

Offer name	Mercer Investment Funds	Offer number	OFR10322
Fund name	Mercer Responsible Hedged Global Fixed	Fund number	FND8206
Period disclosure applies [dd/mm/yyyy]	31/03/2025		
Asset name	% of fund net assets	Security code	
ISHARES MBS ETF		12.87% US4642885887	
Liquidity Identifier		0.93%	
UNITED STATES TREASURY 280229 1.875 GB		0.45% US91282CEB37	
UNITED STATES TREASURY 150727 4.375 GB		0.40% US91282CKZ31	
UNITED STATES TREASURY 301127 3.875 GB		0.39% US91282CFZ95	
UNITED STATES TREASURY 150826 4.375 GB		0.39% US91282CHU80	
UNITED STATES TREASURY 150227 4.125 GB		0.39% US91282CKA89	
UNITED STATES TREASURY 310126 4.25 GB		0.39% US91282CJV46	
UNITED STATES TREASURY 150327 4.25 GB		0.39% US91282CKE02	
UNITED STATES TREASURY 310329 4.125 GB		0.39% US91282CKG59	
UNITED STATES TREASURY 310328 3.625 GB		0.39% US91282CGT27	
UNITED STATES TREASURY 310527 2.625 GB		0.38% US91282CET45	
UNITED STATES TREASURY 150526 1.625 GB		0.38% US912828R366	
UNITED STATES TREASURY 310727 2.75 GB		0.38% US91282CFB28	
UNITED STATES TREASURY 150828 2.875 GB		0.38% US9128284V99	
UNITED STATES TREASURY 280226 0.50 GB		0.38% US91282CBQ33	
Outstanding Settlement Receipts - USD		0.37%	
UNITED STATES TREASURY 300927 0.375 GB		0.36% US91282CAL54	
UNITED STATES TREASURY 310529 2.75 GB		0.34% US91282CES61	
UNITED STATES TREASURY 301128 4.375 GB		0.33% US91282CJN20	
UNITED STATES TREASURY 300928 4.50 GB		0.33% US91282CJA09	
UNITED STATES TREASURY 280229 4.25 GB		0.33% US91282CKD29	
UNITED STATES TREASURY 310729 4.00 GB		0.33% US91282CLC37	
UNITED STATES TREASURY 310331 4.125 GB		0.33% US91282CKF76	
UNITED STATES TREASURY 311228 3.75 GB		0.33% US91282CJR34	
JAPAN GOVERNMENT 200926 0.005 GB		0.32% JP1051491MA0	
UNITED STATES TREASURY 150234 4.00 GB		0.32% US91282CJZ59	
UNITED STATES TREASURY 150833 3.875 GB		0.32% US91282CHT18	
JAPAN GOVERNMENT 201227 0.10 GB		0.32% JP1103491HC4	
JAPAN GOVERNMENT 201228 0.10 GB		0.32% JP1103531K10	
UNITED STATES TREASURY 310526 0.75 GB		0.31% US91282CCF68	
UNITED STATES TREASURY 301126 1.25 GB		0.31% US91282CDK45	
UNITED STATES TREASURY 310129 1.75 GB		0.30% US91282CDW82	
UNITED STATES TREASURY 150230 1.5 GB		0.29% US912828Z948	
JAPAN GOVERNMENT OF 200936 0.50 GB		0.29% JP1201581G90	
UNITED STATES TREASURY 310829 3.125 GB		0.28% US91282CFJ53	
UNITED STATES TREASURY 150529 2.375 GB		0.28% US9128286T26	
UNITED STATES TREASURY 150830 0.625 GB		0.27% US91282CAE12	
UNITED STATES TREASURY 310531 4.625 GB		0.27% US91282CKU44	
NZD BNP PARIBAS A/C		0.26%	
Outstanding Settlement Receipts - EUR		0.25%	
GERMANY FEDERAL REPUBLIC OF (GOVERNMENT) 151027		0.24% DE0001141869	
1.30 GB			
UK TREASURY 221026 0.375 GB		0.24% GB00BNNGP668	
UNITED STATES TREASURY 151143 4.75 GB		0.24% US912810TW80	
UNITED STATES TREASURY 150831 1.25 GB		0.23% US91282CCS89	
ITALY REPUBLIC OF GOVERNMENT 011228 2.80 GB		0.23% IT0005340929	
JAPAN GOVERNMENT OF 200334 0.80 GB		0.23% JP1103741Q44	
UNITED STATES TREASURY 150232 1.875 GB		0.23% US91282CDY49	
UNITED STATES TREASURY 310330 3.625 GB		0.22% US91282CGS44	
UNITED STATES TREASURY 300929 3.50 GB		0.22% US91282CLN91	
UNITED STATES TREASURY 151131 1.375 GB		0.22% US91282CDJ71	
FRANCE REPUBLIC OF GOVERNMENT 251129 0.00 GB		0.22% FR0013451507	
JAPAN GOVERNMENT OF 200626 0.10 GB		0.22% JP1103431G66	
FRANCE REPUBLIC OF GOVERNMENT 251027 2.75 GB		0.22% FR0011317783	

JAPAN GOVERNMENT OF 201226 0.10 GB	0.21% JP1103451GCO
JAPAN GOVERNMENT OF 200327 0.10 GB	0.21% JP1103461H35
JAPAN GOVERNMENT 200329 0.60 GB	0.21% JP1051681Q54
JAP GOVERNMENT 200627 0.005 GB	0.21% JP1051531N75
JAPAN GOVERNMENT 200628 0.30 GB	0.21% JP1051611P92
FRANCE REPUBLIC OF GOVERNMENT 250229 2.75 GB	0.21% FR001400HI98
JAPAN GOVERNMENT OF 200634 1.10 GB	0.21% JP1103751Q74
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 190326 2.50 GB	0.21% DE000BU22049
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 151129 2.10 GB	0.21% DE0001102622
UNITED STATES TREASURY 310528 1.25 GB	0.21% US91282CCE93
JAPAN GOVERNMENT 200329 0.1 GB	0.21% JP1103541K42
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 070327 GB	0.21% GB00BPSNB460
JAPAN GOVERNMENT 200330 0.10 GB	0.21% JP1103581L42
ITALY REPUBLIC OF GOVERNMENT 150127 0.85 GB	0.21% IT0005390874
USD BNP PARIBAS A/C	0.21%
JAPAN GOVERNMENT 200930 0.10 GB	0.21% JP1103601LA4
SPAIN KINGDOM OF GOVERNMENT 300727 0.80 GB	0.21% ES0000012G26
JAPAN GOVERNMENT 201230 0.10 GB	0.20% JP1103611M11
JAPAN GOVERNMENT OF 201233 0.6 GB	0.20% JP1103731Q12
JAPAN GOVERNMENT 200631 0.10 GB	0.20% JP1103631M74
JAPAN GOVERNMENT 200931 0.10 GB	0.20% JP1103641MA8
JAPAN GOVERNMENT 200632 0.20 GB	0.20% JP1103671N74
JAPAN GOVERNMENT 201231 0.10 GB	0.20% JP1103651N11
JAPAN GOVERNMENT 200633 0.40 GB	0.20% JP1103711P74
UNITED STATES TREASURY 151153 4.75 GB	0.20% US912810TV08
UNITED STATES TREASURY 150534 4.375 GB	0.20% US91282CKQ32
UNITED STATES TREASURY 151148 3.375 GB	0.20% US912810SE91
UNITED STATES TREASURY 300626 4.625 GB	0.20% US91282CKY65
UNITED STATES TREASURY 151134 4.25 GB	0.20% US91282CLW90
UNITED STATES TREASURY 150554 4.625 GB	0.20% US912810UA42
UNITED STATES TREASURY 150426 3.75 GB	0.20% US91282CGV72
UNITED STATES TREASURY 150532 2.875 GB	0.20% US91282CEP23
UNITED STATES TREASURY 150842 3.375 GB	0.20% US912810TK43
UNITED STATES TREASURY 150253 3.625 GB	0.19% US912810TN81
UNITED STATES TREASURY 150834 3.875 GB	0.19% US91282CLF67
SPAIN KINGDOM OF GOVERNMENT 310529 3.50 GB	0.19% ES0000012M51
ITALY REPUBLIC OF GOVERNMENT 151229 3.85 GB	0.18% IT0005519787
UNITED STATES TREASURY 150854 4.25 GB	0.18% US912810UC08
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 300126 0.125 GB	0.18% GB00BL68HJ26
SPAIN KINGDOM OF GOVERNMENT 310526 2.80 GB	0.18% ES0000012L29
UNITED STATES TREASURY 150543 3.875 GB	0.18% US912810TS78
ITALY REPUBLIC OF GOVERNMENT 010734 3.85 GB	0.18% IT0005584856
UNITED STATES TREASURY 150552 2.875 GB	0.18% US912810TG31
UNITED STATES TREASURY 150843 4.375 GB	0.17% US912810TU25
FRANCE REPUBLIC OF GOVERNMENT 251131 0.00 GB	0.17% FR0014002WK3
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310134 4.625 GB	0.17% GB00BPJKN53
FRANCE REPUBLIC OF GOVERNMENT 250227 0.00 GB	0.17% FR0014003513
JAPAN GOVERNMENT OF 200933 1.70 GB	0.17% JP1201461D98
UNITED STATES TREASURY 151132 4.125 GB	0.16% US91282CFV81
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310734 4.25 GB	0.16% GB00BQC82C90
SPAIN (KINGDOM OF) 300740 4.9 GOVT	0.16% ES00000120N0
FRANCE REPUBLIC OF GOVERNMENT 250529 0.50 GB	0.16% FR0013407236
UNITED STATES TREASURY 150244 4.50 GB	0.16% US912810TZ12
UNITED STATES TREASURY 151128 3.125 GB	0.16% US9128285M81
UNITED STATES TREASURY 150527 2.375 GB	0.16% US912828X885
UNITED STATES TREASURY 150827 2.25 GB	0.16% US9128282R06
UNITED STATES TREASURY 310127 1.5 GB	0.16% US912828Z781
UNITED STATES TREASURY 311226 0.00 GB	0.16% US91282CDQ15
UNITED STATES TREASURY 310726 0.625 GB	0.16% US91282CCP41

UNITED STATES TREASURY 310826 0.75 GB	0.16% US91282CCW91
UNITED STATES TREASURY 150841 1.75 GB	0.15% US912810TA60
JAPN GOVERNMENT 200331 0.10 GB	0.15% JP1103621M43
UNITED STATES TREASURY 150844 4.125 GB	0.15% US912810UD80
KOREA REPUBLIC OF GOVERNMENT 100354 3.25 GB	0.15% KR103502GE30
UNITED STATES TREASURY 150853 4.125 GB	0.15% US912810TT51
ITALY REPUBLIC OF GOVT 010831 0.60 GB	0.15% IT0005436693
UNITED STATES TREASURY 150845 2.875 GB	0.15% US912810RN00
FRANCE REPUBLIC OF GOVERNMENT 250534 1.25 CB	0.15% FR0013313582
EXPORT IMPORT BANK OF CHINA 160731 3.38 GB	0.15% CND10004BNT2
UNITED STATES TREASURY 311029 4.00 GB	0.15% US91282CFT36
FRANCE 251038 4.0 GOVT	0.15% FR0010371401
UNITED STATES TREASURY 151143 3.75 GB	0.15% US912810RD28
SPAIN KINGDOM OF GOVERNMENT 311033 3.55 GB	0.15% ES0000012L78
SPAIN KINGDOM OF GOVERNMENT 300433 3.15 GB	0.14% ES0000012L52
UNITED STATES TREASURY 150540 1.125 GB	0.14% US912810SR05
JAPAN GOVERNMENT 201232 0.50 GB	0.14% JP1103691P11
GERMANY FEDERAL REPUBLIC OF GOVERNMENT180925 3.10 GB	0.14% DE000BU22023
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 191028 2.40 GB	0.14% DE000BU25018
BUONI POLIENNAILI DEL TES 010237 4.0 GOV	0.14% IT0003934657
SPAIN KINGDOM OF GOVERNMENT 300426 1.95 GB	0.14% ES0000012729
FRANCE REPUBLIC OF GOVERNMENT 250530 2.50 GB	0.14% FR0011883966
EUROPEAN UNION 041027 2.00 CB	0.14% EU000A3K4DS6
FRANCE REPUBLIC OF GOVERNMENT 250526 0.50 GB	0.14% FR0013131877
JAPAN GOVERNMENT OF 200339 2.30 GB	0.14% JP1300301940
FRANCE GOVT OF 251134 3.00 G B	0.14% FR001400QMF9
EUROPEAN FINANCIAL STABILITY FACILITY SA 030527 0.75 CB	0.14% EU000A1G0DR4
EXPORT IMPORT BANK OF CHINA 220226 3.33 GB	0.14% CND100009K58
UNITED KINGDOM OF GREAT BRITAIN NORTHERN IRE 221030 0.375 GB	0.14% GB00BL68HH02
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150234 2.20 GB	0.14% DE000BU2Z023
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310132 1.00 GB	0.14% GB00BM8Z2T38
UNITED STATES TREASURY 151133 4.50 GB	0.13% US91282CJJ18
UNITED STATES TREASURY 150235 4.625 GB	0.13% US91282CMM00
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150228 0.50 GB	0.13% DE0001102440
UNITED STATES TREASURY 150251 1.875 GB	0.13% US912810SU34
SUCI SECOND INVESTMENT COMPANY 050331 5.171 CB	0.13% XS2777443768
BUNDESREPUBLIK DEUTSCHLAND 040740 4.75 G	0.13% DE0001135366
UNITED STATES TREASURY 300630 3.75 GB	0.13% US91282CHJ36
JAPAN GOVERNMENT OF 200635 1.30 GB	0.13% JP1201531F68
JAPAN GOVERNMENT OF 201234 1.20 GB	0.13% JP1201511EC7
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150853 1.80 GB	0.13% DE0001102614
JAPAN GOVERNMENT 200928 0.10 GB	0.13% JP1103521JA8
JPY BNP PARIBAS A/C	0.13%
UK TREASURY BOND 071238 4.75 GB	0.13% GB00B00NY175
UNITED STATES TREASURY 280227 1.875 GB	0.13% US91282CEC10
UNITED STATES TREASURY 311026 1.125 GB	0.12% US91282CDG33
UNITED KINGDOM OF GREAT BRITAIN NORTHERN IRE 221043 4.75 GB	0.12% GB00BPJJKP77
EXPORT IMPORT BANK OF CHINA 070733 2.85 GB	0.12% CND10006NHN7
FRANCE REPUBLIC OF GOVERNMENT 250527 1.0 GB	0.12% FR0013250560
CANADA GOVERNMENT 011230 0.50 GB	0.12% CA135087L443
UNITED STATES TREASURY 310128 0.75 GB	0.12% US91282CBJ99
UNITED STATES TREASURY 150243 3.875 GB	0.12% US912810TQ13
UNITED STATES TREASURY 150832 2.75 GB	0.12% US91282CFF32
KOREA REPUBLIC OF SOUTH KOREA 100634 3.50 GB	0.12% KR103502GE63
AUSTRALIAN COMMONWEALTH GOVT 211128 2.75 GB	0.12% AU000XCLWAU3

