

Offer name	AMP Investment Trust	Offer number	OFR10732
Fund name	AMP Fixed Interest Income Fund	Fund number	FND765
Period disclosure applies [dd/mm/yyyy]	30/09/2024		
Asset name	% of fund net assets	Security code	
New Zealand Government Bond - maturing 20 Apr 2029	4.6438%	NZGOVDT429C7	
New Zealand Government Bond - maturing 15 Apr 2027	4.6120%	NZGOVDT427C1	
New Zealand Government Bond - maturing 15 Apr 2025	3.8278%	NZGOVDT425C5	
New Zealand Government Bond - maturing 15 May 2028	3.3918%	NZGOVDT528C6	
New Zealand Government Bond - maturing 14 Apr 2033	3.3513%	NZGOVDT433C9	
New Zealand Government Bond - maturing 15 May 2031	3.3169%	NZGOVDT531C0	
New Zealand Government Bond - maturing 15 May 2034	2.7761%	NZGOVDT534C4	
New Zealand Government Bond - maturing 15 May 2026	2.2472%	NZGOVDT526C0	
New Zealand Government Bond - maturing 15 May 2032	2.1962%	NZGOVDT532C8	
New Zealand Government Bond - maturing 15 May 2030	2.0780%	NZGOVDT530C2	
New Zealand Government Bond - maturing 15 Apr 2037	1.6100%	NZGOVDT437C0	
NEW ZEALAND GOVERNMENT 150536 4.25 GB	1.5502%	NZGOVDT536C9	
Westpac New Zealand Ltd - maturing 15 Nov 2024	1.4704%	NZF08DT863C5	
Bank of New Zealand - maturing 30 Oct 2024	1.3607%	NZF01DT785C7	
NEW ZEALAND GOVERNMENT 150551 2.75 GB	1.2449%	NZGOVDT551C8	
Rabobank New Zealand - maturing 08 Oct 2024	1.1374%	NZF05DT365C4	
ASB Bank Ltd - maturing 02 Dec 2024	1.1290%	NZF04DT686C4	
NEW ZEALAND GOVERNMENT 150554 5.00 GB	1.0950%	NZGOVDT554C2	
NEW ZEALAND GOVERNMENT 150535 4.50 GB	1.0644%	NZGOVDT535C1	
ASB Bank Ltd - maturing 23 Jan 2025	1.0096%	NZF04DT756C5	
New Zealand Government Bond - maturing 15 May 2041	0.9627%	NZGOVDT541C9	
Westpac New Zealand Ltd - maturing 04 Dec 2024	0.9030%	NZF08DT879C1	
Westpac New Zealand Ltd - maturing 30 Dec 2024	0.9000%	NZF08DT890C8	
BNP USD Account	0.8396%	-	
ASB Bank Ltd - maturing 16 Dec 2024	0.7889%	NZF04DT723C5	
United States Government Bond - maturing 28 Feb 2026	0.7274%	US91282CBQ33	
ANZ Bank New Zealand Ltd - maturing 09 Dec 2024	0.6768%	NZF02DT578C5	
Westpac New Zealand Ltd - maturing 09 Dec 2024	0.6768%	NZF08DT878C3	
ANZ BANK NEWZEALAND LTD 101224 RCD	0.6767%	NZF02DT579C3	
MUFG BANK LTD 111224 RCD	0.6765%	NZMUFDO346L3	
WESTPAC NEW ZEALAND 161224 RCD	0.6762%	NZF08DT875C9	
RABOBANK NEW ZEALAND LTD 300125 RCD	0.6726%	NZF05DT381C1	
MUFG BANK LTD 031024 RCD	0.5691%	NZMUFDO277L0	
BANK OF NEW ZEALAND 171024 RCD	0.5680%	NZF01DT780C8	
ASB BANK LTD 141124 RCD	0.5658%	NZF04DT745C8	
ASB BANK LTD 140225 RCD	0.5594%	NZF04DT746C6	
Japanese Government Bond - maturing 20 Mar 2026	0.5128%	JP1051471M45	
BANK OF NEW ZEALAND 081024 RCD	0.4550%	NZF01DT776C6	
TOYOTA FINANCE NEW ZEA LTD 141124 PNOTE	0.4526%	NZTFSDT886C9	
ASB BANK LTD 181124 RCD	0.4524%	NZF04DT735C9	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 181124 TBILL	0.4524%	NZLGBDT357C7	
MUFG BANK LTD 251124 RCD	0.4520%	NZMUFDO330L7	
Currency Forward	0.4461%	-	
Bank of New Zealand Call Account	0.4011%	-	
Outstanding Settlement Receipts - USD	0.3750%	-	
United States Government Bond - maturing 30 Jun 2028	0.3326%	US91282CCH25	
Agricultural Development Bank Of China - maturing 17 Apr 2030	0.3016%	CND100034271	
Outstanding Settlement Receipts - NZD	0.2853%	-	
Japanese Government Bond - maturing 20 Dec 2027	0.2836%	JP1103491HC4	
ASB Call Account	0.2735%	-	
China Government Bond - maturing 21 May 2030	0.2662%	CND100036Q75	
Japanese Government Bond - maturing 12 Dec 2028	0.2363%	JP1103531K10	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 111024 TBILL	0.2274%	NZLGBDT347C8	
DUNEDIN CITY TREASURY 241024 PNOTE	0.2270%	NZDCTDT289C6	
TOYOTA FINANCE NEW ZEALAND LTD 301024 PNOTE	0.2268%	NZTFSDT885C1	
TOYOTA FINANCE NEW ZEALAND LTD 121224 PNOTE	0.2255%	NZTFSDT890C1	
Japanese Government Bond - maturing 20 Sep 2028	0.2164%	JP1103521JA8	
Japanese Government Bond - maturing 20 Dec 2032	0.2053%	JP1201411CC4	
United States Government Bond - maturing 15 Feb 2029	0.1930%	US9128286B18	
UNITED STATES TREASURY 310526 4.875 GB	0.1812%	US91282CK597	
UNITED STATES TREASURY 290228 1.125 GB	0.1802%	US91282CBP59	

UNITED STATES TREASURY 311227 0.625 GB	0.1676%	US91282CBB63
United States Government Bond - maturing 31 Mar 2026	0.1666%	US91282CBT71
UNITED STATES TREASURY 150826 4.375 GB	0.1655%	US91282CHU80
UNITED STATES TREASURY 310329 2.375 GB	0.1608%	US91282CEE75
JAPAN GOVERNMENT 201230 0.10 GB	0.1587%	JP1103611M11
NEW ZEALAND POST LTD 051124 PNOTE	0.1586%	NZNZPDO310L1
JAPN GOVERNMENT 200331 0.10 GB	0.1565%	JP1103621M43
FNMA FNCL 010749 4.00 MBS POOL NO FM7075	0.1520%	US3140XA2H40
GNMA G2SF 200851 2.50 MBS POOL NO MA7534	0.1506%	US36179WLP13
UNITED STATES TREASURY 151133 4.50 GB	0.1496%	US91282CJJ18
UNITED STATES TREASURY 300926 3.50 GB	0.1449%	US91282CLP40
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 151127 0.00 GB	0.1448%	DE0001102523
CHINA PEOPLES REPUBLIC OF GOVERNMENT 150226 2.46 GB	0.1422%	CND1000639M1
UNITED STATES TREASURY 150533 3.375 GB	0.1402%	US91282CHC82
UNITED STATES TREASURY 301127 0.625 GB	0.1381%	US91282CAY75
UNITED STATES TREASURY 311027 0.50 GB	0.1379%	US91282CAU53
UNITED STATES TREASURY 280229 1.875 GB	0.1364%	US91282CEB37
UNITED STATES TREASURY 300429 4.625 GB	0.1350%	US91282CKP58
FNMA FNCL 011051 2.00 MBS POOL NO CB1804	0.1346%	US3140QMAE45
Outstanding Settlement Receipts - EUR	0.1346%	-
UNITED STATES TREASURY 310828 4.375 GB	0.1301%	US91282CHX20
UNITED STATES TREASURY 150832 2.75 GB	0.1299%	US91282CFF32
UNITED STATES TREASURY 310526 0.75 GB	0.1241%	US91282CCF68
UNITED STATES TREASURY 150233 3.50 GB	0.1224%	US91282CGM73
UNITED STATES TREASURY 310529 4.50 GB	0.1187%	US91282CKT70
UNITED STATES TREASURY 310328 3.625 GB	0.1147%	US91282CGT27
UNITED STATES TREASURY 310727 2.75 GB	0.1144%	US91282CFB28
CHINA PEOPLES REPUBLIC OF GOVERNMENT 230227 2.74 GB	0.1138%	CND10004SDM2
AUCKLAND COUNCIL 081124 PNOTE	0.1133%	NZAKCDT618C8
DUNEDIN CITY TREASURY 111124 PNOTE	0.1132%	NZDCTDT290C4
Japanese Government Bond - maturing 20 Mar 2034	0.1132%	JP1201481E36
WELLINGTON REGIONAL COUNCIL 141124 PNOTE	0.1132%	NZWRCDT288C7
TRANSPOWER NEW ZEALAND LIMITED 211124 PNOTE	0.1131%	NZTRPDO326L1
UNITED STATES OF AMERICA TREASURY BILL 1	0.1129%	US912810FT08
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150226 0.50 GB	0.1127%	DE0001102390
DUNEDIN CITY TREASURY 161224 PNOTE	0.1127%	NZDCTDT293C8
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 040826 2.74 GB	0.1127%	CND10000BLCO
UNITED STATES TREASURY 300427 2.75 GB	0.1125%	US91282CEN74
WELLINGTON REGIONAL COUNCIL 210125 PNOTE	0.1122%	NZWRCDT291C1
US TREASURY NB 310826 3.75 GB	0.1111%	US91282CLH24
JAPAN GOVERNMENT OF 200927 0.10 GB	0.1107%	JP1051541NA0
UNITED STATES TREASURY 310128 3.5 GB	0.1091%	US91282CGH88
UNITED STATES TREASURY 310528 3.625 GB	0.1073%	US91282CHE49
FRANCE REPUBLIC OF GOVERNMENT 251126 0.25 GB	0.1072%	FR0013200813
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 300126 0.125 GB	0.1047%	GB00BL68HJ26
UNITED STATES TREASURY 150254 4.25 GB	0.1034%	US912810TX63
UNITED STATES TREASURY 150232 1.875 GB	0.0996%	US91282CDY49
ASB cash account	0.0977%	-
UNITED STATES TREASURY 300628 4.00 GB	0.0976%	US91282CHK09
JAPAN GOVERNMENT 201232 0.50 GB	0.0963%	JP1103691P11
JAPAN GOVERNMENT 200933 0.80 GB	0.0961%	JP1103721PA1
UNITED STATES TREASURY 310829 3.125 GB	0.0944%	US91282CFJ53
FRANCE REPUBLIC OF GOVERNMENT 250534 1.25 CB	0.0943%	FR0013313582
KOREA REPUBLIC OF GOVERNMENT 100326 1.25 CB	0.0936%	KR103501GB34
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151043 0.00 TBA	0.0924%	US01F0526A56
UNITED STATES TREASURY 300929 3.50 GB	0.0920%	US91282CLN91
JAPAN GOVERNMENT OF 200327 0.10 GB	0.0896%	JP1103461H35
UNITED STATES TREASURY 310728 4.125 GB	0.0888%	US91282CHQ78
FNMA FNCL 011251 2.00 MBS POOL NO BU5908	0.0883%	US3140M7R603
UNITED STATES TREASURY 150531 1.625 GB	0.0862%	US91282CCB54
JAPAN GOVERNMENT OF 200935 1.20 GB	0.0857%	JP1201541F90
CHINA PEOPLE REPUBLIC OF GOVERNMENT 150427 2.48 GB	0.0850%	CND10004TCNO
UNITED STATES TREASURY 150534 4.375 GB	0.0849%	US91282CKQ32

UNITED STATES TREASURY 300928 1.25 GB	0.0844%	US91282CCY57
FRANCE REPUBLIC OF GOVERNMENT 250226 0.00 GB	0.0842%	FR0013508470
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150832 1.70 GB	0.0833%	DE0001102606
UNITED STATES TREASURY 150532 2.875 GB	0.0818%	US91282CEP23
JAPAN GOVERNMENT 200640 0.40 GB	0.0806%	JP1201731L76
UNITED STATES TREASURY 150833 3.875 GB	0.0799%	US91282CHT18
GNMA G2SF 201051 2.0 MBS POOL NO MA7648	0.0795%	US36179WP937
UNITED STATES TREASURY 151132 4.125 GB	0.0793%	US91282CFV81
UNITED KIN OF GREAT BRITAIN AND NORT IRE GOV 220144 3.25 GB	0.0787%	GB00B84Z9V04
FRANCE REPUBLIC OF GOVERNMENT 251130 0.00 GB	0.0763%	FR0013516549
FNMA FNCL 011150 2.00 MBS POOL NO CA7799	0.0762%	US3140QFUZ03
SWITZERLAND CONFEDERATION OF GOVERNMENT 220629 0.0 GB	0.0752%	CH0224397346
SPAIN KINGDOM OF GOVERNMENT 310126 0.00 GB	0.0749%	ES0000012G91
CHINA PEOPLE S REPUBLIC OF GOVERNMENT 251133 2.67 GB	0.0747%	CND100076348
UNITED STATES TREASURY 150544 3.375 GB	0.0745%	US912810RG58
FNMA FNCL 010352 3.00 MBS POOL NO CB3237	0.0743%	US3140QNS379
JAPAN GOVERNMENT OF 200336 0.40 GB	0.0730%	JP1201561G37
UNITED STATES TREASURY 150831 1.25 GB	0.0724%	US91282CCS89
UNITED STATES TREASURY 150834 3.875 GB	0.0720%	US91282CLF67
FNMA 30YR CONVENTIONAL 121053 6.5 TBA	0.0719%	US01F0626A48
United States Government Bond - maturing 31 Oct 2026	0.0716%	US91282CDG33
FNMA FNCL 010251 3.50 MBS POOL NO FM8911	0.0709%	US3140XC3V88
FNMA FNCL 010152 2.50 MBS POOL NO CB2640	0.0707%	US3140QMSA84
FNMA FNCL 010452 3.00 MBS POOL NO CB3362	0.0705%	US3140QNWY44
AGRICULTURAL DEVELOPMENT BANK OF CHINA 020434 2.47 GB	0.0702%	CND10007PM80
FNMA FNCL 010437 2.00 MBS POOL NO MA4582	0.0702%	US31418ECU29
FMCC FNCL 010152 3.00 MBS POOL NO RA6701	0.0700%	US3133KNNS89
UNITED STATES TREASURY 150530 0.625 GB	0.0696%	US912828ZQ64
EUROPEAN UNION 051228 3.125 GB	0.0692%	EU000A3K4EN5
UNITED STATES TREASURY 150527 4.50 GB	0.0690%	US91282CKR15
FNMA FNCL 010537 2.00 MBS POOL NO FS2035	0.0687%	US3140XHHM20
CHINA PEOPLES REPUBLIC OF GOVERNMENT 150832 2.69 GB	0.0686%	CND10005JJ69
GNMA G2SF 200947 3.5 MBS POOL NO MA4719	0.0680%	US36179TG411
SPAIN KINGDOM OF GOVERNMENT 310527 2.50 GB	0.0674%	ES0000012M77
JAPAN GOVERNMENT OF 200645 1.60 GB	0.0674%	JP1300471F60
JAPAN GOVERNMENT 200340 0.40 GB	0.0664%	JP1201721L45
GERMANY FEDERAL REPUBLIC OF (GOVERNMENT) 151027 1.30 GB	0.0663%	DE0001141869
JAPAN GOVERNMENT 200629 0.10 GB	0.0662%	JP1103551K72
UNITED STATES TREASURY 150234 4.00 GB	0.0658%	US91282CJZ59
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150535 0.00 GB	0.0649%	DE0001102515
JAPAN GOVERNMENT 200630 0.10 GB	0.0647%	JP1103591L73
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211131 1.00 GB	0.0641%	AU0000101792
ITALY REPUBLIC OF GOVERNMENT 010226 0.50 GB	0.0638%	IT0005419848
BNP NZD Account	0.0637%	-
UNITED STATES TREASURY 150851 2.00 GB	0.0622%	US912810S221
ITALY REPUBLIC OF GOVERNMENT 150229 0.45 GB	0.0616%	IT0005467482
UNITED STATES TREASURY 311230 3.75 GB	0.0615%	US91282CJQ50
EXPORT IMPORT BANK OF CHINA 160731 3.38 GB	0.0608%	CND10004BNT2
JAPAN GOVERNMENT OF 201225 0.30 GB	0.0605%	JP1103411FC6
FMCC FNCL 011151 2.50 MBS POOL NO QD1140	0.0604%	US3133AXHR62
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 190326 2.50 GB	0.0603%	DE000BU22049
UNITED STATES TREASURY 151143 4.75 GB	0.0601%	US912810TW80
UK TREASURY 071227 4.25 GB	0.0597%	GB00B16NNR78
BELGIUM KINGDOM OF GOVERNMENT 220627 0.80 GB	0.0592%	BE0000341504
FNMA FNCL 010152 2.50 MBS POOL NO CB2559	0.0591%	US3140QMZZ09
KOREA REPUBLIC OF GOVERNMENT 100628 2.625 GB	0.0589%	KR103502G867
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150230 0.00 GB	0.0583%	DE0001102499
SPAIN KINGDOM OF GOVERNMENT 300735 1.85 GB	0.0580%	ES0000012E69
GNMA G2SF 201148 4.00 MBS POOL NO MA5595	0.0576%	US36179UGC09
Outstanding Settlement Receipts - JPY	0.0573%	-
JAPAN GOVERNMENT OF 201236 0.60 GB	0.0572%	JP1201591GC4

ITALY REPUBLIC OF GOVERNMENT 150127 0.85 GB	0.0572%	IT0005390874
FRANCE REPUBLIC OF GOVERNMENT 251131 0.00 GB	0.0570%	FR0014002WK3
CHINA PEOPLES REPUBLIC OF GOVERNMENT 181051 3.53 GB	0.0566%	CND10004NCM5
FNMA 30YR CONVENTIONAL 151046 0.0 TBA	0.0566%	US01F0606A83
UNITED KINGDO OF GREAT BRITAIN AND NORTH GOVT 310129 0.50 GB	0.0563%	GB00BLPK7227
JAPAN GOVERNMENT 200929 0.10 GB	0.0560%	JP1103561KA2
FRANCE REPUBLIC OF GOVERNMENT 251133 3.50 GB	0.0558%	FR001400L834
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 150772 3.4 GB	0.0556%	CND10005CWX0
STADSHYPOTEK AB 010626 0.50 CB	0.0555%	SE0013882644
UNITED STATES TREASURY 150844 3.125 GB	0.0552%	US912810RH32
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 070937 1.75 GB	0.0551%	GB00BZB26Y51
UNITED STATES TREASURY 150541 2.25 GB	0.0550%	US912810SY55
UNITED STATES TREASURY 150551 2.375 GB	0.0549%	US912810SX72
UNITED STATES TREASURY 150853 4.125 GB	0.0548%	US912810TT51
UNITED STATES TREASURY 151150 1.625 GB	0.0543%	US912810SS87
CANADA GOVERNMENT 010425 1.50 GB	0.0533%	CA135087N340
JAPAN GOVERNMENT OF 200344 1.70 GB	0.0531%	JP1300421E39
FRANCE REPUBLIC OF GOVERNMENT 250536 1.25 GB	0.0527%	FR0013154044
UNITED STATES TREASURY 300428 3.625 GB	0.0526%	US91282CHA27
FNMA FNCL 010151 1.50 MBS POOL NO MA4236	0.0523%	US31418DV668
JAPAN GOVERNMENT OF 200936 0.50 GB	0.0520%	JP1201581G90
JAPAN GOVERNMENT 200350 0.40 GB	0.0517%	JP1300661L47
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 250533 2.67 GB	0.0517%	CND10006GPT1
KFW 070128 0.625 GB	0.0512%	DE000A2GSNR0
UNITED STATES TREASURY 150849 2.25 GB	0.0508%	US912810SJ88
ITALY REPUBLIC OF GOVERNMENT 010426 0.00 GB	0.0507%	IT0005437147
JAPAN GOVERNMENT 201240 0.50 GB	0.0505%	JP1201751M13
EXPORT IMPORT BANK OF CHINA 110332 3.18 GB	0.0504%	CND10004T1Y9
USA TREASURY BDS 151141 3.125 GB	0.0499%	US912810QT88
UNITED STATES TREASURY 300630 3.75 GB	0.0498%	US91282CHJ36
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151043 0.0 TBA	0.0498%	US01F0226A83
United States Government Bond - maturing 31 Jan 2027	0.0496%	US912828Z781
JAPAN GOVERNMENT 200633 0.40 GB	0.0491%	JP1103711P74
EUROPEAN UNION 040636 0.20 GB	0.0490%	EU000A3KM903
JAPAN GOVERNMENT 200930 0.10 GB	0.0484%	JP1103601LA4
KOREA REPUBLIC OF GOVERNMENT 100351 1.875 GB	0.0483%	KR103502GB33
JAPAN GOVERNMENT OF 200634 1.10 GB	0.0483%	JP1103751Q74
FRANCE REPUBLIC OF GOVERNMENT 250528 0.75 GB	0.0478%	FR0013286192
EUROPEAN UNION 060726 0.00 GB	0.0475%	EU000A3KTGV8
UNITED STATES TREASURY 150231 1.125 GB	0.0472%	US91282CBL46
NETHERLANDS KINGDOM OF THE GOVERNMENT 150732 0.50 GB	0.0470%	NL0015000RP1
FRANCE GOVT OF 250441 4.5 GB	0.0468%	FR0010773192
SPAIN KINGDOM OF GOVERNMENT 300429 1.45 GB	0.0467%	ES0000012E51
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 011054 0.00 TBA	0.0465%	US21H0606A46
UNITED STATES TREASURY 150545 3.00 GB	0.0462%	US912810RM27
FNMA FNCL 010237 2.50 MBS POOL NO MA4535	0.0461%	US31418EBD13
CHINA PEOPLES REPUBLIC OF GOVERNMENT 160350 3.39 GB	0.0461%	CND10002M200
UNITED STATES TREASURY 151140 1.375 GB	0.0460%	US912810ST60
GNMA G2SF 200252 3.00 MBS POOL NO MA7882	0.0458%	US36179WXXK97
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210528 2.25 GB	0.0457%	AU000XCLWAR9
CHINA PEOPLE S REPUBLIC OF GOVERNMENT 140950 3.81 GB	0.0457%	CND10003N750
EUROPEAN INVESTMENT BANK 260326 0.375 GB	0.0457%	US298785JK32
SPAIN KINGDOM OF GOVERNMENT 311032 2.55 GB	0.0456%	ES0000012K61
FRANCE REPUBLIC OF GOVERNMENT 251128 0.75 GB	0.0455%	FR0013341682
AUCKLAND REGIONAL COUNCIL OF 181024 PNOTE	0.0454%	NZAKCDT617C0
WELLINGTON REGIONAL COUNCIL 281124 PNOTE	0.0452%	NZWRCDT289C5
CANADA HOUSING TRUST NO 1 150626 1.25 CB	0.0451%	CA13509PHT36
NETHERLAND KINGDOM OF THE GOVERNMENT 150127 0.00 GB	0.0451%	NL0015031501
UNITED STATES TREASURY 151131 1.375 GB	0.0439%	US91282CDJ71
BUNDESREPUBLIK DEUTSCHLAND 040740 4.75 G	0.0438%	DE0001135366

