

29 November 2017

ASX Limited  
ASX Market Announcements Office  
Exchange Centre  
20 Bridge Street  
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**Schroder Investment Management Australia Limited**  
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## Schroder Real Return Fund (Managed Fund)

### Quarterly holdings disclosure for quarter ending 30 September 2017

Holdings on a full look through basis as at 30 September 2017

Asset Name	Weight
1011778 BC UNLIMITED LIABILITY CO 4.25% 20240515	0.004%
1011778 BC UNLIMITED LIABILITY CO 5% 20251015	0.002%
1011778 BC UNLIMITED LIABILITY CO 6% 20220401	0.002%
1MALAYSIA SUKUK GLOBAL BHD 3.179% 20260427	0.001%
1MDB GLOBAL INVESTMENTS LTD 4.4% 20230309	0.015%
21ST CENTURY FOX	0.009%
21ST CENTURY FOX	0.000%
3I GROUP	0.007%
3M CO	0.016%
3M CO 1.625% 20190615	0.002%
3M CO 1.625% 20210919	0.002%
3M CO 2% 20200807	0.002%
3M CO 2% 20220626	0.002%
3SBIO INC	0.001%
58.COM INC	0.001%
A2 MILK COMPANY	0.002%
AAC TECHNOLOGIES HOLDINGS	0.010%
ABACUS PROPERTY GROUP	-0.021%
ABB FINANCE (AUSTRALIA) PTY LTD 4.25% 20171122	0.005%

Please note that some holdings may have a negative weighting. This is due to the futures allocation, not physical holding.

Total holdings may not equal 100% due to rounding

Asset Name	Weight
ABB FINANCE USA INC 2.875% 20220508	0.004%
ABB INDIA LTD	0.000%
ABB LTD	0.014%
ABBEY NATIONAL PLC 2% 20190114	0.002%
ABBEY NATIONAL PLC 2.35% 20190910	0.003%
ABBEY NATIONAL PLC 2.375% 20200316	0.003%
ABBEY NATIONAL PLC 2.5% 20190314	0.005%
ABBEY NATIONAL PLC 2.625% 20200716	0.001%
ABBEY NATIONAL TREASURY SERVICES PLC 0.875% 20200113	0.002%
ABBEY NATIONAL TREASURY SERVICES PLC 0.875% 20201125	0.002%
ABBEY NATIONAL TREASURY SERVICES PLC 1.125% 20220114	0.001%
ABBEY NATIONAL TREASURY SERVICES PLC 1.125% 20250310	0.001%
ABBOTT LABORATORIES 2% 20180915	0.002%
ABBOTT LABORATORIES 2% 20200315	0.002%
ABBOTT LABORATORIES 2.35% 20191122	0.009%
ABBOTT LABORATORIES 2.55% 20220315	0.002%
ABBOTT LABORATORIES 2.8% 20200915	0.002%
ABBOTT LABORATORIES 2.9% 20211130	0.010%
ABBOTT LABORATORIES 4.125% 20200527	0.002%
ABBOTT LABORATORIES 5.125% 20190401	0.003%
ABBOTT LABS	0.011%
ABBVIE INC	0.026%
ABBVIE INC 0.375% 20191118	0.003%
ABBVIE INC 1.375% 20240517	0.003%
ABBVIE INC 2% 20181106	0.003%
ABBVIE INC 2.125% 20281117	0.001%
ABBVIE INC 2.3% 20210514	0.006%
ABBVIE INC 2.5% 20200514	0.012%
ABERTIS INFRAESTRUCTUR	0.008%
ABERTIS INFRAESTRUCTURAS SA 1% 20270227	0.001%
ABERTIS INFRAESTRUCTURAS SA 1.375% 20260520	0.002%
ABERTIS INFRAESTRUCTURAS SA 2.5% 20250227	0.002%
ABERTIS INFRAESTRUCTURAS SA 3.75% 20230620	0.001%
ABN AMRO BANK NV 0.625% 20220531	0.001%
ABN AMRO BANK NV 0.75% 20200609	0.001%
ABN AMRO BANK NV 1% 20250416	0.003%
ABN AMRO BANK NV 2.125% 20201126	0.002%
ABN AMRO BANK NV 2.5% 20231129	0.002%
ABN AMRO BANK NV 3.25% 20200409	0.037%
ABN AMRO BANK NV 4.125% 20220328	0.003%
ABN AMRO BANK NV 4.75% 20190111	0.002%
ABN AMRO BANK NV 4.75% 20190205	0.004%
ABN AMRO BANK NV 6.375% 20210427	0.003%
ABN AMRO BANK NV 7.125% 20220706	0.002%
ABN AMRO GROUP NV	0.001%

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Asset Name	Weight
ABOITIZ EQTY VEN (PHP1	0.001%
ABOITIZ POWER CORP	0.001%
ACADIA HEALTHCARE CO INC 5.625% 20230215	0.001%
ACC LIMITED	0.000%
ACCENTURE PLC IRELAND	-0.038%
ACCOR	0.001%
ACE INA HOLDINGS INC 2.3% 20201103	0.004%
ACE INA HOLDINGS INC 5.9% 20190615	0.002%
ACER INC.	0.001%
ACOM	0.000%
ACONEX LIMITED	0.000%
ACS ACTIVIDADES CO (ES	0.001%
ACTAVIS FUNDING SCS 2.45% 20190615	0.002%
ACTAVIS FUNDING SCS 3% 20200312	0.012%
ACTAVIS FUNDING SCS 3.45% 20220315	0.010%
ACTIVISION BLIZZARD INC	-0.016%
ACTIVISION BLIZZARD INC 2.3% 20210915	0.002%
ACTIVISION BLIZZARD INC 2.6% 20220615	0.001%
ACUITY BRANDS INC	0.001%
ACUITY BRANDS LIGHTING INC 6% 20191215	0.001%
ADANI ENTERPRISES	0.000%
ADANI PORTS AND SPECIAL ECONOMIC ZONE	0.002%
ADANI POWER	0.000%
ADARO ENERGY TBK PT	0.001%
ADCB FINANCE CAYMAN LTD 4.75% 20190528	0.060%
ADECCO GROUP AG	0.009%
ADELAIDE BRIGHTON LIMITED	0.001%
ADIDAS	0.010%
ADMIRAL GROUP PLC	0.000%
ADOBE SYS INC	-0.031%
ADOBE SYSTEMS INC 4.75% 20200201	0.003%
ADT CORP 3.5% 20220715	0.002%
ADT CORP 4.125% 20230615	0.002%
ADT CORP 6.25% 20211015	0.003%
ADVANCE AUTO PARTS INC	0.000%
ADVANCE AUTO PARTS INC 4.5% 20220115	0.001%
ADVANCE AUTO PARTS INC 5.75% 20200501	0.001%
ADVANCED INFO SERVICES	0.003%
ADVANCED MICRO DEVICES INC	0.000%
ADVANCED SEMICONDUCTOR	0.003%
ADVANTECH CO. LTD.	0.001%
AECOM TECHNOLOGY CORP 5.125% 20270315	0.002%
AECOM TECHNOLOGY CORP 5.75% 20221015	0.002%
AECOM TECHNOLOGY CORP 5.875% 20241015	0.002%
AEGON	0.001%

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Asset Name	Weight
AEGON FUNDING CO LLC 5.75% 20201215	0.002%
AENA SME S.A.	0.008%
AEON	0.001%
AEON FINANCIAL SERVICE	0.000%
AEON MALL	0.000%
AERCAP HOLDINGS NV	0.001%
AERCAP IRELAND CAPITAL LTD 3.5% 20220526	0.002%
AERCAP IRELAND CAPITAL LTD 3.75% 20190515	0.004%
AERCAP IRELAND CAPITAL LTD 3.95% 20220201	0.003%
AERCAP IRELAND CAPITAL LTD 4.25% 20200701	0.002%
AERCAP IRELAND CAPITAL LTD 4.5% 20210515	0.004%
AERCAP IRELAND CAPITAL LTD 4.625% 20201030	0.004%
AERCAP IRELAND CAPITAL LTD 4.625% 20220701	0.002%
AERCAP IRELAND CAPITAL LTD 5% 20211001	0.003%
AEROPORTS DE PARIS	0.000%
AES CORP	0.016%
AES CORP 4.875% 20230515	0.002%
AES CORP 5.125% 20270901	0.001%
AES CORP 5.5% 20240315	0.002%
AES CORP 5.5% 20250415	0.002%
AES CORP 6% 20260515	0.001%
AES CORP 7.375% 20210701	0.002%
AES CORP 8% 20200601	0.000%
AETNA INC 2.2% 20190315	0.001%
AETNA INC 4.125% 20210601	0.002%
AETNA INC NEW	0.008%
AFFILIATED MANAGERS GROUP	0.000%
AFLAC INC	0.003%
AFLAC INC 2.4% 20200316	0.002%
AFLAC INC 4% 20220215	0.001%
AFRICAN DEVELOPMENT BANK 2.75% 20200203	0.002%
AFRICAN DEVELOPMENT BANK 3.5% 20180131	0.003%
AFRICAN DEVELOPMENT BANK 4% 20250110	0.003%
AFRICAN DEVELOPMENT BANK 4.75% 20240306	0.011%
AFRICAN DEVELOPMENT BANK 5.25% 20220323	0.022%
AGCO CORP	0.001%
AGEAS	0.001%
AGILE GROUP HOLDINGS	0.001%
AGILENT TECHNOLOGIES INC	0.009%
AGILENT TECHNOLOGIES INC 5% 20200715	0.002%
AGL CAPITAL CORP 3.5% 20210915	0.001%
AGL CAPITAL CORP 5.25% 20190815	0.001%
AGL ENERGY LIMITED	0.138%
AGL ENERGY LTD 5% 20211105	0.025%
AGNC INVESTMENT	0.001%

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Asset Name	Weight
AGNICO EAGLE MINES LTD	0.007%
AGRICULTURAL BANK OF C	0.011%
AGRIUM INC	0.010%
AGRIUM INC 6.75% 20190115	0.002%
AIA Group Ord Shs	0.061%
AIR CANADA 7.75% 20210415	0.001%
AIR CHINA LIMITED	0.001%
AIR LEASE CORP 2.125% 20200115	0.002%
AIR LEASE CORP 2.625% 20180904	0.002%
AIR LEASE CORP 2.625% 20220701	0.002%
AIR LEASE CORP 3.375% 20190115	0.002%
AIR LEASE CORP 3.375% 20210601	0.002%
AIR LEASE CORP 3.75% 20220201	0.002%
AIR LEASE CORP 3.875% 20210401	0.002%
AIR LEASE CORP 4.75% 20200301	0.001%
AIR LIQUIDE	0.007%
AIR LIQUIDE FINANCE 0.125% 20200613	0.002%
AIR LIQUIDE FINANCE 0.5% 20220613	0.001%
AIR LIQUIDE FINANCE 0.75% 20240613	0.001%
AIR LIQUIDE FINANCE 1% 20270308	0.000%
AIR LIQUIDE FINANCE 1.25% 20250603	0.001%
AIR LIQUIDE FINANCE 1.25% 20280613	0.002%
AIR LIQUIDE FINANCE 1.875% 20240605	0.001%
AIR LIQUIDE FINANCE 2.125% 20211015	0.001%
AIR PRODS & CHEMS INC	0.008%
AIR PRODUCTS AND CHEMICALS INC 3% 20211103	0.001%
AIR PRODUCTS AND CHEMICALS INC 4.375% 20190821	0.001%
AIR WATER	0.000%
AIRASIA BHD	0.001%
AIRBUS	0.009%
AIRCASTLE LTD 4.125% 20240501	0.001%
AIRCASTLE LTD 4.625% 20181215	0.001%
AIRCASTLE LTD 5% 20230401	0.001%
AIRCASTLE LTD 5.125% 20210315	0.001%
AIRCASTLE LTD 5.5% 20220215	0.001%
AIRCASTLE LTD 6.25% 20191201	0.001%
AIRGAS INC 3.05% 20200801	0.001%
AIRPORTS OF THAILAND P	0.003%
AIRSERVICES AUSTRALIA 2.75% 20230515	0.003%
AIRSERVICES AUSTRALIA 3.25% 20260515	0.002%
AIRSERVICES AUSTRALIA 4.75% 20201119	0.004%
AISIN SEIKI	0.001%
AJINOMOTO	0.001%
AK STEEL CORP 7% 20270315	0.001%
AK STEEL CORP 7.625% 20211001	0.001%

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Asset Name	Weight
AKAMAI TECHNOLOGIES INC	-0.005%
AKZO NOBEL	0.008%
ALABAMA POWER CO 2.45% 20220330	0.002%
ALASKA AIR GROUP INC	-0.001%
ALBEMARLE CORP	0.008%
ALBERTA, PROVINCE OF 3.1% 20261214	0.001%
ALBERTSONS COMPANIES LLC 5.75% 20250315	0.002%
ALBERTSONS COMPANIES LLC 6.625% 20240615	0.003%
ALCOA INC 5.125% 20241001	0.003%
ALCOA INC 5.4% 20210415	0.003%
ALCOA INC 5.72% 20190223	0.001%
ALCOA INC 5.87% 20220223	0.002%
ALCOA INC 6.15% 20200815	0.003%
ALCOA NEDERLAND HOLDING BV 6.75% 20240930	0.002%
ALCOA NEDERLAND HOLDING BV 7% 20260930	0.001%
ALE DIRECT PROPERTY TRUST 4% 20220820	0.008%
ALE DIRECT PROPERTY TRUST 5% 20200820	0.007%
ALERE INC 6.375% 20230701	0.001%
ALERE INC 6.5% 20200615	0.001%
ALERE INC 7.25% 20180701	0.001%
ALERIS INTERNATIONAL INC 7.875% 20201101	0.001%
ALERIS INTERNATIONAL INC 9.5% 20210401	0.002%
ALEXANDRIA REAL ESTATE EQUITIES INC 2.75% 20200115	0.001%
ALEXANDRIA REAL ESTATE EQUITIES INC 4.6% 20220401	0.002%
ALEXANDRIA RL EST	0.000%
ALEXION PHARMACEUTICALS INC	0.008%
ALFA LAVAL AB	0.001%
ALFRESA HOLDINGS CORP	0.000%
ALGECO SCOTSMAN GLOBAL FINANCE PLC 10.75% 20191015	0.001%
ALGECO SCOTSMAN GLOBAL FINANCE PLC 8.5% 20181015	0.002%
ALIBABA COM CORP 2.5% 20191128	0.007%
ALIBABA COM CORP 3.125% 20211128	0.005%
ALIBABA GROUP HOLDING	0.031%
ALIBABA HEALTH INFORMATION TECH LTD	0.001%
ALIBABA PICTURES GROUP LIMITED	0.001%
ALIGN TECHNOLOGY INC	0.005%
ALIMENTATION COUCHE TARD INC B	0.009%
ALKERMES INC	0.001%
ALLEGHANY CORP 4.95% 20220627	0.001%
ALLEGHANY CORP 5.625% 20200915	0.001%
ALLEGHENY TECHNOLOGIES INC 5.875% 20230815	0.001%
ALLEGHENY TECHNOLOGIES INC 5.95% 20210115	0.001%
ALLEGION PLC	0.000%
ALLEGION US HOLDING CO INC 5.75% 20211001	0.001%
ALLERGAN INC 3.375% 20200915	0.002%

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Asset Name	Weight
ALLERGAN PLC	0.013%
ALLIANCE BANK MALAYSIA	0.000%
ALLIANCE DATA SYSTEMS CORP	-0.005%
ALLIANCE GLOBAL GP (PH	0.001%
ALLIANT ENERGY CORP	0.021%
ALLIANZ FINANCE II BV 1.375% 20310421	0.001%
ALLIANZ FINANCE II BV 3% 20280313	0.002%
ALLIANZ FINANCE II BV 3.5% 20220214	0.003%
ALLIANZ FINANCE II BV 4.75% 20190722	0.003%
ALLIANZ SE	0.003%
ALLIED WORLD ASSURANCE CO HLDGS LTD 5.5% 20201115	0.001%
ALLISON TRANSMISSION INC 5% 20241001	0.002%
ALLSTATE CORP	0.007%
ALLSTATE CORP 7.45% 20190516	0.001%
ALLY FINANCIAL INC	0.001%
ALLY FINANCIAL INC 3.25% 20181105	0.001%
ALLY FINANCIAL INC 3.5% 20190127	0.001%
ALLY FINANCIAL INC 3.6% 20180521	0.001%
ALLY FINANCIAL INC 3.75% 20191118	0.002%
ALLY FINANCIAL INC 4.125% 20200330	0.002%
ALLY FINANCIAL INC 4.125% 20220213	0.001%
ALLY FINANCIAL INC 4.25% 20210415	0.002%
ALLY FINANCIAL INC 4.625% 20220519	0.001%
ALLY FINANCIAL INC 4.625% 20250330	0.001%
ALLY FINANCIAL INC 4.75% 20180910	0.001%
ALLY FINANCIAL INC 5.125% 20240930	0.002%
ALLY FINANCIAL INC 5.75% 20251120	0.003%
ALLY FINANCIAL INC 7.5% 20200915	0.001%
ALLY FINANCIAL INC 8% 20181231	0.001%
ALLY FINANCIAL INC 8% 20200315	0.003%
ALPHA BANK S.A. (CR)	0.003%
ALPHABET INC 3.625% 20210519	0.003%
ALPHABET INC A	-0.163%
ALPHABET INC C	-0.048%
ALPS ELECTRIC	0.001%
ALS LIMITED	0.163%
ALSTOM	0.001%
ALTAGAS LTD	0.000%
ALTERA CORP 2.5% 20181115	0.002%
ALTERRA FINANCE LLC 6.25% 20200930	0.001%
ALTICE A	0.007%
ALTICE B	0.000%
ALTICE FINANCING SA 6.5% 20220115	0.002%
ALTICE FINANCING SA 6.625% 20230215	0.005%
ALTICE FINANCING SA 7.5% 20260515	0.007%

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Asset Name	Weight
ALTICE FINCO SA 8.125% 20240115	0.001%
ALTICE LUXEMBOURG SA 7.625% 20250215	0.004%
ALTICE LUXEMBOURG SA 7.75% 20220515	0.007%
ALTICE US FINANCE I CORP 5.375% 20230715	0.003%
ALTICE US FINANCE I CORP 5.5% 20260515	0.004%
ALTIUM LIMITED	0.001%
ALTRIA GROUP INC	0.020%
ALTRIA GROUP INC 2.625% 20200114	0.003%
ALTRIA GROUP INC 2.85% 20220809	0.006%
ALTRIA GROUP INC 4.75% 20210505	0.005%
ALTRIA GROUP INC 9.25% 20190806	0.004%
ALTRIA GROUP INC 9.7% 20181110	0.003%
ALUMINA LIMITED	0.492%
ALUMINUM CORP OF CHINA	0.002%
AMADA HOLDINGS CO	0.000%
AMADEUS IT GROUP SA	0.010%
AMAZON COM INC	0.056%
AMAZON.COM INC 1.9% 20200821	0.003%
AMAZON.COM INC 2.6% 20191205	0.003%
AMAZON.COM INC 3.3% 20211205	0.003%
AMB PROPERTY LP 3.35% 20210201	0.002%
AMBER CIRCLE FUNDING LTD 3.25% 20221204	0.002%
AMBEV ON(NEW)	0.007%
AMBUJA CEMENTS LTD	0.001%
AMC ENTERTAINMENT HOLDINGS INC 5.875% 20261115	0.001%
AMC ENTERTAINMENT HOLDINGS INC 6.125% 20270515	0.001%
AMC ENTERTAINMENT INC 5.75% 20250615	0.001%
AMC NETWORKS INC 4.75% 20221215	0.001%
AMC NETWORKS INC 4.75% 20250801	0.002%
AMC NETWORKS INC 5% 20240401	0.002%
AMCOR LIMITED	0.016%
AMEREN CORP	0.038%
AMEREN CORP 2.7% 20201115	0.001%
AMERICA MOVIL S. A. B. DE C. V.	0.006%
AMERICA MOVIL SAB DE CV 1.5% 20240310	0.002%
AMERICA MOVIL SAB DE CV 2.125% 20280310	0.001%
AMERICA MOVIL SAB DE CV 3% 20210712	0.002%
AMERICA MOVIL SAB DE CV 3.125% 20220716	0.005%
AMERICA MOVIL SAB DE CV 3.259% 20230722	0.001%
AMERICA MOVIL SAB DE CV 4.125% 20191025	0.002%
AMERICA MOVIL SAB DE CV 4.75% 20220628	0.002%
AMERICA MOVIL SAB DE CV 5% 20191016	0.003%
AMERICA MOVIL SAB DE CV 5% 20200330	0.008%
AMERICAN AIRLINES GROUP	-0.001%
AMERICAN AXLE & MANUFACTURING INC 6.25% 20210315	0.001%

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Asset Name	Weight
AMERICAN AXLE & MANUFACTURING INC 6.25% 20250401	0.002%
AMERICAN AXLE & MANUFACTURING INC 6.5% 20270401	0.001%
AMERICAN AXLE & MANUFACTURING INC 6.625% 20221015	0.001%
AMERICAN CAMPUS COMMUNITIES OPERATING PARTNERSHIP 3.35% 20201001	0.001%
AMERICAN ELEC PWR INC	0.081%
AMERICAN ENERGY OHIO HOLDINGS LLC 10% 20220401	0.004%
AMERICAN EXPRESS CO	0.016%
AMERICAN EXPRESS CO 2.5% 20220801	0.006%
AMERICAN EXPRESS CO 8.125% 20190520	0.002%
AMERICAN EXPRESS CREDIT CORP 1.7% 20191030	0.002%
AMERICAN EXPRESS CREDIT CORP 1.875% 20181105	0.002%
AMERICAN EXPRESS CREDIT CORP 1.875% 20190503	0.005%
AMERICAN EXPRESS CREDIT CORP 2.125% 20190318	0.004%
AMERICAN EXPRESS CREDIT CORP 2.2% 20200303	0.007%
AMERICAN EXPRESS CREDIT CORP 2.25% 20190815	0.005%
AMERICAN EXPRESS CREDIT CORP 2.25% 20210505	0.006%
AMERICAN EXPRESS CREDIT CORP 2.375% 20200526	0.006%
AMERICAN EXPRESS CREDIT CORP 2.6% 20200914	0.005%
AMERICAN EXPRESS CREDIT CORP 2.7% 20220303	0.006%
AMERICAN FINANCIAL GROUP INC 9.875% 20190615	0.001%
AMERICAN FINL GROUP INC OHIO	0.001%
AMERICAN HONDA FINANCE CORP 1.2% 20190712	0.004%
AMERICAN HONDA FINANCE CORP 1.5% 20181119	0.001%
AMERICAN HONDA FINANCE CORP 1.65% 20210712	0.002%
AMERICAN HONDA FINANCE CORP 1.7% 20190222	0.002%
AMERICAN HONDA FINANCE CORP 1.7% 20210909	0.003%
AMERICAN HONDA FINANCE CORP 1.95% 20200720	0.002%
AMERICAN HONDA FINANCE CORP 2% 20200214	0.002%
AMERICAN HONDA FINANCE CORP 2.125% 20181010	0.003%
AMERICAN HONDA FINANCE CORP 2.15% 20200313	0.001%
AMERICAN HONDA FINANCE CORP 2.25% 20190815	0.003%
AMERICAN HONDA FINANCE CORP 2.45% 20200924	0.003%
AMERICAN INTERNATIONAL GROUP INC 2.3% 20190716	0.003%
AMERICAN INTERNATIONAL GROUP INC 3.3% 20210301	0.005%
AMERICAN INTERNATIONAL GROUP INC 3.375% 20200815	0.002%
AMERICAN INTERNATIONAL GROUP INC 4.875% 20220601	0.005%
AMERICAN INTERNATIONAL GROUP INC 6.4% 20201215	0.003%
AMERICAN INTL GROUP INC	0.003%
AMERICAN TOWER CORP 2.25% 20220115	0.002%
AMERICAN TOWER CORP 2.8% 20200601	0.002%
AMERICAN TOWER CORP 3.3% 20210215	0.003%
AMERICAN TOWER CORP 3.4% 20190215	0.003%
AMERICAN TOWER CORP 3.45% 20210915	0.002%
AMERICAN TOWER CORP 4.7% 20220315	0.002%
AMERICAN TOWER CORP 5.05% 20200901	0.002%

Asset Name	Weight
AMERICAN TOWER CORP 5.9% 20211101	0.002%
AMERICAN TOWER REIT	0.011%
AMERICAN WTR WKS CO INC NEW	0.041%
AMERIGAS PARTNERS LP 5.5% 20250520	0.002%
AMERIGAS PARTNERS LP 5.625% 20240520	0.002%
AMERIGAS PARTNERS LP 5.75% 20270520	0.001%
AMERIGAS PARTNERS LP 5.875% 20260820	0.002%
AMERIPRISE FINANCIAL INC 5.3% 20200315	0.003%
AMERIPRISE FINANCIAL INC 7.3% 20190628	0.001%
AMERIPRISE FINL INC	0.009%
AMERISOURCEBERGEN CORP	0.005%
AMERISOURCEBERGEN CORP 3.5% 20211115	0.002%
AMERISOURCEBERGEN CORP 4.875% 20191115	0.001%
AMETEK INC NEW	0.010%
AMGEN INC	0.026%
AMGEN INC 1.85% 20210819	0.002%
AMGEN INC 1.9% 20190510	0.002%
AMGEN INC 2.125% 20200501	0.002%
AMGEN INC 2.2% 20190522	0.005%
AMGEN INC 2.2% 20200511	0.002%
AMGEN INC 2.65% 20220511	0.005%
AMGEN INC 2.7% 20220501	0.002%
AMGEN INC 3.45% 20201001	0.003%
AMGEN INC 3.625% 20220515	0.003%
AMGEN INC 3.875% 20211115	0.006%
AMGEN INC 4.1% 20210615	0.003%
AMGEN INC 4.5% 20200315	0.001%
AMGEN INC 5.7% 20190201	0.003%
AMMB HOLDINGS BHD	0.001%
AMOREPACIFIC CORP PR	0.001%
AMOREPACIFIC CORP.	0.003%
AMOREPACIFIC GROUP	0.001%
AMP CAPITAL WHOLESALE OFFICE FUND 4.75% 20211007	0.027%
AMP LIMITED	0.017%
AMPHENOL CORP 2.2% 20200401	0.001%
AMPHENOL CORP 2.55% 20190130	0.002%
AMPHENOL CORP 3.125% 20210915	0.001%
AMPHENOL CORP 4% 20220201	0.002%
AMPHENOL CORP NEW	0.009%
AMR CORP 4.625% 20200301	0.001%
AMR CORP 5.5% 20191001	0.002%
AMR CORP 6.125% 20180601	0.001%
AMT MANAGEMENT LIMITED 5.5% 20201209	0.004%
ANA HOLDINGS INC	0.001%
ANADARKO PETE CORP	0.009%

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Asset Name	Weight
ANADARKO PETROLEUM CORP 4.85% 20210315	0.003%
ANADARKO PETROLEUM CORP 6.95% 20190615	0.001%
ANADARKO PETROLEUM CORP 8.7% 20190315	0.002%
ANALOG DEVICES INC	0.008%
ANALOG DEVICES INC 2.5% 20211205	0.001%
ANDEAVOR	0.007%
ANDREW CORP 5% 20270315	0.002%
ANDRITZ	0.000%
ANGANG NEW STEEL CO. L	0.000%
ANGLO AMERICAN CAPITAL PLC 3.625% 20200514	0.001%
ANGLO AMERICAN CAPITAL PLC 4.125% 20210415	0.001%
ANGLO AMERICAN CAPITAL PLC 4.125% 20220927	0.001%
ANGLO AMERICAN CAPITAL PLC 4.45% 20200927	0.001%
ANGLO AMERICAN CAPITAL PLC 4.75% 20270410	0.001%
ANGLO AMERICAN CAPITAL PLC 4.875% 20250514	0.001%
ANGLO AMERICAN CAPITAL PLC 9.375% 20190408	0.002%
ANGLO AMERICAN PLC	0.010%
ANGOLA, REPUBLIC OF (GOVERNMENT) 9.5% 20251112	0.009%
ANHEUSER-BUSCH CO INC 5% 20190301	0.001%
ANHEUSER-BUSCH INBEV	0.022%
ANHEUSER-BUSCH INBEV FINANCE INC 0.875% 20220317	0.003%
ANHEUSER-BUSCH INBEV FINANCE INC 1.9% 20190201	0.013%
ANHEUSER-BUSCH INBEV FINANCE INC 2.15% 20190201	0.004%
ANHEUSER-BUSCH INBEV FINANCE INC 2.65% 20210201	0.025%
ANHEUSER-BUSCH INBEV NV 0.8% 20230420	0.002%
ANHEUSER-BUSCH INBEV NV 1.5% 20300418	0.002%
ANHEUSER-BUSCH INBEV NV 1.95% 20210930	0.001%
ANHEUSER-BUSCH INBEV NV 2.7% 20260331	0.002%
ANHEUSER-BUSCH INBEV NV 3.25% 20330124	0.001%
ANHEUSER-BUSCH INBEV SA NV 0.625% 20200317	0.003%
ANHEUSER-BUSCH INBEV SA NV 1.5% 20250317	0.004%
ANHEUSER-BUSCH INBEV SA NV 2% 20191216	0.002%
ANHEUSER-BUSCH INBEV SA NV 2% 20280317	0.006%
ANHEUSER-BUSCH INBEV SA NV 2.25% 20200924	0.002%
ANHEUSER-BUSCH INBEV SA NV 2.75% 20360317	0.006%
ANHEUSER-BUSCH INBEV SA NV 2.875% 20240925	0.002%
ANHEUSER-BUSCH INBEV SA NV 4% 20210602	0.002%
ANHEUSER-BUSCH INBEV WORLDWIDE INC 2.5% 20220715	0.010%
ANHEUSER-BUSCH INBEV WORLDWIDE INC 3.75% 20220115	0.008%
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.375% 20210215	0.002%
ANHEUSER-BUSCH INBEV WORLDWIDE INC 5% 20200415	0.004%
ANHEUSER-BUSCH INBEV WORLDWIDE INC 5.375% 20200115	0.008%
ANHEUSER-BUSCH INBEV WORLDWIDE INC 6.875% 20191115	0.004%
ANHEUSER-BUSCH INBEV WORLDWIDE INC 7.75% 20190115	0.009%
ANHUI CONCH CEMENT CO	0.002%

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Asset Name	Weight
ANHUI EXPRESSWAY CO LT	0.000%
ANHUI GUJING DISTILL -B	0.000%
ANIXTER INC 5.125% 20211001	0.001%
ANNALY CAP MGMT INC	0.010%
ANSELL LIMITED	0.002%
ANSYS INC	-0.006%
ANTA SPORTSPRODUCTS LI	0.002%
ANTERO RESOURCES CORP	0.000%
ANTERO RESOURCES CORP 5% 20250301	0.001%
ANTERO RESOURCES CORP 5.125% 20221201	0.003%
ANTERO RESOURCES CORP 5.625% 20230601	0.002%
ANTERO RESOURCES FINANCE CORP 5.375% 20211101	0.002%
ANTHEM INC	0.010%
ANTOFAGASTA HLDGS	0.000%
AON CORP 5% 20200930	0.002%
AON PLC	0.005%
AON PLC 2.8% 20210315	0.001%
AOZORA BANK	0.001%
AP MOLLER-MAERSK A	0.001%
AP MOLLER-MAERSK B	0.008%
APA GROUP	0.005%
APACHE CORP	0.008%
APACHE CORP 3.25% 20220415	0.003%
APACHE CORP 3.625% 20210201	0.002%
APACHE CORP 6.9% 20180915	0.001%
APN OUTDOOR GROUP LIMITED	0.000%
APPALACHIAN POWER CO 4.6% 20210330	0.001%
APPLE INC	0.138%
APPLE INC 0.875% 20250524	0.002%
APPLE INC 1% 20221110	0.002%
APPLE INC 1.1% 20190802	0.004%
APPLE INC 1.375% 20240117	0.002%
APPLE INC 1.375% 20290524	0.002%
APPLE INC 1.55% 20190208	0.002%
APPLE INC 1.55% 20200207	0.004%
APPLE INC 1.55% 20210804	0.004%
APPLE INC 1.625% 20261110	0.002%
APPLE INC 1.7% 20190222	0.003%
APPLE INC 1.8% 20200511	0.003%
APPLE INC 1.9% 20200207	0.003%
APPLE INC 2% 20200506	0.004%
APPLE INC 2% 20270917	0.001%
APPLE INC 2.1% 20190506	0.007%
APPLE INC 2.15% 20220209	0.004%
APPLE INC 2.25% 20210223	0.010%

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Asset Name	Weight
APPLE INC 2.3% 20220511	0.003%
APPLE INC 2.5% 20220209	0.005%
APPLE INC 2.65% 20200610	0.008%
APPLE INC 2.7% 20220513	0.004%
APPLE INC 2.85% 20190828	0.009%
APPLE INC 2.85% 20210506	0.010%
APPLE INC 3.35% 20240110	0.004%
APPLE INC 3.6% 20260610	0.006%
APPLE INC 3.7% 20220828	0.021%
APPLIED MATERIALS INC 2.625% 20201001	0.002%
APPLIED MATERIALS INC 4.3% 20210615	0.003%
APPLIED MATLS INC	0.014%
APT INV MANAGE	-0.001%
APT PIPELINES LIMITED FRN CONS 30/9/2072	0.532%
APT PIPELINES LTD 3.75% 20231020	0.024%
APT PIPELINES LTD 7.75% 20200722	0.009%
APX GROUP INC 6.375% 20191201	0.001%
APX GROUP INC 7.625% 20230901	0.000%
APX GROUP INC 7.875% 20221201	0.002%
APX GROUP INC 8.75% 20201201	0.002%
AQUASURE FINANCE PTY LTD 5.75% 20201209	0.001%
ARAMARK	0.001%
ARAMARK CORP 4.75% 20260601	0.001%
ARAMARK CORP 5% 20250401	0.002%
ARAMARK CORP 5.125% 20240115	0.002%
ARB CORPORATION	0.001%
ARC PROPERTIES OPERATING PARTNERSHIP LP 3% 20190206	0.002%
ARC PROPERTIES OPERATING PARTNERSHIP LP 4.125% 20210601	0.001%
ARC RESOURCES LTD	0.000%
ARCELOR MITTAL	0.007%
ARCELORMITTAL SA 5.25% 20200805	0.002%
ARCELORMITTAL SA 5.5% 20210301	0.002%
ARCELORMITTAL SA 6.125% 20250601	0.001%
ARCELORMITTAL SA 6.5% 20220225	0.003%
ARCH CAP GROUP LTD	0.010%
ARCH MERGER SUB INC 8.5% 20250915	0.002%
ARCHER DANIELS MIDLAND CO	0.007%
ARCHER-DANIELS-MIDLAND CO 4.7% 20210301	0.002%
ARCONIC INC	0.000%
ARDAGH PACKAGING FINANCE PLC 4.25% 20220915	0.002%
ARDAGH PACKAGING FINANCE PLC 4.625% 20230515	0.002%
ARDAGH PACKAGING FINANCE PLC 6% 20210630	0.001%
ARDAGH PACKAGING FINANCE PLC 6% 20250215	0.004%
ARDAGH PACKAGING FINANCE PLC 7.25% 20240515	0.004%
ARDENT LEISURE GROUP	0.000%

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Asset Name	Weight
ARES CAPITAL CORP 3.625% 20220119	0.002%
ARES CAPITAL CORP 3.875% 20200115	0.002%
ARES CAPITAL CORP 4.875% 20181130	0.003%
ARGENTINA, REPUBLIC OF (GOVERNMENT) 1.33% 20381231	0.009%
ARGENTINA, REPUBLIC OF (GOVERNMENT) 6.25% 20190422	0.008%
ARGENTINA, REPUBLIC OF (GOVERNMENT) 6.625% 20280706	0.003%
ARGENTINA, REPUBLIC OF (GOVERNMENT) 6.875% 20210422	0.012%
ARGENTINA, REPUBLIC OF (GOVERNMENT) 7.125% 20360706	0.005%
ARGENTINA, REPUBLIC OF (GOVERNMENT) 7.5% 20260422	0.019%
ARGENTINA, REPUBLIC OF (GOVERNMENT) 7.625% 20460422	0.008%
ARGENTINA, REPUBLIC OF (GOVERNMENT) 8.28% 20331231	0.005%
ARGENTINA, REPUBLIC OF (GOVERNMENT) 8.28% 20331231	0.013%
ARISTA NETWORKS INC	0.001%
ARISTOCRAT LEISURE LIMITED	0.007%
ARISTOTLE HOLDING INC 2.25% 20190615	0.003%
ARISTOTLE HOLDING INC 3.3% 20210225	0.002%
ARISTOTLE HOLDING INC 3.9% 20220215	0.003%
ARISTOTLE HOLDING INC 4.75% 20211115	0.004%
ARIZONA PUBLIC SERVICE CO 8.75% 20190301	0.002%
ARKEMA SA	0.001%
ARROW ELECTRONICS INC 3.5% 20220401	0.001%
ARROW ELECTRS INC	0.001%
ASAHI GLASS	0.001%
ASAHI GROUP HOLDINGS	0.011%
ASAHI KASEI	0.009%
ASALEO CARE LIMITED	0.000%
ASCENDAS REAL ESTATE I	0.002%
ASCIANO FINANCE LTD 5.25% 20250519	0.039%
ASCIANO FINANCE LTD 5.4% 20270512	0.088%
ASHLAND INC 4.75% 20220815	0.003%
ASHOK LEYLAND	0.001%
ASHTREAD CAPITAL INC 4.125% 20250815	0.000%
ASHTREAD CAPITAL INC 4.375% 20270815	0.001%
ASHTREAD CAPITAL INC 5.625% 20241001	0.001%
ASHTREAD GROUP	0.010%
ASIA CEMENT CORP.	0.001%
ASIAN DEVELOPMENT BANK 2.75% 20220119	0.012%
ASIAN DEVELOPMENT BANK 2.8% 20210119	0.002%
ASIAN DEVELOPMENT BANK 3% 20261014	0.012%
ASIAN DEVELOPMENT BANK 3.4% 20270910	0.003%
ASIAN DEVELOPMENT BANK 3.5% 20180725	0.016%
ASIAN DEVELOPMENT BANK 3.5% 20190522	0.012%
ASIAN DEVELOPMENT BANK 3.75% 20250312	0.006%
ASIAN DEVELOPMENT BANK 4.5% 20230905	0.004%
ASIAN DEVELOPMENT BANK 5% 20220309	0.008%

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Asset Name	Weight
ASIAN DEVELOPMENT BANK 6% 20180222	0.006%
ASIAN DEVELOPMENT BANK 6.25% 20200305	0.011%
ASIAN PAINTS LIMITED	0.002%
ASICS	0.000%
ASM PACIFIC TECHNOLOGY	0.002%
ASML HOLDING	0.008%
ASSA ABLOY AB-B	0.011%
ASSICURAZIONI GENERALI SPA 2.875% 20200114	0.002%
ASSICURAZIONI GENERALI SPA 4.125% 20260504	0.002%
ASSICURAZIONI GENERALI SPA 5.125% 20240916	0.004%
ASSOCD BRIT FOODS	0.006%
ASSOCIATES CORPORATION OF NORTH AMERICA 6.95% 20181101	0.002%
ASSURANT INC	0.000%
ASTELLAS PHARMA	0.007%
ASTRA ARGO LESTARI	0.000%
ASTRA INTERNATIONAL TBK	0.011%
ASTRAZENECA	0.024%
ASTRAZENECA PLC 1.75% 20181116	0.003%
ASTRAZENECA PLC 1.95% 20190918	0.003%
ASTRAZENECA PLC 2.375% 20201116	0.005%
ASTRAZENECA PLC 2.375% 20220612	0.003%
ASTRO MALAYSIA HOLDINGS	0.001%
ASUSTEK COMPUTER INC.	0.003%
ASX LIMITED	0.367%
AT&T INC	0.036%
AT&T INC 1.05% 20230904	0.002%
AT&T INC 1.3% 20230905	0.002%
AT&T INC 1.45% 20220601	0.003%
AT&T INC 1.8% 20260904	0.002%
AT&T INC 1.875% 20201204	0.002%
AT&T INC 2.3% 20190311	0.006%
AT&T INC 2.35% 20290904	0.002%
AT&T INC 2.375% 20181127	0.005%
AT&T INC 2.4% 20240315	0.003%
AT&T INC 2.45% 20200630	0.010%
AT&T INC 2.45% 20350315	0.002%
AT&T INC 2.5% 20230315	0.003%
AT&T INC 2.6% 20291217	0.001%
AT&T INC 2.65% 20211217	0.001%
AT&T INC 2.8% 20210217	0.007%
AT&T INC 3% 20220215	0.006%
AT&T INC 3% 20220630	0.009%
AT&T INC 3.15% 20360904	0.003%
AT&T INC 3.2% 20220301	0.004%
AT&T INC 3.375% 20340315	0.001%

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Asset Name	Weight
AT&T INC 3.5% 20251217	0.002%
AT&T INC 3.55% 20321217	0.003%
AT&T INC 3.8% 20220315	0.005%
AT&T INC 3.875% 20210815	0.005%
AT&T INC 4.45% 20210515	0.004%
AT&T INC 4.6% 20210215	0.003%
AT&T INC 5% 20210301	0.005%
AT&T INC 5.2% 20200315	0.004%
AT&T INC 5.8% 20190215	0.008%
AT&T INC 5.875% 20191001	0.003%
ATCO LTD	0.000%
ATHENE HOLDING LTD	0.000%
ATLANTIA SPA	0.010%
ATLANTIA SPA 1.625% 20250203	0.001%
ATLANTIA SPA 1.875% 20270713	0.001%
ATLAS COPCO AB-A FR	0.003%
ATLAS COPCO AB-B FR	0.009%
ATMOS ENERGY CORP	0.001%
ATMOS ENERGY CORP 8.5% 20190315	0.002%
ATOS	0.010%
AU OPTRONICS CORP.	0.002%
AUCKLAND INTERNATIONAL AIRPORT LIMITED	0.000%
AUCKLAND INTERNATIONAL AIRPORT LTD 4.5% 20270923	0.002%
AUCKLAND, REGIONAL COUNCIL OF 2.9% 20270916	0.003%
AUCKLAND, REGIONAL COUNCIL OF 3.5% 20260309	0.003%
AURIZON HOLDINGS LIMITED	0.152%
AURIZON NETWORK PTY LTD 4% 20240621	0.029%
AURIZON NETWORK PTY LTD 5.75% 20201028	0.076%
AUROBINDO PHARMA	0.001%
AUSNET SERVICES LTD	0.002%
AUSTRALIA & NEW ZEALAND BANKING GR LTD	1.123%
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW YORK BRANCH) 1.6% 20190715	0.003%
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW YORK BRANCH) 2% 20181116	0.002%
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW YORK BRANCH) 2.05% 20190923	0.003%
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW YORK BRANCH) 2.125% 20200819	0.002%
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW YORK BRANCH) 2.25% 20190613	0.004%
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW YORK BRANCH) 2.3% 20210601	0.004%
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW YORK BRANCH) 2.55% 20211123	0.003%
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW YORK BRANCH) 2.625% 20220519	0.002%

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Asset Name	Weight
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW YORK BRANCH) 2.7% 20201116	0.003%
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 2.785% 20220307	2.051%
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 2.8% 20210816	0.006%
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 3.25% 20200603	0.003%
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 3.25% 20210407	0.004%
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 3.3% 20220307	0.006%
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 3.75% 20190725	0.004%
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 3.75% 20191111	0.004%
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 4% 20260722	0.063%
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 4.1% 20270928	0.003%
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 4.172% 20991231	1.350%
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 4.25% 20180417	0.001%
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 4.5% 20181106	0.009%
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 5% 20230816	0.011%
AUSTRALIA PACIFIC AIRPORTS (MELBOURNE) PTY LTD 4% 20220915	0.013%
AUSTRALIA PACIFIC AIRPORTS (MELBOURNE) PTY LTD 5% 20200604	0.020%
AUSTRALIA POST 4% 20261201	0.004%
AUSTRALIA POST 5% 20201113	0.005%
AUSTRALIA POST 5.5% 20231113	0.002%
AUSTRALIA, COMMONWEALTH OF (GOVERNMENT) 1.75% 20201121	0.375%
AUSTRALIA, COMMONWEALTH OF (GOVERNMENT) 2% 20211221	0.071%
AUSTRALIA, COMMONWEALTH OF (GOVERNMENT) 2.75% 20191021	0.235%
AUSTRALIA, COMMONWEALTH OF (GOVERNMENT) 2.75% 20240421	0.237%
AUSTRALIA, COMMONWEALTH OF (GOVERNMENT) 2.75% 20271121	0.202%
AUSTRALIA, COMMONWEALTH OF (GOVERNMENT) 2.75% 20281121	0.105%
AUSTRALIA, COMMONWEALTH OF (GOVERNMENT) 2.75% 20350621	0.067%
AUSTRALIA, COMMONWEALTH OF (GOVERNMENT) 3% 20470321	0.067%
AUSTRALIA, COMMONWEALTH OF (GOVERNMENT) 3.25% 20181021	0.159%
AUSTRALIA, COMMONWEALTH OF (GOVERNMENT) 3.25% 20250421	0.304%
AUSTRALIA, COMMONWEALTH OF (GOVERNMENT) 3.25% 20290421	0.172%
AUSTRALIA, COMMONWEALTH OF (GOVERNMENT) 3.25% 20390621	0.060%
AUSTRALIA, COMMONWEALTH OF (GOVERNMENT) 3.75% 20370421	0.107%
AUSTRALIA, COMMONWEALTH OF (GOVERNMENT) 4.25% 20260421	0.509%
AUSTRALIA, COMMONWEALTH OF (GOVERNMENT) 4.5% 20200415	0.243%
AUSTRALIA, COMMONWEALTH OF (GOVERNMENT) 4.5% 20330421	0.150%
AUSTRALIA, COMMONWEALTH OF (GOVERNMENT) 4.75% 20270421	0.316%
AUSTRALIA, COMMONWEALTH OF (GOVERNMENT) 5.25% 20190315	0.235%
AUSTRALIA, COMMONWEALTH OF (GOVERNMENT) 5.5% 20180121	0.108%
AUSTRALIA, COMMONWEALTH OF (GOVERNMENT) 5.5% 20230421	0.149%
AUSTRALIA, COMMONWEALTH OF (GOVERNMENT) 5.75% 20210515	0.291%
AUSTRALIA, COMMONWEALTH OF (GOVERNMENT) 5.75% 20220715	0.287%
AUSTRALIAN AGRICULTURAL CO LTD.	0.000%
AUSTRALIAN CAPITAL TERRITORY 2.5% 20260521	0.004%
AUSTRALIAN CAPITAL TERRITORY 4% 20240522	0.005%

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Asset Name	Weight
AUSTRALIAN CAPITAL TERRITORY 4.25% 20200522	0.008%
AUSTRALIAN CAPITAL TERRITORY 4.25% 20220411	0.009%
AUSTRALIAN CAPITAL TERRITORY 5.5% 20180607	0.005%
AUSTRALIAN CATHOLIC UNIVERSITY LTD 3.7% 20270803	0.002%
Australian Dollar	0.016%
AUSTRALIAN NATIONAL UNIVERSITY 3.98% 20251118	0.004%
AUSTRALIAN PHARMACEUTICAL INDUSTRIES	0.000%
AUSTRALIAN PRIME PROPERTY FUND RETAIL 3.75% 20240522	0.003%
AUSTRALIAN PRIME PROPERTY FUND RETAIL 4.5% 20171107	0.003%
AUSTRALIAN PRIME PROPERTY FUND RETAIL 5% 20191107	0.001%
AUSTRALIAN RAIL TRACK CORP LTD 3.75% 20191205	0.004%
AUSTRALIAN RAIL TRACK CORP LTD 4.5% 20241211	0.002%
AUSTRALIAN RAIL TRACK CORP LTD 7.25% 20171220	0.001%
AUSTRALIAN UNITY LTD 5.1683% 20201215	0.317%
AUTO TRADER GROUP PLC	0.000%
AUTODESK INC	-0.007%
AUTODESK INC 3.125% 20200615	0.001%
AUTOHOME INC	0.000%
AUTOLIV INC	0.005%
AUTOMATIC DATA PROCESSING INC	-0.018%
AUTOMATIC DATA PROCESSING INC 2.25% 20200915	0.003%
AUTOMOTIVE HOLDINGS GROUP LIMITED	0.037%
AUTONATION INC	0.000%
AUTONATION INC 3.35% 20210115	0.001%
AUTONATION INC 5.5% 20200201	0.001%
AUTOROUTES DU SUD DE LA FRANCE 1% 20260513	0.001%
AUTOROUTES DU SUD DE LA FRANCE 1.125% 20260420	0.001%
AUTOROUTES DU SUD DE LA FRANCE 1.25% 20270118	0.001%
AUTOROUTES DU SUD DE LA FRANCE 2.875% 20230118	0.002%
AUTOROUTES DU SUD DE LA FRANCE 2.95% 20240117	0.002%
AUTOROUTES DU SUD DE LA FRANCE 4.125% 20200413	0.002%
AUTOROUTES DU SUD DE LA FRANCE 5.625% 20220704	0.004%
AUTOROUTES DU SUD DE LA FRANCE 7.375% 20190320	0.002%
AUTOSTRADE PER L'ITALIA SPA 1.125% 20211104	0.001%
AUTOSTRADE PER L'ITALIA SPA 1.75% 20260626	0.002%
AUTOSTRADE PER L'ITALIA SPA 1.75% 20270201	0.000%
AUTOSTRADE PER L'ITALIA SPA 1.875% 20251104	0.001%
AUTOSTRADE PER L'ITALIA SPA 2.875% 20210226	0.002%
AUTOSTRADE PER L'ITALIA SPA 4.375% 20200316	0.001%
AUTOSTRADE PER L'ITALIA SPA 4.375% 20250916	0.001%
AUTOSTRADE PER L'ITALIA SPA 4.5% 20190208	0.002%
AUTOSTRADE PER L'ITALIA SPA 5.875% 20240609	0.002%
AUTOZONE INC	0.006%
AUTOZONE INC 3.7% 20220415	0.002%
AUTOZONE INC 4% 20201115	0.002%

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Asset Name	Weight
AVALONBAY COMM	0.011%
AVALONBAY COMMUNITIES INC 3.625% 20201001	0.001%
AVENUE SUPERMARTS LTD	0.000%
AVEO GROUP	0.001%
AVERY DENNISON CORP	0.000%
AVICHINA INDUSTRY & TE	0.001%
AVIS BUDGET CAR RENTAL LLC 5.125% 20220601	0.001%
AVIS BUDGET CAR RENTAL LLC 5.5% 20230401	0.002%
AVIVA	0.009%
AVNET INC	0.001%
AVNET INC 3.75% 20211201	0.001%
AVNET INC 5.875% 20200615	0.001%
AVON INTERNATIONAL OPERATIONS INC 7.875% 20220815	0.001%
AVON PRODUCTS INC 4.6% 20200315	0.001%
AVON PRODUCTS INC 5% 20230315	0.001%
AXA	0.000%
AXALTA COATING SYSTEMS	0.001%
AXEL SPRINGER AG	0.000%
AXIATA GROUP BHD	0.002%
AXIS BANK LTD	0.010%
AXIS CAPITAL HOLDINGS	0.000%
AXIS SPECIALITY FINANCE LLC 5.875% 20200601	0.002%
AYALA CORP	0.002%
AYALA LAND INC	0.003%
AZERBAIJAN, REPUBLIC OF (GOVERNMENT) 4.75% 20240318	0.007%
AZRIELI GROUP	0.000%
B&G FOODS INC 4.625% 20210601	0.001%
B&G FOODS INC 5.25% 20250401	0.001%
B3 SA BRASIL BOLSA BALCAO	0.011%
BABCOCK INTL GROUP	0.000%
BAE SYSTEMS PLC	0.013%
BAIC MOTOR CORPORATION LIMITED	0.001%
BAIDU INC 2.75% 20190609	0.003%
BAIDU INC 2.875% 20220706	0.003%
BAIDU INC 3% 20200630	0.002%
BAIDU INC ADR	0.015%
BAJAJ AUTO	0.001%
BAJAJ FINANCE ORD SHS	0.002%
BAJAJ FINSERV LTD	0.001%
BAJAJ HLDG & INVES	0.000%
BAKER HUGHES A	0.006%
BAKER HUGHES INC 3.2% 20210815	0.002%
BAKER HUGHES INC 7.5% 20181115	0.002%
BALL CORP	0.011%
BALL CORP 4% 20231115	0.003%

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Asset Name	Weight
BALL CORP 4.375% 20201215	0.002%
BALL CORP 5% 20220315	0.002%
BALL CORP 5.25% 20250701	0.003%
BALOISE HOLDING R	0.001%
BALTIMORE GAS AND ELECTRIC CO 3.5% 20211115	0.001%
BANCO BILBAO VIZCAYA ARGENTARIA SA 0.625% 20220117	0.002%
BANCO BILBAO VIZCAYA ARGENTARIA SA 1% 20210120	0.001%
BANCO BILBAO VIZCAYA ARGENTARIA SA 3% 20201020	0.003%
BANCO BILBAO VIZCAYA ARGENTARIA SA 3.5% 20270210	0.002%
BANCO BRADESCO S A	0.011%
BANCO DE SABADELL	0.009%
BANCO DO BRASIL ON	0.005%
BANCO NACIONAL DE COMERCIO EXTERIOR SNC (CAYMAN ISLANDS BRANCH) 4.375% 20251014	0.002%
BANCO NACIONAL DE DESENVOLVIMENTO ECONOMICO E SOCIAL 5.75% 20230926	0.004%
BANCO NACIONAL DE DESENVOLVIMENTO ECONOMICO E SOCIAL 6.5% 20190610	0.003%
BANCO SANTANDER SA	0.017%
BANCO SANTANDER SA 1.375% 20220209	0.002%
BANCO SANTANDER SA 3.5% 20220411	0.003%
BANCOLOMBIA S A	0.005%
BANCOLOMBIA SA 5.95% 20210603	0.004%
BANDAI NAMCO HOLDINGS INC	0.001%
BANGKOK BANK LTD. (ALI	0.001%
BANGKOK DUSIT MEDICAL	0.002%
BANGKOK EXPRESSWAY & METRO PCL	0.001%
BANGKOK LIFE ASSURANCE	0.000%
BANK CENTRAL ASIA TBK	0.012%
BANK DANAMON	0.001%
BANK HAPOALIM	0.001%
BANK LEUMI	0.001%
BANK MANDIRI	0.004%
BANK NEDERLANDSE GEMEENTEN NV 3.25% 20250715	0.008%
BANK NEDERLANDSE GEMEENTEN NV 3.25% 20260824	0.007%
BANK NEDERLANDSE GEMEENTEN NV 3.5% 20190917	0.002%
BANK NEDERLANDSE GEMEENTEN NV 3.5% 20270719	0.005%
BANK NEDERLANDSE GEMEENTEN NV 3.75% 20180221	0.006%
BANK NEDERLANDSE GEMEENTEN NV 4.75% 20230306	0.015%
BANK NEDERLANDSE GEMEENTEN NV 5.25% 20240520	0.021%
BANK NEDERLANDSE GEMEENTEN NV 5.5% 20220523	0.005%
BANK NEDERLANDSE GEMEENTEN NV 6.75% 20180302	0.006%
BANK NEGARA INDONESIA	0.002%
BANK NOVA SCOTIA HALIFAX	0.009%
BANK OF AMERICA CORP 0.736% 20220207	0.002%
BANK OF AMERICA CORP 0.75% 20230726	0.002%
BANK OF AMERICA CORP 1.375% 20210910	0.002%

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Asset Name	Weight
BANK OF AMERICA CORP 1.375% 20250326	0.001%
BANK OF AMERICA CORP 1.379% 20250207	0.002%
BANK OF AMERICA CORP 1.625% 20220914	0.003%
BANK OF AMERICA CORP 1.776% 20270504	0.003%
BANK OF AMERICA CORP 1.875% 20190110	0.003%
BANK OF AMERICA CORP 2.151% 20201109	0.003%
BANK OF AMERICA CORP 2.25% 20200421	0.007%
BANK OF AMERICA CORP 2.369% 20210721	0.008%
BANK OF AMERICA CORP 2.375% 20240619	0.003%
BANK OF AMERICA CORP 2.5% 20200727	0.003%
BANK OF AMERICA CORP 2.6% 20190115	0.012%
BANK OF AMERICA CORP 2.625% 20201019	0.007%
BANK OF AMERICA CORP 2.625% 20210419	0.007%
BANK OF AMERICA CORP 2.65% 20190401	0.008%
BANK OF AMERICA CORP 2.816% 20230721	0.005%
BANK OF AMERICA CORP 2.881% 20230424	0.004%
BANK OF AMERICA CORP 3.124% 20230120	0.005%
BANK OF AMERICA CORP 4.25% 20200305	0.042%
BANK OF AMERICA CORP 4.5% 20180823	0.009%
BANK OF AMERICA CORP 4.625% 20180914	0.001%
BANK OF AMERICA CORP 5% 20210513	0.007%
BANK OF AMERICA CORP 5.49% 20190315	0.002%
BANK OF AMERICA CORP 5.625% 20200701	0.011%
BANK OF AMERICA CORP 5.7% 20220124	0.008%
BANK OF AMERICA CORP 5.875% 20210105	0.005%
BANK OF AMERICA CORP 6.875% 20181115	0.004%
BANK OF AMERICA CORP 7.625% 20190601	0.010%
BANK OF AMERICA CORPORATION	0.037%
BANK OF AMERICA NA 2.05% 20181207	0.004%
BANK OF CHINA LTD	0.028%
BANK OF CHINA LTD (SYDNEY BRANCH) 3.25% 20180409	0.004%
BANK OF COMMUNICATIONS	0.002%
BANK OF EAST ASIA	0.003%
BANK OF INDIA	0.000%
BANK OF IRELAND GROUP	0.001%
BANK OF MONTREAL	0.011%
BANK OF MONTREAL 1.5% 20190718	0.005%
BANK OF MONTREAL 1.9% 20210827	0.006%
BANK OF MONTREAL 2.1% 20191212	0.003%
BANK OF MONTREAL 2.1% 20200615	0.003%
BANK OF MONTREAL 2.375% 20190125	0.003%
BANK OF NEW YORK MELLON CORP	0.006%
BANK OF NEW YORK MELLON CORP 2.05% 20210503	0.004%
BANK OF NEW YORK MELLON CORP 2.1% 20190115	0.003%
BANK OF NEW YORK MELLON CORP 2.15% 20200224	0.004%

Asset Name	Weight
BANK OF NEW YORK MELLON CORP 2.2% 20190304	0.002%
BANK OF NEW YORK MELLON CORP 2.2% 20190515	0.002%
BANK OF NEW YORK MELLON CORP 2.3% 20190911	0.004%
BANK OF NEW YORK MELLON CORP 2.45% 20201127	0.003%
BANK OF NEW YORK MELLON CORP 2.5% 20210415	0.003%
BANK OF NEW YORK MELLON CORP 2.6% 20200817	0.004%
BANK OF NEW YORK MELLON CORP 2.6% 20220207	0.004%
BANK OF NEW YORK MELLON CORP 2.661% 20230516	0.003%
BANK OF NEW YORK MELLON CORP 3.55% 20210923	0.005%
BANK OF NEW YORK MELLON CORP 4.15% 20210201	0.002%
BANK OF NEW YORK MELLON CORP 4.6% 20200115	0.002%
BANK OF NEW YORK MELLON CORP 5.45% 20190515	0.002%
BANK OF NOVA SCOTIA 1.65% 20190614	0.005%
BANK OF NOVA SCOTIA 1.95% 20190115	0.003%
BANK OF NOVA SCOTIA 2.05% 20181030	0.005%
BANK OF NOVA SCOTIA 2.05% 20190605	0.003%
BANK OF NOVA SCOTIA 2.15% 20200714	0.004%
BANK OF NOVA SCOTIA 2.35% 20201021	0.003%
BANK OF NOVA SCOTIA 2.45% 20210322	0.005%
BANK OF NOVA SCOTIA 2.7% 20220307	0.005%
BANK OF NOVA SCOTIA 2.8% 20210721	0.003%
BANK OF NOVA SCOTIA 4.375% 20210113	0.003%
BANK OF QUEENSLAND LIMITED.	0.003%
BANK OF QUEENSLAND LTD 4% 20180612	0.002%
BANK OF QUEENSLAND LTD 4% 20191106	0.006%
BANK OF TOKYO-MITSUBISHI UFJ LTD (SYDNEY BRANCH) 3.25% 20190313	0.004%
BANK OF TOKYO-MITSUBISHI UFJ LTD (SYDNEY BRANCH) 3.25% 20210309	0.001%
BANK RAKYAT INDONESIA	0.010%
BANK RAZVITIYA KAZAKHSTANA AO 4.125% 20221210	0.007%
BANKIA SA	0.000%
BANKINTER SA (EUR1.5(R	0.001%
BANPU PUBLIC CO. LTD.	0.001%
BANQUE CENTRALE DE TUNISIE 5.75% 20250130	0.005%
BANQUE FEDERATIVE DU CREDIT MUTUEL 0.25% 20190614	0.003%
BANQUE FEDERATIVE DU CREDIT MUTUEL 0.375% 20220113	0.002%
BANQUE FEDERATIVE DU CREDIT MUTUEL 1.25% 20250114	0.002%
BANQUE FEDERATIVE DU CREDIT MUTUEL 1.25% 20270526	0.001%
BANQUE FEDERATIVE DU CREDIT MUTUEL 1.625% 20260119	0.002%
BANQUE FEDERATIVE DU CREDIT MUTUEL 1.875% 20261104	0.001%
BANQUE FEDERATIVE DU CREDIT MUTUEL 2% 20190919	0.003%
BANQUE FEDERATIVE DU CREDIT MUTUEL 2.375% 20260324	0.002%
BANQUE FEDERATIVE DU CREDIT MUTUEL 2.625% 20210224	0.003%
BANQUE FEDERATIVE DU CREDIT MUTUEL 2.625% 20240318	0.003%
BANQUE FEDERATIVE DU CREDIT MUTUEL 2.625% 20270331	0.001%
BANQUE FEDERATIVE DU CREDIT MUTUEL 3% 20231128	0.003%

