

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name	1.0	Offer number	OFR10322
Fund name		Mercer Ethical Leaders Hedged Global Fixe Fund number	FND8206
Period disclosure applies [dd/mm/yyyy]		30/09/2023	
Asset name	% of fund net assets	Security code	
ISHARES MBS ETF	13.37%	US4642885887	
UNITED STATES TREASURY 311224 1.75 GB	0.80%	US912828YY08	
JAPAN GOVERNMENT OF 200936 0.50 GB	0.78%	JP1201581G90	
UNITED STATES TREASURY 310325 0.5 CB	0.62%	US912828ZF00	
UNITED STATES TREASURY 310825 0.25 GB	0.53%	US91282CAJ09	
UNITED STATES TREASURY 310528 1.25 GB	0.50%	US91282CCE93	
FRANCE REPUBLIC OF GOVERNMENT 250226 0.00 GB	0.49%	FR0013508470	
UNITED STATES TREASURY 150524 0.25 GB	0.48%	US91282CCC38	
UNITED STATES TREASURY 310526 0.75 GB	0.45%	US91282CCF68	
GERMANY GOVT OF 150225 0.50 GB	0.42%	DE0001102374	
UNITED STATES TREASURY 301127 3.875 GB	0.41%	US91282CFZ95	
UNITED STATES TREASURY 151132 4.125 GB	0.41%	US91282CFV81	
UNITED STATES TREASURY 311024 2.25 GB	0.40%	US9128283D01	
UNITED STATES TREASURY 150725 3.00 GB	0.40%	US91282CEY30	
UNITED STATES TREASURY 150724 0.375 GB	0.40%	US91282CCL37	
UNITED STATES TREASURY 301124 1.50 GB	0.40%	US912828YV68	
JAPAN GOVERNMENT 200325 0.10 GB	0.39%	JP1051431L45	
JAPAN GOVERNMENT 201225 0.10 GB	0.39%	JP1051461M13	
UNITED STATES TREASURY 310727 2.75 GB	0.39%	US91282CFB28	
UNITED STATES TREASURY 150527 2.375 GB	0.39%	US912828X885	
UNITED STATES TREASURY 150526 1.625 GB	0.38%	US912828R366	
UNITED STATES TREASURY 301125 0.375 GB	0.38%	US91282CAZ41	
UNITED STATES TREASURY 310127 1.5 GB	0.37%	US912828Z781	
UNITED STATES TREASURY 280226 0.50 GB	0.37%	US91282CBQ33	
UNITED STATES TREASURY 311226 0.00 GB	0.37%	US91282CDQ15	
UNITED STATES TREASURY 310826 0.75 GB	0.37%	US91282CCW91	
UNITED STATES TREASURY 310726 0.625 GB	0.37%	US91282CCP41	
UNITED STATES TREASURY 280229 1.875 GB	0.36%	US91282CEB37	
SPAIN KINGDOM OF GOVERNMENT 300426 1.95 GB	0.34%	ES0000012729	
JAPAN GOVERNMENT 200925 0.10 GB	0.33%	JP1051451LA6	
JAPAN GOVERNMENT 201229 0.10 GB	0.33%	JP1103571L10	
UNITED STATES TREASURY 290228 4.00 GB	0.32%	US91282CGP05	
UNITED STATES TREASURY BONDS 150525 2.75 GB	0.32%	US91282CEQ06	
UNITED STATES TREASURY 300630 3.75 GB	0.32%	US91282CHJ36	
UNITED STATES TREASURY 310829 3.125 GB	0.31%	US91282CFJ53	
UNITED STATES TREASURY 280227 1.875 GB	0.30%	US91282CEC10	
UNITED STATES TREASURY 311026 1.125 GB	0.30%	US91282CDG33	
UNITED STATES TREASURY 150529 2.375 GB	0.30%	US9128286T26	
FRANCE REPUBLIC OF GOVERNMENT 250527 1.0 GB	0.29%	FR0013250560	
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 070625	0.28%	GB00BK5CVX03	
UNITED STATES TREASURY 310128 0.75 GB	0.28%	US91282CBJ99	
JAPAN GOVERNMENT OF 201224 0.30 GB	0.28%	JP1103371F10	
JAPAN GOVERNMENT 201227 0.30 GB	0.28%	JP1051551P11	
JAPAN GOVERNMENT OF 010225 0.005 GB	0.28%	JP1024451P27	
JAPAN GOVERNMENT 200326 0.005 GB	0.28%	JP1051471M45	
MAJOR JOINT LOCAL GOVERNMENT BOND 250527 0.18 CB	0.28%	JP2990001H56	
JAPAN GOVERNMENT 201226 0.005 GB	0.28%	JP1051501N14	
JAPAN GOVERNMENT OF 200927 0.10 GB	0.28%	JP1103481H98	
JAPAN GOVERNMENT 200329 0.1 GB	0.27%	JP1103541K42	
JAPAN GOVERNMENT 200930 0.10 GB	0.27%	JP1103601LA4	
UNITED STATES TREASURY 310729 2.625 GB	0.26%	US91282CFC01	
UNITED STATES TREASURY 150530 0.625 GB	0.26%	US912828ZQ64	
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150233 2.30 G	0.26%	DE000BU2Z007	
UNITED STATES TREASURY 150844 3.125 GB	0.25%	US912810RH32	
JAPAN GOVERNMENT OF 200926 0.10 GB	0.25%	JP1103441G98	
ITALY REPUBLIC OF GOVERNMENT 010829 3.00 GB	0.25%	IT0005365165	
ITALY REPUBLIC OF GOVERNMENT 010827 2.05 GB	0.25%	IT0005274805	
UNITED STATES TREASURY BONDS 150126 3.875 GB	0.24%	US91282CGE57	
SPAIN KINGDOM OF GOVERNMENT 310126 0.00 GB	0.24%	ES0000012G91	
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150827 0.50 G	0.24%	DE0001102424	
UNITED STATES TREASURY 311229 3.875 GB	0.24%	US91282CGB19	
FRANCE REPUBLIC OF GOVERNMENT 250528 0.75 GB	0.24%	FR0013286192	

UNITED STATES TREASURY 150825 2.00 GB	0.24%	US912828K742
EXPORTIMPORT BANK OF CHINA 020325 2.93 GB	0.23%	CND10002M036
THAILAND KINGDOM OF GOVERNMENT 171228 2.875 GB	0.23%	TH0623038C04
JAPAN GOVERNMENT OF 200333 1.10 GB	0.23%	JP1300101357
UNITED STATES TREASURY 150233 3.50 GB	0.23%	US91282CGM73
UNITED STATES TREASURY 150831 1.25 GB	0.23%	US91282CCS89
JAPAN GOVERNMENT 201224 0.10 GB	0.22%	JP1051421L13
JAPAN EXPRESSWAY HOLDING AND DEBT REPAYMENT 301127	0.22%	JP370620AHB4
UNITES STATES TREASURY 150548 3.125 CD	0.22%	US912810SC36
JAPAN GOVERNMENT 201232 0.50 GB	0.22%	JP1103691P11
JAPAN GOVERNMENT 200333 0.50 GB	0.22%	JP1103701P43
JAPAN GOVERNMENT 200630 0.10 GB	0.22%	JP1103591L73
UNITED STATES TREASURY 310129 1.75 GB	0.22%	US91282CDW82
JAPAN GOVERNMENT 201230 0.10 GB	0.22%	JP1103611M11
JAPAN GOVERNMENT 200332 0.20 GB	0.21%	JP1103661N43
JAPAN GOVERNMENT OF 200932 0.20 GB	0.21%	JP1103681NA2
UNITED STATES TREASURY 150852 3.00 GB	0.21%	US912810TJ79
FRANCE REPUBLIC OF GOVERNMENT 251130 0.00 GB	0.21%	FR0013516549
UNITED STATES TREASURY 150549 2.875 GB	0.21%	US912810SH23
UNITED STATES TREASURY 150553 3.625 GB	0.21%	US912810TR95
JAPAN GOVERNMENT 200338 0.50 GB	0.20%	JP1201641J38
FRANCE REPUBLIC OF GOVERNMENT 251131 0.00 GB	0.20%	FR0014002WK3
EUROPEAN FINANCIAL STABILITY FACILITY SA 030527 0.75 CB	0.20%	EU000A1G0DR4
GERMANY (FEDERAL REPUBLIC) 040137 4.00 G	0.20%	DE0001135275
FRENCH GOVERNMENT 042529 5.5	0.20%	FR0000571218
AUSTRALIAN COMMONWEALTH GOVT 211129 2.75 GB	0.20%	AU000XCLWAX7
US TREASURY BILL 150539 4.25 GOVT BOND	0.20%	US912810QB70
UNITED STATES TREASURY 150546 2.50 GB	0.20%	US912810RS96
UNITED STATES TREASURY 150231 1.125 GB	0.20%	US91282CBL46
UNITED STATES TREASURY 151131 1.375 GB	0.20%	US91282CDJ71
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310132	0.19%	GB00BM8Z2T38
UNITED KINGDOM TREASURY GILT 070939 4.2	0.19%	GB00B3KJDS62
UNITED STATES TREASURY 151151 1.875 GB	0.19%	US912810TB44
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310133	0.19%	GB00BMV7TC88
PORTUGAL REPUBLIC OF GOVERNMENT 140427 4.125 GB	0.18%	PTOTEUOE0019
UNITED STATES TREASURY 150532 2.875 GB	0.18%	US91282CEP23
MALAYSIA GOVERNMENT 311028 4.369 GB	0.18%	MYBGO1800024
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 300126	0.18%	GB00BL68HJ26
UNITED KINGDOM OF GREAT BRITAIN NORTHERN IRE 220727 1	0.18%	GB00BDRHNP05
KOREA REPUBLIC OF SOUTH KOREA GOVERNMENT 100625 2.25	0.18%	KR103501G562
JAPAN GOVERNMENT OF 201233 1.60 GB	0.18%	JP1201471DC6
KOREA REPUBLIC OF GOVERNMENT 100632 3.375 GB	0.18%	KR103502GC65
KOREA REPUBLIC OF GOVERNMENT 100327 2.375 GB	0.18%	KR103501GC33
JAPAN GOVERNMENT OF 201243 1.70 GB	0.17%	JP1300411DC2
JAPAN GOVERNMENT OF 200635 1.30 GB	0.17%	JP1201531F68
