

Offer name	AMP Investment Trust	Offer number	OFR10732
Fund name	AMP Fixed Interest Income Fund	Fund number	FND765
Period disclosure applies [dd/mm/yyyy]	30/09/2025		
Asset name	% of fund net assets	Security code	
New Zealand Government Bond - maturing 20 Apr 2029		5.0479% NZGOVDT429C7	
New Zealand Government Bond - maturing 15 Apr 2027		4.1638% NZGOVDT427C1	
New Zealand Government Bond - maturing 15 May 2030		3.9023% NZGOVDT530C2	
New Zealand Government Bond - maturing 15 May 2031		3.4346% NZGOVDT531C0	
New Zealand Government Bond - maturing 15 May 2028		3.3720% NZGOVDT528C6	
New Zealand Government Bond - maturing 14 Apr 2033		3.1154% NZGOVDT433C9	
New Zealand Government Bond - maturing 15 May 2034		3.1066% NZGOVDT534C4	
New Zealand Government Bond - maturing 15 May 2032		2.8963% NZGOVDT532C8	
New Zealand Government Bond - maturing 15 May 2035		2.6774% NZGOVDT535C1	
New Zealand Government Bond - maturing 15 May 2036		1.9337% NZGOVDT536C9	
New Zealand Government Bond - maturing 15 May 2026		1.9018% NZGOVDT526C0	
New Zealand Government Bond - maturing 15 Apr 2037		1.5768% NZGOVDT437C0	
ASB Bank Ltd - maturing 8 Dec 2025		1.2976% NZF04DT777C1	
ASB Bank Ltd - maturing 20 Nov 2025		1.1811% NZF04DT838C1	
Rabobank New Zealand - maturing 1 Dec 2025		1.1801% NZF05DT425C6	
NEW ZEALAND GOVERNMENT 150551 2.75 GB		1.0843% NZGOVDT551C8	
ASB Bank Ltd - maturing 11 SNov 2025		1.0643% NZF04DT842C3	
New Zealand Government Bond - maturing 15 May 2041		1.0283% NZGOVDT541C9	
NEW ZEALAND GOVERNMENT 150554 5.00 GB		1.0080% NZGOVDT554C2	
Bank of New Zealand - maturing 29 October 2025		0.9466% NZF01DT922C6	
Westpac New Zealand Ltd - maturing 14 Nov 2025		0.9454% NZF08DTA29C4	
Westpac New Zealand Ltd - maturing 4 Dec 2025		0.9440% NZF08DTA10C4	
BNP USD Account		0.8614% -	
Westpac New Zealand Ltd - maturing 17 Nov 2025		0.8270% NZF08DTA16C1	
Westpac New Zealand Ltd - maturing 22 Jan 2026		0.8255% NZF08DTA41C9	
Bank of New Zealand - maturing 22 Jan 2026		0.8230% NZF01DT946C5	
WESTPAC NEW ZEALAND LTD 250226 RCD		0.8210% NZF08DTA47C6	
BANK OF NEW ZEALAND LTD 311025 RCD		0.7098% NZF01DT924C2	
ASB BANK LTD 151225 RCD		0.7073% NZF04DT845C6	
AUCKLAND COUNCIL 071125 PNOTE		0.6385% NZAKCDT649C3	
MUFG BANK LTD 111125 RCD		0.5910% NZMUFDP315L7	
MUFG BANK LTD 261125 RCD		0.5903% NZMUFDP330L6	
MUFG BANK LTD 031225 RCD		0.5900% NZMUFDP337L1	
BANK OF NEW ZEALAND LTD 190126 RCD		0.5880% NZF01DT944C0	
BANK OF NEW ZEALAND LTD 011025 RCD		0.4744% NZF01DT925C9	
BANK OF NEW ZEALAND LTD 151025 RCD		0.4738% NZF01DT872C3	
RABOBANK NEW ZEALAND 121225 RCD		0.4716% NZF05DT426C4	
Bank of New Zealand Call Account		0.4522% -	
CHRISTCHURCH CITY HOLDINGS LIMITED 201025 PNOTE		0.3789% NZCCHDT086C1	
DUNEDIN CITY TREASURY 121125 PNOTE		0.3782% NZDCTDT321C7	
WESTPAC NEW ZEALAND LTD 031125 RCD		0.3548% NZF08DTA22C9	
Outstanding Settlement Receipts - USD		0.3484% -	
United States Government Bond - maturing 15 Jan 2027		0.3194% US91282CJT99	
ASB Call Account		0.2959% -	
DUNEDIN CITY TREASURY 071025 PNOTE		0.2940% NZDCTDT319C1	
United States Government Bond - maturing 31 May 2027		0.2490% US91282CNE74	
Outstanding Settlement Receipts - NZD		0.2463% -	
WELLINGTON REGIONAL COUNCIL 210126 PNOTE		0.2328% NZWRCDT311C7	
China Government Bond - maturing 21 May 2030		0.2140% CND100036Q75	
Outstanding Settlement Receipts - EUR		0.2079% -	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 081025 TBILL		0.1896% NZLGBDT393C2	
Japanese Government Bond - maturing 20 Dec 2028		0.1815% JP1103531K10	
China Government Bond - maturing 25 May 2033		0.1807% CND10006GPT1	
United States Government Bond - maturing 15 Sep 2027		0.1801% US91282CCL36	
United States Government Bond - maturing 30 Apr 2027		0.1711% US91282CMY48	

United States Government Bond - maturing 31 Mar 2027	0.1687% US91282CMV09
Japanese Government Bond - maturing 20 Sep 2028	0.1664% JP1103521JA8
DUNEDIN CITY TREASURY 241025 PNOTE	0.1657% NZDCTDT320C9
United States Government Bond - maturing 15 Feb 2029	0.1566% US9128286B18
Outstanding Settlement Receipts - JPY	0.1518% -
UNITED STATES TREASURY 150828 2.875 GB	0.1517% US9128284V99
United States Government Bond - maturing 20 Feb 2028	0.1486% US91282CBP59
German Government Bond - maturing 15 Aug 2027	0.1472% DE0001102424
AUCKLAND COUNCIL 171025 PNOTE	0.1421% NZAKCDT647C7
UNITED STATES TREASURY 311227 0.625 GB	0.1389% US91282CB863
United States Government Bond - maturing 30 Apr 2030	0.1372% US91282CMZ13
UNITED STATES TREASURY 310828 1.125 GB	0.1366% US91282CCV19
UNITED STATES TREASURY 310330 4.00 GB	0.1349% US91282CMU26
UNITED STATES TREASURY 150234 4.00 GB	0.1345% US91282CJZ59
UNITED STATES TREASURY 310329 2.375 GB	0.1308% US91282CEE75
JAPAN GOVERNMENT OF 200627 0.10 GB	0.1295% JP1103471H66
Agricultural Development Bank Of China - maturing 17 Apr 2030	0.1248% CND100034271
JAPAN GOVERNMENT 201230 0.10 GB	0.1198% JP1103611M11
Japanese Government Bond - maturing 20 Dec 2027	0.1195% JP1103491HC4
UNITED STATES TREASURY 310830 3.625 GB	0.1192% US91282CNX55
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 051125 TBILL	0.1182% NZLGBDT394C0
JAPAN GOVERNMENT 200933 0.80 GB	0.1179% JP1103721PA1
JAPN GOVERNMENT 200331 0.10 GB	0.1179% JP1103621M43
CHRISTCHURCH CITY HOLDINGS LIMITED 191225 PNOTE	0.1179% NZCCHDT088C7
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 160427 0.00 GB	0.1175% DE0001141851
United States Government Bond - maturing 30 Jun 2028	0.1168% US91282CCH25
Outstanding Settlement Receipts - CNY	0.1155% -
UNITED STATES TREASURY 301127 0.625 GB	0.1145% US91282CAY75
UNITED STATES TREASURY 311027 0.50 GB	0.1144% US91282CAU53
UNITED STATES TREASURY 150533 3.375 GB	0.1117% US91282CHC82
UNITED STATES TREASURY 280229 1.875 GB	0.1114% US91282CEB37
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 150729 1.91 GB	0.1107% CND100084T81
US TREASURY NB 300432 4.00 GB	0.1094% US91282CNA52
FNMA FNCL 010749 4.00 MBS POOL NO FM7075	0.1094% US3140XA2H40
JAPAN GOVERNMENT 200330 0.10 GB	0.1092% JP1103581L42
GNMA G2SF 200851 2.50 MBS POOL NO MA7534	0.1080% US36179WLP13
UNITED STATES TREASURY 300429 4.625 GB	0.1076% US91282CKP58
BNP NZD Account	0.1054% -
UNITED STATES TREASURY 310828 4.375 GB	0.1040% US91282CHX20
AGRICULTURAL DEVELOPMENT BANK OF CHINA 240531 3.52 GB	0.1038% CND100047SF9
UNITED STATES TREASURY 150255 4.625 GB	0.1034% US912810UG12
UNITED STATES TREASURY 300430 3.50 GB	0.1021% US91282CGZ86
FRANCE REPUBLIC OF GOVERNMENT 251132 2.00 GB	0.1000% FR001400BKZ3
UNITED STATES TREASURY 310728 1.00 GB	0.0997% US91282CCR07
Japanese Government Bond - maturing 20 Dec 2032	0.0983% JP1201411CC4
UNITED STATES TREASURY 311226 1.75 GB	0.0981% US912828YX25
UNITED STATES TREASURY 150233 3.50 GB	0.0976% US91282CGM73
FNMA FNCL 011051 2.00 MBS POOL NO CB1804	0.0958% US3140QMAE45
UNITED STATES TREASURY 310529 4.50 GB	0.0946% US91282CKT70
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151043 0.00 TBA	0.0938% US01F0526A56
UNITED STATES TREASURY 310727 2.75 GB	0.0928% US91282CFB28
UNITED STATES TREASURY 150245 4.75 GB	0.0925% US912810UJ50
UNITED STATES TREASURY 310328 3.625 GB	0.0923% US91282CGT27
UNITED STATES TREASURY 300427 2.75 GB	0.0913% US91282CEN74
UNITED STATES TREASURY 150235 4.625 GB	0.0899% US91282CMM00
UNITED STATES TREASURY 310128 3.5 GB	0.0879% US91282CGH88
JAPAN GOVERNMENT OF 201226 0.10 GB	0.0869% JP1103451GC0
UNITED STATES TREASURY 151134 4.25 GB	0.0868% US91282CLW90

UNITED STATES TREASURY 310831 3.75 GB	0.0867% US91282CLI89
UNITED STATES TREASURY 310528 3.625 GB	0.0863% US91282CHE49
JAPAN GOVERNMENT OF 200927 0.10 GB	0.0857% JP1051541NA0
FRANCE REPUBLIC OF GOVERNMENT 250531 1.50 GB	0.0810% FR0012993103
UNITED STATES TREASURY 150528 2.875 GB	0.0808% US9128284N73
UNITED STATES TREASURY 150232 1.875 GB	0.0807% US91282CDY49
JAPAN GOVERNMENT OF 200334 0.80 GB	0.0795% JP1103741Q44
CHINA PEOPLES REPUBLIC OF GOVERNMENT 150527 1.85 GB	0.0795% CND10007XGR7
UNITED STATES TREASURY 300628 4.00 GB	0.0783% US91282CHK09
UNITED STATES TREASURY 151148 3.375 GB	0.0778% US912810SE91
UNITED STATES TREASURY 310829 3.125 GB	0.0762% US91282CFJ53
UNITED STATES TREASURY 150254 4.25 GB	0.0755% US912810TX63
UNITED STATES TREASURY 150832 2.75 GB	0.0752% US91282CFF32
FRANCE REPUBLIC OF GOVERNMENT 250228 0.75 GB	0.0742% FR001400AIN5
UNITED STATES TREASURY 300929 3.50 GB	0.0739% US91282CLN91
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151043 0.00	0.0731% US01F0406A02
TBA	
UNITED STATES TREASURY 150627 4.625 GB	0.0726% US91282CKV27
UNITED STATES TREASURY 151133 4.50 GB	0.0725% US91282CJJ18
UNITED STATES TREASURY 310728 4.125 GB	0.0712% US91282CHQ78
PFANDBRIEFBANK SCHWEIZERISCHER HYPOT 150627 0.00 CB	0.0710% CH0485252800
US TREASURY NB 310530 4.00 GB	0.0707% US91282CNG23
UNITED STATES TREASURY 150531 1.625 GB	0.0702% US91282CCB54
AGRICULTURAL DEVELOPMENT BANK OF CHINA 270233 3.10	0.0702% CND100064F16
CB	
EXPORT IMPORT BANK OF CHINA 200529 3.86 GB	0.0697% CND100029N10
JAPAN GOVERNMENT OF 200327 0.10 GB	0.0696% JP1103461H35
JAPAN 5 YEAR ISSUE 200629 0.60 GB	0.0696% JP1051701Q76
UNITED STATES TREASURY 300928 1.25 GB	0.0694% US91282CCY57
UNITED STATES OF AMERICA TREASURY BILL 1	0.0693% US912810FT08
UK TREASURY 071230 4.75 GB	0.0687% GB00B24FF097
UNITED STATES TREASURY 280230 4.00 GB	0.0685% US91282CGQ87
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150834 2.60	0.0675% DE000BU2Z031
GB	
CHINA PEOPLE REPUBLIC OF GOVERNMENT 150427 2.48 GB	0.0671% CND10004TCN0
UNITED STATES TREASURY 150534 4.375 GB	0.0669% US91282CKQ32
US TREASURY NB 150535 4.25 GB	0.0668% US91282CNC19
UNITED KINGDOM OF GREAT BRITAIN NORTHERN IRE 220727	0.0660% GB00BDRHNP05
1.25 GB	
UNITED STATES TREASURY 150532 2.875 GB	0.0656% US91282CEP23
SWITZERLAND CONFEDERATION OF GOVERNMENT 220629 0.0	0.0654% CH0224397346
GB	
FANNIE MAE POOL 2.00 011052 FS4664 MBS	0.0649% US3140XLFE34
UNITED STATES TREASURY 150833 3.875 GB	0.0634% US91282CHT18
FRANCE REPUBLIC OF GOVERNMENT 251027 2.75 GB	0.0633% FR0011317783
JAPAN GOVERNMENT 201232 0.50 GB	0.0632% JP1103691P11
US TREASURY NB 150528 3.75 GB	0.0631% US91282CND91
UNITED STATES TREASURY 151132 4.125 GB	0.0629% US91282CFV81
JAPAN GOVERNMENT OF 200935 1.20 GB	0.0627% JP1201541F90
FNMA FNCL 011251 2.00 MBS POOL NO BU5908	0.0621% US3140M7R603
FRANCE REPUBLIC OF GOVERNMENT 250227 0.00 GB	0.0619% FR0014003513
FREDDIE MAC POOL 2.50 010252 SD8194 MBS	0.0617% US3132DWC767
CHINA PEOPLE S REPUBLIC OF GOVERNMENT 251133 2.67 GB	0.0608% CND100076348
UNITED STATES TREASURY 150831 1.25 GB	0.0591% US91282CCS89
United States Government Bond - maturing 31 Oct 2026	0.0591% US91282CDG33
EUROPEAN UNION 051228 3.125 GB	0.0583% EU000A3K4EN5
UNITED STATES TREASURY 150844 4.125 GB	0.0579% US912810UD80
Outstanding Settlement Receipts - CAD	0.0577% -
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150538 1.00	0.0577% DE0001102598
GB	

FEDERAL NATIONAL MORTGAGE ASSOCIATION 151043 0.0 TBA	0.0576% US01F0506A92
UNITED STATES TREASURY 150530 0.625 GB	0.0575% US912828ZQ64
SPAIN KINGDOM OF GOVERNMENT 310527 2.50 GB	0.0573% ES0000012M77
GNMA G2SF 201051 2.0 MBS POOL NO MA7648	0.0572% US36179WP937
UNITED KIN OF GREAT BRITAIN AND NORT IRE GOV 220144 3.25 GB	0.0571% GB00B84Z9V04
AGRICULTURAL DEVELOPMENT BANK OF CHINA 020434 2.47 GB	0.0570% CND10007PM80
EUROPEAN UNION 041231 2.50 GB	0.0570% EU000A3L1DJ0
UNITED STATES TREASURY 150834 3.875 GB	0.0568% US91282CLF67
GERMANY FEDERAL REPUBLIC OF (GOVERNMENT) 151027 1.30 GB	0.0564% DE0001141869
FNMA FNCL 011150 2.00 MBS POOL NO CA7799	0.0559% US3140QFUZ03
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 250331 2.28 GB	0.0556% CND10007NT77
CHINA PEOPLES REPUBLIC OF GOVERNMENT 250227 2.04 GB	0.0556% CND10007LB79
CHINA PEOPLES REPUBLIC OF GOVERNMENT 150832 2.69 GB	0.0555% CND10005JJ69
UNITED STATES TREASURY 150527 4.50 GB	0.0551% US91282CKR15
CHINA PEOPLES REPUBLIC OF GOVERNMENT 150453 3.19 GB	0.0551% CND100069PK9
PF AND BRIEFZENTRALE DER SCHWEIZERISCHEN 180333 0.00 CB	0.0540% CH0589031027
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151043 0.0 TBA	0.0539% US01F0226A83
ITALY REPUBLIC OF GOVERNMENT 150229 0.45 GB	0.0538% IT0005467482
ASB cash account	0.0536% -
JAPAN GOVERNMENT OF 200336 0.40 GB	0.0535% JP1201561G37
Japanese Government Bond - maturing 20 Mar 2034	0.0535% JP1201481E36
JAPAN GOVERNMENT 200338 0.50 GB	0.0534% JP1201641J38
JAPAN GOVERNMENT OF 200932 0.20 GB	0.0532% JP1103681NA2
Federal National Mortgage Association - maturing 14 Oct 2050	0.0531% US01F0206A20
FNMA FNCL 010152 2.50 MBS POOL NO CB2640	0.0527% US3140QM5A84
FNMA FNCL 010352 3.00 MBS POOL NO CB3237	0.0526% US3140QNS379
JAPAN 2 YEAR ISSUE 010527 0.70 GB	0.0525% JP1024721R52
FNMA FNCL 010452 3.00 MBS POOL NO CB3362	0.0512% US3140QNWY44
FNMA FNCL 010251 3.50 MBS POOL NO FM8911	0.0512% US3140XC3V88
JAPAN GOVERNMENT 200629 0.10 GB	0.0507% JP1103551K72
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 151127 0.00 GB	0.0507% DE0001102523
FNMA FNCL 010437 2.00 MBS POOL NO MA4582	0.0499% US31418ECU29
FMCC FNCL 010152 3.00 MBS POOL NO RA6701	0.0497% US3133KNS89
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151043 0.00 TBA	0.0496% US01F0326A74
FNMA 30YR CONVENTIONAL 151046 0.0 TBA	0.0495% US01F0606A83
ITALY REPUBLIC OF GOVERNMENT 150127 0.85 GB	0.0494% IT0005390874
UNITED STATES TREASURY 311230 3.75 GB	0.0493% US91282CJQ50
US TREASURY NB 150545 5.00 GB	0.0491% US912810UL07
FNMA FNCL 010537 2.00 MBS POOL NO FS2035	0.0491% US3140XHHM20
UNITED STATES TREASURY 150555 4.75 GB	0.0490% US912810UK24
JAPAN GOVERNMENT 200630 0.10 GB	0.0490% JP1103591L73
EXPORT IMPORT BANK OF CHINA 160731 3.38 GB	0.0485% CND10004BNT2
GNMA G2SF 200947 3.5 MBS POOL NO MA4719	0.0484% US36179TG411
UK TREASURY 071227 4.25 GB	0.0480% GB00B16NNR78
UNITED STATES TREASURY 311228 3.75 GB	0.0479% US91282CJR34
UNITED STATES TREASURY 150549 2.875 GB	0.0476% US912810SH23
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2 011053 5.50 TBA	0.0469% US21H0526A19
JAPAN GOVERNMENT 200343 1.10 GB	0.0466% JP1201841P46
JAPAN GOVERNMENT 200640 0.40 GB	0.0464% JP1201731L76
UK TREASURY GILT 070934 4.50 GB	0.0457% GB00B52WS153
UNITED STATES TREASURY 150851 2.00 GB	0.0456% US912810SZ21

CHINA PEOPLES REPUBLIC OF GOVERNMENT 181051 3.53 GB	0.0455% CND10004NCM5
UNITED STATES TREASURY 151143 4.75 GB	0.0454% US912810TW80
UK TREASURY BOND 070632 4.25 GB	0.0454% GB0004893086
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310734 4.25 GB	0.0450% GB00BQC82C90
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 150772 3.4 GB	0.0448% CND10005CWX0
FMCC FNCL 011151 2.50 MBS POOL NO QD1140	0.0448% US3133AXHR62
KOREA REPUBLIC OF GOVERNMENT 100628 2.625 GB	0.0446% KR103502G867
EUROPEAN INVESTMENT BANK 150430 4.0 CB	0.0444% XS0505157965
KFW 070128 0.625 GB	0.0442% DE000A2GSNR0
UNITED STATES TREASURY 150840 1.125 GB	0.0436% US912810SQ22
SPAIN KINGDOM OF GOVERNMENT 310128 0.00 GB	0.0433% ES0000012I08
UNITED STATES TREASURY 150544 3.375 GB	0.0433% US912810RG58
UNITED STATES TREASURY 310130 4.25 GB	0.0431% US91282CMG30
FNMA FNCL 010152 2.50 MBS POOL NO CB2559	0.0430% US3140QMZZ09
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 070628 4.5 GB	0.0429% GB00BMF9LG83
JAPAN GOVERNMENT 200943 1.50 GB	0.0428% JP1201861PA6
JAPAN GOVERNMENT 200929 0.10 GB	0.0427% JP1103561KA2
UNITED STATES TREASURY 300428 3.625 GB	0.0424% US91282CHA27
POLAND REPUBLIC OF GOVERNMENT 251030 1.25 GB	0.0423% PL0000112736
AGRICULTURAL DEVELOPMENT BANK OF CHINA 160633 2.83 GB	0.0418% CND10006KTX7
UNITED STATES TREASURY 150844 3.125 GB	0.0418% US912810RH32
JAPAN GOVERNMENT OF 201236 0.60 GB	0.0417% JP1201591GC4
ITALY REPUBLIC OF GOVERNMENT 151229 3.85 GB	0.0415% IT0005519787
AUSTRIA REPUBLIC OF GOVERNMENT 200231 0.00 GB	0.0413% AT0000A2NW83
FRANCE REPUBLIC OF GOVERNMENT 250528 0.75 GB	0.0412% FR0013286192
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINST 260230 0.0 CB	0.0412% CH0528881169
GNMA G2SF 201148 4.00 MBS POOL NO MA5595	0.0412% US36179UGC09
GERMANY GOVERNMENT OF 150846 2.50 GB	0.0410% DE0001102341
EUROPEAN UNION 040636 0.20 GB	0.0409% EU000A3KM903
United States Government Bond - maturing 31 Jan 2027	0.0408% US912828Z781
BELGIUM KINGDOM OF GOVERNMENT 220628 0.80 GB	0.0404% BE0000345547
UNITED STATES TREASURY 150551 2.375 GB	0.0404% US912810SX72
EXPORT IMPORT BANK OF CHINA 110332 3.18 GB	0.0404% CND10004T1Y9
JAPAN GOVERNMENT 201229 0.10 GB	0.0402% JP1103571L10
UNITED STATES TREASURY 150853 4.125 GB	0.0401% US912810TT51
SPAIN KINGDOM OF GOVERNMENT 300429 1.45 GB	0.0400% ES0000012E51
UNITED STATES TREASURY 300630 3.75 GB	0.0399% US91282CHJ36
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221053 3.75 GB	0.0399% GB00BPCJD997
JAPAN GOVERNMENT OF 200645 1.60 GB	0.0398% JP1300471F60
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211131 1.00 GB	0.0396% AU0000101792
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150535 0.00 GB	0.0394% DE0001102515
FRANCE REPUBLIC OF GOVERNMENT 251128 0.75 GB	0.0392% FR0013341682
FMHS K544 - Maturing 25 Jul 2030	0.0392% US3137HMCE80
KFW 091030 2.50 CB	0.0389% XS3075492044
JAPAN GOVERNMENT 201226 0.005 GB	0.0388% JP1051501N14
UNITED STATES TREASURY 150231 1.125 GB	0.0387% US91282CBL46
ITALY REPUBLIC OF GOVERNMENT 010627 2.20 GB	0.0386% IT0005240830
AERCAP IRELAND CAPITAL DAC 291026 2.45 CB	0.0385% US00774MAV72
FNMA FNCL 010151 1.50 MBS POOL NO MA4236	0.0385% US31418DV668
SPAIN KINGDOM OF GOVERNMENT 311032 2.55 GB	0.0384% ES0000012K61
FRANCE REPUBLIC OF GOVERNMENT 251131 0.00 GB	0.0381% FR0014002WK3
JAPAN GOVERNMENT OF 200936 0.50 GB	0.0379% JP1201581G90
UNITED KINGDOM OF GREAT BRITAIN NORTHERN IRE 221043 4.75 GB	0.0377% GB00BPJJKP77
MALAYSIA GOVERNMENT 150732 3.582 GB	0.0375% MYBMO2200016
FRANCE REPUBLIC OF GOVERNMENT 250530 2.50 GB	0.0374% FR0011883966

ITALY REPUBLIC OF GOVERNMENT 010228 2.00 GB	0.0373% IT0005323032
ITALY REPUBLIC OF GOVERNMENT 010933 2.45 GB	0.0372% IT0005240350
GINNIE MAE II POOL 5.50 201054 MA9965 MBS	0.0371% US36180ACA97
SPAIN (KINGDOM OF) 300732 5.75 GB	0.0369% ES0000012411
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150232 0.00 GB	0.0368% DE0001102580
FRANCE GOVT OF 250441 4.5 GB	0.0367% FR0010773192
JAPAN GOVERNMENT 200930 0.10 GB	0.0366% JP1103601LA4
KOREA TREASURY BOND 101234 3.00 GB	0.0366% KR103502GEC4
CHINA PEOPLE S REPUBLIC OF GOVERNMENT 140950 3.81 GB	0.0365% CND10003N750
JAPAN GOVERNMENT OF 200344 1.70 GB	0.0365% JP1300421E39
ITALY REPUBLIC OF GOVERNMENT 150728 0.50 GB	0.0364% IT0005445306
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221028 1.625 GB	0.0364% GB00BFX0ZL78
UK TREASURY 071240 4.25 GB	0.0363% GB00B6460505
JAPAN GOVERNMENT 200633 0.40 GB	0.0363% JP1103711P74
KOREA REPUBLIC OF GOVERNMENT 100351 1.875 GB	0.0363% KR103502GB33
FRANCE REPUBLIC OF GOVERNMENT 250230 2.75 GB	0.0363% FR001400PM68
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310731 0.25 GB	0.0360% GB00BMGR2809
UNITED STATES TREASURY 151131 1.375 GB	0.0358% US91282CDJ71
FRANCE REPUBLIC OF GOVERNMENT 250538 1.25 GB	0.0357% FR0014009062
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210528 2.25 GB	0.0356% AU000XCLWAR9
JAPAN GOVERNMENT 201240 0.50 GB	0.0356% JP1201751M13
JAPAN GOVERNMENT OF 200634 1.10 GB	0.0355% JP1103751Q74
FRANCE GOVT OF 251134 3.00 G B	0.0353% FR001400QMF9
UNITED STATES TREASURY 151144 4.625 GB	0.0351% US912810UF39
SPAN KINGDOM OF GOVERNMENT 300735 1.85 GB	0.0349% ES0000012E69
UNITED STATES TREASURY 150545 3.00 GB	0.0349% US912810RM27
USA TREASURY BDS 151141 3.125 GB	0.0347% US912810QT88
UNITED STATES TREASURY 300630 3.875 GB	0.0347% US91282CNK35
ONTARIO PROVINCE OF 020632 3.75 GB	0.0344% CA68333ZAU18
BUNDESREPUBLIK DEUTSCHLAND 040740 4.75 G	0.0343% DE0001135366
UNITED STATES TREASURY 151140 1.375 GB	0.0342% US912810ST60
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 100231 1.25 GB	0.0340% US459058JR58
CANADA GOVERNMENT 010635 3.25 GB	0.0340% CA135087S620
FEDERAL NATIONAL MORTGAGE ASSOCIATION 050830 0.875 GB	0.0340% US3135G05Q27
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151046 0.00 TBA	0.0339% US01F0426A65
UNITED STATES TREASURY 290228 4.00 GB	0.0337% US91282CGP05
CHINA PEOPLES REPUBLIC OF GOVERNMENT 170232 2.75 GB	0.0336% CND10004R999
FINLAND REPUBLIC OF GOVERNMENT 150427 1.375 GB	0.0336% FI4000527551
KOREA TREASURY BOND 100330 2.63 GB	0.0336% KR103503GF38
SWITZERLAND CONFEDERATION OF GOVT 240739 0.00 GB	0.0336% CH0440081401
ITALY REPUBLIC OF GOVERNMENT 011232 2.50 GB	0.0336% IT0005494239
JAPAN 5 YEAR ISSUE 200330 1.00 GB	0.0335% JP1051781R45
SPAIN KINGDOM OF GOVERNMENT 300428 1.40 GB	0.0332% ES0000012B39
FNMA FNCI 010237 2.50 MBS POOL NO MA4535	0.0332% US31418EBD13
KOREA REPUBLIC OF GOVERNMENT 100327 2.375 GB	0.0332% KR103501GC33
JAPAN 5 YEAR ISSUE 200630 1.00 GB	0.0331% JP1051791R76
UNITED STATES TREASURY 151141 2.00 GB	0.0330% US912810TC27
CHINA PEOPLE S REPUBLIC OF GOVERNMENT 150128 2.64 GB	0.0330% CND10005ZT18
CANADA GOVT OF 010930 2.75 GB	0.0330% CA135087T388
CHINA PEOPLE S REPUBLIC OF GOVERNMENT 150428 2.62 GB	0.0329% CND100069PL7
UNITED KINGDO OF GREAT BRITAIN AND NORTH GOVT 310129 0.50 GB	0.0327% GB00BLPK7227
KOREA REPUBLIC OF GOVERNMENT 100632 3.375 GB	0.0327% KR103502GC65

