTA BIO INC | US2058871029 | CONAGRA BRANDS INC |
| US1272031071 | CACTUS INC - A | US20605P1012 | CONCHO RESOURCES INC |
| US1275372076 | CADIZ INC | JP3305990008 | CONCORDIA FINANCIAL GROUP LT |
| IL0011259137 | CAESARSTONE LTD | US20786W1071 | CONNECTONE BANCORP INC |
| ES0140609019 | CAIXABANK SA | US20825C1045 | CONOCOPHILLIPS |
| JE00BF0XVB15 | CALEDONIA MINING CORP PLC | US2168311072 | COOPER TIRE & RUBBER |
| US13005U1016 | CALIFORNIA BANCORP INC | US21871N1019 | CORECIVIC INC |
| US1321521098 | CAMBRIDGE BANCORP | US2186811046 | CORE-MARK HOLDING CO INC |
| US1344291091 | CAMPBELL SOUP CO | US21900C3088 | CORMEDIX INC |
| CA1363751027 | CANADIAN NATL RAILWAY CO | US2193501051 | CORNING INC |
| US13765N1072 | CANNAE HOLDINGS INC | US22052L1044 | CORTEVA INC |
| JP3242800005 | CANON INC | US22053A1079 | CORTEXIME INC |
| FR0000125338 | CAPGEMINI SE | MHY1771G1026 | COSTAMARE INC |
| US1396741050 | CAPITAL CITY BANK GROUP INC | US2219071089 | COUNTY BANCORP INC |
| US14070T1025 | CAPSTAR FINANCIAL HOLDINGS I | DE0006062144 | COVESTRO AG |
| US1431301027 | CARMAX INC | FR0000064578 | COVIVIO |
| PA1436583006 | CARNIVAL CORP | IE0001827041 | CRH PLC |
| US1442851036 | CARPENTER TECHNOLOGY | US22822V1017 | CROWN CASTLE INTL CORP |
| FR0000120172 | CARREFOUR SA | US1263491094 | CSG SYSTEMS INTL INC |
| US1439051079 | CARRIAGE SERVICES INC | US1264081035 | CSX CORP |
| US14888U1016 | CATALYST PHARMACEUTICALS INC | US2296691064 | CUBIC CORP |
| US1491501045 | CATHAY GENERAL BANCORP | US2310211063 | CUMMINS INC |
| US12479G1013 | CB FINANCIAL SERVICES INC | US23255M1053 | CYCLERION THERAPEUTICS INC |
| US12504L1098 | CBRE GROUP INC - A | US23282W6057 | CYTOKINETICS INC |
| US12481V1044 | CBTX INC | JP3493800001 | DAI NIPPON PRINTING CO LTD |
| BMG200452024 | CENTRAL EUROPEAN MEDIA ENT-A | JP3476480003 | DAI-ICHI LIFE HOLDINGS INC |
| JP3566800003 | CENTRAL JAPAN RAILWAY CO | JP3481800005 | DAIKIN INDUSTRIES LTD |
| JP3566800003 | CENTRAL JAPAN RAILWAY CO | DE0007100000 | DAIMLER AG-REGISTERED SHARES |
| US1547604090 | CENTRAL PACIFIC FINANCIAL CO | JP3486800000 | DAITO TRUST CONSTRUCT CO LTD |
| US1556851004 | CENTRAL VALLEY COMM BANCORP | JP3505000004 | DAIWA HOUSE INDUSTRY CO LTD |
| US1564321065 | CENTURY BANCORP INC -CL A | JP3046390005 | DAIWA HOUSE REIT INVESTMENT |
| US1565043007 | CENTURY COMMUNITIES INC | US2358252052 | DANA INC |
| CZ0005112300 | CEZ AS | FR0000120644 | DANONE |
| CNE100001T80 | CGN POWER CO LTD-H | US2371941053 | DARDEN RESTAURANTS INC |
| US16115Q3083 | CHART INDUSTRIES INC | US2441991054 | DEERE & CO |
| US1640241014 | CHEMUNG FINANCIAL CORP | US2473617023 | DELTA AIR LINES INC |
| US1667641005 | CHEVRON CORP | JP3551500006 | DENSO CORP |
| JP3511800009 | CHIBA BANK LTD/THE | JP3551520004 | DENTSU GROUP INC |
| CH0044328745 | CHUBB LTD | US24984K1051 | DERMTECH INC |
| IE00BKYC3F77 | CIMPRESS PLC | DE0005140008 | DEUTSCHE BANK AG-REGISTERED |
| US1718715022 | CINCINNATI BELL INC | DE0008232125 | DEUTSCHE LUFTHANSA-REG |
| US1720621010 | CINCINNATI FINANCIAL CORP | DE0005552004 | DEUTSCHE POST AG-REG |
| US1746101054 | CITIZENS FINANCIAL GROUP | DE0005557508 | DEUTSCHE TELEKOM AG-REG |
| US1778351056 | CITY HOLDING CO | MHY2065G1219 | DHT HOLDINGS INC |
| US1788671071 | CIVISTA BANCSHARES INC | US25264R2076 | DIAMOND HILL INVESTMENT GRP |
| BMG2178K1009 | CK INFRASTRUCTURE HOLDINGS L | MHY206761055 | DIAMOND S SHIPPING INC |
| US18538R1032 | CLEARWATER PAPER CORP | US25278X1090 | DIAMONDBACK ENERGY INC |
| US1894641000 | CLOVIS ONCOLOGY INC | US2527843013 | DIAMONDROCK HOSPITALITY CO |

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|--------------|------------------------------|--------------|------------------------------|
| US25432X1028 | DIME COMMUNITY BANCSHARES IN | US31931U1025 | FIRST BANK/HAMILTON NJ |
| US2575541055 | DOMO INC - CLASS B | US3193901002 | FIRST BUSINESS FINANCIAL SER |
| US2575592033 | DOMTAR CORP | US31948P1049 | FIRST CHOICE BANCORP |
| US25787G1004 | DONNELLEY FINANCIAL SOLUTION | US3198291078 | FIRST COMMONWEALTH FINL CORP |
