

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

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Offer name	Mercer Investment Funds	Offer number	OFR10322
Fund name	Mercer Ethical Leaders Hedged Global Fi	Fund number	FND8206
Period disclosure applies [dd/mm/yyyy]	31/03/2024		

Asset name	% of fund net assets	Security code
ISHARES MBS ETF	12.77%	US4642885887
JAPAN GOVERNMENT OF 200936 0.50 GB	0.69%	JP1201581G90
UNITED STATES TREASURY 310325 0.5 GB	0.56%	US912828ZF00
UNITED STATES TREASURY 310825 0.25 GB	0.48%	US91282CAJ09
UNITED STATES TREASURY 310528 1.25 GB	0.45%	US91282CCE93
FRANCE REPUBLIC OF GOVERNMENT 250226 0.00 GB	0.45%	FR0013508470
UNITED STATES TREASURY 150426 3.75 GB	0.44%	US91282CGV72
UNITED STATES TREASURY 150225 1.50 GB	0.42%	US91282CDZ14
UNITED STATES TREASURY 310526 0.75 GB	0.40%	US91282CCF68
UNITED STATES TREASURY 151132 4.125 GB	0.37%	US91282CFV81
UNITED STATES TREASURY 310828 4.375 GB	0.37%	US91282CHX20
UNITED STATES TREASURY 150826 4.375 GB	0.36%	US91282CHU80
UNITED STATES TREASURY 301127 3.875 GB	0.36%	US91282CFZ95
UNITED STATES TREASURY 150725 3.00 GB	0.36%	US91282CEY30
UNITED STATES TREASURY 151128 3.125 GB	0.35%	US9128285M81
UNITED STATES TREASURY 310727 2.75 GB	0.35%	US91282CFB28
UNITED STATES TREASURY 150527 2.375 GB	0.35%	US912828X885
UNITED STATES TREASURY 150526 1.625 GB	0.34%	US912828R366
UNITED STATES TREASURY 150827 2.25 GB	0.34%	US9128282R06
UNITED STATES TREASURY 301125 0.375 GB	0.34%	US91282CAZ41
JAPAN GOVERNMENT 200625 0.10 GB	0.34%	JP1051441L76
UNITED STATES TREASURY 280226 0.50 GB	0.34%	US91282CBQ33
UNITED STATES TREASURY 310127 1.5 GB	0.34%	US912828Z781
JAPAN GOVERNMENT 201225 0.10 GB	0.34%	JP1051461M13
UNITED STATES TREASURY 311226 0.00 GB	0.34%	US91282CDQ15
UNITED STATES TREASURY 310726 0.625 GB	0.33%	US91282CCP41
UNITED STATES TREASURY 310826 0.75 GB	0.33%	US91282CCW91
UNITED STATES TREASURY 311029 4.00 GB	0.33%	US91282CFT36
UNITED STATES TREASURY 280229 1.875 GB	0.33%	US91282CEB37
SPAIN KINGDOM OF GOVERNMENT 300426 1.95 GB	0.31%	ES0000012729
FRANCE REPUBLIC OF GOVERNMENT 251125 1.00 GB	0.31%	FR0012938116
UNITED STATES TREASURY 290228 4.00 GB	0.29%	US91282CGP05
JAPAN GOVERNMENT 200925 0.10 GB	0.29%	JP1051451LA6
UNITED STATES TREASURY 150525 2.75 GB	0.29%	US91282CEQ06
UNITED STATES TREASURY 300630 3.75 GB	0.29%	US91282CHJ36
JAPAN GOVERNMENT 200928 0.10 GB	0.29%	JP1103521JA8
UNITED STATES TREASURY 310829 3.125 GB	0.28%	US91282CFJ53
UNITED STATES TREASURY 280227 1.875 GB	0.27%	US91282CEC10
UNITED STATES TREASURY 150529 2.375 GB	0.27%	US9128286T26
UNITED STATES TREASURY 311026 1.125 GB	0.27%	US91282CDG33
UNITED STATES TREASURY 151133 4.50 GB	0.27%	US91282CJJ18
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERI	0.26%	GB00BK5CVX03
FRANCE REPUBLIC OF GOVERNMENT 250527 1.0 GB	0.26%	FR0013250560
UNITED STATES TREASURY 150832 2.75 GB	0.26%	US91282CFF32
UNITED STATES TREASURY 310128 0.75 GB	0.26%	US91282CBJ99
JAPAN GOVERNMENT 201227 0.30 GB	0.24%	JP1051551P11
UNITED STATES TREASURY 150844 3.125 GB	0.24%	US912810RH32
MAJOR JOINT LOCAL GOVERNMENT BOND 250527 0.1	0.24%	JP2990001H56
JAPAN GOVERNMENT 200326 0.005 GB	0.24%	JP1051471M45
JAPAN GOVERNMENT OF 200927 0.10 GB	0.24%	JP1103481H98
JAPAN GOVERNMENT 201226 0.005 GB	0.24%	JP1051501N14
JAPAN GOVERNMENT 200628 0.10 GB	0.24%	JP1051591P70
ITALY REPUBLIC OF GOVERNMENT 150126 3.5 GB	0.24%	IT0005514473
JAPAN GOVERNMENT 200329 0.1 GB	0.24%	JP1103541K42
UNITED STATES TREASURY 151153 4.75 GB	0.24%	US912810TV08
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 1502	0.24%	DE000BU2Z007
UNITED STATES TREASURY 310729 2.625 GB	0.24%	US91282CFC01
UNITED STATES TREASURY 150530 0.625 GB	0.24%	US912828ZQ64
JAPAN GOVERNMENT 200930 0.10 GB	0.24%	JP1103601LA4
ITALY REPUBLIC OF GOVERNMENT 010829 3.00 GB	0.24%	IT0005365165
ITALY REPUBLIC OF GOVERNMENT 010827 2.05 GB	0.23%	IT0005274805
SPAIN KINGDOM OF GOVERNMENT 310126 0.00 GB	0.22%	ES0000012G91
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 1508	0.22%	DE0001102424
FRANCE REPUBLIC OF GOVERNMENT 250528 0.75 GB	0.22%	FR0013286192
UNITED STATES TREASURY BONDS 150126 3.875 GB	0.22%	US91282CGE57
UNITED STATES TREASURY 311229 3.875 GB	0.22%	US91282CGB19

JAPAN GOVERNMENT OF 200926 0.10 GB	0.22% JP1103441G98
UNITED STATES TREASURY 150853 4.125 GB	0.21% US912810TT51
UNITED STATES TREASURY 150825 2.00 GB	0.21% US912828K742
UNITED STATES TREASURY 150831 1.25 GB	0.21% US91282CCS89
UNITED STATES TREASURY 150233 3.50 GB	0.21% US91282CGM73
UNITED STATES TREASURY 150533 3.375 GB	0.21% US91282CHC82
UNITES STATES TREASURY 150548 3.125 CD	0.21% US912810SC36
THAILAND KINGDOM OF GOVERNMENT 171228 2.875	0.21% TH0623038C04
FRANCE REPUBLIC OF GOVERNMENT 250533 3.00 GB	0.21% FR001400H7V7
JAPAN GOVERNMENT OF 200333 1.10 GB	0.20% JP1300101357
FRANCE REPUBLIC OF GOVERNMENT 251130 0.00 GB	0.20% FR0013516549
UNITED STATES TREASURY 150549 2.875 GB	0.20% US912810SH23
UNITED STATES TREASURY 310129 1.75 GB	0.20% US91282CDW82
UNITED STATES TREASURY 150553 3.625 GB	0.20% US912810TR95
FRANCE REPUBLIC OF GOVERNMENT 251131 0.00 GB	0.19% FR0014002WK3
JAPAN GOVERNMENT 200626 0.005 GB	0.19% JP1051481M76
JAPAN EXPRESSWAY HOLDING AND DEBT REPAYMEN	0.19% JP370620AHB4
JAPAN GOVERNMENT 200333 0.50 GB	0.19% JP1103701P43
JAPAN GOVERNMENT 201229 0.10 GB	0.19% JP1103571L10
JAPAN GOVERNMENT 200630 0.10 GB	0.19% JP1103591L73
JAPAN GOVERNMENT 200633 0.40 GB	0.19% JP1103711P74
JAPAN GOVERNMENT 201230 0.10 GB	0.19% JP1103611M11
JAPAN GOVERNMENT 200332 0.20 GB	0.19% JP1103661N43
UNITED STATES TREASURY 150546 2.50 GB	0.19% US912810RS96
JAPAN GOVERNMENT OF 200932 0.20 GB	0.19% JP1103681NA2
FRENCH GOVERNMENT 042529 5.5	0.19% FR0000571218
GERMANY (FEDERAL REPUBLIC) 040137 4.00 G	0.19% DE0001135275
US TREASURY BILL 150539 4.25 GOVT BOND	0.18% US912810QB70
UNITED KINGDOM TREASURY GILT 070939 4.2	0.18% GB00B3KJDS62
AUSTRALIAN COMMONWEALTH GOVT 211129 2.75 G	0.18% AU000XCLWAX7
UNITED STATES TREASURY 150843 4.375 GB	0.18% US912810TU25
UNITED STATES TREASURY 151131 1.375 GB	0.18% US91282CDJ71
UNITED STATES TREASURY 150231 1.125 GB	0.18% US91282CBL46
JAPAN GOVERNMENT 200338 0.50 GB	0.18% JP1201641J38
UNITED STATES TREASURY 151149 2.375 CB	0.18% US912810SK51
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERI	0.18% GB00BMV7TC88
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERI	0.17% GB00BL68HJ26
UK TREASURY 221026 0.375 GB	0.17% GB00BNNGP668
UNITED STATES TREASURY 150532 2.875 GB	0.17% US91282CEP23
FRANCE REPUBLIC OF GOVERNMENT 250536 1.25 GB	0.17% FR0013154044
KOREA REPUBLIC OF GOVERNMENT 100928 3.50 GB	0.16% KR103501GD99
UNITED STATES TREASURY 150242 2.375 GB	0.16% US912810TF57
ITALY REPUBLIC OF GOVERNMENT 150630 3.7 GB	0.16% IT0005542797
SPAIN KINGDOM OF GOVERNMENT 300431 0.10 GB	0.16% ES0000012H41
MALAYSIA GOVERNMENT 311028 4.369 GB	0.16% MYBGO1800024
KOREA REPUBLIC OF SOUTH KOREA GOVERNMENT 10	0.16% KR103501G562
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 191C	0.16% DE000BU25018
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 120€	0.16% DE000BU22015
GERMANY GOVERNMENT OF 150846 2.50 GB	0.16% DE0001102341
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERI	0.16% GB00BMBL1G81
JAPAN GOVERNMENT OF 200633 1.70 GB	0.16% JP1201451D66
KOREA REPUBLIC OF GOVERNMENT 100327 2.375 GB	0.16% KR103501GC33
JAPAN GOVERNMENT OF 201233 1.60 GB	0.16% JP1201471DC6
FORD MOTOR CREDIT COMPANY LLC 071128 6.798 CE	0.16% US345397D591
ITALY REPUBLIC OF GOVERNMENT 010725 1.85 GB	0.16% IT0005408502
SOCIETE GENERALE SA 100134 6.691 CB	0.16% US83368RBS04
EUROPEAN UNION 041027 2.00 CB	0.15% EU000A3K4DS6
UNITED STATES TREASURY 151148 3.375 GB	0.15% US912810SE91
ITALY REPUBLIC OF GOVERNMENT 150726 2.10 GB	0.15% IT0005370306
CANADA GOVERNMENT 010633 2.75 GB	0.15% CA135087Q236
SPAIN KINGDOM OF GOVERNMENT 311032 2.55 GB	0.15% ES0000012K61
JAPAN GOVERNMENT OF 200635 1.30 GB	0.15% JP1201531F68
PHILIPPINES REPUBLIC OF THE GOVERNMENT 300326	0.15% US718286BN61
JAPAN GOVERNMENT OF 201243 1.70 GB	0.15% JP1300411DC2
SPAIN KINGDOM OF GOVERNMENT 300730 1.95 GB	0.15% ES00000127A2
SPAIN KINGDOM OF GOVERNMENT 300428 1.40 GB	0.15% ES0000012B39
FRANCE REPUBLIC OF GOVERNMENT 250526 0.50 GB	0.15% FR0013131877
KFW 090326 0.375 GB	0.15% DE000A168Y55
ITALY REPUBLIC OF GOVERNMENT 010427 1.1 GB	0.15% IT0005484552
EUROPEAN FINANCIAL STABILITY FACILITY SA 030527	0.15% EU000A1GODR4
UNITED STATES TREASURY 301128 4.375 GB	0.15% US91282CJN20
UNITED STATES TREASURY 151130 0.875 GB	0.15% US91282CAV37
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 1502	0.15% DE0001102416
ITALY REPUBLIC OF GOVERNMENT 011232 2.50 GB	0.15% IT0005494239
NORDEA BANK ABP 220927 5.375 CB	0.15% US65558RAD17
CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE 190	0.15% XS2689239429

