

Tri-Party Collateral Agreement
BNY Mellon as Tri-Party Custodian
Price Report for 08 May 2024

139GLW - WISDOMTREE/BNP PARIBAS ARB/CD

| Par Amount | Description | Source Account | Price | Market Value (EUR) | Mkt Value + Intr (EUR) | Collateral Value (EUR) | Accr Int Factor | Price Factor |
|---------------|--------------------------------|----------------|-------------|--------------------|------------------------|------------------------|-----------------|--------------|
| Cpn Rate | Currency | Exchange Rate | Maturity | Type | Issuer | Accrued Interest | Margin | Margin % |
| 94,420,000.00 | EUROPEAN INVESTMENT BA 2.25 | | 97.017000 | 91,603,451.40 | 91,916,217.67 | 90,113,938.89 | 0.003313 | 1.000000 |
| 2.25000 | EUR | 1.0000000000 | 15-Mar-2030 | S@01 | 01STYA | 312,766.27 | 1,802,278.78 | 102.00 % |
| 2,941,000.00 | EUROPEAN INVESTMENT BAN 1.5 | | 90.566000 | 2,663,546.06 | 2,703,127.02 | 2,650,124.53 | 0.013458 | 1.000000 |
| 1.50000 | EUR | 1.0000000000 | 15-Jun-2032 | S@01 | 01STYA | 39,580.96 | 53,002.49 | 102.00 % |
| 41,798,000.00 | EUROPEAN INVESTMENT BA 0.05 | | 86.078000 | 35,978,882.44 | 35,988,925.57 | 35,283,260.36 | 0.000240 | 1.000000 |
| 0.05000 | EUR | 1.0000000000 | 15-Nov-2029 | S@01 | 01STYA | 10,043.13 | 705,665.21 | 102.00 % |
| 63,612,000.00 | EUROPEAN INVESTMENT B 0.375 | | 95.100000 | 60,495,012.00 | 60,510,915.00 | 59,324,426.47 | 0.000250 | 1.000000 |
| 0.37500 | EUR | 1.0000000000 | 14-Apr-2026 | S@01 | 01STYA | 15,903.00 | 1,186,488.53 | 102.00 % |
| 99,800,000.00 | EUROPEAN INVESTMENT B 0.125 | | 97.130000 | 96,935,740.00 | 96,943,710.14 | 95,042,853.08 | 0.000080 | 1.000000 |
| 0.12500 | EUR | 1.0000000000 | 15-Apr-2025 | S@01 | 01STYA | 7,970.14 | 1,900,857.06 | 102.00 % |
| 99,800,000.00 | EUROPEAN INVESTMENT BAN 4.0 | | 106.466000 | 106,253,068.00 | 106,508,112.46 | 104,419,718.09 | 0.002556 | 1.000000 |
| 4.00000 | EUR | 1.0000000000 | 15-Apr-2030 | S@01 | 01STYA | 255,044.46 | 2,088,394.36 | 102.00 % |
| 40.00000 | SUPER MICRO COMPUTER INC | COM | 819.290000 | 30,405.82 | 30,405.82 | 28,684.73 | 0.000000 | 100.000000 |
| 0.00000 | USD | 0.9278100000 | 01-Jan-2999 | EUCM | 01E118 | 0.00 | 1,721.08 | 106.00 % |
| 1,203,000.00 | 0.875 WBGB 07/15/26 | | 91.883000 | 1,025,557.09 | 1,028,622.65 | 1,008,453.57 | 0.002548 | 1.000000 |
| 0.87500 | USD | 0.9278100000 | 15-Jul-2026 | SU01 | 01RPPW | 3,065.55 | 20,169.07 | 102.00 % |
| 9,612.00 | META PLATFORMS INC | CL A | 468.240000 | 4,175,815.70 | 4,175,815.70 | 3,939,448.77 | 0.000000 | 100.000000 |
| 0.00000 | USD | 0.9278100000 | 01-Jan-2999 | EUCM | 01DSE7 | 0.00 | 236,366.93 | 106.00 % |
| 27,013,000.00 | EURO BK RECON & DEV EURO MTN | FR | 98.546000 | 24,698,516.51 | 24,744,900.33 | 24,259,706.21 | 0.001717 | 1.000000 |
| 1.62500 | USD | 0.9278100000 | 27-Sep-2024 | SU01 | 01T8CP | 46,383.83 | 485,194.12 | 102.00 % |
| 30,314.00 | AMAZON COM INC | COM | 188.760000 | 5,308,994.36 | 5,308,994.36 | 5,008,485.25 | 0.000000 | 100.000000 |
| 0.00000 | USD | 0.9278100000 | 01-Jan-2999 | EUCM | 01YQ87 | 0.00 | 300,509.11 | 106.00 % |
| 281,531.00 | FERROVIAL SE | COM | 35.520000 | 9,999,981.12 | 9,999,981.12 | 9,433,944.45 | 0.000000 | 100.000000 |
| 0.00000 | EUR | 1.0000000000 | 01-Jan-2999 | E@CM | 04KOKT | 0.00 | 566,036.67 | 106.00 % |
| 52,862.00 | PROSUS NV EUR 0.05 | | 33.220000 | 1,756,075.64 | 1,756,075.64 | 1,656,675.13 | 0.000000 | 100.000000 |
| 0.00000 | EUR | 1.0000000000 | 01-Jan-2999 | E@CM | 04DFKZ | 0.00 | 99,400.51 | 106.00 % |
| 42,375.00 | AKZO NOBEL NV EUR 0.5 | | 64.280000 | 2,723,865.00 | 2,723,865.00 | 2,569,683.96 | 0.000000 | 100.000000 |
| 0.00000 | EUR | 1.0000000000 | 01-Jan-2999 | E@CM | 01EYFO | 0.00 | 154,181.04 | 106.00 % |
| 26,877.00 | FERRARI N V | COM | 401.000000 | 9,999,636.50 | 9,999,636.50 | 9,433,619.34 | 0.000000 | 100.000000 |
| 0.00000 | USD | 0.9278100000 | 01-Jan-2999 | EUCM | 03K0J6 | 0.00 | 566,017.16 | 106.00 % |
| 11,706.00 | ASML HOLDING NV EUR 0.09 | | 854.200000 | 9,999,265.20 | 9,999,265.20 | 9,433,269.06 | 0.000000 | 100.000000 |
| 0.00000 | EUR | 1.0000000000 | 01-Jan-2999 | E@CM | 01Q82V | 0.00 | 565,996.14 | 106.00 % |
| 3,519.00 | ASM INTERNATIONAL NV EUR 0.04 | | 620.400000 | 2,183,187.60 | 2,183,187.60 | 2,059,610.94 | 0.000000 | 100.000000 |
| 0.00000 | EUR | 1.0000000000 | 01-Jan-2999 | E@CM | 01BXWN | 0.00 | 123,576.66 | 106.00 % |
| 212,622.00 | STMICROELECTRONICS NV EUR 1.04 | | 38.315000 | 8,146,611.93 | 8,146,611.93 | 7,685,482.95 | 0.000000 | 100.000000 |
| 0.00000 | EUR | 1.0000000000 | 01-Jan-2999 | E@CM | 01OP9V | 0.00 | 461,128.98 | 106.00 % |
| 25,235.00 | STMICROELECTRONICS NV EUR 1.04 | | 38.315000 | 966,879.02 | 966,879.02 | 912,150.02 | 0.000000 | 100.000000 |
| 0.00000 | EUR | 1.0000000000 | 01-Jan-2999 | E@CM | 01OP9V | 0.00 | 54,729.00 | 106.00 % |
| 21,176.00 | HEINEKEN NV EUR 1.6 | | 90.680000 | 1,920,239.68 | 1,920,239.68 | 1,811,546.87 | 0.000000 | 100.000000 |
| 0.00000 | EUR | 1.0000000000 | 01-Jan-2999 | E@CM | 01EYXI | 0.00 | 108,692.81 | 106.00 % |
| 37,541.00 | HEINEKEN NV EUR 1.6 | | 90.680000 | 3,404,217.88 | 3,404,217.88 | 3,211,526.30 | 0.000000 | 100.000000 |
| 0.00000 | EUR | 1.0000000000 | 01-Jan-2999 | E@CM | 01EYXI | 0.00 | 192,691.58 | 106.00 % |

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139GLW - WISDOMTREE/BNP PARIBAS ARB/CD