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310731 0.25 GB	0.0438% GB00BMGR2809
KOREA REPUBLIC OF GOVERNMENT 100327 2.375 GB	0.0438% KR103501GC33
Federal National Mortgage Association - maturing 14 Oct 2050	0.0438% US01F0206A20
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150232 0.00 GB	0.0437% DE0001102580
KOREA REPUBLIC OF GOVERNMENT 100632 3.375 GB	0.0437% KR103502GC65
CHINA PEOPLES REPUBLIC OF GOVERNMENT 150728 2.40 GB	0.0436% CND10006PJH0
ITALY REPUBLIC OF GOVERNMENT 010933 2.45 GB	0.0436% IT0005240350
ONTARIO PROVINCE OF 020632 3.75 GB	0.0436% CA68333ZAU18
ITALY REPUBLIC OF GOVERNMENT 010228 2.00 GB	0.0435% IT0005323032
GOVERNMENT NATIONAL MORT ASSOC 151046 0.00 TBA	0.0434% US21H0506A54
JAPAN GOVERNMENT 200358 0.80 GB	0.0434% JP1400111J52
UNITED STATES TREASURY 151141 2.00 GB	0.0429% US912810TC27
AGRICULTURAL DEVELOPMENT BANK OF CHINA 270233 3.10 CB	0.0429% CND100064F16
JAPAN GOVERNMENT OF 200637 0.60 GB	0.0422% JP1201611H69
UNITED STATES TREASURY 290228 4.00 GB	0.0421% US91282CGP05
ITALY REPUBLIC OF GOVERNMENT 150728 0.50 GB	0.0419% IT0005445306
FRANCE REPUBLIC OF GOVERNMENT 250526 0.50 GB	0.0418% FR0013131877
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221041 1.25 GB	0.0417% GB00BJQWYH73
CHINA PEOPLES REPUBLIC OF GOVERNMENT 170232 2.75 GB	0.0416% CND10004R999
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 100231 1.25 GB	0.0415% US459058JR58
JAPAN GOVERNMENT OF 200646 0.30 GB	0.0414% JP1300511G61
ITALY REPUBLIC OF GOVERNMENT 010338 3.25 GB	0.0412% IT0005496770
JAPAN GOVERNMENT OF 200945 1.40 GB	0.0412% JP1300481F92
JAPAN GOVERNMENT 201249 0.40 GB	0.0411% JP1300651L15
FEDERAL NATIONAL MORTGAGE ASSOCIATION 050830 0.875 GB	0.0410% US3135G05Q27
AUSTRIA REPUBLIC OF GOVERNMENT 201026 0.75 GB	0.0410% AT0000A1K9C8
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310735 0.625 GB	0.0409% GB00BMGR2916
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211127 2.75 GB	0.0408% AU000XCLWAQ1
UNITED STATES TREASURY 150553 3.625 GB	0.0408% US912810TR95
AUSTRALIAN COMMONWEALTH GOVT 211129 2.75 GB	0.0408% AU000XCLWAX7
CANADA GOVERNMENT 010632 2.00 GB	0.0405% CA135087N597
UNITED STATES TREASURY 150550 1.25 GB	0.0405% US912810SN90
JAPAN GOVERNMENT OF 200641 0.40 GB	0.0403% JP1201771M76
JAPAN GOVERNMENT OF 200626 0.10 GB	0.0402% JP1103431G66
UNITED STATES TREASURY 300629 4.25 GB	0.0400% US91282CKX82
UNITED STATES TREASURY 151153 4.75 GB	0.0399% US912810TV08
JAPAN GOVERNMENT OF 200633 1.70 GB	0.0399% JP1201451D66
JAPAN GOVERNMENT 200642 0.90 GB	0.0399% JP1201811N77
UNITED STATES TREASURY 150241 1.875 CB	0.0396% US912810SW99
FMCC FNCL 010554 6.00 MBS POOL NO SD5616	0.0395% US3132DTGZ75
EXPORT IMPORT BANK OF CHINA 050926 3.18 GB	0.0394% CND10000BTG4
UNITED STATES TREASURY 150850 1.375 GB	0.0393% US912810SP49
UNITED STATES TREASURY 150926 4.625 GB	0.0393% US91282CHY03
FINLAND REPUBLIC OF GOVERNMENT 150427 1.375 GB	0.0392% FI4000527551
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211125 0.25 GB	0.0392% AU0000095457
EUROPEAN INVESTMENT BANK 151031 2.875 CB	0.0391% EU000A3LX098
SPAIN KINGDOM OF GOVERNMENT 300428 1.40 GB	0.0387% ES0000012B39
KOREA REPUBLIC OF GOVERNMENT 100940 1.50 GB	0.0385% KR103502GA91
United States Government Bond - maturing 30 Sep 2027	0.0385% US91282CAL54
BELGIUM KINGDOM OF GOVERNMENT 220634 3.00 GB	0.0377% BE0000333428
ITALY REPUBLIC OF GOVERNMENT 010431 0.90 GB	0.0370% IT0005422891
GREECE REPUBLIC OF GOVERNMENT 150633 4.25 GB	0.0368% GR0124039737
CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 180226 0.625 GB	0.0368% US12802D2D78
UNITED STATES TREASURY 150842 3.375 GB	0.0366% US912810TK43
JPMORGAN CHASE AND CO 220927 1.47 CB	0.0365% US46647PCP99
KOREA REPUBLIC OF GOVERNMENT 100631 2.00 GB	0.0361% KR103502GB66
ITC HOLDINGS CORP 140530 2.95 CB	0.0359% US465685AQ80
BELGIUM KINGDOM OF GOVERNMENT 220630 0.10 GB	0.0359% BE0000349580
ITALY REPUBLIC OF GOVERNMENT 150328 0.25 GB	0.0358% IT0005433690

UNITED STATES TREASURY 150854 4.25 GB	0.0355%	US912810UC08
AGRICULTURAL DEVELOPMENT BANK OF CHINA 110826 2.99 GB	0.0351%	CND10004JSJ5
UNITED STATES TREASURY 150253 3.625 GB	0.0351%	US912810TN81
UNITED STATES TREASURY 151151 1.875 GB	0.0351%	US912810TB44
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221054 1.625 GB	0.0351%	GB00BJLR0J16
ITALY REPUBLIC OF GOVERNMENT 010336 1.45 GB	0.0349%	IT0005402117
UNITED STATES TREASURY 150543 3.875 GB	0.0348%	US912810TS78
GERMANY FED REP 040744 2.50 GB	0.0348%	DE0001135481
CANADA GOVERNMENT 010929 3.50 GB	0.0348%	CA135087R895
UNITED STATES TREASURY 150249 3.00 GB	0.0344%	US912810SF66
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310134 4.625 GB	0.0341%	GB00BPJJKN53
ONTARIO PROVINCE OF 020639 4.60 GB	0.0340%	CA683234ZP62
UNITED KGDM OF GREAT BRITAIN AND NOR IRELD 221029 0.875 GB	0.0339%	GB00BJMHBS34
UNITED STATES TREASURY 151130 0.875 GB	0.0337%	US91282CAV37
IRELAND GOVERNMENT 181030 0.20 GB	0.0334%	IE00BKFVC899
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310128 0.125 GB	0.0333%	GB00BMBL1G81
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2 151043 0.00 TBA	0.0332%	US21H0426A28
FRANCE (GOVT OF) 250435 4.75	0.0331%	FR0010070060
INTER AMERICAN DEVELOPMENT BANK 130131 1.125 GB	0.0330%	US4581XODS49
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310733 0.875 GB	0.0330%	GB00BM8Z2S21
JAPAN GOVERNMENT 200343 1.10 GB	0.0328%	JP1201841P46
UK TREASURY BOND 070336 4.25 GB	0.0328%	GB0032452392
POLAND REPUBLIC OF GOVERNMENT 251026 0.25 GB	0.0326%	PL0000113460
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221050 0.625 GB	0.0326%	GB00BMBL1F74
GNMA G2SF 201051 3.00 MBS POOL NO MA7650	0.0324%	US36179WQB71
FRANCE REPUBLIC OF GOVERNMENT 251129 0.00 GB	0.0322%	FR0013451507
UNITED STATES TREASURY 150841 1.75 GB	0.0321%	US912810TA60
UNITED STATES TREASURY 300427 0.50 GB	0.0321%	US912828ZN34
JAPAN GOVERNMENT 200949 0.40 GB	0.0321%	JP1300641KA3
KOREA REPUBLIC OF GOVERNMENT 100354 3.25 GB	0.0321%	KR103502GE30
FRANCE REPUBLIC OF GOVERNMENT 251132 2.00 GB	0.0321%	FR001400BKZ3
JAPAN GOVERNMENT OF 200636 0.20 GB	0.0320%	JP1201571G68
FRANCE GOVERNMENT 250540 0.50 GB	0.0316%	FR0013515806
AUSTRIA REPUBLIC OF GOVERNMENT 201028 0.00 GB	0.0314%	AT0000A2VB47
UNITED KINGDOM OF GREAT BRITAIN NORTHERN IRE 220727 1.25 GB	0.0314%	GB00BDRHNP05
GERMANY (FEDERAL REPUBLIC) 040137 4.00 G	0.0312%	DE0001135275
SLOVENIA REPUBLIC OF GOVERNMENT 120231 0.00 GB	0.0311%	SI0002104105
JAPAN GOVERNMENT OF 200942 1.90 GB	0.0310%	JP1300371C98
UNITED KINGDOM TREASURY GILT 070939 4.2	0.0309%	GB00B3KJDS62
AUSTRIA REPUBLIC OF GOVERNMENT 200228 0.75 GB	0.0309%	AT0000A1ZGE4
KFW 150629 0.00 GB	0.0309%	XS2331327564
UNITEDHEALTH GROUP INC 150223 5.35 CB	0.0308%	US91324PER91
SWITZERLAND CONFEDERATION OF GOVERNMENT 260634 0.00 GB	0.0308%	CH0440081393
JAPAN GOVERNMENT OF 201233 1.60 GB	0.0307%	JP1201471DC6
EUROPEAN STABILITY MECHANISM 151226 0.00 GB	0.0307%	EU000A1Z99N4
DAIMLER INTERNATIONAL FINANCE BV 060527 0.625 CB	0.0307%	DE000A2R9ZU9
JAPAN GOVERNMENT OF 200932 1.70 GB	0.0305%	JP1201401C92
JAPAN GOVERNMENT OF 201233 0.6 GB	0.0305%	JP1103731Q12
ITALY REPUBLIC OF GOVT 010831 0.60 GB	0.0303%	IT0005436693
ITALY REPUBLIC OF GOVERNMENT 010950 2.45 GB	0.0303%	IT0005398406
NETHERLANDS KINGDOM OF GOVERNMENT 150147 2.75 GB	0.0299%	NL0010721999
FRANCE REPUBLIC OF GOVERNMENT 250533 3.00 GB	0.0298%	FR001400H7V7
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150854 2.50 CB	0.0297%	DE000BU2D004
FMCC FNCI 011051 2.00 MBS POOL NO RA6091	0.0297%	US3133KMXU43
LANDWIRTSCHAFTLICHE RENTENBANK 190728 0.00 GB	0.0296%	XS2288920502
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 250727 2.50 GB	0.0296%	CND10005F4L5
MEXICO UNITED MEXICAN STATES GOVERNMENT 310529 8.50 GB	0.0296%	MX0MGO0000H9
ISRAEL STATE OF GOVERNMENT 270226 0.50 GB	0.0295%	IL0011746976

CANADA GOVERNMENT 010526 4.00 GB	0.0294% CA135087R556
JAPAN GOVERNMENT 200328 0.10 GB	0.0289% JP1103501J35
FRANCE REPUBLIC OF GOVERNMENT 250543 2.50 GB	0.0288% FR001400CMX2
AGRICULTURAL DEVELOPMENT BANK OF CHINA 060126 3.33 GB	0.0286% CND100009CF3
CAISSE DAMORT DETTE SOC 250529 0.00 GB	0.0286% FR0014002GI0
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310133 3.25 GB	0.0284% GB00BMV7TC88
SINGAPORE REPUBLIC OF GOVERNMENT 010731 1.625 GB	0.0284% SGXF76205099
BRITISH COLUMBIA PROVINCE OF 180627 2.55 GB	0.0284% CA11070TAL22
UNITED STATES TREASURY 150830 0.625 GB	0.0284% US91282CAE12
ONTARIO PROVINCE OF 020629 2.70 GB	0.0284% CA68333ZAE75
BANK OF AMERICA CORP 201228 3.419 CB	0.0284% US06051GHD43
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 250331 2.28 GB	0.0283% CND10007NT77
NYKREDIT REALKREDIT AS 010726 1.00 CB	0.0283% DK0009531485
KOREA REPUBLIC OF GOVERNMENT 100348 2.625 GB	0.0280% KR103502G834
UNITED KINGDOM OF GREAT BRITAIN AND NORTH IRE 220765 2.50 GB	0.0280% GB00BYVMZX75
FRANCE REPUBLIC OF GOVERNMENT 250545 3.25 GB	0.0278% FR0011461037
JAPAN GOVERNMENT 200632 0.20 GB	0.0278% JP1103671N74
SOCIETE GENERALE SA 141226 1.488 CB	0.0278% US83368RAZ55
BNG BANK NV 241125 0.50 CB	0.0278% US05591F2J83
GNMA G2SF 201151 3.00 MBS POOL NO MA7706	0.0278% US36179WR347
AGRICULTURAL DEVELOPMENT BANK OF CHINA 060632 3.06 GB	0.0277% CND100054BC8
SPAIN KINGDOM OF GOVERNMENT 311044 5.15 GB	0.0277% ES00000124H4
LANDWIRTSCHAFTLICHE RENTENBANK 300326 0.875 GB	0.0276% US515110CA00
AUSTRALIAN COMMONWEALTH GOVT 210437 3.75 GB	0.0276% AU3TB0000192
JAPAN GOVERNMENT OF 200331 1.90 GB	0.0274% JP1201271B58
UNITED STATES TREASURY 300429 2.875 GB	0.0274% US91282CEM91
JAPAN GOVERNMENT 200341 0.50 GB	0.0273% JP1201761M45
30 Year Single Family - maturing 01 Oct 2054	0.0271% US21H0626A00
CHRISTCHURCH CITY HOLDINGS LIMITED 201224 PNOTE	0.0270% NZCCHDT076C2
FMCC FNCL 010452 3.00 MBS POOL NO RA7131	0.0270% US3133KN4Q34
COLOMBIA REPUBLIC OF GOVERNMENT 031127 5.75 GB	0.0270% COL17CT03672
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220149 1.75 GB	0.0269% GB00BFWFPP71
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151043 0.00 TBA	0.0269% US01F0326A74
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2 011053 5.50 TBA	0.0267% US21H0526A19
Westpac Bank Advance	0.0267% -
KOREA REPUBLIC OF SOUTH KOREA 100634 3.50 GB	0.0266% KR103502GE63
AUSTRALIAN COMMONWEALTH GOVT 210534 3.75 GB	0.0266% AU0000249302
INTERNATIONAL FINANCE CORP 181027 3.20 GB	0.0266% AU3CB0243806
AGRICULTURAL DEVELOPMENT BANK OF CHINA 060127 3.85 GB	0.0264% CND10000G727
UNITED STATES TREASURY 150852 3.00 GB	0.0264% US912810TJ79
CANADA (GOVT OF) 010633 5.75 GB	0.0264% CA135087XG49
FNMA FNCL 011252 4.50 MBS POOL NO CB5268	0.0263% US3140QQ2A21
FRANCE REPUBLIC OF GOVERNMENT 250550 1.50 GB	0.0262% FR0013404969
FRANCE REPUBLIC OF GOVERNMENT 250639 1.75 GB	0.0261% FR0013234333
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 290127 4.125 GB	0.0261% GB00BL6C7720
FMCC FNCL 010450 3.50 MBS POOL NO SD1557	0.0261% US3132DNWS88
CANADA GOVERNMENT 010634 3.00 GB	0.0260% CA135087R481
ROMANIA GOVERNMENT 251027 2.50 GB	0.0259% RO7P95F9FNY6
AGRICULTURAL DEVELOPMENT BANK OF CHINA 160633 2.83 GB	0.0258% CND10006KTX7
HSBC HOLDINGS PLC 240532 2.804 CB	0.0258% US404280CT42
TREASURY CORPORATION OF VICTORIA 201125 0.50 GB	0.0257% AU3SG0002421
SPAIN KINGDOM OF GOVERNMENT 311029 0.60 GB	0.0256% ES0000012F43
HUNGARY GOVERNMENT 230529 2.00 GB	0.0256% HU0000404603
JAPAN GOVERNMENT 200931 0.10 GB	0.0256% JP1103641MA8
FLEX INTERMEDIATE HOLDCO LLC 300631 3.363 CB	0.0255% US33939HAA77
ITALY REPUBLIC OF GOVERNMENT 010337 0.95 GB	0.0255% IT0005433195
QUEBEC PROVINCE OF 010931 1.50 CB	0.0254% CA74814ZFH16
FMCC FNCL 010337 1.50 MBS POOL NO QN9700	0.0254% US3133GGX577
Outstanding Settlement Receipts - CNY	0.0254% -

GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150850 0.00 GB	0.0254%	DE0001102481
JAPAN GOVERNMENT 220940 0.40 GB	0.0254%	JP1201741LA9
BPCE SA 180130 5.716 CB	0.0251%	US05571AAV70
KFW 200536 0.375 CB	0.0249%	DE000A3H3KE9
INDONESIA REPUBLIC OF GOVERNMENT 150231 6.50 GB	0.0249%	IDG000015207
FMCC FNCL 011051 2.00 MBS POOL NO RA6085	0.0248%	US3133KMXN00
GNMA G2SF 201047 3.00 MBS POOL NO MA4777	0.0248%	US36179TJW62
NORTH RHINE WESTPHALIA STATE OF 201126 3.15 GB	0.0247%	DE000NRW0N91
JAPAN GOVERNMENT 200628 0.10 GB	0.0246%	JP1051591P70
NETHERLANDS GOVERNMENT 150140 0.50 GB	0.0245%	NL0013552060
FRANCE REPUBLIC OF GOVERNMENT 250554 3.00 GB	0.0245%	FR001400FTH3
FNMA FNCL 011251 2.50 MBS POOL NO FM9872	0.0245%	US3140XD6J06
FNMA FNCL 010153 5.00 MBS POOL NO CB5535	0.0243%	US3140QREH27
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310751 1.25 GB	0.0243%	GB00BLH38158
FNMA FNCL 010952 4.50 MBS POOL NO CB4673	0.0243%	US3140QQFP50
JAPAN GOVERNMENT 200950 0.6 GB	0.0242%	JP1300681LA7
UNITED STATES TREASURY 150251 1.875 GB	0.0242%	US912810SU34
JPMORGAN CHASE AND CO 010528 3.54 CB	0.0240%	US46647PAF36
THAILAND KINGDOM OF GOVERNMENT 171227 3.58 GB	0.0240%	TH0623037C05
COOPERATIEVE RABOBANK UA 210726 3.75 CB	0.0239%	US21684AAF30
INDONESIA REPUBLIC OF GOVERNMENT 150636 6.25 GB	0.0238%	IDG000018201
UNITED STATES TREASURY 150245 2.50 GB	0.0236%	US912810RK60
JAPAN GOVERNMENT OF 200356 0.40 GB	0.0235%	JP1400091G59
MORGAN STANLEY 010431 3.622 CB	0.0235%	US6174468P76
KFW 071227 0.75 GB	0.0235%	XS2345876333
KOREA REPUBLIC OF GOVERNMENT 100347 2.125 GB	0.0235%	KR103502G735
UNICREDIT SPA 140230 4.60 CB	0.0235%	IT0005570988
JAPAN GOVERNMENT 200942 1.10 GB	0.0234%	JP1201821NA5
SPAIN KINGDOM OF GOVERNMENT 311031 0.50 GB	0.0234%	ES0000012I32
JAPAN GOVERNMENT 200939 0.30 GB	0.0233%	JP1201701KA5
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2 011043 0.00 TBA	0.0233%	US21H0226A46
MEXICO UNITED MEXICAN STATES GOVERNMENT 181138 8.50 GB	0.0233%	MX0MGO0000J5
NTT FINANCE CORP 030426 1.162 CB	0.0231%	US62954WAC91
BPCE SA 200126 1.00 CB	0.0231%	US05578AAP30
UNITED STATES TREASURY 151143 3.75 GB	0.0230%	US912810RD28
CHARLES SCHWAB CORP 110326 0.90 CB	0.0229%	US808513BF16
BANK OF NOVA SCOTIA 131026 1.188 CB	0.0229%	US06418BAA61
BELGIUM KINGDOM OF GOVERNMENT 220640 0.40 GB	0.0229%	BE0000350596
EUROPEAN UNION 040233 2.75 GB	0.0228%	EU000A3K4DW8
SUMITOMO MITSUI FINANCIAL GROUP INC 160729 3.04 CB	0.0228%	US86562MBP41
UNITED STATES TREASURY 151152 4.00 GB	0.0228%	US912810TL26
JAPAN GOVERNMENT 010226 0.10 GB	0.0227%	JP1024571Q21
EUROPEAN UNION 041142 3.375 CB	0.0227%	EU000A3K4DV0
QUEENSLAND TREASURY CORP 210830 3.5 CB	0.0226%	AU3CB0248037
EUROPEAN UNION 040734 3.25 CB	0.0226%	EU000A3K4D41
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARI 300326 0.00 CB	0.0226%	CH0502393355
BPCE SFH SA 130329 3.375 CB	0.0226%	FR001400KLW9
JAPAN GOVERNMENT 201231 0.10 GB	0.0226%	JP1103651N11
UNITED KINGDOM OF GREAT BRITAIN AND NORT IRE 220145 3.50 GB	0.0225%	GB00BN65R313
FRANCE REPUBLIC OF GOVERNMENT 250228 0.75 GB	0.0225%	FR001400AIN5
AGRICULTURAL DEVELOPMENT BANK OF CHINA 110526 2.55 GB	0.0224%	CND10006DQZ3
TORONTO DOMINION BANK 160229 3.191 CB	0.0224%	XS2782117464
NOMURA HOLDINGS INC 160130 3.103 CB	0.0224%	US65535HAQ20
BANCO SANTANDER TOTTA SA 190428 3.375 CB	0.0223%	PTBSPAOM0008
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONA 130328 0.0 CB	0.0222%	CH1101096522
HSBC HOLDINGS PLC 200529 3.755 CB	0.0222%	XS2817916484
UNITED STATES TREASURY 150244 4.50 GB	0.0222%	US912810TZ12
BELGIUM KINGDOM OF GOVERNMENT 220626 1.00 GB	0.0222%	BE0000337460
CONAGRA BRANDS INC 011127 1.375 CB	0.0222%	US205887CF79
EUROPEAN UNION 051029 2.875 GB	0.0221%	EU000A3L1CN4
EXPORT DEVELOPMENT CANADA 180129 2.625 GB	0.0221%	XS2748850687
POLAND REPUBLIC OF GOVERNMENT 251030 1.25 GB	0.0221%	PL0000112736
NEW SOUTH WALES TREASURY CORP 200235 4.75 GB	0.0220%	AU3SG0002702

CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 250527 2.875 CB	0.0219% FR001400DZ13
NETHERLAND KINGDOM OF GOVERNMENT 150727 0.75 GB	0.0218% NL0012171458
EUROPEAN FINANCIAL STABILITY FACILITY SA 110428 2.375 CB	0.0218% EU000A2SCAE8
BELGIUM KINGDOM OF GOVERNMENT 221031 0.00 GB	0.0217% BE0000352618
EXPORT IMPORT BANK OF CHINA 240227 3.26 GB	0.0216% CND10002LS67
BNG BANK NV 280834 2.75 CB	0.0216% XS2887172067
CHINA PEOPLE S REPUBLIC OF GOVERNMENT 150128 2.64 GB	0.0216% CND10005ZT18
CAIXABANK SA 130934 6.84 CB	0.0215% US12803RAC88
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTO 250632 0.10 CB	0.0215% CH1118223424
UNITED STATES TREAURY 311225 4.25 GB	0.0215% US91282CJS17
MALAYSIA WAKALA SUKUK BHD 280431 2.07 CB	0.0215% USY57542AA32
MERRILL LYNCH AND CO 290137 6.11 CB	0.0214% US59022CAJ27
EXPORT IMPORT BANK OF CHINA 220226 3.33 GB	0.0214% CND100009K58
PORTUGAL REPUBLIC OF GOVERNMENT 181030 0.475 GB	0.0214% PTOTELOE0028
UNITED STATES TREASURY 150827 2.25 GB	0.0214% US9128282R06
INTESA SANPAOLO SPA 200633 6.625 CB	0.0214% US46115HBZ91
CHINA PEOPLES REPUBLIC OF GOVERNMENT 250929 2.62 GB	0.0214% CND10005NWW9
ITALY REPUBLIC OF GOVERNMENT 011133 4.35 GB	0.0213% IT0005544082
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 110331 2.15 CB	0.0213% US82620KBE29
UNITED KINGDOM OF GREAT BRITAIN NORTHERN IRE 221030 0.375 GB	0.0212% GB00BL68HH02
PF AND BRIEFZENTRALE DER SCHWEIZERISCHEN 180333 0.00 CB	0.0212% CH0589031027
INDONESIA REPUBLIC OF GOVERNMENT 110153 5.65 GB	0.0212% US455780DS23
COMPAGNIE DE SAINT GOBAIN SA 100628 2.125 CB	0.0211% XS2517103417
LITHUANIA REPUBLIC OF GOVERNMENT 060530 0.75 CB	0.0211% XS2168038847
NATIONAL AUSTRALIA BANK LTD 210830 2.332 CB	0.0210% US632525AU59
KFW 300627 1.25 GB	0.0210% DE000A3MQVV5
UNILEVER NV 120227 1.125 CB	0.0210% XS1769090991
EUROPEAN STABILITY MECHANISM 151031 0.01 GB	0.0209% EU000A1Z99P9
UNICREDIT BANK AG 040526 0.50 CB	0.0208% DE000HV2AMT6
MIZUHO FINANCIAL GROUP INC 080931 1.979 CB	0.0208% US60687YBL20
JPMORGAN CHASE AND CO 120629 1.812 CB	0.0208% XS1835955474
SOCIETE GENERALE SFH 290127 0.75 CB	0.0208% FR0013398831
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210926 0.50 GB	0.0207% AU0000106411
LANDESBANK HESSEN THUERINGEN GIROZENTRALE 120127 0.625 CB	0.0207% XS1548773982
STANDARD CHARTERED PLC 140535 5.905 CB	0.0207% US853254DC16
DENMARK KINGDOM 151139 4.5 GB	0.0207% DK0009922320
NORDEA KIINNITYSLUOTTOPANKKI OYJ 170327 0.625 CB	0.0206% XS1204140971
EUROPEAN UNION 040353 3.00 GB	0.0206% EU000A3K4DY4
DNB BOLIGKREDITT AS 070926 0.25 CB	0.0206% XS1485596511
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 070327 GB	0.0206% GB00BPSNB460
BANCO SANTANDER SR 071127 6.527 CB	0.0206% US05964HAX35
TENNET HOLDING BV 050628 1.375 CB	0.0205% XS1828037587
LLOYDS BANKING GROUP PLC 050135 5.679 CB	0.0205% US53944YAX13
UBS GROUP AG 080235 5.699 CB	0.0205% US902613BH06
TORONTO DOMINION BANK 080328 1.888 CB	0.0204% CA89117FA338
COMPAGNIE DE FINANCEMENT FONCIER SA 110128 0.75 CB	0.0204% FR0013309549
FNMA FNCL 011151 2.00 MBS POOL NO FM9450	0.0204% US3140XDQC33
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310146 0.875 GB	0.0203% GB00BNNGP775
BPIFRANCE FINANCEMENT SA 260227 0.125 CB	0.0203% FR0013510724
POLAND REPUBLIC OF GOVERNMENT 070329 1.00 GB	0.0203% XS1958534528
AMAZON COM INC 011232 4.70 CB	0.0203% US023135CR56
ROYAL BANK OF CANADA 260427 0.125 CB	0.0202% XS2436159847
BANK OF MONTREAL 040627 5.37 CB	0.0202% US06368L3K06
GNMA G2SF 200349 4.5 MBS POOL NO MA5818	0.0202% US36179UPB25
BNP PARIBAS SA 170429 1.125 CB	0.0202% FR0013508710
AMEREN ILLINOIS CO 150651 2.90 CB	0.0201% US02361DAX84
CANADA HOUSING TRUST 150630 1.75 CB	0.0201% CA13509PHM82
ROCHE HOLDINGS INC 080334 4.985 CB	0.0201% US771196CL45

FRANCE REPUBLIC OF GOVERNMENT 250548 2.00 GB	0.0201%	FR0013257524
HSBC HOLDINGS PLC 040330 5.546 CB	0.0200%	US404280ED71
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211132 1.75 GB	0.0200%	AU0000143901
GNMA G2SF 201248 4.00 MBS POOL NO MA5651	0.0200%	US36179UH474
CANADA GOVERNMENT 010927 2.75 GB	0.0200%	CA135087N837
FINLAND REPUBLIC OF GOVERNMENT 150933 3.00 GB	0.0200%	FI4000550249
JAPAN GOVERNMENT OF 201243 1.30 GB	0.0200%	JP1201871Q14
DH EUROPE FINANCE II SARL 180328 0.45 CB	0.0199%	XS2050404800
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221031 4.00 GB	0.0199%	GB00BPSNBF73
NETHERLANDS KINGDOM OF GOVERNMENT 150133 2.50 GB	0.0199%	NL0010071189
INTERNATIONAL BUSINESS MACHINES CORP 110228 0.30 CB	0.0199%	XS2115091717
THAILAND KINGDOM OF GOVERNMENT 171235 1.585 GB	0.0199%	TH062303FC01
INDONESIA REPUBLIC OF GOVERNMENT 110229 4.75 GB	0.0199%	US455780CH76
UNITED MEXICAN STATES 090228 5.40 GB	0.0199%	US91087BAU44
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 281027 0.00 GB	0.0199%	FR0014000AU2
SUCI SECOND INVESTMENT COMPANY 050331 5.171 CB	0.0198%	XS2777443768
JPMORGAN CHASE & CO 250733 4.912 CB	0.0198%	US46647PDH64
ROYAL BANK OF SCOTLAND GROUP PLC 050426 4.80 CB	0.0198%	US780097BA81
BRANDENBURG STATE OF 260628 0.01 GB	0.0198%	DE000A289N19
AFRICAN DEVELOPMENT BANK 140328 4.375 GB	0.0197%	US00828EER62
GE HEALTHCARE TECHNOLOGIES INC 140829 4.80 CB	0.0197%	US36266GAA58
NOVO NORDISK FINANCE NETHERLANDS BV 040628 0.125 CB	0.0197%	XS2348030425
AVIATION CAPITAL GROUP CORP 011025 4.875 CB	0.0197%	US05367AAH68
CREDIT AGRICOLE HOME LOAN SFH SA 120428 0.01 CB	0.0197%	FR0014004EJ9
EUROPEAN INVESTMENT BANK 141142 1.0 CB	0.0197%	XS1980857319
BREMEN FREE HANSEATIC CITY OF 061028 0.01 GB	0.0196%	DE000A289K30
NORWAY KINGDOM OF GOVERNMENT 190830 1.375 GB	0.0196%	NO0010875230
STANDARD CHARTERED PLC 010431 4.644 CB	0.0196%	US853254BS85
FRANCE REPUBLIC OF GOVERNMENT 250538 1.25 GB	0.0196%	FR0014009O62
ITALY REPUBLIC OF GOVERNMENT 300445 1.50 GB	0.0196%	IT0005438004
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 091026 0.00 GB	0.0196%	DE0001141844
BARCLAYS PLC 200630 5.088 CB	0.0196%	US06738EBK01
INDONESIA REPUBLIC OF GOVERNMENT 150432 6.375 GB	0.0196%	IDG000018706
BARCLAYS PLC 090829 0.577 CB	0.0195%	XS2373642102
INTEL CORP 210234 5.15 CB	0.0195%	US458140CL20
LOWER SAXONY STATE OF 090429 0.25 GB	0.0195%	DE000A3MQA98
PFAND BRIEF BANK SCHWEIZERISCHER HYPOTHE 200541 0.00 CB	0.0195%	CH0591979619
CHINA SOUTHERN POWER GRD INTERNATIONAL FINANC 180928 4.25 CB	0.0195%	XS1874715169
GENERAL MOTORS FINANCIAL COMPANY INC 061026 4.00 CB	0.0195%	US37045XBQ88
ISRAEL STATE OF GOVERNMENT 120334 5.50 GB	0.0194%	US46514BRL35
LOWER SAXONY STATE OF 190229 0.01 GB	0.0194%	DE000A3H24E1
NETHERLANDS KINGDOM OF THE GOVERNMENT 150731 0.00 GB	0.0194%	NL00150006U0
BARCLAYS PLC 120126 4.375 CB	0.0194%	US06738EAN58
AIA GROUP LTD 060428 3.90 CB	0.0194%	US00131LAF22
CANADA GOVERNMENT 011251 2.00 GB	0.0193%	CA135087H722
FRANCE REPUBLIC OF GOVERNMENT 250553 0.75 GB	0.0193%	FR0014004J31
ICBCIL FINANCE CO LTD 021124 1.625 CB	0.0193%	XS2393949065
INDONESIA REPUBLIC OF GOVERNMENT 150851 6.875 GB	0.0193%	IDG000018300
UK TREASURY 221026 0.375 GB	0.0193%	GB00BNNGP668
GERMANY (FEDERATION OF) 040742 3.25 GB	0.0193%	DE0001135432
JAPAN GOVERNMENT 201252 1.60 GB	0.0193%	JP1300771P16
HOLDING D INFRASTRUCTURES DE TRANSPORT SAS 180131 1.475 CB	0.0193%	XS2433135543
CITIGROUP INC 200128 3.887 CB	0.0192%	US172967LD18
UBS GROUP FUNDING JERSEY LTD 240925 4.125 CB	0.0192%	US90351DAB38
SPAIN KINGDOM OF GOVERNMENT 311030 1.25 GB	0.0192%	ES0000012G34
SCENTRE GROUP TRUST 2 240980 4.75 CB	0.0192%	US76025LAA26
CREDIT SUISSE GROUP AG 100929 0.65 CB	0.0191%	CH0494734418
U S BANCORP 270427 3.15 CB	0.0191%	US91159HHR49

SOUTHWEST GAS CORP 010428 3.70 CB	0.0191%	US845011AA37
BNG BANK NV 150130 0.10 GB	0.0191%	XS2102284622
RHINELAND PALATINATE STATE OF 230130 0.05 GB	0.0191%	DE000RLP1171
QUEBEC PROVINCE OF 200426 2.50 GB	0.0191%	US748149AJ05
SANTANDER HOLDINGS USA INC 051026 3.244 CB	0.0190%	US80282KAZ93
FMCC FNCL 011252 4.5 MBS POOL NO SD7557	0.0190%	US3132DVME29
POWER FINANCE CORPORATION LTD 061227 3.75 GB	0.0190%	XS1725342288
AAREAL BANK AG 140225 0.625 CB	0.0190%	XS2297684842
ALIBABA GROUP HOLDING LTD 061227 3.40 CB	0.0190%	US01609WAT99
DANONE SA 021126 2.947 CB	0.0190%	US23636TAE01
PNC FINANCIAL SERVICES GROUP INC 230429 3.45 CB	0.0190%	US693475AW59
EXPORT IMPORT BANK OF KOREA 260526 2.625 GB	0.0190%	US302154CC16
HESSEN STATE OF 110330 0.01 GB	0.0190%	DE000A1RQDW4
KOMMUNALBANKEN AS 120325 0.875 GB	0.0190%	US50048MCU27
FRANCE REPUBLIC OF GOVERNMENT 250455 4.00 GB	0.0189%	FR0010171975
SPAIN KINGDOM OF GOVERNMENT 300729 0.80 GB	0.0189%	ES0000012K53
KOREA DEVELOPMENT BANK 030625 1.25 GB	0.0189%	XS2181972568
BRITISH COLUMBIA PROVINCE OF 180644 3.20 GB	0.0189%	CA110709GC03
JAPAN GOVERNMENT 200652 1.30 GB	0.0189%	JP1300751N79
STAR ENERGY GEOTHERMAL DARAJAT II LTD 141038 4.85 CB	0.0189%	USG8438NAB31
NATIONWIDE BUILDING SOCIETY 180730 3.96 CB	0.0189%	US63861VAE74
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151028 0.0 TBA	0.0189%	US01F0324A92
CZECH REPUBLIC GOVERNMENT 291129 0.05 GB	0.0188%	CZ0001006076
HAMBURG FREE AND HANSEATIC CITY OF 030630 0.01 GB	0.0188%	DE000A2LQPC1
BAXTER INTERNATIONAL INC 150826 2.6 CB	0.0187%	US071813BQ15
JAPAN GOVERNMENT OF 200938 0.7 GB	0.0187%	JP1201661JA3
AIR LIQUIDE FINANCE SA 270926 2.50 CB	0.0187%	US00913RAD89
SUMITOMO MITSUI TRUST BANK LTD 120925 1.05 CB	0.0187%	US86563VAT61
ROPER TECHNOLOGIES INC 150925 1.0 CB	0.0186%	US776743AM84
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151028 0.0 TBA	0.0186%	US01F0304A39
QNB FINANCE LTD 120227 2.75 CB	0.0186%	XS2114850949
CHINA CONSTRUCTION BANK CORP HONG KONG BRANC 220426 1.46 CB	0.0186%	XS2331713102
SLOVAK REPUBLIC GOVERNMENT 091030 1.00 GB	0.0186%	SK4000017059
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 071255 4.25 GB	0.0186%	GB00B06YGN05
EUROPEAN STABILITY MECHANISM 100925 0.375 GB	0.0186%	US29881WAD48
AGRICULTURAL BANK OF CHINA LTD NEWYORK BRANCH 190126 1.25 CB	0.0186%	XS2281989785
STADSHYPOTEK AB 010327 1.00 CB	0.0186%	SE0013883238
FEDERAL HOME LOAN MORTGAGE CORP 230925 0.375 GB	0.0186%	US3137EAX33
FAB SUKUK COMPANY LTD 140126 1.411 CB	0.0186%	XS2282234090
PFIZER INC 151236 4.00 CB	0.0185%	US717081EC37
NOVARTIS CAPITAL CORP 140227 2.00 CB	0.0185%	US66989HAQ11
EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPM 251125 0.50 GB	0.0185%	US29874QEL41
KOOKMIN BANK 060526 1.375 CB	0.0185%	US50050HAP10
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 220126 0.625 GB	0.0185%	FR0014001L06
BNP PARIBAS SA 130127 1.323 CB	0.0185%	US09659W2N34
PERUSAHAAN PENERBIT SURAT BERHARGA SYARIAH 090626 1.50 GB	0.0185%	US71567RAR75
BELGIUM KINGDOM OF GOVERNMENT 220657 2.25 GB	0.0185%	BE0000343526
TORONTO DOMINION BANK 060126 0.75 CB	0.0185%	US89114QCP19
ROCHE HOLDINGS INC 050326 0.991 CB	0.0185%	US771196BS07
NORDEA HYPOTEK AB 160627 1.00 CB	0.0185%	SE0013358447
INTER AMERICAN DEVELOPMENT BANK 200426 0.875 GB	0.0185%	US4581X0DV77
UNITED OVERSEAS BANK LTD 160321 1.75 CB	0.0185%	XS2230275633
UBS AG LONDON BRANCH 010626 1.25 CB	0.0184%	US902674ZZ69
NORDIC INVESTMENT BANK 210126 0.50 GB	0.0184%	US65562QBQ73
TEMASEK FINANCIAL I LTD 020841 2.375 CB	0.0184%	US87973PBB94
FNMA FNCL 010452 3.00 MBS POOL NO CB3368	0.0184%	US3140QNW652
BRITISH TELECOMMUNICATION PLC 081129 3.25 CB	0.0184%	US11102AAE10
SANTANDER UK GROUP HOLDINGS PLC 140627 1.673 CB	0.0184%	US80281LAQ86
KUNTARAHOITUS OYJ 020331 0.00 GB	0.0184%	XS2307854062
ANZ NEW ZEALAND INTL LTD LONDON BRANCH 220626 1.25 CB	0.0184%	US00182EBN85

MALAYSIA GOVERNMENT 150829 3.885 GB	0.0184%	MYBMO1900020
KUNTARAHOITUS OYJ 200326 0.625 GB	0.0184%	US62630CEE75
QATAR STATE OF GOVERNMENT 160450 4.40 GB	0.0183%	XS2155352748
HOME DEPOT INC 061248 4.50 CB	0.0183%	US437076BX94
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150536 0.00 GB	0.0183%	DE0001102549
ENEL FINANCE INTERNATIONAL NV 250547 4.75 CB	0.0182%	US29278GAC24
EUROPEAN INVESTMENT BANK 261026 0.75 CB	0.0182%	US298785JP29
COMMERZBANK AG 120132 0.25 CB	0.0182%	DE000CZ45WY7
CORPORACION NACIONAL DEL COBRE DE CHILE 150131 3.75 CB	0.0182%	USP3143NBK92
ITALY REPUBLIC OF GOVERNMENT 171029 2.875 GB	0.0182%	US465410BY32
SWEDEN KINGDOM OF GOVERNMENT 120531 0.125 GB	0.0181%	SE0013935319
ANGLIAN WATER SERVICES FINANCING PLC 150627 2.625 CB	0.0181%	XS1577797456
UBS GROUP AG 130830 3.126 CB	0.0181%	US902613AA61
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 151130 2.40 GB	0.0181%	DE000BU27006
HOLCIM FINANCE LUXEMBOURG SA 230431 0.50 CB	0.0181%	XS2261215011
CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 150931 0.125 GB	0.0180%	FR0014005FC8
COCA COLA FEMSA SAB DE CV 220130 2.75 CB	0.0180%	US191241AH15
DNB BANK ASA 300328 1.605 CB	0.0180%	US25601B2B00
XYLEM INC 300128 1.95 CB	0.0179%	US98419MAM29
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 150452 3.32 GB	0.0179%	CND10004TCP5
WASTE CONNECTIONS INC 010230 2.60 CB	0.0179%	US94106BAA98
ONTARIO PROVINCE OF 021029 2.00 GB	0.0179%	US68323AFG40
GNMA G2SF 200850 2.00 MBS POOL NO MA6818	0.0179%	US36179VSF84
CREDIT AGRICOLE SA 110141 2.811 CB	0.0178%	US225313AN57
DAIMLER AG 110333 0.75 CB	0.0178%	DE000A3H3JM4
ASIAN DEVELOPMENT BANK 240130 1.875 GB	0.0177%	US045167ER09
BELGIUM KINGDOM OF GOVERNMENT 220631 1.00 GB	0.0177%	BE0000335449
INDONESIA REPUBLIC OF GOVERNMENT 150440 7.50 GB	0.0176%	IDG000014101
UK TREASURY GILT 070934 4.50 GB	0.0175%	GB00B52WS153
ITALY REPUBLIC OF GOVERNMENT 010829 3.00 GB	0.0175%	IT0005365165
JPY BNP PARIBAS A/C	0.0175%	-
AUSTRIA REPUBLIC OF 150337 4.15	0.0175%	AT0000A04967
FNMA FNCL 010253 5.00 MBS POOL NO CB5686	0.0174%	US3140QRJ874
AIRPORT AUTHORITY HONG KONG 120132 2.50 GB	0.0174%	US00946AAD63
BELGIUM KINGDOM OF GOVERNMENT 220647 1.60 GB	0.0174%	BE0000338476
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150850 0.00 GB	0.0173%	DE0001030724
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150538 1.00 GB	0.0173%	DE0001102598
UNITED STATES TREASURY 151142 4.00 GB	0.0173%	US912810TM09
EUR BNP PARIBAS A/C	0.0173%	-
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVE 220726 1.2 CB	0.0173%	CA459058JY02
FORD MOTOR CREDIT COMPANY LLC 170631 3.625 CB	0.0173%	US345397B694
GNMA G2SF 200950 2.00 MBS POOL NO MA6864	0.0172%	US36179VTV26
NORTH RHINE WESTPHALIA STATE OF 090430 0.20 GB	0.0172%	DE000NRW0MA1
EIG PEARL HOLDINGS SARL 310836 3.545 SF	0.0172%	XS2400630005
SAUDI ELECTRICITY GLOBAL SUKUK CO 5 170930 2.413 CB	0.0172%	XS2203996306
JAPAN BANK FOR INTERNATIONAL COOPERATION 150431 1.875 CB	0.0171%	US471048CM82
PROSUS NV 130731 3.061 CB	0.0171%	USN7163RAR41
SPAIN KINGDOM OF GOVERNMENT 300737 0.85 GB	0.0171%	ES0000012124
CANADA HOUSING TRUST NO 1 150633 3.65 CB	0.0171%	CA13509PJK09
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 200127 2.37 GB	0.0170%	CND10004R114
JAPAN GOVERNMENT 200357 0.90 GB	0.0170%	JP1400101H56
CIGNA CORP 150331 2.375 CB	0.0170%	US125523CM05
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310132 1.00 GB	0.0170%	GB00BM8Z2T38
PORTUGAL REPUBLIC OF GOVERNMENT 121035 0.90 GB	0.0170%	PTOTENOE0034
UNITED STATES TREASURY 150554 4.625 GB	0.0169%	US912810UA42
CANADA GOVERNMENT 011253 1.75 GB	0.0169%	CA135087M680
ABN AMRO BANK NV 140135 0.375 CB	0.0169%	XS2101336316
CHINA PEOPLES REPUBLIC OF GOVERNMENT 211030 1.20 GB	0.0169%	USY15025AC67

JAPAN GOVERNMENT OF 200355 1.40 GB	0.0169%	JP1400081F45
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 251135 2.57 CB	0.0169%	US052528AM81
BNP PARIBAS SA 120835 2.588 CB	0.0168%	US09659T2B67
SPAIN KINGDOM OF GOVERNMENT 311040 1.20 GB	0.0168%	ES0000012G42
MITSUBISHI UFJ FINANCIAL GROUP INC 200732 2.309 CB	0.0168%	US606822BX18
AUSTRIA REPUBLIC OF GOVERNMENT 200233 2.90 GB	0.0168%	AT0000A32458
KFW 270827 3.50 CB	0.0168%	US500769KG83
DUQUESNE LIGHT HOLDINGS INC 070132 2.775 CB	0.0167%	US266233AJ47
ALBERTA PROVINCE OF 220730 1.30 GB	0.0167%	US013051EM50
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151043 0.0 TBA	0.0167%	US01F0506A92
ONCOR ELECTRIC DELIVERY COMPANY LLC 151148 4.10 CB	0.0167%	US68233JBG85
JAPAN GOVERNMENT OF 200647 0.8 GB	0.0167%	JP1300551H61
CENTENE CORP 010331 2.50 CB	0.0166%	US15135BAX91
LIBERTY UTILITIES FINANCE GP1 150930 2.05 CB	0.0166%	US531546AB51
FINLAND REPUBLIC OF GOVERNMENT 040742 2.625 GB	0.0166%	FI4000046545
CANADA (GOVT OF) 010637 5.00	0.0166%	CA135087XW98
UNITED STATES TREASURY 150242 2.375 GB	0.0165%	US912810TF57
ABU DHABI EMIRATE OF 160450 3.875 GB	0.0165%	XS2125308242
ASHTAD CAPITAL INC 120831 2.45 CB	0.0165%	US045054AP84
COMMONWEALTH BANK OF AUSTRALIA 120939 3.743 CB	0.0165%	US202712BL88
NEW SOUTH WALES TREASURY CORP 080333 2.0 GB	0.0165%	AU35G0002082
EUROPEAN FINANCIAL STABILITY FACILITY SA 240533 1.25 CB	0.0165%	EU000A1G0DTP
DEVELOPMENT BANK OF JAPAN INC 280131 1.25 GB	0.0164%	US25159MBB28
KOREA REPUBLIC OF GOVERNMENT 160930 1.00 GB	0.0164%	US50064FAS39
PHILIPPINES REPUBLIC OF THE GOVERNMENT 060132 1.95 GB	0.0164%	US718286CN52
AUSNET SERVICES HOLDINGS 210828 4.20 CB	0.0164%	AU3CB0250751
CANADA GOVERNMENT 010633 2.75 GB	0.0164%	CA135087Q236
INTERNATIONAL FINANCE CORP 270830 0.75 CB	0.0163%	US45950KCU25
NORTH RHINE WESTPHALIA STATE OF 200354 3.00 GB	0.0162%	DE000NRW0PE6
NORWAY KINGDOM OF GOVERNMENT 130434 3.625 GB	0.0162%	NO0013148338
PUBLIC SERVICE ELECTRIC AND GAS CO 010346 3.80 CB	0.0162%	US74456QBQ82
AUSTRIA REPUBLIC OF GOVERNMENT 200230 0.00 GB	0.0161%	AT0000A2CQD2
CZECH REPUBLIC GOVERNMENT 100227 0.25 GB	0.0161%	CZ0001005037
AIB GROUP PLC 030725 2.25 CB	0.0161%	XS1849550592
CNH INDUSTRIAL FINANCE EUROPE SA 190126 1.875 CB	0.0161%	XS1823623878
SINGAPORE REPUBLIC OF GOVERNMENT 010346 2.75 GB	0.0161%	SG31A7000004
MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 101125 1.375 CB	0.0160%	IT0005142952
BUONI POLIENNALI DES TES 010839 5.0 GOV	0.0160%	IT0004286966
JAPAN GOVERNMENT 200359 0.50 GB	0.0160%	JP1400121K57
HUNGARY 220931 2.125 GB	0.0160%	XS2388586401
AMERICA MOVIL SAB DE CV 100328 2.125 CB	0.0160%	XS1379122523
NATIONWIDE BUILDING SOCIETY 250629 2.25 CB	0.0160%	XS1081100239
EIG PEARL HOLDINGS SARL 301146 4.387 SF	0.0160%	XS2400630187
INTERCONTINENTAL EXCHANGE INC 150932 1.85 CB	0.0159%	US45866FAN42
AUSTRIA REPUBLIC OF GOVERNMENT 230534 2.40 GB	0.0159%	AT0000A10683
AUSGRID FINANCE PTY LTD 300725 1.25 CB	0.0159%	XS1812905526
JAPAN GOVERNMENT 201253 1.60 GB	0.0158%	JP1300811Q17
FRANCE REPUBLIC OF GOVERNMENT 250532 0.00 GB	0.0158%	FR0014007L00
2I RETE GAS SPA 311027 1.608 CB	0.0157%	XS1709374497
BROWN FORMAN CORP 070726 1.20 CB	0.0157%	XS1441773550
JOHNSON AND JOHNSON 150533 4.95 CB	0.0157%	US478160AL82
JAPAN GOVERNMENT 200951 0.70 GB	0.0157%	JP1300721MA9
CYPRUS REPUBLIC OF GOVERNMENT 210130 0.625 GB	0.0157%	XS2105095777
THERMO FISHER SCIENTIFIC INC 150432 2.375 CB	0.0157%	XS2010032451
KFW 200231 2.75 GB	0.0156%	DE000A382400
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310139 1.125 GB	0.0156%	GB00BLPK7334
LLOYDS BANKING GROUP PLC 120927 1.50 CB	0.0155%	XS1681050610
FRANCE REPUBLIC OF GOVERNMENT 250460 4.00 GB	0.0155%	FR0010870956
NATWEST MARKETS PLC 180626 0.125 CB	0.0154%	XS2355599197
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150234 2.20 GB	0.0154%	DE000BU2Z023
LA BANQUE POSTALE HOME LOAN SFH 230627 0.625 CB	0.0154%	FR0013262961
SLOVAK REPUBLIC GOVERNMENT 191032 4.00 GB	0.0154%	SK4000021986
DZ HYP AG 220328 0.875 CB	0.0154%	DE000A2GSP56
UNITED STATES TREASURY 150540 1.125 GB	0.0153%	US912810SR05