Asset Name	Weight
BANQUE FEDERATIVE DU CREDIT MUTUEL 3% 20240521	0.002%
BANQUE FEDERATIVE DU CREDIT MUTUEL 3% 20250911	0.002%
BANQUE FEDERATIVE DU CREDIT MUTUEL 3.25% 20220823	0.003%
BANQUE FEDERATIVE DU CREDIT MUTUEL 4% 20201022	0.002%
BANQUE FEDERATIVE DU CREDIT MUTUEL 4.125% 20200720	0.003%
BAPCOR LTD	0.001%
BARCLAYS	0.014%
BARCLAYS BANK PLC (AUSTRALIAN BRANCH) 4.5% 20190404	0.019%
BARCLAYS BANK PLC 1.5% 20220401	0.001%
BARCLAYS BANK PLC 2.5% 20190220	0.001%
BARCLAYS BANK PLC 4.875% 20190813	0.003%
BARCLAYS BANK PLC 5.125% 20200108	0.003%
BARCLAYS BANK PLC 5.14% 20201014	0.004%
BARCLAYS BANK PLC 6% 20210114	0.003%
BARCLAYS BANK PLC 6.625% 20220330	0.002%
BARCLAYS BANK PLC 6.75% 20190522	0.002%
BARCLAYS PLC 1.875% 20210323	0.004%
BARCLAYS PLC 1.875% 20231208	0.002%
BARCLAYS PLC 2.75% 20191108	0.007%
BARCLAYS PLC 2.875% 20200608	0.003%
BARCLAYS PLC 3.2% 20210810	0.004%
BARCLAYS PLC 3.25% 20210112	0.005%
BARD C R INC	0.004%
BARRATT DEVELOPMENTS	0.001%
BARRICK GOLD CORP	0.009%
BARRICK GOLD CORP 3.85% 20220401	0.001%
BARRICK NORTH AMERICA FINANCE LLC 4.4% 20210530	0.002%
BARRY CALLEBAUT RS	0.000%
BASF FINANCE EUROPE NV 0.75% 20261110	0.001%
BASF N ORD SHS	0.012%
BASF SE 0.875% 20311006	0.001%
BASF SE 1.375% 20190122	0.001%
BASF SE 1.5% 20181001	0.002%
BASF SE 1.875% 20210204	0.002%
BASF SE 2% 20221205	0.002%
BASF SE 2.5% 20240122	0.001%
BAT CAPITAL CORP 1.125% 20231116	0.001%
BAT CAPITAL CORP 2.297% 20200814	0.007%
BAT CAPITAL CORP 2.764% 20220815	0.007%
BAT HOLDINGS NETHERLANDS BV 3.125% 20290306	0.001%
BAT INTERNATIONAL FINANCE PLC 0.375% 20190313	0.001%
BAT INTERNATIONAL FINANCE PLC 0.875% 20231013	0.001%
BAT INTERNATIONAL FINANCE PLC 1% 20220523	0.001%
BAT INTERNATIONAL FINANCE PLC 1.25% 20270313	0.002%
BAT INTERNATIONAL FINANCE PLC 2% 20450313	0.001%

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Asset Name	Weight
BAT INTERNATIONAL FINANCE PLC 2.25% 20300116	0.001%
BAT INTERNATIONAL FINANCE PLC 2.375% 20230119	0.002%
BAT INTERNATIONAL FINANCE PLC 2.75% 20250325	0.001%
BAT INTERNATIONAL FINANCE PLC 3.625% 20211109	0.001%
BAT INTERNATIONAL FINANCE PLC 4% 20200707	0.001%
BAT INTERNATIONAL FINANCE PLC 4.875% 20210224	0.001%
BAXALTA INC 2.875% 20200623	0.003%
BAXALTA INC 3.6% 20220623	0.002%
BAXTER INTERNATIONAL INC 1.7% 20210815	0.001%
BAXTER INTL INC	0.005%
BAYER	0.022%
BB&T CORP	0.009%
BB&T CORP 2.05% 20210510	0.004%
BB&T CORP 2.25% 20190201	0.002%
BB&T CORP 2.625% 20200629	0.003%
BB&T CORP 2.75% 20220401	0.003%
BB&T CORP 3.95% 20220322	0.001%
BB&T CORP 5.25% 20191101	0.002%
BB&T CORP 6.85% 20190430	0.002%
BBMG CORP	0.001%
BBVA SENIOR FINANCE SA UNIPERSONAL 2.375% 20190122	0.002%
BBVA(BILB-VIZ-ARG) (EU)	0.010%
BCE INC	0.004%
BDO UNIBANK INC	0.002%
BEACH ENERGY LIMITED	0.001%
BEAZER HOMES USA INC 8.75% 20220315	0.001%
BEC WORLD PUBLIC CO. L	0.000%
BECTON DICKINSON & CO	0.008%
BECTON DICKINSON & CO 2.133% 20190606	0.002%
BECTON DICKINSON & CO 2.404% 20200605	0.003%
BECTON DICKINSON & CO 2.675% 20191215	0.004%
BECTON DICKINSON & CO 2.894% 20220606	0.006%
BECTON DICKINSON & CO 3.125% 20211108	0.003%
BECTON DICKINSON & CO 3.25% 20201112	0.002%
BED BATH & BEYOND INC	0.000%
BEGA CHEESE LTD	0.001%
BEIERSDORF	0.001%
BEIJING CAPITAL INT'L	0.001%
BEIJING ENTERPRISES HL	0.001%
BEIJING ENTERPRISES WA	0.001%
BEIJING JINGNENG CLEAN ENRGY CO LTD	0.000%
BEIJING NORTH STAR CO.	0.000%
BEMIS CO INC 4.5% 20211015	0.001%
BEMIS CO INC 6.8% 20190801	0.001%
BENDIGO AND ADELAIDE BANK LIMITED	0.003%

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Asset Name	Weight
BENESSE HOLDINGS	0.000%
BENGANG STEEL PLATES -B	0.000%
BERGER PAINTS	0.000%
BERJAYA SPORTS TOTO	0.000%
BERKELEY GROUP HLDGS P	0.001%
BERKLEY W R CORP	0.000%
BERKSHIRE HATHAWAY [B]	-0.012%
BERKSHIRE HATHAWAY FINANCE CORP 1.3% 20190815	0.003%
BERKSHIRE HATHAWAY FINANCE CORP 1.7% 20190315	0.004%
BERKSHIRE HATHAWAY FINANCE CORP 2.9% 20201015	0.002%
BERKSHIRE HATHAWAY FINANCE CORP 3% 20220515	0.003%
BERKSHIRE HATHAWAY FINANCE CORP 4.25% 20210115	0.003%
BERKSHIRE HATHAWAY INC 0.5% 20200313	0.002%
BERKSHIRE HATHAWAY INC 0.625% 20230117	0.001%
BERKSHIRE HATHAWAY INC 0.75% 20230316	0.002%
BERKSHIRE HATHAWAY INC 1.125% 20270316	0.002%
BERKSHIRE HATHAWAY INC 1.3% 20240315	0.002%
BERKSHIRE HATHAWAY INC 1.625% 20350316	0.002%
BERKSHIRE HATHAWAY INC 2.1% 20190814	0.002%
BERKSHIRE HATHAWAY INC 2.15% 20280315	0.001%
BERKSHIRE HATHAWAY INC 2.2% 20210315	0.003%
BERKSHIRE HATHAWAY INC 3.4% 20220131	0.002%
BERKSHIRE HATHAWAY INC 3.75% 20210815	0.002%
BERLI JUCKER CO. LTD	0.001%
BERRY PLASTICS CORP 5.125% 20230715	0.002%
BERRY PLASTICS CORP 5.5% 20220515	0.001%
BERRY PLASTICS CORP 6% 20221015	0.001%
BEST BUY CO INC 5.5% 20210315	0.002%
BEST BUY INC	0.005%
BEZEQ	0.000%
BGF RETAIL NEW	0.001%
BHARAT ELECTRONICS LTD	0.001%
BHARAT FORGE	0.001%
BHARAT HEAVY ELECTRICALS	0.000%
BHARAT PETROLEUM CORP LTD	0.003%
BHARTI AIRTEL	0.003%
BHARTI INFRATEL LTD	0.002%
BHP BILLITON FINANCE (USA) LTD 2.875% 20220224	0.003%
BHP BILLITON FINANCE (USA) LTD 3.25% 20211121	0.002%
BHP BILLITON FINANCE (USA) LTD 6.5% 20190401	0.003%
BHP BILLITON FINANCE LTD 0.75% 20221028	0.001%
BHP BILLITON FINANCE LTD 1.5% 20300429	0.001%
BHP BILLITON FINANCE LTD 2.125% 20181129	0.002%
BHP BILLITON FINANCE LTD 2.25% 20200925	0.002%
BHP BILLITON FINANCE LTD 3% 20200330	0.014%

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Asset Name	Weight
BHP BILLITON FINANCE LTD 3% 20240529	0.002%
BHP BILLITON FINANCE LTD 3.125% 20330429	0.002%
BHP BILLITON FINANCE LTD 3.25% 20270924	0.002%
BHP BILLITON FINANCE LTD 3.75% 20171018	0.014%
BHP BILLITON LIMITED	1.143%
BHP BILLITON PLC	0.016%
BIC	0.000%
BINGO INDUSTRIES LIMITED	0.087%
BIOGEN IDEC INC 2.9% 20200915	0.005%
BIOGEN INC	0.017%
BIOMARIN PHARMACEUTICAL INC	0.011%
BIO-RAD LABORATORIES INC 4.875% 20201215	0.002%
BIOVAIL CORP 5.375% 20200315	0.005%
BIOVAIL CORP 5.5% 20230301	0.002%
BIOVAIL CORP 5.625% 20211201	0.002%
BIOVAIL CORP 5.875% 20230515	0.007%
BIOVAIL CORP 6.125% 20250415	0.007%
BIOVAIL CORP 6.5% 20220315	0.003%
BIOVAIL CORP 7% 20240315	0.005%
BIOVAIL CORP 7.5% 20210715	0.004%
BK OF BARODA	0.000%
BK OF PHILIP ISLAN	0.001%
BLACKBERRY LTD	0.001%
BLACKMORES LIMITED	0.001%
BlackRock ICS Inst Euro Liq Agency Dist	0.001%
BLACKROCK INC	0.003%
BLACKROCK INC 3.375% 20220601	0.003%
BLACKROCK INC 4.25% 20210524	0.003%
BLACKROCK INC 5% 20191210	0.004%
BLOCK FINANCIAL LLC 4.125% 20201001	0.002%
BLOCK H & R INC	0.000%
BLOOMBERRY RESORTS CORPORATION	0.000%
BLUE CUBE SPINCO INC 10% 20251015	0.001%
BLUE CUBE SPINCO INC 9.75% 20231015	0.002%
BLUELINE RENTAL FINANCE CORP 9.25% 20240315	0.003%
BLUESCOPE STEEL LIMITED	0.003%
BMC SOFTWARE FINANCE INC 8.125% 20210715	0.004%
BMW AUSTRALIA FINANCE LTD 2.75% 20180223	0.009%
BMW FINANCE NV 0.125% 20200415	0.001%
BMW FINANCE NV 0.125% 20200703	0.001%
BMW FINANCE NV 0.125% 20210112	0.002%
BMW FINANCE NV 0.5% 20180905	0.002%
BMW FINANCE NV 0.5% 20200121	0.002%
BMW FINANCE NV 0.75% 20240415	0.001%
BMW FINANCE NV 0.75% 20240712	0.001%

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Asset Name	Weight
BMW FINANCE NV 0.875% 20201117	0.002%
BMW FINANCE NV 0.875% 20250403	0.001%
BMW FINANCE NV 1% 20220215	0.001%
BMW FINANCE NV 1% 20250121	0.001%
BMW FINANCE NV 1.25% 20220905	0.002%
BMW FINANCE NV 1.625% 20190717	0.002%
BMW FINANCE NV 2% 20200904	0.001%
BMW FINANCE NV 2.375% 20230124	0.002%
BMW FINANCE NV 2.625% 20240117	0.001%
BMW FINANCE NV 3.25% 20190114	0.002%
BMW STA	0.008%
BMW US CAPITAL LLC 0.625% 20220420	0.002%
BMW US CAPITAL LLC 1% 20270420	0.001%
BMW US CAPITAL LLC 1.125% 20210918	0.002%
BMW VZA	0.000%
BNK FINANCIAL GROUP	0.001%
BNP PARIBAS ACT.A	0.013%
BNP PARIBAS SA (AUSTRALIA BRANCH) 3.75% 20200521	0.051%
BNP PARIBAS SA (AUSTRALIA BRANCH) 4.5% 20171004	0.005%
BNP PARIBAS SA (AUSTRALIA BRANCH) 4.75% 20180201	0.006%
BNP PARIBAS SA 0.5% 20220601	0.000%
BNP PARIBAS SA 0.75% 20221111	0.003%
BNP PARIBAS SA 1% 20240627	0.001%
BNP PARIBAS SA 1.125% 20230115	0.003%
BNP PARIBAS SA 1.125% 20231010	0.001%
BNP PARIBAS SA 1.375% 20181121	0.001%
BNP PARIBAS SA 1.5% 20251117	0.002%
BNP PARIBAS SA 1.5% 20280525	0.002%
BNP PARIBAS SA 1.625% 20260223	0.002%
BNP PARIBAS SA 2% 20190128	0.001%
BNP PARIBAS SA 2.25% 20210113	0.004%
BNP PARIBAS SA 2.25% 20270111	0.001%
BNP PARIBAS SA 2.375% 20200521	0.005%
BNP PARIBAS SA 2.375% 20240520	0.003%
BNP PARIBAS SA 2.375% 20250217	0.003%
BNP PARIBAS SA 2.4% 20181212	0.005%
BNP PARIBAS SA 2.45% 20190317	0.003%
BNP PARIBAS SA 2.5% 20190823	0.002%
BNP PARIBAS SA 2.75% 20260127	0.002%
BNP PARIBAS SA 2.875% 20221024	0.002%
BNP PARIBAS SA 2.875% 20230926	0.005%
BNP PARIBAS SA 2.875% 20261001	0.002%
BNP PARIBAS SA 3.75% 20201125	0.004%
BNP PARIBAS SA 4.125% 20220114	0.002%
BNP PARIBAS SA 4.5% 20230321	0.000%

Asset Name	Weight
BNP PARIBAS SA 5% 20210115	0.011%
BOARDWALK PIPELINES LP 5.75% 20190915	0.001%
BOC AVIATION LTD	0.000%
BOC HONG KONG	0.014%
BOE TECHNOLOGY CROUP -B	0.000%
BOEING CAPITAL CORP 4.7% 20191027	0.002%
BOEING CO	0.022%
BOEING CO 1.65% 20201030	0.001%
BOEING CO 2.125% 20220301	0.001%
BOEING CO 2.35% 20211030	0.001%
BOEING CO 4.875% 20200215	0.003%
BOEING CO 6% 20190315	0.002%
BOEING CO 8.75% 20210815	0.002%
BOLIDEN AB	0.001%
BOLLORE INVESTISSEMENT	0.000%
BOMBARDIER INC 4.75% 20190415	0.001%
BOMBARDIER INC 5.75% 20220315	0.001%
BOMBARDIER INC 6% 20221015	0.003%
BOMBARDIER INC 6.125% 20230115	0.003%
BOMBARDIER INC 7.5% 20250315	0.004%
BOMBARDIER INC 7.75% 20200315	0.002%
BOMBARDIER INC 8.75% 20211201	0.004%
BOMBARDIER INC B	0.000%
BORAL LIMITED.	0.004%
BORGWARNER INC	0.000%
BOSCH LTD	0.001%
BOSIDENG INTERNATIONAL	0.000%
BOSTON PROPERTIES INC	0.013%
BOSTON PROPERTIES LP 3.7% 20181115	0.003%
BOSTON PROPERTIES LP 4.125% 20210515	0.003%
BOSTON PROPERTIES LP 5.625% 20201115	0.003%
BOSTON PROPERTIES LP 5.875% 20191015	0.002%
BOSTON SCIENTIFIC CORP	0.008%
BOSTON SCIENTIFIC CORP 2.65% 20181001	0.002%
BOSTON SCIENTIFIC CORP 2.85% 20200515	0.002%
BOSTON SCIENTIFIC CORP 3.375% 20220515	0.002%
BOSTON SCIENTIFIC CORP 6% 20200115	0.003%
BOUYGUES	0.001%
BOUYGUES SA 1.375% 20270607	0.001%
BOUYGUES SA 3.625% 20230116	0.002%
BOUYGUES SA 3.641% 20191029	0.002%
BOUYGUES SA 4.25% 20200722	0.002%
BOUYGUES SA 4.5% 20220209	0.002%
BOYD GAMING CORP 6.375% 20260401	0.002%
BOYD GAMING CORP 6.875% 20230515	0.002%

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Asset Name	Weight
BP	0.028%
BP AMOCO CAPITAL PLC 0.83% 20240919	0.001%
BP AMOCO CAPITAL PLC 1.077% 20250626	0.002%
BP AMOCO CAPITAL PLC 1.109% 20230216	0.002%
BP AMOCO CAPITAL PLC 1.117% 20240125	0.002%
BP AMOCO CAPITAL PLC 1.373% 20220303	0.002%
BP AMOCO CAPITAL PLC 1.526% 20220926	0.002%
BP AMOCO CAPITAL PLC 1.573% 20270216	0.002%
BP AMOCO CAPITAL PLC 1.637% 20290626	0.000%
BP AMOCO CAPITAL PLC 1.676% 20190503	0.002%
BP AMOCO CAPITAL PLC 1.953% 20250303	0.002%
BP AMOCO CAPITAL PLC 2.112% 20210916	0.002%
BP AMOCO CAPITAL PLC 2.177% 20210928	0.002%
BP AMOCO CAPITAL PLC 2.213% 20260925	0.002%
BP AMOCO CAPITAL PLC 2.237% 20190510	0.003%
BP AMOCO CAPITAL PLC 2.241% 20180926	0.003%
BP AMOCO CAPITAL PLC 2.315% 20200213	0.006%
BP AMOCO CAPITAL PLC 2.517% 20210217	0.001%
BP AMOCO CAPITAL PLC 2.521% 20200115	0.004%
BP AMOCO CAPITAL PLC 2.972% 20260227	0.002%
BP AMOCO CAPITAL PLC 2.994% 20190218	0.002%
BP AMOCO CAPITAL PLC 3.062% 20220317	0.003%
BP AMOCO CAPITAL PLC 3.245% 20220506	0.006%
BP AMOCO CAPITAL PLC 3.561% 20211101	0.003%
BP AMOCO CAPITAL PLC 4.154% 20200601	0.002%
BP AMOCO CAPITAL PLC 4.5% 20201001	0.005%
BP AMOCO CAPITAL PLC 4.742% 20210311	0.005%
BP AMOCO CAPITAL PLC 4.75% 20181115	0.003%
BP AMOCO CAPITAL PLC 4.75% 20190310	0.003%
BPCE 0.375% 20231005	0.002%
BPCE 0.625% 20200420	0.002%
BPCE 1% 20281005	0.002%
BPCE 1.125% 20230118	0.001%
BPCE 1.375% 20190522	0.002%
BPCE 12.5% 20991231	0.001%
BPCE 2.125% 20210317	0.003%
BPCE 2.25% 20200127	0.002%
BPCE 2.5% 20181210	0.004%
BPCE 2.5% 20190715	0.004%
BPCE 2.65% 20210203	0.002%
BPCE 2.75% 20211202	0.004%
BPCE 2.875% 20240116	0.002%
BPCE 2.875% 20260422	0.001%
BPCE 3% 20240719	0.001%
BPCE 3.5% 20200424	0.018%

Asset Name	Weight
BPCE 4.25% 20230206	0.001%
BPCE 4.5% 20220210	0.001%
BPCE 4.625% 20230718	0.002%
BRAMBLES LIMITED	0.436%
BRANCH BANKING AND TRUST CO 1.45% 20190510	0.005%
BRANCH BANKING AND TRUST CO 2.1% 20200115	0.003%
BRANCH BANKING AND TRUST CO 2.3% 20181015	0.002%
BRANCH BANKING AND TRUST CO 2.45% 20200115	0.004%
BRANCH BANKING AND TRUST CO 2.625% 20220115	0.003%
BRANCH BANKING AND TRUST CO 2.85% 20210401	0.002%
BRAZIL MINAS SPE 5.333% 20280215	0.003%
BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNMENT) 10.125% 20270515	0.005%
BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNMENT) 2.625% 20230105	0.005%
BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNMENT) 4.25% 20250107	0.012%
BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNMENT) 4.875% 20210122	0.009%
BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNMENT) 5% 20450127	0.008%
BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNMENT) 5.625% 20410107	0.006%
BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNMENT) 5.625% 20470221	0.004%
BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNMENT) 5.875% 20190115	0.005%
BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNMENT) 6% 20260407	0.005%
BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNMENT) 7.125% 20370120	0.006%
BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNMENT) 8.25% 20340120	0.006%
BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNMENT) 8.875% 20240415	0.003%
BRENNTAG AG	0.001%
BREVILLE GROUP LIMITED	0.001%
BRICKWORKS LIMITED	0.001%
BRIDGESTONE	0.011%
BRIGHTHOUSE FINL INC	0.000%
BRIGHTOIL PETROLEUM (H	0.000%
BRILLIANCE CHINA AUTOM	0.003%
BRISBANE AIRPORT CORP PTY LTD 6% 20201021	0.031%
BRISBANE AIRPORT CORP PTY LTD 8% 20190709	0.002%
BRISTOL MYERS SQUIBB CO	0.019%
BRISTOL-MYERS SQUIBB CO 1.6% 20190227	0.002%
BRISTOL-MYERS SQUIBB CO 1.75% 20190301	0.002%
BRISTOL-MYERS SQUIBB CO 2% 20220801	0.002%
BRITANNIA INDS	0.001%
BRITISH AMERICAN TOBAC	0.001%
BRITISH AMERICAN TOBACCO	0.039%
BRITISH COLUMBIA, PROVINCE OF 4.25% 20241127	0.010%
BRITISH LAND CO	0.001%
British Pound Sterling	0.000%
BRITISH SKY BROADCASTING GROUP PLC 1.5% 20210915	0.003%
BRITISH SKY BROADCASTING GROUP PLC 1.875% 20231124	0.002%
BRITISH SKY BROADCASTING GROUP PLC 2.25% 20251117	0.001%

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Asset Name	Weight
BRITISH SKY BROADCASTING GROUP PLC 2.5% 20260915	0.002%
BRITISH TELECOMMUNICATIONS PLC 0.5% 20220623	0.001%
BRITISH TELECOMMUNICATIONS PLC 0.625% 20210310	0.003%
BRITISH TELECOMMUNICATIONS PLC 1.125% 20190610	0.002%
BRITISH TELECOMMUNICATIONS PLC 1.125% 20230310	0.002%
BRITISH TELECOMMUNICATIONS PLC 1.5% 20270623	0.001%
BRITISH TELECOMMUNICATIONS PLC 1.75% 20260310	0.004%
BRITISH TELECOMMUNICATIONS PLC 2.35% 20190214	0.003%
BRIXMOR OPERATING PARTNERSHIP LP 3.875% 20220815	0.002%
BRIXMOR PROPERTY GROUP	0.001%
BROADCOM CORP 2.375% 20200115	0.009%
BROADCOM CORP 3% 20220115	0.012%
BROADCOM LIMITED	0.016%
BROADRIDGE FINANCIAL SOLUTIONS INC 3.95% 20200901	0.001%
BROADRIDGE FINL SOLUTIONS INC	0.001%
BROCADE COMMUNICATIONS SYS INC	0.001%
BROOKFIELD ASSET MGMT INC A	0.009%
BROOKFIELD RESIDENTIAL PROPERTIES INC 6.125% 20220701	0.001%
BROOKFIELD RESIDENTIAL PROPERTIES INC 6.5% 20201215	0.001%
BROTHER INDUSTRIES	0.000%
BROWN FORMAN CORP [B]	0.000%
BT GROUP	0.013%
BT INVESTMENT MANAGEMENT LIMITED	0.001%
BTS GROUP HOLDINGS PCL	0.001%
BUCKEYE PARTNERS LP 2.65% 20181115	0.001%
BUCKEYE PARTNERS LP 4.875% 20210201	0.002%
BUILDERS FIRSTSOURCE INC 5.625% 20240901	0.002%
BUILDING MATERIALS CORP OF AMERICA 5% 20270215	0.001%
BUILDING MATERIALS CORP OF AMERICA 5.125% 20210215	0.001%
BUILDING MATERIALS CORP OF AMERICA 5.375% 20241115	0.003%
BUILDING MATERIALS CORP OF AMERICA 5.5% 20230215	0.001%
BUILDING MATERIALS CORP OF AMERICA 6% 20251015	0.003%
BUMI ARMADA BERHAD	0.000%
BUMI SERPONG DAMAI TBK	0.000%
BUMRUNGRAD HOSPITAL CO	0.001%
BUNGE LIMITED	0.001%
BUNGE LIMITED FINANCE CORP 3.5% 20201124	0.002%
BUNGE LIMITED FINANCE CORP 8.5% 20190615	0.002%
BUNZL	0.001%
BURBERRY	0.001%
BUREAU VERITAS	0.001%
BURLINGTON NORTHERN SANTA FE LLC 3.05% 20220315	0.002%
BURLINGTON NORTHERN SANTA FE LLC 3.45% 20210915	0.002%
BURLINGTON NORTHERN SANTA FE LLC 4.7% 20191001	0.003%
Buy AUD Sell EUR on 06/11/2017 with ANZ704	-0.016%

Asset Name	Weight
Buy AUD Sell EUR on 06/11/2017 with JPM704	-0.002%
Buy AUD Sell USD on 06/11/2017 with ANZ704	-0.040%
Buy AUD Sell USD on 06/11/2017 with JPM704	-0.016%
BWAY HOLDING CO 5.5% 20240415	0.004%
BWAY HOLDING CO 7.25% 20250415	0.003%
BWP MANAGEMENT LTD 4.5% 20190527	0.026%
BWP TRUST	-0.025%
BYD CO LTD	0.003%
BYD ELECTRONIC COMPANY	0.001%
C H ROBINSON WORLDWIDE INC	0.000%
C&W SENIOR FINANCING DAC 6.875% 20270915	0.002%
CA INC	-0.006%
CA INC 3.6% 20200801	0.001%
CA INC 3.6% 20220815	0.002%
CA INC 5.375% 20191201	0.003%
CABLEVISION SYSTEMS CORP 5.875% 20220915	0.002%
CABLEVISION SYSTEMS CORP 8% 20200415	0.001%
CABOT CORP 3.7% 20220715	0.001%
CABOT OIL & GAS CORP	0.007%
CADENCE DESIGN SYSTEM INC	-0.006%
CADILA HEALTHCARE	0.001%
CAE INC	0.000%
CAESARS ENTERTAINMENT RESORT PROPERTIES LLC 11% 20211001	0.003%
CAESARS ENTERTAINMENT RESORT PROPERTIES LLC 8% 20201001	0.002%
CAFE DE CORAL HLDGS	0.000%
CAIXA ECONOMICA FEDERAL 4.25% 20190513	0.003%
CAIXABANK SA	0.007%
CALATLANTIC GROUP INC 5.25% 20260601	0.001%
CALATLANTIC GROUP INC 5.875% 20241115	0.001%
CALATLANTIC GROUP INC 8.375% 20180515	0.000%
CALATLANTIC GROUP INC 8.375% 20210115	0.001%
CALBEE INC	0.000%
CALIFORNIA RESOURCES CORP 8% 20221215	0.003%
CALPINE CORP 5.25% 20260601	0.001%
CALPINE CORP 5.375% 20230115	0.003%
CALPINE CORP 5.5% 20240201	0.001%
CALPINE CORP 5.75% 20250115	0.004%
CALPINE CORP 5.875% 20240115	0.001%
CALPINE CORP 6% 20220115	0.002%
CALTEX AUSTRALIA LIMITED	0.004%
CALTEX AUSTRALIA LTD 7.25% 20181123	0.002%
CALUMET SPECIALTY PRODUCTS PARTNERS LP 11.5% 20210115	0.001%
CALUMET SPECIALTY PRODUCTS PARTNERS LP 6.5% 20210415	0.002%
CAMDEN PROP TR	0.001%
CAMECO CORP	0.000%

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Asset Name	Weight
CAMPBELL SOUP CO	0.000%
CAMPBELL SOUP CO 2.5% 20220802	0.001%
CAMPBELL SOUP CO 4.25% 20210415	0.002%
CAMPBELL SOUP CO 4.5% 20190215	0.001%
CANADIAN IMPERIAL BANK OF COMMERCE 1.6% 20190906	0.003%
CANADIAN IMPERIAL BANK OF COMMERCE 2.55% 20220616	0.003%
CANADIAN NAT RES LTD	0.014%
CANADIAN NATIONAL RAILWAY CO 2.85% 20211215	0.001%
CANADIAN NATIONAL RAILWAY CO 5.55% 20190301	0.002%
CANADIAN NATL RY CO	0.013%
CANADIAN NATURAL RESOURCES LTD 3.45% 20211115	0.002%
CANADIAN PAC RY LTD	0.012%
CANADIAN PACIFIC RAILWAY CO 7.25% 20190515	0.001%
CANADIAN TIRE LTD A	0.001%
CANADIAN UTILS LTD	0.000%
CANARA BANK	0.000%
CANON	0.011%
CAPGEMINI	0.012%
CAPITA PLC	0.000%
CAPITAL ONE BANK USA NA 2.15% 20181121	0.002%
CAPITAL ONE BANK USA NA 2.25% 20190213	0.003%
CAPITAL ONE BANK USA NA 2.3% 20190605	0.002%
CAPITAL ONE FINANCIAL CORP 2.45% 20190424	0.002%
CAPITAL ONE FINANCIAL CORP 2.5% 20200512	0.005%
CAPITAL ONE FINANCIAL CORP 3.05% 20220309	0.003%
CAPITAL ONE FINANCIAL CORP 4.75% 20210715	0.004%
CAPITAL ONE FINL CORP	0.012%
CAPITAL ONE NA (MCLEAN BRANCH) 1.85% 20190913	0.004%
CAPITAL ONE NA (MCLEAN BRANCH) 2.25% 20210913	0.003%
CAPITAL ONE NA (MCLEAN BRANCH) 2.35% 20200131	0.005%
CAPITAL ONE NA (MCLEAN BRANCH) 2.65% 20220808	0.003%
CAPITAL ONE NA (MCLEAN BRANCH) 2.95% 20210723	0.004%
CAPITAL ONE NA 2.4% 20190905	0.003%
CAPITAL SECURITIES CO.	0.000%
CAPITALAND	0.003%
CAPITALAND COMMERCIAL TRUST UNITS	0.002%
CAPITALAND MALL TRUST	0.002%
CAR INC	0.000%
CARDINAL HEALTH INC	0.006%
CARDINAL HEALTH INC 1.948% 20190614	0.003%
CARDINAL HEALTH INC 2.4% 20191115	0.001%
CARDINAL HEALTH INC 2.616% 20220615	0.004%
CARDINAL HEALTH INC 4.625% 20201215	0.002%
CARLSBERG B	0.010%
CARMAX GROUP	0.008%

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Asset Name	Weight
CARNIVAL CORP	0.007%
CARNIVAL CORP 3.95% 20201015	0.002%
CARNIVAL PLC	0.011%
CAROLINA POWER & LIGHT CO 2.8% 20220515	0.002%
CAROLINA POWER & LIGHT CO 3% 20210915	0.002%
CAROLINA POWER & LIGHT CO 5.3% 20190115	0.002%
CARREFOUR	0.001%
CARREFOUR SA 0.75% 20240426	0.001%
CARREFOUR SA 1.25% 20250603	0.001%
CARREFOUR SA 1.75% 20190522	0.001%
CARREFOUR SA 1.75% 20220715	0.002%
CARREFOUR SA 3.875% 20210425	0.002%
CARREFOUR SA 4% 20200409	0.002%
CARRIZO OIL & GAS INC 6.25% 20230415	0.002%
CARRIZO OIL & GAS INC 7.5% 20200915	0.001%
CARSALESCOM LIMITED	0.002%
CASINO GUICHARD	0.000%
CASIO COMPUTER	0.000%
CASTROL INDIA LTD	0.000%
CATCHER TECHNOLOGY	0.003%
CATERPILLAR FINANCIAL AUSTRALIA LTD 2.6% 20200526	0.005%
CATERPILLAR FINANCIAL SERVICES CORP 1.35% 20190518	0.003%
CATERPILLAR FINANCIAL SERVICES CORP 1.7% 20210809	0.003%
CATERPILLAR FINANCIAL SERVICES CORP 1.8% 20181113	0.002%
CATERPILLAR FINANCIAL SERVICES CORP 1.9% 20190322	0.002%
CATERPILLAR FINANCIAL SERVICES CORP 1.931% 20211001	0.001%
CATERPILLAR FINANCIAL SERVICES CORP 2% 20200305	0.002%
CATERPILLAR FINANCIAL SERVICES CORP 2.1% 20190609	0.002%
CATERPILLAR FINANCIAL SERVICES CORP 2.1% 20200110	0.003%
CATERPILLAR FINANCIAL SERVICES CORP 2.25% 20191201	0.002%
CATERPILLAR FINANCIAL SERVICES CORP 2.4% 20220606	0.002%
CATERPILLAR FINANCIAL SERVICES CORP 2.45% 20180906	0.001%
CATERPILLAR FINANCIAL SERVICES CORP 2.85% 20220601	0.002%
CATERPILLAR FINANCIAL SERVICES CORP 7.05% 20181001	0.001%
CATERPILLAR FINANCIAL SERVICES CORP 7.15% 20190215	0.004%
CATERPILLAR INC 2.6% 20220626	0.002%
CATERPILLAR INC 3.9% 20210527	0.004%
CATERPILLAR INC 7.9% 20181215	0.003%
CATERPILLAR INC DEL	0.012%
CATHAY FINANCIAL HLDG	0.013%
CATHAY PACIFIC AIRWAYS	0.001%
CATHAY REAL ESTATE DEV	0.000%
CBOE GLOBAL MARKETS INC	0.009%
CBOE HOLDINGS INC 1.95% 20190628	0.001%
CBRE GROUP INC	0.000%

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Asset Name	Weight
CBS CORP 2.3% 20190815	0.002%
CBS CORP 3.375% 20220301	0.002%
CBS CORP 4.3% 20210215	0.001%
CBS CORP 5.75% 20200415	0.002%
CBS CORP NEW [B]	0.008%
CBS OUTDOOR AMERICAS CAPITAL LLC 5.25% 20220215	0.002%
CBS OUTDOOR AMERICAS CAPITAL LLC 5.625% 20240215	0.001%
CBS OUTDOOR AMERICAS CAPITAL LLC 5.875% 20250315	0.001%
CBS RADIO INC 7.25% 20241101	0.001%
CCL INDS INC B	0.001%
CCO HOLDINGS LLC 5% 20280201	0.002%
CCO HOLDINGS LLC 5.125% 20230215	0.002%
CCO HOLDINGS LLC 5.125% 20230501	0.003%
CCO HOLDINGS LLC 5.125% 20270501	0.008%
CCO HOLDINGS LLC 5.25% 20210315	0.001%
CCO HOLDINGS LLC 5.25% 20220930	0.003%
CCO HOLDINGS LLC 5.375% 20250501	0.002%
CCO HOLDINGS LLC 5.5% 20260501	0.004%
CCO HOLDINGS LLC 5.75% 20230901	0.001%
CCO HOLDINGS LLC 5.75% 20240115	0.002%
CCO HOLDINGS LLC 5.75% 20260215	0.006%
CCO HOLDINGS LLC 5.875% 20240401	0.004%
CCO HOLDINGS LLC 5.875% 20270501	0.002%
CDK GLOBAL	0.001%
CDK GLOBAL HOLDINGS LLC 4.5% 20241015	0.001%
CDK GLOBAL HOLDINGS LLC 4.875% 20270601	0.002%
CDN IMPERIAL BK OF COMMERCE	0.012%
CDW CORP	0.001%
CDW LLC 5% 20230901	0.001%
CDW LLC 5% 20250901	0.001%
CDW LLC 5.5% 20241201	0.001%
CELANESE CORP DEL	0.009%
CELANESE US HOLDINGS LLC 5.875% 20210615	0.001%
CELGENE CORP	0.026%
CELGENE CORP 2.25% 20190515	0.002%
CELGENE CORP 2.25% 20210815	0.002%
CELGENE CORP 2.875% 20200815	0.005%
CELGENE CORP 3.25% 20220815	0.003%
CELGENE CORP 3.55% 20220815	0.003%
CELGENE CORP 3.95% 20201015	0.002%
CELLTRION HEALTH CARE CO LTD	0.024%
CELLTRION INC.	0.004%
CELULOSA ARAUCO Y CONSTUTUCION SA 4.75% 20220111	0.002%
CELULOSA ARAUCO Y CONSTUTUCION SA 5% 20210121	0.001%
CELULOSA ARAUCO Y CONSTUTUCION SA 7.25% 20190729	0.002%

Asset Name	Weight
CEMEX S. A. B. DE C. V.	0.004%
CEMEX SAB DE CV - ADR	0.001%
CENOVUS ENERGY INC	0.006%
CENOVUS ENERGY INC 3% 20220815	0.002%
CENOVUS ENERGY INC 5.7% 20191015	0.005%
CENTENE CORP 4.75% 20220515	0.002%
CENTENE CORP 4.75% 20250115	0.003%
CENTENE CORP 5.625% 20210215	0.003%
CENTENE CORP 6.125% 20240215	0.003%
CENTENE CORP DEL	0.006%
CENTERPOINT ENERGY FIELD SERVICES LP 2.4% 20190515	0.002%
CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 1.85% 20210601	0.001%
CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 2.25% 20220801	0.001%
CENTERPOINT ENERGY INC	0.035%
CENTERPOINT ENERGY RESOURCES CORP 4.5% 20210115	0.002%
CENTRAL CHINA SECURITIES CO LTD	0.000%
CENTRAL ILLINOIS PUBLIC SERVICE CO 9.75% 20181115	0.001%
CENTRAL JAPAN RAILWAY	0.011%
CENTRAL PATTANA CO. LT	0.003%
CENTRICA	0.006%
CENTURYLINK INC	0.000%
CENTURYTEL INC 5.625% 20200401	0.002%
CENTURYTEL INC 5.625% 20250401	0.001%
CENTURYTEL INC 5.8% 20220315	0.003%
CENTURYTEL INC 6.45% 20210615	0.003%
CENTURYTEL INC 6.75% 20231201	0.002%
CENTURYTEL INC 7.5% 20240401	0.003%
CEQUEL COMMUNICATIONS HOLDINGS I LLC 5.125% 20211215	0.002%
CEQUEL COMMUNICATIONS HOLDINGS I LLC 5.125% 20211215	0.001%
CEQUEL COMMUNICATIONS HOLDINGS I LLC 6.375% 20200915	0.003%
CEQUEL COMMUNICATIONS HOLDINGS I LLC 7.75% 20250715	0.002%
CERNER CORP	0.009%
CF INDS HLDGS INC	0.000%
CF INDUSTRIES INC 3.45% 20230601	0.002%
CF INDUSTRIES INC 7.125% 20200501	0.002%
CFS RETAIL PROPERTY TRUST 5% 20191219	0.003%
CG POWER AND INDUS	0.000%
CGN POWER CO LTD	0.001%
CHALLENGER LTD	0.004%
CHAMPION REAL ESTATE INVESTMENT TRUST	0.001%
CHANG HWA COMMERCIAL B	0.001%
CHANGE HEALTHCARE HOLDINGS LLC 5.75% 20250301	0.002%
CHARLES SCHWAB CORP 4.45% 20200722	0.002%
CHARMING LIGHT INVESTMENTS LTD 3.75% 20190903	0.004%
CHAROEN POKPHAND	0.001%

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Asset Name	Weight
CHAROEN POKPHAND FOODS	0.002%
CHARTER COMMUNICATIONS INC (NEW)	0.013%
CHARTER COMMUNICATIONS OPERATING LLC 3.579% 20200723	0.007%
CHARTER COMMUNICATIONS OPERATING LLC 4.464% 20220723	0.010%
CHARTER HALL GROUP	0.029%
CHARTER HALL LONG WALE REIT	-0.011%
CHARTER HALL RETAIL REIT	-0.022%
CHECK POINT SOFTWARE TECH LTD	0.013%
CHEIL COMMUNICATE IN	0.000%
CHEMOURS COMPANY LLC 5.375% 20270515	0.001%
CHEMOURS COMPANY LLC 6.625% 20230515	0.003%
CHEMOURS COMPANY LLC 7% 20250515	0.002%
CHENG SHIN RUBBER	0.002%
CHENG UEI PRECISION IN	0.000%
CHENIERE CORPUS CHRISTI HOLDINGS LLC 5.125% 20270630	0.004%
CHENIERE CORPUS CHRISTI HOLDINGS LLC 5.875% 20250331	0.004%
CHENIERE CORPUS CHRISTI HOLDINGS LLC 7% 20240630	0.004%
CHENIERE ENERGY INC	0.001%
CHESAPEAKE ENERGY CORP	0.000%
CHESAPEAKE ENERGY CORP 4.875% 20220415	0.001%
CHESAPEAKE ENERGY CORP 6.125% 20210215	0.001%
CHESAPEAKE ENERGY CORP 6.625% 20200815	0.001%
CHESAPEAKE ENERGY CORP 8% 20221215	0.006%
CHESAPEAKE ENERGY CORP 8% 20250115	0.002%
CHESAPEAKE ENERGY CORP 8% 20270615	0.002%
CHESAPEAKE MIDSTREAM PARTNERS LLC 3.35% 20220815	0.002%
CHESAPEAKE MIDSTREAM PARTNERS LLC 3.6% 20220315	0.004%
CHESAPEAKE MIDSTREAM PARTNERS LLC 4% 20211115	0.002%
CHESAPEAKE MIDSTREAM PARTNERS LLC 4.125% 20201115	0.002%
CHESAPEAKE MIDSTREAM PARTNERS LLC 5.25% 20200315	0.005%
CHEVRON CORP 1.561% 20190516	0.004%
CHEVRON CORP 1.686% 20190228	0.002%
CHEVRON CORP 1.79% 20181116	0.004%
CHEVRON CORP 1.961% 20200303	0.006%
CHEVRON CORP 1.991% 20200303	0.002%
CHEVRON CORP 2.1% 20210516	0.004%
CHEVRON CORP 2.193% 20191115	0.002%
CHEVRON CORP 2.411% 20220303	0.002%
CHEVRON CORP 2.419% 20201117	0.004%
CHEVRON CORP 2.427% 20200624	0.003%
CHEVRON CORP 2.498% 20220303	0.002%
CHEVRON CORP 4.95% 20190303	0.005%
CHEVRON CORP NEW	0.026%
CHICONY ELECTRONICS CO	0.001%
CHILE, REPUBLIC OF (GOVERNMENT) 3.125% 20260121	0.007%

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Asset Name	Weight
CHINA AGRI-INDUSTRIES	0.000%
CHINA AIRLINES CO.	0.000%
CHINA BLUECHEMICAL LTD	0.000%
CHINA CINDA ASSET MANAGEMENT	0.002%
CHINA CITIC BANK CORPO	0.002%
CHINA COAL ENERGY CO L	0.000%
CHINA COMMUNICATIONS C	0.002%
CHINA COMMUNICATIONS S	0.001%
CHINA CONCH VENTURE HLDGS	0.001%
CHINA CONSTRUCTION BAN	0.051%
CHINA DEV FIN. HLDG	0.002%
CHINA DEVELOPMENT BANK CORP 1.625% 20190622	0.001%
CHINA DEVELOPMENT BANK CORP 2.125% 20210601	0.003%
CHINA DEVELOPMENT BANK CORP 2.5% 20201009	0.006%
CHINA DONGXIANG (GROUP	0.000%
CHINA EASTERN AIRLINES	0.000%
CHINA EVERBRIGHT BANK CO LTD	0.001%
CHINA EVERBRIGHT INTER	0.001%
CHINA EVERBRIGHT LTD	0.001%
CHINA EVERGRANDE GROUP	0.004%
CHINA FOODS LTD	0.000%
CHINA GALAXY SECURITIES	0.001%
CHINA GAS HLDGS LTD	0.002%
CHINA HUARONG ASSET MANAGEMENT CO	0.001%
CHINA INTL CAPITAL CORP (HK) LTD	0.001%
CHINA INTL MARINE CONT H	0.000%
CHINA JINMAO HLDGS GROUP	0.001%
CHINA LIFE INSURANCE	0.001%
CHINA LIFE INSURANCE CO	0.019%
CHINA LODGING GROUP LTD - ADR	0.000%
CHINA LONGYUAN POWER G	0.001%
CHINA MACHINERY EQUIPMENT ENGG GROUP	0.000%
CHINA MEDICAL SYSTEM HOLDINGS ORD SHS	0.001%
CHINA MENGNIU DAIRY CO	0.003%
CHINA MERCHANTS BANK C	0.013%
CHINA MERCHANTS PORT	0.002%
CHINA MERCHANTS SEC	0.001%
CHINA MINSHENG BANKING	0.002%
CHINA MINSHENG FINANCIAL	0.000%
CHINA MOBILE LTD	0.038%
CHINA MOLYBDENUM CO LT	0.001%
CHINA MOTOR CORP. LTD.	0.000%
CHINA NATIONAL BUILDIN	0.001%
CHINA NATIONAL MATERIA	0.000%
CHINA OCEANWIDE HOLDINGS LIMITED	0.000%

Asset Name	Weight
CHINA OILFIELD SERVICE	0.001%
CHINA OVERSEAS LAND	0.017%
CHINA PACIFIC INSURANC	0.012%
CHINA PETROLEUM & CHEM	0.019%
CHINA POWER INTERNATIO	0.000%
CHINA RAILWAY CONSTRUC	0.001%
CHINA RAILWAY GROUP LT	0.001%
CHINA RAILWAY SIGNAL & COM CORP LTD	0.001%
CHINA REINSURANCE GROUP CORP	0.001%
CHINA RESOURCES BEER HOLDINGS CO LTD	0.002%
CHINA RESOURCES CEMENT	0.000%
CHINA RESOURCES GAS GROUP LTD	0.001%
CHINA RESOURCES LAND L	0.004%
CHINA RESOURCES POWER	0.001%
CHINA SHENHUA ENERGY C	0.003%
CHINA SOUTH CITY HOLDI	0.000%
CHINA SOUTHERN AIRLINE	0.001%
CHINA STATE CONSTRUCTI	0.001%
CHINA STEEL CO.	0.004%
CHINA TAIPING INSURANCE H	0.002%
CHINA TELECOM	0.003%
CHINA TRADITIONAL CHINESE MED HLDGS	0.001%
CHINA TRAVEL INTERNATI	0.000%
CHINA UNICOM (HONG KONG) LIMITED	0.003%
CHINA VANKE CO	0.002%
CHINA ZHONGWANG HOLDIN	0.000%
CHIPOTLE MEXICAN GRILL INC	-0.001%
CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG	0.000%
CHONGQING CHANGAN AUTO -B	0.000%
CHONGQING RURAL COMM BK	0.001%
CHORUS LIMITED NPV (AUSTRALIAN LISTING)(DRIP EX DATE 25/09/2017)	0.002%
Chorus Ord Shs	0.072%
CHOW TAI FOOK JEWELLERY GROUP LTD	0.001%
CHR. HANSEN HLDG	0.001%
CHS/COMMUNITY HEALTH SYSTEMS INC 5.125% 20210801	0.002%
CHS/COMMUNITY HEALTH SYSTEMS INC 6.25% 20230331	0.007%
CHS/COMMUNITY HEALTH SYSTEMS INC 6.875% 20220201	0.005%
CHS/COMMUNITY HEALTH SYSTEMS INC 7.125% 20200715	0.003%
CHS/COMMUNITY HEALTH SYSTEMS INC 8% 20191115	0.004%
CHUBB	0.008%
CHUBU ELECTRIC POWER	0.001%
CHUGAI PHARMACEUTICAL CO LTD	0.001%
Chunghwa Telecom ADR Rep. Ten Ord Shs	0.008%
CHUNGHWA TELECOM CO.	0.008%
CHURCH & DWIGHT CO INC 2.45% 20191215	0.001%

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Asset Name	Weight
CHURCH & DWIGHT CO INC 2.45% 20220801	0.001%
CHURCH & DWIGHT INC	0.013%
CI FINL CORP	0.000%
CIE DE ST-GOBAIN	0.011%
CIGNA CORP	0.010%
CIGNA CORP 4% 20220215	0.003%
CIGNA CORP 4.5% 20210315	0.001%
CIGNA CORP 5.125% 20200615	0.001%
CIMAREX ENERGY CO	0.000%
CIMB GROUP HLDG BHD	0.004%
CIMC ENRIC HOLDINGS LT	0.000%
CIMIC GROUP LIMITED	0.002%
CINCINNATI FINL CORP	0.009%
CINEMARK USA INC 4.875% 20230601	0.002%
CINEMARK USA INC 5.125% 20221215	0.001%
CINTAS CORP	0.007%
CINTAS CORP NO 2 2.9% 20220401	0.002%
CINTAS CORP NO 2 3.25% 20220601	0.001%
CIPLA	0.001%
CISCO SYS INC	0.027%
CISCO SYSTEMS INC 1.4% 20190920	0.005%
CISCO SYSTEMS INC 1.6% 20190228	0.003%
CISCO SYSTEMS INC 1.85% 20210920	0.006%
CISCO SYSTEMS INC 2.125% 20190301	0.006%
CISCO SYSTEMS INC 2.2% 20210228	0.008%
CISCO SYSTEMS INC 2.45% 20200615	0.005%
CISCO SYSTEMS INC 2.9% 20210304	0.002%
CISCO SYSTEMS INC 3% 20220615	0.002%
CISCO SYSTEMS INC 4.45% 20200115	0.009%
CISCO SYSTEMS INC 4.95% 20190215	0.007%
CIT GROUP INC	0.001%
CIT GROUP INC 3.875% 20190219	0.002%
CIT GROUP INC 5% 20220815	0.003%
CIT GROUP INC 5% 20230801	0.002%
CIT GROUP INC 5.375% 20200515	0.002%
CIT GROUP INC 5.5% 20190215	0.001%
CITIBANK NA 2% 20190320	0.005%
CITIBANK NA 2.1% 20200612	0.007%
CITIC LIMITED	0.003%
CITIC RESOURCES	0.000%
CITIC SECURITIES CO LTD	0.002%
CITIGROUP INC	0.023%
CITIGROUP INC 0.75% 20231026	0.003%
CITIGROUP INC 1.375% 20211027	0.003%
CITIGROUP INC 1.5% 20281026	0.002%

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Asset Name	Weight
CITIGROUP INC 1.75% 20250128	0.002%
CITIGROUP INC 2.05% 20181207	0.005%
CITIGROUP INC 2.05% 20190607	0.003%
CITIGROUP INC 2.125% 20260910	0.002%
CITIGROUP INC 2.35% 20210802	0.006%
CITIGROUP INC 2.375% 20240522	0.002%
CITIGROUP INC 2.4% 20200218	0.007%
CITIGROUP INC 2.45% 20200110	0.005%
CITIGROUP INC 2.5% 20180926	0.006%
CITIGROUP INC 2.5% 20190729	0.005%
CITIGROUP INC 2.55% 20190408	0.006%
CITIGROUP INC 2.65% 20201026	0.009%
CITIGROUP INC 2.7% 20210330	0.008%
CITIGROUP INC 2.75% 20220425	0.007%
CITIGROUP INC 2.876% 20230724	0.008%
CITIGROUP INC 2.9% 20211208	0.008%
CITIGROUP INC 4.05% 20220730	0.003%
CITIGROUP INC 4.375% 20181102	0.001%
CITIGROUP INC 4.5% 20220114	0.009%
CITIGROUP INC 4.75% 20180205	0.004%
CITIGROUP INC 5% 20190802	0.005%
CITIGROUP INC 5.375% 20200809	0.004%
CITIGROUP INC 7.375% 20190904	0.003%
CITIGROUP INC 8.5% 20190522	0.004%
CITIZENS FINANCIAL GROUP INC	0.011%
CITIZENS FINANCIAL GROUP INC 2.375% 20210728	0.001%
CITRIX SYS INC	0.004%
CITY DEVELOPMENTS LTD.	0.002%
CJ CHEIL JEDANG CORP	0.001%
CJ CHEIL JEDANG CORP	0.000%
CJ CORP.	0.001%
CJ LOGISTICS	0.000%
CK ASSET HOLDINGS	0.019%
CK HUTCHISON FINANCE (16) LIMITED 1.25% 20230406	0.002%
CK HUTCHISON FINANCE (16) LIMITED 2% 20280406	0.001%
CK HUTCHISON FINANCE 16 II LTD 0.875% 20241003	0.002%
CK HUTCHISON HOLDINGS	0.026%
CK INFRASTRUCTURE HLDGS LTD	0.003%
CLAIRE'S STORES INC 9% 20190315	0.001%
CLEAN HARBORS INC 5.125% 20210601	0.002%
CLEAN HARBORS INC 5.25% 20200801	0.001%
CLEANAWAY WASTE MANAGEMENT LTD	0.105%
CLEAR CHANNEL WORLDWIDE HOLDINGS INC 6.5% 20221115	0.005%
CLEAR CHANNEL WORLDWIDE HOLDINGS INC 6.5% 20221115	0.002%
CLEAR CHANNEL WORLDWIDE HOLDINGS INC 7.625% 20200315	0.004%

Asset Name	Weight
CLEVELAND ELECTRIC ILLUMINATING CO 8.875% 20181115	0.001%
CLIFFS NATURAL RESOURCES INC 5.75% 20250301	0.001%
CLOROX CO 3.8% 20211115	0.001%
CLOROX CO DEL	0.012%
CLP HOLDINGS LTD	0.014%
CME GROUP INC	0.007%
CMS ENERGY CORP	0.036%
CMS ENERGY CORP 5.05% 20220315	0.001%
CMS ENERGY CORP 6.25% 20200201	0.001%
CMS ENERGY CORP 8.75% 20190615	0.001%
CN ACCORD MEDICINE	0.000%
CNA FINANCIAL CORP 5.75% 20210815	0.001%
CNA FINANCIAL CORP 5.875% 20200815	0.002%
CNA FINANCIAL CORP 7.35% 20191115	0.001%
CNH CAPITAL LLC 3.375% 20190715	0.001%
CNH CAPITAL LLC 3.875% 20180716	0.001%
CNH CAPITAL LLC 3.875% 20211015	0.001%
CNH CAPITAL LLC 4.375% 20201106	0.001%
CNH CAPITAL LLC 4.375% 20220405	0.001%
CNH CAPITAL LLC 4.875% 20210401	0.001%
CNH INDUSTRIAL NV	0.001%
CNH INDUSTRIAL NV 4.5% 20230815	0.002%
CNOOC CURTIS FUNDING NO 1 PTY LTD 4.5% 20231003	0.004%
CNOOC LTD	0.030%
CNP ASSURANCES	0.000%
COACH INC 3% 20220715	0.001%
Coal India	0.002%
COBHAM	0.000%
COCA COLA CO	0.001%
COCA COLA EUROPEAN PARTNERS US LLC 3.5% 20200915	0.002%
COCA COLA EUROPEAN PARTNERS US LLC 4.5% 20210901	0.001%
COCA-COLA AMATIL LIMITED	0.002%
COCA-COLA AMATIL LTD 4.25% 20191113	0.001%
COCA-COLA BOTTLERS JAPAN	0.000%
COCA-COLA CO 0.5% 20240308	0.001%
COCA-COLA CO 0.75% 20230309	0.003%
COCA-COLA CO 1.1% 20360902	0.001%
COCA-COLA CO 1.125% 20220922	0.002%
COCA-COLA CO 1.125% 20270309	0.002%
COCA-COLA CO 1.375% 20190530	0.003%
COCA-COLA CO 1.55% 20210901	0.003%
COCA-COLA CO 1.625% 20350309	0.003%
COCA-COLA CO 1.65% 20181101	0.004%
COCA-COLA CO 1.875% 20201027	0.005%
COCA-COLA CO 1.875% 20260922	0.002%

Asset Name	Weight
COCA-COLA CO 2.2% 20220525	0.002%
COCA-COLA CO 2.45% 20201101	0.004%
COCA-COLA CO 2.6% 20200609	0.006%
COCA-COLA CO 3.15% 20201115	0.003%
COCA-COLA CO 3.25% 20240611	0.007%
COCA-COLA CO 3.3% 20210901	0.005%
COCA-COLA EUROPEAN PTNRS	0.001%
COCA-COLA FEMSA SAB DE CV 2.375% 20181126	0.001%
COCA-COLA FEMSA SAB DE CV 4.625% 20200215	0.002%
COCA-COLA HBC AG	0.001%
COCHLEAR LIMITED	0.005%
COGNIZANT TECHNOLOGY SOLUTIONS	-0.016%
COLGATE PALMOLIVE (INDIA) LTD	0.000%
COLGATE PALMOLIVE CO	0.007%
COLGATE-PALMOLIVE CO 1.5% 20181101	0.001%
COLGATE-PALMOLIVE CO 1.75% 20190315	0.002%
COLGATE-PALMOLIVE CO 2.3% 20220503	0.002%
COLGATE-PALMOLIVE CO 2.45% 20211115	0.001%
COLOMBIA, REPUBLIC OF (GOVERNMENT) 2.625% 20230315	0.003%
COLOMBIA, REPUBLIC OF (GOVERNMENT) 4% 20240226	0.009%
COLOMBIA, REPUBLIC OF (GOVERNMENT) 4.375% 20210712	0.008%
COLOMBIA, REPUBLIC OF (GOVERNMENT) 4.5% 20260128	0.006%
COLOMBIA, REPUBLIC OF (GOVERNMENT) 5% 20450615	0.008%
COLOMBIA, REPUBLIC OF (GOVERNMENT) 5.625% 20440226	0.010%
COLOMBIA, REPUBLIC OF (GOVERNMENT) 6.125% 20410118	0.011%
COLOMBIA, REPUBLIC OF (GOVERNMENT) 7.375% 20190318	0.007%
COLOMBIA, REPUBLIC OF (GOVERNMENT) 7.375% 20370918	0.009%
COLOMBIA, REPUBLIC OF (GOVERNMENT) 8.125% 20240521	0.005%
COLONY NORTHSTAR INC	0.001%
COLOPLAST B	0.001%
COLUMBIA PIPELINE GROUP INC 3.3% 20200601	0.003%
COMCAST CORP	0.030%
COMCAST CORP 1.625% 20220115	0.002%
COMCAST CORP 3.125% 20220715	0.003%
COMCAST CORP 5.15% 20200301	0.005%
COMCAST CORP 5.7% 20190701	0.002%
COMERICA BANK 2.5% 20200602	0.002%
COMERICA INC	0.012%
COMERICA INC 2.125% 20190523	0.001%
COMFORTDELGRO CORPORAT	0.002%
COMISION FEDERAL DE ELECTRICIDAD 4.875% 20210526	0.001%
COMISION FEDERAL DE ELECTRICIDAD 4.875% 20240115	0.002%
COMMERCIAL INTL BK	0.002%
COMMERZBANK	0.008%
COMMERZBANK AG 0.5% 20230913	0.002%

