

Offer name	AMP Investment Trust	1.0	Offer number	OFR10732
Fund name	AMP Global Fixed Interest Fund		Fund number	FND764
Period disclosure applies [dd/mm/yyyy]	30/09/2023			
Asset name	% of fund net assets		Security code	
Currency Forward		2.2874%	-	
Outstanding Settlement Receipts - USD		0.9254%	-	
United States Government Bond - maturing 15 Nov 2024		0.9235%	US91282CDH16	
Japanese Government Bond - maturing 20 Mar 2026		0.9138%	JP1051471M45	
United States Government Bond - maturing 31 Mar 2027		0.8809%	US912828ZE35	
United States Government Bond - maturing 31 Jan 2027		0.8330%	US912828Z781	
United States Government Bond - maturing 30 Jun 2028		0.7951%	US91282CCH25	
United States Government Bond - maturing 28 Feb 2026		0.7686%	US91282CBQ33	
United States Government Bond - maturing 31 Oct 2024		0.7524%	US912828YM69	
Japanese Government Bond - maturing 20 Dec 2027		0.6990%	JP1103491HC4	
China Government Bond - maturing 21 May 2030		0.6345%	CND100036Q75	
Agricultural Development Bank Of China - maturing 24 Aug 202		0.6242%	CND10005LBD7	
United States Government Bond - maturing 15 Oct 2024		0.5603%	US91282CDB46	
UNITED STATES TREASURY 300927 0.375 GB		0.5498%	US91282CAL54	
JAPAN GOVERNMENT OF 200334 1.50 GB		0.5476%	JP1201481E36	
Japanese Government Bond - maturing 20 Sep 2028		0.5327%	JP1103521JA8	
UNITED STATES TREASURY 301127 0.625 GB		0.5096%	US91282CAY75	
JAPAN GOVERNMENT OF 201232 1.70 GB		0.5076%	JP1201411CC4	
JAPAN GOVERNMENT OF 201226 0.10 GB		0.5073%	JP1103451GC0	
JAPAN GOVERNMENT 200930 0.10 GB		0.5018%	JP1103601LA4	
JAPAN GOVERNMENT 201224 0.10 GB		0.4885%	JP1051421L13	
Outstanding Settlement Receipts - JPY		0.4797%	-	
FNMA FNCL 011150 2.00 MBS POOL NO CA7799		0.4780%	US3140QFUZ03	
UNITED STATES TREASURY 300625 4.625 GB		0.4626%	US91282CHL81	
Outstanding Settlement Receipts - EUR		0.4432%	-	
CHINA PEOPLE REPUBLIC OF GOVERNMENT 090425 1.99 GB		0.4411%	CND100031JZ0	
UNITED STATES TREASURY 290228 1.125 GB		0.4313%	US91282CBP59	
United States Government Bond - maturing 31 Mar 2026		0.4037%	US91282CBT71	
FNMA FNCL 010749 4.00 MBS POOL NO FM7075		0.3999%	US3140XA2H40	
UNITED STATES TREASURY 311227 0.625 GB		0.3992%	US91282CBB63	
JAPAN GOVERNMENT 200325 0.10 GB		0.3969%	JP1051431L45	
GNMA G2SF 200851 2.50 MBS POOL NO MA7534		0.3917%	US36179WLP13	
JAPAN GOVERNMENT 201230 0.10 GB		0.3879%	JP1103611M11	
AGRICULTURAL DEVELOPMENT BANK OF CHINA 170430 2.96 GF		0.3803%	CND100034271	
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 300126		0.3765%	GB00BL68HJ26	
JAPAN GOVERNMENT OF 200327 0.10 GB		0.3731%	JP1103461H35	
UNITED STATES TREASURY 151131 1.375 GB		0.3697%	US91282CDJ71	
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 040826 2.74 GB		0.3426%	CND10000BLCO	
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 151127 0.00 G		0.3359%	DE0001102523	
UNITED STATES TREASURY 150533 3.375 GB		0.3358%	US91282CHC82	
CANADA GOVERNMENT 010425 1.50 GB		0.3353%	CA135087N340	
FNMA FNCL 011051 2.00 MBS POOL NO CB1804		0.3350%	US3140QMAE45	
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150226 0.50 G		0.3309%	DE0001102390	
UNITED STATES TREASURY 311027 0.50 GB		0.3284%	US91282CAU53	
JAPAN GOVERNMENT 201228 0.10 GB		0.3226%	JP1103531K10	
JAPN GOVERNMENT 200331 0.10 GB		0.3218%	JP1103621M43	
EUROPEAN INVESTMENT BANK 160725 0.375 GB		0.3193%	XS1850111789	
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310125		0.3178%	GB00BLPK7110	
FRANCE REPUBLIC OF GOVERNMENT 251129 0.00 GB		0.3107%	FR0013451507	
CHINA DEVELOPMENT BANK 170132 3.00 GB		0.3064%	CND10004R1S3	
FNMA FNCL 011251 2.50 MBS POOL NO MA4493		0.3056%	US31418D7F32	
CHINA DEVELOPMENT BANK 130425 4.21 GB		0.3002%	CND1000086W4	
UNITED STATES TREASURY 151130 0.875 GB		0.2930%	US91282CAV37	
UNITED STATES TREASURY 310328 3.625 GB		0.2814%	US91282CGT27	
UNITED STATES TREASURY 310727 2.75 GB		0.2794%	US91282CFB28	
UNITED STATES TREASURY 300427 2.75 GB		0.2755%	US91282CEN74	
JAPAN GOVERNMENT OF 200927 0.10 GB		0.2731%	JP1051541NA0	
JAPAN GOVERNMENT 201240 0.50 GB		0.2713%	JP1201751M13	
UNITED STATES OF AMERICA TREASURY BILL 1		0.2697%	US912810FT08	
BNP USD Account		0.2684%	-	
UNITED STATES TREASURY 310128 3.5 CB		0.2676%	US91282CGH88	
UNITED STATES TREASURY 150543 2.875 GB		0.2539%	US912810RB61	
FRANCE REPUBLIC OF GOVERNMENT 251126 0.25 GB		0.2486%	FR0013200813	
UNITED STATES TREASURY 150233 3.50 GB		0.2479%	US91282CGM73	

UNITED STATES TREASURY 151025 4.25 GB	0.2476%	US91282CFP14
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211131 1.00 C	0.2435%	AU0000101792
UNITED STATES TREASURY 300628 4.00 GB	0.2401%	US91282CHK09
INDONESIA REPUBLIC OF GOVERNMENT 150432 6.375 GB	0.2401%	IDG000018706
UNITED STATES TREASURY 150232 1.875 GB	0.2351%	US91282CDY49
ITALY REPUBLIC OF GOVERNMENT 010426 0.00 GB	0.2346%	IT0005437147
FEDERAL NATIONAL MORTGAGE ASSOCIATION 240426 2.125 G	0.2324%	US3135GOK368
JAPAN GOVERNMENT 200341 0.50 GB	0.2269%	JP1201761M45
GERMANY GOVT OF 150225 0.50 GB	0.2268%	DE0001102374
FNMA FNCL 011251 2.00 MBS POOL NO BU5908	0.2241%	US3140M7R603
KOREA REPUBLIC OF GOVERNMENT 100326 1.25 CB	0.2235%	KR103501GB34
UNITED STATES TREASURY 310728 4.125 GB	0.2187%	US91282CHQ78
UNITED STATES TREASURY 150250 2.00 GB	0.2165%	US912810SL35
SPAIN KINGDOM OF GOVERNMENT 310125 0.00 GB	0.2141%	ES0000012F92
FRANCE REPUBLIC OF GOVERNMENT 250528 0.75 GB	0.2140%	FR0013286192
UNITED STATES TREASURY 150229 2.625 GB	0.2128%	US9128286B18
UNITED STATES TREASURY 150551 2.375 GB	0.2123%	US912810SX72
JAPAN GOVERNMENT OF 200935 1.20 GB	0.2123%	JP1201541F90
ITALY REPUBLIC OF GOVERNMENT 010226 0.50 GB	0.2103%	IT0005419848
UNITED STATES TREASURY 150544 3.375 GB	0.2098%	US912810RG58
US TREASURY BILL 150237 4.75	0.2095%	US912810PT97
INDONESIA REPUBLIC OF GOVERNMENT 150828 6.375 GB	0.2074%	IDG000020702
GNMA G2SF 201051 2.0 MBS POOL NO MA7648	0.2069%	US36179WP937
CHINA PEOPLE REPUBLIC OF GOVERNMENT 150427 2.48 GB	0.2050%	CND10004TCNO
UNITED STATES TREASURY 300928 1.25 GB	0.2013%	US91282CCY57
JAPAN GOVERNMENT 200640 0.40 GB	0.2011%	JP1201731L76
CHINA PEOPLE S REPUBLIC OF GOVERNMENT 140950 3.81 GB	0.1956%	CND10003N750
UNITED STATES TREASURY 150541 2.25 GB	0.1953%	US912810SY55
UNITED STATES TREASURY 150532 2.875 GB	0.1951%	US91282CEP23
CHINA PEOPLES REPUBLIC OF GOVERNMENT 151229 2.79 GB	0.1912%	CND10005YJN2
UNITED STATES TREASURY 151132 4.125 GB	0.1910%	US91282CFV81
CHINA DEVELOPMENT BANK 130931 3.12 GB	0.1896%	CND10004M1X8
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 091026 0.00 G	0.1891%	DE0001141844
FNMA FNCL 010352 3.00 MBS POOL NO CB3237	0.1886%	US3140QNS379
FNMA FNCL 010437 2.00 MBS POOL NO MA4582	0.1882%	US31418ECU29
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150232 0.00 G	0.1873%	DE0001102580
KOREA REPUBLIC OF GOVERNMENT 100631 2.00 GB	0.1864%	KR103502GB66
FNMA FNCL 010251 3.50 MBS POOL NO FM8911	0.1857%	US3140XC3V88
FNMA FNCL 010537 2.00 MBS POOL NO FS2035	0.1836%	US3140XHHM20
FMCC FNCL 010152 3.00 MBS POOL NO RA6701	0.1808%	US3133KNNS89
GNMA G2SF 200947 3.5 MBS POOL NO MA4719	0.1804%	US36179TG411
JAPAN GOVERNMENT OF 200336 0.40 GB	0.1797%	JP1201561G37
FNMA FNCL 010452 3.00 MBS POOL NO CB3362	0.1795%	US3140QNWY44
FRANCE REPUBLIC OF GOVERNMENT 250534 1.25 CB	0.1778%	FR0013313582
EXPORT IMPORT BANK OF CHINA 160731 3.38 GB	0.1763%	CND10004BNT2
UNITED STATES TREASURY 280229 1.875 GB	0.1760%	US91282CEB37
UNITED STATES TREASURY 311224 1.75 GB	0.1754%	US912828YY08
FNMA FNCL 010152 2.50 MBS POOL NO CB2640	0.1754%	US3140QM5A84
SPAIN KINGDOM OF GOVERNMENT 310126 0.00 GB	0.1735%	ES0000012G91
United States Government Bond - maturing 31 Oct 2026	0.1733%	US91282CDG33
JAPAN GOVERNMENT OF 200645 1.60 GB	0.1732%	JP1300471F60
SWITZERLAND CONFEDERATION OF GOVERNMENT 220629 0.0 G	0.1703%	CH0224397346
UNITED STATES TREASURY 150831 1.25 GB	0.1700%	US91282CCS89
UNITED STATES TREASURY 150251 1.875 GB	0.1663%	US912810SU34
JAPAN GOVERNMENT 200340 0.40 GB	0.1658%	JP1201721L45
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150832 1.70 G	0.1656%	DE0001102606
BELGIUM KINGDOM OF GOVERNMENT 220634 3.00 GB	0.1632%	BE0000333428
EUR BNP PARIBAS A/C	0.1625%	-
KOREA REPUBLIC OF GOVERNMENT 100624 1.125 GB	0.1605%	KR103501GB67
FRANCE REPUBLIC OF GOVERNMENT 250226 0.00 GB	0.1596%	FR0013508470
FMCC FNCL 011151 2.50 MBS POOL NO QD1140	0.1590%	US3133AXHR62
JAPAN GOVERNMENT 200630 0.10 GB	0.1584%	JP1103591L73
EUROPEAN UNION 060726 0.00 GB	0.1573%	EU000A3KTGV8
UNITED KINGDOM TREASURY GILT 070939 4.2	0.1568%	GB00B3KJDS62
UNITED STATES TREASURY 310526 0.75 GB	0.1555%	US91282CCF68
GNMA G2SF 201148 4.00 MBS POOL NO MA5595	0.1532%	US36179UGC09
JAPAN GOVERNMENT OF 201225 0.30 GB	0.1494%	JP1103411FC6
JAPAN GOVERNMENT 200350 0.40 GB	0.1494%	JP1300661L47
FNMA FNCL 010152 2.50 MBS POOL NO CB2559	0.1485%	US3140QMZZ09
PORTUGAL REPUBLIC OF GOVERNMENT 151027 0.70 GB	0.1483%	PTOTEMOEO035
JAPAN GOVERNMENT OF 200646 0.30 GB	0.1469%	JP1300511G61
CHINA PEOPLES REPUBLIC OF GOVERNMENT 160350 3.39 GB	0.1469%	CND10002M200

CANADA (GOVT OF) 010633 5.75 GB	0.1452%	CA135087XG49
JAPAN GOVERNMENT 200351 0.70 GB	0.1448%	JP1300701M48
CHINA DEVELOPMENT BANK 080129 3.48 GB	0.1436%	CND10001WKZ7
UNITED STATES TREASURY 150851 2.00 GB	0.1428%	US912810S221
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150535 0.00 G	0.1424%	DE0001102515
Outstanding Settlement Receipts - CAD	0.1410%	-
IRELAND GOVERNMENT 181030 0.20 GB	0.1407%	IE00BKFCV899
ITALY REPUBLIC OF GOVERNMENT 010336 1.45 GB	0.1404%	IT0005402117
KOREA REPUBLIC OF GOVERNMENT 100628 2.625 GB	0.1392%	KR103502G867
NETHERLANDS KINGDOM OF GOVERNMENT 150725 0.25 GB	0.1388%	NL0011220108
UNITED STATES TREASURY 150849 2.25 GB	0.1371%	US912810SJ88
BELGIUM KINGDOM OF GOVERNMENT 220627 0.80 GB	0.1370%	BE0000341504
UNITED KIN OF GREAT BRITAIN AND NORT IRE GOV 220144 3.25	0.1370%	GB00B8429V04
UNITED STATES TREASURY 150231 1.125 GB	0.1365%	US91282CBL46
SINGAPORE REPUBLIC OF GOVERNMENT 011125 0.50 GB	0.1357%	SGXF29144064
ITALY REPUBLIC OF GOVERNMENT 150229 0.45 GB	0.1353%	IT0005467482
CANADA HOUSING TRUST NO 1 150626 1.25 CB	0.1334%	CA13509PHT36
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTH AG 290724 0.00	0.1328%	CH0471297918
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310735	0.1319%	GB00BMGR2916
FRANCE REPUBLIC OF GOVERNMENT 251132 2.00 GB	0.1311%	FR001400BKZ3
MALAYSIA GOVERNMENT 050734 3.828 GB	0.1294%	MYBMS1900047
UNITED KINGDOM OF GREAT BRITAIN NORTHERN IRE 220727 1.	0.1293%	GB00BDRHNP05
FNMA FNCL 010151 1.50 MBS POOL NO MA4236	0.1291%	US31418DV668
BELGIUM KINGDOM OF GOVERNMENT 221027 0.00 GB	0.1290%	BE0000351602
JAPAN GOVERNMENT OF 200936 0.50 GB	0.1282%	JP1201581G90
SPAIN KINGDOM OF GOVERNMENT 300735 1.85 GB	0.1258%	ES0000012E69
STADSHYPOTEK AB 010626 0.50 CB	0.1246%	SE0013882644
UNITED STATES TREASURY 151150 1.625 GB	0.1240%	US912810SS87
UNITED KINGDO OF GREAT BRITAIN AND NORTH GOVT 310129	0.1233%	GB00BLPK7227
FNMA FNCL 010237 2.50 MBS POOL NO MA4535	0.1225%	US31418EBD13
JAPAN GOVERNMENT 200358 0.80 GB	0.1214%	JP1400111J52
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150826 0.00 G	0.1202%	DE0001102408
KOREA REPUBLIC OF GOVERNMENT 100351 1.875 GB	0.1200%	KR103502GB33
JAPAN GOVERNMENT 200633 0.40 GB	0.1200%	JP1103711P74
GNMA G2SF 200252 3.00 MBS POOL NO MA7882	0.1190%	US36179WXX97
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 070937	0.1188%	GB00BZB26Y51
FRANCE REPUBLIC OF GOVERNMENT 250536 1.25 GB	0.1187%	FR0013154044
KFW 070128 0.625 GB	0.1173%	DE000A2GSNRO
MALAYSIA GOVERNMENT 140624 3.478 GB	0.1169%	MYBMI1900030
THAILAND KINGDOM OF GOVERNMENT 170624 0.75 GB	0.1165%	TH0623034608
FEDERAL HOME LOAN BANKS 140425 0.50 GB	0.1150%	US3130AJHU68
AGRICULTURAL DEVELOPMENT BANK OF CHINA 051131 3.3 GB	0.1147%	CND10004NXC2
IDONESIA REPUBLIC OF GOVERNMENT 150625 6.50 GB	0.1141%	IDG000013707
USA TREASURY BDS 151141 3.125 GB	0.1141%	US912810QT88
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 150772 3.4 GB	0.1135%	CND10005CWX0
KFW 180725 0.375 GB	0.1133%	US500769JF20
AUSTRIA REPUBLIC OF GOVERNMENT 200425 0.00 GB	0.1115%	AT0000A2QRW0
KOREA REPUBLIC OF GOVERNMENT 100940 1.50 GB	0.1113%	KR103502GA91
ASIAN DEVELOPMENT BANK 040226 0.50 GB	0.1112%	US045167EZ25
EUROPEAN INVESTMENT BANK 260326 0.375 GB	0.1103%	US298785JK32
ITALY REPUBLIC OF GOVERNMENT 010830 0.95 GB	0.1088%	IT0005403396
JAPAN GOVERNMENT OF 200925 0.40 GB	0.1086%	JP1103401F97
JAPAN GOVERNMENT 201249 0.40 GB	0.1085%	JP1300651L15
CHINA DEVELOPMENT BANK 100427 4.04 GB	0.1082%	CND10000H4F0
FRANCE REPUBLIC OF GOVERNMENT 250639 1.75 GB	0.1081%	FR0013234333
SPAIN KINGDOM OF GOVERNMENT 300729 0.80 GB	0.1076%	ES0000012K53
JAPAN GOVERNMENT OF 200945 1.40 GB	0.1061%	JP1300481F92
SPAIN KINGDOM OF GOVERNMENT 300429 1.45 GB	0.1061%	ES0000012E51
BNP NZD Account	0.1058%	-
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210528 2.25 GI	0.1051%	AU000XCLWAR9
EUROPEAN UNION 040636 0.20 GB	0.1049%	EU000A3KM903
UNITED KINGDOM OF GREAT BRITAIN NORTHERN IRE 221030 0	0.1037%	GB00BL68HH02
UNITED STATES TREASURY 290228 4.00 GB	0.1037%	US91282CGP05
SPAIN KINGDOM OF GOVERNMENT 311032 2.55 GB	0.1018%	ES0000012K61
AGRICULTURAL DEVELOPMENT BANK OF CHINA 240326 3.35 GI	0.1017%	CND100045L04
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 130528 3.01 GB	0.1012%	CND100047752
ONTARIO PROVINCE OF 020632 3.75 GB	0.1011%	CA68333ZAU18
JAPAN GOVERNMENT OF 200641 0.40 GB	0.1010%	JP1201771M76
BUNDESREPUBLIK DEUTSCHLAND 040740 4.75 G	0.1002%	DE0001135366
FNMA FNCL 011051 3.50 MBS POOL NO FS1473	0.1002%	US3140XGT740
KOREA REPUBLIC OF GOVERNMENT 100632 3.375 GB	0.0992%	KR103502GC65
JAPAN GOVERNMENT OF 200637 0.60 GB	0.0989%	JP1201611H69

