

Offer name	Mercer Investment Funds	Offer number	OFR10322
Fund name	Mercer Ethical Leaders Hedged Global	Fund number	FND8206
Period disclosure applies [dd/mm/yyyy]	30/09/2024		
Asset name	% of fund net assets	Security code	
ISHARES MBS ETF		12.37% US4642885887	
UNITED STATES TREASURY 280229 1.875 GB		0.43% US91282CEB37	
UNITED STATES TREASURY 150727 4.375 GB		0.38% US91282CKZ31	
UNITED STATES TREASURY 310329 4.125 GB		0.37% US91282CKG59	
UNITED STATES TREASURY 301127 3.875 GB		0.37% US91282CFZ95	
UNITED STATES TREASURY 150826 4.375 GB		0.37% US91282CHU80	
UNITED STATES TREASURY 150327 4.25 GB		0.37% US91282CKE02	
UNITED STATES TREASURY 150227 4.125 GB		0.37% US91282CKA89	
UNITED STATES TREASURY 310126 4.25 GB		0.37% US91282CJV46	
UNITED STATES TREASURY 310328 3.625 GB		0.37% US91282CGT27	
UNITED STATES TREASURY 310527 2.625 GB		0.36% US91282CET45	
UNITED STATES TREASURY 310727 2.75 GB		0.36% US91282CFB28	
UNITED STATES TREASURY 150828 2.875 GB		0.36% US9128284V99	
UNITED STATES TREASURY 150526 1.625 GB		0.36% US912828R366	
UNITED STATES TREASURY 280226 0.50 GB		0.35% US91282CBQ33	
UNITED STATES TREASURY 300927 0.375 GB		0.33% US91282CAL54	
UNITED STATES TREASURY 310529 2.75 GB		0.33% US91282CES61	
JAPAN GOVERNMENT OF 200925 0.40 GB		0.32% JP1103401F97	
UNITED STATES TREASURY 301128 4.375 GB		0.32% US91282CJN20	
JAPAN GOVERNMENT 200926 0.005 GB		0.32% JP1051491MA0	
JAPAN GOVERNMENT 201227 0.10 GB		0.32% JP1103491HC4	
UNITED STATES TREASURY 300928 4.50 GB		0.32% US91282CJA09	
JAPAN GOVERNMENT 201228 0.10 GB		0.32% JP1103531K10	
UNITED STATES TREASURY 310828 4.375 GB		0.31% US91282CHX20	
UNITED STATES TREASURY 280229 4.25 GB		0.31% US91282CKD29	
UNITED STATES TREASURY 310331 4.125 GB		0.31% US91282CKF76	
UNITED STATES TREASURY 310729 4.00 GB		0.31% US91282CLC37	
UNITED STATES TREASURY 150234 4.00 GB		0.31% US91282CJZ59	
UNITED STATES TREASURY 311228 3.75 GB		0.31% US91282CJR34	
UNITED STATES TREASURY 150833 3.875 GB		0.31% US91282CHT18	
UNITED STATES TREASURY 300925 5.125 GB		0.31% US91282CJB81	
UNITED STATES TREASURY 150126 3.875 GB		0.31% US91282CGE57	
UNITED STATES TREASURY 151125 2.25 GB		0.30% US912828M565	
JAPAN GOVERNMENT OF 200936 0.50 GB		0.30% JP1201581G90	
FRANCE REPUBLIC OF GOVERNMENT 250526 0.50 GB		0.30% FR0013131877	
UNITED STATES TREASURY 301125 0.375 GB		0.29% US91282CAZ41	
UNITED STATES TREASURY 301126 1.25 GB		0.29% US91282CDK45	
UNITED STATES TREASURY 310526 0.75 GB		0.29% US91282CCF68	
UNITED STATES TREASURY 310129 1.75 GB		0.28% US91282CDW82	
GERMANY FEDERAL REPUBLIC OF GOVERNMENT180925 3.10 GB		0.27% DE000BU22023	
UNITED STATES TREASURY 310829 3.125 GB		0.27% US91282CFJ53	
UNITED STATES TREASURY 150529 2.375 GB		0.26% US9128286T26	
UNITED STATES TREASURY 150830 0.625 GB		0.26% US91282CAE12	
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221025 3.5 GB		0.25% GB00BPCJD880	
GERMANY FEDERAL REPUBLIC OF (GOVERNMENT) 151027 1.30 GB		0.24% DE0001141869	
JAPAN GOVERNMENT OF 200334 0.80 GB		0.23% JP1103741Q44	
UNITED STATES TREASURY 151143 4.75 GB		0.23% US912810TW80	
UK TREASURY 221026 0.375 GB		0.23% GB00BNNGP668	
EXPORT IMPORT BANK OF CHINA 220226 3.33 GB		0.23% CND100009K58	
ITALY REPUBLIC OF GOVERNMENT 011228 2.80 GB		0.23% IT0005340929	
UNITED STATES TREASURY 150244 4.50 GB		0.22% US912810TZ12	
UNITED STATES TREASURY 150543 3.875 GB		0.22% US912810TS78	
UNITED STATES TREASURY 150831 1.25 GB		0.22% US91282CCS89	
JAPAN GOVERNMENT OF 200634 1.10 GB		0.22% JP1103751Q74	
UNITED STATES TREASURY 150232 1.875 GB		0.22% US91282CDY49	
JAPAN GOVERNMENT 200329 0.60 GB		0.21% JP1051681Q54	
UNITED STATES TREASURY 300929 3.50 GB		0.21% US91282CLN91	
JAPAN GOVERNMENT 200628 0.30 GB		0.21% JP1051611P92	
JAPAN GOVERNMENT OF 200626 0.10 GB		0.21% JP1103431G66	

FRANCE REPUBLIC OF GOVERNMENT 251027 2.75 GB	0.21% FR0011317783
JAPAN GOVERNMENT OF 201226 0.10 GB	0.21% JP1103451GCO
JAPAN GOVERNMENT OF 200327 0.10 GB	0.21% JP1103461H35
JAP GOVERNMENT 200627 0.005 GB	0.21% JP1051531N75
FRANCE REPUBLIC OF GOVERNMENT 250229 2.75 GB	0.21% FR001400HI98
FRANCE REPUBLIC OF GOVERNMENT 251129 0.00 GB	0.21% FR0013451507
JAPAN GOVERNMENT OF 201233 0.6 GB	0.21% JP1103731Q12
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 151129 2.10 GB	0.21% DE0001102622
JAPAN GOVERNMENT 200330 0.10 GB	0.21% JP1103581L42
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 190326 2.50 GB	0.21% DE000BU22049
JAPAN GOVERNMENT 200930 0.10 GB	0.21% JP1103601LA4
JAPAN GOVERNMENT 201230 0.10 GB	0.21% JP1103611M11
JAPAN GOVERNMENT 200633 0.40 GB	0.21% JP1103711P74
JAPAN GOVERNMENT 200631 0.10 GB	0.21% JP1103631M74
JAPAN GOVERNMENT 200632 0.20 GB	0.21% JP1103671N74
ITALY REPUBLIC GOVERNMENT 290925 3.60 GB	0.21% IT0005557084
JAPAN GOVERNMENT 201231 0.10 GB	0.21% JP1103651N11
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 070327 GB	0.20% GB00BPSNB460
SPAIN (KINGDOM OF) 300740 4.9 GOVT	0.20% ES00000120N0
BUNDESREPUBLIK DEUTSCHLAND 040740 4.75 G	0.20% DE0001135366
UNITED STATES TREASURY 150554 4.625 GB	0.20% US912810UA42
UNITED STATES TREASURY 151148 3.375 GB	0.20% US912810SE91
FRANCE REPUBLIC OF GOVERNMENT 250226 0.00 GB	0.20% FR0013508470
ITALY REPUBLIC OF GOVERNMENT 150127 0.85 GB	0.20% IT0005390874
UNITED STATES TREASURY 310528 1.25 GB	0.20% US91282CCE93
ITALY REPUBLIC OF GOVERNMENT 010426 0.00 GB	0.20% IT0005437147
SPAIN KINGDOM OF GOVERNMENT 300727 0.80 GB	0.20% ES0000012G26
UNITED STATES TREASURY 150253 3.625 GB	0.19% US912810TN81
UNITED STATES TREASURY 150534 4.375 GB	0.19% US91282CKQ32
UNITED STATES TREASURY 150842 3.375 GB	0.19% US912810TK43
UNITED STATES TREASURY 150854 4.25 GB	0.19% US912810UC08
UNITED STATES TREASURY 150426 3.75 GB	0.19% US91282CGV72
UNITED STATES TREASURY 150834 3.875 GB	0.18% US91282CLF67
UNITED STATES TREASURY 150552 2.875 GB	0.18% US912810TG31
ITALY REPUBLIC OF GOVERNMENT 151229 3.85 GB	0.18% IT0005519787
SPAIN KINGDOM OF GOVERNMENT 310529 3.50 GB	0.18% ES0000012M51
ITALY REPUBLIC OF GOVERNMENT 010734 3.85 GB	0.18% IT0005584856
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 300126 0.125 GB	0.18% GB00BL68HJ26
UNITED STATES TREASURY 150843 4.375 GB	0.17% US912810TU25
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310134 4.625 GB	0.17% GB00BPJJKN53
SPAIN KINGDOM OF GOVERNMENT 310526 2.80 GB	0.17% ES0000012L29
JAPAN GOVERNMENT OF 200933 1.70 GB	0.17% JP1201461D98
FRANCE REPUBLIC OF GOVERNMENT 251131 0.00 GB	0.17% FR0014002WK3
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310734 4.25 GB	0.17% GB00BQC82C90
FRANCE REPUBLIC OF GOVERNMENT 250227 0.00 GB	0.16% FR0014003513
UNITED STATES TREASURY 151132 4.125 GB	0.16% US91282CFV81
UNITED STATES TREASURY 150254 4.25 GB	0.16% US912810TX63
JAPN GOVERNMENT 200331 0.10 GB	0.16% JP1103621M43
FRANCE 251038 4.0 GOVT	0.15% FR0010371401
UNITED STATES TREASURY 150853 4.125 GB	0.15% US912810TT51
UNITED STATES TREASURY 150841 1.75 GB	0.15% US912810TA60
UNITED STATES TREASURY 150844 4.125 GB	0.15% US912810UD80
UNITED STATES TREASURY 151128 3.125 GB	0.15% US9128285M81
JAPAN GOVERNMENT OF 200625 0.40 GB	0.15% JP1103391F65
UNITED STATES TREASURY 150845 2.875 GB	0.15% US912810RN00
UNITED STATES TREASURY 150527 2.375 GB	0.15% US912828X885
JAPAN GOVERNMENT 201225 0.10 GB	0.15% JP1051461M13
SPAIN KINGDOM OF GOVERNMENT 311033 3.55 GB	0.15% ES0000012L78
UNITED STATES TREASURY 150827 2.25 GB	0.15% US9128282R06
FRANCE REPUBLIC OF GOVERNMENT 251133 3.50 GB	0.15% FR001400L834
JAPAN GOVERNMENT 201232 0.50 GB	0.15% JP1103691P11
UNITED STATES TREASURY 310127 1.5 GB	0.15% US912828Z781
ITALY REPUBLIC OF GOVT 010831 0.60 GB	0.15% IT0005436693
UNITED STATES TREASURY 151143 3.75 GB	0.15% US912810RD28
UNITED STATES TREASURY 311226 0.00 GB	0.15% US91282CDQ15
UNITED STATES TREASURY 310726 0.625 GB	0.14% US91282CCP41

UNITED STATES TREASURY 310826 0.75 GB	0.14%	US91282CCW91
JAPAN GOVERNMENT OF 200339 2.30 GB	0.14%	JP1300301940
BUONI POLIENNAILI DEL TES 010237 4.0 GOV	0.14%	IT0003934657
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 191028 2.40 GB	0.14%	DE000BU25018
UNITED STATES TREASURY 311029 4.00 GB	0.14%	US91282CFT36
SPAIN KINGDOM OF GOVERNMENT 300433 3.15 GB	0.14%	ES0000012L52
UNITED STATES TREASURY 150540 1.125 GB	0.14%	US912810SR05
EXPORT IMPORT BANK OF CHINA 160731 3.38 GB	0.14%	CND10004BNT2
EUROPEAN UNION 041027 2.00 CB	0.14%	EU000A3K4DS6
FRANCE REPUBLIC OF GOVERNMENT 250530 2.50 GB	0.14%	FR0011883966
SPAIN KINGDOM OF GOVERNMENT 300426 1.95 GB	0.14%	ES0000012729
FRANCE REPUBLIC OF GOVERNMENT 251125 1.00 GB	0.14%	FR0012938116
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310132 1.00 GB	0.13%	GB00BM8Z2T38
UNITED KINGDOM OF GREAT BRITAIN NORTHERN IRE 221030 0.375 GB	0.13%	GB00BL68HH02
UNITED STATES TREASURY 150251 1.875 GB	0.13%	US912810SU34
GERMANY (FEDERATION OF) 040742 3.25 GB	0.13%	DE0001135432
JAPAN GOVERNMENT OF 200635 1.30 GB	0.13%	JP1201531F68
JAPAN GOVERNMENT OF 201234 1.20 GB	0.13%	JP1201511EC7
EUROPEAN FINANCIAL STABILITY FACILITY SA 030527 0.75 CB	0.13%	EU000A1GODR4
UK TREASURY BOND 071238 4.75 GB	0.13%	GB00B00NY175
UNITED STATES TREASURY 151133 4.50 GB	0.13%	US91282CJJ18
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150228 0.50 GB	0.13%	DE0001102440
UNITED KINGDOM OF GREAT BRITAIN NORTHERN IRE 221043 4.75 GB	0.13%	GB00BPJJKP77
JAPAN GOVERNMENT 200925 0.10 GB	0.13%	JP1051451LA6
JAPAN GOVERNMENT 200928 0.10 GB	0.13%	JP1103521JA8
SUCI SECOND INVESTMENT COMPANY 050331 5.171 CB	0.13%	XS2777443768
UNITED STATES TREASURY 300630 3.75 GB	0.12%	US91282CHJ36
KOREA REPUBLIC OF GOVERNMENT 100354 3.25 GB	0.12%	KR103502GE30
JAPAN GOVERNMENT 200931 0.10 GB	0.12%	JP1103641MA8
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310754 4.375 GB	0.12%	GB00BPSNBB36
JAPAN GOVERNMENT OF 200336 0.40 GB	0.12%	JP1201561G37
JAPAN GOVERNMENT OF 200937 0.60 GB	0.12%	JP1201621H91
UNITED KINGDOM OF GREAT BRITAIN AND NORTH IRE 071249 4.25 GB	0.12%	GB00B39R3707
JAPAN GOVERNMENT OF 200938 0.7 GB	0.12%	JP1201661JA3
CANADA GOVERNMENT 011230 0.50 GB	0.12%	CA135087L443
KOREA REPUBLIC OF GOVERNMENT 100326 3.25 GB	0.12%	KR103503GE39
UNITED STATES TREASURY 280227 1.875 GB	0.12%	US91282CEC10
CPPIB CAPITAL INC 020629 3.60 CB	0.12%	CA12593CAX98
UNITED STATES TREASURY 311026 1.125 GB	0.12%	US91282CDG33
CANADA GOVERNMENT 010526 4.00 GB	0.12%	CA135087R556
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 290127 4.125 GB	0.12%	GB00BL6C7720
FRANCE REPUBLIC OF GOVERNMENT 250527 1.0 GB	0.12%	FR0013250560
UNITED STATES TREASURY 150550 1.25 GB	0.12%	US912810SN90
JAPAN GOVERNMENT 200642 0.90 GB	0.11%	JP1201811N77
UNITED STATES TREASURY 150832 2.75 GB	0.11%	US91282CFF32
EXPORT IMPORT BANK OF CHINA 070733 2.85 GB	0.11%	CND10006NHN7
CANADA GOVERNMENT 010927 2.75 GB	0.11%	CA135087N837
UNITED STATES TREASURY 310128 0.75 GB	0.11%	US91282CBJ99
FRANCE REPUBLIC OF GOVERNMENT 250532 0.00 GB	0.11%	FR0014007L00
JAPAN 20 YEAR ISSUE 200644 1.90 GB	0.11%	JP1201891Q77
EUROPEAN UNION 041038 3.375 GB	0.11%	EU000A3K4D74
JAPAN GOVERNMENT 200340 0.40 GB	0.11%	JP1201721L45
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310128 0.125 GB	0.11%	GB00BMBL1G81
JAPAN GOVERNMENT 200939 0.30 GB	0.11%	JP1201701KA5
EUROPEAN UNION 041230 3.125 GB	0.11%	EU000A3LNF05
JAPAN GOVERNMENT 200941 0.50 GB	0.11%	JP1201781MA3
UNITED STATES TREASURY 151147 2.75 GB	0.11%	US912810RZ30
EUROPEAN UNION 051228 3.125 GB	0.11%	EU000A3K4EN5
FREDDIE MAC 150732 6.25 GB	0.11%	US3134A4KX12
JAPAN GOVERNMENT 201227 0.30 GB	0.11%	JP1051551P11
JAPAN GOVERNMENT 200326 0.005 GB	0.11%	JP1051471M45
BELGIUM KINGDOM OF GOVERNMENT 220633 3.00 GB	0.11%	BE0000357666