Canada Government Bond - maturing 1 Dec 2029	0.0326% CA135087N670
UNITED STATES TREASURY 310832 3.875 GB	0.0326% US91282CNW72
GNMA G2SF 200252 3.00 MBS POOL NO MA7882	0.0324% US36179WVK97
UNITED STATES TREASURY 311231 4.50 GB	0.0324% US91282CMC28
FANNIE MAE POOL 5.00 011054 MA5496 MBS	0.0322% US31418FDA21
ITALY REPUBLIC OF GOVERNMENT 010431 0.90 GB	0.0322% IT0005422891
JAPAN GOVERNMENT 200348 0.80 GB	0.0321% JP1300581J30
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310735 0.625 GB	0.0320% GB00BMGR2916
United States Government Bond - maturing 30 Sep 2027	0.0320% US91282CAL54
UNITED STATES TREASURY 300629 4.25 GB	0.0320% US91282CKX82
CANADA GOVERNMENT 010632 2.00 GB	0.0318% CA135087N597
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211127 2.75 GB	0.0317% AU000XCLWAQ1
AUSTRALIAN COMMONWEALTH GOVT 211129 2.75 GB	0.0316% AU000XCLWAX7
INTL BK RECON DEVELOP 270835 4.38 CB	0.0316% US459056RA75
CATERPILLAR FINL SERVICE 150828 4.10 CB	0.0313% US14913UBB52
ITALY REPUBLIC OF GOVERNMENT 150328 0.25 GB	0.0312% IT0005433690
JAPAN GOVERNMENT OF 201234 1.20 GB	0.0312% JP1103771R12
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150833 2.60 GB	0.0312% DE000BU2Z015
EXPORT IMPORT BANK OF CHINA 050926 3.18 GB	0.0310% CND10000BTG4
BELGIUM KINGDOM OF GOVERNMENT 220634 3.00 GB	0.0310% BE0000333428
WELLS FARGO COMPANY 150929 FRN	0.0310% US95000U4A82
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221041 1.25 GB	0.0310% GB00BJQWYH73
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 250833 2.52 GB	0.0310% CND10006VQZ5
FRANCE REPUBLIC OF GOVERNMENT 250534 1.25 CB	0.0309% FR0013313582
GINNIE MAE II 6.00 200854 POOL MA9852 MBS	0.0308% US36179Y5M26
JAPAN GOVERNMENT OF 200637 0.60 GB	0.0307% JP1201611H69
UNITED STATES TREASURY 150241 1.875 CB	0.0306% US912810SW99
CHINA PEOPLES REPUBLIC OF GOVERNMENT 230227 2.74 GB	0.0303% CND10004SDM2
JPMORGAN CHASE AND CO 220927 1.47 CB	0.0302% US46647PCP99
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 070937 1.75 GB	0.0300% GB00BZB26Y51
FREDDIE MAC POOL 2.50 010751 SI2107 MBS	0.0300% US3133USKU40
ITALY (REPUBLIC OF) 010834 5.00 GB	0.0300% IT0003535157
SWEDBANK HYPOTEK AB 271229 3.00 CB	0.0299% SE0022239356
UNITED STATES TREASURY 150553 3.625 GB	0.0299% US912810TR95
ITALY REPUBLIC OF GOVERNMENT 010336 1.45 GB	0.0299% IT0005402117
JAPAN GOVERNMENT 200333 0.50 GB	0.0299% JP1103701P43
UNITED STATES TREASURY 310332 4.125 GB	0.0299% US91282CMT52
ORACLE CORP 010430 2.95 CB	0.0297% US68389XBV64
CPPIB CAPITAL INC 020632 3.95 CB	0.0294% CA12593ZAA80
ITC HOLDINGS CORP 140530 2.95 CB	0.0294% US465685AQ80
POLAND REPUBLIC OF GOVERNMENT 251026 0.25 GB	0.0293% PL0000113460
KOREA REPUBLIC OF GOVERNMENT 100940 1.50 GB	0.0293% KR103502GA91
JAPAN GOVERNMENT OF 200633 1.70 GB	0.0293% JP1201451D66
BUNDESREPUB DEUTSCHLAND 150235 2.50 GB	0.0293% DE000BU2Z049
UNITED STATES TREASURY 151153 4.75 GB	0.0292% US912810TV08
QUEENSLAND TREASURY CORP 210829 3.25 GB	0.0292% AU35G0001860
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151028 0.0 TBA	0.0292% US01F0224A02
SPAIN KINGDOM OF GOVERNMENT 300434 3.25 CB	0.0290% ES0000012M85
UNITED STATES TREASURY 150850 1.375 GB	0.0289% US912810SP49
Westpac Bank Advance	0.0289% -
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTON 150236 0.00 CB	0.0288% CH0589031035
KOREA TREASURY BOND 100355 2.625 GB	0.0287% KR103502GF39
IRELAND GOVERNMENT 181030 0.20 GB	0.0285% IE00BKFVC899
JAPAN GOVERNMENT OF 200641 0.40 GB	0.0283% JP1201771M76
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310132 1.00 GB	0.0283% GB00BM8Z2T38

JAPAN GOVERNMENT OF 200945 1.40 GB	0.0280% JP1300481F92
FMCC FNCL 010554 6.00 MBS POOL NO SD5616	0.0279% US3132DTGZ75
UNITED STATES TREASURY 150842 3.375 GB	0.0279% US912810TK43
UNITED KGDM OF GREAT BRITAIN AND NOR IRELD 221029 0.875 GB	0.0279% GB00BJMHB534
FRANCE REPUBLIC OF GOVERNMENT 251129 0.00 GB	0.0279% FR0013451507
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310128 0.125 GB	0.0278% GB00BMBL1G81
EFSF 070530 2.63 GB	0.0278% EU000A2SCAT6
JAPAN GOVERNMENT OF 200646 0.30 GB	0.0278% JP1300511G61
JAPAN GOVERNMENT 200642 0.90 GB	0.0278% JP1201811N77
GINNIE MAE II POOL 6.00 200755 MB0486 MBS	0.0278% US3618N5RG69
UNITED STATES TREASURY 151130 0.875 GB	0.0277% US91282CAV37
SPAREBANK 1 BOLIGKREDITT 030929 2.75 CB	0.0276% XS2894232227
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150853 1.80 GB	0.0276% DE0001102614
KOREA REPUBLIC OF GOVERNMENT 100326 1.25 CB	0.0275% KR103501GB34
KOREA REPUBLIC OF GOVERNMENT 100631 2.00 GB	0.0275% KR103502GB66
JPMORGAN CHASE AND CO 240331 4.493 CB	0.0274% US46647PBJ49
AUSTRIA REPUBLIC OF GOVERNMENT 201028 0.00 GB	0.0272% AT0000A2VB47
INTER AMERICAN DEVELOPMENT BANK 130131 1.125 GB	0.0271% US4581X0DS49
JAPAN GOVERNMENT 200358 0.80 GB	0.0271% JP1400111J52
CANADA GOVERNMENT 010929 3.50 GB	0.0271% CA135087R895
SLOVENIA REPUBLIC OF GOVERNMENT 120231 0.00 GB	0.0271% SI0002104105
SWITZERLAND CONFEDERATION OF GOVERNMENT 260634 0.00 GB	0.0270% CH0440081393
CANADA GOVERNMENT 010328 3.50 GB	0.0269% CA135087P576
CANADA GOVERNMENT 010928 3.25 GB	0.0268% CA135087Q491
FRANCE (GOVT OF) 250435 4.75	0.0267% FR0010070060
EUROPEAN STABILITY MECHANISM 151226 0.00 GB	0.0267% EU000A1Z99N4
GERMANY FED REP 040744 2.50 GB	0.0267% DE0001135481
UNITED STATES TREASURY 300427 0.50 GB	0.0266% US912828ZN34
JAPAN GOVERNMENT 201249 0.40 GB	0.0266% JP1300651L15
AUSTRIA REPUBLIC OF GOVERNMENT 200228 0.75 GB	0.0266% AT0000A1ZGE4
MEXICO UNITED MEXICAN STATES GOVERNMENT 310529 8.50 GB	0.0264% MX0MGO0000H9
UNITED STATES TREASURY 150543 3.875 GB	0.0264% US912810TS78
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310134 4.625 GB	0.0264% GB00BPJJKN53
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2 151043 0.00 TBA	0.0263% US21H0426A28
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310733 0.875 GB	0.0263% GB00BM8Z2S21
ONTARIO PROVINCE OF 020639 4.60 GB	0.0262% CA683234ZP62
FNMA 30YR CONVENTIONAL 121053 6.5 TBA	0.0260% US01F0626A48
UNITED STATES TREASURY 150854 4.25 GB	0.0259% US912810UC08
UNITED STATES TREASURY 150253 3.625 GB	0.0258% US912810TN81
UNITED STATES TREASURY 151151 1.875 GB	0.0257% US912810TB44
LANDWIRTSCHAFTLICHE RENTENBANK 190728 0.00 GB	0.0257% XS2288920502
UNITED STATES TREASURY 150249 3.00 GB	0.0257% US912810SF66
BUNDESSCHATZANWEISUNGEN 100627 1.70 GB	0.0256% DE000BU22098
THAILAND GOVERNMENT BOND 171129 2.50 GB	0.0254% TH0623039B04
GINNIE MAE II POOL 5.00 201254 MB0091 MBS	0.0253% US3618N5C569
JAP GOVERNMENT 200627 0.005 GB	0.0253% JP1051531N75
UNITED STATES TREASURY 150552 2.875 GB	0.0253% US912810TG31
US TREASURY NB 150835 4.25 GB	0.0251% US91282CNT44
UNITED STATES TREASURY 150252 2.25 GB	0.0251% US912810TD00
CHINA PEOPLES REPUBLIC OF GOVERNMENT 160350 3.39 GB	0.0250% CND10002M200
FRANCE REPUBLIC OF GOVERNMENT 251126 0.25 GB	0.0250% FR0013200813
GERMANY (FEDERAL REPUBLIC) 040137 4.00 G	0.0250% DE0001135275
UK TREASURY BOND 070336 4.25 GB	0.0250% GB0032452392
CAISSE DAMORT DETTE SOC 250529 0.00 GB	0.0249% FR0014002GI0
JAPAN 10 YEAR ISSUE 200934 0.90 GB	0.0249% JP1103761QA5
UNITED STATES TREASURY 150841 1.75 GB	0.0248% US912810TA60

JAPAN GOVERNMENT 200340 0.40 GB	0.0245% JP1201721L45
FRANCE REPUBLIC OF GOVERNMENT 250533 3.00 GB	0.0245% FR001400H7V7
ITALY REPUBLIC OF GOVERNMENT 010950 2.45 GB	0.0245% IT0005398406
UNITEDHEALTH GROUP INC 150223 5.35 CB	0.0245% US91324PER91
JAPAN GOVERNMENT OF 201254 2.30 GB	0.0244% JP1300851R17
KOREA TREASURY BOND 100929 3.00 GB	0.0244% KR103501GE98
NYKREDIT REALKREDIT AS 010726 1.00 CB	0.0243% DK0009531485
KOREA REPUBLIC OF GOVERNMENT 100354 3.25 GB	0.0243% KR103502GE30
FRANCE 251038 4.0 GOVT	0.0242% FR0010371401
JAPAN GOVERNMENT 220940 0.40 GB	0.0240% JP1201741LA9
SINGAPORE REPUBLIC OF GOVERNMENT 010731 1.625 GB	0.0240% SGXF76205099
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221054 1.625 CB	0.0239% GB00BJLR0J16
BELGIUM KINGDOM OF GOVERNMENT 221034 2.85 GB	0.0237% BE0000360694
SPAIN KINGDOM OF GOVERNMENT 300739 3.90 CB	0.0237% ES0000012L60
EUROPEAN UNION 141030 2.50 GB	0.0236% EU000A4EG021
MARSH MCLENNAN COS INC 150335 5.00 CB	0.0236% US571748CC43
SINGAPORE REPUBLIC OF GOVERNMENT 010832 2.625 GB	0.0235% SGXF46767848
FISERV INC 150231 4.55 CB	0.0235% US337738BP21
DAIMLER TRUCK FINAN NA 120827 4.30 CB	0.0235% US233853BG48
JAPAN GOVERNMENT OF 200636 0.20 GB	0.0234% JP1201571G68
UNITED STATES TREASURY 150830 0.625 GB	0.0234% US91282CAE12
UNICREDIT BANK GMBH 150132 0.25 CB	0.0234% DE000HV2AS10
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 250727 2.50 GB	0.0234% CND10005F4L5
CANADA GOVERNMENT 010628 2.0 GB	0.0233% CA135087H235
FREDDIE MAC POOL 5.50 010253 SD8300 MBS	0.0232% US3132DWGH07
BANK OF AMERICA CORP 201228 3.419 CB	0.0231% US06051GHD43
UNITED KINGDOM TREASURY GILT 070939 4.2	0.0231% GB00B3KJDS62
NETHERLANDS KINGDOM OF GOVERNMENT 150147 2.75 GB	0.0230% NL0010721999
GNMA G2SF 201051 3.00 MBS POOL NO MA7650	0.0230% US36179WQB71
NETHERLANDS KINGDOM OF GOVERNMENT 150728 0.75 GB	0.0228% NL0012818504
US TREASURY NB 151154 4.50 GB	0.0228% US912810UE63
SPAIN KINGDOM OF GOVERNMENT 300743 3.45 GB	0.0227% ES0000012K95
FRANCE REPUBLIC OF GOVERNMENT 250555 3.25 GB	0.0227% FR001400OHF4
JAPAN GOVERNMENT OF 201233 1.60 GB	0.0226% JP1201471DC6
JAPAN GOVERNMENT OF 201233 0.6 GB	0.0225% JP1103731Q12
JAPAN GOVERNMENT OF 200932 1.70 GB	0.0225% JP1201401C92
BRITISH COLUMBIA PROVINCE OF 180627 2.55 GB	0.0225% CA11070TAL22
ONTARIO PROVINCE OF 020629 2.70 GB	0.0225% CA68333ZAE75
FRANCE REPUBLIC OF GOVERNMENT 250543 2.50 GB	0.0224% FR001400CMX2
SPAIN KINGDOM OF GOVERNMENT 311044 5.15 GB	0.0224% ES00000124H4
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310133 3.25 GB	0.0223% GB00BMV7TC88
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 151132 2.80 GB	0.0223% CND10005TZQ1
HUNGARY GOVERNMENT 230529 2.00 GB	0.0223% HU0000404603
GINNIE MAE II POOL 2.00 200252 MA7880 MBS	0.0223% US36179WXH68
AGRICULTURAL DEVELOPMENT BANK OF CHINA 060632 3.06 GB	0.0223% CND100054BC8
JAPAN GOVERNMENT 200328 0.10 GB	0.0223% JP1103501J35
NETHERLANDS GOVERNMENT 150735 2.50 GB	0.0222% NL0015002F72
UNITED STATES TREASURY 300429 2.875 GB	0.0222% US91282CEM91
SPAIN KINGDOM OF GOVERNMENT 311029 0.60 GB	0.0221% ES0000012F43
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310754 4.375 GB	0.0220% GB00BPSNBB36
FRANCE REPUBLIC OF GOVERNMENT 251133 3.50 GB	0.0219% FR001400L834
ITALY REPUBLIC OF GOVERNMENT 010337 0.95 GB	0.0219% IT0005433195
ROMANIA GOVERNMENT 251027 2.50 GB	0.0218% RO7P95F9FNY6
IRELAND GOVERNMENT 181031 0.00 GB	0.0218% IE00BMQ5JL65
BELGIUM KINGDOM 280332 4.00 GB	0.0218% BE0000326356

GOLDMAN SACHS GROUP INC 210732 2.383 CB	0.0216% US38141GYJ74
JAPAN GOVERNMENT OF 200942 1.90 GB	0.0215% JP1300371C98
FRANCE REPUBLIC OF GOVERNMENT 250545 3.25 GB	0.0214% FR0011461037
BUONI POLIENNALI DEL TES 151131 3.15 GB	0.0213% IT0005619546
AGRICUL DEV BANK CHINA 090135 1.66 GB	0.0213% CND10008RFV1
HSBC HOLDINGS PLC 240532 2.804 CB	0.0213% US404280CT42
FMCC FNCI 011051 2.00 MBS POOL NO RA6091	0.0213% US3133KMXU43
JAPAN GOVERNMENT 200350 0.40 GB	0.0213% JP1300661L47
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150854 2.50 CB	0.0212% DE000BU2D004
KOREA REPUBLIC OF GOVERNMENT 100348 2.625 GB	0.0211% KR103502G834
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 290127 4.125 GB	0.0211% GB00BL6C7720
ISRAEL FIXED BOND 310829 4.60 GB	0.0210% IL0012128935
KFW 200536 0.375 CB	0.0210% DE000A3H3KE9
MEXICO UNITED MEXICAN STATES GOVERNMENT 181138 8.50 GB	0.0209% MX0MGO0000J5
JAPAN GOVERNMENT 200949 0.40 GB	0.0208% JP1300641KA3
FRANCE REPUBLIC OF GOVERNMENT 250639 1.75 GB	0.0208% FR0013234333
NORTH RHINE WESTPHALIA STATE OF 201126 3.15 GB	0.0208% DE000NRW0N91
JAPAN GOVERNMENT 200632 0.20 GB	0.0207% JP1103671N74
AGRICULTURAL DEVELOPMENT BANK OF CHINA 060127 3.85 GB	0.0207% CND10000G727
BMO 2025C11 A5 150258 ABS	0.0207% US05613XAC92
DENMARK KINGDOM OF GOVERNMENT 151127 0.50 GB	0.0207% DK0009923567
AUSTRALIAN COMMONWEALTH GOVT 210437 3.75 GB	0.0207% AU3TB0000192
INTERNATIONAL FINANCE CORP 181027 3.20 GB	0.0206% AU3CB0243806
QUEBEC PROVINCE OF 010931 1.50 CB	0.0204% CA74814ZFH16
IRELAND GRVERNMENT 150528 0.90 GB	0.0204% IE00BDHDPR44
JAPAN GOVERNMENT OF 200331 1.90 GB	0.0204% JP1201271B58
BPCE SA 180130 5.716 CB	0.0203% US05571AAV70
JPY BNP PARIBAS A/C	0.0202% -
AUSTRALIAN COMMONWEALTH GOVT 210534 3.75 GB	0.0202% AU0000249302
BROADCOM INC 151136 3.187 CB	0.0201% US11135FBQ37
CANADA (GOVT OF) 010633 5.75 GB	0.0201% CA135087XG49
UNITED STATES TREASURY 150554 4.625 GB	0.0201% US912810UA42
CANADA GOVERNMENT 010634 3.00 GB	0.0201% CA135087R481
KOREA REPUBLIC OF SOUTH KOREA 100634 3.50 GB	0.0200% KR103502GE63
FMCC FNCL 010452 3.00 MBS POOL NO RA7131	0.0200% US3133KN4Q34
30 Year Single Family - maturing 01 Oct 2054	0.0199% US21H0626A00
NETHERLANDS GOVERNMENT 150140 0.50 GB	0.0198% NL0013552060
UNICREDIT SPA 140230 4.60 CB	0.0198% IT0005570988
UNITED STATES TREASURY 150541 2.25 GB	0.0198% US912810SY55
GNMA G2SF 201151 3.00 MBS POOL NO MA7706	0.0197% US36179WR347
FRANCE REPUBLIC OF GOVERNMENT 250536 1.25 GB	0.0197% FR0013154044
FNMA FNCL 011252 4.50 MBS POOL NO CB5268	0.0196% US3140QQ2A21
KFW 071227 0.75 GB	0.0196% XS2345876333
MALAYSIA GOVERNMENT 160544 4.18 GB	0.0196% MYBMX2400021
JPMORGAN CHASE AND CO 010528 3.54 CB	0.0195% US46647PAF36
FANNIE MAE POOL 6.00 010855 CC0878 MBS	0.0195% US3140Y66Q81
COOPERATIEVE RABOBANK UA 210726 3.75 CB	0.0194% US21684AAF30
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONA 130328 0.0 CB	0.0194% CH1101096522
UNITED STATES TREASURY 150852 3.00 GB	0.0194% US912810TJ79
THAILAND KINGDOM OF GOVERNMENT 171227 3.58 GB	0.0193% TH0623037C05
JAPAN GOVERNMENT 200341 0.50 GB	0.0192% JP1201761M45
NTT FINANCE CORP 030426 1.162 CB	0.0192% US62954WAC91
JAPAN GOVERNMENT 200931 0.10 GB	0.0192% JP1103641MA8
MORGAN STANLEY 010431 3.622 CB	0.0191% US6174468P76
JAPAN GOVERNMENT 200628 0.10 GB	0.0191% JP1103511J74
CHARLES SCHWAB CORP 110326 0.90 CB	0.0191% US808513BF16
EUROPEAN UNION 040233 2.75 GB	0.0191% EU000A3K4DW8
EUROPEAN UNION 051029 2.875 GB	0.0191% EU000A3L1CN4
PERNOD RICARD SA 071130 3.375 CB	0.0191% FR001400PX40
BPCE SFH SA 130329 3.375 CB	0.0190% FR001400KLW9

KREDITANST FUR 011027 2.75 CB	0.0190% DE000A383B10
FRANCE REPUBLIC OF GOVERNMENT 250649 3.00 GB	0.0190% FR001400NEF3
BANK OF NOVA SCOTIA 131026 1.188 CB	0.0190% US06418BAA61
UNITED KINGDOM OF GREAT BRITAIN AND NORTH IRE 220765 2.50 GB	0.0190% GB00BYYMZX75
JAPAN GOVERNMENT 200628 0.10 GB	0.0190% JP1051591P70
BANCO SANTANDER TOTTA SA 190428 3.375 CB	0.0189% PTBSPAOM0008
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTO 250632 0.10 CB	0.0189% CH1118223424
HSBC HOLDINGS PLC 200529 3.755 CB	0.0189% XS2817916484
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220149 1.75 GB	0.0189% GB00BFWFPP71
ITALY REPUBLIC OF GOVERNMENT 010944 4.75 GB	0.0189% IT0004923998
POLAND REPUBLIC OF GOVERNMENT 250432 1.75 GB	0.0189% PL0000113783
NORDEA KIINNITYSLUOTTO 310131 3.00 CB	0.0188% XS2758065796
INDONESIA REPUBLIC OF GOVERNMENT 150231 6.50 GB	0.0188% IDG000015207
FMCC FNCL 010450 3.50 MBS POOL NO SD1557	0.0188% US3132DNWS88
HELLENIC REPUBLIC 150635 3.63 GB	0.0188% GR0124041758
STADSHYPOTEK AB 210329 2.875 CB	0.0187% XS2790172006
EUROPEAN UNION 040734 3.25 CB	0.0187% EU000A3K4D41
NEDER WATERSCHAPSBANK 050631 3.00 GB	0.0187% XS2834365277
EDP SERVICIOS FIN ESP SA 210731 3.50 CB	0.0187% XS2978779176
EXPORT DEVELOPMENT CANADA 180129 2.625 GB	0.0187% XS2748850687
SUMITOMO MITSUI FINANCIAL GROUP INC 160729 3.04 CB	0.0187% US86562MBP41
UNEDIC 251133 3.375 GB	0.0186% FR001400YA95
CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 250527 2.875 CB	0.0186% FR001400DZI3
JAPAN 10 YEAR ISSUE 200635 1.50 GB	0.0186% JP1103791R75
BNG BANK NV 110631 2.875 GB	0.0186% XS2838886062
BELGIUM KINGDOM OF GOVERNMENT 221031 0.00 GB	0.0186% BE0000352618
EUROPEAN INVESTMENT BANK 150530 2.375 GB	0.0185% EU000A4D6KN5
EUROPEAN FINANCIAL STABILITY FACILITY SA 110428 2.375 CB	0.0185% EU000A2SCAE8
NOMURA HOLDINGS INC 160130 3.103 CB	0.0184% US65535HAQ20
CANADA GOVERNMENT 011251 2.00 GB	0.0184% CA135087H722
CONAGRA BRANDS INC 011127 1.375 CB	0.0184% US205887CF79
LITHUANIA REPUBLIC OF GOVERNMENT 060530 0.75 CB	0.0183% XS2168038847
ESSILORLUXOTTICA 100130 2.63 CB	0.0183% FR0014010BK0
KFW 100134 2.625 CB	0.0183% DE000A352ED1
PORTUGAL REPUBLIC OF GOVERNMENT 181030 0.475 GB	0.0183% PTOTELOE0028
ITALY REPUBLIC OF GOVERNMENT 010338 3.25 GB	0.0183% IT0005496770
FMCC FNCL 010337 1.50 MBS POOL NO QN9700	0.0182% US3133GGX577
SWEDISH EXPORT CREDIT 050931 2.75 GB	0.0182% XS2895769086
ITALY REPUBLIC OF GOVERNMENT 011039 4.15 GB	0.0182% IT0005582421
PROLOGIS EURO FINANCE 220932 3.25 CB	0.0182% XS3186907823
COMPAGNIE DE SAINT GOBAIN SA 100628 2.125 CB	0.0182% XS2517103417
FNMA FNCL 010153 5.00 MBS POOL NO CB5535	0.0182% US3140QREH27
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150850 0.00 GB	0.0181% DE0001102481
FRANCE REPUBLIC OF GOVERNMENT 250554 3.00 GB	0.0181% FR001400FTH3
EUROPEAN UNION 041142 3.375 CB	0.0181% EU000A3K4DV0
FRANCE GOVT OF 250535 3.20 GB	0.0180% FR001400X8V5
SAUDI INTERNATIONAL BOND 130128 5.125 GB	0.0180% XS2974923497
KFW 300627 1.25 GB	0.0180% DE000A3MQVV5
SOCIETE GENERALE SFH 290127 0.75 CB	0.0180% FR0013398831
LANDESBANK HESSEN THUERINGEN GIROZENTRALE 120127 0.625 CB	0.0180% XS1548773982
ITALY REPUBLIC OF GOVERNMENT 011133 4.35 GB	0.0180% IT0005544082
JPMORGAN CHASE AND CO 120629 1.812 CB	0.0180% XS1835955474
JAPAN GOVERNMENT 200651 0.70 GB	0.0179% JP1300711M79
EUROPEAN STABILITY MECHANISM 151031 0.01 GB	0.0179% EU000A1Z99P9
BNG BANK NV 280834 2.75 CB	0.0179% XS2887172067
GNMA G2SF 201047 3.00 MBS POOL NO MA4777	0.0179% US36179TJW62
UNITED STATES TREASURY 150245 2.50 GB	0.0178% US912810RK60

