

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name
Fund name
Period disclosure applies [dd/mm/yyyy]

1.0
ASB KiwiSaver Scheme Offer number OFR10679
Positive Impact Fund Fund number FND15017
30/09/2019

Asset name**% of fund net assets**

US Dollar	1.59%
HENKEL AG & CO KGAA	0.87%
UNILEVER PLC	0.75%
INTERNATIONAL BUSINESS MACHINES CORP	0.67%
JOHNSON & JOHNSON	0.65%
CISCO SYSTEMS INC	0.65%
INTEL CORP	0.59%
AT&T INC	0.57%
NOVO NORDISK A/S	0.54%
NIKE INC	0.53%
CERNER CORP	0.52%
ACCENTURE PLC	0.52%
AIN HOLDINGS	0.50%
ALLIANZ SE	0.48%
NOVARTIS AG	0.46%
EXPEDITORS INTERN OF WASHINGTON INC	0.44%
L'OREAL SA	0.43%
Federal National Mortgage Assn. 4.00 01/01/2049	0.42%
United States Treasury Note/Bond 1.75 07/15/2022	0.42%
Government National Mortgage Assn. 3.50 10/01/2049	0.42%
MERCK KGAA	0.40%
PROCTER & GAMBLE CO	0.40%
DEUTSCHE TELEKOM AG	0.40%
SCHNEIDER ELECTRIC SE	0.38%
COLGATE-PALMOLIVE CO	0.38%
UNICHARM CORP	0.38%
CHUBB LTD	0.37%
HOYA CORP	0.37%
WATERS CORP	0.36%
UNITED STATES TREASURY 0% 20191017	0.36%
NOVOZYMES A/S	0.35%
Federal Home Loan Mortgage Corp. 3.50 09/01/2048	0.34%
MCDONALD'S CORP	0.33%
NIPPON TELEGRAPH AND TELEPHONE CORP	0.33%
Federal National Mortgage Assn. 3.00 10/01/2049	0.32%
BEIERSDORF AG	0.32%
TECH MAHINDRA LTD	0.32%
VARIAN MEDICAL SYSTEMS INC	0.31%
XYLEM INC	0.31%
ILLINOIS TOOL WORKS INC	0.29%
A. O. SMITH CORP	0.29%
ZURICH INSURANCE GROUP AG	0.29%
Japanese Yen	0.29%
Government National Mortgage Assn. 4.00 10/01/2049	0.29%
ELISA OYJ	0.28%

Japan Government Twenty Year Bond 0.40 03/20/2036	0.28%
United States Treasury Note/Bond 2.13 05/15/2022	0.28%
SGS SA	0.28%
Singapore Dollar	0.27%
TATA CONSULTANCY SERVICES	0.27%
INTUIT INC	0.27%
LAUREATE EDUCATION INC	0.26%
DANAHER CORP	0.26%
KOTAK MAHINDRA BANK LTD	0.26%
ECOLAB INC	0.26%
WALT DISNEY CO	0.25%
GODREJ CONSUMER PR	0.25%
BOSTON PROPERTIES INC	0.25%
EBAY INC	0.25%
AXA SA	0.25%
GRAMEENPHONE LTD	0.24%
ITRON INC	0.24%
GENERAL MOTORS CO	0.24%
QUEST DIAGNOSTICS INC	0.24%
DEMANT A/S	0.24%
NUANCE COMMUNICATIONS INC	0.23%
LENZING AG	0.22%
MILLICOM INTERNATIONAL CELLULAR SA	0.22%
CSL LTD	0.22%
PIGEON CORP	0.22%
PRUDENTIAL FINANCIAL INC	0.22%
COVANTA HOLDING CORP	0.22%
KDDI CORP	0.22%
ANSYS INC	0.21%
AVANGRID	0.21%
BLACKBAUD INC	0.21%
INDUSTRIA DE DISENO TEXTIL SA	0.21%
Government National Mortgage Assn. 3.00 02/20/2048	0.21%
TE CONNECTIVITY LTD	0.20%
KONINKLIJKE PHILIPS NV	0.20%
Fannie Mae Pool 3.50 09/01/2048	0.20%
HP INC	0.20%
Federal Home Loan Mortgage Corp. 4.50 05/01/2049	0.20%
BHARTI INFRATEL LTD	0.20%
PAYABLE RECEIVABLE ASSETS_USD	0.19%
VEOLIA ENVIRONNEMENT SA	0.19%
AFLAC INC	0.19%
United States Treasury Note/Bond 2.25 04/30/2024	0.19%
TRAVELERS COMPANIES INC	0.19%
SEEK LTD	0.19%
KIKKOMAN CORP	0.19%
VODACOM GROUP LTD	0.19%
METLIFE INC	0.19%
ABBVIE INC	0.19%
NEXITY SA	0.19%
MUENCHENER RUECKVERSICHERUNGS AG	0.19%

