

Fixed Rate	
Where Scheduled Termination Date is 20 December 2027	1%
Where Scheduled Termination Date is 20 December 2029	1%
Where Scheduled Termination Date is 20 December 2031	1%
Where Scheduled Termination Date is 20 December 2033	1%
Where Scheduled Termination Date is 20 December 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	Yes	.8%	HH039NAE9
2	Airbus SE	XS2152796269	07-Apr-2028	2%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.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	FR0014001EW8	11-Jan-2029	0%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	0C3368AG6
6	Anglo American plc	USG0446NAP99	15-Mar-2028	4.5%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	037CDUAJ9
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	Yes	.8%	0H99A3AJ6
12	Bayerische Motoren Werke Aktiengesellschaft	XS2447564332	22-May-2028	1%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	0H99B7AI8
13	BOUYGUES	FR0013222494	07-Jun-2027	1.375%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	FG25BNAH6
14	Clariant AG	CH1210198144	24-Sep-2027	2.717%	Autos & Industrials	EUROPEAN CORPORATE		.8%	H5CC7AI4
15	CNH Industrial N.V.	US12594KAB89	15-Nov-2027	3.85%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	NP29D8AD9
16	COMPAGNIE DE SAINT-GOBAIN	XS1627193359	14-Jun-2027	1.375%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	FG872CAQ0
17	Continental Aktiengesellschaft	XS2630117328	01-Jun-2028	4%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	2D17E8AH4
18	Deutsche Lufthansa Aktiengesellschaft	XS2296203123	11-Feb-2028	3.75%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	2H66B7AH7
19	DHL AG	XS1917358621	05-Dec-2028	1.625%	Autos & Industrials	EUROPEAN CORPORATE		.8%	276AB5AB7
20	Glencore International AG	XS2228892860	10-Mar-2028	1.125%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	HK5754AJ3
21	GSK PLC	XS0866588527	20-Dec-2027	3.375%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	GK625KAB5
22	Heidelberg Materials AG	XS2577874782	31-May-2032	3.75%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	DGU0ACAC4
23	Holcim AG	XS2286441964	19-Jul-2027	.125%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	HK9FCIAD5
24	International Consolidated Airlines Group, S.A.	XS2020581752	04-Jul-2027	1.5%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	EKDDDBAB6
25	L'AIR LIQUIDE SOCIETE ANONYME POUR L'ETUDE ET L'EXPLOITATION DES PROCEDES GEORGES CLAUDE	FR0013182847	13-Jun-2028	1.25%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	FG29CJAH6
26	Mercedes-Benz Group AG	DE000A2GSLY0	15-Nov-2027	1%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	DI87CNAL4
27	PostNL N.V.	XS2803804314	12-Jun-2031	4.75%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	NU923FAF6
28	ROLLS-ROYCE PLC	XS1819574929	09-May-2028	1.625%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	7ECCF9AL2
29	SANOFI	FR0013144003	05-Apr-2028	1.125%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	F8128FAF7
30	Siemens Aktiengesellschaft	XS1955187775	28-Feb-2028	.9%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	8A87AGAH3
31	SMURFIT KAPPA ACQUISITIONS UNLIMITED COMPANY	XS1117298759	01-Feb-2025	2.75%	Autos & Industrials	EUROPEAN CORPORATE		.8%	GOA6DCAE6
32	Solvay	BE6350791073	03-Apr-2028	3.875%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	8B787AAH7

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33	Stora Enso Oyj	XS1624344542	07-Jun-2027	2.5%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	8E831MAH1
34	UNIBAIL-RODAMCO-WESTFIELD SE	XS1569845404	22-Feb-2028	1.5%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	FF3BENAI9
35	VOLKSWAGEN AKTIENGESELLSCHAFT	XS2554488978	15-Feb-2028	4.25%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.8%	9BAEC8AK1
36	WENDEL	FR0014003S72	01-Jun-2031	1%	Autos & Industrials	EUROPEAN CORPORATE	Yes	.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	BE6285455497	17-Mar-2028	2%	Consumers	EUROPEAN CORPORATE	Yes	.8%	BBRV5GAG1
40	BRITISH AMERICAN TOBACCO p.l.c.	XS2197683894	26-Jun-2028	2.25%	Consumers	EUROPEAN CORPORATE	Yes	.8%	1C148CAK5
41	CARLSBERG BREWERIES A/S	XS2696046460	05-Oct-2028	4%	Consumers	EUROPEAN CORPORATE	Yes	.8%	KN9C8HAK3
42	Carrefour	FR0014012GV2	08-Dec-2028	2.875%	Consumers	EUROPEAN CORPORATE	Yes	.8%	FG4CAMAM1