TENNET HOLDING BV 050628 1.375 CB	0.0178% XS1828037587
FMCC FNCL 011051 2.00 MBS POOL NO RA6085	0.0178% US3133KMXN00
THAILAND KINGDOM OF GOVERNMENT 171235 1.585 GB	0.0178% TH062303FC01
UNITED STATES TREASURY 150251 1.875 GB	0.0178% US912810SU34
TREASURY CORP VICTORIA 170935 2.00 GB	0.0177% AU3SG0002579
MALAYSIA WAKALA SUKUK BHD 280431 2.07 CB	0.0177% USY57542AA32
INDONESIA REPUBLIC OF GOVERNMENT 150636 6.25 GB	0.0177% IDG000018201
BPIFRANCE FINANCEMENT SA 260227 0.125 CB	0.0177% FR0013510724
COMPAGNIE DE FINANCEMENT FONCIER SA 110128 0.75 CB	0.0177% FR0013309549
ROYAL BANK OF CANADA 260427 0.125 CB	0.0177% XS2436159847
KOREA REPUBLIC OF GOVERNMENT 100347 2.125 GB	0.0177% KR103502G735
FNMA FNCL 011251 2.50 MBS POOL NO FM9872	0.0176% US3140XD6J06
QUEENSLAND TREASURY CORP 210830 3.5 CB	0.0176% AU3CB0248037
FNA - maturing 25 Nov 2031	0.0176% US3136BK6X56
BNP PARIBAS SA 170429 1.125 CB	0.0176% FR0013508710
SIEMENS FINANCIERING SMAATSCHAPPIJ NV 110331 2.15 CB	0.0175% US82620KBE29
NATIONAL AUSTRALIA BANK LTD 210830 2.332 CB	0.0175% US632525AU59
ITALY REPUBLIC OF 010940 5.0 GB	0.0175% IT0004532559
POLAND REPUBLIC OF GOVERNMENT 070329 1.00 GB	0.0175% XS1958534528
UNITED KINGDOM OF GREAT BRITAIN NORTHERN IRE 221030 0.375 GB	0.0175% GB00BL68HH02
UNITED STATES TREASURY 150827 2.25 GB	0.0174% US9128282R06
UNITED STATES TREASURY 151143 3.75 GB	0.0174% US912810RD28
DH EUROPE FINANCE II SARL 180328 0.45 CB	0.0174% XS2050404800
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 281027 0.00 GB	0.0174% FR0014000AU2
INTERNATIONAL BUSINESS MACHINES CORP 110228 0.30 CB	0.0174% XS2115091717
GOVERNMENT NATIONAL MORT ASSOC 151046 0.00 TBA	0.0174% US21H0506A54
INTESA SANPAOLO SPA 200633 6.625 CB	0.0174% US46115HBZ91
CAIXABANK SA 130934 6.84 CB	0.0173% US12803RAC88
MIZUHO FINANCIAL GROUP INC 080931 1.979 CB	0.0173% US60687YBL20
ITALY REPUBLIC OF GOVERNMENT 150630 3.7 GB	0.0173% IT0005542797
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221050 0.625 GB	0.0172% GB00BMBL1F74
MEXICO UNITED MEXICAN STATES GOVERNMENT 280230 8.50 GB	0.0172% MX0MGO000115
CREDIT AGRICOLE HOME LOAN SFH SA 120428 0.01 CB	0.0172% FR0014004EJ9
NOVO NORDISK FINANCE NETHERLANDS BV 040628 0.125 CB	0.0171% XS2348030425
BRANDENBURG STATE OF 260628 0.01 GB	0.0171% DE000A289NL9
BELGIUM KINGDOM OF GOVERNMENT 220645 3.75 GB	0.0171% BE0000331406
BAYER US FINANCE LLC 211133 6.5 CB	0.0171% US07274EAL74
Canada Housing Trust - maturing 15 Dec 2034	0.0170% CA13509PJW47
EXPORT IMPORT BANK OF CHINA 240227 3.26 GB	0.0170% CND10002LS67
FNMA FNCL 010952 4.50 MBS POOL NO CB4673	0.0170% US3140QQFP50
CHINA PEOPLES REPUBLIC OF GOVERNMENT 250929 2.62 GB	0.0170% CND10005NWW9
NEW SOUTH WALES TREASURY CORP 200235 4.75 GB	0.0170% AU3SG0002702
BREMEN FREE HANSEATIC CITY OF 061028 0.01 GB	0.0170% DE000A289K30
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 091026 0.00 GB	0.0170% DE0001141844
JAPAN GOVERNMENT 201231 0.10 GB	0.0169% JP1103651N11
MERRILL LYNCH AND CO 290137 6.11 CB	0.0169% US59022CAJ27
SWEDISH COVERED BOND 120230 2.73 CB	0.0169% XS2987657488
LOWER SAXONY STATE OF 090429 0.25 GB	0.0168% DE000A3MQA98
LOWER SAXONY STATE OF 190229 0.01 GB	0.0168% DE000A3H24E1
PFAND BRIEF BANK SCHWEIZERISCHER HYPOTHE 200541 0.00 CB	0.0168% CH0591979619
HOLDING D INFRASTRUCTURES DE TRANSPORT SAS 180131 1.475 CB	0.0168% XS2433135543
EUROPEAN UNION 040250 3.25 GB	0.0168% EU000A3K4EU0
UNITED STATES TREASURY 150244 4.50 GB	0.0168% US912810TZ12

FINLAND REPUBLIC OF GOVERNMENT 150932 1.50 GB	0.0168% FI4000523238
CREDIT SUISSE GROUP AG 100929 0.65 CB	0.0168% CH0494734418
UNITED STATES TREASURY 301131 4.125 GB	0.0167% US91282CLZ22
STADSHYPOTEK AB 230530 2.79 CB	0.0167% SE0013885696
UNITED STATES TREASURY 151152 4.00 GB	0.0167% US912810TL26
CZECH REPUBLIC GOVERNMENT 291129 0.05 GB	0.0167% CZ0001006076
STANDARD CHARTERED PLC 140535 5.905 CB	0.0167% US853254DC16
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 070327 GB	0.0167% GB00BPSNB460
SUMITOMO MITSUI FINL GRP 150135 5.63 CB	0.0167% US86562MDU18
JAPAN GOVERNMENT 200939 0.30 GB	0.0167% JP1201701KA5
DENMARK KINGDOM 151139 4.5 GB	0.0167% DK0009922320
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310751 1.25 GB	0.0166% GB00BLH38158
CANADA GOVERNMENT 011253 1.75 GB	0.0166% CA135087M680
SOCIETE GENERALE SA 150633 6.221 CB	0.0166% US83368RBL50
FINLAND REPUBLIC OF GOVERNMENT 150933 3.00 GB	0.0166% FI4000550249
FOUNDRY JV HOLDCO LLC 250133 5.90 CB	0.0165% US350930AG89
UAE INTL GOVT BOND 020734 4.86 GB	0.0165% XS2850662631
BNG BANK NV 150130 0.10 GB	0.0165% XS2102284622
LLOYDS BANKING GROUP PLC 050135 5.679 CB	0.0165% US53944YAX13
NORWAY KINGDOM OF GOVERNMENT 190830 1.375 GB	0.0165% NO0010875230
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210926 0.50 GB	0.0165% AU0000106411
UBS GROUP AG 080235 5.699 CB	0.0165% US902613BH06
MEIJI YASUDA LIFE INSURA 110655 FRN	0.0164% US585270AE15
RHINELAND PALATINATE STATE OF 230130 0.05 GB	0.0164% DE000RLP1171
SPAIN KINGDOM OF GOVERNMENT 311030 1.25 GB	0.0164% ES0000012G34
COFIROUTE SA 190531 1.00 CB	0.0164% FR0013512621
CRH AMERICA FINANCE INC 090135 5.50 CB	0.0164% US12636YAF97
BANCO SANTANDER SA 170130 5.57 CB	0.0164% US05964HBJ32
BANK GOSPODARSTWA KRAJOWEGO 230533 5.375 CB	0.0164% XS2625207571
AUSTRIA REPUBLIC OF GOVERNMENT 200229 0.50 GB	0.0164% AT0000A269M8
BANK OF AMERICA CORP 230135 5.468 CB	0.0164% US06051GMA49
STADSHYPOTEK AB 010327 1.00 CB	0.0163% SE0013883238
HSBC HOLDINGS PLC 181135 FRN	0.0163% US404280EL97
HESSEN STATE OF 110330 0.01 GB	0.0163% DE000A1RQDW4
SPAIN KINGDOM OF GOVERNMENT 300729 0.80 GB	0.0163% ES0000012K53
UNITED KINGDOM OF GREAT BRITAIN AND NORT IRE 220145 3.50 GB	0.0163% GB00BN65R313
HUMANA INC 010535 5.55 CB	0.0163% US444859CD21
JAPAN GOVERNMENT 200942 1.10 GB	0.0163% JP1201821NA5
BANCO SANTANDER SR 071127 6.527 CB	0.0163% US05964HAX35
SYNOPSIS INC 010432 5.00 CB	0.0163% US871607AD97
NORDEA HYPOTEK AB 160627 1.00 CB	0.0162% SE0013358447
AMERICAN TOWER CORP 150234 5.45 CB	0.0162% US03027XCH17
HAMBURG FREE AND HANSEATIC CITY OF 030630 0.01 GB	0.0162% DE000A2LQPC1
PERUSAHAAN PENERBIT SBSN 250530 5.00 GB	0.0162% USY68613AD30
ALLY FINANCIAL INC 150529 FRN	0.0162% US02005NBZ24
CARDINAL HEALTH INC 150234 5.45 CB	0.0162% US14149YBP25
AMAZON COM INC 011232 4.70 CB	0.0162% US023135CR56
SOLVENTUM CORP 230334 5.60 CB	0.0162% US83444MAR25
TAKEDA PHARMACEUTICAL 090732 1.375 CB	0.0162% XS2197349645
SLOVAK REPUBLIC GOVERNMENT 091030 1.00 GB	0.0162% SK4000017059
ROYAL BANK OF CANADA 010233 5.00 CB	0.0162% US78016FZX58
BARCLAYS BANK PLC 120330 5.69 CB	0.0162% US06738ECR45
HSBC HOLDINGS PLC 040330 5.546 CB	0.0162% US404280ED71
BANK OF MONTREAL 040627 5.37 CB	0.0161% US06368L3K06
ITALIAN 010233 5.75 GOVT	0.0161% IT0003256820
SUCI SECOND INVESTMENT COMPANY 050331 5.171 CB	0.0161% XS2777443768
ROCHE HOLDINGS INC 080334 4.985 CB	0.0161% US771196CL45
UNITED MEXICAN STATES 090228 5.40 GB	0.0161% US91087BAU44
CANADA HOUSING TRUST 150630 1.75 CB	0.0160% CA13509PHM82
T MOBILE USA INC 150733 5.05 CB	0.0160% US87264ACY91

ENEL FINANCE INTERNATIONAL NV 150632 5.00 CB	0.0160% US29278GAX60
AIR PRODUCTS AND CHEMICALS INC 080231 4.75 CB	0.0160% US009158BJ41
ISRAEL STATE OF GOVERNMENT 120334 5.50 GB	0.0160% US46514BRL35
JPMORGAN CHASE & CO 250733 4.912 CB	0.0160% US46647PDH64
NATWEST MARKETS PLC 210330 5.02 CB	0.0160% US63906YAP34
STANDARD CHARTERE PLC 010431 4.644 CB	0.0159% US853254BS85
BARCLAYS PLC 200630 5.088 CB	0.0159% US06738EBK01
CZECH REPUBLIC 111132 4.50 GB	0.0159% CZ0001007033
GE HEALTHCARE TECHNOLOGIES INC 140829 4.80 CB	0.0159% US36266GAA58
EQUITABLE AMERICA GLOBAL 090628 4.65 CB	0.0159% US29446Q2A05
INDONESIA REPUBLIC OF GOVERNMENT 110153 5.65 GB	0.0159% US455780DS23
KFW 280234 4.375 GB	0.0159% US500769KD52
WELLS FARGO AND CO 250733 4.897 CB	0.0159% US95000U3B74
INDONESIA REPUBLIC OF GOVERNMENT 110229 4.75 GB	0.0159% US455780CH76
KOMMUNINVEST I SVERIGE 210427 4.125 GB	0.0159% US50046PCW32
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 290138 3.75 GB	0.0158% GB00BQC4R999
FRANCE REPUBLIC OF GOVERNMENT 251130 0.00 GB	0.0158% FR0013516549
HOLCIM FINANCE LUXEMBOURG SA 230431 0.50 CB	0.0158% XS2261215011
WESTPAC BANKING CORP 010730 4.35 CB	0.0158% US961214GC13
BNG BANK NV 110228 4.38 GB	0.0158% US05591F2Z26
KUNTARAHOTUS OYJ 020331 0.00 GB	0.0158% XS2307854062
ARTHUR J GALLAGHER CO 150235 5.15 CB	0.0158% US04316JAN90
AFRICAN DEVELOPMENT BANK 140328 4.375 GB	0.0158% US00828EER62
GENERAL MOTORS FINANCIAL COMPANY INC 061026 4.00 CB	0.0158% US37045XBQ88
AIA GROUP LTD 060428 3.90 CB	0.0158% US00131LAF22
CANADA GOVERNMENT 010927 2.75 GB	0.0157% CA135087N837
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221031 4.00 GB	0.0157% GB00BPSNBF73
EUROPEAN INVESTMENT BANK 141142 1.0 CB	0.0157% XS1980857319
COMMERZBANK AG 120132 0.25 CB	0.0157% DE000CZ45WY7
SWEDEN KINGDOM OF GOVERNMENT 120531 0.125 GB	0.0157% SE0013935319
CHINA SOUTHERN POWER GRD INTERNATIONAL FINANC 180928 4.25 CB	0.0157% XS1874715169
BARCLAYS PLC 120126 4.375 CB	0.0157% US06738EAN58
KSA IJARAH SUKUK LTD 090935 4.875 CB	0.0156% XS3174822646
EUROPEAN UNION 040353 3.00 GB	0.0156% EU000A3K4DY4
SANTANDER HOLDINGS USA INC 051026 3.244 CB	0.0156% US80282KAZ93
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150541 2.60 CB	0.0156% DE000BU2F009
SOUTHWEST GAS CORP 010428 3.70 CB	0.0156% US845011AA37
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211132 1.75 GB	0.0156% AU0000143901
CITIGROUP INC 200128 3.887 CB	0.0156% US172967LD18
JAPAN GOVERNMENT 200337 0.70 GB	0.0156% JP1201601H38
OEKB OEST. KONTROLLBANK 050929 3.75 CB	0.0156% US676167CN72
QUEBEC PROVINCE OF 200426 2.50 GB	0.0156% US748149AJ05
U S BANCORP 270427 3.15 CB	0.0155% US91159HHR49
JAPAN GOVERNMENT 200654 2.20 GB	0.0155% JP1300831Q70
DANONE SA 021126 2.947 CB	0.0155% US23636TAE01
MEXICO UNITED MEXICAN STATES GOVERNMENT 270432 4.75 GB	0.0155% US91087BAK61
JAPAN GOVERNMENT 200950 0.6 GB	0.0155% JP1300681LA7
EXPORT IMPORT BANK OF KOREA 260526 2.625 GB	0.0155% US302154CC16
ALIBABA GROUP HOLDING LTD 061227 3.40 CB	0.0155% US01609WAT99
WELLS FARGO COMPANY 150936 FRN	0.0155% US95000U4B65
KFW 090828 3.50 CB	0.0155% US500769KM51
POWER FINANCE CORPORATION LTD 061227 3.75 GB	0.0155% XS1725342288
CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 150931 0.125 GB	0.0154% FR0014005FC8
WESTPAC NEW ZEALAND LTD 160930 4.22 CB	0.0154% US96122FCB13
PNC FINANCIAL SERVICES GROUP INC 230429 3.45 CB	0.0154% US693475AW59
CHINA CONSTRUCTION BANK CORP HONG KONG BRANC 220426 1.46 CB	0.0154% XS2331713102

NATIONWIDE BUILDING SOCIETY 180730 3.96 CB	0.0154% US63861VAE74
JAPAN GOVERNMENT OF 201235 1.00 GB	0.0153% JP1201551FC0
BAXTER INTERNATIONAL INC 150826 2.6 CB	0.0153% US071813BQ15
KOOKMIN BANK 060526 1.375 CB	0.0153% US50050HAP10
DAIMLER AG 110333 0.75 CB	0.0153% DE000A3H3JM4
PERUSAHAAN PENERBIT SURAT BERHARGA SYARIAH 090626 1.50 GB	0.0153% US71567RAR75
ROCHE HOLDINGS INC 050326 0.991 CB	0.0153% US771196BS07
INTER AMERICAN DEVELOPMENT BANK 200426 0.875 GB	0.0153% US4581X0DV77
AMEREN ILLINOIS CO 150651 2.90 CB	0.0153% US02361DAX84
UBS AG LONDON BRANCH 010626 1.25 CB	0.0153% US902674ZZ69
AIR LIQUIDE FINANCE SA 270926 2.50 CB	0.0153% US00913RAD89
QNB FINANCE LTD 120227 2.75 CB	0.0153% XS2114850949
ANZ NEW ZEALAND INTL LTD LONDON BRANCH 220626 1.25 CB	0.0152% US00182EBN85
ITALY REPUBLIC OF GOVT 010831 0.60 GB	0.0152% IT0005436693
STAR ENERGY GEOTHERMAL DARAJAT II LTD 141038 4.85 CB	0.0152% USG8438NAB31
ANGLIAN WATER SERVICES FINANCING PLC 150627 2.625 CB	0.0152% XS1577797456
NOVARTIS CAPITAL CORP 140227 2.00 CB	0.0152% US66989HAQ11
EUROPEAN INVESTMENT BANK 151031 2.875 CB	0.0152% EU000A3LX098
FRANCE REPUBLIC OF GOVERNMENT 250548 2.00 GB	0.0152% FR0013257524
BRITISH TELECOMMUNICATION PLC 081129 3.25 CB	0.0151% US11102AAE10
EUROPEAN INVESTMENT BANK 261026 0.75 CB	0.0151% US298785JP29
ITALY REPUBLIC OF GOVERNMENT 171029 2.875 GB	0.0150% US465410BY32
FNMA FNCL 011151 2.00 MBS POOL NO FM9450	0.0150% US3140XDQC33
BELGIUM KINGDOM OF GOVERNMENT 220631 1.00 GB	0.0150% BE0000335449
GERMANY (FEDERATION OF) 040742 3.25 GB	0.0150% DE0001135432
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150536 0.00 GB	0.0149% DE0001102549
DNB BANK ASA 300328 1.605 CB	0.0149% US25601B2B00
ITALY REPUBLIC OF GOVERNMENT 010829 3.00 GB	0.0149% IT0005365165
CORPORACION NACIONAL DEL COBRE DE CHILE 150131 3.75 CB	0.0149% USP3143NBK92
UBS GROUP AG 130830 3.126 CB	0.0149% US902613AA61
ONTARIO PROVINCE OF 020641 4.65 GB	0.0148% CA683234B984
XYLEM INC 300128 1.95 CB	0.0148% US98419MAM29
NORTH RHINE WESTPHALIA STATE OF 090430 0.20 GB	0.0148% DE000NRWOMA1
REPUBLIC OF AUSTRIA 200235 2.95 GB	0.0148% AT0000A3HU25
INDONESIA REPUBLIC OF GOVERNMENT 150432 6.375 GB	0.0148% IDG000018706
UNITED KINGDOM GILT 070328 4.38 GB	0.0148% GB00BSQNR93
EUR BNP PARIBAS A/C	0.0147% -
BUNDESREPUB DEUTSCHLAND 040739 4.25 GOVT	0.0147% DE0001135325
COCA COLA FEMSA SAB DE CV 220130 2.75 CB	0.0147% US191241AH15
PFIZER INC 151236 4.00 CB	0.0147% US717081EC37
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 150452 3.32 GB	0.0147% CND10004TCP5
ONTARIO PROVINCE OF 021029 2.00 GB	0.0146% US68323AFG40
WASTE CONNECTIONS INC 010230 2.60 CB	0.0146% US94106BAA98
MALAYSIA GOVERNMENT 150829 3.885 GB	0.0146% MYBMO1900020
CZECH REPUBLIC GOVERNMENT 100227 0.25 GB	0.0146% CZ0001005037
FRANCE REPUBLIC OF GOVERNMENT 250566 1.75 GB	0.0146% FR0013154028
TEMASEK FINANCIAL I LTD 020841 2.375 CB	0.0146% US87973PBB94
JAPAN GOVERNMENT OF 200335 1.40 GB	0.0145% JP1103781R44
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220768 3.50 GB	0.0145% GB00BBJNQY21
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310146 0.875 GB	0.0145% GB00BNNGP775
GNMA G2SF 200349 4.5 MBS POOL NO MA5818	0.0145% US36179UPB25
ASIAN DEVELOPMENT BANK 240130 1.875 GB	0.0144% US045167ER09
GNMA G2SF 201248 4.00 MBS POOL NO MA5651	0.0144% US36179UHH474
ABN AMRO BANK NV 140135 0.375 CB	0.0144% XS2101336316
SPAIN KINGDOM OF GOVERNMENT 300737 0.85 GB	0.0144% ES0000012124

ITALY REPUBLIC OF GOVT 010332 1.65 GB	0.0143% IT0005094088
BRITISH COLUMBIA PROVINCE OF 180644 3.20 GB	0.0143% CA110709GCO3
EUROPEAN UNION 041052 2.50 GB	0.0143% EU000A3K4DT4
UNITED STATES TREASURY 151150 1.625 GB	0.0143% US912810SS87
FRANCE GOVERNMENT 250540 0.50 GB	0.0143% FR0013515806
FORD MOTOR CREDIT COMPANY LLC 170631 3.625 CB	0.0143% US345397B694
PROVINCE OF QUEBEC 010935 4.00 GB	0.0143% CA74814ZFOV00
ABBVIE INC 061142 4.40 CB	0.0142% US00287YAM12
AUSTRIA REPUBLIC OF 150337 4.15	0.0142% AT0000A04967
QATAR STATE OF GOVERNMENT 160450 4.40 GB	0.0142% XS2155352748
PROSUS NV 130731 3.061 CB	0.0142% USN7163RAR41
UNITED STATES TREASURY 311229 3.875 GB	0.0142% US91282CGB19
PORTUGAL REPUBLIC OF GOVERNMENT 121035 0.90 GB	0.0142% PTOTENOE0034
MACQUARIE GROUP LTD 230926 1.629 CB	0.0141% US55607PAG00
CHINA PEOPLES REPUBLIC OF GOVERNMENT 211030 1.20 GB	0.0141% USY15025AC67
AUSTALIA COMMONWEALTH OF GOVERNMENT 210634 4.25 GB	0.0141% AU3TB0000200
AIRPORT AUTHORITY HONG KONG 120132 2.50 GB	0.0141% US00946AAD63
SAUDI ELECTRICITY GLOBAL SUKUK CO 5 170930 2.413 CB	0.0141% XS2203996306
INDONESIA REPUBLIC OF GOVERNMENT 150851 6.875 GB	0.0141% IDG000018300
NIPPON LIFE INSURANCE CO 210151 2.75 CB	0.0141% US654579AH48
BANCO BPM SPA 090930 FRN	0.0141% IT0005611253
FRANCE REPUBLIC OF GOVERNMENT 250455 4.00 GB	0.0141% FR0010171975
JAPAN BANK FOR INTERNATIONAL COOPERATION 150431 1.875 CB	0.0140% US471048CM82
FANNIE MAE POOL 6.50 010755 CC0750 MBS	0.0140% US3140Y6ZQ68
AUSTRIA REPUBLIC OF GOVERNMENT 200233 2.90 GB	0.0140% AT0000A32458
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 251135 2.57 CB	0.0140% US052528AM81
CIGNA CORP 150331 2.375 CB	0.0140% US125523CM05
BNP PARIBAS SA 120835 2.588 CB	0.0140% US09659T2B67
EUROPEAN FINANCIAL STABILITY FACILITY SA 280531 2.875 GB	0.0140% EU000A2SCAP4
SPAIN KINGDOM OF GOVERNMENT 311040 1.20 GB	0.0139% ES0000012G42
AUSTRIA REPUBLIC OF GOVERNMENT 200230 0.00 GB	0.0139% AT0000A2CQD2
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150832 1.70 GB	0.0139% DE0001102606
FRANCE REPUBLIC OF GOVERNMENT 250553 0.75 GB	0.0139% FR0014004J31
LIBERTY UTILITIES FINANCE GP1 150930 2.05 CB	0.0139% US531546AB51
DUQUESNE LIGHT HOLDINGS INC 070132 2.775 CB	0.0139% US266233AJ47
EUROPEAN FINANCIAL STABILITY FACILITY SA 240533 1.25 CB	0.0138% EU000A1G0D70
HOME DEPOT INC 061248 4.50 CB	0.0138% US437076BX94
MITSUBISHI UFJ FINANCIAL GROUP INC 200732 2.309 CB	0.0138% US606822BX18
ASSTEAD CAPITAL INC 120831 2.45 CB	0.0138% US045054AP84
ALBERTA PROVINCE OF 220730 1.30 GB	0.0138% US013051EM50
CREDIT AGRICOLE SA 110141 2.811 CB	0.0138% US225313AN57
BELGIUM KINGDOM OF GOVERNMENT 220640 0.40 GB	0.0138% BE0000350596
JAPAN GOVERNMENT OF 201243 1.30 GB	0.0137% JP1201871Q14
AMERICA MOVIL SAB DE CV 100328 2.125 CB	0.0137% XS1379122523
PFANDBRIEFBANK SCHWEIZERISCHER HYPOT 100545 0.00 CB	0.0136% CH0525158413
2I RETE GAS SPA 311027 1.608 CB	0.0136% XS1709374497
NATIONWIDE BUILDING SOCIETY 250629 2.25 CB	0.0136% XS1081100239
BROWN FORMAN CORP 070726 1.20 CB	0.0136% XS1441773550
KFW 270827 3.50 GB	0.0136% US500769KG83
FMCC FNCL 011252 4.5 MBS POOL NO SD7557	0.0136% US3132DVME29
CYPRUS REPUBLIC OF GOVERNMENT 210130 0.625 GB	0.0135% XS2105095777
FNMA FNCL 010452 3.00 MBS POOL NO CB3368	0.0135% US3140QNW652
PHILIPPINES REPUBLIC OF THE GOVERNMENT 060132 1.95 GB	0.0135% US718286CN52
KOREA REPUBLIC OF GOVERNMENT 160930 1.00 GB	0.0135% US50064FAS39

CANADA GOVERNMENT 011235 3.25 GB	0.0135% CA135087T537
PORTUGAL REPUBLIC OF GOVERNMENT 120654 3.625 GB	0.0135% PTOTE3OE0025
DEVELOPMENT BANK OF JAPAN INC 280131 1.25 GB	0.0135% US25159MBB28
NATWEST MARKETS PLC 180626 0.125 CB	0.0135% XS2355599197
LLOYDS BANKING GROUP PLC 120927 1.50 CB	0.0134% XS1681050610
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 200127 2.37 GB	0.0134% CND10004R114
FRANCE REPUBLIC OF GOVERNMENT 250532 0.00 GB	0.0134% FR0014007L00
INTERNATIONAL FINANCE CORP 270830 0.75 CB	0.0134% US45950KCU25
BUONI POLIENNALI DES TES 010839 5.0 GOV	0.0134% IT0004286966
GOLDMAN SACHS GROUP INC 011037 CORP	0.0134% US38141GFD16
JAPAN GOVERNMENT OF 200938 0.7 GB	0.0134% JP1201661JA3
CENTENE CORP 010331 2.50 CB	0.0134% US15135BAX91
HUNGARY 220931 2.125 GB	0.0133% XS2388586401
CANADA HOUSING TRUST NO 1 150633 3.65 CB	0.0133% CA13509PJK09
LA BANQUE POSTALE HOME LOAN SFH 230627 0.625 CB	0.0133% FR0013262961
Fannie Maw Series 2019 - maturing 25 Jul 2029	0.0133% US3136B56M23
AGRICUL DEV BANK CHINA 120327 2.12 GB	0.0133% CND10007MZQ2
DZ HYP AG 220328 0.875 CB	0.0133% DE000A2GSP56
JAPAN GOVERNMENT 200354 1.80 GB	0.0133% JP1300821Q49
AUSTRIA REPUBLIC OF GOVERNMENT 230534 2.40 GB	0.0133% AT0000A10683
THERMO FISHER SCIENTIFIC INC 150432 2.375 CB	0.0133% XS2010032451
BELGIUM KINGDOM OF GOVERNMENT 220647 1.60 GB	0.0133% BE0000338476
ASSICURAZIONI GENERALI SPA 140731 2.429 CB	0.0131% XS2201857534
FINLAND REPUBLIC OF GOVERNMENT 040742 2.625 GB	0.0131% FI4000046545
INTERCONTINENTAL EXCHANGE INC 150932 1.85 CB	0.0131% US45866FAN42
UNITED STATES TREASURY 151142 4.00 GB	0.0131% US912810TM09
NORWAY KINGDOM OF GOVERNMENT 130434 3.625 GB	0.0131% NO0013148338
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 071255 4.25 GB	0.0130% GB00B06YGN05
COMMONWEALTH BANK OF AUSTRALIA 120939 3.743 CB	0.0130% US202712BL88
SLOVAK REPUBLIC GOVERNMENT 191032 4.00 GB	0.0130% SK4000021986
ABU DHABI EMIRATE OF 160450 3.875 GB	0.0130% XS2125308242
NEW SOUTH WALES TREASURY CORP 080333 2.0 GB	0.0130% AU35G0002082
ONCOR ELECTRIC DELIVERY COMPANY LLC 151148 4.10 CB	0.0129% US68233JBG85
GNMA G2SF 200850 2.00 MBS POOL NO MA6818	0.0129% US36179VSF84
UNITED STATES TREASURY 150849 2.25 GB	0.0129% US912810SJ88
JAPAN GOVERNMENT 200342 0.80 GB	0.0129% JP1201801N46
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 280231 1.25 CB	0.0129% XS1955187858
EIG PEARL HOLDINGS SARL 301146 4.387 SF	0.0129% XS2400630187
AUSNET SERVICES HOLDINGS 210828 4.20 CB	0.0128% AU3CB0250751
JAPAN GOVERNMENT 200362 1.00 GB	0.0128% JP1400151N57
INDONESIA REPUBLIC OF GOVERNMENT 150440 7.50 GB	0.0128% IDG000014101
KOREA TREASURY BOND 100954 2.75 GB	0.0127% KR103502GE97
CANADA GOVERNMENT 010633 2.75 GB	0.0127% CA135087Q236
FANNIE MAE POOL 6.00 010255 FA1198 MBS	0.0127% US3140W1KL69
UNITED STATES TREASURY 150242 2.375 GB	0.0127% US912810TF57
FREDDIE MAC POOL 5.50 010355 SL0722 MBS	0.0127% US31427MYU97
FNMA FNCL 010253 5.00 MBS POOL NO CB5686	0.0126% US3140QRJ874
UNITED STATES TREASURY 290232 4.125 GB	0.0126% US91282CMR96
ITALY REPUBLIC OF GOVERNMENT 010938 2.95 GB	0.0126% IT0005321325
MORGAN STANLEY 170436 FRN	0.0126% US61747YGA73
CANADA GOVERNMENT 011233 3.25 GB	0.0126% CA135087Q723
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150234 2.20 GB	0.0126% DE000BU2Z023
CANADA (GOVT OF) 010637 5.00	0.0125% CA135087XW98
PUBLIC SERVICE ELECTRIC AND GAS CO 010346 3.80 CB	0.0125% US74456QBQ82
JOHNSON AND JOHNSON 150533 4.95 CB	0.0125% US478160AL82
GNMA G2SF 200950 2.00 MBS POOL NO MA6864	0.0124% US36179VTV26
AUSTRALIA COMMONWEALTH 210429 3.25 GB	0.0124% AU3TB0000150
EUROPEAN INVESTMENT BANK 170336 0.20 GB	0.0123% XS2308323661
JAPAN GOVERNMENT 201252 1.60 GB	0.0123% JP1300771P16
KFW 150932 1.125 CB	0.0123% DE000A2GSE59

