

Offer name	Mercer Investment Funds	Offer number	OFR10322
Fund name	Mercer Responsible Hedged Global Fixed	Fund number	FND8206
Period disclosure applies [dd/mm/yyyy]	30/09/2025		
Asset name	% of fund net assets	Security code	
ISHARES MBS ETF	12.64%	US4642885887	
UNITED STATES TREASURY 150727 4.375 GB	0.41%	US91282CKZ31	
UNITED STATES TREASURY 301127 3.875 GB	0.41%	US91282CFZ95	
UNITED STATES TREASURY 310329 4.125 GB	0.41%	US91282CKG59	
UNITED STATES TREASURY 150227 4.125 GB	0.40%	US91282CKA89	
UNITED STATES TREASURY 150826 4.375 GB	0.40%	US91282CHU80	
UNITED STATES TREASURY 150327 4.25 GB	0.40%	US91282CKE02	
UNITED STATES TREASURY 310328 3.625 GB	0.40%	US91282CGT27	
UNITED STATES TREASURY 310527 2.625 GB	0.40%	US91282CET45	
UNITED STATES TREASURY 310727 2.75 GB	0.40%	US91282CFB28	
Liquidity Identifier	1.31%		
USD BNP PARIBAS A/C	0.72%		
Outstanding Settlement Receipts - USD	0.69%		
UNITED STATES TREASURY 150828 2.875 GB	0.39%	US9128284V99	
UNITED STATES TREASURY 300927 0.375 GB	0.38%	US91282CAL54	
UNITED STATES TREASURY 310529 2.75 GB	0.36%	US91282CES61	
UNITED STATES TREASURY 301128 4.375 GB	0.35%	US91282CJN20	
UNITED STATES TREASURY 300928 4.50 GB	0.34%	US91282CJA09	
UNITED STATES TREASURY 280229 4.25 GB	0.34%	US91282CKD29	
UNITED STATES TREASURY 310731 4.125 GB	0.34%	US91282CLD10	
UNITED STATES TREASURY 310729 4.00 GB	0.34%	US91282CLC37	
UNITED STATES TREASURY 310331 4.125 GB	0.34%	US91282CKF76	
UNITED STATES TREASURY 310530 3.75 GB	0.34%	US91282CHF14	
UNITED STATES TREASURY 311228 3.75 GB	0.34%	US91282CJR34	
UNITED STATES TREASURY 311230 3.75 GB	0.34%	US91282CJQ50	
Outstanding Settlement Receipts - JPY	0.34%		
UNITED STATES TREASURY 150234 4.00 GB	0.33%	US91282CJZ59	
JAPAN GOVERNMENT 201227 0.10 GB	0.33%	JP1103491HC4	
UNITED STATES TREASURY 301126 1.25 GB	0.33%	US91282CDK45	
UNITED STATES TREASURY 310129 1.75 GB	0.31%	US91282CDW82	
UNITED STATES TREASURY 150230 1.5 GB	0.30%	US912828Z948	
UNITED STATES TREASURY 150529 2.375 GB	0.29%	US9128286T26	
UNITED STATES TREASURY 150830 0.625 GB	0.29%	US91282CAE12	
UNITED STATES TREASURY 310531 4.625 GB	0.28%	US91282CKU44	
Outstanding Settlement Receipts - EUR	0.28%		
GERMANY FEDERAL REPUBLIC OF (GOVERNMENT) 151027	0.27%	DE0001141869	
1.30 GB			
UNITED STATES TREASURY 310532 4.125 GB	0.27%	US91282CNF40	
ITALY REPUBLIC OF GOVERNMENT 011228 2.80 GB	0.26%	IT0005340929	
UK TREASURY 221026 0.375 GB	0.26%	GB00BNNGP668	
UNITED STATES TREASURY 280229 1.875 GB	0.25%	US91282CEB37	
FRANCE REPUBLIC OF GOVERNMENT 251129 0.00 GB	0.25%	FR0013451507	
UNITED STATES TREASURY 150831 1.25 GB	0.25%	US91282CCS89	
UNITED STATES TREASURY 150235 4.625 GB	0.24%	US91282CMM00	
FRANCE REPUBLIC OF GOVERNMENT 251027 2.75 GB	0.24%	FR0011317783	
FRANCE REPUBLIC OF GOVERNMENT 250229 2.75 GB	0.24%	FR001400HI98	
UNITED STATES TREASURY 151143 4.75 GB	0.24%	US912810TW80	
UNITED STATES TREASURY 150232 1.875 GB	0.24%	US91282CDY49	
UNITED STATES TREASURY 310330 4.00 GB	0.24%	US91282CMU26	
JAPAN GOVERNMENT OF 200334 0.80 GB	0.23%	JP1103741Q44	
UNITED STATES TREASURY 310330 3.625 GB	0.23%	US91282CGS44	
UNITED STATES TREASURY 151131 1.375 GB	0.23%	US91282CDJ71	
ITALY REPUBLIC OF GOVERNMENT 150127 0.85 GB	0.23%	IT0005390874	
UNITED STATES TREASURY 300929 3.50 GB	0.23%	US91282CLN91	
UNITED STATES TREASURY 150834 3.875 GB	0.23%	US91282CLF67	

SPAIN KINGDOM OF GOVERNMENT 300727 0.80 GB	0.23% ES0000012G26
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 070327 GB	0.22% GB00BPSNB460
JAPAN 5 YEAR ISSUE 200330 1.00 GB	0.22% JP1051781R45
JAPAN GOVERNMENT OF 201226 0.10 GB	0.22% JP1103451GCO
JAPAN GOVERNMENT OF 200327 0.10 GB	0.22% JP1103461H35
JAP GOVERNMENT 200627 0.005 GB	0.22% JP1051531N75
JAPAN GOVERNMENT 200329 0.60 GB	0.22% JP1051681Q54
UNITED STATES TREASURY 310528 1.25 GB	0.22% US91282CCE93
JAPAN GOVERNMENT 201228 0.10 GB	0.22% JP1103531K10
JAPAN GOVERNMENT 200329 0.1 GB	0.22% JP1103541K42
JAPAN GOVERNMENT OF 200634 1.10 GB	0.22% JP1103751Q74
JAPAN GOVERNMENT 201229 0.10 GB	0.22% JP1103571L10
JAPAN GOVERNMENT 200330 0.10 GB	0.22% JP1103581L42
JAPAN GOVERNMENT 200930 0.10 GB	0.21% JP1103601LA4
JAPAN GOVERNMENT 200631 0.10 GB	0.21% JP1103631M74
JAPAN GOVERNMENT OF 201233 0.6 GB	0.21% JP1103731Q12
JAPAN GOVERNMENT 201231 0.10 GB	0.21% JP1103651N11
JAPAN GOVERNMENT 200632 0.20 GB	0.21% JP1103671N74
UNITED STATES TREASURY 150534 4.375 GB	0.21% US91282CKQ32
ITALY REPUBLIC OF GOVERNMENT 151229 3.85 GB	0.21% IT0005519787
UNITED STATES TREASURY 150532 2.875 GB	0.21% US91282CEP23
SPAIN KINGDOM OF GOVERNMENT 310529 3.50 GB	0.21% ES0000012M51
UNITED STATES TREASURY 151134 4.25 GB	0.21% US91282CLW90
UNITED STATES TREASURY 151153 4.75 GB	0.20% US912810TV08
UNITED STATES TREASURY 150628 3.875 GB	0.20% US91282CNH06
UNITED STATES TREASURY 300626 4.625 GB	0.20% US91282CKY65
UNITED STATES TREASURY 150554 4.625 GB	0.20% US912810UA42
FRANCE REPUBLIC OF GOVERNMENT 251131 0.00 GB	0.20% FR0014002WK3
UNITED STATES TREASURY 150253 3.625 GB	0.19% US912810TN81
FRANCE REPUBLIC OF GOVERNMENT 250227 0.00 GB	0.19% FR0014003513
UNITED STATES TREASURY 150854 4.25 GB	0.19% US912810UC08
UNITED STATES TREASURY 150543 3.875 GB	0.18% US912810TS78
FRANCE REPUBLIC OF GOVERNMENT 250529 0.50 GB	0.18% FR0013407236
UNITED STATES TREASURY 150552 2.875 GB	0.18% US912810TG31
SPAIN (KINGDOM OF) 300740 4.9 GOVT	0.18% ES00000120N0
UNITED STATES TREASURY 150843 4.375 GB	0.18% US912810TU25
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310734 4.25 GB	0.18% GB00BQC82C90
ITALY REPUBLIC OF GOVT 010831 0.60 GB	0.17% IT0005436693
JAPAN GOVERNMENT OF 200933 1.70 GB	0.17% JP1201461D98
UNITED STATES TREASURY 151132 4.125 GB	0.17% US91282CFV81
US TREASURY NB 150535 4.25 GB	0.17% US91282CNC19
FRANCE REPUBLIC OF GOVERNMENT 251130 0.00 GB	0.17% FR0013516549
SPAIN KINGDOM OF GOVERNMENT 311033 3.55 GB	0.17% ES0000012L78
FRANCE 251038 4.0 GOVT	0.17% FR0010371401
FRANCE REPUBLIC OF GOVERNMENT 250534 1.25 CB	0.17% FR0013313582
UNITED STATES TREASURY 150833 3.875 GB	0.17% US91282CHT18
UNITED STATES TREASURY 151128 3.125 GB	0.17% US9128285M81
UNITED STATES TREASURY 150527 2.375 GB	0.16% US912828X885
UNITED STATES TREASURY 150244 4.50 GB	0.16% US912810TZ12
BUONI POLIENNAIIL DEL TES 010237 4.0 GOV	0.16% IT0003934657
UNITED STATES TREASURY 150827 2.25 GB	0.16% US9128282R06
UNITED STATES TREASURY 310726 0.625 GB	0.16% US91282CCP41
UNITED STATES TREASURY 310127 1.5 GB	0.16% US912828Z781
UNITED STATES TREASURY 310826 0.75 GB	0.16% US91282CCW91
UNITED STATES TREASURY 311226 0.00 GB	0.16% US91282CDQ15
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 191028 2.40 GB	0.16% DE000BU25018
BONOS Y OBLIG DEL ESTADO 310130 2.70 GB	0.16% ES0000012O00
EUROPEAN UNION 041027 2.00 CB	0.16% EU000A3K4DS6
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 151129 2.10 GB	0.16% DE0001102622
JAPN GOVERNMENT 200331 0.10 GB	0.16% JP1103621M43
UNITED STATES TREASURY 150841 1.75 GB	0.16% US912810TA60

JAPAN GOVERNMENT OF 200936 0.50 GB	0.16% JP1201581G90
BUNDESREPUB DEUTSCHLAND 150235 2.50 GB	0.16% DE000BU2Z049
FRANCE REPUBLIC OF GOVERNMENT 250530 2.50 GB	0.16% FR0011883966
FRANCE GOVT OF 251134 3.00 G B	0.16% FR001400QMF9
UNITED STATES TREASURY 150844 4.125 GB	0.16% US912810UD80
UNITED STATES TREASURY 311029 4.00 GB	0.15% US91282CFT36
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150234 2.20 GB	0.15% DE000BU2Z023
KOREA REPUBLIC OF GOVERNMENT 100354 3.25 GB	0.15% KR103502GE30
EXPORT IMPORT BANK OF CHINA 160731 3.38 GB	0.15% CND10004BNT2
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150228 0.50 GB	0.15% DE0001102440
UNITED STATES TREASURY 150853 4.125 GB	0.15% US912810TT51
UNITED KINGDOM OF GREAT BRITAIN NORTHERN IRE 221030 0.375 GB	0.15% GB00BL68HH02
UNITED STATES TREASURY 151143 3.75 GB	0.15% US912810RD28
UNITED STATES TREASURY 150540 1.125 GB	0.15% US912810SR05
JAPAN GOVERNMENT 201232 0.50 GB	0.15% JP1103691P11
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310132 1.00 GB	0.15% GB00BM8Z2T38
JAPAN GOVERNMENT OF 200932 0.20 GB	0.15% JP1103681NA2
BUNDESREPUBLIK DEUTSCHLAND 040740 4.75 G	0.14% DE0001135366
UNITED STATES TREASURY 151133 4.50 GB	0.14% US91282CJJ18
JAPAN GOVERNMENT OF 200339 2.30 GB	0.14% JP1300301940
SUCI SECOND INVESTMENT COMPANY 050331 5.171 CB	0.14% XS2777443768
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310134 4.625 GB	0.14% GB00BPJKN53
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150853 1.80 GB	0.14% DE0001102614
US TREASURY NB 150835 4.25 GB	0.14% US91282CNT44
UNITED STATES TREASURY 300630 3.75 GB	0.13% US91282CHJ36
UNITED STATES TREASURY 150251 1.875 GB	0.13% US912810SU34
UK TREASURY BOND 071238 4.75 GB	0.13% GB00B00NY175
JAPAN GOVERNMENT OF 200635 1.30 GB	0.13% JP1201531F68
JAPAN GOVERNMENT 200928 0.10 GB	0.13% JP1103521JA8
JAPAN GOVERNMENT OF 201234 1.20 GB	0.13% JP1201511EC7
AUSTRALIAN COMMONWEALTH GOVT 211128 2.75 GB	0.13% AU000XCLWAU3
UNITED STATES TREASURY 311026 1.125 GB	0.13% US91282CDG33
UNITED STATES TREASURY 280227 1.875 GB	0.13% US91282CEC10
CANADA GOVERNMENT 011230 0.50 GB	0.13% CA135087L443
UNITED KINGDOM OF GREAT BRITAIN NORTHERN IRE 221043 4.75 GB	0.13% GB00BPJJKP77
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 290127 4.125 GB	0.13% GB00BL6C7720
JAPAN GOVERNMENT 200931 0.10 GB	0.13% JP1103641MA8
UNITED STATES TREASURY 310128 0.75 GB	0.13% US91282CBJ99
KOREA REPUBLIC OF SOUTH KOREA 100634 3.50 GB	0.13% KR103502GE63
EXPORT IMPORT BANK OF CHINA 070733 2.85 GB	0.12% CND10006NHN7
CPPIB CAPITAL INC 020629 3.60 CB	0.12% CA12593CAX98
UNITED STATES TREASURY 150832 2.75 GB	0.12% US91282CFF32
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310128 0.125 GB	0.12% GB00BMBL1G81
EUROPEAN UNION 041230 3.125 GB	0.12% EU000A3LNF05
EUROPEAN UNION 051228 3.125 GB	0.12% EU000A3K4EN5
ITALY REPUBLIC OF GOVERNMENT 010734 3.85 GB	0.12% IT0005584856
FRANCE REPUBLIC OF GOVERNMENT 251133 3.50 GB	0.12% FR001400L834
UNITED STATES TREASURY 150243 3.875 GB	0.12% US912810TQ13
EUROPEAN UNION 041038 3.375 GB	0.12% EU000A3K4D74
CANADA GOVERNMENT 010927 2.75 GB	0.12% CA135087N837
UNITED KINGDO OF GREAT BRITAIN AND NORTH GOVT 310129 0.50 GB	0.12% GB00BLPK7227
NETHERLANDS KINGDOM OF THE GOVERNMENT 150130 2.50 GB	0.12% NL0015001DQ7
PORTUGAL REPUBLIC OF GOVERNMENT 171028 2.125 GB	0.12% PTOTEVOE0018
FRANCE REPUBLIC OF GOVERNMENT 250230 2.75 GB	0.12% FR001400PM68