| MHY2106R1100 | DORIAN LPG LTD | US31983A1034 | FIRST COMMUNITY BANKSHARES |
| US23331A1097 | DR HORTON INC | US3198351047 | FIRST COMMUNITY CORP |
| US2333774071 | DXP ENTERPRISES INC | US3202181000 | FIRST FINANCIAL CORP/INDIANA |
| US2674751019 | DYCOM INDUSTRIES INC | US32026V1044 | FIRST FOUNDATION INC |
| US2692464017 | E*TRADE FINANCIAL CORP | US3205571017 | FIRST INTERNET BANCORP |
| US2689481065 | EAGLE BANCORP INC | US3208171096 | FIRST MERCHANTS CORP |
| JP3783600004 | EAST JAPAN RAILWAY CO | US3208661062 | FIRST MID BANCSHARES INC |
| JP3783600004 | EAST JAPAN RAILWAY CO | US3208671046 | FIRST MIDWEST BANCORP INC/IL |
| US2774321002 | EASTMAN CHEMICAL CO | US3207341062 | FIRST OF LONG ISLAND CORP |
| IE00B8KQN827 | EATON CORP PLC | US33741H1077 | FIRST UNITED CORP |
| US2787152063 | EBIX INC | US33938J1060 | FLEXION THERAPEUTICS INC |
| FR0000130452 | EIFFAGE | US34354P1057 | FLOWSERVE CORP |
| JP3160400002 | EISAI CO LTD | US3438731057 | FLUSHING FINANCIAL CORP |
| JP3551200003 | ELECTRIC POWER DEVELOPMENT C | US3444374058 | FONAR CORP |
| BE0003822393 | ELIA GROUP SA/NV | US34960Q1094 | FORTRESS BIOTECH INC |
| US29084Q1004 | EMCOR GROUP INC | US34964C1062 | FORTUNE BRANDS HOME & SECURI |
| US2910111044 | EMERSON ELECTRIC CO | US3503921062 | FOUNDATION BUILDING MATERIAL |
| ES0130960018 | ENAGAS SA | US35137L1052 | FOX CORP - CLASS A |
| IT0005176406 | ENAV SPA | US35352P1049 | FRANKLIN FINANCIAL NETWORK |
| CA29250N1050 | ENBRIDGE INC | US3535251082 | FRANKLIN FINANCIAL SERVICES |
| US2925621052 | ENCORE WIRE CORP | US3546131018 | FRANKLIN RESOURCES INC |
| ES0130670112 | ENDESA SA | US35803L1089 | FREQUENCY THERAPEUTICS INC |
| CL0002266774 | ENEL CHILE SA | DE0005785802 | FRESENIUS MEDICAL CARE AG & |
| IT0003128367 | ENEL SPA | DE0005785604 | FRESENIUS SE & CO KGAA |
| US29275Y1029 | ENERSYS | KYG367381053 | FRESH DEL MONTE PRODUCE INC |
| FR0010208488 | ENGIE | BMG3682E1921 | FRONTLINE LTD |
| KYG3066L1014 | ENN ENERGY HOLDINGS LTD | US30292L1070 | FRP HOLDINGS INC |
| US2933891028 | ENNIS INC | JP3820000002 | FUJI ELECTRIC CO LTD |
| US29357K1034 | ENOVA INTERNATIONAL INC | JP3814000000 | FUJIFILM HOLDINGS CORP |
| US29355X1072 | ENPRO INDUSTRIES INC | JP3805010000 | FUKUOKA FINANCIAL GROUP INC |
| BMG3075P1014 | ENSTAR GROUP LTD | US3610081057 | FUNKO INC-CLASS A |
| US2936681095 | ENTERPRISE BANCORP INC | US36120Q1013 | FVCBANKCORP INC |
| US2937121059 | ENTERPRISE FINANCIAL SERVICE | US36268W1009 | GAIN CAPITAL HOLDINGS INC |
| US26875P1012 | EOG RESOURCES INC | US3647601083 | GAP INC/THE |
| US2942681071 | EPLUS INC | DE0006602006 | GEA GROUP AG |
| US29460X1090 | EQUITY BANCSHARES INC - CL A | US3703341046 | GENERAL MILLS INC |
| US29476L1070 | EQUITY RESIDENTIAL | US37247D1063 | GENWORTH FINANCIAL INC-CL A |
| AT0000652011 | ERSTE GROUP BANK AG | US36162J1060 | GEO GROUP INC/THE |
| US29664W1053 | ESPERION THERAPEUTICS INC | US3755581036 | GILEAD SCIENCES INC |
| US29667J1016 | ESQUIRE FINANCIAL HOLDINGS I | US37959E1029 | GLOBE LIFE INC |
| BMG3198U1027 | ESSENT GROUP LTD | US36251C1036 | GMS INC |
| FR0000121121 | EURAZEO SE | US3893751061 | GRAY TELEVISION INC |
| FR0014000MR3 | EUROFINS SCIENTIFIC | US3906071093 | GREAT LAKES DREDGE & DOCK CO |
| FR0010221234 | EUTELSAT COMMUNICATIONS | US3909051076 | GREAT SOUTHERN BANCORP INC |
| US29911Q2084 | EVANS BANCORP INC | US3927091013 | GREEN BRICK PARTNERS INC |
| BMG3223R1088 | EVEREST RE GROUP LTD | US3976241071 | GREIF INC-CL A |
| PR30040P1032 | EVERTEC INC | US39813G1094 | GRID DYNAMICS HOLDINGS INC |
| US30048L1044 | EVOFEM BIOSCIENCES INC | US3984331021 | GRIFFON CORP |
| NL0012059018 | EXOR NV | US3989051095 | GROUP 1 AUTOMOTIVE INC |
| JP3802400006 | FANUC CORP | HK0270001396 | GUANGDONG INVESTMENT LTD |
| US30779N1054 | FARMERS & MERCHANTS BANCO/OH | US4007641065 | GUARANTY BANCSHARES INC |
| US3096271073 | FARMERS NATL BANC CORP | US0936711052 | H&R BLOCK INC |
| JP3802300008 | FAST RETAILING CO LTD | US3596941068 | H.B. FULLER CO. |
| FR0000121147 | FAURECIA | JP3766550002 | HAKUHODO DY HOLDINGS INC |
| US30257X1046 | FB FINANCIAL CORP | US4101201097 | HANCOCK WHITNEY CORP |