ILLINOIS TOOL WORKS INC 050631 1.0 CB	0.0123% XS1843434793
MEXICO UNITED MEXICAN STATES GOVERNMENT 260533	0.0123% MX0MGO0001D6
7.50 GB	
MERCEDES-BENZ FIN NA 010435 5.45 CB	0.0123% US58769JBH95
SPAIN KINGDOM OF GOVERNMENT 311048 2.70 GB	0.0123% ES0000012B47
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211234 3.50	0.0122% AU0000274706
GB	
SWEDEN KINGDOM OF GOVERNMENT 010632 2.25 GB	0.0122% SE0004517290
AUSTRALIAN COMMONWEALTH GOVERNMENT 210532 1.25	0.0122% AU0000075681
GB	
NORTH RHINE WESTPHALIA STATE OF 200354 3.00 GB	0.0122% DE000NRW0PE6
PERU REPUBLIC OF GOVERNMENT 110341 3.30 GB	0.0121% US715638DS81
JAPAN GOVERNMENT 200652 1.30 GB	0.0121% JP1300751N79
EUROPEAN UNION 041030 0.00 GB	0.0121% EU000A283859
GOVERNMENT OF CHILE 070541 3.10 GB	0.0120% US168863DS48
JP MORGAN CHASE AND CO 230130 5.012 CB	0.0120% US46647PEB85
PROTECTIVE LIFE GLOBAL 050630 4.80 CB	0.0120% US74368CCC64
METROPOLITAN LIFE GLOBAL FUNDING I 080129 4.85 CB	0.0120% US59217GFR56
AMAZON COM INC 011227 4.55 CB	0.0120% US023135CP90
INDONESIA REPUBLIC OF GOVERNMENT 150234 6.625 GB	0.0120% IDG000023607
BELGIUM KINGDOM OF GOVERNMENT 220633 3.00 GB	0.0120% BE0000357666
UNITED STATES TREASURY 150540 1.125 GB	0.0119% US912810SR05
NATIONAL BANK OF CANADA 010229 5.02 CB	0.0119% CA63306AHT66
DEUTSCHE TELEKOM INTERNATIONAL FIN BV 210628 4.375	0.0119% US25156PBB85
CB	
PROLOGIS LP 150334 5.00 CB	0.0118% US74340XCJ81
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN	0.0118% GB00BLPK7334
310139 1.125 GB	
JAPAN GOVERNMENT OF 200344 1.60 GB	0.0118% JP1201881Q46
AUSTRIA REPUBLIC OF GOVERNMENT 201026 0.75 GB	0.0118% AT0000A1K9C8
PANAMA REPUBLIC OF GOVERNMENT 010456 4.50 GB	0.0117% US698299BM53
FREDDIE MAC POOL 6.00 010555 RJ4130 MBS	0.0117% US3142GUSU86
CROWN CASTLE INTERNATIONAL CORP 010327 4.00 CB	0.0116% US22822VAE11
FREDDIE MAC POOL 6.00 010255 SL0425 MBS	0.0116% US31427MPK17
PROVINCE OF ALBERTA 010635 3.95 GB	0.0115% CA013051EW35
JAPAN GOVERNMENT OF 200941 2.0 GB	0.0115% JP1300351B93
MITSUBISHI UFJ FINANCIAL GROUP INC 070329 3.741 CB	0.0115% US606822BH67
UNIBAIL RODAMCO SE 280436 2.00 CB	0.0115% XS1401197253
BANK5 SER 24 5YR11 CL A3 151157 ABS	0.0115% US06644WBD92
ITALY REPUBLIC OF GOVERNMENT 300445 1.50 GB	0.0114% IT0005438004
FNMA FNCL 010354 6.50 MBS POOL MA5297	0.0114% US31418E3F59
JOHN DEERE CAPITAL CORP 080327 2.35 CB	0.0114% US24422EWD74
KOREA REPUBLIC OF GOVERNMENT 100633 3.25 GB	0.0114% KR103502GD64
BELGIUM KINGDOM OG GOVERNMENT 220655 3.50 GB	0.0114% BE0000361700
PRICOA GLOBAL FUNDING I 010926 1.20 CB	0.0114% US74153WCP23
PERU REPUBLIC OF GOVERNMENT 120834 5.40 GB	0.0114% PEP01000C5G4
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151028 0.0	0.0113% US01F0304A39
TBA	
SAUDI ARABIA KINGDOM OF GOVERNMENT 210155 3.75 GB	0.0113% XS2109770151
JAPAN GOVERNMENT OF 200356 0.40 GB	0.0113% JP1400091G59
KOREA REPUBLIC OF GOVERNMENT 100350 1.50 GB	0.0113% KR103502GA34
ROGERS COMMUNICATIONS INC 010529 3.25 CB	0.0113% CA775109BJ98
CZECH REPUBLIC GOVERNMENT 130331 1.20 GB	0.0113% CZ0001005888
ALBETA PROVINCE OF 010627 2.55 GB	0.0112% CA013051DW44
FRANCE REPUBLIC OF GOVERNMENT 250460 4.00 GB	0.0112% FR0010870956
METLIFE INC 131143 4.875 CB	0.0112% US59156RBG20
BANK OF NOVA SCOTIA 080327 2.95 CB	0.0112% CA06415GDE76
ONTARIO PROVINCE OF 021246 2.90 GB	0.0112% CA68323ACY88
UNITED STATES TREASURY 150250 2.00 GB	0.0112% US912810SL35
JAPAN GOVERNMENT OF 200647 0.8 GB	0.0112% JP1300551H61
INTACT FINANCIAL CORP 180528 2.179 CB	0.0111% CA45823TAF36
GUARDIAN LIFE GLOBAL FUNDING 191127 1.25 CB	0.0110% US40139LBA08
UNITED STATES TREASURY 310331 4.125 GB	0.0110% US91282CKF76

TRUIST FINANCIAL CORP 070629 1.887 CB	0.0110% US89788MAE21
MOTABILITY OPERATIONS GROUP PLC 291130 5.625 CB	0.0110% XS0561876003
ANHEUSER BUSCH COMPANIES LLC 010246 4.90 CB	0.0110% US03522AAJ97
JOHNSON AND JOHNSON 010940 2.10 CB	0.0110% US478160CR35
KONINKLIJKE KPN NV 181126 5.00 CB	0.0110% XS0707430947
TELEFONICA EUROPE BV 140233 5.875 CB	0.0109% XS0162869076
BANK OF NOVA SCOTIA 011127 1.40 CB	0.0109% CA06415E4E25
MCDONALDS CORP 091245 4.875 CB	0.0109% US58013MFA71
LATVIA REPUBLIC OF GOVERNMENT 170331 0.00 GB	0.0109% XS2317123052
BARCLAYS PLC 210335 5.851 CB	0.0109% XS2790094523
SINGAPORE REPUBLIC OF GOVERNMENT 010346 2.75 GB	0.0109% SG31A7000004
EAST JAPAN RAILWAY CO 081231 4.75 CORP	0.0108% XS0276809927
LLOYDS BANKING GROUP PLC 161031 FRN	0.0108% XS3073633722
WESTPAC BANKING CORP 140529 5.10 CB	0.0108% AU3CB0309466
NATIONAL AUSTRALIA BANK 141129 5.00 CB	0.0108% AU3CB0315463
EUROPEAN INVESTMENT BANK 160130 0.05 GB	0.0107% XS2102495673
MALAYSIA GOVERNMENT 050734 3.828 GB	0.0107% MYBMS1900047
NOVA SCOTIA PROVINCE OF 010930 2.00 GB	0.0107% CA669827GC54
FNMA FNCL 011150 1.50 MBS POOL NO MA4181	0.0107% US31418DUF76
JAPAN GOVERNMENT 200357 0.90 GB	0.0107% JP1400101H56
JAPAN GOVERNMENT OF 200355 1.40 GB	0.0106% JP1400081F45
FNMA FNCI 010637 2.5 MBS POOL NO MA4628	0.0106% US31418EEA47
VOLKSWAGEN INTERNATIONAL FINANCE NV 161126 3.375 CB	0.0106% XS1910948089
SKY LTD 261129 4.00 CB	0.0106% XS1141970175
COMMONWEALTH BANK OF AUSTRALIA 170828 4.90 CB	0.0106% AU3CB0301687
RABOBANK NEDERLAND 230529 4.625 CB	0.0105% XS1069886841
CANADA GOVERNMENT 010329 4.00 GB	0.0105% CA135087Q988
FMCC FNCI 010537 2.50 MBS POOL NO SB8154	0.0105% US3132D6BX76
ROMANIA GOVERNMENT 301033 7.20 GB	0.0105% ROWLVEJ2A207
BADEN WUERTTEMBERG STATE OF 020930 0.01 GB	0.0105% DE000A14JZP2
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310753 1.50 GB	0.0105% GB00BM8Z2V59
ITALY REPUBLIC OF GOVERNMENT 011053 4.50 GB	0.0104% IT0005534141
DONG ENERGY AS 120132 4.875 CB	0.0104% XS0730243150
ROMANIA GOVERNMENT 140231 3.0 GB	0.0104% XS2201851172
ITALY REPUBLIC OF GOVERNMENT 010946 3.25 GB	0.0104% IT0005083057
SOUTH AUST GOVT FIN AUTH 240535 4.75 GB	0.0104% AU3SG0003239
KOREA REPUBLIC OF GOVERNMENT 100329 3.25 GB	0.0103% KR103501GE31
UK TREASURY BOND 071238 4.75 GB	0.0103% GB00B00NY175
CANADA HOUSING TRUST NO 1 151231 1.60 CB	0.0103% CA13509PHW64
CITIGROUP INC 231026 1.75 CB	0.0103% XS2031277077
UNITED KINGDOM GILT 070335 4.50 GB	0.0103% GB00BT7J0027
CONSOLIDATED EDISON CO OF NEW YORK INC 150344 4.45 CB	0.0103% US209111FD03
LANDWIRTSCHAFTLICHE RENTENBANK 120428 3.25 GB	0.0103% AU3CB0246999
TENNET HOLDING BV 281034 4.50 CB	0.0103% XS2549543499
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221071 1.625 GB	0.0102% GB00BFMCN652
NATWEST GROUP PLC 281131 2.105 CB	0.0102% XS2346516250
WESTERN AUSTRALIAN TREASURY CORPORATION 200733 4.25 GB	0.0102% AU3SG0002793
VERIZON COMMUNICATIONS INC 150332 2.355 CB	0.0102% US92343VGN82
BPCE SA 231226 1.375 CB	0.0102% FR0013487543
AVIVA PLC 120949 4.375 CB	0.0102% XS1488459485
BANK NEDERLANDSE GEMEENTEN NV 170728 3.30 GB	0.0102% AU3CB0249928
THAILAND KINGDOM OF GOVERNMENT 170649 1.875 GB	0.0102% TH0623X3T603
UNITED STATES TREASURY 150537 5.00 GB	0.0102% US912810PU60
QUEBEC PROVINCE OF 010934 4.45 GB	0.0101% CA74814ZFT53
LANDWIRTSCHAFTLICHE RENTENBANK 151226 0.875 GB	0.0101% XS2035406987
WELLCOME TRUST FINANCE PLC 250736 4.625 CB	0.0101% XS0261559594
TREASURY CORPORATION OF VICTORIA 100931 1.50 GB	0.0101% AU3SG0002314
KBC GROEP NV 061231 4.375 CB	0.0101% BE0002951326
KOMMUNALBANKEN AS 151226 0.625 GB	0.0101% XS2325602402
BUPA FINANCE PLC 140627 1.75 CB	0.0101% XS2183141717

SOCIETE GENERALE SA 161132 4.25 CB	0.0101% FR001400DZO1
CPUK FINANCE LIMITED ADDITIONAL 1202B 280247 3.69 CB	0.0100% XS1901211190
JAPAN GOVERNMENT 201253 1.60 GB	0.0100% JP1300811Q17
BNG BANK NV 211226 0.50 GB	0.0100% XS2307879721
LEGAL AND GENERAL GROUP PLC 261149 3.75 CB	0.0100% XS2083961370
MEXICO UNITED MEXICAN STATES GOVERNMENT 240561 3.771 GB	0.0100% US91087BAN01
ONTARIO PROVINCE OF 151226 0.25 GB	0.0100% XS2283226798
EUROPEAN INVESTMENT BANK 141226 0.125 GB	0.0100% XS2281370903
ABBVIE INC 211149 4.25 CB	0.0100% US00287YCB39
NORDIC INVESTMENT BANK 151226 0.125 GB	0.0100% XS2284257701
UNITED STATES TREASURY 150550 1.25 GB	0.0100% US912810SN90
LONDON POWER NETWORKS PLC 010329 2.625 CB	0.0100% XS1957456509
NETHERLANDS KINGDOM OF (GOVERNMENT) 150142 3.75 GB	0.0100% NL0009446418
PROGRAMA CEDULAS TDA FTA 100431 4.25 CB	0.0100% ES0371622020
CNY BNP PARIBAS A\C	0.0100% -
KINGDOM OF DENMARK 151131 0.00 GB	0.0099% DK0009924375
Heathrow Funding Ltd - maturing 13 Oct 2031	0.0099% XS2243322976
EUROBANK SA 300431 4.875 CB	0.0099% XS2806452145
NEW SOUTH WALES TREASURY CORP 200230 3.00 GB	0.0099% AU3SG0001571
JAPAN GOVERNMENT 200359 0.50 GB	0.0099% JP1400121K57
ENEL FINANCE INTERNATIONAL NV 201027 1.00 CB	0.0099% XS2244418609
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 011054 0.00 TBA	0.0099% US21H0606A46
EUROPEAN UNION 020546 0.45 GB	0.0099% EU000A3KNYG5
HYDRO QUEBEC 150260 2.10 GB	0.0098% CA448814JC89
BAYER AG 260533 4.625 CB	0.0098% XS2630111719
FNMA FNCL 011051 2.00 MBS POOL NO MA4437	0.0098% US31418D4X74
AUSTALIA COMMONWEALTH OF GOVERNMENT 211235 4.25 GB	0.0098% AU0000345241
ASIAN DEVELOPMENT BANK 071227 0.75 CB	0.0098% XS2332979769
BMW FINANCE NV 041028 3.875 CB	0.0098% XS2698773830
BANCO DE SABADELL SA 270634 5.125 CB	0.0098% XS2791973642
NATIONAL BANK OF GREECE SA 290129 4.50 CB	0.0098% XS2756298639
ORANGE SA 150132 3.25 CB	0.0098% FR0013396538
BANK OF AMERICA CORP 020629 1.667 CB	0.0098% XS2348234936
AERCAP IRELAND CAPITAL DAC 291041 3.85 CB	0.0097% US00774MAZ86
BPER BANCA SPA 200230 4.25 CB	0.0097% IT0005583460
FMCC FNCL 011151 2.0 MBS POOL NO RA6216	0.0097% US3133KM3Z69
ILLIMITY BANK SPA 310527 5.75 CB	0.0097% XS2830523895
INTESA SANPAOLO SPA 161030 3.625 CB	0.0097% XS2804485915
FRANCE REPUBLIC OF GOVERNMENT 250550 1.50 GB	0.0097% FR0013404969
QUEBEC PROVINCE OF 011248 3.50 GB	0.0097% CA74814ZEW91
MOTABILITY OPERATIONS GROUP PLC 170130 4.00 CB	0.0097% XS2838537566
ACEA SPA 240131 3.875 CB	0.0097% XS2579284469
BARCLAYS PLC 080535 4.347 CB	0.0097% XS2815894154
TESCO CORPORATE TREASURY SERVICES PLC 270430 2.75 CB	0.0097% XS2163089563
BNP PARIBAS 130234 4.095 CB	0.0097% FR001400NV51
CA AUTOBANK SPA IE 250127 4.75 CB	0.0097% XS2708354811
AROUNDTOWN SA 100431 3.625 CB	0.0096% XS1980255779
FMCC FNCL 010737 3.00 MBS POOL NO SB0711	0.0096% US3132CWYG31
HEIDELBERG MATERIALS AG 171031 3.375 CB	0.0096% XS2904554990
SPAIN KINGDOM OF GOVERNMENT 311031 0.50 GB	0.0096% ES0000012132
PIRAEUS BANK SA 170729 4.625 CB	0.0096% XS2845167613
SWEDEN KINGDOM OF GOVERNMENT 121129 0.75 GB	0.0096% SE0011281922
BANCA POPOLARE DI SONDRIO SPA 260928 5.50 CB	0.0096% XS2695047659
EUROPEAN INVESTMENT BANK 080637 3.875 CB	0.0096% XS0740808802
SPAREBANK 1 SR BANK ASA 141129 3.375 CB	0.0096% XS2820438401
KOMMUNEKREDIT 211139 0.625 GB	0.0096% XS2081058096
CREDIT AGRICOLE SA 150436 4.375 CB	0.0096% FR001400PGC0
GATWICK FUNDING LTD 150430 2.50 CB	0.0096% XS2332199830
EUROPEAN UNION 040444 4.00 GB	0.0096% EU000A3K4EL9

JAPAN GOVERNMENT 200342 2.0 GB	0.0096% JP1300361C33
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 010233 3.75 CB	0.0096% FR001400EAY1
LVMH MOET HENNESSY LOUIS VUITTON SE 050230 3.375 CB	0.0096% FR001400QJ21
BOUYGUES SA 170731 3.875 CB	0.0096% FR001400IBM5
BANK OF IRELAND GROUP PLC 100834 4.75 CB	0.0096% XS2817924660
UNIPOL GRUPPO SPA 291127 3.50 CB	0.0096% XS1725580622
NORDEA BANK ABP 290535 4.125 CB	0.0095% XS2828791074
BAYERISCHE LANDESBANK 210928 4.375 CB	0.0095% XS2721113160
HYDRO ONE INC 250649 3.63 CB	0.0095% CA44810ZBX74
CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 160332 3.50 CB	0.0095% FR001400GM85
BANCO BILBAO VIZCAYA ARGENTARIA SA 070630 3.625 CB	0.0095% XS2835902243
MALAYSIA GOVERNMENT 150650 4.065 GB	0.0095% MYBMZ2000016
BELFIUS BANQUE SA 110630 3.625 CB	0.0095% BE6352762387
HAMBURG COMMERCIAL BANK 240728 4.50 CB	0.0095% DE000HCB0B44
LA POSTE SA 120630 3.75 GB	0.0095% FR001400IIR9
THURINGIA STATE OF 151128 3.00 GB	0.0095% DE000A352B55
BOOKING HOLDINGS INC 010332 3.625 CB	0.0095% XS2776511730
ORSTED AS 010330 3.75 CB	0.0095% XS2591029876
ACCIONA ENERGIA FINANCIACION FILIALES SA 250430 3.75 CB	0.0095% XS2610209129
KOMMUNINVEST I SVERIGE AB 081227 3.125 GB	0.0095% XS2676440048
BUONI POLIENNAILI DEL TES 010237 4.0 GOV	0.0095% IT0003934657
AYVENS SA 160729 3.875 CB	0.0095% FR001400RGV6
AMERICAN TOWER CORP 160534 4.10 CB	0.0095% XS2830466301
ALLIANZ SE 050752 4.252 CB	0.0095% DE000A30VJZ6
LB BADEN WUERTTEMBERG 210330 3.50 CB	0.0095% DE000LB4W7C0
ITALY REPUBLIC OF GOVERNMENT 010330 3.50 GB	0.0095% IT0005024234
SPAREBANK 1 BOLIGKREDITT 310728 3.63 CB	0.0095% XS2710358297
MERCK AND CO INC 070349 4.0 CB	0.0095% US58933YAW57
WELLS FARGO AND CO 220732 3.90 CB	0.0095% XS2865533462
SPAIN KINGDOM OF GOVERNMENT 300766 3.45 GB	0.0095% ES00000128E2
ING GROEP NV 150834 4.375 CB	0.0094% XS2818300407
COTY INC 150527 4.50 CB	0.0094% XS2829201404
LA BANQUE POSTALE SA 130630 3.50 CB	0.0094% FR001400NU45
HUHTAMAKI OYJ 090627 4.25 CB	0.0094% FI4000523550
CREDIT MUTUEL HOME LOAN SFH SA 281130 3.00 CB	0.0094% FR001400OZH2
INVESTITIONSBANK BERLIN 041027 2.75 CB	0.0094% DE000A289KN1
UNILEVER CAPITAL CORP 060629 3.30 CB	0.0094% XS2632654161
GOLDMAN SACHS GROUP INC 230133 FRN	0.0094% XS2983840518
BNP PARIBAS HOME LOAN SFH SA 310130 3.00 CB	0.0094% FR001400FIG8
MEDTRONIC GLOBAL HOLDINGS SCA 151034 3.375 CB	0.0094% XS2535309798
BANCO BILBAO VIZCAYA ARGENTARIA SA 100227 3.50 CB	0.0094% XS1562614831
EUROBANK SA 240930 FRN	0.0094% XS2904504979
NATIONAL AUSTRALIA BANK 280230 3.125 CB	0.0094% XS2888621922
MET LIFE GLOB FUNDING I 260334 3.63 CB	0.0094% XS2792184421
QUEBEC PROVINCE OF 011245 3.50 GB	0.0094% CA74814ZER07
SANTANDER UK PLC 250330 3.35 CB	0.0094% XS3032020136
MOLSON COORS BEVERAGE CO 150632 3.80 CB	0.0094% XS2829203012
CAIXABANK SA 050337 FRN	0.0094% XS3016984372
ADIF ALTA VELOCIDAD 310130 3.13 GB	0.0094% ES0200002139
COOPERATIEVE RABOBANK UA 010234 3.06 CB	0.0094% XS2756520248
EQUINIX EU 2 FINANCING C 190534 4.00 CB	0.0094% XS3073596770
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151028 0.0 TBA	0.0094% US01F0324A92
GOLDMAN SACHS GROUP INC 120231 3.0 CB	0.0094% XS1362373224
CREDIT AGRICOLE SA 260129 FRN	0.0094% FR001400SVD1
ENBW INTL FINANCE BV 220731 3.50 CB	0.0094% XS2862984510
VOLKSWAGEN FINANCIAL SER 190529 3.625 CB	0.0094% XS2941605078
BANCO BPM SPA 280531 3.25 CB	0.0094% IT0005597379
TESCO PROPERTY FINANCE 5 PLC 131041 5.6611 SF	0.0094% XS0735866583
DEUTSCHE TELEKOM AG 030232 3.00 CB	0.0094% XS2987630873

MALAYSIA GOVERNMENT 220540 3.757 GB	0.0094% MYBMY1900052
ATT INC 010637 4.05 CB	0.0094% XS3037678862
AGENCE FRANCAISE DEVELOP 200135 3.63 GB	0.0094% FR001400WPS3
VERIZON COMMUNICATIONS INC 080431 2.50 CB	0.0094% XS1979281158
JOHNSON JOHNSON 010632 3.20 CB	0.0094% XS2821718488
BANKINTER SA 080835 FRN	0.0094% ES0213679OT5
CALIFORNIA STATE BOND 011039 7.3 GB	0.0094% US13063A7D02
COMPAGNIE DE FINANCEMENT FONCIER SA 060630 3.125 CB	0.0094% FR001400QHS2
SUMITOMO MITSUI FINL GRP 280532 3.57 CB	0.0094% XS3066719959
MCDONALDS CORP 210532 3.50 CB	0.0094% XS3072348405
NATWEST GROUP PLC 250235 FRN	0.0093% XS3009472989
SOCIETE GENERALE 150731 FRN	0.0093% FR001400WL86
BNP PARIBAS 280834 FRN	0.0093% FR001400SAJ2
BNG BANK NV 050429 2.75 GB	0.0093% XS2797440638
DZ HYP AG 310532 3.00 CB	0.0093% DE000A351XW3
EUROPEAN UNION 121045 3.75 GB	0.0093% EU000A4EA8Y7
ANHEUSER BUSCH INBEV SA 220337 3.75 CB	0.0093% BE6350703169
LA BANQUE POST HOME LOAN 290134 3.13 CB	0.0093% FR001400NGT9
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 220532 3.125 CB	0.0093% XS2769894135
EUROPEAN UNION 041234 3.00 GB	0.0093% EU000A3K4ES4
VERIZON COMMUNICATIONS INC 280632 3.50 CB	0.0093% XS2770514789
SPAIN KINGDOM OF GOVERNMENT 311054 4.00 GB	0.0093% ES0000012M93
LAND BERLIN 160132 2.75 GB	0.0093% DE000A3513T6
CREDIT AGRICOLE ITALIA 150234 3.25 CB	0.0093% IT0005631491
FED CAISSES DESJARDINS 050929 3.47 CB	0.0093% XS2892967949
CAIXABANK SA 190932 FRN	0.0093% XS2902578249
SKANDINAVISKA ENSKILDA 100232 3.00 CB	0.0093% XS2993969323
BASQUE GOVERNMENT 300435 3.25 GB	0.0093% ES0000106767
COTY INC 150426 3.875 CB	0.0093% XS2354326410
EUROPEAN FINANCIAL STABILITY FACILITY SA 160233 2.875 CB	0.0093% EU000A2SCAG3
DANSKE BANK AS 260533 FRN	0.0093% XS3078534008
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 140234 2.90 CB	0.0093% XS2765024414
NIBC BANK NV 050630 3.50 CB	0.0093% XS3087726595
SBAB BANK AB 210531 FRN	0.0093% XS3076318149
CREDIT MUTUEL ARKEA SA 110331 3.375 CB	0.0093% FR0013407418
JUNTA DE ANDALUCIA 311033 3.25 GB	0.0093% ES0000090961
NEW SOUTH WALES TREASURY CORP 200236 4.25 GB	0.0093% AU3SG0002728
BANCO SANTANDER SA 170235 3.50 CB	0.0093% XS3002233628
INTERNATIONAL BANK FOR RECONSTRUCTION AN DEVE 211229 1.00 GB	0.0093% XS2122575678
CAISSE DAMORT DETTE SOC 250530 2.88 GB	0.0093% FR001400X6D7
KERING 211134 3.63 CB	0.0093% FR001400U595
EUROPEAN UNION 040728 2.63 GB	0.0093% EU000A4D5QM6
DNB BANK ASA 200531 FRN	0.0093% XS3074473474
FREDDIE MAC POOL 6.50 010155 RJ3311 MBS	0.0093% US3142GTVDS1
COMMONWEALTH BANK AUST 260232 2.86 CB	0.0092% XS3007600581
DIGITAL DUTCH FINCO BV 150335 3.88 CB	0.0092% XS2976337753
VISA INC 150537 3.50 CB	0.0092% XS3063724754
UNITED STATES TREASURY 151149 2.375 CB	0.0092% US912810SK51
GOLDMAN SACHS GROUP INC 161230 1.875 CB	0.0092% XS2355059911
EUROPEAN INVESTMENT BANK 150135 2.88 CB	0.0092% EU000A3L72Y4
TELIA COMPANY AB 070927 3.00 CB	0.0092% XS0826189028
SWISSCOM FINANCE 210532 3.13 CB	0.0092% XS3071336526
MUENCHENER RUECKVERSICHERUNGS GESELLSCHAFT 260549 3.25 CB	0.0092% XS1843448314
COCA-COLA EUROPACIFIC 030631 3.13 CB	0.0092% XS3085615428
ROBERT BOSCH FINANCE 280531 3.25 CB	0.0092% DE000A4EBMB3
EUROPEAN FINANCIAL STABILITY FACILITY SA 130234 2.875 GB	0.0092% EU000A2SCAN9
GROUPAMA ASSURANCES MUTUELLES 240928 3.375 CB	0.0092% FR0013365640
ORANGE SA 190529 2.75 CB	0.0092% FR001400ZOS9

