

Fixed Rate

Where Scheduled Termination Date is 20 June 2027 1%
 Where Scheduled Termination Date is 20 June 2029 1%
 Where Scheduled Termination Date is 20 June 2031 1%
 Where Scheduled Termination Date is 20 June 2033 1%
 Where Scheduled Termination Date is 20 June 2036 1%

No.	Reference Entity	ISIN	Maturity	Coupon	Sector	Transaction Type	SRO	Weighting	CLIP
1	Adecco Group AG	XS2386592484	21-Sep-2028	.125%	Autos & Industrials	EUROPEAN CORPORATE		.8%	HH039NAE9
2	Airbus SE	XS2152796269	07-Apr-2028	2%	Autos & Industrials	EUROPEAN CORPORATE		.8%	NN2A8GAH0
3	Aktiebolaget Volvo	XS2887185127	26-Aug-2027	3.125%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	9BAGDBAI3
4	Akzo Nobel N.V.	XS2462466611	28-Mar-2028	1.5%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	0B11AIAH5
5	ALSTOM	FR0013453040	14-Oct-2026	.25%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	0C3368AF8
6	Anglo American plc	USG0446NAP99	15-Mar-2028	4.5%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	037CDUJ9
7	ArcelorMittal	US03938LBE39	29-Nov-2027	6.55%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	LL332JAO6
8	ASTRAZENECA PLC	XS1411404426	12-May-2028	1.25%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	04A988AE6
9	BAE SYSTEMS PLC	USG06940AE30	15-Apr-2030	3.4%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	05A75UAG6
10	BASF SE	XS1718418103	15-Nov-2027	.875%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	DD6837AN6
11	Bayer Aktiengesellschaft	XS2199266268	06-Jan-2030	1.125%	Autos & Industrials	EUROPEAN CORPORATE		.8%	0H99A3AJ6
12	Bayerische Motoren Werke Aktiengesellschaft	XS2447564332	22-May-2028	1%	Autos & Industrials	EUROPEAN CORPORATE		.8%	0H99B7AI8
13	BOUYGUES	FR0013222494	07-Jun-2027	1.375%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	FG25BNAH6
14	CNH Industrial N.V.	US12594KAB89	15-Nov-2027	3.85%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	NP29D8AD9
15	COMPAGNIE DE SAINT-GOBAIN	XS1627193359	14-Jun-2027	1.375%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	FG872CAQ0
16	Continental Aktiengesellschaft	XS2630117328	01-Jun-2028	4%	Autos & Industrials	EUROPEAN CORPORATE		.8%	2D17E8AH4
17	Deutsche Lufthansa Aktiengesellschaft	XS2296203123	11-Feb-2028	3.75%	Autos & Industrials	EUROPEAN CORPORATE		.8%	2H66B7AH7
18	Glencore International AG	XS2228892860	10-Mar-2028	1.125%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	HK5754AJ3
19	GSK PLC	XS0866588527	20-Dec-2027	3.375%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	GK625KAB5
20	Heidelberg Materials AG	XS2577874782	31-May-2032	3.75%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	DGU0ACAC4
21	HÖCHTIEF Aktiengesellschaft	DE000A2YN2U2	03-Sep-2027	.5%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	DG6447AC1
22	Holcim AG	XS2286441964	19-Jul-2027	.125%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	HK9FCIAD5
23	International Consolidated Airlines Group, S.A.	XS2020581752	04-Jul-2027	1.5%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	EKDDDBAB6
24	L'AIR LIQUIDE SOCIETE ANONYME POUR L'ETUDE ET L'EXPLOITATION DES PROCEDES GEORGES CLAUDE	FR0013241346	08-Mar-2027	1%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	FG29CJAF0
25	Mercedes-Benz Group AG	DE000A2GSLY0	15-Nov-2027	1%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	DI87CNAL4
26	PostNL N.V.	XS2803804314	12-Jun-2031	4.75%	Autos & Industrials	EUROPEAN CORPORATE		.8%	NU923FAF6
27	ROLLS-ROYCE PLC	XS1819574929	09-May-2028	1.625%	Autos & Industrials	EUROPEAN CORPORATE		.8%	7ECCF9AL2
28	SANOFI	FR0013201639	13-Jan-2027	.5%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	F8128FAE0
29	Siemens Aktiengesellschaft	USN82008AU28	16-Mar-2027	3.4%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	8A87AGAG5
30	SMURFIT KAPPA ACQUISITIONS UNLIMITED COMPANY	XS1117298759	01-Feb-2025	2.75%	Autos & Industrials	EUROPEAN CORPORATE		.8%	GOA6DCAE6
31	Solvay	BE6350791073	03-Apr-2028	3.875%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	8B787AAH7
32	Stora Enso Oyj	XS1624344542	07-Jun-2027	2.5%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	8E831MAH1

