

Offer name	AMP KiwiSaver Scheme	1.0	Offer number	OFR10393
Fund name	AMP Global Fixed Interest Fund		Fund number	FND611
Period disclosure applies [dd/mm/yyyy]	30/09/2021			
Asset name	% of fund net assets		Security code	
BNP USD Account		8.2132%	-	
Outstanding Settlement Receipts - USD		3.2893%	-	
Japanese Government Bond - maturing 20 Mar 2024		1.0956%	JP1051391K44	
United States Government Bond - maturing 30 Apr 2024		1.0941%	US9128286R69	
Federal National Mortgage Association - maturing 14 Oct 2050		1.0884%	US01F0206A20	
United States Government Bond - maturing 15 Oct 2023		1.0017%	US91282CAP68	
United States Government Bond - maturing 15 Feb 2024		0.9566%	US91282CBM29	
Japanese Government Bond - maturing 20 Jun 2024		0.9060%	JP1051401K75	
Japanese Government Bond - maturing 20 Mar 2026		0.8406%	JP1051471M45	
United States Government Bond - maturing 31 Jul 2025		0.8038%	US912828Y792	
United States Government Bond - maturing 30 Sep 2022		0.8013%	US91282CAN11	
JAPAN GOVERNMENT 201227 0.10 GB		0.7693%	JP1103491HC4	
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151043 0.00 TB		0.7684%	US01F0306A11	
UNITED STATES TREASURY 311022 0.125 GB		0.7514%	US91282CAR25	
UNITED STATES TREASURY 150424 0.375 GB		0.7501%	US91282CBV28	
JAPAN GOVERNMENT OF 201232 1.70 GB		0.7307%	JP1201411CC4	
UNITED STATES TREASURY 310127 1.5 GB		0.7122%	US912828Z781	
UNITED STATES TREASURY 300624 1.75 GB		0.6906%	US9128286Z85	
JAPAN GOVERNMENT 200928 0.10 GB		0.6888%	JP1103521JA8	
JAPAN GOVERNMENT 010723 0.005 GB		0.6637%	JP1024261M79	
UNITED STATES TREASURY 280226 0.50 GB		0.6519%	US91282CBQ33	
UNITED STATES TREASURY 290228 1.125 GB		0.6242%	US91282CBP59	
UNITED STATES TREASURY 310526 0.75 GB		0.6227%	US91282CCF68	
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151043 0.00 TB		0.6211%	US01F0326A74	
JAPAN GOVERNMENT OF 201226 0.10 GB		0.6038%	JP1103451GCO	
JAPAN GOVERNMENT OF 200334 1.50 GB		0.5241%	JP1201481E36	
JAPAN GOVERNMENT OF 200935 1.20 GB		0.5106%	JP1201541F90	
JAPAN GOVERNMENT 200630 0.10 GB		0.5105%	JP1103591L73	
UNITED STATES TREASURY 310523 0.125 GB		0.5017%	US91282CCD11	
JAPAN GOVERNMENT OF 200627 0.10 GB		0.5000%	JP1103471H66	
UNITED STATES TREASURY 300627 0.50 GB		0.4853%	US912828ZV59	
UNITED STATES TREASURY 311227 0.625 GB		0.4742%	US91282CBB63	
UNITED STATES TREASURY 300628 1.25 GB		0.4710%	US91282CCH25	
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151043 0.00 TB		0.4675%	US01F0406A02	
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151043 0.0 TBA		0.4464%	US01F0226A83	
UNITED STATES TREASURY 300423 0.125 GB		0.4379%	US91282CBX83	
JAPAN GOVERNMENT 201230 0.10 GB		0.4216%	JP1103611M11	
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151031 0.00 TB		0.4137%	US01F0204A48	
JAPAN GOVERNMENT OF 200936 0.50 GB		0.3902%	JP1201581G90	
FRANCE REPUBLIC OF GOVERNMENT 250523 1.75 GB		0.3807%	FR0011486067	
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310124		0.3768%	GB00BMGR2791	
UNITED STATES TREASURY 150842 2.75 GB		0.3722%	US912810QX90	
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2 151043 (		0.3607%	US21H0306A72	
GNMA II 30 YEAR SINGLE FAMILY 151050 2.00 TBA		0.3564%	US21H0206A81	
GERMANY GOVERNMENT OF 150524 1.50 GB		0.3562%	DE0001102358	
UNITED STATES TREASURY 301122 0.125 GB		0.3543%	US91282CAX92	
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220424		0.3505%	GB00BFWFPL34	
UNITED STATES TREASURY 150229 2.625 GB		0.3500%	US9128286B18	
JAPAN GOVERNMENT 200640 0.40 GB		0.3486%	JP1201731L76	
SWITZERLAND CONFEDERATION OF GOVERNMENT 220629 0.0 G		0.3448%	CH0224397346	
JAPAN GOVERNMENT 201223 0.10 GB		0.3394%	JP1051381K12	
FRANCE REPUBLIC OF GOVERNMENT 250323 0.00 GB		0.3367%	FR0013283686	
FRANCE REPUBLIC OF GOVERNMENT 251126 0.25 GB		0.3315%	FR0013200813	
UNITED STATES TREASURY 150546 2.50 GB		0.3255%	US912810RS96	
FRANCE REPUBLIC OF GOVERNMENT 251128 0.75 GB		0.3232%	FR0013341682	
UNITED STATES TREASURY 150248 3.00 GB		0.3183%	US912810SA79	
JAPAN GOVERNMENT OF 200646 0.30 GB		0.3181%	JP1300511G61	
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 200523 2.57 GB		0.3164%	CND100047H24	
CANADA GOVERNMENT 010924 1.50 GB		0.3144%	CA135087J967	
UNITED STATES TREASURY 300924 1.50 CB		0.3141%	US912828YH74	
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151143 0.00 TB		0.3100%	US01F0226B66	
UNITED STATES TREASURY 150551 2.375 GB		0.3100%	US912810SX72	
GNMA II 30 YEAR SINGLE FAMILY 200851 2.50 MBS POOL NO M		0.3072%	US36179WLP13	
FRANCE REPUBLIC OF GOVERNMENT 251022 2.25 GB		0.3063%	FR0011337880	

JAPAN GOVERNMENT OF 200645 1.60 GB	0.2942%	JP1300471F60
FRANCE REPUBLIC OF GOVERNMENT 250223 0.00 GB	0.2939%	FR0013479102
JAPN GOVERNMENT 200331 0.10 GB	0.2915%	JP1103621M43
UNITED STATES TREASURY 150544 3.375 GB	0.2864%	US912810RG58
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151028 0.0 TBA	0.2806%	US01F0304A39
Outstanding Settlement Receipts - JPY	0.2802%	-
JAPAN GOVERNMENT OF 200336 0.40 GB	0.2779%	JP1201561G37
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 300126	0.2758%	GB00BL68HJ26
JAPAN GOVERNMENT 200325 0.10 GB	0.2718%	JP1051431L45
CHINA PEOPLES REPUBLIC OF GOVERNMENT 210530 2.68 GB	0.2682%	CND100036Q75
FNMA 30 YEAR REMIC 010548 4.00 MBS POOL NO ZT2221	0.2675%	US3132AEPE04
SPAIN KINGDOM OF GOVERNMENT 300423 0.00 GB	0.2658%	ES0000012F84
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151028 0.0 TBA	0.2649%	US01F0224A02
JAPAN GOVERNMENT 200341 0.50 GB	0.2646%	JP1201761M45
US TREASURY BILL 150237 4.75	0.2541%	US912810PT97
ITALY REPUBLIC OF GOVERNMENT 150728 0.50 GB	0.2527%	IT0005445306
FNMA 30 YEAR CONVENTIONAL 011051 2.00 MBS POOL NO CB1	0.2523%	US3140QMAE45
UNITED STATES TREASURY 150241 1.875 CB	0.2470%	US912810SW99
CHINA DEVELOPMENT BANK 080129 3.48 GB	0.2423%	CND10001WKZ7
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 160922 0.00 G	0.2402%	DE0001104818
AGRICULTURAL DEVELOPMENT BANK OF CHINA 030324 3.19 GF	0.2396%	CND100045715
UNITED STATES TREASURY 150840 1.125 GB	0.2377%	US912810SQ22
UNITED STATES TREASURY 150250 2.00 GB	0.2344%	US912810SL35
GERMANY GOVERNMENT OF 150823 2.00 GB	0.2317%	DE0001102325
CHINA PEOPLE REPUBLIC OF GOVERNMENT 090425 1.99 GB	0.2302%	CND100031JZ0
JAPAN GOVERNMENT OF 200942 1.90 GB	0.2293%	JP1300371C98
JAPAN GOVERNMENT 010223 0.10 GB	0.2258%	JP1024211M21
JAPAN GOVERNMENT 011222 0.10 GB	0.2257%	JP1024191LC8
FEDERAL NATIONAL MORTGAGE ASSOCIATION 251250 1.50 TB/	0.2256%	US01F0126A92
JAPAN GOVERNMENT 010523 0.005 GB	0.2255%	JP1024241M58
SPAIN KINGDOM OF GOVERNMENT 300428 1.40 GB	0.2238%	ES0000012B39
UNITED KIN OF GREAT BRITAIN AND NORT IRE GOV 220144 3.25	0.2236%	GB00B8429V04
UNITED STATES OF AMERICA TREASURY BILL 1	0.2220%	US912810FT08
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211131 1.00 C	0.2181%	AU0000101792
UNITED STATES TREASURY 150545 3.00 GB	0.2173%	US912810RM27
SPAIN KINGDOM OF GOVERNMENT 310125 0.00 GB	0.2171%	ES0000012F92
FRANCE REPUBLIC OF GOVERNMENT 250545 3.25 GB	0.2141%	FR0011461037
JAPAN GOVERNMENT 201240 0.50 GB	0.2136%	JP1201751M13
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150226 0.50 G	0.2130%	DE0001102390
BNP NZD Account	0.2129%	-
FEDERAL NATIONAL MORTGAGE ASSOCIATION 250735 1.50 TB/	0.2123%	US01F0124A11
CHINA PEOPLES REPUBLIC OF GOVERNMENT 160350 3.39 GB	0.2104%	CND10002M200
KOREA REPUBLIC OF GOVERNMENT 101223 0.875 GB	0.2091%	KR103501GAC4
CHINA DEVELOPMENT BANK 100427 4.04 GB	0.2067%	CND10000H4F0
CHINA DEVELOPMENT BANK 130425 4.21 GB	0.2063%	CND1000086W4
FRANCE REPUBLIC OF GOVERNMENT 251124 1.75 GB	0.2060%	FR0011962398
FRANCE REPUBLIC OF GOVERNMENT 251130 0.00 GB	0.2055%	FR0013516549
ITALY REPUBLIC OF GOVERNMENT 010426 0.00 GB	0.2045%	IT0005437147
UNITED KGDM OF GREAT BRITAIN AND NOR IRELD 221029 0.87	0.2040%	GB00BJMH8534
UNITED KINGDOM OF GREAT BRITAIN AND NORTH IR 310123 0.	0.2029%	GB00BL68HG94
AGRICULTURAL DEVELOPMENT BANK OF CHINA 060126 3.33 GF	0.2011%	CND100009CF3
EXPORT IMPORT BANK OF CHINA 110224 3.28 GB	0.2005%	CND10001YC12
ITALY REPUBLIC OF GOVERNMENT 150623 0.60 GB	0.2003%	IT0005405318
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 130528 3.01 GB	0.1985%	CND100047752
CANADA GOVERNMENT 010223 0.25 GB	0.1979%	CA135087L773
AUSTRALIA COMMONWEALTH OF GOVERNMEN 210528 2.25 GI	0.1966%	AU000XCLWAR9
CHINA PEOPLES REPUBLIC OF GOVERNMENT 040627 2.85 GB	0.1965%	CND100037XX3
USA TREASURY BDS 151141 3.125 GB	0.1960%	US912810QT88
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 040826 2.74 GB	0.1951%	CND10000BLC0
UNITED STATES TREASURY 150850 1.375 GB	0.1949%	US912810SP49
EUROPEAN INVESTMENT BANK 160725 0.375 GB	0.1938%	XS1850111789
AGRICULTURAL DEVELOPMENT BANK OF CHINA 170430 2.96 GF	0.1921%	CND100034271
JAPAN GOVERNMENT OF 200354 1.70 GB	0.1916%	JP1400071E55
UNITED KINGDOM OF GREAT BRITAIN NORTHERN IRE 221030 0	0.1899%	GB00BL68HH02
UNITED STATES TREASURY 311027 0.50 GB	0.1895%	US91282CAU53
CANADA (GOVERNMENT) 010823 0.25 GB	0.1885%	CA135087M359
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211125 0.25 C	0.1881%	AU0000095457
JAPAN GOVERNMENT 201224 0.10 GB	0.1870%	JP1051421L13
KOREA REPUBLIC OF GOVERNMENT 100631 2.00 GB	0.1866%	KR103502GB66
GNMA II 30 YEAR SINGLE FAMILY 200947 3.5 MBS POOL MA471	0.1859%	US36179TG411
KFW 150925 0.25 GB	0.1855%	DE000A2LQH10
JAPAN GOVERNMENT 200350 0.40 GB	0.1852%	JP1300661L47

SWEDEN KINGDOM OF GOVERNMENT 120525 2.50 GB	0.1831%	SE0005676608
ITALY REPUBLIC OF GOVERNMENT 010336 1.45 GB	0.1829%	IT0005402117
NETHERLAND KINGDOM OF GOVERNMENT 150727 0.75 GB	0.1808%	NL0012171458
UNITED STATES TREASURY 150543 2.875 GB	0.1800%	US912810RB61
CHINA DEVELOPMENT BANK 200929 3.45 GB	0.1770%	CND10002GGR3
Outstanding Settlement Receipts - EUR	0.1749%	-
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310146	0.1734%	GB00BNNGP775
ITALY REPUBLIC OF GOVERNMENT 010625 1.50 GB	0.1718%	IT0005090318
BUNDESREPUB DEUTSCHLAND 040739 4.25 GOVT	0.1716%	DE0001135325
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310751	0.1699%	GB00BLH38158
BELGIUM KINGDOM OF GOVERNMENT 221027 0.00 GB	0.1693%	BE0000351602
GERMANY FEDERAL REPUBLIC OF GOVT 140423 0.00 GB	0.1633%	DE0001141778
BELGIUM KINGDOM OF GOVERNMENT 220634 3.00 GB	0.1630%	BE0000333428
JAPAN GOVERNMENT OF 200633 1.70 GB	0.1625%	JP1201451D66
ITALY REPUBLIC OF GOVERNMENT 150922 1.45 GB	0.1616%	IT0005135840
JAPAN GOVERNMENT 200949 0.40 GB	0.1596%	JP1300641KA3
GNMA II 30 YEAR SINGLE FAMILY 201148 4.00 MBS POOL MA55	0.1589%	US36179UGC09
EUROPEAN FINANCIAL STABILITY FACILITY SA 151025 0.00 CB	0.1583%	EU000A1G0EJ9
QUEENSLAND TREASURY CORP 210725 4.75 GB	0.1582%	AU0000XQLQZ9
CANADA (GOVT OF) 010633 5.75 GB	0.1575%	CA135087XG49
CHINA PEOPLES REPUBLIC OF GOVERNMENT 050323 2.24 GB	0.1570%	CND10002LTC8
FRANCE REPUBLIC OF GOVERNMENT 250536 1.25 GB	0.1565%	FR0013154044
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 151127 0.00 G	0.1543%	DE0001102523
ITALY REPUBLIC OF GOVERNMENT 150124 0.00 GB	0.1539%	IT0005424251
AUSTRIA REPUBLIC OF GOVERNMENT 200425 0.00 GB	0.1530%	AT0000A2QRW0
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 070937	0.1515%	GB00BZB26Y51
JAPAN GOVERNMENT 200929 0.10 GB	0.1513%	JP1103561KA2
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221041	0.1499%	GB00BJQWYH73
CVS HEALTH CORP 150931 2.125 CB	0.1483%	US126650DR85
JAPAN GOVERNMENT 200351 0.70 GB	0.1477%	JP1300701M48
KFW 020424 0.00 GB	0.1476%	DE000A2LQSP7
EUROPEAN FINANCIAL STABILITY FACILITY SA 170723 0.00 GB	0.1470%	EU000A1G0EF7
SPAIN KINGDOM OF GOVERNMENT 311031 0.50 GB	0.1449%	ES0000012132
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150228 0.50 G	0.1427%	DE0001102440
FRANCE 251038 4.0 GOVT	0.1410%	FR0010371401
CHINA DEVELOPMENT BANK 010224 3.30 GB	0.1407%	CND10001YBB3
BELGIUM KINGDOM OF GOVERNMENT 220624 2.60 GB	0.1389%	BE0000332412
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220757	0.1387%	GB00BD0XH204
UNITED KINGDOM TREASURY GILT 070939 4.2	0.1370%	GB00B3KJDS62
FRANCE GOVERNMENT 250540 0.50 GB	0.1357%	FR0013515806
KOREA REPUBLIC OF GOVERNMENT 100326 1.25 CB	0.1344%	KR103501GB34
FEDERAL NATIONAL MORTGAGE ASSOCIATION 240426 2.125 G	0.1334%	US3135GOK368
KOREA REPUBLIC OF GOVERNMENT 100624 1.125 GB	0.1309%	KR103501GB67
ITALY REPUBLIC OF GOVERNMENT 010226 0.50 GB	0.1293%	IT0005419848
JAPAN GOVERNMENT 200358 0.80 GB	0.1269%	JP1400111J52
EUROPEAN INVESTMENT BANK 160130 0.05 GB	0.1266%	XS2102495673
ITALY REPUBLIC OF GOVERNMENT 150123 0.05 GB	0.1260%	IT0005384497
FEDERAL NATIONAL MORTGAGE ASSOCIATION 100723 0.25 GB	0.1256%	US3135G05G45
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310735	0.1248%	GB00BMGR2916
CHINA PEOPLE S REPUBLIC OF GOVERNMENT 140950 3.81 GB	0.1242%	CND10003N750
FRANCE REPUBLIC OF GOVERNMENT 250639 1.75 GB	0.1238%	FR0013234333
ITALY REPUBLIC OF GOVERNMENT 010830 0.95 GB	0.1232%	IT0005403396
ONTARIO PROVINCE OF 020639 4.60 GB	0.1225%	CA683234ZP62
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220149	0.1212%	GB00BFWFPP71
GOLDMAN SACHS GROUP INC 010425 3.50 CB	0.1207%	US38141GXJ83
KOREA REPUBLIC OF GOVERNMENT 100351 1.875 GB	0.1190%	KR103502GB33
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2 151043 (	0.1188%	US21H0326A37
FEDERAL NATIONAL MORTGAGE ASSOCIATION 050830 0.875 G	0.1183%	US3135G05Q27
CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 251023 0.125 G	0.1181%	FR0013344181
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 250325 0.0 GB	0.1181%	FR0013483526
IRELAND GOVERNMENT 181030 0.20 GB	0.1165%	IE00BKFC899
UNITED STATES TREASURY 150849 2.25 GB	0.1159%	US912810SJ88
FRANCE REPUBLIC OF GOVERNMENT 250460 4.00 GB	0.1156%	FR0010870956
EUROPEAN UNION 041030 0.00 GB	0.1155%	EU000A283859
NETHERLANDS KINGDOM OF THE GOVERNMENT 150124 0.00 G	0.1153%	NL0012650469
SINGAPORE REPUBLIC OF GOVERNMENT 011125 0.50 GB	0.1152%	SGXF29144064
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150826 0.00 G	0.1138%	DE0001102408
KOREA REPUBLIC OF GOVERNMENT 100940 1.50 GB	0.1134%	KR103502GA91
GOLDMAN SACHS GROUP INC 210732 2.383 CB	0.1124%	US38141GYJ74
UNITED KINGDOM OF GREAT BRITAIN AND NORTH IRE 220765 ;	0.1103%	GB00BYMZX75
EUR BNP PARIBAS A/C	0.1094%	-
UNITED STATES TREASURY 150831 1.25 GB	0.1079%	US91282CCS89