BUONI POLIENNALI DEL TES 151131 3.15 GB	0.12% IT0005619546
ITALY REPUBLIC OF GOVERNMENT 150629 2.80 GB	0.12% IT0005495731
KOREA REPUBLIC OF GOVERNMENT 100326 3.25 GB	0.12% KR103503GE39
SPAIN KINGDOM OF GOVERNMENT 310526 2.80 GB	0.12% ES0000012L29
THAILAND KINGDOM OF GOVERNMENT 170633 3.35 GB	0.12% TH062303D603
BONOS Y OBLIG DEL ESTADO 300435 3.15 GB	0.12% ES0000012O67
JAPAN GOVERNMENT OF 200336 0.40 GB	0.12% JP1201561G37
ITALY REPUBLIC OF GOVERNMENT 010827 2.05 GB	0.12% IT0005274805
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150834 2.60 GB	0.12% DE000BU2Z031
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150233 2.30 GB	0.12% DE000BU2Z007
JAPAN GOVERNMENT OF 200937 0.60 GB	0.12% JP1201621H91
FRANCE GOVT OF 250535 3.20 GB	0.12% FR001400X8V5
UNITED STATES TREASURY 150530 0.625 GB	0.12% US912828ZQ64
NETHERLANDS KINGDOM OF GOVERNMENT 150734 2.5 GB	0.12% NL0015001XZ6
UNITED STATES TREASURY 150550 1.25 GB	0.12% US912810SN90
JAPAN GOVERNMENT OF 200938 0.7 GB	0.12% JP1201661JA3
FREDDIE MAC 150732 6.25 GB	0.12% US3134A4KX12
UNITED STATES TREASURY 151151 1.875 GB	0.11% US912810TB44
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150827 0.50 GB	0.11% DE0001102424
FRANCE REPUBLIC OF GOVERNMENT 250528 0.75 GB	0.11% FR0013286192
ITALY REPUBLIC OF GOVERNMENT 010430 1.35 GB	0.11% IT0005383309
EUROPEAN INVESTMENT BANK 220129 0.625 CB	0.11% XS1938387237
JAPAN GOVERNMENT 201226 0.005 GB	0.11% JP1051501N14
ITALY REPUBLIC OF GOVERNMENT 010933 2.45 GB	0.11% IT0005240350
JAPAN GOVERNMENT 201227 0.30 GB	0.11% JP1051551P11
MAJOR JOINT LOCAL GOVERNMENT BOND 250527 0.18 CB	0.11% JP2990001H56
JAPAN GOVERNMENT OF 200927 0.10 GB	0.11% JP1103481H98
JAPAN GOVERNMENT 200628 0.30 GB	0.11% JP1051611P92
JAPAN GOVERNMENT OF 200335 1.40 GB	0.11% JP1103781R44
UNITED STATES TREASURY 151147 2.75 GB	0.11% US912810RZ30
JAPAN GOVERNMENT 200642 0.90 GB	0.11% JP1201811N77
JAPAN GOVERNMENT 200929 0.10 GB	0.11% JP1103561KA2
ITALY REPUBLIC OF GOVERNMENT 010533 4.4 GB	0.11% IT0005518128
UNITED STATES TREASURY 150844 3.125 GB	0.11% US912810RH32
JAPAN GOVERNMENT 201230 0.10 GB	0.11% JP1103611M11
FRANCE REPUBLIC OF GOVERNMENT 250545 3.25 GB	0.11% FR0011461037
JAPAN GOVERNMENT 200340 0.40 GB	0.11% JP1201721L45
JAPAN GOVERNMENT 200939 0.30 GB	0.11% JP1201701KA5
MEXICO UNITED MEXICAN STATES GOVERNMENT 260533 7.50 GB	0.11% MX0MGO0001D6
AUSTRIA REPUBLIC OF GOVERNMENT 200230 0.00 GB	0.11% AT0000A2CQD2
JAPAN GOVERNMENT 200633 0.40 GB	0.10% JP1103711P74
SPAIN KINGDOM OF GOVERNMENT 300432 0.70 GB	0.10% ES0000012K20
JAPAN 20 YEAR ISSUE 200644 1.90 GB	0.10% JP1201891Q77
JAPAN GOVERNMENT 200941 0.50 GB	0.10% JP1201781MA3
EXPORT IMPORT BANK OF CHINA 130233 3.1 GB	0.10% CND100063JL3
UNITED STATES TREASURY 150555 4.75 GB	0.10% US912810UK24
ITALY REPUBLIC OF GOVERNMENT 011053 4.50 GB	0.10% IT0005534141
UNITED STATES TREASURY 150544 4.625 GB	0.10% US912810UB25
EXPORT-IMPORT BANK OF CHINA 060228 2.87 CB	0.10% CND1000620N9
FRANCE REPUBLIC OF GOVERNMENT 250533 3.00 GB	0.10% FR001400H7V7
UNITED STATES TREASURY 150233 3.50 GB	0.10% US91282CGM73
UNITED STATES TREASURY 150533 3.375 GB	0.10% US91282CHC82
JAPAN GOVERNMENT 200943 1.50 GB	0.10% JP1201861PA6
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211132 1.75 GB	0.10% AU0000143901
BPCE SA 191034 7.003 CB	0.10% US05571AAS42
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150538 1.00 GB	0.09% DE0001102598

AUSTRALIAN COMMONWEALTH GOVERNMENT 210532 1.25 GB	0.09% AU0000075681
FRANCE REPUBLIC OF GOVERNMENT 250554 3.00 GB	0.09% FR001400FTH3
ONTARIO PROVINCE OF 020630 2.05 CB	0.09% CA68333ZAH07
MEXICO UNITED MEXICAN STATES GOVERNMENT 010329 8.5 GB	0.09% MX0MGO0001F1
JAPAN GOVERNMENT OF 201245 1.40 GB	0.09% JP1300491FC9
UNITES STATES TREASURY 150548 3.125 CD	0.09% US912810SC36
KOREA REPUBLIC OF GOVERNMENT 100630 1.375 GB	0.09% KR103502GA67
GERMANY (FEDERAL REPUBLIC) 040137 4.00 G	0.09% DE0001135275
JAPAN EXPRESSWAY HOLDING AND DEBT REPAYMENT 301127 0.16 GB	0.09% JP370620AHB4
UNITED KINGDOM GILT 070335 4.50 GB	0.09% GB00BT7J0027
BOUNI POLIENNALI DEL TES 010341 1.80 CB	0.09% IT0005421703
NORTH RHINE WESTPHALIA STATE OF 090430 0.20 GB	0.09% DE000NRWOMA1
SPAIN (KINGDOM OF) 300741 4.7 GB	0.09% ES00000121S7
UNITED STATES TREASURY 150231 1.125 GB	0.09% US91282CBL46
ONTARIO TEACHERS FINANCE TRUST 100429 4.625 CB	0.09% US68329AAQ13
JAPAN GOVERNMENT 200341 0.50 GB	0.09% JP1201761M45
JAPAN GOVERNMENT 220940 0.40 GB	0.09% JP1201741LA9
UNITED STATES TREASURY 150549 2.875 GB	0.09% US912810SH23
AUSTRALIAN COMMONWEALTH GOVT 211129 2.75 GB	0.09% AU000XCLWAX7
SLOVAK REPUBLIC GOVERNMENT 191032 4.00 GB	0.09% SK4000021986
JAPAN GOVERNMENT 200630 0.10 GB	0.09% JP1103591L73
GREECE REPUBLIC OF GOVERNMENT 150633 4.25 GB	0.09% GR0124039737
FRANCE GOVT OF 250441 4.5 GB	0.09% FR0010773192
SPAIN KINGDOM OF GOVERNMENT 300431 0.10 GB	0.09% ES0000012H41
MORGAN STANLEY 140128 4.952 CB	0.09% US61690U8A11
COOPERATIEVE RABOBANK UA NEW YORK BRANCH 050327 5.041 CB	0.09% US21688ABD37
SWITZERLAND CONFEDERATION OF GOVERNMENT 230635 0.25 GB	0.08% CH0557778310
EUROPEAN INVESTMENT BANK 130224 4.125 GB	0.08% US298785KA31
ITALY REPUBLIC OF GOVERNMENT 151130 4.00 GB	0.08% IT0005561888
JAPAN GOVERNMENT 200332 0.20 GB	0.08% JP1103661N43
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310133 3.25 GB	0.08% GB00BMV7TC88
US TREASURY BILL 150539 4.25 GOVT BOND	0.08% US912810QB70
JAPAN GOVERNMENT OF 201244 2.00 GB	0.08% JP1201911R15
UNITED STATES TREASURY 150546 2.50 GB	0.08% US912810RS96
UNITED KINGDOM TREASURY GILT 070939 4.2	0.08% GB00B3KJDS62
ITALY REPUBLIC OF GOVERNMENT 150630 3.7 GB	0.08% IT0005542797
GREECE REPUBLIC OF GOVERNMENT 150628 3.875 GB	0.08% GR0114033583
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221053 3.75 GB	0.08% GB00BPCJD997
ITALY REPUBLIC OF GOVERNMENT 011039 4.15 GB	0.08% IT0005582421
KOREA REPUBLIC OF GOVERNMENT 100943 3.875 GB	0.08% KR103504GD96
EUROPEAN INVESTMENT BANK 120133 2.875 CB	0.08% XS2574388646
GERMANY (FEDERATION OF) 040742 3.25 GB	0.08% DE0001135432
EUROPEAN UNION 121045 3.75 GB	0.08% EU000A4EA8Y7
FRANCE REPUBLIC OF GOVERNMENT 250543 2.50 GB	0.08% FR001400CMX2
NRW BANK 060229 2.625 GB	0.08% DE000NWB9122
JAPAN GOVERNMENT OF 200344 1.70 GB	0.08% JP1300421E39
EUROPEAN FINANCIAL STABILITY FACILITY SA 110428 2.375 CB	0.08% EU000A2SCAE8
LANDSBANKINN HF 240630 3.50 CB	0.08% XS3102045443
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310731 0.25 GB	0.08% GB00BMGR2809
BELGIUM KINGDOM OF GOVERNMENT 220633 3.00 GB	0.08% BE0000357666
SPAIN KINGDOM OF GOVERNMENT 311032 2.55 GB	0.08% ES0000012K61
BELGIUM KINGDOM OF GOVERNMENT 221034 2.85 GB	0.08% BE0000360694
CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE 251132 2.75 GB	0.08% FR001400CVE3
FRANCE REPUBLIC OF GOVERNMENT 250536 1.25 GB	0.08% FR0013154044
ITALY REPUBLIC OF GOVERNMENT 010335 3.35 GB	0.08% IT0005358806

CRED MUTUEL HOME LOAN SF 060635 3.13 CB	0.08% FR00140103M8
NORDDEUTSCHE LANDESBANK 200929 2.38 CB	0.08% DE000NLB5EY8
AGENCE FRANCAISE DEVELOP 300930 2.75 GB	0.08% FR0014010J41
CREDIT AGRICOLE SA LONDON BR 030527 1.375 CB	0.08% XS1605365193
ITALY REPUBLIC OF GOVERNMENT 010427 1.1 GB	0.08% IT0005484552
UNITED STATES TREASURY 151149 2.375 CB	0.08% US912810SK51
SPAIN KINGDOM OF GOVERNMENT 300428 1.40 GB	0.08% ES0000012B39
KOREA REPUBLIC OF GOVERNMENT 101233 4.125 GB	0.08% KR103502GDC6
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211230 1.00 GB	0.08% AU0000087454
EUROPEAN FINANCIAL STABILITY FACILITY SA 030527 0.75 CB	0.08% EU000A1G0DR4
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150227 0.25 GB	0.08% DE0001102416
SPAIN KINGDOM OF GOVERNMENT 300730 1.95 GB	0.08% ES00000127A2
THAILAND KINGDOM OF GOVERNMENT 171228 2.875 GB	0.08% TH0623038C04
NETHERLAND KINGDOM OF THE GOVERNMENT 150127 0.00 GB	0.08% NL0015031501
UNITED STATES TREASURY 150845 2.875 GB	0.08% US912810RN00
JAPAN GOVERNMENT 200654 2.20 GB	0.08% JP1300831Q70
ITALY REPUBLIC OF GOVERNMENT 011232 2.50 GB	0.08% IT0005494239
JAPAN GOVERNMENT 200338 0.50 GB	0.08% JP1201641J38
SWEDISH COVERED BOND CORP 230529 4.00 CB	0.08% SE0021021631
IRELAND GOVERNMENT 150529 1.10 GB	0.08% IE00BH3SQ895
SPAIN KINGDOM OF GOVERNMENT 300743 3.45 GB	0.08% ES0000012K95
VONOVIA SE 250332 2.375 CB	0.08% DE000A3MQS72
ITALY REPUBLIC OF GOVERNMENT 150328 0.25 GB	0.07% IT0005433690
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150541 2.60 CB	0.07% DE000BU2F009
UNITED STATES TREASURY 150242 2.375 GB	0.07% US912810TF57
FRANCE REPUBLIC OF GOVERNMENT 251132 2.00 GB	0.07% FR001400BKZ3
JAPAN GOVERNMENT OF 200946 0.50 GB	0.07% JP1300521G93
EUROPEAN UNION 020628 0.00 CB	0.07% EU000A287074
SKANDINAVISKA ENSKILDA BANKEN AB 061227 3.00 CB	0.07% SE0017780182
GERMANY FEDERAL REPUBLIC OF GOVT 150229 0.25 GB	0.07% DE0001102465
SOCIETE GENERALE SA 100134 6.691 CB	0.07% US83368RBS04
KOREA REPUBLIC OF GOVERNMENT 100633 3.25 GB	0.07% KR103502GD64
EXPORT IMPORT BANK OF CHINA 260231 2.46 GB	0.07% CND10007LBN2
KOREA REPUBLIC OF GOVERNMENT 101226 3.875 GB	0.07% KR103501GDC8
EUROPEAN INVESTMENT BANK 280928 0.00 CB	0.07% XS2343538372
JAPAN GOVERNMENT 200643 1.10 GB	0.07% JP1201851P76
SPAIN KINGDOM OF GOVERNMENT 311029 0.60 GB	0.07% ES0000012F43
THAILAND KINGDOM OF GOVERNMENT 170327 2.25 GB	0.07% TH0623037304
KOREA REPUBLIC OF GOVERNMENT 100928 3.50 GB	0.07% KR103501GD99
CANADA GOVERNMENT 010635 3.25 GB	0.07% CA135087S620
UBS GROUP AG 220934 6.301 CB	0.07% US225401BG25
FINLAND REPUBLIC OF GOVERNMENT 150929 0.50 GB	0.07% FI4000369467
KOREA REPUBLIC OF GOVERNMENT 100329 3.25 GB	0.07% KR103501GE31
STADSHYPOTEK AB 011227 2.50 CB	0.07% SE0013883691
MEXICO UNITED MEXICAN STATES GOVERNMENT 030926 7.00 GB	0.07% MX0MGO000193
UNITED STATES TREASURY 151130 0.875 GB	0.07% US91282CAV37
ITALY REPUBLIC OF GOVERNMENT 010830 0.95 GB	0.07% IT0005403396
MIZUHO FINANCIAL GROUP 270534 FRN	0.07% US60687YCT47
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221028 1.625 GB	0.07% GB00BFX0ZL78
CANADA GOVERNMENT 011255 2.75 GB	0.07% CA135087P998
CANADA GOVERNMENT 010633 2.75 GB	0.07% CA135087Q236
KOREA REPUBLIC OF GOVERNMENT 100327 2.375 GB	0.07% KR103501GC33
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150230 0.00 GB	0.07% DE0001102499
HUNGARY 260935 6.00 GB	0.07% XS3101499260
AUSTRIA REPUBLIC OF GOVERNMENT 201040 0.00 GB	0.07% AT0000A2KQ43
GERMANY GOVERNMENT OF 150846 2.50 GB	0.07% DE0001102341
ROMANIA GOVERNMENT 070234 3.75 GB	0.07% XS2434895806