ITALY REPUBLIC OF GOVERNMENT 010228 2.00 GB	0.0988%	IT0005323032
JAPAN GOVERNMENT OF 200633 1.70 GB	0.0988%	JP1201451D66
FRANCE REPUBLIC OF GOVERNMENT 251131 0.00 GB	0.0986%	FR0014002WK3
FNMA FNCL 010745 3.50 MBS POOL NO FM9416	0.0982%	US3140XDPA85
FRANCE REPUBLIC OF GOVERNMENT 250526 0.50 GB	0.0975%	FR0013131877
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 10023:	0.0972%	US459058JR58
UNITED STATES TREASURY 151141 2.00 GB	0.0971%	US912810TC27
EXPORT IMPORT BANK OF CHINA 050926 3.18 GB	0.0967%	CND10000BTG4
UNITED STATES TREASURY 150832 2.75 GB	0.0965%	US91282CFF32
AVANGRID INC 150425 3.2 CB	0.0958%	US05351WAC73
FEDERAL NATIONAL MORTGAGE ASSOCIATION 050830 0.875 G	0.0955%	US3135G05Q27
UNITED STATES TREASURY 150553 3.625 GB	0.0954%	US912810TR95
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151043 0.00 TB	0.0952%	US01F0526A56
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310731	0.0948%	GB00BMGR2809
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211127 2.75 C	0.0946%	AU000XCLWAQ1
ITALY REPUBLIC OF GOVERNMENT 010933 2.45 GB	0.0931%	IT0005240350
ITALY REPUBLIC OF GOVERNMENT 150728 0.50 GB	0.0928%	IT0005445306
JAPAN GOVERNMENT 200625 0.10 GB	0.0926%	JP1051441L76
FRANCE REPUBLIC OF GOVERNMENT 250225 0.00 GB	0.0921%	FR0014007TY9
UNITED STATES TREASURY 150550 1.25 GB	0.0915%	US912810SN90
FINLAND REPUBLIC OF GOVERNMENT 150427 1.375 GB	0.0914%	FI4000527551
KFW 150629 0.00 GB	0.0911%	XS2331327564
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151046 0.00 TB	0.0902%	US01F0426A65
FRANCE REPUBLIC OF GOVERNMENT 250545 3.25 GB	0.0901%	FR0011461037
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211125 0.25 C	0.0896%	AU0000095457
UNITED STATES TREASURY 150241 1.875 CB	0.0894%	US912810SW99
UNITED STATES TREASURY 150850 1.375 GB	0.0893%	US912810SP49
CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 180226 0.625 G	0.0889%	US12802D2D78
SPAIN KINGDOM OF GOVERNMENT 300428 1.40 GB	0.0888%	ES0000012B39
UNITED STATES TREASURY 151140 1.375 GB	0.0883%	US912810ST60
JAPAN GOVERNMENT OF 200333 1.50 GB	0.0881%	JP1201441D44
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310146	0.0878%	GB00BNNGP775
CHINA DEVELOPMENT BANK 200929 3.45 GB	0.0877%	CND10002GGR3
UNITED STATES TREASURY 150545 3.00 GB	0.0873%	US912810RM27
ONTARIO PROVINCE OF 020639 4.60 GB	0.0873%	CA683234ZP62
UNITED STATES TREASURY 150531 1.625 GB	0.0868%	US91282CCB54
JPMORGAN CHASE AND CO 220927 1.47 CB	0.0864%	US46647PCP99
STADSHYPOTEK AB 030925 1.00 CB	0.0858%	SE0012676690
JPY BNP PARIBAS A/C	0.0858%	-
CHINA PEOPLES REPUBLIC OF GOVERNMENT 181051 3.53 GB	0.0856%	CND10004NCM5
GNMA G2SF 201051 3.00 MBS POOL NO MA7650	0.0854%	US36179WQB71
JAPAN GOVERNMENT OF 200356 0.40 GB	0.0849%	JP1400091G59
MALAYSIA GOVERNMENT 161127 3.899 GB	0.0849%	MYBMO1700040
FNMA FNCL 010351 2.00 MBS POOL NO MA4281	0.0844%	US31418DXK35
GNMA G2SF 201042 3.50 MBS POOL NO AC0071	0.0840%	US36178YCG89
NORWAY KINGDOM OF GOVT 130325 1.75 CB	0.0839%	NO0010732555
KFW 150925 0.25 GB	0.0835%	DE000A2LQH10
NETHERLANDS KINGDOM OF GOVERNMENT 150147 2.75 GB	0.0833%	NL0010721999
EXPORT IMPORT BANK OF CHINA 200529 3.86 GB	0.0832%	CND100029N10
JAPAN GOVERNMENT 200343 1.10 GB	0.0831%	JP1201841P46
ITC HOLDINGS CORP 140530 2.95 CB	0.0830%	US465685AQ80
JAPAN GOVERNMENT 200925 0.10 GB	0.0828%	JP1051451LA6
MEXICO UNITED MEXICAN STATES GOVERNMENT 310529 8.50 C	0.0822%	MX0MGO0000H9
EXPORT IMPORT BANK OF CHINA 110332 3.18 GB	0.0809%	CND10004T1Y9
Outstanding Settlement Receipts - AUD	0.0808%	-
BELGIUM KINGDOM OF GOVERNMENT 220630 0.10 GB	0.0808%	BE0000349580
UNITED STATES TREASURY 151151 1.875 GB	0.0806%	US912810TB44
UNITED STATES TREASURY 150543 3.875 GB	0.0806%	US912810TS78
ITALY REPUBLIC OF GOVERNMENT 010431 0.90 GB	0.0796%	IT0005422891
ITALY REPUBLIC OF GOVERNMENT 150328 0.25 GB	0.0795%	IT0005433690
JAPAN GOVERNMENT OF 201236 0.60 GB	0.0786%	JP1201591GC4
GERMANY FED REP 040744 2.50 GB	0.0775%	DE0001135481
GBP BNP PARIBAS A/C	0.0772%	-
FRANCE (GOVT OF) 250435 4.75	0.0772%	FR0010070060
INTER AMERICAN DEVELOPMENT BANK 130131 1.125 GB	0.0771%	US4581X0DS49
UNITED STATES TREASURY 300427 0.50 GB	0.0768%	US912828ZN34
ITALY REPUBLIC OF GOVERNMENT 151124 1.45 GB	0.0767%	IT0005282527
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211124 0.25 C	0.0762%	AU0000083768
JOHNSON AND JOHNSON 150533 4.95 CB	0.0759%	US478160AL82
JAPAN GOVERNMENT OF 200932 1.70 GB	0.0755%	JP1201401C92
FMCC FNCL 011051 2.00 MBS POOL NO RA6091	0.0742%	US3133KMXU43
UNITEDHEALTH GROUP INC 150223 5.35 CB	0.0738%	US91324PER91

WESTERN AUST TREAS CORP 240729 2.75 GB	0.0731%	AU3SG0001910
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310128	0.0730%	GB00BMBL1G81
GNMA G2SF 201151 3.00 MBS POOL NO MA7706	0.0726%	US36179WR347
CTIGROUP INC 080426 3.106 CB	0.0717%	US172967MQ12
GERMANY (FEDERAL REPUBLIC) 040137 4.00 G	0.0716%	DE0001135275
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310733	0.0716%	GB00BM8Z2S21
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150228 0.50 G	0.0714%	DE0001102440
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 250727 2.50 GB	0.0713%	CND10005F4L5
DISCOVER FINANCIAL SERVICES 040325 3.75 CB	0.0713%	US254709AL28
AUSTRIA REPUBLIC OF GOVERNMENT 201028 0.00 GB	0.0712%	AT0000A2VB47
UNITED KINGDOM OF GREAT BRITAIN AND NORTH IRE 220765 ;	0.0710%	GB00BYYMZX75
AUSTRIA REPUBLIC OF GOVERNMENT 200228 0.75 GB	0.0709%	AT0000A1ZGE4
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220757	0.0709%	GB00BD0XH204
ISRAEL STATE OF GOVERNMENT 270226 0.50 GB	0.0709%	IL0011746976
INTERNATIONAL BANK FOR RECONST AND DEV 150125 1.625 GI	0.0707%	US459058HT33
EUROPEAN FINANCIAL STABILITY FACILITY SA 151025 0.00 CB	0.0706%	EU000A1G0EJ9
EUROPEAN STABILITY MECHANISM 151226 0.00 GB	0.0705%	EU000A1Z99N4
AGRICULTURAL DEVELOPMENT BANK OF CHINA 060126 3.33 GI	0.0705%	CND100009CF3
DAIMLER INTERNATIONAL FINANCE BV 060527 0.625 CB	0.0705%	DE000A2R9ZU9
CZECH REPUBLIC GOVERNMENT 121224 0.00 GB	0.0703%	CZ0001006167
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221054	0.0702%	GB00BJLR0J16
FRANCE GOVERNMENT 250540 0.50 GB	0.0698%	FR0013515806
POLAND REPUBLIC OF GOVERNMENT 251026 0.25 GB	0.0697%	PL0000113460
ANGLO AMERICAN CAPITAL PLC 110927 4.0 CB	0.0694%	US034863AT77
FMCC FNCL 010450 3.50 MBS POOL NO SD1557	0.0692%	US3132DNWS88
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221050	0.0684%	GB00BMBL1F74
SCHLUMBERGER FINANCE CANADA LTD 170925 1.40 CB	0.0683%	US80685XAC56
ING GROEP NV 010726 1.4 CB	0.0683%	US456837AU72
SLOVENIA REPUBLIC OF GOVERNMENT 120231 0.00 GB	0.0681%	SI0002104105
BRITISH COLUMBIA PROVINCE OF 180627 2.55 GB	0.0681%	CA11070TAL22
JAPAN GOVERNMENT 200632 0.20 GB	0.0677%	JP1103671N74
FMCC FNCL 010337 1.50 MBS POOL NO QN9700	0.0675%	US3133GGX577
BANK OF AMERICA CORP 201228 3.419 CB	0.0673%	US06051GHD43
BNG BANK NV 241125 0.50 CB	0.0672%	US05591F2J83
New Zealand Government Bond - maturing 20 Apr 2029	0.0671%	NZGOVDT429C7
FMCC FNCL 010452 3.00 MBS POOL NO RA7131	0.0670%	US3133KN4Q34
LANDWIRTSCHAFTLICHE RENTENBANK 190728 0.00 GB	0.0670%	XS2288920502
FNMA 30YR CONVENTIONAL 151046 0.0 TBA	0.0670%	US01F0606A83
LANDWIRTSCHAFTLICHE RENTENBANK 300326 0.875 GB	0.0669%	US515110CA00
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210425 3.25 C	0.0669%	AU3TB0000168
SOCIETE GENERALE SA 141226 1.488 CB	0.0664%	US83368RAZ55
UNITED STATES TREASURY 150830 0.625 GB	0.0663%	US91282CAE12
MORGAN STANLEY 101226 0.985 CB	0.0663%	US6174468V45
EUROPEAN INVESTMENT BANK 170336 0.20 GB	0.0661%	XS2308323661
GOLDMAN SACHS GROUP INC 090327 1.431 CB	0.0660%	US38141GYA65
FNMA FNCL 011252 4.50 MBS POOL NO CB5268	0.0656%	US3140QQ2A21
GNMA G2SF 201047 3.00 MBS POOL NO MA4777	0.0656%	US36179TJW62
NYKREDIT REALKREDIT AS 010726 1.00 CB	0.0655%	DK0009531485
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151028 0.0 TBA	0.0653%	US01F0224A02
AGRICULTURAL DEVELOPMENT BANK OF CHINA 060127 3.85 GI	0.0650%	CND10000G727
CAISSE DAMORT DETTE SOC 250529 0.00 GB	0.0648%	FR0014002GI0
MEXICO UNITED MEXICAN STATES GOVERNMENT 181138 8.50 C	0.0648%	MX0MGO0000J5
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221041	0.0648%	GB00BJQWYH73
COLOMBIA REPUBLIC OF GOVERNMENT 031127 5.75 GB	0.0647%	COL17CT03672
FNMA FNCL 010952 4.50 MBS POOL NO CB4673	0.0642%	US3140QQFP50
JAPAN GOVERNMENT 200950 0.6 GB	0.0642%	JP1300681LA7
SINGAPORE REPUBLIC OF GOVERNMENT 010731 1.625 GB	0.0639%	SGXF76205099
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310133	0.0635%	GB00BMV7TC88
FMCC FNCL 011051 2.00 MBS POOL NO RA6085	0.0634%	US3133KMXN00
JAPAN GOVERNMENT 220940 0.40 GB	0.0634%	JP1201741LA9
FNMA FNCL 010153 5.00 MBS POOL NO CB5535	0.0625%	US3140QREH27
JAPAN GOVERNMENT 200931 0.10 GB	0.0623%	JP1103641MA8
BANCO SANTDR MX SA INS DE BANCA MULTI GRP SA 170425 5.0	0.0622%	USP1507SAH06
AUSTRALIAN COMMONWEALTH GOVT 210437 3.75 GB	0.0621%	AU3TB0000192
CANADA HOUSING TRUST 150630 1.75 CB	0.0619%	CA13509PHM82
SPAIN KINGDOM OF GOVERNMENT 311040 1.20 GB	0.0618%	ES0000012G42
GNMA G2SF 201251 2.50 MBS POOL NO MA7767	0.0618%	US36179WY48
FNMA FNCL 011251 2.50 MBS POOL NO FM9872	0.0617%	US3140XD6J06
INTERNATIONAL FINANCE CORP 181027 3.20 GB	0.0612%	AU3CB0243806
INDONESIA REPUBLIC OF GOVERNMENT 150231 6.50 GB	0.0608%	IDG000015207
ITALY REPUBLIC OF GOVERNMENT 010950 2.45 GB	0.0607%	IT0005398406
CANADA GOVERNMENT 011245 3.50 GB	0.0606%	CA135087ZS68

JAPAN GOVERNMENT 200628 0.10 GB	0.0606%	JP1051591P70
SPAIN KINGDOM OF GOVERNMENT 311044 5.15 GB	0.0603%	ES00000124H4
CNY BNP PARIBAS A\C	0.0603%	-
ROMANIA GOVERNMENT 251027 2.50 GB	0.0602%	RO7P95F9FNY6
UNITED STATES TREASURY 150537 5.00 GB	0.0600%	US912810PU60
INDONESIA REPUBLIC OF GOVERNMENT 150636 6.25 GB	0.0596%	IDG000018201
JAPAN GOVERNMENT 200942 1.10 GB	0.0593%	JP1201821NA5
MACQUARIE BANK LTD 220125 2.30 CB	0.0592%	US55608PBE34
CIGNA CORP 150331 2.375 CB	0.0592%	US125523CM05
Outstanding Settlement Receipts - GBP	0.0591%	-
KOREA REPUBLIC OF GOVERNMENT 100348 2.625 GB	0.0588%	KR103502G834
TREASURY CORPORATION OF VICTORIA 201125 0.50 GB	0.0588%	AU3SG0002421
FRANCE REPUBLIC OF GOVERNMENT 250550 1.50 GB	0.0585%	FR0013404969
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220149	0.0584%	GB00BFWFPP71
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 151132 2.80 GB	0.0583%	CND10005TZQ1
ONTARIO TEACHERS FINANCE TRUST 150425 1.375 CB	0.0583%	US68329AAD00
FLEX INTERMEDIATE HOLDCO LLC 300631 3.363 CB	0.0582%	US33939HAA77
JAPAN GOVERNMENT 200939 0.30 GB	0.0581%	JP1201701KA5
HSBC HOLDINGS PLC 240532 2.804 CB	0.0581%	US404280CT42
COOPERATIEVE RABOBANK UA 210726 3.75 CB	0.0579%	US21684AAF30
ITALY REPUBLIC OF GOVERNMENT 300445 1.50 GB	0.0578%	IT0005438004
QUEBEC PROVINCE OF 010931 1.50 CB	0.0577%	CA74814ZFH16
HSBC HOLDINGS PLC 310330 4.95 CB	0.0576%	US404280CF48
JPMORGAN CHASE AND CO 010528 3.54 CB	0.0576%	US46647PAF36
BANK OF NOVA SCOTIA 110625 1.30 CB	0.0573%	US064159VL70
SWEDEN KINGDOM OF GOVERNMENT 120528 0.75 GB	0.0572%	SE0009496367
HUNGARY GOVERNMENT 230529 2.00 GB	0.0568%	HU0000404603
TSMC GLOBAL LTD 230426 1.25 CB	0.0558%	USG91139AF57
NTT FINANCE CORP 030426 1.162 CB	0.0557%	US62954WAC91
FRANCE REPUBLIC OF GOVERNMENT 250554 3.00 GB	0.0556%	FR001400FTH3
JAPAN GOVERNMENT 200949 0.40 GB	0.0554%	JP1300641KA3
BPCE SA 200126 1.00 CB	0.0553%	US05578AAP30
GNMA G2SF 200349 4.5 MBS POOL NO MA5818	0.0551%	US36179UPB25
JAPAN GOVERNMENT 201231 0.10 GB	0.0549%	JP1103651N11
BANK OF NOVA SCOTIA 131026 1.188 CB	0.0549%	US06418BAA61
CHARLES SCHWAB CORP 110326 0.90 CB	0.0547%	US808513BF16
MORGAN STANLEY 010431 3.622 CB	0.0543%	US6174468P76
THAILAND KINGDOM OF GOVERNMENT 171227 3.58 GB	0.0537%	TH0623037C05
KFW 200536 0.375 CB	0.0536%	DE000A3H3KE9
UNITED STATES TREASURY 150840 1.125 GB	0.0534%	US912810SQ22
SUMITOMO MITSUI FINANCIAL GROUP INC 160729 3.04 CB	0.0531%	US86562MBP41
GNMA G2SF 201248 4.00 MBS POOL NO MA5651	0.0530%	US36179UH474
EXPORT IMPORT BANK OF CHINA 240227 3.26 GB	0.0528%	CND10002LS67
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150850 0.00 G	0.0527%	DE0001102481
EXPORT IMPORT BANK OF CHINA 220226 3.33 GB	0.0527%	CND100009K58
NETHERLANDS KINGDOM OF THE GOVERNMENT 150732 0.50 G	0.0524%	NL0015000RP1
EUROPEAN UNION 040233 2.75 GB	0.0524%	EU000A3K4DW8
QUEENSLAND TREASURY CORP 210830 3.5 CB	0.0523%	AU3CB0248037
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310751	0.0522%	GB00BLH38158
FRANCE REPUBLIC OF GOVERNMENT 250228 0.75 GB	0.0521%	FR001400AIN5
UNITED STATES TREASURY 150827 2.25 GB	0.0520%	US9128282R06
CONAGRA BRANDS INC 011127 1.375 CB	0.0520%	US205887CF79
EUROPEAN UNION 041030 0.00 GB	0.0520%	EU000A283859
ITALY REPUBLIC OF GOVERNMENT 010337 0.95 GB	0.0520%	IT0005433195
FRANCE REPUBLIC OF GOVERNMENT 251124 1.75 GB	0.0519%	FR0011962398
KOMMUNINVEST I SVERIGE AB 081227 3.125 GB	0.0519%	XS2676440048
SWEDEN KINGDOM OF GOVERNMENT 120525 2.50 GB	0.0519%	SE0005676608
CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 250527 2.875 C	0.0517%	FR001400DZ13
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARI 300326 0.0	0.0517%	CH0502393355
EUROPEAN UNION 040734 3.25 CB	0.0516%	EU000A3K4D41
NOMURA HOLDINGS INC 160130 3.103 CB	0.0515%	US65535HAQ20
KFW 071227 0.75 GB	0.0515%	XS2345876333
SPAIN KINGDOM OF GOVERNMENT 311031 0.50 GB	0.0512%	ES0000012132
BANCO SANTANDER SA 271124 1.125 CB	0.0510%	ES0413900368
AUCHAN HOLDING SA 290126 2.875 CB	0.0509%	FR0013510179
MALAYSIA WAKALA SUKUK BHD 280431 2.07 CB	0.0509%	USY57542AA32
EUROPEAN FINANCIAL STABILITY FACILITY SA 110428 2.375 CB	0.0507%	EU000A2SCAE8
KAZAKHSTAN REPUBLIC OF GOVERNMENT 210725 5.125 GB	0.0507%	XS1263054519
PLN BNP PARIBAS A/C	0.0506%	-
CHINA PEOPLES REPUBLIC OF GOVERNMENT 250929 2.62 GB	0.0506%	CND10005NWW79
FNMA FNCL 011151 2.00 MBS POOL NO FM9450	0.0506%	US3140XDQC33
NETHERLAND KINGDOM OF GOVERNMENT 150727 0.75 GB	0.0505%	NL0012171458

PERNOD RICARD SA 070425 1.125 CB	0.0504%	FR0013506524
EUROPEAN UNION 041142 3.375 CB	0.0503%	EU000A3K4DV0
MEDTRONIC GLOBAL HOLDINGS SCA 151034 3.375 CB	0.0503%	XS2535309798
SHINHAN BANK 161024 0.25 CB	0.0502%	XS2058731717
MALAYSIA GOVERNMENT 220540 3.757 GB	0.0501%	MYBMY1900052
ASAHI GROUP HOLDINGS LTD 231024 0.155 CB	0.0501%	XS2242747181
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONA 1303:	0.0500%	CH1101096522
EUROPEAN UNION 040725 0.80 GB	0.0499%	EU000A3K4DJ5
SOUTHWEST AIRLINES CO 040525 5.25 CB	0.0498%	US844741BJ60
BOUNI POLIENNALI DEL TES 010341 1.80 CB	0.0497%	IT0005421703
FRANCE REPUBLIC OF GOVERNMENT 250552 0.75 GB	0.0496%	FR0013480613
UNITED KINGDOM OF GREAT BRITAIN AND NORT IRE 220145 3.	0.0496%	GB00BN65R313
STATE BANK OF INDIA LONDON BRANCH 240124 4.375 CB	0.0495%	USY81647AE24
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 110331 2.15 CB	0.0494%	US82620KBE29
VOLKSWAGEN FINANCIAL SERVICES AG 120225 0.0 CB	0.0494%	XS2374595127
BPCE SFH SA 020925 0.75 CB	0.0493%	FR0013320611
MERRILL LYNCH AND CO 290137 6.11 CB	0.0492%	US59022CAJ27
UNITED MEXICAN STATES 090228 5.40 GB	0.0491%	US91087BAU44
AMAZON COM INC 011227 4.55 CB	0.0491%	US023135CP90
KOREA REPUBLIC OF GOVERNMENT 100347 2.125 GB	0.0489%	KR103502G735
ROYAL BANK OF SCOTLAND GROUP PLC 050426 4.80 CB	0.0488%	US780097BA81
QUEBEC PROVINCE OF 010928 2.75 CB	0.0488%	CA74814ZFD02
LLOYDS BANK PLC 080229 6.00 CB	0.0488%	XS0589945459
BELGIUM KINGDOM OF GOVERNMENT 220640 0.40 GB	0.0487%	BE0000350596
AFRICAN DEVELOPMENT BANK 140328 4.375 GB	0.0486%	US00828EER62
AVIATION CAPITAL GROUP CORP 011025 4.875 CB	0.0486%	US05367AAH68
CAIXABANK SA 110127 1.25 CB	0.0486%	ES0440609339
COMPAGNIE DE SAINT GOBAIN SA 100628 2.125 CB	0.0486%	XS2517103417
KFW 300627 1.25 GB	0.0486%	DE000A3MQVV5
UNILEVER NV 120227 1.125 CB	0.0486%	XS1769090991
JAPAN GOVERNMENT OF 200344 1.70 GB	0.0485%	JP1300421E39
AMERICAN EXPRESS CO 301024 3.0 CB	0.0484%	US025816BR90
FISERV INC 010625 3.85 CB	0.0483%	US337738AP30
UNICREDIT BANK AG 040526 0.50 CB	0.0483%	DE000HV2AMT6
ORIX CORP 041224 3.25 CB	0.0482%	US686330AK78
CANADA GOVERNMENT 010927 2.75 GB	0.0482%	CA135087N837
TENNET HOLDING BV 050628 1.375 CB	0.0482%	XS1828037587
LANDESKREDITBANK BADEN WUERTEMBERG FOER 230724 2.0	0.0481%	XS2031976678
AMAZON COM INC 011232 4.70 CB	0.0480%	US023135CR56
ANHEUSER BUSCHINBEV WORLD WIDE INC 230149 5.55 CB	0.0479%	US03523TBV98
INDONESIA REPUBLIC OF GOVERNMENT 110229 4.75 GB	0.0479%	US455780CH76
BANK OF NEW YORK MELLON CORP 241024 2.10 CB	0.0479%	US06406RAL15
INDONESIA REPUBLIC OF GOVERNMENT 110153 5.65 GB	0.0478%	US455780DS23
LANDESBANK HESSEN THUERINGEN GIROZENTRALE 120127 0.6	0.0478%	XS1548773982
SOCIETE GENERALE SFH 290127 0.75 CB	0.0478%	FR0013398831
BARCLAYS PLC 120126 4.375 CB	0.0478%	US06738EAN58
ROYAL BANK OF SCOTLAND GROUP PLC 011129 3.754 CB	0.0477%	US780097BM20
ORACLE CORP 150525 2.95 CB	0.0477%	US68389XBC83
INDONESIA REPUBLIC OF GOVERNMENT 150851 6.875 GB	0.0477%	IDG000018300
REPUBLIC OF INDONESIA 110133 4.85 GB	0.0476%	US455780DR40
BANK OF CHINA LTD HONG KONG BRANCH 160125 2.375 CB	0.0475%	XS2100404800
UBS GROUP FUNDING JERSEY LTD 240925 4.125 CB	0.0474%	US90351DAB38
ING GROEP NV 200928 2.00 CB	0.0474%	XS1882544973
NORDEA KIINNITYSLUOTTOPANKKI OYJ 170327 0.625 CB	0.0474%	XS1204140971
ICBCIL FINANCE CO LTD 021124 1.625 CB	0.0473%	XS2393949065
ADOBE INC 010225 1.90 CB	0.0473%	US00724PAB58
CHINA SOUTHERN POWER GRD INTERNATIONAL FINANC 18092	0.0473%	XS1874715169
AIA GROUP LTD 060428 3.90 CB	0.0473%	US00131LAF22
DNB BOLIGKREDDIT AS 070926 0.25 CB	0.0473%	XS1485596511
GENERAL MOTORS FINANCIAL COMPANY INC 061026 4.00 CB	0.0472%	US37045XBQ88
NEDER WATERCHAPS BANK 150125 1.75 CB	0.0472%	US639832AG92
FIFTH THIRD BANCORP 280125 2.375 CB	0.0471%	US316773CY45
TORONTO DOMINION BANK 080328 1.888 CB	0.0469%	CA89117FA338
MIZUHO FINANCIAL GROUP INC 080931 1.979 CB	0.0468%	US60687YBL20
JPMORGAN CHASE AND CO 120629 1.812 CB	0.0468%	XS1835955474
QUEBEC PROVINCE OF 200426 2.50 GB	0.0468%	US748149AJ05
NATIONAL AUSTRALIA BANK LTD 210830 2.332 CB	0.0468%	US632525AU59
NORWAY KINGDOM OF GOVERNMENT 190830 1.375 GB	0.0467%	NO0010875230
FNMA FNCL 010452 3.00 MBS POOL NO CB3368	0.0467%	US3140QNW652
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTO 250632 (	0.0466%	CH1118223424
BPIFRANCE FINANCEMENT SA 260227 0.125 CB	0.0466%	FR0013510724
COMPAGNIE DE FINANCEMENT FONCIER SA 110128 0.75 CB	0.0466%	FR0013309549