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 290127 4.125 GB	0.12% GB00BL6C7720
CPPIB CAPITAL INC 020629 3.60 CB	0.12% CA12593CAX98
CANADA GOVERNMENT 010526 4.00 GB	0.12% CA135087R556
JAPAN GOVERNMENT OF 200336 0.40 GB	0.11% JP1201561G37
CANADA GOVERNMENT 010927 2.75 GB	0.11% CA135087N837
JAPAN GOVERNMENT OF 200937 0.60 GB	0.11% JP1201621H91
UNITED STATES TREASURY 150550 1.25 GB	0.11% US912810SN90
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310128 0.125 GB	0.11% GB00BMBL1G81
FRANCE REPUBLIC OF GOVERNMENT 250532 0.00 GB	0.11% FR0014007L00
JAPAN GOVERNMENT OF 200938 0.7 GB	0.11% JP1201661JA3
UNITED STATES TREASURY 151151 1.875 GB	0.11% US912810TB44
FREDDIE MAC 150732 6.25 GB	0.11% US3134A4KX12
KOREA REPUBLIC OF GOVERNMENT 100326 3.25 GB	0.11% KR103503GE39
UNITED KINGDO OF GREAT BRITAIN AND NORTH GOVT 310129 0.50 GB	0.11% GB00BLPK7227
UNITED STATES TREASURY 150530 0.625 GB	0.11% US912828ZQ64
UNITED KINGDOM OF GREAT BRITAIN AND NORTH IRE 071249 4.25 GB	0.11% GB00B39R3707
EUROPEAN UNION 051228 3.125 GB	0.11% EU000A3K4EN5
EUROPEAN UNION 041230 3.125 GB	0.11% EU000A3LNF05
JAPAN GOVERNMENT 200642 0.90 GB	0.11% JP1201811N77
UNITED STATES TREASURY 310729 2.625 GB	0.11% US91282CFC01
UNITED STATES TREASURY 151147 2.75 GB	0.11% US912810RZ30
BELGIUM KINGDOM OF GOVERNMENT 220633 3.00 GB	0.11% BE0000357666
JAPAN GOVERNMENT 201226 0.005 GB	0.11% JP1051501N14
JAPAN GOVERNMENT 201227 0.30 GB	0.11% JP1051551P11
ITALY REPUBLIC OF GOVERNMENT 010829 3.00 GB	0.11% IT0005365165
THAILAND KINGDOM OF GOVERNMENT 170633 3.35 GB	0.11% TH062303D603
MAJOR JOINT LOCAL GOVERNMENT BOND 250527 0.18 CB	0.11% JP2990001H56
JAPAN GOVERNMENT OF 200927 0.10 GB	0.11% JP1103481H98
AUSTRIA REPUBLIC OF GOVERNMENT 150726 2.00 GB	0.11% AT0000A308C5
ITALY REPUBLIC OF GOVERNMENT 150629 2.80 GB	0.11% IT0005495731
CANADA GOVERNMENT 010334 3.50 GB	0.11% CA135087R713
NETHERLANDS KINGDOM OF THE GOVERNMENT 150130 2.50 GB	0.11% NL0015001DQ7
PORTUGAL REPUBLIC OF GOVERNMENT 171028 2.125 GB	0.11% PTOTEVOE0018
FRANCE REPUBLIC OF GOVERNMENT 250230 2.75 GB	0.11% FR001400PM68
BUONI POLIENNALI DEL TES 151131 3.15 GB	0.11% IT0005619546
EUROPEAN UNION 041038 3.375 GB	0.11% EU000A3K4D74
ITALY REPUBLIC OF GOVERNMENT 010827 2.05 GB	0.11% IT0005274805
UNITED STATES TREASURY 150844 3.125 GB	0.10% US912810RH32
BELGIUM KINGDOM OF GOVERNMENT 220626 1.00 GB	0.10% BE0000337460
JAPAN 20 YEAR ISSUE 200644 1.90 GB	0.10% JP1201891Q77
JAPAN GOVERNMENT 200340 0.40 GB	0.10% JP1201721L45
JAPAN GOVERNMENT 200939 0.30 GB	0.10% JP1201701KA5
JAPAN GOVERNMENT 200929 0.10 GB	0.10% JP1103561KA2
NETHERLANDS KINGDOM OF GOVERNMENT 150734 2.5 GB	0.10% NL0015001XZ6
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150233 2.30 GB	0.10% DE000BU2Z007
ITALY REPUBLIC OF GOVERNMENT 010426 0.00 GB	0.10% IT0005437147
JAPAN GOVERNMENT 200941 0.50 GB	0.10% JP1201781MA3
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150827 0.50 GB	0.10% DE0001102424
IRELAND GOVERNMENT 150529 1.10 GB	0.10% IE00BH3SQ895
FRANCE REPUBLIC OF GOVERNMENT 250528 0.75 GB	0.10% FR0013286192
UNITED STATES TREASURY 150544 4.625 GB	0.10% US912810UB25
FRANCE REPUBLIC OF GOVERNMENT 250545 3.25 GB	0.10% FR0011461037
NEW SOUTH WALES TREASURY CORP 200328 3.00 GB	0.10% AU3SG0001514
EUROPEAN INVESTMENT BANK 220129 0.625 CB	0.10% XS1938387237
JAPAN GOVERNMENT 200943 1.50 GB	0.10% JP1201861PA6
UNITED STATES TREASURY 311229 3.875 GB	0.10% US91282CGB19

GBP BNP PARIBAS A/C	0.10%
ITALY REPUBLIC OF GOVERNMENT 010933 2.45 GB	0.10% IT0005240350
EXPORT IMPORT BANK OF CHINA 130233 3.1 GB	0.10% CND100063JL3
JAPAN GOVERNMENT OF 200926 0.10 GB	0.10% JP1103441G98
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210926 0.50 GB	0.10% AU0000106411
JAPAN GOVERNMENT 200947 0.80 GB	0.10% JP1300561H93
ITALY REPUBLIC OF GOVERNMENT 010533 4.4 GB	0.09% IT0005518128
JAPAN GOVERNMENT OF 201245 1.40 GB	0.09% JP1300491FC9
UNITED STATES TREASURY 150233 3.50 GB	0.09% US91282CGM73
UNITED STATES TREASURY 150533 3.375 GB	0.09% US91282CHC82
AUSTRIA REPUBLIC OF GOVERNMENT 200230 0.00 GB	0.09% AT0000A2CQD2
EXPORT-IMPORT BANK OF CHINA 060228 2.87 CB	0.09% CND1000620N9
Outstanding Settlement Receipts - CNY	0.09%
SPAIN KINGDOM OF GOVERNMENT 300432 0.70 GB	0.09% ES00000012K20
BPCE SA 191034 7.003 CB	0.09% US05571AAS42
ITALY REPUBLIC OF GOVERNMENT 011053 4.50 GB	0.09% IT0005534141
UNITES STATES TREASURY 150548 3.125 CD	0.09% US912810SC36
FRANCE REPUBLIC OF GOVERNMENT 250533 3.00 GB	0.09% FR001400H7V7
MEXICO UNITED MEXICAN STATES GOVERNMENT 260533 7.50 GB	0.09% MX0MGO0001D6
ONTARIO PROVINCE OF 020630 2.05 CB	0.09% CA68333ZAH07
JAPAN GOVERNMENT 200341 0.50 GB	0.09% JP1201761M45
JAPAN GOVERNMENT 200626 0.005 GB	0.09% JP1051481M76
JAPAN GOVERNMENT 220940 0.40 GB	0.09% JP1201741LA9
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211132 1.75 GB	0.09% AU0000143901
JAPAN GOVERNMENT OF 200333 1.10 GB	0.09% JP1300101357
JAPAN EXPRESSWAY HOLDING AND DEBT REPAYMENT 301127 0.16 GB	0.09% JP370620AHB4
FEDERATION DES CAISSES DESJARDINS DU QUEBEC 271128 5.147 CB	0.09% US31430WC853
UNITED STATES TREASURY 150549 2.875 GB	0.08% US912810SH23
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150538 1.00 GB	0.08% DE0001102598
ONTARIO TEACHERS FINANCE TRUST 100429 4.625 CB	0.08% US68329AAQ13
AUSTRALIAN COMMONWEALTH GOVERNMENT 210532 1.25 GB	0.08% AU0000075681
KOREA REPUBLIC OF GOVERNMENT 100630 1.375 GB	0.08% KR103502GA67
UNITED STATES TREASURY 150231 1.125 GB	0.08% US91282CBL46
JAPAN GOVERNMENT 201229 0.10 GB	0.08% JP1103571L10
COOPERATIEVE RABOBANK UA NEW YORK BRANCH 050327 5.041 CB	0.08% US21688ABD37
MORGAN STANLEY 140128 4.952 CB	0.08% US61690U8A11
JAPAN GOVERNMENT 200654 2.20 GB	0.08% JP1300831Q70
JAPAN GOVERNMENT 200630 0.10 GB	0.08% JP1103591L73
FRENCH GOVERNMENT 042529 5.5	0.08% FR0000571218
UNITED STATES TREASURY 150546 2.50 GB	0.08% US912810RS96
JAPAN GOVERNMENT 200332 0.20 GB	0.08% JP1103661N43
US TREASURY BILL 150539 4.25 GOVT BOND	0.08% US912810QB70
JAPAN GOVERNMENT OF 200344 1.70 GB	0.08% JP1300421E39
JAPAN GOVERNMENT OF 200932 0.20 GB	0.08% JP1103681NA2
EUROPEAN INVESTMENT BANK 130224 4.125 GB	0.08% US298785KA31
SPAIN (KINGDOM OF) 300741 4.7 GB	0.08% ES000000121S7
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221053 3.75 GB	0.08% GB00BPCJD997
FRANCE GOVT OF 250441 4.5 GB	0.08% FR0010773192
MEXICO UNITED MEXICAN STATES GOVERNMENT 010329 8.5 GB	0.08% MX0MGO0001F1
GERMANY (FEDERAL REPUBLIC) 040137 4.00 G	0.08% DE0001135275
AUSTRALIAN COMMONWEALTH GOVT 211129 2.75 GB	0.08% AU000XCLWAX7
CDP FINANCIAL INC 010227 1.75 CB	0.08% US125094AX03
UNITED KINGDOM TREASURY GILT 070939 4.2	0.08% GB00B3KJDS62
NORTH RHINE WESTPHALIA STATE OF 090430 0.20 GB	0.08% DE000NRW0MA1
KOREA REPUBLIC OF GOVERNMENT 100943 3.875 GB	0.08% KR103504GD96

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310133 3.25 GB	0.08% GB00BMV7TC88
GREECE REPUBLIC OF GOVERNMENT 150633 4.25 GB	0.08% GR0124039737
BOUNI POLIENNALI DEL TES 010341 1.80 CB	0.08% IT0005421703
JAPAN GOVERNMENT OF 200946 0.50 GB	0.08% JP1300521G93
UNITED STATES TREASURY 151149 2.375 CB	0.08% US912810SK51
GREECE REPUBLIC OF GOVERNMENT 150628 3.875 GB	0.08% GR0114033583
SLOVAK REPUBLIC GOVERNMENT 191032 4.00 GB	0.08% SK4000021986
DEUTSCHE BANK AG 040430 4.125 CB	0.07% DE000A3829D0
SPAIN KINGDOM OF GOVERNMENT 300431 0.10 GB	0.07% ES0000012H41
ITALY REPUBLIC OF GOVERNMENT 151130 4.00 GB	0.07% IT0005561888
FRANCE REPUBLIC OF GOVERNMENT 250543 2.50 GB	0.07% FR001400CMX2
JAPAN GOVERNMENT 200338 0.50 GB	0.07% JP1201641J38
GERMANY (FEDERATION OF) 040742 3.25 GB	0.07% DE0001135432
JAPAN GOVERNMENT 200643 1.10 GB	0.07% JP1201851P76
KOREA REPUBLIC OF GOVERNMENT 101233 4.125 GB	0.07% KR103502GDC6
ITALY REPUBLIC OF GOVERNMENT 150630 3.7 GB	0.07% IT0005542797
UNITED STATES TREASURY 150242 2.375 GB	0.07% US912810TF57
BPIFRANCE SA 100926 3.00 CB	0.07% FR001400DXK4
CANADA GOVERNMENT 011255 2.75 GB	0.07% CA135087P998
EUROPEAN FINANCIAL STABILITY FACILITY SA 110428 2.375 CB	0.07% EU000A2SCAE8
JAPAN GOVERNMENT 200950 0.6 GB	0.07% JP1300681LA7
ITALY REPUBLIC OF GOVERNMENT 011039 4.15 GB	0.07% IT0005582421
SWITZERLAND CONFEDERATION OF GOVERNMENT 230635 0.25 GB	0.07% CH055778310
CREDIT MUTUEL ARKEA SA 031033 3.625 CB	0.07% FR001400P1Y4
EUROPEAN UNION 060751 0.70 GB	0.07% EU000A3KTGW6
CREDIT AGRICOLE HOME LOAN SFH SA 111232 3.00 CB	0.07% FR001400PBM0
FRANCE REPUBLIC OF GOVERNMENT 250536 1.25 GB	0.07% FR0013154044
NRW BANK 060229 2.625 GB	0.07% DE000NWB9122
EUROPEAN INVESTMENT BANK 120133 2.875 CB	0.07% XS2574388646
JP MORGAN CHASE AND CO 210334 3.761 CB	0.07% XS2791972248
ITALY REPUBLIC OF GOVERNMENT 150726 2.10 GB	0.07% IT0005370306
THAILAND KINGDOM OF GOVERNMENT 171228 2.875 GB	0.07% TH0623038C04
JAPAN GOVERNMENT 200649 0.4 GB	0.07% JP1300631K78
SWEDISH COVERED BOND CORP 230529 4.00 CB	0.07% SE0021021631
KOREA REPUBLIC OF GOVERNMENT 100633 3.25 GB	0.07% KR103502GD64
EXPORT IMPORT BANK OF CHINA 260231 2.46 GB	0.07% CND10007LBN2
CREDIT AGRICOLE SA LONDON BR 030527 1.375 CB	0.07% XS1605365193
SPAIN KINGDOM OF GOVERNMENT 300428 1.40 GB	0.07% ES0000012B39
SOCIETE GENERALE SA 100134 6.691 CB	0.07% US83368RBS04
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211230 1.00 GB	0.07% AU0000087454
ITALY REPUBLIC OF GOVERNMENT 010427 1.1 GB	0.07% IT0005484552
UBS GROUP AG 220934 6.301 CB	0.07% US225401BG25
JAPAN GOVERNMENT 201249 0.40 GB	0.07% JP1300651L15
CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE 251132 2.75 GB	0.07% FR001400CVE3
BNG BANK NV 110134 2.75 CB	0.07% XS2744955373
UNITED STATES TREASURY 151130 0.875 GB	0.07% US91282CAV37
SPAIN KINGDOM OF GOVERNMENT 311032 2.55 GB	0.07% ES0000012K61
SPAIN KINGDOM OF GOVERNMENT 300730 1.95 GB	0.07% ES00000127A2
JAPAN GOVERNMENT 200353 1.40 GB	0.07% JP1300781P48
FORD MOTOR CREDIT COMPANY LLC 071128 6.798 CB	0.07% US345397D591
MIZUHO FINANCIAL GROUP 270534 FRN	0.07% US60687YCT47
KOREA REPUBLIC OF GOVERNMENT 101226 3.875 GB	0.07% KR103501GDC8
KOREA REPUBLIC OF GOVERNMENT 100928 3.50 GB	0.07% KR103501GD99
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150541 2.60 CB	0.07% DE000BU2F009
CANADIAN IMPERIAL BANK OF COMMERCE 021026 5.926 CB	0.07% US13607LWT69
ITALY REPUBLIC OF GOVERNMENT 010335 3.35 GB	0.07% IT0005358806
CLOVERIE PLC 240646 5.625 CB	0.07% XS1385999492

GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150227 0.25 GB	0.07% DE0001102416
KOREA REPUBLIC OF GOVERNMENT 100329 3.25 GB	0.07% KR103501GE31
THAILAND KINGDOM OF GOVERNMENT 170327 2.25 GB	0.07% TH0623037304
LANDWIRTSCHAFTLICHE RENTENBANK 170429 4.625 GB	0.07% US515110CF96
STANDARD CHARTERED PLC 080228 6.75 CB	0.07% US853254CW88
NETHERLAND KINGDOM OF THE GOVERNMENT 150127 0.00 GB	0.07% NL0015031501
HOME DEPOT INC 150429 4.90 CB	0.07% US437076CW03
SPAIN KINGDOM OF GOVERNMENT 300743 3.45 GB	0.07% ES0000012K95
ISDB TRUST NO 2 150529 4.75 CB	0.07% XS2817911170
CANADA GOVERNMENT 010633 2.75 GB	0.07% CA135087Q236
MASSMUTUAL GLOBAL FUNDING II 090427 5.10 CB	0.07% US57629W4S64
CRH SMW FINANCE DAC 210529 5.20 CB	0.07% US12704PAA66
DEVELOPMENT BANK OF JAPAN INC 100429 4.625 GB	0.07% XS2798964164
TORONTO DOMINION BANK 050427 4.98 CB	0.07% US89115A2W19
GENERAL MOTORS FINANCIAL COMPANY INC 080527 5.40 CB	0.07% US37045XEQ51
SUMITOMO MITSUI FINANCIAL GROUP INC 130726 5.88 CB	0.07% US86562MDA53
MITSUBISHI UFJ FINANCIAL GROUP INC 220229 5.422 CB	0.07% US606822CS14
JAPAN GOVERNMENT OF 201233 1.60 GB	0.07% JP1201471DC6
THERMO FISHER SCIENTIFIC INC 100830 4.977 CB	0.07% US883556CW07
UBS GROUP AG 080230 5.428 CB	0.07% US902613BJ61
INTL FINANCE CORP 130728 4.50 CB	0.07% US45950KDD90
HSBC HOLDINGS PLC 040330 5.546 CB	0.07% US404280ED71
MORGAN STANLEY 160130 5.173 CB	0.07% US61747YFK64
ITALY REPUBLIC OF GOVERNMENT 011232 2.50 GB	0.07% IT0005494239
BANK OF AMERICA CORP 230135 5.468 CB	0.07% US06051GMA49
REPUBLIC OF KOREA 030729 4.50 GB	0.07% US50064FAX24
AMERICAN TOWER CORP 150229 5.20 CB	0.07% US03027XCG34
HSBC USA INC 040327 5.294 CB	0.07% US40428HA448
AFRICAN DEVELOPMENT BANK 040127 4.625 GB	0.07% US00828EEY14
BARCLAYS BANK PLC 120328 5.674 CB	0.07% US06738ECP88
JP MORGAN CHASE AND CO 230130 5.012 CB	0.07% US46647PEB85
NORDEA BANK ABP 220927 5.375 CB	0.07% US65558RAD17
ING GROEP NV 190330 5.335 CB	0.07% US456837BL64
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221028 1.625 GB	0.07% GB00BFX0ZL78
AMERICAN EXPRESS CO 160228 5.098 CB	0.07% US025816DP17
ORACLE CORP 060528 4.50 CB	0.07% US68389XCM56
JP MORGAN CHASE AND CO 230135 5.336 CB	0.07% US46647PEC68
CITIGROUP INC 240528 4.658 CB	0.07% US172967NS68
CISCO SYSTEMS INC 260227 4.80 CB	0.07% US17275RBQ48
BANK OF CHINA LTD NEW YORK BRANCH 260626 4.625 CB	0.07% XS2632485897
ASIAN DEVELOPMENT BANK 060329 4.375 GB	0.07% US045167GD94
CHILE GOVERNMENT OF 220129 4.85 GB	0.07% US168863EB04
KOREA REPUBLIC OF GOVERNMENT 100327 2.375 GB	0.07% KR103501GC33
ITALY REPUBLIC OF GOVERNMENT 150328 0.25 GB	0.07% IT0005433690
COMCAST CORP 150129 4.55 CB	0.07% US20030NED93
HSBC HOLDINGS PLC 181135 FRN	0.07% US404280EL97
SKANDINAVISKA ENSKILDA BANKEN AB 061227 3.00 CB	0.07% SE0017780182
KOMMUNINVEST I SVERIGE AB 101225 4.25 CB	0.07% XS2615298408
ABBVIE INC 150327 4.80 CB	0.07% US00287YDR71
SWEDISH EXPORT CREDIT CORP 010229 4.25 GB	0.07% US01021NAA00
CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE 190926 4.875 CB	0.07% XS2689239429
APPLE INC 100533 4.30 CB	0.07% US037833EV87
VOLKSWAGEN GROUP OF AMERICA FINANCE LLC 200326 5.40 CB	0.07% US928668CE07
EUROPEAN INVESTMENT BANK 190327 4.375 CB	0.07% US298785KB14
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 050329 4.50 GB	0.07% FR001400OFN2
TSMC ARIZONA CORP 220427 3.875 CB	0.07% US872898AF83