Government National Mortgage Assn. 4.50 01/20/2049	0.19%
VESTAS WIND SYSTEMS A/S	0.19%
JOHNSON CONTROLS INTERNATIONAL PLC	0.19%
ROCHE HOLDING AG	0.19%
BROOKFIELD RENEWABLE PARTNERS LP	0.18%
T. ROWE PRICE GROUP INC	0.18%
SPECTRIS PLC	0.18%
MICROSOFT CORP	0.18%
United States Treasury Note/Bond 2.50 03/31/2023	0.18%
Japan Government Five Year Bond 0.10 09/20/2021	0.18%
AGILENT TECHNOLOGIES INC	0.18%
FIRST SOLAR INC	0.18%
LEG IMMOBILIEN AG	0.18%
AMGEN INC	0.18%
FORD MOTOR CO	0.18%
Japan Government Ten Year Bond 0.10 03/20/2029	0.18%
GLAXOSMITHKLINE PLC	0.18%
TELEFONICA SA	0.18%
ESSILORLUXOTTICA SA	0.18%
BRAMBLES LTD	0.18%
MERCK & CO INC	0.18%
YUM BRANDS INC	0.17%
KATITAS CO LTD	0.17%
HUANENG RENEWABLES CORP LTD	0.17%
VITASOY INTERNATIONAL HOLDINGS LTD	0.17%
LANDIS & GYR GROUP AG	0.17%
DIASORIN ORD COMMON STOCK	0.17%
ADVANCED DRAINAGE SYSTEMS INC	0.17%
ZOETIS INC	0.17%
French Republic Government Bond OAT 1.75 11/25/2024	0.17%
CHURCH & DWIGHT CO INC	0.17%
INSTRUCTURE INC	0.16%
PATTERN ENERGY GROUP	0.16%
ASTELLAS PHARMA INC	0.16%
SANOFI SA	0.16%
Japan Government Five Year Bond 0.10 09/20/2023	0.16%
STONECO LTD	0.16%
DIASORIN ISCRITTE NEL REGISTRO	0.16%
United States Treasury Note/Bond 2.38 08/15/2024	0.16%
HAPVIDA PARTICIPACOES ON	0.16%
Bundesrepublik Deutschland Bundesanleihe 0.25 02/15/2029	0.16%
YDUQS PARTICIPACOES	0.16%
SWISS RE AG	0.16%
United States Treasury Note/Bond 1.75 06/15/2022	0.16%
XILINX INC	0.16%
TELENOR ASA	0.16%
Japan Government Ten Year Bond 0.10 06/20/2029	0.16%
METTLER-TOLEDO INTERNATIONAL INC	0.16%
GARMIN LTD	0.15%
EMERSON ELECTRIC CO	0.15%
Japan Government Twenty Year Bond 1.90 03/20/2024	0.15%

ALCON AG	0.15%
VF CORP	0.15%
AVALONBAY COMMUNITIES INC	0.15%
SOPHOS GROUP PLC	0.15%
INGERSOLL-RAND PLC	0.15%
Federal Home Loan Mortgage Corp. 4.00 12/01/2048	0.15%
ROYAL DUTCH SHELL PLC	0.15%
SAFARICOM	0.15%
VERISK ANALYTICS INC	0.14%
United States Treasury Note/Bond 1.88 06/30/2026	0.14%
Italy Buoni Poliennali Del Tesoro 5.25 11/01/2029	0.14%
United States Treasury Note/Bond 2.75 08/15/2021	0.14%
COCA-COLA CO	0.14%
GENUS PLC	0.14%
KIMBERLY-CLARK CORP	0.14%
United States Treasury Note/Bond 1.88 07/31/2026	0.14%
United States Treasury Note/Bond 1.50 03/31/2023	0.14%
DBS GROUP HOLDINGS LTD	0.14%
SUN COMMUNITIES INC	0.14%
Italy Buoni Poliennali Del Tesoro 2.15 12/15/2021	0.14%
CANON INC	0.13%
CHECK POINT SOFTWARE TECHNOLOGIES LTD	0.13%
PRINCIPAL FINANCIAL GROUP INC	0.13%
United States Treasury Note/Bond 2.38 02/29/2024	0.13%
BRISTOL-MYERS SQUIBB CO	0.13%
United States Treasury Note/Bond 2.63 12/31/2025	0.13%
HIKMA PHARMACEUTICALS PLC	0.13%
United States Treasury Note/Bond 2.25 04/15/2022	0.13%
SIEMENS GAMESA RENEWABLE ENERGY SA	0.13%
United States Treasury Note/Bond 2.13 03/31/2024	0.13%
LILLY ELI & CO	0.13%
SHRIRAM TRANSPORT FINANCE COMPANY LTD	0.13%
HSBC HOLDINGS PLC	0.12%
RELX PLC	0.12%
Italy Buoni Poliennali Del Tesoro 3.35 03/01/2035	0.12%
MANILA WATER COMPANY INC	0.12%
CUMMINS INC	0.12%
PACCAR INC	0.12%
HOUSING DEVELOPMENT FINANCE CORP	0.12%
UBIQUITI INC	0.12%
SAMSUNG SDI CO LTD	0.12%
JACK HENRY & ASSOCIATES INC	0.12%
TEXAS INSTRUMENTS INC	0.12%
United States Treasury Note/Bond 2.88 05/15/2049	0.12%
AMERICAN FINANCIAL GROUP INC	0.12%
Federal National Mortgage Assn. 3.50 10/01/2049	0.12%
United States Treasury Note/Bond 2.00 08/15/2025	0.12%
United States Treasury Note/Bond 1.50 09/15/2022	0.12%
HUBBELL	0.12%
United Kingdom Gilt 1.75 09/07/2037	0.12%
United Kingdom Gilt 4.25 12/07/2055	0.11%