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|--------------|-------------------------------------|----------------|---------------|--------------------|------------------------|------------------------|-----------------|--------------|
| Cpn Rate | Currency | Exchange Rate | Maturity | Type | Issuer | Accrued Interest | Margin | Margin % |
| 662,046.00 | B+M EUROPEAN VALUE RETAIL SA 10P | | 5.296000 | 4,083,453.66 | 4,083,453.66 | 3,852,314.77 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 03BBEV | 0.00 | 231,138.89 | 106.00 % |
| | | KCP | | | | | | |
| 17,900.00 | LASERTEC CORP NPV | | 42,390.000000 | 4,558,434.34 | 4,558,434.34 | 4,300,409.76 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01NI3S | 0.00 | 258,024.59 | 106.00 % |
| | BHU | | | | | | | |
| 236,141.00 | RECRUIT HOLDINGS CO LTD JPY 1.0 | | 7,049.000000 | 9,999,957.74 | 9,999,957.74 | 9,433,922.40 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 02M0P0 | 0.00 | 566,035.34 | 106.00 % |
| | BHU | | | | | | | |
| 253,300.00 | YOKOHAMA RUBBER CO LTD/THE NPV | | 3,987.000000 | 6,067,093.41 | 6,067,093.41 | 5,723,673.03 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01ETR7 | 0.00 | 343,420.38 | 106.00 % |
| | BHU | | | | | | | |
| 150,300.00 | YAMAHA MOTOR CO LTD JPY 1.0 | | 1,429.000000 | 1,290,299.31 | 1,290,299.31 | 1,217,263.50 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01ETJ4 | 0.00 | 73,035.81 | 106.00 % |
| | BHU | | | | | | | |
| 959,000.00 | ASTELLAS PHARMA INC NPV | | 1,562.500000 | 9,001,976.80 | 9,001,976.80 | 8,492,430.94 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01ETJC | 0.00 | 509,545.86 | 106.00 % |
| | BHU | | | | | | | |
| 212,900.00 | YASKAWA EL NPV | | 6,633.000000 | 8,483,692.43 | 8,483,692.43 | 8,003,483.42 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01ETOJ | 0.00 | 480,209.01 | 106.00 % |
| | BHU | | | | | | | |
| 582,830.00 | mitsubishi electric corp npv | | 2,856.000000 | 9,999,985.20 | 9,999,985.20 | 9,433,948.30 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01EIV6 | 0.00 | 566,036.90 | 106.00 % |
| | BHU | | | | | | | |
| 290,239.00 | MITSUBISHI LOGISTICS CORP NPV | | 5,175.000000 | 9,023,299.64 | 9,023,299.64 | 8,512,546.83 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01EITO | 0.00 | 510,752.81 | 106.00 % |
| | BHU | | | | | | | |
| 181,400.00 | MITSUBISHI ESTATE CO LTD NPV | | 2,947.000000 | 3,211,564.69 | 3,211,564.69 | 3,029,778.01 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01EIVE | 0.00 | 181,786.68 | 106.00 % |
| | BHU | | | | | | | |
| 151,300.00 | MITSUI + CO LTD NPV | | 7,745.000000 | 7,039,788.41 | 7,039,788.41 | 6,641,309.82 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01EJ01 | 0.00 | 398,478.59 | 106.00 % |
| | BHU | | | | | | | |
| 200,100.00 | MITSUI MINING + SMELTING CO LTD NPV | | 4,950.000000 | 5,950,473.75 | 5,950,473.75 | 5,613,654.48 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01EJ2K | 0.00 | 336,819.27 | 106.00 % |
| | BHU | | | | | | | |
| 9,600.00 | MITSUI CHEMICALS INC NPV | | 4,433.000000 | 255,663.20 | 255,663.20 | 241,191.70 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01EJ3J | 0.00 | 14,471.50 | 106.00 % |
| | BHU | | | | | | | |
| 167,700.00 | MARUBENI CORP NPV | | 2,914.000000 | 2,935,768.90 | 2,935,768.90 | 2,769,593.31 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01EI2D | 0.00 | 166,175.60 | 106.00 % |
| | BHU | | | | | | | |
| 1,179,000.00 | PANASONIC HOLDINGS CORP JPY 1.0 | | 1,382.000000 | 9,788,611.77 | 9,788,611.77 | 9,234,539.41 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01BMC0 | 0.00 | 554,072.36 | 106.00 % |
| | BHU | | | | | | | |
| 74,000.00 | HOYA CORP NPV | | 18,395.000000 | 8,177,692.35 | 8,177,692.35 | 7,714,804.10 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01EESK | 0.00 | 462,888.25 | 106.00 % |
| | BHU | | | | | | | |
| 242,330.00 | BRIDGESTONE CORP NPV | | 6,869.000000 | 9,999,998.96 | 9,999,998.96 | 9,433,961.28 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01E8VD | 0.00 | 566,037.68 | 106.00 % |
| | BHU | | | | | | | |
| 13,600.00 | FUJI ELECTRIC CO LTD NPV | | 10,050.000000 | 821,115.45 | 821,115.45 | 774,637.22 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01EBP9 | 0.00 | 46,478.23 | 106.00 % |
| | BHU | | | | | | | |
| 171,000.00 | FUJIFILM HOLDINGS CORP NPV | | 3,488.000000 | 3,583,206.55 | 3,583,206.55 | 3,380,383.53 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01EBVX | 0.00 | 202,823.01 | 106.00 % |
| | BHU | | | | | | | |
| 182,900.00 | FANUC CORP NPV | | 4,703.000000 | 5,167,588.71 | 5,167,588.71 | 4,875,083.68 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01EBDQ | 0.00 | 292,505.02 | 106.00 % |
| | BHU | | | | | | | |
| 2,040,840.00 | HINO MTRS LTD NPV | | 462.100000 | 5,665,577.47 | 5,665,577.47 | 5,344,884.41 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01EDNO | 0.00 | 320,693.06 | 106.00 % |
| | BHU | | | | | | | |
| 42,800.00 | HITACHI NPV | | 14,670.000000 | 3,772,012.64 | 3,772,012.64 | 3,558,502.49 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01BJHL | 0.00 | 213,510.15 | 106.00 % |
| | BHU | | | | | | | |

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139GLW - WISDOMTREE/BNP PARIBAS ARB/CD

| Par Amount Cpn Rate | Description Currency | Source Account Exchange Rate | Account Mdy | S&P | Fitch | Security Code | Price Maturity | Market Value (EUR) Type | Mkt Value + Intr (EUR) Issuer | Collateral Value (EUR) Accrued Interest | Accr Int Factor Margin | Price Factor Margin % |
|-------------------------|-------------------------|--|----------------|-----|-------|---------------|------------------------------|----------------------------|----------------------------------|--|---------------------------|--------------------------|
| 105,300.00 0.00000 | JPY | EAST JAPAN RAILWAY CO NPV 0.0060075758 | BHU | | | | 2,990.000000 01-Jan-2999 | 1,891,467.20 EYCM | 1,891,467.20 01FYIA | 1,784,403.02 0.00 | 0.000000 107,064.18 | 100.000000 106.00 % |
| 648,573.00 0.00000 | JPY | NEXON CO LTD JPY 1.0 0.0060075758 | BHU | | | | 2,566.500000 01-Jan-2999 | 9,999,985.95 EYCM | 9,999,985.95 025TXQ | 9,433,949.01 0.00 | 0.000000 566,036.94 | 100.000000 106.00 % |
| 78,740.00 0.00000 | JPY | NITORI HOLDINGS CO LTD NPV 0.0060075758 | BHU | | | | 21,140.000000 01-Jan-2999 | 9,999,991.93 EYCM | 9,999,991.93 01K9ZA | 9,433,954.65 0.00 | 0.000000 566,037.28 | 100.000000 106.00 % |
| 30,200.00 0.00000 | JPY | NIPPON YUSEN KABUSHIKI KAISHA 0.0060075758 | BHU | | | | 4,305.000000 01-Jan-2999 | 781,050.93 EYCM | 781,050.93 01ELYS | 736,840.50 0.00 | 0.000000 44,210.43 | 100.000000 106.00 % |
| 3,539,899.00 0.00000 | JPY | NIPPON TELEGRAPH + TELEPHONE CO 0.0060075758 | BHU | | | | 169.800000 01-Jan-2999 | 3,611,002.70 EYCM | 3,611,002.70 01ELSM | 3,406,606.32 0.00 | 0.000000 204,396.38 | 100.000000 106.00 % |
| 25,400.00 0.00000 | JPY | NIDEC CORP NPV 0.0060075758 | BHU | | | | 7,122.000000 01-Jan-2999 | 1,086,763.25 EYCM | 1,086,763.25 01EKMD | 1,025,248.34 0.00 | 0.000000 61,514.90 | 100.000000 106.00 % |
| 84,520.00 0.00000 | JPY | NIPPON ELECTRIC GLASS CO LTD NPV 0.0060075758 | BHU | | | | 3,685.000000 01-Jan-2999 | 1,871,096.72 EYCM | 1,871,096.72 01EKQJ | 1,765,185.58 0.00 | 0.000000 105,911.13 | 100.000000 106.00 % |
| 209,273.00 0.00000 | JPY | NIPPON EXPRESS HOLDINGS INC NPV 0.0060075758 | BHU | | | | 7,954.000000 01-Jan-2999 | 9,999,954.94 EYCM | 9,999,954.94 04RVS7 | 9,433,919.75 0.00 | 0.000000 566,035.19 | 100.000000 106.00 % |
| 67,000.00 0.00000 | JPY | NITTO DENKO CORP NPV 0.0060075758 | BHU | | | | 12,845.000000 01-Jan-2999 | 5,170,209.81 EYCM | 5,170,209.81 01EMPY | 4,877,556.43 0.00 | 0.000000 292,653.39 | 100.000000 106.00 % |
| 356,800.00 0.00000 | JPY | NISSHIN SEIFUN GROUP INC NPV 0.0060075758 | BHU | | | | 2,060.500000 01-Jan-2999 | 4,416,687.99 EYCM | 4,416,687.99 01EMD0 | 4,166,686.79 0.00 | 0.000000 250,001.21 | 100.000000 106.00 % |
| 260,000.00 0.00000 | JPY | JGC HOLDINGS CORP NPV 0.0060075758 | BHU | | | | 1,371.000000 01-Jan-2999 | 2,141,460.45 EYCM | 2,141,460.45 01EFVI | 2,020,245.71 0.00 | 0.000000 121,214.74 | 100.000000 106.00 % |
| 316,400.00 0.00000 | JPY | NICHIREI CORP NPV 0.0060075758 | BHU | | | | 3,951.000000 01-Jan-2999 | 7,510,048.83 EYCM | 7,510,048.83 01EJU0 | 7,084,951.72 0.00 | 0.000000 425,097.10 | 100.000000 106.00 % |
| 459,400.00 0.00000 | JPY | NIKON CORP NPV 0.0060075758 | BHU | | | | 1,685.000000 01-Jan-2999 | 4,650,398.31 EYCM | 4,650,398.31 01EK6L | 4,387,168.22 0.00 | 0.000000 263,230.09 | 100.000000 106.00 % |
| 10,900.00 0.00000 | JPY | TOYOTA TSU NPV 0.0060075758 | BHU | | | | 10,130.000000 01-Jan-2999 | 663,338.49 EYCM | 663,338.49 01ETB4 | 625,791.03 0.00 | 0.000000 37,547.46 | 100.000000 106.00 % |
| 242,500.00 0.00000 | JPY | TOYOTA MOTOR CORP NPV 0.0060075758 | BHU | | | | 3,599.000000 01-Jan-2999 | 5,243,156.80 EYCM | 5,243,156.80 01ETAI | 4,946,374.34 0.00 | 0.000000 296,782.46 | 100.000000 106.00 % |
| 198,900.00 0.00000 | JPY | TOKYO TATEMONO CO LTD NPV 0.0060075758 | BHU | | | | 2,638.500000 01-Jan-2999 | 3,152,761.64 EYCM | 3,152,761.64 01ERQN | 2,974,303.43 0.00 | 0.000000 178,458.21 | 100.000000 106.00 % |
| 36,900.00 0.00000 | JPY | DENTSU GROUP INC NPV 0.0060075758 | BHU | | | | 4,257.000000 01-Jan-2999 | 943,689.83 EYCM | 943,689.83 01L1ZY | 890,273.42 0.00 | 0.000000 53,416.41 | 100.000000 106.00 % |
| 7,500.00 0.00000 | JPY | DISCO CORP NPV 0.0060075758 | BHU | | | | 50,610.000000 01-Jan-2999 | 2,280,325.57 EYCM | 2,280,325.57 01NHO8 | 2,151,250.54 0.00 | 0.000000 129,075.03 | 100.000000 106.00 % |
| 351,200.00 0.00000 | JPY | TEIJIN LTD NPV 0.0060075758 | BHU | | | | 1,536.000000 01-Jan-2999 | 3,240,745.89 EYCM | 3,240,745.89 01EP3D | 3,057,307.44 0.00 | 0.000000 183,438.45 | 100.000000 106.00 % |
| 31,500.00 0.00000 | JPY | TDK CORP NPV 0.0060075758 | BHU | | | | 7,228.000000 01-Jan-2999 | 1,367,816.86 EYCM | 1,367,816.86 01BRX9 | 1,290,393.27 0.00 | 0.000000 77,423.60 | 100.000000 106.00 % |
| 134,700.00 0.00000 | JPY | CHUGAI PHARMACEUTICAL CO LTD NPV 0.0060075758 | BHU | | | | 4,985.000000 01-Jan-2999 | 4,033,963.97 EYCM | 4,033,963.97 01E9I1 | 3,805,626.38 0.00 | 0.000000 228,337.58 | 100.000000 106.00 % |
| 255,300.00 0.00000 | JPY | KDDI CORP NPV 0.0060075758 | BHU | | | | 4,378.000000 01-Jan-2999 | 6,714,687.85 EYCM | 6,714,687.85 01FZQB | 6,334,611.18 0.00 | 0.000000 380,076.67 | 100.000000 106.00 % |