RUSSIA FEDERATION OF GOVERNMENT 121125 7.15 GB	0.1063%	RU000A100EG3
SPAIN KINGDOM OF GOVERNMENT 310126 0.00 GB	0.1061%	ES0000012G91
CANADA GOVERNMENT 010628 2.0 GB	0.1057%	CA135087H235
QUEBEC PROVINCE OF 010925 2.75 GB	0.1055%	CA74814ZEV19
GERMANY FED REP 040744 2.50 GB	0.1054%	DE0001135481
UNITED STATES TREASURY 150846 2.25 GB	0.1051%	US912810RT79
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211122 2.25 GB	0.1031%	AU000XCLWAW9
FLEX INTERMEDIATE HOLDCO LLC 300631 3.363 CB	0.1030%	US33939HAA77
CANADA HOUSING TRUST NO 1 151224 1.80 CB	0.1024%	CA13509PHJ53
EXPORT IMPORT BANK OF CHINA 231025 3.43 GB	0.1017%	CND10003S2M4
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150231 0.00 GB	0.1012%	DE0001102531
ONTARIO PROVINCE OF 020630 2.05 CB	0.1006%	CA68333ZAH07
SPAIN KINGDOM OF GOVERNMENT 300735 1.85 GB	0.1004%	ES0000012E69
NORDEA HYPOTEK AB 180924 1.00 CB	0.1001%	SE0012230415
ITALY REPUBLIC OF GOVT 010831 0.60 GB	0.0995%	IT0005436693
BUNDESREPUBLIK DEUTSCHLAND 040740 4.75 GB	0.0991%	DE0001135366
CANADA GOVERNMENT 011122 0.25 GB	0.0991%	CA135087L369
EXPORT IMPORT BANK OF CHINA 160731 3.38 GB	0.0985%	CND10004BNT2
KFW 150629 0.00 GB	0.0985%	XS2331327564
GERMANY GOVERNMENT OF 150846 2.50 GB	0.0983%	DE0001102341
QUEENSLAND TREASURY CORP 210723 4.25 GB	0.0981%	AU0000XQLQX4
EUROPEAN UNION 060726 0.00 GB	0.0979%	EU000A3KTGV8
KOREA REPUBLIC OF GOVERNMENT 100627 2.125 GB	0.0968%	KR103502G768
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2 151043 GB	0.0966%	US21H0406A63
PORTUGAL REPUBLIC OF GOVERNMENT 151027 0.70 GB	0.0958%	PTOTEMOE0035
BANK NEDERLANDSE GEMEENTEN NV 110723 0.05 GB	0.0955%	XS1855427859
JAPAN GOVERNMENT 200947 0.80 GB	0.0947%	JP1300561H93
ITALY REPUBLIC OF GOVERNMENT 300445 1.50 GB	0.0928%	IT0005438004
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2 011043 GB	0.0907%	US21H0226A46
VERIZON COMMUNICATIONS INC 150136 4.272 CB	0.0906%	US92343VVCV45
MALAYSIA GOVERNMENT 050734 3.828 GB	0.0901%	MYBMS1900047
SWEDEN KINGDOM OF GOVERNMENT 120528 0.75 GB	0.0897%	SE0009496367
FRANCE REPUBLIC OF GOVERNMENT 250552 0.75 GB	0.0890%	FR0013480613
KOREA REPUBLIC OF GOVERNMENT 100628 2.625 GB	0.0885%	KR103502G867
ISRAEL STATE OF GOVERNMENT 270226 0.50 GB	0.0875%	IL0011746976
DENMARK KINGDOM OF GOVERNMENT 151124 0.00 GB	0.0867%	DK0009924292
SPAIN KINGDOM OF GOVERNMENT 311040 1.20 GB	0.0861%	ES0000012G42
QUEBEC PROVINCE OF 010931 1.50 CB	0.0849%	CA74814ZFH16
BELGIUM KINGDOM OF GOVERNMENT 221023 0.20 GB	0.0846%	BE0000339482
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310125	0.0840%	GB00BLPK7110
NETHERLANDS GOVERNMENT 150140 0.50 GB	0.0832%	NL0013552060
UNITED STATES TREASURY 151145 3.00 GB	0.0820%	US912810RP57
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 220371 3.76 GB	0.0818%	CND100045GW3
ORANGE SA 070432 1.625 CB	0.0811%	FR0013506300
JAPAN GOVERNMENT OF 200641 0.40 GB	0.0800%	JP1201771M76
CANADA HOUSING TRUST NO 1 150626 1.25 CB	0.0797%	CA13509PHT36
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221071	0.0793%	GB00BFMCN652
MALAYSIA GOVERNMENT 161127 3.899 GB	0.0790%	MYBMO1700040
AUSTRALIA GOVERNMENT 210424 2.75 GB	0.0785%	AU3TB0000143
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221061	0.0783%	GB00BMBL1D50
BOUNI POLIENNALI DEL TES 010341 1.80 CB	0.0776%	IT0005421703
GBP BNP PARIBAS A/C	0.0770%	-
GERMANY (FEDERAL REPUBLIC) 040137 4.00 GB	0.0767%	DE0001135275
JAPAN GOVERNMENT OF 200344 1.70 GB	0.0760%	JP1300421E39
BNP PARIBAS SA 170429 1.125 CB	0.0756%	FR0013508710
AUSTRIA REPUBLIC OF GOVERNMENT 230534 2.40 GB	0.0749%	AT0000A10683
IRELAND REPUBLIC OF GOVERNMENT 180324 3.40 GB	0.0748%	IE00B6X95T99
LANDWIRTSCHAFTLICHE RENTENBANK 271129 0.00 GB	0.0746%	XS2084429963
INDONESIA REPUBLIC OF GOVERNMENT 150231 6.50 GB	0.0741%	IDG000015207
POLAND REPUBLIC OF GOVERNMENT 251026 0.25 GB	0.0725%	PL0000113460
ITALY REPUBLIC OF GOVERNMENT 010933 2.45 GB	0.0724%	IT0005240350
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221050	0.0723%	GB00BMBL1F74
ITALY REPUBLIC OF GOVERNMENT 010950 2.45 GB	0.0720%	IT0005398406
FINLAND REPUBLIC OF GOVERNMENT 150424 2.00 GB	0.0706%	FI4000079041
SLOVENIA REPUBLIC OF GOVERNMENT 120231 0.00 GB	0.0701%	SI0002104105
New Zealand Government Bond - maturing 15 May 2024	0.0690%	NZGOVDT524C5
MALAYSIA GOVERNMENT 140624 3.478 GB	0.0684%	MYBMI1900030
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTON 25072:	0.0680%	CH0306173722
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150536 0.00 GB	0.0678%	DE0001102549
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310731	0.0675%	GB00BMGR2809
NETHERLANDS KINGDOM OF THE GOVERNMENT 150731 0.00 GB	0.0674%	NL00150006U0
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150850 0.00 GB	0.0672%	DE0001102481

MEXICO UNITED MEXICAN STATES GOVERNMENT 310529 8.50 (	0.0671%	MX0MGO0000H9
MORGAN STANLEY 240424 3.737 CB	0.0669%	US61744YAQ17
JAPAN GOVERNMENT 200361 0.70 GB	0.0664%	JP1400141M51
GOLDMAN SACHS GROUP 270325 3.375 CB	0.0659%	XS2149207354
IDONESIA REPUBLIC OF GOVERNMENT 150625 6.50 GB	0.0658%	IDG000013707
SLOVAK REPUBLIC GOVERNMENT 091030 1.00 GB	0.0657%	SK4000017059
CANADA GOVERNMENT 011245 3.50 GB	0.0652%	CA135087ZS68
VERIZON COMMUNICATION 220328 2.1 CB	0.0650%	US92343VGH15
THAILAND KINGDOM OF GOVERNMENT 170624 0.75 GB	0.0647%	TH0623034608
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150830 0.00 G	0.0645%	DE0001030708
BELGIUM KINGDOM OF GOVERNMENT 220647 1.60 GB	0.0636%	BE0000338476
KOREA REPUBLIC OF GOVERNMENT 100623 1.0 GB	0.0635%	KR103501GA68
INTER AMERICAN DEVELOPMENT BANK 030425 0.875 GB	0.0634%	US4581X0DL95
QUEBEC PROVINCE OF 011248 3.50 GB	0.0633%	CA74814ZEW91
AUSTRALIAN COMMONWEALTH GOVT 210437 3.75 GB	0.0630%	AU3TB0000192
KFW 250423 0.25 GB	0.0629%	US500769JN53
FEDERAL HOME LOAN MORTGAGE CORP 061123 0.25 GB	0.0628%	US3137EAEZ80
FEDERAL HOME LOAN BANKS 140425 0.50 GB	0.0626%	US3130AJHU68
AUSTRIA REPUBLIC OF GOVERNMENT 201026 0.75 GB	0.0622%	AT0000A1K9C8
BNG BANK NV 241125 0.50 CB	0.0619%	US05591F2J83
KFW 180725 0.375 GB	0.0619%	US500769JF20
ASIAN DEVELOPMENT BANK 040226 0.50 GB	0.0617%	US045167EZ25
EUROPEAN INVESTMENT BANK 260326 0.375 GB	0.0613%	US298785JK32
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 10023:	0.0613%	US459058JR58
SWITZERLAND CONFEDERATION OF GOVERNMENT 260634 0.00 C	0.0610%	CH0440081393
FRANCE REPUBLIC OF GOVERNMENT 250526 0.50 GB	0.0609%	FR0013131877
EUROPEAN FINANCIAL STABILITY FACILITY SA 240533 1.25 CB	0.0607%	EU000A1GODT0
DAIMLER INTERNATIONAL FINANCE BV 060527 0.625 CB	0.0599%	DE000A2R9ZU9
EUROPEAN INVESTMENT BANK 170530 0.875 CB	0.0599%	US298785JE71
INT BANK FOR RECONSTRUCTION AND DEVELOP 140530 0.875 (	0.0598%	US459058JC89
DENMARK KINGDOM OF GOVERNMENT 151129 0.50 GB	0.0595%	DK0009923807
SPAIN KINGDOM OF GOVERNMENT 311048 2.70 GB	0.0592%	ES0000012B47
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150848 1.25 G	0.0590%	DE0001102432
NETHERLANDS KINGDOM OF THE GOVERNMENT 150138 0.00 G	0.0590%	NL0015000B11
STADSHYPOTEK AB 030925 1.00 CB	0.0589%	SE0012676690
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 281027 0.00 GB	0.0587%	FR0014000AU2
VERIZON COMMUNICATIONS INC 220332 0.75 CB	0.0579%	XS2320759884
BARCLAYS PLC 090829 0.577 CB	0.0576%	XS2373642102
BNG BANK NV 150130 0.10 GB	0.0571%	XS2102284622
RUSSIA FEDERATION OF GOVERNMENT 210329 4.375 GB	0.0571%	RU000A0ZYYN4
FNMA 15 YEAR CONVENTIONAL 011051 2.00 MBS POOL	0.0569%	US3133KMXU43
AIA GROUP LTD 060428 3.90 CB	0.0568%	US00131LAF22
ONTARIO PROVINCE OF 020645 3.45 GB	0.0563%	CA68323ACC68
NORTH RHINE WESTPHALIA STATE OF 090430 0.20 GB	0.0562%	DE000NRWOMA1
FRANCE REPUBLIC OF GOVERNMENT 250644 0.50 GB	0.0557%	FR0014002JIM6
CANADA (GOVT OF) 010637 5.00	0.0550%	CA135087XW98
NORWAY KINGDOM OF GOVT 130325 1.75 CB	0.0547%	NO0010732555
SPAIN KINGDOM OF GOVERNMENT 311044 5.15 GB	0.0545%	ES00000124H4
EUROPEAN INVESTMENT BANK 170336 0.20 GB	0.0543%	XS2308323661
SINGAPORE REPUBLIC OF GOVERNMENT 010731 1.625 GB	0.0541%	SGXF76205099
PORTUGAL REPUBLIC OF GOVERNMENT 181030 0.475 GB	0.0539%	PTOTELOEO028
HSBC HOLDINGS110325 3.803 CB	0.0537%	US404280BZ11
JAPAN GOVERNMENT OF 200355 1.40 GB	0.0536%	JP1400081F45
KOREA REPUBLIC OF GOVERNMENT 100347 2.125 GB	0.0524%	KR103502G735
DENMARK KINGDOM 151139 4.5 GB	0.0524%	DK0009922320
CANADA HOUSING TRUST NO 1 151223 2.55 CB	0.0520%	CA13509PGU18
ASIAN DEVELOPMENT BANK 240130 1.875 GB	0.0520%	US045167ER09
ONTARIO PROVINCE OF 080923 2.60 GB	0.0515%	CA68333ZAB37
EUROPEAN UNION 040636 0.20 GB	0.0514%	EU000A3KM903
JAPAN BANK FOR INTERNATIONAL COOPERATION 230123 1.75 (	0.0513%	US471048CG15
HESSSEN STATE OF 110330 0.01 GB	0.0509%	DE000A1RQDW4
VERIZON COMMUNICATIONS INC 201150 2.875 CB	0.0509%	US92343VFU35
Outstanding Settlement Receipts - GBP	0.0505%	-
NEW SOUTH WALES TREASURY CORP 200230 3.00 GB	0.0505%	AU3SG0001571
HSBC HOLDINGS PLC 240525 0.976 CB	0.0503%	US404280CS68
CANADA GOVERNMENT 011251 2.00 GB	0.0500%	CA135087H722
WESTERN AUST TREAS CORP 240729 2.75 GB	0.0499%	AU3SG0001910
NETHERLANDS KINGDOM OF GOVERNMENT 150147 2.75 GB	0.0498%	NL0010721999
CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 180226 0.625 G	0.0495%	US12802D2D78
QUEBEC PROVINCE OF 010930 1.90 GB	0.0495%	CA74814ZFG33
TORONTO DOMINION BANK 080328 1.888 CB	0.0491%	CA89117FA338
EUROPEAN INVESTMENT BANK 141226 0.125 GB	0.0490%	XS2281370903

CZECH REPUBLIC GOVERNMENT 291129 0.05 GB	0.0489%	CZ0001006076
QUEBEC PROVINCE OF 011251 3.10 GB	0.0485%	CA74814ZFE84
INTER AMERICAN DEVELOPMENT BANK 130131 1.125 GB	0.0485%	US4581X0DS49
IRELAND REPUBLIC OF GOVERNMENT 150537 1.70 GB	0.0485%	IE00BV8C9B83
FRANCE REPUBLIC OF GOVERNMENT 250553 0.75 GB	0.0482%	FR0014004J31
EUROPEAN STABILITY MECHANISM 151031 0.01 GB	0.0478%	EU000A1Z99P9
FNMA 30 YEAR CONVENTIONAL 011051 2.00 MBS POOL RA608	0.0475%	US3133KMXN00
POLAND REPUBLIC OF GOVERNMENT 070329 1.00 GB	0.0475%	XS1958534528
BELGIUM KINGDOM OF GOVERNMENT 221031 0.00 GB	0.0475%	BE0000352618
New Zealand Government Bond - maturing 20 Apr 2029	0.0474%	NZGOVDT429C7
AUSTRIA REPUBLIC OF GOVERNMENT 200228 0.75 GB	0.0468%	AT0000A1ZGE4
CITIGROUP INC 280125 1.75 CB	0.0468%	XS1173792059
EUROPEAN INVESTMENT BANK 080637 3.875 CB	0.0459%	XS0740808802
UNITED STATES TREASURY 150547 3.00 GB	0.0450%	US912810RX81
BELGIUM KINGDOM OF GOVERNMENT 220640 0.40 GB	0.0448%	BE0000350596
BELGIUM KINGDOM OF GOVERNMENT 220657 2.25 GB	0.0446%	BE0000343526
QUEBEC PROVINCE OF 011245 3.50 GB	0.0446%	CA74814ZER07
EUROPEAN STABILITY MECHANISM 151226 0.00 GB	0.0443%	EU000A1Z99N4
LANDWIRTSCHAFTLICHE RENTENBANK 190728 0.00 GB	0.0441%	XS2288920502
KFW 200536 0.375 CB	0.0441%	DE000A3H3KE9
KFW 200924 0.50 GB	0.0439%	US500769JP02
SWEDBANK AB 200527 0.30 CB	0.0438%	XS2343563214
BRITISH COLUMBIA PROVINCE OF 180644 3.20 GB	0.0437%	CA110709GC03
CAISSE DAMORT DETTE SOC 250529 0.00 GB	0.0437%	FR0014002GI0
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 21023	0.0436%	XS2122894855
CITIGROUP INC 310331 4.412 CB	0.0435%	US172967MP39
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220747	0.0434%	GB00BDCHBW80
VERIZON COMMUNICATIONS INC 210928 4.329 CB	0.0433%	US92343VER15
UNITED STATES TREASURY 150851 2.00 GB	0.0432%	US912810S221
BNP PARIBAS 140828 4.40 CB	0.0432%	US09659W2F00
CITI GROUP INC 290927 4.45 CB	0.0429%	US172967KA87
EUROPEAN FINANCIAL STABILITY FACILITY SA 290744 2.35 CB	0.0424%	EU000A1G0DB8
BRITISH COLUMBIA PROVINCE OF 180627 2.55 GB	0.0423%	CA110707AL22
ALBETA PROVINCE OF 010627 2.55 GB	0.0422%	CA013051DW44
HUNGARY GOVERNMENT 230529 2.00 GB	0.0422%	HU0000404603
BANK OF AMERICA CORP 201228 3.419 CB	0.0412%	US06051GHD43
WALT DISNEY CO 150924 3.70 CB	0.0408%	US254687CZ75
INTERNATIONAL FINANCE CORP 181027 3.20 GB	0.0408%	AU3CB0243806
LOWES COMPANIES INC 150925 3.375 CB	0.0408%	US548661DH71
DISCOVER FINANCIAL SERVICES 040325 3.75 CB	0.0408%	US254709AL28
EUROPEAN INVESTMENT BANK 141142 1.0 CB	0.0406%	XS1980857319
CTIGROUP INC 080426 3.106 CB	0.0406%	US172967MQ12
CITIBANK NA 230124 3.65 CB	0.0405%	US17325FAS74
NORDEA BANK ABP 300823 3.75 CB	0.0401%	US65557CAY93
ALBERTA PROVINCE OF 010630 2.05 GB	0.0401%	CA013051EG84
QUEBEC PROVINCE OF 090424 2.50 GB	0.0400%	US748149AQ48
CANADA HOUSING TRUST 150630 1.75 CB	0.0397%	CA13509PHM82
PORTUGAL REPUBLIC OF GOVERNMENT 150224 5.65 GB	0.0397%	PTOTEQOE0015
MORGAN STANLEY 220725 2.72 CB	0.0397%	US6174468J17
NOVA SCOTIA PROVINCE OF 010930 2.00 GB	0.0395%	CA669827GC54
SOCIETE GENERALE SA 220125 2.625 CB	0.0393%	US83368RAV42
COLOMBIA REPUBLIC OF GOVERNMENT 031127 5.75 GB	0.0393%	COL17CT03672
ONTARIO PROVINCE OF 021250 2.65 GB	0.0391%	CA68333ZAG24
MORGAN STANLEY 220131 2.699 CB	0.0391%	US6174468L62
INTERNATIONAL BANK FOR RECONST AND DEV 150125 1.625 G	0.0390%	US459058HT33
FRANCE REPUBLIC OF GOVERNMENT 250550 1.50 GB	0.0390%	FR0013404969
BANK OF AMERICA CORP 220432 2.687 CB	0.0389%	US06051GJT76
CHINA DEVELOPMENT BANK 090423 1.86 GB	0.0388%	CND1000341B7
CITIGROUP INC 030631 2.572 CB	0.0387%	US172967MS77
New Zealand Government Bond - maturing 15 Apr 2037	0.0386%	NZGOVDT437C0
HSBC HOLDINGS PLC 240532 2.804 CB	0.0385%	US404280CT42
CREDIT SUISSE AG NEW YORK BRANCH 050523 1.00 CB	0.0382%	US22550L2D25
ANHEUSER BUSCH COMPANIES INC 010236 4.70 CB	0.0382%	US03522AAH32
MORGAN STANLEY 040527 1.593 CB	0.0380%	US61772BAB99
LLOYDS BANKING GROUP PLC 110527 1.627 CB	0.0380%	US53944YAP88
BANK OF AMERICA CORP 220727 1.734 CB	0.0380%	US06051GJS93
CZECH REPUBLIC GOVERNMENT 121224 0.00 GB	0.0379%	CZ0001006167
ING GROEP NV 010726 1.4 CB	0.0379%	US456837AU72
INDONESIA REPUBLIC OF GOVERNMENT 170138 7.75 GB	0.0378%	USY20721AL30
GOLDMAN SACHS GRP 100924 0.657 CB	0.0377%	US38141GYE87
GOLDMAN SACHS GROUP INC 090327 1.431 CB	0.0376%	US38141GYA65
THAILAND KINGDOM OF GOVERNMENT 171235 1.585 GB	0.0376%	TH062303FC01

LANDWIRTSCHAFTLICHE RENTENBANK 300326 0.875 GB	0.0375%	US515110CA00
EUROPEAN UNION 060751 0.70 GB	0.0375%	EU000A3KTGW6
SOCIETE GENERALE SA 141226 1.488 CB	0.0374%	US83368RAZ55
EUROPEAN FINANCIAL STABILITY FACILITY SA 200150 0.70 GB	0.0374%	EU000A1G0EG5
HSBC HOLDINGS PLC 310330 4.95 CB	0.0373%	US404280CF48
ANHEUSER BUSCH INBEV WORLDWIDE INC 230129 4.75 CB	0.0372%	US035240AQ30
MORGAN STANLEY 101226 0.985 CB	0.0372%	US6174468V45
WALT DISNEY CO 150241 6.15 CB	0.0370%	US254687ER32
QUEENSLAND TREASURY CORP 210830 3.5 CB	0.0368%	AU3CB0248037
MICROSOFT CORP 010650 2.525 CB	0.0366%	US594918CC64
BANK OF AMERICA CORP 190641 2.676 CB	0.0366%	US06051GJE08
AMERICAN TOWER CORP 310128 1.50 CB	0.0366%	US03027XBJ81
ITALY REPUBLIC OF GOVERNMENT 010946 3.25 GB	0.0364%	IT0005083057
ROMANIA GOVERNMENT 251027 2.50 GB	0.0363%	RO7P95F9FNY6
TREASURY CORPORATION OF VICTORIA 201125 0.50 GB	0.0360%	AU3SG0002421
BANCO SANTDR MX SA INS DE BANCA MULTI GRP SA 170425 5.00 GB	0.0359%	USP1507SAH06
SPAIN KINGDOM OF GOVERNMENT 300766 3.45 GB	0.0359%	ES00000128E2
CREDIT SUISSE GROUP AG 010431 4.194 CB	0.0358%	US225401AP33
CPPIB CAPITAL INC 240231 0.05 CB	0.0357%	XS2305736543
COMPAGNIE DE FINANCEMENT FONCIER 241025 4.00 CB	0.0353%	FR0010913749
BNG BANK NV 090735 0.125 GB	0.0352%	XS2199719233
CREDIT SUISSE GROUP AG 090128 4.282 CB	0.0352%	US225401AC20
MORGAN STANLEY 010431 3.622 CB	0.0351%	US6174468P76
LLOYDS BANK PLC 080229 6.00 CB	0.0349%	XS0589945459
COOPERATIEVE RABOBANK UA 210726 3.75 CB	0.0348%	US21684AAF30
JPMORGAN CHASE AND CO 010528 3.54 CB	0.0348%	US46647PAF36
GENERAL MOTORS CO 021023 4.875 CB	0.0347%	US37045VAE02
DANSKE BANK AS 140128 2.25 CB	0.0347%	XS2100904361
BANK OF AMERICA CORP 010424 4.00 CB	0.0346%	US06051GFF19
BANK OF AMERICA CORP 260824 4.20 CB	0.0345%	US06051GFH74
BANK OF AMERICA CORP 211027 3.248 CB	0.0343%	US06051GGA13
HSBC HOLDINGS PLC 070628 3.125 CB	0.0343%	XS1428953407
JPMORGAN CHASE AND CO 100924 3.875 CB	0.0342%	US46625HJY71
ANHEUSER BUSCH INBEV WORLD WIDE INC 230149 5.55 CB	0.0342%	US03523TBV98
BANK OF AMERICA CORP 220124 4.125 CB	0.0342%	US06051GFB05
KFW 180724 0.875 GB	0.0342%	XS2100726244
COOPERATIEVE RABOBANK UA 140725 4.125 CB	0.0342%	XS0525602339
LITHUANIA REPUBLIC OF GOVERNMENT 060530 0.75 CB	0.0341%	XS2168038847
JPMORGAN CHASE AND CO 011026 2.95 CB	0.0341%	US46625HRV41
JP MORGAN CHASE AND CO 051224 4.023 CB	0.0340%	US46647PAY25
HSBC HOLDINGS PLC 240727 1.75 CB	0.0339%	XS2322315727
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT 211225 5.00 GB	0.0339%	XS2122575678
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD 260325 3.75 CB	0.0339%	US225433AC55
SUNTRUST BANKS INC 010424 3.20 CB	0.0338%	US86787EBC03
FINLAND REPUBLIC OF GOVERNMENT 040742 2.625 GB	0.0338%	FI4000046545
NORWAY KINGDOM OF GOVERNMENT 190830 1.375 GB	0.0338%	NO0010875230
KFW 071227 0.75 GB	0.0336%	XS2345876333
BANK OF NOVA SCOTIA 110224 3.40 CB	0.0335%	US064159MK98
COOPERATIEVE RABOBANK UA 260923 3.875 CB	0.0335%	US74977RDE18
SUMITOMO MITSUI FINANCIAL GROUP INC 160729 3.04 CB	0.0334%	US86562MBP41
MEXICO UNITED MEXICAN STATES GOVERNMENT 181138 8.50 GB	0.0334%	MX0MGO000015
BADEN WUERTTEMBERG STATE OF 020930 0.01 GB	0.0334%	DE000A14JZP2
CITIGROUP INC 260341 5.316 CB	0.0333%	US172967MM08
INDONESIA REPUBLIC OF GOVERNMENT 150636 6.25 GB	0.0332%	IDG000018201
NORTH RHINE WESTPHALIA STATE OF 220238 1.65 GB	0.0330%	DE000NRW0KZ2
BRANCH BANKING AND TRUST CO 061224 2.15 CB	0.0329%	US07330NAT28
NOMURA HOLDINGS INC 160130 3.103 CB	0.0329%	US65535HAQ20
AUCHAN HOLDING SA 290126 2.875 CB	0.0327%	FR0013510179
HOME DEPOT INC 061248 4.50 CB	0.0325%	US437076BX94
CANADA (GOVT OF) 010641 4.0 GB	0.0325%	CA135087YQ12
CNY BNP PARIBAS A\C	0.0325%	-
GLAXOSMITHKLINE CAPITAL PLC 120535 1.625 CB	0.0325%	XS2170609072
THAILAND KINGDOM OF GOVERNMENT 171227 3.58 GB	0.0324%	TH0623037C05
COMCAST CORP 011156 2.937 CB	0.0323%	USU20030AL34
ONTARIO TEACHERS FINANCE TRUST 150425 1.375 CB	0.0322%	US68329AAD00
JPMORGAN CHASE AND CO 220432 2.58 CB	0.0322%	US46647PCC86
ING GROEP NV 200928 2.00 CB	0.0322%	XS1882544973
POLAND REPUBLIC OF GOVERNMENT 251030 1.25 GB	0.0320%	PL0000112736
AUTOMATIC DATA PROCESSING INC 150528 1.70 CB	0.0319%	US053015AG87
JPMORGAN CHASE AND CO 120629 1.812 CB	0.0319%	XS1835955474
EUROPEAN UNION 040741 0.45 GB	0.0318%	EU000A3KT6B1
BNP PARIBAS SA 230127 2.125 CB	0.0318%	FR0013398070