EUROPEAN UNION 040734 3.25 CB	0.07% EU000A3K4D41
BANK OF AMERICA CORP 230135 5.468 CB	0.07% US06051GMA49
PHILIPPINES REPUBLIC OF THE GOVERNMENT 020242 3.70 GB	0.07% US718286CB15
HSBC HOLDINGS PLC 181135 FRN	0.07% US404280EL97
JAPAN GOVERNMENT 200640 0.40 GB	0.07% JP1201731L76
LANDWIRTSCHAFTLICHE RENTENBANK 170429 4.625 GB	0.07% US515110CF96
HOME DEPOT INC 150429 4.90 CB	0.07% US437076CW03
EUROPEAN FINANCIAL STABILITY FACILITY SA 240533 1.25 CB	0.07% EU000A1G0D70
CRH SMW FINANCE DAC 210529 5.20 CB	0.07% US12704PAA66
ISDB TRUST NO 2 150529 4.75 CB	0.07% XS2817911170
CANADIAN IMPERIAL BANK OF COMMERCE 021026 5.926 CB	0.07% US13607LWT69
DANSKE HYPOTEK AB PUBL 161226 0.50 CB	0.07% SE0015987540
JP MORGAN CHASE AND CO 230135 5.336 CB	0.07% US46647PEC68
ITALY REPUBLIC OF GOVERNMENT 011231 0.95 GB	0.07% IT0005449969
BROWN BROWN INC 230635 5.55 CB	0.07% US115236AM30
COOPERATIEVE RABOBANK UA 020332 0.75 CB	0.07% XS2449505820
THERMO FISHER SCIENTIFIC INC 100830 4.977 CB	0.07% US883556CW07
HSBC HOLDINGS PLC 040330 5.546 CB	0.07% US404280ED71
UBS GROUP AG 080230 5.428 CB	0.07% US902613BJ61
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 050329 4.50 GB	0.07% FR001400OFN2
STANDARD CHARTERED PLC 080228 6.75 CB	0.07% US853254CW88
MASSMUTUAL GLOBAL FUNDING II 090427 5.10 CB	0.07% US57629W4S64
TORONTO DOMINION BANK 050427 4.98 CB	0.07% US89115A2W19
GENERAL MOTORS FINANCIAL COMPANY INC 080527 5.40 CB	0.07% US37045XEQ51
AMERICAN TOWER CORP 150229 5.20 CB	0.07% US03027XCG34
MITSUBISHI UFJ FINANCIAL GROUP INC 220229 5.422 CB	0.07% US606822CS14
DENMARK KINGDOM OF GOVERNMENT 151133 2.25 GB	0.07% DK0009924532
CHILE GOVERNMENT OF 220129 4.85 GB	0.07% US168863EB04
ISRAEL STATE OF GOVERNMENT 310537 1.50 GB	0.07% IL0011661803
REPUBLIC OF KOREA 030729 4.50 GB	0.07% US50064FAX24
INTL FINANCE CORP 130728 4.50 CB	0.07% US45950KDD90
ISRAEL STATE OF GOVERNMENT 120334 5.50 GB	0.07% US46514BRL35
NATIONAL AUSTRALIA BANK 030630 4.37 CB	0.07% US632525CH21
APPLE INC 100533 4.30 CB	0.07% US037833EV87
FORD MOTOR CREDIT COMPANY LLC 050331 6.05 CB	0.07% US345397E250
CPPIB CAPITAL INC 040334 5.20 CB	0.07% AU3CB0307031
NORDEA BANK ABP 220927 5.375 CB	0.07% US65558RAD17
JAPAN GOVERNMENT OF 201233 1.60 GB	0.07% JP1201471DC6
ORACLE CORP 060528 4.50 CB	0.07% US68389XCM56
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150831 0.00 GB	0.07% DE0001102564
ASIAN DEVELOPMENT BANK 060329 4.375 GB	0.07% US045167GD94
CITIGROUP INC 240528 4.658 CB	0.07% US172967NS68
UNITED KIN OF GREAT BRITAIN AND NORT IRE GOV 220144 3.25 GB	0.07% GB00B84Z9V04
SWEDISH EXPORT CREDIT CORP 010229 4.25 GB	0.07% US01021NAA00
COMCAST CORP 150129 4.55 CB	0.07% US20030NED93
BARCLAYS BANK PLC 120328 5.674 CB	0.07% US06738ECP88
AFRICAN DEVELOPMENT BANK 040127 4.625 GB	0.07% US00828EEY14
MEXICO UNITED MEXICAN STATES GOVERNMENT 220429 4.50 GB	0.07% US91087BAF76
HSBC USA INC 040327 5.294 CB	0.07% US40428HA448
AMERICAN EXPRESS CO 160228 5.098 CB	0.07% US025816DP17
AMGEN INC 020343 5.6 CB	0.07% US031162DS61
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220747 1.50 GB	0.07% GB00BDCHBW80
CISCO SYSTEMS INC 260227 4.80 CB	0.07% US17275RBQ48
BANK OF CHINA LTD NEW YORK BRANCH 260626 4.625 CB	0.07% XS2632485897
TSMC ARIZONA CORP 220427 3.875 CB	0.07% US872898AF83

ABBVIE INC 150327 4.80 CB	0.07% US00287YDR71
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150854 2.50 CB	0.07% DE000BU2D004
UNITED STATES TREASURY 150245 4.75 GB	0.07% US912810UJ50
CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE 190926 4.875 CB	0.07% XS2689239429
EUROPEAN INVESTMENT BANK 190327 4.375 CB	0.07% US298785KB14
UNITED STATES TREASURY 150855 4.75 GB	0.07% US912810UM89
AMAZON.COM INC 130427 3.30 CB	0.07% US023135CF19
KOREA REPUBLIC OF GOVERNMENT 100938 2.375 GB	0.07% KR103502G891
ROCHE HOLDINGS INC 090934 4.592 CB	0.07% US771196CQ32
IRISH GOVERNMENT 181032 0.35 GB	0.07% IE00BMD03L28
JAPAN GOVERNMENT 200950 0.6 GB	0.07% JP1300681LA7
HONG KONG SPECIAL ADMINISTRATIVE REGION GOVT 070633 4.00 GB	0.07% USY3422VDA36
JAPAN GOVERNMENT 201227 0.20 GB	0.07% JP1051561P27
BANCO SANTANDER SR 240328 4.175 CB	0.07% US05964HAQ83
BUONI POLIENNALI DES TES 010839 5.0 GOV	0.07% IT0004286966
BELGIUM KINGDOM OF GOVERNMENT 220632 0.35 GB	0.07% BE0000354630
BELGIUM KINGDOM OF GOVERNMENT 221031 0.00 GB	0.07% BE0000352618
KOREA REPUBLIC OF GOVERNMENT 100937 2.25 GB	0.07% KR103502G792
TREASURY CORPORATION OF VICTORIA 150938 5.25 GB	0.07% AU3SG0002934
JAPAN GOVERNMENT 200328 0.10 GB	0.07% JP1051581P56
JAPAN GOVERNMENT 200328 0.10 GB	0.07% JP1103501J35
AMERICA MOVIL SAB DE CV 220429 3.625 CB	0.07% US02364WBH79
JAPAN GOVERNMENT 200628 0.10 GB	0.07% JP1103511J74
EUROPEAN UNION 040248 2.625 GB	0.07% EU000A3K4DM9
UNITED STATES TREASURY 150228 2.75 GB	0.07% US9128283W81
FEDERAL NATIONAL MORTGAGE ASSOCIATION 240926 1.875 GB	0.07% US3135G0Q225
TELUS CORP 151132 5.25 CB	0.07% CA87971MBX08
QUEENSLAND TREASURY CORP 200827 2.75 GB	0.07% AU3SG0001605
US TREASURY NB 151154 4.50 GB	0.07% US912810UE63
FRANCE REPUBLIC OF GOVERNMENT 250649 3.00 GB	0.07% FR001400NEF3
NEW SOUTH WALES TREASURY CORP 200328 3.00 GB	0.07% AU3SG0001514
POLAND REPUBLIC OF GOVERNMENT 250729 4.75 GB	0.07% PL0000116760
NEW SOUTH WALES TREASURY CORP 200237 4.75 GB	0.06% AU3SG0002975
ITALY REPUBLIC OF GOVERNMENT 300445 1.50 GB	0.06% IT0005438004
SWITZERLAND CONFEDERATION OF GOVERNMENT 270632 0.50 GB	0.06% CH0344958688
Outstanding Settlement Receipts - AUD	0.06%
ITALY REPUBLIC OF GOVERNMENT 010336 1.45 GB	0.06% IT0005402117
ONTARIO PROVINCE OF 1208210527 1.05 GB	0.06% US683234AQ19
ONTARIO PROVINCE OF 020645 3.45 GB	0.06% CA68323ACC68
PERU REPUBLIC OF GOVERNMENT 011232 1.862 GB	0.06% US715638DP43
JAPAN 10 YEAR ISSUE 200934 0.90 GB	0.06% JP1103761QA5
CANADA HOUSING TRUST NO 1 151228 4.25 CB	0.06% CA13509PJQ78
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221071 1.625 GB	0.06% GB00BFMCN652
COCA COLA CO 050328 1.50 CB	0.06% US191216DJ60
CORPORACION NACIONAL DEL COBRE DE CHILE 300929 3.00 CB	0.06% USP3143NBE33
JAPAN GOVERNMENT 200353 1.40 GB	0.06% JP1300781P48
CALIFORNIA ST 010439 7.55 MB	0.06% US13063A5G50
BANK OF MONTREAL 071227 4.709 CB	0.06% CA06368LEY89
PNC FINANCIAL SERVICES GROUP INC 220130 2.55 CB	0.06% US693475AZ80
POLAND REPUBLIC OF GOVERNMENT 251030 1.25 GB	0.06% PL0000112736
BANK GOSPODARSTWA KRAJOWEGO 130332 4.00 GB	0.06% XS2778272471
TENCENT HOLDINGS LTD 030630 2.39 CB	0.06% US88032XAU81
CANADA GOVERNMENT 010334 3.50 GB	0.06% CA135087R713
PORTUGAL REPUBLIC OF GOVERNMENT 140427 4.125 GB	0.06% PTOTEUOE0019
UNICREDIT SPA 110634 4.20 CB	0.06% IT0005598989
BNP PARIBAS SA 190432 2.871 CB	0.06% US09659W2P81
ITALY REPUBLIC OF GOVERNMENT 010828 3.80 GB	0.06% IT0005548315
GOLDMAN SACHS GROUP INC 220432 2.615 CB	0.06% US38141GYB49

MORGAN STANLEY 210133 2.943 CB	0.06% US61747YEL56
AERCAP IRELAND CAPITAL DAC 291033 3.40 CB	0.06% US00774MAY12
AIRPORT AUTHORITY HONG KONG 120132 2.50 GB	0.06% USY000AKAC13
COMMONWEALTH BANK OF AUSTRALIA 110331 2.688 CB	0.06% USQ2704MAD04
JAPAN GOVERNMENT OF 201243 1.70 GB	0.06% JP1300411DC2
JAPAN 20 YEAR ISSUE 200944 1.80 GB	0.06% JP1201901QA8
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220757 1.75 GB	0.06% GB00BD0XH204
DZ HYP AG 310532 3.00 CB	0.06% DE000A351XW3
EUROPEAN INVESTMENT BANK 280728 2.75 CB	0.06% XS2587298204
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 140234 2.90 CB	0.06% XS2765024414
AUSTRIA REPUBLIC OF GOVERNMENT 200234 2.90 GB	0.06% AT0000A39UW5
MITSUBISHI UFJ FINANCIAL GROUP INC 200732 2.309 CB	0.06% US606822BX18
HUNGARY REPUBLIC OF GOVERNMENT 290341 7.625 GB	0.06% US445545AF36
ROMANIA REPUBLIC OF GOVERNMENT 190427 2.375 GB	0.06% XS1599193403
UNITED KINGDOM GILT 070330 4.375 GB	0.06% GB00BSQNRD01
NEW ZEALAND GOVERNMENT 200429 3.0 GB	0.06% NZGOVDT429C7
JAPAN GOVERNMENT OF 201231 1.80 GB	0.06% JP1201331C14
TREASURY 071242 GOVT	0.06% GB00B1VWPJ53
JAPAN GOVERNMENT OF 201254 2.30 GB	0.06% JP1300851R17
TEMASEK FINANCIAL I LTD 010328 1.50 CB	0.06% XS1373131546
HAMBURG FREE AND HANSEATIC CITY OF 051135 0.01 GB	0.06% DE000A2LQPF4
THAILAND KINGDOM OF GOVERNMENT 170634 2.80 GB	0.06% TH0623B3E601
EUROPEAN UNION 041229 1.625 CB	0.06% EU000A3K7MW2
JAPAN GOVERNMENT 200352 1.00 GB	0.06% JP1300741N49
NEW ZEALAND GOVERNMENT 140433 3.50 GB	0.06% NZGOVDT433C9
NIEDERSACHSEN LAND OF 060727 0.625 GB	0.06% DE000A2E4GS9
JAPAN GOVERNMENT OF 201244 1.50 GB	0.06% JP1300451EC6
JAPAN GOVERNMENT OF 200632 1.50 GB	0.06% JP1201381C70
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310754 4.375 GB	0.06% GB00BPSNBB36
MEXICO UNITED MEXICAN STATES GOVERNMENT 310529 8.50 GB	0.06% MX0MGO0000H9
INTERNATIONAL BUSINESS MACHINES CORP 230529 1.50 CB	0.06% XS1617845679
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310139 1.125 GB	0.06% GB00BLPK7334
BELGIUM KINGDOM OF GOVERNMENT 220643 3.45 GB	0.06% BE0000359688
ABU DHABI EMIRATE OF 160450 3.875 GB	0.06% XS2125308242
FRANCE REPUBLIC OF GOVERNMENT 250460 4.00 GB	0.06% FR0010870956
QUEENSLAND TREASURY CORP 090333 4.50 CB	0.06% AU3CB0297547
CZECH REPUBLIC GOVERNMENT 230632 1.75 GB	0.06% CZ0001006233
NEW BRUNSWICK PROVINCE OF 270134 5.50 GB	0.06% CA642866FR32
NETHERLANDS GOVERNMENT 150140 0.50 GB	0.06% NL0013552060
PORTUGAL REPUBLIC OF GOVERNMENT 110442 1.15 GB	0.05% PTOTEPOE0032
SINGAPORE REPUBLIC OF GOVERNMENT 010832 2.625 GB	0.05% SGXF46767848
UNITED STATES TREASURY 150537 5.00 GB	0.05% US912810PU60
PFANDBRIEFBANK SCHWEIZERISCHER HYPOT 050752 2.25 CB	0.05% CH1194355074
EUROPEAN UNION 051054 3.375 CB	0.05% EU000A3K4EY2
UK TREASURY 071246 4.25 GB	0.05% GB00B128DP45
KOREA REPUBLIC OF GOVERNMENT 100953 3.625 GB	0.05% KR103502GD98
POLAND REPUBLIC OF GOVERNMENT 250426 0.00 GB	0.05% PL0000116596
ONTARIO PROVINCE OF 021253 3.75 GB	0.05% CA68333ZAV90
KOREA REPUBLIC OF GOVERNMENT 100350 1.50 GB	0.05% KR103502GA34
ONTARIO PROVINCE OF 240434 5.05 GB	0.05% US683234AV04
IBM CORP 301139 5.6 CB	0.05% US459200GS40
BANK OF AMERICA CORP 220331 0.694 CB	0.05% XS2321427408
MEXICO GOVERNMENT 100248 4.6 CB	0.05% US91087BAD29
SINGAPORE REPUBLIC OF GOVERNMENT 010927 2.875 GB	0.05% SGXF33080817
JAPAN GOVERNMENT 200363 1.30 GB	0.05% JP1400161P53