ITALY REPUBLIC OF GOVERNMENT 280325 3.40 GB	0.17%	IT0005534281
BNP PARIBAS SA 170225 2.375 CB	0.17%	XS1190632999
SWITZERLAND CONFEDERATION OF GOVERNMENT 270632 0.5C	0.17%	CH0344958688
SANTANDER UK GROUP HOLDINGS PLC 211126 6.833 CB	0.17%	US80281LAS43
ITALY REPUBLIC OF GOVERNMENT 010725 1.85 GB	0.17%	IT0005408502
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310128	0.17%	GB00BMBL1G81
FRANCE REPUBLIC OF GOVERNMENT 250536 1.25 GB	0.17%	FR0013154044
DANSKE BANK A S 090126 6.466 CB	0.17%	US23636BBF58
ITALY REPUBLIC OF GOVERNMENT 150726 2.10 GB	0.17%	IT0005370306
JAPAN GOVERNMENT OF 201244 1.50 GB	0.17%	JP1300451EC6
ITALY REPUBLIC OF GOVERNMENT 010225 0.35 GB	0.17%	IT0005386245
JAPAN GOVERNMENT 200948 0.90 GB	0.17%	JP1300601JA9
FRANCE REPUBLIC OF GOVERNMENT 250325 0.00 GB	0.17%	FR0013415627
CANADA GOVERNMENT 010633 2.75 GB	0.17%	CA135087Q236
JAPAN GOVERNMENT 201227 0.20 GB	0.17%	JP1051561P27
PHILIPPINES REPUBLIC OF THE GOVERNMENT 300326 5.50 GB	0.17%	US718286BN61
JAPAN GOVERNMENT 200328 0.10 GB	0.17%	JP1103501J35
JAPAN GOVERNMENT 200628 0.10 GB	0.17%	JP1103511J74
UNITED STATES TREASURY 151148 3.375 GB	0.17%	US912810SE91
JAPAN GOVERNMENT 200928 0.10 GB	0.16%	JP1103521JA8
KOMMUNINVEST I SVERIGE AB 101225 4.25 CB	0.16%	XS2615298408
FRANCE REPUBLIC OF GOVERNMENT 250526 0.50 GB	0.16%	FR0013131877
KFW 090326 0.375 GB	0.16%	DE000A168Y55
SOCIETE GENERALE SA 100134 6.691 CB	0.16%	US83368RBS04
SPAIN KINGDOM OF GOVERNMENT 311032 2.55 GB	0.16%	ES0000012K61
UNITED STATES TREASURY 311029 4.00 GB	0.16%	US91282CFT36
JAPAN GOVERNMENT 200330 0.10 GB	0.16%	JP1103581L42

FEDERAL HOME LOAN BANKS 131224 2.75 GB	0.16%	US3130A3GE85
UNITED STATES TREASURY 151130 0.875 GB	0.16%	US91282CAV37
GERMANY GOVERNMENT OF 150846 2.50 GB	0.16%	DE0001102341
SPAIN KINGDOM OF GOVERNMENT 300428 1.40 GB	0.16%	ES0000012B39
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150227 0.25 G	0.16%	DE0001102416
JAPN GOVERNMENT 200331 0.10 GB	0.16%	JP1103621M43
ITALY REPUBLIC OF GOVERNMENT 010427 1.1 GB	0.16%	IT0005484552
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150228 0.50 G	0.16%	DE0001102440
HSBC HOLDINGS PLC 231126 4.375 CB	0.16%	US404280BH13
JAPAN GOVERNMENT 200632 0.20 GB	0.16%	JP1103671N74
NETHERLAND KINGDOM OF THE GOVERNMENT 150127 0.00 GE	0.16%	NL0015031501
MITSUBISHI UFJ FINANCIAL GROUP INC 010326 3.85 CB	0.16%	US606822AD62
SPAIN KINGDOM OF GOVERNMENT 300730 1.95 GB	0.16%	ES00000127A2
UNITED STATES TREASURY 150833 3.875 GB	0.16%	US91282CFT18
UNITED STATES TREASURY 151128 3.125 GB	0.16%	US9128285M81
KFW 310327 0.00 GB	0.16%	DE000A254PP9
KOREA DEVELOPMENT BANK 030625 1.25 GB	0.16%	XS2181972568
GERMANY FEDERAL REPUBLIC OF GOVT 150229 0.25 GB	0.15%	DE0001102465
UNITED STATES TREASURY 150228 2.75 GB	0.15%	US9128283W81
BANCO SANTANDER SR 240328 4.175 CB	0.15%	US05964HAQ83
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221028	0.15%	GB00BFX0ZL78
FEDERAL NATIONAL MORTGAGE ASSOCIATION 240926 1.875 GB	0.15%	US3135GOQ225
QUEENSLAND TREASURY CORP 200827 2.75 GB	0.15%	AU3SG0001605
CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 250228 0.00 GB	0.15%	FR00140002P5
KOMMUNALBANKEN AS 110925 0.375 GB	0.15%	XS2228393356
HOUSING AND DEVELOPMENT BOARD 011226 3.22 GB	0.15%	SG6UJ5000009
KOREA REPUBLIC OF GOVERNMENT 100937 2.25 GB	0.15%	KR103502G792
MEXICO UNITED MEXICAN STATES GOVERNMENT 050326 5.75 GB	0.15%	MX0MGO0000Y4
ITALY REPUBLIC OF GOVERNMENT 011232 2.50 GB	0.15%	IT0005494239
UNITED STATES TREASURY 301126 1.25 GB	0.15%	US91282CDK45
UNITED STATES TREASURY 150552 2.875 GB	0.15%	US912810TG31
JAPAN GOVERNMENT OF 200632 1.50 GB	0.15%	JP1201381C70
SPAIN KINGDOM OF GOVERNMENT 311029 0.60 GB	0.15%	ES0000012F43
ITALY REPUBLIC OF GOVERNMENT 150328 0.25 GB	0.15%	IT0005433690
NORDEA HYPOTEK AB 180924 1.00 CB	0.15%	SE0012230415
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150230 0.00 GB	0.15%	DE0001102499
UBS GROUP AG 300127 1.364 CB	0.15%	US902613AC28
STADSHYPOTEK AB 011227 2.50 CB	0.15%	SE0013883691
UNITED STATES TREASURY 151147 2.75 GB	0.15%	US912810RZ30
ONTARIO PROVINCE OF 1208210527 1.05 GB	0.15%	US683234AQ19
FRANCE REPUBLIC OF GOVERNMENT 251129 0.00 GB	0.15%	FR0013451507
UNITED STATES TREASURY 150243 3.875 GB	0.15%	US912810TQ13
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 070925	0.14%	GB00BTHH2R79
JAPAN GOVERNMENT 200939 0.30 GB	0.14%	JP1201701KA5
UNITED STATES TREASURY 150832 2.75 GB	0.14%	US91282CFF32
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211133 3.00 GB	0.14%	AU0000217101
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150831 0.00 GB	0.14%	DE0001102564
CORPORACION NACIONAL DEL COBRE DE CHILE 300929 3.00 CB	0.14%	USP3143NBE33
UNITED STATES TREASURY 300927 0.375 GB	0.14%	US91282CAL54
TREASURY 071242 GOVT	0.14%	GB00B1VWPJ53
MEXICO UNITED MEXICAN STATES GOVERNMENT 310529 8.50 GB	0.14%	MX0MGO0000H9
UNITED STATES TREASURY 150230 1.5 GB	0.14%	US912828Z948
ITALY REPUBLIC OF GOVERNMENT 010431 0.90 GB	0.14%	IT0005422891
NEW ZEALAND GOVERNMENT 200429 3.0 GB	0.14%	NZGOVDT429C7
ITALY REPUBLIC OF GOVERNMENT 011231 0.95 GB	0.13%	IT0005449969
UNITED STATES TREASURY 150542 3.25 GB	0.13%	US912810TH14
QATAR PETROLEUM 120731 2.25 GB	0.13%	XS2357494322
FRANCE GOVERNMENT 250540 0.50 GB	0.13%	FR0013515806
FRANCE REPUBLIC OF GOVERNMENT 250532 0.00 GB	0.13%	FR0014007L00
GOLDMAN SACHS GROUP INC 220432 2.615 CB	0.13%	US38141GYB49
UNITED STATES TREASURY 150537 5.00 GB	0.13%	US912810PU60
ITALY REPUBLIC OF GOVERNMENT 010828 3.80 GB	0.13%	IT0005548315
EUROPEAN INVESTMENT BANK 280728 2.75 CB	0.13%	XS2587298204
JAPAN GOVERNMENT 200652 1.30 GB	0.13%	JP1300751N79
JAPAN BANK FOR INTERNATIONAL COOPERATION 210131 1.25 GB	0.13%	US471048CL00
ABU DHABI EMIRATE OF 160450 3.875 GB	0.13%	XS2125308242
BELGIUM KINGDOM OF GOVERNMENT 220625 0.80 GB	0.13%	BE0000334434
COMMONWEALTH BANK OF AUSTRALIA 110331 2.688 CB	0.13%	USQ2704MAD04
UNITED KINGDOM OF GREAT BRITAIN AND NORT IRE 220145 3.00 GB	0.13%	GB00BN65R313
ITALY REPUBLIC OF GOVERNMENT 011228 2.80 GB	0.12%	IT0005340929
UNITED STATES OF AMERICA TREASURY BILL 1	0.12%	US912810FT08
BELGIUM KINGDOM OF GOVERNMENT 220626 1.00 GB	0.12%	BE0000337460

DAIMLER TRUCK FINANCE NORTH AMERICA LLC 170125 5.20 CB	0.12%	US233853AN08
STANDARD CHARTERED PLC 090930 2.50 CB	0.12%	XS2183818637
EXPORT IMPORT BANK OF CHINA 161130 3.74 CB	0.12%	CND10003VYQ5
UNITED STATES TREASURY 150547 3.00 GB	0.12%	US912810RX81
JPMORGAN CHASE AND CO 260426 4.08 CB	0.12%	US46647PCZ71
JAPAN 113 20YR ISSUE 200929 2.1 GB	0.12%	JP1201131990
MEXICO GOVERNMENT 100248 4.6 CB	0.12%	US91087BAD29
EXPORT IMPORT BANK OF CHINA 200529 3.86 GB	0.12%	CND100029N10
CANADA GOVERNMENT 010225 3.75 GB	0.12%	CA135087P659