GERMANY FEDERAL REPUBLIC OF GOVT 150229 0.25 GB	0.07% DE0001102465
PHILIPPINES REPUBLIC OF THE GOVERNMENT 020242 3.70 GB	0.07% US718286CB15
MARS INC 010335 5.20 CB	0.07% US571676BA26
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220747 1.50 GB	0.07% GB00BDCHBW80
GERMANY GOVERNMENT OF 150846 2.50 GB	0.07% DE0001102341
EUROPEAN UNION 020628 0.00 CB	0.07% EU000A287074
US TREASURY NB 151154 4.50 GB	0.06% US912810UE63
UNITED KIN OF GREAT BRITAIN AND NORT IRE GOV 220144 3.25 GB	0.06% GB00B84Z9V04
STADSHYPOTEK AB 011227 2.50 CB	0.06% SE0013883691
ISRAEL STATE OF GOVERNMENT 120334 5.50 GB	0.06% US46514BRL35
KOREA DEVELOPMENT BANK 030625 1.25 GB	0.06% XS2181972568
AMAZON.COM INC 130427 3.30 CB	0.06% US023135CF19
EUROPEAN INVESTMENT BANK 280928 0.00 CB	0.06% XS2343538372
AMGEN INC 020343 5.6 CB	0.06% US031162DS61
FINLAND REPUBLIC OF GOVERNMENT 150929 0.50 GB	0.06% FI4000369467
MEXICO UNITED MEXICAN STATES GOVERNMENT 220429 4.50 GB	0.06% US91087BAF76
HONG KONG SPECIAL ADMINISTRATIVE REGION GOVT 070633 4.00 GB	0.06% USY3422VDA36
BANCO SANTANDER SR 240328 4.175 CB	0.06% US05964HAQ83
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150854 2.50 CB	0.06% DE000BU2D004
SPAIN KINGDOM OF GOVERNMENT 311029 0.60 GB	0.06% ES0000012F43
VONOVIA SE 250332 2.375 CB	0.06% DE000A3MQS72
FORD MOTOR CREDIT COMPANY LLC 050331 6.05 CB	0.06% US345397E250
PEPSICO SINGAPORE FINANCING 160234 4.70 CB	0.06% US713466AD26
JAPAN GOVERNMENT 201227 0.20 GB	0.06% JP1051561P27
KOREA REPUBLIC OF GOVERNMENT 100938 2.375 GB	0.06% KR103502G891
WELLS FARGO AND CO 240328 3.526 CB	0.06% US95000U2V48
JAPAN GOVERNMENT 200328 0.10 GB	0.06% JP1051581P56
JAPAN GOVERNMENT 200328 0.10 GB	0.06% JP1103501J35
ROCHE HOLDINGS INC 090934 4.592 CB	0.06% US771196CQ32
JAPAN GOVERNMENT 200628 0.10 GB	0.06% JP1103511J74
AMERICA MOVIL SAB DE CV 220429 3.625 CB	0.06% US02364WBH79
EUROPEAN UNION 040734 3.25 CB	0.06% EU000A3K4D41
KOREA REPUBLIC OF GOVERNMENT 100937 2.25 GB	0.06% KR103502G792
UNITED STATES TREASURY 150228 2.75 GB	0.06% US9128283W81
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221071 1.625 GB	0.06% GB00BFMCN652
ASIAN INFRASTRUCTURE INVESTMENT BANK 270126 0.50 GB	0.06% US04522KAD81
FEDERAL NATIONAL MORTGAGE ASSOCIATION 240926 1.875 GB	0.06% US3135G0Q225
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150230 0.00 GB	0.06% DE0001102499
MEXICO UNITED MEXICAN STATES GOVERNMENT 030926 7.00 GB	0.06% MX0MGO000193
DANSKE HYPOTEK AB PUBL 161226 0.50 CB	0.06% SE0015987540
AUSTRIA REPUBLIC OF GOVERNMENT 201040 0.00 GB	0.06% AT0000A2KQ43
EUROPEAN FINANCIAL STABILITY FACILITY SA 240533 1.25 CB	0.06% EU000A1G0D70
JAPAN GOVERNMENT 200352 1.00 GB	0.06% JP1300741N49
JAPAN 10 YEAR ISSUE 200934 0.90 GB	0.06% JP1103761QA5
CPPIB CAPITAL INC 040334 5.20 CB	0.06% AU3CB0307031
FRANCE REPUBLIC OF GOVERNMENT 250649 3.00 GB	0.06% FR001400NEF3
ONTARIO PROVINCE OF 020645 3.45 GB	0.06% CA68323ACC68
TELUS CORP 151132 5.25 CB	0.06% CA87971MBX08
ONTARIO PROVINCE OF 1208210527 1.05 GB	0.06% US683234AQ19
JAPAN GOVERNMENT OF 201243 1.70 GB	0.06% JP1300411DC2
COOPERATIEVE RABOBANK UA 020332 0.75 CB	0.06% XS2449505820
CALIFORNIA ST 010439 7.55 MB	0.06% US13063A5G50
ITALY REPUBLIC OF GOVERNMENT 011231 0.95 GB	0.06% IT0005449969

DENMARK KINGDOM OF GOVERNMENT 151133 2.25 GB	0.06% DK0009924532
COCA COLA CO 050328 1.50 CB	0.06% US191216DJ60
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150831 0.00 GB	0.06% DE0001102564
CANADA HOUSING TRUST NO 1 151228 4.25 CB	0.06% CA13509PJQ78
FRANCE REPUBLIC OF GOVERNMENT 251130 0.00 GB	0.06% FR0013516549
TREASURY CORPORATION OF VICTORIA 150938 5.25 GB	0.06% AU3SG0002934
CORPORACION NACIONAL DEL COBRE DE CHILE 300929 3.00 CB	0.06% USP3143NBE33
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220757 1.75 GB	0.06% GB00BD0XH204
QUEENSLAND TREASURY CORP 200827 2.75 GB	0.06% AU3SG0001605
POLAND REPUBLIC OF GOVERNMENT 250729 4.75 GB	0.06% PL0000116760
JAPAN GOVERNMENT 200363 1.30 GB	0.06% JP1400161P53
BANK OF MONTREAL 071227 4.709 CB	0.06% CA06368LEY89
PERU REPUBLIC OF GOVERNMENT 011232 1.862 GB	0.06% US715638DP43
PNC FINANCIAL SERVICES GROUP INC 220130 2.55 CB	0.06% US693475AZ80
WALT DISNEY CO 130131 2.65 CB	0.06% US254687FX90
TENCENT HOLDINGS LTD 030630 2.39 CB	0.06% US88032XAU81
ROMANIA GOVERNMENT 070234 3.75 GB	0.06% XS2434895806
BELGIUM KINGDOM OF GOVERNMENT 220632 0.35 GB	0.06% BE0000354630
IRISH GOVERNMENT 181032 0.35 GB	0.06% IE00BMD03L28
BELGIUM KINGDOM OF GOVERNMENT 221031 0.00 GB	0.06% BE0000352618
JAPAN GOVERNMENT OF 201244 1.50 GB	0.06% JP1300451EC6
EUROPEAN UNION 040248 2.625 GB	0.06% EU000A3K4DM9
BUONI POLIENNALI DES TES 010839 5.0 GOV	0.06% IT0004286966
NEW SOUTH WALES TREASURY CORP 200237 4.75 GB	0.06% AU3SG0002975
BNP PARIBAS SA 190432 2.871 CB	0.06% US09659W2P81
GOLDMAN SACHS GROUP INC 220432 2.615 CB	0.06% US38141GYB49
MORGAN STANLEY 210133 2.943 CB	0.06% US61747YEL56
AIRPORT AUTHORITY HONG KONG 120132 2.50 GB	0.06% USY000AKAC13
ISRAEL STATE OF GOVERNMENT 310537 1.50 GB	0.06% IL0011661803
AERCAP IRELAND CAPITAL DAC 291033 3.40 CB	0.06% US00774MAY12
PORTUGAL REPUBLIC OF GOVERNMENT 140427 4.125 GB	0.06% PTOTEUOE0019
COMMONWEALTH BANK OF AUSTRALIA 110331 2.688 CB	0.06% USQ2704MAD04
JAPAN GOVERNMENT OF 201231 1.80 GB	0.06% JP1201331C14
ITALY REPUBLIC OF GOVERNMENT 300445 1.50 GB	0.06% IT0005438004
MITSUBISHI UFJ FINANCIAL GROUP INC 200732 2.309 CB	0.06% US606822BX18
JOHNSON AND JOHNSON 010930 1.30 CB	0.06% US478160CQ51
SWITZERLAND CONFEDERATION OF GOVERNMENT 270632 0.50 GB	0.06% CH0344958688
JAPAN GOVERNMENT OF 200632 1.50 GB	0.06% JP1201381C70
FRANCE GOVERNMENT 250540 0.50 GB	0.06% FR0013515806
ITALY REPUBLIC OF GOVERNMENT 010336 1.45 GB	0.06% IT0005402117
TREASURY 071242 GOVT	0.06% GB00B1VWPJ53
BMW FINANCE NV 110133 0.20 CB	0.06% XS2280845145
ITALY REPUBLIC OF GOVERNMENT 010828 3.80 GB	0.06% IT0005548315
HUNGARY REPUBLIC OF GOVERNMENT 290341 7.625 GB	0.05% US445545AF36
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310754 4.375 GB	0.05% GB00BPSNBB36
DZ HYP AG 310532 3.00 CB	0.05% DE000A351XW3
POLAND REPUBLIC OF GOVERNMENT 251030 1.25 GB	0.05% PL0000112736
EUROPEAN INVESTMENT BANK 280728 2.75 CB	0.05% XS2587298204
NEW ZEALAND GOVERNMENT 200429 3.0 GB	0.05% NZGOVDT429C7
FRANCE REPUBLIC OF GOVERNMENT 250460 4.00 GB	0.05% FR0010870956
BANK GOSPODARSTWA KRAJOWEGO 130332 4.00 GB	0.05% XS2778272471
VODAFONE INTERNATIONAL FINANCING DAC 021234 3.75 CB	0.05% XS2560495116
KOREA REPUBLIC OF GOVERNMENT 100953 3.625 GB	0.05% KR103502GD98
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150535 0.00 GB	0.05% DE0001102515
UNITED STATES TREASURY 150537 5.00 GB	0.05% US912810PU60
ROMANIA REPUBLIC OF GOVERNMENT 190427 2.375 GB	0.05% XS1599193403
KOREA REPUBLIC OF GOVERNMENT 100350 1.50 GB	0.05% KR103502GA34
NEW ZEALAND GOVERNMENT 140433 3.50 GB	0.05% NZGOVDT433C9

UNEDIC 250534 0.10 CB	0.05% FR0014001ZY9
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310139 1.125 GB	0.05% GB00BLPK7334
AUSTRIA REPUBLIC OF GOVERNMENT 200234 2.90 GB	0.05% AT0000A39UW5
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 140234 2.90 CB	0.05% XS2765024414
UK TREASURY 071246 4.25 GB	0.05% GB00B128DP45
BELGIUM KINGDOM OF GOVERNMENT 220643 3.45 GB	0.05% BE0000359688
NEW BRUNSWICK PROVINCE OF 270134 5.50 GB	0.05% CA642866FR32
ABU DHABI EMIRATE OF 160450 3.875 GB	0.05% XS2125308242
THAILAND KINGDOM OF GOVERNMENT 170634 2.80 GB	0.05% TH0623B3E601
ONTARIO PROVINCE OF 240434 5.05 GB	0.05% US683234AV04
TEMASEK FINANCIAL I LTD 010328 1.50 CB	0.05% XS1373131546
BNP PARIBAS SA 230528 1.50 CB	0.05% XS1722801708
NIEDERSACHSEN LAND OF 060727 0.625 GB	0.05% DE000A2E4GS9
HAMBURG FREE AND HANSEATIC CITY OF 051135 0.01 GB	0.05% DE000A2LQPF4
EUROPEAN UNION 041229 1.625 CB	0.05% EU000A3K7MW2
INTERNATIONAL BUSINESS MACHINES CORP 230529 1.50 CB	0.05% XS1617845679
UNITED STATES TREASURY 150547 3.00 GB	0.05% US912810RX81
UNITED STATES OF AMERICA TREASURY BILL 1	0.05% US912810FT08
PROTECTIVE LIFE GLOBAL FUNDING 140426 5.209 CB	0.05% US74368CBS26
UNITED KINGDOM OF GREAT BRITAIN AND NORT IRE 220145 3.50 GB	0.05% GB00BN65R313
KOREA REPUBLIC OF GOVERNMENT 100353 3.25 GB	0.05% KR103502GD31
EXPORT IMPORT BANK OF CHINA 200529 3.86 GB	0.05% CND100029N10
QUEENSLAND TREASURY CORP 090333 4.50 CB	0.05% AU3CB0297547
EXPORT IMPORT BANK OF CHINA 161130 3.74 CB	0.05% CND10003VYQ5
JOHN DEERE CAPITAL CORP 070331 4.90 CB	0.05% US24422EXN48
DAIMLER TRUCK FINANCE NORTH AMERICA LLC 150127 5.00 CB	0.05% US233853AV24
ROYAL BANK OF CANADA 240630 5.228 CB	0.05% CA780086ZH08
ONTARIO ELECTRICITY FINANCIAL CORP 220626 8.25 GB	0.05% CA683078GG81
METROPOLITAN LIFE GLOBAL FUNDING I 080134 5.05 CB	0.05% US59217GFS30
UNITED STATES TREASURY 150255 4.625 GB	0.05% US912810UG12
CZECH REPUBLIC GOVERNMENT 230632 1.75 GB	0.05% CZ0001006233
PFIZER INVESTMENT ENTERPRISES PTE LTD 190533 4.75 CB	0.05% US716973AE24
EUROPEAN UNION 020546 0.45 GB	0.05% EU000A3KNYG5
SINGAPORE REPUBLIC OF GOVERNMENT 010927 2.875 GB	0.05% SGXF33080817
UNITED ARAB EMIRATES GOVERNMENT 191041 2.875 GB	0.05% XS2397083820
GOVERNMENT OF CHILE 070541 3.10 GB	0.05% US168863DS48
CANADA HOUSING TRUST NO 1 150334 4.25 CB	0.05% CA13509PJS35
NETHERLANDS GOVERNMENT 150140 0.50 GB	0.05% NL0013552060
PORTUGAL REPUBLIC OF GOVERNMENT 110442 1.15 GB	0.05% PTOTEPOE0032
SINGAPORE REPUBLIC OF GOVERNMENT 010832 2.625 GB	0.05% SGXF46767848
MEXICO UNITED MEXICAN STATES GOVERNMENT 310529 8.50 GB	0.05% MX0MGO0000H9
EXPORT IMPORT BANK OF CHINA 110332 3.18 GB	0.05% CND10004T1Y9
UNITEDHEALTH GROUP INC 151228 3.875 CB	0.05% US91324PDP45
NETHERLANDS KINGDOM OF THE GOVERNMENT 150129 0.00 GB	0.05% NL0015000LS8
CREDIT SUISSE AG 070933 7.375 CB	0.05% CH1211713198
MEXICO GOVERNMENT 100248 4.6 CB	0.05% US91087BAD29
BELGIUM KINGDOM OF GOVERNMENT 220654 3.30 GB	0.05% BE0000358672
MANITOBA PROVINCE OF 020634 4.25 GB	0.05% CA563469VE28
POLAND REPUBLIC OF GOVERNMENT 250426 0.00 GB	0.05% PL0000116596
SWEDEN KINGDOM OF GOVERNMENT 110535 2.25 GB	0.05% SE0021308541
CANADA GOVERNMENT 011245 3.50 GB	0.05% CA135087ZS68
NOVA SCOTIA PROVINCE OF 010633 4.05 GB	0.05% CA669827GG68
ONTARIO PROVINCE OF 040333 4.10 GB	0.05% CA68333ZBD83
INTER AMERICAN DEVELOPMENT BANK 070727 2.375 CB	0.05% US4581X0CY26