MAJOR JOINT LOCAL GOVERNMENT BOND 250527 0.18 CB	0.11%	JP2990001H56
JAPAN GOVERNMENT 201226 0.005 GB	0.11%	JP1051501N14
JAPAN GOVERNMENT OF 200927 0.10 GB	0.11%	JP1103481H98
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150233 2.30 GB	0.11%	DE000BU2Z007
NETHERLANDS KINGDOM OF THE GOVERNMENT 150130 2.50 GB	0.11%	NL0015001DQ7
JAPAN GOVERNMENT 200329 0.1 GB	0.10%	JP1103541K42
JAPAN GOVERNMENT 200929 0.10 GB	0.10%	JP1103561KA2
UNITED STATES TREASURY 150844 3.125 GB	0.10%	US912810RH32
PORTUGAL REPUBLIC OF GOVERNMENT 171028 2.125 GB	0.10%	PTOTEVVOE0018
ITALY REPUBLIC OF GOVERNMENT 150126 3.5 GB	0.10%	IT0005514473
ITALY REPUBLIC OF GOVERNMENT 010829 3.00 GB	0.10%	IT0005365165
JAPAN GOVERNMENT 200943 1.50 GB	0.10%	JP1201861PA6
UNITED STATES TREASURY 150530 0.625 GB	0.10%	US912828ZQ64
ITALY REPUBLIC OF GOVERNMENT 300445 1.50 GB	0.10%	IT0005438004
ITALY REPUBLIC OF GOVERNMENT 150629 2.80 GB	0.10%	IT0005495731
NETHERLANDS KINGDOM OF GOVERNMENT 150734 2.5 GB	0.10%	NL0015001XZ6
NEW SOUTH WALES TREASURY CORP 200328 3.00 GB	0.10%	AU3SG0001514
UNITED STATES TREASURY 310729 2.625 GB	0.10%	US91282CFC01
UNITED STATES TREASURY 151153 4.75 GB	0.10%	US912810TV08
JAPAN GOVERNMENT 200947 0.80 GB	0.10%	JP1300561H93
THAILAND KINGDOM OF GOVERNMENT 170633 3.35 GB	0.10%	TH062303D603
AUSTRIA REPUBLIC OF GOVERNMENT 150726 2.00 GB	0.10%	AT0000A308C5
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211125 0.25 GB	0.10%	AU0000095457
FRANCE REPUBLIC OF GOVERNMENT 250545 3.25 GB	0.10%	FR0011461037
ITALY REPUBLIC OF GOVERNMENT 010827 2.05 GB	0.10%	IT0005274805
BELGIUM KINGDOM OF GOVERNMENT 220626 1.00 GB	0.10%	BE0000337460
JAPAN GOVERNMENT OF 201245 1.40 GB	0.10%	JP1300491FC9
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210926 0.50 GB	0.10%	AU0000106411
SPAIN KINGDOM OF GOVERNMENT 310126 0.00 GB	0.10%	ES0000012G91
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150827 0.50 GB	0.10%	DE0001102424
UNITED STATES TREASURY 150544 4.625 GB	0.10%	US912810UB25
IRELAND GOVERNMENT 150529 1.10 GB	0.10%	IE00BH3SQ895
FRANCE REPUBLIC OF GOVERNMENT 250528 0.75 GB	0.10%	FR0013286192
BELGIUM KINGDOM OF GOVT 220629 0.9 GB	0.10%	BE0000347568
FRANCE REPUBLIC OF GOVERNMENT 250649 3.00 GB	0.10%	FR001400NEF3
EUROPEAN INVESTMENT BANK 220129 0.625 GB	0.10%	XS1938387237
JAPAN GOVERNMENT OF 200926 0.10 GB	0.10%	JP1103441G98
ITALY REPUBLIC OF GOVERNMENT 010533 4.4 GB	0.09%	IT0005518128
EXPORT IMPORT BANK OF CHINA 130233 3.1 GB	0.09%	CND100063JL3
UNITED STATES TREASURY 311229 3.875 GB	0.09%	US91282CGB19
ITALY REPUBLIC OF GOVERNMENT 011053 4.50 GB	0.09%	IT0005534141
JAPAN GOVERNMENT 200341 0.50 GB	0.09%	JP1201761M45
EXPORT-IMPORT BANK OF CHINA 060228 2.87 CB	0.09%	CND1000620N9
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211132 1.75 GB	0.09%	AU0000143901
JAPAN GOVERNMENT 220940 0.40 GB	0.09%	JP1201741LA9
UNITED STATES TREASURY 150233 3.50 GB	0.09%	US91282CGM73
AUSTRIA REPUBLIC OF GOVERNMENT 200230 0.00 GB	0.09%	AT0000A2CQD2
UNITED STATES TREASURY 150533 3.375 GB	0.09%	US91282CHC82
UNITES STATES TREASURY 150548 3.125 CD	0.09%	US912810SC36
JAPAN GOVERNMENT OF 200333 1.10 GB	0.09%	JP1300101357
AUSTRALIAN COMMONWEALTH GOVERNMENT 210532 1.25 GB	0.09%	AU0000075681
JAPAN GOVERNMENT 200654 2.20 GB	0.09%	JP1300831Q70
BPCE SA 191034 7.003 CB	0.09%	US05571AAS42
FRANCE REPUBLIC OF GOVERNMENT 250533 3.00 GB	0.09%	FR001400H7V7
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221053 3.75 GB	0.09%	GB00BPCJD997
KOREA REPUBLIC OF GOVERNMENT 100630 1.375 GB	0.09%	KR103502GA67
MEXICO UNITED MEXICAN STATES GOVERNMENT 260533 7.50 GB	0.09%	MX0MGO0001D6
UNITED STATES TREASURY 150549 2.875 GB	0.09%	US912810SH23
JAPAN GOVERNMENT 200626 0.005 GB	0.08%	JP1051481M76
JAPAN EXPRESSWAY HOLDING AND DEBT REPAYMENT 301127 0.16 GB	0.08%	JP370620AHB4

JAPAN GOVERNMENT 201229 0.10 GB	0.08%	JP1103571L10
JAPAN GOVERNMENT 200630 0.10 GB	0.08%	JP1103591L73
JAPAN GOVERNMENT 200332 0.20 GB	0.08%	JP1103661N43
GERMANY (FEDERAL REPUBLIC) 040137 4.00 G	0.08%	DE0001135275
JAPAN GOVERNMENT OF 200932 0.20 GB	0.08%	JP1103681NA2
AUSTRALIAN COMMONWEALTH GOVT 211129 2.75 GB	0.08%	AU000XCLWAX7
UNITED KINGDOM TREASURY GILT 070939 4.2	0.08%	GB00B3KJDS62
UNITED STATES TREASURY 150546 2.50 GB	0.08%	US912810RS96
JAPAN GOVERNMENT OF 200946 0.50 GB	0.08%	JP1300521G93
FEDERATION DES CAISSES DESJARDINS DU QUEBEC 271128 5.147 CB	0.08%	US31430WC853
ONTARIO TEACHERS FINANCE TRUST 100429 4.625 CB	0.08%	US68329AAQ13
FRANCE GOVT OF 250441 4.5 GB	0.08%	FR0010773192
SPAIN (KINGDOM OF) 300741 4.7 GB	0.08%	ES00000121S7
US TREASURY BILL 150539 4.25 GOVT BOND	0.08%	US912810QB70
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150853 1.80 GB	0.08%	DE0001102614
KOREA REPUBLIC OF GOVERNMENT 100943 3.875 GB	0.08%	KR103504GD96
UNITED STATES TREASURY 150231 1.125 GB	0.08%	US91282CBL46
FRENCH GOVERNMENT 042529 5.5	0.08%	FR0000571218
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310133 3.25 GB	0.08%	GB00BMV7TC88
COOPERATIEVE RABOBANK UA NEW YORK BRANCH 050327 5.041 CB	0.08%	US21688ABD37
MORGAN STANLEY 140128 4.952 CB	0.08%	US61690U8A11
JAPAN GOVERNMENT 200643 1.10 GB	0.08%	JP1201851P76
JAPAN GOVERNMENT 200338 0.50 GB	0.08%	JP1201641J38
BOUNI POLIENNALI DEL TES 010341 1.80 CB	0.08%	IT0005421703
UNITED STATES TREASURY 151149 2.375 CB	0.08%	US912810SK51
JAPAN GOVERNMENT 200950 0.6 GB	0.08%	JP1300681LA7
KOREA REPUBLIC OF GOVERNMENT 101233 4.125 GB	0.08%	KR103502GDC6
EUROPEAN UNION 060751 0.70 GB	0.08%	EU000A3KTGW6
FRANCE REPUBLIC OF GOVERNMENT 250543 2.50 GB	0.08%	FR001400CMX2
NORTH RHINE WESTPHALIA STATE OF 090430 0.20 GB	0.08%	DE000NRW0MA1
GREECE REPUBLIC OF GOVERNMENT 150633 4.25 GB	0.08%	GR0124039737
SLOVAK REPUBLIC GOVERNMENT 191032 4.00 GB	0.07%	SK4000021986
JAPAN GOVERNMENT 200649 0.4 GB	0.07%	JP1300631K78
JAPAN GOVERNMENT 201249 0.40 GB	0.07%	JP1300651L15
CANADA GOVERNMENT 011255 2.75 GB	0.07%	CA135087P998
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 110326 1.20 CB	0.07%	US82620KAZ66
JAPAN GOVERNMENT 200353 1.40 GB	0.07%	JP1300781P48
CDP FINANCIAL INC 010227 1.75 CB	0.07%	US125094AX03
UNITED STATES TREASURY 150532 2.875 GB	0.07%	US91282CEP23
GREECE REPUBLIC OF GOVERNMENT 150628 3.875 GB	0.07%	GR0114033583
SPAIN KINGDOM OF GOVERNMENT 300431 0.10 GB	0.07%	ES0000012H41
KOREA REPUBLIC OF GOVERNMENT 100633 3.25 GB	0.07%	KR103502GD64
KOREA REPUBLIC OF GOVERNMENT 101226 3.875 GB	0.07%	KR103501GDC8
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211230 1.00 GB	0.07%	AU0000087454
KOREA REPUBLIC OF GOVERNMENT 100928 3.50 GB	0.07%	KR103501GD99
ITALY REPUBLIC OF GOVERNMENT 150630 3.7 GB	0.07%	IT0005542797
UNITED STATES TREASURY 150242 2.375 GB	0.07%	US912810TF57
JP MORGAN CHASE AND CO 210334 3.761 CB	0.07%	XS2791972248
DEUTSCHE BANK AG 040430 4.125 CB	0.07%	DE000A3829D0
CREDIT MUTUEL ARKEA SA 031033 3.625 CB	0.07%	FR001400P1Y4
KOREA REPUBLIC OF GOVERNMENT 100329 3.25 GB	0.07%	KR103501GE31
CANADA GOVERNMENT 010334 3.50 GB	0.07%	CA135087R713
EUROPEAN INVESTMENT BANK 120133 2.875 CB	0.07%	XS2574388646
FRANCE REPUBLIC OF GOVERNMENT 250536 1.25 GB	0.07%	FR0013154044
KFW 200231 2.75 GB	0.07%	DE000A382400
CREDIT AGRICOLE HOME LOAN SFH SA 111232 3.00 CB	0.07%	FR001400PBM0
NRW BANK 060229 2.625 GB	0.07%	DE000NWB9122
BNG BANK NV 110134 2.75 CB	0.07%	XS2744955373
KFW 260429 2.625 CB	0.07%	DE000A382475
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150854 2.50 CB	0.07%	DE000BU2D004
KFW 100134 2.625 CB	0.07%	DE000A352ED1
KOREA REPUBLIC OF GOVERNMENT 100327 2.375 GB	0.07%	KR103501GC33
CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE 251132 2.75 GB	0.07%	FR001400CVE3

UNITED KIN OF GREAT BRITAIN AND NORT IRE GOV 220144 3.25 GB	0.07% GB00B84Z9V04
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221071 1.625 GB	0.07% GB00BFMCN652
EUROPEAN FINANCIAL STABILITY FACILITY SA 110428 2.375 CB	0.07% EU000A2SCAE8
SPAIN KINGDOM OF GOVERNMENT 311032 2.55 GB	0.07% ES0000012K61
BPIFRANCE SA 100926 3.00 CB	0.07% FR001400DXK4
JAPAN GOVERNMENT OF 201233 1.60 GB	0.07% JP1201471DC6
THAILAND KINGDOM OF GOVERNMENT 171228 2.875 GB	0.07% TH0623038C04
GERMANY GOVERNMENT OF 150846 2.50 GB	0.07% DE0001102341
KFW 050827 2.375 CB	0.07% DE000A351Y94
ITALY REPUBLIC OF GOVERNMENT 150726 2.10 GB	0.07% IT0005370306
ITALY REPUBLIC OF GOVERNMENT 010335 3.35 GB	0.07% IT0005358806
AUSTRIA REPUBLIC OF GOVERNMENT 201025 1.20 GB	0.07% AT0000A1FAP5
CANADA GOVERNMENT 010633 2.75 GB	0.07% CA135087Q236
EXPORT IMPORT BANK OF CHINA 260231 2.46 GB	0.07% CND10007LBN2
SOCIETE GENERALE SA 100134 6.691 CB	0.07% US83368RBS04
JAPAN GOVERNMENT 200352 1.00 GB	0.07% JP1300741N49
THAILAND KINGDOM OF GOVERNMENT 170327 2.25 GB	0.07% TH0623037304
PHILIPPINES REPUBLIC OF THE GOVERNMENT 020242 3.70 GB	0.07% US718286CB15
KFW 090326 0.375 GB	0.07% DE000A168Y55
SPAIN KINGDOM OF GOVERNMENT 300730 1.95 GB	0.07% ES00000127A2
SPAIN KINGDOM OF GOVERNMENT 300428 1.40 GB	0.07% ES0000012B39
ITALY REPUBLIC OF GOVERNMENT 010427 1.1 GB	0.07% IT0005484552
CREDIT AGRICOLE SA LONDON BR 030527 1.375 CB	0.07% XS1605365193
CPPIB CAPITAL INC 040334 5.20 CB	0.07% AU3CB0307031
FORD MOTOR CREDIT COMPANY LLC 071128 6.798 CB	0.07% US345397D591
CANADA GOVERNMENT 010925 0.50 GB	0.07% CA135087K940
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220757 1.75 GB	0.07% GB00BD0XH204
ITALY REPUBLIC OF GOVERNMENT 011232 2.50 GB	0.07% IT0005494239
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150227 0.25 GB	0.07% DE0001102416
SWEDISH COVERED BOND CORP 230529 4.00 CB	0.07% SE0021021631
KOREA REPUBLIC OF GOVERNMENT 100938 2.375 GB	0.07% KR103502G891
UNITED STATES TREASURY 151130 0.875 GB	0.07% US91282CAV37
NETHERLAND KINGDOM OF THE GOVERNMENT 150127 0.00 GB	0.06% NL0015031501
CANADIAN IMPERIAL BANK OF COMMERCE 021026 5.926 CB	0.06% US13607LWT69
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221028 1.625 GB	0.06% GB00BFX0ZL78
LANDWIRTSCHAFTLICHE RENTENBANK 170429 4.625 GB	0.06% US515110CF96
BANK OF AMERICA CORP 230135 5.468 CB	0.06% US06051GMA49
JAPAN GOVERNMENT OF 201243 1.70 GB	0.06% JP1300411DC2
HOME DEPOT INC 150429 4.90 CB	0.06% US437076CW03
STANDARD CHARTERED PLC 080228 6.75 CB	0.06% US853254CW88
KOREA REPUBLIC OF GOVERNMENT 100937 2.25 GB	0.06% KR103502G792
GENERAL MOTORS FINANCIAL COMPANY INC 080527 5.40 CB	0.06% US37045XEQ51
KFW 310327 0.00 GB	0.06% DE000A254PP9
AMGEN INC 020343 5.6 CB	0.06% US031162DS61
JP MORGAN CHASE AND CO 230135 5.336 CB	0.06% US46647PEC68
DEVELOPMENT BANK OF JAPAN INC 100429 4.625 GB	0.06% XS2798964164
MASSMUTUAL GLOBAL FUNDING II 090427 5.10 CB	0.06% US57629W4564
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 050329 4.50 GB	0.06% FR001400OFN2
THERMO FISHER SCIENTIFIC INC 100830 4.977 CB	0.06% US883556CW07
APPLE INC 100533 4.30 CB	0.06% US037833EV87
TREASURY CORPORATION OF VICTORIA 150938 5.25 GB	0.06% AU3SG0002934
TORONTO DOMINION BANK 050427 4.98 CB	0.06% US89115A2W19
GERMANY FEDERAL REPUBLIC OF GOVT 150229 0.25 GB	0.06% DE0001102465
JAPAN GOVERNMENT 200363 1.30 GB	0.06% JP1400161P53
JAPAN GOVERNMENT 201227 0.20 GB	0.06% JP1051561P27
HSBC HOLDINGS PLC 040330 5.546 CB	0.06% US404280ED71
SUMITOMO MITSUI FINANCIAL GROUP INC 130726 5.88 CB	0.06% US86562MDA53
UBS GROUP AG 080230 5.428 CB	0.06% US902613BJ61
MORGAN STANLEY 160130 5.173 CB	0.06% US61747YFK64
VONOVIA SE 250332 2.375 CB	0.06% DE000A3MQS72