ITALY REPUBLIC OF GOVERNMENT 010336 1.45 GB	0.12%	IT0005402117
EUROPEAN UNION 041229 1.625 CB	0.12%	EU000A3K7MW2
CANADA GOVERNMENT 010824 2.75 GB	0.12%	CA135087N910
JAPAN GOVERNMENT OF 200942 1.90 GB	0.12%	JP1300371C98
NIEDERSACHSEN LAND OF 060727 0.625 GB	0.12%	DE000A2E4GS9
MORGAN STANLEY 180226 2.63 CB	0.12%	US61747YEM30
EXPORT IMPORT BANK OF CHINA 230330 3.23 GB	0.12%	CND10002TD09
EXPORT IMPORT BANK OF CHINA 240227 3.26 GB	0.12%	CND10002LS67
UNITEDHEALTH GROUP INC 151228 3.875 CB	0.12%	US91324PDP45
EXPORT IMPORT BANK OF CHINA 110332 3.18 GB	0.12%	CND10004T1Y9
ONTARIO PROVINCE OF 080328 3.60 GB	0.12%	CA68333ZAW73
TELEFONICA EMISIONES SAU 080327 4.103 CB	0.12%	US87938WAT09
INTERNATIONAL BUSINESS MACHINES CORP 230529 1.50 CB	0.12%	XS1617845679
KOREA REPUBLIC OF GOVERNMENT 100350 1.50 GB	0.12%	KR103502GA34
KOREA REPUBLIC OF GOVERNMENT 100326 1.25 CB	0.12%	KR103501GB34
EUROPEAN INVESTMENT BANK 220129 0.625 CB	0.12%	XS1938387237
EXPORT IMPORT BANK OF CHINA 170627 2.82 GB	0.12%	CND100058VQ7
INTER AMERICAN DEVELOPMENT BANK 070727 2.375 CB	0.11%	US4581X0CY26
GOVERNMENT OF CHILE 070541 3.10 GB	0.11%	US168863DS48
EXPORT IMPORT BANK OF CHINA 190832 2.90 CB	0.11%	CND10005KVM8
JAPAN GOVERNMENT OF 200356 0.40 GB	0.11%	JP1400091G59
METROPOLITAN LIFE GLOBAL FUNDING I190927 3.00 CB	0.11%	US59217GCK31
AERCAP IRELAND CAPITAL DAC 291026 2.45 CB	0.11%	US00774MAV72
CANADA GOVERNMENT 010628 2.0 GB	0.11%	CA135087H235
JAPAN GOVERNMENT 201242 1.40 GB	0.11%	JP1201831P14
JAPAN GOVERNMENT OF 200327 0.10 GB	0.11%	JP1103461H35
BELGIUM KINGDOM OF GOVERNMENT 220433 1.25 GB	0.11%	BE0000346552
UNITED STATES TREASURY 150543 3.875 GB	0.11%	US912810TS78
EUROPEAN UNION 040433 1.25 CB	0.11%	EU000A19XC51
UNITED STATES TREASURY 151141 2.00 GB	0.11%	US912810TC27
NORTH RHINE WESTPHALIA STATE OF 090430 0.20 GB	0.11%	DE000NRWOMA1
UNITED STATES TREASURY 151149 2.375 CB	0.11%	US912810SK51
GERMANY (FEDERAL REPUBLIC) 040131 5.50 G	0.11%	DE0001135176
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 070937	0.11%	GB00BZB26Y51
KFW INTERNATIONAL FINANCE INC 270225 4.00 GB	0.11%	AU000KFWHAA3
JAPAN GOVERNMENT 200931 0.10 GB	0.11%	JP1103641MA8
UK TREASURY 220160 4.0 GB	0.11%	GB00B54QLM75
TELSTRA CORPORATION LTD 190427 4.00 CB	0.11%	AU3CB0243764
ONTARIO PROVINCE OF 020630 2.05 CB	0.11%	CA68333ZAH07
JAPAN GOVERNMENT 200643 1.10 GB	0.10%	JP1201851P76
JAPAN GOVERNMENT 200343 1.10 GB	0.10%	JP1201841P46
ASIAN DEVELOPMENT BANK 150824 1.10 CB	0.10%	AU3CB0265726
JAPAN GOVERNMENT OF 200938 0.7 GB	0.10%	JP1201661JA3
JAPAN GOVERNMENT OF 200937 0.60 GB	0.10%	JP1201621H91
JAPAN GOVERNMENT OF 200336 0.40 GB	0.10%	JP1201561G37
UNITED STATES TREASURY 150841 1.75 GB	0.10%	US912810TA60
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211127 2.75 C	0.10%	AU000XCLWAQ1
ISRAEL STATE OF GOVERNMENT 310327 2.00 GB	0.10%	IL0011393449
UK TREASURY GILT 070934 4.50 GB	0.10%	GB00B52WS153
AUSTRALIAN COMMONWEALTH GOVT 211128 2.75 GB	0.10%	AU000XCLWAU3
JAPAN GOVERNMENT 200342 0.80 GB	0.10%	JP1201801N46
AMAZON COM INC 120531 2.10 CB	0.10%	US023135BZ81
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310124	0.10%	GB00BMGR2791
UNITED STATES TREASURY 151140 1.375 GB	0.10%	US912810ST60
NEW SOUTH WALES TREASURY CORP 200230 3.00 GB	0.10%	AU3SG0001571
CZECH REPUBLIC GOVERNMENT 250828 2.50 GB	0.10%	CZ0001003859
JAPAN GOVERNMENT 200340 0.40 GB	0.10%	JP1201721L45
JAPAN GOVERNMENT 200341 0.50 GB	0.10%	JP1201761M45
JAPAN GOVERNMENT 200941 0.50 GB	0.10%	JP1201781MA3
UNITED STATES TREASURY 150540 1.125 GB	0.10%	US912810SR05
DEUTSCHE BAHN FINANCE BV 070725 1.375 CB	0.10%	XS1640854144
JAPAN GOVERNMENT 200947 0.80 GB	0.09%	JP1300561H93
THAILAND KINGDOM OF GOVERNMENT 170633 3.35 GB	0.09%	TH062303D603

BARCLAYS PLC 120227 3.25 CB	0.09%	XS1472663670
SKANDINAVISKA ENSKILDA BANKEN AB 290627 4.125 CB	0.09%	XS2643041721
FEDERAL HOME LOAN MORTGAGE CORP 150331 6.75 GB	0.09%	US3134A4AA29
UNITED STATES TREASURY 150251 1.875 GB	0.09%	US912810SU34
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 071255	0.09%	GB00B06YGN05
SPAIN (KINGDOM OF) 300741 4.7 GB	0.09%	ES0000012157
USA TREASURY CO 151142 2.75 GB	0.09%	US912810QY73
GERMANY (FEDERATION OF) 040742 3.25 GB	0.09%	DE0001135432
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTON 27073:	0.09%	CH1189217834
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220149	0.09%	GB00BFWFPP71
BANK OF MONTREAL 071227 4.709 CB	0.09%	CA06368LEY89
TORONTO DOMINION BANK 130326 3.879 CB	0.09%	XS2597408439
KOREA REPUBLIC OF GOVERNMENT 100347 2.125 GB	0.09%	KR103502G735
PSP CAPITAL INC 051125 3.00 CB	0.09%	CA69363TAM41
JAPAN GOVERNMENT OF 200946 0.50 GB	0.09%	JP1300521G93
LONDON AND QUADRANT HOUSING TRUST LTD 280228 2.625 C	0.09%	XS1778763133
ROYAL BANK OF CANADA 090926 1.00 CB	0.09%	XS2385061234
CEDULAS TDA 6 FTA 230528 3.875 CB	0.09%	ES0317046003
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 170128 3.25	0.09%	XS0875797515
EUROPEAN INVESTMENT BANK 220125 1.90 GB	0.09%	XS2102297012
JAPAN GOVERNMENT 200351 0.70 GB	0.09%	JP1300701M48
COOPERATIEVE RABOBANK UA 100130 4.00 CB	0.09%	XS2572996606
AYT CEDULAS CAJAS X FONDO DE TITULIZACION DE 300628 3.75	0.09%	ES0312342019
JAPAN GOVERNMENT 200951 0.70 GB	0.09%	JP1300721MA9
ITALY REPUBLIC OF GOVERNMENT 010533 4.4 CB	0.09%	IT0005518128
NATWEST GROUP PLC 091128 2.057 CB	0.09%	XS2405139432
EXPORT IMPORT BANK OF KOREA 070626 3.50 GB	0.09%	XS2632653510
SPAIN KINGDOM OF GOVERNMENT 311048 2.70 GB	0.09%	ES0000012B47
COMPAGNIE DE SAINT GOBAIN SA 180129 3.50 CB	0.09%	XS2576245281
FRANCE REPUBLIC OF GOVERNMENT 251124 1.75 GB	0.09%	FR0011962398
MALAYSIA GOVERNMENT 151030 3.465 GB	0.09%	MYBGO2000020
POLAND REPUBLIC OF GOVERNMENT 250727 2.50 GB	0.09%	PL0000109427
CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 250527 2.875 C	0.09%	FR001400DZ13
CREDIT MUTUEL HOME LOAN SFH SA 220627 3.125 CB	0.09%	FR001400FZ24
LLOYDS BANKING GROUP PLC 210931 4.75 CB	0.09%	XS2690137299
BPIFRANCE SA 100926 3.00 CB	0.09%	FR001400DXK4
UNITED STATES TREASURY 150541 2.25 GB	0.09%	US912810SY55
DEMETER BV 011046 3.50 CB	0.09%	XS1418788755
STELLANTIS NV 200325 2.00 CB	0.09%	FR0013323326
EUROPEAN FINANCIAL STABILITY FACILITY SA 160233 2.875 CB	0.09%	EU000A2SCAG3
LEGAL AND GENERAL GROUP PLC 261149 3.75 CB	0.09%	XS2083961370
BANK OF AMERICA CORP 271026 1.949 CB	0.09%	XS2462324232
CANADA HOUSING TRUST NO 1 150926 1.90 CB	0.08%	CA13509PFL28
CITIGROUP INC 171133 6.27 CB	0.08%	US172967PA33
DNB BOLIGKREDITT AS 201124 0.375 CB	0.08%	XS1719108463
UK OF GREAT BRITAIN AND NORTHERN IRELAND GOVT 220752	0.08%	GB00B6RNH572
COMPAGNIE DE FINANCEMENT FONCIER SA 111224 0.375 CB	0.08%	FR0013281748
POLAND REPUBLIC OF GOVERNMENT 190126 1.50 GB	0.08%	XS1346201616