Italy Buoni Poliennali Del Tesoro 2.05 08/01/2027	0.11%
BASIC FIT NV	0.11%
PUBLICIS GROUPE SA	0.11%
French Republic Government Bond OAT 1.00 11/25/2025	0.11%
RED ELECTRICA CORPORACION SA	0.11%
AMERICAN WATER WORKS COMPANY INC	0.11%
United States Treasury Note/Bond 1.75 05/15/2023	0.11%
United States Treasury Note/Bond 2.88 10/31/2023	0.11%
BRIDGESTONE CORP	0.11%
FASTENAL CO	0.11%
TOTAL SA	0.11%
United States Treasury Note/Bond 1.50 08/15/2026	0.11%
EQUINOR ASA	0.11%
HARTFORD FINANCIAL SERVICES GROUP INC	0.11%
BUREAU VERITAS SA	0.11%
ASX LTD	0.11%
United States Treasury Note/Bond 2.13 05/31/2021	0.11%
SINGAPORE TELECOMMUNICATIONS	0.11%
WATTS WATER TECHNOLOGIES INC	0.11%
MOTOROLA SOLUTIONS INC	0.11%
UNILEVER NV	0.11%
Japan Government Twenty Year Bond 1.30 06/20/2035	0.11%
ASSICURAZIONI GENERALI SPA	0.11%
United States Treasury Note/Bond 1.63 02/15/2026	0.11%
Italy Buoni Poliennali Del Tesoro 1.75 07/01/2024	0.11%
Japan Government Ten Year Bond 0.10 06/20/2028	0.11%
PAGSEGURO DIGITAL LTD	0.11%
Fannie Mae Pool 2.50 09/01/2032	0.11%
Japan Government Five Year Bond 0.10 03/20/2022	0.10%
United States Treasury Note/Bond 2.88 11/15/2021	0.10%
COGNIZANT TECHNOLOGY SOLUTIONS CORP	0.10%
ADIDAS AG	0.10%
Spain Government Bond 0.05 01/31/2021	0.10%
FRANKLIN RESOURCES INC	0.10%
SONOVA HOLDING AG	0.10%
Japan Government Ten Year Bond 0.10 12/20/2027	0.10%
Japan Government Ten Year Bond 0.10 09/20/2028	0.10%
Japan Government Two Year Bond 0.10 01/01/2021	0.10%
ALLEGION PLC	0.10%
LEGRAND SA	0.10%
H & R BLOCK INC	0.10%
AKZO NOBEL NV	0.10%
APPLE HOSPITALITY REIT INC	0.10%
DIASORIN SPA	0.10%
United States Treasury Note/Bond 1.50 08/31/2021	0.10%
CORBION NV	0.10%
MRV ENGENHARIA E PARTICIPACOES SA	0.10%
ATLAS COPCO AB	0.10%
United States Treasury Note/Bond 1.25 07/31/2023	0.10%
SQUARE INC	0.10%
LAMB WESTON HOLDINGS INC	0.10%

United States Treasury Note/Bond 2.25 11/15/2025	0.10%
United States Treasury Note/Bond 3.13 11/15/2028	0.10%
VONOVIA SE	0.10%
Fannie Mae Pool 3.00 09/01/2048	0.10%
ORACLE CORP	0.10%
United Kingdom Gilt 1.25 07/22/2027	0.10%
Spain Government Bond 1.95 07/30/2030	0.10%
BURBERRY GROUP PLC	0.10%
AVIVA PLC	0.10%
ACCIONA SA	0.10%
BALL CORP	0.10%
PEUGEOT SA	0.10%
ALPHABET INC	0.09%
WEG SA	0.09%
Japan Government Ten Year Bond 0.10 12/20/2028	0.09%
MICHELIN (CGDE)	0.09%
Japan Government Five Year Bond 0.10 12/20/2022	0.09%
French Republic Government Bond OAT 5.75 10/25/2032	0.09%
ALLSTATE CORP	0.09%
ASR NEDERLAND NV	0.09%
United States Treasury Note/Bond 2.63 03/31/2025	0.09%
Spain Government Bond 0.35 07/30/2023	0.09%
SAGE GROUP PLC	0.09%
TAIWAN SEMICONDUCTOR MANUFACT CO LTD	0.09%
WOLTERS KLUWER NV	0.09%
LANDSTAR SYSTEM INC	0.09%
INTERTEK GROUP PLC	0.09%
FORTINET INC	0.09%
United States Treasury Note/Bond 2.13 12/31/2022	0.09%
Freddie Mac Gold Pool 3.00 05/01/2033	0.09%
CINCINNATI FINANCIAL CORP	0.09%
MARICO LTD	0.09%
French Republic Government Bond OAT 0.75 11/25/2028	0.09%
French Republic Government Bond OAT 1.25 05/25/2034	0.09%
United States Treasury Note/Bond 2.63 02/15/2029	0.09%
United States Treasury Note/Bond 2.25 04/30/2021	0.09%
Italy Buoni Poliennali Del Tesoro 2.50 11/15/2025	0.09%
United States Treasury Note/Bond 2.88 07/31/2025	0.09%
SMITH & NEPHEW PLC	0.09%
OMNICOM GROUP INC	0.09%
SAP SE	0.09%
United States Treasury Note/Bond 1.25 08/31/2024	0.09%
RAPID7 INC	0.09%
French Republic Government Bond OAT 3.00 04/25/2022	0.09%
Japan Government Five Year Bond 0.10 03/20/2024	0.09%
FOX CORP	0.09%
United States Treasury Note/Bond 1.63 05/15/2026	0.08%
OMV AG	0.08%
CBRE GROUP INC	0.08%
United States Treasury Note/Bond 1.25 03/31/2021	0.08%
PEPSICO INC	0.08%

