

Offer name	AMP KiwiSaver Scheme	Offer number	OFR10393
Fund name	AMP Global Fixed Interest Fund	Fund number	FND611
Period disclosure applies [dd/mm/yyyy]	31/03/2025		
Asset name	% of fund net assets	Security code	
BNP USD Account		1.6780% -	
United States Government Bond - maturing 15 Jan 2027		1.0230% US91282CJT99	
Outstanding Settlement Receipts - JPY		0.8279% -	
Outstanding Settlement Receipts - CNY		0.6954% -	
China Government Bond - maturing 21 May 2030		0.6761% CND100036Q75	
Japanese Government Bond - maturing 12 Dec 2028		0.5742% JP1103531K10	
United States Government Bond - maturing 15 Oct 2026		0.5572% US91282CJC64	
Japanese Government Bond - maturing 20 Sep 2028		0.5268% JP1103521JA8	
United States Government Bond - maturing 15 Feb 2029		0.4954% US9128286B18	
United States Government Bond - maturing 20 Feb 2028		0.4677% US91282CBP59	
United States Government Bond - maturing 31 May 2026		0.4649% US91282CKS97	
Bundesschatzanweisungen 17 Sep 2026		0.4370% DE000BU22064	
UNITED STATES TREASURY 311227 0.625 GB		0.4360% US91282CBB63	
UNITED STATES TREASURY 150826 4.375 GB		0.4253% US91282CHU80	
Japanese Government Bond - maturing 20 Mar 2026		0.4154% JP1051471M45	
UNITED STATES TREASURY 310329 2.375 GB		0.4130% US91282CEE75	
JAPAN GOVERNMENT OF 200627 0.10 GB		0.4097% JP1103471H66	
Agricultural Development Bank Of China - maturing 17 Apr 2030		0.4010% CND100034271	
JAPAN GOVERNMENT 201230 0.10 GB		0.3806% JP1103611M11	
Japanese Government Bond - maturing 20 Dec 2032		0.3796% JP1201411CC4	
Japanese Government Bond - maturing 20 Dec 2027		0.3781% JP1103491HC4	
JAPN GOVERNMENT 200331 0.10 GB		0.3748% JP1103621M43	
UNITED STATES TREASURY 300926 3.50 GB		0.3735% US91282CLP40	
United States Government Bond - maturing 30 Jun 2028		0.3676% US91282CCH25	
FNMA FNCL 010749 4.00 MBS POOL NO FM7075		0.3632% US3140XA2H40	
GNMA G2SF 200851 2.50 MBS POOL NO MA7534		0.3608% US36179WLP13	
UNITED STATES TREASURY 301127 0.625 GB		0.3596% US91282CAY75	
UNITED STATES TREASURY 311027 0.50 GB		0.3594% US91282CAU53	
Outstanding Settlement Receipts - USD		0.3552% -	
UNITED STATES TREASURY 150533 3.375 GB		0.3530% US91282CHC82	
UNITED STATES TREASURY 280229 1.875 GB		0.3510% US91282CEB37	
UNITED STATES TREASURY 300429 4.625 GB		0.3434% US91282CKP58	
UNITED STATES TREASURY 310828 4.375 GB		0.3320% US91282CHX20	
UNITED STATES TREASURY 310526 0.75 GB		0.3246% US91282CCF68	
UNITED STATES TREASURY 300430 3.50 GB		0.3237% US91282CGZ86	
FNMA FNCL 011051 2.00 MBS POOL NO CB1804		0.3216% US3140QMAE45	
UNITED STATES TREASURY 311226 1.75 GB		0.3109% US912828YX25	
UNITED STATES TREASURY 150233 3.50 GB		0.3085% US91282CGM73	
UNITED STATES TREASURY 310529 4.50 GB		0.3018% US91282CKT70	
UNITED STATES TREASURY 310727 2.75 GB		0.2949% US91282CFB28	
UNITED STATES TREASURY 310328 3.625 GB		0.2941% US91282CGT27	
UNITED STATES TREASURY 300427 2.75 GB		0.2905% US91282CEN74	
US TREASURY NB 310826 3.75 GB		0.2864% US91282CLH24	
FEDERAL NATIONAL MORTGAGE ASSOC 150436 5		0.2856% US01F0526495	
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 040826 2.74 GB		0.2804% CND10000BLCO	
UNITED STATES TREASURY 310128 3.5 GB		0.2800% US91282CGH88	
UNITED STATES TREASURY 151134 4.25 GB		0.2760% US91282CLW90	
UNITED STATES TREASURY 310528 3.625 GB		0.2749% US91282CHE49	
FRANCE REPUBLIC OF GOVERNMENT 251126 0.25 GB		0.2716% FR0013200813	
JAPAN GOVERNMENT OF 200927 0.10 GB		0.2714% JP1051541NA0	
Japanese Government Bond - maturing 20 Mar 2034		0.2664% JP1201481E36	
UNITED STATES TREASURY 150232 1.875 GB		0.2533% US91282CDY49	
UNITED STATES TREASURY 300628 4.00 GB		0.2497% US91282CHK09	
UNITED STATES TREASURY 150254 4.25 GB		0.2466% US912810TX63	

Outstanding Settlement Receipts - EUR	0.2414% -
UNITED STATES TREASURY 310829 3.125 GB	0.2413% US91282CFJ53
UNITED STATES TREASURY 150832 2.75 GB	0.2373% US91282CFF32
UNITED STATES TREASURY 300929 3.50 GB	0.2345% US91282CLN91
UNITED STATES TREASURY 151133 4.50 GB	0.2302% US91282CJJ18
UNITED STATES TREASURY 310728 4.125 GB	0.2271% US91282CHQ78
JAPAN GOVERNMENT 200933 0.80 GB	0.2269% JP1103721PA1
EXPORT IMPORT BANK OF CHINA 200529 3.86 GB	0.2257% CND100029N10
UNITED STATES OF AMERICA TREASURY BILL 1	0.2212% US912810FT08
JAPAN 5 YEAR ISSUE 200629 0.60 GB	0.2207% JP1051701Q76
JAPAN GOVERNMENT OF 200327 0.10 GB	0.2203% JP1103461H35
UNITED STATES TREASURY 150531 1.625 GB	0.2201% US91282CCB54
UNITED STATES TREASURY 300928 1.25 GB	0.2183% US91282CCY57
UNITED STATES TREASURY 280230 4.00 GB	0.2177% US91282CGQ87
CHINA PEOPLE REPUBLIC OF GOVERNMENT 150427 2.48 GB	0.2146% CND10004TCN0
UNITED STATES TREASURY 150534 4.375 GB	0.2124% US91282CKQ32
FNMA FNCL 011251 2.00 MBS POOL NO BU5908	0.2073% US3140M7R603
UNITED STATES TREASURY 150532 2.875 GB	0.2071% US91282CEP23
PFANDBRIEFBANK SCHWEIZERISCHER HYPOT 150627 0.00 CB	0.2035% CH0485252800
FREDDIE MAC POOL 2.50 010252 SD8194 MBS	0.2027% US3132DWC767
JAPAN GOVERNMENT 201232 0.50 GB	0.2022% JP1103691P11
JAPAN GOVERNMENT OF 200935 1.20 GB	0.2008% JP1201541F90
UNITED STATES TREASURY 150833 3.875 GB	0.2007% US91282CHT18
UNITED STATES TREASURY 151132 4.125 GB	0.1997% US91282CFV81
CHINA PEOPLE S REPUBLIC OF GOVERNMENT 251133 2.67 GB	0.1917% CND100076348
GNMA G2SF 201051 2.0 MBS POOL NO MA7648	0.1900% US36179WP937
UNITED STATES TREASURY 150844 4.125 GB	0.1870% US912810UD80
United States Government Bond - maturing 31 Oct 2026	0.1868% US91282CDG33
SWITZERLAND CONFEDERATION OF GOVERNMENT 220629 0.0 GB	0.1868% CH0224397346
UNITED STATES TREASURY 150831 1.25 GB	0.1849% US91282CCS89
FNMA FNCL 011150 2.00 MBS POOL NO CA7799	0.1838% US3140QFUZ03
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 250533 2.67 GB	0.1836% CND10006GPT1
AGRICULTURAL DEVELOPMENT BANK OF CHINA 020434 2.47 GB	0.1824% CND10007PM80
FRANCE REPUBLIC OF GOVERNMENT 250227 0.00 GB	0.1808% FR0014003513
UNITED STATES TREASURY 150834 3.875 GB	0.1801% US91282CLF67
UNITED STATES TREASURY 150530 0.625 GB	0.1794% US912828ZQ64
UNITED KIN OF GREAT BRITAIN AND NORT IRE GOV 220144 3.25 GB	0.1793% GB00B84Z9V04
UNITED STATES TREASURY 150527 4.50 GB	0.1768% US91282CKR15
FNMA FNCL 010352 3.00 MBS POOL NO CB3237	0.1764% US3140QNS379
CHINA PEOPLES REPUBLIC OF GOVERNMENT 150832 2.69 GB	0.1754% CND10005JJ69
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 250331 2.28 GB	0.1733% CND10007NT77
FNMA FNCL 010152 2.50 MBS POOL NO CB2640	0.1717% US3140QM5A84
FNMA FNCL 010452 3.00 MBS POOL NO CB3362	0.1714% US3140QNWY44
SPAIN KINGDOM OF GOVERNMENT 310527 2.50 GB	0.1714% ES0000012M77
JAPAN GOVERNMENT OF 200336 0.40 GB	0.1708% JP1201561G37
EUROPEAN UNION 051228 3.125 GB	0.1697% EU000A3K4EN5
FNMA FNCL 010251 3.50 MBS POOL NO FM8911	0.1696% US3140XC3V88
FMCC FNCL 010152 3.00 MBS POOL NO RA6701	0.1692% US3133KNNS89
FNMA FNCL 010437 2.00 MBS POOL NO MA4582	0.1687% US31418ECU29
FNMA FNCL 010537 2.00 MBS POOL NO FS2035	0.1654% US3140XHHM20
UNITED STATES TREASURY 150234 4.00 GB	0.1650% US91282CJZ59
GERMANY FEDERAL REPUBLIC OF (GOVERNMENT) 151027 1.30 GB	0.1648% DE0001141869
FEDERAL NATIONAL MORTGAGE ASSOCIATION 150442 6.00 TBA	0.1643% US01F0606420
GNMA G2SF 200947 3.5 MBS POOL NO MA4719	0.1628% US36179TG411

JAPAN GOVERNMENT 200629 0.10 GB	0.1604% JP1103551K72
FNMA 30YR CONV LOAN 150440 3.5 TBA	0.1571% US01F0326417
ITALY REPUBLIC OF GOVERNMENT 150229 0.45 GB	0.1561% IT0005467482
EXPORT IMPORT BANK OF CHINA 160731 3.38 GB	0.1561% CND10004BNT2
UNITED STATES TREASURY 311230 3.75 GB	0.1560% US91282CJQ50
JAPAN GOVERNMENT 200630 0.10 GB	0.1554% JP1103591L73
PF AND BRIEFZENTRALE DER SCHWEIZERISCHEN 180333 0.00 CB	0.1522% CH0589031027
JAPAN GOVERNMENT 200640 0.40 GB	0.1510% JP1201731L76
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 190326 2.50 GB	0.1487% DE000BU22049
UNITED STATES TREASURY 150851 2.00 GB	0.1482% US912810SZ21
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 151127 0.00 GB	0.1480% DE0001102523
UK TREASURY 071227 4.25 GB	0.1475% GB00B16NNR78
CHINA PEOPLES REPUBLIC OF GOVERNMENT 181051 3.53 GB	0.1471% CND10004NCM5
UNITED STATES TREASURY 151143 4.75 GB	0.1471% US912810TW80
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 150772 3.4 GB	0.1464% CND10005CWX0
FMCC FNCL 011151 2.50 MBS POOL NO QD1140	0.1458% US3133AXHR62
ITALY REPUBLIC OF GOVERNMENT 150127 0.85 GB	0.1449% IT0005390874
FEDERAL NAT MORT ASSO 30YR CONVENTIONAL LOAN 251052 6.50 TBA	0.1412% US01F0626485
FNMA FNCL 010152 2.50 MBS POOL NO CB2559	0.1412% US3140QMZZ09
UNITED STATES TREASURY 150544 3.375 GB	0.1399% US912810RG58
BELGIUM KINGDOM OF GOVERNMENT 220627 0.80 GB	0.1393% BE0000341504
GNMA G2SF 201148 4.00 MBS POOL NO MA5595	0.1374% US36179UGC09
UNITED STATES TREASURY 310130 4.25 GB	0.1370% US91282CMG32
KOREA REPUBLIC OF GOVERNMENT 100628 2.625 GB	0.1365% KR103502G867
JAPAN GOVERNMENT 200929 0.10 GB	0.1353% JP1103561KA2
UNITED STATES TREASURY 300428 3.625 GB	0.1348% US91282CHA27
UNITED STATES TREASURY 150844 3.125 GB	0.1347% US912810RH32
GOVERNMENT NATIONAL MOTG ASSO 150446 0.00 TBA	0.1345% US21H0506491
JAPAN GOVERNMENT OF 200645 1.60 GB	0.1340% JP1300471F60
JAPAN GOVERNMENT OF 201236 0.60 GB	0.1333% JP1201591GC4
FRANCE REPUBLIC OF GOVERNMENT 251133 3.50 GB	0.1328% FR001400L834
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 070628 4.5 GB	0.1317% GB00BMF9LG83
UNITED STATES TREASURY 150551 2.375 GB	0.1314% US912810SX72
UNITED STATES TREASURY 150853 4.125 GB	0.1309% US912810TT51
FEDERAL NATIONAL MORTGAGE ASSOCIATION 150446 2.50 TBA	0.1292% US01F0226427
United States Government Bond - maturing 31 Jan 2027	0.1291% US912828Z781
KFW 070128 0.625 GB	0.1289% DE000A2GSNR0
FRANCE REPUBLIC OF GOVERNMENT 250536 1.25 GB	0.1277% FR0013154044
EUR BNP PARIBAS A/C	0.1271% -
UNITED STATES TREASURY 300630 3.75 GB	0.1267% US91282CHJ36
EXPORT IMPORT BANK OF CHINA 110332 3.18 GB	0.1261% CND10004T1Y9
FNMA FNCL 010151 1.50 MBS POOL NO MA4236	0.1256% US31418DV668
JAPAN GOVERNMENT 201226 0.005 GB	0.1228% JP1051501N14
USA TREASURY BDS 151141 3.125 GB	0.1220% US912810QT88
FRANCE REPUBLIC OF GOVERNMENT 251130 0.00 GB	0.1217% FR0013516549
JAPAN GOVERNMENT OF 200344 1.70 GB	0.1217% JP1300421E39
JAPAN GOVERNMENT OF 200936 0.50 GB	0.1213% JP1201581G90
FRANCE REPUBLIC OF GOVERNMENT 250528 0.75 GB	0.1210% FR0013286192
UNITED STATES TREASURY 150231 1.125 GB	0.1209% US91282CBL46
EUROPEAN UNION 060726 0.00 GB	0.1206% EU000A3KTGV8
EUROPEAN INVESTMENT BANK 260326 0.375 GB	0.1201% US298785JK32
CHINA PEOPLE S REPUBLIC OF GOVERNMENT 140950 3.81 GB	0.1198% CND10003N750
SPAIN KINGDOM OF GOVERNMENT 300429 1.45 GB	0.1178% ES0000012E51
EUROPEAN UNION 040636 0.20 GB	0.1177% EU000A3KM903
KOREA REPUBLIC OF GOVERNMENT 100351 1.875 GB	0.1173% KR103502GB33

AUSTRALIA COMMONWEALTH OF GOVERNMENT 211131 1.00 GB	0.1166% AU0000101792
JAPAN GOVERNMENT 200930 0.10 GB	0.1163% JP1103601LA4
JAPAN GOVERNMENT 201240 0.50 GB	0.1163% JP1201751M13
JAPAN GOVERNMENT 200633 0.40 GB	0.1162% JP1103711P74
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150535 0.00 GB	0.1143% DE0001102515
FRANCE REPUBLIC OF GOVERNMENT 251128 0.75 GB	0.1141% FR0013341682
JAPAN GOVERNMENT OF 200634 1.10 GB	0.1138% JP1103751Q74
UNITED STATES TREASURY 150545 3.00 GB	0.1125% US912810RM27
FRANCE GOVT OF 250441 4.5 GB	0.1125% FR0010773192
UNITED STATES TREASURY 151131 1.375 GB	0.1120% US91282CDJ71
FRANCE REPUBLIC OF GOVERNMENT 250530 2.50 GB	0.1114% FR0011883966
CANADA HOUSING TRUST NO 1 150626 1.25 CB	0.1113% CA13509PHT36
FNMA FNCI 010237 2.50 MBS POOL NO MA4535	0.1110% US31418EBD13
CHINA PEOPLES REPUBLIC OF GOVERNMENT 150728 2.40 GB	0.1109% CND10006PJH0
FRANCE REPUBLIC OF GOVERNMENT 251131 0.00 GB	0.1106% FR0014002WK3
SPAIN KINGDOM OF GOVERNMENT 311032 2.55 GB	0.1105% ES0000012K61
ITALY REPUBLIC OF GOVERNMENT 010228 2.00 GB	0.1096% IT0005323032
GNMA G2SF 200252 3.00 MBS POOL NO MA7882	0.1095% US36179WXX97
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310731 0.25 GB	0.1081% GB00BMGR2809
AGRICULTURAL DEVELOPMENT BANK OF CHINA 270233 3.10 CB	0.1079% CND100064F16
UNITED STATES TREASURY 290228 4.00 GB	0.1077% US91282CGP05
ITALY REPUBLIC OF GOVERNMENT 010933 2.45 GB	0.1070% IT0005240350
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150232 0.00 GB	0.1068% DE0001102580
UNITED STATES TREASURY 150550 1.25 GB	0.1068% US912810SN90
ONTARIO PROVINCE OF 020632 3.75 GB	0.1065% CA68333ZAU18
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210528 2.25 GB	0.1064% AU000XCLWAR9
CHINA PEOPLES REPUBLIC OF GOVERNMENT 170232 2.75 GB	0.1062% CND10004R999
ITALY REPUBLIC OF GOVERNMENT 150728 0.50 GB	0.1061% IT0005445306
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 100231 1.25 GB	0.1061% US459058JR58
FEDERAL NATIONAL MORTGAGE ASSOCIATION 050830 0.875 GB	0.1058% US3135G05Q27
UNITED STATES TREASURY 150235 4.625 GB	0.1058% US91282CMM00
UNITED STATES TREASURY 151141 2.00 GB	0.1057% US912810TC27
FRANCE REPUBLIC OF GOVERNMENT 250230 2.75 GB	0.1053% FR001400PM68
CHINA PEOPLE S REPUBLIC OF GOVERNMENT 150428 2.62 GB	0.1050% CND100069PL7
BUNDESREPUBLIK DEUTSCHLAND 040740 4.75 G	0.1041% DE0001135366
CHINA PEOPLES REPUBLIC OF GOVERNMENT 150226 2.46 GB	0.1041% CND1000639M1
UNITED STATES TREASURY 311231 4.50 GB	0.1031% US91282CMC28
CHINA PEOPLES REPUBLIC OF GOVERNMENT 160350 3.39 GB	0.1027% CND10002M200
SPAIN KINGDOM OF GOVERNMENT 300735 1.85 GB	0.1021% ES0000012E69
UNITED STATES TREASURY 300629 4.25 GB	0.1018% US91282CKX82
KOREA REPUBLIC OF GOVERNMENT 100632 3.375 GB	0.1016% KR103502GC65
Canada Government Bond - maturing 1 Dec 2029	0.1013% CA135087N670
KOREA REPUBLIC OF GOVERNMENT 100327 2.375 GB	0.1011% KR103501GC33
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2 010454 6.0 TBA	0.1010% US21H0606481
UNITED STATES TREASURY 150926 4.625 GB	0.1007% US91282CHY03
United States Government Bond - maturing 30 Sep 2027	0.1005% US91282CAL54
JAPAN GOVERNMENT OF 201234 1.20 GB	0.1000% JP1103771R12
EXPORT IMPORT BANK OF CHINA 050926 3.18 GB	0.0999% CND10000BTG4
FINLAND REPUBLIC OF GOVERNMENT 150427 1.375 GB	0.0994% FI4000527551
JAPAN GOVERNMENT OF 200626 0.10 GB	0.0992% JP1103431G66
CANADA GOVERNMENT 010632 2.00 GB	0.0988% CA135087N597

UNITED KINGDO OF GREAT BRITAIN AND NORTH GOVT 310129 0.50 GB	0.0985% GB00BLPK7227
JAPAN GOVERNMENT OF 200637 0.60 GB	0.0983% JP1201611H69
SPAIN KINGDOM OF GOVERNMENT 300428 1.40 GB	0.0982% ES0000012B39
UNITED STATES TREASURY 150241 1.875 CB	0.0979% US912810SW99
UNITED STATES TREASURY 150553 3.625 GB	0.0976% US912810TR95
JAPAN GOVERNMENT 200358 0.80 GB	0.0974% JP1400111J52
STADSHYPOTEK AB 010626 0.50 CB	0.0974% SE0013882644
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310735 0.625 GB	0.0974% GB00BMGR2916
CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 180226 0.625 GB	0.0966% US12802D2D78
FMCC FNCL 010554 6.00 MBS POOL NO SD5616	0.0959% US3132DTGZ75
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221041 1.25 GB	0.0958% GB00BJQWYH73
JAPAN GOVERNMENT 200333 0.50 GB	0.0955% JP1103701P43
UNITED STATES TREASURY 151153 4.75 GB	0.0954% US912810TV08
JPMORGAN CHASE AND CO 220927 1.47 CB	0.0954% US46647PCP99
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211127 2.75 GB	0.0949% AU000XCLWAQ1
CHINA PEOPLES REPUBLIC OF GOVERNMENT 230227 2.74 GB	0.0947% CND10004SDM2
UNITED STATES TREASURY 310332 4.125 GB	0.0947% US91282CMT52
AUSTRALIAN COMMONWEALTH GOVT 211129 2.75 GB	0.0944% AU000XCLWAX7
JAPAN GOVERNMENT OF 200945 1.40 GB	0.0943% JP1300481F92
JAPAN GOVERNMENT OF 200633 1.70 GB	0.0942% JP1201451D66
JAPAN GOVERNMENT OF 200646 0.30 GB	0.0940% JP1300511G61
UNITED STATES TREASURY 150850 1.375 GB	0.0937% US912810SP49
JAPAN GOVERNMENT 201249 0.40 GB	0.0934% JP1300651L15
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150833 2.60 GB	0.0928% DE000BU2Z015
KOREA REPUBLIC OF GOVERNMENT 100940 1.50 GB	0.0927% KR103502GA91
JAPAN GOVERNMENT OF 200641 0.40 GB	0.0927% JP1201771M76
ITALY REPUBLIC OF GOVERNMENT 010431 0.90 GB	0.0927% IT0005422891
BELGIUM KINGDOM OF GOVERNMENT 220634 3.00 GB	0.0925% BE0000333428
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 070937 1.75 GB	0.0923% GB00BZB26Y51
ITC HOLDINGS CORP 140530 2.95 CB	0.0920% US465685AQ80
JAPAN GOVERNMENT 200642 0.90 GB	0.0915% JP1201811N77
JAPAN GOVERNMENT 200350 0.40 GB	0.0914% JP1300661L47
FRANCE REPUBLIC OF GOVERNMENT 250534 1.25 CB	0.0914% FR0013313582
ITALY REPUBLIC OF GOVERNMENT 150328 0.25 GB	0.0910% IT0005433690
BELGIUM KINGDOM OF GOVERNMENT 220630 0.10 GB	0.0898% BE0000349580
UNITED STATES TREASURY 150842 3.375 GB	0.0898% US912810TK43
AGRICULTURAL DEVELOPMENT BANK OF CHINA 110826 2.99 GB	0.0890% CND10004JSJ5
ITALY (REPUBLIC OF) 010834 5.00 GB	0.0869% IT0003535157
UNITED STATES TREASURY 151130 0.875 GB	0.0864% US91282CAV37
SPAIN KINGDOM OF GOVERNMENT 300434 3.25 CB	0.0859% ES0000012M85
BNP NZD Account	0.0857% -
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310132 1.00 GB	0.0855% GB00BM8Z2T38
UNITED STATES TREASURY 150543 3.875 GB	0.0852% US912810TS78
POLAND REPUBLIC OF GOVERNMENT 251026 0.25 GB	0.0850% PL0000113460
ITALY REPUBLIC OF GOVERNMENT 010336 1.45 GB	0.0850% IT0005402117
UNITED STATES TREASURY 150854 4.25 GB	0.0847% US912810UC08
INTER AMERICAN DEVELOPMENT BANK 130131 1.125 GB	0.0846% US4581X0DS49
CANADA GOVERNMENT 010929 3.50 GB	0.0846% CA135087R895
KOREA REPUBLIC OF GOVERNMENT 100631 2.00 GB	0.0844% KR103502GB66
UNITED KGDM OF GREAT BRITAIN AND NOR IRELD 221029 0.875 GB	0.0841% GB00BJMHB534
UNITED STATES TREASURY 150253 3.625 GB	0.0839% US912810TN81
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310128 0.125 GB	0.0839% GB00BMBL1G81
UNITED STATES TREASURY 300427 0.50 GB	0.0838% US912828ZN34