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Asset Name	Weight
COMMERZBANK AG 0.625% 20190314	0.001%
COMMERZBANK AG 1.125% 20240524	0.000%
COMMERZBANK AG 1.5% 20220921	0.001%
COMMERZBANK AG 4% 20200916	0.001%
COMMERZBANK AG 4% 20260323	0.001%
COMMERZBANK AG 4% 20270330	0.002%
COMMERZBANK AG 6.375% 20190322	0.002%
COMMERZBANK AG 7.75% 20210316	0.003%
COMMONWEALTH BANK OF AUSTRALIA (NEW YORK BRANCH) 1.75% 20181102	0.002%
COMMONWEALTH BANK OF AUSTRALIA (NEW YORK BRANCH) 2.05% 20190315	0.002%
COMMONWEALTH BANK OF AUSTRALIA (NEW YORK BRANCH) 2.25% 20190313	0.004%
COMMONWEALTH BANK OF AUSTRALIA (NEW YORK BRANCH) 2.3% 20190906	0.004%
COMMONWEALTH BANK OF AUSTRALIA (NEW YORK BRANCH) 2.4% 20201102	0.003%
COMMONWEALTH BANK OF AUSTRALIA (NEW YORK BRANCH) 2.5% 20180920	0.003%
COMMONWEALTH BANK OF AUSTRALIA (NEW YORK BRANCH) 2.55% 20210315	0.003%
COMMONWEALTH BANK OF AUSTRALIA 0.5% 20220711	0.002%
COMMONWEALTH BANK OF AUSTRALIA 1.625% 20190204	0.002%
COMMONWEALTH BANK OF AUSTRALIA 2.3% 20200312	0.003%
COMMONWEALTH BANK OF AUSTRALIA 2.75% 20211117	0.061%
COMMONWEALTH BANK OF AUSTRALIA 2.9% 20210712	0.011%
COMMONWEALTH BANK OF AUSTRALIA 3.045% 20200717	1.839%
COMMONWEALTH BANK OF AUSTRALIA 3.25% 20220117	0.006%
COMMONWEALTH BANK OF AUSTRALIA 3.25% 20220331	0.005%
COMMONWEALTH BANK OF AUSTRALIA 3.25% 20261117	0.006%
COMMONWEALTH BANK OF AUSTRALIA 3.5% 20210118	0.006%
COMMONWEALTH BANK OF AUSTRALIA 3.75% 20191018	0.009%
COMMONWEALTH BANK OF AUSTRALIA 4.2% 20260611	0.082%
COMMONWEALTH BANK OF AUSTRALIA 4.25% 20180125	0.010%
COMMONWEALTH BANK OF AUSTRALIA 4.25% 20190424	0.015%
COMMONWEALTH BANK OF AUSTRALIA 4.375% 20200225	0.001%
COMMONWEALTH BANK OF AUSTRALIA 4.75% 20240527	0.001%
COMMONWEALTH BANK OF AUSTRALIA 5.4983% 20991231	0.197%
COMMONWEALTH BANK OF AUSTRALIA 5.5% 20190806	0.002%
COMMONWEALTH BANK OF AUSTRALIA 7.25% 20200205	0.003%
COMMONWEALTH BANK OF AUSTRALIA.	1.288%
COMMONWEALTH EDISON CO 2.15% 20190115	0.001%
COMMONWEALTH EDISON CO 3.4% 20210901	0.001%
COMMONWEALTH EDISON CO 4% 20200801	0.002%
COMMONWEALTH PROPERTY OFFICE FUND 5.25% 20191213	0.003%
COMMSCOPE HOLDING COMPANY	0.010%
COMMSCOPE INC 5% 20210615	0.002%
COMMSCOPE INC 5.5% 20240615	0.002%
COMMSCOPE TECHNOLOGIES FINANCE LLC 6% 20250615	0.004%
COMMUNICATIONS SALES & LEASING INC 6% 20230415	0.001%
COMMUNICATIONS SALES & LEASING INC 7.125% 20241215	0.001%

Asset Name	Weight
COMMUNICATIONS SALES & LEASING INC 8.25% 20231015	0.002%
COMPAGNIE DE SAINT GOBAIN SA 1% 20250317	0.002%
COMPAGNIE DE SAINT GOBAIN SA 1.375% 20270614	0.001%
COMPAGNIE DE SAINT GOBAIN SA 3.625% 20210615	0.002%
COMPAGNIE DE SAINT GOBAIN SA 3.625% 20220328	0.002%
COMPAGNIE DE SAINT GOBAIN SA 4.5% 20190930	0.002%
COMPAGNIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES 0.375% 20250207	0.001%
COMPAGNIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES 0.75% 20280909	0.001%
COMPAGNIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES 5% 20210524	0.002%
Compagnie Financiere Richemont Ord Shs	0.016%
COMPAGNIE GENERALE DE GEOPHYSIQUE-VERITAS 6.5% 20210601	0.000%
COMPAGNIE GENERALE DE GEOPHYSIQUE-VERITAS 6.875% 20220115	0.000%
COMPAL ELECTRON. INC.	0.001%
COMPASS BANK 2.75% 20190929	0.002%
COMPASS BANK 2.875% 20220629	0.002%
COMPASS GROUP	0.017%
COMPUTERSHARE LIMITED.	0.004%
CONAGRA BRANDS	0.009%
CONCHO RES INC	0.008%
CONCHO RESOURCES INC 4.375% 20250115	0.002%
CONCHO RESOURCES INC 5.5% 20221001	0.002%
CONCHO RESOURCES INC 5.5% 20230401	0.004%
CONCORDIA FINANCIAL GRP	0.001%
CONCORDIA HEALTHCARE CORP 7% 20230415	0.000%
CONCORDIA HEALTHCARE CORP 9.5% 20221021	0.000%
CONNECTEAST FINANCE PTY LTD 4.25% 20220225	0.026%
CONNECTEAST FINANCE PTY LTD 5.75% 20200902	0.004%
CONOCOPHILLIPS	0.012%
CONOCOPHILLIPS CO 2.2% 20200515	0.002%
CONOCOPHILLIPS CO 2.875% 20211115	0.003%
CONOCOPHILLIPS CO 4.2% 20210315	0.004%
CONSOL ENERGY INC 5.875% 20220415	0.004%
CONSOL ENERGY INC 8% 20230401	0.001%
CONSOLIDATED EDISON CO OF NEW YORK INC 4.45% 20200615	0.001%
CONSOLIDATED EDISON CO OF NEW YORK INC 6.65% 20190401	0.002%
CONSOLIDATED EDISON CO OF NEW YORK INC 7.125% 20181201	0.002%
CONSOLIDATED EDISON INC	0.054%
CONSOLIDATED EDISON INC 2% 20200315	0.001%
CONSOLIDATED EDISON INC 2% 20210515	0.002%
CONSTELLATION BRANDS INC 2.7% 20220509	0.002%
CONSTELLATION BRANDS INC 3.75% 20210501	0.002%
CONSTELLATION BRANDS INC 3.875% 20191115	0.001%
CONSTELLATION BRANDS INC 6% 20220501	0.002%
CONSTELLATION BRNDS[A]	0.006%
CONSTELLATION SOFTWARE INC	0.009%

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Asset Name	Weight
CONSTELLIUM HOLDCO BV 5.75% 20240515	0.001%
CONSTELLIUM HOLDCO BV 6.625% 20250301	0.001%
CONSTELLIUM HOLDCO BV 7.875% 20210401	0.001%
CONSTELLIUM HOLDCO BV 8% 20230115	0.001%
CONSUMERS ENERGY CO 2.85% 20220515	0.001%
CONSUMERS ENERGY CO 5.65% 20200415	0.001%
CONSUMERS ENERGY CO 6.125% 20190315	0.001%
CONSUMERS ENERGY CO 6.7% 20190915	0.002%
CONTACT ENERGY LIMITED	0.000%
CONTACT ENERGY LTD	0.160%
CONTAINER CORPORATION	0.001%
CONTINENTAL	0.009%
CONTINENTAL AIRLINES 2009 2 PASS THROUGH TRUST 7.250000% 202105	0.001%
CONTINENTAL AIRLINES PASS THROUGH TRUSTS 5.983% 20231019	0.002%
CONTINENTAL RESOURCES INC 3.8% 20240601	0.002%
CONTINENTAL RESOURCES INC 4.5% 20230415	0.004%
CONTINENTAL RESOURCES INC 5% 20220915	0.005%
CONTINENTAL RESOURCES INC OKLA	0.000%
CONVATEC GROUP PLC	0.000%
COOPER COS INC	0.007%
CORE LABORATORIES N V	0.001%
CORN PRODUCTS INTERNATIONAL INC 4.625% 20201101	0.001%
CORNING INC	0.006%
CORNING INC 2.9% 20220515	0.001%
CORNING INC 4.25% 20200815	0.001%
CORPORACION ANDINA DE FOMENTO SA (CAF) 4% 20210331	0.004%
CORPORACION ANDINA DE FOMENTO SA (CAF) 4.5% 20250605	0.005%
CORPORACION ANDINA DE FOMENTO SA (CAF) 4.5% 20260930	0.001%
CORPORACION ANDINA DE FOMENTO SA (CAF) 6.25% 20231108	0.004%
CORPORACION NACIONAL DEL COBRE DE CHILE 3% 20220717	0.008%
CORPORACION NACIONAL DEL COBRE DE CHILE 3.75% 20201104	0.005%
CORPORACION NACIONAL DEL COBRE DE CHILE 3.875% 20211103	0.007%
CORPORACION NACIONAL DEL COBRE DE CHILE 4.5% 20250916	0.009%
CORPORATE OFFICE PROPERTIES LP 3.7% 20210615	0.001%
Corporate Travel Management Ord Shs	0.001%
CORPORATION BANK	0.000%
CORTES NP ACQUISITION CORP 9.25% 20241015	0.002%
COSCO SHIPPING DEVELOPMENT	0.000%
COSCO SHIPPING ENERGY TRANSPORTATION	0.000%
COSCO SHIPPING HOLDINGS	0.001%
COSCO SHIPPING PORTS	0.001%
COSTA GROUP HOLDINGS LIMITED	0.001%
COSTA RICA, REPUBLIC OF (GOVERNMENT) 4.25% 20230126	0.006%
COSTA RICA, REPUBLIC OF (GOVERNMENT) 7% 20440404	0.006%
COSTA RICA, REPUBLIC OF (GOVERNMENT) 7.158% 20450312	0.005%

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Asset Name	Weight
COSTCO WHOLESale CORP 1.7% 20191215	0.004%
COSTCO WHOLESale CORP 1.75% 20200215	0.002%
COSTCO WHOLESale CORP 2.15% 20210518	0.003%
COSTCO WHOLESale CORP 2.25% 20220215	0.002%
COSTCO WHOLESale CORP 2.3% 20220518	0.003%
COSTCO WHSL CORP NEW	0.014%
COTE D'IVOIRE, REPUBLIC OF (GOVERNMENT) 2.5% 20321231	0.013%
COTE D'IVOIRE, REPUBLIC OF (GOVERNMENT) 6.375% 20280303	0.005%
COTT BEVERAGES INC 5.375% 20220701	0.001%
COTT HOLDINGS INC 5.5% 20250401	0.002%
COTY INC	0.000%
COUNCIL OF EUROPE DEVELOPMENT BANK 4.75% 20240213	0.001%
COUNCIL OF EUROPE DEVELOPMENT BANK 6% 20201008	0.004%
COUNTRY GARDEN HOLDING	0.004%
COVANTA HOLDING CORP 5.875% 20240301	0.001%
COVANTA HOLDING CORP 5.875% 20250701	0.001%
COVANTA HOLDING CORP 6.375% 20221001	0.001%
COVENTRY HEALTH CARE INC 5.45% 20210615	0.002%
COVESTRO AG	0.001%
COVIDIEN INTERNATIONAL FINANCE SA 3.2% 20220615	0.002%
COVIDIEN INTERNATIONAL FINANCE SA 4.2% 20200615	0.002%
COWAY CO LTD	0.002%
CP ALL PUBLIC COMPANY	0.005%
CR BARD INC 4.4% 20210115	0.002%
CREDICORP	0.004%
CREDIT AGRICOLE SA	0.006%
CREDIT AGRICOLE SA (LONDON BRANCH) 0.75% 20221201	0.002%
CREDIT AGRICOLE SA (LONDON BRANCH) 0.875% 20220119	0.003%
CREDIT AGRICOLE SA (LONDON BRANCH) 1% 20240916	0.002%
CREDIT AGRICOLE SA (LONDON BRANCH) 1.25% 20260414	0.003%
CREDIT AGRICOLE SA (LONDON BRANCH) 1.375% 20270503	0.003%
CREDIT AGRICOLE SA (LONDON BRANCH) 1.875% 20261220	0.003%
CREDIT AGRICOLE SA (LONDON BRANCH) 2.375% 20201127	0.002%
CREDIT AGRICOLE SA (LONDON BRANCH) 2.375% 20240520	0.004%
CREDIT AGRICOLE SA (LONDON BRANCH) 3.125% 20230717	0.002%
CREDIT AGRICOLE SA (LONDON BRANCH) 3.125% 20260205	0.002%
CREDIT AGRICOLE SA (LONDON BRANCH) 3.875% 20190213	0.001%
CREDIT AGRICOLE SA 2.625% 20270317	0.004%
CREDIT AGRICOLE SA 3.9% 20210419	0.002%
CREDIT AGRICOLE SA 5.125% 20230418	0.003%
CREDIT AGRICOLE SA 5.875% 20190611	0.002%
CREDIT CORP GROUP LIMITED	0.000%
CREDIT SAISON	0.000%
CREDIT SUISSE (LONDON BRANCH) 0.375% 20190411	0.002%
CREDIT SUISSE (LONDON BRANCH) 0.625% 20181120	0.002%

Asset Name	Weight
CREDIT SUISSE (LONDON BRANCH) 1% 20230607	0.002%
CREDIT SUISSE (LONDON BRANCH) 1.125% 20200915	0.003%
CREDIT SUISSE (LONDON BRANCH) 1.375% 20191129	0.004%
CREDIT SUISSE (LONDON BRANCH) 1.375% 20220131	0.002%
CREDIT SUISSE (LONDON BRANCH) 1.5% 20260410	0.003%
CREDIT SUISSE (LONDON BRANCH) 4.75% 20190805	0.005%
CREDIT SUISSE (NEW YORK BRANCH) 2.3% 20190528	0.009%
CREDIT SUISSE (NEW YORK BRANCH) 3% 20211029	0.007%
CREDIT SUISSE (NEW YORK BRANCH) 4.375% 20200805	0.005%
CREDIT SUISSE (NEW YORK BRANCH) 5.3% 20190813	0.004%
CREDIT SUISSE (NEW YORK BRANCH) 5.4% 20200114	0.005%
CREDIT SUISSE (SYDNEY BRANCH) AG 3.5% 20200429	0.045%
CREDIT SUISSE (SYDNEY BRANCH) AG 4% 20190716	0.009%
CREDIT SUISSE (SYDNEY BRANCH) AG 4% 20210309	0.000%
CREDIT SUISSE GROUP	0.011%
CREDIT SUISSE GROUP AG 1.25% 20250717	0.003%
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD 1.25% 20220414	0.004%
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD 2.75% 20200326	0.005%
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD 3.125% 20201210	0.006%
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD 3.45% 20210416	0.005%
CRESCENT PT ENERGY CORP	0.000%
CRH	0.000%
CRH	0.009%
CRH AMERICA INC 5.75% 20210115	0.001%
CRH FINANCE BV 5% 20190125	0.002%
CRH FINANCE DESIGNATED ACTIVITY CO 1.375% 20281018	0.001%
CRH FINANCE LTD 3.125% 20230403	0.002%
CRH FINLAND SERVICES OYJ 2.75% 20201015	0.001%
CRH FUNDING BV 1.875% 20240109	0.002%
CROATIA, REPUBLIC OF (GOVERNMENT) 5.5% 20230404	0.008%
CROATIA, REPUBLIC OF (GOVERNMENT) 6% 20240126	0.012%
CROATIA, REPUBLIC OF (GOVERNMENT) 6.375% 20210324	0.009%
CROATIA, REPUBLIC OF (GOVERNMENT) 6.625% 20200714	0.006%
CROATIA, REPUBLIC OF (GOVERNMENT) 6.75% 20191105	0.009%
CRODA INTL	0.001%
CROMWELL PROPERTY GROUP	-0.021%
CROSSTEX ENERGY, L.P. 2.7% 20190401	0.001%
CROWN AMERICAS LLC 4.25% 20260930	0.001%
CROWN AMERICAS LLC 4.5% 20230115	0.002%
CROWN CASTLE INTERNATIONAL CORP (NEW) 2.25% 20210901	0.002%
CROWN CASTLE INTERNATIONAL CORP (NEW) 3.4% 20210215	0.003%
CROWN CASTLE INTERNATIONAL CORP (NEW) 4.875% 20220415	0.003%
CROWN CASTLE INTL CORP	0.010%
CROWN GROUP FINANCE LTD 4.5% 20191118	0.014%
CROWN HOLDINGS INC	0.001%

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Asset Name	Weight
CROWN RESORTS LTD	0.295%
CROWN RESORTS LTD CONS SR II 5.7758% 23 APR 2075	0.198%
CRRC CORPORATION L	0.002%
CSC FINANCIAL CO LTD	0.000%
CSC HOLDINGS INC 10.125% 20230115	0.005%
CSC HOLDINGS INC 10.875% 20251015	0.005%
CSC HOLDINGS INC 5.25% 20240601	0.002%
CSC HOLDINGS INC 5.5% 20270415	0.003%
CSC HOLDINGS INC 6.625% 20251015	0.002%
CSC HOLDINGS INC 6.75% 20211115	0.003%
CSC HOLDINGS INC 8.625% 20190215	0.001%
CSG HOLDING CO -B	0.000%
CSL LIMITED	0.341%
CSPC PHARMACEUTICAL GROUP LIMITED	0.003%
CSR	0.001%
CSRA INC	-0.003%
CSSC OFFSHORE & MARINE ENGINEERING	0.000%
CSX CORP	0.010%
CSX CORP 3.7% 20201030	0.002%
CSX CORP 4.25% 20210601	0.001%
CTBC FINANCIAL HOLDINGS	0.022%
CTRIP.COM INTERNATIONAL LTD - ADR	0.002%
CUMMINS INC	0.007%
CUMMINS INDIA LTD	0.000%
CVS CAREMARK CORP 2.125% 20210601	0.006%
CVS CAREMARK CORP 2.25% 20181205	0.004%
CVS CAREMARK CORP 2.25% 20190812	0.003%
CVS CAREMARK CORP 2.8% 20200720	0.009%
CVS CAREMARK CORP 3.5% 20220720	0.005%
CVS CAREMARK CORP 4.125% 20210515	0.002%
CVS HEALTH CORP	0.014%
CYBERDYNE INC	0.000%
CYBG PLC	0.426%
D R HORTON INC	0.011%
D R HORTON INC 3.75% 20190301	0.002%
D R HORTON INC 4% 20200215	0.002%
DABUR INDIA LTD	0.001%
DAELIM INDUSTRIAL	0.001%
DAEWOO CONSTRUCTION	0.000%
DAH SING BANKING GROUP	0.000%
DAH SING FINANCIAL	0.000%
DAI NIPPON PRINTING	0.000%
DAICEL CORPORATION	0.000%
DAI-ICHI LIFE HOLD	0.008%
DAIICHI SANKYO	0.009%

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Asset Name	Weight
DAIKIN INDUSTRIES	0.008%
DAIMLER AG	0.012%
DAIMLER AG 0.25% 20200511	0.002%
DAIMLER AG 0.5% 20190909	0.002%
DAIMLER AG 0.625% 20200305	0.002%
DAIMLER AG 0.75% 20230511	0.002%
DAIMLER AG 0.85% 20250228	0.002%
DAIMLER AG 0.875% 20210112	0.002%
DAIMLER AG 1.375% 20280511	0.003%
DAIMLER AG 1.4% 20240112	0.003%
DAIMLER AG 1.5% 20181119	0.001%
DAIMLER AG 1.5% 20260309	0.001%
DAIMLER AG 1.5% 20290703	0.002%
DAIMLER AG 1.75% 20200121	0.002%
DAIMLER AG 1.875% 20240708	0.001%
DAIMLER AG 2% 20200407	0.002%
DAIMLER AG 2% 20210625	0.002%
DAIMLER AG 2.125% 20370703	0.002%
DAIMLER AG 2.25% 20220124	0.002%
DAIMLER AG 2.375% 20220912	0.002%
DAIMLER AG 2.375% 20230308	0.001%
DAIMLER AG 2.625% 20190402	0.001%
DAIRY FARM INTL. LTD.	0.001%
DAITO TRUST CONSTRUCTION	0.012%
DAIWA HOUSE IND.	0.010%
DAIWA HOUSE REIT I	0.000%
DAIWA SECURITIES GROUP	0.001%
DALI FOODS GROUP COMPANY LIMITED	0.001%
DALIAN PORT (PDA) CO L	0.000%
DANA FINANCING LUXEMBOURG SARL 5.75% 20250415	0.001%
DANA HOLDING CORP 5.5% 20241215	0.001%
DANAHER CORP 1.65% 20180915	0.002%
DANAHER CORP 2.4% 20200915	0.002%
DANAHER CORP DEL	0.008%
DANONE	0.009%
DANONE SA 0.167% 20201103	0.000%
DANONE SA 0.424% 20221103	0.001%
DANONE SA 0.709% 20241103	0.002%
DANONE SA 1.125% 20250114	0.002%
DANONE SA 1.208% 20281103	0.002%
DANONE SA 1.25% 20240530	0.001%
DANONE SA 1.375% 20190610	0.002%
DANONE SA 2.25% 20211115	0.002%
DANONE SA 2.6% 20230628	0.001%
DANONE SA 3.6% 20201123	0.001%

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Asset Name	Weight
DANSKE BANK	0.006%
DARDEN RESTAURANTS INC	0.000%
DASSAULT AVIATION	0.000%
DASSAULT SYSTEMES	0.008%
DATANG INTERNATIONAL P	0.000%
DAVITA INC	0.000%
DAVITA INC 5% 20250501	0.004%
DAVITA INC 5.125% 20240715	0.004%
DAVITA INC 5.75% 20220815	0.003%
DAZHONG TRANSPORTION -B	0.000%
DBNGP FINANCE CO PTY LTD 5% 20201001	0.001%
DBNGP FINANCE CO PTY LTD 6% 20191011	0.038%
DBS GROUP HOLDINGS LTD	0.023%
DCC	0.001%
DCP MIDSTREAM OPERATING LP 3.875% 20230315	0.001%
DCP MIDSTREAM OPERATING LP 4.75% 20210930	0.001%
DCP MIDSTREAM OPERATING LP 5.35% 20200315	0.001%
DCP MIDSTREAM OPERATING LP 5.85% 20430521	0.001%
DEERE & CO	0.008%
DEERE & CO 2.6% 20220608	0.003%
DEERE & CO 4.375% 20191016	0.003%
DELL INC 4.625% 20210401	0.001%
DELL INC 5.875% 20190615	0.001%
DELL INTERNATIONAL LLC 3.48% 20190601	0.013%
DELL INTERNATIONAL LLC 4.42% 20210615	0.016%
DELL INTERNATIONAL LLC 5.875% 20210615	0.004%
DELL INTERNATIONAL LLC 7.125% 20240615	0.004%
DELL TECHNOLOGIES INC	0.009%
DELPHI AUTOMOTIVE PLC	0.005%
DELPHI AUTOMOTIVE PLC 3.15% 20201119	0.002%
DELTA AIR LINES INC 2.875% 20200313	0.003%
DELTA AIR LINES INC 3.625% 20220315	0.003%
DELTA AIR LINES INC 6.821% 20240210	0.002%
DELTA AIR LINES INC DEL	-0.002%
DELTA ELECTRONIC INC.	0.017%
DELTA ELECTRONICS (THA	0.001%
DENA	0.000%
DENBURY RESOURCES INC 4.625% 20230715	0.001%
DENBURY RESOURCES INC 5.5% 20220501	0.001%
DENBURY RESOURCES INC 9% 20210515	0.002%
DENSO CORP	0.008%
DENTSPLY SIRONA INC	0.006%
DENTSU	0.001%
DETROIT EDISON CO 3.45% 20201001	0.001%
DEUTSCHE ANNINGTON FINANCE BV 0.875% 20200330	0.001%

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Asset Name	Weight
DEUTSCHE ANNINGTON FINANCE BV 0.875% 20220610	0.001%
DEUTSCHE ANNINGTON FINANCE BV 1.25% 20241206	0.001%
DEUTSCHE ANNINGTON FINANCE BV 1.5% 20250331	0.001%
DEUTSCHE ANNINGTON FINANCE BV 1.5% 20260610	0.001%
DEUTSCHE ANNINGTON FINANCE BV 1.625% 20201215	0.003%
DEUTSCHE ANNINGTON FINANCE BV 1.75% 20270125	0.001%
DEUTSCHE ANNINGTON FINANCE BV 2.125% 20220709	0.001%
DEUTSCHE ANNINGTON FINANCE BV 2.25% 20231215	0.003%
DEUTSCHE ANNINGTON FINANCE BV 3.125% 20190725	0.002%
DEUTSCHE ANNINGTON FINANCE BV 3.625% 20211008	0.001%
DEUTSCHE BANK	0.007%
DEUTSCHE BANK AG (LONDON BRANCH) 2.5% 20190213	0.007%
DEUTSCHE BANK AG (NEW YORK BRANCH) 2.7% 20200713	0.005%
DEUTSCHE BANK AG 1% 20190318	0.003%
DEUTSCHE BANK AG 1.125% 20250317	0.002%
DEUTSCHE BANK AG 1.25% 20210908	0.003%
DEUTSCHE BANK AG 1.5% 20220120	0.003%
DEUTSCHE BANK AG 2.375% 20230111	0.003%
DEUTSCHE BANK AG 2.75% 20250217	0.002%
DEUTSCHE BANK AG 2.85% 20190510	0.005%
DEUTSCHE BANK AG 2.95% 20200820	0.003%
DEUTSCHE BANK AG 3.125% 20210113	0.003%
DEUTSCHE BANK AG 3.375% 20210512	0.005%
DEUTSCHE BANK AG 4.25% 20211014	0.013%
DEUTSCHE BANK AG 4.5% 20260519	0.002%
DEUTSCHE BANK AG 5% 20200624	0.002%
DEUTSCHE BOERSE AG	0.010%
DEUTSCHE LUFTHANSA AG	0.001%
DEUTSCHE POST	0.010%
DEUTSCHE TELEKOM	0.010%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.25% 20210419	0.001%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.375% 20211030	0.001%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.625% 20230403	0.003%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.875% 20240130	0.002%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.125% 20260522	0.001%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.375% 20270130	0.002%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.5% 20280403	0.002%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 2% 20191030	0.001%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 2.125% 20210118	0.003%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 2.75% 20241024	0.002%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 3.25% 20280117	0.002%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 4.25% 20200316	0.001%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 4.25% 20220713	0.003%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 4.875% 20250422	0.002%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 6% 20190708	0.003%

Asset Name	Weight
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 7.5% 20330124	0.002%
DEUTSCHE WOHNEN SE	0.010%
DEVELOPERS DIVERSIFIED REALTY CORP 3.5% 20210115	0.001%
DEVELOPERS DIVERSIFIED REALTY CORP 4.625% 20220715	0.002%
DEVELOPERS DIVERSIFIED REALTY CORP 7.875% 20200901	0.001%
DEVON ENERGY CORP 3.25% 20220515	0.003%
DEVON ENERGY CORP 4% 20210715	0.002%
DEVON ENERGY CORP NEW	0.009%
DEXCOM INC	0.000%
DEXUS	-0.166%
DEXUS FINANCE PTY LTD 4.2% 20221109	0.001%
DEXUS FINANCE PTY LTD 4.25% 20270511	0.003%
DEXUS FINANCE PTY LTD 4.75% 20251105	0.002%
DEXUS FINANCE PTY LTD 5.75% 20180910	0.003%
DEXUS WHOLESALE PROPERTY LTD 4.25% 20190701	0.002%
DEXUS WHOLESALE PROPERTY LTD 4.25% 20220616	0.002%
DEXUS WHOLESALE PROPERTY LTD 4.75% 20250616	0.004%
DGB FINANCIAL GROUP CO LTD	0.001%
DIAGEO	0.022%
DIAGEO CAPITAL PLC 4.828% 20200715	0.002%
DIAGEO INVESTMENT CORP 2.875% 20220511	0.003%
DIAMOND OFFSHORE DRILLING INC 7.875% 20250815	0.001%
DIAMOND RESORTS INTERNATIONAL INC 10.75% 20240901	0.001%
DIAMOND RESORTS INTERNATIONAL INC 7.75% 20230901	0.001%
DIAMONDBACK ENERGY INC	0.001%
DIAMONDBACK ENERGY INC 4.75% 20241101	0.001%
DIAMONDBACK ENERGY INC 5.375% 20250531	0.001%
DICKS SPORTING GOODS INC	0.000%
DIGI.COM BHD	0.002%
DIGITAL REALTY TRUST LP 3.4% 20201001	0.002%
DIGITAL REALTY TRUST LP 3.95% 20220701	0.002%
DIGITAL REALTY TRUST LP 5.25% 20210315	0.001%
DIGITAL REALTY TRUST LP 5.875% 20200201	0.002%
DIGITAL RLTY TR INC	0.010%
DIGNITY HEALTH 2.637% 20191101	0.001%
DIRECT LINE INSURANCE GROUP PLC	0.001%
DISCOVER BANK 2.6% 20181113	0.003%
DISCOVER BANK 3.1% 20200604	0.004%
DISCOVER BANK 3.2% 20210809	0.002%
DISCOVER BANK 7% 20200415	0.002%
DISCOVER FINANCIAL SERVICES 5.2% 20220427	0.001%
DISCOVER FINL SVCS	0.017%
DISCOVERY COMMUNICATIONS LLC 3.3% 20220515	0.002%
DISCOVERY COMMUNICATIONS LLC 4.375% 20210615	0.002%
DISCOVERY COMMUNICATIONS LLC 5.05% 20200601	0.003%

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Asset Name	Weight
DISCOVERY COMMUNICATIONS LLC 5.625% 20190815	0.001%
DISCOVERY COMMUNICATNS NEW	0.000%
DISCOVERY COMMUNICATNS NEW	0.000%
DISH DBS CORP 5% 20230315	0.004%
DISH DBS CORP 5.125% 20200501	0.003%
DISH DBS CORP 5.875% 20220715	0.005%
DISH DBS CORP 5.875% 20241115	0.005%
DISH DBS CORP 6.75% 20210601	0.005%
DISH DBS CORP 7.75% 20260701	0.005%
DISH DBS CORP 7.875% 20190901	0.003%
DISH NETWORK CORP	0.006%
DISTRIBUIDORA INTL DE ALIMENTACION	0.000%
DIVI'S LABORATORIE	0.000%
Dixons Carphone PLC	0.000%
DJO FINCO INC 8.125% 20210615	0.002%
DLF	0.000%
DMCI HLDGS. INC.	0.001%
DNB ASA	0.011%
DNB NOR BANK ASA 1.125% 20230301	0.001%
DNB NOR BANK ASA 3.875% 20200629	0.002%
DNB NOR BANK ASA 4.25% 20220118	0.002%
DNB NOR BANK ASA 4.375% 20210224	0.004%
DOLLAR GEN CORP NEW	0.010%
DOLLAR TREE INC	0.011%
DOLLAR TREE STORES INC 5.25% 20200301	0.001%
DOLLAR TREE STORES INC 5.75% 20230301	0.006%
DOLLARAMA INC	0.007%
DOMINICAN REPUBLIC (GOVERNMENT) 5.5% 20250127	0.008%
DOMINICAN REPUBLIC (GOVERNMENT) 5.875% 20240418	0.006%
DOMINICAN REPUBLIC (GOVERNMENT) 6.85% 20450127	0.012%
DOMINICAN REPUBLIC (GOVERNMENT) 6.875% 20260129	0.010%
DOMINICAN REPUBLIC (GOVERNMENT) 7.45% 20440430	0.009%
DOMINICAN REPUBLIC (GOVERNMENT) 7.5% 20210506	0.009%
DOMINION ENERGY IN	0.107%
DOMINION GAS HOLDINGS LLC 2.5% 20191215	0.001%
DOMINION GAS HOLDINGS LLC 2.8% 20201115	0.002%
DOMINION RESOURCES INC 1.07% 20210401	0.002%
DOMINION RESOURCES INC 1.18% 20190701	0.002%
DOMINION RESOURCES INC 1.5% 20200701	0.003%
DOMINION RESOURCES INC 1.6% 20190815	0.002%
DOMINION RESOURCES INC 1.875% 20190115	0.001%
DOMINION RESOURCES INC 2% 20210815	0.001%
DOMINION RESOURCES INC 2.5% 20191201	0.002%
DOMINION RESOURCES INC 2.75% 20220115	0.001%
DOMINION RESOURCES INC 4.45% 20210315	0.002%

Asset Name	Weight
DOMINION RESOURCES INC 5.2% 20190815	0.002%
DOMINOS PIZZA ENTERPRISES LIMITED	0.002%
DOMINOS PIZZA INC	0.001%
DOMTAR CORP 4.4% 20220401	0.001%
DON QUIJOTE HOLDINGS	0.001%
DONGBU INSURANCE CO.	0.001%
DONGFANG ELECTRIC -H	0.000%
DONGFENG MOTOR GROUP C	0.002%
DONGSUH	0.000%
DOOSAN CO.LTD.	0.001%
DOOSAN HEAVY IND&CON	0.000%
DOOSAN INFRACORE CO.	0.000%
DOVER CORP	0.009%
DOVER CORP 4.3% 20210301	0.002%
DOW CHEMICAL CO 4.125% 20211115	0.004%
DOW CHEMICAL CO 4.25% 20201115	0.005%
DOW CHEMICAL CO 8.55% 20190515	0.008%
DOWDUPONT INC	0.024%
DOWNER EDI LIMITED	0.146%
DOWNER GROUP FINANCE PTY LTD 4.5% 20220311	0.012%
DOWNER GROUP FINANCE PTY LTD 5.75% 20181129	0.002%
DPL INC 7.25% 20211015	0.002%
DR PEPPER SNAPPLE GROUP INC	0.010%
DR REDDYS LABS	0.001%
DSV	0.007%
DTE ENERGY CO	0.044%
DTE ENERGY CO 1.5% 20191001	0.001%
DTE ENERGY CO 2.4% 20191201	0.001%
DTE ENERGY CO 3.3% 20220615	0.001%
DUFRY AG	0.000%
DUKE ENERGY CAROLINAS LLC 3.9% 20210615	0.002%
DUKE ENERGY CAROLINAS LLC 4.3% 20200615	0.002%
DUKE ENERGY CAROLINAS LLC 7% 20181115	0.002%
DUKE ENERGY CORP	0.127%
DUKE ENERGY CORP 1.8% 20210901	0.002%
DUKE ENERGY CORP 2.4% 20220815	0.002%
DUKE ENERGY CORP 3.05% 20220815	0.002%
DUKE ENERGY CORP 3.55% 20210915	0.002%
DUKE ENERGY CORP 5.05% 20190915	0.002%
DUKE ENERGY INDIANA INC 3.75% 20200715	0.002%
DUKE ENERGY OHIO INC 5.45% 20190401	0.002%
DUKE REALTY CORP	0.000%
DUKE REALTY LP 4.375% 20220615	0.001%
DULUXGROUP LIMITED	0.001%
DVB BANK SE 0.875% 20191111	0.001%

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Asset Name	Weight
DVB BANK SE 0.875% 20210409	0.001%
DVB BANK SE 1% 20190729	0.001%
DVB BANK SE 1% 20220425	0.001%
DVB BANK SE 1.25% 20200422	0.000%
DVB BANK SE 1.25% 20210915	0.001%
DVB BANK SE 1.25% 20230616	0.001%
DVB BANK SE 2.375% 20201202	0.001%
DXC TECHNOLOGY	-0.007%
DXC TECHNOLOGY CO 2.875% 20200327	0.002%
DYNEGY FINANCE I INC 7.375% 20221101	0.004%
DYNEGY INC 5.875% 20230601	0.001%
DYNEGY INC 7.625% 20241101	0.003%
DYNEGY INC 8% 20250115	0.002%
DYNEGY INC 8.125% 20260130	0.002%
E I DU PONT DE NEMOURS AND CO 2.2% 20200501	0.004%
E I DU PONT DE NEMOURS AND CO 3.625% 20210115	0.003%
E I DU PONT DE NEMOURS AND CO 4.25% 20210401	0.002%
E I DU PONT DE NEMOURS AND CO 4.625% 20200115	0.003%
E I DU PONT DE NEMOURS AND CO 5.75% 20190315	0.002%
E TRADE FINANCIAL CORP	0.000%
E*TRADE FINANCIAL CORP 2.95% 20220824	0.002%
E.ON SE	0.005%
E.SUN FINANCIAL HLDING	0.003%
EADS FINANCE BV 0.875% 20260513	0.001%
EADS FINANCE BV 1.375% 20310513	0.002%
EADS FINANCE BV 2.125% 20291029	0.000%
EADS FINANCE BV 2.375% 20240402	0.002%
EADS FINANCE BV 5.5% 20180925	0.000%
EAST JAPAN RAILWAY	0.009%
EAST WEST BANCORP INC	0.001%
EASTMAN CHEM CO	0.012%
EASTMAN CHEMICAL CO 2.7% 20200115	0.003%
EASTMAN CHEMICAL CO 3.6% 20220815	0.003%
EASYJET	0.000%
EATON CORP 6.95% 20190320	0.001%
EATON CORP PLC	0.010%
EATON VANCE CORP	0.000%
EBAY INC	-0.010%
EBAY INC 2.15% 20200605	0.002%
EBAY INC 2.2% 20190801	0.004%
EBAY INC 2.6% 20220715	0.003%
EBAY INC 2.875% 20210801	0.002%
EBAY INC 3.25% 20201015	0.002%
EBAY INC 3.8% 20220309	0.003%
ECLAT TEXTILE CO LTD	0.001%

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Asset Name	Weight
ECLIPX GROUP LIMITED	0.001%
ECOLAB INC	0.004%
ECOLAB INC 2% 20190114	0.001%
ECOLAB INC 2.25% 20200112	0.001%
ECOLAB INC 2.375% 20220810	0.002%
ECOLAB INC 4.35% 20211208	0.004%
ECUADOR, REPUBLIC OF (GOVERNMENT) 10.5% 20200324	0.008%
ECUADOR, REPUBLIC OF (GOVERNMENT) 10.75% 20220328	0.007%
ECUADOR, REPUBLIC OF (GOVERNMENT) 7.95% 20240620	0.013%
EDENRED	0.001%
EDF	0.001%
EDISON INTERNATIONAL 2.125% 20200415	0.001%
EDISON INTL	0.062%
EDP ENERGIAS PORTUGAL	0.007%
EDP FINANCE BV 1.125% 20240212	0.002%
EDP FINANCE BV 1.875% 20230929	0.001%
EDP FINANCE BV 2% 20250422	0.002%
EDP FINANCE BV 2.375% 20230323	0.001%
EDP FINANCE BV 2.625% 20190415	0.001%
EDP FINANCE BV 2.625% 20220118	0.002%
EDP FINANCE BV 4.125% 20210120	0.001%
EDP FINANCE BV 4.875% 20200914	0.001%
EDWARDS LIFESCIENCES CORP	0.007%
EDWARDS LIFESCIENCES CORP 2.875% 20181015	0.002%
EGYPT, ARAB REPUBLIC OF (GOVERNMENT) 5.75% 20200429	0.006%
EGYPT, ARAB REPUBLIC OF (GOVERNMENT) 5.875% 20250611	0.008%
EH HOLDING CORP 5.25% 20260801	0.002%
EH HOLDING CORP 6.5% 20190615	0.002%
EH HOLDING CORP 6.625% 20260801	0.002%
EH HOLDING CORP 7.625% 20210615	0.003%
EICHER MOTORS LTD	0.003%
EIFFAGE	0.001%
EISAI	0.019%
EL SALVADOR, REPUBLIC OF (GOVERNMENT) 7.65% 20350615	0.006%
ELAN FINANCE PLC 3.5% 20211215	0.001%
ELBIT SYSTEMS LTD	0.000%
ELDERS LIMITED	0.051%
ELDORADO RESORTS INC 6% 20250401	0.001%
ELECTRIC POWER DEVELOPMENT	0.000%
ELECTRICITE DE FRANCE SA 1% 20261013	0.003%
ELECTRICITE DE FRANCE SA 1.875% 20361013	0.001%
ELECTRICITE DE FRANCE SA 2.25% 20210427	0.003%
ELECTRICITE DE FRANCE SA 2.75% 20230310	0.004%
ELECTRICITE DE FRANCE SA 2.75% 20290620	0.001%
ELECTRICITE DE FRANCE SA 3.875% 20220118	0.004%

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Asset Name	Weight
ELECTRICITE DE FRANCE SA 4% 20251112	0.002%
ELECTRICITE DE FRANCE SA 4.125% 20270325	0.002%
ELECTRICITE DE FRANCE SA 4.5% 20401112	0.002%
ELECTRICITE DE FRANCE SA 4.625% 20240911	0.006%
ELECTRICITE DE FRANCE SA 4.625% 20300426	0.004%
ELECTRICITE DE FRANCE SA 5.375% 20200529	0.002%
ELECTRICITE DE FRANCE SA 5.625% 20330221	0.002%
ELECTRICITE DE FRANCE SA 6.25% 20210125	0.005%
ELECTRICITY GENERATING	0.001%
ELECTROLUX AB-B	0.001%
ELECTRONIC ARTS INC	-0.012%
ELECTRONIC ARTS INC 3.7% 20210301	0.002%
ELEMENT FLEET MANAGEMENT	0.000%
ELI LILLY AND CO 1.95% 20190315	0.002%
ELI LILLY AND CO 2.35% 20220515	0.002%
ELISA A	0.001%
EMAAR PROPERTIES	0.007%
EMAMI LTD	0.000%
EMART CO	0.002%
EMC CORP 2.65% 20200601	0.005%
EMC CORP 3.375% 20230601	0.002%
EMERA INC	0.000%
EMERA US FINANCE LP 2.15% 20190615	0.002%
EMERA US FINANCE LP 2.7% 20210615	0.002%
EMERSON ELEC CO	0.010%
EMERSON ELECTRIC CO 2.625% 20211201	0.002%
EMERSON ELECTRIC CO 4.25% 20201115	0.001%
EMERSON ELECTRIC CO 4.875% 20191015	0.002%
EMERSON ELECTRIC CO 5.25% 20181015	0.001%
EMIRATES NBD PJSC 4.75% 20220218	0.030%
EMIRATES NBD PJSC 5.75% 20190508	0.049%
EMPIRE LTD A	0.000%
EMPRESA BRASILEIRA DE AERONAUTICA SA 5.15% 20220615	0.002%
EMS CHEMIE N	0.000%
ENAGAS	0.001%
ENBRIDGE ENERGY PARTNERS LP 4.2% 20210915	0.002%
ENBRIDGE ENERGY PARTNERS LP 4.375% 20201015	0.002%
ENBRIDGE ENERGY PARTNERS LP 5.2% 20200315	0.002%
ENBRIDGE ENERGY PARTNERS LP 9.875% 20190301	0.002%
ENBRIDGE INC	0.018%
ENBRIDGE INC 2.9% 20220715	0.002%
ENBRIDGE INC 6% 20770115	0.000%
ENCANA CORP	0.001%
ENCANA CORP 3.9% 20211115	0.002%
ENCANA CORP 6.5% 20190515	0.002%

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Asset Name	Weight
ENDESA SA (EUR1.2)	0.001%
ENDO FINANCE LLC 5.375% 20230115	0.001%
ENDO FINANCE LLC 5.75% 20220115	0.001%
ENDO LTD 6% 20230715	0.003%
ENDO LTD 6% 20250201	0.002%
ENEL	0.011%
ENEL AMERICAS SA	0.011%
ENEL FINANCE NV 1% 20240916	0.001%
ENEL FINANCE NV 1.375% 20260601	0.002%
ENEL FINANCE NV 1.966% 20250127	0.004%
ENEL FINANCE NV 5% 20210712	0.001%
ENEL FINANCE NV 5% 20220914	0.005%
ENEL FINANCE NV 5.75% 20181024	0.001%
ENEL SPA 4.75% 20180612	0.000%
ENEL SPA 5.25% 20240520	0.002%
ENEL SPA 5.625% 20270621	0.002%
ENEL SPA 8.75% 20730924	0.003%
ENERGIZER HOLDINGS INC 4.7% 20210519	0.001%
ENERGIZER HOLDINGS INC 4.7% 20220524	0.001%
ENERGY ABSOLUTE PCL	0.001%
ENERGY DEVP CORP	0.000%
ENERGY PARTNERSHIP GAS PTY LTD 4.25% 20200615	0.006%
ENERGY TRANSFER EQUITY LP 5.5% 20270601	0.003%
ENERGY TRANSFER EQUITY LP 5.875% 20240115	0.003%
ENERGY TRANSFER EQUITY LP 7.5% 20201015	0.003%
ENERGY TRANSFER PARTNERS LP 4.15% 20201001	0.004%
ENERGY TRANSFER PARTNERS LP 4.65% 20210601	0.003%
ENERGY TRANSFER PARTNERS LP 5.2% 20220201	0.004%
ENERGY TRANSFER PARTNERS LP 9% 20190415	0.002%
ENERGY TRANSFER PARTNERS LP 9.7% 20190315	0.001%
ENGIE	0.003%
ENI	0.009%
ENI SPA 0.625% 20240919	0.002%
ENI SPA 0.75% 20220517	0.001%
ENI SPA 1.125% 20280919	0.001%
ENI SPA 1.5% 20260202	0.002%
ENI SPA 1.5% 20270117	0.002%
ENI SPA 1.625% 20280517	0.002%
ENI SPA 1.75% 20240118	0.001%
ENI SPA 2.625% 20211122	0.001%
ENI SPA 3.25% 20230710	0.002%
ENI SPA 3.625% 20290129	0.002%
ENI SPA 3.75% 20190627	0.001%
ENI SPA 3.75% 20250912	0.002%
ENI SPA 4% 20200629	0.002%

Asset Name	Weight
ENI SPA 4.125% 20190916	0.003%
ENI SPA 4.25% 20200203	0.003%
ENN ENERGY HOLDINGS LTD	0.002%
ENSCO INTERNATIONAL PLC 4.5% 20241001	0.001%
ENSCO INTERNATIONAL PLC 5.2% 20250315	0.001%
ENSCO INTERNATIONAL PLC 8% 20240131	0.001%
ENSTAR GROUP LTD 4.5% 20220310	0.001%
ENTERGY ARKANSAS INC 3.75% 20210215	0.001%
ENTERGY CORP 4% 20220715	0.002%
ENTERGY CORP 5.125% 20200915	0.002%
ENTERGY CORP NEW	0.044%
ENTERGY LOUISIANA LLC 6.5% 20180901	0.001%
ENTERGY TEXAS INC 7.125% 20190201	0.002%
ENTERPRISE PRODUCTS OPERATING LLC 2.55% 20191015	0.003%
ENTERPRISE PRODUCTS OPERATING LLC 2.85% 20210415	0.002%
ENTERPRISE PRODUCTS OPERATING LLC 4.05% 20220215	0.002%
ENTERPRISE PRODUCTS OPERATING LLC 4.875% 20770816	0.002%
ENTERPRISE PRODUCTS OPERATING LLC 5.2% 20200901	0.004%
ENTERPRISE PRODUCTS OPERATING LLC 5.25% 20200131	0.002%
ENTERPRISE PRODUCTS OPERATING LLC 6.5% 20190131	0.002%
ENTERTAINMENT PROPERTIES TRUST 5.75% 20220815	0.001%
ENVESTRA VICTORIA PTY LTD 4.5% 20211217	0.005%
ENVISION HEALTHCARE CORP	0.000%
EOG RES INC	0.014%
EOG RESOURCES INC 2.45% 20200401	0.002%
EOG RESOURCES INC 4.1% 20210201	0.003%
EOG RESOURCES INC 4.4% 20200601	0.002%
EOG RESOURCES INC 5.625% 20190601	0.003%
EOG RESOURCES INC 6.875% 20181001	0.001%
EP ENERGY LLC 6.375% 20230615	0.001%
EP ENERGY LLC 8% 20241129	0.001%
EP ENERGY LLC 8% 20250215	0.002%
EP ENERGY LLC 9.375% 20200501	0.003%
EPISTAR CORP.	0.001%
EQT CORP	0.005%
EQT CORP 4.875% 20211115	0.003%
EQT CORP 8.125% 20190601	0.003%
EQUIFAX INC	0.004%
EQUIFAX INC 2.3% 20210601	0.002%
EQUINIX INC	0.010%
EQUINIX INC 4.875% 20200401	0.001%
EQUINIX INC 5.375% 20220101	0.002%
EQUINIX INC 5.375% 20230401	0.002%
EQUINIX INC 5.375% 20270515	0.003%
EQUINIX INC 5.75% 20250101	0.001%

Asset Name	Weight
EQUINIX INC 5.875% 20260115	0.003%
EQUITY RESIDENTIAL	0.008%
ERICSSON TEL. AB-B	0.007%
ERP OPERATING LP 2.375% 20190701	0.001%
ERP OPERATING LP 4.625% 20211215	0.003%
ERP OPERATING LP 4.75% 20200715	0.002%
ERSTE GROUP BANK AG	0.011%
ESH HOSPITALITY INC 5.25% 20250501	0.003%
ESKOM HOLDINGS LTD 5.75% 20210126	0.007%
ESKOM HOLDINGS LTD 6.75% 20230806	0.004%
ESKOM HOLDINGS LTD 7.125% 20250211	0.005%
ESPRIT HLDGS	0.000%
ESSEX PORTFOLIO LP 3.625% 20220815	0.001%
ESSEX PPTY TR INC	0.013%
ESSILOR INTL	0.003%
ESSITY AB	0.008%
ESTEE LAUDER CO INC 1.7% 20210510	0.001%
ESTEE LAUDER CO INC 1.8% 20200207	0.002%
ESTIA HEALTH LIMITED	0.000%
ETABLISSEMENTS FR. COLRUYT (D)	0.000%
ETERNAL MATERIALS CO LTD	0.000%
ETHIOPIA, FEDERAL DEMOCRATIC REPUBLIC OF (GOVERNMENT) 6.625% 20241211	0.005%
EURAZEO	0.000%
Euro	-0.005%
EUROFIMA 2.6% 20270113	0.003%
EUROFIMA 3.9% 20251219	0.007%
EUROFIMA 4% 20190129	0.008%
EUROFIMA 5.5% 20200630	0.006%
EUROFIMA 6.25% 20181228	0.023%
EUROFINS SCIENTIFIC	0.001%
EUROPEAN INVESTMENT BANK 2.5% 20200430	0.009%
EUROPEAN INVESTMENT BANK 2.8% 20210115	0.007%
EUROPEAN INVESTMENT BANK 3.1% 20260817	0.006%
EUROPEAN INVESTMENT BANK 3.25% 20180530	0.008%
EUROPEAN INVESTMENT BANK 4.75% 20240807	0.006%
EUROPEAN INVESTMENT BANK 5% 20220822	0.016%
EUROPEAN INVESTMENT BANK 6% 20200806	0.031%
EUROPEAN INVESTMENT BANK 6.25% 20210608	0.023%
EUROPEAN INVESTMENT BANK 6.5% 20190807	0.031%
EUTELSAT COMMS	0.000%
EVA AIRWAYS CO. LTD.	0.000%
EVERBRIGHT SECURITIES COMPANY LTD	0.000%
EVEREST RE GROUP LTD	0.001%
EVERGREEN MARINE CORP.	0.000%
EVERSOURCE ENERGY	0.051%

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Asset Name	Weight
EVOLUTION MINING	0.001%
EVONIK INDUSTRIES AG	0.001%
EXELA INTERMEDIATE LLC 10% 20230715	0.002%
EXELIS INC 5.55% 20211001	0.001%
EXELON CORP	0.085%
EXELON CORP 2.45% 20210415	0.001%
EXELON CORP 2.5% 20220601	0.004%
EXELON CORP 2.85% 20200615	0.003%
EXELON CORP 5.15% 20201201	0.002%
EXELON GENERATION CO LLC 2.95% 20200115	0.003%
EXELON GENERATION CO LLC 3.4% 20220315	0.002%
EXELON GENERATION CO LLC 4% 20201001	0.002%
EXELON GENERATION CO LLC 4.25% 20220615	0.002%
EXELON GENERATION CO LLC 5.2% 20191001	0.002%
EXIDE INDUSTRIES	0.000%
EXOR	0.001%
EXPEDIA INC 5.95% 20200815	0.003%
EXPEDIA INC DEL	0.010%
EXPEDITORS INTL WASH INC	0.000%
EXPERIAN	0.011%
EXPORT DEVELOPMENT CANADA 2.4% 20210607	0.008%
EXPORT DEVELOPMENT CANADA 3.25% 20180522	0.016%
EXPORT DEVELOPMENT CANADA 3.5% 20190605	0.004%
EXPORT FINANCE AND INSURANCE CORP 6% 20201112	0.005%
EXPORT IMPORT BANK OF KOREA 3.5% 20220214	0.005%
EXPORT IMPORT BANK OF KOREA 3.7% 20210219	0.024%
EXPORT IMPORT BANK OF KOREA 4% 20270607	0.005%
EXPORT IMPORT BANK OF KOREA 4.25% 20200521	0.038%
EXPORT IMPORT BANK OF KOREA 4.5% 20190417	0.032%
EXPORT-IMPORT BANK OF CHINA 2% 20210426	0.003%
EXPORT-IMPORT BANK OF CHINA 2.5% 20190731	0.003%
EXPORT-IMPORT BANK OF CHINA 2.875% 20260426	0.003%
EXPORT-IMPORT BANK OF CHINA 3.625% 20240731	0.004%
EXPORT-IMPORT BANK OF INDIA 3.375% 20260805	0.006%
EXPRESS SCRIPTS INC	0.009%
EXPRESS SCRIPTS INC 7.25% 20190615	0.001%
EXTRA SPACE STORAGE INC	0.000%
EXXON MOBIL CORP	0.035%
EXXON MOBIL CORP 1.708% 20190301	0.004%
EXXON MOBIL CORP 1.819% 20190315	0.006%
EXXON MOBIL CORP 1.912% 20200306	0.005%
EXXON MOBIL CORP 2.222% 20210301	0.008%
EXXON MOBIL CORP 2.397% 20220306	0.004%
F M C CORP	0.005%
F5 NETWORKS INC	0.000%

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Asset Name	Weight
FACEBOOK INC	-0.169%
FAIRFAX FINL HLDGS LTD	0.006%
FAIRFAX MEDIA LIMITED	0.059%
FAMILY DOLLAR STORES INC 5% 20210201	0.001%
FAMILYMART UNY HOLDING	0.000%
FANUC CORP	0.016%
FAR EAST HORIZON	0.001%
FAR EASTERN INTL. BANK	0.000%
FAR EASTERN NEW CENTUR	0.001%
FAR EASTONE TELECOMMUN	0.002%
FAST RETAILING	0.020%
FASTENAL CO	0.009%
FAUJI FERTILIZER CO.	0.000%
FBG FINANCE LTD 3.75% 20200807	0.057%
FCA BANK SPA (IRISH BRANCH) 1% 20211115	0.001%
FCA BANK SPA (IRISH BRANCH) 1.375% 20200417	0.001%
FCA BANK SPA (IRISH BRANCH) 2% 20191023	0.002%
FCE BANK PLC 0.869% 20210913	0.001%
FCE BANK PLC 1.114% 20200513	0.001%
FCE BANK PLC 1.134% 20220210	0.001%
FCE BANK PLC 1.528% 20201109	0.001%
FCE BANK PLC 1.615% 20230511	0.001%
FCE BANK PLC 1.66% 20210211	0.001%
FCE BANK PLC 1.875% 20190418	0.001%
FCE BANK PLC 1.875% 20210624	0.002%
FED RLTY INV TR	0.000%
FEDERATION CENTRES FINANCE PTY LTD 5% 20210527	0.003%
FEDERATION CENTRES FINANCE PTY LTD 5.75% 20191213	0.001%
FEDERATION CENTRES LTD 3.5% 20240426	0.020%
FEDERATION CENTRES LTD 4% 20270426	0.015%
FEDEX CORP	0.009%
FEDEX CORP 2.3% 20200201	0.001%
FEDEX CORP 2.625% 20220801	0.002%
FEDEX CORP 8% 20190115	0.003%
FELCOR LODGING LP 5.625% 20230301	0.001%
FELCOR LODGING LP 6% 20250601	0.001%
FELDA GLOBAL VENTURES HOLDINDGS BHD	0.000%
FENG HSIN STEEL CO LTD	0.000%
FENG TAY ENTERPRISE	0.001%
FERGUSON PLC	0.014%
FERRARI	0.007%
FERRELLGAS LP 6.5% 20210501	0.001%
FERRELLGAS LP 6.75% 20220115	0.001%
FERRELLGAS LP 6.75% 20230615	0.001%
FERROVIAL SA	0.001%

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Asset Name	Weight
FIAT CHRYSLER AUTOMOBILE	0.008%
FIAT CHRYSLER AUTOMOBILES NV 4.5% 20200415	0.003%
FIAT CHRYSLER AUTOMOBILES NV 5.25% 20230415	0.004%
FIDELITY NATIONAL FINANCIAL INC	0.007%
FIDELITY NATIONAL INFORMATION SERVICES INC 2.25% 20210815	0.002%
FIDELITY NATIONAL INFORMATION SERVICES INC 2.85% 20181015	0.002%
FIDELITY NATIONAL INFORMATION SERVICES INC 3.625% 20201015	0.004%
FIDELITY NATL INFORMATION SVCS	-0.009%
FIDIS RETAIL FINANCIAL SERVICES (IRELAND) PLC 1.25% 20180613	0.001%
FIDIS RETAIL FINANCIAL SERVICES (IRELAND) PLC 1.25% 20200923	0.001%
FIDIS RETAIL FINANCIAL SERVICES (IRELAND) PLC 1.25% 20210121	0.001%
FIDIS RETAIL FINANCIAL SERVICES (IRELAND) PLC 2.625% 20190417	0.001%
FIDIS RETAIL FINANCIAL SERVICES (IRELAND) PLC 4% 20181017	0.002%
FIFTH THIRD BANCORP	0.010%
FIFTH THIRD BANCORP 2.3% 20190301	0.002%
FIFTH THIRD BANCORP 2.6% 20220615	0.002%
FIFTH THIRD BANCORP 2.875% 20200727	0.004%
FIFTH THIRD BANCORP 3.5% 20220315	0.002%
FIFTH THIRD BANCORP 5.1% 20991231	0.001%
FIFTH THIRD BANK (OHIO) 1.625% 20190927	0.002%
FIFTH THIRD BANK (OHIO) 2.25% 20210614	0.004%
FIFTH THIRD BANK (OHIO) 2.3% 20190315	0.002%
FIFTH THIRD BANK (OHIO) 2.375% 20190425	0.003%
FIFTH THIRD BANK (OHIO) 2.875% 20211001	0.003%
FIH MOBILE LTD	0.000%
FINNING INTL INC	0.000%
FIRST CAP RLTY INC	0.000%
FIRST DATA CORP 5% 20240115	0.005%
FIRST DATA CORP 5.375% 20230815	0.003%
FIRST DATA CORP 5.75% 20240115	0.006%
FIRST DATA CORP 7% 20231201	0.009%
FIRST DATA CORP NEW	0.001%
FIRST FINANCIAL HLDG	0.003%
FIRST HORIZON NATIONAL CORP 3.5% 20201215	0.002%
FIRST PACIFIC CO.	0.001%
FIRST QUALITY FINANCE CO INC 4.625% 20210515	0.001%
FIRST QUALITY FINANCE CO INC 5% 20250701	0.001%
FIRST QUANTUM MINERALS LTD	0.001%
FIRST REPUBLIC BANK 2.375% 20190617	0.001%
FIRST REPUBLIC BANK 2.5% 20220606	0.002%
First Republic Bank Ord Shs	0.016%
FIRST TENNESSEE BANK NA 2.95% 20191201	0.001%
FIRSTENERGY CORP	0.038%
FIRSTENERGY CORP 2.85% 20220715	0.002%
FIRSTRAND	0.010%

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Asset Name	Weight
FISERV INC	-0.003%
FISERV INC 2.7% 20200601	0.003%
FISERV INC 4.625% 20201001	0.002%
FISERV INC 4.75% 20210615	0.001%
FISHER AND PAYKEL HEALTHCARE	0.001%
FISHER AND PAYKEL HEALTHCARE CORP	0.010%
FleetCor Technologies Ord Shs	0.006%
FLETCHER BUILDING LIMITED	0.287%
FLETCHER BUILDING LTD	0.000%
FLEX LTD	0.001%
FLEXIGROUP LIMITED	0.000%
FLEXTRONICS INTERNATIONAL LTD 4.625% 20200215	0.002%
FLIGHT CENTRE TRAVEL GROUP LIMITED	0.001%
FLIR SYS INC	0.000%
FLIR SYSTEMS INC 3.125% 20210615	0.001%
FLORIDA POWER CORP 3.1% 20210815	0.001%
FLOWERS FOODS INC 4.375% 20220401	0.001%
FLOWSERVE CORP	0.000%
FLUOR CORP 3.375% 20210915	0.002%
FLUOR CORP NEW	0.000%
FMC CORP 3.95% 20220201	0.001%
FMC CORP 5.2% 20191215	0.001%
FMG RESOURCES (AUGUST 2006) PTY LTD 4.75% 20220515	0.002%
FMG RESOURCES (AUGUST 2006) PTY LTD 5.125% 20240515	0.002%
FMS WERTMANAGEMENT ANSTALT DES OEFFENTLICHEN RECHTS 2.5% 20190508	0.002%
FOMENTO ECONOMICO MEXICANO SAB DE CV	0.007%
FONCIERE DES REGIONS	0.000%
FONTERRA COOP GROUP LTD 3.75% 20260616	0.002%
FONTERRA COOP GROUP LTD 4.5% 20210630	0.032%
FONTERRA COOP GROUP LTD 5.5% 20240226	0.004%
FOOT LOCKER INC	0.000%
FORD MOTOR CREDIT CO LLC 1.897% 20190812	0.002%
FORD MOTOR CREDIT CO LLC 2.021% 20190503	0.004%
FORD MOTOR CREDIT CO LLC 2.262% 20190328	0.002%
FORD MOTOR CREDIT CO LLC 2.375% 20190312	0.004%
FORD MOTOR CREDIT CO LLC 2.425% 20200612	0.002%
FORD MOTOR CREDIT CO LLC 2.459% 20200327	0.002%
FORD MOTOR CREDIT CO LLC 2.551% 20181005	0.003%
FORD MOTOR CREDIT CO LLC 2.597% 20191104	0.004%
FORD MOTOR CREDIT CO LLC 2.681% 20200109	0.004%
FORD MOTOR CREDIT CO LLC 2.875% 20181001	0.003%
FORD MOTOR CREDIT CO LLC 2.943% 20190108	0.004%
FORD MOTOR CREDIT CO LLC 2.979% 20220803	0.003%
FORD MOTOR CREDIT CO LLC 3.157% 20200804	0.004%
FORD MOTOR CREDIT CO LLC 3.2% 20210115	0.004%