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|--------------|---------------------------------|----------------|---------------|--------------------|------------------------|------------------------|-----------------|--------------|
| Cpn Rate | Currency | Exchange Rate | Maturity | Type | Issuer | Accrued Interest | Margin | Margin % |
| 377,905.00 | DIC CORP NPV | | 2,925.000000 | 6,640,606.78 | 6,640,606.78 | 6,264,723.38 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01EAE1 | 0.00 | 375,883.40 | 106.00 % |
| 38,800.00 | TAISEI CORP NPV | | 5,878.000000 | 1,370,126.18 | 1,370,126.18 | 1,292,571.86 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01EOYQ | 0.00 | 77,554.31 | 106.00 % |
| 18,600.00 | SOCIONEXT INC NPV | | 4,709.000000 | 526,187.94 | 526,187.94 | 496,403.72 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 03L3VL | 0.00 | 29,784.22 | 106.00 % |
| 654,690.00 | SEIKO EPSON CORP NPV | | 2,542.500000 | 9,999,906.17 | 9,999,906.17 | 9,433,873.75 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 02IU1J | 0.00 | 566,032.42 | 106.00 % |
| 99,100.00 | SUMITOMO REALTY + DEVELOPMENT C | | 5,415.000000 | 3,223,824.35 | 3,223,824.35 | 3,041,343.73 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01EOPL | 0.00 | 182,480.62 | 106.00 % |
| 668,400.00 | SUMITOMO ELECTRIC INDUSTRIES LT | | 2,434.000000 | 9,773,638.49 | 9,773,638.49 | 9,220,413.67 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01EOOY | 0.00 | 553,224.82 | 106.00 % |
| 2,359,070.00 | ENEOS HOLDINGS INC NPV | | 705.600000 | 9,999,969.05 | 9,999,969.05 | 9,433,933.07 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01SS0J | 0.00 | 566,035.98 | 106.00 % |
| 320,900.00 | J FRONT RE NPV | | 1,452.500000 | 2,800,174.62 | 2,800,174.62 | 2,641,674.17 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01GZXS | 0.00 | 158,500.45 | 106.00 % |
| 711,350.00 | JFE HOLDINGS INC NPV | | 2,340.000000 | 9,999,964.30 | 9,999,964.30 | 9,433,928.58 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 02IBCC | 0.00 | 566,035.71 | 106.00 % |
| 232,200.00 | SHIN-ETSU CHEMICAL CO LTD NPV | | 5,903.000000 | 8,234,443.51 | 8,234,443.51 | 7,768,342.94 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01EOHT | 0.00 | 466,100.58 | 106.00 % |
| 1,245,100.00 | SHIMIZU CORP NPV | | 1,008.500000 | 7,543,612.85 | 7,543,612.85 | 7,116,615.90 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01EOHF | 0.00 | 426,996.95 | 106.00 % |
| 385,315.00 | SHISEIDO CO LTD NPV | | 4,320.000000 | 9,999,975.11 | 9,999,975.11 | 9,433,938.78 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01EOIT | 0.00 | 566,036.33 | 106.00 % |
| 143,400.00 | COMSYS HOLDINGS CORP NPV | | 3,653.000000 | 3,147,009.69 | 3,147,009.69 | 2,968,877.06 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 02J75W | 0.00 | 178,132.62 | 106.00 % |
| 16,400.00 | JTEKT CORP NPV | | 1,235.500000 | 121,726.70 | 121,726.70 | 114,836.51 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01EHER | 0.00 | 6,890.19 | 106.00 % |
| 734,582.00 | KIRIN HOLDINGS COMPANY LIMITED | | 2,266.000000 | 9,999,987.20 | 9,999,987.20 | 9,433,950.19 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01EGSE | 0.00 | 566,037.01 | 106.00 % |
| 619,718.00 | KYOWA KIRIN CO LTD NPV | | 2,686.000000 | 9,999,985.61 | 9,999,985.61 | 9,433,948.69 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01EHO6 | 0.00 | 566,036.92 | 106.00 % |
| 384,603.00 | CANON INC NPV | | 4,328.000000 | 9,999,981.02 | 9,999,981.02 | 9,433,944.36 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01E91Q | 0.00 | 566,036.66 | 106.00 % |
| 23,349.00 | KEYENCE CO NPV | | 71,290.000000 | 9,999,911.49 | 9,999,911.49 | 9,433,878.76 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01EGLU | 0.00 | 566,032.73 | 106.00 % |
| 389,098.00 | ORIENTAL LAND CO LTD/JAPAN NPV | | 4,278.000000 | 9,999,977.78 | 9,999,977.78 | 9,433,941.30 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01TSWV | 0.00 | 566,036.48 | 106.00 % |
| 293,057.00 | OMRON CORP NPV | | 5,680.000000 | 9,999,992.89 | 9,999,992.89 | 9,433,955.56 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01ENOB | 0.00 | 566,037.33 | 106.00 % |
| 32,500.00 | OSAKA GAS CO LTD NPV | | 3,448.000000 | 673,208.94 | 673,208.94 | 635,102.77 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01ENX6 | 0.00 | 38,106.17 | 106.00 % |
| 108,100.00 | UBE CORP NPV | | 2,871.000000 | 1,864,481.78 | 1,864,481.78 | 1,758,945.07 | 0.000000 | 100.000000 |
| 0.00000 | JPY | 0.0060075758 | 01-Jan-2999 | EYCM | 01ETF5 | 0.00 | 105,536.70 | 106.00 % |

Tri-Party Collateral Agreement
BNY Mellon as Tri-Party Custodian
Price Report for 08 May 2024

139GLW - WISDOMTREE/BNP PARIBAS ARB/CD

| Par Amount Cpn Rate | Description Currency | Source Account Exchange Rate | Account Mdy | S&P | Fitch | Security Code | Price Maturity | Market Value (EUR) Type | Mkt Value + Intr (EUR) Issuer | Collateral Value (EUR) Accrued Interest | Accr Int Factor Margin | Price Factor Margin % |
|-------------------------|-------------------------|--|----------------|-----|-------|---------------|-----------------------------|----------------------------|----------------------------------|--|---------------------------|--------------------------|
| 161,400.00 0.00000 | JPY | ITOCHU CORP NPV 0.0060075758 | BHU | | | JP3143600009 | 7,405.000000 01-Jan-2999 | 7,180,056.30 EYCM | 7,180,056.30 01EFIS | 6,773,638.01 0.00 | 0.000000 406,418.28 | 100.000000 106.00 % |
| 304,642.00 0.00000 | JPY | ASAHI GROUP HOLDINGS LTD NPV 0.0060075758 | BHU | | | JP3116000005 | 5,464.000000 01-Jan-2999 | 9,999,993.66 EYCM | 9,999,993.66 01E8LF | 9,433,956.28 0.00 | 0.000000 566,037.38 | 100.000000 106.00 % |
| 75,658.00 0.00000 | GBP | WPP PLC 10P 1.1646394276 | KCP | | | JE00B8KF9B49 | 8.256000 01-Jan-2999 | 727,471.58 EGCM | 727,471.58 01E40U | 686,293.94 0.00 | 0.000000 41,177.64 | 100.000000 106.00 % |
| 155,762.00 0.00000 | EUR | MONCLER SPA NPV 1.0000000000 | KCP | | | IT0004965148 | 64.200000 01-Jan-2999 | 9,999,920.40 E@CM | 9,999,920.40 01NYUU | 9,433,887.17 0.00 | 0.000000 566,033.23 | 100.000000 106.00 % |
| 1.00 0.00000 | EUR | MONCLER SPA NPV 1.0000000000 | 4U5 | | | IT0004965148 | 64.200000 01-Jan-2999 | 64.20 E@CM | 64.20 01NYUU | 60.57 0.00 | 0.000000 3.63 | 100.000000 106.00 % |
| 138,387.00 0.00000 | EUR | AMPLIFON SPA EUR 0.02 1.0000000000 | KCP | | | IT0004056880 | 33.850000 01-Jan-2999 | 4,684,399.95 E@CM | 4,684,399.95 02GIUT | 4,182,499.96 0.00 | 0.000000 501,899.99 | 100.000000 112.00 % |
| 668,080.00 0.00000 | EUR | ENI SPA NPV 1.0000000000 | KCP | | | IT0003132476 | 14.968000 01-Jan-2999 | 9,999,821.44 E@CM | 9,999,821.44 01MIGK | 9,433,793.81 0.00 | 0.000000 566,027.63 | 100.000000 106.00 % |
| 11.00 0.00000 | EUR | ENI SPA NPV 1.0000000000 | 4U5 | | | IT0003132476 | 14.968000 01-Jan-2999 | 164.65 E@CM | 164.65 01MIGK | 155.33 0.00 | 0.000000 9.32 | 100.000000 106.00 % |
| 684,336.00 0.00000 | EUR | ENEL SPA EUR 1.0 1.0000000000 | KCP | | | IT0003128367 | 6.384000 01-Jan-2999 | 4,368,801.02 E@CM | 4,368,801.02 02L0RO | 4,121,510.40 0.00 | 0.000000 247,290.62 | 100.000000 106.00 % |
| 2,188,488.00 0.00000 | EUR | A2A SPA EUR 0.52 1.0000000000 | H98 | | | IT0001233417 | 1.892000 01-Jan-2999 | 4,140,619.30 E@CM | 4,140,619.30 02FZK6 | 3,696,981.51 0.00 | 0.000000 443,637.78 | 100.000000 112.00 % |
| 417,704.00 0.00000 | EUR | ASSICURAZIONI GENERALI SPA NPV 1.0000000000 | KCP | | | IT0000062072 | 23.940000 01-Jan-2999 | 9,999,833.76 E@CM | 9,999,833.76 01EYOK | 9,433,805.43 0.00 | 0.000000 566,028.33 | 100.000000 106.00 % |
| 49,138.00 0.00000 | GBP | ENTAIN PLC EUR 0.01 1.1646394276 | KCP | | | IM00B5VQMV65 | 7.858000 01-Jan-2999 | 449,698.03 EGCM | 449,698.03 02LEP6 | 424,243.43 0.00 | 0.000000 25,454.61 | 100.000000 106.00 % |
| 53,002.00 0.00000 | GBP | FLUTTER ENTMT PLC 1.1646394276 | SHS KCP | | | IE00BWT6H894 | 162.000000 01-Jan-2999 | 9,999,971.47 EGCM | 9,999,971.47 02GP7U | 9,433,935.35 0.00 | 0.000000 566,036.12 | 100.000000 106.00 % |
| 94,580.00 0.00000 | EUR | KERRY GROUP PLC EUR 0.125 1.0000000000 | KCP | | | IE0004906560 | 80.450000 01-Jan-2999 | 7,608,961.00 E@CM | 7,608,961.00 01EXF5 | 7,178,265.09 0.00 | 0.000000 430,695.91 | 100.000000 106.00 % |
| 141,716.00 0.00000 | GBP | DCC PLC EUR 0.25 1.1646394276 | KCP | | | IE0002424939 | 57.450000 01-Jan-2999 | 9,482,009.96 EGCM | 9,482,009.96 01NCPV | 8,945,292.42 0.00 | 0.000000 536,717.55 | 100.000000 106.00 % |
| 2,662,272.00 0.00000 | HKD | CITIC LTD NPV 0.1186306099 | L13 | | | HK0267001375 | 7.730000 01-Jan-2999 | 2,441,342.33 EJCM | 2,441,342.33 01F5KM | 2,179,769.94 0.00 | 0.000000 261,572.39 | 100.000000 112.00 % |
| 32,409.00 0.00000 | GBP | SPIRAX-SARCO ENGINEERING P 26.9231 1.1646394276 | KCP | | | GB00BWFQGN14 | 90.200000 01-Jan-2999 | 3,404,580.89 EGCM | 3,404,580.89 01E1RB | 3,211,868.76 0.00 | 0.000000 192,712.13 | 100.000000 106.00 % |
| 733,419.00 0.00000 | GBP | AUTO TRADER GROUP PLC 1P 144A 1.1646394276 | KCP | | | GB00BVYVFW23 | 7.358000 01-Jan-2999 | 6,284,973.18 EGCM | 6,284,973.18 03G90M | 5,929,219.98 0.00 | 0.000000 355,753.20 | 100.000000 106.00 % |
| 1,779,184.00 0.00000 | GBP | AVIVA PLC 32.89474P 1.1646394276 | KCP | | | GB00BPQY8M80 | 4.826000 01-Jan-2999 | 9,999,992.41 EGCM | 9,999,992.41 01DVND | 9,433,955.11 0.00 | 0.000000 566,037.31 | 100.000000 106.00 % |
| 142,624.00 0.00000 | GBP | SHELL PLC EUR 0.07 1.1646394276 | 4U5 | | | GB00BP6MXD84 | 28.950000 01-Jan-2999 | 4,808,755.20 EGCM | 4,808,755.20 02L91R | 4,536,561.51 0.00 | 0.000000 272,193.69 | 100.000000 106.00 % |
| 153,968.00 0.00000 | GBP | SHELL PLC EUR 0.07 1.1646394276 | KCP | | | GB00BP6MXD84 | 28.950000 01-Jan-2999 | 5,191,233.04 EGCM | 5,191,233.04 02L91R | 4,897,389.66 0.00 | 0.000000 293,843.38 | 100.000000 106.00 % |
| 1,004,962.00 0.00000 | GBP | MELROSE INDUSTRIES PLC 7.619048P 1.1646394276 | KCP | | | GB00BNGDN821 | 5.912000 01-Jan-2999 | 6,919,513.39 EGCM | 6,919,513.39 03JRXY | 6,527,842.82 0.00 | 0.000000 391,670.57 | 100.000000 106.00 % |