EUROPEAN UNION 041038 3.375 GB	0.08%	EU000A3K4D74
GERMANY FEDERAL REPUBLIC OF (GOVERNMENT) 151027 1.30	0.08%	DE0001141869
UNICREDIT SPA 241026 2.125 CB	0.08%	XS1508450688
CANADA HOUSING TRUST NO 1 150328 2.35 CB	0.08%	CA13509PGF41
CREDIT AGRICOLE HOME LOAN SFH SA 030425 0.50 CB	0.08%	FR0013235025
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINS 151128	0.08%	CH1148266161
OESTERREICHISCHE KONTROLLBANK AG 031125 4.625 GB	0.08%	US676167CG22
NRW BANK 260525 0.50 GB	0.08%	DE000NWB0634
IRELAND REPUBLIC OF GOVERNMENT 150526 1.00 GB	0.08%	IE00BV8C9418
NETHERLANDS KINGDOM OF GOVERNMENT 150725 0.25 GB	0.08%	NL0011220108
AUSTRIA REPUBLIC OF GOVERNMENT 200425 0.00 GB	0.08%	AT0000A2QRW0
TENNET HOLDING BV 171129 2.125 CB	0.08%	XS2478299204
AUSTRALIAN COMMONWEALTH GOVERNMENT 210532 1.25 GE	0.08%	AU0000075681
JAPAN GOVERNMENT 200649 0.4 GB	0.08%	JP1300631K78
SANOFI SA 100926 1.75 CB	0.08%	FR0012146801
SEVERN TRENT UTILITIES PLC 051231 2.75 CB	0.08%	XS1529614726
KFW 300625 0.125 CB	0.08%	DE000A3MP7J5
ALLIANZ SE 060747 3.099 CB	0.08%	DE000A2DAH66
SPAIN KINGDOM OF GOVERNMENT 310525 0.00 GB	0.08%	ES0000012K38
JOHN DEERE CAPITAL CORP 030326 5.05 CB	0.08%	US24422EWT27
OP ASUNTOLUOTTOPANKKI 010925 0.625 CB	0.08%	XS1829345427
MERRILL LYNCH AND CO 290137 6.11 CB	0.08%	US59022CAJ27
ITALY REPUBLIC OF GOVERNMENT 010950 2.45 GB	0.08%	IT0005398406
JAPAN GOVERNMENT 201249 0.40 GB	0.08%	JP1300651L15

ITALY REPUBLIC OF GOVERNMENT 010348 3.45 GB	0.08%	IT0005273013
GE HEALTHCARE TECHNOLOGIES INC 150330 5.857 CB	0.08%	US36267VAH69
INTERNATIONAL BANK FOR RECONSTRUCTION AN DEVE 211229	0.08%	XS2122575678
ABERTIS INFRAESTRUCTURAS SA 270927 2.375 CB	0.08%	XS1967635977
UNEDIC 030326 0.625 CB	0.08%	FR0013128584
FRANCE REPUBLIC OF GOVERNMENT 250455 4.00 GB	0.08%	FR0010171975
VERIZON COMMUNICATION 220328 2.1 CB	0.08%	US92343VGH15
FRANCE REPUBLIC OF GOVERNMENT 250545 3.25 GB	0.08%	FR0011461037
LA BANQUE POST HOME LOAN 300126 0.50 CB	0.08%	FR0013399169
DOWDUPONT INC 151128 4.725 CB	0.08%	US26078JAD28
UNILEVER NV 120227 1.125 CB	0.08%	XS1769090991
ORANGE SA 150129 2.0 CB	0.08%	FR0013396520
MEXICO UNITED MEXICAN STATES GOVERNMENT 071147 8.00 (0.08%	MX0MGO000102
FEDERAL FARM CREDIT BANKS FUNDING CORP 060128 4.00 GB	0.08%	US3133EN5N62
BUONI POLIENNAILI DEL TES 010237 4.0 GOV	0.08%	IT0003934657
ROMANIA REPUBLIC OF GOVERNMENT 190427 2.375 GB	0.08%	XS1599193403
MIZUHO FINANCIAL GROUP INC 080427 1.631 CB	0.08%	XS2465984107
CREDIT AGRICOLE SA LONDON BR 030527 1.375 CB	0.08%	XS1605365193
BANK OF AMERICA CORP 020426 3.384 CB	0.08%	US06051GKM05
EUROPEAN IINVESTMENT BANK 150127 0.50 CB	0.08%	XS1555331617
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220747	0.08%	GB00BDCHBW80
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 080626 0.75 CB	0.08%	FR0013412947
SIEMENS FINANCIERINGSMATSCHAPPIJ NV 050626 0.375 CB	0.08%	XS2182054887
JPMORGAN CHASE AND CO 180528 1.638 CB	0.08%	XS1615079974
MERCK AND CO INC 100225 2.75 CB	0.08%	US58933YAR62
EXPORT DEVELOPMENT CANADA 140228 3.875 GB	0.08%	US30216BJW37
AUSTRIA REPUBLIC OF GOVERNMENT 230534 2.40 GB	0.08%	AT0000A10683
ING GROEP NV 131130 1.00 CB	0.08%	XS2079079799
TERNA RETE ELETTRICA NAZIONALE SPA 260727 1.375 CB	0.08%	XS1652866002
LANDESBANK HESSEN THUERINGEN GIROZENTRALE 120127 0.6	0.08%	XS1548773982
AUSTRIA REPUBLIC OF GOVERNMENT 200427 0.50 GB	0.08%	AT0000A1VVK0
FRANCE REPUBLIC OF GOVERNMENT 251132 2.00 GB	0.08%	FR001400BKZ3
STATE OF ILLINOIS 010633 5.10 MUNICIPAL	0.08%	US452151LF83
PFIZER INVESTMENT ENTERPRISES PTE LTD 190533 4.75 CB	0.08%	US716973AE24
URUGUAY ORIENTAL REPUBLIC OF (GOVERNMENT 230131 4.37	0.08%	US917288BK78
CREDIT AGRICOLE ITALIA OBG SRL 250327 1.00 CB	0.08%	IT0005366288
KFW 150228 3.75 GB	0.08%	US500769JW52
VINCI SA 180129 1.625 CB	0.08%	FR0013397452
LANDWIRTSCHAFTLICHE RENTENBANK 130125 2.00 GB	0.08%	US515110BN30
SOCIETE NATIONALE SNCF SA 020229 1.50 GB	0.08%	XS1558472129
NISSAN MOTOR CO LTD 170928 3.201 CB	0.08%	XS2228683350
EUROPEAN INVESTMENT BANK 100225 1.875 GB	0.08%	US298785GS94
INTERNATIONAL BANK FOR RECONSTRUCTION AND DE 140230	0.08%	US459058KQ56
BELGIUM KINGDOM OF GOVERNMENT 220628 0.80 GB	0.08%	BE0000345547
AXA SA 150528 1.125 CB	0.08%	XS1410426024
VERIZON COMMUNICATIONS INC 021135 3.125 CB	0.08%	XS1405769727
GENERAL MOTORS CO 011027 4.20 CB	0.08%	US37045VAN01
WELLS FARGO AND CO 220727 4.30 CB	0.08%	US94974BGL80
UNITED STATES TREASURY 150550 1.25 GB	0.08%	US912810SN90
CANADA GOVERNMENT 010632 2.00 GB	0.08%	CA135087N597
JAPAN GOVERNMENT 200353 1.40 GB	0.08%	JP1300781P48
VODAFONE GROUP PLC 201129 1.875 CB	0.08%	XS1721422068
BANK OF NEW YORK MELLON CORP 040526 2.80 CB	0.08%	US06406FAC77
SPAIN KINGDOM OF GOVERNMENT 310127 0.00 GB	0.08%	ES0000012J15
WESTPAC BANKING CORP 231131 4.322 CB	0.08%	US961214DF70
PEPSICO INC 151027 3.00 CB	0.08%	US713448DY13
MORGAN STANLEY 291027 0.406 CB	0.08%	XS2338643740
CAIXABANK SA 210128 0.625 CB	0.08%	XS2434702424
BANCO BILBAO VIZCAYA ARGENTARIA SA 140127 0.50 CB	0.08%	XS2101349723
BPCE SFH SA 130428 0.875 CB	0.08%	FR0013286820
IRELAND GOVERNMENT 180331 1.35 GB	0.08%	IE00BFZRQ242
BPCE SA 020339 1.625 CB	0.08%	FR0014008PK4
KFW 030428 2.875 GB	0.08%	US500769HS68
PROLOGIS EURO FINANCE LLC 050129 1.875 CB	0.08%	XS1861322383
BLACKROCK 150327 3.20 CB	0.08%	US09247XAN12
SANTANDER UK PLC 120127 0.05 CB	0.08%	XS2102283814
APPLE INC 131127 3.00 CB	0.08%	US037833DK32
NATIONAL AUSTRALIA BANK LTD 300828 1.375 CB	0.08%	XS1872032799
BELGIUM KINGDOM OF GOVERNMENT 221027 0.00 GB	0.08%	BE0000351602
SPAIN KINGDOM OF GOVERNMENT 300743 3.45 GB	0.08%	ES0000012K95
UNICREDIT BANK AG 110129 0.875 CB	0.08%	DE000HV2ARMO
CANADA GOVERNMENT 010630 1.25 GB	0.08%	CA135087K379

CANADA GOVERNMENT 010631 1.50 GB	0.08%	CA135087M276
MCDONALDS CORP 091235 4.70 CB	0.08%	US58013MEZ32
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 22112	0.08%	US459058GE72
GOLDMAN SACHS GROUP INC 150328 3.615 CB	0.08%	US38141GZR81
T-MOBILE USA INC 150226 2.25 CB	0.08%	US87264ABR59
ORACLE CORP 151127 3.25 CB	0.08%	US68389XBN49
ROMANIA REPUBLIC OF GOVERNMENT 080238 3.375 GB	0.08%	XS1768074319
AUSTRIA REPUBLIC OF GOVERNMENT 200229 0.50 GB	0.08%	AT0000A269M8
WELLS FARGO AND CO 240328 3.526 CB	0.08%	US95000U2V48
COMCAST CORP 150228 3.15 CB	0.08%	US20030NCA72
CITIGROUP INC 250728 4.125 CB	0.08%	US172967KU42
THERMO FISHER SCIENTIFIC INC 010328 0.50 CB	0.08%	XS2058556536
EUROPEAN STABILITY MECHANISM 050329 0.50 GB	0.08%	EU000A1Z99H6
KRAFT HEINZ FOODS CO 010430 3.75 CB	0.08%	US50077LAV80
PORTUGAL REPUBLIC OF GOVERNMENT 160732 1.65 GB	0.08%	PTOTEYOE0031
EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPM 2511	0.08%	US29874QEL41
JAPAN GOVERNMENT 200360 0.50 GB	0.08%	JP1400131L54