| US30239F1066 | FBL FINANCIAL GROUP INC-CL A | JP3774200004 | HANKYU HANSHIN HOLDINGS INC |
| US3142111034 | FEDERATED HERMES INC | US4104952043 | HANMI FINANCIAL CORPORATION |
| US31428X1063 | FEDEX CORP | DE0008402215 | HANNOVER RUECK SE |
| US31609R1005 | FIDELITY D&D BANCORP INC | US4165151048 | HARTFORD FINANCIAL SVCS GRP |
| US3167731005 | FIFTH THIRD BANCORP | US4202611095 | HAWKINS INC |
| US3175854047 | FINANCIAL INSTITUTIONS INC | US4041111067 | HBT FINANCIAL INC/DE |
| PR3186727065 | FIRST BANCORP PUERTO RICO | US40416E1038 | HCI GROUP INC |
| US3189161033 | FIRST BANCSHARES INC/MS | US42225T1079 | HEALTH CATALYST INC |

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| US42250P1030 | HEALTHPEAK PROPERTIES INC | NL0014332678 | JDE PEET'S NV |
| US42234Q1022 | HEARTLAND FINANCIAL USA INC | US47580P1030 | JELD-WEN HOLDING INC |
| DE0006047004 | HEITELBERGCEMENT AG | PTJMT0AE0001 | JERONIMO MARTINS |
| US4228191023 | HEIDRICK & STRUGGLES INTL | CNE1000003J5 | JIANGSU EXPRESS CO LTD-H |
| DE0006048408 | HENKEL AG & CO KGAA | US8326964058 | JM SMUCKER CO/THE |
| DE0006048432 | HENKEL AG & CO KGAA VORZUG | IE00BY7QL619 | JOHNSON CONTROLS INTERNATION |
| US8064071025 | HENRY SCHEIN INC | US4811161011 | JOUNCE THERAPEUTICS INC |
| US4269271098 | HERITAGE COMMERCE CORP | US46625H1005 | JPMORGAN CHASE & CO |
| US42722X1063 | HERITAGE FINANCIAL CORP | JP3385980002 | JSR CORP |
| US42727J1025 | HERITAGE INSURANCE HOLDINGS | US4830077040 | KAISER ALUMINUM CORP |
| US42824C1099 | HEWLETT PACKARD ENTERPRISE | JP3210200006 | KAJIMA CORP |
| US4327481010 | HILLTOP HOLDINGS INC | US4851703029 | KANSAS CITY SOUTHERN |
| JP3787000003 | HITACHI CONSTRUCTION MACHINE | US48238T1097 | KAR AUCTION SERVICES INC |
| JP3788600009 | HITACHI LTD | US48666K1097 | KB HOME |
| JP3786200000 | HITACHI METALS LTD | BE0003565737 | KBC GROUP NV |
| HK0000179108 | HK ELECTRIC INVESTMENTS -SS | US48242W1062 | KBR INC |
| US4042511000 | HNI CORP | JP3496400007 | KDDI CORP |
| US4368932004 | HOME BANCSHARES INC | JP3280200001 | KEIKYU CORP |
| US43785V1026 | HOMESTREET INC | US4878361082 | KELLOGG CO |
| JP3854600008 | HONDA MOTOR CO LTD | FI0009000202 | KESKO OYJ-B SHS |
| US4390381006 | HOOKER FURNITURE CORP | US4932671088 | KEYCORP |
| US43940T1097 | HOPE BANCORP INC | JP3236200006 | KEYENCE CORP |
| US4404071049 | HORIZON BANCORP INC/IN | US49428J1097 | KIMBALL ELECTRONICS INC |
| US44107P1049 | HOST HOTELS & RESORTS INC | US4943681035 | KIMBERLY-CLARK CORP |
| US4424961054 | HOWARD BANCORP INC | JP3260800002 | KINTETSU GROUP HOLDINGS CO L |
| JP3837800006 | HOYA CORP | DE000KGX8881 | KION GROUP AG |
| US40434L1052 | HP INC | FR0000121964 | KLEPIERRE |
| US4433201062 | HUB GROUP INC-CL A | US4989042001 | KNOLL INC |
| US4448591028 | HUMANA INC | US5002551043 | KOHL'S CORP |
| US4456581077 | HUNT (JB) TRANSPRT SVCS INC | JP3284600008 | KOITO MANUFACTURING CO LTD |
| US4461501045 | HUNTINGTON BANCSHARES INC | JP3304200003 | KOMATSU LTD |
| ES0144580Y14 | IBERDROLA SA | NL0011794037 | KONINKLIJKE AHOLD DELHAIZE N |
| KYG4740B1059 | ICHOH HOLDINGS LTD | NL0000009082 | KONINKLIJKE KPN NV |
| US45166A1025 | IDEAYA BIOSCIENCES INC | US50050N1037 | KONTOOR BRANDS INC |
| US44951W1062 | IES HOLDINGS INC | US5006432000 | KORN FERRY |
| US4495851085 | IGM BIOSCIENCES INC | US5007541064 | KRAFT HEINZ CO/THE |
| JP3131090007 | IIDA GROUP HOLDINGS CO LTD | US50077C1062 | KRATON CORP |
| FR0004035913 | ILIAD SA | US5010441013 | KROGER CO |
| US45253H1014 | IMMUNOGEN INC | US50105F1057 | KRONOS WORLDWIDE INC |
| US4538386099 | INDEPENDENT BANK CORP - MICH | JP3266400005 | KUBOTA CORP |
| US45384B1061 | INDEPENDENT BANK GROUP INC | JP3269600007 | KURARAY CO LTD |
| NL0011821202 | ING GROEP NV | JP3270000007 | KURITA WATER INDUSTRIES LTD |
| US4570301048 | INGLES MARKETS INC-CLASS A | JP3249600002 | KYOCERA CORP |
| US45781M1018 | INNOVIVA INC | JP3247010006 | KYUSHU RAILWAY COMPANY |
| US45765U1034 | INSIGHT ENTERPRISES INC | US5017971046 | L BRANDS INC |
| US45774W1080 | INSTEEL INDUSTRIES INC | US5034596040 | LA JOLLA PHARMACEUTICAL CO |
