

	1	2	3	4
Offer name	AMP Investment Trust	Offer number	OFR10732	
Fund name	FND765	Fund number	FND765	
Period disclosure applies [dd/mm/yyyy]		30/09/2022 0:00		
Asset name	% of fund net assets	Security code		
New Zealand Government Bond - maturing 15 Apr 2023		5.45% NZGOVDT423C0		
New Zealand Government Bond - maturing 15 Apr 2027		4.89% NZGOVDT427C1		
New Zealand Government Bond - maturing 20 Apr 2029		4.62% NZGOVDT429C7		
New Zealand Government Bond - maturing 15 Apr 2025		4.56% NZGOVDT425C5		
New Zealand Government Bond - maturing 15 May 2024		4.36% NZGOVDT524C5		
New Zealand Government Bond - maturing 15 May 2031		3.19% NZGOVDT531C0		
New Zealand Government Bond - maturing 15 Apr 2037		2.86% NZGOVDT437C0		
New Zealand Government Bond - maturing 14 Apr 2033		2.68% NZGOVDT433C9		
New Zealand Government Bond - maturing 15 May 2026		2.09% NZGOVDT526C0		
ASB Bank Ltd - maturing 18 Nov 2022		1.67% NZF04DT478C6		
New Zealand Government Bond - maturing 15 May 2028		1.60% NZGOVDT528C6		
Bank of New Zealand - maturing 11 Oct 2022		1.43% NZF01DT444C1		
NEW ZEALAND GOVERNMENT 150532 2.00 GB		1.42% NZGOVDT532C8		
Westpac Bank Advance		1.32% -		
NEW ZEALAND GOVERNMENT 150551 2.75 GB		1.12% NZGOVDT551C8		
New Zealand Government Bond - maturing 15 May 2041		1.11% NZGOVDT541C9		
Outstanding Settlement Receipts - USD		1.09% -		
Bank of New Zealand Call Account		1.03% -		
ANZ Bank New Zealand Ltd - maturing 4 Oct 2022		0.84% NZF02DT320C2		
Bank Of New Zealand - maturing 10 Oct 2022		0.84% NZF01DT488C8		
ASB Bank Ltd - maturing 11 Nov 2022		0.84% NZF04DT429C9		
ASB Bank Ltd - maturing 14 Nov 2022		0.84% NZF04DT476C0		
Westpac New Zealand Ltd - maturing 16 Nov 2022		0.84% NZF08DT534C2		
Westpac New Zealand - maturing 16 Dec 2022		0.83% NZF08DT576C3		
Westpac New Zealand - maturing 30 Jan 2023		0.83% NZF08DT561C5		
BANK OF NEW ZEALAND LTD 191022 RCD		0.75% NZF01DT492C0		
WESTPAC NEW ZEALAND 071222 RCD		0.75% NZF08DT574C8		
ANZ BANK NEW ZEALAND 081222 RCD		0.75% NZF02DT349C1		
ASB BANK LTD 191222 RCD		0.75% NZF04DT506C4		
United States Government Bond - maturing 30 Apr 2024		0.73% US9128286R69		
BANK OF NEW ZEALAND 271022 RCD		0.67% NZF01DT520C8		
WESTPAC NEW ZEALAND 251122 RCD		0.67% NZF08DT589C6		
ANZ BANK NEW ZEALAND 071222 RCD		0.58% NZF02DT324C4		
BANK OF NEW ZEALAND 251122 RCD		0.50% NZF01DT506C7		
WESTPAC NEW ZEALAND 201222 RCD		0.50% NZF08DT558C1		
Outstanding Settlement Receipts - EUR		0.48% -		
Japanese Government Bond - maturing 20 Mar 2026		0.46% JP1051471M45		
United States Government Bond - maturing 30 Jun 2024		0.46% US9128286Z85		
United States Government Bond - maturing 31 Jan 2027		0.45% US912828Z781		
ANZ BANK NEW ZEALAND LTD 071022 RCD		0.42% NZF02DT323C6		
United States Government Bond - maturing 28 Feb 2026		0.42% US91282CBQ33		
BANK OF NEW ZEALAND 031122 RCD		0.42% NZF01DT500C0		
BANK OF NEW ZEALAND 310123 RCD		0.41% NZF01DT496C1		
Outstanding Settlement Receipts - NZD		0.39% -		
Japanese Government Bond - maturing 20 Mar 2024		0.39% JP1051391K44		
Japanese Government Bond - maturing 20 Dec 2027		0.37% JP1103491HC4		
United States Government Bond - maturing 31 Mar 2026		0.36% US91282CBT71		
TOYOTA FINANCE NEW ZEALAND LTD 161122 PNOTE		0.33% NZTFSDT812C5		
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 181121		0.33% NZLGBDT222C3		
WESTPAC NEW ZEALAND 281222 RCD		0.33% NZF08DT585C4		
United States Government Bond - maturing 31 Mar 2027		0.32% US91282ZE35		
BNP NZD Account		0.31% -		
United States Government Bond - maturing 30 Jun 2028		0.29% US91282CCH25		
UNITED STATES TREASURY 311026 1.125 GB		0.28% US91282CDG33		
UNITED STATES TREASURY 311024 1.50 GB		0.27% US912828YM69		
Japanese Government Bond - maturing 20 Sep 2028		0.27% JP1103521JA8		
FNMA 30 YEAR CONVENTIONAL 011251 2.50 MBS POOL MA449		0.26% US31418D7F32		
Outstanding Settlement Receipts - JPY		0.25% -		
UNITED STATES TREASURY 151024 0.625 GB		0.24% US91282CDB46		
CHINA PEOPLES REPUBLIC OF GOVERNMENT 210530 2.68 GB		0.24% CND100036Q75		
JAPAN GOVERNMENT 200630 0.10 GB		0.23% JP1103591L73		
CHINA PEOPLE REPUBLIC OF GOVERNMENT 090425 1.99 GB		0.22% CND100031JZ0		
JAPAN GOVERNMENT OF 200334 1.50 GB		0.22% JP1201481E36		
UNITED STATES TREASURY 300924 1.50 CB		0.21% US912828YH74		
JAPAN GOVERNMENT 200930 0.10 GB		0.20% JP1103601LA4		
United States Government Bond - maturing 15 Apr 2024		0.20% US91282CBV28		
NEW ZEALAND POST LIMITED 091222 PNOTE		0.20% NZNZPDM343L4		

JAPAN GOVERNMENT OF 201232 1.70 GB	0.20% JP1201411CC4
FNMA 30 YEAR CONVENTIONAL 011150 2.00 MBS POOL NO CA	0.20% US3140QFUZ03
JAPAN GOVERNMENT OF 201226 0.10 GB	0.19% JP1103451GC0
JAPAN GOVERNMENT 201224 0.10 GB	0.18% JP1051421L13
ASB Call Account	0.18% -
FNMA 30 YEAR CONVENTIONAL 010749 4.00 MBS POOL FM707	0.17% US3140XA2H40
JAPAN GOVERNMENT 010724 0.005 GB	0.17% JP1024381N73
WELLINGTON REGIONAL COUNCIL 171022 PNOTE	0.17% NZWRCDT229C1
TOYOTA FINANCE NEW ZEALAND LTD 041122 PNOTE	0.17% NZTFSDT811C7
DUNEDIN CITY TREASURY 091122 PNOTE	0.17% NZDCTDT227C6
NEW ZEALAND POST GROUP FINANCE LTD 161122 PNOTE	0.17% NZNZPDM320L2
GNMA II 30 YEAR SINGLE FAMILY 200851 2.50 MBS POOL NO M	0.16% US36179WLP13
United States Government Bond - maturing 15 Feb 2024	0.16% US91282CBM29
CHINA DEVELOPMENT BANK 080129 3.48 GB	0.16% CND10001WKZ7
JAPAN GOVERNMENT 200625 0.10 GB	0.16% JP1051441L76
UNITED STATES TREASURY 150229 2.625 GB	0.16% US9128286B18
BNP USD Account	0.15% -
FRANCE REPUBLIC OF GOVERNMENT 251126 0.25 GB	0.15% FR0013200813
JAPAN GOVERNMENT 200325 0.10 GB	0.15% JP1051431L45
JAPAN GOVERNMENT OF 200936 0.50 GB	0.15% JP1201581G90
JAPAN GOVERNMENT 201230 0.10 GB	0.15% JP1103611M11
UNITED STATES TREASURY 150544 3.375 GB	0.15% US912810RG58
JAPAN GOVERNMENT OF 200336 0.40 GB	0.15% JP1201561G37
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 300126	0.14% GB00BL68HJ26
UNITED STATES TREASURY 311227 0.625 GB	0.14% US91282CBB63
FNMA 30 YEAR CONVENTIONAL 011051 2.00 MBS POOL NO CB	0.14% US3140QMAE45
JPY BNP PARIBAS A/C	0.13% -
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 040826 2.74 GB	0.13% CND10000BLC0
UNITED STATES OF AMERICA TREASURY BILL 1	0.13% US912810FT08
UNITED STATES TREASURY 150543 2.875 GB	0.12% US912810RB61
UNITED STATES TREASURY 150231 1.125 GB	0.12% US91282CBL46
Outstanding Settlement Receipts - GBP	0.12% -
KOREA REPUBLIC OF GOVERNMENT 101223 0.875 GB	0.12% KR103501GAC4
CANADA GOVERNMENT 010425 1.50 GB	0.12% CA135087N340
UNITED STATES TREASURY 311027 0.50 GB	0.12% US91282CAU53
UNITED STATES TREASURY 150250 2.00 GB	0.12% US912810SL35
JAPAN GOVERNMENT OF 200646 0.30 GB	0.12% JP1300511G61
HOUSING NEW ZEALAND LIMITED 201222 PNOTE	0.12% NZHNZDM354L1
FRANCE REPUBLIC OF GOVERNMENT 251124 1.75 GB	0.12% FR0011962398
Outstanding Settlement Receipts - CAD	0.12% -
UNITED STATES TREASURY 150830 0.625 GB	0.11% US91282CAE12
CHINA DEVELOPMENT BANK 130425 4.21 GB	0.11% CND1000086W4
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211131 1.00 C	0.11% AU0000101792
FNMA 30 YEAR REMIC 010548 4.00 MBS POOL NO ZT2221	0.11% US3132AEPE04
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150826 0.00 G	0.11% DE0001102408
JAPAN GOVERNMENT OF 200645 1.60 GB	0.11% JP1300471F60
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150227 0.25 G	0.11% DE0001102416
JAPAN GOVERNMENT 201240 0.50 GB	0.11% JP1201751M13
EUROPEAN INVESTMENT BANK 160725 0.375 GB	0.11% XS1850111789
FNMA 30 YEAR CONVENTIONAL 011051 2.50 MBS POOL RA609	0.11% US3133KMXX81
UNITED STATES TREASURY 290228 1.125 GB	0.10% US91282CBP59
UNITED STATES TREASURY 310727 2.75 GB	0.10% US91282CFB28
Outstanding Settlement Receipts - CNY	0.10% -
UNITED STATES TREASURY 300427 2.75 GB	0.10% US91282CEN74
CHINA PEOPLES REPUBLIC OF GOVERNMENT 080424 2.84 GB	0.10% CND100045MR1
FNMA 30 YEAR CONVENTIOANL 011251 2.00 MBS POOL NO BU	0.09% US3140M7R603
FRANCE REPUBLIC OF GOVERNMENT 250226 0.00 GB	0.09% FR0013508470
UNITED STATES TREASURY 150551 2.375 GB	0.09% US912810SX72
SPAIN KINGDOM OF GOVERNMENT 300428 1.40 GB	0.09% ES0000012B39
JAPAN GOVERNMENT 200341 0.50 GB	0.09% JP1201761M45
UNITED STATES TREASURY 150232 1.875 GB	0.09% US91282CDY49
ITALY REPUBLIC OF GOVERNMENT 150124 0.00 GB	0.09% IT0005424251
EUROPEAN FINANCIAL STABILITY FACILITY SA 151025 0.00 CB	0.09% EU000A1G0EJ9
GNMA 11 30 YEAR SINGLE FAMILY 201051 2.0 MBS POOL NO M	0.09% US36179WLP937
JAPAN GOVERNMENT OF 200633 1.70 GB	0.09% JP1201451D66
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150324 0.00 G	0.09% DE0001104875
CHINA PEOPLES REPUBLIC OF GOVERNMENT 160350 3.39 GB	0.09% CND10002M200
FEDERAL NATIONAL MORTGAGE ASSOCIATION 240426 2.125 G	0.08% US3135GOK368
NEW ZEALAND POST LIMITED 151122 PNOTE	0.08% NZNZPDM319L4
US TREASURY BILL 150237 4.75	0.08% US912810PT97
CANADA GOVERNMENT 010924 1.50 GB	0.08% CA135087J967
CHINA DEVELOPMENT BANK 100427 4.04 GB	0.08% CND10000H4F0

JAPAN GOVERNMENT 200640 0.40 GB	0.08%	JP1201731L76
FNMA 30 YEAR CONVENTIONAL 010251 3.50 MBS POOL FM8911	0.08%	US3140XC3V88
EXPORT IMPORT BANK OF CHINA 110224 3.28 GB	0.08%	CND10001YC12
FNMA 15 YEAR CONVENTIONAL 010437 2.00 MBS POOL NO MA45	0.08%	US31418ECU29
GNMA II 30 YEAR SINGLE FAMILY 200947 3.5 MBS POOL MA471	0.08%	US36179TG411
ITALY REPUBLIC OF GOVERNMENT 010426 0.00 GB	0.08%	IT0005437147
CHINA PEOPLE S REPUBLIC OF GOVERNMENT 140950 3.81 GB	0.08%	CND10003N750
FNMA 15 YEAR CONVENTIONAL 010537 2.00 MBS POOL FS2035	0.08%	US3140XHHM20
FNMA 30 YEAR CONVENTIONAL 010352 3.00 MBS POOL NO CB	0.08%	US3140QNS379
SWITZERLAND CONFEDERATION OF GOVERNMENT 220629 0.0 G	0.08%	CH0224397346
FNMA 30 YEAR CONVENTIONAL 010452 3.00 MBS POOL NO CB	0.07%	US3140QNWY44
UNITED STATES TREASURY 150532 2.875 GB	0.07%	US91282CEP23
FNMA 30 YEAR CONVENTIONAL 010152 3.00 MBS POOL RA6701	0.07%	US3133KNNS89
KOREA REPUBLIC OF GOVERNMENT 100326 1.25 CB	0.07%	KR103501GB34
FRANCE REPUBLIC OF GOVERNMENT 250534 1.25 CB	0.07%	FR0013313582
FRANCE REPUBLIC OF GOVERNMENT 250528 0.75 GB	0.07%	FR0013286192
UNITED STATES TREASURY 300928 1.25 GB	0.07%	US91282CCY57
UNITED STATES TREASURY 150241 1.875 CB	0.07%	US912810SW99
FRANCE REPUBLIC OF GOVERNMENT 251130 0.00 GB	0.07%	FR0013516549
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310124	0.07%	GB00BMGR2791
AGRICULTURAL DEVELOPMENT BANK OF CHINA 170430 2.96 G	0.07%	CND100034271
SPAIN KINGDOM OF GOVERNMENT 310125 0.00 GB	0.07%	ES0000012F92
FNMA 30 YEAR CONVENTIONAL 010152 2.50 MBS POOL CB264C	0.07%	US3140QM5A84
FNMA 30 YEAR CONVENTIONAL 010943 3.50 MBS POOL FS0146	0.07%	US3140XFEU17
FRANCE REPUBLIC OF GOVERNMENT 250545 3.25 GB	0.07%	FR0011461037
FEDERAL NATIONAL MORTGAGE ASSOCIATION 050830 0.875 G	0.07%	US3135G05Q27
ITALY REPUBLIC OF GOVERNMENT 010226 0.50 GB	0.07%	IT0005419848
ITALY REPUBLIC OF GOVERNMENT 150328 0.25 GB	0.07%	IT0005433690
UNITED STATES TREASURY 150850 1.375 GB	0.07%	US912810SP49
JAPAN GOVERNMENT 200350 0.40 GB	0.07%	JP1300661L47
JAPN GOVERNMENT 200331 0.10 GB	0.07%	JP1103621M43
FNMA 30 YEAR CONVENTIONAL 011151 2.50 MBS POOL QD1141	0.07%	US3133AXHR62
UK TREASURY 221026 0.375 GB	0.07%	GB00BNNGP668
JAPAN GOVERNMENT 200340 0.40 GB	0.07%	JP1201721L45
EXPORT IMPORT BANK OF CHINA 160731 3.38 GB	0.07%	CND10004BNT2
UNITED KIN OF GREAT BRITAIN AND NORT IRE GOV 220144 3.25	0.07%	GB00B84Z9V04
AGRICULTURAL DEVELOPMENT BANK OF CHINA 060127 3.85 G	0.07%	CND10000G727
GNMA II 30 YEAR SINGLE FAMILY 201148 4.00 MBS POOL MA55	0.07%	US36179UGC09
UNITED STATES TREASURY 280229 1.875 GB	0.07%	US91282CEB37
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 091026 0.00 G	0.06%	DE0001141844
UNITED KINGDOM OF GREAT BRITAIN NORTHERN IRE 221030 0.	0.06%	GB00BL68HH02
UNITED STATES TREASURY 150831 1.25 GB	0.06%	US91282CCS89
UNITED STATES TREASURY 311224 1.75 GB	0.06%	US912828YY08
GERMANY GOVERNMENT OF 150524 1.50 GB	0.06%	DE0001102358
KOREA REPUBLIC OF GOVERNMENT 100631 2.00 GB	0.06%	KR103502GB66
FNMA 30 YEAR CONVENTIONAL 010152 3.00 MBS POOL CB2555	0.06%	US3140QMZZ09
CHINA DEVELOPMENT BANK 010331 3.66 GB	0.06%	CND1000446L3
ITALY REPUBLIC OF GOVERNMENT 010336 1.45 GB	0.06%	IT0005402117
UNITED STATES TREASURY 150849 2.25 GB	0.06%	US912810SJ88
QUEENSLAND TREASURY CORP 210723 4.25 GB	0.06%	AU0000XQLQX4
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151028 0.0 TBA	0.06%	US01F0304A39
SPAIN KINGDOM OF GOVERNMENT 310126 0.00 GB	0.06%	ES0000012G91
BELGIUM KINGDOM OF GOVERNMENT 220634 3.00 GB	0.06%	BE0000333428
JAPAN GOVERNMENT 200351 0.70 GB	0.06%	JP1300701M48
ITALY REPUBLIC OF GOVERNMENT 010830 0.95 GB	0.06%	IT0005403396
FNMA 30 YEAR CONVENTIONAL 010452 3.00 MBS POOL RA7131	0.06%	US3133KN4Q34
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151028 0.0 TBA	0.06%	US01F0224A02
JAPAN GOVERNMENT 200358 0.80 GB	0.06%	JP1400111J52
CANADA (GOVT OF) 010633 5.75 GB	0.06%	CA135087XG49
UNITED KINGDOM TREASURY GILT 070939 4.2	0.06%	GB00B3KJDS62
UNITED STATES TREASURY 310526 0.75 GB	0.06%	US91282CCF68
JAPAN GOVERNMENT 201238 0.50 GB	0.06%	JP1201671K12
CHINA PEOPLES REPUBLIC OF GOVERNMENT 211129 3.13 GB	0.05%	CND10002HV84
KOREA REPUBLIC OF GOVERNMENT 100624 1.125 GB	0.05%	KR103501GB67
UNITED STATES TREASURY 151150 1.625 GB	0.05%	US912810SS87
FNMA 30 YEAR CONVENTIONAL 010151 1.50 MBS POOL MA423	0.05%	US31418DV668
EUROPEAN UNION 060726 0.00 GB	0.05%	EU000A3KTGV8
NORDEA HYPOTEK AB 180924 1.00 CB	0.05%	SE0012230415
UNITED STATES TREASURY 150537 5.00 GB	0.05%	US912810PU60
Outstanding Settlement Receipts - AUD	0.05%	-
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150535 0.00 G	0.05%	DE0001102515
CANADA GOVERNMENT 010631 1.50 GB	0.05%	CA135087M276