STRYKER CORP 110932 3.38 CB	0.0092% XS2892944732
SVENSKA HANDELSBANKEN AB 0270831 3.25 CB	0.0092% XS2888395659
COMMUNITY OF MADRID SPAI 300435 3.14 GB	0.0092% ES00001010Q5
ACHMEA BANK NV 060528 2.50 CB	0.0092% XS3066564900
PROVINCE OF QUEBEC 220535 3.25 GB	0.0092% XS3077376047
AROUNDTOWN SA 130530 3.50 CB	0.0092% XS3070545234
BANQUE FED CRED MUTUEL 070530 3.00 CB	0.0092% FR001400ZB28
UNILEVER CAPITAL CORP 220530 2.75 CB	0.0092% XS3081333547
KOMMUNEKREDIT 040332 2.625 GB	0.0092% XS2897406513
IBM CORP 100237 3.45 CB	0.0092% XS2999658649
HALEON UK CAPITAL PLC 180928 2.88 CB	0.0092% XS2902024772
CARREFOUR SA 070529 2.88 CB	0.0092% FR001400ZEK7
MERCIALYS SA 270226 1.8 CB	0.0092% FR0013320249
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 220237 3.375 CB	0.0092% XS2769892865
BPIFRANCE SA 310132 2.875 CB	0.0092% FR001400PGB2
BPCE SFH - SOCIETE DE FI 260635 3.25 CB	0.0092% FR0014010MT8
INTL DEVELOPMENT ASSOC 240140 3.25 CB	0.0092% XS2985204515
ARKEA PUBLIC SECTOR SCF 020735 3.23 CB	0.0092% FR0014010UW5
SCHLESWIG HOLSTEIN STATE OF 300534 2.875 GB	0.0092% DE000SHFM931
REPUBLIC OF POLAND 070732 3.13 GB	0.0092% XS3109446610
VODAFONE INTERNAT FINANC 030729 2.75 CB	0.0092% XS3109654726
SOCIETE GENERALE SFH SA 010236 3.125 CB	0.0092% FR001400NJ99
CAISSE REFINANCE LHABIT 200232 2.75 CB	0.0092% FR001400XFS2
RCI BANQUE SA 100426 1.75 CB	0.0092% FR0013412707
WESTPAC SEC NZLONDON 020730 2.70 CB	0.0092% XS3091027113
XUNTA DE GALICIA 300432 2.87 GB	0.0092% ES0001352642
SWEDBANK AB 190835 FRN	0.0091% XS3152572981
BANQUE FED CRED MUTUEL 100632 3.38 CB	0.0091% FR0014012IV8
MIZUHO FINANCIAL GROUP 260835 3.69 CB	0.0091% XS3157912943
TELEKOM FINANZMANAGEMENT GMBH 071226 1.50 CB	0.0091% XS1405762805
BPCE SA 050930 3.13 CB	0.0091% FR0014012BD1
KOMMUNALBANKEN AS 120232 2.63 GB	0.0091% XS2999676468
DBS BANK LTD 030129 2.43 CB	0.0091% XS3105239928
ENEL SPA 101226 2.25 CB	0.0091% XS2228373671
EAST JAPAN RAILWAY CO 040936 3.53 CB	0.0091% XS2891034063
VODAFONE INTERNATIONAL FINANCING DAC 010833 3.375 CB	0.0091% XS2872349613
INTL BK RECON DEVELOP 230735 3.00 CB	0.0091% XS3129375732
NRW.BANK 130232 2.50 CB	0.0091% DE000NWB0AY4
CAISSE DES DEPOTS ET CONSIGNATIONS 250533 3.125 GB	0.0091% FR001400FTZ5
KLEPIERRE SA 300937 3.75 CB	0.0091% FR0014012ZD0
MEDTRONIC INC 151030 2.95 CB	0.0091% XS3185369371
STATE OF BADEN WUERTTEMBERG 030728 2.125 GB	0.0091% DE000A3H2531
RAIFFEISEN BANK INTL 270831 FRN	0.0091% XS3166786619
ACHMEA BANK NV 250630 2.50 CB	0.0091% XS3103624337
ROYAL BANK OF CANADA 270931 FRN	0.0091% XS3106098380
MEDIOBANCA DI CRED FIN 220831 FRN	0.0091% IT0005661761
RTE RESEAU DE TRANSPORT 080729 2.63 CB	0.0091% FR0014011276
REGION WALLONNE 220632 3.13 GB	0.0091% BE0390217835
NORDDEUTSCHE LANDESBANK 021028 FRN	0.0091% DE000NLB51T6
BERTELSMANN SE & CO KGAA 010428 2.00 CB	0.0091% XS2149280948
DEUT PFANDBRIEFBANK AG 010928 3.25 CB	0.0091% DE000A382665
ENEL FINANCE INTL NV 240236 3.50 CB	0.0091% XS3008889175
ANHEUSER BUSCH INBEV NV 020432 2.875 CB	0.0091% BE6320935271
CAPGEMINI SE 250928 2.50 CB	0.0091% FR00140125B9
SCHNEIDER ELECTRIC SE 020929 2.63 CB	0.0091% FR0014012CM0
KERING SA 100526 1.25 CB	0.0091% FR0013165677
COMMERZBANK AG 280228 1.875 CB	0.0091% DE000CZ40MM4
LONDON STOCK EXCHANGE GROUP PLC 061227 1.75 CB	0.0091% XS1918000107
NATIONWIDE BLDG SOCIETY 180832 3.13 CB	0.0091% XS3150924267
LAND NORDRHEIN-WESTFALEN 100730 2.35 GB	0.0091% DE000NRWOP57
CAIXABANK SA 110127 1.25 CB	0.0091% ES0440609339
BRAMBLES FINANCE LTD 041027 1.5 CB	0.0091% XS1577950667

UNITED UTILITIES WATER FINANCE PLC 281029 0.875 CB	0.0091% XS2291328735
TREASURY CORP VICTORIA 201130 1.50 GB	0.0091% AU0000078552
ING GROEP NV 170831 FRN	0.0091% XS3002547563
BANCA MONTE DEI PASCHI DI SIENA SPA 081026 0.875 CB	0.0091% IT0005386922
BAYERISCHE LANDESBANK 170932 3.00 CB	0.0091% DE000BYLOEN9
CREDIT AGRICOLE SA 250832 FRN	0.0091% FR0014012AJ0
MADRID COMMUNITY OF 300428 1.773 GB	0.0091% ES0000101875
ABN AMRO BANK NV 150426 0.50 CB	0.0091% XS1982037696
EUROFIMA 310135 2.88 CB	0.0090% XS2941356698
EASYJET FINCO BV 030328 1.875 CB	0.0090% XS2306601746
JAB HOLDINGS BV 180528 2.00 CB	0.0090% DE000A19HCX8
VEOLIA ENVIRONNEMENT SA 010626 1.625 CB	0.0090% FR0013445335
SFIL SA 230632 3.00 GB	0.0090% FR0014010JY4
GBP BNP PARIBAS A/C	0.0090% -
GECINA 040835 3.38 CB	0.0090% FR0014011PT9
NRW BANK 110526 0.50 CB	0.0090% DE000NWB0584
MERCK KGAA 090980 1.625 CB	0.0090% XS2218405772
BPIFRANCE SACA 010733 3.13 GB	0.0090% FR0014010VH4
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 151127 1.625 CB	0.0090% XS1717355561
GRAND CITY PROPERTIES SA 030826 1.375 CB	0.0090% XS1654229373
CHINA PEOPLE'S REPUBLIC OF GOVERNMENT 251052 3.12 GB	0.0090% CND10005R9B1
APRR SA 030129 1.875 CB	0.0090% FR001400AOL7
MIZUHO FINANCIAL GROUP INC 130426 0.184 CB	0.0090% XS2329143510
RECKITT BENCKISER TREASURY SERVICES NEDERLA 190526 0.375 CB	0.0090% XS2177013252
JYSKE REALKREDIT A/S 011026 0.50 CB	0.0090% XS1514010310
CAPITAL ONE FINANCIAL CORP 301031 7.624 CB	0.0090% US14040HDC60
EUROPEAN UNION 060751 0.70 GB	0.0090% EU000A3KTGW6
CANADA GOVERNMENT 011255 2.75 GB	0.0090% CA135087P998
SASKATCHEWAN PROVINCE OF 020650 3.10 GB	0.0090% CA803854KH05
SCHNEIDER ELECTRIC SE 210627 1.375 CB	0.0090% FR0013344215
INVESTITIONSBANK SCHLESWIG HOLSTEIN 150526 0.01 GB	0.0090% DE000A2TR125
DE VOLKSBANK NV 220626 0.25 CB	0.0090% XS2356091269
ASTM SPA 080228 1.625 CB	0.0090% XS1765875718
BMW INTL INVESTMENT BV 270834 3.375 CB	0.0090% XS2887901911
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221063 4.00 GB	0.0090% GB00BMF9LF76
LANXESS AG 220328 1.75 CB	0.0090% XS2459163619
LA BANQUE POSTALE SA 090228 1.00 GB	0.0090% FR00140087C4
ROYAL SCHIPHOL GROUP NV 060429 2.00 CB	0.0090% XS2153459123
VOLVO TREASURY AB 180526 0.00 CB	0.0090% XS2342706996
ING GROEP NV 110128 1.375 CB	0.0090% XS1730885073
FLEMISH COMMUNITY 220640 3.68 GB	0.0090% BE0390238070
BANCO DE SABADELL SA 260427 1.00 CB	0.0090% ES0413860596
COUNCIL OF EUROPE 190635 2.75 CB	0.0090% XS3099809306
APRR SA 180128 1.25 CB	0.0090% FR0013397288
ABN AMRO BANK NV 150127 0.60 CB	0.0090% XS2102283061
BANK OF AMERICA CORP 270433 2.824 CB	0.0089% XS2462323853
AFRICAN DEVELOPMENT BANK 071026 0.125 GB	0.0089% XS1501560848
FANNIE MAE POOL 6.50 010955 CC1059 MBS	0.0089% US3140Y7E953
BANK OF NOVA SCOTIA 040926 0.125 CB	0.0089% XS2049707180
BELFIUS BANQUE SA 280826 0.00 CB	0.0089% BE6315719490
FREDDIE MAC POOL 6.00 010253 RA8554 MBS	0.0089% US3133KQQF62
ERSTE GROUP BANK AG 130527 0.875 CB	0.0089% AT0000A2GH08
VINCI SA 180129 1.625 CB	0.0089% FR0013397452
AIR LIQUIDE FINANCE SA 130628 1.25 CB	0.0089% FR0013182847
VOLKSWAGEN INTERNATIONAL FINANCE NV 291299 3.50 CB	0.0089% XS1206541366
LAND HESSEN 250834 2.625 GB	0.0089% DE000A1RQEX0
Nordic Investment Bank - maturing 25 Sep 2026	0.0089% XS2055786763
DASSAULT SYSTEMES SE 160926 0.125 CB	0.0089% FR0013444544

CLOVERIE PLC 151228 1.50 CB	0.0089% XS1890836296
NIBC BANK NV 190327 0.50 CB	0.0089% XS1964577396
NEDERLANDSE WATERSCHAPSBANK NV 161126 0.00 GB	0.0089% XS2079798562
KBC BANK NV 241027 0.75 CB	0.0089% BE0002500750
JAPAN GOVERNMENT OF 201244 1.50 GB	0.0089% JP1300451EC6
COMPASS GROUP FINANCE NETHERLANDS BV 050928 1.50 CB	0.0089% XS1876069185
NATIONAL BANK OF CANADA 270127 0.125 CB	0.0089% XS2436160936
BANK OF NOVA SCOTIA 140127 0.01 CB	0.0089% XS2101325111
WPC EUROBOND BV 150428 1.35 CB	0.0089% XS2052968596
INFORMA PLC 220428 1.25 CB	0.0088% XS2068065163
CREDIT MUTUEL CIC HOME LOAN SFH SA 150927 0.75 CB	0.0088% FR0013282142
SOCIETE GENERALE SA 220329 1.75 CB	0.0088% FR0013410818
DANONE SA 031128 1.208 CB	0.0088% FR0013216926
SES SA 041127 0.875 CB	0.0088% XS2075811781
HEINEKEN NV 031029 1.50 CB	0.0088% XS1691781865
COMMONWEALTH BANK OF AUSTRALIA 280228 0.75 CB	0.0088% XS2446284783
REGION ILE DE FRANCE 140329 1.375 GB	0.0088% FR0013242336
SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTH 240532 1.75 GB	0.0088% AU3SG0002058
SUEZ SA 030429 1.5 CB	0.0088% FR0013248523
TECHNIP ENERGIES NV 280528 1.125 CB	0.0088% XS2347284742
CZECH REPUBLIC GOVERNMENT 240440 1.50 GB	0.0088% CZ0001005920
QUEENSLAND TREASURY CORP 090333 4.50 CB	0.0088% AU3CB0297547
SODEXO SA 170728 1.00 CB	0.0088% XS2203996132
INFINEON TECHNOLOGIES AG 240629 1.625 CB	0.0088% XS2194283839
ISRAEL STATE OF GOVERNMENT 160129 1.5 GB	0.0088% XS1936100483
BPCE SA 020234 1.75 CB	0.0088% FR0014007VJ6
CELLNEX FINANCE COMPANY SA 150129 1.25 CB	0.0087% XS2300292963
CREDIT AGRICOLE HOME LOA 310530 1.63 CB	0.0087% FR001400AO71
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 140433 3.50 GB	0.0087% NZLGFD009C0
SINGAPORE REPUBLIC OF GOVERNMENT 010836 2.25 GB	0.0087% SG31A9000002
SANOFI SA 010430 1.50 CB	0.0087% FR0013505112
BOOKING HOLDINGS INC 080328 0.50 CB	0.0087% XS2308322002
JAPAN GOVERNMENT OF 200364 2.20 GB	0.0087% JP1400171Q50
CNP ASSURANCES SA 300651 2.50 CB	0.0087% FR0013521630
TOYOTA MOTOR CREDIT CORP 051127 0.125 CB	0.0087% XS2338955805
NEW SOUTH WALES TREASURY CORP 200232 1.50 GB	0.0087% AU3SG0002389
VISA INC 150850 2.00 CB	0.0087% US92826CAQ50
KOMMUNINVEST I SVERIGE AB 100626 0.375 GB	0.0087% XS2351401109
SANOFI SA 210329 0.875 CB	0.0086% FR0013409844
BANCO SANTANDER SA 221030 1.625 CB	0.0086% XS2247936342
FRESENIUS MEDICAL CARE AG CO KGAA 291129 1.25 CB	0.0086% XS2084488209
DEXIA CREDIT LOCAL SA 210128 0.00 CB	0.0086% XS2289130226
BANCO SANTANDER SA 240629 0.625 CB	0.0086% XS2357417257
RED ELECTRICA FINANCIACIONES SAU 240728 0.375 CB	0.0086% XS2103013210
DNB BANK ASA 230229 0.25 CB	0.0086% XS2306517876
SPAREBANK 1 OSTLANDET 030328 0.125 CB	0.0086% XS2308586911
AXA BANK EUROPE SCF SA 060329 0.75 CB	0.0086% FR0013406154
YORKSHIRE BUILDING SOCIETY 010728 0.50 CB	0.0086% XS2358471246
ERSTE GROUP BANK AG 170528 0.125 CB	0.0086% AT0000A2RAA0
BARCLAYS PLC 090829 0.577 CB	0.0086% XS2373642102
JOHNSON CONTROLS INTERNATIONAL PLC 150136 6.00 CB	0.0086% US478375AH14
CREDIT AGRICOLE PUBLIC SECTOR SCF SA 290329 0.625 CB	0.0086% FR0013411600
CROATIA REPUBLIC OF GOVERNMENT 170631 1.50 GB	0.0086% XS2190201983
ASML HOLDING NV 070529 0.625 CB	0.0086% XS2166219720
DIGITAL DUTCH FINCO BV 150330 1.50 CB	0.0085% XS2100664114
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 190728 0.25 CB	0.0085% FR0014001168
AMERICA MOVIL SAB DE CV 151137 6.125 CB	0.0085% US02364WAP05
CARLSBERG BREWERIES AS 010729 0.875 CB	0.0085% XS2016228087

AUSTRALIA COMMONWEALTH OF GOVERNMENT 210347 3.00 GB	0.0085% AU000XCLWAS7
ABERTIS INFRAESTRUCTURAS SA 260332 1.875 CB	0.0085% XS2055652056
HANNOVER RUECK SE 091039 1.125 CB	0.0085% XS2063350925
ORANGE SA 110529 1.375 CB	0.0085% FR0014003B55
FINNVERA OYJ 090429 0.375 GB	0.0085% XS1979447064
MERLIN PROPERTIES SOCIMI SA 010630 1.375 CB	0.0085% XS2347367018
LEGRAND SA 060732 1.875 CB	0.0085% FR0013266848
JAPAN GOVERNMENT 200361 0.70 GB	0.0085% JP1400141M51
BELGIUM KINGDOM OF GOVERNMENT 220657 2.25 GB	0.0085% BE0000343526
ALLIANZ SE 250949 1.301 CB	0.0085% DE000A2YPFA1
SAP SE 180529 0.375 CB	0.0085% XS2176715667
LINDE PLC 310331 1.375 CB	0.0085% XS2463961248
KEYCORP 060335 6.401 CB	0.0084% US49326EEP43
EUROPEAN UNION 051054 3.375 CB	0.0084% EU000A3K4EY2
JAPAN 20 YEAR ISSUE 200644 1.90 GB	0.0084% JP1201891Q77
KOREA REPUBLIC OF GOVERNMENT 100353 3.25 GB	0.0084% KR103502GD31
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE 150133 5.80 CB	0.0084% US637432PA73
INDONESIA REPUBLIC OF GOVERNMENT 150643 7.125 GB	0.0084% IDG000020900
EUROPEAN FINANCIAL STABILITY FACILITY 160729 2.625 CB	0.0084% EU000A2SCAM1
CREDIT AGRICOLE HOME LOAN SFH SA 030232 1.375 CB	0.0084% FR0013234986
ELIA TRANSMISSION BELGIUM SRL 280430 0.875 CB	0.0084% BE6321529396
EUROPEAN FINANCIAL STABILITY FACILITY SA 290744 2.35 CB	0.0084% EU000A1G0DB8
FNMA FNCI 010237 1.50 MBS POOL NO MA4566	0.0084% US31418ECC21
ITY REPUBLIC OF GOVERNMENT 010367 2.80 GB	0.0084% IT0005217390
OP YRITYSPANKKI OYJ 121129 0.625 CB	0.0084% XS2078667925
IREN SPA 010730 1.00 CB	0.0083% XS2197356186
LANDESBANK BADEN WUERTTEMBERG 240729 0.125 CB	0.0083% DE000LB2ZSM3
PENTAIR FINANCE SARL 150732 5.90 CB	0.0083% US709629AS88
BERRY GLOBAL INC 150631 5.80 CB	0.0083% US08576BAB80
BUONI POLIENNALI DEL TES 150732 3.25 GB	0.0083% IT0005647265
CANADIAN IMPERIAL BANK OF COMMERCE 300429 0.01 CB	0.0083% XS2337335710
PRUDENTIAL FINANCIAL INC 150354 6.50 CB	0.0083% US744320BP63
AXA SA 071041 1.375 CB	0.0083% XS2314312179
GNMA GNMA2 SIN 200653 MBS POOL NO MA8948	0.0083% US36179X5H58
GILEAD SCIENCES INC 151033 5.25 CB	0.0083% US375558BZ59
COOPERATIEVE RABOBANK UA 310532 1.25 CB	0.0083% XS1622193321
ONTARIO PROVINCE OF 240434 5.05 GB	0.0083% US683234AV04
AUSTRIA REPUBLIC OF GOVERNMENT 200247 1.50 GB	0.0083% AT0000A1K9F1
FNMA FNCL 011051 2.50 MBS POOL NO CB1871	0.0083% US3140QMCH57
GOLDMAN SACHS GROUP INC 250430 5.727 CB	0.0083% US38141GA872
OWENS CORNING 150634 5.70 CB	0.0083% US690742AP69
BANK OF MONTREAL 080629 0.05 CB	0.0083% XS2351089508
CAPITAL ONE FINANCIAL CORP 010235 6.051 CB	0.0083% US14040HDF91
SFIL SA 040629 0.05 GB	0.0083% FR0014003S98
LIBERBANK SA 250929 0.25 CB	0.0083% ES0468675030
VICI PROPERTIES LP 010434 5.75 CB	0.0083% US925650AF04
FRANCE GOVT OF 250556 3.75 GB	0.0083% FR001400XJJ3
METLIFE INC 150355 FRN	0.0083% US59156RCQ92
INDONESIA REPUBLIC OF GOVERNMENT 301031 1.40 GB	0.0083% XS2069959398
ENEL FINANCE INTERNATIONAL NV 170630 0.50 STEP	0.0083% XS2353182293
AT AND T INC 010643 4.25 CB	0.0083% XS0932036154
LANDWIRTSCHAFTLICHE RENTENBANK 271129 0.00 GB	0.0082% XS2084429963
SAXONY STATE OF 051129 0.01 GB	0.0082% DE0001789303
NESTLE HOLDINGS INC 140941 2.50 CB	0.0082% US641062AY06
PROSUS NV 030832 2.031 CB	0.0082% XS2211183756
CONSOLIDATED EDISON COMPANY OF NEW YORK INC 150661 3.60 CB	0.0082% US209111GB38
INGERSOLL RAND INC 150631 5.314 CB	0.0082% US45687VAE65
YORKSHIRE WATER FINANCE PLC 271032 1.75 CB	0.0082% XS2333224314

CADENT FINANCE PLC 190330 0.625 CB	0.0082% XS2320438653
ONTARIO PROVINCE OF 021250 2.65 GB	0.0082% CA68333ZAG24
PNC FINANCIAL SERVICES GROUP INC 140530 5.492 CB	0.0082% US693475BX24
SUMITOMO MITSUI FINANCIAL GROUP INC 090744 5.836 CB	0.0082% US86562MDQ06
CANADIAN IMPERIAL BANK OF COMMERCE 080429 5.26 CB	0.0082% US13608JAA51
ORACLE CORP 010460 3.85 CB	0.0082% US68389XBY04
KOREA TREASURY BOND 100944 2.88 GB	0.0082% KR103504GE95
AVALONBAY COMMUNITIES INC 010634 5.35 CB	0.0082% US053484AF80
CITIGROUP INC 240136 FRN	0.0082% US172967PU96
EURONEXT NV 170531 0.75 CB	0.0082% DK0030486402
TREASURY CORPORATION OF VICTORIA 150933 2.25 GB	0.0082% AU3SG0002504
LA POSTE SA 180729 0.00 GB	0.0082% FR0014001IO6
UNICREDIT SPA 190131 0.85 CB	0.0082% XS2289133758
ASIAN DEVELOPMENT BANK 310130 0.025 GB	0.0082% XS2110875957
CSL FINANCE PLC 030434 5.106 CB	0.0082% US12661PAG46
GOLDMAN SACHS BANK USA 280136 FRN	0.0082% US38141GC449
CLARION FUNDING PLC 131132 1.25 CB	0.0082% XS2257848098
MORGAN STANLEY 210434 5.25 CB	0.0082% US61747YFE05
PENSKE TRUCK LEASING CO LP 151127 5.875 CB	0.0082% US709599BR43
AEROPORTS DE PARIS SA 020732 1.50 CB	0.0082% FR0013522141
CITIGROUP INC 110635 5.449 CB	0.0082% US172967PL97
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 210230 0.00 CB	0.0082% XS2122894855
MACQUARIE GROUP LTD 210531 0.95 CB	0.0082% XS2343850033
BULGARIA REPUBLIC OF GOVERNMENT 230930 0.375 GB	0.0082% XS2234571425
LANDESKREDITBANK BADEN WUERTTEMBERG FOER 040228 4.875 CB	0.0081% DE000LB39ED4
VERIZON COMMUNICATION 220328 2.1 CB	0.0081% US92343VGH15
MORGAN STANLEY 130428 5.652 CB	0.0081% US61747YFP51
VERISK ANALYTICS INC 050634 5.25 CB	0.0081% US92345YAJ55
PAYPAL HOLDINGS INC 010634 5.15 CB	0.0081% US70450YAP88
FMCC FNCL 010453 5.00 MBS POOL NO RA8791	0.0081% US3133KQXU56
US BANCORP 150531 FRN	0.0081% US91159HJV33
ELEVANCE HEALTH INC 150634 5.38 CB	0.0081% US036752AZ60
GOLDMAN SACHS BANK USA 280156 FRN	0.0081% US38141GC514
JOHN DEERE CAPITAL CORP 120634 5.05 CB	0.0081% US24422EXU80
AON NORTH AMERICA INC 010334 5.45 CB	0.0081% US03740MAD20
CENTERPOINT ENERGY RESOURCES CORP 010734 5.40 CB	0.0081% US15189WAS98
BRISTOL MYERS SQUIBB CO 220231 5.10 CB	0.0081% US110122EG99
US BANCORP 120236 FRN	0.0081% US91159HJU59
JPMORGAN CHASE AND CO 220735 5.294 CB	0.0081% US46647PEK84
CVS HEALTH CORP 150931 2.125 CB	0.0081% US126650DR85
MORGAN STANLEY 190735 5.32 CB	0.0081% US61747YFT73
TELENOR ASA 310534 1.75 CB	0.0081% XS2001738991
BROADCOM INC 150429 4.75 CB	0.0081% US11135FBA84
BPCE SFH SA 290531 0.625 CB	0.0081% FR0013421799
GOLDMAN SACHS GROUP INC 280131 FRN	0.0081% US38141GC365
AMERICAN EXPRESS CO 260735 FRN	0.0081% US025816DW67
COREBRIDGE GLOBAL FUNDING 240629 5.20 CB	0.0081% US00138CBA53
BRITISH COLUMBIA PROVINCE OF 120634 4.75 GB	0.0081% US110709AN20
ATHENE HOLDING LTD 151054 FRN	0.0081% US04686JAJ07
GOLDMAN SACHS GROUP INC 230735 5.33 CB	0.0081% US38141GB375
PNC FINANCIAL SERVICES 130531 FRN	0.0081% US693475CD50
NAV CANADA 290530 2.063 CB	0.0081% CA628957AG70
UNITED PARCEL SERVICE INC 010430 4.45 CB	0.0081% US911312BY18
APPLIED MATERIALS INC 150629 4.80 CB	0.0081% US038222AS42
NEW YORK LIFE GLOBAL FUNDING 020427 4.90 CB	0.0081% US64953BBM90
MT BANK CORPORATION 080731 FRN	0.0081% US55261FAY07
CHINA PEOPLES REPUBLIC OF GOVERNMENT 121131 0.50 GB	0.0081% XS2078533218
TRUIST FINANCIAL CORP 050832 FRN	0.0080% US89788MAT99
TERNA RETE ELETTRICA NAZIONALE SPA 250930 0.375 CB	0.0080% XS2237901355
ASTRZENECA FINANCE LLC 260234 5.00 CB	0.0080% US04636NAN30

