

Offer name	AMP Investment Trust	Offer number	OFR10732
Fund name	AMP Fixed Interest Income Fund	Fund number	FND765
Period disclosure applies [dd/mm/yyyy]	31/03/2025		
Asset name	% of fund net assets	Security code	
New Zealand Government Bond - maturing 20 Apr 2029	4.9633%	NZGOVDT429C7	
New Zealand Government Bond - maturing 15 Apr 2027	4.6054%	NZGOVDT427C1	
New Zealand Government Bond - maturing 15 May 2028	3.5585%	NZGOVDT528C6	
Outstanding Settlement Receipts - NZD	3.5441%	-	
New Zealand Government Bond - maturing 15 May 2030	3.4448%	NZGOVDT530C2	
New Zealand Government Bond - maturing 14 Apr 2033	3.2994%	NZGOVDT433C9	
New Zealand Government Bond - maturing 15 May 2034	3.0913%	NZGOVDT534C4	
New Zealand Government Bond - maturing 15 May 2031	2.9092%	NZGOVDT531C0	
New Zealand Government Bond - maturing 15 May 2035	2.5796%	NZGOVDT535C1	
New Zealand Government Bond - maturing 15 May 2032	2.2253%	NZGOVDT532C8	
New Zealand Government Bond - maturing 15 May 2026	2.1943%	NZGOVDT526C0	
NEW ZEALAND GOVERNMENT 150536 4.25 GB	1.7262%	NZGOVDT536C9	
New Zealand Government Bond - maturing 15 Apr 2037	1.5638%	NZGOVDT437C0	
ANZ Bank New Zealand Ltd - maturing 10 Apr 2025	1.3017%	NZF02DT614C8	
Bank of New Zealand - maturing 30 Apr 2025	1.2991%	NZF01DT849C1	
Westpac New Zealand Ltd - maturing 10 May 2025	1.2970%	NZF08DT938C5	
NEW ZEALAND GOVERNMENT 150551 2.75 GB	1.1611%	NZGOVDT551C8	
Rabobank New Zealand - maturing 10 Apr 2025	1.0848%	NZF05DT393C6	
ASB Bank Ltd - - maturing 23 May 2025	1.0800%	NZF04DT710C2	
ASB Bank Ltd - - maturing 6 Jun 2025	1.0786%	NZF04DT798C7	
NEW ZEALAND GOVERNMENT 150554 5.00 GB	1.0670%	NZGOVDT554C2	
New Zealand Government Bond - maturing 15 May 2041	1.0488%	NZGOVDT541C9	
Westpac New Zealand Ltd - maturing 9 Jun 2025	0.8627%	NZF08DT949C2	
Westpac New Zealand Ltd - maturing 20 Jun 2025	0.8612%	NZF08DT957C5	
Bank of New Zealand - maturing 22 Apr 2025	0.7584%	NZF01DT855C8	
Westpac New Zealand Ltd - maturing 11 Jun 2025	0.7547%	NZF08DT952C6	
ASB BANK LTD 130625 RCD	0.7545%	NZF04DT800C1	
ASB BANK LTD 160625 RCD	0.7543%	NZF04DT803C5	
WESTPAC NEW ZEALAND LTD 170625 RCD	0.7538%	NZF08DT927C8	
BNP USD Account	0.6670%	-	
MUFG BANK LTD 110425 RCD	0.6508%	NZMUFDP101L1	
RABOBANK NEW ZEALAND LTD 300425 RCD	0.6495%	NZF05DT395C1	
MUFG BANK LTD 030425 RCD	0.5428%	NZMUFDP093L0	
BANK OF NEW ZEALAND 140425 RCD	0.5422%	NZF01DT840C0	
ASB BANK LTD 090525 RCD	0.5408%	NZF04DT789C6	
MUFG BANK LTD 260525 RCD	0.5398%	NZMUFDP146L6	
Bank of New Zealand Call Account	0.5229%	-	
BANK OF NEW ZEALAND 110425 RCD	0.4339%	NZF01DT838C4	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 200525 TBILL	0.4321%	NZLGBDT384C1	
BANK OF NEW ZEALAND 270525 RCD	0.4319%	NZF01DT859C0	
United States Government Bond - maturing 15 Jan 2027	0.4066%	US91282CJT99	
Outstanding Settlement Receipts - JPY	0.3291%	-	
AUCKLAND COUNCIL 070525 PNOTE	0.3245%	NZAKCDT629C5	
Outstanding Settlement Receipts - CNY	0.2764%	-	
China Government Bond - maturing 21 May 2030	0.2687%	CND100036Q75	
ASB Call Account	0.2665%	-	
ASB cash account	0.2519%	-	
Japanese Government Bond - maturing 12 Dec 2028	0.2283%	JP1103531K10	
United States Government Bond - maturing 15 Oct 2026	0.2215%	US91282CJC64	
DUNEDIN CITY TREASURY 240425 PNOTE	0.2166%	NZDCTDT305C0	
WESTPAC NEW ZEALAND LTD 270525 RCD	0.2159%	NZF08DT946C8	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 270525 TBILL	0.2159%	NZLGBDT386C6	
Japanese Government Bond - maturing 20 Sep 2028	0.2094%	JP1103521JA8	
United States Government Bond - maturing 15 Feb 2029	0.1969%	US9128286B18	
United States Government Bond - maturing 20 Feb 2028	0.1859%	US91282CBP59	

United States Government Bond - maturing 31 May 2026	0.1848% US91282CKS97
Bundesschatzanweisungen 17 Sep 2026	0.1737% DE000BU22064
UNITED STATES TREASURY 311227 0.625 GB	0.1733% US91282CBB63
GREATER WELLINGTON REGIONAL COUNCIL 130625 PNOTE	0.1725% NZWRCDT297C8
UNITED STATES TREASURY 150826 4.375 GB	0.1690% US91282CHU80
Japanese Government Bond - maturing 20 Mar 2026	0.1651% JP1051471M45
UNITED STATES TREASURY 310329 2.375 GB	0.1642% US91282CEE75
JAPAN GOVERNMENT OF 200627 0.10 GB	0.1629% JP1103471H66
Agricultural Development Bank Of China - maturing 17 Apr 2030	0.1594% CND100034271
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 070525 TBILL	0.1514% NZLGBDT366C8
JAPAN GOVERNMENT 201230 0.10 GB	0.1513% JP1103611M11
Japanese Government Bond - maturing 20 Dec 2032	0.1509% JP1201411CC4
Japanese Government Bond - maturing 20 Dec 2027	0.1503% JP1103491HC4
JAPN GOVERNMENT 200331 0.10 GB	0.1490% JP1103621M43
UNITED STATES TREASURY 300926 3.50 GB	0.1485% US91282CLP40
United States Government Bond - maturing 30 Jun 2028	0.1461% US91282CCH25
FNMA FNCL 010749 4.00 MBS POOL NO FM7075	0.1444% US3140XA2H40
GNMA G2SF 200851 2.50 MBS POOL NO MA7534	0.1434% US36179WLP13
UNITED STATES TREASURY 301127 0.625 GB	0.1429% US91282CAY75
UNITED STATES TREASURY 311027 0.50 GB	0.1428% US91282CAU53
Outstanding Settlement Receipts - USD	0.1412% -
UNITED STATES TREASURY 150533 3.375 GB	0.1403% US91282CHC82
UNITED STATES TREASURY 280229 1.875 GB	0.1395% US91282CEB37
UNITED STATES TREASURY 300429 4.625 GB	0.1365% US91282CKP58
UNITED STATES TREASURY 310828 4.375 GB	0.1320% US91282CHX20
AUCKLAND COUNCIL 060625 PNOTE	0.1294% NZAKCDT635C2
UNITED STATES TREASURY 310526 0.75 GB	0.1290% US91282CCF68
UNITED STATES TREASURY 300430 3.50 GB	0.1287% US91282CGZ86
FNMA FNCL 011051 2.00 MBS POOL NO CB1804	0.1278% US3140QMAE45
UNITED STATES TREASURY 311226 1.75 GB	0.1236% US912828YX25
UNITED STATES TREASURY 150233 3.50 GB	0.1226% US91282CGM73
UNITED STATES TREASURY 310529 4.50 GB	0.1200% US91282CKT70
UNITED STATES TREASURY 310727 2.75 GB	0.1172% US91282CFB28
UNITED STATES TREASURY 310328 3.625 GB	0.1169% US91282CGT27
UNITED STATES TREASURY 300427 2.75 GB	0.1155% US91282CEN74
US TREASURY NB 310826 3.75 GB	0.1139% US91282CLH24
FEDERAL NATIONAL MORTGAGE ASSOC 150436 5	0.1135% US01F0526495
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 040826 2.74 GB	0.1114% CND10000BLC0
UNITED STATES TREASURY 310128 3.5 GB	0.1113% US91282CGH88
UNITED STATES TREASURY 151134 4.25 GB	0.1097% US91282CLW90
UNITED STATES TREASURY 310528 3.625 GB	0.1093% US91282CHE49
FRANCE REPUBLIC OF GOVERNMENT 251126 0.25 GB	0.1080% FR0013200813
DUNEDIN CITY TREASURY 290525 PNOTE	0.1079% NZDCTDT308C4
JAPAN GOVERNMENT OF 200927 0.10 GB	0.1079% JP1051541NA0
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 040625 TBILL	0.1079% NZLGBDT371C8
Japanese Government Bond - maturing 20 Mar 2034	0.1059% JP1201481E36
UNITED STATES TREASURY 150232 1.875 GB	0.1007% US91282CDY49
UNITED STATES TREASURY 300628 4.00 GB	0.0993% US91282CHK09
UNITED STATES TREASURY 150254 4.25 GB	0.0980% US912810TX63
Outstanding Settlement Receipts - EUR	0.0959% -
UNITED STATES TREASURY 310829 3.125 GB	0.0959% US91282CFJ53
UNITED STATES TREASURY 150832 2.75 GB	0.0943% US91282CFF32
UNITED STATES TREASURY 300929 3.50 GB	0.0932% US91282CLN91
UNITED STATES TREASURY 151133 4.50 GB	0.0915% US91282CJJ18
UNITED STATES TREASURY 310728 4.125 GB	0.0903% US91282CHQ78
JAPAN GOVERNMENT 200933 0.80 GB	0.0902% JP1103721PA1
EXPORT IMPORT BANK OF CHINA 200529 3.86 GB	0.0897% CND100029N10
UNITED STATES OF AMERICA TREASURY BILL 1	0.0879% US912810FT08
JAPAN 5 YEAR ISSUE 200629 0.60 GB	0.0877% JP1051701Q76

JAPAN GOVERNMENT OF 200327 0.10 GB	0.0876% JP1103461H35
UNITED STATES TREASURY 150531 1.625 GB	0.0875% US91282CCB54
UNITED STATES TREASURY 300928 1.25 GB	0.0868% US91282CCY57
UNITED STATES TREASURY 280230 4.00 GB	0.0865% US91282CGQ87
DUNEDIN CITY TREASURY 120525 PNOTE	0.0865% NZDCTDT306C8
CHINA PEOPLE REPUBLIC OF GOVERNMENT 150427 2.48 GB	0.0853% CND10004TCNO
UNITED STATES TREASURY 150534 4.375 GB	0.0844% US91282CKQ32
FNMA FNCL 011251 2.00 MBS POOL NO BU5908	0.0824% US3140M7R603
UNITED STATES TREASURY 150532 2.875 GB	0.0823% US91282CEP23
PFANDBRIEFBANK SCHWEIZERISCHER HYPOT 150627 0.00 CB	0.0809% CH0485252800
FREDDIE MAC POOL 2.50 010252 SD8194 MBS	0.0806% US3132DWC767
JAPAN GOVERNMENT 201232 0.50 GB	0.0804% JP1103691P11
JAPAN GOVERNMENT OF 200935 1.20 GB	0.0798% JP1201541F90
UNITED STATES TREASURY 150833 3.875 GB	0.0798% US91282CHT18
UNITED STATES TREASURY 151132 4.125 GB	0.0794% US91282CFV81
CHINA PEOPLE S REPUBLIC OF GOVERNMENT 251133 2.67 GB	0.0762% CND100076348
GNMA G2SF 201051 2.0 MBS POOL NO MA7648	0.0755% US36179WP937
UNITED STATES TREASURY 150844 4.125 GB	0.0743% US912810UD80
United States Government Bond - maturing 31 Oct 2026	0.0743% US91282CDG33
SWITERLAND CONFEDERATION OF GOVERNMENT 220629 0.0 GB	0.0742% CH0224397346
UNITED STATES TREASURY 150831 1.25 GB	0.0735% US91282CCS89
FNMA FNCL 011150 2.00 MBS POOL NO CA7799	0.0731% US3140QFUZ03
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 250533 2.67 GB	0.0730% CND10006GPT1
AGRICULTURAL DEVELOPMENT BANK OF CHINA 020434 2.47 GB	0.0725% CND10007PM80
FRANCE REPUBLIC OF GOVERNMENT 250227 0.00 GB	0.0719% FR0014003513
UNITED STATES TREASURY 150834 3.875 GB	0.0716% US91282CLF67
UNITED STATES TREASURY 150530 0.625 GB	0.0713% US912828ZQ64
UNITED KIN OF GREAT BRITAIN AND NORT IRE GOV 220144 3.25 GB	0.0713% GB00B84Z9V04
UNITED STATES TREASURY 150527 4.50 GB	0.0703% US91282CKR15
FNMA FNCL 010352 3.00 MBS POOL NO CB3237	0.0701% US3140QNS379
CHINA PEOPLES REPUBLIC OF GOVERNMENT 150832 2.69 GB	0.0697% CND10005JJ69
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 250331 2.28 GB	0.0689% CND10007NT77
FNMA FNCL 010152 2.50 MBS POOL NO CB2640	0.0682% US3140QM5A84
FNMA FNCL 010452 3.00 MBS POOL NO CB3362	0.0682% US3140QNWY44
SPAIN KINGDOM OF GOVERNMENT 310527 2.50 GB	0.0681% ES0000012M77
JAPAN GOVERNMENT OF 200336 0.40 GB	0.0679% JP1201561G37
EUROPEAN UNION 051228 3.125 GB	0.0674% EU000A3K4EN5
FNMA FNCL 010251 3.50 MBS POOL NO FM8911	0.0674% US3140XC3V88
FMCC FNCL 010152 3.00 MBS POOL NO RA6701	0.0672% US3133KNNS89
FNMA FNCL 010437 2.00 MBS POOL NO MA4582	0.0670% US31418ECU29
FNMA FNCL 010537 2.00 MBS POOL NO FS2035	0.0658% US3140XHHM20
UNITED STATES TREASURY 150234 4.00 GB	0.0656% US91282CJZ59
GERMANY FEDERAL REPUBLIC OF (GOVERNMENT) 151027 1.30 GB	0.0655% DE0001141869
FEDERAL NATIONAL MORTGAGE ASSOCIATION 150442 6.00 TBA	0.0653% US01F0606420
GNMA G2SF 200947 3.5 MBS POOL NO MA4719	0.0647% US36179TG411
JAPAN GOVERNMENT 200629 0.10 GB	0.0638% JP1103551K72
FNMA 30YR CONV LOAN 150440 3.5 TBA	0.0624% US01F0326417
ITALY REPUBLIC OF GOVERNMENT 150229 0.45 GB	0.0621% IT0005467482
EXPORT IMPORT BANK OF CHINA 160731 3.38 GB	0.0620% CND10004BNT2
UNITED STATES TREASURY 311230 3.75 GB	0.0620% US91282CJQ50
JAPAN GOVERNMENT 200630 0.10 GB	0.0618% JP1103591L73
PF AND BRIEFZENTRALE DER SCHWEIZERISCHEN 180333 0.00 CB	0.0605% CH0589031027
JAPAN GOVERNMENT 200640 0.40 GB	0.0600% JP1201731L76

GERMANY FEDERAL REPUBLIC OF GOVERNMENT 190326 2.50 GB	0.0591% DE000BU22049
UNITED STATES TREASURY 150851 2.00 GB	0.0589% US912810SZ21
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 151127 0.00 GB	0.0588% DE0001102523
UK TREASURY 071227 4.25 GB	0.0586% GB00B16NNR78
CHINA PEOPLES REPUBLIC OF GOVERNMENT 181051 3.53 GB	0.0585% CND10004NCM5
UNITED STATES TREASURY 151143 4.75 GB	0.0585% US912810TW80
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 150772 3.4 GB	0.0582% CND10005CWX0
FMCC FNCL 011151 2.50 MBS POOL NO QD1140	0.0580% US3133AXHR62
ITALY REPUBLIC OF GOVERNMENT 150127 0.85 GB	0.0576% IT0005390874
FEDERAL NAT MORT ASSO 30YR CONVENTIONAL LOAN 251052 6.50 TBA	0.0561% US01F0626485
FNMA FNCL 010152 2.50 MBS POOL NO CB2559	0.0561% US3140QMZZ09
UNITED STATES TREASURY 150544 3.375 GB	0.0556% US912810RG58
BELGIUM KINGDOM OF GOVERNMENT 220627 0.80 GB	0.0554% BE0000341504
GNMA G2SF 201148 4.00 MBS POOL NO MA5595	0.0546% US36179UGC09
UNITED STATES TREASURY 310130 4.25 GB	0.0545% US91282CMG32
KOREA REPUBLIC OF GOVERNMENT 100628 2.625 GB	0.0543% KR103502G867
JAPAN GOVERNMENT 200929 0.10 GB	0.0538% JP1103561KA2
UNITED STATES TREASURY 300428 3.625 GB	0.0536% US91282CHA27
UNITED STATES TREASURY 150844 3.125 GB	0.0536% US912810RH32
GOVERNMENT NATIONAL MOTG ASSO 150446 0.00 TBA	0.0535% US21H0506491
JAPAN GOVERNMENT OF 200645 1.60 GB	0.0533% JP1300471F60
JAPAN GOVERNMENT OF 201236 0.60 GB	0.0530% JP1201591GC4
FRANCE REPUBLIC OF GOVERNMENT 251133 3.50 GB	0.0528% FR001400L834
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 070628 4.5 GB	0.0523% GB00BMF9LG83
UNITED STATES TREASURY 150551 2.375 GB	0.0522% US912810SX72
UNITED STATES TREASURY 150853 4.125 GB	0.0520% US912810TT51
FEDERAL NATIONAL MORTGAGE ASSOCIATION 150446 2.50 TBA	0.0514% US01F0226427
United States Government Bond - maturing 31 Jan 2027	0.0513% US912828Z781
KFW 070128 0.625 GB	0.0513% DE000A2GSNRO
FRANCE REPUBLIC OF GOVERNMENT 250536 1.25 GB	0.0508% FR0013154044
EUR BNP PARIBAS A/C	0.0505% -
UNITED STATES TREASURY 300630 3.75 GB	0.0503% US91282CHJ36
EXPORT IMPORT BANK OF CHINA 110332 3.18 GB	0.0501% CND10004T1Y9
FNMA FNCL 010151 1.50 MBS POOL NO MA4236	0.0499% US31418DV668
JAPAN GOVERNMENT 201226 0.005 GB	0.0488% JP1051501N14
USA TREASURY BDS 151141 3.125 GB	0.0485% US912810QT88
FRANCE REPUBLIC OF GOVERNMENT 251130 0.00 GB	0.0484% FR0013516549
JAPAN GOVERNMENT OF 200344 1.70 GB	0.0484% JP1300421E39
JAPAN GOVERNMENT OF 200936 0.50 GB	0.0482% JP1201581G90
FRANCE REPUBLIC OF GOVERNMENT 250528 0.75 GB	0.0481% FR0013286192
UNITED STATES TREASURY 150231 1.125 GB	0.0480% US91282CBL46
EUROPEAN UNION 060726 0.00 GB	0.0479% EU000A3KTGV8
EUROPEAN INVESTMENT BANK 260326 0.375 GB	0.0477% US298785JK32
CHINA PEOPLE S REPUBLIC OF GOVERNMENT 140950 3.81 GB	0.0476% CND10003N750
SPAIN KINGDOM OF GOVERNMENT 300429 1.45 GB	0.0468% ES0000012E51
EUROPEAN UNION 040636 0.20 GB	0.0468% EU000A3KM903
KOREA REPUBLIC OF GOVERNMENT 100351 1.875 GB	0.0466% KR103502GB33
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211131 1.00 GB	0.0464% AU0000101792
JAPAN GOVERNMENT 200930 0.10 GB	0.0462% JP1103601LA4
JAPAN GOVERNMENT 201240 0.50 GB	0.0462% JP1201751M13
JAPAN GOVERNMENT 200633 0.40 GB	0.0462% JP1103711P74
BNP NZD Account	0.0456% -
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150535 0.00 GB	0.0454% DE0001102515
WELLINGTON REGIONAL COUNCIL 210525 PNOTE	0.0454% NZWRCDT298C6
FRANCE REPUBLIC OF GOVERNMENT 251128 0.75 GB	0.0453% FR0013341682

JAPAN GOVERNMENT OF 200634 1.10 GB	0.0452% JP1103751Q74
UNITED STATES TREASURY 150545 3.00 GB	0.0447% US912810RM27
FRANCE GOVT OF 250441 4.5 GB	0.0447% FR0010773192
UNITED STATES TREASURY 151131 1.375 GB	0.0445% US91282CDJ71
FRANCE REPUBLIC OF GOVERNMENT 250530 2.50 GB	0.0443% FR0011883966
CANADA HOUSING TRUST NO 1 150626 1.25 CB	0.0442% CA13509PHT36
FNMA FNCI 010237 2.50 MBS POOL NO MA4535	0.0441% US31418EBD13
CHINA PEOPLES REPUBLIC OF GOVERNMENT 150728 2.40 GB	0.0441% CND10006PJH0
FRANCE REPUBLIC OF GOVERNMENT 251131 0.00 GB	0.0439% FR0014002WK3
SPAIN KINGDOM OF GOVERNMENT 311032 2.55 GB	0.0439% ES0000012K61
ITALY REPUBLIC OF GOVERNMENT 010228 2.00 GB	0.0436% IT0005323032
GNMA G2SF 200252 3.00 MBS POOL NO MA7882	0.0435% US36179WXX97
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310731 0.25 GB	0.0430% GB00BMGR2809
AGRICULTURAL DEVELOPMENT BANK OF CHINA 270233 3.10 CB	0.0429% CND100064F16
UNITED STATES TREASURY 290228 4.00 GB	0.0428% US91282CGP05
ITALY REPUBLIC OF GOVERNMENT 010933 2.45 GB	0.0425% IT0005240350
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150232 0.00 GB	0.0425% DE0001102580
UNITED STATES TREASURY 150550 1.25 GB	0.0425% US912810SN90
ONTARIO PROVINCE OF 020632 3.75 GB	0.0423% CA68333ZAU18
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210528 2.25 GB	0.0423% AU000XCLWAR9
CHINA PEOPLES REPUBLIC OF GOVERNMENT 170232 2.75 GB	0.0422% CND10004R999
ITALY REPUBLIC OF GOVERNMENT 150728 0.50 GB	0.0422% IT0005445306
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 100231 1.25 GB	0.0422% US459058JR58
FEDERAL NATIONAL MORTGAGE ASSOCIATION 050830 0.875 GB	0.0421% US3135G05Q27
UNITED STATES TREASURY 150235 4.625 GB	0.0421% US91282CMM00
UNITED STATES TREASURY 151141 2.00 GB	0.0420% US912810TC27
FRANCE REPUBLIC OF GOVERNMENT 250230 2.75 GB	0.0418% FR001400PM68
CHINA PEOPLE S REPUBLIC OF GOVERNMENT 150428 2.62 GB	0.0418% CND100069PL7
BUNDESREPUBLIK DEUTSCHLAND 040740 4.75 G	0.0414% DE0001135366
CHINA PEOPLES REPUBLIC OF GOVERNMENT 150226 2.46 GB	0.0414% CND1000639M1
UNITED STATES TREASURY 311231 4.50 GB	0.0410% US91282CMC28
CHINA PEOPLES REPUBLIC OF GOVERNMENT 160350 3.39 GB	0.0408% CND10002M200
SPAIN KINGDOM OF GOVERNMENT 300735 1.85 GB	0.0406% ES0000012E69
UNITED STATES TREASURY 300629 4.25 GB	0.0405% US91282CKX82
KOREA REPUBLIC OF GOVERNMENT 100632 3.375 GB	0.0404% KR103502GC65
Canada Government Bond - maturing 1 Dec 2029	0.0403% CA135087N670
KOREA REPUBLIC OF GOVERNMENT 100327 2.375 GB	0.0402% KR103501GC33
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2 010454 6.0 TBA	0.0401% US21H0606481
UNITED STATES TREASURY 150926 4.625 GB	0.0400% US91282CHY03
United States Government Bond - maturing 30 Sep 2027	0.0399% US91282CAL54
JAPAN GOVERNMENT OF 201234 1.20 GB	0.0397% JP1103771R12
EXPORT IMPORT BANK OF CHINA 050926 3.18 GB	0.0397% CND10000BTG4
FINLAND REPUBLIC OF GOVERNMENT 150427 1.375 GB	0.0395% FI4000527551
JAPAN GOVERNMENT OF 200626 0.10 GB	0.0395% JP1103431G66
CANADA GOVERNMENT 010632 2.00 GB	0.0393% CA135087N597
UNITED KINGDO OF GREAT BRITAIN AND NORTH GOVT 310129 0.50 GB	0.0392% GB00BLPK7227
JAPAN GOVERNMENT OF 200637 0.60 GB	0.0391% JP1201611H69
SPAIN KINGDOM OF GOVERNMENT 300428 1.40 GB	0.0390% ES0000012B39
UNITED STATES TREASURY 150241 1.875 CB	0.0389% US912810SW99
UNITED STATES TREASURY 150553 3.625 GB	0.0388% US912810TR95
JAPAN GOVERNMENT 200358 0.80 GB	0.0387% JP1400111J52
STADSHYPOTEK AB 010626 0.50 CB	0.0387% SE0013882644