43	COMPASS GROUP PLC	XS1637093920	03-Jul-2029	2%	Consumers	EUROPEAN CORPORATE	Yes	.8%	2C48D6AG8
44	DIAGEO PLC	US25243YBG35	24-Oct-2027	5.3%	Consumers	EUROPEAN CORPORATE	Yes	.8%	2H767TAH3
45	Heineken N.V.	XS1691781865	03-Oct-2029	1.5%	Consumers	EUROPEAN CORPORATE	Yes	.8%	NQCD69AM3
46	Henkel AG & Co. KGaA	XS2530219349	13-Sep-2027	2.625%	Consumers	EUROPEAN CORPORATE	Yes	.8%	467A5UAH5
47	IMPERIAL BRANDS PLC	USG471ABNW61	26-Jul-2029	3.875%	Consumers	EUROPEAN CORPORATE	Yes	.8%	GKB92CAF6
48	Kering	FR0013512407	13-May-2028	.75%	Consumers	EUROPEAN CORPORATE	Yes	.8%	FK976OAL1
49	Koninklijke Ahold Delhaize N.V.	US008685AB51	01-May-2029	6.875%	Consumers	EUROPEAN CORPORATE	Yes	.8%	NN07BIAA6
50	Koninklijke Philips N.V.	XS1815116998	02-May-2028	1.375%	Consumers	EUROPEAN CORPORATE	Yes	.8%	NTFGGOAH4
51	Louis Dreyfus Company B.V.	XS2332552541	28-Apr-2028	1.625%	Consumers	EUROPEAN CORPORATE	Yes	.8%	NS9CH2AG1
52	LVMH MOET HENNESSY LOUIS VUITTON	FR0013482833	11-Feb-2028	.125%	Consumers	EUROPEAN CORPORATE	Yes	.8%	5F2685AJ6
53	MARKS AND SPENCER p.l.c.	XS3293652551	18-Aug-2032	5.125%	Consumers	EUROPEAN CORPORATE	Yes	.8%	GLDABFAK1
54	Nestle S.A.	XS2464407514	04-Apr-2027	2.125%	Consumers	EUROPEAN CORPORATE	Yes	.8%	6A516FAH8
55	NEXT PLC	XS1410414954	18-May-2028	3.625%	Consumers	EUROPEAN CORPORATE	Yes	.8%	GMB517AE5
56	PERNOD RICARD	FR001400KPB4	15-Sep-2027	3.75%	Consumers	EUROPEAN CORPORATE	Yes	.8%	7I568AAK1
57	SODEXO	XS2203996132	17-Jul-2028	1%	Consumers	EUROPEAN CORPORATE	Yes	.8%	FND50FAH8
58	TESCO PLC	XS2403381069	02-Nov-2028	1.875%	Consumers	EUROPEAN CORPORATE	Yes	.8%	8G96CCAM7
59	UNILEVER PLC	XS2450201046	28-Feb-2028	2.125%	Consumers	EUROPEAN CORPORATE	Yes	.8%	994BDDAF8
60	BP P.L.C.	XS2135799679	07-Apr-2028	2.519%	Energy	EUROPEAN CORPORATE	Yes	.8%	05AB84AK3
61	Centrica plc	XS0753789980	13-Mar-2029	4.375%	Energy	EUROPEAN CORPORATE	Yes	.8%	16B9CTAF5
62	E.ON SE	XS2177580250	20-Feb-2028	.75%	Energy	EUROPEAN CORPORATE	Yes	.8%	DF6DAHAH3
63	EDP, S.A.	PTEDPNOM0015	15-Apr-2027	1.625%	Energy	EUROPEAN CORPORATE	Yes	.8%	XYA90FAA4
64	Electricite de France	XS0162990229	21-Feb-2033	5.625%	Energy	EUROPEAN CORPORATE	Yes	.8%	FHBD4HAC9
65	ENEL S.P.A.	XS0306646042	21-Jun-2027	5.625%	Energy	EUROPEAN CORPORATE	Yes	.8%	2BB8B1AG5

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66	ENGIE	FR0013245867	27-Mar-2028	1.5%	Energy	EUROPEAN CORPORATE	Yes	.8%	2BBAEJAF0
67	ENI S.P.A.	XS1826622240	12-Sep-2028	4.75%	Energy	EUROPEAN CORPORATE	Yes	.8%	28EFBVAM4
68	EQUINOR ASA	US29446MAB81	10-Sep-2028	3.625%	Energy	EUROPEAN CORPORATE	Yes	.8%	2BD8ASAH3
69	Fortum Oyj	XS2606264005	26-May-2028	4%	Energy	EUROPEAN CORPORATE	Yes	.8%	XZBGF7AH1
70	Iberdrola, S.A.	XS2909821899	30-Mar-2028	2.625%	Energy	EUROPEAN CORPORATE	Yes	.8%	EK77AVAI0
71	NATIONAL GRID PLC	XS2231259305	18-Sep-2029	.553%	Energy	EUROPEAN CORPORATE	Yes	.8%	GM9ACPAE5
72	NATURGY ENERGY GROUP, S.A.	XS1755428502	29-Jan-2028	1.5%	Energy	EUROPEAN CORPORATE	Yes	.8%	69C93IAF7
73	REPSOL, S.A.	XS2156583259	15-Apr-2030	2.625%	Energy	EUROPEAN CORPORATE	Yes	.8%	EMCDATAG6
74	SHELL PLC	XS1476654584	15-Aug-2028	.75%	Energy	EUROPEAN CORPORATE	Yes	.8%	GO88BKAE9
75	SSE PLC	XS1875284702	04-Sep-2027	1.375%	Energy	EUROPEAN CORPORATE	Yes	.8%	GOGC6RAC6
76	TotalEnergies SE	US89152UAH59	11-Oct-2028	3.883%	Energy	EUROPEAN CORPORATE	Yes	.8%	FOB29OAC8
77	UNITED UTILITIES PLC	US91311QAC96	15-Aug-2028	6.875%	Energy	EUROPEAN CORPORATE	Yes	.8%	9A442RAC9
78	VEOLIA ENVIRONNEMENT	FR0013505542	02-Apr-2027	1.25%	Energy	EUROPEAN CORPORATE	Yes	.8%	9BAD68AN4
79	Allianz SE	DE000A1HG1K6	13-Mar-2028	3%	Financials	EUROPEAN CORPORATE	Yes	.8%	DD359MAP1
80	ASSICURAZIONI GENERALI - SOCIETA PER AZIONI	XS2747590896	15-Jan-2029	3.212%	Financials	EUROPEAN CORPORATE	Yes	.8%	0E996BAJ0
81	AVIVA PLC	XS1908273219	13-Nov-2027	1.875%	Financials	EUROPEAN CORPORATE	Yes	.8%	GG6EBTAI7
82	AXA	XS1410426024	15-May-2028	1.125%	Financials	EUROPEAN CORPORATE	Yes	.8%	FF667MAH9
83	BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA	US05946KAT88	03-Mar-2029	4.15%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	.8%	EF2985AS0
84	BANCO SANTANDER, S.A.	US05964HBA23	14-Mar-2028	5.552%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	.8%	EFAGG9AT6