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310753 1.50 GB	0.0153% GB00BM8Z2V59
GOVERNMENT OF CHILE 070541 3.10 GB	0.0153% US168863DS48
SPAIN KINGDOM OF GOVERNMENT 311048 2.70 GB	0.0153% ES0000012B47
PERU REPUBLIC OF GOVERNMENT 110341 3.30 GB	0.0153% US715638DS81
KOREA REPUBLIC OF GOVERNMENT 100633 3.25 GB	0.0153% KR103502GD64
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221071 1.625 GB	0.0151% GB00BFMCN652
UNITED STATES TREASURY 150250 2.00 GB	0.0151% US912810SL35
SIEMENS FINANCIERINGSMATSCHAPPIJ NV 280231 1.25 CB	0.0150% XS1955187858
ASSICURAZIONI GENERALI SPA 140731 2.429 CB	0.0150% XS2201857534
FNMA FNCI 010637 2.5 MBS POOL NO MA4628	0.0150% US31418EEA47
METROPOLITAN LIFE GLOBAL FUNDING I 080129 4.85 CB	0.0150% US59217GFR56
AMAZON COM INC 011227 4.55 CB	0.0149% US023135CP90
JP MORGAN CHASE AND CO 230130 5.012 CB	0.0149% US46647PEB85
KOREA REPUBLIC OF GOVERNMENT 100350 1.50 GB	0.0149% KR103502GA34
FMCC FNCI 010537 2.50 MBS POOL NO SB8154	0.0149% US3132D6BX76
ITALY REPUBLIC OF GOVERNMENT 010938 2.95 GB	0.0149% IT0005321325
BNG BANK NV 310828 0.0 GB	0.0147% XS2381566616
DEUTSCHE TELEKOM INTERNATIONAL FIN BV 210628 4.375 CB	0.0146% US25156PBB85
EUROPEAN INVESTMENT BANK 170336 0.20 GB	0.0146% XS2308323661
KFW 150932 1.125 CB	0.0146% DE000A2GSE59
FNMA FNCL 011150 1.50 MBS POOL NO MA4181	0.0146% US31418DUF76
DENMARK KINGDOM OF GOVERNMENT 151125 1.75 GB	0.0146% DK0009923138
T MOBILE USA INC 150425 3.50 CB	0.0146% US87264ABB08
SWEDEN KINGDOM OF GOVERNMENT 010632 2.25 GB	0.0145% SE0004517290
HOST HOTELS AND RESORTS LP 150625 4.00 CB	0.0145% US44107TAV89
METLIFE INC 131143 4.875 CB	0.0145% US59156RBG20
CROWN CASTLE INTERNATIONAL CORP 010327 4.00 CB	0.0144% US22822VAE11
SAUDI ARABIA KINGDOM OF GOVERNMENT 210155 3.75 GB	0.0144% XS2109770151
ILLINOIS TOOL WORKS INC 050631 1.0 CB	0.0143% XS1843434793
PANAMA REPUBLIC OF GOVERNMENT 010456 4.50 GB	0.0143% US698299BM53
ANHEUSER BUSCH COMPANIES LLC 010246 4.90 CB	0.0143% US03522AAJ97
ALBETA PROVINCE OF 010627 2.55 GB	0.0142% CA013051DW44
MITSUBISHI UFJ FINANCIAL GROUP INC 070329 3.741 CB	0.0142% US606822BH67
MCDONALDS CORP 091245 4.875 CB	0.0142% US58013MFA71
BANK OF NOVA SCOTIA 080327 2.95 CB	0.0141% CA06415GDE76
NOTTING HILL GENESIS 030636 2.00 CB	0.0140% XS2346329571
ROGERS COMMUNICATIONS INC 010529 3.25 CB	0.0140% CA775109BJ98
JOHNSON AND JOHNSON 010940 2.10 CB	0.0140% US478160CR35
EUROPEAN UNION 041030 0.00 GB	0.0140% EU000A283859
HSBC BANK CANADA 200526 1.782 CB	0.0140% CA40427HTM56
MOTABILITY OPERATIONS GROUP PLC 291130 5.625 CB	0.0139% XS0561876003
FMCC FNCI 010737 3.00 MBS POOL NO SB0711	0.0139% US3132CWYG31
UNITED STATES TREASURY 310331 4.125 GB	0.0138% US91282CKF76
TOYOTA CREDIT CANADA INC 230226 1.18 CB	0.0138% CA892329BM41
INTACT FINANCIAL CORP 180528 2.179 CB	0.0138% CA45823TAF36
UK TREASURY BOND 071238 4.75 GB	0.0138% GB00B00NY175
JAPAN GOVERNMENT 200361 0.70 GB	0.0137% JP1400141M51
KOREA REPUBLIC OF GOVERNMENT 100329 3.25 GB	0.0137% KR103501GE31
UNIBAIL RODAMCO SE 280436 2.00 CB	0.0137% XS1401197253
CZK BNP PARIBAS A/C	0.0137% -
PRICOA GLOBAL FUNDING I 010926 1.20 CB	0.0137% US74153WCP23
HYDRO QUEBEC 150260 2.10 GB	0.0136% CA448814JC89
KONINKLIJKE KPN NV 181126 5.00 CB	0.0136% XS0707430947
BANK OF NOVA SCOTIA 011127 1.40 CB	0.0135% CA06415E4E25
CANADA GOVERNMENT 010329 4.00 GB	0.0135% CA135087Q988
MEXICO UNITED MEXICAN STATES GOVERNMENT 260533 7.50 GB	0.0135% MX0MGO0001D6
EAST JAPAN RAILWAY CO 081231 4.75 CORP	0.0135% XS0276809927
TELEFONICA EUROPE BV 140233 5.875 CB	0.0134% XS0162869076
NOVA SCOTIA PROVINCE OF 010930 2.00 GB	0.0134% CA669827GC54
FNMA FNCL 011051 2.00 MBS POOL NO MA4437	0.0133% US31418D4X74
GUARDIAN LIFE GLOBAL FUNDING 191127 1.25 CB	0.0133% US40139LBA08
TRUIST FINANCIAL CORP 070629 1.887 CB	0.0133% US89788MAE21
CONSOLIDATED EDISON CO OF NEW YORK INC 150344 4.45 CB	0.0133% US209111FD03
WESTERN AUSTRALIAN TREASURY CORPORATION 200733 4.25 GB	0.0133% AU3SG0002793

LANDWIRTSCHAFTLICHE RENTENBANK 120428 3.25 GB	0.0133%	AU3CB0246999
DONG ENERGY AS 120132 4.875 CB	0.0132%	XS0730243150
FMCC FNCL 011151 2.0 MBS POOL NO RA6216	0.0131%	US3133KM3Z69
UNITED STATES TREASURY 150537 5.00 GB	0.0131%	US912810PU60
BANK NEDERLANDSE GEMEENTEN NV 170728 3.30 GB	0.0131%	AU3CB0249928
QUEBEC PROVINCE OF 011248 3.50 GB	0.0131%	CA74814ZEW91
WELLCOME TRUST FINANCE PLC 250736 4.625 CB	0.0130%	XS0261559594
SKY LTD 261129 4.00 CB	0.0130%	XS1141970175
JAPAN GOVERNMENT OF 201244 1.50 GB	0.0130%	JP1300451EC6
SEVERN TRENT UTILITIES FINANCE PLC 160126 3.625 CB	0.0130%	XS0875301912
CZECH REPUBLIC GOVERNMENT 130331 1.20 GB	0.0130%	CZ0001005888
CANADA HOUSING TRUST NO 1 151231 1.60 CB	0.0129%	CA13509PHW64
QUEBEC PROVINCE OF 010934 4.45 GB	0.0129%	CA74814ZFT53
MEXICO UNITED MEXICAN STATES GOVERNMENT 240561 3.771 GB	0.0129%	US91087BAN01
VOLKSWAGEN INTERNATIONAL FINANCE NV 161126 3.375 CB	0.0128%	XS1910948089
EUROPEAN UNION 020546 0.45 GB	0.0128%	EU000A3KNYG5
RABOBANK NEDERLAND 230529 4.625 CB	0.0128%	XS1069886841
PERU REPUBLIC OF GOVERNMENT 120834 5.40 GB	0.0127%	PEP01000C5G4
TREASURY CORPORATION OF VICTORIA 100931 1.50 GB	0.0127%	AU3SG0002314
NEW SOUTH WALES TREASURY CORP 200230 3.00 GB	0.0127%	AU3SG0001571
ITALGAS SPA 160233 0.50 CB	0.0127%	XS2299002423
ROMANIA GOVERNMENT 140231 3.0 GB	0.0127%	XS2201851172
ITALY REPUBLIC OF GOVERNMENT 010946 3.25 GB	0.0127%	IT0005083057
CANADA GOVERNMENT 011255 2.75 GB	0.0126%	CA135087P998
EUROPEAN INVESTMENT BANK 080637 3.875 CB	0.0126%	XS0740808802
INTER-AMERICAN DEVELOPMENT BANK 151225 1.25 GB	0.0126%	XS1991124063
MERCK AND CO INC 070349 4.0 CB	0.0126%	US58933YAW57
HYDRO ONE INC 250649 3.63 CB	0.0125%	CA44810ZBX74
QUEBEC PROVINCE OF 011245 3.50 GB	0.0125%	CA74814ZER07
CREDIT SUISSE AG LONDON BRANCH 151225 1.125 CB	0.0125%	XS2345981802
LATVIA REPUBLIC OF GOVERNMENT 170331 0.00 GB	0.0124%	XS2317123052
CITIGROUP INC 231026 1.75 CB	0.0124%	XS2031277077
EUROPEAN INVESTMENT BANK 160130 0.05 GB	0.0124%	XS2102495673
INTERNATIONAL FINANCE CORPORATION IFC LTD 151225 0.25 CB	0.0123%	XS2243329807
AERCAP IRELAND CAPITAL DAC 291041 3.85 CB	0.0123%	US00774MAZ86
AVIVA PLC 120949 4.375 CB	0.0123%	XS1488459485
SPAIN KINGDOM OF GOVERNMENT 300766 3.45 GB	0.0122%	ES00000128E2
PLN BNP PARIBAS A/C	0.0122%	-
CANADA GOVERNMENT 011245 3.50 GB	0.0122%	CA135087ZS68
NATWEST GROUP PLC 281131 2.105 CB	0.0122%	XS2346516250
BADEN WUERTTEMBERG STATE OF 020930 0.01 GB	0.0122%	DE000A14JZP2
GNMA GNMA2 SIN 200653 MBS POOL NO MA8948	0.0121%	US36179X5H58
BPCE SA 231226 1.375 CB	0.0121%	FR0013487543
CPUK FINANCE LIMITED ADDITIONAL 1202B 280247 3.69 CB	0.0121%	XS1901211190
LANDWIRTSCHAFTLICHE RENTENBANK 151226 0.875 GB	0.0121%	XS2035406987
TESCO PROPERTY FINANCE 5 PLC 131041 5.6611 SF	0.0121%	XS0735866583
EUROPEAN UNION 040444 4.00 GB	0.0121%	EU000A3K4EL9
SASKATCHEWAN PROVINCE OF 020650 3.10 GB	0.0121%	CA803854KH05
LONDON POWER NETWORKS PLC 010329 2.625 CB	0.0121%	XS1957456509
BUPA FINANCE PLC 140627 1.75 CB	0.0120%	XS2183141717
EUROPEAN UNION 060751 0.70 GB	0.0120%	EU000A3KTGW6
KOMMUNALBANKEN AS 151226 0.625 GB	0.0120%	XS2325602402
ORANGE SA 150132 3.25 CB	0.0120%	FR0013396538
EXPORT IMPORT BANK OF CHINA 200529 3.86 GB	0.0120%	CND100029N10
JAPAN GOVERNMENT OF 200354 1.70 GB	0.0120%	JP1400071E55
LEGAL AND GENERAL GROUP PLC 261149 3.75 CB	0.0120%	XS2083961370
BNG BANK NV 211226 0.50 GB	0.0120%	XS2307879721
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151028 0.00 TBA	0.0119%	US01F0404A20
CALIFORNIA STATE BOND 011039 7.3 GB	0.0119%	US13063A7D02
PROGRAMA CEDULAS TDA FTA 100431 4.25 CB	0.0119%	ES0371622020
JAPAN GOVERNMENT OF 200344 1.60 GB	0.0119%	JP1201881Q46
GERMANY GOVERNMENT OF 150846 2.50 GB	0.0119%	DE0001102341
SGD BNP PARIBAS A/C	0.0119%	-
EUROPEAN INVESTMENT BANK 141226 0.125 GB	0.0119%	XS2281370903
NORDIC INVESTMENT BANK 151226 0.125 GB	0.0119%	XS2284257701
ONTARIO PROVINCE OF 151226 0.25 GB	0.0119%	XS2283226798

FEDERAL NATIONAL MORTGAGE ASSOCIATION 151046 0.00 TBA	0.0118% US01F0426A65
SWEDEN KINGDOM OF GOVERNMENT 120528 0.75 GB	0.0118% SE0009496367
FNMA FNCL 011051 2.50 MBS POOL NO CB1871	0.0118% US3140QMCH57
ANNINGTON FUNDING PLC 120729 3.184 CB	0.0118% XS1645518652
TESCO CORPORATE TREASURY SERVICES PLC 270430 2.75 CB	0.0118% XS2163089563
ASIAN DEVELOPMENT BANK 071227 0.75 CB	0.0117% XS2332979769
ENEL FINANCE INTERNATIONAL NV 201027 1.00 CB	0.0117% XS2244418609
FNMA FNCI 010237 1.50 MBS POOL NO MA4566	0.0117% US31418ECC21
ORSTED AS 010330 3.75 CB	0.0117% XS2591029876
MALAYSIA GOVERNMENT 150650 4.065 GB	0.0117% MYBMZ2000016
IRELAND REPUBLIC OF GOVERNMENT 150537 1.70 GB	0.0117% IE00BV8C9B83
BANK OF AMERICA CORP 020629 1.667 CB	0.0117% XS2348234936
GATWICK FUNDING LTD 150430 2.50 CB	0.0116% XS2332199830
BAYER AG 260533 4.625 CB	0.0116% XS2630111719
SPAIN KINGDOM OF GOVERNMENT 311054 4.00 GB	0.0116% ES0000012M93
BMW FINANCE NV 041028 3.875 CB	0.0116% XS2698773830
UNITEDHEALTH GROUP INC 150541 3.05 CB	0.0116% US91324PEE88
MALAYSIA GOVERNMENT 220540 3.757 GB	0.0115% MYBMY1900052
JP MORGAN COLAT	0.0115% -
POLAND REPUBLIC OF GOVERNMENT 250432 1.75 GB	0.0115% PL0000113783
CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 160332 3.50 CB	0.0114% FR001400GM85
BPER BANCA SPA 200230 4.25 CB	0.0114% IT0005583460
TREASURY CORP VICTORIA 201130 1.50 GB	0.0114% AU0000078552
BANCA POPOLARE DI SONDRIO SPA 260928 5.50 CB	0.0114% XS2695047659
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 140433 3.50 GB	0.0114% NZLGFDT009C0
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 010233 3.75 CB	0.0114% FR001400EAY1
ACEA SPA 240131 3.875 CB	0.0114% XS2579284469
VERIZON COMMUNICATIONS INC 080431 2.50 CB	0.0114% XS1979281158
NATIONAL BANK OF GREECE SA 290129 4.50 CB	0.0114% XS2756298639
BUONI POLIENNAILI DEL TES 010237 4.0 GOV	0.0114% IT0003934657
QUEENSLAND TREASURY CORP 090333 4.50 CB	0.0113% AU3CB0297547
THURINGIA STATE OF 151128 3.00 GB	0.0113% DE000A352BS5
KOMMUNINVEST I SVERIGE AB 081227 3.125 GB	0.0113% XS2676440048
BOOKING HOLDINGS INC 010332 3.625 CB	0.0113% XS2776511730
MOTABILITY OPERATIONS GROUP PLC 170130 4.00 CB	0.0113% XS2838537566
BAYERISCHE LANDESBANK 210928 4.375 CB	0.0113% XS2721113160
MEDTRONIC GLOBAL HOLDINGS SCA 151034 3.375 CB	0.0113% XS2535309798
AMERICAN TOWER CORP 160534 4.10 CB	0.0113% XS2830466301
LA POSTE SA 120630 3.75 GB	0.0113% FR001400IIR9
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 251052 3.12 GB	0.0113% CND10005R9B1
BOUYGUES SA 170731 3.875 CB	0.0112% FR001400IBM5
CAPITAL ONE FINANCIAL CORP 301031 7.624 CB	0.0112% US14040HDC60
INTERNATIONAL BANK FOR RECONSTRUCTION AN DEVE 211229 1.00 GB	0.0112% XS2122575678
ANHEUSER BUSCH INBEV SA 220337 3.75 CB	0.0112% BE6350703169
BANCO BILBAO VIZCAYA ARGENTARIA SA 070630 3.625 CB	0.0112% XS2835902243
LVMH MOET HENNESSY LOUIS VUITTON SE 050230 3.375 CB	0.0112% FR001400QJ21
NORDEA BANK ABP 290535 4.125 CB	0.0112% XS2828791074
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 140234 2.90 CB	0.0112% XS2765024414
INVESTITIONSBANK BERLIN 041027 2.75 CB	0.0112% DE000A289KN1
EUROPEAN FINANCIAL STABILITY FACILITY SA 160233 2.875 CB	0.0112% EU000A2SCAG3
ITALY REPUBLIC OF GOVERNMENT 010330 3.50 GB	0.0112% IT0005024234
BNP PARIBAS HOME LOAN SFH SA 310130 3.00 CB	0.0112% FR001400FIG8
UNILEVER CAPITAL CORP 060629 3.30 CB	0.0112% XS2632654161
BELFIUS BANQUE SA 110630 3.625 CB	0.0112% BE6352762387
CREDIT AGRICOLE SA 150436 4.375 CB	0.0112% FR001400PGC0
INTESA SANPAOLO SPA 161030 3.625 CB	0.0111% XS2804485915
SCHLESWIG HOLSTEIN STATE OF 300534 2.875 GB	0.0111% DE000SHFM931
BANCO BILBAO VIZCAYA ARGENTARIA SA 100227 3.50 CB	0.0111% XS1562614831
BANK OF IRELAND GROUP PLC 100834 4.75 CB	0.0111% XS2817924660
BANCO BPM SPA 280531 3.25 CB	0.0111% IT0005597379
ORACLE CORP 010460 3.85 CB	0.0111% US68389XBY04

WELLS FARGO AND CO 220732 3.90 CB	0.0111%	XS2865533462
SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTH 240532 1.75 GB	0.0111%	AU3SG0002058
ONTARIO PROVINCE OF 021250 2.65 GB	0.0111%	CA68333ZAG24
EUROPEAN FINANCIAL STABILITY FACILITY SA 130234 2.875 GB	0.0111%	EU000A2SCAN9
COTY INC 150527 4.50 CB	0.0111%	XS2829201404
FIAT CHRYSLER AUTOMOBILES NV 050126 3.875 CB	0.0111%	XS2178833773
COMMERZBANK AG 051230 4.0 CB	0.0111%	DE000CZ45V25
EUROPEAN FINANCIAL STABILITY FACILITY SA 280531 2.875 GB	0.0111%	EU000A2SCAP4
JPMORGAN CHASE AND CO 060628 3.674 CB	0.0111%	XS2838379712
INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 250329 3.75 CB	0.0111%	XS2322423539
GOLDMAN SACHS GROUP INC 161230 1.875 CB	0.0111%	XS2355059911
HAMBURG COMMERCIAL BANK 240728 4.50 CB	0.0111%	DE000HCB0B44
SPAREBANK 1 SR BANK ASA 141129 3.375 CB	0.0111%	XS2820438401
BNG BANK NV 050429 2.75 GB	0.0111%	XS2797440638
ING GROEP NV 150834 4.375 CB	0.0111%	XS2818300407
AYVENS SA 160729 3.875 CB	0.0111%	FR001400RGV6
LA BANQUE POSTALE SA 130630 3.50 CB	0.0110%	FR001400NU45
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 220532 3.125 CB	0.0110%	XS2769894135
ENBW INTL FINANCE BV 220731 3.50 CB	0.0110%	XS2862984510
CAISSE DES DEPOTS ET CONSIGNATIONS 250533 3.125 GB	0.0110%	FR001400FTZ5
TELIA COMPANY AB 070927 3.00 CB	0.0110%	XS0826189028
ACCIONA ENERGIA FINANCIACION FILIALES SA 250430 3.75 CB	0.0110%	XS2610209129
CONSOLIDATED EDISON COMPANY OF NEW YORK INC 150661 3.60 CB	0.0110%	US209111GB38
FED CAISSES DESJARDINS 050929 3.47 CB	0.0110%	XS2892967949
COTY INC 150426 3.875 CB	0.0109%	XS2354326410
COOPERATIEVE RABOBANK UA 140725 4.125 CB	0.0109%	XS0525602339
FMCC FNCL 010453 5.00 MBS POOL NO RA8791	0.0109%	US3133KQXU56
NATIONAL AUSTRALIA BANK 280230 3.125 CB	0.0109%	XS2888621922
GOLDMAN SACHS GROUP INC 120231 3.0 CB	0.0109%	XS1362373224
BPIFRANCE SA 310132 2.875 CB	0.0109%	FR001400PGB2
EUROPEAN UNION 051054 3.375 CB	0.0109%	EU000A3K4EY2
AT AND T INC 010643 4.25 CB	0.0109%	XS0932036154
BNP PARIBAS 280834 FRN	0.0109%	FR001400SAJ2
CAIXABANK SA 190932 FRN	0.0109%	XS2902578249
CZECH REPUBLIC GOVERNMENT 240440 1.50 GB	0.0109%	CZ0001005920
SVENSKA HANDELSBANKEN AB 0270831 3.25 CB	0.0108%	XS2888395659
KOMMUNEKREDIT 040332 2.625 GB	0.0108%	XS2897406513
EUROBANK SA 240930 FRN	0.0108%	XS2904504979
CREDIT MUTUEL ARKEA SA 110331 3.375 CB	0.0108%	FR0013407418
ANHEUSER BUSCH INBEV NV 020432 2.875 CB	0.0108%	BE6320935271
GNMA G2SF 200153 5.5 MBS POOL NO MA8570	0.0108%	US36179XQX74
DEUTSCHE LUFTHANSA AG 290526 3.00 CB	0.0108%	XS2265369657
WENDEL SA 090227 2.50 CB	0.0108%	FR0012516417
AMERICA MOVIL SAB DE CV 151137 6.125 CB	0.0108%	US02364WAP05
HALEON UK CAPITAL PLC 180928 2.88 CB	0.0108%	XS2902024772
SMURFIT KAPPA ACQUISITIONS UNLIMITED CO 150126 2.875 CB	0.0108%	XS1849518276
MUENCHENER RUECKVERSICHERUNGS GESELLSCHAFT 260549 3.25 CB	0.0108%	XS1843448314
LAND HESSEN 250834 2.625 GB	0.0108%	DE000A1RQEX0
CREDIT AGRICOLE SA 260129 FRN	0.0108%	FR001400SVD1
UK TREASURY BOND 070632 4.25 GB	0.0107%	GB0004893086
UNITED UTILITIES WATER FINANCE PLC 281029 0.875 CB	0.0107%	XS2291328735
GROUPAMA ASSURANCES MUTUELLES 240928 3.375 CB	0.0107%	FR0013365640
ITY REPUBLIC OF GOVERNMENT 010367 2.80 GB	0.0107%	IT0005217390
JOHNSON CONTROLS INTERNATIONAL PLC 150136 6.00 CB	0.0107%	US478375AH14
EUROPEAN FINANCIAL STABILITY FACILITY SA 290744 2.35 CB	0.0107%	EU000A1G0DB8
AUSTRIA REPUBLIC OF GOVERNMENT 200247 1.50 GB	0.0107%	AT0000A1K9F1
SCOR SE 080646 3.00 CB	0.0107%	FR0013067196
TELEPERFORMANCE SE 020725 1.875 CB	0.0106%	FR0013346822
CARREFOUR SA 030625 1.25 CB	0.0106%	XS1179916017
TELEKOM FINANZMANAGEMENT GMBH 071226 1.50 CB	0.0106%	XS1405762805