| US4581401001 | INTEL CORP | US50540R4092 | LABORATORY CRP OF AMER HLDGS |
| US45845P1084 | INTERCEPT PHARMACEUTICALS IN | US5116371007 | LAKELAND BANCORP INC |
| US4590441030 | INTERNATIONAL BANCSHARES CRP | US5165441032 | LANTHEUS HOLDINGS INC |
| US46005L1017 | INTERNATIONAL MONEY EXPRESS | DE00005470405 | LANXESS AG |
| US4601461035 | INTERNATIONAL PAPER CO | US5186132032 | LAUREATE EDUCATION INC-A |
| MHY410531021 | INTERNATIONAL SEAWAYS INC | US5053361078 | LA-Z-BOY INC |
| IT0000072618 | INTESA SANPAOLO | US5246601075 | LEGGETT & PLATT INC |
| US4592001014 | INTL BUSINESS MACHINES CORP | US5260571048 | LENNAR CORP-A |
| US46121Y2019 | INTREPID POTASH INC | US5341871094 | LINCOLN NATIONAL CORP |
| US46134L1052 | INVESTAR HOLDING CORP | US5367971034 | LITHIA MOTORS INC |
| US46146L1017 | INVESTORS BANCORP INC | US53839L2088 | LIVEXLIVE MEDIA INC |
| FR0010259150 | IPSEN | JP3626800001 | LIXIL CORP |
| JP3137200006 | ISUZU MOTORS LTD | US5018892084 | LKQ CORP |
| IT0005211237 | ITALGAS SPA | US5021751020 | LTC PROPERTIES INC |
| JP3143900003 | ITOCHU TECHNO-SOLUTIONS CORP | US5505501073 | LUTHER BURBANK CORP |
| US48123V1026 | J2 GLOBAL INC | NL0009434992 | LYONDELLBASELL INDU-CL A |
| JP3705200008 | JAPAN AIRLINES CO LTD | US55261F1049 | M & T BANK CORP |
| JP3039710003 | JAPAN METROPOLITAN FUND INVE | US5542251021 | MACATAWA BANK CORP |
| JP3946750001 | JAPAN POST BANK CO LTD | US5545711096 | MACKINAC FINANCIAL CORP |
| JP3752900005 | JAPAN POST HOLDINGS CO LTD | US56064Y1001 | MAINSTREET BANCSHARES INC |
| JP3233250004 | JAPAN POST INSURANCE CO LTD | US56117J1007 | MALIBU BOATS INC - A |

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| US5635714059 | MANITOWOC COMPANY INC | US65343E1082 | NEXTCURE INC |
| US56400P7069 | MANNKIND CORP | US65339F1012 | NEXTERA ENERGY INC |
| US5663301068 | MARCUS CORPORATION | US65343C1027 | NEXTGEN HEALTHCARE INC |
| US5732841060 | MARTIN MARIETTA MATERIALS | JP3695200000 | NGK INSULATORS LTD |
| JP3870400003 | MARUI GROUP CO LTD | JP3738600000 | NGK SPARK PLUG CO LTD |
| US5745991068 | MASCO CORP | US62921N1054 | NGM BIOPHARMACEUTICALS INC |
| US5763231090 | MASTEC INC | JP3743000006 | NH FOODS LTD |
| US57686G1058 | MATSON INC | US65406E1029 | NICOLET BANKSHARES INC |
| JP3868400007 | MAZDA MOTOR CORP | JP3734800000 | NIDEC CORP |
| US5805891091 | MCGRATH RENTCORP | JP3756600007 | NINTENDO CO LTD |
| US5526761086 | MDC HOLDINGS INC | JP3027670003 | NIPPON BUILDING FUND INC |
| IT0000062957 | MEDIOBANCA SPA | JP3729400006 | NIPPON EXPRESS CO LTD |
| JP3268950007 | MEDIPAL HOLDINGS CORP | JP3711600001 | NIPPON SANSO HOLDINGS CORP |
| US58513U1016 | MEET GROUP INC/THE | JP3381000003 | NIPPON STEEL CORP |
| JP3918000005 | MEIJI HOLDINGS CO LTD | JP3735400008 | NIPPON TELEGRAPH & TELEPHONE |
| US5873761044 | MERCANTILE BANK CORP | JP3753000003 | NIPPON YUSEN KK |
| US58844R1086 | MERCHANTS BANCORP/IN | JP3672400003 | NISSAN MOTOR CO LTD |
| US58958U1034 | MERIDIAN BANCORP INC | JP3676800000 | NISSHIN SEIFUN GROUP INC |
| NZMELE0002S7 | MERIDIAN ENERGY LTD | JP3684000007 | NITTO DENKO CORP |
| US59001A1025 | MERITAGE HOMES CORP | US6292093050 | NMI HOLDINGS INC-CLASS A |
| US59100U1088 | META FINANCIAL GROUP INC | NL0010773842 | NN GROUP NV |
| US59156R1086 | METLIFE INC | FI0009000681 | NOKIA OYJ |
| US59165J1051 | METROCITY BANKSHARES INC | JP3762900003 | NOMURA REAL ESTATE HOLDINGS |
| US5917741044 | METROPOLITAN BANK HOLDING CO | JP3048110005 | NOMURA REAL ESTATE MASTER FU |
| FR0000121261 | MICHELIN (CGDE) | JP3762800005 | NOMURA RESEARCH INSTITUTE LT |
| US5951121038 | MICRON TECHNOLOGY INC | BMG657731060 | NORDIC AMERICAN TANKERS LTD |
| US59540G1076 | MID PENN BANCORP INC | US6556641008 | NORDSTROM INC |
| US5963042040 | MIDDLEFIELD BANC CORP | US6558441084 | NORFOLK SOUTHERN CORP |
| US5977421057 | MIDLAND STATES BANCORP INC | US66405S1006 | NORTHEAST BANK |
| US5985111039 | MIDWESTONE FINANCIAL GROUP I | US6658591044 | NORTHERN TRUST CORP |
| US6005512040 | MILLER INDUSTRIES INC/TENN | US66611T1088 | NORTHFIELD BANCORP INC |
| JP3906000009 | MINEBEA MITSUMI INC | US6667621097 | NORTHRIM BANCORP INC |