85	Barclays PLC	US06738ECJ29	13-Sep-2027	6.496%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	.8%	GG8839AT7
86	BNP PARIBAS	US09659X2M33	30-Sep-2028	1.904%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	.8%	05ABBFAX6
87	COMMERZBANK Aktiengesellschaft	DE000CZ43ZB3	21-Mar-2028	4.625%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	.8%	2C27EGAX2
88	Coeperatieve Rabobank U.A.	US74977SDS86	28-Feb-2029	5.564%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	.8%	NP489IAS9
89	CREDIT AGRICOLE SA	US22536PAP62	09-Jan-2029	5.23%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	.8%	FH49GGAR2
90	DANSKE BANK A/S	US23636BAQ23	12-Jun-2028	4.375%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	.8%	2F9999AS7
91	DEUTSCHE BANK AKTIENGESELLSCHAFT	DE000DL19WL7	23-Feb-2028	1.875%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	.8%	2H6677AW9
92	Hannover Rueck SE	XS1808482746	18-Apr-2028	1.125%	Financials	EUROPEAN CORPORATE	Yes	.8%	4F16FDAC8
93	HSBC HOLDINGS plc	XS1473485925	16-Aug-2028	2.625%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	.8%	4E46A8AK6
94	ING Groep N.V.	XS1882544973	20-Sep-2028	2%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	.8%	49BEBAAW0
95	INTESA SANPAOLO SPA	XS2529233814	06-Sep-2027	4.75%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	.8%	TYA56DAX6
96	LLOYDS BANKING GROUP PLC	XS1681050610	12-Sep-2027	1.5%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	.8%	GLA86ZAI6
97	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SOCIETA PER AZIONI	XS2386287689	02-Nov-2028	.75%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	.8%	TZCEH2AP1
98	Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen				Financials	EUROPEAN CORPORATE		.8%	

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99	NatWest Group plc	XS2528858033	06-Sep-2028	4.067%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	.8%	69C95CAJ0
100	PRUDENTIAL PUBLIC LIMITED COMPANY	XS0096874671	11-May-2029	5.875%	Financials	EUROPEAN CORPORATE	Yes	.8%	7B878PAK8
101	SOCIETE GENERALE	FR0014006XA3	02-Dec-2027	.625%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	.8%	8B69APAU0
102	STANDARD CHARTERED PLC	XS2102360315	27-Jan-2028	.85%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	.8%	GOC64AAM0
103	Svenska Handelsbanken AB	XS2265968284	02-Dec-2027	.01%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	.8%	8EFEELAP9
104	Swedbank AB	XS2572496623	11-Jul-2028	4.25%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	.8%	W5D655AN0
105	Swiss Reinsurance Company Ltd	USU7514EAV21	06-Dec-2042	4.25%	Financials	EUROPEAN CORPORATE	Yes	.8%	HOB65NAF6
106	UBS Group AG	USH42097DB00	12-May-2028	4.751%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	.8%	HL629GAK7
107	UNICREDIT, SOCIETA PER AZIONI	XS2588885025	16-Feb-2029	4.45%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	.8%	T2F69ZAU3
108	Zurich Insurance Company Ltd	CH1170565712	04-Jul-2029	1.125%	Financials	EUROPEAN CORPORATE	Yes	.8%	HQHEFUAL8
109	Bertelsmann SE & Co. KGaA	XS2149280948	01-Apr-2028	2%	TMT	EUROPEAN CORPORATE	Yes	.8%	DE111QAG9
110	BRITISH TELECOMMUNICATIONS LIMITED	XS0097283096	07-Dec-2028	5.75%	TMT	EUROPEAN CORPORATE	Yes	.8%	GH8ABUAA5
111	Cellnex Telecom, S.A.	XS2102934697	20-Apr-2027	1%	TMT	EUROPEAN CORPORATE	Yes	.8%	EG8EAYAD8
112	Deutsche Telekom AG	XS2024715794	05-Jul-2027	.5%	TMT	EUROPEAN CORPORATE	Yes	.8%	2H66BCAG8
113	ITV PLC	XS2838391170	19-Jun-2032	4.25%	TMT	EUROPEAN CORPORATE	Yes	.8%	GKDHCAG9
114	Koninklijke KPN N.V.	XS0451790280	17-Sep-2029	5.75%	TMT	EUROPEAN CORPORATE	Yes	.8%	NR6BGIAF6
115	Orange	FR0013241676	09-Sep-2027	1.5%	TMT	EUROPEAN CORPORATE	Yes	.8%	FLEECZAM4
116	PEARSON plc	XS2044910466	04-Jun-2030	3.75%	TMT	EUROPEAN CORPORATE	Yes	.8%	7H5516AI6
117	PUBLICIS GROUPE SA	FR0013425147	13-Jun-2028	1.25%	TMT	EUROPEAN CORPORATE	Yes	.8%	FMD67CAH8
118	RELX PLC	XS2126161764	10-Mar-2028	.5%	TMT	EUROPEAN CORPORATE		.8%	GNBDCOAD9
119	STMicroelectronics N.V.	XS2211997239	04-Aug-2027	0%	TMT	EUROPEAN CORPORATE	Yes	.8%	8E7113AH8
120	Telefonaktiebolaget L M Ericsson	XS2725836410	29-May-2028	5.375%	TMT	EUROPEAN CORPORATE	Yes	.8%	WY7EBJAI1
121	TELEFONICA, S.A.	US879385AD49	15-Sep-2030	8.25%	TMT	EUROPEAN CORPORATE	Yes	.8%	8FGCBAAH4