JAPAN GOVERNMENT 200949 0.40 GB	0.05%	JP1300641KA3
FNMA 15 YEAR CONVENTIONAL 010237 2.50 MBS POOL NO MA	0.05%	US31418EBD13
PORTUGAL REPUBLIC OF GOVERNMENT 151027 0.70 GB	0.05%	PTOTEMOE0035
BELGIUM KINGDOM OF GOVERNMENT 221023 0.20 GB	0.05%	BE0000339482
DENMARK KINGDOM OF GOVERNMENT 151124 0.00 GB	0.05%	DK0009924292
GNMA II 30 YEAR SINGLE FAMILY 200252 3.00 MBS POOL MA78	0.05%	US36179WXK97
IRELAND GOVERNMENT 181030 0.20 GB	0.05%	IE00BKFCV899
CVS HEALTH CORP 150931 2.125 CB	0.05%	US126650DR85
CANADA HOUSING TRUST NO 1 150626 1.25 CB	0.05%	CA13509PHT36
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220424	0.05%	GB00BFWFPL34
SPAIN KINGDOM OF GOVERNMENT 311031 0.50 GB	0.05%	ES0000012132
NETHERLANDS KINGDOM OF GOVERNMENT 150725 0.25 GB	0.05%	NL0011220108
KOREA REPUBLIC OF GOVERNMENT 100628 2.625 GB	0.05%	KR103502G867
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210425 3.25 C	0.05%	AU3TB0000168
USA TREASURY BDS 151141 3.125 GB	0.05%	US912810QT88
SINGAPORE REPUBLIC OF GOVERNMENT 011125 0.50 GB	0.05%	SGXF29144064
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310125	0.05%	GB00BLPK7110
MALAYSIA GOVERNMENT 050734 3.828 GB	0.05%	MYBMS1900047
ONTARIO PROVINCE OF 020639 4.60 GB	0.04%	CA683234ZP62
UNITED STATES TREASURY 150546 2.50 GB	0.04%	US912810RS96
SWEDEN KINGDOM OF GOVERNMENT 120528 0.75 GB	0.04%	SE0009496367
JAPAN GOVERNMENT 200330 0.10 GB	0.04%	JP1103581L42
SPIAN KINGDOM OF GOVERNMENT 300735 1.85 GB	0.04%	ES0000012E69
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTH AG 290724 0.00	0.04%	CH0471297918
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310731	0.04%	GB00BMGR2809
GERMANY FED REP 040744 2.50 GB	0.04%	DE0001135481
BELGIUM KINGDOM OF GOVERNMENT 220630 0.10 GB	0.04%	BE0000349580
BELGIUM KINGDOM OF GOVERNMENT 221027 0.00 GB	0.04%	BE0000351602
UNITED STATES TREASURY 150840 1.125 GB	0.04%	US912810SQ22
STADSHYPOTEK AB 010626 0.50 CB	0.04%	SE0013882644
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 220371 3.76 GB	0.04%	CND100045GW3
FEDERAL HOME LOAN MORTGAGE CORP 061123 0.25 GB	0.04%	US3137EAEZ80
MALAYSIA GOVERNMENT 140624 3.478 GB	0.04%	MYBMI1900030
KFW 020424 0.00 GB	0.04%	DE000A2LQSP7
FRANCE REPUBLIC OF GOVERNMENT 250536 1.25 GB	0.04%	FR0013154044
IRELAND REPUBLIC OF GOVERNMENT 180324 3.40 GB	0.04%	IE00B6X95T99
UNITED STATES TREASURY 151145 3.00 GB	0.04%	US912810RP57
IDONESIA REPUBLIC OF GOVERNMENT 150625 6.50 GB	0.04%	IDG000013707
FNMA 30 YEAR CONVENTIONAL 010745 3.50 MBS POOL NO FM	0.04%	US3140XDPA85
JAPAN GOVERNMENT OF 200925 0.40 GB	0.04%	JP1103401F97
APPLE INC 110926 2.05 CB	0.04%	US037833DN70
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310735	0.04%	GB00BMGR2916
FEDERAL HOME LOAN BANKS 140425 0.50 GB	0.04%	US3130AJHU68
THAILAND KINGDOM OF GOVERNMENT 170624 0.75 GB	0.04%	TH0623034608
KFW 180725 0.375 GB	0.04%	US500769JF20
JAPAN GOVERNMENT OF 200641 0.40 GB	0.04%	JP1201771M76
FINLAND REPUBLIC OF GOVERNMENT 150424 2.00 GB	0.04%	FI4000079041
ASIAN DEVELOPMENT BANK 040226 0.50 GB	0.04%	US045167EZ25
UNITED STATES TREASURY 150550 1.25 GB	0.04%	US912810SN90
EUROPEAN INVESTMENT BANK 260326 0.375 GB	0.04%	US298785JK32
UNITED STATES TREASURY 151141 2.00 GB	0.04%	US912810TC27
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221041	0.04%	GB00BJQWYH73
FRANCE REPUBLIC OF GOVERNMENT 251129 0.00 GB	0.04%	FR0013451507
AUSTRALIA COMMONWEALTH OF GOVERNMEN 210528 2.25 GI	0.04%	AU000XCLWAR9
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 130528 3.01 GB	0.04%	CND100047752
UNITED KINGDOM OF GREAT BRITAIN AND NORTH IRE 220765	0.04%	GB00BYYMZX75
BUNDESREPUBLIK DEUTSCHLAND 040740 4.75 G	0.04%	DE0001135366
AUSTRIA REPUBLIC OF GOVERNMENT 200425 0.00 GB	0.04%	AT0000A2QRW0
JAPAN GOVERNMENT 201228 0.10 GB	0.04%	JP1103531K10
KOREA REPUBLIC OF GOVERNMENT 100940 1.50 GB	0.04%	KR103502GA91
EUROPEAN UNION 040636 0.20 GB	0.04%	EU000A3KM903
SPAIN KINGDOM OF GOVERNMENT 300429 1.45 GB	0.04%	ES0000012E51
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 10023	0.04%	US459058JR58
EXPORT IMPORT BANK OF CHINA 050926 3.18 GB	0.04%	CND10000BTG4
JAPAN BANK FOR INTERNATIONAL COOPERATION 230123 1.75 C	0.04%	US471048CG15
UNITED STATES TREASURY 150545 3.00 GB	0.04%	US912810RM27
EUROPEAN INVESTMENT BANK 170530 0.875 CB	0.04%	US298785JE71
GNMA II 30 YEAR SINGLE FAMILY 201051 3.00 MBS POOL MA76	0.04%	US36179WQB71
GOLDMAN SACHS GROUP 270325 3.375 CB	0.04%	XS2149207354
UNITED STATES TREASURY 151140 1.375 GB	0.04%	US912810ST60
GNMA II 30 YEAR SINGLE FAMILY 201042 3.50 MBS POOL AC007	0.03%	US36178YCG89
CANADA GOVERNMENT 011245 3.50 GB	0.03%	CA135087ZS68

BANK OF AMERICA CORP 201032 2.572 CB	0.03%	US06051GKD06
HSBC HOLDINGS110325 3.803 CB	0.03%	US404280BZ11
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211127 2.75 C	0.03%	AU000XCLWAQ1
AVANGRID INC 150425 3.2 CB	0.03%	US05351WAC73
FNMA 30 YEAR CONVENTIONAL 010351 2.00 MBS POOL MA428	0.03%	US31418DXK35
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310146	0.03%	GB00BNNGP775
FRANCE REPUBLIC OF GOVERNMENT 251131 0.00 GB	0.03%	FR0014002WK3
KOREA REPUBLIC OF GOVERNMENT 100351 1.875 GB	0.03%	KR103502GB33
JAPAN GOVERNMENT OF 200356 0.40 GB	0.03%	JP1400091G59
SGD BNP PARIBAS A/C	0.03%	-
POLAND REPUBLIC OF GOVERNMENT 251026 0.25 GB	0.03%	PL0000113460
FRANCE REPUBLIC OF GOVERNMENT 250526 0.50 GB	0.03%	FR0013131877
GOLDMAN SACHS GROUP INC 010425 3.50 CB	0.03%	US38141GXJ83
ITALY REPUBLIC OF GOVERNMENT 010228 2.00 GB	0.03%	IT0005323032
SLOVENIA REPUBLIC OF GOVERNMENT 120231 0.00 GB	0.03%	SI0002104105
JAPAN GOVERNMENT OF 200344 1.70 GB	0.03%	JP1300421E39
INDONESIA REPUBLIC OF GOVERNMENT 150231 6.50 GB	0.03%	IDG000015207
CHINA DEVELOPMENT BANK 200929 3.45 GB	0.03%	CND10002GGR3
CANADA HOUSING TRUST NO 1 151223 2.55 CB	0.03%	CA13509PGU18
ONTARIO PROVINCE OF 080923 2.60 GB	0.03%	CA68333ZAB37
UNITED STATES TREASURY 150846 2.25 GB	0.03%	US912810RT79
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211125 0.25 C	0.03%	AU0000095457
CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 180226 0.625 G	0.03%	US12802D2D78
UNITED STATES TREASURY 150249 3.00 GB	0.03%	US912810SF66
SINGAPORE REPUBLIC OF GOVERNMENT 010731 1.625 GB	0.03%	SGXF76205099
FRANCE REPUBLIC OF GOVERNMENT 250639 1.75 GB	0.03%	FR0013234333
ITALY REPUBLIC OF GOVERNMENT 010933 2.45 GB	0.03%	IT0005240350
FRANCE REPUBLIC OF GOVERNMENT 250225 0.00 GB	0.03%	FR0014007TY9
ASIAN DEVELOPMENT BANK 240130 1.875 GB	0.03%	US045167ER09
KFW 150629 0.00 GB	0.03%	XS2331327564
FNMA 15 YEAR CONVENTIONAL 011051 2.00 MBS POOL	0.03%	US3133KMXU43
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 281027 0.00 GB	0.03%	FR0014000AU2
SLOVAK REPUBLIC GOVERNMENT 091030 1.00 GB	0.03%	SK4000017059
BANCO SANTANDER SA 270629 3.306 CB	0.03%	US05971KAC36
MALAYSIA GOVERNMENT 161127 3.899 GB	0.03%	MYBMO1700040
ITALY REPUBLIC OF GOVERNMENT 150728 0.50 GB	0.03%	IT0005445306
JPMORGAN CHASE AND CO 220927 1.47 CB	0.03%	US46647PCP99
GNMA II 30 YEAR SINGLE FAMILY 201151 3.00 MBS POOL MA77	0.03%	US36179WR347
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTO 250632 C	0.03%	CH1118223424
STADSHYPOTEK AB 030925 1.00 CB	0.03%	SE0012676690
ITC HOLDINGS CORP 140530 2.95 CB	0.03%	US465685AQ80
NORWAY KINGDOM OF GOVT 130325 1.75 CB	0.03%	NO0010732555
ORANGE SA 070432 1.625 CB	0.03%	FR0013506300
Outstanding Settlement Receipts - CHF	0.03%	-
QUEENSLAND TREASURY CORP 210725 4.75 GB	0.03%	AU0000XQLQZ9
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221054	0.03%	GB00BJLR0J16
KFW 200924 0.50 GB	0.03%	US500769JP02
INTER AMERICAN DEVELOPMENT BANK 130131 1.125 GB	0.03%	US4581X0DS49
GREATER WELLINGTON REG COUNCIL 041122 PNOTE	0.03%	NZWRCDT231C7
JAPAN GOVERNMENT 201237 0.60 GB	0.03%	JP1201631HC6
KFW 150925 0.25 GB	0.03%	DE000A2LQH10
GNMA II 30 YEAR SINGLE FAMILY 201047 3.00 MBS POOL NO M	0.03%	US36179TJW62
ISRAEL STATE OF GOVERNMENT 270226 0.50 GB	0.03%	IL0011746976
UNITED STATES TREASURY 300427 0.50 GB	0.03%	US912828ZN34
FNCI 15 YEAR CONVENTIONAL 010337 1.50 MBS POOL NO QN9	0.03%	US3133GGX577
FRANCE (GOVT OF) 250435 4.75	0.03%	FR0010070060
GOLDMAN SACHS GROUP INC 210732 2.383 CB	0.03%	US38141GYJ74
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220149	0.03%	GB00BFWFPP71
MITSUBISHI UFJ FINANCIAL GROUP INC 200732 2.309 CB	0.03%	US606822BX18
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211124 0.25 C	0.03%	AU0000083768
CANADA GOVERNMENT 010926 1.00 GB	0.03%	CA135087L930
CITIBANK NA 230124 3.65 CB	0.03%	US17325FAS74
AGRICULTURAL DEVELOPMENT BANK OF CHINA 060126 3.33 G	0.03%	CND100009CF3
WESTERN AUST TREAS CORP 240729 2.75 GB	0.03%	AU3SG0001910
WALT DISNEY CO 150924 3.70 CB	0.03%	US254687CZ75
JAPAN GOVERNMENT 200632 0.20 GB	0.03%	JP1103671N74
GERMANY (FEDERAL REPUBLIC) 040137 4.00 G	0.03%	DE0001135275
ITALY REPUBLIC OF GOVERNMENT 010431 0.90 GB	0.03%	IT0005422891
ITALY REPUBLIC OF GOVERNMENT 010950 2.45 GB	0.03%	IT0005398406
MEXICO UNITED MEXICAN STATES GOVERNMENT 310529 8.50 C	0.03%	MX0MGO0000H9
CANADA GOVERNMENT 011251 2.00 GB	0.03%	CA135087H722
DISCOVER FINANCIAL SERVICES 040325 3.75 CB	0.03%	US254709AL28

GNMA II 30 YEAR SINGLE FAMILY 201251 2.50 MBS POOL MA77	0.03%	US36179WTY48
FNMA 30 YEAR CONVENTIONAL 011051 2.00 MBS POOL RA6085	0.03%	US3133KMXN00
CTIGROUP INC 080426 3.106 CB	0.03%	US172967MQ12
GOLDMAN SACHS GRP 100924 0.657 CB	0.03%	US38141GYE87
JAPAN GOVERNMENT 200950 0.6 GB	0.03%	JP1300681LA7
DKK BNP PARIBAS A/C	0.03%	-
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150832 1.70 G	0.03%	DE0001102606
ILS BNP PARIBAS A/C	0.03%	-
COMCAST CORP 010326 3.15 CB	0.03%	US20030NBS99
FNMA 30 YEAR CONVENTIONAL 011251 2.50 MBS POOL FM987	0.03%	US3140XD6J06
INTERNATIONAL BANK FOR RECONST AND DEV 150125 1.625 G	0.03%	US459058HT33
VERIZON COMMUNICATIONS INC 210928 4.329 CB	0.03%	US92343VER15
EUR BNP PARIBAS A/C	0.03%	-
HOUSING NEW ZEALAND 181022 PNOTE	0.03%	NZHNZDM291L5
BRITISH COLUMBIA PROVINCE OF 180627 2.55 GB	0.03%	CA11070TAL22
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 250325 0.0 GB	0.02%	FR0013483526
FRANCE REPUBLIC OF GOVERNMENT 250460 4.00 GB	0.02%	FR0010870956
FNMA 30 YEAR CONVENTIONAL 011151 2.00 MBS POOL MA446	0.02%	US31418D6B37
JAPAN GOVERNMENT OF 200355 1.40 GB	0.02%	JP1400081F45
SCHLUMBERGER FINANCE CANADA LTD 170925 1.40 CB	0.02%	US80685XACS6
AUSTRIA REPUBLIC OF GOVERNMENT 200228 0.75 GB	0.02%	AT0000A1ZGE4
AUSTRIA REPUBLIC OF GOVERNMENT 201028 0.00 GB	0.02%	AT0000A2VB47
BANK OF AMERICA CORP 201228 3.419 CB	0.02%	US06051GHD43
VERIZON COMMUNICATIONS INC 201150 2.875 CB	0.02%	US92343VFU35
FNMA 30 YEAR CONVENTIONAL 011151 2.00 MBS POOL SD8182	0.02%	US3132DWCT80
LANDWIRTSCHAFTLICHE RENTENBANK 300326 0.875 GB	0.02%	US515110CA00
BNG BANK NV 241125 0.50 CB	0.02%	US05591F2J83
ING GROEP NV 010726 1.4 CB	0.02%	US456837AU72
AUSTRALIAN COMMONWEALTH GOVT 210437 3.75 GB	0.02%	AU3TB0000192
FNMA 15 YEAR CONVENTIONAL 011036 2.00 MBS POOL QN817	0.02%	US3133GFCG82
EUROPEAN STABILITY MECHANISM 151226 0.00 GB	0.02%	EU000A1Z99N4
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150848 1.25 G	0.02%	DE0001102432
DAIMLER INTERNATIONAL FINANCE BV 060527 0.625 CB	0.02%	DE000A2R9ZU9
MXN BNP PARIBAS A/C	0.02%	-
MORGAN STANLEY 101226 0.985 CB	0.02%	US6174468V45
GOLDMAN SACHS GROUP INC 090327 1.431 CB	0.02%	US38141GYA65
DENMARK KINGDOM 151139 4.5 GB	0.02%	DK0009922320
JAPAN GOVERNMENT 200939 0.30 GB	0.02%	JP1201701KA5
SOCIETE GENERALE SA 141226 1.488 CB	0.02%	US83368RAZ55
GENERAL MOTORS CO 021023 4.875 CB	0.02%	US37045VAE02
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220757	0.02%	GB00BD0XH204
EUROPEAN INVESTMENT BANK 170336 0.20 GB	0.02%	XS2308323661
CANADA HOUSING TRUST 150630 1.75 CB	0.02%	CA13509PHM82
SPAIN KINGDOM OF GOVERNMENT 311044 5.15 GB	0.02%	ES00000124H4
SPAIN KINGDOM OF GOVERNMENT 311040 1.20 GB	0.02%	ES0000012G42
BANK OF AMERICA CORP 010424 4.00 CB	0.02%	US06051GFF19
GNMA II 30 YEAR SINGLE FAMILY 201248 4.00 MBS POOL MA56	0.02%	US36179U474
LANDWIRTSCHAFTLICHE RENTENBANK 190728 0.00 GB	0.02%	XS2288920502
BANCO SANTDR MX SA INS DE BANCA MULTI GRP SA 170425 5.00	0.02%	USP1507SAH06
BANK OF AMERICA CORP 220124 4.125 CB	0.02%	US06051GFB05
JP MORGAN CHASE AND CO 051224 4.023 CB	0.02%	US46647PAY25
LANDWIRTSCHAFTLICHE RENTENBANK 271129 0.00 GB	0.02%	XS2084429963
BANK OF NOVA SCOTIA 110224 3.40 CB	0.02%	US064159MK98
CZECH REPUBLIC GOVERNMENT 121224 0.00 GB	0.02%	CZ0001006167
CAISSE DAMORT DETTE SOC 250529 0.00 GB	0.02%	FR0014002GI0
INTERNATIONAL FINANCE CORP 181027 3.20 GB	0.02%	AU3CB0243806
JPMORGAN CHASE AND CO 100924 3.875 CB	0.02%	US46625HJY71
PORTUGAL REPUBLIC OF GOVERNMENT 150224 5.65 GB	0.02%	PTOTEQOE0015
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221050	0.02%	GB00BMBL1F74
NYKREDIT REALKREDIT AS 010726 1.00 CB	0.02%	DK0009531485
QUEBEC PROVINCE OF 010931 1.50 CB	0.02%	CA74814ZFH16
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310751	0.02%	GB00BLH38158
BANK OF AMERICA CORP 220432 2.687 CB	0.02%	US06051GJT76
FLEX INTERMEDIATE HOLDCO LLC 300631 3.363 CB	0.02%	US33939HAA77
MACQUARIE BANK LTD 220125 2.30 CB	0.02%	US55608PBE34
ITALY REPUBLIC OF GOVERNMENT 300445 1.50 GB	0.02%	IT0005438004
JPMORGAN CHASE AND CO 011026 2.95 CB	0.02%	US46625HRV41
ONTARIO TEACHERS FINANCE TRUST 150425 1.375 CB	0.02%	US68329AAD00
COOPERATIEVE RABOBANK UA 210726 3.75 CB	0.02%	US21684AAF30
TREASURY CORPORATION OF VICTORIA 201125 0.50 GB	0.02%	AU3SG0002421
MEXICO UNITED MEXICAN STATES GOVERNMENT 181138 8.50 G	0.02%	MX0MGO0000J5
FNMA 30 YEAR CONVENTIONAL 011151 2.00 MBS POOL FM945	0.02%	US3140XDQC33

JPMORGAN CHASE AND CO 010528 3.54 CB	0.02%	US46647PAF36
HSBC HOLDINGS PLC 310330 4.95 CB	0.02%	US404280CF48
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 070937	0.02%	GB00BZB26Y51
INDONESIA REPUBLIC OF GOVERNMENT 150636 6.25 GB	0.02%	IDG000018201
BANK OF NOVA SCOTIA 110625 1.30 CB	0.02%	US064159VL70
FRANCE GOVERNMENT 250540 0.50 GB	0.02%	FR0013515806
KOREA REPUBLIC OF GOVERNMENT 100348 2.625 GB	0.02%	KR103502G834
HSBC HOLDINGS PLC 240532 2.804 CB	0.02%	US404280CT42
CPPIB CAPITAL INC 290725 0.375 CB	0.02%	US22411VAP31
TSMC GLOBAL LTD 230426 1.25 CB	0.02%	USG91139AF57
NTT FINANCE CORP 030426 1.162 CB	0.02%	US62954WAC91
MORGAN STANLEY 010431 3.622 CB	0.02%	US6174468P76
GNMA II 30 YEAR SINGLE FAMILY 200850 2.00 MBS POOL NO M	0.02%	US36179VSF84
BANK OF NOVA SCOTIA 131026 1.188 CB	0.02%	US06418BAA61
CHARLES SCHWAB CORP 110326 0.90 CB	0.02%	US808513BF16
JPMORGAN CHASE AND CO 220427 1.578 CB	0.02%	US46647PCB04
UK OF GB AND NORTHERN IRELAND GOVERNMENT 070924 2.75	0.02%	GB00BHBHFH458
BPCE SA 200126 1.00 CB	0.02%	US05578AAP30
CREDIT SUISSE GROUP AG 090128 4.282 CB	0.02%	US225401AC20
QUEENSLAND TREASURY CORP 210830 3.5 CB	0.02%	AU3CB0248037
MALAYSIA WAKALA SUKUK BHD 280431 2.07 CB	0.02%	USY57542AA32
BROOKFIELD RENEWABLE PARTNERS ULC 150129 4.25 CB	0.02%	CA11282ZAM01
THAILAND KINGDOM OF GOVERNMENT 171227 3.58 GB	0.02%	TH0623037C05
UNITED STATES TREASURY 150827 2.25 GB	0.02%	US9128282R06
SPAIN KINGDOM OF GOVERNMENT 310128 0.00 GB	0.02%	ES0000012I08
SUMITOMO MITSUI FINANCIAL GROUP INC 160729 3.04 CB	0.02%	US86562MBP41
GNMA II 30 YEAR SINGLE FAMILY 200950 2.00 MBS POOL NO M	0.02%	US36179VTV26
KRAFT HEINZ FOODS CO 150745 5.20 CB	0.02%	US50077LAM81
COLOMBIA REPUBLIC OF GOVERNMENT 031127 5.75 GB	0.02%	COL17CT03672
EUROPEAN INVESTMENT BANK 080637 3.875 CB	0.02%	XS0740808802
UNITED KINGDOM OF GREAT BRITAIN AND NORT IRE 220145 3.00	0.02%	GB00BN65R313
KFW 200536 0.375 CB	0.02%	DE000A3H3KE9
COMPAGNIE DE FINANCEMENT FONCIER 241025 4.00 CB	0.02%	FR0010913749
FNMA 30 YEAR CONVENTIONAL 010452 3.00 MBS POOL CB3368	0.02%	US3140QNW652
SWEDEN KINGDOM OF GOVERNMENT 120525 2.50 GB	0.02%	SE0005676608
KFW 180724 0.875 GB	0.02%	XS2100726244
KAZAKHSTAN REPUBLIC OF GOVERNMENT 210725 5.125 GB	0.02%	XS1263054519
NETHERLANDS KINGDOM OF THE GOVERNMENT 150732 0.50 G	0.02%	NL0015000RP1
NOMURA HOLDINGS INC 160130 3.103 CB	0.02%	US65535HAQ20
SOUTHWEST AIRLINES CO 040525 5.25 CB	0.02%	US844741BJ60
CONAGRA BRANDS INC 011127 1.375 CB	0.02%	US205887CF79
APPLE INC 110530 1.65 CB	0.02%	US037833DU14
CREDIT SUISSE GROUP AG 010431 4.194 CB	0.02%	US225401AP33
ROMANIA GOVERNMENT 251027 2.50 GB	0.02%	RO7P95F9FNY6
ROYAL BANK OF CANADA 051023 3.70 CB	0.02%	US78013XW204
QUEBEC PROVINCE OF 010928 2.75 CB	0.02%	CA74814ZFD02
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 110331 2.15 CB	0.02%	US82620KBE29
BELGIUM KINGDOM OF GOVERNMENT 220640 0.40 GB	0.02%	BE0000350596
BPCE SFH 291123 2.375 CB	0.02%	FR0011637743
JPMORGAN CHASE AND CO 130524 3.625 CB	0.02%	US46625HJX98
FNMA 30 YEAR CONVENTIONAL 011151 2.00 MBS POOL MA449	0.02%	US31418D7E66
CANADA GOVERNMENT 010927 2.75 GB	0.02%	CA135087N837
STATE BANK OF INDIA LONDON BRANCH 240124 4.375 CB	0.02%	USY81647AE24
BANK OF AMERICA CORP 230724 3.864 CB	0.02%	US06051GHL68
PNC FINANCIAL SERVICES GROUP INC 230124 3.50 CB	0.02%	US693475AV76
ONTARIO PROVINCE OF 290124 3.05 GB	0.02%	US68323AFC36
BANK OF AMERICA CORP 190641 2.676 CB	0.02%	US06051GJE08
ROYAL BANK OF SCOTLAND GROUP PLC 050426 4.80 CB	0.02%	US780097BA81
AMEREN ILLINOIS CO 150651 2.90 CB	0.02%	US02361DAX84
BOUNI POLIENNALI DEL TES 010341 1.80 CB	0.02%	IT0005421703
JPMORGAN CHASE AND CO 220432 2.58 CB	0.02%	US46647PCC86
ECOLAB INC 240330 4.80 CB	0.02%	US278865BE90
AQUARION CO 150824 4.00 CB	0.02%	US03838WAA99
EUROPEAN UNION 041030 0.00 GB	0.02%	EU000A283859
AMERICAN EXPRESS CO 301024 3.0 CB	0.02%	US025816BR90
SOCIETE GENERAL SFH 290424 2.00 CB	0.02%	FR0011859495
COUNCIL OF EUROPE DEVELOPMENT BANK 270224 2.50 CB	0.02%	US222213AS92
MERRILL LYNCH AND CO 290137 6.11 CB	0.02%	US59022CAJ27
FISERV INC 010625 3.85 CB	0.02%	US337738AP30
ORIX CORP 041224 3.25 CB	0.02%	US686330AK78
INDONESIA REPUBLIC OF GOVERNMENT 110229 4.75 GB	0.02%	US455780CH76
BERLIN STATE OF 030624 1.625 GB	0.02%	DE000A11QEJ1