SINGAPORE REPUBLIC OF GOVERNMENT 010346 2.75 GB	0.0318%	SG31A7000004
ONTARIO PROVINCE OF 020643 3.50 GB	0.0318%	CA68323AAY07
BANK OF NOVA SCOTIA 110625 1.30 CB	0.0317%	US064159VL70
JPMORGAN CHASE AND CO 220427 1.578 CB	0.0317%	US46647PCB04
GILEAD SCIENCES INC 010346 4.75 CB	0.0316%	US375558BD48
ENEL FINANCE INTERNATIONAL NV 250547 4.75 CB	0.0316%	US29278GAC24
MALAYSIA WAKALA SUKUK BHD 280431 2.07 CB	0.0316%	USY57542AA32
ALBERTA PROVINCE OF 010650 3.10 CB	0.0315%	CA013051ED53
RUSSIA FEDERATION OF GOVERNMENT 120331 5.90 GB	0.0315%	RU000A1028E3
BPCE SFH 291123 2.375 CB	0.0315%	FR0011637743
CAIXABANK SA 110127 1.25 CB	0.0315%	ES0440609339
SIEMENS FINANCIERINGSMATTSCHAPPIJ NV 110331 2.15 CB	0.0315%	US82620KBE29
TENNET HOLDING BV 050628 1.375 CB	0.0314%	XS1828037587
NTT FINANCE CORP 030426 1.162 CB	0.0314%	US62954WAC91
ZOETIS INC 150530 2.0 CB	0.0313%	US98978VAS25
TSMC GLOBAL LTD 230426 1.25 CB	0.0313%	USG91139AF57
AIR LEASE CORP 150224 0.70 CB	0.0312%	US00914AAL61
CAIXABANK SA 170128 1.00 CB	0.0312%	ES0440609396
QATAR STATE OF GOVERNMENT 160450 4.40 GB	0.0312%	XS2155352748
SOCIETE GENERALE SFH 290424 2.00 CB	0.0312%	FR0011859495
UNILEVER NV 120227 1.125 CB	0.0311%	XS1769090991
CHARLES SCHWAB CORP 110326 0.90 CB	0.0311%	US808513BF16
DEUTSCHE BANK AG 191130 1.75 CB	0.0311%	DE000DL19V54
BANK OF NOVA SCOTIA 030729 2.836 CB	0.0311%	CA06415EUC79
COUNCIL OF EUROPE DEVELOPMENT BANK 240424 1.75 CB	0.0310%	XS1060350326
AT AND T INC 150953 3.50 CB	0.0310%	US00206RKJ04
BANCO DE SABADELL SA 260427 1.00 CB	0.0310%	ES0413860596
BPCE SA 200126 1.00 CB	0.0309%	US05578AAP30
MORGAN STANLEY 231026 1.342 CB	0.0309%	XS1706111793
CPPIB CAPITAL INC 290725 0.375 CB	0.0309%	US22411VAP31
BERLIN STATE OF 030624 1.625 GB	0.0309%	DE000A11QEJ1
COSTCO WHOLESALE CORP 200430 1.60 CB	0.0309%	US22160KAP03
JPMORGAN CHASE AND CO 010223 2.75 CB	0.0309%	XS0883614231
VIVENDI SA 111228 1.125 CB	0.0309%	FR0013424876
MORGAN STANLEY 220439 4.457 CB	0.0308%	US61744YAR99
VERIZON COMMUNICATIONS INC 150948 4.522 CB	0.0308%	US92343VXC01
COMPAGNIE DE FINANCEMENT FONCIER SA 110128 0.75 CB	0.0308%	FR0013309549
BANK OF AMERICA CORP 150350 4.33 CB	0.0308%	US06051GHS12
CREDIT SUISSE GROUP AG 020227 1.305 CB	0.0308%	US225401AT54
BANCO SANTANDER SA 271124 1.125 CB	0.0307%	ES0413900368
SOCIETE GENERALE SFH 290127 0.75 CB	0.0307%	FR0013398831
BPCE SA 200132 2.277 CB	0.0306%	US05583AJA16
ONCOR ELECTRIC DELIVERY COMPANY LLC 151148 4.10 CB	0.0306%	US68233JBG85
CARREFOUR SA 030625 1.25 CB	0.0305%	XS1179916017
NORDEA KIINNITYSLUOTTOPANKKI OYJ 170327 0.625 CB	0.0305%	XS1204140971
BANCO BPM SPA 230125 1.00 CB	0.0305%	IT0005321663
LANDESBANK HESSEN THUERINGEN GIROZENTRALE 120127 0.6	0.0305%	XS1548773982
ECOLAB INC 240330 4.80 CB	0.0305%	US278865BE90
TEMASEK FINANCIAL I LTD 020841 2.375 CB	0.0305%	US87973PBB94
CREDIT MUTUEL ARKEA SA 110629 1.25 CB	0.0305%	FR0013517307
PERNOD RICARD SA 070425 1.125 CB	0.0305%	FR0013506524
BPCE SFH SA 290531 0.625 CB	0.0305%	FR0013421799
GROEP BRUSSEL LAMBERT NV 230524 1.375 CB	0.0304%	BE0002280494
NATIONAL AUSTRALIA BANK LTD 210830 2.332 CB	0.0304%	US632525AU59
JPMORGAN CHASE CO 040232 1.953 CB	0.0304%	US46647PBX33
MIZUHO FINANCIAL GROUP INC 080931 1.979 CB	0.0303%	US60687YBL20
DNB BOLIGKREDITT AS 140126 0.625 CB	0.0303%	XS1934743656
BPCE SFH SA 020925 0.75 CB	0.0303%	FR0013320611
SPAREBANKEN VEST BOLIGKREDITT AS 270225 0.75 CB	0.0303%	XS1781811143
BNP PARIBAS SA	0.0302%	XS1823532640
JYSKE REALKREDIT A/S 011026 0.50 CB	0.0302%	XS1514010310
NORDEA KIINNITYSLUOTTOPANKKI OYJ 230525 0.625 CB	0.0302%	XS1825134742
WALT DISNEY CO 010949 2.75 CB	0.0302%	US254687FM36
UNICREDIT BANK AG 040526 0.50 CB	0.0302%	DE000HV2AMT6
SWEDBANK HYPOTEK AB 050226 0.50 CB	0.0301%	XS1946788194
LVMH MOET HENNESSY LOUIS VUITTON SE 070425 0.75 CB	0.0301%	FR0013506508
DEUTSCHE HYPOTHEKENBANK AG 290626 0.50 CB	0.0301%	DE000DHY4960
ELIA TRANSMISSION BELGIUM SRL 280430 0.875 CB	0.0301%	BE6321529396
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 080626 0.75 CB	0.0301%	FR0013412947
MOLSON COORS BREWING CO 150724 1.25 CB	0.0301%	XS1440976535
NIBC BANK NV 190327 0.50 CB	0.0301%	XS1964577396
BNZ INTERNATIONAL FUNDING LTD 030725 0.625 CB	0.0301%	XS1850289171

ASML HOLDING NV 070529 0.625 CB	0.0301%	XS2166219720
DZ HYP AG 310326 0.375 CB	0.0300%	DE000A14KKM9
FINNVERA OYJ 090429 0.375 GB	0.0300%	XS1979447064
STADSHYPOTEK AB 130326 0.375 CB	0.0300%	XS1962535644
ASB FINANCE LTD 130324 0.75 CB	0.0300%	XS1962595895
INTEL CORP 151232 4.00 CB	0.0299%	US458140AN04
BANCO DE SABADELL SA 100624 0.625 CB	0.0299%	ES0413860547
AEGON NV 110448 5.50 CB	0.0299%	US007924AJ23
COMMONWEALTH BANK OF AUSTRALIA 100148 4.316 CB	0.0299%	US202712BJ33
ROYAL BANK OF SCOTLAND GROUP PLC 270130 5.076 CB	0.0299%	US78009PEH01
DNB BOLIGKREDIT AS 201124 0.375 CB	0.0299%	XS1719108463
DEUTSCHE HYPOTHEKENBANK AG 200625 0.375 CB	0.0299%	DE000DHY4861
INTERPUBLIC GROUP OF COMPANIES INC 011028 4.65 CB	0.0299%	US460690BP43
VOLKSWAGEN GROUP OF AMERICA FINANCE LLC 131128 4.75 CB	0.0298%	US928668AU66
NORDEA KIINNITYSLUTTOPANKKI OYJ 180326 0.25 CB	0.0298%	XS1963717704
SPAREBANK 1 SR BANK ASA 250324 0.625 CB	0.0298%	XS1967582831
BRITISH TELECOMMUNICATIONS PLC 041228 5.125 CB	0.0298%	US111021AL54
DNB BOLIGKREDIT AS 070926 0.25 CB	0.0297%	XS1485596511
NYKREDIT REALKREDIT AS 100725 0.50 CB	0.0297%	DK0009529901
SWEDEN KINGDOM OF GOVERNMENT 160224 0.375 CB	0.0297%	XS1550143421
COMMERZBANK AG 280824 0.625 CB	0.0297%	DE000CZ40N04
ARKEA HOME LOANS SFH SA 040324 0.375 CB	0.0297%	FR0013375797
COMMONWEALTH BANK OF AUSTRALIA 110424 0.375 CB	0.0297%	XS1594339514
BPIFRANCE FINANCEMENT SA 260227 0.125 CB	0.0297%	FR0013510724
FEDERATION OF CAISSES DESJARDINS DU QUEBEC 300124 0.35 CB	0.0297%	XS1943456829
COMPAGNIE DE FINANCEMENT FONCIER SA 100223 0.625 CB	0.0297%	FR0012938959
DBS BANK LTD 230124 0.375 CB	0.0297%	XS1554349297
KOMMUNEKREDIT 160224 0.25 GB	0.0296%	XS1550154626
NRW BANK 020224 0.25 GB	0.0296%	DE000NWB17R8
COOPERATIEVE RABOBANK UA 310524 0.25 CB	0.0296%	XS1622193248
RED ELECTRICA FINANCIACIONES SAU 240728 0.375 CB	0.0296%	XS2103013210
RECKITT BENCKISER TREASURY SERVICES NEDERLA 190526 0.375 CB	0.0296%	XS2177013252
ING DIBA AG 091023 0.25 CB	0.0296%	DE000A1KRJR4
VEOLIA ENVIRONNEMENT SA 150131 0.664 CB	0.0296%	FR0013476595
MORGAN STANLEY 260724 0.637 CB	0.0296%	XS1989375503
NATIONALE NEDERLANDEN BANK NV 270224 0.25 CB	0.0296%	NL0013400401
STANDARD CHARTERED PLC 010431 4.644 CB	0.0295%	US853254BS85
HSBC CONTINENTAL EUROPE SA 170524 0.25 CB	0.0295%	FR0013420023
COMMERZBANK AG 130923 0.25 CB	0.0295%	DE000CZ40MW3
COMMERZBANK AG 090124 0.125 CB	0.0295%	DE000CZ40NNO
AAREAL BANK AG 010224 0.125 CB	0.0295%	DE000AAR0249
BERLIN HYP AG 231023 0.125 CB	0.0295%	DE000BHYOGH2
INDONESIA REPUBLIC OF GOVERNMENT 110229 4.75 GB	0.0295%	US455780CH76
SHINHAN BANK 161024 0.25 CB	0.0295%	XS2058731717
SERVICENOW INC 010930 1.40 CB	0.0295%	US81762PAE25
NEDERLANDSE WATERSCHAPSBANK NV 161126 0.00 GB	0.0295%	XS2079798562
SVENSKA HANDELSBANKEN AB 180624 0.125 CB	0.0295%	XS2013536029
SANTANDER UK PLC 120524 0.10 CB	0.0295%	XS1995645287
BANK OF QUEENSLAND LTD 040624 0.125 CB	0.0294%	XS2003420465
ROYAL BANK OF CANADA 190626 0.05 CB	0.0294%	XS2014288315
BPCE SA 150126 0.25 CB	0.0294%	FR0013476199
COMPAGNIE DE FINANCEMENT FONCIER SA 150726 0.01 CB	0.0294%	FR0014004165
SPAREBANKEN VEST BOLIGKREDIT AS 241125 0.01 CB	0.0294%	XS2237321190
SPRINT SPECTRUM CO LLC 200325 4.738 SF	0.0294%	US85208NAD21
DH EUROPE FINANCE II SARL 180328 0.45 CB	0.0294%	XS2050404800
BERLIN STATE OF 180130 0.10 GB	0.0294%	DE000A2NB9V2
BROADCOM INC 150429 4.75 CB	0.0294%	US11135FBA84
BRANDENBURG STATE OF 260628 0.01 GB	0.0294%	DE000A289NL9
ASAHI GROUP HOLDINGS LTD 231024 0.155 CB	0.0293%	XS2242747181
DAIMLER AG 110333 0.75 CB	0.0293%	DE000A3H3JM4
LIBERBANK SA 250929 0.25 CB	0.0293%	ES0468675030
BARCLAYS PLC 200630 5.088 CB	0.0293%	US06738EBK01
NOVO NORDISK FINANCE NETHERLANDS BV 040624 0.00 CB	0.0293%	XS2348030268
BANK OF NOVA SCOTIA 140127 0.01 CB	0.0293%	XS2101325111
BREMEN FREE HANSEATIC CITY OF 061028 0.01 GB	0.0293%	DE000A289K30
RELX FINANCE BV 180324 0.00 CB	0.0293%	XS2126161681
LOWER SAXONY STATE OF 190229 0.01 GB	0.0292%	DE000A3H24E1
ABU DHABI EMIRATE OF 160450 3.875 GB	0.0292%	XS2125308242
VERISIGN INC 010425 5.25 CB	0.0292%	US92343EAH53
RHINELAND PALATINATE STATE OF 230130 0.05 GB	0.0292%	DE000RLP1171
KAZAKHSTAN REPUBLIC OF GOVERNMENT 210725 5.125 GB	0.0292%	XS1263054519
RTE RESEAU DE TRANSPORT D ELECTRICITE SA 080732 0.625 CB	0.0292%	FR0013522695

TRATON FINANCE LUXEMBOURG SA 240325 0.125 CB	0.0291%	DE000A3KNP88
SAXONY STATE OF 051129 0.01 GB	0.0291%	DE0001789303
ROYAL BANK OF SCOTLAND GROUP PLC 050426 4.80 CB	0.0291%	US780097BA81
CARREFOUR BANQUE SA 140625 0.107 CB	0.0291%	FR0014003Z81
MALAYSIA GOVERNMENT 220540 3.757 GB	0.0291%	MYBMY1900052
NOVO NORDISK FINANCE NETHERLANDS BV 040628 0.125 CB	0.0291%	XS2348030425
AUTOBAHNEN UND SCHNELLSTRASSEN FINANZIERUNGS 02063:	0.0291%	XS2348690350
LA MONDIALE SAM 260147 5.875 CB	0.0291%	XS1556395710
PERU REPUBLIC OF GOVERNMENT 120834 5.40 GB	0.0291%	PEP01000C5G4
BANK OF MONTREAL 080629 0.05 CB	0.0290%	XS2351089508
HAMBURG FREE AND HANSEATIC CITY OF 030630 0.01 GB	0.0290%	DE000A2LQPC1
KSA SUKUK LTD 190129 4.303 CB	0.0290%	XS1881581968
VOLKSWAGEN FINANCIAL SERVICES AG 120225 0.0 CB	0.0290%	XS2374595127
LANSFORSKRINGAR BANK AB 150426 0.05 CB	0.0290%	XS2332179725
CANADIAN IMPERIAL BANK OF COMMERCE 300429 0.01 CB	0.0290%	XS2337335710
COUNCIL OF EUROPE DEVELOPMENT BANK 200131 0.00 GB	0.0290%	XS2286422071
LAENDER GEMEINSCHAFTSANLEIHE NO 54 260830 0.01 GB	0.0290%	DE000A289QQ1
KONINKLIJKE AHOLD DELHAIZE NV 180330 0.375 CB	0.0290%	XS2317288301
QUEBEC PROVINCE OF 050531 0.25 GB	0.0290%	XS2338991941
VENTAS REALTY LP 150129 4.40 CB	0.0289%	US922777GAN79
BPCE SA 010426 4.875 CB	0.0289%	US05578QAE35
SANTANDER CONSUMER FINANCE SA 230226 0.00 CB	0.0289%	XS2305600723
SOUTHWEST AIRLINES CO 040525 5.25 CB	0.0289%	US844741BJ60
OP ASUNTOLUOTTOPANKKI OYJ 191130 0.01 CB	0.0289%	XS2260183285
SAXONY ANHALT STATE OF 100331 0.00 GB	0.0289%	DE000A3H3D69
KUNTARAHOITUS OYJ 020331 0.00 GB	0.0288%	XS2307854062
BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT 230930 0.01	0.0288%	XS2234573710
PORTUGAL REPUBLIC OF GOVERNMENT 121035 0.90 GB	0.0288%	PTOTENOE0034
MEXICO UNITED MEXICAN STATES GOVERNMENT 270432 4.75 (	0.0288%	US91087BAK61
CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 150931 0.125 G	0.0288%	FR0014005FC8
CREDIT SUISSE GROUP AG 100929 0.65 CB	0.0287%	CH0494734418
WALT DISNEY CO 011242 3.70 CB	0.0287%	US25468PCX24
STAR ENERGY GEOTHERMAL DARAJAT II LTD 141038 4.85 CB	0.0287%	USG8438NAB31
SANOFI SA 190628 3.625 CB	0.0287%	US801060AD60
DOLLAR TREE INC 150528 4.20 CB	0.0287%	US256746AH16
KOMMUNEKREDIT 030331 0.00 GB	0.0287%	XS2308329783
TERNA RETE ELETTRICA NAZIONALE SPA 250930 0.375 CB	0.0286%	XS2237901355
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 190728 0.25 CB	0.0286%	FR0014001168
EUROPEAN UNION 020546 0.45 GB	0.0286%	EU000A3KNYG5
GE CAPITAL FUNDING LLC 150527 4.05 CB	0.0286%	US36166NAH61
ARCH CAPITAL FINANCE LLC 151226 4.011 CB	0.0286%	US03939CAA18
CHINA SOUTHERN POWER GRD INTERNATIONAL FINANC 18092	0.0286%	XS1874715169
EUROPEAN STABILITY MECHANISM 021146 1.80 CB	0.0285%	EU000A1Z99A1
NORTHERN TRUST CORP 301025 3.95 CB	0.0285%	US665859AP94
HSBC HOLDINGS PLC 231126 4.375 CB	0.0284%	US404280BH13
BANK OF AMERICA CORP 251127 4.183 CB	0.0284%	US06051GGC78
ONTARIO PROVINCE OF 251130 0.01 GB	0.0284%	XS2262263622
LA POSTE SA 180729 0.00 GB	0.0283%	FR0014001I06
AVIATION CAPITAL GROUP CORP 011025 4.875 CB	0.0283%	US05367AAH68
ISRAEL STATE OF GOVERNMENT 130560 3.80 GB	0.0283%	XS2167193015
BARCLAYS PLC 120126 4.375 CB	0.0283%	US06738EAN58
PNC FINANCIAL SERVICES GROUP INC 230429 3.45 CB	0.0282%	US693475AW59
NEXT PLC 180528 3.625 CB	0.0281%	XS1410414954
GENERAL MOTORS FINANCIAL COMPANY INC 061026 4.00 CB	0.0281%	US37045XBQ88
SOUTHWEST GAS CORP 010428 3.70 CB	0.0281%	US845011AA37
VMWARE INC 210827 3.90 CB	0.0281%	US928563AC98
NATIONWIDE BUILDING SOCIETY 180730 3.96 CB	0.0281%	US63861VAE74
AUSTRIA REPUBLIC OF GOVERNMENT 20092117 2.10 GB	0.0281%	AT0000A1XML2
CROWN CASTLE INTERNATIONAL CORP 010327 4.00 CB	0.0280%	US22822VAE11
AON PLC 151225 3.875 CB	0.0280%	US00185AAK07
CITIGROUP INC 200128 3.887 CB	0.0280%	US172967LD18
SANDS CHINA LTD 080828 5.4 CB	0.0280%	US80007RAE53
PANAMA REPUBLIC OF GOVERNMENT 010456 4.50 GB	0.0279%	US698299BM53
INTERNATIONAL PAPER CO 150126 3.80 CB	0.0278%	US460146CL53
MEXICO UNITED MEXICAN STATES GOVERNMENT 251033 1.45 (	0.0278%	XS2289587789
UBS GROUP FUNDING JERSEY LTD 240925 4.125 CB	0.0278%	US90351DAB38
U S BANCORP 270427 3.15 CB	0.0278%	US91159HHR49
RIO TINTO FINANCE LTD 150625 3.75 CB	0.0277%	US767201AS58
FISERV INC 010625 3.85 CB	0.0277%	US337738AP30
MORGAN STANLEY 220728 3.591 CB	0.0277%	US61744YAK47
ABU DHABI EMIRATE OF 160430 3.125 GB	0.0277%	XS2125308168
LIFE STORAGE LP 010726 3.50 CB	0.0276%	US84610WAB19