UNITED STATES TREASURY 151151 1.875 GB	0.0837% US912810TB44
KOREA REPUBLIC OF GOVERNMENT 100326 1.25 CB	0.0836% KR103501GB34
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2 150440 4.50 TBA	0.0835% US21H0426468
CANADA GOVERNMENT 010928 3.25 GB	0.0834% CA135087Q491
UNITED STATES TREASURY 150249 3.00 GB	0.0829% US912810SF66
IRELAND GOVERNMENT 181030 0.20 GB	0.0826% IE00BKFVC899
ONTARIO PROVINCE OF 020639 4.60 GB	0.0822% CA683234ZP62
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310134 4.625 GB	0.0812% GB00BPJJKN53
FRANCE REPUBLIC OF GOVERNMENT 251129 0.00 GB	0.0809% FR0013451507
GERMANY FED REP 040744 2.50 GB	0.0809% DE0001135481
FRANCE (GOVT OF) 250435 4.75	0.0809% FR0010070060
JAPAN 10 YEAR ISSUE 200934 0.90 GB	0.0799% JP1103761QA5
JAPAN GOVERNMENT 200340 0.40 GB	0.0797% JP1201721L45
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310733 0.875 GB	0.0796% GB00BM8Z2S21
UNITED STATES TREASURY 150841 1.75 GB	0.0793% US912810TA60
AUSTRIA REPUBLIC OF GOVERNMENT 201028 0.00 GB	0.0792% AT0000A2VB47
FEDERAL NATIONAL MORTGAGE ASSOCIATION 140451 2.00 TBA	0.0791% US01F0206460
UNITED KINGDOM OF GREAT BRITAIN NORTHERN IRE 220727 1.25 GB	0.0788% GB00BDRHNP05
KOREA REPUBLIC OF GOVERNMENT 100354 3.25 GB	0.0787% KR103502GE30
JAPAN GOVERNMENT 220940 0.40 GB	0.0783% JP1201741LA9
SLOVENIA REPUBLIC OF GOVERNMENT 120231 0.00 GB	0.0780% SI0002104105
EUROPEAN STABILITY MECHANISM 151226 0.00 GB	0.0778% EU000A1Z99N4
ISRAEL STATE OF GOVERNMENT 270226 0.50 GB	0.0777% IL0011746976
FRANCE REPUBLIC OF GOVERNMENT 251132 2.00 GB	0.0776% FR001400BKZ3
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221054 1.625 CB	0.0774% GB00BJLR0J16
AUSTRIA REPUBLIC OF GOVERNMENT 200228 0.75 GB	0.0774% AT0000A1ZGE4
GNMA G2SF 201051 3.00 MBS POOL NO MA7650	0.0773% US36179WQB71
UK TREASURY BOND 070336 4.25 GB	0.0772% GB0032452392
UNITEDHEALTH GROUP INC 150223 5.35 CB	0.0769% US91324PER91
SWITZERLAND CONFEDERATION OF GOVERNMENT 260634 0.00 GB	0.0754% CH0440081393
JAPAN GOVERNMENT 200343 1.10 GB	0.0752% JP1201841P46
KOREA TREASURY BOND 100929 3.00 GB	0.0748% KR103501GE98
US TREASURY NB 151154 4.50 GB	0.0748% US912810UE63
JAPAN GOVERNMENT OF 200636 0.20 GB	0.0747% JP1201571G68
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 250727 2.50 GB	0.0747% CND10005F4L5
LANDWIRTSCHAFTLICHE RENTENBANK 190728 0.00 GB	0.0746% XS2288920502
MEXICO UNITED MEXICAN STATES GOVERNMENT 310529 8.50 GB	0.0742% MX0MGO0000H9
MARSH MCLENNAN COS INC 150335 5.00 CB	0.0741% US571748CC43
FRANCE REPUBLIC OF GOVERNMENT 250533 3.00 GB	0.0734% FR001400H7V7
BANK OF AMERICA CORP 201228 3.419 CB	0.0731% US06051GHD43
UNITED STATES TREASURY 150830 0.625 GB	0.0731% US91282CAE12
JAPAN GOVERNMENT 200949 0.40 GB	0.0729% JP1300641KA3
GERMANY (FEDERAL REPUBLIC) 040137 4.00 G	0.0725% DE0001135275
JAPAN GOVERNMENT OF 201233 1.60 GB	0.0724% JP1201471DC6
CAISSE DAMORT DETTE SOC 250529 0.00 GB	0.0724% FR0014002GI0
LANDWIRTSCHAFTLICHE RENTENBANK 300326 0.875 GB	0.0724% US515110CA00
JAPAN GOVERNMENT OF 200932 1.70 GB	0.0722% JP1201401C92
JAPAN GOVERNMENT OF 201233 0.6 GB	0.0720% JP1103731Q12
NYKREDIT REALKREDIT AS 010726 1.00 CB	0.0719% DK0009531485
UNITED KINGDOM TREASURY GILT 070939 4.2	0.0717% GB00B3KJDS62
AGRICULTURAL DEVELOPMENT BANK OF CHINA 060632 3.06 GB	0.0715% CND100054BC8
JAPAN GOVERNMENT OF 200942 1.90 GB	0.0712% JP1300371C98
FMCC FNCI 011051 2.00 MBS POOL NO RA6091	0.0707% US3133KMXU43
JAPAN GOVERNMENT 200328 0.10 GB	0.0705% JP1103501J35
ITALY REPUBLIC OF GOVERNMENT 010950 2.45 GB	0.0704% IT0005398406

CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 151132 2.80 GB	0.0704% CND10005TZQ1
SINGAPORE REPUBLIC OF GOVERNMENT 010731 1.625 GB	0.0704% SGXF76205099
UNITED STATES TREASURY 300429 2.875 GB	0.0702% US91282CEM91
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310754 4.375 GB	0.0701% GB00BPSNBB36
BRITISH COLUMBIA PROVINCE OF 180627 2.55 GB	0.0697% CA11070TAL22
ONTARIO PROVINCE OF 020629 2.70 GB	0.0696% CA68333ZAE75
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 010455 0.00 TBA	0.0686% US21H0526457
FRANCE REPUBLIC OF GOVERNMENT 250543 2.50 GB	0.0683% FR001400CMX2
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310133 3.25 GB	0.0683% GB00BMV7TC88
NETHERLANDS KINGDOM OF GOVERNMENT 150147 2.75 GB	0.0682% NL0010721999
KOREA REPUBLIC OF GOVERNMENT 100348 2.625 GB	0.0675% KR103502G834
NETHERLANDS KINGDOM OF GOVERNMENT 150728 0.75 GB	0.0671% NL0012818504
AGRICULTURAL DEVELOPMENT BANK OF CHINA 160633 2.83 GB	0.0670% CND10006KTX7
AGRICUL DEV BANK CHINA 090135 1.66 GB	0.0668% CND10008RFV1
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150854 2.50 CB	0.0666% DE000BU2D004
GNMA G2SF 201151 3.00 MBS POOL NO MA7706	0.0665% US36179WR347
JAPAN GOVERNMENT 200632 0.20 GB	0.0662% JP1103671N74
HSBC HOLDINGS PLC 240532 2.804 CB	0.0660% US404280CT42
FRANCE REPUBLIC OF GOVERNMENT 250545 3.25 GB	0.0658% FR0011461037
UNITED STATES TREASURY 150554 4.625 GB	0.0658% US912810UA42
COLOMBIA REPUBLIC OF GOVERNMENT 031127 5.75 GB	0.0657% COL17CT03672
JAPAN GOVERNMENT OF 200331 1.90 GB	0.0653% JP1201271B58
FMCC FNCL 010452 3.00 MBS POOL NO RA7131	0.0651% US3133KN4Q34
New Zealand Government Bond - maturing 20 Apr 2029	0.0650% NZGOVDT429C7
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 290127 4.125 GB	0.0647% GB00BL6C7720
AGRICULTURAL DEVELOPMENT BANK OF CHINA 060127 3.85 GB	0.0646% CND10000G727
FNMA FNCL 011252 4.50 MBS POOL NO CB5268	0.0644% US3140QQ2A21
BPCE SA 180130 5.716 CB	0.0642% US05571AAV70
SPAIN KINGDOM OF GOVERNMENT 311044 5.15 GB	0.0642% ES00000124H4
SPAIN KINGDOM OF GOVERNMENT 311029 0.60 GB	0.0641% ES0000012F43
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2 180424 TBA	0.0637% US21H0626448
ROMANIA GOVERNMENT 251027 2.50 GB	0.0637% RO7P95F9FNY6
CANADA (GOVT OF) 010633 5.75 GB	0.0634% CA135087XG49
UNITED STATES TREASURY 150541 2.25 GB	0.0633% US912810SY55
BELGIUM KINGDOM 280332 4.00 GB	0.0633% BE0000326356
CANADA GOVERNMENT 010634 3.00 GB	0.0631% CA135087R481
UNITED STATES TREASURY 150852 3.00 GB	0.0631% US912810TJ79
JAPAN GOVERNMENT 200341 0.50 GB	0.0628% JP1201761M45
QUEBEC PROVINCE OF 010931 1.50 CB	0.0627% CA74814ZFH16
FRANCE REPUBLIC OF GOVERNMENT 250639 1.75 GB	0.0626% FR0013234333
KOREA REPUBLIC OF SOUTH KOREA 100634 3.50 GB	0.0626% KR103502GE63
FMCC FNCL 010450 3.50 MBS POOL NO SD1557	0.0625% US3132DNWS88
HUNGARY GOVERNMENT 230529 2.00 GB	0.0624% HU0000404603
ITALY REPUBLIC OF GOVERNMENT 010337 0.95 GB	0.0620% IT0005433195
JPMORGAN CHASE AND CO 010528 3.54 CB	0.0619% US46647PAF36
COOPERATIEVE RABOBANK UA 210726 3.75 CB	0.0619% US21684AAF30
ITALY REPUBLIC OF GOVERNMENT 010626 1.60 GB	0.0619% IT0005170839
INTERNATIONAL FINANCE CORP 181027 3.20 GB	0.0618% AU3CB0243806
AUSTRALIAN COMMONWEALTH GOVT 210437 3.75 GB	0.0618% AU3TB0000192
UNITED KINGDOM OF GREAT BRITAIN AND NORTH IRE 220765 2.50 GB	0.0612% GB00BYYMZX75
FMCC FNCL 010337 1.50 MBS POOL NO QN9700	0.0611% US3133GGX577
JAPAN GOVERNMENT 200931 0.10 GB	0.0611% JP1103641MA8

TREASURY CORPORATION OF VICTORIA 201125 0.50 GB	0.0609% AU3SG0002421
KFW 200536 0.375 CB	0.0608% DE000A3H3KE9
NORTH RHINE WESTPHALIA STATE OF 201126 3.15 GB	0.0607% DE000NRWON91
NTT FINANCE CORP 030426 1.162 CB	0.0606% US62954WAC91
FRANCE GOVT OF 251134 3.00 G B	0.0606% FR001400QMF9
FNMA FNCL 010153 5.00 MBS POOL NO CB5535	0.0604% US3140QREH27
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220149 1.75 GB	0.0604% GB00BFWFPP71
CHARLES SCHWAB CORP 110326 0.90 CB	0.0603% US808513BF16
AUSTRALIAN COMMONWEALTH GOVT 210534 3.75 GB	0.0602% AU0000249302
JAPAN GOVERNMENT 200628 0.10 GB	0.0600% JP1051591P70
IRELAND GRVERNMENT 150528 0.90 GB	0.0600% IE00BDHDPR44
MORGAN STANLEY 010431 3.622 CB	0.0599% US6174468P76
BANK OF NOVA SCOTIA 131026 1.188 CB	0.0598% US06418BAA61
GNMA G2SF 201047 3.00 MBS POOL NO MA4777	0.0595% US36179TJW62
FMCC FNCL 011051 2.00 MBS POOL NO RA6085	0.0593% US3133KMXN00
THAILAND KINGDOM OF GOVERNMENT 171227 3.58 GB	0.0591% TH0623037C05
KFW 071227 0.75 GB	0.0588% XS2345876333
SUMITOMO MITSUI FINANCIAL GROUP INC 160729 3.04 CB	0.0586% US86562MBP41
FNMA FNCL 011251 2.50 MBS POOL NO FM9872	0.0586% US3140XD6J06
NETHERLANDS GOVERNMENT 150140 0.50 GB	0.0578% NL0013552060
NOMURA HOLDINGS INC 160130 3.103 CB	0.0578% US65535HAQ20
UNITED STATES TREASURY 150251 1.875 GB	0.0577% US912810SU34
CONAGRA BRANDS INC 011127 1.375 CB	0.0576% US205887CF79
FNMA FNCL 010952 4.50 MBS POOL NO CB4673	0.0575% US3140QQFP50
UNITED STATES TREASURY 150245 2.50 GB	0.0575% US912810RK60
MEXICO UNITED MEXICAN STATES GOVERNMENT 181138 8.50 GB	0.0574% MX0MGO0000J5
SAUDI INTERNATIONAL BOND 130128 5.125 GB	0.0574% XS2974923497
INDONESIA REPUBLIC OF GOVERNMENT 150231 6.50 GB	0.0570% IDG000015207
UNICREDIT SPA 140230 4.60 CB	0.0570% IT0005570988
FRANCE REPUBLIC OF GOVERNMENT 250554 3.00 GB	0.0569% FR001400FTH3
BANCO SANTANDER TOTTA SA 190428 3.375 CB	0.0568% PTBSPAOM0008
AGRICULTURAL DEVELOPMENT BANK OF CHINA 110526 2.55 GB	0.0567% CND10006DQZ3
HSBC HOLDINGS PLC 200529 3.755 CB	0.0566% XS2817916484
KOREA REPUBLIC OF GOVERNMENT 100347 2.125 GB	0.0564% KR103502G735
UNITED STATES TREASURY 151143 3.75 GB	0.0563% US912810RD28
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARI 300326 0.00 CB	0.0561% CH0502393355
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221050 0.625 GB	0.0560% GB00BMBL1F74
CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 250527 2.875 CB	0.0558% FR001400DZ13
POLAND REPUBLIC OF GOVERNMENT 251030 1.25 GB	0.0558% PL0000112736
NEDER WATERSCHAPSBANK 050631 3.00 GB	0.0557% XS2834365277
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150850 0.00 GB	0.0555% DE0001102481
GBP BNP PARIBAS A/C	0.0555% -
EUROPEAN UNION 040734 3.25 CB	0.0555% EU000A3K4D41
JAPAN GOVERNMENT 200654 2.20 GB	0.0555% JP1300831Q70
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONA 130328 0.0 CB	0.0555% CH1101096522
CANADA GOVERNMENT 011253 1.75 GB	0.0554% CA135087M680
UNITED STATES TREASURY 150827 2.25 GB	0.0553% US9128282R06
BPCE SFH SA 130329 3.375 CB	0.0553% FR001400KLW9
MALAYSIA WAKALA SUKUK BHD 280431 2.07 CB	0.0551% USY57542AA32
NETHERLAND KINGDOM OF GOVERNMENT 150727 0.75 GB	0.0551% NL0012171458
EUROPEAN FINANCIAL STABILITY FACILITY SA 110428 2.375 CB	0.0551% EU000A2SCAE8
BNG BANK NV 110631 2.875 GB	0.0551% XS2838886062
KREDITANST FUR 011027 2.75 CB	0.0550% DE000A383B10
FNA - maturing 25 Nov 2031	0.0550% US3136BK6X56

EUROPEAN UNION 051029 2.875 GB	0.0550% EU000A3L1CN4
EUROPEAN UNION 040233 2.75 GB	0.0550% EU000A3K4DW8
JAPAN GOVERNMENT 200950 0.6 GB	0.0550% JP1300681LA7
PERNOD RICARD SA 071130 3.375 CB	0.0547% FR001400PX40
NORDEA KIINNITYSLUOTTO 310131 3.00 CB	0.0546% XS2758065796
HELLENIC REPUBLIC 150635 3.63 GB	0.0546% GR0124041758
UNITED STATES TREASURY 151152 4.00 GB	0.0545% US912810TL26
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 110331 2.15 CB	0.0545% US82620KBE29
STADSHYPOTEK AB 210329 2.875 CB	0.0545% XS2790172006
CHINA PEOPLES REPUBLIC OF GOVERNMENT 250929 2.62 GB	0.0543% CND10005NWWW9
EDP SERVICIOS FIN ESP SA 210731 3.50 CB	0.0543% XS2978779176
NATIONAL AUSTRALIA BANK LTD 210830 2.332 CB	0.0543% US632525AU59
UNITED STATES TREASURY 150244 4.50 GB	0.0543% US912810TZ12
EXPORT DEVELOPMENT CANADA 180129 2.625 GB	0.0542% XS2748850687
CAIXABANK SA 130934 6.84 CB	0.0542% US12803RAC88
SWEDISH EXPORT CREDIT 050931 2.75 GB	0.0542% XS2895769086
EUROPEAN INVESTMENT BANK 150530 2.375 GB	0.0542% EU000A4D6KN5
INTESA SANPAOLO SPA 200633 6.625 CB	0.0542% US46115HBZ91
UNEDIC 251133 3.375 GB	0.0541% FR001400YA95
JAPAN GOVERNMENT 200939 0.30 GB	0.0540% JP1201701KA5
JAPAN GOVERNMENT 201231 0.10 GB	0.0538% JP1103651N11
JAPAN GOVERNMENT 200942 1.10 GB	0.0538% JP1201821NA5
BELGIUM KINGDOM OF GOVERNMENT 221031 0.00 GB	0.0538% BE0000352618
INDONESIA REPUBLIC OF GOVERNMENT 150636 6.25 GB	0.0537% IDG000018201
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310751 1.25 GB	0.0537% GB00BLH38158
COMPAGNIE DE SAINT GOBAIN SA 100628 2.125 CB	0.0536% XS2517103417
MIZUHO FINANCIAL GROUP INC 080931 1.979 CB	0.0536% US60687YBL20
CANADA GOVERNMENT 010526 4.00 GB	0.0536% CA135087R556
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTO 250632 0.10 CB	0.0534% CH1118223424
LITHUANIA REPUBLIC OF GOVERNMENT 060530 0.75 CB	0.0533% XS2168038847
CHINA PEOPLE S REPUBLIC OF GOVERNMENT 150128 2.64 GB	0.0532% CND10005ZT18
KFW 300627 1.25 GB	0.0532% DE000A3MQVV5
EXPORT IMPORT BANK OF CHINA 240227 3.26 GB	0.0531% CND10002LS67
UNITED STATES TREASURY 301131 4.125 GB	0.0531% US91282CLZ22
PORTUGAL REPUBLIC OF GOVERNMENT 181030 0.475 GB	0.0531% PTOTEL0E0028
Canada Housing Trust - maturing 15 Dec 2034	0.0530% CA13509PJW47
UNICREDIT BANK AG 040526 0.50 CB	0.0530% DE000HV2AMT6
BNG BANK NV 280834 2.75 CB	0.0530% XS2887172067
KFW 100134 2.625 CB	0.0529% DE000A352ED1
JPMORGAN CHASE AND CO 120629 1.812 CB	0.0527% XS1835955474
BANCO SANTANDER SR 071127 6.527 CB	0.0526% US05964HAX35
QUEENSLAND TREASURY CORP 210830 3.5 CB	0.0525% AU3CB0248037
UNITED KINGDOM OF GREAT BRITAIN NORTHERN IRE 221030 0.375 GB	0.0525% GB00BL68HH02
TENNET HOLDING BV 050628 1.375 CB	0.0524% XS1828037587
EUROPEAN UNION 041142 3.375 CB	0.0524% EU000A3K4DV0
SOCIETE GENERALE SFH 290127 0.75 CB	0.0524% FR0013398831
LANDESBANK HESSEN THUERINGEN GIROZENTRALE 120127 0.625 CB	0.0523% XS1548773982
ITALY REPUBLIC OF GOVERNMENT 010338 3.25 GB	0.0522% IT0005496770
MERRILL LYNCH AND CO 290137 6.11 CB	0.0522% US59022CAJ27
STANDARD CHARTERED PLC 140535 5.905 CB	0.0521% US853254DC16
ITALY REPUBLIC OF GOVERNMENT 011133 4.35 GB	0.0520% IT0005544082
NETHERLAND KINGDOM OF THE GOVERNMENT 150127 0.00 GB	0.0519% NL0015031501
EUROPEAN STABILITY MECHANISM 151031 0.01 GB	0.0519% EU000A1Z99P9
THAILAND KINGDOM OF GOVERNMENT 171235 1.585 GB	0.0518% TH062303FC01
CNY BNP PARIBAS A\C	0.0518% -
SUMITOMO MITSUI FINL GRP 150135 5.63 CB	0.0517% US86562MDU18
BPIFRANCE FINANCEMENT SA 260227 0.125 CB	0.0516% FR0013510724

BANK OF MONTREAL 040627 5.37 CB	0.0516% US06368L3K06
ROYAL BANK OF CANADA 260427 0.125 CB	0.0515% XS2436159847
UBS GROUP AG 080235 5.699 CB	0.0514% US902613BH06
COMPAGNIE DE FINANCEMENT FONCIER SA 110128 0.75 CB	0.0513% FR0013309549
UNITED KINGDOM OF GREAT BRITAIN AND NORT IRE 220145 3.50 GB	0.0513% GB00BN65R313
BNP PARIBAS SA 170429 1.125 CB	0.0513% FR0013508710
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 070327 GB	0.0512% GB00BPSNB460
HSBC HOLDINGS PLC 040330 5.546 CB	0.0511% US404280ED71
LLOYDS BANKING GROUP PLC 050135 5.679 CB	0.0510% US53944YAX13
AMAZON COM INC 011232 4.70 CB	0.0509% US023135CR56
CHINA PEOPLES REPUBLIC OF GOVERNMENT 150453 3.19 GB	0.0509% CND100069PK9
PERUSAHAAN PENERBIT SBSN 250530 5.00 GB	0.0508% USY68613AD30
UNITED MEXICAN STATES 090228 5.40 GB	0.0507% US91087BAU44
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 281027 0.00 GB	0.0506% FR0014000AU2
POLAND REPUBLIC OF GOVERNMENT 070329 1.00 GB	0.0506% XS1958534528
BNG BANK NV 110228 4.38 GB	0.0505% US05591F2226
AIR PRODUCTS AND CHEMICALS INC 080231 4.75 CB	0.0505% US009158BJ41
DH EUROPE FINANCE II SARL 180328 0.45 CB	0.0504% XS2050404800
AFRICAN DEVELOPMENT BANK 140328 4.375 GB	0.0504% US00828EER62
SUCI SECOND INVESTMENT COMPANY 050331 5.171 CB	0.0504% XS2777443768
INTERNATIONAL BUSINESS MACHINES CORP 110228 0.30 CB	0.0504% XS2115091717
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310734 4.25 GB	0.0504% GB00BQC82C90
NEW SOUTH WALES TREASURY CORP 200235 4.75 GB	0.0503% AU3SG0002702
GE HEALTHCARE TECHNOLOGIES INC 140829 4.80 CB	0.0502% US36266GAA58
ROCHE HOLDINGS INC 080334 4.985 CB	0.0502% US771196CL45
KFW 280234 4.375 GB	0.0502% US500769KD52
INDONESIA REPUBLIC OF GOVERNMENT 110229 4.75 GB	0.0502% US455780CH76
BARCLAYS PLC 120126 4.375 CB	0.0502% US06738EAN58
GENERAL MOTORS FINANCIAL COMPANY INC 061026 4.00 CB	0.0502% US37045XBQ88
BARCLAYS PLC 200630 5.088 CB	0.0502% US06738EBK01
AIA GROUP LTD 060428 3.90 CB	0.0500% US00131LAF22
JAPAN GOVERNMENT 200337 0.70 GB	0.0499% JP1201601H38
STANDARD CHARTERE PLC 010431 4.644 CB	0.0499% US853254BS85
CREDIT AGRICOLE HOME LOAN SFH SA 120428 0.01 CB	0.0498% FR0014004EJ9
NOVO NORDISK FINANCE NETHERLANDS BV 040628 0.125 CB	0.0498% XS2348030425
JPMORGAN CHASE & CO 250733 4.912 CB	0.0498% US46647PDH64
BRANDENBURG STATE OF 260628 0.01 GB	0.0498% DE000A289NL9
NORWAY KINGDOM OF GOVERNMENT 190830 1.375 GB	0.0498% NO0010875230
ISRAEL STATE OF GOVERNMENT 120334 5.50 GB	0.0498% US46514BRL35
CHINA SOUTHERN POWER GRD INTERNATIONAL FINANC 180928 4.25 CB	0.0497% XS1874715169
INDONESIA REPUBLIC OF GOVERNMENT 110153 5.65 GB	0.0497% US455780DS23
SCENTRE GROUP TRUST 2 240980 4.75 CB	0.0497% US76025LAA26
CITIGROUP INC 200128 3.887 CB	0.0496% US172967LD18
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 091026 0.00 GB	0.0496% DE0001141844
CANADA HOUSING TRUST 150630 1.75 CB	0.0495% CA13509PHM82
QUEBEC PROVINCE OF 200426 2.50 GB	0.0495% US748149AJ05
SOUTHWEST GAS CORP 010428 3.70 CB	0.0495% US845011AA37
SANTANDER HOLDINGS USA INC 051026 3.244 CB	0.0495% US80282KAZ93
BREMEN FREE HANSEATIC CITY OF 061028 0.01 GB	0.0494% DE000A289K30
EXPORT IMPORT BANK OF KOREA 260526 2.625 GB	0.0493% US302154CC16
U S BANCORP 270427 3.15 CB	0.0493% US91159HHR49
OEKB OEST. KONTROLLBANK 050929 3.75 CB	0.0493% US676167CN72
FINLAND REPUBLIC OF GOVERNMENT 150933 3.00 GB	0.0492% FI4000550249
SWEDISH COVERED BOND 120230 2.73 CB	0.0492% XS2987657488