LAENDER GEMEINSCHAFTSANLEIHE NO 54 260830 0.01 GB	0.0080% DE000A289QQ1
EQUITABLE AMERICA GLOBAL 090630 4.95 CB	0.0080% US29446Q2B87
AMERICAN TOWER CORP 150229 5.20 CB	0.0080% US03027XCG34
BMO MORTGAGE TRUST SR 22 C3 CL A5 150954 ABS	0.0080% US05602QAY98
BANK OF NEW YORK MELLON CORP 140335 5.188 CB	0.0080% US06406RBW60
MOTOROLA SOLUTIONS INC 150830 4.85 CB	0.0080% US620076CA59
GOLDMAN SACHS GROUP INC 231030 FRN	0.0080% US38141GB607
CHILE GOVERNMENT OF 020731 0.83 GB	0.0080% XS1843433639
PACCAR FINANCIAL CORP 220334 5.00 CB	0.0080% US69371RS983
BMARK 2025V14 A3 150457 ABS	0.0080% US08164BAC46
ELI LILLY CO 120230 4.75 CB	0.0080% US532457CV84
FORD MOTOR CO 190832 6.10 CB	0.0080% US345370DB39
ABBVIE INC 150330 4.875 CB	0.0080% US00287YDZ97
INTERPUBLIC GROUP OF COMPANIES INC 011028 4.65 CB	0.0080% US460690BP43
CAD BNP PARIBAS A/C	0.0080% -
CHUBB INA HOLDINGS LLC 150829 4.65 CB	0.0080% US171239AL07
KFW 300430 4.25 CB	0.0080% XS3041229439
ABBVIE INC 150334 5.05 CB	0.0080% US00287YDU01
TOYOTA MOTOR CREDIT CORP 050134 4.80 CB	0.0080% US89236TLM52
HEALTHPEAK PROPERTIES INC 150235 5.375 CB	0.0080% US42250GAA13
CHUBB INA HOLDINGS INC 150334 5.00 CB	0.0080% US171239AK24
FHLMC Multifamily Series - maturing 25 Sep2028	0.0080% US3137HAST48
ECOLAB INC 240330 4.80 CB	0.0080% US278865BE90
MORGAN STANLEY 290433 1.102 CB	0.0080% XS2404028230
UNITED PARCEL SERVICE INC 010440 5.20 CB	0.0080% US911312BV78
META PLATFORMS INC 150831 4.55 CB	0.0080% US30303M8T23
BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT 230930 0.01 CB	0.0080% XS2234573710
KRAFT HEINZ FOODS CO 150335 5.40 CB	0.0079% US50077LBN55
OP ASUNTOLUOTTOPANKKI OYJ 191130 0.01 CB	0.0079% XS2260183285
AMERICAN HONDA FINANCE 051026 4.40 CB	0.0079% US02665WFP14
REALTY INCOME CORP 150733 4.90 CB	0.0079% US756109BT03
REGENCY CENTERS LP 150135 5.10CB	0.0079% US75884RBC60
RIO TINTO FIN USA 021140 5.2 CB	0.0079% US767201AL06
ONTARIO PROVINCE OF 251130 0.01 GB	0.0079% XS2262263622
CISCO SYSTEMS INC 240255 5.50 CB	0.0079% US17275RCA86
COREBRIDGE GLOBAL FUNDING 240626 5.35 CB	0.0079% US00138CAY49
LANDESKREDITBANK BADEN WUERTTEMBERG FOERD 200131 0.01 CB	0.0079% DE000A289CL2
COUNCIL OF EUROPE DEVELOPMENT BANK 200131 0.00 GB	0.0079% XS2286422071
ANHEUSER BUSCHINBEV WORLD WIDE INC 230149 5.55 CB	0.0079% US03523TBV98
KEURIG DR PEPPER INC 250528 4.597 CB	0.0079% US49271VAF76
GENERAL MILLS INC 170428 4.20 CB	0.0079% US370334CG79
URUGUAY ORIENTAL REPUBLIC OF (GOVERNMENT 230131 4.375 GB	0.0079% US917288BK78
AIR LEASE CORP 250626 5.30 CB	0.0079% US00914AAW27
KOMMUNEKREDIT 030331 0.00 GB	0.0079% XS2308329783
SAXONY ANHALT STATE OF 100331 0.00 GB	0.0079% DE000A3H3D69
CONNECTICUT LIGHT PWR 150834 4.95 CB	0.0079% US207597ES04
ESTEE LAUDER COMPANIES INC 150533 4.65 CB	0.0079% US29736RAT77
BPCE SA 140131 0.25 CB	0.0079% FR0014001G37
FIFTH THIRD BANCORP 060930 FRN	0.0079% US316773DM97
META PLATFORMS INC 150834 4.75 CB	0.0079% US30303M8U95
QUEBEC PROVINCE OF 250132 0.5 GB	0.0079% XS2435787283
PACCAR FINANCIAL CORP 060827 4.45 CB	0.0079% US69371RT304
META PLATFORMS INC 150829 4.30 CB	0.0079% US30303M8S40
AUTOBAHNEN UND SCHNELLSTRASSEN FINANZIERUNGS 020631 0.125 GB	0.0079% XS2348690350
SYNCHRONY FINANCIAL 290729 FRN	0.0079% US87165BAX10
AVOLON HOLDINGS FNDG LTD 101030 4.90 CB	0.0079% US05401ABA88
FISERV INC 150330 4.75 CB	0.0079% US337738BM99

AMXCA 20243 A 150729 ABS	0.0079% US02589BAE02
BANK GOSPODARSTWA KRAJOWEGO 080731 0.50 GB	0.0079% XS2361047538
ASB FINANCE LTD LONDON BRANCH 210531 0.25 CB	0.0079% XS2343772724
Outstanding Settlement Receipts - SEK	0.0079% -
GLP CAPITAL LP 150934 5.625 CB	0.0079% US361841AT63
CHARTER COMMUNCATIONS OPERATING LLC 231045 6.484 CB	0.0079% US161175BA14
STATE STREET CORP 200229 FRN	0.0079% US857477CN16
PRINCIPAL LFE GLB FND II 190827 4.60 CB	0.0079% US74256LFA26
CHUBB INA HOLDINGS LLC 150835 4.90 CB	0.0079% US171239AM89
BROADCOM INC 150429 4.00 CB	0.0079% US11135FBR10
AMERICAN EXPRESS CO 200729 FRN	0.0079% US025816EJ48
NUVEEN LLC 011128 4.00 CB	0.0079% US67080LAA35
AMXCA 20254 A 150730 ABS	0.0079% US02582JKV16
BMW US CAPITAL LLC 090430 4.15 CB	0.0079% US05565EBL83
DOLLAR GENERAL CORP 010528 4.125 CB	0.0079% US256677AF29
DOLLAR TREE INC 150528 4.20 CB	0.0079% US256746AH16
SOUTH BOW USA INFRA HLDS 010927 4.91 CB	0.0079% US83007CAB81
WELLS FARGO AND CO 150144 5.606 CB	0.0079% US949746RF01
US BANCORP 010234 4.839 CB	0.0078% US91159HJL50
POLAND REPUBLIC OF GOVERNMENT 060426 3.25 GB	0.0078% US731011AU68
RGA GLOBAL FUNDING 250832 5.00 CB	0.0078% US76209PAJ21
EUROPEAN FOR RECONSTRUCTION AND DEVELOP 130334 4.25 GB	0.0078% US29874QFB59
BROADCOM INC 150230 4.35 CB	0.0078% US11135FCB58
AON NORTH AMERICA INC 010354 5.75 CB	0.0078% US03740MAF77
ROPER TECHNOLOGIES INC 150928 4.25 CB	0.0078% US776696AK26
WALMART INC 260628 3.70 CB	0.0078% US931142EE96
CENTERPOINT ENER HOUSTON 010453 5.30 CB	0.0078% US15189XBC11
WASTE MANAGEMENT INC 150432 4.15 CB	0.0078% US94106LBS79
AMERICAN HONDA FINANCE 050929 4.40 CB	0.0078% US02665WFAQ96
ABN AMRO BANK NV 200134 1.25 CB	0.0078% XS2434787235
AVIATION CAPITAL GROUP LLC 241030 4.80 CB	0.0078% US05369AAT88
CANADIAN IMPERIAL BANK 080931 FRN	0.0078% US13607QFE70
AUTOZONE INC 150430 4.0 CB	0.0078% US053332AZ56
ARES CAPITAL CORP 150126 3.875 CB	0.0078% US04010LAZ67
VERIZON COMMUNICATIONS 170827 4.50 CB	0.0078% AU3CB0246239
NXP BV 010326 3.35 CB	0.0078% US62947QBB32
SANOFI SA 190628 3.625 CB	0.0078% US801060AD60
STRYKER CORP 110929 4.25 CB	0.0078% US863667BE08
MONONGAHELA POWER CO 151243 5.40 CB	0.0078% US610202BP77
SONOCO PRODUCTS CO 010926 4.45 CB	0.0078% US835495AQ50
THAILAND KINGDOM OF GOVERNMENT 170671 2.50 GB	0.0078% TH0623X3L600
CANADIAN IMPERIAL BANK 080928 FRN	0.0078% US13607QFD97
HP ENTERPRISE CO 250926 4.45 CB	0.0078% US42824CBR97
ALBEMARLE CORP 010632 5.05 CB	0.0078% US012653AE17
FRANCE REPUBLIC OF GOVERNMENT 250552 0.75 GB	0.0078% FR0013480613
ISRAEL STATE OF GOVERNMENT 300432 1.3 GB	0.0078% IL0011806606
AMERICAN EXPRESS CO 030527 3.30 CB	0.0078% US025816CP26
Freddie Mac Structured Pass-Through Certificates - maturing 25 Jul 28	0.0078% US3137FHPJ63
CHEVRON PHILLIPS CHEMICAL COMPANY LLC 011226 3.40 CB	0.0078% US166754AP65
BRISTOL MYERS SQUIBB CO 220254 5.55 CB	0.0078% US110122EK02
AMGEN INC 020353 5.65 CB	0.0078% US031162DT45
FLEX LTD 010226 3.75 CB	0.0078% US33938XAC92
SHERWIN WILLIAMS CO 010627 3.45 CB	0.0078% US824348AW63
GILEA SCIENCE INC 010326 3.65 CB	0.0078% US375558BF95
PAYPAL HOLDINGS INC 011026 2.65 CB	0.0078% US70450YAD58
VMWARE INC 210827 3.90 CB	0.0078% US928563AC98
BANK OF NOVA SCOTIA 150928 FRN	0.0078% US06418GAU13
PERUSAHAAN PENERBIT SBSN 150929 6.625 GB	0.0078% IDP000005308
VODAFONE GROUP PLC 280654 5.75 CB	0.0077% US92857WCA62
BROADCOM INC 151030 4.20 CB	0.0077% US11135FCW95
CITIGROUP INC 260341 5.316 CB	0.0077% US172967MM08

CAPITAL ONE FINANCIAL CORP 310128 3.80 CB	0.0077% US14040HBW43
BANK OF NEW YORK MELLON CORP 070228 3.442 CB	0.0077% US06406RAB33
PEPSICO INC 170754 5.25 CB	0.0077% US713448F269
TRITON CONTAINER INTERNATIONAL LTD 150426 2.05 CB	0.0077% US89680YAA38
EXPEDIA INC 150228 3.8 CB	0.0077% US30212PAP09
BANK OF NOVA SCOTIA 150931 FRN	0.0077% US06418GAW78
CANADA GOVERNMENT 011257 3.50 GB	0.0077% CA135087S703
SUMITOMO MITSUI FINANCIAL GROUP INC 140726 2.632 CB	0.0077% US86562MAF77
SONOCO PRODUCTS CO 010934 5.00 CB	0.0077% US835495AS17
QUEBEC PROVINCE OF 050934 4.25 GB	0.0077% US748148SF18
GLAXOSMITHKLINE CAPITAL PLC 120535 1.625 CB	0.0077% XS2170609072
ORACLE CORP 150726 2.65 CB	0.0077% US68389XBM65
HOME DEPOT INC 250654 5.30 CB	0.0077% US437076DF60
AFRICAN DEVELOPMENT BANK 180929 3.50 CB	0.0077% US00828EFD67
INTL DEVELOPMENT ASSOC 120931 3.75 CB	0.0077% US45939E2B53
UNILEVER CAPITAL CORP 220328 3.5 CB	0.0077% US904764BC04
NRW BANK 090326 0.875 GB	0.0077% XS2311370337
EBAY INC 100526 1.40 CB	0.0077% US278642AX15
ROYAL BANK OF CANADA 270426 1.20 CB	0.0077% US78016EZQ33
RTE RESEAU DE TRANSPORT D ELECTRICITE SA 080732 0.625 CB	0.0077% FR0013522695
FHMS K091 - maturing 25 March 2029	0.0077% US3137FLN910
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211133 3.00 GB	0.0077% AU0000217101
BECTON DICKINSON AND CO 220832 4.298 CB	0.0077% US075887CP25
KRAFT HEINZ FOODS CO 010430 3.75 CB	0.0077% US50077LAV80
OESTERREICHISCHE KONTROLLBANK AG 020226 0.50 GB	0.0077% US676167CC18
KOMMUNINVEST I SVERIGE 180631 3.00 GB	0.0077% XS2843736344
CISCO SYSTEMS INC 200926 2.50 CB	0.0077% US17275RBL50
MERCK AND CO INC 240226 0.75 CB	0.0077% US58933YAY14
PPG INDUSTRIES INC 150326 1.20 CB	0.0077% US693506BU04
INTEL CORP 100263 5.90 CB	0.0076% US458140CK47
INTERNATIONAL DEVELOPMENT ASSOCIATION 280426 0.875 GB	0.0076% US45939EAD22
PFIZER INVESTMENT ENTERPRISES PTE LTD 190553 5.30 CB	0.0076% US716973AG71
GREATER TORONTO AIRPORTS AUTHORITY 010637 3.26 CB	0.0076% CA39191ZBB46
JAPAN GOVERNMENT OF 200354 1.70 GB	0.0076% JP1400071E55
ITALY REPUBLIC OF GOVERNMENT 010943 4.45 GB	0.0076% IT0005530032
HYUNDAI CAPITAL AMERICA 150626 1.50 CB	0.0076% US44891ABW62
GEORGIA PACIFIC LLC 150526 0.95 CB	0.0076% US37331NAN12
JDE PEETS NV 160633 1.125 CB	0.0076% XS2354444379
COOPERATIEVE RABOBANK UA 250233 0.625 CB	0.0076% XS2306851853
PEPSICO INC 141033 0.75 CB	0.0076% XS2397367421
CANADA GOVERNMENT 190526 0.75 GB	0.0076% US427028AB18
FISERV INC 010729 3.50 CB	0.0076% US337738AU25
MEXICO UNITED MEXICAN STATES GOVERNMENT 251033 1.45 GB	0.0076% XS2289587789
ABBVIE INC 140536 4.30 CB	0.0076% US00287YAV11
MEXICO UNITED MEXICAN STATES GOVERNMENT 131142 7.75 GB	0.0076% MX0MGO0000R8
FS KKR CAPITAL CORP 150127 2.625 CB	0.0076% US302635AH04
BAXALTA INC 230645 5.25 CB	0.0076% US07177MAN39
TEXAS INSTRUMENTS INC 080254 5.15 CB	0.0075% US882508CJ13
ISRAEL STATE OF GOVERNMENT 310347 3.75 GB	0.0075% IL0011401937
NEWMONT NEWCREST FIN 130530 3.25 CB	0.0075% US65163LAB53
VONOVIA SE 160633 1.00 CB	0.0075% DE000A3E5MJ2
EQUINIX INC 181129 3.20 CB	0.0075% US29444UBE55
Freddie Mac Structured Pass-Through Certificates - maturing 25 Sep 2023	0.0075% US3137H9C983
ELI LILLY AND CO 140933 0.50 CB	0.0075% XS2386186063
AT T INC 010339 4.85 CB	0.0075% US00206RHK14
IBM INTERNAT CAPITAL 050254 5.30 CB	0.0075% US449276AG99

EUROGRID GMBH 210433 0.741 CB	0.0075% XS2333297625
BNG BANK NV 300337 1.25 GB	0.0075% XS2463550702
FANNIE MAE POOL 6.50 010854 FS8674 MBS	0.0075% US3140XQT806
BELGIUM (KINGDOM) 280335 5.0 GB	0.0075% BE0000304130
VONTIER CORP 010428 2.40 CB	0.0075% US928881AD35
CVS HEALTH CORP 150829 3.25 CB	0.0075% US126650DG21
CHILE GOVERNMENT OF 011040 6.20 GB	0.0075% CL0002935048
PUBLIC STORAGE 010528 1.85 CB	0.0074% US74460WAD92
FRANCE REPUBLIC OF GOVERNMENT 250644 0.50 GB	0.0074% FR0014002JM6
GLOBAL PAYMENTS INC 150829 3.20 CB	0.0074% US37940XAB82
AUTOMATIC DATA PROCESSING INC 150528 1.70 CB	0.0074% US053015AG87
WELLS FARGO COMMERCIAL MTGE TST SE 19C54 CL A4 171252 ABS	0.0074% US95001YAE41
AMERICAN WATER CAPITAL CORP 010530 2.80 CB	0.0074% US03040WAW55
CATERPILLAR INC 090430 2.6 CB	0.0074% US149123CH22
MCDONALDS CORP 090952 5.15 CB	0.0074% US58013MFT62
YARA INTERNATIONAL SA 040630 3.148 CB	0.0074% US984851AG07
JPMORGAN CHASE AND CO 130531 2.956 CB	0.0074% US46647PBP09
IRELAND GOVERNMENT 150550 1.50 GB	0.0074% IE00BH3SQB22
QUANTA SERVICES INC 011030 2.90 CB	0.0074% US74762EAF97
SUZANO AUSTRIA GMBH 150928 2.50 CB	0.0073% US86964WAL63
AFFORDABLE HOUSING FINANCE PLC 110845 2.893 CB	0.0073% XS1273543162
ALEXANDRIA REAL ESTATE EQUITIES INC 151229 2.75 CB	0.0073% US015271AT64
COLONIAL ENTERPRISES INC 150530 3.25 CB	0.0073% US19565CAA80
KLA CORP 150752 4.95 CB	0.0073% US482480AM29
AUSTRIA REPUBLIC OF GOVERNMENT 230523 1.85 GB	0.0073% AT0000A2Y8G4
EUROPEAN FINANCIAL STABILITY FACILITY SA 200150 0.70 GB	0.0073% EU000A1G0EG5
AMERICAN TOWER CORP 310128 1.50 CB	0.0073% US03027XBJ81
ISRAEL STATE OF GOVERNMENT 310537 1.50 GB	0.0073% IL0011661803
CARRIER GLOBAL CORP 150230 2.722 CB	0.0073% US14448CAQ78
BNG BANK NV 150739 1.50 GB	0.0073% XS1897486632
HCA INC 150332 3.625 CB	0.0073% US404119CK30
3M CO 260829 2.375 CB	0.0073% US88579YBJ91
TEXAS INSTRUMENTS INC 040929 2.25 CB	0.0073% US882508BG82
DENMARK GOVT BOND 151135 2.25 GB	0.0073% DK0009924961
UNITED STATES TREASURY 150542 3.25 GB	0.0073% US912810TH14
QUEBEC PROVINCE OF 011255 4.40 GB	0.0073% CA74814ZFFQ15
TJX COMPANIES INC 150528 1.15 CB	0.0073% US872540AV10
WASTE MANAGEMENT INC 150328 1.15 CB	0.0073% US94106LBN82
URUGUAY ORIENTAL REPUBLIC OF GOVERNMENT 200455 4.975 CB	0.0073% US760942BD38
THAILAND KINGDOM OF GOVERNMENT 170634 2.80 GB	0.0072% TH0623B3E601
MALAYSIA GOVERNMENT 161127 3.899 GB	0.0072% MYBMO1700040
KENVUE INC 220353 5.05 CB	0.0072% US49177JAP75
NATIONAL GRID GAS FINANCE PLC 220938 2.625 CB	0.0072% XS1492681033
CITIGROUP INC 030631 2.572 CB	0.0072% US172967MS77
BROADCOM INC 150434 3.469 CB	0.0072% US11135FBL40
QUALCOMM INC 200530 2.15 CB	0.0072% US747525BK80
TOYOTA MOTOR CREDIT CORP 130230 2.15 CB	0.0072% US89236TGU34
BRISTOL MYERS SQUIBB 150626 3.20 CB	0.0072% US110122CN68
BANK OF AMERICA CORP 220432 2.687 CB	0.0072% US06051GJT76
GILEAD SCIENCES INC 010346 4.75 CB	0.0072% US375558BD48
GOLDMAN SACHS GROUP INC 240233 3.102 CB	0.0071% US38141GZM94
LABORATORY CORPORATION OF AMERICA HOLDINGS 010631 2.70 CB	0.0071% US50540RAY80
SPAIN KINGDOM OF GOVERNMENT 300431 0.10 GB	0.0071% ES0000012H41
ORACLE CORP 250331 2.875 CB	0.0071% US68389XCE31
MICROSOFT CORP 080836 3.45 CB	0.0071% US594918BS26
CHARTER COMMUNICATIONS OPERATING LLC 010431 2.80 CB	0.0071% US161175BU77
ZOETIS INC 150530 2.0 CB	0.0071% US98978VAS25
SPAIN KINGDOM OF GOVERNMENT 310127 0.00 GB	0.0071% ES0000012J15
INTERNATIONAL BUSINESS MACHINES CORP 150530 1.95 CB	0.0071% US459200KJ94

ENBW INTL FINANCE BV 201135 3.75 CB	0.0071% XS2942479044
CITIGROUP INC 010532 2.561 CB	0.0071% US172967MY46
AT T INC 150546 4.75 CB	0.0071% US00206RCQ39
FEDEX CORP 150531 2.40 CB	0.0071% US31428XCK00
COSTCO WHOLESALE CORP 200430 1.60 CB	0.0070% US22160KAP03
UNITED STATES TREASURY 150544 4.625 GB	0.0070% US912810UB25
GNMA G2SF 200153 5.5 MBS POOL NO MA8570	0.0070% US36179XQX74
BANK OF AMERICA CORP 201032 2.572 CB	0.0070% US06051GKD06
CITIGROUP INC 180546 4.75 CB	0.0070% US172967KR13
EUROPEAN STABILITY MECHANISM 021146 1.80 CB	0.0070% EU000A1Z99A1
INTERNATIONAL PAPER CO 150644 4.80 CB	0.0070% US460146CK70
HORMEL FOODS CORP 110630 1.80 CB	0.0070% US440452AF79
BANK 2021BN33 A5 150564 ABS	0.0070% US06541CBL90
ILLINOIS ST 010633 5.10 SF	0.0070% US452151LF83
MICRON TECHNOLOGY INC 150432 2.703 CB	0.0070% US595112BS19
COX COMMUNICATIONS INC 150631 2.60 CB	0.0070% US224044CN54
WELLS FARGO AND CO 250453 4.611 CB	0.0070% US95000U2Z51
WRKCO INC 150633 3.0 CB	0.0070% US92940PAG90
BAVARIA STATE OF 180135 0.01 GB	0.0069% DE0001053593
FHLMC Multifamily Structured - maturing 20 Jan 2032	0.0069% US3137H6LZ64
MARS INC 010439 3.875 CB	0.0069% US571676AD73
BRIXMOR OPERATING PARTNERSHIP LP 160831 2.50 CB	0.0069% US11120VAL71
UNEDIC 250534 0.10 CB	0.0069% FR0014001ZY9
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINST 260849 0.00 CB	0.0069% CH0485252875
SEK BNP PARIBAS A/C	0.0069% -
CVS HEALTH CORP 250348 5.05 CB	0.0069% US126650CZ11
JAPAN GOVERNMENT OF 200940 2.00 GB	0.0069% JP1300331A99
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210530 2.5 GB	0.0069% AU0000013740
DIAGEO INVESTMENT CORP 110542 4.25 CB	0.0069% US25245BAA52
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 310535 0.50 GB	0.0069% FR0013461688
ABN AMRO BANK NV 240137 0.625 CB	0.0069% XS2435570895
CUMMINS INC 010930 1.50 CB	0.0069% US231021AT37
BANK OF AMERICA CORP 200148 4.443 CB	0.0069% US06051GGG82
NRW BANK 090735 0.1 CB	0.0069% DE000NWB0AK3
MORGAN STANLEY 270145 4.30 CB	0.0069% US61747YDY86
BNP PARIBAS NOMINEES	0.0069% -
JUNIPER NETWORKS INC 101230 2.00 CB	0.0068% US48203RAP91
MUENCHENER HYPOTHEKENBANK EG 050935 0.125 CB	0.0068% DE000MHB25J1
EUROPEAN UNION 040741 0.45 GB	0.0068% EU000A3KT6B1
TOYOTA MOTOR CREDIT CORP 100131 1.65 CB	0.0068% US89236THX63
FANNIE MAE POOL 2.50 010752 FS6130 MBS	0.0068% US3140XMY425
GATX CORP 010631 1.90 CB	0.0068% US361448BG72
COMCAST CORP 150845 4.60 CB	0.0068% US20030NBQ34
SERVICENOW INC 010930 1.40 CB	0.0068% US81762PAE25
BRITISH COLUMBIA PROVINCE OF 290131 1.30 GB	0.0068% US110709AE21
KOREA REPUBLIC OF GOVERNMENT 100970 1.625 GB	0.0068% KR103503GA90
S AND P GLOBAL INC 150830 1.25 CB	0.0068% US78409VAS34
TREASURY CORPORATION OF VICTORIA 201141 2.25 GB	0.0068% AU3CB0271955
MORGAN STANLEY 160936 2.484 CB	0.0067% US61747YEF88
AXA HOME LOAN SFH 250635 0.125 CB	0.0067% FR0013520210
CZECH REPUBLIC GOVERNMENT 300535 3.50 GB	0.0067% CZ0001006431
ITALY REPUBLIC OF GOVERNMENT 010830 0.95 GB	0.0067% IT0005403396
ERSTE GROUP BANK AG 120137 0.50 CB	0.0067% AT0000A2UXN9
JPMORGAN CHASE AND CO 220248 4.26 CB	0.0067% US46647PAA49
SLOVAK REPUBLIC GOVERNMENT 060334 3.75 GB	0.0067% SK4000024865
OPTIVO FINANCE PLC 220348 3.28 CB	0.0067% XS1787409033
AT AND T INC 011233 2.55 CB	0.0067% US00206RMM15
KROGER CO 010247 4.45 CB	0.0067% US501044DG38
UNEDIC 250536 0.50 CB	0.0067% FR00140045Z3
HCA INC 150342 4.375 CB	0.0067% US404119CS65
FLEMISH COMMUNITY OF 151035 0.125 GB	0.0066% BE0002736172

NATIONAL RURAL UTILITIES COOP FINANCE CORP 150349 4.30 CB	0.0066% US637432NT82
ANTHEM INC 011247 4.375 CB	0.0066% US036752AD58
SOCIETE DU GRAND PARIS 080442 1.625 GB	0.0066% FR0014009KL1
CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 191035 0.01 CB	0.0065% FR00140006K7
FLEX INTERMEDIATE HOLDCO LLC 301239 4.317 CB	0.0065% US33939HAB50
INTERNATIONAL BUSINESS MACHINES CORP 150549 4.25 CB	0.0065% US459200KC42
JAPAN GOVERNMENT 201247 0.80 GB	0.0065% JP1300571HC4
SINGAPORE REPUBLIC OF GOVERNMENT 011051 1.875 GB	0.0065% SGXF89085702
ONTARIO PROVINCE OF 020630 2.05 CB	0.0065% CA68333ZAH07
EUROPEAN UNION 041039 3.375 GB	0.0065% EU000A3LZX9
JAPAN GOVERNMENT 200329 0.1 GB	0.0065% JP1103541K42
PORT AUTH N Y AND N J 010948 4.031 SF	0.0064% US73358WX901
AMAZON COM INC 130452 3.95 CB	0.0064% US023135CJ31
JAPAN 30 YEAR ISSUE 200954 2.10 GB	0.0064% JP1300841QA6
FINLAND REPUBLIC OF GOVERNMENT 150934 3.00 GB	0.0064% FI4000571104
CARRIER GLOBAL CORP 050440 3.377 CB	0.0064% US14448CAR51
LOWES COMPANIES INC 010462 4.45 CB	0.0064% US548661EF07
NETHERLANDS KINGDOM OF THE GOVERNMENT 150732 0.50 GB	0.0064% NL0015000RP1
BRISTOL MYERS SQUIBB CO 260729 3.40 CB	0.0063% US110122CP17
APPLE INC 080862 4.1 CB	0.0063% US037833ER75
PRUDENTIAL FINANCIAL INC 071247 3.905 CB	0.0063% US744320AY89
CHILE GOVERNMENT OF 010930 4.70 GB	0.0063% CL0002454248
DEERE AND CO 150450 3.75 CB	0.0063% US244199BK00
CANADIAN GOVERNMENT 011234 3.25 GB	0.0063% CA135087S216
EUROPEAN INVESTMENT BANK 161048 1.50 GB	0.0063% XS1753042743
NETHERLANDS KINGDOM OF THE GOVERNMENT 150154 2.00 GB	0.0062% NL00150012X2
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150848 1.25 GB	0.0062% DE0001102432
FMCC FNCL 011151 3.00 MBS POOL NO SD8179	0.0062% US3132DWCQ42
MXN BNP PARIBAS A/C	0.0062% -
MONDELEZ INTERNATIONAL INC 130430 2.75 CB	0.0062% US609207AT22
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221061 0.50 GB	0.0062% GB00BMBL1D50
IGM FINANCIAL INC 260553 5.43 CB	0.0062% CA449586AK25
CANADA GOVERNMENT 011245 3.50 GB	0.0062% CA135087ZS68
COMMONWEALTH EDISON CO 010345 3.70 CB	0.0062% US202795JF88
MALAYSIA GOVERNMENT 310535 4.254 GB	0.0062% MYBMY1500043
VONOVIA SE 140641 1.50 CB	0.0062% DE000A3E5MK0
FNMA FNCL 011252 5.00 MBS POOL NO FS3416	0.0062% US3140XJYN75
UNITED PARCEL SERVICE INC 151147 3.75 CB	0.0062% US911312BN52
ONTARIO TEACHERS FINANCE TRUST 200541 0.90 CB	0.0061% XS2344384842
GOLDMAN SACHS GROUP INC 240243 3.436 CB	0.0061% US38141GZN77
JAPAN GOVERNMENT 200339 0.40 GB	0.0061% JP1201681K44
AMGEN INC 210240 3.15 CB	0.0061% US031162CR97
ORACLE CORP 151147 4.00 CB	0.0061% US68389XBQ79
TARGET CORP 150446 3.625 CB	0.0061% US87612EBF25
WALLONIE STATE OF 220640 1.05 GB	0.0061% BE0002709906
SWITZERLAND CONFEDERATION OF GOVT 240555 0.5 GB	0.0061% CH0344958472
JAPAN GOVERNMENT 201250 0.70 GB	0.0061% JP1300691M16
GOLDMAN SACHS GROUP INC 220442 3.21 CB	0.0061% US38141GYC22
UNITED STATES TREASURY 151145 3.00 GB	0.0061% US912810RP57
AMERICAN WATER CAPITAL CORP 010947 3.75 CB	0.0061% US03040WAR60
FEDERATION DES CAISSES DESJARDINS DU QUEBEC 171128 5.467 CB	0.0061% CA31430WF908
ROMANIA GOVERNMENT 021240 2.625 GB	0.0061% XS2258400162
NEDERLANDSE WATERSCHAPSBANK NV 041041 0.75 GB	0.0061% XS1499594916
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150828 0.25 GB	0.0061% DE0001102457
BELGIUM KINGDOM OF GOVERNMENT 220671 0.65 GB	0.0061% BE0000353624