CREDIT AGRICOLE SA 170325 4.375 CB	0.0275%	US225313AF24
ANGLIAN WATER SERVICES FINANCING PLC 150627 2.625 CB	0.0274%	XS1577797456
SUMITOMO LIFE INSURANCE CO 140977 4.00 CB	0.0274%	US86564CAB63
STATE STREET CORP 161224 3.30 CB	0.0274%	US857477AN34
QATAR STATE OF GOVERNMENT 020626 3.25 GB	0.0274%	XS1405782159
NORTHERN TRUST CORP 080532 3.375 CB	0.0274%	US665859AS34
JPMORGAN CHASE AND CO 130524 3.625 CB	0.0274%	US46625HJX98
LEGAL AND GENERAL GROUP PLC 261149 3.75 CB	0.0274%	XS2083961370
KALLPA GENERACION SA 240526 4.875 CB	0.0274%	USP6040KAB37
LLOYDS BANKING GROUP PLC 090725 3.87 CB	0.0273%	US53944YAL74
WPP FINANCE 2010 190924 3.75 CB	0.0273%	US92936MAF41
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARI 300326 0.0	0.0273%	CH0502393355
SANTANDER HOLDINGS USA INC 051026 3.244 CB	0.0272%	US80282KAZ93
ROYAL BANK OF SCOTLAND GROUP PLC 011129 3.754 CB	0.0272%	US780097BM20
ALIBABA GROUP HOLDING LTD 061227 3.40 CB	0.0272%	US01609WAT99
ROYAL BANK OF CANADA 051023 3.70 CB	0.0272%	US78013XW204
ORIX CORP 041224 3.25 CB	0.0272%	US686330AK78
TELEFONICAEUROPE150930 8.25 CB	0.0272%	US879385AD49
AMERICAN EXPRESS CO 301024 3.0 CB	0.0271%	US025816BR90
AQUARION CO 150824 4.00 CB	0.0271%	US03838WAA99
AVANGRID INC 150425 3.2 CB	0.0271%	US05351WAC73
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONA 1303:	0.0271%	CH1101096522
STATE BANK OF INDIA LONDON BRANCH 240124 4.375 CB	0.0271%	USY81647AE24
DANONE SA 021126 2.947 CB	0.0271%	US23636TAE01
CORPORACION NACIONAL DEL COBRE DE CHILE 150131 3.75 CB	0.0271%	USP3143NBK92
QUEBEC PROVINCE OF 200426 2.50 GB	0.0271%	US748149AJ05
PHILIPPINES REPUBLIC OF THE GOVERNMENT 010228 3.00 GB	0.0270%	US718286CC97
BARCLAYS PLC 160524 4.338 CB	0.0270%	US06738EBB02
CANADIAN IMPERIAL BANK OF COMMERCE 020424 3.10 CB	0.0270%	US13607GAP90
EXPORT IMPORT BANK OF KOREA 260526 2.625 GB	0.0270%	US302154CC16
HOME DEPOT INC 150427 2.50 CB	0.0269%	US437076CA82
ORACLE CORP 150525 2.95 CB	0.0269%	US68389XBC83
SCENTRE GROUP TRUST 2 240980 4.75 CB	0.0269%	US76025LAA26
ROCHE HOLDINGS INC 150526 2.625 CB	0.0269%	US771196BK70
PNC FINANCIAL SERVICES GROUP INC 230124 3.50 CB	0.0269%	US693475AV76
BANK OF AMERICA CORP 230724 3.864 CB	0.0268%	US06051GHL68
UBS GROUP AG 130830 3.126 CB	0.0268%	US902613AA61
ONTARIO PROVINCE OF 290124 3.05 GB	0.0267%	US68323AFC36
CATERPILLAR INC 090430 2.6 CB	0.0267%	US149123CH22
POWER FINANCE CORPORATION LTD 061227 3.75 GB	0.0267%	XS1725342288
INDONESIA REPUBLIC OF GOVERNMENT 150851 6.875 GB	0.0267%	IDG000018300
YARA INTERNATIONAL SA 040630 3.148 CB	0.0266%	US984851AG07
ITC HOLDINGS CORP 140530 2.95 CB	0.0266%	US465685AQ80
BANK OF AMERICA CORP 310329 3.648 CB	0.0266%	XS2148370211
WELL TOWER INC 150227 2.70 CB	0.0266%	US95040QAK04
BAXTER INTERNATIONAL INC 150826 2.6 CB	0.0266%	US071813BQ15
RECKITT BENCKISER TREASURY SERVICES PLC 260624 2.75 CB	0.0266%	US75625QAD16
AIR LIQUIDE FINANCE SA 270926 2.50 CB	0.0265%	US00913RAD89
CONSOLIDATED EDISON COMPANY OF NEW YORK INC 150661 3	0.0265%	US209111GB38
SK HYNIX INC 170924 3.00 CB	0.0265%	XS2045892085
AFRICAN DEVELOPMENT BANK 200923 3.00 GB	0.0264%	US00828EDC03
SAUDI ARABIA KINGDOM OF GOVERNMENT 210155 3.75 GB	0.0264%	XS2109770151
COUNCIL OF EUROPE DEVELOPMENT BANK 270224 2.50 CB	0.0264%	US222213AS92
QNB FINANCE LTD 120227 2.75 CB	0.0264%	XS2114850949
UNITED AIRLINES PASS THROUGH TRUST 2020 1 151027 5.875 S	0.0264%	US90931GAA76
JPMORGAN CHASE AND CO 220442 3.157 CB	0.0264%	US46647PCD69
BANK OF NEW YORK MELLON CORP 241024 2.10 CB	0.0264%	US06406RAL15
JPMORGAN CHASE AND CO 130531 2.956 CB	0.0264%	US46647PBP09
ITALY REPUBLIC OF GOVERNMENT 171029 2.875 GB	0.0264%	US465410BY32
BROADCOM INC 150434 3.469 CB	0.0264%	US11135FBL40
AERCAP IRELAND CAPITAL DAC 150224 3.15 CB	0.0263%	US00774MAQ87
PF AND BRIEFZENTRALE DER SCHWEIZERISCHEN 180333 0.00 CE	0.0263%	CH0589031027
UNITEDHEALTH GROUP INC 150541 3.05 CB	0.0263%	US91324PEE88
SOCIETE GENERALE SA 080735 3.653 CB	0.0262%	US83368RAY80
JPMORGAN CHASE AND CO 180523 2.70 CB	0.0262%	US46625HRL68
FIFTH THIRD BANCORP 280125 2.375 CB	0.0262%	US316773CY45
NOVARTIS CAPITAL CORP 140227 2.00 CB	0.0262%	US66989HAQ11
LANDESKREDITBANK BADEN WUERTTEMBERG FOER 230724 2.0	0.0262%	XS2031976678
ONTARIO PROVINCE OF 021029 2.00 GB	0.0261%	US68323AFG40
NEDER WATERCHAPS BANK 150125 1.75 CB	0.0261%	US639832AG92
COCA COLA FEMSA SAB DE CV 220130 2.75 CB	0.0261%	US191241AH15
TENCENT HOLDINGS LTD 220431 2.88 CB	0.0260%	US88032XBA19

ADOBE INC 010225 1.90 CB	0.0260%	US00724PAB58
BANK OF CHINA LTD HONG KONG BRANCH 160125 2.375 CB	0.0260%	XS2100404800
FRANCE REPUBLIC OF GOVERNMENT 250572 0.50 GB	0.0260%	FR0014001NN8
WASTE CONNECTIONS INC 010230 2.60 CB	0.0260%	US94106BAA98
BNP PARIBAS SA 190432 2.871 CB	0.0260%	US09659W2P81
EUROPEAN INVESTMENT BANK 140325 1.625 CB	0.0259%	US298785JB33
MDGH GMTN RSC LTD 030631 2.50 CB	0.0259%	XS2348658035
TEXAS INSTRUMENTS INC 040929 2.25 CB	0.0259%	US882508BG82
FEDERAL HOME LOAN BANKS 150824 1.50 GB	0.0259%	US3130AGWK72
ITY REPUBLIC OF GOVERNMENT 010367 2.80 GB	0.0259%	IT0005217390
NETAPP INC 220625 1.875 CB	0.0259%	US64110DAL82
CZECH REPUBLIC GOVERNMENT 240440 1.50 GB	0.0258%	CZ0001005920
AIA GROUP LTD 070426 2.7 CB	0.0258%	XS2328261263
ANTHEM INC 150331 2.55 CB	0.0258%	US036752AP88
CITIGROUP INC 150524 1.678 CB	0.0258%	US172967MR94
JAPAN BANK FOR INTERNATIONAL COOPERATION 150431 1.875	0.0257%	US471048CM82
SAUDI ELECTRICITY GLOBAL SUKUK CO 5 170930 2.413 CB	0.0257%	XS2203996306
PUBLIC STORAGE 010528 1.85 CB	0.0256%	US74460WAD92
NATIONWIDE BUILDING SOCIETY 250629 2.25 CB	0.0256%	XS1081100239
AMAZON COM INC 120531 2.10 CB	0.0256%	US023135BZ81
THERMO FISHER SCIENTIFIC INC 150432 2.375 CB	0.0256%	XS2010032451
PROTECTIVE LIFE GLOBAL FUNDING 150426 1.618 CB	0.0255%	US74368CBC73
AT AND T INC 250326 1.70 CB	0.0255%	US00206RML32
RIO TINTO FIN USA 021140 5.2 CB	0.0255%	US767201AL06
SODEXO INC 160426 1.634 CB	0.0255%	US833794AA85
PFAND BRIEF BANK SCHWEIZERISCHER HYPOTHE 200541 0.00 C	0.0255%	CH0591979619
VERIZON COMMUNICATION 210331 2.55 CB	0.0255%	US92343VVGJ70
AHOLD FINANCE USA LLC 010529 6.875 CB	0.0254%	US008685AB51
KOREA DEVELOPMENT BANK 030625 1.25 GB	0.0254%	XS2181972568
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210651 1.75 C	0.0254%	AU0000097495
XYLEM INC 300128 1.95 CB	0.0254%	US98419MAM29
HBOS PLC 011133 6.00 CB	0.0253%	US4041A2AF14
REALTY INCOME CORP 151230 1.625 CB	0.0253%	XS2238341080
DUQUESNE LIGHT HOLDINGS INC 070132 2.775 CB	0.0253%	US266233AJ47
LLOYDS BANKING GROUP PLC 110524 0.695 CB	0.0253%	US53944YAN31
CHINA CONSTRUCTION BANK CORP HONG KONG BRANC 220421	0.0253%	XS2331713102
PERUSAHAAN PENERBIT SURAT BERHARGA SYARIAH 090626 1.1	0.0253%	US71567RAR75
NORDRHEIN WESTFALEN LAND OF 160648 1.55 GB	0.0253%	DE000NRWOKF4
KOMMUNALBANKEN AS 120325 0.875 GB	0.0253%	US50048MCU27
INDUSTRIAL AND COMMER BK OF CHI LT SING BRANC 090923 1	0.0252%	XS2225790588
MITSUBISHI UFJ FINANCIAL GROUP INC 150924 0.848 CB	0.0252%	US606822BV51
BARCLAYS PLC 100332 2.667 CB	0.0252%	US06738EBR53
KOOKMIN BANK 060526 1.375 CB	0.0252%	US50050HAP10
AUSTRIA REPUBLIC OF GOVERNMENT 201040 0.00 GB	0.0252%	AT0000A2KQ43
DEUTSCHE BANK AG NEW YORK BRANCH 280524 0.898 CB	0.0252%	US251526CJ68
VONTIER CORP 010428 2.40 CB	0.0251%	US928881AC51
INTER AMERICAN DEVELOPMENT BANK 200426 0.875 GB	0.0251%	US4581X0DV77
MICROCHIP TECHNOLOGY INC 010924 0.983 CB	0.0251%	US595017AX27
COUNTRY GARDEN HOLDINGS CO LTD 060830 4.8 CB	0.0251%	XS2210960378
FAB SUKUK COMPANY LTD 140126 1.411 CB	0.0251%	XS2282234090
ANZ NEW ZEALAND INTL LTD LONDON BRANCH 220626 1.25 CB	0.0251%	US00182EBN85
COMISION FEDERAL DE ELECTRICIDAD 260733 3.875 CB	0.0251%	USP30179BK34
SUMITOMO MITSUI FINANCIAL GROUP INC 120124 0.508 CB	0.0251%	US86562MCC29
INTUIT INC 150727 1.35 CB	0.0251%	US46124HAC07
NOTTING HILL GENESIS 030636 2.00 CB	0.0251%	XS2346329571
FMS WERTMANAGEMENT AOER 060524 0.375 GB	0.0251%	XS2338980746
KOMMUNEKREDIT 100625 0.625 GB	0.0250%	XS2185864738
PPG INDUSTRIES INC 150326 1.20 CB	0.0250%	US693506BU04
STANDARD CHARTERED PLC 180236 3.265 CB	0.0250%	US853254BU32
DNB BANK ASA 300328 1.605 CB	0.0250%	US25601B2B00
ROPER TECHNOLOGIES INC 150925 1.0 CB	0.0250%	US776743AM84
SWEDISH EXPORT CREDIT CORP 300724 0.375 GB	0.0250%	US00254ENA63
INTERNATIONAL BUSINESS MACHINES CORP 150530 1.95 CB	0.0250%	US459200KJ94
AAREAL BANK AG 140225 0.625 CB	0.0250%	XS2297684842
UNITED OVERSEAS BANK LTD 160321 1.75 CB	0.0250%	XS2230275633
LANDWIRTSCHAFTLICHE RENTENBANK 270525 0.50 GB	0.0250%	US515110BX12
AMERICAN HONDA FINANCE CORP 251126 0.75 CB	0.0249%	XS2264545273
AGRICULTURAL BANK OF CHINA LTD NEWYORK BRANCH 190121	0.0249%	XS2281989785
SUMITOMO MITSUI TRUST BANK LTD 120925 1.05 CB	0.0249%	US86563VAT61
ROCHE HOLDINGS INC 050326 0.991 CB	0.0249%	US771196BS07
BAIDU INC 230227 1.625 CB	0.0249%	US056752AV05
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 220126 0.625 GF	0.0248%	FR0014001106

METLIFE INC 131143 4.875 CB	0.0248%	US59156RBG20
BNP PARIBAS SA 130127 1.323 CB	0.0248%	US09659W2N34
BRIXMOR OPERATING PARTNERSHIP LP 160831 2.50 CB	0.0248%	US11120VAL71
EUROPEAN INVESTMENT BANK 261026 0.75 CB	0.0248%	US298785JP29
BANK OF MONTREAL 280526 1.551 CB	0.0248%	CA06368DTH75
AT AND T INC 150955 3.55 CB	0.0248%	US00206RLJ94
NIPPON LIFE INSURANCE CO 160951 2.90 CB	0.0248%	US654579AK76
TORONTO DOMINION BANK 060126 0.75 CB	0.0248%	US89114QCP19
EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPM 2511	0.0248%	US29874QEL41
CMB INTERNATIONAL LEASING MANAGEMENT LTD 160926 1.75	0.0248%	XS2373796593
PROSUS NV 130731 3.061 CB	0.0247%	USN7163RAR41
KUNTARAOHITUS OYJ 200326 0.625 GB	0.0247%	US62630CEE75
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVE 2207;	0.0247%	CA459058JY02
EUROPEAN STABILITY MECHANISM 100925 0.375 GB	0.0247%	US29881WAD48
TAKEDA PHARMACEUTICAL CO LTD 310330 2.05 CB	0.0247%	US874060AX48
FEDERAL HOME LOAN MORTGAGE CORP 230925 0.375 GB	0.0247%	US3137EAEX33
NORDIC INVESTMENT BANK 210126 0.50 GB	0.0246%	US65562QBQ73
GOVERNMENT OF CHILE 070541 3.10 GB	0.0246%	US168863DS48
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 251135 2	0.0246%	US052528AM81
MORGAN STANLEY 160936 2.484 CB	0.0246%	US61747YEF88
VERIZON COMMUNICATIONS INC 030941 2.85 CB	0.0245%	US92343VGL27
AMERICA MOVIL SAB DE CV 100328 2.125 CB	0.0245%	XS1379122523
DEUTSCHE POST AG 111224 2.875 CB	0.0245%	XS0862952297
PERU REPUBLIC OF GOVERNMENT 110341 3.30 GB	0.0245%	US715638DS81
LIBERTY MUTUAL GROUP INC 040526 2.75 CB	0.0245%	XS1403499848
JPY BNP PARIBAS A/C	0.0245%	-
BNP PARIBAS SA 120835 2.588 CB	0.0244%	US09659T2B67
CHINA PEOPLES REPUBLIC OF GOVERNMENT 211030 1.20 GB	0.0244%	USY15025AC67
VODAFONE GROUP PLC 261132 5.90 CB	0.0244%	XS0158715713
PHILIPPINES REPUBLIC OF THE GOVERNMENT 060132 1.95 GB	0.0244%	US718286CNS2
AMERICAN TOWER CORP 151030 1.875 CB	0.0243%	US03027XBG43
LIBERTY UTILITIES FINANCE GP1 150930 2.05 CB	0.0243%	US531546AB51
MICHELIN LUXEMBOURG SCS 280527 1.75 CB	0.0242%	XS1233734562
MCDONALDS CORP 091245 4.875 CB	0.0242%	US58013MFA71
DEVELOPMENT BANK OF JAPAN INC 280131 1.25 GB	0.0242%	US25159MBB28
CPI PROPERTY GROUP SA 120526 2.75 CB	0.0242%	XS2171875839
PEPSICO INC 140446 4.45 CB	0.0242%	US713448DD75
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 211050 2.25 GB	0.0242%	USY15025AD41
ALBERTA PROVINCE OF 220730 1.30 GB	0.0241%	US013051EM50
SIEMENS FINANCIERINGSMATSCHAPPIJ NV 280231 1.25 CB	0.0240%	XS1955187858
CYPRUS REPUBLIC OF GOVERNMENT 210130 0.625 GB	0.0240%	XS2105095777
UNIBAIL RODAMCO SE 280436 2.00 CB	0.0239%	XS1401197253
WELLCOME TRUST FINANCE PLC 250736 4.625 CB	0.0239%	XS0261559594
INDONESIA REPUBLIC OF (GOVERNMENT) 120351 3.05 GB	0.0239%	US455780CW44
NEWMONT MINING CORP 150342 4.875 CB	0.0237%	US651639AP18
ESSILORLUXOTTICA SA 100224 2.625 CB	0.0237%	XS1030851791
KOREA REPUBLIC OF GOVERNMENT 160930 1.00 GB	0.0237%	US50064FAS39
ASSICURAZIONI GENERALI SPA 140731 2.429 CB	0.0237%	XS2201857534
HSBC HOLDINGS PLC 290340 6.00 CB	0.0237%	XS0498768315
AIB GROUP PLC 030725 2.25 CB	0.0237%	XS1849550592
2I RETE GAS SPA 311027 1.608 CB	0.0236%	XS1709374497
CNH INDUSTRIAL FINANCE EUROPE SA 190126 1.875 CB	0.0236%	XS1823623878
MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 101125 1.3	0.0236%	IT0005142952
LLOYDS BANKING GROUP PLC 120927 1.50 CB	0.0236%	XS1681050610
COCA COLA HBC FINANCE BV 111124 1.875 CB	0.0236%	XS1377682676
INTERNATIONAL FINANCE CORP 270830 0.75 CB	0.0236%	US45950KCU25
ANHEUSER BUSCH COMPANIES LLC 010246 4.90 CB	0.0236%	US03522AAJ97
DISCOVERY COMMUNICATIONS LLC 190327 1.90 CB	0.0235%	XS1117298247
WELLCOME TRUST LTD 210127 1.25 CB	0.0234%	XS1171485722
DZ HYP AG 220328 0.875 CB	0.0233%	DE000A2GSP56
ERG SPA 110425 1.875 CB	0.0233%	XS1981060624
AUSTRIA REPUBLIC OF GOVERNMENT 200247 1.50 GB	0.0233%	AT0000A1K9F1
SWEDISH COVERED BOND CORP 290327 0.875 CB	0.0231%	XS1586702679
BROWN FORMAN CORP 070726 1.20 CB	0.0231%	XS1441773550
CRH FUNDING BV 090124 1.875 CB	0.0231%	XS1328173080
ILLINOIS TOOL WORKS INC 050631 1.0 CB	0.0231%	XS1843434793
ATRIUM EUROPEAN REAL ESTATE LTD 110925 3.00 CB	0.0230%	XS1829325239
WPP FINANCE 2016 200325 1.375 CB	0.0230%	XS1794084068
THAMES WATER UTILITIES FINANCE PLC 280937 5.125 CB	0.0230%	XS0268693743
TELEFONICA EUROPE BV 140233 5.875 CB	0.0229%	XS0162869076
LA BANQUE POSTALE HOME LOAN SFH 230627 0.625 CB	0.0228%	FR0013262961
BRISTOL MYERS SQUIBB 150639 4.125 CB	0.0228%	US110122CQ99