BPCE SA 010426 4.875 CB	0.02% US05578QAE35
NETHERLAND KINGDOM OF GOVERNMENT 150727 0.75 GB	0.02% NL0012171458
CHINA SOUTHERN POWER GRD INTERNATIONAL FINANC 18092	0.02% XS1874715169
AERCAP IRELAND CAPITAL DAC 150224 3.15 CB	0.02% US00774MAQ87
AIA GROUP LTD 060428 3.90 CB	0.02% US00131LAF22
LANDESKREDITBANK BADEN WUERTTEMBERG FOER 230724 2.C	0.02% XS2031976678
CREDIT AGRICOLE SA 170325 4.375 CB	0.02% US225313AF24
ING DIBA AG 091023 0.25 CB	0.02% DE000A1KRJR4
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARI 300326 0.C	0.02% CH0502393355
MORGAN STANLEY 260724 0.637 CB	0.02% XS1989375503
BERLIN HYP AG 231023 0.125 CB	0.02% DE000BHY0GH2
BANK OF NEW YORK MELLON CORP 241024 2.10 CB	0.02% US06406RAL15
BANK OF CHINA LTD HONG KONG BRANCH 160125 2.375 CB	0.02% XS2100404800
FRANCE REPUBLIC OF GOVERNMENT 250553 0.75 GB	0.02% FR0014004J31
UBS GROUP FUNDING JERSEY LTD 240925 4.125 CB	0.02% US90351DAB38
MITSUBISHI UFJ FINANCIAL GROUP INC 150924 0.848 CB	0.02% US606822BV51
FNMA 30 YEAR CONVENTIONAL 011151 2.0 MBS POOL NO RA67	0.02% US3133KM4V47
AVIATION CAPITAL GROUP CORP 011025 4.875 CB	0.02% US05367AAH68
FEDERAL HOME LOAN BANKS 150824 1.50 GB	0.02% US3130AGWK72
BANCO SANTANDER SA 271124 1.125 CB	0.02% ES0413900368
NORWAY KINGDOM OF GOVERNMENT 190830 1.375 GB	0.02% NO0010875230
ORACLE CORP 150525 2.95 CB	0.02% US68389XBC83
BARCLAYS PLC 120126 4.375 CB	0.02% US06738EAN58
ANHEUSER BUSCHINBEV WORLD WIDE INC 230149 5.55 CB	0.02% US03523TBV98
BRITISH COLUMBIA PROVINCE OF 180644 3.20 GB	0.02% CA110709GCO3
COMMERZBANK AG 090124 0.125 CB	0.02% DE000CZ40NNO
ARKEA HOME LOANS SFH SA 040324 0.375 CB	0.02% FR0013375797
ASB FINANCE LTD 130324 0.75 CB	0.02% XS1962595895
NEDER WATERCHAPSBANK 150125 1.75 CB	0.02% US639832AG92
COMMONWEALTH BANK OF AUSTRALIA 110424 0.375 CB	0.02% XS1594339514
INDONESIA REPUBLIC OF GOVERNMENT 150851 6.875 GB	0.02% IDG000018300
MALAYSIA GOVERNMENT 220540 3.757 GB	0.02% MYBMY1900052
GENERAL MOTORS FINANCIAL COMPANY INC 061026 4.00 CB	0.02% US37045XBBQ88
QUEBEC PROVINCE OF 200426 2.50 GB	0.02% US748149AJ05
ADOBE INC 010225 1.90 CB	0.02% US00724PAB58
EUROPEAN UNION 040725 0.80 GB	0.02% EU000A3K4DJ5
SPAIN KINGDOM OF GOVERNMENT 311048 2.70 GB	0.02% ES0000012B47
HSBC HOLDINGS PLC 110828 5.21 CB	0.02% US404280DG12
BANK OF AMERICA CORP 251127 4.183 CB	0.02% US06051GGC78
U S BANCORP 270427 3.15 CB	0.02% US91159HHR49
PERNOD RICARD SA 070425 1.125 CB	0.02% FR0013506524
SANTANDER UK PLC 120524 0.10 CB	0.02% XS1995645287
ROYAL BANK OF SCOTLAND GROUP PLC 011129 3.754 CB	0.02% US780097BM20
ICBCIL FINANCE CO LTD 021124 1.625 CB	0.02% XS2393949065
FMS WERTMANAGEMENT AOER 060524 0.375 GB	0.02% XS2338980746
EXPORT IMPORT BANK OF KOREA 260526 2.625 GB	0.02% US302154CC16
FIFTH THIRD BANCORP 280125 2.375 CB	0.02% US316773CY45
HSBC CONTINENTAL EUROPE SA 170524 0.25 CB	0.02% FR0013420023
CROWN CASTLE INTERNATIONAL CORP 010327 4.00 CB	0.02% US22822VAE11
RELX FINANCE BV 180324 0.00 CB	0.02% XS2126161681
NATIONAL AUSTRALIA BANK LTD 210830 2.332 CB	0.02% US632525AU59
SVENSKA HANDELSBANKEN AB 180624 0.125 CB	0.02% XS2013536029
TORONTO DOMINION BANK 080328 1.888 CB	0.02% CA89117FA338
LEGGETT AND PLATT INC 150329 4.40 CB	0.02% US524660AZ09
AUCHAN HOLDING SA 290126 2.875 CB	0.02% FR0013510179
ONTARIO PROVINCE OF 020643 3.50 GB	0.02% CA68323AAY07
SWEDISH EXPORT CREDIT CORP 300724 0.375 GB	0.02% US00254ENA63
CITIGROUP INC 200128 3.887 CB	0.02% US172967LD18
DANONE SA 021126 2.947 CB	0.02% US23636TAE01
FRANCE REPUBLIC OF GOVERNMENT 250644 0.50 GB	0.02% FR0014002JM6
SHINHAN BANK 161024 0.25 CB	0.02% XS2058731717
PINE STREET TRUST I 150229 4.572 CB	0.02% US722844AA56
JPMORGAN CHASE CO 040232 1.953 CB	0.02% US46647PBX33
TORONTO DOMINION BANK 080632 4.456 CB	0.02% US89115A2E11
KOREA REPUBLIC OF GOVERNMENT 100347 2.125 GB	0.02% KR103502G735
MIZUHO FINANCIAL GROUP INC 080931 1.979 CB	0.02% US60687YBL20
KFW 300627 1.25 GB	0.02% DE000A3MQVV5
ASAHI GROUP HOLDINGS LTD 231024 0.155 CB	0.02% XS2242747181
BPCE SFH SA 020925 0.75 CB	0.02% FR0013320611
MICROCHIP TECHNOLOGY INC 010924 0.983 CB	0.02% US595017BC70
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONA 13037	0.02% CH1101096522
KOMMUNALBANKEN AS 120325 0.875 GB	0.02% US50048MCU27

ALBERTA PROVINCE OF 010650 3.10 CB	0.02% CA013051ED53
FNMA 15 YEAR CONVENTION 010737 3.00 MBS POOL NO SB071	0.02% US3132CWYG31
ONE GAS INC 010932 4.25 CB	0.02% US68235PAM05
DEUTSCHE HYPOTHEKENBANK AG 200625 0.375 CB	0.02% DE000DHY4861
PHILIPPINES REPUBLIC OF THE GOVERNMENT 010228 3.00 GB	0.02% US718286CC97
BELGIUM KINGDOM OF GOVERNMENT 220657 2.25 GB	0.02% BE0000343526
CAIXABANK SA 110127 1.25 CB	0.02% ES0440609339
AAREAL BANK AG 140225 0.625 CB	0.02% XS2297684842
GE CAPITAL INTERNATIONAL FUNDING CO 151135 4.418 CB	0.02% US36164QNA21
KOREA DEVELOPMENT BANK 030625 1.25 GB	0.02% XS2181972568
KFW 071227 0.75 GB	0.02% XS2345876333
AIR LIQUIDE FINANCE SA 270926 2.50 CB	0.02% US00913RAD89
TEMASEK FINANCIAL I LTD 020841 2.375 CB	0.02% US87973PBB94
SOUTHWEST GAS CORP 010428 3.70 CB	0.02% US845011AA37
SANTANDER HOLDINGS USA INC 051026 3.244 CB	0.02% US80282KAZ93
PNC FINANCIAL SERVICES GROUP INC 230429 3.45 CB	0.02% US693475AW59
ALIBABA GROUP HOLDING LTD 061227 3.40 CB	0.02% US01609WAT99
UNILEVER NV 120227 1.125 CB	0.02% XS1769090991
BAXTER INTERNATIONAL INC 150826 2.6 CB	0.02% US071813BQ15
SWEDBANK HYPOTEK AB 050226 0.50 CB	0.02% XS1946788194
KOMMUNEKREDIT 100625 0.625 GB	0.02% XS2185864738
QNB FINANCE LTD 120227 2.75 CB	0.02% XS2114850949
VERIZON COMMUNICATIONS INC 150136 4.272 CB	0.02% US92343VVCV45
LANDWIRTSCHAFTLICHE RENTENBANK 270525 0.50 GB	0.02% US515110BX12
CHINA CONSTRUCTION BANK CORP HONG KONG BRANC 220421	0.02% XS2331713102
POWER FINANCE CORPORATION LTD 061227 3.75 GB	0.02% XS1725342288
AGRICULTURAL BANK OF CHINA LTD NEWYORK BRANCH 190121	0.02% XS2281989785
UNICREDIT BANK AG 040526 0.50 CB	0.02% DE000HV2AMT6
COMPAGNIE DE SAINT GOBAIN SA 100628 2.125 CB	0.02% XS2517103417
NOVARTIS CAPITAL CORP 140227 2.00 CB	0.02% US66989HAQ11
KRAFT HEINZ FOODS CO 010430 3.75 CB	0.02% US50077LAV80
LLOYDS BANK PLC 080229 6.00 CB	0.02% XS0589945459
QATAR STATE OF GOVERNMENT 160450 4.40 GB	0.02% XS2155352748
STANDARD CHARTERE PLC 010431 4.644 CB	0.02% US853254BS85
SOCIETE GENERALE SFH 290127 0.75 CB	0.02% FR0013398831
FAB SUKUK COMPANY LTD 140126 1.411 CB	0.02% XS2282234090
RWE AG 240530 2.75 CB	0.02% XS2482887879
PFIZER INC 151236 4.00 CB	0.02% US717081EC37
LANDESBANK HESSEN THUERINGEN GIROZENTRALE 120127 0.6	0.02% XS1548773982
VOLKSWAGEN FINANCIAL SERVICES AG 120225 0.0 CB	0.02% XS2374595127
SPAREBANKEN VEST BOLIGKREDITT AS 241125 0.01 CB	0.02% XS2237321190
APPLE INC 080832 3.35 CB	0.02% US037833EP10
JAPAN GOVERNMENT 200361 0.70 GB	0.02% JP1400141M51
JYSKE REALKREDIT A/S 011026 0.50 CB	0.02% XS1514010310
FINLAND REPUBLIC OF GOVERNMENT 150436 0.125 GB	0.02% FI4000415153
FEDERAL HOME LOAN MORTGAGE CORP 230925 0.375 GB	0.02% US3137EAEX33
HOME DEPOT INC 061248 4.50 CB	0.02% US437076BX94
INTER AMERICAN DEVELOPMENT BANK 200426 0.875 GB	0.02% US4581X0DV77
EUROPEAN STABILITY MECHANISM 100925 0.375 GB	0.02% US29881WAD48
NORDIC INVESTMENT BANK 210126 0.50 GB	0.02% US65562QBQ73
KOOKMIN BANK 060526 1.375 CB	0.02% US50050HAP10
NORDEA KIINNITYSLUOTTOPANKKI OYJ 170327 0.625 CB	0.02% XS1204140971
OWENS CORNING 010630 3.875 CB	0.02% US690742AK72
ROPER TECHNOLOGIES INC 150925 1.0 CB	0.02% US776743AM84
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 220126 0.625 GB	0.02% FR0014001L06
AT AND T INC 250326 1.70 CB	0.02% US00206RML32
PERUSAHAAN PENERBIT SURAT BERHARGA SYARIAH 090626 1.1	0.02% US71567RAR75
EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPM 2511	0.02% US29874QEL41
SUMITOMO MITSUI TRUST BANK LTD 120925 1.05 CB	0.02% US86563VAT61
BPCE SA 150126 0.25 CB	0.02% FR0013476199
BARCLAYS PLC 200630 5.088 CB	0.02% US06738EBK01
TENNET HOLDING BV 050628 1.375 CB	0.02% XS1828037587
DNB BOLIGKREDITT AS 070926 0.25 CB	0.02% XS1485596511
ROCHE HOLDINGS INC 050326 0.991 CB	0.02% US771196BS07
BPIFRANCE FINANCEMENT SA 260227 0.125 CB	0.02% FR0013510724
NIBC BANK NV 190327 0.50 CB	0.02% XS1964577396
KUNTARAHOITUS OYJ 200326 0.625 GB	0.02% US62630CEE75
ROYAL BANK OF CANADA 190626 0.05 CB	0.02% XS2014288315
FISERV INC 010729 3.50 CB	0.02% US337738AU25
COMPAGNIE DE FINANCEMENT FONCIER SA 150726 0.01 CB	0.02% FR0014004165
UNITED OVERSEAS BANK LTD 160321 1.75 CB	0.02% XS2230275633
COMPAGNIE DE FINANCEMENT FONCIER SA 110128 0.75 CB	0.02% FR0013309549

EUROPEAN INVESTMENT BANK 141142 1.0 CB	0.02%	XS1980857319
LITHUANIA REPUBLIC OF GOVERNMENT 060530 0.75 CB	0.02%	XS2168038847
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221071	0.02%	GB00BFMCN652
INTERNATIONAL BANK FOR RECONSTRUCTION AN DEVE 211225	0.02%	XS2122575678
EUROPEAN INVESTMENT BANK 261026 0.75 CB	0.02%	US298785JP29
ANZ NEW ZEALAND INTL LTD LONDON BRANCH 220626 1.25 CB	0.02%	US00182EBN85
AT T INC 010339 4.85 CB	0.02%	US00206RHK14
ONTARIO PROVINCE OF 020630 2.05 CB	0.02%	CA68333ZAH07
TORONTO DOMINION BANK 060126 0.75 CB	0.02%	US89114QCP19
NATIONWIDE BUILDING SOCIETY 180730 3.96 CB	0.02%	US63861VAE74
ONTARIO PROVINCE OF 021029 2.00 GB	0.02%	US68323AFG40
NATIONAL BANK OF CANADA 270127 0.125 CB	0.02%	XS2436160936
EUROPEAN STABILITY MECHANISM 151031 0.01 GB	0.02%	EU000A1Z99P9
COCA COLA FEMSA SAB DE CV 220130 2.75 CB	0.02%	US191241AH15
CORPORACION NACIONAL DEL COBRE DE CHILE 150131 3.75 CB	0.02%	USP3143NBK92
JPMORGAN CHASE AND CO 120629 1.812 CB	0.02%	XS1835955474
BANK OF NOVA SCOTIA 140127 0.01 CB	0.02%	XS2101325111
SCENTRE GROUP TRUST 2 240980 4.75 CB	0.02%	US76025LAA26
AT T INC 150546 4.75 CB	0.02%	US00206RCQ39
ROYAL BANK OF CANADA 260427 0.125 CB	0.02%	XS2436159847
BNP PARIBAS SA 130127 1.323 CB	0.02%	US09659W2N34
ING GROEP NV 200928 2.00 CB	0.02%	XS1882544973
SPAIN KINGDOM OF GOVERNMENT 300724 0.25 GB	0.02%	ES0000012E85
AIA GROUP LTD 070426 2.7 CB	0.02%	XS2328261263
PUBLIC STORAGE 010528 1.85 CB	0.02%	US74460WAD92
XYLEM INC 300128 1.95 CB	0.02%	US98419MAM29
UNITED STATES TREASURY 150242 2.375 GB	0.02%	US912810TF57
COMCAST CORP 150845 4.60 CB	0.02%	US20030NBQ34
ONCOR ELECTRIC DELIVERY COMPANY LLC 151148 4.10 CB	0.02%	US68233JBG85
BNG BANK NV 090735 0.125 GB	0.02%	XS2199719233
EUROPEAN UNION 060751 0.70 GB	0.02%	EU000A3KTGW6
WASTE CONNECTIONS INC 010230 2.60 CB	0.02%	US94106BAA98
SANTANDER UK GROUP HOLDINGS PLC 140627 1.673 CB	0.02%	US80281LAQ86
BRANDENBURG STATE OF 260628 0.01 GB	0.02%	DE000A289NL9
SAUDI ELECTRICITY GLOBAL SUKUK CO 5 170930 2.413 CB	0.02%	XS2203996306
INTERNATIONAL BUSINESS MACHINES CORP 110228 0.30 CB	0.02%	XS2115091717
DNB BANK ASA 300328 1.605 CB	0.01%	US25601B2B00
ITALY REPUBLIC OF GOVERNMENT 171029 2.875 GB	0.01%	US465410BY32
DH EUROPE FINANCE II SARL 180328 0.45 CB	0.01%	XS2050404800
CREDIT AGRICOLE HOME LOAN SFH SA 120428 0.01 CB	0.01%	FR0014004EJ9
COOPERATIEVE RABOBANK UA 310532 1.25 CB	0.01%	XS1622193321
BRITISH TELECOMMUNICATION PLC 081129 3.25 CB	0.01%	US11102AAE10
JAPAN BANK FOR INTERNATIONAL COOPERATION 150431 1.875	0.01%	US471048CM82
FNMA 30 YEAR CONVENTIONAL 011150 1.50 MBS POOL NO MA	0.01%	US31418DUF76
AIRPORT AUTHORITY HONG KONG 120132 2.50 GB	0.01%	US00946AAD63
BNP PARIBAS NOMINEES	0.01%	-
BREMEN FREE HANSEATIC CITY OF 061028 0.01 GB	0.01%	DE000A289K30
ABU DHABI EMIRATE OF 160450 3.875 GB	0.01%	XS2125308242
COMCAST CORP 011156 2.937 CB	0.01%	US20030NDU28
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVE 2207	0.01%	CA459058JY02
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150850 0.00 G	0.01%	DE0001102481
LOWER SAXONY STATE OF 090429 0.25 GB	0.01%	DE000A3MQA98
UBS GROUP AG 130830 3.126 CB	0.01%	US902613AA61
NOVO NORDISK FINANCE NETHERLANDS BV 040628 0.125 CB	0.01%	XS2348030425
ASML HOLDING NV 070529 0.625 CB	0.01%	XS2166219720
CHINA PEOPLES REPUBLIC OF GOVERNMENT 211030 1.20 GB	0.01%	USY15025AC67
POLAND REPUBLIC OF GOVERNMENT 070329 1.00 GB	0.01%	XS1958534528
BANK OF AMERICA CORP 200148 4.443 CB	0.01%	US06051GGG82
AMAZON COM INC 120531 2.10 CB	0.01%	US023135BZ81
DEVELOPMENT BANK OF JAPAN INC 201031 1.75 GB	0.01%	US25159MBE66
YARA INTERNATIONAL SA 040630 3.148 CB	0.01%	US984851AG07
LOWER SAXONY STATE OF 190229 0.01 GB	0.01%	DE000A3H24E1
BNP PARIBAS SA 170429 1.125 CB	0.01%	FR0013508710
PF AND BRIEFZENTRALE DER SCHWEIZERISCHEN 180333 0.00 CE	0.01%	CH0589031027
BELGIUM KINGDOM OF GOVERNMENT 220647 1.60 GB	0.01%	BE0000338476
NOVARTIS FINANCE SA 230928 0.00 CB	0.01%	XS2235996217
MALAYSIA GOVERNMENT 150829 3.885 GB	0.01%	MYBMO1900020
ANTHEM INC 150331 2.55 CB	0.01%	US036752AP88
HUNGARY GOVERNMENT 230529 2.00 GB	0.01%	HU0000404603
UNITED STATES TREASURY 150552 2.875 GB	0.01%	US912810TG31
CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 010348 3.95 CB	0.01%	US15189XAS71
AMERICAN TOWER CORP 310128 1.50 CB	0.01%	US03027XBJ81