United States Treasury Note/Bond 1.75 07/31/2024	0.08%
BEST BUY CO INC	0.08%
LEGAL & GENERAL GROUP PLC	0.08%
United States Treasury Note/Bond 2.88 11/30/2025	0.08%
United States Treasury Note/Bond 3.38 05/15/2044	0.08%
UNITED OVERSEAS BANK LTD	0.08%
JERONIMO MARTINS SGPS SA	0.08%
PAYCHEX INC	0.08%
United States Treasury Note/Bond 2.75 08/15/2042	0.08%
Kenyan Shilling	0.08%
SINGAPORE EXCHANGE LTD	0.08%
SWISS LIFE HOLDING AG	0.08%
Japan Government Two Year Bond 0.10 07/01/2021	0.08%
United States Treasury Note/Bond 2.38 03/15/2022	0.08%
AUTOMATIC DATA PROCESSING INC	0.08%
APPLE INC	0.08%
Bundesrepublik Deutschland Bundesanleihe 2.50 07/04/2044	0.08%
LINCOLN NATIONAL CORP	0.08%
HERSHEY CO	0.08%
European Investment Bank 0.05 05/24/2024	0.08%
United States Treasury Note/Bond 2.00 11/30/2022	0.08%
WPP PLC	0.08%
BROADRIDGE FINANCIAL SOLUTIONS INC	0.08%
FUJIFILM HOLDINGS CORP	0.08%
United States Treasury Note/Bond 2.88 05/15/2043	0.08%
H & M HENNES & MAURITZ AB	0.08%
MANULIFE FINANCIAL CORP	0.08%
United States Treasury Note/Bond 2.75 02/15/2024	0.08%
Italy Buoni Poliennali Del Tesoro 0.05 04/15/2021	0.08%
United States Treasury Note/Bond 1.63 11/30/2020	0.08%
PNC FINANCIAL SERVICES GROUP INC	0.08%
NESTLE SA	0.08%
United States Treasury Note/Bond 3.38 11/15/2048	0.08%
Australia Government Bond 2.00 12/21/2021	0.08%
BIOGEN INC	0.08%
GALP ENERGIA SGPS SA	0.08%
RECORDATI	0.07%
Korea Treasury Bond 2.25 09/10/2023	0.07%
ASSA ABLOY AB	0.07%
Japan Government Twenty Year Bond 0.30 06/20/2039	0.07%
French Republic Government Bond OAT 1.00 05/25/2027	0.07%
FIDELITY NATIONAL INFO SERVICES INC	0.07%
VMWARE INC	0.07%
Netherlands Government Bond 2.25 07/15/2022	0.07%
REPSOL SA	0.07%
Italy Buoni Poliennali Del Tesoro 2.10 07/15/2026	0.07%
Japan Government Twenty Year Bond 0.70 09/20/2038	0.07%
ORACLE CORP JAPAN	0.07%
SYNCHRONY FINANCIAL	0.07%
INVITAE CORP	0.07%
Indian Rupee	0.07%