JAPAN GOVERNMENT 200951 0.70 GB	0.0061% JP1300721MA9
NATIONAL BANK OF CANADA 290134 FRN	0.0060% CA136765BX17
AUSTRIA REPUBLIC OF GOVERNMENT 201040 0.00 GB	0.0060% AT0000A2KQ43
S & P GLOBAL INC 010352 3.70 CB	0.0060% US78409VBL71
HYDRO QUEBEC 150245 5.00 GB	0.0060% CA448814HZ92
APTIV PLC 010552 4.15 CB	0.0060% US00217GAC78
JAPAN GOVERNMENT 200360 0.50 GB	0.0060% JP1400131L54
BELL TELEPHONE COMPANY OF CANADA OR BELL CANA 240834 5.15 CB	0.0060% CA07813ZCR34
UNIVERSITY MICH UNIV REVS 010440 2.437 MB	0.0060% US914455UF50
UNITED AIRLINES PASS THROUGH TRUST 2020 1 151027 5.875 SF	0.0060% US90931GAA76
RON BNP PARIBAS A/C	0.0060% -
FMCC FNCL 010553 5.50 MBS POOL NO SD8324	0.0059% US3132DWG982
MANITOBA PROVINCE OF 020634 4.25 GB	0.0059% CA563469VE28
WALT DISNEY CO 130560 3.80 CB	0.0059% US254687GA88
BANK OF MONTREAL 030734 FRN	0.0059% CA06369ZCK80
FEDEX CORP 150541 3.25 CB	0.0059% US31428XCN49
BRITISH COLUMBIA PROVINCE OF 180634 4.15 GB	0.0059% CA110709AK82
SWEDEN KINGDOM OF GOVERNMENT 300339 3.50 GB	0.0059% SE0002829192
BANK OF MONTREAL 181228 4.537 CB	0.0059% CA06368LB887
BELL CANADA 090230 4.55 CB	0.0058% CA07813ZCL63
UNITED KINGDOM GILT 310140 4.38 GB	0.0058% GB00BQC82D08
ROYAL BANK OF CANADA 171030 FRN	0.0058% CA779926DJ08
ONTARIO PROVINCE OF 021255 4.60 GB	0.0058% CA68333ZBF32
AUSTRIA REPUBLIC OF GOVERNMENT 200351 0.75 GB	0.0058% AT0000A2EJ08
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210651 1.75 GB	0.0058% AU0000097495
CROWN CASTLE INTERNATIONAL CORP 010441 2.90 CB	0.0058% US22822VAX91
CANADIAN IMPERIAL BANK 020435 FRN	0.0058% CA13607PG574
BANK OF AMERICA CORP 190641 2.676 CB	0.0058% US06051GJE08
FMCC FNCL 010853 6.00 MBS POOL NO SD3603	0.0058% US3132E0AC68
LUXEMBOURG GRAND DUCHY OF GOVERNMENT 250542 1.75 GB	0.0058% LU2475494477
THAILAND KINGDOM OF GOVERNMENT 170638 3.30 GB	0.0058% TH062303I602
BANK OF NOVA SCOTIA 270631 FRN	0.0057% CA06418YXB96
AMGEN INC 150841 2.80 CB	0.0057% US031162DA53
CANADA GOVERNMENT 010631 1.50 GB	0.0057% CA135087M276
FREDDIE MAC POOL 5.50 011152 SD1926 MBS	0.0057% US3132DPD702
PRUDENTIAL PLC 191231 6.125 CB	0.0057% XS0140198044
COMCAST CORP 011156 2.937 CB	0.0057% US20030NDU28
MANITOBA PROVINCE OF 020628 3.00 GB	0.0057% CA563469UR40
VERIZON COMMUNICATIONS INC 030941 2.85 CB	0.0057% US92343VGL27
QUEBEC PROVINCE OF 010933 3.60 GB	0.0057% CA74814ZFS70
ROYAL BANK OF CANADA 030532 2.94 CB	0.0056% CA780086UL64
CHOICE PROPERTIES REAL ESTATE INVESTMENT 210527 2.848 CB	0.0056% CA17039AAU03
AMERICAN INTERNATIONAL GROUP INC 300630 3.40 CB	0.0056% US026874DR53
LOWE'S COMPANIES INC 150941 2.80 CB	0.0056% US548661EE32
WALMART INC 220941 2.50 CB	0.0056% US931142EU39
BANK OF MONTREAL 010328 3.19 CB	0.0056% CA06368BTX69
BRITISH COLUMBIA PROV OF 181255 4.45 GB	0.0056% CA110709GP16
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220757 1.75 GB	0.0056% GB00BD0XH204
CANADIAN WESTERN BANK 160426 1.926 CB	0.0056% CA136765BQ65
APPLE INC 080241 2.375 CB	0.0056% US037833EE62
NEW BRUNSWICK PROVINCE OF 140826 2.60 GB	0.0056% CA642866GK79
TAMPA ELECTRIC CO 150351 3.45 CB	0.0056% US875127BJ01
WALT DISNEY CO 300327 3.057 CB	0.0056% CA254687FU53
GENERAL MOTORS FINANCIAL OF CANADA LTD 150426 1.75 CB	0.0056% CA37045YAG94
ROYAL BANK OF CANADA 040526 1.589 CB	0.0056% CA780086TM66
BERLIN STATE OF 060840 0.05 GB	0.0056% DE000A289K71
RIOCAN REAL ESTATE INVESTMENT TRUST 150626 1.974 CB	0.0056% CA766910BG73

KOMMUNALBANKEN AS 240930 4.00 GB	0.0056% AU3CB0326270
CANADIAN IMPERIAL BANK OF COMMERCE 150726 1.70 CB	0.0056% CA13607HVV19
LUXEMBOURG GRAND DUCHY OF GOVERNMENT 240331 0.00 GB	0.0055% LU2320463339
DELL INTERNATIONAL LLC 151251 3.45 CB	0.0055% US24703DBH35
STEEL DYNAMICS INC 151050 3.25 CB	0.0055% US858119BP41
DE VOLKSBANK NV 191140 0.125 CB	0.0055% XS2259193998
BUONI POLIENNALI DEL TES 011054 4.30 GB	0.0055% IT0005611741
ROGERS COMMUNICATIONS INC 091230 2.90 CB	0.0055% CA775109CS88
CITY OF TORONTO CANADA 110355 4.50 GB	0.0055% CA891288EK41
ROYALTY PHARMA PLC 020950 3.55 CB	0.0055% US78081BAM54
JPMORGAN CHASE AND CO 220451 3.109 CB	0.0055% US46647PBN50
CZK BNP PARIBAS A/C	0.0055% -
FMCC FNCL 010452 2.50 MBS POOL NO QE0374	0.0055% US3133B9MX98
SOUTHERN ELECTRIC POWER DISTRIBUTION PLC 070632 5.50 CB	0.0055% XS0139563166
METROPOLITAN LIFE GLOBAL FUNDING I 200328 1.95 CB	0.0054% CA592179KA25
LOBLAW COMPANIES LTD 070530 2.284 CB	0.0054% CA539481AN18
VERIZON COMMUNICATIONS INC 160530 2.50 CB	0.0054% CA92343VFG47
ESSENTIAL UTILITIES INC 150450 3.351 CB	0.0054% US29670GAE26
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 250739 6.124 CB	0.0054% AU3CB0311561
ALBERTA PROVINCE OF 010650 3.10 CB	0.0054% CA013051ED53
TELUS CORP 131131 2.85 CB	0.0054% CA87971MBV42
EUROPEAN BK RECON DEV 191028 4.25 CB	0.0054% XS3006188042
DOW CHEMICAL CO 151150 3.60 CB	0.0054% US260543DD22
FNMA FNCL 011151 1.50 MBS POOL NO MA4464	0.0053% US31418D6A53
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 180629 5.00 CB	0.0053% AU3CB0310563
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210541 2.75 GB	0.0053% AU0000018442
PEPSICO INC 140446 4.45 CB	0.0053% US713448DD75
FINLAND REPUBLIC OF GOVERNMENT 150436 0.125 GB	0.0053% FI4000415153
SUN LIFE FINANCIAL INC 011035 2.06 CB	0.0053% CA86682ZAN65
QUEENSLAND TREASURY CORP 210736 5.25 GB	0.0053% AU3SG0002868
JAPAN GOVERNMENT OF 201246 0.60 GB	0.0053% JP1300531GC0
FNMA FNCL 010953 6.00 MBS POOL NO CB7115	0.0053% US3140QS3227
FINLAND REPUBLIC OF GOVERNMENT 150452 0.125 GB	0.0052% FI4000480488
JAPAN GOVERNMENT 201248 0.70 GB	0.0052% JP1300611K15
NORTHERN TERRITORY TREASURY CORP 210334 5.25 GB	0.0052% AU3SG0003049
CT REAL ESTATE INVESTMENT TRUST 060131 2.371 CB	0.0052% CA126462AG57
LLOYDS BANKING GROUP PLC 221127 4.25 CB	0.0052% AU3CB0248862
HSBC HOLDINGS PLC 290340 6.00 CB	0.0052% XS0498768315
BELGIUM KINGDOM OF GOVT 220629 0.9 GB	0.0052% BE0000347568
HYDRO QUEBEC 150255 4.00 GB	0.0052% CA4488148V86
AUST CAPITAL TERRITORY 231034 4.50 TB	0.0051% AU3SG0002769
ONTARIO PROVINCE OF 020643 3.50 GB	0.0051% CA68323AAAY07
NORTHERN GAS NETWORKS FINANCE PLC 230340 5.625 CB	0.0051% XS0494932741
FNMA FNCL 010437 2.50 MBS POOL NO FS2950	0.0051% US3140XJH483
UK TREASURY 221026 0.375 GB	0.0050% GB00BNNGP668
ONTARIO PROVINCE OF 021253 3.75 GB	0.0050% CA68333ZAV90
GRENKE FINANCE PLC 060427 7.88 CB	0.0050% XS2695009998
FMCC FNCL 011035 3.00 MBS POOL NO SB0471	0.0050% US3132CWQY39
WALT DISNEY CO 010949 2.75 CB	0.0050% US254687FM36
FNMA FNCL 010950 2.00 MBS POOL NO MA4158	0.0050% US31418DTQ50
SPAIN KINGDOM OF GOVERNMENT 311050 1.00 GB	0.0050% ES0000012G00
EQUINIX INC 150951 2.95 CB	0.0050% US29444UBM71
MICROSOFT CORP 010650 2.525 CB	0.0050% US594918CC64
ONTARIO PROVINCE OF 020645 3.45 GB	0.0050% CA68323ACC68
INTEL CORP 120851 3.05 CB	0.0050% US458140BW93
NEW YORK NY 011049 5.094 MB	0.0049% US649666SHM17
UNITED STATES TREASURY 150243 3.875 GB	0.0049% US912810TQ13
FNMA FNCL 010851 2.50 MBS POOL NO MA4399	0.0049% US31418D3H34

QUEBEC PROVINCE OF 011241 5.00 GB	0.0049% CA74814ZEF68
SOUTHERN ELECTRIC POWER DISTRIBUTION PLC 200237	0.0049% XS0244171236
4.625 CB	
FNMA FNCL 010453 5.50 MBS POOL NO CB6004	0.0049% US3140QRU681
ROMANIA 100934 6.25 GB	0.0049% XS2999552909
AUSTRIA REPUBLIC OF GOVERNMENT 20092117 2.10 GB	0.0049% AT0000A1XML2
COMMONWEALTH EDISON CO 010951 2.75 CB	0.0049% US202795JU55
SLOVENIA REPUBLIC OF GOVERNMENT 250335 1.50 GB	0.0048% SI0002103487
DKK BNP PARIBAS A/C	0.0048% -
FMCC FNCL 010453 5.00 MBS POOL NO SD2660	0.0048% US3132DP5V61
DIAMOND 1 FINANCE CORP 150736 8.10 CB	0.0048% US24703TAJ51
FNMA FNCL 010753 6.00 MBS POOL NO MA5073	0.0048% US31418ET751
EUROPEAN INVESTMENT BANK 170231 2.50 CB	0.0047% EU000A4EG781
MONDELEZ INTERNATIONAL INC 040950 2.625 CB	0.0047% US609207AW50
KONINKLIJKE KPN NV 011030 8.375 CB	0.0047% US780641AH94
APPLE INC 080261 2.80 CB	0.0047% US037833EG11
FRESHWATER FINANCE PLC SERIES 4 CLASS A 171036 ABS	0.0047% XS0270195877
PFIZER INC 150339 7.20 CB	0.0047% US717081CY74
NEWFOUNDLAND AND LABRADOR PROVINCE OF 171046 3.30 GB	0.0047% CA651333FT85
NETHERLANDS KINGDOM OF GOVERNMENT 150144 3.25 GB	0.0047% NL0015001RG8
ROMANIA GOVERNMENT 300532 5.25 GB	0.0046% XS2829209720
SINGAPORE REPUBLIC OF GOVERNMENT 010654 3.25 GB	0.0046% SGXPK17B11U8
KELLOGG CO 010431 7.45 CB	0.0046% US487836AT55
ROMANIA 240931 5.13 GB	0.0046% XS2908644615
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150850 0.00 GB	0.0045% DE0001030724
PFANDBRIEF SCHW KANTONALBANKEN AG 2.125 210938 CB	0.0045% CH1239464634
BMW FINANCE NV 130726 0.75 CB	0.0045% XS2010447238
HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 140627 1.50 CB	0.0045% XS1629387462
DEUTSCHE BAHN FINANCE GMBH 081250 0.625 CB	0.0045% XS2270142966
THAILAND KINGDOM OF GOVERNMENT 170643 3.45 GB	0.0045% TH0623A3N603
MANITOBA PROVINCE OF 050350 3.20 GB	0.0045% CA563469US23
DAIMLER AG 110528 1.375 CB	0.0045% DE000A169NC2
ROMANIA GOVERNMENT 260530 3.624 CB	0.0044% XS2178857954
NOVA SCOTIA PROVINCE OF 011251 3.15 GB	0.0044% CA669827GB71
SINGAPORE REPUBLIC OF GOVERNMENT 010739 2.375 GB	0.0044% SGXF13029610
ASTRAZENECA PLC 150937 6.45 CB	0.0044% US046353AD01
BERLIN STATE OF 260152 0.625 GB	0.0044% DE000A3H2Y73
EUROPEAN UNION 041237 2.75 GB	0.0044% EU000A3K4D09
FMCC FNCL 011252 5.50 MBS POOL NO SD2045	0.0044% US3132DPHW14
CHICAGO ILL O HARE INTL ARPT REV 010140 6.395 MB	0.0044% US167593AN29
AUSTRIA REPUBLIC OF GOVERNMENT 200644 3.15 GB	0.0044% AT0000A0VRQ6
NEW BRUNSWICK PROVINCE OF 140820 3.05 GB	0.0044% CA642866GQ40
GNMA G2SF 200453 5.50 MBS POOL NO MA8801	0.0044% US36179XX681
METROPOLITAN TRANSPORTATION AUTHORITY IF NY 151139	0.0043% US59259YBY41
6.668 MB	
FMCC FNCL 010337 1.50 MBS POOL NO SB8144	0.0043% US3132D6BM12
AETN 150636 6.625 CB	0.0043% US00817YAF51
UNILEVER CAPITAL CORP 151132 5.90 CB	0.0043% US904764AH00
ELEVANCE HEALTH INC 150637 6.38 CB	0.0043% US94973VAN73
ALBERTA PROVINCE OF 010652 2.95 GB	0.0043% CA013051EQ66
HEWLETT PACKARD ENTERPRISES CO 151035 6.20 CB	0.0043% US42824CAX74
FHLMC UMBS 30 YR 011252 6.00 MBS POOL NO MA4876	0.0043% US31418EM236
FNMA FNCL 010751 1.50 MBS POOL NO FM8630	0.0043% US3140XCUS30
CISCO SYSTEMS INC 150239 5.90 CB	0.0042% US17275RAD44
IRELAND GOVERNMENT 220441 0.55 GB	0.0042% IE00BMQ5JM72
NETHERLANDS KINGDOM OF THE GOVERNMENT 150152 0.00 GB	0.0042% NL0015614579
NESTLE FINANCE INTERNATIONAL LTD SA 140629 0.25 CB	0.0042% XS2350632472

BAY AREA TOLL AUTHORITY 010449 6.263 CB	0.0042% US072024ND01
NORTH RHINE WESTPHALIA STATE OF 070373 3.40 GB	0.0042% DE000NRWON26
GREAT WEST LIFECO INC 080750 2.981 CB	0.0042% CA39138CAJ59
FNMA FNCL 011152 4.50 MBS POOL NO MA4805	0.0042% US31418EKT63
QUEBEC PROVINCE OF 011253 2.85 GB	0.0042% CA74814ZFL28
QUEENSLAND TREASURY CORP 020234 4.75 GB	0.0042% AU3SG0002959
INGERSOLL RAND GLOBAL HOLDING COMPANY LTD 150643 5.75 CB	0.0042% US45687AAG76
CANADA GOVERNMENT 011264 2.75 GB	0.0042% CA135087C939
JBS USA LUX SA 010433 5.75 CB	0.0042% US46590XAY22
TIME WARNER CABLE 150639 6.75 CB	0.0041% US88732JAU25
MORGAN STANLEY 180136 FRN	0.0041% US61748UAF93
BANK OF AMERICA CORP 250434 5.288 CB	0.0041% US06051GLH01
BAYER CORP 150228 6.65 CB	0.0041% US072732AC42
HUNGARY GOVERNMENT 280432 1.625 GB	0.0041% XS2161992511
FREDDIE MAC POOL 6.50 010254 RJ0858 MBS	0.0041% US3142GQ5U21
GENERAL MOTORS CO 021043 6.25 CB	0.0041% US37045VAF76
REPUBLIC OF POLAND 120235 5.38 GB	0.0041% US857524AH50
TR FINANCE LLC 150835 5.50 CB	0.0041% US87268LAE74
407 INTERNATIONAL INC 070350 2.84 CB	0.0040% CA35085ZBV72
FRESENIUS FINANCE IRELAND PLC 011031 0.875 CB	0.0040% XS2325562697
DHL GROUP AG 200532 1.00 CB	0.0040% XS2177122897
ELI LILLY CO 120235 5.10 CB	0.0040% US532457CX41
META PLATFORMS INC 150528 4.60 CB	0.0040% US30303M8L96
GENERAL MOTORS FINL CO 070130 5.35 CB	0.0040% US37045XFB73
NEW YORK N Y CITY MUN WTR FIN AUTH WTR 150642 5.724 MUN BOND	0.0040% US64972FT309
META PLATFORMS INC 150553 5.60 CB	0.0040% US30303M8Q83
EXPEDIA GROUP INC 150235 5.40 CB	0.0040% US30212PBL85
BANK OF AMERICA CORP 220733 5.015 CB	0.0040% US06051GKY43
VENTAS REALTY LP 151130 4.75 CB	0.0040% US92277GAV95
BROADCOM INC 151034 4.80 CB	0.0040% US11135FCD15
ELI LILLY CO 120255 5.50 CB	0.0040% US532457CY24
KEYSIGHT TECHNOLOGIES INC 060427 4.60 CB	0.0040% US49338LAE39
DOWDUPONT INC 151128 4.725 CB	0.0040% US26078JAD28
LENNAR CORP 291127 4.75 CB	0.0040% US526057CD41
ABBVIE INC 150355 5.60 CB	0.0040% US00287YEB11
ONTARIO PROVINCE OF 021252 2.55 GB	0.0040% CA68333ZAS61
CIGNA CORP 151028 4.375 CB	0.0040% US125523AH38
CME GROUP INC 150943 5.30 CB	0.0040% US12572QAF28
WILLIS NORTH AMERICA INC 050354 5.90 CB	0.0040% US970648AN13
VIDEOTRON LTD 150427 5.125 CB	0.0040% US92660FAK03
COMCAST CORP 151028 4.15 CB	0.0040% US20030NCT63
FOX CORP 250129 4.709 CB	0.0040% US35137LAH87
GOLDMAN SACHS AND CO LLC 010529 4.223 CB	0.0039% US38141GWZ35
BRISTOL-MYERS SQUIBB CO 220244 5.50 CB	0.0039% US110122EJ39
EDWARDS LIFESCIENCES CORP 150628 4.30 CB	0.0039% US28176EAD04
LEGG MASON INC 150144 5.625 CB	0.0039% US524901AR65
WESTINGHOUSE AIRE BRAKE TECHNOLOGIES CORP 150928 STEP	0.0039% US960386AM29
Freddie Mac Structured Pass-Through Certificates - maturing 25 Jul 2033	0.0039% US3137HAMB93
KIMCO REALTY CORP 010427 3.80 CB	0.0039% US49446RAS85
SALESFORCE COM INC 110428 3.70 CB	0.0039% US79466LAF13
HOME DEPOT INC 061228 3.90 CB	0.0039% US437076BW12
STRYKER CORP 011125 3.375 CB	0.0039% US863667AH48
INTERCONTINENTAL EXCHANGE INC 011225 3.75 CB	0.0039% US45866FAD69
MICROSOFT CORP 031125 3.125 CB	0.0039% US594918BJ27
FRANCE TELECOM SA 130142 5.375 CB	0.0039% US35177PAX50
FIDELITY NATIONAL FINANCIAL INC 150828 4.50 CB	0.0039% US31620RAH84
KELLOG CO 010426 3.25 CB	0.0039% US487836BP25
PORTUGAL OBRIG 120452 1.00 CB	0.0039% PTOTECOE0037
GREAT WEST LIFECO FINANCE 170528 4.047 CB	0.0039% US39138QAA31
AT AND T INC 010329 4.35 CB	0.0039% US00206RHJ41
OWL ROCK CAPITAL CORP 150126 4.25 CB	0.0039% US69121KAD63

MYLAN NV 150626 3.95 CB	0.0039% US62854AAN46
INTERNATIONAL BANK FOR RECONSTRUCTION AND DE 030151 0.125 CB	0.0039% XS2251330184
ARTHUR J GALLAGHER CO 150754 5.75 CB	0.0039% US04316JAJ88
AIR PRODUCTS AND CHEMICALS INC 151025 1.50 CB	0.0039% US009158BB15
BULGARIA 050337 5.00 GB	0.0039% XS2890436087
WRKCO INC 010628 3.90 CB	0.0039% US92940PAE43
NESTLE FINANCE INTERNATIONAL LTD 021137 1.75 CB	0.0039% XS1707075245
MONONGAHELA POWER CO 150527 3.55 CB	0.0039% US610202BR34
UBER TECHNOLOGIES INC 150934 4.80 CB	0.0039% US90353TAP57
GENERAL MOTORS CO 010449 5.95 CB	0.0039% US37045VAT70
GOLDMAN SACHS GROUP INC 260127 3.85 CB	0.0039% US38141GWB66
MCDONALDS CORP 300126 3.70 CB	0.0039% US58013MEY66
HCA INC 150629 4.125 CB	0.0039% US404119BX69
SIMON PROPERTY GROUP LP 150126 3.30 CB	0.0039% US828807CW58
WALMART INC 080726 3.05 CB	0.0039% US931142EM13
MARRIOTT INTERNATIONAL INC 150626 3.125 CB	0.0039% US571903AS22
AIR LEASE CORP 150126 2.875 CB	0.0039% US00914AAJ16
PACCAR FINANCIAL CORP 260929 4.00 CB	0.0039% US69371RT486
ALLSTATE CORP 151226 3.28 CB	0.0039% US020002BD26
PRINCIPAL FINANCIAL GROUP INC 151126 3.10 CB	0.0039% US74251VAM46
ELEVANCE HEALTH INC 150654 5.65 CB	0.0039% US036752BA01
MICROSOFT CORP 060227 3.30 CB	0.0039% US594918BY93
ERP OPERATING LP 011126 2.85 CB	0.0039% US26884ABF93
VENTAS REALTY LP 010328 4.00 CB	0.0039% US92277GAM96
CITIGROUP INC 310331 4.412 CB	0.0039% US172967MP39
PEPSICO INC 151027 3.00 CB	0.0039% US713448DY13
NEW YORK NY 011052 5.263 MUN BOND	0.0039% US64966QL651
T-MOBILE USA INC 150430 3.875 CB	0.0039% US87264ABF12
ORACLE CORP 270929 4.20 CB	0.0039% US68389XCS27
MORGAN STANLEY 270726 3.125 CB	0.0039% US61761J3R84
DIGITAL REALTY TRUST LP 150827 3.70 CB	0.0039% US25389JAR77
ABBVIE INC 150354 5.40 CB	0.0039% US00287YDW66
BROADCOM INC 150926 3.459 CB	0.0039% US11135FAN15
UNITED PARCEL SERVICE INC 010450 5.30 CB	0.0039% US911312BW51
GUARDIAN LIFE GLOBAL FUNDING 101225 0.875 CB	0.0039% US40139LBC63
RELX CAPITAL INC 180329 4.0 CB	0.0039% US74949LAC63
FHMS K074 - maturing 25 Jan 2028	0.0039% US3137F4D414
BANK OF NEY YORK MELLON CORP 290128 3.40 CB	0.0039% US06406RAF47
META PLATFORMS INC 150854 5.40 CB	0.0039% US30303M8V78
ORACLE CORP 150740 5.375 CB	0.0038% US68389XAM74
MARVELL TECHNOLOGY INC 150426 1.65 CB	0.0038% US573874AC88
CORNING INC 151148 5.35 CB	0.0038% US219350BK07
MOODYS CORP 150744 5.25 CB	0.0038% US615369AE53
XLIT LTD 151243 5.25 CB	0.0038% US98420EAB11
PRUDENTIAL FINANCIAL INC 100326 1.50 CB	0.0038% US74432QCH65
HASBRO INC 191129 3.90 CB	0.0038% US418056AZ06
COMCAST CORP 150133 4.25 CB	0.0038% US20030NBH35
ROGERS COMMUNICATIONS INC 011043 5.45 CB	0.0038% US775109AZ48
PFIZER INVESTMENT ENTERPRISES PTE LTD 190543 5.11 CB	0.0038% US716973AF98
PENSKE TRUCK LEASING CO LP 150626 1.70 CB	0.0038% US709599BM55
ANHEUSER BUSCH INBEV WORLDWIDE INC 010630 3.50 CB	0.0038% US035240AV25
ATHENE GLOBAL FUNDING 290626 1.608 CB	0.0038% US04685A2Z36
PFIZER INC 150329 3.45 C	0.0038% US717081ET61
FOX CORP 250149 5.576 CB	0.0038% US35137LAK17
ELI LILLY AND CO 150329 3.375 CB	0.0038% US532457BV93
PROLOGIS LP 150427 2.125 CB	0.0038% US74340XBN03
CNH INDUSTRIAL CAPITAL LLC 150726 1.45 CB	0.0038% US12592BAM63
VODAFONE GROUP PLC 100253 5.625 CB	0.0038% US92857WBY57
AMGEN INC 210227 2.20 CB	0.0038% US031162CT53
ORACLE CORP 270934 4.70 CB	0.0038% US68389XCT00
ABBVIE INC 211129 3.20 CB	0.0038% US00287YBX67
ABBOTT LABORATORIES 301146 4.90 CB	0.0038% US002824BH26

