

**DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS**

Offer name	BNZ KiwiSaver Scheme	1.0	Offer number	OFR10703
Fund name	BNZ KiwiSaver Moderate Fund		Fund number	FND517
Period disclosure applies [dd/mm/yyyy]	30/09/2019			
Asset name	% of fund net assets		Security code	
Nikko AM Wholesale NZ Cash Fund Two		3.21%		
A2 Milk Company Ltd		1.10%	NZATME0002S8	
Spark New Zealand Ltd		1.05%	NZTELE0001S4	
New Zealand Government Bond 4.5 15/04/2027		0.96%	NZGOVDT427C1	
Contact Energy Ltd		0.94%	NZCENE0001S6	
New Zealand Government Bond 6 15/05/2021		0.92%	NZGOVD0521C2	
Freddie Mac Pool 3.5 1/07/2049		0.84%	US3132DV3J26	
New Zealand Government Inflation Linked Bond 2 20/09/2025		0.84%	NZIIBDT002C2	
BNP Bank Account NZD		0.80%		
Fisher & Paykel Healthcare Ltd		0.78%	NZFAPE0001S2	
ANZ Bank New Zealand Ltd 4.48 11/05/2020		0.71%	NZANBDG027C5	
Meridian Energy Limited		0.68%	NZMELE0002S7	
Bank of New Zealand 4.426 18/06/2020		0.68%	NZBNZDT380C4	
Westpac Compound Account NZD		0.67%		
Fannie Mae Pool 4 1/10/2048		0.65%	US31418C3D48	
Fannie Mae Pool 3 1/04/2046		0.63%	US3138WGWAA88	
Auckland International Airport Ltd		0.61%	NZAIAE0002S6	
New Zealand Government Bond 1.5 15/05/2031		0.61%	NZGOVDT531C0	
New Zealand Government Bond 2.75 15/04/2037		0.61%	NZGOVDT437C0	
Japan Government Five Year Bond 0.1 20/03/2024		0.59%	JP1051391K44	
ANZ Bank New Zealand Ltd 2.18 18/11/2019		0.58%	NZANBDG028C3	
IRD Deposit NZTTC 2.3% 24/09/2019 22/10/2019		0.58%		
Microsoft Corporation		0.58%	US5949181045	
Apple Inc		0.56%	US0378331005	
New Zealand Government Bond 3.5 14/04/2033		0.56%	NZGOVDT433C9	
New Zealand Government Bond 3 20/04/2029		0.55%	NZGOVDT429C7	
Infratil Ltd		0.54%	NZIFTE0003S3	
Mainfreight Ltd		0.53%	NZMFTE0001S9	
Japan Government Ten Year Bond 0.1 20/09/2026		0.51%	JP1103441G98	
ASBANK Term Deposit 2.35% 20/09/2019 17/09/2020		0.46%		
Japan Government Ten Year Bond 0.1 20/03/2029		0.46%	JP1103541K42	
BNP Bank Account USD		0.45%		
Ginnie Mae II Pool 3.5 20/04/2049		0.45%	US36179UQ475	
BNZ Bank Account		0.43%		
Fletcher Building Ltd		0.41%	NZFBUE0001S0	
Z Energy Ltd		0.41%	NZZELE0001S1	
New Zealand Government Bond 2.75 15/04/2025		0.40%	NZGOVDT425C5	
United States Treasury Note/Bond 1.125 30/06/2021		0.40%	US912828S273	
Amazon.Com Inc		0.39%	US0231351067	
BNP Bank Account EUR		0.38%		
French Republic Government Bond OAT 0 25/03/2024		0.38%	FR0013344751	
ASB Bank Ltd 4.4225 25/02/2020		0.37%	NZABBDT032C4	
United States Treasury Note/Bond 2.125 31/05/2021		0.36%	US9128286V71	
Kiwibank Ltd 2.315 6/12/2019		0.35%	NZKIWD1219L5	
New Zealand Local Government Funding Agency Bond 2.75 15/03/2020		0.35%	NZLGFDT008C2	
Metlifecare Ltd		0.34%	NZMETE0001S2	
United Kingdom Gilt 3.75 7/09/2021		0.34%	GB00B4RMG977	
Japan Government Twenty Year Bond 0.7 20/03/2037		0.33%	JP1201601H38	
United States Treasury Note/Bond 2.125 15/05/2022		0.33%	US9128286U98	
French Republic Government Bond OAT 0.25 25/11/2026		0.31%	FR0013200813	
Japan Government Twenty Year Bond 1.6 20/03/2032		0.30%	JP1201361C58	
iShares MSCI India ETF		0.30%	US46429B5984	
ANZ Bank New Zealand Ltd 2.11 8/03/2020		0.30%	NZANBDT020C5	
New Zealand Government Bond 5.5 15/04/2023		0.30%	NZGOVDT423C0	
United States Treasury Note/Bond 1.75 15/07/2022		0.29%	US9128287C81	
Fannie Mae Pool 4.5 1/07/2049		0.28%	US31418DC833	
New Zealand Government Bond 3 15/04/2020		0.28%	NZGOVDT420C6	
United States Treasury Note/Bond 1.875 30/04/2022		0.28%	US912828X471	
Bundesrepublik Deutschland Bundesanleihe 0.25 15/02/2029		0.27%	DE0001102465	
Ginnie Mae II Pool 3 20/01/2048		0.27%	US36179TQN80	
Japan Government Ten Year Bond 0.8 20/06/2022		0.27%	JP1103241C78	
United States Treasury Note/Bond 1.875 31/05/2022		0.26%	US912828XD79	
ANZ Term Deposit 1.77% 30/09/2019 29/09/2020		0.26%		
Ginnie Mae II Pool 4 20/08/2048		0.26%	US36179TK59	
RABOBK 0% 19/03/2020		0.26%		

KIWI 0% 11/06/2020	0.25% NZKIWDK163L3
Italy Buoni Poliennali Del Tesoro 1.35 15/04/2022	0.24% IT0005086886
Italy Buoni Poliennali Del Tesoro 2.1 15/07/2026	0.24% IT0005370306
RABOBK 0% 09/04/2020	0.24%
ASB Bank Ltd 2.135 27/02/2020	0.24% NZABBDT040C7
Cooperatieve Rabobank UA/New Zealand 4.592 10/06/2020	0.23% NZRABDT014C4
Facebook Inc-A	0.23% US30303M1027
Mercury NZ Limited	0.23% NZMRPE0001S2
Summerset Group Holdings Ltd	0.23% NZSUME0001S0
Kiwi Property Group Ltd	0.22% NZKPGE0001S9
Sky City Entertainment Group	0.22% NZSKCE0001S2
Spain Government Bond 2.15 31/10/2025	0.22% ES00000127G9
Alphabet Inc Class A	0.21% US02079K3059
JPMorgan Chase & Co	0.21% US46625H1005
Alphabet Inc Class C	0.20% US02079K1079
Bundesrepublik Deutschland Bundesanleihe 0.5 15/02/2026	0.20% DE0001102390
Ginnie Mae II Pool 4.5 20/09/2048	0.20% US36179UCC45
Italy Buoni Poliennali Del Tesoro 1.75 1/07/2024	0.20% IT0005367492
Japan Government Thirty Year Bond 0.5 20/03/2049	0.20% JP1300621K47
Kiwibank Ltd 2.155 20/09/2024	0.20% NZKIWD0924L1
RABOBK 0% 17/01/2020	0.20%
RABOBK 0% 18/02/2020	0.19%
Ryman Healthcare Ltd	0.19% NZRYME0001S4
Johnson & Johnson	0.19% US4781601046
Japan Government Two Year Bond 0.1 1/06/2021	0.19% JP1024011K66
Japan Government Twenty Year Bond 0.4 20/03/2039	0.19% JP1201681K44
Chorus Ltd	0.19% NZCNUUE0001S2
Spain Government Bond 0.05 31/10/2021	0.19% ES0000012C46
Fannie Mae Pool 2.5 1/07/2034	0.18% US31418DEB47
Nestle SA-Reg	0.18% CH0038863350
United States Treasury Note/Bond 2.125 29/02/2024	0.18% US912828W481
United States Treasury Note/Bond 2.25 31/03/2026	0.18% US9128286L99
United States Treasury Note/Bond 2.375 29/02/2024	0.18% US9128286G05
United States Treasury Note/Bond 2.5 15/05/2024	0.18% US912828WJ58
United States Treasury Note/Bond 2.75 15/02/2024	0.18% US912828B667
United States Treasury Note/Bond 1.625 15/05/2026	0.17% US912828R366
United States Treasury Note/Bond 1.625 15/02/2026	0.17% US912828P469
United States Treasury Note/Bond 2.625 31/01/2026	0.17% US9128286A35
United States Treasury Note/Bond 1.875 30/06/2026	0.17% US9128287B09
Japan Government Two Year Bond 0.1 1/07/2021	0.17% JP1024021K72
ASBBNK Term Deposit 2.31% 25/09/2019 24/09/2020	0.17%
Japan Government Thirty Year Bond 1.7 20/09/2044	0.17% JP1300441E92
United States Treasury Note/Bond 2.625 15/07/2021	0.17% US912828Y206
Exxon Mobil Corp	0.17% US30231G1022
Procter and Gamble CO/THE	0.17% US7427181091
Japan Government Twenty Year Bond 1.3 20/06/2035	0.16% JP1201531F68
Visa Inc-Class A Shares	0.16% US92826C8394
United States Treasury Note/Bond 3.125 15/08/2044	0.16% US912810RH32
United States Treasury Note/Bond 2.25 30/04/2024	0.16% US9128286R69
United States Treasury Note/Bond 1.75 30/06/2022	0.16% US912828XW50
NZLGFA 0% 17/01/2020	0.16% NZLGBDT102C7
New Zealand Local Government Funding Agency Bond 4.5 15/04/2020	0.16% NZLGFDT007C4
Japan Government Two Year Bond 0.1 1/12/2020	0.16% JP1023951C0C
Japan Government Five Year Bond 0.1 20/12/2023	0.16% JP1051381K12
Japan Government Five Year Bond 0.1 20/09/2023	0.16% JP1051371JA0
Japan Government Five Year Bond 0.1 20/06/2023	0.16% JP1051361J76
Japan Government Five Year Bond 0.1 20/03/2023	0.16% JP1051351I37
ICBCAS Term Deposit 3% 27/09/2019 25/09/2020	0.16%
CCB 0% 27/05/2020	0.16%
New Zealand Local Government Funding Agency Bond 3.5 14/04/2020	0.16% NZLGFDT009C0
United Kingdom Gilt 4.25 7/12/2040	0.15% GB00B6460505
Fannie Mae Pool 2.5 1/08/2034	0.15% US31418DEK46
United States Treasury Note/Bond 2 30/04/2024	0.15% US912828X703
United States Treasury Note/Bond 1.5 30/09/2024	0.15% US912828YH74
United Kingdom Gilt 4.5 7/09/2034	0.15% GB00B52WS153
Japan Government Twenty Year Bond 1.2 20/03/2035	0.15% JP1201521F37
AT&T Inc	0.15% US00206R1023
Berkshire Hathaway Inc-CI B	0.15% US0846707026
Sanford Ltd	0.15% NZSANE0001S0
Italy Buoni Poliennali Del Tesoro 3.35 1/03/2035	0.14% IT0005358806
Westpac New Zealand Ltd 2.22 29/07/2024	0.14% NZWVND0724L3
Verizon Communications Inc	0.14% US92343V1044
United States Treasury Note/Bond 5.25 15/02/2029	0.14% US912810FG86
New Zealand Government Inflation Linked Bond 2.5 20/09/2035	0.14% NZIIBDT004C8
Home Depot Inc	0.14% US4370761029

Freddie Mac Pool 3 1/07/2034	0.14%	US3132D53H33
Bank of America Corp	0.14%	US0605051046
ASB Bank Ltd 1.83 19/08/2024	0.14%	NZABBDG004C8
Aristocrat Leisure Ltd	0.14%	AU000000ALL7
ANZ Bank New Zealand Ltd 3.7 30/05/2023	0.14%	NZANBDT022C1
United States Treasury Note/Bond 1.5 15/09/2022	0.14%	US912828YF19
Mastercard Inc-Class A	0.13%	US57636Q1040
Westpac New Zealand Ltd 3.795 28/04/2021	0.13%	NZWNZD0421L6
United States Treasury Note/Bond 2.625 15/02/2029	0.13%	US9128286B18
United States Treasury Note/Bond 2 31/05/2024	0.13%	US912828XT22
United Kingdom Gilt 1.625 22/10/2054	0.13%	GB00BJLR0J16
Tencent Holdings Ltd	0.13%	KYG875721634
New Zealand Government Inflation Linked Bond 2.5 20/09/2040	0.13%	NZIBDT005C5
Intel Corp	0.13%	US4581401001
Fannie Mae Pool 5 1/04/2049	0.13%	US31418DA852
Bundesrepublik Deutschland Bundesanleihe 2.5 4/07/2044	0.13%	DE0001135481
BNP Bank Account JPY	0.13%	
ASB Bank Ltd 3.31 7/09/2023	0.13%	NZABBDT042C3
Alibaba Group Holding-Sp Adr	0.13%	US01609W1027
Italy Buoni Poliennali Del Tesoro 0.05 15/04/2021	0.13%	IT0005330961
Japan Government Two Year Bond 0.1 1/01/2021	0.12%	JP1023961K19
Asian Development Bank 2.875 28/04/2021	0.12%	NZADBDT006C6
Walt Disney Co/The	0.12%	US2546871060
TPNZ 0% 07/11/2019	0.12%	NZTRPDJ311L0
Taiwan Semiconductor Manufacturing Co Ltd	0.12%	TW0002330008
Spain Government Bond 1.45 30/04/2029	0.12%	ES0000012E51
Merck & Co Inc	0.12%	US58933Y1055
Japan Government Ten Year Bond 0.1 20/06/2029	0.12%	JP1103551K72
iShares MSCI Russia ETF	0.12%	US46434G7988
Ingenia Communities Group	0.12%	AU000000INA9
Cisco Systems Inc	0.12%	US17275R1023
Chevron Corporation	0.12%	US1667641005
New Zealand Government Inflation Linked Bond 3 20/09/2030	0.12%	NZIBDT003C0
New Zealand Local Government Funding Agency Bond 5.5 15/04/2024	0.11%	NZLGFDT005C8
UnitedHealth Group Inc	0.11%	US91324P1021
United States Treasury Note/Bond 3.625 15/02/2044	0.11%	US912810RE01
United States Treasury Note/Bond 3.375 15/05/2044	0.11%	US912810RG58
United Kingdom Gilt 1 22/04/2024	0.11%	GB00BFWFPL34
Samsung Electronics Co Ltd	0.11%	KR7005930003
Pushpay Holdings Ltd	0.11%	NZPAYE0003S9
Wells Fargo & Co	0.11%	US9497461015
PepsiCo Inc	0.11%	US7134481081
ASB Bank Ltd 2.01 22/02/2022	0.11%	NZABBDT043C1
French Republic Government Bond OAT 4 25/10/2038	0.11%	FR0010371401
French Republic Government Bond OAT 1.25 25/05/2034	0.11%	FR0013313582
Comcast Corp - Class A	0.11%	US20030N1019
Coca-Cola Co/The	0.11%	US1912161007
BCHINA 0% 16/12/2019	0.11%	
Bank of New Zealand 3.648 16/11/2023	0.11%	NZBNZDT394C5
Auckland Council 4.728 2/10/2019	0.11%	NZAKCDT346C6
Korea Treasury Bond 1.875 10/03/2024	0.11%	KR103501G935
Pfizer Inc	0.11%	US7170811035
Novartis AG	0.10%	CH0012005267
Roche Holding Ag-Genusschein	0.10%	CH0012032048
United States Treasury Note/Bond 1.5 15/08/2026	0.10%	US9128282A70
United States Treasury Note/Bond 2.875 15/05/2043	0.10%	US912810RB61
United States Treasury Note/Bond 3.375 15/11/2048	0.10%	US912810SE91
United States Treasury Note/Bond 3.75 15/11/2043	0.10%	US912810RD28
Lend Lease Group	0.10%	AU000000LLC3
United States Treasury Note/Bond 3.625 15/08/2043	0.10%	US912810RC45
Netherlands Government Bond 0 15/01/2024	0.10%	NL0012650469
Kingdom of Belgium Government Bond 0.2 22/10/2023	0.10%	BE0000339482
French Republic Government Bond OAT 2.5 25/10/2020	0.10%	FR0010949651
French Republic Government Bond OAT 0.5 25/05/2029	0.10%	FR0013407236
Bank of New Zealand 4.102 15/06/2023	0.10%	NZBNZDT387C9
ANZ Bank New Zealand Ltd 3.03 20/03/2024	0.10%	NZANBDT023C9
New Zealand Refining Ltd	0.10%	NZNZRE0001S9
McDonald's Corp	0.09%	US5801351017
Korea Treasury Bond 1.875 10/06/2029	0.09%	KR103502G966
Wal-Mart Stores Inc	0.09%	US9311421039
United States Treasury Note/Bond 1.75 15/06/2022	0.09%	US9128286Y11
United Kingdom Gilt 3.5 22/07/2068	0.09%	GB00BBJNQY21
United Kingdom Gilt 1.625 22/10/2028	0.09%	GB00BFX0ZL78
Toyota Motor Corp	0.09%	JP3633400001
Bank of New Zealand 1.84105 29/08/2022	0.09%	NZBNZDT395C2

Housing New Zealand Ltd 3.36 12/06/2025	0.09% NZHNZD0625L3
Goodman Group	0.09% AU000000GMG2
CSL Limited	0.09% AU000000CSL8
Bundesrepublik Deutschland Bundesanleihe 4.25 4/07/2039	0.09% DE0001135325
BNP Bank Account GBP	0.09%
Stride Property Ltd and Stride Invest Mgmt Ltd	0.09% NZSPGE0001S2
Viva Energy Group Ltd	0.08% AU0000016875
Kommunalbanken AS 1.895 26/05/2021	0.08% NZKBNDT003C9
Kommunalbanken AS 5.125 14/05/2021	0.08% NZKBNDT008C8
Macquarie Group Ltd	0.08% AU000000MQG1
Medtronic Inc.	0.08% IE00BTN1Y115
Toyota Finance New Zealand Ltd 3.65 30/05/2022	0.08% NZTFSDT670C7
United Kingdom Gilt 3.25 22/01/2044	0.08% GB00B8429V04
United States Treasury Note/Bond 1.25 31/08/2024	0.08% US912828YE44
Japan Government Ten Year Bond 0.1 20/12/2028	0.08% JP1103531K10
United States Treasury Note/Bond 4.5 15/02/2036	0.08% US912810FT08
Toyota Finance New Zealand Ltd 1.73 6/09/2024	0.08% NZTFSDT727C5
United States Treasury Note/Bond 2.375 15/05/2029	0.08% US9128286T26
Canadian Government Bond 0.75 1/09/2021	0.08% CA135087F585
United Kingdom Gilt 1.25 22/07/2027	0.08% GB00BDRHNP05
Japan Government Ten Year Bond 0.1 20/09/2028	0.08% JP1103521JA8
Abbott Laboratories	0.08% US0028241000
BZLNZ 0% 31/10/2019	0.08% NZF01DT086C0
Citigroup Inc	0.08% US1729674242
Cleanaway Waste Management Ltd	0.08% AU000000CWY3
International Bank for Reconstruction & Development 3.5 22/01/2049	0.08% NZIBDDT010C0
Japan Expressway Holding and Debt Repayment Agency 0.9 31/03/2049	0.08% JP370620BC18
Australia Government Bond 1.5 21/06/2031	0.08% AU0000047003
Italy Buoni Poliennali Del Tesoro 3 1/08/2029	0.08% IT0005365165
Fannie Mae Pool 3.5 1/12/2033	0.08% US31418C5A80
ICBCAS 0% 25/10/2019	0.08% NZF03DT013C2
HSBC Holdings PLC	0.08% GB0005405286
PayPal Holdings Inc	0.07% US70450Y1038
United States Treasury Note/Bond 2.875 15/05/2049	0.07% US912810SH23
Japan Government Twenty Year Bond 1.4 20/09/2034	0.07% JP1201501E99
Japan Government Two Year Bond 0.1 1/04/2021	0.07% JP1023991K47
Japan Government Two Year Bond 0.1 1/02/2021	0.07% JP1023971K25
Japan Government Two Year Bond 0.1 1/05/2021	0.07% JP1024001K50
Kingdom of Belgium Government Bond 0.9 22/06/2029	0.07% BE0000347568
Kiwibank Ltd 4.6475 29/05/2020	0.07% NZKIWD0520L7
Oracle Corp	0.07% US68389X1054
Japan Government Two Year Bond 0.1 1/03/2021	0.07% JP1023981K31
RABOBK 0% 04/10/2019	0.07%
Royal Dutch Shell Plc-A Shs	0.07% GB00B03MLX29
Salesforce.com Inc	0.07% US79466L3024
Spain Government Bond 4.9 30/07/2040	0.07% ES00000120N0
Texas Instruments Inc	0.07% US8825081040
Transpower New Zealand Ltd 1.735 4/09/2025	0.07% NZTRPD0070L9
Westpac New Zealand Ltd 2.03 14/02/2022	0.07% NZWNZD0222L8
Japan Government Forty Year Bond 0.5 20/03/2059	0.07% JP1400121K57
Total SA	0.07% FR0000120271
Thermo Fisher Scientific Inc	0.07% US8835561023
AstraZeneca PLC	0.07% GB0009895292
Japan Government Five Year Bond 0.1 20/06/2024	0.07% JP1051401K75
Transpower New Zealand Ltd 2.73 14/03/2024	0.07% NZTRPD0060L0
Adobe Systems Inc	0.07% US00724F1012
Amgen Inc	0.07% US0311621009
Accenture PLC	0.07% IE00B4BNMY34
Auckland Council 3.17 27/06/2023	0.07% NZAKCDT453C0
Australia Government Bond 2 21/12/2021	0.07% AU000XCLWAT5
Australia Government Bond 4.25 21/04/2026	0.07% AU000XCLWAI8
Berkshire Hathaway Ord Shs Class A	0.07% US0846701086
BP Plc	0.07% GB0007980591
Industrial & Commercial Bank of China New Zealand Ltd 2.395 2	0.07% NZICBDT003C6
Japan Expressway Holding and Debt Repayment Agency 0.669 3	0.07% JP370620AE41
Christchurch City Holdings Ltd 3.58 27/11/2024	0.07% NZCCHDT853C4
Italy Buoni Poliennali Del Tesoro 3.85 1/09/2049	0.07% IT0005363111
Intl Business Machines Corp	0.07% US4592001014
ICBCAS Term Deposit 3% 12/09/2019 11/09/2020	0.07%
ICBCAS 0% 10/10/2019	0.07%
Fonterra Co-operative Group Ltd 4.33 20/10/2021	0.07% NZFCGDG003C9
DCTL 0% 07/10/2019	0.07% NZDCTDT166C6
Costco Wholesale Corp	0.07% US22160K1051
Linde Plc	0.06% IE00BZ12WP82
Toronto-Dominion Bank/The	0.06% CA8911605092

Netflix Inc	0.06%	US64110L1061
NextEra Energy Inc	0.06%	US65339F1012
NVIDIA Corp	0.06%	US67066G1040
MUFG Bank Ltd/Auckland 1.995 4/04/2022	0.06%	NZMUFD001C8
Royal Bank of Canada	0.06%	CA7800871021
Royal Dutch Shell Plc - B shs	0.06%	GB00B03MM408
SAP SE	0.06%	DE0007164600
United States Treasury Note/Bond 1.75 31/07/2024	0.06%	US912828Y875
Starbucks Corp	0.06%	US8552441094
Union Pacific Corp	0.06%	US9078181081
Korea Treasury Bond 2.375 10/09/2038	0.06%	KR103502G891
NIKE Inc	0.06%	US6541061031
Spain Government Bond 2.35 30/07/2033	0.06%	ES00000128Q6
Auckland International Airport Ltd 3.97 2/11/2023	0.06%	NZAIADT210L1
Orocobre Ltd	0.06%	AU000000ORE0
Westpac New Zealand Ltd 3.72 23/03/2023	0.06%	NZWZND0323L4
AbbVie Inc	0.06%	US00287Y1091
AIA Group Ltd	0.06%	HK0000069689
Kiwibank Ltd 4.0325 22/09/2022	0.06%	NZKIWD0922L5
Arvida Group Limited	0.06%	NZARVE0001S5
Broadcom Inc	0.06%	US11135F1012
Charter Hall Group	0.06%	AU000000CHC0
Freddie Mac Pool 3.5 1/04/2049	0.06%	US3132AEB888
Kathmandu Holdings Ltd	0.06%	NZKMDE0001S3
ICBCAS 0% 11/02/2020	0.06%	
International Finance Corp 1.75 29/07/2024	0.06%	NZIFCDT011C5
International Finance Corp 2.625 7/09/2023	0.06%	NZIFCDT010C7
iShares MSCI Saudi Arabia ET	0.06%	US46434V4234
Ebos Group Ltd	0.06%	NZEBOE0001S6
ANZ Bank New Zealand Ltd 1.86 21/12/2020	0.06%	NZANBDG030C9
Italy Buoni Poliennali Del Tesoro 5 1/09/2040	0.06%	IT0004532559
Restaurant Brands NZ Ltd	0.05%	NZRBDE0001S1
PORICC 0% 25/10/2019	0.05%	NZPORDT172C8
Portugal Obrigaçoes do Tesouro OT 2.875 15/10/2025	0.05%	PTOTEKOE0011
QUALCOMM Inc	0.05%	US7475251036
Regis Resources Ltd	0.05%	AU000000RRL8
Kingdom of Belgium Government Bond 1.45 22/06/2037	0.05%	BE0000344532
RABOBK 0% 06/12/2019	0.05%	
Novo Nordisk A/S-B	0.05%	DK0060534915
Netherlands Government Bond 2 15/07/2024	0.05%	NL0010733424
Netherlands Government Bond 0.25 15/07/2029	0.05%	NL0013332430
Lvmh Moet Hennessy Louis Vui	0.05%	FR0000121014
Lowe's Companies Inc	0.05%	US5486611073
Sanofi	0.05%	FR0000120578
Kiwibank Ltd 2.13 22/11/2021	0.05%	NZKIWD2021L4
United Kingdom Gilt 1.5 22/07/2047	0.05%	GB00BDBCHW80
Korea Treasury Bond 2.25 10/06/2021	0.05%	KR103501G869
Transpower New Zealand Ltd 3.823 6/03/2025	0.05%	NZTRPD0050L1
Kingdom of Belgium Government Bond 1 22/06/2026	0.05%	BE0000337460
United States Treasury Note/Bond 6.125 15/08/2029	0.05%	US912810FJ26
United States Treasury Note/Bond 4.625 15/02/2040	0.05%	US912810QE10
United States Treasury Note/Bond 3 15/11/2044	0.05%	US912810RJ97
United States Treasury Note/Bond 3 15/08/2048	0.05%	US912810SD19
United States Treasury Note/Bond 3 15/02/2049	0.05%	US912810SF66
Treasury Wine Estates Ltd	0.05%	AU000000TWE9
Unilever Nv-Cva	0.05%	NL0000388619
Skellerup Holdings Ltd	0.05%	NZSKXE0001S8
TPNZ 0% 28/11/2019	0.05%	NZTRPDJ332L6
Toyota Finance New Zealand Ltd 3.17 12/09/2023	0.05%	NZTFSDT707C7
Toyota Finance New Zealand Ltd 2.44 26/10/2021	0.05%	NZTFSDT640C0
State of North Rhine-Westphalia Germany 0.5 16/04/2026	0.05%	DE000NRWQJH2
Spain Government Bond 0.35 30/07/2023	0.05%	ES0000012B62
Sky Network Television Ltd	0.05%	NZSKTE0001S6
United Parcel Service Inc	0.05%	US9113121068
Asml Holding Nv	0.05%	NL0010273215
Diageo Plc	0.05%	GB0002374006
DCTL 0% 16/12/2019	0.05%	NZDCTDT170C8
Danaher Corp	0.05%	US2358511028
Bristol-Myers Squibb Co	0.05%	US1101221083
Booking Holdings Inc	0.05%	US09857L1089
Dunedin City Treasury Ltd 2.9 15/03/2026	0.05%	NZDCTDT160C9
Bank of New Zealand 4.261 3/02/2023	0.05%	NZBCBDT004C1
Aust and NZ Banking Group	0.05%	AU000000ANZ3
ANZ Bank New Zealand Ltd 4 22/03/2021	0.05%	NZANBDT016C3
American Tower Corp	0.05%	US03027X1000

American Express Co	0.05%	US0258161092
3M Co	0.05%	US88579Y1010
Japan Government Twenty Year Bond 1.5 20/06/2034	0.05%	JP1201491E67
Allianz SE	0.05%	DE0008404005
BNP Bank Account DKK	0.05%	
French Republic Government Bond OAT 3.25 25/05/2045	0.05%	FR0011461037
Japan Government Thirty Year Bond 1.9 20/09/2042	0.05%	JP1300371C98
iShares MSCI Qatar ETF	0.05%	US46434V7799
ASB Bank Ltd 0 19/01/2021	0.05%	NZABBDT041C5
Eli Lilly and Company	0.05%	US5324571083
ICBCAS 0% 08/05/2020	0.05%	
Gilead Sciences Inc	0.05%	US3755581036
French Republic Government Bond OAT 1.5 25/05/2050	0.05%	FR0013404969
European Investment Bank 0.625 22/01/2029	0.05%	XS1938387237
Freddie Mac Multifamily Structured Pass Through Certificates 3.	0.05%	US3137BGK246
Fidelity National Information	0.05%	US31620M1062
European Financial Stability Facility 0.4 17/02/2025	0.05%	EU000A1G0D62
Export Development Canada 2.875 30/11/2023	0.05%	NZEDCDT007C9
French Republic Government Bond OAT 0.75 25/11/2028	0.05%	FR0013341682
Glaxosmithkline PLC	0.05%	GB0009252882
European Investment Bank 0.375 15/03/2022	0.05%	XS1271698612
European Investment Bank 0.05 24/05/2024	0.05%	XS1950839677
Kommunalbanken AS 5.625 14/02/2024	0.04%	NZKBNDT007C0
Korea Treasury Bond 1.625 10/06/2022	0.04%	KR103501G968
Korea Treasury Bond 2 10/03/2049	0.04%	KR103502G933
L'Oreal SA	0.04%	FR0000120321
Mondelez International Inc-A	0.04%	US6092071058
Kommunalbanken AS 4 20/08/2025	0.04%	NZKBNDT009C6
Italy Buoni Poliennali Del Tesoro 0.95 1/03/2023	0.04%	IT0005325946
Netherlands Government Bond 0.5 15/01/2040	0.04%	NL0013552060
NEXTDC Ltd	0.04%	AU000000NXT8
Mitsubishi UFJ Financial Group Inc	0.04%	JP3902900004
Japan Government Twenty Year Bond 2 20/06/2025	0.04%	JP1200791570
Japan Government Twenty Year Bond 0.5 20/03/2038	0.04%	JP1201641J38
Japan Government Thirty Year Bond 1.8 20/09/2043	0.04%	JP1300401D91
Japan Government Thirty Year Bond 1.7 20/06/2044	0.04%	JP1300431E60
Japan Government Thirty Year Bond 1.5 20/03/2045	0.04%	JP1300461F39
Japan Government Ten Year Bond 0.1 20/06/2028	0.04%	JP1103511J74
iShares MSCI Saudi CAPD USDA	0.04%	IE00BYR0489
PNC Financial Services Group I	0.04%	US6934751057
United States Treasury Note/Bond 1.5 15/08/2022	0.04%	US912828YA22
Japan Government Ten Year Bond 0.6 20/06/2024	0.04%	JP1103341E67
Sweden Government Bond 1.5 13/11/2023	0.04%	SE0004869071
DCTL 0% 15/11/2019	0.04%	NZDCTDT118C7
Intuit Inc	0.04%	US4612021034
Vista Group International Ltd	0.04%	NZVGLE0003S1
US Bancorp	0.04%	US9029733048
United Kingdom Gilt 4.25 7/12/2046	0.04%	GB00B128DP45
Transpower New Zealand Ltd 6.95 10/06/2020	0.04%	NZ519D0620N1
TPNZ 0% 22/11/2019	0.04%	NZTRPDJ325L0
TJX Companies Inc	0.04%	US8725401090
United Kingdom Gilt 1.75 7/09/2037	0.04%	GB00BZB26Y51
Thailand Government Bond 2.4 17/12/2023	0.04%	TH0623A33C00
Republic of Austria Government Bond 0 15/07/2023	0.04%	AT0000A1PE50
Stryker Corp	0.04%	US8636671013
Spark Finance Ltd 5.25 25/10/2019	0.04%	NZTCNDT003C9
Spain Government Bond 2.9 31/10/2046	0.04%	ES00000128C6
Sony Corp	0.04%	JP3435000009
SoftBank Group Corp	0.04%	JP3436100006
Siemens AG-Reg	0.04%	DE0007236101
Republic of Poland Government Bond 2.5 25/01/2023	0.04%	PL0000110151
Republic of Austria Government Bond 0.5 20/02/2029	0.04%	AT0000A269M8
Thailand Government Bond 2.875 17/12/2028	0.04%	TH0623038C04
Canadian Government Bond 1 1/09/2022	0.04%	CA135087G732
Colgate-Palmolive Co	0.04%	US1941621039
Cme Group Inc	0.04%	US12572Q1058
Chubb Ltd	0.04%	CH0044328745
Christchurch City Holdings Ltd 3.4 6/12/2022	0.04%	NZCCHDT839C3
China Construction Bank Corp	0.04%	CNE1000002H1
Charter Communications Inc	0.04%	US16119P1084
Celgene Corp	0.04%	US1510201049
ConocoPhillips	0.04%	US20825C1045
Canadian Government Bond 5.75 1/06/2033	0.04%	CA135087XG49
Auckland Council 4.176 24/03/2025	0.04%	NZAKCDT363C1
Becton Dickinson and Co	0.04%	US0758871091

Bayer Ag-Reg	0.04% DE000BAY0017
Bank of Nova Scotia/The	0.04% CA0641491075
Banco Santander SA	0.04% ES0113900J37
Automatic Data Processing Inc	0.04% US0530151036
Auckland International Airport Ltd 3.51 10/10/2024	0.04% NZAIAD0230L0
ASB Bank Ltd 4.245 26/05/2021	0.04% NZABBDT034C0
Air New Zealand Ltd	0.04% NZAIRE0001S2
Caterpillar Inc	0.04% US1491231015
French Republic Government Bond OAT 4 25/04/2060	0.04% FR0010870956
Anheuser-Busch InBev NV	0.04% BE0974293251
Indonesia Treasury Bond 8.25 15/05/2029	0.04% IDG000012907
Indonesia Government International Bond 3.7 8/01/2022	0.04% USY20721BS73
Housing New Zealand Ltd 3.42 18/10/2028	0.04% NZHNZD0628L7
Cvs Caremark Corp	0.04% US1266501006
General Electric Co	0.04% US3696041033
Indonesia Treasury Bond 8.125 15/05/2024	0.04% IDG000012808
Fonterra Co-operative Group Ltd 5.52 25/02/2020	0.04% NZFCGDT265C9
Fonterra Co-operative Group Ltd 1.99 9/11/2020	0.04% NZFCGDT395C4
Fannie Mae-Aces 2.152 25/01/2023	0.04% US3136AQ5E67
Fannie Mae or Freddie Mac 4 #N/A Field Not Applicable	0.04% US01F0406A02
Fannie Mae or Freddie Mac 3 #N/A Field Not Applicable	0.04% US01F0306A11
Enbridge Inc	0.04% CA29250N1050
Dunedin City Treasury Ltd 4.88 25/11/2021	0.04% NZDCTDT076C7
Duke Energy Corp	0.04% US26441C2044
Dominion Energy Inc	0.04% US25746U1097
Finland Government Bond 2 15/04/2024	0.04% FI4000079041
Goldman Sachs Group Inc/The	0.04% US38141G1040
Denmark Government Bond 4.5 15/11/2039	0.04% DK0009922320
International Bank for Reconstruction & Development 2.5 24/01/2022	0.04% NZIBDDT013C4
Morgan Stanley	0.03% US6174464486
Nationwide Building Society 0.05 3/06/2024	0.03% XS2004366287
National Australia Bank Ltd/New York 2.5 12/07/2026	0.03% US63254AA578
Naspers Ltd	0.03% ZAE000015889
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 3	0.03% US61765LAU44
Morgan Stanley 7.25 1/04/2032	0.03% US617446HD43
Morgan Stanley 1.875 30/03/2023	0.03% XS1115208107
Morgan Stanley 3.875 29/04/2024	0.03% US61746BDQ68
Nordea Kredit Realkreditatieselskab 1 1/10/2022	0.03% DK0002038157
Norway Government Bond 3.75 25/05/2021	0.03% NO0010572878
NRW Bank 0.1 10/01/2023	0.03% DE000NWB17N7
Pfandbriefbank schweizerischer Hypothekarinstitute AG 0.25 27	0.03% CH0392885734
Phillips 66	0.03% US7185461040
Ping An Insurance Group	0.03% CNE1000003X6
Mitsubishi UFJ Financial Group Inc 2.665 25/07/2022	0.03% US606822AP92
Prologis Inc	0.03% US74340W1036
Korea Treasury Bond 2.125 10/06/2027	0.03% KR103502G768
Portugal Obrigaçoes do Tesouro OT 2.2 17/10/2022	0.03% PTOTESOE0013
Kreditanstalt fuer Wiederaufbau 0.01 5/05/2027	0.03% XS1999841445
Swedbank Hypotek AB 1 15/03/2023	0.03% SE0010133207
Province of Ontario Canada 4.65 2/06/2041	0.03% CA683234B984
Japan Government Twenty Year Bond 0.3 20/06/2039	0.03% JP1201691K75
Japan Government Twenty Year Bond 1.5 20/03/2034	0.03% JP1201481E36
Japan Government Two Year Bond 0.1 1/10/2020	0.03% JP1023931JA6
Keyence Corp	0.03% JP3236200006
Kimberly-Clark Corp	0.03% US4943681035
Kreditanstalt fuer Wiederaufbau 0 2/04/2024	0.03% DE000A2LQSP7
Kreditanstalt fuer Wiederaufbau 0 15/09/2023	0.03% DE000A2BPP50
Micron Technology Inc	0.03% US5951121038
Kreditanstalt fuer Wiederaufbau 2.9 6/06/2022	0.03% AU000KFWHAF2
Landwirtschaftliche Rentenbank 0.375 14/02/2028	0.03% XS1951092144
Major Joint Local Government Bond 0.175 25/07/2028	0.03% JP2990001170
Malaysia Government Bond 3.757 20/04/2023	0.03% MYBMI1800024
Marsh & McLennan Cos Inc	0.03% US5717481023
Mexican Bonos 10 5/12/2024	0.03% MXOMGO000078
Mexican Bonos 8.5 31/05/2029	0.03% MXOMGO0000H9
Kingdom of Belgium Government Bond 3.75 22/06/2045	0.03% BE0000331406
Unilever PLC	0.03% GB00B10RZP78
Stadshypotek AB 1.5 1/06/2023	0.03% SE0010441303
Netherlands Government Bond 2.75 15/01/2047	0.03% NL0010721999
Swiss Confederation Government Bond 0 26/06/2034	0.03% CH0440081393
Sydney Airports	0.03% AU000000SYD9
Takeda Pharmaceutical Co Ltd	0.03% JP3463000004
TARGET CORP	0.03% US87612E1064
Thailand Government Bond 3.3 17/06/2038	0.03% TH062303I602
Japan Government Thirty Year Bond 1.7 20/03/2044	0.03% JP1300421E39