Tri-Party Collateral Agreement
BNY Mellon as Tri-Party Custodian
Price Report for 08 May 2024

139GLW - WISDOMTREE/BNP PARIBAS ARB/CD

| Par Amount | Description | Source Account | Price | Market Value (EUR) | Mkt Value + Intr (EUR) | Collateral Value (EUR) | Accr Int Factor | Price Factor |
|---------------|-----------------------------|----------------|-------------|--------------------|------------------------|------------------------|-----------------|--------------|
| Cpn Rate | Currency | Exchange Rate | Maturity | Type | Issuer | Accrued Interest | Margin | Margin % |
| 130,000.00 | MELROSE INDUSTRIES PLC | 7.619048P | 5.912000 | 895,095.28 | 895,095.28 | 844,429.51 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 03JRXY | 0.00 | 50,665.77 | 106.00 % |
| 487,580.00 | GSK PLC | | 17.610000 | 9,999,924.65 | 9,999,924.65 | 9,433,891.18 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01N1IQ | 0.00 | 566,033.47 | 106.00 % |
| 549,350.00 | MONDI PLC | | 15.630000 | 9,999,990.69 | 9,999,990.69 | 9,433,953.48 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01GA8G | 0.00 | 566,037.21 | 106.00 % |
| 20,985.00 | INFORMA PLC | 0.1P | 8.314000 | 203,193.81 | 203,193.81 | 191,692.28 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 02FSGR | 0.00 | 11,501.54 | 106.00 % |
| 1,082,036.00 | JD SPORTS FASHION PLC | 0.25P | 1.188500 | 1,497,726.05 | 1,497,726.05 | 1,412,949.11 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01TWGM | 0.00 | 84,776.95 | 106.00 % |
| 1,250,000.00 | JD SPORTS FASHION PLC | 0.25P | 1.188500 | 1,730,217.45 | 1,730,217.45 | 1,632,280.61 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01TWGM | 0.00 | 97,936.84 | 106.00 % |
| 8.00 | TESCO PLC | 6.33333P | 3.043000 | 28.35 | 28.35 | 26.75 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01E27S | 0.00 | 1.60 | 106.00 % |
| 2,821,664.00 | TESCO PLC | 6.33333P | 3.043000 | 9,999,970.95 | 9,999,970.95 | 9,433,934.86 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01E27S | 0.00 | 566,036.09 | 106.00 % |
| 177,734.00 | CRODA INTERNATIONAL PLC | 10.60976P | 48.310000 | 9,999,977.92 | 9,999,977.92 | 9,433,941.43 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01DVUH | 0.00 | 566,036.49 | 106.00 % |
| 108,660.00 | INTERCONTINENTAL HOTELS G | 20.85213 | 79.020000 | 9,999,958.89 | 9,999,958.89 | 9,433,923.48 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 02LVJ9 | 0.00 | 566,035.41 | 106.00 % |
| 13.00 | VODAFONE GROUP PLC | USD 0.209524 | 0.679200 | 10.28 | 10.28 | 9.70 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01BTUY | 0.00 | 0.58 | 106.00 % |
| 12,641,840.00 | VODAFONE GROUP PLC | USD 0.209524 | 0.679200 | 9,999,987.46 | 9,999,987.46 | 9,433,950.43 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01BTUY | 0.00 | 566,037.03 | 106.00 % |
| 358,072.00 | IMI PLC | 28.57P | 18.030000 | 7,518,956.59 | 7,518,956.59 | 7,093,355.27 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01DXWZ | 0.00 | 425,601.32 | 106.00 % |
| 164,366.00 | RIGHTMOVE PLC | 0.1P | 5.538000 | 1,060,123.41 | 1,060,123.41 | 1,000,116.43 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01CI05 | 0.00 | 60,006.99 | 106.00 % |
| 64,172.00 | RIGHTMOVE PLC | 0.1P | 5.538000 | 413,894.84 | 413,894.84 | 390,466.83 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01CI05 | 0.00 | 23,428.01 | 106.00 % |
| 7.00 | NATIONAL GRID PLC | 12.43129P | 10.955000 | 89.31 | 89.31 | 84.26 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01SM1R | 0.00 | 5.06 | 106.00 % |
| 783,776.00 | NATIONAL GRID PLC | 12.43129P | 10.955000 | 9,999,904.01 | 9,999,904.01 | 9,433,871.71 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01SM1R | 0.00 | 566,032.30 | 106.00 % |
| 377,754.00 | COMPASS GROUP PLC | 11.05P | 22.730000 | 9,999,999.91 | 9,999,999.91 | 9,433,962.18 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 02GQ5V | 0.00 | 566,037.73 | 106.00 % |
| 1,637,592.00 | CONVATEC GROUP PLC | 10P 144A | 2.608000 | 4,973,988.58 | 4,973,988.58 | 4,692,442.06 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01KJ7K | 0.00 | 281,546.52 | 106.00 % |
| 722,452.00 | SAGE GROUP PLC/THE | 1.051948P | 11.885000 | 9,999,992.46 | 9,999,992.46 | 9,433,955.15 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01E2B8 | 0.00 | 566,037.31 | 106.00 % |
| 1,682,936.00 | EASYJET PLC | 27.28571P | 5.102000 | 9,999,989.49 | 9,999,989.49 | 9,433,952.35 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 020ZBI | 0.00 | 566,037.14 | 106.00 % |
| 188,704.00 | RECKITT BENCKISER GROUP PLC | 10P | 45.500000 | 9,999,631.39 | 9,999,631.39 | 9,433,614.52 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01E0W4 | 0.00 | 566,016.87 | 106.00 % |

Tri-Party Collateral Agreement
BNY Mellon as Tri-Party Custodian
Price Report for 08 May 2024

139GLW - WISDOMTREE/BNP PARIBAS ARB/CD

| Par Amount | Description | Source Account | Price | Market Value (EUR) | Mkt Value + Intr (EUR) | Collateral Value (EUR) | Accr Int Factor | Price Factor |
|--------------|-------------------------------|----------------|-------------|--------------------|------------------------|------------------------|-----------------|--------------|
| Cpn Rate | Currency | Exchange Rate | Maturity | Type | Issuer | Accrued Interest | Margin | Margin % |
| 226,530.00 | SMITHS GROUP PLC 37.5P | | 16.570000 | 4,371,593.00 | 4,371,593.00 | 4,124,144.34 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01E1K9 | 0.00 | 247,448.66 | 106.00 % |
| 40,140.00 | FRASERS GROUP PLC | | 8.160000 | 381,468.79 | 381,468.79 | 359,876.22 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01EWMA | 0.00 | 21,592.57 | 106.00 % |
| 286,593.00 | WHITBREAD PLC 76.7974P | | 29.960000 | 9,999,974.12 | 9,999,974.12 | 9,433,937.85 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01E3X2 | 0.00 | 566,036.27 | 106.00 % |
| 60,451.00 | EXPERIAN PLC USD 0.10 | | 33.830000 | 2,381,754.40 | 2,381,754.40 | 2,246,938.11 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01NAQX | 0.00 | 134,816.29 | 106.00 % |
| 10,920.00 | UNILEVER PLC 0.031111P | | 42.120000 | 535,676.37 | 535,676.37 | 505,355.07 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01BSYK | 0.00 | 30,321.30 | 106.00 % |
| 24,327.00 | LONDON STOCK EXCHANGE GRO | | 93.080000 | 2,637,159.63 | 2,637,159.63 | 2,487,886.44 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01M077 | 0.00 | 149,273.19 | 106.00 % |
| 152,078.00 | RENTOKIL I ORD GBP0.01 | | 4.196000 | 743,178.88 | 743,178.88 | 701,112.15 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01E0YR | 0.00 | 42,066.73 | 106.00 % |
| 6,546,960.00 | CENTRICA ORD GBP0.061728395 | | 1.311500 | 9,999,987.82 | 9,999,987.82 | 9,433,950.77 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01YBK4 | 0.00 | 566,037.05 | 106.00 % |
| 286,413.00 | J SAINSBURY PLC 28.5714P | | 2.678000 | 893,294.76 | 893,294.76 | 842,730.91 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01E13U | 0.00 | 50,563.85 | 106.00 % |
| 372,498.00 | J SAINSBURY PLC 28.5714P | | 2.678000 | 1,161,785.65 | 1,161,785.65 | 1,096,024.19 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01E13U | 0.00 | 65,761.45 | 106.00 % |
| 2,393,820.00 | KINGFISHER ORD GBP0.157142857 | | 2.539000 | 7,078,572.44 | 7,078,572.44 | 6,677,898.52 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01DZ1B | 0.00 | 400,673.91 | 106.00 % |
| 8,202.00 | NEXT ORD GBP0.10 | | 91.060000 | 869,839.05 | 869,839.05 | 820,602.88 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01DZSR | 0.00 | 49,236.17 | 106.00 % |
| 171,384.00 | INTERTEK GROUP PLC 1P | | 50.100000 | 9,999,988.24 | 9,999,988.24 | 9,433,951.17 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 02L9MT | 0.00 | 566,037.07 | 106.00 % |
| 3,288,528.00 | MARKS + SPENCER GROUP PLC GBP | | 2.611000 | 9,999,997.80 | 9,999,997.80 | 9,433,960.19 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01DZQ6 | 0.00 | 566,037.61 | 106.00 % |
| 70,856.00 | ASTRAZENECA PLC USD 0.25 | | 121.180000 | 9,999,978.55 | 9,999,978.55 | 9,433,942.03 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01DTTQ | 0.00 | 566,036.52 | 106.00 % |
| 125,128.00 | SMITH + NEPHEW PLC USD 0.2 | | 9.978000 | 1,454,083.98 | 1,454,083.98 | 1,371,777.34 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01E1I7 | 0.00 | 82,306.64 | 106.00 % |
| 768,344.00 | TAYLOR WIMPEY 1P | | 1.414000 | 1,265,309.01 | 1,265,309.01 | 1,193,687.75 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01E25X | 0.00 | 71,621.26 | 106.00 % |
| 873,018.00 | BP ORD USD0.25 | | 5.037000 | 5,121,375.71 | 5,121,375.71 | 4,831,486.52 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01BEOK | 0.00 | 289,889.19 | 106.00 % |
| 152,868.00 | SSE PLC | | 17.805000 | 3,169,932.76 | 3,169,932.76 | 2,990,502.60 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01E14D | 0.00 | 179,430.16 | 106.00 % |
| 153,574.00 | RIO TINTO PLC ORD GBP 0.10 | | 55.910000 | 9,999,969.54 | 9,999,969.54 | 9,433,933.52 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01BPUW | 0.00 | 566,036.01 | 106.00 % |
| 607,236.00 | PERSIMMON ORD GBP0.10 | | 14.140000 | 9,999,963.36 | 9,999,963.36 | 9,433,927.70 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01E0HI | 0.00 | 566,035.66 | 106.00 % |
| 860,700.00 | PEARSON PLC 25P | | 9.976000 | 9,999,993.83 | 9,999,993.83 | 9,433,956.44 | 0.000000 | 100.000000 |
| 0.00000 | GBP | 1.1646394276 | 01-Jan-2999 | EGCM | 01E0DJ | 0.00 | 566,037.39 | 106.00 % |