Asset Name	Weight
FORD MOTOR CREDIT CO LLC 3.219% 20220109	0.002%
FORD MOTOR CREDIT CO LLC 3.336% 20210318	0.006%
FORD MOTOR CREDIT CO LLC 3.339% 20220328	0.003%
FORD MOTOR CREDIT CO LLC 5.75% 20210201	0.004%
FORD MOTOR CREDIT CO LLC 5.875% 20210802	0.007%
FORD MOTOR CREDIT CO LLC 8.125% 20200115	0.005%
FORD MTR CO DEL	0.010%
FORMOSA CHEM & FIBRE	0.005%
FORMOSA PETROCHEMICAL	0.002%
FORMOSA PLASTICS CORP.	0.017%
FORMOSA TAFFETA CO.	0.000%
FORTESCUE METAL GROUP LTD	0.005%
FORTINET INC	0.000%
FORTIS INC	0.014%
FORTIS INC 2.1% 20211004	0.002%
FORTIVE CORP	0.009%
FORTIVE CORP 1.8% 20190615	0.001%
FORTIVE CORP 2.35% 20210615	0.002%
FORTUM OYJ (FIM20)	0.001%
FORTUNE BRANDS HOME & SECURITY INC 3% 20200615	0.001%
Fortune Brands Home And Security	0.000%
FORTUNE BRANDS INC 3.25% 20220515	0.001%
FOSHAN ELEC & LIGHTING -B	0.000%
FOSUN INTERNATIONAL LI	0.002%
FOXCONN TECHNOLOGY CO.	0.001%
FPL GROUP CAPITAL INC 1.649% 20180901	0.002%
FPL GROUP CAPITAL INC 2.3% 20190401	0.002%
FPL GROUP CAPITAL INC 2.4% 20190915	0.001%
FPL GROUP CAPITAL INC 2.7% 20190915	0.001%
FPL GROUP CAPITAL INC 4.5% 20210601	0.001%
FPL GROUP CAPITAL INC 6% 20190301	0.002%
FRANCE TELECOM SA 0.75% 20230911	0.001%
FRANCE TELECOM SA 0.875% 20270203	0.000%
FRANCE TELECOM SA 1% 20250512	0.002%
FRANCE TELECOM SA 1.5% 20270909	0.000%
FRANCE TELECOM SA 1.625% 20191103	0.004%
FRANCE TELECOM SA 1.875% 20191002	0.002%
FRANCE TELECOM SA 2.5% 20230301	0.001%
FRANCE TELECOM SA 2.75% 20190206	0.002%
FRANCE TELECOM SA 3% 20220615	0.002%
FRANCE TELECOM SA 3.125% 20240109	0.002%
FRANCE TELECOM SA 3.375% 20220916	0.001%
FRANCE TELECOM SA 3.875% 20200409	0.001%
FRANCE TELECOM SA 3.875% 20210114	0.003%
FRANCE TELECOM SA 4.125% 20190123	0.001%

Asset Name	Weight
FRANCE TELECOM SA 4.125% 20210914	0.003%
FRANCE TELECOM SA 5.375% 20190708	0.004%
FRANCE TELECOM SA 8.125% 20330128	0.006%
FRANCO NEVADA CORP	0.010%
FRANKLIN RES INC	0.006%
FRANKLIN RESOURCES INC 4.625% 20200520	0.001%
FRAPORT	0.000%
FRASERS CENTREPOINT LIMITED	0.000%
FREEMPORT-MCMORAN	0.006%
FREEMPORT-MCMORAN COPPER & GOLD INC 2.375% 20180315	0.000%
FREEMPORT-MCMORAN COPPER & GOLD INC 3.1% 20200315	0.002%
FREEMPORT-MCMORAN COPPER & GOLD INC 3.55% 20220301	0.004%
FREEMPORT-MCMORAN COPPER & GOLD INC 3.875% 20230315	0.004%
FREEMPORT-MCMORAN COPPER & GOLD INC 4% 20211114	0.001%
FREEMPORT-MCMORAN COPPER & GOLD INC 4.55% 20241114	0.002%
FREEMPORT-MCMORAN COPPER & GOLD INC 6.5% 20201115	0.001%
FREEMPORT-MCMORAN COPPER & GOLD INC 6.75% 20220201	0.001%
FREEMPORT-MCMORAN COPPER & GOLD INC 6.875% 20230215	0.002%
FRESENIUS FINANCE IRELAND PLC 0.875% 20220131	0.001%
FRESENIUS FINANCE IRELAND PLC 1.5% 20240130	0.001%
FRESENIUS FINANCE IRELAND PLC 2.125% 20270201	0.002%
FRESENIUS FINANCE IRELAND PLC 3% 20320130	0.001%
FRESENIUS MEDCARE STA	0.014%
FRESENIUS SE 2.875% 20200715	0.002%
FRESENIUS STA & CO KGAA	0.010%
FRESNILLO PLC	0.000%
FRONTIER COMMUNICATIONS CORP 10.5% 20220915	0.004%
FRONTIER COMMUNICATIONS CORP 11% 20250915	0.007%
FRONTIER COMMUNICATIONS CORP 6.25% 20210915	0.001%
FRONTIER COMMUNICATIONS CORP 6.875% 20250115	0.001%
FRONTIER COMMUNICATIONS CORP 7.125% 20190315	0.001%
FRONTIER COMMUNICATIONS CORP 7.125% 20230115	0.001%
FRONTIER COMMUNICATIONS CORP 7.625% 20240415	0.001%
FRONTIER COMMUNICATIONS CORP 8.125% 20181001	0.001%
FRONTIER COMMUNICATIONS CORP 8.5% 20200415	0.001%
FRONTIER COMMUNICATIONS CORP 8.75% 20220415	0.001%
FRONTIER COMMUNICATIONS CORP 8.875% 20200915	0.001%
FRONTIER COMMUNICATIONS CORP 9.25% 20210701	0.001%
FRUTAROM (ILS1)	0.000%
FS INVESTMENT CORP 4% 20190715	0.001%
FS INVESTMENT CORP 4.25% 20200115	0.001%
FUBON FINANCIAL HLDG	0.017%
FUCHS PETROLUB VZA	0.000%
FUJI ELECTRIC CO LTD	0.000%
FUJIAN ZIJIN MINING CO	0.001%

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Asset Name	Weight
FUJIFILM HOLDINGS	0.008%
FUJITSU	0.010%
FUKUOKA FINANCIAL GROUP	0.000%
FULLSHARE HOLDINGS LIMITED	0.001%
FUYAO GLASS INDUSTRY GROUP CO LTD	0.001%
G.U.D. HOLDINGS LIMITED	0.000%
G4S	0.001%
G8 EDUCATION LIMITED	0.001%
GABON, REPUBLIC OF (GOVERNMENT) 6.375% 20241212	0.008%
GAIF BOND ISSUER PTY LTD 5.5% 20180320	0.002%
GAIL INDIA LIMITED	0.001%
GALAXY ENTERTAINMENT G	0.012%
GALAXY RESOURCES LIMITED	0.001%
GALLAGHER ARTHUR J & CO	0.000%
GALP ENERGIA	0.001%
GAMUDA BHD	0.001%
GANNETT CO INC 5.125% 20191015	0.001%
GANNETT CO INC 5.125% 20200715	0.002%
GANNETT CO INC 6.375% 20231015	0.002%
GAP INC DEL	0.000%
GARMIN LTD	0.000%
GARTNER GROUP NEW	-0.007%
GAS NATURAL	0.001%
GAS NATURAL CAPITAL MARKETS SA 1.125% 20240411	0.000%
GAS NATURAL CAPITAL MARKETS SA 4.5% 20200127	0.002%
GAS NATURAL CAPITAL MARKETS SA 5.125% 20211102	0.002%
GAS NATURAL CAPITAL MARKETS SA 5.375% 20190524	0.001%
GAS NATURAL CAPITAL MARKETS SA 6% 20200127	0.001%
GAS NATURAL CAPITAL MARKETS SA 6.375% 20190709	0.001%
GATES GLOBAL LLC 6% 20220715	0.003%
GATEWAY LIFESTYLE	0.000%
GATX CORP 2.5% 20190315	0.001%
GATX CORP 2.6% 20200330	0.001%
GATX CORP 4.85% 20210601	0.001%
GAZPROM PUBLIC JOINT STOCK COMPANY	0.005%
GCL-POLY ENERGY HOLDIN	0.001%
GDF SUEZ SA 0.5% 20220313	0.001%
GDF SUEZ SA 0.875% 20240327	0.001%
GDF SUEZ SA 1% 20260313	0.001%
GDF SUEZ SA 1.375% 20200519	0.002%
GDF SUEZ SA 1.5% 20280327	0.000%
GDF SUEZ SA 1.5% 20350313	0.001%
GDF SUEZ SA 2.25% 20180601	0.000%
GDF SUEZ SA 2.375% 20260519	0.003%
GDF SUEZ SA 3.0% 20230201	0.002%

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Asset Name	Weight
GDF SUEZ SA 3.5% 20221018	0.001%
GDF SUEZ SA 6.375% 20210118	0.002%
GDF SUEZ SA 6.875% 20190124	0.001%
GE CAPITAL AUSTRALIA FUNDING PTY LTD 5.25% 20200904	0.009%
GE CAPITAL AUSTRALIA FUNDING PTY LTD 5.5% 20220808	0.003%
GE CAPITAL EUROPEAN FUNDING 0.8% 20220121	0.002%
GE CAPITAL EUROPEAN FUNDING 2.25% 20200720	0.002%
GE CAPITAL EUROPEAN FUNDING 2.625% 20230315	0.002%
GE CAPITAL EUROPEAN FUNDING 2.875% 20190618	0.002%
GE CAPITAL EUROPEAN FUNDING 4.35% 20211103	0.001%
GE CAPITAL EUROPEAN FUNDING 4.625% 20270222	0.001%
GE CAPITAL EUROPEAN FUNDING 5.375% 20200123	0.003%
GE CAPITAL EUROPEAN FUNDING 6% 20190115	0.002%
GE CAPITAL EUROPEAN FUNDING 6.025% 20380301	0.002%
GE CAPITAL INTERNATIONAL FUNDING CO 2.342% 20201115	0.020%
GE MONEY BANK (SALT LAKE CITY) 3% 20220615	0.002%
GEA GROUP	0.001%
GEBERIT	0.010%
GECINA	0.001%
GEELY AUTOMOBILE LIMIT	0.011%
GEMALTO	0.000%
GENERAL DYNAMICS CORP	0.008%
GENERAL DYNAMICS CORP 3.875% 20210715	0.002%
GENERAL ELECTRIC CO	0.033%
GENERAL ELECTRIC CO 0.375% 20220517	0.003%
GENERAL ELECTRIC CO 0.875% 20250517	0.003%
GENERAL ELECTRIC CO 1.25% 20230526	0.002%
GENERAL ELECTRIC CO 1.5% 20290517	0.004%
GENERAL ELECTRIC CO 1.875% 20270528	0.002%
GENERAL ELECTRIC CO 2.1% 20191211	0.001%
GENERAL ELECTRIC CO 2.125% 20370517	0.004%
GENERAL ELECTRIC CO 2.2% 20200109	0.003%
GENERAL ELECTRIC CO 2.3% 20190114	0.002%
GENERAL ELECTRIC CO 4.125% 20350919	0.002%
GENERAL ELECTRIC CO 4.375% 20200916	0.004%
GENERAL ELECTRIC CO 4.625% 20210107	0.004%
GENERAL ELECTRIC CO 4.65% 20211017	0.005%
GENERAL ELECTRIC CO 5.3% 20210211	0.004%
GENERAL ELECTRIC CO 5.5% 20200108	0.004%
GENERAL ELECTRIC CO 5.55% 20200504	0.002%
GENERAL ELECTRIC CO 6% 20190807	0.004%
GENERAL MILLS INC 2.2% 20191021	0.002%
GENERAL MILLS INC 3.15% 20211215	0.003%
GENERAL MILLS INC 5.65% 20190215	0.004%
GENERAL MLS INC	0.009%

Asset Name	Weight
General Motors	0.009%
GENERAL MOTORS CO 3.5% 20181002	0.005%
GENERAL MOTORS FINANCIAL COMPANY INC 2.35% 20191004	0.002%
GENERAL MOTORS FINANCIAL COMPANY INC 2.4% 20190509	0.005%
GENERAL MOTORS FINANCIAL COMPANY INC 2.65% 20200413	0.003%
GENERAL MOTORS FINANCIAL COMPANY INC 3.1% 20190115	0.005%
GENERAL MOTORS FINANCIAL COMPANY INC 3.15% 20200115	0.003%
GENERAL MOTORS FINANCIAL COMPANY INC 3.15% 20220630	0.004%
GENERAL MOTORS FINANCIAL COMPANY INC 3.2% 20200713	0.005%
GENERAL MOTORS FINANCIAL COMPANY INC 3.2% 20210706	0.007%
GENERAL MOTORS FINANCIAL COMPANY INC 3.45% 20220114	0.004%
GENERAL MOTORS FINANCIAL COMPANY INC 3.45% 20220410	0.004%
GENERAL MOTORS FINANCIAL COMPANY INC 3.5% 20190710	0.003%
GENERAL MOTORS FINANCIAL COMPANY INC 3.7% 20201124	0.003%
GENERAL MOTORS FINANCIAL COMPANY INC 4.2% 20210301	0.005%
GENERAL MOTORS FINANCIAL COMPANY INC 4.375% 20210925	0.004%
GENERALI (ASSICURAZION	0.010%
GENESIS ENERGY LP 6% 20230515	0.001%
GENESIS ENERGY LP 6.5% 20251001	0.001%
GENESIS ENERGY LP 6.75% 20220801	0.002%
GENMAB	0.007%
GENPACT LUXEMBOURG SARL 3.7% 20220401	0.001%
GENT INTL (USD0.10(CLO	0.003%
GENTING BHD	0.002%
GENTING MALAYSIA BHD	0.002%
GENUINE PARTS CO	0.011%
GENWORTH FINANCIAL INC 4.8% 20240215	0.001%
GENWORTH FINANCIAL INC 4.9% 20230815	0.001%
GENWORTH FINANCIAL INC 7.2% 20210215	0.001%
GENWORTH FINANCIAL INC 7.625% 20210924	0.002%
GENWORTH FINANCIAL INC 7.7% 20200615	0.001%
GENWORTH MORTGAGE INSURANCE AUS LTD	0.000%
GENZYME CORP 5% 20200615	0.002%
GEORGIA POWER CO 1.95% 20181201	0.002%
GEORGIA POWER CO 2% 20200330	0.001%
GEORGIA POWER CO 2% 20200908	0.002%
GEORGIA POWER CO 2.4% 20210401	0.001%
GEORGIA POWER CO 2.85% 20220515	0.001%
GEORGIA POWER CO 4.25% 20191201	0.002%
GEORGIA WORLDWIDE PLC 5.625% 20200215	0.001%
GEORGIA WORLDWIDE PLC 6.25% 20220215	0.004%
GEORGIA WORLDWIDE PLC 6.5% 20250215	0.003%
GETINGE AB-B	0.000%
GF SECURITIES CO	0.001%
GGP INC	0.007%

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Asset Name	Weight
GHANA, REPUBLIC OF (GOVERNMENT) 7.875% 20230807	0.006%
GHANA, REPUBLIC OF (GOVERNMENT) 8.125% 20260118	0.006%
GIANT MANUFACTURING	0.001%
GILDAN ACTIVEWEAR INC	0.001%
GILEAD SCIENCES INC	0.020%
GILEAD SCIENCES INC 1.85% 20180904	0.003%
GILEAD SCIENCES INC 1.95% 20220301	0.002%
GILEAD SCIENCES INC 2.05% 20190401	0.002%
GILEAD SCIENCES INC 2.35% 20200201	0.002%
GILEAD SCIENCES INC 2.55% 20200901	0.007%
GILEAD SCIENCES INC 4.4% 20211201	0.004%
GILEAD SCIENCES INC 4.5% 20210401	0.004%
GIVAUDAN AG RS	0.011%
Gjensidige Forsikring ASA	0.000%
GKN	0.001%
GLAXOSMITHKLINE	0.029%
GLAXOSMITHKLINE CAPITAL PLC 2.85% 20220508	0.007%
GLAXOSMITHKLINE CONSUMER HEALTHCARE	0.000%
GLENCORE AUSTRALIA HLDG PTY LTD 4.5% 20190919	0.034%
GLENCORE FINANCE (EUROPE) SA 1.25% 20210317	0.002%
GLENCORE FINANCE (EUROPE) SA 1.625% 20220118	0.001%
GLENCORE FINANCE (EUROPE) SA 1.75% 20250317	0.001%
GLENCORE FINANCE (EUROPE) SA 1.875% 20230913	0.002%
GLENCORE FINANCE (EUROPE) SA 2.75% 20210401	0.001%
GLENCORE FINANCE (EUROPE) SA 3.375% 20200930	0.001%
GLENCORE FINANCE (EUROPE) SA 3.75% 20260401	0.001%
GLENCORE XSTRATA PLC	0.017%
GLENMARK PHARM	0.001%
GLOBAL BRANDS GROUP HLDG	0.000%
Global Logistic Properties	0.004%
GLOBAL PMTS INC	0.002%
GLOBAL SWITCH PROPERTY (AUSTRALIA) PTY LTD 6.25% 20201223	0.001%
GLOBE TELECOM INC	0.001%
GLOW ENERGY PCL	0.000%
GLP CAPITAL LP 4.375% 20181101	0.001%
GLP CAPITAL LP 4.375% 20210415	0.001%
GLP CAPITAL LP 4.875% 20201101	0.003%
GLP CAPITAL LP 5.375% 20231101	0.001%
GLP CAPITAL LP 5.375% 20260415	0.003%
GMR INFRASTRUCTURE	0.000%
GODREJ CONSUMER PR	0.001%
GODREJ INDUSTRIES	0.000%
GOLDCORP INC 3.625% 20210609	0.002%
GOLDCORP INC NEW	0.008%
GOLDEN AGRI-RESOURCES	0.001%

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Asset Name	Weight
GOLDEN EAGLE RETAIL GP	0.000%
GOLDMAN SACHS GROUP INC	0.013%
GOLDMAN SACHS GROUP INC 0.75% 20190510	0.003%
GOLDMAN SACHS GROUP INC 1.25% 20250501	0.001%
GOLDMAN SACHS GROUP INC 1.375% 20220726	0.002%
GOLDMAN SACHS GROUP INC 1.375% 20240515	0.003%
GOLDMAN SACHS GROUP INC 1.625% 20260727	0.003%
GOLDMAN SACHS GROUP INC 1.95% 20190723	0.002%
GOLDMAN SACHS GROUP INC 2% 20190425	0.002%
GOLDMAN SACHS GROUP INC 2% 20230727	0.003%
GOLDMAN SACHS GROUP INC 2.125% 20240930	0.002%
GOLDMAN SACHS GROUP INC 2.3% 20191213	0.007%
GOLDMAN SACHS GROUP INC 2.35% 20211115	0.007%
GOLDMAN SACHS GROUP INC 2.5% 20211018	0.002%
GOLDMAN SACHS GROUP INC 2.55% 20191023	0.008%
GOLDMAN SACHS GROUP INC 2.6% 20200423	0.006%
GOLDMAN SACHS GROUP INC 2.6% 20201227	0.006%
GOLDMAN SACHS GROUP INC 2.625% 20190131	0.008%
GOLDMAN SACHS GROUP INC 2.625% 20200819	0.002%
GOLDMAN SACHS GROUP INC 2.625% 20210425	0.005%
GOLDMAN SACHS GROUP INC 2.75% 20200915	0.007%
GOLDMAN SACHS GROUP INC 2.875% 20210225	0.004%
GOLDMAN SACHS GROUP INC 2.875% 20260603	0.002%
GOLDMAN SACHS GROUP INC 2.905% 20230724	0.007%
GOLDMAN SACHS GROUP INC 2.908% 20230605	0.006%
GOLDMAN SACHS GROUP INC 3% 20220426	0.011%
GOLDMAN SACHS GROUP INC 3% 20310212	0.002%
GOLDMAN SACHS GROUP INC 3.25% 20230201	0.003%
GOLDMAN SACHS GROUP INC 3.85% 20200826	0.004%
GOLDMAN SACHS GROUP INC 4% 20240502	0.021%
GOLDMAN SACHS GROUP INC 4.7% 20210908	0.125%
GOLDMAN SACHS GROUP INC 4.75% 20211012	0.002%
GOLDMAN SACHS GROUP INC 5% 20180808	0.006%
GOLDMAN SACHS GROUP INC 5% 20190821	0.020%
GOLDMAN SACHS GROUP INC 5.125% 20191023	0.002%
GOLDMAN SACHS GROUP INC 5.25% 20171129	0.003%
GOLDMAN SACHS GROUP INC 5.25% 20210727	0.013%
GOLDMAN SACHS GROUP INC 5.375% 20200315	0.010%
GOLDMAN SACHS GROUP INC 5.75% 20220124	0.017%
GOLDMAN SACHS GROUP INC 6% 20200615	0.007%
GOLDMAN SACHS GROUP INC 7.5% 20190215	0.011%
GOME RETAIL HOLDINGS	0.001%
GOODMAN GROUP	-0.218%
GOODYEAR TIRE & RUBBER CO 4.875% 20270315	0.002%
GOODYEAR TIRE & RUBBER CO 5% 20260531	0.002%

Asset Name	Weight
GOODYEAR TIRE & RUBBER CO 5.125% 20231115	0.003%
GOODYEAR TIRE & RUBR CO	0.000%
GOVERNMENT PROPERTIES INCOME TRUST 3.75% 20190815	0.001%
GOVERNMENT PROPERTIES INCOME TRUST 4% 20220715	0.001%
GPE BRUXELLES LAMBERT	0.001%
GPE EUROTUNNEL SA	0.000%
GPT FUNDS MANAGEMENT LTD 4.52% 20270222	0.064%
GPT GROUP	-0.154%
GPT RE LTD 3.591% 20231107	0.004%
GPT RE LTD 3.657% 20260824	0.002%
GPT RE LTD 4.5% 20200911	0.003%
GPT RE LTD 6.75% 20190124	0.005%
GPT WHOLESALE OFFICE FUND 4% 20220518	0.002%
GPT WHOLESALE SHOPPING CENTRE FUND NO 1 5% 20171113	0.003%
GRACE W R & CO DEL NEW	0.000%
GRAINCORP LIMITED	0.058%
GRAINGER W W INC	0.000%
GRASIM INDUSTRIES	0.002%
GRAY TELEVISION INC 5.125% 20241015	0.001%
GRAY TELEVISION INC 5.875% 20260715	0.002%
GREAT EAGLE HOLDINGS	0.001%
GREAT EASTERN SHIP	0.000%
GREAT PLAINS ENERGY INC 4.85% 20210601	0.001%
GREAT WALL MOTOR COMPA	0.002%
GREAT WEST LIFECO INC	0.001%
GREENCROSS LIMITED	0.000%
GREENTOWN CHINA HLDGS	0.000%
GRIFOLS	0.001%
GROUPE AUCHAN SA 1.75% 20210423	0.001%
GROUPE AUCHAN SA 2.25% 20230406	0.002%
GROUPE AUCHAN SA 2.375% 20221212	0.002%
GROUPE AUCHAN SA 3.625% 20181019	0.001%
GROUPE AUCHAN SA 6% 20190415	0.001%
GROUPE CGI INC A	0.012%
GROWTHPOINT PROPERTIES AUSTRALIA	-0.014%
GRUPO FINANCIERO BANORTE SAB DE CV	0.005%
GRUPO TELEVISA SAB	0.007%
GS ENGINEERING & CON	0.000%
GS HOLDINGS CORP.	0.001%
GS RETAIL CO LTD	0.000%
GT CAPITAL HOLDINGS INC	0.001%
GUANG DONG INVESTMENT	0.002%
GUANGDONG ELEC POWER -B	0.000%
GUANGSHEN RAILWAY CO.	0.000%
GUANGZHOU AUTOMOBILE G	0.002%

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Asset Name	Weight
GUANGZHOU BAIYUNSHAN PHARMA HOLDINGS	0.000%
GUANGZHOU R&F PROPERTIES	0.001%
GUDANG GARAM	0.001%
GULFPORT ENERGY CORPORATION 6% 20241015	0.001%
GULFPORT ENERGY CORPORATION 6.375% 20250515	0.001%
GUOTAI JUNAN INTERNATI	0.000%
GWA GROUP LTD	0.000%
H&R REAL ESTATE INVT TR	0.000%
H.LUNDBECK A/S (DKK20)	0.000%
HABIB BANK LTD	0.001%
HAIER ELECTRONICS GROU	0.001%
HAITIAN INTERNATIONAL	0.001%
HAITONG INTL SECS GRP	0.001%
HAITONG SECURITIES CO.LTD	0.002%
HAKUHODO DY HOLDINGS	0.000%
HALLIBURTON CO	0.014%
HALLIBURTON CO 3.25% 20211115	0.002%
HAMAMATSU PHOTONICS	0.000%
HAMMERSON	0.001%
HAN KOOK TIRE CO.	0.002%
HAN WHA	0.000%
HAN WHA CORP.	0.001%
HANA FINANCIAL GROUP	0.014%
HANESBRANDS INC	0.000%
HANESBRANDS INC 4.625% 20240515	0.002%
HANESBRANDS INC 4.875% 20260515	0.002%
HANG LUNG GROUP LTD.	0.002%
HANG LUNG PROPERTIES L	0.003%
HANG SENG BANK	0.015%
HANKYU HANSHIN HOLDINGS	0.001%
HANMI PHAM CO. LTD.	0.001%
HANMI SCIENCE COMPANY LTD	0.000%
HANNOVER RUECK SE	0.001%
HANON SYSTEMS	0.001%
HANSSEM	0.001%
HANWHA CHEMICAL CORP	0.001%
HANWHA LIFE INSURANCE	0.001%
HANWHA TECHWIN CO LTD	0.000%
HAP SENG CONSOLIDATED	0.001%
HARBINGER GROUP INC 7.75% 20220115	0.002%
HARBINGER GROUP INC 7.875% 20190715	0.002%
HARGREAVES LANSDOWN PL	0.000%
HARLAND CLARKE HOLDINGS CORP 9.25% 20210301	0.002%
HARLEY DAVIDSON INC	0.000%
HARRIS CORP 2.7% 20200427	0.001%

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Asset Name	Weight
HARRIS CORP 4.4% 20201215	0.001%
HARRIS CORP DEL	0.015%
HARTFORD FINANCIAL SERVICES GROUP INC 5.125% 20220415	0.003%
HARTFORD FINANCIAL SERVICES GROUP INC 5.5% 20200330	0.002%
HARTFORD FINANCIAL SERVICES GROUP INC 6% 20190115	0.001%
HARTFORD FINL SVCS GROUP INC	0.008%
HARVEY NORMAN HOLDINGS LIMITED	0.001%
HASBRO INC	0.000%
HASBRO INC 3.15% 20210515	0.001%
HAVELLS INDIA	0.001%
HAZINE MUSTESARLIGI VARLIK KIRALAMA AS 4.489% 20241125	0.000%
HCA HEALTHCARE INC	0.008%
HCA HOLDINGS INC 6.25% 20210215	0.003%
HCA INC 3.75% 20190315	0.003%
HCA INC 4.25% 20191015	0.001%
HCA INC 4.5% 20270215	0.003%
HCA INC 4.75% 20230501	0.003%
HCA INC 5% 20240315	0.005%
HCA INC 5.25% 20250415	0.004%
HCA INC 5.25% 20260615	0.004%
HCA INC 5.375% 20250201	0.006%
HCA INC 5.875% 20220315	0.003%
HCA INC 5.875% 20230501	0.003%
HCA INC 5.875% 20260215	0.004%
HCA INC 6.5% 20200215	0.008%
HCA INC 7.5% 20220215	0.005%
HCL TECHNOLOGIES	0.003%
HCP INC	0.000%
HCP INC 2.625% 20200201	0.003%
HCP INC 3.15% 20220801	0.001%
HCP INC 3.75% 20190201	0.002%
HCP INC 5.375% 20210201	0.002%
HD SUPPLY HOLDINGS INC	0.001%
HD SUPPLY INC 5.75% 20240415	0.002%
HEALTH AND HAPPINESS INTL HOLDINGS	0.000%
HEALTH CARE REIT INC 4.125% 20190401	0.002%
HEALTH CARE REIT INC 4.95% 20210115	0.002%
HEALTH CARE REIT INC 5.25% 20220115	0.002%
HEALTH CARE REIT INC 6.125% 20200415	0.002%
HEALTHCARE REALTY TRUST INC 5.75% 20210115	0.001%
HEALTHCARE TRUST OF AMERICA HOLDINGS LP 2.95% 20220701	0.001%
HEALTHCARE TRUST OF AMERICA HOLDINGS LP 3.375% 20210715	0.001%
HEALTHSCOPE LIMITED	0.002%
HEALTHSOUTH CORP 5.75% 20241101	0.003%
HEIDELBERGCEMENT AG	0.012%

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Asset Name	Weight
HEIDELBERGCEMENT AG 1.5% 20250207	0.002%
HEIDELBERGCEMENT AG 2.25% 20230330	0.002%
HEIDELBERGCEMENT AG 2.25% 20240603	0.002%
HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 0.5% 20210118	0.001%
HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.5% 20270614	0.001%
HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.625% 20260407	0.002%
HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 2.25% 20190312	0.001%
HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 3.25% 20211021	0.001%
HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 7.5% 20200403	0.002%
HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 8.5% 20191031	0.001%
HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 9.5% 20181215	0.001%
HEINEKEN HLDGS	0.001%
HEINEKEN NV	0.004%
HEINEKEN NV 1% 20260504	0.002%
HEINEKEN NV 1.25% 20210910	0.001%
HEINEKEN NV 2% 20210406	0.001%
HEINEKEN NV 2.02% 20320512	0.000%
HEINEKEN NV 2.125% 20200804	0.002%
HEINEKEN NV 2.5% 20190319	0.002%
HEINEKEN NV 2.875% 20250804	0.002%
HEINEKEN NV 3.5% 20240319	0.001%
HELMERICH & PAYNE INC	0.000%
HENDERSON LAND DEVELOP	0.004%
HENGAN INTERNATIONAL G	0.003%
HENGTEN NETWORKS G	0.000%
HENKEL STA	0.001%
HENKEL VZA	0.012%
HENNES & MAURITZ B	0.009%
HERMES INTERNATIONAL	0.005%
HERO MOTOCORP LTD	0.002%
HERSHEY CO	0.009%
HERSHEY CO 4.125% 20201201	0.001%
HERTZ CORP 5.5% 20241015	0.002%
HERTZ CORP 5.875% 20201015	0.002%
HERTZ CORP 6.25% 20221015	0.001%
HERTZ CORP 6.75% 20190415	0.001%
HERTZ CORP 7.375% 20210115	0.001%
HERTZ CORP 7.625% 20220601	0.003%
HERTZ EQUIPMENT RENTAL CORP 7.5% 20220601	0.002%
HERTZ EQUIPMENT RENTAL CORP 7.75% 20240601	0.002%
HESS CORP	0.008%
HESS CORP 8.125% 20190215	0.001%
HEWLETT PACKARD ENTERPRISE CO	0.007%
HEWLETT PACKARD ENTERPRISE CO 2.85% 20181005	0.008%
HEWLETT PACKARD ENTERPRISE CO 3.85% 20201015	0.010%

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Asset Name	Weight
HEWLETT-PACKARD CO 3.75% 20201201	0.002%
HEWLETT-PACKARD CO 4.3% 20210601	0.004%
HEWLETT-PACKARD CO 4.375% 20210915	0.003%
HEWLETT-PACKARD CO 4.65% 20211209	0.005%
HEXAGON B	0.005%
HEXION SPECIALTY CHEMICALS INC 10.375% 20220201	0.001%
HEXION SPECIALTY CHEMICALS INC 6.625% 20200415	0.003%
HEXION SPECIALTY CHEMICALS INC 9% 20201115	0.001%
HIGHWOODS REALTY LP 3.2% 20210615	0.001%
HIKMA PHARMACEUTICALS	0.000%
HILCORP ENERGY I LP 5% 20241201	0.001%
HILCORP ENERGY I LP 5.75% 20251001	0.001%
HILTON DOMESTIC OPERATING COMPANY INC 4.25% 20240901	0.002%
HILTON WORLDWIDE FINANCE LLC 4.625% 20250401	0.002%
HILTON WORLDWIDE FINANCE LLC 4.875% 20270401	0.002%
HILTON WORLDWIDE HLDG	0.009%
HINDALCO INDS	0.001%
HINDUSTAN PETROL	0.002%
HINDUSTAN UNILEVER	0.019%
HINDUSTAN ZINC LTD	0.000%
HINO MOTORS	0.000%
HISAMITSU PHARMACEUTICAL	0.000%
HITACHI	0.011%
HITACHI CHEMICAL	0.000%
HITACHI CONST. MACH.	0.000%
HITACHI HIGH-TECHNOLOGIES	0.000%
HITACHI METALS	0.000%
HITE JINRO LTD	0.000%
HJ HEINZ CO 2.8% 20200702	0.005%
HJ HEINZ CO 3.5% 20220606	0.007%
HJ HEINZ CO 3.5% 20220715	0.003%
HJ HEINZ CO 5.375% 20200210	0.003%
HK ELECTRIC INVESTMENTS	0.000%
HKT TRUST	0.000%
HM SAMPOERNA	0.001%
HOCHTIEF	0.000%
HOLCIM FINANCE (AUSTRALIA) PTY LTD 3.5% 20220616	0.003%
HOLCIM FINANCE (AUSTRALIA) PTY LTD 3.75% 20200319	0.039%
HOLCIM FINANCE (AUSTRALIA) PTY LTD 5.25% 20190404	0.015%
HOLCIM FINANCE LUXEMBOURG SA 1.75% 20290829	0.001%
HOLCIM FINANCE LUXEMBOURG SA 2.25% 20280526	0.002%
HOLCIM FINANCE LUXEMBOURG SA 3% 20240122	0.001%
HOLLYFRONTIER CORP	0.000%
HOLOGIC INC	0.000%
HOLOGIC INC 5.25% 20220715	0.002%

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Asset Name	Weight
HOME DEPOT INC	0.034%
HOME DEPOT INC 1.8% 20200605	0.002%
HOME DEPOT INC 2% 20190615	0.003%
HOME DEPOT INC 2% 20210401	0.004%
HOME DEPOT INC 2.25% 20180910	0.004%
HOME DEPOT INC 2.625% 20220601	0.004%
HOME DEPOT INC 3.95% 20200915	0.002%
HOME DEPOT INC 4.4% 20210401	0.004%
HOME PRODUCT CENTER PU	0.001%
HON HAI PRECISION CO.	0.033%
HONDA MOTOR	0.015%
HONEYWELL INTERNATIONAL INC 1.4% 20191030	0.004%
HONEYWELL INTERNATIONAL INC 1.85% 20211101	0.005%
HONEYWELL INTERNATIONAL INC 4.25% 20210301	0.003%
HONEYWELL INTL INC	0.010%
HONG KONG & CHINA GAS	0.010%
HONG KONG EXCHANGES AN	0.026%
HONG KONG LAND LTD.	0.004%
HONG LEONG BANK BHD	0.001%
HONG LEONG FINANCIAL G	0.000%
HONGKONG AND SHANGHAI BANKING CORP LTD (SYDNEY BRANCH) 4.25% 20171116	0.004%
HOPEWELL HIGHWAY INFRA	0.000%
HOPEWELL HOLDINGS	0.001%
HOPSON DEV HOLD	0.000%
HORMEL FOODS CORP	0.000%
HOSHIZAKI CORPORATION	0.001%
HOSPITALITY PROPERTIES TRUST 4.25% 20210215	0.001%
HOSPITALITY PROPERTIES TRUST 5% 20220815	0.002%
HOST HOTELS & RESORTS INC	0.010%
HOST HOTELS & RESORTS LP 5.25% 20220315	0.001%
HOST HOTELS & RESORTS LP 6% 20211001	0.001%
HOTAI MOTOR CO. LTD.	0.002%
HOTEL SHILLA CO.LTD	0.001%
HOUSING DEV FINANCE CORP LTD	0.033%
HOWARD HUGHES CORP 5.375% 20250315	0.002%
HOYA	0.008%
HP INC	0.009%
HSBC BANK PLC 3.875% 20181024	0.002%
HSBC BANK PLC 4% 20210115	0.003%
HSBC BANK USA NA 4.875% 20200824	0.004%
HSBC FINANCE CORP 6.676% 20210115	0.011%
HSBC FRANCE 0.625% 20201203	0.001%
HSBC FRANCE 1.625% 20181203	0.002%
HSBC FRANCE 1.875% 20200116	0.002%
HSBC HOLDINGS	0.045%

Asset Name	Weight
HSBC HOLDINGS PLC 0.875% 20240906	0.004%
HSBC HOLDINGS PLC 1.5% 20220315	0.004%
HSBC HOLDINGS PLC 2.5% 20270315	0.002%
HSBC HOLDINGS PLC 2.65% 20220105	0.008%
HSBC HOLDINGS PLC 2.95% 20210525	0.008%
HSBC HOLDINGS PLC 3% 20250630	0.003%
HSBC HOLDINGS PLC 3.125% 20280607	0.002%
HSBC HOLDINGS PLC 3.262% 20230313	0.008%
HSBC HOLDINGS PLC 3.4% 20210308	0.010%
HSBC HOLDINGS PLC 4% 20220330	0.007%
HSBC HOLDINGS PLC 4.875% 20220114	0.003%
HSBC HOLDINGS PLC 5.1% 20210405	0.009%
HSBC HOLDINGS PLC 6% 20190610	0.003%
HT&E LIMITED	0.000%
HTC CORPORATION	0.001%
HUA NAN FINANCIAL HLDG	0.002%
HUABAO INTERNATIONAL H	0.000%
HUADIAN ENERGY CO. LT	0.000%
HUADIAN FUXIN ENERGY CORPORATION LTD	0.000%
HUADIAN POWER INTERNAT	0.000%
HUANENG POWER INTERNATIONAL INC	0.001%
HUANENG RENEWABLES CORP LTD	0.001%
HUATAI SECURITIES	0.002%
HUB INTERNATIONAL LTD 7.875% 20211001	0.003%
HUBCO POWER CO.	0.003%
HUGO BOSS	0.000%
HULIC CO LTD	0.000%
HUMANA INC	0.008%
HUMANA INC 2.625% 20191001	0.001%
HUNGARY, REPUBLIC OF (GOVERNMENT) 5.375% 20230221	0.013%
HUNGARY, REPUBLIC OF (GOVERNMENT) 5.375% 20240325	0.012%
HUNGARY, REPUBLIC OF (GOVERNMENT) 5.75% 20231122	0.011%
HUNGARY, REPUBLIC OF (GOVERNMENT) 6.25% 20200129	0.012%
HUNGARY, REPUBLIC OF (GOVERNMENT) 6.375% 20210329	0.016%
HUNGARY, REPUBLIC OF (GOVERNMENT) 7.625% 20410329	0.010%
HUNT J B TRANS SVCS INC	0.000%
HUNTINGTON BANCSHARES INC	0.012%
HUNTINGTON BANCSHARES INC 2.3% 20220114	0.003%
HUNTINGTON BANCSHARES INC 3.15% 20210314	0.003%
HUNTINGTON BANCSHARES INC 7% 20201215	0.001%
Huntington Ingalls Inds Ord Shs WI	0.002%
HUNTINGTON INGALLS INDUSTRIES INC 5% 20211215	0.001%
HUNTINGTON INGALLS INDUSTRIES INC 5% 20251115	0.001%
HUNTINGTON NATIONAL BANK 2.2% 20181106	0.003%
HUNTINGTON NATIONAL BANK 2.2% 20190401	0.002%

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Asset Name	Weight
HUNTINGTON NATIONAL BANK 2.375% 20200310	0.002%
HUNTINGTON NATIONAL BANK 2.4% 20200401	0.002%
HUNTINGTON NATIONAL BANK 2.5% 20220807	0.002%
HUNTINGTON NATIONAL BANK 2.875% 20200820	0.002%
HUNTSMAN INTERNATIONAL LLC 4.875% 20201115	0.002%
HUNTSMAN INTERNATIONAL LLC 5.125% 20221115	0.001%
HUSKY ENERGY INC	0.000%
HUSKY ENERGY INC 3.95% 20220415	0.002%
HUSKY ENERGY INC 6.15% 20190615	0.001%
HUSKY ENERGY INC 7.25% 20191215	0.003%
HUSQVARNA B	0.000%
HUTCHISON PORT HOLDINGS TRUST	0.001%
HUTCHISON TELECOMMUNIC	0.000%
HUTCHISON WHAMPOA EUROPE FINANCE (12) LTD 3.625% 20220606	0.001%
HUTCHISON WHAMPOA FINANCE 14 LTD 1.375% 20211031	0.003%
HYDRO ONE INC	0.000%
HYOSUNG CORPORATION	0.001%
HYSAN DEVELOPMENT	0.002%
HYUNDAI CAPITAL SERVICES INC 3.5% 20210603	0.017%
HYUNDAI CAPITAL SERVICES INC 3.5% 20220330	0.060%
HYUNDAI CONSTRUCTION EQUIP CO LTD	0.000%
HYUNDAI DEPARTMENT S	0.001%
HYUNDAI ELECTRIC & ENE SYS CO LTD	0.000%
HYUNDAI ENG & CONST	0.001%
HYUNDAI GLOVIS	0.001%
HYUNDAI HEAVY INDUST	0.002%
HYUNDAI IND DEV&CONS	0.001%
HYUNDAI MARINE & FIR	0.001%
HYUNDAI MIPO DOCKYAR	0.000%
HYUNDAI MOBIS	0.013%
HYUNDAI MOTOR CO 2ND PRF	0.001%
HYUNDAI MOTOR CO.LT	0.015%
HYUNDAI MOTOR PF	0.001%
HYUNDAI ROBOTICS CO LTD	0.002%
HYUNDAI STEEL COMPAN	0.001%
HYUNDAI WIA CORP	0.000%
I.MONGOLIA YITAI COAL -B	0.001%
IBERDROLA FINANZAS SAU 1% 20240307	0.000%
IBERDROLA FINANZAS SAU 4.125% 20200323	0.003%
IBERDROLA INTERNATIONAL BV 0.375% 20250915	0.001%
IBERDROLA INTERNATIONAL BV 1.125% 20230127	0.001%
IBERDROLA INTERNATIONAL BV 1.125% 20260421	0.002%
IBERDROLA INTERNATIONAL BV 1.75% 20230917	0.001%
IBERDROLA INTERNATIONAL BV 1.875% 20241008	0.001%
IBERDROLA INTERNATIONAL BV 2.5% 20221024	0.003%

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Asset Name	Weight
IBERDROLA INTERNATIONAL BV 2.875% 20201111	0.002%
IBERDROLA INTERNATIONAL BV 3% 20220131	0.001%
IBERDROLA INTERNATIONAL BV 3.5% 20210201	0.002%
IBERDROLA INTERNATIONAL BV 4.25% 20181011	0.001%
IBERDROLA ORD SHS	0.004%
ICA GRUPPEN	0.000%
I-CABLE COMMUNICATIONS	0.000%
ICADE	0.000%
ICAHN ENTERPRISES LP 4.875% 20190315	0.003%
ICAHN ENTERPRISES LP 5.875% 20220201	0.003%
ICAHN ENTERPRISES LP 6% 20200801	0.004%
ICAHN ENTERPRISES LP 6.25% 20220201	0.002%
ICAHN ENTERPRISES LP 6.75% 20240201	0.001%
ICBC LTD	0.038%
ICICI BANK	0.009%
ICICI BK LTD - ADR	0.001%
ICICI PRUDENTIAL LIFE INS CO LTD	0.001%
ICPF FINANCE PTY LTD 4.25% 20270421	0.001%
IDBI BANK	0.000%
IDEA CELLULAR LTD	0.001%
IDEMITSU KOSAN	0.000%
IDEX CORP	0.001%
IDEX CORP 4.2% 20211215	0.001%
IDEX CORP 4.5% 20201215	0.001%
IDEXX LABS INC	0.008%
IDFC BANK LTD	0.001%
IDFC LTD	0.000%
IESY HESSEN GMBH 5% 20250115	0.001%
IESY HESSEN GMBH 5.5% 20230115	0.002%
I-FLEX SOLUTIONS	0.001%
IGM FINANCIAL INC	0.000%
IHEARTCOMMUNICATIONS INC 10.625% 20230315	0.002%
IHEARTCOMMUNICATIONS INC 11.25% 20210301	0.001%
IHEARTCOMMUNICATIONS INC 11.25% 20210301	0.001%
IHEARTCOMMUNICATIONS INC 9% 20191215	0.003%
IHEARTCOMMUNICATIONS INC 9% 20210301	0.002%
IHEARTCOMMUNICATIONS INC 9% 20220915	0.001%
IHH HEALTHCARE BHD	0.002%
IHI CORPORATION	0.000%
IHS MARKIT	0.007%
IIDA GROUP HOLDINGS CO	0.000%
IJM CORPORATION BHD	0.001%
ILIAD	0.001%
ILLINOIS TOOL WKS INC	0.009%
ILLINOIS TOOL WORKS INC 1.95% 20190301	0.002%

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Asset Name	Weight
ILLINOIS TOOL WORKS INC 3.375% 20210915	0.001%
ILLINOIS TOOL WORKS INC 6.25% 20190401	0.002%
ILLUMINA INC	0.006%
ILUKA RESOURCES LIMITED	0.334%
IMERYS	0.000%
IMI	0.000%
IMPERIAL BRANDS PL	0.017%
IMPERIAL OIL LTD	0.001%
IMS HEALTH INC 4.875% 20230515	0.002%
IMS HEALTH INC 5% 20261015	0.003%
INCITEC PIVOT LIMITED	0.269%
INCITEC PIVOT LTD 5.75% 20190221	0.007%
INCYTE CORP	0.006%
INDEPENDENCE GOLD NL	0.117%
INDIABULLS HOUSING FINANCE LTD	0.003%
INDIAN OIL CORP	0.003%
INDIANA MICHIGAN POWER CO 7% 20190315	0.002%
INDITEX	0.007%
INDOCEMENT TUNGGAL PRA	0.001%
Indofood CBP Sukses Makmur Ord Shs	0.001%
INDOFOOD SUSKES MAKMUR	0.001%
INDONESIA, REPUBLIC OF (GOVERNMENT) 11.625% 20190304	0.004%
INDONESIA, REPUBLIC OF (GOVERNMENT) 3.375% 20230415	0.003%
INDONESIA, REPUBLIC OF (GOVERNMENT) 3.75% 20220425	0.005%
INDONESIA, REPUBLIC OF (GOVERNMENT) 4.125% 20250115	0.004%
INDONESIA, REPUBLIC OF (GOVERNMENT) 4.625% 20430415	0.003%
INDONESIA, REPUBLIC OF (GOVERNMENT) 4.75% 20260108	0.005%
INDONESIA, REPUBLIC OF (GOVERNMENT) 4.875% 20210505	0.005%
INDONESIA, REPUBLIC OF (GOVERNMENT) 5.125% 20450115	0.003%
INDONESIA, REPUBLIC OF (GOVERNMENT) 5.25% 20420117	0.004%
INDONESIA, REPUBLIC OF (GOVERNMENT) 5.375% 20231017	0.003%
INDONESIA, REPUBLIC OF (GOVERNMENT) 5.875% 20200313	0.004%
INDONESIA, REPUBLIC OF (GOVERNMENT) 5.875% 20240115	0.005%
INDONESIA, REPUBLIC OF (GOVERNMENT) 5.95% 20460108	0.004%
INDONESIA, REPUBLIC OF (GOVERNMENT) 6.625% 20370217	0.004%
INDONESIA, REPUBLIC OF (GOVERNMENT) 6.75% 20440115	0.006%
INDONESIA, REPUBLIC OF (GOVERNMENT) 7.75% 20380117	0.006%
INDONESIA, REPUBLIC OF (GOVERNMENT) 8.5% 20351012	0.005%
INDORAMA VENTURES PCL	0.001%
INDUSIND BANK LTD	0.001%
INDUSTRIAL ALLNCE INS FIN SRVC	0.000%
INDUSTRIAL BANK OF KOREA 3.25% 20200305	0.031%
INDUSTRIAL BK OF KOR	0.001%
INDUSTRIV. AB C	0.000%
INERGY MIDSTREAM LP 5.75% 20250401	0.001%

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Asset Name	Weight
INERGY MIDSTREAM LP 6.25% 20230401	0.002%
INFIGEN ENERGY	0.000%
INFINEON	0.011%
INFOSYS LTD	0.011%
INFOSYS LTD - ADR	0.013%
ING AMERICA INSURANCE HOLDINGS INC 5.5% 20220715	0.001%
ING AMERICA INSURANCE HOLDINGS INC 5.65% 20530515	0.002%
ING BANK NV (SYDNEY BRANCH) 5% 20181127	0.004%
ING BANK NV 0.7% 20200416	0.003%
ING BANK NV 0.75% 20201124	0.000%
ING BANK NV 0.75% 20210222	0.003%
ING BANK NV 1.25% 20191213	0.003%
ING BANK NV 3.25% 20190403	0.002%
ING BANK NV 4.5% 20220221	0.004%
ING BANK NV 4.875% 20210118	0.002%
ING GROEP NV	0.009%
ING GROEP NV 0.75% 20220309	0.001%
ING GROEP NV 3.15% 20220329	0.005%
ING OFFICE FUND 4.262% 20240405	0.002%
ING OFFICE FUND 5.25% 20171107	0.001%
INGENICO GROUP	0.000%
INGERSOLL-RAND GLOBAL HOLDING CO LTD 2.875% 20190115	0.001%
INGERSOLL-RAND LUXEMBOURG FINANCE SA 2.625% 20200501	0.001%
INGERSOLL-RAND PLC	0.009%
INGRAM MICRO INC 4.95% 20241215	0.001%
INGREDION INC	0.001%
INMARSAT FINANCE PLC 4.875% 20220515	0.003%
INMARSAT FINANCE PLC 6.5% 20241001	0.001%
INMARSAT PLC	0.000%
INNOGY SE	0.001%
INNOLUX CORP	0.002%
INPEX	0.001%
INSURANCE AUSTRALIA GROUP LIMITED	0.013%
INSURANCE AUSTRALIA GROUP LTD 6.495% 20991231	0.251%
INTACT FINL CORP	0.001%
INTEL CORP	0.016%
INTEL CORP 1.7% 20210519	0.002%
INTEL CORP 1.85% 20200511	0.003%
INTEL CORP 2.35% 20220511	0.002%
INTEL CORP 2.45% 20200729	0.006%
INTEL CORP 3.1% 20220729	0.003%
INTEL CORP 3.25% 20191201	0.005%
INTEL CORP 3.3% 20211001	0.007%
INTEL CORP 4% 20221201	0.006%
INTELSAT (LUXEMBOURG) SA 7.75% 20210601	0.002%

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Asset Name	Weight
INTELSAT (LUXEMBOURG) SA 8.125% 20230601	0.001%
INTELSAT CONNECT FINANCE SA 12.5% 20220401	0.002%
INTELSAT JACKSON HOLDINGS LTD 5.5% 20230801	0.004%
INTELSAT JACKSON HOLDINGS LTD 7.25% 20201015	0.005%
INTELSAT JACKSON HOLDINGS LTD 7.5% 20210401	0.003%
INTELSAT JACKSON HOLDINGS LTD 8% 20240215	0.004%
INTELSAT JACKSON HOLDINGS LTD 9.5% 20220930	0.002%
INTELSAT JACKSON HOLDINGS LTD 9.75% 20250715	0.004%
INTER PIPELINE FD	0.001%
INTER-AMERICAN DEVELOPMENT BANK 2.5% 20270414	0.003%
INTER-AMERICAN DEVELOPMENT BANK 2.75% 20251030	0.002%
INTER-AMERICAN DEVELOPMENT BANK 3.25% 20200207	0.012%
INTER-AMERICAN DEVELOPMENT BANK 3.75% 20181009	0.011%
INTER-AMERICAN DEVELOPMENT BANK 3.75% 20220725	0.019%
INTER-AMERICAN DEVELOPMENT BANK 4% 20230522	0.010%
INTER-AMERICAN DEVELOPMENT BANK 4.75% 20240827	0.020%
INTER-AMERICAN DEVELOPMENT BANK 6% 20210226	0.007%
INTER-AMERICAN DEVELOPMENT BANK 6.5% 20190820	0.010%
INTERCONTINENTAL HOTELS GROUP	0.001%
INTERCONTINENTALEXCHANGE GROUP INC 2.5% 20181015	0.002%
INTERCONTINENTALEXCHANGE GROUP INC 2.75% 20201201	0.004%
INTERCONTINENTALEXCHANGE INC	0.006%
INTERGLOBE AVIATION LIMITED	0.000%
INTERNATIONAL BUSINESS MACHINES CORP 0.5% 20210907	0.002%
INTERNATIONAL BUSINESS MACHINES CORP 0.95% 20250523	0.001%
INTERNATIONAL BUSINESS MACHINES CORP 1.125% 20240906	0.001%
INTERNATIONAL BUSINESS MACHINES CORP 1.25% 20230526	0.002%
INTERNATIONAL BUSINESS MACHINES CORP 1.375% 20191119	0.002%
INTERNATIONAL BUSINESS MACHINES CORP 1.5% 20290523	0.002%
INTERNATIONAL BUSINESS MACHINES CORP 1.625% 20200515	0.004%
INTERNATIONAL BUSINESS MACHINES CORP 1.75% 20280307	0.001%
INTERNATIONAL BUSINESS MACHINES CORP 1.8% 20190517	0.004%
INTERNATIONAL BUSINESS MACHINES CORP 1.875% 20190515	0.002%
INTERNATIONAL BUSINESS MACHINES CORP 1.875% 20201106	0.003%
INTERNATIONAL BUSINESS MACHINES CORP 1.875% 20220801	0.003%
INTERNATIONAL BUSINESS MACHINES CORP 1.9% 20200127	0.002%
INTERNATIONAL BUSINESS MACHINES CORP 1.95% 20190212	0.002%
INTERNATIONAL BUSINESS MACHINES CORP 2.25% 20210219	0.003%
INTERNATIONAL BUSINESS MACHINES CORP 2.5% 20220127	0.003%
INTERNATIONAL BUSINESS MACHINES CORP 2.875% 20251107	0.002%
INTERNATIONAL BUSINESS MACHINES CORP 2.9% 20211101	0.002%
INTERNATIONAL BUSINESS MACHINES CORP 7.625% 20181015	0.006%
INTERNATIONAL BUSINESS MACHINES CORP 8.375% 20191101	0.003%
INTERNATIONAL BUSINESS MACHS	-0.054%
INTERNATIONAL FINANCE CORP 2.7% 20210205	0.017%

Asset Name	Weight
INTERNATIONAL FINANCE CORP 2.8% 20220815	0.009%
INTERNATIONAL FINANCE CORP 3.2% 20260722	0.009%
INTERNATIONAL FINANCE CORP 3.25% 20190722	0.019%
INTERNATIONAL FINANCE CORP 3.5% 20180606	0.004%
INTERNATIONAL FINANCE CORP 4% 20250403	0.009%
INTERNATIONAL FINANCE CORP 4.25% 20230821	0.005%
INTERNATIONAL FINANCE CORP 5.75% 20200728	0.015%
INTERNATIONAL FLAVORS&FRAGRANC	0.007%
INTERNATIONAL LEASE FINANCE CORP 4.625% 20210415	0.002%
INTERNATIONAL LEASE FINANCE CORP 5.875% 20190401	0.003%
INTERNATIONAL LEASE FINANCE CORP 5.875% 20220815	0.003%
INTERNATIONAL LEASE FINANCE CORP 6.25% 20190515	0.004%
INTERNATIONAL LEASE FINANCE CORP 7.125% 20180901	0.004%
INTERNATIONAL LEASE FINANCE CORP 8.25% 20201215	0.004%
INTERNATIONAL LEASE FINANCE CORP 8.625% 20220115	0.003%
INTERNATIONAL PAPER CO 4.75% 20220215	0.003%
INTERNATIONAL PAPER CO 7.5% 20210815	0.002%
INTERPUBLIC GROUP COS INC	0.000%
INTERTEK GROUP	0.001%
INTESA SANPAOLO N/C SA	0.000%
Intesa Sanpaolo Ord Shs	0.010%
INTESA SANPAOLO SPA 0.875% 20220627	0.001%
INTESA SANPAOLO SPA 1.125% 20200114	0.002%
INTESA SANPAOLO SPA 1.125% 20220304	0.003%
INTESA SANPAOLO SPA 1.375% 20240118	0.002%
INTESA SANPAOLO SPA 2% 20210618	0.002%
INTESA SANPAOLO SPA 3% 20190128	0.002%
INTESA SANPAOLO SPA 3.5% 20220117	0.001%
INTESA SANPAOLO SPA 3.875% 20190115	0.004%
INTESA SANPAOLO SPA 4% 20181108	0.002%
INTESA SANPAOLO SPA 4% 20231030	0.003%
INTESA SANPAOLO SPA 4.125% 20200414	0.003%
INTESA SANPAOLO SPA 4.375% 20191015	0.003%
INTL CONS AIRLINES	0.000%
INTL PAPER CO	0.010%
INTL.CONTAINER TERMINA	0.001%
INTOUCH HOLDINGS PLC	0.001%
INTU PROPERTIES PLC	0.000%
INTUIT	-0.011%
INTUITIVE SURGICAL INC	0.006%
INVENTEC CO. LTD.	0.001%
INVESCO LTD	0.009%
INVESTA OFFICE FD	-0.039%
INVESTEC	0.000%
INVESTOR AB SER. B	0.005%

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Asset Name	Weight
INVOCARE LIMITED	0.001%
IOI CORPORATION BHD	0.002%
IOI PROPERTIES GROUP	0.000%
IOOF HOLDINGS LIMITED	0.002%
IPALCO ENTERPRISES INC 3.45% 20200715	0.001%
IPALCO ENTERPRISES INC 3.7% 20240901	0.000%
IPH LIMITED	0.000%
IPSEN	0.000%
IQVIA HOLDINGS INC	0.008%
IRAQ, REPUBLIC OF (GOVERNMENT) 5.8% 20280115	0.014%
IRESS LIMITED	0.001%
IRON MOUNTAIN INC	-0.026%
IRON MOUNTAIN INC 4.375% 20210601	0.001%
IRON MOUNTAIN INC 5.75% 20240815	0.002%
IRON MOUNTAIN INC 6% 20201001	0.002%
IRON MOUNTAIN INC 6% 20230815	0.002%
IRON MTN INC	0.000%
IRPC PUBLIC CO LTD	0.001%
ISETAN MITSUKOSHI HOLDINGS	0.000%
ISRAEL CHEMICALS	0.000%
ISS AS	0.001%
ISTAR FINANCIAL INC 5% 20190701	0.002%
ISUZU MOTORS	0.001%
ITAU UNIBANCO HLDG SA	0.012%
ITAUSA PN	0.011%
ITC	0.011%
ITOCHU	0.014%
ITV	0.001%
J.FRONT RETAILING	0.000%
JAB HOLDINGS BV 1.25% 20240522	0.002%
JAB HOLDINGS BV 1.5% 20211124	0.002%
JAB HOLDINGS BV 1.625% 20250430	0.001%
JAB HOLDINGS BV 1.75% 20230525	0.002%
JAB HOLDINGS BV 2% 20280518	0.002%
JABIL CIRCUIT INC 5.625% 20201215	0.001%
JACK HENRY & ASSOCIATES	0.001%
JACOBS ENGR GROUP INC DEL	0.000%
JAGUAR HOLDING CO II 6.375% 20230801	0.003%
JAGUAR LAND ROVER LTD 3.5% 20200315	0.001%
JAGUAR LAND ROVER LTD 4.125% 20181215	0.001%
JAGUAR LAND ROVER LTD 4.25% 20191115	0.001%
JAGUAR LAND ROVER LTD 5.625% 20230201	0.001%
JAMAICA (GOVERNMENT) 6.75% 20280428	0.008%
JAMAICA (GOVERNMENT) 8% 20390315	0.008%
JAMES HARDIE INDUSTRIES PLC	0.291%

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Asset Name	Weight
JANUB GAZ DAHLIZI GSJ 6.875% 20260324	0.005%
JANUS HENDERSON GROUP PLC	0.002%
JAPAN AIRLINES CO LTD	0.000%
JAPAN AIRPORT TERMINAL	0.000%
JAPAN EXCHANGE GP	0.001%
JAPAN POST BANK CO LTD	0.000%
JAPAN POST HLDGS CO LTD	0.002%
JAPAN PRIME REALTY INVESTMENT	0.000%
JAPAN REAL ESTATE INVESTMENT	0.001%
JAPAN RETAIL FUND INVESTMENT	0.000%
JAPAN TOBACCO	0.013%
JAPARA HEALTHCARE LIMITED	0.000%
JARDINE CYCLE & CARRIAGE	0.001%
JARDINE MATHESON HLDGS	0.011%
JARDINE STRATEGIC HLDG	0.004%
JASA MARGA (PERSERO) T	0.000%
JAZZ PHARMACEUTICALS PLC	0.001%
JB HI-FI LIMITED	0.001%
JB HUNT TRANSPORT SERVICES INC 3.3% 20220815	0.001%
JC DECAUX SA	0.000%
JC PENNEY CORP INC 5.65% 20200601	0.001%
JC PENNEY CORP INC 5.875% 20230701	0.001%
JC PENNEY CORP INC 8.125% 20191001	0.000%
JD.COM INC	0.003%
JD.COM INC 3.125% 20210429	0.002%
JEAN COUTU GROUP PJC INC A	0.000%
JEFFERIES FINANCE LLC 6.875% 20220415	0.001%
JEFFERIES FINANCE LLC 7.25% 20240815	0.001%
JEFFERIES FINANCE LLC 7.375% 20200401	0.001%
JEFFERIES FINANCE LLC 7.5% 20210415	0.001%
JEFFERIES GROUP INC 6.875% 20210415	0.003%
JEFFERIES GROUP INC 8.5% 20190715	0.003%
JEM (SOUTH BANK) PTY LTD 6.637% 20180628	0.002%
JERONIMO MARTINS (EUR5	0.000%
JERSEY CENTRAL POWER & LIGHT CO 7.35% 20190201	0.001%
JFE HOLDINGS	0.001%
JG SUMMIT HLDGS ('B'PH	0.002%
JGC	0.000%
JIANGLING MOTORS CORP -B	0.000%
JIANGSU EXPRESSWAY CO.	0.001%
JIANGXI COPPER CO. LTD	0.001%
JINDAL STEEL & PWR INR5	0.000%
JINZHOU PORT -B	0.000%
JM SMUCKER CO 2.5% 20200315	0.002%
JM SMUCKER CO 3% 20220315	0.001%