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310735 0.625 GB	0.0387% GB00BMGR2916
CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 180226 0.625 GB	0.0384% US12802D2D78
FMCC FNCL 010554 6.00 MBS POOL NO SD5616	0.0381% US3132DTGZ75
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221041 1.25 GB	0.0381% GB00BJQWYH73
JAPAN GOVERNMENT 200333 0.50 GB	0.0380% JP1103701P43
UNITED STATES TREASURY 151153 4.75 GB	0.0379% US912810TV08
JPMORGAN CHASE AND CO 220927 1.47 CB	0.0379% US46647PCP99
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211127 2.75 GB	0.0377% AU000XCLWAQ1
CHINA PEOPLES REPUBLIC OF GOVERNMENT 230227 2.74 GB	0.0377% CND10004SDM2
UNITED STATES TREASURY 310332 4.125 GB	0.0377% US91282CMT52
AUSTRALIAN COMMONWEALTH GOVT 211129 2.75 GB	0.0375% AU000XCLWAX7
JAPAN GOVERNMENT OF 200945 1.40 GB	0.0375% JP1300481F92
JAPAN GOVERNMENT OF 200633 1.70 GB	0.0374% JP1201451D66
JAPAN GOVERNMENT OF 200646 0.30 GB	0.0374% JP1300511G61
UNITED STATES TREASURY 150850 1.375 GB	0.0373% US912810SP49
JAPAN GOVERNMENT 201249 0.40 GB	0.0371% JP1300651L15
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150833 2.60 GB	0.0369% DE000BU2Z015
KOREA REPUBLIC OF GOVERNMENT 100940 1.50 GB	0.0369% KR103502GA91
JAPAN GOVERNMENT OF 200641 0.40 GB	0.0368% JP1201771M76
ITALY REPUBLIC OF GOVERNMENT 010431 0.90 GB	0.0368% IT0005422891
BELGIUM KINGDOM OF GOVERNMENT 220634 3.00 GB	0.0368% BE0000333428
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 070937 1.75 GB	0.0367% GB00BZB26Y51
ITC HOLDINGS CORP 140530 2.95 CB	0.0366% US465685AQ80
JAPAN GOVERNMENT 200642 0.90 GB	0.0364% JP1201811N77
JAPAN GOVERNMENT 200350 0.40 GB	0.0363% JP1300661L47
FRANCE REPUBLIC OF GOVERNMENT 250534 1.25 CB	0.0363% FR0013313582
ITALY REPUBLIC OF GOVERNMENT 150328 0.25 GB	0.0362% IT0005433690
BELGIUM KINGDOM OF GOVERNMENT 220630 0.10 GB	0.0357% BE0000349580
UNITED STATES TREASURY 150842 3.375 GB	0.0357% US912810TK43
AGRICULTURAL DEVELOPMENT BANK OF CHINA 110826 2.99 GB	0.0354% CND10004JSJ5
ITALY (REPUBLIC OF) 010834 5.00 GB	0.0345% IT0003535157
UNITED STATES TREASURY 151130 0.875 GB	0.0343% US91282CAV37
SPAIN KINGDOM OF GOVERNMENT 300434 3.25 CB	0.0341% ES0000012M85
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310132 1.00 GB	0.0340% GB00BM8Z2T38
UNITED STATES TREASURY 150543 3.875 GB	0.0339% US912810TS78
POLAND REPUBLIC OF GOVERNMENT 251026 0.25 GB	0.0338% PL0000113460
ITALY REPUBLIC OF GOVERNMENT 010336 1.45 GB	0.0338% IT0005402117
UNITED STATES TREASURY 150854 4.25 GB	0.0337% US912810UC08
INTER AMERICAN DEVELOPMENT BANK 130131 1.125 GB	0.0336% US4581X0DS49
CANADA GOVERNMENT 010929 3.50 GB	0.0336% CA135087R895
KOREA REPUBLIC OF GOVERNMENT 100631 2.00 GB	0.0335% KR103502GB66
UNITED KGDM OF GREAT BRITAIN AND NOR IRELD 221029 0.875 GB	0.0334% GB00BJMHB534
UNITED STATES TREASURY 150253 3.625 GB	0.0334% US912810TN81
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310128 0.125 GB	0.0333% GB00BMBL1G81
UNITED STATES TREASURY 300427 0.50 GB	0.0333% US912828ZN34
UNITED STATES TREASURY 151151 1.875 GB	0.0333% US912810TB44
KOREA REPUBLIC OF GOVERNMENT 100326 1.25 CB	0.0332% KR103501GB34
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2 150440 4.50 TBA	0.0332% US21H0426468
CANADA GOVERNMENT 010928 3.25 GB	0.0332% CA135087Q491
UNITED STATES TREASURY 150249 3.00 GB	0.0330% US912810SF66
IRELAND GOVERNMENT 181030 0.20 GB	0.0328% IE00BKFC899
ONTARIO PROVINCE OF 020639 4.60 GB	0.0327% CA683234ZP62

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310134 4.625 GB	0.0323% GB00BPJKN53
FRANCE REPUBLIC OF GOVERNMENT 251129 0.00 GB	0.0322% FR0013451507
GERMANY FED REP 040744 2.50 GB	0.0322% DE0001135481
FRANCE (GOVT OF) 250435 4.75	0.0322% FR0010070060
JAPAN 10 YEAR ISSUE 200934 0.90 GB	0.0317% JP1103761QA5
JAPAN GOVERNMENT 200340 0.40 GB	0.0317% JP1201721L45
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310733 0.875 GB	0.0317% GB00BM8Z2S21
UNITED STATES TREASURY 150841 1.75 GB	0.0315% US912810TA60
AUSTRIA REPUBLIC OF GOVERNMENT 201028 0.00 GB	0.0315% AT0000A2VB47
FEDERAL NATIONAL MORTGAGE ASSOCIATION 140451 2.00 TBA	0.0314% US01F0206460
UNITED KINGDOM OF GREAT BRITAIN NORTHERN IRE 220727 1.25 GB	0.0313% GB00BDRHNP05
KOREA REPUBLIC OF GOVERNMENT 100354 3.25 GB	0.0313% KR103502GE30
JAPAN GOVERNMENT 220940 0.40 GB	0.0311% JP1201741LA9
SLOVENIA REPUBLIC OF GOVERNMENT 120231 0.00 GB	0.0310% SI0002104105
EUROPEAN STABILITY MECHANISM 151226 0.00 GB	0.0309% EU000A1Z99N4
ISRAEL STATE OF GOVERNMENT 270226 0.50 GB	0.0309% IL0011746976
FRANCE REPUBLIC OF GOVERNMENT 251132 2.00 GB	0.0308% FR001400BKZ3
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221054 1.625 CB	0.0308% GB00BJLR0J16
AUSTRIA REPUBLIC OF GOVERNMENT 200228 0.75 GB	0.0308% AT0000A1ZGE4
GNMA G2SF 201051 3.00 MBS POOL NO MA7650	0.0307% US36179WQB71
UK TREASURY BOND 070336 4.25 GB	0.0307% GB0032452392
UNITEDHEALTH GROUP INC 150223 5.35 CB	0.0306% US91324PER91
SWITZERLAND CONFEDERATION OF GOVERNMENT 260634 0.00 GB	0.0300% CH0440081393
JAPAN GOVERNMENT 200343 1.10 GB	0.0299% JP1201841P46
KOREA TREASURY BOND 100929 3.00 GB	0.0298% KR103501GE98
US TREASURY NB 151154 4.50 GB	0.0297% US912810UE63
JAPAN GOVERNMENT OF 200636 0.20 GB	0.0297% JP1201571G68
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 250727 2.50 GB	0.0297% CND10005F4L5
LANDWIRTSCHAFTLICHE RENTENBANK 190728 0.00 GB	0.0296% XS2288920502
MEXICO UNITED MEXICAN STATES GOVERNMENT 310529 8.50 GB	0.0295% MX0MGO0000H9
MARSH MCLENNAN COS INC 150335 5.00 CB	0.0295% US571748CC43
FRANCE REPUBLIC OF GOVERNMENT 250533 3.00 GB	0.0292% FR001400H7V7
BANK OF AMERICA CORP 201228 3.419 CB	0.0291% US06051GHD43
UNITED STATES TREASURY 150830 0.625 GB	0.0290% US91282CAE12
JAPAN GOVERNMENT 200949 0.40 GB	0.0290% JP1300641KA3
GERMANY (FEDERAL REPUBLIC) 040137 4.00 G	0.0288% DE0001135275
JAPAN GOVERNMENT OF 201233 1.60 GB	0.0288% JP1201471DC6
CAISSE DAMORT DETTE SOC 250529 0.00 GB	0.0288% FR0014002GI0
LANDWIRTSCHAFTLICHE RENTENBANK 300326 0.875 GB	0.0288% US515110CA00
JAPAN GOVERNMENT OF 200932 1.70 GB	0.0287% JP1201401C92
JAPAN GOVERNMENT OF 201233 0.6 GB	0.0286% JP1103731Q12
NYKREDIT REALKREDIT AS 010726 1.00 CB	0.0286% DK0009531485
UNITED KINGDOM TREASURY GILT 070939 4.2	0.0285% GB00B3KJDS62
AGRICULTURAL DEVELOPMENT BANK OF CHINA 060632 3.06 GB	0.0284% CND100054BC8
JAPAN GOVERNMENT OF 200942 1.90 GB	0.0283% JP1300371C98
FMCC FNCI 011051 2.00 MBS POOL NO RA6091	0.0281% US3133KMXU43
JAPAN GOVERNMENT 200328 0.10 GB	0.0280% JP1103501J35
ITALY REPUBLIC OF GOVERNMENT 010950 2.45 GB	0.0280% IT0005398406
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 151132 2.80 GB	0.0280% CND10005TZQ1
SINGAPORE REPUBLIC OF GOVERNMENT 010731 1.625 GB	0.0280% SGXF76205099
UNITED STATES TREASURY 300429 2.875 GB	0.0279% US91282CEM91
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310754 4.375 GB	0.0279% GB00BPSNBB36
BRITISH COLUMBIA PROVINCE OF 180627 2.55 GB	0.0277% CA11070TAL22

ONTARIO PROVINCE OF 020629 2.70 GB	0.0277% CA68333ZAE75
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 010455	0.0273% US21H0526457
0.00 TBA	
FRANCE REPUBLIC OF GOVERNMENT 250543 2.50 GB	0.0271% FR001400CMX2
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN	0.0271% GB00BMV7TC88
310133 3.25 GB	
NETHERLANDS KINGDOM OF GOVERNMENT 150147 2.75 GB	0.0271% NL0010721999
KOREA REPUBLIC OF GOVERNMENT 100348 2.625 GB	0.0268% KR103502G834
NETHERLANDS KINGDOM OF GOVERNMENT 150728 0.75 GB	0.0267% NL0012818504
AGRICULTURAL DEVELOPMENT BANK OF CHINA 160633 2.83	0.0267% CND10006KTX7
GB	
AGRICUL DEV BANK CHINA 090135 1.66 GB	0.0265% CND10008RFV1
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150854 2.50	0.0265% DE000BU2D004
CB	
GNMA G2SF 201151 3.00 MBS POOL NO MA7706	0.0264% US36179WR347
JAPAN GOVERNMENT 200632 0.20 GB	0.0263% JP1103671N74
HSBC HOLDINGS PLC 240532 2.804 CB	0.0262% US404280CT42
FRANCE REPUBLIC OF GOVERNMENT 250545 3.25 GB	0.0262% FR0011461037
UNITED STATES TREASURY 150554 4.625 GB	0.0262% US912810UA42
COLOMBIA REPUBLIC OF GOVERNMENT 031127 5.75 GB	0.0261% COL17CT03672
Westpac Bank Advance	0.0260% -
JAPAN GOVERNMENT OF 200331 1.90 GB	0.0259% JP1201271B58
FMCC FNCL 010452 3.00 MBS POOL NO RA7131	0.0259% US3133KN4Q34
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN	0.0257% GB00BL6C7720
290127 4.125 GB	
AGRICULTURAL DEVELOPMENT BANK OF CHINA 060127 3.85	0.0257% CND10000G727
GB	
FNMA FNCL 011252 4.50 MBS POOL NO CB5268	0.0256% US3140QQ2A21
BPCE SA 180130 5.716 CB	0.0255% US05571AAV70
SPAIN KINGDOM OF GOVERNMENT 311044 5.15 GB	0.0255% ES00000124H4
SPAIN KINGDOM OF GOVERNMENT 311029 0.60 GB	0.0255% ES0000012F43
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2	0.0253% US21H0626448
180424 TBA	
ROMANIA GOVERNMENT 251027 2.50 GB	0.0253% RO7P95F9FNY6
CANADA (GOVT OF) 010633 5.75 GB	0.0252% CA135087XG49
UNITED STATES TREASURY 150541 2.25 GB	0.0251% US912810SY55
BELGIUM KINGDOM 280332 4.00 GB	0.0251% BE0000326356
CANADA GOVERNMENT 010634 3.00 GB	0.0251% CA135087R481
UNITED STATES TREASURY 150852 3.00 GB	0.0251% US912810TJ79
JAPAN GOVERNMENT 200341 0.50 GB	0.0250% JP1201761M45
QUEBEC PROVINCE OF 010931 1.50 CB	0.0249% CA74814ZFH16
FRANCE REPUBLIC OF GOVERNMENT 250639 1.75 GB	0.0249% FR0013234333
KOREA REPUBLIC OF SOUTH KOREA 100634 3.50 GB	0.0249% KR103502GE63
FMCC FNCL 010450 3.50 MBS POOL NO SD1557	0.0248% US3132DNWS88
HUNGARY GOVERNMENT 230529 2.00 GB	0.0248% HU0000404603
ITALY REPUBLIC OF GOVERNMENT 010337 0.95 GB	0.0247% IT0005433195
JPMORGAN CHASE AND CO 010528 3.54 CB	0.0246% US46647PAF36
COOPERATIEVE RABOBANK UA 210726 3.75 CB	0.0246% US21684AAF30
ITALY REPUBLIC OF GOVERNMENT 010626 1.60 GB	0.0246% IT0005170839
INTERNATIONAL FINANCE CORP 181027 3.20 GB	0.0246% AU3CB0243806
AUSTRALIAN COMMONWEALTH GOVT 210437 3.75 GB	0.0245% AU3TB0000192
UNITED KINGDOM OF GREAT BRITAIN AND NORTH IRE	0.0243% GB00BYYMZX75
220765 2.50 GB	
FMCC FNCL 010337 1.50 MBS POOL NO QN9700	0.0243% US3133GGX577
JAPAN GOVERNMENT 200931 0.10 GB	0.0243% JP1103641MA8
TREASURY CORPORATION OF VICTORIA 201125 0.50 GB	0.0242% AU3SG0002421
KFW 200536 0.375 CB	0.0242% DE000A3H3KE9
NORTH RHINE WESTPHALIA STATE OF 201126 3.15 GB	0.0241% DE000NRWON91
NTT FINANCE CORP 030426 1.162 CB	0.0241% US62954WAC91
FRANCE GOVT OF 251134 3.00 G B	0.0241% FR001400QMF9
FNMA FNCL 010153 5.00 MBS POOL NO CB5535	0.0240% US3140QREH27
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN	0.0240% GB00BFWFPP71
220149 1.75 GB	

CHARLES SCHWAB CORP 110326 0.90 CB	0.0240% US808513BF16
AUSTRALIAN COMMONWEALTH GOVT 210534 3.75 GB	0.0239% AU0000249302
JAPAN GOVERNMENT 200628 0.10 GB	0.0239% JP1051591P70
IRELAND GRVERNMENT 150528 0.90 GB	0.0238% IE00BDHDPR44
MORGAN STANLEY 010431 3.622 CB	0.0238% US6174468P76
BANK OF NOVA SCOTIA 131026 1.188 CB	0.0238% US06418BAA61
GNMA G2SF 201047 3.00 MBS POOL NO MA4777	0.0237% US36179TJW62
FMCC FNCL 011051 2.00 MBS POOL NO RA6085	0.0236% US3133KMXN00
THAILAND KINGDOM OF GOVERNMENT 171227 3.58 GB	0.0235% TH0623037C05
KFW 071227 0.75 GB	0.0234% XS2345876333
SUMITOMO MITSUI FINANCIAL GROUP INC 160729 3.04 CB	0.0233% US86562MBP41
FNMA FNCL 011251 2.50 MBS POOL NO FM9872	0.0233% US3140XD6J06
NETHERLANDS GOVERNMENT 150140 0.50 GB	0.0230% NL0013552060
NOMURA HOLDINGS INC 160130 3.103 CB	0.0230% US65535HAQ20
UNITED STATES TREASURY 150251 1.875 GB	0.0229% US912810SU34
CONAGRA BRANDS INC 011127 1.375 CB	0.0229% US205887CF79
FNMA FNCL 010952 4.50 MBS POOL NO CB4673	0.0229% US3140QQFP50
UNITED STATES TREASURY 150245 2.50 GB	0.0228% US912810RK60
MEXICO UNITED MEXICAN STATES GOVERNMENT 181138 8.50 GB	0.0228% MX0MGO0000J5
SAUDI INTERNATIONAL BOND 130128 5.125 GB	0.0228% XS2974923497
INDONESIA REPUBLIC OF GOVERNMENT 150231 6.50 GB	0.0227% IDG000015207
UNICREDIT SPA 140230 4.60 CB	0.0226% IT0005570988
FRANCE REPUBLIC OF GOVERNMENT 250554 3.00 GB	0.0226% FR001400FTH3
BANCO SANTANDER TOTTA SA 190428 3.375 CB	0.0226% PTBSPAOM0008
AGRICULTURAL DEVELOPMENT BANK OF CHINA 110526 2.55 GB	0.0225% CND10006DQZ3
HSBC HOLDINGS PLC 200529 3.755 CB	0.0225% XS2817916484
KOREA REPUBLIC OF GOVERNMENT 100347 2.125 GB	0.0224% KR103502G735
UNITED STATES TREASURY 151143 3.75 GB	0.0224% US912810RD28
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARI 300326 0.00 CB	0.0223% CH0502393355
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221050 0.625 GB	0.0222% GB00BMBL1F74
CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 250527 2.875 CB	0.0222% FR001400DZ13
POLAND REPUBLIC OF GOVERNMENT 251030 1.25 GB	0.0222% PL0000112736
NEDER WATERSCHAPSBANK 050631 3.00 GB	0.0221% XS2834365277
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150850 0.00 GB	0.0221% DE0001102481
GBP BNP PARIBAS A/C	0.0221% -
EUROPEAN UNION 040734 3.25 CB	0.0221% EU000A3K4D41
JAPAN GOVERNMENT 200654 2.20 GB	0.0221% JP1300831Q70
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONA 130328 0.0 CB	0.0220% CH1101096522
CANADA GOVERNMENT 011253 1.75 GB	0.0220% CA135087M680
UNITED STATES TREASURY 150827 2.25 GB	0.0220% US9128282R06
BPCE SFH SA 130329 3.375 CB	0.0220% FR001400KLW9
MALAYSIA WAKALA SUKUK BHD 280431 2.07 CB	0.0219% USY57542AA32
NETHERLAND KINGDOM OF GOVERNMENT 150727 0.75 GB	0.0219% NL0012171458
EUROPEAN FINANCIAL STABILITY FACILITY SA 110428 2.375 CB	0.0219% EU000A2SCAE8
BNG BANK NV 110631 2.875 GB	0.0219% XS2838886062
KREDITANST FUR 011027 2.75 CB	0.0219% DE000A383B10
FNA - maturing 25 Nov 2031	0.0219% US3136BK6X56
EUROPEAN UNION 051029 2.875 GB	0.0219% EU000A3L1CN4
EUROPEAN UNION 040233 2.75 GB	0.0219% EU000A3K4DW8
JAPAN GOVERNMENT 200950 0.6 GB	0.0218% JP1300681LA7
PERNOD RICARD SA 071130 3.375 CB	0.0217% FR001400PX40
NORDEA KIINNITYSLUOTTO 310131 3.00 CB	0.0217% XS2758065796
HELLENIC REPUBLIC 150635 3.63 GB	0.0217% GR0124041758
UNITED STATES TREASURY 151152 4.00 GB	0.0217% US912810TL26

SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 110331 2.15 CB	0.0217% US82620KBE29
STADSHYPOTEK AB 210329 2.875 CB	0.0217% XS2790172006
CHINA PEOPLES REPUBLIC OF GOVERNMENT 250929 2.62 GB	0.0216% CND10005NWW9
EDP SERVICIOS FIN ESP SA 210731 3.50 CB	0.0216% XS2978779176
NATIONAL AUSTRALIA BANK LTD 210830 2.332 CB	0.0216% US632525AU59
UNITED STATES TREASURY 150244 4.50 GB	0.0216% US912810TZ12
EXPORT DEVELOPMENT CANADA 180129 2.625 GB	0.0216% XS2748850687
CAIXABANK SA 130934 6.84 CB	0.0216% US12803RAC88
SWEDISH EXPORT CREDIT 050931 2.75 GB	0.0215% XS2895769086
EUROPEAN INVESTMENT BANK 150530 2.375 GB	0.0215% EU000A4D6KN5
INTESA SANPAOLO SPA 200633 6.625 CB	0.0215% US46115HBZ91
UNEDIC 251133 3.375 GB	0.0215% FR001400YA95
JAPAN GOVERNMENT 200939 0.30 GB	0.0215% JP1201701KA5
JAPAN GOVERNMENT 201231 0.10 GB	0.0214% JP1103651N11
JAPAN GOVERNMENT 200942 1.10 GB	0.0214% JP1201821NA5
BELGIUM KINGDOM OF GOVERNMENT 221031 0.00 GB	0.0214% BE0000352618
INDONESIA REPUBLIC OF GOVERNMENT 150636 6.25 GB	0.0213% IDG000018201
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310751 1.25 GB	0.0213% GB00BLH38158
COMPAGNIE DE SAINT GOBAIN SA 100628 2.125 CB	0.0213% XS2517103417
MIZUHO FINANCIAL GROUP INC 080931 1.979 CB	0.0213% US60687YBL20
CANADA GOVERNMENT 010526 4.00 GB	0.0213% CA135087R556
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTO 250632 0.10 CB	0.0212% CH1118223424
LITHUANIA REPUBLIC OF GOVERNMENT 060530 0.75 CB	0.0212% XS2168038847
CHINA PEOPLE S REPUBLIC OF GOVERNMENT 150128 2.64 GB	0.0212% CND10005ZT18
KFW 300627 1.25 GB	0.0212% DE000A3MQVV5
EXPORT IMPORT BANK OF CHINA 240227 3.26 GB	0.0211% CND10002LS67
UNITED STATES TREASURY 301131 4.125 GB	0.0211% US91282CLZ22
PORTUGAL REPUBLIC OF GOVERNMENT 181030 0.475 GB	0.0211% PTOTEL0E0028
Canada Housing Trust - maturing 15 Dec 2034	0.0211% CA13509PJW47
UNICREDIT BANK AG 040526 0.50 CB	0.0211% DE000HV2AMT6
BNG BANK NV 280834 2.75 CB	0.0211% XS2887172067
KFW 100134 2.625 CB	0.0210% DE000A352ED1
JPMORGAN CHASE AND CO 120629 1.812 CB	0.0209% XS1835955474
BANCO SANTANDER SR 071127 6.527 CB	0.0209% US05964HAX35
QUEENSLAND TREASURY CORP 210830 3.5 CB	0.0209% AU3CB0248037
UNITED KINGDOM OF GREAT BRITAIN NORTHERN IRE 221030 0.375 GB	0.0209% GB00BL68HH02
TENNET HOLDING BV 050628 1.375 CB	0.0208% XS1828037587
EUROPEAN UNION 041142 3.375 CB	0.0208% EU000A3K4DVO
SOCIETE GENERALE SFH 290127 0.75 CB	0.0208% FR0013398831
LANDESBANK HESSEN THUERINGEN GIROZENTRALE 120127 0.625 CB	0.0208% XS1548773982
ITALY REPUBLIC OF GOVERNMENT 010338 3.25 GB	0.0208% IT0005496770
MERRILL LYNCH AND CO 290137 6.11 CB	0.0207% US59022CAJ27
STANDARD CHARTERED PLC 140535 5.905 CB	0.0207% US853254DC16
ITALY REPUBLIC OF GOVERNMENT 011133 4.35 GB	0.0207% IT0005544082
NETHERLAND KINGDOM OF THE GOVERNMENT 150127 0.00 GB	0.0206% NL0015031501
EUROPEAN STABILITY MECHANISM 151031 0.01 GB	0.0206% EU000A1Z99P9
THAILAND KINGDOM OF GOVERNMENT 171235 1.585 GB	0.0206% TH062303FC01
CNY BNP PARIBAS A\C	0.0206% -
SUMITOMO MITSUI FINL GRP 150135 5.63 CB	0.0205% US86562MDU18
BPIFRANCE FINANCEMENT SA 260227 0.125 CB	0.0205% FR0013510724
BANK OF MONTREAL 040627 5.37 CB	0.0205% US06368L3K06
ROYAL BANK OF CANADA 260427 0.125 CB	0.0205% XS2436159847
UBS GROUP AG 080235 5.699 CB	0.0204% US902613BH06
COMPAGNIE DE FINANCEMENT FONCIER SA 110128 0.75 CB	0.0204% FR0013309549
UNITED KINGDOM OF GREAT BRITAIN AND NORT IRE 220145 3.50 GB	0.0204% GB00BN65R313