UNITED AIRLINES PASS THROUGH TRUST 2020 1 151027 5.875 S	0.01% US90931GAA76
VERIZON COMMUNICATION 210331 2.55 CB	0.01% US92343VGJ70
RHINELAND PALATINATE STATE OF 230130 0.05 GB	0.01% DE000RLP1171
SWITZERLAND CONFEDERATION OF GOVERNMENT 260634 0.0C	0.01% CH0440081393
BNG BANK NV 150130 0.10 GB	0.01% XS2102284622
ALBERTA PROVINCE OF 220730 1.30 GB	0.01% US013051EM50
BPCE SFH SA 290531 0.625 CB	0.01% FR0013421799
VONTIER CORP 010428 2.40 CB	0.01% US928881AD35
HESSEN STATE OF 110330 0.01 GB	0.01% DE000A1RQDW4
BANK OF AMERICA CORP 150350 4.33 CB	0.01% US06051GHS12
DEVELOPMENT BANK OF JAPAN INC 280131 1.25 GB	0.01% US25159MBB28
AUSTRIA REPUBLIC OF GOVERNMENT 201026 0.75 GB	0.01% AT0000A1K9C8
KOREA REPUBLIC OF GOVERNMENT 160930 1.00 GB	0.01% US50064FAS39
PUBLIC SERVICE ELECTRIC AND GAS CO 010346 3.80 CB	0.01% US74456QBQ82
HAMBURG FREE AND HANSEATIC CITY OF 030630 0.01 GB	0.01% DE000A2LQPC1
SEK BNP PARIBAS A/C	0.01% -
INTERNATIONAL FINANCE CORP 270830 0.75 CB	0.01% US45950KCU25
LAENDER GEMEINSCHAFTSANLEIHE NO 54 260830 0.01 GB	0.01% DE000A289QQ1
PHILIPPINES REPUBLIC OF THE GOVERNMENT 060132 1.95 GB	0.01% US718286CN52
ITALY REPUBLIC OF GOVERNMENT 010946 3.25 GB	0.01% IT0005083057
STAR ENERGY GEOTHERMAL DARAJAT II LTD 141038 4.85 CB	0.01% USG8438NAB31
NIPPON LIFE INSURANCE CO 160951 2.90 CB	0.01% US654579AK76
ISRAEL STATE OF GOVERNMENT 130560 3.80 GB	0.01% XS2167193015
DUQUESNE LIGHT HOLDINGS INC 070132 2.775 CB	0.01% US266233AJ47
CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 150931 0.125 G	0.01% FR0014005FC8
FNMA 30 YEAR CONVENTIONAL 011151 2.0 MBS POOL NO RA6	0.01% US3133KM3Z69
COUNCIL OF EUROPE DEVELOPMENT BANK 200131 0.00 GB	0.01% XS2286422071
FNMA 30 YEAR CONVENTIONAL 011151 2.0 MBS POOL NO RA6	0.01% US3133KM4T90
THAILAND KINGDOM OF GOVERNMENT 171235 1.585 GB	0.01% TH062303FC01
AUTOBAHNEN UND SCHNELLSTRASSEN FINANZIERUNGS 02063	0.01% XS2348690350
QUEBEC PROVINCE OF 250132 0.5 GB	0.01% XS2435787283
SOCIETE GENERALE SA 080735 3.653 CB	0.01% US83368RAY80
FNMA 30 YEAR CONVENTIONAL 011051 2.00 MBS POOL MA443	0.01% US31418D4X74
BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT 230930 0.01	0.01% XS2234573710
KUNTARAOHITUS OYJ 020331 0.00 GB	0.01% XS2307854062
KOMMUNEKREDIT 030331 0.00 GB	0.01% XS2308329783
VEOLIA ENVIRONNEMENT SA 150131 0.664 CB	0.01% FR0013476595
LIBERTY UTILITIES FINANCE GP1 150930 2.05 CB	0.01% US531546AB51
FINLAND REPUBLIC OF GOVERNMENT 040742 2.625 GB	0.01% FI4000046545
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 151127 0.00 G	0.01% DE0001102523
HOLDING D INFRASTRUCTURES DE TRANSPORT SAS 180131 1.4	0.01% XS2433135543
MAGALLANES INC 150342 5.05 CB	0.01% US55903VAN38
DENMARK KINGDOM OF GOVERNMENT 151129 0.50 GB	0.01% DK0009923807
ENEL FINANCE INTERNATIONAL NV 250547 4.75 CB	0.01% US29278GAC24
BARCLAYS PLC 090829 0.577 CB	0.01% XS2373642102
CREDIT AGRICOLE SA 110141 2.811 CB	0.01% US225313AN57
COMMONWEALTH BANK OF AUSTRALIA 100148 4.316 CB	0.01% US202712BJ33
SAUDI ARABIA KINGDOM OF GOVERNMENT 210155 3.75 GB	0.01% XS2109770151
ESSILORLUXOTTICA SA 100224 2.625 CB	0.01% XS1030851791
JAPAN GOVERNMENT OF 201244 1.50 GB	0.01% JP1300451EC6
AGRICULTURAL DEVELOPMENT BANK OF CHINA 051131 3.3 GB	0.01% CND10004NXC2
ITALY REPUBLIC OF GOVERNMENT 010829 3.00 GB	0.01% IT0005365165
UNITEDHEALTH GROUP INC 150541 3.05 CB	0.01% US91324PEE88
EUROPEAN FINANCIAL STABILITY FACILITY SA 200150 0.70 GB	0.01% EU000A1G0EG5
DAIMLER FINANCE NORTH AMERICA LLC 220224 3.65 CB	0.01% US233851DS02
ASHTAD CAPITAL INC 120831 2.45 CB	0.01% US045054AP84
INTERCONTINENTAL EXCHANGE INC 150932 1.85 CB	0.01% US45866FAN42
STANDARD CHARTERED PLC 180236 3.265 CB	0.01% US853254BU32
INTERNATIONAL BUSINESS MACHINES CORP 150524 3.00 CB	0.01% US459200JY80
GLAXOSMITHKLINE CAPITAL PLC 010624 3.00 CB	0.01% US377373AG03
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 251135 2	0.01% US052528AM81
ALIBABA GROUP HOLDINGS LTD 061247 4.20 CB	0.01% US01609WAV46
NETHERLANDS GOVERNMENT 150140 0.50 GB	0.01% NL0013552060
HBOS PLC 011133 6.00 CB	0.01% US4041A2AF14
AUSNET SERVICES HOLDINGS 210828 4.20 CB	0.01% AU3CB0250751
BARCLAYS PLC 100332 2.667 CB	0.01% US06738EBR53
CRH FUNDING BV 090124 1.875 CB	0.01% XS1328173080
T MOBILE USA INC 150425 3.50 CB	0.01% US87264ABB08
COCA COLA HBC FINANCE BV 111124 1.875 CB	0.01% XS1377682676
METLIFE INC 010325 3.00 CB	0.01% US59156RBM97
DAIMLER AG 110333 0.75 CB	0.01% DE000A3H3JM4
ANGLIAN WATER SERVICES FINANCING PLC 150627 2.625 CB	0.01% XS1577797456

NORTH RHINE WESTPHALIA STATE OF 090430 0.20 GB	0.01% DE000NRW0MA1
BANK OF AMERICA CORP 310329 3.648 CB	0.01% XS2148370211
TERNA RETE ELETTRICA NAZIONALE SPA 250930 0.375 CB	0.01% XS2237901355
CZECH REPUBLIC GOVERNMENT 291129 0.05 GB	0.01% CZ0001006076
HOST HOTELS AND RESORTS LP 150625 4.00 CB	0.01% US44107TAV89
BNP PARIBAS SA 120835 2.588 CB	0.01% US09659T2B67
DEUTSCHE TELEKOM INTERNATIONAL FIN BV 210628 4.375 CB	0.01% US25156PBB85
POLAND REPUBLIC OF GOVERNMENT 251030 1.25 GB	0.01% PL0000112736
ERG SPA 110425 1.875 CB	0.01% XS1981060624
FNMA 15 YEAR CONVENTIONAL 010237 1.50 MBS POOL MA456	0.01% US31418ECC21
EIG PEARL HOLDINGS SARL 301146 4.387 SF	0.01% XS2400630187
CZK BNP PARIBAS A/C	0.01% -
AERCAP IRELAND CAPITAL DAC 140824 2.875 CB	0.01% US00774MAM73
MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 101125 1.3	0.01% IT0005142952
AUSTRIA REPUBLIC OF GOVERNMENT 230534 2.40 GB	0.01% AT0000A10683
PORTUGAL REPUBLIC OF GOVERNMENT 121035 0.90 GB	0.01% PTOTENOE0034
EUROPEAN FINANCIAL STABILITY FACILITY SA 240533 1.25 CB	0.01% EU000A1G0DT0
CNH INDUSTRIAL FINANCE EUROPE SA 190126 1.875 CB	0.01% XS1823623878
GBP BNP PARIBAS A/C	0.01% -
NATIONWIDE BUILDING SOCIETY 250629 2.25 CB	0.01% XS1081100239
WPP FINANCE 2016 200325 1.375 CB	0.01% XS1794084068
JPMORGAN CHASE AND CO 220442 3.157 CB	0.01% US46647PCD69
PROSUS NV 130731 3.061 CB	0.01% USN7163RAR41
AIB GROUP PLC 030725 2.25 CB	0.01% XS1849550592
GOLDMAN SACHS GROUP INC 240243 3.436 CB	0.01% US38141GZN77
PFAND BRIEF BANK SCHWEIZERISCHER HYPOTHE 200541 0.00 C	0.01% CH0591979619
ALBETA PROVINCE OF 010627 2.55 GB	0.01% CA013051DW44
PANAMA REPUBLIC OF GOVERNMENT 010456 4.50 GB	0.01% US698299BM53
GOVERNMENT OF CHILE 070541 3.10 GB	0.01% US168863DS48
PERU REPUBLIC OF GOVERNMENT 110341 3.30 GB	0.01% US715638DS81
ABN AMRO BANK NV 240137 0.625 CB	0.01% XS2435570895
CREDIT SUISSE GROUP AG 100929 0.65 CB	0.01% CH0494734418
AUSGRID FINANCE PTY LTD 300725 1.25 CB	0.01% XS1812905526
MANITOBA PROVINCE OF 020629 2.75 GB	0.01% CA563469UT06
METLIFE INC 131143 4.875 CB	0.01% US59156RBG20
FRANCE REPUBLIC OF GOVERNMENT 250532 0.00 GB	0.01% FR0014007L00
AMERICA MOVIL SAB DE CV 100328 2.125 CB	0.01% XS1379122523
BROWN FORMAN CORP 070726 1.20 CB	0.01% XS1441773550
ROYAL BANK OF CANADA 040526 010525 1.936 CB	0.01% CA780086RZ97
HYDRO QUEBEC 150260 2.10 GB	0.01% CA448814JC89
AERCAP IRELAND CAPITAL DAC 291041 3.85 CB	0.01% US00774MAZ86
SWEDEN KINGDOM OF GOVERNMENT 010632 2.25 GB	0.01% SE0004517290
FNMA 30 YEAR CONVENTIONAL 011051 2.50 MBS POOL CB1871	0.01% US3140QMCH57
MCDONALDS CORP 091245 4.875 CB	0.01% US58013MFA71
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 211050 2.25 GB	0.01% USY15025AD41
SWEDISH COVERED BOND CORP 290327 0.875 CB	0.01% XS1586702679
MITSUBISHI UFJ FINANCIAL GROUP INC 070329 3.741 CB	0.01% US606822BH67
BANK OF NOVA SCOTIA 080327 2.95 CB	0.01% CA06415GDE76
VERIZON COMMUNICATIONS INC 030941 2.85 CB	0.01% US92343VGL27
FRANCE REPUBLIC OF GOVERNMENT 250552 0.75 GB	0.01% FR0013480613
BRITISH TELECOMMUNICATIONS PLC 120925 0.50 CB	0.01% XS2051494222
APPLE INC 110550 2.65 CB	0.01% US037833DW79
JOHNSON AND JOHNSON 010940 2.10 CB	0.01% US478160CR35
INDONESIA REPUBLIC OF (GOVERNMENT) 120351 3.05 GB	0.01% US455780CW44
OP YRITYSPANKKI OYJ 090630 1.625 CB	0.01% XS2185867673
BRISTOL MYERS SQUIBB 150639 4.125 CB	0.01% US110122CQ99
THERMO FISHER SCIENTIFIC INC 150432 2.375 CB	0.01% XS2010032451
MICROSOFT CORP 010650 2.525 CB	0.01% US594918CC64
SINGAPORE REPUBLIC OF GOVERNMENT 010346 2.75 GB	0.01% SG31A7000004
ROGERS COMMUNICATIONS INC 010529 3.25 CB	0.01% CA775109BJ98
DZ HYP AG 220328 0.875 CB	0.01% DE000A2GSP56
QUEBEC PROVINCE OF 011248 3.50 GB	0.01% CA74814ZEW91
LA BANQUE POSTALE HOME LOAN SFH 230627 0.625 CB	0.01% FR0013262961
AT AND T INC 150955 3.55 CB	0.01% US00206RLI94
ANHEUSER BUSCH COMPANIES LLC 010246 4.90 CB	0.01% US03522AAJ97
HSBC BANK CANADA 200526 1.782 CB	0.01% CA40427HTM56
PRICOA GLOBAL FUNDING I 010926 1.20 CB	0.01% US74153WCP23
JAPAN GOVERNMENT OF 200636 0.20 GB	0.01% JP1201571G68
LLOYDS BANKING GROUP PLC 120927 1.50 CB	0.01% XS1681050610
NEWMONT MINING CORP 150342 4.875 CB	0.01% US651639AP18
ALBERTA PROVINCE OF 010630 2.05 GB	0.01% CA013051EG84
TOYOTA CREDIT CANADA INC 230226 1.18 CB	0.01% CA892329BM41

2I RETE GAS SPA 311027 1.608 CB	0.01% XS1709374497
AUSTRALIA GOVERNMENT 210424 2.75 GB	0.01% AU3TB0000143
BRISTOL MYERS SQUIBB CO 261049 4.25 CB	0.01% US110122CR72
CPI PROPERTY GROUP SA 120526 2.75 CB	0.01% XS2171875839
NETHERLANDS KINGDOM OF THE GOVERNMENT 150731 0.00 G	0.01% NL00150006U0
INTACT FINANCIAL CORP 180528 2.179 CB	0.01% CA45823TAF36
NATWEST MARKETS PLC 180626 0.125 CB	0.01% XS2355599197
NOVA SCOTIA PROVINCE OF 010930 2.00 GB	0.01% CA669827GC54
QUEBEC PROVINCE OF 011245 3.50 GB	0.01% CA74814ZER07
QUEBEC PROVINCE OF 010930 1.90 GB	0.01% CA74814ZFG33
APPLE INC 080261 2.80 CB	0.01% US037833EG11
CYPRUS REPUBLIC OF GOVERNMENT 210130 0.625 GB	0.01% XS2105095777
JAPAN GOVERNMENT 201249 0.40 GB	0.01% JP1300651L15
GUARDIAN LIFE GLOBAL FUNDING 191127 1.25 CB	0.01% US40139LBA08
CONSOLIDATED EDISON CO OF NEW YORK INC 150344 4.45 CB	0.01% US209111FD03
MERCK AND CO INC 070349 4.0 CB	0.01% US58933YAW57
BNG BANK NV 310828 0.0 GB	0.01% XS2381566616
SIEMENS FINANCIERING SMAATSCHAPPIJ NV 280231 1.25 CB	0.01% XS1955187858
TRUIST FINANCIAL CORP 070629 1.887 CB	0.01% US89788MAE21
CALIFORNIA STATE BOND 011039 7.3 GB	0.01% US13063A7D02
BANK OF NOVA SCOTIA 011127 1.40 CB	0.01% CA06415E4E25
CANADA HOUSING TRUST NO 1 151231 1.60 CB	0.01% CA13509PHW64
EUROPEAN STABILITY MECHANISM 021146 1.80 CB	0.01% EU000A1Z99A1
LANDWIRTSCHAFTLICHE RENTENBANK 120428 3.25 GB	0.01% AU3CB0246999
SASKATCHEWAN PROVINCE OF 020650 3.10 GB	0.01% CA803854KH05
AUSTRALIAN COMMONWEALTH GOVT 211129 2.75 GB	0.01% AU000XCLWAX7
MEXICO UNITED MEXICAN STATES GOVERNMENT 240561 3.771	0.01% US91087BAN01
HYDRO ONE INC 250649 3.63 CB	0.01% CA44810ZBX74
REALTY INCOME CORP 151230 1.625 CB	0.01% XS2238341080
BANK NEDERLANDSE GEMEENTEN NV 170728 3.30 GB	0.01% AU3CB0249928
NEW SOUTH WALES TREASURY CORP 200230 3.00 GB	0.01% AU3SG0001571
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220768	0.01% GB00BBJNQY21
ILLINOIS TOOL WORKS INC 050631 1.0 CB	0.01% XS1843434793
NORTH RHINE WESTPHALIA STATE OF 220238 1.65 GB	0.01% DE000NRWOKZ2
TELEFONICA EMISIONES SAU 080347 5.213 CB	0.01% US87938WAU71
CZECH REPUBLIC GOVERNMENT 240440 1.50 GB	0.01% CZ0001005920
KOREA REPUBLIC OF GOVERNMENT 100350 1.50 GB	0.01% KR103502GA34
ACTIVISION BLIZZARD INC 150930 1.35 CB	0.01% US00507VAP40
EUROPEAN UNION 020546 0.45 GB	0.01% EU000A3KNYG5
PERNOD RICARD INTERNATIONAL FINANCE LLC 010431 1.625 C	0.01% US71427QAB41
TELEFONICA EUROPE BV 140233 5.875 CB	0.01% XS0162869076
ONTARIO PROVINCE OF 021250 2.65 GB	0.01% CA68333ZAG24
SPAIN KINGDOM OF GOVERNMENT 300766 3.45 GB	0.01% ES00000128E2
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150850 0.00 G	0.01% DE0001030724
ASSICURAZIONI GENERALI SPA 140731 2.429 CB	0.01% XS2201857534
KONINKLIJKE KPN NV 181126 5.00 CB	0.01% XS0707430947
FMS WERTMANAGEMENT AOER 070923 1.125 GB	0.01% XS1700386060
CHF BNP PARIBAS A/C	0.01% -
EAST JAPAN RAILWAY CO 081231 4.75 CORP	0.01% XS0276809927
NOTTING HILL GENESIS 030636 2.00 CB	0.01% XS2346329571
CNY BNP PARIBAS A\C	0.01% -
ROMANIA GOVERNMENT 140231 3.0 GB	0.01% XS2201851172
NORDRHEIN WESTFALEN LAND OF 160648 1.55 GB	0.01% DE000NRWOKF4
WELLCOME TRUST FINANCE PLC 250736 4.625 CB	0.01% XS0261559594
AMAZON.COM INC 120551 3.10 CB	0.01% US023135CB05
PROGRAMA CEDULAS TDA FTA 100431 4.25 CB	0.01% ES0371622020
FNMA 30 YEAR CONVENTIONAL 011151 3.00 MBS POOL SD8175	0.01% US3132DWCCQ42
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221061	0.01% GB00BMBL1D50
SEVERN TRENT UTILITIES FINANCE PLC 160126 3.625 CB	0.01% XS0875301912
DONG ENERGY AS 120132 4.875 CB	0.01% XS0730243150
EVERSOURCE ENERGY 150150 3.45 CB	0.01% US30040WAH16
CONSOLIDATED EDISON COMPANY OF NEW YORK INC 150661 3	0.01% US209111GB38
EUROPEAN INVESTMENT BANK 160130 0.05 GB	0.01% XS2102495673
TREASURY CORP VICTORIA 201130 1.50 GB	0.01% AU0000078552
ITY REPUBLIC OF GOVERNMENT 010367 2.80 GB	0.01% IT0005217390
NESTLE HOLDINGS INC 140941 2.50 CB	0.01% US641062AY06
JAPAN GOVERNMENT 200642 0.90 GB	0.01% JP1201811N77
GOLDMAN SACHS GROUP INC 011037 CORP	0.01% US38141GFD16
LENNAR CORP 151124 5.875 CB	0.01% US526057CR37
ALLY FINANCIAL INC 010525 5.80 CB	0.01% US02005NBJ81
JOHNSON CONTROLS INTERNATIONAL PLC 150136 6.00 CB	0.01% US478375AH14
SKY LTD 261129 4.00 CB	0.01% XS1141970175