No.	Reference Entity	ISIN	Maturity	Coupon	Sector	Transaction Type	SRO	Weighting	CLIP
33	UNIBAIL-RODAMCO-WESTFIELD SE	XS1569845404	22-Feb-2028	1.5%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	FF3BENA19
34	VINCI	FR0013409166	15-Mar-2027	2.25%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	FKDFG6AI3
35	VOLKSWAGEN AKTIENGESELLSCHAFT	XS1586555945	30-Mar-2027	1.875%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	9BAEC8AJ4
36	WENDEL	FR0014003S72	01-Jun-2031	1%	Autos & Industrials	EUROPEAN CORPORATE		.8%	FOHB91AG3
37	ACCOR	FR0014006ND8	29-Nov-2028	2.375%	Consumers	EUROPEAN CORPORATE	Yes	.8%	0A477BAK3
38	Aktiebolaget Electrolux	XS2475919663	18-May-2030	2.5%	Consumers	EUROPEAN CORPORATE	Yes	.8%	0B11AHAG9
39	Anheuser-Busch InBev	BE6301510028	22-Jan-2027	1.15%	Consumers	EUROPEAN CORPORATE	Yes	.8%	BBRV5GAF3
40	BRITISH AMERICAN TOBACCO p.l.c.	XS1203859928	13-Mar-2027	1.25%	Consumers	EUROPEAN CORPORATE	Yes	.8%	1C148CAI0
41	CARLSBERG BREWERIES A/S	XS2624683301	26-Nov-2026	3.5%	Consumers	EUROPEAN CORPORATE	Yes	.8%	KN9C8HAJ6
42	Carrefour	FR0014009DZ6	30-Oct-2026	1.875%	Consumers	EUROPEAN CORPORATE	Yes	.8%	FG4CAML3
43	COMPASS GROUP PLC	XS1637093920	03-Jul-2029	2%	Consumers	EUROPEAN CORPORATE		.8%	2C48D6AG8
44	DANONE	FR0013495181	17-Mar-2027	.571%	Consumers	EUROPEAN CORPORATE	Yes	.8%	2F999ZAI1
45	DIAGEO PLC	US25243YBG35	24-Oct-2027	5.3%	Consumers	EUROPEAN CORPORATE	Yes	.8%	2H767TAH3
46	Heineken N.V.	XS1691781865	03-Oct-2029	1.5%	Consumers	EUROPEAN CORPORATE		.8%	NQCD69AM3
47	Henkel AG & Co. KGaA	XS2530219349	13-Sep-2027	2.625%	Consumers	EUROPEAN CORPORATE		.8%	467A5UAH5
48	IMPERIAL BRANDS PLC	XS1951313763	12-Feb-2027	2.125%	Consumers	EUROPEAN CORPORATE	Yes	.8%	GKB92CAE9
49	Kering	FR0013512407	13-May-2028	.75%	Consumers	EUROPEAN CORPORATE		.8%	FK976OAL1
50	Koninklijke Ahold Delhaize N.V.	US008685AB51	01-May-2029	6.875%	Consumers	EUROPEAN CORPORATE	Yes	.8%	NN07BIAA6
51	Koninklijke Philips N.V.	XS1815116998	02-May-2028	1.375%	Consumers	EUROPEAN CORPORATE		.8%	NTFGGOAH4
52	Louis Dreyfus Company B.V.	XS2332552541	28-Apr-2028	1.625%	Consumers	EUROPEAN CORPORATE	Yes	.8%	NS9CH2AG1
53	LVMH MOET HENNESSY LOUIS VUITTON	FR0013482833	11-Feb-2028	.125%	Consumers	EUROPEAN CORPORATE	Yes	.8%	5F2685AJ6
54	MARKS AND SPENCER p.l.c.	XS3293652551	18-Aug-2032	5.125%	Consumers	EUROPEAN CORPORATE		.8%	GLDABFAK1
55	Nestle S.A.	XS2464407514	04-Apr-2027	2.125%	Consumers	EUROPEAN CORPORATE	Yes	.8%	6A516FAH8
56	NEXT PLC	XS1410414954	18-May-2028	3.625%	Consumers	EUROPEAN CORPORATE	Yes	.8%	GMB517AE5
57	PERNOD RICARD	FR001400KPB4	15-Sep-2027	3.75%	Consumers	EUROPEAN CORPORATE	Yes	.8%	71568AAK1
58	SODEXO	XS2203996132	17-Jul-2028	1%	Consumers	EUROPEAN CORPORATE		.8%	FND50FAH8
59	TESCO PLC	XS2403381069	02-Nov-2028	1.875%	Consumers	EUROPEAN CORPORATE		.8%	8G96CCAM7
60	UNILEVER PLC	XS2450201046	28-Feb-2028	2.125%	Consumers	EUROPEAN CORPORATE		.8%	994BDDAF8
61	BP P.L.C.	XS2135799679	07-Apr-2028	2.519%	Energy	EUROPEAN CORPORATE	Yes	.8%	05AB84AK3
62	Centrica plc	XS0753789980	13-Mar-2029	4.375%	Energy	EUROPEAN CORPORATE	Yes	.8%	16B9CTAF5
63	E.ON SE	XS2177580250	20-Feb-2028	.75%	Energy	EUROPEAN CORPORATE	Yes	.8%	DF6DAHAH3
64	EDP, S.A.	PTEDPNOM0015	15-Apr-2027	1.625%	Energy	EUROPEAN CORPORATE	Yes	.8%	XYA90FAA4
65	Electricite de France	XS0162990229	21-Feb-2033	5.625%	Energy	EUROPEAN CORPORATE	Yes	.8%	FHBD4HAC9

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66	ENEL S.P.A.	XS0306646042	21-Jun-2027	5.625%	Energy	EUROPEAN CORPORATE	Yes	.8%	2BB8B1AG5
67	ENGIE	FR0013245867	27-Mar-2028	1.5%	Energy	EUROPEAN CORPORATE	Yes	.8%	2BBAEJAF0
68	ENI S.P.A.	XS1826622240	12-Sep-2028	4.75%	Energy	EUROPEAN CORPORATE		.8%	28EFBVAM4
69	EQUINOR ASA	US29446MAB81	10-Sep-2028	3.625%	Energy	EUROPEAN CORPORATE		.8%	2BD8ASAH3
70	Fortum Oyj	XS2606264005	26-May-2028	4%	Energy	EUROPEAN CORPORATE	Yes	.8%	XZBGF7AH1
71	Iberdrola, S.A.	XS2909821899	30-Mar-2028	2.625%	Energy	EUROPEAN CORPORATE		.8%	EK77AVAI0
72	NATIONAL GRID PLC	XS2231259305	18-Sep-2029	.553%	Energy	EUROPEAN CORPORATE	Yes	.8%	GM9ACPAE5
73	NATURGY ENERGY GROUP, S.A.	XS1755428502	29-Jan-2028	1.5%	Energy	EUROPEAN CORPORATE	Yes	.8%	69C93IAF7
74	REPSOL, S.A.	XS1148073205	10-Dec-2026	2.25%	Energy	EUROPEAN CORPORATE	Yes	.8%	EMCDATAF8
75	SHELL PLC	XS1135277140	20-Jan-2027	1.625%	Energy	EUROPEAN CORPORATE	Yes	.8%	GO88BKAD1
76	SSE PLC	XS1875284702	04-Sep-2027	1.375%	Energy	EUROPEAN CORPORATE		.8%	GOGC6RAC6
77	TotalEnergies SE	US89152UAH59	11-Oct-2028	3.883%	Energy	EUROPEAN CORPORATE	Yes	.8%	FOB29OAC8
78	UNITED UTILITIES PLC	US91311QAC96	15-Aug-2028	6.875%	Energy	EUROPEAN CORPORATE	Yes	.8%	9A442RAC9
79	VEOLIA ENVIRONNEMENT	FR0013505542	02-Apr-2027	1.25%	Energy	EUROPEAN CORPORATE	Yes	.8%	9BAD68AN4
80	Allianz SE	DE000A1HG1K6	13-Mar-2028	3%	Financials	EUROPEAN CORPORATE	Yes	.8%	DD359MAP1
81	ASSICURAZIONI GENERALI - SOCIETA PER AZIONI	XS2747590896	15-Jan-2029	3.212%	Financials	EUROPEAN CORPORATE	Yes	.8%	0E996BAJ0
82	AVIVA PLC	XS1908273219	13-Nov-2027	1.875%	Financials	EUROPEAN CORPORATE	Yes	.8%	GG6EBTAI7
83	AXA	XS1410426024	15-May-2028	1.125%	Financials	EUROPEAN CORPORATE	Yes	.8%	FF667MAH9
84	BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA	XS1678372472	11-Sep-2022	.75%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	.8%	EF2985AO9
85	BANCO SANTANDER, S.A.	XS1557268221	09-Feb-2022	1.375%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	.8%	EFAGG9AL3
86	Barclays PLC	US06738ECJ29	13-Sep-2027	6.496%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	.8%	GG8839AT7
87	BNP PARIBAS	US09659X2A94	23-May-2022	2.95%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	.8%	05ABBFAP3
88	COMMERZBANK Aktiengesellschaft	DE000CZ302M3	16-Sep-2020	4%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	.8%	2C27EGAG9
89	Coöperatieve Rabobank U.A.	XS2068969067	30-Oct-2026	.25%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	.8%	NP489IAO8
90	CREDIT AGRICOLE SA	US22536PAA93	10-Jan-2022	3.375%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	.8%	FH49GGAL5
91	DANSKE BANK A/S	XS1799061558	22-May-2023	.875%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	.8%	2F9999AL2
92	DEUTSCHE BANK AKTIENGESELLSCHAFT	DE000DL19TX8	07-Dec-2020	Float	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	.8%	2H6677AP4
93	Hannover Rueck SE	XS1808482746	18-Apr-2028	1.125%	Financials	EUROPEAN CORPORATE	Yes	.8%	4F16FDAC8
94	HSBC HOLDINGS plc	XS0605521185	16-Mar-2016	3.875%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	.8%	4E46A8AG5
95	ING Groep N.V.	XS1882544973	20-Sep-2028	2%	Financials	EUROPEAN FINANCIAL CORPORATE		.8%	49BEBAAW0
96	INTESA SANPAOLO SPA	XS2529233814	06-Sep-2027	4.75%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	.8%	TYA56DAX6
97	LLOYDS BANKING GROUP PLC	XS1681050610	12-Sep-2027	1.5%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	.8%	GLA86ZAI6
98	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SOCIETA PER AZIONI	XS2106861771	23-Apr-2025	1.125%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	.8%	TZCEH2AM8