DANONE SA 021126 2.947 CB	0.0492% US23636TAE01
POWER FINANCE CORPORATION LTD 061227 3.75 GB	0.0491% XS1725342288
ALIBABA GROUP HOLDING LTD 061227 3.40 CB	0.0490% US01609WAT99
FNMA FNCL 011151 2.00 MBS POOL NO FM9450	0.0490% US3140XDQC33
LOWER SAXONY STATE OF 090429 0.25 GB	0.0490% DE000A3MQA98
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210926 0.50 GB	0.0489% AU0000106411
CANADA GOVERNMENT 010927 2.75 GB	0.0489% CA135087N837
LOWER SAXONY STATE OF 190229 0.01 GB	0.0488% DE000A3H24E1
FAB SUKUK COMPANY LTD 140126 1.411 CB	0.0488% XS2282234090
AGRICULTURAL BANK OF CHINA LTD NEWYORK BRANCH 190126 1.25 CB	0.0487% XS2281989785
CHINA CONSTRUCTION BANK CORP HONG KONG BRANC 220426 1.46 CB	0.0487% XS2331713102
BAXTER INTERNATIONAL INC 150826 2.6 CB	0.0486% US071813BQ15
PNC FINANCIAL SERVICES GROUP INC 230429 3.45 CB	0.0486% US693475AW59
AIR LIQUIDE FINANCE SA 270926 2.50 CB	0.0485% US00913RAD89
KOOKMIN BANK 060526 1.375 CB	0.0485% US50050HAP10
PERUSAHAAN PENERBIT SURAT BERHARGA SYARIAH 090626 1.50 GB	0.0484% US71567RAR75
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 220126 0.625 GB	0.0484% FR0014001L06
NORDIC INVESTMENT BANK 210126 0.50 GB	0.0484% US65562QBQ73
ROCHE HOLDINGS INC 050326 0.991 CB	0.0484% US771196BS07
QNB FINANCE LTD 120227 2.75 CB	0.0484% XS2114850949
INTER AMERICAN DEVELOPMENT BANK 200426 0.875 GB	0.0484% US4581X0DV77
NATIONWIDE BUILDING SOCIETY 180730 3.96 CB	0.0483% US63861VAE74
NORDEA HYPOTEK AB 160627 1.00 CB	0.0483% SE0013358447
HOLDING D INFRASTRUCTURES DE TRANSPORT SAS 180131 1.475 CB	0.0483% XS2433135543
AMEREN ILLINOIS CO 150651 2.90 CB	0.0483% US02361DAX84
UBS AG LONDON BRANCH 010626 1.25 CB	0.0483% US902674ZZ69
SANTANDER UK GROUP HOLDINGS PLC 140627 1.673 CB	0.0482% US80281LAQ86
GNMA G2SF 200349 4.5 MBS POOL NO MA5818	0.0482% US36179UPB25
CREDIT SUISSE GROUP AG 100929 0.65 CB	0.0482% CH0494734418
STADSHYPOTEK AB 010327 1.00 CB	0.0482% SE0013883238
ANZ NEW ZEALAND INTL LTD LONDON BRANCH 220626 1.25 CB	0.0482% US00182EBN85
KUNTARAOHITUS OYJ 200326 0.625 GB	0.0481% US62630CEE75
NOVARTIS CAPITAL CORP 140227 2.00 CB	0.0481% US66989HAQ11
DENMARK KINGDOM 151139 4.5 GB	0.0481% DK0009922320
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221031 4.00 GB	0.0480% GB00BPSNBF73
GNMA G2SF 201248 4.00 MBS POOL NO MA5651	0.0478% US36179UH474
SPAIN KINGDOM OF GOVERNMENT 300729 0.80 GB	0.0477% ES0000012K53
BNG BANK NV 150130 0.10 GB	0.0477% XS2102284622
CZECH REPUBLIC GOVERNMENT 291129 0.05 GB	0.0476% CZ0001006076
RHINELAND PALATINATE STATE OF 230130 0.05 GB	0.0476% DE000RLP1171
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 150452 3.32 GB	0.0476% CND10004TCPS
AUSTRIA REPUBLIC OF GOVERNMENT 200229 0.50 GB	0.0475% AT0000A269M8
TAKEDA PHARMACEUTICAL 090732 1.375 CB	0.0475% XS2197349645
EUROPEAN INVESTMENT BANK 261026 0.75 CB	0.0475% US298785JP29
SPAIN KINGDOM OF GOVERNMENT 311030 1.25 GB	0.0475% ES0000012G34
BRITISH TELECOMMUNICATION PLC 081129 3.25 CB	0.0473% US11102AAE10
HESEN STATE OF 110330 0.01 GB	0.0473% DE000A1RQDW4
FRANCE REPUBLIC OF GOVERNMENT 250538 1.25 GB	0.0471% FR0014009O62
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150541 2.60 CB	0.0471% DE000BU2F009
DNB BANK ASA 300328 1.605 CB	0.0471% US25601B2B00
HAMBURG FREE AND HANSEATIC CITY OF 030630 0.01 GB	0.0469% DE000A2LQPC1
FRANCE REPUBLIC OF GOVERNMENT 250548 2.00 GB	0.0469% FR0013257524
ITALY REPUBLIC OF GOVERNMENT 171029 2.875 GB	0.0469% US465410BY32

STAR ENERGY GEOTHERMAL DARAJAT II LTD 141038 4.85 CB	0.0468% USG8438NAB31
SLOVAK REPUBLIC GOVERNMENT 091030 1.00 GB	0.0468% SK4000017059
XYLEM INC 300128 1.95 CB	0.0467% US98419MAM29
UBS GROUP AG 130830 3.126 CB	0.0465% US902613AA61
ITALY REPUBLIC OF GOVERNMENT 300445 1.50 GB	0.0465% IT0005438004
PFAND BRIEF BANK SCHWEIZERISCHER HYPOTHE 200541 0.00 CB	0.0464% CH0591979619
UNITED STATES TREASURY 151150 1.625 GB	0.0464% US912810SS87
CORPORACION NACIONAL DEL COBRE DE CHILE 150131 3.75 CB	0.0463% USP3143NBK92
EUROPEAN INVESTMENT BANK 141142 1.0 CB	0.0460% XS1980857319
SWEDEN KINGDOM OF GOVERNMENT 120531 0.125 GB	0.0460% SE0013935319
COCA COLA FEMSA SAB DE CV 220130 2.75 CB	0.0460% US191241AH15
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211132 1.75 GB	0.0460% AU0000143901
EUROPEAN UNION 040353 3.00 GB	0.0459% EU000A3K4DY4
PFIZER INC 151236 4.00 CB	0.0459% US717081EC37
KUNTARAOHITUS OYJ 020331 0.00 GB	0.0458% XS2307854062
ONTARIO PROVINCE OF 021029 2.00 GB	0.0458% US68323AFG40
HOLCIM FINANCE LUXEMBOURG SA 230431 0.50 CB	0.0457% XS2261215011
ANGLIAN WATER SERVICES FINANCING PLC 150627 2.625 CB	0.0457% XS1577797456
JAPAN GOVERNMENT OF 201243 1.30 GB	0.0457% JP1201871Q14
FMCC FNCL 011252 4.5 MBS POOL NO SD7557	0.0457% US3132DVME29
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310146 0.875 GB	0.0457% GB00BNNGP775
WASTE CONNECTIONS INC 010230 2.60 CB	0.0456% US94106BAA98
GERMANY (FEDERATION OF) 040742 3.25 GB	0.0453% DE0001135432
UNITED KINGDOM GILT 070328 4.38 GB	0.0453% GB00BSQNR93
ASIAN DEVELOPMENT BANK 240130 1.875 GB	0.0453% US045167ER09
TEMASEK FINANCIAL I LTD 020841 2.375 CB	0.0452% US87973PBB94
BRITISH COLUMBIA PROVINCE OF 180644 3.20 GB	0.0452% CA110709GC03
COMMERZBANK AG 120132 0.25 CB	0.0452% DE000CZ45WY7
UNITED STATES TREASURY 311229 3.875 GB	0.0451% US91282CGB19
CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 150931 0.125 GB	0.0449% FR0014005FC8
INDONESIA REPUBLIC OF GOVERNMENT 150432 6.375 GB	0.0448% IDG000018706
ABBVIE INC 061142 4.40 CB	0.0447% US00287YAM12
BUNDESREPUB DEUTSCHLAND 040739 4.25 GOVT	0.0444% DE0001135325
FNMA FNCL 010452 3.00 MBS POOL NO CB3368	0.0444% US3140QNW652
INDONESIA REPUBLIC OF GOVERNMENT 150851 6.875 GB	0.0442% IDG000018300
FRANCE REPUBLIC OF GOVERNMENT 250455 4.00 GB	0.0441% FR0010171975
SAUDI ELECTRICITY GLOBAL SUKUK CO 5 170930 2.413 CB	0.0440% XS2203996306
JAPAN GOVERNMENT 201252 1.60 GB	0.0440% JP1300771P16
MALAYSIA GOVERNMENT 150829 3.885 GB	0.0440% MYBMO1900020
BELGIUM KINGDOM OF GOVERNMENT 220631 1.00 GB	0.0440% BE0000335449
EUROPEAN INVESTMENT BANK 151031 2.875 CB	0.0439% EU000A3LX098
AIRPORT AUTHORITY HONG KONG 120132 2.50 GB	0.0439% US00946AAD63
CHINA PEOPLES REPUBLIC OF GOVERNMENT 211030 1.20 GB	0.0438% USY15025AC67
QATAR STATE OF GOVERNMENT 160450 4.40 GB	0.0438% XS2155352748
JAPAN BANK FOR INTERNATIONAL COOPERATION 150431 1.875 CB	0.0438% US471048CM82
DAIMLER AG 110333 0.75 CB	0.0438% DE000A3H3JM4
ITALY REPUBLIC OF GOVERNMENT 010829 3.00 GB	0.0437% IT0005365165
FRANCE REPUBLIC OF GOVERNMENT 250553 0.75 GB	0.0437% FR0014004J31
ITALY REPUBLIC OF GOVT 010831 0.60 GB	0.0436% IT0005436693
CIGNA CORP 150331 2.375 CB	0.0435% US125523CM05
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 151130 2.40 GB	0.0435% DE000BU27006
HOME DEPOT INC 061248 4.50 CB	0.0435% US437076BX94

AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 251135 2.57 CB	0.0434% US052528AM81
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150536 0.00 GB	0.0434% DE0001102549
FORD MOTOR CREDIT COMPANY LLC 170631 3.625 CB	0.0433% US345397B694
JAPAN GOVERNMENT OF 200938 0.7 GB	0.0433% JP1201661JA3
KFW 270827 3.50 GB	0.0433% US500769KG83
PROSUS NV 130731 3.061 CB	0.0433% USN7163RAR41
SEK BNP PARIBAS A/C	0.0432% -
JAPAN GOVERNMENT 200652 1.30 GB	0.0430% JP1300751N79
CREDIT AGRICOLE SA 110141 2.811 CB	0.0430% US225313AN57
BNP PARIBAS SA 120835 2.588 CB	0.0430% US09659T2B67
NORTH RHINE WESTPHALIA STATE OF 090430 0.20 GB	0.0429% DE000NRWOMA1
ALBERTA PROVINCE OF 220730 1.30 GB	0.0429% US013051EM50
LIBERTY UTILITIES FINANCE GP1 150930 2.05 CB	0.0429% US531546AB51
MITSUBISHI UFJ FINANCIAL GROUP INC 200732 2.309 CB	0.0428% US606822BX18
GNMA G2SF 200850 2.00 MBS POOL NO MA6818	0.0428% US36179VSF84
DUQUESNE LIGHT HOLDINGS INC 070132 2.775 CB	0.0428% US266233AJ47
FNMA FNCL 010253 5.00 MBS POOL NO CB5686	0.0427% US3140QRJ874
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVE 220726 1.2 CB	0.0426% CA459058JY02
Fannie Maw Series 2019 - maturing 25 Jul 2029	0.0426% US3136B56M23
FRANCE GOVERNMENT 250540 0.50 GB	0.0425% FR0013515806
ASSTEAD CAPITAL INC 120831 2.45 CB	0.0425% US045054AP84
JAPAN GOVERNMENT 200342 0.80 GB	0.0424% JP1201801N46
UNITED STATES TREASURY 151142 4.00 GB	0.0424% US912810TM09
CENTENE CORP 010331 2.50 CB	0.0421% US15135BAX91
AUSTALIA COMMONWEALTH OF GOVERNMENT 210634 4.25 GB	0.0421% AU3TB0000200
KOREA REPUBLIC OF GOVERNMENT 160930 1.00 GB	0.0421% US50064FAS39
DEVELOPMENT BANK OF JAPAN INC 280131 1.25 GB	0.0421% US25159MBB28
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 200127 2.37 GB	0.0420% CND10004R114
INTERNATIONAL FINANCE CORP 270830 0.75 CB	0.0419% US45950KCU25
UNITED STATES TREASURY 150849 2.25 GB	0.0417% US912810SJ88
UK TREASURY GILT 070934 4.50 GB	0.0416% GB00B52WS153
SPAIN KINGDOM OF GOVERNMENT 300737 0.85 GB	0.0416% ES0000012I24
PHILIPPINES REPUBLIC OF THE GOVERNMENT 060132 1.95 GB	0.0416% US718286CN52
EUROPEAN FINANCIAL STABILITY FACILITY SA 280531 2.875 GB	0.0416% EU000A2SCAP4
CANADA HOUSING TRUST NO 1 150633 3.65 CB	0.0415% CA13509PJK09
KOREA TREASURY BOND 100954 2.75 GB	0.0415% KR103502GE97
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 071255 4.25 GB	0.0414% GB00B06YGN05
ABN AMRO BANK NV 140135 0.375 CB	0.0413% XS2101336316
CZECH REPUBLIC GOVERNMENT 100227 0.25 GB	0.0413% CZ0001005037
GNMA G2SF 200950 2.00 MBS POOL NO MA6864	0.0413% US36179VTV26
ITALY REPUBLIC OF GOVT 010332 1.65 GB	0.0412% IT0005094088
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150832 1.70 GB	0.0412% DE0001102606
AUSTRIA REPUBLIC OF 150337 4.15	0.0411% AT0000A04967
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150538 1.00 GB	0.0409% DE0001102598
PORTUGAL REPUBLIC OF GOVERNMENT 121035 0.90 GB	0.0407% PTOTENOE0034
UNITED STATES TREASURY 150242 2.375 GB	0.0407% US912810TF57
JAPAN GOVERNMENT OF 200356 0.40 GB	0.0407% JP1400091G59
EUROPEAN FINANCIAL STABILITY FACILITY SA 240533 1.25 CB	0.0406% EU000A1G0D70
INTERCONTINENTAL EXCHANGE INC 150932 1.85 CB	0.0406% US45866FAN42
BELGIUM KINGDOM OF GOVERNMENT 220640 0.40 GB	0.0406% BE0000350596
HUNGARY 220931 2.125 GB	0.0406% XS2388586401
COMMONWEALTH BANK OF AUSTRALIA 120939 3.743 CB	0.0405% US202712BL88
AUSTRIA REPUBLIC OF GOVERNMENT 200230 0.00 GB	0.0404% AT0000A2CQD2
AUSTRIA REPUBLIC OF GOVERNMENT 200233 2.90 GB	0.0404% AT0000A32458

NORWAY KINGDOM OF GOVERNMENT 130434 3.625 GB	0.0403% NO0013148338
NATIONWIDE BUILDING SOCIETY 250629 2.25 CB	0.0403% XS1081100239
BELGIUM KINGDOM OF GOVERNMENT 220647 1.60 GB	0.0403% BE0000338476
MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 101125 1.375 CB	0.0403% IT0005142952
CNH INDUSTRIAL FINANCE EUROPE SA 190126 1.875 CB	0.0402% XS1823623878
BROWN FORMAN CORP 070726 1.20 CB	0.0400% XS1441773550
ONCOR ELECTRIC DELIVERY COMPANY LLC 151148 4.10 CB	0.0399% US68233JBG85
SPAIN KINGDOM OF GOVERNMENT 311040 1.20 GB	0.0398% ES0000012G42
EIG PEARL HOLDINGS SARL 301146 4.387 SF	0.0398% XS2400630187
ABU DHABI EMIRATE OF 160450 3.875 GB	0.0398% XS2125308242
CANADA (GOVT OF) 010637 5.00	0.0398% CA135087XW98
CANADA GOVERNMENT 010633 2.75 GB	0.0397% CA135087Q236
INDONESIA REPUBLIC OF GOVERNMENT 150440 7.50 GB	0.0397% IDG000014101
AMERICA MOVIL SAB DE CV 100328 2.125 CB	0.0396% XS1379122523
LLOYDS BANKING GROUP PLC 120927 1.50 CB	0.0395% XS1681050610
FINLAND REPUBLIC OF GOVERNMENT 040742 2.625 GB	0.0394% FI4000046545
2I RETE GAS SPA 311027 1.608 CB	0.0394% XS1709374497
CANADA GOVERNMENT 011233 3.25 GB	0.0394% CA135087Q723
JAPAN GOVERNMENT OF 200344 1.60 GB	0.0394% JP1201881Q46
CYPRUS REPUBLIC OF GOVERNMENT 210130 0.625 GB	0.0394% XS2105095777
NATWEST MARKETS PLC 180626 0.125 CB	0.0392% XS2355599197
PUBLIC SERVICE ELECTRIC AND GAS CO 010346 3.80 CB	0.0392% US74456QBQ82
AUSTRIA REPUBLIC OF GOVERNMENT 230534 2.40 GB	0.0392% AT0000A10683
JOHNSON AND JOHNSON 150533 4.95 CB	0.0391% US478160AL82
UNITED STATES TREASURY 151140 1.375 GB	0.0390% US912810ST60
THERMO FISHER SCIENTIFIC INC 150432 2.375 CB	0.0390% XS2010032451
LA BANQUE POSTALE HOME LOAN SFH 230627 0.625 CB	0.0390% FR0013262961
FRANCE REPUBLIC OF GOVERNMENT 250532 0.00 GB	0.0390% FR0014007L00
BUONI POLIENNALI DES TES 010839 5.0 GOV	0.0386% IT0004286966
DZ HYP AG 220328 0.875 CB	0.0385% DE000A2GSP56
JAPAN GOVERNMENT OF 200355 1.40 GB	0.0383% JP1400081F45
AMAZON COM INC 011227 4.55 CB	0.0383% US023135CP90
AUSNET SERVICES HOLDINGS 210828 4.20 CB	0.0383% AU3CB0250751
JAPAN GOVERNMENT 200357 0.90 GB	0.0382% JP1400101H56
ASSICURAZIONI GENERALI SPA 140731 2.429 CB	0.0382% XS2201857534
METROPOLITAN LIFE GLOBAL FUNDING I 080129 4.85 CB	0.0381% US59217GFR56
JP MORGAN CHASE AND CO 230130 5.012 CB	0.0381% US46647PEB85
NEW SOUTH WALES TREASURY CORP 080333 2.0 GB	0.0381% AU3SG0002082
JAPAN GOVERNMENT OF 200647 0.8 GB	0.0380% JP1300551H61
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150850 0.00 GB	0.0380% DE0001030724
UNITED STATES TREASURY 150540 1.125 GB	0.0379% US912810SR05
T MOBILE USA INC 150425 3.50 CB	0.0379% US87264ABB08
PFANDBRIEFBANK SCHWEIZERISCHER HYPOT 100545 0.00 CB	0.0377% CH0525158413
DEUTSCHE TELEKOM INTERNATIONAL FIN BV 210628 4.375 CB	0.0377% US25156PBB85
SLOVAK REPUBLIC GOVERNMENT 191032 4.00 GB	0.0375% SK4000021986
GOVERNMENT OF CHILE 070541 3.10 GB	0.0373% US168863DS48
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 280231 1.25 CB	0.0373% XS1955187858
BNG BANK NV 310828 0.0 GB	0.0372% XS2381566616
PROLOGIS LP 150334 5.00 CB	0.0371% US74340XCJ81
CROWN CASTLE INTERNATIONAL CORP 010327 4.00 CB	0.0370% US22822VAE11
SWEDEN KINGDOM OF GOVERNMENT 010632 2.25 GB	0.0368% SE0004517290
PERU REPUBLIC OF GOVERNMENT 110341 3.30 GB	0.0367% US715638DS81
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211234 3.50 GB	0.0365% AU0000274706
BANK5 SER 24 5YR11 CL A3 151157 ABS	0.0365% US06644WBD92
KOREA REPUBLIC OF GOVERNMENT 100350 1.50 GB	0.0364% KR103502GA34
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150234 2.20 GB	0.0364% DE000BU2Z023
DAIICHI KAMETAKA SECURITIES INC 070329 3.741 CB	0.0363% US606822BH67

FNMA 30YR CONVENTIONAL 150434 5.0 TBA	0.0363% US01F0506430
DENMARK KINGDOM OF GOVERNMENT 151125 1.75 GB	0.0363% DK0009923138
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310139 1.125 GB	0.0362% GB00BLPK7334
NORTH RHINE WESTPHALIA STATE OF 200354 3.00 GB	0.0362% DE000NRW0PE6
UNITED STATES TREASURY 150250 2.00 GB	0.0361% US912810SL35
KFW 150932 1.125 CB	0.0361% DE000A2GSE59
FNMA FNCI 010637 2.5 MBS POOL NO MA4628	0.0361% US31418EEA47
ILLINOIS TOOL WORKS INC 050631 1.0 CB	0.0360% XS1843434793
JAPAN GOVERNMENT 201253 1.60 GB	0.0360% JP1300811Q17
ITALY REPUBLIC OF GOVERNMENT 010938 2.95 GB	0.0359% IT0005321325
JAPAN GOVERNMENT 200359 0.50 GB	0.0358% JP1400121K57
FEDERAL NATIONAL MORTGAGE ASSOCIATION 150426 3.00 TBA	0.0358% US01F0304471
PRICOA GLOBAL FUNDING I 010926 1.20 CB	0.0357% US74153WCP23
FRANCE REPUBLIC OF GOVERNMENT 250460 4.00 GB	0.0357% FR0010870956
FMCC FNCI 010537 2.50 MBS POOL NO SB8154	0.0357% US3132D6BX76
FNMA 150434 4.50 TBA	0.0357% US01F0426407
BELGIUM KINGDOM OF GOVERNMENT 220633 3.00 GB	0.0357% BE0000357666
KOREA REPUBLIC OF GOVERNMENT 100633 3.25 GB	0.0356% KR103502GD64
BELGIUM KINGDOM OG GOVERNMENT 220655 3.50 GB	0.0354% BE0000361700
SPAIN KINGDOM OF GOVERNMENT 311048 2.70 GB	0.0353% ES0000012B47
EUROPEAN INVESTMENT BANK 170336 0.20 GB	0.0353% XS2308323661
UNITED STATES TREASURY 310331 4.125 GB	0.0350% US91282CKF76
CZK BNP PARIBAS A/C	0.0350% -
FNMA FNCL 011150 1.50 MBS POOL NO MA4181	0.0349% US31418DUF76
EUROPEAN UNION 041030 0.00 GB	0.0349% EU000A283859
ALBETA PROVINCE OF 010627 2.55 GB	0.0349% CA013051DW44
METLIFE INC 131143 4.875 CB	0.0348% US59156RBG20
GUARDIAN LIFE GLOBAL FUNDING 191127 1.25 CB	0.0347% US40139LBA08
ANHEUSER BUSCH COMPANIES LLC 010246 4.90 CB	0.0347% US03522AAJ97
BANK OF NOVA SCOTIA 080327 2.95 CB	0.0346% CA06415GDE76
ROGERS COMMUNICATIONS INC 010529 3.25 CB	0.0345% CA775109BJ98
HSBC BANK CANADA 200526 1.782 CB	0.0344% CA40427HTM56
TRUIST FINANCIAL CORP 070629 1.887 CB	0.0344% US89788MAE21
AUSTRIA REPUBLIC OF GOVERNMENT 201026 0.75 GB	0.0344% AT0000A1K9C8
JOHNSON AND JOHNSON 010940 2.10 CB	0.0343% US478160CR35
MCDONALDS CORP 091245 4.875 CB	0.0343% US58013MFA71
SAUDI ARABIA KINGDOM OF GOVERNMENT 210155 3.75 GB	0.0343% XS2109770151
TOYOTA CREDIT CANADA INC 230226 1.18 CB	0.0341% CA892329BM41
GINNIE MAE II 6.00 200854 POOL MA9852 MBS	0.0341% US36179Y5M26
INTACT FINANCIAL CORP 180528 2.179 CB	0.0339% CA45823TAF36
MEXICO UNITED MEXICAN STATES GOVERNMENT 260533 7.50 GB	0.0338% MX0MGO0001D6
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310753 1.50 GB	0.0338% GB00BM8Z2V59
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221071 1.625 GB	0.0336% GB00BFMCN652
BANK OF NOVA SCOTIA 011127 1.40 CB	0.0335% CA06415E4E25
Outstanding Settlement Receipts - GBP	0.0335% -
MOTABILITY OPERATIONS GROUP PLC 291130 5.625 CB	0.0334% XS0561876003
UNIBAIL RODAMCO SE 280436 2.00 CB	0.0333% XS1401197253
NOVA SCOTIA PROVINCE OF 010930 2.00 GB	0.0329% CA669827GC54
CANADA GOVERNMENT 010329 4.00 GB	0.0329% CA135087Q988
KONINKLIJKE KPN NV 181126 5.00 CB	0.0329% XS0707430947
FMCC FNCI 010737 3.00 MBS POOL NO SB0711	0.0328% US3132CWYG31
RABOBANK NEDERLAND 230529 4.625 CB	0.0325% XS1069886841
CANADA GOVERNMENT 011251 2.00 GB	0.0325% CA135087H722
PERU REPUBLIC OF GOVERNMENT 120834 5.40 GB	0.0325% PEP01000C5G4
UNITED STATES TREASURY 150537 5.00 GB	0.0325% US912810PU60
PLN BNP PARIBAS A/C	0.0324% -
WESTPAC BANKING CORP 140529 5.10 CB	0.0323% AU3CB0309466
FNMA FNCL 011051 2.00 MBS POOL NO MA4437	0.0322% US31418D4X74