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Asset Name	Weight
JM SMUCKER CO 3.5% 20211015	0.003%
JOHN DEERE CAPITAL CORP 1.25% 20191009	0.002%
JOHN DEERE CAPITAL CORP 1.65% 20181015	0.001%
JOHN DEERE CAPITAL CORP 1.7% 20200115	0.002%
JOHN DEERE CAPITAL CORP 1.95% 20181213	0.002%
JOHN DEERE CAPITAL CORP 1.95% 20190108	0.002%
JOHN DEERE CAPITAL CORP 1.95% 20190304	0.001%
JOHN DEERE CAPITAL CORP 1.95% 20200622	0.002%
JOHN DEERE CAPITAL CORP 2.05% 20200310	0.002%
JOHN DEERE CAPITAL CORP 2.2% 20200313	0.001%
JOHN DEERE CAPITAL CORP 2.25% 20190417	0.002%
JOHN DEERE CAPITAL CORP 2.3% 20190916	0.002%
JOHN DEERE CAPITAL CORP 2.375% 20200714	0.002%
JOHN DEERE CAPITAL CORP 2.45% 20200911	0.001%
JOHN DEERE CAPITAL CORP 2.55% 20210108	0.002%
JOHN DEERE CAPITAL CORP 2.65% 20220106	0.002%
JOHN DEERE CAPITAL CORP 2.75% 20220315	0.002%
JOHN DEERE CAPITAL CORP 2.8% 20210304	0.002%
JOHN DEERE CAPITAL CORP 3.15% 20211015	0.002%
JOHN DEERE CAPITAL CORP 3.9% 20210712	0.002%
JOHN DEERE CAPITAL CORP 5.75% 20180910	0.002%
JOHN DEERE CREDIT LTD 3.25% 20220715	0.055%
JOHN DEERE CREDIT LTD 3.5% 20191218	0.006%
JOHNSON & JOHNSON	0.051%
JOHNSON & JOHNSON 0.25% 20220120	0.003%
JOHNSON & JOHNSON 0.65% 20240520	0.001%
JOHNSON & JOHNSON 1.125% 20190301	0.002%
JOHNSON & JOHNSON 1.15% 20281120	0.001%
JOHNSON & JOHNSON 1.65% 20181205	0.002%
JOHNSON & JOHNSON 1.65% 20210301	0.003%
JOHNSON & JOHNSON 1.65% 20350520	0.003%
JOHNSON & JOHNSON 1.875% 20191205	0.002%
JOHNSON & JOHNSON 2.25% 20220303	0.003%
JOHNSON & JOHNSON 2.45% 20211205	0.001%
JOHNSON & JOHNSON 2.95% 20200901	0.002%
JOHNSON & JOHNSON 3.55% 20210515	0.002%
JOHNSON & JOHNSON 4.75% 20191106	0.001%
JOHNSON CONTROLS (NEW)	0.008%
JOHNSON ELECTRIC HOLDI	0.001%
JOHNSON MATTHEY	0.001%
JOLLIBEE FOODS	0.001%
JONES LANG LASALLE INC	0.001%
JOY GLOBAL INC 5.125% 20211015	0.002%
JPMORGAN CHASE & CO	0.038%
JPMORGAN CHASE & CO 0.625% 20240125	0.004%

Asset Name	Weight
JPMORGAN CHASE & CO 1.375% 20210916	0.003%
JPMORGAN CHASE & CO 1.5% 20221026	0.003%
JPMORGAN CHASE & CO 1.5% 20250127	0.002%
JPMORGAN CHASE & CO 1.5% 20261029	0.003%
JPMORGAN CHASE & CO 1.638% 20280518	0.003%
JPMORGAN CHASE & CO 1.85% 20190322	0.004%
JPMORGAN CHASE & CO 1.875% 20191121	0.002%
JPMORGAN CHASE & CO 2.2% 20191022	0.007%
JPMORGAN CHASE & CO 2.25% 20200123	0.012%
JPMORGAN CHASE & CO 2.295% 20210815	0.008%
JPMORGAN CHASE & CO 2.35% 20190128	0.005%
JPMORGAN CHASE & CO 2.4% 20210607	0.005%
JPMORGAN CHASE & CO 2.55% 20201029	0.008%
JPMORGAN CHASE & CO 2.55% 20210301	0.008%
JPMORGAN CHASE & CO 2.625% 20210423	0.003%
JPMORGAN CHASE & CO 2.75% 20200623	0.007%
JPMORGAN CHASE & CO 2.75% 20220824	0.003%
JPMORGAN CHASE & CO 2.75% 20230201	0.002%
JPMORGAN CHASE & CO 2.776% 20230425	0.005%
JPMORGAN CHASE & CO 2.875% 20280524	0.002%
JPMORGAN CHASE & CO 3% 20260219	0.001%
JPMORGAN CHASE & CO 3.75% 20191209	0.006%
JPMORGAN CHASE & CO 3.875% 20200923	0.003%
JPMORGAN CHASE & CO 4.1% 20180517	0.012%
JPMORGAN CHASE & CO 4.25% 20201015	0.010%
JPMORGAN CHASE & CO 4.35% 20210815	0.010%
JPMORGAN CHASE & CO 4.4% 20200722	0.009%
JPMORGAN CHASE & CO 4.5% 20220124	0.012%
JPMORGAN CHASE & CO 4.5% 20260130	0.003%
JPMORGAN CHASE & CO 4.625% 20210510	0.007%
JPMORGAN CHASE & CO 4.65% 20171107	0.004%
JPMORGAN CHASE & CO 4.95% 20200325	0.005%
JPMORGAN CHASE & CO 6.3% 20190423	0.011%
JPMORGAN CHASE BANK NA 1.45% 20180921	0.002%
JPMORGAN CHASE BANK NA 1.65% 20190923	0.003%
JSR	0.000%
JSW ENERGY LTD	0.000%
JSW STEEL LIMITED	0.002%
JTEKT	0.000%
JULIUS BAER GRUPPE	0.009%
JUNIPER NETWORKS INC	0.000%
JUNIPER NETWORKS INC 3.125% 20190226	0.001%
JUNIPER NETWORKS INC 3.3% 20200615	0.001%
JUNIPER NETWORKS INC 4.6% 20210315	0.001%
JUPITER RESOURCES INC 8.5% 20221001	0.002%

Asset Name	Weight
JXTG HOLDINGS	0.008%
K HOVNIANIAN ENTERPRISES INC 10% 20220715	0.001%
K HOVNIANIAN ENTERPRISES INC 10.5% 20240715	0.001%
K&S AG	0.000%
KAISER FOUNDATION HOSPITALS 3.5% 20220401	0.001%
KAJIMA	0.001%
KAKAKU.COM	0.000%
KAKAO CORP	0.002%
KALBE FARMA	0.001%
KAMIGUMI	0.000%
KANGWON LAND INC.	0.001%
KANSAI NEROLAC PAINTS LTD.	0.000%
KANSAI PAINT	0.001%
KANSAS CITY POWER & LIGHT CO 7.15% 20190401	0.001%
KANSAS CITY SOUTHERN	0.000%
KAO	0.013%
KASIKORNBANK (ALIEN)	0.003%
KASIKORNBANK (NVDR)	0.002%
KAWASAKI HEAVY IND.	0.000%
KAZAKHSTAN TEMIR ZHOLY FINANCE BV 6.95% 20420710	0.007%
KAZAKHSTAN, REPUBLIC OF (GOVERNMENT) 3.875% 20241014	0.008%
KAZAKHSTAN, REPUBLIC OF (GOVERNMENT) 4.875% 20441014	0.006%
KAZAKHSTAN, REPUBLIC OF (GOVERNMENT) 5.125% 20250721	0.015%
KAZAKHSTAN, REPUBLIC OF (GOVERNMENT) 6.5% 20450721	0.010%
KAZMUNAIGAZ FINANCE SUB BV 7% 20200505	0.008%
KB FINANCIAL GROUP I	0.025%
KB HOME 4.75% 20190515	0.001%
KB HOME 7% 20211215	0.001%
KBC GROUPE	0.016%
KCC CORP.	0.001%
KDDI	0.014%
KEIHAN HOLDINGS CO	0.000%
KEIKYU CORP	0.000%
KEIO	0.001%
KEISEI ELECTRIC RAILWAY	0.000%
KELLOGG CO	0.008%
KELLOGG CO 3.125% 20220517	0.001%
KELLOGG CO 4% 20201215	0.003%
KELLOGG CO 4.15% 20191115	0.002%
KENNAMETAL INC 2.65% 20191101	0.001%
KENNAMETAL INC 3.875% 20220215	0.001%
KENTUCKY UTILITIES CO 3.25% 20201101	0.002%
KENYA (REPUBLIC OF) 6.875% 20240624	0.011%
KEPPEL CORP.	0.004%
KERING	0.010%

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Asset Name	Weight
KERRY GROUP A	0.010%
KERRY LOGISTICS NETWORK	0.000%
KERRY PROPERTIES LIMIT	0.001%
KEYBANK NA 1.6% 20190822	0.002%
KEYBANK NA 2.25% 20200316	0.003%
KEYBANK NA 2.35% 20190308	0.003%
KEYBANK NA 2.4% 20220609	0.002%
KEYBANK NA 2.5% 20191215	0.002%
KEYBANK NA 2.5% 20211122	0.002%
KEYBANK NA 3.18% 20271015	0.001%
KEYCORP 2.3% 20181213	0.002%
KEYCORP 2.9% 20200915	0.003%
KEYCORP 5.1% 20210324	0.004%
KEYCORP 6.75% 20200319	0.001%
KEYCORP 7.25% 20211215	0.001%
KEYCORP NEW	0.010%
KEYENCE	0.004%
KEYERA CORPORATION	0.000%
KEYSIGHT TECHNOLOGIES INC 3.3% 20191030	0.002%
KFC HOLDING CO 4.75% 20270601	0.002%
KFC HOLDING CO 5% 20240601	0.003%
KFC HOLDING CO 5.25% 20260601	0.003%
KFW BANKENGRUPPE 2.75% 20200416	0.027%
KFW BANKENGRUPPE 2.8% 20210217	0.011%
KFW BANKENGRUPPE 2.9% 20220606	0.005%
KFW BANKENGRUPPE 3.2% 20260911	0.007%
KFW BANKENGRUPPE 3.75% 20180718	0.027%
KFW BANKENGRUPPE 4% 20190116	0.025%
KFW BANKENGRUPPE 4% 20250227	0.012%
KFW BANKENGRUPPE 5% 20240319	0.012%
KFW BANKENGRUPPE 5.5% 20220209	0.036%
KFW BANKENGRUPPE 6% 20200820	0.029%
KFW BANKENGRUPPE 6.25% 20180223	0.023%
KFW BANKENGRUPPE 6.25% 20191204	0.015%
KFW BANKENGRUPPE 6.25% 20210519	0.026%
KIA MOTORS CORPORATI	0.003%
KIKKOMAN	0.000%
KIMBERLY CLARK CORP	0.011%
KIMBERLY-CLARK CORP 1.4% 20190215	0.001%
KIMBERLY-CLARK CORP 1.9% 20190522	0.001%
KIMBERLY-CLARK CORP 2.4% 20220301	0.001%
KIMBERLY-CLARK CORP 7.5% 20181101	0.002%
KIMCO REALTY CORP 3.2% 20210501	0.002%
KIMCO REALTY CORP 6.875% 20191001	0.001%
KIMCO RLTY CORP	0.000%

Asset Name	Weight
KINDER MORGAN ENERGY PARTNERS LP 2.65% 20190201	0.003%
KINDER MORGAN ENERGY PARTNERS LP 3.5% 20210301	0.003%
KINDER MORGAN ENERGY PARTNERS LP 4.15% 20220301	0.001%
KINDER MORGAN ENERGY PARTNERS LP 5% 20211001	0.002%
KINDER MORGAN ENERGY PARTNERS LP 5.3% 20200915	0.002%
KINDER MORGAN ENERGY PARTNERS LP 5.8% 20210301	0.001%
KINDER MORGAN ENERGY PARTNERS LP 6.5% 20200401	0.002%
KINDER MORGAN ENERGY PARTNERS LP 6.85% 20200215	0.003%
KINDER MORGAN ENERGY PARTNERS LP 9% 20190201	0.002%
KINDER MORGAN HOLDCO LLC 3.05% 20191201	0.005%
KINDER MORGAN HOLDCO LLC 6.5% 20200915	0.001%
KINDER MORGAN INC	0.008%
KINDRED HEALTHCARE INC 6.375% 20220415	0.001%
KINDRED HEALTHCARE INC 8% 20200115	0.002%
KINDRED HEALTHCARE INC 8.75% 20230115	0.001%
KINETIC CONCEPTS INC 12.5% 20211101	0.001%
KINETIC CONCEPTS INC 7.875% 20210215	0.001%
KINGBOARD CHEMICAL	0.002%
KINGBOARD LAMINATES HO	0.001%
KINGFISHER	0.001%
KINGSOFT CORPORATION L	0.001%
KINGSTON FINANCIAL GROUP LTD	0.001%
KINNEVIK AB	0.001%
KINROSS GOLD CORP	0.000%
KINROSS GOLD CORP 4.5% 20270715	0.001%
KINROSS GOLD CORP 5.125% 20210901	0.001%
KINROSS GOLD CORP 5.95% 20240315	0.001%
KINTETSU GROUP HOLDINGS CO.LTD.	0.001%
KION GROUP AG	0.001%
KIRIN HOLDINGS	0.012%
KLA-TENCOR CORP	0.010%
KLA-TENCOR CORP 4.125% 20211101	0.002%
KLCC PROPERTY HLDGS	0.000%
KLEPIERRE	0.001%
KLEPIERRE SA 1% 20230417	0.002%
KLEPIERRE SA 1.25% 20310929	0.001%
KLEPIERRE SA 1.375% 20270216	0.001%
KLEPIERRE SA 1.75% 20241106	0.001%
KLEPIERRE SA 1.875% 20260219	0.001%
KLEPIERRE SA 4.75% 20210314	0.000%
KLX INC 5.875% 20221201	0.003%
KNIGHT SWIFT TRANSPORTATION HLDGS INC	0.001%
KOBE STEEL	0.000%
KOHL'S CORP	0.000%
KOHL'S CORP 4% 20211101	0.002%

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Asset Name	Weight
KOITO MFG.	0.000%
KOMATSU	0.009%
KOMERCNI BANKA	0.002%
KOMMUNALBANKEN AS 3% 20261209	0.003%
KOMMUNALBANKEN AS 3.5% 20180530	0.007%
KOMMUNALBANKEN AS 4% 20190123	0.016%
KOMMUNALBANKEN AS 4.25% 20250716	0.021%
KOMMUNALBANKEN AS 4.5% 20220718	0.016%
KOMMUNALBANKEN AS 4.5% 20230417	0.010%
KOMMUNALBANKEN AS 5.25% 20240715	0.012%
KOMMUNALBANKEN AS 6.5% 20210412	0.007%
KOMMUNEKREDIT 2.9% 20261127	0.004%
KOMMUNINVEST I SVERIGE AB 2.9% 20251022	0.001%
KOMMUNINVEST I SVERIGE AB 4.75% 20220817	0.002%
KOMMUNINVEST I SVERIGE AB 5.375% 20211118	0.005%
KONAMI HOLDINGS CO	0.000%
KONE CORP -B	0.009%
KONICA MINOLTA INC	0.000%
KONINKLIJKE AHOLD DELHAIZE	0.007%
KONINKLIJKE BOSKALIS WESTMINSTER	0.000%
KONINKLIJKE DSM NV	0.010%
KONINKLIJKE KPN NV	0.001%
KONINKLIJKE KPN NV 7% 20730328	0.002%
KONINKLIJKE PHILIPS ELECTRONICS NV 3.75% 20220315	0.003%
KONINKLIJKE PHILIPS NV	0.009%
KOR ELECTRIC POWER C	0.004%
KOREA AEROSPACE INDUSTRIES	0.001%
KOREA DEVELOPMENT BANK 4.5% 20191122	0.026%
KOREA GAS CORP.	0.000%
KOREA INVESTMENT HOL	0.001%
KOREA NATIONAL OIL CORP 4.25% 20191008	0.003%
KOREA PLANT SERVICE	0.000%
KOREA SOUTH-EAST POWER CO LTD 5.75% 20200925	0.043%
KOREA ZINC CO.LTD.	0.002%
KOREAN AIR LINES	0.001%
KOTAK MAHINDRA BANK LTD	0.001%
KRAFT FOODS INC 5.375% 20200210	0.002%
KRAFT HEINZ CO	0.002%
KROGER CO	0.005%
KROGER CO 1.5% 20190930	0.002%
KROGER CO 2% 20190115	0.001%
KROGER CO 2.3% 20190115	0.002%
KROGER CO 2.6% 20210201	0.001%
KROGER CO 2.8% 20220801	0.001%
KROGER CO 2.95% 20211101	0.002%

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Asset Name	Weight
KROGER CO 3.3% 20210115	0.002%
KROGER CO 3.4% 20220415	0.002%
KROGER CO 6.15% 20200115	0.003%
KROGER CO 6.8% 20181215	0.001%
KRONOS ACQUISITION HOLDINGS INC 9% 20230815	0.002%
KRUNG THAI BANK LTD.	0.002%
KT CORP - ADR	0.000%
KT&G CORP	0.004%
KUALA LUMPUR KEPONG	0.001%
KUBOTA	0.009%
KUEHNE & NAGEL R	0.001%
KUMHO PETRO CHEM	0.000%
KUNLUN ENERGY CO LTD.	0.001%
KUNTARAOHITUS OYJ 5% 20240320	0.012%
KURARAY	0.001%
KURITA WATER INDUSTRIES	0.000%
KWG PROPERTY HOLDING L	0.001%
KYOCERA	0.009%
KYOWA HAKKO KIRIN	0.000%
KYUSHU ELECTRIC POWER	0.000%
KYUSHU FINANCIAL GROUP	0.000%
KYUSHU RAILWAY COMPANY	0.000%
L 3 COMMUNICATIONS CORP 4.75% 20200715	0.003%
L 3 COMMUNICATIONS CORP 4.95% 20210215	0.002%
L 3 COMMUNICATIONS CORP 5.2% 20191015	0.004%
L BRANDS INC	0.000%
L E LUNDBERGFORETA	0.000%
L&T FINANCE HOLDING LTD	0.001%
L. 5.625% 20240801	0.002%
L3 TECHNOLOGIES INC	0.011%
LABORATORY CORP AMER HLDGS	0.010%
LABORATORY CORP OF AMERICA HLDG 2.5% 20181101	0.001%
LABORATORY CORP OF AMERICA HLDG 2.625% 20200201	0.002%
LABORATORY CORP OF AMERICA HLDG 3.2% 20220201	0.002%
LABORATORY CORP OF AMERICA HLDG 3.75% 20220823	0.002%
LABORATORY CORP OF AMERICA HLDG 4.625% 20201115	0.002%
LADDER CAPITAL FINANCE HOLDINGS LLLP 5.25% 20251001	0.001%
LAFARGEHOLCIM	0.008%
LAGARDERE SCA	0.000%
LAM RESEARCH CORP	0.010%
LAM RESEARCH CORP 2.75% 20200315	0.002%
LAM RESEARCH CORP 2.8% 20210615	0.003%
LAMAR FUNDING LTD 3.958% 20250507	0.006%
LAMAR MEDIA CORP 5% 20230501	0.001%
LAMAR MEDIA CORP 5.375% 20240115	0.001%

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Asset Name	Weight
LAMAR MEDIA CORP 5.75% 20260201	0.001%
LAMAR MEDIA CORP 5.875% 20220201	0.001%
LAMB WESTON HOLDINGS INC 4.625% 20241101	0.002%
LAMB WESTON HOLDINGS INC 4.875% 20261101	0.002%
LAND & HOUSE CO. LTD.	0.001%
LAND SECURITIES GROUP	0.001%
LANDESBANK BADEN WURTTENBERG 0.375% 20190129	0.000%
LANDESBANK BADEN WURTTENBERG 0.5% 20220607	0.003%
LANDESBANK BADEN WURTTENBERG 2.875% 20260928	0.002%
LANDESKREDITBANK BADEN WUERTTENBERG FOERDERBANK 2.25% 20210217	0.004%
LANDESKREDITBANK BADEN WUERTTENBERG FOERDERBANK 3% 20260818	0.002%
LANDESKREDITBANK BADEN WUERTTENBERG FOERDERBANK 3.75% 20180123	0.006%
LANDESKREDITBANK BADEN WUERTTENBERG FOERDERBANK 4.25% 20250807	0.003%
LANDWIRTSCHAFTLICHE RENTENBANK 2.5% 20210413	0.003%
LANDWIRTSCHAFTLICHE RENTENBANK 2.6% 20270323	0.003%
LANDWIRTSCHAFTLICHE RENTENBANK 2.7% 20200120	0.010%
LANDWIRTSCHAFTLICHE RENTENBANK 2.7% 20220905	0.007%
LANDWIRTSCHAFTLICHE RENTENBANK 4% 20190717	0.004%
LANDWIRTSCHAFTLICHE RENTENBANK 4.25% 20230124	0.027%
LANDWIRTSCHAFTLICHE RENTENBANK 4.25% 20250109	0.021%
LANDWIRTSCHAFTLICHE RENTENBANK 4.75% 20240408	0.018%
LANDWIRTSCHAFTLICHE RENTENBANK 4.75% 20260506	0.001%
LANDWIRTSCHAFTLICHE RENTENBANK 5.5% 20200309	0.004%
LANDWIRTSCHAFTLICHE RENTENBANK 5.5% 20220329	0.014%
LANDWIRTSCHAFTLICHE RENTENBANK 6.25% 20180413	0.009%
LANXESS	0.001%
LAO FENG XIANG CO.LTD -B	0.000%
LAREDO PETROLEUM HOLDINGS INC 5.625% 20220115	0.001%
LAREDO PETROLEUM HOLDINGS INC 7.375% 20220501	0.001%
LARGAN PRECISION CO.	0.008%
LARSEN & TOUBRO	0.003%
LAS VEGAS SANDS CORP	0.008%
LAUDER ESTEE COS INC	0.007%
LAWSON	0.000%
LAWSON SOFTWARE INC 5.75% 20200815	0.001%
LAWSON SOFTWARE INC 6.5% 20220515	0.004%
LAZARD GROUP LLC 4.25% 20201114	0.002%
LEAR CORP	0.001%
LEBANON, REPUBLIC OF (GOVERNMENT) 6% 20230127	0.006%
LEBANON, REPUBLIC OF (GOVERNMENT) 6.1% 20221004	0.008%
LEBANON, REPUBLIC OF (GOVERNMENT) 6.375% 20200309	0.007%
LEBANON, REPUBLIC OF (GOVERNMENT) 6.6% 20261127	0.008%
LEBANON, REPUBLIC OF (GOVERNMENT) 6.65% 20300226	0.008%
LEBANON, REPUBLIC OF (GOVERNMENT) 6.75% 20271129	0.005%
LEBANON, REPUBLIC OF (GOVERNMENT) 8.25% 20210412	0.009%

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Asset Name	Weight
LEE & MAN PAPER MANUFA	0.001%
LEGAL & GENERAL GROUP	0.012%
LEGEND HOLDINGS CORPORATION	0.000%
LEGGETT & PLATT INC	0.000%
LEGGETT & PLATT INC 3.4% 20220815	0.001%
LEGRAND PROMESSES	0.018%
LEIDOS HOLDINGS	0.001%
LEND LEASE FINANCE LTD 5.5% 20181113	0.007%
LEND LEASE FINANCE LTD 6% 20200513	0.020%
LENDLEASE GROUP	0.555%
LENNAR CORP	0.000%
LENNAR CORP 4.125% 20220115	0.001%
LENNAR CORP 4.5% 20190615	0.001%
LENNAR CORP 4.5% 20191115	0.001%
LENNAR CORP 4.5% 20240430	0.002%
LENNAR CORP 4.75% 20210401	0.001%
LENNAR CORP 4.75% 20221115	0.001%
LENNAR CORP 4.75% 20250530	0.001%
LENNAR CORP 4.875% 20231215	0.001%
LENNOX INTL INC	0.001%
LENOVO GROUP LTD	0.002%
LEONARDO SPA	0.001%
LEUCADIA NATIONAL CORP	0.000%
LEUCADIA NATIONAL CORP 5.5% 20231018	0.002%
LEVEL 3 COMMUNICATIONS INC	0.007%
LEVEL 3 FINANCING INC 5.125% 20230501	0.002%
LEVEL 3 FINANCING INC 5.25% 20260315	0.002%
LEVEL 3 FINANCING INC 5.375% 20220815	0.002%
LEVEL 3 FINANCING INC 5.375% 20240115	0.002%
LEVEL 3 FINANCING INC 5.375% 20250501	0.002%
LEVEL 3 FINANCING INC 5.625% 20230201	0.001%
LEVEL 3 FINANCING INC 6.125% 20210115	0.001%
LEVEL 3 PARENT LLC 5.75% 20221201	0.001%
LG CHEM LTD	0.008%
LG CHEM LTD PF	0.001%
LG CORP	0.003%
LG DISPLAY CO.LTD.	0.003%
LG ELECTRONICS INC.	0.000%
LG ELECTRONICS INC.	0.003%
LG HAUSYS LTD.	0.000%
LG HOUSE&HEALTHCARE	0.003%
LG HOUSEHOLD & HEALTH CARE	0.000%
LG UPLUS CORP	0.001%
LG&E AND KU ENERGY LLC 3.75% 20201115	0.002%
LI & FUNG	0.002%

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Asset Name	Weight
LI NING COMPANY LIMITE	0.001%
LIBERTY BROADBAND	0.001%
LIBERTY GLOBAL PLC	0.001%
LIBERTY GLOBAL PLC	0.009%
LIBERTY INTERACTIVE CORPORATION	0.001%
LIBERTY PROP TR	0.001%
LIBERTY PROPERTY LP 4.125% 20220615	0.001%
LIBERTY PROPERTY LP 4.75% 20201001	0.001%
LIBERTY SIRIUS XM	0.006%
LIBERTY SIRIUS XM	0.001%
LIC HOUSING FINANCE LTD	0.001%
LIFE TECHNOLOGIES CORP 5% 20210115	0.001%
LIFE TECHNOLOGIES CORP 6% 20200301	0.003%
LIFEPOINT HOSPITALS INC 5.375% 20240501	0.001%
LIFEPOINT HOSPITALS INC 5.5% 20211201	0.002%
LIFEPOINT HOSPITALS INC 5.875% 20231201	0.001%
LIFESTYLE INTERNATIONA	0.000%
LILLY ELI & CO	0.017%
LIMITED BRANDS INC 5.625% 20220215	0.003%
LIMITED BRANDS INC 5.625% 20231015	0.001%
LIMITED BRANDS INC 6.625% 20210401	0.003%
LIMITED BRANDS INC 7% 20200501	0.001%
LIMITED BRANDS INC 8.5% 20190615	0.001%
LIN TELEVISION CORP 5.875% 20221115	0.001%
LINAMAR CORP	0.000%
LINCOLN NATIONAL CORP 4.2% 20220315	0.001%
LINCOLN NATIONAL CORP 4.85% 20210624	0.001%
LINCOLN NATIONAL CORP 6.25% 20200215	0.001%
LINCOLN NATL CORP IND	0.009%
LINDE	0.013%
LINDE AG 1.75% 20200917	0.003%
LINDE AG 2% 20230418	0.002%
LINDE FINANCE BV 0.25% 20220118	0.000%
LINDE FINANCE BV 1% 20280420	0.002%
LINDE FINANCE BV 1.75% 20190611	0.001%
LINDE FINANCE BV 3.125% 20181212	0.002%
LINDE FINANCE BV 3.875% 20210601	0.001%
LINE CORP	0.000%
LINK ADMINISTRATION HOLDINGS LIMITED	0.101%
LINK REAL ESTATE INVESTMENT TRUST	0.020%
LION	0.000%
LITE-ON TECHNOLOGY COR	0.001%
LITHUANIA, REPUBLIC OF (GOVERNMENT) 6.125% 20210309	0.009%
LITHUANIA, REPUBLIC OF (GOVERNMENT) 6.625% 20220201	0.010%
LITHUANIA, REPUBLIC OF (GOVERNMENT) 7.375% 20200211	0.012%

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Asset Name	Weight
LIVZON PHARMACEUTICAL GROUP	0.000%
LIXIL GROUP CORP	0.001%
LKQ CORP	0.000%
LLOYDS BANKING GROUP	0.018%
LLOYDS BANKING GROUP PLC 0.75% 20211109	0.001%
LLOYDS BANKING GROUP PLC 1% 20231109	0.001%
LLOYDS BANKING GROUP PLC 3% 20220111	0.005%
LLOYDS BANKING GROUP PLC 3.1% 20210706	0.003%
LLOYDS TSB BANK PLC 0.625% 20200420	0.000%
LLOYDS TSB BANK PLC 1% 20211119	0.003%
LLOYDS TSB BANK PLC 1.25% 20250113	0.001%
LLOYDS TSB BANK PLC 1.375% 20220908	0.003%
LLOYDS TSB BANK PLC 2.05% 20190122	0.001%
LLOYDS TSB BANK PLC 2.3% 20181127	0.002%
LLOYDS TSB BANK PLC 2.35% 20190905	0.001%
LLOYDS TSB BANK PLC 2.4% 20200317	0.001%
LLOYDS TSB BANK PLC 2.7% 20200817	0.003%
LLOYDS TSB BANK PLC 3.1% 20180828	0.005%
LLOYDS TSB BANK PLC 3.25% 20200401	0.020%
LLOYDS TSB BANK PLC 4.25% 20250828	0.005%
LLOYDS TSB BANK PLC 5.375% 20190903	0.002%
LLOYDS TSB BANK PLC 6.375% 20210121	0.004%
LLOYDS TSB BANK PLC 6.5% 20200324	0.003%
LOBLAW COS LTD	0.001%
LOCAL GOVERNMENT FUNDING VEHICLE (STATE OF VICTORIA) 3.64% 20260623	0.001%
LOCAL GOVERNMENT FUNDING VEHICLE (STATE OF VICTORIA) 3.89% 20191112	0.002%
LOCAL GOVERNMENT FUNDING VEHICLE (STATE OF VICTORIA) 4.31% 20211112	0.001%
L'OCCITANE INTERNATIONAL S.A.	0.000%
LOCKHEED MARTIN 1.85% 20181123	0.002%
LOCKHEED MARTIN 2.5% 20201123	0.004%
LOCKHEED MARTIN 3.35% 20210915	0.003%
LOCKHEED MARTIN 4.25% 20191115	0.003%
LOCKHEED MARTIN CORP	0.005%
LOEWS CORP	0.011%
LOGAN PROPERTY HOLDINGS CO LTD	0.000%
LONDON STOCK EXCHANGE	0.008%
LONGFOR PROPERTIES CO	0.002%
LONZA GRP AG	0.008%
L'OREAL	0.004%
LOTTE CHEMICAL CORPORATION	0.002%
LOTTE CHILSUNG BEV	0.000%
LOTTE FINE CHEMICALS CO LTD	0.000%
LOTTE HOLDINGS	0.000%
LOTTE SHOPPING CO.L	0.001%
LOWES CO INC 1.15% 20190415	0.001%

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Asset Name	Weight
LOWES CO INC 3.12% 20220415	0.003%
LOWES CO INC 3.75% 20210415	0.002%
LOWES CO INC 3.8% 20211115	0.002%
LOWES CO INC 4.625% 20200415	0.002%
LOWES COS INC	0.017%
LS CORP.	0.001%
LT GROUP INC	0.000%
LUKOIL PJSC	0.009%
LULULEMON ATHLETICA INC	0.000%
LUNDIN MINING CORP 7.5% 20201101	0.001%
LUNDIN MINING CORP 7.875% 20221101	0.001%
LUNDIN PETROLEUM AB	0.000%
LUPIN LTD	0.001%
LUXOTTICA GROUP	0.001%
LUYE PHARMA GROUP LTD	0.000%
LVMH MOET HENNESSY LOUIS VUITTON SA 0% 20200526	0.001%
LVMH MOET HENNESSY LOUIS VUITTON SA 0.375% 20220526	0.002%
LVMH MOET HENNESSY LOUIS VUITTON SA 0.75% 20240526	0.002%
LVMH MOET HENNESSY LOUIS VUITTON SA 1% 20210924	0.001%
LVMH MOET HENNESSY LOUIS VUITTON SA 1.75% 20201113	0.000%
LVMH MOET HENNESSY LV SOCIETE	0.009%
LYNX II CORP 6.375% 20230415	0.001%
LYONDELLBASELL INDUSTRIES N V	0.006%
LYONDELLBASELL INDUSTRIES NV 5% 20190415	0.003%
LYONDELLBASELL INDUSTRIES NV 6% 20211115	0.004%
M & T BK CORP	0.011%
M3	0.001%
MAANSHAN IRON & STEEL	0.000%
MABUCHI MOTOR	0.000%
MACAU LEGEND DEVELOPMENT	0.000%
MACERICH CO	0.000%
MACK CALI REALTY LP 4.5% 20220418	0.001%
MACQUARIE ATLAS ROADS GROUP	0.002%
MACQUARIE BANK LTD 3.25% 20200303	0.043%
MACQUARIE BANK LTD 4.25% 20260728	0.004%
MACQUARIE GROUP LIMITED	0.264%
MACQUARIE INFRASTRUCTURE	0.000%
MACYS INC	0.000%
MACYS RETAIL HOLDINGS INC 3.45% 20210115	0.002%
MACYS RETAIL HOLDINGS INC 3.875% 20220115	0.002%
MAGELLAN FINANCIAL GROUP LIMITED	0.002%
MAGELLAN MIDSTREAM PARTNERS LP 4.25% 20210201	0.002%
MAGELLAN MIDSTREAM PARTNERS LP 6.55% 20190715	0.002%
MAGNA INTL INC	0.009%
MAGNIT PJSC	0.006%

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Asset Name	Weight
MAHINDRA & MAHINDRA FINANCIAL SERVICES	0.001%
MAHINDRA & MAHINDRA LTD	0.003%
MAJAPAHIT HOLDING BV 7.75% 20200120	0.002%
MAKITA	0.001%
MALAYAN BANKING BHD	0.017%
MALAYSIA AIRPORTS HOLDINGS	0.001%
MALLINCKRODT INTERNATIONAL FINANCE SA 4.75% 20230415	0.001%
MALLINCKRODT INTERNATIONAL FINANCE SA 4.875% 20200415	0.002%
MALLINCKRODT INTERNATIONAL FINANCE SA 5.5% 20250415	0.001%
MALLINCKRODT INTERNATIONAL FINANCE SA 5.625% 20231015	0.001%
MALLINCKRODT INTERNATIONAL FINANCE SA 5.75% 20220801	0.002%
MALLINCKRODT PLC	0.000%
MAN STA	0.000%
MANDO (NEW)	0.001%
MANGALORE REF & PET	0.000%
MANILA ELECTRIC CO	0.001%
MANITOBA, PROVINCE OF 4.25% 20220808	0.009%
MANITOBA, PROVINCE OF 4.25% 20250303	0.001%
MANITOBA, PROVINCE OF 5.25% 20230913	0.003%
MANPOWER INC	0.001%
MANTRA GROUP LIMITED	0.000%
MANUFACTURERS AND TRADERS TRUST CO 2.05% 20200817	0.002%
MANUFACTURERS AND TRADERS TRUST CO 2.1% 20200206	0.002%
MANUFACTURERS AND TRADERS TRUST CO 2.25% 20190725	0.002%
MANUFACTURERS AND TRADERS TRUST CO 2.3% 20190130	0.002%
MANUFACTURERS AND TRADERS TRUST CO 2.5% 20220518	0.002%
MANULIFE FINANCIAL CORP 4.9% 20200917	0.002%
MANULIFE FINL CORP	0.011%
MAPFRE	0.000%
MARATHON OIL CORP	0.000%
MARATHON OIL CORP 2.7% 20200601	0.002%
MARATHON PETROLEUM CORP	0.009%
MARATHON PETROLEUM CORP 2.7% 20181214	0.002%
MARATHON PETROLEUM CORP 3.4% 20201215	0.002%
MARATHON PETROLEUM CORP 5.125% 20210301	0.004%
MARICO LTD	0.001%
MARINE HARVEST ASA	0.001%
MARKEL CORP	0.010%
MARKEL CORP 4.9% 20220701	0.001%
MARKS & SPENCER GROUP	0.001%
MARRIOTT INTERNATIONAL INC	0.009%
MARRIOTT INTERNATIONAL INC 2.3% 20220115	0.002%
MARRIOTT INTERNATIONAL INC 2.875% 20210301	0.001%
MARRIOTT INTERNATIONAL INC 3% 20190301	0.002%
MARRIOTT INTERNATIONAL INC 3.125% 20211015	0.001%

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Asset Name	Weight
MARRIOTT INTERNATIONAL INC 3.375% 20201015	0.001%
MARSH & MCLENNAN CO INC 2.35% 20190910	0.001%
MARSH & MCLENNAN CO INC 2.35% 20200306	0.002%
MARSH & MCLENNAN CO INC 2.75% 20220130	0.002%
MARSH & MCLENNAN CO INC 4.8% 20210715	0.002%
MARSH & MCLENNAN COS INC	0.006%
MARTIN MARIETTA MATLS INC	0.007%
MARUBENI	0.001%
MARUI GROUP	0.000%
MARUICHI STEEL TUBE	0.000%
MARUTI SUZUKI INDIA LTD	0.012%
MARVELL TECHNOLOGY GROUP LTD	0.001%
MASCO CORP	0.012%
MASCO CORP 3.5% 20210401	0.001%
MASCO CORP 5.95% 20220315	0.001%
MASTERCARD INC 2% 20190401	0.002%
MASTERCARD INC 2% 20211121	0.002%
MASTERCARD INCORPORATED	-0.061%
MATAHARI DEPARTMENT STORE	0.001%
MATTEL INC	0.000%
MATTEL INC 2.35% 20190506	0.002%
MATTEL INC 2.35% 20210815	0.001%
MAXIM INTEGRATED PRODS INC	0.012%
MAXIM INTEGRATED PRODUCTS INC 2.5% 20181115	0.002%
MAXIS BHD	0.002%
MAYNE PHARMA GROUP	0.000%
MAZDA MOTOR	0.001%
MCCORMICK & CO INC 2.7% 20220815	0.002%
MCCORMICK & CO NON VTG	0.010%
MCDONALDS CORP	0.018%
MCDONALDS CORP 0.5% 20210115	0.001%
MCDONALDS CORP 1% 20231115	0.002%
MCDONALDS CORP 1.125% 20220526	0.002%
MCDONALDS CORP 1.75% 20280503	0.002%
MCDONALDS CORP 1.875% 20190529	0.001%
MCDONALDS CORP 2.1% 20181207	0.002%
MCDONALDS CORP 2.2% 20200526	0.002%
MCDONALDS CORP 2.375% 20241127	0.001%
MCDONALDS CORP 2.625% 20220115	0.004%
MCDONALDS CORP 2.75% 20201209	0.003%
MCDONALDS CORP 3.5% 20200715	0.002%
MCDONALDS CORP 3.625% 20210520	0.001%
MCDONALDS CORP 5% 20190201	0.001%
MCDONALD'S HOLDINGS (JAPAN)	0.000%
MCKESSON CORP	0.008%

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Asset Name	Weight
MCKESSON CORP 2.284% 20190315	0.004%
MCKESSON CORP 4.75% 20210301	0.002%
MCKESSON CORP 7.5% 20190215	0.001%
MCMILLAN SHAKESPEARE LIMITED	0.001%
MEAD JOHNSON NUTRITION CO 3% 20201115	0.003%
MEAD JOHNSON NUTRITION CO 4.9% 20191101	0.002%
MEBUKI FINANCIAL GROUP	0.000%
MECCANICA HOLDINGS USA INC 6.25% 20190715	0.001%
MEDCO HEALTH SOLUTIONS INC 4.125% 20200915	0.002%
MEDIA NUSANTARA CITRA	0.000%
MEDIATEK INC.	0.012%
MEDIBANK PRIVATE LIMITED	0.004%
MEDICLINIC INTERNATIONAL PLC	0.000%
MEDIOBANCA	0.001%
MEDIPAL HOLDINGS	0.000%
MEDNAX INC	0.000%
MEDTRONIC GLOBAL HOLDINGS SCA 1.7% 20190328	0.003%
MEDTRONIC INC	0.012%
MEDTRONIC INC 2.5% 20200315	0.008%
MEDTRONIC INC 3.125% 20220315	0.002%
MEDTRONIC INC 3.15% 20220315	0.008%
MEDTRONIC INC 4.125% 20210315	0.002%
MEDTRONIC INC 4.45% 20200315	0.003%
MEDTRONIC INC 5.6% 20190315	0.001%
MEG ENERGY CORP 6.375% 20230130	0.002%
MEG ENERGY CORP 6.5% 20250115	0.002%
MEG ENERGY CORP 7% 20240331	0.002%
MEGA FINANCIAL HOLDING	0.004%
MEGAWORLD CORP (PHP1)	0.001%
MEGGITT	0.000%
MEIJI HOLDINGS	0.001%
MEITU INC	0.001%
MELCO INTERNATIONAL DE	0.001%
MELCO RESORTS & ENTERTAINMENT LTD	0.000%
MERCADOLIBRE INC	0.004%
MERCK & CO INC 0.5% 20241102	0.001%
MERCK & CO INC 1.125% 20211015	0.001%
MERCK & CO INC 1.375% 20361102	0.001%
MERCK & CO INC 1.85% 20200210	0.004%
MERCK & CO INC 1.875% 20261015	0.002%
MERCK & CO INC 2.35% 20220210	0.004%
MERCK & CO INC 2.5% 20341015	0.001%
MERCK & CO INC 3.875% 20210115	0.004%
MERCK & CO INC NEW	0.028%
MERCK KGAA	0.010%

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Asset Name	Weight
MERCK SHARP & DOHME CORP 5% 20190630	0.004%
MERCURY NZ	0.000%
MERIDIAN ENERGY LIMITED	0.000%
MERLIN ENTERTAINMENT GROUP	0.000%
METALLURGICAL CORPORAT	0.000%
METCASH LIMITED	0.001%
METHANEX CORP	0.000%
METHANEX CORP 3.25% 20191215	0.001%
METLIFE INC	0.007%
METLIFE INC 4.75% 20210208	0.004%
METLIFE INC 7.717% 20190215	0.004%
METRO AG (NEW)	0.000%
METRO BANK & TRUST	0.001%
METRO INC A	0.001%
METRO PACIFIC INVE	0.001%
METROPOLITAN EDISON CO 7.7% 20190115	0.001%
METROPOLITAN LIFE GLOBAL FUNDING I 4% 20270713	0.062%
METROPOLITAN LIFE GLOBAL FUNDING I 4.5% 20181010	0.009%
METROPOLITAN LIFE GLOBAL FUNDING I 4.5% 20190416	0.006%
METROPOLITAN LIFE GLOBAL FUNDING I 4.75% 20210917	0.020%
METSO OYJ (FIM10)	0.000%
METTLER TOLEDO INTERNATIONAL	0.009%
MEXICO (UNITED MEXICAN STATES) (GOVERNMENT) 3.5% 20210121	0.002%
MEXICO (UNITED MEXICAN STATES) (GOVERNMENT) 3.6% 20250130	0.003%
MEXICO (UNITED MEXICAN STATES) (GOVERNMENT) 3.625% 20220315	0.004%
MEXICO (UNITED MEXICAN STATES) (GOVERNMENT) 4% 20231002	0.008%
MEXICO (UNITED MEXICAN STATES) (GOVERNMENT) 4.125% 20260121	0.006%
MEXICO (UNITED MEXICAN STATES) (GOVERNMENT) 4.35% 20470115	0.003%
MEXICO (UNITED MEXICAN STATES) (GOVERNMENT) 4.6% 20460123	0.004%
MEXICO (UNITED MEXICAN STATES) (GOVERNMENT) 4.75% 20440308	0.007%
MEXICO (UNITED MEXICAN STATES) (GOVERNMENT) 5.125% 20200115	0.003%
MEXICO (UNITED MEXICAN STATES) (GOVERNMENT) 5.55% 20450121	0.005%
MEXICO (UNITED MEXICAN STATES) (GOVERNMENT) 5.75% 21101012	0.005%
MEXICO (UNITED MEXICAN STATES) (GOVERNMENT) 5.95% 20190319	0.003%
MEXICO (UNITED MEXICAN STATES) (GOVERNMENT) 6.05% 20400111	0.006%
MEXICO (UNITED MEXICAN STATES) (GOVERNMENT) 6.75% 20340927	0.004%
MEXICO (UNITED MEXICAN STATES) (GOVERNMENT) 8.3% 20310815	0.002%
MEXICO CITY AIRPORT TRUST 4.25% 20261031	0.001%
MEXICO CITY AIRPORT TRUST 5.5% 20461031	0.001%
MGM CHINA HOLDINGS LTD	0.001%
MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP 4.5% 20260901	0.001%
MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP 5.625% 20240501	0.003%
MGM MIRAGE 4.625% 20260901	0.001%
MGM MIRAGE 5.25% 20200331	0.001%
MGM MIRAGE 6% 20230315	0.003%

Asset Name	Weight
MGM MIRAGE 6.625% 20211215	0.003%
MGM MIRAGE 6.75% 20201001	0.003%
MGM MIRAGE 7.75% 20220315	0.003%
MGM MIRAGE 8.625% 20190201	0.002%
MGM RESORTS INTERNATIONAL	0.006%
MICHAEL KORS HLDGS LTD	0.000%
MICHELIN	0.009%
MICRO FOCUS INT	0.007%
MICROCHIP TECHNOLOGY INC	0.011%
MICRON TECHNOLOGY INC	0.010%
MICRON TECHNOLOGY INC 5.25% 20230801	0.002%
MICRON TECHNOLOGY INC 5.25% 20240115	0.001%
MICRON TECHNOLOGY INC 5.5% 20250201	0.001%
MICRON TECHNOLOGY INC 5.625% 20260115	0.000%
MICROSOFT CORP	-0.255%
MICROSOFT CORP 1.1% 20190808	0.008%
MICROSOFT CORP 1.3% 20181103	0.006%
MICROSOFT CORP 1.55% 20210808	0.009%
MICROSOFT CORP 1.625% 20181206	0.004%
MICROSOFT CORP 1.85% 20200206	0.005%
MICROSOFT CORP 1.85% 20200212	0.005%
MICROSOFT CORP 2% 20201103	0.007%
MICROSOFT CORP 2.125% 20211206	0.003%
MICROSOFT CORP 2.375% 20220212	0.005%
MICROSOFT CORP 2.4% 20220206	0.006%
MICROSOFT CORP 2.625% 20330502	0.001%
MICROSOFT CORP 3% 20201001	0.003%
MICROSOFT CORP 3.125% 20281206	0.004%
MICROSOFT CORP 4% 20210208	0.002%
MICROSOFT CORP 4.2% 20190601	0.003%
MID AM APT COMM	0.016%
MIDAMERICAN ENERGY CO 2.4% 20190315	0.002%
MIDAMERICAN ENERGY HOLDINGS CO 2% 20181115	0.001%
MIDAMERICAN ENERGY HOLDINGS CO 2.4% 20200201	0.001%
MIDDLEBY CORP	0.001%
MILLICOM INT. CELLULAR SDB	0.000%
MINEBEA MITSUMI	0.001%
MINERAL RESOURCES LIMITED	0.001%
MINOR INTERNATIONAL PC	0.002%
MINTH GROUP LTD	0.002%
MIRACA HOLDINGS	0.000%
MIRAE ASSET DAEWOO CO LTD	0.002%
MIRVAC GROUP	-0.147%
MIRVAC GROUP FINANCE LTD 3.5% 20230918	0.081%
MIRVAC GROUP FINANCE LTD 5.5% 20171218	0.004%

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Asset Name	Weight
MIRVAC GROUP FINANCE LTD 5.75% 20200918	0.003%
MISC BHD	0.001%
MISUMI GROUP	0.001%
MITSUBISHI	0.013%
MITSUBISHI CHEMICAL HOLDINGS	0.008%
MITSUBISHI ELECTRIC	0.012%
MITSUBISHI ESTATE	0.009%
MITSUBISHI GAS CHEMICAL	0.000%
MITSUBISHI HEAVY IND.	0.011%
MITSUBISHI MATERIALS	0.000%
MITSUBISHI MOTORS	0.000%
MITSUBISHI TANABE PHARMA	0.000%
MITSUBISHI UFJ FINANCIAL GROUP	0.009%
MITSUBISHI UFJ FINANCIAL GROUP INC 2.19% 20210913	0.005%
MITSUBISHI UFJ FINANCIAL GROUP INC 2.665% 20220725	0.007%
MITSUBISHI UFJ FINANCIAL GROUP INC 2.95% 20210301	0.010%
MITSUBISHI UFJ FINANCIAL GROUP INC 2.998% 20220222	0.003%
MITSUBISHI UFJ LEASE & FINANCE	0.000%
MITSUI	0.015%
MITSUI CHEMICALS	0.000%
MITSUI FUDOSAN	0.010%
MITSUI O.S.K.LINES	0.000%
MIXI	0.000%
MIZUHO FINANCIAL GROUP	0.009%
MIZUHO FINANCIAL GROUP INC 2.273% 20210913	0.004%
MIZUHO FINANCIAL GROUP INC 2.953% 20220228	0.005%
MMC CORPORATION BHD	0.000%
MOBILEONE LTD	0.000%
MOHAWK INDS INC	0.012%
MOLINA HEALTHCARE INC 5.375% 20221115	0.001%
MOLSON COORS BREWING [B]	0.006%
MOLSON COORS BREWING CO 1.45% 20190715	0.002%
MOLSON COORS BREWING CO 1.9% 20190315	0.002%
MOLSON COORS BREWING CO 2.1% 20210715	0.003%
MOLSON COORS BREWING CO 2.25% 20200315	0.002%
MOLSON COORS BREWING CO 3.5% 20220501	0.002%
MOMO INC	0.000%
MONADELPHOUS GROUP LIMITED	0.069%
MONDELEZ INTERNATIONAL INC	0.010%
MONDI PLC	0.001%
MONGOLIA (GOVERNMENT) 5.125% 20221205	0.005%
MONSANTO CO	0.000%
MONSANTO CO 1.85% 20181115	0.001%
MONSANTO CO 2.125% 20190715	0.002%
MONSANTO CO 2.75% 20210715	0.002%

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Asset Name	Weight
MONSTER BEV CORP	0.007%
MOODYS CORP	0.007%
MOODY'S CORP 2.75% 20190715	0.001%
MOODY'S CORP 2.75% 20211215	0.002%
MOODY'S CORP 5.5% 20200901	0.002%
MORGAN STANLEY	0.008%
MORGAN STANLEY 1% 20221202	0.001%
MORGAN STANLEY 1.375% 20261027	0.003%
MORGAN STANLEY 1.75% 20240311	0.003%
MORGAN STANLEY 1.75% 20250130	0.003%
MORGAN STANLEY 1.875% 20230330	0.002%
MORGAN STANLEY 1.875% 20270427	0.004%
MORGAN STANLEY 2.2% 20181207	0.002%
MORGAN STANLEY 2.375% 20190723	0.008%
MORGAN STANLEY 2.375% 20210331	0.003%
MORGAN STANLEY 2.45% 20190201	0.007%
MORGAN STANLEY 2.5% 20190124	0.007%
MORGAN STANLEY 2.5% 20210421	0.008%
MORGAN STANLEY 2.625% 20211117	0.011%
MORGAN STANLEY 2.65% 20200127	0.008%
MORGAN STANLEY 2.721% 20201105	0.001%
MORGAN STANLEY 2.75% 20220519	0.011%
MORGAN STANLEY 2.8% 20200616	0.008%
MORGAN STANLEY 5% 20190502	0.001%
MORGAN STANLEY 5.375% 20200810	0.004%
MORGAN STANLEY 5.5% 20200126	0.007%
MORGAN STANLEY 5.5% 20200724	0.007%
MORGAN STANLEY 5.5% 20210728	0.009%
MORGAN STANLEY 5.625% 20190923	0.010%
MORGAN STANLEY 5.75% 20210125	0.009%
MORGAN STANLEY 7.3% 20190513	0.010%
MOROCCO, KINGDOM OF (GOVERNMENT) 4.25% 20221211	0.008%
MORRISON WM SUPERMARKETS	0.001%
MOSAIC CO	0.000%
MOSAIC CO 3.75% 20211115	0.002%
MOTHERSON SUMI SYS	0.001%
MOTOROLA INC 3.5% 20210901	0.001%
MOTOROLA INC 3.75% 20220515	0.003%
MOTOROLA SOLUTIONS	0.017%
MPH ACQUISITION HOLDINGS LLC 7.125% 20240601	0.004%
MPHISIS LTD	0.000%
MPT OPERATING PARTNERSHIP LP 5% 20271015	0.001%
MPT OPERATING PARTNERSHIP LP 5.25% 20260801	0.001%
MPT OPERATING PARTNERSHIP LP 6.375% 20240301	0.001%
MRF	0.000%

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Asset Name	Weight
MS&AD INSURANCE GROUP HOLDINGS	0.006%
MSCI INC	0.001%
MSCI INC 4.75% 20260801	0.001%
MSCI INC 5.25% 20241115	0.002%
MSCI INC 5.75% 20250815	0.002%
MTN GROUP	0.011%
MTR CORPORATION LTD	0.004%
MUNICH RE GROUP AG	0.008%
MURATA MFG.	0.009%
MURPHY OIL CORP	0.000%
MURPHY OIL CORP 3.7% 20221201	0.001%
MURPHY OIL CORP 4% 20220601	0.001%
MURPHY OIL CORP 5.75% 20250815	0.001%
MURPHY OIL CORP 6.875% 20240815	0.001%
MURRAY ENERGY CORP 11.25% 20210415	0.001%
MYER HOLDINGS LIMITED	0.000%
MYLAN INC	0.006%
MYLAN INC 2.55% 20190328	0.002%
MYLAN NV 2.5% 20190607	0.003%
MYLAN NV 3% 20181215	0.002%
MYLAN NV 3.15% 20210615	0.007%
MYLAN NV 3.75% 20201215	0.002%
MYOB GROUP LIMITED	0.001%
NABORS INDUSTRIES INC 4.625% 20210915	0.001%
NABORS INDUSTRIES INC 5% 20200915	0.001%
NABORS INDUSTRIES INC 5.5% 20230115	0.001%
NABORS INDUSTRIES INC 6.15% 20180215	0.000%
NABTESCO	0.000%
NAGOYA RAILROAD	0.000%
NAN YA PLASTIC CO.	0.015%
NANOSONICS LIMITED	0.000%
NANYA TECHNOLOGY CORP.	0.001%
NASDAQ INC	0.000%
NASDAQ OMX GROUP INC 5.55% 20200115	0.002%
NASPERS	0.018%
NATIONAL AUSTRALIA BANK FRN PERP CONS SERIES CPS	1.467%
NATIONAL AUSTRALIA BANK LIMITED	0.932%
NATIONAL AUSTRALIA BANK LTD ( NEW YORK BRANCH) 1.375% 20190712	0.003%
NATIONAL AUSTRALIA BANK LTD ( NEW YORK BRANCH) 1.875% 20210712	0.004%
NATIONAL AUSTRALIA BANK LTD ( NEW YORK BRANCH) 2% 20190114	0.004%
NATIONAL AUSTRALIA BANK LTD ( NEW YORK BRANCH) 2.125% 20200522	0.003%
NATIONAL AUSTRALIA BANK LTD ( NEW YORK BRANCH) 2.25% 20200110	0.003%
NATIONAL AUSTRALIA BANK LTD ( NEW YORK BRANCH) 2.5% 20220522	0.003%
NATIONAL AUSTRALIA BANK LTD ( NEW YORK BRANCH) 2.625% 20210114	0.003%
NATIONAL AUSTRALIA BANK LTD ( NEW YORK BRANCH) 2.8% 20220110	0.003%

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Asset Name	Weight
NATIONAL AUSTRALIA BANK LTD 0.625% 20231110	0.001%
NATIONAL AUSTRALIA BANK LTD 0.875% 20220120	0.001%
NATIONAL AUSTRALIA BANK LTD 1.25% 20260518	0.002%
NATIONAL AUSTRALIA BANK LTD 2% 20201112	0.002%
NATIONAL AUSTRALIA BANK LTD 2.625% 20200723	0.003%
NATIONAL AUSTRALIA BANK LTD 2.75% 20220808	0.003%
NATIONAL AUSTRALIA BANK LTD 2.79% 20211021	2.086%
NATIONAL AUSTRALIA BANK LTD 3% 20210512	0.005%
NATIONAL AUSTRALIA BANK LTD 3% 20211021	0.074%
NATIONAL AUSTRALIA BANK LTD 3% 20220705	0.006%
NATIONAL AUSTRALIA BANK LTD 3.25% 20220324	0.004%
NATIONAL AUSTRALIA BANK LTD 4% 20180523	0.006%
NATIONAL AUSTRALIA BANK LTD 4% 20191127	0.003%
NATIONAL AUSTRALIA BANK LTD 4% 20200713	0.001%
NATIONAL AUSTRALIA BANK LTD 4% 20211216	0.000%
NATIONAL AUSTRALIA BANK LTD 4.25% 20190520	0.013%
NATIONAL AUSTRALIA BANK LTD 4.625% 20200210	0.002%
NATIONAL AUSTRALIA BANK LTD 5% 20240311	0.011%
NATIONAL AUSTRALIA BANK LTD 7.25% 20180307	0.008%
NATIONAL BANK OF ABU DHABI PJSC 4.75% 20190319	0.023%
NATIONAL BANK OF ABU DHABI PJSC 5% 20180307	0.007%
NATIONAL BANK OF ABU DHABI PJSC 5% 20190401	0.025%
NATIONAL BANK OF CANADA 2.1% 20181214	0.003%
NATIONAL BANK OF CANADA 2.15% 20200612	0.003%
NATIONAL BANK OF PAKISTAN	0.000%
NATIONAL BK CDA MONTREAL QUE	0.012%
NATIONAL FUEL GAS CO 4.9% 20211201	0.002%
NATIONAL GRID PLC	0.008%
NATIONAL OILWELL VARCO INC	0.011%
NATIONAL RETAIL PROPERTIES INC	0.001%
NATIONAL RETAIL PROPERTIES INC 5.5% 20210715	0.001%
NATIONAL RURAL UTILITIES COOP FINANCE CORP 1.5% 20191101	0.001%
NATIONAL RURAL UTILITIES COOP FINANCE CORP 1.65% 20190208	0.001%
NATIONAL RURAL UTILITIES COOP FINANCE CORP 10.375% 20181101	0.004%
NATIONAL RURAL UTILITIES COOP FINANCE CORP 2% 20200127	0.001%
NATIONAL RURAL UTILITIES COOP FINANCE CORP 2.15% 20190201	0.001%
NATIONAL RURAL UTILITIES COOP FINANCE CORP 2.3% 20191115	0.001%
NATIONAL RURAL UTILITIES COOP FINANCE CORP 2.3% 20201101	0.001%
NATIONAL RURAL UTILITIES COOP FINANCE CORP 2.35% 20200615	0.001%
NATIONAL RURAL UTILITIES COOP FINANCE CORP 2.4% 20220425	0.001%
NATIONAL RURAL UTILITIES COOP FINANCE CORP 3.05% 20220215	0.001%
NATIONAL STORAGE REIT	-0.013%
NATIONAL WEALTH MANAGEMENT HOLDINGS LTD 5.25% 20171207	0.006%
NATIONSTAR MORTGAGE LLC 6.5% 20180801	0.001%
NATIONSTAR MORTGAGE LLC 6.5% 20210701	0.001%