Transpower New Zealand Ltd 4.069 16/09/2022	0.03% NZTRPD0040L2
Spain Government Bond 1.6 30/04/2025	0.03% ES00000126Z1
United States Treasury Note/Bond 1.75 31/07/2021	0.03% US9128287F13
United States Treasury Note/Bond 2.75 15/11/2022	0.03% US912810QY73
Vinci SA	0.03% FR0000125486
Vodafone Group Plc	0.03% GB00BH4HKS39
Waste Management Inc	0.03% US94106L1098
Zoetis Inc	0.03% US98978V1035
Zurich Insurance Group AG	0.03% CH0011075394
TransCanada Corp	0.03% CA89353D1078
Schlumberger Ltd	0.03% AN8068571086
Qatar Government International Bond 4.817 14/03/2049	0.03% XS1959337749
Reckitt Benckiser Group Plc	0.03% GB00B24CGK77
Republic of Austria Government Bond 1.65 21/10/2024	0.03% AT0000A185T1
Republic of Austria Government Bond 4.15 15/03/2037	0.03% AT0000A04967
Republic of Poland Government Bond 2.5 25/07/2027	0.03% PL0000109427
Rio Tinto Plc	0.03% GB0007188757
Rotorua District Council 5.265 23/09/2022	0.03% NZROTD148C4
Suncor Energy Inc	0.03% CA8672241079
S&P Global Inc	0.03% US78409V1044
Prudential PLC	0.03% GB0007099541
Schneider Electric SE	0.03% FR0000121972
Servicenow Inc	0.03% US81762P1021
Sherwin-Williams Co/The	0.03% US8243481061
Simon Property Group Inc	0.03% US8288061091
Singapore Government Bond 2 1/02/2024	0.03% SGXF92110679
Slovenia Government Bond 1.1875 14/03/2029	0.03% SI0002103842
Southern Company	0.03% US8425871071
Russian Federal Bond - OFZ 7.95 7/10/2026	0.03% RU000A0ZZYW2
Canadian Government Bond 0.75 1/09/2020	0.03% CA135087E596
BlackRock Inc	0.03% US09247X1019
BNP Bank Account CHF	0.03%
BNP Bank Account KRW	0.03%
BNP Paribas SA	0.03% FR0000131104
Boston Scientific Corp	0.03% US1011371077
Bundesrepublik Deutschland Bundesanleihe 1.25 15/08/2048	0.03% DE0001102432
Caisse d'Amortissement de la Dette Sociale 0.125 25/10/2023	0.03% FR0013344181
Crown Castle Intl Corp	0.03% US22822V1017
Canadian Government Bond 0.75 1/03/2021	0.03% CA135087F254
Banque Federative du Credit Mutuel SA 3.75 20/07/2023	0.03% US06675FAR82
Canadian Government Bond 4 1/06/2041	0.03% CA135087YQ12
Canadian Natl Railway Co	0.03% CA1363751027
Charles Schwab Corp/The	0.03% US8085131055
China Mobile Ltd	0.03% HK0941009539
Cigna Corp	0.03% US1255231003
COMM 2018-COR3 Mortgage Trust 4.228 10/05/2051	0.03% US12595VAD91
CPPIB Capital Inc 0.875 6/02/2029	0.03% XS1945965611
Canada Housing Trust No 1 2.4 15/12/2022	0.03% CA13509PDL46
Applied Materials Inc	0.03% US0382221051
Norfolk Southern Corp	0.03% US6558441084
Japan Government Thirty Year Bond 0.9 20/09/2048	0.03% JP1300601JA9
Adidas Ag	0.03% DE000A1EWWW0
Air Liquide SA	0.03% FR0000120073
Air Products and Chemicals Inc.	0.03% US0091581068
Allergan PLC	0.03% IE00BY9D5467
American International Group I	0.03% US0268747849
BCHINA 0% 14/10/2019	0.03%
Aon PLC	0.03% GB00B58TOK07
BASF SE	0.03% DE000BASF111
Argosy Property Trust	0.03% NZARGE0010S7
Asian Development Bank 3 17/01/2023	0.03% NZADBTD008C2
Auckland Council 5.806 25/03/2024	0.03% NZAKCDT324C3
Australia & New Zealand Banking Group Ltd/New York NY 2.3 1,	0.03% US05253JAM36
AXA SA	0.03% FR0000120628
Bank of America Corp 3.499 17/05/2022	0.03% US06051GHH56
Bank of Thailand Bond 1.81 25/03/2022	0.03% TH0655032306
Bank of China Ltd/Luxembourg 2.25 12/07/2021	0.03% XS1437622977
Anthem Inc	0.03% US0367521038
Intuitive Surgical Inc	0.03% US46120E6023
FMS Wertmanagement 0.05 6/07/2021	0.03% DE000A161K82
Freddie Mac Multifamily Structured Pass Through Certificates 2.	0.03% US3137BPVZ93
French Republic Government Bond OAT 1.25 25/05/2036	0.03% FR0013154044
General Motors Co	0.03% US37045V1008
Genesis Energy Ltd	0.03% NZGNEE0001S7
HSBC Holdings PLC 7.625 17/05/2032	0.03% US404280AF65



Iberdrola SA	0.03%	ES0144580Y14
Fiserv Inc	0.03%	US3377381088
Intercontinental Exchange Inc	0.03%	US45866F1049
Illinois Tool Works Inc	0.03%	US4523081093
IRD Deposit 2.3% 30/09/2019 18/12/2019	0.03%	
Ireland Government Bond 0.8 15/03/2022	0.03%	IE00BJ38CQ36
Ireland Government Bond 1.3 15/05/2023	0.03%	IE00BFZRP202
Israel Government Bond - Fixed 2 31/03/2027	0.03%	IL0011393449
CX Corporation	0.03%	US1264081035
Bank of America Corp 2.151 9/11/2020	0.03%	US06051GGB95
Italy Buoni Poliennali Del Tesoro 4.75 1/09/2024	0.03%	IT0004923998
Japan Government Ten Year Bond 0.1 20/03/2026	0.03%	JP1103421G35
Industrial and Commercial Bank of China Ltd	0.03%	CNE1000003G1
Enel Finance International NV 1.5 21/07/2025	0.03%	XS1937665955
Deere & Co	0.03%	US2441991054
Delegat Group Ltd	0.03%	NZDGLE000153
Deutsche Telekom AG	0.03%	DE0005557508
ING Groep NV 4.1 2/10/2023	0.03%	US456837AK90
Federal National Mortgage Association 1.75 2/07/2024	0.03%	US313560V753
Du Pont De Nemours	0.03%	US26614N1028
Dunedin City Treasury Ltd 5.56 16/11/2020	0.03%	NZDCTDT055C1
Danone	0.03%	FR0000120644
Ecolab Inc	0.03%	US2788651006
Enel SpA	0.03%	IT0003128367
Fanuc Corp	0.03%	JP3802400006
Equinix Inc	0.03%	US29444U7000
European Financial Stability Facility 0.95 14/02/2028	0.03%	EU000A1G0D70
European Investment Bank 1 14/11/2042	0.03%	XS1980857319
European Stability Mechanism 0 18/10/2022	0.03%	EU000A1U9985
Experian Plc	0.03%	GB00B19NVL48
European Union 2.75 4/04/2022	0.03%	EU000A1G4DN5
NXP Semiconductors NV	0.02%	NL0009538784
Nordea Hypotek AB 1 18/09/2024	0.02%	SE0012230415
Nordea Mortgage Bank Plc 0.125 18/06/2027	0.02%	XS2013525410
Nordic Investment Bank 3.125 18/03/2021	0.02%	NZNIBDT010C8
O'Reilly Automotive Inc	0.02%	US67103H1077
Occidental Petroleum Corp	0.02%	US6745991058
OP Corporate Bank plc 0.375 19/06/2024	0.02%	XS2014288158
Ontario Teachers' Cadillac Fairview Properties Trust 3.125 20/0:	0.02%	US68327LAA44
Nederlandse Waterschapsbank NV 0.125 17/01/2024	0.02%	XS1936793311
OCP SA 5.625 25/04/2024	0.02%	XS1061043011
ONEOK Inc	0.02%	US6826801036
Nutrien Ltd	0.02%	CA67077M1086
Nokia OYJ	0.02%	FI0009000681
Nintendo Co Ltd	0.02%	JP3756600007
Nidec Corp	0.02%	JP3734800000
Newmont Mining Corp	0.02%	US6516391066
Nestle Holdings Inc 3.625 24/09/2028	0.02%	US641062AF17
Nationale-Nederlanden Bank NV/The Netherlands 0.25 27/02/2	0.02%	NL0013400401
Motorola Solutions Inc	0.02%	US6200763075
Muenchener Rueckversicherungs-	0.02%	DE0008430026
Oriental Land Co Ltd	0.02%	JP3198900007
Prosus NV	0.02%	NL0013654783
National Grid Plc	0.02%	GB00BDR05C01
Napier Port Holdings Ltd	0.02%	NZNPHE0005S2
New Zealand Local Government Funding Agency Bond 6 15/05/.	0.02%	NZLGFDT004C1
PNC Bank NA 2.15 29/04/2021	0.02%	US69353REW43
Province of Ontario Canada 2.9 2/06/2049	0.02%	CA68333ZAA53
Province of Ontario Canada 3.45 2/06/2045	0.02%	CA68323ACC68
KDDI Corp	0.02%	JP3496400007
Moody's Corp	0.02%	US6153691059
Province of Ontario Canada 2.7 2/06/2029	0.02%	CA68333ZAE75
Province of Ontario Canada 2.6 2/06/2027	0.02%	CA68323AEE07
Province of Ontario Canada 1.95 27/01/2023	0.02%	CA68323ADL58
Province of Ontario Canada 0.375 14/06/2024	0.02%	XS1629737625
Progressive Corp	0.02%	US7433151039
POSCO 2.75 15/07/2024	0.02%	USY70750BL04
Power Finance Corp Ltd 6.15 6/12/2028	0.02%	US73928RAA41
Portugal Obrigacoes do Tesouro OT 1.95 15/06/2029	0.02%	PTOTEXO0024
Panama Government International Bond 9.375 1/04/2029	0.02%	US698299AK07
Pfandbriefzentrale der schweizerischen Kantonalbanken AG 0.5	0.02%	CH0419040842
Pfandbriefzentrale der schweizerischen Kantonalbanken AG 0.3	0.02%	CH0419040941
Petronas Capital Ltd 3.5 18/03/2025	0.02%	USY68856AN67
Petroleos Mexicanos 6.35 12/02/2048	0.02%	US71654QCL41
Petroleos Mexicanos 5.35 12/02/2028	0.02%	US71654QCK67

Petroleo Brasileiro SA Petrobras	0.02% BRPETRACNOR9
Perusahaan Listrik Negara PT 6.25 25/01/2049	0.02% US71568QAH02
Perusahaan Listrik Negara PT 4.125 15/05/2027	0.02% US71568QAC15
Pernod Ricard SA	0.02% FR0000120693
Paychex Inc	0.02% US7043261079
Portugal Obrigacoes do Tesouro OT 2.25 18/04/2034	0.02% PTOTEWEOE0017
KazMunayGas National Co JSC 4.75 19/04/2027	0.02% US48667QAN51
Kinder Morgan Inc/DE	0.02% US49456B1017
La Poste SA 1.45 30/11/2028	0.02% FR0013384567
La Banque Postale Home Loan SFH SA 0.5 30/01/2026	0.02% FR0013399169
Kuwait International Government Bond 2.75 20/03/2022	0.02% XS1582346703
Kreditanstalt fuer Wiederaufbau 1.375 9/12/2024	0.02% XS1941813617
Kreditanstalt fuer Wiederaufbau 0 15/12/2022	0.02% DE000A2GSKL9
Korea Treasury Bond 2.75 10/12/2044	0.02% KR103502G4C9
Korea National Oil Corp 3.375 27/03/2027	0.02% US50066RAG11
Korea Development Bank/The 3.375 12/03/2023	0.02% US500630CU09
Koninklijke Philips NV	0.02% NL0000009538
Lansforsakringar Hypotek AB 1.5 16/09/2026	0.02% SE0012324341
Kering	0.02% FR0000121485
Lloyds Banking Group Plc	0.02% GB0008706128
Kao Corporation	0.02% JP3205800000
JPMorgan Chase & Co 4.25 15/10/2020	0.02% US46625HHU77
JPMorgan Chase & Co 2.55 1/03/2021	0.02% US46625HQJ22
JPMorgan Chase & Co 1.09 11/03/2027	0.02% XS1960248919
Japan Government Thirty Year Bond 0.8 20/06/2047	0.02% JP1300551H61
JPMCC Commercial Mortgage Securities Trust 2019-COR4 4.029	0.02% US48128YAW12
Japan Government Twenty Year Bond 2.1 20/06/2029	0.02% JP1201121975
Johnson Controls International plc	0.02% IE00BY7QL619
Province of Ontario Canada 3.5 2/06/2024	0.02% CA68323ACG72
Yum! Brands Inc	0.02% US9884981013
Kommunalbanken AS 2.5 11/01/2023	0.02% US50048MCJ71
Marriott International Inc/MD	0.02% US5719032022
Mizuho Financial Group Inc 2.273 13/09/2021	0.02% US60687YAE95
Mizuho Financial Group Inc 0.61 21/06/2027	0.02% JP388578AH67
Mizuho Financial Group Inc	0.02% JP3885780001
Mitsubishi Corp	0.02% JP3898400001
Minmetals Bounteous Finance BVI Ltd 4.75 30/07/2025	0.02% XS1265180643
Mexico Government International Bond 4.15 28/03/2027	0.02% US91087BAC46
Mexico City Airport Trust 3.875 30/04/2028	0.02% USP6629MAC66
Mexican Bonos 7.75 13/11/2042	0.02% MX0MGO0000R8
Mexican Bonos 7.25 9/12/2021	0.02% MX0MGO000144
Metlife Inc	0.02% US59156R1086
Lam Research Corp	0.02% US5128071082
Medtronic Global Holdings SCA 0 2/12/2022	0.02% XS2020670696
Mizuho Financial Group Inc 3.549 5/03/2023	0.02% US60687YAP43
Marathon Petroleum Corp	0.02% US56585A1025
Manulife Financial Corp	0.02% CA56501R1064
Malaysia Government Bond 3.906 15/07/2026	0.02% MYBML1900018
Malaysia Government Bond 3.885 15/08/2029	0.02% MYBMO1900020
Major Joint Local Government Bond 0.06 25/08/2026	0.02% JP2990001G81
Lyondellbasell Indu-Cl A	0.02% NL0009434992
Longfor Group Holdings Ltd 3.875 13/07/2022	0.02% XS1633950453
London Stock Exchange Group PLC	0.02% GB00B05WJX34
London & Quadrant Housing Trust 5.5 27/01/2040	0.02% XS0481057189
Lloyds Banking Group PLC 4.65 24/03/2026	0.02% US53944YAB92
Meituan Dianping Ord Shs	0.02% KYG596691041
Tesco Corporate Treasury Services PLC 1.375 24/10/2023	0.02% XS1896851224
Sydbank A/S 1.375 18/09/2023	0.02% XS1880919383
UBS Group Funding Switzerland AG 1.25 17/04/2025	0.02% CH0409606354
UBS Group Funding Switzerland AG 0.75 22/02/2022	0.02% CH0310451841
UBS Group AG	0.02% CH0244767585
Twitter Inc	0.02% US90184L1026
Travelers Cos Inc/The	0.02% US89417E1091
Transport for London 4 7/04/2064	0.02% XS1045127393
Tokyo Metropolitan Government 1.98 20/06/2031	0.02% JP2130002B62
Tokyo Electron Ltd	0.02% JP3571400005
Tokio Marine Holdings Inc	0.02% JP3910660004
UNEDIC ASSEO 0.5 20/03/2029	0.02% FR0013410008
Tesco PLC	0.02% GB0008847096
Unibail-Rodamco-Westfield SE 1.375 17/10/2022	0.02% XS1121177338
Tencent Holdings Ltd 3.28 11/04/2024	0.02% US88032XAL82
Telefonica SA	0.02% ES0178430E18
Telefonica Emisiones SA 1.069 5/02/2024	0.02% XS1946004451
TE Connectivity Ltd	0.02% CH0102993182
TAUDIS 0% 15/10/2019	0.02% NZTDCDJ28811

Takeda Pharmaceutical Co Ltd 4.4 26/11/2023	0.02% US874060AR79
Takeda Pharmaceutical Co Ltd 1.125 21/11/2022	0.02% XS1843449049
Takeda Pharmaceutical Co Ltd 0.375 21/11/2020	0.02% XS1843449981
Sysco Corp	0.02% US8718291078
Workday Inc	0.02% US98138H1014
Tesla Motors Inc	0.02% US88160R1014
Volkswagen AG	0.02% DE0007664005
Japan Government Thirty Year Bond 0.8 20/03/2048	0.02% JP1300581J30
Instituto de Credito Oficial 0.1 30/07/2021	0.02% XS1644451434
Zimmer Biomet Holdings Inc	0.02% US98956P1021
Xcel Energy Inc	0.02% US98389B1008
Westpac New Zealand Ltd 3.775 7/06/2022	0.02% NZWNZD0622L9
Welltower Inc	0.02% US95040Q1040
Wells Fargo Commercial Mortgage Trust 2015-NXS4 3.718 15/1:	0.02% US94989XBC83
Wells Fargo & Co 3 19/02/2025	0.02% US94974BGH78
WEC Energy Group Inc	0.02% US92939U1060
Walgreens Boots Alliance Inc	0.02% US9314271084
UBS Group Funding Switzerland AG 4.125 24/09/2025	0.02% US90351DAB38
Volkswagen Group of America Finance LLC 2.5 24/09/2021	0.02% US928668AX06
Swiss Re AG	0.02% CH0126881561
Vivendi	0.02% FR0000127771
Vertex Pharmaceuticals Inc	0.02% US92532F1003
Verisk Analytics Inc	0.02% US92345Y1064
Valero Energy Corp	0.02% US91913Y1001
Vale SA	0.02% BRVALEACNORO
United States Treasury Note/Bond 4.375 15/05/2040	0.02% US912810QH41
United States Treasury Note/Bond 2.5 15/02/2045	0.02% US912810RK60
United States Treasury Note/Bond 2.25 15/08/2049	0.02% US912810SJ88
United States Treasury Note/Bond 1.25 31/03/2021	0.02% US912828Q376
United Kingdom Gilt 1.75 22/07/2057	0.02% GB00BD0XH204
Volkswagen Leasing GmbH 0.25 5/10/2020	0.02% XS1692348847
Ross Stores Inc	0.02% US7782961038
Synchrony Financial	0.02% US87165B1035
Saudi Government International Bond 3.625 4/03/2028	0.02% US80413TAE91
Saudi Government International Bond 2.875 4/03/2023	0.02% US80413TAD19
Saudi Arabian Oil Co 2.875 16/04/2024	0.02% XS1982112812
Santander UK PLC 0.25 9/08/2021	0.02% XS1360443979
Santander UK Group Holdings PLC 3.373 5/01/2024	0.02% US80281LAH87
Santander Consumer Bank AS 0.75 1/03/2023	0.02% XS1781346801
Russian Foreign Bond - Eurobond 5.1 28/03/2035	0.02% RU000A100659
Russian Foreign Bond - Eurobond 4.75 27/05/2026	0.02% RU000A0JWHA4
Russian Federal Bond - OFZ 7.7 23/03/2033	0.02% RU000A0JXFM1
SBA Communications Corp	0.02% US78410G1040
Rotorua District Council 5.22 19/06/2020	0.02% NZROTD146C8
Scales Corporation Limited	0.02% NZSCLF0002S8
Roper Industries Inc	0.02% US7766961061
Republic of Poland Government International Bond 5 23/03/20:	0.02% US857524AB80
Republic of Austria Government Bond 1.5 20/02/2047	0.02% AT0000A1K9F1
RELX Plc	0.02% GB00B2B0DG97
Recruit Holdings Co Ltd	0.02% JP3970300004
Raiffeisenlandesbank Niederoesterreich-Wien AG 0.375 13/09/;	0.02% XS1681119167
Public Storage	0.02% US74460D1090
Public Service Enterprise Group Inc	0.02% US7445731067
Prudential Financial Inc 5.625 15/06/2043	0.02% US744320AM42
Prudential Financial Inc	0.02% US7443201022
Royal Bank of Scotland Group PLC 3.875 12/09/2023	0.02% US780097BD21
Societe Generale SFH SA 2 29/04/2024	0.02% FR0011859495
Svenska Handelsbanken AB 0.125 18/06/2024	0.02% XS2013536029
Svensk Exportkredit AB 2.875 22/05/2021	0.02% US00254EMR08
Suzano Austria GmbH 5 15/01/2030	0.02% US86964WAH51
SunTrust Banks Inc	0.02% US8679141031
Sumitomo Mitsui Financial Group Inc 2.696 16/07/2024	0.02% US86562MBM10
Sumitomo Mitsui Financial Grou	0.02% JP3890350006
State of Lower Saxony 0.375 14/05/2029	0.02% DE000A2TR8W8
State of Hesse 0 10/06/2021	0.02% DE000A1RQDC6
Stadshypotek AB 0.375 13/03/2026	0.02% XS1962535644
Spark Finance Ltd 4.5 25/03/2022	0.02% NZSPFD0322L1
Saudi Government International Bond 5 17/04/2049	0.02% US80413TAJ88
Spain Government Bond 3.45 30/07/2066	0.02% ES00000128E2
Province of Quebec Canada 5 1/12/2041	0.02% CA74814ZEF68
SNCF Reseau 2.75 18/03/2022	0.02% XS1963496184
Snam SpA 0 25/10/2020	0.02% XS1508588875
SK Hynix Inc	0.02% KR7000660001
Sinopec Group Overseas Development 2013 Ltd 5.375 17/10/20:	0.02% USG8200QAC09
Singapore Government Bond 2.625 1/05/2028	0.02% SG31B7000002

Siemens Financieringsmaatschappij NV 3.4 16/03/2027	0.02% US82620KAU79
Shopify Subordinate Voting Ord Shs Class A	0.02% CA82509L1076
Shiseido Co Ltd	0.02% JP3351600006
Shin-Etsu Chemical Co Ltd	0.02% JP3371200001
Semptra Energy	0.02% US8168511090
Sparebanken Vest Boligkreditt AS 0.5 12/02/2026	0.02% XS1951084638
Bpifrance Financement SA 0.25 14/02/2023	0.02% FR0013316999
Credit Agricole Italia SpA 1 25/03/2027	0.02% IT0005366288
Canadian Pacific Railway Ltd	0.02% CA13645T1003
Canadian Natural Resources Ltd	0.02% CA1363851017
Canadian Imperial Bank of Comm	0.02% CA1360691010
Canadian Government Bond 2 1/12/2051	0.02% CA135087H722
Canadian Government Bond 1 1/06/2027	0.02% CA135087F825
Canada Housing Trust No 1 3.8 15/06/2021	0.02% CA13509PCS08
Canada Housing Trust No 1 2.9 15/06/2024	0.02% CA13509PEF68
CaixaBank SA 1 8/02/2023	0.02% ES0440609313
Caisse Francaise de Financement Local 0.5 19/02/2027	0.02% FR0013403433
CarMax Auto Owner Trust 2017-2 2.41 15/12/2022	0.02% US14314PAE60
Brookfield Asset Management In	0.02% CA1125851040
Central Japan Railway Co	0.02% JP3566800003
BPCE SA 0.625 26/09/2023	0.02% FR0013367406
BNP Paribas SA 3.5 16/11/2027	0.02% US09659W2C78
BNP Paribas Home Loan SFH SA 0.25 2/09/2021	0.02% FR0013106622
BNP Bank Account RUB	0.02%
BNP Bank Account CAD	0.02%
BNG Bank NV 2.625 27/02/2024	0.02% US05591F2D14
BNG Bank NV 0.25 7/06/2024	0.02% XS1428771809
Biogen Inc	0.02% US09062X1037
BHP Group PLC	0.02% GB00BHOP3Z91
BENCHMARK 2018-B1 Mortgage Trust 3.666 15/01/2051	0.02% US08162PAX96
Caisse d'Amortissement de la Dette Sociale 0.125 25/11/2022	0.02% FR0013235165
CK Hutchison International 19 Ltd 3.25 11/04/2024	0.02% US12564CAA45
Credit Agricole Home Loan SFH SA 0.05 29/08/2022	0.02% FR0013368370
CPPIB Capital Inc 2.25 25/01/2022	0.02% US22411VAA61
Corp Nacional del Cobre de Chile 6.15 24/10/2036	0.02% US21987BAL27
Cooperatieve Rabobank UA 0.625 27/02/2024	0.02% XS1956955980
Constellation Brands Inc-A	0.02% US21036P1084
Consolidated Edison Inc	0.02% US2091151041
Compass Group PLC	0.02% GB00BD6K4575
Commonwealth Bank of Australia 0.5 11/07/2022	0.02% XS1594335363
Commerzbank AG 0.25 26/01/2022	0.02% DE000CZ40KGO
Colombia Government International Bond 5 15/06/2045	0.02% US195325CU73
Capital One Financial Corp	0.02% US14040H1059
CNOOC Finance 2013 Ltd 2.875 30/09/2029	0.02% US12625GAF19
Baxter International Inc	0.02% US0718131099
Citigroup Commercial Mortgage Trust 2013-GC17 4.131 10/11/;	0.02% US17321RAD89
Citibank Credit Card Issuance Trust 2.68 7/06/2023	0.02% US17305EFR18
Cie Financiere Richemont-Reg	0.02% CH0210483332
Cie de Financement Foncier SA 0.625 12/11/2021	0.02% FR0012299394
Cie de Financement Foncier SA 0.375 9/04/2027	0.02% FR0013413382
Cie de Financement Foncier SA 0.375 11/12/2024	0.02% FR0013281748
Chongqing Energy Investment Group Co Ltd 5.625 18/03/2022	0.02% XS1955255283
China Great Wall International Holdings III Ltd 4.375 25/05/202;	0.02% XS1819966687
China Cinda Finance 2017 I Ltd 3.65 9/03/2022	0.02% XS1573134522
Chile Government International Bond 3.24 6/02/2028	0.02% US168863CF36
Cognizant Technology Solutions	0.02% US1924461023
Agence Francaise de Developpement EPIC 0.5 31/10/2025	0.02% FR0013365376
ANZ Bank New Zealand Ltd 2.445 26/08/2020	0.02% NZANBDG020C0
Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc	0.02% US03522AAJ97
Anglo American Plc	0.02% GB00B1XZ5820
Anglo American Capital PLC 4.125 15/04/2021	0.02% US034863AM25
Analog Devices Inc	0.02% US0326541051
American Express Credit Account Master Trust 2.87 15/10/2024	0.02% US02588QAB41
American Electric Power Co Inc	0.02% US0255371017
America Movil SAB de CV 3.625 22/04/2029	0.02% US02364WBH79
Ally Auto Receivables Trust 2018-2 3.09 15/06/2023	0.02% US02004VAD55
Allstate Corp/The	0.02% US0200021014
Becton Dickinson and Co 4.685 15/12/2044	0.02% US075887BG35
Agence France Locale 0.125 20/06/2026	0.02% FR0013422490
AT&T Inc 1.95 15/09/2023	0.02% XS1998902479
African Development Bank 0.5 21/03/2029	0.02% XS1966120096
Aflac Inc	0.02% US0010551028
Advanced Micro Devices	0.02% US0079031078
Activision Blizzard Inc	0.02% US00507V1098
Abu Dhabi National Energy Co PJSC 3.625 12/01/2023	0.02% US003865AL60

Abu Dhabi Government International Bond 3.125 11/10/2027	0.02% XS1696892295
ABB Ltd	0.02% CH0012221716
Aareal Bank AG 0.125 1/02/2024	0.02% DE000AAR0249
Intesa Sanpaolo	0.02% IT0000072618
Japan Government Thirty Year Bond 0.5 20/09/2046	0.02% JP1300521G93
Alibaba Group Holding Ltd 4 6/12/2037	0.02% US01609WAU62
Bank of America Corp 2.816 21/07/2023	0.02% US06051GGQ64
AXA Equitable Holdings Inc 4.35 20/04/2028	0.02% US054561AJ49
Barrick Gold Corp	0.02% CA0679011084
Barclays PLC	0.02% GB0031348658
Banque Federative du Credit Mutuel SA 3 21/05/2024	0.02% XS1069549761
Banque Federative du Credit Mutuel SA 1.75 19/12/2024	0.02% FR0013425451
Banque Federative du Credit Mutuel SA 0.75 17/07/2025	0.02% XS1750122225
Bankia SA 1 14/03/2023	0.02% ES0413307127
Bank of New Zealand 3.856 27/07/2022	0.02% NZBNZDT389C5
Bank of New York Mellon Corp/T	0.02% US0640581007
Bank of Montreal 0.75 21/09/2022	0.02% XS1293495229
Arkea Home Loans SFH SA 0.375 4/03/2024	0.02% FR0013375797
Bank Of China Ltd-H	0.02% CNE100000125
Asian Development Bank 1.375 15/12/2023	0.02% XS1785310340
Banco Santander SA 1.375 14/12/2022	0.02% XS1330948818
Banco Bradesco SA-Pref	0.02% BRBBDACNPR8
Banco Bilbao Vizcaya Argentaria SA 0.75 20/01/2022	0.02% ES0413211824
Banco Bilbao Vizcaya Argentari	0.02% ES0113211835
Baidu Inc - Spon ADR	0.02% US0567521085
Azure Nova International Finance Ltd 2.625 1/11/2021	0.02% XS1511025907
Autonomous Community of Madrid Spain 1.571 30/04/2029	0.02% ES0000101909
Australia Government Bond 2.75 21/05/2041	0.02% AU0000018442
Auckland Council 4.017 24/09/2020	0.02% NZAKCDT366C4
Atlas Copco AB	0.02% SE0011166610
BB&T Corp	0.02% US0549371070
Bank of Montreal	0.02% CA0636711016
Hilton Worldwide Holdings Inc	0.02% US43300A2033
Freightways Ltd	0.02% NZFREE000150
IDB Trust Services Ltd 3.1 15/03/2023	0.02% XS1789173157
Hungary Government International Bond 5.75 22/11/2023	0.02% US445545AJ57
Hungary Government Bond 2.75 22/12/2026	0.02% HU0000403340
Humana Inc	0.02% US4448591028
Huarong Finance 2019 Co Ltd 3.75 29/05/2024	0.02% XS2001732101
HSBC Holdings PLC 4.3 8/03/2026	0.02% US404280AW98
Hoya Corp	0.02% JP3837800006
Hong Kong Exchanges & Clearing	0.02% HK0388045442
Honda Motor Co Ltd	0.02% JP3854600008
Inditex	0.02% ES0148396007
Hitachi Ltd	0.02% JP3788600009
Indonesia Government International Bond 4.1 24/04/2028	0.02% US455780CF11
Henkel AG & Co KGaA	0.02% DE0006048408
HCA Holdings Inc	0.02% US40412C1018
GS Mortgage Securities Trust 2015-GC28 3.396 10/02/2048	0.02% US36251FAW68
Grupo Bimbo SAB de CV 3.875 27/06/2024	0.02% USP4949BAJ37
Goldman Sachs Group Inc/The 7.25 10/04/2028	0.02% XS0357124618
Goldman Sachs Group Inc/The 4 3/03/2024	0.02% US38141GVM31
Goldman Sachs Group Inc/The 3.691 5/06/2028	0.02% US38141GWL49
Global Payments Inc	0.02% US37940X1028
Glencore PLC	0.02% JE00B4T3BW64
General Mills Inc	0.02% US3703341046
Hon Hai Precision Industry	0.02% TW0002317005
Italy Buoni Poliennali Del Tesoro 1.65 1/03/2032	0.02% IT0005094088
Japan Finance Organization for Municipalities 0.801 15/08/2022	0.02% JP351265CC82
Japan Government Forty Year Bond 0.4 20/03/2056	0.02% JP1400091G59
Japan Government Thirty Year Bond 0.4 20/06/2049	0.02% JP1300631K78
Autodesk Inc	0.02% US0527691069
Credit Agricole SA/London 0.75 5/12/2023	0.02% FR0013385515
Japan Finance Organization for Municipalities 0.734 16/12/2022	0.02% JP351265ACCO
Japan Finance Organization for Municipalities 0.195 15/02/2028	0.02% JP351265AJ20
Japan Expressway Holding and Debt Repayment Agency 0.185 3	0.02% JP370620AJ12
Japan Expressway Holding and Debt Repayment Agency 0.145 2	0.02% JP370620AG23
Japan Bank for International Cooperation 2.875 21/07/2027	0.02% US471048BM91
Illumina Corporation	0.02% US4523271090
Italy Buoni Poliennali Del Tesoro 2.95 1/09/2038	0.02% IT0005321325
Intesa Sanpaolo SpA 1.125 4/03/2022	0.02% XS1197351577
Israel Government Bond - Fixed 1.25 30/11/2022	0.02% IL0011412256
ISH MARKIT LTD	0.02% BMG475671050
Ireland Government Bond 3.4 18/03/2024	0.02% IE00B6X95T99
Investore Property Limited	0.02% NZIPL000153

Investor AB	0.02%	SE0000107401
International Bank for Reconstruction & Development 5 7/03/21	0.02%	AU3CB0190908
Ingersoll - Rand Plc	0.02%	IE00B6330302
ING Groep NV	0.02%	NL0011821202
Industrial & Commercial Bank of China Ltd/New York NY 3.538 £	0.02%	US45580KAK43
Indonesia Treasury Bond 8.375 15/04/2039	0.02%	IDG000013202
Itau Unibanco Holding S-Pref	0.02%	BRITUBACNPR1
Deutsche Boerse AG	0.02%	DE0005810055
Edwards LifeSciences Corp	0.02%	US28176E1082
eBay Inc	0.02%	US2786421030
Eaton Corp PLC	0.02%	IE00B8KQN827
East Japan Railway Co	0.02%	JP3783600004
Dunedin City Treasury Ltd 3.61 17/07/2025	0.02%	NZDCTDT148C4
Credit Suisse AG/New York NY 3.625 9/09/2024	0.02%	US22546QAP28
Dow Inc	0.02%	US2605571031
Dollar Tree Inc	0.02%	US2567461080
Dollar General Corp	0.02%	US2566771059
DNB Boligkreditt AS 0.375 20/11/2024	0.02%	XS1719108463
Electricite de France SA 4.125 25/03/2027	0.02%	FR0011225143
Deutsche Post AG-Reg	0.02%	DE0005552004
Dexia Credit Local SA 0.5 17/01/2025	0.02%	XS1751347946
Deutsche Bank AG 0.25 15/05/2023	0.02%	DE000DL19UA4
DBS Group Holdings Ltd	0.02%	SG1L01001701
Danske Bank A/S 2 8/09/2021	0.02%	US23636AAH41
Daimler International Finance BV 1 11/11/2025	0.02%	DE000A190NE4
Daimler AG - Registered Shares	0.02%	DE0007100000
Freddie Mac Multifamily Structured Pass Through Certificates 2.	0.02%	US3137FMTY89
Credit Suisse Group AG	0.02%	CH0012138530
Daikin Industries Ltd	0.02%	JP3481800005
Cyprus Government International Bond 3.75 26/07/2023	0.02%	XS1457553367
Daiichi Sankyo Co Ltd	0.02%	JP3475350009
Discover Financial Services	0.02%	US2547091080
Exelon Corp	0.02%	US30161N1019
Fedex Corp	0.02%	US31428X1063
Finland Government Bond 0.5 15/09/2029	0.02%	FI4000369467
Deutsche Pfandbriefbank AG 0.05 9/08/2021	0.02%	DE000A2DASJ1
Fonterra Co-operative Group Ltd 5.9 25/02/2022	0.02%	NZFCGDT266C7
Electricite de France SA 6.125 2/06/2034	0.02%	FR0010763177
Ford Motor Co	0.02%	US3453708600
Ford Motor Credit Co LLC 5.596 7/01/2022	0.02%	US345397ZM88
Federal National Mortgage Association 2.25 12/04/2022	0.02%	US3135G0V597
Federal Home Loan Banks 1.875 7/07/2021	0.02%	US3130AGLD58
Fast Retailing Co Ltd	0.02%	JP3802300008
Export-Import Bank of India 4 14/01/2023	0.02%	XS0872917660
European Stability Mechanism 1.2 23/05/2033	0.02%	EU000A1Z99D5
European Investment Bank 5.625 7/06/2032	0.02%	XS0114126294
Equity Residential	0.02%	US29476L1070
Electronic Arts Inc	0.02%	US2855121099
Emerson Electric Co	0.02%	US2910111044
Eni SpA	0.02%	IT0003132476
Export-Import Bank of Korea 3 1/11/2022	0.02%	US302154CQ02
EOG Resources Inc	0.02%	US26875P1012
European Financial Stability Facility 1.75 17/07/2053	0.02%	EU000A1G0D96
EssilorLuxottica	0.02%	FR0000121667
Estee Lauder Cos Inc/The	0.02%	US5184391044
European Financial Stability Facility 0.875 10/04/2035	0.02%	EU000A1G0ED2
McDonald's Corp 0.9 15/06/2026	0.01%	XS1963744260
Medtronic Inc 3.15 15/03/2022	0.01%	US585055BR69
Medtronic Global Holdings SCA 1.125 7/03/2027	0.01%	XS1960678255
MediaTek Inc	0.01%	TW0002454006
McCormick & Co- Non VTG Shrs	0.01%	US5797802064
Mead Johnson Nutrition Co 5.9 1/11/2039	0.01%	US582839AF31
Mckesson Corp	0.01%	US58155Q1031
Marvell Technology Group Ltd	0.01%	BMG5876H1051
Massachusetts Institute of Technology 3.885 1/07/2116	0.01%	US575718AF80
Masco Corp	0.01%	US5745991068
Mettler-Toledo International Inc	0.01%	US5926881054
Maxim Integrated Products Inc	0.01%	US57772K1016
Medtronic Inc 3.5 15/03/2025	0.01%	US585055BS43
McDonald's Corp 4.7 9/12/2035	0.01%	US58013MEZ32
MDC-GMTN BV 5.875 14/03/2021	0.01%	XS0605559821
Mexico Government International Bond 2.875 8/04/2039	0.01%	XS1974394758
Microsoft Corp 2.4 8/08/2026	0.01%	US594918BR43
Microsoft Corp 4 12/02/2055	0.01%	US594918BE30
Microsoft Corp 2.4 6/02/2022	0.01%	US594918BW38