BANK OF NOVA SCOTIA 151227 0.01 CB	0.08%	XS2421186268
CROATIA REPUBLIC OF GOVERNMENT 190629 1.125 GB	0.08%	XS1843434876
FRANCE REPUBLIC OF GOVERNMENT 250554 3.00 GB	0.07%	FR001400FTH3
INTESA SANPAOLO SPA 040729 1.75 CB	0.07%	XS2022424993
TAKEDA PHARMACEUTICAL CO LTD 090729 1.00 CB	0.07%	XS2197348597
ABBVIE INC 211129 3.20 CB	0.07%	US00287YBX67
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310731	0.07%	GB00BMGR2809
EUROPEAN INVESTMENT BANK 150327 1.375 GB	0.07%	US298785JQ02
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211234 3.50 (0.07%	AU0000274706
SNCF RESEAU 300334 1.875 GB	0.07%	XS1588061777
ABN AMRO BANK NV 130431 1.0 CB	0.07%	XS1394791492
FINLAND REPUBLIC OF GOVERNMENT 150431 0.75 GB	0.07%	FI4000148630
AUTOBAHNEN UND SCHNELLSTRASSEN FINANZIERUNGS 09072	0.07%	XS2024602240
MALAYSIA GOVERNMENT 071032 4.193 GB	0.07%	MYBGO2200018
NORWAY KINGDOM OF GOVERNMENT 170227 1.75 GB	0.07%	NO0010786288
FRANCE REPUBLIC OF GOVERNMENT 250543 2.50 GB	0.07%	FR001400CMX2
ITALY REPUBLIC OF GOVERNMENT 300445 1.50 GB	0.07%	IT0005438004
POLAND REPUBLIC OF GOVERNMENT 251030 1.25 GB	0.07%	PL0000112736
SWEDISH COVERED BOND CORP 170626 2.00 CB	0.07%	SE0009383664
ITALY REPUBLIC OF GOVERNMENT 010933 2.45 GB	0.07%	IT0005240350
JPMORGAN CHASE AND CO 220927 1.47 CB	0.07%	US46647PCP99
AUSTRIA REPUBLIC OF GOVERNMENT 200232 0.90 GB	0.07%	AT0000A2W5C8
KUNTARAHOITUS OYJ 060929 0.05 GB	0.07%	XS2023679843
VONOVIA SE 250332 2.375 CB	0.07%	DE000A3MQS72
LANDWIRTSCHAFTLICHE RENTENBANK 271129 0.00 GB	0.07%	XS2084429963
WEA FINANCE LLC 150127 2.875 CB	0.07%	US92928QAH11
FRANCE REPUBLIC OF GOVERNMENT 250534 1.25 CB	0.07%	FR0013313582
DEUTSCHE BANK AG 191130 1.75 CB	0.07%	DE000DL19V54
CREDIT AGRICOLE ASSURANCES SA 170730 2.00 CB	0.07%	FR0013523602
CVS HEALTH CORP 250328 4.30 CB	0.07%	US126650CX62
JAPAN GOVERNMENT 200348 0.80 GB	0.07%	JP1300581J30
SPIAN KINGDOM OF GOVERNMENT 300735 1.85 GB	0.07%	ES0000012E69
NETHERLANDS KINGDOM OF THE GOVERNMENT 150732 0.50 G	0.07%	NL0015000RP1
UNICREDIT BANK AUSTRIA AG 210630 0.25 CB	0.07%	AT000B049796
COOPERATIEVE RABOBANK UA 020332 0.75 CB	0.07%	XS2449505820
ASIAN DEVELOPMENT BANK 240130 1.875 GB	0.07%	US045167ER09
DANONE SA 091130 0.52 CB	0.07%	FR0014006FE2
LA POSTE SA 180729 0.00 GB	0.07%	FR0014001I06
ITALY REPUBLIC OF GOVERNMENT 010340 3.10 GB	0.07%	IT0005377152
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINS 140133	0.07%	CH1239494995
SPAIN KINGDOM OF GOVERNMENT 300432 0.70 GB	0.07%	ES0000012K20
DH EUROPE FINANCE II SARL 180931 0.75 CB	0.07%	XS2050406094
PROSUS NV 190130 2.085 CB	0.07%	XS2430287362
FLEMISH COMMUNITY OF 201031 0.30 GB	0.07%	BE0002826072
PNC FINANCIAL SERVICES GROUP INC 220130 2.55 CB	0.07%	US693475AZ80
ICADE SANTE SA 041129 0.875 CB	0.07%	FR0013457967
SOCIETE DU GRAND PARIS 251131 0.30 GB	0.07%	FR0014006NV0
SPAIN KINGDOM OF GOVERNMENT 300431 0.10 GB	0.07%	ES0000012H41
AT AND T INC 090348 4.50 CB	0.07%	US00206RDJ86
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150853 1.80 G	0.07%	DE0001102614
AT AND T INC 010631 2.75 CB	0.07%	US00206RJV99
COCA COLA CO 010630 1.65 CB	0.07%	US191216CV08
WELLS FARGO AND CO 250453 4.611 CB	0.07%	US95000U2Z51
FLORIDA ST BRD ADMIN FIN CORP REV 010730 2.154 MUNI	0.07%	US341271AF11
CITIGROUP INC 030631 2.572 CB	0.07%	US172967MS77

AROUNDTOWN SA 150427 0.375 CB	0.07%	XS2421195848
MORGAN STANLEY 220147 4.375 CB	0.07%	US61746BEG77
BANK OF AMERICA CORP 220432 2.687 CB	0.07%	US06051GJT76
KONINKLIJKE DSM NV 230632 0.625 CB	0.07%	XS2193979254
NETHERLANDS KINGDOM OF GOVERNMENT 150147 2.75 GB	0.07%	NL0010721999
HOLCIM FINANCE LUXEMBOURG SA 230431 0.50 CB	0.07%	XS2261215011
ABN AMRO BANK NV 200134 1.25 CB	0.07%	XS2434787235
JAPAN GOVERNMENT 200358 0.80 GB	0.06%	JP1400111J52
NORTH RHINE WESTPHALIA STATE OF 120640 1.50 GB	0.06%	DE000NRWOK52
SUMITOMO MITSUI FINANCIAL GROUP INC 230930 2.142 CB	0.06%	US86562MBZ23
BNG BANK NV 241036 0.875 GB	0.06%	XS1508377584
MEXICO UNITED MEXICAN STATES GOVERNMENT 080344 4.75 (0.06%	US91086QBB32
BMW FINANCE NV 110133 0.20 CB	0.06%	XS2280845145
JPMORGAN CHASE AND CO 151148 3.964 CB	0.06%	US46647PAL04
PRINCIPAL LIFE GLOBAL FUNDING II 270830 1.50 CB	0.06%	US74256LEG05
RCI BANQUE SA 210928 4.875 CB	0.06%	FR001400CRG6
KOREA REPUBLIC OF GOVERNMENT 100924 3.00 GB	0.06%	KR103502G495
THAILAND KINGDOM OF GOVERNMENT 170646 2.875 GB	0.06%	TH062303Q605
CANADIAN IMPERIAL BANK OF COMMERCE 260525 3.30 CB	0.06%	CA13596Z3Y90
ONTARIO PROVINCE OF 020639 4.60 GB	0.06%	CA683234ZP62
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221053	0.06%	GB00BPCJD997
TORONTO-DOMINION BANK 080129 4.68 CB	0.06%	CA89117GRJ80
BROADCOM CORP 150127 3.875 CB	0.06%	US11134LAH24
AMERICAN TOWER CORP 151026 3.375 CB	0.06%	US03027XAK63
ROYAL BANK OF CANADA 010233 5.01 CB	0.06%	CA780086WK63
QUEBEC PROVINCE OF 011255 4.40 GB	0.06%	CA74814ZFQ15
HOME DEPOT INC 150427 2.875 CB	0.06%	US437076CN04
KOREA REPUBLIC OF GOVERNMENT 101227 2.375 GB	0.06%	KR103502G7C2
EUROPEAN UNION 040735 0.00 GB	0.06%	EU000A285VM2
CANADA HOUSING TRUST NO 1 150633 3.65 CB	0.06%	CA13509PJK09
NEW BRUNSWICK PROVINCE OF 140832 3.95 GB	0.06%	CA642866HA88
SPAIN KINGDOM OF GOVERNMENT 300737 0.85 GB	0.06%	ES0000012124
NETHERLANDS GOVERNMENT 150140 0.50 GB	0.06%	NL0013552060
MICROSOFT CORP 060237 4.10 CB	0.06%	US594918BZ68
ALBETA PROVINCE OF 010627 2.55 GB	0.06%	CA013051DW44
ABBVIE INC 140535 4.50 CB	0.06%	US00287YAR09
BRITISH COLUMBIA PROVINCE OF 180642 4.30 CB	0.06%	CA1107098Y17
CVS HEALTH CORP 250338 4.78 CB	0.06%	US126650CY46
U S BANCORP 220726 2.375 CB	0.06%	US91159HHN35
NEWFOUNDLAND AND LABRADOR PROVINCE OF 020628 2.85 C	0.06%	CA651333FZ46
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 250536 0.375 GE	0.06%	FR0014002GB5
BELL TELEPHONE COMPANY OF CANADA OR BELL CANA 290927	0.06%	CA07813ZBY93
CZECH REPUBLIC GOVERNMENT 230632 1.75 GB	0.06%	CZ0001006233
POLAND REPUBLIC OF GOVERNMENT 251024 2.25 GB	0.06%	PL0000111720
DENMARK KINGDOM 151139 4.5 GB	0.06%	DK0009922320
MALAYSIA GOVERNMENT 040837 4.755 GB	0.06%	MYBGX1700050
BANK OF NOVA SCOTIA 020228 3.10 CB	0.06%	CA064151S959
JAPAN GOVERNMENT OF 200354 1.70 GB	0.06%	JP1400071E55
KFW 071228 6.00 GB	0.06%	XS0138037733
BOUNI POLIENNALI DEL TES 010341 1.80 CB	0.06%	IT0005421703
EAST NIPPON EXPRESSWAY CO LTD 200624 0.06 CB	0.06%	JP379990AK46
CENTRAL NIPPON EXPRESSWAY CO LTD 190824 0.04 CB	0.06%	JP364300AK84
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220768	0.06%	GB00BBJNQY21
WEST NIPPON EXPRESSWAY CO LTD 190626 0.04 CB	0.06%	JP365820BM97
TREASURY CORP OF VICTORIA 171224 5.5 GB	0.06%	AU0000XVG2B1
NYKREDIT REALKREDIT AS 010726 1.00 CB	0.06%	DK0009531485
HONDA CANADA FINANCE INC 280926 1.711 CB	0.05%	CA438121BA21
JAPAN GOVERNMENT 200629 0.10 GB	0.05%	JP1103551K72