NESTLE HOLDINGS INC 140941 2.50 CB	0.0106% US641062AY06
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220768 3.50 GB	0.0106% GB00BBJNQY21
MERCIALYS SA 270226 1.8 CB	0.0106% FR0013320249
ICADE SA 171125 1.125 CB	0.0106% FR0013218393
SR BOLIGKREDITT AS 171025 0.75 CB	0.0106% XS1894534343
LONDON STOCK EXCHANGE GROUP PLC 061227 1.75 CB	0.0106% XS1918000107
RCI BANQUE SA 100426 1.75 CB	0.0106% FR0013412707
BERTELSMANN SE & CO KGAA 010428 2.00 CB	0.0106% XS2149280948
TRATON FINANCE LUXEMBOURG SA 240325 0.125 CB	0.0106% DE000A3KNP88
BNZ INTERNATIONAL FUNDING LTD 030725 0.625 CB	0.0106% XS1850289171
PPG INDUSTRIES INC 031125 0.875 CB	0.0106% XS1405769487
CAPGEMINI SE 230625 0.625 CB	0.0106% FR0013519048
DEUTSCHE HYPOTHEKENBANK AG 200625 0.375 CB	0.0106% DE000DHY4861
COMMERZBANK AG 040326 1.00 CB	0.0106% DE000CZ40NS9
MAPFRE SA 190526 1.625 CB	0.0106% ES0224244071
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE 150133 5.80 CB	0.0105% US637432PA73
MADRID COMMUNITY OF 300428 1.773 GB	0.0105% ES0000101875
BERLIN HYP AG 050226 1.00 CB	0.0105% DE000BHY0BP6
KERING SA 100526 1.25 CB	0.0105% FR0013165677
CAIXABANK SA 110127 1.25 CB	0.0105% ES0440609339
COMMERZBANK AG 280228 1.875 CB	0.0105% DE000CZ40MM4
MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 150126 0.875 CB	0.0105% XS2090859252
THAILAND KINGDOM OF GOVERNMENT 170649 1.875 GB	0.0105% TH0623X3T603
BRAMBLES FINANCE LTD 041027 1.5 CB	0.0105% XS1577950667
COLOMBIA REPUBLIC OF GOVERNMENT 261050 7.25 GB	0.0105% COL17CT03722
JAB HOLDINGS BV 180528 2.00 CB	0.0105% DE000A19HCX8
CARREFOUR BANQUE SA 140625 0.107 CB	0.0105% FR0014003281
CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 190126 0.50 CB	0.0105% FR0013310026
BANK OF AMERICA CORP 270433 2.824 CB	0.0105% XS2462323853
SWEDBANK HYPOTEK AB 050226 0.50 CB	0.0105% XS1946788194
KEYCORP 060335 6.401 CB	0.0105% US49326EEP43
APRR SA 030129 1.875 CB	0.0105% FR001400AOL7
ENEL SPA 101226 2.25 CB	0.0105% XS2228373671
ANHEUSER BUSCHINBEV WORLD WIDE INC 230149 5.55 CB	0.0105% US03523TBV98
ROYAL SCHIPHOL GROUP NV 060429 2.00 CB	0.0105% XS2153459123
VIVENDI SA 111228 1.125 CB	0.0104% FR0013424876
BANCA MONTE DEI PASCHI DI SIENA SPA 081026 0.875 CB	0.0104% IT0005386922
NRW BANK 110526 0.50 CB	0.0104% DE000NWB0584
EASYJET FINCO BV 030328 1.875 CB	0.0104% XS2306601746
SCHNEIDER ELECTRIC SE 210627 1.375 CB	0.0104% FR0013344215
SPAREBANKEN VEST BOLIGKREDITT AS 241125 0.01 CB	0.0104% XS2237321190
KBC GROEP NV 100926 0.125 CB	0.0104% BE0002728096
PENTAIR FINANCE SARL 150732 5.90 CB	0.0104% US709629AS88
ABN AMRO BANK NV 150426 0.50 CB	0.0104% XS1982037696
TREASURY CORPORATION OF VICTORIA 150933 2.25 GB	0.0104% AU3SG0002504
BPCE SA 150126 0.25 CB	0.0104% FR0013476199
ASTM SPA 080228 1.625 CB	0.0104% XS1765875718
JYSKE REALKREDIT A/S 011026 0.50 CB	0.0104% XS1514010310
ING GROEP NV 110128 1.375 CB	0.0104% XS1730885073
VICI PROPERTIES LP 010434 5.75 CB	0.0104% US925650AF04
CLEARSTREAM BANKING AG 011225 0.00 CB	0.0104% XS2264712436
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 151127 1.625 CB	0.0104% XS1717355561
GRAND CITY PROPERTIES SA 030826 1.375 CB	0.0104% XS1654229373
MERCK KGAA 090980 1.625 CB	0.0104% XS2218405772
VINCI SA 180129 1.625 CB	0.0104% FR0013397452
GILEAD SCIENCES INC 151033 5.25 CB	0.0104% US375558BZ59
BANCO DE SABADELL SA 260427 1.00 CB	0.0104% ES0413860596
CLOVERIE PLC 151228 1.50 CB	0.0104% XS1890836296
AIR LIQUIDE FINANCE SA 130628 1.25 CB	0.0103% FR0013182847
GOLDMAN SACHS GROUP INC 250430 5.727 CB	0.0103% US38141GA872
PRUDENTIAL FINANCIAL INC 150354 6.50 CB	0.0103% US744320BP63
INVESTITIONSBANK SCHLESWIG HOLSTEIN 150526 0.01 GB	0.0103% DE000A2TR125
APRR SA 180128 1.25 CB	0.0103% FR0013397288
ERSTE GROUP BANK AG 130527 0.875 CB	0.0103% AT0000A2GH08

RECKITT BENCKISER TREASURY SERVICES NEDERLA 190526 0.375 CB	0.0103% XS2177013252
MIZUHO FINANCIAL GROUP INC 130426 0.184 CB	0.0103% XS2329143510
VEOLIA ENVIRONNEMENT SA 010626 1.625 CB	0.0103% FR0013445335
SWEDBANK AB 200527 0.30 CB	0.0103% XS2343563214
LA BANQUE POSTALE SA 090228 1.00 GB	0.0103% FR00140087C4
AFRICAN DEVELOPMENT BANK 071026 0.125 GB	0.0103% XS1501560848
LANXESS AG 220328 1.75 CB	0.0103% XS2459163619
COMPASS GROUP FINANCE NETHERLANDS BV 050928 1.50 CB	0.0103% XS1876069185
HEINEKEN NV 031029 1.50 CB	0.0103% XS1691781865
DANONE SA 031128 1.208 CB	0.0103% FR0013216926
ELEVANCE HEALTH INC 150634 5.38 CB	0.0103% US036752AZ60
INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 040727 1.50 CB	0.0103% XS2020581752
CAPITAL ONE FINANCIAL CORP 010235 6.051 CB	0.0103% US14040HDF91
COMPAGNIE DE FINANCEMENT FONCIER SA 150726 0.01 CB	0.0103% FR0014004165
KBC BANK NV 241027 0.75 CB	0.0103% BE0002500750
Nordic Investment Bank - maturing 25 Sep 2026	0.0103% XS2055786763
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTON 150236 0.00 CB	0.0103% CH0589031035
ABN AMRO BANK NV 150127 0.60 CB	0.0103% XS2102283061
NIBC BANK NV 190327 0.50 CB	0.0103% XS1964577396
DE VOLKSBANK NV 220626 0.25 CB	0.0103% XS2356091269
AVALONBAY COMMUNITIES INC 010634 5.35 CB	0.0103% US053484AF80
BRISTOL MYERS SQUIBB CO 220254 5.55 CB	0.0103% US110122EK02
VOLVO TREASURY AB 180526 0.00 CB	0.0103% XS2342706996
PNC FINANCIAL SERVICES GROUP INC 140530 5.492 CB	0.0103% US693475BX24
NEDERLANDSE WATERSCHAPSBANK NV 161126 0.00 GB	0.0102% XS2079798562
CANADIAN IMPERIAL BANK OF COMMERCE 080429 5.26 CB	0.0102% US13608JAA51
PENSKE TRUCK LEASING CO LP 151127 5.875 CB	0.0102% US709599BR43
SUEZ SA 030429 1.5 CB	0.0102% FR0013248523
INFINEON TECHNOLOGIES AG 240629 1.625 CB	0.0102% XS2194283839
CREDIT MUTUEL CIC HOME LOAN SFH SA 150927 0.75 CB	0.0102% FR0013282142
BANK OF NOVA SCOTIA 040926 0.125 CB	0.0102% XS2049707180
CSL FINANCE PLC 030434 5.106 CB	0.0102% US12661PAG46
SANOFI SA 010430 1.50 CB	0.0102% FR0013505112
DASSAULT SYSTEMES SE 160926 0.125 CB	0.0102% FR0013444544
BELFIUS BANQUE SA 280826 0.00 CB	0.0102% BE6315719490
BERRY GLOBAL INC 150631 5.80 CB	0.0102% US08576BAA08
REGION ILE DE FRANCE 140329 1.375 GB	0.0102% FR0013242336
CITIGROUP INC 110635 5.449 CB	0.0102% US172967PL97
UNITED PARCEL SERVICE INC 010440 5.20 CB	0.0102% US911312BV78
RIO TINTO FIN USA 021140 5.2 CB	0.0102% US767201AL06
LEGRAND SA 060732 1.875 CB	0.0102% FR0013266848
CHARTER COMMUNICATIONS OPERATING LLC 010629 6.10 CB	0.0102% US161175CQ56
MORGAN STANLEY 130428 5.652 CB	0.0102% US61747YFP51
NATIONAL BANK OF CANADA 270127 0.125 CB	0.0102% XS2436160936
INFORMA PLC 220428 1.25 CB	0.0102% XS2068065163
DOW CHEMICAL CO 150327 0.50 CB	0.0102% XS2122485845
COMMONWEALTH BANK OF AUSTRALIA 280228 0.75 CB	0.0102% XS2446284783
AMGEN INC 020353 5.65 CB	0.0102% US031162DT45
MORGAN STANLEY 210434 5.25 CB	0.0102% US61747YFE05
WPC EUROBOND BV 150428 1.35 CB	0.0102% XS2052968596
BANK OF NOVA SCOTIA 140127 0.01 CB	0.0101% XS2101325111
CENTERPOINT ENERGY RESOURCES CORP 010734 5.40 CB	0.0101% US15189WAS98
GBP BNP PARIBAS A/C	0.0101% -
AON NORTH AMERICA INC 010334 5.45 CB	0.0101% US03740MAD20
PFIZER INVESTMENT ENTERPRISES PTE LTD 190553 5.30 CB	0.0101% US716973AG71
CHARTER COMMUNICATIONS OPERATING LLC 101126 6.15 CB	0.0101% US161175CM43
SOCIETE GENERALE SA 220329 1.75 CB	0.0101% FR0013410818
VERISK ANALYTICS INC 050634 5.25 CB	0.0101% US92345YAJ55
SES SA 041127 0.875 CB	0.0101% XS2075811781
SODEXO SA 170728 1.00 CB	0.0101% XS2203996132
ASTRZENECA FINANCE LLC 260234 5.00 CB	0.0101% US04636NAN30
VODAFONE GROUP PLC 280654 5.75 CB	0.0101% US92857WCA62
NEW YORK LIFE GLOBAL FUNDING 020427 4.90 CB	0.0101% US64953BBM90

COREBRIDGE GLOBAL FUNDING 240629 5.20 CB	0.0101%	US00138CBA53
ABBVIE INC 150334 5.05 CB	0.0101%	US00287YDU01
APPLIED MATERIALS INC 150629 4.80 CB	0.0101%	US038222AS42
VERIZON COMMUNICATIONS 170827 4.50 CB	0.0101%	AU3CB0246239
KFW 280234 4.375 GB	0.0100%	US500769KDS2
TECHNIP ENERGIES NV 280528 1.125 CB	0.0100%	XS2347284742
LANDESKREDITBANK BADEN WUERTTEMBERG FOER 040228 4.875 CB	0.0100%	DE000LB39ED4
SANOFI SA 210329 0.875 CB	0.0100%	FR0013409844
CELLNEX FINANCE COMPANY SA 150129 1.25 CB	0.0100%	XS2300292963
UNITED PARCEL SERVICE INC 010430 4.45 CB	0.0100%	US911312BY18
BNP PARIBAS NOMINEES	0.0100%	-
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211133 3.00 GB	0.0100%	AU0000217101
BPCE SA 020234 1.75 CB	0.0100%	FR0014007VJ6
UNITED AIRLINES PASS THROUGH TRUST 2020 1 151027 5.875 SF	0.0100%	US90931GAA76
BOOKING HOLDINGS INC 080328 0.50 CB	0.0100%	XS2308322002
COFIROUTE SA 090928 0.75 CB	0.0100%	FR0013201134
BROADCOM INC 150429 4.75 CB	0.0100%	US11135FBA84
FRESENIUS MEDICAL CARE AG CO KGAA 291129 1.25 CB	0.0100%	XS2084488209
NAV CANADA 290530 2.063 CB	0.0100%	CA628957AG70
AXA BANK EUROPE SCF SA 060329 0.75 CB	0.0100%	FR0013406154
TEXAS INSTRUMENTS INC 080254 5.15 CB	0.0100%	US882508C113
CROATIA REPUBLIC OF GOVERNMENT 170631 1.50 GB	0.0100%	XS2190201983
INTERPUBLIC GROUP OF COMPANIES INC 011028 4.65 CB	0.0100%	US460690BP43
CONNECTICUT LIGHT PWR 150834 4.95 CB	0.0099%	US207597ES04
ECOLAB INC 240330 4.80 CB	0.0099%	US278865BE90
DEXIA CREDIT LOCAL SA 210128 0.00 CB	0.0099%	XS2289130226
EUROPEAN FINANCIAL STABILITY FACILITY 160729 2.625 CB	0.0099%	EU000A2SCAM1
RED ELECTRICA FINANCIACIONES SAU 240728 0.375 CB	0.0099%	XS2103013210
COREBRIDGE GLOBAL FUNDING 240626 5.35 CB	0.0099%	US00138CAY49
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 290138 3.75 GB	0.0099%	GB00BQC4R999
TRUIST FINANCIAL CORP 050832 FRN	0.0099%	US89788MAT99
FORD MOTOR CO 190832 6.10 CB	0.0099%	US345370DB39
IRELAND GOVERNMENT 150550 1.50 GB	0.0099%	IE00BH3SQB22
AIR LEASE CORP 250626 5.30 CB	0.0099%	US00914AAW27
TOYOTA MOTOR CREDIT CORP 051127 0.125 CB	0.0099%	XS2338955805
AFFORDABLE HOUSING FINANCE PLC 110845 2.893 CB	0.0099%	XS1273543162
CREDIT AGRICOLE PUBLIC SECTOR SCF SA 290329 0.625 CB	0.0099%	FR0013411600
CLARION FUNDING PLC 131132 1.25 CB	0.0099%	XS2257848098
KEURIG DR PEPPER INC 250528 4.597 CB	0.0099%	US49271VAF76
META PLATFORMS INC 150831 4.55 CB	0.0099%	US30303M8T23
ALLY FINANCIAL INC 010525 5.80 CB	0.0099%	US02005NBJ81
ERSTE GROUP BANK AG 170528 0.125 CB	0.0099%	AT0000A2RAAO
FINNVERA OYJ 090429 0.375 GB	0.0099%	XS1979447064
VERIZON COMMUNICATION 220328 2.1 CB	0.0099%	US92343VGH15
BANCO SANTANDER SA 240629 0.625 CB	0.0099%	XS2357417257
FISERV INC 150330 4.75 CB	0.0099%	US337738BM99
LINDE PLC 310331 1.375 CB	0.0099%	XS2463961248
CREDIT AGRICOLE HOME LOAN SFH SA 030232 1.375 CB	0.0099%	FR0013234986
CITIGROUP INC 260341 5.316 CB	0.0099%	US172967MM08
ISRAEL STATE OF GOVERNMENT 160129 1.5 GB	0.0099%	XS1936100483
REGENCY CENTERS LP 150135 5.10CB	0.0098%	US75884RBC60
VOLKSWAGEN INTERNATIONAL FINANCE NV 291299 3.50 CB	0.0098%	XS1206541366
ASML HOLDING NV 070529 0.625 CB	0.0098%	XS2166219720
MORGAN STANLEY 241125 5.00 CB	0.0098%	US6174467X10
PACCAR FINANCIAL CORP 060827 4.45 CB	0.0098%	US69371RT304
ABERTIS INFRAESTRUCTURAS SA 260332 1.875 CB	0.0098%	XS2055652056
META PLATFORMS INC 150829 4.30 CB	0.0098%	US30303M8S40
YORKSHIRE BUILDING SOCIETY 010728 0.50 CB	0.0098%	XS2358471246
DNB BANK ASA 230229 0.25 CB	0.0098%	XS2306517876
GENERAL MILLS INC 170428 4.20 CB	0.0098%	US370334CG79
SPAREBANK 1 OSTLANDET 030328 0.125 CB	0.0098%	XS2308586911
BANCO SANTANDER SA 221030 1.625 CB	0.0098%	XS2247936342
PRINCIPAL LFE GLB FND II 190827 4.60 CB	0.0098%	US74256LFA26
MONONGAHELA POWER CO 151243 5.40 CB	0.0098%	US610202BP77

KOMMUNINVEST I SVERIGE AB 100626 0.375 GB	0.0098%	XS2351401109
CARLSBERG BREWERIES AS 010729 0.875 CB	0.0098%	XS2016228087
Agricultural Development Bank Of China - maturing 24 Aug 2027	0.0098%	CND10005LBD7
NORTHERN TRUST CORP 301025 3.95 CB	0.0098%	US665859AP94
FIFTH THIRD BANCORP 060930 FRN	0.0098%	US316773DM97
BAXALTA INC 230645 5.25 CB	0.0098%	US07177MAN39
STATE STREET CORP 200229 FRN	0.0098%	US857477CN16
COOPERATIEVE RABOBANK UA 310532 1.25 CB	0.0098%	XS1622193321
CVS HEALTH CORP 150931 2.125 CB	0.0098%	US126650DR85
WHIRLPOOL CORP 260229 4.75 CB	0.0098%	US963320AW61
NXP BV 010326 3.35 CB	0.0098%	US62947QBB32
URUGUAY ORIENTAL REPUBLIC OF (GOVERNMENT 230131 4.375 GB	0.0098%	US917288BK78
SAP SE 180529 0.375 CB	0.0097%	XS2176715667
6297782 LLC 010927 4.911 CB	0.0097%	US83007CAA09
TELENOR ASA 310534 1.75 CB	0.0097%	XS2001738991
WASTE MANAGEMENT INC 150432 4.15 CB	0.0097%	US94106LBS79
IREN SPA 010730 1.00 CB	0.0097%	XS2197356186
HANNOVER RUECK SE 091039 1.125 CB	0.0097%	XS2063350925
NUVEEN LLC 011128 4.00 CB	0.0097%	US67080LAA35
INTEL CORP 100263 5.90 CB	0.0097%	US458140CK47
AMERICAN HONDA FINANCE 051026 4.40 CB	0.0097%	US02665WFP14
WALMART INC 260628 3.70 CB	0.0097%	US931142EE96
YORKSHIRE WATER FINANCE PLC 271032 1.75 CB	0.0097%	XS2333224314
HEALTH CARE REIT INC 010625 4.00 CB	0.0097%	US42217KBF21
AMERICAN HONDA FINANCE 050929 4.40 CB	0.0097%	US02665WFP96
US BANCORP 010234 4.839 CB	0.0097%	US91159HJL50
GREATER TORONTO AIRPORTS AUTHORITY 010637 3.26 CB	0.0097%	CA39191ZBB46
TORONTO DOMINION BANK 080632 4.456 CB	0.0097%	US89115A2E11
BMW US CAPITAL LLC 090430 4.15 CB	0.0097%	US05565EBL83
ORANGE SA 110529 1.375 CB	0.0097%	FR0014003B55
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 190728 0.25 CB	0.0097%	FR0014001I68
JAPAN GOVERNMENT 200360 0.50 GB	0.0097%	JP1400131L54
CAD BNP PARIBAS A/C	0.0097%	-
POLAND REPUBLIC OF GOVERNMENT 060426 3.25 GB	0.0097%	US731011AU68
STRYKER CORP 110929 4.25 CB	0.0097%	US863667BE08
MCDONALDS CORP 090952 5.15 CB	0.0097%	US58013MFT62
KLA CORP 150752 4.95 CB	0.0097%	US482480AM29
DOLLAR GENERAL CORP 010528 4.125 CB	0.0097%	US256677AF29
BROADCOM INC 150429 4.00 CB	0.0097%	US11135FBR10
DOLLAR TREE INC 150528 4.20 CB	0.0097%	US256746AH16
HP ENTERPRISE CO 250926 4.45 CB	0.0097%	US42824CBR97
EUROPEAN FINANCIAL STABILITY FACILITY SA 200150 0.70 GB	0.0096%	EU000A1G0EG5
SANOFI SA 190628 3.625 CB	0.0096%	US801060AD60
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2 011148 0.00 TBA	0.0096%	US21H0506B38
LANDESBANK BADEN WUERTTEMBERG 240729 0.125 CB	0.0096%	DE000LBZ2SM3
ALLIANZ SE 250949 1.301 CB	0.0096%	DE000A2YPFA1
SONOCO PRODUCTS CO 010926 4.45 CB	0.0096%	US835495AQ50
MERLIN PROPERTIES SOCIMI SA 010630 1.375 CB	0.0096%	XS2347367018
FRANCE REPUBLIC OF GOVERNMENT 250644 0.50 GB	0.0096%	FR0014002JM6
AUTOZONE INC 150430 4.0 CB	0.0096%	US053332AZ56
GLAXOSMITHKLINE CAPITAL PLC 120535 1.625 CB	0.0096%	XS2170609072
NORTH RHINE WESTPHALIA STATE OF 160425 2.25 GB	0.0096%	XS1227684062
ELIA TRANSMISSION BELGIUM SRL 280430 0.875 CB	0.0096%	BE6321529396
AEROPORTS DE PARIS SA 020732 1.50 CB	0.0096%	FR0013522141
URUGUAY ORIENTAL REPUBLIC OF GOVERNMENT 200455 4.975 CB	0.0096%	US760942BD38
CANADIAN IMPERIAL BANK OF COMMERCE 280125 2.25 CB	0.0096%	US13607GLZ53
FLEX LTD 010226 3.75 CB	0.0096%	US33938XAC92
GILEA SCIENCE INC 010326 3.65 CB	0.0096%	US375558BF95
SAXONY STATE OF 051129 0.01 GB	0.0096%	DE0001789303
SHERWIN WILLIAMS CO 010627 3.45 CB	0.0096%	US824348AW63
AMERICAN EXPRESS CO 030527 3.30 CB	0.0096%	US025816CP26
KRAFT HEINZ FOODS CO 010430 3.75 CB	0.0096%	US50077LAV80
ARES CAPITAL CORP 150126 3.875 CB	0.0096%	US04010LAZ67
VMWARE INC 210827 3.90 CB	0.0096%	US928563AC98