MicroChip Technology INC	0.01% US5950171042
Lojas Renner SA	0.01% BRLRENACNOR1
Marubeni Corp	0.01% JP3877600001
Michelin (CGDE)	0.01% FR0000121261
MetLife Inc 5.875 6/02/2041	0.01% US59156RAY45
Mexico Government International Bond 5.75 12/10/2110	0.01% US91086QAZ19
Medtronic Inc 4.625 15/03/2045	0.01% US585055BU98
Metro Inc	0.01% CA59162N1096
MetLife Inc 3.048 15/12/2022	0.01% US59156RBF47
Merck KGaA	0.01% DE0006599905
Merck & Co Inc 3.7 10/02/2045	0.01% US58933YAT29
Mercadolibre Inc	0.01% US58733R1023
Melrose Industries PLC	0.01% GB00BZ1G4322
Meiji Holdings Co Ltd	0.01% JP3918000005
MGM Resorts International	0.01% US5529531015
Liberty Global PLC	0.01% GB00B8W67662
Lonza Group AG	0.01% CH0013841017
Loews Corp	0.01% US5404241086
Loblaw Companies Ltd	0.01% CA5394811015
LKQ Corp	0.01% US5018892084
Lithuania Government International Bond 6.125 9/03/2021	0.01% XS0602546136
Link Real Estate Investment Trust	0.01% HK0823032773
Los Angeles Community College District/CA 6.75 1/08/2049	0.01% US54438CPA44
Liberty Media Corp	0.01% US5312298707
M&T Bank Corp	0.01% US55261F1049
Liberty Broadband-C	0.01% US5303073051
LG Household & Healthcare Ltd	0.01% KR7051900009
Microsoft Corp 4.1 6/02/2037	0.01% US594918BZ68
New South Wales Treasury Corp 3 20/03/2028	0.01% AU3SG0001514
Lennar Corp	0.01% US5260571048
Legrand SA	0.01% FR0010307819
Legal & General Group Plc	0.01% GB0005603997
Lincoln National Corp	0.01% US5341871094
Malaysia Government Bond 4.921 6/07/2048	0.01% MYBM21800051
Marsh & McLennan Cos Inc 3.3 14/03/2023	0.01% US571748BA95
Market Axess Holdings Limited	0.01% US57060D1081
Markel Corp 5 5/04/2046	0.01% US570535AQ71
Markel Corp	0.01% US5705351048
Marathon Petroleum Corp 4.75 15/12/2023	0.01% US56585ABA97
Marathon Oil Corp 2.8 1/11/2022	0.01% US565849AK29
Marathon Oil Corp	0.01% US5658491064
LG Chem Ltd	0.01% KR7051910008
Manchester Airport Group Funding PLC 2.875 30/09/2044	0.01% XS1991245017
Lululemon Athletica Inc	0.01% US5500211090
Malaysia Government Bond 4.893 8/06/2038	0.01% MYBMX1800049
Malaysia Government Bond 4.642 7/11/2033	0.01% MYBMT1800039
Malayan Banking Bhd	0.01% MYL11550O000
Magna International Inc	0.01% CA5592224011
Macy's Retail Holdings Inc 2.875 15/02/2023	0.01% US55616XAH08
M3 Inc	0.01% JP3435750009
Martin Marietta Materials	0.01% US5732841060
Manulife Financial Corp 5.375 4/03/2046	0.01% US56501RAD89
Netease Inc-ADR	0.01% US64110W1027
NIBC Bank NV 2 9/04/2024	0.01% XS1978668298
NIBC Bank NV 1.125 19/04/2023	0.01% XS1809240515
Next PLC	0.01% GB0032089863
Newmont Goldcorp Corp 3.7 15/03/2023	0.01% US651639AT30
Newfield Exploration Co 5.375 1/01/2026	0.01% US651290AR99
New York Life Global Funding 2.25 12/07/2022	0.01% US64952WDH34
Naver Corp	0.01% KR7035420009
New Oriental Education & Technology Group Inc	0.01% US6475811070
Nippon Telegraph & Telephone C	0.01% JP3735400008
NetApp Inc	0.01% US64110D1046
Nestle Holdings Inc 1.375 13/07/2021	0.01% XS1445566158
Nestle Holdings Inc 0.875 18/07/2025	0.01% XS1648298559
Nestle Finance International Ltd 0.375 18/01/2024	0.01% XS1707074941
Neste Oyj	0.01% FI0009013296
Nederlandse Waterschapsbank NV 1.25 27/05/2036	0.01% XS1420379551
Netherlands Government Bond 2.5 15/01/2033	0.01% NL0010071189
New South Wales Treasury Corp 4 20/04/2023	0.01% AU3SG0001159
Nordea Bank ABP	0.01% FI4000297767
International Business Machines Corp 3 15/05/2024	0.01% US459200JY80
Lazard Group LLC 4.375 11/03/2029	0.01% US52107QAK13
Novartis Capital Corp 3.1 17/05/2027	0.01% US66989HAN89
Novatek Ord Shs	0.01% RU000AODKVS5

Norwegian Cruise Line Holdings Ltd	0.01% BMG667211046
Norway Government Bond 1.75 6/09/2029	0.01% NO0010844079
Northern Trust Corp	0.01% US6658591044
Nice Ltd	0.01% IL0002730112
Nordic Investment Bank 4.125 19/03/2020	0.01% NZNIBDT007C4
Nippon Steel & Sumitomo Metal Corp	0.01% JP3381000003
Nomura Holdings Inc	0.01% JP3762600009
Noble Energy Inc	0.01% US6550441058
NN Group NV	0.01% NL0010773842
Nitori Holdings Co Ltd	0.01% JP3756100008
Nissan Motor Co Ltd	0.01% JP3672400003
NiSource Inc	0.01% US65473P1057
Nationwide Building Society 4 14/09/2026	0.01% US63859WAE93
NorteGas Energia Distribucion SAU 2.065 28/09/2027	0.01% XS1691349952
Mitsubishi UFJ Financial Group Inc 0.546 12/01/2028	0.01% JP390290AH94
Monster Beverage Corp	0.01% US61174X1090
Mondi PLC	0.01% GB00B1CRLC47
Molson Coors Brewing Co -B	0.01% US60871R2094
Mitsui Fudosan Co Ltd	0.01% JP3893200000
Mitsui & Co Ltd	0.01% JP3893600001
Mitsubishi UFJ Financial Group Inc 3.961 2/03/2028	0.01% US606822AV60
NEC Corp	0.01% JP3733000008
Mitsubishi UFJ Financial Group Inc 0.652 26/07/2027	0.01% JP390290AH37
Mowi ASA	0.01% NO0003054108
Mitsubishi Heavy Industries Ltd	0.01% JP3900000005
Mitsubishi Estate Co Ltd	0.01% JP3899600005
Mitsubishi Electric Corp	0.01% JP3902400005
Mitsubishi Chemical Holdings C	0.01% JP3897700005
Midwest Connector Capital Co LLC 3.9 1/04/2024	0.01% US59833CAA09
Mid-Atlantic Interstate Transmission LLC 4.1 15/05/2028	0.01% US59524QAA31
Mid-America Apartment Comm	0.01% US59522J1034
Mitsubishi UFJ Financial Group Inc 3.761 26/07/2023	0.01% US606822BA15
Murata Manufacturing Co Ltd	0.01% JP3914400001
Nationwide Building Society 3 6/05/2026	0.01% XS1405807592
Nationwide Building Society 1.5 8/03/2026	0.01% XS1788834700
National Rural Utilities Cooperative Finance Corp 2.85 27/01/20	0.01% US637432ND31
National Grid USA 5.803 1/04/2035	0.01% US49337WAJ99
National Bank of Canada 0.375 15/01/2024	0.01% XS1935153632
National Bank of Canada	0.01% CA6330671034
Nasdaq Inc	0.01% US6311031081
Morgan Stanley 5.75 25/01/2021	0.01% US61747WAF68
Mylan NV	0.01% NL0011031208
Motability Operations Group PLC 0.875 14/03/2025	0.01% XS1578212299
MUFG Bank Ltd 1.52 26/01/2022	0.01% JP358920CC19
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	0.01% XS0764278288
Mtu Aero Engines Ag	0.01% DE000A0D9PT0
MTN Group Ltd	0.01% ZAE000042164
MSCI Inc	0.01% US55354G1004
MS&AD Insurance Group Holdings Inc	0.01% JP3890310000
Microsoft Corp 4.25 6/02/2047	0.01% US594918CA09
Nan Ya Plastics Corp	0.01% TW0001303006
International Bank for Reconstruction & Development 2.75 23/0	0.01% US459058GH04
International Business Machines Corp 4.25 15/05/2049	0.01% US459200KC42
International Flavors & Fragrances Inc	0.01% US4595061015
International Finance Corp 2.25 25/01/2021	0.01% US45950KCM09
NRG Energy Inc	0.01% US6293775085
International Business Machines Corp 4.15 15/05/2039	0.01% US459200KB68
Renault SA	0.01% FR0000131906
Intertek Group PLC	0.01% GB0031638363
International Business Machines Corp 1.25 29/01/2027	0.01% XS1945110606
Intesa Sanpaolo SpA 0.5 5/03/2024	0.01% IT0005365231
International Bank for Reconstruction & Development 2.5 19/0	0.01% US459058GQ03
International Bank for Reconstruction & Development 2.125 1/0	0.01% US459058GU15
International Bank for Reconstruction & Development 2 26/01/.	0.01% US459058FY46
International Bank for Reconstruction & Development 1.375 24,	0.01% US459058FH13
InterContinental Hotels Group PLC	0.01% GB00BHJYC057
Inter-American Development Bank 2.625 19/04/2021	0.01% US4581X0DB14
Inter-American Development Bank 2.625 16/01/2024	0.01% US4581X0DF28
International Business Machines Corp 2.875 9/11/2022	0.01% US459200JC60
Israel Government International Bond 4.125 17/01/2048	0.01% US46513YJ82
JAB Holdings BV 1.75 25/06/2026	0.01% DE000A1919G4
J B Hunt Transport Services Inc	0.01% US4456581077
Itochu Corp	0.01% JP3143600009
ITC Holdings Corp 3.25 30/06/2026	0.01% US465685AK11
Itausa Investimentos Itau SA	0.01% BRITSAACNPR7



Italy Buoni Poliennali Del Tesoro 5 1/08/2039	0.01% IT0004286966
Interpublic Group of Cos Inc/The 4.65 1/10/2028	0.01% US460690BP43
Italy Buoni Poliennali Del Tesoro 2.3 15/10/2021	0.01% IT0005348443
Intel Corp 2.35 11/05/2022	0.01% US458140BB56
Israel Government International Bond 1.5 16/01/2029	0.01% XS1936100483
Ireland Government Bond 1.5 15/05/2050	0.01% IE00BH35QB22
IQVIA Holdings Inc	0.01% US46266C1053
Invitation Homes Inc	0.01% US46187W1071
Invesco Finance PLC 3.75 15/01/2026	0.01% US46132FAD24
INVCC NFIX3FRA + 60 29/10/2015	0.01% NZICCDT001C9
Intesa Sanpaolo SpA 4.7 23/09/2049	0.01% US46115HBN61
Italy Buoni Poliennali Del Tesoro 3.1 1/03/2040	0.01% IT0005377152
Hungary Government International Bond 1.25 22/10/2025	0.01% XS1887498282
IAC/InterActiveCorp	0.01% US44919P5089
Hyundai Motor Co.	0.01% KR7005380001
Hyundai Mobis Co Ltd	0.01% KR7012330007
Hydro-Quebec 5 15/02/2050	0.01% CA448814JA24
Hydro-Quebec 4 15/02/2055	0.01% CA4488148V86
Husky Energy Inc 3.95 15/04/2022	0.01% US448055AJ20
Inter-American Development Bank 2 2/06/2026	0.01% US4581XOCU04
Huntington Bancshares Inc	0.01% US4461501045
Idex Corp	0.01% US45167R1041
Hungary Government Bond 0.5 21/04/2021	0.01% HU0000403464
HSBC Holdings PLC 5.75 20/12/2027	0.01% XS0159497162
HSBC Holdings PLC 3 22/07/2028	0.01% XS1961843171
HSBC Bank PLC 4.75 19/01/2021	0.01% US44328MAK09
Host Hotels & Resorts Inc	0.01% US44107P1049
Hormel Foods Corp	0.01% US4404521001
Hong Kong & China Gas Co Ltd	0.01% HK0003000038
Huntington Bancshares Inc/OH 2.625 6/08/2024	0.01% US446150AQ78
Industrial & Commercial Bank of China Ltd/London 1.5 31/07/2024	0.01% XS2034713516
Japan Government Thirty Year Bond 1.7 20/12/2043	0.01% JP1300411DC2
Intact Financial Corp	0.01% CA45823T1066
innogy Finance BV 4.75 31/01/2034	0.01% XS0735770637
innogy Finance BV 1.25 19/10/2027	0.01% XS1702729275
ING-DiBa AG 1 23/05/2039	0.01% DE000A1KRJU8
ING Groep NV 1.625 26/09/2029	0.01% XS1689540935
Informa PLC	0.01% GB00BMJ6DW54
Iberdrola Finanzas SA 1.25 28/10/2026	0.01% XS1847692636
Industrial & Commercial Bank of China New Zealand Ltd 2.61 27/07/2024	0.01% NZICBDT009C3
IBM Credit LLC 2.65 5/02/2021	0.01% US44932HAG83
Indonesia Treasury Bond 7.5 15/08/2032	0.01% IDG000012204
Indonesia Government International Bond 2.15 18/07/2024	0.01% XS1647481206
Incyte Corp	0.01% US45337C1027
Illinois Tool Works Inc 1 5/06/2031	0.01% XS1843434793
IHS Markit Ltd 3.625 1/05/2024	0.01% US44962LAH06
IDEXX Laboratories Inc	0.01% US45168D1046
Intel Corp 2.875 11/05/2024	0.01% US458140BD13
Infineon Technologies AG	0.01% DE0006231004
Kone Oyj	0.01% FI0009013403
Kreditanstalt fuer Wiederaufbau 0.875 4/07/2039	0.01% DE000A2TSTR0
Kreditanstalt fuer Wiederaufbau 0.625 4/07/2022	0.01% DE000A11QTG5
Kraft Heinz Foods Co 5 4/06/2042	0.01% US50076QAE61
Kraft Heinz Co/The	0.01% US5007541064
Korea Development Bank/The 0 10/07/2024	0.01% XS2022179159
Koninklijke KPN NV	0.01% NL0000009082
Kingdom of Belgium Government Bond 1.25 22/04/2033	0.01% BE0000346552
Koninklijke Ahold Delhaize NV	0.01% NL0011794037
Kreditanstalt fuer Wiederaufbau 2 4/10/2022	0.01% US500769FH22
Kommunalbanken AS 3.375 7/06/2023	0.01% NZKBNBDT010C4
Komatsu Ltd	0.01% JP3304200003
KLA-Tencor Corp	0.01% US4824801009
Kirin Holdings Co Ltd	0.01% JP3258000003
Kintetsu Group Holdings Co Ltd	0.01% JP3260800002
Kingdom of Belgium Government Bond 2.15 22/06/2066	0.01% BE0000340498
Japan Government Thirty Year Bond 0.8 20/12/2047	0.01% JP1300571HC4
Koninklijke DSM NV	0.01% NL0000009827
Kubota Corp	0.01% JP3266400005
LARGAN Precision Co Ltd	0.01% TW0003008009
Landwirtschaftliche Rentenbank 4.25 9/01/2025	0.01% AU3CB0222362
Landesbank Hessen-Thueringen Girozentrale 0 18/07/2022	0.01% XS1936190021
Land Berlin 0.75 3/04/2034	0.01% DE000A2NB9R0
Lamb Weston Holdings Inc	0.01% US5132721045
LafargeHolcim Ltd	0.01% CH0012214059
Laboratory Corporation of America Holdings	0.01% US50540R4092

Kreditanstalt fuer Wiederaufbau 1.625 15/01/2021	0.01% DE000A1R07V3
Kweichow Moutai Co Ltd-A	0.01% CNE000018R8
Kreditanstalt fuer Wiederaufbau 1.75 22/08/2022	0.01% US500769JB16
Kroger Co/The	0.01% US5010441013
Kreditanstalt fuer Wiederaufbau 2.625 28/02/2024	0.01% US500769HX53
Kreditanstalt fuer Wiederaufbau 2.5 15/02/2022	0.01% US500769HZ02
Kreditanstalt fuer Wiederaufbau 2.375 29/12/2022	0.01% US500769HR85
Kreditanstalt fuer Wiederaufbau 2.375 24/03/2021	0.01% US500769JA33
Kreditanstalt fuer Wiederaufbau 2.125 7/08/2023	0.01% XS1272810844
Kinder Morgan Inc/DE 5.55 1/06/2045	0.01% US49456BAH42
Kyocera Corp	0.01% JP3249600002
Jefferies Group LLC 6.25 15/01/2036	0.01% US472319AC60
JPMorgan Chase & Co 3.964 15/11/2048	0.01% US46647PAL04
JPMorgan Chase & Co 3.625 13/05/2024	0.01% US46625HJX98
JPMorgan Chase & Co 2.7 18/05/2023	0.01% US46625HRL68
JPMorgan Chase & Co 0.5 4/12/2023	0.01% CH0272024669
JPMBB Commercial Mortgage Securities Trust 2014-C21 3.9965	0.01% US46642EBC93
Johnson & Johnson 3.625 3/03/2037	0.01% US478160CF96
Kingdom of Belgium Government Bond 1.7 22/06/2050	0.01% BE0000348574
JM Smucker Co/The	0.01% US8326964058
Julius Baer Gruppe AG	0.01% CH0102484968
JD.com Inc	0.01% US47215P1066
Jardine Matheson Holdings Ltd	0.01% BMG507361001
Japan Post Holdings Ord Shs	0.01% JP3752900005
Japan Government Twenty Year Bond 0.6 20/12/2037	0.01% JP1201631HC6
Japan Government Thirty Year Bond 2.5 20/09/2034	0.01% JP13001614A6
Japan Government Thirty Year Bond 2 20/03/2042	0.01% JP1300361C33
Las Vegas Sands Corp	0.01% US5178341070
Johnson & Johnson 1.15 20/11/2028	0.01% XS1412266816
Kazakhstan Government International Bond 1.55 9/11/2023	0.01% XS1907130246
Kinder Morgan Energy Partners LP 5.8 15/03/2035	0.01% US494550AT30
KIA Motors Corp	0.01% KR7000270009
Keysight Technologies Inc	0.01% US49338L1035
KeyCorp	0.01% US4932671088
Kerry Group PLC	0.01% IE0004906560
Kentucky Utilities Co 4.375 1/10/2045	0.01% US491674BL00
Kellogg Co	0.01% US4878361082
JPMorgan Chase & Co 4.005 23/04/2029	0.01% US46647PAR73
KB Financial Group Inc	0.01% KR7105560007
JPMorgan Chase & Co 5.625 16/08/2043	0.01% US46625HJM34
Kasikornbank PCL	0.01% TH0016010017
Karbon Homes Ltd 3.375 15/11/2047	0.01% XS1905624257
Kansas City Southern	0.01% US4851703029
JXTG Holdings Inc	0.01% JP3386450005
Juturna European Loan Conduit No 16 PLC 5.0636 10/08/2033	0.01% XS0172827783
Juniper Networks INC	0.01% US48203R1041
Japan Government Thirty Year Bond 1.5 20/12/2044	0.01% JP1300451EC6
KBC Group NV	0.01% BE0003565737
State of California 7.625 1/03/2040	0.01% US13063BFR87
Swiss Life Holding AG	0.01% CH0014852781
STMicroelectronics NV	0.01% NL0000226223
Steris plc	0.01% IE00BFY8C754
State Street Corp	0.01% US8574771031
State of Texas 4.681 1/04/2040	0.01% US882722VN89
State of North Rhine-Westphalia Germany 2.15 21/03/2119	0.01% DE000NRWOLQ9
Suez 1.5 3/04/2029	0.01% FR0013248523
State of North Rhine-Westphalia Germany 0.375 16/02/2023	0.01% DE000NRWOGJ4
Sumitomo Corp	0.01% JP3404600003
State of California 4.5 1/04/2033	0.01% US13063DGD49
Stanley Black & Decker Inc	0.01% US8545021011
Standard Chartered PLC	0.01% GB0004082847
Standard Bank Group Ltd	0.01% ZAE000109815
SSE plc	0.01% GB0007908733
SS&C Technologies Holdings Inc	0.01% US78467J1007
Square Inc	0.01% US8522341036
State of North Rhine-Westphalia Germany 1.1 13/03/2034	0.01% DE000NRWOLM8
Sunoco Logistics Partners Operations LP 3.9 15/07/2026	0.01% US86765BAT61
Shell International Finance BV 3.4 12/08/2023	0.01% US822582AX04
Sweden Government Bond 2.25 1/06/2032	0.01% SE0004517290
Swedbank AB	0.01% SE0000242455
Svenska Handelsbanken AB 0.05 3/09/2026	0.01% XS2049582542
Svenska Handelsbanken AB	0.01% SE0007100599
SVB Financial Group	0.01% US78486Q1013
Subaru Corp	0.01% JP3814800003
SunTrust Bank/Atlanta GA 3.2 1/04/2024	0.01% US86787EBC03

Spark Finance Ltd 3.37 7/03/2024	0.01% NZSPFD0580L4
Sunny Optical Technology Group Co Ltd	0.01% KYG8586D1097
Sunac China Holdings Ltd	0.01% KYG8569A1067
Sun Life Financial Inc	0.01% CA8667961053
Sun Hung Kai Properties	0.01% HK0016000132
Sumitomo Realty & Development Co Ltd	0.01% JP3409000001
Sumitomo Mitsui Trust Holdings Inc	0.01% JP3892100003
Sumitomo Electric Industries Ltd	0.01% JP3407400005
Suzuki Motor Corp	0.01% JP3397200001
Simon Property Group LP 4.25 1/10/2044	0.01% US828807CT20
Smith & Nephew Plc	0.01% GB0009223206
SMC Corp	0.01% JP3162600005
SM Investments Corp	0.01% PHY806761029
Slovakia Government Bond 2 17/10/2047	0.01% SK4120013400
Skyworks Solutions Inc	0.01% US83088M1027
Skandinaviska Enskilda Ban-A	0.01% SE0000148884
Spotify Technology SA	0.01% LU1778762911
Singapore Government Bond 2.75 1/03/2046	0.01% SG31A7000004
SNCF Reseau 4.375 2/06/2022	0.01% XS0255800285
Sika AG	0.01% CH0418792922
Siam Cement Pub Co - Foreign	0.01% TH0003010212
Shionogi & Co Ltd	0.01% JP3347200002
Shinhan Financial Group Ltd	0.01% KR7055550008
Shimano Inc	0.01% JP3358000002
Shenzhen International Group Holdings Ltd	0.01% KYG8087W1015
Regeneron Pharmaceuticals Inc	0.01% US75886F1075
Singapore Telecommunications L	0.01% SG1T75931496
Sonova Holding AG	0.01% CH0012549785
Swisscom Ag-Reg	0.01% CH0008742519
Spain Government Bond 2.7 31/10/2048	0.01% ES0000012B47
Spain Government Bond 1.85 30/07/2035	0.01% ES0000012E69
Spain Government Bond 1.45 31/10/2027	0.01% ES0000012A89
Southwestern Electric Power Co 3.9 1/04/2045	0.01% US845437BN11
Southern Copper Corp 5.875 23/04/2045	0.01% US84265VAJ44
Southern Co Gas Capital Corp 2.45 1/10/2023	0.01% US8426EPA69
Snam SpA	0.01% IT0003153415
South Australian Government Financing Authority 1.5 22/09/20	0.01% AU3SG0001589
SNCF Reseau 1.5 29/05/2037	0.01% XS1388864503
SOMPO Holdings Inc	0.01% JP3165000005
SoftBank Corp	0.01% JP3732000009
Sodexo SA	0.01% FR0000121220
Societe Generale SA	0.01% FR0000130809
Societe Generale SA 1 1/04/2022	0.01% XS1538867760
Societe Du Grand Paris EPIC 1.7 25/05/2050	0.01% FR0013422383
Splunk Inc	0.01% US8486371045
Southern California Edison Co 5.55 15/01/2037	0.01% US842400FF58
TOTAL SA 2.625 #N/A Field Not Applicable	0.01% XS1195202822
Swiss Confederation Government Bond 0.5 24/05/2055	0.01% CH0344958472
Transdigm Group Inc	0.01% US8936411003
Transcontinental Gas Pipe Line Co LLC 4.45 1/08/2042	0.01% US893574AF07
TransCanada PipeLines Ltd 4.875 15/05/2048	0.01% US89352HAY53
TransCanada PipeLines Ltd 4.75 15/05/2038	0.01% US89352HAX70
TransCanada PipeLines Ltd 2.5 1/08/2022	0.01% US893526DM20
Treasury Corp of Victoria 5.5 17/11/2026	0.01% AU0000XVGZJ4
Toyota Finance Australia Ltd 0.25 9/04/2024	0.01% XS1978200639
Treasury Corp of Victoria 6 17/10/2022	0.01% AU0000XVGZ20
Total Capital International SA 3.455 19/02/2029	0.01% US89153VAQ23
Total Capital International SA 2.125 19/11/2021	0.01% XS0994990280
Total Capital International SA 0.696 31/05/2028	0.01% XS2004381674
Toshiba Corp	0.01% JP3592200004
Toronto-Dominion Bank/The 3.625 15/09/2031	0.01% US891160MJ94
Toronto-Dominion Bank/The 2.85 8/03/2024	0.01% CA89117FMA44
Toronto-Dominion Bank/The 2.05 10/07/2024	0.01% AU3CB0264778
Tractor Supply Co	0.01% US8923561067
Ultra Beauty Inc	0.01% US9038453031
Hologic Inc	0.01% US4364401012
Aon PLC 2.8 15/03/2021	0.01% US00185AAJ34
Unilever Capital Corp 3.125 22/03/2023	0.01% US904764BA48
UniCredit SpA 6.95 31/10/2022	0.01% XS0849517650
UniCredit SpA	0.01% IT0005239360
UniCredit Bank AG 0.125 26/10/2023	0.01% DE000HV2ANM9
Transunion	0.01% US89400J1079
Unibail-Rodamco-Westfield	0.01% FR0013326246
T-Mobile US Inc	0.01% US8725901040
Udr Inc	0.01% US9026531049

UBS Commercial Mortgage Trust 2017-C3 3.426 15/08/2050	0.01% US90276GAS12
Tyson Foods Inc 5.1 28/09/2048	0.01% US902494BH59
Tyson Foods Inc	0.01% US9024941034
Twilio Inc - A	0.01% US90138F1021
Trinity Acquisition PLC 4.4 15/03/2026	0.01% US89641UAC53
Trimble Inc	0.01% US8962391004
Unicharm Corporation	0.01% JP3951600000
Talanx AG 2.25 5/12/2047	0.01% XS1729882024
Telekomunikasi Indonesia (Persero) Tbk Perusahaan	0.01% ID1000129000
Telefonica Emisiones SA 2.242 27/05/2022	0.01% XS1069430368
Teleflex Inc	0.01% US8793691069
Telecom Italia SpA	0.01% IT0003497168
TechnipFMC PLC	0.01% GB00BDSFG982
TDK Corp	0.01% JP3538800008
Toray Industries Inc	0.01% JP3621000003
Targa Resources Corp	0.01% US87612G1013
Teleperformance SE	0.01% FR0000051807
TAL Education Group	0.01% US8740801043
Take-Two Interactive Software	0.01% US8740541094
T Rowe Price Group Inc	0.01% US74144T1088
Sysmex Corp	0.01% JP3351100007
Synopsys Inc	0.01% US8716071076
Synchrony Financial 2.85 25/07/2022	0.01% US87165BAQ68
Symantec Corp	0.01% US8715031089
TD Ameritrade Holding Corp	0.01% US87236Y1082
Terna Rete Elettrica Nazionale	0.01% IT0003242622
Shell International Finance BV 1.625 20/01/2027	0.01% XS1135277140
Tiffany & Co	0.01% US8865471085
Thomson Reuters Corp	0.01% CA8849037095
The Swatch Group AG	0.01% CH0012255151
Thames Water Utilities Finance PLC 3.5 25/02/2028	0.01% XS1371533867
Thailand Government Bond 3.6 17/06/2067	0.01% TH062303H604
Thailand Government Bond 2.875 17/06/2046	0.01% TH062303Q605
Telenor ASA	0.01% NO0010063308
Terumo Corp	0.01% JP3546800008
Telenor ASA 1.75 31/05/2034	0.01% XS2001738991
TenneT Holding BV 0.875 3/06/2030	0.01% XS2002491780
Tennessee Valley Authority 5.375 1/04/2056	0.01% US880591DZ22
Tenaga Nasional Bhd	0.01% MYL534700009
Temenos AG	0.01% CH0012453913
Temasek Financial I Ltd 0.5 1/03/2022	0.01% XS1373130902
Telia Company AB	0.01% SE0000667925
Tokyo Gas Co Ltd	0.01% JP3573000001
Tesco Property Finance 1 PLC 7.6227 13/07/2039	0.01% XS0425412227
Pinnacle West Capital Corp	0.01% US7234841010
Province of Ontario Canada 2.3 15/06/2026	0.01% US68323AFF66
Power Assets Holdings Ltd	0.01% HK0006000050
POSCO	0.01% KR7005490008
Portugal Obrigacoes do Tesouro OT 3.875 15/02/2030	0.01% PTOTEROE0014
Port Authority of New York & New Jersey 4.458 1/10/2062	0.01% US73358WJA36
Porsche Automobil Holding SE	0.01% DE000PAH0038
PPL Corp	0.01% US69351T1060
Pioneer Natural Resources Co	0.01% US7237871071
Praxair Inc 1.625 1/12/2025	0.01% XS1143916465
Philippine Government International Bond 6.375 23/10/2034	0.01% US718286BG11
Philippine Government International Bond 10.625 16/03/2025	0.01% US718286AP29
Philippine Government International Bond 0.875 17/05/2027	0.01% XS1991219442
Pfizer Inc 4.125 15/12/2046	0.01% US717081ED10
Pfizer Inc 3.45 15/03/2029	0.01% US717081ET61
Pfandbriefbank schweizerischer Hypothekarinstitute AG 0.625 2	0.01% CH0347556927
Peugeot SA	0.01% FR0000121501
Plains All American Pipeline LP / PAA Finance Corp 4.5 15/12/20	0.01% US72650RBL50
Province of Alberta Canada 2.9 1/12/2028	0.01% CA013051EB97
Shell International Finance BV 4.375 11/05/2045	0.01% US822582BF88
Province of Manitoba Canada 4.4 5/09/2025	0.01% CA56344ZPH69
Province of Manitoba Canada 0.75 15/12/2021	0.01% XS1619010249
Province of British Columbia Canada 4.95 18/06/2040	0.01% CA110709FY32
Province of British Columbia Canada 2.95 18/12/2028	0.01% CA110709GH99
Province of British Columbia Canada 2.7 18/12/2022	0.01% CA110709GB20
PPG Industries Inc	0.01% US6935061076
Province of Alberta Canada 2.95 23/01/2024	0.01% US013051EF00
PepsiCo Inc 4.6 17/07/2045	0.01% US713448CZ96
Province of Alberta Canada 2.2 1/06/2026	0.01% CA013051DT15
Protective Life Global Funding 3.104 15/04/2024	0.01% US74368CAP95
Prologis International Funding II SA 0.875 9/07/2029	0.01% XS2021462440

Procter & Gamble Co/The 1.85 2/02/2021	0.01% US742718EN58
Procter & Gamble Co/The 0.5 25/10/2024	0.01% XS1708192684
Principal Financial Group Inc	0.01% US74251V1026
President & Fellows of Harvard College 3.15 15/07/2046	0.01% US740816AM58
Province of Alberta Canada 3.05 1/12/2048	0.01% CA013051DY00
Olympus Corp	0.01% JP3201200007
Oracle Corp 4 15/07/2046	0.01% US68389XB37
Onevue Holdings Ltd	0.01% AU000000OVH5
Oncor Electric Delivery Co LLC 3.1 15/09/2049	0.01% US68233JBQ67
OMV AG 4.25 12/10/2021	0.01% XS0690406243
Omron Corp	0.01% JP3197800000
Omnicom Group Inc / Omnicom Capital Inc 3.625 1/05/2022	0.01% US681919AZ97
Petrochina Co Ltd-H	0.01% CNE1000003W8
Omega Healthcare Investors Inc 4.375 1/08/2023	0.01% US681936BJ87
Orange SA 2.375 #N/A Field Not Applicable	0.01% FR0013413887
Old Dominion Freight Line Inc	0.01% US6795801009
Okta Inc	0.01% US6792951054
Oesterreichische Kontrollbank AG 1.875 20/01/2021	0.01% US676167BQ13
Oesterreichische Kontrollbank AG 1.125 15/12/2022	0.01% XS2059753223
NVR Inc	0.01% US62944T1051
Nutrien Ltd 4 15/12/2026	0.01% US67077MAE84
Nucor Corp	0.01% US6703461052
OMNICOM Group	0.01% US6819191064
Paccar Inc	0.01% US6937181088
Province of Ontario Canada 2.55 12/02/2021	0.01% US68323AES96
Pembina Pipeline Corp	0.01% CA7063271034
Paycom Software Inc	0.01% US70432V1026
Partners Group Holding AG	0.01% CH0024608827
Parker Hannifin Corp	0.01% US7010941042
Panasonic Corp	0.01% JP3866800000
Palo Alto Networks Incorporated	0.01% US6974351057
Orange SA	0.01% FR0000133308
PacifiCorp 6.1 1/08/2036	0.01% US695114CB21
Orange SA 2 15/01/2029	0.01% FR0013396520
Oversea-Chinese Banking Corp Ltd 0.375 1/03/2023	0.01% XS1784059930
Oversea-Chinese Banking Corp L	0.01% SG1504926220
Otsuka Holdings Co Ltd	0.01% JP3188220002
Orsted A/S	0.01% DK0060094928
Orix Corp	0.01% JP3200450009
Orange SA 3.25 15/01/2032	0.01% FR0013396538
Peruvian Government International Bond 5.625 18/11/2050	0.01% US715638BM30
Packaging Corp of America	0.01% US6951561090
Royal Bank of Canada 0.05 19/06/2026	0.01% XS2014288315
Province of New Brunswick Canada 3.1 14/08/2028	0.01% CA642866GN19
RWE AG	0.01% DE0007037129
Russian Foreign Bond - Eurobond 7.5 31/03/2030	0.01% XS0114288789
RTE Reseau de Transport d'Electricite SADIR 1.5 27/09/2030	0.01% FR0013368164
Royal Caribbean Cruises Ltd	0.01% LR0008862868
Royal Bank of Scotland Group	0.01% GB00B7777214
Samsung Electronics Co Ltd Intl Preference	0.01% KR7005931001
Royal Bank of Canada 2.36 5/12/2022	0.01% CA780086PX67
Samsung SDI Co Ltd	0.01% KR7006400006
ROTOCD 5.015% 15/02/2020	0.01% NZROTD147C6
Romanian Government International Bond 3.5 3/04/2034	0.01% XS1970549561
Romanian Government International Bond 2.124 16/07/2031	0.01% XS2027596530
Romanian Government International Bond 2 8/12/2026	0.01% XS1934867547
Rogers Communications Inc	0.01% CA7751092007
Rockwell Automation Inc	0.01% US7739031091
Roche Holding Ord Shs	0.01% CH0012032113
Royal Bank of Canada 3.7 5/10/2023	0.01% US78013XW204
Scentre Group Trust 1 3.875 16/07/2026	0.01% XS1087821531
SGS SA	0.01% CH0002497458
Seven & I Holdings Co Ltd	0.01% JP3422950000
Sekisui House Ltd	0.01% JP3420600003
Segro Plc	0.01% GB00B52N1N88
Seeka Limited	0.01% NZSEKE000158
Secom Co Ltd	0.01% JP3421800008
Sampo Oyj	0.01% FI0009003305
SCOR SE 3 8/06/2046	0.01% FR0013067196
Resmed Inc	0.01% US7611521078
SAP SE 1.25 10/03/2028	0.01% DE000A2TSTF5
Santander Consumer Finance SA 1.125 9/10/2023	0.01% XS1888206627
Santander Consumer Finance SA 1 27/02/2024	0.01% XS1956025651
Sanofi 0.875 21/03/2029	0.01% FR0013409844
Sanofi 0 21/03/2022	0.01% FR0013409836