AUSGRID FINANCE PTY LTD 300725 1.25 CB	0.0228%	XS1812905526
OP YRITYSPANKKI OYJ 090630 1.625 CB	0.0227%	XS2185867673
MEXICO UNITED MEXICAN STATES GOVERNMENT 240561 3.771	0.0227%	US91087BAN01
EAST JAPAN RAILWAY CO 081231 4.75 CORP	0.0225%	XS0276809927
INTEL CORP 190546 4.10 CB	0.0223%	US458140AV20
SYSCO CORP 010425 5.65 CB	0.0222%	US871829BP11
BRITISH TELECOMMUNICATIONS PLC 120925 0.50 CB	0.0221%	XS2051494222
DONG ENERGY AS 120132 4.875 CB	0.0221%	XS0730243150
BNG BANK NV 310828 0.0 GB	0.0220%	XS2381566616
DEUTSCHE TELEKOM INTERNATIONAL FIN BV 210628 4.375 CB	0.0219%	US25156PBB85
TESCO PROPERTY FINANCE 5 PLC 131041 5.6611 SF	0.0219%	XS0735866583
NATWEST MARKETS PLC 180626 0.125 CB	0.0218%	XS2355599197
RL FINANCE BONDS NO 3 PLC 131128 6.125 CB	0.0217%	XS1319738537
BANK OF MONTREAL 010328 3.19 CB	0.0215%	CA06368BTX69
CREDIT SUISSE AG LONDON BRANCH 010928 0.25 CB	0.0213%	XS2381671671
MANITOBA PROVINCE OF 050350 3.20 GB	0.0213%	CA563469US23
MANITOBA PROVINCE OF 020629 2.75 GB	0.0213%	CA563469UT06
HYDRO ONE INC 250649 3.63 CB	0.0212%	CA44810ZBX74
SASKATCHEWAN PROVINCE OF 020650 3.10 GB	0.0211%	CA803854KH05
NEW BRUNSWICK PROVINCE OF 140826 2.60 GB	0.0211%	CA642866GK79
MITSUBISHI UFJ FINANCIAL GROUP INC 070329 3.741 CB	0.0210%	US606822BH67
KIMBERLY CLARK CORP 250429 3.2 CB	0.0209%	US494368BZ58
ITALGAS SPA 160233 0.50 CB	0.0209%	XS2299002423
REASSURE GROUP PLC 130629 5.867 CB	0.0208%	XS2012046665
ROGERS COMMUNICATIONS INC 010529 3.25 CB	0.0208%	CA775109BJ98
NORTH RHINE WESTPHALIA STATE OF 150120 1.375 CB	0.0208%	DE000NRWOL10
AMERICAN INTERNATIONAL GROUP INC 300630 3.40 CB	0.0207%	US026874DR53
MANCHESTER AIRPORT GROUP FUNDING PLC 310334 4.75 CB	0.0207%	XS1032630771
AMERICA MOVIL SAB DE CV 271026 5.00 CB	0.0206%	XS0699618350
NATIONAL BANK OF CANADA 120724 2.545 CB	0.0206%	CA63306AGD24
T MOBILE USA INC 150425 3.50 CB	0.0206%	US87264ABB08
BANK OF MONTREAL 030225 2.37 CB	0.0205%	CA06368DCV43
LANDWIRTSCHAFTLICHE RENTENBANK 120428 3.25 GB	0.0205%	AU3CB0246999
BP CAPITAL MARKETS AMERICA INC 170641 3.06 CB	0.0204%	US10373QBR02
SKY LTD 261129 4.00 CB	0.0204%	XS1141970175
HOST HOTELS AND RESORTS LP 150625 4.00 CB	0.0204%	US44107TAV89
PROGRAMA CEDULAS TDA FTA 100431 4.25 CB	0.0204%	ES0371622020
MOTABILITY OPERATIONS GROUP PLC 100336 3.625 CB	0.0203%	XS1377228959
CALIFORNIA STATE BOND 011039 7.3 GB	0.0203%	US13063A7D02
BANK NEDERLANDSE GEMEENTEN NV 170728 3.30 GB	0.0203%	AU3CB0249928
ROYAL BANK OF CANADA 040526 010525 1.936 CB	0.0203%	CA780086RZ97
IRELAND GOVERNMENT 150550 1.50 GB	0.0202%	IE00BH3SQB22
LATVIA REPUBLIC OF GOVERNMENT 170331 0.00 GB	0.0202%	XS2317123052
INTERNATIONAL BUSINESS MACHINES CORP 150524 3.00 CB	0.0202%	US459200JY80
DEUTSCHE TELEKOM AG 210150 3.625 CB	0.0202%	US251566AA37
DAIMLER FINANCE NORTH AMERICA LLC 220224 3.65 CB	0.0202%	US233851DS02
GLAXOSMITHKLINE CAPITAL PLC 010624 3.00 CB	0.0202%	US377373AG03
RABOBANK NEDERLAND 230529 4.625 CB	0.0201%	XS1069886841
METLIFE INC 010325 3.00 CB	0.0201%	US59156RBM97
INTACT FINANCIAL CORP 180528 2.179 CB	0.0201%	CA45823TAF36
KONINKLIJKE KPN NV 181126 5.00 CB	0.0201%	XS0707430947
AMAZON.COM INC 120551 3.10 CB	0.0200%	US023135CB05
EVERSOURCE ENERGY 150150 3.45 CB	0.0199%	US30040WAH16
HSBC BANK CANADA 200526 1.782 CB	0.0199%	CA40427HTM56
FOMENTO ECONOMICO MEXICANO SAB DE CV 160150 3.50 CB	0.0198%	US344419AC03
ANHEUSER BUSCH INBEV NV 020440 3.70 CB	0.0198%	BE6320936287
AERCAP IRELAND CAPITAL DAC 140824 2.875 CB	0.0197%	US00774MAM73
METLIFE INC 080468 9.25 CB	0.0197%	US59156RBS67
NETHERLANDS KINGDOM OF THE GOVERNMENT 150152 0.00 G	0.0196%	NL0015614579
ORACLE CORP 010460 3.85 CB	0.0195%	US68389XBY04
SANTANDER UK PLC 140226 7.037 CB	0.0195%	XS0124569566
OEBB INFRASTRUKTUR AG 180532 3.375 GB	0.0195%	XS0782697071
TOYOTA CREDIT CANADA INC 230226 1.18 CB	0.0194%	CA892329BM41
DEUTSCHE BANK AG NEW YORK BRANCH 280532 3.035 CB	0.0194%	US251526CK32
NATIONWIDE BUILDING SOCIETY 200128 3.25 CB	0.0193%	XS1347435577
ROMANIA GOVERNMENT 140231 3.0 GB	0.0193%	XS2201851172
ORANGE SA 150132 3.25 CB	0.0193%	FR0013396538
MONDELEZ INTERNATIONAL INC 040525 1.50 CB	0.0192%	US609207AU94
BANK OF NOVA SCOTIA 011127 1.40 CB	0.0192%	CA06415E4E25
DAIMLER FINANCE NORTH AMERICA LLC 180131 8.50 CB	0.0192%	US233835AQ08
SEVERN TRENT UTILITIES FINANCE PLC 160126 3.625 CB	0.0191%	XS0875301912
AVIVA PLC 120949 4.375 CB	0.0190%	XS1488459485

VOLKSWAGEN INTERNATIONAL FINANCE NV 161126 3.375 CB	0.0190%	XS1910948089
TRUIST FINANCIAL CORP 070629 1.887 CB	0.0189%	US89788MAE21
COLOMBIA REPUBLIC OF GOVERNMENT 261050 7.25 GB	0.0189%	COL17CT03722
MCDONALDS CORP 150334 2.95 CB	0.0188%	XS1963745580
GLAXOSMITHKLINE CAPITAL INC 150538 6.375 CB	0.0188%	US377372AE71
CPUK FINANCE LIMITED ADDITIONAL 1202B 280247 3.69 CB	0.0188%	XS1901211190
WALES AND WEST UTILITIES FINANCE PLC 030838 3.00 CB	0.0188%	XS1862518062
PRICOA GLOBAL FUNDING I 010926 1.20 CB	0.0188%	US74153WCP23
BARCLAYS PLC 170133 3.25 CB	0.0187%	XS1748699011
Suspense Account	0.0187%	-
NESTLE HOLDINGS INC 140941 2.50 CB	0.0186%	US641062AY06
ALLY FINANCIAL INC 011131 8.00 CB	0.0185%	US36186CBY84
GUARDIAN LIFE GLOBAL FUNDING 191127 1.25 CB	0.0185%	US40139LBA08
ISRAEL STATE OF GOVERNMENT 180137 2.375 GB	0.0184%	XS1551294413
ANNINGTON FUNDING PLC 120729 3.184 CB	0.0184%	XS1645518652
GOLDMAN SACHS GROUP INC 011037 CORP	0.0184%	US38141GFD16
NESTLE HOLDINGS INC 150927 1.00 CB	0.0183%	US641062AS38
LONDON POWER NETWORKS PLC 010329 2.625 CB	0.0183%	XS1957456509
INTERCONTINENTAL HOTELS GROUP PLC 140825 3.75 CB	0.0183%	XS1275957121
MORGAN STANLEY 250152 2.802 CB	0.0182%	US6174468Y83
HSBC HOLDINGS PLC 010638 6.80 CB	0.0182%	US404280AJ87
BELL CANADA INC 300950 3.50 CB	0.0181%	CA07813ZCD48
AUSTRIA REPUBLIC OF GOVERNMENT 200351 0.75 GB	0.0181%	AT0000A2EJ08
BRITISH TELECOMMUNICATIONS PLC 211131 3.125 CB	0.0180%	XS1720922415
SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTH 240532 1	0.0180%	AU3SG0002058
TESCO CORPORATE TREASURY SERVICES PLC 270430 2.75 CB	0.0180%	XS2163089563
LINCOLN NATIONAL CORP 091037 6.30 CB	0.0180%	US534187AW96
PERNOD RICARD INTERNATIONAL FINANCE LLC 010431 1.625 C	0.0179%	US71427QAB41
DEUTSCHE BANK AG 161224 2.625 CB	0.0179%	XS2102507600
TREASURY CORP VICTORIA 201130 1.50 GB	0.0179%	AU0000078552
HEATHROW FUNDING LTD 131029 2.75 CB	0.0179%	XS2243322976
NATIONAL EXPRESS GROUP PLC 111123 2.50 CB	0.0178%	XS1514188488
VERIZON COMMUNICATIONS INC 080431 2.50 CB	0.0178%	XS1979281158
GOLDMAN SACHS GROUP INC 120231 3.0 CB	0.0178%	XS1362373224
ANHEUSER BUSCH INBEV NV 020432 2.875 CB	0.0178%	BE6320935271
FIDELITY NATIONAL INFORMATION SERVICES INC 031229 2.25 C	0.0177%	XS2085657299
AMERICA MOVIL SAB DE CV 010335 6.375 CB	0.0177%	US02364WAJ45
ANHEUSER BUSCH INBEV NV 240529 2.25 CB	0.0177%	BE6295393936
SOUTHERN WATER SERVICES FINANCE LTD 280528 2.375 CB	0.0177%	XS2180916525
JOHNSON CONTROLS INTERNATIONAL PLC 150136 6.00 CB	0.0176%	US478375AH14
HSBC HOLDINGS PLC 020536 6.50 CB	0.0176%	US404280AG49
COOPERATIEVE RABOBANK UA 240541 5.25 CB	0.0175%	US21685WCJ45
ACTIVISION BLIZZARD INC 150930 1.35 CB	0.0175%	US00507VAP40
CITIGROUP INC 231026 1.75 CB	0.0175%	XS2031277077
INTER-AMERICAN DEVELOPMENT BANK 151225 1.25 GB	0.0174%	XS1991124063
ISRAEL STATE OF GOVERNMENT 310347 3.75 GB	0.0174%	IL0011401937
NEW SOUTH WALES TREASURY CORP 070541 2.25 GB	0.0174%	AU3SG0002165
TIME WARNER CABLE 150639 6.75 CB	0.0174%	US88732JAU25
CHARTER COMMUNICATIONS OPERATING LLC 231045 6.484 CB	0.0174%	US161175BA14
BANK OF MONTREAL 181224 1.50 CB	0.0174%	XS2053390600
CANADIAN IMPERIAL BANK OF COMMERCE 250925 1.625 CB	0.0173%	XS2056446524
BUPA FINANCE PLC 140627 1.75 CB	0.0173%	XS2183141717
TREASURY CORPORATION OF VICTORIA 201141 2.25 GB	0.0172%	AU3CB0271955
LLOYDS BANKING GROUP PLC 031235 2.707 CB	0.0172%	XS2265524640
SODEXO SA 260628 1.75 CB	0.0172%	XS2017471983
BPCE SA 231226 1.375 CB	0.0172%	FR0013487543
FMS WERTMANAGEMENT AOER 070923 1.125 GB	0.0172%	XS1700386060
NATIONAL GRID GAS FINANCE PLC 220938 2.625 CB	0.0171%	XS1492681033
BANCO BILBAO VIZCAYA ARGENTARIA SA 100227 3.50 CB	0.0171%	XS1562614831
TELIA COMPANY AB 070927 3.00 CB	0.0171%	XS0826189028
SOLVAY SA 021227 2.75 CB	0.0171%	BE6282460615
MERRILL LYNCH AND CO 290137 6.11 CB	0.0171%	US59022CAJ27
LANDWIRTSCHAFTLICHE RENTENBANK 151226 0.875 GB	0.0171%	XS2035406987
NATWEST GROUP PLC 281131 2.105 CB	0.0171%	XS2346516250
BNP PARIBAS SA 240531 2.00 CB	0.0171%	FR0014003N10
FIAT CHRYSLER AUTOMOBILES NV 050126 3.875 CB	0.0170%	XS2178833773
LVMH MOET HENNESSY LOUIS VUITTON SE 110227 1.125 CB	0.0170%	FR0013482866
CITIGROUP INC 060544 5.30 CB	0.0170%	US172967HS33
MUENCHENER RUECKVERSICHERUNGS GESELLSCHAFT 260549 3	0.0170%	XS1843448314
BAXALTA INC 230645 5.25 CB	0.0170%	US07177MAN39
BANK OF AMERICA CORP 020629 1.667 CB	0.0169%	XS2348234936
JPMORGAN CHASE AND CO 280433 1.895 CB	0.0169%	XS2335966557

GATWICK FUNDING LTD 150430 2.50 CB	0.0169%	XS2332199830
YORKSHIRE WATER FINANCE PLC 271032 1.75 CB	0.0169%	XS2333224314
LEGRAND SA 060732 1.875 CB	0.0169%	FR0013266848
PARAGON TREASURY PLC 070536 2.00 CB	0.0169%	XS2337346162
HYDRO QUEBEC 150260 2.10 GB	0.0168%	CA448814JC89
SOGECAP SA 180270 4.125 CB	0.0168%	FR0012383982
CREDIT SUISSE AG LONDON BRANCH 151225 1.125 CB	0.0168%	XS2345981802
GOLDMAN SACHS GROUP INC 161230 1.875 CB	0.0168%	XS2355059911
LONDON AND QUADRANT HOUSING TRUST 201038 2.00 CB	0.0168%	XS2244028721
SANTANDER ISSUANCES SAU 190127 3.125 CB	0.0168%	XS1548444816
ASIAN DEVELOPMENT BANK 071227 0.75 CB	0.0168%	XS2332979769
KOMMUNALBANKEN AS 151226 0.625 GB	0.0168%	XS2325602402
AUCHAN HOLDING SA 230727 3.25 CB	0.0168%	FR0013524865
CNP ASSURANCES SA 050645 4.25 CB	0.0168%	FR0011949403
BNP PARIBAS SA 011026 2.875 CB	0.0167%	XS1378880253
INTESA SANPAOLO SPA 240125 3.375 CB	0.0167%	IT0004889421
GOLDMAN SACHS GROUP INC 220545 5.15 CB	0.0167%	US38148LAF31
BNG BANK NV 211226 0.50 GB	0.0167%	XS2307879721
ENEL FINANCE INTERNATIONAL NV 201027 1.00 CB	0.0166%	XS2244418609
INTERNATIONAL FINANCE CORPORATION IFC LTD 151225 0.25 C	0.0166%	XS2243329807
GROUPAMA ASSURANCES MUTUELLES 240928 3.375 CB	0.0166%	FR0013365640
ROMANIA GOVERNMENT 260530 3.624 CB	0.0166%	XS2178857954
MONONGAHELA POWER CO 151243 5.40 CB	0.0166%	US610202BP77
TYSON FOODS INC 280948 5.10 CB	0.0166%	US902494BH59
ING GROEP NV 071228 1.125 CB	0.0166%	XS2305598216
LEASEPLAN CORPORATION NV 090425 3.50 CB	0.0165%	XS2155365641
ARGENTUM NETHERLAND BV 170930 2.00 CB	0.0165%	XS1879112495
VODAFONE GROUP PLC 300548 5.25 CB	0.0165%	US92857WBM10
TELENOR ASA 310534 1.75 CB	0.0165%	XS2001738991
DWR CYMRU UK PLC 310333 1.375 CB	0.0165%	XS2115092442
VERIZON COMMUNICATIONS INC 031128 1.125 CB	0.0165%	XS2251337353
CREDIT AGRICOLE HOME LOAN SFH SA 030232 1.375 CB	0.0164%	FR0013234986
ROYAL SCHIPHOL GROUP NV 060429 2.00 CB	0.0164%	XS2153459123
HOLCIM FINANCE LUXEMBOURG SA 260528 2.25 CB	0.0164%	XS1420338102
NN GROUP NV 080444 4.625 CB	0.0164%	XS1054522922
WENDEL SA 090227 2.50 CB	0.0164%	FR0012516417
STORA ENSO OYJ 070627 2.5 CB	0.0164%	XS1624344542
HUMANA INC 011044 4.95 CB	0.0164%	US444859BE13
NORDIC INVESTMENT BANK 151226 0.125 GB	0.0164%	XS2284257701
CITIGROUP INC 230748 4.65 CB	0.0164%	US172967MD09
VOLKSWAGEN INTERNATIONAL FINANCE NV 170670 3.875 CB	0.0163%	XS2187689380
HANNOVER RUECK SE 260625 3.375 CB	0.0163%	XS1109836038
SCOR SE 080626 3.00 CB	0.0163%	FR0013067196
ABN AMRO BANK NV 100133 1.25 CB	0.0163%	XS1747670922
ONTARIO PROVINCE OF 151226 0.25 GB	0.0163%	XS2283226798
BERTELSMANN SE & CO KGAA 010428 2.00 CB	0.0163%	XS2149280948
VOLKSWAGEN INTERNATIONAL FINANCE NV 291299 3.50 CB	0.0163%	XS1206541366
MADRID COMMUNITY OF 300428 1.773 GB	0.0162%	ES0000101875
ROMANIA GOVERNMENT 260226 2.75 GB	0.0162%	XS2178857285
CVS HEALTH CORP 250348 5.05 CB	0.0162%	US126650CZ11
ALLIANZ FINANCE II BV 210431 1.375 CB	0.0162%	DE000A180B80
SMURFIT KAPPA ACQUISITIONS UNLIMITED CO 150126 2.875 CF	0.0162%	XS1849518276
SANOFI SA 010430 1.50 CB	0.0162%	FR0013505112
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 050732 1.375 GE	0.0162%	FR0013266434
VINCI SA 180129 1.625 CB	0.0162%	FR0013397452
CLARION FUNDING PLC 131132 1.25 CB	0.0162%	XS2257848098
UNITED UTILITIES WATER FINANCE PLC 281029 0.875 CB	0.0162%	XS2291328735
LONDON STOCK EXCHANGE GROUP PLC 061227 1.75 CB	0.0161%	XS1918000107
ASTRAZENECA PLC 161145 4.375 CB	0.0161%	US046353AM00
MERCK KGAA 250679 2.875 CB	0.0161%	XS2011260705
REGION ILE DE FRANCE 140329 1.375 GB	0.0161%	FR0013242336
ECOLAB INC 080725 2.625 CB	0.0161%	XS1255433754
HEINEKEN NV 031029 1.50 CB	0.0160%	XS1691781865
URUGUAY ORIENTAL REPUBLIC OF GOVERNMENT 200455 4.97E	0.0160%	US760942BD38
RAIFFEISEN BANK INTERNATIONAL AG 180632 2.875 CB	0.0160%	XS2189786226
CITIGROUP INC 180546 4.75 CB	0.0160%	US172967KR13
INTERNATIONAL PAPER CO 150644 4.80 CB	0.0160%	US460146CK70
RYANAIR DAC 150925 2.875 CB	0.0160%	XS2228260043
CLOVERIE PLC 151228 1.50 CB	0.0160%	XS1890836296
COCA COLA EUROPAFIC PARTNERS PLC 260528 1.75 CB	0.0160%	XS1415356696
JAB HOLDINGS BV 180528 2.00 CB	0.0159%	DE000A19HCX8
SUEZ SA 030429 1.5 CB	0.0159%	FR0013248523

HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 240428 1.75 C	0.0159%	XS1810653540
DANONE SA 031128 1.208 CB	0.0159%	FR0013216926
COMPASS GROUP FINANCE NETHERLANDS BV 050928 1.50 CB	0.0158%	XS1876069185
CAIXABANK SA 210324 2.625 CB	0.0158%	ES0440609248
AIR LIQUIDE FINANCE SA 130628 1.25 CB	0.0158%	FR0013182847
MAPFRE SA 190526 1.625 CB	0.0158%	ES0224244071
TELEKOM FINANZMANAGEMENT GMBH 071226 1.50 CB	0.0158%	XS1405762805
BRAMBLES FINANCE LTD 041027 1.5 CB	0.0158%	XS1577950667
COMMERZBANK AG 280228 1.875 CB	0.0158%	DE000CZ40MM4
BOUYGUES SA 070627 1.375 CB	0.0158%	FR0013222494
APRR SA 180128 1.25 CB	0.0158%	FR0013397288
AMERICAN HONDA FINANCE CORP 181024 1.95 CB	0.0158%	XS2159791990
INFINEON TECHNOLOGIES AG 240629 1.625 CB	0.0157%	XS2194283839
CREDIT MUTUEL CIC HOME LOAN 300129 1.00 CB	0.0157%	FR0013399102
SYDNEY AIRPORT FINANCE CO PYT LTD 230424 2.75 CB	0.0157%	XS1057783174
SCHNEIDER ELECTRIC SE 210627 1.375 CB	0.0157%	FR0013344215
SOCIETE GENERALE SA 220329 1.75 CB	0.0157%	FR0013410818
AKZO NOBEL NV 071124 1.75 CB	0.0157%	XS1134519120
SOCIETE DU GRAND PARIS 250534 1.125 GB	0.0157%	FR0013409612
AEROPORTS DE PARIS SA 020732 1.50 CB	0.0157%	FR0013522141
ELM BV 291249 2.60 CB	0.0157%	XS1209031019
ABERTIS INFRASTRUCTURAS SA 260332 1.875 CB	0.0157%	XS2055652056
IMERYS SA 101224 2.00 CB	0.0156%	FR0012370872
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 151127 1.625 CB	0.0156%	XS1717355561
INDIGO GROUP SAS 160425 2.125 CB	0.0156%	FR0012236669
ING GROEP NV 110128 1.375 CB	0.0156%	XS1730885073
EUROCLEAR INVESTMENTS SA 071226 1.125 CB	0.0156%	XS1529559525
IREN SPA 190925 1.95 CB	0.0156%	XS1881533563
TELEPERFORMANCE SE 020725 1.875 CB	0.0155%	FR0013346822
VERIZON COMMUNICATIONS 170827 4.50 CB	0.0155%	AU3CB0246239
FEDEX CORP 151145 4.75 CB	0.0155%	US31428XBE58
BANCA MONTE DEI PASCHI DI SIENA SPA 290124 2.00 CB	0.0155%	IT0005359507
ENEL SPA 101226 2.25 CB	0.0155%	XS2228373671
SAMPO PLC 030952 2.50 CB	0.0155%	XS2226645278
KERING SA 100526 1.25 CB	0.0155%	FR0013165677
RCI BANQUE SA 100426 1.75 CB	0.0155%	FR0013412707
NATIONAL RURAL UTILITIES COOP FINANCE CORP 150349 4.30 C	0.0155%	US637432NT82
CREDIT MUTUAL ARKEA HOME LOANS SFH SA 190624 1.75 CB	0.0155%	FR0011991306
ARKEMA SA 200125 1.50 CB	0.0155%	FR0012452191
HUNGARY GOVERNMENT 280432 1.625 GB	0.0155%	XS2161992511
BAXTER INTERNATIONAL INC 150529 1.30 CB	0.0155%	XS1998215559
AURIZON NETWORK PTY LTD 180924 2.00 CB	0.0155%	XS1111428402
FERROVIAL EMISIONES SA 140526 1.382 CB	0.0154%	ES0205032032
GREATER TORONTO AIRPORTS AUTHORITY 010637 3.26 CB	0.0154%	CA39191ZBB46
AUSTRALIA PACIFIC AIRPORTS MELBOURNE PTY LTD 151024 1.7	0.0154%	XS1121229402
SANOFI SA 210329 0.875 CB	0.0154%	FR0013409844
AXA BANK EUROPE SCF SA 060329 0.75 CB	0.0154%	FR0013406154
KBC BANK NV 241027 0.75 CB	0.0154%	BE0002500750
DIAGEO INVESTMENT CORP 110542 4.25 CB	0.0154%	US25245BAA52
INTERNATIONAL BUSINESS MACHINES CORP 150549 4.25 CB	0.0154%	US459200KC42
MORGAN STANLEY 270145 4.30 CB	0.0154%	US61747YDY86
FRESENIUS MEDICAL CARE AG CO KGAA 291129 1.25 CB	0.0154%	XS2084488209
AROUNDTOWN SA 280526 1.5 CB	0.0154%	XS1843435501
SODEXO SA 170728 1.00 CB	0.0154%	XS2203996132
CREDIT AGRICOLE SA LONDON BRANCH 030729 1.00 CB	0.0154%	FR0013421815
ICADE SA 171125 1.125 CB	0.0154%	FR0013218393
MERCIALYS SA 270226 1.8 CB	0.0153%	FR0013320249
BERLIN HYP AG 050226 1.00 CB	0.0153%	DE000BHYOBP6
TRANSURBAN FINANCE COMPANY PTY LTD 160924 1.875 CB	0.0153%	XS1109744778
CREDIT AGRICOLE HOME LOAN SFH SA 050527 0.75 CB	0.0153%	FR0013254273
ALSTRIA OFFICE REIT AG 151127 1.50 CB	0.0153%	XS1717584913
CREDIT MUTUEL CIC HOME LOAN SFH SA 150927 0.75 CB	0.0153%	FR0013282142
LOGICOR FINANCING SARL 130726 1.50 CB	0.0153%	XS2200175839
GRAND CITY PROPERTIES SA 030826 1.375 CB	0.0153%	XS1654229373
ANTHEM INC 011247 4.375 CB	0.0153%	US036752AD58
PORT AUTH N Y AND N J 010948 4.031 SF	0.0153%	US73358WX901
CROATIA REPUBLIC OF GOVERNMENT 170631 1.50 GB	0.0153%	XS2190201983
BANCA MONTE DEI PASCHI DI SIENA SPA 081026 0.875 CB	0.0153%	IT0005386922
CREDIT AGRICOLE PUBLIC SECTOR SCF SA 290329 0.625 CB	0.0153%	FR0013411600
VONOVIA FINANCE BV 070424 1.625 CB	0.0153%	DE000A28VQC4
SR BOLIGKREDITT AS 171025 0.75 CB	0.0153%	XS1894534343
SANOFI SA 010425 1.00 CB	0.0152%	FR0013505104