INTERCONTINENTAL HOTELS GROUP PLC 140825 3.75 CB	0.01%	XS1275957121
BANK OF MONTREAL 181224 1.50 CB	0.01%	XS2053390600
LATVIA REPUBLIC OF GOVERNMENT 170331 0.00 GB	0.01%	XS2317123052
COOPERATIEVE RABOBANK UA 140725 4.125 CB	0.01%	XS0525602339
IRELAND REPUBLIC OF GOVERNMENT 150537 1.70 GB	0.01%	IE00BV8C9B83
SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTH 240532 1	0.01%	AU3SG0002058
BADEN WUERTTEMBERG STATE OF 020930 0.01 GB	0.01%	DE000A14JZP2
AFRICAN DEVELOPMENT BANK 180625 1.125 GB	0.01%	XS2434390600
INTESA SANPAOLO SPA 240125 3.375 CB	0.01%	IT0004889421
AMERICAN HONDA FINANCE CORP 101023 3.625 CB	0.01%	US02665WCQ24
COOPERATIEVE RABOBANK UA 240541 5.25 CB	0.01%	US21685WCJ45
INTER-AMERICAN DEVELOPMENT BANK 151225 1.25 GB	0.01%	XS1991124063
MORGAN STANLEY 241125 5.00 CB	0.01%	US6174467X10
ISRAEL STATE OF GOVERNMENT 310347 3.75 GB	0.01%	IL0011401937
UNITED PARCEL SERVICE INC 010440 5.20 CB	0.01%	US911312BV78
FIAT CHRYSLER AUTOMOBILES NV 050126 3.875 CB	0.01%	XS2178833773
AT AND T INC 150953 3.50 CB	0.01%	US00206RKJ04
VOLKSWAGEN INTERNATIONAL FINANCE NV 161126 3.375 CB	0.01%	XS1910948089
FRANCE REPUBLIC OF GOVERNMENT 250550 1.50 GB	0.01%	FR0013404969
NXP BV 010326 3.35 CB	0.01%	US62947QBB32
UNITED PARCEL SERVICE INC 010430 4.45 CB	0.01%	US911312BY18
AMERIPRISE FINANCIAL INC 151024 3.70 CB	0.01%	US03076CAG15
NORTHERN TRUST CORP 301025 3.95 CB	0.01%	US665859AP94
AMERISOURCEBERGEN CORP 150524 3.4 CB	0.01%	US03073EAL92
VODAFONE GROUP PLC 300525 4.125 CB	0.01%	US92857WBJ80
UNITED STATES TREASURY 150542 3.25 GB	0.01%	US912810TH14
NUTRIEN LTD 130523 1.90 CB	0.01%	US67077MAV00
PERU REPUBLIC OF GOVERNMENT 120834 5.40 GB	0.01%	PEP01000C5G4
HUNGARY REPUBLIC OF GOVERNMENT 250324 5.375 GB	0.01%	US445545AL04
LEASEPLAN CORPORATION NV 090425 3.50 CB	0.01%	XS2155365641
GLP CAPITAL LP 150426 5.375 CB	0.01%	US361841AH26
UNILEVER CAPITAL CORP 050524 2.60 CB	0.01%	US904764AX59
KEURIG DR PEPPER INC 250528 4.597 CB	0.01%	US49271VAF76
EUROPEAN FINANCIAL STABILITY FACILITY SA 290744 2.35 CB	0.01%	EU000A1G0DB8
PACKAGING CORP OF AMERICA 150924 3.65 CB	0.01%	US695156AR08
AKZO NOBEL NV 071124 1.75 CB	0.01%	XS1134519120
AMERICAN HONDA FINANCE CORP 181024 1.95 CB	0.01%	XS2159791990
INVESTITIONSBANK BERLIN 041027 2.75 CB	0.01%	DE000A289KN1
UNIBAIL RODAMCO SE 280436 2.00 CB	0.01%	XS1401197253
ASIAN INFRASTRUCTURE INVESTMENT BANK 160524 2.25 CB	0.01%	US04522KAA43
AUSTRIA REPUBLIC OF GOVERNMENT 200247 1.50 GB	0.01%	AT0000A1K9F1
HEALTH CARE REIT INC 010625 4.00 CB	0.01%	US42217KBF21
GENERAL MILLS INC 170428 4.20 CB	0.01%	US370334CG79
NN GROUP NV 080444 4.625 CB	0.01%	XS1054522922
PENSKE TRUCK LEASING CO LP 010724 3.45 CB	0.01%	US709599BF05
CNP ASSURANCES SA 050645 4.25 CB	0.01%	FR0011949403
STATE OF ILLINOIS 010633 5.10 MUNICIPAL	0.01%	US452151LF83
DOW CHEMICAL CO 301128 4.80 CB	0.01%	US260543CY77
CREDIT MUTUAL ARKEA HOME LOANS SFH SA 190624 1.75 CB	0.01%	FR0011991306
INSTITUTO DE CREDITO OFICIAL 310128 2.65 GB	0.01%	XS2538778478
INTERNATIONAL FINANCE CORPORATION IFC LTD 151225 0.25 C	0.01%	XS2243329807
URUGUAY ORIENTAL REPUBLIC OF (GOVERNMENT 230131 4.37	0.01%	US917288BK78
DOLLAR GENERAL CORP 010528 4.125 CB	0.01%	US256677AF29
CHUBB INA HOLDINGS INC 151261 3.05 CB	0.01%	US171239AJ50
DEUTSCHE KREDITBANK AG 220923 0.625 CB	0.01%	DE000DKB0440
CVS HEALTH CORP 150824 2.625 CB	0.01%	US126650DE72
NATIONAL AUSTRALIA BANK 101123 0.625 CB	0.01%	XS1517196272
TELIA COMPANY AB 070927 3.00 CB	0.01%	XS0826189028
WALMART INC 260628 3.70 CB	0.01%	US931142EE96
RABOBANK NEDERLAND 230529 4.625 CB	0.01%	XS1069886841
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 060923 0.375 CB	0.01%	XS1874127811
NORTH RHINE WESTPHALIA STATE OF 160425 2.25 GB	0.01%	XS1227684062
PENTAIR FINANCE SARL 150732 5.90 CB	0.01%	US709629AS88
TORONTO DOMINION BANK 110923 0.45 CB	0.01%	US89114QCJ58
DELL INTERNATIONAL LLC 011029 5.30 CB	0.01%	US24703TAG13
POLAND REPUBLIC OF GOVERNMENT 060426 3.25 GB	0.01%	US731011AU68
LEASEPLAN CORPORATION NV 070324 1.375 CB	0.01%	XS1960260021
VONOVIA FINANCE BV 070424 1.625 CB	0.01%	DE000A28VQC4
DNB BANK ASA 250923 0.60 CB	0.01%	XS1883911924
SCA HYGIENE AB 270324 1.125 CB	0.01%	XS1584122177
SOCIETE GENERALE SA 150224 1.25 CB	0.01%	FR0013403441
AUSTRALIA PACIFIC AIRPORTS MELBOURNE PTY LTD 151024 1.7	0.01%	XS1121229402

LOWES COMPANIES INC 150925 3.375 CB	0.01% US548661DH71
CAPITAL ONE FINANCIAL CORP 050225 3.20 CB	0.01% US14040HBG92
CITIGROUP INC 280125 1.75 CB	0.01% XS1173792059
BROADCOM INC 150429 4.75 CB	0.01% US11135FBA84
BANCO SANTANDER TOTTA SA 250424 0.875 CB	0.01% PTBSRIOE0024
IMERYS SA 101224 2.00 CB	0.01% FR0012370872
DH EUROPE FINANCE II SARL 151124 2.20 CB	0.01% US23291KAG04
GILEA SCIENCE INC 010326 3.65 CB	0.01% US375558BF95
DBS BANK LTD 230124 0.375 CB	0.01% XS1554349297
FEDERATION OF CAISSES DESJARDINS DU QUEBEC 300124 0.35 CB	0.01% XS1943456829
SMURFIT KAPPA ACQUISITIONS UNLIMITED CO 150126 2.875 CB	0.01% XS1849518276
SAP SE 101224 0.75 CB	0.01% DE000A2TSTE8
LANDWIRTSCHAFTLICHE RENTENBANK 151226 0.875 GB	0.01% XS2035406987
CREDIT AGRICOLE HOME LOAN SFH SA 230224 0.25 CB	0.01% FR0013219573
CAIXABANK SA 170524 1.125 CB	0.01% XS1614722806
TRANSURBAN FINANCE COMPANY PTY LTD 160924 1.875 CB	0.01% XS1109744778
DOLLAR TREE INC 150528 4.20 CB	0.01% US256746AH16
ARKEMA SA 200125 1.50 CB	0.01% FR0012452191
INTERPUBLIC GROUP OF COMPANIES INC 011028 4.65 CB	0.01% US460690BP43
CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 110524 0.375 CB	0.01% FR0013255858
ITALGAS SPA 160233 0.50 CB	0.01% XS2299002423
CHEVRON PHILLIPS CHEMICAL COMPANY LLC 011226 3.40 CB	0.01% US166754AP65
BANCO BILBAO VIZCAYA ARGENTARIA SA 100227 3.50 CB	0.01% XS1562614831
NUVEEN LLC 011128 4.00 CB	0.01% US67080LAA35
AURIZON NETWORK PTY LTD 180924 2.00 CB	0.01% XS1111428402
TELEPERFORMANCE SE 020725 1.875 CB	0.01% FR0013346822
BANCO BPM SPA 230125 1.00 CB	0.01% IT0005321663
WHIRLPOOL CORP 260229 4.75 CB	0.01% US963320AW61
BMW US CAPITAL LLC 090430 4.15 CB	0.01% US05565EBL83
BAXTER INTERNATIONAL INC 150524 0.40 CB	0.01% XS1998215393
SANOFI SA 010425 1.00 CB	0.01% FR0013505104
CANADIAN IMPERIAL BANK OF COMMERCE 280125 2.25 CB	0.01% US13607GLZ53
BNP PARIBAS SA 011026 2.875 CB	0.01% XS1378880253
WASTE MANAGEMENT INC 150432 4.15 CB	0.01% US94106LBS79
SANOFI SA 190628 3.625 CB	0.01% US801060AD60
MALAYSIA GOVERNMENT 150650 4.065 GB	0.01% MYBMZ2000016
DS SMITH PLC 260724 1.375 CB	0.01% XS1652512457
TESCO PROPERTY FINANCE 5 PLC 131041 5.6611 SF	0.01% XS0735866583
ORACLE CORP 010460 3.85 CB	0.01% US68389XBY04
HSBC HOLDINGS PLC 290340 6.00 CB	0.01% XS0498768315
ATHENE GLOBAL FUNDING 160424 1.00 CB	0.01% US04685A2W05
AMERICAN EXPRESS CO 030527 3.30 CB	0.01% US025816CP26
BANK OF QUEENSLAND LTD 040624 0.125 CB	0.01% XS2003420465
UNILEVER CAPITAL CORP 220328 3.5 CB	0.01% US904764BC04
CREDIT SUISSE AG LONDON BRANCH 151225 1.125 CB	0.01% XS2345981802
HYPO VORARLBERG BANK AG 110225 0.75 CB	0.01% XS1188081936
BAXALTA INC 230645 5.25 CB	0.01% US07177MAN39
TOYOTA MOTOR CREDIT CORP 130225 1.80 CB	0.01% US89236TGT60
FLEX LTD 010226 3.75 CB	0.01% US33938XAC92
AIR LEASE CORP 150224 0.70 CB	0.01% US00914AAL61
KOMMUNALBANKEN AS 151226 0.625 GB	0.01% XS2325602402
BAYER AG 060724 0.375 CB	0.01% XS2199265617
CITIGROUP INC 231026 1.75 CB	0.01% XS2031277077
CISCO SYSTEMS INC 200926 2.50 CB	0.01% US17275RBL50
SPAREBANK 1 BOLIGKREDITT AS 300125 0.50 CB	0.01% XS1760129608
SKANDINAVISKA ENSKILDA BANKEN AB 010724 0.05 CB	0.01% XS2020568734
PAYPAL HOLDINGS INC 011026 2.65 CB	0.01% US70450YAD58
GREATER TORONTO AIRPORTS AUTHORITY 010637 3.26 CB	0.01% CA39191ZBB46
VENTAS REALTY LP 150129 4.40 CB	0.01% US92277GAN79
CAPITAL ONE FINANCIAL CORP 120624 0.80 CB	0.01% XS2009011771
SHERWIN WILLIAMS CO 010627 3.45 CB	0.01% US824348AW63
CPUK FINANCE LIMITED ADDITIONAL 1202B 280247 3.69 CB	0.01% XS1901211190
NAV CANADA 290530 2.063 CB	0.01% CA628957AG70
MONONGAHELA POWER CO 151243 5.40 CB	0.01% US610202BP77
AMERICAN HONDA FINANCE CORP 120724 0.55 CB	0.01% US02665WDS70
MADRID COMMUNITY OF 300428 1.773 GB	0.01% ES0000101875
CREDIT AGRICOLE ITALIA SPA 300924 0.25 CB	0.01% IT0005216624
VERIZON COMMUNICATIONS 170827 4.50 CB	0.01% AU3CB0246239
BANK OF NEW YORK MELLON CORP 070228 3.442 CB	0.01% US06406RAB33
VERIZON COMMUNICATION 220328 2.1 CB	0.01% US92343VGH15
AP MOELLER MAERSK AS 200629 4.50 CB	0.01% US00203QAE70
CARREFOUR SA 030625 1.25 CB	0.01% XS1179916017

ORANGE SA 150132 3.25 CB	0.01% FR0013396538
VMWARE INC 210827 3.90 CB	0.01% US928563AC98
BPCE SA 260924 0.625 CB	0.01% FR0013429073
BANCO BILBAO VIZCAYA ARGENTARIA SA 021024 0.375 CB	0.01% XS2058729653
KERING SA 100526 1.25 CB	0.01% FR0013165677
LONDON POWER NETWORKS PLC 010329 2.625 CB	0.01% XS1957456509
TELEKOM FINANZMANAGEMENT GMBH 071226 1.50 CB	0.01% XS1405762805
SR BOLIGKREDITT AS 171025 0.75 CB	0.01% XS1894534343
SOGECAP SA 180270 4.125 CB	0.01% FR0012383982
EVONIK FINANCE BV 070924 0.375 CB	0.01% DE000A185QA5
FCA BANK SPA DUBLIN BRANCH 130924 0.50 CB	0.01% XS2051914963
KLA CORP 150752 4.95 CB	0.01% US482480AM29
CAIXABANK SA 011024 0.625 CB	0.01% XS2055758804
BNG BANK NV 211226 0.50 GB	0.01% XS2307879721
SANTANDER ISSUANCES SAU 190127 3.125 CB	0.01% XS1548444816
BNZ INTERNATIONAL FUNDING LTD 030725 0.625 CB	0.01% XS1850289171
YALE UNIVERSITY 150425 0.873 CB	0.01% US98459LAA17
LAZARD GROUP LLC 190928 4.5 CB	0.01% US52107QAJ40
NETAPP INC 220625 1.875 CB	0.01% US64110DAL82
ARES CAPITAL CORP 150126 3.875 CB	0.01% US04010LAZ67
FEDERAL HOME LOAN MORTGAGE CORP 0101035 3.00 MBS PO	0.01% US3132CWQY39
NYKREDIT REALKREDIT A/S 170125 0.625 CB	0.01% DK0009522062
BPCE SA 231226 1.375 CB	0.01% FR0013487543
CAPGEMINI SE 230625 0.625 CB	0.01% FR0013519048
UK TREASURY BOND 070632 4.25 GB	0.01% GB0004893086
AUTOZONE INC 150430 4.0 CB	0.01% US053332AZ56
URUGUAY ORIENTAL REPUBLIC OF GOVERNMENT 200455 4.975	0.01% US760942BD38
BERTELSMANN SE & CO KGAA 010428 2.00 CB	0.01% XS2149280948
TORONTO DOMINION BANK 150931 3.625 CB	0.01% US891160MJ94
MAPFRE SA 190526 1.625 CB	0.01% ES0224244071
REGION ILE DE FRANCE 140329 1.375 GB	0.01% FR0013242336
HUMANA INC 011044 4.95 CB	0.01% US444859BE13
EUROPEAN INVESTMENT BANK 141226 0.125 GB	0.01% XS2281370903
NORDIC INVESTMENT BANK 151226 0.125 GB	0.01% XS2284257701
DEUTSCHE BANK AG 191125 1.00 CB	0.01% DE000DL19VR6
CAPITAL ONE FINANCIAL CORP 310128 3.80 CB	0.01% US14040HBW43
CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 190126 0.50 CB	0.01% FR0013310026
WENDEL SA 090227 2.50 CB	0.01% FR0012516417
BANCO DE SABADELL SA 071125 0.625 CB	0.01% XS2076079594
CHARTER COMMUNCATIONS OPERATING LLC 231045 6.484 CB	0.01% US161175BA14
ICADE SA 171125 1.125 CB	0.01% FR0013218393
BRAMBLES FINANCE LTD 041027 1.5 CB	0.01% XS1577950667
BERLIN HYP AG 050226 1.00 CB	0.01% DE000BHY0BP6
SOUTHERN WATER SERVICES FINANCE LTD 280528 2.375 CB	0.01% XS2180916525
AVOLON HOLDINGS FUNDING LTD 150225 2.875 CB	0.01% US05401AAH41
LONDON STOCK EXCHANGE GROUP PLC 061227 1.75 CB	0.01% XS1918000107
SUMITOMO MITSUI FINANCIAL GROUP INC 140726 2.632 CB	0.01% US86562MAF77
ORACLE CORP 150726 2.65 CB	0.01% US68389XBM65
ASIAN DEVELOPMENT BANK 071227 0.75 CB	0.01% XS2332979769
BUPA FINANCE PLC 140627 1.75 CB	0.01% XS2183141717
SCHNEIDER ELECTRIC SE 210627 1.375 CB	0.01% FR0013344215
ONTARIO PROVINCE OF 151226 0.25 GB	0.01% XS2283226798
NRW BANK 110526 0.50 CB	0.01% DE000NWB0584
DEUTSCHE PFANDBRIEFBANK AG 050924 0.125 CB	0.01% DE000A2NBKK3
ROMANIA GOVERNMENT 260226 2.75 GB	0.01% XS2178857285
CITIGROUP INC 260341 5.316 CB	0.01% US172967MM08
BANK OF IRELAND GROUP PLC 251125 1 CB	0.01% XS2082969655
PPG INDUSTRIES INC 031125 0.875 CB	0.01% XS1405769487
HSBC HOLDINGS PLC 240727 1.75 CB	0.01% XS2322315727
ANHEUSER BUSCH INBEV NV 020432 2.875 CB	0.01% BE6320935271
SCOR SE 080626 3.00 CB	0.01% FR0013067196
BOUYGUES SA 070627 1.375 CB	0.01% FR0013222494
COMMERZBANK AG 040326 1.00 CB	0.01% DE000CZ40NS9
VINCI SA 180129 1.625 CB	0.01% FR0013397452
ABN AMRO BANK NV 150426 0.50 CB	0.01% XS1982037696
BERRY GLOBAL INC 150125 1.00 CB	0.01% XS2093880735
RCI BANQUE SA 100426 1.75 CB	0.01% FR0013412707
EXPEDIA INC 150228 3.8 CB	0.01% US30212PAP09
BANCO DE SABADELL SA 260427 1.00 CB	0.01% ES0413860596
GOLDMAN SACHS GROUP INC 120231 3.0 CB	0.01% XS1362373224
INTERNATIONAL DEVELOPMENT ASSOCIATION 280426 0.875 GE	0.01% US45939EAD22
CLEARSTREAM BANKING AG 011225 0.00 CB	0.01% XS2264712436

TRATON FINANCE LUXEMBOURG SA 240325 0.125 CB	0.01% DE000A3KNP88
DEUTSCHE BAHN FINANCE GMBH 240530 1.875 CB	0.01% XS2484327999
RAIFFEISEN BANK INTERNATIONAL AG 220125 0.25 CB	0.01% XS2106056653
NRW BANK 090326 0.875 GB	0.01% XS2311370337
CREDIT AGRICOLE HOME LOAN SFH SA 050527 0.75 CB	0.01% FR0013254273
AVIVA PLC 120949 4.375 CB	0.01% XS1488459485
CARREFOUR BANQUE SA 140625 0.107 CB	0.01% FR0014003281
BANCA MONTE DEI PASCHI DI SIENA SPA 081026 0.875 CB	0.01% IT0005386922
ROYAL SCHIPHOL GROUP NV 060429 2.00 CB	0.01% XS2153459123
ANHEUSER BUSCH INBEV NV 240529 2.25 CB	0.01% BE6295393936
ELM BV 291249 2.60 CB	0.01% XS1209031019
RECKITT BENCKISER TREASURY SERVICES NEDERLA 190526 0.37	0.01% XS2177013252
APRR SA 180128 1.25 CB	0.01% FR0013397288
INVESTITIONSBANK SCHLESWIG HOLSTEIN 150526 0.01 GB	0.01% DE000A2TR125
EVERSOURCE ENERGY 150825 0.80 CB	0.01% US30040WAJ71
ANNINGTON FUNDING PLC 120729 3.184 CB	0.01% XS1645518652
CANADA GOVERNMENT 190526 0.75 GB	0.01% US427028AB18
KBC BANK NV 241027 0.75 CB	0.01% BE0002500750
NEW SOUTH WALES TREASURY CORP 070541 2.25 GB	0.01% AU3SG0002165
PFIZER INC 151246 4.125 CB	0.01% US717081ED10
MICROSOFT CORP 080836 3.45 CB	0.01% US594918BS26
ABBVIE INC 140536 4.30 CB	0.01% US00287YAV11
ONTARIO PROVINCE OF 020649 2.90 GB	0.01% CA68333ZAA53
EBAY INC 100526 1.40 CB	0.01% US278642AX15
OESTERREICHISCHE KONTROLLBANK AG 020226 0.50 GB	0.01% US676167CC18
AFRICAN DEVELOPMENT BANK 071026 0.125 GB	0.01% XS1501560848
AIR LIQUIDE FINANCE SA 130628 1.25 CB	0.01% FR0013182847
COLONIAL ENTERPRISES INC 150530 3.25 CB	0.01% US19565CAA80
BRISTOL MYERS SQUIBB 150626 3.20 CB	0.01% US110122CN68
CVS HEALTH CORP 250348 5.05 CB	0.01% US126650CZ11
Heathrow Funding Ltd - maturing 13 Oct 2029	0.01% XS2243322976
CVS HEALTH CORP 150829 3.25 CB	0.01% US126650DG21
CREDIT MUTUEL CIC HOME LOAN SFH SA 150927 0.75 CB	0.01% FR0013282142
MERCK AND CO INC 240226 0.75 CB	0.01% US58933YAY14
VODAFONE GROUP PLC 300538 5.00 CB	0.01% US92857WBL37
NORDIC INVESTMENT BANK 250926 0.00 GB	0.01% XS2055786763
GILEAD SCIENCES INC 010346 4.75 CB	0.01% US375558BD48
CLOVERIE PLC 151228 1.50 CB	0.01% XS1890836296
ROYAL BANK OF CANADA 270426 1.20 CB	0.01% US78016EZQ33
MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 150126 0.8	0.01% XS2090859252
COMPASS GROUP FINANCE NETHERLANDS BV 050928 1.50 CB	0.01% XS1876069185
NEDERLANDSE WATERSCHAPSBANK NV 161126 0.00 GB	0.01% XS2079798562
NATWEST GROUP PLC 281131 2.105 CB	0.01% XS2346516250
DASSAULT SYSTEMES SE 160926 0.125 CB	0.01% FR0013444544
HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 240428 1.75 C	0.01% XS1810653540
SANOFI SA 010430 1.50 CB	0.01% FR0013505112
PPG INDUSTRIES INC 150326 1.20 CB	0.01% US693506BU04
HEINEKEN NV 031029 1.50 CB	0.01% XS1691781865
PRUDENTIAL FINANCIAL INC 010352 5.125 CB	0.01% US744320BJ04
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150536 0.00 G	0.01% DE0001102549
GROUPAMA ASSURANCES MUTUELLES 240928 3.375 CB	0.01% FR0013365640
DEUTSCHE BAHN FINANCE GMBH 311249 0.95 CB	0.01% XS2010039035
GEORGIA PACIFIC LLC 150526 0.95 CB	0.01% US37331NAN12
GESTION SECURITE DE STOCKS SECURITE SA 201028 0.625 CB	0.01% FR0013214137
KBC GROEP NV 100926 0.125 CB	0.01% BE0002728096
DANONE SA 031128 1.208 CB	0.01% FR0013216926
MUENCHENER RUECKVERSICHERUNGS GESELLSCHAFT 260549	0.01% XS1843448314
TREASURY CORPORATION OF VICTORIA 201141 2.25 GB	0.01% AU3CB0271955
VOLVO TREASURY AB 180526 0.00 CB	0.01% XS2342706996
CATERPILLAR INC 090430 2.6 CB	0.01% US149123CH22
DIAGEO INVESTMENT CORP 110542 4.25 CB	0.01% US25245BAA52
AUTOMATIC DATA PROCESSING INC 150528 1.70 CB	0.01% US053015AG87
VERIZON COMMUNICATIONS INC 080431 2.50 CB	0.01% XS1979281158
MERCIALYS SA 270226 1.8 CB	0.01% FR0013320249
SUEZ SA 030429 1.5 CB	0.01% FR0013248523
BANK OF AMERICA CORP 020629 1.667 CB	0.01% XS2348234936
SANTANDER CONSUMER FINANCE SA 230226 0.00 CB	0.01% XS2305600723
ABN AMRO BANK NV 150127 0.60 CB	0.01% XS2102283061
TESCO CORPORATE TREASURY SERVICES PLC 270430 2.75 CB	0.01% XS2163089563
LOGICOR FINANCING SARL 130726 1.50 CB	0.01% XS2200175839
FIDELITY NATIONAL INFORMATION SERVICES INC 031229 2.25 C	0.01% XS2085657299
TRITON CONTAINER INTERNATIONAL LTD 150426 2.05 CB	0.01% US89680YAA38