BNP PARIBAS SA 170429 1.125 CB	0.0204% FR0013508710
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 070327 GB	0.0203% GB00BPSNB460
HSBC HOLDINGS PLC 040330 5.546 CB	0.0203% US404280ED71
LLOYDS BANKING GROUP PLC 050135 5.679 CB	0.0203% US53944YAX13
AMAZON COM INC 011232 4.70 CB	0.0202% US023135CR56
CHINA PEOPLES REPUBLIC OF GOVERNMENT 150453 3.19 GB	0.0202% CND100069PK9
PERUSAHAAN PENERBIT SBSN 250530 5.00 GB	0.0202% USY68613AD30
UNITED MEXICAN STATES 090228 5.40 GB	0.0202% US91087BAU44
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 281027 0.00 GB	0.0201% FR0014000AU2
POLAND REPUBLIC OF GOVERNMENT 070329 1.00 GB	0.0201% XS1958534528
BNG BANK NV 110228 4.38 GB	0.0201% US05591F2Z26
AIR PRODUCTS AND CHEMICALS INC 080231 4.75 CB	0.0201% US009158BJ41
DH EUROPE FINANCE II SARL 180328 0.45 CB	0.0200% XS2050404800
AFRICAN DEVELOPMENT BANK 140328 4.375 GB	0.0200% US00828EER62
SUCI SECOND INVESTMENT COMPANY 050331 5.171 CB	0.0200% XS2777443768
INTERNATIONAL BUSINESS MACHINES CORP 110228 0.30 CB	0.0200% XS2115091717
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310734 4.25 GB	0.0200% GB00BQC82C90
NEW SOUTH WALES TREASURY CORP 200235 4.75 GB	0.0200% AU3SG0002702
GE HEALTHCARE TECHNOLOGIES INC 140829 4.80 CB	0.0200% US36266GAA58
ROCHE HOLDINGS INC 080334 4.985 CB	0.0200% US771196CL45
KFW 280234 4.375 GB	0.0200% US500769KD52
INDONESIA REPUBLIC OF GOVERNMENT 110229 4.75 GB	0.0200% US455780CH76
BARCLAYS PLC 120126 4.375 CB	0.0200% US06738EAN58
GENERAL MOTORS FINANCIAL COMPANY INC 061026 4.00 CB	0.0200% US37045XBQ88
BARCLAYS PLC 200630 5.088 CB	0.0199% US06738EBK01
AIA GROUP LTD 060428 3.90 CB	0.0199% US00131LAF22
JAPAN GOVERNMENT 200337 0.70 GB	0.0198% JP1201601H38
STANDARD CHARTER PLC 010431 4.644 CB	0.0198% US853254BS85
CREDIT AGRICOLE HOME LOAN SFH SA 120428 0.01 CB	0.0198% FR0014004EJ9
NOVO NORDISK FINANCE NETHERLANDS BV 040628 0.125 CB	0.0198% XS2348030425
JPMORGAN CHASE & CO 250733 4.912 CB	0.0198% US46647PDH64
BRANDENBURG STATE OF 260628 0.01 GB	0.0198% DE000A289NL9
NORWAY KINGDOM OF GOVERNMENT 190830 1.375 GB	0.0198% NO0010875230
ISRAEL STATE OF GOVERNMENT 120334 5.50 GB	0.0198% US46514BRL35
CHINA SOUTHERN POWER GRD INTERNATIONAL FINANC 180928 4.25 CB	0.0198% XS1874715169
INDONESIA REPUBLIC OF GOVERNMENT 110153 5.65 GB	0.0198% US455780DS23
SCENTRE GROUP TRUST 2 240980 4.75 CB	0.0197% US76025LAA26
CITIGROUP INC 200128 3.887 CB	0.0197% US172967LD18
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 091026 0.00 GB	0.0197% DE0001141844
CANADA HOUSING TRUST 150630 1.75 CB	0.0197% CA13509PHM82
QUEBEC PROVINCE OF 200426 2.50 GB	0.0197% US748149AJ05
SOUTHWEST GAS CORP 010428 3.70 CB	0.0197% US845011AA37
SANTANDER HOLDINGS USA INC 051026 3.244 CB	0.0197% US80282KAZ93
BREMEN FREE HANSEATIC CITY OF 061028 0.01 GB	0.0196% DE000A289K30
EXPORT IMPORT BANK OF KOREA 260526 2.625 GB	0.0196% US302154CC16
U S BANCORP 270427 3.15 CB	0.0196% US91159HHR49
OEKB OEST. KONTROLLBANK 050929 3.75 CB	0.0196% US676167CN72
FINLAND REPUBLIC OF GOVERNMENT 150933 3.00 GB	0.0196% FI4000550249
SWEDISH COVERED BOND 120230 2.73 CB	0.0196% XS2987657488
DANONE SA 021126 2.947 CB	0.0196% US23636TAE01
POWER FINANCE CORPORATION LTD 061227 3.75 GB	0.0195% XS1725342288
ALIBABA GROUP HOLDING LTD 061227 3.40 CB	0.0195% US01609WAT99
FNMA FNCL 011151 2.00 MBS POOL NO FM9450	0.0195% US3140XDQC33
LOWER SAXONY STATE OF 090429 0.25 GB	0.0195% DE000A3MQA98
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210926 0.50 GB	0.0194% AU0000106411

CANADA GOVERNMENT 010927 2.75 GB	0.0194% CA135087N837
LOWER SAXONY STATE OF 190229 0.01 GB	0.0194% DE000A3H24E1
FAB SUKUK COMPANY LTD 140126 1.411 CB	0.0194% XS2282234090
AGRICULTURAL BANK OF CHINA LTD NEWYORK BRANCH 190126 1.25 CB	0.0194% XS2281989785
CHINA CONSTRUCTION BANK CORP HONG KONG BRANC 220426 1.46 CB	0.0194% XS2331713102
BAXTER INTERNATIONAL INC 150826 2.6 CB	0.0193% US071813BQ15
PNC FINANCIAL SERVICES GROUP INC 230429 3.45 CB	0.0193% US693475AW59
AIR LIQUIDE FINANCE SA 270926 2.50 CB	0.0193% US00913RAD89
KOOKMIN BANK 060526 1.375 CB	0.0193% US50050HAP10
PERUSAHAAN PENERBIT SURAT BERHARGA SYARIAH 090626 1.50 GB	0.0193% US71567RAR75
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 220126 0.625 GB	0.0192% FR0014001L06
NORDIC INVESTMENT BANK 210126 0.50 GB	0.0192% US65562QBQ73
ROCHE HOLDINGS INC 050326 0.991 CB	0.0192% US771196BS07
QNB FINANCE LTD 120227 2.75 CB	0.0192% XS2114850949
INTER AMERICAN DEVELOPMENT BANK 200426 0.875 GB	0.0192% US4581X0DV77
NATIONWIDE BUILDING SOCIETY 180730 3.96 CB	0.0192% US63861VAE74
NORDEA HYPOTEK AB 160627 1.00 CB	0.0192% SE0013358447
HOLDING D INFRASTRUCTURES DE TRANSPORT SAS 180131 1.475 CB	0.0192% XS2433135543
AMEREN ILLINOIS CO 150651 2.90 CB	0.0192% US02361DAX84
UBS AG LONDON BRANCH 010626 1.25 CB	0.0192% US902674ZZ69
SANTANDER UK GROUP HOLDINGS PLC 140627 1.673 CB	0.0192% US80281LAQ86
GNMA G2SF 200349 4.5 MBS POOL NO MA5818	0.0192% US36179UPB25
CREDIT SUISSE GROUP AG 100929 0.65 CB	0.0192% CH0494734418
STADSHYPOTEK AB 010327 1.00 CB	0.0191% SE0013883238
ANZ NEW ZEALAND INTL LTD LONDON BRANCH 220626 1.25 CB	0.0191% US00182EBN85
KUNTARAOITUS OYJ 200326 0.625 GB	0.0191% US62630CEE75
NOVARTIS CAPITAL CORP 140227 2.00 CB	0.0191% US669899HAQ11
DENMARK KINGDOM 151139 4.5 GB	0.0191% DK0009922320
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221031 4.00 GB	0.0191% GB00BPSNBF73
GNMA G2SF 201248 4.00 MBS POOL NO MA5651	0.0190% US36179UH474
SPAIN KINGDOM OF GOVERNMENT 300729 0.80 GB	0.0190% ES0000012K53
BNG BANK NV 150130 0.10 GB	0.0190% XS2102284622
CZECH REPUBLIC GOVERNMENT 291129 0.05 GB	0.0189% CZ0001006076
RHINELAND PALATINATE STATE OF 230130 0.05 GB	0.0189% DE000RLP1171
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 150452 3.32 GB	0.0189% CND10004TCP5
AUSTRIA REPUBLIC OF GOVERNMENT 200229 0.50 GB	0.0189% AT0000A269M8
TAKEDA PHARMACEUTICAL 090732 1.375 CB	0.0189% XS2197349645
EUROPEAN INVESTMENT BANK 261026 0.75 CB	0.0189% US298785JP29
SPAIN KINGDOM OF GOVERNMENT 311030 1.25 GB	0.0189% ES0000012G34
BRITISH TELECOMMUNICATION PLC 081129 3.25 CB	0.0188% US11102AAE10
HESSEN STATE OF 110330 0.01 GB	0.0188% DE000A1RQDW4
FRANCE REPUBLIC OF GOVERNMENT 250538 1.25 GB	0.0187% FR0014009062
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150541 2.60 CB	0.0187% DE000BU2F009
DNB BANK ASA 300328 1.605 CB	0.0187% US25601B2B00
HAMBURG FREE AND HANSEATIC CITY OF 030630 0.01 GB	0.0187% DE000A2LQPC1
FRANCE REPUBLIC OF GOVERNMENT 250548 2.00 GB	0.0187% FR0013257524
ITALY REPUBLIC OF GOVERNMENT 171029 2.875 GB	0.0186% US465410BY32
STAR ENERGY GEOTHERMAL DARAJAT II LTD 141038 4.85 CB	0.0186% USG8438NAB31
SLOVAK REPUBLIC GOVERNMENT 091030 1.00 GB	0.0186% SK4000017059
XYLEM INC 300128 1.95 CB	0.0186% US98419MAM29
UBS GROUP AG 130830 3.126 CB	0.0185% US902613AA61
ITALY REPUBLIC OF GOVERNMENT 300445 1.50 GB	0.0185% IT0005438004
PFAND BRIEF BANK SCHWEIZERISCHER HYPOTHE 200541 0.00 CB	0.0184% CH0591979619

UNITED STATES TREASURY 151150 1.625 GB	0.0184% US912810SS87
CORPORACION NACIONAL DEL COBRE DE CHILE 150131 3.75 CB	0.0184% USP3143NBK92
EUROPEAN INVESTMENT BANK 141142 1.0 CB	0.0183% XS1980857319
SWEDEN KINGDOM OF GOVERNMENT 120531 0.125 GB	0.0183% SE0013935319
COCA COLA FEMSA SAB DE CV 220130 2.75 CB	0.0183% US191241AH15
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211132 1.75 GB	0.0183% AU0000143901
EUROPEAN UNION 040353 3.00 GB	0.0182% EU000A3K4DY4
PFIZER INC 151236 4.00 CB	0.0182% US717081EC37
KUNTARAOHITUS OYJ 020331 0.00 GB	0.0182% XS2307854062
ONTARIO PROVINCE OF 021029 2.00 GB	0.0182% US68323AFG40
HOLCIM FINANCE LUXEMBOURG SA 230431 0.50 CB	0.0182% XS2261215011
ANGLIAN WATER SERVICES FINANCING PLC 150627 2.625 CB	0.0182% XS1577797456
JAPAN GOVERNMENT OF 201243 1.30 GB	0.0182% JP1201871Q14
FMCC FNCL 011252 4.5 MBS POOL NO SD7557	0.0182% US3132DVME29
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310146 0.875 GB	0.0182% GB00BNNGP775
WASTE CONNECTIONS INC 010230 2.60 CB	0.0181% US94106BAA98
GERMANY (FEDERATION OF) 040742 3.25 GB	0.0180% DE0001135432
UNITED KINGDOM GILT 070328 4.38 GB	0.0180% GB00BSQNC93
ASIAN DEVELOPMENT BANK 240130 1.875 GB	0.0180% US045167ER09
TEMASEK FINANCIAL I LTD 020841 2.375 CB	0.0180% US87973PBB94
BRITISH COLUMBIA PROVINCE OF 180644 3.20 GB	0.0180% CA110709GC03
COMMERZBANK AG 120132 0.25 CB	0.0180% DE000CZ45WY7
UNITED STATES TREASURY 311229 3.875 GB	0.0179% US91282CGB19
CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 150931 0.125 GB	0.0178% FR0014005FC8
INDONESIA REPUBLIC OF GOVERNMENT 150432 6.375 GB	0.0178% IDG000018706
ABBVIE INC 061142 4.40 CB	0.0178% US00287YAM12
BUNDESREPUB DEUTSCHLAND 040739 4.25 GOVT	0.0177% DE0001135325
FNMA FNCL 010452 3.00 MBS POOL NO CB3368	0.0176% US3140QNW652
INDONESIA REPUBLIC OF GOVERNMENT 150851 6.875 GB	0.0176% IDG000018300
FRANCE REPUBLIC OF GOVERNMENT 250455 4.00 GB	0.0175% FR0010171975
SAUDI ELECTRICITY GLOBAL SUKUK CO 5 170930 2.413 CB	0.0175% XS2203996306
JAPAN GOVERNMENT 201252 1.60 GB	0.0175% JP1300771P16
MALAYSIA GOVERNMENT 150829 3.885 GB	0.0175% MYBMO1900020
BELGIUM KINGDOM OF GOVERNMENT 220631 1.00 GB	0.0175% BE0000335449
EUROPEAN INVESTMENT BANK 151031 2.875 CB	0.0175% EU000A3LX098
AIRPORT AUTHORITY HONG KONG 120132 2.50 GB	0.0174% US00946AAD63
CHINA PEOPLES REPUBLIC OF GOVERNMENT 211030 1.20 GB	0.0174% USY15025AC67
QATAR STATE OF GOVERNMENT 160450 4.40 GB	0.0174% XS2155352748
JAPAN BANK FOR INTERNATIONAL COOPERATION 150431 1.875 CB	0.0174% US471048CM82
DAIMLER AG 110333 0.75 CB	0.0174% DE000A3H3JM4
ITALY REPUBLIC OF GOVERNMENT 010829 3.00 GB	0.0174% IT0005365165
FRANCE REPUBLIC OF GOVERNMENT 250553 0.75 GB	0.0174% FR0014004J31
ITALY REPUBLIC OF GOVT 010831 0.60 GB	0.0173% IT0005436693
CIGNA CORP 150331 2.375 CB	0.0173% US125523CM05
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 151130 2.40 GB	0.0173% DE000BU27006
HOME DEPOT INC 061248 4.50 CB	0.0173% US437076BX94
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 251135 2.57 CB	0.0173% US052528AM81
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150536 0.00 GB	0.0172% DE0001102549
FORD MOTOR CREDIT COMPANY LLC 170631 3.625 CB	0.0172% US345397B694
JAPAN GOVERNMENT OF 200938 0.7 GB	0.0172% JP1201661JA3
KFW 270827 3.50 GB	0.0172% US500769KG83
PROSUS NV 130731 3.061 CB	0.0172% USN7163RAR41

SEK BNP PARIBAS A/C	0.0172% -
JAPAN GOVERNMENT 200652 1.30 GB	0.0171% JP1300751N79
CREDIT AGRICOLE SA 110141 2.811 CB	0.0171% US225313AN57
BNP PARIBAS SA 120835 2.588 CB	0.0171% US09659T2B67
NORTH RHINE WESTPHALIA STATE OF 090430 0.20 GB	0.0171% DE000NRW0MA1
ALBERTA PROVINCE OF 220730 1.30 GB	0.0171% US013051EM50
LIBERTY UTILITIES FINANCE GP1 150930 2.05 CB	0.0170% US531546AB51
MITSUBISHI UFJ FINANCIAL GROUP INC 200732 2.309 CB	0.0170% US606822BX18
GNMA G2SF 200850 2.00 MBS POOL NO MA6818	0.0170% US36179VSF84
DUQUESNE LIGHT HOLDINGS INC 070132 2.775 CB	0.0170% US266233AJ47
FNMA FNCL 010253 5.00 MBS POOL NO CB5686	0.0170% US3140QRJ874
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVE 220726 1.2 CB	0.0169% CA459058JY02
Fannie Maw Series 2019 - maturing 25 Jul 2029	0.0169% US3136B56M23
FRANCE GOVERNMENT 250540 0.50 GB	0.0169% FR0013515806
ASHTAD CAPITAL INC 120831 2.45 CB	0.0169% US045054AP84
JAPAN GOVERNMENT 200342 0.80 GB	0.0169% JP1201801N46
UNITED STATES TREASURY 151142 4.00 GB	0.0168% US912810TM09
CENTENE CORP 010331 2.50 CB	0.0167% US15135BAX91
AUSTALIA COMMONWEALTH OF GOVERNMENT 210634 4.25 GB	0.0167% AU3TB0000200
KOREA REPUBLIC OF GOVERNMENT 160930 1.00 GB	0.0167% US50064FAS39
DEVELOPMENT BANK OF JAPAN INC 280131 1.25 GB	0.0167% US25159MBB28
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 200127 2.37 GB	0.0167% CND10004R114
INTERNATIONAL FINANCE CORP 270830 0.75 CB	0.0167% US45950KCU25
UNITED STATES TREASURY 150849 2.25 GB	0.0166% US912810SJ88
UK TREASURY GILT 070934 4.50 GB	0.0165% GB00B52WS153
SPAIN KINGDOM OF GOVERNMENT 300737 0.85 GB	0.0165% ES0000012I24
PHILIPPINES REPUBLIC OF THE GOVERNMENT 060132 1.95 GB	0.0165% US718286CN52
EUROPEAN FINANCIAL STABILITY FACILITY SA 280531 2.875 GB	0.0165% EU000A2SCAP4
CANADA HOUSING TRUST NO 1 150633 3.65 CB	0.0165% CA13509PJK09
KOREA TREASURY BOND 100954 2.75 GB	0.0165% KR103502GE97
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 071255 4.25 GB	0.0165% GB00B06YGN05
ABN AMRO BANK NV 140135 0.375 CB	0.0164% XS2101336316
CZECH REPUBLIC GOVERNMENT 100227 0.25 GB	0.0164% CZ0001005037
GNMA G2SF 200950 2.00 MBS POOL NO MA6864	0.0164% US36179VTV26
ITALY REPUBLIC OF GOVT 010332 1.65 GB	0.0164% IT0005094088
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150832 1.70 GB	0.0164% DE0001102606
AUSTRIA REPUBLIC OF 150337 4.15	0.0163% AT0000A04967
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150538 1.00 GB	0.0163% DE0001102598
PORTUGAL REPUBLIC OF GOVERNMENT 121035 0.90 GB	0.0162% PTOTENOE0034
UNITED STATES TREASURY 150242 2.375 GB	0.0162% US912810TF57
JAPAN GOVERNMENT OF 200356 0.40 GB	0.0162% JP1400091G59
EUROPEAN FINANCIAL STABILITY FACILITY SA 240533 1.25 CB	0.0162% EU000A1G0D70
INTERCONTINENTAL EXCHANGE INC 150932 1.85 CB	0.0161% US45866FAN42
BELGIUM KINGDOM OF GOVERNMENT 220640 0.40 GB	0.0161% BE0000350596
HUNGARY 220931 2.125 GB	0.0161% XS2388586401
COMMONWEALTH BANK OF AUSTRALIA 120939 3.743 CB	0.0161% US202712BL88
AUSTRIA REPUBLIC OF GOVERNMENT 200230 0.00 GB	0.0161% AT0000A2CQD2
AUSTRIA REPUBLIC OF GOVERNMENT 200233 2.90 GB	0.0161% AT0000A32458
NORWAY KINGDOM OF GOVERNMENT 130434 3.625 GB	0.0160% NO0013148338
NATIONWIDE BUILDING SOCIETY 250629 2.25 CB	0.0160% XS1081100239
BELGIUM KINGDOM OF GOVERNMENT 220647 1.60 GB	0.0160% BE0000338476
MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 101125 1.375 CB	0.0160% IT0005142952
CNH INDUSTRIAL FINANCE EUROPE SA 190126 1.875 CB	0.0160% XS1823623878
BROWN FORMAN CORP 070726 1.20 CB	0.0159% XS1441773550

ONCOR ELECTRIC DELIVERY COMPANY LLC 151148 4.10 CB	0.0159% US68233JBG85
SPAIN KINGDOM OF GOVERNMENT 311040 1.20 GB	0.0158% ES0000012G42
EIG PEARL HOLDINGS SARL 301146 4.387 SF	0.0158% XS2400630187
ABU DHABI EMIRATE OF 160450 3.875 GB	0.0158% XS2125308242
CANADA (GOVT OF) 010637 5.00	0.0158% CA135087XW98
CANADA GOVERNMENT 010633 2.75 GB	0.0158% CA135087Q236
INDONESIA REPUBLIC OF GOVERNMENT 150440 7.50 GB	0.0158% IDG000014101
AMERICA MOVIL SAB DE CV 100328 2.125 CB	0.0158% XS1379122523
LLOYDS BANKING GROUP PLC 120927 1.50 CB	0.0157% XS1681050610
FINLAND REPUBLIC OF GOVERNMENT 040742 2.625 GB	0.0157% FI4000046545
2I RETE GAS SPA 311027 1.608 CB	0.0157% XS1709374497
CANADA GOVERNMENT 011233 3.25 GB	0.0157% CA135087Q723
JAPAN GOVERNMENT OF 200344 1.60 GB	0.0157% JP1201881Q46
CYPRUS REPUBLIC OF GOVERNMENT 210130 0.625 GB	0.0156% XS2105095777
NATWEST MARKETS PLC 180626 0.125 CB	0.0156% XS2355599197
PUBLIC SERVICE ELECTRIC AND GAS CO 010346 3.80 CB	0.0156% US74456QBQ82
AUSTRIA REPUBLIC OF GOVERNMENT 230534 2.40 GB	0.0156% AT0000A10683
JOHNSON AND JOHNSON 150533 4.95 CB	0.0155% US478160AL82
UNITED STATES TREASURY 151140 1.375 GB	0.0155% US912810ST60
THERMO FISHER SCIENTIFIC INC 150432 2.375 CB	0.0155% XS2010032451
LA BANQUE POSTALE HOME LOAN SFH 230627 0.625 CB	0.0155% FR0013262961
FRANCE REPUBLIC OF GOVERNMENT 250532 0.00 GB	0.0155% FR0014007L00
BUONI POLIENNALI DES TES 010839 5.0 GOV	0.0153% IT0004286966
DZ HYP AG 220328 0.875 CB	0.0153% DE000A2GSP56
JAPAN GOVERNMENT OF 200355 1.40 GB	0.0152% JP1400081F45
AMAZON COM INC 011227 4.55 CB	0.0152% US023135CP90
AUSNET SERVICES HOLDINGS 210828 4.20 CB	0.0152% AU3CB0250751
JAPAN GOVERNMENT 200357 0.90 GB	0.0152% JP1400101H56
ASSICURAZIONI GENERALI SPA 140731 2.429 CB	0.0152% XS2201857534
METROPOLITAN LIFE GLOBAL FUNDING I 080129 4.85 CB	0.0151% US59217GFR56
JP MORGAN CHASE AND CO 230130 5.012 CB	0.0151% US46647PEB85
NEW SOUTH WALES TREASURY CORP 080333 2.0 GB	0.0151% AU3SG0002082
JAPAN GOVERNMENT OF 200647 0.8 GB	0.0151% JP1300551H61
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150850 0.00 GB	0.0151% DE0001030724
UNITED STATES TREASURY 150540 1.125 GB	0.0151% US912810SR05
T MOBILE USA INC 150425 3.50 CB	0.0151% US87264ABB08
PFANDBRIEFBANK SCHWEIZERISCHER HYPOT 100545 0.00 CB	0.0150% CH0525158413
DEUTSCHE TELEKOM INTERNATIONAL FIN BV 210628 4.375 CB	0.0150% US25156PBB85
SLOVAK REPUBLIC GOVERNMENT 191032 4.00 GB	0.0149% SK4000021986
GOVERNMENT OF CHILE 070541 3.10 GB	0.0148% US168863DS48
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 280231 1.25 CB	0.0148% XS1955187858
BNG BANK NV 310828 0.0 GB	0.0148% XS2381566616
PROLOGIS LP 150334 5.00 CB	0.0147% US74340XCJ81
CROWN CASTLE INTERNATIONAL CORP 010327 4.00 CB	0.0147% US22822VAE11
SWEDEN KINGDOM OF GOVERNMENT 010632 2.25 GB	0.0146% SE0004517290
PERU REPUBLIC OF GOVERNMENT 110341 3.30 GB	0.0146% US715638DS81
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211234 3.50 GB	0.0145% AU0000274706
BANK5 SER 24 5YR11 CL A3 151157 ABS	0.0145% US06644WBD92
KOREA REPUBLIC OF GOVERNMENT 100350 1.50 GB	0.0145% KR103502GA34
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150234 2.20 GB	0.0145% DE000BU2Z023
MITSUBISHI UFJ FINANCIAL GROUP INC 070329 3.741 CB	0.0144% US606822BH67
FNMA 30YR CONVENTIONAL 150434 5.0 TBA	0.0144% US01F0506430
DENMARK KINGDOM OF GOVERNMENT 151125 1.75 GB	0.0144% DK0009923138
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310139 1.125 GB	0.0144% GB00BLPK7334
NORTH RHINE WESTPHALIA STATE OF 200354 3.00 GB	0.0144% DE000NRW0PE6
UNITED STATES TREASURY 150250 2.00 GB	0.0144% US912810SL35
KFW 150932 1.125 CB	0.0143% DE000A2GSE59