UNITED PARCEL SERVICE INC 010430 4.45 CB	0.0152%	US911312BY18
EASYJET FINCO BV 030328 1.875 CB	0.0152%	XS2306601746
BNP PARIBAS NOMINEES	0.0152%	-
ASTM SPA 080228 1.625 CB	0.0152%	XS1765875718
LEASEPLAN CORPORATION NV 070324 1.375 CB	0.0152%	XS1960260021
JPMORGAN CHASE AND CO 220248 4.26 CB	0.0152%	US46647PAA49
COMMERZBANK AG 040326 1.00 CB	0.0152%	DE000CZ40NS9
GESTION SECURITE DE STOCKS SECURITE SA 201028 0.625 CB	0.0152%	FR0013214137
DEERE AND CO 150450 3.75 CB	0.0152%	US244199BK00
PPG INDUSTRIES INC 031125 0.875 CB	0.0152%	XS1405769487
WPC EUROBOND BV 150428 1.35 CB	0.0152%	XS2052968596
ERSTE GROUP BANK AG 130527 0.875 CB	0.0152%	AT0000A2GH08
HYPO VORARLBERG BANK AG 110225 0.75 CB	0.0152%	XS1188081936
SOCIETE GENERALE SA 150224 1.25 CB	0.0151%	FR0013403441
NEDERLANDSE WATERSCHAPSBANK NV 041041 0.75 GB	0.0151%	XS1499594916
DS SMITH PLC 260724 1.375 CB	0.0151%	XS1652512457
CAIXABANK SA 170524 1.125 CB	0.0151%	XS1614722806
KROGER CO 010247 4.45 CB	0.0151%	US501044DG38
NRW BANK 110526 0.50 CB	0.0151%	DE000NWB0584
CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 190126 0.50 CB	0.0151%	FR0013310026
SAP SE 101224 0.75 CB	0.0151%	DE000A2TSTE8
SCA HYGIENE AB 270324 1.125 CB	0.0151%	XS1584122177
CARLSBERG BREWERIES AS 010729 0.875 CB	0.0151%	XS2016228087
BANCO SANTANDER TOTTA SA 250424 0.875 CB	0.0151%	PTBSRIOE0024
DOW CHEMICAL CO 301128 4.80 CB	0.0150%	US260543CY77
MERCK KGAA 090980 1.625 CB	0.0150%	XS2218405772
SAMHALLSBYGGNADSBOLAGET I NORDEN AB 040926 1.125 CB	0.0150%	XS2049823680
SPAREBANK 1 BOLIGKREDITT AS 300125 0.50 CB	0.0150%	XS1760129608
DEUTSCHE BANK AG 191125 1.00 CB	0.0150%	DE000DL19VR6
TECHNIP ENERGIES NV 280528 1.125 CB	0.0150%	XS2347284742
DOW CHEMICAL CO 151142 4.375 CB	0.0150%	US260543CG61
MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 150126 0.8	0.0150%	XS2090859252
INDONESIA REPUBLIC OF GOVERNMENT 301031 1.40 GB	0.0150%	XS2069959398
KOREA REPUBLIC OF GOVERNMENT 100970 1.625 GB	0.0150%	KR103503GA90
SES SA 041127 0.875 CB	0.0150%	XS2075811781
METLIFE INC 230330 4.55 CB	0.0150%	US59156RBZ01
BANK OF IRELAND GROUP PLC 251125 1 CB	0.0150%	XS2082969655
ABN AMRO BANK NV 150426 0.50 CB	0.0150%	XS1982037696
CAPGEMINI SE 230625 0.625 CB	0.0149%	FR0013519048
NATIONAL AUSTRALIA BANK 101123 0.625 CB	0.0149%	XS1517196272
BANKINTER SA 080726 0.875 CB	0.0149%	ES0213679HN2
INFORMA PLC 220428 1.25 CB	0.0149%	XS2068065163
ABBVIE INC 140536 4.30 CB	0.0149%	US00287YAV11
NYKREDIT REALKREDIT A/S 170125 0.625 CB	0.0149%	DK0009522062
TARGET CORP 150446 3.625 CB	0.0149%	US87612EBF25
CAIXABANK SA 011024 0.625 CB	0.0149%	XS2055758804
CREDIT AGRICOLE PUBLIC SECTOR SCF SA 311026 0.25 CB	0.0149%	FR0013215688
IREN SPA 010730 1.00 CB	0.0149%	XS2197356186
CAPITAL ONE FINANCIAL CORP 120624 0.80 CB	0.0149%	XS2009011771
WALLONIE STATE OF 220640 1.05 GB	0.0149%	BE0002709906
BERRY GLOBAL INC 150125 1.00 CB	0.0149%	XS2093880735
DEUTSCHE KREDITBANK AG 220923 0.625 CB	0.0149%	DE000DKB0440
CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 110524 0.375 C	0.0149%	FR0013255858
ABN AMRO BANK NV 150127 0.60 CB	0.0149%	XS2102283061
STATE OF ILLINOIS 010633 5.10 MUNICIPAL	0.0149%	US452151LFF83
BANK OF AMERICA CORP 200351 4.083 CB	0.0149%	US06051GJA85
BPCE SA 260924 0.625 CB	0.0148%	FR0013429073
DNB BANK ASA 250923 0.60 CB	0.0148%	XS1883911924
NAV CANADA 290530 2.063 CB	0.0148%	CA628957AG70
OP ASUNTOLUOTTOPANKKI OYJ 130324 0.25 CB	0.0148%	XS1576693110
AFRICAN DEVELOPMENT BANK 071026 0.125 GB	0.0148%	XS1501560848
CREDIT AGRICOLE HOME LOAN SFH SA 230224 0.25 CB	0.0148%	FR0013219573
BANCO BILBAO VIZCAYA ARGENTARIA SA 021024 0.375 CB	0.0148%	XS2058729653
SAP SE 180529 0.375 CB	0.0148%	XS2176715667
HAMMERSON IRELAND FINANCE DAC 030627 1.75 CB	0.0148%	XS2344772426
CREDIT AGRICOLE ITALIA SPA 300924 0.25 CB	0.0148%	IT0005216624
BANCO DE SABADELL SA 071125 0.625 CB	0.0148%	XS2076079594
CREDIT AGRICOLE SA 140132 0.875 CB	0.0148%	XS2099546488
MERLIN PROPERTIES SOCIMI SA 041234 1.875 CB	0.0148%	XS2089229806
HANNOVER RUECK SE 091039 1.125 CB	0.0148%	XS2063350925
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 060923 0.375 CB	0.0148%	XS1874127811
UNICREDIT SPA 050729 0.80 CB	0.0148%	XS2360310044

BAXTER INTERNATIONAL INC 150524 0.40 CB	0.0148%	XS1998215393
NORDIC INVESTMENT BANK 250926 0.00 GB	0.0148%	XS2055786763
FCA BANK SPA DUBLIN BRANCH 130924 0.50 CB	0.0148%	XS2051914963
EVONIK FINANCE BV 070924 0.375 CB	0.0148%	DE000A185QA5
WHIRLPOOL CORP 260229 4.75 CB	0.0148%	US963320AW61
BAYER AG 060724 0.375 CB	0.0147%	XS2199265617
ALLY FINANCIAL INC 010525 5.80 CB	0.0147%	US02005NBJ81
SCHLESWIG HOLSTEIN STATE OF 120629 0.125 LB	0.0147%	DE000SHFM691
CAIXABANK SA 260528 0.75 CB	0.0147%	XS2346253730
RAIFFEISEN BANK INTERNATIONAL AG 220125 0.25 CB	0.0147%	XS2106056653
JPMORGAN CHASE AND CO 151148 3.964 CB	0.0147%	US46647PAL04
BMW US CAPITAL LLC 090430 4.15 CB	0.0147%	US05565EBL83
AP MOELLER MAERSK AS 200629 4.50 CB	0.0147%	US00203QAE70
BOOKING HOLDINGS INC 080328 0.50 CB	0.0147%	XS2308322002
SOCIETE GENERALE SA 300631 1.125 CB	0.0147%	FR0014002QE8
NATIONWIDE BUILDING SOCIETY 030624 0.05 CB	0.0147%	XS2004366287
ALLIANZ SE 250949 1.301 CB	0.0147%	DE000A2YPA1
INVESTITIONSBANK SCHLESWIG HOLSTEIN 150526 0.01 GB	0.0147%	DE000A2TR125
OP YRITYSPANKKI OYJ 121129 0.625 CB	0.0147%	XS2078667925
SKANDINAVISKA ENSKILDA BANKEN AB 010724 0.05 CB	0.0147%	XS2020568734
EURONEXT NV 170531 0.75 CB	0.0147%	DK0030486402
DASSAULT SYSTEMES SE 160926 0.125 CB	0.0147%	FR0013444544
DEUTSCHE BAHN FINANCE GMBH 311249 0.95 CB	0.0147%	XS2010039035
MALAYSIA GOVERNMENT 150650 4.065 GB	0.0147%	MYBMZ2000016
WALT DISNEY CO 130560 3.80 CB	0.0147%	US254687GA88
WRKCO INC 010632 4.20 CB	0.0147%	US92940PAF18
CHINA PEOPLES REPUBLIC OF GOVERNMENT 121131 0.50 GB	0.0147%	XS2078533218
RAIFFEISENBANK AS 090628 1.00 CB	0.0146%	XS2348241048
YORKSHIRE BUILDING SOCIETY 010728 0.50 CB	0.0146%	XS2358471246
BANCO SANTANDER SA 240629 0.625 CB	0.0146%	XS2357417257
LOWES COMPANIES INC 030547 4.05 CB	0.0146%	US548661DQ70
EUROGRID GMBH 210433 0.741 CB	0.0146%	XS2333297625
DEUTSCHE PFANDBRIEFBANK AG 050924 0.125 CB	0.0146%	DE000A2NBKK3
KLEPIERRE SA 010730 0.625 CB	0.0146%	FR0013430741
CADENT FINANCE PLC 190330 0.625 CB	0.0146%	XS2320438653
REN FINANCE BV 160429 0.50 CB	0.0146%	XS2332186001
GLP CAPITAL LP 150426 5.375 CB	0.0146%	US361841AH26
ING GROEP NV 090632 0.875 CB	0.0146%	XS2350756446
ONTARIO TEACHERS FINANCE TRUST 200541 0.90 CB	0.0146%	XS2344384842
VANTAGE TOWERS AG 310327 0.375 CB	0.0146%	DE000A3H3J22
PROSUS NV 030832 2.031 CB	0.0146%	XS2211183756
MORGAN STANLEY 241125 5.00 CB	0.0146%	US6174467X10
STEELCASE INC 180129 5.125 CB	0.0146%	US858155AE40
CHILE GOVERNMENT OF 020731 0.83 GB	0.0146%	XS1843433639
CLEARSTREAM BANKING AG 011225 0.00 CB	0.0146%	XS2264712436
BORGWARNER INC 190531 1.00 CB	0.0146%	XS2343846940
BANK OF NOVA SCOTIA 040926 0.125 CB	0.0146%	XS2049707180
FOMENTO ECONOMICO MEXICANO SAB DE CV 280528 0.50 CB	0.0146%	XS2337285519
SFIL SA 040629 0.05 GB	0.0146%	FR0014003598
NXP BV 010326 5.35 CB	0.0146%	US62947QAX60
KBC GROEP NV 100926 0.125 CB	0.0146%	BE0002728096
MIZUHO FINANCIAL GROUP INC 130426 0.184 CB	0.0146%	XS2329143510
VIACOMCBS INC 190532 4.20 CB	0.0146%	US92556HAD98
DEXIA CREDIT LOCAL SA 210128 0.00 CB	0.0145%	XS2289130226
BELGIUM KINGDOM OF GOVERNMENT 220671 0.65 GB	0.0145%	BE0000353624
GENERAL MILLS INC 170428 4.20 CB	0.0145%	US370334CG79
COOPERATIEVE RABOBANK UA 250233 0.625 CB	0.0145%	XS2306851853
BANCO BILBAO VIZCAYA ARGENTARIA SA 240327 0.125 CB	0.0145%	XS2322289385
ASB FINANCE LTD LONDON BRANCH 210531 0.25 CB	0.0145%	XS2343772724
ASIAN DEVELOPMENT BANK 310130 0.025 GB	0.0145%	XS2110875957
DE VOLKSBANK NV 220626 0.25 CB	0.0145%	XS2356091269
JDE PEETS NV 160633 1.125 CB	0.0145%	XS2354444379
UNEDIC 250536 0.50 CB	0.0145%	FR0014004523
AETNA INC 151142 4.125 CB	0.0145%	US00817YAM03
VONOVIA SE 160633 1.00 CB	0.0145%	DE000A3E5MJ2
VOLVO TREASURY AB 180526 0.00 CB	0.0145%	XS2342706996
BELFIUS BANQUE SA 080627 0.375 CB	0.0145%	BE6328785207
LAZARD GROUP LLC 190928 4.5 CB	0.0145%	US52107QAJ40
ENEL FINANCE INTERNATIONAL NV 170630 0.50 CB	0.0145%	XS2353182293
PUBLIC SERVICE ELECTRIC AND GAS CO 010346 3.80 CB	0.0145%	US74456QBQ82
HEWLETT PACKARD ENTERPRISE CO 151025 4.90 CB	0.0145%	US42824CAW91
VONOVIA SE 011225 0.00 CB	0.0145%	DE000A3MP4T1

SPAREBANKEN VEST BOLIGKREDITT AS 120531 0.125 CB	0.0145%	XS2342589582
CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 300631 0.125 C	0.0145%	FR00140049N1
VODAFONE GROUP PLC 170950 4.25 CB	0.0145%	US92857WBU36
BELFIUS BANQUE SA 280826 0.00 CB	0.0145%	BE6315719490
VONOVIA SE 140641 1.50 CB	0.0145%	DE000A3E5MK0
DOLLAR GENERAL CORP 010528 4.125 CB	0.0145%	US256677AF29
AUTOZONE INC 150430 4.0 CB	0.0145%	US053332AZ56
BULGARIA REPUBLIC OF GOVERNMENT 230930 0.375 GB	0.0145%	XS2234571425
NUVEEN LLC 011128 4.00 CB	0.0145%	US67080LAA35
TOYOTA MOTOR CREDIT CORP 051127 0.125 CB	0.0145%	XS2338955805
LANDESKREDITBANK BADEN WUERTTEMBERG FOERD 200131 0	0.0144%	DE000A289CL2
SOCIETE DU GRAND PARIS 100546 0.875 GB	0.0144%	FR0014003CJ5
UNICREDIT SPA 190131 0.85 CB	0.0144%	XS2289133758
MICROSOFT CORP 080836 3.45 CB	0.0144%	US594918BS26
DE VOLKSBANK NV 030328 0.375 CB	0.0144%	XS2308298962
ERSTE GROUP BANK AG 170528 0.125 CB	0.0144%	AT0000A2RAA0
LENNAR CORP 151124 5.875 CB	0.0144%	US526057CR37
LA BANQUE POSTALE SA 020832 0.75 CB	0.0144%	FR0014001R34
CYRUSONE EUROPE FINANCE DAC 260528 1.125 CB	0.0144%	XS2342250227
SPAREBANK 1 OSTLANDET 030328 0.125 CB	0.0144%	XS2308586911
DNB BANK ASA 230229 0.25 CB	0.0144%	XS2306517876
ROMANIA GOVERNMENT 280132 2.00 GB	0.0144%	XS2109812508
UNEDIC 191130 0.00 CB	0.0144%	FR0014000L31
WALMART INC 260628 3.70 CB	0.0143%	US931142EE96
SR BOLIGKREDITT AS 100331 0.01 CB	0.0143%	XS2312584779
VF CORP 250232 0.625 CB	0.0143%	XS2123970241
LANDESBANK BADEN WUERTTEMBERG 210231 0.375 CB	0.0143%	DE000LB2CW16
VIACOMCBS INC 150525 4.75 CB	0.0143%	US92556HAA59
COMMONWEALTH EDISON CO 010345 3.70 CB	0.0142%	US202795JF88
SPAREBANK 1 SMN 180228 0.01 CB	0.0142%	XS2303089697
HOLCIM FINANCE LUXEMBOURG SA 230431 0.50 CB	0.0142%	XS2261215011
BPCE SA 140131 0.25 CB	0.0141%	FR0014001G37
AMERICAN EXPRESS CREDIT CORP 030527 3.30 CB	0.0141%	US0258M0EL96
AMERICAN WATER CAPITAL CORP 010947 3.75 CB	0.0141%	US03040WAR60
MUENCHENER HYPOTHEKENBANK EG 050935 0.125 CB	0.0141%	DE000MHB25J1
VODAFONE GROUP PLC 300525 4.125 CB	0.0141%	US92857WBJ80
AXA HOME LOAN SFH 250635 0.125 CB	0.0140%	FR0013520210
CAPITAL ONE FINANCIAL CORP 310128 3.80 CB	0.0140%	US14040HBW43
UNEDIC 250534 0.10 CB	0.0140%	FR0014001ZY9
NRW BANK 090735 0.1 CB	0.0140%	DE000NWB0AK3
POLAND REPUBLIC OF GOVERNMENT 060426 3.25 GB	0.0140%	US731011AU68
HUNGARY REPUBLIC OF GOVERNMENT 250324 5.375 GB	0.0140%	US445545AL04
BRISTOL MYERS SQUIBB CO 260729 3.40 CB	0.0140%	US110122CP17
DIGITAL INTREPID HOLDING BV 150731 0.625 CB	0.0140%	XS2280835260
BAVARIA STATE OF 180135 0.01 GB	0.0140%	DE0001053593
THAILAND KINGDOM OF GOVERNMENT 170649 1.875 GB	0.0140%	TH0623X3T603
BMW US CAPITAL LLC 090425 3.9 CB	0.0139%	US05565EBK01
SHERWIN WILLIAMS CO 010627 3.45 CB	0.0139%	US824348AW63
UNILEVER CAPITAL CORP 220328 3.5 CB	0.0139%	US904764BC04
HEALTH CARE REIT INC 010625 4.00 CB	0.0139%	US42217KBF21
ROMANIA GOVERNMENT 021240 2.625 GB	0.0139%	XS2258400162
AMERIPRISE FINANCIAL INC 151024 3.70 CB	0.0139%	US03076CAG15
BANK OF NEW YORK MELLON CORP 070228 3.442 CB	0.0139%	US06406RAB33
SWEDEN KINGDOM OF GOVERNMENT 300339 3.50 GB	0.0138%	SE0002829192
FLEMISH COMMUNITY OF 151035 0.125 GB	0.0138%	BE0002736172
BRISTOL MYERS SQUIBB 150626 3.20 CB	0.0138%	US110122CN68
TORONTO DOMINION BANK 150931 3.625 CB	0.0138%	US891160MJ94
GILEA SCIENCE INC 010326 3.65 CB	0.0138%	US375558BF95
CHEVRON PHILLIPS CHEMICAL COMPANY LLC 011226 3.40 CB	0.0138%	US166754AP65
CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 191035 0.01 CB	0.0138%	FR00140006K7
AT AND T INC 300440 7.0 CB	0.0138%	XS0426513387
AUSTRIA REPUBLIC OF GOVERNMENT 200471 0.70 GB	0.0138%	AT0000A2QQB6
FLEX LTD 010226 3.75 CB	0.0137%	US33938XAC92
EXPEDIA INC 150228 3.8 CB	0.0137%	US30212PAP09
COLONIAL ENTERPRISES INC 150530 3.25 CB	0.0137%	US19565CAA80
MEDTRONIC INC 150325 3.50 CB	0.0136%	US585055BS43
PAYPAL HOLDINGS INC 011026 2.65 CB	0.0136%	US70450YAD58
PAYPAL HOLDINGS INC 011029 2.85 CB	0.0136%	US70450YAE32
AMERICAN HONDA FINANCE CORP 101023 3.625 CB	0.0136%	US02665WCQ24
CVS HEALTH CORP 150829 3.25 CB	0.0135%	US126650DG21
DE VOLKSBANK NV 191140 0.125 CB	0.0135%	XS2259193998
ARES CAPITAL CORP 150126 3.875 CB	0.0135%	US04010LAZ67