CHEVRON PHILLIPS CHEMICAL COMPANY LLC 011226 3.40 CB	0.0096% US166754AP65
AVOLON HOLDINGS FUNDING LTD 150225 2.875 CB	0.0096% US05401AAH41
CHARTER COMMUNICATIONS OPERATING LLC 231045 6.484 CB	0.0096% US161175BA14
CANADIAN IMPERIAL BANK OF COMMERCE 300429 0.01 CB	0.0096% XS2337335710
BANK OF MONTREAL 080629 0.05 CB	0.0095% XS2351089508
OP YRITYSPANKKI OYJ 121129 0.625 CB	0.0095% XS2078667925
LOWES COMPANIES INC 150925 3.375 CB	0.0095% US548661DH71
TOYOTA MOTOR CREDIT CORP 130225 1.80 CB	0.0095% US89236TGT60
LANDWIRTSCHAFTLICHE RENTENBANK 271129 0.00 GB	0.0095% XS2084429963
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221061 0.50 GB	0.0095% GB00BMBL1D50
UNITED STATES TREASURY 150542 3.25 GB	0.0095% US912810TH14
BANK OF NEW YORK MELLON CORP 070228 3.442 CB	0.0095% US06406RAB33
ABBVIE INC 140536 4.30 CB	0.0095% US00287YAV11
PAYPAL HOLDINGS INC 011026 2.65 CB	0.0095% US70450YAD58
ASIAN DEVELOPMENT BANK 310130 0.025 CB	0.0095% XS2110875957
SFIL SA 040629 0.05 GB	0.0095% FR0014003598
BECTON DICKINSON AND CO 220832 4.298 CB	0.0095% US075887CP25
YALE UNIVERSITY 150425 0.873 CB	0.0095% US98459LAA17
EXPEDIA INC 150228 3.8 CB	0.0095% US30212PAP09
INDONESIA REPUBLIC OF GOVERNMENT 301031 1.40 GB	0.0095% XS2069959398
UNILEVER CAPITAL CORP 220328 3.5 CB	0.0095% US904764BC04
CAPITAL ONE FINANCIAL CORP 310128 3.80 CB	0.0095% US14040HBW43
NETAPP INC 220625 1.875 CB	0.0095% US64110DAL82
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 210230 0.00 CB	0.0095% XS2122894855
LIBERBANK SA 250929 0.25 CB	0.0095% ES0468675030
ENEL FINANCE INTERNATIONAL NV 170630 0.50 STEP	0.0095% XS2353182293
AT T INC 010339 4.85 CB	0.0095% US00206RHK14
TORONTO DOMINION BANK 150931 3.625 CB	0.0095% US891160MJ94
SUMITOMO MITSUI FINANCIAL GROUP INC 140726 2.632 CB	0.0094% US86562MAF77
ORACLE CORP 150726 2.65 CB	0.0094% US68389XBM65
CISCO SYSTEMS INC 200926 2.50 CB	0.0094% US17275RBL50
BPCE SFH SA 290531 0.625 CB	0.0094% FR0013421799
FISERV INC 010729 3.50 CB	0.0094% US337738AU25
AXA SA 071041 1.375 CB	0.0094% XS2314312179
LAENDER GEMEINSCHAFTSANLEIHE NO 54 260830 0.01 GB	0.0094% DE000A289QQ1
CADENT FINANCE PLC 190330 0.625 CB	0.0094% XS2320438653
UNICREDIT SPA 190131 0.85 CB	0.0094% XS2289133758
ILLINOIS ST 010633 5.10 SF	0.0094% US452151LF83
LA POSTE SA 180729 0.00 GB	0.0093% FR0014001I06
CNY BNP PARIBAS A\C	0.0093% -
MACQUARIE GROUP LTD 210531 0.95 CB	0.0093% XS2343850033
PROSUS NV 030832 2.031 CB	0.0093% XS2211183756
EURONEXT NV 170531 0.75 CB	0.0093% DK0030486402
CHINA PEOPLES REPUBLIC OF GOVERNMENT 121131 0.50 GB	0.0093% XS2078533218
TRITON CONTAINER INTERNATIONAL LTD 150426 2.05 CB	0.0093% US89680YAA38
LANDESKREDITBANK BADEN WUERTTEMBERG FOERD 200131 0.01 CB	0.0093% DE000A289CL2
COUNCIL OF EUROPE DEVELOPMENT BANK 200131 0.00 GB	0.0093% XS2286422071
ROYAL BANK OF CANADA 270426 1.20 CB	0.0093% US78016EZQ33
EBAY INC 100526 1.40 CB	0.0093% US278642AX15
CHILE GOVERNMENT OF 020731 0.83 GB	0.0093% XS1843433639
NRW BANK 090326 0.875 GB	0.0093% XS2311370337
MORGAN STANLEY 101226 0.985 CB	0.0092% US6174468V45
GILEAD SCIENCES INC 010346 4.75 CB	0.0092% US375558BD48
QUEBEC PROVINCE OF 250132 0.5 GB	0.0092% XS2435787283
SAXONY ANHALT STATE OF 100331 0.00 GB	0.0092% DE000A3H3D69
INTERNATIONAL PAPER CO 150644 4.80 CB	0.0092% US460146CK70
MERCK AND CO INC 240226 0.75 CB	0.0092% US58933YAY14
AUTOBAHNEN UND SCHNELLSTRASSEN FINANZIERUNGS 020631 0.125 GB	0.0092% XS2348690350
NEWMONT NEWCREST FIN 130530 3.25 CB	0.0092% US65163LAB53
INTERNATIONAL DEVELOPMENT ASSOCIATION 280426 0.875 GB	0.0092% US45939EAD22

GOLDMAN SACHS GROUP INC 090327 1.431 CB	0.0092%	US38141GYA65
HYUNDAI CAPITAL AMERICA 150626 1.50 CB	0.0092%	US44891ABW62
OESTERREICHISCHE KONTROLLBANK AG 020226 0.50 GB	0.0092%	US676167CC18
MORGAN STANLEY 290433 1.102 CB	0.0092%	XS2404028230
PPG INDUSTRIES INC 150326 1.20 CB	0.0092%	US693506BU04
KOMMUNEKREDIT 030331 0.00 GB	0.0092%	XS2308329783
OP ASUNTOLUOTTOPANKKI OYJ 191130 0.01 CB	0.0092%	XS2260183285
EQUINIX INC 181129 3.20 CB	0.0092%	US29444UBE55
CANADA GOVERNMENT 190526 0.75 GB	0.0092%	US427028AB18
CITIGROUP INC 180546 4.75 CB	0.0092%	US172967KR13
GEORGIA PACIFIC LLC 150526 0.95 CB	0.0092%	US37331NAN12
BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT 230930 0.01 CB	0.0092%	XS2234573710
BULGARIA REPUBLIC OF GOVERNMENT 230930 0.375 GB	0.0092%	XS2234571425
ONTARIO PROVINCE OF 251130 0.01 GB	0.0092%	XS2262263622
TERNA RETE ELETTRICA NAZIONALE SPA 250930 0.375 CB	0.0092%	XS2237901355
NATIONAL GRID GAS FINANCE PLC 220938 2.625 CB	0.0092%	XS1492681033
AT T INC 150546 4.75 CB	0.0091%	US00206RCQ39
MALAYSIA GOVERNMENT 161127 3.899 GB	0.0091%	MYBMO1700040
CVS HEALTH CORP 150829 3.25 CB	0.0091%	US126650DG21
FS KKR CAPITAL CORP 150127 2.625 CB	0.0091%	US302635AH04
ASB FINANCE LTD LONDON BRANCH 210531 0.25 CB	0.0091%	XS2343772724
COLONIAL ENTERPRISES INC 150530 3.25 CB	0.0091%	US19565CAA80
ABN AMRO BANK NV 200134 1.25 CB	0.0091%	XS2434787235
CATERPILLAR INC 090430 2.6 CB	0.0091%	US149123CH22
BPCE SA 140131 0.25 CB	0.0091%	FR0014001G37
GLOBAL PAYMENTS INC 150829 3.20 CB	0.0090%	US37940XAB82
AMERICAN WATER CAPITAL CORP 010530 2.80 CB	0.0090%	US03040WAW55
MICROSOFT CORP 080836 3.45 CB	0.0090%	US594918BS26
COMCAST CORP 150845 4.60 CB	0.0090%	US20030NBQ34
AUTOMATIC DATA PROCESSING INC 150528 1.70 CB	0.0090%	US053015AG87
QUANTA SERVICES INC 011030 2.90 CB	0.0090%	US74762EAF97
PUBLIC STORAGE 010528 1.85 CB	0.0090%	US74460WAD92
BNG BANK NV 300337 1.25 GB	0.0090%	XS2463550702
VONTIER CORP 010428 2.40 CB	0.0090%	US928881AD35
PEPSICO INC 141033 0.75 CB	0.0090%	XS2397367421
BANK OF AMERICA CORP 200148 4.443 CB	0.0090%	US06051GGG82
RTE RESEAU DE TRANSPORT D ELECTRICITE SA 080732 0.625 CB	0.0090%	FR0013522695
DIAGEO INVESTMENT CORP 110542 4.25 CB	0.0090%	US25245BAA52
JPMORGAN CHASE AND CO 130531 2.956 CB	0.0090%	US46647PBP09
EUROPEAN STABILITY MECHANISM 021146 1.80 CB	0.0089%	EU000A1Z99A1
BANK GOSPODARSTWA KRAJOWEGO 080731 0.50 GB	0.0089%	XS2361047538
MORGAN STANLEY 270145 4.30 CB	0.0089%	US61747YDY86
CARRIER GLOBAL CORP 150230 2.722 CB	0.0089%	US14448CAQ78
ALEXANDRIA REAL ESTATE EQUITIES INC 151229 2.75 CB	0.0089%	US015271AT64
HCA INC 150332 3.625 CB	0.0089%	US404119CK30
TEXAS INSTRUMENTS INC 040929 2.25 CB	0.0089%	US882508BG82
3M CO 260829 2.375 CB	0.0089%	US88579YBJ91
TREASURY CORPORATION OF VICTORIA 201141 2.25 GB	0.0089%	AU3CB0271955
ELI LILLY AND CO 140933 0.50 CB	0.0089%	XS2386186063
SUZANO AUSTRIA GMBH 150928 2.50 CB	0.0088%	US86964WAL63
BRISTOL MYERS SQUIBB 150626 3.20 CB	0.0088%	US110122CN68
COOPERATIEVE RABOBANK UA 250233 0.625 CB	0.0088%	XS2306851853
BROADCOM INC 150434 3.469 CB	0.0088%	US11135FBL40
JDE PEETS NV 160633 1.125 CB	0.0088%	XS2354444379
MARS INC 010439 3.875 CB	0.0088%	US571676AD73
YARA INTERNATIONAL SA 040630 3.148 CB	0.0088%	US984851AG07
AMERICAN TOWER CORP 310128 1.50 CB	0.0088%	US03027XBJ81
CVS HEALTH CORP 250348 5.05 CB	0.0088%	US126650CZ11
QUALCOMM INC 200530 2.15 CB	0.0088%	US747525BK80
TJX COMPANIES INC 150528 1.15 CB	0.0088%	US872540AV10
BELGIUM KINGDOM OG GOVERNMENT 220655 3.50 GB	0.0088%	BE0000361700
JPMORGAN CHASE AND CO 220248 4.26 CB	0.0088%	US46647PAA49
FMCC FNCL 011151 3.00 MBS POOL NO SD8179	0.0088%	US3132DWCQ42
ORACLE CORP 250331 2.875 CB	0.0088%	US68389XCE31
WASTE MANAGEMENT INC 150328 1.15 CB	0.0087%	US94106LBN82
CITIGROUP INC 030631 2.572 CB	0.0087%	US172967MS77
EUROGRID GMBH 210433 0.741 CB	0.0087%	XS2333297625
TOYOTA MOTOR CREDIT CORP 130230 2.15 CB	0.0087%	US89236TGU34
BANK OF AMERICA CORP 220432 2.687 CB	0.0087%	US06051GJT76

LABORATORY CORPORATION OF AMERICA HOLDINGS 010631 2.70 CB	0.0087%	US50540RAY80
ANTHEM INC 011247 4.375 CB	0.0087%	US036752AD58
KOREA REPUBLIC OF GOVERNMENT 100970 1.625 GB	0.0086%	KR103503GA90
VONOVIA SE 160633 1.00 CB	0.0086%	DE000A3E5MJ2
FEDEX CORP 150531 2.40 CB	0.0086%	US31428XCD66
INTERNATIONAL BUSINESS MACHINES CORP 150549 4.25 CB	0.0086%	US459200KC42
INTERNATIONAL BUSINESS MACHINES CORP 150530 1.95 CB	0.0086%	US459200KJ94
ZOETIS INC 150530 2.0 CB	0.0086%	US98978VAS25
JAPAN GOVERNMENT 200339 0.40 GB	0.0086%	JP1201681K44
COSTCO WHOLESALE CORP 200430 1.60 CB	0.0086%	US22160KAP03
MEXICO UNITED MEXICAN STATES GOVERNMENT 251033 1.45 GB	0.0086%	XS2289587789
CITIGROUP INC 010532 2.561 CB	0.0086%	US172967MY46
BANK OF AMERICA CORP 201032 2.572 CB	0.0085%	US06051GKD06
PORT AUTH N Y AND N J 010948 4.031 SF	0.0085%	US73358WX901
WRKCO INC 150633 3.0 CB	0.0085%	US92940PAG90
KROGER CO 010247 4.45 CB	0.0085%	US501044DG38
MICRON TECHNOLOGY INC 150432 2.703 CB	0.0085%	US595112BS19
HORMEL FOODS CORP 110630 1.80 CB	0.0085%	US440452AF79
NETHERLANDS KINGDOM OF THE GOVERNMENT 150154 2.00 GB	0.0085%	NL00150012X2
FMCC FNCL 010853 6.00 MBS POOL NO SD3603	0.0085%	US3132E0AC68
HCA INC 150342 4.375 CB	0.0084%	US404119CS65
EUROPEAN UNION 040741 0.45 GB	0.0084%	EU000A3KT6B1
JAPAN GOVERNMENT 200329 0.1 GB	0.0084%	JP1103541K42
FNMA FNCL 011252 5.00 MBS POOL NO FS3416	0.0084%	US3140XJYN75
CHILE GOVERNMENT OF 010930 4.70 GB	0.0084%	CL0002454248
NATIONAL RURAL UTILITIES COOP FINANCE CORP 150349 4.30 CB	0.0084%	US637432NT82
BRIXMOR OPERATING PARTNERSHIP LP 160831 2.50 CB	0.0084%	US11120VAL71
THAILAND KINGDOM OF GOVERNMENT 170634 2.80 GB	0.0084%	TH0623B3E601
COX COMMUNICATIONS INC 150631 2.60 CB	0.0084%	US224044CN54
DEERE AND CO 150450 3.75 CB	0.0084%	US244199BK00
LOWES COMPANIES INC 010462 4.45 CB	0.0084%	US548661EF07
CHARTER COMMUNICATIONS OPERATING LLC 010431 2.80 CB	0.0084%	US161175BU77
CUMMINS INC 010930 1.50 CB	0.0083%	US231021AT37
BAVARIA STATE OF 180135 0.01 GB	0.0083%	DE0001053593
JUNIPER NETWORKS INC 101230 2.00 CB	0.0083%	US48203RAP91
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220757 1.75 GB	0.0083%	GB00BD0XH204
TOYOTA MOTOR CREDIT CORP 100131 1.65 CB	0.0083%	US89236THX63
SERVICENOW INC 010930 1.40 CB	0.0083%	US81762PAE25
FMCC FNCL 010553 5.50 MBS POOL NO SD8324	0.0083%	US3132DWG982
ABN AMRO BANK NV 240137 0.625 CB	0.0083%	XS2435570895
BRITISH COLUMBIA PROVINCE OF 290131 1.30 GB	0.0082%	US110709AE21
SPAIN KINGDOM OF GOVERNMENT 300431 0.10 GB	0.0082%	ES0000012H41
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 310535 0.50 GB	0.0082%	FR0013461688
UNEDIC 250534 0.10 CB	0.0082%	FR0014001ZY9
S AND P GLOBAL INC 150830 1.25 CB	0.0082%	US78409VAS34
FRANCE REPUBLIC OF GOVERNMENT 250555 3.25 GB	0.0082%	FR0014000HF4
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINST 260849 0.00 CB	0.0082%	CH0485252875
GNMA II 30 YEAR SINGLE FAMILY 151050 2.00 TBA	0.0082%	US21H0206A81
NRW BANK 090735 0.1 CB	0.0082%	DE000NWB0AK3
SOCIETE DU GRAND PARIS 080442 1.625 GB	0.0082%	FR0014009KL1
SPAIN KINGDOM OF GOVERNMENT 310127 0.00 GB	0.0081%	ES0000012J15
ONTARIO PROVINCE OF 020630 2.05 CB	0.0081%	CA68333ZAH07
EUROPEAN INVESTMENT BANK 161048 1.50 GB	0.0081%	XS1753042743
CHARTER COMMUNICATIONS OPERATING LLC 010453 5.25 CB	0.0081%	US161175CK86
CARRIER GLOBAL CORP 050440 3.377 CB	0.0081%	US14448CAR51
MUENCHENER HYPOTHEKENBANK EG 050935 0.125 CB	0.0081%	DE000MHB25J1
TARGET CORP 150446 3.625 CB	0.0081%	US87612EBF25
GATX CORP 010631 1.90 CB	0.0081%	US361448BG72
UNEDIC 250536 0.50 CB	0.0081%	FR00140045Z3
UNITED STATES TREASURY 151145 3.00 GB	0.0081%	US912810RP57
ERSTE GROUP BANK AG 120137 0.50 CB	0.0081%	AT0000A2UXN9

MORGAN STANLEY 160936 2.484 CB	0.0080%	US61747YEF88
UNITED PARCEL SERVICE INC 151147 3.75 CB	0.0080%	US911312BN52
ORACLE CORP 151147 4.00 CB	0.0080%	US68389XBQ79
VODAFONE GROUP PLC 170950 4.25 CB	0.0080%	US92857WBU36
AXA HOME LOAN SFH 250635 0.125 CB	0.0080%	FR0013520210
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210651 1.75 GB	0.0080%	AU0000097495
ITALY REPUBLIC OF GOVERNMENT 011039 4.15 GB	0.0080%	IT0005582421
HYDRO QUEBEC 150245 5.00 GB	0.0080%	CA448814HZ92
COMMONWEALTH EDISON CO 010345 3.70 CB	0.0079%	US202795JF88
ONTARIO PROVINCE OF 021255 4.60 GB	0.0079%	CA68333ZBF32
AMERICAN WATER CAPITAL CORP 010947 3.75 CB	0.0079%	US03040WAR60
S & P GLOBAL INC 010352 3.70 CB	0.0079%	US78409VBL71
WARNERMEDIA HOLDINGS INC 150342 5.05 CB	0.0079%	US55903VBD47
GOLDMAN SACHS GROUP INC 240243 3.436 CB	0.0079%	US38141GZN77
JAPAN GOVERNMENT OF 201246 0.60 GB	0.0078%	JP1300531GCO
FLEMISH COMMUNITY OF 151035 0.125 GB	0.0078%	BE0002736172
CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 191035 0.01 CB	0.0078%	FR00140006K7
BRISTOL MYERS SQUIBB CO 260729 3.40 CB	0.0078%	US110122CP17
GOLDMAN SACHS GROUP INC 220442 3.21 CB	0.0078%	US38141GYC22
FLEX INTERMEDIATE HOLDCO LLC 301239 4.317 CB	0.0078%	US33939HAB50
WALT DISNEY CO 130560 3.80 CB	0.0078%	US254687GA88
FEDERATION DES CAISSES DESJARDINS DU QUEBEC 171128 5.467 CB	0.0078%	CA31430WF908
COMCAST CORP 011156 2.937 CB	0.0078%	US20030NDU28
AUSTRIA REPUBLIC OF GOVERNMENT 200351 0.75 GB	0.0077%	AT0000A2EJ08
ITALY REPUBLIC OF GOVERNMENT 010830 0.95 GB	0.0077%	IT0005403396
AMGEN INC 210240 3.15 CB	0.0077%	US031162CR97
AUSTRIA REPUBLIC OF GOVERNMENT 20092117 2.10 GB	0.0076%	AT0000A1XML2
FEDEX CORP 150541 3.25 CB	0.0076%	US31428XCE40
ONTARIO TEACHERS FINANCE TRUST 200541 0.90 CB	0.0076%	XS2344384842
MONDELEZ INTERNATIONAL INC 130430 2.75 CB	0.0076%	US609207AT22
UNIVERSITY MICH UNIV REVS 010440 2.437 MB	0.0076%	US914455UF50
WALLONIE STATE OF 220640 1.05 GB	0.0076%	BE0002709906
MANITOBA PROVINCE OF 020634 4.25 GB	0.0076%	CA563469VE28
NEDERLANDSE WATERSCHAPSBANK NV 041041 0.75 GB	0.0075%	XS1499594916
BRITISH COLUMBIA PROVINCE OF 180634 4.15 GB	0.0075%	CA110709AK82
BANK OF MONTREAL 181228 4.537 CB	0.0075%	CA06368LB887
ROMANIA GOVERNMENT 021240 2.625 GB	0.0074%	XS2258400162
FMCC FNCL 010452 2.50 MBS POOL NO QE0374	0.0074%	US3133B9MX98
AUSTRIA REPUBLIC OF GOVERNMENT 201040 0.00 GB	0.0074%	AT0000A2KQ43
VERIZON COMMUNICATIONS INC 150136 4.272 CB	0.0074%	US92343VVCV45
DOW CHEMICAL CO 151150 3.60 CB	0.0074%	US260543DD22
ISRAEL STATE OF GOVERNMENT 310347 3.75 GB	0.0074%	IL0011401937
VONOVIA SE 140641 1.50 CB	0.0074%	DE000A3E5MK0
AMGEN INC 210250 3.375 CB	0.0074%	US031162CS70
AMGEN INC 150841 2.80 CB	0.0073%	US031162DA53
SWEDEN KINGDOM OF GOVERNMENT 300339 3.50 GB	0.0073%	SE0002829192
FNMA FNCL 010437 2.50 MBS POOL NO FS2950	0.0073%	US3140XJH483
BANK OF AMERICA CORP 190641 2.676 CB	0.0073%	US06051GJE08
CROWN CASTLE INTERNATIONAL CORP 010441 2.90 CB	0.0073%	US22822VAX91
FNMA FNCL 010953 6.00 MBS POOL NO CB7115	0.0073%	US3140QS3Z27
VERIZON COMMUNICATIONS INC 030941 2.85 CB	0.0073%	US92343VGL27
ALBERTA PROVINCE OF 010650 3.10 CB	0.0073%	CA013051ED53
APPLE INC 080241 2.375 CB	0.0073%	US037833EE62
CANADA GOVERNMENT 010631 1.50 GB	0.0073%	CA135087M276
JAPAN GOVERNMENT OF 200334 0.80 GB	0.0073%	JP1103741Q44
LUXEMBOURG GRAND DUCHY OF GOVERNMENT 250542 1.75 GB	0.0072%	LU2475494477
TAMPA ELECTRIC CO 150351 3.45 CB	0.0072%	US875127BJ01
JPMORGAN CHASE AND CO 220451 3.109 CB	0.0072%	US46647PBN50
FNMA FNCL 011151 1.50 MBS POOL NO MA4464	0.0072%	US31418D6A53
FMCC FNCL 011035 3.00 MBS POOL NO SB0471	0.0072%	US3132CWQY39
WALMART INC 220941 2.50 CB	0.0072%	US931142EU39
ISRAEL STATE OF GOVERNMENT 310537 1.50 GB	0.0072%	IL0011661803
MANITOBA PROVINCE OF 020628 3.00 GB	0.0072%	CA563469UR40
QUEBEC PROVINCE OF 010933 3.60 GB	0.0072%	CA74814ZFS70
ESSENTIAL UTILITIES INC 150450 3.351 CB	0.0072%	US29670GAE26
DELL INTERNATIONAL LLC 151251 3.45 CB	0.0071%	US24703DBH35
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210541 2.75 GB	0.0071%	AU0000018442