EUROPEAN UNION 040433 1.25 CB	0.05% EU000A19XC51
SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHOR 240534 1.75 GB	0.05% AU3SG0002447
ROYAL BANK OF CANADA 240630 5.228 CB	0.05% CA780086ZH08
SPAIN KINGDOM OF 311052 1.9 GB	0.05% ES0000012K46
UNITED KINGDOM OF GREAT BRITAIN AND NORT IRE 220145 3.50 GB	0.05% GB00BN65R313
EXPORT IMPORT BANK OF CHINA 161130 3.74 CB	0.05% CND10003VYQ5
UNITED ARAB EMIRATES GOVERNMENT 191041 2.875 GB	0.05% XS2397083820
BELGIUM KINGDOM OF GOVERNMENT 220433 1.25 GB	0.05% BE0000346552
NORTH RHINE WESTPHALIA STATE OF 200354 3.00 GB	0.05% DE000NRW0PE6
SWEDEN KINGDOM OF GOVERNMENT 110535 2.25 GB	0.05% SE0021308541
UNITED STATES OF AMERICA TREASURY BILL 1	0.05% US912810FT08
JOHN DEERE CAPITAL CORP 070331 4.90 CB	0.05% US24422EXN48
GOVERNMENT OF CHILE 070541 3.10 GB	0.05% US168863DS48
METROPOLITAN LIFE GLOBAL FUNDING I 080134 5.05 CB	0.05% US59217GFS30
UNITED STATES TREASURY 150547 3.00 GB	0.05% US912810RX81
PFIZER INVESTMENT ENTERPRISES PTE LTD 190533 4.75 CB	0.05% US716973AE24
CANADA HOUSING TRUST NO 1 150334 4.25 CB	0.05% CA13509PJS35
DAIMLER TRUCK FINANCE NORTH AMERICA LLC 150127 5.00 CB	0.05% US233853AV24
EXPORT IMPORT BANK OF CHINA 110332 3.18 GB	0.05% CND10004T1Y9
KOREA REPUBLIC OF GOVERNMENT 100353 3.25 GB	0.05% KR103502GD31
MANITOBA PROVINCE OF 020634 4.25 GB	0.05% CA563469VE28
ONTARIO ELECTRICITY FINANCIAL CORP 220626 8.25 GB	0.05% CA683078GG81
BELGIUM KINGDOM OF GOVERNMENT 220654 3.30 GB	0.05% BE0000358672
CREDIT SUISSE AG 070933 7.375 CB	0.05% CH1211713198
EXPORT IMPORT BANK OF CHINA 200529 3.86 GB	0.05% CND100029N10
NZD BNP PARIBAS A/C	0.05%
POLAND REPUBLIC OF GOVERNMENT 251033 6.00 GB	0.05% PL0000115291
NOVA SCOTIA PROVINCE OF 010633 4.05 GB	0.05% CA669827GG68
ONTARIO PROVINCE OF 040333 4.10 GB	0.05% CA68333ZBD83
UNITEDHEALTH GROUP INC 151228 3.875 CB	0.05% US91324PDP45
POLAND REPUBLIC OF GOVERNMENT 250728 7.5 GB	0.05% PL0000115192
ISRAEL STATE OF GOVERNMENT 300927 3.75 GB	0.05% IL0012035791
ISRAEL STATE OF GOVERNMENT 310327 2.00 GB	0.05% IL0011393449
GLAXOSMITHKLINE CAPITAL PLC 090339 6.375 CB	0.05% XS0350820931
UNITED STATES TREASURY 150255 4.625 GB	0.05% US912810UG12
INTER AMERICAN DEVELOPMENT BANK 070727 2.375 CB	0.05% US4581X0CY26
ONTARIO PROVINCE OF 080328 3.60 GB	0.05% CA68333ZAW73
METROPOLITAN LIFE GLOBAL FUNDING I190927 3.00 CB	0.05% US59217GCK31
NEW ZEALAND GOVERNMENT 150554 5.00 GB	0.05% NZGOVDT554C2
EXPORT IMPORT BANK OF CHINA 240227 3.26 GB	0.05% CND10002LS67
AVIVA PLC 271153 6.875 CB	0.05% XS2692259398
QUEBEC PROVINCE OF 010933 3.60 GB	0.05% CA74814ZFS70
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 070937 1.75 GB	0.05% GB00BZB26Y51
ALBERTA PROVINCE OF 011248 3.05 CB	0.05% CA013051DY00
EXPORT IMPORT BANK OF CHINA 170627 2.82 GB	0.05% CND100058VQ7
CANADA GOVERNMENT 010634 3.00 GB	0.05% CA135087R481
REALTY INCOME CORP 150131 3.25 CB	0.05% US756109AX24
EXPORT IMPORT BANK OF CHINA 140426 2.64 GB	0.05% CND10006BBX4
THAILAND KINGDOM OF GOVERNMENT 170672 4.00 GB	0.05% TH0623X3M608
CZECH REPUBLIC GOVERNMENT 260626 1.00 GB	0.05% CZ0001004469
CANADA GOVERNMENT 010628 2.0 GB	0.05% CA135087H235
LLOYDS BANKING GROUP PLC 020633 6.625 CB	0.05% XS2591847970
SPAIN KINGDOM OF GOVERNMENT 300766 3.45 GB	0.05% ES00000128E2
MOTABILITY OPERATIONS GROUP PLC 291130 5.625 CB	0.05% XS0561876003
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 221029 5.00 CB	0.05% FR001400OFI2
KOREA REPUBLIC OF GOVERNMENT 100326 1.25 CB	0.05% KR103501GB34
UNITED STATES TREASURY 151141 2.00 GB	0.05% US912810TC27
STATE STREET CORP 240130 2.40 CB	0.05% US857477BG73
NESTLE SA 280638 2.125 CB	0.05% CH1273475413

KUNTARAOHITUS OYJ 021028 4.375 GB	0.05% XS2779801427
UNITED STATES TREASURY 150241 1.875 CB	0.05% US912810SW99
POLAND REPUBLIC OF GOVERNMENT 251034 5.00 GB	0.05% PL0000116851
GERMANY (FEDERAL REPUBLIC) 040131 5.50 G	0.05% DE0001135176
JAPAN 113 20YR ISSUE 200929 2.1 GB	0.05% JP1201131990
CZECH REPUBLIC GOVERNMENT 250828 2.50 GB	0.05% CZ0001003859
INTER AMERICAN DEVELOPMENT BANK 200730 5.00 GB	0.05% XS2651983178
AUSTRIA REPUBLIC OF GOVERNMENT 200247 1.50 GB	0.05% AT0000A1K9F1
RESEAU FERRE DE FRANCE 310135 5.25 GB	0.05% XS0123656836
TORONTO CITY OF 010652 4.30 GB	0.05% CA891288EB42
JAPAN GOVERNMENT 200947 0.80 GB	0.05% JP1300561H93
NATIONAL AUSTRALIA BANK LTD 030832 6.322 CB	0.05% AU3CB0291284
TREASURY CORPORATION OF VICTORIA 171126 5.5 GB	0.05% AU0000XVGZJ4
EUROPEAN INVESTMENT BANK 150229 4.00 GB	0.05% EU000A3LUMF5
BANCO SANTANDER SA 160232 2.24 CB	0.05% CH1290871016
LANDWIRTSCHAFTLICHE RENTENBANK 090229 3.875 GB	0.05% XS2763640815
BANK JULIUS BAER & CO AG 040431 2.375 CB	0.05% CH1319968587
ASIAN DEVELOPMENT BANK 170133 4.80 GB	0.05% AU3CB0295681
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTON 270732 1.70 CB	0.05% CH1189217834
TELEFONICA EMISIONES SAU 080347 5.213 CB	0.05% US87938WAWU71
BARCLAYS PLC 120227 3.25 CB	0.05% XS1472663670
TELSTRA CORPORATION LTD 190427 4.00 CB	0.05% AU3CB0243764
QUEBEC PROVINCE OF 280530 1.32 GB	0.04% US748148SB04
POLAND REPUBLIC OF GOVERNMENT 250727 2.50 GB	0.04% PL0000109427
NETHERLANDS KINGDOM OF THE GOVERNMENT 150154 2.00 GB	0.04% NL00150012X2
JAPAN GOVERNMENT 200653 1.20 GB	0.04% JP1300791P79
CAIXABANK SA 141130 5.375 CB	0.04% XS2555187801
LAND SECURITIES CAPITAL MARKETS PLC 180931 4.75 CB	0.04% XS2764803677
UK TREASURY GILT 070934 4.50 GB	0.04% GB00B52WS153
HANNOVER RUECK SE 260843 5.875 CB	0.04% XS2549815913
NORWAY KINGDOM OF GOVERNMENT 190830 1.375 GB	0.04% NO0010875230
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210541 2.75 GB	0.04% AU0000018442
NETHERLANDS KINGDOM OF 150137 4.00 GOVT	0.04% NL0000102234
SOCIETE GENERALE SA 020633 5.625 CB	0.04% FR001400IDY6
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211127 2.75 GB	0.04% AU000XCLWAQ1
SINGAPORE REPUBLIC OF GOVERNMENT 010346 2.75 GB	0.04% SG31A7000004
UNITED STATES TREASURY 151140 1.375 GB	0.04% US912810ST60
NATWEST GROUP PLC 091128 2.057 CB	0.04% XS2405139432
NATIONWIDE BUILDING SOCIETY 080928 1.915 CB	0.04% CH1204175124
EUROPEAN UNION 040237 0.40 CB	0.04% EU000A3K4C42
CENTENE CORP 010831 2.625 CB	0.04% US15135BAZ40
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210528 2.25 GB	0.04% AU000XCLWAR9
LEGAL AND GENERAL GROUP PLC 261149 3.75 CB	0.04% XS2083961370
COMMERZBANK AG 161034 4.875 CB	0.04% DE000CZ45YE5
CYPRUS REPUBLIC OF GOVERNMENT 130433 4.125 GB	0.04% XS2610236445
SPAIN KINGDOM OF GOVERNMENT 311048 2.70 GB	0.04% ES0000012B47
SKANDINAVISKA ENSKILDA BANKEN AB 290627 4.125 CB	0.04% XS2643041721
NATIONAL GRID ELECTRICITY DISTRIBUTION 100739 5.35 CB	0.04% XS2741906809
ITALY REPUBLIC OF GOVERNMENT 010950 2.45 GB	0.04% IT0005398406
NEW SOUTH WALES TREASURY CORP 200230 3.00 GB	0.04% AU3SG0001571
SWED BANK AB 131128 4.125 CB	0.04% XS2717300391
JAPAN GOVERNMENT OF 200942 1.90 GB	0.04% JP1300371C98
UK TREASURY 220160 4.0 GB	0.04% GB00B54QLM75
JDE PEETS NV 230134 4.50 CB	0.04% XS2728560959
ITALY REPUBLIC OF GOVERNMENT 010348 3.45 GB	0.04% IT0005273013
LLOYDS BANKING GROUP PLC 210931 4.75 CB	0.04% XS2690137299
COOPERATIEVE RABOBANK UA 100130 4.00 CB	0.04% XS2572996606
BRITISH TELECOMMUNICATIONS PLC 211131 3.125 CB	0.04% XS1720922415
ARKEMA SA 200530 4.25 CB	0.04% FR001400M2R9

BANCO DE SABADELL SA 150130 4.00 CB	0.04% XS2745719000
VOLKSWAGEN LEASING GMBH 250931 4.75 CB	0.04% XS2694874533
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINS 151128 0.125 CB	0.04% CH1148266161
BNP PARIBAS SA 100132 4.042 CB	0.04% FR001400N4G7
JAPAN GOVERNMENT 200360 0.50 GB	0.04% JP1400131L54
JPMORGAN CHASE AND CO 151148 3.964 CB	0.04% US46647PAL04
BARCLAYS PLC 080535 4.347 CB	0.04% XS2815894154
ABN AMRO BANK NV 150132 3.875 CB	0.04% XS2747610751
KOREA REPUBLIC OF GOVERNMENT 100347 2.125 GB	0.04% KR103502G735
KBC GROEP NV 231127 4.375 CB	0.04% BE0002900810
DANSKE BANK A S 140534 4.625 CB	0.04% XS2764457664
JAB HOLDINGS BV 250434 4.375 CB	0.04% DE000A3LXSR7
LSEG NETHERLANDS BV 290930 4.231 CB	0.04% XS2679904685
LATVIA REPUBLIC OF GOVERNMENT 120733 3.875 GB	0.04% XS2648672660
ALD SA 240128 3.875 CB	0.04% FR001400NC70
NETFLIX INC 151129 3.875 CB	0.04% XS1989380172
NATWEST MARKETS PLC 090129 3.625 CB	0.04% XS2745115837
CREDIT AGRICOLE SA 150436 4.375 CB	0.04% FR001400PGC0
PFANDBRIEFANK SCHWEIZERISCHER HYPOTHEKARINS 190331 0.125 CB	0.04% CH1100259758
COMPAGNIE DE SAINT GOBAIN SA 180129 3.50 CB	0.04% XS2576245281
POLAND REPUBLIC OF GOVERNMENT 110134 3.625 GB	0.04% XS2746102479
ITALY REPUBLIC OF GOVERNMENT 010943 4.45 GB	0.04% IT0005530032
ROCHE FINANCE EUROPE BV 041227 3.312 CB	0.04% XS2726331932
MORGAN STANLEY 210335 3.955 CB	0.04% XS2790333889
CIGNA CORP 151028 4.375 CB	0.04% US125523AH38
CREDIT AGRICOLE SA 220134 3.75 CB	0.04% FR001400N2M9
MEXICO UNITED STATES GOVERNMENT 250532 4.4899 GB	0.04% XS2754067242
CROATIA REPUBLIC OF GOVERNMENT 120334 3.375 GB	0.04% XS2783084218
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 170128 3.25 CB	0.04% XS0875797515
CHILE GOVERNMENT OF 050734 4.125 GB	0.04% XS2645248225
JP MORGAN CHASE AND CO 210334 3.761 CB	0.04% XS2791972248
RCI BANQUE SA 040431 4.125 CB	0.04% FR001400P3E2
TRANSURBAN FINANCE COMPANY PTY LTD 120332 3.713 CB	0.04% XS2778764006
SINGAPORE REPUBLIC OF GOVERNMENT 010729 2.875 GB	0.04% SG3263998209
NEW YORK LIFE GLOBAL FUNDING 300131 3.45 CB	0.04% XS2742534287
SVENSKA HANDELSBANKEN AB 170228 3.375 CB	0.04% XS2588099981
BANCO SANTANDER SA 140228 3.25 CB	0.04% ES0413900939
AMADUES IT GROUP SA 210329 3.50 CB	0.04% XS2788614498
AMERICAN MEDICAL SYSTEMS EUROPE BV 080332 3.50 CB	0.04% XS2772266693
ASSICURAZIONI GENERALI SPA 150134 3.547 CB	0.04% XS2747596315
NYKREDIT REALKREDIT AS 090729 3.875 CB	0.04% DK0030394986
DEUTSCHE BANK AG 191026 3.125 CB	0.04% DE000A351NR4
KRAFT HEINZ FOODS CO 150329 3.50 CB	0.04% XS2776793965
LA BANQUE POSTALE SA 130630 3.50 CB	0.04% FR001400NU45
ING GROEP NV 120829 3.875 CB	0.04% XS2764264607
LANDWIRTSCHAFTLICHE RENTENBANK 141134 3.00 GB	0.04% XS2555166128
BPCE SFH SA 200229 3.00 CB	0.04% FR001400NXE6
INVESTITIONSBANK BERLIN 010333 3.125 CB	0.04% DE000A30V216
LINDE PLC 120629 3.375 CB	0.04% XS2634593938
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 150531 3.50 CB	0.04% FR001400Q0T5
EXPORT DEVELOPMNT CANADA 190128 2.88 GB	0.04% XS2577382059
KLEPIERRE SA 230933 3.875 CB	0.04% FR001400NDQ2
JYSKE BANK AS 290431 FRN	0.04% XS2986724644
ING BELGIQUE NV 150231 3.00 CB	0.04% BE0390110733
WESTPAC BANKING CORP 150431 3.131 CB	0.04% XS2802726476
DNB BOLIGKREDITT AS 050631 3.13 CB	0.04% XS2834475704
STELLANTIS NV 160631 4.25 CB	0.04% XS2634690114
FINLAND REPUBLIC OF GOVERNMENT 150429 2.875 GB	0.04% FI4000557525