NORTH RHINE WESTPHALIA STATE OF 200354 3.00 GB	0.05% DE000NRW0PE6
METROPOLITAN LIFE GLOBAL FUNDING I190927 3.00 CB	0.05% US59217GCK31
EUROPEAN UNION 040433 1.25 CB	0.05% EU000A19XC51
POLAND REPUBLIC OF GOVERNMENT 250728 7.5 GB	0.05% PL0000115192
EXPORT IMPORT BANK OF CHINA 170627 2.82 GB	0.05% CND100058VQ7
PFANDBRIEFBANK SCHWEIZERISCHER HYPOT 050752 2.25 CB	0.05% CH1194355074
BELGIUM KINGDOM OF GOVERNMENT 220433 1.25 GB	0.05% BE0000346552
ALBERTA PROVINCE OF 011248 3.05 CB	0.05% CA013051DY00
AT AND T INC 010243 3.10 CB	0.05% US00206RKD34
ONTARIO PROVINCE OF 080328 3.60 GB	0.05% CA68333ZAW73
EXPORT IMPORT BANK OF CHINA 140426 2.64 GB	0.05% CND10006BBX4
CANADA GOVERNMENT 010635 3.25 GB	0.05% CA135087S620
BANK OF AMERICA CORP 220331 0.694 CB	0.05% XS2321427408
EXPORT IMPORT BANK OF CHINA 240227 3.26 GB	0.05% CND10002LS67
UNITED STATES TREASURY 151141 2.00 GB	0.05% US912810TC27
SPAIN KINGDOM OF 311052 1.9 GB	0.05% ES0000012K46
JAPAN GOVERNMENT 200360 0.50 GB	0.05% JP1400131L54
QUEBEC PROVINCE OF 010933 3.60 GB	0.05% CA74814ZFS70
NEW ZEALAND GOVERNMENT 150554 5.00 GB	0.05% NZGOVDT554C2
UNITED STATES TREASURY 150241 1.875 CB	0.05% US912810SW99
JAPAN 113 20YR ISSUE 200929 2.1 GB	0.05% JP1201131990
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 070937 1.75 GB	0.05% GB00BZB26Y51
REALTY INCOME CORP 150131 3.25 CB	0.05% US756109AX24
CANADA GOVERNMENT 010628 2.0 GB	0.04% CA135087H235
TORONTO CITY OF 010652 4.30 GB	0.04% CA891288EB42
STATE STREET CORP 240130 2.40 CB	0.04% US857477BG73
INTER AMERICAN DEVELOPMENT BANK 200730 5.00 GB	0.04% XS2651983178
GLAXOSMITHKLINE CAPITAL PLC 090339 6.375 CB	0.04% XS0350820931
KOREA REPUBLIC OF SOUTH KOREA GOVERNMENT 100625 2.25 GB	0.04% KR103501G562
INTEL CORP 210254 5.60 CB	0.04% US458140CM03
AVIVA PLC 271153 6.875 CB	0.04% XS2692259398
LLOYDS BANKING GROUP PLC 020633 6.625 CB	0.04% XS2591847970
POLAND REPUBLIC OF GOVERNMENT 251033 6.00 GB	0.04% PL0000115291
ISRAEL STATE OF GOVERNMENT 300927 3.75 GB	0.04% IL0012035791
KOREA REPUBLIC OF GOVERNMENT 100326 1.25 CB	0.04% KR103501GB34
MOTABILITY OPERATIONS GROUP PLC 291130 5.625 CB	0.04% XS0561876003
SPAIN KINGDOM OF GOVERNMENT 300766 3.45 GB	0.04% ES00000128E2
TELEFONICA EMISIONES SAU 080347 5.213 CB	0.04% US87938WAU71
BELGIUM KINGDOM OF GOVERNMENT 220647 1.60 GB	0.04% BE0000338476
KUNTARAOITUS OYJ 021028 4.375 GB	0.04% XS2779801427
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 221029 5.00 CB	0.04% FR001400OFI2
QUEBEC PROVINCE OF 280530 1.32 GB	0.04% US748148SB04
UNITED STATES TREASURY 151140 1.375 GB	0.04% US912810ST60
TREASURY CORPORATION OF VICTORIA 171126 5.5 GB	0.04% AU0000XVGZJ4
RESEAU FERRE DE FRANCE 310135 5.25 GB	0.04% XS0123656836
JAPAN GOVERNMENT OF 200942 1.90 GB	0.04% JP1300371C98
NATIONAL AUSTRALIA BANK LTD 030832 6.322 CB	0.04% AU3CB0291284
JAPAN GOVERNMENT 200652 1.30 GB	0.04% JP1300751N79
AUSTRIA REPUBLIC OF GOVERNMENT 200247 1.50 GB	0.04% AT0000A1K9F1
ISRAEL STATE OF GOVERNMENT 310327 2.00 GB	0.04% IL0011393449
UK TREASURY GILT 070934 4.50 GB	0.04% GB00B52WS153
EUROPEAN INVESTMENT BANK 150229 4.00 GB	0.04% EU000A3LUMF5
ITALY REPUBLIC OF GOVERNMENT 010951 1.70 GB	0.04% IT0005425233
LANDWIRTSCHAFTLICHE RENTENBANK 090229 3.875 GB	0.04% XS2763640815
GERMANY (FEDERAL REPUBLIC) 040131 5.50 G	0.04% DE0001135176
CZECH REPUBLIC GOVERNMENT 250828 2.50 GB	0.04% CZ0001003859
CZECH REPUBLIC GOVERNMENT 260626 1.00 GB	0.04% CZ0001004469
CENTENE CORP 010831 2.625 CB	0.04% US15135BAZ40
NETHERLANDS KINGDOM OF THE GOVERNMENT 150154 2.00 GB	0.04% NL00150012X2
ASIAN DEVELOPMENT BANK 170133 4.80 GB	0.04% AU3CB0295681

LAND SECURITIES CAPITAL MARKETS PLC 180931 4.75 CB	0.04% XS2764803677
NESTLE SA 280638 2.125 CB	0.04% CH1273475413
TELSTRA CORPORATION LTD 190427 4.00 CB	0.04% AU3CB0243764
NORWAY KINGDOM OF GOVERNMENT 190830 1.375 GB	0.04% NO0010875230
UK TREASURY 220160 4.0 GB	0.04% GB00B54QLM75
JAPAN 20 YEAR ISSUE 200944 1.80 GB	0.04% JP1201901QA8
BARCLAYS PLC 120227 3.25 CB	0.04% XS1472663670
NATIONAL GRID ELECTRICITY DISTRIBUTION 100739 5.35 CB	0.04% XS2741906809
JAPAN GOVERNMENT 200362 1.00 GB	0.04% JP1400151N57
HANNOVER RUECK SE 260843 5.875 CB	0.04% XS2549815913
POLAND REPUBLIC OF GOVERNMENT 250727 2.50 GB	0.04% PL0000109427
KOREA REPUBLIC OF GOVERNMENT 100347 2.125 GB	0.04% KR103502G735
JAPAN GOVERNMENT 200358 0.80 GB	0.04% JP1400111J52
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211127 2.75 GB	0.04% AU000XCLWAQ1
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210541 2.75 GB	0.04% AU0000018442
BANK JULIUS BAER & CO AG 040431 2.375 CB	0.04% CH1319968587
JAPAN GOVERNMENT 200348 0.80 GB	0.04% JP1300581J30
SOCIETE GENERALE SA 020633 5.625 CB	0.04% FR001400IDY6
CIGNA CORP 151028 4.375 CB	0.04% US125523AH38
CYPRUS REPUBLIC OF GOVERNMENT 130433 4.125 GB	0.04% XS2610236445
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTON 270732 1.70 CB	0.04% CH1189217834
BANCO SANTANDER SA 160232 2.24 CB	0.04% CH1290871016
LONDON AND QUADRANT HOUSING TRUST LTD 280228 2.625 CB	0.04% XS1778763133
LEGAL AND GENERAL GROUP PLC 261149 3.75 CB	0.04% XS2083961370
SKANDINAVISKA ENSKILDA BANKEN AB 290627 4.125 CB	0.04% XS2643041721
NATWEST GROUP PLC 091128 2.057 CB	0.04% XS2405139432
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210528 2.25 GB	0.04% AU000XCLWAR9
JPMORGAN CHASE AND CO 151148 3.964 CB	0.04% US46647PAL04
CAIXABANK SA 141130 5.375 CB	0.04% XS2555187801
NETHERLANDS KINGDOM OF 150137 4.00 GOVT	0.04% NL0000102234
JAPAN GOVERNMENT OF 200364 2.20 GB	0.04% JP1400171Q50
NEW SOUTH WALES TREASURY CORP 200230 3.00 GB	0.04% AU3SG0001571
NATIONWIDE BUILDING SOCIETY 080928 1.915 CB	0.04% CH1204175124
USA TREASURY CO 151142 2.75 GB	0.04% US912810QY73
ARKEMA SA 200530 4.25 CB	0.04% FR001400M2R9
LLOYDS BANKING GROUP PLC 210931 4.75 CB	0.04% XS2690137299
EUROPEAN UNION 040237 0.40 CB	0.04% EU000A3K4C42
VOLKSWAGEN LEASING GMBH 250931 4.75 CB	0.04% XS2694874533
DANSKE BANK A S 140534 4.625 CB	0.04% XS2764457664
JAPAN GOVERNMENT OF 200953 1.80 GB	0.04% JP1300801PA2
LSEG NETHERLANDS BV 290930 4.231 CB	0.04% XS2679904685
THAILAND KINGDOM OF GOVERNMENT 170672 4.00 GB	0.04% TH0623X3M608
JAPAN GOVERNMENT 200354 1.80 GB	0.04% JP1300821Q49
SPAIN KINGDOM OF GOVERNMENT 311048 2.70 GB	0.04% ES0000012B47
EAST JAPAN RAILWAY CO 050932 3.976 CB	0.04% XS2673433814
BRITISH TELECOMMUNICATIONS PLC 211131 3.125 CB	0.04% XS1720922415
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150848 1.25 GB	0.04% DE0001102432
LATVIA REPUBLIC OF GOVERNMENT 120733 3.875 GB	0.04% XS2648672660
ITALY REPUBLIC OF GOVERNMENT 010950 2.45 GB	0.04% IT0005398406
SWED BANK AB 131128 4.125 CB	0.04% XS2717300391
RCI BANQUE SA 040431 4.125 CB	0.04% FR001400P3E2
SINGAPORE REPUBLIC OF GOVERNMENT 010729 2.875 GB	0.04% SG3263998209
FEDERAL HOME LOAN MORTGAGE CORP 150331 6.75 GB	0.04% US3134A4AA29
COMMERZBANK AG 161034 4.875 CB	0.04% DE000CZ45YE5
JAB HOLDINGS BV 250434 4.375 CB	0.04% DE000A3LXSR7
NYKREDIT REALKREDIT AS 090729 3.875 CB	0.04% DK0030394986
BARCLAYS PLC 080535 4.347 CB	0.04% XS2815894154

INTERNATIONAL FLAVORS AND FRAGRANCES INC 011130 2.30 CB	0.04% US459506AQ49
JAPAN GOVERNMENT 200343 1.10 GB	0.04% JP1201841P46
NETFLIX INC 151129 3.875 CB	0.04% XS1989380172
STELLANTIS NV 160631 4.25 CB	0.04% XS2634690114
ING GROEP NV 120829 3.875 CB	0.04% XS2764264607
JDE PEETS NV 230134 4.50 CB	0.04% XS2728560959
LINDE PLC 120629 3.375 CB	0.04% XS2634593938
NATIONALE NEDERLANDEN BANK NV 280527 3.25 CB	0.04% NL0015001BV1
SIMON PROPERTY GROUP INC 150154 6.65 CB	0.04% US828807DX23
RAIFFEISEN LANDESBANK STEIERMARK AG 260626 3.75 CB	0.04% AT0000A35Y69
FINLAND REPUBLIC OF GOVERNMENT 150429 2.875 GB	0.04% FI4000557525
ITALY REPUBLIC OF GOVERNMENT 010348 3.45 GB	0.04% IT0005273013
CAJAMAR CAJA RURAL S COOP DE CREDITO 250729 3.375 CB	0.04% ES0422714206
DNB BOLIGKREDITT AS 050631 3.13 CB	0.04% XS2834475704
COOPERATIEVE RABOBANK UA 100130 4.00 CB	0.04% XS2572996606
DEXIA CREDIT LOCAL SA 010628 3.125 CB	0.04% XS2630524713
LA BANQUE POSTALE SA 130630 3.50 CB	0.04% FR001400NU45
SOCIETE GENERALE SA 310726 3.625 CB	0.04% FR001400JHR9
TORONTO DOMINION BANK 080926 3.765 CB	0.04% XS2676778835
WESTPAC BANKING CORP 150431 3.131 CB	0.04% XS2802726476
BANCO BPM SPA 280531 3.25 CB	0.04% IT0005597379
CREDIT MUTUEL HOME LOAN SFH SA 220627 3.125 CB	0.04% FR001400FZ24
KBC GROEP NV 231127 4.375 CB	0.04% BE0002900810
BENZ INTERNATIONAL FINANCE BV 300526 3.50 CB	0.04% DE000A3LH6T7
CHILE GOVERNMENT OF 050734 4.125 GB	0.04% XS2645248225
S BANK LTD 160430 3.00 CB	0.04% FI4000570841
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 150531 3.50 CB	0.04% FR001400Q0T5
LANDESBANK BADEN WUERTTEMBERG 270927 3.25 CB	0.04% DE000LB387B4
DEUTSCHE BOERSE AG 280926 3.875 CB	0.04% DE000A351ZR8
UNITED STATES TREASURY 150541 2.25 GB	0.04% US912810SY55
CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 250527 2.875 CB	0.04% FR001400DZ13
NEW JERSEY ST TRANSN TR FD AUTH 151240 6.561 MB	0.04% US646136XR74
SINGAPORE REPUBLIC OF GOVERNMENT 010346 2.75 GB	0.04% SG31A7000004
GOLDMAN SACHS GROUP INC 241034 6.561 CB	0.04% US38141GA534
BRITISH COLUMBIA PROVINCE OF 180650 2.95 GB	0.04% CA110709GJ55
NATWEST MARKETS PLC 090129 3.625 CB	0.04% XS2745115837
COMPAGNIE DE SAINT GOBAIN SA 080434 3.625 CB	0.04% XS2796659964
BERLIN HYP AG 070527 2.75 CB	0.04% DE000BHY0GY7
ANDALUCIA AUTONOMOUS COMMUNITY OF 300434 3.40 GB	0.04% ES0000090912
ROCHE FINANCE EUROPE BV 041227 3.312 CB	0.04% XS2726331932
ALD SA 240128 3.875 CB	0.04% FR001400NC70
INTERNATIONAL BANK FOR RECONSTRUCTION AN DEVE 211229 1.00 GB	0.04% XS2122575678
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINS 151128 0.125 CB	0.04% CH1148266161
DSM BV 020734 3.625 CB	0.04% XS2852136063
BAYERISCHE LANDESBANK 150730 2.875 CB	0.04% DE000BLB6110
SEVERN TRENT UTILITIES PLC 051231 2.75 CB	0.04% XS1529614726
BNP PARIBAS SA 100132 4.042 CB	0.04% FR001400N4G7
ABU DHABI EMIRATE OF 020970 2.70 GB	0.04% XS2225210330
COMPAGNIE DE SAINT GOBAIN SA 180129 3.50 CB	0.04% XS2576245281
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 071255 4.25 GB	0.04% GB00B06YGN05
DEUTSCHE BANK AG 191026 3.125 CB	0.04% DE000A351NR4
MEXICO UNITED STATES GOVERNMENT 250532 4.4899 GB	0.04% XS2754067242
NOVO NORDISK AS 210534 3.375 CB	0.04% XS2820460751
EUROPEAN INVESTMENT BANK 150723 3.00 GB	0.04% XS2647979181
HSBC HOLDINGS PLC 150627 3.019 CB	0.04% XS2486589596