FNMA FNCI 010637 2.5 MBS POOL NO MA4628	0.0143% US31418EEA47
ILLINOIS TOOL WORKS INC 050631 1.0 CB	0.0143% XS1843434793
JAPAN GOVERNMENT 201253 1.60 GB	0.0143% JP1300811Q17
ITALY REPUBLIC OF GOVERNMENT 010938 2.95 GB	0.0143% IT0005321325
JAPAN GOVERNMENT 200359 0.50 GB	0.0142% JP1400121K57
FEDERAL NATIONAL MORTGAGE ASSOCIATION 150426 3.00 TBA	0.0142% US01F0304471
PRICOA GLOBAL FUNDING I 010926 1.20 CB	0.0142% US74153WCP23
FRANCE REPUBLIC OF GOVERNMENT 250460 4.00 GB	0.0142% FR0010870956
FMCC FNCI 010537 2.50 MBS POOL NO SB8154	0.0142% US3132D6BX76
FNMA 150434 4.50 TBA	0.0142% US01F0426407
BELGIUM KINGDOM OF GOVERNMENT 220633 3.00 GB	0.0142% BE0000357666
KOREA REPUBLIC OF GOVERNMENT 100633 3.25 GB	0.0141% KR103502GD64
BELGIUM KINGDOM OG GOVERNMENT 220655 3.50 GB	0.0141% BE0000361700
SPAIN KINGDOM OF GOVERNMENT 311048 2.70 GB	0.0140% ES0000012B47
EUROPEAN INVESTMENT BANK 170336 0.20 GB	0.0140% XS2308323661
UNITED STATES TREASURY 310331 4.125 GB	0.0139% US91282CKF76
CZK BNP PARIBAS A/C	0.0139% -
FNMA FNCL 011150 1.50 MBS POOL NO MA4181	0.0139% US31418DUF76
EUROPEAN UNION 041030 0.00 GB	0.0139% EU000A283859
ALBETA PROVINCE OF 010627 2.55 GB	0.0139% CA013051DW44
METLIFE INC 131143 4.875 CB	0.0138% US59156RBG20
GUARDIAN LIFE GLOBAL FUNDING 191127 1.25 CB	0.0138% US40139LBA08
ANHEUSER BUSCH COMPANIES LLC 010246 4.90 CB	0.0138% US03522AAJ97
BANK OF NOVA SCOTIA 080327 2.95 CB	0.0137% CA06415GDE76
ROGERS COMMUNICATIONS INC 010529 3.25 CB	0.0137% CA775109BJ98
HSBC BANK CANADA 200526 1.782 CB	0.0137% CA40427HTM56
TRUIST FINANCIAL CORP 070629 1.887 CB	0.0137% US89788MAE21
AUSTRIA REPUBLIC OF GOVERNMENT 201026 0.75 GB	0.0137% AT0000A1K9C8
JOHNSON AND JOHNSON 010940 2.10 CB	0.0136% US478160CR35
MCDONALDS CORP 091245 4.875 CB	0.0136% US58013MFA71
SAUDI ARABIA KINGDOM OF GOVERNMENT 210155 3.75 GB	0.0136% XS2109770151
TOYOTA CREDIT CANADA INC 230226 1.18 CB	0.0136% CA892329BM41
GINNIE MAE II 6.00 200854 POOL MA9852 MBS	0.0135% US36179Y5M26
INTACT FINANCIAL CORP 180528 2.179 CB	0.0135% CA45823TAF36
MEXICO UNITED MEXICAN STATES GOVERNMENT 260533 7.50 GB	0.0134% MX0MGO0001D6
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310753 1.50 GB	0.0134% GB00BM8Z2V59
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221071 1.625 GB	0.0134% GB00BFMCN652
BANK OF NOVA SCOTIA 011127 1.40 CB	0.0133% CA06415E4E25
Outstanding Settlement Receipts - GBP	0.0133% -
MOTABILITY OPERATIONS GROUP PLC 291130 5.625 CB	0.0133% XS0561876003
UNIBAIL RODAMCO SE 280436 2.00 CB	0.0132% XS1401197253
NOVA SCOTIA PROVINCE OF 010930 2.00 GB	0.0131% CA669827GC54
CANADA GOVERNMENT 010329 4.00 GB	0.0131% CA135087Q988
KONINKLIJKE KPN NV 181126 5.00 CB	0.0131% XS0707430947
FMCC FNCI 010737 3.00 MBS POOL NO SB0711	0.0131% US3132CWYG31
RABOBANK NEDERLAND 230529 4.625 CB	0.0129% XS1069886841
CANADA GOVERNMENT 011251 2.00 GB	0.0129% CA135087H722
PERU REPUBLIC OF GOVERNMENT 120834 5.40 GB	0.0129% PEP01000C5G4
UNITED STATES TREASURY 150537 5.00 GB	0.0129% US912810PU60
PLN BNP PARIBAS A/C	0.0129% -
WESTPAC BANKING CORP 140529 5.10 CB	0.0129% AU3CB0309466
FNMA FNCL 011051 2.00 MBS POOL NO MA4437	0.0128% US31418D4X74
CONSOLIDATED EDISON CO OF NEW YORK INC 150344 4.45 CB	0.0128% US209111FD03
CZECH REPUBLIC GOVERNMENT 130331 1.20 GB	0.0128% CZ0001005888
UK TREASURY BOND 071238 4.75 GB	0.0128% GB00B00NY175
SEVERN TRENT UTILITIES FINANCE PLC 160126 3.625 CB	0.0128% XS0875301912
JAPAN GOVERNMENT OF 200364 2.20 GB	0.0127% JP1400171Q50
HYDRO QUEBEC 150260 2.10 GB	0.0127% CA448814JC89
EAST JAPAN RAILWAY CO 081231 4.75 CORP	0.0127% XS0276809927

UNITED KINGDOM GILT 070335 4.50 GB	0.0127% GB00BT7J0027
ITALGAS SPA 160233 0.50 CB	0.0127% XS2299002423
CANADA HOUSING TRUST NO 1 151231 1.60 CB	0.0126% CA13509PHW64
KOREA REPUBLIC OF GOVERNMENT 100329 3.25 GB	0.0126% KR103501GE31
FMCC FNCL 011151 2.0 MBS POOL NO RA6216	0.0126% US3133KM3Z69
VOLKSWAGEN INTERNATIONAL FINANCE NV 161126 3.375 CB	0.0126% XS1910948089
PANAMA REPUBLIC OF GOVERNMENT 010456 4.50 GB	0.0125% US698299BM53
QUEBEC PROVINCE OF 010934 4.45 GB	0.0125% CA74814ZFT53
WELLCOME TRUST FINANCE PLC 250736 4.625 CB	0.0125% XS0261559594
ROMANIA GOVERNMENT 140231 3.0 GB	0.0125% XS2201851172
CREDIT SUISSE AG LONDON BRANCH 151225 1.125 CB	0.0125% XS2345981802
TELEFONICA EUROPE BV 140233 5.875 CB	0.0125% XS0162869076
SKY LTD 261129 4.00 CB	0.0124% XS1141970175
LATVIA REPUBLIC OF GOVERNMENT 170331 0.00 GB	0.0124% XS2317123052
DONG ENERGY AS 120132 4.875 CB	0.0124% XS0730243150
EUROPEAN INVESTMENT BANK 160130 0.05 GB	0.0123% XS2102495673
QUEBEC PROVINCE OF 011248 3.50 GB	0.0123% CA74814ZEW91
JAPAN GOVERNMENT 200361 0.70 GB	0.0123% JP1400141M51
CITIGROUP INC 231026 1.75 CB	0.0123% XS2031277077
LANDWIRTSCHAFTLICHE RENTENBANK 120428 3.25 GB	0.0123% AU3CB0246999
NATWEST GROUP PLC 281131 2.105 CB	0.0123% XS2346516250
SWITZERLAND CONFEDERATION OF GOVT 240739 0.00 GB	0.0122% CH0440081401
HYDRO ONE INC 250649 3.63 CB	0.0122% CA44810ZBX74
AVIVA PLC 120949 4.375 CB	0.0121% XS1488459485
BANK NEDERLANDSE GEMEENTEN NV 170728 3.30 GB	0.0121% AU3CB0249928
LANDWIRTSCHAFTLICHE RENTENBANK 151226 0.875 GB	0.0121% XS2035406987
CPUK FINANCE LIMITED ADDITIONAL 1202B 280247 3.69 CB	0.0121% XS1901211190
BPCE SA 231226 1.375 CB	0.0121% FR0013487543
WESTERN AUSTRIAN TREASURY CORPORATION 200733 4.25 GB	0.0121% AU3SG0002793
BADEN WUERTTEMBERG STATE OF 020930 0.01 GB	0.0120% DE000A14JZP2
BUPA FINANCE PLC 140627 1.75 CB	0.0120% XS2183141717
ROMANIA GOVERNMENT 301033 7.20 GB	0.0120% ROWLVEJ2A207
KOMMUNALBANKEN AS 151226 0.625 GB	0.0120% XS2325602402
FRANCE REPUBLIC OF GOVERNMENT 250550 1.50 GB	0.0120% FR0013404969
BNG BANK NV 211226 0.50 GB	0.0120% XS2307879721
EUROPEAN INVESTMENT BANK 080637 3.875 CB	0.0120% XS0740808802
AERCAP IRELAND CAPITAL DAC 291041 3.85 CB	0.0120% US00774MAZ86
LEGAL AND GENERAL GROUP PLC 261149 3.75 CB	0.0120% XS2083961370
PROGRAMA CEDULAS TDA FTA 100431 4.25 CB	0.0119% ES0371622020
EUROPEAN INVESTMENT BANK 141226 0.125 GB	0.0119% XS2281370903
NORDIC INVESTMENT BANK 151226 0.125 GB	0.0119% XS2284257701
ONTARIO PROVINCE OF 151226 0.25 GB	0.0119% XS2283226798
CANADA GOVERNMENT 011255 2.75 GB	0.0119% CA135087P998
FNMA 150426 3.50 TBA	0.0119% US01F0324438
UNITED STATES TREASURY 151149 2.375 CB	0.0119% US912810SK51
MERCK AND CO INC 070349 4.0 CB	0.0119% US58933YAW57
CALIFORNIA STATE BOND 011039 7.3 GB	0.0119% US13063A7D02
FREDDIE MAC POOL 6.50 010155 RJ3311 MBS	0.0119% US3142GTV51
QUEBEC PROVINCE OF 011245 3.50 GB	0.0119% CA74814ZER07
ITALY REPUBLIC OF GOVERNMENT 010946 3.25 GB	0.0118% IT0005083057
JAPAN GOVERNMENT OF 201244 1.50 GB	0.0118% JP1300451EC6
SINGAPORE REPUBLIC OF GOVERNMENT 010346 2.75 GB	0.0118% SG31A7000004
MEXICO UNITED MEXICAN STATES GOVERNMENT 240561 3.771 GB	0.0118% US91087BAN01
EUROBANK SA 300431 4.875 CB	0.0118% XS2806452145
TENNET HOLDING BV 281034 4.50 CB	0.0118% XS2549543499
TREASURY CORPORATION OF VICTORIA 100931 1.50 GB	0.0118% AU3SG0002314
LONDON POWER NETWORKS PLC 010329 2.625 CB	0.0118% XS1957456509
TESCO CORPORATE TREASURY SERVICES PLC 270430 2.75 CB	0.0117% XS2163089563
NATIONAL BANK OF GREECE SA 221127 7.25 CB	0.0117% XS2558592932

NEW SOUTH WALES TREASURY CORP 200230 3.00 GB	0.0117% AU3SG0001571
BANK OF AMERICA CORP 020629 1.667 CB	0.0117% XS2348234936
Heathrow Funding Ltd - maturing 13 Oct 2031	0.0117% XS2243322976
EUROPEAN UNION 020546 0.45 GB	0.0117% EU000A3KNYG5
ASIAN DEVELOPMENT BANK 071227 0.75 CB	0.0117% XS2332979769
ENEL FINANCE INTERNATIONAL NV 201027 1.00 CB	0.0117% XS2244418609
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 251052 3.12 GB	0.0116% CND10005R9B1
POLAND REPUBLIC OF GOVERNMENT 250432 1.75 GB	0.0116% PL0000113783
BANCA POPOLARE DI SONDRIO SPA 260928 5.50 CB	0.0116% XS2695047659
GATWICK FUNDING LTD 150430 2.50 CB	0.0116% XS2332199830
BANCO DE SABADELL SA 270634 5.125 CB	0.0116% XS2791973642
BAYER AG 260533 4.625 CB	0.0116% XS2630111719
KINGDOM OF DENMARK 151131 0.00 GB	0.0115% DK0009924375
TESCO PROPERTY FINANCE 5 PLC 131041 5.6611 SF	0.0115% XS0735866583
SASKATCHEWAN PROVINCE OF 020650 3.10 GB	0.0114% CA803854KH05
ORANGE SA 150132 3.25 CB	0.0114% FR0013396538
SOCIETE GENERALE SA 161132 4.25 CB	0.0114% FR001400DZ01
EUROPEAN UNION 040444 4.00 GB	0.0114% EU000A3K4EL9
BAYERISCHE LANDESBANK 210928 4.375 CB	0.0114% XS2721113160
PIRAEUS BANK SA 170729 4.625 CB	0.0114% XS2845167613
AROUNDTOWN SA 100431 3.625 CB	0.0114% XS1980255779
SPAIN KINGDOM OF GOVERNMENT 300766 3.45 GB	0.0114% ES00000128E2
KBC GROEP NV 061231 4.375 CB	0.0114% BE0002951326
BANK OF IRELAND GROUP PLC 100834 4.75 CB	0.0113% XS2817924660
CAPITAL ONE FINANCIAL CORP 301031 7.624 CB	0.0113% US14040HDC60
LA POSTE SA 120630 3.75 GB	0.0113% FR001400IIR9
HAMBURG COMMERCIAL BANK 240728 4.50 CB	0.0113% DE000HCB0B44
GNMA GNMA2 SIN 200653 MBS POOL NO MA8948	0.0113% US36179X5H58
NORDEA BANK ABP 290535 4.125 CB	0.0113% XS2828791074
BOUYGUES SA 170731 3.875 CB	0.0113% FR001400IBM5
VERIZON COMMUNICATIONS INC 080431 2.50 CB	0.0113% XS1979281158
THAILAND KINGDOM OF GOVERNMENT 170649 1.875 GB	0.0113% TH0623X3T603
BMW FINANCE NV 041028 3.875 CB	0.0113% XS2698773830
BELFIUS BANQUE SA 110630 3.625 CB	0.0113% BE6352762387
AYVENS SA 160729 3.875 CB	0.0112% FR001400RGV6
BARCLAYS PLC 080535 4.347 CB	0.0112% XS2815894154
BANCO BILBAO VIZCAYA ARGENTARIA SA 070630 3.625 CB	0.0112% XS2835902243
CREDIT AGRICOLE SA 150436 4.375 CB	0.0112% FR001400PGC0
JAPAN 20 YEAR ISSUE 200644 1.90 GB	0.0112% JP1201891Q77
AMERICAN TOWER CORP 160534 4.10 CB	0.0112% XS2830466301
ING GROEP NV 150834 4.375 CB	0.0112% XS2818300407
UNILEVER CAPITAL CORP 060629 3.30 CB	0.0112% XS2632654161
NATIONAL BANK OF GREECE SA 290129 4.50 CB	0.0112% XS2756298639
MALAYSIA GOVERNMENT 150650 4.065 GB	0.0112% MYBMZ2000016
FNMA FNCI 010237 1.50 MBS POOL NO MA4566	0.0112% US31418ECC21
WELLS FARGO AND CO 220732 3.90 CB	0.0112% XS2865533462
ACCIONA ENERGIA FINANCIACION FILIALES SA 250430 3.75 CB	0.0112% XS2610209129
FNMA FNCL 011051 2.50 MBS POOL NO CB1871	0.0112% US3140QMCH57
BPER BANCA SPA 200230 4.25 CB	0.0111% IT0005583460
MOTABILITY OPERATIONS GROUP PLC 170130 4.00 CB	0.0111% XS2838537566
LA BANQUE POSTALE SA 130630 3.50 CB	0.0111% FR001400NU45
SGD BNP PARIBAS A/C	0.0111% -
BANCO BPM SPA 280531 3.25 CB	0.0111% IT0005597379
MOLSON COORS BEVERAGE CO 150632 3.80 CB	0.0111% XS2829203012
COMPAGNIE DE FINANCEMENT FONCIER SA 060630 3.125 CB	0.0111% FR001400QHS2
EUROBANK SA 240930 FRN	0.0111% XS2904504979
MALAYSIA GOVERNMENT 220540 3.757 GB	0.0111% MYBMY1900052
JOHNSON JOHNSON 010632 3.20 CB	0.0111% XS2821718488
FED CAISSES DESJARDINS 050929 3.47 CB	0.0111% XS2892967949
BNG BANK NV 050429 2.75 GB	0.0111% XS2797440638
BNP PARIBAS 280834 FRN	0.0111% FR001400SAJ2

ACEA SPA 240131 3.875 CB	0.0111% XS2579284469
DZ HYP AG 310532 3.00 CB	0.0111% DE000A351XW3
COTY INC 150527 4.50 CB	0.0111% XS2829201404
ENBW INTL FINANCE BV 220731 3.50 CB	0.0110% XS2862984510
ITALY REPUBLIC OF GOVERNMENT 010330 3.50 GB	0.0110% IT0005024234
TELIA COMPANY AB 070927 3.00 CB	0.0110% XS0826189028
SPAIN KINGDOM OF GOVERNMENT 311031 0.50 GB	0.0110% ES0000012132
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 220532 3.125 CB	0.0110% XS2769894135
INTESA SANPAOLO SPA 161030 3.625 CB	0.0110% XS2804485915
INTERNATIONAL BANK FOR RECONSTRUCTION AN DEVE 211229 1.00 GB	0.0110% XS2122575678
THURINGIA STATE OF 151128 3.00 GB	0.0110% DE000A352BS5
KOMMUNINVEST I SVERIGE AB 081227 3.125 GB	0.0110% XS2676440048
DEUTSCHE LUFTHANSA AG 290526 3.00 CB	0.0110% XS2265369657
CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 160332 3.50 CB	0.0110% FR001400GM85
SPAREBANK 1 SR BANK ASA 141129 3.375 CB	0.0110% XS2820438401
LVMH MOET HENNESSY LOUIS VUITTON SE 050230 3.375 CB	0.0110% FR001400QJ21
ORSTED AS 010330 3.75 CB	0.0110% XS2591029876
UNIPOL GRUPPO SPA 291127 3.50 CB	0.0110% XS1725580622
GERMANY GOVERNMENT OF 150846 2.50 GB	0.0109% DE0001102341
INVESTITIONSBANK BERLIN 041027 2.75 CB	0.0109% DE000A289KN1
HEIDELBERG MATERIALS AG 171031 3.375 CB	0.0109% XS2904554990
SCOR SE 080646 3.00 CB	0.0109% FR0013067196
INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 250329 3.75 CB	0.0109% XS2322423539
COTY INC 150426 3.875 CB	0.0109% XS2354326410
BANCO BILBAO VIZCAYA ARGENTARIA SA 100227 3.50 CB	0.0109% XS1562614831
BUONI POLIENNAILI DEL TES 010237 4.0 GOV	0.0109% IT0003934657
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 010233 3.75 CB	0.0109% FR001400EAY1
BOOKING HOLDINGS INC 010332 3.625 CB	0.0109% XS2776511730
FIAT CHRYSLER AUTOMOBILES NV 050126 3.875 CB	0.0109% XS2178833773
SCHLESWIG HOLSTEIN STATE OF 300534 2.875 GB	0.0109% DE000SHFM931
VISA INC 150850 2.00 CB	0.0109% US92826CAQ50
GROUPAMA ASSURANCES MUTUELLES 240928 3.375 CB	0.0109% FR0013365640
BNP PARIBAS HOME LOAN SFH SA 310130 3.00 CB	0.0109% FR001400FIG8
MUENCHENER RUECKVERSICHERUNGS GESELLSCHAFT 260549 3.25 CB	0.0109% XS1843448314
CREDIT MUTUEL HOME LOAN SFH SA 281130 3.00 CB	0.0108% FR001400OZH2
HALEON UK CAPITAL PLC 180928 2.88 CB	0.0108% XS2902024772
SVENSKA HANDELSBANKEN AB 0270831 3.25 CB	0.0108% XS2888395659
CAISSE DES DEPOTS ET CONSIGNATIONS 250533 3.125 CB	0.0108% FR001400FTZ5
EUROPEAN UNION 040728 2.63 GB	0.0108% EU000A4D5QM6
JAPAN GOVERNMENT OF 200354 1.70 GB	0.0108% JP1400071E55
FMCC FNCL 010453 5.00 MBS POOL NO RA8791	0.0108% US3133KQXU56
AGENCE FRANCAISE DEVELOP 200135 3.63 GB	0.0108% FR001400WPS3
SOCIETE GENERALE 150731 FRN	0.0108% FR001400WL86
GOLDMAN SACHS GROUP INC 161230 1.875 CB	0.0108% XS2355059911
ADIF ALTA VELOCIDAD 310130 3.13 GB	0.0108% ES0200002139
EUROPEAN UNION 060751 0.70 GB	0.0108% EU000A3KTGW6
CAISSE DAMORT DETTE SOC 250530 2.88 GB	0.0108% FR001400X6D7
RCI BANQUE SA 100426 1.75 CB	0.0108% FR0013412707
NATIONAL AUSTRALIA BANK 280230 3.125 CB	0.0108% XS2888621922
CREDIT AGRICOLE SA 260129 FRN	0.0108% FR001400SVD1
LB BADEN WUERTTEMBERG 210330 3.50 CB	0.0108% DE000LB4W7C0
VODAFONE INTERNATIONAL FINANCING DAC 010833 3.375 CB	0.0107% XS2872349613
LA BANQUE POST HOME LOAN 290134 3.13 CB	0.0107% FR001400NGT9
ANHEUSER BUSCH INBEV NV 020432 2.875 CB	0.0107% BE6320935271
MAPFRE SA 190526 1.625 CB	0.0107% ES0224244071
CREDIT AGRICOLE ITALIA 150234 3.25 CB	0.0107% IT0005631491

MET LIFE GLOB FUNDING I 260334 3.63 CB	0.0107% XS2792184421
SANTANDER UK PLC 250330 3.35 CB	0.0107% XS3032020136
ELIS SA 150226 2.875 CB	0.0107% FR0013318102
COOPERATIEVE RABOBANK UA 010234 3.06 CB	0.0107% XS2756520248
EUROPEAN FINANCIAL STABILITY FACILITY SA 160233 2.875 CB	0.0107% EU000A2SCAG3
LAND BERLIN 160132 2.75 GB	0.0107% DE000A3513T6
UNITED UTILITIES WATER FINANCE PLC 281029 0.875 CB	0.0107% XS2291328735
WENDEL SA 090227 2.50 CB	0.0107% FR0012516417
MEDTRONIC GLOBAL HOLDINGS SCA 151034 3.375 CB	0.0107% XS2535309798
GOLDMAN SACHS GROUP INC 120231 3.0 CB	0.0107% XS1362373224
BERTELSMANN SE & CO KGAA 010428 2.00 CB	0.0107% XS2149280948
SPAIN KINGDOM OF GOVERNMENT 311054 4.00 GB	0.0107% ES0000012M93
GOLDMAN SACHS GROUP INC 230133 FRN	0.0107% XS2983840518
KERING SA 100526 1.25 CB	0.0106% FR0013165677
COMMONWEALTH BANK AUST 260232 2.86 CB	0.0106% XS3007600581
MADRID COMMUNITY OF 300428 1.773 GB	0.0106% ES0000101875
TREASURY CORP VICTORIA 201130 1.50 GB	0.0106% AU0000078552
ANHEUSER BUSCH INBEV SA 220337 3.75 CB	0.0106% BE6350703169
BMW INTL INVESTMENT BV 270834 3.375 CB	0.0106% XS2887901911
DEUTSCHE TELEKOM AG 030232 3.00 CB	0.0106% XS2987630873
JAB HOLDINGS BV 180528 2.00 CB	0.0106% DE000A19HCX8
EUROPEAN UNION 041234 3.00 GB	0.0106% EU000A3K4ES4
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 140234 2.90 CB	0.0106% XS2765024414
AMERICA MOVIL SAB DE CV 151137 6.125 CB	0.0106% US02364WAP05
GRAND CITY PROPERTIES SA 030826 1.375 CB	0.0106% XS1654229373
BERLIN HYP AG 050226 1.00 CB	0.0106% DE000BHY0BP6
MERCIALYS SA 270226 1.8 CB	0.0106% FR0013320249
BASQUE GOVERNMENT 300435 3.25 GB	0.0106% ES0000106767
KOMMUNEKREDIT 040332 2.625 GB	0.0106% XS2897406513
NATWEST GROUP PLC 250235 FRN	0.0106% XS3009472989
EUROPEAN FINANCIAL STABILITY FACILITY SA 130234 2.875 GB	0.0106% EU000A2SCAN9
TELEKOM FINANZMANAGEMENT GMBH 071226 1.50 CB	0.0106% XS1405762805
CAISSE REFINANCE LHABIT 200232 2.75 CB	0.0106% FR001400XFS2
BPIFRANCE SA 310132 2.875 CB	0.0106% FR001400PGB2
LAND HESSEN 250834 2.625 GB	0.0106% DE000A1RQEXO
MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 150126 0.875 CB	0.0106% XS2090859252
EUROPEAN UNION 041231 2.50 GB	0.0106% EU000A3L1DJ0
COMMERZBANK AG 040326 1.00 CB	0.0106% DE000CZ40NS9
INTL DEVELOPMENT ASSOC 240140 3.25 CB	0.0106% XS2985204515
MERCK KGAA 090980 1.625 CB	0.0106% XS2218405772
CREDIT MUTUEL ARKEA SA 110331 3.375 CB	0.0106% FR0013407418
KOMMUNALBANKEN AS 120232 2.63 GB	0.0106% XS2999676468
SCHNEIDER ELECTRIC SE 210627 1.375 CB	0.0106% FR0013344215
SWEDBANK HYPOTEK AB 050226 0.50 CB	0.0105% XS1946788194
JOHNSON CONTROLS INTERNATIONAL PLC 150136 6.00 CB	0.0105% US478375AH14
ABN AMRO BANK NV 150426 0.50 CB	0.0105% XS1982037696
CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 190126 0.50 CB	0.0105% FR0013310026
BELGIUM KINGDOM OF GOVERNMENT 220657 2.25 GB	0.0105% BE0000343526
SPAREBANKEN VEST BOLIGKREDITT AS 241125 0.01 CB	0.0105% XS2237321190
ROYAL SCHIPHOL GROUP NV 060429 2.00 CB	0.0105% XS2153459123
NRW BANK 110526 0.50 CB	0.0105% DE000NWB0584
SKANDINAVISKA ENSKILDA 100232 3.00 CB	0.0105% XS2993969323
CAIXABANK SA 110127 1.25 CB	0.0105% ES0440609339
NRW.BANK 130232 2.50 CB	0.0105% DE000NWB0AY4
BANCA MONTE DEI PASCHI DI SIENA SPA 081026 0.875 CB	0.0105% IT0005386922
ONTARIO PROVINCE OF 021250 2.65 GB	0.0105% CA68333ZAG24
LONDON STOCK EXCHANGE GROUP PLC 061227 1.75 CB	0.0105% XS1918000107
BANCO DE SABADELL SA 260427 1.00 CB	0.0105% ES0413860596