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99	Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen				Financials	EUROPEAN CORPORATE		.8%	
100	NatWest Group plc	XS0997797054	28-Nov-2016	1.5%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	.8%	69C95CAA9
101	PRUDENTIAL PUBLIC LIMITED COMPANY	XS0096874671	11-May-2029	5.875%	Financials	EUROPEAN CORPORATE	Yes	.8%	7B878PAK8
102	SOCIETE GENERALE	US83368TAF57	12-Jan-2022	3.25%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	.8%	8B69APAL0
103	STANDARD CHARTERED PLC	XS2102360315	27-Jan-2028	.85%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	.8%	GOC64AAM0
104	Svenska Handelsbanken AB	XS2265968284	02-Dec-2027	.01%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE		.8%	8EFEELAP9
105	Swedbank AB	XS2343563214	20-May-2027	.3%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	.8%	W5D655AM2
106	Swiss Reinsurance Company Ltd	CH0262881441	21-Jan-2027	.75%	Financials	EUROPEAN CORPORATE	Yes	.8%	HOB65NAE9
107	UBS Group AG	CH0520042489	29-Jan-2026	.25%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	.8%	HL629GAD3
108	UNICREDIT, SOCIETA PER AZIONI	XS1754213947	18-Jan-2023	1%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	.8%	T2F69ZAO7
109	Zurich Insurance Company Ltd	CH1170565712	04-Jul-2029	1.125%	Financials	EUROPEAN CORPORATE	Yes	.8%	HQHEFUAL8
110	Bertelsmann SE & Co. KGaA	XS2149280948	01-Apr-2028	2%	TMT	EUROPEAN CORPORATE		.8%	DE111QAG9
111	BRITISH TELECOMMUNICATIONS public limited company	XS0097283096	07-Dec-2028	5.75%	TMT	EUROPEAN CORPORATE	Yes	.8%	GH6DA2AD8
112	Cellnex Telecom, S.A.	XS2102934697	20-Apr-2027	1%	TMT	EUROPEAN CORPORATE	Yes	.8%	EG8EAYAD8
113	Deutsche Telekom AG	XS2024715794	05-Jul-2027	.5%	TMT	EUROPEAN CORPORATE	Yes	.8%	2H66BCAG8
114	ITV PLC	XS2838391170	19-Jun-2032	4.25%	TMT	EUROPEAN CORPORATE		.8%	GKDHCCEAG9
115	Koninklijke KPN N.V.	XS0707430947	18-Nov-2026	5%	TMT	EUROPEAN CORPORATE	Yes	.8%	NR6BGIAH2
116	Orange	FR0013241676	09-Sep-2027	1.5%	TMT	EUROPEAN CORPORATE	Yes	.8%	FLEECZAM4
117	PEARSON plc	XS2044910466	04-Jun-2030	3.75%	TMT	EUROPEAN CORPORATE	Yes	.8%	7H5516AI6
118	PUBLICIS GROUPE SA	FR0013425147	13-Jun-2028	1.25%	TMT	EUROPEAN CORPORATE	Yes	.8%	FMD67CAH8
119	STMicroelectronics N.V.	XS2211997239	04-Aug-2027	0%	TMT	EUROPEAN CORPORATE	Yes	.8%	8E7113AH8
120	TELEFONICA, S.A.	US879385AD49	15-Sep-2030	8.25%	TMT	EUROPEAN CORPORATE	Yes	.8%	8FGCBAAH4
121	Telekom Austria Aktiengesellschaft	XS1405762805	07-Dec-2026	1.5%	TMT	EUROPEAN CORPORATE	Yes	.8%	8FGD7TAD5
122	TELENOR ASA	XS2117452156	14-Feb-2028	.25%	TMT	EUROPEAN CORPORATE		.8%	8FGD80AH8
123	Telia Company AB	XS0826189028	07-Sep-2027	3%	TMT	EUROPEAN CORPORATE	Yes	.8%	W5EDGSAC6
124	VODAFONE GROUP PUBLIC LIMITED COMPANY	XS1721422068	20-Nov-2029	1.875%	TMT	EUROPEAN CORPORATE		.8%	9BADC3AP3
125	WPP 2005 LIMITED	XS2176562812	19-May-2027	2.375%	TMT	EUROPEAN CORPORATE		.8%	GPFFQAF1