122	TELENOR ASA	XS2117452156	14-Feb-2028	.25%	TMT	EUROPEAN CORPORATE	Yes	.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	Yes	.8%	9BADC3AP3
125	WPP 2005 LIMITED	XS2176562812	19-May-2027	2.375%	TMT	EUROPEAN CORPORATE	Yes	.8%	GPGFFQAF1

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Fixed Rate		
Where Scheduled Termination Date is 20 December 2031	1%	
Where Scheduled Termination Date is 20 December 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	Yes	1.053%	HH039NAE9
3	Airbus SE	XS2152796269	07-Apr-2028	2%	Autos & Industrials	EUROPEAN CORPORATE	Yes	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	FR0014001EW8	11-Jan-2029	0%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.053%	0C3368AG6
8	Anglo American plc	USG0446NAP99	15-Mar-2028	4.5%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.053%	037CDUAJ9
9	Anheuser-Busch InBev	BE6285455497	17-Mar-2028	2%	Consumers	EUROPEAN CORPORATE	Yes	1.053%	BBRV5GAG1
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	Yes	1.053%	0H99A3AJ6
15	Bayerische Motoren Werke Aktiengesellschaft	XS2447564332	22-May-2028	1%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.053%	0H99B7AI8
16	Bertelsmann SE & Co. KGaA	XS2149280948	01-Apr-2028	2%	TMT	EUROPEAN CORPORATE	Yes	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.	XS2197683894	26-Jun-2028	2.25%	Consumers	EUROPEAN CORPORATE	Yes	1.053%	1C148CAK5
20	BRITISH TELECOMMUNICATIONS LIMITED	XS0097283096	07-Dec-2028	5.75%	TMT	EUROPEAN CORPORATE	Yes	1.053%	GH8ABUAA5
21	CARLSBERG BREWERIES A/S	XS2696046460	05-Oct-2028	4%	Consumers	EUROPEAN CORPORATE	Yes	1.053%	KN9C8HAK3
22	Carrefour	FR0014012GV2	08-Dec-2028	2.875%	Consumers	EUROPEAN CORPORATE	Yes	1.053%	FG4CAMAM1
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	Clariant AG	CH1210198144	24-Sep-2027	2.717%	Autos & Industrials	EUROPEAN CORPORATE		1.053%	HI5CC7AI4
26	CNH Industrial N.V.	US12594KAB89	15-Nov-2027	3.85%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.053%	NP29D8AD9
27	COMPAGNIE DE SAINT-GOBAIN	XS1627193359	14-Jun-2027	1.375%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.053%	FG872CAQ0
28	COMPASS GROUP PLC	XS1637093920	03-Jul-2029	2%	Consumers	EUROPEAN CORPORATE	Yes	1.053%	2C48D6AG8
29	Continental Aktiengesellschaft	XS2630117328	01-Jun-2028	4%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.053%	2D17E8AH4
30	Deutsche Lufthansa Aktiengesellschaft	XS2296203123	11-Feb-2028	3.75%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.053%	2H66B7AH7
31	Deutsche Telekom AG	XS2024715794	05-Jul-2027	.5%	TMT	EUROPEAN CORPORATE	Yes	1.053%	2H66BCAG8
32	DHL AG	XS1917358621	05-Dec-2028	1.625%	Autos & Industrials	EUROPEAN CORPORATE		1.053%	276AB5AB7
33	DIAGEO PLC	US25243YBG35	24-Oct-2027	5.3%	Consumers	EUROPEAN CORPORATE	Yes	1.053%	2H767TAH3
34	E.ON SE	XS2177580250	20-Feb-2028	.75%	Energy	EUROPEAN CORPORATE	Yes	1.053%	DF6DAHAH3
35	EDP, S.A.	PTEDPNOM0015	15-Apr-2027	1.625%	Energy	EUROPEAN CORPORATE	Yes	1.053%	XYA90FAA4
36	Electricite de France	XS0162990229	21-Feb-2033	5.625%	Energy	EUROPEAN CORPORATE	Yes	1.053%	FHBD4HAC9

No.	Reference Entity	ISIN	Maturity	Coupon	Sector	Transaction Type	SRO	Weighting	CLIP
37	ENEL S.P.A.	XS0306646042	21-Jun-2027	5.625%	Energy	EUROPEAN CORPORATE	Yes	1.053%	2BB8B1AG5
38	ENGIE	FR0013245867	27-Mar-2028	1.5%	Energy	EUROPEAN CORPORATE	Yes	1.053%	2BBAEJAF0
39	ENI S.P.A.	XS1826622240	12-Sep-2028	4.75%	Energy	EUROPEAN CORPORATE	Yes	1.053%	28EFBVM4
40	EQUINOR ASA	US29446MAB81	10-Sep-2028	3.625%	Energy	EUROPEAN CORPORATE	Yes	1.053%	2BD8ASAH3
41	Fortum Oyj	XS2606264005	26-May-2028	4%	Energy	EUROPEAN CORPORATE	Yes	1.053%	XZBGF7AH1
42	Glencore International AG	XS2228892860	10-Mar-2028	1.125%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.053%	HK5754AJ3
43	GSK PLC	XS0866588527	20-Dec-2027	3.375%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.053%	GK625KAB5
44	Heidelberg Materials AG	XS2577874782	31-May-2032	3.75%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.053%	DGU0ACAC4
45	Heineken N.V.	XS1691781865	03-Oct-2029	1.5%	Consumers	EUROPEAN CORPORATE	Yes	1.053%	NQCD69AM3
46	Henkel AG & Co. KGaA	XS2530219349	13-Sep-2027	2.625%	Consumers	EUROPEAN CORPORATE	Yes	1.053%	467A5UAH5
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	Yes	1.053%	EK77AVAI0