KEYCORP 060335 6.401 CB	0.0105% US49326EEP43
VEOLIA ENVIRONNEMENT SA 010626 1.625 CB	0.0105% FR0013445335
CAIXABANK SA 050337 FRN	0.0105% XS3016984372
COMMERZBANK AG 280228 1.875 CB	0.0105% DE000CZ40MM4
RECKITT BENCKISER TREASURY SERVICES NEDERLA 190526 0.375 CB	0.0105% XS2177013252
COMMUNITY OF MADRID SPAI 300435 3.14 GB	0.0105% ES00001010Q5
BRAMBLES FINANCE LTD 041027 1.5 CB	0.0105% XS1577950667
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE 150133 5.80 CB	0.0105% US637432PA73
ENEL SPA 101226 2.25 CB	0.0105% XS2228373671
GOLDMAN SACHS GROUP INC 250430 5.727 CB	0.0105% US38141GA872
MIZUHO FINANCIAL GROUP INC 130426 0.184 CB	0.0105% XS2329143510
BERRY GLOBAL INC 150631 5.80 CB	0.0105% US08576BAB80
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 140433 3.50 GB	0.0105% NZLGFD009C0
ING GROEP NV 170831 FRN	0.0105% XS3002547563
JYSKE REALKREDIT A/S 011026 0.50 CB	0.0105% XS1514010310
JPY BNP PARIBAS A/C	0.0104% -
SWEDBANK AB 200527 0.30 CB	0.0104% XS2343563214
ORACLE CORP 010460 3.85 CB	0.0104% US68389XBY04
CZECH REPUBLIC GOVERNMENT 240440 1.50 GB	0.0104% CZ0001005920
INVESTITIONSBANK SCHLESWIG HOLSTEIN 150526 0.01 GB	0.0104% DE000A2TR125
EUROFIMA 310135 2.88 CB	0.0104% XS2941356698
EASYJET FINCO BV 030328 1.875 CB	0.0104% XS2306601746
BANK OF AMERICA CORP 270433 2.824 CB	0.0104% XS2462323853
ONTARIO PROVINCE OF 240434 5.05 GB	0.0104% US683234AV04
DE VOLKSBANK NV 220626 0.25 CB	0.0104% XS2356091269
ERSTE GROUP BANK AG 130527 0.875 CB	0.0104% AT0000A2GH08
VOLVO TREASURY AB 180526 0.00 CB	0.0104% XS2342706996
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 151127 1.625 CB	0.0104% XS1717355561
AT AND T INC 010643 4.25 CB	0.0104% XS0932036154
PENSKE TRUCK LEASING CO LP 151127 5.875 CB	0.0104% US709599BR43
APRR SA 030129 1.875 CB	0.0104% FR001400AOL7
FRANCE GOVT OF 250556 3.75 GB	0.0104% FR001400XJJ3
AFRICAN DEVELOPMENT BANK 071026 0.125 GB	0.0104% XS1501560848
COMPASS GROUP FINANCE NETHERLANDS BV 050928 1.50 CB	0.0104% XS1876069185
PNC FINANCIAL SERVICES GROUP INC 140530 5.492 CB	0.0104% US693475BX24
MORGAN STANLEY 130428 5.652 CB	0.0104% US61747YFP51
AIR LIQUIDE FINANCE SA 130628 1.25 CB	0.0104% FR0013182847
ASTM SPA 080228 1.625 CB	0.0104% XS1765875718
BANK OF NOVA SCOTIA 040926 0.125 CB	0.0104% XS2049707180
GILEAD SCIENCES INC 151033 5.25 CB	0.0104% US375558BZ59
Nordic Investment Bank - maturing 25 Sep 2026	0.0104% XS2055786763
BANCO SANTANDER SA 170235 3.50 CB	0.0104% XS3002233628
ABN AMRO BANK NV 150127 0.60 CB	0.0103% XS2102283061
DASSAULT SYSTEMES SE 160926 0.125 CB	0.0103% FR0013444544
APRR SA 180128 1.25 CB	0.0103% FR0013397288
CANADIAN IMPERIAL BANK OF COMMERCE 080429 5.26 CB	0.0103% US13608JAA51
LA BANQUE POSTALE SA 090228 1.00 GB	0.0103% FR00140087C4
NEDERLANDSE WATERSCHAPSBANK NV 161126 0.00 GB	0.0103% XS2079798562
BELFIUS BANQUE SA 280826 0.00 CB	0.0103% BE6315719490
OWENS CORNING 150634 5.70 CB	0.0103% US690742AP69
QUEENSLAND TREASURY CORP 090333 4.50 CB	0.0103% AU3CB0297547
NIBC BANK NV 190327 0.50 CB	0.0103% XS1964577396
CREDIT MUTUEL CIC HOME LOAN SFH SA 150927 0.75 CB	0.0103% FR0013282142
ING GROEP NV 110128 1.375 CB	0.0103% XS1730885073
NESTLE HOLDINGS INC 140941 2.50 CB	0.0103% US641062AY06
ENEL FINANCE INTL NV 240236 3.50 CB	0.0103% XS3008889175
WPC EUROBOND BV 150428 1.35 CB	0.0103% XS2052968596
PENTAIR FINANCE SARL 150732 5.90 CB	0.0103% US709629AS88

INFORMA PLC 220428 1.25 CB	0.0103% XS2068065163
KBC BANK NV 241027 0.75 CB	0.0103% BE0002500750
UK TREASURY BOND 070632 4.25 GB	0.0103% GB0004893086
INGERSOLL RAND INC 150631 5.314 CB	0.0103% US45687VAE65
SUEZ SA 030429 1.5 CB	0.0103% FR0013248523
LANXESS AG 220328 1.75 CB	0.0103% XS2459163619
INFINEON TECHNOLOGIES AG 240629 1.625 CB	0.0103% XS2194283839
NATIONAL BANK OF CANADA 270127 0.125 CB	0.0103% XS2436160936
VINCI SA 180129 1.625 CB	0.0103% FR0013397452
BANK OF NOVA SCOTIA 140127 0.01 CB	0.0103% XS2101325111
NEW YORK LIFE GLOBAL FUNDING 020427 4.90 CB	0.0103% US64953BBM90
VICI PROPERTIES LP 010434 5.75 CB	0.0102% US925650AF04
SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTH 240532 1.75 GB	0.0102% AU3SG0002058
KOMMUNINVEST I SVERIGE AB 100626 0.375 GB	0.0102% XS2351401109
CONSOLIDATED EDISON COMPANY OF NEW YORK INC 150661 3.60 CB	0.0102% US209111GB38
CLOVERIE PLC 151228 1.50 CB	0.0102% XS1890836296
TECHNIP ENERGIES NV 280528 1.125 CB	0.0102% XS2347284742
DANONE SA 031128 1.208 CB	0.0102% FR0013216926
HEINEKEN NV 031029 1.50 CB	0.0102% XS1691781865
SUMITOMO MITSUI FINANCIAL GROUP INC 090744 5.836 CB	0.0102% US86562MDQ06
AVALONBAY COMMUNITIES INC 010634 5.35 CB	0.0102% US053484AF80
APPLIED MATERIALS INC 150629 4.80 CB	0.0102% US038222AS42
COREBRIDGE GLOBAL FUNDING 240629 5.20 CB	0.0102% US00138CBA53
CAPITAL ONE FINANCIAL CORP 010235 6.051 CB	0.0102% US14040HDF91
CSL FINANCE PLC 030434 5.106 CB	0.0102% US12661PAG46
BRISTOL MYERS SQUIBB CO 220231 5.10 CB	0.0102% US110122EG99
VERIZON COMMUNICATION 220328 2.1 CB	0.0102% US92343VGH15
SANOFI SA 010430 1.50 CB	0.0102% FR0013505112
COMMONWEALTH BANK OF AUSTRALIA 280228 0.75 CB	0.0102% XS2446284783
ELEVANCE HEALTH INC 150634 5.38 CB	0.0102% US036752AZ60
REGION ILE DE FRANCE 140329 1.375 GB	0.0102% FR0013242336
SODEXO SA 170728 1.00 CB	0.0102% XS2203996132
BROADCOM INC 150429 4.75 CB	0.0101% US11135FBA84
ALLY FINANCIAL INC 010525 5.80 CB	0.0101% US02005NBJ81
COREBRIDGE GLOBAL FUNDING 240626 5.35 CB	0.0101% US00138CAY49
AMERICAN HONDA FINANCE 051026 4.40 CB	0.0101% US02665WFP14
PRUDENTIAL FINANCIAL INC 150354 6.50 CB	0.0101% US744320BP63
UNITED PARCEL SERVICE INC 010430 4.45 CB	0.0101% US911312BY18
VERISK ANALYTICS INC 050634 5.25 CB	0.0101% US92345YAJ55
SES SA 041127 0.875 CB	0.0101% XS2075811781
AMERICAN TOWER CORP 150229 5.20 CB	0.0101% US03027XCG34
LANDESKREDITBANK BADEN WUERTTEMBERG FOER 040228 4.875 CB	0.0101% DE000LB39ED4
MORGAN STANLEY 210434 5.25 CB	0.0101% US61747YFE05
GOLDMAN SACHS GROUP INC 280131 FRN	0.0101% US38141GC365
AIR LEASE CORP 250626 5.30 CB	0.0101% US00914AAW27
CENTERPOINT ENERGY RESOURCES CORP 010734 5.40 CB	0.0101% US15189WAS98
INTERPUBLIC GROUP OF COMPANIES INC 011028 4.65 CB	0.0101% US460690BP43
ELI LILLY CO 120230 4.75 CB	0.0101% US532457CV84
GOLDMAN SACHS BANK USA 280136 FRN	0.0101% US38141GC449
AON NORTH AMERICA INC 010334 5.45 CB	0.0101% US03740MAD20
CITIGROUP INC 110635 5.449 CB	0.0101% US172967PL97
BRITISH COLUMBIA PROVINCE OF 120634 4.75 GB	0.0101% US110709AN20
FHLMC Multifamily Series - maturing 25 Sep2028	0.0101% US3137HAST48
JOHN DEERE CAPITAL CORP 120634 5.05 CB	0.0101% US24422EXU80
SOCIETE GENERALE SA 220329 1.75 CB	0.0101% FR0013410818
ABBVIE INC 150330 4.875 CB	0.0101% US00287YDZ97
COFIROUTE SA 090928 0.75 CB	0.0101% FR0013201134
CHUBB INA HOLDINGS LLC 150829 4.65 CB	0.0101% US171239AL07
BMO MORTGAGE TRUST SR 22 C3 CL A5 150954 ABS	0.0101% US05602QAY98
KEURIG DR PEPPER INC 250528 4.597 CB	0.0101% US49271VAF76

GOLDMAN SACHS GROUP INC 231030 FRN	0.0100% US38141GB607
ISRAEL STATE OF GOVERNMENT 160129 1.5 GB	0.0100% XS1936100483
HEALTH CARE REIT INC 010625 4.00 CB	0.0100% US42217KBF21
PACCAR FINANCIAL CORP 060827 4.45 CB	0.0100% US69371RT304
JPMORGAN CHASE AND CO 220735 5.294 CB	0.0100% US46647PEK84
TOYOTA MOTOR CREDIT CORP 051127 0.125 CB	0.0100% XS2338955805
ASTRZENECA FINANCE LLC 260234 5.00 CB	0.0100% US04636NAN30
ECOLAB INC 240330 4.80 CB	0.0100% US278865BE90
BOOKING HOLDINGS INC 080328 0.50 CB	0.0100% XS2308322002
CELLNEX FINANCE COMPANY SA 150129 1.25 CB	0.0100% XS2300292963
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTON 150236 0.00 CB	0.0100% CH0589031035
NXP BV 010326 3.35 CB	0.0100% US62947QBB32
EUROPEAN FINANCIAL STABILITY FACILITY SA 290744 2.35 CB	0.0100% EU000A1G0DB8
GENERAL MILLS INC 170428 4.20 CB	0.0100% US370334CG79
MORGAN STANLEY 190735 5.32 CB	0.0100% US61747YFT73
TRUIST FINANCIAL CORP 050832 FRN	0.0100% US89788MAT99
UNITED PARCEL SERVICE INC 010440 5.20 CB	0.0100% US911312BV78
ANHEUSER BUSCHINBEV WORLD WIDE INC 230149 5.55 CB	0.0100% US03523TBV98
DEXIA CREDIT LOCAL SA 210128 0.00 CB	0.0100% XS2289130226
ABBVIE INC 150334 5.05 CB	0.0100% US00287YDU01
AMERICAN EXPRESS CO 260735 FRN	0.0100% US025816DW67
PRINCIPAL LFE GLB FND II 190827 4.60 CB	0.0100% US74256LFA26
META PLATFORMS INC 150831 4.55 CB	0.0100% US30303M8T23
PACCAR FINANCIAL CORP 220334 5.00 CB	0.0100% US69371RS983
BANCO SANTANDER SA 240629 0.625 CB	0.0100% XS2357417257
RED ELECTRICA FINANCIACIONES SAU 240728 0.375 CB	0.0100% XS2103013210
STATE STREET CORP 200229 FRN	0.0100% US857477CN16
POLAND REPUBLIC OF GOVERNMENT 060426 3.25 GB	0.0099% US731011AU68
EUROPEAN FINANCIAL STABILITY FACILITY 160729 2.625 CB	0.0099% EU000A2SCAM1
SANOFI SA 210329 0.875 CB	0.0099% FR0013409844
META PLATFORMS INC 150829 4.30 CB	0.0099% US30303M8S40
GOLDMAN SACHS BANK USA 280156 FRN	0.0099% US38141GC514
6297782 LLC 010927 4.911 CB	0.0099% US83007CAA09
CROATIA REPUBLIC OF GOVERNMENT 170631 1.50 GB	0.0099% XS2190201983
BPCE SA 020234 1.75 CB	0.0099% FR0014007VJ6
GOLDMAN SACHS GROUP INC 230735 5.33 CB	0.0099% US38141GB375
FRESENIUS MEDICAL CARE AG CO KGAA 291129 1.25 CB	0.0099% XS2084488209
YALE UNIVERSITY 150425 0.873 CB	0.0099% US98459LAA17
DOLLAR GENERAL CORP 010528 4.125 CB	0.0099% US256677AF29
AXA BANK EUROPE SCF SA 060329 0.75 CB	0.0099% FR0013406154
CHUBB INA HOLDINGS INC 150334 5.00 CB	0.0099% US171239AK24
YORKSHIRE BUILDING SOCIETY 010728 0.50 CB	0.0099% XS2358471246
SPAREBANK 1 OSTLANDET 030328 0.125 CB	0.0099% XS2308586911
SONOCO PRODUCTS CO 010926 4.45 CB	0.0099% US835495AQ50
ARES CAPITAL CORP 150126 3.875 CB	0.0099% US04010LAZ67
FIFTH THIRD BANCORP 060930 FRN	0.0099% US316773DM97
CVS HEALTH CORP 150931 2.125 CB	0.0099% US126650DR85
LEGRAND SA 060732 1.875 CB	0.0099% FR0013266848
DNB BANK ASA 230229 0.25 CB	0.0099% XS2306517876
WALMART INC 260628 3.70 CB	0.0099% US931142EE96
NETAPP INC 220625 1.875 CB	0.0099% US64110DAL82
HP ENTERPRISE CO 250926 4.45 CB	0.0099% US42824CBR97
CREDIT AGRICOLE PUBLIC SECTOR SCF SA 290329 0.625 CB	0.0099% FR0013411600
NUVEEN LLC 011128 4.00 CB	0.0099% US67080LAA35
CARLSBERG BREWERIES AS 010729 0.875 CB	0.0099% XS2016228087
FISERV INC 150330 4.75 CB	0.0099% US337738BM99
BARCLAYS PLC 090829 0.577 CB	0.0099% XS2373642102
REGENCY CENTERS LP 150135 5.10CB	0.0099% US75884RBC60
ASML HOLDING NV 070529 0.625 CB	0.0099% XS2166219720
FLEX LTD 010226 3.75 CB	0.0099% US33938XAC92

DOLLAR TREE INC 150528 4.20 CB	0.0099% US256746AH16
META PLATFORMS INC 150834 4.75 CB	0.0099% US30303M8U95
ERSTE GROUP BANK AG 170528 0.125 CB	0.0099% AT0000A2RAAO
CITYCON TREASURY BV 120328 1.625 CB	0.0099% XS2310411090
TOYOTA MOTOR CREDIT CORP 050134 4.80 CB	0.0099% US89236TLM52
EUROPEAN FOR RECONSTRUCTION AND DEVELOP 130334 4.25 GB	0.0099% US29874QFB59
CONNECTICUT LIGHT PWR 150834 4.95 CB	0.0099% US207597ES04
GILEA SCIENCE INC 010326 3.65 CB	0.0099% US375558BF95
CHEVRON PHILLIPS CHEMICAL COMPANY LLC 011226 3.40 CB	0.0099% US166754AP65
EUROPEAN UNION 051054 3.375 CB	0.0098% EU000A3K4EY2
BROADCOM INC 150429 4.00 CB	0.0098% US11135FBR10
FINNVERA OYJ 090429 0.375 GB	0.0098% XS1979447064
RIO TINTO FIN USA 021140 5.2 CB	0.0098% US767201AL06
AMERICAN EXPRESS CO 030527 3.30 CB	0.0098% US025816CP26
VOLKSWAGEN INTERNATIONAL FINANCE NV 291299 3.50 CB	0.0098% XS1206541366
SANOFI SA 190628 3.625 CB	0.0098% US801060AD60
Freddie Mac Structured Pass-Through Certificates - maturing 25 Jul 28	0.0098% US3137FHPJ63
BANCO SANTANDER SA 221030 1.625 CB	0.0098% XS2247936342
URUGUAY ORIENTAL REPUBLIC OF (GOVERNMENT 230131 4.375 GB	0.0098% US917288BK78
SAP SE 180529 0.375 CB	0.0098% XS2176715667
PAYPAL HOLDINGS INC 011026 2.65 CB	0.0098% US70450YAD58
BROADCOM INC 150230 4.35 CB	0.0098% US11135FCB58
SHERWIN WILLIAMS CO 010627 3.45 CB	0.0098% US824348AW63
REALTY INCOME CORP 150733 4.90 CB	0.0098% US756109BT03
STRYKER CORP 110929 4.25 CB	0.0098% US863667BE08
ORANGE SA 110529 1.375 CB	0.0098% FR0014003B55
WHIRLPOOL CORP 260229 4.75 CB	0.0098% US963320AW61
MERLIN PROPERTIES SOCIMI SA 010630 1.375 CB	0.0098% XS2347367018
BANK OF NEW YORK MELLON CORP 070228 3.442 CB	0.0098% US06406RAB33
AMERICAN HONDA FINANCE 050929 4.40 CB	0.0098% US02665WFAQ96
BRISTOL MYERS SQUIBB CO 220254 5.55 CB	0.0098% US110122EK02
NAV CANADA 290530 2.063 CB	0.0098% CA628957AG70
BMW US CAPITAL LLC 090430 4.15 CB	0.0098% US05565EBL83
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 190728 0.25 CB	0.0098% FR0014001168
AON NORTH AMERICA INC 010354 5.75 CB	0.0098% US03740MAF77
VMWARE INC 210827 3.90 CB	0.0098% US928563AC98
FORD MOTOR CO 190832 6.10 CB	0.0098% US345370DB39
MONONGAHELA POWER CO 151243 5.40 CB	0.0098% US610202BP77
ABERTIS INFRAESTRUCTURAS SA 260332 1.875 CB	0.0098% XS2055652056
AUSTRIA REPUBLIC OF GOVERNMENT 200247 1.50 GB	0.0097% AT0000A1K9F1
CAPITAL ONE FINANCIAL CORP 310128 3.80 CB	0.0097% US14040HBW43
PEPSICO INC 170754 5.25 CB	0.0097% US713448FZ69
YORKSHIRE WATER FINANCE PLC 271032 1.75 CB	0.0097% XS2333224314
DIGITAL DUTCH FINCO BV 150330 1.50 CB	0.0097% XS2100664114
ALLIANZ SE 250949 1.301 CB	0.0097% DE000A2YPFA1
SUMITOMO MITSUI FINANCIAL GROUP INC 140726 2.632 CB	0.0097% US86562MAF77
Freddie Mac Structured Pass-Through Certificates - maturing 25 Apr 2027	0.0097% US3137F1G447
AUTOZONE INC 150430 4.0 CB	0.0097% US053332AZ56
WASTE MANAGEMENT INC 150432 4.15 CB	0.0097% US94106LBS79
ORACLE CORP 150726 2.65 CB	0.0097% US68389XBM65
AMGEN INC 020353 5.65 CB	0.0097% US031162DT45
UNILEVER CAPITAL CORP 220328 3.5 CB	0.0097% US904764BC04
GNMA G2SF 200153 5.5 MBS POOL NO MA8570	0.0097% US36179XQX74
TRITON CONTAINER INTERNATIONAL LTD 150426 2.05 CB	0.0097% US89680YAA38
EXPEDIA INC 150228 3.8 CB	0.0097% US30212PAP09
FRANCE REPUBLIC OF GOVERNMENT 250552 0.75 GB	0.0097% FR0013480613
AFRICAN DEVELOPMENT BANK 180929 3.50 CB	0.0097% US00828EFD67

US BANCORP 010234 4.839 CB	0.0097% US91159HJL50
CISCO SYSTEMS INC 200926 2.50 CB	0.0097% US17275RBL50
ITY REPUBLIC OF GOVERNMENT 010367 2.80 GB	0.0097% IT0005217390
CENTERPOINT ENER HOUSTON 010453 5.30 CB	0.0097% US15189XBC11
IREN SPA 010730 1.00 CB	0.0097% XS2197356186
CHARTER COMMUNCATIONS OPERATING LLC 231045 6.484 CB	0.0097% US161175BA14
COOPERATIEVE RABOBANK UA 310532 1.25 CB	0.0097% XS1622193321
HOME DEPOT INC 250654 5.30 CB	0.0097% US437076DF60
LINDE PLC 310331 1.375 CB	0.0097% XS2463961248
HANNOVER RUECK SE 091039 1.125 CB	0.0097% XS2063350925
KRAFT HEINZ FOODS CO 010430 3.75 CB	0.0097% US50077LAV80
FHMS K091 - maturing 25 March 2029	0.0097% US3137FLN910
LANDESBANK BADEN WUERTTEMBERG 240729 0.125 CB	0.0097% DE000LB2ZSM3
FEDERAL NATIONAL MORTGAGE ASSOCIATION 311249 4.00 TBA	0.0096% US01F0404461
ELIA TRANSMISSION BELGIUM SRL 280430 0.875 CB	0.0096% BE6321529396
INTL DEVELOPMENT ASSOC 120931 3.75 CB	0.0096% US45939E2B53
CREDIT AGRICOLE HOME LOAN SFH SA 030232 1.375 CB	0.0096% FR0013234986
ROYAL BANK OF CANADA 270426 1.20 CB	0.0096% US78016EZQ33
EBAY INC 100526 1.40 CB	0.0096% US278642AX15
ALBEMARLE CORP 010632 5.05 CB	0.0096% US012653AE17
PERUSAHAAN PENERBIT SBSN 150929 6.625 GB	0.0096% IDP000005308
QUEBEC PROVINCE OF 050934 4.25 GB	0.0096% US748148SF18
MERCK AND CO INC 240226 0.75 CB	0.0096% US58933YAY14
GOLDMAN SACHS GROUP INC 090327 1.431 CB	0.0096% US38141GYA65
OESTERREICHISCHE KONTROLLBANK AG 020226 0.50 GB	0.0096% US676167CC18
CANADIAN IMPERIAL BANK OF COMMERCE 300429 0.01 CB	0.0096% XS2337335710
NRW BANK 090326 0.875 GB	0.0096% XS2311370337
INTERNATIONAL DEVELOPMENT ASSOCIATION 280426 0.875 GB	0.0096% US45939EAD22
PPG INDUSTRIES INC 150326 1.20 CB	0.0096% US693506BU04
TELENOR ASA 310534 1.75 CB	0.0096% XS2001738991
CLARION FUNDING PLC 131132 1.25 CB	0.0096% XS2257848098
BANK OF MONTREAL 080629 0.05 CB	0.0096% XS2351089508
Currency Forward	0.0096% -
HYUNDAI CAPITAL AMERICA 150626 1.50 CB	0.0096% US44891ABW62
CANADA GOVERNMENT 190526 0.75 GB	0.0096% US427028AB18
GEORGIA PACIFIC LLC 150526 0.95 CB	0.0096% US37331NAN12
SFIL SA 040629 0.05 GB	0.0096% FR0014003598
TREASURY CORPORATION OF VICTORIA 150933 2.25 GB	0.0096% AU3SG0002504
CITIGROUP INC 260341 5.316 CB	0.0096% US172967MM08
PFIZER INVESTMENT ENTERPRISES PTE LTD 190553 5.30 CB	0.0096% US716973AG71
VODAFONE GROUP PLC 280654 5.75 CB	0.0096% US92857WCA62
LIBERBANK SA 250929 0.25 CB	0.0095% ES0468675030
CHILE GOVERNMENT OF 011040 6.20 GB	0.0095% CL0002935048
OP YRITYSPANKKI OYJ 121129 0.625 CB	0.0095% XS2078667925
AEROPORTS DE PARIS SA 020732 1.50 CB	0.0095% FR0013522141
SAXONY STATE OF 051129 0.01 GB	0.0095% DE0001789303
FS KKR CAPITAL CORP 150127 2.625 CB	0.0095% US302635AH04
BECTON DICKINSON AND CO 220832 4.298 CB	0.0095% US075887CP25
BAXALTA INC 230645 5.25 CB	0.0095% US07177MAN39
FISERV INC 010729 3.50 CB	0.0095% US337738AU25
LANDWIRTSCHAFTLICHE RENTENBANK 271129 0.00 GB	0.0095% XS2084429963
ENEL FINANCE INTERNATIONAL NV 170630 0.50 STEP	0.0095% XS2353182293
ILLINOIS ST 010633 5.10 SF	0.0095% US452151LF83
SONOCO PRODUCTS CO 010934 5.00 CB	0.0095% US835495AS17
TEXAS INSTRUMENTS INC 080254 5.15 CB	0.0094% US882508CJ13
ASIAN DEVELOPMENT BANK 310130 0.025 GB	0.0094% XS2110875957
LA POSTE SA 180729 0.00 GB	0.0094% FR0014001IO6
GREATER TORONTO AIRPORTS AUTHORITY 010637 3.26 CB	0.0094% CA39191ZBB46
NEWMONT NEWCREST FIN 130530 3.25 CB	0.0094% US65163LAB53