Sandvik AB	0.01%	SE0000667891
Sands China Ltd	0.01%	KYG7800X1079
Seagate Technology PLC	0.01%	IE00B58JVZ52
Prudential PLC 5.56 20/07/2055	0.01%	XS1243995302
Queensland Treasury Corp 3.25 21/07/2026	0.01%	AU000XQLQAA7
Queensland Treasury Corp 3 22/03/2024	0.01%	AU000XQLQAD1
Puget Sound Energy Inc 5.795 15/03/2040	0.01%	US745332CB04
Publicis Groupe SA	0.01%	FR0000130577
Public Storage 2.37 15/09/2022	0.01%	US74460DAB55
Public Service Electric & Gas Co 3 15/05/2025	0.01%	US74456QBL95
Richemont International Holding SA 1 26/03/2026	0.01%	XS1789751531
PTT PCL - Foreign	0.01%	TH0646010218
Quest Diagnostics Inc	0.01%	US74834L1008
Province of Quebec Canada 3.75 1/09/2024	0.01%	CA74814ZES89
Province of Quebec Canada 3.5 1/12/2048	0.01%	CA74814ZEW91
Province of Quebec Canada 3.5 1/12/2045	0.01%	CA74814ZER07
Province of Quebec Canada 3.5 1/12/2022	0.01%	CA74814ZEL37
Province of Quebec Canada 2.5 1/09/2026	0.01%	CA74814ZEX74
Province of Quebec Canada 2.3 1/09/2029	0.01%	CA74814ZFF59
Province of Ontario Canada 2.55 25/04/2022	0.01%	US68323AFE91
Public Bank Bhd	0.01%	MYL129500004
Renault SA 1.25 24/06/2025	0.01%	FR0013428414
NTT DOCOMO Inc	0.01%	JP3165650007
Republic Services Inc 3.95 15/05/2028	0.01%	US760759AT74
Republic Services Inc	0.01%	US7607591002
Republic of Poland Government International Bond 2 8/03/2045	0.01%	XS1960361720
Republic of Italy Government International Bond 6.875 27/09/2026	0.01%	US465410AH18
Republic of Austria Government Bond 2.1 20/09/2117	0.01%	AT0000A1KML2
Repsol Sa	0.01%	ES0173516115
Queensland Treasury Corp 3.25 21/08/2029	0.01%	AU3SG0001860
Rentokil Initial PLC	0.01%	GB00B082RF11
Queensland Treasury Corp 3.5 21/08/2030	0.01%	AU3CB0248037
Regions Financial Corp	0.01%	US7591EP1005
Regency Centers Corp	0.01%	US7588491032
Realty Income Corp 4.65 1/08/2023	0.01%	US756109AP99
Realty Income Corp	0.01%	US7561091049
RCI Banque SA 0.25 12/07/2021	0.01%	FR0013322120
Raymond James Financial Inc	0.01%	US7547301090
Restaurant Brands Internationa	0.01%	CA76131D1033
Repsol International Finance BV 0.25 2/08/2027	0.01%	XS2035620710
BNZ International Funding Ltd/London 0.125 17/06/2021	0.01%	XS1434582703
Canada Housing Trust No 1 1.9 15/09/2026	0.01%	CA13509PFL28
BP Capital Markets PLC 1.827 8/09/2025	0.01%	XS1992928116
BP Capital Markets PLC 1.573 16/02/2027	0.01%	XS1190974011
BP Capital Markets America Inc 3.937 21/09/2028	0.01%	US10373QAC42
BP Capital Markets America Inc 2.75 10/05/2023	0.01%	US10373QAL41
BP Capital Markets America Inc 2.112 16/09/2021	0.01%	US10373QAU40
Bristol-Myers Squibb Co 4.125 15/06/2039	0.01%	US110122CC04
BOC Hong Kong Holdings Ltd	0.01%	HK2388011192
Bristol-Myers Squibb Co 4.25 26/10/2049	0.01%	US110122CD86
BNP Paribas SA 2.125 23/01/2027	0.01%	FR0013398070
BNP Paribas SA 1.125 22/11/2023	0.01%	XS1823532640
BNP Paribas Fortis SA 0.875 22/03/2028	0.01%	BE0002586643
BNP Bank Account SGD	0.01%	
BNP Bank Account SEK	0.01%	
BNP Bank Account PLN	0.01%	
BNP AUD Account	0.01%	
Boston Properties Inc	0.01%	US1011211018
Burberry Group PLC	0.01%	GB0031743007
Bank of America Corp 4.25 22/10/2026	0.01%	US06051GFL86
Canada Government International Bond 2.625 25/01/2022	0.01%	US135087J706
Camden Property Trust 3.15 1/07/2029	0.01%	US133131AX02
Cajamar Caja Rural SCC 0.875 18/06/2023	0.01%	ES0422714123
Cadent Finance PLC 2.125 22/09/2028	0.01%	XS1492680902
Cadence Design Systems Inc	0.01%	US1273871087
Bridgestone Corp	0.01%	JP3830800003
Burlington Stores Ord Shs	0.01%	US1220171060
BMW Finance NV 1.125 22/05/2026	0.01%	XS1823246803
BT Group PLC	0.01%	GB0030913577
Brown-Forman Corp-Class B	0.01%	US1156372096
Broadridge Financial Solutions Inc	0.01%	US11133T1034
Broadcom Inc 4.75 15/04/2029	0.01%	US11135FAB76
Broadcom Corp / Broadcom Cayman Finance Ltd 2.2 15/01/2024	0.01%	US11134LAK52
Brixmor Operating Partnership LP 4.125 15/06/2026	0.01%	US11120VAC72
Bristol-Myers Squibb Co 4.5 1/03/2044	0.01%	US110122AX68

C.H. Robinson Worldwide Inc	0.01% US12541W2098
Bank of Nova Scotia/The 0.25 28/09/2022	0.01% XS1799545758
Banque Federative du Credit Mutuel SA 1.5 7/10/2026	0.01% FR0013450632
Banque Federative du Credit Mutuel SA 0.125 5/02/2024	0.01% FR0013432770
Bankia SA 0.75 9/07/2026	0.01% ES0213307053
Bank Rakyat Indonesia (Persero) Tbk PT	0.01% ID1000118201
Bank of Scotland PLC 4.875 20/12/2024	0.01% XS0208653773
Bank of Nova Scotia/The 2.8 21/07/2021	0.01% US064159FL54
BNG Bank NV 3.3 17/07/2028	0.01% AU3CB0249928
Bank of Nova Scotia/The 2.29 28/06/2024	0.01% CA064151WY58
Bayerische Motoren Werke AG	0.01% DE0005190003
Bank of New York Mellon Corp/The 2.5 15/04/2021	0.01% US06406FAA12
Bank of Montreal 2.89 20/06/2023	0.01% CA06368BJ907
Bank of Montreal 2.55 6/11/2022	0.01% US06366RJJ59
Bank of China New Zealand Ltd 0 19/04/2021	0.01% NZBOCDT002C0
Bank of China Ltd/Paris 0.5 13/03/2022	0.01% XS1959288868
Bank of America Merrill Lynch EUR Margin A/c	0.01%
Citigroup Inc 2.9 8/12/2021	0.01% US172967LC35
Bank of Nova Scotia/The 2.7 7/03/2022	0.01% US064159JG24
Berkshire Hathaway Energy Co 2.8 15/01/2023	0.01% US084659AK79
Canada Housing Trust No 1 2.65 15/12/2028	0.01% CA13509PGS61
BMW Finance NV 0.5 22/11/2022	0.01% XS1823246712
Blackstone Property Partners Europe Holdings Sarl 2.2 24/07/2022	0.01% XS1851268893
Blackstone Property Partners Europe Holdings Sarl 0.5 12/09/2022	0.01% XS2051670136
Biomarin Pharmaceutical Inc	0.01% US09061G1013
BHP Billiton Finance Ltd 3.25 25/09/2024	0.01% XS0834399635
BHP Billiton Finance Ltd 3 29/05/2024	0.01% XS0787786440
BASF SE 0.875 6/10/2031	0.01% DE000A2BPA51
Berkshire Hathaway Energy Co 5.15 15/11/2043	0.01% US59562VBD82
Bay Area Toll Authority 6.918 1/04/2040	0.01% US072024NU26
Bell Canada Inc 3.8 21/08/2028	0.01% CA07813ZCA09
Belfius Bank SA 0 28/08/2026	0.01% BE6315719490
Beiersdorf AG	0.01% DE0005200000
BCHINA 4.09% 17/10/2022	0.01% NZBOCDT001C2
BCE Inc	0.01% CA05534B7604
BBVA Bancomer SA/Texas 4.375 10/04/2024	0.01% USP16259AK29
BNG Bank NV 0.875 17/10/2035	0.01% XS1982834282
Best Buy Co Inc	0.01% US0865161014
China Merchants Bank Co Ltd	0.01% CNE1000002M1
Canada Housing Trust No 1 1.25 15/12/2020	0.01% CA13509PFC29
Chipotle Mexican Grill Inc	0.01% US1696561059
China Tower Corp Ltd	0.01% CNE100003688
China Resources Land Ltd	0.01% KYG2108Y1052
China Resources Beer Holdings Co Ltd	0.01% HK0291001490
China Petroleum & Chemical - H	0.01% CNE1000002Q2
CHRINT 4.13% 24/05/2024	0.01% NZCHCDT004C4
China Overseas Land & Invest	0.01% HK0688002218
CHRINT 5.15 12/06/19	0.01% NZCIADT001C1
China Mengniu Dairy Co Ltd	0.01% KYG210961051
China Life Insurance Co Ltd	0.01% CNE000001Q93
Cheniere Energy Inc	0.01% US16411R2085
Check Point Software Technolog	0.01% IL0010824113
Charter Communications Operating LLC / Charter Communicatic	0.01% US161175BA14
Charter Communications Operating LLC / Charter Communicatic	0.01% US161175BN35
Charter Communications Operating LLC / Charter Communicatic	0.01% US161175AY09
China Pacific Insurance Group Co Ltd	0.01% CNE1000008M8
Church & Dwight Co Inc	0.01% US1713401024
Apache Corp	0.01% US0374111054
Cisco Systems Inc 2.5 20/09/2026	0.01% US17275RBL50
Cintas Corp No 2 3.7 1/04/2027	0.01% US17252MAN02
Cintas Corp No 2 2.9 1/04/2022	0.01% US17252MAM29
Cintas Corp	0.01% US1729081059
Cincinnati Financial Corp	0.01% US1720621010
Chocoladefabriken Lindt & Spruengli AG	0.01% CH0010570759
Cie de Saint-Gobain 0.625 15/03/2024	0.01% XS1962554785
CGI Inc	0.01% CA12532H1047
Chunghwa Telecom Co Ltd	0.01% TW0002412004
Chugai	0.01% JP3519400000
Chubu Electric Power Co Inc	0.01% JP3526600006
Chubb INA Holdings Inc 3.15 15/03/2025	0.01% US00440EAS63
Chubb INA Holdings Inc 0.875 15/06/2027	0.01% XS2012102674
Chubb Corp/The 6.5 15/05/2038	0.01% US171232AS07
CHRINT 6.25 04/10/21	0.01% NZCIADT002C9
Cigna Corp 4.9 15/12/2048	0.01% US125523AK66
Capgemini SE	0.01% FR00000125338

Carnival Corporation	0.01%	PA1436583006
Carmax Inc	0.01%	US1431301027
Carlsberg Breweries A/S 0.5 6/09/2023	0.01%	XS1677902162
Carlsberg A/S	0.01%	DK0010181759
Cardinal Health Inc 3.079 15/06/2024	0.01%	US14149YBH09
Cardinal Health Inc	0.01%	US14149Y1082
Charter Communications Operating LLC / Charter Communicatic	0.01%	US161175BB96
Capgemini SE 0.5 9/11/2021	0.01%	FR0013218138
Caterpillar Financial Services Corp 2.85 17/05/2024	0.01%	US14913Q2V06
Canton of Geneva Switzerland 0.4 28/04/2036	0.01%	CH0315593928
Canton of Basel-Landschaft 1.375 29/09/2034	0.01%	CH0252903767
Canon Inc	0.01%	JP3242800005
Canadian Imperial Bank of Commerce 3.29 15/01/2024	0.01%	CA1360695D97
Canadian Government Bond 5 1/06/2037	0.01%	CA135087XW98
Canadian Government Bond 2.5 1/06/2024	0.01%	CA135087B451
Canadian Government Bond 1.5 1/08/2021	0.01%	CA135087K296
Capital One Financial Corp 3.75 9/03/2027	0.01%	US14040HBN44
Celanese Corp	0.01%	US1508701034
Bank of America Corp 4.078 23/04/2040	0.01%	US06051GHU67
CF Industries Holdings Inc	0.01%	US1252691001
Cerner Corp	0.01%	US1567821046
CenturyLink Inc	0.01%	US1567001060
CenterPoint Energy Inc 4.25 1/11/2028	0.01%	US15189TAV98
CenterPoint Energy Inc	0.01%	US15189T1079
Centene Corp	0.01%	US15135B1017
Carrefour SA	0.01%	FR0000120172
Celltrion Inc	0.01%	KR7068270008
Caterpillar Financial Services Corp 2.4 6/06/2022	0.01%	US14913QAA76
CDW Corp	0.01%	US12514G1085
CC Holdings GS V LLC / Crown Castle GS III Corp 3.849 15/04/20.	0.01%	US14987BAE39
CBS Corp	0.01%	US1248572026
CBRE Group Inc	0.01%	US12504L1098
Cboe Holdings Inc	0.01%	US12503M1080
Cathay Financial Holding Co Ltd	0.01%	TW0002882008
Charles Schwab Corp/The 3 10/03/2025	0.01%	US808513AL92
Cenovus Energy Inc	0.01%	CA15135U1093
Ameren Corp	0.01%	US0236081024
ANZ 3.75% 01/09/2022	0.01%	NZANBDT021C3
Amerisourcebergen Corp	0.01%	US03073E1055
Ameriprise Financial Inc	0.01%	US03076C1062
American Waters Works Co Inc	0.01%	US0304201033
American International Group Inc 4.5 16/07/2044	0.01%	US026874DA29
American Express Co 3.375 17/05/2021	0.01%	US025816BU20
Ametek Inc	0.01%	US0311001004
America Movil SAB de CV	0.01%	MXP001691213
Amgen Inc 2.6 19/08/2026	0.01%	US031162CJ71
Ambev SA	0.01%	BRABEVACNOR1
Amazon.com Inc 4.05 22/08/2047	0.01%	US023135BJ40
Amazon.com Inc 3.875 22/08/2037	0.01%	US023135BF28
Amadeus IT Group SA	0.01%	ES0109067019
Ally Financial Inc	0.01%	US02005N1000
Allianz SE 3.375 #N/A Field Not Applicable	0.01%	DE000A13R727
Alliant Energy Corp	0.01%	US0188021085
America Movil SAB de CV 4.948 22/07/2033	0.01%	XS0954302369
Anheuser-Busch InBev Worldwide Inc 4.6 15/04/2048	0.01%	US035240AN09
Bank of America Corp 4.33 15/03/2050	0.01%	US06051GHS12
Anthem Inc 3.65 1/12/2027	0.01%	US036752AB92
Anthem Inc 3.3 15/01/2023	0.01%	US94973VBA44
ANTA Sports Products Ltd	0.01%	KYG040111059
ANSYS Inc	0.01%	US03662Q1058
Annaly Capital Management In	0.01%	US0357104092
AmerisourceBergen Corp 4.3 15/12/2047	0.01%	US03073EAQ89
Anheuser-Busch InBev Worldwide Inc 3.3 1/02/2029	0.01%	US035240AQ30
Allegion PLC	0.01%	IE00BFRT3W74
Anheuser-Busch InBev SA/NV 2.875 25/09/2024	0.01%	BE6243179650
Anheuser-Busch InBev SA/NV 2.75 17/03/2036	0.01%	BE6285457519
Anheuser-Busch InBev Finance Inc 3.3 1/02/2023	0.01%	US035242AL09
Anheuser-Busch InBev Finance Inc 2.65 1/02/2021	0.01%	US035242AJ52
Amplifon SpA	0.01%	IT0004056880
Amphenol Corp-CL A	0.01%	US0320951017
Amgen Inc 4.4 1/05/2045	0.01%	US031162BZ23
Anheuser-Busch InBev Worldwide Inc 5.55 23/01/2049	0.01%	US03523TBV98
Advantest Corp	0.01%	JP3122400009
Agnico-Eagle Mines	0.01%	CA0084741085
AGNC Investment Corp	0.01%	US00123Q1040



Agilent Technologies Inc	0.01%	US00846U1016
African Development Bank 2.625 22/03/2021	0.01%	US00828ECZ07
AES Corp	0.01%	US00130H1059
AerCap Ireland Capital DAC / AerCap Global Aviation Trust 3.65	0.01%	US00774MAB19
Allergan Funding SCS 3.8 15/03/2025	0.01%	US00507UAS06
Aena SME SA	0.01%	ES0105046009
AIANZ 5.52% 28/05/2021	0.01%	NZAIADT130L1
Advance Auto Parts Inc	0.01%	US00751Y1064
ACS Actividades de Construccion y Servicios SA	0.01%	ES0167050915
ABN AMRO Bank NV 2.5 5/09/2023	0.01%	XS0968926757
Abertis Infraestructuras SA 1.5 27/06/2024	0.01%	XS1967635621
AbbVie Inc 4.875 14/11/2048	0.01%	US00287YBD04
Abbott Laboratories 3.875 15/09/2025	0.01%	US002824BM11
3i Group PLC	0.01%	GB00B1YW4409
Aeon Co Ltd	0.01%	JP3388200002
Akzo Nobel NV	0.01%	NL0013267909
United Overseas Bank Ltd	0.01%	SG1M31001969
Alleghany Corp	0.01%	US0171751003
Alimentation Couche-Tard Inc	0.01%	CA01626P4033
Align Technology	0.01%	US0162551016
Alexion Pharmaceuticals Inc	0.01%	US0153511094
Alexandria Real Estate Equit	0.01%	US0152711091
Alcon AG	0.01%	CH0432492467
Agricultural Bank of China Ltd	0.01%	CNE100000Q43
Akzo Nobel NV 2.625 27/07/2022	0.01%	XS0809847667
AIA Group Ltd 3.6 9/04/2029	0.01%	US00131LAH87
Akamai Technologies Inc	0.01%	US00971T1016
Ajinomoto Co Inc	0.01%	JP3119600009
Airports Of Thailand PCL - Foreign	0.01%	TH0765010216
Air Liquide Finance SA 0.375 18/04/2022	0.01%	FR0013153822
Air Lease Corp 3.375 1/06/2021	0.01%	US00912XAS36
Air Lease Corp 3 15/09/2023	0.01%	US00912XAT19
Allergan Funding SCS 1.5 15/11/2023	0.01%	XS1909193150
Alabama Power Co 4.15 15/08/2044	0.01%	US010392FL70
AUCKCN 2.013% 10/07/2025	0.01%	NZAKCDT484C5
ANZ 3.71% 01/09/2023	0.01%	NZANBDT017C1
Avalonbay Communities Inc	0.01%	US0534841012
AutoZone Inc	0.01%	US0533321024
Autodesk Inc 3.5 15/06/2027	0.01%	US052769AE63
Australia Pacific Airports Melbourne Pty Ltd 1.75 15/10/2024	0.01%	XS1121229402
Australia & New Zealand Banking Group Ltd 4.4 19/05/2026	0.01%	US052528AK26
Aviva PLC	0.01%	GB0002162385
Auckland Council 3.338 27/07/2026	0.01%	NZAKCDT410C0
Avolon Holdings Funding Ltd 3.625 1/05/2022	0.01%	US05401AAE10
Atmos Energy Ord Shs	0.01%	US0495601058
Atlassian Corp PLC-Class A	0.01%	GB00BZ09BD16
Atlantia SPA	0.01%	IT0003506190
AT&T Inc 5.375 15/10/2041	0.01%	US00206RJG83
AT&T Inc 4.55 9/03/2049	0.01%	US00206RDK59
AT&T Inc 4.5 15/05/2035	0.01%	US00206RCP55
AT&T Inc 4.375 14/09/2029	0.01%	XS1374392717
Australia & New Zealand Banking Group Ltd 0.25 29/11/2022	0.01%	XS1916387431
Banco de Sabadell SA 0.875 22/07/2025	0.01%	XS2028816028
Bank of America Corp 3.419 20/12/2028	0.01%	US06051GHD43
Bank Mandiri (Persero) Tbk PT	0.01%	ID1000095003
Bank Leumi Le Israel BM	0.01%	IL0006046119
Bank Central Asia Tbk PT	0.01%	ID1000109507
BANK 2017-BNK9 3.538 15/11/2054	0.01%	US06540RAE45
Bandai Namco Holdings Inc	0.01%	JP3778630008
Avery Dennison Corp	0.01%	US0536111091
Banco do Brasil Ord Shs	0.01%	BRBBASACNOR3
AT&T Inc 2.8 17/02/2021	0.01%	US00206RCR12
Banco BPM SpA 0.75 31/03/2022	0.01%	IT0005090516
Ball Corporation	0.01%	US0584981064
Baker Hughes A Ge Co	0.01%	US05722G1004
BA Credit Card Trust 1.74 15/01/2025	0.01%	US05522RDB15
B3 SA Brasil Bolsa Balcao	0.01%	BRB3SAACNOR6
AXA SA 8.6 15/12/2030	0.01%	US054536AA57
AXA SA 3.25 28/05/2049	0.01%	XS1799611642
Banco Santander SA 0.25 10/07/2029	0.01%	ES0413900566
Apple Inc 4.375 13/05/2045	0.01%	US037833BH21
Argentum Netherlands BV for Zurich Insurance Co Ltd 3.5 1/10/	0.01%	XS1418788755
Arconic Inc	0.01%	US03965L1008
Archer-Daniels-Midland Co	0.01%	US0394831020
Arch Capital Group Ltd	0.01%	BMG0450A1053

ArcelorMittal 7 15/10/2039	0.01% US03938LAP94
ARAMARK	0.01% US03852U1060
AT&T Inc 4.35 15/06/2045	0.01% US00206RBK77
APRR SA 1.5 25/01/2030	0.01% FR0013382348
Aroundtown SA 2.125 #N/A Field Not Applicable	0.01% XS1752984440
Apple Inc 3.35 9/02/2027	0.01% US037833CJ77
Apple Inc 3.35 10/01/2024	0.01% AU3CB0237899
Apple Inc 2.9 12/09/2027	0.01% US037833DB33
Apple Inc 2.75 13/01/2025	0.01% US037833DF47
Apple Inc 1.625 10/11/2026	0.01% XS1135337498
Appalachian Power Co 4.5 1/03/2049	0.01% US037735CX37
AP Moller - Maersk A/S 1.75 16/03/2026	0.01% XS1789699607
Aptiv PLC	0.01% JE00B783TY65
Asian Development Bank 2.25 20/01/2021	0.01% US045167EF60
Citigroup Inc 3.2 21/10/2026	0.01% US172967KY63
AT&T Inc 2.6 17/12/2029	0.01% XS1144088165
AstraZeneca PLC 3.125 12/06/2027	0.01% US046353AN82
Astra International Tbk PT	0.01% ID1000122807
Astellas Pharma Inc	0.01% JP3942400007
Assicurazioni Generali	0.01% IT0000062072
Asa Abloy Ab-B	0.01% SE0007100581
Arista Networks Inc	0.01% US0404131064
Asian Development Bank 2.625 30/01/2024	0.01% US045167EL39
Aroundtown SA 1 7/01/2025	0.01% XS1715306012
Ashtead Group PLC	0.01% GB0000536739
Asahi Kasei Corp	0.01% JP3111200006
Asahi Group Holdings Ltd	0.01% JP3116000005
Arthur J Gallagher & Co	0.01% US3635761097
Aroundtown SA 4.75 #N/A Field Not Applicable	0.01% XS2017788592
Aroundtown SA 3 16/10/2029	0.01% XS1700429308
AT&T Inc 4.3 15/02/2030	0.01% US00206RGQ92
Asian Development Bank 3.4 10/09/2027	0.01% AU3CB0243129
Federal National Mortgage Association 1.875 24/09/2026	0.01% US3135G0Q225
Fortinet Inc	0.01% US34959E1091
Fidelity National Financial Inc	0.01% US31620R3030
Fiat Chrysler Automobiles NV	0.01% NL0010877643
Ferrovial SA	0.01% ES0118900010
Ferrari NV	0.01% NL0011585146
Ferguson PLC	0.01% JE00BJVNS543
Fidelity National Information Services Inc 2.602 21/05/2025	0.01% XS1843436061
Federal National Mortgage Association 2.875 30/10/2020	0.01% US3135G0U847
Fifth Third Bancorp	0.01% US3167731005
Federal Home Loan Mortgage Corp 6.75 15/03/2031	0.01% US3134A4AA29
Federal Home Loan Mortgage Corp 2.75 19/06/2023	0.01% US3137EAEN50
Federal Home Loan Mortgage Corp 2.375 16/02/2021	0.01% US3137EAE194
Federal Home Loan Mortgage Corp 1.125 12/08/2021	0.01% US3137EACE95
Federal Home Loan Banks 5.5 15/07/2036	0.01% US3133XGAY07
Federal Home Loan Banks 3.25 16/11/2028	0.01% US3130AFFX04
Federal Home Loan Banks 1.875 29/11/2021	0.01% US3130AABG20
Federal Realty Invs Trust	0.01% US3137472060
FirstRand Ltd	0.01% ZAE000066304
Equifax Inc	0.01% US2944291051
Ford Motor Credit Co LLC 2.386 17/02/2026	0.01% XS2013574384
Fomento Economico Mexicano SAB de CV	0.01% MXP320321310
FMS Wertmanagement 0.625 15/06/2022	0.01% XS2059854252
FMC Corp	0.01% US3024913036
Florida Power & Light Co 4.125 1/02/2042	0.01% US341081FF99
Fidelity National Information Services Inc 1.5 21/05/2027	0.01% XS1843436228
Fiserv Inc 4.4 1/07/2049	0.01% US337738AV08
Fastenal Co	0.01% US3119001044
FirstEnergy Corp 7.375 15/11/2031	0.01% US337932AC13
FirstEnergy Corp	0.01% US3379321074
First Republic Bank	0.01% US33616C1009
First Abu Dhabi Bank Ord Shs	0.01% AEN000101016
Finland Government Bond 1.375 15/04/2047	0.01% FI4000242870
Fifth Third Bancorp 8.25 1/03/2038	0.01% US316773CH12
Fifth Third Bancorp 2.6 15/06/2022	0.01% US316773CU23
Fleetcor Technologies Inc	0.01% US3390411052
Erste Group Bank AG 0.875 15/05/2034	0.01% AT0000A286W1
European Investment Bank 1.625 15/12/2020	0.01% US298785GY62
European Financial Stability Facility 3.5 4/02/2022	0.01% EU000A1G0AD0
European Bank for Reconstruction & Development 2.75 26/04/;	0.01% US29874QDK76
Euronext NV	0.01% NL0006294274
EUROFIMA 0.15 10/10/2034	0.01% XS2055744689
Essity Aktiebolag-B	0.01% SE0009922164

FCGNZ 5.08% 19/06/2025	0.01% NZFCGDT310C3
ESB Finance DAC 1.125 11/06/2030	0.01% XS2009861480
European Investment Bank 2.5 15/03/2023	0.01% US298785HP47
Ericsson LM-B SHS	0.01% SE0000108656
ERAC USA Finance LLC 3.3 1/12/2026	0.01% US26884TAR32
Equinor ASA 3.95 15/05/2043	0.01% US85771PAL67
Equinor ASA 3.25 10/11/2024	0.01% US85771PAX06
Equinor ASA 3.15 23/01/2022	0.01% US85771PAF99
Equinor ASA 1.25 17/02/2027	0.01% XS1190624038
Citigroup Inc 2.876 24/07/2023	0.01% US172967LM17
Essex Property Trust Inc	0.01% US2971781057
EverSource Energy	0.01% US30040W1080
Fortis Inc	0.01% CA3495531079
Fairfax Financial Holdings Ltd	0.01% CA3039011026
Extra Space Storage Inc	0.01% US30225T1025
Export Development Canada 1.5 26/05/2021	0.01% US30216BGD82
Expeditors International of Washington Inc	0.01% US3021301094
Expedia Inc	0.01% US30212P3038
Exelon Generation Co LLC 6.25 1/10/2039	0.01% US30161MAG87
European Investment Bank 1.875 10/02/2025	0.01% US298785GS94
Eversource Energy 3.8 1/12/2023	0.01% US30040WAG33
European Investment Bank 2.375 13/05/2021	0.01% US298785HQ20
Evergy Inc	0.01% US30034W1062
Everest Re Group Ltd	0.01% BMG3223R1088
European Union 0.5 4/04/2025	0.01% EU000A19VVY6
European Stability Mechanism 1.85 1/12/2055	0.01% EU000A1U9936
European Investment Bank 2.875 15/12/2021	0.01% US298785HS85
European Investment Bank 2.625 20/05/2022	0.01% US298785HW97
FBG Finance Pty Ltd 3.25 6/09/2022	0.01% AU3CB0246650
Exact Sciences Corp	0.01% US30063P1057
Grupo Financiero Banorte SAB de CV	0.01% MXP370711014
Formosa Plastics Corp	0.01% TW0001301000
Hasbro Inc	0.01% US4180561072
Hartford Financial Services Gr	0.01% US4165151048
Hannover Rueck SE	0.01% DE0008402215
Hang Seng Bank Ltd	0.01% HK0011000095
Halma PLC	0.01% GB0004052071
HCA Inc 5 15/03/2024	0.01% US404119BN87
Halliburton Co	0.01% US4062161017
HCP INC	0.01% US40414L1098
Grifols SA	0.01% ES0171996087
Goldman Sachs Group Inc/The 6.75 1/10/2037	0.01% US38141GFD16
Goldman Sachs Group Inc/The 4.017 31/10/2038	0.01% US38148YAA64
Goldman Sachs Group Inc/The 2.35 15/11/2021	0.01% US38145GAG55
Goldman Sachs Group Inc/The 1.625 27/07/2026	0.01% XS1458408561
Goldman Sachs Group Inc/The 1.25 1/05/2025	0.01% XS1509006380
Goldman Sachs Group Inc/The 0.125 19/08/2024	0.01% XS2043678841
Halliburton Co 7.45 15/09/2039	0.01% US406216AY74
Henry Schein Inc	0.01% US8064071025
Hewlett-Packard Co	0.01% US40434L1052
Hewlett Packard Enterprise Co	0.01% US42824C1099
Hess Corp 7.125 15/03/2033	0.01% US023551AM66
Hess Corp	0.01% US42809H1077
Hershey Co/The 3.375 15/05/2023	0.01% US427866AZ15
Hershey Co/The	0.01% US4278661081
HCA Inc 4.5 15/02/2027	0.01% US404119BU21
Hera SpA 5.2 29/01/2028	0.01% XS0880764435
Glencore Funding LLC 4.875 12/03/2029	0.01% US378272AV04
Hennes & Mauritz AB	0.01% SE0000106270
Heineken NV	0.01% NL0000009165
Heineken Holdings NV	0.01% NL0000008977
HeidelbergCement Finance Luxembourg SA 0.5 9/08/2022	0.01% XS1863994981
HeidelbergCement AG	0.01% DE0006047004
HEICO Corp	0.01% US4228061093
Heathrow Funding Ltd 1.875 12/07/2032	0.01% XS1641623381
Hermes International	0.01% FR0000052292
Fresenius Medical Care AG & Co	0.01% DE0005785802
Garmin Ltd	0.01% CH0114405324
Galaxy Entertainment Group Ltd	0.01% HK0027032686
Fuyao Glass Industry Group Co Ltd	0.01% CNE000000230
Fujitsu Ltd	0.01% JP3818000006
Fujifilm Holdings Corp	0.01% JP3814000000
Fubon Financial Holding Co Ltd	0.01% TW0002881000
GoDaddy Inc	0.01% US3802371076
Fresenius SE & Co KGaA	0.01% DE0005785604

Gemeinsame Deutsche Bundeslaender 0.25 18/03/2024	0.01% DE000A2DAJV5
Fresenius Finance Ireland PLC 1.5 30/01/2024	0.01% XS1554373248
French Republic Government Bond OAT 4 25/04/2055	0.01% FR0010171975
Freeport - McMoran Copper	0.01% US35671D8570
Franco-Nevada Corp	0.01% CA3518581051
Fox Corp 5.476 25/01/2039	0.01% US35137LAD73
Fox Corp	0.01% US90130A1016
Fortive Corporation	0.01% US34959J1088
Fresenius SE & Co KGaA 2.875 15/02/2029	0.01% XS1936208419
General Motors Financial Co Inc 5.25 1/03/2026	0.01% US37045XBG07
Enterprise Products Operating LLC 4.85 15/08/2042	0.01% US29379VAW37
Glencore Finance Europe Ltd 1.875 13/09/2023	0.01% XS1489184900
GlaxoSmithKline Capital PLC 3.375 20/12/2027	0.01% XS0866588527
Givaudan SA	0.01% CH0010645932
Gilead Sciences Inc 4.8 1/04/2044	0.01% US375558AX11
Gilead Sciences Inc 4 1/09/2036	0.01% US375558BJ18
George Washington University/The 4.126 15/09/2048	0.01% US372546AW14
Gartner Inc	0.01% US3666511072
Genmab A/S	0.01% DK0010272202
Geberit AG-REG	0.01% CH0030170408
General Motors Financial Co Inc 5.1 17/01/2024	0.01% US37045XCR52
General Motors Financial Co Inc 4.2 1/03/2021	0.01% US37045XBF24
General Motors Financial Co Inc 3.45 14/01/2022	0.01% US37045XBS45
General Motors Financial Co Inc 3.15 30/06/2022	0.01% US37045XBY13
General Motors Co 5 1/10/2028	0.01% US37045VAS97
General Motors Co 4.875 2/10/2023	0.01% US37045VAE02
Globe Life Inc	0.01% US37959E1029
Genuine Parts Co	0.01% US3724601055
Corteva Inc	0.01% US22052L1044
Darden Restaurants Inc	0.01% US2371941053
Credit Agricole SA 1.25 2/10/2024	0.01% FR0013449600
Credit Agricole SA	0.01% FR0000045072
Credicorp Ltd	0.01% BMG2519Y1084
Cp All PCL - Foreign	0.01% TH0737010Y16
Country Garden Holdings Co	0.01% KYG245241032
Credit Mutuel Arkea SA 0.375 3/10/2028	0.01% FR0013450822
CoStar Group Inc	0.01% US22160N1090
CRH Finance DAC 3.125 3/04/2023	0.01% XS0909369489
Corp Andina de Fomento 0.5 25/01/2022	0.01% XS1555575320
Corning Inc	0.01% US2193501051
Copart Inc	0.01% US2172041061
Cooperatieve Rabobank UA 5.25 24/05/2041	0.01% US21685WCJ45
Cooperatieve Rabobank UA 0.75 21/06/2039	0.01% XS2014373851
COO US	0.01% US2166484020
Continental Resources Inc/OK 4.5 15/04/2023	0.01% US212015AL58
Council Of Europe Development Bank 2.5 27/02/2024	0.01% US222213AS92
CVS Health Corp 2.125 1/06/2021	0.01% US126650CT50
Equinor ASA	0.01% NO0010096985
Daiwa House Industry Co Ltd	0.01% JP3505000004
Daimler Finance North America LLC 3.35 4/05/2021	0.01% US233851DJ03
Dai-ichi Life Holdings Inc	0.01% JP3476480003
Czech Republic Government Bond 2.4 17/09/2025	0.01% CZ0001004253
Czech Republic Government Bond 2 13/10/2033	0.01% CZ0001005243
Credit Agricole SA 4 10/01/2033	0.01% US225313AK19
CVS Health Corp 5.05 25/03/2048	0.01% US126650CZ11
Consolidated Edison Co of New York Inc 5.7 15/06/2040	0.01% US209111FA63
Cummins Inc	0.01% US2310211063
Ctrip.Com International Ltd	0.01% US22943F1003
CTBC Financial Holding Co Ltd	0.01% TW0002891009
CSX Corp 3.25 1/06/2027	0.01% US126408HH96
CSPC Pharmaceutical Group Ltd	0.01% HK1093012172
Croatia Government International Bond 2.7 15/06/2028	0.01% XS1713462668
CRH Plc	0.01% IE0001827041
Czech Republic Government Bond 1 26/06/2026	0.01% CZ0001004469
CK Hutchison Europe Finance 18 Ltd 2 13/04/2030	0.01% XS1806130305
Coca-Cola Co/The 0.75 22/09/2026	0.01% XS1955024713
Cnooc Ltd	0.01% HK0883013259
CNH Industrial NV 4.5 15/08/2023	0.01% US12594KAA07
CNH Industrial NV	0.01% NL0010545661
CMS Energy Corp	0.01% US1258961002
CLP Holdings Ltd	0.01% HK0002007356
Continental AG	0.01% DE0005439004
CK Hutchison Holdings Ltd	0.01% KYG217651051
Coca-Cola European Partners PLC 1.5 8/11/2027	0.01% XS1907122656
CK Asset Holdings Ltd	0.01% KYG217781014

