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CI FINANCIAL CORP 150651 4.10 CB	0.0029%	US125491AP51
NATIONAL RETAIL PROPERTIES INC 150450 3.10 CB	0.0029%	US637417AP15
AMERICAN TOWER CORP 150151 2.95 CB	0.0028%	US03027XBK54
7 ELEVEN INC 100251 2.80 CB	0.0028%	US817826AG50
NORDRHEIN WESTFALEN LAND OF 160648 1.55 GB	0.0027%	DE000NRWOKF4
SGD BNP PARIBAS A/C	0.0027%	-
STANLEY BLACK DECKER INC 151150 2.75 CB	0.0027%	US854502AN14
ALPHABET INC 150850 2.05 CB	0.0027%	US02079KAF49
WOOLSWORHT GROUP LTD 200530 2.80 CB	0.0027%	AU3CB0272227
ELI LILLY AND CO150960 2.50 CB	0.0027%	US532457BZ08
FMCC FNCL 010553 5.50 MBS POOL NO SD2890	0.0026%	US3132DQF762
FMCC FNCL 010336 1.50 MBS POOL NO SB8092	0.0026%	US3132D57D82
NETHERLANDS KINGDOM OF THE GOVERNMENT 150152 0.00 G	0.0026%	NL0015614579
PRAXAIR INC 100850 2.00 CB	0.0025%	US74005PBS20
PROLOGIS LP 151050 2.125 CB	0.0025%	US74340XBQ34
METRO INC 280250 3.413 CB	0.0025%	CA59162NAJ87
DOW CHEMICAL CO 011129 7.375 CB	0.0025%	US260543BJ10
FNMA FNCL 011152 5.00 MBS POOL NO CB5084	0.0024%	US3140QQJJ26
FMCC FNCL 010153 6.00 MBS POOL NO QF5629	0.0024%	US3133BTHE39
FMCC FNCL 011152 5.50 MBS POOL NO RA8212	0.0023%	US3133KQDR48
FRANCE REPUBLIC OF GOVERNMENT 250572 0.50 GB	0.0023%	FR0014001NN8
VERIZON COMMUNICATIONS INC 301056 2.987 CB	0.0022%	US92343VFW90
NORTH RHINE WESTPHALIA STATE OF 150120 1.375 CB	0.0022%	DE000NRWOL10
FINLAND REPUBLIC OF GOVERNMENT 150452 0.125 GB	0.0021%	FI4000480488
AUSTRIA REPUBLIC OF GOVERNMENT 201036 0.25 GB	0.0021%	AT0000A2T198
WALMART INC 290648 4.05 CB	0.0020%	US931142EC31
AMERICAN INTERNATIONAL GROUP INC 160744 4.50 CB	0.0020%	US026874DA29
FMCC FNCL 010637 2.00 MBS POOL NO SB8158	0.0020%	US3132D6B337
LEAR CORP 150927 3.80 CB	0.0019%	US521865AY17
FMCC FNCL 010137 2.00 MBS POOL NO RC2399	0.0018%	US3133L8UY97
NOK BNP PARIBAS A/C	0.0018%	-
FNMA FNCL 010253 5.50 MBS POOL NO CB5642	0.0017%	US3140QRHU01
GNMA G2SF 201051 1.50 MBS POOL NO MA7647	0.0016%	US36179WP853
BELGIUM KINGDOM OF GOVERNMENT 221031 0.00 GB	0.0016%	BE0000352618
FMCC FNCL 010653 5.50 MBS POOL NO SD3085	0.0016%	US3132DQNA03
HUF BNP PARIBAS A/C	0.0014%	-
RON BNP PARIBAS A/C	0.0014%	-
BOSTON SCIENTIFIC CORP 010349 4.70 CB	0.0014%	US101137AU14
FMCC FNCL 010853 4.50 MBS POOL NO SD3565	0.0012%	US3132DQ6A97
GNMA G2SF 200353 5.50 MBS POOL NO MA8726	0.0012%	US36179XVT08
JAPAN GOVERNMENT OF 200354 1.70 GB	0.0011%	JP1400071E55
CARRIER GLOBAL CORP 150227 2.493 CB	0.0011%	US14448CAP95
UBS COLLATERAL A/C	0.0010%	-
JAPAN GOVERNMENT 200362 1.00 GB	0.0008%	JP1400151N57
Coupons	0.0008%	-
Suspense Account	0.0007%	-
MOTOROLA SOLUTIONS INC 010924 4.00 CB	0.0006%	US620076BF55
QUEBEC PROVINCE OF 011251 3.10 GB	0.0005%	CA74814ZFE84
Income Due - MYR	0.0003%	-
JAPAN GOVERNMENT 200348 0.80 GB	0.0003%	JP1300581J30
Income Due - CAD	0.0002%	-
Income Due - EUR	0.0000%	-
PEN BNP PARIBAS A/C	0.0000%	-
TAKEON NZD	0.0000%	-
GOLDMAN SACHS COLLAT	-0.0069%	-
MORGAN STANLEY COLAT	-0.0079%	-
Accruals	-0.0226%	-
Outstanding Settlement Payments - CNY	-0.0757%	-
Outstanding Settlement Payments - USD	-0.2987%	-