ITALY REPUBLIC OF GOVERNMENT 011133 4.35 GB	0.0465%	IT0005544082
CROWN CASTLE INTERNATIONAL CORP 010327 4.00 CB	0.0465%	US22822VAE11
GNMA G2SF 200850 2.00 MBS POOL NO MA6818	0.0465%	US36179VVF84
DANONE SA 021126 2.947 CB	0.0464%	US23636TAE01
CITIGROUP INC 200128 3.887 CB	0.0464%	US172967LD18
Outstanding Settlement Receipts - CHF	0.0464%	-
POLAND REPUBLIC OF GOVERNMENT 251030 1.25 GB	0.0464%	PL0000112736
EXPORT IMPORT BANK OF KOREA 260526 2.625 GB	0.0463%	US302154CC16
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151043 0.0 TBA	0.0463%	US01F0506A92
NATIONAL BANK OF CANADA 270127 0.125 CB	0.0463%	XS2436160936
LITHUANIA REPUBLIC OF GOVERNMENT 060530 0.75 CB	0.0462%	XS2168038847
KOMMUNALBANKEN AS 120325 0.875 GB	0.0462%	US50048MCU27
JAPAN GOVERNMENT OF 200355 1.40 GB	0.0462%	JP1400081F45
KOREA DEVELOPMENT BANK 030625 1.25 GB	0.0462%	XS2181972568
AAREAL BANK AG 140225 0.625 CB	0.0461%	XS2297684842
EUROPEAN STABILITY MECHANISM 151031 0.01 GB	0.0461%	EU000A1Z99P9
SOUTHWEST GAS CORP 010428 3.70 CB	0.0461%	US845011AA37
DENMARK KINGDOM 151139 4.5 GB	0.0460%	DK0009922320
ROYAL BANK OF CANADA 260427 0.125 CB	0.0459%	XS2436159847
JPMORGAN CHASE & CO 250733 4.912 CB	0.0459%	US46647PDH64
ALIBABA GROUP HOLDING LTD 061227 3.40 CB	0.0459%	US01609WAT99
POLAND REPUBLIC OF GOVERNMENT 070329 1.00 GB	0.0459%	XS1958534528
AIR LIQUIDE FINANCE SA 270926 2.50 CB	0.0459%	US00913RAD89
DENMARK KINGDOM OF GOVERNMENT 151124 0.00 GB	0.0458%	DK0009924292
LEGGETT AND PLATT INC 150329 4.40 CB	0.0458%	US524660AZ09
U S BANCORP 270427 3.15 CB	0.0458%	US91159HHR49
FNMA FNCL 010253 5.00 MBS POOL NO CB5686	0.0457%	US31400QRJ874
KOMMUNEKREDIT 100625 0.625 GB	0.0456%	XS2185864738
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151028 0.0 TBA	0.0456%	US01F0324A92
PF AND BRIEFZENTRALE DER SCHWEIZERISCHEN 180333 0.00 CE	0.0456%	CH0589031027
POWER FINANCE CORPORATION LTD 061227 3.75 GB	0.0456%	XS1725342288
STANDARD CHARTER PLC 010431 4.644 CB	0.0455%	US853254BS85
SANTANDER HOLDINGS USA INC 051026 3.244 CB	0.0455%	US80282KAZ93
JAPAN GOVERNMENT 200359 0.50 GB	0.0454%	JP1400121K57
BAXTER INTERNATIONAL INC 150826 2.6 CB	0.0454%	US071813BQ15
QNB FINANCE LTD 120227 2.75 CB	0.0454%	XS2114850949
AMEREN ILLINOIS CO 150651 2.90 CB	0.0454%	US02361DAX84
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 281027 0.00 GB	0.0453%	FR0014000AU2
FAB SUKUK COMPANY LTD 140126 1.411 CB	0.0452%	XS2282234090
ROPER TECHNOLOGIES INC 150925 1.0 CB	0.0451%	US776743AM84
DH EUROPE FINANCE II SARL 180328 0.45 CB	0.0451%	XS2050404800
PHILIPPINES REPUBLIC OF THE GOVERNMENT 010228 3.00 GB	0.0451%	US718286CC97
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151028 0.0 TBA	0.0451%	US01F0304A39
AGRICULTURAL BANK OF CHINA LTD NEWYORK BRANCH 190121	0.0451%	XS2281989785
CHINA CONSTRUCTION BANK CORP HONG KONG BRANC 220421	0.0451%	XS2331713102
EUROPEAN STABILITY MECHANISM 100925 0.375 GB	0.0450%	US29881WAD48
GNMA G2SF 200950 2.00 MBS POOL NO MA6864	0.0450%	US36179VTV26
FEDERAL HOME LOAN MORTGAGE CORP 230925 0.375 GB	0.0450%	US3137EAX33
KRAFT HEINZ FOODS CO 010430 3.75 CB	0.0450%	US50077LAV80
SUMITOMO MITSUI TRUST BANK LTD 120925 1.05 CB	0.0450%	US86563VAT61
BNP PARIBAS SA 170429 1.125 CB	0.0450%	FR0013508710
INTERNATIONAL BUSINESS MACHINES CORP 110228 0.30 CB	0.0449%	XS2115091717
EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPM 2511	0.0449%	US29874QEL41
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211132 1.75 C	0.0448%	AU0000143901
BARCLAYS PLC 200630 5.088 CB	0.0448%	US06738EBK01
AT AND T INC 250326 1.70 CB	0.0448%	US00206RML32
NOVARTIS CAPITAL CORP 140227 2.00 CB	0.0448%	US66989HAQ11
NOVO NORDISK FINANCE NETHERLANDS BV 040628 0.125 CB	0.0448%	XS2348030425
BRANDENBURG STATE OF 260628 0.01 GB	0.0447%	DE000A289NL9
INTER AMERICAN DEVELOPMENT BANK 200426 0.875 GB	0.0447%	US4581X0DV77
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 220126 0.625 GE	0.0446%	FR0014001L06
ROCHE HOLDINGS INC 050326 0.991 CB	0.0446%	US771196BS07
KOOKMIN BANK 060526 1.375 CB	0.0446%	US50050HAP10
FINLAND REPUBLIC OF GOVERNMENT 150436 0.125 GB	0.0446%	FI4000415153
PERUSAHAAN PENERBIT SURAT BERHARGA SYARIAH 090626 1.1	0.0446%	US71567RAR75
NORDIC INVESTMENT BANK 210126 0.50 GB	0.0446%	US65562QBQ73
ASML HOLDING NV 070529 0.625 CB	0.0445%	XS2166219720
UNITED OVERSEAS BANK LTD 160321 1.75 CB	0.0445%	XS2230275633
FISERV INC 010729 3.50 CB	0.0445%	US337738AU25
CREDIT AGRICOLE HOME LOAN SFH SA 120428 0.01 CB	0.0445%	FR0014004EJ9
SCENTRE GROUP TRUST 2 240980 4.75 CB	0.0444%	US76025LAA26
BNP PARIBAS SA 130127 1.323 CB	0.0443%	US09659W2N34

BREMEN FREE HANSEATIC CITY OF 061028 0.01 GB	0.0443%	DE000A289K30
OWENS CORNING 010630 3.875 CB	0.0443%	US690742AK72
KUNTARAOHITUS OYJ 200326 0.625 GB	0.0442%	US62630CEE75
CHINA PEOPLES REPUBLIC OF GOVERNMENT 170232 2.75 GB	0.0441%	CND10004R999
TORONTO DOMINION BANK 060126 0.75 CB	0.0441%	US89114QCP19
PNC FINANCIAL SERVICES GROUP INC 230429 3.45 CB	0.0441%	US693475AW59
LOWER SAXONY STATE OF 090429 0.25 GB	0.0441%	DE000A3MQA98
ANZ NEW ZEALAND INTL LTD LONDON BRANCH 220626 1.25 CB	0.0440%	US00182EBN85
NATIONWIDE BUILDING SOCIETY 180730 3.96 CB	0.0438%	US63861VAE74
LOWER SAXONY STATE OF 190229 0.01 GB	0.0438%	DE000A3H24E1
EUROPEAN INVESTMENT BANK 261026 0.75 CB	0.0438%	US298785JP29
ORACLE CORP 060223 5.55 CB	0.0437%	US68389XCQ60
GOLDMAN SACHS GROUP INC 010425 3.50 CB	0.0435%	US38141GXJ83
GERMANY (FEDERATION OF) 040742 3.25 GB	0.0434%	DE0001135432
SANTANDER UK GROUP HOLDINGS PLC 140627 1.673 CB	0.0434%	US80281LAQ86
COOPERATIEVE RABOBANK UA 310532 1.25 CB	0.0434%	XS1622193321
STAR ENERGY GEOTHERMAL DARAJAT II LTD 141038 4.85 CB	0.0433%	USG8438NAB31
BRITISH TELECOMMUNICATION PLC 081129 3.25 CB	0.0432%	US11102AAE10
PFIZER INC 151236 4.00 CB	0.0432%	US717081EC37
SWITZERLAND CONFEDERATION OF GOVERNMENT 260634 0.00	0.0432%	CH0440081393
ITALY REPUBLIC OF GOVERNMENT 171029 2.875 GB	0.0430%	US465410BY32
BRITISH COLUMBIA PROVINCE OF 180644 3.20 GB	0.0430%	CA110709GC03
CORPORACION NACIONAL DEL COBRE DE CHILE 150131 3.75 CB	0.0429%	USP3143NBK92
XYLEM INC 300128 1.95 CB	0.0427%	US98419MAM29
UK TREASURY 221026 0.375 GB	0.0427%	GB00BNNNGP668
ONTARIO PROVINCE OF 021029 2.00 GB	0.0427%	US68323AFG40
RHINELAND PALATINATE STATE OF 230130 0.05 GB	0.0426%	DE000RLP1171
BNG BANK NV 150130 0.10 GB	0.0426%	XS2102284622
BARCLAYS PLC 090829 0.577 CB	0.0424%	XS2373642102
DNB BANK ASA 300328 1.605 CB	0.0424%	US25601B2B00
TEMASEK FINANCIAL I LTD 020841 2.375 CB	0.0424%	US87973PBB94
CZECH REPUBLIC GOVERNMENT 291129 0.05 GB	0.0424%	CZ0001006076
HESSEN STATE OF 110330 0.01 GB	0.0423%	DE000A1RQDW4
FRANCE REPUBLIC OF GOVERNMENT 250553 0.75 GB	0.0423%	FR0014004J31
HOLDING D INFRASTRUCTURES DE TRANSPORT SAS 180131 1.4:	0.0423%	XS2433135543
BAYER US FINANCE II LLC 150734 4.20 CB	0.0423%	US07274NAZ69
ONTARIO PROVINCE OF 020630 2.05 CB	0.0423%	CA68333ZAH07
HOME DEPOT INC 061248 4.50 CB	0.0422%	US437076BX94
COCA COLA FEMSA SAB DE CV 220130 2.75 CB	0.0422%	US191241AH15
JAPAN GOVERNMENT 200951 0.70 GB	0.0421%	JP1300721MA9
HAMBURG FREE AND HANSEATIC CITY OF 030630 0.01 GB	0.0420%	DE000A2LQPC1
EUROPEAN INVESTMENT BANK 141142 1.0 CB	0.0419%	XS1980857319
ASIAN DEVELOPMENT BANK 240130 1.875 GB	0.0418%	US045167ER09
UBS GROUP AG 130830 3.126 CB	0.0417%	US902613AA61
FRANCE REPUBLIC OF GOVERNMENT 251130 0.00 GB	0.0417%	FR0013516549
LAENDER GEMEINSCHAFTSANLEIHE NO 54 260830 0.01 GB	0.0417%	DE000A289QQ1
WASTE CONNECTIONS INC 010230 2.60 CB	0.0417%	US94106BAA98
SAUDI ELECTRICITY GLOBAL SUKUK CO 5 170930 2.413 CB	0.0416%	XS2203996306
AUSTRIA REPUBLIC OF GOVERNMENT 201026 0.75 GB	0.0416%	AT0000A1K9C8
CVS HEALTH CORP 150931 2.125 CB	0.0416%	US126650DR85
SLOVAK REPUBLIC GOVERNMENT 091030 1.00 GB	0.0414%	SK4000017059
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVE 2207:	0.0414%	CA459058JY02
VEOLIA ENVIRONNEMENT SA 150131 0.664 CB	0.0414%	FR0013476595
QATAR STATE OF GOVERNMENT 160450 4.40 GB	0.0413%	XS2155352748
THAILAND KINGDOM OF GOVERNMENT 171235 1.585 GB	0.0412%	TH062303FC01
CREDIT SUISSE GROUP AG 100929 0.65 CB	0.0412%	CH0494734418
COUNCIL OF EUROPE DEVELOPMENT BANK 200131 0.00 GB	0.0411%	XS2286422071
UNITED STATES TREASURY 150253 3.625 GB	0.0410%	US912810TN81
KUNTARAOHITUS OYJ 020331 0.00 GB	0.0409%	XS2307854062
CZK BNP PARIBAS A/C	0.0408%	-
KOMMUNEKREDIT 030331 0.00 GB	0.0408%	XS2308329783
ANGLIAN WATER SERVICES FINANCING PLC 150627 2.625 CB	0.0407%	XS1577797456
MALAYSIA GOVERNMENT 150829 3.885 GB	0.0406%	MYBMO1900020
BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT 230930 0.01	0.0406%	XS2234573710
TERNA RETE ELETTRICA NAZIONALE SPA 250930 0.375 CB	0.0405%	XS2237901355
FNMA FNCI 010637 2.5 MBS POOL NO MA4628	0.0405%	US31418EEA47
FMCC FNCI 010537 2.50 MBS POOL NO SB8154	0.0404%	US3132D6BX76
BELGIUM KINGDOM OF GOVERNMENT 220657 2.25 GB	0.0403%	BE0000343526
CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 150931 0.125 G	0.0403%	FR0014005FC8
AIRPORT AUTHORITY HONG KONG 120132 2.50 GB	0.0403%	US00946AAD63
EIG PEARL HOLDINGS SARL 310836 3.545 SF	0.0402%	XS2400630005
UNITED STATES TREASURY 151142 4.00 GB	0.0400%	US912810TM09

GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2 151043 (	0.0399%	US21H0426A28
AT T INC 150546 4.75 CB	0.0399%	US00206RCQ39
JAPAN BANK FOR INTERNATIONAL COOPERATION 150431 1.875	0.0398%	US471048CM82
CHINA PEOPLES REPUBLIC OF GOVERNMENT 211030 1.20 GB	0.0396%	USY15025AC67
DENMARK KINGDOM OF GOVERNMENT 151129 0.50 GB	0.0396%	DK0009923807
PFAND BRIEF BANK SCHWEIZERISCHER HYPOTHE 200541 0.00 (	0.0396%	CH0591979619
JAPAN GOVERNMENT 200361 0.70 GB	0.0395%	JP1400141M51
SOCIETE GENERALE SA 080735 3.653 CB	0.0394%	US83368RAY80
ITALY REPUBLIC OF GOVERNMENT 010829 3.00 GB	0.0393%	IT0005365165
DAIMLER AG 110333 0.75 CB	0.0393%	DE000A3H3JM4
HOLCIM FINANCE LUXEMBOURG SA 230431 0.50 CB	0.0392%	XS2261215011
ALBERTA PROVINCE OF 220730 1.30 GB	0.0389%	US013051EM50
COCA COLA HBC FINANCE BV 111124 1.875 CB	0.0389%	XS1377682676
EUROPEAN INVESTMENT BANK 170530 0.875 CB	0.0389%	US298785JE71
FMCC FNCI 010737 3.00 MBS POOL NO SB0711	0.0388%	US3132CWYG31
CANADA (GOVT OF) 010637 5.00	0.0387%	CA135087XW98
ONCOR ELECTRIC DELIVERY COMPANY LLC 151148 4.10 CB	0.0387%	US68233JBG85
ENEL FINANCE INTERNATIONAL NV 250547 4.75 CB	0.0386%	US29278GAC24
BANK OF AMERICA CORP 310329 3.648 CB	0.0386%	XS2148370211
NORTH RHINE WESTPHALIA STATE OF 090430 0.20 GB	0.0386%	DE000NRWOMA1
SWITZERLAND CONFEDERATION OF GOVT 240739 0.00 GB	0.0385%	CH0440081401
CREDIT AGRICOLE SA 110141 2.811 CB	0.0385%	US225313AN57
LIBERTY UTILITIES FINANCE GP1 150930 2.05 CB	0.0381%	US531546AB51
AIB GROUP PLC 030725 2.25 CB	0.0381%	XS1849550592
ERG SPA 110425 1.875 CB	0.0381%	XS1981060624
CENTENE CORP 010331 2.50 CB	0.0381%	US15135BAX91
KOREA REPUBLIC OF GOVERNMENT 160930 1.00 GB	0.0381%	US50064FAS39
CANADA GOVERNMENT 010633 2.75 GB	0.0381%	CA135087Q236
MITSUBISHI UFJ FINANCIAL GROUP INC 200732 2.309 CB	0.0381%	US606822BX18
DEVELOPMENT BANK OF JAPAN INC 280131 1.25 GB	0.0380%	US25159MBB28
ABU DHABI EMIRATE OF 160450 3.875 GB	0.0379%	XS2125308242
PHILIPPINES REPUBLIC OF THE GOVERNMENT 060132 1.95 GB	0.0379%	US718286CN52
INTERNATIONAL FINANCE CORP 270830 0.75 CB	0.0379%	US45950KCU25
EUROPEAN UNION 060751 0.70 GB	0.0379%	EU000A3KTGW6
WPP FINANCE 2016 200325 1.375 CB	0.0378%	XS1794084068
CNH INDUSTRIAL FINANCE EUROPE SA 190126 1.875 CB	0.0378%	XS1823623878
UNITED STATES TREASURY 150242 2.375 GB	0.0377%	US912810TF57
ASHTeAD CAPITAL INC 120831 2.45 CB	0.0376%	US045054AP84
MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 101125 1.3	0.0376%	IT0005142952
BELGIUM KINGDOM OF GOVERNMENT 220647 1.60 GB	0.0376%	BE0000338476
CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 010348 3.95 CB	0.0375%	US15189XAS71
AUSNET SERVICES HOLDINGS 210828 4.20 CB	0.0374%	AU3CB0250751
BNP PARIBAS SA 120835 2.588 CB	0.0372%	US09659T2B67
CANADA GOVERNMENT 011253 1.75 GB	0.0372%	CA135087M680
PROSUS NV 130731 3.061 CB	0.0372%	USN7163RAR41
AUSGRID FINANCE PTY LTD 300725 1.25 CB	0.0371%	XS1812905526
DUQUESNE LIGHT HOLDINGS INC 070132 2.775 CB	0.0370%	US266233AJ47
NEW SOUTH WALES TREASURY CORP 080333 2.0 GB	0.0370%	AU3SG0002082
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 251135 2	0.0370%	US052528AM81
OP YRITYSPANKKI OYJ 090630 1.625 CB	0.0368%	XS2185867673
AMERICA MOVIL SAB DE CV 100328 2.125 CB	0.0368%	XS13791122523
PUBLIC SERVICE ELECTRIC AND GAS CO 010346 3.80 CB	0.0368%	US74456QBQ82
EUROPEAN FINANCIAL STABILITY FACILITY SA 240533 1.25 CB	0.0367%	EU000A1G0D70
BRITISH TELECOMMUNICATIONS PLC 120925 0.50 CB	0.0366%	XS2051494222
FINLAND REPUBLIC OF GOVERNMENT 040742 2.625 GB	0.0366%	FI4000046545
NATIONWIDE BUILDING SOCIETY 250629 2.25 CB	0.0365%	XS1081100239
BROWN FORMAN CORP 070726 1.20 CB	0.0365%	XS1441773550
HUNGARY 220931 2.125 GB	0.0365%	XS2388586401
T MOBILE USA INC 150425 3.50 CB	0.0363%	US87264ABB08
PORTUGAL REPUBLIC OF GOVERNMENT 121035 0.90 GB	0.0362%	PTOTENOE0034
INTERCONTINENTAL EXCHANGE INC 150932 1.85 CB	0.0362%	US45866FAN42
2I RETE GAS SPA 311027 1.608 CB	0.0361%	XS1709374497
UNITED STATES TREASURY 150842 3.375 GB	0.0361%	US912810TK43
AUSTRIA REPUBLIC OF GOVERNMENT 200230 0.00 GB	0.0361%	AT0000A2CQD2
EIG PEARL HOLDINGS SARL 301146 4.387 SF	0.0361%	XS2400630187
HOST HOTELS AND RESORTS LP 150625 4.00 CB	0.0361%	US44107TAV89
AERCAP IRELAND CAPITAL DAC 140824 2.875 CB	0.0361%	US00774MAM73
NETHERLANDS GOVERNMENT 150140 0.50 GB	0.0360%	NL0013552060
FNMA FNCL 011150 1.50 MBS POOL NO MA4181	0.0360%	US31418DUF76
AUSTRIA REPUBLIC OF GOVERNMENT 230534 2.40 GB	0.0359%	AT0000A10683
SWEDISH COVERED BOND CORP 290327 0.875 CB	0.0357%	XS1586702679
METLIFE INC 010325 3.00 CB	0.0357%	US59156RBM97