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Fixed Rate

Where Scheduled Termination Date is 20 June 2031 1%

Where Scheduled Termination Date is 20 June 2036 1%

No.	Reference Entity	ISIN	Maturity	Coupon	Sector	Transaction Type	SRO	Weighting	CLIP
1	ACCOR	FR0014006ND8	29-Nov-2028	2.375%	Consumers	EUROPEAN CORPORATE	Yes	1.053%	0A477BAK3
2	Adecco Group AG	XS2386592484	21-Sep-2028	.125%	Autos & Industrials	EUROPEAN CORPORATE		1.053%	HH039NAE9
3	Airbus SE	XS2152796269	07-Apr-2028	2%	Autos & Industrials	EUROPEAN CORPORATE		1.053%	NN2A8GAH0
4	Aktiebolaget Electrolux	XS2475919663	18-May-2030	2.5%	Consumers	EUROPEAN CORPORATE	Yes	1.053%	0B11AHAG9
5	Aktiebolaget Volvo	XS2887185127	26-Aug-2027	3.125%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.053%	9BAGDBAI3
6	Akzo Nobel N.V.	XS2462466611	28-Mar-2028	1.5%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.053%	0B11AIAH5
7	ALSTOM	FR0013453040	14-Oct-2026	.25%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.053%	0C3368AF8
8	Anglo American plc	USG0446NAP99	15-Mar-2028	4.5%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.053%	037CDUAJ9
9	Anheuser-Busch InBev	BE6301510028	22-Jan-2027	1.15%	Consumers	EUROPEAN CORPORATE	Yes	1.053%	BBRV5GAF3
10	ArcelorMittal	US03938LBE39	29-Nov-2027	6.55%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.053%	LL332JAO6
11	ASTRAZENECA PLC	XS1411404426	12-May-2028	1.25%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.053%	04A988AE6
12	BAE SYSTEMS PLC	USG06940AE30	15-Apr-2030	3.4%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.053%	05A75UAG6
13	BASF SE	XS1718418103	15-Nov-2027	.875%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.053%	DD6837AN6
14	Bayer Aktiengesellschaft	XS2199266268	06-Jan-2030	1.125%	Autos & Industrials	EUROPEAN CORPORATE		1.053%	0H99A3AJ6
15	Bayerische Motoren Werke Aktiengesellschaft	XS2447564332	22-May-2028	1%	Autos & Industrials	EUROPEAN CORPORATE		1.053%	0H99B7AI8
16	Bertelsmann SE & Co. KGaA	XS2149280948	01-Apr-2028	2%	TMT	EUROPEAN CORPORATE		1.053%	DE111QAG9
17	BOUYGUES	FR0013222494	07-Jun-2027	1.375%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.053%	FG25BNAH6
18	BP P.L.C.	XS2135799679	07-Apr-2028	2.519%	Energy	EUROPEAN CORPORATE	Yes	1.053%	05AB84AK3
19	BRITISH AMERICAN TOBACCO p.l.c.	XS1203859928	13-Mar-2027	1.25%	Consumers	EUROPEAN CORPORATE	Yes	1.053%	1C148CAI0
20	BRITISH TELECOMMUNICATIONS public limited company	XS0097283096	07-Dec-2028	5.75%	TMT	EUROPEAN CORPORATE	Yes	1.053%	GH6DA2AD8
21	CARLSBERG BREWERIES A/S	XS2624683301	26-Nov-2026	3.5%	Consumers	EUROPEAN CORPORATE	Yes	1.053%	KN9C8HAJ6
22	Carrefour	FR0014009DZ6	30-Oct-2026	1.875%	Consumers	EUROPEAN CORPORATE	Yes	1.053%	FG4CAML3
23	Cellnex Telecom, S.A.	XS2102934697	20-Apr-2027	1%	TMT	EUROPEAN CORPORATE	Yes	1.053%	EG8EAYAD8
24	Centrica plc	XS0753789980	13-Mar-2029	4.375%	Energy	EUROPEAN CORPORATE	Yes	1.053%	16B9CTAF5
25	CNH Industrial N.V.	US12594KAB89	15-Nov-2027	3.85%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.053%	NP29D8AD9
26	COMPAGNIE DE SAINT-GOBAIN	XS1627193359	14-Jun-2027	1.375%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.053%	FG872CAQ0
27	COMPASS GROUP PLC	XS1637093920	03-Jul-2029	2%	Consumers	EUROPEAN CORPORATE		1.053%	2C48D6AG8
28	Continental Aktiengesellschaft	XS2630117328	01-Jun-2028	4%	Autos & Industrials	EUROPEAN CORPORATE		1.053%	2D17E8AH4
29	DANONE	FR0013495181	17-Mar-2027	.571%	Consumers	EUROPEAN CORPORATE	Yes	1.053%	2F999ZAI1
30	Deutsche Lufthansa Aktiengesellschaft	XS2296203123	11-Feb-2028	3.75%	Autos & Industrials	EUROPEAN CORPORATE		1.053%	2H66B7AH7
31	Deutsche Telekom AG	XS2024715794	05-Jul-2027	.5%	TMT	EUROPEAN CORPORATE	Yes	1.053%	2H66BCAG8
32	DIAGEO PLC	US25243YBG35	24-Oct-2027	5.3%	Consumers	EUROPEAN CORPORATE	Yes	1.053%	2H767TAH3
33	E.ON SE	XS2177580250	20-Feb-2028	.75%	Energy	EUROPEAN CORPORATE	Yes	1.053%	DF6DAH AH3
34	EDP, S.A.	PTEDPNOM0015	15-Apr-2027	1.625%	Energy	EUROPEAN CORPORATE	Yes	1.053%	XYA90FAA4
35	Electricite de France	XS0162990229	21-Feb-2033	5.625%	Energy	EUROPEAN CORPORATE	Yes	1.053%	FHBD4HAC9
36	ENEL S.P.A.	XS0306646042	21-Jun-2027	5.625%	Energy	EUROPEAN CORPORATE	Yes	1.053%	2BB8B1AG5

No.	Reference Entity	ISIN	Maturity	Coupon	Sector	Transaction Type	SRO	Weighting	CLIP
37	ENGIE	FR0013245867	27-Mar-2028	1.5%	Energy	EUROPEAN CORPORATE	Yes	1.053%	2BBAEJAF0
38	ENI S.P.A.	XS1826622240	12-Sep-2028	4.75%	Energy	EUROPEAN CORPORATE		1.053%	28EFBVM4
39	EQUINOR ASA	US29446MAB81	10-Sep-2028	3.625%	Energy	EUROPEAN CORPORATE		1.053%	2BD8ASAH3
40	Fortum Oyj	XS2606264005	26-May-2028	4%	Energy	EUROPEAN CORPORATE	Yes	1.053%	XZBGF7AH1
41	Glencore International AG	XS2228892860	10-Mar-2028	1.125%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.053%	HK5754AJ3
42	GSK PLC	XS0866588527	20-Dec-2027	3.375%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.053%	GK625KAB5
43	Heidelberg Materials AG	XS2577874782	31-May-2032	3.75%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.053%	DGU0ACAC4
44	Heineken N.V.	XS1691781865	03-Oct-2029	1.5%	Consumers	EUROPEAN CORPORATE		1.053%	NQCD69AM3
45	Henkel AG & Co. KGaA	XS2530219349	13-Sep-2027	2.625%	Consumers	EUROPEAN CORPORATE		1.053%	467A5UAH5
46	HOCHTIEF Aktiengesellschaft	DE000A2YN2U2	03-Sep-2027	.5%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.053%	DG6447AC1
47	Holcim AG	XS2286441964	19-Jul-2027	.125%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.053%	HK9FCIAD5
48	Iberdrola, S.A.	XS2909821899	30-Mar-2028	2.625%	Energy	EUROPEAN CORPORATE		1.053%	EK77AVAIO
49	IMPERIAL BRANDS PLC	XS1951313763	12-Feb-2027	2.125%	Consumers	EUROPEAN CORPORATE	Yes	1.053%	GKB92CAE9
50	International Consolidated Airlines Group, S.A.	XS2020581752	04-Jul-2027	1.5%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.053%	EKDDDBAB6
51	ITV PLC	XS2838391170	19-Jun-2032	4.25%	TMT	EUROPEAN CORPORATE		1.053%	GKDHCEAG9
52	Kering	FR0013512407	13-May-2028	.75%	Consumers	EUROPEAN CORPORATE		1.053%	FK976OAL1
53	Koninklijke Ahold Delhaize N.V.	US008685AB51	01-May-2029	6.875%	Consumers	EUROPEAN CORPORATE	Yes	1.053%	NN07BIAA6
54	Koninklijke KPN N.V.	XS0707430947	18-Nov-2026	5%	TMT	EUROPEAN CORPORATE	Yes	1.053%	NR6BGIAH2
55	Koninklijke Philips N.V.	XS1815116998	02-May-2028	1.375%	Consumers	EUROPEAN CORPORATE		1.053%	NTFGGOAH4
56	L'AIR LIQUIDE SOCIETE ANONYME POUR L'ETUDE ET L'EXPLOITATION DES PROCEDES GEORGES CLAUDE	FR0013241346	08-Mar-2027	1%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.053%	FG29CJAF0
57	Louis Dreyfus Company B.V.	XS2332552541	28-Apr-2028	1.625%	Consumers	EUROPEAN CORPORATE	Yes	1.053%	NS9CH2AG1
58	LVMH MOET HENNESSY LOUIS VUITTON	FR0013482833	11-Feb-2028	.125%	Consumers	EUROPEAN CORPORATE	Yes	1.053%	5F2685AJ6
59	MARKS AND SPENCER p.l.c.	XS3293652551	18-Aug-2032	5.125%	Consumers	EUROPEAN CORPORATE		1.053%	GLDABFAK1
60	Mercedes-Benz Group AG	DE000A2GSLY0	15-Nov-2027	1%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.053%	DI87CNAL4
61	NATIONAL GRID PLC	XS2231259305	18-Sep-2029	.553%	Energy	EUROPEAN CORPORATE	Yes	1.052%	GM9ACPAE5
62	NATURGY ENERGY GROUP, S.A.	XS1755428502	29-Jan-2028	1.5%	Energy	EUROPEAN CORPORATE	Yes	1.052%	69C93IAF7
63	Nestle S.A.	XS2464407514	04-Apr-2027	2.125%	Consumers	EUROPEAN CORPORATE	Yes	1.052%	6A516FAH8
64	NEXT PLC	XS1410414954	18-May-2028	3.625%	Consumers	EUROPEAN CORPORATE	Yes	1.052%	GMB517AE5
65	Orange	FR0013241676	09-Sep-2027	1.5%	TMT	EUROPEAN CORPORATE	Yes	1.052%	FLEECZAM4
66	PEARSON plc	XS2044910466	04-Jun-2030	3.75%	TMT	EUROPEAN CORPORATE	Yes	1.052%	7H5516AI6
67	PERNOD RICARD	FR001400KPB4	15-Sep-2027	3.75%	Consumers	EUROPEAN CORPORATE	Yes	1.052%	7I568AAK1
68	PostNL N.V.	XS2803804314	12-Jun-2031	4.75%	Autos & Industrials	EUROPEAN CORPORATE		1.052%	NU923FAF6
69	PUBLICIS GROUPE SA	FR0013425147	13-Jun-2028	1.25%	TMT	EUROPEAN CORPORATE	Yes	1.052%	FMD67CAH8
70	REPSOL, S.A.	XS1148073205	10-Dec-2026	2.25%	Energy	EUROPEAN CORPORATE	Yes	1.052%	EMCDATAF8
71	ROLLS-ROYCE PLC	XS1819574929	09-May-2028	1.625%	Autos & Industrials	EUROPEAN CORPORATE		1.052%	7ECCF9AL2
72	SANOFI	FR0013201639	13-Jan-2027	.5%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.052%	F8128FAE0