Tri-Party Collateral Agreement
BNY Mellon as Tri-Party Custodian
Price Report for 08 May 2024

139GLW - WISDOMTREE/BNP PARIBAS ARB/CD

| Par Amount | Description | Source Account | Price | Market Value (EUR) | Mkt Value + Intr (EUR) | Collateral Value (EUR) | Accr Int Factor | Price Factor |
|--------------|-------------|---------------------------------|------------|--------------------|------------------------|------------------------|-----------------|--------------|
| Cpn Rate | Currency | Exchange Rate | Maturity | Type | Issuer | Accrued Interest | Margin | Margin % |
| 839,966.00 | GBP | HOWDEN JOINERY GROUP PLC 10P | 8.925000 | 8,730,948.38 | 8,730,948.38 | 8,236,743.75 | 0.000000 | 100.000000 |
| 0.00000 | | 1.1646394276 KCP | | | 01DZR6 | 0.00 | 494,204.63 | 106.00 % |
| 236,969.00 | GBP | HALMA PLC 10P | 22.840000 | 6,303,461.78 | 6,303,461.78 | 5,946,662.06 | 0.000000 | 100.000000 |
| 0.00000 | | 1.1646394276 KCP | | | 01DXCY | 0.00 | 356,799.72 | 106.00 % |
| 34,121.00 | GBP | DIAGEO PLC 28.93518P | 27.555000 | 1,094,998.83 | 1,094,998.83 | 1,033,017.76 | 0.000000 | 100.000000 |
| 0.00000 | | 1.1646394276 KCP | | | 01DXCR | 0.00 | 61,981.07 | 106.00 % |
| 163,860.00 | GBP | DIPLOMA PLC 5P | 37.480000 | 7,152,601.37 | 7,152,601.37 | 6,747,737.14 | 0.000000 | 100.000000 |
| 0.00000 | | 1.1646394276 KCP | | | 01DW4S | 0.00 | 404,864.23 | 106.00 % |
| 484,558.00 | GBP | BARRATT DEVELOPMENTS PLC GBP | 4.928000 | 2,781,044.61 | 2,781,044.61 | 2,623,626.99 | 0.000000 | 100.000000 |
| 0.00000 | | 1.1646394276 KCP | | | 01DUJF | 0.00 | 157,417.62 | 106.00 % |
| 9,268.00 | GBP | ASHTAD GR ORD GBP0.10 | 57.720000 | 623,022.65 | 623,022.65 | 587,757.22 | 0.000000 | 100.000000 |
| 0.00000 | | 1.1646394276 KCP | | | 01DU30 | 0.00 | 35,265.43 | 106.00 % |
| 25,065.00 | USD | LINDE PLC | 430.000000 | 9,999,889.79 | 9,999,889.79 | 9,433,858.29 | 0.000000 | 100.000000 |
| 0.00000 | | 0.9278100000 SHS | | | 05GJDT | 0.00 | 566,031.50 | 106.00 % |
| 262,950.00 | EUR | DASSAULT SYSTEMES SE EUR 0.1 | 38.030000 | 9,999,988.50 | 9,999,988.50 | 9,433,951.42 | 0.000000 | 100.000000 |
| 0.00000 | | 1.0000000000 KCP | | | 01T97G | 0.00 | 566,037.08 | 106.00 % |
| 27,374.00 | EUR | LEGRAND SA EUR4 | 97.160000 | 2,659,657.84 | 2,659,657.84 | 2,509,111.17 | 0.000000 | 100.000000 |
| 0.00000 | | 1.0000000000 KCP | | | 01CPQE | 0.00 | 150,546.67 | 106.00 % |
| 527,512.00 | EUR | ORANGE EUR 4.0 | 10.425000 | 5,499,312.60 | 5,499,312.60 | 5,188,030.75 | 0.000000 | 100.000000 |
| 0.00000 | | 1.0000000000 KCP | | | 01Q460 | 0.00 | 311,281.85 | 106.00 % |
| 166,964.00 | EUR | RENAULT SA EUR 3.81 | 48.140000 | 8,037,646.96 | 8,037,646.96 | 7,582,685.81 | 0.000000 | 100.000000 |
| 0.00000 | | 1.0000000000 KCP | | | 01EW18 | 0.00 | 454,961.15 | 106.00 % |
| 9,976.00 | EUR | PUBLICIS G EUR0.40 | 105.050000 | 1,047,978.80 | 1,047,978.80 | 988,659.25 | 0.000000 | 100.000000 |
| 0.00000 | | 1.0000000000 KCP | | | 01EVZ7 | 0.00 | 59,319.55 | 106.00 % |
| 1,016,052.00 | EUR | VIVENDI SE EUR 5.5 | 9.842000 | 9,999,983.78 | 9,999,983.78 | 9,433,946.97 | 0.000000 | 100.000000 |
| 0.00000 | | 1.0000000000 KCP | | | 01EUFH | 0.00 | 566,036.82 | 106.00 % |
| 88,888.00 | EUR | VINCI SA EUR 2.5 | 112.500000 | 9,999,900.00 | 9,999,900.00 | 9,433,867.92 | 0.000000 | 100.000000 |
| 0.00000 | | 1.0000000000 KCP | | | 01EWBK | 0.00 | 566,032.08 | 106.00 % |
| 2,214.00 | EUR | CAPGEMINI SE | 205.100000 | 454,091.40 | 454,091.40 | 428,388.11 | 0.000000 | 100.000000 |
| 0.00000 | | 1.0000000000 KCP | | | 01EU4M | 0.00 | 25,703.29 | 106.00 % |
| 127,551.00 | EUR | CIE DE SAINT-GOBAIN SA EUR 4.0 | 78.400000 | 9,999,998.40 | 9,999,998.40 | 9,433,960.75 | 0.000000 | 100.000000 |
| 0.00000 | | 1.0000000000 KCP | | | 01EUFX | 0.00 | 566,037.65 | 106.00 % |
| 8,277.00 | EUR | VEOLIA ENVIRONNEMENT SA EUR 5.0 | 30.000000 | 248,310.00 | 248,310.00 | 234,254.72 | 0.000000 | 100.000000 |
| 0.00000 | | 1.0000000000 4U5 | | | 02IX1B | 0.00 | 14,055.28 | 106.00 % |
| 45,146.00 | EUR | SCHNEIDER ELECTRIC SE EUR 4.0 | 221.500000 | 9,999,839.00 | 9,999,839.00 | 9,433,810.38 | 0.000000 | 100.000000 |
| 0.00000 | | 1.0000000000 KCP | | | 01EWDB | 0.00 | 566,028.62 | 106.00 % |
| 30,316.00 | EUR | KERING SA EUR 4.0 | 329.850000 | 9,999,732.60 | 9,999,732.60 | 9,433,710.00 | 0.000000 | 100.000000 |
| 0.00000 | | 1.0000000000 KCP | | | 01EVXU | 0.00 | 566,022.60 | 106.00 % |
| 12,667.00 | EUR | LVMH MOET HENNESSY VUITTON SE | 789.400000 | 9,999,329.80 | 9,999,329.80 | 9,433,330.00 | 0.000000 | 100.000000 |
| 0.00000 | | 1.0000000000 KCP | | | 01EVRM | 0.00 | 565,999.80 | 106.00 % |
| 68,657.00 | EUR | PERNOD RIC EUR1.55 | 145.650000 | 9,999,892.05 | 9,999,892.05 | 9,433,860.42 | 0.000000 | 100.000000 |
| 0.00000 | | 1.0000000000 KCP | | | 01EVVH | 0.00 | 566,031.63 | 106.00 % |
| 170,290.00 | EUR | DANONE EUR 0.25 | 58.720000 | 9,999,428.80 | 9,999,428.80 | 9,433,423.40 | 0.000000 | 100.000000 |
| 0.00000 | | 1.0000000000 KCP | | | 01EU39 | 0.00 | 566,005.40 | 106.00 % |

Tri-Party Collateral Agreement
BNY Mellon as Tri-Party Custodian
Price Report for 08 May 2024