MITSUBISHI UFJ FINANCIAL GROUP INC 220229 5.422 CB	0.06%	US606822CS14
JAPAN GOVERNMENT 200328 0.10 GB	0.06%	JP1103501J35
JAPAN GOVERNMENT 200328 0.10 GB	0.06%	JP1051581P56
JAPAN GOVERNMENT 200628 0.10 GB	0.06%	JP1103511J74
AMERICAN TOWER CORP 150229 5.20 CB	0.06%	US03027XCG34
SKANDINAVISKA ENSKILDA BANKEN AB 061227 3.00 CB	0.06%	SE0017780182
JP MORGAN CHASE AND CO 230130 5.012 CB	0.06%	US46647PEB85
JAPAN GOVERNMENT OF 200344 1.60 GB	0.06%	JP1201881Q46
ITALY REPUBLIC OF GOVERNMENT 150328 0.25 GB	0.06%	IT0005433690
CHILE GOVERNMENT OF 220129 4.85 GB	0.06%	US168863EB04
ASIAN DEVELOPMENT BANK 060329 4.375 GB	0.06%	US045167GD94
NORDEA BANK ABP 220927 5.375 CB	0.06%	US65558RAD17
AFRICAN DEVELOPMENT BANK 040127 4.625 GB	0.06%	US00828EEY14
FORD MOTOR CREDIT COMPANY LLC 050331 6.05 CB	0.06%	US345397E250
ELI LILLY AND CO 090229 4.50 CB	0.06%	US532457CK20
ORACLE CORP 060528 4.50 CB	0.06%	US68389XCM56
BARCLAYS BANK PLC 120328 5.674 CB	0.06%	US06738ECP88
EUROPEAN UNION 020628 0.00 CB	0.06%	EU000A287074
HSBC USA INC 040327 5.294 CB	0.06%	US40428HA448
PEPSICO SINGAPORE FINANCING 160234 4.70 CB	0.06%	US713466AD26
COMCAST CORP 150129 4.55 CB	0.06%	US20030NED93
CISCO SYSTEMS INC 260227 4.80 CB	0.06%	US17275RBQ48
SWEDISH EXPORT CREDIT CORP 010229 4.25 GB	0.06%	US01021NAA00
NOMURA HOLDINGS INC 090126 5.709 CB	0.06%	US65535HBG39
AMERICAN EXPRESS CO 160228 5.098 CB	0.06%	US025816DP17
SPAIN KINGDOM OF GOVERNMENT 311029 0.60 GB	0.06%	ES0000012F43
CITIGROUP INC 240528 4.658 CB	0.06%	US172967NS68
FINLAND REPUBLIC OF GOVERNMENT 150929 0.50 GB	0.06%	FI4000369467
CLOVERIE PLC 240646 5.625 CB	0.06%	XS1385999492
ONTARIO PROVINCE OF 020645 3.45 GB	0.06%	CA68323ACC68
NEW SOUTH WALES TREASURY CORP 200237 4.75 GB	0.06%	AU3SG0002975
ABBVIE INC 150327 4.80 CB	0.06%	US00287YDR71
EUROPEAN INVESTMENT BANK 280928 0.00 CB	0.06%	XS2343538372
CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE 190926 4.875 CB	0.06%	XS2689239429
BANK OF CHINA LTD NEW YORK BRANCH 260626 4.625 CB	0.06%	XS2632485897
HONG KONG SPECIAL ADMINISTRATIVE REGION GOVT 070633 4.00 GB	0.06%	USY3422VDA36
EUROPEAN INVESTMENT BANK 190327 4.375 CB	0.06%	US298785KB14
KFW 160326 5.00 GB	0.06%	US500769KF01
BANK OF AMERICA CORP 200127 5.08 CB	0.06%	US06051GLE79
STADSHYPOTEK AB 011227 2.50 CB	0.06%	SE0013883691
ROMANIA GOVERNMENT 070234 3.75 GB	0.06%	XS2434895806
KOMMUNINVEST I SVERIGE AB 101225 4.25 CB	0.06%	XS2615298408
GOLDMAN SACHS BANK USA 180327 5.283 CB	0.06%	US38151LAF76
QUEENSLAND TREASURY CORP 200827 2.75 GB	0.06%	AU3SG0001605
VOLKSWAGEN GROUP OF AMERICA FINANCE LLC 200326 5.40 CB	0.06%	US928668CE07
JAPAN GOVERNMENT OF 201244 1.50 GB	0.06%	JP1300451EC6
HSBC HOLDINGS PLC 231126 4.375 CB	0.06%	US404280BH13
ROCHE HOLDINGS INC 090934 4.592 CB	0.06%	US771196CQ32
IBM INTERNATIONAL CAPITAL PTE LTD 050226 4.70 CB	0.06%	US449276AA20
TSMC ARIZONA CORP 220427 3.875 CB	0.06%	US872898AF83
DENMARK KINGDOM OF GOVERNMENT 151133 2.25 GB	0.06%	DK0009924532
ISRAEL STATE OF GOVERNMENT 120334 5.50 GB	0.06%	US46514BRL35
MEXICO UNITED MEXICAN STATES GOVERNMENT 220429 4.50 GB	0.06%	US91087BAF76
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150230 0.00 GB	0.06%	DE0001102499
EUROPEAN FINANCIAL STABILITY FACILITY SA 240533 1.25 CB	0.06%	EU000A1GODTO
AMAZON.COM INC 130427 3.30 CB	0.06%	US023135CF19
TELUS CORP 151132 5.25 CB	0.06%	CA87971MBX08
BANCO SANTANDER SR 240328 4.175 CB	0.06%	US05964HAQ83
CANADA HOUSING TRUST NO 1 151228 4.25 CB	0.06%	CA13509PJQ78
AMERICA MOVIL SAB DE CV 220429 3.625 CB	0.06%	US02364WBH79
KOREA DEVELOPMENT BANK 030625 1.25 GB	0.06%	XS2181972568
WELLS FARGO AND CO 240328 3.526 CB	0.06%	US95000U2V48
MEXICO UNITED MEXICAN STATES GOVERNMENT 030926 7.00 GB	0.06%	MX0MGO000193

GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150831 0.00 GB	0.06%	DE0001102564
UNITED STATES TREASURY 150228 2.75 GB	0.06%	US9128283W81
ITALY REPUBLIC OF GOVERNMENT 011231 0.95 GB	0.06%	IT0005449969
CALIFORNIA ST 010439 7.55 MB	0.06%	US13063A5G50
BANK OF MONTREAL 071227 4.709 CB	0.06%	CA06368LEY89
KOMMUNALBANKEN AS 110925 0.375 GB	0.06%	XS2228393356
FEDERAL NATIONAL MORTGAGE ASSOCIATION 240926 1.875 GB	0.06%	US3135G0Q225
BUONI POLIENNALI DES TES 010839 5.0 GOV	0.06%	IT0004286966
BNP PARIBAS SA 130127 1.323 CB	0.06%	US09659W2N34
IRISH GOVERNMENT 181032 0.35 GB	0.06%	IE00BMD03L28
TREASURY 071242 GOVT	0.06%	GB00B1VWPJ53
UBS GROUP AG 300127 1.364 CB	0.06%	US902613AC28
ASIAN INFRASTRUCTURE INVESTMENT BANK 270126 0.50 GB	0.06%	US04522KAD81
DANSKE HYPOTEK AB PUBL 161226 0.50 CB	0.06%	SE0015987540
FRANCE REPUBLIC OF GOVERNMENT 251130 0.00 GB	0.06%	FR0013516549
JAPAN GOVERNMENT OF 201231 1.80 GB	0.06%	JP1201331C14
UNITED STATES TREASURY 151151 1.875 GB	0.06%	US912810TB44
NEW ZEALAND GOVERNMENT 200429 3.0 GB	0.06%	NZGOVDT429C7
ONTARIO PROVINCE OF 1208210527 1.05 GB	0.06%	US683234AQ19
JAPAN GOVERNMENT OF 200632 1.50 GB	0.06%	JP1201381C70
PERU REPUBLIC OF GOVERNMENT 011232 1.862 GB	0.06%	US715638DP43
FRANCE GOVERNMENT 250540 0.50 GB	0.06%	FR0013515806
FRANCE REPUBLIC OF GOVERNMENT 250460 4.00 GB	0.06%	FR0010870956
COCA COLA CO 050328 1.50 CB	0.06%	US191216DJ60
CORPORACION NACIONAL DEL COBRE DE CHILE 300929 3.00 CB	0.06%	USP3143NBE33
NEW ZEALAND GOVERNMENT 140433 3.50 GB	0.06%	NZGOVDT433C9
PNC FINANCIAL SERVICES GROUP INC 220130 2.55 CB	0.06%	US693475AZ80
WALT DISNEY CO 130131 2.65 CB	0.06%	US254687FX90
UK TREASURY 071246 4.25 GB	0.06%	GB00B128DP45
POLAND REPUBLIC OF GOVERNMENT 250729 4.75 GB	0.06%	PL0000116760
TENCENT HOLDINGS LTD 030630 2.39 CB	0.06%	US88032XAU81
ITALY REPUBLIC OF GOVERNMENT 010336 1.45 GB	0.06%	IT0005402117
AIRPORT AUTHORITY HONG KONG 120132 2.50 GB	0.06%	USY000AKAC13
SWITZERLAND CONFEDERATION OF GOVERNMENT 270632 0.50 GB	0.05%	CH0344958688
UNITED STATES TREASURY 150230 1.5 GB	0.05%	US912828Z948
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310139 1.125 GB	0.05%	GB00BLPK7334
AERCAP IRELAND CAPITAL DAC 291033 3.40 CB	0.05%	US00774MAY12
MORGAN STANLEY 210133 2.943 CB	0.05%	US61747YEL56
PORTUGAL REPUBLIC OF GOVERNMENT 140427 4.125 GB	0.05%	PTOTEUOE0019
HUNGARY REPUBLIC OF GOVERNMENT 290341 7.625 GB	0.05%	US445545AF36
GOLDMAN SACHS GROUP INC 220432 2.615 CB	0.05%	US38141GYB49
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150535 0.00 GB	0.05%	DE0001102515
BMW FINANCE NV 110133 0.20 CB	0.05%	XS2280845145
COMMONWEALTH BANK OF AUSTRALIA 110331 2.688 CB	0.05%	USQ2704MAD04
ITALY REPUBLIC OF GOVERNMENT 010828 3.80 GB	0.05%	IT0005548315
UNITED KINGDOM OF GREAT BRITAIN AND NORT IRE 220145 3.50 GB	0.05%	GB00BN65R313
UNITED KINGDO OF GREAT BRITAIN AND NORTH GOVT 310129 0.50 GB	0.05%	GB00BLPK7227
BELGIUM KINGDOM OF GOVERNMENT 220643 3.45 GB	0.05%	BE0000359688
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 140234 2.90 CB	0.05%	XS2765024414
KOREA REPUBLIC OF GOVERNMENT 100953 3.625 GB	0.05%	KR103502GD98
MITSUBISHI UFJ FINANCIAL GROUP INC 200732 2.309 CB	0.05%	US606822BX18
AUSTRIA REPUBLIC OF GOVERNMENT 200234 2.90 GB	0.05%	AT0000A39UW5
JOHNSON AND JOHNSON 010930 1.30 CB	0.05%	US478160CQ51
QUEENSLAND TREASURY CORP 090333 4.50 CB	0.05%	AU3CB0297547
KOREA REPUBLIC OF GOVERNMENT 100350 1.50 GB	0.05%	KR103502GA34
ABU DHABI EMIRATE OF 160450 3.875 GB	0.05%	XS2125308242
EUROPEAN INVESTMENT BANK 280728 2.75 CB	0.05%	XS2587298204
POLAND REPUBLIC OF GOVERNMENT 251030 1.25 GB	0.05%	PL0000112736
UNEDIC 250534 0.10 CB	0.05%	FR0014001ZY9
NEW BRUNSWICK PROVINCE OF 270134 5.50 GB	0.05%	CA642866FR32
EPCOR UTILITIES INC 031053 5.326 CB	0.05%	CA29410ZAW55
UNITED STATES TREASURY 150537 5.00 GB	0.05%	US912810PU60

EUROPEAN UNION 020546 0.45 GB	0.05% EU000A3KNYG5
NORTH RHINE WESTPHALIA STATE OF 200354 3.00 GB	0.05% DE000NRWOPPE6
HAMBURG FREE AND HANSEATIC CITY OF 051135 0.01 GB	0.05% DE000A2LQPF4
UNITED STATES TREASURY 150547 3.00 GB	0.05% US912810RX81
NEW ZEALAND GOVERNMENT 150554 5.00 GB	0.05% NZGOVDT554C2
BELGIUM KINGDOM OF GOVERNMENT 220654 3.30 GB	0.05% BE0000358672
PORTUGAL REPUBLIC OF GOVERNMENT 110442 1.15 GB	0.05% PTOTEPOE0032
NETHERLANDS GOVERNMENT 150140 0.50 GB	0.05% NL0013552060
ISRAEL STATE OF GOVERNMENT 310537 1.50 GB	0.05% IL0011661803
ROMANIA REPUBLIC OF GOVERNMENT 190427 2.375 GB	0.05% XS1599193403
ONTARIO ELECTRICITY FINANCIAL CORP 220626 8.25 GB	0.05% CA683078GG81
ONTARIO PROVINCE OF 240434 5.05 GB	0.05% US683234AV04
EUROPEAN UNION 041229 1.625 CB	0.05% EU000A3K7MW2
KOREA REPUBLIC OF GOVERNMENT 100353 3.25 GB	0.05% KR103502GD31
JAPAN GOVERNMENT 200360 0.50 GB	0.05% JP1400131L54
MEXICO GOVERNMENT 100248 4.6 CB	0.05% US91087BAD29
TEMASEK FINANCIAL I LTD 010328 1.50 CB	0.05% XS1373131546
ROYAL BANK OF CANADA 240630 5.228 CB	0.05% CA780086ZH08
UNITED STATES OF AMERICA TREASURY BILL 1	0.05% US912810FT08
THAILAND KINGDOM OF GOVERNMENT 170634 2.80 GB	0.05% TH0623B3E601
NIEDERSACHSEN LAND OF 060727 0.625 GB	0.05% DE000A2E4GS9
SPAIN KINGDOM OF 311052 1.9 GB	0.05% ES0000012K46
EXPORT IMPORT BANK OF CHINA 161130 3.74 CB	0.05% CND10003VYQ5
BNP PARIBAS SA 230528 1.50 CB	0.05% XS1722801708
CANADA HOUSING TRUST NO 1 150334 4.25 CB	0.05% CA13509PJS35
INTERNATIONAL BUSINESS MACHINES CORP 230529 1.50 CB	0.05% XS1617845679
GOVERNMENT OF CHILE 070541 3.10 GB	0.05% US168863DS48
PFANDBRIEFBANK SCHWEIZERISCHER HYPOT 050752 2.25 CB	0.05% CH1194355074
CANADA GOVERNMENT 011245 3.50 GB	0.05% CA135087ZS68
SINGAPORE REPUBLIC OF GOVERNMENT 010927 2.875 GB	0.05% SGXF33080817
UNITED ARAB EMIRATES GOVERNMENT 191041 2.875 GB	0.05% XS2397083820
GLAXOSMITHKLINE CAPITAL PLC 090339 6.375 CB	0.05% XS0350820931
SINGAPORE REPUBLIC OF GOVERNMENT 010832 2.625 GB	0.05% SGXF46767848
MANITOBA PROVINCE OF 020634 4.25 GB	0.05% CA563469VE28
METROPOLITAN LIFE GLOBAL FUNDING I 080134 5.05 CB	0.05% US59217GFS30
EXPORT IMPORT BANK OF CHINA 200529 3.86 GB	0.05% CND100029N10
PROTECTIVE LIFE GLOBAL FUNDING 140426 5.209 CB	0.05% US74368CBS26
PFIZER INVESTMENT ENTERPRISES PTE LTD 190533 4.75 CB	0.05% US716973AE24
NOVA SCOTIA PROVINCE OF 010633 4.05 GB	0.05% CA669827GG68
ONTARIO PROVINCE OF 040333 4.10 GB	0.05% CA68333ZBD83
AT AND T INC 010243 3.10 CB	0.05% US00206RKD34
EXPORT IMPORT BANK OF CHINA 110332 3.18 GB	0.05% CND10004T1Y9
DAIMLER TRUCK FINANCE NORTH AMERICA LLC 150127 5.00 CB	0.05% US233853AV24
MEXICO UNITED MEXICAN STATES GOVERNMENT 310529 8.50 GB	0.05% MX0MGO0000H9
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 070937 1.75 GB	0.05% GB00BZB26Y51
KOREA REPUBLIC OF SOUTH KOREA GOVERNMENT 100625 2.25 GB	0.05% KR103501G562
NETHERLANDS KINGDOM OF THE GOVERNMENT 150129 0.00 GB	0.05% NL0015000LS8
CANADA GOVERNMENT 011125 4.50 GB	0.05% CA135087Q806
CREDIT SUISSE AG 070933 7.375 CB	0.05% CH1211713198
EUROPEAN UNION 040433 1.25 CB	0.05% EU000A19XC51
BELGIUM KINGDOM OF GOVERNMENT 220433 1.25 GB	0.05% BE0000346552
ONTARIO PROVINCE OF 080328 3.60 GB	0.05% CA68333ZAW73
JAPAN 113 20YR ISSUE 200929 2.1 GB	0.05% JP1201131990
UNITEDHEALTH GROUP INC 151228 3.875 CB	0.05% US91324PDP45
EXPORT IMPORT BANK OF CHINA 240227 3.26 GB	0.05% CND10002LS67
TORONTO CITY OF 010652 4.30 GB	0.05% CA891288EB42
KOREA REPUBLIC OF GOVERNMENT 100326 1.25 CB	0.05% KR103501GB34
QUEBEC PROVINCE OF 010933 3.60 GB	0.05% CA74814ZFS70
UNITED STATES TREASURY 151141 2.00 GB	0.05% US912810TC27
SPAIN KINGDOM OF GOVERNMENT 300766 3.45 GB	0.05% ES00000128E2
BELGIUM KINGDOM OF GOVERNMENT 220647 1.60 GB	0.05% BE0000338476