VOLVO TREASURY AB 080229 3.125 CB	0.04% XS2760217880
BANCO BPM SPA 280531 3.25 CB	0.04% IT0005597379
DNB BANK ASA 291130 FRN	0.04% XS2950722616
SEVERN TRENT UTILITIES PLC 051231 2.75 CB	0.04% XS1529614726
SOCIETE GENERALE SFH SA 240232 3.125 CB	0.04% FR001400FZ81
CAISSE DE REFINANCEMENT DE L HABITAT SA 120129 2.75 CB	0.04% FR001400N5A7
STADSHYPOTEK AB 210329 2.875 CB	0.04% XS2790172006
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150848 1.25 GB	0.04% DE0001102432
COMPAGNIE DE SAINT GOBAIN SA 080434 3.625 CB	0.04% XS2796659964
NATIONALE NEDERLANDEN BANK NV 280527 3.25 CB	0.04% NL0015001BV1
WALLONIE STATE OF 061230 3.00 GB	0.04% BE0390103662
DEXIA CREDIT LOCAL SA 010628 3.125 CB	0.04% XS2630524713
DSM BV 020734 3.625 CB	0.04% XS2852136063
ANDALUCIA AUTONOMOUS COMMUNITY OF 300434 3.40 GB	0.04% ES0000090912
CREDIT AGRICOLE HOME LOAN SFH SA 111232 3.00 CB	0.04% FR001400PBM0
UNILEVER FINANCE NETHERLANDS BV 150237 3.50 CB	0.04% XS2767489391
CREDIT MUTUEL HOME LOAN SFH SA 220627 3.125 CB	0.04% FR001400FZ24
CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 250527 2.875 CB	0.04% FR001400DZ13
NETHERLANDS KINGDOM OF GOVERNMENT 150144 3.25 GB	0.04% NL0015001RG8
VERIZON COMMUNICATIONS INC 280632 3.50 CB	0.04% XS2770514789
RELX FINANCE BV 200333 3.375 CB	0.04% XS2779010300
COUNCIL OF EUROPE DEVELOPMENT BANK 250332 2.875 CB	0.04% XS3032938410
SLOVENIA REPUBLIC OF GOVERNMENT 100334 3.00 GB	0.04% SI0002104576
LANDESBANK BADEN WUERTTEMBERG 270927 3.25 CB	0.04% DE000LB387B4
NOVO NORDISK AS 210534 3.375 CB	0.04% XS2820460751
BERLIN HYP AG 070527 2.75 CB	0.04% DE000BHY0GY7
BAYERISCHE LANDESBANK 150730 2.875 CB	0.04% DE000BLB6110
ING BANK NV 100132 2.75 CB	0.04% XS2744125266
EUROPEAN FINANCIAL STABILITY FACILITY SA 160233 2.875 CB	0.04% EU000A2SCAG3
SOCIETE GENERALE SA 310726 3.625 CB	0.04% FR001400JHR9
KERING SA 050931 3.625 CB	0.04% FR001400KHW7
TORONTO DOMINION BANK 080926 3.765 CB	0.04% XS2676778835
BERLIN STATE OF 150234 2.875 GB	0.04% DE000A351PJ6
INTERNATIONAL BANK FOR RECONSTRUCTION AN DEVE 211229 1.00 GB	0.04% XS2122575678
DEUTSCHE BOERSE AG 280926 3.875 CB	0.04% DE000A351ZR8
REPUBLIC OF AUSTRIA 200235 2.95 GB	0.04% AT0000A3HU25
SFIL SA 220131 2.875 GB	0.04% FR001400N9E1
ALLIANZ SE 060747 3.099 CB	0.04% DE000A2DAHN6
SCHLESWIG HOLSTEIN 160833 3.00 GB	0.04% DE000SHFM907
VOLKSWAGEN INTERNATIONAL FINANCE NV 291249 3.875 CB	0.04% XS1629774230
ST GALLER KANTONALBANK AG 300435 0.25 CB	0.04% CH0522158846
ORANGE SA 170135 3.25 CB	0.04% FR001400SMM1
EUROGRID GMBH 050931 3.279 CB	0.04% XS2527319979
ASIAN DEVELOPMENT BANK 250734 2.90 CB	0.04% XS2865535590
SOCIETE GENERALE SFH SA 010236 3.125 CB	0.04% FR001400NJ99
TENNET HOLDING BV 171129 2.125 CB	0.04% XS2478299204
DEUTSCHE TELEKOM AG 200336 3.25 CB	0.04% XS2788600869
PRICELINE GROUP INC 030327 1.80 CB	0.04% XS1196503137
VALIANT BANK AG 041234 0.125 CB	0.04% CH0461239029
USA TREASURY CO 151142 2.75 GB	0.04% US912810QY73
ABU DHABI EMIRATE OF 020970 2.70 GB	0.04% XS2225210330
CAIXABANK SA 110127 1.25 CB	0.04% ES0440609339
SANOFI SA 100926 1.75 CB	0.04% FR0012146801
RTE RESEAU DE TRANSPORT D ELECTRICITE SA 191026 1.00 CB	0.04% FR0013152899
NEDERLANDSE WATERSCHAPSBANK NV 100134 2.625 GB	0.04% XS2744491874

MIZUHO FINANCIAL GROUP INC 080427 1.631 CB	0.04% XS2465984107
BULGARIA 050944 4.25 GB	0.04% XS2890435600
ABERTIS INFRAESTRUCTURAS SA 270927 2.375 CB	0.04% XS1967635977
ORANGE SA 150129 2.0 CB	0.04% FR0013396520
IRELAND GOVERNMENT 220441 0.55 GB	0.04% IE00BMQ5JM72
JAPAN GOVERNMENT 200652 1.30 GB	0.04% JP1300751N79
ING GROEP NV 170836 FRN	0.04% XS3002547647
UNILEVER NV 120227 1.125 CB	0.04% XS1769090991
JPMORGAN CHASE AND CO 180528 1.638 CB	0.04% XS1615079974
ALPHABET INC 060554 4.00 CB	0.04% XS3064430385
JAPAN GOVERNMENT 201249 0.40 GB	0.04% JP1300651L15
KONINKLIJKE PHILIPS NV 051129 2.125 CB	0.04% XS2475958059
MCDONALDS CORP 030528 1.75 CB	0.04% XS1403264291
GECINA 040835 3.38 CB	0.04% FR0014011PT9
EUROPEAN UNION 041142 3.375 CB	0.04% EU000A3K4DVO
AGENCE FRANCAISE DEVELOPEMENT 170134 3.00 GB	0.04% FR001400N7K2
SIMON PROPERTY GROUP INC 150154 6.65 CB	0.04% US828807DX23
BOUYGUES SA 070627 1.375 CB	0.04% FR0013222494
AXA SA 150528 1.125 CB	0.04% XS1410426024
CREDIT AGRICOLE ITALIA OBG SRL 250327 1.00 CB	0.04% IT0005366288
PROLOGIS EURO FINANCE LLC 050129 1.875 CB	0.04% XS1861322383
TERNA RETE ELETTRICA NAZIONALE SPA 260727 1.375 CB	0.04% XS1652866002
EUROPEAN INVESTMENT BANK 150127 0.50 CB	0.04% XS1555331617
MORGAN STANLEY 291027 0.406 CB	0.04% XS2338643740
BPCE SA 020339 1.625 CB	0.04% FR0014008PK4
CAIXABANK SA 210128 0.625 CB	0.04% XS2434702424
AT AND T INC 190528 1.60 CB	0.04% XS2180007549
VINCI SA 180129 1.625 CB	0.04% FR0013397452
SUEZ SA 240530 2.375 CB	0.04% FR001400AFN1
BANCO BILBAO VIZCAYA ARGENTARIA SA 140127 0.50 CB	0.04% XS2101349723
AUSTRIA REPUBLIC OF GOVERNMENT 200427 0.50 GB	0.04% AT0000A1VGK0
GOLDMAN SACHS GROUP INC 241034 6.561 CB	0.04% US38141GA534
BPCE SA 240227 0.50 CB	0.04% FR0013455540
THAILAND KINGDOM OF GOVERNMENT 170643 3.45 GB	0.04% TH0623A3N603
FEDERAL HOME LOAN MORTGAGE CORP 150331 6.75 GB	0.04% US3134A4AA29
UNIBAIL RODAMCO WESTFIELD SE 040527 0.625 CB	0.04% FR0014000UC8
JAPAN GOVERNMENT 200348 0.80 GB	0.04% JP1300581J30
SANTANDER UK PLC 120127 0.05 CB	0.04% XS2102283814
PROSUS NV 190130 2.085 CB	0.04% XS2430287362
SPAIN KINGDOM OF GOVERNMENT 310127 0.00 GB	0.04% ES0000012J15
NATIONAL AUSTRALIA BANK LTD 300828 1.375 CB	0.04% XS1872032799
BELFIUS BANQUE SA 080627 0.375 CB	0.04% BE6328785207
BPCE SFH SA 130428 0.875 CB	0.04% FR0013286820
REGION ILE DE FRANCE 140329 1.375 GB	0.04% FR0013242336
VERIZON COMMUNICATIONS INC 021135 3.125 CB	0.04% XS1405769727
AROUNDTOWN SA 150427 0.375 CB	0.04% XS2421195848
NEW JERSEY ST TRANSN TR FD AUTH 151240 6.561 MB	0.04% US646136XR74
BELGIUM KINGDOM OF GOVERNMENT 220628 0.80 GB	0.04% BE0000345547
BELGIUM KINGDOM 220642 3.45 GB	0.04% BE0000364738
EUROPEAN STABILITY MECHANISM 021146 1.80 CB	0.04% EU000A1Z99A1
ILE DE FRANCE MOBILITES 250545 3.80 GB	0.04% FR001400X2F1
ISRAEL STATE OF GOVERNMENT 160129 1.5 GB	0.04% XS1936100483
SPAREBANK 1 BOLIGKREDITT AS 300129 1.00 CB	0.04% XS1943561883
CITIZENS FINANCIAL GROUP 250435 FRN	0.04% US174610BG97
DEUTSCHE BANK AG 191130 1.75 CB	0.04% DE000DL19VS4
CELLNEX FINANCE COMPANY SA 150129 1.25 CB	0.04% XS2300292963
BELGIUM KINGDOM OF GOVERNMENT 221027 0.00 GB	0.04% BE0000351602
HUNGARY GOVERNMENT 241132 4.75 GB	0.04% HU0000405550
NORDEA KIINNITYSLUOTTOPANKKI OYJ 300329 1.00 CB	0.04% XS2463702907
UNITED STATES TREASURY 150541 2.25 GB	0.04% US912810SY55
THAILAND KINGDOM OF GOVERNMENT 170637 3.39 GB	0.04% TH0623A3H605
CROATIA REPUBLIC OF GOVERNMENT 190629 1.125 GB	0.04% XS1843434876
UNICREDIT BANK AG 110129 0.875 CB	0.04% DE000HV2ARM0
BRITISH COLUMBIA PROVINCE OF 180650 2.95 GB	0.04% CA110709GJ55

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 071255 4.25 GB	0.04% GB00B06YGN05
BANK OF NOVA SCOTIA 151227 0.01 CB	0.04% XS2421186268
IRELAND GOVERNMENT 180331 1.35 GB	0.04% IE00BFZRQ242
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220149 1.75 GB	0.04% GB00BFWFPP71
BANCO SANTANDER SA 221030 1.625 CB	0.04% XS2247936342
CAISSE AMORTISSEMENT DE LA DETTE SOCIALE 250228 0.00 GB	0.04% FR00140002P5
ROMANIA REPUBLIC OF GOVERNMENT 080238 3.375 GB	0.04% XS1768074319
BERLIN STATE OF 050229 0.625 GB	0.04% DE000A2E4EE4
AUSTRIA REPUBLIC OF GOVERNMENT 200229 0.50 GB	0.04% AT0000A269M8
EUROPEAN STABILITY MECHANISM 050329 0.50 GB	0.04% EU000A1Z99H6
JAPAN GOVERNMENT 200358 0.80 GB	0.04% JP1400111J52
PORTUGAL REPUBLIC OF GOVERNMENT 160732 1.65 GB	0.04% PTOTEYOE0031
JAPAN GOVERNMENT 200343 1.10 GB	0.04% JP1201841P46
TAKEDA PHARMACEUTICAL CO LTD 090729 1.00 CB	0.04% XS2197348597
ERSTE GROUP BANK AG 120728 0.01 CB	0.04% AT0000A2UXM1
FLEMISH COMMUNITY OF 220645 3.50 GB	0.04% BE0390122852
VERIZON COMMUNICATION 220328 2.1 CB	0.04% US92343VGH15
QUALCOMM INC 200553 6.00 CB	0.04% US747525BT99
CHARLES SCHWAB CORP 240834 6.136 CB	0.04% US808513CH62
DEUTSCHE BAHN FINANCE GMBH 230629 0.375 CB	0.04% XS2193666042
JAPAN GOVERNMENT 200362 1.00 GB	0.04% JP1400151N57
EUROPEAN INVESTMENT BANK 151135 0.01 CB	0.04% XS2194790262
MERRILL LYNCH AND CO 290137 6.11 CB	0.04% US59022CAJ27
QUEBEC PROVINCE OF 011255 4.40 GB	0.04% CA74814ZFFQ15
ABN AMRO BANK NV 130431 1.0 CB	0.04% XS1394791492
MEXICO UNITED MEXICAN STATES GOVERNMENT 181138 8.50 GB	0.04% MX0MGO0000J5
SAXONY ANHALT STATE OF 210629 0.125 GB	0.04% DE000A2YNRZ8
SASKATCHEWAN PROVINCE OF 021252 2.80 GB	0.04% CA803854KN72
ITALY REPUBLIC OF GOVERNMENT 010340 3.10 GB	0.04% IT0005377152
CARRIER GLOBAL CORP 150334 5.90 CB	0.04% US14448CBC73
CANADA HOUSING TRUST NO 1 150328 2.35 CB	0.04% CA13509PGF41
CANADA HOUSING TRUST NO 1 150926 1.90 CB	0.04% CA13509PFL28
KUNTARAOHITUS OYJ 060929 0.05 GB	0.04% XS2023679843
FINLAND REPUBLIC OF GOVERNMENT 150431 0.75 GB	0.04% FI4000148630
COMMONWEALTH BANK OF AUSTRALIA 151029 0.125 CB	0.04% XS2397077426
JOHNSON CONTROLS INTERNATIONAL PLC 190429 5.50 CB	0.04% US477921AA87
ITALY REPUBLIC OF GOVERNMENT 010431 0.90 GB	0.04% IT0005422891
INTERNATIONAL BANK FOR RECONST AND DEV 141133 4.75 GB	0.04% US459058KY80
LANDWIRTSCHAFTLICHE RENTENBANK 271129 0.00 GB	0.04% XS2084429963
AEP TEXAS INC 150534 5.70 CB	0.04% US00108WAT71
GE HEALTHCARE TECHNOLOGIES INC 150330 5.857 CB	0.04% US36267VAH69
KOMMUNINVEST I SVERIGE AB 121126 1.00 GB	0.04% SE0012569572
JPMORGAN CHASE AND CO 140933 5.717 CB	0.04% US46647PDK93
TRUIST FINANCIAL CORP 240135 5.711 CB	0.04% US89788MAS17
AUSTRIA REPUBLIC OF GOVERNMENT 200232 0.90 GB	0.04% AT0000A2WSC8
LA POSTE SA 180729 0.00 GB	0.04% FR0014001IO6
FINLAND REPUBLIC OF GOVERNMENT 040742 2.625 GB	0.04% FI4000046545
VENTAS REALTY LP 010734 5.625 CB	0.04% US92277GAX51
THAILAND KINGDOM OF GOVERNMENT 170646 2.875 GB	0.04% TH062303Q605
CANADA HOUSING TRUST NO 1 150929 2.1 CB	0.04% CA13509PHD83
META PLATFORMS INC 150533 4.95 CB	0.04% US30303M8N52
WELLS FARGO AND CO 230135 5.499 CB	0.04% US95000U3K73
WELLS FARGO AND CO 011286 5.95 CB	0.04% US949746NL15
SOCIETE DU GRAND PROJETS 250649 3.50 GB	0.04% FR001400NUQ6
HESSEN STATE OF 110330 0.01 GB	0.04% DE000A1RQDW4
SWEDBANK HYPOTEK AB 170327 1.00 CB	0.04% SE0016828529
ROYAL BANK OF CANADA 010234 5.15 CB	0.04% US78016HZW32
DANONE SA 091130 0.52 CB	0.04% FR0014006FE2
UNICREDIT BANK AUSTRIA AG 210630 0.25 CB	0.04% AT000B049796