CONSOLIDATED EDISON CO OF NEW YORK INC 150344 4.45 CB	0.0322% US209111FD03
CZECH REPUBLIC GOVERNMENT 130331 1.20 GB	0.0321% CZ0001005888
UK TREASURY BOND 071238 4.75 GB	0.0321% GB00B00NY175
SEVERN TRENT UTILITIES FINANCE PLC 160126 3.625 CB	0.0321% XS0875301912
JAPAN GOVERNMENT OF 200364 2.20 GB	0.0320% JP1400171Q50
HYDRO QUEBEC 150260 2.10 GB	0.0320% CA448814JC89
EAST JAPAN RAILWAY CO 081231 4.75 CORP	0.0319% XS0276809927
UNITED KINGDOM GILT 070335 4.50 GB	0.0319% GB00BT7J0027
ITALGAS SPA 160233 0.50 CB	0.0319% XS2299002423
CANADA HOUSING TRUST NO 1 151231 1.60 CB	0.0318% CA13509PHW64
KOREA REPUBLIC OF GOVERNMENT 100329 3.25 GB	0.0318% KR103501GE31
New Zealand Government Bond - maturing 15 May 2032	0.0318% NZGOVDT532C8
FMCC FNCL 011151 2.0 MBS POOL NO RA6216	0.0317% US3133KM3Z69
VOLKSWAGEN INTERNATIONAL FINANCE NV 161126 3.375 CB	0.0316% XS1910948089
PANAMA REPUBLIC OF GOVERNMENT 010456 4.50 GB	0.0316% US698299BM53
QUEBEC PROVINCE OF 010934 4.45 GB	0.0315% CA74814ZFT53
WELLCOME TRUST FINANCE PLC 250736 4.625 CB	0.0315% XS0261559594
ROMANIA GOVERNMENT 140231 3.0 GB	0.0314% XS2201851172
CREDIT SUISSE AG LONDON BRANCH 151225 1.125 CB	0.0314% XS2345981802
TELEFONICA EUROPE BV 140233 5.875 CB	0.0314% XS0162869076
SKY LTD 261129 4.00 CB	0.0313% XS1141970175
LATVIA REPUBLIC OF GOVERNMENT 170331 0.00 GB	0.0313% XS2317123052
DONG ENERGY AS 120132 4.875 CB	0.0311% XS0730243150
EUROPEAN INVESTMENT BANK 160130 0.05 GB	0.0311% XS2102495673
QUEBEC PROVINCE OF 011248 3.50 GB	0.0310% CA74814ZEW91
JAPAN GOVERNMENT 200361 0.70 GB	0.0309% JP1400141M51
CITIGROUP INC 231026 1.75 CB	0.0309% XS2031277077
LANDWIRTSCHAFTLICHE RENTENBANK 120428 3.25 GB	0.0308% AU3CB0246999
NATWEST GROUP PLC 281131 2.105 CB	0.0308% XS2346516250
SWITZERLAND CONFEDERATION OF GOVT 240739 0.00 GB	0.0308% CH0440081401
HYDRO ONE INC 250649 3.63 CB	0.0306% CA44810ZBX74
AVIVA PLC 120949 4.375 CB	0.0305% XS1488459485
BANK NEDERLANDSE GEMEENTEN NV 170728 3.30 GB	0.0305% AU3CB0249928
LANDWIRTSCHAFTLICHE RENTENBANK 151226 0.875 GB	0.0305% XS2035406987
CPUK FINANCE LIMITED ADDITIONAL 1202B 280247 3.69 CB	0.0304% XS1901211190
BPCE SA 231226 1.375 CB	0.0304% FR0013487543
WESTERN AUSTRLIAN TREASURY CORPORATION 200733 4.25 GB	0.0303% AU3SG0002793
BADEN WUERTTEMBERG STATE OF 020930 0.01 GB	0.0303% DE000A14JZP2
BUPA FINANCE PLC 140627 1.75 CB	0.0303% XS2183141717
ROMANIA GOVERNMENT 301033 7.20 GB	0.0303% ROWLVEJ2A207
KOMMUNALBANKEN AS 151226 0.625 GB	0.0303% XS2325602402
FRANCE REPUBLIC OF GOVERNMENT 250550 1.50 GB	0.0302% FR0013404969
BNG BANK NV 211226 0.50 GB	0.0302% XS2307879721
EUROPEAN INVESTMENT BANK 080637 3.875 CB	0.0301% XS0740808802
AERCAP IRELAND CAPITAL DAC 291041 3.85 CB	0.0301% US00774MAZ86
LEGAL AND GENERAL GROUP PLC 261149 3.75 CB	0.0301% XS2083961370
PROGRAMA CEDULAS TDA FTA 100431 4.25 CB	0.0300% ES0371622020
EUROPEAN INVESTMENT BANK 141226 0.125 GB	0.0300% XS2281370903
NORDIC INVESTMENT BANK 151226 0.125 GB	0.0300% XS2284257701
ONTARIO PROVINCE OF 151226 0.25 GB	0.0300% XS2283226798
CANADA GOVERNMENT 011255 2.75 GB	0.0300% CA135087P998
FNMA 150426 3.50 TBA	0.0299% US01F0324438
UNITED STATES TREASURY 151149 2.375 CB	0.0299% US912810SK51
MERCK AND CO INC 070349 4.0 CB	0.0299% US58933YAW57
CALIFORNIA STATE BOND 011039 7.3 GB	0.0299% US13063A7D02
FREDDIE MAC POOL 6.50 010155 RJ3311 MBS	0.0298% US3142GTVDS1
QUEBEC PROVINCE OF 011245 3.50 GB	0.0298% CA74814ZER07
ITALY REPUBLIC OF GOVERNMENT 010946 3.25 GB	0.0298% IT0005083057
JAPAN GOVERNMENT OF 201244 1.50 GB	0.0297% JP1300451EC6
SINGAPORE REPUBLIC OF GOVERNMENT 010346 2.75 GB	0.0297% SG31A7000004

MEXICO UNITED MEXICAN STATES GOVERNMENT 240561 3.771 GB	0.0297% US91087BAN01
EUROBANK SA 300431 4.875 CB	0.0297% XS2806452145
TENNET HOLDING BV 281034 4.50 CB	0.0296% XS2549543499
TREASURY CORPORATION OF VICTORIA 100931 1.50 GB	0.0296% AU3SG0002314
LONDON POWER NETWORKS PLC 010329 2.625 CB	0.0296% XS1957456509
TESCO CORPORATE TREASURY SERVICES PLC 270430 2.75 CB	0.0295% XS2163089563
NATIONAL BANK OF GREECE SA 221127 7.25 CB	0.0295% XS2558592932
NEW SOUTH WALES TREASURY CORP 200230 3.00 GB	0.0295% AU3SG0001571
BANK OF AMERICA CORP 020629 1.667 CB	0.0295% XS2348234936
Heathrow Funding Ltd - maturing 13 Oct 2031	0.0294% XS2243322976
EUROPEAN UNION 020546 0.45 GB	0.0294% EU000A3KNYG5
ASIAN DEVELOPMENT BANK 071227 0.75 CB	0.0294% XS2332979769
ENEL FINANCE INTERNATIONAL NV 201027 1.00 CB	0.0294% XS2244418609
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 251052 3.12 GB	0.0293% CND10005R9B1
POLAND REPUBLIC OF GOVERNMENT 250432 1.75 GB	0.0293% PL0000113783
BANCA POPOLARE DI SONDRIO SPA 260928 5.50 CB	0.0293% XS2695047659
GATWICK FUNDING LTD 150430 2.50 CB	0.0291% XS2332199830
BANCO DE SABADELL SA 270634 5.125 CB	0.0291% XS2791973642
BAYER AG 260533 4.625 CB	0.0291% XS2630111719
KINGDOM OF DENMARK 151131 0.00 GB	0.0289% DK0009924375
TESCO PROPERTY FINANCE 5 PLC 131041 5.6611 SF	0.0289% XS0735866583
SASKATCHEWAN PROVINCE OF 020650 3.10 GB	0.0288% CA803854KH05
ORANGE SA 150132 3.25 CB	0.0288% FR0013396538
SOCIETE GENERALE SA 161132 4.25 CB	0.0287% FR001400DZO1
EUROPEAN UNION 040444 4.00 GB	0.0287% EU000A3K4EL9
BAYERISCHE LANDESBANK 210928 4.375 CB	0.0287% XS2721113160
PIRAEUS BANK SA 170729 4.625 CB	0.0287% XS2845167613
AROUNDTOWN SA 100431 3.625 CB	0.0287% XS1980255779
SPAIN KINGDOM OF GOVERNMENT 300766 3.45 GB	0.0286% ES00000128E2
KBC GROEP NV 061231 4.375 CB	0.0286% BE0002951326
BANK OF IRELAND GROUP PLC 100834 4.75 CB	0.0285% XS2817924660
CAPITAL ONE FINANCIAL CORP 301031 7.624 CB	0.0285% US14040HDC60
LA POSTE SA 120630 3.75 GB	0.0285% FR001400IIR9
HAMBURG COMMERCIAL BANK 240728 4.50 CB	0.0285% DE000HC80B44
GNMA GNMA2 SIN 200653 MBS POOL NO MA8948	0.0285% US36179X5H58
NORDEA BANK ABP 290535 4.125 CB	0.0284% XS2828791074
BOUYGUES SA 170731 3.875 CB	0.0284% FR001400IBM5
VERIZON COMMUNICATIONS INC 080431 2.50 CB	0.0283% XS1979281158
THAILAND KINGDOM OF GOVERNMENT 170649 1.875 GB	0.0283% TH0623X3T603
BMW FINANCE NV 041028 3.875 CB	0.0283% XS2698773830
BELFIUS BANQUE SA 110630 3.625 CB	0.0283% BE6352762387
AYVENS SA 160729 3.875 CB	0.0283% FR001400RGV6
BARCLAYS PLC 080535 4.347 CB	0.0283% XS2815894154
BANCO BILBAO VIZCAYA ARGENTARIA SA 070630 3.625 CB	0.0283% XS2835902243
CREDIT AGRICOLE SA 150436 4.375 CB	0.0283% FR001400PGC0
JAPAN 20 YEAR ISSUE 200644 1.90 GB	0.0282% JP1201891Q77
AMERICAN TOWER CORP 160534 4.10 CB	0.0282% XS2830466301
ING GROEP NV 150834 4.375 CB	0.0282% XS2818300407
UNILEVER CAPITAL CORP 060629 3.30 CB	0.0282% XS2632654161
NATIONAL BANK OF GREECE SA 290129 4.50 CB	0.0281% XS2756298639
MALAYSIA GOVERNMENT 150650 4.065 GB	0.0281% MYBMZ2000016
FNMA FNCL 010237 1.50 MBS POOL NO MA4566	0.0281% US31418ECC21
WELLS FARGO AND CO 220732 3.90 CB	0.0281% XS2865533462
ACCIONA ENERGIA FINANCIACION FILIALES SA 250430 3.75 CB	0.0281% XS2610209129
FNMA FNCL 011051 2.50 MBS POOL NO CB1871	0.0281% US3140QMCH57
BPER BANCA SPA 200230 4.25 CB	0.0280% IT0005583460
MOTABILITY OPERATIONS GROUP PLC 170130 4.00 CB	0.0280% XS2838537566
LA BANQUE POSTALE SA 130630 3.50 CB	0.0280% FR001400NU45
SGD BNP PARIBAS A/C	0.0280% -
BANCO BPM SPA 280531 3.25 CB	0.0280% IT0005597379

MOLSON COORS BEVERAGE CO 150632 3.80 CB	0.0280% XS2829203012
COMPAGNIE DE FINANCEMENT FONCIER SA 060630 3.125 CB	0.0280% FR001400QHS2
EUROBANK SA 240930 FRN	0.0279% XS2904504979
MALAYSIA GOVERNMENT 220540 3.757 GB	0.0279% MYBMY1900052
JOHNSON JOHNSON 010632 3.20 CB	0.0279% XS2821718488
FED CAISSES DESJARDINS 050929 3.47 CB	0.0279% XS2892967949
BNG BANK NV 050429 2.75 GB	0.0278% XS2797440638
BNP PARIBAS 280834 FRN	0.0278% FR001400SAJ2
ACEA SPA 240131 3.875 CB	0.0278% XS2579284469
DZ HYP AG 310532 3.00 CB	0.0278% DE000A351XW3
COTY INC 150527 4.50 CB	0.0278% XS2829201404
ENBW INTL FINANCE BV 220731 3.50 CB	0.0278% XS2862984510
ITALY REPUBLIC OF GOVERNMENT 010330 3.50 GB	0.0278% IT0005024234
TELIA COMPANY AB 070927 3.00 CB	0.0278% XS0826189028
SPAIN KINGDOM OF GOVERNMENT 311031 0.50 GB	0.0278% ES0000012I32
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 220532 3.125 CB	0.0277% XS2769894135
INTESA SANPAOLO SPA 161030 3.625 CB	0.0277% XS2804485915
INTERNATIONAL BANK FOR RECONSTRUCTION AN DEVE 211229 1.00 GB	0.0277% XS2122575678
THURINGIA STATE OF 151128 3.00 GB	0.0277% DE000A352BS5
KOMMUNINVEST I SVERIGE AB 081227 3.125 GB	0.0277% XS2676440048
DEUTSCHE LUFTHANSA AG 290526 3.00 CB	0.0277% XS2265369657
CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 160332 3.50 CB	0.0276% FR001400GM85
SPAREBANK 1 SR BANK ASA 141129 3.375 CB	0.0276% XS2820438401
LVMH MOET HENNESSY LOUIS VUITTON SE 050230 3.375 CB	0.0276% FR001400QJ21
ORSTED AS 010330 3.75 CB	0.0275% XS2591029876
UNIPOL GRUPPO SPA 291127 3.50 CB	0.0275% XS1725580622
GERMANY GOVERNMENT OF 150846 2.50 GB	0.0275% DE0001102341
INVESTITIONSBANK BERLIN 041027 2.75 CB	0.0275% DE000A289KN1
HEIDELBERG MATERIALS AG 171031 3.375 CB	0.0275% XS2904554990
SCOR SE 080646 3.00 CB	0.0275% FR0013067196
INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 250329 3.75 CB	0.0274% XS2322423539
COTY INC 150426 3.875 CB	0.0274% XS2354326410
BANCO BILBAO VIZCAYA ARGENTARIA SA 100227 3.50 CB	0.0274% XS1562614831
BUONI POLIENNAILI DEL TES 010237 4.0 GOV	0.0274% IT0003934657
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 010233 3.75 CB	0.0274% FR001400EAY1
BOOKING HOLDINGS INC 010332 3.625 CB	0.0273% XS2776511730
FIAT CHRYSLER AUTOMOBILES NV 050126 3.875 CB	0.0273% XS2178833773
SCHLESWIG HOLSTEIN STATE OF 300534 2.875 GB	0.0273% DE000SHFM931
VISA INC 150850 2.00 CB	0.0273% US92826CAQ50
GROUPAMA ASSURANCES MUTUELLES 240928 3.375 CB	0.0273% FR0013365640
BNP PARIBAS HOME LOAN SFH SA 310130 3.00 CB	0.0273% FR001400FIG8
MUENCHENER RUECKVERSICHERUNGS GESELLSCHAFT 260549 3.25 CB	0.0273% XS1843448314
CREDIT MUTUEL HOME LOAN SFH SA 281130 3.00 CB	0.0273% FR001400OZH2
HALEON UK CAPITAL PLC 180928 2.88 CB	0.0273% XS2902024772
SVENSKA HANDELSBANKEN AB 0270831 3.25 CB	0.0273% XS2888395659
CAISSE DES DEPOTS ET CONSIGNATIONS 250533 3.125 GB	0.0273% FR001400FTZ5
EUROPEAN UNION 040728 2.63 GB	0.0273% EU000A4D5QM6
JAPAN GOVERNMENT OF 200354 1.70 GB	0.0272% JP1400071E55
FMCC FNCL 010453 5.00 MBS POOL NO RA8791	0.0272% US3133KQXU56
AGENCE FRANCAISE DEVELOP 200135 3.63 GB	0.0272% FR001400WPS3
SOCIETE GENERALE 150731 FRN	0.0272% FR001400WL86
GOLDMAN SACHS GROUP INC 161230 1.875 CB	0.0272% XS2355059911
ADIF ALTA VELOCIDAD 310130 3.13 GB	0.0272% ES0200002139
EUROPEAN UNION 060751 0.70 GB	0.0272% EU000A3KTGW6
CAISSE DAMORT DETTE SOC 250530 2.88 GB	0.0271% FR001400X6D7
RCI BANQUE SA 100426 1.75 CB	0.0271% FR0013412707

NATIONAL AUSTRALIA BANK 280230 3.125 CB	0.0271% XS2888621922
CREDIT AGRICOLE SA 260129 FRN	0.0271% FR001400SVD1
LB BADEN WUERTTEMBERG 210330 3.50 CB	0.0270% DE000LB4W7C0
VODAFONE INTERNATIONAL FINANCING DAC 010833 3.375 CB	0.0270% XS2872349613
LA BANQUE POST HOME LOAN 290134 3.13 CB	0.0270% FR001400NGT9
ANHEUSER BUSCH INBEV NV 020432 2.875 CB	0.0270% BE6320935271
MAPFRE SA 190526 1.625 CB	0.0270% ES0224244071
CREDIT AGRICOLE ITALIA 150234 3.25 CB	0.0270% IT0005631491
MET LIFE GLOB FUNDING I 260334 3.63 CB	0.0270% XS2792184421
SANTANDER UK PLC 250330 3.35 CB	0.0270% XS3032020136
ELIS SA 150226 2.875 CB	0.0270% FR0013318102
COOPERATIEVE RABOBANK UA 010234 3.06 CB	0.0270% XS2756520248
EUROPEAN FINANCIAL STABILITY FACILITY SA 160233 2.875 CB	0.0270% EU000A2SCAG3
LAND BERLIN 160132 2.75 GB	0.0269% DE000A3513T6
UNITED UTILITIES WATER FINANCE PLC 281029 0.875 CB	0.0269% XS2291328735
WENDEL SA 090227 2.50 CB	0.0269% FR0012516417
MEDTRONIC GLOBAL HOLDINGS SCA 151034 3.375 CB	0.0269% XS2535309798
GOLDMAN SACHS GROUP INC 120231 3.0 CB	0.0268% XS1362373224
BERTELSMANN SE & CO KGAA 010428 2.00 CB	0.0268% XS2149280948
SPAIN KINGDOM OF GOVERNMENT 311054 4.00 GB	0.0268% ES0000012M93
GOLDMAN SACHS GROUP INC 230133 FRN	0.0268% XS2983840518
KERING SA 100526 1.25 CB	0.0268% FR0013165677
COMMONWEALTH BANK AUST 260232 2.86 CB	0.0268% XS3007600581
MADRID COMMUNITY OF 300428 1.773 GB	0.0268% ES0000101875
TREASURY CORP VICTORIA 201130 1.50 GB	0.0268% AU0000078552
ANHEUSER BUSCH INBEV SA 220337 3.75 CB	0.0268% BE6350703169
BMW INTL INVESTMENT BV 270834 3.375 CB	0.0268% XS2887901911
DEUTSCHE TELEKOM AG 030232 3.00 CB	0.0267% XS2987630873
JAB HOLDINGS BV 180528 2.00 CB	0.0267% DE000A19HCX8
EUROPEAN UNION 041234 3.00 GB	0.0267% EU000A3K4ES4
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 140234 2.90 CB	0.0267% XS2765024414
AMERICA MOVIL SAB DE CV 151137 6.125 CB	0.0267% US02364WAP05
GRAND CITY PROPERTIES SA 030826 1.375 CB	0.0267% XS1654229373
BERLIN HYP AG 050226 1.00 CB	0.0267% DE000BHY0BP6
MERCIALYS SA 270226 1.8 CB	0.0267% FR0013320249
BASQUE GOVERNMENT 300435 3.25 GB	0.0267% ES0000106767
KOMMUNEKREDIT 040332 2.625 GB	0.0266% XS2897406513
NATWEST GROUP PLC 250235 FRN	0.0266% XS3009472989
EUROPEAN FINANCIAL STABILITY FACILITY SA 130234 2.875 GB	0.0266% EU000A2SCAN9
TELEKOM FINANZMANAGEMENT GMBH 071226 1.50 CB	0.0266% XS1405762805
CAISSE REFINANCE LHABIT 200232 2.75 CB	0.0266% FR001400XFS2
BPIFRANCE SA 310132 2.875 CB	0.0266% FR001400PGB2
LAND HESSEN 250834 2.625 GB	0.0266% DE000A1RQEX0
MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 150126 0.875 CB	0.0266% XS2090859252
EUROPEAN UNION 041231 2.50 GB	0.0266% EU000A3L1DJ0
COMMERZBANK AG 040326 1.00 CB	0.0266% DE000CZ40NS9
INTL DEVELOPMENT ASSOC 240140 3.25 CB	0.0266% XS2985204515
MERCK KGAA 090980 1.625 CB	0.0266% XS2218405772
CREDIT MUTUEL ARKEA SA 110331 3.375 CB	0.0266% FR0013407418
KOMMUNALBANKEN AS 120232 2.63 GB	0.0266% XS2999676468
SCHNEIDER ELECTRIC SE 210627 1.375 CB	0.0265% FR0013344215
SWEDBANK HYPOTEK AB 050226 0.50 CB	0.0265% XS1946788194
JOHNSON CONTROLS INTERNATIONAL PLC 150136 6.00 CB	0.0265% US478375AH14
ABN AMRO BANK NV 150426 0.50 CB	0.0265% XS1982037696
CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 190126 0.50 CB	0.0265% FR0013310026
BELGIUM KINGDOM OF GOVERNMENT 220657 2.25 GB	0.0265% BE0000343526
SPAREBANKEN VEST BOLIGKREDITT AS 241125 0.01 CB	0.0265% XS2237321190
ROYAL SCHIPHOL GROUP NV 060429 2.00 CB	0.0265% XS2153459123