JAPAN GOVERNMENT 200652 1.30 GB	0.05%	JP1300751N79
UK TREASURY 220160 4.0 GB	0.04%	GB00B54QLM75
INTEL CORP 210254 5.60 CB	0.04%	US458140CM03
UNITED STATES TREASURY 150241 1.875 CB	0.04%	US912810SW99
EXPORT IMPORT BANK OF CHINA 170627 2.82 GB	0.04%	CND100058VQ7
NETHERLANDS KINGDOM OF THE GOVERNMENT 150154 2.00 GB	0.04%	NL00150012X2
JAPAN GOVERNMENT OF 200942 1.90 GB	0.04%	JP1300371C98
POLAND REPUBLIC OF GOVERNMENT 250426 0.00 GB	0.04%	PL0000116596
TREASURY CORPORATION OF VICTORIA 171126 5.5 GB	0.04%	AU0000XVGZJ4
EXPORT IMPORT BANK OF CHINA 140426 2.64 GB	0.04%	CND10006BBX4
INTER AMERICAN DEVELOPMENT BANK 070727 2.375 CB	0.04%	US4581X0CY26
CANADA GOVERNMENT 010628 2.0 GB	0.04%	CA135087H235
METROPOLITAN LIFE GLOBAL FUNDING I190927 3.00 CB	0.04%	US59217GCK31
AUSTRIA REPUBLIC OF GOVERNMENT 200247 1.50 GB	0.04%	AT0000A1K9F1
POLAND REPUBLIC OF GOVERNMENT 251033 6.00 GB	0.04%	PL0000115291
AVIVA PLC 271153 6.875 CB	0.04%	XS2692259398
MOTABILITY OPERATIONS GROUP PLC 291130 5.625 CB	0.04%	XS0561876003
POLAND REPUBLIC OF GOVERNMENT 250728 7.5 GB	0.04%	PL0000115192
ASIAN DEVELOPMENT BANK 170133 4.80 GB	0.04%	AU3CB0295681
JAPAN GOVERNMENT 200362 1.00 GB	0.04%	JP1400151N57
TELEFONICA EMISIONES SAU 080347 5.213 CB	0.04%	US87938WAU71
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210541 2.75 GB	0.04%	AU0000018442
JAPAN GOVERNMENT 200358 0.80 GB	0.04%	JP1400111J52
INTER AMERICAN DEVELOPMENT BANK 200730 5.00 GB	0.04%	XS2651983178
LLOYDS BANKING GROUP PLC 020633 6.625 CB	0.04%	XS2591847970
REALTY INCOME CORP 150131 3.25 CB	0.04%	US756109AX24
TELSTRA CORPORATION LTD 190427 4.00 CB	0.04%	AU3CB0243764
UK TREASURY GILT 070934 4.50 GB	0.04%	GB00B52WS153
GERMANY (FEDERAL REPUBLIC) 040131 5.50 G	0.04%	DE0001135176
JAPAN GOVERNMENT 200348 0.80 GB	0.04%	JP1300581J30
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 221029 5.00 CB	0.04%	FR001400OFI2
KUNTARAOHITUS OYJ 021028 4.375 GB	0.04%	XS2779801427
EUROPEAN INVESTMENT BANK 150229 4.00 GB	0.04%	EU000A3LUMF5
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211127 2.75 GB	0.04%	AU000XCLWAQ1
LANDWIRTSCHAFTLICHE RENTENBANK 090229 3.875 GB	0.04%	XS2763640815
UNITED STATES TREASURY 151140 1.375 GB	0.04%	US912810ST60
KREDIT FUR WIEDERAU 090129 3.75 GB	0.04%	XS2744169637
AUSTRALIAN COMMONWEALTH GOVT 211128 2.75 GB	0.04%	AU000XCLWAU3
JAPAN GOVERNMENT OF 200364 2.20 GB	0.04%	JP1400171Q50
LAND SECURITIES CAPITAL MARKETS PLC 180931 4.75 CB	0.04%	XS2764803677
NESTLE SA 280638 2.125 CB	0.04%	CH1273475413
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210528 2.25 GB	0.04%	AU000XCLWAR9
KOREA REPUBLIC OF GOVERNMENT 100347 2.125 GB	0.04%	KR103502G735
NATIONAL GRID ELECTRICITY DISTRIBUTION 100739 5.35 CB	0.04%	XS2741906809
BARCLAYS PLC 120227 3.25 CB	0.04%	XS1472663670
NEW SOUTH WALES TREASURY CORP 200230 3.00 GB	0.04%	AU3SG0001571
ISRAEL STATE OF GOVERNMENT 300927 3.75 GB	0.04%	IL0012035791
QUEBEC PROVINCE OF 280530 1.32 GB	0.04%	US748148SB04
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150848 1.25 GB	0.04%	DE0001102432
JPMORGAN CHASE AND CO 151148 3.964 CB	0.04%	US46647PAL04
JAPAN GOVERNMENT OF 200953 1.80 GB	0.04%	JP1300801PA2
NETHERLANDS KINGDOM OF 150137 4.00 GOVT	0.04%	NL0000102234
JAPAN GOVERNMENT 200354 1.80 GB	0.04%	JP1300821Q49
CENTENE CORP 010831 2.625 CB	0.04%	US15135BAZ40
CZECH REPUBLIC GOVERNMENT 250828 2.50 GB	0.04%	CZ0001003859
SPAIN KINGDOM OF GOVERNMENT 311048 2.70 GB	0.04%	ES0000012B47
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 071255 4.25 GB	0.04%	GB00B06YGN05
NORWAY KINGDOM OF GOVERNMENT 190830 1.375 GB	0.04%	NO0010875230
JAPAN GOVERNMENT 200343 1.10 GB	0.04%	JP1201841P46
ISRAEL STATE OF GOVERNMENT 310327 2.00 GB	0.04%	IL0011393449
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220149 1.75 GB	0.04%	GB00BFWFPP71
BANCO SANTANDER SA 160232 2.24 CB	0.04%	CH1290871016
CZECH REPUBLIC GOVERNMENT 260626 1.00 GB	0.04%	CZ0001004469

HANNOVER RUECK SE 260843 5.875 CB	0.04%	XS2549815913
CAIXABANK SA 141130 5.375 CB	0.04%	XS2555187801
ITALY REPUBLIC OF GOVERNMENT 010950 2.45 GB	0.04%	IT0005398406
JAPAN GOVERNMENT OF 200356 0.40 GB	0.04%	JP1400091G59
BANK JULIUS BAER & CO AG 040431 2.375 CB	0.04%	CH1319968587
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTON 270732 1.70 CB	0.04%	CH1189217834
NATWEST GROUP PLC 091128 2.057 CB	0.04%	XS2405139432
EUROPEAN UNION 040237 0.40 CB	0.04%	EU000A3K4C42
JAPAN GOVERNMENT 201253 1.60 GB	0.04%	JP1300811Q17
LONDON AND QUADRANT HOUSING TRUST LTD 280228 2.625 CB	0.04%	XS1778763133
ANNINGTON FUNDING PLC 090833 4.75 CB	0.04%	XS2513869862
CYPRUS REPUBLIC OF GOVERNMENT 130433 4.125 GB	0.04%	XS2610236445
ABU DHABI EMIRATE OF 020970 2.70 GB	0.04%	XS2225210330
ITALY REPUBLIC OF GOVERNMENT 010348 3.45 GB	0.04%	IT0005273013
LEGAL AND GENERAL GROUP PLC 261149 3.75 CB	0.04%	XS2083961370
USA TREASURY CO 151142 2.75 GB	0.04%	US912810QY73
NETHERLANDS KINGDOM OF GOVERNMENT 150144 3.25 GB	0.04%	NL0015001RG8
POLAND REPUBLIC OF GOVERNMENT 250727 2.50 GB	0.04%	PL0000109427
BRITISH TELECOMMUNICATIONS PLC 211131 3.125 CB	0.04%	XS1720922415
SKANDINAVISKA ENSKILDA BANKEN AB 290627 4.125 CB	0.04%	XS2643041721
CIGNA CORP 151028 4.375 CB	0.04%	US125523AH38
NATIONWIDE BUILDING SOCIETY 080928 1.915 CB	0.04%	CH1204175124
BRITISH COLUMBIA PROVINCE OF 180650 2.95 GB	0.04%	CA110709GJ55
SWED BANK AB 131128 4.125 CB	0.04%	XS2717300391
JDE PEETS NV 230134 4.50 CB	0.04%	XS2728560959
SIMON PROPERTY GROUP INC 150154 6.65 CB	0.04%	US828807DX23
LLOYDS BANKING GROUP PLC 210931 4.75 CB	0.04%	XS2690137299
COOPERATIEVE RABOBANK UA 100130 4.00 CB	0.04%	XS2572996606
SINGAPORE REPUBLIC OF GOVERNMENT 010729 2.875 GB	0.04%	SG3263998209
ARKEMA SA 200530 4.25 CB	0.04%	FR001400M2R9
LATVIA REPUBLIC OF GOVERNMENT 120733 3.875 GB	0.04%	XS2648672660
IRELAND GOVERNMENT 220441 0.55 GB	0.04%	IE00BMQ5JM72
SINGAPORE REPUBLIC OF GOVERNMENT 010346 2.75 GB	0.04%	SG31A7000004
EAST JAPAN RAILWAY CO 050932 3.976 CB	0.04%	XS2673433814
KBC GROEP NV 231127 4.375 CB	0.04%	BE0002900810
CREDIT AGRICOLE SA 220134 3.75 CB	0.04%	FR001400N2M9
INVESTITIONSBANK BERLIN 010333 3.125 CB	0.04%	DE000A30V216
QUEBEC PROVINCE OF 011255 4.40 GB	0.04%	CA74814ZFY15
LANDWIRTSCHAFTLICHE RENTENBANK 141134 3.00 GB	0.04%	XS2555166128
BNP PARIBAS SA 100132 4.042 CB	0.04%	FR001400N4G7
EUROPEAN UNION 041142 3.375 CB	0.04%	EU000A3K4DVO
LSEG NETHERLANDS BV 290930 4.231 CB	0.04%	XS2679904685
BARCLAYS PLC 080535 4.347 CB	0.04%	XS2815894154
JAB HOLDINGS BV 250434 4.375 CB	0.04%	DE000A3LXSR7
UK OF GREAT BRITAIN AND NORTHERN IRELAND GOVT 220752 3.75 GB	0.04%	GB00B6RNH572
CHILE GOVERNMENT OF 050734 4.125 GB	0.04%	XS2645248225
DANSKE BANK A S 140534 4.625 CB	0.04%	XS2764457664
VOLKSWAGEN LEASING GMBH 250931 4.75 CB	0.04%	XS2694874533
NATWEST MARKETS PLC 090129 3.625 CB	0.04%	XS2745115837
BELGIUM KINGDOM OF GOVERNMENT 220666 2.15 GB	0.04%	BE0000340498
COMMERZBANK AG 161034 4.875 CB	0.04%	DE000CZ45YE5
NETFLIX INC 151129 3.875 CB	0.04%	XS1989380172
SASKATCHEWAN PROVINCE OF 021252 2.80 GB	0.04%	CA803854KN72
SEVERN TRENT UTILITIES PLC 051231 2.75 CB	0.04%	XS1529614726
UNITED STATES TREASURY 150541 2.25 GB	0.04%	US912810SY55
FEDERAL HOME LOAN MORTGAGE CORP 150331 6.75 GB	0.04%	US3134A4AA29
ROCHE FINANCE EUROPE BV 041227 3.312 CB	0.04%	XS2726331932
MORGAN STANLEY 210335 3.955 CB	0.04%	XS2790333889
UNILEVER FINANCE NETHERLANDS BV 150237 3.50 CB	0.04%	XS2767489391
NEW YORK LIFE GLOBAL FUNDING 300131 3.45 CB	0.04%	XS2742534287
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 170128 3.25 CB	0.04%	XS0875797515
POLAND REPUBLIC OF GOVERNMENT 110134 3.625 GB	0.04%	XS2746102479
SWITZERLAND CONFEDERATION OF GOVERNMENT 230635 0.25 GB	0.04%	CH0557778310
ALD SA 240128 3.875 CB	0.04%	FR001400NC70
COMPAGNIE DE SAINT GOBAIN SA 180129 3.50 CB	0.04%	XS2576245281

INTERNATIONAL BANK FOR RECONSTRUCTION AN DEVE 211229 1.00 GB	0.04% XS2122575678
BERLIN STATE OF 150234 2.875 GB	0.04% DE000A351PJ6
SOCIETE GENERALE SFH SA 240232 3.125 CB	0.04% FR001400FZ81
TRANSURBAN FINANCE COMPANY PTY LTD 120332 3.713 CB	0.04% XS2778764006
DEUTSCHE BANK AG 191026 3.125 CB	0.04% DE000A351NR4
BANCO SANTANDER SA 140228 3.25 CB	0.04% ES0413900939
KRAFT HEINZ FOODS CO 150329 3.50 CB	0.04% XS2776793965
SOCIETE GENERALE SFH SA 010236 3.125 CB	0.04% FR001400NJ99
SVENSKA HANDELSBANKEN AB 170228 3.375 CB	0.04% XS2588099981
INTESA SANPAOLO SPA 300628 3.625 CB	0.04% IT0005554578
ING BELGIQUE NV 150231 3.00 CB	0.04% BE0390110733
ANDALUCIA AUTONOMOUS COMMUNITY OF 300434 3.40 GB	0.04% ES0000090912
EUROPEAN FINANCIAL STABILITY FACILITY SA 160233 2.875 CB	0.04% EU000A2SCAG3
WESTPAC BANKING CORP 150431 3.131 CB	0.04% XS2802726476
EUROPEAN STABILITY MECHANISM 021146 1.80 CB	0.04% EU000A1Z99A1
TORONTO DOMINION BANK 130326 3.879 CB	0.04% XS2597408439
AMERICAN MEDICAL SYSTEMS EUROPE BV 080332 3.50 CB	0.04% XS2772266693
LINDE PLC 120629 3.375 CB	0.04% XS2634593938
STELLANTIS NV 160631 4.25 CB	0.04% XS2634690114
ASSICURAZIONI GENERALI SPA 150134 3.547 CB	0.04% XS2747596315
FINLAND REPUBLIC OF GOVERNMENT 150429 2.875 GB	0.04% FI4000557525
EUROPEAN INVESTMENT BANK 150723 3.00 GB	0.04% XS2647979181
AMADUES IT GROUP SA 210329 3.50 CB	0.04% XS2788614498
NEW JERSEY ST TRANSN TR FD AUTH 151240 6.561 MB	0.04% US646136XR74
NYKREDIT REALKREDIT AS 090729 3.875 CB	0.04% DK0030394986
GOLDMAN SACHS GROUP INC 241034 6.561 CB	0.04% US38141GA534
COMMONWEALTH BANK OF AUSTRALIA 241025 3.246 CB	0.04% XS2544645117
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINS 151128 0.125 CB	0.04% CH1148266161
VERIZON COMMUNICATIONS INC 021135 3.125 CB	0.04% XS1405769727
DEXIA CREDIT LOCAL SA 010628 3.125 CB	0.04% XS2630524713
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 150531 3.50 CB	0.04% FR001400Q0T5
BPCE SFH SA 200229 3.00 CB	0.04% FR001400NXE6
QUALCOMM INC 200553 6.00 CB	0.04% US747525BT99
COMPAGNIE DE SAINT GOBAIN SA 080434 3.625 CB	0.04% XS2796659964
HAMBURG COMMERCIAL BANK AG 300126 3.625 CB	0.04% DE000HC80B28
RCI BANQUE SA 040431 4.125 CB	0.04% FR001400P3E2
SPAREBANKEN SOR BOLIGKREDITT AS 141125 3.125 CB	0.04% XS2555209381
S BANK LTD 160430 3.00 CB	0.04% FI4000570841
STADSHYPOTEK AB 210329 2.875 CB	0.04% XS2790172006
DNB BANK ASA 160227 3.625 CB	0.04% XS2588099478
RELX FINANCE BV 200333 3.375 CB	0.04% XS2779010300
ING GROEP NV 120829 3.875 CB	0.04% XS2764264607
CAJAMAR CAJA RURAL S COOP DE CREDITO 250729 3.375 CB	0.04% ES0422714206
NATIONALE NEDERLANDEN BANK NV 280527 3.25 CB	0.04% NL0015001BV1
WALLONIE STATE OF 061230 3.00 GB	0.04% BE0390103662
INTERNATIONAL FLAVORS AND FRAGRANCES INC 011130 2.30 CB	0.04% US459506AQ49
SLOVENIA REPUBLIC OF GOVERNMENT 100334 3.00 GB	0.04% SI0002104576
CAISSE DE REFINANCEMENT DE L HABITAT SA 120129 2.75 CB	0.04% FR001400N5A7
VOLVO TREASURY AB 080229 3.125 CB	0.04% XS2760217880
LA BANQUE POSTALE SA 130630 3.50 CB	0.04% FR001400NU45
ING BANK NV 100132 2.75 CB	0.03% XS2744125266
RAIFFEISEN LANDESBANK STEIERMARK AG 260626 3.75 CB	0.03% AT0000A35Y69
MEXICO UNITED STATES GOVERNMENT 250532 4.4899 GB	0.03% XS2754067242
KERING SA 050931 3.625 CB	0.03% FR001400KHW7
LANDESBANK BADEN WUERTTEMBERG 270927 3.25 CB	0.03% DE000LB387B4
TORONTO DOMINION BANK 080926 3.765 CB	0.03% XS2676778835
CREDIT MUTUEL HOME LOAN SFH SA 220627 3.125 CB	0.03% FR001400FZ24
SOCIETE GENERALE SA 310726 3.625 CB	0.03% FR001400JHR9
BAYERISCHE LANDESBANK 150730 2.875 CB	0.03% DE000BLB6J10

SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 220244 3.625 CB	0.03%	XS2769892600
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150234 2.20 GB	0.03%	DE000BU2Z023
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150852 0.00 GB	0.03%	DE0001102572
VERIZON COMMUNICATIONS INC 280632 3.50 CB	0.03%	XS2770514789
SFIL SA 220131 2.875 GB	0.03%	FR001400N9E1
DEUTSCHE BOERSE AG 280926 3.875 CB	0.03%	DE000A351ZR8
BENZ INTERNATIONAL FINANCE BV 300526 3.50 CB	0.03%	DE000A3LH6T7
CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 250527 2.875 CB	0.03%	FR001400DZ13
FLEMISH COMMUNITY OF 220645 3.50 GB	0.03%	BE0390122852
BERLIN HYP AG 070527 2.75 CB	0.03%	DE000BHY0GY7
NEDERLANDSE WATERSCHAPSBANK NV 100134 2.625 GB	0.03%	XS2744491874
DEUTSCHE TELEKOM AG 200336 3.25 CB	0.03%	XS2788600869
AGENCE FRANCAISE DEVELOPEMENT 170134 3.00 GB	0.03%	FR001400N7K2
KLEPIERRE SA 230933 3.875 CB	0.03%	FR001400NDQ2
SOCIETE NATIONALE SNCF SA 250534 3.125 GB	0.03%	FR001400OR98
PFANDBRIEFANK SCHWEIZERISCHER HYPOTHEKARINS 190331 0.125 CB	0.03%	CH1100259758
JAPAN GOVERNMENT 200948 0.90 GB	0.03%	JP1300601JA9
CREDIT SUISSE GROUP AG 131026 2.125 CB	0.03%	CH1174335732
HSBC HOLDINGS PLC 150627 3.019 CB	0.03%	XS2486589596
UNICREDIT SPA 241026 2.125 CB	0.03%	XS1508450688
ALLIANZ SE 060747 3.099 CB	0.03%	DE000A2DAHNE
BANK OF AMERICA CORP 271026 1.949 CB	0.03%	XS2462324232
CITIGROUP INC 171133 6.27 CB	0.03%	US172967PA33
PSP CAPITAL INC 051125 3.00 CB	0.03%	CA69363TAM41
FINLAND REPUBLIC OF GOVERNMENT 150455 2.95 GB	0.03%	FI4000566294
MUENCHENER HYPOTHEKENBANK EG 240925 2.75 CB	0.03%	DE000MHB33J5
EUROGRID GMBH 050931 3.279 CB	0.03%	XS2527319979
SPAIN KINGDOM OF GOVERNMENT 300743 3.45 GB	0.03%	ES0000012K95
MERRILL LYNCH AND CO 290137 6.11 CB	0.03%	US59022CAJ27
FRANCE REPUBLIC OF GOVERNMENT 250455 4.00 GB	0.03%	FR0010171975
PRICELINE GROUP INC 030327 1.80 CB	0.03%	XS1196503137
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221041 1.25 GB	0.03%	GB00BJQWYH73
ST GALLER KANTONALBANK AG 300435 0.25 CB	0.03%	CH0522158846
ORANGE SA 150129 2.0 CB	0.03%	FR0013396520
SANOFI SA 100926 1.75 CB	0.03%	FR0012146801
CHARLES SCHWAB CORP 240834 6.136 CB	0.03%	US808513CH62
SAP SE 130326 1.00 CB	0.03%	DE000A2G8VT5
ABERTIS INFRAESTRUCTURAS SA 270927 2.375 CB	0.03%	XS1967635977
VOLKSWAGEN INTERNATIONAL FINANCE NV 291249 3.875 CB	0.03%	XS1629774230
TENNET HOLDING BV 171129 2.125 CB	0.03%	XS2478299204
OP ASUNTOLUOTTOPANKKI 010925 0.625 CB	0.03%	XS1829345427
CAIXABANK SA 110127 1.25 CB	0.03%	ES0440609339
CARRIER GLOBAL CORP 150334 5.90 CB	0.03%	US14448CBC73
CANADA HOUSING TRUST NO 1 150328 2.35 CB	0.03%	CA13509PGF41
ING GROEP NV 131130 1.00 CB	0.03%	XS2079079799
HCA INC 010464 6.00 CB	0.03%	US404119CV94
AXA SA 150528 1.125 CB	0.03%	XS1410426024
MIZUHO FINANCIAL GROUP INC 080427 1.631 CB	0.03%	XS2465984107
KONINKLIJKE PHILIPS NV 051129 2.125 CB	0.03%	XS2475958059
UNILEVER NV 120227 1.125 CB	0.03%	XS1769090991
LA BANQUE POST HOME LOAN 300126 0.50 CB	0.03%	FR0013399169
CANADA HOUSING TRUST NO 1 150926 1.90 CB	0.03%	CA13509PFL28
RTE RESEAU DE TRANSPORT D ELECTRICITE SA 191026 1.00 CB	0.03%	FR0013152899
SOCIETE GENERALE SA 241130 1.00 CB	0.03%	FR0014000OZ2
JPMORGAN CHASE AND CO 180528 1.638 CB	0.03%	XS1615079974
BOUYGUES SA 070627 1.375 CB	0.03%	FR0013222494
NISSAN MOTOR CO LTD 170928 3.201 CB	0.03%	XS2228683350
CCEP FINANCE IRELAND DAC 060925 0.00 CB	0.03%	XS2337060607
MCDONALDS CORP 030528 1.75 CB	0.03%	XS1403264291
INTERNATIONAL BANK FOR RECONST AND DEV 141133 4.75 GB	0.03%	US459058KY80
VALIANT BANK AG 041234 0.125 CB	0.03%	CH0461239029
ROMANIA REPUBLIC OF GOVERNMENT 080238 3.375 GB	0.03%	XS1768074319

BANQUE FEDERATIVE DU CREDIT MUTUEL SA 080626 0.75 CB	0.03% FR0013412947
TERNA RETE ELETTRICA NAZIONALE SPA 260727 1.375 CB	0.03% XS1652866002
PROLOGIS EURO FINANCE LLC 050129 1.875 CB	0.03% XS1861322383
SIEMENS FINANCIERINGSMMAATSCHAPPIJ NV 050626 0.375 CB	0.03% XS2182054887
EUROPEAN INVESTMENT BANK 150127 0.50 CB	0.03% XS1555331617
CREDIT AGRICOLE ITALIA OBG SRL 250327 1.00 CB	0.03% IT0005366288
VINCI SA 180129 1.625 CB	0.03% FR0013397452
FINLAND REPUBLIC OF GOVERNMENT 040742 2.625 GB	0.03% FI4000046545
FRANCE REPUBLIC OF GOVERNMENT 251132 2.00 GB	0.03% FR001400BKZ3
AT AND T INC 190528 1.60 CB	0.03% XS2180007549
AUSTRIA REPUBLIC OF GOVERNMENT 200427 0.50 GB	0.03% AT0000A1VGK0
GECINA SA 260128 1.375 CB	0.03% FR0013284205
SUEZ SA 240530 2.375 CB	0.03% FR001400AFN1
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221061 0.50 GB	0.03% GB00BMBL1D50
VERIZON COMMUNICATION 220328 2.1 CB	0.03% US92343VGH15
VENTAS REALTY LP 010734 5.625 CB	0.03% US92277GAX51
FRANCE REPUBLIC OF GOVERNMENT 250566 1.75 GB	0.03% FR0013154028
GE HEALTHCARE TECHNOLOGIES INC 150330 5.857 CB	0.03% US36267VAH69
AEP TEXAS INC 150534 5.70 CB	0.03% US00108WAT71
JOHNSON CONTROLS INTERNATIONAL PLC 190429 5.50 CB	0.03% US477921AA87
CANADA HOUSING TRUST NO 1 150929 2.1 CB	0.03% CA13509PHD83
WELLS FARGO AND CO 011286 5.95 CB	0.03% US949746NL15
CANADA GOVERNMENT 010326 0.25 GB	0.03% CA135087L518
CAIXABANK SA 210128 0.625 CB	0.03% XS2434702424
META PLATFORMS INC 150533 4.95 CB	0.03% US30303M8N52
UNITEDHEALTH GROUP INC 150454 5.375 CB	0.03% US91324PFC14
BPCE SA 020339 1.625 CB	0.03% FR0014008PK4
BANCO BILBAO VIZCAYA ARGENTARIA SA 140127 0.50 CB	0.03% XS2101349723
FRANCE REPUBLIC OF GOVERNMENT 250555 3.25 GB	0.03% FR001400OHF4
BRISTOL-MYERS SQUIBB CO 220244 5.50 CB	0.03% US110122EJ39
IRELAND GOVERNMENT 180331 1.35 GB	0.03% IE00BFZRQ242
MORGAN STANLEY 291027 0.406 CB	0.03% XS2338643740
THAILAND KINGDOM OF GOVERNMENT 170672 4.00 GB	0.03% TH0623X3M608
TRUIST FINANCIAL CORP 240135 5.711 CB	0.03% US89788MAS17
AON NORTH AMERICA INC 010354 5.75 CB	0.03% US03740MAF77
BELGIUM KINGDOM OF GOVERNMENT 220628 0.80 GB	0.03% BE0000345547
JPMORGAN CHASE AND CO 140933 5.717 CB	0.03% US46647PDK93
REGION ILE DE FRANCE 140329 1.375 GB	0.03% FR0013242336
POTOMAC ELECTRIC POWER CO 150354 5.50 CB	0.03% US737679DJ60
INTESA SANPAOLO SPA 040729 1.75 CB	0.03% XS2022424993
UNITEDHEALTH GROUP INC 150431 4.90 CB	0.03% US91324PFA57
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310731 0.25 GB	0.03% GB00BMGR2809
BPCE SFH SA 130428 0.875 CB	0.03% FR0013286820
SPAIN KINGDOM OF GOVERNMENT 310127 0.00 GB	0.03% ES0000012J15
UNIBAIL RODAMCO WESTFIELD SE 040527 0.625 CB	0.03% FR0014000UC8
NATIONAL AUSTRALIA BANK LTD 300828 1.375 CB	0.03% XS1872032799
WELLS FARGO AND CO 230135 5.499 CB	0.03% US95000U3K73
ABBVIE INC 150344 5.35 CB	0.03% US00287YDV83
BPCE SA 240227 0.50 CB	0.03% FR0013455540
HYUNDAI CAPITAL AMERICA 210928 6.10 CB	0.03% US44891ACN54
SPAREBANK 1 BOLIGKREDITT AS 300129 1.00 CB	0.03% XS1943561883
PORTUGAL REPUBLIC OF GOVERNMENT 160732 1.65 GB	0.03% PTOTEYOEO031
AUTOSTRADE PER ITALIA SPA 150130 2.00 CB	0.03% XS2278566299
SANTANDER UK PLC 120127 0.05 CB	0.03% XS2102283814
LOWES COMPANIES INC 010733 5.15 CB	0.03% US548661EQ61
ITALY REPUBLIC OF GOVERNMENT 010933 2.45 GB	0.03% IT0005240350
BANK OF AMERICA CORP 150929 5.819 CB	0.03% US06051GLS65
ROMANIA GOVERNMENT 300134 6.375 GB	0.03% XS2756521303
PFIZER INVESTMENT ENTERPRISES PTE LTD 190553 5.30 CB	0.03% US716973AG71
VERIZON COMMUNICATIONS INC 230254 5.50 CB	0.03% US92343VGW81
NORDEA KIINNITYSLUOTTOPANKKI OYJ 300329 1.00 CB	0.03% XS2463702907
AUSTRIA REPUBLIC OF GOVERNMENT 201040 0.00 GB	0.03% AT0000A2KQ43
CANADA GOVERNMENT 010632 2.00 GB	0.03% CA135087N597
CITIGROUP INC 130235 5.827 CB	0.03% US172967PG03
COMMONSPIRIT HEALTH 011234 5.318 CB	0.03% US20268JAS24
UNICREDIT BANK AG 110129 0.875 CB	0.03% DE000HV2ARM0

ALEXANDRIA REAL ESTATE EQUITIES INC 150536 5.25 CB	0.03%	US015271BC21
CAMPBELL SOUP CO 210334 5.40 CB	0.03%	US134429BP34
BELFIUS BANQUE SA 080627 0.375 CB	0.03%	BE6328785207
FIDELITY NATIONAL INFORMATION SERVICES INC 150732 5.10 CB	0.03%	US31620MBY12
KRAFT HEINZ FOODS CO 010650 5.50 CB	0.03%	US50077LBJ44
CROATIA REPUBLIC OF GOVERNMENT 190629 1.125 GB	0.03%	XS1843434876
BERLIN STATE OF 050229 0.625 GB	0.03%	DE000A2E4EE4
CAPITAL ONE FINANCIAL CORP 010230 5.70 CB	0.03%	US14040HDE27
BELGIUM KINGDOM OF GOVERNMENT 221027 0.00 GB	0.03%	BE0000351602
T MOBILE USA INC 150155 5.50 CB	0.03%	US87264ADG76
COMCAST CORP 150553 5.35 CB	0.03%	US20030NEF42
CELLNEX FINANCE COMPANY SA 150129 1.25 CB	0.03%	XS2300292963
AIR PRODUCTS AND CHEMICALS INC 080231 4.75 CB	0.03%	US009158BJ41
TORONTO DOMINION BANK 100128 5.156 CB	0.03%	US89115A2M37
CIGNA CORP 150254 5.60 CB	0.03%	US125523CW86
PROSUS NV 190130 2.085 CB	0.03%	XS2430287362
WELLS FARGO AND CO 230130 5.198 CB	0.03%	US95000U3J01
WASTE MANAGEMENT INC 150229 4.875 CB	0.03%	US94106LBV09
AUSTRIA REPUBLIC OF GOVERNMENT 200229 0.50 GB	0.03%	AT0000A269M8
EUROPEAN INVESTMENT BANK 151135 0.01 CB	0.03%	XS2194790262
CENTERPOINT ENERGY RESOURCES CORP 010334 5.15 CB	0.03%	US15189XBE76
UNITED PARCEL SERVICE INC 030333 4.875 CB	0.03%	US911312BZ82
DEUTSCHE BANK AG 191130 1.75 CB	0.03%	DE000DL19V54
ASIAN DEVELOPMENT BANK 250828 4.50 GB	0.03%	US045167FZ16
DOWDUPONT INC 151128 4.725 CB	0.03%	US26078JAD28
CVS HEALTH CORP 010653 5.875 CB	0.03%	US126650DZ02
MASTERCARD INC 090328 4.875 CB	0.03%	US57636QAW42
KENVUE INC 220333 4.90 CB	0.03%	US49177JAK88
EUROPEAN STABILITY MECHANISM 050329 0.50 GB	0.03%	EU000A1Z99H6
BANK OF NEW YORK MELLON CORP 140330 4.975 CB	0.03%	US06406RBY87
CROWN CASTLE INC 010533 5.10 CB	0.03%	US22822VBC46
ITALY REPUBLIC OF GOVERNMENT 010340 3.10 GB	0.03%	IT0005377152
BANK OF NOVA SCOTIA 151227 0.01 CB	0.03%	XS2421186268
ORACLE CORP 060223 5.55 CB	0.03%	US68389XCQ60
CORPORACION ANDINA DE FOMENTO 010426 4.75 GB	0.03%	US219868CG98
PFIZER INVESTMENT ENTERPRISES PTE LTD 190528 4.45 CB	0.03%	US716973AC67
PRESIDENT AND FELLOWS OF HARVARD COLLEGE 150235 4.609 CB	0.03%	US740816AR46
CANADA GOVERNMENT 010631 1.50 GB	0.03%	CA135087M276
CANADA GOVERNMENT 010630 1.25 GB	0.03%	CA135087K379
BANK OF AMERICA CORP 220728 4.948 CB	0.03%	US06051GKW86
CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 250228 0.00 GB	0.03%	FR00140002P5
TAKEDA PHARMACEUTICAL CO LTD 090729 1.00 CB	0.03%	XS2197348597
BRISTOL MYERS SQUIBB CO 220227 4.90 CB	0.03%	US110122EE42
EUROPEAN INVESTMENT BANK 130224 4.125 GB	0.03%	US298785KA31
POLAND REPUBLIC OF GOVERNMENT 180354 5.50 GB	0.03%	US731011AZ55
MERCK AND CO INC 101251 2.75 CB	0.03%	US58933YBF16
OESTERREICHISCHE KONTROLLBANK AG 031125 4.625 GB	0.03%	US676167CG22
JAPAN GOVERNMENT 200351 0.70 GB	0.03%	JP1300701M48
MCDONALDS CORP 091235 4.70 CB	0.03%	US58013MEZ32
AROUNDTOWN SA 150427 0.375 CB	0.03%	XS2421195848
ISRAEL STATE OF GOVERNMENT 160129 1.5 GB	0.03%	XS1936100483
INTERNATIONAL BANK FOR RECONSTRUCTION AND DE 250730 4.00 CB	0.03%	US459058KU68
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310146 0.875 GB	0.03%	GB00BNNGP775
AMERICAN HONDA FINANCE CORP 120327 4.90 CB	0.03%	US02665WFD83
INTERCONTINENTAL EXCHANGE INC 150629 4.35 CB	0.03%	US45866FAV67
ATHENE GLOBAL FUNDING 230226 5.684 CB	0.03%	US04685A3S83
GENERAL MOTORS CO 010449 5.95 CB	0.03%	US37045VAT70
FEDERAL FARM CREDIT BANKS FUNDING CORP 060128 4.00 GB	0.03%	US3133EN5N62
THAILAND KINGDOM OF GOVERNMENT 170643 3.45 GB	0.03%	TH0623A3N603
FRANCE REPUBLIC OF GOVERNMENT 250554 3.00 GB	0.03%	FR001400FTH3
BANCO SANTANDER SA 221030 1.625 CB	0.03%	XS2247936342
JOHN DEERE CAPITAL CORP 030326 5.05 CB	0.03%	US24422EWT27
THAILAND KINGDOM OF GOVERNMENT 170637 3.39 GB	0.03%	TH0623A3H605
GOLDMAN SACHS GROUP INC 220545 5.15 CB	0.03%	US38148LAF31