49	IMPERIAL BRANDS PLC	USG471ABNW61	26-Jul-2029	3.875%	Consumers	EUROPEAN CORPORATE	Yes	1.053%	GKB92CAF6
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	Yes	1.053%	GKDHCEAG9
52	Kering	FR0013512407	13-May-2028	.75%	Consumers	EUROPEAN CORPORATE	Yes	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.	XS0451790280	17-Sep-2029	5.75%	TMT	EUROPEAN CORPORATE	Yes	1.053%	NR6BGIAF6
55	Koninklijke Philips N.V.	XS1815116998	02-May-2028	1.375%	Consumers	EUROPEAN CORPORATE	Yes	1.053%	NTFGGOAH4
56	L'AIR LIQUIDE SOCIETE ANONYME POUR L'ETUDE ET L'EXPLOITATION DES PROCEDES GEORGES CLAUDE	FR0013182847	13-Jun-2028	1.25%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.053%	FG29CJAH6
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	Yes	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%	71568AAK1
68	PostNL N.V.	XS2803804314	12-Jun-2031	4.75%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.052%	NU923FAF6
69	PUBLICIS GROUPE SA	FR0013425147	13-Jun-2028	1.25%	TMT	EUROPEAN CORPORATE	Yes	1.052%	FMD67CAH8
70	RELX PLC	XS2126161764	10-Mar-2028	.5%	TMT	EUROPEAN CORPORATE		1.052%	GNBDCOAD9
71	REPSOL, S.A.	XS2156583259	15-Apr-2030	2.625%	Energy	EUROPEAN CORPORATE	Yes	1.052%	EMCDATAG6
72	ROLLS-ROYCE PLC	XS1819574929	09-May-2028	1.625%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.052%	7ECCF9AL2

No.	Reference Entity	ISIN	Maturity	Coupon	Sector	Transaction Type	SRO	Weighting	CLIP
73	SANOFI	FR0013144003	05-Apr-2028	1.125%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.052%	F8128FAF7
74	SHELL PLC	XS1476654584	15-Aug-2028	.75%	Energy	EUROPEAN CORPORATE	Yes	1.052%	GO88BKAIE9
75	Siemens Aktiengesellschaft	XS1955187775	28-Feb-2028	.9%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.052%	8A87AGAH3
76	SMURFIT KAPPA ACQUISITIONS UNLIMITED COMPANY	XS1117298759	01-Feb-2025	2.75%	Autos & Industrials	EUROPEAN CORPORATE		1.052%	GOA6DCAE6
77	SODEXO	XS2203996132	17-Jul-2028	1%	Consumers	EUROPEAN CORPORATE	Yes	1.052%	FND50FAH8
78	Solvay	BE6350791073	03-Apr-2028	3.875%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.052%	8B787AAH7
79	SSE PLC	XS1875284702	04-Sep-2027	1.375%	Energy	EUROPEAN CORPORATE	Yes	1.052%	GOGC6RAC6
80	STMicroelectronics N.V.	XS2211997239	04-Aug-2027	0%	TMT	EUROPEAN CORPORATE	Yes	1.052%	8E7113AH8
81	Stora Enso Oyj	XS1624344542	07-Jun-2027	2.5%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.052%	8E831MAH1
82	Telefonaktiebolaget L M Ericsson	XS2725836410	29-May-2028	5.375%	TMT	EUROPEAN CORPORATE	Yes	1.052%	WY7EBJA1I
83	TELEFONICA, S.A.	US879385AD49	15-Sep-2030	8.25%	TMT	EUROPEAN CORPORATE	Yes	1.052%	8FGCBAAH4
84	TELENOR ASA	XS2117452156	14-Feb-2028	.25%	TMT	EUROPEAN CORPORATE	Yes	1.052%	8FGD80AH8
85	Telia Company AB	XS0826189028	07-Sep-2027	3%	TMT	EUROPEAN CORPORATE	Yes	1.052%	W5EDGSAC6
86	TESCO PLC	XS2403381069	02-Nov-2028	1.875%	Consumers	EUROPEAN CORPORATE	Yes	1.052%	8G96CCAM7
87	TotalEnergies SE	US89152UAH59	11-Oct-2028	3.883%	Energy	EUROPEAN CORPORATE	Yes	1.052%	FOB29OAC8
88	UNIBAIL-RODAMCO-WESTFIELD SE	XS1569845404	22-Feb-2028	1.5%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.052%	FF3BENAI9
89	UNILEVER PLC	XS2450201046	28-Feb-2028	2.125%	Consumers	EUROPEAN CORPORATE	Yes	1.052%	994BDDAF8
90	UNITED UTILITIES PLC	US91311QAC96	15-Aug-2028	6.875%	Energy	EUROPEAN CORPORATE	Yes	1.052%	9A442RAC9
91	VEOLIA ENVIRONNEMENT	FR0013505542	02-Apr-2027	1.25%	Energy	EUROPEAN CORPORATE	Yes	1.052%	9BAD68AN4
92	VODAFONE GROUP PUBLIC LIMITED COMPANY	XS1721422068	20-Nov-2029	1.875%	TMT	EUROPEAN CORPORATE	Yes	1.052%	9BAD3AP3
93	VOLKSWAGEN AKTIENGESELLSCHAFT	XS2554488978	15-Feb-2028	4.25%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.052%	9BAEC8AK1
94	WENDEL	FR0014003S72	01-Jun-2031	1%	Autos & Industrials	EUROPEAN CORPORATE	Yes	1.052%	FOHB91AG3
95	WPP 2005 LIMITED	XS2176562812	19-May-2027	2.375%	TMT	EUROPEAN CORPORATE	Yes	1.052%	GPGFFQAF1

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Fixed Rate	
Where Scheduled Termination Date is 20 December 2029	5%
Where Scheduled Termination Date is 20 December 2031	5%
Where Scheduled Termination Date is 20 December 2033	5%
Where Scheduled Termination Date is 20 December 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	Yes	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	ALTICE FRANCE	XS3161792406	15-Oct-2030	4.75%	EUROPEAN CORPORATE		1.334%	FF28B0AG4