Freddie Mac Structured Pass-Through Certificates - maturing 25 Sep 2023	0.0094% US3137H9C983
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 210230 0.00 CB	0.0094% XS2122894855
KFW 300430 4.25 CB	0.0094% XS3041229439
ABBVIE INC 140536 4.30 CB	0.0094% US00287YAV11
MACQUARIE GROUP LTD 210531 0.95 CB	0.0094% XS2343850033
EQUINIX INC 181129 3.20 CB	0.0094% US29444UBE55
CADENT FINANCE PLC 190330 0.625 CB	0.0094% XS2320438653
PROSUS NV 030832 2.031 CB	0.0094% XS2211183756
AXA SA 071041 1.375 CB	0.0093% XS2314312179
BPCE SFH SA 290531 0.625 CB	0.0093% FR0013421799
INTEL CORP 100263 5.90 CB	0.0093% US458140CK47
IBM INTERNAT CAPITAL 050254 5.30 CB	0.0093% US449276AG99
AT T INC 010339 4.85 CB	0.0093% US00206RHK14
VERIZON COMMUNICATIONS 170827 4.50 CB	0.0093% AU3CB0246239
GLOBAL PAYMENTS INC 150829 3.20 CB	0.0093% US37940XAB82
UNITED STATES TREASURY 150542 3.25 GB	0.0093% US912810TH14
COLONIAL ENTERPRISES INC 150530 3.25 CB	0.0093% US19565CAA80
CVS HEALTH CORP 150829 3.25 CB	0.0093% US126650DG21
BULGARIA REPUBLIC OF GOVERNMENT 230930 0.375 GB	0.0093% XS2234571425
EURONEXT NV 170531 0.75 CB	0.0093% DK0030486402
VONTIER CORP 010428 2.40 CB	0.0093% US928881AD35
UNICREDIT SPA 190131 0.85 CB	0.0093% XS2289133758
PUBLIC STORAGE 010528 1.85 CB	0.0093% US74460WAD92
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220768 3.50 GB	0.0093% GB00BBJNQY21
LAENDER GEMEINSCHAFTSANLEIHE NO 54 260830 0.01 GB	0.0093% DE000A289QQ1
AUTOMATIC DATA PROCESSING INC 150528 1.70 CB	0.0092% US053015AG87
INDONESIA REPUBLIC OF GOVERNMENT 301031 1.40 GB	0.0092% XS2069959398
WELLS FARGO COMMERCIAL MTGE TST SE 19C54 CL A4 171252 ABS	0.0092% US95001YAE41
CATERPILLAR INC 090430 2.6 CB	0.0092% US149123CH22
GLAXOSMITHKLINE CAPITAL PLC 120535 1.625 CB	0.0092% XS2170609072
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 290138 3.75 GB	0.0092% GB00BQC4R999
TERNA RETE ELETTRICA NAZIONALE SPA 250930 0.375 CB	0.0092% XS2237901355
AMERICAN WATER CAPITAL CORP 010530 2.80 CB	0.0092% US03040WAW55
BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT 230930 0.01 CB	0.0092% XS2234573710
MCDONALDS CORP 090952 5.15 CB	0.0092% US58013MFT62
LANDESKREDITBANK BADEN WUERTTEMBERG FOERD 200131 0.01 CB	0.0092% DE000A289CL2
OP ASUNTOLUOTTOPANKKI OYJ 191130 0.01 CB	0.0092% XS2260183285
JAPAN 30 YEAR ISSUE 200954 2.10 GB	0.0092% JP1300841QA6
COUNCIL OF EUROPE DEVELOPMENT BANK 200131 0.00 GB	0.0091% XS2286422071
KLA CORP 150752 4.95 CB	0.0091% US482480AM29
KOMMUNEKREDIT 030331 0.00 GB	0.0091% XS2308329783
ALEXANDRIA REAL ESTATE EQUITIES INC 151229 2.75 CB	0.0091% US015271AT64
SAXONY ANHALT STATE OF 100331 0.00 GB	0.0091% DE000A3H3D69
CHINA PEOPLES REPUBLIC OF GOVERNMENT 121131 0.50 GB	0.0091% XS2078533218
AMERICAN TOWER CORP 310128 1.50 CB	0.0091% US03027XBJ81
YARA INTERNATIONAL SA 040630 3.148 CB	0.0091% US984851AG07
AUTOBAHNEN UND SCHNELLSTRASSEN FINANZIERUNGS 020631 0.125 GB	0.0091% XS2348690350
JPMORGAN CHASE AND CO 130531 2.956 CB	0.0091% US46647PBP09
ONTARIO PROVINCE OF 251130 0.01 GB	0.0091% XS2262263622
MORGAN STANLEY 290433 1.102 CB	0.0091% XS2404028230
ASB FINANCE LTD LONDON BRANCH 210531 0.25 CB	0.0091% XS2343772724
BRISTOL MYERS SQUIBB 150626 3.20 CB	0.0091% US110122CN68
URUGUAY ORIENTAL REPUBLIC OF GOVERNMENT 200455 4.975 CB	0.0091% US760942BD38

CHILE GOVERNMENT OF 020731 0.83 GB	0.0091% XS1843433639
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150853 1.80 GB	0.0091% DE0001102614
CARRIER GLOBAL CORP 150230 2.722 CB	0.0091% US14448CAQ78
TEXAS INSTRUMENTS INC 040929 2.25 CB	0.0091% US882508BG82
QUEBEC PROVINCE OF 250132 0.5 GB	0.0091% XS2435787283
UNITED STATES TREASURY 150544 4.625 GB	0.0091% US912810UB25
WASTE MANAGEMENT INC 150328 1.15 CB	0.0091% US94106LBN82
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211133 3.00 GB	0.0091% AU0000217101
3M CO 260829 2.375 CB	0.0091% US88579YBJ91
QUANTA SERVICES INC 011030 2.90 CB	0.0090% US74762EAF97
AFFORDABLE HOUSING FINANCE PLC 110845 2.893 CB	0.0090% XS1273543162
TJX COMPANIES INC 150528 1.15 CB	0.0090% US872540AV10
SUZANO AUSTRIA GMBH 150928 2.50 CB	0.0090% US86964WAL63
BANK GOSPODARSTWA KRAJOWEGO 080731 0.50 GB	0.0090% XS2361047538
IRELAND GOVERNMENT 150550 1.50 GB	0.0090% IE00BH3SQB22
BPCE SA 140131 0.25 CB	0.0090% FR0014001G37
HCA INC 150332 3.625 CB	0.0090% US404119CK30
QUALCOMM INC 200530 2.15 CB	0.0089% US747525BK80
GILEAD SCIENCES INC 010346 4.75 CB	0.0089% US375558BD48
FRANCE REPUBLIC OF GOVERNMENT 250644 0.50 GB	0.0089% FR0014002JIM6
CITIGROUP INC 030631 2.572 CB	0.0089% US172967MS77
JAPAN GOVERNMENT 201247 0.80 GB	0.0089% JP1300571HC4
ORACLE CORP 250331 2.875 CB	0.0089% US68389XCE31
RTE RESEAU DE TRANSPORT D ELECTRICITE SA 080732 0.625 CB	0.0089% FR0013522695
MICROSOFT CORP 080836 3.45 CB	0.0089% US594918BS26
TOYOTA MOTOR CREDIT CORP 130230 2.15 CB	0.0089% US89236TGU34
BROADCOM INC 150434 3.469 CB	0.0089% US11135FBL40
NATIONAL GRID GAS FINANCE PLC 220938 2.625 CB	0.0088% XS1492681033
LABORATORY CORPORATION OF AMERICA HOLDINGS 010631 2.70 CB	0.0088% US50540RAY80
BANK OF AMERICA CORP 220432 2.687 CB	0.0088% US06051GJT76
JDE PEETS NV 160633 1.125 CB	0.0088% XS2354444379
INTERNATIONAL PAPER CO 150644 4.80 CB	0.0088% US460146CK70
ZOETIS INC 150530 2.0 CB	0.0088% US98978VAS25
ABN AMRO BANK NV 200134 1.25 CB	0.0088% XS2434787235
INTERNATIONAL BUSINESS MACHINES CORP 150530 1.95 CB	0.0088% US459200KJ94
AT T INC 150546 4.75 CB	0.0088% US00206RCQ39
GOLDMAN SACHS GROUP INC 240233 3.102 CB	0.0087% US38141GZM94
COSTCO WHOLESALE CORP 200430 1.60 CB	0.0087% US22160KAP03
PEPSICO INC 141033 0.75 CB	0.0087% XS2397367421
ITALY REPUBLIC OF GOVERNMENT 010943 4.45 GB	0.0087% IT0005530032
MARS INC 010439 3.875 CB	0.0087% US571676AD73
UNITED AIRLINES PASS THROUGH TRUST 2020 1 151027 5.875 SF	0.0087% US90931GAA76
BANK 2021BN33 A5 150564 ABS	0.0087% US06541CBL90
KOREA REPUBLIC OF GOVERNMENT 100970 1.625 GB	0.0087% KR103503GA90
CITIGROUP INC 010532 2.561 CB	0.0087% US172967MY46
MALAYSIA GOVERNMENT 161127 3.899 GB	0.0087% MYBMO1700040
EUROGRID GMBH 210433 0.741 CB	0.0087% XS2333297625
HORMEL FOODS CORP 110630 1.80 CB	0.0087% US440452AF79
CHARTER COMMUNICATIONS OPERATING LLC 010431 2.80 CB	0.0087% US161175BU77
COLOMBIA REPUBLIC OF GOVERNMENT 261050 7.25 GB	0.0087% COL17CT03722
ELI LILLY AND CO 140933 0.50 CB	0.0087% XS2386186063
FEDEX CORP 150531 2.40 CB	0.0086% US31428XCK00
BANK OF AMERICA CORP 201032 2.572 CB	0.0086% US06051GKD06
EUROPEAN FINANCIAL STABILITY FACILITY SA 200150 0.70 GB	0.0086% EU000A1G0EG5
FHLMC Multifamily Structured - maturing 20 Jan 2032	0.0086% US3137H6LZ64
JAPAN GOVERNMENT 200360 0.50 GB	0.0086% JP1400131L54
JAPAN GOVERNMENT 200951 0.70 GB	0.0086% JP1300721MA9

COMCAST CORP 150845 4.60 CB	0.0086% US20030NBQ34
BELGIUM (KINGDOM) 280335 5.0 GB	0.0086% BE0000304130
COX COMMUNICATIONS INC 150631 2.60 CB	0.0086% US224044CN54
DIAGEO INVESTMENT CORP 110542 4.25 CB	0.0086% US25245BAA52
COOPERATIEVE RABOBANK UA 250233 0.625 CB	0.0086% XS2306851853
WELLS FARGO AND CO 250453 4.611 CB	0.0086% US95000U2Z51
WRKCO INC 150633 3.0 CB	0.0086% US92940PAG90
MICRON TECHNOLOGY INC 150432 2.703 CB	0.0086% US595112BS19
VONOVIA SE 160633 1.00 CB	0.0086% DE000A3E5MJ2
CITIGROUP INC 180546 4.75 CB	0.0086% US172967KR13
BRIXMOR OPERATING PARTNERSHIP LP 160831 2.50 CB	0.0085% US11120VAL71
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221061 0.50 GB	0.0085% GB00BMBL1D50
BNG BANK NV 300337 1.25 GB	0.0085% XS2463550702
JUNIPER NETWORKS INC 101230 2.00 CB	0.0085% US48203RAP91
THAILAND KINGDOM OF GOVERNMENT 170634 2.80 GB	0.0085% TH0623B3E601
CUMMINS INC 010930 1.50 CB	0.0085% US231021AT37
BANK OF AMERICA CORP 200148 4.443 CB	0.0085% US06051GGG82
CVS HEALTH CORP 250348 5.05 CB	0.0084% US126650CZ11
TOYOTA MOTOR CREDIT CORP 100131 1.65 CB	0.0084% US89236THX63
S AND P GLOBAL INC 150830 1.25 CB	0.0084% US78409VAS34
MORGAN STANLEY 270145 4.30 CB	0.0084% US61747YDY86
BRITISH COLUMBIA PROVINCE OF 290131 1.30 GB	0.0084% US110709AE21
SERVICENOW INC 010930 1.40 CB	0.0084% US81762PAE25
GATX CORP 010631 1.90 CB	0.0083% US361448BG72
PORT AUTH N Y AND N J 010948 4.031 SF	0.0083% US73358WX901
KROGER CO 010247 4.45 CB	0.0083% US501044DG38
MEXICO UNITED MEXICAN STATES GOVERNMENT 251033 1.45 GB	0.0083% XS2289587789
JPMORGAN CHASE AND CO 220248 4.26 CB	0.0083% US46647PAA49
FMCC FNCL 011151 3.00 MBS POOL NO SD8179	0.0083% US3132DWCQ42
ANTHEM INC 011247 4.375 CB	0.0082% US036752AD58
SPAIN KINGDOM OF GOVERNMENT 310127 0.00 GB	0.0082% ES0000012J15
INTERNATIONAL BUSINESS MACHINES CORP 150549 4.25 CB	0.0082% US459200KC42
MORGAN STANLEY 160936 2.484 CB	0.0082% US61747YEF88
SPAIN KINGDOM OF GOVERNMENT 300431 0.10 GB	0.0082% ES0000012H41
HCA INC 150342 4.375 CB	0.0082% US404119CS65
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210530 2.5 GB	0.0082% AU0000013740
NATIONAL RURAL UTILITIES COOP FINANCE CORP 150349 4.30 CB	0.0082% US637432NT82
EUROPEAN STABILITY MECHANISM 021146 1.80 CB	0.0081% EU000A1Z99A1
JAPAN GOVERNMENT 200329 0.1 GB	0.0081% JP1103541K42
JAPAN GOVERNMENT 201229 0.10 GB	0.0081% JP1103571L10
FNMA FNCL 011252 5.00 MBS POOL NO FS3416	0.0081% US3140XJYN75
MXN BNP PARIBAS A/C	0.0081% -
AMAZON COM INC 130452 3.95 CB	0.0080% US023135CJ31
ENBW INTL FINANCE BV 201135 3.75 CB	0.0080% XS2942479044
BAVARIA STATE OF 180135 0.01 GB	0.0080% DE0001053593
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 310535 0.50 GB	0.0080% FR0013461688
UNEDIC 250534 0.10 CB	0.0080% FR0014001ZY9
APPLE INC 080862 4.1 CB	0.0080% US037833ER75
ONTARIO PROVINCE OF 020630 2.05 CB	0.0080% CA68333ZAH07
FMCC FNCL 010553 5.50 MBS POOL NO SD8324	0.0080% US3132DWG982
CHILE GOVERNMENT OF 010930 4.70 GB	0.0080% CL0002454248
TREASURY CORPORATION OF VICTORIA 201141 2.25 GB	0.0079% AU3CB0271955
BRISTOL MYERS SQUIBB CO 260729 3.40 CB	0.0079% US110122CP17
THAILAND KINGDOM OF GOVERNMENT 170671 2.50 GB	0.0079% TH0623X3L600
ISRAEL STATE OF GOVERNMENT 310537 1.50 GB	0.0079% IL0011661803
CARRIER GLOBAL CORP 050440 3.377 CB	0.0079% US14448CAR51
ISRAEL STATE OF GOVERNMENT 310347 3.75 GB	0.0079% IL0011401937
FMCC FNCL 010853 6.00 MBS POOL NO SD3603	0.0079% US3132E0AC68
WARNERMEDIA HOLDINGS INC 150342 5.05 CB	0.0079% US55903VBD47

FLEX INTERMEDIATE HOLDCO LLC 301239 4.317 CB	0.0079% US33939HAB50
ABN AMRO BANK NV 240137 0.625 CB	0.0079% XS2435570895
EUROPEAN UNION 040741 0.45 GB	0.0079% EU000A3KT6B1
FRANCE REPUBLIC OF GOVERNMENT 250566 1.75 GB	0.0079% FR0013154028
LOWES COMPANIES INC 010462 4.45 CB	0.0079% US548661EF07
JAPAN GOVERNMENT 200339 0.40 GB	0.0079% JP1201681K44
NRW BANK 090735 0.1 CB	0.0079% DE000NWB0AK3
MUENCHENER HYPOTHEKENBANK EG 050935 0.125 CB	0.0079% DE000MHB25J1
DEERE AND CO 150450 3.75 CB	0.0079% US244199BK00
SOCIETE DU GRAND PARIS 080442 1.625 GB	0.0078% FR0014009KL1
UNITED STATES TREASURY 151145 3.00 GB	0.0078% US912810RP57
CANADIAN GOVERNMENT 011234 3.25 GB	0.0078% CA135087S216
UNEDIC 250536 0.50 CB	0.0078% FR00140045Z3
AXA HOME LOAN SFH 250635 0.125 CB	0.0078% FR0013520210
ERSTE GROUP BANK AG 120137 0.50 CB	0.0077% AT0000A2UXN9
ITALY REPUBLIC OF GOVERNMENT 010830 0.95 GB	0.0077% IT0005403396
UNITED PARCEL SERVICE INC 151147 3.75 CB	0.0077% US911312BN52
TARGET CORP 150446 3.625 CB	0.0077% US87612EBF25
MONDELEZ INTERNATIONAL INC 130430 2.75 CB	0.0077% US609207AT22
SLOVAK REPUBLIC GOVERNMENT 060334 3.75 GB	0.0077% SK4000024865
ORACLE CORP 151147 4.00 CB	0.0076% US68389XBQ79
ITALY REPUBLIC OF GOVERNMENT 011039 4.15 GB	0.0076% IT0005582421
COMMONWEALTH EDISON CO 010345 3.70 CB	0.0076% US202795JF88
VODAFONE GROUP PLC 170950 4.25 CB	0.0076% US92857WBU36
FLEMISH COMMUNITY OF 151035 0.125 GB	0.0076% BE0002736172
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150848 1.25 GB	0.0076% DE0001102432
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINST 260849 0.00 CB	0.0076% CH0485252875
AMGEN INC 210240 3.15 CB	0.0076% US031162CR97
FRANCE REPUBLIC OF GOVERNMENT 250555 3.25 GB	0.0076% FR001400OHF4
HYDRO QUEBEC 150245 5.00 GB	0.0076% CA448814HZ92
CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 191035 0.01 CB	0.0076% FR00140006K7
NETHERLANDS KINGDOM OF THE GOVERNMENT 150154 2.00 GB	0.0075% NL00150012X2
GOLDMAN SACHS GROUP INC 240243 3.436 CB	0.0075% US38141GZN77
AMERICAN WATER CAPITAL CORP 010947 3.75 CB	0.0075% US03040WAR60
FEDERATION DES CAISSES DESJARDINS DU QUEBEC 171128 5.467 CB	0.0075% CA31430WF908
S & P GLOBAL INC 010352 3.70 CB	0.0075% US78409VBL71
ONTARIO PROVINCE OF 021255 4.60 GB	0.0075% CA68333ZBF32
GOLDMAN SACHS GROUP INC 220442 3.21 CB	0.0074% US38141GYC22
EUROPEAN UNION 041039 3.375 GB	0.0074% EU000A3LZ0X9
EUROPEAN INVESTMENT BANK 161048 1.50 GB	0.0074% XS1753042743
NETHERLANDS KINGDOM OF THE GOVERNMENT 150732 0.50 GB	0.0074% NL0015000RP1
WALT DISNEY CO 130560 3.80 CB	0.0074% US254687GA88
UNIVERSITY MICH UNIV REVS 010440 2.437 MB	0.0073% US914455UF50
MANITOBA PROVINCE OF 020634 4.25 GB	0.0073% CA563469VE28
MALAYSIA GOVERNMENT 310535 4.254 GB	0.0073% MYBMY1500043
BRITISH COLUMBIA PROVINCE OF 180634 4.15 GB	0.0073% CA110709AK82
CANADA GOVERNMENT 011245 3.50 GB	0.0073% CA135087ZS68
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220757 1.75 GB	0.0073% GB00BD0XH204
ONTARIO TEACHERS FINANCE TRUST 200541 0.90 CB	0.0072% XS2344384842
BANK OF MONTREAL 181228 4.537 CB	0.0072% CA06368LB887
UNITED KINGDOM GILT 310140 4.38 GB	0.0072% GB00BQC82D08
JAPAN GOVERNMENT 201248 0.70 GB	0.0072% JP1300611K15
WALLONIE STATE OF 220640 1.05 GB	0.0072% BE0002709906
COMCAST CORP 011156 2.937 CB	0.0072% US20030NDU28
APTIV PLC 010552 4.15 CB	0.0072% US00217GAC78
FEDEX CORP 150541 3.25 CB	0.0071% US31428XCN49
RON BNP PARIBAS A/C	0.0071% -
AMGEN INC 150841 2.80 CB	0.0071% US031162DA53