GROUPE DES ASSURANCES DU CREDIT MUTUEL SA 210442 1.85 CB REINSURANCE GROUP OF AMERICA INC 150934 5.75 CB NORDEA HYPOTEK AB 160926 0.50 CB BANK OF AMERICA CORP 150929 5.819 CB UNITEDHEALTH GROUP INC 150431 4.90 CB CAPITAL ONE FINANCIAL CORP 010230 5.70 CB HYUNDAI CAPITAL AMERICA 210928 6.10 CB SPIAN KINGDOM OF GOVERNMENT 300735 1.85 GB LOWES COMPANIES INC 010733 5.15 CB SPAIN KINGDOM OF GOVERNMENT 311046 2.90 GB CITIGROUP INC 130235 5.827 CB SNCF RESEAU 300334 1.875 GB PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINS 140133 1.875 CB JAPAN GOVERNMENT OF 200364 2.20 GB WELLS FARGO AND CO 230130 5.198 CB LOWER SAXONY STATE OF 130830 0.01 GB FIDELITY NATIONAL INFORMATION SERVICES INC 150732 5.10 CB TORONTO DOMINION BANK 100128 5.156 CB JAPAN GOVERNMENT 200354 1.80 GB WASTE MANAGEMENT INC 150229 4.875 CB CROWN CASTLE INC 010533 5.10 CB UNITED PARCEL SERVICE INC 030333 4.875 CB HCA INC 010464 6.00 CB FORD MOTOR CO 190832 6.10 CB AIR PRODUCTS AND CHEMICALS INC 080231 4.75 CB DH EUROPE FINANCE II SARL 180931 0.75 CB CENTERPOINT ENERGY RESOURCES CORP 010334 5.15 CB BANK OF NEW YORK MELLON CORP 140330 4.975 CB UK OF GREAT BRITAIN AND NORTHERN IRELAND GOVT 220752 3.75 GB PFIZER INVESTMENT ENTERPRISES PTE LTD 190528 4.45 CB	0.04% FR0014006144 0.03% US759351AS87 0.03% SE0013358439 0.03% US06051GLS65 0.03% US91324PFA57 0.03% US14040HDE27 0.03% US44891ACN54 0.03% ES0000012E69 0.03% US548661EQ61 0.03% ES00000128C6 0.03% US172967PG03 0.03% XS1588061777 0.03% CH1239494995 0.03% JP1400171Q50 0.03% US95000U3J01 0.03% DE000A3H2W42 0.03% US31620MBY12 0.03% US89115A2M37 0.03% JP1300821Q49 0.03% US94106LBV09 0.03% US22822VBC46 0.03% US911312BZ82 0.03% US404119CV94 0.03% US345370DB39 0.03% US009158BJ41 0.03% XS2050406094 0.03% US15189XBE76 0.03% US06406RBV87 0.03% GB00B6RNH572 0.03% US716973AC67 0.03% US045167FZ16 0.03% US57636QAW42 0.03% XS2250201329 0.03% US134429BP34 0.03% US015271BC21 0.03% FI4000566294 0.03% CA135087N597 0.03% XS2756521303 0.03% NL0015000RP1 0.03% SE0017830730 0.03% US06051GKW86 0.03% XS2262263622 0.03% US17327CBA09 0.03% US532457CK20 0.03% US45866FAV67 0.03% US917288BK78 0.03% XS2261215011 0.03% US37045VAN01 0.03% FR0010171975 0.03% US04316JAN90 0.03% US110122EE42 0.03% GB00BJQWYH73 0.03% US49177JAK88 0.03% US459058KU68 0.03% US110122EJ39 0.03% US191216DS69
--	---

HUNGARY GOVERNMENT 211026 9.50 GB	0.03% HU0000406160
AMERICAN HONDA FINANCE CORP 120327 4.90 CB	0.03% US02665WFD83
ROYAL BANK OF CANADA 270131 0.01 CB	0.03% XS2291788656
FEDERAL FARM CREDIT BANKS FUNDING CORP 060128 4.00 GB	0.03% US3133EN5N62
CANADA GOVERNMENT 010630 1.25 GB	0.03% CA135087K379
US BANCORP 220733 4.967 CB	0.03% US91159HJG65
WELLS FARGO AND CO 220727 4.30 CB	0.03% US94974BGL80
AON NORTH AMERICA INC 010354 5.75 CB	0.03% US03740MAF77
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 140230 3.875 GB	0.03% US459058KQ56
EXPORT DEVELOPMENT CANADA 140228 3.875 GB	0.03% US30216BJW37
CANADA GOVERNMENT 010631 1.50 GB	0.03% CA135087M276
MCDONALDS CORP 091235 4.70 CB	0.03% US58013MEZ32
ABBVIE INC 150344 5.35 CB	0.03% US00287YDV83
CZECH REPUBLIC GOVERNMENT 300930 5.00 GB	0.03% CZ0001006688
CITIGROUP INC 250728 4.125 CB	0.03% US172967KU42
MICROSOFT CORP 150627 3.40 CB	0.03% US594918CQ50
FLEMISH COMMUNITY OF 201031 0.30 GB	0.03% BE0002826072
ANTHEM INC 011227 3.65 CB	0.03% US036752AB92
UBER TECHNOLOGIES INC 150934 4.80 CB	0.03% US90353TAP57
GENERAL MOTORS CO 010449 5.95 CB	0.03% US37045VAT70
AIR LEASE CORP 010427 3.625 CB	0.03% US00912XAV64
CVS HEALTH CORP 010653 5.875 CB	0.03% US126650DZ02
UNEDIC 250531 0.01 CB	0.03% FR0014002P50
BROADCOM INC 150432 4.15 CB	0.03% US11135FBT75
SOCIETE DU GRAND PARIS 251131 0.30 GB	0.03% FR0014006NV0
ORACLE CORP 260965 6.10 CB	0.03% US68389XDT90
POTOMAC ELECTRIC POWER CO 150354 5.50 CB	0.03% US737679DJ60
APPLE INC 131127 3.00 CB	0.03% US037833DK32
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150852 0.00 GB	0.03% DE0001102572
ORACLE CORP 151127 3.25 CB	0.03% US68389XBN49
GOLDMAN SACHS GROUP INC 150328 3.615 CB	0.03% US38141GZR81
BLACKROCK 150327 3.20 CB	0.03% US09247XAN12
CIGNA CORP 150254 5.60 CB	0.03% US125523CW86
BELGIUM KINGDOM OF GOVERNMENT 220666 2.15 GB	0.03% BE0000340498
JAPAN GOVERNMENT 201253 1.60 GB	0.03% JP1300811Q17
VERIZON COMMUNICATIONS INC 230254 5.50 CB	0.03% US92343VGVW81
ATT INC 011145 5.55 CB	0.03% US00206RND07
MEXICO UNITED MEXICAN STATES GOVERNMENT 071147 8.00 GB	0.03% MX0MGO0000102
UNITEDHEALTH GROUP INC 150454 5.375 CB	0.03% US91324PFC14
PFIZER INVESTMENT ENTERPRISES PTE LTD 190553 5.30 CB	0.03% US716973AG71
WEA FINANCE LLC 150127 2.875 CB	0.03% US92928QAH11
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 221127 2.50 CB	0.03% US459058GE72
EUROPEAN UNION 020546 0.45 GB	0.03% EU000A3KNYG5
JAPAN GOVERNMENT OF 200356 0.40 GB	0.03% JP1400091G59
HP ENTERPRISE CO 151054 5.60 CB	0.03% US42824CBW82
TARGET CORP 150127 1.95 CB	0.03% US87612EBM75
PROCTER AND GAMBLE CO 010227 1.90 CB	0.03% US742718FV65
T MOBILE USA INC 150155 5.50 CB	0.03% US87264ADG76
MEXICO UNITED MEXICAN STATES GOVERNMENT 131142 7.75 GB	0.03% MX0MGO00000R8
ABBVIE INC 211129 3.20 CB	0.03% US00287YBX67
FRANCE REPUBLIC OF GOVERNMENT 250555 3.25 GB	0.03% FR001400OHF4
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210654 4.75 GB	0.03% AU0000300535
CANADA GOVERNMENT 011253 1.75 GB	0.03% CA135087M680
POLAND REPUBLIC OF GOVERNMENT 180354 5.50 GB	0.03% US731011AZ55
EUROPEAN INVESTMENT BANK 150327 1.375 GB	0.03% US298785JQ02
KRAFT HEINZ FOODS CO 010650 5.50 CB	0.03% US50077LBJ44
COMCAST CORP 150553 5.35 CB	0.03% US20030NEF42

MERCK AND CO INC 101251 2.75 CB	0.03% US58933YBF16
GOLDMAN SACHS GROUP INC 220545 5.15 CB	0.03% US38148LAF31
ORACLE CORP 060223 5.55 CB	0.03% US68389XCQ60
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211234 3.50 GB	0.03% AU0000274706
ELI LILLY AND CO 270253 4.875 CB	0.03% US532457CG18
FEDEX CORP 150550 5.25 CB	0.03% US31428XCXY04
BNG BANK NV 241036 0.875 GB	0.03% XS1508377584
ASIAN DEVELOPMENT BANK 240130 1.875 GB	0.03% US045167ER09
WELLTOWER OP LLC 010631 2.80 CB	0.03% US95040QAM69
CITIGROUP INC 030631 2.572 CB	0.03% US172967MS77
AT AND T INC 010631 2.75 CB	0.03% US00206RJY99
JAPAN GOVERNMENT 200948 0.90 GB	0.03% JP1300601JA9
PRUDENTIAL FINANCIAL INC 100330 2.10 CB	0.03% US74432QCG82
BANK OF AMERICA CORP 220432 2.687 CB	0.03% US06051GJT76
FLORIDA ST BRD ADMIN FIN CORP REV 010730 2.154 MUNI	0.03% US341271AF11
KOMMUNEKREDIT 040534 0.01 GB	0.03% XS2251782160
FRANCE REPUBLIC OF GOVERNMENT 250566 1.75 GB	0.03% FR0013154028
AMAZON COM INC 120531 2.10 CB	0.03% US023135BZ81
COCA COLA CO 010630 1.65 CB	0.03% US191216CV08
STARBUCKS CORP 120350 3.35 CB	0.03% US855244AX79
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310146 0.875 GB	0.03% GB00BNNGP775
ILLINOIS ST 010633 5.10 SF	0.03% US452151LF83
CVS HEALTH CORP 250328 4.30 CB	0.03% US126650CX62
CZECH REPUBLIC GOVERNMENT 300535 3.50 GB	0.03% CZ0001006431
WELLS FARGO AND CO 250453 4.611 CB	0.03% US95000U2Z51
SALESFORCE.COM INC 150731 1.95 CB	0.03% US79466LAJ35
VERIZON COMMUNICATIONS INC 301030 1.68 CB	0.03% US92343VFX73
MORGAN STANLEY 220147 4.375 CB	0.03% US61746BEG77
SPAIN KINGDOM OF GOVERNMENT 300737 0.85 GB	0.03% ES0000012I24
THAILAND KINGDOM OF GOVERNMENT 170655 4.00 GB	0.03% TH0623A35601
NETHERLANDS KINGDOM OF GOVERNMENT 150147 2.75 GB	0.03% NL0010721999
VERIZON COMMUNICATIONS INC 150332 2.355 CB	0.03% US92343VGN82
PRINCIPAL LIFE GLOBAL FUNDING II 270830 1.50 CB	0.03% US74256LEG05
EUROPEAN UNION 040735 0.00 GB	0.03% EU000A285VM2
INTER AMERICAN DEVELOPMENT BANK 130131 1.125 GB	0.03% US4581X0DS49
MORGAN STANLEY 160936 2.484 CB	0.03% US61747YEF88
CHARTER COMMUNICATIONS OPERATING LLC 010463 5.50 CB	0.03% US161175CL69
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221061 0.50 GB	0.03% GB00BMBL1D50
RCI BANQUE SA 210928 4.875 CB	0.03% FR001400CRG6
ILLINOIS TOOL WORKS INC 010942 3.90 CB	0.03% US452308AR01
EUR BNP PARIBAS A/C	0.03%
MEXICO UNITED MEXICAN STATES GOVERNMENT 080344 4.75 GB	0.03% US91086QBB32
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 250536 0.375 GB	0.03% FR0014002GB5
DENMARK KINGDOM OF GOVERNMENT 151131 0.00 GB	0.03% DK0009924102
AMAZON COM INC 130462 4.10 CB	0.03% US023135CK04
JAPAN GOVERNMENT 200349 0.50 GB	0.03% JP1300621K47
NEDERLANDSE WATERSCHAPSBANK NV 160237 0.00 GB	0.03% XS2291793813
APPLE INC 080852 3.95 CB	0.03% US037833EQ92
SINGAPORE REPUBLIC OF GOVERNMENT 010739 2.375 GB	0.03% SGXF13029610
MEXICO UNITED MEXICAN STATES GOVERNMENT 050326 5.75 GB	0.03% MX0MGO0000Y4
NIKE INC 270340 3.25 CB	0.03% US654106AL77
JAPAN GOVERNMENT 200351 0.70 GB	0.03% JP1300701M48
SINGAPORE REPUBLIC OF GOVERNMENT 010836 2.25 GB	0.03% SG31A9000002
EPCOR UTILITIES INC 031053 5.326 CB	0.03% CA29410ZAW55
ROGERS COMMUNICATIONS INC 210933 5.90 CB	0.03% CA775109DA61