SINGAPORE REPUBLIC OF GOVERNMENT 011051 1.875 GB	0.0071% SGXF89085702
BANK OF MONTREAL 010328 3.19 CB	0.0071% CA06368BTX69
THOMSON REUTERS CORP 140525 2.239 CB	0.0071% CA884903BW40
NEW BRUNSWICK PROVINCE OF 140826 2.60 GB	0.0071% CA642866GK79
PRUDENTIAL PLC 191231 6.125 CB	0.0071% XS0140198044
LOWE'S COMPANIES INC 150941 2.80 CB	0.0071% US548661EE32
ROYAL BANK OF CANADA 030532 2.94 CB	0.0071% CA780086UL64
CHOICE PROPERTIES REAL ESTATE INVESTMENT 210527 2.848 CB	0.0071% CA17039AAU03
WALT DISNEY CO 300327 3.057 CB	0.0071% CA254687FU53
TORON DOMINION BANK 260132 3.06 CB	0.0071% CA89117FPG86
CANADIAN WESTERN BANK 160426 1.926 CB	0.0070% CA136765BQ65
ROYALTY PHARMA PLC 020950 3.55 CB	0.0070% US78081BAM54
DAIMLER CANADA FINANCE INC 220925 1.65 CB	0.0070% CA23384NBS59
CANADIAN IMPERIAL BANK OF COMMERCE 210431 1.96 CB	0.0070% CA13607HRJ37
ROYAL BANK OF CANADA 040526 1.589 CB	0.0070% CA780086TM66
RIOCAN REAL ESTATE INVESTMENT TRUST 150626 1.974 CB	0.0070% CA766910BG73
GENERAL MOTORS FINANCIAL OF CANADA LTD 150426 1.75 CB	0.0070% CA37045YAG94
CANADIAN IMPERIAL BANK OF COMMERCE 150726 1.70 CB	0.0069% CA13607HVV19
PEPSICO INC 140446 4.45 CB	0.0069% US713448DD75
THAILAND KINGDOM OF GOVERNMENT 170671 2.50 GB	0.0069% TH0623X3L600
QUEENSLAND TREASURY CORP 210736 5.25 GB	0.0069% AU35G0002868
FNMA FNCL 010753 6.00 MBS POOL NO MA5073	0.0069% US31418ET751
FEDERATION OF CAISSES DESJARDINS DU QUEBEC 210126 1.093 CB	0.0069% CA31430WFL33
STEEL DYNAMICS INC 151050 3.25 CB	0.0069% US858119BP41
BERLIN STATE OF 060840 0.05 GB	0.0069% DE000A289K71
AMERICAN INTERNATIONAL GROUP INC 300630 3.40 CB	0.0069% US026874DR53
FRANCE REPUBLIC OF GOVERNMENT 250566 1.75 GB	0.0069% FR0013154028
CVC HEALTH CORP 210840 2.70 CB	0.0069% US126650DP20
ONTARIO PROVINCE OF 021253 3.75 GB	0.0068% CA68333ZAV90
SOUTHERN ELECTRIC POWER DISTRIBUTION PLC 070632 5.50 CB	0.0068% XS0139563166
FNMA FNCL 010950 2.00 MBS POOL NO MA4158	0.0068% US31418DTQ50
METROPOLITAN LIFE GLOBAL FUNDING I 200328 1.95 CB	0.0068% CA592179KA25
FNMA FNCL 010851 2.50 MBS POOL NO MA4399	0.0068% US31418D3H34
DE VOLKSBANK NV 191140 0.125 CB	0.0067% XS2259193998
ROGERS COMMUNICATIONS INC 091230 2.90 CB	0.0067% CA775109CS88
LOBLAW COMPANIES LTD 070530 2.284 CB	0.0067% CA539481AN18
VERIZON COMMUNICATIONS INC 160530 2.50 CB	0.0067% CA92343VFG47
MICROSOFT CORP 010650 2.525 CB	0.0067% US594918CC64
ONTARIO PROVINCE OF 020643 3.50 GB	0.0067% CA68323AAAY07
LLOYDS BANKING GROUP PLC 221127 4.25 CB	0.0067% AU3CB0248862
FMCC FNCL 010453 5.00 MBS POOL NO SD2660	0.0066% US3132DP5V61
TELUS CORP 131131 2.85 CB	0.0066% CA87971MBV42
AUST CAPITAL TERRITORY 231034 4.50 TB	0.0066% AU35G0002769
HSBC HOLDINGS PLC 290340 6.00 CB	0.0066% XS0498768315
NORTHERN GAS NETWORKS FINANCE PLC 230340 5.625 CB	0.0066% XS0494932741
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150852 0.00 GB	0.0066% DE0001102572
FNMA FNCL 010453 5.50 MBS POOL NO CB6004	0.0066% US3140QRU681
WALT DISNEY CO 010949 2.75 CB	0.0066% US254687FM36
ONTARIO PROVINCE OF 020645 3.45 GB	0.0066% CA68323ACC68
UNITED STATES TREASURY 150243 3.875 GB	0.0065% US912810TQ13
SUN LIFE FINANCIAL INC 011035 2.06 CB	0.0065% CA86682ZAN65
APPLE INC 080261 2.80 CB	0.0065% US037833EG11
LUXEMBOURG GRAND DUCHY OF GOVERNMENT 240331 0.00 GB	0.0064% LU2320463339
QUEBEC PROVINCE OF 011241 5.00 GB	0.0064% CA74814ZEF68
SWITZERLAND CONFEDERATION OF GOVT 240739 0.00 GB	0.0064% CH0440081401
CT REAL ESTATE INVESTMENT TRUST 060131 2.371 CB	0.0064% CA126462AG57
COMMONWEALTH EDISON CO 010951 2.75 CB	0.0064% US202795JU55
FINLAND REPUBLIC OF GOVERNMENT 150436 0.125 GB	0.0064% FI4000415153
MONDELEZ INTERNATIONAL INC 040950 2.625 CB	0.0063% US609207AW50

SOUTHERN ELECTRIC POWER DISTRIBUTION PLC 200237 4.625 CB	0.0063% XS0244171236
FMCC FNCL 011252 5.50 MBS POOL NO SD2045	0.0062% US3132DPHW14
SPAIN KINGDOM OF GOVERNMENT 311050 1.00 GB	0.0062% ES0000012G00
INTEL CORP 120851 3.05 CB	0.0062% US458140BW93
NEWFOUNDLAND AND LABRADOR PROVINCE OF 171046 3.30 GB	0.0061% CA651333FT85
DIAMOND 1 FINANCE CORP 150736 8.10 CB	0.0061% US24703TAJ51
BERLIN STATE OF 260152 0.625 GB	0.0061% DE000A3H2Y73
BELGIUM KINGDOM OF GOVT 220629 0.9 GB	0.0061% BE0000347568
FMCC FNCL 010337 1.50 MBS POOL NO SB8144	0.0060% US3132D6BM12
SINGAPORE REPUBLIC OF GOVERNMENT 010832 2.625 GB	0.0060% SGXF46767848
CHF BNP PARIBAS A/C	0.0060% -
PFIZER INC 150339 7.20 CB	0.0060% US717081CY74
CANADA GOVERNMENT 011264 2.75 GB	0.0060% CA135087C939
MANITOBA PROVINCE OF 050350 3.20 GB	0.0060% CA563469US23
KONINKLIJKE KPN NV 011030 8.375 CB	0.0060% US780641AH94
NORTH RHINE WESTPHALIA STATE OF 070373 3.40 GB	0.0059% DE000NRW0N26
NEW BRUNSWICK PROVINCE OF 140820 3.05 GB	0.0059% CA642866GQ40
NETHERLANDS KINGDOM OF THE GOVERNMENT 150152 0.00 GB	0.0059% NL0015614579
ALBERTA PROVINCE OF 010652 2.95 GB	0.0058% CA013051EQ66
KELLOGG CO 010431 7.45 CB	0.0058% US487836AT55
FRESHWATER FINANCE PLC SERIES 4 CLASS A 171036 ABS	0.0057% XS0270195877
FNMA FNCL 010751 1.50 MBS POOL NO FM8630	0.0057% US3140XCXS030
DEUTSCHE BAHN FINANCE GMBH 081250 0.625 CB	0.0057% XS2270142966
QUEBEC PROVINCE OF 011253 2.85 GB	0.0057% CA74814ZFL28
FNMA FNCL 011152 4.50 MBS POOL NO MA4805	0.0057% US31418EKT63
ASTRAZENECA PLC 150937 6.45 CB	0.0056% US046353AD01
BAY AREA TOLL AUTHORITY 010449 6.263 CB	0.0056% US072024ND01
CHICAGO ILL O HARE INTL ARPT REV 010140 6.395 MB	0.0056% US167593AN29
METROPOLITAN TRANSPORTATION AUTHORITY IF NY 151139 6.668 MB	0.0056% US59259YBY41
AETN 150636 6.625 CB	0.0055% US00817YAF51
BELGIUM KINGDOM OF GOVERNMENT 220671 0.65 GB	0.0055% BE0000353624
BELL CANADA INC 300950 3.50 CB	0.0055% CA07813ZCD48
ROMANIA GOVERNMENT 300532 5.25 GB	0.0055% XS2829209720
GREAT WEST LIFE CO INC 080750 2.981 CB	0.0055% CA39138CAJ59
UNILEVER CAPITAL CORP 151132 5.90 CB	0.0055% US904764AH00
CISCO SYSTEMS INC 150239 5.90 CB	0.0054% US17275RAD44
EUROPEAN UNION 041237 2.75 GB	0.0054% EU000A3K4D09
QUEENSLAND TREASURY CORP 020234 4.75 GB	0.0054% AU3SG0002959
ONTARIO PROVINCE OF 021252 2.55 GB	0.0054% CA68333ZAS61
HEWLETT PACKARD ENTERPRISES CO 151035 6.20 CB	0.0054% US42824CAX74
IRELAND GOVERNMENT 220441 0.55 GB	0.0054% IE00BMQ5JM72
407 INTERNATIONAL INC 070350 2.84 CB	0.0053% CA35085ZBV72
MXN BNP PARIBAS A/C	0.0053% -
META PLATFORMS INC 150553 5.60 CB	0.0053% US30303M8Q83
INGERSOLL RAND GLOBAL HOLDING COMPANY LTD 150643 5.75 CB	0.0053% US45687AAG76
HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 140627 1.50 CB	0.0053% XS1629387462
INTERNATIONAL BANK FOR RECONSTRUCTION AND DE 030151 0.125 CB	0.0052% XS2251330184
ROMANIA GOVERNMENT 260530 3.624 CB	0.0052% XS2178857954
BMW FINANCE NV 130726 0.75 CB	0.0052% XS2010447238
CME GROUP INC 150943 5.30 CB	0.0052% US12572QAF28
NEW YORK N Y CITY MUN WTR FIN AUTH WTR 150642 5.724 MUN BOND	0.0052% US64972FT309
NOK BNP PARIBAS A/C	0.0052% -
UNITED PARCEL SERVICE INC 010450 5.30 CB	0.0051% US911312BW51
ABBVIE INC 150354 5.40 CB	0.0051% US00287YDW66
BAYER CORP 150228 6.65 CB	0.0051% US072732AC42
SINGAPORE REPUBLIC OF GOVERNMENT 010739 2.375 GB	0.0051% SGXF13029610
THOMSON REUTERS CORP 150835 5.5 CB	0.0051% US884903AY13
GENERAL MOTORS CO 021043 6.25 CB	0.0051% US37045VAF76
LEGG MASON INC 150144 5.625 CB	0.0051% US524901AR65
FMCC FNCL 011151 2.00 MBS POOL NO RA6188	0.0051% US3133KM2V64
ARTHUR J GALLAGHER CO 150754 5.75 CB	0.0051% US04316JAJ88
WILLIS NORTH AMERICA INC 050354 5.90 CB	0.0051% US970648AN13

PORTUGAL OBRIG 120452 1.00 CB	0.0051%	PTOTECOE0037
FNMA FNCL 011051 2.00 MBS POOL NO FM9179	0.0050%	US3140KDFV33
META PLATFORMS INC 150528 4.60 CB	0.0050%	US30303M8L96
FMCC FNCL 010950 2.00 MBS POOL NO QB2929	0.0050%	US3133A9HE82
PFIZER INVESTMENT ENTERPRISES PTE LTD 190543 5.11 CB	0.0050%	US716973AF98
DOWDUPONT INC 151128 4.725 CB	0.0050%	US26078JAD28
ABBOTT LABORATORIES 301146 4.90 CB	0.0050%	US002824BH26
ORACLE CORP 150740 5.375 CB	0.0050%	US68389XAM74
LENNAR CORP 291127 4.75 CB	0.0049%	US526057CD41
KEYSIGHT TECHNOLOGIES INC 060427 4.60 CB	0.0049%	US49338LAE39
MOODYS CORP 150744 5.25 CB	0.0049%	US615369AE53
VENTAS REALTY LP 151130 4.75 CB	0.0049%	US92277GAV95
CORNING INC 151148 5.35 CB	0.0049%	US219350BK07
THAILAND KINGDOM OF GOVERNMENT 170643 3.45 GB	0.0049%	TH0623A3N603
POLAND REPUBLIC OF GOVERNMENT 180354 5.50 GB	0.0049%	US731011AZ55
FRANCE TELECOM SA 130142 5.375 CB	0.0049%	US35177PAX50
CIGNA CORP 151028 4.375 CB	0.0049%	US125523AH38
ROGERS COMMUNICATIONS INC 011043 5.45 CB	0.0049%	US775109AZ48
TIME WARNER CABLE 150639 6.75 CB	0.0049%	US88732JAU25
FOX CORP 250129 4.709 CB	0.0049%	US35137LAH87
GENERAL MOTORS CO 010449 5.95 CB	0.0049%	US37045VAT70
GINNIE MAE II 6.00 200854 POOL MA9852 MBS	0.0049%	US36179Y5M26
COMCAST CORP 151028 4.15 CB	0.0049%	US20030NCT63
COMCAST CORP 151025 3.95 CB	0.0049%	US20030NCS80
WESTINGHOUSE AIRE BRAKE TECHNOLOGIES CORP 150928 STEP	0.0049%	US960386AM29
JAPAN GOVERNMENT 201251 0.70 GB	0.0049%	JP1300731N17
EDWARDS LIFESCIENCES CORP 150628 4.30 CB	0.0049%	US28176EAD04
SALESFORCE COM INC 110428 3.70 CB	0.0049%	US79466LAF13
GOLDMAN SACHS AND CO LLC 010529 4.223 CB	0.0049%	US38141GWZ35
FNMA FNCL 011051 2.00 MBS POOL NO CB1855	0.0049%	US3140QMBZ64
FIDELITY NATIONAL FINANCIAL INC 150828 4.50 CB	0.0049%	US31620RAH84
NESTLE FINANCE INTERNATIONAL LTD SA 140629 0.25 CB	0.0049%	XS2350632472
HOME DEPOT INC 061228 3.90 CB	0.0049%	US437076BW12
AT AND T INC 010329 4.35 CB	0.0049%	US00206RHJ41
CHARLES SCHWAB CORP 210525 3.85 CB	0.0049%	US808513AX31
ABBVIE INC 140525 3.60 CB	0.0048%	US00287YAQ26
KIMCO REALTY CORP 010427 3.80 CB	0.0048%	US49446RAS85
INTERCONTINENTAL EXCHANGE INC 011225 3.75 CB	0.0048%	US45866FAD69
FEDEX CORP 150550 5.25 CB	0.0048%	US31428XCA28
WALMART 260625 3.55 CB	0.0048%	US931142ED14
FNMA FNCL 010254 6.50 MBS POOL NO CB8024	0.0048%	US3140QT4J57
STRYKER CORP 011125 3.375 CB	0.0048%	US863667AH48
SANTANDER HOLDINGS USA INC 170725 4.50 CB	0.0048%	US80282KAE64
PRINCIPAL FINANCIAL GROUIP INC 150525 3.40 CB	0.0048%	US74251VAK89
MICROSOFT CORP 031125 3.125 CB	0.0048%	US594918BJ27
XLIT LTD 151243 5.25 CB	0.0048%	US98420EAB11
GNMA G2SF 201252 5.50 MBS POOL NO MA8491	0.0048%	US36179XNG78
MYLAN NV 150626 3.95 CB	0.0048%	US62854AAN46
GREAT WEST LIFECO FINANCE 170528 4.047 CB	0.0048%	US39138QAA31
KELLOG CO 010426 3.25 CB	0.0048%	US487836BP25
MCDONALDS CORP 300126 3.70 CB	0.0048%	US58013MEY66
TARGET CORP 150425 2.25 CB	0.0048%	US87612EBL92
OWL ROCK CAPITAL CORP 150126 4.25 CB	0.0048%	US69121KAD63
APPLE INC 230246 4.65 CB	0.0048%	US037833BX70
LAM RESEARCH CORP 150325 3.80 CB	0.0048%	US512807AN85
OTIS WORLDWIDE CORP 050425 2.056 CB	0.0048%	US68902VAH06
WALMART INC 080726 3.05 CB	0.0048%	US931142EM13
QUALCOMM INC 200545 4.80 CB	0.0048%	US747525AK99
HCA INC 150629 4.125 CB	0.0048%	US404119BX69
BIOGEN INC 150925 4.05 CB	0.0048%	US09062XAF06
MICROSOFT CORP 060227 3.30 CB	0.0048%	US594918BY93
SIMON PROPERTY GROUP LP 150126 3.30 CB	0.0048%	US828807CW58
FOX CORP 250149 5.576 CB	0.0048%	US35137LAK17
MONONGAHELA POWER CO 150527 3.55 CB	0.0048%	US610202BR34
WRKCO INC 010628 3.90 CB	0.0048%	US92940PAE43
CARDINAL HEALTH INC 150925 3.75 CB	0.0048%	US14149YBE77
CME GROUP INC 150325 3.0 CB	0.0048%	US12572QAG01
QUEST DIAGNOSTICS INC 300325 3.50 CB	0.0048%	US74834LAX82
FNMA FNCL 010853 6.00 MBS POOL NO CB6921	0.0048%	US3140QSVP33
ALLSTATE CORP 151226 3.28 CB	0.0048%	US020002BD26

INTEL CORP 250325 3.40 CB	0.0048%	US458140BP43
GOLDMAN SACHS GROUP INC 211045 4.75 CB	0.0048%	US38141GVS01
RELX CAPITAL INC 180329 4.0 CB	0.0048%	US74949LAC63
NOVARTIS CAPITAL CORP 140225 1.75 CB	0.0048%	US66989HAP38
COMCAST CORP 150133 4.25 CB	0.0048%	US20030NBH35
PEPSICO INC 151027 3.00 CB	0.0048%	US713448DY13
DIGITAL REALTY TRUST LP 150827 3.70 CB	0.0048%	US25389JAR77
MARRIOTT INTERNATIONAL INC 150626 3.125 CB	0.0048%	US571903AS22
T-MOBILE USA INC 150430 3.875 CB	0.0048%	US87264ABF12
NEWMONT MINING CORP 150342 4.875 CB	0.0048%	US651639AP18
VENTAS REALTY LP 010328 4.00 CB	0.0048%	US92277GAM96
PRINCIPAL FINANCIAL GROUP INC 151126 3.10 CB	0.0048%	US74251VAM46
BROADCOM INC 150926 3.459 CB	0.0048%	US11135FAN15
MORGAN STANLEY 270726 3.125 CB	0.0048%	US61761J3R84
MARSH AND MCLENNAN COMPANIES INC 150339 4.75 CB	0.0048%	US571748BH49
ERP OPERATING LP 011126 2.85 CB	0.0047%	US26884ABF93
AIR LEASE CORP 150126 2.875 CB	0.0047%	US00914AAU16
BANK OF NEY YORK MELLON CORP 290128 3.40 CB	0.0047%	US06406RAF47
UNITEDHEALTH GROUP INC 150562 4.95 CB	0.0047%	US91324PEL22
ANHEUSER BUSCH INBEV WORLDWIDE INC 010630 3.50 CB	0.0047%	US035240AV25
PFIZER INC 150329 3.45 C	0.0047%	US717081ET61
AIR PRODUCTS AND CHEMICALS INC 151025 1.50 CB	0.0047%	US009158BB15
LAM RESEARCH CORP 150349 4.875 CB	0.0047%	US512807AT55
ELI LILLY AND CO 150329 3.375 CB	0.0047%	US532457BV93
HASBRO INC 191129 3.90 CB	0.0047%	US418056AZ06
MDC HOLDINGS INC 150130 3.85 CB	0.0047%	US552676AT59
KONINKLIJKE PHILIPS NV 150342 5.0 CB	0.0047%	US500472AE51
NUTRIEN LTD 010449 5.00 CB	0.0047%	US67077MAU27
UNITEDHEALTH GROUP INC 150552 4.75 CB	0.0047%	US91324PEK49
FNMA FNCL 010353 5.50 MBS POOL NO CB5908	0.0047%	US3140QRR620
ABBVIE INC 211129 3.20 CB	0.0047%	US00287YBX67
NESTLE FINANCE INTERNATIONAL LTD 021137 1.75 CB	0.0047%	XS1707075245
MASTERCARD INC 260330 3.35 CB	0.0046%	US57636QAP90
AMERICAN TOWER COR 150426 1.6 CB	0.0046%	US03027XBL38
HCA INC 150649 5.25 CB	0.0046%	US404119BZ18
MARVELL TECHNOLOGY INC 150426 1.65 CB	0.0046%	US573874AC88
PRUDENTIAL FINANCIAL INC 100326 1.50 CB	0.0046%	US74432QCH65
JPMORGAN CHASE AND CO 220427 1.578 CB	0.0046%	US46647PCB04
PROLOGIS LP 150427 2.125 CB	0.0046%	US74340XBN03
GUARDIAN LIFE GLOBAL FUNDING 101225 0.875 CB	0.0046%	US40139LBC63
MEDTRONIC INC 150345 4.625 CB	0.0046%	US585055BU98
BLOCK FINANCIAL LLC 150830 3.875 CB	0.0046%	US093662AH70
AMGEN INC 210227 2.20 CB	0.0046%	US031162CT53
PENSKE TRUCK LEASING CO LP 150626 1.70 CB	0.0046%	US709599BM55
NVIDIA CORP 010430 2.85 CB	0.0046%	US67066GAF19
HUNGARY GOVERNMENT 280432 1.625 GB	0.0046%	XS2161992511
FMCC FNCL 010653 5.00 MBS POOL NO SD3148	0.0046%	US3132DQP910
ATHENE GLOBAL FUNDING 290626 1.608 CB	0.0046%	US04685A2Z36
PRUDENTIAL FUNDING ASIA 140430 3.125 CB	0.0046%	US744330AA93
CIGNA CORP 151248 4.90 CB	0.0046%	US125523AK66
WESTPAC BANKING CORP 240739 4.421 CB	0.0046%	US961214EG45
CNH INDUSTRIAL CAPITAL LLC 150726 1.45 CB	0.0046%	US12592BAM63
JABIL INC 150130 3.6 CB	0.0046%	US466313AJ20
MCKESSON CORP 150344 4.883 CB	0.0046%	US581557BC84
HUMANA INC 011044 4.95 CB	0.0046%	US444859BE13
WESTLAKE CHEMICAL CORP 150846 5.00 CB	0.0046%	US960413AS12
FRESENIUS FINANCE IRELAND PLC 011031 0.875 CB	0.0046%	XS2325562697
NEW SOUTH WALES TREASURY CORP 070541 2.25 GB	0.0046%	AU3SG0002165
FMCC FNCL 011253 6.50 MBS POOL NO RJ0530	0.0046%	US3142GQSU74
FMCC FNCL 010153 5.00 MBS POOL NO SD2248	0.0046%	US3132DPP938
COMCAST CORP 011163 2.987 CB	0.0045%	US20030NDW83
BECTON DICKINSON AND CO 060647 4.669 CB	0.0045%	US075887BX67
VISA INC 141245 4.30 CB	0.0045%	US92826CAF95
SOCIETE DU GRAND PARIS 180270 1.0 GB	0.0045%	FR0013483914
FMCC FNCL 010153 5.50 MBS POOL NO RA8411	0.0045%	US3133KQKY16
QUEST DIAGNOSTICS INC 300345 4.70 CB	0.0045%	US74834LAY65
MEAD JOHNSON NUTRITION CO 010644 4.60 CB	0.0045%	US582839AG14
FEDEX CORP 151145 4.75 CB	0.0045%	US31428XBE58
FNMA FNCL 010153 5.50 MBS POOL NO FS3710	0.0045%	US3140XKDQ09
CHILDRENS HOSPITAL MEDICAL CENTER 150544 4.268 CB	0.0045%	US16876AAA25