DEUTSCHE TELEKOM INTERNATIONAL FIN BV 210628 4.375 CB	0.0356%	US25156PBB85
FRANCE REPUBLIC OF GOVERNMENT 250532 0.00 GB	0.0355%	FR0014007L00
SINGAPORE REPUBLIC OF GOVERNMENT 010346 2.75 GB	0.0354%	SG31A7000004
LLOYDS BANKING GROUP PLC 120927 1.50 CB	0.0354%	XS1681050610
UNITEDHEALTH GROUP INC 150541 3.05 CB	0.0354%	US91324PEE88
FRANCE REPUBLIC OF GOVERNMENT 250460 4.00 GB	0.0353%	FR0010870956
LA BANQUE POSTALE HOME LOAN SFH 230627 0.625 CB	0.0352%	FR0013262961
DZ HYP AG 220328 0.875 CB	0.0351%	DE000A2GSP56
NATWEST MARKETS PLC 180626 0.125 CB	0.0350%	XS2355599197
THERMO FISHER SCIENTIFIC INC 150432 2.375 CB	0.0350%	XS2010032451
SLOVAK REPUBLIC GOVERNMENT 191032 4.00 GB	0.0350%	SK4000021986
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150848 1.25 G	0.0349%	DE0001102432
COMMONWEALTH BANK OF AUSTRALIA 120939 3.743 CB	0.0347%	US202712BL88
ROYAL BANK OF CANADA 040526 010525 1.936 CB	0.0347%	CA780086R297
CYPRUS REPUBLIC OF GOVERNMENT 210130 0.625 GB	0.0345%	XS2105095777
UNITED STATES TREASURY 150249 3.00 GB	0.0344%	US912810SF66
PERU REPUBLIC OF GOVERNMENT 110341 3.30 GB	0.0344%	US715638DS81
GOVERNMENT OF CHILE 070541 3.10 GB	0.0343%	US168863DS48
ALBETA PROVINCE OF 010627 2.55 GB	0.0341%	CA013051DW44
UNITED AIRLINES PASS THROUGH TRUST 2020 1 151027 5.875 S	0.0338%	US90931GAA76
MITSUBISHI UFJ FINANCIAL GROUP INC 070329 3.741 CB	0.0337%	US606822BH67
CZECH REPUBLIC GOVERNMENT 240440 1.50 GB	0.0337%	CZ0001005920
PANAMA REPUBLIC OF GOVERNMENT 010456 4.50 GB	0.0336%	US698299BM53
SIEMENS FINANCIERING SMAATSCHAPPIJ NV 280231 1.25 CB	0.0335%	XS1955187858
HSBC BANK CANADA 200526 1.782 CB	0.0335%	CA40427HTM56
FNMA FNCL 011051 2.00 MBS POOL NO MA4437	0.0335%	US31418D4X74
FMCC FNCL 011151 2.0 MBS POOL NO RA6216	0.0334%	US3133KM3Z69
MANITOBA PROVINCE OF 020629 2.75 GB	0.0334%	CA563469UT06
BANK OF NOVA SCOTIA 080327 2.95 CB	0.0334%	CA06415GDE76
JAPAN GOVERNMENT OF 201244 1.50 GB	0.0333%	JP1300451EC6
BNG BANK NV 310828 0.0 GB	0.0333%	XS2381566616
CPI PROPERTY GROUP SA 120526 2.75 CB	0.0332%	XS2171875839
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221071	0.0331%	GB00BFMCM652
NETHERLAND KINGDOM OF THE GOVERNMENT 150127 0.00 GE	0.0331%	NL0015031501
SAUDI ARABIA KINGDOM OF GOVERNMENT 210155 3.75 GB	0.0331%	XS2109770151
TOYOTA CREDIT CANADA INC 230226 1.18 CB	0.0330%	CA892329BM41
NETHERLANDS KINGDOM OF THE GOVERNMENT 150731 0.00 G	0.0330%	NL00150006U0
EUROPEAN FINANCIAL STABILITY FACILITY SA 200150 0.70 GB	0.0330%	EU000A1G0EG5
ANHEUSER BUSCH COMPANIES LLC 010246 4.90 CB	0.0329%	US03522AAI97
METLIFE INC 131143 4.875 CB	0.0327%	US59156R8G20
PRICOA GLOBAL FUNDING I 010926 1.20 CB	0.0327%	US74153WCP23
MCDONALDS CORP 091245 4.875 CB	0.0326%	US58013MFA71
GNMA GNMA2 SIN 200653 MBS POOL NO MA8948	0.0325%	US36179X5H58
ROGERS COMMUNICATIONS INC 010529 3.25 CB	0.0324%	CA775109BJ98
ILLINOIS TOOL WORKS INC 050631 1.0 CB	0.0323%	XS1843434793
SWEDEN KINGDOM OF GOVERNMENT 010632 2.25 GB	0.0321%	SE0004517290
SPAIN KINGDOM OF GOVERNMENT 311048 2.70 GB	0.0321%	ES0000012B47
ASSICURAZIONI GENERALI SPA 140731 2.429 CB	0.0320%	XS2201857534
VERIZON COMMUNICATIONS INC 030941 2.85 CB	0.0320%	US92343VGL27
INTACT FINANCIAL CORP 180528 2.179 CB	0.0319%	CA45823TAF36
NEWMONT MINING CORP 150342 4.875 CB	0.0318%	US651639AP18
JOHNSON AND JOHNSON 010940 2.10 CB	0.0316%	US478160CR35
GUARDIAN LIFE GLOBAL FUNDING 191127 1.25 CB	0.0316%	US40139LBA08
CANADA GOVERNMENT 010632 2.00 GB	0.0313%	CA135087N597
KOREA REPUBLIC OF GOVERNMENT 100350 1.50 GB	0.0312%	KR103502GA34
BANK OF NOVA SCOTIA 011127 1.40 CB	0.0311%	CA06415E4E25
FNMA FNCL 010237 1.50 MBS POOL NO MA4566	0.0311%	US31418ECC21
KONINKLIJKE KPN NV 181126 5.00 CB	0.0310%	XS0707430947
NOVA SCOTIA PROVINCE OF 010930 2.00 GB	0.0308%	CA669827GC54
TRUIST FINANCIAL CORP 070629 1.887 CB	0.0306%	US89788MAE21
KRAFT HEINZ FOODS CO 150745 5.20 CB	0.0306%	US50077LAM81
TELEFONICA EUROPE BV 140233 5.875 CB	0.0305%	XS0162869076
LANDWIRTSCHAFTLICHE RENTENBANK 120428 3.25 GB	0.0305%	AU3CB0246999
CANADA GOVERNMENT 011251 2.00 GB	0.0303%	CA135087H722
AT AND T INC 150955 3.55 CB	0.0302%	US00206RLJ94
New Zealand Government Bond - maturing 15 May 2032	0.0301%	NZGOVDT532C8
HYDRO QUEBEC 150260 2.10 GB	0.0300%	CA448814JC89
EAST JAPAN RAILWAY CO 081231 4.75 CORP	0.0300%	XS0276809927
UNIBAIL RODAMCO SE 280436 2.00 CB	0.0300%	XS1401197253
BANK NEDERLANDSE GEMEENTEN NV 170728 3.30 GB	0.0300%	AU3CB0249928
GNMA G2SF 200153 5.5 MBS POOL NO MA8570	0.0300%	US36179XQX74
ROMANIA GOVERNMENT 140231 3.0 GB	0.0300%	XS2201851172

JAPAN GOVERNMENT OF 200636 0.20 GB	0.0299%	JP1201571G68
NOTTING HILL GENESIS 030636 2.00 CB	0.0298%	XS2346329571
CONSOLIDATED EDISON CO OF NEW YORK INC 150344 4.45 CB	0.0297%	US209111FD03
QUEBEC PROVINCE OF 011248 3.50 GB	0.0297%	CA74814ZEW91
FNMA FNCL 011051 2.50 MBS POOL NO CB1871	0.0297%	US3140QMCH57
TELEFONICA EMISIONES SAU 080347 5.213 CB	0.0296%	US87938WAU71
MEXICO UNITED MEXICAN STATES GOVERNMENT 240561 3.771	0.0296%	US91087BAN01
SEVERN TRENT UTILITIES FINANCE PLC 160126 3.625 CB	0.0295%	XS0875301912
CANADA HOUSING TRUST NO 1 151231 1.60 CB	0.0295%	CA13509PHW64
PERU REPUBLIC OF GOVERNMENT 120834 5.40 GB	0.0292%	PEP01000C5G4
MERCK AND CO INC 070349 4.0 CB	0.0292%	US58933YAW57
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151028 0.00 TB/	0.0291%	US01F0404A20
NEW SOUTH WALES TREASURY CORP 200230 3.00 GB	0.0291%	AU3SG0001571
WELLCOME TRUST FINANCE PLC 250736 4.625 CB	0.0291%	XS0261559594
INTERCONTINENTAL HOTELS GROUP PLC 140825 3.75 CB	0.0290%	XS1275957121
SKY LTD 261129 4.00 CB	0.0290%	XS1141970175
ACTIVISION BLIZZARD INC 150930 1.35 CB	0.0289%	US00507VAP40
BANK OF MONTREAL 181224 1.50 CB	0.0289%	XS2053390600
CALIFORNIA STATE BOND 011039 7.3 GB	0.0289%	US13063A7D02
DONG ENERGY AS 120132 4.875 CB	0.0289%	XS0730243150
VOLKSWAGEN INTERNATIONAL FINANCE NV 161126 3.375 CB	0.0287%	XS1910948089
TREASURY CORPORATION OF VICTORIA 100931 1.50 GB	0.0286%	AU3SG0002314
QUEBEC PROVINCE OF 011245 3.50 GB	0.0284%	CA74814ZER07
HYDRO ONE INC 250649 3.63 CB	0.0283%	CA44810ZBX74
PERNOD RICARD INTERNATIONAL FINANCE LLC 010431 1.625 CB	0.0282%	US71427QAB41
AFRICAN DEVELOPMENT BANK 180625 1.125 GB	0.0282%	XS2434390600
FMCC FNCL 010453 5.00 MBS POOL NO RA8791	0.0281%	US3133KQXU56
INTER-AMERICAN DEVELOPMENT BANK 151225 1.25 GB	0.0280%	XS1991124063
RABOBANK NEDERLAND 230529 4.625 CB	0.0279%	XS1069886841
EUROPEAN INVESTMENT BANK 160130 0.05 GB	0.0278%	XS2102495673
FMCC FNCL 011252 4.5 MBS POOL NO SD7557	0.0278%	US3132DVME29
EUROPEAN INVESTMENT BANK 080637 3.875 CB	0.0276%	XS0740808802
ITALGAS SPA 160233 0.50 CB	0.0275%	XS2299002423
PROGRAMA CEDULAS TDA FTA 100431 4.25 CB	0.0275%	ES0371622020
CITIGROUP INC 231026 1.75 CB	0.0274%	XS2031277077
CREDIT SUISSE AG LONDON BRANCH 151225 1.125 CB	0.0274%	XS2345981802
SASKATCHEWAN PROVINCE OF 020650 3.10 GB	0.0274%	CA803854KH05
LATVIA REPUBLIC OF GOVERNMENT 170331 0.00 GB	0.0272%	XS2317123052
INTERNATIONAL FINANCE CORPORATION IFC LTD 151225 0.25 C	0.0272%	XS2243329807
BADEN WUERTTEMBERG STATE OF 020930 0.01 GB	0.0271%	DE000A14JZP2
JAPAN GOVERNMENT 201238 0.50 GB	0.0270%	JP1201671K12
FIAT CHRYSLER AUTOMOBILES NV 050126 3.875 CB	0.0268%	XS2178833773
EUROPEAN UNION 020546 0.45 GB	0.0268%	EU000A3KNYG5
LANDWIRTSCHAFTLICHE RENTENBANK 151226 0.875 GB	0.0267%	XS2035406987
BPCE SA 231226 1.375 CB	0.0267%	FR0013487543
MXN BNP PARIBAS A/C	0.0267%	-
COOPERATIEVE RABOBANK UA 140725 4.125 CB	0.0265%	XS0525602339
CPUK FINANCE LIMITED ADDITIONAL 1202B 280247 3.69 CB	0.0265%	XS1901211190
INTESA SANPAOLO SPA 240125 3.375 CB	0.0265%	IT0004889421
TESCO PROPERTY FINANCE 5 PLC 131041 5.6611 SF	0.0265%	XS0735866583
KOMMUNALBANKEN AS 151226 0.625 GB	0.0264%	XS2325602402
ORANGE SA 150132 3.25 CB	0.0264%	FR0013396538
LONDON POWER NETWORKS PLC 010329 2.625 CB	0.0263%	XS1957456509
BUPA FINANCE PLC 140627 1.75 CB	0.0263%	XS2183141717
QUEENSLAND TREASURY CORP 090333 4.50 CB	0.0263%	AU3CB0297547
AVIVA PLC 120949 4.375 CB	0.0263%	XS1488459485
INVESTITIONSBANK BERLIN 041027 2.75 CB	0.0263%	DE000A289KN1
LEASEPLAN CORPORATION NV 090425 3.50 CB	0.0263%	XS2155365641
BNG BANK NV 211226 0.50 GB	0.0262%	XS2307879721
NATIONAL AUSTRALIA BANK 101123 0.625 CB	0.0262%	XS1517196272
ORACLE CORP 091152 6.9 CB	0.0261%	US68389XCK90
ORSTED AS 010330 3.75 CB	0.0261%	XS2591029876
AMERICAN HONDA FINANCE CORP 181024 1.95 CB	0.0261%	XS2159791990
EUROPEAN INVESTMENT BANK 141226 0.125 GB	0.0260%	XS2281370903
CNP ASSURANCES SA 050645 4.25 CB	0.0260%	FR0011949403
LA POSTE SA 120630 3.75 GB	0.0259%	FR001400IIR9
ITALY REPUBLIC OF GOVERNMENT 010946 3.25 GB	0.0259%	IT0005083057
BANCO BILBAO VIZCAYA ARGENTARIA SA 100227 3.50 CB	0.0259%	XS1562614831
NORDIC INVESTMENT BANK 151226 0.125 GB	0.0259%	XS2284257701
NATWEST GROUP PLC 281131 2.105 CB	0.0259%	XS2346516250
AKZO NOBEL NV 071124 1.75 CB	0.0259%	XS1134519120
AUSTRALIA PACIFIC AIRPORTS MELBOURNE PTY LTD 151024 1.7	0.0259%	XS1121229402

ONTARIO PROVINCE OF 151226 0.25 GB	0.0259%	XS2283226798
TREASURY CORP VICTORIA 201130 1.50 GB	0.0258%	AU0000078552
ACEA SPA 240131 3.875 CB	0.0258%	XS2579284469
IMERYS SA 101224 2.00 CB	0.0258%	FR0012370872
BNP PARIBAS HOME LOAN SFH SA 310130 3.00 CB	0.0258%	FR001400FIG8
UNITED STATES TREASURY 150547 3.00 GB	0.0257%	US912810RX81
ASIAN DEVELOPMENT BANK 071227 0.75 CB	0.0257%	XS2332979769
CITIGROUP INC 280125 1.75 CB	0.0256%	XS1173792059
SANTANDER ISSUANCES SAU 190127 3.125 CB	0.0256%	XS1548444816
AURIZON NETWORK PTY LTD 180924 2.00 CB	0.0256%	XS1111428402
SMURFIT KAPPA ACQUISITIONS UNLIMITED CO 150126 2.875 CB	0.0255%	XS1849518276
ARKEMA SA 200125 1.50 CB	0.0255%	FR0012452191
ENEL FINANCE INTERNATIONAL NV 201027 1.00 CB	0.0255%	XS2244418609
CAISSE DES DEPOTS ET CONSIGNATIONS 250533 3.125 GB	0.0255%	FR001400FTZ5
EUROPEAN FINANCIAL STABILITY FACILITY SA 160233 2.875 CB	0.0254%	EU000A2SCAG3
BAYER AG 060724 0.375 CB	0.0254%	XS2199265617
LEGAL AND GENERAL GROUP PLC 261149 3.75 CB	0.0254%	XS2083961370
CAIXABANK SA 011024 0.625 CB	0.0254%	XS2055758804
SAP SE 101224 0.75 CB	0.0254%	DE000A2TSTE8
TELIA COMPANY AB 070927 3.00 CB	0.0254%	XS0826189028
COLOMBIA REPUBLIC OF GOVERNMENT 261050 7.25 GB	0.0254%	COL17CT03722
SKANDINAVISKA ENSKILDA BANKEN AB 010724 0.05 CB	0.0253%	XS2020568734
IRELAND REPUBLIC OF GOVERNMENT 150537 1.70 GB	0.0253%	IE00BV8C9B83
ROMANIA GOVERNMENT 260226 2.75 GB	0.0253%	XS2178857285
ANNINGTON FUNDING PLC 120729 3.184 CB	0.0253%	XS1645518652
BANCO BILBAO VIZCAYA ARGENTARIA SA 021024 0.375 CB	0.0253%	XS2058729653
BANCO BPM SPA 230125 1.00 CB	0.0252%	IT0005321663
DEUTSCHE BANK AG 191125 1.00 CB	0.0252%	DE000DL19VR6
SANOFI SA 010425 1.00 CB	0.0252%	FR0013505104
MAPFRE SA 190526 1.625 CB	0.0252%	ES0224244071
WENDEL SA 090227 2.50 CB	0.0252%	FR0012516417
SPAIN KINGDOM OF GOVERNMENT 300766 3.45 GB	0.0252%	ES00000128E2
TESCO CORPORATE TREASURY SERVICES PLC 270430 2.75 CB	0.0252%	XS2163089563
FIDELITY NATIONAL INFORMATION SERVICES INC 031229 2.25 CB	0.0252%	XS2085657299
BANCO DE SABADELL SA 071125 0.625 CB	0.0251%	XS2076079594
CREDIT AGRICOLE ITALIA SPA 300924 0.25 CB	0.0251%	IT0005216624
BANK OF AMERICA CORP 020629 1.667 CB	0.0251%	XS2348234936
BANK OF IRELAND GROUP PLC 251125 1 CB	0.0251%	XS2082969655
HYPO VORARLBERG BANK AG 110225 0.75 CB	0.0251%	XS1188081936
AMERICAN HONDA FINANCE CORP 101023 3.625 CB	0.0251%	US02665WCQ24
CARREFOUR SA 030625 1.25 CB	0.0251%	XS1179916017
TELEPERFORMANCE SE 020725 1.875 CB	0.0251%	FR0013346822
SPAREBANK 1 BOLIGKREDITT AS 300125 0.50 CB	0.0250%	XS1760129608
BERRY GLOBAL INC 150125 1.00 CB	0.0250%	XS2093880735
NYKREDIT REALKREDIT A/S 170125 0.625 CB	0.0250%	DK0009522062
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE 150133 5.8	0.0249%	US637432PA73
SCOR SE 080646 3.00 CB	0.0249%	FR0013067196
SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTH 240532 1	0.0249%	AU3SG0002058
MALAYSIA GOVERNMENT 150650 4.065 GB	0.0249%	MYBMZ2000016
ONTARIO PROVINCE OF 021250 2.65 GB	0.0249%	CA68333ZAG24
TELEKOM FINANZMANAGEMENT GMBH 071226 1.50 CB	0.0249%	XS1405762805
ALLY FINANCIAL INC 010525 5.80 CB	0.0248%	US02005NBJ81
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 14043:	0.0248%	NZLGFDT009C0
GATWICK FUNDING LTD 150430 2.50 CB	0.0248%	XS2332199830
PENSKE TRUCK LEASING CO LP 151127 5.875 CB	0.0248%	US709599BR43
CAPGEMINI SE 230625 0.625 CB	0.0248%	FR0013519048
JOHNSON CONTROLS INTERNATIONAL PLC 150136 6.00 CB	0.0248%	US478375AH14
SR BOLIGKREDITT AS 171025 0.75 CB	0.0247%	XS1894534343
PPG INDUSTRIES INC 031125 0.875 CB	0.0247%	XS1405769487
BNZ INTERNATIONAL FUNDING LTD 030725 0.625 CB	0.0247%	XS1850289171
RCI BANQUE SA 100426 1.75 CB	0.0246%	FR0013412707
DEUTSCHE HYPOTHEKENBANK AG 200625 0.375 CB	0.0246%	DE000DHY4861
ICADE SA 171125 1.125 CB	0.0246%	FR0013218393
RAIFFEISEN BANK INTERNATIONAL AG 220125 0.25 CB	0.0246%	XS2106056653
MORGAN STANLEY 241125 5.00 CB	0.0246%	US6174467X10
AMERISOURCEBERGEN CORP 150524 3.4 CB	0.0246%	US03073EAL92
KERING SA 100526 1.25 CB	0.0246%	FR0013165677
AMERIPRISE FINANCIAL INC 151024 3.70 CB	0.0246%	US03076CAG15
BERTELSMANN SE & CO KGAA 010428 2.00 CB	0.0246%	XS2149280948
ELM BV 291249 2.60 CB	0.0246%	XS1209031019
GLP CAPITAL LP 150426 5.375 CB	0.0245%	US361841AH26
ANHEUSER BUSCH INBEV NV 020432 2.875 CB	0.0245%	BE6320935271