Italy Buoni Poliennali Del Tesoro 3.85 09/01/2049	0.07%
NORDSON CORP	0.07%
AMPHENOL CORP	0.07%
GENTEX CORP	0.07%
Korea Treasury Bond 2.63 06/10/2028	0.07%
CARDINAL HEALTH INC	0.07%
MONCLER SPA	0.07%
3I GROUP PLC	0.07%
AUTO TRADER GROUP PLC	0.07%
Japan Government Two Year Bond 0.10 08/01/2021	0.07%
PARK HOTELS & RESORTS	0.07%
INTACT FINANCIAL CORP	0.07%
Federal Republic of Germany 3.25 07/04/2021	0.07%
GEBERIT AG	0.07%
SIGNIFY NV	0.07%
United States Treasury Note/Bond 4.63 02/15/2040	0.07%
Japan 0.80 06/20/2023	0.07%
Fannie Mae Pool 5.00 12/01/2024	0.07%
Kingdom of Thailand 3.58 12/17/2027	0.07%
UPWORK INC	0.07%
Japan Government Five Year Bond 0.10 09/20/2022	0.07%
United States Treasury Note/Bond 4.75 02/15/2041	0.07%
United States Treasury Note/Bond 2.00 02/15/2025	0.07%
United States Treasury Note/Bond 3.63 02/15/2044	0.07%
French Republic Government Bond OAT 1.75 06/25/2039	0.07%
Japan Government Twenty Year Bond 0.50 06/20/2038	0.07%
French Republic Government Bond OAT 0.50 05/25/2029	0.07%
Korea Treasury Bond 1.88 03/10/2024	0.07%
THOMSON REUTERS CORP	0.07%
NEXT PLC	0.07%
ALLY FINANCIAL INC	0.07%
United States Treasury Note/Bond 4.50 02/15/2036	0.07%
VISA INC	0.07%
Bundesrepublik Deutschland Bundesanleihe 4.25 07/04/2039	0.07%
CREATE SD HOLDINGS CO LTD	0.07%
French Republic Government Bond OAT — 02/25/2022	0.07%
PAYPAL HOLDINGS INC	0.07%
Spain Government Bond 1.95 04/30/2026	0.07%
COCA-COLA EUROPEAN PARTNERS PLC	0.06%
European Financial Stability Facility — 03/29/2021	0.06%
FISERV INC	0.06%
CITRIX SYSTEMS INC	0.06%
Japan Government Thirty Year Bond 1.70 03/20/2044	0.06%
C.H. ROBINSON WORLDWIDE INC	0.06%
SWISSCOM AG	0.06%
M&T BANK CORP	0.06%
INTERNATIONAL FLAVORS & FRAGRANCES INC	0.06%
CITIZENS FINANCIAL GROUP INC	0.06%
Government National Mortgage Assn. 5.00 11/20/2048	0.06%
Indonesia Treasury Bond 5.63 05/15/2023	0.06%
STRYKER CORP	0.06%

SEKISUI HOUSE LTD	0.06%
Italy Buoni Poliennali Del Tesoro 1.45 11/15/2024	0.06%
TELIA COMPANY AB	0.06%
United States Treasury Note/Bond 2.00 05/31/2024	0.06%
Korea Treasury Bond 1.88 06/10/2026	0.06%
United States Treasury Note/Bond 2.13 05/15/2025	0.06%
French Republic Government Bond OAT 0.25 11/25/2026	0.06%
Italy Buoni Poliennali Del Tesoro 4.50 05/01/2023	0.06%
United Kingdom Gilt 3.25 01/22/2044	0.06%
ENERGIEDIENST HOLDING AG	0.06%
MS&AD INSURANCE GROUP HOLDINGS INC	0.06%
French Republic Government Bond OAT 1.75 05/25/2023	0.06%
BANGKOK BANK PCL	0.06%
United Kingdom Gilt 4.75 12/07/2030	0.06%
United States Treasury Note/Bond 3.00 11/15/2044	0.06%
MAGNA INTERNATIONAL INC	0.06%
Federal National Mortgage Assn. 4.50 02/01/2049	0.06%
United States Treasury Note/Bond 2.75 11/15/2047	0.06%
DELUXE CORP	0.06%
SHIONOGI & CO LTD	0.06%
Korea Treasury Bond 2.25 06/10/2021	0.06%
Netherlands Government Bond 0.50 07/15/2026	0.06%
COMPUTERSHARE LTD	0.06%
ROPER TECHNOLOGIES INC	0.06%
United Kingdom Gilt 1.50 07/22/2047	0.06%
Japan Government Twenty Year Bond 0.40 03/20/2039	0.06%
United States Treasury Note/Bond 2.25 03/31/2021	0.06%
Freddie Mac Pool 3.50 04/01/2049	0.06%
STANLEY BLACK & DECKER INC	0.06%
ITV PLC	0.06%
SNAP-ON INC	0.06%
PURECIRCLE LTD	0.06%
AMADEUS IT GROUP SA	0.06%
United States Treasury Note/Bond 3.13 08/15/2044	0.06%
OVERSEA-CHINESE BANKING CORP LTD	0.06%
SAMSUNG ELECTRONICS CO LTD	0.06%
Freddie Mac Pool 3.50 07/01/2049	0.06%
METRO INC	0.06%
ROCKWELL AUTOMATION INC	0.06%
SIMON PROPERTY GROUP INC	0.06%
NN GROUP NV	0.06%
United States Treasury Note/Bond 3.00 02/15/2049	0.06%
Bundesrepublik Deutschland Bundesanleihe 1.50 09/04/2022	0.05%
French Republic Government Bond OAT 0.50 05/25/2026	0.05%
ROSS STORES INC	0.05%
SEGRO PLC	0.05%
ORION OYJ	0.05%
MAXIM INTEGRATED PRODUCTS INC	0.05%
RIGHTMOVE PLC	0.05%
EPIROC AB	0.05%
GOODMAN GROUP PTY LTD	0.05%