Asset Name	Weight
NATIONSTAR MORTGAGE LLC 7.875% 20201001	0.001%
NATIONWIDE BUILDING SOCIETY 0.5% 20191029	0.002%
NATIONWIDE BUILDING SOCIETY 0.625% 20230419	0.001%
NATIONWIDE BUILDING SOCIETY 1.125% 20220603	0.002%
NATIONWIDE BUILDING SOCIETY 1.25% 20250303	0.002%
NATIONWIDE BUILDING SOCIETY 1.625% 20190403	0.002%
NATIONWIDE BUILDING SOCIETY 6.75% 20200722	0.002%
NATIXIS	0.001%
NAVER	0.018%
NAVIENT CORP	0.000%
NAVIENT CORP 4.875% 20190617	0.002%
NAVIENT CORP 5% 20201026	0.001%
NAVIENT CORP 5.5% 20190115	0.002%
NAVIENT CORP 5.5% 20230125	0.002%
NAVIENT CORP 5.875% 20210325	0.001%
NAVIENT CORP 5.875% 20241025	0.001%
NAVIENT CORP 6.5% 20220615	0.002%
NAVIENT CORP 6.625% 20210726	0.002%
NAVIENT CORP 6.75% 20250625	0.001%
NAVIENT CORP 7.25% 20220125	0.002%
NAVIENT CORP 7.25% 20230925	0.001%
NAVIENT CORP 8% 20200325	0.004%
NAVIENT CORP 8.45% 20180615	0.002%
NAVIENT LLC 6.125% 20240325	0.002%
NAVIOS MARITIME HOLDINGS INC 7.375% 20220115	0.001%
NAVISTAR INTERNATIONAL CORP 8.25% 20211101	0.003%
NAVITAS LIMITED	0.207%
NBC UNIVERSAL INC 4.375% 20210401	0.007%
NBC UNIVERSAL INC 5.15% 20200430	0.007%
NBTY INC 7.625% 20210515	0.003%
NCL CORP LTD 4.625% 20201115	0.001%
NCL CORP LTD 4.75% 20211215	0.001%
NCR CORP 4.625% 20210215	0.001%
NCR CORP 5% 20220715	0.001%
NCR CORP 5.875% 20211215	0.001%
NCR CORP 6.375% 20231215	0.002%
NCSOFT CORPORATION	0.003%
NEC	0.001%
NEDERLANDSE WATERSCHAPSBANK NV 3.15% 20260902	0.010%
NEDERLANDSE WATERSCHAPSBANK NV 3.4% 20250722	0.007%
NEDERLANDSE WATERSCHAPSBANK NV 4.75% 20230411	0.012%
NEDERLANDSE WATERSCHAPSBANK NV 5.25% 20240418	0.009%
NEIMAN MARCUS INC 8% 20211015	0.001%
NESTE OIL	0.000%
NESTLE	0.058%

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Asset Name	Weight
NESTLE FINANCE INTERNATIONAL LTD 0.75% 20211108	0.001%
NESTLE FINANCE INTERNATIONAL LTD 1.25% 20200504	0.000%
NESTLE FINANCE INTERNATIONAL LTD 1.5% 20190719	0.000%
NESTLE FINANCE INTERNATIONAL LTD 1.75% 20220912	0.001%
NESTLE FINANCE INTERNATIONAL LTD 2.125% 20210910	0.002%
NESTLE HOLDINGS INC 0.875% 20250718	0.002%
NESTLE INDIA	0.001%
NETAPP INC	0.000%
NETAPP INC 3.375% 20210615	0.002%
NETEASE COM INC - ADR	0.002%
NETFLIX INC	0.014%
NETFLIX INC 4.375% 20261115	0.002%
NETFLIX INC 5.375% 20210201	0.001%
NETFLIX INC 5.5% 20220215	0.002%
NETFLIX INC 5.75% 20240301	0.001%
NETFLIX INC 5.875% 20250215	0.002%
NETMARBLE GAMES CORP	0.001%
NEVADA POWER CO 7.125% 20190315	0.002%
NEW AMETHYST CORP 5.125% 20220701	0.002%
NEW AMETHYST CORP 5.625% 20220715	0.002%
NEW AMETHYST CORP 6.25% 20241201	0.001%
NEW CHINA LIFE INSURANCE CO LTD	0.002%
NEW NEWS CORP	0.000%
NEW NEWS CORP	0.000%
NEW NEWSCORP CDI	0.088%
NEW ORIENTAL ED & TECH GRP INC - ADR	0.001%
NEW SOUTH WALES TREASURY CORP 3% 20270520	0.017%
NEW SOUTH WALES TREASURY CORP 3% 20280320	0.036%
NEW SOUTH WALES TREASURY CORP 3% 20300220	0.010%
NEW SOUTH WALES TREASURY CORP 3.5% 20190320	0.052%
NEW SOUTH WALES TREASURY CORP 4% 20210408	0.028%
NEW SOUTH WALES TREASURY CORP 4% 20230420	0.064%
NEW SOUTH WALES TREASURY CORP 4% 20260520	0.020%
NEW SOUTH WALES TREASURY CORP 5% 20240820	0.059%
NEW SOUTH WALES TREASURY CORP 6% 20180201	0.054%
NEW SOUTH WALES TREASURY CORP 6% 20190401	0.003%
NEW SOUTH WALES TREASURY CORP 6% 20200501	0.008%
NEW SOUTH WALES TREASURY CORP 6% 20220301	0.066%
NEW SOUTH WALES TREASURY CORP 6% 20230501	0.015%
NEW SOUTH WALES TREASURY CORP 6% 20300501	0.003%
NEW WORLD DEVELOPMENT	0.004%
NEW YORK CMNTY BANCORP INC	0.001%
NEW ZEALAND MILK (AUSTRALASIA) PTY LTD 5.25% 20220523	0.004%
NEWCREST MINING LIMITED	0.013%
NEWELL BRANDS	0.006%

Asset Name	Weight
NEWELL RUBBERMAID INC 2.15% 20181015	0.001%
NEWELL RUBBERMAID INC 2.875% 20191201	0.001%
NEWELL RUBBERMAID INC 3.15% 20210401	0.003%
NEWELL RUBBERMAID INC 4.7% 20200815	0.001%
NEWFIELD EXPL CO	0.000%
NEWFIELD EXPLORATION CO 5.375% 20260101	0.002%
NEWFIELD EXPLORATION CO 5.625% 20240701	0.003%
NEWFIELD EXPLORATION CO 5.75% 20220130	0.002%
NEWMONT MINING CORP	0.008%
NEWMONT MINING CORP 3.5% 20220315	0.003%
NEWMONT MINING CORP 5.125% 20191001	0.002%
NEWS AMERICA INC 4.5% 20210215	0.003%
NEWS AMERICA INC 5.65% 20200815	0.001%
NEWS AMERICA INC 6.9% 20190301	0.002%
NEXON CO LTD	0.001%
NEXT	0.001%
NEXTDC LTD	0.001%
NEXTEER AUTOMOTIVE GROUP LTD	0.001%
NEXTERA ENERGY INC	0.152%
NGK INSULATORS	0.000%
NGK SPARK PLUG	0.000%
NGL ENERGY PARTNERS LP 6.125% 20250301	0.001%
NGL ENERGY PARTNERS LP 7.5% 20231101	0.002%
NGPL PIPECO LLC 4.375% 20220815	0.001%
NGPL PIPECO LLC 4.875% 20270815	0.000%
NH INVESTMENT & SECURITIES	0.001%
NHN ENTERTAINMENT CORP	0.000%
NHPC LTD	0.000%
NIB HOLDINGS LIMITED	0.001%
NICE LIMITED	0.000%
NIDEC	0.010%
NIELSEN CO (LUXEMBOURG) SARL 5% 20250201	0.001%
NIELSEN CO (LUXEMBOURG) SARL 5.5% 20211001	0.001%
NIELSEN FINANCE LLC 4.5% 20201001	0.002%
NIELSEN FINANCE LLC 5% 20220415	0.006%
NIELSEN HLDGS PLC	0.007%
NIKE INC	0.012%
NIKON	0.000%
NINA CO II LLC 4% 20210901	0.003%
NINA CO II LLC 4.125% 20210215	0.002%
NINA CO II LLC 5% 20200201	0.005%
NINA CO II LLC 8.25% 20190401	0.007%
NINA CO II LLC 8.75% 20190214	0.004%
NINE DRAGONS PAPER (HL	0.001%
NINE ENTERTAINMENT	0.001%

Asset Name	Weight
NINTENDO	0.009%
NIPPON BUILDING FUND	0.001%
NIPPON ELECTRIC GLASS	0.000%
NIPPON EXPRESS	0.000%
NIPPON PAINT HOLDINGS CO LTD	0.000%
NIPPON PROLOGIS RET INC	0.000%
NIPPON STEEL & SUMITOMO METAL CORP	0.010%
NIPPON TELEGRAPH & TELEPHONE	0.006%
NIPPON YUSEN	0.000%
NISOURCE FINANCE CORP 5.45% 20200915	0.001%
NISOURCE NEW	0.018%
NISSAN CHEMICAL INDUSTRIES	0.000%
NISSAN FINANCIAL SERVICES AUSTRALIA PTY LTD 2.5% 20190906	0.031%
NISSAN FINANCIAL SERVICES AUSTRALIA PTY LTD 3% 20200303	0.028%
NISSAN MOTOR	0.006%
NISSHIN SEIFUN GROUP	0.000%
NISSIN FOODS HLD ORD	0.000%
NITORI HOLDINGS	0.010%
NITTO DENKO	0.011%
NK KAZMUNAYGAZ AO 6.375% 20210409	0.006%
NMDC LTD	0.001%
NN GROUP NV	0.008%
NOBLE ENERGY INC	0.009%
NOBLE ENERGY INC 4.15% 20211215	0.003%
NOBLE ENERGY INC 5.625% 20210501	0.001%
NOBLE ENERGY INC 8.25% 20190301	0.001%
NOBLE GROUP LTD 6.75% 20200129	0.001%
NOBLE HOLDING INTERNATIONAL LTD 3.95% 20220315	0.000%
NOBLE HOLDING INTERNATIONAL LTD 5.95% 20250401	0.001%
NOBLE HOLDING INTERNATIONAL LTD 7.75% 20240115	0.002%
NOK	0.000%
NOKIA OYJ	0.012%
NOKIA OYJ 3.375% 20220612	0.001%
NOKIA OYJ 4.375% 20270612	0.001%
NOKIA OYJ 5.375% 20190515	0.001%
NOKIA RENKAAT	0.000%
NOMURA HOLDINGS	0.010%
NOMURA HOLDINGS INC 2.75% 20190319	0.003%
NOMURA HOLDINGS INC 6.7% 20200304	0.005%
NOMURA REAL EST MF (NEW)	0.000%
NOMURA REAL ESTATE HOLDINGS	0.000%
NOMURA RESEARCH INSTITUTE	0.001%
NONG-SHIM CO.LTD.	0.000%
NORDEA BANK AB	0.011%
NORDEA BANK AB 1% 20230222	0.002%

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Asset Name	Weight
NORDEA BANK AB 1.125% 20250212	0.002%
NORDEA BANK AB 2% 20210217	0.003%
NORDEA BANK AB 3.25% 20220705	0.001%
NORDEA BANK AB 4% 20190711	0.002%
NORDEA BANK AB 4% 20200629	0.003%
NORDEA BANK AB 4% 20210329	0.002%
NORDEA BANK AB 4.5% 20200326	0.002%
NORDIC INVESTMENT BANK 2.7% 20200204	0.003%
NORDIC INVESTMENT BANK 3.5% 20180228	0.009%
NORDIC INVESTMENT BANK 4.75% 20240228	0.009%
NORDIC INVESTMENT BANK 5% 20220419	0.022%
NORDSTROM INC	0.000%
NORDSTROM INC 4% 20211015	0.002%
NORDSTROM INC 4.75% 20200501	0.002%
NORFOLK SOUTHERN CORP	0.010%
NORFOLK SOUTHERN CORP 3% 20220401	0.002%
NORFOLK SOUTHERN CORP 3.25% 20211201	0.002%
NORFOLK SOUTHERN CORP 5.9% 20190615	0.002%
NORFOLK SOUTHERN RAILWAY CO 9.75% 20200615	0.001%
NORSK HYDRO ASA (NOK20	0.001%
NORTHEAST UTILITIES 2.75% 20220315	0.001%
NORTHERN STAR RESOURCES LTD	0.002%
NORTHERN STATES POWER CO (MINNESOTA) 2.15% 20220815	0.001%
NORTHERN STATES POWER CO (MINNESOTA) 2.2% 20200815	0.001%
NORTHERN TERRITORY TREASURY CORP 2.75% 20241021	0.010%
NORTHERN TERRITORY TREASURY CORP 4.25% 20210920	0.004%
NORTHERN TERRITORY TREASURY CORP 4.75% 20171117	0.003%
NORTHERN TERRITORY TREASURY CORP 4.75% 20180920	0.007%
NORTHERN TERRITORY TREASURY CORP 6% 20240315	0.009%
NORTHERN TERRITORY TREASURY CORP 6% 20260315	0.006%
NORTHERN TR CORP	0.006%
NORTHERN TRUST CORP 2.375% 20220802	0.002%
NORTHERN TRUST CORP 3.375% 20210823	0.002%
NORTHERN TRUST CORP 3.45% 20201104	0.002%
NORTHROP GRUMMAN CORP	0.008%
NORTHROP GRUMMAN CORP 3.5% 20210315	0.002%
NORTHROP GRUMMAN CORP 5.05% 20190801	0.002%
NORWEGIAN CRUISE LINE HOLDINGS LTD	0.001%
NOVA CHEMICALS CORP 4.875% 20240601	0.002%
NOVA CHEMICALS CORP 5% 20250501	0.001%
NOVA CHEMICALS CORP 5.25% 20230801	0.001%
NOVA CHEMICALS CORP 5.25% 20270601	0.003%
NOVARTIS AG RS	0.046%
NOVARTIS CAPITAL CORP 1.8% 20200214	0.003%
NOVARTIS CAPITAL CORP 2.4% 20220517	0.003%

Asset Name	Weight
NOVARTIS CAPITAL CORP 4.4% 20200424	0.004%
NOVARTIS FINANCE SA 0.125% 20230920	0.002%
NOVARTIS FINANCE SA 0.625% 20280920	0.001%
NOVARTIS FINANCE SA 0.75% 20211109	0.001%
NOVARTIS FINANCE SA 1.125% 20270930	0.001%
NOVARTIS FINANCE SA 1.625% 20261109	0.001%
NOVARTIS SECURITIES INVESTMENT LTD 5.125% 20190210	0.010%
NOVATEK MICROELECTRON	0.001%
NOVELIS CORP 5.875% 20260930	0.003%
NOVELIS CORP 6.25% 20240815	0.003%
NOVO NORDISK	0.023%
NOVOZYMES A/S-B	0.001%
NRG ENERGY INC	0.016%
NRG ENERGY INC 6.25% 20220715	0.002%
NRG ENERGY INC 6.25% 20240501	0.002%
NRG ENERGY INC 6.625% 20230315	0.002%
NRG ENERGY INC 6.625% 20270115	0.003%
NRG ENERGY INC 7.25% 20260515	0.003%
NRG ENERGY INC 7.875% 20210515	0.000%
NSK	0.000%
NSTAR LLC 4.5% 20191115	0.001%
NTPC LTD	0.002%
NTT DATA	0.001%
NTT DOCOMO	0.006%
NUANCE COMMUNICATIONS INC	0.000%
NUANCE COMMUNICATIONS INC (NEW) 5.375% 20200815	0.001%
NUANCE COMMUNICATIONS INC (NEW) 5.625% 20261215	0.001%
NUCOR CORP	0.008%
NUFARM LIMITED	0.056%
NUMERICABLE GROUP SA 6% 20220515	0.009%
NUMERICABLE GROUP SA 6.25% 20240515	0.003%
NUMERICABLE GROUP SA 7.375% 20260501	0.013%
NUSTAR LOGISTICS LP 4.8% 20200901	0.001%
NUSTAR LOGISTICS LP 5.625% 20270428	0.001%
NV ENERGY INC 6.25% 20201115	0.001%
NVIDIA CORP	0.018%
NVIDIA CORP 2.2% 20210916	0.003%
NWS HOLDINGS LTD.	0.001%
NXP BV 3.75% 20180601	0.001%
NXP BV 3.875% 20220901	0.002%
NXP BV 4.125% 20200615	0.001%
NXP BV 4.125% 20210601	0.003%
NXP BV 4.625% 20220615	0.001%
NXP BV 4.625% 20230601	0.002%
NXP BV 5.75% 20230315	0.001%

Asset Name	Weight
NXP SEMICONDUCTORS N V	0.010%
O REILLY AUTOMOTIVE INC	0.007%
OASIS PETROLEUM INC 6.875% 20220315	0.002%
OBAYASHI	0.001%
OBI PHARMA INC	0.000%
OBIC	0.000%
OCCIDENTAL PETE CORP DEL	0.010%
OCCIDENTAL PETROLEUM CORP 2.6% 20220415	0.001%
OCCIDENTAL PETROLEUM CORP 3.125% 20220215	0.003%
OCCIDENTAL PETROLEUM CORP 4.1% 20210201	0.004%
OCI COMPANY LTD.	0.001%
ODAKYU ELECTRIC RAILWAY	0.001%
OESTERREICHISCHE KONTROLLBANK AG 3.2% 20250825	0.006%
OGE ENERGY CORP	0.001%
OGLETHORPE POWER CORP 6.1% 20190315	0.001%
OHIO POWER CO 5.375% 20211001	0.002%
OIL & GAS DEVELOPMENT	0.000%
OIL & NATURAL GAS	0.003%
OIL INDIA LTD	0.000%
OIL SEARCH LIMITED	0.004%
OJI HOLDINGS CORP	0.000%
OLD MUTUAL	0.007%
OLIN CORP 5.125% 20270915	0.001%
OLYMPUS	0.001%
OMAN, SULTANATE OF (GOVERNMENT) 3.625% 20210615	0.007%
OMAN, SULTANATE OF (GOVERNMENT) 4.75% 20260615	0.013%
OMNICOM GROUP INC	0.010%
OMNICOM GROUP INC 3.625% 20220501	0.004%
OMNICOM GROUP INC 4.45% 20200815	0.003%
OMNICOM GROUP INC 6.25% 20190715	0.002%
OMRON	0.001%
OMV AG	0.001%
OMV AG 0.6% 20181119	0.001%
OMV AG 1.75% 20191125	0.001%
OMV AG 2.625% 20220927	0.001%
OMV AG 3.5% 20270927	0.002%
OMV AG 4.25% 20211012	0.001%
OMV AG 4.375% 20200210	0.001%
ONCOR ELECTRIC DELIVERY CO LLC 4.1% 20220601	0.001%
ONCOR ELECTRIC DELIVERY CO LLC 6.8% 20180901	0.002%
ONE GAS INC 2.07% 20190201	0.001%
ONEMAIN FINANCIAL HOLDINGS INC 6.75% 20191215	0.001%
ONEMAIN FINANCIAL HOLDINGS INC 7.25% 20211215	0.002%
ONEOK INC 4.25% 20220201	0.002%
ONEOK INC 7.5% 20230901	0.001%

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Asset Name	Weight
ONEOK INC NEW	0.008%
ONEOK PARTNERS LP 3.2% 20180915	0.001%
ONEOK PARTNERS LP 3.8% 20200315	0.001%
ONEOK PARTNERS LP 8.625% 20190301	0.002%
ONEX CORP	0.001%
ONO PHARMACEUTICAL	0.001%
ONTARIO, PROVINCE OF 3.1% 20250826	0.002%
ONTARIO, PROVINCE OF 3.5% 20270127	0.003%
ONTARIO, PROVINCE OF 4.25% 20240822	0.076%
ONTARIO, PROVINCE OF 6.25% 20200929	0.004%
OOH MEDIA LIMITED	0.000%
OPEN TEXT CORP	0.001%
OPEN TEXT CORP 5.625% 20230115	0.002%
OPEN TEXT CORP 5.875% 20260601	0.002%
OPTUS FINANCE PTY LTD 3.25% 20220823	0.057%
OPTUS FINANCE PTY LTD 4% 20220617	0.021%
OPTUS FINANCE PTY LTD 4.75% 20181212	0.006%
ORACLE CORP 1.9% 20210915	0.014%
ORACLE CORP 2.25% 20191008	0.007%
ORACLE CORP 2.375% 20190115	0.005%
ORACLE CORP 2.5% 20220515	0.008%
ORACLE CORP 2.8% 20210708	0.005%
ORACLE CORP 3.875% 20200715	0.003%
ORACLE CORP 5% 20190708	0.006%
ORACLE CORPORATION	-0.064%
ORANGE	0.007%
O'REILLY AUTOMOTIVE INC 4.625% 20210915	0.001%
O'REILLY AUTOMOTIVE INC 4.875% 20210114	0.002%
ORICA LIMITED	0.265%
ORIENT SECURITIES CO H	0.000%
ORIENTAL BK OF COMMERCE	0.000%
ORIENTAL LAND	0.011%
ORIENTAL OVERSEAS HOLD	0.001%
ORIENTAL UNION CHEM.	0.000%
ORIGIN ENERGY LIMITED	0.108%
ORION CORP B	0.000%
ORION CORP HOLDINGS	0.000%
ORION CORP NEW	0.001%
ORIX	0.012%
ORIX CORP 2.9% 20220718	0.002%
ORKLA ASA (NOK6.25 ORD	0.001%
OROCOBRE LIMITED	0.000%
ORORA LTD	0.002%
ORSTED A/S	0.001%
ORTHO-CLINICAL DIAGNOSTICS INC 6.625% 20220515	0.003%

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Asset Name	Weight
OSAKA GAS	0.001%
OSRAM LICHT	0.001%
OTP BANK PLC	0.004%
OTSUKA	0.000%
Otsuka Holdings Ord Shs	0.013%
OTTOGI CORPORATION	0.000%
OVERSEAS CHINESE BANK	0.026%
OWENS-BROCKWAY GLASS CONTAINER INC 5% 20220115	0.001%
OWENS-BROCKWAY GLASS CONTAINER INC 5.875% 20230815	0.002%
OZ MINERALS LIMITED	0.001%
PACCAR FINANCIAL CORP 1.3% 20190510	0.002%
PACCAR FINANCIAL CORP 1.95% 20200227	0.001%
PACCAR FINANCIAL CORP 2.2% 20190915	0.001%
PACCAR FINANCIAL CORP 2.3% 20220810	0.001%
PACCAR INC	0.008%
PACIFIC DRILLING SA 5.375% 20200601	0.000%
PACIFIC GAS AND ELECTRIC CO 2.45% 20220815	0.001%
PACIFIC GAS AND ELECTRIC CO 3.5% 20201001	0.003%
PACIFIC GAS AND ELECTRIC CO 4.25% 20210515	0.001%
PACIFIC GAS AND ELECTRIC CO 8.25% 20181015	0.003%
PACIFICORP 2.95% 20220201	0.002%
PACIFICORP 3.85% 20210615	0.001%
PACIFICORP 5.5% 20190115	0.001%
PACKAGING CORP AMER	0.000%
PACKAGING CORP OF AMERICA 3.9% 20220615	0.001%
PACT GROUP HLDGS LTD	0.000%
PADDY POWER BETFAIR	0.001%
PAKISTAN PETROLEUM	0.000%
PAKISTAN, ISLAMIC REPUBLIC OF (GOVERNMENT) 7.25% 20190415	0.006%
PAKISTAN, ISLAMIC REPUBLIC OF (GOVERNMENT) 8.25% 20240415	0.008%
PALL CORP 5% 20200615	0.001%
PALO ALTO NETWORKS INC	0.006%
PANAMA, REPUBLIC OF (GOVERNMENT) 3.75% 20250316	0.006%
PANAMA, REPUBLIC OF (GOVERNMENT) 3.875% 20280317	0.007%
PANAMA, REPUBLIC OF (GOVERNMENT) 4% 20240922	0.006%
PANAMA, REPUBLIC OF (GOVERNMENT) 5.2% 20200130	0.008%
PANAMA, REPUBLIC OF (GOVERNMENT) 6.7% 20360126	0.014%
PANASONIC	0.012%
Pandora Holding	0.001%
PARADISE COMPANY	0.000%
PARAGUAY, REPUBLIC OF (GOVERNMENT) 6.1% 20440811	0.006%
PARGESA HOLDING B	0.000%
PARK AEROSPACE HOLDINGS LTD (CAYMAN ISLANDS) 5.25% 20220815	0.004%
PARK AEROSPACE HOLDINGS LTD (CAYMAN ISLANDS) 5.5% 20240215	0.003%
PARK24	0.000%

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Asset Name	Weight
PARKER HANNIFIN CORP	0.011%
PARSLEY ENERGY INC	0.001%
PARSLEY ENERGY LLC 5.25% 20250815	0.001%
PARSLEY ENERGY LLC 5.375% 20250115	0.002%
PARSLEY ENERGY LLC 6.25% 20240601	0.001%
PARTNERRE FINANCE B LLC 5.5% 20200601	0.002%
PARTNERS GROUP HLG	0.001%
PATTERSON COMPANIES INC	0.000%
PAYCHEX INC	-0.002%
PAYPAL HOLDINGS INC	-0.028%
PBF HOLDINGS CO LLC 7% 20231115	0.001%
PBF HOLDINGS CO LLC 7.25% 20250615	0.002%
PCCW LIMITED	0.001%
PDV AMERICA INC 10.75% 20200215	0.004%
PEABODY ENERGY CORP 6% 20220331	0.001%
PEABODY ENERGY CORP 6.375% 20250331	0.001%
PEARSON	0.001%
PECO ENERGY CO 1.7% 20210915	0.001%
PEGATRON CORPORATION	0.002%
PELABUHAN INDONESIA (PELINDO) II PT 4.25% 20250505	0.003%
PEMBINA PIPELINE	0.013%
PENSKE AUTOMOTIVE GROUP INC 5.5% 20260515	0.001%
PENSKE AUTOMOTIVE GROUP INC 5.75% 20221001	0.001%
PENTAIR PLC	0.000%
PEOPLES INSURANCE CO GROUP OF CHINA	0.002%
PEOPLES UNITED FINANCIAL	0.000%
PEPSICO INC	0.011%
PEPSICO INC 1.35% 20191004	0.002%
PEPSICO INC 1.5% 20190222	0.002%
PEPSICO INC 1.55% 20190502	0.002%
PEPSICO INC 1.7% 20211006	0.002%
PEPSICO INC 1.85% 20200430	0.002%
PEPSICO INC 2.15% 20201014	0.004%
PEPSICO INC 2.25% 20190107	0.003%
PEPSICO INC 2.25% 20220502	0.002%
PEPSICO INC 2.75% 20220305	0.004%
PEPSICO INC 3% 20210825	0.003%
PEPSICO INC 3.1% 20220717	0.003%
PEPSICO INC 3.125% 20201101	0.003%
PEPSICO INC 4.5% 20200115	0.003%
PERKINELMER INC	-0.001%
PERKINELMER INC 5% 20211115	0.002%
PERNOD RICARD	0.012%
PERPETUAL TRUSTEES AUSTRALIA LIMITED	0.001%
PERRIGO CO PLC	0.004%

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Asset Name	Weight
PERSIMMON	0.001%
PERTAMINA (PERSERO) PT 4.3% 20230520	0.003%
PERTAMINA (PERSERO) PT 4.875% 20220503	0.003%
PERTAMINA (PERSERO) PT 5.25% 20210523	0.001%
PERTAMINA (PERSERO) PT 5.625% 20430520	0.004%
PERTAMINA (PERSERO) PT 6% 20420503	0.003%
PERTAMINA (PERSERO) PT 6.45% 20440530	0.004%
PERU, REPUBLIC OF (GOVERNMENT) 4.125% 20270825	0.008%
PERU, REPUBLIC OF (GOVERNMENT) 5.625% 20501118	0.017%
PERU, REPUBLIC OF (GOVERNMENT) 6.55% 20370314	0.008%
PERU, REPUBLIC OF (GOVERNMENT) 7.35% 20250721	0.012%
PERU, REPUBLIC OF (GOVERNMENT) 8.75% 20331121	0.018%
PERUSAHAAN GAS NEGARA	0.001%
PERUSAHAAN PENERBIT SBSN INDONESIA III 4.35% 20240910	0.002%
PERUSAHAAN PERSEROAN (PERSERO) PERUSAHAAN LISTRIK NEGARA PT 5.25% 20421024	0.002%
PERUSAHAAN PERSEROAN (PERSERO) PERUSAHAAN LISTRIK NEGARA PT 5.5% 20211122	0.002%
PETROCHINA CO	0.016%
PETROLEO BRASILEIRO SA PETROBR	0.010%
PETROLEOS DE VENEZUELA SA 12.75% 20220217	0.003%
PETROLEOS DE VENEZUELA SA 5.375% 20270412	0.002%
PETROLEOS DE VENEZUELA SA 5.5% 20370412	0.001%
PETROLEOS DE VENEZUELA SA 6% 20240516	0.003%
PETROLEOS DE VENEZUELA SA 6% 20261115	0.003%
PETROLEOS DE VENEZUELA SA 9% 20211117	0.002%
PETROLEOS DE VENEZUELA SA 9.75% 20350517	0.002%
PETROLEOS MEXICANOS 3.5% 20200723	0.002%
PETROLEOS MEXICANOS 3.5% 20230130	0.003%
PETROLEOS MEXICANOS 4.25% 20250115	0.000%
PETROLEOS MEXICANOS 4.5% 20260123	0.003%
PETROLEOS MEXICANOS 4.625% 20230921	0.001%
PETROLEOS MEXICANOS 4.875% 20220124	0.004%
PETROLEOS MEXICANOS 4.875% 20240118	0.003%
PETROLEOS MEXICANOS 5.5% 20210121	0.006%
PETROLEOS MEXICANOS 5.5% 20440627	0.006%
PETROLEOS MEXICANOS 5.625% 20460123	0.005%
PETROLEOS MEXICANOS 6.375% 20210204	0.002%
PETROLEOS MEXICANOS 6.375% 20450123	0.006%
PETROLEOS MEXICANOS 6.5% 20410602	0.005%
PETROLEOS MEXICANOS 6.625% 20350615	0.004%
PETROLEOS MEXICANOS 6.75% 20470921	0.000%
PETROLEOS MEXICANOS 6.75% 20470921	0.002%
PETROLEOS MEXICANOS 6.875% 20260804	0.005%
PETROLEOS MEXICANOS 8% 20190503	0.003%

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Asset Name	Weight
PETRON CORPORATION	0.000%
PETRONAS CAPITAL LTD 3.5% 20250318	0.006%
PETRONAS CAPITAL LTD 4.5% 20450318	0.009%
PETRONAS CAPITAL LTD 5.25% 20190812	0.017%
PETRONAS CAPITAL LTD 7.875% 20220522	0.008%
Petronas Chemicals Group	0.002%
PETRONAS DAGANGAN BHD	0.001%
PETRONAS GAS BHD	0.001%
PETRONET LNG	0.000%
PETSMART INC 5.875% 20250601	0.003%
PETSMART INC 7.125% 20230315	0.003%
PETSMART INC 8.875% 20250601	0.001%
PEUGEOT SA	0.001%
PEYTO EXPLORATION & DEVELOP CORP	0.000%
PFIZER INC	0.032%
PFIZER INC 0.25% 20220306	0.002%
PFIZER INC 1% 20270306	0.001%
PFIZER INC 1.45% 20190603	0.003%
PFIZER INC 1.7% 20191215	0.003%
PFIZER INC 1.95% 20210603	0.004%
PFIZER INC 2.1% 20190515	0.005%
PFIZER INC 2.2% 20211215	0.003%
PFIZER INC 5.2% 20200812	0.001%
PFIZER INC 5.75% 20210603	0.003%
PG&E CORP	0.080%
PG&E CORP 2.4% 20190301	0.001%
PHARMACIA CORP 6.5% 20181201	0.002%
PHILIP MORRIS INTERNATIONAL INC 1.375% 20190225	0.002%
PHILIP MORRIS INTERNATIONAL INC 1.625% 20190221	0.002%
PHILIP MORRIS INTERNATIONAL INC 1.75% 20200319	0.002%
PHILIP MORRIS INTERNATIONAL INC 1.875% 20190115	0.002%
PHILIP MORRIS INTERNATIONAL INC 1.875% 20210225	0.002%
PHILIP MORRIS INTERNATIONAL INC 1.875% 20210303	0.001%
PHILIP MORRIS INTERNATIONAL INC 2% 20200221	0.003%
PHILIP MORRIS INTERNATIONAL INC 2% 20360509	0.001%
PHILIP MORRIS INTERNATIONAL INC 2.125% 20190530	0.001%
PHILIP MORRIS INTERNATIONAL INC 2.375% 20220817	0.002%
PHILIP MORRIS INTERNATIONAL INC 2.5% 20220822	0.002%
PHILIP MORRIS INTERNATIONAL INC 2.625% 20220218	0.002%
PHILIP MORRIS INTERNATIONAL INC 2.75% 20250319	0.002%
PHILIP MORRIS INTERNATIONAL INC 2.875% 20240530	0.001%
PHILIP MORRIS INTERNATIONAL INC 2.875% 20260303	0.002%
PHILIP MORRIS INTERNATIONAL INC 2.875% 20290514	0.001%
PHILIP MORRIS INTERNATIONAL INC 2.9% 20211115	0.003%
PHILIP MORRIS INTERNATIONAL INC 3.125% 20330603	0.001%

Asset Name	Weight
PHILIP MORRIS INTERNATIONAL INC 4.125% 20210517	0.001%
PHILIP MORRIS INTERNATIONAL INC 4.5% 20200326	0.003%
PHILIP MORRIS INTL INC	0.026%
PHILIPPINES, REPUBLIC OF THE (GOVERNMENT) 10.625% 20250316	0.007%
PHILIPPINES, REPUBLIC OF THE (GOVERNMENT) 3.7% 20410301	0.007%
PHILIPPINES, REPUBLIC OF THE (GOVERNMENT) 3.95% 20400120	0.007%
PHILIPPINES, REPUBLIC OF THE (GOVERNMENT) 4% 20210115	0.005%
PHILIPPINES, REPUBLIC OF THE (GOVERNMENT) 4.2% 20240121	0.005%
PHILIPPINES, REPUBLIC OF THE (GOVERNMENT) 5% 20370113	0.006%
PHILIPPINES, REPUBLIC OF THE (GOVERNMENT) 5.5% 20260330	0.005%
PHILIPPINES, REPUBLIC OF THE (GOVERNMENT) 6.375% 20320115	0.005%
PHILIPPINES, REPUBLIC OF THE (GOVERNMENT) 6.375% 20341023	0.010%
PHILIPPINES, REPUBLIC OF THE (GOVERNMENT) 7.75% 20310114	0.010%
PHILIPPINES, REPUBLIC OF THE (GOVERNMENT) 8.375% 20190617	0.004%
PHILIPPINES, REPUBLIC OF THE (GOVERNMENT) 9.5% 20300202	0.011%
PHILLIPS 66	0.009%
PHILLIPS 66 4.3% 20220401	0.007%
PHILLIPS 66 PARTNERS LP 2.646% 20200215	0.001%
PICC PROPERTY & CASUAL	0.003%
PIDILITE INDUSTRIE	0.001%
PING AN INSURANCE (GRO	0.027%
PINNACLE WEST CAP CORP	0.020%
PIONEER NAT RES CO	0.006%
PIONEER NATURAL RESOURCES CO 3.45% 20210115	0.002%
PIONEER NATURAL RESOURCES CO 3.95% 20220715	0.002%
PIONEER NATURAL RESOURCES CO 7.5% 20200115	0.002%
PIRAMAL ENTERPRISES	0.001%
PITNEY BOWES INC 3.375% 20211001	0.002%
PITNEY BOWES INC 3.875% 20220515	0.001%
PITNEY BOWES INC 6.25% 20190315	0.001%
PLAINS ALL AMERICAN PIPELINE LP 2.6% 20191215	0.002%
PLAINS ALL AMERICAN PIPELINE LP 3.65% 20220601	0.002%
PLAINS ALL AMERICAN PIPELINE LP 5% 20210201	0.002%
PLAINS ALL AMERICAN PIPELINE LP 5.75% 20200115	0.002%
PLAINS ALL AMERICAN PIPELINE LP 8.75% 20190501	0.001%
PLAINS GP HOLDINGS LP	0.000%
PLATFORM ACQUISITION HOLDINGS LTD 10.375% 20210501	0.001%
PLATFORM ACQUISITION HOLDINGS LTD 6.5% 20220201	0.002%
PLATINUM ASSET MANAGEMENT LIMITED	0.001%
PLDT INC	0.002%
PNC BANK NA 1.45% 20190729	0.003%
PNC BANK NA 1.7% 20181207	0.002%
PNC BANK NA 1.8% 20181105	0.003%
PNC BANK NA 1.95% 20190304	0.003%
PNC BANK NA 2% 20200519	0.003%

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Asset Name	Weight
PNC BANK NA 2.15% 20210429	0.004%
PNC BANK NA 2.2% 20190128	0.002%
PNC BANK NA 2.25% 20190702	0.003%
PNC BANK NA 2.3% 20200601	0.002%
PNC BANK NA 2.4% 20191018	0.004%
PNC BANK NA 2.45% 20201105	0.002%
PNC BANK NA 2.45% 20220728	0.002%
PNC BANK NA 2.55% 20211209	0.002%
PNC BANK NA 2.6% 20200721	0.002%
PNC BANK NA 2.625% 20220217	0.004%
PNC FINANCIAL SERVICES GROUP INC 3.3% 20220308	0.003%
PNC FINANCIAL SERVICES GROUP INC 4.375% 20200811	0.003%
PNC FINANCIAL SERVICES GROUP INC 5.125% 20200208	0.004%
PNC FINANCIAL SERVICES GROUP INC 6.7% 20190610	0.002%
PNC FINANCIAL SERVICES GROUP INC 6.875% 20190515	0.003%
PNC FINL SVCS GROUP INC	0.009%
POHJOLA PANKKI OYJ 0.375% 20221011	0.001%
POHJOLA PANKKI OYJ 0.75% 20220303	0.002%
POHJOLA PANKKI OYJ 0.875% 20210621	0.001%
POHJOLA PANKKI OYJ 1.125% 20190617	0.002%
POHJOLA PANKKI OYJ 2% 20210303	0.001%
POHJOLA PANKKI OYJ 5.75% 20220228	0.001%
Pola Orbis Holdings Ord Shs	0.000%
POLAND, REPUBLIC OF (GOVERNMENT) 3% 20230317	0.008%
POLAND, REPUBLIC OF (GOVERNMENT) 3.25% 20260406	0.009%
POLAND, REPUBLIC OF (GOVERNMENT) 4% 20240122	0.011%
POLAND, REPUBLIC OF (GOVERNMENT) 5% 20220323	0.016%
POLAND, REPUBLIC OF (GOVERNMENT) 5.125% 20210421	0.010%
POLAND, REPUBLIC OF (GOVERNMENT) 6.375% 20190715	0.017%
POLARIS INDS INC	0.001%
POLO RALPH LAUREN CORP 2.125% 20180926	0.001%
POLO RALPH LAUREN CORP 2.625% 20200818	0.001%
POLSKI KONCERN NAF (PL	0.012%
POLY PROPERTY GP C	0.000%
PORSCHE VZA	0.001%
PORTLAND GENERAL ELECTRIC CO 6.1% 20190415	0.001%
POSCO	0.016%
POSCO DAEWOO	0.000%
POST HOLDINGS INC 5% 20260815	0.004%
POST HOLDINGS INC 5.5% 20250301	0.002%
POST HOLDINGS INC 5.75% 20270301	0.004%
POST HOLDINGS INC 6% 20221215	0.002%
POSTAL SAVINGS BANK OF CHINA CO	0.001%
POSTE ITALIANE GROUP	0.000%
POTASH CORP OF SASKATCHEWAN INC 4.875% 20200330	0.002%

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Asset Name	Weight
POTASH CORP OF SASKATCHEWAN INC 6.5% 20190515	0.002%
POTASH CORP SASK INC	0.010%
POU CHEN CO. LTD.	0.001%
POWER ASSETS HOLDINGS LIMITED	0.011%
POWER CORP CDA	0.001%
POWER FINANCE CORPORATION LIMITED	0.001%
POWER FINL CORP	0.001%
POWER GRID CORP OF INDIA	0.001%
POWER SECTOR ASSETS AND LIABILITIES MANAGEMENT CORP 7.25% 20190527	0.005%
POWER SECTOR ASSETS AND LIABILITIES MANAGEMENT CORP 7.39% 20241202	0.005%
PPB GROUP	0.001%
PPG INDUSTRIES INC	0.009%
PPG INDUSTRIES INC 2.3% 20191115	0.001%
PPG INDUSTRIES INC 3.6% 20201115	0.002%
PPL CAPITAL FUNDING INC 4.2% 20220615	0.001%
PPL CORP	0.062%
PPL ELECTRIC UTILITIES CORP 3% 20210915	0.001%
PPL ENERGY SUPPLY LLC 4.6% 20211215	0.001%
PPL ENERGY SUPPLY LLC 5.125% 20190715	0.000%
PPL ENERGY SUPPLY LLC 6.5% 20180501	0.000%
PPL ENERGY SUPPLY LLC 6.5% 20250601	0.001%
PPL ENERGY SUPPLY LLC 9.5% 20220715	0.001%
PPR SA 0.875% 20220328	0.001%
PPR SA 1.25% 20260510	0.001%
PPR SA 1.375% 20211001	0.001%
PPR SA 1.875% 20181008	0.001%
PPR SA 2.5% 20200715	0.001%
PPR SA 2.75% 20240408	0.001%
PPR SA 3.125% 20190423	0.001%
PRADA SPA	0.001%
PRAECO PTY LTD 7.132568% 20200728	0.003%
PRAIRIESKY ROYALTY LTD	0.001%
PRAXAIR INC	0.008%
PRAXAIR INC 1.25% 20181107	0.002%
PRAXAIR INC 2.2% 20220815	0.002%
PRAXAIR INC 2.25% 20200924	0.001%
PRAXAIR INC 2.45% 20220215	0.002%
PRAXAIR INC 3% 20210901	0.002%
PRAXAIR INC 4.05% 20210315	0.002%
PRAXAIR INC 4.5% 20190815	0.002%
PRECISION CASTPARTS CORP 2.25% 20200615	0.002%
PRECISION DRILLING TRUST 5.25% 20241115	0.001%
PREMIER INVESTMENTS LIMITED	0.001%
PRESIDENT CHAIN STORE	0.002%
PRICE T ROWE GROUP INC	0.007%

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Asset Name	Weight
PRICELINE.COM INC 0.8% 20220310	0.002%
PRICELINE.COM INC 1.8% 20270303	0.003%
PRICELINE.COM INC 2.15% 20221125	0.001%
PRICELINE.COM INC 2.375% 20240923	0.001%
PRIMARY HEALTH CARE LIMITED	0.001%
PRIME SECURITY SERVICES BORROWER LLC 9.25% 20230515	0.009%
PRIMERICA INC 4.75% 20220715	0.001%
PRINCIPAL FINANCIAL GROUP INC 4.7% 20550515	0.001%
PRINCIPAL FINL GROUP INC	0.009%
PROCTER & GAMBLE CO	0.017%
PROCTER & GAMBLE CO 1.125% 20231102	0.002%
PROCTER & GAMBLE CO 1.6% 20181115	0.003%
PROCTER & GAMBLE CO 1.7% 20211103	0.003%
PROCTER & GAMBLE CO 1.85% 20210202	0.002%
PROCTER & GAMBLE CO 1.9% 20191101	0.002%
PROCTER & GAMBLE CO 2% 20211105	0.002%
PROCTER & GAMBLE CO 2% 20220816	0.001%
PROCTER & GAMBLE CO 2.15% 20220811	0.004%
PROCTER & GAMBLE CO 2.3% 20220206	0.003%
PROCTER & GAMBLE CO 4.125% 20201207	0.001%
PROCTER & GAMBLE CO 4.875% 20270511	0.002%
PROCTER & GAMBLE PROFIT SHARING TRUST & EMPLOYEE STOCK OWNERSHIP PLAN 9.36% 20210101	0.001%
PROGRESS ENERGY INC 3.15% 20220401	0.002%
PROGRESS ENERGY INC 4.4% 20210115	0.002%
PROGRESS ENERGY INC 4.875% 20191201	0.001%
PROGRESS ENERGY INC 7.05% 20190315	0.002%
PROGRESSIVE CORP 3.75% 20210823	0.002%
PROGRESSIVE CORP OHIO	0.007%
PROLOGIS INC	0.012%
PROSIEBENSAT1 MED.	0.001%
PROSPECT CAPITAL CORP 5% 20190715	0.001%
PROTECTIVE LIFE CORP 7.375% 20191015	0.001%
PROVIDENT FINL	0.000%
PROXIMUS SA	0.000%
PRUDENTIAL	0.016%
PRUDENTIAL FINANCIAL INC 2.35% 20190815	0.001%
PRUDENTIAL FINANCIAL INC 4.5% 20201115	0.002%
PRUDENTIAL FINANCIAL INC 4.5% 20211116	0.001%
PRUDENTIAL FINANCIAL INC 5.375% 20200621	0.002%
PRUDENTIAL FINANCIAL INC 7.375% 20190615	0.003%
PRUDENTIAL FINL INC	0.007%
PRYSMIAN SPA	0.001%
PSEG POWER LLC 3% 20210615	0.002%
PSEG POWER LLC 5.125% 20200415	0.001%

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Asset Name	Weight
PT XL AXIATA	0.000%
PTT EXPLORATION & PROD	0.002%
PTT GLOBAL CHEMICAL	0.002%
PTT PUBLIC CO. LTD.	0.017%
PUBLIC BANK BHD	0.016%
PUBLIC SERVICE CO OF COLORADO 3.2% 20201115	0.001%
PUBLIC SERVICE CO OF COLORADO 5.125% 20190601	0.001%
PUBLIC SERVICE ELECTRIC AND GAS CO 1.9% 20210315	0.001%
PUBLIC SERVICE ELECTRIC AND GAS CO 2.3% 20180915	0.001%
PUBLIC SERVICE ENTERPRISE GROUP INC 1.6% 20191115	0.001%
PUBLIC SERVICE ENTERPRISE GROUP INC 2% 20211115	0.001%
PUBLIC STORAGE	0.008%
PUBLIC SVC ENTERPRISE GROUP	0.054%
PUBLICIS GROUPE	0.012%
PUGET ENERGY INC 5.625% 20220715	0.002%
PUGET ENERGY INC 6% 20210901	0.002%
PUGET ENERGY INC 6.5% 20201215	0.002%
PULTE GROUP INC	0.000%
PULTE HOMES INC 4.25% 20210301	0.002%
PULTE HOMES INC 5% 20270115	0.001%
PULTE HOMES INC 5.5% 20260301	0.001%
PUMA INTERNATIONAL FINANCING SA 6.75% 20210201	0.003%
PUNJAB NATIONAL BA	0.000%
PVH CORP	0.000%
QANTAS AIRWAYS LIMITED	0.006%
QANTAS AIRWAYS LTD 4.4% 20231010	0.005%
QANTAS AIRWAYS LTD 4.75% 20261012	0.005%
QANTAS AIRWAYS LTD 6.5% 20200427	0.007%
QANTAS AIRWAYS LTD 7.5% 20210611	0.065%
QANTAS AIRWAYS LTD 7.75% 20220519	0.034%
QATAR NATIONAL BANK	0.006%
QBE INSURANCE GROUP LIMITED	0.230%
QIAGEN	0.001%
QIC FINANCE (SHOPPING CENTRE FUND) PTY LTD 3.75% 20210224	0.016%
QIC FINANCE (SHOPPING CENTRE FUND) PTY LTD 5% 20180725	0.001%
QORVO INC	0.000%
QORVO INC 6.75% 20231201	0.001%
QORVO INC 7% 20251201	0.001%
QPH FINANCE CO PTY LTD 3.75% 20230607	0.007%
QPH FINANCE CO PTY LTD 5% 20210707	0.025%
QPH FINANCE CO PTY LTD 5.75% 20200729	0.037%
QUALCOMM INC	0.013%
QUALCOMM INC 1.85% 20190520	0.004%
QUALCOMM INC 2.1% 20200520	0.005%
QUALCOMM INC 2.25% 20200520	0.006%

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Asset Name	Weight
QUALCOMM INC 3% 20220520	0.007%
QUANTA COMPUTER INC.	0.003%
QUANTA SVCS INC	-0.001%
QUBE HOLDINGS LIMITED	0.002%
QUEBEC, PROVINCE OF 4.2% 20250310	0.016%
QUEBEC, PROVINCE OF 6.5% 20210712	0.002%
QUEBECOR MEDIA INC 5.75% 20230115	0.002%
QUEENSLAND TREASURY CORP 2.75% 20270820	0.036%
QUEENSLAND TREASURY CORP 3.25% 20260721	0.077%
QUEENSLAND TREASURY CORP 3.25% 20280721	0.020%
QUEENSLAND TREASURY CORP 4% 20190621	0.095%
QUEENSLAND TREASURY CORP 4.25% 20230721	0.082%
QUEENSLAND TREASURY CORP 4.75% 20250721	0.076%
QUEENSLAND TREASURY CORP 5.5% 20210621	0.080%
QUEENSLAND TREASURY CORP 5.75% 20240722	0.076%
QUEENSLAND TREASURY CORP 6% 20180221	0.064%
QUEENSLAND TREASURY CORP 6% 20210614	0.016%
QUEENSLAND TREASURY CORP 6% 20220721	0.076%
QUEENSLAND TREASURY CORP 6.25% 20200221	0.096%
QUEENSLAND TREASURY CORP 6.5% 20330314	0.015%
QUEST DIAGNOSTICS INC	0.012%
QUEST DIAGNOSTICS INC 2.5% 20200330	0.001%
QUEST DIAGNOSTICS INC 2.7% 20190401	0.001%
QUEST DIAGNOSTICS INC 4.7% 20210401	0.002%
QUEST DIAGNOSTICS INC 4.75% 20200130	0.002%
QUESTAR MARKET RESOURCES INC 5.25% 20230501	0.002%
QUESTAR MARKET RESOURCES INC 5.375% 20221001	0.001%
QUESTAR MARKET RESOURCES INC 6.875% 20210301	0.002%
QUICKEN LOANS INC 5.75% 20250501	0.003%
QVC INC 3.125% 20190401	0.002%
QVC INC 4.375% 20230315	0.002%
QVC INC 4.45% 20250215	0.001%
QVC INC 4.85% 20240401	0.001%
QVC INC 5.125% 20220702	0.003%
QWEST CORP 6.75% 20211201	0.003%
RABOBANK NA 1.375% 20190809	0.003%
RABOBANK NA 2.25% 20190114	0.006%
RABOBANK NA 2.25% 20200114	0.003%
RABOBANK NA 2.5% 20210119	0.007%
RABOBANK NA 2.75% 20220110	0.003%
RABOBANK NEDERLAND (AUSTRALIA BRANCH) 3.25% 20200211	0.003%
RABOBANK NEDERLAND (AUSTRALIA BRANCH) 4.25% 20260512	0.004%
RABOBANK NEDERLAND (AUSTRALIA BRANCH) 5.5% 20240411	0.002%
RABOBANK NEDERLAND (AUSTRALIA BRANCH) 7.25% 20180420	0.009%
RABOBANK NEDERLAND NV 0.125% 20211011	0.001%

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Asset Name	Weight
RABOBANK NEDERLAND NV 0.5% 20221206	0.001%
RABOBANK NEDERLAND NV 1.25% 20260323	0.003%
RABOBANK NEDERLAND NV 1.375% 20270203	0.002%
RABOBANK NEDERLAND NV 1.75% 20190122	0.002%
RABOBANK NEDERLAND NV 1.875% 20210719	0.001%
RABOBANK NEDERLAND NV 2.375% 20230522	0.003%
RABOBANK NEDERLAND NV 3.5% 20181017	0.001%
RABOBANK NEDERLAND NV 3.75% 20201109	0.002%
RABOBANK NEDERLAND NV 3.875% 20220208	0.010%
RABOBANK NEDERLAND NV 3.875% 20230725	0.002%
RABOBANK NEDERLAND NV 4% 20220111	0.003%
RABOBANK NEDERLAND NV 4.125% 20200114	0.008%
RABOBANK NEDERLAND NV 4.125% 20210112	0.005%
RABOBANK NEDERLAND NV 4.125% 20220914	0.002%
RABOBANK NEDERLAND NV 4.125% 20250714	0.006%
RABOBANK NEDERLAND NV 4.375% 20210607	0.002%
RABOBANK NEDERLAND NV 4.5% 20210111	0.005%
RABOBANK NEDERLAND NV 4.75% 20220606	0.006%
RABOBANK NEDERLAND NV 5.875% 20190520	0.002%
RACKSPACE INC 8.625% 20241115	0.003%
RAIFFEISEN BANK INTL	0.000%
RAJESH EXPORTS	0.001%
RAKUTEN	0.001%
RALPH LAUREN CORP	0.000%
RAMSAY HEALTH CARE LIMITED	0.004%
RAMSAY HEALTH CARE LIMITED	0.466%
RANDGOLD RESOURCES	0.001%
RANDSTAD	0.001%
RANGE RES CORP	0.000%
RANGE RESOURCES CORP 4.875% 20250515	0.002%
RANGE RESOURCES CORP 5% 20220815	0.001%
RANGE RESOURCES CORP 5% 20230315	0.002%
RANGE RESOURCES CORP 5.75% 20210601	0.001%
RATCHABURI ELECTRICITY	0.001%
RAYMOND JAMES FINANCIAL INC	0.000%
RAYMOND JAMES FINANCIAL INC 8.6% 20190815	0.001%
RAYONIER INC 3.75% 20220401	0.001%
RAYOVAC CORPORATION 5.75% 20250715	0.003%
RAYOVAC CORPORATION 6.625% 20221115	0.001%
RAYTHEON CO	0.009%
RAYTHEON CO 3.125% 20201015	0.003%
RAYTHEON CO 4.4% 20200215	0.002%
RBC USA HOLDCO CORP 5.25% 20200915	0.001%
RBS CITIZENS NA 2.2% 20200526	0.002%
RBS CITIZENS NA 2.25% 20200302	0.002%

Asset Name	Weight
RBS CITIZENS NA 2.3% 20181203	0.002%
RBS CITIZENS NA 2.45% 20191204	0.002%
RBS CITIZENS NA 2.5% 20190314	0.002%
RBS CITIZENS NA 2.55% 20210513	0.003%
RBS CITIZENS NA 2.65% 20220526	0.002%
RCI BANQUE 0.375% 20190710	0.000%
RCI BANQUE 0.5% 20230915	0.001%
RCI BANQUE 0.625% 20200304	0.001%
RCI BANQUE 0.625% 20211110	0.001%
RCI BANQUE 0.75% 20220112	0.002%
RCI BANQUE 1% 20230517	0.002%
RCI BANQUE 1.125% 20190930	0.002%
RCI BANQUE 1.25% 20220608	0.002%
RCI BANQUE 1.375% 20201117	0.002%
RCI BANQUE 1.375% 20240308	0.001%
RCI BANQUE 1.625% 20250411	0.001%
RCI BANQUE 2.25% 20210329	0.001%
REA GROUP LTD	0.002%
REALOGY CORP 4.5% 20190415	0.001%
REALOGY CORP 4.875% 20230601	0.001%
REALOGY CORP 5.25% 20211201	0.001%
REALTEK SEMICONDUCTOR	0.001%
REALTY INCOME CORP	0.015%
REALTY INCOME CORP 6.75% 20190815	0.002%
RECKITT BENCKISER	0.016%
RECORDATI	0.000%
RECRUIT HOLDINGS CO LTD	0.009%
RED ELECTRICA CORP	0.001%
RED HAT INC	-0.003%
RED STAR MACALLINE GROUP CORPORATION	0.000%
REED ELSEVIER CAPITAL INC 8.625% 20190115	0.001%
REGAL ENTERTAINMENT GROUP 5.75% 20220315	0.002%
REGENCY CTRS CORP	0.000%
REGENCY ENERGY PARTNERS LP 5.75% 20200901	0.001%
REGENCY ENERGY PARTNERS LP 5.875% 20220301	0.003%
REGENCY ENERGY PARTNERS LP 6.5% 20210715	0.002%
REGENERON PHARMACEUTICALS	0.009%
REGIONS BANK 2.25% 20180914	0.002%
REGIONS FINANCIAL CORP 2.75% 20220814	0.003%
REGIONS FINANCIAL CORP 3.2% 20210208	0.004%
REGIONS FINANCIAL CORP NEW	0.009%
REGIS HEALTHCARE LIMITED	0.000%
REGIS RESOURCES NL	0.054%
REINSURANCE GROUP AMER INC	0.001%
REINSURANCE GROUP OF AMERICA INC 5% 20210601	0.001%

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Asset Name	Weight
REINSURANCE GROUP OF AMERICA INC 6.45% 20191115	0.001%
RELIANCE CAPITAL LTD	0.000%
RELIANCE COMM	0.000%
RELIANCE INDS	0.017%
RELIANCE INDS GDR - UKI	0.024%
RELIANCE INFRASTRUCTURE LTD	0.000%
RELIANCE POWER	0.000%
RELIANCE WORLDWIDE CORPORATION LIMITED	0.001%
RELX	0.013%
RELX PLC	0.015%
REMY-COINTREAU	0.000%
RENAISSANCERE HOLDINGS LTD	0.001%
RENAULT	0.007%
RENAULT SA 1% 20230308	0.000%
RENAULT SA 3.125% 20210305	0.002%
RENAULT SA 3.625% 20180919	0.002%
RENESAS ELECTRONICS	0.001%
RENHE COMMERCIAL HOLDI	0.000%
REPSOL INTERNATIONAL FINANCE BV 0.5% 20220523	0.001%
REPSOL INTERNATIONAL FINANCE BV 2.125% 20201216	0.000%
REPSOL INTERNATIONAL FINANCE BV 2.25% 20261210	0.001%
REPSOL INTERNATIONAL FINANCE BV 2.625% 20200528	0.003%
REPSOL INTERNATIONAL FINANCE BV 3.625% 20211007	0.002%
REPSOL INTERNATIONAL FINANCE BV 4.875% 20190219	0.001%
REPSOL SA	0.013%
REPUBLIC NEW YORK CORP 2.25% 20190623	0.002%
REPUBLIC NEW YORK CORP 2.35% 20200305	0.006%
REPUBLIC NEW YORK CORP 2.375% 20191113	0.003%
REPUBLIC NEW YORK CORP 2.625% 20180924	0.002%
REPUBLIC NEW YORK CORP 2.75% 20200807	0.005%
REPUBLIC NEW YORK CORP 5% 20200927	0.003%
REPUBLIC SERVICES INC 3.55% 20220601	0.003%
REPUBLIC SERVICES INC 5% 20200301	0.003%
REPUBLIC SERVICES INC 5.25% 20211115	0.002%
REPUBLIC SERVICES INC 5.5% 20190915	0.002%
REPUBLIC SVCS INC	0.015%
RESMED INC	0.008%
RESMED INC	0.003%
RESOLUTE MINING LIMITED	0.000%
RESONA HOLDINGS	0.001%
RESTAURANT BRANDS INTERNATIONAL INC	0.009%
RESTAURANT BRANDS INTERNATIONAL INC 4.625% 20220115	0.003%
RETAIL FOOD GROUP LIMITED	0.000%
REXEL SA	0.000%
REYNOLDS AMERICAN INC 3.25% 20200612	0.003%

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Asset Name	Weight
REYNOLDS AMERICAN INC 4% 20220612	0.003%
REYNOLDS AMERICAN INC 6.875% 20200501	0.002%
REYNOLDS AMERICAN INC 8.125% 20190623	0.002%
REYNOLDS GROUP ISSUER INC 5.125% 20230715	0.004%
REYNOLDS GROUP ISSUER INC 7% 20240715	0.002%
REYNOLDS GROUP ISSUER LLC 5.75% 20201015	0.007%
REYNOLDS GROUP ISSUER LLC 6.875% 20210215	0.001%
RHB BANK	0.001%
RICE ENERGY INC 6.25% 20220501	0.000%
RICE ENERGY INC 7.25% 20230501	0.001%
RICOH	0.001%
RIO TINTO (COMMERCIAL PAPER) PLC 2.875% 20220821	0.001%
RIO TINTO FINANCE (USA) LTD 3.75% 20210920	0.001%
RIO TINTO FINANCE (USA) LTD 4.125% 20210520	0.002%
RIO TINTO LIMITED	0.790%
RIO TINTO PLC	0.018%
RIOCAN REIT	0.000%
RITE AID CORP 6.125% 20230401	0.004%
RITE AID CORP 6.75% 20210615	0.002%
RITE AID CORP 9.25% 20200315	0.002%
ROBERT HALF INTL INC	0.000%
ROC FINANCE LLC 6.75% 20211115	0.002%
ROCHE FINANCE EUROPE BV 0.5% 20230227	0.001%
ROCHE FINANCE EUROPE BV 0.875% 20250225	0.002%
ROCHE FINANCE EUROPE BV 2% 20180625	0.000%
ROCHE HOLDINGS B	0.025%
ROCHE HOLDINGS DRC	0.016%
ROCHE HOLDINGS INC 6.5% 20210304	0.003%
ROCKIES EXPRESS PIPELINE LLC 5.625% 20200415	0.002%
ROCKIES EXPRESS PIPELINE LLC 6% 20190115	0.001%
ROCKIES EXPRESS PIPELINE LLC 6.85% 20180715	0.001%
ROCK-TENN CO 3.5% 20200301	0.001%
ROCK-TENN CO 4.45% 20190301	0.001%
ROCK-TENN CO 4.9% 20220301	0.001%
ROCKWELL AUTOMATION INC	0.014%
ROCKWELL AUTOMATION INC 2.05% 20200301	0.001%
ROCKWELL COLLINS INC	0.007%
ROCKWELL COLLINS INC 1.95% 20190715	0.001%
ROCKWELL COLLINS INC 2.8% 20220315	0.004%
ROCKWELL COLLINS INC 5.25% 20190715	0.001%
ROGERS COMMUNICATIONS INC B	0.014%
ROHM	0.001%
ROLLINS INC	0.000%
ROLLS ROYCE HLDGS	0.009%
ROMANIA, REPUBLIC OF (GOVERNMENT) 4.375% 20230822	0.009%