139GLW - WISDOMTREE/BNP PARIBAS ARB/CD

| Par Amount Cpn Rate | Description Currency | Source Account Exchange Rate | Account Mdy | S&P | Fitch | Security Code | Price Maturity | Market Value (EUR) Type | Mkt Value + Intr (EUR) Issuer | Collateral Value (EUR) Accrued Interest | Accr Int Factor Margin | Price Factor Margin % |
|-------------------------|-------------------------|--|----------------|-----|-------|---------------|-----------------------------|----------------------------|----------------------------------|--|---------------------------|--------------------------|
| 287,356.00 0.00000 | EUR | BOUYGUES SA EUR 1.0 1.0000000000 | KCP | | | FR0000120503 | 34.800000 01-Jan-2999 | 9,999,988.80 E@CM | 9,999,988.80 01EU2A | 9,433,951.70 0.00 | 0.000000 566,037.10 | 100.000000 106.00 % |
| 81,400.00 0.00000 | EUR | ACCOR SA EUR 3.0 1.0000000000 | KCP | | | FR0000120404 | 41.610000 01-Jan-2999 | 3,387,054.00 E@CM | 3,387,054.00 01ETWF | 3,195,333.96 0.00 | 0.000000 191,720.04 | 100.000000 106.00 % |
| 16,044.00 0.00000 | EUR | ACCOR SA EUR 3.0 1.0000000000 | 4U5 | | | FR0000120404 | 41.610000 01-Jan-2999 | 667,590.84 E@CM | 667,590.84 01ETWF | 629,802.68 0.00 | 0.000000 37,788.16 | 100.000000 106.00 % |
| 22,476.00 0.00000 | EUR | LOREAL SA EUR 0.2 1.0000000000 | KCP | | | FR0000120321 | 444.900000 01-Jan-2999 | 9,999,572.40 E@CM | 9,999,572.40 01EVM6 | 9,433,558.87 0.00 | 0.000000 566,013.53 | 100.000000 106.00 % |
| 149,096.00 0.00000 | EUR | TOTAL ENERGIES SE 2.5 1.0000000000 | KCP | | | FR0000120271 | 67.070000 01-Jan-2999 | 9,999,868.72 E@CM | 9,999,868.72 01BSGH | 9,433,838.42 0.00 | 0.000000 566,030.30 | 100.000000 106.00 % |
| 54,353.00 0.00000 | EUR | AIR LIQUIDE SA EUR 5.5 1.0000000000 | KCP | | | FR0000120073 | 183.980000 01-Jan-2999 | 9,999,864.94 E@CM | 9,999,864.94 01ETXN | 9,433,834.85 0.00 | 0.000000 566,030.09 | 100.000000 106.00 % |
| 4,359.00 0.00000 | EUR | HERMES INTERNATIONAL SCA NPV 1.0000000000 | KCP | | | FR0000052292 | 2,294.000000 01-Jan-2999 | 9,999,546.00 E@CM | 9,999,546.00 01KUHR | 9,433,533.96 0.00 | 0.000000 566,012.04 | 100.000000 106.00 % |
| 150,564.00 0.00000 | EUR | SAMPO OYJ NPV 1.0000000000 | L13 | | | FI4000552500 | 37.660000 01-Jan-2999 | 5,670,240.24 E@CM | 5,670,240.24 01HGT0 | 5,349,283.25 0.00 | 0.000000 320,956.99 | 100.000000 106.00 % |
| 114,968.00 0.00000 | EUR | SAMPO OYJ NPV 1.0000000000 | KCP | | | FI4000552500 | 37.660000 01-Jan-2999 | 4,329,694.88 E@CM | 4,329,694.88 01HGT0 | 4,084,617.81 0.00 | 0.000000 245,077.07 | 100.000000 106.00 % |
| 655,497.00 0.00000 | SEK | NORDEA BANK ABP EUR 1.0 0.0857665802 | KCP | | | FI4000297767 | 131.050000 01-Jan-2999 | 7,367,596.41 E@CM | 7,367,596.41 0491SJ | 6,950,562.65 0.00 | 0.000000 417,033.76 | 100.000000 106.00 % |
| 63,172.00 0.00000 | EUR | KONE OYJ NPV 1.0000000000 | KCP | | | FI0009013403 | 48.090000 01-Jan-2999 | 3,037,941.48 E@CM | 3,037,941.48 02M0UO | 2,865,982.53 0.00 | 0.000000 171,958.95 | 100.000000 106.00 % |
| 89,658.00 0.00000 | EUR | NESTE OYJ 1.0000000000 | KCP | | | FI0009013296 | 22.110000 01-Jan-2999 | 1,982,338.38 E@CM | 1,982,338.38 02LPZQ | 1,870,130.55 0.00 | 0.000000 112,207.83 | 100.000000 106.00 % |
| 362,626.00 0.00000 | EUR | NESTE OYJ 1.0000000000 | 4U5 | | | FI0009013296 | 22.110000 01-Jan-2999 | 8,017,660.86 E@CM | 8,017,660.86 02LPZQ | 7,563,831.00 0.00 | 0.000000 453,829.86 | 100.000000 106.00 % |
| 24,662.00 0.00000 | EUR | UPM-KYMMENE OYJ NPV 1.0000000000 | KCP | | | FI0009005987 | 34.120000 01-Jan-2999 | 841,467.44 E@CM | 841,467.44 01SP85 | 793,837.21 0.00 | 0.000000 47,630.23 | 100.000000 106.00 % |
| 936,109.00 0.00000 | EUR | NOKIA OYJ NPV 1.0000000000 | KCP | | | FI0009000681 | 3.462000 01-Jan-2999 | 3,240,809.36 E@CM | 3,240,809.36 01F0BM | 3,057,367.32 0.00 | 0.000000 183,442.04 | 100.000000 106.00 % |
| 175,860.00 0.00000 | EUR | NOKIA OYJ NPV 1.0000000000 | KCP | | | FI0009000681 | 3.462000 01-Jan-2999 | 608,827.32 E@CM | 608,827.32 01F0BM | 574,365.40 0.00 | 0.000000 34,461.92 | 100.000000 106.00 % |
| 1,002,186.00 0.00000 | GBP | INTL CONSOLIDATED AIRLINE DI 1.1646394276 | KCP | | | ES0177542018 | 1.774000 01-Jan-2999 | 2,070,586.77 EGCM | 2,070,586.77 01BEO5 | 1,953,383.75 0.00 | 0.000000 117,203.02 | 100.000000 106.00 % |
| 1,370,362.00 0.00000 | GBP | INTL CONSOLIDATED AIRLINE DI 1.1646394276 | KCP | | | ES0177542018 | 1.774000 01-Jan-2999 | 2,831,264.29 EGCM | 2,831,264.29 01BEO5 | 2,671,004.05 0.00 | 0.000000 160,260.24 | 100.000000 106.00 % |
| 125,376.00 0.00000 | EUR | REPSOL SA EUR 1.0 1.0000000000 | KCP | | | ES0173516115 | 14.480000 01-Jan-2999 | 1,815,444.48 E@CM | 1,815,444.48 01BPLV | 1,712,683.47 0.00 | 0.000000 102,761.01 | 100.000000 106.00 % |
| 152,592.00 0.00000 | EUR | ACS ACTIVIDADES DE CONSTRUC 1.0000000000 | KCP | | | ES0167050915 | 38.680000 01-Jan-2999 | 5,902,258.56 E@CM | 5,902,258.56 01FG03 | 5,269,873.71 0.00 | 0.000000 632,384.85 | 100.000000 112.00 % |
| 27,335.00 0.00000 | EUR | LABORATORIOS FARMACEUTICOS 1.0000000000 | KCP | | | ES0157261019 | 82.800000 01-Jan-2999 | 2,263,338.00 E@CM | 2,263,338.00 02LE6D | 2,020,837.50 0.00 | 0.000000 242,500.50 | 100.000000 112.00 % |
| 2.00 0.00000 | EUR | INDUSTRIA DE DISENO TEXTIL 1.0000000000 | H98 | | | ES0148396007 | 43.060000 01-Jan-2999 | 86.12 E@CM | 86.12 0274Q3 | 81.25 0.00 | 0.000000 4.87 | 100.000000 106.00 % |

Tri-Party Collateral Agreement
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Price Report for 08 May 2024

139GLW - WISDOMTREE/BNP PARIBAS ARB/CD

| Par Amount Cpn Rate | Description Currency | Source Account Exchange Rate | Account Mdy | S&P | Fitch | Security Code | Price Maturity | Market Value (EUR) Type | Mkt Value + Intr (EUR) Issuer | Collateral Value (EUR) Accrued Interest | Accr Int Factor Margin | Price Factor Margin % |
|-------------------------|-------------------------|---------------------------------|----------------|-----|-------|---------------|---------------------------|----------------------------|----------------------------------|--|---------------------------|--------------------------|
| 232,232.00 0.00000 | EUR | INDUSTRIA DE DISENO TEXTIL | EUR 0.03 | | | | 43.060000 01-Jan-2999 | 9,999,909.92 E@CM | 9,999,909.92 0274Q3 | 9,433,877.28 0.00 | 0.000000 566,032.64 | 100.000000 106.00 % |
| 278,722.00 0.00000 | EUR | CAIXABANK SA | EUR 1.0 | | | | 4.937000 01-Jan-2999 | 1,376,050.51 E@CM | 1,376,050.51 01KIKD | 1,298,160.86 0.00 | 0.000000 77,889.65 | 100.000000 106.00 % |
| 2,114,944.00 0.00000 | EUR | BANCO SANTANDER SA | EUR 0.5 | | | | 4.728000 01-Jan-2999 | 9,999,455.23 E@CM | 9,999,455.23 01BDTU | 9,433,448.33 0.00 | 0.000000 566,006.90 | 100.000000 106.00 % |
| 304,506.00 0.00000 | EUR | CELLNEX TELECOM SA | EUR 0.25 | | | | 32.840000 01-Jan-2999 | 9,999,977.04 E@CM | 9,999,977.04 03GZES | 9,433,940.60 0.00 | 0.000000 566,036.44 | 100.000000 106.00 % |
| 57,670.00 0.00000 | EUR | AENA SME SA | EUR 10.0 144A | | | | 173.400000 01-Jan-2999 | 9,999,978.00 E@CM | 9,999,978.00 0303FT | 9,433,941.51 0.00 | 0.000000 566,036.49 | 100.000000 106.00 % |
| 195,672.00 0.00000 | EUR | ZALANDO SE | EUR 1.0 144A | | | | 26.510000 01-Jan-2999 | 5,187,264.72 E@CM | 5,187,264.72 02DE60 | 4,893,645.96 0.00 | 0.000000 293,618.76 | 100.000000 106.00 % |
| 68,904.00 0.00000 | EUR | SIEMENS HEALTHINEERS A | EUR 1.0 | | | | 52.000000 01-Jan-2999 | 3,583,008.00 E@CM | 3,583,008.00 042DUD | 3,380,196.23 0.00 | 0.000000 202,811.77 | 100.000000 106.00 % |
| 49,792.00 0.00000 | EUR | SIEMENS HEALTHINEERS A | EUR 1.0 | | | | 52.000000 01-Jan-2999 | 2,589,184.00 E@CM | 2,589,184.00 042DUD | 2,442,626.42 0.00 | 0.000000 146,557.58 | 100.000000 106.00 % |
| 247,980.00 0.00000 | EUR | E.ON SE NPV | | | | | 12.900000 01-Jan-2999 | 3,198,942.00 E@CM | 3,198,942.00 01EZSH | 3,017,869.81 0.00 | 0.000000 181,072.19 | 100.000000 106.00 % |
| 25,997.00 0.00000 | EUR | E.ON SE NPV | | | | | 12.900000 01-Jan-2999 | 335,361.30 E@CM | 335,361.30 01EZSH | 316,378.58 0.00 | 0.000000 18,982.72 | 100.000000 106.00 % |
| 69,216.00 0.00000 | EUR | DAIMLER TRUCK HOLDING AG NPV | | | | | 40.980000 01-Jan-2999 | 2,836,471.68 E@CM | 2,836,471.68 04U969 | 2,675,916.68 0.00 | 0.000000 160,555.00 | 100.000000 106.00 % |
| 199,680.00 0.00000 | EUR | BASF SE NPV | | | | | 50.080000 01-Jan-2999 | 9,999,974.40 E@CM | 9,999,974.40 01ERNQ | 9,433,938.11 0.00 | 0.000000 566,036.29 | 100.000000 106.00 % |
| 45,024.00 0.00000 | EUR | ADIDAS AG NPV | | | | | 222.100000 01-Jan-2999 | 9,999,830.40 E@CM | 9,999,830.40 01SNK4 | 9,433,802.26 0.00 | 0.000000 566,028.14 | 100.000000 106.00 % |
| 18,050.00 0.00000 | EUR | BRENNTAG SE NPV | | | | | 76.320000 01-Jan-2999 | 1,377,576.00 E@CM | 1,377,576.00 01EAVD | 1,299,600.00 0.00 | 0.000000 77,976.00 | 100.000000 106.00 % |
| 55,512.00 0.00000 | EUR | SIEMENS AG NPV | | | | | 180.140000 01-Jan-2999 | 9,999,931.68 E@CM | 9,999,931.68 01EZHC | 9,433,897.81 0.00 | 0.000000 566,033.87 | 100.000000 106.00 % |
| 57,352.00 0.00000 | EUR | SAP SE NPV | | | | | 174.360000 01-Jan-2999 | 9,999,894.72 E@CM | 9,999,894.72 01FK8T | 9,433,862.94 0.00 | 0.000000 566,031.78 | 100.000000 106.00 % |
| 23,461.00 0.00000 | EUR | MERCK KGAA NPV | | | | | 153.500000 01-Jan-2999 | 3,601,263.50 E@CM | 3,601,263.50 01S8AF | 3,397,418.40 0.00 | 0.000000 203,845.10 | 100.000000 106.00 % |
| 5,812.00 0.00000 | EUR | MERCK KGAA NPV | | | | | 153.500000 01-Jan-2999 | 892,142.00 E@CM | 892,142.00 01S8AF | 841,643.40 0.00 | 0.000000 50,498.60 | 100.000000 106.00 % |
| 260,482.00 0.00000 | EUR | INFINEON TECHNOLOGIES AG NPV | | | | | 36.385000 01-Jan-2999 | 9,477,637.57 E@CM | 9,477,637.57 02JBTO | 8,941,167.52 0.00 | 0.000000 536,470.05 | 100.000000 106.00 % |
| 9,754.00 0.00000 | EUR | HEIDELBERG MATERIALS AG NPV RFD | | | | | 98.340000 01-Jan-2999 | 959,208.36 E@CM | 959,208.36 01FE7L | 904,913.55 0.00 | 0.000000 54,294.81 | 100.000000 106.00 % |
| 22,582.00 0.00000 | EUR | FRESENIUS SE AND CO.KGAA | | | | | 28.130000 01-Jan-2999 | 635,231.66 E@CM | 635,231.66 01FJ3R | 599,275.15 0.00 | 0.000000 35,956.51 | 100.000000 106.00 % |
| 242,144.00 0.00000 | EUR | FRESENIUS SE AND CO.KGAA | | | | | 28.130000 01-Jan-2999 | 6,811,510.72 E@CM | 6,811,510.72 01FJ3R | 6,425,953.51 0.00 | 0.000000 385,557.21 | 100.000000 106.00 % |