NXP BV 010326 3.35 CB	0.0245%	US62947QBB32
INTERNATIONAL BANK FOR RECONSTRUCTION AN DEVE 21122€	0.0245%	XS2122575678
TRATON FINANCE LUXEMBOURG SA 240325 0.125 CB	0.0245%	DE000A3KNP88
NESTLE HOLDINGS INC 140941 2.50 CB	0.0245%	US641062AY06
GOLDMAN SACHS GROUP INC 120231 3.0 CB	0.0245%	XS1362373224
VERIZON COMMUNICATIONS INC 080431 2.50 CB	0.0244%	XS1979281158
MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 150126 0.8	0.0244%	XS2090859252
COMMERZBANK AG 040326 1.00 CB	0.0244%	DE000CZ40NS9
PENTAIR FINANCE SARL 150732 5.90 CB	0.0244%	US709629AS88
PENSKE TRUCK LEASING CO LP 010724 3.45 CB	0.0244%	US709599BF05
BRAMBLES FINANCE LTD 041027 1.5 CB	0.0244%	XS1577950667
VODAFONE GROUP PLC 300525 4.125 CB	0.0244%	US92857WBJ80
CARREFOUR BANQUE SA 140625 0.107 CB	0.0244%	FR0014003281
GROUPAMA ASSURANCES MUTUELLES 240928 3.375 CB	0.0244%	FR0013365640
CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 190126 0.50 CB	0.0244%	FR0013310026
ASIAN INFRASTRUCTURE INVESTMENT BANK 160524 2.25 CB	0.0243%	US04522KAA43
CONSOLIDATED EDISON COMPANY OF NEW YORK INC 150661 3	0.0243%	US209111GB38
LONDON STOCK EXCHANGE GROUP PLC 061227 1.75 CB	0.0243%	XS1918000107
ITY REPUBLIC OF GOVERNMENT 010367 2.80 GB	0.0243%	IT0005217390
MERCIALYS SA 270226 1.8 CB	0.0243%	FR0013320249
ORACLE CORP 010460 3.85 CB	0.0243%	US68389XBY04
SWEDBANK HYPOTEK AB 050226 0.50 CB	0.0243%	XS1946788194
BERLIN HYP AG 050226 1.00 CB	0.0243%	DE000BHY0BP6
UK TREASURY BOND 070632 4.25 GB	0.0243%	GB0004893086
NORTHERN TRUST CORP 301025 3.95 CB	0.0243%	US665859AP94
NRW BANK 110526 0.50 CB	0.0242%	DE000NWB0584
BOUYGUES SA 070627 1.375 CB	0.0242%	FR0013222494
MADRID COMMUNITY OF 300428 1.773 GB	0.0242%	ES0000101875
AIR LEASE CORP 150224 0.70 CB	0.0242%	US00914AAL61
HEALTH CARE REIT INC 010625 4.00 CB	0.0242%	US42217KBF21
UNITED PARCEL SERVICE INC 010430 4.45 CB	0.0242%	US911312BY18
SCHNEIDER ELECTRIC SE 210627 1.375 CB	0.0241%	FR0013344215
KEURIG DR PEPPER INC 250528 4.597 CB	0.0241%	US49271VAF76
UNITED PARCEL SERVICE INC 010440 5.20 CB	0.0241%	US911312BV78
ABN AMRO BANK NV 150426 0.50 CB	0.0241%	XS1982037696
SPAREBANKEN VEST BOLIGKREDITT AS 241125 0.01 CB	0.0241%	XS2237321190
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150850 0.00 G	0.0241%	DE0001030724
KBC GROEP NV 100926 0.125 CB	0.0241%	BE0002728096
CVS HEALTH CORP 150824 2.625 CB	0.0241%	US126650DE72
JAB HOLDINGS BV 180528 2.00 CB	0.0241%	DE000A19HCX8
ECOLAB INC 240330 4.80 CB	0.0240%	US278865BE90
ATHENE GLOBAL FUNDING 160424 1.00 CB	0.0240%	US04685A2W05
APRR SA 030129 1.875 CB	0.0240%	FR001400AOL7
MUENCHENER RUECKVERSICHERUNGS GESELLSCHAFT 260549 €	0.0240%	XS1843448314
BPCE SA 150126 0.25 CB	0.0240%	FR0013476199
ROYAL SCHIPHOL GROUP NV 060429 2.00 CB	0.0240%	XS2153459123
RECKITT BENCKISER TREASURY SERVICES NEDERLA 190526 0.37€	0.0239%	XS2177013252
CLEARSTREAM BANKING AG 011225 0.00 CB	0.0239%	XS2264712436
DH EUROPE FINANCE II SARL 151124 2.20 CB	0.0239%	US23291KAG04
AIR LIQUIDE FINANCE SA 130628 1.25 CB	0.0239%	FR0013182847
JYSKE REALKREDIT A/S 011026 0.50 CB	0.0239%	XS1514010310
CREDIT MUTUEL ARKEA SA 110331 3.375 CB	0.0239%	FR0013407418
BANKINTER SA 080726 0.875 CB	0.0239%	ES0213679HN2
STATE OF ILLINOIS 010633 5.10 MUNICIPAL	0.0238%	US452151LF83
INVESTITIONSBANK SCHLESWIG HOLSTEIN 150526 0.01 GB	0.0238%	DE000A2TR125
URUGUAY ORIENTAL REPUBLIC OF (GOVERNMENT 230131 4.37	0.0238%	US917288BK78
INTERPUBLIC GROUP OF COMPANIES INC 011028 4.65 CB	0.0238%	US460690BP43
POLAND REPUBLIC OF GOVERNMENT 060426 3.25 GB	0.0238%	US731011AU68
VINCI SA 180129 1.625 CB	0.0238%	FR0013397452
BROADCOM INC 150429 4.75 CB	0.0238%	US11135FBA84
BANCO DE SABADELL SA 260427 1.00 CB	0.0238%	ES0413860596
HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 240428 1.75 C	0.0238%	XS1810653540
CAPITAL ONE FINANCIAL CORP 050225 3.20 CB	0.0238%	US14040HBG92
BANCA MONTE DEI PASCHI DI SIENA SPA 081026 0.875 CB	0.0238%	IT0005386922
ING GROEP NV 110128 1.375 CB	0.0238%	XS1730885073
AMERICAN HONDA FINANCE CORP 120724 0.55 CB	0.0237%	US02665WDS70
COMMERZBANK AG 280228 1.875 CB	0.0237%	DE000CZ40MM4
GENERAL MILLS INC 170428 4.20 CB	0.0237%	US370334CG79
APRR SA 180128 1.25 CB	0.0237%	FR0013397288
NORTH RHINE WESTPHALIA STATE OF 160425 2.25 GB	0.0237%	XS1227684062
GILEA SCIENCE INC 010326 3.65 CB	0.0237%	US375558BF95
AFRICAN DEVELOPMENT BANK 071026 0.125 GB	0.0237%	XS1501560848

ASTM SPA 080228 1.625 CB	0.0237%	XS1765875718
SANTANDER CONSUMER FINANCE SA 230226 0.00 CB	0.0237%	XS2305600723
WHIRLPOOL CORP 260229 4.75 CB	0.0237%	US963320AW61
WALMART INC 260628 3.70 CB	0.0237%	US931142EE96
RIO TINTO FIN USA 021140 5.2 CB	0.0237%	US767201AL06
MIZUHO FINANCIAL GROUP INC 130426 0.184 CB	0.0236%	XS2329143510
CLOVERIE PLC 151228 1.50 CB	0.0236%	XS1890836296
DEUTSCHE BANK AG 240632 4.00 CB	0.0236%	DE000DL19WN3
LOWES COMPANIES INC 150925 3.375 CB	0.0236%	US548661DH71
FLEX LTD 010226 3.75 CB	0.0236%	US33938XAC92
COMPAGNIE DE FINANCEMENT FONCIER SA 150726 0.01 CB	0.0236%	FR0014004165
Nordic Investment Bank - maturing 25 Sep 2026	0.0236%	XS2055786763
CANADIAN IMPERIAL BANK OF COMMERCE 280125 2.25 CB	0.0236%	US13607GLZ53
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220768	0.0236%	GB00BBJNQY21
VOLVO TREASURY AB 180526 0.00 CB	0.0236%	XS2342706996
MERCK KGAA 090980 1.625 CB	0.0235%	XS2218405772
GOLDMAN SACHS GROUP INC 161230 1.875 CB	0.0235%	XS2355059911
REGION ILE DE FRANCE 140329 1.375 GB	0.0235%	FR0013242336
NIBC BANK NV 190327 0.50 CB	0.0235%	XS1964577396
NEDERLANDSE WATERSCHAPSBANK NV 161126 0.00 GB	0.0235%	XS2079798562
KBC BANK NV 241027 0.75 CB	0.0235%	BE0002500750
TOYOTA MOTOR CREDIT CORP 130225 1.80 CB	0.0235%	US89236TGT60
COMPASS GROUP FINANCE NETHERLANDS BV 050928 1.50 CB	0.0235%	XS1876069185
SANOFI SA 190628 3.625 CB	0.0235%	US801060AD60
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 151127 1.625 CB	0.0235%	XS1717355561
MORGAN STANLEY 210434 5.25 CB	0.0235%	US61747YFE05
PFIZER INVESTMENT ENTERPRISES PTE LTD 190553 5.30 CB	0.0235%	US716973AG71
DANONE SA 031128 1.208 CB	0.0235%	FR0013216926
DASSAULT SYSTEMES SE 160926 0.125 CB	0.0235%	FR0013444544
DOLLAR GENERAL CORP 010528 4.125 CB	0.0234%	US256677AF29
SWEDBANK AB 200527 0.30 CB	0.0234%	XS2343563214
CHEVRON PHILLIPS CHEMICAL COMPANY LLC 011226 3.40 CB	0.0234%	US166754AP65
ERSTE GROUP BANK AG 130527 0.875 CB	0.0234%	AT0000A2GH08
GOVERNMENT NATIONAL MORT ASSOC 151046 0.00 TBA	0.0234%	US21H0506A54
AVOLON HOLDINGS FUNDING LTD 150225 2.875 CB	0.0234%	US05401AAH41
CREDIT MUTUEL CIC HOME LOAN SFH SA 150927 0.75 CB	0.0234%	FR0013282142
BANK OF NOVA SCOTIA 040926 0.125 CB	0.0234%	XS2049707180
LA BANQUE POSTALE SA 090228 1.00 GB	0.0234%	FR00140087C4
DOLLAR TREE INC 150528 4.20 CB	0.0233%	US256746AH16
VERIZON COMMUNICATION 220328 2.1 CB	0.0233%	US92343VGH15
ENEL SPA 101226 2.25 CB	0.0233%	XS2228373671
DE VOLKSBANK NV 220626 0.25 CB	0.0233%	XS2356091269
BMW US CAPITAL LLC 090430 4.15 CB	0.0233%	US05565EBL83
EUROPEAN FINANCIAL STABILITY FACILITY SA 290744 2.35 CB	0.0233%	EU000A1G0DB8
VERIZON COMMUNICATIONS 170827 4.50 CB	0.0233%	AU3CB0246239
LEGRAND SA 060732 1.875 CB	0.0233%	FR0013266848
HEINEKEN NV 031029 1.50 CB	0.0233%	XS1691781865
ARES CAPITAL CORP 150126 3.875 CB	0.0233%	US04010LAZ67
BELFIUS BANQUE SA 280826 0.00 CB	0.0233%	BE6315719490
NUVEEN LLC 011128 4.00 CB	0.0233%	US67080LAA35
SANOFI SA 010430 1.50 CB	0.0233%	FR0013505112
SHERWIN WILLIAMS CO 010627 3.45 CB	0.0233%	US824348AW63
ABN AMRO BANK NV 150127 0.60 CB	0.0233%	XS2102283061
EASYJET FINCO BV 030328 1.875 CB	0.0232%	XS2306601746
NETAPP INC 220625 1.875 CB	0.0232%	US64110DAL82
SODEXO SA 170728 1.00 CB	0.0232%	XS2203996132
JAPAN GOVERNMENT 200642 0.90 GB	0.0232%	JP1201811N77
SUEZ SA 030429 1.5 CB	0.0232%	FR0013248523
AMGEN INC 020353 5.65 CB	0.0232%	US031162DT45
YALE UNIVERSITY 150425 0.873 CB	0.0231%	US98459LAA17
BANK OF NEW YORK MELLON CORP 070228 3.442 CB	0.0231%	US06406RAB33
VMWARE INC 210827 3.90 CB	0.0231%	US928563AC98
LANXESS AG 220328 1.75 CB	0.0231%	XS2459163619
PAYPAL HOLDINGS INC 011026 2.65 CB	0.0231%	US70450YAD58
VIVENDI SA 111228 1.125 CB	0.0231%	FR0013424876
SES SA 041127 0.875 CB	0.0231%	XS2075811781
BANK OF AMERICA CORP 270433 2.824 CB	0.0231%	XS2462323853
BANK OF NOVA SCOTIA 140127 0.01 CB	0.0231%	XS2101325111
DOW CHEMICAL CO 150327 0.50 CB	0.0231%	XS2122485845
AMERICAN EXPRESS CO 030527 3.30 CB	0.0231%	US025816CP26
AT AND T INC 010643 4.25 CB	0.0230%	XS0932036154
UNILEVER CAPITAL CORP 220328 3.5 CB	0.0230%	US904764BC04

AT AND T INC 150953 3.50 CB	0.0230%	US00206RKJ04
LAZARD GROUP LLC 190928 4.5 CB	0.0230%	US52107QAJ40
UNITED UTILITIES WATER FINANCE PLC 281029 0.875 CB	0.0229%	XS2291328735
WASTE MANAGEMENT INC 150432 4.15 CB	0.0229%	US94106LBS79
CISCO SYSTEMS INC 200926 2.50 CB	0.0229%	US17275RBL50
NAV CANADA 290530 2.063 CB	0.0229%	CA628957AG70
GRAND CITY PROPERTIES SA 030826 1.375 CB	0.0229%	XS1654229373
ORACLE CORP 150726 2.65 CB	0.0229%	US68389XBM65
INFINEON TECHNOLOGIES AG 240629 1.625 CB	0.0229%	XS2194283839
TORONTO DOMINION BANK 150931 3.625 CB	0.0229%	US891160MJ94
INFORMA PLC 220428 1.25 CB	0.0229%	XS2068065163
SANOFI SA 210329 0.875 CB	0.0229%	FR0013409844
AUSTRIA REPUBLIC OF GOVERNMENT 200247 1.50 GB	0.0228%	AT0000A1K9F1
COFIROUTE SA 090928 0.75 CB	0.0228%	FR0013201134
SUMITOMO MITSUI FINANCIAL GROUP INC 140726 2.632 CB	0.0228%	US86562MAF77
AUTOZONE INC 150430 4.0 CB	0.0227%	US053332AZ56
EXPEDIA INC 150228 3.8 CB	0.0227%	US30212PAP09
TECHNIP ENERGIES NV 280528 1.125 CB	0.0227%	XS2347284742
UNITEDHEALTH GROUP INC 150463 5.20 CB	0.0227%	US91324PEX69
RED ELECTRICA FINANCIACIONES SAU 240728 0.375 CB	0.0226%	XS2103013210
FMCC FNCL 011151 3.00 MBS POOL NO SD8179	0.0226%	US3132DWCQ42
AXA BANK EUROPE SCF SA 060329 0.75 CB	0.0226%	FR0013406154
BOOKING HOLDINGS INC 080328 0.50 CB	0.0226%	XS2308322002
FNMA FNCL 011252 5.00 MBS POOL NO FS3416	0.0225%	US3140XJYN75
SOCIETE GENERALE SA 220329 1.75 CB	0.0225%	FR0013410818
DEXIA CREDIT LOCAL SA 210128 0.00 CB	0.0225%	XS2289130226
TORONTO DOMINION BANK 080632 4.456 CB	0.0225%	US89115A2E11
WPC EUROBOND BV 150428 1.35 CB	0.0225%	XS2052968596
TOYOTA MOTOR CREDIT CORP 051127 0.125 CB	0.0224%	XS2338955805
BECTON DICKINSON AND CO 220832 4.298 CB	0.0224%	US075887CP25
CAPITAL ONE FINANCIAL CORP 310128 3.80 CB	0.0224%	US14040HBW43
BAXALTA INC 230645 5.25 CB	0.0224%	US07177MAN39
FMCC FNCL 010853 6.00 MBS POOL NO SD3603	0.0224%	US3132E0AC68
NRW BANK 090326 0.875 GB	0.0224%	XS2311370337
CREDIT AGRICOLE PUBLIC SECTOR SCF SA 290329 0.625 CB	0.0224%	FR0013411600
GREATER TORONTO AIRPORTS AUTHORITY 010637 3.26 CB	0.0224%	CA39191ZBB46
PINE STREET TRUST I 150229 4.572 CB	0.0223%	US722844AA56
CITIGROUP INC 260341 5.316 CB	0.0223%	US172967MM08
FINNVERA OYJ 090429 0.375 GB	0.0223%	XS1979447064
TRITON CONTAINER INTERNATIONAL LTD 150426 2.05 CB	0.0223%	US89680YAA38
INTERNATIONAL DEVELOPMENT ASSOCIATION 280426 0.875 CF	0.0223%	US45939EAD22
CHARTER COMMUNICATIONS OPERATING LLC 231045 6.484 CB	0.0222%	US161175BA14
MERCK AND CO INC 240226 0.75 CB	0.0222%	US58933YAY14
EBAY INC 100526 1.40 CB	0.0222%	US278642AX15
LINDE PLC 310331 1.375 CB	0.0222%	XS2463961248
MONONGAHELA POWER CO 151243 5.40 CB	0.0222%	US610202BP77
CANADA GOVERNMENT 190526 0.75 GB	0.0222%	US427028AB18
OESTERREICHISCHE KONTROLLBANK AG 020226 0.50 GB	0.0222%	US676167CC18
PPG INDUSTRIES INC 150326 1.20 CB	0.0222%	US693506BU04
ORACLE CORP 150740 5.375 CB	0.0222%	US68389XAM74
ROYAL BANK OF CANADA 270426 1.20 CB	0.0221%	US78016EZQ33
CREDIT AGRICOLE HOME LOAN SFH SA 030232 1.375 CB	0.0221%	FR0013234986
ABBVIE INC 140536 4.30 CB	0.0221%	US00287YAV11
HYUNDAI CAPITAL AMERICA 150626 1.50 CB	0.0220%	US44891ABW62
FISERV INC 010730 1.625 CB	0.0220%	XS1843434108
CROATIA REPUBLIC OF GOVERNMENT 170631 1.50 GB	0.0220%	XS2190201983
US BANCORP 010234 4.839 CB	0.0219%	US91159HJL50
URUGUAY ORIENTAL REPUBLIC OF GOVERNMENT 200455 4.975	0.0219%	US760942BD38
GEORGIA PACIFIC LLC 150526 0.95 CB	0.0219%	US37331NAN12
UNITED STATES TREASURY 150542 3.25 GB	0.0219%	US912810TH14
BANCO SANTANDER SA 240629 0.625 CB	0.0219%	XS2357417257
CARLSBERG BREWERIES AS 010729 0.875 CB	0.0219%	XS2016228087
KOMMUNINVEST I SVERIGE AB 100626 0.375 GB	0.0219%	XS2351401109
SAP SE 180529 0.375 CB	0.0219%	XS2176715667
KLA CORP 150752 4.95 CB	0.0219%	US482480AM29
DNB BANK ASA 230229 0.25 CB	0.0219%	XS2306517876
SPAREBANK 1 OSTLANDET 030328 0.125 CB	0.0219%	XS2308586911
ERSTE GROUP BANK AG 170528 0.125 CB	0.0219%	AT0000A2RAA0
SCHLESWIG HOLSTEIN STATE OF 120629 0.125 LB	0.0219%	DE000SHFM691
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 290138	0.0218%	GB00BQC4R999
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150536 0.00 G	0.0218%	DE0001102549
BRISTOL MYERS SQUIBB 150626 3.20 CB	0.0217%	US110122CN68