AMERICAN HONDA FINANCE CORP 240328 2.0 CB	0.0045%	US02665WDW82
MARRIOTT INTERNATIONAL INC 151032 3.50 CB	0.0045%	US571903BF91
ASTRAZENECA FINANCE LLC 280528 1.75 CB	0.0045%	US04636NAE31
SHERWIN WILLIAMS CO 010647 4.50 CB	0.0045%	US824348AX47
VOYA FINANCIAL INC 150646 4.80 CB	0.0045%	US929089AC42
FARMERS EXCHANGE CAPITAL III 151054 5.454 CB	0.0045%	US30958QAA94
OWL ROCK CAPITAL CORP 110628 2.875 CB	0.0045%	US69121KAG94
APPLE INC 080228 1.20 CB	0.0044%	US037833EC07
WALT DISNEY CO 130131 2.65 CB	0.0044%	US254687FX90
EQUITABLE FINANCIAL LIFE GLOBAL FUNDING 080328 1.80 CB	0.0044%	US29449WAF41
ERP OPERATING LP 010645 4.50 CB	0.0044%	US26884ABE29
GLAXOSMITHKLINE CAPITAL INC 180343 4.20 CB	0.0044%	US377372AJ68
MERCK & CO INC 070339 3.90 CB	0.0044%	US58933YAV74
STARBUCKS CORP 151130 2.55 CB	0.0044%	US855244AZ28
CAMPBELL SOUP CO 240430 2.375 CB	0.0044%	US134429BJ73
VULCAN MATERIALS CO 150647 4.50 CB	0.0044%	US929160AV17
WALT DISNEY CO 010929 2.00 CB	0.0044%	US254687FL52
ABBVIE INC 211149 4.25 CB	0.0044%	US00287YCB39
T-MOBILE USA INC 150450 4.50 CB	0.0044%	US87264AAZ84
REPUBLIC SERVICES INC 010330 2.3 CB	0.0044%	US760759AV21
INTEL CORP 151129 2.45 CB	0.0044%	US458140BH27
FMCC FNCL 010153 5.50 MBS POOL NO RA8410	0.0044%	US3133KQKX33
DEERE AND CO 090642 3.90 CB	0.0044%	US244199BF15
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 151132 2.80 GB	0.0044%	CND10005TZQ1
BOSTON PROPERTIES LP 300131 3.25 CB	0.0044%	US10112RBD52
UNIVERSITY MICH UNIV REVS 010422 4.454 MB	0.0043%	US914455UJ72
MOTOROLA SOLUTIONS INC 240531 2.75 CB	0.0043%	US620076BU23
MCCORMICK AND COMPANY INC 150847 4.20 CB	0.0043%	US579780AP26
JABIL INC 150131 3.00 CB	0.0043%	US466313AK92
BIOGEN INC 010530 2.25 CB	0.0043%	US09062XAH61
INTEL CORP 250340 4.60 CB	0.0043%	US458140BL39
MASCO CORP 150547 4.50 CB	0.0043%	US574599BM79
KROGER CO 010530 2.20 CB	0.0043%	US501044DP37
HEINEKEN NV 011042 4.00 CB	0.0043%	US423012AE38
FNMA FNCL 010153 5.50 MBS POOL NO CB5453	0.0043%	US3140QRBX04
BRISTOL MYERS SQUIBB CO 261049 4.25 CB	0.0043%	US110122CR72
MEMORIAL SLOAN KETTERING CANCER CENTER 010755 4.2 CB	0.0043%	US586054AC25
FINLAND REPUBLIC OF GOVERNMENT 150455 2.95 GB	0.0043%	FI4000566294
ERAC USA FINANCE LLC 011146 4.2 CB	0.0043%	US26884TAS15
GOLDMAN SACHS GROUP INC 220432 2.615 CB	0.0043%	US38141GYB49
AMERISOURCEBERGEN CORP 151247 4.30 CB	0.0043%	US03073EAO89
J M SMUCKER CO 150345 4.375 CB	0.0043%	US832696AP30
IDEX CORP 150631 2.625 CB	0.0043%	US45167RAH75
PRUDENTIAL FINANCIAL INC 250250 4.35 CB	0.0043%	US74432QCE35
CHARLES SCHWAB CORP 130531 2.30 CB	0.0043%	US808513BS37
3M CO 140948 4.00 CB	0.0043%	US88579YBD22
PRINCIPAL FINANCIAL GROUP INC 150630 2.125 CB	0.0043%	US74251VAS16
TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMERICA	0.0043%	US878091BF35
ALLSTATE CORP 151246 4.20 CB	0.0043%	US020002BC43
ASCENSION HEALTH ALLIANCE 151146 3.945 CB	0.0043%	US04351LAB62
INTERNATIONAL FLAVORS AND FRAGRANCES INC 011130 2.30 CB	0.0043%	US459506AQ49
SYSCO CORP 150348 4.45 CB	0.0043%	US871829BH94
GOLDEN ST TOB SECURITIZATION CORP CALIF TOB 010634 2.746 GB	0.0043%	US38122NB504
WESTPAC BANKING CORP 151135 2.668 CB	0.0042%	US961214EP44
MASCO CORP 011030 2.0 CB	0.0042%	US574599BP01
CATERPILLAR INC 150842 3.803 CB	0.0042%	US149123CB51
JOHN DEERE CAPITAL CORP 170631 2.00 CB	0.0042%	US24422EVS52
TRAVELERS COMPANIES INC 300547 4.00 CB	0.0042%	US89417EAM12
MASTERCARD INC 150331 1.90 CB	0.0042%	US57636QAS30
GILEAD SCIENCES INC 010347 4.15 CB	0.0042%	US375558BK80
BELL TELEPHONE COMPANY OF CANADA OR BELL CAD 290749 4.3 CB	0.0042%	US0778FPAB50
NOVARTIS CAPITAL CORP 210942 3.70 CB	0.0042%	US66989HAF55
CROWN CASTLE INTERNATIONAL CORP 150131 2.25 CB	0.0042%	US22822VAT89
TIME WARNER CABLE 010941 5.50 CB	0.0042%	US88732JBB35
BANK OF AMERICA CORP 200351 4.083 CB	0.0042%	US06051GJA85

DENMARK KINGDOM OF GOVERNMENT 151152 0.25 CB	0.0042% DK0009924029
CONNECTICUT LIGHT AND POWER CO 010731 2.05 CB	0.0042% US207597EN17
DARDEN RESTAURANTS INC 150248 4.55 CB	0.0042% US237194AM73
FMCC FNCL 010952 5.00 MBS POOL NO RA7933	0.0042% US3133KPY693
COLGATE PALMOLIVE CO 010847 3.7 CB	0.0042% US19416QEK22
FMCC FNCL 011252 5.50 MBS POOL NO SD2046	0.0042% US3132DPHX96
INTEL CORP 250350 4.75 CB	0.0042% US458140BM12
PORTUGAL REPUBLIC OF GOVERNMENT 151027 0.70 GB	0.0042% PTOTEMOE0035
EUROPEAN INVESTMENT BANK 170530 0.875 CB	0.0042% US298785JE71
ALPHABET INC 150830 1.10 CB	0.0041% US02079KAD90
VERIZON COMMUNICATIONS INC 150332 2.355 CB	0.0041% US92343VGN82
NEW YORK LIFE GLOBAL FUNDING 070830 1.20 CB	0.0041% US64952WDS98
FMC CORP 011049 4.50 CB	0.0041% US302491AV74
ROPER TECHNOLOGIES INC 150231 1.75 CB	0.0041% US776743AL02
FORTUNE BRANDS HOME AND SECURITY INC 250352 4.50 CB	0.0041% US34964CAG15
MASTERCARD INC 260350 3.85 CB	0.0041% US57636QAQ73
FNMA FNCL 010153 5.00 MBS POOL NO BW5089	0.0041% US3140MWUP99
NVIDIA CORP 010460 3.70 CB	0.0040% US67066GAJ31
NIKE INC 270340 3.25 CB	0.0040% US654106AL77
VISA INC 150231 1.10 CB	0.0040% US92826CAN20
ILS BNP PARIBAS A/C	0.0040% -
EUROPEAN UNION 041230 3.125 GB	0.0040% EU000A3LNF05
JAPAN GOVERNMENT 200363 1.30 GB	0.0040% JP1400161P53
WEA FINANCE LLC 200948 4.625 CB	0.0040% US92928QAD07
BROADCOM INC 150241 3.50 CB	0.0040% US11135FBJ93
FMCC FNCL 010950 MBS POOL NO SD1143	0.0040% US3132DNHU00
DKK BNP PARIBAS A/C	0.0039% -
NEW YORK LIFE INSURANCE CO 150550 3.75 CB	0.0039% US64952GAT58
LOWES COMPANIES INC 150446 3.70 CB	0.0039% US548661DN40
INGREDION INC 010650 3.90 CB	0.0039% US457187AD44
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221073 1.275 GB	0.0039% GB00BLBDX619
NORTHWESTERN MUTUAL LIFE INSURANCE CO 300947 3.85 CB	0.0039% US668138AA80
BAYER US FINANCE II LLC 150764 4.70 CB	0.0039% US07274NBH52
RAYMOND JAMES FINANCIAL INC 010451 3.75 CB	0.0039% US754730AH26
UNUM GROUP 150651 4.125 CB	0.0039% US91529YAR71
GOLDMAN SACHS COLLAT	0.0038% -
PRESIDENT AND FELLOWS OF HARVARD COLLEGE 150746 3.15 CB	0.0038% US740816AM58
KRAFT HEINZ FOODS CO 150745 5.20 CB	0.0038% US50077LAM81
INTEGRIS BAPTIST MEDICAL CENTER INC 150850 3.875 CB	0.0038% US45834QAA76
DH EUROPE FINANCE 151149 3.40 CB	0.0038% US23291KAK16
FNMA FNCL 010853 4.50 MBS POOL NO FS5424	0.0038% US3140XMA227
NXP BV 110541 3.25 CB	0.0038% US62954HAU23
WASTE MANAGEMENT INC 010641 2.95 CB	0.0038% US94106LBR96
VIATRIS INC 220640 3.85 CB	0.0038% US92556VAE65
NIKE INC 270350 3.375 CB	0.0038% US654106AM50
HARTFORD FINANCIAL SERVICES GROUP INC 190849 3.60 CB	0.0038% US416515BF08
FMCC FNCL 010237 1.50 MBS POOL NO SB8140	0.0038% US3132D6BH27
VIACOMCBS INC 190550 4.95 CB	0.0038% US92556HAC16
EBAY INC 100551 3.65 CB	0.0038% US278642AZ62
CATERPILLAR INC 090450 3.25 CB	0.0038% US149123CJ87
KAISER FOUNDATION HOSPITALS 010641 2.81 CB	0.0038% US48305QAF00
DUKE UNIVERSITY 011044 2.682 CB	0.0037% US26442TAF49
AIR PRODUCTS AND CHEMICALS INC 150540 2.70 CB	0.0037% US009158AZ91
NORTH RHINE WESTPHALIA STATE OF 040641 0.60 GB	0.0037% DE000NRW0MZ8
VERIZON COMMUNICATIONS INC 220351 3.55 CB	0.0037% US92343VGB45
STARBUCKS CORP 151150 3.50 CB	0.0037% US855244BA67
FIDELITY NATIONAL INFORMATION SERVICES INC 010341 3.10 CB	0.0037% US31620MBU99
ANTHEM INC 150351 3.60 CB	0.0037% US036752AS28
LD REPUBLIC INTERNATIONAL CORP 110651 3.85 CB	0.0037% US680223AL88
CHARTER COMMUNICATIONS OPERATING LLC 010350 4.80 CB	0.0037% US161175BT05
SALESFORCE.COM INC 150741 2.70 CB	0.0037% US79466LAK08
OTIS WORLDWIDE CORP 150250 3.362 CB	0.0037% US68902VAM90
GNMA G2SF 200453 5.00 MBS POOL NO MA8800	0.0036% US36179XX509
FMCC FNCL 010852 4.50 MBS POOL NO RA7779	0.0036% US3133KPUC03

VERIZON COMMUNICATIONS INC 220361 3.70 CB	0.0036%	US92343VGC28
MASSACHUSETTS MUTUAL LIFE INSURANCE CO 150450 3.375 CB	0.0036%	US575767AQ12
FNMA FNCL 010452 2.50 MBS POOL NO CB3351	0.0036%	US3140QNW06
FMCC FNCL 010237 2.00 MBS POOL NO SB0788	0.0036%	US3132CW2V54
TEXAS TRANSN COMMN 011044 2.472 MB	0.0036%	US882830BH49
T-MOBILE USA INC 151052 3.40 CB	0.0036%	US87264ACT07
WESTERN AND SOUTHERN LIFE INSURANCE CO 280461 3.75 CB	0.0036%	US95765PAE97
KEURIG DR PEPPER INC 150351 3.35 CB	0.0036%	US49271VAM28
VIACOM INC 150343 4.375 CB	0.0036%	US92553PAP71
GREECE REPUBLIC OF GOVERNMENT 180738 4.375 GB	0.0036%	GR0128017747
SWITZERLAND CONFEDERATION OF GOVT 240555 0.5 GB	0.0036%	CH0344958472
AMAZON COM INC 120561 3.25 CB	0.0035%	US023135CC87
ASSURED GUARANTY US HOLDINGS INC 150951 3.6 CB	0.0035%	US04621WAE03
AT AND T INC 150953 3.50 CB	0.0035%	US00206RKJ04
AT AND T INC 150955 3.55 CB	0.0035%	US00206RLJ94
TRAVELERS COMPANIES INC 080651 3.05 CB	0.0035%	US89417EAR09
PACIFIC LIFECORP 150950 3.35 CB	0.0035%	US694476AE25
FMCC FNCL 010451 2.50 MBS POOL NO SD0576	0.0035%	US3132DMT960
SIMON PROPERTY GROUP LP 130949 3.25 CB	0.0035%	US828807DH72
FNMA FNCL 010137 2.00 MBS POOL NO CB2709	0.0035%	US3140QNAK87
HP INC 170630 3.40 CB	0.0035%	US40434LAC90
AT AND T INC 150959 3.65 CB	0.0035%	US00206RLV23
INTERCONTINENTAL EXCHANGE INC 150650 3.00 CB	0.0035%	US45866FAL85
MARTIN MARIETTA MATERIALS INC 150751 3.20 CB	0.0035%	US573284AX46
REPUBLIC SERVICES INC 010350 3.05 CB	0.0035%	US760759AW04
KIMBERLY CLARK CORP 070250 2.875 CB	0.0035%	US494368CA98
BANNER HEALTH 010151 2.913 CB	0.0035%	US06654DAE76
INTERNATIONAL FLAVORS AND FRAGRANCES INC 011250 3.468 CB	0.0035%	US459506AS05
FNMA FNCL 010337 1.50 MBS POOL NO MA4581	0.0035%	US31418ECT55
NASDAQ INC 211240 2.50 CB	0.0035%	US63111XAE13
FMCC FNCL 011050 2.00 MBS POOL NO QB3891	0.0035%	US3133AAKC53
ANHEUSER BUSCH INBEV WORLWIDE INC 130428 4.00 CB	0.0034%	US035240AL43
STRYKER CORP 150650 2.90 CB	0.0034%	US863667AZ46
FNMA FNCL 011236 2.00 MBS POOL NO FS0180	0.0034%	US3140XFFW63
IRELAND GOVERNMENT 181043 3.00 GB	0.0034%	IE000GVLBXU6
FMCC FNCL 011051 2.00 MBS POOL NO RA6140	0.0034%	US3133KMZD00
NOVARTIS CAPITAL CORP 140850 2.75 CB	0.0034%	US66989HAS76
APPLIED MATERIALS INC 010650 2.75 CB	0.0034%	US038222AP03
BIOGEN INC 010550 3.15 CB	0.0034%	US09062XAG88
SALESFORCE.COM INC 150751 2.90 CB	0.0034%	US79466LAL80
NATIONAL RETAIL PROPERTIES INC 150450 3.10 CB	0.0034%	US637417AP15
SEATTLE CHILDRENS HOSPITAL 011050 2.719 CB	0.0034%	US81257VAB71
EMERSON ELECTRIC CO151050 2.75 CB	0.0034%	US291011BM54
ROYAL BANK OF CANADA 280133 1.67 CB	0.0034%	CA780086SY14
CHILDRENS HOSPITAL OF PHILADELPHIA 010750 2.704 CB	0.0033%	US16877PAA84
GNMA G2SF 201151 2.50 MBS POOL NO MA7705	0.0033%	US36179WR263
ELECTRONIC ARTS INC 150251 2.95 CB	0.0033%	US285512AF68
NRW BANK 210228 2.75 GB	0.0033%	DE000NWB2TA0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 160125 1.65 CB	0.0033%	AU3CB0269710
FMCC FNCL 010352 2.50 MBS POOL NO RA6959	0.0033%	US3133KNWU35
MACQUARIE BANK LTD 120225 1.70 CB	0.0033%	AU3CB0270387
FNMA FNCL 011151 2.00 MBS POOL NO FM9082	0.0033%	US3140XDCU86
AMERICAN TOWER CORP 150151 2.95 CB	0.0033%	US03027XBK54
NORDRHEIN WESTFALEN LAND OF 160648 1.55 GB	0.0033%	DE000NRWOKF4
DANAHER CORP 011050 2.60 CB	0.0033%	US235851AV47
FMCC FNCL 010254 6.00 MBS POOL NO RJ0841	0.0032%	US3142GQ5B40
MICROSOFT CORP 010660 2.675 CB	0.0032%	US594918CD48
DOWDUPONT INC 151138 5.319 CB	0.0032%	US26078JAE01
FNMA FNCL 011051 MBS POOL NO BU1052	0.0032%	US3140M2E248
FMCC FNCL 010553 5.5 MBS POOL NO SD2905	0.0031%	US3132DQGN07
7 ELEVEN INC 100251 2.80 CB	0.0031%	US817826AG50
STANLEY BLACK DECKER INC 151150 2.75 CB	0.0031%	US854502AN14
FNMA FNCL 010154 6.50 MBS POOL NO CB7803	0.0031%	US3140QTU562
AUSTRIA REPUBLIC OF GOVERNMENT 200471 0.70 GB	0.0030%	AT0000A2QQB6
WOOLSWORHT GROUP LTD 200530 2.80 CB	0.0030%	AU3CB0272227
ALPHABET INC 150850 2.05 CB	0.0030%	US02079KAF49

ELI LILLY AND CO150960 2.50 CB	0.0029%	US532457BZ08
NORTH RHINE WESTPHALIA STATE OF 150120 1.375 CB	0.0029%	DE000NRWOL10
SEK BNP PARIBAS A/C	0.0029%	-
RBS COLLATERAL AC	0.0029%	-
METRO INC 280250 3.413 CB	0.0028%	CA59162NAJ87
QUEBEC PROVINCE OF 010928 2.75 CB	0.0028%	CA74814ZFD02
PRAXAIR INC 100850 2.00 CB	0.0028%	US74005PBS20
PROLOGIS LP 151050 2.125 CB	0.0028%	US74340XBQ34
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210654 4.75 GB	0.0028%	AU0000300535
GNMA G2SF 200753 5.50 MBS POOL NO 786798	0.0027%	US3622ACNP10
FRANCE REPUBLIC OF GOVERNMENT 250572 0.50 GB	0.0027%	FR0014001NN8
DOW CHEMICAL CO 011129 7.375 CB	0.0026%	US260543BJ10
VERIZON COMMUNICATIONS INC 301056 2.987 CB	0.0026%	US92343VFW90
EQUITABLE HOLDINGS INC 150229 4.572 CB	0.0025%	US054561AN50
FMCC FNCL 010553 5.50 MBS POOL NO SD2890	0.0025%	US3132DQF762
GNMA G2SF 200854 6.50 MBS POOL NO MA9853	0.0025%	US36179Y5N09
FMCC FNCL 010336 1.50 MBS POOL NO SB8092	0.0024%	US3132D57D82
AUSTRIA REPUBLIC OF GOVERNMENT 201036 0.25 GB	0.0024%	AT0000A2T198
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151143 0.00 TBA	0.0024%	US01F0426B49
FNMA FNCL 011152 5.00 MBS POOL NO CB5084	0.0023%	US3140QQUJ26
FMCC FNCL 011152 5.50 MBS POOL NO RA8212	0.0023%	US3133KQDR48
FMCC FNCL 010153 6.00 MBS POOL NO QF5629	0.0023%	US3133BTHE39
FRANCE REPUBLIC OF GOVERNMENT 250552 0.75 GB	0.0023%	FR0013480613
RON BNP PARIBAS A/C	0.0022%	-
AMERICAN INTERNATIONAL GROUP INC 160744 4.50 CB	0.0022%	US026874DA29
FMCC FNCL 010653 6.00 MBS POOL NO SD3260	0.0022%	US3132DQTR73
WALMART INC 290648 4.05 CB	0.0022%	US931142EC31
HUF BNP PARIBAS A/C	0.0021%	-
FNMA FNCL 010154 6.50 MBS POOL NO CB7865	0.0021%	US3140QTW394
FNMA FNCL 011153 6.50 MBS POOL NO FS6294	0.0020%	US3140XM7G58
LEAR CORP 150927 3.80 CB	0.0020%	US521865AY17
FMCC FNCL 010637 2.00 MBS POOL NO SB8158	0.0019%	US3132D6B337
FMCC FNCL 011053 6.50 MBS POOL NO SD4350	0.0017%	US3132E0ZP07
FMCC FNCL 010137 2.00 MBS POOL NO RC2399	0.0017%	US3133L8UY97
DISCOVERY COMMUNICATIONS LLC 150955 4.00 CB	0.0016%	US25470DBL29
GNMA G2SF 201051 1.50 MBS POOL NO MA7647	0.0016%	US36179W8P53
FNMA FNCL 010253 5.50 MBS POOL NO CB5642	0.0016%	US3140QRHU01
BOSTON SCIENTIFIC CORP 010349 4.70 CB	0.0016%	US101137AU14
FMCC FNCL 010653 5.50 MBS POOL NO SD3085	0.0015%	US3132DQNA03
FMCC FNCL 011253 6.50 MBS POOL NO RJ0527	0.0014%	US3142GQSR46
FMCC FNCL 010254 6.50 MBS POOL NO SD4870	0.0014%	US3132DSMT68
FMCC FNCL 010853 4.50 MBS POOL NO SD3565	0.0013%	US3132DQ6A97
CARRIER GLOBAL CORP 150227 2.493 CB	0.0011%	US14448CAP95
FNMA FNCL 011137 4.00 MBS POOL NO MA4797	0.0011%	US31418EKK54
GNMA G2SF 200353 5.50 MBS POOL NO MA8726	0.0011%	US36179XVT08
FMCC FNCL 010154 6.50 MBS POOL NO RJ0717	0.0011%	US3142GQYP16
NETHERLANDS KINGDOM OF GOVERNMENT 150725 0.25 GB	0.0011%	NL0011220108
FINLAND REPUBLIC OF GOVERNMENT 150452 0.125 GB	0.0010%	FI4000480488
FNMA FNCL 010937 4.00 MBS POOL NO MA4726	0.0008%	US31418EHC75
JAPAN GOVERNMENT 200362 1.00 GB	0.0007%	JP1400151N57
FNMA FMCC 010837 4.00 MBS POOL NO SB0725	0.0006%	US3132CWYW80
QUEBEC PROVINCE OF 011251 3.10 GB	0.0006%	CA74814ZFE84
FMCC FNCL 010238 4.00 MBS POOL NO SB1009	0.0006%	US3132CXDN93
FNMA FNCL 011138 4.00 MBS POOL NO MA5223	0.0003%	US31418EYV63
JAPAN GOVERNMENT 200348 0.80 GB	0.0003%	JP1300581J30
Income Due - CAD	0.0002%	-
JAPAN GOVERNMENT 200639 0.30 GB	0.0001%	JP1201691K75
PEN BNP PARIBAS A/C	0.0000%	-
THB BNP PARIBAS A/C	0.0000%	-
Takeon NZD	0.0000%	-
RBC COLLATERAL A/C	-0.0010%	-
UBS COLLATERAL A/C	-0.0010%	-
Accruals	-0.0145%	-
Outstanding Settlement Payments - AUD	-0.0208%	-
Outstanding Settlement Payments - CNY	-0.0317%	-
Outstanding Settlement Payments - JPY	-0.0483%	-
Outstanding Settlement Payments - GBP	-0.0772%	-
Outstanding Settlement Payments - EUR	-0.3076%	-
Outstanding Settlement Payments - NZD	-0.3526%	-

Outstanding Settlement Payments - USD

-1.2230% -