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Asset Name	Weight
ROMANIA, REPUBLIC OF (GOVERNMENT) 4.875% 20240122	0.006%
ROMANIA, REPUBLIC OF (GOVERNMENT) 6.125% 20440122	0.007%
ROMANIA, REPUBLIC OF (GOVERNMENT) 6.75% 20220207	0.013%
ROPER INDUSTRIES INC 2.05% 20181001	0.003%
ROPER INDUSTRIES INC 2.8% 20211215	0.002%
ROPER INDUSTRIES INC 3% 20201215	0.002%
ROPER INDUSTRIES INC 6.25% 20190901	0.002%
ROPER TECHNOLOGIES INC	0.015%
ROSE ROCK MIDSTREAM LP 5.625% 20220715	0.001%
ROSS STORES INC	0.009%
ROWAN CO INC 4.875% 20220601	0.002%
ROWAN CO INC 7.375% 20250615	0.001%
ROYAL BANK OF CANADA (AUSTRALIA BRANCH) 2.75% 20180807	0.004%
ROYAL BANK OF CANADA (AUSTRALIA BRANCH) 3.25% 20200210	0.002%
ROYAL BANK OF CANADA (AUSTRALIA BRANCH) 4.2% 20260622	0.008%
ROYAL BANK OF CANADA 1.5% 20190729	0.005%
ROYAL BANK OF CANADA 1.625% 20190415	0.004%
ROYAL BANK OF CANADA 2% 20181210	0.004%
ROYAL BANK OF CANADA 2.125% 20200302	0.005%
ROYAL BANK OF CANADA 2.15% 20190315	0.003%
ROYAL BANK OF CANADA 2.15% 20200306	0.003%
ROYAL BANK OF CANADA 2.35% 20201030	0.005%
ROYAL BANK OF CANADA 2.5% 20210119	0.004%
ROYAL BANK OF CANADA 2.75% 20220201	0.004%
ROYAL BANK OF SCOTLAND GROUP PLC	0.001%
ROYAL BANK OF SCOTLAND GROUP PLC 1.625% 20190625	0.001%
ROYAL BANK OF SCOTLAND GROUP PLC 2% 20230308	0.003%
ROYAL BANK OF SCOTLAND GROUP PLC 2.5% 20230322	0.003%
ROYAL BANK OF SCOTLAND GROUP PLC 3.498% 20230515	0.005%
ROYAL BANK OF SCOTLAND GROUP PLC 5.125% 20240528	0.006%
ROYAL BANK OF SCOTLAND GROUP PLC 6% 20231219	0.005%
ROYAL BANK OF SCOTLAND GROUP PLC 6.1% 20230610	0.003%
ROYAL BANK OF SCOTLAND GROUP PLC 6.125% 20221215	0.006%
ROYAL BANK OF SCOTLAND GROUP PLC 6.4% 20191021	0.004%
ROYAL BANK OF SCOTLAND PLC 5.375% 20190930	0.004%
ROYAL BANK OF SCOTLAND PLC 5.5% 20200323	0.002%
ROYAL BANK OF SCOTLAND PLC 5.625% 20200824	0.001%
ROYAL BK CDA MONTREAL QUE	0.013%
ROYAL CARIBBEAN CRUISES LTD	0.007%
ROYAL CARIBBEAN CRUISES LTD 5.25% 20221115	0.000%
ROYAL DUTCH SHELL A	0.040%
ROYAL DUTCH SHELL B	0.010%
ROYAL MAIL PLC	0.000%
RPM INTERNATIONAL INC 6.125% 20191015	0.002%
RR DONNELLEY & SONS CO 6% 20240401	0.001%

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Asset Name	Weight
RR DONNELLEY & SONS CO 7.875% 20210315	0.001%
RSA INSURANCE GROUP	0.001%
RSP PERMIAN INC 5.25% 20250115	0.001%
RSP PERMIAN INC 6.625% 20221001	0.002%
RTE EDF TRANSPORT SA 1% 20261019	0.001%
RTE EDF TRANSPORT SA 1.625% 20241008	0.001%
RTE EDF TRANSPORT SA 1.625% 20251127	0.002%
RTE EDF TRANSPORT SA 2% 20360418	0.002%
RTE EDF TRANSPORT SA 2.125% 20190920	0.001%
RTE EDF TRANSPORT SA 2.875% 20230912	0.001%
RTE EDF TRANSPORT SA 3.875% 20220628	0.002%
RTE EDF TRANSPORT SA 5.125% 20180912	0.002%
RTL GROUP	0.000%
RURAL ELECTRIFICAT	0.001%
RUSSIAN FEDERATION (GOVERNMENT) 12.75% 20280624	0.011%
RUSSIAN FEDERATION (GOVERNMENT) 2.25% 20300331	0.035%
RUSSIAN FEDERATION (GOVERNMENT) 3.5% 20190116	0.004%
RUSSIAN FEDERATION (GOVERNMENT) 4.5% 20220404	0.004%
RUSSIAN FEDERATION (GOVERNMENT) 4.75% 20260527	0.001%
RUSSIAN FEDERATION (GOVERNMENT) 4.875% 20230916	0.009%
RUSSIAN FEDERATION (GOVERNMENT) 5% 20200429	0.008%
RUSSIAN FEDERATION (GOVERNMENT) 5.625% 20420404	0.008%
RUSSIAN FEDERATION (GOVERNMENT) 5.875% 20430916	0.005%
RWE AG	0.006%
RWE FINANCE BV 1% 20250413	0.001%
RWE FINANCE BV 1.875% 20200130	0.001%
RWE FINANCE BV 3% 20240117	0.001%
RWE FINANCE BV 6.5% 20210810	0.002%
RWE FINANCE BV 6.625% 20190131	0.002%
RWE FINANCE II BV 5.75% 20330214	0.002%
RYANAIR HLDGS (ORD IEP	0.000%
RYDER SYSTEM INC 2.25% 20210901	0.001%
RYDER SYSTEM INC 2.45% 20181115	0.001%
RYDER SYSTEM INC 2.45% 20190903	0.001%
RYDER SYSTEM INC 2.5% 20200511	0.001%
RYDER SYSTEM INC 2.55% 20190601	0.001%
RYDER SYSTEM INC 2.65% 20200302	0.001%
RYDER SYSTEM INC 2.8% 20220301	0.001%
RYDER SYSTEM INC 2.875% 20200901	0.001%
RYDER SYSTEM INC 3.45% 20211115	0.001%
RYMAN HEALTHCARE LIMITED	0.000%
RZD CAPITAL LTD 5.7% 20220405	0.003%
S&P GLOBAL INC	0.005%
S&P GLOBAL INC 3.3% 20200814	0.002%
S-1 CORPORATION	0.001%

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Asset Name	Weight
SA SA INTERNATIONAL HOLDINGS	0.000%
SABINE PASS LIQUEFACTION LLC 5.625% 20210201	0.007%
SABINE PASS LIQUEFACTION LLC 6.25% 20220315	0.004%
SABRA HEALTH CARE LP 5.5% 20210201	0.002%
SABRE CORP	0.000%
SABRE INC 5.25% 20231115	0.001%
SAFRAN	0.007%
SAGE GROUP	0.001%
SAIC INC 4.45% 20201201	0.001%
SAINSBURY(J)	0.000%
SAIPEM	0.000%
SALESFORCE COM INC	-0.024%
SAMPO PLC	0.008%
SAMSONITE INTERNATIONAL SA	0.002%
SAMSUNG BIOLOGICS CO LTD	0.002%
SAMSUNG C&T CORPORATION	0.004%
SAMSUNG CARD CO.LTD	0.000%
SAMSUNG ELECTRO-MECH	0.002%
SAMSUNG ELECTRONICS CO LTD	0.093%
SAMSUNG ELECTRONICS CO LTD	0.046%
SAMSUNG ELECTRONICS CO LTD	0.013%
SAMSUNG ENGINEERING	0.001%
SAMSUNG F&M INS	0.003%
SAMSUNG F&M INS PF	0.000%
SAMSUNG HVY INDUSTRI	0.001%
SAMSUNG LIFE INSURAN	0.003%
SAMSUNG SDI CO.LTD.	0.004%
SAMSUNG SDS ORD SHS	0.002%
SAMSUNG SECURITIES	0.001%
SAN DIEGO GAS & ELECTRIC CO 3% 20210815	0.001%
SANCHEZ ENERGY CORP 6.125% 20230115	0.002%
SANCHEZ ENERGY CORP 7.75% 20210615	0.001%
SANDFIRE RESOURCES NL	0.000%
SANDS CHINA LTD	0.013%
SANDVIK AB	0.010%
SANKYO	0.000%
SANOFI	0.018%
SANOFI-AVENTIS SA 0.5% 20270113	0.001%
SANOFI-AVENTIS SA 0.625% 20240405	0.001%
SANOFI-AVENTIS SA 0.875% 20210922	0.001%
SANOFI-AVENTIS SA 1.125% 20220310	0.002%
SANOFI-AVENTIS SA 1.125% 20280405	0.001%
SANOFI-AVENTIS SA 1.5% 20250922	0.002%
SANOFI-AVENTIS SA 1.75% 20260910	0.004%
SANOFI-AVENTIS SA 1.875% 20200904	0.002%

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Asset Name	Weight
SANOFI-AVENTIS SA 2.5% 20231114	0.003%
SANOFI-AVENTIS SA 4% 20210329	0.007%
SANOFI-AVENTIS SA 4.125% 20191011	0.001%
SANTANDER CONSUMER FINANCE SA 0.75% 20190403	0.002%
SANTANDER CONSUMER FINANCE SA 0.875% 20220124	0.002%
SANTANDER CONSUMER FINANCE SA 0.9% 20200218	0.003%
SANTANDER CONSUMER FINANCE SA 1% 20210526	0.002%
SANTANDER CONSUMER FINANCE SA 1.5% 20201112	0.002%
SANTANDER INTERNATIONAL DEBT SA UNIPERSONAL 1.375% 20210303	0.002%
SANTANDER INTERNATIONAL DEBT SA UNIPERSONAL 1.375% 20221214	0.002%
SANTANDER INTERNATIONAL DEBT SA UNIPERSONAL 4% 20200124	0.003%
SANTANDER ISSUANCES SA UNIPERSONAL 2.5% 20250318	0.003%
SANTANDER ISSUANCES SA UNIPERSONAL 3.125% 20270119	0.002%
SANTANDER ISSUANCES SA UNIPERSONAL 3.25% 20260404	0.003%
SANTANDER UK GROUP HOLDINGS PLC 1.125% 20230908	0.002%
SANTANDER UK GROUP HOLDINGS PLC 2.875% 20201016	0.003%
SANTANDER UK GROUP HOLDINGS PLC 2.875% 20210805	0.005%
SANTANDER UK GROUP HOLDINGS PLC 3.125% 20210108	0.003%
SANTEN PHARMACEUTICAL	0.001%
SANTOS LIMITED	0.367%
SAP SE	0.013%
SAPURA ENERGY BHD	0.001%
SAPUTO INC	0.001%
SARACEN MINERAL HOLDINGS LIMITED	0.001%
SASOL	0.006%
SATS LTD	0.001%
SBA COMMUNICATIONS	0.010%
SBA COMMUNICATIONS CORP 4.875% 20220715	0.002%
SBA COMMUNICATIONS REIT CORP 4.875% 20240901	0.003%
SBERBANK OF RUSSIA	0.008%
SBI HOLDINGS	0.000%
SCA PROPERTY GROUP	-0.029%
SCANA CORP 4.75% 20210515	0.001%
SCANA CORP NEW	0.015%
SCENTRE GROUP	-0.355%
SCHAEFFLER AG	0.000%
SCHAEFFLER FINANCE BV 4.75% 20230515	0.000%
SCHEIN HENRY INC	0.005%
SCHIBSTED ASA	0.000%
SCHIBSTED ASA	0.000%
SCHINDLER HOLDING PC	0.012%
SCHINDLER HOLDING R	0.000%
SCHLUMBERGER LTD	0.013%
SCHNEIDER ELECTRIC	0.010%
SCHNEIDER ELECTRIC SA 0.25% 20240909	0.002%

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Asset Name	Weight
SCHNEIDER ELECTRIC SA 0.875% 20250311	0.001%
SCHNEIDER ELECTRIC SA 1.5% 20230908	0.002%
SCHNEIDER ELECTRIC SA 2.5% 20210906	0.002%
SCHNEIDER ELECTRIC SA 3.5% 20190122	0.001%
SCHNEIDER ELECTRIC SA 3.625% 20200720	0.001%
SCHRODERS	0.000%
SCHWAB CHARLES CORP NEW	0.008%
SCIENTIFIC GAMES INTERNATIONAL INC 10% 20221201	0.006%
SCIENTIFIC GAMES INTERNATIONAL INC 7% 20220101	0.005%
SCOR SE	0.001%
SCRIPPS NETWORKS INTERACT INC	0.000%
SCRIPPS NETWORKS INTERACTIVE INC 2.75% 20191115	0.002%
SCRIPPS NETWORKS INTERACTIVE INC 2.8% 20200615	0.002%
SCRIPPS NETWORKS INTERACTIVE INC 3.5% 20220615	0.001%
SEAGATE HDD CAYMAN 3.75% 20181115	0.002%
SEAGATE HDD CAYMAN 4.25% 20220301	0.002%
SEAGATE TECHNOLOGY PLC	0.000%
SEALED AIR CORP 4.875% 20221201	0.001%
SEALED AIR CORP 5.125% 20241201	0.001%
SEALED AIR CORP 5.25% 20230401	0.001%
SEALED AIR CORP 5.5% 20250915	0.001%
SEALED AIR CORP 6.5% 20201201	0.001%
SEALED AIR CORP NEW	0.000%
SEATTLE GENETICS INC	0.000%
SEB SA	0.000%
SECOM	0.015%
SECURITAS AB SER B	0.000%
SEEK LIMITED	0.003%
SEGA SAMMY HOLDINGS	0.000%
SEGRO	0.001%
SEI INVESTMENTS CO	0.001%
SEIBU HOLDINGS	0.000%
SEIKO EPSON	0.001%
SEKISUI CHEMICAL	0.001%
SEKISUI HOUSE	0.001%
SELECT INCOME REIT 3.6% 20200201	0.001%
SELECT INCOME REIT 4.15% 20220201	0.001%
Sell AUD Buy GBP on 06/11/2017 with ANZ704	0.080%
Sell AUD Buy JPY on 06/11/2017 with ANZ704	-0.020%
Sell AUD Buy JPY on 06/11/2017 with JPM704	-0.002%
Sell AUD Buy USD on 06/11/2017 with JPM704	0.014%
SEMBCORP INDUSTRIES LT	0.001%
SEMBCORP MARINE LTD	0.000%
SEMEN INDONESIA	0.001%
SEMICONDUCTOR MANUFACT	0.001%

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Asset Name	Weight
SEMIRARA MINING AND POWER CORP	0.000%
SEMPRA ENERGY	0.062%
SEMPRA ENERGY 1.625% 20191007	0.002%
SEMPRA ENERGY 2.4% 20200315	0.002%
SEMPRA ENERGY 2.85% 20201115	0.001%
SEMPRA ENERGY 9.8% 20190215	0.002%
SENIOR HOUSING PROPERTIES TRUST 3.25% 20190501	0.001%
SENIOR HOUSING PROPERTIES TRUST 6.75% 20211215	0.001%
SENSATA TECHNOLOGIES BV 4.875% 20231015	0.001%
SENSATA TECHNOLOGIES BV 5% 20251001	0.001%
SENSATA TECHNOLOGIES BV 5.625% 20241101	0.001%
SENSATA TECHNOLOGIES HLDG BV A	0.001%
SENSATA TECHNOLOGIES UK FINANCING CO PLC 6.25% 20260215	0.002%
SERBIA, REPUBLIC OF (GOVERNMENT) 4.875% 20200225	0.008%
SERBIA, REPUBLIC OF (GOVERNMENT) 5.875% 20181203	0.006%
SERBIA, REPUBLIC OF (GOVERNMENT) 7.25% 20210928	0.012%
SERVICE CORP INTERNATIONAL 5.375% 20220115	0.001%
SERVICE CORP INTERNATIONAL 5.375% 20240515	0.002%
SERVICEMASTER CO 5.125% 20241115	0.002%
SERVICENOW INC	0.012%
SES SA	0.002%
SESI LLC 7.125% 20211215	0.002%
SESI LLC 7.75% 20240915	0.001%
SEVEN & I HOLDINGS	0.014%
SEVEN BANK	0.000%
SEVEN GENERATIONS ENERGY LTD	0.000%
SEVEN GENERATIONS ENERGY LTD 6.75% 20230501	0.001%
SEVEN GENERATIONS ENERGY LTD 6.875% 20230630	0.001%
SEVEN GENERATIONS ENERGY LTD 8.25% 20200515	0.000%
SEVEN GROUP HOLDINGS LIMITED	0.001%
SEVEN WEST MEDIA	0.074%
SEVERN TRENT	0.001%
SGS SA	0.013%
SH CHLOR-ALKAI CHEM -B	0.000%
SH ELECTRIC APPLIANCES -B	0.000%
SH HAIXIN GROUP -B	0.000%
SH JINJIANG INTL HOTEL -B	0.000%
SH JINQIAO EXP PROCESS -B	0.000%
SH LUJIAZUI FINANCE -B	0.001%
SH WAI GAOQIAO FREE -B	0.000%
SHANDONG CHENMING PAPE	0.000%
SHANDONG CHENMING PAPE -B	0.000%
SHANDONG WEIGAO GROUP	0.001%
SHANGHAI BAILIAN GROUP CO LTD	0.000%
SHANGHAI BAOSIGHT S/W -B	0.000%

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Asset Name	Weight
SHANGHAI ELECTRIC GROU	0.001%
SHANGHAI FOSUN PHARMACEUTICAL (GROUP)	0.001%
SHANGHAI HUAYI GROUP CO LTD	0.000%
SHANGHAI INDUSTRIAL HL	0.001%
SHANGHAI JIN JIANG INTL IND -B	0.000%
SHANGHAI PHARMACEUTICALS HOLDING	0.001%
SHANGHAI SHIBEI HI-TECH CO LTD-B	0.000%
SHANGHAI ZHENHUA HEAVY	0.000%
SHANGRI-LA ASIA	0.001%
SHARP	0.000%
SHAW COMMUNICATIONS INC B	0.001%
SHELL INTERNATIONAL FINANCE BV 0.375% 20250215	0.001%
SHELL INTERNATIONAL FINANCE BV 0.75% 20240512	0.002%
SHELL INTERNATIONAL FINANCE BV 0.75% 20280815	0.002%
SHELL INTERNATIONAL FINANCE BV 1% 20220406	0.003%
SHELL INTERNATIONAL FINANCE BV 1.25% 20220315	0.002%
SHELL INTERNATIONAL FINANCE BV 1.25% 20280512	0.001%
SHELL INTERNATIONAL FINANCE BV 1.375% 20190510	0.006%
SHELL INTERNATIONAL FINANCE BV 1.375% 20190912	0.003%
SHELL INTERNATIONAL FINANCE BV 1.625% 20181110	0.004%
SHELL INTERNATIONAL FINANCE BV 1.625% 20210324	0.001%
SHELL INTERNATIONAL FINANCE BV 1.625% 20270120	0.003%
SHELL INTERNATIONAL FINANCE BV 1.75% 20210912	0.003%
SHELL INTERNATIONAL FINANCE BV 1.875% 20210510	0.005%
SHELL INTERNATIONAL FINANCE BV 1.875% 20250915	0.002%
SHELL INTERNATIONAL FINANCE BV 2% 20181115	0.004%
SHELL INTERNATIONAL FINANCE BV 2.125% 20200511	0.007%
SHELL INTERNATIONAL FINANCE BV 2.25% 20201110	0.004%
SHELL INTERNATIONAL FINANCE BV 2.375% 20220821	0.003%
SHELL INTERNATIONAL FINANCE BV 2.5% 20260324	0.002%
SHELL INTERNATIONAL FINANCE BV 4.3% 20190922	0.007%
SHELL INTERNATIONAL FINANCE BV 4.375% 20180514	0.000%
SHELL INTERNATIONAL FINANCE BV 4.375% 20200325	0.004%
SHENZHEN EXPRESSWAY CO	0.000%
SHENZHEN INTERNATIONAL	0.001%
SHENZHEN INVESTMENT LT	0.001%
SHENZHOU INTL GROUP HL	0.002%
SHERWIN WILLIAMS CO	0.008%
SHERWIN-WILLIAMS CO 2.25% 20200515	0.005%
SHERWIN-WILLIAMS CO 2.75% 20220601	0.004%
SHERWIN-WILLIAMS CO 4.2% 20220115	0.001%
SHIMADZU	0.000%
SHIMANO	0.001%
SHIMAO PROPERTY HLDGS	0.001%
SHIMIZU	0.001%

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Asset Name	Weight
SHIN KONG FINANCIAL HL	0.001%
SHIN-ETSU CHEMICAL	0.012%
SHINHAN BANK 3.5% 20210317	0.001%
SHINHAN BANK 3.875% 20261207	0.002%
SHINHAN FIN GP CO.	0.015%
SHINSEGAE CO (NEW)	0.001%
SHINSEI BANK	0.000%
SHIONOGI	0.015%
SHIRE ACQUISITIONS INVESTMENTS IRELAND DAC 1.9% 20190923	0.011%
SHIRE ACQUISITIONS INVESTMENTS IRELAND DAC 2.4% 20210923	0.011%
SHIRE PHARMA GROUP	0.017%
SHISEIDO	0.006%
SHOPIFY INC	0.001%
SHOPPING CENTRES AUSTRALASIA PROPERTY GROUP RE LTD 3.75% 20210420	0.022%
SHOPPING CENTRES AUSTRALASIA PROPERTY GROUP RE LTD 3.9% 20240607	0.003%
SHOUGANG FUSHAN RESOURCES GP LTD	0.000%
SHOWA SHELL SEKIYU	0.000%
SHREE CEMENTS LTD	0.001%
SHRIRAM TRANSPORT	0.001%
SHUI ON LAND LTD	0.000%
SHUN TAK HOLDINGS	0.000%
SIA ENGINEERING CO. LT	0.000%
SIAM CEMENT CO THE (A	0.002%
SIAM CEMENT CO. THE (	0.014%
SIAM CITY CEMENT CO.	0.001%
SIAM CITY CEMENT CO. (	0.008%
SIAM COMMERCIAL BANK (	0.008%
SIAM COMMERCIAL BANK L	0.009%
SICHUAN EXPRESSWAY CO	0.000%
SIEMENS	0.018%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.5% 20200310	0.002%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.75% 20210312	0.003%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 2.875% 20280310	0.002%
SIEMENS GAMESA RENEWABLE ENERGY	0.000%
SIEMENS INDIA LTD	0.001%
SIGMA HEALTHCARE LIMITED	0.000%
SIGNATURE BK NEW YORK N Y	0.001%
SIGNET JEWELERS LIMITED	0.000%
Sihuan Pharmaceutical Holdings Group	0.001%
SIKA SA	0.010%
SILICONWARE PREC. IND.	0.002%
SIME DARBY BHD	0.003%
SIMON DEBARTOLO GROUP LP 2.2% 20190201	0.002%
SIMON DEBARTOLO GROUP LP 2.35% 20220130	0.002%
SIMON DEBARTOLO GROUP LP 2.5% 20200901	0.002%

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Asset Name	Weight
SIMON DEBARTOLO GROUP LP 2.5% 20210715	0.002%
SIMON DEBARTOLO GROUP LP 2.625% 20220615	0.002%
SIMON DEBARTOLO GROUP LP 3.375% 20220315	0.002%
SIMON DEBARTOLO GROUP LP 4.125% 20211201	0.002%
SIMON DEBARTOLO GROUP LP 4.375% 20210301	0.003%
SIMON PPTY GROUP INC NEW	0.012%
SIMS METAL MANAGEMENT LIMITED	0.001%
SINA CORP	0.003%
SINCLAIR TELEVISION GROUP INC 5.125% 20270215	0.001%
SINCLAIR TELEVISION GROUP INC 5.375% 20210401	0.001%
SINCLAIR TELEVISION GROUP INC 5.625% 20240801	0.001%
SINCLAIR TELEVISION GROUP INC 6.125% 20221001	0.001%
SINGAPORE AIRLINES	0.002%
SINGAPORE EXCHANGE LTD	0.002%
SINGAPORE POST LTD	0.001%
SINGAPORE PRESS HLDGS.	0.002%
SINGAPORE TECHNOLOGIES	0.002%
SINGAPORE TELECOMMUNICATIONS	0.018%
SINO BIOPHARMACEUTICAL	0.002%
SINO LAND CO.	0.003%
SINO OCEAN GROUP HOLDING	0.001%
SINOCHEM OVERSEAS CAPITAL CO LTD 4.5% 20201112	0.003%
SINOFERT HOLDINGS LIM I	0.000%
SINOPAC FINANCIAL HOLD	0.001%
SINOPEC ENGINEERING GROUP	0.001%
SINOPEC GROUP OVERSEAS DEVELOPMENT (2012) LTD 3.9% 20220517	0.006%
SINOPEC GROUP OVERSEAS DEVELOPMENT (2012) LTD 4.875% 20420517	0.003%
SINOPEC GROUP OVERSEAS DEVELOPMENT 2013 LTD 4.375% 20231017	0.004%
SINOPEC GROUP OVERSEAS DEVELOPMENT 2014 LTD 4.375% 20240410	0.002%
SINOPEC GROUP OVERSEAS DEVELOPMENT 2015 LTD 2.5% 20200428	0.012%
SINOPEC GROUP OVERSEAS DEVELOPMENT 2015 LTD 3.25% 20250428	0.004%
SINOPEC GROUP OVERSEAS DEVELOPMENT 2016 LTD 2.125% 20190503	0.001%
SINOPEC OILFIELD SERVICE CORPORATIO	0.000%
SINOPEC SHANGHAI PETRO	0.001%
SINOPHARM GROUP CO LTD	0.002%
SINOTRANS LTD.	0.000%
SINOTRUK (HONG KONG) L	0.000%
SIRIUS XM HOLDINGS INC	0.001%
SIRIUS XM RADIO INC 3.875% 20220801	0.002%
SIRIUS XM RADIO INC 4.625% 20230515	0.001%
SIRIUS XM RADIO INC 5% 20270801	0.003%
SIRIUS XM RADIO INC 5.375% 20250415	0.003%
SIRIUS XM RADIO INC 5.375% 20260715	0.002%
SIRIUS XM RADIO INC 6% 20240715	0.004%
SIRTEX MEDICAL LIMITED	0.000%

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Asset Name	Weight
SIX FLAGS ENTERTAINMENT CORP 4.875% 20240731	0.002%
SIX FLAGS ENTERTAINMENT CORP 5.5% 20270415	0.001%
SJM HOLDINGS LTD	0.001%
SK HOLDINGS CO LTD	0.004%
SK HYNIX INC	0.029%
SK INNOVATION CO LTD	0.005%
SK NETWORKS CO.LTD.	0.000%
SK TELECOM CORPORATI	0.002%
SKAND ENSKILDA BKN	0.008%
SKANDINAVISKA ENSKILDA BANKEN AB 0.3% 20220217	0.000%
SKANDINAVISKA ENSKILDA BANKEN AB 0.75% 20210824	0.002%
SKANDINAVISKA ENSKILDA BANKEN AB 1.5% 20190913	0.003%
SKANDINAVISKA ENSKILDA BANKEN AB 1.875% 20191114	0.002%
SKANDINAVISKA ENSKILDA BANKEN AB 1.875% 20210913	0.003%
SKANDINAVISKA ENSKILDA BANKEN AB 2% 20190318	0.001%
SKANDINAVISKA ENSKILDA BANKEN AB 2% 20210219	0.002%
SKANDINAVISKA ENSKILDA BANKEN AB 2.3% 20200311	0.002%
SKANDINAVISKA ENSKILDA BANKEN AB 2.625% 20210315	0.004%
SKANDINAVISKA ENSKILDA BANKEN AB 2.8% 20220311	0.002%
SKANSKA AB SER. B	0.001%
SKC LTD	0.000%
SKF AB SER. B	0.001%
SKY CITY ENTERTAINMENT GROUP LIMITED	0.000%
SKY PLC	0.011%
SKYWORKS SOLUTIONS INC	0.010%
SL GREEN RLTY	0.000%
SLOVAK REPUBLIC (GOVERNMENT) 4.375% 20220521	0.008%
SM INVEST CORP	0.018%
SM PRIME HLDGS. INC.	0.003%
SMARTCENTRES REAL ESTATE INVESTMENT	0.000%
SMC	0.002%
SMITH & NEPHEW	0.015%
SMITH A O	0.000%
SMITHS GROUP	0.001%
SMUCKER J M CO	0.006%
SNAM RETE GAS SPA 0.875% 20261025	0.002%
SNAM RETE GAS SPA 1.25% 20250125	0.000%
SNAM RETE GAS SPA 1.375% 20231119	0.002%
SNAM RETE GAS SPA 1.5% 20230421	0.001%
SNAM RETE GAS SPA 3.5% 20200213	0.001%
SNAM RETE GAS SPA 5% 20190118	0.002%
SNAM RETE GAS SPA 5.25% 20220919	0.002%
SNAM SPA	0.011%
SNAP ON INC	0.000%
SNC-LAVALIN GROUP INC	0.001%

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Asset Name	Weight
SOCIETE DES AUTOROUTES PARIS RHIN RHONE SA 1.125% 20260109	0.002%
SOCIETE DES AUTOROUTES PARIS RHIN RHONE SA 1.5% 20240115	0.002%
SOCIETE DES AUTOROUTES PARIS RHIN RHONE SA 1.625% 20320113	0.001%
SOCIETE DES AUTOROUTES PARIS RHIN RHONE SA 1.875% 20250115	0.001%
SOCIETE DES AUTOROUTES PARIS RHIN RHONE SA 1.875% 20310106	0.001%
SOCIETE DES AUTOROUTES PARIS RHIN RHONE SA 2.25% 20200116	0.001%
SOCIETE DES AUTOROUTES PARIS RHIN RHONE SA 4.875% 20190121	0.001%
SOCIETE GENERALE	0.009%
SOCIETE GENERALE 0.125% 20211005	0.001%
SOCIETE GENERALE 0.75% 20201125	0.001%
SOCIETE GENERALE 0.75% 20210219	0.002%
SOCIETE GENERALE 0.75% 20230526	0.002%
SOCIETE GENERALE 1% 20220401	0.001%
SOCIETE GENERALE 2.25% 20200123	0.002%
SOCIETE GENERALE 2.625% 20181001	0.002%
SOCIETE GENERALE 2.625% 20250227	0.002%
SOCIETE GENERALE 4% 20230607	0.002%
SOCIETE GENERALE 4.25% 20220713	0.003%
SOCIETE GENERALE 4.75% 20210302	0.002%
SOCIETE GENERALE 6.125% 20180820	0.000%
SODEXO	0.001%
SOFTBANK CORP 4.5% 20200415	0.006%
SOFTBANK GROUP CORP	0.020%
SOHGO SECURITY SERVICES	0.000%
SOHO CHINA LIMITED	0.000%
S-OIL CORPORATION	0.002%
SOLERA LLC 10.5% 20240301	0.005%
SOLVAY	0.001%
SOMPO HOLDINGS INC	0.006%
SONIC HEALTHCARE LIMITED	0.005%
SONOVA N	0.001%
SONY	0.015%
SONY FINANCIAL HOLDINGS	0.000%
SOUTH AFRICA, REPUBLIC OF (GOVERNMENT) 4.3% 20281012	0.003%
SOUTH AFRICA, REPUBLIC OF (GOVERNMENT) 4.665% 20240117	0.006%
SOUTH AFRICA, REPUBLIC OF (GOVERNMENT) 4.875% 20260414	0.005%
SOUTH AFRICA, REPUBLIC OF (GOVERNMENT) 5% 20461012	0.004%
SOUTH AFRICA, REPUBLIC OF (GOVERNMENT) 5.375% 20440724	0.004%
SOUTH AFRICA, REPUBLIC OF (GOVERNMENT) 5.5% 20200309	0.008%
SOUTH AFRICA, REPUBLIC OF (GOVERNMENT) 5.875% 20220530	0.005%
SOUTH AFRICA, REPUBLIC OF (GOVERNMENT) 5.875% 20250916	0.008%
SOUTH AFRICA, REPUBLIC OF (GOVERNMENT) 6.875% 20190527	0.008%
SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHORITY 1.5% 20220922	0.008%
SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHORITY 2.25% 20240815	0.007%
SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHORITY 2.75% 20250416	0.017%

Asset Name	Weight
SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHORITY 3% 20260720	0.014%
SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHORITY 3% 20270920	0.009%
SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHORITY 4.25% 20231120	0.011%
SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHORITY 4.75% 20190806	0.015%
SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHORITY 5% 20210520	0.029%
SOUTH CAROLINA ELECTRIC & GAS CO 6.5% 20181101	0.001%
SOUTH32 LIMITED	0.261%
SOUTHERN CALIFORNIA EDISON CO 1.845% 20220201	0.001%
SOUTHERN CALIFORNIA EDISON CO 2.4% 20220201	0.001%
SOUTHERN CALIFORNIA EDISON CO 3.875% 20210601	0.002%
SOUTHERN CO	0.114%
SOUTHERN CO 1.85% 20190701	0.003%
SOUTHERN CO 2.15% 20190901	0.001%
SOUTHERN CO 2.35% 20210701	0.005%
SOUTHERN CO 2.45% 20180901	0.002%
SOUTHERN CO 2.75% 20200615	0.002%
SOUTHERN CO 5.5% 20570315	0.002%
SOUTHERN COPPER CORP 5.375% 20200416	0.001%
SOUTHERN CROSS MEDIA GROUP LIMITED	0.000%
SOUTHERN NATURAL GAS CO 4.4% 20210615	0.001%
SOUTHERN POWER CO 1.95% 20191215	0.002%
SOUTHERN POWER CO 2.375% 20200601	0.001%
SOUTHERN POWER CO 2.5% 20211215	0.001%
SOUTHWEST AIRLINES CO 2.65% 20201105	0.002%
SOUTHWEST AIRLINES CO 2.75% 20191106	0.001%
SOUTHWEST AIRLS CO	-0.002%
SOUTHWESTERN ELECTRIC POWER CO 6.45% 20190115	0.001%
SOUTHWESTERN ENERGY CO 4.05% 20200123	0.002%
SOUTHWESTERN ENERGY CO 4.1% 20220315	0.002%
SOUTHWESTERN ENERGY CO 4.95% 20250123	0.002%
SOVEREIGN BANCORP INC 2.65% 20200417	0.003%
SOVEREIGN BANCORP INC 2.7% 20190524	0.003%
SOVEREIGN BANCORP INC 3.7% 20220328	0.005%
SPARK INFRASTRUCTURE GROUP	0.002%
SPARK NEW ZEALAND	0.000%
SPARK NEW ZEALAND	0.000%
SPDR S AND P/ASX 200 FUND ETF (DRIP EX DATE 28/09/2017)	0.040%
SPECTRA ENERGY PARTNERS LP 2.95% 20180925	0.002%
SPEEDCAST INTERNATIONAL LIMITED	0.000%
SPI (AUSTRALIA) ASSETS PTY LTD 3.75% 20230628	0.006%
SPI (AUSTRALIA) ASSETS PTY LTD 5.5% 20210312	0.011%
SPI ELECTRICITY & GAS AUSTRALIA HOLDINGS PTY LTD 4.4% 20270816	0.005%
SPI ELECTRICITY & GAS AUSTRALIA HOLDINGS PTY LTD 5.25% 20200214	0.072%
SPI ELECTRICITY & GAS AUSTRALIA HOLDINGS PTY LTD 5.75% 20220628	0.028%
SPI ELECTRICITY & GAS AUSTRALIA HOLDINGS PTY LTD 7.5% 20210401	0.004%

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Asset Name	Weight
SPIRIT AEROSYSTEMS INC 5.25% 20220315	0.001%
SPLUNK INC	0.001%
SPRINGLEAF FINANCE CORP 5.25% 20191215	0.002%
SPRINGLEAF FINANCE CORP 6.125% 20220515	0.003%
SPRINGLEAF FINANCE CORP 6.9% 20171215	0.000%
SPRINGLEAF FINANCE CORP 7.75% 20211001	0.002%
SPRINGLEAF FINANCE CORP 8.25% 20201215	0.003%
SPRINT CORP	0.001%
SPRINT CORP 7.125% 20240615	0.006%
SPRINT CORP 7.25% 20210915	0.006%
SPRINT CORP 7.625% 20250215	0.004%
SPRINT CORP 7.875% 20230915	0.011%
SPRINT NEXTEL CORP 11.5% 20211115	0.003%
SPRINT NEXTEL CORP 6% 20221115	0.006%
SPRINT NEXTEL CORP 7% 20200301	0.002%
SPRINT NEXTEL CORP 7% 20200815	0.004%
SPRINT NEXTEL CORP 9% 20181115	0.006%
SRI LANKA, DEMOCRATIC SOCIALIST REPUBLIC OF (GOVERNMENT) 5.875% 20220725	0.006%
SRI LANKA, DEMOCRATIC SOCIALIST REPUBLIC OF (GOVERNMENT) 6% 20190114	0.006%
SRI LANKA, DEMOCRATIC SOCIALIST REPUBLIC OF (GOVERNMENT) 6.25% 20201004	0.005%
SRI LANKA, DEMOCRATIC SOCIALIST REPUBLIC OF (GOVERNMENT) 6.25% 20210727	0.006%
SRI LANKA, DEMOCRATIC SOCIALIST REPUBLIC OF (GOVERNMENT) 6.825% 20260718	0.005%
SRI LANKA, DEMOCRATIC SOCIALIST REPUBLIC OF (GOVERNMENT) 6.85% 20251103	0.012%
SS&C TECHNOLOGIES HLDGS INC	0.001%
SSE PLC	0.009%
ST BARBARA MINES LIMITED	0.001%
ST MARY LAND & EXPLORATION CO 5% 20240115	0.001%
ST MARY LAND & EXPLORATION CO 5.625% 20250601	0.001%
ST MARY LAND & EXPLORATION CO 6.125% 20221115	0.001%
ST MARY LAND & EXPLORATION CO 6.75% 20260915	0.001%
ST.JAMES'S PLACE	0.001%
STADSHYPOTEK AB 4.25% 20171010	0.001%
STANDARD BANK GP	0.009%
STANDARD CHARTERED	0.010%
STANDARD CHARTERED PLC 1.625% 20181120	0.002%
STANDARD CHARTERED PLC 1.625% 20210613	0.002%
STANDARD CHARTERED PLC 3.125% 20241119	0.001%
STANDARD CHARTERED PLC 3.625% 20221123	0.002%
STANDARD CHARTERED PLC 4.125% 20190118	0.002%
STANFORD UNIVERSITY 4.75% 20190501	0.001%
STANLEY BLACK & DECKER INC	0.011%
STANLEY ELECTRIC	0.000%
STANLEY WORKS 1.622% 20181117	0.001%
STANLEY WORKS 2.451% 20181117	0.002%
STANLEY WORKS 3.4% 20211201	0.001%

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Asset Name	Weight
STANLEY WORKS 5.75% 20531215	0.001%
STARBUCKS CORP	0.013%
STARBUCKS CORP 2% 20181205	0.001%
STARBUCKS CORP 2.1% 20210204	0.002%
STARBUCKS CORP 2.7% 20220615	0.002%
STARHUB LTD	0.001%
START TODAY	0.001%
STATE BK OF INDIA	0.003%
STATE GRID OVERSEAS INVESTMENT (2013) LTD 3.125% 20230522	0.003%
STATE GRID OVERSEAS INVESTMENT 2014 LTD 2.75% 20190507	0.003%
STATE GRID OVERSEAS INVESTMENT 2014 LTD 4.125% 20240507	0.005%
STATE OIL CO OF AZERBAIJAN REPUBLIC 4.75% 20230313	0.005%
STATE STR CORP	0.007%
STATE STREET BANK AND TRUST CO 5.25% 20181015	0.001%
STATE STREET CORP 1.95% 20210519	0.002%
STATE STREET CORP 2.55% 20200818	0.004%
STATE STREET CORP 2.653% 20230515	0.002%
STATE STREET CORP 4.375% 20210307	0.003%
STATOIL	0.009%
STATOIL ASA 0.75% 20261109	0.000%
STATOIL ASA 0.875% 20230217	0.002%
STATOIL ASA 1.25% 20270217	0.002%
STATOIL ASA 1.625% 20350217	0.002%
STATOIL ASA 1.625% 20361109	0.001%
STATOIL ASA 2% 20200910	0.002%
STATOIL ASA 2.875% 20250910	0.002%
STATOIL ASA 5.625% 20210311	0.002%
STD LIFE ABERDEEN	0.011%
STEADFAST GROUP LIMITED	0.001%
STEEL AUTHOR INDIA	0.000%
STEEL DYNAMICS INC	0.001%
STEEL DYNAMICS INC 5% 20261215	0.001%
STEEL DYNAMICS INC 5.125% 20211001	0.001%
STEEL DYNAMICS INC 5.25% 20230415	0.001%
STEEL DYNAMICS INC 5.5% 20241001	0.001%
STEINHOFF INTL HLD NV	0.006%
STERICYCLE INC	0.000%
STIFEL FINANCIAL CORP 3.5% 20201201	0.001%
STMICROELECTRONICS	0.007%
STOCKLAND TRUST GROUP	0.087%
STOCKLAND TRUST MANAGEMENT LTD 4.5% 20221123	0.002%
STOCKLAND TRUST MANAGEMENT LTD 5.5% 20190906	0.003%
STOCKLAND TRUST MANAGEMENT LTD 8.25% 20201125	0.002%
STORA ENSO OYJ (FIM10)	0.001%
STORE CAPITAL CORP	0.003%

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Asset Name	Weight
STRAUMANN HOLDING RS	0.001%
STRYKER CORP	0.007%
STRYKER CORP 1.8% 20190115	0.002%
STRYKER CORP 2% 20190308	0.002%
STRYKER CORP 2.625% 20210315	0.002%
STRYKER CORP 4.375% 20200115	0.002%
SUBARU CORP	0.008%
SUBURBAN PROPANE PARTNERS LP 5.5% 20240601	0.001%
SUEZ	0.001%
SUEZ ENVIRONNEMENT SA 1% 20250403	0.001%
SUEZ ENVIRONNEMENT SA 1.25% 20280519	0.001%
SUEZ ENVIRONNEMENT SA 1.5% 20290403	0.001%
SUEZ ENVIRONNEMENT SA 1.75% 20250910	0.001%
SUEZ ENVIRONNEMENT SA 2.75% 20231009	0.002%
SUEZ ENVIRONNEMENT SA 4.078% 20210517	0.001%
SUEZ ENVIRONNEMENT SA 4.125% 20220624	0.001%
SUEZ ENVIRONNEMENT SA 5.5% 20240722	0.000%
SUEZ ENVIRONNEMENT SA 6.25% 20190408	0.001%
SUMITOMO CHEMICAL	0.001%
SUMITOMO CORP	0.014%
SUMITOMO DAINIPPON PHARMA CO LTD	0.000%
SUMITOMO ELECTRIC IND.	0.011%
SUMITOMO HEAVY IND.	0.001%
SUMITOMO METAL MINING	0.001%
SUMITOMO MITSUI BANKING CORP 1% 20220119	0.002%
SUMITOMO MITSUI BANKING CORP 1.762% 20181019	0.002%
SUMITOMO MITSUI BANKING CORP 1.966% 20190111	0.002%
SUMITOMO MITSUI BANKING CORP 2.05% 20190118	0.002%
SUMITOMO MITSUI BANKING CORP 2.25% 20190711	0.003%
SUMITOMO MITSUI BANKING CORP 2.25% 20201216	0.001%
SUMITOMO MITSUI BANKING CORP 2.45% 20190110	0.003%
SUMITOMO MITSUI BANKING CORP 2.45% 20200116	0.006%
SUMITOMO MITSUI BANKING CORP 2.45% 20201020	0.002%
SUMITOMO MITSUI BANKING CORP 2.65% 20200723	0.003%
SUMITOMO MITSUI BANKING CORP 2.75% 20230724	0.001%
SUMITOMO MITSUI BANKING CORP 3.2% 20220718	0.003%
SUMITOMO MITSUI BANKING CORP 4% 20201109	0.001%
SUMITOMO MITSUI FINANCIAL GROUP	0.014%
SUMITOMO MITSUI FINANCIAL GROUP INC 0.606% 20220118	0.001%
SUMITOMO MITSUI FINANCIAL GROUP INC 1.413% 20270614	0.001%
SUMITOMO MITSUI FINANCIAL GROUP INC 1.546% 20260615	0.003%
SUMITOMO MITSUI FINANCIAL GROUP INC 2.058% 20210714	0.006%
SUMITOMO MITSUI FINANCIAL GROUP INC 2.442% 20211019	0.005%
SUMITOMO MITSUI FINANCIAL GROUP INC 2.784% 20220712	0.007%
SUMITOMO MITSUI FINANCIAL GROUP INC 2.846% 20220111	0.002%

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Asset Name	Weight
SUMITOMO MITSUI FINANCIAL GROUP INC 2.934% 20210309	0.006%
SUMITOMO MITSUI TRUST HOLDINGS	0.012%
SUMITOMO REALTY & DEVELOPMENT	0.018%
SUMITOMO RUBBER IND.	0.000%
SUN ART RETAIL GROUP LTD	0.001%
SUN GROUP FINANCE PTY LTD 3.75% 20231012	0.007%
SUN GROUP FINANCE PTY LTD 4.9% 20211208	0.006%
SUN HUNG KAI PROPRTIE	0.012%
SUN LIFE FINL INC	0.008%
SUN PHARMACEUTICAL	0.004%
SUN TV NETWORK LTD	0.000%
SUNAC CHINA HOLDINGS ORD SHS	0.004%
SUNCOR ENERGY INC 9.25% 20211015	0.001%
SUNCOR ENERGY INC NEW	0.018%
SUNCORP GROUP LIMITED	0.290%
SUNCORP-METWAY LTD 3.25% 20260824	0.061%
SUNCORP-METWAY LTD 3.5% 20201020	0.039%
SUNCORP-METWAY LTD 3.5% 20210412	0.000%
SUNCORP-METWAY LTD 3.75% 20191105	0.011%
SUNCORP-METWAY LTD 4% 20171109	0.006%
SUNDRUG	0.000%
SUNNY OPTICAL TECHNOLO	0.004%
SUNOCO LOGISTICS PARTNERS OPERATIONS LP 4.4% 20210401	0.002%
SUNOCO LOGISTICS PARTNERS OPERATIONS LP 4.65% 20220215	0.001%
SUNTEC REAL ESTATE INV	0.002%
SUNTORY BEVERAGE & FOOD LTD	0.001%
SUNTRUST BANK 2.25% 20200131	0.003%
SUNTRUST BANK 2.45% 20220801	0.003%
SUNTRUST BANKS INC 2.35% 20181101	0.002%
SUNTRUST BANKS INC 2.5% 20190501	0.002%
SUNTRUST BANKS INC 2.7% 20220127	0.003%
SUNTRUST BANKS INC 2.9% 20210303	0.003%
SUNTRUST BKS INC	0.012%
SUPER RETAIL GROUP LIMITED	0.001%
SURUGA BANK	0.000%
SURYA CITRA MEDIA TBK	0.000%
SUSSER PETROLEUM PARTNERS LP 5.5% 20200801	0.002%
SUSSER PETROLEUM PARTNERS LP 6.25% 20210415	0.002%
SUSSER PETROLEUM PARTNERS LP 6.375% 20230401	0.002%
SUZUKEN	0.000%
SUZUKI MOTOR	0.008%
SVB FINANCIAL GROUP 5.375% 20200915	0.001%
SVB FINL GROUP	0.001%
SVENSK EXPORTKREDIT AB 3.3% 20260918	0.008%
SVENSK EXPORTKREDIT AB 4.5% 20241122	0.004%

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Asset Name	Weight
SVENSKA HANDELSBANKEN AB 0.25% 20220228	0.001%
SVENSKA HANDELSBANKEN AB 1.125% 20221214	0.003%
SVENSKA HANDELSBANKEN AB 1.5% 20190906	0.003%
SVENSKA HANDELSBANKEN AB 1.875% 20210907	0.003%
SVENSKA HANDELSBANKEN AB 1.95% 20200908	0.003%
SVENSKA HANDELSBANKEN AB 2.25% 20190617	0.003%
SVENSKA HANDELSBANKEN AB 2.25% 20200827	0.002%
SVENSKA HANDELSBANKEN AB 2.4% 20201001	0.004%
SVENSKA HANDELSBANKEN AB 2.45% 20210330	0.005%
SVENSKA HANDELSBANKEN AB 2.5% 20190125	0.005%
SVENSKA HANDELSBANKEN AB 2.625% 20220823	0.002%
SVENSKA HANDELSBANKEN AB 4% 20260302	0.002%
SVENSKA HANDELSBANKEN AB 4.375% 20211020	0.003%
SVENSKA HANDELSBANKEN AB 4.5% 20190410	0.011%
SVENSKA HANDELSEKN	0.009%
SWATCH GROUP B	0.010%
SWATCH GROUP R	0.000%
SWEDBANK	0.009%
SWEDBANK AB 3.5% 20220217	0.005%
SWEDISH MATCH AB	0.001%
SWIRE PACIFIC (A)	0.002%
SWIRE PACIFIC (B)	0.001%
SWIRE PROPERTIES LTD	0.002%
Swiss Life Holding Ord Shs	0.012%
SWISS PRIME SITE RS	0.001%
SWISS RE LTD	0.007%
SWISSCOM N	0.001%
SYDNEY AIRPORT	0.008%
SYDNEY AIRPORT FINANCE CO PTY LTD 7.75% 20180706	0.002%
SYMANTEC CORP	-0.004%
SYMANTEC CORP 3.95% 20220615	0.001%
SYMANTEC CORP 5% 20250415	0.003%
SYMRISE	0.001%
SYNCHRONY FINANCIAL	0.009%
SYNCHRONY FINANCIAL 2.6% 20190115	0.003%
SYNCHRONY FINANCIAL 2.7% 20200203	0.002%
SYNCHRONY FINANCIAL 3% 20190815	0.004%
SYNCHRONY FINANCIAL 3.75% 20210815	0.003%
SYNGENTA FINANCE NV 3.125% 20220328	0.002%
SYNNEX TECH INTL CORP	0.001%
SYNOPSIS INC	0.013%
SYNOVUS FINANCIAL CORP 7.875% 20190215	0.001%
SYRAH RESOURCES LIMITED	0.000%
SYSCO CORP	0.011%
SYSCO CORP 1.9% 20190401	0.002%

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Asset Name	Weight
SYSCO CORP 2.5% 20210715	0.002%
SYSCO CORP 2.6% 20201001	0.003%
SYSCO CORP 2.6% 20220612	0.001%
SYSMEX	0.001%
SZ CHIWAN WHARF HLDGS -B	0.000%
T&D HOLDINGS	0.001%
TABCORP HOLDINGS LIMITED	0.002%
TAIHEIYO CEMENT	0.001%
TAISEI	0.001%
TAISHIN FINANCIAL HLDG	0.002%
TAIWAN BUSINESS BANK	0.000%
TAIWAN CEMENT CORP.	0.002%
TAIWAN COOPERATIVE BAN	0.002%
TAIWAN FERTILIZER CO.	0.000%
TAIWAN GLASS IND. CO.	0.000%
TAIWAN HI SP RAIL	0.001%
TAIWAN MOBILE CO LTD.	0.002%
TAIWAN SECOM CO. LTD.	0.000%
TAIWAN SEMICONDUCTOR MFG LTD - ADR	0.029%
TAIYO NIPPON SANZO	0.000%
TAKEDA PHARMACEUTICAL	0.017%
TAL EDUCATION GROUP ADR	0.001%
TALISMAN ENERGY INC 7.75% 20190601	0.001%
TAMBANG BATUBARA BUKIT	0.000%
TAPESTRY INC	0.005%
Targa Resources	0.001%
TARGA RESOURCES PARTNERS LP 4.125% 20191115	0.002%
TARGA RESOURCES PARTNERS LP 4.25% 20231115	0.001%
TARGA RESOURCES PARTNERS LP 5.125% 20250201	0.001%
TARGA RESOURCES PARTNERS LP 5.25% 20230501	0.001%
TARGA RESOURCES PARTNERS LP 5.375% 20270201	0.001%
TARGA RESOURCES PARTNERS LP 6.75% 20240315	0.001%
TARGET CORP	0.011%
TARGET CORP 2.3% 20190626	0.003%
TARGET CORP 2.9% 20220115	0.003%
TARGET CORP 3.875% 20200715	0.003%
TASMANIAN PUBLIC FINANCE CORP 3.25% 20260219	0.005%
TASMANIAN PUBLIC FINANCE CORP 4% 20240611	0.011%
TASMANIAN PUBLIC FINANCE CORP 4.25% 20220308	0.004%
TASMANIAN PUBLIC FINANCE CORP 6% 20200615	0.008%
TASSAL GROUP LIMITED	0.000%
TATA COMMUNICATIONS LTD	0.000%
TATA CONSULTANCY SERVICES	0.016%
TATA MOTORS A	0.001%
TATA MOTORS LTD	0.003%

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Asset Name	Weight
TATA POWER CO LTD	0.000%
TATA STEEL LTD	0.001%
TATE & LYLE	0.000%
TATTS GROUP LIMITED	0.003%
TATTS GROUP LTD 6.585% 20190705	0.060%
TAYLOR MORRISON COMMUNITIES INC 5.25% 20210415	0.001%
TAYLOR WIMPEY	0.001%
TC PIPELINES LP 4.65% 20210615	0.001%
TD AMERITRADE HLDG CORP	0.006%
TD AMERITRADE HOLDING CORP 2.95% 20220401	0.003%
TD AMERITRADE HOLDING CORP 5.6% 20191201	0.002%
TDC A/S	0.000%
TDK	0.001%
TE CONNECTIVITY LTD	0.010%
TECH DATA CORP 3.7% 20220215	0.002%
TECH MAHINDRA	0.001%
TECHNIPFMC	0.000%
TECHNIPFMC	0.009%
TECHNOLOGY ONE LIMITED	0.001%
TECHTRONIC INDUSTRIES	0.004%
TECK RESOURCES LTD 3.75% 20230201	0.001%
TECK RESOURCES LTD 4.75% 20220115	0.002%
TECK RESOURCES LTD 8.5% 20240601	0.002%
TECK RESOURCES LTD B	0.001%
TECO ELECT & MACH CO.	0.001%
TECO FINANCE INC 5.15% 20200315	0.001%
TEIJIN	0.000%
TELE2 AB-B	0.000%
TELECOM ITALIA CAPITAL SA 6.999% 20180604	0.000%
TELECOM ITALIA CAPITAL SA 7.175% 20190618	0.002%
TELECOM ITALIA NEW	0.001%
TELECOM ITALIA RNC NEW	0.000%
TELECOM ITALIA SPA 5.303% 20240530	0.004%
TELEFLEX INC	0.002%
TELEFONICA DEUTSCHLAND HOLDING AG	0.000%
TELEFONICA EMISIONES SAU 0.318% 20201017	0.001%
TELEFONICA EMISIONES SAU 0.75% 20220413	0.002%
TELEFONICA EMISIONES SAU 1.46% 20260413	0.002%
TELEFONICA EMISIONES SAU 1.477% 20210914	0.002%
TELEFONICA EMISIONES SAU 1.528% 20250117	0.002%
TELEFONICA EMISIONES SAU 1.93% 20311017	0.001%
TELEFONICA EMISIONES SAU 2.242% 20220527	0.003%
TELEFONICA EMISIONES SAU 2.318% 20281017	0.001%
TELEFONICA EMISIONES SAU 2.736% 20190529	0.002%
TELEFONICA EMISIONES SAU 2.932% 20291017	0.002%

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Asset Name	Weight
TELEFONICA EMISIONES SAU 3.961% 20210326	0.003%
TELEFONICA EMISIONES SAU 3.987% 20230123	0.003%
TELEFONICA EMISIONES SAU 4.693% 20191111	0.003%
TELEFONICA EMISIONES SAU 4.71% 20200120	0.002%
TELEFONICA EMISIONES SAU 5.134% 20200427	0.005%
TELEFONICA EMISIONES SAU 5.462% 20210216	0.005%
TELEFONICA EMISIONES SAU 5.877% 20190715	0.004%
TELEFONICA EUROPE BV 5.875% 20330214	0.002%
TELEFONICA SA (EUR1)	0.011%
TELEFONOS DE MEXICO SA DE CV 5.5% 20191115	0.001%
TELEKOM MALAYSIA BHD	0.001%
TELEKOMUNIKASI INDO.	0.012%
TELENET GROUP HOLDING	0.000%
TELENOR	0.009%
TELEVISION BROADCASTIN	0.000%
TELIA COMPANY AB	0.009%
TELIASONERA AB 1.625% 20350223	0.001%
TELIASONERA AB 3% 20270907	0.001%
TELIASONERA AB 3.5% 20330905	0.001%
TELIASONERA AB 3.625% 20240214	0.002%
TELIASONERA AB 3.875% 20251001	0.001%
TELIASONERA AB 4% 20220322	0.001%
TELIASONERA AB 4.25% 20200218	0.001%
TELIASONERA AB 4.75% 20211116	0.002%
TELSTRA CORP LTD 1.125% 20260414	0.001%
TELSTRA CORP LTD 2.5% 20230915	0.002%
TELSTRA CORP LTD 2.9% 20210419	0.001%
TELSTRA CORP LTD 3.5% 20220921	0.002%
TELSTRA CORP LTD 3.625% 20210315	0.001%
TELSTRA CORP LTD 3.75% 20220516	0.002%
TELSTRA CORP LTD 4% 20171115	0.010%
TELSTRA CORP LTD 4% 20220916	0.011%
TELSTRA CORP LTD 4% 20270419	0.037%
TELSTRA CORP LTD 4.25% 20200323	0.002%
TELSTRA CORP LTD 4.5% 20181113	0.012%
TELSTRA CORP LTD 7.75% 20200715	0.006%
TELSTRA CORPORATION LIMITED.	0.537%
TELUS CORP	0.001%
TEMPUR PEDIC INTERNATIONAL INC 5.5% 20260615	0.002%
TEMPUR PEDIC INTERNATIONAL INC 5.625% 20231015	0.001%
TENAGA NASIONAL BHD	0.013%
TENARIS SA	0.001%
TENCENT HOLDINGS LIMIT	0.146%
TENET HEALTHCARE CORP 4.375% 20211001	0.002%
TENET HEALTHCARE CORP 4.5% 20210401	0.002%

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Asset Name	Weight
TENET HEALTHCARE CORP 4.625% 20240715	0.004%
TENET HEALTHCARE CORP 4.75% 20200601	0.001%
TENET HEALTHCARE CORP 5.5% 20190301	0.001%
TENET HEALTHCARE CORP 6% 20201001	0.004%
TENET HEALTHCARE CORP 6.75% 20230615	0.004%
TENET HEALTHCARE CORP 7.5% 20220101	0.002%
TENET HEALTHCARE CORP 8.125% 20220401	0.007%
TENNET HOLDING BV 0.75% 20250626	0.001%
TENNET HOLDING BV 0.875% 20210604	0.000%
TENNET HOLDING BV 1% 20260613	0.001%
TENNET HOLDING BV 1.25% 20331024	0.001%
TENNET HOLDING BV 1.375% 20290626	0.001%
TENNET HOLDING BV 1.75% 20270604	0.001%
TENNET HOLDING BV 1.875% 20360613	0.001%
TENNET HOLDING BV 2.125% 20201101	0.001%
TENNET HOLDING BV 4.5% 20220209	0.002%
TENNET HOLDING BV 4.625% 20230221	0.001%
TERNA RETE ELETTRICA NAZIONALE SPA	0.001%
TERNA RETE ELETTRICA NAZIONALE SPA 0.875% 20220202	0.002%
TERNA RETE ELETTRICA NAZIONALE SPA 1% 20281011	0.001%
TERNA RETE ELETTRICA NAZIONALE SPA 1.375% 20270726	0.002%
TERNA RETE ELETTRICA NAZIONALE SPA 4.75% 20210315	0.003%
TERNA RETE ELETTRICA NAZIONALE SPA 4.875% 20191003	0.001%
TERNA RETE ELETTRICA NAZIONALE SPA 4.9% 20241028	0.001%
TERRAFORM POWER OPERATING LLC 5.875% 20230201	0.002%
TERUMO	0.008%
TESCO	0.010%
TESLA INC	0.013%
TESLA MOTORS INC 5.3% 20250815	0.003%
TESORO CORP 4.75% 20231215	0.000%
TESORO CORP 5.125% 20261215	0.000%
TESORO LOGISTICS LP 5.25% 20250115	0.002%
TESORO LOGISTICS LP 5.5% 20191015	0.001%
TESORO LOGISTICS LP 5.875% 20201001	0.001%
TESORO LOGISTICS LP 6.125% 20211015	0.002%
TESORO LOGISTICS LP 6.25% 20221015	0.002%
TESORO LOGISTICS LP 6.375% 20240501	0.001%
TEVA PHARMACEUTICAL	0.005%
TEVA PHARMACEUTICAL FINANCE COMPANY BV 3.65% 20211110	0.002%
TEVA PHARMACEUTICAL FINANCE IV BV 2.875% 20190415	0.002%
TEVA PHARMACEUTICAL FINANCE IV BV 3.65% 20211110	0.002%
TEVA PHARMACEUTICAL FINANCE IV LLC 2.25% 20200318	0.002%
TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 0.375% 20200725	0.003%
TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 1.125% 20241015	0.003%
TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 1.25% 20230331	0.002%