REN FINANCE BV 160429 0.50 CB	0.0217%	XS2332186001
BROADCOM INC 150537 4.926 CB	0.0217%	US11135FBV22
CVS HEALTH CORP 150829 3.25 CB	0.0217%	US126650DG21
YORKSHIRE BUILDING SOCIETY 010728 0.50 CB	0.0217%	XS2358471246
FRESENIUS MEDICAL CARE AG CO KGAA 291129 1.25 CB	0.0217%	XS2084488209
FMCC FNCL 010553 5.50 MBS POOL NO SD8324	0.0217%	US3132DWG982
LANDESBANK BADEN WUERTTEMBERG 240729 0.125 CB	0.0216%	DE000LB2ZSM3
BPCE SA 020234 1.75 CB	0.0216%	FR0014007VJ6
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTON 15023	0.0216%	CH0589031035
COLONIAL ENTERPRISES INC 150530 3.25 CB	0.0216%	US19565CAA80
AUTOMATIC DATA PROCESSING INC 150528 1.70 CB	0.0215%	US053015AG87
SFIL SA 040629 0.05 GB	0.0215%	FR0014003S98
ELIA TRANSMISSION BELGIUM SRL 280430 0.875 CB	0.0215%	BE6321529396
VOLKSWAGEN INTERNATIONAL FINANCE NV 291299 3.50 CB	0.0215%	XS1206541366
AEROPORTS DE PARIS SA 020732 1.50 CB	0.0214%	FR0013522141
CATERPILLAR INC 090430 2.6 CB	0.0214%	US149123CH22
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 190728 0.25 CB	0.0214%	FR0014001168
EQUINIX INC 181129 3.20 CB	0.0214%	US29444UBE55
HUMANA INC 011044 4.95 CB	0.0214%	US444859BE13
SAXONY STATE OF 051129 0.01 GB	0.0214%	DE0001789303
LANDWIRTSCHAFTLICHE RENTENBANK 271129 0.00 GB	0.0214%	XS2084429963
YORKSHIRE WATER FINANCE PLC 271032 1.75 CB	0.0214%	XS2333224314
ABERTIS INFRAESTRUCTURAS SA 260332 1.875 CB	0.0213%	XS2055652056
PUBLIC STORAGE 010528 1.85 CB	0.0213%	US74460WAD92
NEWCREST FINANCE PTY LTD 130530 3.25 CB	0.0213%	US65120FAD69
CANADIAN IMPERIAL BANK OF COMMERCE 300429 0.01 CB	0.0213%	XS2337335710
FS KKR CAPITAL CORP 150127 2.625 CB	0.0213%	US302635AH04
ASIAN DEVELOPMENT BANK 310130 0.025 GB	0.0213%	XS2110875957
BANK OF MONTREAL 080629 0.05 CB	0.0212%	XS2351089508
GILEAD SCIENCES INC 010346 4.75 CB	0.0212%	US375558BD48
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 21023	0.0211%	XS2122894855
OP YRITYSPANKKI OYJ 121129 0.625 CB	0.0211%	XS2078667925
DEUTSCHE BANK AG 191130 1.75 CB	0.0211%	DE000DL19V54
GLOBAL PAYMENTS INC 150829 3.20 CB	0.0211%	US37940XAB82
BANCO SANTANDER SA 221030 1.625 CB	0.0211%	XS2247936342
TEXAS INSTRUMENTS INC 040929 2.25 CB	0.0211%	US882508BG82
TELENOR ASA 310534 1.75 CB	0.0211%	XS2001738991
FRANCE REPUBLIC OF GOVERNMENT 250644 0.50 GB	0.0210%	FR0014002JM6
ORANGE SA 110529 1.375 CB	0.0210%	FR0014003B55
THAILAND KINGDOM OF GOVERNMENT 170649 1.875 GB	0.0210%	TH0623X3T603
LIBERBANK SA 250929 0.25 CB	0.0210%	ES0468675030
CLARION FUNDING PLC 131132 1.25 CB	0.0210%	XS2257848098
AT T INC 010339 4.85 CB	0.0210%	US00206RHK14
MICROSOFT CORP 080836 3.45 CB	0.0209%	US594918BS26
BPCE SFH SA 290531 0.625 CB	0.0209%	FR0013421799
VONTIER CORP 010428 2.40 CB	0.0209%	US928881AD35
HANNOVER RUECK SE 091039 1.125 CB	0.0209%	XS2063350925
ALLIANZ SE 250949 1.301 CB	0.0208%	DE000A2YPA1
IREN SPA 010730 1.00 CB	0.0208%	XS2197356186
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 251052 3.12 GB	0.0208%	CND10005R9B1
INDONESIA REPUBLIC OF GOVERNMENT 301031 1.40 GB	0.0208%	XS2069959398
ALEXANDRIA REAL ESTATE EQUITIES INC 151229 2.75 CB	0.0208%	US015271AT64
ISRAEL STATE OF GOVERNMENT 310347 3.75 GB	0.0208%	IL0011401937
TJX COMPANIES INC 150528 1.15 CB	0.0208%	US872540AV10
LA POSTE SA 180729 0.00 GB	0.0207%	FR0014001106
DIAGEO INVESTMENT CORP 110542 4.25 CB	0.0207%	US25245BAA52
3M CO 260829 2.375 CB	0.0207%	US88579YBJ91
WASTE MANAGEMENT INC 150328 1.15 CB	0.0207%	US94106LBN82
CARRIER GLOBAL CORP 150230 2.722 CB	0.0207%	US14448CAQ78
CHINA PEOPLES REPUBLIC OF GOVERNMENT 121131 0.50 GB	0.0207%	XS2078533218
QUALCOMM INC 200530 2.15 CB	0.0206%	US747525BK80
CADENT FINANCE PLC 190330 0.625 CB	0.0206%	XS2320438653
EURONEXT NV 170531 0.75 CB	0.0206%	DK0030486402
UNEDIC 191130 0.00 CB	0.0206%	FR0014000L31
CVS HEALTH CORP 250348 5.05 CB	0.0206%	US126650CZ11
MERLIN PROPERTIES SOCIMI SA 010630 1.375 CB	0.0206%	XS2347367018
INTERNATIONAL PAPER CO 150644 4.80 CB	0.0206%	US460146CK70
SUZANO AUSTRIA GMBH 150928 2.50 CB	0.0206%	US86964WAL63
COMCAST CORP 150845 4.60 CB	0.0206%	US20030NBQ34
JPMORGAN CHASE AND CO 130531 2.956 CB	0.0206%	US46647PBP09
LANDESKREDITBANK BADEN WUERTTEMBERG FOERD 200131 0	0.0205%	DE000A289CL2
AMERICAN TOWER CORP 310128 1.50 CB	0.0205%	US03027XB181

AUTOBAHNEN UND SCHNELLSTRASSEN FINANZIERUNGS 02063:	0.0205%	XS2348690350
HCA INC 150332 3.625 CB	0.0205%	US404119CK30
QUANTA SERVICES INC 011030 2.90 CB	0.0205%	US74762EAF97
GLAXOSMITHKLINE CAPITAL PLC 120535 1.625 CB	0.0205%	XS2170609072
SAXONY ANHALT STATE OF 100331 0.00 GB	0.0205%	DE000A3H3D69
YARA INTERNATIONAL SA 040630 3.148 CB	0.0205%	US984851AG07
TOYOTA MOTOR CREDIT CORP 130230 2.15 CB	0.0204%	US89236TGU34
ENEL FINANCE INTERNATIONAL NV 170630 0.50 CB	0.0204%	XS2353182293
JAPAN GOVERNMENT OF 201246 0.60 GB	0.0204%	JP1300531GCO
QUEBEC PROVINCE OF 250132 0.5 GB	0.0203%	XS2435787283
RAIFFEISENBANK AS 090628 1.00 CB	0.0203%	XS2348241048
NEW SOUTH WALES TREASURY CORP 070541 2.25 GB	0.0203%	AU3SG0002165
ONTARIO PROVINCE OF 251130 0.01 GB	0.0203%	XS2262263622
CHILE GOVERNMENT OF 020731 0.83 GB	0.0203%	XS1843433639
PFIZER INC 151246 4.125 CB	0.0203%	US717081ED10
OP ASUNTOLUOTTOPANKKI OYJ 191130 0.01 CB	0.0202%	XS2260183285
LABORATORY CORPORATION OF AMERICA HOLDINGS 010631 2	0.0202%	US50540RAY80
AXA SA 071041 1.375 CB	0.0202%	XS2314312179
ORACLE CORP 250331 2.875 CB	0.0202%	US68389XCE31
CHILE GOVERNMENT OF 010930 4.70 GB	0.0202%	CL0002454248
New Zealand Government Bond - maturing 15 Apr 2037	0.0201%	NZGOVDT437C0
MARS INC 010439 3.875 CB	0.0201%	US571676AD73
RTE RESEAU DE TRANSPORT D ELECTRICITE SA 080732 0.625 CE	0.0201%	FR0013522695
FNMA FNCI 010437 2.50 MBS POOL NO FS2950	0.0200%	US3140XJH483
FEDEX CORP 150531 2.40 CB	0.0200%	US31428XCD66
INTERNATIONAL BUSINESS MACHINES CORP 150530 1.95 CB	0.0200%	US459200KJ94
IRELAND GOVERNMENT 150550 1.50 GB	0.0200%	IE00BH3SQB22
HORMEL FOODS CORP 110630 1.80 CB	0.0200%	US440452AF79
COSTCO WHOLESALE CORP 200430 1.60 CB	0.0200%	US22160KAP03
ANTHEM INC 011247 4.375 CB	0.0200%	US036752AD58
TREASURY CORPORATION OF VICTORIA 201141 2.25 GB	0.0200%	AU3CB0271955
ZOETIS INC 150530 2.0 CB	0.0199%	US98978VAS25
ASB FINANCE LTD LONDON BRANCH 210531 0.25 CB	0.0199%	XS2343772724
DEERE AND CO 150450 3.75 CB	0.0199%	US244199BK00
BANK OF AMERICA CORP 200148 4.443 CB	0.0199%	US06051GGG82
CITIGROUP INC 030631 2.572 CB	0.0199%	US172967MS77
UNICREDIT SPA 190131 0.85 CB	0.0199%	XS2289133758
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221061	0.0198%	GB00BMBL1D50
ONTARIO PROVINCE OF 020649 2.90 GB	0.0198%	CA68333ZAA53
BULGARIA REPUBLIC OF GOVERNMENT 230930 0.375 GB	0.0198%	XS2234571425
BROADCOM INC 150434 3.469 CB	0.0198%	US11135FBL40
PEPSICO INC 141033 0.75 CB	0.0198%	XS2397367421
VF CORP 230430 2.95 CB	0.0197%	US918204BC10
MORGAN STANLEY 290433 1.102 CB	0.0197%	XS2404028230
CITIGROUP INC 180546 4.75 CB	0.0197%	US172967KR13
PORT AUTH N Y AND N J 010948 4.031 SF	0.0197%	US73358WX901
BPCE SA 140131 0.25 CB	0.0197%	FR0014001G37
MORGAN STANLEY 270145 4.30 CB	0.0197%	US61747YDY86
BANK OF AMERICA CORP 220432 2.687 CB	0.0197%	US06051GJT76
FMCC FNCI 011035 3.00 MBS POOL NO SB0471	0.0197%	US3132CWQY39
BNG BANK NV 300337 1.25 GB	0.0196%	XS2463550702
CHARTER COMMUNICATIONS OPERATING LLC 010431 2.80 CB	0.0196%	US161175BU77
WRKCO INC 150633 3.0 CB	0.0195%	US92940PAG90
INTERNATIONAL BUSINESS MACHINES CORP 150549 4.25 CB	0.0195%	US459200KC42
KROGER CO 010247 4.45 CB	0.0195%	US501044DG38
COX COMMUNICATIONS INC 150631 2.60 CB	0.0194%	US224044CN54
CITIGROUP INC 010532 2.561 CB	0.0194%	US172967MY46
BRITISH COLUMBIA PROVINCE OF 290131 1.30 GB	0.0193%	US110709AE21
JPMORGAN CHASE AND CO 220248 4.26 CB	0.0193%	US46647PAA49
CUMMINS INC 010930 1.50 CB	0.0193%	US231021AT37
COOPERATIVE RABOBANK UA 250233 0.625 CB	0.0193%	XS2306851853
ELI LILLY AND CO 140933 0.50 CB	0.0193%	XS2386186063
FNMA FNCL 010953 6.00 MBS POOL NO CB7115	0.0193%	US3140QS3227
BANK OF AMERICA CORP 201032 2.572 CB	0.0192%	US06051GKD06
JDE PEETS NV 160633 1.125 CB	0.0192%	XS2354444379
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150852 0.00 G	0.0192%	DE0001102572
TOYOTA MOTOR CREDIT CORP 100131 1.65 CB	0.0192%	US89236THX63
WARNERMEDIA HOLDINGS INC 150342 5.05 CB	0.0192%	US55903VBD47
ALSTRIA OFFICE REIT AG 151127 1.50 CB	0.0192%	XS1717584913
MICRON TECHNOLOGY INC 150432 2.703 CB	0.0192%	US595112BS19
UNITED PARCEL SERVICE INC 151147 3.75 CB	0.0191%	US911312BN52
CHARTER COMMUNICATIONS OPERATING LLC 010453 5.25 CB	0.0191%	US161175CK86

EUROGRID GMBH 210433 0.741 CB	0.0190%	XS2333297625
SERVICENOW INC 010930 1.40 CB	0.0190%	US81762PAE25
NATIONAL RURAL UTILITIES COOP FINANCE CORP 150349 4.30 (	0.0190%	US637432NT82
DKK BNP PARIBAS A/C	0.0190%	-
NATIONAL GRID GAS FINANCE PLC 220938 2.625 CB	0.0189%	XS1492681033
HCA INC 150342 4.375 CB	0.0189%	US404119CS65
S AND P GLOBAL INC 150830 1.25 CB	0.0189%	US78409VAS34
EUROPEAN STABILITY MECHANISM 021146 1.80 CB	0.0189%	EU000A1Z99A1
MEXICO UNITED MEXICAN STATES GOVERNMENT 251033 1.45 (	0.0188%	XS2289587789
BRIXMOR OPERATING PARTNERSHIP LP 160831 2.50 CB	0.0188%	US11120VAL71
JUNIPER NETWORKS INC 101230 2.00 CB	0.0187%	US48203RAP91
DIGITAL INTREPID HOLDING BV 150731 0.625 CB	0.0187%	XS2280835260
FNMA FNCL 010753 6.00 MBS POOL NO MA5073	0.0187%	US31418ET751
BRISTOL MYERS SQUIBB CO 260729 3.40 CB	0.0187%	US110122CP17
VF CORP 250232 0.625 CB	0.0186%	XS2123970241
SPAIN KINGDOM OF GOVERNMENT 310127 0.00 GB	0.0186%	ES0000012J15
TARGET CORP 150446 3.625 CB	0.0186%	US87612EBF25
UNITED STATES TREASURY 151145 3.00 GB	0.0185%	US912810RP57
HYDRO QUEBEC 150245 5.00 GB	0.0185%	CA448814HZ92
PROSUS NV 030832 2.031 CB	0.0184%	XS2211183756
GATX CORP 010631 1.90 CB	0.0184%	US361448BG72
FMCC FNCL 010452 2.50 MBS POOL NO QE0374	0.0184%	US3133B9MX98
NETHERLANDS KINGDOM OF THE GOVERNMENT 150154 2.00 G	0.0182%	NL00150012X2
UNEDIC 250534 0.10 CB	0.0182%	FR0014001Z99
AMERICAN WATER CAPITAL CORP 010947 3.75 CB	0.0181%	US03040WAR60
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 310535 0.50 GB	0.0181%	FR0013461688
COMMONWEALTH EDISON CO 010345 3.70 CB	0.0181%	US202795JF88
CARRIER GLOBAL CORP 050440 3.377 CB	0.0181%	US14448CAR51
VONOVIA SE 160633 1.00 CB	0.0180%	DE000A3E5MJ2
MORGAN STANLEY 160936 2.484 CB	0.0180%	US61747YEF88
EUROPEAN UNION 040741 0.45 GB	0.0179%	EU000A3KT6B1
VODAFONE GROUP PLC 170950 4.25 CB	0.0179%	US92857WBU36
S & P GLOBAL INC 010352 3.70 CB	0.0179%	US78409VBL71
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210651 1.75 (	0.0179%	AU0000097495
BAVARIA STATE OF 180135 0.01 GB	0.0178%	DE0001053593
SOCIETE DU GRAND PARIS 080442 1.625 GB	0.0178%	FR0014009KL1
ABN AMRO BANK NV 240137 0.625 CB	0.0178%	XS2435570895
MONDELEZ INTERNATIONAL INC 130430 2.75 CB	0.0177%	US609207AT22
ORACLE CORP 151147 4.00 CB	0.0177%	US68389XBQ79
FNMA FNCL 011151 1.50 MBS POOL NO MA4464	0.0177%	US31418D6A53
UNEDIC 250536 0.50 CB	0.0177%	FR00140045Z3
BANK OF MONTREAL 030225 2.37 CB	0.0175%	CA06368DCV43
NRW BANK 090735 0.1 CB	0.0175%	DE000NWB0AK3
AMGEN INC 210240 3.15 CB	0.0175%	US031162CR97
THOMSON REUTERS CORP 140525 2.239 CB	0.0174%	CA884903BW40
COMCAST CORP 011156 2.937 CB	0.0174%	US20030NDU28
WALT DISNEY CO 130560 3.80 CB	0.0174%	US254687GA88
FMCC FNCL 011252 5.50 MBS POOL NO SD2045	0.0174%	US3132DPHW14
MUENCHENER HYPOTHEKENBANK EG 050935 0.125 CB	0.0173%	DE000MHB25J1
FEDEX CORP 150541 3.25 CB	0.0173%	US31428XCE40
FLEX INTERMEDIATE HOLDCO LLC 301239 4.317 CB	0.0173%	US33939HAB50
BROADCOM INC 150241 3.50 CB	0.0172%	US11135FBJ93
AXA HOME LOAN SFH 250635 0.125 CB	0.0172%	FR0013520210
UNIVERSITY MICH UNIV REVS 010440 2.437 MB	0.0172%	US914455UF50
NEW BRUNSWICK PROVINCE OF 140826 2.60 GB	0.0172%	CA642866GK79
FNMA FNCL 010851 2.50 MBS POOL NO MA4399	0.0172%	US31418D3H34
JAPAN GOVERNMENT 200360 0.50 GB	0.0172%	JP1400131L54
GOLDMAN SACHS GROUP INC 240243 3.436 CB	0.0172%	US38141GZN77
ERSTE GROUP BANK AG 120137 0.50 CB	0.0172%	AT0000A2UXN9
BROOKFIELD RENEWABLE PARTNERS ULC 150129 4.25 CB	0.0172%	CA11282ZAM01
MANITOBA PROVINCE OF 020628 3.00 GB	0.0172%	CA563469UR40
FNMA FNCL 010950 2.00 MBS POOL NO MA4158	0.0171%	US31418DTQ50
GOLDMAN SACHS GROUP INC 220442 3.21 CB	0.0171%	US38141GYC22
VERIZON COMMUNICATIONS INC 150136 4.272 CB	0.0170%	US92343VCV45
FNMA FNCL 010453 5.50 MBS POOL NO CB6004	0.0170%	US3140QRU681
FRANCE REPUBLIC OF GOVERNMENT 250548 2.00 GB	0.0169%	FR0013257524
DAIMLER CANADA FINANCE INC 220925 1.65 CB	0.0169%	CA23384NBS59
DOW CHEMICAL CO 151150 3.60 CB	0.0169%	US260543DD22
FLEMISH COMMUNITY OF 151035 0.125 GB	0.0168%	BE0002736172
WALT DISNEY CO 300327 3.057 CB	0.0168%	CA254687FU53
CANADA GOVERNMENT 010631 1.50 GB	0.0168%	CA135087M276
BANK OF MONTREAL 010328 3.19 CB	0.0167%	CA06368BTX69