CLOROX CO	0.05%
Bundesobligation — 10/13/2023	0.05%
INFOSYS LTD	0.05%
W. R. BERKLEY CORP	0.05%
United States Treasury Note/Bond 1.50 08/15/2020	0.05%
OMRON CORP	0.05%
BIC	0.05%
NEC CORP	0.05%
LOBLAW COMPANIES LTD	0.05%
French Republic Government Bond OAT 1.50 05/25/2031	0.05%
Japan Government Twenty Year Bond 0.50 12/20/2038	0.05%
French Republic Government Bond OAT 1.25 05/25/2036	0.05%
FACTSET RESEARCH SYSTEMS INC	0.05%
CARREFOUR SA	0.05%
United States Treasury Note/Bond 2.00 02/15/2022	0.05%
HANNOVER RUECK SE	0.05%
IDEX CORP	0.05%
GILEAD SCIENCES INC	0.05%
United States Treasury Note/Bond 1.38 01/31/2021	0.05%
Spain Government Bond 0.05 10/31/2021	0.05%
PORSCHE AUTOMOBIL HOLDING SE	0.05%
ATOS SE	0.05%
DONALDSON COMPANY INC	0.05%
WESTERN UNION CO	0.05%
Korea Treasury Bond 2.25 09/10/2037	0.05%
Spain Government Bond 1.30 10/31/2026	0.05%
REINSURANCE GROUP OF AMERICA INC	0.05%
EPAM SYSTEMS INC	0.05%
United States Treasury Note/Bond 2.50 02/15/2045	0.05%
TELSTRA CORPORATION LTD	0.05%
AUTOZONE INC	0.05%
CAPGEMINI SE	0.05%
3M CO	0.05%
French Republic Government Bond OAT 3.25 05/25/2045	0.05%
Japan 2.10 09/20/2029	0.05%
BOK FINANCIAL CORP	0.05%
HEWLETT PACKARD ENTERPRISE CO	0.05%
UNUM GROUP	0.05%
MOODY'S CORP	0.05%
HENRY SCHEIN INC	0.05%
Russian Federal Bond - OFZ 7.10 10/16/2024	0.05%
Japan Government Five Year Bond 0.10 06/20/2022	0.05%
Mexican Bonos 7.50 06/03/2027	0.05%
Bank of America Corp. 2.63 04/19/2021	0.05%
Kingdom of Belgium Government Bond 4.25 03/28/2041	0.05%
OPEN TEXT CORP	0.05%
United States Treasury Note/Bond 3.75 11/15/2043	0.05%
SUMITOMO ELECTRIC INDUSTRIES LTD	0.05%
KASIKORNBANK PCL	0.05%
Italy Buoni Poliennali Del Tesoro 3.10 03/01/2040	0.05%
Italy Buoni Poliennali Del Tesoro 1.00 07/15/2022	0.05%

United States Treasury Note/Bond 5.38 02/15/2031	0.05%
Malaysia Government Bond 4.39 04/15/2026	0.05%
UBS GROUP	0.05%
ERSTE GROUP BANK AG	0.05%
United States Treasury Note/Bond 1.38 08/31/2026	0.05%
Japan Expressway Holding and Debt Repayment Agency 0.80 09/29/2023	0.05%
Japan Government Ten Year Bond 0.10 09/20/2026	0.05%
United States Treasury Note/Bond 3.00 10/31/2025	0.05%
STERIS PLC	0.05%
United Kingdom Gilt 4.50 09/07/2034	0.04%
KIMCO REALTY CORP	0.04%
United States Treasury Note/Bond 1.75 06/30/2022	0.04%
ADVANTEST CORP	0.04%
United Kingdom Gilt 1.75 01/22/2049	0.04%
United States Treasury Note/Bond 3.13 02/15/2043	0.04%
DEXUS	0.04%
ADECCO GROUP AG	0.04%
CGI INC	0.04%
ABC-MART	0.04%
Major Joint Local Government Bond 0.16 01/25/2029	0.04%
European Investment Bank 0.75 11/15/2024	0.04%
Spain Government Bond 4.90 07/30/2040	0.04%
Korea Monetary Stabilization Bond 1.74 04/02/2021	0.04%
MTR CORP LTD	0.04%
United Kingdom Gilt 3.50 01/22/2045	0.04%
LG CORP	0.04%
VIACOM INC	0.04%
Thailand Government Bond 3.30 06/17/2038	0.04%
Japan Government Thirty Year Bond 0.80 03/20/2048	0.04%
Malaysia Government Bond 3.42 08/15/2022	0.04%
French Republic Government Bond OAT 1.50 05/25/2050	0.04%
Italy Buoni Poliennali Del Tesoro 2.45 10/01/2023	0.04%
GRACO INC	0.04%
MORGAN STANLEY	0.04%
INTERPUBLIC GROUP OF COMPANIES INC	0.04%
Kingdom of Belgium Government Bond 0.80 06/22/2027	0.04%
United States Treasury Note/Bond 3.00 02/15/2047	0.04%
VICTREX	0.04%
CI FINANCIAL CORP	0.04%
Bundesrepublik Deutschland Bundesanleihe — 08/15/2029	0.04%
MALAYAN BANKING BHD	0.04%
Italy Buoni Poliennali Del Tesoro 1.85 05/15/2024	0.04%
FORTESCUE METALS GROUP LTD	0.04%
United States Treasury Note/Bond 2.88 11/30/2023	0.04%
United States Treasury Note/Bond 3.00 02/15/2048	0.04%
TOKIO MARINE HOLDINGS INC	0.04%
United States Treasury Note/Bond 2.88 11/15/2046	0.04%
ATHENE HOLDING LTD	0.04%
NTT DATA CORP	0.04%
BARRATT DEVELOPMENTS PLC	0.04%
Bundesrepublik Deutschland Bundesanleihe — 08/15/2026	0.04%