JAPAN GOVERNMENT OF 201245 1.40 GB	0.05%	JP1300491FC9
FRANCE REPUBLIC OF GOVERNMENT 250550 1.50 GB	0.05%	FR0013404969
BAA FUNDING LTD 031226 6.75 CB	0.05%	XS0471436088
BUNDESREPUBLIK DEUTSCHLAND 040740 4.75 G	0.05%	DE0001135366
SINGAPORE REPUBLIC OF GOVERNMENT 010836 2.25 GB	0.05%	SG31A9000002
AT AND T INC 300440 7.0 CB	0.05%	XS0426513387
BELGIUM KINGDOM OF GOVERNMENT 220637 1.45 GB	0.05%	BE0000344532
DENMARK KINGDOM OF GOVERNMENT 151127 0.50 GB	0.05%	DK0009923567
SOUTHWEST AIRLINES CO 150627 5.125 CB	0.05%	US844741BK34
KOREA REPUBLIC OF GOVERNMENT 100952 3.125 GB	0.05%	KR103502GCG99
HSBC BANK CAPITAL FUNDING STERLING 1 LP 311249 5.844 CB	0.05%	XS0179407910
HUNGARY GOVERNMENT 210830 3.00 GB	0.05%	HU0000403696
UNITED AIRLINES INC 070430 2.875 SF	0.05%	US90932EAA10
KOREA REPUBLIC OF GOVERNMENT 100630 1.375 GB	0.05%	KR103502GA67

WESTERN AUSTRALIAN TREASURY CORPORATION 211026 3.00 GB	0.05%	AU35G0001704
QUEBEC PROVINCE OF 010930 1.90 GB	0.05%	CA74814ZFG33
BERLIN HYP AG 270131 0.01 CB	0.05%	DE000BHY0C47
CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 130240 0.375 CB	0.05%	FR0013482189
ASIAN INFRASTRUCTURE INVESTMENT BANK 301024 0.50 GB	0.05%	US04522KAE64
CANADA GOVERNMENT 011248 2.75 GB	0.05%	CA135087D358
MERCEDES BENZ INTERNATIONAL FINANCE BV 020331 2.45 CB	0.05%	US233851ED24
TREASURY CORP VICTORIA 150936 4.75 GB	0.05%	AU35G0002710
SLOVAKIA GOVERNMENT BOND 090430 0.75 GB	0.05%	SK4120015173
CALIFORNIA ST 010439 7.55 MB	0.05%	US13063A5G50
EUROPEAN UNION 040741 0.45 GB	0.05%	EU000A3KT6B1
BRITISH TELECOM VARIABLE BOND 151230 9.125 CB	0.05%	US111021AE12
ONTARIO PROVINCE OF 020645 3.45 GB	0.05%	CA68323ACC68
AUSTRALIAN COMMONWEALTH GOVT 210437 3.75 GB	0.05%	AU3TB0000192
SWEDEN KINGDOM OF GOVERNMENT 120531 0.125 GB	0.05%	SE0013935319
UK TREASURY BOND 070336 4.25 GB	0.05%	GB0032452392
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 011050 6.907 MB	0.05%	US072024PY20
COMCAST CORP 150151 2.80 CB	0.05%	US20030NDL29
NETHERLANDS KINGDOM OF 150137 4.00 GOVT	0.05%	NL0000102234
PARKER HANNIFIN CORP 140629 3.25 CB	0.05%	US701094AN45
PERU REPUBLIC OF GOVERNMENT 011232 1.862 GB	0.05%	US715638DP43
HYDRO ONE INC 250649 3.63 CB	0.05%	CA44810ZBX74
REPUBLIC SERVICES INC 150232 1.75 CB	0.05%	US760759AZ35
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTO 190823 :	0.05%	CH1206367588
EUROPEAN INVESTMENT BANK 080637 3.875 CB	0.05%	XS0740808802
GLAXOSMITHKLINE CAPITAL INC 150538 6.375 CB	0.05%	US377372AE71
BELGIUM KINGDOM OF GOVERNMENT 220647 1.60 GB	0.05%	BE0000338476
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KAN 121234 1.8	0.05%	CH1232107040
ALBERTA PROVINCE OF 011248 3.05 CB	0.05%	CA013051DY00
PORTUGAL REPUBLIC OF GOVERNMENT 150437 4.10 GB	0.05%	PTOTE5OE0007
HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 091024 2.50 C	0.04%	XS2154336338
GOLDMAN SACHS GROUP INC 250729 3.125 CB	0.04%	XS1859424902
NEW ZEALAND GOVERNMENT 140433 3.50 GB	0.04%	NZGOVDT433C9
ONTARIO PROVINCE OF 020648 2.80 GB	0.04%	CA68323ADZ45
TREASURY CORP VICTORIA 201130 1.50 GB	0.04%	AU0000078552
HUNGARY REPUBLIC OF GOVERNMENT 290341 7.625 GB	0.04%	US445545AF36
MADRID COMMUNITY OF 300433 3.596 GB	0.04%	ES00001010K8
LANDESBANK BADEN WUERTTEMBERG 270633 3.25 CB	0.04%	DE000LB387C2
CISCO SYSTEMS INC 150239 5.90 CB	0.04%	US17275RAD44
KOREA REPUBLIC OF GOVERNMENT 100349 2.00 GB	0.04%	KR103502G933
SLOVAK REPUBLIC GOVERNMENT 230235 3.75 GB	0.04%	SK4000022539
BLACKSTONE HOLDINGS FINANCE CO LLC 031127 5.90 CB	0.04%	US09261BAJ98
CYPRUS REPUBLIC OF GOVERNMENT 031224 0.625 GB	0.04%	XS1989405425
CANADA GOVERNMENT 011251 2.00 GB	0.04%	CA135087H722
POLAND REPUBLIC OF GOVERNMENT 161127 5.50 GB	0.04%	US857524AD47
EUROPEAN UNION 060751 0.70 GB	0.04%	EU000A3KTGW6
SPAIN KINGDOM OF GOVERNMENT 311050 1.00 GB	0.04%	ES0000012G00
FINLAND REPUBLIC OF GOVERNMENT 150925 0.875 GB	0.04%	FI4000167317
HUMANA INC 010328 5.75 CB	0.04%	US444859BU54
FRANCE REPUBLIC OF GOVERNMENT 250552 0.75 GB	0.04%	FR0013480613
BELGIUM KINGDOM OF GOVERNMENT 220643 3.45 GB	0.04%	BE0000359688
NESTLE FINANCE INTERNATIONAL LTD SA 010426 1.125 CB	0.04%	XS2148372696
AUSTRIA REPUBLIC OF GOVERNMENT 200247 1.50 GB	0.04%	AT0000A1K9F1
DZ HYP AG 131125 0.50 CB	0.04%	DE000A2G9HE4
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221041	0.04%	GB00BJQWYH73
CARGILL INC 020226 0.75 CB	0.04%	US141781BN33
TEXAS INSTRUMENTS INC 150228 4.6 CB	0.04%	US882508BV59
AMERICAN EXPRESS CO 270729 5.282 CB	0.04%	US025816DH90
VMWARE INC 150527 4.65 CB	0.04%	US928563AE54
AMGEN INC 020330 5.25 CB	0.04%	US031162DQ06
SLOVENIA REPUBLIC OF GOVERNMENT 220327 1.25 GB	0.04%	SI0002103685
FRANCE REPUBLIC OF GOVERNMENT 250553 0.75 GB	0.04%	FR0014004J31
BB AND T CORP 261024 2.85 CB	0.04%	US05531FBB85
INTEL CORP 100233 5.20 CB	0.04%	US458140CG35
ITC HOLDINGS CORP 220927 4.95 CB	0.04%	US465685AR63
HESSSEN LAND OF 060726 0.375 GB	0.04%	DE000A1RQCY2
TRAVELERS COMPANIES INC 011140 5.35 CB	0.04%	US89417EAH27
BOOKING HOLDINGS INC 130430 4.625 CB	0.04%	US09857LAR96
BADEN WUERTTEMBERG STATE OF 090227 0.625 GB	0.04%	DE000A14JYW1
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150850 0.00 G	0.04%	DE0001102481
KIMBERLY CLARK CORP 011128 3.95 CB	0.04%	US494368BY83
KIMCO REALTY CORP 010225 3.30 CB	0.04%	US49446RAU32

CHARTER COMMUNICATIONS OPERATING LLC 231035 6.384 CB	0.04%	US161175AZ73
TYSON FOODS INC 010326 4.00 CB	0.04%	US902494BJ16
CME GROUP INC 150943 5.30 CB	0.04%	US12572QAF28
WASTE MANAGEMENT INC 150230 4.625 CB	0.04%	US94106LBT52
VENTAS REALTY LP 150125 2.65 CB	0.04%	US92277GAT40
WRKCO INC 150329 4.90 CB	0.04%	US92940PAD69
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210347 3.00 C	0.04%	AU000XCLWAS7
NEW YORK LIFE GLOBAL FUNDING 220125 2.00 CB	0.04%	US64952WDL46
SCENTRE GROUP TRUST 1 280126 3.625 CB	0.04%	USQ8352BAD66
DAIMLER AG 110528 1.375 CB	0.04%	DE000A169NC2
LOWES COMPANIES INC 150430 4.50 CB	0.04%	US548661DU82
EUROPEAN STABILITY MECHANISM 151226 0.00 GB	0.04%	EU000A1Z99N4
BECTON DICKINSON AND CO 060627 3.70 CB	0.04%	US075887BW84
COMMERZBANK AG 041226 0.50 CB	0.04%	DE000CZ45VC5
TRUIST FINANCIAL CORP 260129 4.873 CB	0.04%	US89788MAL63
MICRON TECHNOLOGY INC 150227 4.185 CB	0.04%	US595112BP79
COREBRIDGE FINANCIAL INC 050427 3.65 CB	0.04%	US21871XAD12
PERU REPUBLIC OF GOVERNMENT 181150 5.625 GB	0.04%	US715638BM30
FEDEX CORP 150530 4.25 CB	0.04%	US31428XBZ87
WALGREENS BOOTS ALLIANCE INC 010626 3.45 CB	0.04%	US931427AQ19
BNG BANK NV 211030 1.375 GB	0.04%	XS1309529680
SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHOR 24053	0.04%	AU3SG0002447
SLOVAK REPUBLIC GOV 120628 1.00 GB	0.04%	SK4120014150
SCHLESWIG HOLSTEIN STATE OF 310828 0.625 GB	0.04%	DE000SHFM618
DIGITAL REALTY TRUST LP 150827 3.70 CB	0.04%	US25389JAR77