NRW BANK 110526 0.50 CB	0.0265% DE000NWB0584
SKANDINAVISKA ENSKILDA 100232 3.00 CB	0.0265% XS2993969323
CAIXABANK SA 110127 1.25 CB	0.0265% ES0440609339
NRW.BANK 130232 2.50 CB	0.0264% DE000NWB0AY4
BANCA MONTE DEI PASCHI DI SIENA SPA 081026 0.875 CB	0.0264% IT0005386922
ONTARIO PROVINCE OF 021250 2.65 GB	0.0264% CA68333ZAG24
LONDON STOCK EXCHANGE GROUP PLC 061227 1.75 CB	0.0264% XS1918000107
BANCO DE SABADELL SA 260427 1.00 CB	0.0264% ES0413860596
KEYCORP 060335 6.401 CB	0.0264% US49326EEP43
VEOLIA ENVIRONNEMENT SA 010626 1.625 CB	0.0264% FR0013445335
CAIXABANK SA 050337 FRN	0.0264% XS3016984372
COMMERZBANK AG 280228 1.875 CB	0.0263% DE000CZ40MM4
RECKITT BENCKISER TREASURY SERVICES NEDERLA 190526 0.375 CB	0.0263% XS2177013252
COMMUNITY OF MADRID SPAI 300435 3.14 GB	0.0263% ES00001010Q5
BRAMBLES FINANCE LTD 041027 1.5 CB	0.0263% XS1577950667
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE 150133 5.80 CB	0.0263% US637432PA73
ENEL SPA 101226 2.25 CB	0.0263% XS2228373671
GOLDMAN SACHS GROUP INC 250430 5.727 CB	0.0263% US38141GA872
MIZUHO FINANCIAL GROUP INC 130426 0.184 CB	0.0263% XS2329143510
BERRY GLOBAL INC 150631 5.80 CB	0.0263% US08576BAB80
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 140433 3.50 GB	0.0263% NZLGFD009C0
ING GROEP NV 170831 FRN	0.0263% XS3002547563
JYSKE REALKREDIT A/S 011026 0.50 CB	0.0263% XS1514010310
JPY BNP PARIBAS A/C	0.0263% -
SWEDBANK AB 200527 0.30 CB	0.0263% XS2343563214
ORACLE CORP 010460 3.85 CB	0.0263% US68389XBY04
CZECH REPUBLIC GOVERNMENT 240440 1.50 GB	0.0262% CZ0001005920
INVESTITIONSBANK SCHLESWIG HOLSTEIN 150526 0.01 GB	0.0262% DE000A2TR125
EUROFIMA 310135 2.88 CB	0.0262% XS2941356698
EASYJET FINCO BV 030328 1.875 CB	0.0262% XS2306601746
BANK OF AMERICA CORP 270433 2.824 CB	0.0262% XS2462323853
ONTARIO PROVINCE OF 240434 5.05 GB	0.0262% US683234AV04
DE VOLKSBANK NV 220626 0.25 CB	0.0262% XS2356091269
ERSTE GROUP BANK AG 130527 0.875 CB	0.0261% AT0000A2GH08
VOLVO TREASURY AB 180526 0.00 CB	0.0261% XS2342706996
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 151127 1.625 CB	0.0261% XS1717355561
AT AND T INC 010643 4.25 CB	0.0261% XS0932036154
PENSKE TRUCK LEASING CO LP 151127 5.875 CB	0.0261% US709599BR43
APRR SA 030129 1.875 CB	0.0261% FR001400AOL7
FRANCE GOVT OF 250556 3.75 GB	0.0261% FR001400XJJ3
AFRICAN DEVELOPMENT BANK 071026 0.125 GB	0.0261% XS1501560848
COMPASS GROUP FINANCE NETHERLANDS BV 050928 1.50 CB	0.0261% XS1876069185
PNC FINANCIAL SERVICES GROUP INC 140530 5.492 CB	0.0261% US693475BX24
MORGAN STANLEY 130428 5.652 CB	0.0261% US61747YFP51
AIR LIQUIDE FINANCE SA 130628 1.25 CB	0.0261% FR0013182847
ASTM SPA 080228 1.625 CB	0.0261% XS1765875718
BANK OF NOVA SCOTIA 040926 0.125 CB	0.0260% XS2049707180
GILEAD SCIENCES INC 151033 5.25 CB	0.0260% US375558BZ59
Nordic Investment Bank - maturing 25 Sep 2026	0.0260% XS2055786763
BANCO SANTANDER SA 170235 3.50 CB	0.0260% XS3002233628
ABN AMRO BANK NV 150127 0.60 CB	0.0260% XS2102283061
DASSAULT SYSTEMES SE 160926 0.125 CB	0.0260% FR0013444544
APRR SA 180128 1.25 CB	0.0260% FR0013397288
CANADIAN IMPERIAL BANK OF COMMERCE 080429 5.26 CB	0.0260% US13608JAA51
LA BANQUE POSTALE SA 090228 1.00 GB	0.0260% FR00140087C4
NEDERLANDSE WATERSCHAPSBANK NV 161126 0.00 GB	0.0260% XS2079798562
BELFIUS BANQUE SA 280826 0.00 CB	0.0260% BE6315719490

OWENS CORNING 150634 5.70 CB	0.0260% US690742AP69
QUEENSLAND TREASURY CORP 090333 4.50 CB	0.0260% AU3CB0297547
NIBC BANK NV 190327 0.50 CB	0.0259% XS1964577396
CREDIT MUTUEL CIC HOME LOAN SFH SA 150927 0.75 CB	0.0259% FR0013282142
ING GROEP NV 110128 1.375 CB	0.0259% XS1730885073
NESTLE HOLDINGS INC 140941 2.50 CB	0.0259% US641062AY06
ENEL FINANCE INTL NV 240236 3.50 CB	0.0259% XS3008889175
WPC EUROBOND BV 150428 1.35 CB	0.0259% XS2052968596
PENTAIR FINANCE SARL 150732 5.90 CB	0.0259% US709629AS88
INFORMA PLC 220428 1.25 CB	0.0259% XS2068065163
KBC BANK NV 241027 0.75 CB	0.0259% BE0002500750
UK TREASURY BOND 070632 4.25 GB	0.0259% GB0004893086
INGERSOLL RAND INC 150631 5.314 CB	0.0259% US45687VAE65
SUEZ SA 030429 1.5 CB	0.0259% FR0013248523
LANXESS AG 220328 1.75 CB	0.0258% XS2459163619
INFINEON TECHNOLOGIES AG 240629 1.625 CB	0.0258% XS2194283839
NATIONAL BANK OF CANADA 270127 0.125 CB	0.0258% XS2436160936
VINCI SA 180129 1.625 CB	0.0258% FR0013397452
BANK OF NOVA SCOTIA 140127 0.01 CB	0.0258% XS2101325111
NEW YORK LIFE GLOBAL FUNDING 020427 4.90 CB	0.0258% US64953BBM90
VICI PROPERTIES LP 010434 5.75 CB	0.0258% US925650AF04
SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTH 240532 1.75 GB	0.0258% AU3SG0002058
KOMMUNINVEST I SVERIGE AB 100626 0.375 GB	0.0257% XS2351401109
CONSOLIDATED EDISON COMPANY OF NEW YORK INC 150661 3.60 CB	0.0257% US209111GB38
CLOVERIE PLC 151228 1.50 CB	0.0257% XS1890836296
TECHNIP ENERGIES NV 280528 1.125 CB	0.0257% XS2347284742
DANONE SA 031128 1.208 CB	0.0257% FR0013216926
HEINEKEN NV 031029 1.50 CB	0.0257% XS1691781865
SUMITOMO MITSUI FINANCIAL GROUP INC 090744 5.836 CB	0.0257% US86562MDQ06
AVALONBAY COMMUNITIES INC 010634 5.35 CB	0.0257% US053484AF80
APPLIED MATERIALS INC 150629 4.80 CB	0.0256% US038222AS42
COREBRIDGE GLOBAL FUNDING 240629 5.20 CB	0.0256% US00138CBA53
CAPITAL ONE FINANCIAL CORP 010235 6.051 CB	0.0256% US14040HDF91
CSL FINANCE PLC 030434 5.106 CB	0.0256% US12661PAG46
BRISTOL MYERS SQUIBB CO 220231 5.10 CB	0.0256% US110122EG99
VERIZON COMMUNICATION 220328 2.1 CB	0.0256% US92343VGH15
SANOFI SA 010430 1.50 CB	0.0256% FR0013505112
COMMONWEALTH BANK OF AUSTRALIA 280228 0.75 CB	0.0256% XS2446284783
ELEVANCE HEALTH INC 150634 5.38 CB	0.0256% US036752AZ60
REGION ILE DE FRANCE 140329 1.375 GB	0.0256% FR0013242336
SODEXO SA 170728 1.00 CB	0.0256% XS2203996132
BROADCOM INC 150429 4.75 CB	0.0255% US11135FBA84
ALLY FINANCIAL INC 010525 5.80 CB	0.0255% US02005NBJ81
COREBRIDGE GLOBAL FUNDING 240626 5.35 CB	0.0255% US00138CAY49
AMERICAN HONDA FINANCE 051026 4.40 CB	0.0255% US02665WFP14
PRUDENTIAL FINANCIAL INC 150354 6.50 CB	0.0255% US744320BP63
UNITED PARCEL SERVICE INC 010430 4.45 CB	0.0255% US911312BY18
VERISK ANALYTICS INC 050634 5.25 CB	0.0255% US92345YAJ55
SES SA 041127 0.875 CB	0.0255% XS2075811781
AMERICAN TOWER CORP 150229 5.20 CB	0.0255% US03027XCG34
LANDESKREDITBANK BADEN WUERTTEMBERG FOER 040228 4.875 CB	0.0255% DE000LB39ED4
MORGAN STANLEY 210434 5.25 CB	0.0255% US61747YFE05
GOLDMAN SACHS GROUP INC 280131 FRN	0.0255% US38141GC365
AIR LEASE CORP 250626 5.30 CB	0.0254% US00914AAW27
CENTERPOINT ENERGY RESOURCES CORP 010734 5.40 CB	0.0254% US15189WAS98
INTERPUBLIC GROUP OF COMPANIES INC 011028 4.65 CB	0.0254% US460690BP43
ELI LILLY CO 120230 4.75 CB	0.0254% US532457CV84
GOLDMAN SACHS BANK USA 280136 FRN	0.0254% US38141GC449
AON NORTH AMERICA INC 010334 5.45 CB	0.0254% US03740MAD20
CITIGROUP INC 110635 5.449 CB	0.0254% US172967PL97

BRITISH COLUMBIA PROVINCE OF 120634 4.75 GB	0.0254% US110709AN20
FHLMC Multifamily Series - maturing 25 Sep2028	0.0254% US3137HAST48
JOHN DEERE CAPITAL CORP 120634 5.05 CB	0.0254% US24422EXU80
SOCIETE GENERALE SA 220329 1.75 CB	0.0254% FR0013410818
ABBVIE INC 150330 4.875 CB	0.0254% US00287YDZ97
COFIROUTE SA 090928 0.75 CB	0.0254% FR0013201134
CHUBB INA HOLDINGS LLC 150829 4.65 CB	0.0253% US171239AL07
BMO MORTGAGE TRUST SR 22 C3 CL A5 150954 ABS	0.0253% US05602QAY98
KEURIG DR PEPPER INC 250528 4.597 CB	0.0253% US49271VAF76
GOLDMAN SACHS GROUP INC 231030 FRN	0.0253% US38141GB607
ISRAEL STATE OF GOVERNMENT 160129 1.5 GB	0.0252% XS1936100483
HEALTH CARE REIT INC 010625 4.00 CB	0.0252% US42217KBF21
PACCAR FINANCIAL CORP 060827 4.45 CB	0.0252% US69371RT304
JPMORGAN CHASE AND CO 220735 5.294 CB	0.0252% US46647PEK84
TOYOTA MOTOR CREDIT CORP 051127 0.125 CB	0.0252% XS2338955805
ASTRZENECA FINANCE LLC 260234 5.00 CB	0.0252% US04636NAN30
ECOLAB INC 240330 4.80 CB	0.0252% US278865BE90
BOOKING HOLDINGS INC 080328 0.50 CB	0.0252% XS2308322002
CELLNEX FINANCE COMPANY SA 150129 1.25 CB	0.0252% XS2300292963
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTON	0.0252% CH0589031035
150236 0.00 CB	
NXP BV 010326 3.35 CB	0.0251% US62947QBB32
EUROPEAN FINANCIAL STABILITY FACILITY SA 290744 2.35 CB	0.0251% EU000A1G0DB8
GENERAL MILLS INC 170428 4.20 CB	0.0251% US370334CG79
MORGAN STANLEY 190735 5.32 CB	0.0251% US61747YFT73
TRUIST FINANCIAL CORP 050832 FRN	0.0251% US89788MAT99
UNITED PARCEL SERVICE INC 010440 5.20 CB	0.0251% US911312BV78
ANHEUSER BUSCHINBEV WORLD WIDE INC 230149 5.55 CB	0.0251% US03523TBV98
DEXIA CREDIT LOCAL SA 210128 0.00 CB	0.0251% XS2289130226
ABBVIE INC 150334 5.05 CB	0.0251% US00287YDU01
AMERICAN EXPRESS CO 260735 FRN	0.0251% US025816DW67
PRINCIPAL LFE GLB FND II 190827 4.60 CB	0.0251% US74256LFA26
META PLATFORMS INC 150831 4.55 CB	0.0251% US30303M8T23
PACCAR FINANCIAL CORP 220334 5.00 CB	0.0251% US69371RS983
BANCO SANTANDER SA 240629 0.625 CB	0.0251% XS2357417257
RED ELECTRICA FINANCIACIONES SAU 240728 0.375 CB	0.0250% XS2103013210
STATE STREET CORP 200229 FRN	0.0250% US857477CN16
POLAND REPUBLIC OF GOVERNMENT 060426 3.25 GB	0.0250% US731011AU68
EUROPEAN FINANCIAL STABILITY FACILITY 160729 2.625 CB	0.0250% EU000A2SCAM1
SANOFI SA 210329 0.875 CB	0.0250% FR0013409844
META PLATFORMS INC 150829 4.30 CB	0.0250% US30303M8S40
GOLDMAN SACHS BANK USA 280156 FRN	0.0250% US38141GC514
6297782 LLC 010927 4.911 CB	0.0250% US83007CAA09
CROATIA REPUBLIC OF GOVERNMENT 170631 1.50 GB	0.0250% XS2190201983
BPCE SA 020234 1.75 CB	0.0250% FR0014007VJ6
GOLDMAN SACHS GROUP INC 230735 5.33 CB	0.0250% US38141GB375
FRESENIUS MEDICAL CARE AG CO KGAA 291129 1.25 CB	0.0250% XS2084488209
YALE UNIVERSITY 150425 0.873 CB	0.0250% US98459LAA17
DOLLAR GENERAL CORP 010528 4.125 CB	0.0249% US256677AF29
AXA BANK EUROPE SCF SA 060329 0.75 CB	0.0249% FR0013406154
CHUBB INA HOLDINGS INC 150334 5.00 CB	0.0249% US171239AK24
YORKSHIRE BUILDING SOCIETY 010728 0.50 CB	0.0249% XS2358471246
SPAREBANK 1 OSTLANDET 030328 0.125 CB	0.0249% XS2308586911
SONOCO PRODUCTS CO 010926 4.45 CB	0.0249% US835495AQ50
ARES CAPITAL CORP 150126 3.875 CB	0.0249% US04010LAZ67
FIFTH THIRD BANCORP 060930 FRN	0.0249% US316773DM97
CVS HEALTH CORP 150931 2.125 CB	0.0249% US126650DR85
LEGRAND SA 060732 1.875 CB	0.0249% FR0013266848
DNB BANK ASA 230229 0.25 CB	0.0249% XS2306517876
WALMART INC 260628 3.70 CB	0.0249% US931142EE96
NETAPP INC 220625 1.875 CB	0.0249% US64110DAL82
HP ENTERPRISE CO 250926 4.45 CB	0.0249% US42824CBR97

CREDIT AGRICOLE PUBLIC SECTOR SCF SA 290329 0.625 CB	0.0249% FR0013411600
NUVEEN LLC 011128 4.00 CB	0.0249% US67080LAA35
CARLSBERG BREWERIES AS 010729 0.875 CB	0.0249% XS2016228087
FISERV INC 150330 4.75 CB	0.0249% US337738BM99
BARCLAYS PLC 090829 0.577 CB	0.0248% XS2373642102
REGENCY CENTERS LP 150135 5.10CB	0.0248% US75884RBC60
ASML HOLDING NV 070529 0.625 CB	0.0248% XS2166219720
FLEX LTD 010226 3.75 CB	0.0248% US33938XAC92
DOLLAR TREE INC 150528 4.20 CB	0.0248% US256746AH16
META PLATFORMS INC 150834 4.75 CB	0.0248% US30303M8U95
ERSTE GROUP BANK AG 170528 0.125 CB	0.0248% AT0000A2RAA0
CITYCON TREASURY BV 120328 1.625 CB	0.0248% XS2310411090
TOYOTA MOTOR CREDIT CORP 050134 4.80 CB	0.0248% US89236TLM52
EUROPEAN FOR RECONSTRUCTION AND DEVELOP 130334 4.25 GB	0.0248% US29874QFB59
CONNECTICUT LIGHT PWR 150834 4.95 CB	0.0248% US207597ES04
GILEA SCIENCE INC 010326 3.65 CB	0.0248% US375558BF95
CHEVRON PHILLIPS CHEMICAL COMPANY LLC 011226 3.40 CB	0.0248% US166754AP65
EUROPEAN UNION 051054 3.375 CB	0.0248% EU000A3K4EY2
BROADCOM INC 150429 4.00 CB	0.0248% US11135FBR10
FINNVERA OYJ 090429 0.375 GB	0.0248% XS1979447064
RIO TINTO FIN USA 021140 5.2 CB	0.0247% US767201AL06
AMERICAN EXPRESS CO 030527 3.30 CB	0.0247% US025816CP26
VOLKSWAGEN INTERNATIONAL FINANCE NV 291299 3.50 CB	0.0247% XS1206541366
SANOFI SA 190628 3.625 CB	0.0247% US801060AD60
Freddie Mac Structured Pass-Through Certificates - maturing 25 Jul 28	0.0247% US3137FHPJ63
BANCO SANTANDER SA 221030 1.625 CB	0.0247% XS2247936342
URUGUAY ORIENTAL REPUBLIC OF (GOVERNMENT 230131 4.375 GB	0.0247% US917288BK78
SAP SE 180529 0.375 CB	0.0247% XS2176715667
PAYPAL HOLDINGS INC 011026 2.65 CB	0.0247% US70450YAD58
BROADCOM INC 150230 4.35 CB	0.0247% US11135FCB58
SHERWIN WILLIAMS CO 010627 3.45 CB	0.0247% US824348AW63
REALTY INCOME CORP 150733 4.90 CB	0.0247% US756109BT03
STRYKER CORP 110929 4.25 CB	0.0246% US863667BE08
ORANGE SA 110529 1.375 CB	0.0246% FR0014003B55
WHIRLPOOL CORP 260229 4.75 CB	0.0246% US963320AW61
MERLIN PROPERTIES SOCIMI SA 010630 1.375 CB	0.0246% XS2347367018
BANK OF NEW YORK MELLON CORP 070228 3.442 CB	0.0246% US06406RAB33
AMERICAN HONDA FINANCE 050929 4.40 CB	0.0246% US02665WFAQ96
BRISTOL MYERS SQUIBB CO 220254 5.55 CB	0.0246% US110122EK02
NAV CANADA 290530 2.063 CB	0.0246% CA628957AG70
BMW US CAPITAL LLC 090430 4.15 CB	0.0246% US05565EBL83
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 190728 0.25 CB	0.0246% FR0014001168
AON NORTH AMERICA INC 010354 5.75 CB	0.0246% US03740MAF77
VMWARE INC 210827 3.90 CB	0.0246% US928563AC98
FORD MOTOR CO 190832 6.10 CB	0.0246% US345370DB39
MONONGAHELA POWER CO 151243 5.40 CB	0.0246% US610202BP77
ABERTIS INFRAESTRUCTURAS SA 260332 1.875 CB	0.0245% XS2055652056
AUSTRIA REPUBLIC OF GOVERNMENT 200247 1.50 GB	0.0245% AT0000A1K9F1
CAPITAL ONE FINANCIAL CORP 310128 3.80 CB	0.0245% US14040HBW43
PEPSICO INC 170754 5.25 CB	0.0245% US713448FZ69
YORKSHIRE WATER FINANCE PLC 271032 1.75 CB	0.0245% XS2333224314
DIGITAL DUTCH FINCO BV 150330 1.50 CB	0.0245% XS2100664114
ALLIANZ SE 250949 1.301 CB	0.0245% DE000A2YPFA1
SUMITOMO MITSUI FINANCIAL GROUP INC 140726 2.632 CB	0.0245% US86562MAF77
Freddie Mac Structured Pass-Through Certificates - maturing 25 Apr 2027	0.0245% US3137F1G447
AUTOZONE INC 150430 4.0 CB	0.0245% US053332AZ56

WASTE MANAGEMENT INC 150432 4.15 CB	0.0245% US94106LBS79
ORACLE CORP 150726 2.65 CB	0.0245% US68389XBM65
AMGEN INC 020353 5.65 CB	0.0245% US031162DT45
UNILEVER CAPITAL CORP 220328 3.5 CB	0.0244% US904764BC04
GNMA G2SF 200153 5.5 MBS POOL NO MA8570	0.0244% US36179XQX74
TRITON CONTAINER INTERNATIONAL LTD 150426 2.05 CB	0.0244% US89680YAA38
EXPEDIA INC 150228 3.8 CB	0.0244% US30212PAP09
FRANCE REPUBLIC OF GOVERNMENT 250552 0.75 GB	0.0244% FR0013480613
AFRICAN DEVELOPMENT BANK 180929 3.50 CB	0.0244% US00828EFD67
US BANCORP 010234 4.839 CB	0.0244% US91159HJL50
CISCO SYSTEMS INC 200926 2.50 CB	0.0244% US17275RBL50
ITY REPUBLIC OF GOVERNMENT 010367 2.80 GB	0.0244% IT0005217390
CENTERPOINT ENER HOUSTON 010453 5.30 CB	0.0243% US15189XBC11
IREN SPA 010730 1.00 CB	0.0243% XS2197356186
CHARTER COMMUNCATIONS OPERATING LLC 231045 6.484 CB	0.0243% US161175BA14
COOPERATIEVE RABOBANK UA 310532 1.25 CB	0.0243% XS1622193321
HOME DEPOT INC 250654 5.30 CB	0.0243% US437076DF60
LINDE PLC 310331 1.375 CB	0.0243% XS2463961248
HANNOVER RUECK SE 091039 1.125 CB	0.0243% XS2063350925
KRAFT HEINZ FOODS CO 010430 3.75 CB	0.0243% US50077LAV80
FHMS K091 - maturing 25 March 2029	0.0243% US3137FLN910
LANDESBANK BADEN WUERTTEMBERG 240729 0.125 CB	0.0243% DE000LB2ZSM3
FEDERAL NATIONAL MORTGAGE ASSOCIATION 311249 4.00 TBA	0.0242% US01F0404461
ELIA TRANSMISSION BELGIUM SRL 280430 0.875 CB	0.0242% BE6321529396
INTL DEVELOPMENT ASSOC 120931 3.75 CB	0.0242% US45939E2B53
CREDIT AGRICOLE HOME LOAN SFH SA 030232 1.375 CB	0.0242% FR0013234986
ROYAL BANK OF CANADA 270426 1.20 CB	0.0242% US78016EZQ33
EBAY INC 100526 1.40 CB	0.0242% US278642AX15
ALBEMARLE CORP 010632 5.05 CB	0.0242% US012653AE17
PERUSAHAAN PENERBIT SBSN 150929 6.625 GB	0.0242% IDP000005308
QUEBEC PROVINCE OF 050934 4.25 GB	0.0242% US748148SF18
MERCK AND CO INC 240226 0.75 CB	0.0242% US58933YAY14
GOLDMAN SACHS GROUP INC 090327 1.431 CB	0.0242% US38141GYA65
OESTERREICHISCHE KONTROLLBANK AG 020226 0.50 GB	0.0242% US676167CC18
CANADIAN IMPERIAL BANK OF COMMERCE 300429 0.01 CB	0.0242% XS2337335710
NRW BANK 090326 0.875 GB	0.0242% XS2311370337
INTERNATIONAL DEVELOPMENT ASSOCIATION 280426 0.875 GB	0.0242% US45939EAD22
PPG INDUSTRIES INC 150326 1.20 CB	0.0241% US693506BU04
TELENOR ASA 310534 1.75 CB	0.0241% XS2001738991
CLARION FUNDING PLC 131132 1.25 CB	0.0241% XS2257848098
BANK OF MONTREAL 080629 0.05 CB	0.0241% XS2351089508
Currency Forward	0.0241% -
HYUNDAI CAPITAL AMERICA 150626 1.50 CB	0.0241% US44891ABW62
CANADA GOVERNMENT 190526 0.75 GB	0.0241% US427028AB18
GEORGIA PACIFIC LLC 150526 0.95 CB	0.0241% US37331NAN12
SFIL SA 040629 0.05 GB	0.0241% FR0014003598
TREASURY CORPORATION OF VICTORIA 150933 2.25 GB	0.0241% AU3SG0002504
CITIGROUP INC 260341 5.316 CB	0.0240% US172967MM08
PFIZER INVESTMENT ENTERPRISES PTE LTD 190553 5.30 CB	0.0240% US716973AG71
VODAFONE GROUP PLC 280654 5.75 CB	0.0240% US92857WCA62
LIBERBANK SA 250929 0.25 CB	0.0240% ES0468675030
CHILE GOVERNMENT OF 011040 6.20 GB	0.0240% CL0002935048
OP YRITYSPANKKI OYJ 121129 0.625 CB	0.0240% XS2078667925
AEROPORTS DE PARIS SA 020732 1.50 CB	0.0239% FR0013522141
SAXONY STATE OF 051129 0.01 GB	0.0239% DE0001789303
FS KKR CAPITAL CORP 150127 2.625 CB	0.0239% US302635AH04
BECTON DICKINSON AND CO 220832 4.298 CB	0.0239% US075887CP25
BAXALTA INC 230645 5.25 CB	0.0239% US07177MAN39
FISERV INC 010729 3.50 CB	0.0239% US337738AU25
LANDWIRTSCHAFTLICHE RENTENBANK 271129 0.00 GB	0.0239% XS2084429963