KLEPIERRE SA 230933 3.875 CB	0.04% FR001400NDQ2
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220149 1.75 GB	0.04% GB00BFWFPP71
BANCO SANTANDER SA 140228 3.25 CB	0.04% ES0413900939
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 170128 3.25 CB	0.04% XS0875797515
VERIZON COMMUNICATIONS INC 280632 3.50 CB	0.04% XS2770514789
NEW YORK LIFE GLOBAL FUNDING 300131 3.45 CB	0.04% XS2742534287
JAPAN GOVERNMENT 201253 1.60 GB	0.04% JP1300811Q17
SVENSKA HANDELSBANKEN AB 170228 3.375 CB	0.04% XS2588099981
ALLIANZ SE 060747 3.099 CB	0.04% DE000A2DAHN6
KERING SA 050931 3.625 CB	0.04% FR001400KHW7
ITALY REPUBLIC OF GOVERNMENT 010943 4.45 GB	0.04% IT0005530032
JAPAN GOVERNMENT OF 200356 0.40 GB	0.04% JP1400091G59
POLAND REPUBLIC OF GOVERNMENT 110134 3.625 GB	0.04% XS2746102479
KRAFT HEINZ FOODS CO 150329 3.50 CB	0.04% XS2776793965
COMMONWEALTH BANK OF AUSTRALIA 241025 3.246 CB	0.04% XS2544645117
AMADUES IT GROUP SA 210329 3.50 CB	0.04% XS2788614498
EXPORT DEVELOPMNT CANADA 190128 2.88 GB	0.04% XS2577382059
NETHERLANDS KINGDOM OF GOVERNMENT 150144 3.25 GB	0.04% NL0015001RG8
SPAREBANKEN SOR BOLIGKREDITT AS 141125 3.125 CB	0.04% XS2555209381
BPCE SFH SA 200229 3.00 CB	0.04% FR001400NXE6
CREDIT AGRICOLE SA 220134 3.75 CB	0.04% FR001400N2M9
TORONTO DOMINION BANK 130326 3.879 CB	0.04% XS2597408439
MUENCHENER HYPOTHEKENBANK EG 240925 2.75 CB	0.04% DE000MHB33J5
INVESTITIONSBANK BERLIN 010333 3.125 CB	0.04% DE000A30V216
VOLKSWAGEN INTERNATIONAL FINANCE NV 291249 3.875 CB	0.04% XS1629774230
HAMBURG COMMERCIAL BANK AG 300126 3.625 CB	0.04% DE000HCB0B28
STADSHYPOTEK AB 210329 2.875 CB	0.04% XS2790172006
LANDWIRTSCHAFTLICHE RENTENBANK 141134 3.00 GB	0.04% XS2555166128
ING BELGIQUE NV 150231 3.00 CB	0.04% BE0390110733
CAISSE DE REFINANCEMENT DE L HABITAT SA 120129 2.75 CB	0.04% FR001400N5A7
VOLVO TREASURY AB 080229 3.125 CB	0.04% XS2760217880
CITIZENS FINANCIAL GROUP 250435 FRN	0.04% US174610BG97
TRANSURBAN FINANCE COMPANY PTY LTD 120332 3.713 CB	0.04% XS2778764006
SOCIETE GENERALE SFH SA 240232 3.125 CB	0.04% FR001400FZ81
PFANDBRIEFANK SCHWEIZERISCHER HYPOTHEKARINS 190331 0.125 CB	0.04% CH1100259758
WALLONIE STATE OF 061230 3.00 GB	0.04% BE0390103662
Income Due - USD	0.04%
EUROGRID GMBH 050931 3.279 CB	0.04% XS2527319979
UNICREDIT SPA 241026 2.125 CB	0.04% XS1508450688
ASIAN DEVELOPMENT BANK 250734 2.90 CB	0.04% XS2865535590
AMERICAN MEDICAL SYSTEMS EUROPE BV 080332 3.50 CB	0.04% XS2772266693
QUEBEC PROVINCE OF 011255 4.40 GB	0.04% CA74814ZFAQ15
CITIGROUP INC 171133 6.27 CB	0.04% US172967PA33
SOCIETE NATIONALE SNCF SA 250534 3.125 GB	0.04% FR001400OR98
EUROPEAN FINANCIAL STABILITY FACILITY SA 160233 2.875 CB	0.04% EU000A2SCAG3
MORGAN STANLEY 210335 3.955 CB	0.04% XS2790333889
IRELAND GOVERNMENT 220441 0.55 GB	0.04% IE00BMQ5JM72
ASSICURAZIONI GENERALI SPA 150134 3.547 CB	0.04% XS2747596315
ABERTIS INFRAESTRUCTURAS SA 270927 2.375 CB	0.04% XS1967635977
SANOFI SA 100926 1.75 CB	0.04% FR0012146801
ING BANK NV 100132 2.75 CB	0.04% XS2744125266
SASKATCHEWAN PROVINCE OF 021252 2.80 GB	0.04% CA803854KN72
OP ASUNTOLUOTTOPANKKI 010925 0.625 CB	0.03% XS1829345427
MIZUHO FINANCIAL GROUP INC 080427 1.631 CB	0.03% XS2465984107
BERLIN STATE OF 150234 2.875 GB	0.03% DE000A351PJ6
SFIL SA 220131 2.875 GB	0.03% FR001400N9E1

VERIZON COMMUNICATION 220328 2.1 CB	0.03% US92343VGH15
UNILEVER FINANCE NETHERLANDS BV 150237 3.50 CB	0.03% XS2767489391
QUALCOMM INC 200553 6.00 CB	0.03% US747525BT99
JPMORGAN CHASE AND CO 180528 1.638 CB	0.03% XS1615079974
MCDONALDS CORP 030528 1.75 CB	0.03% XS1403264291
CHARLES SCHWAB CORP 240834 6.136 CB	0.03% US808513CH62
CCEP FINANCE IRELAND DAC 060925 0.00 CB	0.03% XS2337060607
RELX FINANCE BV 200333 3.375 CB	0.03% XS2779010300
SAP SE 130326 1.00 CB	0.03% DE000A2G8VT5
AXA SA 150528 1.125 CB	0.03% XS1410426024
BOUYGUES SA 070627 1.375 CB	0.03% FR0013222494
SOCIETE GENERALE SFH SA 010236 3.125 CB	0.03% FR001400NJ99
PRICELINE GROUP INC 030327 1.80 CB	0.03% XS1196503137
SLOVENIA REPUBLIC OF GOVERNMENT 100334 3.00 GB	0.03% SI0002104576
LA BANQUE POST HOME LOAN 300126 0.50 CB	0.03% FR0013399169
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 080626 0.75 CB	0.03% FR0013412947
CAIXABANK SA 110127 1.25 CB	0.03% ES0440609339
TERNA RETE ELETTRICA NAZIONALE SPA 260727 1.375 CB	0.03% XS1652866002
RTE RESEAU DE TRANSPORT D ELECTRICITE SA 191026 1.00 CB	0.03% FR0013152899
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 050626 0.375 CB	0.03% XS2182054887
SUEZ SA 240530 2.375 CB	0.03% FR001400AFN1
PSP CAPITAL INC 051125 3.00 CB	0.03% CA69363TAM41
UNILEVER NV 120227 1.125 CB	0.03% XS1769090991
AT AND T INC 190528 1.60 CB	0.03% XS2180007549
JOHNSON CONTROLS INTERNATIONAL PLC 190429 5.50 CB	0.03% US477921AA87
ORANGE SA 170135 3.25 CB	0.03% FR001400SMM1
TENNET HOLDING BV 171129 2.125 CB	0.03% XS2478299204
ORANGE SA 150129 2.0 CB	0.03% FR0013396520
CARRIER GLOBAL CORP 150334 5.90 CB	0.03% US14448CBC73
AGENCE FRANCAISE DEVELOPEMENT 170134 3.00 GB	0.03% FR001400N7K2
BNP PARIBAS NOMINEES	0.03%
EUROPEAN UNION 041142 3.375 CB	0.03% EU000A3K4DVO
NEDERLANDSE WATERSCHAPSBANK NV 100134 2.625 GB	0.03% XS2744491874
EUROPEAN INVESTMENT BANK 150127 0.50 CB	0.03% XS1555331617
AUSTRIA REPUBLIC OF GOVERNMENT 200427 0.50 GB	0.03% AT0000A1VGK0
KONINKLIJKE PHILIPS NV 051129 2.125 CB	0.03% XS2475958059
CREDIT AGRICOLE ITALIA OBG SRL 250327 1.00 CB	0.03% IT0005366288
INTERNATIONAL BANK FOR RECONST AND DEV 141133 4.75 GB	0.03% US459058KY80
DEUTSCHE TELEKOM AG 200336 3.25 CB	0.03% XS2788600869
MERRILL LYNCH AND CO 290137 6.11 CB	0.03% US59022CAJ27
GE HEALTHCARE TECHNOLOGIES INC 150330 5.857 CB	0.03% US36267VAH69
ST GALLER KANTONALBANK AG 300435 0.25 CB	0.03% CH0522158846
GECINA SA 260128 1.375 CB	0.03% FR0013284205
MORGAN STANLEY 291027 0.406 CB	0.03% XS2338643740
PROLOGIS EURO FINANCE LLC 050129 1.875 CB	0.03% XS1861322383
CAIXABANK SA 210128 0.625 CB	0.03% XS2434702424
FLEMISH COMMUNITY OF 220645 3.50 GB	0.03% BE0390122852
BANCO BILBAO VIZCAYA ARGENTARIA SA 140127 0.50 CB	0.03% XS2101349723
UNIBAIL RODAMCO WESTFIELD SE 040527 0.625 CB	0.03% FR0014000UC8
SPAIN KINGDOM OF GOVERNMENT 310127 0.00 GB	0.03% ES0000012J15
NATIONAL AUSTRALIA BANK LTD 300828 1.375 CB	0.03% XS1872032799
BANK OF AMERICA CORP 150929 5.819 CB	0.03% US06051GLS65
HYUNDAI CAPITAL AMERICA 210928 6.10 CB	0.03% US44891ACN54
VERIZON COMMUNICATIONS INC 021135 3.125 CB	0.03% XS1405769727
BPCE SFH SA 130428 0.875 CB	0.03% FR0013286820
BPCE SA 020339 1.625 CB	0.03% FR0014008PK4
SANTANDER UK PLC 120127 0.05 CB	0.03% XS2102283814
BELGIUM KINGDOM OF GOVERNMENT 220628 0.80 GB	0.03% BE0000345547
CANADA HOUSING TRUST NO 1 150328 2.35 CB	0.03% CA13509PGF41
VINCI SA 180129 1.625 CB	0.03% FR0013397452

AEP TEXAS INC 150534 5.70 CB	0.03% US00108WAT71
BPCE SA 240227 0.50 CB	0.03% FR0013455540
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 220244 3.625 CB	0.03% XS2769892600
CANADA HOUSING TRUST NO 1 150926 1.90 CB	0.03% CA13509PFL28
UNITEDHEALTH GROUP INC 150431 4.90 CB	0.03% US91324PFA57
VALIANT BANK AG 041234 0.125 CB	0.03% CH0461239029
CAPITAL ONE FINANCIAL CORP 010230 5.70 CB	0.03% US14040HDE27
BELFIUS BANQUE SA 080627 0.375 CB	0.03% BE6328785207
VENTAS REALTY LP 010734 5.625 CB	0.03% US92277GAX51
SOCIETE DU GRAND PROJETS 250649 3.50 GB	0.03% FR001400NUQ6
TRUIST FINANCIAL CORP 240135 5.711 CB	0.03% US89788MAS17
JPMORGAN CHASE AND CO 140933 5.717 CB	0.03% US46647PDK93
EUROPEAN STABILITY MECHANISM 021146 1.80 CB	0.03% EU000A1Z99A1
META PLATFORMS INC 150533 4.95 CB	0.03% US30303M8N52
TORONTO DOMINION BANK 100128 5.156 CB	0.03% US89115A2M37
REGION ILE DE FRANCE 140329 1.375 GB	0.03% FR0013242336
CORPORACION ANDINA DE FOMENTO 010426 4.75 GB	0.03% US219868CG98
WELLS FARGO AND CO 011286 5.95 CB	0.03% US949746NL15
WELLS FARGO AND CO 230130 5.198 CB	0.03% US95000U3J01
CROATIA REPUBLIC OF GOVERNMENT 190629 1.125 GB	0.03% XS1843434876
WASTE MANAGEMENT INC 150229 4.875 CB	0.03% US94106LBV09
WELLS FARGO AND CO 230135 5.499 CB	0.03% US95000U3K73
MASTERCARD INC 090328 4.875 CB	0.03% US57636QAW42
BELGIUM KINGDOM OF GOVERNMENT 221027 0.00 GB	0.03% BE0000351602
SPAREBANK 1 BOLIGKREDITT AS 300129 1.00 CB	0.03% XS1943561883
DOWDUPONT INC 151128 4.725 CB	0.03% US26078JAD28
CANADA GOVERNMENT 010326 0.25 GB	0.03% CA135087L518
OESTERREICHISCHE KONTROLLBANK AG 031125 4.625 GB	0.03% US676167CG22
ASIAN DEVELOPMENT BANK 250828 4.50 GB	0.03% US045167FZ16
AROUNDTOWN SA 150427 0.375 CB	0.03% XS2421195848
LOWES COMPANIES INC 010733 5.15 CB	0.03% US548661EQ61
UK OF GREAT BRITAIN AND NORTHERN IRELAND GOVT 220752 3.75 GB	0.03% GB00B6RNH572
THAILAND KINGDOM OF GOVERNMENT 170643 3.45 GB	0.03% TH0623A3N603
BRISTOL MYERS SQUIBB CO 220227 4.90 CB	0.03% US110122EE42
PFIZER INVESTMENT ENTERPRISES PTE LTD 190528 4.45 CB	0.03% US716973AC67
BANK OF AMERICA CORP 220728 4.948 CB	0.03% US06051GKW86
NORDEA KIINNITYSLUOTTOPANKKI OYJ 300329 1.00 CB	0.03% XS2463702907
AUTOSTRADA PER ITALIA SPA 150130 2.00 CB	0.03% XS2278566299
ATHENE GLOBAL FUNDING 230226 5.684 CB	0.03% US04685A3S83
CANADA HOUSING TRUST NO 1 150929 2.1 CB	0.03% CA13509PHD83
BANK OF NEW YORK MELLON CORP 140330 4.975 CB	0.03% US06406RBV87
UNICREDIT BANK AG 110129 0.875 CB	0.03% DE000HV2ARM0
ELI LILLY AND CO 090229 4.50 CB	0.03% US532457CK20
FIDELITY NATIONAL INFORMATION SERVICES INC 150732 5.10 CB	0.03% US31620MBY12
THAILAND KINGDOM OF GOVERNMENT 170637 3.39 GB	0.03% TH0623A3H605
AIR PRODUCTS AND CHEMICALS INC 080231 4.75 CB	0.03% US009158BJ41
ISRAEL STATE OF GOVERNMENT 160129 1.5 GB	0.03% XS1936100483
CELLNEX FINANCE COMPANY SA 150129 1.25 CB	0.03% XS2300292963
BANK OF NOVA SCOTIA 151227 0.01 CB	0.03% XS2421186268
JOHN DEERE CAPITAL CORP 030326 5.05 CB	0.03% US24422EWT27
CANADA GOVERNMENT 011253 1.75 GB	0.03% CA135087M680
AMERICAN HONDA FINANCE CORP 120327 4.90 CB	0.03% US02665WFD83
FEDERAL FARM CREDIT BANKS FUNDING CORP 060128 4.00 GB	0.03% US3133EN5N62
PORTUGAL REPUBLIC OF GOVERNMENT 160732 1.65 GB	0.03% PTOTEYOE0031
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310731 0.25 GB	0.03% GB00BMGR2809
CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 250228 0.00 GB	0.03% FR00140002P5
CAMPBELL SOUP CO 210334 5.40 CB	0.03% US134429BP34