GERMANY FEDERAL REPUBLIC OF GOVERNMENT 1502	0.15%	DE0001102440
NETHERLAND KINGDOM OF THE GOVERNMENT 15012	0.15%	NL0015031501
BANK OF CHINA LTD NEW YORK BRANCH 260626 4.62	0.15%	XS2632485897
KOMMUNINVEST I SVERIGE AB 101225 4.25 CB	0.15%	XS2615298408
JAPAN GOVERNMENT OF 201244 1.50 GB	0.15%	JP1300451EC6
KFW 310327 0.00 GB	0.14%	DE000A254PP9
HSBC HOLDINGS PLC 231126 4.375 CB	0.14%	US404280BH13
JAPAN GOVERNMENT 200325 0.10 GB	0.14%	JP1051431L45
JAPAN GOVERNMENT 201227 0.20 GB	0.14%	JP1051561P27
HONG KONG SPECIAL ADMINISTRATIVE REGION GOVT	0.14%	USY3422VDA36
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERI	0.14%	GB00BFX0ZL78
KOREA REPUBLIC OF GOVERNMENT 100937 2.25 GB	0.14%	KR103502G792
JAPAN GOVERNMENT 200328 0.10 GB	0.14%	JP1103501J35
JAPAN GOVERNMENT 200328 0.10 GB	0.14%	JP1051581P56
JAPAN GOVERNMENT 200628 0.10 GB	0.14%	JP1103511J74
GERMANY FEDERAL REPUBLIC OF GOVT 150229 0.25	0.14%	DE0001102465
UNITED STATES TREASURY 150833 3.875 GB	0.14%	US91282CHT18
MEXICO UNITED MEXICAN STATES GOVERNMENT 050	0.14%	MX0MGO0000Y4
JAPAN GOVERNMENT 200330 0.10 GB	0.14%	JP1103581L42
JAPN GOVERNMENT 200331 0.10 GB	0.14%	JP1103621M43
ITALY REPUBLIC OF GOVERNMENT 150328 0.25 GB	0.14%	IT0005433690
BANCO SANTANDER SR 240328 4.175 CB	0.14%	US05964HAQ83
JAPAN GOVERNMENT 200632 0.20 GB	0.14%	JP1103671N74
UNITED STATES TREASURY 150552 2.875 GB	0.14%	US912810TG31
SPAIN KINGDOM OF GOVERNMENT 311029 0.60 GB	0.14%	ES0000012F43
KOREA DEVELOPMENT BANK 030625 1.25 GB	0.14%	XS2181972568
WELLS FARGO AND CO 240328 3.526 CB	0.14%	US95000U2V48
UNITED STATES TREASURY 151147 2.75 GB	0.14%	US912810RZ30
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 1502	0.14%	DE0001102499
UNITED STATES TREASURY 150228 2.75 GB	0.14%	US9128283W81
QUEENSLAND TREASURY CORP 200827 2.75 GB	0.14%	AU3SG0001605
SKANDINAVISKA ENSKILDA BANKEN AB 061227 3.00 C	0.14%	SE0017780182
FEDERAL NATIONAL MORTGAGE ASSOCIATION 240921	0.14%	US3135G0Q225
KOMMUNALBANKEN AS 110925 0.375 GB	0.14%	XS2228393356
FRANCE REPUBLIC OF GOVERNMENT 251129 0.00 GB	0.14%	FR0013451507
BNP PARIBAS SA 130127 1.323 CB	0.14%	US09659W2N34
HOUSING AND DEVELOPMENT BOARD 011226 3.22 GI	0.14%	SG6UJ5000009
UBS GROUP AG 300127 1.364 CB	0.14%	US902613AC28
UNITED STATES TREASURY 301126 1.25 GB	0.13%	US91282CDK45
STADSHYPOTEK AB 011227 2.50 CB	0.13%	SE0013883691
ITALY REPUBLIC OF GOVERNMENT 010431 0.90 GB	0.13%	IT0005422891
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150E	0.13%	DE0001102564
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERI	0.13%	GB00BTHH2R79
FRANCE GOVERNMENT 250540 0.50 GB	0.13%	FR0013515806
TREASURY 071242 GOVT	0.13%	GB00B1VWPJ53
BUONI POLIENNALI DES TES 010839 5.0 GOV	0.13%	IT0004286966
UNITED STATES TREASURY 151151 1.875 GB	0.13%	US912810TB44
JAPAN GOVERNMENT OF 201231 1.80 GB	0.13%	JP1201331C14
ITALY REPUBLIC OF GOVERNMENT 011231 0.95 GB	0.13%	IT0005449969
CORPORACION NACIONAL DEL COBRE DE CHILE 30092	0.13%	USP3143NBE33
ONTARIO PROVINCE OF 1208210527 1.05 GB	0.13%	US683234AQ19
MEXICO UNITED MEXICAN STATES GOVERNMENT 310	0.13%	MX0MGO0000H9
JAPAN GOVERNMENT OF 200632 1.50 GB	0.13%	JP1201381C70
TENCENT HOLDINGS LTD 220431 2.88 CB	0.13%	US88032XBA19
BELGIUM KINGDOM OF GOVERNMENT 221031 0.00 G	0.13%	BE0000352618
PORTUGAL REPUBLIC OF GOVERNMENT 140427 4.125	0.13%	PTOTEUOE0019
UK TREASURY 071246 4.25 GB	0.13%	GB00B128DP45
UNITED STATES TREASURY 300927 0.375 GB	0.13%	US91282CAL54
JAPAN GOVERNMENT 200939 0.30 GB	0.13%	JP1201701KA5
FRANCE REPUBLIC OF GOVERNMENT 250532 0.00 GB	0.13%	FR0014007L00
JAPAN GOVERNMENT 220940 0.40 GB	0.13%	JP1201741LA9
UNITED STATES TREASURY 150542 3.25 GB	0.13%	US912810TH14
UNITED STATES TREASURY 150230 1.5 GB	0.13%	US912828Z948
NEW ZEALAND GOVERNMENT 200429 3.0 GB	0.12%	NZGOVDT429C7
GOLDMAN SACHS GROUP INC 220432 2.615 CB	0.12%	US38141GYB49
ITALY REPUBLIC OF GOVERNMENT 010336 1.45 GB	0.12%	IT0005402117
UNITED KINGDOM OF GREAT BRITAIN AND NORT IRE :	0.12%	GB00BN65R313
MITSUBISHI UFJ FINANCIAL GROUP INC 200732 2.309	0.12%	US606822BX18
ITALY REPUBLIC OF GOVERNMENT 010828 3.80 GB	0.12%	IT0005548315
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150E	0.12%	DE0001102515
COMMONWEALTH BANK OF AUSTRALIA 110331 2.68E	0.12%	USQ2704MAD04
UNITED STATES TREASURY 150537 5.00 GB	0.12%	US912810PU60
EUROPEAN INVESTMENT BANK 280728 2.75 CB	0.12%	XS2587298204
SWITZERLAND CONFEDERATION OF GOVERNMENT 27	0.12%	CH0344958688
MEXICO UNITED MEXICAN STATES GOVERNMENT 260	0.12%	MX0MGO0001D6
ABU DHABI EMIRATE OF 160450 3.875 GB	0.12%	XS2125308242