ENEL FINANCE INTERNATIONAL NV 170630 0.50 STEP	0.0239% XS2353182293
ILLINOIS ST 010633 5.10 SF	0.0238% US452151LF83
SONOCO PRODUCTS CO 010934 5.00 CB	0.0238% US835495AS17
TEXAS INSTRUMENTS INC 080254 5.15 CB	0.0237% US882508CJ13
ASIAN DEVELOPMENT BANK 310130 0.025 GB	0.0237% XS2110875957
LA POSTE SA 180729 0.00 GB	0.0237% FR0014001IO6
GREATER TORONTO AIRPORTS AUTHORITY 010637 3.26 CB	0.0237% CA39191ZBB46
NEWMONT NEWCREST FIN 130530 3.25 CB	0.0237% US65163LAB53
Freddie Mac Structured Pass-Through Certificates - maturing 25 Sep 2023	0.0237% US3137H9C983
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 210230 0.00 CB	0.0237% XS2122894855
KFW 300430 4.25 CB	0.0237% XS3041229439
ABBVIE INC 140536 4.30 CB	0.0236% US00287YAV11
MACQUARIE GROUP LTD 210531 0.95 CB	0.0236% XS2343850033
EQUINIX INC 181129 3.20 CB	0.0236% US29444UBE55
CADENT FINANCE PLC 190330 0.625 CB	0.0236% XS2320438653
PROSUS NV 030832 2.031 CB	0.0235% XS2211183756
AXA SA 071041 1.375 CB	0.0235% XS2314312179
BPCE SFH SA 290531 0.625 CB	0.0235% FR0013421799
INTEL CORP 100263 5.90 CB	0.0235% US458140CK47
IBM INTERNAT CAPITAL 050254 5.30 CB	0.0234% US449276AG99
AT T INC 010339 4.85 CB	0.0234% US00206RHK14
VERIZON COMMUNICATIONS 170827 4.50 CB	0.0234% AU3CB0246239
GLOBAL PAYMENTS INC 150829 3.20 CB	0.0234% US37940XAB82
UNITED STATES TREASURY 150542 3.25 GB	0.0234% US912810TH14
COLONIAL ENTERPRISES INC 150530 3.25 CB	0.0234% US19565CAA80
CVS HEALTH CORP 150829 3.25 CB	0.0233% US126650DG21
BULGARIA REPUBLIC OF GOVERNMENT 230930 0.375 GB	0.0233% XS2234571425
EURONEXT NV 170531 0.75 CB	0.0233% DK0030486402
VONTIER CORP 010428 2.40 CB	0.0233% US928881AD35
UNICREDIT SPA 190131 0.85 CB	0.0233% XS2289133758
PUBLIC STORAGE 010528 1.85 CB	0.0233% US74460WAD92
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220768 3.50 GB	0.0233% GB00BBJNQY21
LAENDER GEMEINSCHAFTSANLEIHE NO 54 260830 0.01 GB	0.0233% DE000A289QQ1
AUTOMATIC DATA PROCESSING INC 150528 1.70 CB	0.0233% US053015AG87
INDONESIA REPUBLIC OF GOVERNMENT 301031 1.40 GB	0.0232% XS2069959398
WELLS FARGO COMMERCIAL MTGE TST SE 19C54 CL A4 171252 ABS	0.0232% US95001YAE41
CATERPILLAR INC 090430 2.6 CB	0.0232% US149123CH22
GLAXOSMITHKLINE CAPITAL PLC 120535 1.625 CB	0.0232% XS2170609072
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 290138 3.75 GB	0.0232% GB00BQC4R999
TERNA RETE ELETTRICA NAZIONALE SPA 250930 0.375 CB	0.0231% XS2237901355
AMERICAN WATER CAPITAL CORP 010530 2.80 CB	0.0231% US03040WAW55
BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT 230930 0.01 CB	0.0231% XS2234573710
MCDONALDS CORP 090952 5.15 CB	0.0231% US58013MFT62
LANDESKREDITBANK BADEN WUERTTEMBERG FOERD 200131 0.01 CB	0.0231% DE000A289CL2
OP ASUNTOLUOTTOPANKKI OYJ 191130 0.01 CB	0.0230% XS2260183285
JAPAN 30 YEAR ISSUE 200954 2.10 GB	0.0230% JP1300841QA6
COUNCIL OF EUROPE DEVELOPMENT BANK 200131 0.00 GB	0.0230% XS2286422071
KLA CORP 150752 4.95 CB	0.0230% US482480AM29
KOMMUNEKREDIT 030331 0.00 GB	0.0230% XS2308329783
ALEXANDRIA REAL ESTATE EQUITIES INC 151229 2.75 CB	0.0229% US015271AT64
SAXONY ANHALT STATE OF 100331 0.00 GB	0.0229% DE000A3H3D69
CHINA PEOPLES REPUBLIC OF GOVERNMENT 121131 0.50 GB	0.0229% XS2078533218
AMERICAN TOWER CORP 310128 1.50 CB	0.0229% US03027XBJ81
YARA INTERNATIONAL SA 040630 3.148 CB	0.0229% US984851AG07

AUTOBAHNEN UND SCHNELLSTRASSEN FINANZIERUNGS 020631 0.125 GB	0.0229% XS2348690350
JPMORGAN CHASE AND CO 130531 2.956 CB	0.0229% US46647PBP09
ONTARIO PROVINCE OF 251130 0.01 GB	0.0229% XS2262263622
MORGAN STANLEY 290433 1.102 CB	0.0229% XS2404028230
ASB FINANCE LTD LONDON BRANCH 210531 0.25 CB	0.0229% XS2343772724
BRISTOL MYERS SQUIBB 150626 3.20 CB	0.0229% US110122CN68
URUGUAY ORIENTAL REPUBLIC OF GOVERNMENT 200455 4.975 CB	0.0229% US760942BD38
CHILE GOVERNMENT OF 020731 0.83 GB	0.0229% XS1843433639
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150853 1.80 GB	0.0229% DE0001102614
CARRIER GLOBAL CORP 150230 2.722 CB	0.0228% US14448CAQ78
TEXAS INSTRUMENTS INC 040929 2.25 CB	0.0228% US882508BG82
QUEBEC PROVINCE OF 250132 0.5 GB	0.0228% XS2435787283
UNITED STATES TREASURY 150544 4.625 GB	0.0228% US912810UB25
WASTE MANAGEMENT INC 150328 1.15 CB	0.0228% US94106LBN82
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211133 3.00 GB	0.0228% AU0000217101
3M CO 260829 2.375 CB	0.0228% US88579YBJ91
QUANTA SERVICES INC 011030 2.90 CB	0.0228% US74762EAF97
AFFORDABLE HOUSING FINANCE PLC 110845 2.893 CB	0.0227% XS1273543162
TJX COMPANIES INC 150528 1.15 CB	0.0227% US872540AV10
SUZANO AUSTRIA GMBH 150928 2.50 CB	0.0227% US86964WAL63
BANK GOSPODARSTWA KRAJOWEGO 080731 0.50 GB	0.0226% XS2361047538
IRELAND GOVERNMENT 150550 1.50 GB	0.0226% IE00BH3SQB22
BPCE SA 140131 0.25 CB	0.0226% FR0014001G37
HCA INC 150332 3.625 CB	0.0225% US404119CK30
QUALCOMM INC 200530 2.15 CB	0.0225% US747525BK80
GILEAD SCIENCES INC 010346 4.75 CB	0.0224% US375558BD48
FRANCE REPUBLIC OF GOVERNMENT 250644 0.50 GB	0.0224% FR0014002JM6
CITIGROUP INC 030631 2.572 CB	0.0224% US172967MS77
JAPAN GOVERNMENT 201247 0.80 GB	0.0223% JP1300571HC4
ORACLE CORP 250331 2.875 CB	0.0223% US68389XCE31
RTE RESEAU DE TRANSPORT D ELECTRICITE SA 080732 0.625 CB	0.0223% FR0013522695
MICROSOFT CORP 080836 3.45 CB	0.0223% US594918BS26
TOYOTA MOTOR CREDIT CORP 130230 2.15 CB	0.0223% US89236TGU34
BROADCOM INC 150434 3.469 CB	0.0223% US11135FBL40
NATIONAL GRID GAS FINANCE PLC 220938 2.625 CB	0.0222% XS1492681033
LABORATORY CORPORATION OF AMERICA HOLDINGS 010631 2.70 CB	0.0222% US50540RAY80
BANK OF AMERICA CORP 220432 2.687 CB	0.0222% US06051GJT76
JDE PEETS NV 160633 1.125 CB	0.0221% XS2354444379
INTERNATIONAL PAPER CO 150644 4.80 CB	0.0221% US460146CK70
ZOETIS INC 150530 2.0 CB	0.0221% US98978VAS25
ABN AMRO BANK NV 200134 1.25 CB	0.0221% XS2434787235
INTERNATIONAL BUSINESS MACHINES CORP 150530 1.95 CB	0.0221% US459200KJ94
AT T INC 150546 4.75 CB	0.0220% US00206RCQ39
GOLDMAN SACHS GROUP INC 240233 3.102 CB	0.0220% US38141GZM94
COSTCO WHOLESALE CORP 200430 1.60 CB	0.0220% US22160KAP03
PEPSICO INC 141033 0.75 CB	0.0220% XS2397367421
ITALY REPUBLIC OF GOVERNMENT 010943 4.45 GB	0.0220% IT0005530032
MARS INC 010439 3.875 CB	0.0219% US571676AD73
UNITED AIRLINES PASS THROUGH TRUST 2020 1 151027 5.875 SF	0.0219% US90931GAA76
BANK 2021BN33 A5 150564 ABS	0.0219% US06541CBL90
KOREA REPUBLIC OF GOVERNMENT 100970 1.625 GB	0.0219% KR103503GA90
CITIGROUP INC 010532 2.561 CB	0.0219% US172967MY46
MALAYSIA GOVERNMENT 161127 3.899 GB	0.0219% MYBMO1700040
EUROGRID GMBH 210433 0.741 CB	0.0219% XS2333297625
HORMEL FOODS CORP 110630 1.80 CB	0.0219% US440452AF79
CHARTER COMMUNICATIONS OPERATING LLC 010431 2.80 CB	0.0218% US161175BU77

COLOMBIA REPUBLIC OF GOVERNMENT 261050 7.25 GB	0.0218% COL17CT03722
ELI LILLY AND CO 140933 0.50 CB	0.0218% XS2386186063
FEDEX CORP 150531 2.40 CB	0.0217% US31428XCK00
BANK OF AMERICA CORP 201032 2.572 CB	0.0217% US06051GKD06
EUROPEAN FINANCIAL STABILITY FACILITY SA 200150 0.70 GB	0.0217% EU000A1G0EG5
FHLMC Multifamily Structured - maturing 20 Jan 2032	0.0217% US3137H6LZ64
JAPAN GOVERNMENT 200360 0.50 GB	0.0217% JP1400131L54
JAPAN GOVERNMENT 200951 0.70 GB	0.0217% JP1300721MA9
COMCAST CORP 150845 4.60 CB	0.0216% US20030NBQ34
BELGIUM (KINGDOM) 280335 5.0 GB	0.0216% BE0000304130
COX COMMUNICATIONS INC 150631 2.60 CB	0.0216% US224044CN54
DIAGEO INVESTMENT CORP 110542 4.25 CB	0.0216% US25245BAA52
COOPERATIEVE RABOBANK UA 250233 0.625 CB	0.0216% XS2306851853
WELLS FARGO AND CO 250453 4.611 CB	0.0216% US95000U2Z51
WRKCO INC 150633 3.0 CB	0.0216% US92940PAG90
MICRON TECHNOLOGY INC 150432 2.703 CB	0.0215% US595112BS19
VONOVIA SE 160633 1.00 CB	0.0215% DE000A3E5MJ2
CITIGROUP INC 180546 4.75 CB	0.0215% US172967KR13
BRIXMOR OPERATING PARTNERSHIP LP 160831 2.50 CB	0.0215% US11120VAL71
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221061 0.50 GB	0.0214% GB00BMBL1D50
BNG BANK NV 300337 1.25 GB	0.0214% XS2463550702
JUNIPER NETWORKS INC 101230 2.00 CB	0.0214% US48203RAP91
THAILAND KINGDOM OF GOVERNMENT 170634 2.80 GB	0.0214% TH0623B3E601
CUMMINS INC 010930 1.50 CB	0.0214% US231021AT37
BANK OF AMERICA CORP 200148 4.443 CB	0.0213% US06051GGG82
CVS HEALTH CORP 250348 5.05 CB	0.0212% US126650CZ11
TOYOTA MOTOR CREDIT CORP 100131 1.65 CB	0.0212% US89236THX63
S AND P GLOBAL INC 150830 1.25 CB	0.0211% US78409VAS34
MORGAN STANLEY 270145 4.30 CB	0.0211% US61747YDY86
BRITISH COLUMBIA PROVINCE OF 290131 1.30 GB	0.0211% US110709AE21
ASB cash account	0.0211% -
New Zealand Government Bond - maturing 15 Apr 2037	0.0210% NZGOVDT437C0
SERVICENOW INC 010930 1.40 CB	0.0210% US81762PAE25
GATX CORP 010631 1.90 CB	0.0209% US361448BG72
PORT AUTH N Y AND N J 010948 4.031 SF	0.0208% US73358WX901
KROGER CO 010247 4.45 CB	0.0208% US501044DG38
MEXICO UNITED MEXICAN STATES GOVERNMENT 251033 1.45 GB	0.0208% XS2289587789
JPMORGAN CHASE AND CO 220248 4.26 CB	0.0208% US46647PAA49
FMCC FNCL 011151 3.00 MBS POOL NO SD8179	0.0208% US3132DWCQ42
ANTHEM INC 011247 4.375 CB	0.0207% US036752AD58
SPAIN KINGDOM OF GOVERNMENT 310127 0.00 GB	0.0207% ES0000012J15
INTERNATIONAL BUSINESS MACHINES CORP 150549 4.25 CB	0.0206% US459200KC42
MORGAN STANLEY 160936 2.484 CB	0.0206% US61747YEF88
SPAIN KINGDOM OF GOVERNMENT 300431 0.10 GB	0.0206% ES0000012H41
HCA INC 150342 4.375 CB	0.0206% US404119CS65
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210530 2.5 GB	0.0206% AU0000013740
NATIONAL RURAL UTILITIES COOP FINANCE CORP 150349 4.30 CB	0.0205% US637432NT82
EUROPEAN STABILITY MECHANISM 021146 1.80 CB	0.0205% EU000A1Z99A1
JAPAN GOVERNMENT 200329 0.1 GB	0.0205% JP1103541K42
JAPAN GOVERNMENT 201229 0.10 GB	0.0204% JP1103571L10
FNMA FNCL 011252 5.00 MBS POOL NO FS3416	0.0204% US3140XJYN75
MXN BNP PARIBAS A/C	0.0203% -
AMAZON COM INC 130452 3.95 CB	0.0202% US023135CJ31
ENBW INTL FINANCE BV 201135 3.75 CB	0.0202% XS2942479044
BAVARIA STATE OF 180135 0.01 GB	0.0202% DE0001053593
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 310535 0.50 GB	0.0202% FR0013461688
UNEDIC 250534 0.10 CB	0.0201% FR0014001ZY9
APPLE INC 080862 4.1 CB	0.0201% US037833ER75

ONTARIO PROVINCE OF 020630 2.05 CB	0.0200% CA68333ZAH07
FMCC FNCL 010553 5.50 MBS POOL NO SD8324	0.0200% US3132DWG982
CHILE GOVERNMENT OF 010930 4.70 GB	0.0200% CL0002454248
TREASURY CORPORATION OF VICTORIA 201141 2.25 GB	0.0200% AU3CB0271955
BRISTOL MYERS SQUIBB CO 260729 3.40 CB	0.0199% US110122CP17
THAILAND KINGDOM OF GOVERNMENT 170671 2.50 GB	0.0199% TH0623X3L600
ISRAEL STATE OF GOVERNMENT 310537 1.50 GB	0.0199% IL0011661803
CARRIER GLOBAL CORP 050440 3.377 CB	0.0199% US14448CAR51
ISRAEL STATE OF GOVERNMENT 310347 3.75 GB	0.0199% IL0011401937
FMCC FNCL 010853 6.00 MBS POOL NO SD3603	0.0199% US3132E0AC68
WARNERMEDIA HOLDINGS INC 150342 5.05 CB	0.0199% US55903VBD47
FLEX INTERMEDIATE HOLDCO LLC 301239 4.317 CB	0.0199% US33939HAB50
ABN AMRO BANK NV 240137 0.625 CB	0.0199% XS2435570895
EUROPEAN UNION 040741 0.45 GB	0.0199% EU000A3KT6B1
FRANCE REPUBLIC OF GOVERNMENT 250566 1.75 GB	0.0199% FR0013154028
LOWES COMPANIES INC 010462 4.45 CB	0.0198% US548661EF07
JAPAN GOVERNMENT 200339 0.40 GB	0.0198% JP1201681K44
NRW BANK 090735 0.1 CB	0.0198% DE000NWB0AK3
MUENCHENER HYPOTHEKENBANK EG 050935 0.125 CB	0.0198% DE000MHB25J1
DEERE AND CO 150450 3.75 CB	0.0198% US244199BK00
SOCIETE DU GRAND PARIS 080442 1.625 GB	0.0197% FR0014009KL1
UNITED STATES TREASURY 151145 3.00 GB	0.0196% US912810RP57
CANADIAN GOVERNMENT 011234 3.25 GB	0.0196% CA135087S216
UNEDIC 250536 0.50 CB	0.0196% FR00140045Z3
AXA HOME LOAN SFH 250635 0.125 CB	0.0195% FR0013520210
ERSTE GROUP BANK AG 120137 0.50 CB	0.0195% AT0000A2UXN9
ITALY REPUBLIC OF GOVERNMENT 010830 0.95 GB	0.0194% IT0005403396
UNITED PARCEL SERVICE INC 151147 3.75 CB	0.0194% US911312BN52
TARGET CORP 150446 3.625 CB	0.0194% US87612EBF25
MONDELEZ INTERNATIONAL INC 130430 2.75 CB	0.0194% US609207AT22
SLOVAK REPUBLIC GOVERNMENT 060334 3.75 GB	0.0193% SK4000024865
ORACLE CORP 151147 4.00 CB	0.0192% US68389XBQ79
ITALY REPUBLIC OF GOVERNMENT 011039 4.15 GB	0.0192% IT0005582421
COMMONWEALTH EDISON CO 010345 3.70 CB	0.0192% US202795JF88
VODAFONE GROUP PLC 170950 4.25 CB	0.0192% US92857WBU36
FLEMISH COMMUNITY OF 151035 0.125 GB	0.0191% BE0002736172
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150848 1.25 GB	0.0191% DE0001102432
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINST 260849 0.00 CB	0.0191% CH0485252875
AMGEN INC 210240 3.15 CB	0.0191% US031162CR97
FRANCE REPUBLIC OF GOVERNMENT 250555 3.25 GB	0.0190% FR001400OHF4
HYDRO QUEBEC 150245 5.00 GB	0.0190% CA448814HZ92
CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 191035 0.01 CB	0.0190% FR00140006K7
NETHERLANDS KINGDOM OF THE GOVERNMENT 150154 2.00 GB	0.0189% NL00150012X2
GOLDMAN SACHS GROUP INC 240243 3.436 CB	0.0189% US38141GZN77
AMERICAN WATER CAPITAL CORP 010947 3.75 CB	0.0189% US03040WAR60
FEDERATION DES CAISSES DESJARDINS DU QUEBEC 171128 5.467 CB	0.0188% CA31430WF908
S & P GLOBAL INC 010352 3.70 CB	0.0188% US78409VBL71
ONTARIO PROVINCE OF 021255 4.60 GB	0.0187% CA68333ZBF32
GOLDMAN SACHS GROUP INC 220442 3.21 CB	0.0187% US38141GYC22
EUROPEAN UNION 041039 3.375 GB	0.0186% EU000A3LZ0X9
EUROPEAN INVESTMENT BANK 161048 1.50 GB	0.0186% XS1753042743
NETHERLANDS KINGDOM OF THE GOVERNMENT 150732 0.50 GB	0.0185% NL0015000RP1
WALT DISNEY CO 130560 3.80 CB	0.0185% US254687GA88
UNIVERSITY MICH UNIV REVS 010440 2.437 MB	0.0184% US914455UF50
MANITOBA PROVINCE OF 020634 4.25 GB	0.0184% CA563469VE28
MALAYSIA GOVERNMENT 310535 4.254 GB	0.0183% MYBMY1500043
BRITISH COLUMBIA PROVINCE OF 180634 4.15 GB	0.0183% CA110709AK82
CANADA GOVERNMENT 011245 3.50 GB	0.0183% CA135087ZS68

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220757 1.75 GB	0.0182% GB00BD0XH204
ONTARIO TEACHERS FINANCE TRUST 200541 0.90 CB	0.0182% XS2344384842
BANK OF MONTREAL 181228 4.537 CB	0.0182% CA06368LB887
UNITED KINGDOM GILT 310140 4.38 GB	0.0182% GB00BQC82D08
JAPAN GOVERNMENT 201248 0.70 GB	0.0181% JP1300611K15
WALLONIE STATE OF 220640 1.05 GB	0.0181% BE0002709906
COMCAST CORP 011156 2.937 CB	0.0180% US20030NDU28
APTIV PLC 010552 4.15 CB	0.0180% US00217GAC78
FEDEX CORP 150541 3.25 CB	0.0180% US31428XCN49
RON BNP PARIBAS A/C	0.0179% -
AMGEN INC 150841 2.80 CB	0.0179% US031162DA53
FMCC FNCL 010452 2.50 MBS POOL NO QE0374	0.0179% US3133B9MX98
JAPAN GOVERNMENT OF 201246 0.60 GB	0.0179% JP1300531GCO
Outstanding Settlement Receipts - CAD	0.0179% -
FNMA FNCL 010953 6.00 MBS POOL NO CB7115	0.0178% US3140QS3Z27
BANK OF AMERICA CORP 190641 2.676 CB	0.0178% US06051GJE08
CROWN CASTLE INTERNATIONAL CORP 010441 2.90 CB	0.0178% US22822VAX91
VONOVIA SE 140641 1.50 CB	0.0178% DE000A3E5MK0
CANADA GOVERNMENT 010631 1.50 GB	0.0178% CA135087M276
MANITOBA PROVINCE OF 020628 3.00 GB	0.0176% CA563469UR40
AMERICAN INTERNATIONAL GROUP INC 300630 3.40 CB	0.0176% US026874DR53
NEDERLANDSE WATERSCHAPSBANK NV 041041 0.75 GB	0.0176% XS1499594916
AUSTRIA REPUBLIC OF GOVERNMENT 201040 0.00 GB	0.0176% AT0000A2KQ43
VERIZON COMMUNICATIONS INC 030941 2.85 CB	0.0175% US92343VGL27
QUEBEC PROVINCE OF 010933 3.60 GB	0.0175% CA74814ZFS70
APPLE INC 080241 2.375 CB	0.0174% US037833EE62
SWEDEN KINGDOM OF GOVERNMENT 300339 3.50 GB	0.0174% SE0002829192
THOMSON REUTERS CORP 140525 2.239 CB	0.0174% CA884903BW40
WALMART INC 220941 2.50 CB	0.0174% US931142EU39
BANK OF MONTREAL 010328 3.19 CB	0.0174% CA06368BTX69
AUSTRIA REPUBLIC OF GOVERNMENT 200351 0.75 GB	0.0174% AT0000A2EI08
FNMA FNCL 011151 1.50 MBS POOL NO MA4464	0.0174% US31418D6A53
NEW BRUNSWICK PROVINCE OF 140826 2.60 GB	0.0174% CA642866GK79
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210651 1.75 GB	0.0174% AU0000097495
TAMPA ELECTRIC CO 150351 3.45 CB	0.0174% US875127BJ01
FNMA FNCL 010437 2.50 MBS POOL NO FS2950	0.0174% US3140XJH483
ROYAL BANK OF CANADA 030532 2.94 CB	0.0173% CA780086UL64
CHOICE PROPERTIES REAL ESTATE INVESTMENT 210527 2.848 CB	0.0173% CA17039AAU03
WALT DISNEY CO 300327 3.057 CB	0.0173% CA254687FU53
CANADIAN WESTERN BANK 160426 1.926 CB	0.0173% CA136765BQ65
DOW CHEMICAL CO 151150 3.60 CB	0.0173% US260543DD22
SINGAPORE REPUBLIC OF GOVERNMENT 011051 1.875 GB	0.0173% SGXF89085702
ALBERTA PROVINCE OF 010650 3.10 CB	0.0173% CA013051ED53
CANADIAN IMPERIAL BANK OF COMMERCE 210431 1.96 CB	0.0172% CA13607HRJ37
LOWE'S COMPANIES INC 150941 2.80 CB	0.0172% US548661EE32
ROYAL BANK OF CANADA 040526 1.589 CB	0.0172% CA780086TM66
GENERAL MOTORS FINANCIAL OF CANADA LTD 150426 1.75 CB	0.0172% CA37045YAG94
RIOCAN REAL ESTATE INVESTMENT TRUST 150626 1.974 CB	0.0172% CA766910BG73
CANADIAN IMPERIAL BANK OF COMMERCE 150726 1.70 CB	0.0171% CA13607HVV19
JAPAN GOVERNMENT OF 200334 0.80 GB	0.0171% JP1103741Q44
LUXEMBOURG GRAND DUCHY OF GOVERNMENT 250542 1.75 GB	0.0171% LU2475494477
DELL INTERNATIONAL LLC 151251 3.45 CB	0.0170% US24703DBH35
FMCC FNCL 011035 3.00 MBS POOL NO SB0471	0.0170% US3132CWQY39
SOUTHERN ELECTRIC POWER DISTRIBUTION PLC 070632 5.50 CB	0.0169% XS0139563166
ESSENTIAL UTILITIES INC 150450 3.351 CB	0.0169% US29670GAE26