No.	Reference Entity	ISIN	Maturity	Coupon	Sector	Transaction Type	SRO	Weighting	CLIP
73	SHELL PLC	XS1135277140	20-Jan-2027	1.625%	Energy	EUROPEAN CORPORATE	Yes	1.052%	GO88BKAD1
74	Siemens Aktiengesellschaft	USN82008AU28	16-Mar-2027	3.4%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.052%	8A87AGAG5
75	SMURFIT KAPPA ACQUISITIONS UNLIMITED COMPANY	XS1117298759	01-Feb-2025	2.75%	Autos & Industrials	EUROPEAN CORPORATE		1.052%	GOA6DCAE6
76	SODEXO	XS2203996132	17-Jul-2028	1%	Consumers	EUROPEAN CORPORATE		1.052%	FND50FAH8
77	Solvay	BE6350791073	03-Apr-2028	3.875%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.052%	8B787AAH7
78	SSE PLC	XS1875284702	04-Sep-2027	1.375%	Energy	EUROPEAN CORPORATE		1.052%	GOGC6RAC6
79	STMicroelectronics N.V.	XS2211997239	04-Aug-2027	0%	TMT	EUROPEAN CORPORATE	Yes	1.052%	8E7113AH8
80	Stora Enso Oyj	XS1624344542	07-Jun-2027	2.5%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.052%	8E831MAH1
81	TELEFONICA, S.A.	US879385AD49	15-Sep-2030	8.25%	TMT	EUROPEAN CORPORATE	Yes	1.052%	8FGCBAAH4
82	Telekom Austria Aktiengesellschaft	XS1405762805	07-Dec-2026	1.5%	TMT	EUROPEAN CORPORATE	Yes	1.052%	8FGD7TAD5
83	TELENOR ASA	XS2117452156	14-Feb-2028	.25%	TMT	EUROPEAN CORPORATE		1.052%	8FGD80AH8
84	Telia Company AB	XS0826189028	07-Sep-2027	3%	TMT	EUROPEAN CORPORATE	Yes	1.052%	W5EDGSAC6
85	TESCO PLC	XS2403381069	02-Nov-2028	1.875%	Consumers	EUROPEAN CORPORATE		1.052%	8G96CCAM7
86	TotalEnergies SE	US89152UAH59	11-Oct-2028	3.883%	Energy	EUROPEAN CORPORATE	Yes	1.052%	FOB29OAC8
87	UNIBAIL-RODAMCO-WESTFIELD SE	XS1569845404	22-Feb-2028	1.5%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.052%	FF3BENAI9
88	UNILEVER PLC	XS2450201046	28-Feb-2028	2.125%	Consumers	EUROPEAN CORPORATE		1.052%	994BDDAF8
89	UNITED UTILITIES PLC	US91311QAC96	15-Aug-2028	6.875%	Energy	EUROPEAN CORPORATE	Yes	1.052%	9A442RAC9
90	VEOLIA ENVIRONNEMENT	FR0013505542	02-Apr-2027	1.25%	Energy	EUROPEAN CORPORATE	Yes	1.052%	9BAD68AN4
91	VINCI	FR0013409166	15-Mar-2027	2.25%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.052%	FKDFG6AI3
92	VODAFONE GROUP PUBLIC LIMITED COMPANY	XS1721422068	20-Nov-2029	1.875%	TMT	EUROPEAN CORPORATE		1.052%	9BAD3AP3
93	VOLKSWAGEN AKTIENGESELLSCHAFT	XS1586555945	30-Mar-2027	1.875%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.052%	9BAEC8AJ4
94	WENDEL	FR0014003S72	01-Jun-2031	1%	Autos & Industrials	EUROPEAN CORPORATE		1.052%	FOHB91AG3
95	WPP 2005 LIMITED	XS2176562812	19-May-2027	2.375%	TMT	EUROPEAN CORPORATE		1.052%	GPGFFQAF1

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Fixed Rate

Where Scheduled Termination Date is 20 June 2029	5%
Where Scheduled Termination Date is 20 June 2031	5%
Where Scheduled Termination Date is 20 June 2033	5%
Where Scheduled Termination Date is 20 June 2036	5%