ABN AMRO BANK NV 130431 1.0 CB	0.03%	XS1394791492
INTERNATIONAL BANK FOR RECONSTRUCTION AND DE 140230 3.875 GB	0.03%	US459058KQ56
ERSTE GROUP BANK AG 120728 0.01 CB	0.03%	AT0000A2UXM1
URUGUAY ORIENTAL REPUBLIC OF (GOVERNMENT 230131 4.375 GB	0.03%	US917288BK78
JAPAN GOVERNMENT 200951 0.70 GB	0.03%	JP1300721MA9
CVS HEALTH CORP 200226 5.00 CB	0.03%	US126650DS68
GENERAL MOTORS CO 011027 4.20 CB	0.03%	US37045VAN01
EXPORT DEVELOPMENT CANADA 140228 3.875 GB	0.03%	US30216BJW37
INTEL CORP 100226 4.875 CB	0.03%	US458140CD04
JAPAN GOVERNMENT 200349 0.50 GB	0.03%	JP1300621K47
WELLS FARGO AND CO 220727 4.30 CB	0.03%	US94974BGL80
SNCF RESEAU 300334 1.875 GB	0.03%	XS1588061777
KFW 150228 3.75 GB	0.03%	US500769JW52
SAXONY ANHALT STATE OF 210629 0.125 GB	0.03%	DE000A2YNRZ8
FINLAND REPUBLIC OF GOVERNMENT 150431 0.75 GB	0.03%	FI4000148630
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211234 3.50 GB	0.03%	AU0000274706
US BANCORP 220733 4.967 CB	0.03%	US91159HJG65
FEDEX CORP 150550 5.25 CB	0.03%	US31428XCA28
AT AND T INC 200226 5.539 CB	0.03%	US00206RMP46
SPIAN KINGDOM OF GOVERNMENT 300735 1.85 GB	0.03%	ES0000012E69
MICROSOFT CORP 150627 3.40 CB	0.03%	US594918CQ50
AUSTRIA REPUBLIC OF GOVERNMENT 200232 0.90 GB	0.03%	AT0000A2WSC8
UBER TECHNOLOGIES INC 150934 4.80 CB	0.03%	US90353TAP57
MEXICO UNITED MEXICAN STATES GOVERNMENT 010329 8.5 GB	0.03%	MX0MGO0001F1
CITIGROUP INC 250728 4.125 CB	0.03%	US172967KU42
AIR LEASE CORP 010427 3.625 CB	0.03%	US00912XAV64
ANTHEM INC 011227 3.65 CB	0.03%	US036752AB92
KUNTARAOHITUS OYJ 060929 0.05 GB	0.03%	XS2023679843
KRAFT HEINZ FOODS CO 010430 3.75 CB	0.03%	US50077LAV80
BLACKSTONE PRIVATE CREDIT FUND 260927 4.95 CB	0.03%	US09261HBP10
LANDWIRTSCHAFTLICHE RENTENBANK 271129 0.00 GB	0.03%	XS2084429963
BANK OF NEW YORK MELLON CORP 040526 2.80 CB	0.03%	US06406FAC77
APPLE INC 131127 3.00 CB	0.03%	US037833DK32
KFW 030428 2.875 GB	0.03%	US500769HS68
JAPAN GOVERNMENT OF 201243 1.30 GB	0.03%	JP1201871Q14
COMMONWEALTH BANK OF AUSTRALIA 151029 0.125 CB	0.03%	XS2397077426
SWEDISH COVERED BOND CORP 170626 2.00 CB	0.03%	SE0009383664
BROADCOM INC 150432 4.15 CB	0.03%	US11135FBT75
BLACKROCK 150327 3.20 CB	0.03%	US09247XAN12
ITALY REPUBLIC OF GOVERNMENT 010431 0.90 GB	0.03%	IT0005422891
ORACLE CORP 151127 3.25 CB	0.03%	US68389XBN49
GOLDMAN SACHS GROUP INC 150328 3.615 CB	0.03%	US38141GZR81
HESSEN STATE OF 110330 0.01 GB	0.03%	DE000A1RQDW4
ICADE SANTE SA 041129 0.875 CB	0.03%	FR0013457967
COOPERATIEVE RABOBANK UA 020332 0.75 CB	0.03%	XS2449505820
HUNGARY GOVERNMENT 211026 9.50 GB	0.03%	HU0000406160
UNICREDIT BANK AUSTRIA AG 210630 0.25 CB	0.03%	AT000B049796
NETHERLANDS KINGDOM OF THE GOVERNMENT 150732 0.50 GB	0.03%	NL0015000RP1
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 221127 2.50 CB	0.03%	US459058GE72
T-MOBILE USA INC 150226 2.25 CB	0.03%	US87264ABR59
KOMMUNINVEST I SVERIGE AB 121126 1.00 GB	0.03%	SE0012569572
DANONE SA 091130 0.52 CB	0.03%	FR0014006FE2
COMCAST CORP 150228 3.15 CB	0.03%	US20030NCA72
LOWER SAXONY STATE OF 130830 0.01 GB	0.03%	DE000A3H2W42
ILLINOIS ST 010633 5.10 SF	0.03%	US452151LF83
LA POSTE SA 180729 0.00 GB	0.03%	FR0014001I06
SPAIN KINGDOM OF GOVERNMENT 300432 0.70 GB	0.03%	ES0000012K20
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINS 140133 1.875 GB	0.03%	CH1239494995
FRANCE REPUBLIC OF GOVERNMENT 250534 1.25 CB	0.03%	FR0013313582
WARNERMEDIA HOLDINGS INC 150327 3.755 CB	0.03%	US55903VBA08
MEXICO UNITED MEXICAN STATES GOVERNMENT 181138 8.50 GB	0.03%	MX0MGO0000J5
ABBVIE INC 211129 3.20 CB	0.03%	US00287YBX67
SWEDBANK HYPOTEK AB 170327 1.00 CB	0.03%	SE0016828529
TARGET CORP 150127 1.95 CB	0.03%	US87612EBM75

DH EUROPE FINANCE II SARL 180931 0.75 CB	0.03%	XS2050406094
WEA FINANCE LLC 150127 2.875 CB	0.03%	US92928QAH11
EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPM 251125 0.50 GB	0.03%	US29874QEL41
PROCTER AND GAMBLE CO 010227 1.90 CB	0.03%	US742718FV65
CZECH REPUBLIC GOVERNMENT 300930 5.00 GB	0.03%	CZ0001006688
STARBUCKS CORP 120350 3.35 CB	0.03%	US855244AX79
QUEBEC PROVINCE OF 291030 0.00 GB	0.03%	XS2250201329
NORDEA HYPOTEK AB 160926 0.50 CB	0.03%	SE0013358439
MMB SCF SA 141030 0.01 CB	0.03%	FR00140004Q9
EUROPEAN INVESTMENT BANK 150327 1.375 GB	0.03%	US298785JQ02
JPMORGAN CHASE AND CO 220927 1.47 CB	0.03%	US46647PCP99
GRUPE DES ASSURANCES DU CREDIT MUTUEL SA 210442 1.85 CB	0.03%	FR0014006144
ROYAL BANK OF CANADA 270131 0.01 CB	0.03%	XS2291788656
WELLS FARGO AND CO 250453 4.611 CB	0.03%	US95000U2Z51
ABN AMRO BANK NV 200134 1.25 CB	0.03%	XS2434787235
FLEMISH COMMUNITY OF 201031 0.30 GB	0.03%	BE0002826072
HOLCIM FINANCE LUXEMBOURG SA 230431 0.50 CB	0.03%	XS2261215011
BELGIUM KINGDOM OF GOVERNMENT 221031 0.00 GB	0.03%	BE0000352618
UNEDIC 250531 0.01 CB	0.03%	FR0014002P50
SOCIETE DU GRAND PARIS 251131 0.30 GB	0.03%	FR0014006NV0
MORGAN STANLEY 220147 4.375 CB	0.03%	US61746BEG77
BAXTER INTERNATIONAL INC 011228 2.272 CB	0.03%	US071813CP23
NETHERLANDS KINGDOM OF GOVERNMENT 150147 2.75 GB	0.03%	NL0010721999
ASIAN DEVELOPMENT BANK 240130 1.875 GB	0.03%	US045167ER09
AT AND T INC 010631 2.75 CB	0.03%	US00206RJV99
WELLTOWER OP LLC 010631 2.80 CB	0.03%	US95040QAM69
THAILAND KINGDOM OF GOVERNMENT 170646 2.875 GB	0.03%	TH062303Q605
CITIGROUP INC 030631 2.572 CB	0.03%	US172967MS77
BNG BANK NV 241036 0.875 GB	0.03%	XS1508377584
PRUDENTIAL FINANCIAL INC 100330 2.10 CB	0.03%	US74432QCG82
BANK OF AMERICA CORP 220432 2.687 CB	0.03%	US06051GJT76
MDGH GMTN RSC LTD 100334 1.00 CB	0.03%	XS2311413160
CVS HEALTH CORP 250328 4.30 CB	0.03%	US126650CX62
FLORIDA ST BRD ADMIN FIN CORP REV 010730 2.154 MUNI	0.03%	US341271AF11
AMAZON COM INC 120531 2.10 CB	0.03%	US023135BZ81
MEXICO UNITED MEXICAN STATES GOVERNMENT 071147 8.00 GB	0.03%	MX0MGO000102
TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMERICA	0.03%	US878091BF35
COCA COLA CO 010630 1.65 CB	0.03%	US191216CV08
APPLE INC 080852 3.95 CB	0.03%	US037833EQ92
ILLINOIS TOOL WORKS INC 010942 3.90 CB	0.03%	US452308AR01
AMAZON COM INC 130462 4.10 CB	0.03%	US023135CK04
AUSTRIA REPUBLIC OF GOVERNMENT 20092117 2.10 GB	0.03%	AT0000A1XML2
MEXICO UNITED MEXICAN STATES GOVERNMENT 131142 7.75 GB	0.03%	MX0MGO0000R8
SUMITOMO MITSUI FINANCIAL GROUP INC 230930 2.142 CB	0.03%	US86562MBZ23
CZECH REPUBLIC GOVERNMENT 300535 3.50 GB	0.03%	CZ0001006431
SALESFORCE.COM INC 150731 1.95 CB	0.03%	US79466LAI35
KOMMUNEKREDIT 040534 0.01 GB	0.03%	XS2251782160
VERIZON COMMUNICATIONS INC 301030 1.68 CB	0.03%	US92343VFX73
VERIZON COMMUNICATIONS INC 150332 2.355 CB	0.03%	US92343VGN82
INTER AMERICAN DEVELOPMENT BANK 130131 1.125 GB	0.03%	US4581XODS49
PRINCIPAL LIFE GLOBAL FUNDING II 270830 1.50 CB	0.03%	US74256LEG05
MEXICO UNITED MEXICAN STATES GOVERNMENT 080344 4.75 GB	0.03%	US91086QBB32
ONTARIO PROVINCE OF 021253 3.75 GB	0.03%	CA68333ZAV90
SPAIN KINGDOM OF GOVERNMENT 300737 0.85 GB	0.03%	ES0000012I24
CHARTER COMMUNICATIONS OPERATING LLC 010463 5.50 CB	0.03%	US161175CL69
NIKE INC 270340 3.25 CB	0.03%	US654106AL77
CANADA (GOVT OF) 010641 4.0 GB	0.03%	CA135087YQ12
EUROPEAN UNION 040735 0.00 GB	0.03%	EU000A285VM2
MORGAN STANLEY 160936 2.484 CB	0.03%	US61747YEF88
META PLATFORMS INC 150852 4.45 CB	0.03%	US30303M8J41
LINCOLN NATIONAL CORP 150650 4.375 CB	0.03%	US534187BL23

EUROPEAN FINANCIAL STABILITY FACILITY SA 310547 1.375 CB	0.03% EU000A1G0DJ1
RCI BANQUE SA 210928 4.875 CB	0.03% FR001400CRG6
GOLDMAN SACHS GROUP INC 240243 3.436 CB	0.02% US38141GZN77
ROGERS COMMUNICATIONS INC 210933 5.90 CB	0.02% CA775109DA61
COASTAL GASLINK PIPELINE LP 300347 5.606 CB	0.02% CA19046FAU62
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 250536 0.375 GB	0.02% FR0014002GB5
FEDERATION DES CAISSES DESJARDINS DU QUEBEC 171128 5.467 CB	0.02% CA31430WF908
ONTARIO PROVINCE OF 020639 4.60 GB	0.02% CA683234ZP62
KOREA REPUBLIC OF GOVERNMENT 100632 3.375 GB	0.02% KR103502GC65
KOREA REPUBLIC OF GOVERNMENT 100952 3.125 GB	0.02% KR103502GC99
BANK OF NOVA SCOTIA 020833 5.679 CB	0.02% CA06415GM982
TMX GROUP LTD 160234 4.97 CB	0.02% CA87262KAJ49
DENMARK KINGDOM 151139 4.5 GB	0.02% DK0009922320
NEDERLANDSE WATERSCHAPSBANK NV 160237 0.00 GB	0.02% XS2291793813
OMERS REALTY CORP 100231 4.96 GB	0.02% CA68214WAW88
DENMARK KINGDOM OF GOVERNMENT 151131 0.00 GB	0.02% DK0009924102
AT AND T INC 300440 7.0 CB	0.02% XS0426513387
CZECH REPUBLIC GOVERNMENT 230632 1.75 GB	0.02% CZ0001006233
TORONTO-DOMINION BANK 080129 4.68 CB	0.02% CA89117GRJ80
METROPOLITAN LIFE GLOBAL FUNDING I 010427 4.642 CB	0.02% CA592179KJ34
WARNERMEDIA HOLDINGS INC 150352 5.141 CB	0.02% US55903VBE20
ROYAL BANK OF CANADA 010233 5.01 CB	0.02% CA780086WK63
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220768 3.50 GB	0.02% GB00BBJNQY21
CANADA HOUSING TRUST NO 1 150633 3.65 CB	0.02% CA13509PJK09
BRITISH COLUMBIA PROVINCE OF 180642 4.30 CB	0.02% CA1107098Y17
EQUITABLE BANK 110127 5.16 CB	0.02% CA29446NAM26
NEW BRUNSWICK PROVINCE OF 140832 3.95 GB	0.02% CA642866HA88
MEDTRONIC GLOBAL HOLDINGS SCA 020749 1.75 CB	0.02% XS2020671157
JBS USA LUX SA 011252 6.50 CB	0.02% US46590XAX49
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 120129 3.50 CB	0.02% CA459058LB70
KOREA REPUBLIC OF GOVERNMENT 101227 2.375 GB	0.02% KR103502G7C2
ABBVIE INC 140535 4.50 CB	0.02% US00287YAR09
CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 130240 0.375 CB	0.02% FR0013482189
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310735 0.625 GB	0.02% GB00BMGR2916
BELGIUM KINGDOM OF GOVERNMENT 220637 1.45 GB	0.02% BE0000344532
FRANCE REPUBLIC OF GOVERNMENT 250550 1.50 GB	0.02% FR0013404969
CVS HEALTH CORP 250338 4.78 CB	0.02% US126650CY46
NATIONAL BANK OF CANADA 180327 4.982 CB	0.02% CA63306AHX78
KFW 071228 6.00 GB	0.02% XS0138037733
BROADCOM CORP 150127 3.875 CB	0.02% US11134LAH24
SINGAPORE REPUBLIC OF GOVERNMENT 010836 2.25 GB	0.02% SG31A9000002
AMERICAN TOWER CORP 151026 3.375 CB	0.02% US03027XAK63
NORWAY KINGDOM OF GOVERNMENT 150833 3.00 GB	0.02% NO0012837642
HSBC BANK CAPITAL FUNDING STERLING 1 LP 311249 5.844 CB	0.02% XS0179407910
NEWFOUNDLAND AND LABRADOR PROVINCE OF 020628 2.85 GB	0.02% CA651333FZ46
HOME DEPOT INC 150427 2.875 CB	0.02% US437076CN04
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221063 4.00 GB	0.02% GB00BMF9LF76
BELL TELEPHONE COMPANY OF CANADA OR BELL CANA 290927 3.60 CB	0.02% CA07813ZBY93
NORWAY KINGDOM OF GOVERNMENT 170227 1.75 GB	0.02% NO0010786288
ALBETA PROVINCE OF 010627 2.55 GB	0.02% CA013051DW44
JYSK REALKREDIT AS 010426 1.00 CB	0.02% DK0009391377
BANK OF NOVA SCOTIA 020228 3.10 CB	0.02% CA064151S959
NYKREDIT REALKREDIT A S 010127 1.00 CB	0.02% DK0009511297
NYKREDIT REALKREDIT AS 010726 1.00 CB	0.02% DK0009531485
MICROSOFT CORP 170352 2.921 CB	0.02% US594918CE21
THAILAND KINGDOM OF GOVERNMENT 170655 4.00 GB	0.02% TH0623A35601
BAA FUNDING LTD 031226 6.75 CB	0.02% XS0471436088
UNIV CALIF REGTS MED CTR POOLED REV 150550 3.006 MB	0.02% US913366KB56
U S BANCORP 220726 2.375 CB	0.02% US91159HHN35