SPAIN KINGDOM OF GOVERNMENT 300739 3.90 CB	0.0169% ES0000012L60
JPMORGAN CHASE AND CO 220451 3.109 CB	0.0169% US46647PBN50
PEPSICO INC 140446 4.45 CB	0.0168% US713448DD75
STEEL DYNAMICS INC 151050 3.25 CB	0.0168% US858119BP41
METROPOLITAN LIFE GLOBAL FUNDING I 200328 1.95 CB	0.0167% CA592179KA25
ROYALTY PHARMA PLC 020950 3.55 CB	0.0167% US78081BAM54
PRUDENTIAL PLC 191231 6.125 CB	0.0167% XS0140198044
ROGERS COMMUNICATIONS INC 091230 2.90 CB	0.0166% CA775109CS88
LOBLAW COMPANIES LTD 070530 2.284 CB	0.0166% CA539481AN18
VERIZON COMMUNICATIONS INC 160530 2.50 CB	0.0166% CA92343VFG47
ROMANIA GOVERNMENT 021240 2.625 GB	0.0165% XS2258400162
FNMA FNCL 010753 6.00 MBS POOL NO MA5073	0.0164% US31418ET751
FNMA FNCL 010950 2.00 MBS POOL NO MA4158	0.0164% US31418DTQ50
TELUS CORP 131131 2.85 CB	0.0164% CA87971MBV42
BERLIN STATE OF 060840 0.05 GB	0.0163% DE000A289K71
SWITZERLAND CONFEDERATION OF GOVT 240555 0.5 GB	0.0163% CH0344958472
FMCC FNCL 010453 5.00 MBS POOL NO SD2660	0.0162% US3132DP5V61
FNMA FNCL 010851 2.50 MBS POOL NO MA4399	0.0162% US31418D3H34
ONTARIO PROVINCE OF 021253 3.75 GB	0.0162% CA68333ZAV90
AUSTRIA REPUBLIC OF GOVERNMENT 20092117 2.10 GB	0.0161% AT0000A1XML2
NEW YORK NY 011049 5.094 MB	0.0161% US64966SHM17
EUROPEAN BK RECON DEV 191028 4.25 CB	0.0161% XS3006188042
FNMA FNCL 010453 5.50 MBS POOL NO CB6004	0.0161% US3140QRU681
SUN LIFE FINANCIAL INC 011035 2.06 CB	0.0161% CA86682ZAN65
LUXEMBOURG GRAND DUCHY OF GOVERNMENT 240331 0.00 GB	0.0160% LU2320463339
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 180629 5.00 CB	0.0160% AU3CB0310563
ONTARIO PROVINCE OF 020643 3.50 GB	0.0160% CA68323AAY07
UNITED STATES TREASURY 150243 3.875 GB	0.0160% US912810TQ13
BNP PARIBAS NOMINEES	0.0160% -
DE VOLKSBANK NV 191140 0.125 CB	0.0160% XS2259193998
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210541 2.75 GB	0.0159% AU0000018442
BUONI POLIENNALI DEL TES 011054 4.30 GB	0.0159% IT0005611741
MICROSOFT CORP 010650 2.525 CB	0.0157% US594918CC64
WALT DISNEY CO 010949 2.75 CB	0.0157% US254687FM36
CT REAL ESTATE INVESTMENT TRUST 060131 2.371 CB	0.0157% CA126462AG57
ONTARIO PROVINCE OF 020645 3.45 GB	0.0157% CA68323ACC68
QUEENSLAND TREASURY CORP 210736 5.25 GB	0.0156% AU3SG0002868
LLOYDS BANKING GROUP PLC 221127 4.25 CB	0.0155% AU3CB0248862
NORTHERN TERRITORY TREASURY CORP 210334 5.25 GB	0.0155% AU3SG0003049
QUEBEC PROVINCE OF 011241 5.00 GB	0.0154% CA74814ZEF68
FINLAND REPUBLIC OF GOVERNMENT 150436 0.125 GB	0.0154% FI4000415153
BELGIUM KINGDOM OF GOVT 220629 0.9 GB	0.0152% BE0000347568
UK TREASURY 221026 0.375 GB	0.0152% GB00BNNGP668
NORTHERN GAS NETWORKS FINANCE PLC 230340 5.625 CB	0.0151% XS0494932741
HSBC HOLDINGS PLC 290340 6.00 CB	0.0151% XS0498768315
COMMONWEALTH EDISON CO 010951 2.75 CB	0.0151% US202795JU55
AUST CAPITAL TERRITORY 231034 4.50 TB	0.0151% AU3SG0002769
APPLE INC 080261 2.80 CB	0.0151% US037833EG11
DIAMOND 1 FINANCE CORP 150736 8.10 CB	0.0150% US24703TAJ51
KONINKLIJKE KPN NV 011030 8.375 CB	0.0150% US780641AH94
SINGAPORE REPUBLIC OF GOVERNMENT 010832 2.625 GB	0.0149% SGXF46767848
FMCC FNCL 011252 5.50 MBS POOL NO SD2045	0.0149% US3132DPHW14
MONDELEZ INTERNATIONAL INC 040950 2.625 CB	0.0148% US609207AW50
PFIZER INC 150339 7.20 CB	0.0147% US717081CY74
NEWFOUNDLAND AND LABRADOR PROVINCE OF 171046 3.30 GB	0.0147% CA651333FT85
INTEL CORP 120851 3.05 CB	0.0147% US458140BW93
CAD BNP PARIBAS A/C	0.0146% -
KELLOGG CO 010431 7.45 CB	0.0146% US487836AT55
FMCC FNCL 010337 1.50 MBS POOL NO SB8144	0.0145% US3132D6BM12

FRESHWATER FINANCE PLC SERIES 4 CLASS A 171036 ABS	0.0144% XS0270195877
SOUTHERN ELECTRIC POWER DISTRIBUTION PLC 200237	0.0144% XS0244171236
4.625 CB	
MANITOBA PROVINCE OF 050350 3.20 GB	0.0143% CA563469US23
SPAIN KINGDOM OF GOVERNMENT 311050 1.00 GB	0.0143% ES0000012G00
CANADA GOVERNMENT 011264 2.75 GB	0.0143% CA135087C939
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150852 0.00	0.0143% DE0001102572
GB	
FREDDIE MAC POOL 6.50 010254 RJ0858 MBS	0.0142% US3142GQ5U21
CHF BNP PARIBAS A/C	0.0142% -
DKK BNP PARIBAS A/C	0.0140% -
NEW BRUNSWICK PROVINCE OF 140820 3.05 GB	0.0140% CA642866GQ40
METROPOLITAN TRANSPORTATION AUTHORITY IF NY 151139	0.0139% US59259YBY41
6.668 MB	
ASTRAZENECA PLC 150937 6.45 CB	0.0139% US046353AD01
ALBERTA PROVINCE OF 010652 2.95 GB	0.0139% CA013051EQ66
FNMA FNCL 010751 1.50 MBS POOL NO FM8630	0.0139% US3140XCSU30
FNMA FNCL 011152 4.50 MBS POOL NO MA4805	0.0138% US31418EKT63
SLOVENIA REPUBLIC OF GOVERNMENT 250335 1.50 GB	0.0138% SI0002103487
CHICAGO ILL O HARE INTL ARPT REV 010140 6.395 MB	0.0138% US167593AN29
UNILEVER CAPITAL CORP 151132 5.90 CB	0.0137% US904764AH00
BAY AREA TOLL AUTHORITY 010449 6.263 CB	0.0137% US072024ND01
ROMANIA GOVERNMENT 300532 5.25 GB	0.0136% XS2829209720
AETN 150636 6.625 CB	0.0135% US00817YAF51
HEWLETT PACKARD ENTERPRISES CO 151035 6.20 CB	0.0135% US42824CAX74
QUEBEC PROVINCE OF 011253 2.85 GB	0.0134% CA74814ZFL28
CISCO SYSTEMS INC 150239 5.90 CB	0.0134% US17275RAD44
BELL CANADA INC 300950 3.50 CB	0.0134% CA07813ZCD48
NOK BNP PARIBAS A/C	0.0134% -
ROMANIA 240931 5.13 GB	0.0134% XS2908644615
DEUTSCHE BAHN FINANCE GMBH 081250 0.625 CB	0.0133% XS2270142966
HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 140627 1.50	0.0133% XS1629387462
CB	
BERLIN STATE OF 260152 0.625 GB	0.0133% DE000A3H2Y73
GREAT WEST LIFE CO INC 080750 2.981 CB	0.0133% CA39138CAJ59
BMW FINANCE NV 130726 0.75 CB	0.0132% XS2010447238
AUSTRIA REPUBLIC OF GOVERNMENT 200644 3.15 GB	0.0132% AT0000A0VRQ6
BAYER CORP 150228 6.65 CB	0.0131% US072732AC42
NETHERLANDS KINGDOM OF THE GOVERNMENT 150152 0.00	0.0130% NL0015614579
GB	
ROMANIA GOVERNMENT 260530 3.624 CB	0.0130% XS2178857954
407 INTERNATIONAL INC 070350 2.84 CB	0.0130% CA35085ZBV72
NEW YORK N Y CITY MUN WTR FIN AUTH WTR 150642 5.724	0.0130% US64972FT309
MUN BOND	
FREDDIE MAC POOL 6.50 010954 SD6306 MBS	0.0129% US3132DUAF49
INGERSOLL RAND GLOBAL HOLDING COMPANY LTD 150643	0.0128% US45687AAG76
5.75 CB	
META PLATFORMS INC 150528 4.60 CB	0.0128% US30303M8L96
ONTARIO PROVINCE OF 021252 2.55 GB	0.0128% CA68333ZAS61
NORTH RHINE WESTPHALIA STATE OF 070373 3.40 GB	0.0128% DE000NRW0N26
META PLATFORMS INC 150553 5.60 CB	0.0128% US30303M8Q83
THAILAND KINGDOM OF GOVERNMENT 170643 3.45 GB	0.0128% TH0623A3N603
ELI LILLY CO 120235 5.10 CB	0.0128% US532457CX41
TR FINANCE LLC 150835 5.50 CB	0.0127% US87268LAE74
DOWDUPONT INC 151128 4.725 CB	0.0127% US26078JAD28
KEYSIGHT TECHNOLOGIES INC 060427 4.60 CB	0.0127% US49338LAE39
NEW YORK NY 011052 5.263 MUN BOND	0.0127% US64966QL651
EUROPEAN UNION 041237 2.75 GB	0.0127% EU000A3K4D09
LENNAR CORP 291127 4.75 CB	0.0127% US526057CD41
TIME WARNER CABLE 150639 6.75 CB	0.0127% US88732JAU25
ELI LILLY CO 120255 5.50 CB	0.0127% US532457CY24
COMCAST CORP 151025 3.95 CB	0.0126% US20030NCS80
ABBVIE INC 150355 5.60 CB	0.0126% US00287YEB11
VENTAS REALTY LP 151130 4.75 CB	0.0126% US92277GAV95
REPUBLIC OF POLAND 120235 5.38 GB	0.0126% US857524AH50

CHARLES SCHWAB CORP 210525 3.85 CB	0.0126% US808513AX31
ABBVIE INC 140525 3.60 CB	0.0126% US00287YAC26
NEW ZEALAND GOVERNMENT 150554 5.00 GB	0.0126% NZGOVDT554C2
CIGNA CORP 151028 4.375 CB	0.0126% US125523AH38
PRINCIPAL FINANCIAL GROUIP INC 150525 3.40 CB	0.0126% US74251VAK89
OTIS WORLDWIDE CORP 050425 2.056 CB	0.0126% US68902VAH06
TARGET CORP 150425 2.25 CB	0.0126% US87612EBL92
IRELAND GOVERNMENT 220441 0.55 GB	0.0126% IE00BMQ5JM72
INTERCONTINENTAL EXCHANGE INC 011225 3.75 CB	0.0126% US45866FAD69
SANTANDER HOLDINGS USA INC 170725 4.50 CB	0.0126% US80282KAE64
COMCAST CORP 151028 4.15 CB	0.0125% US20030NCT63
UNITED STATES TREASURY 150255 4.625 GB	0.0125% US912810UG12
WALMART 260625 3.55 CB	0.0125% US931142ED14
MICROSOFT CORP 031125 3.125 CB	0.0125% US594918BJ27
STRYKER CORP 011125 3.375 CB	0.0125% US863667AH48
KELLOG CO 010426 3.25 CB	0.0125% US487836BP25
OWL ROCK CAPITAL CORP 150126 4.25 CB	0.0125% US69121KAD63
FOX CORP 250129 4.709 CB	0.0125% US35137LAH87
KIMCO REALTY CORP 010427 3.80 CB	0.0125% US49446RAS85
SINGAPORE REPUBLIC OF GOVERNMENT 010739 2.375 GB	0.0125% SGXF13029610
GOLDMAN SACHS AND CO LLC 010529 4.223 CB	0.0125% US38141GWZ35
WESTINGHOUSE AIRE BRAKE TECHNOLOGIES CORP 150928 STEP	0.0125% US960386AM29
SALESFORCE COM INC 110428 3.70 CB	0.0125% US79466LAF13
BRISTOL-MYERS SQUIBB CO 220244 5.50 CB	0.0125% US110122EJ39
EXPEDIA GROUP INC 150235 5.40 CB	0.0125% US30212PBL85
CME GROUP INC 150943 5.30 CB	0.0125% US12572QAF28
EDWARDS LIFESCIENCES CORP 150628 4.30 CB	0.0125% US28176EAD04
MCDONALDS CORP 300126 3.70 CB	0.0125% US58013MEY66
MYLAN NV 150626 3.95 CB	0.0124% US62854AAN46
BIOGEN INC 150925 4.05 CB	0.0124% US09062XAF06
CARDINAL HEALTH INC 150925 3.75 CB	0.0124% US14149YBE77
Freddie Mac Structured Pass-Through Certificates - maturing 25 Jul 2033	0.0124% US3137HAMB93
HOME DEPOT INC 061228 3.90 CB	0.0124% US437076BW12
FIDELITY NATIONAL FINANCIAL INC 150828 4.50 CB	0.0124% US31620RAH84
GREAT WEST LIFECO FINANCE 170528 4.047 CB	0.0124% US39138QAA31
BROADCOM INC 151034 4.80 CB	0.0124% US11135FCD15
SIMON PROPERTY GROUP LP 150126 3.30 CB	0.0124% US828807CW58
SINGAPORE REPUBLIC OF GOVERNMENT 010654 3.25 GB	0.0124% SGXPK17B11U8
WALMART INC 080726 3.05 CB	0.0124% US931142EM13
AT AND T INC 010329 4.35 CB	0.0124% US00206RHJ41
AIR PRODUCTS AND CHEMICALS INC 151025 1.50 CB	0.0124% US009158BB15
MARRIOTT INTERNATIONAL INC 150626 3.125 CB	0.0124% US571903AS22
ARTHUR J GALLAGHER CO 150754 5.75 CB	0.0124% US04316JAJ88
MICROSOFT CORP 060227 3.30 CB	0.0124% US594918BY93
LEGG MASON INC 150144 5.625 CB	0.0124% US524901AR65
AIR LEASE CORP 150126 2.875 CB	0.0124% US00914AAJ16
QUEENSLAND TREASURY CORP 020234 4.75 GB	0.0123% AU3SG0002959
MONONGAHELA POWER CO 150527 3.55 CB	0.0123% US610202BR34
ALLSTATE CORP 151226 3.28 CB	0.0123% US020002BD26
PRINCIPAL FINANCIAL GROUP INC 151126 3.10 CB	0.0123% US74251VAM46
GENERAL MOTORS CO 021043 6.25 CB	0.0123% US37045VAF76
WRKCO INC 010628 3.90 CB	0.0123% US92940PAE43
MORGAN STANLEY 270726 3.125 CB	0.0123% US61761J3R84
FMCC FNCL 011151 2.00 MBS POOL NO RA6188	0.0123% US3133KM2V64
ERP OPERATING LP 011126 2.85 CB	0.0123% US26884ABF93
BROADCOM INC 150926 3.459 CB	0.0123% US11135FAN15
DIGITAL REALTY TRUST LP 150827 3.70 CB	0.0123% US25389JAR77
WILLIS NORTH AMERICA INC 050354 5.90 CB	0.0123% US970648AN13
VENTAS REALTY LP 010328 4.00 CB	0.0123% US92277GAM96
PEPSICO INC 151027 3.00 CB	0.0123% US713448DY13
FHMS K074 - maturing 25 Jan 2028	0.0123% US3137F4D414
EUROPEAN UNION 040250 3.25 GB	0.0123% EU000A3K4EU0

META PLATFORMS INC 150854 5.40 CB	0.0123% US30303M8V78
PACCAR FINANCIAL CORP 260929 4.00 CB	0.0122% US69371RT486
BANK OF NEY YORK MELLON CORP 290128 3.40 CB	0.0122% US06406GRAF47
HCA INC 150629 4.125 CB	0.0122% US404119BX69
FRANCE TELECOM SA 130142 5.375 CB	0.0122% US35177PAX50
NESTLE FINANCE INTERNATIONAL LTD SA 140629 0.25 CB	0.0122% XS2350632472
ABBVIE INC 150354 5.40 CB	0.0122% US00287YDW66
RELX CAPITAL INC 180329 4.0 CB	0.0122% US74949LAC63
GUARDIAN LIFE GLOBAL FUNDING 101225 0.875 CB	0.0122% US40139LBC63
MARVELL TECHNOLOGY INC 150426 1.65 CB	0.0122% US573874AC88
JAPAN GOVERNMENT OF 201244 2.00 GB	0.0122% JP1201911R15
AMERICAN TOWER COR 150426 1.6 CB	0.0122% US03027XBL38
JPMORGAN CHASE AND CO 220427 1.578 CB	0.0122% US46647PCB04
UNITED PARCEL SERVICE INC 010450 5.30 CB	0.0122% US911312BW51
T-MOBILE USA INC 150430 3.875 CB	0.0121% US87264ABF12
UBER TECHNOLOGIES INC 150934 4.80 CB	0.0121% US90353TAP57
PRUDENTIAL FINANCIAL INC 100326 1.50 CB	0.0121% US74432QCH65
FNMA FNCL 011051 2.00 MBS POOL NO FM9179	0.0121% US3140XDFV33
PENSKE TRUCK LEASING CO LP 150626 1.70 CB	0.0121% US709599BM55
CORNING INC 151148 5.35 CB	0.0121% US219350BK07
XLIT LTD 151243 5.25 CB	0.0121% US98420EAB11
PFIZER INVESTMENT ENTERPRISES PTE LTD 190543 5.11 CB	0.0121% US716973AF98
PFIZER INC 150329 3.45 C	0.0121% US717081ET61
ELI LILLY AND CO 150329 3.375 CB	0.0121% US532457BV93
ATHENE GLOBAL FUNDING 290626 1.608 CB	0.0121% US04685A2Z36
ROGERS COMMUNICATIONS INC 011043 5.45 CB	0.0120% US775109AZ48
PROLOGIS LP 150427 2.125 CB	0.0120% US74340XBN03
CNH INDUSTRIAL CAPITAL LLC 150726 1.45 CB	0.0120% US12592BAM63
HASBRO INC 191129 3.90 CB	0.0120% US418056AZ06
ANHEUSER BUSCH INBEV WORLDWIDE INC 010630 3.50 CB	0.0120% US035240AV25
ORACLE CORP 150740 5.375 CB	0.0120% US68389XAM74
MOODYS CORP 150744 5.25 CB	0.0120% US615369AE53
AMGEN INC 210227 2.20 CB	0.0120% US031162CT53
MDC HOLDINGS INC 150130 3.85 CB	0.0120% US552676AT59
FMCC FNCL 010950 2.00 MBS POOL NO QB2929	0.0120% US3133A9HE82
ABBOTT LABORATORIES 301146 4.90 CB	0.0120% US002824BH26
COMCAST CORP 150133 4.25 CB	0.0119% US20030NBH35
ABBVIE INC 211129 3.20 CB	0.0119% US00287YBX67
ORACLE CORP 270934 4.70 CB	0.0119% US68389XCT00
MASTERCARD INC 260330 3.35 CB	0.0118% US57636QAP90
JABIL INC 150130 3.6 CB	0.0118% US466313AJ20
MARSH AND MCLENNAN COMPANIES INC 150339 4.75 CB	0.0118% US571748BH49
NVIDIA CORP 010430 2.85 CB	0.0118% US67066GAF19
PRUDENTIAL FUNDING ASIA 140430 3.125 CB	0.0118% US744330AA93
GENERAL MOTORS CO 010449 5.95 CB	0.0118% US37045VAT70
FOX CORP 250149 5.576 CB	0.0118% US35137LAK17
FNMA FNCL 011051 2.00 MBS POOL NO CB1855	0.0117% US3140QMBZ64
FNMA FNCL 010254 6.50 MBS POOL NO CB8024	0.0117% US3140QT4J57
BLOCK FINANCIAL LLC 150830 3.875 CB	0.0117% US093662AH70
VODAFONE GROUP PLC 100253 5.625 CB	0.0117% US92857WBY57
INTERNATIONAL BANK FOR RECONSTRUCTION AND DE 030151 0.125 CB	0.0117% XS2251330184
POLAND REPUBLIC OF GOVERNMENT 180354 5.50 GB	0.0117% US731011AZ55
UBER TECHNOLOGIES INC 150954 5.35 CB	0.0117% US90353TAQ31
HUNGARY GOVERNMENT 280432 1.625 GB	0.0116% XS2161992511
ILS BNP PARIBAS A/C	0.0116% -
FARMERS EXCHANGE CAPITAL III 151054 5.454 CB	0.0116% US30958QAA94
ASTRAZENECA FINANCE LLC 280528 1.75 CB	0.0116% US04636NAE31
T MOBILE USA INC 150655 5.25 CB	0.0116% US87264ADN28
AMERICAN HONDA FINANCE CORP 240328 2.0 CB	0.0116% US02665WDW82
QUALCOMM INC 200545 4.80 CB	0.0116% US747525AK99
FRESENIUS FINANCE IRELAND PLC 011031 0.875 CB	0.0116% XS2325562697

OWL ROCK CAPITAL CORP 110628 2.875 CB
EQUITABLE FINANCIAL LIFE GLOBAL FUNDING 080328 1.80 CB

0.0115% US69121KAG94
0.0115% US29449WAF41

APPLE INC 230246 4.65 CB
PORTUGAL OBRIG 120452 1.00 CB
APPLE INC 080228 1.20 CB
FNMA FNCL 010853 6.00 MBS POOL NO CB6921
NEWMONT MINING CORP 150342 4.875 CB
KONINKLIJKE PHILIPS NV 150342 5.0 CB
FNMA FNCL 010353 5.50 MBS POOL NO CB5908
FMCC FNCL 010653 5.00 MBS POOL NO SD3148
LAM RESEARCH CORP 150349 4.875 CB
FEDEX CORP 150550 5.25 CB
NUTRIEN LTD 010449 5.00 CB
WALT DISNEY CO 130131 2.65 CB
FMCC FNCL 010153 5.50 MBS POOL NO RA8411
ORACLE CORP 270954 5.38 CB
WESTPAC BANKING CORP 240739 4.421 CB
MARRIOTT INTERNATIONAL INC 151032 3.50 CB
INTEL CORP 151129 2.45 CB
FMCC FNCL 010153 5.00 MBS POOL NO SD2248
WALT DISNEY CO 010929 2.00 CB
MCKESSON CORP 150344 4.883 CB
CAMPBELL SOUP CO 240430 2.375 CB
GOLDMAN SACHS GROUP INC 211045 4.75 CB
JABIL INC 150131 3.00 CB
REPUBLIC SERVICES INC 010330 2.3 CB
STARBUCKS CORP 151130 2.55 CB
BOSTON PROPERTIES LP 300131 3.25 CB
MEDTRONIC INC 150345 4.625 CB
CHILDRENS HOSPITAL MEDICAL CENTER 150544 4.268 CB
KROGER CO 010530 2.20 CB
FNMA FNCL 010153 5.50 MBS POOL NO FS3710
MOTOROLA SOLUTIONS INC 240531 2.75 CB
HCA INC 150649 5.25 CB
MEAD JOHNSON NUTRITION CO 010644 4.60 CB
BIOGEN INC 010530 2.25 CB
GNMA G2SF 201252 5.50 MBS POOL NO MA8491
NESTLE FINANCE INTERNATIONAL LTD 021137 1.75 CB
WESTLAKE CHEMICAL CORP 150846 5.00 CB
JAPAN GOVERNMENT 201251 0.70 GB
HUMANA INC 011044 4.95 CB
CIGNA CORP 151248 4.90 CB
BELGIUM KINGDOM OF GOVERNMENT 220671 0.65 GB
UNITEDHEALTH GROUP INC 150562 4.95 CB
GOLDMAN SACHS GROUP INC 220432 2.615 CB
VISA INC 141245 4.30 CB
PRINCIPAL FINANCIAL GROUP INC 150630 2.125 CB
CHARLES SCHWAB CORP 130531 2.30 CB
UNITEDHEALTH GROUP INC 150552 4.75 CB
IDEX CORP 150631 2.625 CB
BECTON DICKINSON AND CO 060647 4.669 CB
WESTPAC BANKING CORP 151135 2.668 CB
QUEST DIAGNOSTICS INC 300345 4.70 CB
GOLDEN ST TOB SECURITIZATION CORP CALIF TOB 010634
2.746 GB
IRELAND REPUBLIC OF GOVERNMENT 180245 2.00 GB
VOYA FINANCIAL INC 150646 4.80 CB
INTERNATIONAL FLAVORS AND FRAGRANCES INC 011130 2.30
CB
MASCO CORP 011030 2.0 CB
ERP OPERATING LP 010645 4.50 CB
TIME WARNER CABLE 010941 5.50 CB
MASTERCARD INC 150331 1.90 CB
MERCK & CO INC 070339 3.90 CB