5	BELLIS ACQUISITION COMPANY PLC	XS3099155932	01-Jul-2031	8%	EUROPEAN CORPORATE	Yes	1.334%	GJ307BAB3
6	BELRON UK FINANCE PLC	XS2915529783	15-Oct-2029	4.625%	EUROPEAN CORPORATE	Yes	1.334%	GG9HAIAA9
7	Boparan Finance PLC	XS1082473395	15-Jul-2021	4.375%	EUROPEAN CORPORATE		1.334%	GH376GAA4
8	Brightstar Lottery PLC	XS2051904733	15-Apr-2028	2.375%	EUROPEAN CORPORATE	Yes	1.334%	GH7A8YAB0
9	CECONOMY AG	XS2854329104	15-Jul-2029	6.25%	EUROPEAN CORPORATE	Yes	1.334%	DE5DGSAD6
10	Cheplapharm Arzneimittel GmbH	XS3087220664	15-Jun-2031	7.125%	EUROPEAN CORPORATE	Yes	1.334%	17A53GAB9
11	Cirsa Finance International S.a r.l.	XS2760863329	15-Mar-2029	6.5%	EUROPEAN CORPORATE		1.334%	LM7D8XAE3
12	CMA CGM	XS2852136816	15-Jul-2029	5.5%	EUROPEAN CORPORATE	Yes	1.334%	FH222UAF9
13	Constellium SE	XS2335148024	15-Jul-2029	3.125%	EUROPEAN CORPORATE	Yes	1.334%	NP423IAD1
14	CPI Property Group	XS2106589471	22-Jan-2028	2.75%	EUROPEAN CORPORATE	Yes	1.334%	LO9E87AC6
15	CROWN EUROPEAN HOLDINGS	XS2623222978	15-May-2028	5%	EUROPEAN CORPORATE	Yes	1.334%	FH5CHZAE0
16	DUFY ONE B.V.	XS3037720227	23-May-2032	4.5%	EUROPEAN CORPORATE	Yes	1.334%	NPAFBJAC6
17	Essendi S.A.	XS2900445375	15-Oct-2029	6.375%	EUROPEAN CORPORATE	Yes	1.334%	LO419OAA5
18	Eutelsat S.A.	FR00140005C6	13-Oct-2028	1.5%	EUROPEAN CORPORATE	Yes	1.334%	FI9FBHAB9
19	FiberCop S.p.A.	XS2804500226	12-Oct-2027	2.375%	EUROPEAN CORPORATE	Yes	1.334%	TX634IAB7
20	FORVIA	XS2081474046	15-Jun-2027	2.375%	EUROPEAN CORPORATE	Yes	1.334%	FJ75BPAD9
21	GRIFOLS, S.A.	XS2393001891	15-Oct-2028	3.875%	EUROPEAN CORPORATE	Yes	1.334%	EJC763AB9
22	Hapag-Lloyd Aktiengesellschaft	XS2326548562	15-Apr-2028	2.5%	EUROPEAN CORPORATE	Yes	1.334%	DG37B4AC6
23	I.M.A. Industria Macchine Automatiche S.p.A.	XS2275090749	15-Jan-2028	3.75%	EUROPEAN CORPORATE	Yes	1.334%	TYWXFLAA3
24	Iceland Bondco PLC	XS2660424008	15-Dec-2027	10.875%	EUROPEAN CORPORATE	Yes	1.334%	GKBAC5AD2
25	ILIAD HOLDING	USF507APAB73	15-Oct-2028	7%	EUROPEAN CORPORATE	Yes	1.334%	FK57H0AA9
26	INEOS Finance plc	XS2587558474	15-May-2028	6.625%	EUROPEAN CORPORATE	Yes	1.333%	GKBGFBAB7
27	INEOS QUATTRO FINANCE 2 PLC	XS2719090636	15-Mar-2029	8.5%	EUROPEAN CORPORATE	Yes	1.333%	GKBE9IAB4
28	ION Platform Finance S.a r.l.	XS3194941111	30-Sep-2032	6.875%	EUROPEAN CORPORATE	Yes	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	Lagardere SA	FR001400YQA5	12-Jun-2030	4.75%	EUROPEAN CORPORATE	Yes	1.333%	FKAEBHAD1
31	LANXESS Aktiengesellschaft	XS2459163619	22-Mar-2028	1.75%	EUROPEAN CORPORATE	Yes	1.333%	DI535DAI3
32	Lottomatica Group S.p.A.	XS2824643220	01-Jun-2030	5.375%	EUROPEAN CORPORATE	Yes	1.333%	TZA7BOAB7
33	LOXAM	XS1975716595	15-Apr-2027	4.5%	EUROPEAN CORPORATE		1.333%	FKDBAWAE0
34	Metlen Energy & Metals S.A.	XS2920504292	17-Oct-2029	4%	EUROPEAN CORPORATE		1.333%	XC852FAA1
35	Metsa Board Corporation	FI4000282629	29-Sep-2027	2.75%	EUROPEAN CORPORATE	Yes	1.333%	XC859YAC9
36	Monitchem Holdco 3 S.A.	XS3420263629	15-Jul-2031	8%	EUROPEAN CORPORATE	Yes	1.333%	LRACEIAE6
37	Motion Finco S.a r.l.	XS2623257503	15-Jun-2030	7.375%	EUROPEAN CORPORATE		1.333%	LRB79MAA1
38	MULTIVERSITY S.P.A.	XS2816638873	17-May-2031	7.125%	EUROPEAN CORPORATE	Yes	1.333%	TZYVANAB1
39	Mundys S.p.A.	XS2301390089	12-Feb-2028	1.875%	EUROPEAN CORPORATE	Yes	1.333%	TZEB7QAB4
40	New Immo Holding	FR0013524865	23-Jul-2027	3.25%	EUROPEAN CORPORATE	Yes	1.333%	FLBEG0AC2
41	Nexi S.p.A.	XS2332590475	30-Apr-2029	2.125%	EUROPEAN CORPORATE	Yes	1.333%	T08ABHAB5
42	Nidda Healthcare Holding GmbH	XS3067482896	23-Oct-2030	5.375%	EUROPEAN CORPORATE	Yes	1.333%	DIBB6NAB0
43	NJJ Continental S.A.	XS2052290439	15-Sep-2026	3.125%	EUROPEAN CORPORATE		1.333%	LRDB8YAA5
44	Nokia Oyj	XS2488809612	21-Aug-2031	4.375%	EUROPEAN CORPORATE	Yes	1.333%	XD79FAAG6
45	OI European Group B.V.	XS2624554320	15-May-2028	6.25%	EUROPEAN CORPORATE	Yes	1.333%	NTD74VAD2
46	Opal Bidco SAS	XS3037643304	31-Mar-2032	5.5%	EUROPEAN CORPORATE	Yes	1.333%	FLYV8HAA5
47	Picard Bondco S.A.	XS2852970016	01-Jul-2029	6.375%	EUROPEAN CORPORATE		1.333%	LSCCCMAC9
48	Premier Foods Finance PLC	XS2347091279	15-Oct-2026	3.5%	EUROPEAN CORPORATE	Yes	1.333%	GN93B0AD7
49	PUBLIC POWER CORPORATION S.A.	XS2359929812	31-Jul-2028	3.375%	EUROPEAN CORPORATE	Yes	1.333%	7B8874AC2