MEXICO GOVERNMENT 100248 4.6 CB	0.12% US91087BAD29
JAPAN BANK FOR INTERNATIONAL COOPERATION 210	0.12% US471048CL00
UNITED KINGDO OF GREAT BRITAIN AND NORTH GOV	0.12% GB00BLPK7227
ITALY REPUBLIC OF GOVERNMENT 011228 2.80 GB	0.12% IT0005340929
KOREA REPUBLIC OF GOVERNMENT 100350 1.50 GB	0.12% KR103502GA34
UNITED STATES TREASURY 150547 3.00 GB	0.12% US912810RX81
BELGIUM KINGDOM OF GOVERNMENT 220625 0.80 G	0.12% BE0000334434
ROMANIA REPUBLIC OF GOVERNMENT 190427 2.375	0.12% XS1599193403
POLAND REPUBLIC OF GOVERNMENT 251030 1.25 GB	0.11% PL0000112736
UNITED STATES OF AMERICA TREASURY BILL 1	0.11% US912810FT08
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERI	0.11% GB00BM8Z2T38
EUROPEAN UNION 041229 1.625 CB	0.11% EU000A3K7MW2
EXPORT IMPORT BANK OF CHINA 200529 3.86 GB	0.11% CND100029N10
NIEDERSACHSEN LAND OF 060727 0.625 GB	0.11% DE000A2E4GS9
INTERNATIONAL BUSINESS MACHINES CORP 230529 1	0.11% XS1617845679
TEMASEK FINANCIAL I LTD 010328 1.50 CB	0.11% XS1373131546
EXPORT IMPORT BANK OF CHINA 161130 3.74 CB	0.11% CND10003VYQ5
GOVERNMENT OF CHILE 070541 3.10 GB	0.11% US168863DS48
CANADA GOVERNMENT 011125 4.50 GB	0.11% CA135087Q806
JAPAN GOVERNMENT 200652 1.30 GB	0.11% JP1300751N79
PFIZER INVESTMENT ENTERPRISES PTE LTD 190533 4.	0.11% US716973AE24
JPMORGAN CHASE AND CO 260426 4.08 CB	0.11% US46647PCZ71
EXPORT IMPORT BANK OF CHINA 160731 3.38 GB	0.11% CND10004BNT2
KOREA REPUBLIC OF GOVERNMENT 100353 3.25 GB	0.11% KR103502GD31
CREDIT SUISSE AG 070933 7.375 CB	0.11% CH1211713198
EUROPEAN INVESTMENT BANK 220129 0.625 CB	0.11% XS1938387237
ONTARIO PROVINCE OF 080328 3.60 GB	0.11% CA68333ZAW73
UNITEDHEALTH GROUP INC 151228 3.875 CB	0.11% US91324PDP45
JAPAN GOVERNMENT 200653 1.20 GB	0.11% JP1300791P79
EXPORT IMPORT BANK OF CHINA 130233 3.1 GB	0.11% CND100063JL3
EXPORT IMPORT BANK OF CHINA 110332 3.18 GB	0.11% CND10004T1Y9
EUROPEAN UNION 040433 1.25 CB	0.11% EU000A19XC51
BELGIUM KINGDOM OF GOVERNMENT 220433 1.25 G	0.11% BE0000346552
JAPAN 113 20YR ISSUE 200929 2.1 GB	0.11% JP1201131990
EXPORT IMPORT BANK OF CHINA 170627 2.82 GB	0.10% CND100058VQ7
JAPAN GOVERNMENT OF 200942 1.90 GB	0.10% JP1300371C98
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERI	0.10% GB00BZB26Y51
EXPORT IMPORT BANK OF CHINA 140426 2.64 GB	0.10% CND10006BBX4
UK TREASURY 220160 4.0 GB	0.10% GB00B54QLM75
KOREA REPUBLIC OF GOVERNMENT 100326 1.25 CB	0.10% KR103501GB34
EXPORT IMPORT BANK OF CHINA 240227 3.26 GB	0.10% CND10002LS67
QUEBEC PROVINCE OF 010933 3.60 GB	0.10% CA74814ZFS70
UNITED STATES TREASURY 151141 2.00 GB	0.10% US912810TC27
INTER AMERICAN DEVELOPMENT BANK 070727 2.375	0.10% US4581X0CY26
METROPOLITAN LIFE GLOBAL FUNDING I190927 3.00	0.10% US59217GCK31
UNITED STATES TREASURY 150543 3.875 GB	0.10% US912810TS78
AERCAP IRELAND CAPITAL DAC 291026 2.45 CB	0.10% US00774MAV72
NORTH RHINE WESTPHALIA STATE OF 090430 0.20 GE	0.10% DE000NRWOMA1
CANADA GOVERNMENT 010925 0.50 GB	0.10% CA135087K940
CANADA GOVERNMENT 010628 2.0 GB	0.10% CA135087H235
UNITED STATES TREASURY 150241 1.875 CB	0.10% US912810SW99
EXPORTIMPORT BANK OF CHINA 020325 2.93 GB	0.10% CND10002M036
JAPAN GOVERNMENT 200348 0.80 GB	0.10% JP1300581J30
INTER AMERICAN DEVELOPMENT BANK 200730 5.00 C	0.10% XS2651983178
MOTABILITY OPERATIONS GROUP PLC 291130 5.625 C	0.10% XS0561876003
UNITED STATES TREASURY 150841 1.75 GB	0.10% US912810TA60
JAPAN GOVERNMENT OF 200953 1.80 GB	0.10% JP1300801PA2
JAPAN GOVERNMENT 200943 1.50 GB	0.10% JP1201861PA6
JAPAN GOVERNMENT OF 200356 0.40 GB	0.10% JP1400091G59
UK TREASURY GILT 070934 4.50 GB	0.10% GB00B52WS153
FRANCE REPUBLIC OF GOVERNMENT 250548 2.00 GB	0.10% FR0013257524
JAPAN GOVERNMENT OF 200327 0.10 GB	0.10% JP1103461H35
JAPAN GOVERNMENT 201232 0.50 GB	0.10% JP1103691P11
TELSTRA CORPORATION LTD 190427 4.00 CB	0.10% AU3CB0243764
GERMANY (FEDERAL REPUBLIC) 040131 5.50 G	0.10% DE0001135176
UNITED STATES TREASURY 151140 1.375 GB	0.09% US912810ST60
ASIAN DEVELOPMENT BANK 150824 1.10 CB	0.09% AU3CB0265726
ISRAEL STATE OF GOVERNMENT 310327 2.00 GB	0.09% IL0011393449
JAPAN GOVERNMENT 200931 0.10 GB	0.09% JP1103641MA8
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211	0.09% AU000XCLWAQ1
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150E	0.09% DE0001102432
SPAIN (KINGDOM OF) 300741 4.7 GB	0.09% ES00000121S7
AUSTRALIAN COMMONWEALTH GOVT 211128 2.75 G	0.09% AU000XCLWAU3
UNITED STATES TREASURY 150540 1.125 GB	0.09% US912810SR05
JAPAN GOVERNMENT 200343 1.10 GB	0.09% JP1201841P46
JAPAN GOVERNMENT OF 200937 0.60 GB	0.09% JP1201621H91

JAPAN GOVERNMENT OF 200938 0.7 GB	0.09% JP1201661JA3
JPMORGAN CHASE AND CO 151148 3.964 CB	0.09% US46647PAL04
JAPAN GOVERNMENT OF 200336 0.40 GB	0.09% JP1201561G37
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND GOVERNMENT 200938 0.7 GB	0.09% GB00B06YGN05
NETHERLANDS KINGDOM OF 150137 4.00 GOVT	0.09% NL0000102234
CZECH REPUBLIC GOVERNMENT 250828 2.50 GB	0.09% CZ0001003859
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211	0.09% AU0000095457
NEW SOUTH WALES TREASURY CORP 200230 3.00 GB	0.09% AU3SG0001571
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND GOVERNMENT 200938 0.7 GB	0.09% GB00BFWFPP71
GERMANY (FEDERATION OF) 040742 3.25 GB	0.09% DE0001135432
DEUTSCHE BAHN FINANCE BV 070725 1.375 CB	0.09% XS1640854144
UNITED STATES TREASURY 150251 1.875 GB	0.09% US912810SU34
KOREA REPUBLIC OF GOVERNMENT 100347 2.125 GB	0.09% KR103502G735
JAPAN GOVERNMENT 200342 0.80 GB	0.09% JP1201801N46
SPAIN KINGDOM OF GOVERNMENT 311048 2.70 GB	0.09% ES0000012B47
ITALY REPUBLIC OF GOVERNMENT 010950 2.45 GB	0.09% IT0005398406
BARCLAYS PLC 120227 3.25 CB	0.09% XS1472663670
GREECE REPUBLIC OF GOVERNMENT 150633 4.25 GB	0.09% GR0124039737
SKANDINAVISKA ENSKILDA BANKEN AB 290627 4.125	0.09% XS2643041721
CIGNA CORP 151028 4.375 CB	0.09% US125523AH38
USA TREASURY CO 151142 2.75 GB	0.09% US912810QY73
THAILAND KINGDOM OF GOVERNMENT 170633 3.35 GB	0.09% TH062303D603
ITALY REPUBLIC OF GOVERNMENT 010348 3.45 GB	0.09% IT0005273013
POLAND REPUBLIC OF GOVERNMENT 250727 2.50 GB	0.09% PL0000109427
ITALY REPUBLIC OF GOVERNMENT 010533 4.4 GB	0.09% IT0005518128
VOLKSWAGEN LEASING GMBH 250931 4.75 CB	0.09% XS2694874533
JAPAN GOVERNMENT 200340 0.40 GB	0.09% JP1201721L45
JAPAN GOVERNMENT 200341 0.50 GB	0.08% JP1201761M45
EAST JAPAN RAILWAY CO 050932 3.976 CB	0.08% XS2673433814
LLOYDS BANKING GROUP PLC 210931 4.75 CB	0.08% XS2690137299
LEGAL AND GENERAL GROUP PLC 261149 3.75 CB	0.08% XS2083961370
LONDON AND QUADRANT HOUSING TRUST LTD 2802	0.08% XS1778763133
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONEN 200938 0.7 GB	0.08% CH1189217834
JAPAN GOVERNMENT 200941 0.50 GB	0.08% JP1201781MA3
EUROPEAN UNION 041038 3.375 GB	0.08% EU000A3K4D74
FEDERAL HOME LOAN MORTGAGE CORP 150331 6.75	0.08% US3134A4AA29
NATWEST GROUP PLC 091128 2.057 CB	0.08% XS2405139432
FRANCE REPUBLIC OF GOVERNMENT 250455 4.00 GB	0.08% FR0010171975
UK OF GREAT BRITAIN AND NORTHERN IRELAND GOVERNMENT 200938 0.7 GB	0.08% GB00B6RNH572
JAPAN GOVERNMENT 200948 0.90 GB	0.08% JP1300601JA9
BANK OF MONTREAL 071227 4.709 CB	0.08% CA06368LEY89
INTESA SANPAOLO SPA 300628 3.625 CB	0.08% IT0005554578
EUROPEAN INVESTMENT BANK 150723 3.00 GB	0.08% XS2647979181
UNITED STATES TREASURY 150541 2.25 GB	0.08% US912810SY55
JAPAN GOVERNMENT 200947 0.80 GB	0.08% JP1300561H93
LINDE PLC 120629 3.375 CB	0.08% XS2634593938
FRANCE REPUBLIC OF GOVERNMENT 250545 3.25 GB	0.08% FR0011461037
COOPERATIEVE RABOBANK UA 100130 4.00 CB	0.08% XS2572996606
KBC GROEP NV 231127 4.375 CB	0.08% BE0002900810
CEDULAS TDA 6 FTA 230528 3.875 CB	0.08% ES0317046003
NETFLIX INC 151129 3.875 CB	0.08% XS1989380172
DEUTSCHE BOERSE AG 280926 3.875 CB	0.08% DE000A351ZR8
BUONI POLIENNAILI DEL TES 010237 4.0 GOV	0.08% IT0003934657
EUROPEAN UNION 051228 3.125 GB	0.08% EU000A3K4EN5
EXPORT IMPORT BANK OF KOREA 070626 3.50 GB	0.08% XS2632653510
CREDIT MUTUEL HOME LOAN SFH SA 220627 3.125 CB	0.08% FR001400FZ24
CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 25052	0.08% FR001400DZ13
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 17	0.08% XS0875797515
ROCHE FINANCE EUROPE BV 041227 3.312 CB	0.08% XS2726331932
PSP CAPITAL INC 051125 3.00 CB	0.08% CA69363TAM41
SOCIETE GENERALE SFH SA 240232 3.125 CB	0.08% FR001400FZ81
BPIFRANCE SA 100926 3.00 CB	0.08% FR001400DXK4
SEVERN TRENT UTILITIES PLC 051231 2.75 CB	0.08% XS1529614726
EUROPEAN FINANCIAL STABILITY FACILITY SA 160233	0.08% EU000A2SCAG3
COMPAGNIE DE SAINT GOBAIN SA 180129 3.50 CB	0.08% XS2576245281
TORONTO DOMINION BANK 130326 3.879 CB	0.08% XS2597408439
DANSKE BANK A S 140534 4.625 CB	0.08% XS2764457664
ING BELGIQUE NV 150231 3.00 CB	0.08% BE0390110733
HSBC HOLDINGS PLC 150627 3.019 CB	0.08% XS2486589596
MUENCHENER HYPOTHEKENBANK EG 240925 2.75 CB	0.08% DE000MHB33J5
SPAIN KINGDOM OF GOVERNMENT 300743 3.45 GB	0.08% ES0000012K95
ALLIANZ SE 060747 3.099 CB	0.08% DE000A2DAHNG6
CITIGROUP INC 171133 6.27 CB	0.08% US172967PA33
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT 200938 0.7 GB	0.08% XS2122575678
MERRILL LYNCH AND CO 290137 6.11 CB	0.08% US59022CAJ27
AUSTRALIAN COMMONWEALTH GOVERNMENT 21052	0.08% AU0000075681