ING GROEP NV 110128 1.375 CB	0.01% XS1730885073
EQUINIX INC 181129 3.20 CB	0.01% US29444UBE55
BELFIUS BANQUE SA 280826 0.00 CB	0.01% BE6315719490
ERSTE GROUP BANK AG 130527 0.875 CB	0.01% AT0000A2GH08
BANK OF AMERICA CORP 270433 2.824 CB	0.01% XS2462323853
MIZUHO FINANCIAL GROUP INC 130426 0.184 CB	0.01% XS2329143510
VONOVIA SE 011225 0.00 CB	0.01% DE000A3MP4T1
SWEDBANK AB 200527 0.30 CB	0.01% XS2343563214
HYUNDAI CAPITAL AMERICA 150626 1.50 CB	0.01% US44891ABW62
BANKINTER SA 080726 0.875 CB	0.01% ES0213679HN2
INFINEON TECHNOLOGIES AG 240629 1.625 CB	0.01% XS2194283839
IRELAND GOVERNMENT 150550 1.50 GB	0.01% IE00BH3SQB22
CAD BNP PARIBAS A/C	0.01% -
LA BANQUE POSTALE SA 090228 1.00 GB	0.01% FR00140087C4
MERCK KGAA 090980 1.625 CB	0.01% XS2218405772
AXA BANK EUROPE SCF SA 060329 0.75 CB	0.01% FR0013406154
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 050732 1.375 GE	0.01% FR0013266434
SANOFI SA 210329 0.875 CB	0.01% FR0013409844
GOLDMAN SACHS GROUP INC 220545 5.15 CB	0.01% US38148LAF31
FRANCE REPUBLIC OF GOVERNMENT 250566 1.75 GB	0.01% FR0013154028
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 151127 1.625 CB	0.01% XS1717355561
ENEL FINANCE INTERNATIONAL NV 201027 1.00 CB	0.01% XS2244418609
CREDIT MUTUEL ARKEA SA 110331 3.375 CB	0.01% FR0013407418
GRAND CITY PROPERTIES SA 030826 1.375 CB	0.01% XS1654229373
TEXAS INSTRUMENTS INC 040929 2.25 CB	0.01% US882508BG82
INTERNATIONAL PAPER CO 150644 4.80 CB	0.01% US460146CK70
BROADCOM INC 150537 4.926 CB	0.01% US11135FBV22
LEGAL AND GENERAL GROUP PLC 261149 3.75 CB	0.01% XS2083961370
DE VOLKSBANK NV 220626 0.25 CB	0.01% XS2356091269
NEWCREST FINANCE PTY LTD 130530 3.25 CB	0.01% US65120FAD69
CREDIT AGRICOLE HOME LOAN SFH SA 030232 1.375 CB	0.01% FR0013234986
MARS INC 010439 3.875 CB	0.01% US571676AD73
JAB HOLDINGS BV 180528 2.00 CB	0.01% DE000A19HCX8
BANK OF NOVA SCOTIA 040926 0.125 CB	0.01% XS2049707180
COFIROUTE SA 090928 0.75 CB	0.01% FR0013201134
COMMERZBANK AG 280228 1.875 CB	0.01% DE000CZ40MM4
ANTHEM INC 011247 4.375 CB	0.01% US036752AD58
CREDIT AGRICOLE PUBLIC SECTOR SCF SA 290329 0.625 CB	0.01% FR0013411600
RED ELECTRICA FINANCIACIONES SAU 240728 0.375 CB	0.01% XS2103013210
COLOMBIA REPUBLIC OF GOVERNMENT 261050 7.25 GB	0.01% COL17CT03722
LANXESS AG 220328 1.75 CB	0.01% XS2459163619
DEXIA CREDIT LOCAL SA 210128 0.00 CB	0.01% XS2289130226
VANTAGE TOWERS AG 310327 0.375 CB	0.01% DE000A3H3J22
GLOBAL PAYMENTS INC 150829 3.20 CB	0.01% US37940XAB82
VIVENDI SA 111228 1.125 CB	0.01% FR0013424876
VERIZON COMMUNICATIONS INC 031128 1.125 CB	0.01% XS2251337353
ING GROEP NV 071228 1.125 CB	0.01% XS2305598216
ALEXANDRIA REAL ESTATE EQUITIES INC 151229 2.75 CB	0.01% US015271AT64
DEERE AND CO 150450 3.75 CB	0.01% US244199BK00
GATWICK FUNDING LTD 150430 2.50 CB	0.01% XS2332199830
VF CORP 230430 2.95 CB	0.01% US918204BC10
AROUNDTOWN SA 280526 1.5 CB	0.01% XS1843435501
FINNVERA OYJ 090429 0.375 GB	0.01% XS1979447064
NATIONAL RURAL UTILITIES COOP FINANCE CORP 150349 4.30 C	0.01% US637432NT82
QUALCOMM INC 200530 2.15 CB	0.01% US747525BK80
DOW CHEMICAL CO 150327 0.50 CB	0.01% XS2122485845
KROGER CO 010247 4.45 CB	0.01% US501044DG38
LEGRAND SA 060732 1.875 CB	0.01% FR0013266848
PORT AUTH N Y AND N J 010948 4.031 SF	0.01% US73358WX901
CARRIER GLOBAL CORP 150230 2.722 CB	0.01% US14448CAQ78
SODEXO SA 170728 1.00 CB	0.01% XS2203996132
ASTM SPA 080228 1.625 CB	0.01% XS1765875718
ILE DE FRANCE MOBILITES 160232 0.95 CB	0.01% FR0014008CQ9
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210651 1.75 C	0.01% AU0000097495
JPMORGAN CHASE & CO 151030 2.739 CB	0.01% US46647PBE51
SFIL SA 040629 0.05 GB	0.01% FR0014003598
BOOKING HOLDINGS INC 080328 0.50 CB	0.01% XS2308322002
VIACOMCBS INC 190532 4.20 CB	0.01% US92556HAD98
SOCIETE GENERALE SA 220329 1.75 CB	0.01% FR0013410818
LINDE PLC 310331 1.375 CB	0.01% XS2463961248
TOYOTA MOTOR CREDIT CORP 130230 2.15 CB	0.01% US89236TGU34
ABN AMRO BANK NV 100133 1.25 CB	0.01% XS1747670922

3M CO 260829 2.375 CB	0.01% US88579YBJ91
FNMA 30 YEAR CONVENTIONAL 010452 2.50 MBS POOL NO QE1	0.01% US313389MX98
WASTE MANAGEMENT INC 150328 1.15 CB	0.01% US94106LBN82
TOYOTA MOTOR CREDIT CORP 051127 0.125 CB	0.01% XS2338955805
BARCLAYS PLC 170133 3.25 CB	0.01% XS1748699011
TJX COMPANIES INC 150528 1.15 CB	0.01% US872540AV10
SAP SE 180529 0.375 CB	0.01% XS2176715667
CREDIT AGRICOLE SA LONDON BRANCH 030729 1.00 GB	0.01% FR0013421815
SCHLESWIG HOLSTEIN STATE OF 120629 0.125 LB	0.01% DE000SHFM691
CITIGROUP INC 180546 4.75 CB	0.01% US172967KR13
LABORATORY CORPORATION OF AMERICA HOLDINGS 010631 2	0.01% US50540RAY80
SES SA 041127 0.875 CB	0.01% XS2075811781
UNITED PARCEL SERVICE INC 151147 3.75 CB	0.01% US911312BN52
FRANCE REPUBLIC OF GOVERNMENT 250548 2.00 GB	0.01% FR0013257524
QUANTA SERVICES INC 011030 2.90 CB	0.01% US74762EAF97
ISRAEL STATE OF GOVERNMENT 180137 2.375 GB	0.01% XS1551294413
FS KKR CAPITAL CORP 150127 2.625 CB	0.01% US302635AH04
NISSAN MOTOR ACCEPTANCE COMPANY LLC 160926 1.85 CB	0.01% US65480CAC91
WPC EUROBOOND BV 150428 1.35 CB	0.01% XS2052968596
SOCIETE GENERALE SA 300631 1.125 CB	0.01% FR0014002QE8
INTERNATIONAL BUSINESS MACHINES CORP 150549 4.25 CB	0.01% US459200KC42
CARLSBERG BREWERIES AS 010729 0.875 CB	0.01% XS2016228087
COSTCO WHOLESALE CORP 200430 1.60 CB	0.01% US22160KAP03
LANDESBANK BADEN WUERTTEMBERG 240729 0.125 CB	0.01% DE000LB2ZSM3
VOLKSWAGEN INTERNATIONAL FINANCE NV 170670 3.875 CB	0.01% XS2187689380
HORMEL FOODS CORP 110630 1.80 CB	0.01% US440452AF79
FISERV INC 010730 1.625 CB	0.01% XS1843434108
ENEL SPA 101226 2.25 CB	0.01% XS2228373671
JPMORGAN CHASE AND CO 130531 2.956 CB	0.01% US46647PBP09
FNMA 30 YEAR CONVENTIONAL 011151 1.50 MBS POOL NO MA	0.01% US31418D6A53
INTERNATIONAL BUSINESS MACHINES CORP 150530 1.95 CB	0.01% US459200KJ94
ZOETIS INC 150530 2.0 CB	0.01% US98978VAS25
VOLKSWAGEN INTERNATIONAL FINANCE NV 291299 3.50 CB	0.01% XS1206541366
SPAREBANK 1 OSTLANDET 030328 0.125 CB	0.01% XS2308586911
UNITED UTILITIES WATER FINANCE PLC 281029 0.875 CB	0.01% XS2291328735
MORGAN STANLEY 270145 4.30 CB	0.01% US61747YDY86
CANADIAN IMPERIAL BANK OF COMMERCE 300429 0.01 CB	0.01% XS2337335710
SAXONY STATE OF 051129 0.01 GB	0.01% DE0001789303
GOLDMAN SACHS GROUP INC 161230 1.875 CB	0.01% XS2355059911
BANK OF MONTREAL 080629 0.05 CB	0.01% XS2351089508
WELLTOWER INC 150131 2.75 CB	0.01% US95040QAL86
CITIGROUP INC 030631 2.572 CB	0.01% US172967MS77
JPMORGAN CHASE AND CO 220248 4.26 CB	0.01% US46647PAA49
DNB BANK ASA 230229 0.25 CB	0.01% XS2306517876
CHARTER COMMUNICATIONS OPERATING LLC 010453 5.25 CB	0.01% US161175CK86
TELENOR ASA 310534 1.75 CB	0.01% XS2001738991
BRITISH COLUMBIA PROVINCE OF 290131 1.30 GB	0.01% US110709AE21
ASIAN DEVELOPMENT BANK 310130 0.025 GB	0.01% XS2110875957
FNMA 30 YEAR CONVENTIONAL 010851 2.50 MBS POOL NO MA	0.01% US31418D3H34
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 210231	0.01% XS2122894855
SOCIETE DU GRAND PARIS 250534 1.125 GB	0.01% FR0013409612
ORACLE CORP 250331 2.875 CB	0.01% US68389XCE31
LIBERBANK SA 250929 0.25 CB	0.01% ES0468675030
TARGET CORP 150446 3.625 CB	0.01% US87612EBF25
ELIA TRANSMISSION BELGIUM SRL 280430 0.875 CB	0.01% BE6321529396
BANCO SANTANDER SA 240629 0.625 CB	0.01% XS2357417257
FEDEX CORP 150531 2.40 CB	0.01% US31428XCD66
YORKSHIRE BUILDING SOCIETY 010728 0.50 CB	0.01% XS2358471246
FNMA 30 YEAR CONVENTIONAL 010950 2.00 MBS POOL NO MA	0.01% US31418DTQ50
UNEDIC 191130 0.00 CB	0.01% FR0014000L31
INFORMA PLC 220428 1.25 CB	0.01% XS2068065163
ERSTE GROUP BANK AG 170528 0.125 CB	0.01% AT0000A2RAA0
SUZANO AUSTRIA GMBH 150928 2.50 CB	0.01% US86964WAL63
COX COMMUNICATIONS INC 150631 2.60 CB	0.01% US224044CN54
CROATIA REPUBLIC OF GOVERNMENT 170631 1.50 GB	0.01% XS2190201983
WRKCO INC 150633 3.0 CB	0.01% US92940PAG90
YORKSHIRE WATER FINANCE PLC 271032 1.75 CB	0.01% XS2333224314
AEROPORTS DE PARIS SA 020732 1.50 CB	0.01% FR0013522141
JPMORGAN CHASE AND CO 280433 1.895 CB	0.01% XS2335966557
CITIGROUP INC 010532 2.561 CB	0.01% US172967MY46
BPCE SA 020234 1.75 CB	0.01% FR0014007VJ6
WALES AND WEST UTILITIES FINANCE PLC 030838 3.00 CB	0.01% XS1862518062

RAIFFEISENBANK AS 090628 1.00 CB	0.01% XS2348241048
TOYOTA MOTOR CREDIT CORP 100131 1.65 CB	0.01% US89236THX63
ABERTIS INFRAESTRUCTURAS SA 260332 1.875 CB	0.01% XS2055652056
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 190728 0.25 CB	0.01% FR0014001168
EASYJET FINCO BV 030328 1.875 CB	0.01% XS2306601746
CUMMINS INC 010930 1.50 CB	0.01% US231021AT37
REN FINANCE BV 160429 0.50 CB	0.01% XS2332186001
FRESENIUS MEDICAL CARE AG CO KGAA 291129 1.25 CB	0.01% XS2084488209
CHARTER COMMUNICATIONS OPERATING LLC 010431 2.80 CB	0.01% US161175BU77
LANDESKREDITBANK BADEN WUERTTEMBERG FOERD 200131 0	0.01% DE000A289CL2
LA POSTE SA 180729 0.00 GB	0.01% FR0014001106
TECHNIP ENERGIES NV 280528 1.125 CB	0.01% XS2347284742
BNG BANK NV 300337 1.25 GB	0.01% XS2463550702
SAXONY ANHALT STATE OF 100331 0.00 GB	0.01% DE000A3H3D69
BROADCOM INC 150434 3.469 CB	0.01% US11135FBL40
CHINA PEOPLES REPUBLIC OF GOVERNMENT 121131 0.50 GB	0.01% XS2078533218
JPMORGAN CHASE AND CO 151148 3.964 CB	0.01% US46647PAL04
OP ASUNTOLUOTTOPANKKI OYJ 191130 0.01 CB	0.01% XS2260183285
THAILAND KINGDOM OF GOVERNMENT 170649 1.875 GB	0.01% TH0623X3T603
S AND P GLOBAL INC 010352 3.7 CB	0.01% US78409VBD55
BRISTOL MYERS SQUIBB CO 260729 3.40 CB	0.01% US110122CP17
ASB FINANCE LTD LONDON BRANCH 210531 0.25 CB	0.01% XS2343772724
SPAREBANKEN VEST BOLIGKREDITT AS 120531 0.125 CB	0.01% XS2342589582
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTON 150231	0.01% CH0589031035
ONTARIO PROVINCE OF 251130 0.01 GB	0.01% XS2262263622
DEUTSCHE BANK AG 191130 1.75 CB	0.01% DE000DL19VS4
COMMONWEALTH EDISON CO 010345 3.70 CB	0.01% US202795JF88
CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 300631 0.125 CB	0.01% FR00140049N1
WALT DISNEY CO 130560 3.80 CB	0.01% US254687GA88
AMERICAN WATER CAPITAL CORP 010947 3.75 CB	0.01% US03040WAR60
BANK OF AMERICA CORP 200351 4.083 CB	0.01% US06051GJA85
SR BOLIGKREDITT AS 100331 0.01 CB	0.01% XS2312584779
S AND P GLOBAL INC 150830 1.25 CB	0.01% US78409VAS34
OP YRITYSPANKKI OYJ 121129 0.625 CB	0.01% XS2078667925
US TREASURY 4.375 150238 GOVT	0.01% US912810PW27
JUNIPER NETWORKS INC 101230 2.00 CB	0.01% US48203RAP91
EURONEXT NV 170531 0.75 CB	0.01% DK0030486402
HANNOVER RUECK SE 091039 1.125 CB	0.01% XS2063350925
INDONESIA REPUBLIC OF GOVERNMENT 301031 1.40 GB	0.01% XS2069959398
ALLIANZ SE 250949 1.301 CB	0.01% DE000A2YPFA1
CARRIER GLOBAL CORP 050440 3.377 CB	0.01% US14448CAR51
SAMHALLSBYGGNADSBOLAGET I NORDEN AB 040926 1.125 CB	0.01% XS2049823680
CLARION FUNDING PLC 131132 1.25 CB	0.01% XS2257848098
MICRON TECHNOLOGY INC 150432 2.703 CB	0.01% US595112BS19
DWR CYMRU UK PLC 310333 1.375 CB	0.01% XS2115092442
ORANGE SA 110529 1.375 CB	0.01% FR0014003855
NETHERLANDS KINGDOM OF GOVERNMENT 150147 2.75 GB	0.01% NL0010721999
SERVICENOW INC 010930 1.40 CB	0.01% US81762PAE25
MERLIN PROPERTIES SOCIMI SA 010630 1.375 CB	0.01% XS2347367018
CADENT FINANCE PLC 190330 0.625 CB	0.01% XS2320438653
FNMA 15 YEAR CONVENTIONAL 010337 1.50 MBS POOL NO SBE	0.01% US3132D6BM12
EUROPEAN UNION 040741 0.45 GB	0.01% EU000A3KT6B1
PEPSICO INC 141033 0.75 CB	0.01% XS2397367421
BRIXMOR OPERATING PARTNERSHIP LP 160831 2.50 CB	0.01% US11120VAL71
BANCO SANTANDER SA 221030 1.625 CB	0.01% XS2247936342
PARAGON TREASURY PLC 070536 2.00 CB	0.01% XS2337346162
CHILE GOVERNMENT OF 010930 4.70 GB	0.01% CL0002454248
IREN SPA 010730 1.00 CB	0.01% XS2197356186
GATX CORP 010631 1.90 CB	0.01% US361448BG72
RTE RESEAU DE TRANSPORT D ELECTRICITE SA 080732 0.625 CB	0.01% FR0013522695
AMGEN INC 210240 3.15 CB	0.01% US031162CR97
ALSTRIA OFFICE REIT AG 151127 1.50 CB	0.01% XS1717584913
CHILE GOVERNMENT OF 020731 0.83 GB	0.01% XS1843433639
MORGAN STANLEY 290433 1.102 CB	0.01% XS2404028230
PEPSICO INC 140446 4.45 CB	0.01% US713448DD75
ELI LILLY AND CO 140933 0.50 CB	0.01% XS2386186063
UNIVERSITY MICH UNIV REVS 010440 2.437 MB	0.01% US914455UF50
ENEL FINANCE INTERNATIONAL NV 170630 0.50 CB	0.01% XS2353182293
VODAFONE GROUP PLC 170950 4.25 CB	0.01% US92857WBU36
CREDIT AGRICOLE SA 140132 0.875 CB	0.01% XS2099546488
GLAXOSMITHKLINE CAPITAL PLC 120535 1.625 CB	0.01% XS2170609072
MORGAN STANLEY 160936 2.484 CB	0.01% US61747YEF88