LAENDER NO 61 081027 0.01 GB	0.04%	DE000A3MP5P6
FINLAND REPUBLIC OF GOVERNMENT 040742 2.625 GB	0.04%	FI4000046545
AMGEN INC 020363 5.75 CB	0.04%	US031162DU18
COUNCIL OF EUROPE DEVELOPMENT BANK 300129 0.625 GB	0.04%	XS1942756096
ERP OPERATING LP 010328 3.50 CB	0.04%	US26884ABJ16
AVALONBAY COMMUNITIES INC 150128 3.20 CB	0.04%	US05348EBC21
CHARLES SCHWAB CORP 020327 3.20 CB	0.04%	US808513AQ89
MANITOBA PROVINCE OF 050948 3.40 GB	0.04%	CA563469UN36
VICI PROPERTIES LP 150532 5.125 CB	0.04%	US925650AD55
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150852 0.00 G	0.04%	DE0001102572
FEDERAL NATIONAL MORTGAGE ASSOCIATION 071125 0.50 GB	0.04%	US3135G06G36
BOSTON PORPERTIES LP 011026 2.75 CB	0.04%	US10112RAY09
CAPITAL ONE FINANCIAL CORP 310128 3.80 CB	0.04%	US14040HBW43
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221050	0.04%	GB00BMBL1F74
MEDTRONIC INC 150335 4.375 CB	0.04%	US585055BT26
FINLAND REPUBLIC OF GOVERNMENT 150929 0.50 GB	0.04%	FI4000369467
NETHERLANDS KINGDOM OF THE GOVERNMENT 150129 0.00 G	0.04%	NL0015000LS8
KEURIG DR PEPPER INC 150432 4.05 CB	0.04%	US49271VAQ32
FISERV INC 010729 3.50 CB	0.04%	US337738AU25
AFRICAN DEVELOPMENT BANK 220726 0.875 GB	0.04%	US00828EEF25
WARNERMEDIA HOLDINGS INC 150329 4.054 CB	0.04%	US55903VBB80
MASTERCARD INC 260330 3.35 CB	0.04%	US57636QAP90
GLOBAL PAYMENTS INC 010326 1.20 CB	0.04%	US37940XAE22
PROCTER & GAMBLE CO 250330 3.00 CB	0.04%	US742718FH71
NVIDIA CORP 010430 2.85 CB	0.04%	US67066GAF19
FOX CORP 080430 3.50 CB	0.04%	US35137LAL99
INTERCONTINENTAL EXCHANGE INC 150652 4.95 CB	0.04%	US45866FAX24
HCA INC 150639 5.125 CB	0.04%	US404119BY43
PAYPAL HOLDINGS INC 011029 2.85 CB	0.04%	US70450YAE32
ARES CAPITAL CORP 150627 2.875 CB	0.04%	US04010LBD47
EQUINIX INC 150432 3.90 CB	0.04%	US29444UBU97
BAYERISCHE LANDESBANK 021129 0.125 CB	0.04%	DE000BL6JL6
RHINELAND PALATINATE STATE OF 230130 0.05 GB	0.04%	DE000RLP1171
BREMEN FREE HANSEATIC CITY 300134 1.20 GB	0.04%	DE000A2G8W40
INTERNATIONAL DEVELOPMENT ASSOCIATION 050537 1.75 CB	0.04%	XS2475492349
ROPER TECHNOLOGIES INC 150927 1.40 CB	0.04%	US776743AN67
AVOLON HOLDINGS FUNDING LTD 210228 2.75 CB	0.04%	US05401AAP66
REALTY INCOME CORP 150131 3.25 CB	0.04%	US756109AX24
JOHNSON AND JOHNSON 030337 3.625 CB	0.04%	US478160CF96
TARGET CORP 150930 2.65 CB	0.04%	US87612EBK10
NUTRIEN LTD 010449 5.00 CB	0.04%	US67077MAU27
LITHUANIA REPUBLIC OF GOVERNMENT 060530 0.75 CB	0.04%	XS2168038847
BANK OF AMERICA CORP 240438 4.244 CB	0.04%	US06051GGM50
INTERNATIONAL PAPER CO 150848 4.35 CB	0.03%	US460146CS07
BULGARIA REPUBLIC OF GOVERNMENT 270133 4.5 GB	0.03%	XS2579483319
ONCOR ELECTRIC DELIVERY COMPANY LLC 010652 4.60 CB	0.03%	US68233JCH59
3M CO 260829 2.375 CB	0.03%	US88579YBJ91

ACE INA HOLDINGS INC 031145 4.35 CB	0.03%	US00440EAW75
ESSEX PORTFOLIO LP 150130 3.00 CB	0.03%	US29717PAU12
NESTLE FINANCE INTERNATIONAL LTD 021137 1.75 CB	0.03%	XS1707075245
ROGERS COMMUNICATIONS INC 150332 3.80 CB	0.03%	US775109CH22
SWEDEN KINGDOM OF GOVERNMENT 120528 0.75 GB	0.03%	SE0009496367
EBAY INC 110330 2.70 CB	0.03%	US278642AW32
STATE STREET CORP 240130 2.40 CB	0.03%	US857477BG73
NOVARTIS CAPITAL CORP 140830 2.20 CB	0.03%	US66989HAR93
BRISTOL MYERS SQUIBB CO 151147 4.35 CB	0.03%	US110122DK11
JOHNSON CONTROLS INTERNATIONAL PLC 020744 4.625 CB	0.03%	US478375AL26
AMGEN INC 150651 4.663 CB	0.03%	US031162CF59
ATHENE HOLDING LTD 150131 3.50 CB	0.03%	US04686JAC53
NETHERLANDS KINGDOM OF THE GOVERNMENT 150154 2.00 G	0.03%	NL00150012X2
PFIZER INC 150948 4.20 CB	0.03%	US717081EK52
STRYKER CORP 150544 4.375 CB	0.03%	US863667AG64
KFW 040736 1.25 GB	0.03%	DE000A168Y48
BELGIUM KINGDOM OF GOVERNMENT 221031 0.00 GB	0.03%	BE0000352618
SLOVENIA REPUBLIC OF GOVERNMENT 120231 0.00 GB	0.03%	SI0002104105
WELLTOWER OP LLC 010631 2.80 CB	0.03%	US95040QAM69
IRELAND REPUBLIC OF GOVERNMENT 180245 2.00 GB	0.03%	IE00BV8C9186
MALAYSIA GOVERNMENT 150650 4.065 GB	0.03%	MYBMZ2000016
DEERE AND CO 150450 3.75 CB	0.03%	US244199BK00
BRANDENBURG STATE OF 220534 0.70 GB	0.03%	DE000A2TR6F7
BROADCOM INC 150434 3.469 CB	0.03%	US11135FBL40
NORWAY KINGDOM OF GOVERNMENT 190830 1.375 GB	0.03%	NO0010875230
GEORGE WASHINGTON UNIVERSITY 150948 4.126 CB	0.03%	US372546AW14
PUBLIC STORAGE 091131 2.25 CB	0.03%	US74460DAJ81
T-MOBILE USA INC 150450 4.50 CB	0.03%	US87264AAZ84
APPLE INC 131147 3.75 CB	0.03%	US037833DG20
APPLE INC 080852 3.95 CB	0.03%	US037833EQ92
NEWMONT CORPORATION 150732 2.60 CB	0.03%	US651639AZ99
SIMON PROPERTY GROUP LP 010232 2.65 CB	0.03%	US828807DT11
AMERICAN INTERNATIONAL GROUP INC 300650 4.375 CB	0.03%	US026874DP97
FIDELITY NATIONAL INFORMATION SERVICES INC 010331 2.25 C	0.03%	US31620MBT27
GENERAL MOTORS FINANCIAL COMPANY INC 120132 3.10 CB	0.03%	US37045XDS27
ALPHABET INC 150830 1.10 CB	0.03%	US02079KAD90
BAXTER INTERNATIONAL INC 010232 2.539 CB	0.03%	US071813CS61
TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMERIC	0.03%	US878091BF35
INTERNATIONAL DEVELOPMENT ASSOCIATION 031230 1.00 CB	0.03%	XS2265262936
HOME DEPOT INC 150647 3.90 CB	0.03%	US437076BS00
NXP BV 150232 2.65 CB	0.03%	US62954HAJ77
CENTENE CORP 010831 2.625 CB	0.03%	US15135BAZ40
NATIONAL RURAL UTILITIES COOP FINANCE CORP 150349 4.30 (0.03%	US637432NT82
SHERWIN-WILLIAMS CO 150332 2.20 CB	0.03%	US824348BN55
S AND P GLOBAL INC 150830 1.25 CB	0.03%	US78409VAS34
EUROPEAN FINANCIAL STABILITY FACILITY SA 050940 1.45 GB	0.03%	EU000A1G0D05
NASDAQ INC 150131 1.65 CB	0.03%	US63111XAD30
COMCAST CORP 011149 3.999 CB	0.03%	US20030NCE94
IRELAND GOVERNEMENT 150535 0.40 GB	0.03%	IE00BKFVC345
AUTOZONE INC 150131 1.65 CB	0.03%	US053332BA96
ISRAEL STATE OF GOVERNMENT 310537 1.50 GB	0.03%	IL0011661803
BANK OF AMERICA CORP 200351 4.083 CB	0.03%	US06051GJA85
DEUTSCHE BAHN FINANCE GMBH 160735 0.75 CB	0.03%	XS2102380776
DENMARK KINGDOM OF GOVERNMENT 151129 0.50 GB	0.03%	DK0009923807
CHARTER COMMUNICATIONS OPERATING LLC 010232 2.30 CB	0.03%	US161175BX17
BASQUE AUTONOMOUS COMMUNITY OF 300431 0.25 GB	0.03%	ES0000106684
EUROPEAN FINANCIAL STABILITY FACILITY SA 280256 2.00 CB	0.03%	EU000A1G0DN3
HUNGARY GOVERNMENT 050635 1.75 CB	0.03%	XS2181689659
ORACLE CORP 151147 4.00 CB	0.03%	US68389XBQ79
TELUS CORP 151132 5.25 CB	0.03%	CA87971MBX08
ORACLE CORP 250341 3.65 CB	0.03%	US68389XBZ78
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 17093!	0.03%	XS2231588547
TIME WARNER CABLE INC 150942 4.5 CB	0.03%	US88732JBD90
SINGAPORE REPUBLIC OF GOVERNMENT 010832 2.625 GB	0.03%	SGXF46767848
CARRIER GLOBAL CORP 050450 3.577 CB	0.03%	US14448CAS35
EUROPEAN INVESTMENT BANK 161048 1.50 GB	0.03%	XS1753042743
ANTHEM INC 150351 3.60 CB	0.03%	US036752AS28
NOVA SCOTIA PROVINCE OF 010627 2.10 GB	0.03%	CA669827GA98