MEXICO UNITED MEXICAN STATES GOVERNMENT 071	0.08% MX0MGO000102
SWITZERLAND CONFEDERATION OF GOVERNMENT 23	0.08% CH0557778310
VOLKSWAGEN INTERNATIONAL FINANCE NV 291249 3	0.08% XS1629774230
NISSAN MOTOR CO LTD 170928 3.201 CB	0.08% XS2228683350
VERIZON COMMUNICATIONS INC 021135 3.125 CB	0.08% XS1405769727
AUSTRIA REPUBLIC OF GOVERNMENT 230534 2.40 GB	0.08% AT0000A10683
JAPAN GOVERNMENT OF 200946 0.50 GB	0.08% JP1300521G93
UNICREDIT SPA 241026 2.125 CB	0.08% XS1508450688
SANOFI SA 100926 1.75 CB	0.08% FR0012146801
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARIN	0.08% CH1148266161
MALAYSIA GOVERNMENT 151030 3.465 GB	0.08% MYBGO2000020
CANADA HOUSING TRUST NO 1 150926 1.90 CB	0.08% CA13509PFL28
TENNET HOLDING BV 171129 2.125 CB	0.08% XS2478299204
CANADA HOUSING TRUST NO 1 150328 2.35 CB	0.08% CA13509PGF41
ABERTIS INFRAESTRUCTURAS SA 270927 2.375 CB	0.08% XS1967635977
IRELAND REPUBLIC OF GOVERNMENT 150526 1.00 GB	0.08% IE00BV8C9418
FRANCE REPUBLIC OF GOVERNMENT 250554 3.00 GB	0.08% FR001400FTH3
NRW BANK 260525 0.50 GB	0.08% DE000NWB0634
FINLAND REPUBLIC OF GOVERNMENT 040742 2.625 G	0.08% FI4000046545
GERMANY FEDERAL REPUBLIC OF (GOVERNMENT) 15:	0.08% DE0001141869
AUSTRIA REPUBLIC OF GOVERNMENT 200425 0.00 GB	0.08% AT0000A2QRWO
GE HEALTHCARE TECHNOLOGIES INC 150330 5.857 CE	0.08% US36267VAH69
NETHERLANDS KINGDOM OF GOVERNMENT 150725 C	0.08% NL0011220108
OP ASUNTOLUOTTOPANKKI 010925 0.625 CB	0.08% XS1829345427
JAPAN GOVERNMENT 200351 0.70 GB	0.08% JP1300701M48
MIZUHO FINANCIAL GROUP INC 080427 1.631 CB	0.08% XS2465984107
SPAIN KINGDOM OF GOVERNMENT 310525 0.00 GB	0.08% ES0000012K38
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERI	0.08% GB00BJQWYH73
ROMANIA REPUBLIC OF GOVERNMENT 080238 3.375	0.08% XS1768074319
JPMORGAN CHASE AND CO 180528 1.638 CB	0.08% XS1615079974
VERIZON COMMUNICATION 220328 2.1 CB	0.08% US92343VGH15
UNITED STATES TREASURY 150550 1.25 GB	0.08% US912810SN90
JAPAN GOVERNMENT 200951 0.70 GB	0.08% JP1300721MA9
CREDIT AGRICOLE SA LONDON BR 030527 1.375 CB	0.08% XS1605365193
BOUYGUES SA 070627 1.375 CB	0.08% FR0013222494
SUEZ SA 240530 2.375 CB	0.08% FR001400AFN1
HYUNDAI CAPITAL AMERICA 210928 6.10 CB	0.08% US44891ACN54
CANADA GOVERNMENT 010326 0.25 GB	0.08% CA135087L518
ORANGE SA 150129 2.0 CB	0.08% FR0013396520
ING GROEP NV 131130 1.00 CB	0.08% XS2079079799
BANK OF AMERICA CORP 150929 5.819 CB	0.07% US06051GLS65
LA BANQUE POST HOME LOAN 300126 0.50 CB	0.07% FR0013399169
FRANCE REPUBLIC OF GOVERNMENT 251132 2.00 GB	0.07% FR001400BKZ3
RTE RESEAU DE TRANSPORT D ELECTRICITE SA 191026	0.07% FR0013152899
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 080626	0.07% FR0013412947
UNILEVER NV 120227 1.125 CB	0.07% XS1769090991
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINS	0.07% CH1100259758
TERNA RETE ELETTRICA NAZIONALE SPA 260727 1.375	0.07% XS1652866002
CANADA HOUSING TRUST NO 1 150929 2.1 CB	0.07% CA13509PHD83
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 050626 C	0.07% XS2182054887
JAPAN GOVERNMENT 200362 1.00 GB	0.07% JP1400151N57
TORONTO DOMINION BANK 100128 5.156 CB	0.07% US89115A2M37
DOWDUPONT INC 151128 4.725 CB	0.07% US26078JAD28
SPAIN KINGDOM OF GOVERNMENT 300727 0.80 GB	0.07% ES0000012G26
EUROPEAN INVESTMENT BANK 150127 0.50 CB	0.07% XS1555331617
AUSTRIA REPUBLIC OF GOVERNMENT 200427 0.50 GB	0.07% AT0000A1VGK0
OESTERREICHISCHE KONTROLLBANK AG 031125 4.625	0.07% US676167CG22
AXA SA 150528 1.125 CB	0.07% XS1410426024
HCA INC 150226 5.875 CB	0.07% US404119BS74
VINCI SA 180129 1.625 CB	0.07% FR0013397452
VODAFONE GROUP PLC 201129 1.875 CB	0.07% XS1721422068
ASIAN DEVELOPMENT BANK 250828 4.50 GB	0.07% US045167FZ16
STATE OF ILLINOIS 010633 5.10 MUNICIPAL	0.07% US452151LF83
CREDIT AGRICOLE ITALIA OBG SRL 250327 1.00 CB	0.07% IT0005366288
BELGIUM KINGDOM OF GOVERNMENT 220628 0.80 G	0.07% BE0000345547
PROLOGIS EURO FINANCE LLC 050129 1.875 CB	0.07% XS1861322383
GECINA SA 260128 1.375 CB	0.07% FR0013284205
JOHN DEERE CAPITAL CORP 030326 5.05 CB	0.07% US24422EWT27
CORPORACION ANDINA DE FOMENTO 010426 4.75 GE	0.07% US219868CG98
BARCLAYS PLC 220331 1.125 CB	0.07% XS2321466133
NATIONAL AUSTRALIA BANK LTD 300828 1.375 CB	0.07% XS1872032799
PORTUGAL REPUBLIC OF GOVERNMENT 160732 1.65 C	0.07% PTOTEYOE0031
INTESA SANPAOLO SPA 040729 1.75 CB	0.07% XS2022424993
CAIXABANK SA 210128 0.625 CB	0.07% XS2434702424
CANADA GOVERNMENT 010632 2.00 GB	0.07% CA135087N597
BPCE SFH SA 130428 0.875 CB	0.07% FR0013286820

BPCE SA 020339 1.625 CB	0.07% FR0014008PK4
MORGAN STANLEY 291027 0.406 CB	0.07% XS2338643740
IRELAND GOVERNMENT 180331 1.35 GB	0.07% IE00BFZRQ242
BANCO BILBAO VIZCAYA ARGENTARIA SA 140127 0.50	0.07% XS2101349723
FEDERAL FARM CREDIT BANKS FUNDING CORP 06012	0.07% US3133EN5N62
SPAIN KINGDOM OF GOVERNMENT 310127 0.00 GB	0.07% ES0000012J15
CROATIA REPUBLIC OF GOVERNMENT 190629 1.125 G	0.07% XS1843434876
CITIGROUP INC 270425 3.30 CB	0.07% US172967JP75
BPCE SA 240227 0.50 CB	0.07% FR0013455540
GENERAL MOTORS CO 011027 4.20 CB	0.07% US37045VAN01
INTERNATIONAL BANK FOR RECONSTRUCTION AND D	0.07% US459058KU68
SANTANDER UK PLC 120127 0.05 CB	0.07% XS2102283814
URUGUAY ORIENTAL REPUBLIC OF (GOVERNMENT 23	0.07% US917288BK78
ITALY REPUBLIC OF GOVERNMENT 010933 2.45 GB	0.07% IT0005240350
MCDONALDS CORP 091235 4.70 CB	0.07% US58013MEZ32
JAPAN GOVERNMENT 200649 0.4 GB	0.07% JP1300631K78
SPAREBANK 1 BOLIGKREDITT AS 300129 1.00 CB	0.07% XS1943561883
EXPORT DEVELOPMENT CANADA 140228 3.875 GB	0.07% US30216BJW37
BELGIUM KINGDOM OF GOVERNMENT 221027 0.00 G	0.07% BE0000351602
UNICREDIT BANK AG 110129 0.875 CB	0.07% DE000HV2ARMO
MERCK AND CO INC 100225 2.75 CB	0.07% US58933YAR62
WELLS FARGO AND CO 220727 4.30 CB	0.07% US94974BGL80
KFW 150228 3.75 GB	0.07% US500769JW52
INTERNATIONAL BANK FOR RECONSTRUCTION AND D	0.07% US459058KQ56
WESTPAC BANKING CORP 231131 4.322 CB	0.07% US961214DF70
JAPAN GOVERNMENT 201249 0.40 GB	0.07% JP1300651L15
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERI	0.07% GB00BMGR2809
SNCF RESEAU 300334 1.875 GB	0.07% XS1588061777
CANADA GOVERNMENT 010630 1.25 GB	0.07% CA135087K379
CANADA GOVERNMENT 010631 1.50 GB	0.07% CA135087M276
AUSTRIA REPUBLIC OF GOVERNMENT 200229 0.50 GB	0.07% AT0000A269M8
ITALY REPUBLIC OF GOVERNMENT 010340 3.10 GB	0.07% IT0005377152
EUROPEAN STABILITY MECHANISM 050329 0.50 GB	0.07% EU000A1Z99H6
JAPAN GOVERNMENT OF 201243 1.30 GB	0.07% JP1201871Q14
CATERPILLAR FINANCIAL SERVICES CORP 120827 3.60	0.07% US14913R3A32
TAKEDA PHARMACEUTICAL CO LTD 090729 1.00 CB	0.07% XS2197348597
BANK OF NEW YORK MELLON CORP 040526 2.80 CB	0.07% US06406FAC77
SUMITOMO MITSUI FINANCIAL GROUP INC 110127 3.	0.07% US86562MAN02
CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 25022	0.07% FR00140002P5
CITIGROUP INC 250728 4.125 CB	0.07% US172967KU42
ISRAEL STATE OF GOVERNMENT 160129 1.5 GB	0.07% XS1936100483
BANK OF NOVA SCOTIA 151227 0.01 CB	0.07% XS2421186268
ABN AMRO BANK NV 130431 1.0 CB	0.07% XS1394791492
BLACKROCK 150327 3.20 CB	0.07% US09247XAN12
AIR LEASE CORP 010427 3.625 CB	0.07% US00912XAV64
APPLE INC 131127 3.00 CB	0.07% US037833DK32
VONOVIA SE 250332 2.375 CB	0.07% DE000A3MQS72
KFW 030428 2.875 GB	0.07% US500769HS68
GOLDMAN SACHS GROUP INC 150328 3.615 CB	0.07% US38141GZR81
DEUTSCHE BANK AG 191130 1.75 CB	0.07% DE000DL19VS4
KRAFT HEINZ FOODS CO 010430 3.75 CB	0.07% US50077LAV80
FINLAND REPUBLIC OF GOVERNMENT 150431 0.75 GE	0.07% FI4000148630
SPAN KINGDOM OF GOVERNMENT 300735 1.85 GB	0.07% ES0000012E69
ORACLE CORP 151127 3.25 CB	0.07% US68389XBN49
T-MOBILE USA INC 150226 2.25 CB	0.07% US87264ABR59
COMCAST CORP 150228 3.15 CB	0.07% US20030NCA72
ERSTE GROUP BANK AG 120728 0.01 CB	0.07% AT0000A2UXM1
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211	0.07% AU0000274706
INTERNATIONAL BANK FOR RECONSTRUCTION AND D	0.07% US459058GE72
FRANCE REPUBLIC OF GOVERNMENT 250534 1.25 CB	0.07% FR0013313582
AUSTRIA REPUBLIC OF GOVERNMENT 200232 0.90 GB	0.07% AT0000A2WSC8
PROSUS NV 190130 2.085 CB	0.07% XS2430287362
KUNTARAHOITUS OYJ 060929 0.05 GB	0.07% XS2023679843
EUROPEAN BANK FOR RECONSTRUCTION AND DEVELP	0.07% US29874QEL41
CZECH REPUBLIC GOVERNMENT 300930 5.00 GB	0.07% CZ0001006688
ABBVIE INC 211129 3.20 CB	0.07% US00287YBX67
LANDWIRTSCHAFTLICHE RENTENBANK 271129 0.00 G	0.07% XS2084429963
SWEDISH COVERED BOND CORP 170626 2.00 CB	0.07% SE0009383664
NETHERLANDS KINGDOM OF THE GOVERNMENT 1507	0.07% NL0015000RP1
WEA FINANCE LLC 150127 2.875 CB	0.07% US92928QAH11
COOPERATIEVE RABOBANK UA 020332 0.75 CB	0.07% XS2449505820
JAPAN GOVERNMENT 200642 0.90 GB	0.07% JP1201811N77
COMMONWEALTH BANK OF AUSTRALIA 151029 0.125	0.07% XS2397077426
EUROPEAN INVESTMENT BANK 150327 1.375 GB	0.07% US298785JQ02
UNICREDIT BANK AUSTRIA AG 210630 0.25 CB	0.07% AT000B049796
DH EUROPE FINANCE II SARL 180931 0.75 CB	0.07% XS2050406094