| US6031581068 | MINERALS TECHNOLOGIES INC | US6673401039 | NORTHWEST BANCSHARES INC |
| US6047491013 | MIRUM PHARMACEUTICALS INC | US6677461013 | NORTHWEST PIPE CO |
| JP3897700005 | MITSUBISHI CHEMICAL HOLDINGS | US6680743050 | NORTHWESTERN CORP |
| JP3902400005 | MITSUBISHI ELECTRIC CORP | BMG667211046 | NORWEGIAN CRUISE LINE HOLDIN |
| JP3899600005 | MITSUBISHI ESTATE CO LTD | US6695491075 | NORWOOD FINANCIAL CORP |
| JP3900000005 | MITSUBISHI HEAVY INDUSTRIES | JP3720800006 | NSK LTD |
| JP3902900004 | MITSUBISHI UFJ FINANCIAL GRO | JP3165700000 | NTT DATA CORP |
| JP3888300005 | MITSUI CHEMICALS INC | US6703461052 | NUCOR CORP |
| JP3885780001 | MIZUHO FINANCIAL GROUP INC | JP3190000004 | OBAYASHI CORP |
| US60786M1053 | MOELIS & CO - CLASS A | US6752341080 | OCEANFIRST FINANCIAL CORP |
| US6081901042 | MOHAWK INDUSTRIES INC | US67576A1007 | OCULAR THERAPEUTIX INC |
| US60935Y2081 | MONEYGRAM INTERNATIONAL INC | US88337F1057 | ODP CORP/THE |
| US61775R1059 | MORPHIC HOLDING INC | PR67103X1020 | OFG BANCORP |
| JP3890310000 | MS&AD INSURANCE GROUP HOLDIN | US67098H1041 | O-I GLASS INC |
| US5535731062 | MSG NETWORKS INC- A | JP3174410005 | OJI HOLDINGS CORP |
| US5537771033 | MTS SYSTEMS CORP | US6800331075 | OLD NATIONAL BANCORP |
| DE0008430026 | MUENCHENER RUECKVER AG-REG | US6802771005 | OLD SECOND BANCORP INC |
| JP3914400001 | MURATA MANUFACTURING CO LTD | JP3201200007 | OLYMPUS CORP |
| US5538101024 | MVB FINANCIAL CORP | US6821431029 | OMEROS CORP |
| US55405W1045 | MYR GROUP INC/DELAWARE | US6819191064 | OMNICOM GROUP |
| US6287781024 | N B T BANCORP INC | US6837971042 | OPPENHEIMER HOLDINGS-CL A |
| JP3649800004 | NAGOYA RAILROAD CO LTD | US68389X1054 | ORACLE CORP |
| US6301041074 | NANTHEALTH INC | FR0000133308 | ORANGE |
| US6348651091 | NATIONAL BANKSHARES INC/VA | US68619K2042 | ORGENESIS INC |
| US6362203035 | NATIONAL GENERAL HLDGS | US68621T1025 | ORIGIN BANCORP INC |
| US6385171029 | NATIONAL WESTERN LIFE GROU-A | JP3200450009 | ORIX CORP |
| US63888U1088 | NATURAL GROCERS BY VITAMIN C | JP3040880001 | ORIX JREIT INC |
| ES0116870314 | NATURGY ENERGY GROUP SA | FR0000184798 | ORPEA |
| US63934E1082 | NAVISTAR INTERNATIONAL CORP | US6873801053 | ORRSTOWN FINL SERVICES INC |
| JP3733000008 | NEC CORP | US6710441055 | OSI SYSTEMS INC |
| US64051T1007 | NEOPHOTONICS CORP | JP3188200004 | OTSUKA CORP |
| US64110D1046 | NETAPP INC | JP3188220002 | OTSUKA HOLDINGS CO LTD |
| US64111Q1040 | NETGEAR INC | US6896481032 | OTTER TAIL CORP |
| US65249B1098 | NEWS CORP - CLASS A | US69036R8631 | OVERSEAS SHIPHOLDING GROUP-A |
| US65249B2088 | NEWS CORP - CLASS B | US69242L1061 | OYSTER POINT PHARMA INC |

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| US6937181088 | PACCAR INC | JP3967200001 | RAKUTEN GROUP INC |
| US69478X1054 | PACIFIC PREMIER BANCORP INC | US7512121010 | RALPH LAUREN CORP |
| US6951561090 | PACKAGING CORP OF AMERICA | NL0000379121 | RANDSTAD NV |
| JP3639650005 | PAN PACIFIC INTERNATIONAL HO | US75382E1091 | RAPT THERAPEUTICS INC |
| JP3866800000 | PANASONIC CORP | TH0637010Y00 | RATCH GROUP PCL |
| US6993743029 | PARATEK PHARMACEUTICALS INC | US7547301090 | RAYMOND JAMES FINANCIAL INC |
| US7006581075 | PARK NATIONAL CORP | US74930B1052 | RBB BANCORP |
| US7008851062 | PARKE BANCORP INC | US74934Q1085 | RCI HOSPITALITY HOLDINGS INC |
| US7010941042 | PARKER HANNIFIN CORP | US75524W1080 | RE/MAX HOLDINGS INC-CL A |
| US7027121000 | PASSAGE BIO INC | US88339P1012 | REALREAL INC/THE |
| US7033431039 | PATRICK INDUSTRIES INC | US75629F1093 | RECRO PHARMA INC |
| US69320M1099 | PCB BANCORP | JP3970300004 | RECRUIT HOLDINGS CO LTD |
| US69325Q1058 | PCTEL INC | ES0173093024 | RED ELECTRICA CORPORACION SA |
| US7046991078 | PEAPACK GLADSTONE FINL CORP | ES0173093024 | RED ELECTRICA CORPORACION SA |
| US70509V1008 | PEBBLEBROOK HOTEL TRUST | US7591EP1005 | REGIONS FINANCIAL CORP |
| GB00B18V8630 | PENNON GROUP PLC | US75956B1017 | RELIANT BANCORP INC |
| US70932M1071 | PENNYMAC FINANCIAL SERVICES | US75955J4022 | RELMADA THERAPEUTICS INC |