SINGAPORE REPUBLIC OF GOVERNMENT 010350 1.875 GB	0.03%	SGXF27246101
SPAIN KINGDOM OF GOVERNMENT 300766 3.45 GB	0.03%	ES00000128E2
REALKREDIT DANMARK A S 010126 1.00 CB	0.03%	DK0009296543
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221061	0.03%	GB00BMBL1D50

ITY REPUBLIC OF GOVERNMENT 010367 2.80 GB	0.03%	IT0005217390
CROWN CASTLE INTERNATIONAL CORP 010441 2.90 CB	0.03%	US22822VAX91
ASTRAZENECA PLC 150937 6.45 CB	0.03%	US046353AD01
NORTH RHINE WESTPHALIA STATE OF 210319 2.15 GB	0.03%	DE000NRWOLQ9
UNIV CALIF REGTS MED CTR POOLED REV 150550 3.006 MB	0.03%	US913366KB56
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221071	0.03%	GB00BFMCN652
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221063	0.03%	GB00BMF9LF76
SYSCO CORP 010450 6.60 CB	0.03%	US871829BN62
PEPSICO INC 211051 2.75 CB	0.03%	US713448FG88
ONTARIO PROVINCE OF 021253 3.75 GB	0.03%	CA68333ZAV90
BELGIUM KINGDOM OF GOVERNMENT 220640 0.40 GB	0.03%	BE0000350596
UNITEDHEALTH GROUP INC 150263 6.05 CB	0.03%	US91324PET57
LOWES COMPANIES INC 151050 3.00 CB	0.03%	US548661DZ79
QUEBEC PROVINCE OF 011248 3.50 GB	0.02%	CA74814ZEW91
INTUIT INC 150926 5.25 CB	0.02%	US46124HAE62
CANADA GOVERNMENT 011255 2.75 GB	0.02%	CA135087P998
EUROPEAN UNION 020546 0.45 GB	0.02%	EU000A3KNYG5
WALT DISNEY CO 010949 2.75 CB	0.02%	US254687FM36
DELL INTERNATIONAL LLC 150746 8.35 CB	0.02%	US24703TAK25
AON CORP 230851 2.90 CB	0.02%	US03740LAB80
LOUISIANA LOC GOVT ENVT SER 23 ELL CLASS A3 011239 ABS	0.02%	US54627RAT77
INTEL CORP 120861 3.20 CB	0.02%	US458140BX76
407 INTERNATIONAL INC 110548 3.72 CB	0.02%	CA35085ZBS44
MUENCHENER HYPOTHEKENBANK EG 191039 0.01 CB	0.02%	DE000MHB27J7
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310753	0.02%	GB00BM8Z2V59
IBM CORP 301139 5.6 CB	0.02%	US459200GS40
SASKATCHEWAN PROVINCE OF 020648 3.30 GB	0.02%	CA803854KC18
BERLIN STATE OF 180141 0.10 GB	0.02%	DE000A3H2Y08
AUSTRIA REPUBLIC OF GOVERNMENT 201040 0.00 GB	0.02%	AT0000A2KQ43
ERAC USA FINANCE LLC 010553 5.4 CB	0.02%	US26884TAX00
BELGIUM KINGDOM OF GOVERNMENT 220666 2.15 GB	0.02%	BE0000340498
ABBOTT LABORATORIES 301146 4.90 CB	0.02%	US002824BH26
ESTEE LAUDER COMPANIES INC 150553 5.15 CB	0.02%	US29736RAU41
VERIZON COMMUNICATIONS INC 201160 3.00 CB	0.02%	US92343VFX18
AMERICAN WATER CAPITAL CORP 010629 3.45 CB	0.02%	US03040WAU99
AUSTRIA REPUBLIC OF GOVERNMENT 200351 0.75 GB	0.02%	AT0000A2EJ08
FEDERAL HOME LOAN BANKS 150736 5.50 GB	0.02%	US3133XGAY07
PRUDENTIAL FINANCIAL INC 150947 4.50 CB	0.02%	US744320AW24
JAPAN GOVERNMENT 200362 1.00 GB	0.02%	JP1400151N57
EUROPEAN UNION 040734 3.25 CB	0.02%	EU000A3K4D41
CIGNA CORP 151248 4.90 CB	0.02%	US125523AK66
TRUSTEES OF PRINCETON UNIVERSITY 010339 5.70 CB	0.02%	US89837LAB18
EQUITABLE HOLDINGS INC 200448 5.00 CB	0.02%	US054561AM77
QUALCOMM INC 200547 4.30 CB	0.02%	US747525AV54
UNITED PARCEL SERVICE INC 010450 5.30 CB	0.02%	US911312BW51
META PLATFORMS INC 150852 4.45 CB	0.02%	US30303M8J41
LANDESKREDITBANK BADEN WUERTTEMBERG FOERDERB 2701:	0.02%	XS2437371763
ZIMMER BIOMET HOLDINGS INC 241131 2.60 CB	0.02%	US98956PAV40
COMMERZBANK AG 010932 2.25 CB	0.02%	DE000CZ45W99
INTERNATIONAL FINANCE CORP 070426 2.125 CB	0.02%	US45950VHX73
WARNERMEDIA HOLDINGS INC 150342 5.05 CB	0.02%	US55903VBD47
CHARTER COMMUNICATIONS OPERATING LLC 010453 5.25 CB	0.02%	US161175CK86
INTERNATIONAL FLAVORS AND FRAGRANCES INC 011130 2.30 C	0.02%	US459506AQ49
VISA INC 150947 3.65 CB	0.02%	US92826CAJ18
PORT AUTH N Y AND N J 010846 4.96 MUNI BOND	0.02%	US73358WRP13
JPMORGAN CHASE AND CO 010645 4.95 CB	0.02%	US46625HLL23
VODAFONE GROUP PLC 170950 4.25 CB	0.02%	US92857WBU36
MARSH AND MCLENNAN COMPANIES INC 150349 4.90 CB	0.02%	US571748BJ05
BAVARIA STATE OF 180135 0.01 GB	0.02%	DE0001053593
PRUDENTIAL FINANCIAL INC 130351 3.70 CB	0.02%	US74432QCF00
VIACOMCBS INC 190550 4.95 CB	0.02%	US92556HAC16
ORACLE CORP 250351 3.95 CB	0.02%	US68389XCA19
ALLY FINANCIAL INC 021128 2.20 CB	0.02%	US02005NBP42
AUSTRIA REPUBLIC OF GOVERNMENT 20092117 2.10 GB	0.02%	AT0000A1XML2
VERIZON COMMUNICATIONS INC 220351 3.55 CB	0.02%	US92343VGB45
STARBUCKS CORP 120350 3.35 CB	0.02%	US855244AX79
HP INC 170631 2.65 CB	0.02%	US40434LAJ44
ALBERTA PROVINCE OF 220730 1.30 GB	0.02%	US013051EM50
MONDELEZ INTERNATIONAL INC 130430 2.75 CB	0.02%	US609207AT22
CIGNA CORP 151028 4.375 CB	0.02%	US125523AH38
MARRIOTT INTERNATIONAL INC 151033 2.75 CB	0.02%	US571903BH57
EUROPEAN STABILITY MECHANISM 021146 1.80 CB	0.02%	EU000A1Z99A1

CANADA GOVERNMENT 011253 1.75 GB	0.02%	CA135087M680
UNITEDHEALTH GROUP INC 150550 2.90 CB	0.02%	US91324PDZ27
JBS USA LUX SA 011252 6.50 CB	0.02%	US46590XAX49
COMMONSPIRIT HEALTH 011050 3.91 CB	0.02%	US20268JAG85
BELGIUM KINGDOM OF GOVERNMENT 220653 1.40 GB	0.01%	BE0000355645
MOODYS CORP 291161 3.10 CB	0.01%	US615369AX35
EUROPEAN INVESTMENT BANK 151135 0.01 CB	0.01%	XS2194790262
ALEXANDRIA REAL ESTATE EQUITIES INC 180551 3.00 CB	0.01%	US015271AX76
FRANCE REPUBLIC OF GOVERNMENT 250572 0.50 GB	0.01%	FR0014001NN8
STANLEY BLACK DECKER INC 151150 2.75 CB	0.01%	US854502AN14
MARS INC 160750 2.45 CB	0.01%	US571676AQ86
PROCTER AND GAMBLE CO 250340 3.55 CB	0.01%	US742718FJ38
KAISER FOUNDATION HOSPITALS 010651 3.002 CB	0.01%	US48305QAG82
BIOGEN INC 010550 3.15 CB	0.01%	US09062XAG88
VIATRIS INC 220650 4.00 CB	0.01%	US92556VAF31
MICROSOFT CORP 010650 2.525 CB	0.01%	US594918CC64
ELI LILLY AND CO150960 2.50 CB	0.01%	US532457BZ08
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221073	0.01%	GB00BLBDX619
LCR FINANCE PLC 070351 5.10 CB	0.01%	XS0150670551
DISCOVERY COMMUNICATIONS LLC 150955 4.00 CB	0.01%	US25470DBL29
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150530	0.01%	NZLGFDT020C7
EXPEDIA GROUP INC 150331 2.95 CB	0.01%	US30212PBH73
THURINGIA STATE OF 130151 0.125 GB	0.01%	DE000A3H3ET0
NZDNOMS	0.14%	
USD BNP PARIBAS A/C	0.53%	
BNP PARIBAS NOMINEES	0.09%	
GBP BNP PARIBAS A/C	0.07%	
JPY BNP PARIBAS A/C	0.07%	
NZD BNP PARIBAS A/C	0.04%	
CNY BNP PARIBAS A\C	0.03%	
CAD BNP PARIBAS A/C	0.03%	
MXN BNP PARIBAS A/C	0.02%	
EUR BNP PARIBAS A/C	0.01%	
HUF BNP PARIBAS A/C	0.01%	
CHF BNP PARIBAS A/C	0.00%	
SEK BNP PARIBAS A/C	0.00%	
PLN BNP PARIBAS A/C	0.00%	
CZK BNP PARIBAS A/C	0.00%	
NOK BNP PARIBAS A/C	0.00%	
ILS BNP PARIBAS A/C	0.00%	
DKK BNP PARIBAS A/C	0.00%	
SGD BNP PARIBAS A/C	0.00%	
THB BNP PARIBAS A/C	0.00%	
BOA AUD collateral	-0.02%	
Income Due - USD	0.01%	
FUTURES MARGIN-EURO	0.00%	
Outstanding Settlement Receipts - USD	0.32%	
Outstanding Settlement Receipts - JPY	0.22%	
Outstanding Settlement Payments - GBP	-0.10%	
Outstanding Settlement Payments - JPY	-0.27%	
Outstanding Settlement Payments - EUR	-0.37%	
Outstanding Settlement Payments - USD	-1.53%	
SUSPENSE A/C	-0.03%	
FX Hedging	2.31%	