MIRVAC GROUP	0.04%
United Kingdom Gilt 1.63 10/22/2071	0.04%
Kingdom of Belgium Government Bond 0.50 10/22/2024	0.04%
GPT GROUP	0.04%
CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG	0.04%
TOMRA SYSTEMS ASA	0.04%
Russian Foreign Bond - Eurobond 12.75 06/24/2028	0.04%
Republic of Italy 5.00 09/01/2040	0.04%
Japan Government Twenty Year Bond 1.70 12/20/2022	0.04%
JPMORGAN CHASE & CO	0.04%
KUEHNE UND NAGEL INTERNATIONAL AG	0.04%
WESFARMERS LTD	0.04%
BEACH ENERGY LTD	0.04%
United States Treasury Note/Bond 2.75 08/15/2047	0.04%
Japan Government Thirty Year Bond 2.50 09/20/2034	0.04%
CENTRAL JAPAN RAILWAY CO	0.04%
SINO LAND CO LTD	0.04%
BOC HONG KONG HOLDINGS LTD	0.04%
United Kingdom Gilt 0.75 07/22/2023	0.04%
Spain Government Bond 1.60 04/30/2025	0.04%
Korea Treasury Bond 2.00 03/10/2021	0.04%
IMI PLC	0.04%
HERMES INTERNATIONAL SCA	0.04%
VAREX IMAGING CORPORATION	0.04%
BRIGHTHOUSE FINL INC	0.04%
EUTELSAT COMMUNICATIONS SA	0.04%
Japan Government Thirty Year Bond 0.50 03/20/2049	0.04%
SVENSKA HANDELSBANKEN AB	0.04%
Japan Government Forty Year Bond 0.40 03/20/2056	0.04%
WHEELOCK AND CO LTD	0.04%
CHR HANSEN HOLDING A/S	0.04%
HANA FINANCIAL GROUP INC	0.04%
Korea Treasury Bond 2.00 03/10/2049	0.04%
United States Treasury Note/Bond 2.13 05/31/2026	0.04%
TGS NOPEC GEOPHYSICAL COMPANY ASA	0.04%
SWISS PRIME SITE AG	0.04%
United States Treasury Note/Bond 4.50 08/15/2039	0.04%
BCE INC	0.04%
Stadshypotek AB 1.50 12/15/2021	0.04%
Qatar Government International Bond 3.25 06/02/2026	0.04%
TOPPAN PRINTING CO LTD	0.04%
STOCKLAND CORPORATION LTD	0.04%
Japan Government Five Year Bond 0.10 03/20/2023	0.04%
United States Treasury Note/Bond 3.00 08/15/2048	0.04%
Spain Government Bond 2.70 10/31/2048	0.04%
Bundesobligation 0.25 10/16/2020	0.04%
HELEN OF TROY LTD	0.04%
RESMED INC	0.04%
Japan Government Thirty Year Bond 0.80 09/20/2047	0.04%
French Republic Government Bond OAT 4.00 04/25/2060	0.04%
GECINA SA	0.04%