COMMONSPIRIT HEALTH 011234 5.318 CB	0.03% US20268JAS24
INTERCONTINENTAL EXCHANGE INC 150629 4.35 CB	0.03% US45866FAV67
BERLIN STATE OF 050229 0.625 GB	0.03% DE000A2E4EE4
IRELAND GOVERNMENT 180331 1.35 GB	0.03% IE00BFZRQ242
SWEDISH COVERED BOND CORP 170626 2.00 CB	0.03% SE0009383664
UNITED PARCEL SERVICE INC 030333 4.875 CB	0.03% US911312BZ82
PROSUS NV 190130 2.085 CB	0.03% XS2430287362
AUSTRIA REPUBLIC OF GOVERNMENT 200229 0.50 GB	0.03% AT0000A269M8
TAKEDA PHARMACEUTICAL CO LTD 090729 1.00 CB	0.03% XS2197348597
GENERAL MOTORS CO 011027 4.20 CB	0.03% US37045VAN01
FRANCE REPUBLIC OF GOVERNMENT 251132 2.00 GB	0.03% FR001400BKZ3
WELLS FARGO AND CO 220727 4.30 CB	0.03% US94974BGL80
CENTERPOINT ENERGY RESOURCES CORP 010334 5.15 CB	0.03% US15189XBE76
INTERNATIONAL BANK FOR RECONSTRUCTION AND DE 250730 4.00 CB	0.03% US459058KU68
DEUTSCHE BANK AG 191130 1.75 CB	0.03% DE000DL19VS4
EXPORT DEVELOPMENT CANADA 140228 3.875 GB	0.03% US30216BJW37
CITIGROUP INC 130235 5.827 CB	0.03% US172967PG03
KENVUE INC 220333 4.90 CB	0.03% US49177JAK88
BRISTOL-MYERS SQUIBB CO 220244 5.50 CB	0.03% US110122EJ39
EUROPEAN STABILITY MECHANISM 050329 0.50 GB	0.03% EU000A1Z99H6
CROWN CASTLE INC 010533 5.10 CB	0.03% US22822VBC46
FRANCE REPUBLIC OF GOVERNMENT 250455 4.00 GB	0.03% FR0010171975
MICROSOFT CORP 150627 3.40 CB	0.03% US594918CQ50
INTERNATIONAL BANK FOR RECONSTRUCTION AND DE 140230 3.875 GB	0.03% US459058KQ56
COCA COLA CO 130554 5.30 CB	0.03% US191216DS69
BANK OF NEW YORK MELLON CORP 040526 2.80 CB	0.03% US06406FAC77
AIR LEASE CORP 010427 3.625 CB	0.03% US00912XAV64
NORTHWESTERN MUTUAL GLOBAL FUNDING 120927 4.11 CB	0.03% US66815L2T54
ERSTE GROUP BANK AG 120728 0.01 CB	0.03% AT0000A2UXM1
ALEXANDRIA REAL ESTATE EQUITIES INC 150536 5.25 CB	0.03% US015271BC21
JAPAN GOVERNMENT 200948 0.90 GB	0.03% JP1300601JA9
HCA INC 010464 6.00 CB	0.03% US404119CV94
ANTHEM INC 011227 3.65 CB	0.03% US036752AB92
FINLAND REPUBLIC OF GOVERNMENT 150455 2.95 GB	0.03% FI4000566294
CANADA GOVERNMENT 010632 2.00 GB	0.03% CA135087N597
BANCO SANTANDER SA 221030 1.625 CB	0.03% XS2247936342
URUGUAY ORIENTAL REPUBLIC OF (GOVERNMENT 230131 4.375 GB	0.03% US917288BK78
BELGIUM KINGDOM OF GOVERNMENT 220666 2.15 GB	0.03% BE0000340498
BLACKSTONE PRIVATE CREDIT FUND 260927 4.95 CB	0.03% US09261HBP10
CITIGROUP INC 250728 4.125 CB	0.03% US172967KU42
FINLAND REPUBLIC OF GOVERNMENT 040742 2.625 GB	0.03% FI4000046545
PRESIDENT AND FELLOWS OF HARVARD COLLEGE 150235 4.609 CB	0.03% US740816AR46
ABBVIE INC 150344 5.35 CB	0.03% US00287YDV83
AON NORTH AMERICA INC 010354 5.75 CB	0.03% US03740MAF77
BLACKROCK 150327 3.20 CB	0.03% US09247XAN12
APPLE INC 131127 3.00 CB	0.03% US037833DK32
T-MOBILE USA INC 150226 2.25 CB	0.03% US87264ABR59
ABN AMRO BANK NV 130431 1.0 CB	0.03% XS1394791492
GOLDMAN SACHS GROUP INC 150328 3.615 CB	0.03% US38141GZR81
MCDONALDS CORP 091235 4.70 CB	0.03% US58013MEZ32
DEUTSCHE BAHN FINANCE GMBH 230629 0.375 CB	0.03% XS2193666042
ORACLE CORP 151127 3.25 CB	0.03% US68389XBN49
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221041 1.25 GB	0.03% GB00BJQWYH73
POTOMAC ELECTRIC POWER CO 150354 5.50 CB	0.03% US737679DJ60
KOMMUNINVEST I SVERIGE AB 121126 1.00 GB	0.03% SE0012569572
EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPM 251125 0.50 GB	0.03% US29874QEL41
WARNERMEDIA HOLDINGS INC 150327 3.755 CB	0.03% US55903VBA08
SAXONY ANHALT STATE OF 210629 0.125 GB	0.03% DE000A2YNRZ8

ROMANIA GOVERNMENT 300134 6.375 GB	0.03% XS2756521303
HP ENTERPRISE CO 151054 5.60 CB	0.03% US42824CBW82
CANADA GOVERNMENT 010630 1.25 GB	0.03% CA135087K379
KRAFT HEINZ FOODS CO 010430 3.75 CB	0.03% US50077LAV80
UBER TECHNOLOGIES INC 150934 4.80 CB	0.03% US90353TAP57
VERIZON COMMUNICATIONS INC 230254 5.50 CB	0.03% US92343VGW81
CANADA GOVERNMENT 010631 1.50 GB	0.03% CA135087M276
EUROPEAN INVESTMENT BANK 151135 0.01 CB	0.03% XS2194790262
WEA FINANCE LLC 150127 2.875 CB	0.03% US92928QAH11
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 221127 2.50 CB	0.03% US459058GE72
COMCAST CORP 150228 3.15 CB	0.03% US20030NCA72
UNITEDHEALTH GROUP INC 150454 5.375 CB	0.03% US91324PFC14
FINLAND REPUBLIC OF GOVERNMENT 150431 0.75 GB	0.03% FI4000148630
US BANCORP 220733 4.967 CB	0.03% US91159HJG65
NORDEA HYPOTEK AB 160926 0.50 CB	0.03% SE0013358439
ICADE SANTE SA 041129 0.875 CB	0.03% FR0013457967
TARGET CORP 150127 1.95 CB	0.03% US87612EBM75
PROCTER AND GAMBLE CO 010227 1.90 CB	0.03% US742718FV65
BROADCOM INC 150432 4.15 CB	0.03% US11135FBT75
SWEDBANK HYPOTEK AB 170327 1.00 CB	0.03% SE0016828529
KUNTARAOHITUS OYJ 060929 0.05 GB	0.03% XS2023679843
PFIZER INVESTMENT ENTERPRISES PTE LTD 190553 5.30 CB	0.03% US716973AG71
COMMONWEALTH BANK OF AUSTRALIA 151029 0.125 CB	0.03% XS2397077426
CVS HEALTH CORP 010653 5.875 CB	0.03% US126650DZ02
T MOBILE USA INC 150155 5.50 CB	0.03% US87264ADG76
KRAFT HEINZ FOODS CO 010650 5.50 CB	0.03% US50077LBJ44
LANDWIRTSCHAFTLICHE RENTENBANK 271129 0.00 GB	0.03% XS2084429963
ITALY REPUBLIC OF GOVERNMENT 010340 3.10 GB	0.03% IT0005377152
JPMORGAN CHASE AND CO 220927 1.47 CB	0.03% US46647PCP99
CIGNA CORP 150254 5.60 CB	0.03% US125523CW86
ILLINOIS ST 010633 5.10 SF	0.03% US452151LF83
FRANCE REPUBLIC OF GOVERNMENT 250555 3.25 GB	0.03% FR0014000HF4
ABBVIE INC 211129 3.20 CB	0.03% US00287YBX67
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150852 0.00 GB	0.03% DE0001102572
ITALY REPUBLIC OF GOVERNMENT 010431 0.90 GB	0.03% IT0005422891
SPIAN KINGDOM OF GOVERNMENT 300735 1.85 GB	0.03% ES0000012E69
LA POSTE SA 180729 0.00 GB	0.03% FR0014001IO6
AUSTRIA REPUBLIC OF GOVERNMENT 200232 0.90 GB	0.03% AT0000A2WSC8
EUROPEAN INVESTMENT BANK 150327 1.375 GB	0.03% US298785JQ02
UNICREDIT BANK AUSTRIA AG 210630 0.25 CB	0.03% AT000B049796
COMCAST CORP 150553 5.35 CB	0.03% US20030NEF42
HUNGARY GOVERNMENT 241132 4.75 GB	0.03% HU0000405550
HESSEN STATE OF 110330 0.01 GB	0.03% DE000A1RQDW4
GROUPE DES ASSURANCES DU CREDIT MUTUEL SA 210442 1.85 CB	0.03% FR0014006144
ROMANIA REPUBLIC OF GOVERNMENT 080238 3.375 GB	0.03% XS1768074319
GENERAL MOTORS CO 010449 5.95 CB	0.03% US37045VAT70
THAILAND KINGDOM OF GOVERNMENT 170646 2.875 GB	0.03% TH062303Q605
SNCF RESEAU 300334 1.875 GB	0.03% XS1588061777
DANONE SA 091130 0.52 CB	0.03% FR0014006FE2
POLAND REPUBLIC OF GOVERNMENT 180354 5.50 GB	0.03% US731011AZ55
ORACLE CORP 060223 5.55 CB	0.03% US68389XCQ60
MERCK AND CO INC 101251 2.75 CB	0.03% US58933YBF16
LOWER SAXONY STATE OF 130830 0.01 GB	0.03% DE000A3H2W42
CZECH REPUBLIC GOVERNMENT 300930 5.00 GB	0.03% CZ0001006688
SPAIN KINGDOM OF GOVERNMENT 311046 2.90 GB	0.03% ES00000128C6
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221061 0.50 GB	0.03% GB00BMBL1D50
NETHERLANDS KINGDOM OF THE GOVERNMENT 150732 0.50 GB	0.03% NL0015000RP1
DH EUROPE FINANCE II SARL 180931 0.75 CB	0.03% XS2050406094
GOLDMAN SACHS GROUP INC 220545 5.15 CB	0.03% US38148LAF31

QUEBEC PROVINCE OF 291030 0.00 GB	0.03% XS2250201329
MEXICO UNITED MEXICAN STATES GOVERNMENT 181138	0.03% MX0MGO00000J5
8.50 GB	
ELI LILLY AND CO 270253 4.875 CB	0.03% US532457CG18
MMB SCF SA 141030 0.01 CB	0.03% FR00140004Q9
FRANCE REPUBLIC OF GOVERNMENT 250566 1.75 GB	0.03% FR0013154028
ONTARIO PROVINCE OF 251130 0.01 GB	0.03% XS2262263622
HOLCIM FINANCE LUXEMBOURG SA 230431 0.50 CB	0.03% XS2261215011
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINS	0.03% CH1239494995
140133 1.875 CB	
ROYAL BANK OF CANADA 270131 0.01 CB	0.03% XS2291788656
FRANCE REPUBLIC OF GOVERNMENT 250554 3.00 GB	0.03% FR001400FTH3
FEDEX CORP 150550 5.25 CB	0.03% US31428XCY04
ASIAN DEVELOPMENT BANK 240130 1.875 GB	0.03% US045167ER09
FLEMISH COMMUNITY OF 201031 0.30 GB	0.03% BE0002826072
UNEDIC 250531 0.01 CB	0.03% FR0014002P50
SOCIETE DU GRAND PARIS 251131 0.30 GB	0.03% FR0014006NV0
CITIGROUP INC 030631 2.572 CB	0.03% US172967MS77
JAPAN GOVERNMENT 200351 0.70 GB	0.03% JP1300701M48
WELLTOWER OP LLC 010631 2.80 CB	0.03% US95040QAM69
AT AND T INC 010631 2.75 CB	0.03% US00206RJY99
PRUDENTIAL FINANCIAL INC 100330 2.10 CB	0.03% US74432QCG82
FLORIDA ST BRD ADMIN FIN CORP REV 010730 2.154 MUNI	0.03% US341271AF11
BANK OF AMERICA CORP 220432 2.687 CB	0.03% US06051GJT76
CVS HEALTH CORP 250328 4.30 CB	0.03% US126650CX62
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN	0.03% GB00BNNGP775
310146 0.875 GB	
JAPAN GOVERNMENT 200349 0.50 GB	0.03% JP1300621K47
JAPAN GOVERNMENT 200951 0.70 GB	0.03% JP1300721MA9
ABN AMRO BANK NV 200134 1.25 CB	0.03% XS2434787235
AMAZON COM INC 120531 2.10 CB	0.03% US023135BZ81
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211234 3.50	0.03% AU0000274706
GB	
COCA COLA CO 010630 1.65 CB	0.03% US191216CV08
STARBUCKS CORP 120350 3.35 CB	0.03% US855244AX79
HUNGARY GOVERNMENT 211026 9.50 GB	0.03% HU0000406160
WELLS FARGO AND CO 250453 4.611 CB	0.03% US95000U2Z51
SALESFORCE.COM INC 150731 1.95 CB	0.03% US79466LAJ35
VERIZON COMMUNICATIONS INC 301030 1.68 CB	0.03% US92343VFX73
INTER AMERICAN DEVELOPMENT BANK 130131 1.125 GB	0.03% US4581X0DS49
PRINCIPAL LIFE GLOBAL FUNDING II 270830 1.50 CB	0.03% US74256LEG05
MORGAN STANLEY 220147 4.375 CB	0.03% US61746BEG77
VERIZON COMMUNICATIONS INC 150332 2.355 CB	0.03% US92343VGN82
CZECH REPUBLIC GOVERNMENT 300535 3.50 GB	0.03% CZ0001006431
MEXICO UNITED MEXICAN STATES GOVERNMENT 071147	0.03% MX0MGO0000102
8.00 GB	
BNG BANK NV 241036 0.875 GB	0.03% XS1508377584
ILLINOIS TOOL WORKS INC 010942 3.90 CB	0.03% US452308AR01
MEXICO UNITED MEXICAN STATES GOVERNMENT 131142	0.03% MX0MGO00000R8
7.75 GB	
MORGAN STANLEY 160936 2.484 CB	0.03% US61747YEF88
CHARTER COMMUNICATIONS OPERATING LLC 010463 5.50 CB	0.03% US161175CL69
TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF	0.03% US878091BF35
AMERICA	
KOMMUNEKREDIT 040534 0.01 GB	0.03% XS2251782160
RCI BANQUE SA 210928 4.875 CB	0.03% FR001400CRG6
NETHERLANDS KINGDOM OF GOVERNMENT 150147 2.75 GB	0.03% NL0010721999
APPLE INC 080852 3.95 CB	0.03% US037833EQ92
AMAZON COM INC 130462 4.10 CB	0.03% US023135CK04
EPCOR UTILITIES INC 031053 5.326 CB	0.03% CA29410ZAW55
LINCOLN NATIONAL CORP 150650 4.375 CB	0.03% US534187BL23
SPAIN KINGDOM OF GOVERNMENT 300737 0.85 GB	0.03% ES0000012I24