No.	Reference Entity	ISIN	Maturity	Coupon	Transaction Type	SRO	Weighting	CLIP
1	AIR FRANCE - KLM	FR001400Q6Z9	23-May-2029	4.625%	EUROPEAN CORPORATE		1.334%	009A2AAD6
2	Albion Financing 1 S.a r.l.	XS3066681704	21-May-2030	5.375%	EUROPEAN CORPORATE	Yes	1.334%	LLRXDTAA0
3	ALLWYN ENTERTAINMENT FINANCING (UK) PLC	USG0295CAB66	30-Apr-2029	7.875%	EUROPEAN CORPORATE	Yes	1.334%	GG2BEHAB5
4	BELLIS ACQUISITION COMPANY PLC	XS3099155932	01-Jul-2031	8%	EUROPEAN CORPORATE	Yes	1.334%	GJ307BAB3
5	Boparan Finance PLC	XS1082473395	15-Jul-2021	4.375%	EUROPEAN CORPORATE		1.334%	GH376GAA4
6	Brightstar Lottery PLC	XS2051904733	15-Apr-2028	2.375%	EUROPEAN CORPORATE	Yes	1.334%	GH7A8YAB0
7	CECONOMY AG	XS2854329104	15-Jul-2029	6.25%	EUROPEAN CORPORATE		1.334%	DE5DGSAD6
8	Cheplapharm Arzneimittel GmbH	XS3087220664	15-Jun-2031	7.125%	EUROPEAN CORPORATE	Yes	1.334%	17A53GAB9
9	Cirsa Finance International S.a r.l.	XS2649695736	31-Jul-2028	7.875%	EUROPEAN CORPORATE		1.334%	LM7D8XAD5
10	CMA CGM	XS2852136816	15-Jul-2029	5.5%	EUROPEAN CORPORATE	Yes	1.334%	FH222UAF9
11	Constellium SE	XS2335148024	15-Jul-2029	3.125%	EUROPEAN CORPORATE	Yes	1.334%	NP423IAD1
12	CPI Property Group	XS2106589471	22-Jan-2028	2.75%	EUROPEAN CORPORATE		1.334%	LO9E87AC6
13	CROWN EUROPEAN HOLDINGS	XS2623222978	15-May-2028	5%	EUROPEAN CORPORATE	Yes	1.334%	FH5CHZAE0
14	DUFY ONE B.V.	XS2079388828	15-Feb-2027	2%	EUROPEAN CORPORATE	Yes	1.334%	NPAFBJAB8
15	EG Global Finance plc	XS2719998952	30-Nov-2028	11%	EUROPEAN CORPORATE	Yes	1.334%	GK403KAB3
16	Essendi S.A.	XS2900445375	15-Oct-2029	6.375%	EUROPEAN CORPORATE	Yes	1.334%	LO419OAA5
17	Eutelsat S.A.	FR00140005C6	13-Oct-2028	1.5%	EUROPEAN CORPORATE		1.334%	FI9FBHAB9
18	FiberCop S.p.A.	XS2804500226	12-Oct-2027	2.375%	EUROPEAN CORPORATE		1.334%	TX634IAB7
19	FORVIA	XS2081474046	15-Jun-2027	2.375%	EUROPEAN CORPORATE	Yes	1.334%	FJ75BPAD9
20	GRIFOLS, S.A.	XS2393001891	15-Oct-2028	3.875%	EUROPEAN CORPORATE	Yes	1.334%	EJC763AB9
21	Hapag-Lloyd Aktiengesellschaft	XS2326548562	15-Apr-2028	2.5%	EUROPEAN CORPORATE	Yes	1.334%	DG37B4AC6
22	I.M.A. Industria Macchine Automatiche S.p.A.	XS2275090749	15-Jan-2028	3.75%	EUROPEAN CORPORATE	Yes	1.334%	TYWXFLAA3
23	Iceland Bondco PLC	XS2660424008	15-Dec-2027	10.875%	EUROPEAN CORPORATE	Yes	1.334%	GKBAC5AD2
24	ILIAD HOLDING	USF507APAB73	15-Oct-2028	7%	EUROPEAN CORPORATE		1.334%	FK57H0AA9
25	INEOS Finance plc	XS2587558474	15-May-2028	6.625%	EUROPEAN CORPORATE	Yes	1.334%	GKBGFBAB7
26	INEOS QUATTRO FINANCE 2 PLC	XS2719090636	15-Mar-2029	8.5%	EUROPEAN CORPORATE	Yes	1.333%	GKBE9IAB4
27	Infrastrutture Wireless Italiane S.p.A.	XS2244936659	21-Oct-2028	1.625%	EUROPEAN CORPORATE		1.333%	TZ635RAB1
28	ION Platform Finance S.a r.l.	XS3194941111	30-Sep-2032	6.875%	EUROPEAN CORPORATE		1.333%	LQAD9GAA4

No.	Reference Entity	ISIN	Maturity	Coupon	Transaction Type	SRO	Weighting	CLIP
29	JAGUAR LAND ROVER AUTOMOTIVE PLC	XS2364593579	15-Jul-2028	4.5%	EUROPEAN CORPORATE	Yes	1.333%	GL501UAJ3
30	Kaixo Bondco Telecom, S.A.U.	XS2397198487	30-Sep-2029	5.125%	EUROPEAN CORPORATE	Yes	1.333%	EKFHAAHA7
31	Lagardere SA	FR001400YQA5	12-Jun-2030	4.75%	EUROPEAN CORPORATE	Yes	1.333%	FKAEBHAD1
32	LANXESS Aktiengesellschaft	XS1501367921	07-Oct-2026	1%	EUROPEAN CORPORATE	Yes	1.333%	DI535DAG7
33	Lottomatica Group S.p.A.	XS2824643220	01-Jun-2030	5.375%	EUROPEAN CORPORATE	Yes	1.333%	TZA7BOAB7
34	LOXAM	XS1975716595	15-Apr-2027	4.5%	EUROPEAN CORPORATE		1.333%	FKDBAWAE0
35	Metsa Board Corporation	FI4000282629	29-Sep-2027	2.75%	EUROPEAN CORPORATE	Yes	1.333%	XC859YAC9
36	Monitchem Holdco 3 S.A.	XS2615006470	01-May-2028	8.75%	EUROPEAN CORPORATE	Yes	1.333%	LRACEIAD8
37	Mundys S.p.A.	XS2301390089	12-Feb-2028	1.875%	EUROPEAN CORPORATE	Yes	1.333%	TZEB7QAB4
38	New Immo Holding	FR0013524865	23-Jul-2027	3.25%	EUROPEAN CORPORATE		1.333%	FLBEG0AC2
39	Nexi S.p.A.	XS2332590475	30-Apr-2029	2.125%	EUROPEAN CORPORATE		1.333%	T08ABHAB5
40	Nidda Healthcare Holding GmbH	XS3067482896	23-Oct-2030	5.375%	EUROPEAN CORPORATE	Yes	1.333%	DIBB6NAB0
41	NJJ Continental S.A.	XS2052290439	15-Sep-2026	3.125%	EUROPEAN CORPORATE		1.333%	LRDB8YAA5
42	Nokia Oyj	XS2171872570	15-May-2028	3.125%	EUROPEAN CORPORATE	Yes	1.333%	XD79FAAF8
43	OI European Group B.V.	XS2624554320	15-May-2028	6.25%	EUROPEAN CORPORATE	Yes	1.333%	NTD74VAD2
44	Opal Bidco SAS	XS3037643304	31-Mar-2032	5.5%	EUROPEAN CORPORATE		1.333%	FLYV8HAA5
45	Pachelbel Bidco S.P.A.	XS2816638873	17-May-2031	7.125%	EUROPEAN CORPORATE	Yes	1.333%	T0ZVGLAB5
46	Picard Bondco S.A.	XS2852970016	01-Jul-2029	6.375%	EUROPEAN CORPORATE		1.333%	LSCCCMAC9
47	Premier Foods Finance PLC	XS2347091279	15-Oct-2026	3.5%	EUROPEAN CORPORATE	Yes	1.333%	GN93B0AD7
48	PUBLIC POWER CORPORATION S.A.	XS2359929812	31-Jul-2028	3.375%	EUROPEAN CORPORATE	Yes	1.333%	7B8874AC2
49	Q-Park Holding I B.V.	XS2115190451	01-Mar-2027	2%	EUROPEAN CORPORATE	Yes	1.333%	NU988VAA4
50	RENAULT	FR0013451416	04-Oct-2027	1.125%	EUROPEAN CORPORATE	Yes	1.333%	7CEFDAAM4
51	REXEL	XS2403428472	15-Dec-2028	2.125%	EUROPEAN CORPORATE	Yes	1.333%	FMEFALAF7
52	Saipem Finance International B.V.	XS2325696628	31-Mar-2028	3.125%	EUROPEAN CORPORATE		1.333%	NQ964AAD1
53	Samhallsbyggnadsbolaget i Norden AB	XS2114871945	12-Aug-2027	1%	EUROPEAN CORPORATE		1.333%	WE800JAC9
54	Schaeffler AG	DE000A2YB7B5	26-Mar-2027	2.875%	EUROPEAN CORPORATE	Yes	1.333%	816886AD0
55	SES	XS2075811781	04-Nov-2027	.875%	EUROPEAN CORPORATE	Yes	1.333%	LTB30HAE8
56	Sherwood Financing Plc	XS2953567745	15-Dec-2029	Float	EUROPEAN CORPORATE	Yes	1.333%	GO891QAA5