CANADIAN WESTERN BANK 160426 1.926 CB	0.0167%	CA136765BQ65
TORON DOMINION BANK 260132 3.06 CB	0.0166%	CA891177PG86
CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 191035 0.01 CB	0.0166%	FR00140006K7
CHOICE PROPERTIES REAL ESTATE INVESTMENT 210527 2.848 C	0.0166%	CA17039AAU03
ROYAL BANK OF CANADA 040526 1.589 CB	0.0166%	CA780086TM66
FMCC FNCL 010453 5.00 MBS POOL NO SD2660	0.0166%	US3132DP5V61
APPLE INC 080241 2.375 CB	0.0166%	US037833EE62
CANADIAN IMPERIAL BANK OF COMMERCE 210431 1.96 CB	0.0165%	CA13607HRJ37
GENERAL MOTORS FINANCIAL OF CANADA LTD 150426 1.75 CB	0.0165%	CA37045YAG94
WALMART INC 220941 2.50 CB	0.0165%	US931142EU39
ROYAL BANK OF CANADA 030532 2.94 CB	0.0165%	CA780086UL64
FEDERATION OF CAISSES DESJARDINS DU QUEBEC 210126 1.09	0.0165%	CA31430WFL33
CANADIAN IMPERIAL BANK OF COMMERCE 150726 1.70 CB	0.0165%	CA13607HVV19
PEPSICO INC 140446 4.45 CB	0.0164%	US713448DD75
RIOCAN REAL ESTATE INVESTMENT TRUST 150626 1.974 CB	0.0164%	CA766910BG73
ALBERTA PROVINCE OF 010650 3.10 CB	0.0164%	CA013051ED53
WALLONIE STATE OF 220640 1.05 GB	0.0163%	BE0002709906
AMGEN INC 210250 3.375 CB	0.0162%	US031162CS70
ILS BNP PARIBAS A/C	0.0162%	-
CROWN CASTLE INTERNATIONAL CORP 010441 2.90 CB	0.0162%	US22822VAX91
NEDERLANDSE WATERSCHAPSBANK NV 041041 0.75 GB	0.0161%	XS1499594916
AUSTRIA REPUBLIC OF GOVERNMENT 200351 0.75 GB	0.0161%	AT0000A2EJ08
AMGEN INC 150841 2.80 CB	0.0161%	US031162DA53
BANK OF AMERICA CORP 190641 2.676 CB	0.0161%	US06051GJE08
KOREA REPUBLIC OF GOVERNMENT 100970 1.625 GB	0.0161%	KR103503GA90
ONTARIO TEACHERS FINANCE TRUST 200541 0.90 CB	0.0161%	XS2344384842
FMCC FNCL 010337 1.50 MBS POOL NO SB8144	0.0160%	US3132D6BM12
AMERICAN INTERNATIONAL GROUP INC 300630 3.40 CB	0.0160%	US026874DR53
ROMANIA GOVERNMENT 021240 2.625 GB	0.0160%	XS2258400162
TAMPA ELECTRIC CO 150351 3.45 CB	0.0160%	US875127BJ01
LOWE'S COMPANIES INC 150941 2.80 CB	0.0160%	US548661EE32
SWEDEN KINGDOM OF GOVERNMENT 300339 3.50 GB	0.0159%	SE0002829192
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210541 2.75 C	0.0159%	AU0000018442
ESSENTIAL UTILITIES INC 150450 3.351 CB	0.0158%	US29670GAE26
JPMORGAN CHASE AND CO 220451 3.109 CB	0.0157%	US46647PBN50
AUSTRIA REPUBLIC OF GOVERNMENT 201040 0.00 GB	0.0156%	AT0000A2KQ43
SINGAPORE REPUBLIC OF GOVERNMENT 011051 1.875 GB	0.0156%	SGXF89085702
DELL INTERNATIONAL LLC 151251 3.45 CB	0.0156%	US24703DBG51
CVC HEALTH CORP 210840 2.70 CB	0.0156%	US126650DP20
Income Due - USD	0.0156%	-
METROPOLITAN LIFE GLOBAL FUNDING I 200328 1.95 CB	0.0156%	CA592179KA25
PRUDENTIAL PLC 191231 6.125 CB	0.0156%	XS0140198044
STEEL DYNAMICS INC 151050 3.25 CB	0.0154%	US858119BP41
FRANCE REPUBLIC OF GOVERNMENT 250566 1.75 GB	0.0154%	FR0013154028
MICROSOFT CORP 010650 2.525 CB	0.0153%	US594918CC64
LOBLAW COMPANIES LTD 070530 2.284 CB	0.0152%	CA539481AN18
SOUTHERN ELECTRIC POWER DISTRIBUTION PLC 070632 5.50 CI	0.0152%	XS0139563166
ONTARIO PROVINCE OF 020643 3.50 GB	0.0152%	CA68323AAY07
VERIZON COMMUNICATIONS INC 160530 2.50 CB	0.0151%	CA92343VFG47
LLOYDS BANKING GROUP PLC 221127 4.25 CB	0.0151%	AU3CB0248862
MERCK AND CO INC 101251 2.75 CB	0.0151%	US58933YBF16
UNITED STATES TREASURY 150243 3.875 GB	0.0151%	US912810TQ13
INTEL CORP 120851 3.05 CB	0.0151%	US458140BW93
PORTUGAL REPUBLIC OF GOVERNMENT 181030 0.475 GB	0.0151%	PTOTELOE0028
ROGERS COMMUNICATIONS INC 091230 2.90 CB	0.0150%	CA775109CS88
QUEBEC PROVINCE OF 011241 5.00 GB	0.0149%	CA74814ZEF68
ONTARIO PROVINCE OF 020645 3.45 GB	0.0149%	CA68323ACC68
TELUS CORP 131131 2.85 CB	0.0149%	CA87971MBV42
AUSTRIA REPUBLIC OF GOVERNMENT 20092117 2.10 GB	0.0148%	AT0000A1XML2
CANADA GOVERNMENT 011255 2.75 GB	0.0148%	CA135087P998
WALT DISNEY CO 010949 2.75 CB	0.0147%	US254687FM36
APPLE INC 080261 2.80 CB	0.0146%	US037833EG11
FNMA FNCL 011152 4.50 MBS POOL NO MA4805	0.0145%	US31418EKT63
VONOVIA SE 140641 1.50 CB	0.0144%	DE000A3E5MK0
LUXEMBOURG GRAND DUCHY OF GOVERNMENT 240331 0.00 C	0.0144%	LU2320463339
KONINKLIJKE KPN NV 011030 8.375 CB	0.0143%	US780641AH94
MONDELEZ INTERNATIONAL INC 040950 2.625 CB	0.0143%	US609207AW50
BERLIN STATE OF 060840 0.05 GB	0.0143%	DE000A289K71
SUN LIFE FINANCIAL INC 011035 2.06 CB	0.0143%	CA86682ZAN65
PFIZER INC 150339 7.20 CB	0.0142%	US717081CY74
THAILAND KINGDOM OF GOVERNMENT 170671 2.50 GB	0.0142%	TH0623X3L600
NORTHERN GAS NETWORKS FINANCE PLC 230340 5.625 CB	0.0142%	XS0494932741

FNMA FNCL 010751 1.50 MBS POOL NO FM8630	0.0141%	US3140XCSU30
COMMONWEALTH EDISON CO 010951 2.75 CB	0.0141%	US202795JU55
CT REAL ESTATE INVESTMENT TRUST 060131 2.371 CB	0.0140%	CA126462AG57
DIAMOND 1 FINANCE CORP 150736 8.10 CB	0.0140%	US24703TAJ51
DE VOLKSBANK NV 191140 0.125 CB	0.0140%	XS2259193998
BNP PARIBAS NOMINEES	0.0139%	-
KELLOGG CO 010431 7.45 CB	0.0139%	US487836AT55
BELGIUM KINGDOM OF GOVT 220629 0.9 GB	0.0139%	BE0000347568
HSBC HOLDINGS PLC 290340 6.00 CB	0.0138%	XS0498768315
CAD BNP PARIBAS A/C	0.0138%	-
NEWFOUNDLAND AND LABRADOR PROVINCE OF 171046 3.30 C	0.0137%	CA651333FT85
BAY AREA TOLL AUTHORITY 010449 6.263 CB	0.0136%	US072024ND01
MANITOBA PROVINCE OF 050350 3.20 GB	0.0136%	CA563469US23
SOUTHERN ELECTRIC POWER DISTRIBUTION PLC 200237 4.625 C	0.0135%	XS0244171236
GNMA G2SF 201252 5.50 MBS POOL NO MA8491	0.0134%	US36179XNG78
ASTRAZENECA PLC 150937 6.45 CB	0.0134%	US046353AD01
CHICAGO ILL O HARE INTL ARPT REV 010140 6.395 MB	0.0133%	US167593AN29
CONTI GUMMI FINANCE BV 271123 2.125 CB	0.0133%	XS2178585423
NEW BRUNSWICK PROVINCE OF 140820 3.05 GB	0.0132%	CA642866GQ40
UNILEVER CAPITAL CORP 151132 5.90 CB	0.0131%	US904764AH00
JAPAN GOVERNMENT 201251 0.70 GB	0.0131%	JP1300731N17
AETN 150636 6.625 CB	0.0130%	US00817YAF51
METROPOLITAN TRANSPORTATION AUTHORITY IF NY 151139 6.	0.0129%	US59259YBY41
QUEBEC PROVINCE OF 011253 2.85 GB	0.0129%	CA74814ZFL28
FMCC FNCL 011151 2.00 MBS POOL NO RA6188	0.0128%	US3133KM2V64
CISCO SYSTEMS INC 150239 5.90 CB	0.0128%	US17275RAD44
BAYER CORP 150228 6.65 CB	0.0128%	US072732AC42
HEWLETT PACKARD ENTERPRISES CO 151035 6.20 CB	0.0128%	US42824CAX74
FNMA FNCL 010853 6.00 MBS POOL NO CB6921	0.0128%	US3140QSV33
FMCC FNCL 010950 2.00 MBS POOL NO QB2929	0.0127%	US3133A9HE82
FNMA FNCL 011051 2.00 MBS POOL NO FM9179	0.0126%	US3140XDFV33
VOLKSWAGEN LEASING GMBH 190724 0.00 CB	0.0126%	XS2343821794
JAPAN GOVERNMENT 200652 1.30 GB	0.0126%	JP1300751N79
NEW YORK N Y CITY MUN WTR FIN AUTH WTR 150642 5.724 MI	0.0125%	US64972FT309
SPAIN KINGDOM OF GOVERNMENT 311050 1.00 GB	0.0125%	ES0000012G00
FRESHWATER FINANCE PLC SERIES 4 CLASS A 171036 ABS	0.0125%	XS0270195877
LENNAR CORP 151223 4.875 CB	0.0125%	US526057BW31
NORTH RHINE WESTPHALIA STATE OF 070373 3.40 GB	0.0124%	DE000NRWON26
BORGWARNER INC 011025 5.00 CB	0.0124%	US099724AM84
THAMES WATER UTILITIES FINANCE PLC 280937 5.125 CB	0.0124%	XS0268693743
PEPSICO INC 071023 0.40 CB	0.0123%	US713448FB91
BERLIN STATE OF 260152 0.625 GB	0.0123%	DE000A3H2Y73
BOSTON PROPERTIES LP 010224 3.80 CB	0.0123%	US10112RAW43
PEPSICO INC 010324 3.60 CB	0.0123%	US713448CM83
FNMA FNCL 011051 2.00 MBS POOL NO CB1855	0.0122%	US3140QMBZ64
WESTPAC BANKING CORP 260224 3.30 CB	0.0122%	US961214EC31
ORACLE CORP 080724 3.40 CB	0.0122%	US68389XAU90
AVOLON HOLDINGS FUNDING LTD 010724 3.95 CB	0.0122%	US05401AAAF84
COMCAST CORP 151025 3.95 CB	0.0122%	US20030NCS80
TOYOTA MOTOR CREDIT CORP 110124 0.45 CB	0.0122%	US89236THU25
GREAT WEST LIFE CO INC 080750 2.981 CB	0.0122%	CA39138CAJ59
JOHN DEERE CAPITAL CORP 170124 0.45 CB	0.0122%	US24422EVN65
BELL CANADA INC 300950 3.50 CB	0.0122%	CA07813ZCD48
DOWDUPONT INC 151128 4.725 CB	0.0121%	US26078JAD28
KEYSIGHT TECHNOLOGIES INC 060427 4.60 CB	0.0121%	US49338LAE39
JOHN DEERE CAPITAL CORP 240624 2.65 CB	0.0121%	US24422ETT63
CIGNA CORP 151125 4.125 CB	0.0121%	US125523AG54
MCCORMICK AND COMPANY INC 150824 3.15 CB	0.0121%	US579780AM94
ABBVIE INC 140525 3.60 CB	0.0121%	US00287YAAQ26
CHARLES SCHWAB CORP 210525 3.85 CB	0.0121%	US808513AX31
BMW FINANCE NV 130726 0.75 CB	0.0121%	XS2010447238
LENNAR CORP 291127 4.75 CB	0.0121%	US526057CD41
BMW US CAPITAL LLC 010424 0.80 CB	0.0121%	US05565EBQ70
SANTANDER HOLDINGS USA INC 170725 4.50 CB	0.0121%	US80282KAE64
UNITED PARCEL SERVICE INC 010450 5.30 CB	0.0121%	US911312BW51
WALMART 260625 3.55 CB	0.0121%	US931142ED14
HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 140627 1.50 C	0.0120%	XS1629387462
LAM RESEARCH CORP 150325 3.80 CB	0.0120%	US512807AN85
ONTARIO PROVINCE OF 021252 2.55 GB	0.0120%	CA68333ZAS61
INTERCONTINENTAL EXCHANGE INC 011225 3.75 CB	0.0120%	US45866FAD69
INGERSOLL RAND GLOBAL HOLDING COMPANY LTD 150643 5.7	0.0120%	US45687AAG76
EUROPEAN UNION 041237 2.75 GB	0.0120%	EU000A3K4D09

PRINCIPAL FINANCIAL GROUP INC 150525 3.40 CB	0.0120%	US74251VAK89
STRYKER CORP 011125 3.375 CB	0.0120%	US863667AH48
MICROSOFT CORP 031125 3.125 CB	0.0120%	US594918BJ27
UNITEDHEALTH GROUP INC 150524 0.55 CB	0.0120%	US91324PEB40
AMAZON COM INC 120524 0.45 CB	0.0120%	US023135BW50
INTEL CORP 250325 3.40 CB	0.0120%	US458140BP43
MICROSOFT CORP 120225 2.70 CB	0.0120%	US594918BB90
407 INTERNATIONAL INC 070350 2.84 CB	0.0120%	CA35085ZBV72
MCDONALDS CORP 300126 3.70 CB	0.0119%	US58013MEY66
BIOGEN INC 150925 4.05 CB	0.0119%	US09062XAF06
COMCAST CORP 151028 4.15 CB	0.0119%	US20030NCT63
CIGNA CORP 151028 4.375 CB	0.0119%	US125523AH38
ANHEUSER BUSCH INBEV WORLWIDE INC 130428 4.00 CB	0.0119%	US035240AL43
CME GROUP INC 150325 3.0 CB	0.0119%	US12572QAG01
QUEST DIAGNOSTICS INC 300325 3.50 CB	0.0119%	US74834LAX82
SIMON PROPERTY GROUP LP 130924 2.00 CB	0.0119%	US828807DG99
TARGET CORP 150425 2.25 CB	0.0119%	US87612EBL92
CME GROUP INC 150943 5.30 CB	0.0119%	US12572QAF28
KELLOG CO 010426 3.25 CB	0.0119%	US487836BP25
CARDINAL HEALTH INC 150925 3.75 CB	0.0119%	US14149YBE77
SALESFORCE COM INC 110428 3.70 CB	0.0119%	US79466LAF13
HOME DEPOT INC 061228 3.90 CB	0.0118%	US437076BW12
DOWDUPONT INC 151138 5.319 CB	0.0118%	US26078JAE01
THOMSON REUTERS CORP 150835 5.5 CB	0.0118%	US884903AY13
AMCOR FINANCE USA INC 150528 4.50 CB	0.0118%	US02343UAH86
SIMON PROPERTY GROUP LP 150126 3.30 CB	0.0118%	US828807CW58
GREAT WEST LIFE CO FINANCE 170528 4.047 CB	0.0118%	US39138QAA31
WALMART INC 080726 3.05 CB	0.0118%	US931142EM13
EDWARDS LIFESCIENCES CORP 150628 4.30 CB	0.0118%	US28176EAD04
DEUTSCHE BAHN FINANCE GMBH 081250 0.625 CB	0.0118%	XS2270142966
OTIS WORLDWIDE CORP 050425 2.056 CB	0.0118%	US68902VAH06
FNMA FNCL 010153 5.50 MBS POOL NO FS3710	0.0118%	US3140XKQD09
FOX CORP 250129 4.709 CB	0.0118%	US35137LAH87
FNMA FNCL 010353 5.50 MBS POOL NO CB5908	0.0118%	US3140QRR620
MICROSOFT CORP 060227 3.30 CB	0.0118%	US594918BY93
NOVARTIS CAPITAL CORP 140225 1.75 CB	0.0118%	US66989HAP38
MYLAN NV 150626 3.95 CB	0.0117%	US62854AAN46
KIMCO REALTY CORP 010427 3.80 CB	0.0117%	US49446RAS85
ALLSTATE CORP 151226 3.28 CB	0.0117%	US020002BD26
OWL ROCK CAPITAL CORP 150126 4.25 CB	0.0117%	US69121KAD63
MARRIOTT INTERNATIONAL INC 150626 3.125 CB	0.0116%	US571903AS22
FMCC FNCL 010153 5.50 MBS POOL NO RA8411	0.0116%	US3133KQKY16
WESTINGHOUSE AIRE BRAKE TECHNOLOGIES CORP 150928 4.95	0.0116%	US960386AM29
GOLDMAN SACHS AND CO LLC 010529 4.223 CB	0.0116%	US38141GWZ35
PEPSICO INC 151027 3.00 CB	0.0116%	US713448DY13
BROADCOM INC 150926 3.459 CB	0.0116%	US11135FAN15
MONONGAHELA POWER CO 150527 3.55 CB	0.0116%	US610202BR34
FMCC FNCL 010153 5.50 MBS POOL NO RA8410	0.0116%	US3133KQKX33
PRINCIPAL FINANCIAL GROUP INC 151126 3.10 CB	0.0116%	US74251VAM46
WALGREENS BOOTS ALLIANCE INC 010626 3.45 CB	0.0116%	US931427AQ19
PFIZER INVESTMENT ENTERPRISES PTE LTD 190543 5.11 CB	0.0116%	US716973AF98
AIR LEASE CORP 150126 2.875 CB	0.0116%	US00914AAJ16
ERP OPERATING LP 011126 2.85 CB	0.0116%	US26884ABF93
FIDELITY NATIONAL FINANCIAL INC 150828 4.50 CB	0.0115%	US31620RAH84
TIME WARNER CABLE 150639 6.75 CB	0.0115%	US88732JAU25
AT AND T INC 010329 4.35 CB	0.0115%	US00206RHJ41
MORGAN STANLEY 270726 3.125 CB	0.0115%	US61761J3R84
RELX CAPITAL INC 180329 4.0 CB	0.0115%	US74949LAC63
LEGG MASON INC 150144 5.625 CB	0.0115%	US524901AR65
VENTAS REALTY LP 151130 4.75 CB	0.0115%	US92277GAV95
FMCC FNCL 010653 5.00 MBS POOL NO SD3148	0.0115%	US3132DQP910
AIR PRODUCTS AND CHEMICALS INC 151025 1.50 CB	0.0115%	US009158BB15
ABBOTT LABORATORIES 301146 4.90 CB	0.0115%	US002824BH26
FMCC FNCL 010153 5.00 MBS POOL NO SD2248	0.0115%	US3132DPP938
PFIZER INC 280525 0.8 CB	0.0115%	US717081EX73
WRKCO INC 010628 3.90 CB	0.0115%	US92940PAE43
DIGITAL REALTY TRUST LP 150827 3.70 CB	0.0115%	US25389JAR77
GENERAL MOTORS CO 021043 6.25 CB	0.0114%	US37045VAF76
FNMA FNCL 010153 5.50 MBS POOL NO CB5453	0.0114%	US3140QRBX04
BANK OF NEY YORK MELLON CORP 290128 3.40 CB	0.0114%	US06406RAF47
ROMANIA GOVERNMENT 260530 3.624 CB	0.0114%	XS2178857954
PFIZER INC 150329 3.45 C	0.0114%	US717081ET61

ELI LILLY AND CO 150329 3.375 CB	0.0114%	US532457BV93
VENTAS REALTY LP 010328 4.00 CB	0.0114%	US92277GAM96
FRANCE TELECOM SA 130142 5.375 CB	0.0114%	US35177PAX50
HCA INC 150629 4.125 CB	0.0113%	US404119BX69
FMCC FNCL 011252 5.50 MBS POOL NO SD2046	0.0113%	US3132DPHX96
MOODYS CORP 150744 5.25 CB	0.0113%	US615369AE53
XLIT LTD 151243 5.25 CB	0.0113%	US98420EAB11
MARVELL TECHNOLOGY INC 150426 1.65 CB	0.0112%	US573874AC88
COMCAST CORP 150133 4.25 CB	0.0112%	US20030NBH35
PRUDENTIAL FINANCIAL INC 100326 1.50 CB	0.0112%	US74432QCH65
CORNING INC 151148 5.35 CB	0.0112%	US219350BK07
AMERICAN TOWER COR 150426 1.6 CB	0.0112%	US03027XBL38
T-MOBILE USA INC 150430 3.875 CB	0.0112%	US87264ABF12
PROLOGIS LP 150427 2.125 CB	0.0112%	US74340XBN03
QUALCOMM INC 200545 4.80 CB	0.0111%	US747525AK99
ANHEUSER BUSCH INBEV WORLDWIDE INC 010630 3.50 CB	0.0111%	US035240AV25
AMGEN INC 210227 2.20 CB	0.0111%	US031162CT53
GUARDIAN LIFE GLOBAL FUNDING 101225 0.875 CB	0.0111%	US40139LBC63
FEDEX CORP 150550 5.25 CB	0.0111%	US31428XCA28
FNMA FNCL 010153 5.00 MBS POOL NO BW5089	0.0111%	US3140MWUP99
JPMORGAN CHASE AND CO 220427 1.578 CB	0.0111%	US46647PCB04
HASBRO INC 191129 3.90 CB	0.0111%	US418056AZ06
IRELAND GOVERNMENT 220441 0.55 GB	0.0111%	IE00BMQ5JM72
APPLE INC 230246 4.65 CB	0.0111%	US037833BX70
MASTERCARD INC 260330 3.35 CB	0.0110%	US57636QAP90
ABBVIE INC 211129 3.20 CB	0.0110%	US00287YBX67
CNH INDUSTRIAL CAPITAL LLC 150726 1.45 CB	0.0110%	US12592BAM63
FMCC FNCL 010952 5.00 MBS POOL NO RA7933	0.0110%	US3133KPY693
PENSKE TRUCK LEASING CO LP 150626 1.70 CB	0.0110%	US709599BM55
VIACOMCBS INC 150525 4.75 CB	0.0110%	US92556HAA59
NESTLE FINANCE INTERNATIONAL LTD SA 140629 0.25 CB	0.0110%	XS2350632472
NVIDIA CORP 010430 2.85 CB	0.0109%	US67066GAF19
UNITEDHEALTH GROUP INC 150562 4.95 CB	0.0109%	US91324PEL22
MARSH AND MCLENNAN COMPANIES INC 150339 4.75 CB	0.0109%	US571748BH49
BELGIUM KINGDOM OF GOVERNMENT 220671 0.65 GB	0.0109%	BE0000353624
MEDTRONIC INC 150345 4.625 CB	0.0109%	US585055BU98
ROGERS COMMUNICATIONS INC 011043 5.45 CB	0.0108%	US775109AZ48
GENERAL MOTORS CO 010449 5.95 CB	0.0108%	US37045VAT70
ATHENE GLOBAL FUNDING 290626 1.608 CB	0.0108%	US04685A2Z36
FARMERS EXCHANGE CAPITAL III 151054 5.454 CB	0.0108%	US30958QAA94
LAM RESEARCH CORP 150349 4.875 CB	0.0108%	US512807AT55
JABIL INC 150130 3.6 CB	0.0108%	US466313AJ20
UNITEDHEALTH GROUP INC 150552 4.75 CB	0.0108%	US91324PEK49
PRUDENTIAL FUNDING ASIA 140430 3.125 CB	0.0107%	US744330AA93
INTEL CORP 250340 4.60 CB	0.0107%	US458140BL39
AMERICAN HONDA FINANCE CORP 240328 2.0 CB	0.0107%	US02665WDW82
BLOCK FINANCIAL LLC 150830 3.875 CB	0.0107%	US093662AH70
GOLDMAN SACHS GROUP INC 211045 4.75 CB	0.0106%	US38141GVS01
ASTRAZENECA FINANCE LLC 280528 1.75 CB	0.0106%	US04636NAE31
FMCC FNCL 010950 MBS POOL NO SD1143	0.0106%	US3132DNHU00
INTEL CORP 151129 2.45 CB	0.0106%	US458140BH27
CIGNA CORP 151248 4.90 CB	0.0106%	US125523AK66
VISA INC 141245 4.30 CB	0.0106%	US92826CAF95
APPLE INC 080228 1.20 CB	0.0105%	US037833EC07
MEAD JOHNSON NUTRITION CO 010644 4.60 CB	0.0105%	US582839AG14
MDC HOLDINGS INC 150130 3.85 CB	0.0105%	US552676AT59
FOX CORP 250149 5.576 CB	0.0105%	US35137LAK17
NUTRIEN LTD 010449 5.00 CB	0.0105%	US67077MAU27
BECTON DICKINSON AND CO 060647 4.669 CB	0.0104%	US075887BX67
CROWN CASTLE INTERNATIONAL CORP 150249 5.20 CB	0.0104%	US22822VAM37
KONINKLIJKE PHILIPS NV 150342 5.0 CB	0.0104%	US500472AE51
CHILDRENS HOSPITAL MEDICAL CENTER 150544 4.268 CB	0.0104%	US16876AAA25
EQUITABLE FINANCIAL LIFE GLOBAL FUNDING 080328 1.80 CB	0.0104%	US29449WAF41
DEERE AND CO 090642 3.90 CB	0.0103%	US244199BF15
HCA INC 150649 5.25 CB	0.0103%	US404119BZ18
NESTLE FINANCE INTERNATIONAL LTD 021137 1.75 CB	0.0103%	XS1707075245
GLAXOSMITHKLINE CAPITAL INC 180343 4.20 CB	0.0103%	US377372AJ68
INTERNATIONAL BANK FOR RECONSTRUCTION AND DE 030151	0.0103%	XS2251330184
FEDEX CORP 151145 4.75 CB	0.0103%	US31428XBE58
MARRIOTT INTERNATIONAL INC 151032 3.50 CB	0.0103%	US571903BF91
MERCK & CO INC 070339 3.90 CB	0.0103%	US58933YAV74
WALT DISNEY CO 130131 2.65 CB	0.0103%	US254687FX90