Citrix Systems Inc	0.01%	US1773761002
Citizens Financial Group	0.01%	US1746101054
Citigroup Inc 5.3 6/05/2044	0.01%	US172967HS33
Citigroup Inc 4.05 30/07/2022	0.01%	US172967GK16
Citigroup Inc 3.878 24/01/2039	0.01%	US172967LU33
Citigroup Inc 3.3 27/04/2025	0.01%	US172967JP75
Clorox Company	0.01%	US1890541097
Comcast Corp 4.95 15/10/2058	0.01%	US20030N93
Dassault Systemes SA	0.01%	FR0000130650
ConocoPhillips Holding Co 6.95 15/04/2029	0.01%	US208251AE82
ConocoPhillips Co 4.3 15/11/2044	0.01%	US20826FAC05
Concho Resources Inc	0.01%	US20605P1012
Conagra Brands Inc	0.01%	US2058871029
Compagnie De Saint Gobain	0.01%	FR0000125007
Commonwealth Bank of Australia 0.875 19/02/2029	0.01%	XS1952948104
Coca-Cola Co/The 3.2 1/11/2023	0.01%	US191216BE91
Comerica Inc	0.01%	US2003401070
Coca-Cola European Partners PLC	0.01%	GB00BDCPN049
Comcast Corp 4.25 15/10/2030	0.01%	US20030NCU37
Comcast Corp 3.999 1/11/2049	0.01%	US20030NCE94
Comcast Corp 3.9 1/03/2038	0.01%	US20030NCJ81
Comcast Corp 3.375 15/02/2025	0.01%	US20030NBL47
Columbia Property Trust Operating Partnership LP 3.65 15/08/2	0.01%	US19828JAB44
Coloplast A/S	0.01%	DK0060448595
Constellation Software Inc	0.01%	CA21037X1006
Commerzbank AG 1.25 9/01/2034	0.01%	DE000CZ40NP5
E*TRADE Financial Corp	0.01%	US2692464017
Danske Bank A/S 1.625 15/03/2024	0.01%	XS1963849440
Edison International	0.01%	US2810201077
Edenred SA	0.01%	FR0010908533
Eaton Capital Unlimited Co 0.697 14/05/2025	0.01%	XS1996269061
Eastman Chemical Co	0.01%	US2774321002
E.SUN Financial Holding Co Ltd	0.01%	TW0002884004
Eisai Co Ltd	0.01%	JP3160400002
E.ON SE	0.01%	DE000ENAG999
Elanco Animal Health Ord Shs	0.01%	US28414H1032
DVB Bank SE 1 25/04/2022	0.01%	XS1555094066
DuPont de Nemours Inc 5.419 15/11/2048	0.01%	US26078JAF75
DuPont de Nemours Inc 4.725 15/11/2028	0.01%	US26078JAD28
Duke Realty Corp	0.01%	US2644115055
Duke Energy Progress LLC 3.6 15/09/2047	0.01%	US26442UAE47
Duke Energy Florida LLC 4.2 15/07/2048	0.01%	US26444HAF82
Duke Energy Florida LLC 3.8 15/07/2028	0.01%	US26444HAE18
E.ON SE 0 28/08/2024	0.01%	XS2047500769
Energy Transfer Operating LP 6.5 1/02/2042	0.01%	US29273RAR03
Enterprise Products Operating LLC 3.75 15/02/2025	0.01%	US29379VBE20
Entergy Louisiana LLC 5.4 1/11/2024	0.01%	US29364WAK45
Entergy Corp	0.01%	US29364G1031
Eni SpA 3.75 12/09/2025	0.01%	XS0970852348
Engie SA 7 30/10/2028	0.01%	FR0010680041
Engie SA 2.625 20/07/2022	0.01%	FR0011289230
EDP Finance BV 1.625 26/01/2026	0.01%	XS1846632104
Engie SA	0.01%	FR0010208488
DTE Energy Co	0.01%	US2333311072
Energy Transfer Operating LP 6.25 15/04/2049	0.01%	US29279FAA75
Enel Finance International NV 5.625 14/08/2024	0.01%	XS0452188054
Enel Finance International NV 4.25 14/09/2023	0.01%	US29278GAH11
Enbridge Energy Partners LP 5.875 15/10/2025	0.01%	US29250RAW60
ELM BV for Swiss Reinsurance Co Ltd 2.6 #N/A Field Not Applica	0.01%	XS1209031019
Electricite de France SA 4.95 13/10/2045	0.01%	US268317AQ76
Electricite de France SA 3.625 13/10/2025	0.01%	US268317AS33
Engie SA 1.875 19/09/2033	0.01%	FR0013365293
Dentsply Sirona Inc	0.01%	US24906P1093
Deutsche Wohnen Ag-Br	0.01%	DE000A0HN5C6
Deutsche Telekom International Finance BV 2.75 24/10/2024	0.01%	XS0847580353
Deutsche Telekom AG 1.75 25/03/2031	0.01%	DE000A2TSDE2
Deutsche Bank AG 1.125 30/08/2023	0.01%	DE000DL19UC0
Deutsche Bank AG 0.01 2/10/2029	0.01%	DE000DL19UW8
Deutsche Bank AG	0.01%	DE0005140008
Duke Energy Carolinas LLC 5.3 15/02/2040	0.01%	US26442CAH79
Deutsche Bahn Finance GMBH 1.875 13/02/2026	0.01%	XS1950499712
Diamondback Energy Inc	0.01%	US25278X1090
Denso Corp	0.01%	JP3551500006
Delta Air Lines Inc	0.01%	US2473617023
Dell International LLC / EMC Corp 8.35 15/07/2046	0.01%	US25272KAR41

de Volksbank NV 0.01 16/09/2024	0.01% XS2052503872
DCTL 3.79% 16/10/2024	0.01% NZDCTDT135C1
DCTL 3.15% 15/04/2021	0.01% NZDCTDT108C8
DCC PLC	0.01% IE0002424939
Deutsche Bahn Finance GMBH 2 20/02/2023	0.01% XS0856032213
Discovery Communications LLC 5.3 15/05/2049	0.01% US25470DBG34
Hexagon AB	0.01% SE0000103699
DSV A/S	0.01% DK0060079531
Dr Horton Inc	0.01% US23331A1097
DP World PLC 6.85 2/07/2037	0.01% US23330JAA97
Dover Corp	0.01% US2600031080
Domino's Pizza Inc	0.01% US25754A2015
Dominion Energy Inc 2 15/08/2021	0.01% US25746UCJ60
Devon Energy Corp	0.01% US25179M1036
DNB ASA	0.01% NO0010031479
DexCom Inc	0.01% US2521311074
Discovery Communications LLC 5 20/09/2037	0.01% US25470DAS80
Discovery Communications LLC 1.9 19/03/2027	0.01% XS1117298247
Discover Financial Services 3.95 6/11/2024	0.01% US254709AK45
Digital Stout Holding LLC 4.25 17/01/2025	0.01% XS0876477810
Digital Realty Trust LP 3.95 1/07/2022	0.01% US25389JAL08
Digital Realty Trust Inc	0.01% US2538681030
Duke Energy Carolinas LLC 3.35 15/05/2022	0.01% US26442CAW47
Dollarama Inc	0.01% CA25675T1075
WellCare Health Plans Inc	0.01% US94946T1060
Vornado Realty Trust	0.01% US9290421091
Western Union Co	0.01% US9598021098
Western Digital Corp	0.01% US9581021055
Western Australian Treasury Corp 7 15/07/2021	0.01% AU000WT60370
Western Australian Treasury Corp 3 21/10/2026	0.01% AU3SG0001704
Western Australian Treasury Corp 2.5 23/07/2024	0.01% AU3SG0001639
West Japan Railway Co	0.01% JP3659000008
Wells Fargo & Co 4.65 4/11/2044	0.01% US94974BGE48
Wells Fargo & Co 3.45 13/02/2023	0.01% US94974BFJ44
Wells Fargo & Co 2.5 4/03/2021	0.01% US949746RS22
Westpac Banking Corp 3.65 15/05/2023	0.01% US961214DZ35
Wells Fargo & Co 1 2/02/2027	0.01% XS1463043973
Westpac Securities NZ Ltd/London 0.125 16/06/2021	0.01% XS1432593660
Waters Corp	0.01% US9418481035
Waste Connections Inc	0.01% CA94106B1013
Walt Disney Co/The 3.7 15/09/2024	0.01% US254687CY01
Walmart Inc 5.625 27/03/2034	0.01% XS0419834931
Walmart Inc 4 11/04/2043	0.01% US931142DG53
Walmart Inc 3.7 26/06/2028	0.01% US931142EE96
Walmart Inc 1.9 8/04/2022	0.01% XS1054528457
Wal Mart de Mexico SAB de CV	0.01% MX01WA000038
Wabtec Corp	0.01% US9297401088
W W Grainger Inc	0.01% US3848021040
Vulcan Materials Co	0.01% US9291601097
Wells Fargo & Co 2 28/07/2025	0.01% XS1457522727
WRKCo Inc 4.9 15/03/2029	0.01% US92940PAD69
Uni-President Enterprises Corp	0.01% TW0001216000
Unilever NV 0.5 12/08/2023	0.01% XS1769090728
Zurich Finance Ireland Designated Activity Co 1.625 17/06/2039	0.01% XS2013626010
Yum China Holdings Inc	0.01% US98850P1093
Yorkshire Water Finance PLC 3.625 1/08/2029	0.01% XS0810290832
Yaskawa Electric Corp	0.01% JP3932000007
Xylem Inc	0.01% US98419M1009
Xilinx Inc	0.01% US9839191015
Xiaomi Corp	0.01% KYG9830T1067
Xcel Energy Inc 4 15/06/2028	0.01% US98389BAV27
Westpac Banking Corp 2.25 16/08/2024	0.01% AU3CB0263275
Wyndham Hotels & Resorts Inc	0.01% US98311A1051
Whirlpool Corp	0.01% US9633201069
WR Berkley Corp	0.01% US0844231029
WPP PLC	0.01% JE0088KF9B49
WPC Eurobond BV 2.125 15/04/2027	0.01% XS1785458172
WP Carey Inc	0.01% US92936U1097
Wolters Kluwer NV	0.01% NL0000395903
Wirecard AG	0.01% DE0007472060
Williams Companies Inc	0.01% US9694571004
WHG Treasury PLC 4.25 6/10/2045	0.01% XS1115149681
Wheaton Precious Metals Ord Shs	0.01% CA9628791027
Weyerhaeuser Co	0.01% US9621661043
Westrock Co	0.01% US96145D1054

Wynn Resorts Ltd	0.01%	US9831341071
UnitedHealth Group Inc 4.25 15/06/2048	0.01%	US91324PDL31
VeriSign Inc	0.01%	US92343E1029
VEREIT Operating Partnership LP 3.95 15/08/2027	0.01%	US92340LAC37
Veolia Environnement	0.01%	FR0000124141
Ventas Inc	0.01%	US92276F1003
Veeva Systems Ord Shs Class A	0.01%	US9224751084
Varian Medical Systems Inc	0.01%	US92220P1057
Vanguard Margin Call Account	0.01%	
Valero Energy Corp 6.625 15/06/2037	0.01%	US91913YAL48
Vail Resorts Inc	0.01%	US91879Q1094
US Bancorp 3.15 27/04/2027	0.01%	US91159HHR49
Verizon Communications Inc 1.25 8/04/2030	0.01%	XS1979280937
University of California 4.858 15/05/2112	0.01%	US91412GHA67
UPM-Kymmene Oyj	0.01%	FI0009005987
UnitedHealth Group Inc 3.875 15/12/2028	0.01%	US91324PDP45
United States Treasury Note/Bond 4.5 15/08/2039	0.01%	US912810QC53
United States Treasury Note/Bond 4.375 15/11/2039	0.01%	US912810QD37
United States Treasury Note/Bond 4.25 15/05/2039	0.01%	US912810QB70
United States Treasury Note/Bond 1.625 30/09/2026	0.01%	US912828YG91
United States Treasury Note/Bond 1.625 30/06/2021	0.01%	US9128287A26
United States Treasury Note/Bond 1.375 31/08/2026	0.01%	US912828YD60
Vonovia Se	0.01%	DE000A1ML7J1
Willis Towers Watson PLC	0.01%	IE00DBB6Q211
United Rentals Inc	0.01%	US9113631090
Uruguay Government International Bond 5.1 18/06/2050	0.01%	US760942BA98
Vistra Energy Corp	0.01%	US92840M1027
Volkswagen Leasing GmbH 0.5 20/06/2022	0.01%	XS2014292937
Volkswagen International Finance NV 3.875 #N/A Field Not App	0.01%	XS1629774230
Universal Health Services Inc	0.01%	US9139031002
Verizon Communications Inc 2.625 15/08/2026	0.01%	US92343VDD38
Volkswagen International Finance NV 3.25 18/11/2030	0.01%	XS1910948329
Volkswagen Financial Services NV 2.75 10/07/2023	0.01%	XS1949711094
Vodafone Group PLC 5.25 30/05/2048	0.01%	US92857WBM10
Vodafone Group PLC 1.75 25/08/2023	0.01%	XS1372838679
Volvo AB	0.01%	SE0000115446
VMware Inc	0.01%	US9285634021
Visa Inc 4.15 14/12/2035	0.01%	US92826CAE21
Visa Inc 3.15 14/12/2025	0.01%	US92826CAD48
Virginia Electric & Power Co 3.8 15/09/2047	0.01%	US927804FY56
Verizon Communications Inc 4.672 15/03/2055	0.01%	US92343VCZ58
Verizon Communications Inc 4.329 21/09/2028	0.01%	US92343VER15
VF Corp	0.01%	US9182041080
Vestas Wind Systems A/S	0.01%	DK0010268606
Vodafone Group PLC 1.625 24/11/2030	0.01%	XS2002018500
Verizon Communications Inc 5.012 15/04/2049	0.01%	US92343VDS07
Verizon Communications Inc 4.812 15/03/2039	0.01%	US92343VDR24
Verizon Communications Inc 4.4 1/11/2034	0.01%	US92343VCQ59
Verizon Communications Inc 3.85 1/11/2042	0.01%	US92343VBG86
Verizon Communications Inc 4.125 16/03/2027	0.01%	US92343VDY74
Verizon Communications Inc 4.6 1/04/2021	0.01%	US92343VAX29
Virginia Electric & Power Co 3.5 15/03/2027	0.01%	US927804FX73
Ohio State University/The 4.8 1/06/2111	0.00%	US677632PA36
OCI NV	0.00%	NL0010558797
Occidental Petroleum Corp 4.4 15/04/2046	0.00%	US674599CJ22
Occidental Petroleum Corp 2.6 15/04/2022	0.00%	US674599CK94
Ocado Group PLC	0.00%	GB00B3MBS747
Odakyu Electric Railway Co Ltd	0.00%	JP3196000008
Oji Holdings Corp	0.00%	JP3174410005
Old Mutual Ltd	0.00%	ZAE000255360
Omega Healthcare Investors Inc 3.625 1/10/2029	0.00%	US681936BL34
ONEOK Inc 5.2 15/07/2048	0.00%	US682680AV54
OMV AG	0.00%	AT0000743059
Novozymes A/S	0.00%	DK0060336014
OMERS Finance Trust 2.6 14/05/2029	0.00%	CAC68012AB64
OMERS Realty Corp 3.328 12/11/2024	0.00%	CA68214WAM07
Old Republic International Corp	0.00%	US6802231042
Nucor Corp 3.95 1/05/2028	0.00%	US670346AP04
Notre Dame Intermedica Participacoes SA	0.00%	BRGNDIACNOR2
Nova Scotia Power Inc 4.15 6/03/2042	0.00%	CA66988ZBB46
Owens Corning 3.95 15/08/2029	0.00%	US690742AJ00
ONEOK Partners LP 6.65 1/10/2036	0.00%	US68268NAC74
Novartis Capital Corp 2.4 17/05/2022	0.00%	US66989HAM07
Novatek Microelectronics Corp	0.00%	TW0003034005
NSK Ltd	0.00%	JP3720800006

NTT Data Corp	0.00%	JP3165700000
OC Oerlikon Corporation AG Pfaeffikon	0.00%	CH0000816824
Nutrien Ltd 3.5 1/06/2023	0.00%	US67077MAK45
Nutrien Ltd 5 1/04/2019	0.00%	US67077MAU27
NWS Holdings Ltd	0.00%	BMG668971101
Obayashi Corp	0.00%	JP3190000004
Obic Co Ltd	0.00%	JP3173400007
Panasonic Corp 2.536 19/07/2022	0.00%	US69832AAA43
NRW Bank 3.125 4/10/2021	0.00%	XS1888230254
P G & E Corp	0.00%	US69331C1080
Orpea SA	0.00%	FR0000184798
Osaka Gas Co Ltd	0.00%	JP3180400008
OSG Corp	0.00%	JP3170800001
Osram Licht Ag	0.00%	DE000LED4000
OTP Bank Nyrt	0.00%	HU0000061726
Otsuka Corp	0.00%	JP3188200004
Owens Corning 4.2 1/12/2024	0.00%	US690742AE13
O'Reilly Automotive Inc 3.55 15/03/2026	0.00%	US67103HAE71
PACCAR Financial Corp 2 26/09/2022	0.00%	US69371RQ334
PACCAR Financial Corp 2.15 15/08/2024	0.00%	US69371RQ250
PacifiCorp 4.15 15/02/2050	0.00%	US695114CV84
Packaging Corp of America 3.65 15/09/2024	0.00%	US695156AR08
Northwestern Mutual Life Insurance Co/The 3.625 30/09/2059	0.00%	US668138AC47
Newell Brands Inc	0.00%	US6512291062
Ottawa MacDonald-Cartier International Airport Authority 3.93:	0.00%	CA689561AD08
Oracle Corp 2.65 15/07/2026	0.00%	US68389XBM65
Ontario Electricity Financial Corp 9 26/05/2025	0.00%	CA683078GD50
Ontario Power Generation Inc 3.838 22/06/2048	0.00%	CA68321ZAB72
Ontario Teachers' Cadillac Fairview Properties Trust 4.125 1/02/	0.00%	US68327LAC00
Opap Sa	0.00%	GR5419003009
OPB Finance Trust 2.98 25/01/2027	0.00%	CA67103MAF38
Oracle Corp 2.4 15/09/2023	0.00%	US68389XBL82
Orkla ASA	0.00%	NO0003733800
Oracle Corp 2.625 15/02/2023	0.00%	US68389XBR52
Orion Oyj	0.00%	FI0009014377
Oracle Corp 3.25 15/11/2027	0.00%	US68389XBN49
Oracle Corp 3.85 15/07/2036	0.00%	US68389XBH70
Oracle Corp 4.375 15/05/2055	0.00%	US68389XBG97
Oracle Corp Japan	0.00%	JP3689500001
Orbia Advance Corporation SAB de CV	0.00%	MX01OR010004
Ono Pharmaceutical Co Ltd	0.00%	JP3197600004
Oracle Corp 2.5 15/05/2022	0.00%	US68389XBB01
NH Foods Ltd	0.00%	JP3743000006
Newfield Exploration Co 5.75 30/01/2022	0.00%	US651290AP34
Newmont Goldcorp Corp 4.875 15/03/2042	0.00%	US651639AP18
Newmont Goldcorp Corp 5.45 9/06/2044	0.00%	US651639AV85
News Corp	0.00%	US65249B1098
Nexon Co Ltd	0.00%	JP3758190007
Panasonic Corp 2.679 19/07/2024	0.00%	US69832AAB26
NGK Spark Plug Co Ltd	0.00%	JP3738600000
Newell Brands Inc 4.2 1/04/2026	0.00%	US651229AW64
Niagara Mohawk Power Corp 4.278 15/12/2028	0.00%	US65364UAL08
Nibe Industrier AB	0.00%	SE0008321293
Nichirei Corp	0.00%	JP3665200006
Nielsen Holdings PLC	0.00%	GB00BWFY5505
Nifco Inc	0.00%	JP3756200006
Nihon M&A Center Inc	0.00%	JP3689050007
NGK Insulators Ltd	0.00%	JP3695200000
New Jersey Turnpike Authority 7.102 1/01/2041	0.00%	US646139X831
NCSOFT Corp	0.00%	KR7036570000
Nedbank Group Ltd	0.00%	ZAE000004875
Nemetschek SE	0.00%	DE0006452907
NEPI Rockcastle PLC	0.00%	IM00BDD7WV31
Nestle (Malaysia) Bhd	0.00%	MYL470700005
Newmont Goldcorp Corp 2.8 1/10/2029	0.00%	US651639AX42
New Jersey Transportation Trust Fund Authority 6.561 15/12/20	0.00%	US646136XR74
NIO ADR representing 1 Class A ord shs	0.00%	US62914V1061
New South Wales Treasury Corp 3 20/02/2030	0.00%	AU3SG0001571
New South Wales Treasury Corp 3 20/04/2029	0.00%	AU3SG0001720
New World Development	0.00%	HK0017000149
New York City Water & Sewer System 5.882 15/06/2044	0.00%	US64972FY341
New York State Electric & Gas Corp 3.3 15/09/2049	0.00%	US649840CR47
Postal Savings Bank of China Ord Shs H	0.00%	CNE1000029W3
New China Life Insurance Co Ltd	0.00%	CNE1000019Y0
Norfolk Southern Corp 4.1 15/05/2049	0.00%	US655844CC05



NOF Corp	0.00%	JP3753400005
Nokian Tyres plc	0.00%	FI0009005318
Nomura Research Institute Ltd	0.00%	JP3762800005
Nordic Investment Bank 1.125 16/03/2022	0.00%	XS2060685158
Nordstrom Inc	0.00%	US6556641008
NIKE Inc 3.375 1/11/2046	0.00%	US654106AG82
Norfolk Southern Corp 3.95 1/10/2042	0.00%	US655844BM95
Noble Energy Inc 3.85 15/01/2028	0.00%	US655044AP00
Norsk Hydro ASA	0.00%	NO0005052605
North Texas Tollway Authority 6.718 1/01/2049	0.00%	US66285WFB72
North West Redwater Partnership / NWR Financing Co Ltd 2.8 1	0.00%	CA663307AL02
North West Redwater Partnership / NWR Financing Co Ltd 3.2 2	0.00%	CA663307AA47
North West Redwater Partnership / NWR Financing Co Ltd 4.05	0.00%	CA663307AB20
Northern States Power Co/MN 2.9 1/03/2050	0.00%	US665772CR86
Norfolk Southern Corp 2.9 15/06/2026	0.00%	US655844BS65
Nissan Chemical Corp	0.00%	JP3670800006
Northwell Healthcare Inc 3.809 1/11/2049	0.00%	US667274AD67
Nippon Express Co Ltd	0.00%	JP3729400006
Nippon Kayaku Co Ltd	0.00%	JP3694400007
Nippon Paint Holdings Co Ltd	0.00%	JP3749400002
Nippon Shinyaku Co Ltd	0.00%	JP3717600005
Nippon Yusen KK	0.00%	JP3753000003
Noble Energy Inc 5.25 15/11/2043	0.00%	US655044AG01
NiSource Inc 4.8 15/02/2044	0.00%	US65473QBC69
Noble Energy Inc 4.2 15/10/2049	0.00%	US655044AR65
Nisshin Seifun Group Inc	0.00%	JP3676800000
Nissin Foods Holdings Co Ltd	0.00%	JP3675600005
Nitto Denko Corp	0.00%	JP3684000007
NMC Health PLC	0.00%	GB00B7FC0762
Noble Energy Inc 3.25 15/10/2029	0.00%	US655044AQ82
Nikon Corp	0.00%	JP3657400002
Nishi-Nippon Railroad Co Ltd	0.00%	JP3658800002
Province of Ontario Canada 2.8 2/06/2048	0.00%	CA68323ADZ45
Providence St Joseph Health Obligated Group 2.532 1/10/2029	0.00%	US743820AA01
Province of Newfoundland and Labrador Canada 4.65 17/10/20	0.00%	CA651333FR20
Province of Nova Scotia Canada 4.1 1/06/2021	0.00%	CA669827FY83
Province of Nova Scotia Canada 4.5 1/06/2037	0.00%	CA669827FQ59
Province of Nova Scotia Canada 4.7 1/06/2041	0.00%	CA669827FW28
Province of Newfoundland and Labrador Canada 2.85 2/06/202	0.00%	CA651333GC42
Province of Ontario Canada 2.6 2/06/2025	0.00%	CA68323ACX06
Province of New Brunswick Canada 4.8 3/06/2041	0.00%	CA642869AA90
Province of Ontario Canada 2.9 2/06/2028	0.00%	CA68333ZAC10
Province of Ontario Canada 3.05 29/01/2024	0.00%	US68323AFC36
Province of Ontario Canada 3.5 2/06/2043	0.00%	CA68323AAY07
Province of Ontario Canada 5.85 8/03/2033	0.00%	CA683234SL32
Province of Quebec Canada 2.375 31/01/2022	0.00%	US748149AM34
Province of Quebec Canada 2.5 9/04/2024	0.00%	US748149AQ48
Province of Ontario Canada 2.4 8/02/2022	0.00%	US68323AED28
Province of British Columbia Canada 4.3 18/06/2042	0.00%	CA1107098Y17
Polymetal International PLC	0.00%	JE00B6T5S470
Province of Alberta Canada 3.3 15/03/2028	0.00%	US013051EA13
Province of Alberta Canada 3.45 1/12/2043	0.00%	CA013051DK06
Province of British Columbia Canada 2.65 22/09/2021	0.00%	US110709BN11
Province of British Columbia Canada 2.8 18/06/2048	0.00%	CA11070TAG37
Province of Newfoundland and Labrador Canada 3.7 17/10/204	0.00%	CA651333FY70
Province of British Columbia Canada 3.2 18/06/2044	0.00%	CA110709GC03
Province of Quebec Canada 4.25 1/12/2043	0.00%	CA74814ZEK53
Province of Manitoba Canada 2.125 22/06/2026	0.00%	US563469UL77
Province of Manitoba Canada 2.85 5/09/2046	0.00%	CA563469UF02
Province of Manitoba Canada 3.4 5/09/2048	0.00%	CA563469UN36
Province of Manitoba Canada 4.1 5/03/2041	0.00%	CA563469TM71
Province of Manitoba Canada 6.3 5/03/2031	0.00%	CA56344ZCG24
Province of New Brunswick Canada 3.8 14/08/2045	0.00%	CA642866GG67
Province of British Columbia Canada 2.95 18/06/2050	0.00%	CA110709GJ55
Qorvo Inc	0.00%	US74736K1016
Puget Sound Energy Inc 3.25 15/09/2049	0.00%	US745332CJ30
PulteGroup Inc	0.00%	US7458671010
Puma SE	0.00%	DE0006969603
PVH Corp	0.00%	US6936561009
Qatar Government International Bond 3.875 23/04/2023	0.00%	XS1806502453
Province of Quebec Canada 2.75 12/04/2027	0.00%	US748149AN17
Qiagen NV	0.00%	NL0012169213
Public Service Co of Colorado 3.8 15/06/2047	0.00%	US744448CN95
QUALCOMM Inc 3.25 20/05/2027	0.00%	US747525AU71
QUALCOMM Inc 4.3 20/05/2047	0.00%	US747525AV54

Quanta Computer Inc	0.00%	TW0002382009
Queensland Treasury Corp 4.25 21/07/2023	0.00%	AU0000XQLQX4
Quilter PLC	0.00%	GB00BDCXV269
Qurate Retail Inc	0.00%	US74915M1009
Qatar National Bank Ord Shs	0.00%	QA0006929895
PSG Group Ltd	0.00%	ZAE000013017
Prosiebensat 1 Media SE	0.00%	DE000PSM7770
Province of Saskatchewan Canada 2.55 2/06/2026	0.00%	CA803854KB35
Province of Saskatchewan Canada 3.1 2/06/2050	0.00%	CA803854KH05
Province of Saskatchewan Canada 3.3 2/06/2048	0.00%	CA803854KC18
Province of Saskatchewan Canada 3.9 2/06/2045	0.00%	CA803854JU35
Province of Saskatchewan Canada 8.5 15/07/2022	0.00%	US803854FA15
Public Storage 3.094 15/09/2027	0.00%	US74460DAC39
Prysmian SpA	0.00%	IT0004176001
Public Service Electric & Gas Co 3.8 1/03/2046	0.00%	US74456QBQ82
PSP Capital Inc 2.09 22/11/2023	0.00%	CA69363TAK84
Psp Swiss Property Ag-Reg	0.00%	CH0018294154
PTC Inc	0.00%	US69370C1009
PTT Exploration & Prod - Foreign	0.00%	TH0355A10212
PTT Global Chemical PCL	0.00%	TH1074010014
Province of Quebec Canada 4.25 1/12/2021	0.00%	CA74814ZEH25
Proximus NV	0.00%	BE0003810273
PepsiCo Inc 2 15/04/2021	0.00%	US713448DX30
Province of Alberta Canada 3.3 1/12/2046	0.00%	CA013051DS32
Pennon Group Plc	0.00%	GB00B18V8630
Penske Truck Leasing Co Lp / PTL Finance Corp 2.7 1/11/2024	0.00%	US709599BG87
Penske Truck Leasing Co Lp / PTL Finance Corp 4.45 29/01/2026	0.00%	US709599BE30
Pentair Inc	0.00%	IE00BLS09M33
Pegatron Corp	0.00%	TW0004938006
People's United Financial Inc	0.00%	US7127041058
PECO Energy Co 3 15/09/2049	0.00%	US693304AX55
PepsiCo Inc 2.625 29/07/2029	0.00%	US713448EL82
PepsiCo Inc 2.75 1/03/2023	0.00%	US713448CG16
PepsiCo Inc 2.85 24/02/2026	0.00%	US713448DF24
PepsiCo Inc 3.375 29/07/2049	0.00%	US713448EM65
PeptiDream Inc	0.00%	JP3836750004
PerkinElmer Inc 3.3 15/09/2029	0.00%	US714046AG46
People's Insurance Company Group of China Ltd	0.00%	CNE100003F27
PayPal Holdings Inc 2.2 26/09/2022	0.00%	US70450YAB92
Pandora A/S	0.00%	DK0060252690
Pargesa Holding SA-BR	0.00%	CH0021783391
Park Hotels & Resorts Inc	0.00%	US7005171050
Park24 Co Ltd	0.00%	JP3780100008
Parker-Hannifin Corp 2.7 14/06/2024	0.00%	US701094AM61
Pembina Pipeline Corp 4.81 25/03/2044	0.00%	CA70632ZAD39
Parker-Hannifin Corp 4 14/06/2049	0.00%	US701094AP92
Persol Holdings Co Ltd	0.00%	JP3547670004
PayPal Holdings Inc 2.4 1/10/2024	0.00%	US70450YAC75
PayPal Holdings Inc 2.65 1/10/2026	0.00%	US70450YAD58
PayPal Holdings Inc 2.85 1/10/2029	0.00%	US70450YAE32
Paz Oil Company Ltd	0.00%	IL0011000077
PCCW Ltd	0.00%	HK0008011667
Pearson Plc	0.00%	GB0006776081
Parker-Hannifin Corp 3.25 14/06/2029	0.00%	US701094AN45
Powszechna Kasa Oszczednosci Bank Polski SA	0.00%	PLPKO0000016
NAV Canada 3.534 23/02/2046	0.00%	CA62895ZAN02
Portugal Government International Bond 5.125 15/10/2024	0.00%	XS1085738729
Mitsubishi UFJ Lease & Finance Co Ltd	0.00%	JP3499800005
Poste Italiane SpA	0.00%	IT0003796171
Pou Chen Corp	0.00%	TW0009904003
Perrigo Co PLC	0.00%	IE00B8GH1M568
Power Financial Corp	0.00%	CA73927C1005
PLDT Inc	0.00%	PHY7072Q1032
Powszechny Zaklad Ubezpieczen SA	0.00%	PLPZU0000011
PPB Group Bhd	0.00%	MYL40650O008
President Chain Store Corp	0.00%	TW0002912003
Principal Financial Group Inc 4.3 15/11/2046	0.00%	US74251VAN29
Principal Life Global Funding II 2.5 16/09/2029	0.00%	US74256LBG32
Progressive Corp/The 4.2 15/03/2048	0.00%	US743315AT02
Power Corporation of Canada	0.00%	CA7392391016
PICC Property and Casualty Company Ltd	0.00%	CNE100000593
Panasonic Corp 3.113 19/07/2029	0.00%	US69832AAC09
Petrobras Distribuidora SA	0.00%	BRBRDTACNOR1
Petroleos Mexicanos 6.84 23/01/2030	0.00%	US71654QCT76
Petronas Chemicals Group Bhd	0.00%	MYL51830O008

Petronas Gas Bhd	0.00%	MYL603300004
Pfizer Inc 2.75 3/06/2026	0.00%	US717081DV27
Polski Koncern Naftowy Orlen SA	0.00%	PLPKN0000018
Phoenix Group Holdings	0.00%	GB00BGXQNP29
Polaris Industries Inc	0.00%	US7310681025
Pigeon Corporation	0.00%	JP3801600002
Pinduoduo Inc	0.00%	US7223041028
Ping An Bank Co Ltd	0.00%	CNE000000040
PING AN INSURANCE GROUP CO-A	0.00%	CNE000001R84
Plains All American Pipeline LP / PAA Finance Corp 3.55 15/12/2	0.00%	US72650RBM34
Persimmon PLC	0.00%	GB0006825383
Pfizer Inc 3.2 15/09/2023	0.00%	US717081EN91
Kuraray Co Ltd	0.00%	JP3269600007
Koito Manufacturing Co Ltd	0.00%	JP3284600008
Kroger Co/The 5.15 1/08/2043	0.00%	US501044CT67
Kroton Educacional SA	0.00%	BRKROTACNOR9
Krung Thai Bank PCL	0.00%	TH0150010Z11
Kuala Lumpur Kepong Bhd	0.00%	MYL244500004
Kreditanstalt fuer Wiederaufbau 1.375 5/08/2024	0.00%	US500769JC98
Kunlun Energy Company Ltd	0.00%	BMG5320C1082
Kraft Heinz Foods Co 4.875 1/10/2049	0.00%	US50077LAY20
Kurita Water Industries Ltd	0.00%	JP3270000007
Kyowa Kirin Co Ltd	0.00%	JP3256000005
Kyushu Electric Power Co Inc	0.00%	JP3246400000
Kyushu Railway Co	0.00%	JP3247010006
L Brands Inc	0.00%	US5017971046
L E Lundbergforetagen AB (publ)	0.00%	SE0000108847
Kuehne und Nagel International AG	0.00%	CH0025238863
Korea Treasury Bond 2 10/09/2068	0.00%	KR103503G899
Lower Mattagami Energy LP 4.944 21/09/2043	0.00%	CA548243AF18
Kommunekredit 2.25 16/11/2022	0.00%	XS1718495515
Konami Holdings Corp	0.00%	JP3300200007
Konica Minolta Inc	0.00%	JP3300600008
Koninklijke Vopak NV	0.00%	NL0009432491
Kroger Co/The 4.65 15/01/2048	0.00%	US501044DK40
Korea Investment Holdings Co Ltd	0.00%	KR7071050009
Land & Houses Pub Co - Foreign	0.00%	TH0143010Z16
Korea Zinc Inc	0.00%	KR7010130003
Kose Corp	0.00%	JP3283650004
Kraft Heinz Foods Co 3 1/06/2026	0.00%	US50077LAD82
Kraft Heinz Foods Co 3.75 1/04/2030	0.00%	US50077LAU08
Kraft Heinz Foods Co 4 15/06/2023	0.00%	US50077LAS51
Kraft Heinz Foods Co 4.625 1/10/2039	0.00%	US50077LAW63
Korea Electric Power Corp	0.00%	KR7015760002
Localiza Rent A Car	0.00%	BRRENTACNOR4
Life Healthcare Group Holdings Ltd	0.00%	ZAE000145892
Lincoln National Corp 3.05 15/01/2030	0.00%	US534187BJ76
Lion Corp	0.00%	JP3965400009
Lite-On Technology Corp	0.00%	TW0002301009
Live Nation Entertainment Inc	0.00%	US5380341090
Labrador-Island Link Funding Trust 3.86 1/12/2045	0.00%	CA505443AB77
Loblaw Cos Ltd 4.488 11/12/2028	0.00%	CA539481AM35
LG Uplus Corp	0.00%	KR7032640005
Logitech International SA	0.00%	CH0025751329
Lojas Americanas SA	0.00%	BRLAMEACNPR6
Longfor Group Holdings Ltd	0.00%	KYG5635P1090
Los Angeles Department of Water & Power Power System Revei	0.00%	US544495UG72
Los Angeles Unified School District/CA 5.75 1/07/2034	0.00%	US544646XZ09
Mitsui O.S.K. Lines Ltd	0.00%	JP3362700001
LIXIL Group Corp	0.00%	JP3626800001
Leg Immobilien Ag	0.00%	DE000LEG1110
Kohl's Corp 4.25 17/07/2025	0.00%	US500255AU88
Land Securities Group Plc	0.00%	GB00BYWOPQ60
Landeskreditbank Baden-Wuerttemberg Foerderbank 2.625 7/0	0.00%	XS1947639305
Landwirtschaftliche Rentenbank 1.75 24/09/2021	0.00%	US515110BW39
LANXESS AG	0.00%	DE0005470405
LATAM Airlines Group SA	0.00%	CL0000000423
Liberty Property Trust	0.00%	US5311721048
Lear Corp	0.00%	US5218652049
Li Ning Co Ltd	0.00%	KYG5496K1242
Leggett & Platt Inc	0.00%	US5246601075
Lenovo Group Ltd	0.00%	HK0992009065
LG Corp	0.00%	KR7003550001
LG Display Co Ltd	0.00%	KR7034220004
LG Electronics Inc	0.00%	KR7066570003

Lagardere SCA	0.00%	FR0000130213
Lawson Inc	0.00%	JP3982100004
Kawasaki Heavy Industries Ltd	0.00%	JP3224200000
Komercni Banka as	0.00%	CZ0008019106
Kamigumi Co Ltd	0.00%	JP3219000001
Kaneka Corp	0.00%	JP3215800008
Kangwon Land Inc	0.00%	KR7035250000
Kansai Electric Power Co Inc	0.00%	JP3228600007
Kaken Pharmaceutical Co Ltd	0.00%	JP3207000005
Kansas City Southern 4.7 1/05/2048	0.00%	US485170BB94
Kakao Corp	0.00%	KR7035720002
Keihan Holdings Co Ltd	0.00%	JP3279400000
Keikyu Corp	0.00%	JP3280200001
Keio Corp	0.00%	JP3277800003
Keisei Electric Railway Co Ltd	0.00%	JP3278600006
Kellogg Co 2.65 1/12/2023	0.00%	US487836BS63
Keppel Corporation Ltd	0.00%	SG1U68934629
Kansai Paint Co Ltd	0.00%	JP3229400001
Jumbo SA	0.00%	GRS282183003
Johnson Controls International plc 4.625 2/07/2044	0.00%	US478375AL26
Johnson Matthey Plc.	0.00%	GB00BZ48QC70
JPMorgan Chase & Co 2.301 15/10/2025	0.00%	US46647PBF27
JPMorgan Chase & Co 2.739 15/10/2030	0.00%	US46647PBE51
JPMorgan Chase & Co 3.9 15/07/2025	0.00%	US46625HMN79
Kalbe Farma Tbk PT	0.00%	ID1000125107
Jtekt Corp	0.00%	JP3292200007
Keurig Dr Pepper Inc	0.00%	US49271V1008
Just Eat PLC	0.00%	GB00BKX5CN86
Jyske Bank A/S	0.00%	DK0010307958
K&S AG	0.00%	DE000KSAG888
Kagome Co Ltd	0.00%	JP3208200000
Kajima Corp	0.00%	JP3210200006
Kakaku.com Inc	0.00%	JP3206000006
JSR Corp	0.00%	JP3385980002
KLA Corp 4.125 1/11/2021	0.00%	US482480AD20
Kingdee International Software Group Co Ltd	0.00%	KYG525681477
Kingfisher PLC	0.00%	GB0033195214
Kingsoft Corp Ltd	0.00%	KYG5264Y1089
Kingspan Group PLC	0.00%	IE0004927939
Kinnevik AB	0.00%	SE0008373906
Keppel Reit Units	0.00%	SG1T22929874
KKR Group Finance Co III LLC 5.125 1/06/2044	0.00%	US48250AAA16
Kinder Morgan Energy Partners LP 3.95 1/09/2022	0.00%	US494550BL94
Klabina SA	0.00%	BRKLBNAACNPR9
Klepierre	0.00%	FR0000121964
Knorr Bremse AG	0.00%	DE000KBX1006
Kobayashi Pharmaceutical Co Ltd	0.00%	JP3301100008
Koc Holding AS	0.00%	TRAKCHOL91Q8
Kohls Corp	0.00%	US5002551043
Kion Group AG	0.00%	DE000KGX8881
Kikkoman Corp	0.00%	JP3240400006
Lowe's Cos Inc 3.1 3/05/2027	0.00%	US548661DP97
Keurig Dr Pepper Inc 3.13 15/12/2023	0.00%	US26138EAW93
Keurig Dr Pepper Inc 4.057 25/05/2023	0.00%	US49271VAG59
Keurig Dr Pepper Inc 4.597 25/05/2028	0.00%	US49271VAF76
Keurig Dr Pepper Inc 4.985 25/05/2038	0.00%	US49271VAC46
Kewpie Corp	0.00%	JP3244800003
Kinder Morgan Inc/DE 5.3 1/12/2034	0.00%	US49456BAG68
KGHM Polska Miedz SA	0.00%	PLKGHM000017
Kinder Morgan Inc/DE 4.3 1/03/2028	0.00%	US49456BAP67
Kilroy Realty LP 3.05 15/02/2030	0.00%	US49427RAP73
Kimberly-Clark Corp 3.9 4/05/2047	0.00%	US494368BW28
Kimco Realty Corp	0.00%	US49446R1095
Kinden Corp	0.00%	JP3263000006
Kinder Morgan Energy Partners LP 3.45 15/02/2023	0.00%	US494550BM77
Kesko Oyj	0.00%	FI0009000202
KeyCorp 2.55 1/10/2029	0.00%	US49326EJ82
Moneta Money Bank as	0.00%	CZ0008040318
Microsoft Corp 4.5 6/02/2057	0.00%	US594918CB81
MOL Plc	0.00%	HU0000153937
Molson Coors Brewing Co 3 15/07/2026	0.00%	US60871RAG56
Molson Coors Brewing Co 5 1/05/2042	0.00%	US60871RAD26
Molson Coors International LP 2.84 15/07/2023	0.00%	CAU60901AF97
Mizrahi Tefahot Bank Ltd	0.00%	IL0006954379
Moncler SpA	0.00%	IT0004965148