Tri-Party Collateral Agreement
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Price Report for 08 May 2024

139GLW - WISDOMTREE/BNP PARIBAS ARB/CD

| Par Amount Cpn Rate | Description Currency | Source Account Exchange Rate | Account Mdy | S&P | Fitch | Security Code | Price Maturity | Market Value (EUR) Type | Mkt Value + Intr (EUR) Issuer | Collateral Value (EUR) Accrued Interest | Accr Int Factor Margin | Price Factor Margin % |
|------------------------|-------------------------|---|----------------|---------|-------|---------------|---------------------------|----------------------------|----------------------------------|--|---------------------------|--------------------------|
| 311,661.00 0.00000 | EUR | DEUTSCHE TELEKOM AG NPV 1.0000000000 | KCP | | | DE0005557508 | 21.720000 01-Jan-2999 | 6,769,276.92 E@CM | 01SP29 DEU1 | 6,769,276.92 0.00 | 0.000000 383,166.62 | 100.000000 106.00 % |
| 259,132.00 0.00000 | EUR | DEUTSCHE POST AG NPV 1.0000000000 | KCP | | | DE0005552004 | 38.590000 01-Jan-2999 | 9,999,903.88 E@CM | 01TA7I DEU1 | 9,999,903.88 0.00 | 0.000000 566,032.30 | 100.000000 106.00 % |
| 95,969.00 0.00000 | EUR | BAYERISCHE MOTOREN WERKE AG EUR 1.0000000000 | KCP | | | DE0005190003 | 104.200000 01-Jan-2999 | 9,999,969.80 E@CM | 01ERF5 DEU1 | 9,999,969.80 0.00 | 0.000000 566,036.03 | 100.000000 106.00 % |
| 985,890.00 0.00000 | HKD | SINOPHARM GROUP CO LTD CNY 1.0 0.1186306099 | KCP | | | CNE100000FN7 | 20.450000 01-Jan-2999 | 2,391,765.17 EJCM | 02M4FN HKG1 | 2,391,765.17 0.00 | 0.000000 256,260.55 | 100.000000 112.00 % |
| 10,892.00 0.00000 | EUR | DSM-FIRMENICH AG EUR 0.01 1.0000000000 | 4U5 | | | CH1216478797 | 105.950000 01-Jan-2999 | 1,154,007.40 E@CM | 055XIH NLD1 | 1,154,007.40 0.00 | 0.000000 65,321.17 | 100.000000 106.00 % |
| 8,678.00 0.00000 | CHF | SIKA AG CHF 0.01 1.0231129735 | KCP | | | CH0418792922 | 274.000000 01-Jan-2999 | 2,432,729.38 ESCM | 01FGW8 CHE1 | 2,432,729.38 0.00 | 0.000000 260,649.58 | 100.000000 112.00 % |
| 14,756.00 0.00000 | GBP | COCA-COLA HBC AG CHF 6.7 1.1646394276 | KCP | | | CH0198251305 | 26.760000 01-Jan-2999 | 459,881.82 EGCM | 02Y1X1 CGO | 459,881.82 0.00 | 0.000000 26,031.05 | 100.000000 106.00 % |
| 104,888.00 0.00000 | NOK | HIMALAYA SHIPPING LTD 0.0853056646 | KCP | ORD SHS | | BMG4660A1036 | 90.900000 01-Jan-2999 | 813,331.44 EVCN | 04SGZH NOR1 | 813,331.44 0.00 | 0.000000 87,142.65 | 100.000000 112.00 % |
| 176,864.00 0.00000 | EUR | ANHEUSER-BUSCH INBEV SA/NV NPV 1.0000000000 | KCP | | | BE0974293251 | 56.540000 01-Jan-2999 | 9,999,890.56 E@CM | 03NPXF BEL1 | 9,999,890.56 0.00 | 0.000000 566,031.54 | 100.000000 106.00 % |
| 12,800.00 0.00000 | EUR | UCB SA NPV 1.0000000000 | KCP | | | BE0003739530 | 119.900000 01-Jan-2999 | 1,534,720.00 E@CM | 01FI5F BEL1 | 1,534,720.00 0.00 | 0.000000 86,870.94 | 100.000000 106.00 % |
| 506.00 0.00000 | EUR | UCB SA NPV 1.0000000000 | 4U5 | | | BE0003739530 | 119.900000 01-Jan-2999 | 60,669.40 E@CM | 01FI5F BEL1 | 60,669.40 0.00 | 0.000000 3,434.12 | 100.000000 106.00 % |
| 1,460.00 0.00000 | EUR | KBC GROUP NV NPV 1.0000000000 | 4U5 | | | BE0003565737 | 71.220000 01-Jan-2999 | 103,981.20 E@CM | 01EYZT BEL1 | 103,981.20 0.00 | 0.000000 5,885.73 | 100.000000 106.00 % |
| 138,948.00 0.00000 | EUR | KBC GROUP NV NPV 1.0000000000 | L13 | | | BE0003565737 | 71.220000 01-Jan-2999 | 9,895,876.56 E@CM | 01EYZT BEL1 | 9,895,876.56 0.00 | 0.000000 560,143.96 | 100.000000 106.00 % |
| 218,102.00 0.00000 | EUR | ERSTE GROUP BK AG NPV 1.0000000000 | KCP | | | AT0000652011 | 45.850000 01-Jan-2999 | 9,999,976.70 E@CM | 01FQWD AUT1 | 9,999,976.70 0.00 | 0.000000 566,036.42 | 100.000000 106.00 % |
| 26,272.00 0.00000 | USD | VERTEX PHARMACEUTICALS INC 0.9278100000 | KCP | COM | | 92532F100 | 410.240000 01-Jan-2999 | 9,999,774.07 EUCM | 01D5TR DTC | 9,999,774.07 0.00 | 0.000000 566,024.95 | 100.000000 106.00 % |
| 32,900.00 0.00000 | USD | VERISIGN INC 0.9278100000 | KCP | COM | | 92343E102 | 169.560000 01-Jan-2999 | 5,175,810.35 EUCM | 02FPFA DTC | 5,175,810.35 0.00 | 0.000000 292,970.40 | 100.000000 106.00 % |
| 12,898.00 0.00000 | USD | TERAWULF INC 0.9278100000 | H98 | COM | | 88080T104 | 2.330000 01-Jan-2999 | 27,882.86 EUCM | 04TV60 DTC | 27,882.86 0.00 | 0.000000 2,987.45 | 100.000000 112.00 % |
| 4,910.00 0.00000 | USD | TELEDYNE TECHNOLOGIES INC 0.9278100000 | H98 | COM | | 879360105 | 393.030000 01-Jan-2999 | 1,790,466.68 EUCM | 01DIXB DTC | 1,790,466.68 0.00 | 0.000000 101,347.17 | 100.000000 106.00 % |
| 1.00 0.00000 | USD | SILK RD MED INC 0.9278100000 | H98 | COM | | 82710M100 | 20.560000 01-Jan-2999 | 19.08 EUCM | 02MOKZ DTC | 19.08 0.00 | 0.000000 2.04 | 100.000000 112.00 % |
| 1.00 0.00000 | USD | RELAY THERAPEUTICS INC 0.9278100000 | H98 | COM | | 75943R102 | 6.740000 01-Jan-2999 | 6.25 EUCM | 03NY7Y DTC | 6.25 0.00 | 0.000000 0.67 | 100.000000 112.00 % |
| 11,960.00 0.00000 | USD | RALPH LAUREN CORP 0.9278100000 | H98 | CL A | | 751212101 | 166.720000 01-Jan-2999 | 1,850,026.42 EUCM | 022WVN DTC | 1,850,026.42 0.00 | 0.000000 104,718.48 | 100.000000 106.00 % |
| 804.00 0.00000 | USD | OLD DOMINION FREIGHT LINE INC 0.9278100000 | L13 | COM | | 679580100 | 184.790000 01-Jan-2999 | 137,845.81 EUCM | 01CQHK DTC | 137,845.81 0.00 | 0.000000 7,802.59 | 100.000000 106.00 % |

Tri-Party Collateral Agreement
BNY Mellon as Tri-Party Custodian
Price Report for 08 May 2024