JPMORGAN CHASE AND CO 220927 1.47 CB	0.07% US46647PCP99
SPAIN KINGDOM OF GOVERNMENT 300432 0.70 GB	0.07% ES0000012K20
DANONE SA 091130 0.52 CB	0.07% FR0014006FE2
AROUNDTOWN SA 150427 0.375 CB	0.07% XS2421195848
LA POSTE SA 180729 0.00 GB	0.07% FR0014001I06
GROUPE DES ASSURANCES DU CREDIT MUTUEL SA 21	0.07% FR0014006144
WELLS FARGO AND CO 250453 4.611 CB	0.07% US95000U2Z51
ICADE SANTE SA 041129 0.875 CB	0.07% FR0013457967
QUEBEC PROVINCE OF 291030 0.00 GB	0.07% XS2250201329
T-MOBILE USA INC 150450 4.50 CB	0.06% US87264AAZ84
MORGAN STANLEY 220147 4.375 CB	0.06% US61746BEG77
FLEMISH COMMUNITY OF 201031 0.30 GB	0.06% BE0002826072
UNEDIC 250531 0.01 CB	0.06% FR0014002P50
SOCIETE DU GRAND PARIS 251131 0.30 GB	0.06% FR0014006NV0
ABN AMRO BANK NV 200134 1.25 CB	0.06% XS2434787235
THAILAND KINGDOM OF GOVERNMENT 170643 3.45 (0.06% TH0623A3N603
UNITED STATES TREASURY 150253 3.625 GB	0.06% US912810TN81
NETHERLANDS KINGDOM OF GOVERNMENT 150147 2	0.06% NL0010721999
MALAYSIA GOVERNMENT 071032 4.193 GB	0.06% MYBGO2200018
HOLCIM FINANCE LUXEMBOURG SA 230431 0.50 CB	0.06% XS2261215011
CVS HEALTH CORP 250328 4.30 CB	0.06% US126650CX62
PNC FINANCIAL SERVICES GROUP INC 220130 2.55 CB	0.06% US693475AZ80
ROYAL BANK OF CANADA 270131 0.01 CB	0.06% XS2291788656
ASIAN DEVELOPMENT BANK 240130 1.875 GB	0.06% US045167ER09
NORWAY KINGDOM OF GOVERNMENT 170227 1.75 G	0.06% NO0010786288
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARIN	0.06% CH1239494995
MALAYSIA GOVERNMENT 140843 4.291 GB	0.06% MYBGY2300023
JAPAN GOVERNMENT 200360 0.50 GB	0.06% JP1400131L54
AT AND T INC 010631 2.75 CB	0.06% US00206RJV99
CITIGROUP INC 030631 2.572 CB	0.06% US172967MS77
FLORIDA ST BRD ADMIN FIN CORP REV 010730 2.154 I	0.06% US341271AF11
BANK OF AMERICA CORP 220432 2.687 CB	0.06% US06051GJT76
AMAZON COM INC 120531 2.10 CB	0.06% US023135BZ81
COCA COLA CO 010630 1.65 CB	0.06% US191216CV08
APPLE INC 080852 3.95 CB	0.06% US037833EQ92
BNG BANK NV 241036 0.875 GB	0.06% XS1508377584
MDGH GMTN RSC LTD 100334 1.00 CB	0.06% XS2311413160
BMW FINANCE NV 110133 0.20 CB	0.06% XS2280845145
MEXICO UNITED MEXICAN STATES GOVERNMENT 080	0.06% US91086QBB32
SALESFORCE.COM INC 150731 1.95 CB	0.06% US79466LAJ35
SUMITOMO MITSUI FINANCIAL GROUP INC 230930 2.	0.06% US86562MBZ23
ONTARIO PROVINCE OF 021253 3.75 GB	0.06% CA68333ZAV90
KOMMUNEKREDIT 040534 0.01 GB	0.06% XS2251782160
RCI BANQUE SA 210928 4.875 CB	0.06% FR001400CRG6
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERI	0.06% GB00BPCJD997
CANADA (GOVT OF) 010641 4.0 GB	0.06% CA135087YQ12
POLAND REPUBLIC OF GOVERNMENT 251033 6.00 GB	0.06% PL0000115291
THAILAND KINGDOM OF GOVERNMENT 170646 2.875	0.06% TH062303Q605
PRINCIPAL LIFE GLOBAL FUNDING II 270830 1.50 CB	0.06% US74256LEG05
SPAIN KINGDOM OF GOVERNMENT 300737 0.85 GB	0.06% ES0000012I24
BOUNI POLIENNALI DEL TES 010341 1.80 CB	0.06% IT0005421703
MORGAN STANLEY 160936 2.484 CB	0.06% US61747YEF88
EUROPEAN UNION 040735 0.00 GB	0.06% EU000A285VM2
ROGERS COMMUNICATIONS INC 210933 5.90 CB	0.06% CA775109DA61
NETHERLANDS GOVERNMENT 150140 0.50 GB	0.06% NL0013552060
ISRAEL STATE OF GOVERNMENT 310537 1.50 GB	0.06% IL0011661803
ONTARIO PROVINCE OF 020639 4.60 GB	0.06% CA683234ZP62
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 250531	0.06% FR0014002GB5
FRANCE REPUBLIC OF GOVERNMENT 250550 1.50 GB	0.06% FR0013404969
AT AND T INC 300440 7.0 CB	0.06% XS0426513387
BANK OF NOVA SCOTIA 020833 5.679 CB	0.06% CA06415GM982
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERI	0.05% GB00BBJNQY21
TORONTO-DOMINION BANK 080129 4.68 CB	0.05% CA89117GRJ80
KOREA REPUBLIC OF GOVERNMENT 100632 3.375 GB	0.05% KR103502GC65
JAPAN GOVERNMENT 200358 0.80 GB	0.05% JP1400111J52
ROYAL BANK OF CANADA 010233 5.01 CB	0.05% CA780086WK63
KOREA REPUBLIC OF GOVERNMENT 100633 3.25 GB	0.05% KR103502GD64
BRITISH COLUMBIA PROVINCE OF 180642 4.30 CB	0.05% CA1107098Y17
CVS HEALTH CORP 250338 4.78 CB	0.05% US126650CY46
CZECH REPUBLIC GOVERNMENT 230632 1.75 GB	0.05% CZ0001006233
NEDERLANDSE WATERSCHAPSBANK NV 160237 0.00 (0.05% XS2291793813
DENMARK KINGDOM 151139 4.5 GB	0.05% DK0009922320
CANADA HOUSING TRUST NO 1 150633 3.65 CB	0.05% CA13509PJK09
DENMARK KINGDOM OF GOVERNMENT 151131 0.00 (0.05% DK0009924102
CANADIAN IMPERIAL BANK OF COMMERCE 260525 3.	0.05% CA13596Z3Y90
NEW BRUNSWICK PROVINCE OF 140832 3.95 GB	0.05% CA642866HA88