Miura Co Ltd	0.00%	JP3880800002
MonotaRO Co Ltd	0.00%	JP3922950005
Morgan Stanley & Co. LLC CAD Margin A/C	0.00%	
Morgan Stanley & Co. LLC CHF Margin A/C	0.00%	
Morgan Stanley & Co. LLC EUR Margin A/C	0.00%	
Morgan Stanley & Co. LLC GBP Margin A/C	0.00%	
Morgan Stanley & Co. LLC JPY Margin A/C	0.00%	
Momo Inc	0.00%	US60879B1070
Mitsubishi Gas Chemical Co Inc	0.00%	JP3896800004
Lotte Chemical Corp	0.00%	KR7011170008
mini MSCI Emg Mkts Indx Ftr Dec19	0.00%	
Minor International PCL - Foreign	0.00%	TH0128B10Z17
Minth Group Ltd	0.00%	KYG6145U1094
Mirae Asset Daewoo Co Ltd	0.00%	KR7006800007
Mohawk Industries Inc	0.00%	US6081901042
Misumi Group Inc	0.00%	JP3885400006
Mosaic Co/The	0.00%	US61945C1036
Mitsubishi Materials Corp	0.00%	JP3903000002
Mitsubishi Motors Corp	0.00%	JP3899800001
Mitsubishi Tanabe Pharma Corp	0.00%	JP3469000008
RSA Insurance Group PLC	0.00%	GB00BKKMKR23
Mitsui Chemicals Inc	0.00%	JP3888300005
QVC Inc 4.45 15/02/2025	0.00%	US747262AU78
Misc Bhd	0.00%	MYL381600005
National Bank of Canada 2.545 12/07/2024	0.00%	CA63306AGD24
Mytilineos Holdings SA	0.00%	GRS393503008
Nabtesco Corp	0.00%	JP3651210001
NagaCorp Ord Shs	0.00%	KYG6382M1096
Nagase & Co Ltd	0.00%	JP3647800006
Nagoya Railroad Co Ltd	0.00%	JP3649800004
Morgan Stanley & Co. LLC USD Margin A/C	0.00%	
National Bank of Canada 1.957 30/06/2022	0.00%	CA6330674V23
Municipal Finance Authority of British Columbia 2.95 14/10/202	0.00%	CA626209JP62
National Fuel Gas Co 3.75 1/03/2023	0.00%	US636180BL49
National Oilwell Varco Inc	0.00%	US6370711011
National Oilwell Varco Inc 2.6 1/12/2022	0.00%	US637071AJ02
National Rural Utilities Cooperative Finance Corp 2.9 15/03/202	0.00%	US63743HER93
Natixis SA	0.00%	FR0000120685
Natura Cosmeticos SA	0.00%	BRNATUACNOR6
Nankai Electric Railway Co Ltd	0.00%	JP3653000004
MPLX LP 5.5 15/02/2049	0.00%	US55336VAT70
Microsoft Corp 3.75 1/05/2043	0.00%	US594918AU80
Mosaic Co/The 4.25 15/11/2023	0.00%	US61945CAC73
Motorola Solutions Inc 3.5 1/03/2023	0.00%	US620076BC25
MPLX LP 3.5 1/12/2022	0.00%	US55336VAY65
MPLX LP 4.5 15/04/2038	0.00%	US55336VAM28
MPLX LP 4.875 1/06/2025	0.00%	US55336VAJ98
Mylan NV 3.95 15/06/2026	0.00%	US62854AAN46
MPLX LP 5.2 1/12/2047	0.00%	US55336VBF67
Muskat Falls / Labrador Transmission Assets Funding Trust 3.8	0.00%	CA628153AC27
Mr Price Group Ltd	0.00%	ZAE000200457
MSE S&P/TSX 60 Indx Ftr Dec19	0.00%	
MTR Corp Ltd	0.00%	HK0066009694
MultiChoice Group Ltd	0.00%	ZAE000265971
Multiplan Empreendimentos Imobiliarios SA	0.00%	BRMULTACNORS
Morgan Stanley 3 7/02/2024	0.00%	CA6174468D43
MPLX LP 5.2 1/03/2047	0.00%	US55336VAL45
Martin Marietta Materials Inc 4.25 15/12/2047	0.00%	US573284AU07
Minebea Mitsumi Inc	0.00%	JP3906000009
Mapletree North Asia Commercial Trust	0.00%	SG2F55990442
Marathon Petroleum Corp 4.5 1/04/2048	0.00%	US56585ABE10
Marks & Spencer Group Plc	0.00%	GB0031274896
Marriott International Inc/MD 3.6 15/04/2024	0.00%	US571900BB49
Mapletree Industrial Units	0.00%	SG2C32962814
Marsh & McLennan Cos Inc 4.2 1/03/2048	0.00%	US571748BD35
Mapletree Commercial Units	0.00%	SG2D18969584
Marui Group Co Ltd	0.00%	JP3870400003
Maruichi Steel Tube Ltd	0.00%	JP3871200006
Masco Corp 4.5 15/05/2047	0.00%	US574599BM79
Massachusetts Mutual Life Insurance Co 4.9 1/04/2077	0.00%	US575767AL25
Mastercard Inc 3.65 1/06/2049	0.00%	US57636QAL86
Matsumotokiyoshi Holdings Co	0.00%	JP3869010003
Mars Inc 4.2 1/04/2059	0.00%	US571676AH87
Macy's Retail Holdings Inc 4.5 15/12/2034	0.00%	US55616XAM92
Lowe's Cos Inc 3.12 15/04/2022	0.00%	US548661CW57

Lowe's Cos Inc 3.65 5/04/2029	0.00% US548661DR53
Lowe's Cos Inc 4.375 15/09/2045	0.00% US548661DJ38
Lukoil PJSC	0.00% RU0009024277
Lundin Petroleum AB	0.00% SE0000825820
Mapletree Logistics Trust Units	0.00% SG1503926213
Macy's Inc	0.00% US55616P1049
McCormick & Co Inc/MD 3.15 15/08/2024	0.00% US579780AM94
Magazine Luiza SA	0.00% BRMGLUACNOR2
Magellan Midstream Partners LP 4.2 3/10/2047	0.00% US559080AM85
Makita Corp	0.00% JP3862400003
ManpowerGroup Inc	0.00% US56418H1005
Manulife Financial Corp 3.049 20/08/2029	0.00% CA56501RAF34
Mapfre SA	0.00% ES0124244E34
Macerich Co/The	0.00% US5543821012
Microchip Technology Inc 4.333 1/06/2023	0.00% US595017AP92
Merlin Properties Socimi S.A.	0.00% ES0105025003
Metro AG	0.00% DE000BF80019
Metro Inc/CN 3.39 6/12/2027	0.00% CA59162NAF65
Metropolitan Bank and Trust Co	0.00% PHY6028G1361
Metropolitan Transportation Authority 6.668 15/11/2039	0.00% US59259YBY41
Maxis Bhd	0.00% MYL601200008
Micro Focus International PLC	0.00% GB00BJ1F4N75
Merck & Co Inc 2.35 10/02/2022	0.00% US58933YAAQ89
Micron Technology Inc 4.185 15/02/2027	0.00% US595112BP79
Micron Technology Inc 4.663 15/02/2030	0.00% US595112BQ52
Microsoft Corp 1.55 8/08/2021	0.00% US594918BP86
Microsoft Corp 2 8/08/2023	0.00% US594918BQ69
Microsoft Corp 3.125 3/11/2025	0.00% US594918BJ27
Microsoft Corp 3.3 6/02/2027	0.00% US594918BY93
Metso Oyj	0.00% FI0009007835
Mebuki Financial Group Inc	0.00% JP3117700009
Naturgy Energy Group SA	0.00% ES0116870314
McDonald's Corp 2.625 1/09/2029	0.00% US58013MFJ80
McDonald's Corp 2.75 9/12/2020	0.00% US58013MEX83
McDonald's Corp 3.125 4/03/2025	0.00% CA580135CD12
McDonald's Corp 3.625 1/09/2049	0.00% US58013MFK53
McDonald's Corp 3.7 30/01/2026	0.00% US58013MEY66
Merlin Entertainments PLC	0.00% GB00BDZT6P94
Mdu Resources Group Inc	0.00% US5526901096
Merck & Co Inc 2.9 7/03/2024	0.00% US58933YAU91
Mediobanca Banca di Credito Finanziario SpA	0.00% IT0000062957
Medipal Holdings Corp	0.00% JP3268950007
Mega Financial Holding Co Ltd	0.00% TW0002886009
Meggitt PLC	0.00% GB0005758098
Melco International Develop.	0.00% HK0200030994
Mazda Motor Corp	0.00% JP3868400007
McDonald's Corp 4.45 1/09/2048	0.00% US58013MFH25
Trustees of the University of Pennsylvania/The 3.61 15/02/2115	0.00% US91481CAC47
Total Capital International SA 2.829 10/01/2030	0.00% US89153VAT61
Travis Perkins PLC	0.00% GB0007739609
Treasury Corp of Victoria 2.5 22/10/2029	0.00% AU0000042004
Trelleborg AB	0.00% SE0000114837
Trend Micro Inc	0.00% JP3637300009
TransCanada PipeLines Ltd 8.05 17/02/2039	0.00% CA89353ZBU18
True Corporation PCL	0.00% TH0375010214
TransCanada PipeLines Ltd 4.34 15/10/2049	0.00% CA89353ZCD83
Tryg A/S	0.00% DK0060636678
Tsingtao Brewery Co Ltd-A	0.00% CNE0000009Y3
Tsuruha Holdings Inc	0.00% JP3536150000
TUI AG	0.00% DE000TUAG000
Turkcell Iletisim Hizmetleri AS	0.00% TRATCELL91M1
Turkiye Garanti Bankasi AS	0.00% TRAGARAN91N1
TripAdvisor Inc	0.00% US8969452015
Toyota Industries Corp	0.00% JP3634600005
Royal Bank of Canada 4.93 16/07/2025	0.00% CA780085N938
Total Capital International SA 4.25 26/11/2021	0.00% AU3CB0225662
Toto Ltd	0.00% JP3596200000
Toyo Seikan Group Holdings Ltd	0.00% JP3613400005
Toyo Suisan Kaisha Ltd	0.00% JP3613000003
Transcanada Trust 5.5 15/09/2079	0.00% US89356BAE83
Toyota Credit Canada Inc 2.62 11/10/2022	0.00% CA892329BD42
TWDC Enterprises 18 Corp 2.35 1/12/2022	0.00% US25468PCW41
Toyota Motor Credit Corp 1.9 8/04/2021	0.00% US89236TCZ66
Toyota Motor Credit Corp 3.05 8/01/2021	0.00% US89236TFQ31
Toyota Motor Credit Corp 3.2 11/01/2027	0.00% US89236TDR32

Toyota Motor Credit Corp 3.35 8/01/2024	0.00% US89236TFS96
Toyota Tsusho Corp	0.00% JP3635000007
TransCanada PipeLines Ltd 3.69 19/07/2023	0.00% CA89353ZBX56
TOYOTA 3.56% 11/08/2022	0.00% NZTFSDT671C5
United Internet AG	0.00% DE0005089031
Union Pacific Corp 3.6 15/09/2037	0.00% US907818EQ79
Union Pacific Corp 3.95 10/09/2028	0.00% US907818EY04
Union Pacific Corp 4.25 15/04/2043	0.00% US907818DP06
Unione di Banche Italiane SpA	0.00% IT0003487029
Uniper SE	0.00% DE000UNSE018
Turkiye Petrol Rafinerileri AS	0.00% TRATUPRS91E8
United Continental Holdings Inc	0.00% US9100471096
Union Electric Co 3.5 15/03/2029	0.00% US906548CP55
United Microelectronics Corp	0.00% TW0002303005
United Parcel Service Inc 2.5 1/04/2023	0.00% US911312BK14
United Parcel Service Inc 3.05 15/11/2027	0.00% US911312BM79
United Parcel Service Inc 4.25 15/03/2049	0.00% US911312BQ83
United States Treasury Note/Bond 1.625 15/08/2029	0.00% US912828YB05
United Tractors Tbk PT	0.00% ID1000058407
United Airlines 2019-2 Class AA Pass Through Trust 2.7 1/05/20	0.00% US90932JAA07
Ultrapar Participacoes SA	0.00% BRUGPAACNOR8
Total Capital International SA 2.434 10/01/2025	0.00% US89153VAS88
TWDC Enterprises 18 Corp 2.758 7/10/2024	0.00% CA254687CD65
Tyson Foods Inc 3.55 2/06/2027	0.00% US902494BC62
Tyson Foods Inc 4.5 15/06/2022	0.00% US902494AT07
Uber Technologies Ord Shs	0.00% US90353T1007
Ubisoft Entertainment SA	0.00% FR0000054470
Union Pacific Corp 3.5 8/06/2023	0.00% US907818EU81
UDR Inc 3 15/08/2031	0.00% US90265EAR18
Union Pacific Corp 3.35 15/08/2046	0.00% US907818EK00
Umicore SA	0.00% BE0974320526
Under Armour Inc	0.00% US9043112062
UniCredit SpA 5.861 19/06/2032	0.00% US904678AF64
Unilever Indonesia Tbk PT	0.00% ID1000095706
Unimicron Technology Corp	0.00% TW0003037008
TWDC Enterprises 18 Corp 2.3 12/02/2021	0.00% US25468PDJ21
Ucb SA	0.00% BE0003739530
Techtronic Industries Co Ltd	0.00% HK0669013440
Total Capital International SA 3.461 12/07/2049	0.00% US89153VAU35
Target Corp 4 1/07/2042	0.00% US87612EBA38
Tate & Lyle PLC	0.00% GB0008754136
Tatneft PJSC - Pref	0.00% RU0006944147
Taylor Wimpey PLC	0.00% GB0008782301
Tapestry Inc	0.00% US8760301072
TD Ameritrade Holding Corp 2.95 1/04/2022	0.00% US87236YAE86
Tampa Electric Co 3.625 15/06/2050	0.00% US875127BG61
Teck Resources Ltd	0.00% CA8787422044
Teijin Ltd	0.00% JP3544000007
Tele2 AB	0.00% SE0005190238
Telefonica Brasil SA	0.00% BRVIVTACNPR7
Telefonica Emisiones SA 5.213 8/03/2047	0.00% US87938WAWU71
Telus Corp	0.00% CA87971M1032
TD Ameritrade Holding Corp 2.75 1/10/2029	0.00% US87236YAJ73
Taiwan Cement Corp	0.00% TW0001101004
Sysco Corp 3.75 1/10/2025	0.00% US871829AZ02
T&D Holdings Inc	0.00% JP3539220008
Taiheiyo Cement Corp	0.00% JP3449020001
Taisei Corp	0.00% JP3443600006
Taishin Financial Holding Co Ltd	0.00% TW0002887007
Target Corp 2.5 15/04/2026	0.00% US87612EBE59
Taiwan Business Bank	0.00% TW0002834009
TELUS Corp 4.85 5/04/2044	0.00% CA87971MAW34
Taiwan Cooperative Financial Holding Co Ltd	0.00% TW0005880009
Taiwan High Speed Rail Corp	0.00% TW0002633005
Taiwan Mobile Co Ltd	0.00% TW0003045001
Taiyo Nippon Sanso Corp	0.00% JP3711600001
Taiyo Yuden Co Ltd	0.00% JP3452000007
Takeaway.com NV	0.00% NL0012015705
Taisho Pharmaceutical Holdings Co Ltd	0.00% JP3442850008
Top Glove Corporation Ord Shs	0.00% MYL71130O003
Toho Gas Co Ltd	0.00% JP3600200004
Tohoku Electric Power Co Inc	0.00% JP3605400005
Tokyo Century Corp	0.00% JP3424950008
Tokyo Electric Power Company Holdings Inc	0.00% JP3585800000
Tokyu Corp	0.00% JP3574200006

TELUS Corp 3.2 5/04/2021	0.00% CA87971MAV50
Toll Brothers Inc	0.00% US8894781033
TIS Inc	0.00% JP3104890003
TOPIX Indx Futr Dec19	0.00% DEC19OSETOPX
Toppan Printing Co Ltd	0.00% JP3629000005
Toromont Industries Ltd 3.842 27/10/2027	0.00% CA891102AE54
Toronto Hydro Corp 5.54 21/05/2040	0.00% CA89119ZAC73
Tosoh Corp	0.00% JP3595200001
Total Capital International SA 2.218 12/07/2021	0.00% US89153VAR06
Tokyu Fudosan Holdings Corp	0.00% JP3569200003
THK Co Ltd	0.00% JP3539250005
UnitedHealth Group Inc 2.375 15/08/2024	0.00% US91324PDR01
Tenaris SA	0.00% LU0156801721
Teranet Holdings LP 6.1 17/06/2041	0.00% CA880789AN23
Teva Pharmaceutical Industries Ltd	0.00% IL0006290147
Texas Instruments Inc 1.85 15/05/2022	0.00% US882508BA13
Thermo Fisher Scientific Inc 2.6 1/10/2029	0.00% US883556BZ47
Toho Co Ltd	0.00% JP3598600009
Thermo Fisher Scientific Inc 4.15 1/02/2024	0.00% US883556BF82
Tobu Railway Co Ltd	0.00% JP3597800006
Thyssenkrupp AG	0.00% DE0007500001
Time Warner Cable LLC 4 1/09/2021	0.00% US88732JBA51
Time Warner Cable LLC 4.5 15/09/2042	0.00% US88732JBD90
Time Warner Cable LLC 6.75 15/06/2039	0.00% US88732JAU25
Tingyi Cayman Islands Holding Corp	0.00% KYG887851030
TELUS Corp 3.75 10/03/2026	0.00% CA87971MBC60
Thermo Fisher Scientific Inc 3.3 15/02/2022	0.00% US883556BH49
Wilmar International Ltd	0.00% SG1T56930848
United Utilities Group PLC	0.00% GB00B39J2M42
Wharf Real Estate Investment	0.00% KYG9593A1040
Wheelock and Co Ltd	0.00% HK0020000177
Whitbread Plc	0.00% GB00B1KJ408
William Demant Holding A/S	0.00% DK0060738599
WH Group Ltd	0.00% KYG960071028
Williams Cos Inc/The 3.75 15/06/2027	0.00% US96949LAD73
Westlake Chemical Corp	0.00% US9604131022
Wistron Corp	0.00% TW0003231007
WM Morrison Supermarkets PLC	0.00% GB0006043169
Woolworths Holdings Ltd	0.00% ZAE000063863
Woori Financial Group Inc	0.00% KR7316140003
Worldline SA	0.00% FR0011981968
WRKCo Inc 3 15/09/2024	0.00% US96145DAB10
William Marsh Rice University 3.574 15/05/2045	0.00% US96926GAC78
Welltower Inc 3.1 15/01/2030	0.00% US95040QAJ31
Weibo Corp	0.00% US9485961018
Weichai Power Co Ltd	0.00% CNE100000419
Weir Group Plc/The	0.00% GB0009465807
Welcia Holdings Co Ltd	0.00% JP3274280001
Wells Fargo & Co 2.509 27/10/2023	0.00% CA9497465G76
Wharf Holdings Ltd	0.00% HK0004000045
Wells Fargo Commercial Mortgage Trust 2019-C52 2.892 15/08/	0.00% US95002MAX74
Wuxi Biologics Cayman Inc	0.00% KYG970081090
Welltower Inc 3.625 15/03/2024	0.00% US95040QAG91
Welltower Inc 4.95 1/09/2048	0.00% US95040QAF19
Wendel SE	0.00% FR0000121204
Westcoast Energy Inc 3.77 8/12/2025	0.00% CA95751ZAR43
Western Australian Treasury Corp 2.75 24/07/2029	0.00% AU3SG0001910
Western Union Co/The 3.6 15/03/2022	0.00% US959802AU35
Wells Fargo & Co 2.625 22/07/2022	0.00% US95000U2B83
Zhuzhou CRRC Times Electric Co Ltd	0.00% CNE1000004X4
Yokogawa Electric Corp	0.00% JP3955000009
Yokohama Rubber Co Ltd	0.00% JP3955800002
Yuanta Financial Holdings Co Ltd	0.00% TW0002885001
Yuexiu Property Co Ltd	0.00% HK0123000694
YY Inc	0.00% US98426T1060
Wuliangye Yibin Co Ltd	0.00% CNE000000VQ8
Zardoya Otis SA	0.00% ES0184933812
Yanzhou Coal Mining Co Ltd	0.00% CNE000000WV6
Zijin Mining Group Co Ltd	0.00% CNE100000B24
Zillow Group Inc - C	0.00% US98954M2008
Zions Bancorporation NA	0.00% US9897011071
Zoetis Inc 3 12/09/2027	0.00% US98978VAL71
ZOZO Inc	0.00% JP3399310006
ZTE Corp-H	0.00% CNE1000004Y2
Zalando SE	0.00% DE000ZAL1111



Yamaha Corp	0.00%	JP394260002
Waste Management Inc 4 15/07/2019	0.00%	US94106LBJ70
Wynn Macau Ltd	0.00%	KYG981491007
Xerox Corp	0.00%	US9841216081
XPO Logistics Inc	0.00%	US9837931008
Yageo Corp	0.00%	TW0002327004
Yahoo Japan Corp	0.00%	JP3933800009
Yihai International Holding Ltd	0.00%	KYG984191075
Yamada Denki Co Ltd	0.00%	JP3939000000
Yara International ASA	0.00%	NO0010208051
Yamaha Motor Co Ltd	0.00%	JP3942800008
Yamato Holdings Co Ltd	0.00%	JP3940000007
Yamazaki Baking Co Ltd	0.00%	JP3935600001
Yandex NV-A	0.00%	NL0009805522
Yantai Changyu Pioneer Wine Co Ltd	0.00%	CNE000000T59
WuXi AppTec Co Ltd	0.00%	CNE1000031K4
Yakult Honsha Co Ltd	0.00%	JP3931600005
Verbund AG	0.00%	AT0000746409
USS Co Ltd	0.00%	JP3944130008
Valeo SA	0.00%	FR0013176526
Valero Energy Corp 3.65 15/03/2025	0.00%	US91913YAS90
Vancouver Airport Authority 3.656 23/11/2048	0.00%	CA92157WAB33
Ventas Canada Finance Ltd 2.55 15/03/2023	0.00%	CA92277LAD88
Viacom Inc-Class B	0.00%	US92553P2011
Venture Corporation Ltd	0.00%	SG0531000230
Us 5Yr Note (Cbt) Dec19	0.00%	
Vereit Inc	0.00%	US92339V1008
Veresen Inc 3.43 10/11/2021	0.00%	CA92343ZAE57
Verisk Analytics Inc 4.125 12/09/2022	0.00%	US92345YAC03
Verizon Communications Inc 3.125 16/03/2022	0.00%	US92343VDW19
Verizon Communications Inc 3.5 17/02/2023	0.00%	AU3CB0246213
WEG SA	0.00%	BRWEGEACNORO
Ventas Realty LP 3 15/01/2030	0.00%	US92277GAU13
Unum Group 4.5 15/12/2049	0.00%	US91529YAP16
Swire Properties Ltd	0.00%	HK0000063609
UnitedHealth Group Inc 2.875 15/08/2029	0.00%	US91324PDS83
UnitedHealth Group Inc 3.5 15/08/2039	0.00%	US91324PDT66
UnitedHealth Group Inc 3.7 15/08/2049	0.00%	US91324PDU30
UnitedHealth Group Inc 3.875 15/08/2059	0.00%	US91324PDV13
Universal Robina Corp	0.00%	PHY9297P1004
US T-Bond Ultra Fut Dec19	0.00%	
Unum Group	0.00%	US91529Y1064
US Bancorp 3 30/07/2029	0.00%	US91159HHW34
UOL Group Ltd	0.00%	SG1583002349
Uruguay Government International Bond 4.375 23/01/2031	0.00%	US917288BK78
US 10Yr Note (CBT) Dec19	0.00%	
US 10Yr Ultra Fut Dec19	0.00%	
US 2Yr Note (CBT) Dec19	0.00%	
Vifor Pharma AG	0.00%	CH0364749348
University of Southern California 3.028 1/10/2039	0.00%	US914886AB24
Walt Disney Co/The 2 1/09/2029	0.00%	US254687FL52
Walmart Inc 2.375 24/09/2029	0.00%	US931142EQ27
Walmart Inc 2.95 24/09/2049	0.00%	US931142EP44
Walmart Inc 3.3 22/04/2024	0.00%	US931142DP52
Walmart Inc 3.95 28/06/2038	0.00%	US931142EB57
Walsin Technology Corp	0.00%	TW0002492006
Verizon Communications Inc 4.5 17/08/2027	0.00%	AU3CB0246239
Walt Disney Co/The 1.75 30/08/2024	0.00%	US254687FK79
Walgreens Boots Alliance Inc 3.45 1/06/2026	0.00%	US931427AQ19
Walt Disney Co/The 2.75 1/09/2049	0.00%	US254687FM36
Walt Disney Co/The 4.75 15/09/2044	0.00%	US254687EU60
Walt Disney Co/The 6.4 15/12/2035	0.00%	US254687EA07
Want Want China Holdings Ltd	0.00%	KYG9431R1039
Wartsila Oyj Abp	0.00%	FI0009003727
UnitedHealth Group Inc 2.125 15/03/2021	0.00%	US91324PCU49
Walt Disney Co/The 1.65 1/09/2022	0.00%	US254687FJ07
Voya Financial Inc	0.00%	US9290891004
Vipshop Holdings Ltd - Ads	0.00%	US92763W1036
Visa Inc 2.2 14/12/2020	0.00%	US92826CAB81
Visa Inc 4.3 14/12/2045	0.00%	US92826CAF95
Vitasoy International Holdings Ord Shs	0.00%	HK0345001611
Vodacom Group Ltd	0.00%	ZAE000132577
Vodafone Group PLC 4.25 17/09/2050	0.00%	US92857WBU36
Walmart Inc 2.35 15/12/2022	0.00%	US931142DU48
voestalpine AG	0.00%	AT0000937503

Walgreens Boots Alliance Inc 3.8 18/11/2024	0.00% US931427AH10
Voya Financial Inc 3.65 15/06/2026	0.00% US929089AB68
VW Credit Canada Inc 3.7 14/11/2022	0.00% CA918423AS36
Wabtec Corp 4.95 15/09/2028	0.00% US960386AM29
Wacoal Holdings Corp	0.00% JP3992400006
Walgreen Co 4.4 15/09/2042	0.00% US931422AK51
Waste Management Inc 4.15 15/07/2049	0.00% US94106LBA44
Vodafone Group PLC 4.375 30/05/2028	0.00% US92857WBK53
Sasol Ltd	0.00% ZAE000006896
Shanghai Electric Power Co Ltd	0.00% CNE000001G53
Sanfen Pharmaceutical Co Ltd	0.00% JP3336000009
Sanwa Holdings Corp	0.00% JP3344400001
Saputo Inc	0.00% CA8029121057
Saputo Inc 2.827 21/11/2023	0.00% CA80310ZAC38
Santander Consumer USA Holdings Inc	0.00% US80283M1018
Sartorius Stedim Biotech SA	0.00% FR0013154002
Santander Bank Polska SA	0.00% PLBZ00000044
SATS Ltd	0.00% SG1152882764
SBI Holdings Inc	0.00% JP3436120004
Schibsted ASA-B SHS	0.00% NO0010736879
Schindler Holding AG	0.00% CH0024638212
Schindler Holding-Part Cert	0.00% CH0024638196
Schlumberger Holdings Corp 4 21/12/2025	0.00% US806851AG69
Sartorius AG	0.00% DE0007165607
Samsung Life Insurance Co Ltd	0.00% KR7032830002
Samsonite International Sa	0.00% LU0633102719
Samsung Biologics Co Ltd	0.00% KR7207940008
Samsung C&T Corp	0.00% KR7028260008
Samsung Electro-Mechanics Co Ltd	0.00% KR7009150004
Samsung Engineering Co Ltd	0.00% KR7028050003
Santander Holdings USA Inc 4.4 13/07/2027	0.00% US80282KAP12
Samsung Heavy Industries Co Ltd	0.00% KR7010140002
Scor Se	0.00% FR0010411983
Samsung SDS Co Ltd	0.00% KR7018260000
Samsung Securities Co Ltd	0.00% KR7016360000
San Diego County Water Authority 6.138 1/05/2049	0.00% US79741TAR59
Sankyu Inc	0.00% JP3326000001
Sanlam Ltd	0.00% ZAE000070660
Sanofi 4 29/03/2021	0.00% US80105NAG07
Samsung Fire & Marine Insurance Co Ltd	0.00% KR7000810002
Severn Trent PLC	0.00% GB00B1FH8J72
Semptra Energy 4 1/02/2048	0.00% US816851BJ72
Sensata Technologies Holding PLC	0.00% GB00BFMBMT84
Service Properties Trust 4.35 1/10/2024	0.00% US44106MAZ59
Service Properties Trust 4.375 15/02/2030	0.00% US44106MAY84
Service Properties Trust 4.75 1/10/2026	0.00% US44106MBA99
Schlumberger Investment SA 3.65 1/12/2023	0.00% US806854AH81
SES SA	0.00% LU0088087324
Semen Indonesia (Persero) Tbk PT	0.00% ID1000106800
SG Holdings Co Ltd	0.00% JP3162770006
Shandong Gold Mining Co Ltd	0.00% CNE000001FR7
Shandong Weigao Group Medical Polymer Co Ltd	0.00% CNE100000171
Shanghai Baosight Software Co Ltd	0.00% CNE000000C66
Shanghai Commercial & Savings Bank Ltd	0.00% TW0005876007
Swiss Prime Site-Reg	0.00% CH0008038389
Service Properties Trust 4.95 1/10/2029	0.00% US44106MBB72
Sega Sammy Holdings Inc	0.00% JP3419050004
Saipem SpA	0.00% IT0005252140
Scout24 AG	0.00% DE000A12DM80
Screen Holdings Co Ltd	0.00% JP3494600004
SCSK Corp	0.00% JP3400400002
Seagate HDD Cayman 4.75 1/01/2025	0.00% US81180WAL54
Sealed Air Corp	0.00% US81211K1007
Semptra Energy 3.4 1/02/2028	0.00% US816851BG34
Securitas AB	0.00% SE0000163594
Semiconductor Manufacturing International Corp	0.00% KYG8020E1199
SEI Investments Co	0.00% US7841171033
Seibu Holdings Inc	0.00% JP3417200007
Seiko Epson Corp	0.00% JP3414750004
Seino Holdings Co Ltd	0.00% JP3415400005
Sekisui Chemical Co Ltd	0.00% JP3419400001
Schroders PLC	0.00% GB0002405495
SEB SA	0.00% FR0000121709
Rheinmetall AG	0.00% DE0007030009
Remy Cointreau	0.00% FR0000130395

Renaissancere Holdings Ltd	0.00% BMG7496G1033
Renesas Electronics Corp	0.00% JP3164720009
Republic of Austria Government Bond 1.5 2/11/2086	0.00% AT0000A1PEF7
Republic Services Inc 2.5 15/08/2024	0.00% US760759AU48
Riocan Real Estate Invst TR	0.00% CA7669101031
Rixel SA	0.00% FR0010451203
Reliance LP 3.836 15/03/2025	0.00% CA759480AJ50
Richter Gedeon Vegyeszeti Gyar Nyrt	0.00% HU0000123096
Ricoh Co Ltd	0.00% JP3973400009
Rightmove PLC	0.00% GB00BGDT3G23
Rinnai Corp	0.00% JP3977400005
Rio Tinto Finance USA PLC 4.125 21/08/2042	0.00% US76720AAG13
SalMar Ord Shs	0.00% NO0010310956
Resona Holdings Inc	0.00% JP3500610005
Recordati Industria Chimica e Farmaceutica SpA	0.00% IT0003828271
Raiffeisen Bank International AG	0.00% AT0000606306
Rakuten Inc	0.00% JP3967200001
Ralph Lauren Corp	0.00% US7512121010
Rand Merchant Investment Holdings Ltd	0.00% ZAE000210688
Randstad NV	0.00% NL0000379121
Ratch Group PCL - Foreign	0.00% TH0637010Y18
Remgro Ltd	0.00% ZAE000026480
Realty Income Corp 3 15/01/2027	0.00% US756109AS39
Relo Group Inc	0.00% JP3755200007
Red Electrica Corporacion Sa	0.00% ES0173093024
Redefine Properties Ltd	0.00% ZAE000190252
Regency Centers LP 2.95 15/09/2029	0.00% US75884RAZ64
Regional Municipality of Peel Ontario 5.1 29/06/2040	0.00% CA705464DQ51
Regional Municipality of York 2.65 18/04/2029	0.00% CA98704CRA67
Rmb Holdings Ltd	0.00% ZAE000024501
Realtek Semiconductor Corp	0.00% TW0002379005
Saab AB	0.00% SE0000112385
Intouch Holdings PCL - Foreign	0.00% TH0201A10Y19
Rubis SCA	0.00% FR0013269123
Rumo SA	0.00% BRRAILACNOR9
Rutgers The State University of New Jersey 3.915 1/05/2119	0.00% US783186TP49
Ryder System Inc 3.4 1/03/2023	0.00% US78355HKG38
RioCan Real Estate Investment Trust 3.725 18/04/2023	0.00% CA766910AW33
S&P500 E-Mini Future Dec19	0.00%
Royal Bank of Canada 2.03 15/03/2021	0.00% CA780086MH45
Sabine Pass Liquefaction LLC 4.2 15/03/2028	0.00% US785592AU04
Sabra Health Care LP / Sabra Capital Corp 3.9 15/10/2029	0.00% US78572XAG60
SACI Falabella	0.00% CLP3880F1085
Sage Group PLC/The	0.00% GB00B8C3BL03
SAIC Motor Corp Ltd	0.00% CNE000000TY6
Shanghai Fosun Pharmaceutical Group Co Ltd	0.00% CNE000000X38
Ryohin Keikaku Co Ltd	0.00% JP3976300008
Rohm Co Ltd	0.00% JP3982800009
Robert Half International Inc	0.00% US7703231032
Rockies Express Pipeline LLC 4.95 15/07/2029	0.00% US77340RAR84
Rockwell Collins Inc 4.8 15/12/2043	0.00% US774341AF84
Rockwool International A/S	0.00% DK0010219153
Rogers Communications Inc 3.25 1/05/2029	0.00% CA775109BJ98
Rogers Communications Inc 3.625 15/12/2025	0.00% US775109BE00
RPM International Inc 3.75 15/03/2027	0.00% US794685AV56
Rogers Communications Inc 4.5 15/03/2043	0.00% US775109AX99
Johnson Controls International plc 4.5 15/02/2047	0.00% US478375AU25
Rohto Pharmaceutical Co Ltd	0.00% JP3982400008
Rollins Inc	0.00% US7757111049
Romanian Government International Bond 5.125 15/06/2048	0.00% XS1837994794
Roper Technologies Inc 2.35 15/09/2024	0.00% US776743AH99
Roper Technologies Inc 2.8 15/12/2021	0.00% US776743AC03
salesforce.com Inc 3.25 11/04/2023	0.00% US79466LAE48
Rogers Communications Inc 4 13/03/2024	0.00% CA775109BA89
Steel Dynamics Inc	0.00% US8581191009
Shanghai Electric Group Co Ltd	0.00% CNE100000D55
Stanley Black & Decker Inc 4.85 15/11/2048	0.00% US854502AJ02
Stanley Electric Co Ltd	0.00% JP3399400005
Starbucks Corp 3.5 1/03/2028	0.00% US855244AP46
Starbucks Corp 3.8 15/08/2025	0.00% US855244AQ29
St. James's Place PLC	0.00% GB0007669376
State of California 3.375 1/04/2025	0.00% US13063DGB82
Square Enix Holdings Co Ltd	0.00% JP3164630000
Stora Enso OYJ	0.00% FI0009005961
Straumann Holding AG	0.00% CH0012280076

Stryker Corp 3.5 15/03/2026	0.00%	US863667AN16
Subsea 7 SA	0.00%	LU0075646355
Suez Environnement Co	0.00%	FR0010613471
Sugi Holdings Co Ltd	0.00%	JP3397060009
State of Bremen 0.4 20/08/2049	0.00%	DE000A2YNXD3
SPAR Group Ltd	0.00%	ZAE000058517
South Coast British Columbia Transportation Authority 4.45 9/0	0.00%	CA83740TAD96
Southern California Edison Co 2.85 1/08/2029	0.00%	US842400GS60
Southern California Edison Co 4 1/04/2047	0.00%	US842400GG23
Southern Co Gas Capital Corp 4.4 1/06/2043	0.00%	US001192AK93
Southern Copper Corp	0.00%	US84265V1052
Standard Life Aberdeen Ord Shs	0.00%	GB00BF8Q6K64
Southwest Airlines Co 2.65 5/11/2020	0.00%	US844741BB35
Sumco Corp	0.00%	JP3322930003
Spectrum Brands Holdings Inc	0.00%	US84790A1051
Spirax-Sarco Engineering Plc	0.00%	GB00BWFQGN14
Spirit AeroSystems Inc 4.6 15/06/2028	0.00%	US85205TAK60
Spirit Realty LP 3.2 15/01/2027	0.00%	US84861TAE82
Spirit Realty LP 3.4 15/01/2030	0.00%	US84861TAF57
Sprint Corp	0.00%	US85207U1051
Southwest Airlines Co	0.00%	US8447411088
Swap Maturing 20/09/2029 (WPAC40)	0.00%	
Svenska Cellulosa AB SCA	0.00%	SE0000112724
Swap Maturing 03/09/2021 (BNZW40)	0.00%	
Swap Maturing 06/09/2022 (CBA)	0.00%	
Swap Maturing 13/09/2021 (NBNZ40)	0.00%	
Swap Maturing 13/09/2021 (WPAC40)	0.00%	
Sul America SA	0.00%	BRSULACDAM12
Swap Maturing 17/09/2024 (BNZW40)	0.00%	
Suntory Beverage & Food Ltd	0.00%	JP3336560002
Swap Maturing 21/09/2026 (WPAC40)	0.00%	
Swap Maturing 26/09/2021 (CBA)	0.00%	
Swap Maturing 26/09/2024 (CBA)	0.00%	
Swedish Orphan Biovitrum AB (publ)	0.00%	SE0000872095
Swire Pacific Ltd	0.00%	HK0019000162
Raia Drogasil SA	0.00%	BRRADLACNORO
Swap Maturing 17/09/2021 (BNZW40)	0.00%	
Sumitomo Rubber Industries Ltd	0.00%	JP3404200002
Sony Financial Holdings Inc	0.00%	JP3435350008
Sumitomo Chemical Co Ltd	0.00%	JP3401400001
Sumitomo Dainippon Pharma Co Ltd	0.00%	JP3495000006
Sumitomo Heavy Industries	0.00%	JP3405400007
Sumitomo Metal Mining Co Ltd	0.00%	JP3402600005
Sumitomo Mitsui Financial Group Inc 3.04 16/07/2029	0.00%	US86562MBP41
Suzuken Co Ltd	0.00%	JP3398000004
Sumitomo Osaka Cement Co Ltd	0.00%	JP3400900001
Suzano Papel e Celulose SA	0.00%	BRSUZBACNORO
Sun Art Retail Group Ltd	0.00%	HK0000083920
Sun Life Financial Inc 3.05 19/09/2028	0.00%	CA86682ZAJ53
Suncor Energy Inc 3.1 24/05/2029	0.00%	CA86721ZAP41
Suncor Energy Inc 6.8 15/05/2038	0.00%	US71644EAJ10
Suntec Reit	0.00%	SG1Q52922370
Sulzer AG-REG	0.00%	CH0038388911
Sumitomo Mitsui Financial Group Inc 4.436 2/04/2024	0.00%	US86562MAA80
Signify NV	0.00%	NL0011821392
Shizuoka Bank Ltd	0.00%	JP3351200005
Shoprite Holdings Ltd	0.00%	ZAE000012084
Showa Denko KK	0.00%	JP3368000000
Siam Comm Bk - Foreign	0.00%	TH0015010018
Sibanye Gold Ltd	0.00%	ZAE000173951
SINA Corp	0.00%	KYG814771047
Siemens Healthineers AG	0.00%	DE000SHL1006
Shin Kong Financial Holding Co Ltd	0.00%	TW0002888005
Sihuan Pharmaceutical Holdings Group Ltd	0.00%	BMG8162K1137
Sime Darby Plantation Bhd	0.00%	MYL52850O001
Simon Property Group LP 2 13/09/2024	0.00%	US828807DG99
Simon Property Group LP 2.45 13/09/2029	0.00%	US828807DF17
Simon Property Group LP 3.25 13/09/2049	0.00%	US828807DH72
South Australian Government Financing Authority 3 24/05/2028	0.00%	AU3SG0001837
Siemens Gamesa Renewable Energy SA	0.00%	ES0143416115
Sherwin-Williams Co/The 2.75 1/06/2022	0.00%	US824348AU08
Shanghai Lujiazui Finance & Trade Zone Development	0.00%	CNE000000HH6
Shanghai Mechanical & Electrical Industry Co Ltd	0.00%	CNE000000B91
SHANGHAI PUDONG DEVEL BANK-A	0.00%	CNE0000011B7
Shaw Communications Inc	0.00%	CA82028K2002