HUNGARY GOVERNMENT 210830 3.00 GB	0.02%	HU0000403696
MEXICO UNITED MEXICAN STATES GOVERNMENT 050326 5.75 GB	0.02%	MX0MGO0000Y4
DENMARK KINGDOM OF GOVERNMENT 151127 0.50 GB	0.02%	DK0009923567
MARSH AND MCLENNAN COMPANIES INC 150349 4.90 CB	0.02%	US571748BJ05
AFFINITY SUTTON CAPITAL MARKETS 170938 5.981 CB	0.02%	XS0388249962
MICROSOFT CORP 170362 3.041 CB	0.02%	US594918CF95
NORDEA KREDIT REALKREDITAKTIESELSKAB 011028 1.00 CB	0.02%	DK0002057108
BANK OF AMERICA CORP 210752 2.972 CB	0.02%	US06051GKB40
HONDA CANADA FINANCE INC 280926 1.711 CB	0.02%	CA438121BA21
BERLIN HYP AG 270131 0.01 CB	0.02%	DE000BHYOC47
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 110928 4.95 CB	0.02%	AU3CB0302404
BRITISH COLUMBIA PROVINCE OF 180630 2.20 GB	0.02%	CA110709GK29
PERTH AIRPORT PTY LTD 050331 5.60 CB	0.02%	AU3CB0307015
SWEDEN KINGDOM OF GOVERNMENT 120531 0.125 GB	0.02%	SE0013935319
SLOVAKIA GOVERNMENT BOND 090430 0.75 GB	0.02%	SK4120015173
ONTARIO PROVINCE OF 020630 2.05 CB	0.02%	CA68333ZAH07
CANADA GOVERNMENT 011248 2.75 GB	0.02%	CA135087D358
NEW SOUTH WALES TREASURY CORP 200235 4.75 GB	0.02%	AU3SG0002702
WEST NIPPON EXPRESSWAY CO LTD 190626 0.04 CB	0.02%	JP365820BM97
QUEBEC PROVINCE OF 010930 1.90 GB	0.02%	CA74814ZFG33
WESTERN AUSTRALIAN TREASURY CORPORATION 211026 3.00 GB	0.02%	AU3SG0001704
SWITZERLAND CONFEDERATION OF GOVERNMENT 261038 1.50 GB	0.02%	CH0440081567
JAPAN GOVERNMENT 200629 0.10 GB	0.02%	JP1103551K72
NORFINA LTD 240826 3.25 CB	0.02%	AU3CB0239267
WALT DISNEY CO 010949 2.75 CB	0.02%	US254687FM36
UK TREASURY BOND 070336 4.25 GB	0.02%	GB0032452392
AUSTRALIAN COMMONWEALTH GOVT 210437 3.75 GB	0.02%	AU3TB0000192
JAPAN GOVERNMENT 201242 1.40 GB	0.02%	JP1201831P14
TREASURY CORP VICTORIA 150936 4.75 GB	0.02%	AU3SG0002710
SUN LIFE FINANCIAL INC 011035 2.06 CB	0.02%	CA86682ZAN65
SHERWIN WILLIAMS CO 150352 2.90 CB	0.02%	US824348BP04
SOUTHWEST AIRLINES CO 150627 5.125 CB	0.02%	US844741BK34
SINGAPORE REPUBLIC OF GOVERNMENT 010350 1.875 GB	0.02%	SGXF27246101
COMCAST CORP 150151 2.80 CB	0.02%	US20030NDL29
MERCEDES BENZ INTERNATIONAL FINANCE BV 020331 2.45 CB	0.02%	US233851ED24
EUROPEAN INVESTMENT BANK 080637 3.875 CB	0.02%	XS0740808802
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KAN 121234 1.80 CB	0.02%	CH1232107040
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211133 3.00 GB	0.02%	AU0000217101
HYDRO ONE INC 250649 3.63 CB	0.02%	CA44810ZBX74
SPAIN KINGDOM OF GOVERNMENT 311050 1.00 GB	0.02%	ES0000012G00
BRITISH TELECOM VARIABLE BOND 151230 9.125 CB	0.02%	US111021AE12
KOREA REPUBLIC OF GOVERNMENT 100349 2.00 GB	0.02%	KR103502G933
NORTH WEST REDWATER PARTNERSHIP 010651 3.75 CB	0.02%	CA663307AR71
JAPAN GOVERNMENT OF 200354 1.70 GB	0.02%	JP1400071E55
FRESENIUS SE AND CO KGAA 051030 5.125 CB	0.02%	XS2698713695
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTO 190823 2.125 CB	0.02%	CH1206367588
PORTUGAL REPUBLIC OF GOVERNMENT 150437 4.10 GB	0.02%	PTOTE5OE0007
HOUSING NEW ZEALAND LTD 181028 3.42 GB	0.02%	NZHNZD0628L7
GOLDMAN SACHS GROUP INC 250729 3.125 CB	0.02%	XS1859424902
UNITED AIRLINES INC 070430 2.875 SF	0.02%	US90932EAA10
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 011050 6.907 MB	0.02%	US072024PY20
PARKER HANNIFIN CORP 140629 3.25 CB	0.02%	US701094AN45
ALBERTA PROVINCE OF 011248 3.05 CB	0.02%	CA013051DY00
REPUBLIC SERVICES INC 150232 1.75 CB	0.02%	US760759AZ35
GREECE REPUBLIC OF GOVERNMENT 180738 4.375 GB	0.02%	GR0128017747
ONTARIO PROVINCE OF 020648 2.80 GB	0.02%	CA68323ADZ45
BRISTOL MYERS SQUIBB CO 151163 6.40 CB	0.02%	US110122EC85
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150850 0.00 GB	0.02%	DE0001102481
TREASURY CORP VICTORIA 201130 1.50 GB	0.02%	AU0000078552

MADRID COMMUNITY OF 300433 3.596 GB	0.02%	ES00001010K8
GLAXOSMITHKLINE CAPITAL INC 150538 6.375 CB	0.02%	US377372AE71
CANADA GOVERNMENT 011251 2.00 GB	0.02%	CA135087H722
NESTLE FINANCE INTERNATIONAL LTD SA 150131 3.25 CB	0.02%	XS2555198089
LANDESBANK BADEN WUERTTEMBERG 270633 3.25 CB	0.02%	DE000LB387C2
FRANCE REPUBLIC OF GOVERNMENT 250552 0.75 GB	0.02%	FR0013480613
LUXEMBOURG GRAND DUCHY OF GOVERNMENT 3.00 020333 GB	0.02%	LU2591860569
SLOVAK REPUBLIC GOVERNMENT 230235 3.75 GB	0.02%	SK4000022539
WESTPAC BANKING CORP 171133 6.82 GB	0.02%	US961214FP35
J M SMUCKER CO 151143 6.50 CB	0.02%	US832696AY47
FRANCE REPUBLIC OF GOVERNMENT 250553 0.75 GB	0.02%	FR0014004J31
RYDER SYSTEM INC 150329 5.375 CB	0.02%	US78355HKZ19
JAPAN GOVERNMENT 200653 1.20 GB	0.02%	JP1300791P79
TREASURY CORPORATION OF VICTORIA 150933 2.25 CB	0.02%	AU3SG0002504
NETHERLANDS KINGDOM OF (GOVERNMENT) 150733 2.50 GB	0.02%	NL0015001AM2
CISCO SYSTEMS INC 150239 5.90 CB	0.02%	US17275RAD44
DISCOVER FINANCIAL SERVICES 291132 6.70 CB	0.02%	US254709AS70
KIMCO REALTY OP LLC 010334 6.40 CB	0.02%	US49447BAA17
SPRINT CAPITAL CORP 151128 6.875 CB	0.02%	US852060AD48
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221050 0.625 GB	0.02%	GB00BMBL1F74
CAPITAL ONE FINANCIAL CORP 080634 6.377 CB	0.02%	US14040HDA05
SLOVENIA REPUBLIC OF GOVERNMENT 220327 1.25 GB	0.02%	SI0002103685
GILEAD SCIENCES INC 151053 5.55 CB	0.02%	US375558CA99
DZ HYP AG 131125 0.50 CB	0.02%	DE000A2G9HE4
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210347 3.00 GB	0.02%	AU000XCLWAS7
HUNGARY GOVERNMENT 241132 4.75 GB	0.02%	HU0000405550
HESSEN LAND OF 060726 0.375 GB	0.02%	DE000A1RQCY2
BADEN WUERTTEMBERG STATE OF 090227 0.625 GB	0.02%	DE000A14JYW1
CME GROUP INC 150943 5.30 CB	0.02%	US12572QAF28
SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHOR 240534 1.75 GB	0.02%	AU3SG0002447
FIFTH THIRD BANCORP 270729 6.339 CB	0.02%	US316773DK32
DAIMLER AG 110528 1.375 CB	0.02%	DE000A169NC2
BLACKSTONE HOLDINGS FINANCE CO LLC 031127 5.90 CB	0.02%	US09261BAJ98
TRAVELERS COMPANIES INC 011140 5.35 CB	0.02%	US89417EAH27
COMMERZBANK AG 041226 0.50 CB	0.02%	DE000CZ45VC5
SANTANDER HOLDINGS USA INC 120629 6.565 CB	0.02%	US80282KBG04
QUEENSLAND TREASURY CORP 200734 1.75 GB	0.02%	AU0000079402
POLAND REPUBLIC OF GOVERNMENT 161127 5.50 GB	0.02%	US857524AD47
THERMO FISHER SCIENTIFIC INC 310134 5.20 CB	0.02%	US883556DB50
EUROPEAN STABILITY MECHANISM 151226 0.00 GB	0.02%	EU000A1Z99N4
BNG BANK NV 211030 1.375 GB	0.02%	XS1309529680
SLOVAK REPUBLIC GOV 120628 1.00 GB	0.02%	SK4120014150
AMGEN INC 020363 5.75 CB	0.02%	US031162DU18
PENSKE TRUCK LEASING CO LP 010528 5.55 CB	0.02%	US709599BT09
CARGILL INC 020226 0.75 CB	0.02%	US141781BN33
PERU REPUBLIC OF GOVERNMENT 181150 5.625 GB	0.02%	US715638BM30
PACIFIC LIFE GLOBAL FUNDING II 180728 5.50 CB	0.02%	US6944PL2U22
CHARTER COMMUNICATIONS OPERATING LLC 231035 6.384 CB	0.02%	US161175AZ73
SCHLESWIG HOLSTEIN STATE OF 310828 0.625 GB	0.02%	DE000SHFM618
HUMANA INC 010328 5.75 CB	0.02%	US444859BU54
COUNCIL OF EUROPE DEVELOPMENT BANK 300129 0.625 GB	0.02%	XS1942756096
AMGEN INC 020330 5.25 CB	0.02%	US031162DQ06
AMERICAN EXPRESS CO 270729 5.282 CB	0.02%	US025816DH90
BOOKING HOLDINGS INC 130430 4.625 CB	0.02%	US09857LAR96
LAENDER NO 61 081027 0.01 GB	0.02%	DE000A3MP5P6
MANITOBA PROVINCE OF 050948 3.40 GB	0.02%	CA563469UN36
CHUBB INA HOLDINGS INC 150334 5.00 CB	0.02%	US171239AK24
COREBRIDGE GLOBAL FUNDING 120129 5.20 CB	0.02%	US00138CAX65
BRIXMOR OPERATING PARTNERSHIP LP 150234 5.50 CB	0.02%	US11120VAM54
KFW 040739 0.875 GB	0.02%	DE000A2TSTR0
TEXAS INSTRUMENTS INC 080254 5.15 CB	0.02%	US882508CJ13
LOWES COMPANIES INC 150430 4.50 CB	0.02%	US548661DU82
WASTE MANAGEMENT INC 150230 4.625 CB	0.02%	US94106LBT52
MICROSOFT CORP 010650 2.525 CB	0.02%	US594918CC64
TEXAS INSTRUMENTS INC 150228 4.6 CB	0.02%	US882508BV59

GENERAL MILLS INC 290333 4.95 CB	0.02%	US370334CT90
EUROPEAN UNION 040248 2.625 GB	0.02%	EU000A3K4DM9
VMWARE INC 150527 4.65 CB	0.02%	US928563AE54
WRKCO INC 150329 4.90 CB	0.02%	US92940PAD69
INTEL CORP 100233 5.20 CB	0.02%	US458140CG35
TRUIST FINANCIAL CORP 260129 4.873 CB	0.02%	US89788MAL63
SWEDEN KINGDOM OF GOVERNMENT 110535 2.25 GB	0.02%	SE0021308541
KIMBERLY CLARK CORP 011128 3.95 CB	0.02%	US494368BY83
ITC HOLDINGS CORP 220927 4.95 CB	0.02%	US465685AR63
FEDEX CORP 150530 4.25 CB	0.02%	US31428XBZ87
AT AND T INC 090348 4.50 CB	0.02%	US00206RDJ86
INTERCONTINENTAL EXCHANGE INC 150652 4.95 CB	0.02%	US45866FAX24
MICRON TECHNOLOGY INC 150227 4.185 CB	0.02%	US595112BP79
COREBRIDGE FINANCIAL INC 050427 3.65 CB	0.02%	US21871XAD12
BREMEN FREE HANSEATIC CITY 300134 1.20 GB	0.02%	DE000A2G8W40
HCA INC 150639 5.125 CB	0.02%	US404119BY43
BECTON DICKINSON AND CO 060627 3.70 CB	0.02%	US075887BW84
TYSON FOODS INC 010326 4.00 CB	0.02%	US902494BJ16
MEDTRONIC INC 150335 4.375 CB	0.02%	US585055BT26
LITHUANIA REPUBLIC OF GOVERNMENT 060530 0.75 CB	0.02%	XS2168038847
KEYCORP 010633 4.789 CB	0.02%	US49326EEN94
SCENTRE GROUP TRUST 1 280126 3.625 CB	0.02%	USQ8352BAD66
KEURIG DR PEPPER INC 150432 4.05 CB	0.02%	US49271VAQ32
INTERNATIONAL DEVELOPMENT ASSOCIATION 050537 1.75 CB	0.02%	XS2475492349
RHINELAND PALATINATE STATE OF 230130 0.05 GB	0.02%	DE000RLP1171
DIGITAL REALTY TRUST LP 150827 3.70 CB	0.02%	US25389JAR77
BULGARIA REPUBLIC OF GOVERNMENT 270133 4.5 GB	0.02%	XS2579483319
HUMANA INC 150353 5.50 CB	0.02%	US444859BX93
IRELAND REPUBLIC OF GOVERNMENT 180245 2.00 GB	0.02%	IE00BV8C9186
CAPITAL ONE FINANCIAL CORP 310128 3.80 CB	0.02%	US14040HBW43
SWEDEN KINGDOM OF GOVERNMENT 121126 1.00 GB	0.01%	SE0007125927
CHARLES SCHWAB CORP 020327 3.20 CB	0.01%	US808513AQ89
ERP OPERATING LP 010328 3.50 CB	0.01%	US26884ABJ16
BOSTON PORPERTIES LP 011026 2.75 CB	0.01%	US10112RAY09
AVALONBAY COMMUNITIES INC 150128 3.20 CB	0.01%	US05348EBC21
FISERV INC 010729 3.50 CB	0.01%	US337738AU25
EQUINIX INC 150432 3.90 CB	0.01%	US29444UBU97
NUTRIEN LTD 010449 5.00 CB	0.01%	US67077MAU27
FOX CORP 080430 3.50 CB	0.01%	US35137LAL99
NESTLE FINANCE INTERNATIONAL LTD 021137 1.75 CB	0.01%	XS1707075245
MASTERCARD INC 260330 3.35 CB	0.01%	US57636QAP90
BANK OF AMERICA CORP 240438 4.244 CB	0.01%	US06051GGM50
FEDERAL NATIONAL MORTGAGE ASSOCIATION 071125 0.50 GB	0.01%	US3135G06G36
KFW 040736 1.25 GB	0.01%	DE000A168Y48
NVIDIA CORP 010430 2.85 CB	0.01%	US67066GAF19
SWEDEN KINGDOM OF GOVERNMENT 120528 0.75 GB	0.01%	SE0009496367
PROCTER & GAMBLE CO 250330 3.00 CB	0.01%	US742718FH71
GLOBAL PAYMENTS INC 010326 1.20 CB	0.01%	US37940XAE22
PAYPAL HOLDINGS INC 011029 2.85 CB	0.01%	US70450YAE32
ARES CAPITAL CORP 150627 2.875 CB	0.01%	US04010LBD47
CITIGROUP INC 230748 4.65 CB	0.01%	US172967MD09
AFRICAN DEVELOPMENT BANK 220726 0.875 GB	0.01%	US00828EEF25
SLOVENIA REPUBLIC OF GOVERNMENT 120231 0.00 GB	0.01%	SI0002104105
INTERNATIONAL PAPER CO 150848 4.35 CB	0.01%	US460146CS07
PORT AUTH N Y AND N J 011062 4.458 MB	0.01%	US73358WJA36
WARNERMEDIA HOLDINGS INC 150329 4.054 CB	0.01%	US55903VBB80
BRANDENBURG STATE OF 220534 0.70 GB	0.01%	DE000A2TR6F7
ACE INA HOLDINGS INC 031145 4.35 CB	0.01%	US00440EAW75
ATHENE HOLDING LTD 150131 3.50 CB	0.01%	US04686JAC53
AVOLON HOLDINGS FUNDING LTD 210228 2.75 CB	0.01%	US05401AAP66
ESSEX PORTFOLIO LP 150130 3.00 CB	0.01%	US29717PAU12
TARGET CORP 150930 2.65 CB	0.01%	US87612EBK10
ONCOR ELECTRIC DELIVERY COMPANY LLC 010652 4.60 CB	0.01%	US68233JCH59
JOHNSON AND JOHNSON 030337 3.625 CB	0.01%	US478160CF96
ROGERS COMMUNICATIONS INC 150332 3.80 CB	0.01%	US775109CH22
WILLIS NORTH AMERICA INC 150929 2.95 CB	0.01%	US970648AJ01
ROPER TECHNOLOGIES INC 150927 1.40 CB	0.01%	US776743AN67
STATE STREET CORP 240130 2.40 CB	0.01%	US857477BG73
NORTH RHINE WESTPHALIA STATE OF 120640 1.50 GB	0.01%	DE000NRWOK52