ABBVIE INC 140535 4.50 CB	0.05% US00287YAR09
BROADCOM CORP 150127 3.875 CB	0.05% US11134LAH24
AMERICAN TOWER CORP 151026 3.375 CB	0.05% US03027XAK63
BELGIUM KINGDOM OF GOVERNMENT 220637 1.45 G	0.05% BE0000344532
BELL TELEPHONE COMPANY OF CANADA OR BELL CAN	0.05% CA07813ZBY93
KOREA REPUBLIC OF GOVERNMENT 100952 3.125 GB	0.05% KR103502GC99
KOREA REPUBLIC OF GOVERNMENT 101227 2.375 GB	0.05% KR103502G7C2
BUNDESREPUBLIK DEUTSCHLAND 040740 4.75 G	0.05% DE0001135366
HOME DEPOT INC 150427 2.875 CB	0.05% US437076CN04
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERI	0.05% GB00BMF9LF76
CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 13024	0.05% FR0013482189
NORWAY KINGDOM OF GOVERNMENT 150833 3.00 G	0.05% NO0012837642
ALBETA PROVINCE OF 010627 2.55 GB	0.05% CA013051DW44
NEWFOUNDLAND AND LABRADOR PROVINCE OF 0206	0.05% CA651333FZ46
BANK OF NOVA SCOTIA 020228 3.10 CB	0.05% CA064151S959
U S BANCORP 220726 2.375 CB	0.05% US91159HHN35
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERI	0.05% GB00BMGR2916
EUROPEAN UNION 040741 0.45 GB	0.05% EU000A3KT6B1
NYKREDIT REALKREDIT AS 010726 1.00 CB	0.05% DK0009531485
KFW 071228 6.00 GB	0.05% XS0138037733
HONDA CANADA FINANCE INC 280926 1.711 CB	0.05% CA438121BA21
MALAYSIA GOVERNMENT 040837 4.755 GB	0.05% MYBGX1700050
HUNGARY GOVERNMENT 210830 3.00 GB	0.05% HU0000403696
SINGAPORE REPUBLIC OF GOVERNMENT 010836 2.25	0.05% SG31A9000002
HSBC BANK CAPITAL FUNDING STERLING 1 LP 311249	0.05% XS0179407910
AFFINITY SUTTON CAPITAL MARKETS 170938 5.981 CB	0.05% XS0388249962
DENMARK KINGDOM OF GOVERNMENT 151127 0.50 G	0.05% DK0009923567
BRITISH COLUMBIA PROVINCE OF 180630 2.20 GB	0.05% CA110709GK29
BAA FUNDING LTD 031226 6.75 CB	0.05% XS0471436088
ONTARIO PROVINCE OF 020630 2.05 CB	0.05% CA68333ZAH07
CANADA GOVERNMENT 011248 2.75 GB	0.05% CA135087D358
WALT DISNEY CO 010949 2.75 CB	0.05% US254687FM36
BERLIN HYP AG 270131 0.01 CB	0.05% DE000BHY0C47
JAPAN GOVERNMENT 201242 1.40 GB	0.05% JP1201831P14
KOREA REPUBLIC OF GOVERNMENT 100630 1.375 GB	0.05% KR103502GA67
SLOVAKIA GOVERNMENT BOND 090430 0.75 GB	0.05% SK4120015173
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 1508	0.05% DE0001102614
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD	0.05% AU3CB0302404
EAST NIPPON EXPRESSWAY CO LTD 200624 0.06 CB	0.05% JP379990AK46
CENTRAL NIPPON EXPRESSWAY CO LTD 190824 0.04 G	0.05% JP364300AK84
SOUTHWEST AIRLINES CO 150627 5.125 CB	0.05% US844741BK34
NEW SOUTH WALES TREASURY CORP 200235 4.75 GB	0.05% AU3SG0002702
QUEBEC PROVINCE OF 010930 1.90 GB	0.05% CA74814ZFG33
WEST NIPPON EXPRESSWAY CO LTD 190626 0.04 CB	0.05% JP365820BM97
ONTARIO PROVINCE OF 020645 3.45 GB	0.05% CA68323ACC68
JAPAN GOVERNMENT OF 200354 1.70 GB	0.05% JP1400071E55
JAPAN GOVERNMENT 200629 0.10 GB	0.05% JP1103551K72
MERCEDES BENZ INTERNATIONAL FINANCE BV 02033	0.05% US233851ED24
JAPAN GOVERNMENT OF 201245 1.40 GB	0.05% JP1300491FC9
WESTERN AUSTRIAN TREASURY CORPORATION 2110	0.05% AU3SG0001704
UK TREASURY BOND 070336 4.25 GB	0.05% GB0032452392
COMCAST CORP 150151 2.80 CB	0.05% US20030NDL29
BELGIUM KINGDOM OF GOVERNMENT 220647 1.60 G	0.05% BE0000338476
TREASURY CORP VICTORIA 150936 4.75 GB	0.05% AU3SG0002710
SWEDEN KINGDOM OF GOVERNMENT 120531 0.125 G	0.05% SE0013935319
AUSTRALIAN COMMONWEALTH GOVT 210437 3.75 G	0.05% AU3TB0000192
UNITED AIRLINES INC 070430 2.875 SF	0.05% US90932EAA10
CALIFORNIA ST 010439 7.55 MB	0.05% US13063A5G50
HYDRO ONE INC 250649 3.63 CB	0.05% CA44810ZBX74
EUROPEAN INVESTMENT BANK 080637 3.875 CB	0.05% XS0740808802
BRITISH TELECOM VARIABLE BOND 151230 9.125 CB	0.05% US111021AE12
SWITZERLAND CONFEDERATION OF GOVERNMENT 26	0.05% CH0440081567
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 011050 6	0.05% US072024PY20
PERU REPUBLIC OF GOVERNMENT 011232 1.862 GB	0.05% US715638DP43
PORTUGAL REPUBLIC OF GOVERNMENT 150437 4.10 G	0.04% PTOTE5OE0007
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211	0.04% AU0000217101
PARKER HANNIFIN CORP 140629 3.25 CB	0.04% US701094AN45
ITALY REPUBLIC OF GOVERNMENT 011053 4.50 GB	0.04% IT0005534141
SPAIN KINGDOM OF GOVERNMENT 311050 1.00 GB	0.04% ES0000012G00
EUROPEAN UNION 060751 0.70 GB	0.04% EU000A3KTGW6
FRANCE REPUBLIC OF GOVERNMENT 250552 0.75 GB	0.04% FR0013480613
GREECE REPUBLIC OF GOVERNMENT 180738 4.375 GB	0.04% GR0128017747
HUNGARY REPUBLIC OF GOVERNMENT 290341 7.625	0.04% US445454AF36
GOLDMAN SACHS GROUP INC 250729 3.125 CB	0.04% XS1859424902
ALBERTA PROVINCE OF 011248 3.05 CB	0.04% CA013051DY00
REPUBLIC SERVICES INC 150232 1.75 CB	0.04% US760759AZ35

FRESENIUS SE AND CO KGAA 051030 5.125 CB	0.04% XS2698713695
SINGAPORE REPUBLIC OF GOVERNMENT 010350 1.87	0.04% SGXF27246101
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTON	0.04% CH1206367588
FRANCE REPUBLIC OF GOVERNMENT 250553 0.75 GB	0.04% FR0014004J31
KOREA REPUBLIC OF GOVERNMENT 100349 2.00 GB	0.04% KR103502G933
BRISTOL MYERS SQUIBB CO 151163 6.40 CB	0.04% US110122EC85
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTON	0.04% CH1232107040
GLAXOSMITHKLINE CAPITAL INC 150538 6.375 CB	0.04% US377372AE71
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150538	0.04% DE0001102481
MADRID COMMUNITY OF 300433 3.596 GB	0.04% ES00001010K8
ONTARIO PROVINCE OF 020648 2.80 GB	0.04% CA68323ADZ45
HOUSING NEW ZEALAND LTD 181028 3.42 GB	0.04% NZHNZD0628L7
BELGIUM KINGDOM OF GOVERNMENT 220643 3.45 GB	0.04% BE0000359688
AUSTRIA REPUBLIC OF GOVERNMENT 200247 1.50 GB	0.04% AT0000A1K9F1
LANDESBANK BADEN WUERTTEMBERG 270633 3.25 CB	0.04% DE000LB387C2
CANADA GOVERNMENT 011251 2.00 GB	0.04% CA135087H722
NEW ZEALAND GOVERNMENT 140433 3.50 GB	0.04% NZGOVDT433C9
GENERAL ELECTRIC CAPITAL CORP 150332 6.75 CB	0.04% US36962GXZ26
J M SMUCKER CO 151143 6.50 CB	0.04% US832696AY47
RYDER SYSTEM INC 150329 5.375 CB	0.04% US78355HKZ19
WESTPAC BANKING CORP 171133 6.82 GB	0.04% US961214FP35
LUXEMBOURG GRAND DUCHY OF GOVERNMENT 3.00	0.04% LU2591860569
NESTLE FINANCE INTERNATIONAL LTD SA 150131 3.25	0.04% XS2555198089
TREASURY CORP VICTORIA 201130 1.50 GB	0.04% AU0000078552
BELGIUM KINGDOM OF GOVERNMENT 220654 3.30 GB	0.04% BE0000358672
SLOVAK REPUBLIC GOVERNMENT 230235 3.75 GB	0.04% SK4000022539
CISCO SYSTEMS INC 150239 5.90 CB	0.04% US17275RAD44
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211	0.04% AU0000087454
NETHERLANDS KINGDOM OF (GOVERNMENT) 150733	0.04% NL0015001AM2
SPRINT CAPITAL CORP 151128 6.875 CB	0.04% US852060AD48
INTERNATIONAL BANK FOR RECONSTRUCTION AND D	0.04% XS2765024414
DISCOVER FINANCIAL SERVICES 291132 6.70 CB	0.04% US254709AS70
KIMCO REALTY OP LLC 010334 6.40 CB	0.04% US49447BAA17
TREASURY CORPORATION OF VICTORIA 150933 2.25 CB	0.04% AU3SG0002504
GILEAD SCIENCES INC 151053 5.55 CB	0.04% US375558CA99
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN	0.04% GB00BMBL1F74
CAPITAL ONE FINANCIAL CORP 080634 6.377 CB	0.04% US14040HDA05
FINLAND REPUBLIC OF GOVERNMENT 150925 0.875 GB	0.04% FI4000167317
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210	0.04% AU000XCLWAS7
BLACKSTONE HOLDINGS FINANCE CO LLC 031127 5.90	0.04% US09261BAJ98
SANTANDER HOLDINGS USA INC 120629 6.565 CB	0.04% US80282KBG04
POLAND REPUBLIC OF GOVERNMENT 161127 5.50 GB	0.04% US857524AD47
FIFTH THIRD BANCORP 270729 6.339 CB	0.04% US316773DK32
TRAVELERS COMPANIES INC 011140 5.35 CB	0.04% US89417EAH27
THERMO FISHER SCIENTIFIC INC 310134 5.20 CB	0.04% US883556DB50
PENSKE TRUCK LEASING CO LP 010528 5.55 CB	0.04% US709599BT09
DZ HYP AG 131125 0.50 CB	0.04% DE000A2G9HE4
SLOVENIA REPUBLIC OF GOVERNMENT 220327 1.25 GB	0.04% SI0002103685
PACIFIC LIFE GLOBAL FUNDING II 180728 5.50 CB	0.04% US6944PL2U22
HUMANA INC 010328 5.75 CB	0.04% US444859BU54
AMGEN INC 020363 5.75 CB	0.04% US031162DU18
CME GROUP INC 150943 5.30 CB	0.04% US12572QAF28
DAIMLER AG 110528 1.375 CB	0.04% DE000A169NC2
INTEL CORP 100233 5.20 CB	0.04% US458140CG35
HESSEN LAND OF 060726 0.375 GB	0.04% DE000A1RQCY2
CARGILL INC 020226 0.75 CB	0.04% US141781BN33
AMGEN INC 020330 5.25 CB	0.04% US031162DQ06
CHARTER COMMUNICATIONS OPERATING LLC 231035	0.04% US161175AZ73
PERU REPUBLIC OF GOVERNMENT 181150 5.625 GB	0.04% US715638BM30
TRUIST FINANCIAL CORP 240135 5.711 CB	0.04% US89788MAS17
AMERICAN EXPRESS CO 270729 5.282 CB	0.04% US025816DH90
GENERAL MILLS INC 290333 4.95 CB	0.04% US370334CT90
BADEN WUERTTEMBERG STATE OF 090227 0.625 GB	0.04% DE000A14JYW1
BOOKING HOLDINGS INC 130430 4.625 CB	0.04% US09857LAR96
ASTRAZENECA FINANCE LLC 260231 4.90 CB	0.04% US04636NAM56
COMMERZBANK AG 041226 0.50 CB	0.04% DE000CZ45VC5
TEXAS INSTRUMENTS INC 150228 4.6 CB	0.04% US882508BV59
SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTH	0.04% AU3SG0002447
QUEENSLAND TREASURY CORP 200734 1.75 GB	0.04% AU0000079402
SLOVAK REPUBLIC GOV 120628 1.00 GB	0.04% SK4120014150
WASTE MANAGEMENT INC 150230 4.625 CB	0.04% US94106LBT52
VMWARE INC 150527 4.65 CB	0.04% US928563AE54
EUROPEAN STABILITY MECHANISM 151226 0.00 GB	0.04% EU000A1Z99N4
LOWES COMPANIES INC 150430 4.50 CB	0.04% US548661DU82
ITC HOLDINGS CORP 220927 4.95 CB	0.04% US465685AR63
WRKCO INC 150329 4.90 CB	0.04% US92940PAD69