RYDER SYSTEM INC 011226 2.9 CB	0.0135%	US78355HKP37
PENSKE TRUCK LEASING CO LP 010724 3.45 CB	0.0135%	US709599BF05
NEWCREST FINANCE PTY LTD 130530 3.25 CB	0.0135%	US65120FAD69
PACKAGING CORP OF AMERICA 150924 3.65 CB	0.0135%	US695156AR08
DOW CHEMICAL CO 151150 3.60 CB	0.0135%	US260543DD22
CAPITAL ONE FINANCIAL CORP 050225 3.20 CB	0.0135%	US14040HVG92
SPIRE MISSOURI INC 010651 3.30 CB	0.0135%	US84859DAA54
EQUINIX INC 181129 3.20 CB	0.0135%	US29444UBE55
AMERISOURCEBERGEN CORP 150524 3.4 CB	0.0135%	US03073EAL92
TAMPA ELECTRIC CO 150351 3.45 CB	0.0135%	US875127BJ01
CISCO SYSTEMS INC 200926 2.50 CB	0.0134%	US17275RBL50
RYDER SYSTEM INC 180324 3.65 CB	0.0134%	US78355HKL23
NORTH RHINE WESTPHALIA STATE OF 110768 1.75 GB	0.0134%	DE000NRWOLA3
VF CORP 230430 2.95 CB	0.0134%	US918204BC10
CARRIER GLOBAL CORP 050440 3.377 CB	0.0134%	US14448CAR51
NORTH RHINE WESTPHALIA STATE OF 160425 2.25 GB	0.0133%	XS1227684062
GLOBAL PAYMENTS INC 150829 3.20 CB	0.0133%	US37940XAB82
ORACLE CORP 150726 2.65 CB	0.0133%	US68389XBM65
UNILEVER CAPITAL CORP 050524 2.60 CB	0.0133%	US904764AX59
MONDELEZ INTERNATIONAL INC 130430 2.75 CB	0.0133%	US609207AT22
BERLIN STATE OF 060840 0.05 GB	0.0133%	DE000A289K71
SUMITOMO MITSUI FINANCIAL GROUP INC 140726 2.632 CB	0.0133%	US86562MAF77
WRKCO INC 150633 3.0 CB	0.0133%	US92940PAG90
ASIAN INFRASTRUCTURE INVESTMENT BANK 160524 2.25 CB	0.0132%	US04522KAA43
CVS HEALTH CORP 150824 2.625 CB	0.0132%	US126650DE72
DH EUROPE FINANCE II SARL 151124 2.20 CB	0.0132%	US23291KAG04
QUANTA SERVICES INC 011030 2.90 CB	0.0132%	US74762EAF97
JPMORGAN CHASE & CO 151030 2.739 CB	0.0132%	US46647PBE51
GOLDMAN SACHS GROUP INC 220442 3.21 CB	0.0131%	US38141GYC22
ALEXANDRIA REAL ESTATE EQUITIES INC 151229 2.75 CB	0.0131%	US015271AT64
DISCOVERY COMMUNICATIONS LLC 150955 4.00 CB	0.0131%	US25470DBL29
CANADIAN IMPERIAL BANK OF COMMERCE 280125 2.25 CB	0.0131%	US13607GLZ53
ESSENTIAL UTILITIES INC 150450 3.351 CB	0.0131%	US29670GAE26
3M CO 260829 2.375 CB	0.0131%	US88579YBJ91
CARRIER GLOBAL CORP 150230 2.722 CB	0.0130%	US14448CAQ78
TARGET CORP 150230 2.35 CB	0.0130%	US87612EBJ47
WELLTOWER INC 150131 2.75 CB	0.0130%	US95040QAL86
AVOLON HOLDINGS FUNDING LTD 150225 2.875 CB	0.0130%	US05401AAH41
FEDEX CORP 150541 3.25 CB	0.0130%	US31428XCE40
LABORATORY CORPORATION OF AMERICA HOLDINGS 010631 2	0.0130%	US50540RAY80
ORACLE CORP 250331 2.875 CB	0.0129%	US68389XCE31
AMGEN INC 210240 3.15 CB	0.0129%	US031162CR97
TOYOTA MOTOR CREDIT CORP 130225 1.80 CB	0.0129%	US89236TGT60
EBAY INC 100531 2.60 CB	0.0129%	US278642AY97
AMGEN INC 210250 3.375 CB	0.0129%	US031162CS70
NUTRIEN LTD 130523 1.90 CB	0.0129%	US67077MAV00
JPMORGAN CHASE AND CO 220451 3.109 CB	0.0129%	US46647PBN50
LAS VEGAS SANDS CORP 180826 3.50 CB	0.0129%	US517834AE74
SIMON PROPERTY GROUP LP 130929 2.45 CB	0.0128%	US828807DF17
QUALCOMM INC 200530 2.15 CB	0.0128%	US747525BK80
AMEREN ILLINOIS CO 150651 2.90 CB	0.0128%	US02361DAX84
CITIGROUP INC 010532 2.561 CB	0.0128%	US172967MY46
ASSURED GUARANTY US HOLDINGS INC 150951 3.6 CB	0.0128%	US04621WAE03
COX COMMUNICATIONS INC 150631 2.60 CB	0.0128%	US224044CN54
ORACLE CORP 010450 3.60 CB	0.0128%	US68389XBX21
FEDEX CORP 150531 2.40 CB	0.0128%	US31428XCD66
TOYOTA MOTOR CREDIT CORP 130230 2.15 CB	0.0128%	US89236TGU34
DEUTSCHE BAHN FINANCE GMBH 081250 0.625 CB	0.0127%	XS2270142966
UNIVERSITY MICH UNIV REVS 010440 2.437 MB	0.0127%	US914455UF50
TRITON CONTAINER INTERNATIONAL LTD 150426 2.05 CB	0.0127%	US89680YAA38
SCHLUMBERGER FINANCE CANADA LTD 170925 1.40 CB	0.0127%	US80685XAC56
FS KKR CAPITAL CORP 150127 2.625 CB	0.0127%	US302635AH04
EBAY INC 100526 1.40 CB	0.0127%	US278642AX15
ATHENE GLOBAL FUNDING 160424 1.00 CB	0.0127%	US04685A2W05
YALE UNIVERSITY 150425 0.873 CB	0.0127%	US98459LAA17
INTEL CORP 120851 3.05 CB	0.0126%	US458140BW93
STEEL DYNAMICS INC 151050 3.25 CB	0.0126%	US858119BP41
NRW BANK 090326 0.875 GB	0.0126%	XS2311370337
TORONTO DOMINION BANK 110923 0.45 CB	0.0126%	US89114QCJ58
NORTHERN GAS NETWORKS FINANCE PLC 230340 5.625 CB	0.0126%	XS0494932741
THERMO FISHER SCIENTIFIC INC 151041 2.80 CB	0.0126%	US883556CM25
INTERNATIONAL BANK FOR RECONSTRUCTION AND DE 030151	0.0125%	XS2251330184

ROYAL BANK OF CANADA 270426 1.20 CB	0.0125%	US78016EZQ33
SOCIETE DU GRAND PARIS 151060 0.70 GB	0.0125%	FR00140005R4
INTERNATIONAL DEVELOPMENT ASSOCIATION 280426 0.875 GF	0.0125%	US45939EAD22
AMERICAN HONDA FINANCE CORP 120724 0.55 CB	0.0125%	US02665WDS70
BROADCOM INC 150241 3.50 CB	0.0125%	US11135FBJ93
HYUNDAI CAPITAL AMERICA 150626 1.50 CB	0.0125%	US44891ABW62
CANADA GOVERNMENT 190526 0.75 GB	0.0125%	US427028AB18
GEORGIA PACIFIC LLC 150526 0.95 CB	0.0124%	US37331NAN12
NISSAN MOTOR ACCEPTANCE COMPANY LLC 160926 1.85 CB	0.0124%	US65480CAC91
WASTE MANAGEMENT INC 151125 0.75 CB	0.0124%	US94106LBL27
HORMEL FOODS CORP 110630 1.80 CB	0.0124%	US440452AF79
HYUNDAI CAPITAL AMERICA 150628 2.00 CB	0.0124%	US44891ABX46
MERCK AND CO INC 240226 0.75 CB	0.0124%	US58933YAY14
EVERSOURCE ENERGY 150825 0.80 CB	0.0124%	US30040WAWJ71
ROYALTY PHARMA PLC 020950 3.55 CB	0.0124%	US78081BAM54
TJX COMPANIES INC 150528 1.15 CB	0.0124%	US872540AV10
CHARLES SCHWAB CORP 011231 1.95 CB	0.0123%	US808513BT10
OESTERREICHISCHE KONTROLLBANK AG 020226 0.50 GB	0.0123%	US676167CC18
CROWN CASTLE INTERNATIONAL CORP 010441 2.90 CB	0.0123%	US22822VAX91
TEXAS INSTRUMENTS INC 150951 2.70 CB	0.0123%	US882508BM50
NATIONAL RETAIL PROPERTIES INC 150450 3.10 CB	0.0123%	US637417AP15
PFIZER INC 180831 1.75 CB	0.0123%	US717081FB45
TOYOTA MOTOR CREDIT CORP 100131 1.65 CB	0.0122%	US89236THX63
SUZANO AUSTRIA GMBH 150928 2.50 CB	0.0122%	US86964WAL63
MOODYS CORP 190841 2.75 CB	0.0122%	US615369AV78
LOWE'S COMPANIES INC 150941 2.80 CB	0.0122%	US548661EE32
BRITISH COLUMBIA PROVINCE OF 290131 1.30 GB	0.0122%	US110709AE21
UNILEVER CAPITAL CORP 120851 2.625 CB	0.0121%	US904764BR72
LOWES COMPANIES INC 151030 1.70 CB	0.0121%	US548661DY05
APPLE INC 080241 2.375 CB	0.0121%	US037833EE62
WASTE MANAGEMENT INC 150328 1.15 CB	0.0121%	US94106LBN82
COMMONWEALTH EDISON CO 010951 2.75 CB	0.0121%	US202795JU55
CVC HEALTH CORP 210840 2.70 CB	0.0120%	US126650DP20
GATX CORP 010631 1.90 CB	0.0120%	US361448BG72
AMGEN INC 150841 2.80 CB	0.0120%	US031162DA53
CUMMINS INC 010930 1.50 CB	0.0120%	US231021AT37
PRUDENTIAL PLC 191231 6.125 CB	0.0119%	XS0140198044
S AND P GLOBAL INC 150830 1.25 CB	0.0118%	US78409VAS34
CHILE GOVERNMENT OF 010930 4.70 GB	0.0116%	CL0002454248
REGENERON PHARMACEUTICALS INC 150950 2.80 CB	0.0116%	US75886FAF45
SOUTHERN ELECTRIC POWER DISTRIBUTION PLC 070632 5.50 CI	0.0114%	XS0139563166
CHF BNP PARIBAS A/C	0.0114%	-
BROOKFIELD RENEWABLE PARTNERS ULC 150129 4.25 CB	0.0112%	CA11282ZAM01
CAD BNP PARIBAS A/C	0.0112%	-
SOUTHERN ELECTRIC POWER DISTRIBUTION PLC 200237 4.625 C	0.0111%	XS0244171236
PORTUGAL OBRIG 120452 1.00 CB	0.0109%	PTOTECO0037
VISA INC 150850 2.00 CB	0.0108%	US92826CAQ50
FRESHWATER FINANCE PLC SERIES 4 CLASS A 171036 ABS	0.0108%	XS0270195877
TORON DOMINION BANK 260132 3.06 CB	0.0105%	CA89117FPG86
BANK OF AMERICA CORP 250425 2.932 CB	0.0104%	CA060505FM13
WALT DISNEY CO 300327 3.057 CB	0.0104%	CA254687FU53
NEWFOUNDLAND AND LABRADOR PROVINCE OF 171046 3.30 C	0.0104%	CA651333FT85
BAY AREA TOLL AUTHORITY 010449 6.263 CB	0.0103%	US072024ND01
CHOICE PROPERTIES REAL ESTATE INVESTMENT 210527 2.848 C	0.0103%	CA17039AAU03
NEW BRUNSWICK PROVINCE OF 140820 3.05 GB	0.0103%	CA642866GQ40
LLOYDS BANKING GROUP PLC 221127 4.25 CB	0.0103%	AU3CB0248862
QUEBEC PROVINCE OF 011253 2.85 GB	0.0102%	CA74814ZFL28
LUXEMBOURG GRAND DUCHY OF GOVERNMENT 240331 0.00 C	0.0102%	LU2320463339
PFIZER INC 150339 7.20 CB	0.0101%	US717081CY74
CANADIAN WESTERN BANK 160426 1.926 CB	0.0100%	CA136765BQ65
TELUS CORP 131131 2.85 CB	0.0100%	CA87971MBV42
GENERAL MOTORS FINANCIAL OF CANADA LTD 150426 1.75 CB	0.0099%	CA37045YAG94
ROYAL BANK OF CANADA 040526 1.589 CB	0.0099%	CA780086TM66
VERIZON COMMUNICATIONS INC 160530 2.50 CB	0.0099%	CA92343VFG47
CANADIAN IMPERIAL BANK OF COMMERCE 150726 1.70 CB	0.0099%	CA13607HVV19
CANADIAN IMPERIAL BANK OF COMMERCE 210431 1.96 CB	0.0099%	CA13607HRJ37
VW CREDIT CANADA INC 230925 1.50 CB	0.0099%	CA918423AY04
SHAW COMMUNICATIONS INC 091230 2.90 CB	0.0099%	CA82028KBB67
LOBLAW COMPANIES LTD 070530 2.284 CB	0.0098%	CA539481AN18
FEDERATION OF CAISSES DESJARDINS DU QUEBEC 210126 1.09:	0.0098%	CA31430WFL33
THAILAND KINGDOM OF GOVERNMENT 170671 2.50 GB	0.0098%	TH0623X3L600
TELUS CORP 160250 3.95 CB	0.0097%	CA87971MBP73

SUN LIFE FINANCIAL INC 011035 2.06 CB	0.0096%	CA86682ZAN65
DIAMOND 1 FINANCE CORP 150736 8.10 CB	0.0096%	US24703TAJ51
CHICAGO ILL O HARE INTL ARPT REV 010140 6.395 MB	0.0095%	US167593AN29
ONTARIO PROVINCE OF 021252 2.55 GB	0.0095%	CA68333ZAS61
CT REAL ESTATE INVESTMENT TRUST 060131 2.371 CB	0.0095%	CA126462AG57
NEW YORK N Y CITY MUN WTR FIN AUTH WTR 150642 5.724 MI	0.0095%	US64972FT309
ASTRAZENECA PLC 150937 6.45 CB	0.0093%	US046353AD01
LAFARGE SA 150736 7.125 CB	0.0093%	US505861AC85
KELLOGG CO 010431 7.45 CB	0.0092%	US487836AT55
UNITED PARCEL SERVICE INC 010450 5.30 CB	0.0092%	US911312BW51
GREAT WEST LIFE CO INC 080750 2.981 CB	0.0092%	CA39138CAJ59
METROPOLITAN TRANSPORTATION AUTHORITY IF NY 151139 6.	0.0092%	US59259YBY41
AETN 150636 6.625 CB	0.0092%	US00817YAF51
SEK BNP PARIBAS A/C	0.0091%	-
KONINKLIJKE KPN NV 011030 8.375 CB	0.0091%	US780641AH94
CISCO SYSTEMS INC 150239 5.90 CB	0.0091%	US17275RAD44
INGERSOLL RAND GLOBAL HOLDING COMPANY LTD 150643 5.7.	0.0091%	US45687AAG76
DENMARK KINGDOM OF GOVERNMENT 151152 0.25 CB	0.0091%	DK0009924029
407 INTERNATIONAL INC 070350 2.84 CB	0.0090%	CA35085ZBV72
CME GROUP INC 150943 5.30 CB	0.0088%	US12572QAF28
INTEL CORP 250360 4.95 CB	0.0088%	US458140BN94
LEGG MASON INC 150144 5.625 CB	0.0087%	US524901AR65
XLIT LTD 151243 5.25 CB	0.0087%	US98420EAB11
CORNING INC 151148 5.35 CB	0.0087%	US219350BK07
GENERAL MOTORS CO 021043 6.25 CB	0.0086%	US37045VAF76
UNILEVER CAPITAL CORP 151132 5.90 CB	0.0086%	US904764AH00
ABBOTT LABORATORIES 301146 4.90 CB	0.0086%	US002824BH26
COMCAST CORP 011163 2.987 CB	0.0086%	USU20030AM17
FORTIVE CORP 150646 4.30 CB	0.0086%	US34959JAH14
FOX CORP 250149 5.576 CB	0.0085%	US35137LAK17
HEWLETT PACKARD ENTERPRISES CO 151035 6.20 CB	0.0085%	US42824CAX74
MOODYS CORP 150744 5.25 CB	0.0085%	US615369AE53
GENERAL MOTORS CO 010449 5.95 CB	0.0085%	US37045VAT70
NESTLE FINANCE INTERNATIONAL LTD 021137 1.75 CB	0.0085%	XS1707075245
LAM RESEARCH CORP 150349 4.875 CB	0.0085%	US512807AT55
FRANCE TELECOM SA 130142 5.375 CB	0.0084%	US35177PAX50
FEDEX CORP 150550 5.25 CB	0.0084%	US31428XCA28
NUTRIEN LTD 010449 5.00 CB	0.0084%	US67077MAU27
TJX COMPANIES INC 150450 4.50 CB	0.0084%	US872540AU37
QUALCOMM INC 200545 4.80 CB	0.0084%	US747525AK99
ROGERS COMMUNICATIONS INC 011043 5.45 CB	0.0083%	US775109AZ48
CARLYLE HOLDINGS II FINANCE LLC 300343 5.625 CB	0.0083%	US14310FAA03
DOWDUPONT INC 151138 5.319 CB	0.0082%	US26078JAE01
GOLDMAN SACHS GROUP INC 211045 4.75 CB	0.0082%	US38141GVS01
INTEL CORP 250350 4.75 CB	0.0082%	US458140BM12
MEDTRONIC INC 150345 4.625 CB	0.0082%	US585055BU98
APPLE INC 230246 4.65 CB	0.0082%	US037833BX70
THOMSON REUTERS CORP 150835 5.5 CB	0.0082%	US884903AY13
KONINKLIJKE PHILIPS NV 150342 5.0 CB	0.0081%	US500472AE51
MEAD JOHNSON NUTRITION CO 010644 4.60 CB	0.0081%	US582839AG14
CROWN CASTLE INTERNATIONAL CORP 150249 5.20 CB	0.0081%	US22822VAM37
MEMORIAL SLOAN KETTERING CANCER CENTER 010755 4.2 CB	0.0081%	US586054AC25
CONAGRA BRANDS INC 011138 5.30 CB	0.0081%	US205887CD22
CIGNA CORP 151248 4.90 CB	0.0081%	US125523AK66
HCA INC 150649 5.25 CB	0.0081%	US404119BZ18
CONTINENTAL AG 270826 2.50 CB	0.0081%	XS2178586157
BOSTON SCIENTIFIC CORP 010349 4.70 CB	0.0080%	US101137AU14
VOYA FINANCIAL INC 150646 4.80 CB	0.0080%	US929089AC42
ERP OPERATING LP 010645 4.50 CB	0.0080%	US26884ABE29
ACE INA HOLDINGS INC 031145 4.35 CB	0.0080%	US00440EAW75
AMGEN INC 150651 4.663 CB	0.0080%	US031162CF59
VIACOMCBS INC 190550 4.95 CB	0.0080%	US92556HAC16
VISA INC 141245 4.30 CB	0.0080%	US92826CAF95
FARMERS EXCHANGE CAPITAL III 151054 5.454 CB	0.0079%	US30958QAA94
CHILDRENS HOSPITAL MEDICAL CENTER 150544 4.268 CB	0.0079%	US16876AAA25
BECTON DICKINSON AND CO 060647 4.669 CB	0.0079%	US075887BX67
MARSH AND MCLENNAN COMPANIES INC 150339 4.75 CB	0.0079%	US571748BH49
BASIN ELECTRIC POWER COOPERATIVE 260447 4.75 CB	0.0079%	US070101AH36
AVISTA CORP 010648 4.35 CB	0.0079%	US05379BAQ05
BRISTOL MYERS SQUIBB CO 261049 4.25 CB	0.0079%	US110122CR72
PRUDENTIAL FINANCIAL INC 250250 4.35 CB	0.0079%	US74432QCE35
INTEL CORP 250340 4.60 CB	0.0079%	US458140BL39

HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 140627 1.50 C	0.0078%	XS1629387462
WESTLAKE CHEMICAL CORP 150846 5.00 CB	0.0078%	US960413AS12
AMERICAN INTERNATIONAL GROUP INC 300650 4.375 CB	0.0078%	US026874DP97
UNITEDHEALTH GROUP INC 150648 4.25 CB	0.0078%	US91324PDL31
KAISER FOUNDATION HOSPITALS 010547 4.15 CB	0.0078%	US48305QAD51
BAYER CORP 150228 6.65 CB	0.0078%	US072732AC42
MCKESSON CORP 150344 4.883 CB	0.0078%	US581557BC84
ALLSTATE CORP 151246 4.20 CB	0.0078%	US020002BC43
CONTI GUMMI FINANCE BV 271123 2.125 CB	0.0077%	XS2178585423
WALGREENS BOOTS ALLIANCE INC 181144 4.80 CB	0.0077%	US931427AC23
AMERICAN INTERNATIONAL GROUP INC 160744 4.50 CB	0.0077%	US026874DA29
STELLANTIS NV 230324 2.00 CB	0.0077%	FR0013245586
QUEST DIAGNOSTICS INC 300345 4.70 CB	0.0077%	US74834LAY65
SHERWIN WILLIAMS CO 010647 4.50 CB	0.0077%	US824348AX47
ASCENSION HEALTH ALLIANCE 151146 3.945 CB	0.0077%	US04351LAB62
VULCAN MATERIALS CO 150647 4.50 CB	0.0077%	US929160AV17
GENERAL ELECTRIC CO 010550 4.35 CB	0.0077%	US369604BY81
TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMERIC	0.0077%	US878091BF35
GLAXOSMITHKLINE CAPITAL INC 180343 4.20 CB	0.0077%	US377372AJ68
MASCO CORP 150547 4.50 CB	0.0076%	US574599BM79
TRAVELERS COMPANIES INC 300547 4.00 CB	0.0076%	US89417EAM12
KOHL'S CORP 170745 5.55 CB	0.0076%	US500255AV61
COLGATE PALMOLIVE CO 010847 3.7 CB	0.0076%	US19416QEK22
MERCK AND CO INC 070349 4.0 CB	0.0076%	US58933YAW57
BMW FINANCE NV 130726 0.75 CB	0.0076%	XS2010447238
CONSOLIDATED EDISON CO OF NEW YORK INC 150344 4.45 CB	0.0076%	US209111FD03
HEINEKEN NV 011042 4.00 CB	0.0076%	US423012AE38
FMC CORP 011049 4.50 CB	0.0076%	US302491AV74
ABBVIE INC 211149 4.25 CB	0.0076%	US00287YCB39
J M SMUCKER CO 150345 4.375 CB	0.0075%	US832696AP30
DEERE AND CO 090642 3.90 CB	0.0075%	US244199BF15
3M CO 140948 4.00 CB	0.0075%	US88579YBD22
BELL TELEPHONE COMPANY OF CANADA OR BELL CAD 290749 4	0.0075%	US0778FPAB50
CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 010348 3.95 CB	0.0075%	US15189XAS71
DOWDUPONT INC 151128 4.725 CB	0.0075%	US26078JAD28
VENTAS REALTY LP 151130 4.75 CB	0.0075%	US92277GAV95
MCCORMICK AND COMPANY INC 150847 4.20 CB	0.0075%	US579780AP26
INTERCONTINENTAL EXCHANGE INC 210948 4.25 CB	0.0075%	US45866FAH73
ERAC USA FINANCE LLC 011146 4.2 CB	0.0075%	US26884TAS15
SYSCO CORP 150348 4.45 CB	0.0075%	US871829BH94
MASTERCARD INC 260350 3.85 CB	0.0075%	US57636QAAQ73
WESTPAC BANKING CORP 240739 4.421 CB	0.0074%	US961214EG45
T-MOBILE USA INC 150450 4.50 CB	0.0074%	US87264AAZ84
COMCAST CORP 150133 4.25 CB	0.0074%	US20030NBH35
THERMO FISHER SCIENTIFIC INC 250330 4.497 CB	0.0074%	US883556CG56
CREDIT AGRICOLE HOME LOAN SFH SA 110923 0.625 CB	0.0074%	FR0013066743
NVIDIA CORP 010460 3.70 CB	0.0074%	US67066GAJ31
NESTLE FINANCE INTERNATIONAL LTD SA 180124 0.375 CB	0.0074%	XS1707074941
CATERPILLAR INC 150842 3.803 CB	0.0074%	US149123CB51
UNITEDHEALTH GROUP INC 150859 3.875 CB	0.0074%	US91324PDV13
KEYSIGHT TECHNOLOGIES INC 060427 4.60 CB	0.0074%	US49338LAE39
BAYER US FINANCE II LLC 150764 4.70 CB	0.0074%	US07274NBH52
LENNAR CORP 291127 4.75 CB	0.0074%	US526057CD41
CIGNA CORP 151028 4.375 CB	0.0074%	US125523AH38
AMERISOURCEBERGEN CORP 151247 4.30 CB	0.0074%	US03073EAQ89
NORTH RHINE WESTPHALIA STATE OF 040641 0.60 GB	0.0074%	DE000NRW0MZ8
FOX CORP 250129 4.709 CB	0.0074%	US35137LAH87
GILEAD SCIENCES INC 010347 4.15 CB	0.0074%	US375558BK80
AMCOR FINANCE USA INC 150528 4.50 CB	0.0073%	US02343UAH86
BORGWARNER INC 011025 5.00 CB	0.0073%	US099724AM84
MERCK & CO INC 070339 3.90 CB	0.0073%	US58933YAV74
COMCAST CORP 151028 4.15 CB	0.0073%	US20030NCT63
NESTLE FINANCE INTERNATIONAL LTD SA 140629 0.25 CB	0.0073%	XS2350632472
FAIRFAX FINANCIAL HOLDINGS LTD 170428 4.85 CB	0.0073%	US303901BB79
VODAFONE GROUP PLC 300528 4.375 CB	0.0073%	US92857WBK53
DARDEN RESTAURANTS INC 150248 4.55 CB	0.0073%	US237194AM73
W W GRAINGER INC 150546 3.75 CB	0.0073%	US384802AC87
VOLKSWAGEN LEASING GMBH 190724 0.00 CB	0.0073%	XS2343821794
EDWARDS LIFESCIENCES CORP 150628 4.30 CB	0.0073%	US28176EAD04
FRESENIUS FINANCE IRELAND PLC 011031 0.875 CB	0.0073%	XS2325562697
PEPSICO INC 190350 3.625 CB	0.0073%	US713448EU81
HOME DEPOT INC 061228 3.90 CB	0.0073%	US437076BW12