| US7097891011 | PEOPLES BANCORP INC | US75970E1073 | RENASANT CORP |
| US7110401053 | PEOPLES FINANCIAL SERVICES | FR0000131906 | RENAULT SA |
| US7127041058 | PEOPLE'S UNITED FINANCIAL | US75972A3014 | RENEWABLE ENERGY GROUP INC |
| JP3836750004 | PEPTIDREAM INC | US76009N1000 | RENT-A-CENTER INC |
| US71363P1066 | PERDOCEO EDUCATION CORP | US7602812049 | REPUBLIC BANCORP INC-CLASS A |
| JP3547670004 | PERSOL HOLDINGS CO LTD | JP3500610005 | RESONA HOLDINGS INC |
| US71535D1063 | PERSONALIS INC | US76122Q1058 | RESOURCES CONNECTION INC |
| US7170811035 | PFIZER INC | US76133Q1022 | RETAIL VALUE INC |
| US71722W1071 | PHATHOM PHARMACEUTICALS INC | US76155X1000 | REVOLUTION MEDICINES INC |
| US7194051022 | PHOTRONICS INC | JP3973400009 | RICOH CO LTD |
| US7237871071 | PIONEER NATURAL RESOURCES CO | US74965L1017 | RLJ LODGING TRUST |
| US7240781002 | PIPER SANDLER COS | US74967R1068 | RMR GROUP INC/THE - A |
| US69343T1079 | PJT PARTNERS INC - A | US7703231032 | ROBERT HALF INTL INC |
| #N/A N/A | PLANTRONICS INC | LR0008862868 | ROYAL CARIBBEAN CRUISES LTD |
| US7292731020 | PLUMAS BANCORP | US74971D1019 | RPT REALTY |
| US6934751057 | PNC FINANCIAL SERVICES GROUP | DE0007037129 | RWE AG |
| US69349H1077 | PNM RESOURCES INC | JP3976300008 | RYOHIN KEIKAKU CO LTD |
| US7365088472 | PORTLAND GENERAL ELECTRIC CO | US7838591011 | S & T BANCORP INC |
| US7391281067 | POWELL INDUSTRIES INC | US78573L1061 | SABRA HEALTH CARE REIT INC |
| HK0006000050 | POWER ASSETS HOLDINGS LTD | US7952261094 | SALISBURY BANCORP INC |
| US73943T1034 | PQ GROUP HOLDINGS INC | US79546E1047 | SALLY BEAUTY HOLDINGS INC |
| US7403674044 | PREFERRED BANK/LOS ANGELES | FI0009003305 | SAMPO OYJ-A SHS |
| US74050M1053 | PREMIER FINANCIAL BANCORP | US8003631038 | SANDY SPRING BANCORP INC |
| US74052F1084 | PREMIER FINANCIAL CORP | US8010561020 | SANMINA CORP |
| US74112D1019 | PRESTIGE CONSUMER HEALTHCARE | FR0000120578 | SANOFI |
| US74140Y1010 | PREVAIL THERAPEUTICS INC | JP3336000009 | SANTEN PHARMACEUTICAL CO LTD |
| US74164F1030 | PRIMORIS SERVICES CORP | DE0007164600 | SAP SE |
| US74251V1026 | PRINCIPAL FINANCIAL GROUP | US80405P1075 | SATSUMA PHARMACEUTICALS INC |
| US7433121008 | PROGRESS SOFTWARE CORP | US78408D1054 | SB FINANCIAL GROUP INC |
| US74340W1036 | PROLOGIS INC | US78413T1034 | SB ONE BANCORP |
| MX01PI000005 | PROMOTORA Y OPERADORA DE INF | US78410G1040 | SBA COMMUNICATIONS CORP |
| NL0013654783 | PROSUS NV | JP3436120004 | SBI HOLDINGS INC |
| US74386T1051 | PROVIDENT FINANCIAL SERVICES | US8060371072 | SCANSOURCE INC |
| BE0003810273 | PROXIMUS | AN8068571086 | SCHLUMBERGER LTD |
| IT0004176001 | PRYSMIAN SPA | US8068821060 | SCHNITZER STEEL INDS INC-A |
| FR0000130577 | PUBLICIS GROUPE | US80810D1037 | SCHRODINGER INC |
| US7458671010 | PULTEGROUP INC | US8085131055 | SCHWAB (CHARLES) CORP |
| DE0006969603 | PUMA SE | FR0010411983 | SCOR SE |
| US6936561009 | PVH CORP | JP3400400002 | SCSK CORP |
| US74727A1043 | QCR HOLDINGS INC | US8117078019 | SEACOAST BANKING CORP/FL |
| US74736K1016 | QORVO INC | US8119041015 | SEACOR HOLDINGS INC |
| US74736A1034 | QTS REALTY TRUST INC-CL A | IE00BKVD2N49 | SEAGATE TECHNOLOGY HOLDINGS |
| US7475251036 | QUALCOMM INC | US81211K1007 | SEALED AIR CORP |
| US74762E1029 | QUANTA SERVICES INC | FR0000121709 | SEB SA |
| US7479065010 | QUANTUM CORP | JP3414750004 | SEIKO EPSON CORP |
| US74834L1008 | QUEST DIAGNOSTICS INC | JP3419400001 | SEKISUI CHEMICAL CO LTD |
| JE00BLG2ZQ72 | QUOTIENT LTD | JP3420600003 | SEKISUI HOUSE LTD |
| US7502361014 | RADIAN GROUP INC | US81619Q1058 | SELECT MEDICAL HOLDINGS CORP |
| US7504692077 | RADIUS HEALTH INC | US8162121045 | SELECTA BIOSCIENCES INC |
| AT0000606306 | RAIFFEISEN BANK INTERNATIONA | US8163001071 | SELECTIVE INSURANCE GROUP |

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| US8170705011 | SENECA FOODS CORP - CL A | US8684591089 | SUPERNUS PHARMACEUTICALS INC |
| US81750R1023 | SERES THERAPEUTICS INC | JP3397200001 | SUZUKI MOTOR CORP |
| US81768T1088 | SERVISFIRST BANCSHARES INC | US78486Q1013 | SVB FINANCIAL GROUP |
| LU0088087324 | SES | US8712371033 | SYKES ENTERPRISES INC |