EUR BNP PARIBAS A/C	0.03%
NIKE INC 270340 3.25 CB	0.03% US654106AL77
EUROPEAN UNION 040735 0.00 GB	0.03% EU000A285VM2
ONTARIO PROVINCE OF 021253 3.75 GB	0.03% CA68333ZAV90
MEXICO UNITED MEXICAN STATES GOVERNMENT 080344 4.75 GB	0.03% US91086QBB32
CANADA (GOVT OF) 010641 4.0 GB	0.03% CA135087YQ12
COASTAL GASLINK PIPELINE LP 300347 5.606 CB	0.03% CA19046FAU62
ROGERS COMMUNICATIONS INC 210933 5.90 CB	0.02% CA775109DA61
META PLATFORMS INC 150852 4.45 CB	0.02% US30303M8J41
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 250536 0.375 GB	0.02% FR0014002GB5
THAILAND KINGDOM OF GOVERNMENT 170655 4.00 GB	0.02% TH0623A35601
GOLDMAN SACHS GROUP INC 240243 3.436 CB	0.02% US38141GZN77
FEDERATION DES CAISSES DESJARDINS DU QUEBEC 171128 5.467 CB	0.02% CA31430WF908
ONTARIO PROVINCE OF 020639 4.60 GB	0.02% CA683234ZP62
KOREA REPUBLIC OF GOVERNMENT 100952 3.125 GB	0.02% KR103502GC99
AMERICAN TOWER CORP 151026 3.375 CB	0.02% US03027XAK63
BROADCOM CORP 150127 3.875 CB	0.02% US11134LAH24
DENMARK KINGDOM OF GOVERNMENT 151131 0.00 GB	0.02% DK0009924102
TMX GROUP LTD 160234 4.97 CB	0.02% CA87262KAJ49
OMERS REALTY CORP 100231 4.96 GB	0.02% CA68214WAW88
EUROPEAN FINANCIAL STABILITY FACILITY SA 310547 1.375 CB	0.02% EU000A1G0DJ1
BANK OF NOVA SCOTIA 020833 5.679 CB	0.02% CA06415GM982
HOME DEPOT INC 150427 2.875 CB	0.02% US437076CN04
JBS USA LUX SA 011252 6.50 CB	0.02% US46590XAX49
AT AND T INC 300440 7.0 CB	0.02% XS0426513387
U S BANCORP 220726 2.375 CB	0.02% US91159HHN35
NEDERLANDSE WATERSCHAPSBANK NV 160237 0.00 GB	0.02% XS2291793813
TORONTO-DOMINION BANK 080129 4.68 CB	0.02% CA89117GRJ80
NORWAY KINGDOM OF GOVERNMENT 170227 1.75 GB	0.02% NO0010786288
METROPOLITAN LIFE GLOBAL FUNDING I 010427 4.642 CB	0.02% CA592179KJ34
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221054 1.625 CB	0.02% GB00BJLR0J16
ABBVIE INC 140535 4.50 CB	0.02% US00287YAR09
WARNERMEDIA HOLDINGS INC 150352 5.141 CB	0.02% US55903VBE20
ROYAL BANK OF CANADA 010233 5.01 CB	0.02% CA780086WK63
NEW BRUNSWICK PROVINCE OF 140832 3.95 GB	0.02% CA642866HA88
JYSK REALKREDIT AS 010426 1.00 CB	0.02% DK0009391377
CANADA HOUSING TRUST NO 1 150633 3.65 CB	0.02% CA13509PJK09
EQUITABLE BANK 110127 5.16 CB	0.02% CA29446NAM26
NYKREDIT REALKREDIT AS 010726 1.00 CB	0.02% DK0009531485
AUSTRIA REPUBLIC OF GOVERNMENT 20092117 2.10 GB	0.02% AT0000A1XML2
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 120129 3.50 CB	0.02% CA459058LB70
CVS HEALTH CORP 250338 4.78 CB	0.02% US126650CY46
NORWAY KINGDOM OF GOVERNMENT 150833 3.00 GB	0.02% NO0012837642
MEXICO UNITED MEXICAN STATES GOVERNMENT 050326 5.75 GB	0.02% MX0MGO0000Y4
SINGAPORE REPUBLIC OF GOVERNMENT 010739 2.375 GB	0.02% SGXF13029610
KOREA REPUBLIC OF GOVERNMENT 100632 3.375 GB	0.02% KR103502GC65
SINGAPORE REPUBLIC OF GOVERNMENT 010836 2.25 GB	0.02% SG31A9000002
NYKREDIT REALKREDIT A S 010127 1.00 CB	0.02% DK0009511297
BRITISH COLUMBIA PROVINCE OF 180642 4.30 CB	0.02% CA1107098Y17
Outstanding Settlement Receipts - CAD	0.02%
DENMARK KINGDOM 151139 4.5 GB	0.02% DK0009922320
WESTPAC BANKING CORP 151138 7.199 CB	0.02% AU3CB0304376
BELGIUM KINGDOM OF GOVERNMENT 220637 1.45 GB	0.02% BE0000344532
CAD BNP PARIBAS A/C	0.02%
NEWFOUNDLAND AND LABRADOR PROVINCE OF 020628 2.85 GB	0.02% CA651333FZ46

ALBETA PROVINCE OF 010627 2.55 GB	0.02% CA013051DW44
BELL TELEPHONE COMPANY OF CANADA OR BELL CANA 290927 3.60 CB	0.02% CA07813ZBY93
DENMARK KINGDOM OF GOVERNMENT 151127 0.50 GB	0.02% DK0009923567
BANK OF NOVA SCOTIA 020228 3.10 CB	0.02% CA064151S959
NORDEA KREDIT REALKREDITAKTIESELSKAB 011028 1.00 CB	0.02% DK0002057108
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310735 0.625 GB	0.02% GB00BMGR2916
SWEDEN KINGDOM OF GOVERNMENT 120531 0.125 GB	0.02% SE0013935319
CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 130240 0.375 CB	0.02% FR0013482189
SLOVAKIA GOVERNMENT BOND 090430 0.75 GB	0.02% SK4120015173
BERLIN HYP AG 270131 0.01 CB	0.02% DE000BHY0C47
HSBC BANK CAPITAL FUNDING STERLING 1 LP 311249 5.844 CB	0.02% XS0179407910
HONDA CANADA FINANCE INC 280926 1.711 CB	0.02% CA438121BA21
HUNGARY GOVERNMENT 210830 3.00 GB	0.02% HU0000403696
KOREA REPUBLIC OF GOVERNMENT 101227 2.375 GB	0.02% KR103502G7C2
AT AND T INC 150953 3.50 CB	0.02% US00206RKJ04
MARSH AND MCLENNAN COMPANIES INC 150349 4.90 CB	0.02% US571748BJ05
BAA FUNDING LTD 031226 6.75 CB	0.02% XS0471436088
BRITISH COLUMBIA PROVINCE OF 180630 2.20 GB	0.02% CA110709GK29
FRANCE REPUBLIC OF GOVERNMENT 250550 1.50 GB	0.02% FR0013404969
MICROSOFT CORP 170352 2.921 CB	0.02% US594918CE21
UNIV CALIF REGTS MED CTR POOLED REV 150550 3.006 MB	0.02% US913366KB56
SOUTHWEST AIRLINES CO 150627 5.125 CB	0.02% US844741BK34
WEST NIPPON EXPRESSWAY CO LTD 190626 0.04 CB	0.02% JP365820BM97
QUEBEC PROVINCE OF 010930 1.90 GB	0.02% CA74814ZFG33
MERCEDES BENZ INTERNATIONAL FINANCE BV 020331 2.45 CB	0.02% US233851ED24
AFFINITY SUTTON CAPITAL MARKETS 170938 5.981 CB	0.02% XS0388249962
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220768 3.50 GB	0.02% GB00BBJNQY21
MICROSOFT CORP 170362 3.041 CB	0.02% US594918CF95
SUN LIFE FINANCIAL INC 011035 2.06 CB	0.02% CA86682ZAN65
CANADA GOVERNMENT 011248 2.75 GB	0.02% CA135087D358
BANK OF AMERICA CORP 210752 2.972 CB	0.02% US06051GKB40
JAPAN GOVERNMENT 200629 0.10 GB	0.02% JP1103551K72
PERTH AIRPORT PTY LTD 050331 5.60 CB	0.02% AU3CB0307015
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 110928 4.95 CB	0.02% AU3CB0302404
SWITZERLAND CONFEDERATION OF GOVERNMENT 261038 1.50 GB	0.02% CH0440081567
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221063 4.00 GB	0.02% GB00BMF9LF76
WALT DISNEY CO 010949 2.75 CB	0.02% US254687FM36
SINGAPORE REPUBLIC OF GOVERNMENT 010350 1.875 GB	0.02% SGXF27246101
PARKER HANNIFIN CORP 140629 3.25 CB	0.02% US701094AN45
WESTERN AUSTRALIAN TREASURY CORPORATION 211026 3.00 GB	0.02% AU3SG0001704
BRITISH TELECOM VARIABLE BOND 151230 9.125 CB	0.02% US111021AE12
UK TREASURY BOND 070336 4.25 GB	0.02% GB0032452392
REPUBLIC SERVICES INC 150232 1.75 CB	0.02% US760759AZ35
NORFINA LTD 240826 3.25 CB	0.02% AU3CB0239267
UNITED AIRLINES INC 070430 2.875 SF	0.02% US90932EAA10
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTO 190823 2.125 CB	0.02% CH1206367588
HYDRO ONE INC 250649 3.63 CB	0.02% CA44810ZBX74
GOLDMAN SACHS GROUP INC 250729 3.125 CB	0.02% XS1859424902
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KAN 121234 1.80 CB	0.02% CH1232107040

NEW SOUTH WALES TREASURY CORP 200235 4.75 GB	0.02% AU3SG0002702
SHERWIN WILLIAMS CO 150352 2.90 CB	0.02% US824348BP04
COMCAST CORP 150151 2.80 CB	0.02% US20030NDL29
NORTH WEST REDWATER PARTNERSHIP 010651 3.75 CB	0.02% CA663307AR71
KOREA REPUBLIC OF GOVERNMENT 100349 2.00 GB	0.02% KR103502G933
EUROPEAN INVESTMENT BANK 080637 3.875 CB	0.02% XS0740808802
JAPAN GOVERNMENT 201242 1.40 GB	0.02% JP1201831P14
FRESENIUS SE AND CO KGAA 051030 5.125 CB	0.02% XS2698713695
PORTUGAL REPUBLIC OF GOVERNMENT 150437 4.10 GB	0.02% PTOTE5OE0007
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 011050 6.907 MB	0.02% US072024PY20
TREASURY CORP VICTORIA 150936 4.75 GB	0.02% AU3SG0002710
AUSTRALIAN COMMONWEALTH GOVT 210437 3.75 GB	0.02% AU3TB0000192
CNY BNP PARIBAS A\C	0.02%
GREECE REPUBLIC OF GOVERNMENT 180738 4.375 GB	0.02% GR0128017747
SPAIN KINGDOM OF GOVERNMENT 311050 1.00 GB	0.02% ES0000012G00
MADRID COMMUNITY OF 300433 3.596 GB	0.02% ES00001010K8
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211133 3.00 GB	0.02% AU0000217101
LANDESBANK BADEN WUERTTEMBERG 270633 3.25 CB	0.02% DE000LB387C2
HOUSING NEW ZEALAND LTD 181028 3.42 GB	0.02% NZHNZD0628L7
RYDER SYSTEM INC 150329 5.375 CB	0.02% US78355HKZ19
JAPAN GOVERNMENT OF 200354 1.70 GB	0.02% JP1400071E55
GLAXOSMITHKLINE CAPITAL INC 150538 6.375 CB	0.02% US377372AE71
BRISTOL MYERS SQUIBB CO 151163 6.40 CB	0.02% US110122EC85
WESTPAC BANKING CORP 171133 6.82 GB	0.02% US961214FP35
ONTARIO PROVINCE OF 020648 2.80 GB	0.02% CA68323ADZ45
NESTLE FINANCE INTERNATIONAL LTD SA 150131 3.25 CB	0.02% XS2555198089
SLOVAK REPUBLIC GOVERNMENT 230235 3.75 GB	0.02% SK4000022539
J M SMUCKER CO 151143 6.50 CB	0.02% US832696AY47
DISCOVER FINANCIAL SERVICES 291132 6.70 CB	0.02% US254709AS70
LUXEMBOURG GRAND DUCHY OF GOVERNMENT 3.00 020333 GB	0.02% LU2591860569
SPRINT CAPITAL CORP 151128 6.875 CB	0.02% US852060AD48
CISCO SYSTEMS INC 150239 5.90 CB	0.02% US17275RAD44
KIMCO REALTY OP LLC 010334 6.40 CB	0.02% US49447BAA17
NETHERLANDS KINGDOM OF (GOVERNMENT) 150733 2.50 GB	0.02% NL0015001AM2
TREASURY CORP VICTORIA 201130 1.50 GB	0.02% AU0000078552
DZ HYP AG 131125 0.50 CB	0.02% DE000A2G9HE4
CARGILL INC 020226 0.75 CB	0.02% US141781BN33
SLOVENIA REPUBLIC OF GOVERNMENT 220327 1.25 GB	0.02% SI0002103685
CAPITAL ONE FINANCIAL CORP 080634 6.377 CB	0.02% US14040HDA05
BLACKSTONE HOLDINGS FINANCE CO LLC 031127 5.90 CB	0.02% US09261BAJ98
HESSEN LAND OF 060726 0.375 GB	0.02% DE000A1RQCY2
SANTANDER HOLDINGS USA INC 120629 6.565 CB	0.02% US80282KBG04
FIFTH THIRD BANCORP 270729 6.339 CB	0.02% US316773DK32
DAIMLER AG 110528 1.375 CB	0.02% DE000A169NC2
BADEN WUERTTEMBERG STATE OF 090227 0.625 GB	0.02% DE000A14JYW1
POLAND REPUBLIC OF GOVERNMENT 161127 5.50 GB	0.02% US857524AD47
COMMERZBANK AG 041226 0.50 CB	0.02% DE000CZ45VC5
PENSKE TRUCK LEASING CO LP 010528 5.55 CB	0.02% US709599BT09
SLOVAK REPUBLIC GOV 120628 1.00 GB	0.02% SK4120014150
PACIFIC LIFE GLOBAL FUNDING II 180728 5.50 CB	0.02% US6944PL2U22
EUROPEAN STABILITY MECHANISM 151226 0.00 GB	0.02% EU000A1Z99N4
CHARTER COMMUNICATIONS OPERATING LLC 231035 6.384 CB	0.02% US161175AZ73
HUMANA INC 010328 5.75 CB	0.02% US444859BU54
FRANCE REPUBLIC OF GOVERNMENT 250552 0.75 GB	0.02% FR0013480613
AMERICAN EXPRESS CO 270729 5.282 CB	0.02% US025816DH90
NASDAQ INC 280663 6.10 CB	0.02% US63111XAL55
COREBRIDGE GLOBAL FUNDING 120129 5.20 CB	0.02% US00138CAX65
AMGEN INC 020330 5.25 CB	0.02% US031162DQ06
THERMO FISHER SCIENTIFIC INC 310134 5.20 CB	0.02% US883556DB50
BOOKING HOLDINGS INC 130430 4.625 CB	0.02% US09857LAR96

VMWARE INC 150527 4.65 CB	0.02% US928563AE54
LAENDER NO 61 081027 0.01 GB	0.02% DE000A3MP5P6
SCHLESWIG HOLSTEIN STATE OF 310828 0.625 GB	0.02% DE000SHFM618
GILEAD SCIENCES INC 151053 5.55 CB	0.02% US375558CA99
TREASURY CORPORATION OF VICTORIA 150933 2.25 GB	0.02% AU3SG0002504
TEXAS INSTRUMENTS INC 150228 4.6 CB	0.02% US882508BV59
TRUIST FINANCIAL CORP 260129 4.873 CB	0.02% US89788MAL63
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150850 0.00 GB	0.02% DE0001102481
LOWES COMPANIES INC 150430 4.50 CB	0.02% US548661DU82
WASTE MANAGEMENT INC 150230 4.625 CB	0.02% US94106LBT52
BNG BANK NV 211030 1.375 GB	0.02% XS1309529680
NEWMONT NEWCREST FIN 150334 5.35 CB	0.02% US65163LAR06
ILS BNP PARIBAS A/C	0.02%
TRAVELERS COMPANIES INC 011140 5.35 CB	0.02% US89417EAH27
MXN BNP PARIBAS A/C	0.02%
ITC HOLDINGS CORP 220927 4.95 CB	0.02% US465685AR63
COUNCIL OF EUROPE DEVELOPMENT BANK 300129 0.625 GB	0.02% XS1942756096
BRIXMOR OPERATING PARTNERSHIP LP 150234 5.50 CB	0.02% US11120VAM54
WRKCO INC 150329 4.90 CB	0.02% US92940PAD69
KIMBERLY CLARK CORP 011128 3.95 CB	0.02% US494368BY83
FRANCE REPUBLIC OF GOVERNMENT 250553 0.75 GB	0.02% FR0014004J31
JAPAN GOVERNMENT 200653 1.20 GB	0.02% JP1300791P79
CHUBB INA HOLDINGS INC 150334 5.00 CB	0.02% US171239AK24
COREBRIDGE FINANCIAL INC 050427 3.65 CB	0.02% US21871XAD12
CME GROUP INC 150943 5.30 CB	0.02% US12572QAF28
TYSON FOODS INC 010326 4.00 CB	0.02% US902494BJ16
MICRON TECHNOLOGY INC 150227 4.185 CB	0.02% US595112BP79
SCENTRE GROUP TRUST 1 280126 3.625 CB	0.02% USQ8352BAD66
BECTON DICKINSON AND CO 060627 3.70 CB	0.02% US075887BW84
FEDEX CORP 150530 4.25 CB	0.02% US31428XCJ37
INTEL CORP 100233 5.20 CB	0.02% US458140CG35
GENERAL MILLS INC 290333 4.95 CB	0.02% US370334CT90
BLACKROCK INC 080155 5.35 CB	0.02% US09290DAK72
DIGITAL REALTY TRUST LP 150827 3.70 CB	0.02% US25389JAR77
CAPITAL ONE FINANCIAL CORP 310128 3.80 CB	0.02% US14040HBW43
BOSTON PORPERTIES LP 011026 2.75 CB	0.02% US10112RAY09
CHARLES SCHWAB CORP 020327 3.20 CB	0.02% US808513AQ89
SWEDEN KINGDOM OF GOVERNMENT 121126 1.00 GB	0.02% SE0007125927
FEDERAL NATIONAL MORTGAGE ASSOCIATION 071125 0.50 GB	0.02% US3135G06G36
ELEVANCE HEALTH INC 150654 5.65 CB	0.02% US036752BA01
ERP OPERATING LP 010328 3.50 CB	0.02% US26884ABJ16
AMGEN INC 020363 5.75 CB	0.02% US031162DU18
AVALONBAY COMMUNITIES INC 150128 3.20 CB	0.02% US05348EBC21
KEYCORP 010633 4.789 CB	0.02% US49326EEN94
LITHUANIA REPUBLIC OF GOVERNMENT 060530 0.75 CB	0.02% XS2168038847
PERU REPUBLIC OF GOVERNMENT 181150 5.625 GB	0.02% US715638BM30
GLOBAL PAYMENTS INC 010326 1.20 CB	0.02% US37940XAE22
KEURIG DR PEPPER INC 150432 4.05 CB	0.02% US49271VAQ32
ARES CAPITAL CORP 150627 2.875 CB	0.02% US04010LBD47
AFRICAN DEVELOPMENT BANK 220726 0.875 GB	0.02% US00828EEF25
FISERV INC 010729 3.50 CB	0.02% US337738AU25
MANITOBA PROVINCE OF 050948 3.40 GB	0.02% CA563469UN36
FOX CORP 080430 3.50 CB	0.02% US35137LAL99
SWEDEN KINGDOM OF GOVERNMENT 120528 0.75 GB	0.02% SE0009496367
SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHOR 240534 1.75 GB	0.02% AU3SG0002447
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221050 0.625 GB	0.02% GB00BMBL1F74
RHINELAND PALATINATE STATE OF 230130 0.05 GB	0.02% DE000RLP1171
TEXAS INSTRUMENTS INC 080254 5.15 CB	0.02% US882508CJ13
MASTERCARD INC 260330 3.35 CB	0.02% US57636QAP90
EQUINIX INC 150432 3.90 CB	0.02% US29444UBU97