139GLW - WISDOMTREE/BNP PARIBAS ARB/CD

| Par Amount | Description | Source Account | Price | Market Value (EUR) | Mkt Value + Intr (EUR) | Collateral Value (EUR) | Accr Int Factor | Price Factor |
|------------|--------------------------------|------------------|--------------|--------------------|------------------------|------------------------|-----------------|--------------|
| Cpn Rate | Currency | Exchange Rate | Maturity | Type | Issuer | Accrued Interest | Margin | Margin % |
| 11,902.00 | NVIDIA CORPORATION | COM | 905.540000 | 9,999,692.24 | 9,999,692.24 | 9,433,671.92 | 0.000000 | 100.000000 |
| 0.00000 | USD | 0.9278100000 L13 | 01-Jan-2999 | EUCM | 02FU10 | 0.00 | 566,020.32 | 106.00 % |
| 83.00 | MOTOROLA SOLUTIONS INC | COM | 358.170000 | 27,582.04 | 27,582.04 | 26,020.79 | 0.000000 | 100.000000 |
| 0.00000 | USD | 0.9278100000 JZT | 01-Jan-2999 | EUCM | 01BN5X | 0.00 | 1,561.25 | 106.00 % |
| 22,925.00 | MOLINA HEALTHCARE INC | COM | 349.820000 | 7,440,686.88 | 7,440,686.88 | 7,019,515.92 | 0.000000 | 100.000000 |
| 0.00000 | USD | 0.9278100000 L13 | 01-Jan-2999 | EUCM | 02IK2D | 0.00 | 421,170.96 | 106.00 % |
| 26,330.00 | MICROSOFT CORP | COM | 409.340000 | 9,999,864.00 | 9,999,864.00 | 9,433,833.96 | 0.000000 | 100.000000 |
| 0.00000 | USD | 0.9278100000 KCP | 01-Jan-2999 | EUCM | 01BVG9 | 0.00 | 566,030.04 | 106.00 % |
| 20,658.00 | LAMB WESTON HLDGS INC | COM | 85.100000 | 1,631,086.08 | 1,631,086.08 | 1,538,760.46 | 0.000000 | 100.000000 |
| 0.00000 | USD | 0.9278100000 H98 | 01-Jan-2999 | EUCM | 02XLUZ | 0.00 | 92,325.63 | 106.00 % |
| 1.00 | KALVISTA PHARMACEUTICALS INC | COM | 12.190000 | 11.31 | 11.31 | 10.10 | 0.000000 | 100.000000 |
| 0.00000 | USD | 0.9278100000 H98 | 01-Jan-2999 | EUCM | 02MNWP | 0.00 | 1.21 | 112.00 % |
| 37.00 | JABIL INC | COM | 117.430000 | 4,031.25 | 4,031.25 | 3,803.07 | 0.000000 | 100.000000 |
| 0.00000 | USD | 0.9278100000 L13 | 01-Jan-2999 | EUCM | 01F8AS | 0.00 | 228.18 | 106.00 % |
| 13,406.00 | META PLATFORMS INC | CL A | 468.240000 | 5,824,072.54 | 5,824,072.54 | 5,494,408.05 | 0.000000 | 100.000000 |
| 0.00000 | USD | 0.9278100000 KCP | 01-Jan-2999 | EUCM | 01DSE7 | 0.00 | 329,664.48 | 106.00 % |
| 92,770.00 | EXXON MOBIL CORP | COM | 116.170000 | 9,999,092.71 | 9,999,092.71 | 9,433,106.33 | 0.000000 | 100.000000 |
| 0.00000 | USD | 0.9278100000 H98 | 01-Jan-2999 | EUCM | 01BH6U | 0.00 | 565,986.38 | 106.00 % |
| 3.00 | ENERGY RECOVERY INC | COM | 13.870000 | 38.61 | 38.61 | 34.47 | 0.000000 | 100.000000 |
| 0.00000 | USD | 0.9278100000 H98 | 01-Jan-2999 | EUCM | 01MN9M | 0.00 | 4.14 | 112.00 % |
| 13,346.00 | COSTCO WHSL CORP NEW | COM | 771.310000 | 9,550,786.38 | 9,550,786.38 | 9,010,175.83 | 0.000000 | 100.000000 |
| 0.00000 | USD | 0.9278100000 JZT | 01-Jan-2999 | EUCM | 01BVIY | 0.00 | 540,610.55 | 106.00 % |
| 2,100.00 | CONSOLIDATED COMM HLDGS INC | COM | 4.270000 | 8,319.67 | 8,319.67 | 7,428.28 | 0.000000 | 100.000000 |
| 0.00000 | USD | 0.9278100000 H98 | 01-Jan-2999 | EUCM | 02LSAG | 0.00 | 891.39 | 112.00 % |
| 3,375.00 | CONDUENT INC | COM | 3.760000 | 11,773.91 | 11,773.91 | 10,512.42 | 0.000000 | 100.000000 |
| 0.00000 | USD | 0.9278100000 H98 | 01-Jan-2999 | EUCM | 03LC7V | 0.00 | 1,261.49 | 112.00 % |
| 1.00 | COGENT BIOSCIENCES INC | COM | 7.760000 | 7.20 | 7.20 | 6.43 | 0.000000 | 100.000000 |
| 0.00000 | USD | 0.9278100000 H98 | 01-Jan-2999 | EUCM | 03EAGI | 0.00 | 0.77 | 112.00 % |
| 8,271.00 | BROADCOM INC | COM | 1,303.110000 | 9,999,957.34 | 9,999,957.34 | 9,433,922.02 | 0.000000 | 100.000000 |
| 0.00000 | USD | 0.9278100000 KCP | 01-Jan-2999 | EUCM | 045S6I | 0.00 | 566,035.32 | 106.00 % |
| 77.00 | AVERY DENNISON CORP | COM | 223.900000 | 15,995.72 | 15,995.72 | 15,090.30 | 0.000000 | 100.000000 |
| 0.00000 | USD | 0.9278100000 L13 | 01-Jan-2999 | EUCM | 01BDLT | 0.00 | 905.42 | 106.00 % |
| 6,731.00 | ARCHER DANIELS MIDLAND CO | COM | 61.590000 | 384,635.04 | 384,635.04 | 362,863.24 | 0.000000 | 100.000000 |
| 0.00000 | USD | 0.9278100000 L13 | 01-Jan-2999 | EUCM | 01BD6Q | 0.00 | 21,771.79 | 106.00 % |
| 59,090.00 | APPLE INC | COM | 182.400000 | 9,999,951.02 | 9,999,951.02 | 9,433,916.06 | 0.000000 | 100.000000 |
| 0.00000 | USD | 0.9278100000 JZT | 01-Jan-2999 | EUCM | 01BV1J | 0.00 | 566,034.96 | 106.00 % |
| 1.00 | ANAPTYSBIO INC | COM | 25.680000 | 23.83 | 23.83 | 21.27 | 0.000000 | 100.000000 |
| 0.00000 | USD | 0.9278100000 H98 | 01-Jan-2999 | EUCM | 01SE8M | 0.00 | 2.55 | 112.00 % |
| 26,781.00 | AMAZON COM INC | COM | 188.760000 | 4,690,248.00 | 4,690,248.00 | 4,424,762.27 | 0.000000 | 100.000000 |
| 0.00000 | USD | 0.9278100000 KCP | 01-Jan-2999 | EUCM | 01YQ87 | 0.00 | 265,485.74 | 106.00 % |
| 62,936.00 | ALPHABET INC | CAP STK CL A | 171.250000 | 9,999,741.34 | 9,999,741.34 | 9,433,718.25 | 0.000000 | 100.000000 |
| 0.00000 | USD | 0.9278100000 KCP | 01-Jan-2999 | EUCM | 03IZSL | 0.00 | 566,023.09 | 106.00 % |
| 1.00 | AIR TRANSPORT SERVICES GRP INC | COM | 14.710000 | 13.65 | 13.65 | 12.19 | 0.000000 | 100.000000 |
| 0.00000 | USD | 0.9278100000 H98 | 01-Jan-2999 | EUCM | 02FQI8 | 0.00 | 1.46 | 112.00 % |

Tri-Party Collateral Agreement
BNY Mellon as Tri-Party Custodian
Price Report for 08 May 2024

139GLW - WISDOMTREE/BNP PARIBAS ARB/CD

| Par Amount Cpn Rate | Description Currency | Source Account Exchange Rate | Account Mdy | S&P | Fitch | Security Code | Price Maturity | Market Value (EUR) Type | Mkt Value + Intr (EUR) Issuer | Collateral Value (EUR) Accrued Interest | Accr Int Factor Margin | Price Factor Margin % |
|------------------------|-------------------------|---------------------------------|----------------|-----|-------|---------------|-------------------|----------------------------|----------------------------------|--|---------------------------|--------------------------|
| Total | | | | | | | | | | | | |
| 528,654,089.00 | | | | | | | | 1,759,594,533.46 | 1,760,285,290.79 | 1,674,928,103.11 690,757.33 | 85,357,187.68 | |

Account: 139GLW Account Name: WISDOMTREE/BNP PARIBAS ARB/CD

Start Date: 06-Dec-2012 End Date: 09-Sep-2049
 Repo Repricing Rate: 0.0000% Deal Currency: EUR
 Deal Amount: 1,674,928,102.93 Unwind Amount: 1,674,928,102.93
 Deal Value -> Today: 1,674,928,102.93 -> Next Business Day: 1,674,928,102.93
 Listed Positions: 263 Listed Securities Par 528,654,089.00

| | | |
|--|---|------------------|
| 1) Listed Securities Market Value | : | 1,759,594,533.46 |
| 2) + Listed Securities Accrued Interest | : | 690,757.33 |
| 3) = Listed Securities Total Value | : | 1,760,285,290.79 |
| 4) + Cash Total Pledged | : | 0.00 |
| 5) + Unlisted, Margined Securities Value | : | 0.00 |
| 6) - Listed Securities Margin Amount | : | 85,357,187.68 |
| 7) - Cash Collateral Margin Amount | : | 0.00 |
| 8) = Total Securities + Cash Coll Value | : | 1,674,928,103.11 |
| 9) = Total Required Collateral Value | : | 1,674,928,102.93 |

**Tri-Party Collateral Agreement
BNY Mellon as Tri-Party Custodian
Price Report for 08 May 2024**

| | | | |
|------------------------------------|------------------|------------------------------|------------------|
| Grand Totals : Number of Accounts: | 1 | | |
| Deal Amount: | 1,674,928,102.93 | Unwind Amount: | 1,674,928,102.93 |
| Deal Value -> Today: | 1,674,928,102.93 | -> Next Business Day: | 1,674,928,102.93 |
| Listed Positions: | 263 | Listed Securities Par Value: | 528,654,089.00 |

| | | |
|---|---|------------------|
| 1) Listed Securities Market Value | : | 1,759,594,533.46 |
| 2) + Listed Securities Accrued Interest | : | 690,757.33 |
| 3) = Listed Securities Total Value | : | 1,760,285,290.79 |
| 4) + Cash Total Pledged | : | 0.00 |
| 5) + Unlisted, Margined Securities Value | : | 0.00 |
| 6) - Listed Securities Margin Amount | : | 85,357,187.68 |
| 7) - Cash Collateral Margin Amount | : | 0.00 |
| 8) = Total Securities + Cash Coll Value | : | 1,674,928,103.11 |
| 9) = Total Required Collateral Value | : | 1,674,928,102.93 |

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