| JP3422950000 | SEVEN & I HOLDINGS CO LTD | US8718291078 | SYSCO CORP |
| JP3162770006 | SG HOLDINGS CO LTD | JP3539220008 | T&D HOLDINGS INC |
| JP3359600008 | SHARP CORP | JP3449020001 | TAIHEIYO CEMENT CORP |
| BMG8086V1467 | SHENZHEN INTL HOLDINGS | JP3443600006 | TAISEI CORP |
| JP3358800005 | SHIMIZU CORP | JP3463000004 | TAKEDA PHARMACEUTICAL CO LTD |
| JP3371200001 | SHIN-ETSU CHEMICAL CO LTD | US8760301072 | TAPESTRY INC |
| JP3729000004 | SHINSEI BANK LTD | JP3538800008 | TDK CORP |
| JP3351200005 | SHIZUOKA BANK LTD/THE | CH0102993182 | TE CONNECTIVITY LTD |
| US82489T1043 | SHOCKWAVE MEDICAL INC | US87901J1051 | TEGNA INC |
| DE0007236101 | SIEMENS AG-REG | JP3544000007 | TEIJIN LTD |
| DE000ENER6Y0 | SIEMENS ENERGY AG | IT0003497168 | TELECOM ITALIA SPA |
| US82620P1021 | SIERRA BANCORP | IT0003497176 | TELECOM ITALIA-RSP |
| US82710M1009 | SILK ROAD MEDICAL INC | DE000A1J5RX9 | TELEFONICA DEUTSCHLAND HOLDI |
| US82837P4081 | SILVERGATE CAPITAL CORP-CL A | ES0178430E18 | TELEFONICA SA |
| US8287302009 | SIMMONS FIRST NATL CORP-CL A | MYL5347OO009 | TENAGA NASIONAL BHD |
| US82981J1097 | SITE CENTERS CORP | US88033G4073 | TENET HEALTHCARE CORP |
| US83125X1037 | SLEEP NUMBER CORP | US8807791038 | TEREX CORP |
| US83190L2088 | SMARTFINANCIAL INC | IT0003242622 | TERNA SPA |
| IE00B1RR8406 | SMURFIT KAPPA GROUP PLC | US88224Q1076 | TEXAS CAPITAL BANCSHARES INC |
| IT0003153415 | SNAM SPA | BMG8766E1093 | TEXTAINER GROUP HOLDINGS LTD |
| US8330341012 | SNAP-ON INC | US88322Q1085 | TG THERAPEUTICS INC |
| FR0000121220 | SODEXO SA | US0645201098 | THE BANK OF PRINCETON |
| JP3732000009 | SOFTBANK CORP | US88338N1072 | THERAPEUTICSMD INC |
| JP3436100006 | SOFTBANK GROUP CORP | KYG8807B1068 | THERAVANCE BIOPHARMA INC |
| JP3431900004 | SOHGO SECURITY SERVICES CO | JP3539250005 | THK CO LTD |
| BE0003470755 | SOLVAY SA | JP3104890003 | TIS INC |
| JP3165000005 | SOMPO HOLDINGS INC | JP3597800006 | TOBU RAILWAY CO LTD |
| JP3435000009 | SONY GROUP CORP | JP3910660004 | TOKIO MARINE HOLDINGS INC |
| US83946P1075 | SOUTH PLAINS FINANCIAL INC | JP3424950008 | TOKYO CENTURY CORP |
| US8404411097 | SOUTH STATE CORP | JP3571400005 | TOKYO ELECTRON LTD |
| US8433951048 | SOUTHERN NATL BANCORP OF VA | JP3573000001 | TOKYO GAS CO LTD |
| US8447411088 | SOUTHWEST AIRLINES CO | JP3574200006 | TOKYU CORP |
| US8472151005 | SPARTANNASH CO | US8901101092 | TOMPKINS FINANCIAL CORP |
| US84861D1037 | SPIRIT OF TEXAS BANCSHARES I | JP3629000005 | TOPPAN PRINTING CO LTD |
| US85205L1070 | SPRINGWORKS THERAPEUTICS INC | JP3621000003 | TORAY INDUSTRIES INC |
| US85209W1099 | SPROUT SOCIAL INC - CLASS A | JP3592200004 | TOSHIBA CORP |
| US8542311076 | STANDEX INTERNATIONAL CORP | JP3595200001 | TOSOH CORP |
| US8545021011 | STANLEY BLACK & DECKER INC | US89214P1093 | TOWNE BANK |
| JP3399400005 | STANLEY ELECTRIC CO LTD | JP3613000003 | TOYO SUISAN KAISHA LTD |
| US8574771031 | STATE STREET CORP | JP3634600005 | TOYOTA INDUSTRIES CORP |
| US8581552036 | STEELCASE INC-CL A | JP3633400001 | TOYOTA MOTOR CORP |
| NL00150001Q9 | STELLANTIS NV | JP3635000007 | TOYOTA TSUSHO CORP |
| US85916J4094 | STEREOTAXIS INC | IE00BK9ZQ967 | TRANE TECHNOLOGIES PLC |
| US8592411016 | STERLING CONSTRUCTION CO | US89377M1099 | TRANSMEDICS GROUP INC |
| US8603721015 | STEWART INFORMATION SERVICES | BRTAEEDAM10 | TRANSMISSORA ALIANCA DE-UNIT |
| US8606301021 | STIFEL FINANCIAL CORP | US89417E1091 | TRAVELERS COS INC/THE |
| FI0009005961 | STORA ENSO OYJ-R SHS | US8946501009 | TREDEGAR CORP |
| JP3814800003 | SUBARU CORP | US87265H1095 | TRI POINTE HOMES INC |
| FR0010613471 | SUEZ | US8960951064 | TRICO BANCSHARES |
| JP3322930003 | SUMCO CORP | PR8967491088 | TRIPLE-S MANAGEMENT CORP |
| JP3401400001 | SUMITOMO CHEMICAL CO LTD | US89678F1003 | TRISTATE CAPITAL HLDGS INC |
| JP3495000006 | SUMITOMO DAINIPPON PHARMA CO | US89832Q1094 | TRUIST FINANCIAL CORP |
| JP3407400005 | SUMITOMO ELECTRIC INDUSTRIES | US8983492047 | TRUSTCO BANK CORP NY |
| JP3402600005 | SUMITOMO METAL MINING CO LTD | JP3536150000 | TSURUHA HOLDINGS INC |