Shaw Communications Inc 3.8 1/03/2027	0.00% CA82028KAW14
Shaw Communications Inc 4.4 2/11/2028	0.00% CA82028KAY79
Shinsei Bank Ltd	0.00% JP3729000004
Shenzhen Investment Ltd	0.00% HK0604011236
Shin Kong Financial Holding Co Ltd - Preference	0.00% TW0002888A03
Sherwin-Williams Co/The 4.55 1/08/2045	0.00% US824348AS51
Shikoku Electric Power Co Inc	0.00% JP3350800003
Shimadzu Corp	0.00% JP3357200009
Shimao Property Holdings Ltd	0.00% KYG810431042
Shimizu Corp	0.00% JP3358800005
Singapore Airlines Ltd	0.00% SG1V61937297
Shenzhen International Holdings Ltd	0.00% BMG8086V1467
Sociedad Quimica y Minera de Chile SA	0.00% CLP8716X1082
Skylark Holdings Co Ltd	0.00% JP3396210001
SI Green Realty Corp	0.00% US78440X1019
SM Prime Holdings Inc	0.00% PHY8076N1120
SmartCentres Real Estate Investment Trust 3.834 21/12/2027	0.00% CA83179XAH13
Smiths Group PLC	0.00% GB00B1WY2338
Simon Property Group LP 4.375 1/03/2021	0.00% US828807CF26
Snap-On Inc	0.00% US8330341012
Skandinaviska Enskilda Banken AB	0.00% SE0000120784
Societe BIC SA	0.00% FR0000120966
SOFINA	0.00% BE0003717312
Sohgo Security Services Co Ltd	0.00% JP3431900004
S-Oil Corp	0.00% KR7010950004
Sojitz Corp	0.00% JP3663900003
Swiss Market Index Future Dec19	0.00% DE000C31Y2E0
Smurfit Kappa Group PLC	0.00% IE00B1RR8406
Sinopharm Group Co-H	0.00% CNE100000FN7
Singapore Exchange Ltd	0.00% SG1J26887955
Singapore Government Bond 2.375 1/07/2039	0.00% SGXF13029610
Singapore Press Holdings Ltd	0.00% SG1P66918738
Singapore Technologies Engineering Ltd	0.00% SG1F60858221
Sino Biopharmaceutical Ltd	0.00% KYG8167W1380
Sino Land Co	0.00% HK0083000502
SKF AB	0.00% SE0000108227
Sinopec Shanghai Petrochemical Co Ltd	0.00% CNE000000BB2
Skanska AB	0.00% SE0000113250
Sirius XM Holdings Inc	0.00% US82968B1035
SJM Holdings Ltd	0.00% HK0880043028
SK Holdings Co Ltd	0.00% KR7034730002
SK Innovation Co Ltd	0.00% KR7096770003
SK Telecom	0.00% KR7017670001
Sotetsu Holdings Inc	0.00% JP3316400005
Sinopac Financial Holdings Co Ltd	0.00% TW0002890001
Burlington Northern Santa Fe LLC 3.65 1/09/2025	0.00% US12189LAV74
Bristol-Myers Squibb Co 2.55 14/05/2021	0.00% US110122BX59
Buckeye Partners LP 5.85 15/11/2043	0.00% US118230AM30
Bumrungrad Hospital PCL	0.00% TH0168A10201
Bunge Ltd	0.00% BMG169621056
Bunzl Plc	0.00% GB00B0744B38
Bruce Power LP 4.132 21/06/2033	0.00% CA116705AG97
Burlington Northern Santa Fe LLC 3.55 15/02/2050	0.00% US12189LBE02
Bruce Power LP 4.01 21/06/2029	0.00% CA116705AE40
Burlington Northern Santa Fe LLC 3.9 1/08/2046	0.00% US12189LAZ40
Burlington Northern Santa Fe LLC 4.05 15/06/2048	0.00% US12189LBC46
Burlington Northern Santa Fe LLC 4.45 15/03/2043	0.00% US12189LAN10
Burlington Northern Santa Fe LLC 4.7 1/09/2045	0.00% US12189LAX91
Buzzi Unicem SpA	0.00% IT0001347308
BYD Company Ltd	0.00% CNE100000296
Bureau Veritas SA	0.00% FR0006174348
Broadcom Corp / Broadcom Cayman Finance Ltd 3.875 15/01/21	0.00% US11134LAH24
Barry Callebaut AG	0.00% CH0009002962
British Columbia Ferry Services Inc 4.289 28/04/2044	0.00% CA110574AJ95
British Land Co Plc	0.00% GB0001367019
Brixmor Operating Partnership LP 4.125 15/05/2029	0.00% US11120VAH69
Broadcom Corp / Broadcom Cayman Finance Ltd 3 15/01/2022	0.00% US11134LAD10
BTS Group Holdings PCL - Foreign	0.00% TH0221B10213
Broadcom Corp / Broadcom Cayman Finance Ltd 3.625 15/01/21	0.00% US11134LAF67
Calbee Inc	0.00% JP3220580009
Broadcom Inc 3.125 15/04/2021	0.00% US11135FAA93
Brookfield Asset Management Inc 3.8 16/03/2027	0.00% CA11257ZAF68
Brookfield Infrastructure Finance ULC 4.193 11/09/2028	0.00% CA11291ZAE75
Brookfield Property Finance ULC 4.346 3/07/2023	0.00% CA11286ZAA27
Brother Industries Ltd	0.00% JP3830000000

Brown & Brown Inc	0.00%	US1152361010
Broadcom Corp / Broadcom Cayman Finance Ltd 3.5 15/01/2021	0.00%	US11134LAR06
Capitaland Commercial Trust	0.00%	SG1P32918333
Canadian Tire Corp Ltd	0.00%	CA1366812024
Canadian Tire Corp Ltd 6.445 24/02/2034	0.00%	CA13668ZAL28
Canadian Utilities Ltd	0.00%	CA1367178326
Canadian Western Bank 2.924 15/12/2022	0.00%	CA136765BA14
Capcom Co Ltd	0.00%	JP3218900003
Cabot Oil & Gas Corp	0.00%	US1270971039
Capital Power Corp 4.986 23/01/2026	0.00%	CA14046ZAL37
Canadian Natural Resources Ltd 6.25 15/03/2038	0.00%	US136385AL51
Capitaland Ltd	0.00%	SG1J27887962
Capitaland Mall Trust	0.00%	SG1M51904654
Capitec Bank Holdings Ltd	0.00%	ZAE000035861
Capri Holdings Ltd	0.00%	VGG1890L1076
Carl Zeiss Meditec AG	0.00%	DE0005313704
Carnival PLC	0.00%	GB0031215220
Capital One NA 2.15 6/09/2022	0.00%	US14042RNV78
Canadian Government Bond 2.75 1/12/2064	0.00%	CA135087C939
Brilliance China Automotive Holdings Ltd	0.00%	BMG1368B1028
California Institute of Technology 4.7 1/11/2111	0.00%	US13034VAA26
Cameco Corp 4.19 24/06/2024	0.00%	CA13321LAK40
Campbell Soup Co	0.00%	US1344291091
Campbell Soup Co 3.65 15/03/2023	0.00%	US134429BE86
Campbell Soup Co 4.8 15/03/2048	0.00%	US134429BH18
Canadian Pacific Railway Co 6.45 17/11/2039	0.00%	CA13644ZAX56
Canadian Government Bond 1.5 1/09/2024	0.00%	CA135087J967
Canadian Pacific Railway Co 4.8 15/09/2035	0.00%	US13645RAV69
Canadian Imperial Bank of Commerce 2.95 19/06/2029	0.00%	CA13607GJC19
Canadian National Railway Co 2.8 22/09/2025	0.00%	CA136375CF77
Canadian National Railway Co 3.6 1/08/2047	0.00%	CA136375CM29
Canadian Natural Resources Ltd 3.42 1/12/2026	0.00%	CA13638ZDC64
Canadian Natural Resources Ltd 3.85 1/06/2027	0.00%	US136385AX99
CaixaBank SA	0.00%	ES0140609019
Canada Housing Trust No 1 2.65 15/03/2028	0.00%	CA13509PGL19
BlackRock Inc 3.2 15/03/2027	0.00%	US09247XAN12
British Airways 2019-1 Class AA Pass Through Trust 3.3 15/12/2	0.00%	US11043XAA19
Bidvest Group Ltd	0.00%	ZAE000117321
BIM Birlisik Magazalar AS	0.00%	TREBIMM00018
Biogen Inc 2.9 15/09/2020	0.00%	US09062XAC74
Biomerieux SA	0.00%	FR0013280286
BHP Billiton Finance USA Ltd 2.875 24/02/2022	0.00%	US055451AQ16
Black Hills Corp 3.875 15/10/2049	0.00%	US092113AS82
Berkeley Group Holdings	0.00%	GB00B0213W35
Blackstone Holdings Finance Co LLC 2.5 10/01/2030	0.00%	US09256BAL18
Blackstone Holdings Finance Co LLC 3.5 10/09/2049	0.00%	US09256BAM90
BMW Canada Inc 1.88 11/12/2020	0.00%	CA05590HAT47
BNK Financial Group Inc	0.00%	KR7138930003
BNP Bank Account AED	0.00%	
BNP Bank Account BRL	0.00%	
Black Hills Corp 3.05 15/10/2029	0.00%	US092113AR00
Beigene Ltd	0.00%	US07725L1026
Consumers Energy Co 3.75 15/02/2050	0.00%	US210518DE35
BB Seguridade Participacoes SA	0.00%	BRBBSEACNOR5
BB&T Corp 2.15 1/02/2021	0.00%	US05531FAZ62
bciMC Realty Corp 2.84 3/06/2025	0.00%	CA07329VAP54
BDO Unibank Inc	0.00%	PHY077751022
Bid Corporation Ltd	0.00%	ZAE000216537
Becton Dickinson and Co 3.7 6/06/2027	0.00%	US075887BW84
BNP Bank Account CZK	0.00%	
Beijing Capital Intl Airport-H	0.00%	CNE100000221
Beijing Enterprises Hldgs	0.00%	HK0392044647
Beijing Enterprises Water Gr	0.00%	BMG0957L1090
Bell Canada Inc 4.45 27/02/2047	0.00%	CA07813ZBX11
Bellway Plc	0.00%	GB0000904986
Benchmark 2019-B13 Mortgage Trust 2.952 15/08/2057	0.00%	US08162DAE85
Becton Dickinson and Co 2.894 6/06/2022	0.00%	US075887BT55
Boston Scientific Corp 4 1/03/2029	0.00%	US101137AX52
Boliden AB	0.00%	SE0012455673
Bollere SA	0.00%	FR0000039299
Booking Holdings Inc 2.75 15/03/2023	0.00%	US741503BB15
Borgwarner Inc	0.00%	US0997241064
Boston Gas Co 3.001 1/08/2029	0.00%	US100743AL70
BNP Bank Account CLP	0.00%	
Boston Scientific Corp 3.45 1/03/2024	0.00%	US101137AV96

Boardwalk Pipelines LP 4.8 3/05/2029	0.00% US096630AG32
Bouygues SA	0.00% FR0000120503
BR Malls Participacoes SA	0.00% BRBRMLACNOR8
Brenntag AG	0.00% DE000A1DAH00
BRF SA	0.00% BRBRFSACNOR8
Bridging North America GP 4.341 31/08/2053	0.00% CA108780AB30
Brighthouse Financial Inc 3.7 22/06/2027	0.00% US10922NAC74
Boston Properties LP 2.9 15/03/2030	0.00% US10112RBC79
BNP Bank Account PHP	0.00%
Castellum AB	0.00% SE0000379190
BNP Bank Account HKD	0.00%
BNP Bank Account HUF	0.00%
BNP Bank Account IDR	0.00%
BNP Bank Account ILS	0.00%
BNP Bank Account MXN	0.00%
BOE Technology Group Co Ltd	0.00% CNE000000R44
BNP Bank Account NOK	0.00%
BOC Aviation Ltd	0.00% SG9999015267
BNP Bank Account THB	0.00%
BNP Bank Account TRY	0.00%
BNP Bank Account TWD	0.00%
BNP Bank Account ZAR	0.00%
BNP NZD Account - Citi Transition A/c	0.00%
BNP Bank Account CNY	0.00%
BNP Bank Account MYR	0.00%
Clariant AG	0.00% CH0012142631
Casino Guichard Perrachon SA	0.00% FR0000125585
City of New York NY 6.271 1/12/2037	0.00% US64966JAR77
City of Ottawa Ontario 3.1 27/07/2048	0.00% CA689551FC89
City of Toronto Canada 3.25 24/06/2046	0.00% CA891288DP47
City of Toronto Canada 3.5 6/12/2021	0.00% CA891288DE99
City Developments Ltd	0.00% SG1R89002252
CJ CheilJedang Corp	0.00% KR7097950000
Citizens Financial Group Inc 2.85 27/07/2026	0.00% US174610AR61
Clicks Group Ltd	0.00% ZAE000134854
Clorox Co/The 3.1 1/10/2027	0.00% US189054AV17
Clover LP 4.216 30/06/2034	0.00% CA18914LAB68
CNA Financial Corp	0.00% US1261171003
CNO Financial Group Inc 5.25 30/05/2029	0.00% US12621EAL74
CNP Assurances SA	0.00% FR0000120222
City of Winnipeg Canada 4.3 15/11/2051	0.00% CA975026HB47
CIMB Group Holdings Bhd	0.00% MYL102300000
Chugoku Electric Power Co Inc	0.00% JP3522200009
CI Financial Corp 3.52 20/07/2023	0.00% CA125491AH38
Cia Brasileira De Dis-Pref	0.00% BRPCARACNPRO
Cielo SA	0.00% BRCELACNOR3
Cigna Corp 3.75 15/07/2023	0.00% US125523AF71
City of Montreal Canada 4.25 1/12/2032	0.00% CA614853CP23
Cimarex Energy Co	0.00% US1717981013
Coca-Cola Co/The 3.3 1/09/2021	0.00% US191216AV26
Cineworld Group PLC	0.00% GB00B15FWH70
CIT Group Inc	0.00% US1255818015
CITIC Ltd	0.00% HK0267001375
CITIC Securities Co Ltd	0.00% CNE1000016V2
Citigroup Commercial Mortgage Trust 2019-GC41 2.8687 10/08,	0.00% US17328FAW59
Citigroup Inc 4.09 9/06/2025	0.00% CA172967JS17
Cigna Corp 4.375 15/10/2028	0.00% US125523AH38
Comsys Holdings Corp	0.00% JP3305530002
Commonwealth of Massachusetts 2.813 1/09/2043	0.00% US57582RYP53
Commonwealth of Massachusetts 2.9 1/09/2049	0.00% US57582RYP60
Compal Electronics Inc	0.00% TW0002324001
Companhia de Saneamento Basico do Estado de Sao	0.00% BRBSPACNOR5
Companhia Energetica de Minas Gerais CEMIG	0.00% BRCEMIGACNPR3
Cobham PLC	0.00% GB00B07KD360
Compania de Minas Buenaventura SAA	0.00% US2044481040
CommonSpirit Health 3.817 1/10/2049	0.00% US20268JAD54
Concho Resources Inc 4.85 15/08/2048	0.00% US20605PALS8
Concordia Financial Group Ltd	0.00% JP3305990008
Constellation Brands Inc 3.15 1/08/2029	0.00% US21036PBE79
Constellation Brands Inc 3.7 6/12/2026	0.00% US21036PAQ19
Constellation Brands Inc 4.4 15/11/2025	0.00% US21036PBB31
Investec PLC	0.00% GB00B17BQ500
Companhia Siderurgica Nacional	0.00% BRCSNAACNOR6
Comcast Corp 4.7 15/10/2048	0.00% US20030NCM11
Choice Properties Real Estate Investment Trust 3.546 10/01/20,	0.00% CA17039AAK21

Coca-Cola Femsa Class UBL Ord Shs	0.00%	MX01K0000002
Coca-Cola Hbc Ag-Cdi	0.00%	CH0198251305
Colgate-Palmolive Co 2.3 3/05/2022	0.00%	US19416QDZ00
Comcast Corp 3 1/02/2024	0.00%	US20030NBX84
Comcast Corp 3.15 1/03/2026	0.00%	US20030NB599
Commonwealth Financing Authority 3.864 1/06/2038	0.00%	US20281PKT83
Comcast Corp 4.15 15/10/2028	0.00%	US20030NCT63
CommonSpirit Health 4.187 1/10/2049	0.00%	US20268JAC71
Comfortdelgro Corporation Ltd	0.00%	SG1N31909426
Commerce Bancshares Inc	0.00%	US2005251036
Commerzbank AG	0.00%	DE000CBK1001
CommonSpirit Health 2.76 1/10/2024	0.00%	US20268JAA16
CommonSpirit Health 3.347 1/10/2029	0.00%	US20268JAB98
Coca-Cola Bottlers Japan Holdings Inc	0.00%	JP3293200006
Comcast Corp 3.15 15/02/2028	0.00%	US20030NCA72
Charoen Pokphand Indonesia Tbk PT	0.00%	ID1000117708
Centrica PLC	0.00%	GB00B033F229
CEZ as	0.00%	CZ0005112300
CGN Power Co Ltd	0.00%	CNE100001T80
Chailease Holding Co Ltd	0.00%	KYG202881093
Champion Real Estate Investment Trust	0.00%	HK2778034606
China Citic Bank Corp Ltd	0.00%	CNE1000000R4
Charoen Pokph Food - Foreign	0.00%	TH0101A10219
Cenovus Energy Inc 5.25 15/06/2037	0.00%	US15135UAP49
Charter Communications Operating LLC / Charter Communicatic	0.00%	US161175BK95
Cheng Shin Rubber Ind. Co Ltd	0.00%	TW0002105004
Cheung Kong Infrastructure	0.00%	BMG2178K1009
Chiba Bank Ltd	0.00%	JP3511800009
Chicony Electronics Co Ltd	0.00%	TW0002385002
Chugoku Bank Ltd	0.00%	JP3521000004
Chang Hwa Commercial Bank Ltd	0.00%	TW0002801008
CD Projekt SA	0.00%	PLOPTTC00011
Barrick North America Finance LLC 5.75 1/05/2043	0.00%	US06849RAK86
Catcher Technology Co Ltd	0.00%	TW0002474004
Caterpillar Financial Services Corp 3.15 7/09/2021	0.00%	US14913Q2N89
Caterpillar Inc 2.6 19/09/2029	0.00%	US149123CG49
Caterpillar Inc 3.25 19/09/2049	0.00%	US149123CF65
CCL Industries Inc 3.864 13/04/2028	0.00%	CA124900AC56
Central Pattana - Foreign	0.00%	TH0481B10Z18
CD 2019-CD8 Mortgage Trust 2.912 15/08/2057	0.00%	US12515BAE83
Centrais Eletricas Brasileiras SA	0.00%	BRELETACNPB7
CDK Global Inc	0.00%	US12508E1010
Cellnex Telecom SA	0.00%	ES0105066007
Celltrion HealthCare Co Ltd	0.00%	KR7091990002
Cemex SAB de CV	0.00%	MXP225611567
Cencosud SA	0.00%	CL0000000100
China Coal Energy Co-A	0.00%	CNE100000957
CCR SA	0.00%	BRCRCROACNOR2
China Steel Corp	0.00%	TW0002002003
China Oilfield Services Ltd	0.00%	CNE1000002P4
China Railway Construction-H	0.00%	CNE100000981
China Railway Group Ltd	0.00%	CNE100000866
China Resources Gas Group Ltd	0.00%	BMG2113B1081
China Resources Pharmaceutical Group Ltd	0.00%	HK0000311099
China Cinda Asset Management Co Ltd	0.00%	CNE100001Q51
China Shenhua Energy Co-H	0.00%	CNE1000002R0
China Minsheng Banking Corp Ltd	0.00%	CNE0000015Y0
China Taiping Insurance Holdings Co Ltd	0.00%	HK0000055878
China Telecom Ord Shs H	0.00%	CNE1000002V2
China Unicom Hong Kong Ltd	0.00%	HK0000049939
China Vanke Co Ltd	0.00%	CNE0000000T2
China Yangtze Power Co Ltd	0.00%	CNE000001G87
Casio Computer Co Ltd	0.00%	JP3209000003
China Resources Power Holdings Company Limited	0.00%	HK0836012952
China Galaxy Securities Co Ltd	0.00%	CNE100002FG7
China Communications Construction Co Ltd	0.00%	CNE100001FN5
China Communications Services Corp Ltd	0.00%	CNE1000002G3
China Conch Venture Holdings Ltd	0.00%	KYG2116J1085
China Development Financial Holding Corp	0.00%	TW0002883006
China Everbright Bank Co Ltd	0.00%	CNE100000SL4
China Everbright Intl Ltd	0.00%	HK0257001336
China National Building Material Co Ltd	0.00%	CNE1000002N9
China Evergrande Group	0.00%	KYG2119W1069
China Molybdenum Co Ltd	0.00%	CNE100001NR0
China Gas Holdings Ltd	0.00%	BMG2109G1033



China Jinmao Holdings Group Ltd	0.00%	HK0817039453
China Longyuan Power Group Corp Ltd	0.00%	CNE100000HD4
CHINA MERCHANTS BANK-A	0.00%	CNE000001B33
China Merchants Port Holding	0.00%	HK0144000764
Chr Hansen Holding A/S	0.00%	DK0060227585
China Everbright Ltd	0.00%	HK0165000859
Amada Holdings Co Ltd	0.00%	JP3122800000
Alexandria Real Estate Equities Inc 4 15/01/2024	0.00%	US015271AM12
AltaGas Ltd 4.5 15/08/2044	0.00%	CA02138ZAL72
AltaGas Ltd 4.99 4/10/2047	0.00%	CA02138ZAR43
AltaLink LP 3.399 6/06/2024	0.00%	CA02135ZAM82
AltaLink LP 3.717 3/12/2046	0.00%	CA02135ZAS52
Alstom SA	0.00%	FR0010220475
Aluminum Corp of China Ltd	0.00%	CNE1000000T0
Alps Alpine Co Ltd	0.00%	JP3126400005
Amazon.com Inc 2.4 22/02/2023	0.00%	US023135AW69
Amazon.com Inc 3.15 22/08/2027	0.00%	US023135BC96
Ambu A/S	0.00%	DK0060946788
Amdocs Ltd	0.00%	GB0022569080
Ameren Corp 2.5 15/09/2024	0.00%	US023608AH58
American Airlines 2019-1 Class AA Pass Through Trust 3.15 15/C	0.00%	US02377LAA26
Altice USA Inc	0.00%	US02156K1034
Allegion PLC 3.5 1/10/2029	0.00%	US01748TAB70
Bausch Health Companies Inc	0.00%	CA0717341071
Alfa SAB de CV	0.00%	MXP000511016
Alfresa Holdings Corp	0.00%	JP3126340003
Algonquin Power Co 4.6 29/01/2029	0.00%	CA01585PAJ45
Alibaba Health Information Technology Ltd	0.00%	BMG0171K1018
AltaGas Ltd 3.72 28/09/2021	0.00%	CA02138ZAE30
Alimentation Couche-Tard Inc 3.056 26/07/2024	0.00%	CA01626PAF32
American Honda Finance Corp 2.05 10/01/2023	0.00%	US02665WDC29
Allergan Inc/United States 2.8 15/03/2023	0.00%	US018490AQ58
Alliance Data Systems Corp	0.00%	US0185811082
Allstate Corp/The 6.5 15/05/2057	0.00%	US020002AU59
Alnylam Pharmaceuticals Inc	0.00%	US02043Q1076
Alpha Bank SA	0.00%	GRS015003007
Alphabet Inc 1.998 15/08/2026	0.00%	US02079KAC18
Alibaba Pictures Group Ltd	0.00%	BMG0171W1055
Anheuser-Busch InBev Finance Inc 2.6 15/05/2024	0.00%	CA03524BAG10
Amorepacific Corp	0.00%	KR7090430000
Amphenol Corp 2.8 15/02/2030	0.00%	US032095AJ08
Amundi SA	0.00%	FR0004125920
ANA Holdings Inc	0.00%	JP3429800000
Andritz AG	0.00%	AT0000730007
American Airlines Group Inc	0.00%	US02376R1023
AngloGold Ashanti Ltd	0.00%	ZAE000043485
Ameriprise Financial Inc 4 15/10/2023	0.00%	US03076CAF32
Anheuser-Busch InBev Finance Inc 4.32 15/05/2047	0.00%	CA03524BAH92
Anheuser-Busch InBev Finance Inc 4.7 1/02/2036	0.00%	US035242AM81
Anheuser-Busch InBev Worldwide Inc 4 13/04/2028	0.00%	US035240AL43
Anheuser-Busch InBev Worldwide Inc 4.15 23/01/2025	0.00%	US03523TBX54
Anheuser-Busch InBev Worldwide Inc 5.8 23/01/2059	0.00%	US03523TBW71
Anhui Conch Cement Co Ltd	0.00%	CNE0000019V8
Anglo American Platinum Ltd	0.00%	ZAE000013181
American Tower Corp 3 15/06/2023	0.00%	US03027XAAQ34
Alexandria Real Estate Equities Inc 3.8 15/04/2026	0.00%	US015271AP43
American Honda Finance Corp 2.15 10/09/2024	0.00%	US02665WDD02
American Honda Finance Corp 2.3 9/09/2026	0.00%	US02665WBH34
American Honda Finance Corp 3.15 8/01/2021	0.00%	US02665WCS89
American Honda Finance Corp 3.625 10/10/2023	0.00%	US02665WCQ24
American International Group Inc 4.75 1/04/2048	0.00%	US026874DL83
AMMB Holdings Bhd	0.00%	MYL10150O006
American Municipal Power Inc 6.27 15/02/2050	0.00%	US02765UEQ31
Amgen Inc 1.85 19/08/2021	0.00%	US031162CG33
American Tower Corp 3.375 15/10/2026	0.00%	US03027XAAK63
American Tower Corp 3.7 15/10/2049	0.00%	US03027XAY67
American Tower Corp 5.9 1/11/2021	0.00%	US029912BE17
American Water Capital Corp 3.4 1/03/2025	0.00%	US03040WAL90
American Water Capital Corp 4.3 1/12/2042	0.00%	US03040WAI45
American Express Co 2.5 30/07/2024	0.00%	US025816CG27
American Municipal Power Inc 5.939 15/02/2047	0.00%	US02765UDN19
Abu Dhabi Islamic Bank Ord Shs	0.00%	AEA000801018
Alfa Laval AB	0.00%	SE0000695876
AbbVie Inc 3.6 14/05/2025	0.00%	US00287YAAQ26
AbbVie Inc 4.25 14/11/2028	0.00%	US00287YBF51

Abiomed Inc	0.00%	US0036541003
ABN AMRO Group NV	0.00%	NL0011540547
AbbVie Inc 2.3 14/05/2021	0.00%	US00287YAU38
Abu Dhabi Commercial Bank PJSC	0.00%	AEA000201011
ABB Finance USA Inc 2.875 8/05/2022	0.00%	US00037BAB80
Acciona Sa	0.00%	ES0125220311
Accor SA	0.00%	FR0000120404
Ackermans & Van Haaren NV	0.00%	BE0003764785
Activision Blizzard Inc 2.6 15/06/2022	0.00%	US00507VAL36
Acuity Brands Inc	0.00%	US00508Y1029
Adecco Group AG	0.00%	CH0012138605
Absa Group Ltd	0.00%	ZAE000255915
407 International Inc 3.6 21/05/2047	0.00%	CA35085ZBM73
ZTO Express Cayman Inc-ADR	0.00%	US98980A1051
10YR Mini JGB Fut Dec19	0.00%	
3M Co 2 14/02/2025	0.00%	US88579YBH36
3M Co 2.375 26/08/2029	0.00%	US88579YBJ91
3M Co 2.75 1/03/2022	0.00%	US88579YBF79
AbbVie Inc 2.85 14/05/2023	0.00%	US00287YAX76
407 International Inc 2.43 4/05/2027	0.00%	CA35085ZBN56
ADP	0.00%	FR0010340141
407 International Inc 3.72 11/05/2048	0.00%	CA35085ZBS44
407 International Inc 4.19 25/04/2042	0.00%	CA35085ZBF23
58.Com Inc	0.00%	US31680Q1040
A2A SpA	0.00%	IT0001233417
AAC Technologies Holdings Inc	0.00%	KYG2953R1149
Aalberts Industries Nv	0.00%	NL0000852564
3M Co 4 14/09/2048	0.00%	US88579YBD22
Akbank TAS	0.00%	TRAAKBNK91N6
AGRICULTURAL BANK OF CHINA-A	0.00%	CNE100000R10
AIB Group plc	0.00%	IE00BF0L3536
AIMCo Realty Investors LP 3.043 1/06/2028	0.00%	CA00889YAB70
AIMCo Realty Investors LP 3.367 1/06/2027	0.00%	CA00889YAC53
Air China Ltd-H	0.00%	CNE100000150
Adevinta Ord Shs Class A	0.00%	NO0010843998
Aisin Seiki Co Ltd	0.00%	JP3102000001
Ageas	0.00%	BE0974264930
Aker BP ASA	0.00%	NO0010345853
Alabama Power Co 3.45 1/10/2049	0.00%	US010392FT07
Albemarle Corp	0.00%	US0126531013
Alberta Powerline LP 4.065 1/03/2054	0.00%	CA013047AD70
Aldar Properties PJSC	0.00%	AEA002001013
Alectra Inc 3.958 30/07/2042	0.00%	CA014443AC95
Air Water Inc	0.00%	JP3160670000
Aetna Inc 4.5 15/05/2042	0.00%	US00817YAJ73
Anthem Inc 2.375 15/01/2025	0.00%	US036752AJ29
Advanced Info Service-For Rg	0.00%	TH0268010Z11
Advantech Co Ltd	0.00%	TW0002395001
Adyen NV	0.00%	NL0012969182
Aegon NV	0.00%	NL0000303709
AEP Transmission Co LLC 3.15 15/09/2049	0.00%	US00115AAL35
AGL Energy Ltd 5 5/11/2021	0.00%	AU3CB0225233
Aerports de Montreal 5.17 17/09/2035	0.00%	CA007863AE31
Agilent Technologies Inc 3.875 15/07/2023	0.00%	US00846UAJ07
Affiliated Managers Group Inc	0.00%	US0082521081
African Development Bank 1.625 16/09/2022	0.00%	US00828EEA38
African Development Bank 3 20/09/2023	0.00%	US00828EDC03
African Rainbow Minerals Ltd	0.00%	ZAE000054045
AGC Inc	0.00%	JP3112000009
Admiral Group PLC	0.00%	GB00B02J6398
AerCap Holdings NV	0.00%	NL0000687663
Baltimore Gas & Electric Co 3.2 15/09/2049	0.00%	US059165EL08
Anhui Gujing Distillery Co Ltd	0.00%	CNE000000MDS
Azul SA	0.00%	BRAZULACNPR4
B&M European Value Retail SA	0.00%	LU1072616219
B2W Companhia Digital	0.00%	BRBTOWACNOR8
Baker Hughes a GE Co LLC / Baker Hughes Co-Obligor Inc 3.337 :	0.00%	US05723KAE01
Azbil Corp	0.00%	JP3937200008
Baloise Holding AG	0.00%	CH0012410517
Ayala Land Inc	0.00%	PHY0488F1004
Banca Mediolanum SpA	0.00%	IT0004776628
Banco Bpm SpA	0.00%	IT0005218380
Banco Bradesco SA	0.00%	BRBBDACACNOR1
Banco BTG Pactual SA	0.00%	BRBPACUNT006
Banco de Chile	0.00%	CLP0939W1081

Banco de Credito e Inversiones	0.00%	CLP321331116
Baker Hughes a GE Co LLC / Baker Hughes Co-Obligor Inc 4.08 1'	0.00%	US05723KAF75
Avi Ltd	0.00%	ZAE000049433
Auto Trader Group PLC	0.00%	GB00BVVFW23
Autohome Inc-ADR	0.00%	US05278C1071
Autoliv Inc	0.00%	US0528001094
AutoNation Inc 3.8 15/11/2027	0.00%	US05329WAP77
AutoZone Inc 3.7 15/04/2022	0.00%	US053332AM44
Azrieli Group Ltd	0.00%	IL0011194789
AVEVA Group PLC	0.00%	GB00BBG9VN75
Banco Santander Brasil Units	0.00%	BRSANBCDAM13
Avnet Inc	0.00%	US0538071038
Axa Equitable Holdings Inc	0.00%	US0545611057
Axel Springer SE	0.00%	DE0005501357
Axiata Group Bhd	0.00%	MYL688800001
AXIS Capital Holdings Ltd	0.00%	BMG0692U1099
Ayala Corp	0.00%	PHY0486V1154
Avangrid Inc	0.00%	US05351W1036
Bankia SA	0.00%	ES0113307062
Bank of Ireland Group PLC	0.00%	IE00BD1RP616
Bank of Kyoto Ltd	0.00%	JP3251200006
Bank of Montreal 2.85 6/03/2024	0.00%	CA06368B2H05
Bank of New York Mellon Corp/The 1.95 23/08/2022	0.00%	US06406RAK32
Bank of Nova Scotia/The 3.89 18/01/2029	0.00%	CA06415ELY90
Banco de Sabadell SA	0.00%	ES0113860A34
Bank Polska Kasa Opieki SA	0.00%	PLPEKAO00016
Bank of China Ltd	0.00%	CNE000001N05
Bankinter SA	0.00%	ES0113679137
Banpu Plc Ord - Foreign	0.00%	TH0148A10Z14
Banque Cantonale Vaudoise	0.00%	CH0015251710
Barclays Commercial Mortgage Trust 2019-C4 2.919 15/08/205;	0.00%	US07335CAF14
Barclays PLC 5.25 17/08/2045	0.00%	US06738EAJ47
Barratt Developments Plc	0.00%	GB0000811801
Bank of the Philippine Islands	0.00%	PHY0967S1694
Bank Hapoalim BM	0.00%	IL0006625771
AusNet Services Holdings Pty Ltd 4.4 16/08/2027	0.00%	AU3CB0242527
Banco Santander-Chile	0.00%	CLP1506A1070
Bancolombia SA	0.00%	COB07PA00078
Bangkok Bank PCL	0.00%	TH0001010014
Bangkok Dusit Med Svc - Foreign	0.00%	TH0264A10Z12
Bangkok Expressway and Metro - Foreign	0.00%	TH6999010015
Bank of East Asia Ltd	0.00%	HK0023000190
BANK 2019-BNK20 3.011 15/09/2061	0.00%	US06540AAD37
Bank of Communications Co Ltd	0.00%	CNE100000052
Bank Negara Indonesia (Persero) Tbk PT	0.00%	ID1000096605
Bank of America Corp 2.932 25/04/2025	0.00%	CA060505FM13
Bank of America Merrill Lynch GBP Margin A/c	0.00%	
Bank of America Merrill Lynch JPY Margin A/c	0.00%	
Bank of America Merrill Lynch USD Margin A/c	0.00%	
Banco del Bajío SA Institucion de Banca Multiple	0.00%	MX41BB000000
Bank 2019-BNK19 3.183 15/08/2061	0.00%	US06540WBD48
Ares Capital Corp 4.2 10/06/2024	0.00%	US04010LAX10
Apple Inc 2.7 13/05/2022	0.00%	US037833BF64
Apple Inc 2.85 6/05/2021	0.00%	US037833AR12
Apple Inc 2.95 11/09/2049	0.00%	US037833DQ02
Apple Inc 3 13/11/2027	0.00%	US037833DK32
Apple Inc 3.45 6/05/2024	0.00%	US037833AS94
Ascendas Real Estate Inv Trt	0.00%	SG1M77906915
ArcelorMittal	0.00%	LU1598757687
Apple Inc 2.05 11/09/2026	0.00%	US037833DN70
argenx SE	0.00%	NL0010832176
Arizona Public Service Co 2.6 15/08/2029	0.00%	US040555CZ51
Arkema SA	0.00%	FR0010313833
Aroundtown SA	0.00%	LU1673108939
Arrow Electronics Inc	0.00%	US0427351004
Australian Gas Networks Vic 3 Pty Ltd 4.5 17/12/2021	0.00%	AU3CB0226264
Apple Inc 3.75 12/09/2047	0.00%	US037833DD98
AP Moeller - Maersk A/S	0.00%	DK0010244508
Continental Airlines 2012-2 Class A Pass Through Trust 4 29/10/	0.00%	US210795QB94
Anthem Inc 2.875 15/09/2029	0.00%	US036752AL74
Anthem Inc 3.7 15/09/2049	0.00%	US036752AK91
Anthem Inc 4.625 15/05/2042	0.00%	US94973VAY39
Antofagasta PLC	0.00%	GB0000456144
Aon PLC 3.5 14/06/2024	0.00%	US00185AAF12
Apple Inc 2.513 19/08/2024	0.00%	CA037833CY47