OWL ROCK CAPITAL CORP 110628 2.875 CB	0.0103%	US69121KAG94
STARBUCKS CORP 151130 2.55 CB	0.0103%	US855244AZ28
WALT DISNEY CO 010929 2.00 CB	0.0102%	US254687FL52
INTEL CORP 250350 4.75 CB	0.0102%	US458140BM12
REPUBLIC SERVICES INC 010330 2.3 CB	0.0102%	US760759AV21
PORTUGAL OBRIG 120452 1.00 CB	0.0102%	PTOTECOEO037
COMCAST CORP 011163 2.987 CB	0.0102%	US20030NDW83
MCKESSON CORP 150344 4.883 CB	0.0101%	US581557BC84
SEK BNP PARIBAS A/C	0.0101%	-
CAMPBELL SOUP CO 240430 2.375 CB	0.0101%	US134429BJ73
QUEST DIAGNOSTICS INC 300345 4.70 CB	0.0101%	US74834LAY65
JABIL INC 150131 3.00 CB	0.0101%	US466313AK92
VULCAN MATERIALS CO 150647 4.50 CB	0.0101%	US929160AV17
SHERWIN WILLIAMS CO 010647 4.50 CB	0.0101%	US824348AX47
FMCC FNCI 010237 1.50 MBS POOL NO SB8140	0.0100%	US3132D6BH27
BRISTOL MYERS SQUIBB CO 261049 4.25 CB	0.0100%	US110122CR72
FMCC FNCI 010237 2.00 MBS POOL NO SB0788	0.0100%	US3132CW2V54
IDEX CORP 150631 2.625 CB	0.0100%	US45167RAH75
BIOGEN INC 010530 2.25 CB	0.0100%	US09062XAH61
KROGER CO 010530 2.20 CB	0.0100%	US501044DP37
WESTLAKE CHEMICAL CORP 150846 5.00 CB	0.0100%	US960413AS12
ABBVIE INC 211149 4.25 CB	0.0099%	US00287YCB39
CATERPILLAR INC 150842 3.803 CB	0.0099%	US149123CB51
AMCOR FLEXIBLES NORTH AMERICA INC 250531 2.69 CB	0.0099%	US02344AAA60
PRINCIPAL FINANCIAL GROUP INC 150630 2.125 CB	0.0099%	US74251VAS16
MOTOROLA SOLUTIONS INC 240531 2.75 CB	0.0099%	US620076BU23
AUSTRIA REPUBLIC OF GOVERNMENT 200471 0.70 GB	0.0098%	AT0000A2QQB6
HEINEKEN NV 011042 4.00 CB	0.0098%	US423012AE38
GOLDEN ST TOB SECURITIZATION CORP CALIF TOB 010634 2.74	0.0098%	US38122NB504
JOHN DEERE CAPITAL CORP 170631 2.00 CB	0.0098%	US24422EVS52
MASTERCARD INC 150331 1.90 CB	0.0098%	US57636QAS30
HUNGARY GOVERNMENT 280432 1.625 GB	0.0098%	XS2161992511
GILEAD SCIENCES INC 010347 4.15 CB	0.0098%	US375558BK80
GOLDMAN SACHS GROUP INC 220432 2.615 CB	0.0098%	US38141GYB49
BOSTON PROPERTIES LP 300131 3.25 CB	0.0098%	US10112RBD52
T-MOBILE USA INC 150450 4.50 CB	0.0097%	US87264AAZ84
COLGATE PALMOLIVE CO 010847 3.7 CB	0.0097%	US19416QEK22
FRESENIUS FINANCE IRELAND PLC 011031 0.875 CB	0.0097%	XS2325562697
ASCENSION HEALTH ALLIANCE 151146 3.945 CB	0.0097%	US04351LAB62
CONNECTICUT LIGHT AND POWER CO 010731 2.05 CB	0.0097%	US207597EN17
UNIVERSITY MICH UNIV REVS 010422 4.454 MB	0.0097%	US914455UJ72
ERAC USA FINANCE LLC 011146 4.2 CB	0.0097%	US26884TAS15
AMERISOURCEBERGEN CORP 151247 4.30 CB	0.0097%	US03073EAQ89
TIME WARNER CABLE 010941 5.50 CB	0.0097%	US88732JBB35
TRAVELERS COMPANIES INC 300547 4.00 CB	0.0097%	US89417EAM12
MEMORIAL SLOAN KETTERING CANCER CENTER 010755 4.2 CB	0.0097%	US586054AC25
CHARLES SCHWAB CORP 130531 2.30 CB	0.0097%	US808513BS37
AVISTA CORP 010648 4.35 CB	0.0097%	US05379BAQ05
ERP OPERATING LP 010645 4.50 CB	0.0097%	US26884ABE29
DARDEN RESTAURANTS INC 150248 4.55 CB	0.0096%	US237194AM73
NOVARTIS CAPITAL CORP 210942 3.70 CB	0.0096%	US66989HAF55
PRUDENTIAL FINANCIAL INC 250250 4.35 CB	0.0096%	US74432QCE35
CROWN CASTLE INTERNATIONAL CORP 150131 2.25 CB	0.0096%	US22822VAT89
FNMA FNCI 010137 2.00 MBS POOL NO CB2709	0.0096%	US3140QNAK87
ALPHABET INC 150830 1.10 CB	0.0096%	US02079KAD90
SYSCO CORP 150348 4.45 CB	0.0096%	US871829BH94
TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMERIC	0.0096%	US878091BF35
VOYA FINANCIAL INC 150646 4.80 CB	0.0096%	US929089AC42
MASCO CORP 011030 2.0 CB	0.0096%	US574599BP01
GNMA G2SF 200453 5.00 MBS POOL NO MA8800	0.0095%	US36179XX509
MASTERCARD INC 260350 3.85 CB	0.0095%	US57636QAQ73
WESTPAC BANKING CORP 240739 4.421 CB	0.0095%	US961214EG45
J M SMUCKER CO 150345 4.375 CB	0.0095%	US832696AP30
FNMA FNCL 010853 4.50 MBS POOL NO FS5424	0.0095%	US3140XMA227
MASCO CORP 150547 4.50 CB	0.0094%	US574599BM79
VERIZON COMMUNICATIONS INC 150332 2.355 CB	0.0094%	US92343VGN82
INTERNATIONAL FLAVORS AND FRAGRANCES INC 011130 2.30 C	0.0094%	US459506AQ49
MCCORMICK AND COMPANY INC 150847 4.20 CB	0.0094%	US579780AP26
ROPER TECHNOLOGIES INC 150231 1.75 CB	0.0094%	US776743AL02
WESTPAC BANKING CORP 151135 2.668 CB	0.0094%	US961214EP44
NIKE INC 270340 3.25 CB	0.0093%	US654106AL77
BELL TELEPHONE COMPANY OF CANADA OR BELL CAD 290749 4	0.0093%	US0778FPAB50

VISA INC 150231 1.10 CB	0.0093%	US92826CAN20
SOCIETE DU GRAND PARIS 180270 1.0 GB	0.0093%	FR0013483914
NEW YORK LIFE GLOBAL FUNDING 070830 1.20 CB	0.0093%	US64952WDS98
ALLSTATE CORP 151246 4.20 CB	0.0093%	US020002BC43
3M CO 140948 4.00 CB	0.0093%	US88579YBD22
NVIDIA CORP 010460 3.70 CB	0.0093%	US67066GAJ31
FNMA FNCL 010337 1.50 MBS POOL NO MA4581	0.0092%	US31418ECT55
BANK OF AMERICA CORP 200351 4.083 CB	0.0092%	US06051GJA85
FNMA FNCL 011236 2.00 MBS POOL NO FS0180	0.0092%	US3140XFFW63
FORTUNE BRANDS HOME AND SECURITY INC 250352 4.50 CB	0.0091%	US34964CAG15
CHF BNP PARIBAS A/C	0.0091%	-
FNMA FNCL 010452 2.50 MBS POOL NO CB3351	0.0091%	US3140QNWMO6
WALGREENS BOOTS ALLIANCE INC 181144 4.80 CB	0.0091%	US931427AC23
BAYER US FINANCE II LLC 150764 4.70 CB	0.0090%	US07274NBH52
EUROPEAN UNION 041230 3.125 GB	0.0090%	EU000A3LNF05
FMCC FNCL 010451 2.50 MBS POOL NO SD0576	0.0089%	US3132DMT960
CATERPILLAR INC 090450 3.25 CB	0.0089%	US149123CJ87
NIKE INC 270350 3.375 CB	0.0088%	US654106AM50
FMC CORP 011049 4.50 CB	0.0088%	US302491AV74
FMCC FNCL 010352 2.50 MBS POOL NO RA6959	0.0088%	US3133KNWU35
LOWES COMPANIES INC 150446 3.70 CB	0.0088%	US548661DN40
NORTHWESTERN MUTUAL LIFE INSURANCE CO 300947 3.85 CB	0.0088%	US668138AA80
DH EUROPE FINANCE 151149 3.40 CB	0.0087%	US23291KAK16
PRESIDENT AND FELLOWS OF HARVARD COLLEGE 150746 3.15 (	0.0087%	US740816AM58
NEW YORK LIFE INSURANCE CO 150550 3.75 CB	0.0087%	US64952GAT58
GNMA G2SF 201151 2.50 MBS POOL NO MA7705	0.0087%	US36179WR263
CHARTER COMMUNICATIONS OPERATING LLC 010350 4.80 CB	0.0087%	US161175BT05
RAYMOND JAMES FINANCIAL INC 010451 3.75 CB	0.0086%	US754730AH26
FMCC FNCL 011050 2.00 MBS POOL NO QB3891	0.0086%	US3133AAKC53
WASTE MANAGEMENT INC 010641 2.95 CB	0.0086%	US94106LBR96
AIR PRODUCTS AND CHEMICALS INC 150540 2.70 CB	0.0086%	US009158AZ91
VIACOMCBS INC 190550 4.95 CB	0.0086%	US92556HAC16
NXP BV 110541 3.25 CB	0.0085%	US62954HAU23
HARTFORD FINANCIAL SERVICES GROUP INC 190849 3.60 CB	0.0085%	US416515BF08
STARBUCKS CORP 151150 3.50 CB	0.0085%	US855244BA67
ANTHEM INC 150351 3.60 CB	0.0085%	US036752AS28
INTEGRIS BAPTIST MEDICAL CENTER INC 150850 3.875 CB	0.0085%	US45834QAA76
FMCC FNCL 011051 2.00 MBS POOL NO RA6140	0.0084%	US3133KMZD00
DUKE UNIVERSITY 011044 2.682 CB	0.0084%	US26442TAF49
FMCC FNCL 010553 5.5 MBS POOL NO SD2905	0.0084%	US3132DQGN07
SALESFORCE.COM INC 150741 2.70 CB	0.0084%	US79466LAK08
KAISER FOUNDATION HOSPITALS 010641 2.81 CB	0.0084%	US48305QAF00
INGREDION INC 010650 3.90 CB	0.0084%	US457187AD44
FNMA FNCL 011151 2.00 MBS POOL NO FM9082	0.0084%	US3140XDCU86
EBAY INC 100551 3.65 CB	0.0083%	US278642AZ62
LD REPUBLIC INTERNATIONAL CORP 110651 3.85 CB	0.0083%	US680223AL88
OTIS WORLDWIDE CORP 150250 3.362 CB	0.0083%	US68902VAM90
UNUM GROUP 150651 4.125 CB	0.0083%	US91529YAR71
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221073	0.0082%	GB00BLBDX619
FIDELITY NATIONAL INFORMATION SERVICES INC 010341 3.10 C	0.0082%	US31620MBU99
VERIZON COMMUNICATIONS INC 220351 3.55 CB	0.0082%	US92343VGB45
VIATRIS INC 220640 3.85 CB	0.0082%	US92556VAE65
MASSACHUSETTS MUTUAL LIFE INSURANCE CO 150450 3.375 C	0.0082%	US575767AQ12
TEXAS TRANSN COMMN 011044 2.472 MB	0.0081%	US882830BH49
HP INC 170630 3.40 CB	0.0081%	US40434LAC90
DENMARK KINGDOM OF GOVERNMENT 151152 0.25 CB	0.0081%	DK0009924029
AMAZON COM INC 120561 3.25 CB	0.0081%	US023135CC87
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150538 1.00 G	0.0081%	DE0001102598
FNMA FNCL 011051 MBS POOL NO BU1052	0.0080%	US3140M2E248
REPUBLIC SERVICES INC 010350 3.05 CB	0.0080%	US760759AW04
TRAVELERS COMPANIES INC 080651 3.05 CB	0.0080%	US89417EAR09
VIACOM INC 150343 4.375 CB	0.0080%	US92553PAP71
KEURIG DR PEPPER INC 150351 3.35 CB	0.0080%	US49271VAM28
KIMBERLY CLARK CORP 070250 2.875 CB	0.0079%	US494368CA98
APPLIED MATERIALS INC 010650 2.75 CB	0.0079%	US038222AP03
NOVARTIS CAPITAL CORP 140850 2.75 CB	0.0079%	US66989HAS76
PACIFIC LIFECORP 150950 3.35 CB	0.0079%	US694476AE25
T-MOBILE USA INC 151052 3.40 CB	0.0079%	US87264ACT07
VERIZON COMMUNICATIONS INC 220361 3.70 CB	0.0079%	US92343VGC28
NORTH RHINE WESTPHALIA STATE OF 040641 0.60 GB	0.0078%	DE000NRWOMZ8
INTERCONTINENTAL EXCHANGE INC 150650 3.00 CB	0.0078%	US45866FAL85
MARTIN MARIETTA MATERIALS INC 150751 3.20 CB	0.0078%	US573284AX46

SALESFORCE.COM INC 150751 2.90 CB	0.0078%	US79466LAL80
BIOGEN INC 010550 3.15 CB	0.0077%	US09062XAG88
WESTERN AND SOUTHERN LIFE INSURANCE CO 280461 3.75 CB	0.0077%	US95765PAE97
STRYKER CORP 150650 2.90 CB	0.0077%	US863667AZ46
NASDAQ INC 211240 2.50 CB	0.0077%	US63111XAE13
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 160125 1	0.0077%	AU3CB0269710
SIMON PROPERTY GROUP LP 130949 3.25 CB	0.0077%	US828807DH72
WEA FINANCE LLC 200948 4.625 CB	0.0076%	US92928QAD07
MACQUARIE BANK LTD 120225 1.70 CB	0.0076%	AU3CB0270387
ASSURED GUARANTY US HOLDINGS INC 150951 3.6 CB	0.0076%	US04621WAE03
ROYAL BANK OF CANADA 280133 1.67 CB	0.0076%	CA780086SY14
BANNER HEALTH 010151 2.913 CB	0.0075%	US06654DAE76
AT AND T INC 150959 3.65 CB	0.0075%	US00206RLV23
ELECTRONIC ARTS INC 150251 2.95 CB	0.0075%	US285512AF68
EMERSON ELECTRIC CO151050 2.75 CB	0.0075%	US291011BM54
SEATTLE CHILDRENS HOSPITAL 011050 2.719 CB	0.0074%	US81257VAB71
CHILDRENS HOSPITAL OF PHILADELPHIA 010750 2.704 CB	0.0074%	US16877PAA84
DISCOVERY COMMUNICATIONS LLC 150955 4.00 CB	0.0074%	US25470DBL29
GNMA G2SF 200753 5.50 MBS POOL NO 786798	0.0074%	US3622ACNP10
DANAHER CORP 011050 2.60 CB	0.0074%	US235851AV47
MICROSOFT CORP 010660 2.675 CB	0.0073%	US594918CD48
INTERNATIONAL FLAVORS AND FRAGRANCES INC 011250 3.468	0.0073%	US459506AS05
CI FINANCIAL CORP 150651 4.10 CB	0.0073%	US125491AP51
NATIONAL RETAIL PROPERTIES INC 150450 3.10 CB	0.0073%	US637417AP15
AMERICAN TOWER CORP 150151 2.95 CB	0.0070%	US03027XBK54
7 ELEVEN INC 100251 2.80 CB	0.0070%	US817826AG50
NORDRHEIN WESTFALEN LAND OF 160648 1.55 GB	0.0069%	DE000NRWOKF4
SGD BNP PARIBAS A/C	0.0069%	-
STANLEY BLACK DECKER INC 151150 2.75 CB	0.0068%	US854502AN14
ALPHABET INC 150850 2.05 CB	0.0068%	US02079KAF49
WOOLSWORHT GROUP LTD 200530 2.80 CB	0.0067%	AU3CB0272227
ELI LILLY AND CO150960 2.50 CB	0.0067%	US532457BZ08
FMCC FNCL 010553 5.50 MBS POOL NO SD2890	0.0066%	US3132DQF762
FMCC FNCL 010336 1.50 MBS POOL NO SB8092	0.0065%	US3132D57D82
NETHERLANDS KINGDOM OF THE GOVERNMENT 150152 0.00 G	0.0065%	NL0015614579
PRAXAIR INC 100850 2.00 CB	0.0063%	US74005PBS20
PROLOGIS LP 151050 2.125 CB	0.0063%	US74340XBC34
METRO INC 280250 3.413 CB	0.0063%	CA59162NAJ87
DOW CHEMICAL CO 011129 7.375 CB	0.0063%	US260543BJ10
FNMA FNCL 011152 5.00 MBS POOL NO CB5084	0.0060%	US3140QQUJ26
FMCC FNCL 010153 6.00 MBS POOL NO QF5629	0.0059%	US3133BTHE39
FMCC FNCL 011152 5.50 MBS POOL NO RA8212	0.0059%	US3133KQDR48
FRANCE REPUBLIC OF GOVERNMENT 250572 0.50 GB	0.0058%	FR0014001NN8
VERIZON COMMUNICATIONS INC 301056 2.987 CB	0.0056%	US92343VFW90
NORTH RHINE WESTPHALIA STATE OF 150120 1.375 CB	0.0056%	DE000NRWOL10
FINLAND REPUBLIC OF GOVERNMENT 150452 0.125 GB	0.0053%	FI4000480488
AUSTRIA REPUBLIC OF GOVERNMENT 201036 0.25 GB	0.0052%	AT0000A2T198
WALMART INC 290648 4.05 CB	0.0051%	US931142EC31
AMERICAN INTERNATIONAL GROUP INC 160744 4.50 CB	0.0050%	US026874DA29
FMCC FNCL 010637 2.00 MBS POOL NO SB8158	0.0049%	US3132D6B337
LEAR CORP 150927 3.80 CB	0.0048%	US521865AY17
FMCC FNCL 010137 2.00 MBS POOL NO RC2399	0.0046%	US3133L8UY97
NOK BNP PARIBAS A/C	0.0046%	-
FNMA FNCL 010253 5.50 MBS POOL NO CB5642	0.0043%	US3140QRHU01
GNMA G2SF 201051 1.50 MBS POOL NO MA7647	0.0041%	US36179WP853
BELGIUM KINGDOM OF GOVERNMENT 221031 0.00 GB	0.0040%	BE0000352618
FMCC FNCL 010653 5.50 MBS POOL NO SD3085	0.0040%	US3132DQNA03
HUF BNP PARIBAS A/C	0.0036%	-
RON BNP PARIBAS A/C	0.0036%	-
BOSTON SCIENTIFIC CORP 010349 4.70 CB	0.0035%	US101137AU14
FMCC FNCL 010853 4.50 MBS POOL NO SD3565	0.0031%	US3132DQQA97
GNMA G2SF 200353 5.50 MBS POOL NO MA8726	0.0030%	US36179XVT08
JAPAN GOVERNMENT OF 200354 1.70 GB	0.0028%	JP1400071E55
CARRIER GLOBAL CORP 150227 2.493 CB	0.0027%	US14448CAP95
UBS COLLATERAL A/C	0.0025%	-
JAPAN GOVERNMENT 200362 1.00 GB	0.0020%	JP1400151N57
Coupons	0.0019%	-
MOTOROLA SOLUTIONS INC 010924 4.00 CB	0.0015%	US620076BF55
QUEBEC PROVINCE OF 011251 3.10 GB	0.0014%	CA74814ZFE84
Income Due - MYR	0.0008%	-
JAPAN GOVERNMENT 200348 0.80 GB	0.0008%	JP1300581J30
Income Due - CAD	0.0006%	-

Income Due - EUR	0.0000% -
PEN BNP PARIBAS A/C	0.0000% -
GOLDMAN SACHS COLLAT	-0.0173% -
MORGAN STANLEY COLAT	-0.0197% -
Accruals	-0.0409% -
Outstanding Settlement Payments - CNY	-0.1896% -
Outstanding Settlement Payments - USD	-0.7482% -