50	Q-Park Holding I B.V.	XS3090067805	01-Sep-2030	4.25%	EUROPEAN CORPORATE	Yes	1.333%	NU988VAB2
51	RENAULT	FR0013451416	04-Oct-2027	1.125%	EUROPEAN CORPORATE	Yes	1.333%	7CEFDAAM4
52	REXEL	XS2403428472	15-Dec-2028	2.125%	EUROPEAN CORPORATE	Yes	1.333%	FMEFALAF7
53	Saipem Finance International B.V.	XS2325696628	31-Mar-2028	3.125%	EUROPEAN CORPORATE	Yes	1.333%	NQ964AAD1
54	Samhallsbyggnadsbolaget i Norden AB	XS2114871945	12-Aug-2027	1%	EUROPEAN CORPORATE		1.333%	WE800JAC9
55	Schaeffler AG	DE000A3H2TA0	12-Oct-2028	3.375%	EUROPEAN CORPORATE	Yes	1.333%	8I6886AF5
56	SES	XS2075811781	04-Nov-2027	.875%	EUROPEAN CORPORATE	Yes	1.333%	LTB30HAE8

No.	Reference Entity	ISIN	Maturity	Coupon	Transaction Type	SRO	Weighting	CLIP
57	Sherwood Financing Plc	XS2953567745	15-Dec-2029	Float	EUROPEAN CORPORATE	Yes	1.333%	GO89IQAA5
58	Stellantis N.V.	XS2937307929	19-Nov-2028	3.375%	EUROPEAN CORPORATE	Yes	1.333%	NVA645AK3
59	Stena Aktiebolag	USW8758PAK22	01-Feb-2024	7%	EUROPEAN CORPORATE		1.333%	W4FCDXAC2
60	Suedzucker AG	XS2550868801	31-Oct-2027	5.125%	EUROPEAN CORPORATE	Yes	1.333%	DLA7AKAC2
61	Sunrise HoldCo IV B.V.	XS3452875233	31-Jul-2033	5%	EUROPEAN CORPORATE		1.333%	NVC45RAC5
62	TeamSystem S.p.A.	XS3101363011	01-Jul-2031	5%	EUROPEAN CORPORATE	Yes	1.333%	T22WAEAC5
63	TELECOM ITALIA SPA	XS1698218523	12-Oct-2027	2.375%	EUROPEAN CORPORATE	Yes	1.333%	T2B9EFAL9
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.	XS2919880679	31-Oct-2031	6.5%	EUROPEAN CORPORATE	Yes	1.333%	NW9160AE7
67	VALEO	FR001400EA16	28-May-2027	5.375%	EUROPEAN CORPORATE	Yes	1.333%	9AAA47AI7
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.	XS2681940297	27-Sep-2028	7%	EUROPEAN CORPORATE	Yes	1.333%	9DCC9RAB1
72	WORLDLINE	FR0013521564	30-Jun-2027	.875%	EUROPEAN CORPORATE	Yes	1.333%	FOHED0AA7
73	ZEGONA FINANCE PLC	XS3430526346	15-Jan-2032	4.25%	EUROPEAN CORPORATE	Yes	1.333%	GND69HAC3
74	ZF Europe Finance B.V.	XS2010039977	23-Oct-2027	2.5%	EUROPEAN CORPORATE	Yes	1.333%	NWGDFJAA0
75	Ziggo Bond Company B.V.	USN9836ZAA68	28-Feb-2030	5.125%	EUROPEAN CORPORATE	Yes	1.333%	NWHB95AD4

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Fixed Rate		
Where Scheduled Termination Date is 20 December 2031	1%	
Where Scheduled Termination Date is 20 December 2036	1%	

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	US05946KAT88	03-Mar-2029	4.15%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	3.334%	EF2985AS0
6	BANCO SANTANDER, S.A.	US05964HBA23	14-Mar-2028	5.552%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	3.334%	EFAGG9AT6
7	Barclays PLC	US06738ECJ29	13-Sep-2027	6.496%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.334%	GG8839AT7
8	BNP PARIBAS	US09659X2M33	30-Sep-2028	1.904%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	3.334%	05ABBFAX6
9	COMMERZBANK Aktiengesellschaft	DE000CZ43ZB3	21-Mar-2028	4.625%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	3.334%	2C27EGAX2
10	Coooperatieve Rabobank U.A.	US74977SDS86	28-Feb-2029	5.564%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	3.334%	NP489IAS9
11	CREDIT AGRICOLE SA	US22536PAP62	09-Jan-2029	5.23%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	3.333%	FH49GGAR2
12	DANSKE BANK A/S	US23636BAQ23	12-Jun-2028	4.375%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	3.333%	2F9999AS7
13	DEUTSCHE BANK AKTIENGESELLSCHAFT	DE000DL19WL7	23-Feb-2028	1.875%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	3.333%	2H6677AW9
14	Hannover Rueck SE	XS1808482746	18-Apr-2028	1.125%	Financials	EUROPEAN CORPORATE	Yes	3.333%	4F16FDAC8
15	HSBC HOLDINGS plc	XS1473485925	16-Aug-2028	2.625%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.333%	4E46A8AK6
16	ING Groep N.V.	XS1882544973	20-Sep-2028	2%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	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	XS2386287689	02-Nov-2028	.75%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	3.333%	TZCEH2AP1
20	Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen				Financials	EUROPEAN CORPORATE		3.333%	
21	NatWest Group plc	XS2528858033	06-Sep-2028	4.067%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.333%	69C95CAJ0
22	PRUDENTIAL PUBLIC LIMITED COMPANY	XS0096874671	11-May-2029	5.875%	Financials	EUROPEAN CORPORATE	Yes	3.333%	7B878PAK8