STRYKER CORP 150544 4.375 CB	0.01%	US863667AG64
EBAY INC 110330 2.70 CB	0.01%	US278642AW32
3M CO 260829 2.375 CB	0.01%	US88579YBJ91
PORTUGAL OBRIG 120452 1.00 CB	0.01%	PTOTECO0037
NORWAY KINGDOM OF GOVERNMENT 260428 2.00 GB	0.01%	NO0010821598
BROADCOM INC 150434 3.469 CB	0.01%	US11135FBL40
NOVARTIS CAPITAL CORP 140830 2.20 CB	0.01%	US66989HAR93
T-MOBILE USA INC 150450 4.50 CB	0.01%	US87264AAZ84
AMERICAN INTERNATIONAL GROUP INC 300650 4.375 CB	0.01%	US026874DP97
GEORGE WASHINGTON UNIVERSITY 150948 4.126 CB	0.01%	US372546AW14
EUROPEAN FINANCIAL STABILITY FACILITY SA 050940 1.45 GB	0.01%	EU000A1G0D05
IRELAND GOVERNEMENT 150535 0.40 GB	0.01%	IE00BKFVC345
APPLE INC 080862 4.1 CB	0.01%	US037833ER75
EUROPEAN FINANCIAL STABILITY FACILITY SA 280256 2.00 CB	0.01%	EU000A1G0DN3
NEWMONT CORPORATION 150732 2.60 CB	0.01%	US651639AZ99
PFIZER INC 150948 4.20 CB	0.01%	US717081EK52
DEUTSCHE BAHN FINANCE GMBH 160735 0.75 CB	0.01%	XS2102380776
SIMON PROPERTY GROUP LP 010232 2.65 CB	0.01%	US828807DT11
HUNGARY GOVERNMENT 050635 1.75 CB	0.01%	XS2181689659
NEW YORK LIFE INSURANCE CO 150569 4.45 CB	0.01%	US64952GAQ10
GENERAL MOTORS FINANCIAL COMPANY INC 120132 3.10 CB	0.01%	US37045XDS27
PUBLIC STORAGE 091131 2.25 CB	0.01%	US74460DAJ81
APPLE INC 131147 3.75 CB	0.01%	US037833DG20
NATIONAL RURAL UTILITIES COOP FINANCE CORP 150349 4.30 CB	0.01%	US637432NT82
NXP BV 150232 2.65 CB	0.01%	US62954HAJ77
BAXTER INTERNATIONAL INC 010232 2.539 CB	0.01%	US071813CS61
BANK OF AMERICA CORP 200351 4.083 CB	0.01%	US06051GJA85
COX COMMUNICATIONS INC 150631 2.60 CB	0.01%	US224044CN54
DEERE AND CO 150450 3.75 CB	0.01%	US244199BK00
HOME DEPOT INC 150647 3.90 CB	0.01%	US437076BS00
SHERWIN-WILLIAMS CO 150332 2.20 CB	0.01%	US824348BN55
ALPHABET INC 150830 1.10 CB	0.01%	US02079KAD90
BASQUE AUTONOMOUS COMMUNITY OF 300431 0.25 GB	0.01%	ES0000106684
ITY REPUBLIC OF GOVERNMENT 010367 2.80 GB	0.01%	IT0005217390
UNITED KINGDOM OF GREAT BRITAIN AND NORTH IRE 220765 2.50 GB	0.01%	GB00BYYMZX75
S AND P GLOBAL INC 150830 1.25 CB	0.01%	US78409VAS34
INTERNATIONAL DEVELOPMENT ASSOCIATION 031230 1.00 CB	0.01%	XS2265262936
NASDAQ INC 150131 1.65 CB	0.01%	US63111XAD30
COMCAST CORP 011149 3.999 CB	0.01%	US20030NCE94
AUTOZONE INC 150131 1.65 CB	0.01%	US053332BA96
NORTH RHINE WESTPHALIA STATE OF 210319 2.15 GB	0.01%	DE000NRWOLQ9
EUROPEAN INVESTMENT BANK 161048 1.50 GB	0.01%	XS1753042743
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 170935 0.10 GB	0.01%	XS2231588547
ORACLE CORP 151147 4.00 CB	0.01%	US68389XBQ79
3M CO 150450 3.7 CB	0.01%	US88579YBP51
ORACLE CORP 250341 3.65 CB	0.01%	US68389XBZ78
JPMORGAN CHASE AND CO 220442 3.157 CB	0.01%	US46647PCD69
CHARTER COMMUNICATIONS OPERATING LLC 010232 2.30 CB	0.01%	US161175BX17
CARRIER GLOBAL CORP 050450 3.577 CB	0.01%	US14448CAS35
ANTHEM INC 150351 3.60 CB	0.01%	US036752AS28
TIME WARNER CABLE INC 150942 4.5 CB	0.01%	US88732JBD90
ROGERS COMMUNICATIONS INC 150452 5.25 CB	0.01%	CA775109BX82
CROWN CASTLE INTERNATIONAL CORP 010441 2.90 CB	0.01%	US22822VAX91
AMAZON.COM INC 120551 3.10 CB	0.01%	US023135CB05
BELGIUM KINGDOM OF GOVERNMENT 220640 0.40 GB	0.01%	BE0000350596
REALKREDIT DANMARK A S 010126 1.00 CB	0.01%	DK0009296543
NOVA SCOTIA PROVINCE OF 010627 2.10 GB	0.01%	CA669827GA98
AT AND T INC 150959 3.65 CB	0.01%	US00206RLV23
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210654 4.75 GB	0.01%	AU0000300535
SYSCO CORP 010450 6.60 CB	0.01%	US871829BN62
MUENCHENER HYPOTHEKENBANK EG 191039 0.01 CB	0.01%	DE000MHB27J7
BERLIN STATE OF 180141 0.10 GB	0.01%	DE000A3H2Y08

PEPSICO INC 211051 2.75 CB	0.01%	US713448FG88
LOWES COMPANIES INC 151050 3.00 CB	0.01%	US548661DZ79
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310753 1.50 GB	0.01%	GB00BM8Z2V59
DELL INTERNATIONAL LLC 150746 8.35 CB	0.01%	US24703TAK25
UNITEDHEALTH GROUP INC 150263 6.05 CB	0.01%	US91324PET57
QUEBEC PROVINCE OF 011248 3.50 GB	0.01%	CA74814ZEW91
AUSTRIA REPUBLIC OF GOVERNMENT 200351 0.75 GB	0.01%	AT0000A2EJ08
AON CORP 230851 2.90 CB	0.01%	US03740LAB80
TAPESTRY INC 271133 7.85 CB	0.01%	US876030AF42
407 INTERNATIONAL INC 110548 3.72 CB	0.01%	CA35085ZBS44
IBM CORP 301139 5.6 CB	0.01%	US459200GS40
VERIZON COMMUNICATIONS INC 201160 3.00 CB	0.01%	US92343VVFV18
SASKATCHEWAN PROVINCE OF 020648 3.30 GB	0.01%	CA803854KC18
LOUISIANA LOC GOVT ENVT SER 23 ELL CLASS A3 011239 ABS	0.01%	US54627RAT77
ESTEE LAUDER COMPANIES INC 150553 5.15 CB	0.01%	US29736RAU41
METLIFE INC 150154 5.25 CB	0.01%	US59156RCD89
NOVA SCOTIA PROVINCE OF 011251 3.15 GB	0.01%	CA669827GB71
ABBOTT LABORATORIES 301146 4.90 CB	0.01%	US002824BH26
INTEL CORP 120861 3.20 CB	0.01%	US458140BX76
INTUIT INC 150926 5.25 CB	0.01%	US46124HAE62
ALBEMARLE CORP 010632 5.05 CB	0.01%	US012653AE17
DEUTSCHE BAHN FINANCE GMBH 081250 0.625 CB	0.01%	XS2270142966
PRUDENTIAL FINANCIAL INC 150947 4.50 CB	0.01%	US744320AW24
AMERICAN WATER CAPITAL CORP 010629 3.45 CB	0.01%	US03040WAW99
EUROPEAN UNION 040734 3.25 CB	0.01%	EU000A3K4D41
CIGNA CORP 151248 4.90 CB	0.01%	US125523AK66
TRUSTEES OF PRINCETON UNIVERSITY 010339 5.70 CB	0.01%	US89837LAB18
HONG KONG SPECIAL ADMINISTRATIVE REGION GOVT 120138 3.74 GB	0.01%	HK0000898822
QUALCOMM INC 200547 4.30 CB	0.01%	US747525AV54
COMMERZBANK AG 010932 2.25 CB	0.01%	DE000CZ45W99
UNITED PARCEL SERVICE INC 010450 5.30 CB	0.01%	US911312BW51
ZIMMER BIOMET HOLDINGS INC 241131 2.60 CB	0.01%	US98956PAV40
BAVARIA STATE OF 180135 0.01 GB	0.01%	DE0001053593
PORT AUTH N Y AND N J 010846 4.96 MUNI BOND	0.01%	US73358WRP13
JPMORGAN CHASE AND CO 010645 4.95 CB	0.01%	US46625HLL23
CHARTER COMMUNICATIONS OPERATING LLC 010453 5.25 CB	0.01%	US161175CK86
VISA INC 150947 3.65 CB	0.01%	US92826CAJ18
VODAFONE GROUP PLC 170950 4.25 CB	0.01%	US92857WBU36
LANDESKREDITBANK BADEN WUERTTEMBERG FOERDERB 270125 1.375 GB	0.01%	XS2437371763
INTERNATIONAL FINANCE CORP 070426 2.125 CB	0.01%	US45950VHX73
WARNERMEDIA HOLDINGS INC 150342 5.05 CB	0.01%	US55903VBD47
NORTHWESTERN MUTUAL LIFE INSURANCE CO 300947 3.85 CB	0.01%	US668138AA80
ORACLE CORP 250351 3.95 CB	0.01%	US68389XCA19
BROADCOM INC 150251 3.75 CB	0.01%	US11135FBG54
PRUDENTIAL FINANCIAL INC 130351 3.70 CB	0.01%	US74432QCF00
VIACOMCBS INC 190550 4.95 CB	0.01%	US92556HAC16
VERIZON COMMUNICATIONS INC 220351 3.55 CB	0.01%	US92343VGB45
ALLY FINANCIAL INC 021128 2.20 CB	0.01%	US02005NBP42
HP INC 170631 2.65 CB	0.01%	US40434LAJ44
ALBERTA PROVINCE OF 220730 1.30 GB	0.01%	US013051EM50
MARRIOTT INTERNATIONAL INC 151033 2.75 CB	0.01%	US571903BH57
MONDELEZ INTERNATIONAL INC 130430 2.75 CB	0.01%	US609207AT22
BELGIUM KINGDOM OF GOVERNMENT 220653 1.40 GB	0.01%	BE0000355645
UNITEDHEALTH GROUP INC 150550 2.90 CB	0.01%	US91324PDZ27
COMMONSPIRIT HEALTH 011050 3.91 CB	0.01%	US20268JAG85
EQUITABLE HOLDINGS INC 200448 5.00 CB	0.01%	US054561AM77
FRANCE REPUBLIC OF GOVERNMENT 250572 0.50 GB	0.01%	FR0014001NN8
ALEXANDRIA REAL ESTATE EQUITIES INC 180551 3.00 CB	0.01%	US015271AX76
MOODYS CORP 291161 3.10 CB	0.01%	US615369AX35
STANLEY BLACK DECKER INC 151150 2.75 CB	0.01%	US854502AN14
MARS INC 160750 2.45 CB	0.01%	US571676AQ86
VIATRIS INC 220650 4.00 CB	0.01%	US92556VAF31
KAISER FOUNDATION HOSPITALS 010651 3.002 CB	0.01%	US48305QAG82
PROCTER AND GAMBLE CO 250340 3.55 CB	0.01%	US742718FJ38
BIOGEN INC 010550 3.15 CB	0.01%	US09062XAG88
ESTONIA REPUBLIC OF GOVERNMENT 170134 3.25 GB	0.01%	XS2740429076

ELI LILLY AND CO150960 2.50 CB	0.00%	US532457BZ08
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221073 1.275 GB	0.00%	GB00BLBDX619
LCR FINANCE PLC 070351 5.10 CB	0.00%	XS0150670551
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150530 4.5 GB	0.00%	NZLGFDT020C7
EXPEDIA GROUP INC 150331 2.95 CB	0.00%	US30212PBH73
THURINGIA STATE OF 130151 0.125 GB	0.00%	DE000A3H3ET0
WASTE CONNECTIONS INC 010334 5.00 CB	0.00%	US94106BAG68
FUTURES MARGIN-EURO	0.00%	
BNP PARIBAS NOMINEES	0.01%	
NZD BNP PARIBAS A/C	2.49%	
USD BNP PARIBAS A/C	0.45%	
JPY BNP PARIBAS A/C	0.09%	
EUR BNP PARIBAS A/C	0.04%	
GBP BNP PARIBAS A/C	0.02%	
ILS BNP PARIBAS A/C	0.01%	
CAD BNP PARIBAS A/C	0.01%	
CHF BNP PARIBAS A/C	0.00%	
MXN BNP PARIBAS A/C	0.00%	
CZK BNP PARIBAS A/C	0.00%	
SGD BNP PARIBAS A/C	0.00%	
NOK BNP PARIBAS A/C	0.00%	
SEK BNP PARIBAS A/C	0.00%	
HUF BNP PARIBAS A/C	0.00%	
PLN BNP PARIBAS A/C	0.00%	
DKK BNP PARIBAS A/C	0.00%	
HKD BNP PARIBAS A/C	0.00%	
CNY BNP PARIBAS A\C	0.00%	
THB BNP PARIBAS A/C	0.00%	
Income Due - USD	0.02%	
Income Due - EUR	0.00%	
Income Due - ILS	0.00%	
Income Due - CAD	0.00%	
Outstanding Settlement Receipts - USD	0.21%	
Outstanding Settlement Payments - NOK	-0.03%	
Outstanding Settlement Payments - GBP	-0.17%	
Outstanding Settlement Payments - JPY	-0.32%	
Outstanding Settlement Payments - USD	-0.93%	
NZDNOMS	-0.03%	
Interest Rate Swaps	0.00%	
FX Hedging	1.08%	