KIMBERLY CLARK CORP 011128 3.95 CB	0.04% US494368BY83
BNG BANK NV 211030 1.375 GB	0.04% XS1309529680
MANITOBA PROVINCE OF 050948 3.40 GB	0.04% CA563469UN36
TRUIST FINANCIAL CORP 260129 4.873 CB	0.04% US89788MAL63
SCHLESWIG HOLSTEIN STATE OF 310828 0.625 GB	0.04% DE000SHFM618
EUROPEAN UNION 040248 2.625 GB	0.04% EU000A3K4DM9
FEDEX CORP 150530 4.25 CB	0.04% US31428XBZ87
MICROSOFT CORP 010650 2.525 CB	0.04% US594918CC64
KFW 040739 0.875 GB	0.04% DE000A2TSTRO
COUNCIL OF EUROPE DEVELOPMENT BANK 300129 0.	0.04% XS1942756096
LAENDER NO 61 081027 0.01 GB	0.04% DE000A3MP5P6
MICRON TECHNOLOGY INC 150227 4.185 CB	0.04% US595112BP79
TYSON FOODS INC 010326 4.00 CB	0.04% US902494BJ16
NEW YORK LIFE GLOBAL FUNDING 220125 2.00 CB	0.04% US64952WDL46
HUNGARY GOVERNMENT 241132 4.75 GB	0.04% HU0000405550
SCENTRE GROUP TRUST 1 280126 3.625 CB	0.04% USQ8352BAD66
AT AND T INC 090348 4.50 CB	0.04% US00206RDJ86
COREBRIDGE FINANCIAL INC 050427 3.65 CB	0.04% US21871XAD12
BECTON DICKINSON AND CO 060627 3.70 CB	0.04% US075887BW84
FINLAND REPUBLIC OF GOVERNMENT 150929 0.50 GE	0.04% FI4000369467
INTERCONTINENTAL EXCHANGE INC 150652 4.95 CB	0.04% US45866FAX24
HCA INC 150639 5.125 CB	0.04% US404119BY43
DIGITAL REALTY TRUST LP 150827 3.70 CB	0.03% US25389JAR77
NETHERLANDS KINGDOM OF THE GOVERNMENT 1501	0.03% NL0015000LS8
MEDTRONIC INC 150335 4.375 CB	0.03% US585055BT26
CAPITAL ONE FINANCIAL CORP 310128 3.80 CB	0.03% US14040HBW43
INTERNATIONAL DEVELOPMENT ASSOCIATION 05053	0.03% XS2475492349
CHARLES SCHWAB CORP 020327 3.20 CB	0.03% US808513AQ89
ERP OPERATING LP 010328 3.50 CB	0.03% US26884ABJ16
KEURIG DR PEPPER INC 150432 4.05 CB	0.03% US49271VAQ32
AVALONBAY COMMUNITIES INC 150128 3.20 CB	0.03% US05348EBC21
BOSTON PORPERTIES LP 011026 2.75 CB	0.03% US10112RAY09
NETHERLANDS KINGDOM OF THE GOVERNMENT 1501	0.03% NL00150012X2
PENNSYLVANIA ELECTRIC CO 010629 3.60 CB	0.03% US708696BZ13
NUTRIEN LTD 010449 5.00 CB	0.03% US67077MAU27
FISERV INC 010729 3.50 CB	0.03% US337738AU25
BREMEN FREE HANSEATIC CITY 300134 1.20 GB	0.03% DE000A2G8W40
WARNERMEDIA HOLDINGS INC 150329 4.054 CB	0.03% US55903VBB80
LITHUANIA REPUBLIC OF GOVERNMENT 060530 0.75	0.03% XS2168038847
FEDERAL NATIONAL MORTGAGE ASSOCIATION 07112	0.03% US3135G06G36
FOX CORP 080430 3.50 CB	0.03% US35137LAL99
KEYCORP 010633 4.789 CB	0.03% US49326EEN94
MASTERCARD INC 260330 3.35 CB	0.03% US57636QAP90
RHINELAND PALATINATE STATE OF 230130 0.05 GB	0.03% DE000RLP1171
BULGARIA REPUBLIC OF GOVERNMENT 270133 4.5 GE	0.03% XS2579483319
ARES CAPITAL CORP 150627 2.875 CB	0.03% US04010LBD47
GLOBAL PAYMENTS INC 010326 1.20 CB	0.03% US37940XAE22
EQUINIX INC 150432 3.90 CB	0.03% US29444UBU97
NVIDIA CORP 010430 2.85 CB	0.03% US67066GAF19
IRELAND REPUBLIC OF GOVERNMENT 180245 2.00 GB	0.03% IE00BV8C9186
PROCTER & GAMBLE CO 250330 3.00 CB	0.03% US742718FH71
INTERNATIONAL PAPER CO 150848 4.35 CB	0.03% US460146CS07
NESTLE FINANCE INTERNATIONAL LTD 021137 1.75 CE	0.03% XS1707075245
AFRICAN DEVELOPMENT BANK 220726 0.875 GB	0.03% US00828EEF25
PAYPAL HOLDINGS INC 011029 2.85 CB	0.03% US70450YAE32
BANK OF AMERICA CORP 240438 4.244 CB	0.03% US06051GGM50
KFW 040736 1.25 GB	0.03% DE000A168Y48
ACE INA HOLDINGS INC 031145 4.35 CB	0.03% US00440EAW75
STRYKER CORP 150544 4.375 CB	0.03% US863667AG64
ROGERS COMMUNICATIONS INC 150332 3.80 CB	0.03% US775109CH22
AMGEN INC 150651 4.663 CB	0.03% US031162CF59
ONCOR ELECTRIC DELIVERY COMPANY LLC 010652 4.6	0.03% US68233JCH59
REALTY INCOME CORP 150131 3.25 CB	0.03% US756109AX24
AVOLON HOLDINGS FUNDING LTD 210228 2.75 CB	0.03% US05401AAP66
ESSEX PORTFOLIO LP 150130 3.00 CB	0.03% US29717PAU12
JOHNSON AND JOHNSON 030337 3.625 CB	0.03% US478160CF96
BRANDENBURG STATE OF 220534 0.70 GB	0.03% DE000A2TR6F7
SLOVENIA REPUBLIC OF GOVERNMENT 120231 0.00 G	0.03% SI0002104105
NORTH RHINE WESTPHALIA STATE OF 120640 1.50 GE	0.03% DE000NRW0K52
ROPER TECHNOLOGIES INC 150927 1.40 CB	0.03% US776743AN67
TARGET CORP 150930 2.65 CB	0.03% US87612EBK10
EBAY INC 110330 2.70 CB	0.03% US278642AW32
ATHENE HOLDING LTD 150131 3.50 CB	0.03% US04686JAC53
STATE STREET CORP 240130 2.40 CB	0.03% US857477BG73
SWEDEN KINGDOM OF GOVERNMENT 120528 0.75 GI	0.03% SE0009496367
3M CO 260829 2.375 CB	0.03% US88579YBJ91

AMERICAN INTERNATIONAL GROUP INC 300650 4.375	0.03%	US026874DP97
PORTUGAL OBRIG 120452 1.00 CB	0.03%	PTOTECOE0037
BROADCOM INC 150434 3.469 CB	0.03%	US11135FBL40
EUROPEAN FINANCIAL STABILITY FACILITY SA 050940	0.03%	EU000A1G0D05
NOVARTIS CAPITAL CORP 140830 2.20 CB	0.03%	US66989HAR93
WELLTOWER OP LLC 010631 2.80 CB	0.03%	US95040QAM69
PFIZER INC 150948 4.20 CB	0.03%	US717081EK52
GEORGE WASHINGTON UNIVERSITY 150948 4.126 CB	0.03%	US372546AW14
GENERAL MOTORS FINANCIAL COMPANY INC 120132	0.03%	US37045XDS27
NATIONAL RURAL UTILITIES COOP FINANCE CORP 150	0.03%	US637432NT82
EUROPEAN FINANCIAL STABILITY FACILITY SA 280256	0.03%	EU000A1G0DN3
AUSTRIA REPUBLIC OF GOVERNMENT 20092117 2.10	0.03%	AT0000A1XML2
HUNGARY GOVERNMENT 050635 1.75 CB	0.03%	XS2181689659
SIMON PROPERTY GROUP LP 010232 2.65 CB	0.03%	US828807DT11
DEERE AND CO 150450 3.75 CB	0.03%	US244199BK00
TEACHERS INSURANCE AND ANNUITY ASSOCIATION O	0.03%	US878091BF35
IRELAND GOVERNMENT 150535 0.40 GB	0.03%	IE00BKFVC345
NEWMONT CORPORATION 150732 2.60 CB	0.03%	US651639AZ99
APPLE INC 131147 3.75 CB	0.03%	US037833DG20
PUBLIC STORAGE 091131 2.25 CB	0.03%	US74460DAJ81
MALAYSIA GOVERNMENT 150650 4.065 GB	0.03%	MYBMZ2000016
COX COMMUNICATIONS INC 150631 2.60 CB	0.03%	US224044CN54
DEUTSCHE BAHN FINANCE GMBH 160735 0.75 CB	0.03%	XS2102380776
UNITED KINGDOM OF GREAT BRITAIN AND NORTH IRE	0.03%	GB00BYYMZX75
NXP BV 150232 2.65 CB	0.03%	US62954HAJ77
NEW YORK LIFE INSURANCE CO 150569 4.45 CB	0.03%	US64952GAQ10
BAXTER INTERNATIONAL INC 010232 2.539 CB	0.03%	US071813CS61
HOME DEPOT INC 150647 3.90 CB	0.03%	US437076BS00
CENTENE CORP 010831 2.625 CB	0.03%	US15135BAZ40
COMCAST CORP 011149 3.999 CB	0.03%	US20030NCE94
SPAIN KINGDOM OF GOVERNMENT 300766 3.45 GB	0.03%	ES00000128E2
BANK OF AMERICA CORP 200351 4.083 CB	0.03%	US06051GJA85
ALPHABET INC 150830 1.10 CB	0.03%	US02079KAD90
ITY REPUBLIC OF GOVERNMENT 010367 2.80 GB	0.03%	IT0005217390
NORWAY KINGDOM OF GOVERNMENT 190830 1.375	0.03%	NO0010875230
SHERWIN-WILLIAMS CO 150332 2.20 CB	0.03%	US824348BN55
NORTH RHINE WESTPHALIA STATE OF 210319 2.15 GE	0.03%	DE000NRW0LQ9
AUTOZONE INC 150131 1.65 CB	0.03%	US053332BA96
S AND P GLOBAL INC 150830 1.25 CB	0.03%	US78409VAS34
NASDAQ INC 150131 1.65 CB	0.03%	US63111XAD30
INTERNATIONAL DEVELOPMENT ASSOCIATION 031231	0.03%	XS2265262936
EUROPEAN INVESTMENT BANK 161048 1.50 GB	0.03%	XS1753042743
BASQUE AUTONOMOUS COMMUNITY OF 300431 0.21	0.03%	ES0000106684
ORACLE CORP 151147 4.00 CB	0.03%	US68389XBQ79
INTERNATIONAL BANK FOR RECONSTRUCTION AND D	0.03%	XS2231588547
DENMARK KINGDOM OF GOVERNMENT 151129 0.50	0.03%	DK0009923807
ORACLE CORP 250341 3.65 CB	0.03%	US68389XBZ78
CHARTER COMMUNICATIONS OPERATING LLC 010232	0.03%	US161175BX17
TELUS CORP 151132 5.25 CB	0.03%	CA87971MBX08
QUEBEC PROVINCE OF 011255 4.40 GB	0.03%	CA74814ZFY15
CARRIER GLOBAL CORP 050450 3.577 CB	0.03%	US14448CAS35
ANTHEM INC 150351 3.60 CB	0.03%	US036752AS28
SPAIN KINGDOM OF 311052 1.9 GB	0.03%	ES0000012K46
TIME WARNER CABLE INC 150942 4.5 CB	0.03%	US88732JBD90
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERI	0.03%	GB00BFMCN652
AMAZON.COM INC 120551 3.10 CB	0.03%	US023135CB05
CROWN CASTLE INTERNATIONAL CORP 010441 2.90 C	0.03%	US22822VAX91
SINGAPORE REPUBLIC OF GOVERNMENT 010832 2.62	0.03%	SGXF46767848
META PLATFORMS INC 150852 4.45 CB	0.03%	US30303M8J41
BELGIUM KINGDOM OF GOVERNMENT 220640 0.40 G	0.03%	BE0000350596
ITALY REPUBLIC OF GOVERNMENT 300445 1.50 GB	0.03%	IT0005438004
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210	0.03%	AU0000300535
SYSCO CORP 010450 6.60 CB	0.03%	US871829BN62
UNIV CALIF REGTS MED CTR POOLED REV 150550 3.00	0.03%	US913366KB56
NOVA SCOTIA PROVINCE OF 010627 2.10 GB	0.03%	CA669827GA98
EUROPEAN UNION 020546 0.45 GB	0.03%	EU000A3KNYG5
AT AND T INC 150959 3.65 CB	0.03%	US00206RLV23
REALKREDIT DANMARK A S 010126 1.00 CB	0.03%	DK0009296543
PEPSICO INC 211051 2.75 CB	0.02%	US713448FG88
ASTRAZENECA PLC 150937 6.45 CB	0.02%	US046353AD01
MUENCHENER HYPOTHEKENBANK EG 191039 0.01 CB	0.02%	DE000MHB27J7
BELGIUM KINGDOM OF GOVERNMENT 220666 2.15 G	0.02%	BE0000340498
BERLIN STATE OF 180141 0.10 GB	0.02%	DE000A3H2Y08
LOWES COMPANIES INC 151050 3.00 CB	0.02%	US548661DZ79
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERI	0.02%	GB00BM8Z2V59
TAPESTRY INC 271133 7.85 CB	0.02%	US876030AF42