BPCE SA 140131 0.25 CB	0.01% FR0014001G37
SWEDEN KINGDOM OF GOVERNMENT 300339 3.50 GB	0.01% SE0002829192
BANK OF AMERICA CORP 250425 2.932 CB	0.01% CA060505FM13
MONDELEZ INTERNATIONAL INC 130430 2.75 CB	0.01% US609207AT22
EUROGRID GMBH 210433 0.741 CB	0.01% XS2333297625
AXA SA 071041 1.375 CB	0.01% XS2314312179
CREDIT AGRICOLE ASSURANCES SA 061031 1.50 CB	0.01% FR0014005RZ4
TAMPA ELECTRIC CO 150351 3.45 CB	0.01% US875127BJ01
VF CORP 250232 0.625 CB	0.01% XS2123970241
JAPAN GOVERNMENT 200362 1.00 GB	0.01% JP1400151N57
NATIONAL BANK OF CANADA 120724 2.545 CB	0.01% CA63306AGD24
AUSTRIA REPUBLIC OF GOVERNMENT 200351 0.75 GB	0.01% AT0000A2EJ08
FEDEX CORP 150541 3.25 CB	0.01% US31428XCE40
WALMART INC 220941 2.50 CB	0.01% US931142EU39
DOW CHEMICAL CO 151150 3.60 CB	0.01% US260543DD22
APPLE INC 080241 2.375 CB	0.01% US037833EE62
NEW BRUNSWICK PROVINCE OF 140826 2.60 GB	0.01% CA642866GK79
LANDESBANK BADEN WUERTTEMBERG 210231 0.375 CB	0.01% DE000LB2CW16
GOLDMAN SACHS GROUP INC 220442 3.21 CB	0.01% US38141GYC22
UNEDIC 250534 0.10 CB	0.01% FR0014001ZY9
COOPERATIEVE RABOBANK UA 250233 0.625 CB	0.01% XS2306851853
FORTUNE BRANDS HOME AND SECURITY INC 250352 4.50 CB	0.01% US34964CAG15
KLEPIERRE SA 010730 0.625 CB	0.01% FR0013430741
BANK OF MONTREAL 030225 2.37 CB	0.01% CA06368DCV43
THOMSON REUTERS CORP 140525 2.239 CB	0.01% CA884903BW40
UNEDIC 250536 0.50 CB	0.01% FR00140045Z3
AMGEN INC 150841 2.80 CB	0.01% US031162DA53
BULGARIA REPUBLIC OF GOVERNMENT 230930 0.375 GB	0.01% XS2234571425
NATIONAL GRID GAS FINANCE PLC 220938 2.625 CB	0.01% XS1492681033
AMGEN INC 210250 3.375 CB	0.01% US031162CS70
BANK OF MONTREAL 010328 3.19 CB	0.01% CA06368BTX69
SPIRE MISSOURI INC 010651 3.30 CB	0.01% US84859DAA54
AUSTRIA REPUBLIC OF GOVERNMENT 20092117 2.10 GB	0.01% AT0000A1XML2
ALEXANDRIA REAL ESTATE EQUITIES INC 150352 3.55 CB	0.01% US015271AZ25
BROADCOM INC 150241 3.50 CB	0.01% US11135FBJ93
UNICREDIT SPA 190131 0.85 CB	0.01% XS2289133758
WALLONIE STATE OF 220640 1.05 GB	0.01% BE0002709906
BAVARIA STATE OF 180135 0.01 GB	0.01% DE0001053593
ESSENTIAL UTILITIES INC 150450 3.351 CB	0.01% US29670GAE26
ERSTE GROUP BANK AG 120137 0.50 CB	0.01% AT0000A2UXN9
NRW BANK 090735 0.1 CB	0.01% DE000NWB0AK3
WALT DISNEY CO 300327 3.057 CB	0.01% CA254687FU53
CROWN CASTLE INTERNATIONAL CORP 010441 2.90 CB	0.01% US22822VAX91
NEDERLANDSE WATERSCHAPSBANK NV 041041 0.75 GB	0.01% XS1499594916
CHOICE PROPERTIES REAL ESTATE INVESTMENT 210527 2.848 C	0.01% CA17039AAU03
MUENCHENER HYPOTHEKENBANK EG 050935 0.125 CB	0.01% DE000MHB25J1
MERCK AND CO INC 101251 2.75 CB	0.01% US58933YBF16
TORON DOMINION BANK 260132 3.06 CB	0.01% CA89117FPG86
CVC HEALTH CORP 210840 2.70 CB	0.01% US126650DP20
AXA HOME LOAN SFH 250635 0.125 CB	0.01% FR0013520210
DAIMLER CANADA FINANCE INC 220925 1.65 CB	0.01% CA23384NBS59
FLEMISH COMMUNITY OF 151035 0.125 GB	0.01% BE0002736172
AMERICAN INTERNATIONAL GROUP INC 300630 3.40 CB	0.01% US026874DR53
MEXICO UNITED MEXICAN STATES GOVERNMENT 251033 1.45 C	0.01% XS2289587789
JAPAN GOVERNMENT OF 200637 0.60 GB	0.01% JP1201611H69
ROYAL BANK OF CANADA 030532 2.94 CB	0.01% CA780086UL64
DIGITAL INTREPID HOLDING BV 150731 0.625 CB	0.01% XS2280835260
ONTARIO PROVINCE OF 020645 3.45 GB	0.01% CA68323ACC68
CANADIAN WESTERN BANK 160426 1.926 CB	0.01% CA136765BQ65
ROYAL BANK OF CANADA 040526 1.589 CB	0.01% CA780086TM66
JDE PEETS NV 160633 1.125 CB	0.01% XS2354444379
QUEBEC PROVINCE OF 011241 5.00 GB	0.01% CA74814ZEF68
RIOCAN REAL ESTATE INVESTMENT TRUST 150626 1.974 CB	0.01% CA766910BG73
JPMORGAN CHASE AND CO 220451 3.109 CB	0.01% US46647PBN50
CANADIAN IMPERIAL BANK OF COMMERCE 150726 1.70 CB	0.01% CA13607HVV19
INTEL CORP 120851 3.05 CB	0.01% US458140BW93
CANADIAN IMPERIAL BANK OF COMMERCE 210431 1.96 CB	0.01% CA13607HRJ37
FNMA 30 YEAR CONVENTIONAL 010751 1.50 MBS POOL FM863	0.01% US3140XCSU30
CANADA GOVERNMENT 011253 1.75 GB	0.01% CA135087M680
ONTARIO TEACHERS FINANCE TRUST 200541 0.90 CB	0.01% XS2344384842
FEDERATION OF CAISSES DESJARDINS DU QUEBEC 210126 1.09 C	0.01% CA31430WFL33
CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 191035 0.01 CB	0.01% FR00140006K7

GENERAL MOTORS FINANCIAL OF CANADA LTD 150426 1.75 CB	0.01%	CA37045YAG94
LOWE'S COMPANIES INC 150941 2.80 CB	0.01%	US548661EE32
WALT DISNEY CO 010949 2.75 CB	0.01%	US254687FM36
NATIONAL RETAIL PROPERTIES INC 150450 3.10 CB	0.01%	US637417AP15
AUSTRIA REPUBLIC OF GOVERNMENT 201040 0.00 GB	0.01%	AT0000A2KQ43
COMMONWEALTH EDISON CO 010951 2.75 CB	0.01%	US202795JU55
PROSUS NV 030832 2.031 CB	0.01%	XS2211183756
VONOVIA SE 160633 1.00 CB	0.01%	DE000A3E5MJ2
STEEL DYNAMICS INC 151050 3.25 CB	0.01%	US858119BP41
METROPOLITAN LIFE GLOBAL FUNDING I 200328 1.95 CB	0.01%	CA592179KA25
KOREA REPUBLIC OF GOVERNMENT 100970 1.625 GB	0.01%	KR103503GA90
VERIZON COMMUNICATIONS INC 160530 2.50 CB	0.01%	CA92343VFG47
SHAW COMMUNICATIONS INC 091230 2.90 CB	0.01%	CA82028KBB67
NEWFOUNDLAND AND LABRADOR PROVINCE OF 171046 3.30 C	0.01%	CA651333FT85
TELUS CORP 131131 2.85 CB	0.01%	CA87971MBV42
LOBLAW COMPANIES LTD 070530 2.284 CB	0.01%	CA539481AN18
MANITOBA PROVINCE OF 050350 3.20 GB	0.01%	CA563469US23
FNMA 30 YEAR CONVENTIONAL 011151 2.00 MBS POOL RA618	0.01%	US3133KM2V64
PFIZER INC 150339 7.20 CB	0.01%	US717081CY74
LLOYDS BANKING GROUP PLC 221127 4.25 CB	0.01%	AU3CB0248862
MONDELEZ INTERNATIONAL INC 040950 2.625 CB	0.01%	US609207AW50
NEW BRUNSWICK PROVINCE OF 140820 3.05 GB	0.01%	CA642866GQ40
FNMA 30 YEAR CONVENTIONAL 010950 2.00 MBS POOL NO QB	0.01%	US3133A9HE82
BAY AREA TOLL AUTHORITY 010449 6.263 CB	0.01%	US072024ND01
QUEBEC PROVINCE OF 011253 2.85 GB	0.01%	CA74814ZFL28
DELL INTERNATIONAL LLC 151251 3.45 CB	0.01%	US24703DBG51
DE VOLKSBANK NV 191140 0.125 CB	0.01%	XS2259193998
BERLIN STATE OF 060840 0.05 GB	0.01%	DE000A289K71
CT REAL ESTATE INVESTMENT TRUST 060131 2.371 CB	0.01%	CA126462AG57
SUN LIFE FINANCIAL INC 011035 2.06 CB	0.01%	CA86682ZAN65
FNMA 30 YEAR CONVENTIONAL 011051 2.00 MBS POOL NO FM	0.01%	US3140XDFV33
BERLIN STATE OF 260152 0.625 GB	0.01%	DE000A3H2Y73
KONINKLIJKE KPN NV 011030 8.375 CB	0.01%	US780641AH94
CHICAGO ILL O HARE INTL ARPT REV 010140 6.395 MB	0.01%	US167593AN29
KELLOGG CO 010431 7.45 CB	0.01%	US487836AT55
PORTUGAL REPUBLIC OF GOVERNMENT 181030 0.475 GB	0.01%	PTOTELOE0028
FNMA 30 YEAR CONVENTIONAL 011051 2.00 MBS POOL CB185	0.01%	US3140QMBZ64
JAPAN GOVERNMENT 200652 1.30 GB	0.01%	JP1300751N79
SPAIN KINGDOM OF GOVERNMENT 311050 1.00 GB	0.00%	ES0000012G00
METROPOLITAN TRANSPORTATION AUTHORITY IF NY 151139 6.	0.00%	US59259YBY41
UNILEVER CAPITAL CORP 151132 5.90 CB	0.00%	US904764AH00
NEW YORK N Y CITY MUN WTR FIN AUTH WTR 150642 5.724 MI	0.00%	US64972FT309
ASTRAZENECA PLC 150937 6.45 CB	0.00%	US046353AD01
ONTARIO PROVINCE OF 021252 2.55 GB	0.00%	CA68333ZAS61
NORTH RHINE WESTPHALIA STATE OF 150120 1.375 CB	0.00%	DE000NRW0L10
LUXEMBOURG GRAND DUCHY OF GOVERNMENT 240331 0.00 C	0.00%	LU2320463339
SOUTHERN ELECTRIC POWER DISTRIBUTION PLC 070632 5.50 CI	0.00%	XS0139563166
VONOVIA SE 140641 1.50 CB	0.00%	DE000A3E5MK0
DIAMOND 1 FINANCE CORP 150736 8.10 CB	0.00%	US24703TAJ51
BELGIUM KINGDOM OF GOVT 220629 0.9 GB	0.00%	BE0000347568
PRUDENTIAL PLC 191231 6.125 CB	0.00%	XS0140198044
ROMANIA GOVERNMENT 021240 2.625 GB	0.00%	XS2258400162
CISCO SYSTEMS INC 150239 5.90 CB	0.00%	US17275RAD44
NORTHERN GAS NETWORKS FINANCE PLC 230340 5.625 CB	0.00%	XS0494932741
NORTH RHINE WESTPHALIA STATE OF 110768 1.75 GB	0.00%	DE000NRW0LA3
AETN 150636 6.625 CB	0.00%	US00817YAF51
BELL CANADA INC 300950 3.50 CB	0.00%	CA07813ZCD48
UNITED PARCEL SERVICE INC 010450 5.30 CB	0.00%	US911312BW51
BELGIUM KINGDOM OF GOVERNMENT 220671 0.65 GB	0.00%	BE0000353624
BAYER CORP 150228 6.65 CB	0.00%	US072732AC42
407 INTERNATIONAL INC 070350 2.84 CB	0.00%	CA35085ZBV72
LENNAR CORP 151223 4.875 CB	0.00%	US526057BW31
DOWDUPONT INC 151123 4.205 CB	0.00%	US26078JAB61
GREAT WEST LIFE CO INC 080750 2.981 CB	0.00%	CA39138CAJ59
HEWLETT PACKARD ENTERPRISES CO 151035 6.20 CB	0.00%	US42824CAX74
BORGWARNER INC 011025 5.00 CB	0.00%	US099724AM84
CME GROUP INC 150943 5.30 CB	0.00%	US12572QAF28
KEYSIGHT TECHNOLOGIES INC 060427 4.60 CB	0.00%	US49338LAE39
PEPSICO INC 010324 3.60 CB	0.00%	US713448CM83
CHARLES SCHWAB CORP 210525 3.85 CB	0.00%	US808513AX31
COMCAST CORP 151025 3.95 CB	0.00%	US20030NCS80
BOSTON PROPERTIES LP 010224 3.80 CB	0.00%	US10112RAW43

WESTPAC BANKING CORP 260224 3.30 CB	0.00%	US961214EC31
CIGNA CORP 151125 4.125 CB	0.00%	US125523AG54
WALMART 260625 3.55 CB	0.00%	US931142ED14
CONTI GUMMI FINANCE BV 271123 2.125 CB	0.00%	XS2178585423
ORACLE CORP 080724 3.40 CB	0.00%	US68389XAU90
LAM RESEARCH CORP 150325 3.80 CB	0.00%	US512807AN85
XLIT LTD 151243 5.25 CB	0.00%	US98420EAB11
INTERCONTINENTAL EXCHANGE INC 011225 3.75 CB	0.00%	US45866FAD69
ABBOTT LABORATORIES 301146 4.90 CB	0.00%	US002824BH26
ABBVIE INC 140525 3.60 CB	0.00%	US00287Yaq26
JOHN DEERE CAPITAL CORP 240624 2.65 CB	0.00%	US24422ETT63
MICROSOFT CORP 031125 3.125 CB	0.00%	US594918BJ27
BIOGEN INC 150925 4.05 CB	0.00%	US09062XAF06
PRINCIPAL FINANCIAL GROUIP INC 150525 3.40 CB	0.00%	US74251VAK89
MCDONALDS CORP 300126 3.70 CB	0.00%	US58013MEY66
INTEL CORP 250325 3.40 CB	0.00%	US458140BP43
MCCORMICK AND COMPANY INC 150824 3.15 CB	0.00%	US579780AM94
DOWDUPONT INC 151128 4.725 CB	0.00%	US26078JAD28
CARDINAL HEALTH INC 150925 3.75 CB	0.00%	US14149YBE77
SALESFORCE COM INC 110428 3.70 CB	0.00%	US79466LAF13
SANTANDER HOLDINGS USA INC 170725 4.50 CB	0.00%	US80282KAE64
STRYKER CORP 011125 3.375 CB	0.00%	US863667AH48
INGERSOLL RAND GLOBAL HOLDING COMPANY LTD 150643 5.7	0.00%	US45687AAG76
CREDIT AGRICOLE HOME LOAN SFH SA 110923 0.625 CB	0.00%	FR0013066743
CIGNA CORP 151028 4.375 CB	0.00%	US125523AH38
COMCAST CORP 151028 4.15 CB	0.00%	US20030NCT63
PEPSICO INC 071023 0.40 CB	0.00%	US713448FB91
ANHEUSER BUSCH INBEV WORLWIDE INC 130428 4.00 CB	0.00%	US035240AL43
HOME DEPOT INC 061228 3.90 CB	0.00%	US437076BW12
MICROSOFT CORP 120225 2.70 CB	0.00%	US594918BB90
WALMART INC 080726 3.05 CB	0.00%	US931142EM13
QUEST DIAGNOSTICS INC 300325 3.50 CB	0.00%	US74834LAX82
LEGG MASON INC 150144 5.625 CB	0.00%	US524901AR65
CME GROUP INC 150325 3.0 CB	0.00%	US12572QAG01
THAMES WATER UTILITIES FINANCE PLC 280937 5.125 CB	0.00%	XS0268693743
MICROSOFT CORP 060227 3.30 CB	0.00%	US594918BY93
VODAFONE GROUP PLC 300528 4.375 CB	0.00%	US92857WBK53
KELLOG CO 010426 3.25 CB	0.00%	US487836BP25
DEUTSCHE BAHN FINANCE GMBH 081250 0.625 CB	0.00%	XS2270142966
SOUTHERN ELECTRIC POWER DISTRIBUTION PLC 200237 4.625 C	0.00%	XS0244171236
AVOLON HOLDINGS FUNDING LTD 010724 3.95 CB	0.00%	US05401AAF84
NESTLE FINANCE INTERNATIONAL LTD SA 180124 0.375 CB	0.00%	XS1707074941
TARGET CORP 150425 2.25 CB	0.00%	US87612EBL92
WALGREENS BOOTS ALLIANCE INC 010626 3.45 CB	0.00%	US931427AQ19
THOMSON REUTERS CORP 150835 5.5 CB	0.00%	US884903AY13
TOYOTA MOTOR CREDIT CORP 110124 0.45 CB	0.00%	US89236THU25
FARMERS EXCHANGE CAPITAL III 151054 5.454 CB	0.00%	US30958QAA94
FRANCE TELECOM SA 130142 5.375 CB	0.00%	US35177PAX50
SIMON PROPERTY GROUP LP 150126 3.30 CB	0.00%	US828807CW58
ALLSTATE CORP 151226 3.28 CB	0.00%	US020002BD26
JOHN DEERE CAPITAL CORP 170124 0.45 CB	0.00%	US24422EVN65
EDWARDS LIFESCIENCES CORP 150628 4.30 CB	0.00%	US28176EAD04
FOX CORP 250129 4.709 CB	0.00%	US35137LAH87
FIDELITY NATIONAL FINANCIAL INC 150828 4.50 CB	0.00%	US31620RAH84
BMW US CAPITAL LLC 010424 0.80 CB	0.00%	US05565EBQ70
SIMON PROPERTY GROUP LP 130924 2.00 CB	0.00%	US828807DG99
KIMCO REALTY CORP 010427 3.80 CB	0.00%	US49446RAS85
AMCOR FINANCE USA INC 150528 4.50 CB	0.00%	US02343UAH86
LENNAR CORP 291127 4.75 CB	0.00%	US526057CD41
INTERNATIONAL BANK FOR RECONSTRUCTION AND DE 030151	0.00%	XS2251330184
NOVARTIS CAPITAL CORP 140225 1.75 CB	0.00%	US66989HAP38
GREAT WEST LIFECO FINANCE 170528 4.047 CB	0.00%	US39138QAA31
AMAZON COM INC 120524 0.45 CB	0.00%	US023135BW50
VENTAS REALTY LP 151130 4.75 CB	0.00%	US92277GAV95
UNITEDHEALTH GROUP INC 150524 0.55 CB	0.00%	US91324PEB40
AT AND T INC 010329 4.35 CB	0.00%	US00206RHJ41
PEPSICO INC 151027 3.00 CB	0.00%	US713448DY13
APPLE INC 230246 4.65 CB	0.00%	US037833BX70
OTIS WORLDWIDE CORP 050425 2.056 CB	0.00%	US68902VAH06
MOODY'S CORP 150744 5.25 CB	0.00%	US615369AE53
DIGITAL REALTY TRUST LP 150827 3.70 CB	0.00%	US25389JAR77
MARRIOTT INTERNATIONAL INC 150626 3.125 CB	0.00%	US571903AS22

WRKCO INC 010628 3.90 CB	0.00%	US92940PAE43
BROADCOM INC 150926 3.459 CB	0.00%	US11135FAN15
PRINCIPAL FINANCIAL GROUP INC 151126 3.10 CB	0.00%	US74251VAM46
DOWDUPONT INC 151138 5.319 CB	0.00%	US26078JAE01
GOLDMAN SACHS AND CO LLC 010529 4.223 CB	0.00%	US38141GWZ35
WESTINGHOUSE AIRE BRAKE TECHNOLOGIES CORP 150928 4.95	0.00%	US960386AM29
MORGAN STANLEY 270726 3.125 CB	0.00%	US61761J3R84
ELI LILLY AND CO 150329 3.375 CB	0.00%	US532457BV93
LAM RESEARCH CORP 150349 4.875 CB	0.00%	US512807AT55
MONONGAHELA POWER CO 150527 3.55 CB	0.00%	US610202BR34
MCKESSON CORP 150344 4.883 CB	0.00%	US581557BC84
QUALCOMM INC 200545 4.80 CB	0.00%	US747525AK99
ERP OPERATING LP 011126 2.85 CB	0.00%	US26884ABF93
FNMA 15 YEAR CONVENTIONAL 010237 1.50 MBS POOL SB814C	0.00%	US3132D6BH27
OWL ROCK CAPITAL CORP 150126 4.25 CB	0.00%	US69121KAD63
MYLAN NV 150626 3.95 CB	0.00%	US62854AAN46
BANK OF NEY YORK MELLON CORP 290128 3.40 CB	0.00%	US06406RAF47
PFIZER INC 150329 3.45 C	0.00%	US717081ET61
CORNING INC 151148 5.35 CB	0.00%	US219350BK07
FRESHWATER FINANCE PLC SERIES 4 CLASS A 171036 ABS	0.00%	XS0270195877
RELX CAPITAL INC 180329 4.0 CB	0.00%	US74949LAC63
VENTAS REALTY LP 010328 4.00 CB	0.00%	US92277GAM96
VOLKSWAGEN LEASING GMBH 190724 0.00 CB	0.00%	XS2343821794
ROGERS COMMUNICATIONS INC 011043 5.45 CB	0.00%	US775109AZ48
SOCIETE DU GRAND PARIS 180270 1.0 GB	0.00%	FR0013483914
AIR PRODUCTS AND CHEMICALS INC 151025 1.50 CB	0.00%	US009158BB15
COMCAST CORP 150133 4.25 CB	0.00%	US20030NBH35
TIME WARNER CABLE 150639 6.75 CB	0.00%	US88732JAU25
UNITEDHEALTH GROUP INC 150552 4.75 CB	0.00%	US91324PEK49
MEAD JOHNSON NUTRITION CO 010644 4.60 CB	0.00%	US582839AG14
AUSTRIA REPUBLIC OF GOVERNMENT 200471 0.70 GB	0.00%	AT0000A2QQB6
UNITEDHEALTH GROUP INC 150562 4.95 CB	0.00%	US91324PEL22
PFIZER INC 280525 0.8 CB	0.00%	US717081EX73
NUTRIEN LTD 010449 5.00 CB	0.00%	US67077MAU27
THAILAND KINGDOM OF GOVERNMENT 170671 2.50 GB	0.00%	TH0623X3L600
MEDTRONIC INC 150345 4.625 CB	0.00%	US585055BU98
ANHEUSER BUSCH INBEV WORLDWIDE INC 010630 3.50 CB	0.00%	US035240AV25
T-MOBILE USA INC 150430 3.875 CB	0.00%	US87264ABF12
MARSH AND MCLENNAN COMPANIES INC 150339 4.75 CB	0.00%	US571748BH49
MASTERCARD INC 260330 3.35 CB	0.00%	US57636QAP90
AIR LEASE CORP 150126 2.875 CB	0.00%	US00914AAJ16
GENERAL MOTORS CO 021043 6.25 CB	0.00%	US37045VAF76
BMW FINANCE NV 130726 0.75 CB	0.00%	XS2010447238
VIACOMCBS INC 150525 4.75 CB	0.00%	US92556HAA59
PROLOGIS LP 150427 2.125 CB	0.00%	US74340XBN03
IRELAND GOVERNMENT 220441 0.55 GB	0.00%	IE00BMQ5JM72
FEDEX CORP 150550 5.25 CB	0.00%	US31428XCA28
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221073	0.00%	GB00BLBDX619
PRUDENTIAL FINANCIAL INC 100326 1.50 CB	0.00%	US74432QCH65
AMGEN INC 210227 2.20 CB	0.00%	US031162CT53
CHILDRENS HOSPITAL MEDICAL CENTER 150544 4.268 CB	0.00%	US16876AAA25
HCA INC 150629 4.125 CB	0.00%	US404119BX69
HASBRO INC 191129 3.90 CB	0.00%	US418056AZ06
ABBVIE INC 211129 3.20 CB	0.00%	US00287YBX67
FNMA 15 YEAR CONVENTIONAL 010137 2.00 MBS POOL CB2705	0.00%	US3140QNAK87
VISA INC 141245 4.30 CB	0.00%	US92826CAF95
HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 140627 1.50 C	0.00%	XS1629387462
MARVELL TECHNOLOGY INC 150426 1.65 CB	0.00%	US573874AC88
INTEL CORP 250340 4.60 CB	0.00%	US458140BL39
AMERICAN TOWER COR 150426 1.6 CB	0.00%	US03027XBL38
CIGNA CORP 151248 4.90 CB	0.00%	US125523AK66
GUARDIAN LIFE GLOBAL FUNDING 101225 0.875 CB	0.00%	US40139LBC63
BECTON DICKINSON AND CO 060647 4.669 CB	0.00%	US075887BX67
DEERE AND CO 090642 3.90 CB	0.00%	US244199BF15
NVIDIA CORP 010430 2.85 CB	0.00%	US67066GAF19
CROWN CASTLE INTERNATIONAL CORP 150249 5.20 CB	0.00%	US22822VAM37
CNH INDUSTRIAL CAPITAL LLC 150726 1.45 CB	0.00%	US12592BAM63
SOCIETE DU GRAND PARIS 151060 0.70 GB	0.00%	FR00140005R4
COMCAST CORP 011163 2.987 CB	0.00%	US20030NDW83
GENERAL MOTORS CO 010449 5.95 CB	0.00%	US37045VAT70
PENSKE TRUCK LEASING CO LP 150626 1.70 CB	0.00%	US709599BM55
INTEL CORP 250350 4.75 CB	0.00%	US458140BM12