No.	Reference Entity	ISIN	Maturity	Coupon	Transaction Type	SRO	Weighting	CLIP
57	Stellantis N.V.	XS2325733413	30-Mar-2027	.625%	EUROPEAN CORPORATE	Yes	1.333%	NVA645AH0
58	Stena Aktiebolag	USW8758PAK22	01-Feb-2024	7%	EUROPEAN CORPORATE		1.333%	W4FCDXAC2
59	Suedzucker AG	XS2550868801	31-Oct-2027	5.125%	EUROPEAN CORPORATE	Yes	1.333%	DLA7AKAC2
60	Sunrise HoldCo IV B.V.	XS1629969327	15-Jun-2029	3.875%	EUROPEAN CORPORATE		1.333%	NVC45RAA9
61	TeamSystem S.p.A.	XS2295690742	15-Feb-2028	3.5%	EUROPEAN CORPORATE	Yes	1.333%	T22WAEAB7
62	TELECOM ITALIA SPA	XS1698218523	12-Oct-2027	2.375%	EUROPEAN CORPORATE	Yes	1.333%	T2B9EFAL9
63	Telefonaktiebolaget L M Ericsson	XS2441574089	08-Feb-2027	1.125%	EUROPEAN CORPORATE	Yes	1.333%	WY7EBJAG5
64	TUI AG	XS2776523669	15-Mar-2029	5.875%	EUROPEAN CORPORATE	Yes	1.333%	DLCCCOAH8
65	TUI Cruises GmbH	XS2941359288	15-May-2030	5%	EUROPEAN CORPORATE	Yes	1.333%	DL1YIJAA2
66	United Group B.V.	XS2111947748	15-Feb-2028	3.625%	EUROPEAN CORPORATE	Yes	1.333%	NW9160AC1
67	VALEO	FR001400EA16	28-May-2027	5.375%	EUROPEAN CORPORATE	Yes	1.333%	9AAA47A17
68	Verisure Midholding AB	XS2287912450	15-Feb-2029	5.25%	EUROPEAN CORPORATE	Yes	1.333%	W5HA3KAB2
69	VIRGIN MEDIA FINANCE PLC	XS2189766970	15-Jul-2030	3.75%	EUROPEAN CORPORATE	Yes	1.333%	GPCA8FAM3
70	Volvo Car AB	XS2486825669	31-May-2028	4.25%	EUROPEAN CORPORATE	Yes	1.333%	W5HB8QAC0
71	Webuild S.p.A.	XS2102392276	28-Jan-2027	3.625%	EUROPEAN CORPORATE	Yes	1.333%	9DCC9RAC9
72	WORLDLINE	FR0013521564	30-Jun-2027	.875%	EUROPEAN CORPORATE	Yes	1.333%	FOHED0AA7
73	ZEGONA FINANCE PLC	XS2859406139	15-Jul-2029	6.75%	EUROPEAN CORPORATE	Yes	1.333%	GND69HAA7
74	ZF Europe Finance B.V.	XS2010039977	23-Oct-2027	2.5%	EUROPEAN CORPORATE	Yes	1.333%	NWGFJAA0
75	Ziggo Bond Company B.V.	USN9836ZAA68	28-Feb-2030	5.125%	EUROPEAN CORPORATE	Yes	1.333%	NWHB95AD4