WESTINGHOUSE AIRE BRAKE TECHNOLOGIES CORP 150928 4.95	0.0073%	US960386AM29
NEW JERSEY ST TRANSN TR FD AUTH 150642 4.131 MB	0.0072%	US6461366551
AT AND T INC 010329 4.35 CB	0.0072%	US00206RHJ41
GOLDMAN SACHS AND CO LLC 010529 4.223 CB	0.0072%	US38141GWZ35
VIACOM INC 150343 4.375 CB	0.0072%	US92553PAP71
ANHEUSER BUSCH INBEV WORLWIDE INC 130428 4.00 CB	0.0072%	US035240AL43
GREAT WEST LIFECO FINANCE 170528 4.047 CB	0.0072%	US39138QAA31
SES GLOBAL AMERICAS HOLDINGS GP 250344 5.30 CB	0.0072%	US78413KAB89
FIDELITY NATIONAL FINANCIAL INC 150828 4.50 CB	0.0072%	US31620RAH84
SALESFORCE COM INC 110428 3.70 CB	0.0072%	US79466LAF13
INGREDION INC 010650 3.90 CB	0.0072%	US457187AD44
NORTHWESTERN MUTUAL LIFE INSURANCE CO 300947 3.85 CB	0.0072%	US668138AA80
PRUDENTIAL FINANCIAL INC 130351 3.70 CB	0.0072%	US74432QCF00
NEW YORK LIFE INSURANCE CO 150550 3.75 CB	0.0071%	US64952GAT58
KIMCO REALTY CORP 010427 3.80 CB	0.0071%	US49446RAS85
HCA INC 150629 4.125 CB	0.0071%	US404119BX69
RAYMOND JAMES FINANCIAL INC 010451 3.75 CB	0.0071%	US754730AH26
WRKCO INC 010628 3.90 CB	0.0071%	US92940PAE43
COMCAST CORP 151025 3.95 CB	0.0071%	US20030NCS80
INTEGRIS BAPTIST MEDICAL CENTER INC 150850 3.875 CB	0.0071%	US45834QAA76
CIGNA CORP 151125 4.125 CB	0.0071%	US125523AG54
RELX CAPITAL INC 180329 4.0 CB	0.0071%	US74949LAC63
CHARTER COMMUNICATIONS OPERATING LLC 010350 4.80 CB	0.0071%	US161175BT05
NVIDIA CORP 010440 3.50 CB	0.0071%	US67066GAG91
T-MOBILE USA INC 150430 3.875 CB	0.0071%	US87264ABF12
HASBRO INC 191129 3.90 CB	0.0070%	US418056AZ06
DIGITAL REALTY TRUST LP 150827 3.70 CB	0.0070%	US25389JAR77
VENTAS REALTY LP 010328 4.00 CB	0.0070%	US92277GAM96
MOLSON COORS BREWING CO 150746 4.20 CB	0.0070%	US60871RAH30
NIKE INC 270350 3.375 CB	0.0070%	US654106AM50
PFIZER INC 150329 3.45 C	0.0070%	US717081ET61
LOWES COMPANIES INC 150446 3.70 CB	0.0070%	US548661DN40
MYLAN NV 150626 3.95 CB	0.0070%	US62854AAN46
MASTERCARD INC 260330 3.35 CB	0.0070%	US57636QAP90
INTERCONTINENTAL EXCHANGE INC 011225 3.75 CB	0.0070%	US45866FAD69
MICROSOFT CORP 060227 3.30 CB	0.0070%	US594918BY93
SANTANDER HOLDINGS USA INC 170725 4.50 CB	0.0070%	US80282KAE64
PEPSICO INC 151027 3.00 CB	0.0070%	US713448DY13
ELI LILLY AND CO 150329 3.375 CB	0.0070%	US532457BV93
PRESIDENT AND FELLOWS OF HARVARD COLLEGE 150746 3.15 C	0.0070%	US740816AM58
ANHEUSER BUSCH INBEV WORLDWIDE INC 010630 3.50 CB	0.0070%	US035240AV25
CHARLES SCHWAB CORP 210525 3.85 CB	0.0070%	US808513AX31
MONONGAHELA POWER CO 150527 3.55 CB	0.0070%	US610202BR34
LEAR CORP 150927 3.80 CB	0.0070%	US521865AY17
BANK OF NEY YORK MELLON CORP 290128 3.40 CB	0.0070%	US06406RAF47
MCDONALDS CORP 300126 3.70 CB	0.0069%	US58013MEY66
ALLSTATE CORP 151226 3.28 CB	0.0069%	US020002BD26
BIOGEN INC 150925 4.05 CB	0.0069%	US09062XAF06
WALMART 260625 3.55 CB	0.0069%	US931142ED14
KELLOG CO 010426 3.25 CB	0.0069%	US487836BP25
STRYKER CORP 011125 3.375 CB	0.0069%	US863667AH48
MICROSOFT CORP 031125 3.125 CB	0.0069%	US594918BJ27
CATERPILLAR INC 090450 3.25 CB	0.0069%	US149123CJ87
WALGREENS BOOTS ALLIANCE INC 010626 3.45 CB	0.0069%	US931427AQ19
ABBVIE INC 140525 3.60 CB	0.0069%	US00287YAQ26
WESTERN AND SOUTHERN LIFE INSURANCE CO 280461 3.75 CB	0.0069%	US95765PAE97
LENNAR CORP 151223 4.875 CB	0.0069%	US526057BW31
HARTFORD FINANCIAL SERVICES GROUP INC 190849 3.60 CB	0.0069%	US416515BF08
NIKE INC 270340 3.25 CB	0.0069%	US654106AL77
THERMO FISHER SCIENTIFIC INC 150827 3.20 CB	0.0069%	US883556BX98
WALMART INC 080726 3.05 CB	0.0069%	US931142EM13
ANTHEM INC 150351 3.60 CB	0.0069%	US036752AS28
MCDONALDS CORP 010949 3.625 CB	0.0069%	US58013MFK53
DH EUROPE FINANCE 151149 3.40 CB	0.0069%	US23291KAK16
MOTOROLA SOLUTIONS INC 010924 4.00 CB	0.0069%	US620076BF55
BLOCK FINANCIAL LLC 150830 3.875 CB	0.0069%	US093662AH70
JABIL INC 150130 3.6 CB	0.0069%	US466313AJ20
LAM RESEARCH CORP 150325 3.80 CB	0.0069%	US512807AN85
LD REPUBLIC INTERNATIONAL CORP 110651 3.85 CB	0.0069%	US680223AL88
PRUDENTIAL PLC 140430 3.125 CB	0.0069%	US74435KAA34
CARDINAL HEALTH INC 150925 3.75 CB	0.0068%	US14149YBE77
DOWDUPONT INC 151123 4.205 CB	0.0068%	US26078JAB61

SIMON PROPERTY GROUP LP 150126 3.30 CB	0.0068%	US828807CW58
ABBVIE INC 211129 3.20 CB	0.0068%	US00287YBX67
CI FINANCIAL CORP 150651 4.10 CB	0.0068%	US125491AP51
PRINCIPAL FINANCIAL GROUP INC 151126 3.10 CB	0.0068%	US74251VAM46
VIACOM INC 010424 3.875 CB	0.0068%	US92553PAX06
PRINCIPAL FINANCIAL GROUIP INC 150525 3.40 CB	0.0068%	US74251VAK89
EBAY INC 100551 3.65 CB	0.0068%	US278642AZ62
PFIZER INC 030626 2.75 CB	0.0068%	US717081DV27
NVIDIA CORP 010430 2.85 CB	0.0068%	US67066GAF19
MORGAN STANLEY 270726 3.125 CB	0.0068%	US61761J3R84
LEVEL 3 FINANCING INC 151129 3.875 CB	0.0068%	US527298BQ51
BROADCOM INC 150926 3.459 CB	0.0068%	US11135FAN15
MDC HOLDINGS INC 150130 3.85 CB	0.0068%	US552676AT59
UPJOHN INC 220640 3.85 CB	0.0068%	US91533BAE02
OWL ROCK CAPITAL CORP 150126 4.25 CB	0.0068%	US69121KAD63
INTEL CORP 250325 3.40 CB	0.0068%	US458140BP43
QUEST DIAGNOSTICS INC 300325 3.50 CB	0.0068%	US74834LAX82
MARRIOTT INTERNATIONAL INC 150626 3.125 CB	0.0068%	US571903AS22
MARRIOTT INTERNATIONAL INC 151032 3.50 CB	0.0068%	US571903BF91
STARBUCKS CORP 151150 3.50 CB	0.0068%	US855244BA67
ORACLE CORP 080724 3.40 CB	0.0068%	US68389XAU90
ERP OPERATING LP 011126 2.85 CB	0.0068%	US26884ABF93
COMCAST CORP 010324 3.60 CB	0.0068%	US20030NBJ90
UPJOHN INC 220650 4.00 CB	0.0067%	US91533BAF76
HP INC 170630 3.40 CB	0.0067%	US40434LAC90
AVOLON HOLDINGS FUNDING LTD 010724 3.95 CB	0.0067%	US05401AAF84
PEPSICO INC 010324 3.60 CB	0.0067%	US713448CM83
WESTPAC BANKING CORP 260224 3.30 CB	0.0067%	US961214EC31
BOSTON PROPERTIES LP 010224 3.80 CB	0.0067%	US10112RAW43
MCCORMICK AND COMPANY INC 150824 3.15 CB	0.0067%	US579780AM94
BOSTON PROPERTIES LP 300131 3.25 CB	0.0067%	US10112RBD52
WEA FINANCE LLC 200948 4.625 CB	0.0067%	US92928QAD07
CME GROUP INC 150325 3.0 CB	0.0067%	US12572QAG01
MICROSOFT CORP 120225 2.70 CB	0.0067%	US594918BB90
JOHN DEERE CAPITAL CORP 240624 2.65 CB	0.0067%	US24422ETT63
MASSACHUSETTS MUTUAL LIFE INSURANCE CO 150450 3.375 C	0.0067%	US575767AQ12
INTERNATIONAL FLAVORS AND FRAGRANCES INC 011250 3.468	0.0067%	US459506AS05
PACIFIC LIFECORP 150950 3.35 CB	0.0066%	US694476AE25
LEVEL 3 FINANCING INC 010327 3.40 CB	0.0066%	US527298BP78
VERIZON COMMUNICATIONS INC 220361 3.70 CB	0.0066%	US92343VGC28
TARGET CORP 150425 2.25 CB	0.0066%	US87612EBL92
TRAVELERS COMPANIES INC 080651 3.05 CB	0.0066%	US89417EAR09
PENN MUTUAL LIFE INSURANCE CO 290461 3.80 CB	0.0066%	US707567AE33
INTEL CORP 151129 2.45 CB	0.0066%	US458140BH27
OTIS WORLDWIDE CORP 150250 3.362 CB	0.0066%	US68902VAM90
VERIZON COMMUNICATIONS INC 220351 3.55 CB	0.0066%	US92343VGB45
WALT DISNEY CO 130131 2.65 CB	0.0066%	US254687FX90
AIR LEASE CORP 150126 2.875 CB	0.0066%	US00914AAJ16
CARRIER GLOBAL CORP 150227 2.493 CB	0.0066%	US14448CAP95
PROLOGIS LP 150427 2.125 CB	0.0066%	US74340XBN03
NXP BV 110541 3.25 CB	0.0066%	US62954HAF55
OTIS WORLDWIDE CORP 050425 2.056 CB	0.0066%	US68902VAH06
ROGERS COMMUNICATIONS INC 151149 3.70 CB	0.0065%	US775109BP56
MACQUARIE BANK LTD 220125 2.30 CB	0.0065%	US55608PBE34
KEURIG DR PEPPER INC 150351 3.35 CB	0.0065%	US49271VAM28
AMGEN INC 210227 2.20 CB	0.0065%	US031162CT53
STARBUCKS CORP 151130 2.55 CB	0.0065%	US855244AZ28
SIMON PROPERTY GROUP LP 130924 2.00 CB	0.0065%	US828807DG99
AMCOR FLEXIBLES NORTH AMERICA INC 250531 2.69 CB	0.0065%	US02344AAA60
WASTE MANAGEMENT INC 010641 2.95 CB	0.0065%	US94106LBR96
NOVARTIS CAPITAL CORP 140225 1.75 CB	0.0065%	US66989HAP38
JABIL INC 150131 3.00 CB	0.0065%	US466313AK92
MOTOROLA SOLUTIONS INC 240531 2.75 CB	0.0065%	US620076BU23
CHARLES SCHWAB CORP 130531 2.30 CB	0.0065%	US808513BS37
IDEX CORP 150631 2.625 CB	0.0064%	US45167RAH75
AIR PRODUCTS AND CHEMICALS INC 151025 1.50 CB	0.0064%	US009158BB15
UNUM GROUP 150651 4.125 CB	0.0064%	US91529YAR71
GOLDMAN SACHS GROUP INC 220432 2.615 CB	0.0064%	US38141GYB49
REPUBLIC SERVICES INC 010350 3.05 CB	0.0064%	US760759AW04
KAISER FOUNDATION HOSPITALS 010641 2.81 CB	0.0064%	US48305QAF00
KIMBERLY CLARK CORP 070250 2.875 CB	0.0064%	US494368CA98
CAMPBELL SOUP CO 240430 2.375 CB	0.0064%	US134429BJ73

FINLAND REPUBLIC OF GOVERNMENT 150452 0.125 GB	0.0064%	FI4000480488
AIR PRODUCTS AND CHEMICALS INC 150540 2.70 CB	0.0064%	US009158AZ91
AMERICAN HONDA FINANCE CORP 240328 2.0 CB	0.0064%	US02665WDW82
PRUDENTIAL FINANCIAL INC 100326 1.50 CB	0.0064%	US74432QCH65
DUKE UNIVERSITY 011044 2.682 CB	0.0064%	US26442TAF49
REPUBLIC SERVICES INC 010330 2.3 CB	0.0064%	US760759AV21
FIDELITY NATIONAL INFORMATION SERVICES INC 010341 3.10 C	0.0064%	US31620MBU99
KROGER CO 010530 2.20 CB	0.0064%	US501044DP37
PENSKE TRUCK LEASING CO LP 150626 1.70 CB	0.0064%	US709599BM55
AMERICAN TOWER COR 150426 1.6 CB	0.0064%	US03027XBL38
ASTRAZENECA FINANCE LLC 280528 1.75 CB	0.0063%	US04636NAE31
WALT DISNEY CO 010929 2.00 CB	0.0063%	US254687FL52
SIMON PROPERTY GROUP LP 130949 3.25 CB	0.0063%	US828807DH72
BANNER HEALTH 010151 2.913 CB	0.0063%	US06654DAE76
MARVELL TECHNOLOGY INC 150426 1.65 CB	0.0063%	US573874AA23
NOVARTIS CAPITAL CORP 140850 2.75 CB	0.0063%	US66989HAS76
BMW US CAPITAL LLC 010424 0.80 CB	0.0063%	US05565EBQ70
OWL ROCK CAPITAL CORP 110628 2.875 CB	0.0063%	US69121KAG94
STRYKER CORP 150650 2.90 CB	0.0063%	US863667AZ46
SALESFORCE.COM INC 150751 2.90 CB	0.0063%	US79466LAL80
JOHN DEERE CAPITAL CORP 170631 2.00 CB	0.0063%	US24422EVS52
MARTIN MARIETTA MATERIALS INC 150751 3.20 CB	0.0063%	US573284AX46
PEPSICO INC 071023 0.40 CB	0.0063%	US713448FB91
MASTERCARD INC 150331 1.90 CB	0.0063%	US57636QAS30
BIOGEN INC 010530 2.25 CB	0.0063%	US09062XAH61
ATHENE GLOBAL FUNDING 290626 1.608 CB	0.0063%	US04685A2Z36
CONNECTICUT LIGHT AND POWER CO 010731 2.05 CB	0.0063%	US207597EN17
UNITEDHEALTH GROUP INC 150524 0.55 CB	0.0063%	US91324PEB40
INTERCONTINENTAL EXCHANGE INC 150650 3.00 CB	0.0063%	US45866FAL85
SALESFORCE.COM INC 150741 2.70 CB	0.0063%	US79466LAK08
CNH INDUSTRIAL CAPITAL LLC 150726 1.45 CB	0.0063%	US12592BAM63
JOHN DEERE CAPITAL CORP 170124 0.45 CB	0.0063%	US24422EVN65
INTERNATIONAL FLAVORS AND FRAGRANCES INC 011130 2.30 C	0.0063%	US459506AQ49
AMAZON COM INC 120524 0.45 CB	0.0063%	US023135BW50
PFIZER INC 280525 0.8 CB	0.0063%	US717081EX73
TOYOTA MOTOR CREDIT CORP 110124 0.45 CB	0.0063%	US89236THU25
PRINCIPAL FINANCIAL GROUP INC 150630 2.125 CB	0.0063%	US74251VAS16
EQUITABLE FINANCIAL LIFE GLOBAL FUNDING 080328 1.80 CB	0.0062%	US29449WAF41
EMERSON ELECTRIC CO151050 2.75 CB	0.0062%	US291011BM54
GUARDIAN LIFE GLOBAL FUNDING 101225 0.875 CB	0.0062%	US40139LBC63
AT AND T INC 150959 3.65 CB	0.0062%	US00206RLV23
TEXAS TRANSN COMMN 011044 2.472 MB	0.0062%	US882830BH49
VERIZON COMMUNICATIONS INC 150332 2.355 CB	0.0062%	US92343VGM00
WESTPAC BANKING CORP 151135 2.668 CB	0.0062%	US961214EP44
LOWES COMPANIES INC 151050 3.00 CB	0.0062%	US548661DZ79
APPLIED MATERIALS INC 010650 2.75 CB	0.0062%	US038222AP03
SEATTLE CHILDRENS HOSPITAL 011050 2.719 CB	0.0062%	US81257VAB71
APPLE INC 110530 1.65 CB	0.0062%	US037833DU14
CHILDRENS HOSPITAL OF PHILADELPHIA 010750 2.704 CB	0.0062%	US16877PAA84
CROWN CASTLE INTERNATIONAL CORP 150131 2.25 CB	0.0062%	US22822VAT89
APPLE INC 080228 1.20 CB	0.0062%	US037833EC07
T-MOBILE USA INC 151052 3.40 CB	0.0062%	US87264ACM53
CONAGRA BRANDS INC 011127 1.375 CB	0.0062%	US205887CF79
MASCO CORP 011030 2.0 CB	0.0061%	US574599BP01
MICROSOFT CORP 010660 2.675 CB	0.0061%	US594918CD48
STANLEY BLACK DECKER INC 151150 2.75 CB	0.0061%	US854502AN14
BIOGEN INC 010550 3.15 CB	0.0061%	US09062XAG88
DANAHER CORP 011050 2.60 CB	0.0061%	US235851AV47
ELECTRONIC ARTS INC 150251 2.95 CB	0.0060%	US285512AF68
APPLE INC 080251 2.65 CB	0.0060%	US037833EF38
ROPER TECHNOLOGIES INC 150231 1.75 CB	0.0060%	US776743AL02
AMERICAN TOWER CORP 150151 2.95 CB	0.0060%	US03027XBK54
ALPHABET INC 150830 1.10 CB	0.0059%	US02079KAD90
VERIZON COMMUNICATIONS INC 301056 2.987 CB	0.0059%	US92343VFW90
VISA INC 150231 1.10 CB	0.0059%	US92826CAN20
NEW YORK LIFE GLOBAL FUNDING 070830 1.20 CB	0.0059%	US64952WDS98
7 ELEVEN INC 100251 2.80 CB	0.0058%	US817826AG50
NASDAQ INC 211240 2.50 CB	0.0058%	US63111XAE13
ELI LILLY AND CO150960 2.50 CB	0.0057%	US532457BZ08
ALPHABET INC 150840 1.9 CB	0.0056%	US02079KAE73
ALPHABET INC 150850 2.05 CB	0.0055%	US02079KAF49
PROLOGIS LP 151050 2.125 CB	0.0054%	US74340XBQ34

PRAXAIR INC 100850 2.00 CB	0.0054%	US74005PBS20
AUSNET SERVICES HOLDINGS 210828 4.20 CB	0.0052%	AU3CB0250751
ROYAL BANK OF CANADA 280133 1.67 CB	0.0048%	CA780086SY14
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 160125 1	0.0047%	AU3CB0269710
WOOLSWORHT GROUP LTD 200530 2.80 CB	0.0046%	AU3CB0272227
MACQUARIE BANK LTD 120225 1.70 CB	0.0046%	AU3CB0270387
METRO INC 280250 3.413 CB	0.0046%	CA59162NAJ87
DOW CHEMICAL CO 011129 7.375 CB	0.0040%	US260543BJ10
WALMART INC 290648 4.05 CB	0.0040%	US931142EC31
Income Due - KRW	0.0037%	-
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2 201150 1.	0.0031%	US21H0126A54
Income Due - USD	0.0013%	-
Income Due - CAD	0.0005%	-
Income Due - EUR	0.0004%	-
Income Due - GBP	0.0003%	-
Coupons	0.0003%	-
FUTURES MARGIN-GBP	0.0000%	-
FUTURES MARGIN-EURO	0.0000%	-
FUTURE MARGINS-USD	0.0000%	-
FUTURES MARGIN-CAD	0.0000%	-
FUTURES MARGIN-JPY	0.0000%	-
RUB BNP PARIBAS A/C	-0.0007%	-
JP MORGAN COLAT	-0.0013%	-
Accruals	-0.0128%	-
GOLDMAN SACHS COLLAT	-0.0201%	-
Outstanding Settlement Payments - CNY	-0.0388%	-
Outstanding Settlement Payments - GBP	-0.0572%	-
Outstanding Settlement Payments - EUR	-0.1226%	-
Currency Forward	-1.9390%	-
Outstanding Settlement Payments - USD	-9.2469%	-