EUROPEAN FINANCIAL STABILITY FACILITY SA 310547 1.375 CB	0.03% EU000A1G0DJ1
JAPAN GOVERNMENT 200951 0.70 GB	0.03% JP1300721MA9
GOLDMAN SACHS GROUP INC 240243 3.436 CB	0.03% US38141GZN77
JAPAN GOVERNMENT 200649 0.4 GB	0.03% JP1300631K78
JYSK REALKREDIT AS 010426 1.00 CB	0.03% DK0009391377
NORWAY KINGDOM OF GOVERNMENT 170227 1.75 GB	0.03% NO0010786288
DENMARK KINGDOM 151139 4.5 GB	0.03% DK0009922320
NYKREDIT REALKREDIT A S 010127 1.00 CB	0.03% DK0009511297
NYKREDIT REALKREDIT AS 010726 1.00 CB	0.03% DK0009531485
HUNGARY GOVERNMENT 210830 3.00 GB	0.03% HU0000403696
FEDERATION DES CAISSES DESJARDINS DU QUEBEC 171128 5.467 CB	0.03% CA31430WF908
CANADA (GOVT OF) 010641 4.0 GB	0.03% CA135087YQ12
TMX GROUP LTD 160234 4.97 CB	0.03% CA87262KAJ49
META PLATFORMS INC 150852 4.45 CB	0.03% US30303M8J41
DENMARK KINGDOM OF GOVERNMENT 151127 0.50 GB	0.03% DK0009923567
BANK OF NOVA SCOTIA 020833 5.679 CB	0.03% CA06415GM982
NORDEA KREDIT REALKREDITAKTIESELSKAB 011028 1.00 CB	0.03% DK0002057108
ONTARIO PROVINCE OF 020639 4.60 GB	0.03% CA683234ZP62
BERLIN HYP AG 270131 0.01 CB	0.03% DE000BHY0C47
SINGAPORE REPUBLIC OF GOVERNMENT 010350 1.875 GB	0.03% SGXF27246101
BELGIUM KINGDOM OF GOVERNMENT 220637 1.45 GB	0.03% BE0000344532
SLOVAKIA GOVERNMENT BOND 090430 0.75 GB	0.03% SK4120015173
TORONTO-DOMINION BANK 080129 4.68 CB	0.03% CA89117GRJ80
SWEDEN KINGDOM OF GOVERNMENT 120531 0.125 GB	0.03% SE0013935319
WESTPAC BANKING CORP 151138 7.199 CB	0.03% AU3CB0304376
CAISSE FRANCAISE DE FINANCEMENT LOCAL SA 130240 0.375 CB	0.03% FR0013482189
AMERICAN TOWER CORP 151026 3.375 CB	0.03% US03027XAK63
BROADCOM CORP 150127 3.875 CB	0.03% US11134LAH24
JBS USA LUX SA 011252 6.50 CB	0.03% US46590XAX49
METROPOLITAN LIFE GLOBAL FUNDING I 010427 4.642 CB	0.03% CA592179KJ34
NEW BRUNSWICK PROVINCE OF 140832 3.95 GB	0.03% CA642866HA88
ROYAL BANK OF CANADA 010233 5.01 CB	0.03% CA780086WK63
NORWAY KINGDOM OF GOVERNMENT 150833 3.00 GB	0.03% NO0012837642
CVS HEALTH CORP 250338 4.78 CB	0.03% US126650CY46
HOME DEPOT INC 150427 2.875 CB	0.03% US437076CN04
ABBVIE INC 140535 4.50 CB	0.02% US00287YAR09
CANADA HOUSING TRUST NO 1 150633 3.65 CB	0.02% CA13509PJK09
EQUITABLE BANK 110127 5.16 CB	0.02% CA29446NAM26
U S BANCORP 220726 2.375 CB	0.02% US91159HHN35
KOREA REPUBLIC OF GOVERNMENT 100952 3.125 GB	0.02% KR103502GC99
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 120129 3.50 CB	0.02% CA459058LB70
AT AND T INC 300440 7.0 CB	0.02% XS0426513387
KOREA REPUBLIC OF GOVERNMENT 100632 3.375 GB	0.02% KR103502GC65
HSBC BANK CAPITAL FUNDING STERLING 1 LP 311249 5.844 CB	0.02% XS0179407910
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310735 0.625 GB	0.02% GB00BMGR2916
SWITZERLAND CONFEDERATION OF GOVERNMENT 261038 1.50 GB	0.02% CH0440081567
NEWFOUNDLAND AND LABRADOR PROVINCE OF 020628 2.85 GB	0.02% CA651333FZ46
BRITISH COLUMBIA PROVINCE OF 180642 4.30 CB	0.02% CA1107098Y17
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221054 1.625 CB	0.02% GB00BJLR0J16
BAA FUNDING LTD 031226 6.75 CB	0.02% XS0471436088
CANADA GOVERNMENT 011245 3.50 GB	0.02% CA135087ZS68
BANK OF NOVA SCOTIA 020228 3.10 CB	0.02% CA064151S959

BELL TELEPHONE COMPANY OF CANADA OR BELL CANA 290927 3.60 CB	0.02% CA07813ZBY93
ALBETA PROVINCE OF 010627 2.55 GB	0.02% CA013051DW44
KOREA REPUBLIC OF GOVERNMENT 101227 2.375 GB	0.02% KR103502G7C2
HONDA CANADA FINANCE INC 280926 1.711 CB	0.02% CA438121BA21
ITALY REPUBLIC OF GOVERNMENT 010951 1.70 GB	0.02% IT0005425233
BRITISH COLUMBIA PROVINCE OF 180630 2.20 GB	0.02% CA110709GK29
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KAN 121234 1.80 CB	0.02% CH1232107040
AUSTRIA REPUBLIC OF GOVERNMENT 20092117 2.10 GB	0.02% AT0000A1XML2
FRANCE REPUBLIC OF GOVERNMENT 250550 1.50 GB	0.02% FR0013404969
AT AND T INC 150953 3.50 CB	0.02% US00206RKJ04
MARSH AND MCLENNAN COMPANIES INC 150349 4.90 CB	0.02% US571748BJ05
QUEBEC PROVINCE OF 010930 1.90 GB	0.02% CA74814ZFG33
SUN LIFE FINANCIAL INC 011035 2.06 CB	0.02% CA86682ZAN65
AFFINITY SUTTON CAPITAL MARKETS 170938 5.981 CB	0.02% XS0388249962
PERTH AIRPORT PTY LTD 050331 5.60 CB	0.02% AU3CB0307015
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTO 190823 2.125 CB	0.02% CH1206367588
MICROSOFT CORP 170352 2.921 CB	0.02% US594918CE21
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 110928 4.95 CB	0.02% AU3CB0302404
KOREA TREASURY BOND 100355 2.625 GB	0.02% KR103502GF39
MERCEDES BENZ INTERNATIONAL FINANCE BV 020331 2.45 CB	0.02% US233851ED24
UNIV CALIF REGTS MED CTR POOLED REV 150550 3.006 MB	0.02% US913366KB56
WEST NIPPON EXPRESSWAY CO LTD 190626 0.04 CB	0.02% JP365820BM97
BANK OF AMERICA CORP 210752 2.972 CB	0.02% US06051GKB40
FRESENIUS SE AND CO KGAA 051030 5.125 CB	0.02% XS2698713695
WESTERN AUSTRLIAN TREASURY CORPORATION 211026 3.00 GB	0.02% AU3SG0001704
SOUTHWEST AIRLINES CO 150627 5.125 CB	0.02% US844741BK34
NEW SOUTH WALES TREASURY CORP 200235 4.75 GB	0.02% AU3SG0002702
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 220768 3.50 GB	0.02% GB00BBJNQY21
JAPAN GOVERNMENT 200629 0.10 GB	0.02% JP1103551K72
MICROSOFT CORP 170362 3.041 CB	0.02% US594918CF95
WALT DISNEY CO 010949 2.75 CB	0.02% US254687FM36
TREASURY CORP VICTORIA 150936 4.75 GB	0.02% AU3SG0002710
REPUBLIC SERVICES INC 150232 1.75 CB	0.02% US760759AZ35
PORTUGAL REPUBLIC OF GOVERNMENT 150437 4.10 GB	0.02% PTOTE5OE0007
UK TREASURY BOND 070336 4.25 GB	0.02% GB0032452392
SPAIN KINGDOM OF GOVERNMENT 311050 1.00 GB	0.02% ES0000012G00
GOLDMAN SACHS GROUP INC 250729 3.125 CB	0.02% XS1859424902
PARKER HANNIFIN CORP 140629 3.25 CB	0.02% US701094AN45
GREECE REPUBLIC OF GOVERNMENT 180738 4.375 GB	0.02% GR0128017747
AUSTRALIAN COMMONWEALTH GOVT 210437 3.75 GB	0.02% AU3TB0000192
CANADA GOVERNMENT 011248 2.75 GB	0.02% CA135087D358
SHERWIN WILLIAMS CO 150352 2.90 CB	0.02% US824348BP04
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221063 4.00 GB	0.02% GB00BMF9LF76
BRITISH TELECOM VARIABLE BOND 151230 9.125 CB	0.02% US111021AE12
BELGIUM KINGDOM OF GOVERNMENT 220647 1.60 GB	0.02% BE0000338476
EUROPEAN INVESTMENT BANK 080637 3.875 CB	0.02% XS0740808802
JPY BNP PARIBAS A/C	0.02%
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211133 3.00 GB	0.02% AU0000217101
MADRID COMMUNITY OF 300433 3.596 GB	0.02% ES00001010K8
NESTLE FINANCE INTERNATIONAL LTD SA 150131 3.25 CB	0.02% XS2555198089
COMCAST CORP 150151 2.80 CB	0.02% US20030NDL29
HYDRO ONE INC 250649 3.63 CB	0.02% CA44810ZBX74
SLOVAK REPUBLIC GOVERNMENT 230235 3.75 GB	0.02% SK4000022539

LUXEMBOURG GRAND DUCHY OF GOVERNMENT 3.00 020333 GB	0.02% LU2591860569
LANDESBANK BADEN WUERTTEMBERG 270633 3.25 CB	0.02% DE000LB387C2
KOREA REPUBLIC OF GOVERNMENT 100349 2.00 GB	0.02% KR103502G933
UNITED AIRLINES INC 070430 2.875 SF	0.02% US90932EAA10
HOUSING NEW ZEALAND LTD 181028 3.42 GB	0.02% NZHNZD0628L7
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 011050 6.907 MB	0.02% US072024PY20
SLOVENIA REPUBLIC OF GOVERNMENT 220327 1.25 GB	0.02% SI0002103685
TREASURY CORP VICTORIA 201130 1.50 GB	0.02% AU0000078552
JAPAN GOVERNMENT 201242 1.40 GB	0.02% JP1201831P14
NETHERLANDS KINGDOM OF (GOVERNMENT) 150733 2.50 GB	0.02% NL0015001AM2
HESSEN LAND OF 060726 0.375 GB	0.02% DE000A1RQCY2
INTERNATIONAL FLAVORS AND FRAGRANCES INC 011130 2.30 CB	0.02% US459506AQ49
COMMERZBANK AG 041226 0.50 CB	0.02% DE000CZ45VC5
BADEN WUERTTEMBERG STATE OF 090227 0.625 GB	0.02% DE000A14JYW1
DAIMLER AG 110528 1.375 CB	0.02% DE000A169NC2
GLAXOSMITHKLINE CAPITAL INC 150538 6.375 CB	0.02% US377372AE71
EUROPEAN STABILITY MECHANISM 151226 0.00 GB	0.02% EU000A1Z99N4
GBP BNP PARIBAS A/C	0.02%
WESTPAC BANKING CORP 171133 6.82 GB	0.02% US961214FP35
RYDER SYSTEM INC 150329 5.375 CB	0.02% US78355HKZ19
SLOVAK REPUBLIC GOV 120628 1.00 GB	0.02% SK4120014150
BRISTOL MYERS SQUIBB CO 151163 6.40 CB	0.02% US110122EC85
DISCOVER FINANCIAL SERVICES 291132 6.70 CB	0.02% US254709AS70
LAENDER NO 61 081027 0.01 GB	0.02% DE000A3MP5P6
BNG BANK NV 211030 1.375 GB	0.02% XS1309529680
SCHLESWIG HOLSTEIN STATE OF 310828 0.625 GB	0.02% DE000SHFM618
ONTARIO PROVINCE OF 020648 2.80 GB	0.02% CA68323ADZ45
TREASURY CORPORATION OF VICTORIA 150933 2.25 GB	0.02% AU3SG0002504
J M SMUCKER CO 151143 6.50 CB	0.02% US832696AY47
COUNCIL OF EUROPE DEVELOPMENT BANK 300129 0.625 GB	0.02% XS1942756096
KIMCO REALTY OP LLC 010334 6.40 CB	0.02% US49447BAA17
SPRINT CAPITAL CORP 151128 6.875 CB	0.02% US852060AD48
CAPITAL ONE FINANCIAL CORP 080634 6.377 CB	0.02% US14040HDA05
CISCO SYSTEMS INC 150239 5.90 CB	0.02% US17275RAD44
CHARTER COMMUNICATIONS OPERATING LLC 231035 6.384 CB	0.02% US161175AZ73
LITHUANIA REPUBLIC OF GOVERNMENT 060530 0.75 CB	0.02% XS2168038847
NASDAQ INC 280663 6.10 CB	0.02% US63111XAL55
SANTANDER HOLDINGS USA INC 120629 6.565 CB	0.02% US80282KBG04
FIFTH THIRD BANCORP 270729 6.339 CB	0.02% US316773DK32
GERMANY FEDERAL REPUBLIC OF GOVERNMENT 150850 0.00 GB	0.02% DE0001102481
BLACKSTONE HOLDINGS FINANCE CO LLC 031127 5.90 CB	0.02% US09261BAJ98
RHINELAND PALATINATE STATE OF 230130 0.05 GB	0.02% DE000RLP1171
FRANCE REPUBLIC OF GOVERNMENT 250552 0.75 GB	0.02% FR0013480613
POLAND REPUBLIC OF GOVERNMENT 161127 5.50 GB	0.02% US857524AD47
PENSKE TRUCK LEASING CO LP 010528 5.55 CB	0.02% US709599BT09
BULGARIA REPUBLIC OF GOVERNMENT 270133 4.5 GB	0.02% XS2579483319
THERMO FISHER SCIENTIFIC INC 310134 5.20 CB	0.02% US883556DB50
NEWMONT NEWCREST FIN 150334 5.35 CB	0.02% US65163LAR06
TRAVELERS COMPANIES INC 011140 5.35 CB	0.02% US89417EAH27
AMGEN INC 020330 5.25 CB	0.02% US031162DQ06
AMERICAN EXPRESS CO 270729 5.282 CB	0.02% US025816DH90
COREBRIDGE GLOBAL FUNDING 120129 5.20 CB	0.02% US00138CAX65
QUEENSLAND TREASURY CORP 200734 1.75 GB	0.02% AU0000079402
BRIXMOR OPERATING PARTNERSHIP LP 150234 5.50 CB	0.02% US11120VAM54
BREMEN FREE HANSEATIC CITY 300134 1.20 GB	0.02% DE000A2G8W40
HUMANA INC 010328 5.75 CB	0.02% US444859BU54
SWEDEN KINGDOM OF GOVERNMENT 120528 0.75 GB	0.02% SE0009496367
GILEAD SCIENCES INC 151053 5.55 CB	0.02% US375558CA99