23	SOCIETE GENERALE	FR0014006XA3	02-Dec-2027	.625%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	3.333%	8B69APAU0
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	Yes	3.333%	8EFEELAP9
26	Swedbank AB	XS2572496623	11-Jul-2028	4.25%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	3.333%	W5D655AN0
27	Swiss Reinsurance Company Ltd	USU7514EAV21	06-Dec-2042	4.25%	Financials	EUROPEAN CORPORATE	Yes	3.333%	HOB65NAF6
28	UBS Group AG	USH42097DB00	12-May-2028	4.751%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.333%	HL629GAK7
29	UNICREDIT, SOCIETA PER AZIONI	XS2588885025	16-Feb-2029	4.45%	Financials	EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE	Yes	3.333%	T2F69ZAU3
30	Zurich Insurance Company Ltd	CH1170565712	04-Jul-2029	1.125%	Financials	EUROPEAN CORPORATE	Yes	3.333%	HQHEFUAL8

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Fixed Rate		
Where Scheduled Termination Date is 20 December 2031	1%	
Where Scheduled Termination Date is 20 December 2036	1%	

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	Yes	3.334%	0E996BAK7
3	AVIVA PLC	CAG06871AA82	02-Oct-2030	4%	Financials	SUBORDINATED EUROPEAN INSURANCE CORPORATE	Yes	3.334%	GG6EBTAJ5
4	AXA	XS2431029441	10-Jul-2042	1.875%	Financials	SUBORDINATED EUROPEAN INSURANCE CORPORATE	Yes	3.334%	FF667MAN6
5	BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA	XS2636592102	15-Sep-2033	5.75%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.334%	EF2985AU5
6	BANCO SANTANDER, S.A.	XS1767931121	08-Feb-2028	2.125%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.334%	EFAGG9AS8
7	Barclays PLC	US06738EBK01	20-Jun-2030	5.088%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.334%	GG8839BB5
8	BNP PARIBAS	XS1437600221	30-Jun-2028	4.2%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.334%	05ABBF8W8
9	COMMERZBANK Aktiengesellschaft	XS1342647564	12-Jan-2028	6%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.334%	2C27EGAV6
10	Coeperatieve Rabobank U.A.	XS1069886841	23-May-2029	4.625%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.334%	NP4891AR1
11	CREDIT AGRICOLE SA	XS1914291502	24-Nov-2028	1.439%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.333%	FH49GGAS0
12	DANSKE BANK A/S	XS2764457664	14-May-2034	4.625%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.333%	2F9999AR9
13	DEUTSCHE BANK AKTIENGESELLSCHAFT	DE000DL19WN3	24-Jun-2032	4%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.333%	2H6677AS8
14	Hannover Rueck SE	XS2063350925	09-Oct-2039	1.125%	Financials	SUBORDINATED EUROPEAN INSURANCE CORPORATE	Yes	3.333%	4F16FDAD6
15	HSBC HOLDINGS plc	XS1428953407	07-Jun-2028	3.125%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.333%	4E46A8BI0
16	ING Groep N.V.	XS2407529309	16-Nov-2032	1%	Financials	EUROPEAN FINANCIAL CORPORATE		3.333%	49BEBAAZ3
17	INTESA SANPAOLO SPA	XS2185883100	10-Jun-2030	5.148%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.333%	TYA56DBA5
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	XS2577528016	08-Feb-2033	6.5%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.333%	TZCEH2AO4
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	XS2382950330	14-Sep-2032	1.043%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.333%	69C95CAM3
22	PRUDENTIAL PUBLIC LIMITED COMPANY	XS0140198044	19-Dec-2031	6.125%	Financials	SUBORDINATED EUROPEAN INSURANCE CORPORATE	Yes	3.333%	7B878PAJ1
23	SOCIETE GENERALE	FR001400CKA4	06-Sep-2032	5.25%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.333%	8B69APAO4
24	STANDARD CHARTERED PLC	XS1793294841	15-Mar-2033	4.866%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.333%	GOC64AAX6
25	Svenska Handelsbanken AB	XS2523511165	23-Aug-2032	4.625%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.333%	8EFEELAQ7
26	Swedbank AB	XS2522879654	23-Aug-2032	3.625%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.333%	W5D655AO8
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	XS2101558307	15-Jan-2032	2.731%	Financials	EUROPEAN FINANCIAL CORPORATE	Yes	3.333%	T2F69ZAS8
30	Zurich Insurance Company Ltd	CH1151526204	03-May-2052	1.5%	Financials	SUBORDINATED EUROPEAN INSURANCE CORPORATE	Yes	3.333%	HQHEFUAJ3

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