0.0115% US037833BX70
0.0115% PTOTECOE0037
0.0115% US037833EC07
0.0115% US3140QSV33
0.0115% US651639AP18
0.0115% US500472AE51
0.0114% US3140QRR620
0.0114% US3132DQP910
0.0114% US512807AT55
0.0113% US31428XCY04
0.0113% US67077MAU27
0.0113% US254687FX90
0.0113% US3133KQKY16
0.0113% US68389XCU72
0.0113% US961214EG45
0.0113% US571903BF91
0.0113% US458140BH27
0.0113% US3132DPP938
0.0113% US254687FL52
0.0113% US581557BC84
0.0112% US134429BJ73
0.0112% US38141GVS01
0.0112% US466313AK92
0.0112% US760759AV21
0.0112% US855244AZ28
0.0112% US10112RBD52
0.0112% US585055BU98
0.0112% US16876AAA25
0.0112% US501044DP37
0.0112% US3140XKQDQ09
0.0111% US620076BU23
0.0111% US404119BZ18
0.0111% US582839AG14
0.0111% US09062XAH61
0.0111% US36179XNG78
0.0111% XS1707075245
0.0110% US960413AS12
0.0110% JP1300731N17
0.0110% US444859BE13
0.0110% US125523AK66
0.0110% BE0000353624
0.0110% US91324PEL22
0.0110% US38141GYB49
0.0110% US92826CAF95
0.0110% US74251VAS16
0.0110% US808513BS37
0.0109% US91324PEK49
0.0109% US45167RAH75
0.0109% US075887BX67
0.0109% US961214EP44
0.0109% US74834LAY65
0.0109% US38122NB504

0.0109% IE00BV8C9186
0.0109% US929089AC42
0.0109% US459506AQ49

0.0108% US574599BP01
0.0108% US26884ABE29
0.0108% US88732JBB35
0.0108% US57636QAS30
0.0108% US58933YAV74

JOHN DEERE CAPITAL CORP 170631 2.00 CB	0.0108% US24422EVS52
GLAXOSMITHKLINE CAPITAL INC 180343 4.20 CB	0.0108% US377372AJ68
INTEL CORP 250340 4.60 CB	0.0108% US458140BL39
SHERWIN WILLIAMS CO 010647 4.50 CB	0.0107% US824348AX47
CONNECTICUT LIGHT AND POWER CO 010731 2.05 CB	0.0107% US207597EN17
CROWN CASTLE INTERNATIONAL CORP 150131 2.25 CB	0.0107% US22822VAT89
EUROPEAN INVESTMENT BANK 170530 0.875 CB	0.0107% US298785JE71
VULCAN MATERIALS CO 150647 4.50 CB	0.0107% US929160AV17
UNIVERSITY OF MIMESOTA 010452 4.048 MB	0.0107% US914460WT30
DEERE AND CO 090642 3.90 CB	0.0106% US244199BF15
ALPHABET INC 150830 1.10 CB	0.0106% US02079KAD90
HEINEKEN NV 011042 4.00 CB	0.0106% US423012AE38
FEDEX CORP 151145 4.75 CB	0.0106% US31428XCT19
FMCC FNCL 010153 5.50 MBS POOL NO RA8410	0.0106% US3133KQKX33
Income Due - USD	0.0106% -
T-MOBILE USA INC 150450 4.50 CB	0.0106% US87264AAZ84
VERIZON COMMUNICATIONS INC 150332 2.355 CB	0.0105% US92343VGN82
COMCAST CORP 011163 2.987 CB	0.0105% US20030NDW83
ROPER TECHNOLOGIES INC 150231 1.75 CB	0.0105% US776743AL02
NEW YORK LIFE GLOBAL FUNDING 070830 1.20 CB	0.0105% US64952WDS98
ABBVIE INC 211149 4.25 CB	0.0105% US00287YCB39
ERAC USA FINANCE LLC 011146 4.2 CB	0.0104% US26884TAS15
VISA INC 150231 1.10 CB	0.0104% US92826CAN20
BRISTOL MYERS SQUIBB CO 261049 4.25 CB	0.0104% US110122CR72
J M SMUCKER CO 150345 4.375 CB	0.0104% US832696AP30
NEW SOUTH WALES TREASURY CORP 070541 2.25 GB	0.0104% AU35G0002165
MASCO CORP 150547 4.50 CB	0.0104% US574599BM79
UNIVERSITY MICH UNIV REVS 010422 4.454 MB	0.0103% US914455UJ72
PRUDENTIAL FINANCIAL INC 250250 4.35 CB	0.0103% US74432QCE35
MEMORIAL SLOAN KETTERING CANCER CENTER 010755 4.2 CB	0.0103% US586054AC25
CATERPILLAR INC 150842 3.803 CB	0.0103% US149123CB51
TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMERICA	0.0103% US878091BF35
ASCENSION HEALTH ALLIANCE 151146 3.945 CB	0.0103% US04351LAB62
FNMA FNCL 010153 5.50 MBS POOL NO CB5453	0.0103% US3140QRBX04
GILEAD SCIENCES INC 010347 4.15 CB	0.0102% US375558BK80
DARDEN RESTAURANTS INC 150248 4.55 CB	0.0102% US237194AM73
NOVARTIS CAPITAL CORP 210942 3.70 CB	0.0102% US66989HAF55
MCCORMICK AND COMPANY INC 150847 4.20 CB	0.0102% US579780AP26
ALLSTATE CORP 151246 4.20 CB	0.0102% US020002BC43
TRAVELERS COMPANIES INC 300547 4.00 CB	0.0102% US89417EAM12
AMERISOURCEBERGEN CORP 151247 4.30 CB	0.0102% US03073EAQ89
SYSCO CORP 150348 4.45 CB	0.0102% US871829BH94
SWEDEN KINGDOM OF GOVERNMENT 241145 0.50 GB	0.0101% SE0015193313
FMCC FNCL 010952 5.00 MBS POOL NO RA7933	0.0101% US3133KPY693
WEA FINANCE LLC 200948 4.625 CB	0.0101% US92928QAD07
FMCC FNCL 011252 5.50 MBS POOL NO SD2046	0.0100% US3132DPHX96
SOCIETE DU GRAND PARIS 180270 1.0 GB	0.0100% FR0013483914
INTEL CORP 250350 4.75 CB	0.0100% US458140BM12
FORTUNE BRANDS HOME AND SECURITY INC 250352 4.50 CB	0.0099% US34964CAG15
BELL TELEPHONE COMPANY OF CANADA OR BELL CAD 290749 4.3 CB	0.0099% US0778FPAB50
FNMA FNCL 010153 5.00 MBS POOL NO BW5089	0.0099% US3140MWUP99
3M CO 140948 4.00 CB	0.0099% US88579YBD22
FINLAND REPUBLIC OF GOVERNMENT 150455 2.95 GB	0.0099% FI4000566294
MASTERCARD INC 260350 3.85 CB	0.0098% US57636QAQ73
BROADCOM INC 150241 3.50 CB	0.0098% US11135FBJ93
NIKE INC 270340 3.25 CB	0.0098% US654106AL77
BANK OF AMERICA CORP 200351 4.083 CB	0.0098% US06051GJA85
VIACOMCBS INC 190550 4.95 CB	0.0097% US92556HAC16
COLGATE PALMOLIVE CO 010847 3.7 CB	0.0097% US19416QEK22
EUROPEAN UNION 041230 3.125 GB	0.0097% EU000A3LNF05
FMCC FNCL 011253 6.50 MBS POOL NO RJ0530	0.0097% US3142GQSU74

FMC CORP 011049 4.50 CB	0.0096% US302491AV74
INGREDION INC 010650 3.90 CB	0.0096% US457187AD44
AUSTRIA REPUBLIC OF GOVERNMENT 200471 0.70 GB	0.0095% AT0000A2QQB6
FMCC FNCL 010950 MBS POOL NO SD1143	0.0095% US3132DNHU00
NVIDIA CORP 010460 3.70 CB	0.0095% US67066GAJ31
GINNIE MAE II POOL 6.50 200255 MB0207 MBS	0.0095% US3618N5GR44
NORTHWESTERN MUTUAL LIFE INSURANCE CO 300947 3.85 CB	0.0095% US668138AA80
UNIVERSITY MICH UNIV REVS 010452 3.504 MB	0.0095% US914455UK46
UNUM GROUP 150651 4.125 CB	0.0095% US91529YAR71
LOWES COMPANIES INC 150446 3.70 CB	0.0095% US548661DN40
CHARTER COMMUNICATIONS OPERATING LLC 010350 4.80 CB	0.0094% US161175BT05
WASTE MANAGEMENT INC 010641 2.95 CB	0.0094% US94106LBR96
FNMA FNCL 010853 4.50 MBS POOL NO FS5424	0.0094% US3140XMA227
IRELAND REPUBLIC OF GOVERNMENT 150537 1.70 GB	0.0093% IE00BV8C9B83
DENMARK KINGDOM OF GOVERNMENT 151152 0.25 CB	0.0093% DK0009924029
NEW YORK LIFE INSURANCE CO 150550 3.75 CB	0.0093% US64952GAT58
INTEGRIS BAPTIST MEDICAL CENTER INC 150850 3.875 CB	0.0093% US45834QAA76
NXP BV 110541 3.25 CB	0.0093% US62954HAU23
KRAFT HEINZ FOODS CO 150745 5.20 CB	0.0092% US50077LAM81
RAYMOND JAMES FINANCIAL INC 010451 3.75 CB	0.0092% US754730AH26
BAYER US FINANCE II LLC 150764 4.70 CB	0.0092% US07274NBH52
VIACOM INC 150343 4.375 CB	0.0092% US92553PAP71
HARTFORD FINANCIAL SERVICES GROUP INC 190849 3.60 CB	0.0092% US416515BF08
PRESIDENT AND FELLOWS OF HARVARD COLLEGE 150746 3.15 CB	0.0092% US740816AM58
VIATRIS INC 220640 3.85 CB	0.0092% US92556VAE65
AIR PRODUCTS AND CHEMICALS INC 150540 2.70 CB	0.0092% US009158AZ91
DUKE UNIVERSITY 011044 2.682 CB	0.0092% US26442TAF49
EBAY INC 100551 3.65 CB	0.0091% US278642AZ62
FIDELITY NATIONAL INFORMATION SERVICES INC 010341 3.10 CB	0.0091% US31620MBU99
FMCC FNCL 010237 1.50 MBS POOL NO SB8140	0.0091% US3132D6BH27
DH EUROPE FINANCE 151149 3.40 CB	0.0091% US23291KAK16
JAPAN GOVERNMENT 200363 1.30 GB	0.0090% JP1400161P53
LD REPUBLIC INTERNATIONAL CORP 110651 3.85 CB	0.0090% US680223AL88
KAISER FOUNDATION HOSPITALS 010641 2.81 CB	0.0090% US48305QAF00
CATERPILLAR INC 090450 3.25 CB	0.0089% US149123CJ87
SALESFORCE.COM INC 150741 2.70 CB	0.0089% US79466LAK08
HP INC 170630 3.40 CB	0.0089% US40434LAC90
VERIZON COMMUNICATIONS INC 220351 3.55 CB	0.0089% US92343VGB45
NIKE INC 270350 3.375 CB	0.0089% US654106AM50
DALLAS FORT WORTH TEX INTL ARPT REV 011150 2.919 MB	0.0088% US2350367A26
ANHEUSER BUSCH INBEV WORLDWIDE INC 130428 4.00 CB	0.0088% US035240AL43
ANTHEM INC 150351 3.60 CB	0.0088% US036752AS28
STARBUCKS CORP 151150 3.50 CB	0.0088% US855244BA67
NORTH RHINE WESTPHALIA STATE OF 040641 0.60 GB	0.0088% DE000NRW0MZ8
WESTERN AND SOUTHERN LIFE INSURANCE CO 280461 3.75 CB	0.0088% US95765PAE97
GREECE REPUBLIC OF GOVERNMENT 180738 4.375 GB	0.0087% GR0128017747
FMCC FNCL 010852 4.50 MBS POOL NO RA7779	0.0087% US3133KPUC03
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221073 1.275 GB	0.0087% GB00BLBDX619
GNMA G2SF 200453 5.00 MBS POOL NO MA8800	0.0087% US36179XX509
MASSACHUSETTS MUTUAL LIFE INSURANCE CO 150450 3.375 CB	0.0087% US575767AQ12
OTIS WORLDWIDE CORP 150250 3.362 CB	0.0086% US68902VAM90
FNMA FNCL 010452 2.50 MBS POOL NO CB3351	0.0086% US3140QNMW06
ASSURED GUARANTY US HOLDINGS INC 150951 3.6 CB	0.0086% US04621WAE03
FMCC FNCL 010237 2.00 MBS POOL NO SB0788	0.0086% US3132CW2V54

T-MOBILE USA INC 151052 3.40 CB	0.0086% US87264ACT07
FMCC FNCL 010451 2.50 MBS POOL NO SD0576	0.0086% US3132DMT960
NASDAQ INC 211240 2.50 CB	0.0086% US63111XAE13
VERIZON COMMUNICATIONS INC 220361 3.70 CB	0.0085% US92343VGC28
REPUBLIC SERVICES INC 010350 3.05 CB	0.0085% US760759AW04
AT AND T INC 150953 3.50 CB	0.0085% US00206RKJ04
PACIFIC LIFECORP 150950 3.35 CB	0.0084% US694476AE25
KEURIG DR PEPPER INC 150351 3.35 CB	0.0084% US49271VAM28
AT AND T INC 150955 3.55 CB	0.0084% US00206RLJ94
AT AND T INC 150959 3.65 CB	0.0084% US00206RLV23
SIMON PROPERTY GROUP LP 130949 3.25 CB	0.0084% US828807DH72
AMAZON COM INC 120561 3.25 CB	0.0083% US023135CC87
FNMA FNCL 010137 2.00 MBS POOL NO CB2709	0.0083% US3140QNAK87
FMCC FNCL 011050 2.00 MBS POOL NO QB3891	0.0083% US3133AAKCS3
FNMA FNCL 010337 1.50 MBS POOL NO MA4581	0.0083% US31418ECT55
INTERNATIONAL FLAVORS AND FRAGRANCES INC 011250 3.468 CB	0.0083% US459506AS05
FNMA FNCL 011236 2.00 MBS POOL NO FS0180	0.0083% US3140XFFW63
TRAVELERS COMPANIES INC 080651 3.05 CB	0.0083% US89417EAR09
ROYAL BANK OF CANADA 280133 1.67 CB	0.0083% CA780086SY14
KIMBERLY CLARK CORP 070250 2.875 CB	0.0083% US494368CA98
FMCC FNCL 011051 2.00 MBS POOL NO RA6140	0.0083% US3133KMD00
STRYKER CORP 150650 2.90 CB	0.0083% US863667AZ46
BANNER HEALTH 010151 2.913 CB	0.0082% US06654DAE76
MARTIN MARIETTA MATERIALS INC 150751 3.20 CB	0.0082% US573284AX46
INTERCONTINENTAL EXCHANGE INC 150650 3.00 CB	0.0082% US45866FAL85
NRW BANK 210228 2.75 GB	0.0082% DE000NWB2TA0
SALESFORCE.COM INC 150751 2.90 CB	0.0081% US79466LAL80
NOVARTIS CAPITAL CORP 140850 2.75 CB	0.0081% US66989HAS76
GNMA G2SF 201151 2.50 MBS POOL NO MA7705	0.0080% US36179WR263
CHILDRENS HOSPITAL OF PHILADELPHIA 010750 2.704 CB	0.0080% US16877PAA84
NATIONAL RETAIL PROPERTIES INC 150450 3.10 CB	0.0080% US637417AP15
BIOGEN INC 010550 3.15 CB	0.0080% US09062XAG88
FMCC FNCL 010254 6.00 MBS POOL NO RJ0841	0.0080% US3142GQ5B40
EMERSON ELECTRIC CO151050 2.75 CB	0.0080% US291011BM54
APPLIED MATERIALS INC 010650 2.75 CB	0.0080% US038222AP03
SEATTLE CHILDRENS HOSPITAL 011050 2.719 CB	0.0079% US81257VAB71
ELECTRONIC ARTS INC 150251 2.95 CB	0.0079% US285512AF68
AMERICAN TOWER CORP 150151 2.95 CB	0.0079% US03027XBK54
FNMA FNCL 011151 2.00 MBS POOL NO FM9082	0.0079% US3140XDCU86
UNIVERSITY OF VIRGINIA 011151 2.584 MB	0.0078% US915217XM05
IRELAND GOVERNMENT 181043 3.00 GB	0.0078% IE000GVLBXU6
DOWDUPONT INC 151138 5.319 CB	0.0078% US26078JAE01
FMCC FNCL 010352 2.50 MBS POOL NO RA6959	0.0078% US3133KNWU35
DANAHER CORP 011050 2.60 CB	0.0077% US235851AV47
FNMA FNCL 011051 MBS POOL NO BU1052	0.0076% US3140M2E248
FMCC FNCL 010553 5.5 MBS POOL NO SD2905	0.0076% US3132DQGN07
NORDRHEIN WESTFALEN LAND OF 160648 1.55 GB	0.0075% DE000NRWOKF4
MICROSOFT CORP 010660 2.675 CB	0.0075% US594918CD48
7 ELEVEN INC 100251 2.80 CB	0.0073% US817826AG50
KFW 150629 0.00 GB	0.0073% XS2331327564
STANLEY BLACK DECKER INC 151150 2.75 CB	0.0072% US854502AN14
ALPHABET INC 150850 2.05 CB	0.0071% US02079KAF49
WOOLSWORHT GROUP LTD 200530 2.80 CB	0.0070% AU3CB0272227
FREDDIE MAC POOL 4.00 011239 SB8346 MBS	0.0070% US3132D6HX13
FNMA FNCL 010154 6.50 MBS POOL NO CB7803	0.0070% US3140QTU562
QUEBEC PROVINCE OF 010928 2.75 CB	0.0070% CA74814ZFD02
ELI LILLY AND CO150960 2.50 CB	0.0068% US532457BZ08
METRO INC 280250 3.413 CB	0.0068% CA59162NAJ87
PROLOGIS LP 151050 2.125 CB	0.0067% US74340XBBQ34
PRAXAIR INC 100850 2.00 CB	0.0067% US74005PBS20
GNMA G2SF 200753 5.50 MBS POOL NO 786798	0.0067% US3622ACNP10
EQUITABLE HOLDINGS INC 150229 4.572 CB	0.0064% US054561AN50
PROVINCE OF SASKATCHEWAN 280130 4.65 GB	0.0064% US803854KW79

GNMA G2SF 200854 6.50 MBS POOL NO MA9853	0.0062% US36179Y5N09
VERIZON COMMUNICATIONS INC 301056 2.987 CB	0.0061% US92343VFW90
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210654 4.75 GB	0.0061% AU0000300535
FMCC FNCL 010553 5.50 MBS POOL NO SD2890	0.0061% US3132DQF762
FANNIE MAE POOL 5.00 010155 CB9738 MBS	0.0058% US3140QVZC13
AUSTRIA REPUBLIC OF GOVERNMENT 201036 0.25 GB	0.0058% AT0000A2T198
FMCC FNCL 010336 1.50 MBS POOL NO SB8092	0.0058% US3132D57D82
NORTH RHINE WESTPHALIA STATE OF 150120 1.375 CB	0.0058% DE000NRWOL10
FNMA FNCL 011152 5.00 MBS POOL NO CB5084	0.0057% US3140QQUJ26
FMCC FNCL 011152 5.50 MBS POOL NO RA8212	0.0057% US3133KQDR48
AMERICAN INTERNATIONAL GROUP INC 160744 4.50 CB	0.0055% US026874DA29
FMCC FNCL 010153 6.00 MBS POOL NO QF5629	0.0054% US3133BTHE39
FMCC FNCL 010653 6.00 MBS POOL NO SD3260	0.0053% US3132DQTR73
WALMART INC 290648 4.05 CB	0.0052% US931142EC31
HUF BNP PARIBAS A/C	0.0052% -
LEAR CORP 150927 3.80 CB	0.0051% US521865AY17
FNMA FNCL 010154 6.50 MBS POOL NO CB7865	0.0051% US3140QW394
DOW CHEMICAL CO 011129 7.375 CB	0.0048% US260543BJ10
FNMA FNCL 011153 6.50 MBS POOL NO FS6294	0.0048% US3140XM7G58
FMCC FNCL 010637 2.00 MBS POOL NO SB8158	0.0045% US3132D6B337
FMCC FNCL 011053 6.50 MBS POOL NO SD4350	0.0040% US3132E0ZP07
FMCC FNCL 010137 2.00 MBS POOL NO RC2399	0.0040% US3133L8UY97
DISCOVERY COMMUNICATIONS LLC 150955 4.00 CB	0.0039% US25470DBL29
FMCC FNCL 010653 5.50 MBS POOL NO SD3085	0.0038% US3132DQNA03
GNMA G2SF 201051 1.50 MBS POOL NO MA7647	0.0038% US36179W853
BOSTON SCIENTIFIC CORP 010349 4.70 CB	0.0038% US101137AU14
FNMA FNCL 010253 5.50 MBS POOL NO CB5642	0.0037% US3140QRHU01
FMCC FNCL 010254 6.50 MBS POOL NO SD4870	0.0032% US3132DSMT68
FMCC FNCL 011253 6.50 MBS POOL NO RJ0527	0.0032% US3142GQSR46
FMCC FNCL 010853 4.50 MBS POOL NO SD3565	0.0031% US3132DQ6A97
CARRIER GLOBAL CORP 150227 2.493 CB	0.0029% US14448CAP95
NETHERLANDS KINGDOM OF GOVERNMENT 150725 0.25 GB	0.0027% NL0011220108
FNMA FNCL 011137 4.00 MBS POOL NO MA4797	0.0026% US31418EKK54
GNMA G2SF 200353 5.50 MBS POOL NO MA8726	0.0025% US36179XVT08
CNH 2023 A A4 151030 ABS	0.0025% US12664QAD60
UBS COLLATERAL A/C	0.0025% -
FMCC FNCL 010154 6.50 MBS POOL NO RJ0717	0.0023% US3142GQYP16
FINLAND REPUBLIC OF GOVERNMENT 150452 0.125 GB	0.0023% FI4000480488
FNMA FNCL 010937 4.00 MBS POOL NO MA4726	0.0018% US31418EHC75
JAPAN GOVERNMENT 200362 1.00 GB	0.0016% JP1400151N57
FNMA FMCC 010837 4.00 MBS POOL NO SB0725	0.0014% US3132CWYW80
QUEBEC PROVINCE OF 011251 3.10 GB	0.0014% CA74814ZFE84
FMCC FNCL 010238 4.00 MBS POOL NO SB1009	0.0014% US3132CXDN93
FNMA FNCL 011138 4.00 MBS POOL NO MA5223	0.0008% US31418EYV63
JAPAN GOVERNMENT 200348 0.80 GB	0.0007% JP1300581J30
Income Due - EUR	0.0005% -
JAPAN GOVERNMENT 200639 0.30 GB	0.0003% JP1201691K75
PEN BNP PARIBAS A/C	0.0000% -
THB BNP PARIBAS A/C	0.0000% -
BOA COLLATERAL	-0.0025% -
GOLDMAN SACHS COLLAT	-0.0025% -
CITIBANK COLAT	-0.0050% -
Accruals	-0.0153% -
Outstanding Settlement Payments - NOK	-0.0236% -
HSBC COLLATERAL	-0.0324% -
Outstanding Settlement Payments - GBP	-0.0772% -
Outstanding Settlement Payments - CNY	-0.2317% -
Outstanding Settlement Payments - JPY	-0.5099% -
Outstanding Settlement Payments - EUR	-0.5116% -
Outstanding Settlement Payments - USD	-2.6155% -