LOWES COMPANIES INC 150430 4.50 CB	0.02% US548661DU82
INTEL CORP 100233 5.20 CB	0.02% US458140CG35
CHUBB INA HOLDINGS INC 150334 5.00 CB	0.02% US171239AK24
SLOVENIA REPUBLIC OF GOVERNMENT 120231 0.00 GB	0.02% SI0002104105
CME GROUP INC 150943 5.30 CB	0.02% US12572QAF28
FRANCE REPUBLIC OF GOVERNMENT 250553 0.75 GB	0.02% FR0014004J31
TRUIST FINANCIAL CORP 260129 4.873 CB	0.02% US89788MAL63
WASTE MANAGEMENT INC 150230 4.625 CB	0.02% US94106LBT52
TEXAS INSTRUMENTS INC 150228 4.6 CB	0.02% US882508BV59
WRKCO INC 150329 4.90 CB	0.02% US92940PAD69
VMWARE INC 150527 4.65 CB	0.02% US928563AE54
FEDEX CORP 150530 4.25 CB	0.02% US31428XCJ37
KIMBERLY CLARK CORP 011128 3.95 CB	0.02% US494368BY83
GENERAL MILLS INC 290333 4.95 CB	0.02% US370334CT90
JAPAN GOVERNMENT OF 200354 1.70 GB	0.02% JP1400071E55
ITC HOLDINGS CORP 220927 4.95 CB	0.02% US465685AR63
INTERNATIONAL DEVELOPMENT ASSOCIATION 050537 1.75 CB	0.02% XS2475492349
KEYCORP 010633 4.789 CB	0.02% US49326EEN94
COREBRIDGE FINANCIAL INC 050427 3.65 CB	0.02% US21871XAD12
PERU REPUBLIC OF GOVERNMENT 181150 5.625 GB	0.02% US715638BM30
BECTON DICKINSON AND CO 060627 3.70 CB	0.02% US075887BW84
NESTLE FINANCE INTERNATIONAL LTD 021137 1.75 CB	0.02% XS1707075245
BLACKROCK INC 080155 5.35 CB	0.02% US09290DAK72
AMGEN INC 020363 5.75 CB	0.02% US031162DU18
ELEVANCE HEALTH INC 150654 5.65 CB	0.02% US036752BA01
CAPITAL ONE FINANCIAL CORP 310128 3.80 CB	0.02% US14040HBW43
DIGITAL REALTY TRUST LP 150827 3.70 CB	0.02% US25389JAR77
BOSTON PORPERTIES LP 011026 2.75 CB	0.02% US10112RAY09
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210347 3.00 GB	0.02% AU000XCLWAS7
CHARLES SCHWAB CORP 020327 3.20 CB	0.02% US808513AQ89
ERP OPERATING LP 010328 3.50 CB	0.02% US26884ABJ16
AVALONBAY COMMUNITIES INC 150128 3.20 CB	0.02% US05348EBC21
FOX CORP 080430 3.50 CB	0.02% US35137LAL99
BRANDENBURG STATE OF 220534 0.70 GB	0.02% DE000A2TR6F7
FISERV INC 010729 3.50 CB	0.02% US337738AU25
HCA INC 150639 5.125 CB	0.02% US404119BY43
EQUINIX INC 150432 3.90 CB	0.02% US29444UBU97
KEURIG DR PEPPER INC 150432 4.05 CB	0.02% US49271VAQ32
MASTERCARD INC 260330 3.35 CB	0.02% US57636QAP90
TEXAS INSTRUMENTS INC 080254 5.15 CB	0.02% US882508CJ13
NVIDIA CORP 010430 2.85 CB	0.02% US67066GAF19
AT AND T INC 090348 4.50 CB	0.02% US00206RDJ86
PAYPAL HOLDINGS INC 011029 2.85 CB	0.02% US70450YAE32
MANITOBA PROVINCE OF 050948 3.40 GB	0.02% CA563469UN36
NORWAY KINGDOM OF GOVERNMENT 260428 2.00 GB	0.02% NO0010821598
HUNGARY GOVERNMENT 050635 1.75 CB	0.02% XS2181689659
AVOLON HOLDINGS FUNDING LTD 210228 2.75 CB	0.02% US05401AAP66
PROCTER & GAMBLE CO 250330 3.00 CB	0.02% US742718FH71
ATHENE HOLDING LTD 150131 3.50 CB	0.02% US04686JAC53
ESSEX PORTFOLIO LP 150130 3.00 CB	0.02% US29717PAU12
ROPER TECHNOLOGIES INC 150927 1.40 CB	0.02% US776743AN67
WILLIS NORTH AMERICA INC 150929 2.95 CB	0.02% US970648AJ01
BANK OF AMERICA CORP 240438 4.244 CB	0.02% US06051GGM50
INTERCONTINENTAL EXCHANGE INC 150652 4.95 CB	0.02% US45866FAX24
IRELAND REPUBLIC OF GOVERNMENT 180245 2.00 GB	0.02% IE00BV8C9186
MICROSOFT CORP 010650 2.525 CB	0.02% US594918CC64
ROGERS COMMUNICATIONS INC 150332 3.80 CB	0.02% US775109CH22
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221050 0.625 GB	0.02% GB00BMBL1F74
NUTRIEN LTD 010449 5.00 CB	0.02% US67077MAU27
3M CO 260829 2.375 CB	0.02% US88579YBJ91
EBAY INC 110330 2.70 CB	0.02% US278642AW32
DEUTSCHE BAHN FINANCE GMBH 160735 0.75 CB	0.02% XS2102380776

TARGET CORP 150930 2.65 CB	0.02% US87612EBK10
BROADCOM INC 150434 3.469 CB	0.02% US11135FBL40
BASQUE AUTONOMOUS COMMUNITY OF 300431 0.25 GB	0.02% ES0000106684
HUMANA INC 150353 5.50 CB	0.02% US444859BX93
NORTH RHINE WESTPHALIA STATE OF 120640 1.50 GB	0.02% DE000NRWOK52
NOVARTIS CAPITAL CORP 140830 2.20 CB	0.02% US66989HAR93
JOHNSON AND JOHNSON 030337 3.625 CB	0.02% US478160CF96
NEWMONT CORPORATION 150732 2.60 CB	0.02% US651639AZ99
GENERAL MOTORS FINANCIAL COMPANY INC 120132 3.10 CB	0.02% US37045XDS27
EUROPEAN FINANCIAL STABILITY FACILITY SA 050940 1.45 GB	0.02% EU000A1G0D05
SIMON PROPERTY GROUP LP 010232 2.65 CB	0.02% US828807DT11
CITIGROUP INC 230748 4.65 CB	0.02% US172967MD09
ACE INA HOLDINGS INC 031145 4.35 CB	0.02% US00440EAW75
PUBLIC STORAGE 091131 2.25 CB	0.01% US74460DAJ81
NXP BV 150232 2.65 CB	0.01% US62954HAJ77
STRYKER CORP 150544 4.375 CB	0.01% US863667AG64
INTERNATIONAL PAPER CO 150848 4.35 CB	0.01% US460146CS07
PORTUGAL OBRIG 120452 1.00 CB	0.01% PTOTECOE0037
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 170935 0.10 GB	0.01% XS2231588547
NASDAQ INC 150131 1.65 CB	0.01% US63111XAD30
ALPHABET INC 150830 1.10 CB	0.01% US02079KAD90
PORT AUTH N Y AND N J 011062 4.458 MB	0.01% US73358WJA36
AUTOZONE INC 150131 1.65 CB	0.01% US053332BA96
BNP PARIBAS NOMINEES	0.01%
S AND P GLOBAL INC 150830 1.25 CB	0.01% US78409VAS34
SHERWIN-WILLIAMS CO 150332 2.20 CB	0.01% US824348BN55
ONCOR ELECTRIC DELIVERY COMPANY LLC 010652 4.60 CB	0.01% US68233JCH59
INTERNATIONAL DEVELOPMENT ASSOCIATION 031230 1.00 CB	0.01% XS2265262936
T-MOBILE USA INC 150450 4.50 CB	0.01% US87264AAZ84
AMERICAN INTERNATIONAL GROUP INC 300650 4.375 CB	0.01% US026874DP97
CHARTER COMMUNICATIONS OPERATING LLC 010232 2.30 CB	0.01% US161175BX17
NATIONAL RURAL UTILITIES COOP FINANCE CORP 150349 4.30 CB	0.01% US637432NT82
PFIZER INC 150948 4.20 CB	0.01% US717081EK52
ITY REPUBLIC OF GOVERNMENT 010367 2.80 GB	0.01% IT0005217390
EUROPEAN FINANCIAL STABILITY FACILITY SA 280256 2.00 CB	0.01% EU000A1G0DN3
APPLE INC 131147 3.75 CB	0.01% US037833DG20
HOME DEPOT INC 150647 3.90 CB	0.01% US437076BS00
BANK OF AMERICA CORP 200351 4.083 CB	0.01% US06051GJA85
APPLE INC 080862 4.1 CB	0.01% US037833ER75
NEW YORK LIFE INSURANCE CO 150569 4.45 CB	0.01% US64952GAQ10
DEERE AND CO 150450 3.75 CB	0.01% US244199BK00
EUROPEAN INVESTMENT BANK 161048 1.50 GB	0.01% XS1753042743
TIME WARNER CABLE INC 150942 4.5 CB	0.01% US88732JBD90
ORACLE CORP 250341 3.65 CB	0.01% US68389XBZ78
JPMORGAN CHASE AND CO 220442 3.157 CB	0.01% US46647PCD69
REALKREDIT DANMARK A S 010126 1.00 CB	0.01% DK0009296543
ORACLE CORP 151147 4.00 CB	0.01% US68389XBQ79
COMCAST CORP 011149 3.999 CB	0.01% US20030NCE94
3M CO 150450 3.7 CB	0.01% US88579YBP51
CARRIER GLOBAL CORP 050450 3.577 CB	0.01% US14448CAS35
CROWN CASTLE INTERNATIONAL CORP 010441 2.90 CB	0.01% US22822VAX91
ROGERS COMMUNICATIONS INC 150452 5.25 CB	0.01% CA775109BX82
BELGIUM KINGDOM OF GOVERNMENT 220640 0.40 GB	0.01% BE0000350596
MUENCHENER HYPOTHEKENBANK EG 191039 0.01 CB	0.01% DE000MHB27J7
UNITED KINGDOM OF GREAT BRITAIN AND NORTH IRE 220765 2.50 GB	0.01% GB00BYYMZX75

NOVA SCOTIA PROVINCE OF 010627 2.10 GB	0.01% CA669827GA98
ANTHEM INC 150351 3.60 CB	0.01% US036752AS28
BERLIN STATE OF 180141 0.10 GB	0.01% DE000A3H2Y08
AMAZON.COM INC 120551 3.10 CB	0.01% US023135CB05
NORTH RHINE WESTPHALIA STATE OF 210319 2.15 GB	0.01% DE000NRWOLQ9
UNITED KINGDOM OF GREAT BRITAIN AND NORTH IRE 071249 4.25 GB	0.01% GB00B39R3707
SYSKO CORP 010450 6.60 CB	0.01% US871829BN62
AT AND T INC 150959 3.65 CB	0.01% US00206RLV23
LOWES COMPANIES INC 151050 3.00 CB	0.01% US548661DZ79
DELL INTERNATIONAL LLC 150746 8.35 CB	0.01% US24703TAK25
PEPSICO INC 211051 2.75 CB	0.01% US713448FG88
AON CORP 230851 2.90 CB	0.01% US03740LAB80
UNITEDHEALTH GROUP INC 150263 6.05 CB	0.01% US91324PET57
LOUISIANA LOC GOVT ENVT SER 23 ELL CLASS A3 011239 ABS	0.01% US54627RAT77
407 INTERNATIONAL INC 110548 3.72 CB	0.01% CA35085ZBS44
QUEBEC PROVINCE OF 011248 3.50 GB	0.01% CA74814ZEW91
AUSTRIA REPUBLIC OF GOVERNMENT 200351 0.75 GB	0.01% AT0000A2EJ08
VERIZON COMMUNICATIONS INC 201160 3.00 CB	0.01% US92343VVFV18
SASKATCHEWAN PROVINCE OF 020648 3.30 GB	0.01% CA803854KC18
INTUIT INC 150926 5.25 CB	0.01% US46124HAE62
ALBEMARLE CORP 010632 5.05 CB	0.01% US012653AE17
INTEL CORP 120861 3.20 CB	0.01% US458140BX76
PRUDENTIAL FINANCIAL INC 150947 4.50 CB	0.01% US744320AW24
AMERICAN WATER CAPITAL CORP 010629 3.45 CB	0.01% US03040WAW99
METLIFE INC 150154 5.25 CB	0.01% US59156RCD89
ESTEE LAUDER COMPANIES INC 150553 5.15 CB	0.01% US29736RAU41
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310753 1.50 GB	0.01% GB00BM8Z2V59
ABBOTT LABORATORIES 301146 4.90 CB	0.01% US002824BH26
DEUTSCHE BAHN FINANCE GMBH 081250 0.625 CB	0.01% XS2270142966
CAD BNP PARIBAS A/C	0.01%
NOVA SCOTIA PROVINCE OF 011251 3.15 GB	0.01% CA669827GB71
COMMERZBANK AG 010932 2.25 CB	0.01% DE000CZ45W99
HONG KONG SPECIAL ADMINISTRATIVE REGION GOVT 120138 3.74 GB	0.01% HK0000898822
CIGNA CORP 151248 4.90 CB	0.01% US125523AK66
ZIMMER BIOMET HOLDINGS INC 241131 2.60 CB	0.01% US98956PAV40
BAVARIA STATE OF 180135 0.01 GB	0.01% DE0001053593
QUALCOMM INC 200547 4.30 CB	0.01% US747525AV54
CHARTER COMMUNICATIONS OPERATING LLC 010453 5.25 CB	0.01% US161175CK86
UNITED PARCEL SERVICE INC 010450 5.30 CB	0.01% US911312BW51
VIACOMCBS INC 190550 4.95 CB	0.01% US92556HAC16
PORT AUTH N Y AND N J 010846 4.96 MUNI BOND	0.01% US73358WRP13
JPMORGAN CHASE AND CO 010645 4.95 CB	0.01% US46625HLL23
VISA INC 150947 3.65 CB	0.01% US92826CAJ18
BROADCOM INC 150251 3.75 CB	0.01% US11135FBG54
ALLY FINANCIAL INC 021128 2.20 CB	0.01% US02005NBP42
NORTHWESTERN MUTUAL LIFE INSURANCE CO 300947 3.85 CB	0.01% US668138AA80
PRUDENTIAL FINANCIAL INC 130351 3.70 CB	0.01% US74432QCF00
HP INC 170631 2.65 CB	0.01% US40434LAJ44
ORACLE CORP 250351 3.95 CB	0.01% US68389XCA19
ALBERTA PROVINCE OF 220730 1.30 GB	0.01% US013051EM50
MARRIOTT INTERNATIONAL INC 151033 2.75 CB	0.01% US571903BH57
VERIZON COMMUNICATIONS INC 220351 3.55 CB	0.01% US92343VGB45
MXN BNP PARIBAS A/C	0.01%
MONDELEZ INTERNATIONAL INC 130430 2.75 CB	0.01% US609207AT22
CZK BNP PARIBAS A/C	0.01%
Income Due - USD	0.01%
EQUITABLE HOLDINGS INC 200448 5.00 CB	0.01% US054561AM77
UNITEDHEALTH GROUP INC 150550 2.90 CB	0.01% US91324PDZ27
BELGIUM KINGDOM OF GOVERNMENT 220653 1.40 GB	0.01% BE0000355645

MOODYS CORP 291161 3.10 CB	0.01% US615369AX35
ALEXANDRIA REAL ESTATE EQUITIES INC 180551 3.00 CB	0.01% US015271AX76
STANLEY BLACK DECKER INC 151150 2.75 CB	0.01% US854502AN14
ESTONIA REPUBLIC OF GOVERNMENT 170134 3.25 GB	0.01% XS2740429076
PROCTER AND GAMBLE CO 250340 3.55 CB	0.01% US742718FJ38
VIATRIS INC 220650 4.00 CB	0.01% US92556VAF31
BIOGEN INC 010550 3.15 CB	0.01% US09062XAG88
FRANCE REPUBLIC OF GOVERNMENT 250572 0.50 GB	0.01% FR0014001NN8
ELI LILLY AND CO150960 2.50 CB	0.00% US532457BZ08
EXPEDIA GROUP INC 150331 2.95 CB	0.00% US30212PBH73
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221073 1.275 GB	0.00% GB00BLBDX619
LCR FINANCE PLC 070351 5.10 CB	0.00% XS0150670551
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150530 4.5 GB	0.00% NZLGFD020C7
THURINGIA STATE OF 130151 0.125 GB	0.00% DE000A3H3ET0
CNY BNP PARIBAS A/C	0.00%
NOK BNP PARIBAS A/C	0.00%
SGD BNP PARIBAS A/C	0.00%
CHF BNP PARIBAS A/C	0.00%
ILS BNP PARIBAS A/C	0.00%
PLN BNP PARIBAS A/C	0.00%
HUF BNP PARIBAS A/C	0.00%
HKD BNP PARIBAS A/C	0.00%
SEK BNP PARIBAS A/C	0.00%
Income Due - CAD	0.00%
DKK BNP PARIBAS A/C	0.00%
Income Due - GBP	0.00%
FUTURE MARGINS-USD	0.00%
FUTURES MARGIN-EURO	0.00%
THB BNP PARIBAS A/C	0.00%
IDR BNP PARIBAS A/C	0.00%
Outstanding Settlement Payments - EUR	-0.08%
Outstanding Settlement Payments - USD	-0.13%
FX POSITIONS	-1.49%