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No.	Reference Entity	ISIN	Maturity	Coupon	Sector	Transaction Type	SRO	Weighting	CLIP
1	Allianz SE	DE000A1HG1K6	13-Mar-2028	3%	Financials	EUROPEAN CORPORATE	Yes	3.334%	DD359MAP1
2	ASSICURAZIONI GENERALI - SOCIETA PER AZIONI	XS2747590896	15-Jan-2029	3.212%	Financials	EUROPEAN CORPORATE	Yes	3.334%	0E996BAJ0
3	AVIVA PLC	XS1908273219	13-Nov-2027	1.875%	Financials	EUROPEAN CORPORATE	Yes	3.334%	GG6EBTAI7
4	AXA	XS1410426024	15-May-2028	1.125%	Financials	EUROPEAN CORPORATE	Yes	3.334%	FF667MAH9
5	BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA	XS1678372472	11-Sep-2022	.75%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	3.334%	EF2985AO9
6	BANCO SANTANDER, S.A.	XS1557268221	09-Feb-2022	1.375%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	3.334%	EFAGG9AL3
7	Barclays PLC	US06738ECJ29	13-Sep-2027	6.496%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.334%	GG8839AT7
8	BNP PARIBAS	US09659X2A94	23-May-2022	2.95%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	3.334%	05ABBFAP3
9	COMMERZBANK Aktiengesellschaft	DE000CZ302M3	16-Sep-2020	4%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	3.334%	2C27EGAG9
10	Coooperatieve Rabobank U.A.	XS2068969067	30-Oct-2026	.25%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	3.334%	NP489IAO8
11	CREDIT AGRICOLE SA	US22536PAA93	10-Jan-2022	3.375%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	3.333%	FH49GGAL5
12	DANSKE BANK A/S	XS1799061558	22-May-2023	.875%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	3.333%	2F9999AL2
13	DEUTSCHE BANK AKTIENGESELLSCHAFT	DE000DL19TX8	07-Dec-2020	Float	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	3.333%	2H6677AP4
14	Hannover Rueck SE	XS1808482746	18-Apr-2028	1.125%	Financials	EUROPEAN CORPORATE	Yes	3.333%	4F16FDAC8
15	HSBC HOLDINGS plc	XS0605521185	16-Mar-2016	3.875%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.333%	4E46A8AG5
16	ING Groep N.V.	XS1882544973	20-Sep-2028	2%	Financials	EUROPEAN FINANCIAL CORPORATE		3.333%	49BEBAAW0
17	INTESA SANPAOLO SPA	XS2529233814	06-Sep-2027	4.75%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	3.333%	TYA56DAX6
18	LLOYDS BANKING GROUP PLC	XS1681050610	12-Sep-2027	1.5%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.333%	GLA86ZAI6
19	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SOCIETA PER AZIONI	XS2106861771	23-Apr-2025	1.125%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	3.333%	TZCEH2AM8
20	Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen				Financials	EUROPEAN CORPORATE		3.333%	
21	NatWest Group plc	XS0997797054	28-Nov-2016	1.5%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.333%	69C95CAA9
22	PRUDENTIAL PUBLIC LIMITED COMPANY	XS0096874671	11-May-2029	5.875%	Financials	EUROPEAN CORPORATE	Yes	3.333%	7B878PAK8
23	SOCIETE GENERALE	US83368TAF57	12-Jan-2022	3.25%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	3.333%	8B69APAL0
24	STANDARD CHARTERED PLC	XS2102360315	27-Jan-2028	.85%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.333%	GOC64AAM0
25	Svenska Handelsbanken AB	XS2265968284	02-Dec-2027	.01%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE		3.333%	8EFEELAP9
26	Swedbank AB	XS2343563214	20-May-2027	.3%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	3.333%	W5D655AM2
27	Swiss Reinsurance Company Ltd	CH0262881441	21-Jan-2027	.75%	Financials	EUROPEAN CORPORATE	Yes	3.333%	HOB65NAE9
28	UBS Group AG	CH0520042489	29-Jan-2026	.25%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.333%	HL629GAD3
29	UNICREDIT, SOCIETA PER AZIONI	XS1754213947	18-Jan-2023	1%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	3.333%	T2F69ZAO7
30	Zurich Insurance Company Ltd	CH1170565712	04-Jul-2029	1.125%	Financials	EUROPEAN CORPORATE	Yes	3.333%	HQHEFUAL8

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No.	Reference Entity	ISIN	Maturity	Coupon	Sector	Transaction Type	SRO	Weighting	CLIP
1	Allianz SE	DE000A2DAH6	06-Jul-2047	3.099%	Financials	SUBORDINATED EUROPEAN INSURANCE CORPORATE	Yes	3.334%	DD359MAO4
2	ASSICURAZIONI GENERALI - SOCIETA PER AZIONI	XS1941841311	29-Jan-2029	3.875%	Financials	SUBORDINATED EUROPEAN INSURANCE CORPORATE		3.334%	0E996BAK7
3	AVIVA PLC	XS0138717441	14-Nov-2036	6.125%	Financials	SUBORDINATED EUROPEAN INSURANCE CORPORATE	Yes	3.334%	GG6EBTAF3
4	AXA	US054536AA57	15-Dec-2030	8.6%	Financials	SUBORDINATED EUROPEAN INSURANCE CORPORATE	Yes	3.334%	FF667MAM8
5	BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA	ES0213211099	20-Oct-2019	4.375%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.334%	EF2985AF8
6	BANCO SANTANDER, S.A.	XS0291652203	23-Mar-2017	Float	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.334%	EFAGG9AI0
7	Barclays PLC	US06738EBK01	20-Jun-2030	5.088%	Financials	EUROPEAN FINANCIAL CORPORATE		3.334%	GG8839BB5
8	BNP PARIBAS	FR0010092189	28-Jun-2016	5%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.334%	05ABBFAO6
9	COMMERZBANK Aktiengesellschaft	DE000CB07899	13-Sep-2016	4.125%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.334%	2C27EGAJ3
10	Coeoperatieve Rabobank U.A.	XS0429484891	20-May-2019	5.875%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.334%	NP489IAA8
11	CREDIT AGRICOLE SA	FR0010138487	22-Dec-2016	4%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.333%	FH49GGAK7
12	DANSKE BANK A/S	XS2764457664	14-May-2034	4.625%	Financials	EUROPEAN FINANCIAL CORPORATE		3.333%	2F9999AR9
13	DEUTSCHE BANK AKTIENGESELLSCHAFT	DE0003933685	20-Sep-2016	.3%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.333%	2H6677AF6
14	Hannover Rueck SE	XS2063350925	09-Oct-2039	1.125%	Financials	SUBORDINATED EUROPEAN INSURANCE CORPORATE	Yes	3.333%	4F16FDAD6
15	HSBC HOLDINGS plc	XS0433028254	10-Jun-2019	6%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.333%	4E46A8AF7
16	ING Groep N.V.	XS2176621170	26-May-2031	2.125%	Financials	EUROPEAN FINANCIAL CORPORATE		3.333%	49BEBAAY6
17	INTESA SANPAOLO SPA	IT0004457807	24-Feb-2016	Float	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.333%	TYA56DAL2
18	LLOYDS BANKING GROUP PLC	XS2351166421	15-Dec-2031	1.985%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.333%	GLA86ZAN5
19	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SOCIETA PER AZIONI	IT0004645542	15-Nov-2020	5%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.333%	TZCEH2AH9
20	Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen	XS2221845683	26-May-2041	1.25%	Financials	SUBORDINATED EUROPEAN INSURANCE CORPORATE	Yes	3.333%	687DNGAG6
21	NatWest Group plc	US780097AM39	03-Jul-2018	4.7%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.333%	69C95CAB7
22	PRUDENTIAL PUBLIC LIMITED COMPANY	XS0140198044	19-Dec-2031	6.125%	Financials	SUBORDINATED EUROPEAN INSURANCE CORPORATE	Yes	3.333%	7B878PAJ1
23	SOCIETE GENERALE	FR0000487886	21-Dec-2016	5.875%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.333%	8B69APAK2
24	STANDARD CHARTERED PLC	XS1480699641	19-Feb-2027	4.3%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.333%	GOC64AAP3
25	Svenska Handelsbanken AB	XS1014674227	15-Jan-2024	2.656%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.333%	8FEELAH7
26	Swedbank AB	XS0861583887	05-Dec-2022	3%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.333%	W5D655AG5
27	Swiss Reinsurance Company Ltd	XS0138467401	21-Nov-2021	3.25%	Financials	SUBORDINATED EUROPEAN INSURANCE CORPORATE		3.333%	HOB65NAB5
28	UBS Group AG	US22541LAE39	15-Jul-2032	7.125%	Financials	EUROPEAN COCO FINANCIAL CORPORATE	Yes	3.333%	HL629GAG6
29	UNICREDIT, SOCIETA PER AZIONI	IT0004615305	14-Jun-2017	3%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.333%	T2F69ZAK5
30	Zurich Insurance Company Ltd	CH1151526204	03-May-2052	1.5%	Financials	SUBORDINATED EUROPEAN INSURANCE CORPORATE	Yes	3.333%	HQHEFUAJ3

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