FMCC FNCL 010452 2.50 MBS POOL NO QE0374	0.0071% US3133B9MX98
JAPAN GOVERNMENT OF 201246 0.60 GB	0.0071% JP1300531GC0
Outstanding Settlement Receipts - CAD	0.0071% -
FNMA FNCL 010953 6.00 MBS POOL NO CB7115	0.0071% US3140QS3Z27
BANK OF AMERICA CORP 190641 2.676 CB	0.0071% US06051GJE08
CROWN CASTLE INTERNATIONAL CORP 010441 2.90 CB	0.0071% US22822VAX91
VONOVIA SE 140641 1.50 CB	0.0071% DE000A3E5MK0
CANADA GOVERNMENT 010631 1.50 GB	0.0071% CA135087M276
MANITOBA PROVINCE OF 020628 3.00 GB	0.0070% CA563469UR40
AMERICAN INTERNATIONAL GROUP INC 300630 3.40 CB	0.0070% US026874DR53
NEDERLANDSE WATERSCHAPSBANK NV 041041 0.75 GB	0.0070% XS1499594916
AUSTRIA REPUBLIC OF GOVERNMENT 201040 0.00 GB	0.0070% AT0000A2KQ43
VERIZON COMMUNICATIONS INC 030941 2.85 CB	0.0070% US92343VGL27
QUEBEC PROVINCE OF 010933 3.60 GB	0.0070% CA74814ZFS70
APPLE INC 080241 2.375 CB	0.0069% US037833EE62
SWEDEN KINGDOM OF GOVERNMENT 300339 3.50 GB	0.0069% SE0002829192
THOMSON REUTERS CORP 140525 2.239 CB	0.0069% CA884903BW40
WALMART INC 220941 2.50 CB	0.0069% US931142EU39
BANK OF MONTREAL 010328 3.19 CB	0.0069% CA06368BTX69
AUSTRIA REPUBLIC OF GOVERNMENT 200351 0.75 GB	0.0069% AT0000A2EJ08
FNMA FNCL 011151 1.50 MBS POOL NO MA4464	0.0069% US31418D6A53
NEW BRUNSWICK PROVINCE OF 140826 2.60 GB	0.0069% CA642866GK79
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210651 1.75 GB	0.0069% AU0000097495
TAMPA ELECTRIC CO 150351 3.45 CB	0.0069% US875127BJ01
FNMA FNCL 010437 2.50 MBS POOL NO FS2950	0.0069% US3140XJH483
ROYAL BANK OF CANADA 030532 2.94 CB	0.0069% CA780086UL64
CHOICE PROPERTIES REAL ESTATE INVESTMENT 210527 2.848 CB	0.0069% CA17039AAU03
WALT DISNEY CO 300327 3.057 CB	0.0069% CA254687FU53
CANADIAN WESTERN BANK 160426 1.926 CB	0.0069% CA136765BQ65
DOW CHEMICAL CO 151150 3.60 CB	0.0069% US260543DD22
SINGAPORE REPUBLIC OF GOVERNMENT 011051 1.875 GB	0.0069% SGXF89085702
ALBERTA PROVINCE OF 010650 3.10 CB	0.0069% CA013051ED53
CANADIAN IMPERIAL BANK OF COMMERCE 210431 1.96 CB	0.0068% CA13607HRJ37
LOWE'S COMPANIES INC 150941 2.80 CB	0.0068% US548661EE32
ROYAL BANK OF CANADA 040526 1.589 CB	0.0068% CA780086TM66
GENERAL MOTORS FINANCIAL OF CANADA LTD 150426 1.75 CB	0.0068% CA37045YAG94
RIOCAN REAL ESTATE INVESTMENT TRUST 150626 1.974 CB	0.0068% CA766910BG73
CANADIAN IMPERIAL BANK OF COMMERCE 150726 1.70 CB	0.0068% CA13607HVV19
JAPAN GOVERNMENT OF 200334 0.80 GB	0.0068% JP1103741Q44
LUXEMBOURG GRAND DUCHY OF GOVERNMENT 250542 1.75 GB	0.0068% LU2475494477
DELL INTERNATIONAL LLC 151251 3.45 CB	0.0068% US24703DBH35
FMCC FNCL 011035 3.00 MBS POOL NO SB0471	0.0067% US3132CWQY39
SOUTHERN ELECTRIC POWER DISTRIBUTION PLC 070632 5.50 CB	0.0067% XS0139563166
ESSENTIAL UTILITIES INC 150450 3.351 CB	0.0067% US29670GAE26
SPAIN KINGDOM OF GOVERNMENT 300739 3.90 CB	0.0067% ES0000012L60
JPMORGAN CHASE AND CO 220451 3.109 CB	0.0067% US46647PBN50
PEPSICO INC 140446 4.45 CB	0.0067% US713448DD75
STEEL DYNAMICS INC 151050 3.25 CB	0.0067% US858119BP41
METROPOLITAN LIFE GLOBAL FUNDING I 200328 1.95 CB	0.0067% CA592179KA25
ROYALTY PHARMA PLC 020950 3.55 CB	0.0066% US78081BAM54
PRUDENTIAL PLC 191231 6.125 CB	0.0066% XS0140198044
ROGERS COMMUNICATIONS INC 091230 2.90 CB	0.0066% CA775109CS88
LOBLAW COMPANIES LTD 070530 2.284 CB	0.0066% CA539481AN18
VERIZON COMMUNICATIONS INC 160530 2.50 CB	0.0066% CA92343VFG47
ROMANIA GOVERNMENT 021240 2.625 GB	0.0066% XS2258400162
FNMA FNCL 010753 6.00 MBS POOL NO MA5073	0.0065% US31418ET751

FNMA FNCL 010950 2.00 MBS POOL NO MA4158	0.0065% US31418DTQ50
TELUS CORP 131131 2.85 CB	0.0065% CA87971MBV42
BERLIN STATE OF 060840 0.05 GB	0.0065% DE000A289K71
SWITZERLAND CONFEDERATION OF GOVT 240555 0.5 GB	0.0065% CH0344958472
FMCC FNCL 010453 5.00 MBS POOL NO SD2660	0.0065% US3132DP5V61
FNMA FNCL 010851 2.50 MBS POOL NO MA4399	0.0065% US31418D3H34
ONTARIO PROVINCE OF 021253 3.75 GB	0.0064% CA68333ZAV90
AUSTRIA REPUBLIC OF GOVERNMENT 20092117 2.10 GB	0.0064% AT0000A1XML2
NEW YORK NY 011049 5.094 MB	0.0064% US64966SHM17
EUROPEAN BK RECON DEV 191028 4.25 CB	0.0064% XS3006188042
FNMA FNCL 010453 5.50 MBS POOL NO CB6004	0.0064% US3140QRU681
SUN LIFE FINANCIAL INC 011035 2.06 CB	0.0064% CA86682ZAN65
LUXEMBOURG GRAND DUCHY OF GOVERNMENT 240331 0.00 GB	0.0064% LU2320463339
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 180629 5.00 CB	0.0064% AU3CB0310563
ONTARIO PROVINCE OF 020643 3.50 GB	0.0064% CA68323AAY07
UNITED STATES TREASURY 150243 3.875 GB	0.0064% US912810TQ13
BNP PARIBAS NOMINEES	0.0064% -
DE VOLKSBANK NV 191140 0.125 CB	0.0063% XS2259193998
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210541 2.75 GB	0.0063% AU0000018442
BUONI POLIENNALI DEL TES 011054 4.30 GB	0.0063% IT0005611741
MICROSOFT CORP 010650 2.525 CB	0.0063% US594918CC64
WALT DISNEY CO 010949 2.75 CB	0.0063% US254687FM36
CT REAL ESTATE INVESTMENT TRUST 060131 2.371 CB	0.0062% CA126462AG57
ONTARIO PROVINCE OF 020645 3.45 GB	0.0062% CA68323ACC68
QUEENSLAND TREASURY CORP 210736 5.25 GB	0.0062% AU3SG0002868
LLOYDS BANKING GROUP PLC 221127 4.25 CB	0.0062% AU3CB0248862
NORTHERN TERRITORY TREASURY CORP 210334 5.25 GB	0.0062% AU3SG0003049
QUEBEC PROVINCE OF 011241 5.00 GB	0.0061% CA74814ZEF68
FINLAND REPUBLIC OF GOVERNMENT 150436 0.125 GB	0.0061% FI4000415153
BELGIUM KINGDOM OF GOVT 220629 0.9 GB	0.0061% BE0000347568
UK TREASURY 221026 0.375 GB	0.0061% GB00BNNGP668
NORTHERN GAS NETWORKS FINANCE PLC 230340 5.625 CB	0.0060% XS0494932741
HSBC HOLDINGS PLC 290340 6.00 CB	0.0060% XS0498768315
COMMONWEALTH EDISON CO 010951 2.75 CB	0.0060% US202795JU55
AUST CAPITAL TERRITORY 231034 4.50 TB	0.0060% AU3SG0002769
APPLE INC 080261 2.80 CB	0.0060% US037833EG11
DIAMOND 1 FINANCE CORP 150736 8.10 CB	0.0060% US24703TAJ51
KONINKLIJKE KPN NV 011030 8.375 CB	0.0059% US780641AH94
SINGAPORE REPUBLIC OF GOVERNMENT 010832 2.625 GB	0.0059% SGXF46767848
FMCC FNCL 011252 5.50 MBS POOL NO SD2045	0.0059% US3132DPHW14
MONDELEZ INTERNATIONAL INC 040950 2.625 CB	0.0059% US609207AW50
PFIZER INC 150339 7.20 CB	0.0059% US717081CY74
NEWFOUNDLAND AND LABRADOR PROVINCE OF 171046 3.30 GB	0.0058% CA651333FT85
INTEL CORP 120851 3.05 CB	0.0058% US458140BW93
CAD BNP PARIBAS A/C	0.0058% -
KELLOGG CO 010431 7.45 CB	0.0058% US487836AT55
FMCC FNCL 010337 1.50 MBS POOL NO SB8144	0.0058% US3132D6BM12
FRESHWATER FINANCE PLC SERIES 4 CLASS A 171036 ABS	0.0057% XS0270195877
SOUTHERN ELECTRIC POWER DISTRIBUTION PLC 200237 4.625 CB	0.0057% XS0244171236
MANITOBA PROVINCE OF 050350 3.20 GB	0.0057% CA563469US23
SPAIN KINGDOM OF GOVERNMENT 311050 1.00 GB	0.0057% ES0000012G00
CANADA GOVERNMENT 011264 2.75 GB	0.0057% CA135087C939
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150852 0.00 GB	0.0057% DE0001102572
FREDDIE MAC POOL 6.50 010254 RJ0858 MBS	0.0056% US3142GQ5U21
CHF BNP PARIBAS A/C	0.0056% -
DKK BNP PARIBAS A/C	0.0056% -
NEW BRUNSWICK PROVINCE OF 140820 3.05 GB	0.0055% CA642866GQ40

METROPOLITAN TRANSPORTATION AUTHORITY IF NY 151139 6.668 MB	0.0055% US59259YBY41
ASTRAZENECA PLC 150937 6.45 CB	0.0055% US046353AD01
ALBERTA PROVINCE OF 010652 2.95 GB	0.0055% CA013051EQ66
FNMA FNCL 010751 1.50 MBS POOL NO FM8630	0.0055% US3140XCSU30
FNMA FNCL 011152 4.50 MBS POOL NO MA4805	0.0055% US31418EKT63
SLOVENIA REPUBLIC OF GOVERNMENT 250335 1.50 GB	0.0055% SI0002103487
CHICAGO ILL O HARE INTL ARPT REV 010140 6.395 MB	0.0055% US167593AN29
UNILEVER CAPITAL CORP 151132 5.90 CB	0.0055% US904764AH00
BAY AREA TOLL AUTHORITY 010449 6.263 CB	0.0054% US072024ND01
ROMANIA GOVERNMENT 300532 5.25 GB	0.0054% XS2829209720
AETN 150636 6.625 CB	0.0054% US00817YAF51
HEWLETT PACKARD ENTERPRISES CO 151035 6.20 CB	0.0054% US42824CAX74
QUEBEC PROVINCE OF 011253 2.85 GB	0.0053% CA74814ZFL28
CISCO SYSTEMS INC 150239 5.90 CB	0.0053% US17275RAD44
BELL CANADA INC 300950 3.50 CB	0.0053% CA07813ZCD48
NOK BNP PARIBAS A/C	0.0053% -
ROMANIA 240931 5.13 GB	0.0053% XS2908644615
DEUTSCHE BAHN FINANCE GMBH 081250 0.625 CB	0.0053% XS2270142966
HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 140627 1.50 CB	0.0053% XS1629387462
BERLIN STATE OF 260152 0.625 GB	0.0053% DE000A3H2Y73
GREAT WEST LIFECO INC 080750 2.981 CB	0.0053% CA39138CAJ59
BMW FINANCE NV 130726 0.75 CB	0.0053% XS2010447238
AUSTRIA REPUBLIC OF GOVERNMENT 200644 3.15 GB	0.0052% AT0000A0VRQ6
BAYER CORP 150228 6.65 CB	0.0052% US072732AC42
NETHERLANDS KINGDOM OF THE GOVERNMENT 150152 0.00 GB	0.0052% NL0015614579
ROMANIA GOVERNMENT 260530 3.624 CB	0.0052% XS2178857954
407 INTERNATIONAL INC 070350 2.84 CB	0.0052% CA35085ZBV72
NEW YORK N Y CITY MUN WTR FIN AUTH WTR 150642 5.724 MUN BOND	0.0052% US64972FT309
FREDDIE MAC POOL 6.50 010954 SD6306 MBS	0.0051% US3132DUAF49
INGERSOLL RAND GLOBAL HOLDING COMPANY LTD 150643 5.75 CB	0.0051% US45687AAG76
META PLATFORMS INC 150528 4.60 CB	0.0051% US30303M8L96
ONTARIO PROVINCE OF 021252 2.55 GB	0.0051% CA68333ZA561
NORTH RHINE WESTPHALIA STATE OF 070373 3.40 GB	0.0051% DE000NRWON26
META PLATFORMS INC 150553 5.60 CB	0.0051% US30303M8Q83
THAILAND KINGDOM OF GOVERNMENT 170643 3.45 GB	0.0051% TH0623A3N603
ELI LILLY CO 120235 5.10 CB	0.0051% US532457CX41
TR FINANCE LLC 150835 5.50 CB	0.0051% US87268LAE74
DOWDUPONT INC 151128 4.725 CB	0.0051% US26078JAD28
KEYSIGHT TECHNOLOGIES INC 060427 4.60 CB	0.0051% US49338LAE39
NEW YORK NY 011052 5.263 MUN BOND	0.0050% US64966QL651
EUROPEAN UNION 041237 2.75 GB	0.0050% EU000A3K4D09
LENNAR CORP 291127 4.75 CB	0.0050% US526057CD41
TIME WARNER CABLE 150639 6.75 CB	0.0050% US88732JAU25
ELI LILLY CO 120255 5.50 CB	0.0050% US532457CY24
COMCAST CORP 151025 3.95 CB	0.0050% US20030NCS80
ABBVIE INC 150355 5.60 CB	0.0050% US00287YEB11
VENTAS REALTY LP 151130 4.75 CB	0.0050% US92277GAV95
REPUBLIC OF POLAND 120235 5.38 GB	0.0050% US857524AH50
CHARLES SCHWAB CORP 210525 3.85 CB	0.0050% US808513AX31
ABBVIE INC 140525 3.60 CB	0.0050% US00287Y AQ26
CIGNA CORP 151028 4.375 CB	0.0050% US125523AH38
PRINCIPAL FINANCIAL GROUIP INC 150525 3.40 CB	0.0050% US74251VAK89
OTIS WORLDWIDE CORP 050425 2.056 CB	0.0050% US68902VAH06
TARGET CORP 150425 2.25 CB	0.0050% US87612EBL92
IRELAND GOVERNMENT 220441 0.55 GB	0.0050% IE00BMQ5JM72
INTERCONTINENTAL EXCHANGE INC 011225 3.75 CB	0.0050% US45866FAD69
SANTANDER HOLDINGS USA INC 170725 4.50 CB	0.0050% US80282KAE64
COMCAST CORP 151028 4.15 CB	0.0050% US20030NCT63
UNITED STATES TREASURY 150255 4.625 GB	0.0050% US912810UG12
WALMART 260625 3.55 CB	0.0050% US931142ED14

MICROSOFT CORP 031125 3.125 CB	0.0050% US594918BJ27
STRYKER CORP 011125 3.375 CB	0.0050% US863667AH48
KELLOG CO 010426 3.25 CB	0.0050% US487836BP25
OWL ROCK CAPITAL CORP 150126 4.25 CB	0.0050% US69121KAD63
FOX CORP 250129 4.709 CB	0.0050% US35137LAH87
KIMCO REALTY CORP 010427 3.80 CB	0.0050% US49446RAS85
SINGAPORE REPUBLIC OF GOVERNMENT 010739 2.375 GB	0.0050% SGXF13029610
GOLDMAN SACHS AND CO LLC 010529 4.223 CB	0.0050% US38141GWZ35
WESTINGHOUSE AIRE BRAKE TECHNOLOGIES CORP 150928 STEP	0.0050% US960386AM29
SALESFORCE COM INC 110428 3.70 CB	0.0050% US79466LAF13
BRISTOL-MYERS SQUIBB CO 220244 5.50 CB	0.0050% US110122EJ39
EXPEDIA GROUP INC 150235 5.40 CB	0.0050% US30212PBL85
CME GROUP INC 150943 5.30 CB	0.0049% US12572QAF28
EDWARDS LIFESCIENCES CORP 150628 4.30 CB	0.0049% US28176EAD04
MCDONALDS CORP 300126 3.70 CB	0.0049% US58013MEY66
MYLAN NV 150626 3.95 CB	0.0049% US62854AAN46
BIOGEN INC 150925 4.05 CB	0.0049% US09062XAF06
CARDINAL HEALTH INC 150925 3.75 CB	0.0049% US14149YBE77
Freddie Mac Structured Pass-Through Certificates - maturing 25 Jul 2033	0.0049% US3137HAMB93
HOME DEPOT INC 061228 3.90 CB	0.0049% US437076BW12
FIDELITY NATIONAL FINANCIAL INC 150828 4.50 CB	0.0049% US31620RAH84
GREAT WEST LIFECO FINANCE 170528 4.047 CB	0.0049% US39138QAA31
BROADCOM INC 151034 4.80 CB	0.0049% US11135FCD15
SIMON PROPERTY GROUP LP 150126 3.30 CB	0.0049% US828807CW58
SINGAPORE REPUBLIC OF GOVERNMENT 010654 3.25 GB	0.0049% SGXPK17B11U8
WALMART INC 080726 3.05 CB	0.0049% US931142EM13
AT AND T INC 010329 4.35 CB	0.0049% US00206RHJ41
AIR PRODUCTS AND CHEMICALS INC 151025 1.50 CB	0.0049% US009158BB15
MARRIOTT INTERNATIONAL INC 150626 3.125 CB	0.0049% US571903AS22
ARTHUR J GALLAGHER CO 150754 5.75 CB	0.0049% US04316JAJ88
MICROSOFT CORP 060227 3.30 CB	0.0049% US594918BY93
LEGG MASON INC 150144 5.625 CB	0.0049% US524901AR65
AIR LEASE CORP 150126 2.875 CB	0.0049% US00914AAJ16
QUEENSLAND TREASURY CORP 020234 4.75 GB	0.0049% AU3SG0002959
MONONGAHELA POWER CO 150527 3.55 CB	0.0049% US610202BR34
ALLSTATE CORP 151226 3.28 CB	0.0049% US020002BD26
PRINCIPAL FINANCIAL GROUP INC 151126 3.10 CB	0.0049% US74251VAM46
GENERAL MOTORS CO 021043 6.25 CB	0.0049% US37045VAF76
WRKCO INC 010628 3.90 CB	0.0049% US92940PAE43
MORGAN STANLEY 270726 3.125 CB	0.0049% US61761J3R84
FMCC FNCL 011151 2.00 MBS POOL NO RA6188	0.0049% US3133KM2V64
ERP OPERATING LP 011126 2.85 CB	0.0049% US26884ABF93
BROADCOM INC 150926 3.459 CB	0.0049% US11135FAN15
DIGITAL REALTY TRUST LP 150827 3.70 CB	0.0049% US25389JAR77
WILLIS NORTH AMERICA INC 050354 5.90 CB	0.0049% US970648AN13
VENTAS REALTY LP 010328 4.00 CB	0.0049% US92277GAM96
PEPSICO INC 151027 3.00 CB	0.0049% US713448DY13
FHMS K074 - maturing 25 Jan 2028	0.0049% US3137F4D414
EUROPEAN UNION 040250 3.25 GB	0.0049% EU000A3K4EU0
META PLATFORMS INC 150854 5.40 CB	0.0049% US30303M8V78
PACCAR FINANCIAL CORP 260929 4.00 CB	0.0049% US69371RT486
BANK OF NEY YORK MELLON CORP 290128 3.40 CB	0.0049% US06406RAF47
HCA INC 150629 4.125 CB	0.0049% US404119BX69
FRANCE TELECOM SA 130142 5.375 CB	0.0049% US35177PAX50
NESTLE FINANCE INTERNATIONAL LTD SA 140629 0.25 CB	0.0049% XS2350632472
ABBVIE INC 150354 5.40 CB	0.0049% US00287YDW66
RELX CAPITAL INC 180329 4.0 CB	0.0049% US74949LAC63
GUARDIAN LIFE GLOBAL FUNDING 101225 0.875 CB	0.0048% US40139LBC63
MARVELL TECHNOLOGY INC 150426 1.65 CB	0.0048% US573874AC88
JAPAN GOVERNMENT OF 201244 2.00 GB	0.0048% JP1201911R15
AMERICAN TOWER COR 150426 1.6 CB	0.0048% US03027XBL38
JPMORGAN CHASE AND CO 220427 1.578 CB	0.0048% US46647PCB04

UNITED PARCEL SERVICE INC 010450 5.30 CB	0.0048% US911312BW51
T-MOBILE USA INC 150430 3.875 CB	0.0048% US87264ABF12
UBER TECHNOLOGIES INC 150934 4.80 CB	0.0048% US90353TAP57
PRUDENTIAL FINANCIAL INC 100326 1.50 CB	0.0048% US74432QCH65
FNMA FNCL 011051 2.00 MBS POOL NO FM9179	0.0048% US3140XDFV33
PENSKE TRUCK LEASING CO LP 150626 1.70 CB	0.0048% US709599BM55
CORNING INC 151148 5.35 CB	0.0048% US219350BK07
XLIT LTD 151243 5.25 CB	0.0048% US98420EAB11
PFIZER INVESTMENT ENTERPRISES PTE LTD 190543 5.11 CB	0.0048% US716973AF98
PFIZER INC 150329 3.45 C	0.0048% US717081ET61
ELI LILLY AND CO 150329 3.375 CB	0.0048% US532457BV93
ATHENE GLOBAL FUNDING 290626 1.608 CB	0.0048% US04685A2Z36
ROGERS COMMUNICATIONS INC 011043 5.45 CB	0.0048% US775109AZ48
PROLOGIS LP 150427 2.125 CB	0.0048% US74340XBN03
CNH INDUSTRIAL CAPITAL LLC 150726 1.45 CB	0.0048% US12592BAM63
HASBRO INC 191129 3.90 CB	0.0048% US418056AZ06
ANHEUSER BUSCH INBEV WORLDWIDE INC 010630 3.50 CB	0.0048% US035240AV25
ORACLE CORP 150740 5.375 CB	0.0048% US68389XAM74
MOODYS CORP 150744 5.25 CB	0.0048% US615369AE53
AMGEN INC 210227 2.20 CB	0.0048% US031162CT53
MDC HOLDINGS INC 150130 3.85 CB	0.0048% US552676AT59
FMCC FNCL 010950 2.00 MBS POOL NO QB2929	0.0048% US3133A9HE82
ABBOTT LABORATORIES 301146 4.90 CB	0.0048% US002824BH26
COMCAST CORP 150133 4.25 CB	0.0047% US20030NBH35
ABBVIE INC 211129 3.20 CB	0.0047% US00287YBX67
ORACLE CORP 270934 4.70 CB	0.0047% US68389XCT00
MASTERCARD INC 260330 3.35 CB	0.0047% US57636QAP90
JABIL INC 150130 3.6 CB	0.0047% US466313AJ20
MARSH AND MCLENNAN COMPANIES INC 150339 4.75 CB	0.0047% US571748BH49
NVIDIA CORP 010430 2.85 CB	0.0047% US67066GAF19
PRUDENTIAL FUNDING ASIA 140430 3.125 CB	0.0047% US744330AA93
GENERAL MOTORS CO 010449 5.95 CB	0.0047% US37045VAT70
FOX CORP 250149 5.576 CB	0.0047% US35137LAK17
FNMA FNCL 011051 2.00 MBS POOL NO CB1855	0.0047% US3140QMBZ64
FNMA FNCL 010254 6.50 MBS POOL NO CB8024	0.0047% US3140QT4J57
BLOCK FINANCIAL LLC 150830 3.875 CB	0.0047% US093662AH70
VODAFONE GROUP PLC 100253 5.625 CB	0.0047% US92857WBY57
INTERNATIONAL BANK FOR RECONSTRUCTION AND DE 030151 0.125 CB	0.0047% XS2251330184
POLAND REPUBLIC OF GOVERNMENT 180354 5.50 GB	0.0047% US731011AZ55
UBER TECHNOLOGIES INC 150954 5.35 CB	0.0046% US90353TAQ31
HUNGARY GOVERNMENT 280432 1.625 GB	0.0046% XS2161992511
ILS BNP PARIBAS A/C	0.0046% -
FARMERS EXCHANGE CAPITAL III 151054 5.454 CB	0.0046% US30958QAA94
ASTRAZENCA FINANCE LLC 280528 1.75 CB	0.0046% US04636NAE31
T MOBILE USA INC 150655 5.25 CB	0.0046% US87264ADN28
AMERICAN HONDA FINANCE CORP 240328 2.0 CB	0.0046% US02665WDW82
QUALCOMM INC 200545 4.80 CB	0.0046% US747525AK99
FRESENIUS FINANCE IRELAND PLC 011031 0.875 CB	0.0046% XS2325562697
OWL ROCK CAPITAL CORP 110628 2.875 CB	0.0046% US69121KAG94
EQUITABLE FINANCIAL LIFE GLOBAL FUNDING 080328 1.80 CB	0.0046% US29449WAF41
APPLE INC 230246 4.65 CB	0.0046% US037833BX70
PORTUGAL OBRIG 120452 1.00 CB	0.0046% PTOTECOE0037
APPLE INC 080228 1.20 CB	0.0046% US037833EC07
FNMA FNCL 010853 6.00 MBS POOL NO CB6921	0.0046% US3140QSVF33
NEWMONT MINING CORP 150342 4.875 CB	0.0046% US651639AP18
KONINKLIJKE PHILIPS NV 150342 5.0 CB	0.0046% US500472AE51
FNMA FNCL 010353 5.50 MBS POOL NO CB5908	0.0045% US3140QRR620
FMCC FNCL 010653 5.00 MBS POOL NO SD3148	0.0045% US3132DQP910
LAM RESEARCH CORP 150349 4.875 CB	0.0045% US512807AT55
FEDEX CORP 150550 5.25 CB	0.0045% US31428XCY04