KONINKLIJKE PHILIPS NV 150342 5.0 CB	0.00%	US500472AE51
MEMORIAL SLOAN KETTERING CANCER CENTER 010755 4.2 CB	0.00%	US586054AC25
AVISTA CORP 010648 4.35 CB	0.00%	US05379BAQ05
FOX CORP 250149 5.576 CB	0.00%	US35137LAK17
BLOCK FINANCIAL LLC 150830 3.875 CB	0.00%	US093662AH70
GOLDMAN SACHS GROUP INC 211045 4.75 CB	0.00%	US38141GVS01
ATHENE GLOBAL FUNDING 290626 1.608 CB	0.00%	US04685A2Z36
MERCK & CO INC 070339 3.90 CB	0.00%	US58933YAV74
ASCENSION HEALTH ALLIANCE 151146 3.945 CB	0.00%	US04351LAB62
ERP OPERATING LP 010645 4.50 CB	0.00%	US26884ABE29
AMERICAN HONDA FINANCE CORP 240328 2.0 CB	0.00%	US02665WDW82
PRUDENTIAL PLC 140430 3.125 CB	0.00%	US74435KAA34
ASTRAZENCA FINANCE LLC 280528 1.75 CB	0.00%	US04636NAE31
INTEL CORP 151129 2.45 CB	0.00%	US458140BH27
UNITEDHEALTH GROUP INC 150648 4.25 CB	0.00%	US91324PDL31
JABIL INC 150130 3.6 CB	0.00%	US466313AJ20
FEDERAL NATIONAL MORTGAGE ASSOCIA 010337 1.5 MBS POO	0.00%	US31418ECT55
GLAXOSMITHKLINE CAPITAL INC 180343 4.20 CB	0.00%	US377372AJ68
LEVEL 3 FINANCING INC 010327 3.40 CB	0.00%	US527298BP78
APPLE INC 080228 1.20 CB	0.00%	US037833EC07
ALLSTATE CORP 151246 4.20 CB	0.00%	US020002BC43
FNMA 15 YEAR CONVENTIONAL 011236 2.00 MBS POOL FS0180	0.00%	US3140XFFW63
COLGATE PALMOLIVE CO 010847 3.7 CB	0.00%	US19416QEK22
WESTLAKE CHEMICAL CORP 150846 5.00 CB	0.00%	US960413AS12
EQUITABLE FINANCIAL LIFE GLOBAL FUNDING 080328 1.80 CB	0.00%	US29449WAF41
FNMA 30 YEAR CONVENTIONAL 010452 2.50 MBS POOL CB3351	0.00%	US3140QNMW06
VOYA FINANCIAL INC 150646 4.80 CB	0.00%	US929089AC42
PORTUGAL OBRIG 120452 1.00 CB	0.00%	PTOTECOE0037
PRUDENTIAL FINANCIAL INC 250250 4.35 CB	0.00%	US74432QCE35
TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMERIC	0.00%	US878091BF35
CATERPILLAR INC 150842 3.803 CB	0.00%	US149123CB51
HCA INC 150649 5.25 CB	0.00%	US404119BZ18
WALT DISNEY CO 130131 2.65 CB	0.00%	US254687FX90
SHERWIN WILLIAMS CO 010647 4.50 CB	0.00%	US824348AX47
FEDEX CORP 151145 4.75 CB	0.00%	US31428XBE58
QUEST DIAGNOSTICS INC 300345 4.70 CB	0.00%	US74834LAY65
VULCAN MATERIALS CO 150647 4.50 CB	0.00%	US929160AV17
UNIVERSITY MICH UNIV REVS 010422 4.454 MB	0.00%	US914455UJ72
T-MOBILE USA INC 150450 4.50 CB	0.00%	US87264AAZ84
TRAVELERS COMPANIES INC 300547 4.00 CB	0.00%	US89417EAM12
REPUBLIC SERVICES INC 010330 2.3 CB	0.00%	US760759AV21
MARRIOTT INTERNATIONAL INC 151032 3.50 CB	0.00%	US571903BF91
JAPAN GOVERNMENT 200947 0.80 GB	0.00%	JP1300561H93
STARBUCKS CORP 151130 2.55 CB	0.00%	US855244AZ28
BOSTON PROPERTIES LP 300131 3.25 CB	0.00%	US10112RBD52
WALGREENS BOOTS ALLIANCE INC 181144 4.80 CB	0.00%	US931427AC23
WALT DISNEY CO 010929 2.00 CB	0.00%	US254687FL52
ABBVIE INC 211149 4.25 CB	0.00%	US00287YCB39
HP INC 170630 3.40 CB	0.00%	US40434LAC90
NOVARTIS CAPITAL CORP 210942 3.70 CB	0.00%	US66989HAF55
INTERCONTINENTAL EXCHANGE INC 210948 4.25 CB	0.00%	US45866FAH73
SYSCO CORP 150348 4.45 CB	0.00%	US871829BH94
NEW JERSEY ST TRANSN TR FD AUTH 150642 4.131 MB	0.00%	US6461366S51
AMERICAN INTERNATIONAL GROUP INC 300650 4.375 CB	0.00%	US026874DP97
WESTPAC BANKING CORP 240739 4.421 CB	0.00%	US961214EG45
FEDERAL HOME LN MORTGAGE CORP 010451 2.50 MBS POOL A	0.00%	US3132DMT960
NESTLE FINANCE INTERNATIONAL LTD SA 140629 0.25 CB	0.00%	XS2350632472
AMERISOURCEBERGEN CORP 151247 4.30 CB	0.00%	US03073EQAQ89
MASTERCARD INC 260350 3.85 CB	0.00%	US57636QAQ73
CAMPBELL SOUP CO 240430 2.375 CB	0.00%	US134429BJ73
FNMA 30 YEAR CONVENTIONAL 010352 2.50 MBS POOL NO RA	0.00%	US3133KNWU35
GNMA II 30 YEAR SINGLE FAMILY 201151 2.50 MBS POOL MA77	0.00%	US36179WR263
KROGER CO 010530 2.20 CB	0.00%	US501044DP37
LEVEL 3 FINANCING INC 151129 3.875 CB	0.00%	US527298BQ51
IDEX CORP 150631 2.625 CB	0.00%	US45167RAH75
BELL TELEPHONE COMPANY OF CANADA OR BELL CAD 290749 4	0.00%	US0778FPAB50
HEINEKEN NV 011042 4.00 CB	0.00%	US423012AE38
CHARLES SCHWAB CORP 130531 2.30 CB	0.00%	US808513BS37
BASIN ELECTRIC POWER COOPERATIVE 260447 4.75 CB	0.00%	US070101AH36
MCCORMICK AND COMPANY INC 150847 4.20 CB	0.00%	US579780AP26
GILEAD SCIENCES INC 010347 4.15 CB	0.00%	US375558BK80
MASTERCARD INC 150331 1.90 CB	0.00%	US57636QAS30

BIOGEN INC 010530 2.25 CB	0.00%	US09062XAH61
NESTLE FINANCE INTERNATIONAL LTD 021137 1.75 CB	0.00%	XS1707075245
JOHN DEERE CAPITAL CORP 170631 2.00 CB	0.00%	US24422EVS52
JABIL INC 150131 3.00 CB	0.00%	US466313AK92
GOLDEN ST TOB SECURITIZATION CORP CALIF TOB 010634 2.74	0.00%	US38122NB504
CONNECTICUT LIGHT AND POWER CO 010731 2.05 CB	0.00%	US207597EN17
J M SMUCKER CO 150345 4.375 CB	0.00%	US832696AP30
AMCOR FLEXIBLES NORTH AMERICA INC 250531 2.69 CB	0.00%	US02344AAA60
TIME WARNER CABLE 010941 5.50 CB	0.00%	US88732JBB35
PRINCIPAL FINANCIAL GROUP INC 150630 2.125 CB	0.00%	US74251VAS16
GOLDMAN SACHS GROUP INC 220432 2.615 CB	0.00%	US38141GYB49
MASCO CORP 150547 4.50 CB	0.00%	US574599BM79
FNMA 30 YEAR CONVENTIONAL 011050 2.00 MBS POOL NO QB	0.00%	US3133AAKC53
3M CO 140948 4.00 CB	0.00%	US88579YBD22
MDC HOLDINGS INC 150130 3.85 CB	0.00%	US552676AT59
FMC CORP 011049 4.50 CB	0.00%	US302491AV74
PRESIDENT AND FELLOWS OF HARVARD COLLEGE 150746 3.15 C	0.00%	US740816AM58
INTERNATIONAL FLAVORS AND FRAGRANCES INC 011130 2.30 C	0.00%	US459506AQ49
ALPHABET INC 150830 1.10 CB	0.00%	US02079KAD90
MOTOROLA SOLUTIONS INC 240531 2.75 CB	0.00%	US620076BU23
NIKE INC 270340 3.25 CB	0.00%	US654106AL77
OWL ROCK CAPITAL CORP 110628 2.875 CB	0.00%	US69121KAG94
CROWN CASTLE INTERNATIONAL CORP 150131 2.25 CB	0.00%	US22822VAT89
VERIZON COMMUNICATIONS INC 150332 2.355 CB	0.00%	US92343VGN82
FNMA 30 YEAR CONVENTIONAL 011051 2.00 MBS POOL FR RA6	0.00%	US3133KMZD00
INTEGRIS BAPTIST MEDICAL CENTER INC 150850 3.875 CB	0.00%	US45834QAA76
FNMA 30 YEAR CONVENTIONAL 011151 2.00 MBS POOL FM908	0.00%	US3140XDCU86
MASCO CORP 011030 2.0 CB	0.00%	US574599BP01
ERAC USA FINANCE LLC 011146 4.2 CB	0.00%	US26884TAS15
DARDEN RESTAURANTS INC 150248 4.55 CB	0.00%	US237194AM73
NEW YORK LIFE INSURANCE CO 150550 3.75 CB	0.00%	US64952GAT58
NORTHWESTERN MUTUAL LIFE INSURANCE CO 300947 3.85 CB	0.00%	US668138AA80
CATERPILLAR INC 090450 3.25 CB	0.00%	US149123CJ87
MOLSON COORS BREWING CO 150746 4.20 CB	0.00%	US60871RAH30
VISA INC 150231 1.10 CB	0.00%	US92826CAN20
ROMANIA GOVERNMENT 260530 3.624 CB	0.00%	XS2178857954
NEW YORK LIFE GLOBAL FUNDING 070830 1.20 CB	0.00%	US64952WDS98
NIKE INC 270350 3.375 CB	0.00%	US654106AM50
BAYER US FINANCE II LLC 150764 4.70 CB	0.00%	US07274NBH52
WESTPAC BANKING CORP 151135 2.668 CB	0.00%	US961214EP44
FEDERAL NATIONL MOR 30YR CONV LOAN 011051 MBS POOL N	0.00%	US3140M2E248
PRUDENTIAL FINANCIAL INC 130351 3.70 CB	0.00%	US74432QCF00
INGREDION INC 010650 3.90 CB	0.00%	US457187AD44
DUKE UNIVERSITY 011044 2.682 CB	0.00%	US26442TAF49
ROPER TECHNOLOGIES INC 150231 1.75 CB	0.00%	US776743AL02
NVIDIA CORP 010460 3.70 CB	0.00%	US67066GAJ31
LOWES COMPANIES INC 150446 3.70 CB	0.00%	US548661DN40
DH EUROPE FINANCE 151149 3.40 CB	0.00%	US23291KAK16
VIACOMCBS INC 190550 4.95 CB	0.00%	US92556HAC16
AIR PRODUCTS AND CHEMICALS INC 150540 2.70 CB	0.00%	US009158AZ91
WASTE MANAGEMENT INC 010641 2.95 CB	0.00%	US94106LBR96
CHARTER COMMUNICATIONS OPERATING LLC 010350 4.80 CB	0.00%	US161175BT05
RAYMOND JAMES FINANCIAL INC 010451 3.75 CB	0.00%	US754730AH26
HARTFORD FINANCIAL SERVICES GROUP INC 190849 3.60 CB	0.00%	US416515BF08
ANTHEM INC 150351 3.60 CB	0.00%	US036752AS28
FRESENIUS FINANCE IRELAND PLC 011031 0.875 CB	0.00%	XS2325562697
STARBUCKS CORP 151150 3.50 CB	0.00%	US855244BA67
KAISER FOUNDATION HOSPITALS 010641 2.81 CB	0.00%	US48305QAF00
VERIZON COMMUNICATIONS INC 220351 3.55 CB	0.00%	US92343VGB45
TRAVELERS COMPANIES INC 080651 3.05 CB	0.00%	US89417EAR09
LD REPUBLIC INTERNATIONAL CORP 110651 3.85 CB	0.00%	US680223AL88
MASSACHUSETTS MUTUAL LIFE INSURANCE CO 150450 3.375 C	0.00%	US575767AQ12
WEA FINANCE LLC 200948 4.625 CB	0.00%	US92928QAD07
WESTERN AND SOUTHERN LIFE INSURANCE CO 280461 3.75 CB	0.00%	US95765PAE97
SALESFORCE.COM INC 150741 2.70 CB	0.00%	US79466LAK08
DENMARK KINGDOM OF GOVERNMENT 151152 0.25 CB	0.00%	DK0009924029
NOVARTIS CAPITAL CORP 140850 2.75 CB	0.00%	US66989HAS76
EBAY INC 100551 3.65 CB	0.00%	US278642AZ62
VERIZON COMMUNICATIONS INC 220361 3.70 CB	0.00%	US92343VGC28
UNUM GROUP 150651 4.125 CB	0.00%	US91529YAR71
OTIS WORLDWIDE CORP 150250 3.362 CB	0.00%	US68902VAM90
REPUBLIC SERVICES INC 010350 3.05 CB	0.00%	US760759AW04

KIMBERLY CLARK CORP 070250 2.875 CB	0.00%	US494368CA98
PACIFIC LIFECORP 150950 3.35 CB	0.00%	US694476AE25
T-MOBILE USA INC 151052 3.40 CB	0.00%	US87264ACT07
NXP BV 110541 3.25 CB	0.00%	US62954HAU23
VIACOM INC 150343 4.375 CB	0.00%	US92553PAP71
FIDELITY NATIONAL INFORMATION SERVICES INC 010341 3.10 C	0.00%	US31620MBU99
SALESFORCE.COM INC 150751 2.90 CB	0.00%	US79466LAL80
TEXAS TRANSN COMMN 011044 2.472 MB	0.00%	US882830BH49
EMERSON ELECTRIC CO151050 2.75 CB	0.00%	US291011BM54
HUNGARY GOVERNMENT 280432 1.625 GB	0.00%	XS2161992511
INTERCONTINENTAL EXCHANGE INC 150650 3.00 CB	0.00%	US45866FAL85
APPLE INC 080251 2.65 CB	0.00%	US037833EF38
INTERNATIONAL FLAVORS AND FRAGRANCES INC 011250 3.468	0.00%	US459506AS05
APPLIED MATERIALS INC 010650 2.75 CB	0.00%	US038222AP03
BANNER HEALTH 010151 2.913 CB	0.00%	US06654DAE76
BIOGEN INC 010550 3.15 CB	0.00%	US09062XAG88
ELECTRONIC ARTS INC 150251 2.95 CB	0.00%	US285512AF68
STRYKER CORP 150650 2.90 CB	0.00%	US863667AZ46
ASSURED GUARANTY US HOLDINGS INC 150951 3.6 CB	0.00%	US04621WAE03
KEURIG DR PEPPER INC 150351 3.35 CB	0.00%	US49271VAM28
SIMON PROPERTY GROUP LP 130949 3.25 CB	0.00%	US828807DH72
AT AND T INC 150959 3.65 CB	0.00%	US00206RLV23
NORTH RHINE WESTPHALIA STATE OF 040641 0.60 GB	0.00%	DE000NRWOMZ8
SEATTLE CHILDRENS HOSPITAL 011050 2.719 CB	0.00%	US81257VAB71
MICROSOFT CORP 010660 2.675 CB	0.00%	US594918CD48
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211132 1.75 C	0.00%	AU0000143901
NASDAQ INC 211240 2.50 CB	0.00%	US631111XAE13
MARTIN MARIETTA MATERIALS INC 150751 3.20 CB	0.00%	US573284AX46
VIATRIS INC 220640 3.85 CB	0.00%	US92556VAE65
CHILDRENS HOSPITAL OF PHILADELPHIA 010750 2.704 CB	0.00%	US16877PAA84
DANAHER CORP 011050 2.60 CB	0.00%	US235851AV47
STANLEY BLACK DECKER INC 151150 2.75 CB	0.00%	US854502AN14
KOHL'S CORP 170745 5.55 CB	0.00%	US500255AV61
CI FINANCIAL CORP 150651 4.10 CB	0.00%	US125491AP51
AMERICAN TOWER CORP 150151 2.95 CB	0.00%	US03027XBK54
FEDERAL HOME LOAN MORTGAGE CORP 010336 1.50 MBS POC	0.00%	US3132D57D82
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 160125 1	0.00%	AU3CB0269710
ROYAL BANK OF CANADA 280133 1.67 CB	0.00%	CA780086SY14
MACQUARIE BANK LTD 120225 1.70 CB	0.00%	AU3CB0270387
ELI LILLY AND CO150960 2.50 CB	0.00%	US532457BZ08
DISCOVERY COMMUNICATIONS LLC 150955 4.00 CB	0.00%	US25470DBL29
ALPHABET INC 150850 2.05 CB	0.00%	US02079KAF49
NETHERLANDS KINGDOM OF THE GOVERNMENT 150152 0.00 G	0.00%	NL0015614579
7 ELEVEN INC 100251 2.80 CB	0.00%	US817826AG50
PROLOGIS LP 151050 2.125 CB	0.00%	US74340XBX34
PRAXAIR INC 100850 2.00 CB	0.00%	US74005PBS20
FRANCE REPUBLIC OF GOVERNMENT 250572 0.50 GB	0.00%	FR0014001NN8
METRO INC 280250 3.413 CB	0.00%	CA59162NAJ87
WOOLSWORHT GROUP LTD 200530 2.80 CB	0.00%	AU3CB0272227
DOW CHEMICAL CO 011129 7.375 CB	0.00%	US260543BJ10
VERIZON COMMUNICATIONS INC 301056 2.987 CB	0.00%	US92343VFW90
FINLAND REPUBLIC OF GOVERNMENT 150452 0.125 GB	0.00%	FI4000480488
FNMA 15 YEAR CONVENTIONAL 010637 2.00 MBS POOL SB8158	0.00%	US3132D6B337
WALMART INC 290648 4.05 CB	0.00%	US931142EC31
FNMA 15 YEAR CONVENTIONAL 010137 2.00 MBS POOL RC2395	0.00%	US3133L8UY97
AMERICAN INTERNATIONAL GROUP INC 160744 4.50 CB	0.00%	US026874DA29
AUSTRIA REPUBLIC OF GOVERNMENT 201036 0.25 GB	0.00%	AT0000A2T198
LEAR CORP 150927 3.80 CB	0.00%	US521865AY17
GNMA II 15 YR SING FAMILY 201051 1.50 MBS POOL MA7647	0.00%	US36179WP853
BELGIUM KINGDOM OF GOVERNMENT 221031 0.00 GB	0.00%	BE0000352618
BOSTON SCIENTIFIC CORP 010349 4.70 CB	0.00%	US101137AU14
JAPAN GOVERNMENT OF 200354 1.70 GB	0.00%	JP1400071E55
CARRIER GLOBAL CORP 150227 2.493 CB	0.00%	US14448CAP95
UBS COLLATERAL A/C	0.00%	-
NOK BNP PARIBAS A/C	0.00%	-
RON BNP PARIBAS A/C	0.00%	-
QUEBEC PROVINCE OF 011251 3.10 GB	0.00%	CA74814ZFE84
MOTOROLA SOLUTIONS INC 010924 4.00 CB	0.00%	US620076BF55
HUF BNP PARIBAS A/C	0.00%	-
Income Due - USD	0.00%	-
Coupons	0.00%	-
PLN BNP PARIBAS A/C	0.00%	-

Income Due - CAD	0.00% -
RBS COLLATERAL AC	0.00% -
JP MORGAN COLAT	4.26E-08 -
PEN BNP PARIBAS A/C	1.52E-11 -
TAKEON NZD	6.19E-12 -
Suspense Account	-4.51E-12 -
HSBC COLLATERAL	0.00% -
Outstanding Settlement Payments - EUR	-0.01% -
Accruals	-0.02% -
GOLDMAN SACHS COLLAT	-0.04% -
Outstanding Settlement Payments - USD	-0.17% -
Outstanding Settlement Payments - NZD	-0.39% -
Currency Forward	-2.65% -