PRUDENTIAL FUNDING ASIA 140430 3.125 CB	0.0038% US744330AA93
MASTERCARD INC 260330 3.35 CB	0.0038% US57636QAP90
UBER TECHNOLOGIES INC 150954 5.35 CB	0.0038% US90353TAQ31
JABIL INC 150130 3.6 CB	0.0038% US466313AJ20
POLAND REPUBLIC OF GOVERNMENT 180354 5.50 GB	0.0038% US731011AZ55
NEWMONT MINING CORP 150342 4.875 CB	0.0038% US651639AP18
NVIDIA CORP 010430 2.85 CB	0.0038% US67066GAF19
MDC HOLDINGS INC 150130 3.85 CB	0.0038% US552676AT59
BLOCK FINANCIAL LLC 150830 3.875 CB	0.0038% US093662AH70
FMCC FNCL 011151 2.00 MBS POOL NO RA6188	0.0037% US3133KM2V64
MARSH AND MCLENNAN COMPANIES INC 150339 4.75 CB	0.0037% US571748BH49
HUNGARY GOVERNMENT 050635 1.75 CB	0.0037% XS2181689659
FANNIE MAE POOL 6.00 010655 FA2317 MBS	0.0037% US3140W2SF92
FARMERS EXCHANGE CAPITAL III 151054 5.454 CB	0.0037% US30958QAA94
OWL ROCK CAPITAL CORP 110628 2.875 CB	0.0037% US69121KAG94
QUALCOMM INC 200545 4.80 CB	0.0037% US747525AK99
ASTRAZENECA FINANCE LLC 280528 1.75 CB	0.0037% US04636NAE31
AMERICAN HONDA FINANCE CORP 240328 2.0 CB	0.0037% US02665WDW82
NETHERLANDS KINGDOM OF GOVERNMENT 150133 2.50 GB	0.0037% NL0010071189
IRELAND REPUBLIC OF GOVERNMENT 180245 2.00 GB	0.0037% IE00BV8C9186
FREDDIE MAC POOL 6.50 010954 SD6306 MBS	0.0037% US3132DUAF49
T MOBILE USA INC 150655 5.25 CB	0.0037% US87264ADN28
FMCC FNCL 010950 2.00 MBS POOL NO QB2929	0.0037% US3133A9HE82
EQUITABLE FINANCIAL LIFE GLOBAL FUNDING 080328 1.80 CB	0.0037% US29449WAF41
APPLE INC 080228 1.20 CB	0.0037% US037833EC07
MARRIOTT INTERNATIONAL INC 151032 3.50 CB	0.0037% US571903BF91
KONINKLIJKE PHILIPS NV 150342 5.0 CB	0.0037% US500472AE51
NUTRIEN LTD 010449 5.00 CB	0.0036% US67077MAU27
APPLE INC 230246 4.65 CB	0.0036% US037833BX70
INTEL CORP 151129 2.45 CB	0.0036% US458140BH27
JAPAN GOVERNMENT OF 201244 2.00 GB	0.0036% JP1201911R15
WALT DISNEY CO 130131 2.65 CB	0.0036% US254687FX90
LAM RESEARCH CORP 150349 4.875 CB	0.0036% US512807AT55
FEDEX CORP 150550 5.25 CB	0.0036% US31428XCY04
BOSTON PROPERTIES LP 300131 3.25 CB	0.0036% US10112RBD52
WESTPAC BANKING CORP 240739 4.421 CB	0.0036% US961214EG45
FNMA FNCL 011051 2.00 MBS POOL NO FM9179	0.0036% US3140XDFV33
GOLDMAN SACHS GROUP INC 211045 4.75 CB	0.0036% US38141GVS01
HCA INC 150649 5.25 CB	0.0036% US404119BZ18
FNMA FNCL 011051 2.00 MBS POOL NO CB1855	0.0036% US3140QMBZ64
WALT DISNEY CO 010929 2.00 CB	0.0036% US254687FL52
STARBUCKS CORP 151130 2.55 CB	0.0036% US855244AZ28
JABIL INC 150131 3.00 CB	0.0036% US466313AK92
REPUBLIC SERVICES INC 010330 2.3 CB	0.0036% US760759AV21
KROGER CO 010530 2.20 CB	0.0036% US501044DP37
CAMPBELL SOUP CO 240430 2.375 CB	0.0036% US134429BJ73
MCKESSON CORP 150344 4.883 CB	0.0036% US581557BC84
MOTOROLA SOLUTIONS INC 240531 2.75 CB	0.0036% US620076BU23
BIOGEN INC 010530 2.25 CB	0.0036% US09062XAH61
MEDTRONIC INC 150345 4.625 CB	0.0036% US585055BU98
TIME WARNER CABLE 010941 5.50 CB	0.0036% US88732JBB35
MEAD JOHNSON NUTRITION CO 010644 4.60 CB	0.0036% US582839AG14
ORACLE CORP 270954 5.38 CB	0.0036% US68389XCU72
GOLDMAN SACHS GROUP INC 220432 2.615 CB	0.0036% US38141GYB49
QUEST DIAGNOSTICS INC 300345 4.70 CB	0.0036% US74834LAY65
VOYA FINANCIAL INC 150646 4.80 CB	0.0035% US929089AC42
IDEX CORP 150631 2.625 CB	0.0035% US45167RAH75
PRINCIPAL FINANCIAL GROUP INC 150630 2.125 CB	0.0035% US74251VAS16
HUMANA INC 011044 4.95 CB	0.0035% US444859BE13
CIGNA CORP 151248 4.90 CB	0.0035% US125523AK66
CHARLES SCHWAB CORP 130531 2.30 CB	0.0035% US808513BS37
INTEL CORP 250340 4.60 CB	0.0035% US458140BL39

FMCC FNCL 010153 5.00 MBS POOL NO SD2248	0.0035% US3132DPP938
WESTPAC BANKING CORP 151135 2.668 CB	0.0035% US961214EP44
FMCC FNCL 010653 5.00 MBS POOL NO SD3148	0.0035% US3132DQP910
MASCO CORP 011030 2.0 CB	0.0035% US574599BP01
INTERNATIONAL FLAVORS AND FRAGRANCES INC 011130 2.30 CB	0.0035% US459506AQ49
NEW SOUTH WALES TREASURY CORP 070541 2.25 GB	0.0035% AU3SG0002165
CHILDRENS HOSPITAL MEDICAL CENTER 150544 4.268 CB	0.0035% US16876AAA25
ERP OPERATING LP 010645 4.50 CB	0.0035% US26884ABE29
UNITEDHEALTH GROUP INC 150552 4.75 CB	0.0035% US91324PEK49
BECTON DICKINSON AND CO 060647 4.669 CB	0.0035% US075887BX67
UNITEDHEALTH GROUP INC 150562 4.95 CB	0.0035% US91324PEL22
GOLDEN ST TOB SECURITIZATION CORP CALIF TOB 010634 2.746 GB	0.0035% US38122NB504
MERCK & CO INC 070339 3.90 CB	0.0035% US58933YAV74
JOHN DEERE CAPITAL CORP 170631 2.00 CB	0.0035% US24422EVS52
VISA INC 141245 4.30 CB	0.0035% US92826CAF95
CROWN CASTLE INTERNATIONAL CORP 150131 2.25 CB	0.0035% US22822VAT89
FMCC FNCL 010153 5.50 MBS POOL NO RA8411	0.0035% US3133KQKY16
MASTERCARD INC 150331 1.90 CB	0.0035% US57636QAS30
CONNECTICUT LIGHT AND POWER CO 010731 2.05 CB	0.0035% US207597EN17
FNMA FNCL 010254 6.50 MBS POOL NO CB8024	0.0034% US3140QT4J57
WESTLAKE CHEMICAL CORP 150846 5.00 CB	0.0034% US960413AS12
VULCAN MATERIALS CO 150647 4.50 CB	0.0034% US929160AV17
GLAXOSMITHKLINE CAPITAL INC 180343 4.20 CB	0.0034% US377372AJ68
FEDEX CORP 151145 4.75 CB	0.0034% US31428XCT19
EUROPEAN INVESTMENT BANK 170530 0.875 CB	0.0034% US298785JE71
FNMA FNCL 010353 5.50 MBS POOL NO CB5908	0.0034% US3140QRR620
SHERWIN WILLIAMS CO 010647 4.50 CB	0.0034% US824348AX47
FNMA FNCL 010153 5.50 MBS POOL NO FS3710	0.0034% US3140XKDDQ9
DEERE AND CO 090642 3.90 CB	0.0034% US244199BF15
ALPHABET INC 150830 1.10 CB	0.0034% US02079KAD90
PLN BNP PARIBAS A/C	0.0034% -
ROPER TECHNOLOGIES INC 150231 1.75 CB	0.0034% US776743AL02
ELECTRONIC ARTS INC 150251 2.95 CB	0.0034% US285512AF68
SWEDEN KINGDOM OF GOVERNMENT 241145 0.50 GB	0.0034% SE0015193313
ILS BNP PARIBAS A/C	0.0034% -
ISRAEL STATE OF GOVERNMENT 160149 2.50 GB	0.0034% XS1936101291
NEW YORK LIFE GLOBAL FUNDING 070830 1.20 CB	0.0034% US64952WDS98
EUROPEAN UNION 041230 3.125 GB	0.0034% EU000A3LNF05
VISA INC 150231 1.10 CB	0.0033% US92826CAN20
FNMA FNCL 010853 6.00 MBS POOL NO CB6921	0.0033% US3140QSVP33
ERAC USA FINANCE LLC 011146 4.2 CB	0.0033% US26884TAS15
HEINEKEN NV 011042 4.00 CB	0.0033% US423012AE38
T-MOBILE USA INC 150450 4.50 CB	0.0033% US87264AAZ84
WELLS FARGO AND CO 140646 4.40 CB	0.0033% US94974BGT17
SYSCO CORP 150348 4.45 CB	0.0033% US871829BH94
COMCAST CORP 011163 2.987 CB	0.0033% US20030NDW83
PRUDENTIAL FINANCIAL INC 250250 4.35 CB	0.0033% US74432QCE35
ALLSTATE CORP 151246 4.20 CB	0.0033% US020002BC43
CATERPILLAR INC 150842 3.803 CB	0.0033% US149123CB51
INTEL CORP 250350 4.75 CB	0.0033% US458140BM12
BRISTOL MYERS SQUIBB CO 261049 4.25 CB	0.0033% US110122CR72
AMERISOURCEBERGEN CORP 151247 4.30 CB	0.0033% US03073EAQ89
GILEAD SCIENCES INC 010347 4.15 CB	0.0033% US375558BK80
CHF BNP PARIBAS A/C	0.0033% -
TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMERICA	0.0033% US878091BF35
MASCO CORP 150547 4.50 CB	0.0033% US574599BM79
J M SMUCKER CO 150345 4.375 CB	0.0033% US832696AP30
DARDEN RESTAURANTS INC 150248 4.55 CB	0.0033% US237194AM73
TRAVELERS COMPANIES INC 300547 4.00 CB	0.0033% US89417EAM12
UNIVERSITY OF MINNESOTA 010452 4.048 MB	0.0033% US914460WT30
NOVARTIS CAPITAL CORP 210942 3.70 CB	0.0033% US66989HAF55
ASCENSION HEALTH ALLIANCE 151146 3.945 CB	0.0032% US04351LAB62

ROGERS COMMUNICATIONS INC 150352 4.55 CB	0.0032% US775109CK50
UNIVERSITY MICH UNIV REVS 010422 4.454 MB	0.0032% US914455UJ72
BROADCOM INC 150241 3.50 CB	0.0032% US11135FBJ93
MCCORMICK AND COMPANY INC 150847 4.20 CB	0.0032% US579780AP26
SOCIETE DU GRAND PARIS 180270 1.0 GB	0.0032% FR0013483914
MEMORIAL SLOAN KETTERING CANCER CENTER 010755 4.2 CB	0.0032% US586054AC25
WEA FINANCE LLC 200948 4.625 CB	0.0032% US92928QAD07
GNMA G2SF 201252 5.50 MBS POOL NO MA8491	0.0032% US36179XNG78
FORTUNE BRANDS HOME AND SECURITY INC 250352 4.50 CB	0.0032% US34964CAG15
FINLAND REPUBLIC OF GOVERNMENT 150455 2.95 GB	0.0032% FI4000566294
IRELAND REPUBLIC OF GOVERNMENT 150537 1.70 GB	0.0032% IE00BV8C9B83
BANK OF AMERICA CORP 200351 4.083 CB	0.0032% US06051GJA85
VIACOMCBS INC 190550 4.95 CB	0.0032% US92556HAC16
NIKE INC 270340 3.25 CB	0.0031% US654106AL77
3M CO 140948 4.00 CB	0.0031% US88579YBD22
COLGATE PALMOLIVE CO 010847 3.7 CB	0.0031% US19416QEK22
BELL TELEPHONE COMPANY OF CANADA OR BELL CAD 290749 4.3 CB	0.0031% US0778FPAB50
DENMARK KINGDOM OF GOVERNMENT 151152 0.25 CB	0.0031% DK0009924029
MASTERCARD INC 260350 3.85 CB	0.0031% US57636QAQ73
FNMA FNCL 010153 5.00 MBS POOL NO BW5089	0.0031% US3140MWUP99
FMCC FNCL 010153 5.50 MBS POOL NO RA8410	0.0031% US3133KQKX33
VODAFONE GROUP PLC 170950 4.25 CB	0.0031% US92857WBU36
CHARTER COMMUNICATIONS OPERATING LLC 010350 4.80 CB	0.0031% US161175BT05
JAPAN GOVERNMENT 201251 0.70 GB	0.0031% JP1300731N17
FMCC FNCL 010952 5.00 MBS POOL NO RA7933	0.0031% US3133KPY693
FMC CORP 011049 4.50 CB	0.0031% US302491AV74
LOWES COMPANIES INC 150446 3.70 CB	0.0030% US548661DN40
NORTH RHINE WESTPHALIA STATE OF 040641 0.60 GB	0.0030% DE000NRW0MZ8
NORTHWESTERN MUTUAL LIFE INSURANCE CO 300947 3.85 CB	0.0030% US668138AA80
NVIDIA CORP 010460 3.70 CB	0.0030% US67066GAJ31
THAILAND KINGDOM OF GOVERNMENT 170655 4.00 GB	0.0030% TH0623A35601
BAYER US FINANCE II LLC 150764 4.70 CB	0.0030% US07274NBH52
UNUM GROUP 150651 4.125 CB	0.0030% US91529YAR71
VIATRIS INC 220640 3.85 CB	0.0030% US92556VAE65
VIACOM INC 150343 4.375 CB	0.0030% US92553PAP71
FMCC FNCL 011252 5.50 MBS POOL NO SD2046	0.0030% US3132DPHX96
NXP BV 110541 3.25 CB	0.0030% US62954HAU23
UNIVERSITY MICH UNIV REVS 010452 3.504 MB	0.0030% US914455UK46
RAYMOND JAMES FINANCIAL INC 010451 3.75 CB	0.0030% US754730AH26
NEW YORK LIFE INSURANCE CO 150550 3.75 CB	0.0030% US64952GAT58
WASTE MANAGEMENT INC 010641 2.95 CB	0.0030% US94106LBR96
TELUS CORP 130952 5.65 CB	0.0030% CA87971MBY80
CHOICE PROPERTIES REIT 280231 5.03 CB	0.0030% CA17039AAZ99
GREECE REPUBLIC OF GOVERNMENT 180738 4.375 GB	0.0030% GR0128017747
EBAY INC 100551 3.65 CB	0.0030% US278642AZ62
FNMA FNCL 010153 5.50 MBS POOL NO CB5453	0.0030% US3140QRBX04
AUSTRIA REPUBLIC OF GOVERNMENT 200471 0.70 GB	0.0029% AT0000A2QQB6
INGREDION INC 010650 3.90 CB	0.0029% US457187AD44
HARTFORD FINANCIAL SERVICES GROUP INC 190849 3.60 CB	0.0029% US416515BF08
FIDELITY NATIONAL INFORMATION SERVICES INC 010341 3.10 CB	0.0029% US31620MBU99
AIR PRODUCTS AND CHEMICALS INC 150540 2.70 CB	0.0029% US009158AZ91
DH EUROPE FINANCE 151149 3.40 CB	0.0029% US23291KAK16
KAISER FOUNDATION HOSPITALS 010641 2.81 CB	0.0029% US48305QAF00
DUKE UNIVERSITY 011044 2.682 CB	0.0029% US26442TAF49
KRAFT HEINZ FOODS CO 150745 5.20 CB	0.0029% US50077LAM81
PRESIDENT AND FELLOWS OF HARVARD COLLEGE 150746 3.15 CB	0.0029% US740816AM58
ALLIED PROPERTIES REIT 240229 4.81 CB	0.0029% CA019456AL63

SALESFORCE.COM INC 150741 2.70 CB	0.0029% US79466LAK08
LD REPUBLIC INTERNATIONAL CORP 110651 3.85 CB	0.0029% US680223AL88
CATERPILLAR INC 090450 3.25 CB	0.0029% US149123CJ87
INTEGRIS BAPTIST MEDICAL CENTER INC 150850 3.875 CB	0.0029% US45834QAA76
BRISTOL-MYERS SQUIBB CO 150362 3.90 CB	0.0028% US110122DX32
VERIZON COMMUNICATIONS INC 220351 3.55 CB	0.0028% US92343VGB45
FMCC FNCL 011253 6.50 MBS POOL NO RJ0530	0.0028% US3142GQSU74
HP INC 170630 3.40 CB	0.0028% US40434LAC90
FMCC FNCL 010950 MBS POOL NO SD1143	0.0028% US3132DNHU00
NIKE INC 270350 3.375 CB	0.0028% US654106AM50
STARBUCKS CORP 151150 3.50 CB	0.0028% US855244BA67
NRW BANK 210228 2.75 GB	0.0028% DE000NWB2TA0
EUROPEAN UNION 121055 4.00 GB	0.0028% EU000A4EG039
OTIS WORLDWIDE CORP 150250 3.362 CB	0.0028% US68902VAM90
LIBERTY MUTUAL GROUP INC 150560 3.95 CB	0.0028% US53079EBK91
DALLAS FORT WORTH TEX INTL ARPT REV 011150 2.919 MB	0.0028% US2350367A26
ASSURED GUARANTY US HOLDINGS INC 150951 3.6 CB	0.0028% US04621WAE03
ANTHEM INC 150351 3.60 CB	0.0028% US036752AS28
FNMA FNCL 010853 4.50 MBS POOL NO FS5424	0.0028% US3140XMA227
NASDAQ INC 211240 2.50 CB	0.0028% US63111XAE13
MASSACHUSETTS MUTUAL LIFE INSURANCE CO 150450 3.375 CB	0.0028% US575767AQ12
WESTERN AND SOUTHERN LIFE INSURANCE CO 280461 3.75 CB	0.0028% US95765PAE97
VERIZON COMMUNICATIONS INC 220361 3.70 CB	0.0027% US92343VGC28
INTERNATIONAL FLAVORS AND FRAGRANCES INC 011250 3.468 CB	0.0027% US459506AS05
SIMON PROPERTY GROUP LP 130949 3.25 CB	0.0027% US828807DH72
REPUBLIC SERVICES INC 010350 3.05 CB	0.0027% US760759AW04
ROYAL BANK OF CANADA 280133 1.67 CB	0.0027% CA780086SY14
T-MOBILE USA INC 151052 3.40 CB	0.0027% US87264ACT07
FMCC FNCL 010237 1.50 MBS POOL NO SB8140	0.0027% US3132D6BH27
MARTIN MARIETTA MATERIALS INC 150751 3.20 CB	0.0027% US573284AX46
PACIFIC LIFECORP 150950 3.35 CB	0.0027% US694476AE25
AT AND T INC 150953 3.50 CB	0.0027% US00206RKJ04
AT AND T INC 150955 3.55 CB	0.0027% US00206RLJ94
LAND NORDRHEIN WESTFALEN 260978 1.95 GB	0.0027% DE000NRWOLC9
TRAVELERS COMPANIES INC 080651 3.05 CB	0.0027% US89417EAR09
AT AND T INC 150959 3.65 CB	0.0027% US00206RLV23
IRELAND GOVERNMENT 181043 3.00 GB	0.0027% IE000GVLBXU6
INTERCONTINENTAL EXCHANGE INC 150650 3.00 CB	0.0027% US45866FAL85
AMAZON COM INC 120561 3.25 CB	0.0026% US023135CC87
STRYKER CORP 150650 2.90 CB	0.0026% US863667AZ46
FMCC FNCL 010451 2.50 MBS POOL NO SD0576	0.0026% US3132DMT960
FMCC FNCL 010852 4.50 MBS POOL NO RA7779	0.0026% US3133KPUC03
NATIONAL RETAIL PROPERTIES INC 150450 3.10 CB	0.0026% US637417AP15
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221073 1.275 GB	0.0026% GB00BLBDX619
KIMBERLY CLARK CORP 070250 2.875 CB	0.0026% US494368CA98
FNMA FNCL 010452 2.50 MBS POOL NO CB3351	0.0026% US3140QNWMO6
GNMA G2SF 200453 5.00 MBS POOL NO MA8800	0.0026% US36179XXS09
EMERSON ELECTRIC CO151050 2.75 CB	0.0026% US291011BM54
KEURIG DR PEPPER INC 150351 3.35 CB	0.0026% US49271VAM28
BIOGEN INC 010550 3.15 CB	0.0026% US09062XAG88
SALESFORCE.COM INC 150751 2.90 CB	0.0026% US79466LAL80
FMCC FNCL 010237 2.00 MBS POOL NO SB0788	0.0026% US3132CW2V54
APPLIED MATERIALS INC 010650 2.75 CB	0.0026% US038222AP03
NOVARTIS CAPITAL CORP 140850 2.75 CB	0.0026% US66989HAS76
AMERICAN TOWER CORP 150151 2.95 CB	0.0025% US03027XBK54
FMCC FNCL 011050 2.00 MBS POOL NO QB3891	0.0025% US3133AAKC53
MORGAN STANLEY 250152 2.802 CB	0.0025% US6174468Y83
BANNER HEALTH 010151 2.913 CB	0.0025% US06654DAE76
FMCC FNCL 011051 2.00 MBS POOL NO RA6140	0.0025% US3133KMZD00

SEATTLE CHILDRENS HOSPITAL 011050 2.719 CB	0.0025% US81257VAB71
SGD BNP PARIBAS A/C	0.0025% -
KFW 150629 0.00 GB	0.0025% XS2331327564
FNMA FNCI 011236 2.00 MBS POOL NO FS0180	0.0025% US3140XFFW63
NORDRHEIN WESTFALEN LAND OF 160648 1.55 GB	0.0025% DE000NRWOKF4
FNMA FNCL 010337 1.50 MBS POOL NO MA4581	0.0025% US31418ECT55
CHILDRENS HOSPITAL OF PHILADELPHIA 010750 2.704 CB	0.0025% US16877PAA84
DANAHER CORP 011050 2.60 CB	0.0025% US235851AV47
UNIVERSITY OF VIRGINIA 011151 2.584 MB	0.0025% US915217XM05
JAPAN GOVERNMENT 200363 1.30 GB	0.0024% JP1400161P53
DOWDUPONT INC 151138 5.319 CB	0.0024% US26078JAE01
FNMA FNCI 010137 2.00 MBS POOL NO CB2709	0.0024% US3140QNAK87
7 ELEVEN INC 100251 2.80 CB	0.0024% US817826AG50
FMCC FNCL 010352 2.50 MBS POOL NO RA6959	0.0024% US3133KNWU35
GNMA G2SF 201151 2.50 MBS POOL NO MA7705	0.0024% US36179WR263
FNMA FNCL 011151 2.00 MBS POOL NO FM9082	0.0024% US3140XDCU86
WOOLSWORHT GROUP LTD 200530 2.80 CB	0.0024% AU3CB0272227
FMCC FNCL 010254 6.00 MBS POOL NO RJ0841	0.0024% US3142GQ5B40
MICROSOFT CORP 010660 2.675 CB	0.0024% US594918CD48
STANLEY BLACK DECKER INC 151150 2.75 CB	0.0023% US854502AN14
HUF BNP PARIBAS A/C	0.0023% -
FNMA FNCL 011051 MBS POOL NO BU1052	0.0023% US3140M2E248
NOK BNP PARIBAS A/C	0.0023% -
QUEBEC PROVINCE OF 010928 2.75 CB	0.0022% CA74814ZFD02
METRO INC 280250 3.413 CB	0.0022% CA59162NAJ87
FMCC FNCL 010553 5.5 MBS POOL NO SD2905	0.0022% US3132DQGN07
ALPHABET INC 150850 2.05 CB	0.0022% US02079KAF49
ELI LILLY AND CO150960 2.50 CB	0.0022% US532457BZ08
PROLOGIS LP 151050 2.125 CB	0.0022% US74340XBQ34
PRAXAIR INC 100850 2.00 CB	0.0021% US74005PBS20
FREDDIE MAC POOL 4.00 011239 SB8346 MBS	0.0021% US3132D6HX13
EQUITABLE HOLDINGS INC 150229 4.572 CB	0.0020% US054561AN50
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210654 4.75 GB	0.0020% AU0000300535
PROVINCE OF SASKATCHEWAN 280130 4.65 GB	0.0020% US803854KW79
AUSTRIA REPUBLIC OF GOVERNMENT 201036 0.25 GB	0.0020% AT0000A2T198
FNMA FNCL 010154 6.50 MBS POOL NO CB7803	0.0020% US3140QTU562
GNMA G2SF 200753 5.50 MBS POOL NO 786798	0.0020% US3622ACNP10
VERIZON COMMUNICATIONS INC 301056 2.987 CB	0.0020% US92343VFW90
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150852 0.00 GB	0.0019% DE0001102572
FANNIE MAE POOL 5.00 010155 CB9738 MBS	0.0018% US3140QVZC13
NORTH RHINE WESTPHALIA STATE OF 150120 1.375 CB	0.0018% DE000NRWOL10
BELGIUM KINGDOM OF GOVERNMENT 220627 0.80 GB	0.0018% BE0000341504
FMCC FNCL 010553 5.50 MBS POOL NO SD2890	0.0018% US3132DQF762
AMERICAN INTERNATIONAL GROUP INC 160744 4.50 CB	0.0017% US026874DA29
FNMA FNCL 011152 5.00 MBS POOL NO CB5084	0.0017% US3140QQUJ26
FMCC FNCL 011152 5.50 MBS POOL NO RA8212	0.0017% US3133KQDR48
FMCC FNCI 010336 1.50 MBS POOL NO SB8092	0.0017% US3132D57D82
WALMART INC 290648 4.05 CB	0.0017% US931142EC31
BELGIUM KINGDOM OF GOVERNMENT 220630 0.10 GB	0.0016% BE0000349580
LEAR CORP 150927 3.80 CB	0.0016% US521865AY17
FMCC FNCL 010153 6.00 MBS POOL NO QF5629	0.0016% US3133BTHE39
FMCC FNCL 010653 6.00 MBS POOL NO SD3260	0.0015% US3132DQTR73
DOW CHEMICAL CO 011129 7.375 CB	0.0015% US260543BJ10
FNMA FNCL 010154 6.50 MBS POOL NO CB7865	0.0015% US3140QTW394
FNMA FNCL 011153 6.50 MBS POOL NO FS6294	0.0014% US3140XM7G58
GNMA G2SF 200654 6.50 MBS POOL NO MA9727	0.0014% US36179YYY49
FMCC FNCI 010637 2.00 MBS POOL NO SB8158	0.0013% US3132D6B337
BOSTON SCIENTIFIC CORP 010349 4.70 CB	0.0012% US101137AU14
FMCC FNCI 010137 2.00 MBS POOL NO RC2399	0.0012% US3133L8UY97
FMCC FNCL 011053 6.50 MBS POOL NO SD4350	0.0012% US3132E0ZP07
GNMA G2SF 201051 1.50 MBS POOL NO MA7647	0.0011% US36179WP853
FMCC FNCL 010653 5.50 MBS POOL NO SD3085	0.0011% US3132DQNA03

GNMA G2SF 200655 6.50 MBS POOL NO MB0426	0.0011% US3618N5PL72
FNMA FNCL 010253 5.50 MBS POOL NO CB5642	0.0011% US3140QRHU01
FMCC FNCL 010853 4.50 MBS POOL NO SD3565	0.0010% US3132DQ6A97
CARRIER GLOBAL CORP 150227 2.493 CB	0.0009% US14448CAP95
FMCC FNCL 011253 6.50 MBS POOL NO RJ0527	0.0009% US3142GQSR46
GINNIE MAE II POOL 6.50 200855 MB0558 MBS	0.0009% US3618N5TQ24
FMCC FNCL 010254 6.50 MBS POOL NO SD4870	0.0009% US3132DSMT68
CNH 2023 A A4 151030 ABS	0.0008% US12664QAD60
GOLDMAN SACHS COLLAT	0.0008% -
UBS COLLATERAL A/C	0.0008% -
FNMA FNCL 011137 4.00 MBS POOL NO MA4797	0.0008% US31418EKK54
GNMA G2SF 200353 5.50 MBS POOL NO MA8726	0.0007% US36179XVT08
FMCC FNCL 010154 6.50 MBS POOL NO RJ0717	0.0007% US3142GQYP16
FNMA FNCL 010937 4.00 MBS POOL NO MA4726	0.0005% US31418EHC75
GINNIE MAE II POOL 6.50 200255 MB0207 MBS	0.0005% US3618N5GR44
QUEBEC PROVINCE OF 011251 3.10 GB	0.0004% CA74814ZFE84
FNMA FMCC 010837 4.00 MBS POOL NO SB0725	0.0004% US3132CWYW80
FMCC FNCL 010238 4.00 MBS POOL NO SB1009	0.0004% US3132CXDN93
FNMA FNCL 011138 4.00 MBS POOL NO MA5223	0.0002% US31418EYV63
Income Due - CAD	0.0001% -
JAPAN GOVERNMENT 200639 0.30 GB	0.0001% JP1201691K75
GNMA G2SF 200955 6.50 MBS POOL NO MB0625	0.0001% US3618N5VT35
PEN BNP PARIBAS A/C	0.0000% -
Takeon NZD	0.0000% -
THB BNP PARIBAS A/C	0.0000% -
JP MORGAN COLAT	-0.0008% -
STATE STREET	-0.0062% -
Outstanding Settlement Payments - CAD	-0.0062% -
Accruals	-0.0100% -
Outstanding Settlement Payments - GBP	-0.0108% -
Outstanding Settlement Payments - CNY	-0.0795% -
Outstanding Settlement Payments - EUR	-0.1610% -
Outstanding Settlement Payments - NZD	-0.2521% -
Currency Forward	-0.6095% -
Outstanding Settlement Payments - USD	-0.9826% -