Asset Name	Weight
TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 1.625% 20281015	0.002%
TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 1.875% 20270331	0.000%
TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 1.7% 20190719	0.006%
TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 2.2% 20210721	0.009%
TEVA PHARMACEUTICAL INDS LTD - ADR	0.001%
TEXAS INSTRS INC	0.010%
TEXAS INSTRUMENTS INC 1.65% 20190803	0.002%
TEXAS INSTRUMENTS INC 1.75% 20200501	0.002%
TEXAS INSTRUMENTS INC 1.85% 20220515	0.002%
TEXAS INSTRUMENTS INC 2.75% 20210312	0.002%
TEXTRON INC	0.010%
TEXWINCA HOLDINGS	0.000%
THAI AIRWAYS INTL.	0.000%
THAI OIL PCL	0.001%
THAI UNION GROUP	0.001%
THALES	0.001%
THC ESCROW CORPORATION III 5.125% 20250501	0.003%
THC ESCROW CORPORATION III 7% 20250801	0.001%
THE BANK OF KYOTO	0.000%
THE CHIBA BANK	0.000%
THE CHUGOKU BANK	0.000%
THE CHUGOKU ELECTRIC POWER	0.000%
THE HACHIJUNI BANK	0.000%
THE HIROSHIMA BANK	0.000%
THE KANSAI ELECTRIC POWER	0.001%
THE PRICELINE GROUP	0.020%
THE SHIZUOKA BANK	0.001%
THE STAR ENTERTAINMENT GROUP LTD	0.002%
THE YOKOHAMA RUBBER	0.000%
THERMO FISHER SCIENTIFIC INC	0.008%
THERMO FISHER SCIENTIFIC INC 0.75% 20240912	0.002%
THERMO FISHER SCIENTIFIC INC 1.375% 20280912	0.001%
THERMO FISHER SCIENTIFIC INC 1.4% 20260123	0.002%
THERMO FISHER SCIENTIFIC INC 1.45% 20270316	0.000%
THERMO FISHER SCIENTIFIC INC 1.95% 20290724	0.001%
THERMO FISHER SCIENTIFIC INC 2% 20250415	0.001%
THERMO FISHER SCIENTIFIC INC 2.15% 20181214	0.001%
THERMO FISHER SCIENTIFIC INC 2.4% 20190201	0.003%
THERMO FISHER SCIENTIFIC INC 2.875% 20370724	0.001%
THERMO FISHER SCIENTIFIC INC 3.3% 20220215	0.003%
THERMO FISHER SCIENTIFIC INC 3.6% 20210815	0.004%
THERMO FISHER SCIENTIFIC INC 4.5% 20210301	0.003%
THERMO FISHER SCIENTIFIC INC 4.7% 20200501	0.001%
THK	0.000%
THOMSON REUTERS CORP	0.003%

Asset Name	Weight
THOMSON REUTERS CORP 3.95% 20210930	0.001%
THOMSON REUTERS CORP 4.7% 20191015	0.002%
THREE GORGES FINANCE I (CAYMAN ISLANDS) LTD 3.15% 20260602	0.002%
THYSSENKRUPP AG	0.008%
TIANJIN CAP ENVIRO	0.000%
TIFFANY & CO NEW	0.000%
TIME WARNER INC	0.009%
TIME WARNER INC 2.1% 20190601	0.002%
TIME WARNER INC 3.4% 20220615	0.002%
TIME WARNER INC 4% 20220115	0.002%
TIME WARNER INC 4.7% 20210115	0.004%
TIME WARNER INC 4.75% 20210329	0.003%
TIME WARNER INC 4.875% 20200315	0.005%
TINGYI HLDGS CORP.	0.001%
TITAN COMPANY LTD	0.001%
TJX CO INC 2.75% 20210615	0.003%
TJX COS INC NEW	0.015%
TMB BANK PCL	0.001%
T-MOBILE US INC	0.007%
T-MOBILE USA INC 4% 20220415	0.001%
T-MOBILE USA INC 5.125% 20250415	0.001%
T-MOBILE USA INC 5.375% 20270415	0.001%
T-MOBILE USA INC 6% 20230301	0.003%
T-MOBILE USA INC 6% 20240415	0.003%
T-MOBILE USA INC 6.125% 20220115	0.002%
T-MOBILE USA INC 6.375% 20250301	0.004%
T-MOBILE USA INC 6.5% 20240115	0.003%
T-MOBILE USA INC 6.5% 20260115	0.005%
T-MOBILE USA INC 6.625% 20230401	0.004%
T-MOBILE USA INC 6.836% 20230428	0.002%
TOBU RAILWAY	0.001%
TOHO	0.000%
TOHO GAS	0.000%
TOHOKU ELECTRIC POWER	0.001%
TOKIO MARINE HOLDINGS	0.007%
TOKYO ELEC POWER HOLDINGS INC	0.001%
TOKYO ELECTRON	0.011%
TOKYO GAS	0.001%
TOKYO TATEMONO	0.000%
TOKYU	0.001%
TOKYU FUDOSAN HLDGS CORP	0.000%
TOLL BROTHERS FINANCE CORP 4.375% 20230415	0.001%
TOLL BROTHERS FINANCE CORP 4.875% 20270315	0.001%
TOLL BROTHERS FINANCE CORP 5.875% 20220215	0.001%
TOLL BROTHERS INC	0.001%

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Asset Name	Weight
TON YI INDUSTRIAL CORP	0.000%
TOPPAN PRINTING	0.001%
TORAY INDUSTRIES	0.006%
TORCHMARK CORP	0.000%
TORONTO DOMINION BANK 1.45% 20180906	0.003%
TORONTO DOMINION BANK 1.45% 20190813	0.003%
TORONTO DOMINION BANK 1.8% 20210713	0.005%
TORONTO DOMINION BANK 1.95% 20190122	0.005%
TORONTO DOMINION BANK 2.125% 20190702	0.005%
TORONTO DOMINION BANK 2.125% 20210407	0.006%
TORONTO DOMINION BANK 2.25% 20191105	0.004%
TORONTO DOMINION BANK 2.5% 20201214	0.006%
TORONTO DOMINION BANK 2.625% 20180910	0.005%
TORONTO DOMINION BANK 3.7% 20201222	0.005%
TORONTO DOMINION BANK 4% 20260204	0.001%
TORONTO DOMINION BANK 4.2% 20250807	0.001%
TORONTO DOMINION BK ONT	0.019%
TORRENT PHARM	0.000%
TORRENT POWER	0.000%
TOSHIBA	0.001%
TOSOH	0.001%
TOTAL	0.007%
TOTAL ACCESS COMMUNICA	0.000%
TOTAL CAPITAL CANADA LTD 1.125% 20220318	0.002%
TOTAL CAPITAL CANADA LTD 1.875% 20200709	0.001%
TOTAL CAPITAL CANADA LTD 2.125% 20290918	0.003%
TOTAL CAPITAL INTERNATIONAL SA 0.25% 20230712	0.002%
TOTAL CAPITAL INTERNATIONAL SA 0.75% 20280712	0.003%
TOTAL CAPITAL INTERNATIONAL SA 1.375% 20250319	0.002%
TOTAL CAPITAL INTERNATIONAL SA 2.1% 20190619	0.003%
TOTAL CAPITAL INTERNATIONAL SA 2.125% 20190110	0.002%
TOTAL CAPITAL INTERNATIONAL SA 2.125% 20211119	0.002%
TOTAL CAPITAL INTERNATIONAL SA 2.125% 20230315	0.002%
TOTAL CAPITAL INTERNATIONAL SA 2.5% 20260325	0.002%
TOTAL CAPITAL INTERNATIONAL SA 2.75% 20210619	0.003%
TOTAL CAPITAL INTERNATIONAL SA 2.875% 20220217	0.003%
TOTAL CAPITAL INTERNATIONAL SA 2.875% 20251119	0.002%
TOTAL CAPITAL INTERNATIONAL SA 4.25% 20211126	0.006%
TOTAL SYS SVCS INC	0.003%
TOTAL SYSTEM SERVICES INC 3.8% 20210401	0.003%
TOTALFINAELF CAPITAL SA 3.125% 20220916	0.001%
TOTALFINAELF CAPITAL SA 4.125% 20210128	0.002%
TOTALFINAELF CAPITAL SA 4.25% 20211215	0.002%
TOTALFINAELF CAPITAL SA 4.45% 20200624	0.004%
TOTALFINAELF CAPITAL SA 4.875% 20190128	0.002%

Asset Name	Weight
TOTALFINAELF CAPITAL SA 5.125% 20240326	0.001%
TOTO	0.001%
Tourmaline Oil Ord Shs	0.000%
Tower Bersama Infrastructure Ord Shs	0.000%
TOWNGAS CHINA CO LTD	0.000%
TOYO SEIKAN GROUP HOLDINGS	0.000%
TOYO SUISAN KAISHA	0.000%
TOYODA GOSEI	0.000%
TOYOTA FINANCE AUSTRALIA LTD 3.1% 20220519	0.005%
TOYOTA FINANCE AUSTRALIA LTD 4.25% 20180226	0.002%
TOYOTA FINANCE AUSTRALIA LTD 4.25% 20190515	0.005%
TOYOTA INDUSTRIES	0.001%
TOYOTA MOTOR	0.032%
TOYOTA MOTOR CREDIT CORP 0.75% 20220721	0.002%
TOYOTA MOTOR CREDIT CORP 1% 20210309	0.001%
TOYOTA MOTOR CREDIT CORP 1% 20210910	0.001%
TOYOTA MOTOR CREDIT CORP 1.4% 20190520	0.003%
TOYOTA MOTOR CREDIT CORP 1.55% 20191018	0.003%
TOYOTA MOTOR CREDIT CORP 1.7% 20190109	0.003%
TOYOTA MOTOR CREDIT CORP 1.7% 20190219	0.004%
TOYOTA MOTOR CREDIT CORP 1.8% 20200723	0.002%
TOYOTA MOTOR CREDIT CORP 1.9% 20210408	0.004%
TOYOTA MOTOR CREDIT CORP 1.95% 20200417	0.004%
TOYOTA MOTOR CREDIT CORP 2% 20181024	0.005%
TOYOTA MOTOR CREDIT CORP 2.1% 20190117	0.003%
TOYOTA MOTOR CREDIT CORP 2.125% 20190718	0.004%
TOYOTA MOTOR CREDIT CORP 2.15% 20200312	0.004%
TOYOTA MOTOR CREDIT CORP 2.375% 20230201	0.002%
TOYOTA MOTOR CREDIT CORP 2.6% 20220111	0.004%
TOYOTA MOTOR CREDIT CORP 2.75% 20210517	0.002%
TOYOTA MOTOR CREDIT CORP 2.75% 20210726	0.008%
TOYOTA MOTOR CREDIT CORP 2.8% 20220713	0.002%
TOYOTA MOTOR CREDIT CORP 3.3% 20220112	0.003%
TOYOTA MOTOR CREDIT CORP 3.4% 20210915	0.003%
TOYOTA MOTOR CREDIT CORP 4.25% 20210111	0.002%
TOYOTA MOTOR CREDIT CORP 4.5% 20200617	0.003%
TOYOTA TSUSHO	0.001%
TPG TELECOM LIMITED	0.001%
TPK HOLDING ORD SHS	0.000%
TRACTOR SUPPLY CO	0.000%
TRADE ME GROUP ORD SHS	0.080%
TRANSCANADA CORP	0.013%
TRANSCANADA PIPELINES LTD 2.5% 20220801	0.003%
TRANSCANADA PIPELINES LTD 3.125% 20190115	0.001%
TRANSCANADA PIPELINES LTD 3.8% 20201001	0.003%

Asset Name	Weight
TRANSCANADA PIPELINES LTD 7.125% 20190115	0.003%
TRANSCANADA PIPELINES LTD 9.875% 20210101	0.002%
TRANSCEND INFORMATION	0.000%
TRANSDIGM GROUP INC	0.008%
TRANSDIGM INC 5.5% 20201015	0.001%
TRANSDIGM INC 6% 20220715	0.003%
TRANSDIGM INC 6.375% 20260615	0.002%
TRANSDIGM INC 6.5% 20240715	0.003%
TRANSDIGM INC 6.5% 20250515	0.002%
TRANSNET LTD 4% 20220726	0.004%
TRANSOCEAN INC 3.8% 20221015	0.001%
TRANSOCEAN INC 6% 20180315	0.000%
TRANSOCEAN INC 6.375% 20211215	0.001%
TRANSOCEAN INC 6.5% 20201115	0.000%
TRANSOCEAN INC 9% 20230715	0.003%
TRANSOCEAN PHOENIX 2 LTD 7.75% 20241015	0.001%
TRANSOCEAN PROTEUS LTD 6.25% 20241201	0.001%
TRANSPower NEW ZEALAND LTD 4.25% 20210806	0.002%
TRANSPower NEW ZEALAND LTD 5.75% 20230828	0.036%
TRANSURBAN GROUP	0.263%
TRAVELERS CO INC	0.007%
TRAVELERS CO INC 3.9% 20201101	0.002%
TRAVELERS CO INC 5.9% 20190602	0.002%
TRAVELSKY TECHNOLOGY L	0.001%
TRAVIS PERKINS	0.000%
TREASURY CORP OF VICTORIA 3% 20281020	0.014%
TREASURY CORP OF VICTORIA 3.5% 20171117	0.038%
TREASURY CORP OF VICTORIA 4.25% 20321220	0.005%
TREASURY CORP OF VICTORIA 4.75% 20301120	0.003%
TREASURY CORP OF VICTORIA 5.5% 20181115	0.028%
TREASURY CORP OF VICTORIA 5.5% 20241217	0.074%
TREASURY CORP OF VICTORIA 5.5% 20261117	0.041%
TREASURY CORP OF VICTORIA 6% 20200615	0.071%
TREASURY CORP OF VICTORIA 6% 20221017	0.069%
TREASURY WINE ESTATES ORD SHS	0.005%
TREEHOUSE FOODS INC 4.875% 20220315	0.001%
TREEHOUSE FOODS INC 6% 20240215	0.002%
TREND MICRO	0.001%
TRI POINTE GROUP INC 4.375% 20190615	0.001%
TRI POINTE GROUP INC 5.875% 20240615	0.001%
TRIBUNE CO 5.875% 20220715	0.003%
TRIMBLE INC	0.001%
TRINIDAD AND TOBAGO, REPUBLIC OF (GOVERNMENT) 4.5% 20260804	0.005%
TRINIDAD AND TOBAGO, REPUBLIC OF (GOVERNMENT) 4.5% 20260804	0.000%
TRINITY ACQUISITION LTD 3.5% 20210915	0.001%

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Asset Name	Weight
TRIPADVISOR INC	0.000%
TRIUMPH GROUP INC 7.75% 20250815	0.000%
TRONOX FINANCE LLC 6.375% 20200815	0.002%
TRONOX FINANCE LLC 7.5% 20220315	0.002%
TRUE CORP PCL	0.001%
TRUSTEES OF PRINCETON UNIVERSITY 4.95% 20190301	0.002%
TRYGVESTA	0.000%
TSING TAO BREWERY -H	0.001%
TSMC MFG. CO. LTD.	0.074%
TUI AG	0.001%
TULLOW OIL PLC 6.25% 20220415	0.000%
TUPPERWARE BRANDS CORP 4.75% 20210601	0.002%
TURKEY, REPUBLIC OF (GOVERNMENT) 11.875% 20300115	0.005%
TURKEY, REPUBLIC OF (GOVERNMENT) 3.25% 20230323	0.003%
TURKEY, REPUBLIC OF (GOVERNMENT) 4.25% 20260414	0.004%
TURKEY, REPUBLIC OF (GOVERNMENT) 4.875% 20261009	0.005%
TURKEY, REPUBLIC OF (GOVERNMENT) 4.875% 20430416	0.006%
TURKEY, REPUBLIC OF (GOVERNMENT) 5.125% 20220325	0.002%
TURKEY, REPUBLIC OF (GOVERNMENT) 5.625% 20210330	0.004%
TURKEY, REPUBLIC OF (GOVERNMENT) 5.75% 20240322	0.006%
TURKEY, REPUBLIC OF (GOVERNMENT) 6% 20410114	0.006%
TURKEY, REPUBLIC OF (GOVERNMENT) 6.25% 20220926	0.006%
TURKEY, REPUBLIC OF (GOVERNMENT) 6.625% 20450217	0.007%
TURKEY, REPUBLIC OF (GOVERNMENT) 6.75% 20400530	0.005%
TURKEY, REPUBLIC OF (GOVERNMENT) 6.875% 20360317	0.008%
TURKEY, REPUBLIC OF (GOVERNMENT) 7% 20190311	0.004%
TURKEY, REPUBLIC OF (GOVERNMENT) 7% 20200605	0.005%
TURKEY, REPUBLIC OF (GOVERNMENT) 7.25% 20380305	0.003%
TURKEY, REPUBLIC OF (GOVERNMENT) 7.375% 20250205	0.009%
TURKEY, REPUBLIC OF (GOVERNMENT) 7.5% 20191107	0.003%
TURKEY, REPUBLIC OF (GOVERNMENT) 8% 20340214	0.005%
TURKIYE GARANTI BK	0.011%
TURQUOISE HILL RES	0.000%
TWITTER INC	0.006%
TYCO ELECTRONICS GROUP SA 2.375% 20181217	0.001%
TYCO ELECTRONICS GROUP SA 3.5% 20220203	0.002%
TYCO INTERNATIONAL PLC 3.75% 20211201	0.001%
TYCO INTERNATIONAL PLC 4.25% 20210301	0.002%
TYCO INTERNATIONAL PLC 5% 20200330	0.002%
TYSON FOODS INC	0.007%
TYSON FOODS INC 2.25% 20210823	0.002%
TYSON FOODS INC 2.65% 20190815	0.003%
TYSON FOODS INC 4.5% 20220615	0.004%
U.S. BANK NATIONAL ASSOCIATION (CINCINNATI BRANCH) 1.4% 20190426	0.004%
U.S. BANK NATIONAL ASSOCIATION (CINCINNATI BRANCH) 2% 20200124	0.004%

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Asset Name	Weight
UBS AG (AUSTRALIA BRANCH) 4% 20190827	0.006%
UBS AG (LONDON BRANCH) 1.125% 20200630	0.003%
UBS AG (LONDON BRANCH) 1.25% 20210903	0.003%
UBS AG (STAMFORD BRANCH) 2.35% 20200326	0.005%
UBS AG (STAMFORD BRANCH) 2.375% 20190814	0.008%
UBS AG (STAMFORD BRANCH) 4.875% 20200804	0.004%
UBS GROUP	0.013%
UBS GROUP FUNDING (JERSEY) LTD 1.25% 20260901	0.002%
UBS GROUP FUNDING (JERSEY) LTD 1.5% 20241130	0.002%
UBS GROUP FUNDING (JERSEY) LTD 1.75% 20221116	0.002%
UBS GROUP FUNDING (JERSEY) LTD 2.125% 20240304	0.001%
UCB (NPV)	0.001%
UDR INC 3.7% 20201001	0.001%
UDR INC 4.625% 20220110	0.001%
UEM SUNRISE BHD	0.000%
UGI CORP NEW	0.001%
UIL HOLDINGS CORP 4.625% 20201001	0.002%
UKRAINE (GOVERNMENT) 7.75% 20190901	0.009%
UKRAINE (GOVERNMENT) 7.75% 20200901	0.009%
UKRAINE (GOVERNMENT) 7.75% 20210901	0.006%
UKRAINE (GOVERNMENT) 7.75% 20220901	0.007%
UKRAINE (GOVERNMENT) 7.75% 20230901	0.008%
UKRAINE (GOVERNMENT) 7.75% 20240901	0.006%
UKRAINE (GOVERNMENT) 7.75% 20250901	0.008%
UKRAINE (GOVERNMENT) 7.75% 20260901	0.007%
UKRAINE (GOVERNMENT) 7.75% 20270901	0.006%
ULTA BEAUTY INC	0.007%
ULTRA RESOURCES INC 6.875% 20220415	0.002%
ULTRA RESOURCES INC 7.125% 20250415	0.001%
ULTRATECH CEMCO	0.002%
UMICORE	0.001%
U-MING MARINE CO.	0.000%
UMW HOLDINGS BHD	0.000%
UNDER ARMOUR	0.000%
UNDER ARMOUR INC [A]	0.000%
UNI.CHARM	0.001%
UNIBAIL	0.009%
UNIBAIL RODAMCO SE 0.875% 20250221	0.000%
UNIBAIL RODAMCO SE 1% 20250314	0.001%
UNIBAIL RODAMCO SE 1.125% 20270428	0.001%
UNIBAIL RODAMCO SE 1.375% 20221017	0.001%
UNIBAIL RODAMCO SE 1.375% 20260309	0.001%
UNIBAIL RODAMCO SE 1.375% 20300415	0.000%
UNIBAIL RODAMCO SE 1.5% 20280222	0.002%
UNIBAIL RODAMCO SE 1.5% 20290529	0.001%

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Asset Name	Weight
UNIBAIL RODAMCO SE 2% 20360428	0.001%
UNIBAIL RODAMCO SE 2% 20370529	0.000%
UNIBAIL RODAMCO SE 2.5% 20240226	0.001%
UNIBAIL RODAMCO SE 2.5% 20260604	0.001%
UNIBAIL RODAMCO SE 3.875% 20201105	0.001%
UNICREDIT SPA	0.014%
UNICREDIT SPA 1.5% 20190619	0.002%
UNICREDIT SPA 2% 20230304	0.002%
UNICREDIT SPA 2.125% 20261024	0.002%
UNICREDIT SPA 3.25% 20210114	0.002%
UNICREDIT SPA 3.625% 20190124	0.003%
UNICREDIT SPA 4.375% 20200129	0.001%
UNICREDIT SPA 5.861% 20320619	0.003%
UNILEVER CAPITAL CORP 1.375% 20210728	0.002%
UNILEVER CAPITAL CORP 1.8% 20200505	0.003%
UNILEVER CAPITAL CORP 2.1% 20200730	0.002%
UNILEVER CAPITAL CORP 2.2% 20190306	0.002%
UNILEVER CAPITAL CORP 2.2% 20220505	0.003%
UNILEVER CAPITAL CORP 4.25% 20210210	0.003%
UNILEVER CAPITAL CORP 4.8% 20190215	0.003%
UNILEVER CVA	0.007%
UNILEVER INDONESIA	0.002%
UNILEVER NV 0.375% 20230214	0.001%
UNILEVER NV 0.5% 20220203	0.001%
UNILEVER NV 0.5% 20240429	0.001%
UNILEVER NV 0.875% 20250731	0.001%
UNILEVER NV 1% 20230603	0.001%
UNILEVER NV 1% 20270214	0.001%
UNILEVER NV 1.125% 20280429	0.002%
UNILEVER NV 1.375% 20290731	0.001%
UNILEVER NV 1.75% 20200805	0.000%
UNILEVER PLC	0.021%
UNIMICRON TECHNOLOGY C	0.000%
UNION BANK NA (SAN FRANCISCO) 2.25% 20190506	0.002%
UNION BANK NA (SAN FRANCISCO) 2.625% 20180926	0.003%
UNION BANK OF INDIA	0.000%
UNION ELECTRIC CO 6.7% 20190201	0.001%
UNION FENOSA FINANCE BV 1.25% 20260419	0.002%
UNION FENOSA FINANCE BV 1.375% 20250121	0.001%
UNION FENOSA FINANCE BV 1.375% 20270119	0.001%
UNION FENOSA FINANCE BV 2.875% 20240311	0.002%
UNION FENOSA FINANCE BV 3.5% 20210415	0.001%
UNION FENOSA FINANCE BV 3.875% 20220411	0.002%
UNION FENOSA FINANCE BV 3.875% 20230117	0.001%
UNION PACIFIC CORP	0.012%

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Asset Name	Weight
UNION PACIFIC CORP 2.25% 20190215	0.001%
UNION PACIFIC CORP 2.25% 20200619	0.001%
UNION PACIFIC CORP 4% 20210201	0.002%
UNION PACIFIC CORP 4.163% 20220715	0.003%
UNIONBANCAL CORP 2.25% 20200210	0.003%
UNIONBANCAL CORP 3.5% 20220618	0.001%
UNIPOLSAI ASSICURAZIONI	0.000%
UNI-PRESIDENT CHINA HO	0.000%
UNI-PRESIDENT ENTERPRI	0.004%
UNITED COMPANY RUSAL L	0.001%
UNITED CONTINENTAL HLD	-0.001%
UNITED ENERGY DISTRIBUTION PTY LTD 3.5% 20230912	0.090%
UNITED MICRO ELECTRON.	0.003%
UNITED OVERSEAS BANK	0.023%
UNITED PARCEL SERVICE INC	0.006%
UNITED PARCEL SERVICE INC 2.35% 20220516	0.002%
UNITED PARCEL SERVICE INC 3.125% 20210115	0.005%
UNITED PARCEL SERVICE INC 5.125% 20190401	0.003%
UNITED PARCEL SERVICE OF AMERICA INC 8.375% 20200401	0.002%
UNITED RENTALS (NORTH AMERICA) INC 4.625% 20230715	0.002%
UNITED RENTALS (NORTH AMERICA) INC 4.625% 20251015	0.001%
UNITED RENTALS (NORTH AMERICA) INC 4.875% 20280115	0.001%
UNITED RENTALS (NORTH AMERICA) INC 4.875% 20280115	0.000%
UNITED RENTALS (NORTH AMERICA) INC 5.5% 20250715	0.002%
UNITED RENTALS (NORTH AMERICA) INC 5.5% 20270515	0.003%
UNITED RENTALS (NORTH AMERICA) INC 5.75% 20241115	0.002%
UNITED RENTALS (NORTH AMERICA) INC 5.875% 20260915	0.003%
UNITED RENTALS (NORTH AMERICA) INC 7.625% 20220415	0.000%
UNITED RENTALS INC	0.000%
UNITED SPIRITS	0.001%
UNITED STATES STEEL CORP 6.875% 20250815	0.002%
UNITED STATES STEEL CORP 7.375% 20200401	0.001%
UNITED STATES STEEL CORP 8.375% 20210701	0.002%
UNITED TECHNOLOGIES CORP	0.014%
UNITED TECHNOLOGIES CORP 1.5% 20191101	0.002%
UNITED TECHNOLOGIES CORP 1.9% 20200504	0.003%
UNITED TECHNOLOGIES CORP 1.95% 20211101	0.002%
UNITED TECHNOLOGIES CORP 2.3% 20220504	0.002%
UNITED TECHNOLOGIES CORP 3.1% 20220601	0.008%
UNITED TECHNOLOGIES CORP 4.5% 20200415	0.004%
UNITED THERAPEUTICS CORP DEL	0.001%
UNITED TRACTORS	0.002%
UNITED URBAN INVESTMENT	0.000%
UNITED UTILITIES GROUP PLC	0.001%
UNITED UTILITIES PLC 5.375% 20190201	0.001%

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Asset Name	Weight
UNITEDHEALTH GROUP INC	0.020%
UNITEDHEALTH GROUP INC 1.625% 20190315	0.002%
UNITEDHEALTH GROUP INC 1.7% 20190215	0.002%
UNITEDHEALTH GROUP INC 2.125% 20210315	0.002%
UNITEDHEALTH GROUP INC 2.3% 20191215	0.002%
UNITEDHEALTH GROUP INC 2.7% 20200715	0.005%
UNITEDHEALTH GROUP INC 2.875% 20211215	0.003%
UNITEDHEALTH GROUP INC 2.875% 20220315	0.004%
UNITEDHEALTH GROUP INC 3.35% 20220715	0.003%
UNITEDHEALTH GROUP INC 3.375% 20211115	0.002%
UNITEDHEALTH GROUP INC 3.875% 20201015	0.002%
UNITEDHEALTH GROUP INC 4.7% 20210215	0.001%
UNIVERSAL HLTH SVC [B]	0.000%
UNIVERSAL ROBINA CORP.	0.001%
UNIVERSITY OF MELBOURNE 4.25% 20210630	0.006%
UNIVERSITY OF SYDNEY 3.75% 20250828	0.002%
UNIVERSITY OF SYDNEY 4.75% 20210416	0.002%
UNIVERSITY OF TECHNOLOGY SYDNEY 3.75% 20270720	0.016%
UNIVISION COMMUNICATIONS INC 5.125% 20230515	0.003%
UNIVISION COMMUNICATIONS INC 5.125% 20250215	0.004%
UNIVISION COMMUNICATIONS INC 6.75% 20220915	0.002%
UNUM GROUP	0.000%
UNUM GROUP 3% 20210515	0.001%
UNUM GROUP 5.625% 20200915	0.001%
UOL GROUP LIMITED	0.001%
UPC GERMANY GMBH 6.125% 20250115	0.002%
UPCB FINANCE IV LIMITED 5.375% 20250115	0.003%
UPL LIMITED	0.002%
UPM-KYMMENE OYJ (NPV)	0.008%
URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMENT) 4.375% 20271027	0.012%
URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMENT) 4.5% 20240814	0.009%
URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMENT) 5.1% 20500618	0.022%
URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMENT) 7.625% 20360321	0.008%
US BANCORP 1.95% 20181115	0.003%
US BANCORP 2.2% 20190425	0.004%
US BANCORP 2.35% 20210129	0.004%
US BANCORP 2.625% 20220124	0.004%
US BANCORP 2.95% 20220715	0.004%
US BANCORP 3% 20220315	0.003%
US BANCORP 4.125% 20210524	0.004%
US BANCORP DEL	0.007%
US BANK NA 2.125% 20191028	0.005%
US Dollar	0.005%
USS	0.000%
UTD BREWERIES LTD	0.000%

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Asset Name	Weight
UTD DOMINION RLTY	0.000%
UTD INTERNET AG	0.001%
UTD MIZRAHI BK (ILS0.0	0.000%
V F CORP	0.009%
VAIL RESORTS INC	0.002%
VALE INDONESIA TBK	0.000%
VALE OVERSEAS LIMITED 4.375% 20220111	0.008%
VALE OVERSEAS LIMITED 4.625% 20200915	0.003%
VALE OVERSEAS LIMITED 5.625% 20190915	0.004%
VALE OVERSEAS LIMITED 5.875% 20210610	0.005%
VALE S A - ADR	0.007%
VALEANT PHARMACEUTICALS INTERNATIONAL	0.000%
VALEANT PHARMACEUTICALS INTERNATIONAL 6.375% 20201015	0.005%
VALEANT PHARMACEUTICALS INTERNATIONAL 6.75% 20210815	0.001%
VALEANT PHARMACEUTICALS INTERNATIONAL 7% 20201001	0.002%
VALEANT PHARMACEUTICALS INTERNATIONAL 7.25% 20220715	0.001%
VALEO	0.009%
VALERO ENERGY CORP 6.125% 20200201	0.003%
VALERO ENERGY CORP 9.375% 20190315	0.003%
VALERO ENERGY CORP NEW	0.010%
VANGUARD INTERNATIONAL	0.001%
VANTIV INC	0.007%
VARIAN MED SYS INC	0.000%
VEB FINANCE LTD 5.942% 20231121	0.004%
VEB FINANCE LTD 6.025% 20220705	0.003%
VEB FINANCE LTD 6.8% 20251122	0.003%
VEB FINANCE LTD 6.902% 20200709	0.004%
VEDANTA LTD	0.003%
VEEVA SYSTEMS INC	0.000%
VENEZUELA, BOLIVARIAN REPUBLIC OF (GOVERNMENT) 11.75% 20261021	0.002%
VENEZUELA, BOLIVARIAN REPUBLIC OF (GOVERNMENT) 11.95% 20310805	0.003%
VENEZUELA, BOLIVARIAN REPUBLIC OF (GOVERNMENT) 12.75% 20220823	0.002%
VENEZUELA, BOLIVARIAN REPUBLIC OF (GOVERNMENT) 6% 20201209	0.001%
VENEZUELA, BOLIVARIAN REPUBLIC OF (GOVERNMENT) 7% 20181201	0.001%
VENEZUELA, BOLIVARIAN REPUBLIC OF (GOVERNMENT) 7% 20380331	0.001%
VENEZUELA, BOLIVARIAN REPUBLIC OF (GOVERNMENT) 7.65% 20250421	0.002%
VENEZUELA, BOLIVARIAN REPUBLIC OF (GOVERNMENT) 7.75% 20191013	0.002%
VENEZUELA, BOLIVARIAN REPUBLIC OF (GOVERNMENT) 8.25% 20241013	0.002%
VENEZUELA, BOLIVARIAN REPUBLIC OF (GOVERNMENT) 9% 20230507	0.002%
VENEZUELA, BOLIVARIAN REPUBLIC OF (GOVERNMENT) 9.25% 20270915	0.003%
VENEZUELA, BOLIVARIAN REPUBLIC OF (GOVERNMENT) 9.25% 20280507	0.001%
VENEZUELA, BOLIVARIAN REPUBLIC OF (GOVERNMENT) 9.375% 20340113	0.001%
VENTAS INC	0.009%
VENTAS REALTY LP 2.7% 20200401	0.002%
VENTAS REALTY LP 3.25% 20220815	0.002%

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Asset Name	Weight
VENTAS REALTY LP 4% 20190430	0.002%
VENTAS REALTY LP 4.25% 20220301	0.002%
VENTAS REALTY LP 4.75% 20210601	0.002%
VENTURE CORPORATION LI	0.001%
VEOLIA ENVIRONNEMENT	0.005%
VEOLIA ENVIRONNEMENT SA 0.314% 20231004	0.000%
VEOLIA ENVIRONNEMENT SA 0.927% 20290104	0.001%
VEOLIA ENVIRONNEMENT SA 1.496% 20261130	0.001%
VEOLIA ENVIRONNEMENT SA 1.59% 20280110	0.002%
VEOLIA ENVIRONNEMENT SA 4.247% 20210106	0.002%
VEOLIA ENVIRONNEMENT SA 4.625% 20270330	0.001%
VEOLIA ENVIRONNEMENT SA 5.125% 20220524	0.002%
VEOLIA ENVIRONNEMENT SA 6.125% 20331125	0.002%
VEREIT INC	0.001%
VERESEN INC	0.000%
VERISIGN INC	-0.005%
VERISIGN INC 4.625% 20230501	0.002%
VERISIGN INC 4.75% 20270715	0.001%
VERISIGN INC 5.25% 20250401	0.001%
VERISK ANALYTICS INC	0.008%
VERISK ANALYTICS INC 5.8% 20210501	0.002%
VERITAS US INC 10.5% 20240201	0.002%
VERITAS US INC 7.5% 20230201	0.001%
VERIZON COMMUNICATIONS INC	0.031%
VERIZON COMMUNICATIONS INC 0.5% 20220602	0.002%
VERIZON COMMUNICATIONS INC 0.875% 20250402	0.002%
VERIZON COMMUNICATIONS INC 1.375% 20281102	0.002%
VERIZON COMMUNICATIONS INC 1.625% 20240301	0.002%
VERIZON COMMUNICATIONS INC 1.75% 20210815	0.003%
VERIZON COMMUNICATIONS INC 2.375% 20220217	0.004%
VERIZON COMMUNICATIONS INC 2.625% 20200221	0.003%
VERIZON COMMUNICATIONS INC 2.625% 20311201	0.002%
VERIZON COMMUNICATIONS INC 2.915% 20230217	2.157%
VERIZON COMMUNICATIONS INC 2.946% 20220315	0.011%
VERIZON COMMUNICATIONS INC 3% 20211101	0.004%
VERIZON COMMUNICATIONS INC 3.125% 20220316	0.006%
VERIZON COMMUNICATIONS INC 3.25% 20260217	0.002%
VERIZON COMMUNICATIONS INC 3.45% 20210315	0.003%
VERIZON COMMUNICATIONS INC 3.5% 20211101	0.006%
VERIZON COMMUNICATIONS INC 3.5% 20230217	0.052%
VERIZON COMMUNICATIONS INC 3.65% 20180914	0.004%
VERIZON COMMUNICATIONS INC 4.05% 20250217	0.036%
VERIZON COMMUNICATIONS INC 4.5% 20200915	0.012%
VERIZON COMMUNICATIONS INC 4.6% 20210401	0.005%
VERMILION ENERGY INC	0.000%

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Asset Name	Weight
VERTEX PHARMACEUTICALS INC	0.008%
VESTAS WIND SYSTEM (DK	0.007%
VF CORP 3.5% 20210901	0.002%
VIACOM INC (NEW) 3.125% 20220615	0.001%
VIACOM INC (NEW) 3.875% 20211215	0.002%
VIACOM INC (NEW) 4.5% 20210301	0.002%
VIACOM INC (NEW) 5.625% 20190915	0.002%
VIACOM INC (NEW) 5.875% 20570228	0.002%
VIACOM INC (NEW) 6.25% 20570228	0.002%
VIACOM INC NEW [B]	0.000%
VICINITY CENTRES	-0.150%
VIDEOTRON LTEE 5% 20220715	0.002%
VIDEOTRON LTEE 5.125% 20270415	0.002%
VIDEOTRON LTEE 5.375% 20240615	0.002%
VIETNAM, SOCIALIST REPUBLIC OF (GOVERNMENT) 4.8% 20241119	0.005%
VIFOR PHARMA AG	0.001%
VINCI	0.010%
VINCI SA 3.375% 20200330	0.002%
VIPSHOP HOLDINGS LTD	0.000%
VIRGIN MEDIA FINANCE PLC 5.75% 20250115	0.001%
VIRGIN MEDIA FINANCE PLC 6% 20241015	0.001%
VIRGIN MEDIA SECURED FINANCE PLC 5.25% 20210115	0.001%
VIRGIN MEDIA SECURED FINANCE PLC 5.25% 20260115	0.002%
VIRGIN MEDIA SECURED FINANCE PLC 5.5% 20250115	0.001%
VIRGIN MEDIA SECURED FINANCE PLC 5.5% 20260815	0.002%
VIRGINIA ELECTRIC AND POWER CO 2.95% 20220115	0.002%
VIRGINIA ELECTRIC AND POWER CO 5% 20190630	0.001%
VISA INC	-0.094%
VISA INC 2.2% 20201214	0.010%
VIVA ENERGY REIT	0.032%
VIVENDI UNIVERSAL	0.010%
VMWARE INC	0.001%
VMWARE INC 2.3% 20200821	0.004%
VMWARE INC 2.95% 20220821	0.005%
VOCUS GROUP LTD	0.001%
VODAFONE GROUP	0.020%
VODAFONE GROUP PLC 0.375% 20211122	0.001%
VODAFONE GROUP PLC 0.5% 20240130	0.000%
VODAFONE GROUP PLC 0.875% 20201117	0.001%
VODAFONE GROUP PLC 1% 20200911	0.003%
VODAFONE GROUP PLC 1.25% 20210825	0.002%
VODAFONE GROUP PLC 1.5% 20270724	0.000%
VODAFONE GROUP PLC 1.6% 20310729	0.002%
VODAFONE GROUP PLC 1.75% 20230825	0.003%
VODAFONE GROUP PLC 1.875% 20250911	0.002%

Asset Name	Weight
VODAFONE GROUP PLC 2.2% 20260825	0.003%
VODAFONE GROUP PLC 4.375% 20210316	0.002%
VODAFONE GROUP PLC 4.65% 20220120	0.003%
VODAFONE GROUP PLC 5% 20180604	0.001%
VODAFONE GROUP PLC 5.375% 20220606	0.001%
VODAFONE GROUP PLC 5.45% 20190610	0.004%
VOESTALPINE	0.001%
VOLKSWAGEN BANK GMBH 1.5% 20190213	0.002%
VOLKSWAGEN FINANCIAL SERVICES AG 0.75% 20211014	0.001%
VOLKSWAGEN FINANCIAL SERVICES AUSTRALIA PTY LTD 2.95% 20200622	0.016%
VOLKSWAGEN FINANCIAL SERVICES AUSTRALIA PTY LTD 3.25% 20190813	0.022%
VOLKSWAGEN FINANCIAL SERVICES AUSTRALIA PTY LTD 4% 20191121	0.010%
VOLKSWAGEN FINANCIAL SERVICES AUSTRALIA PTY LTD 4.25% 20180404	0.003%
VOLKSWAGEN INTERNATIONAL FINANCE NV 0.5% 20210330	0.001%
VOLKSWAGEN INTERNATIONAL FINANCE NV 0.875% 20230116	0.002%
VOLKSWAGEN INTERNATIONAL FINANCE NV 1.125% 20231002	0.003%
VOLKSWAGEN INTERNATIONAL FINANCE NV 1.625% 20300116	0.002%
VOLKSWAGEN INTERNATIONAL FINANCE NV 1.875% 20270330	0.005%
VOLKSWAGEN INTERNATIONAL FINANCE NV 2% 20200114	0.002%
VOLKSWAGEN INTERNATIONAL FINANCE NV 2% 20210326	0.002%
VOLKSWAGEN INTERNATIONAL FINANCE NV 3.25% 20190121	0.002%
VOLKSWAGEN INTERNATIONAL FINANCE NV 3.3% 20330322	0.002%
VOLKSWAGEN LEASING GMBH 0.75% 20200811	0.001%
VOLKSWAGEN LEASING GMBH 1.375% 20250120	0.001%
VOLKSWAGEN LEASING GMBH 2.125% 20220404	0.002%
VOLKSWAGEN LEASING GMBH 2.375% 20220906	0.002%
VOLKSWAGEN LEASING GMBH 2.625% 20240115	0.003%
VOLKSWAGEN STA	0.000%
VOLKSWAGEN VZA	0.007%
VOLVO AB SER. B	0.009%
VONOVIA SE	0.011%
VOPAK KONINKLIJKE	0.000%
VORNADO REALTY LP 2.5% 20190630	0.001%
VORNADO REALTY LP 5% 20220115	0.001%
VORNADO RLTY TR	0.014%
VOYA FINANCIAL	0.001%
VTECH HOLDINGS LTD.	0.001%
VULCAN MATERIALS CO 7.5% 20210615	0.002%
VULCAN MATLS CO	0.008%
W.R. GRACE & CO (CONNECTICUT DIVISION) 5.125% 20211001	0.002%
WABCO HLDGS INC	0.001%
WABTEC CORP	0.001%
WAL MART STORES INC	0.014%
WALGREENS BOOTS ALLIANCE INC	0.011%
WALGREENS BOOTS ALLIANCE INC 2.7% 20191118	0.004%

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Asset Name	Weight
WALGREENS BOOTS ALLIANCE INC 3.3% 20211118	0.004%
WAL-MART DE MEXICO SAB DE CV	0.003%
WAL-MART STORES INC 1.95% 20181215	0.003%
WAL-MART STORES INC 3.25% 20201025	0.006%
WAL-MART STORES INC 3.625% 20200708	0.005%
WAL-MART STORES INC 4.125% 20190201	0.002%
WAL-MART STORES INC 4.25% 20210415	0.004%
WALSIN LIHWA W&C CORP.	0.001%
WALT DISNEY CO	0.024%
WALT DISNEY CO 0.875% 20190712	0.002%
WALT DISNEY CO 1.5% 20180917	0.002%
WALT DISNEY CO 1.65% 20190108	0.001%
WALT DISNEY CO 1.8% 20200605	0.002%
WALT DISNEY CO 1.85% 20190530	0.002%
WALT DISNEY CO 1.95% 20200304	0.002%
WALT DISNEY CO 2.15% 20200917	0.002%
WALT DISNEY CO 2.3% 20210212	0.002%
WALT DISNEY CO 2.45% 20220304	0.002%
WALT DISNEY CO 2.55% 20220215	0.001%
WALT DISNEY CO 2.75% 20210816	0.002%
WALT DISNEY CO 3.75% 20210601	0.002%
WALT DISNEY CO 5.5% 20190315	0.002%
WAN HAI LINES LTD.	0.000%
WANT WANT CHINA HOLDIN	0.002%
WARTSILA B	0.001%
WASHINGTON H SOUL PATTINSON & CO LTD	0.001%
WASTE CONNECTIONS INC	0.010%
WASTE CONNECTIONS INC	0.001%
WASTE MANAGEMENT INC 4.6% 20210301	0.001%
WASTE MANAGEMENT INC 4.75% 20200630	0.002%
WASTE MGMT INC DEL	0.010%
WATERS CORP	0.007%
WATSON PHARMACEUTICALS INC 6.125% 20190815	0.001%
WEATHERFORD INTERNATIONAL LTD	0.000%
WEATHERFORD INTERNATIONAL LTD (BERMUDA) 4.5% 20220415	0.001%
WEATHERFORD INTERNATIONAL LTD (BERMUDA) 7.75% 20210615	0.002%
WEATHERFORD INTERNATIONAL LTD (BERMUDA) 8.25% 20230615	0.002%
WEATHERFORD INTERNATIONAL LTD (BERMUDA) 9.625% 20190301	0.001%
WEATHERFORD INTERNATIONAL LTD (BERMUDA) 9.875% 20240215	0.002%
WEBJET LIMITED	0.001%
WEC ENERGY GROUP	0.045%
WEIBO CORP	0.000%
WEICHAH POWER CO. LTD.	0.001%
WEIFU HIGH-TECHNOLOGY -B	0.000%
WEIR GROUP	0.001%

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Asset Name	Weight
WELLCARE HEALTH PLANS INC 5.25% 20250401	0.003%
WELLPOINT INC 2.25% 20190815	0.003%
WELLPOINT INC 3.125% 20220515	0.003%
WELLPOINT INC 3.7% 20210815	0.002%
WELLPOINT INC 4.35% 20200815	0.002%
WELLPOINT INC 7% 20190215	0.002%
WELLS FARGO & CO 1% 20270202	0.005%
WELLS FARGO & CO 1.125% 20211029	0.003%
WELLS FARGO & CO 1.5% 20220912	0.003%
WELLS FARGO & CO 1.5% 20270524	0.002%
WELLS FARGO & CO 1.625% 20250602	0.003%
WELLS FARGO & CO 2.1% 20210726	0.010%
WELLS FARGO & CO 2.125% 20190422	0.006%
WELLS FARGO & CO 2.125% 20240604	0.002%
WELLS FARGO & CO 2.15% 20190115	0.005%
WELLS FARGO & CO 2.15% 20200130	0.007%
WELLS FARGO & CO 2.25% 20200903	0.001%
WELLS FARGO & CO 2.25% 20230502	0.002%
WELLS FARGO & CO 2.5% 20210304	0.009%
WELLS FARGO & CO 2.55% 20201207	0.007%
WELLS FARGO & CO 2.6% 20200722	0.009%
WELLS FARGO & CO 2.625% 20220722	0.012%
WELLS FARGO & CO 2.625% 20220816	0.003%
WELLS FARGO & CO 3% 20210122	0.005%
WELLS FARGO & CO 3.5% 20220308	0.008%
WELLS FARGO & CO 4% 20190808	0.042%
WELLS FARGO & CO 4.25% 20180125	0.004%
WELLS FARGO & CO 4.375% 20181127	0.001%
WELLS FARGO & CO 4.6% 20210401	0.009%
WELLS FARGO & CO 4.75% 20240827	0.003%
WELLS FARGO & CO 5.25% 20220907	0.001%
WELLS FARGO & CO NEW	0.020%
WELLS FARGO BANK NA 1.375% 20261026	0.004%
WELLS FARGO BANK NA 1.75% 20190524	0.008%
WELLS FARGO BANK NA 1.8% 20181128	0.003%
WELLS FARGO BANK NA 2% 20260427	0.003%
WELLS FARGO BANK NA 2.15% 20191206	0.008%
WELLTOWER INC	0.011%
WENDEL INVESTISSEMENT	0.000%
WESFARMERS LIMITED	0.461%
WESFARMERS LTD 3.66% 20201118	0.032%
WESFARMERS LTD 4.75% 20200312	0.007%
WESFARMERS LTD 6.25% 20190328	0.008%
WEST CORP 4.75% 20210715	0.001%
WEST CORP 5.375% 20220715	0.003%

Asset Name	Weight
WEST FRASER TIMBER LTD	0.000%
WEST JAPAN RAILWAY	0.009%
WESTAR ENERGY INC	0.001%
WESTERN AREAS LIMITED	0.042%
WESTERN AUSTRALIAN TREASURY CORP 2.5% 20200722	0.079%
WESTERN AUSTRALIAN TREASURY CORP 2.5% 20240723	0.021%
WESTERN AUSTRALIAN TREASURY CORP 2.75% 20221020	0.022%
WESTERN AUSTRALIAN TREASURY CORP 3% 20261021	0.013%
WESTERN AUSTRALIAN TREASURY CORP 3% 20271021	0.012%
WESTERN AUSTRALIAN TREASURY CORP 3.75% 20181023	0.059%
WESTERN AUSTRALIAN TREASURY CORP 5% 20250723	0.024%
WESTERN AUSTRALIAN TREASURY CORP 6% 20231016	0.051%
WESTERN AUSTRALIAN TREASURY CORP 7% 20191015	0.037%
WESTERN AUSTRALIAN TREASURY CORP 7% 20210715	0.046%
WESTERN DIGITAL CORP	0.007%
WESTERN DIGITAL CORP 10.5% 20240401	0.010%
WESTERN GAS PARTNERS LP 4% 20220701	0.002%
WESTERN GAS PARTNERS LP 5.375% 20210601	0.002%
WESTERN UN CO	-0.005%
WESTERN UNION CO 3.6% 20220315	0.002%
WESTERN UNION CO 5.253% 20200401	0.001%
WESTFIELD CORP	0.001%
WESTFIELD MANAGEMENT LTD 4.5% 20210908	0.011%
WESTFIELD RETAIL TRUST 1 5% 20191023	0.003%
WESTLAKE CHEMICAL CORP 4.625% 20210215	0.002%
WESTON GEORGE LTD	0.001%
WESTPAC BANKING CORP 0.375% 20230305	0.003%
WESTPAC BANKING CORP 1.125% 20270905	0.002%
WESTPAC BANKING CORP 1.6% 20190819	0.005%
WESTPAC BANKING CORP 1.65% 20190513	0.002%
WESTPAC BANKING CORP 1.95% 20181123	0.003%
WESTPAC BANKING CORP 2% 20210819	0.005%
WESTPAC BANKING CORP 2.1% 20210513	0.004%
WESTPAC BANKING CORP 2.15% 20200306	0.005%
WESTPAC BANKING CORP 2.25% 20190117	0.004%
WESTPAC BANKING CORP 2.3% 20200526	0.003%
WESTPAC BANKING CORP 2.5% 20220628	0.003%
WESTPAC BANKING CORP 2.6% 20201123	0.006%
WESTPAC BANKING CORP 2.75% 20220831	0.004%
WESTPAC BANKING CORP 2.8% 20220111	0.004%
WESTPAC BANKING CORP 3.1% 20210603	0.054%
WESTPAC BANKING CORP 3.25% 20200122	0.006%
WESTPAC BANKING CORP 3.25% 20201028	0.003%
WESTPAC BANKING CORP 3.5% 20200728	0.003%
WESTPAC BANKING CORP 3.5% 20220207	0.004%

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Asset Name	Weight
WESTPAC BANKING CORP 3.555% 20200122	1.452%
WESTPAC BANKING CORP 4.125% 20260604	0.008%
WESTPAC BANKING CORP 4.25% 20180124	0.006%
WESTPAC BANKING CORP 4.5% 20190225	0.018%
WESTPAC BANKING CORP 4.875% 20191119	0.007%
WESTPAC BANKING CORP 5.25% 20231121	0.017%
WESTPAC BANKING CORP 7.25% 20200211	0.004%
WESTPAC BANKING CORPORATION	1.113%
WESTPORTS HOLDINGS	0.000%
WESTRALIA AIRPORTS CORP PTY LTD 5.5% 20210325	0.028%
WESTRALIA AIRPORTS CORP PTY LTD 6% 20200723	0.002%
WESTROCK CO	0.008%
WEYERHAEUSER CO	0.011%
WEYERHAEUSER CO 4.7% 20210315	0.002%
WEYERHAEUSER CO 7.375% 20191001	0.002%
WH GROUP LTD	0.005%
WHARF HOLDINGS	0.011%
WHEATON PRECIOUS METALS	0.001%
WHEELOCK & CO. LTD.	0.003%
WHIRLPOOL CORP	0.009%
WHIRLPOOL CORP 4.7% 20220601	0.001%
WHIRLPOOL CORP 4.85% 20210615	0.001%
WHITBREAD	0.001%
WHITEHAVEN COAL LIMITED	0.001%
WHITING PETROLEUM CORP 5% 20190315	0.002%
WHITING PETROLEUM CORP 5.75% 20210315	0.002%
WHITING PETROLEUM CORP 6.25% 20230401	0.001%
WILLIAM DEMANT	0.000%
WILLIAMS CO INC 3.7% 20230115	0.002%
WILLIAMS CO INC 4.55% 20240624	0.003%
WILLIAMS COS INC DEL	0.010%
WILLIS GROUP HOLDINGS PLC 5.75% 20210315	0.002%
WILLIS TOWERS WATSON	0.006%
WILMAR INTERNATIONAL L	0.002%
WIND ACQUISITION FINANCE SA 4.75% 20200715	0.004%
WIND ACQUISITION FINANCE SA 6.5% 20200430	0.001%
WIND ACQUISITION FINANCE SA 7.375% 20210423	0.007%
WINDSTREAM CORP 6.375% 20230801	0.001%
WINDSTREAM CORP 7.5% 20220601	0.001%
WINDSTREAM CORP 7.5% 20230401	0.000%
WINDSTREAM CORP 7.75% 20201015	0.001%
WINDSTREAM CORP 7.75% 20211001	0.001%
WING TAI HOLDINGS	0.000%
WIPRO	0.002%
WISCONSIN ELECTRIC POWER CO 2.95% 20210915	0.001%

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Asset Name	Weight
WISCONSIN ENERGY CORP 2.45% 20200615	0.001%
WISTRON CORP.	0.001%
WMG ACQUISITION CORP 6.75% 20220415	0.001%
WOCKHARDT	0.000%
WOLTERS KLUWER	0.015%
WOODSIDE PETROLEUM LIMITED	0.295%
WOOLWORTHS LIMITED	0.772%
WOOLWORTHS LTD 6% 20190321	0.007%
WOORI BANK	0.003%
WORKDAY INC	0.009%
WORLD BANK INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT 2.5% 20200312	0.001%
WORLD BANK INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT 2.8% 20210113	0.026%
WORLD BANK INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT 2.8% 20220112	0.008%
WORLD BANK INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT 3% 20261019	0.005%
WORLD BANK INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT 3.5% 20180124	0.008%
WORLD BANK INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT 3.75% 20190123	0.031%
WORLD BANK INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT 4.25% 20250624	0.014%
WORLD BANK INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT 5% 20220307	0.007%
WORLD BANK INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT 5.75% 20191021	0.012%
WORLD BANK INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT 5.75% 20201001	0.017%
WORLDPAY GROUP PLC	0.001%
WORLEYPARSONS LIMITED	0.001%
WPP FINANCE 2010 4.75% 20211121	0.003%
WPP GROUP	0.011%
WPX ENERGY INC 5.25% 20240915	0.001%
WPX ENERGY INC 6% 20220115	0.003%
WPX ENERGY INC 7.5% 20200801	0.001%
WPX ENERGY INC 8.25% 20230801	0.001%
WR BERKLEY CORP 4.625% 20220315	0.001%
WR BERKLEY CORP 5.375% 20200915	0.001%
WR BERKLEY CORP 7.375% 20190915	0.001%
WSO FINANCE PTY LTD 3.5% 20230714	0.005%
WSO FINANCE PTY LTD 4.5% 20270331	0.077%
WUXI LITTLE SWAN CO -B	0.000%
WYNDHAM WORLDWIDE CORP	0.000%
WYNDHAM WORLDWIDE CORP 4.25% 20220301	0.002%
WYNN LAS VEGAS LLC 4.25% 20230530	0.001%

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Asset Name	Weight
WYNN LAS VEGAS LLC 5.25% 20270515	0.002%
WYNN LAS VEGAS LLC 5.5% 20250301	0.005%
WYNN MACAU LTD	0.002%
WYNN RESORTS LTD	0.006%
XCEL ENERGY INC	0.060%
XCEL ENERGY INC 2.4% 20210315	0.001%
XCEL ENERGY INC 2.6% 20220315	0.001%
XCEL ENERGY INC 4.7% 20200515	0.002%
XEROX CORP	0.000%
XEROX CORP 2.75% 20190315	0.001%
XEROX CORP 2.75% 20200901	0.001%
XEROX CORP 2.8% 20200515	0.001%
XEROX CORP 3.5% 20200820	0.001%
XEROX CORP 4.07% 20220317	0.001%
XEROX CORP 4.5% 20210515	0.004%
XEROX CORP 5.625% 20191215	0.002%
XILINX INC	0.007%
XILINX INC 2.125% 20190315	0.002%
XILINX INC 3% 20210315	0.002%
XINHUA WINSHARE PUBLISHING AND MEDIA	0.000%
Xinjiang Goldwind Science and Tech	0.000%
XINYI GLASS HLDGS LTD	0.001%
XL GROUP LTD	0.000%
XL GROUP LTD 2.3% 20181215	0.001%
XL GROUP LTD 5.75% 20211001	0.001%
XPO LOGISTICS INC 6.125% 20230901	0.002%
XPO LOGISTICS INC 6.5% 20220615	0.004%
XSTRATA FINANCE (DUBAI) LTD 2.625% 20181119	0.002%
XTO ENERGY INC 6.5% 20181215	0.002%
XYLEM INC	0.008%
XYLEM INC (INDIANA) 4.875% 20211001	0.002%
YAHOO JAPAN	0.001%
YAKULT HONSHA	0.000%
YAMADA DENKI	0.000%
YAMAHA CORP	0.001%
YAMAHA MOTOR	0.001%
YAMANA GOLD INC	0.000%
YAMATO HOLDINGS	0.001%
YAMAZAKI BAKING	0.000%
YANGZIJANG SHIPBUILDING	0.001%
YANLORD LAND GROUP LIM	0.000%
YANTAI CHANGYU PIONEER -B	0.000%
YANZHOU COAL MINING	0.001%
YARA INTERNATIONAL	0.001%
YASKAWA ELECTRIC	0.001%

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Asset Name	Weight
YES BANK	0.004%
YOKOGAWA ELECTRIC	0.000%
YOUNGONE CORPORATION	0.005%
YTL CORPORATION BHD	0.001%
YTL POWER INTL BHD	0.000%
YU LON MOTOR CO.	0.000%
YUANTA FINL HOLDS	0.002%
YUE YUEN INDUSTRIAL	0.001%
YUEXIU PROPERTY COMPAN	0.001%
YUHAN CORPORATION	0.001%
YULON NISSAN MOTOR CO	0.000%
YUM BRANDS INC	0.010%
YUM CHINA HOLDINGS INC	0.009%
ZALANDO SE	0.000%
ZAMBIA, REPUBLIC OF (GOVERNMENT) 8.5% 20240414	0.006%
ZAMBIA, REPUBLIC OF (GOVERNMENT) 8.97% 20270730	0.007%
ZAYO GROUP HLDGS INC	0.000%
ZAYO GROUP LLC 5.75% 20270115	0.004%
ZAYO GROUP LLC 6% 20230401	0.003%
ZAYO GROUP LLC 6.375% 20250515	0.002%
ZEBRA TECHNOLOGIES CORP 7.25% 20221015	0.001%
ZEE ENTERTAIN ENT	0.002%
ZF NORTH AMERICA CAPITAL INC 4% 20200429	0.002%
ZF NORTH AMERICA CAPITAL INC 4.5% 20220429	0.002%
ZF NORTH AMERICA CAPITAL INC 4.75% 20250429	0.004%
ZHAOJIN MINING INDUSTR	0.000%
ZHEJIANG EXPRESSWAY CO	0.001%
ZHONGSHENG GROUP HOLDINGS	0.001%
ZHUZHOU CRRC TIMES ELECTRONIC	0.001%
ZIGGO BOND FINANCE BV 5.875% 20250115	0.001%
ZIGGO BOND FINANCE BV 6% 20270115	0.001%
ZIGGO SECURED FINANCE BV 5.5% 20270115	0.005%
ZILLOW GROUP INC C	0.000%
ZIMMER BIOMET HOLDINGS	0.009%
ZIMMER HOLDINGS INC 2.7% 20200401	0.005%
ZIMMER HOLDINGS INC 3.15% 20220401	0.003%
ZIMMER HOLDINGS INC 3.375% 20211130	0.001%
ZIMMER HOLDINGS INC 4.625% 20191130	0.002%
ZIONS BANCORPORATION	0.000%
ZODIAC	0.001%
ZOETIS INC	0.012%
ZOETIS INC 3.45% 20201113	0.002%
ZOOMLION HEAVY IND	0.000%
ZTE CORPORATION	0.001%
ZTO EXPRESS (CAYMAN) INC	0.000%

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Asset Name	Weight
ZURICH INSURANCE	0.006%
Options	0.046%
Cash and other	34.158%

Please note that some holdings may have a negative weighting. This is due to the futures allocation, not physical holding.

**Yours faithfully**

**Schroder Investment Management Australia Limited**  
**as responsible entity for the Schroder Real Return Fund (Managed Fund)**

**About the Schroder Real Return Fund (ASX: GROW)**

The Schroder Real Return Fund is an actively managed, objective based multi-asset investment strategy, designed to help investors grow their wealth with reduced levels of risk and volatility. The aim is to deliver a return of 5% above Australian inflation (before fees) over a three year rolling period without taking undue risk, so that the journey to achieving this objective is a relatively stable one.

Utilising broad investment ranges across a variety of assets, the Fund uses a dynamic approach to asset allocation to take full advantage of opportunities presented in the market, whilst maintaining the flexibility to adapt to changing market conditions.

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