NVIDIA CORP 010430 2.85 CB	0.02% US67066GAF19
PAYPAL HOLDINGS INC 011029 2.85 CB	0.02% US70450YAE32
AT AND T INC 090348 4.50 CB	0.02% US00206RDJ86
QUEENSLAND TREASURY CORP 200734 1.75 GB	0.02% AU0000079402
AVOLON HOLDINGS FUNDING LTD 210228 2.75 CB	0.02% US05401AAP66
WARNERMEDIA HOLDINGS INC 150329 4.054 CB	0.02% US55903VBB80
PROCTER & GAMBLE CO 250330 3.00 CB	0.02% US742718FH71
HCA INC 150639 5.125 CB	0.02% US404119BY43
MICROSOFT CORP 010650 2.525 CB	0.02% US594918CC64
BREMEN FREE HANSEATIC CITY 300134 1.20 GB	0.02% DE000A2G8W40
ATHENE HOLDING LTD 150131 3.50 CB	0.02% US04686JAC53
INTERNATIONAL DEVELOPMENT ASSOCIATION 050537 1.75 CB	0.02% XS2475492349
BULGARIA REPUBLIC OF GOVERNMENT 270133 4.5 GB	0.02% XS2579483319
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210347 3.00 GB	0.02% AU000XCLWAS7
ROPER TECHNOLOGIES INC 150927 1.40 CB	0.02% US776743AN67
ESSEX PORTFOLIO LP 150130 3.00 CB	0.02% US29717PAU12
WILLIS NORTH AMERICA INC 150929 2.95 CB	0.02% US970648AJ01
SLOVENIA REPUBLIC OF GOVERNMENT 120231 0.00 GB	0.01% SI0002104105
INTERCONTINENTAL EXCHANGE INC 150652 4.95 CB	0.01% US45866FAX24
NORWAY KINGDOM OF GOVERNMENT 260428 2.00 GB	0.01% NO0010821598
BANK OF AMERICA CORP 240438 4.244 CB	0.01% US06051GGM50
3M CO 260829 2.375 CB	0.01% US88579YBJ91
EBAY INC 110330 2.70 CB	0.01% US278642AW32
NUTRIEN LTD 010449 5.00 CB	0.01% US67077MAU27
TARGET CORP 150930 2.65 CB	0.01% US87612EBK10
ROGERS COMMUNICATIONS INC 150332 3.80 CB	0.01% US775109CH22
HUMANA INC 150353 5.50 CB	0.01% US444859BX93
NOVARTIS CAPITAL CORP 140830 2.20 CB	0.01% US66989HAR93
BROADCOM INC 150434 3.469 CB	0.01% US11135FBL40
JOHNSON AND JOHNSON 030337 3.625 CB	0.01% US478160CF96
NESTLE FINANCE INTERNATIONAL LTD 021137 1.75 CB	0.01% XS1707075245
BRANDENBURG STATE OF 220534 0.70 GB	0.01% DE000A2TR6F7
STRYKER CORP 150544 4.375 CB	0.01% US863667AG64
INTERNATIONAL PAPER CO 150848 4.35 CB	0.01% US460146CS07
IRELAND REPUBLIC OF GOVERNMENT 180245 2.00 GB	0.01% IE00BV8C9186
ACE INA HOLDINGS INC 031145 4.35 CB	0.01% US00440EAW75
PORT AUTH N Y AND N J 011062 4.458 MB	0.01% US73358WJA36
SIMON PROPERTY GROUP LP 010232 2.65 CB	0.01% US828807DT11
NEWMONT CORPORATION 150732 2.60 CB	0.01% US651639AZ99
COX COMMUNICATIONS INC 150631 2.60 CB	0.01% US224044CN54
PUBLIC STORAGE 091131 2.25 CB	0.01% US74460DAJ81
GENERAL MOTORS FINANCIAL COMPANY INC 120132 3.10 CB	0.01% US37045XDS27
CITIGROUP INC 230748 4.65 CB	0.01% US172967MD09
NXP BV 150232 2.65 CB	0.01% US62954HAJ77
ONCOR ELECTRIC DELIVERY COMPANY LLC 010652 4.60 CB	0.01% US68233JCH59
NORTH RHINE WESTPHALIA STATE OF 120640 1.50 GB	0.01% DE000NRW0K52
ALPHABET INC 150830 1.10 CB	0.01% US02079KAD90
T-MOBILE USA INC 150450 4.50 CB	0.01% US87264AAZ84
NASDAQ INC 150131 1.65 CB	0.01% US63111XAD30
S AND P GLOBAL INC 150830 1.25 CB	0.01% US78409VAS34
DEUTSCHE BAHN FINANCE GMBH 160735 0.75 CB	0.01% XS2102380776
INTERNATIONAL DEVELOPMENT ASSOCIATION 031230 1.00 CB	0.01% XS2265262936
AUTOZONE INC 150131 1.65 CB	0.01% US053332BA96
SHERWIN-WILLIAMS CO 150332 2.20 CB	0.01% US824348BN55
HUNGARY GOVERNMENT 050635 1.75 CB	0.01% XS2181689659
AMERICAN INTERNATIONAL GROUP INC 300650 4.375 CB	0.01% US026874DP97
EUROPEAN FINANCIAL STABILITY FACILITY SA 050940 1.45 GB	0.01% EU000A1G0D05
BASQUE AUTONOMOUS COMMUNITY OF 300431 0.25 GB	0.01% ES0000106684

NATIONAL RURAL UTILITIES COOP FINANCE CORP 150349 4.30 CB	0.01% US637432NT82
GEORGE WASHINGTON UNIVERSITY 150948 4.126 CB	0.01% US372546AW14
PFIZER INC 150948 4.20 CB	0.01% US717081EK52
CHARTER COMMUNICATIONS OPERATING LLC 010232 2.30 CB	0.01% US161175BX17
PORTUGAL OBRIG 120452 1.00 CB	0.01% PTOTECOE0037
APPLE INC 080862 4.1 CB	0.01% US037833ER75
APPLE INC 131147 3.75 CB	0.01% US037833DG20
HOME DEPOT INC 150647 3.90 CB	0.01% US437076BS00
NEW YORK LIFE INSURANCE CO 150569 4.45 CB	0.01% US64952GAQ10
DEERE AND CO 150450 3.75 CB	0.01% US244199BK00
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 170935 0.10 GB	0.01% XS2231588547
BANK OF AMERICA CORP 200351 4.083 CB	0.01% US06051GJA85
COMCAST CORP 011149 3.999 CB	0.01% US20030NCE94
ORACLE CORP 250341 3.65 CB	0.01% US68389XBZ78
ORACLE CORP 151147 4.00 CB	0.01% US68389XBQ79
EUROPEAN FINANCIAL STABILITY FACILITY SA 280256 2.00 CB	0.01% EU000A1G0DN3
TIME WARNER CABLE INC 150942 4.5 CB	0.01% US88732JBD90
JPMORGAN CHASE AND CO 220442 3.157 CB	0.01% US46647PCD69
3M CO 150450 3.7 CB	0.01% US88579YBP51
ITY REPUBLIC OF GOVERNMENT 010367 2.80 GB	0.01% IT0005217390
EUROPEAN INVESTMENT BANK 161048 1.50 GB	0.01% XS1753042743
CARRIER GLOBAL CORP 050450 3.577 CB	0.01% US14448CAS35
ROGERS COMMUNICATIONS INC 150452 5.25 CB	0.01% CA775109BX82
UNITED KINGDOM OF GREAT BRITAIN AND NORTH IRE 220765 2.50 GB	0.01% GB00BYYMZX75
REALKREDIT DANMARK A S 010126 1.00 CB	0.01% DK0009296543
CROWN CASTLE INTERNATIONAL CORP 010441 2.90 CB	0.01% US22822VAX91
ANTHEM INC 150351 3.60 CB	0.01% US036752AS28
NOVA SCOTIA PROVINCE OF 010627 2.10 GB	0.01% CA669827GA98
AMAZON.COM INC 120551 3.10 CB	0.01% US023135CB05
BELGIUM KINGDOM OF GOVERNMENT 220640 0.40 GB	0.01% BE0000350596
AT AND T INC 150959 3.65 CB	0.01% US00206RLV23
NORTH RHINE WESTPHALIA STATE OF 210319 2.15 GB	0.01% DE000NRW0LQ9
SYSCO CORP 010450 6.60 CB	0.01% US871829BN62
MUENCHENER HYPOTHEKENBANK EG 191039 0.01 CB	0.01% DE000MHB27J7
BERLIN STATE OF 180141 0.10 GB	0.01% DE000A3H2Y08
PEPSICO INC 211051 2.75 CB	0.01% US713448FG88
LOWES COMPANIES INC 151050 3.00 CB	0.01% US548661DZ79
DELL INTERNATIONAL LLC 150746 8.35 CB	0.01% US24703TAK25
407 INTERNATIONAL INC 110548 3.72 CB	0.01% CA35085ZBS44
QUEBEC PROVINCE OF 011248 3.50 GB	0.01% CA74814ZEW91
IBM CORP 301139 5.6 CB	0.01% US459200GS40
UNITEDHEALTH GROUP INC 150263 6.05 CB	0.01% US91324PET57
LOUISIANA LOC GOVT ENVT SER 23 ELL CLASS A3 011239 ABS	0.01% US54627RAT77
AON CORP 230851 2.90 CB	0.01% US03740LAB80
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210654 4.75 GB	0.01% AU0000300535
INTUIT INC 150926 5.25 CB	0.01% US46124HAE62
SASKATCHEWAN PROVINCE OF 020648 3.30 GB	0.01% CA803854KC18
VERIZON COMMUNICATIONS INC 201160 3.00 CB	0.01% US92343VJV18
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310753 1.50 GB	0.01% GB00BM8Z2V59
PRUDENTIAL FINANCIAL INC 150947 4.50 CB	0.01% US744320AW24
ALBEMARLE CORP 010632 5.05 CB	0.01% US012653AE17
AUSTRIA REPUBLIC OF GOVERNMENT 200351 0.75 GB	0.01% AT0000A2EJ08
AMERICAN WATER CAPITAL CORP 010629 3.45 CB	0.01% US03040WAU99
ESTEE LAUDER COMPANIES INC 150553 5.15 CB	0.01% US29736RAU41
ABBOTT LABORATORIES 301146 4.90 CB	0.01% US002824BH26
METLIFE INC 150154 5.25 CB	0.01% US59156RCD89
NOVA SCOTIA PROVINCE OF 011251 3.15 GB	0.01% CA669827GB71

INTEL CORP 120861 3.20 CB	0.01% US458140BX76
HONG KONG SPECIAL ADMINISTRATIVE REGION GOVT 120138	0.01% HK0000898822
3.74 GB	
TRUSTEES OF PRINCETON UNIVERSITY 010339 5.70 CB	0.01% US89837LAB18
DEUTSCHE BAHN FINANCE GMBH 081250 0.625 CB	0.01% XS2270142966
CIGNA CORP 151248 4.90 CB	0.01% US125523AK66
ZIMMER BIOMET HOLDINGS INC 241131 2.60 CB	0.01% US98956PAV40
COMMERZBANK AG 010932 2.25 CB	0.01% DE000CZ45W99
QUALCOMM INC 200547 4.30 CB	0.01% US747525AV54
CHARTER COMMUNICATIONS OPERATING LLC 010453 5.25 CB	0.01% US161175CK86
INTERNATIONAL FINANCE CORP 070426 2.125 CB	0.01% US45950VHX73
UNITED PARCEL SERVICE INC 010450 5.30 CB	0.01% US911312BW51
BAVARIA STATE OF 180135 0.01 GB	0.01% DE0001053593
PORT AUTH N Y AND N J 010846 4.96 MUNI BOND	0.01% US73358WRP13
WARNERMEDIA HOLDINGS INC 150342 5.05 CB	0.01% US55903VBD47
VIACOMCBS INC 190550 4.95 CB	0.01% US92556HAC16
VISA INC 150947 3.65 CB	0.01% US92826CAJ18
JPMORGAN CHASE AND CO 010645 4.95 CB	0.01% US46625HLL23
VODAFONE GROUP PLC 170950 4.25 CB	0.01% US92857WBU36
ALLY FINANCIAL INC 021128 2.20 CB	0.01% US02005NBP42
NORTHWESTERN MUTUAL LIFE INSURANCE CO 300947 3.85	0.01% US668138AA80
CB	
BROADCOM INC 150251 3.75 CB	0.01% US11135FBG54
PRUDENTIAL FINANCIAL INC 130351 3.70 CB	0.01% US74432QCF00
ORACLE CORP 250351 3.95 CB	0.01% US68389XCA19
HP INC 170631 2.65 CB	0.01% US40434LAJ44
ALBERTA PROVINCE OF 220730 1.30 GB	0.01% US013051EM50
VERIZON COMMUNICATIONS INC 220351 3.55 CB	0.01% US92343VGB45
MONDELEZ INTERNATIONAL INC 130430 2.75 CB	0.01% US609207AT22
MARRIOTT INTERNATIONAL INC 151033 2.75 CB	0.01% US571903BH57
EQUITABLE HOLDINGS INC 200448 5.00 CB	0.01% US054561AM77
UNITEDHEALTH GROUP INC 150550 2.90 CB	0.01% US91324PDZ27
COMMONSPIRIT HEALTH 011050 3.91 CB	0.01% US20268JAG85
BELGIUM KINGDOM OF GOVERNMENT 220653 1.40 GB	0.01% BE0000355645
ALEXANDRIA REAL ESTATE EQUITIES INC 180551 3.00 CB	0.01% US015271AX76
MOODYS CORP 291161 3.10 CB	0.01% US615369AX35
MARS INC 160750 2.45 CB	0.01% US571676AQ86
STANLEY BLACK DECKER INC 151150 2.75 CB	0.01% US854502AN14
PROCTER AND GAMBLE CO 250340 3.55 CB	0.01% US742718FJ38
VIATRIS INC 220650 4.00 CB	0.01% US92556VAF31
KAISER FOUNDATION HOSPITALS 010651 3.002 CB	0.01% US48305QAG82
ESTONIA REPUBLIC OF GOVERNMENT 170134 3.25 GB	0.01% XS2740429076
FRANCE REPUBLIC OF GOVERNMENT 250572 0.50 GB	0.01% FR0014001NN8
BIOGEN INC 010550 3.15 CB	0.01% US09062XAG88
SEK BNP PARIBAS A/C	0.00%
SGD BNP PARIBAS A/C	0.00%
ELI LILLY AND CO150960 2.50 CB	0.00% US532457BZ08
CHF BNP PARIBAS A/C	0.00%
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN	0.00% GB00BLBDX619
221073 1.275 GB	
HUF BNP PARIBAS A/C	0.00%
EXPEDIA GROUP INC 150331 2.95 CB	0.00% US30212PBH73
LCR FINANCE PLC 070351 5.10 CB	0.00% XS0150670551
PLN BNP PARIBAS A/C	0.00%
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.00% NZLGFD020C7
150530 4.5 GB	
DKK BNP PARIBAS A/C	0.00%
WASTE CONNECTIONS INC 010334 5.00 CB	0.00% US94106BAG68
THURINGIA STATE OF 130151 0.125 GB	0.00% DE000A3H3ETO
CZK BNP PARIBAS A/C	0.00%
NOK BNP PARIBAS A/C	0.00%
HKD BNP PARIBAS A/C	0.00%
FUTURES MARGIN-JPY	0.00%
FUTURE MARGINS-USD	0.00%

FUTURES MARGIN-EURO	0.00%
THB BNP PARIBAS A/C	0.00%
IDR BNP PARIBAS A/C	0.00%
FX POSITIONS	-0.01%
Outstanding Settlement Payments - CAD	-0.05%
Outstanding Settlement Payments - GBP	-0.10%
Outstanding Settlement Payments - EUR	-0.20%
Outstanding Settlement Payments - USD	-0.49%