| JP3890350006 | SUMITOMO MITSUI FINANCIAL GR | US87305R1095 | TTM TECHNOLOGIES |
| JP3892100003 | SUMITOMO MITSUI TRUST HOLDIN | US90041T1088 | TURNING POINT THERAPEUTICS I |
| US86606G1013 | SUMMIT FINANCIAL GROUP INC | US9024941034 | TYSON FOODS INC-CL A |
| US8660821005 | SUMMIT HOTEL PROPERTIES INC | BE0003739530 | UCB SA |
| US86614U1007 | SUMMIT MATERIALS INC -CL A | US90278Q1085 | UFP INDUSTRIES INC |
| JP3336600006 | SUNDRUG CO LTD | US9027881088 | UMB FINANCIAL CORP |
| JP3336560002 | SUNTORY BEVERAGE & FOOD LTD | FR0013326246 | UNIBAIL-RODAMCO-WESTFIELD |
| US86800U1043 | SUPER MICRO COMPUTER INC | IT0005239360 | UNICREDIT SPA |
| US8683581024 | SUPERIOR GROUP OF COS INC | US9078181081 | UNION PACIFIC CORP |

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| US9092143067 | UNISYS CORP | US9293281021 | WSFS FINANCIAL CORP |
| US90984P3038 | UNITED COMMUNITY BANKS/GA | US98262P1012 | WW INTERNATIONAL INC |
| DE0005089031 | UNITED INTERNET AG-REG SHARE | CA98400H1029 | XBIOTECH INC |
| US9114601035 | UNITED SECURITY BANCSHARE/CA | US9840171030 | XENIA HOTELS & RESORTS INC |
| JP3045540006 | UNITED URBAN INVESTMENT CORP | US98419J2069 | XOMA CORP |
| GB00B39J2M42 | UNITED UTILITIES GROUP PLC | JP3939000000 | YAMADA HOLDINGS CO LTD |
| US91324P1021 | UNITEDHEALTH GROUP INC | JP3942800008 | YAMAHA MOTOR CO LTD |
| US91325V1089 | UNITI GROUP INC | JP3940000007 | YAMATO HOLDINGS CO LTD |
| US9132591077 | UNITIL CORP | JP3955000009 | YOKOGAWA ELECTRIC CORP |
| US9134831034 | UNIVERSAL ELECTRONICS INC | US9897011071 | ZIONS BANCORP NA |
| US9139031002 | UNIVERSAL HEALTH SERVICES-B | US9898171015 | ZUMIEZ INC |
| US91359V1070 | UNIVERSAL INSURANCE HOLDINGS | | |
| US91388P1057 | UNIVERSAL LOGISTICS HOLDINGS | | |
| US9139151040 | UNIVERSAL TECHNICAL INSTITUT | | |
| US9152711001 | UNIVEST FINANCIAL CORP | | |
| US91529Y1064 | UNUM GROUP | | |
| FI0009005987 | UPM-KYMMENE OYJ | | |
| US91704F1049 | URBAN EDGE PROPERTIES | | |
| US9172862057 | URSTADT BIDDLE - CLASS A | | |
| US9029733048 | US BANCORP | | |
| US90333L2016 | US CONCRETE INC | | |
| US90328M1071 | USANA HEALTH SCIENCES INC | | |
| FR0013176526 | VALEO SA | | |
| US9197941076 | VALLEY NATIONAL BANCORP | | |
| US92240M1080 | VECTOR GROUP LTD | | |
| US92242T1016 | VECTRUS INC | | |
| US92343X1000 | VERINT SYSTEMS INC | | |
| US9234511080 | VERITEX HOLDINGS INC | | |
| US92343V1044 | VERIZON COMMUNICATIONS INC | | |
| US92531L2079 | VERSO CORP - A | | |
| US92556H2067 | VIACOMCBS INC - CLASS B | | |
| US9266131005 | VIELA BIO INC | | |
| US9271074091 | VILLAGE SUPER MARKET-CLASS A | | |
| FR0000125486 | VINCI SA | | |
| US92823T1088 | VIRNETX HOLDING CORP | | |
| US92828Q1094 | VIRTUS INVESTMENT PARTNERS | | |
| US9282981086 | VISHAY INTERTECHNOLOGY INC | | |
| US92840M1027 | VISTRA CORP | | |
| US9285421098 | VIVINT SMART HOME INC | | |
| AT0000937503 | VOESTALPINE AG | | |
| DE0007664005 | VOLKSWAGEN AG | | |
| DE0007664039 | VOLKSWAGEN AG-PREF | | |
| NL0009432491 | VOPAK | | |
| US9297401088 | WABTEC CORP | | |
| US9300591008 | WADDELL & REED FINANCIAL-A | | |
| US9314271084 | WALGREENS BOOTS ALLIANCE INC | | |
| US93148P1021 | WALKER & DUNLOP INC | | |
| US9406101082 | WASHINGTON TRUST BANCORP | | |
| US94188P1012 | WATERSTONE FINANCIAL INC | | |
| US9488491047 | WEIS MARKETS INC | | |
| JP3274280001 | WELCIA HOLDINGS CO LTD | | |
| US9497461015 | WELLS FARGO & CO | | |
| US9507551086 | WERNER ENTERPRISES INC | | |
| US9508101014 | WESBANCO INC | | |
| US95082P1057 | WESCO INTERNATIONAL INC | | |
| US95123P1066 | WEST BANCORPORATION | | |
| JP3659000008 | WEST JAPAN RAILWAY CO | | |
| US9581021055 | WESTERN DIGITAL CORP | | |
| US9598021098 | WESTERN UNION CO | | |
| US9617651040 | WESTWOOD HOLDINGS GROUP INC | | |
| US96758W1018 | WIDEPENWEST INC | | |
| US9780971035 | WOLVERINE WORLD WIDE INC | | |
| US98138J2069 | WORKHORSE GROUP INC | | |
| US9814191048 | WORLD ACCEPTANCE CORP | | |
| US9814751064 | WORLD FUEL SERVICES CORP | | |
| US9818111026 | WORTHINGTON INDUSTRIES | | |
| | WRAP TECHNOLOGIES INC | | |



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