Aozora Bank Ltd	0.00%	JP3711200000
Apple Inc 2.2 11/09/2029	0.00%	US037833DP29
AP Moller - Maersk A/S	0.00%	DK0010244425
AP Moller - Maersk A/S 4.5 20/06/2029	0.00%	US00203QAE70
Apache Corp 5.1 1/09/2040	0.00%	US037411AW56
Apple Inc 1.7 11/09/2022	0.00%	US037833DL15
Apple Inc 1.8 11/09/2024	0.00%	US037833DM97
ASE Technology Holding Co Ltd	0.00%	TW0003711008
Aon PLC 4.6 14/06/2044	0.00%	US00185AAG94
Atmos Energy Corp 2.625 15/09/2029	0.00%	US049560AR65
AT&T Inc 4.1 15/02/2028	0.00%	US00206RGL06
AT&T Inc 4.125 17/02/2026	0.00%	US00206RCT77
AT&T Inc 4.85 25/05/2047	0.00%	CA00206RDY59
AT&T Inc 5.1 25/11/2048	0.00%	CA00206RGC03
AT&T Inc 5.65 15/02/2047	0.00%	US00206RCU41
Asahi Intecc Co Ltd	0.00%	JP3110650003
Athene Holding Ltd 4.125 12/01/2028	0.00%	US04686JAA97
AT&T Inc 2.85 25/05/2024	0.00%	CA00206RDW93
Atmos Energy Corp 3 15/06/2027	0.00%	US049560AN51
Atos SE	0.00%	FR0000051732
AU Optronics Corp	0.00%	TW0002409000
Ausgrid Finance Pty Ltd 3.75 30/10/2024	0.00%	AU3CB0248318
AusNet Services Holdings Pty Ltd 4.2 21/08/2028	0.00%	AU3CB0250751
Anritsu Corp	0.00%	JP3128800004
Atacadao SA	0.00%	BRCRFBACNOR2
ASM Pacific Technology Ltd	0.00%	KYG0535Q1331
Ashland Global Holdings Inc	0.00%	US0441861046
ASIA 3.5% 30/05/2024	0.00%	NZADB0T007C4
Asia Cement Corp	0.00%	TW0001102002
Asian Development Bank 1.875 19/07/2022	0.00%	US045167EN94
Asian Development Bank 2.5 2/11/2027	0.00%	US045167EE95
Asian Development Bank 2.625 12/01/2027	0.00%	US045167DU47
AT&T Inc 3.9 11/03/2024	0.00%	US00206RCE09
Asics Corp	0.00%	JP3118000003
AT&T Inc 3.4 15/05/2025	0.00%	US00206RCN08
ASR Nederland NV	0.00%	NL0011872643
Associated British Foods Plc	0.00%	GB0006731235
Assurant Inc	0.00%	US04621X1081
AstraZeneca PLC 2.375 16/11/2020	0.00%	US046353AK44
Asustek Computer Inc	0.00%	TW0002357001
Australia Government Bond 3 21/03/2047	0.00%	AU000XCLWAS7
Asian Development Bank 2.75 17/03/2023	0.00%	US045167EH27
Helmerich and Payne Inc	0.00%	US4234521015
Halliburton Co 3.8 15/11/2025	0.00%	US406216BG59
Hartford Financial Services Group Inc/The 4.4 15/03/2048	0.00%	US416515BD59
Haseko Corp	0.00%	JP3768600003
HCA Inc 5.25 15/06/2049	0.00%	US404119BZ18
Heathrow Funding Ltd 3.4 8/03/2028	0.00%	CA42246QAC20
Hartford Financial Services Group Inc/The 2.8 19/08/2029	0.00%	US416515BE33
Hellenic Telecommunications Organization SA	0.00%	GRS260333000
Hartalega Holdings Bhd	0.00%	MYL51680O009
Helvetia Holding AG	0.00%	CH0466642201
Henderson Land Development	0.00%	HK0012000102
Hengan International Group Company Ltd	0.00%	KYG4402L1510
Hera Spa	0.00%	IT0001250932
Herbalife Nutrition Ltd	0.00%	KYG4412G1010
Hewlett Packard Enterprise Co 2.25 1/04/2023	0.00%	US42824CBE84
Helixmith Ord Shs	0.00%	KR7084990001
Hankyu Hanshin Holdings Inc	0.00%	JP3774200004
General Motors Co 5.4 1/04/2048	0.00%	US37045VAQ32
Hana Financial Group Inc	0.00%	KR7086790003
HanesBrands Inc	0.00%	US4103451021
Hang Lung Group Ltd	0.00%	HK0010000088
Hang Lung Properties Ltd	0.00%	HK0101000591
Hartford Financial Services Group Inc/The 3.6 19/08/2049	0.00%	US416515BF08
Hankook Tire Co Ltd	0.00%	KR7161390000
Hikma Pharmaceuticals PLC	0.00%	GB00B0LCW083
Hanmi Pharm Co Ltd	0.00%	KR7128940004
Hanwha Chemical Corp	0.00%	KR7009830001
Hap Seng Consolidated Bhd	0.00%	MYL3034O0005
Hapag Lloyd AG	0.00%	DE000HLA6475
Hargreaves Lansdown PLC	0.00%	GB00B1VZ0M25
Harley-Davidson Inc.	0.00%	US4128221086
Hangzhou Hikvision Digital Technology Co Ltd	0.00%	CNE100000PM8
Howden Joinery Group PLC	0.00%	GB0005576813

Hongkong Land Holdings Ltd	0.00% BMG4587L1090
Hoshizaki Corp	0.00% JP3845770001
Hospital for Sick Children/The 3.416 7/12/2057	0.00% CA44107DAB79
Hospital Infrastructure Partners NOH Partnership 5.439 31/01/2	0.00% CA44107EAA79
Host Hotels & Resorts LP 3.375 15/12/2029	0.00% US44107TAY29
Hewlett Packard Enterprise Co 6.35 15/10/2045	0.00% US42824CAY57
House Foods Group Inc	0.00% JP3765400001
Home Prod Cent - Foreign	0.00% TH0661010015
HP Inc 4.05 15/09/2022	0.00% US428236BX09
HSBC Bank Canada 2.542 31/01/2023	0.00% CA40427HTC74
HSBC Bank USA NA/New York NY 5.875 1/11/2034	0.00% US4042Q1AA55
Hua Nan Financial Holdings Co Ltd	0.00% TW0002880002
Huadian Power International Corp Ltd	0.00% CNE000001LJ2
Huaneng Power International Inc	0.00% CNE1000006Z4
Hotai Motor Ord Shs	0.00% TW0002207008
HollyFrontier Corp	0.00% US4361061082
Hakuhodo DY Holdings Inc	0.00% JP3766550002
Hirose Electric Co Ltd	0.00% JP3799000009
Hisamitsu Pharmaceutical Co Inc	0.00% JP3784600003
Hiscox Ltd	0.00% BMG4593F1389
Hitachi Chemical Co Ltd	0.00% JP3785000005
Hitachi Construction Machinery Co Ltd	0.00% JP3787000003
Hong Leong Bank Bhd	0.00% MYL58190O007
Hochtief AG	0.00% DE0006070006
Honda Canada Finance Inc 3.176 28/08/2023	0.00% CA438121AT21
Home Depot Inc/The 2.1/04/2021	0.00% US437076BL56
Home Depot Inc/The 2.8 14/09/2027	0.00% US437076BT82
Home Depot Inc/The 3.5 15/09/2056	0.00% US437076BP60
Home Depot Inc/The 3.9 6/12/2028	0.00% US437076BW12
Home Depot Inc/The 4.4 15/03/2045	0.00% US437076BF88
Hikari Tsushin Inc	0.00% JP3783420007
Hitachi High-Technologies Corp	0.00% JP3678800008
GLP Capital LP / GLP Financing II Inc 5.75 1/06/2028	0.00% US361841AK54
Hamamatsu Photonics KK	0.00% JP3771800004
GlaxoSmithKline Capital Inc 3.375 15/05/2023	0.00% US377372AL15
GlaxoSmithKline Capital Inc 3.875 15/05/2028	0.00% US377372AN70
GlaxoSmithKline Capital PLC 2.85 8/05/2022	0.00% US377373AD71
Global Payments Inc 3.8 1/04/2021	0.00% US891906AD10
Gjensidige Forsikring ASA	0.00% NO0010582521
GLP Capital LP / GLP Financing II Inc 4 15/01/2030	0.00% US361841AP42
Gilead Sciences Inc 4.5 1/02/2045	0.00% US375558BA09
GMO Payment Gateway Inc	0.00% JP3385890003
GN Store Nord A/S	0.00% DK0010272632
Gold Fields Ltd	0.00% ZAE000018123
Goldman Sachs Group Inc/The 3.307 31/10/2025	0.00% CA38141GWR15
Goldman Sachs Group Inc/The 3.85 8/07/2024	0.00% US38141EC238
Goldwin Ord Shs	0.00% JP3306600002
GLP Capital LP / GLP Financing II Inc 3.35 1/09/2024	0.00% US361841AN93
George Weston Ltd	0.00% CA9611485090
Consumers Energy Co 3.1 15/08/2050	0.00% US210518DF00
Genscript Biotech Corp	0.00% KYG3825B1059
Gentex Corp	0.00% US3719011096
Genting Bhd	0.00% MYL31820O002
Genting Malaysia BHD	0.00% MYL47150O008
Glanbia PLC	0.00% IE0000669501
Georg Fischer AG	0.00% CH0001752309
Greater Toronto Airports Authority 1.51 16/02/2021	0.00% CA39191ZBA62
Georgia Power Co 2.2 15/09/2024	0.00% US373334KK69
Georgia Power Co 2.65 15/09/2029	0.00% US373334KL43
Gerda SA	0.00% BRGGBRACNPR8
Getlink SE	0.00% FR0010533075
Gilead Sciences Inc 2.5 1/09/2023	0.00% US375558BL63
Gilead Sciences Inc 4.15 1/03/2047	0.00% US375558BK80
Genting Singapore Ltd	0.00% SGXE21576413
Gulf Energy Development - Foreign	0.00% TH8319010014
Grupo Televisa SAB	0.00% MXP4987V1378
GS Holdings Corp	0.00% KR7078930005
GS Mortgage Securities Trust 2019-GC42 3.0005 1/09/2052	0.00% US36257UAL17
Guangdong Investment Ltd	0.00% HK0270001396
Guangzhou Automobile Group Co Ltd	0.00% CNE100001NQ2
Grandvision NV	0.00% NL0010937066
Guangzhou R&F Properties - H	0.00% CNE100000569
Grupo Elektra SAB de CV	0.00% MX01EL000003
GVC Holdings PLC	0.00% IM00B5VQMV65
H Lundbeck A/S	0.00% DK0010287234

H&R Block Inc	0.00%	US0936711052
Hachijuni Bank Ltd	0.00%	JP3769000005
Haier Electronics Group Co Ltd	0.00%	BMG423131256
Haitong Securities Co Ltd	0.00%	CNE000000CK1
Guangzhou Baiyunshan Phar-A	0.00%	CNE000001733
Gruma SAB de CV	0.00%	MXP4948K1056
Hudson Pacific Properties LP 3.25 15/01/2030	0.00%	US44409MAC01
Greater Toronto Airports Authority 5.3 25/02/2041	0.00%	CA39191ZAX74
Great-West Lifeco Inc	0.00%	CA39138C1068
Great-West Lifeco Inc 6.67 21/03/2033	0.00%	CA39138CAD89
Gree Electric Appliances Inc of Zhuhai	0.00%	CNE0000001D4
Grenke AG	0.00%	DE000A161N30
Grupo Mexico SAB de CV	0.00%	MXP370841019
Growthpoint Properties Ltd	0.00%	ZAE000179420
Grupo Financiero Inbursa SAB de CV	0.00%	MXP370641013
Grupo Aeroportuario del Pacifico SAB de CV	0.00%	MX01GA000004
Grupo Aeroportuario del Sureste SAB de CV	0.00%	MXP001661018
Grupo Bimbo SAB de CV	0.00%	MXP495211262
Grupo Comercial Chedraui SAB de CV	0.00%	MX01CH170002
Grupo de Inversiones Suramericana SA	0.00%	COT13PA00086
Great Wall Motor Co Ltd-A	0.00%	CNE1000018V8
Groupe Bruxelles Lambert SA	0.00%	BE0003797140
Israel Government Bond - Fixed 2.25 28/09/2028	0.00%	IL0011508798
Huatai Securities Co Ltd	0.00%	CNE100000LQ8
IQIYI Inc	0.00%	US46267X1081
IRB Brasil Resseguros SA	0.00%	BRIRBRACNOR4
Iron Mountain Inc	0.00%	US46284V1017
Isetan Mitsukoshi Holdings Ltd	0.00%	JP3894900004
IPG Photonics Corp	0.00%	US44980X1090
Israel Discount Bank Ltd	0.00%	IL0006912120
IOI Corporation Bhd	0.00%	MYL196100001
Israel Government Bond - Fixed 3.75 31/03/2047	0.00%	IL0011401937
Iss A/S	0.00%	DK0060542181
Isuzu Motors Ltd	0.00%	JP3137200006
Italgas SpA	0.00%	IT0005211237
Ito En Ltd	0.00%	JP3143000002
ITV PLC	0.00%	GB0033986497
Israel Chemicals Ltd	0.00%	IL0002810146
International Flavors & Fragrances Inc 4.375 1/06/2047	0.00%	US459506AE19
International Bank for Reconstruction & Development 1.5 28/08/2028	0.00%	US459056HV23
International Bank for Reconstruction & Development 1.625 9/01/2028	0.00%	US459058EW98
International Bank for Reconstruction & Development 1.8 26/01/2028	0.00%	CA459058HA44
International Bank for Reconstruction & Development 2.2 18/01/2028	0.00%	CA459058GN73
International Consolidated Airlines Group SA	0.00%	ES0177542018
Ipsen SA	0.00%	FR0010259150
International Finance Corp 1.375 13/09/2024	0.00%	CA45950KQC19
J.Front Retailing Co Ltd	0.00%	JP3386380004
International Paper Co 4.4 15/08/2047	0.00%	US460146CQ41
International Paper Co 4.75 15/02/2022	0.00%	US460146CG68
Interpublic Group of Cos Inc/T	0.00%	US4606901001
Intesa Sanpaolo SpA 3.25 23/09/2024	0.00%	US46115HBJ59
Intesa Sanpaolo SpA 4 23/09/2029	0.00%	US46115HBL06
Invesco Ltd	0.00%	BMG491BT1088
International Container Terminal Services Inc	0.00%	PHY411571011
John Deere Capital Corp 1.95 13/06/2022	0.00%	US24422EVA45
JFE Holdings Inc	0.00%	JP3386030005
JG Summit Holdings 1 Ord Shs	0.00%	PHY444251177
JGC Corp	0.00%	JP3667600005
Jiangsu Expressway Co Ltd	0.00%	CNE000001650
Jiangsu Hengrui Medicine Co Ltd	0.00%	CNE0000014W7
Iyo Bank Ltd	0.00%	JP3149600003
JM Smucker Co/The 3.375 15/12/2027	0.00%	US832696AR95
JD Sports Fashion PLC	0.00%	GB00BY91H57
John Deere Capital Corp 2.35 8/01/2021	0.00%	US24422ETZ24
John Deere Capital Corp 2.8 18/07/2029	0.00%	US24422EUY30
John Deere Capital Corp 3.05 6/01/2028	0.00%	US24422EUB37
John Deere Financial Inc 2.99 14/01/2022	0.00%	CA47788ZAB72
John Wood Group PLC	0.00%	GB00B5N0P849
Johnson & Johnson 2.25 3/03/2022	0.00%	US478160CD49
Jiangxi Copper Co Ltd	0.00%	CNE1000003K3
Japan Post Insurance Co Ltd	0.00%	JP3233250004
Inter-American Development Bank 2.25 18/06/2029	0.00%	US4581XODG01
Jabil Inc	0.00%	US4663131039
Jackson National Life Global Funding 2.65 21/06/2024	0.00%	US46849LTK79
Japan Airlines Co Ltd	0.00%	JP3705200008

Japan Exchange Group Inc	0.00%	JP3183200009
Japan Government Forty Year Bond 0.8 20/03/2058	0.00%	JP1400111J52
Jeronimo Martins SGP5 SA	0.00%	PTJMT0AE0001
Japan Post Bank Ord Shs	0.00%	JP3946750001
Jefferies Financial Group Ord Shs	0.00%	US47233W1099
Jardine Cycle & Carriage Ltd	0.00%	SG1B51001017
Jardine Strategic Holdings Ord Shs	0.00%	BMG507641022
Jazz Pharmaceuticals PLC	0.00%	IE00B4Q5ZN47
JBS SA	0.00%	BRJBS5ACNOR8
JCDecaux SA	0.00%	FR0000077919
J Sainsbury PLC	0.00%	GB00B019KW72
Japan Government Forty Year Bond 1.7 20/03/2054	0.00%	JP1400071E55
Hyundai Steel Co	0.00%	KR7004020004
Hydro-Quebec 9.625 15/07/2022	0.00%	CA448814DZ39
Hypera SA	0.00%	BRHYPEACNOR0
Hysan Development Co	0.00%	HK0014000126
Hyundai Engineering & Construction Co Ltd	0.00%	KR7000720003
Hyundai Glovis Co Ltd	0.00%	KR7086280005
IHI Corp	0.00%	JP3134800006
Hyundai Heavy Industries Holdings Co Ltd	0.00%	KR7267250009
Hydro-Quebec 6 15/02/2040	0.00%	CA44889ZCN48
ICA Gruppen AB	0.00%	SE0000652216
ICADE	0.00%	FR0000035081
Idemitsu Kosan Co Ltd	0.00%	JP3142500002
IGM Financial Inc	0.00%	CA4495861060
IGM Financial Inc 4.56 25/01/2047	0.00%	CA449586AD81
Interconnection Electric SA ESP	0.00%	COE15PA00026
Hyundai Heavy Industries Co Ltd	0.00%	KR7009540006
Hyatt Hotels Corp 4.85 15/03/2026	0.00%	US448579AF96
General Mills Inc 4.2 17/04/2028	0.00%	US370334CG79
Hugo Boss AG	0.00%	DE000A1PHFF7
Huhtamaki Oyj	0.00%	FI0009000459
Hulic Co Ltd	0.00%	JP3360800001
Humana Inc 4.625 1/12/2042	0.00%	US444859BB73
Husky Energy Inc	0.00%	CA4480551031
Hydro-Quebec 6.5 16/01/2035	0.00%	CA44889ZBF23
Husqvarna AB	0.00%	SE0001662230
Hydro-Quebec 6.5 15/02/2035	0.00%	CA44889ZCM64
Hydro One Inc 3.02 5/04/2029	0.00%	CA44810ZBZ23
Hydro One Inc 3.2 13/01/2022	0.00%	CA44810ZBF68
Hydro One Inc 3.63 25/06/2049	0.00%	CA44810ZBX74
Hydro One Ltd	0.00%	CA4488112083
Hydro-Quebec 5 15/02/2045	0.00%	CA448814HZ92
Iida Group Holdings Co Ltd	0.00%	JP3131090007
Husky Energy Inc 3.6 10/03/2027	0.00%	CA448055AN34
Intel Corp 3.734 8/12/2047	0.00%	US458140BG44
Ingenico Group SA	0.00%	FR0000125346
Ingersoll-Rand Global Holding Co Ltd 3.75 21/08/2028	0.00%	US45687AAP75
Ingredion Inc	0.00%	US4571871023
Inmobiliaria Colonial Socimi	0.00%	ES0139140174
INNOVENT BIOLOGICS INC	0.00%	KYG4818G1010
IHH Healthcare Bhd	0.00%	MYL522500007
Intact Financial Corp 6.4 23/11/2039	0.00%	CA45823ZAB81
INDUSTRIAL BANK CO LTD -A	0.00%	CNE000001QZ7
Inter Pipeline Ltd	0.00%	CA45833V1094
Inter Pipeline Ltd 3.484 16/12/2026	0.00%	CA45834ZAP41
Inter-American Development Bank 1.7 10/10/2024	0.00%	CA458182EA63
Inter-American Development Bank 1.875 23/07/2021	0.00%	US4581X0DH83
Inter-American Development Bank 2 23/07/2026	0.00%	US4581X0DJ40
Huazhu Group Ltd	0.00%	US44332N1063
Inpex Corp	0.00%	JP3294460005
IND & COMM BK OF CHINA-A	0.00%	CNE000001P37
Iliad SA	0.00%	FR0004035913
Illinois Tool Works Inc 3.5 1/03/2024	0.00%	US452308AT66
Illinois Tool Works Inc 3.9 1/09/2042	0.00%	US452308AR01
IMI PLC	0.00%	GB00BGLP8L22
Impala Platinum Holdings Ltd	0.00%	ZAE000083648
Imperial Oil Ltd	0.00%	CA4530384086
Industrivarden AB	0.00%	SE0000190126
Incitec Pivot Ltd 4.3 18/03/2026	0.00%	AU3CB0261576
Industrial Bank of Korea	0.00%	KR7024110009
Indocement Tungal Prakarsa Tbk PT	0.00%	ID1000061302
Indofood CBP Sukses Makmur Tbk PT	0.00%	ID1000116700
Indofood Sukses Makmur Tbk PT	0.00%	ID1000057003
Indonesia Treasury Bond 7.375 15/05/2048	0.00%	IDG000012501

Indorama Ventures plc	0.00%	TH1027010012
Inter-American Development Bank 3 26/09/2022	0.00%	US4581X0DD79
Inchcape PLC	0.00%	GB00B61TVQ02
Dubai Islamic Bank PJSC	0.00%	AED000201015
Dialog Group Bhd	0.00%	MYL72770O006
Dow Chemical Co/The 4.8 15/05/2049	0.00%	US260543CU55
DP World PLC	0.00%	AEDFXA0M6V00
Dr Peng Telcom & Media Group Co Ltd	0.00%	CNE000000FW9
DS Smith PLC	0.00%	GB0008220112
Dongfeng Motor Group Co Ltd	0.00%	CNE100000312
DTE Energy Co 3.4 15/06/2029	0.00%	US233331BC02
Don Quijote Holdings Co Ltd	0.00%	JP3639650005
Dufry AG - Reg	0.00%	CH0023405456
Duke Energy Carolinas LLC 3.95 15/11/2028	0.00%	US26442CAX20
Duke Energy Progress LLC 3.45 15/03/2029	0.00%	US26442UAH77
Duke Realty LP 4 15/09/2028	0.00%	US26441YBB20
DXC Technology Co	0.00%	US23355L1061
Eastman Chemical Co 4.65 15/10/2044	0.00%	US277432AP52
DTE Electric Co 3.7 15/03/2045	0.00%	US23338VAE65
Discover Financial Services 3.75 4/03/2025	0.00%	US254709AL28
General Motors Financial Co Inc 4.3 13/07/2025	0.00%	US37045XAZ96
DiGi.Com Bhd	0.00%	MYL69470O005
Digital Realty Trust LP 4.45 15/07/2028	0.00%	US25389JAT34
Digital Telecommunications Inf - Foreign	0.00%	TH5097010018
Dino Polska SA	0.00%	PLDINPL00011
Dow Chemical Co/The 3 15/11/2022	0.00%	US260543CH45
Disco Corp	0.00%	JP3548600000
Ebara Corp	0.00%	JP3166000004
Discovery Communications Inc	0.00%	US25470F1049
Discovery Inc	0.00%	US25470F3029
Discovery Ltd	0.00%	ZAE000022331
DISH Network Corp	0.00%	US25470M1099
DKSH Holding AG	0.00%	CH0126673539
Dominion Energy Gas Holdings LLC 4.8 1/11/2043	0.00%	US257375AF22
Direct Line Insurance Group PLC	0.00%	GB00BY9D0Y18
Ems Chemie Holding AG	0.00%	CH0016440353
Elisa Oyj	0.00%	FI0009007884
Emaar Properties PJSC	0.00%	AEE000301011
E-Mart Inc	0.00%	KR7139480008
Embraer SA	0.00%	BREMBRACNOR4
Emirates Telecom Ord Shs	0.00%	AEE000401019
Easyjet PLC	0.00%	GB00B7KR2P84
Empresas Copec SA	0.00%	CLP7847L1080
Eli Lilly & Co 2.35 15/05/2022	0.00%	US532457BQ09
Enable Midstream Partners LP 4.15 15/09/2029	0.00%	US292480AM22
Enagas SA	0.00%	ES0130960018
Enbridge Gas Inc 3.19 17/09/2025	0.00%	CA90664ZAE03
Enbridge Gas Inc 3.31 11/09/2025	0.00%	CA29290ZAQ33
Enbridge Gas Inc 3.59 22/11/2047	0.00%	CA90664ZAY66
Enbridge Gas Inc 4 22/08/2044	0.00%	CA29290ZAP59
Empresas CMPC SA	0.00%	CL0000001314
Eiffage SA	0.00%	FR0000130452
Devon Energy Corp 5.85 15/12/2025	0.00%	US25179MAV54
eBay Inc 2.75 30/01/2023	0.00%	US278642AS20
Eclat Textile Co Ltd	0.00%	TW0001476000
Ecolab Inc 2.7 1/11/2026	0.00%	US278865AV25
Ecopetrol SA	0.00%	COC04PA00016
EDF	0.00%	FR0010242511
Elis SA	0.00%	FR0012435121
EDP Renovaveis SA	0.00%	ES0127797019
Eli Lilly & Co 4.15 15/03/2059	0.00%	US532457BU11
Electric Gen Co Plc - Foreign	0.00%	TH0465010013
Electric Power Development Co Ltd	0.00%	JP3551200003
Electricite de France SA 4.75 13/10/2035	0.00%	US268317AP93
Electrolux AB	0.00%	SE0000103814
Elekta AB (publ)	0.00%	SE0000163628
Eaton Corp 3.915 15/09/2047	0.00%	US278062AF18
EDP - Energias de Portugal SA	0.00%	PTEDP0AM0009
CT Real Estate Investment Trust 3.527 9/06/2025	0.00%	CA126462AB60
DiaSorin SpA	0.00%	IT0003492391
Crown Castle International Corp 5.2 15/02/2049	0.00%	US22822VAM37
CRRC Corp Ltd	0.00%	CNE100000CP9
CSX Corp 3.8 1/11/2046	0.00%	US126408HF31
CSX Corp 4.1 15/03/2044	0.00%	US126408GY39
Crown Castle International Corp 2.25 1/09/2021	0.00%	US22822VAD38



CSX Corp 4.5 15/03/2049	0.00%	US126408HP13
Crosslinx Transit Solutions GP 4.651 30/09/2046	0.00%	CA22766TAA21
CU Inc 3.548 22/11/2047	0.00%	CA12657ZBK80
CU Inc 4.085 2/09/2044	0.00%	CA12657ZBE21
CVS Health Corp 3.7 9/03/2023	0.00%	US126650CV07
CVS Health Corp 3.875 20/07/2025	0.00%	US126650CL25
CVS Health Corp 4.3 25/03/2028	0.00%	US126650CX62
CVS Health Corp 4.78 25/03/2038	0.00%	US126650CY46
CSX Corp 4.4 1/03/2043	0.00%	US126408GX55
Country Garden Services Holdings	0.00%	KYG2453A1085
Continental Resources Inc	0.00%	US2120151012
ConvaTec Group PLC	0.00%	GB00BD3VFW73
Cordelio Amalco GP I 4.087 30/09/2034	0.00%	CA218493AA28
Corning Inc 4.375 15/11/2057	0.00%	US219350BF12
Cosmos Pharmaceutical Corp	0.00%	JP3298400007
Crown Castle International Corp 3.8 15/02/2028	0.00%	US22822VAK70
Coty Inc-CL A	0.00%	US2220702037
CYBG PLC	0.00%	GB00BD6GN030
Covestro AG	0.00%	DE0006062144
Covivio	0.00%	FR0000064578
Coway Co Ltd	0.00%	KR7021240007
CPPIB Capital Inc 3 15/06/2028	0.00%	CA12593CAF82
CRH America Inc 5.75 15/01/2021	0.00%	US12626PAL76
Croda International PLC	0.00%	GB00BJFFLV09
Costco Wholesale Corp 2.3 18/05/2022	0.00%	US22160KAK16
DeNA Co Ltd	0.00%	JP3548610009
Delivery Hero SE	0.00%	DE000A2E4K43
Dell Inc	0.00%	US24703L2025
Dell International LLC / EMC Corp 5.45 15/06/2023	0.00%	US25272KAG85
Dell International LLC / EMC Corp 6.02 15/06/2026	0.00%	US25272KAK97
Delta Air Lines 2007-1 Class A Pass Through Trust 6.821 10/08/2	0.00%	US247367BH79
CVS Health Corp 5.125 20/07/2045	0.00%	US126650CN80
Delta Electronics Inc	0.00%	TW0002308004
Dayton Power & Light Co/The 3.95 15/06/2049	0.00%	US240019BT56
Denka Co Ltd	0.00%	JP3549600009
Denmark Government Bond 0.5 15/11/2029	0.00%	DK0009923807
Dentsu Inc	0.00%	JP3551520004
Derwent London PLC	0.00%	GB0002652740
Deutsche Lufthansa AG	0.00%	DE0008232125
Devon Energy Corp 4.75 15/05/2042	0.00%	US25179MAN39
Delta Air Lines Inc 4.375 19/04/2028	0.00%	US247361ZN12
Daiwa Securities Group Inc	0.00%	JP3502200003
Enbridge Inc 3.7 15/07/2027	0.00%	US29250NAR61
Daelim Industrial Co Ltd	0.00%	KR7000210005
Dai Nippon Printing Co Ltd	0.00%	JP3493800001
Daifuku Co Ltd	0.00%	JP3497400006
Daiichikoshu Co Ltd	0.00%	JP3475200006
Daimler Canada Finance Inc 3.05 16/05/2022	0.00%	CA23384NBF39
DCTL 3.98% 15/04/2026	0.00%	NZDCTDT109C6
Daito Trust Construction Co Ltd	0.00%	JP3486800000
DB Insurance Co Ltd	0.00%	KR7005830005
Danaher Corp 3.35 15/09/2025	0.00%	US235851AQ51
Danske Bank A/S	0.00%	DK0010274414
Danske Bank A/S 3.001 20/09/2022	0.00%	US23636AAU51
Davide Campari Milano SpA	0.00%	IT0005252207
DaVita Inc	0.00%	US23918K1088
CyberAgent Inc	0.00%	JP3311400000
Daishi Hokuetsu Financial Group Inc	0.00%	JP3483850008
Flughafen Zuerich AG-Reg	0.00%	CH0319416936
Enbridge Inc 3.16 11/03/2021	0.00%	CA29251ZBF32
First Financial Holding Co Ltd	0.00%	TW0002892007
First International Bank of Israel Ltd	0.00%	IL0005930388
Flex Ltd	0.00%	SG9999000020
Florida Power & Light Co 3.15 1/10/2049	0.00%	US341081FX06
FinecoBank Banca Fineco SpA	0.00%	IT0000072170
Flowerserve Corp	0.00%	US34354P1057
Financement-Quebec 5.25 1/06/2034	0.00%	CA31739ZAG06
Flutter Entertainment PLC	0.00%	IE00BWT6H894
FMC Corp 3.2 1/10/2026	0.00%	US302491AT29
FMC Corp 3.45 1/10/2029	0.00%	US302491AU91
FMC Corp 4.5 1/10/2049	0.00%	US302491AV74
Foot Locker Inc	0.00%	US3448491049
Ford Credit Canada Co 2.766 22/06/2022	0.00%	CA34527ABU30
Flowers Foods Inc 4.375 1/04/2022	0.00%	US343498AA92
FedEx Corp 4.05 15/02/2048	0.00%	US31428XBQ88

Federal Home Loan Banks 1.5 15/08/2024	0.00%	US3130AGWK72
Federal Home Loan Banks 2.5 13/02/2024	0.00%	US3130AFW943
Federal National Mortgage Association 1.375 6/09/2022	0.00%	US313560W330
Federal Realty Investment Trust 3.2 15/06/2029	0.00%	US313747AZ04
Federation des Caisses Desjardins du Quebec 2.394 25/08/2022	0.00%	CA31430WAB06
First Capital Realty Inc 4.79 30/08/2024	0.00%	CA31943BBV14
FedEx Corp 3.9 1/02/2035	0.00%	US31428XBA37
Formosa Petrochemical Corp	0.00%	TW0006505001
FedEx Corp 4.1 1/02/2045	0.00%	US31428XBB10
Feng Tay Enterprises Co Ltd	0.00%	TW0009910000
Fibra Uno Administracion SA de CV	0.00%	MXCFFU000001
Fidelity National Information Services Inc 2.25 15/08/2021	0.00%	US31620MA552
Fidelity National Information Services Inc 3.75 21/05/2029	0.00%	US31620MBJ45
Fila Korea Ord Shs	0.00%	KR7081660003
FedEx Corp 3.2 1/02/2025	0.00%	US31428XBC92
Galp Energia SGPS SA	0.00%	PTGAL0AM0009
FTSE 100 Index Future Dec19	0.00%	
Fuchs Petrolub SE	0.00%	DE0005790430
Fuji Electric Co Ltd	0.00%	JP3820000002
Fuji Oil Holdings Inc	0.00%	JP3816400000
Fukuoka Financial Group Inc	0.00%	JP3805101000
Ford Motor Co 5.291 8/12/2046	0.00%	US345370CS72
Galapagos Ord Shs	0.00%	BE0003818359
Fraport AG Frankfurt Airport	0.00%	DE0005773303
Gap Inc/The	0.00%	US3647601083
GDS Holdings Ltd	0.00%	US36165L1089
GEA Group AG	0.00%	DE0006602006
Gecina REIT Ord Shs	0.00%	FR0010040865
Geely Automobile Holdings Ltd	0.00%	KYG3777B1032
General Mills Inc 3.7 17/10/2023	0.00%	US370334CE22
G4S PLC	0.00%	GB00B01FLG62
Fox Corp 3.666 25/01/2022	0.00%	US35137LAA35
Far EasTone Telecommunications Co Ltd	0.00%	TW0004904008
FortisAlberta Inc 3.672 9/09/2047	0.00%	CA34957ZAW47
FortisBC Energy Inc 3.69 30/10/2047	0.00%	CA34959ZAG78
Fortress Reit Ltd	0.00%	ZAE000248506
Fortum Oyj	0.00%	FI0009007132
Fortune Brands Home & Security Inc	0.00%	US34964C1062
Freddie Mac Multifamily Structured Pass Through Certificates 2.	0.00%	US3137FNAE00
Fosun International Ltd	0.00%	HK0656038673
Freddie Mac Multifamily Structured Pass Through Certificates 2.	0.00%	US3137FNB820
Fox Corp 4.03 25/01/2024	0.00%	US35137LAB18
Fox Corp 5.576 25/01/2049	0.00%	US35137LAE56
Fox Ord Shs Class A	0.00%	US35137L2043
Foxconn Technology Co Ltd	0.00%	TW0002354008
Franklin Resources Inc	0.00%	US3546131018
Formosa Chemicals & Fibre Corp	0.00%	TW0001326007
Foschini Group Ltd	0.00%	ZAE000148466
EPR Properties 3.75 15/08/2029	0.00%	US26884UAF66
Enterprise Products Operating LLC 2.85 15/04/2021	0.00%	US29379VBK89
Enterprise Products Operating LLC 5.375 15/02/2078	0.00%	US29379VBR33
Enterprise Products Operating LLC 6.125 15/10/2039	0.00%	US29379VAG86
EOG Resources Inc 4.1 1/02/2021	0.00%	US26875PAG63
EPCOR Utilities Inc 3.106 8/07/2049	0.00%	CA29410ZAP05
Erste Group Bank AG	0.00%	AT0000652011
Epiroc AB-A	0.00%	SE0011166933
Enstar Group Ltd 4.95 1/06/2029	0.00%	US29359UAB52
Equatorial Energia SA	0.00%	BREQLTACNORO
Equinor ASA 2.65 15/01/2024	0.00%	US85771PAK84
Equitrans Midstream Corp	0.00%	US2946001011
ERAC USA Finance LLC 2.6 1/12/2021	0.00%	US26884TAQ58
ERAC USA Finance LLC 4.5 15/02/2045	0.00%	US26884TAN28
Faurecia SA	0.00%	FR0000121147
Epiroc AB	0.00%	SE0011166941
Enel Americas SA	0.00%	CLP371861061
Johnson & Johnson 2.625 15/01/2025	0.00%	US478160CJ19
Enbridge Inc 4.5 10/06/2044	0.00%	US29250NAJ46
Enbridge Inc 4.57 11/03/2044	0.00%	CA29251ZBG15
Enbridge Pipelines Inc 2.93 30/11/2022	0.00%	CA29250ZAQ15
Enbridge Pipelines Inc 3.52 22/02/2029	0.00%	CA29250ZAX65
Enbridge Pipelines Inc 4.55 29/09/2045	0.00%	CA29250ZAU27
Entergy Texas Inc 3.55 30/09/2049	0.00%	US29365TAJ34
Endesa SA	0.00%	ES0130670112
Entergy Corp 2.95 1/09/2026	0.00%	US29364GAJ22
Enel Finance International NV 6 7/10/2039	0.00%	US29268BAF85

Energir Inc 3.53 16/05/2047	0.00%	CA368271BB76
Energisa SA	0.00%	BRENGIACNPR7
Energy Transfer Operating LP 4.95 15/06/2028	0.00%	US29278NAF06
ENN Energy Holdings Ltd	0.00%	KYG3066L1014
Essex Portfolio LP 3 15/01/2030	0.00%	US29717PAU12
Encana Corp	0.00%	CA2925051047
Fair Hydro Trust 3.52 15/05/2038	0.00%	CA30324RAB20
Export Development Canada 1.75 18/07/2022	0.00%	US30216BHK17
Express Scripts Holding Co 3.3 25/02/2021	0.00%	US30219GAL23
Express Scripts Holding Co 4.5 25/02/2026	0.00%	US30219GAM06
Exxaro Resources Ltd	0.00%	ZAE000084992
Exxon Mobil Corp 3.043 1/03/2026	0.00%	US30231GAT94
ERP Operating LP 2.5 15/02/2030	0.00%	US26884ABM45
F5 Networks Inc	0.00%	US3156161024
Exelon Corp 3.95 15/06/2025	0.00%	US30161NAN12
Fairfax Financial Holdings Ltd 4.7 16/12/2026	0.00%	CA303901AY83
FamilyMart UNY Holdings Co Ltd	0.00%	JP3802600001
Fannie Mae-Aces 2.469 25/08/2029	0.00%	US3136856M23
Far East Horizon Ltd	0.00%	HK0000077468
Far Eastern New Century Corp	0.00%	TW0001402006
Enbridge Inc 3.2 8/06/2027	0.00%	CA29251ZBK27
Ezaki Glico Co Ltd	0.00%	JP3161200005
European Investment Bank 2.375 18/01/2023	0.00%	XS1751357077
Essex Portfolio LP 4.5 15/03/2048	0.00%	US29717PAS65
Etablissements Franz Colruyt NV	0.00%	BE0974256852
Eurazeo SE	0.00%	FR0000121121
Euro Stoxx 50 Future Dec19	0.00%	
Euro-Bobl Future Dec19	0.00%	
Euro-Bund Future Dec19	0.00%	
Expedia Group Inc 3.25 15/02/2030	0.00%	US30212PAQ81
European Investment Bank 2.25 15/03/2022	0.00%	US298785HH21
Exor NV	0.00%	NL0012059018
Euro-Schatz Fut Dec19	0.00%	
Eutelsat Communications SA	0.00%	FR0010221234
Evonik Industries AG	0.00%	DE000EVNK013
EVRAZ plc	0.00%	GB00B71N6K86
Exelon Corp 3.497 1/06/2022	0.00%	US30161NAW11
Fastighets AB Balder	0.00%	SE0000455057
Eurofins Scientific SE	0.00%	FR0000038259