NUTRIEN LTD 010449 5.00 CB	0.0045% US67077MAU27
WALT DISNEY CO 130131 2.65 CB	0.0045% US254687FX90
FMCC FNCL 010153 5.50 MBS POOL NO RA8411	0.0045% US3133KQKY16
ORACLE CORP 270954 5.38 CB	0.0045% US68389XCU72
WESTPAC BANKING CORP 240739 4.421 CB	0.0045% US961214EG45
MARRIOTT INTERNATIONAL INC 151032 3.50 CB	0.0045% US571903BF91
INTEL CORP 151129 2.45 CB	0.0045% US458140BH27
FMCC FNCL 010153 5.00 MBS POOL NO SD2248	0.0045% US3132DPP938
WALT DISNEY CO 010929 2.00 CB	0.0045% US254687FL52
MCKESSON CORP 150344 4.883 CB	0.0045% US581557BC84
CAMPBELL SOUP CO 240430 2.375 CB	0.0045% US134429BJ73
GOLDMAN SACHS GROUP INC 211045 4.75 CB	0.0045% US38141GVS01
JABIL INC 150131 3.00 CB	0.0045% US466313AK92
REPUBLIC SERVICES INC 010330 2.3 CB	0.0045% US760759AV21
STARBUCKS CORP 151130 2.55 CB	0.0045% US855244AZ28
BOSTON PROPERTIES LP 300131 3.25 CB	0.0045% US10112RBD52
MEDTRONIC INC 150345 4.625 CB	0.0044% US585055BU98
CHILDRENS HOSPITAL MEDICAL CENTER 150544 4.268 CB	0.0044% US16876AAA25
KROGER CO 010530 2.20 CB	0.0044% US501044DP37
FNMA FNCL 010153 5.50 MBS POOL NO FS3710	0.0044% US3140XKDAQ09
MOTOROLA SOLUTIONS INC 240531 2.75 CB	0.0044% US620076BU23
HCA INC 150649 5.25 CB	0.0044% US404119BZ18
MEAD JOHNSON NUTRITION CO 010644 4.60 CB	0.0044% US582839AG14
BIOGEN INC 010530 2.25 CB	0.0044% US09062XAH61
GNMA G2SF 201252 5.50 MBS POOL NO MA8491	0.0044% US36179XNG78
NESTLE FINANCE INTERNATIONAL LTD 021137 1.75 CB	0.0044% XS1707075245
WESTLAKE CHEMICAL CORP 150846 5.00 CB	0.0044% US960413AS12
JAPAN GOVERNMENT 201251 0.70 GB	0.0044% JP1300731N17
HUMANA INC 011044 4.95 CB	0.0044% US444859BE13
CIGNA CORP 151248 4.90 CB	0.0044% US125523AK66
BELGIUM KINGDOM OF GOVERNMENT 220671 0.65 GB	0.0044% BE0000353624
UNITEDHEALTH GROUP INC 150562 4.95 CB	0.0044% US91324PEL22
GOLDMAN SACHS GROUP INC 220432 2.615 CB	0.0044% US38141GYB49
VISA INC 141245 4.30 CB	0.0044% US92826CAF95
PRINCIPAL FINANCIAL GROUP INC 150630 2.125 CB	0.0044% US74251VAS16
CHARLES SCHWAB CORP 130531 2.30 CB	0.0044% US808513BS37
UNITEDHEALTH GROUP INC 150552 4.75 CB	0.0044% US91324PEK49
IDEX CORP 150631 2.625 CB	0.0043% US45167RAH75
BECTON DICKINSON AND CO 060647 4.669 CB	0.0043% US075887BX67
WESTPAC BANKING CORP 151135 2.668 CB	0.0043% US961214EP44
QUEST DIAGNOSTICS INC 300345 4.70 CB	0.0043% US74834LAY65
GOLDEN ST TOB SECURITIZATION CORP CALIF TOB 010634	0.0043% US38122NB504
2.746 GB	
IRELAND REPUBLIC OF GOVERNMENT 180245 2.00 GB	0.0043% IE00BV8C9186
VOYA FINANCIAL INC 150646 4.80 CB	0.0043% US929089AC42
INTERNATIONAL FLAVORS AND FRAGRANCES INC 011130 2.30	0.0043% US459506AQ49
CB	
MASCO CORP 011030 2.0 CB	0.0043% US574599BP01
ERP OPERATING LP 010645 4.50 CB	0.0043% US26884ABE29
TIME WARNER CABLE 010941 5.50 CB	0.0043% US88732JBB35
MASTERCARD INC 150331 1.90 CB	0.0043% US57636QAS30
MERCK & CO INC 070339 3.90 CB	0.0043% US58933YAV74
JOHN DEERE CAPITAL CORP 170631 2.00 CB	0.0043% US24422EVS52
GLAXOSMITHKLINE CAPITAL INC 180343 4.20 CB	0.0043% US377372AJ68
INTEL CORP 250340 4.60 CB	0.0043% US458140BL39
SHERWIN WILLIAMS CO 010647 4.50 CB	0.0043% US824348AX47
CONNECTICUT LIGHT AND POWER CO 010731 2.05 CB	0.0043% US207597EN17
CROWN CASTLE INTERNATIONAL CORP 150131 2.25 CB	0.0042% US22822VAT89
EUROPEAN INVESTMENT BANK 170530 0.875 CB	0.0042% US298785JE71
VULCAN MATERIALS CO 150647 4.50 CB	0.0042% US929160AV17
UNIVERSITY OF MINNESOTA 010452 4.048 MB	0.0042% US914460WT30
DEERE AND CO 090642 3.90 CB	0.0042% US244199BF15
ALPHABET INC 150830 1.10 CB	0.0042% US02079KAD90
HEINEKEN NV 011042 4.00 CB	0.0042% US423012AE38
FEDEX CORP 151145 4.75 CB	0.0042% US31428XCT19

FMCC FNCL 010153 5.50 MBS POOL NO RA8410	0.0042% US3133KQKX33
Income Due - USD	0.0042% -
T-MOBILE USA INC 150450 4.50 CB	0.0042% US87264AAZ84
VERIZON COMMUNICATIONS INC 150332 2.355 CB	0.0042% US92343VGN82
COMCAST CORP 011163 2.987 CB	0.0042% US20030NDW83
ROPER TECHNOLOGIES INC 150231 1.75 CB	0.0042% US776743AL02
NEW YORK LIFE GLOBAL FUNDING 070830 1.20 CB	0.0042% US64952WDS98
ABBVIE INC 211149 4.25 CB	0.0042% US00287YCB39
ERAC USA FINANCE LLC 011146 4.2 CB	0.0041% US26884TAS15
VISA INC 150231 1.10 CB	0.0041% US92826CAN20
BRISTOL MYERS SQUIBB CO 261049 4.25 CB	0.0041% US110122CR72
J M SMUCKER CO 150345 4.375 CB	0.0041% US832696AP30
NEW SOUTH WALES TREASURY CORP 070541 2.25 GB	0.0041% AU3SG0002165
MASCO CORP 150547 4.50 CB	0.0041% US74599BM79
UNIVERSITY MICH UNIV REVS 010422 4.454 MB	0.0041% US914455UJ72
PRUDENTIAL FINANCIAL INC 250250 4.35 CB	0.0041% US74432QCE35
MEMORIAL SLOAN KETTERING CANCER CENTER 010755 4.2 CB	0.0041% US586054AC25
CATERPILLAR INC 150842 3.803 CB	0.0041% US149123CB51
TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMERICA	0.0041% US878091BF35
ASCENSION HEALTH ALLIANCE 151146 3.945 CB	0.0041% US04351LAB62
FNMA FNCL 010153 5.50 MBS POOL NO CB5453	0.0041% US3140QRBX04
GILEAD SCIENCES INC 010347 4.15 CB	0.0041% US375558BK80
DARDEN RESTAURANTS INC 150248 4.55 CB	0.0041% US237194AM73
NOVARTIS CAPITAL CORP 210942 3.70 CB	0.0041% US66989HAF55
MCCORMICK AND COMPANY INC 150847 4.20 CB	0.0041% US579780AP26
ALLSTATE CORP 151246 4.20 CB	0.0041% US020002BC43
TRAVELERS COMPANIES INC 300547 4.00 CB	0.0041% US89417EAM12
AMERISOURCEBERGEN CORP 151247 4.30 CB	0.0041% US03073EAQ89
SYSCO CORP 150348 4.45 CB	0.0040% US871829BH94
SWEDEN KINGDOM OF GOVERNMENT 241145 0.50 GB	0.0040% SE0015193313
FMCC FNCL 010952 5.00 MBS POOL NO RA7933	0.0040% US3133KPY693
WEA FINANCE LLC 200948 4.625 CB	0.0040% US92928QAD07
FMCC FNCL 011252 5.50 MBS POOL NO SD2046	0.0040% US3132DPHX96
SOCIETE DU GRAND PARIS 180270 1.0 GB	0.0040% FR0013483914
INTEL CORP 250350 4.75 CB	0.0040% US458140BM12
FORTUNE BRANDS HOME AND SECURITY INC 250352 4.50 CB	0.0040% US34964CAG15
BELL TELEPHONE COMPANY OF CANADA OR BELL CAD 290749 4.3 CB	0.0039% US0778FPAB50
FNMA FNCL 010153 5.00 MBS POOL NO BW5089	0.0039% US3140MWUP99
3M CO 140948 4.00 CB	0.0039% US88579YBD22
FINLAND REPUBLIC OF GOVERNMENT 150455 2.95 GB	0.0039% FI4000566294
MASTERCARD INC 260350 3.85 CB	0.0039% US57636QAQ73
BROADCOM INC 150241 3.50 CB	0.0039% US11135FBJ93
NIKE INC 270340 3.25 CB	0.0039% US654106AL77
BANK OF AMERICA CORP 200351 4.083 CB	0.0039% US06051GJA85
VIACOMCBS INC 190550 4.95 CB	0.0039% US92556HAC16
COLGATE PALMOLIVE CO 010847 3.7 CB	0.0039% US19416QEK22
EUROPEAN UNION 041230 3.125 GB	0.0039% EU000A3LNF05
FMCC FNCL 011253 6.50 MBS POOL NO RJ0530	0.0039% US3142GQSU74
FMC CORP 011049 4.50 CB	0.0038% US302491AV74
INGREDION INC 010650 3.90 CB	0.0038% US457187AD44
AUSTRIA REPUBLIC OF GOVERNMENT 200471 0.70 GB	0.0038% AT0000A2QQB6
FMCC FNCL 010950 MBS POOL NO SD1143	0.0038% US3132DNHU00
NVIDIA CORP 010460 3.70 CB	0.0038% US67066GAJ31
GINNIE MAE II POOL 6.50 200255 MB0207 MBS	0.0038% US3618N5GR44
NORTHWESTERN MUTUAL LIFE INSURANCE CO 300947 3.85 CB	0.0038% US668138AA80
UNIVERSITY MICH UNIV REVS 010452 3.504 MB	0.0038% US914455UK46
UNUM GROUP 150651 4.125 CB	0.0038% US91529YAR71
LOWES COMPANIES INC 150446 3.70 CB	0.0038% US548661DN40
CHARTER COMMUNICATIONS OPERATING LLC 010350 4.80 CB	0.0037% US161175BT05

WASTE MANAGEMENT INC 010641 2.95 CB	0.0037% US94106LBR96
FNMA FNCL 010853 4.50 MBS POOL NO FS5424	0.0037% US3140XMA227
IRELAND REPUBLIC OF GOVERNMENT 150537 1.70 GB	0.0037% IE00BV8C9B83
DENMARK KINGDOM OF GOVERNMENT 151152 0.25 CB	0.0037% DK0009924029
NEW YORK LIFE INSURANCE CO 150550 3.75 CB	0.0037% US64952GAT58
INTEGRIS BAPTIST MEDICAL CENTER INC 150850 3.875 CB	0.0037% US45834QAA76
NXP BV 110541 3.25 CB	0.0037% US62954HAU23
KRAFT HEINZ FOODS CO 150745 5.20 CB	0.0037% US50077LAM81
RAYMOND JAMES FINANCIAL INC 010451 3.75 CB	0.0037% US754730AH26
BAYER US FINANCE II LLC 150764 4.70 CB	0.0037% US07274NBH52
VIACOM INC 150343 4.375 CB	0.0037% US92553PAP71
HARTFORD FINANCIAL SERVICES GROUP INC 190849 3.60 CB	0.0037% US416515BF08
PRESIDENT AND FELLOWS OF HARVARD COLLEGE 150746 3.15 CB	0.0036% US740816AM58
VIATRIS INC 220640 3.85 CB	0.0036% US92556VAE65
AIR PRODUCTS AND CHEMICALS INC 150540 2.70 CB	0.0036% US009158AZ91
DUKE UNIVERSITY 011044 2.682 CB	0.0036% US26442TAF49
EBAY INC 100551 3.65 CB	0.0036% US278642AZ62
FIDELITY NATIONAL INFORMATION SERVICES INC 010341 3.10 CB	0.0036% US31620MBU99
FMCC FNCL 010237 1.50 MBS POOL NO SB8140	0.0036% US3132D6BH27
DH EUROPE FINANCE 151149 3.40 CB	0.0036% US23291KAK16
JAPAN GOVERNMENT 200363 1.30 GB	0.0036% JP1400161P53
LD REPUBLIC INTERNATIONAL CORP 110651 3.85 CB	0.0036% US680223AL88
KAISER FOUNDATION HOSPITALS 010641 2.81 CB	0.0036% US48305QAF00
CATERPILLAR INC 090450 3.25 CB	0.0036% US149123CJ87
SALESFORCE.COM INC 150741 2.70 CB	0.0036% US79466LAK08
HP INC 170630 3.40 CB	0.0035% US40434LAC90
VERIZON COMMUNICATIONS INC 220351 3.55 CB	0.0035% US92343VGB45
NIKE INC 270350 3.375 CB	0.0035% US654106AM50
DALLAS FORT WORTH TEX INTL ARPT REV 011150 2.919 MB	0.0035% US2350367A26
ANHEUSER BUSCH INBEV WORLWIDE INC 130428 4.00 CB	0.0035% US035240AL43
ANTHEM INC 150351 3.60 CB	0.0035% US036752AS28
STARBUCKS CORP 151150 3.50 CB	0.0035% US855244BA67
NORTH RHINE WESTPHALIA STATE OF 040641 0.60 GB	0.0035% DE000NRW0MZ8
WESTERN AND SOUTHERN LIFE INSURANCE CO 280461 3.75 CB	0.0035% US95765PAE97
GREECE REPUBLIC OF GOVERNMENT 180738 4.375 GB	0.0035% GR0128017747
FMCC FNCL 010852 4.50 MBS POOL NO RA7779	0.0035% US3133KPUC03
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221073 1.275 GB	0.0035% GB00BLBDX619
GNMA G2SF 200453 5.00 MBS POOL NO MA8800	0.0035% US36179XX509
MASSACHUSETTS MUTUAL LIFE INSURANCE CO 150450 3.375 CB	0.0035% US575767AQ12
OTIS WORLDWIDE CORP 150250 3.362 CB	0.0034% US68902VAM90
FNMA FNCL 010452 2.50 MBS POOL NO CB3351	0.0034% US3140QNWMO6
ASSURED GUARANTY US HOLDINGS INC 150951 3.6 CB	0.0034% US04621WAE03
FMCC FNCL 010237 2.00 MBS POOL NO SB0788	0.0034% US3132CW2V54
T-MOBILE USA INC 151052 3.40 CB	0.0034% US87264ACT07
FMCC FNCL 010451 2.50 MBS POOL NO SD0576	0.0034% US3132DMT960
NASDAQ INC 211240 2.50 CB	0.0034% US63111XAE13
VERIZON COMMUNICATIONS INC 220361 3.70 CB	0.0034% US92343VGC28
REPUBLIC SERVICES INC 010350 3.05 CB	0.0034% US760759AW04
AT AND T INC 150953 3.50 CB	0.0034% US00206RKJ04
PACIFIC LIFECORP 150950 3.35 CB	0.0034% US694476AE25
KEURIG DR PEPPER INC 150351 3.35 CB	0.0033% US49271VAM28
AT AND T INC 150955 3.55 CB	0.0033% US00206RLJ94
AT AND T INC 150959 3.65 CB	0.0033% US00206RLV23
SIMON PROPERTY GROUP LP 130949 3.25 CB	0.0033% US828807DH72
AMAZON COM INC 120561 3.25 CB	0.0033% US023135CC87
FNMA FNCL 010137 2.00 MBS POOL NO CB2709	0.0033% US3140QNAK87

FMCC FNCL 011050 2.00 MBS POOL NO QB3891	0.0033% US3133AAKC53
FNMA FNCL 010337 1.50 MBS POOL NO MA4581	0.0033% US31418ECT55
INTERNATIONAL FLAVORS AND FRAGRANCES INC 011250	0.0033% US459506AS05
3.468 CB	
FNMA FNCL 011236 2.00 MBS POOL NO FS0180	0.0033% US3140XFFW63
TRAVELERS COMPANIES INC 080651 3.05 CB	0.0033% US89417EAR09
ROYAL BANK OF CANADA 280133 1.67 CB	0.0033% CA780086SY14
KIMBERLY CLARK CORP 070250 2.875 CB	0.0033% US494368CA98
FMCC FNCL 011051 2.00 MBS POOL NO RA6140	0.0033% US3133KMZD00
STRYKER CORP 150650 2.90 CB	0.0033% US863667AZ46
BANNER HEALTH 010151 2.913 CB	0.0033% US06654DAE76
MARTIN MARIETTA MATERIALS INC 150751 3.20 CB	0.0033% US573284AX46
INTERCONTINENTAL EXCHANGE INC 150650 3.00 CB	0.0032% US45866FAL85
NRW BANK 210228 2.75 GB	0.0032% DE000NWB2TA0
SALESFORCE.COM INC 150751 2.90 CB	0.0032% US79466LAL80
NOVARTIS CAPITAL CORP 140850 2.75 CB	0.0032% US66989HAS76
GNMA G2SF 201151 2.50 MBS POOL NO MA7705	0.0032% US36179WR263
CHILDRENS HOSPITAL OF PHILADELPHIA 010750 2.704 CB	0.0032% US16877PAA84
NATIONAL RETAIL PROPERTIES INC 150450 3.10 CB	0.0032% US637417AP15
BIOGEN INC 010550 3.15 CB	0.0032% US09062XAG88
FMCC FNCL 010254 6.00 MBS POOL NO RJ0841	0.0032% US3142GQ5B40
EMERSON ELECTRIC CO151050 2.75 CB	0.0032% US291011BM54
APPLIED MATERIALS INC 010650 2.75 CB	0.0032% US038222AP03
SEATTLE CHILDRENS HOSPITAL 011050 2.719 CB	0.0031% US81257VAB71
ELECTRONIC ARTS INC 150251 2.95 CB	0.0031% US285512AF68
AMERICAN TOWER CORP 150151 2.95 CB	0.0031% US03027XBK54
FNMA FNCL 011151 2.00 MBS POOL NO FM9082	0.0031% US3140XDCU86
UNIVERSITY OF VIRGINIA 011151 2.584 MB	0.0031% US915217XM05
IRELAND GOVERNMENT 181043 3.00 GB	0.0031% IE000GVLBXU6
DOWDUPONT INC 151138 5.319 CB	0.0031% US26078JAE01
FMCC FNCL 010352 2.50 MBS POOL NO RA6959	0.0031% US3133KNWU35
DANAHER CORP 011050 2.60 CB	0.0031% US235851AV47
FNMA FNCL 011051 MBS POOL NO BU1052	0.0030% US3140M2E248
FMCC FNCL 010553 5.5 MBS POOL NO SD2905	0.0030% US3132DQGN07
NORDRHEIN WESTFALEN LAND OF 160648 1.55 GB	0.0030% DE000NRWOKF4
MICROSOFT CORP 010660 2.675 CB	0.0030% US594918CD48
7 ELEVEN INC 100251 2.80 CB	0.0029% US817826AG50
KFW 150629 0.00 GB	0.0029% XS2331327564
STANLEY BLACK DECKER INC 151150 2.75 CB	0.0029% US854502AN14
ALPHABET INC 150850 2.05 CB	0.0028% US02079KAF49
WOOLSWORHT GROUP LTD 200530 2.80 CB	0.0028% AU3CB0272227
FREDDIE MAC POOL 4.00 011239 SB8346 MBS	0.0028% US3132D6HX13
FNMA FNCL 010154 6.50 MBS POOL NO CB7803	0.0028% US3140QTU562
QUEBEC PROVINCE OF 010928 2.75 CB	0.0028% CA74814ZFD02
ELI LILLY AND CO150960 2.50 CB	0.0027% US532457BZ08
METRO INC 280250 3.413 CB	0.0027% CA59162NAJ87
PROLOGIS LP 151050 2.125 CB	0.0027% US74340XBQ34
PRAXAIR INC 100850 2.00 CB	0.0027% US74005PBS20
GNMA G2SF 200753 5.50 MBS POOL NO 786798	0.0026% US3622ACNP10
EQUITABLE HOLDINGS INC 150229 4.572 CB	0.0026% US054561AN50
PROVINCE OF SASKATCHEWAN 280130 4.65 GB	0.0025% US803854KW79
GNMA G2SF 200854 6.50 MBS POOL NO MA9853	0.0025% US36179Y5N09
VERIZON COMMUNICATIONS INC 301056 2.987 CB	0.0024% US92343VFW90
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210654 4.75 GB	0.0024% AU0000300535
FMCC FNCL 010553 5.50 MBS POOL NO SD2890	0.0024% US3132DQF762
FANNIE MAE POOL 5.00 010155 CB9738 MBS	0.0023% US3140QVZC13
AUSTRIA REPUBLIC OF GOVERNMENT 201036 0.25 GB	0.0023% AT0000A2T198
FMCC FNCL 010336 1.50 MBS POOL NO SB8092	0.0023% US3132D57D82
NORTH RHINE WESTPHALIA STATE OF 150120 1.375 CB	0.0023% DE000NRWOL10
FNMA FNCL 011152 5.00 MBS POOL NO CB5084	0.0023% US3140QQUJ26
FMCC FNCL 011152 5.50 MBS POOL NO RA8212	0.0023% US3133KQDR48
AMERICAN INTERNATIONAL GROUP INC 160744 4.50 CB	0.0022% US026874DA29
FMCC FNCL 010153 6.00 MBS POOL NO QF5629	0.0022% US3133BTHE39

FMCC FNCL 010653 6.00 MBS POOL NO SD3260	0.0021% US3132DQTR73
WALMART INC 290648 4.05 CB	0.0021% US931142EC31
HUF BNP PARIBAS A/C	0.0021% -
LEAR CORP 150927 3.80 CB	0.0020% US521865AY17
FNMA FNCL 010154 6.50 MBS POOL NO CB7865	0.0020% US3140QTW394
DOW CHEMICAL CO 011129 7.375 CB	0.0019% US260543BJ10
FNMA FNCL 011153 6.50 MBS POOL NO FS6294	0.0019% US3140XM7G58
FMCC FNCL 010637 2.00 MBS POOL NO SB8158	0.0018% US3132D6B337
FMCC FNCL 011053 6.50 MBS POOL NO SD4350	0.0016% US3132E0ZP07
FMCC FNCL 010137 2.00 MBS POOL NO RC2399	0.0016% US3133L8UY97
DISCOVERY COMMUNICATIONS LLC 150955 4.00 CB	0.0015% US25470DBL29
FMCC FNCL 010653 5.50 MBS POOL NO SD3085	0.0015% US3132DQNA03
GNMA G2SF 201051 1.50 MBS POOL NO MA7647	0.0015% US36179WP853
BOSTON SCIENTIFIC CORP 010349 4.70 CB	0.0015% US101137AU14
FNMA FNCL 010253 5.50 MBS POOL NO CB5642	0.0015% US3140QRHU01
FMCC FNCL 010254 6.50 MBS POOL NO SD4870	0.0013% US3132DSMT68
FMCC FNCL 011253 6.50 MBS POOL NO RJ0527	0.0013% US3142GQSR46
FMCC FNCL 010853 4.50 MBS POOL NO SD3565	0.0012% US3132DQ6A97
CARRIER GLOBAL CORP 150227 2.493 CB	0.0012% US14448CAP95
NETHERLANDS KINGDOM OF GOVERNMENT 150725 0.25 GB	0.0011% NL0011220108
FNMA FNCL 011137 4.00 MBS POOL NO MA4797	0.0010% US31418EKK54
GNMA G2SF 200353 5.50 MBS POOL NO MA8726	0.0010% US36179XVT08
CNH 2023 A A4 151030 ABS	0.0010% US12664QAD60
UBS COLLATERAL A/C	0.0010% -
FMCC FNCL 010154 6.50 MBS POOL NO RJ0717	0.0009% US3142GQYP16
FINLAND REPUBLIC OF GOVERNMENT 150452 0.125 GB	0.0009% FI4000480488
FNMA FNCL 010937 4.00 MBS POOL NO MA4726	0.0007% US31418EHC75
JAPAN GOVERNMENT 200362 1.00 GB	0.0006% JP1400151N57
FNMA FMCC 010837 4.00 MBS POOL NO SB0725	0.0006% US3132CWYW80
QUEBEC PROVINCE OF 011251 3.10 GB	0.0006% CA74814ZFE84
FMCC FNCL 010238 4.00 MBS POOL NO SB1009	0.0005% US3132CXDN93
FNMA FNCL 011138 4.00 MBS POOL NO MA5223	0.0003% US31418EYV63
JAPAN GOVERNMENT 200348 0.80 GB	0.0003% JP1300581J30
Income Due - EUR	0.0002% -
JAPAN GOVERNMENT 200639 0.30 GB	0.0001% JP1201691K75
PEN BNP PARIBAS A/C	0.0000% -
THB BNP PARIBAS A/C	0.0000% -
Takeon NZD	0.0000% -
BOA COLLATERAL	-0.0010% -
GOLDMAN SACHS COLLAT	-0.0010% -
CITIBANK COLAT	-0.0020% -
Outstanding Settlement Payments - NOK	-0.0094% -
Accruals	-0.0094% -
HSBC COLLATERAL	-0.0129% -
Outstanding Settlement Payments - GBP	-0.0307% -
Outstanding Settlement Payments - CNY	-0.0921% -
Outstanding Settlement Payments - JPY	-0.2027% -
Outstanding Settlement Payments - EUR	-0.2033% -
Outstanding Settlement Payments - USD	-1.0397% -
Outstanding Settlement Payments - NZD	-2.9262% -