UNITEDHEALTH GROUP INC 150263 6.05 CB	0.02% US91324PET57
AUSTRIA REPUBLIC OF GOVERNMENT 201040 0.00 GB	0.02% AT0000A2KQ43
MERCK AND CO INC 101251 2.75 CB	0.02% US58933YBF16
CANADA GOVERNMENT 011255 2.75 GB	0.02% CA135087P998
INTEL CORP 120861 3.20 CB	0.02% US458140BX76
DELL INTERNATIONAL LLC 150746 8.35 CB	0.02% US24703TAK25
QUEBEC PROVINCE OF 011248 3.50 GB	0.02% CA74814ZEW91
407 INTERNATIONAL INC 110548 3.72 CB	0.02% CA35085ZBS44
AON CORP 230851 2.90 CB	0.02% US03740LAB80
AUSTRIA REPUBLIC OF GOVERNMENT 200351 0.75 GB	0.02% AT0000A2EJ08
IBM CORP 301139 5.6 CB	0.02% US459200GS40
VERIZON COMMUNICATIONS INC 201160 3.00 CB	0.02% US92343VJV18
SASKATCHEWAN PROVINCE OF 020648 3.30 GB	0.02% CA803854KC18
LOUISIANA LOC GOVT ENVT SER 23 ELL CLASS A3 0112	0.02% US54627RAT77
INTUIT INC 150926 5.25 CB	0.02% US46124HAE62
NOVA SCOTIA PROVINCE OF 011251 3.15 GB	0.02% CA669827GB71
METLIFE INC 150154 5.25 CB	0.02% US59156RCD89
ESTEE LAUDER COMPANIES INC 150553 5.15 CB	0.02% US29736RAU41
ABBOTT LABORATORIES 301146 4.90 CB	0.02% US002824BH26
ALBEMARLE CORP 010632 5.05 CB	0.02% US012653AE17
EUROPEAN UNION 040734 3.25 CB	0.02% EU000A3K4D41
AMERICAN WATER CAPITAL CORP 010629 3.45 CB	0.02% US03040WAU99
PRUDENTIAL FINANCIAL INC 150947 4.50 CB	0.02% US744320AW24
EQUITABLE HOLDINGS INC 200448 5.00 CB	0.02% US054561AM77
FEDERAL HOME LOAN BANKS 150736 5.50 GB	0.02% US3133XGAY07
CIGNA CORP 151248 4.90 CB	0.02% US125523AK66
TRUSTEES OF PRINCETON UNIVERSITY 010339 5.70 CE	0.02% US89837LAB18
QUALCOMM INC 200547 4.30 CB	0.02% US747525AV54
COMMERZBANK AG 010932 2.25 CB	0.02% DE000CZ45W99
UNITED PARCEL SERVICE INC 010450 5.30 CB	0.02% US911312BW51
WARNERMEDIA HOLDINGS INC 150342 5.05 CB	0.02% US55903VBD47
ZIMMER BIOMET HOLDINGS INC 241131 2.60 CB	0.02% US98956PAV40
INTERNATIONAL FLAVORS AND FRAGRANCES INC 011	0.02% US459506AQ49
CHARTER COMMUNICATIONS OPERATING LLC 010453	0.02% US161175CK86
BAVARIA STATE OF 180135 0.01 GB	0.02% DE0001053593
VODAFONE GROUP PLC 170950 4.25 CB	0.02% US92857WBU36
VISA INC 150947 3.65 CB	0.02% US92826CAJ18
LANDESKREDITBANK BADEN WUERTTEMBERG FOERD	0.02% XS2437371763
JPMORGAN CHASE AND CO 010645 4.95 CB	0.02% US46625HLL23
PORT AUTH N Y AND N J 010846 4.96 MUNI BOND	0.02% US73358WRP13
NORTHWESTERN MUTUAL LIFE INSURANCE CO 30094	0.02% US668138AA80
INTERNATIONAL FINANCE CORP 070426 2.125 CB	0.02% US45950VHX73
MARSH AND MCLENNAN COMPANIES INC 150349 4.9	0.02% US571748BJ05
PRUDENTIAL FINANCIAL INC 130351 3.70 CB	0.02% US74432QCF00
ORACLE CORP 250351 3.95 CB	0.02% US68389XCA19
BROADCOM INC 150251 3.75 CB	0.02% US11135FBG54
VERIZON COMMUNICATIONS INC 220351 3.55 CB	0.02% US92343VGB45
EUROPEAN STABILITY MECHANISM 021146 1.80 CB	0.02% EU000A1Z99A1
VIACOMCBS INC 190550 4.95 CB	0.02% US92556HAC16
ALLY FINANCIAL INC 021128 2.20 CB	0.02% US02005NBP42
FRANCE REPUBLIC OF GOVERNMENT 250572 0.50 GB	0.02% FR0014001NN8
STARBUCKS CORP 120350 3.35 CB	0.02% US855244AX79
HP INC 170631 2.65 CB	0.02% US40434LAJ44
BELGIUM KINGDOM OF GOVERNMENT 220653 1.40 G	0.02% BE0000355645
MONDELEZ INTERNATIONAL INC 130430 2.75 CB	0.02% US609207AT22
ALBERTA PROVINCE OF 220730 1.30 GB	0.02% US013051EM50
UNITEDHEALTH GROUP INC 150550 2.90 CB	0.02% US91324PDZ27
MARRIOTT INTERNATIONAL INC 151033 2.75 CB	0.02% US571903BH57
JBS USA LUX SA 011252 6.50 CB	0.01% US46590XAX49
COMMONSPIRIT HEALTH 011050 3.91 CB	0.01% US20268JAG85
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	0.01% US015271AX76
MARS INC 160750 2.45 CB	0.01% US571676AQ86
STANLEY BLACK DECKER INC 151150 2.75 CB	0.01% US854502AN14
KAISER FOUNDATION HOSPITALS 010651 3.002 CB	0.01% US48305QAG82
VIATRIS INC 220650 4.00 CB	0.01% US92556VAF31
PROCTER AND GAMBLE CO 250340 3.55 CB	0.01% US742718FJ38
BIOGEN INC 010550 3.15 CB	0.01% US09062XAG88
ESTONIA REPUBLIC OF GOVERNMENT 170134 3.25 GB	0.01% XS2740429076
ELI LILLY AND CO150960 2.50 CB	0.01% US532457BZ08
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERI	0.01% GB00BLBDX619
DISCOVERY COMMUNICATIONS LLC 150955 4.00 CB	0.01% US25470DBL29
LCR FINANCE PLC 070351 5.10 CB	0.01% XS0150670551
EXPEDIA GROUP INC 150331 2.95 CB	0.01% US30212PBH73
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGEN	0.01% NZLGFDT020C7

THURINGIA STATE OF 130151 0.125 GB	0.01%	DE000A3H3ETO
WASTE CONNECTIONS INC 010334 5.00 CB	0.01%	US94106BAG68
BANK OF AMERICA CORP 020426 3.384 CB	0.00%	US06051GKM05
NESTLE FINANCE INTERNATIONAL LTD SA 010426 1.12	0.00%	XS2148372696
CREDIT AGRICOLE HOME LOAN SFH SA 030425 0.50 CI	0.00%	FR0013235025
BNP PARIBAS NOMINEES	0.03%	
USD BNP PARIBAS A/C	0.40%	
CAD BNP PARIBAS A/C	0.11%	
NZD BNP PARIBAS A/C	0.04%	
SEK BNP PARIBAS A/C	0.03%	
JPY BNP PARIBAS A/C	0.02%	
CNY BNP PARIBAS A\C	0.02%	
MXN BNP PARIBAS A/C	0.02%	
EUR BNP PARIBAS A/C	0.02%	
GBP BNP PARIBAS A/C	0.01%	
SGD BNP PARIBAS A/C	0.01%	
CHF BNP PARIBAS A/C	0.01%	
DKK BNP PARIBAS A/C	0.00%	
HUF BNP PARIBAS A/C	0.00%	
ILS BNP PARIBAS A/C	0.00%	
PLN BNP PARIBAS A/C	0.00%	
NOK BNP PARIBAS A/C	0.00%	
CZK BNP PARIBAS A/C	0.00%	
THB BNP PARIBAS A/C	0.00%	
FUTURES MARGIN-EURO	0.00%	
NZDNOMS	-0.75%	
Outstanding Settlement Receipts - USD	5.50%	
Outstanding Settlement Receipts - EUR	2.70%	
Outstanding Settlement Receipts - JPY	1.39%	
Outstanding Settlement Receipts - GBP	0.44%	
Outstanding Settlement Receipts - CAD	0.24%	
Outstanding Settlement Receipts - AUD	0.23%	
Outstanding Settlement Receipts - KRW	0.16%	
Outstanding Settlement Receipts - CNY	0.11%	
Outstanding Settlement Receipts - PLN	0.05%	
Outstanding Settlement Receipts - CHF	0.04%	
SUSPENSE A/C	-8.29%	
FX Hedging	-1.57%	