Freddie Mac Gold Pool 3.00 10/01/2048	0.04%
Fannie Mae Pool 5.00 12/01/2048	0.04%
MEDIOBANCA DI CREDITO FINANZ SPA	0.04%
Netherlands Government Bond 2.00 07/15/2024	0.04%
KSA Sukuk Ltd. 2.89 04/20/2022	0.04%
Major Joint Local Government Bond 1.44 04/24/2020	0.04%
Japan Government Forty Year Bond 0.80 03/20/2058	0.04%
DORMAKABA HOLDING AG	0.04%
Japan Expressway Holding and Debt Repayment Agency 1.30 04/30/2021	0.04%
ESTEE LAUDER COMPANIES INC	0.04%
Spain Government Bond 1.85 07/30/2035	0.04%
MACYS INC	0.04%
JONES LANG LASALLE INC	0.04%
WHITBREAD	0.04%
SUN LIFE FINANCIAL INC	0.04%
RECKITT BENCKISER GROUP PLC	0.04%
Kingdom of Belgium Government Bond 0.90 06/22/2029	0.04%
TELUS CORP	0.04%
STANDARD BANK GROUP LTD	0.04%
Ireland Government Bond 1.10 05/15/2029	0.04%
Fannie Mae Pool 3.50 12/01/2033	0.04%
United Kingdom Gilt 1.63 10/22/2028	0.04%
ORKLA ASA	0.04%
UNITED UTILITIES GROUP PLC	0.04%
RMB HOLDINGS LTD	0.04%
POWER CORPORATION OF CANADA	0.04%
SKANSKA AB	0.04%
Netherlands Government Bond 0.25 07/15/2029	0.04%
OWENS CORNING	0.04%
PERSIMMON	0.04%
OJI HOLDINGS CORP	0.04%
CHINA OVERSEAS LAND & INVESTMENT LTD	0.04%
United States Treasury Note/Bond 3.00 11/15/2045	0.04%
GENWORTH MI CANADA INC	0.04%
United States Treasury Note/Bond 3.00 05/15/2045	0.04%
Bundesrepublik Deutschland Bundesanleihe 4.00 01/04/2037	0.03%
Bundesrepublik Deutschland Bundesanleihe 1.25 08/15/2048	0.03%
KLEPIERRE SA	0.03%
Japan Government Thirty Year Bond 0.90 09/20/2048	0.03%
NOMURA RESEARCH INSTITUTE LTD	0.03%
CAE INC	0.03%
Canadian Government Bond 0.75 03/01/2021	0.03%
KB FINANCIAL GROUP INC	0.03%
GREAT-WEST LIFECO INC	0.03%
ROYAL BANK OF SCOTLAND GROUP PLC	0.03%
Japan Government Two Year Bond 0.10 05/01/2021	0.03%
Netherlands Government Bond 4.00 01/15/2037	0.03%
Australia Government Bond 2.75 11/21/2027	0.03%
United States Treasury Note/Bond 2.88 08/15/2045	0.03%
Japan Government Thirty Year Bond 0.70 12/20/2048	0.03%
Japan Finance Organization for Municipalities 0.69 06/28/2024	0.03%

United States Treasury Note/Bond 3.13 05/15/2048	0.03%
NOKIAN TYRES PLC	0.03%
CAPITALAND LTD	0.03%
SCOR SE	0.03%
MASTERCARD INCORPORATED	0.03%
TAYLOR WIMPEY PLC	0.03%
French Republic Government Bond OAT 2.50 05/25/2030	0.03%
Japan Government Thirty Year Bond 1.70 06/20/2044	0.03%
AMERIPRISE FINANCIAL INC	0.03%
ARROW ELECTRONICS INC	0.03%
United States Treasury Note/Bond 2.25 08/15/2049	0.03%
United States Treasury Note/Bond 2.25 03/31/2026	0.03%
BARCLAYS PLC	0.03%
Japan Government Thirty Year Bond 2.00 03/20/2042	0.03%
Italy Buoni Poliennali Del Tesoro 0.95 03/01/2023	0.03%
OBAYASHI CORP	0.03%
French Republic Government Bond OAT — 03/25/2025	0.03%
SMITHS GROUP PLC	0.03%
Bundesrepublik Deutschland Bundesanleihe 1.00 08/15/2025	0.03%
Shinkin Central Bank 0.03 06/25/2021	0.03%
KERRY PROPERTIES LTD	0.03%
Kingdom of Spain 5.75 07/30/2032	0.03%
Australia Government Bond 2.75 11/21/2028	0.03%
United States Treasury Note/Bond 2.75 07/31/2023	0.03%
Japan Government Thirty Year Bond 1.80 03/20/2043	0.03%
PACKAGING CORP OF AMERICA	0.03%
AB SKF	0.03%
WHARF REAL ESTATE INVESTMENT CO LTD	0.03%
Japan Government Twenty Year Bond 1.20 12/20/2034	0.03%
TREND MICRO INC	0.03%
Cooperatieve Rabobank UA 4.38 08/04/2025	0.03%
Export-Import Bank of Korea 4.00 01/14/2024	0.03%
INTERNATIONAL BANCSHARES CORP	0.03%
SEINO HOLDINGS CO LTD	0.03%
United States Treasury Note/Bond 2.50 02/15/2046	0.03%
POWER FINANCIAL CORP	0.03%
Spain Government Bond 4.40 10/31/2023	0.03%
COCA COLA HBC AG	0.03%
Philippine Government International Bond 7.75 01/14/2031	0.03%
Canada Housing Trust No 1 1.75 06/15/2022	0.03%
Spain Government Bond 1.45 04/30/2029	0.03%
United States Treasury Note/Bond 2.50 02/28/2021	0.03%
HKT TRUST AND HKT LTD	0.03%
Credit Suisse Group Funding Guernsey Ltd. 3.75 03/26/2025	0.03%
Fannie Mae Pool 4.00 10/01/2048	0.03%
United States Treasury Note/Bond 2.75 11/15/2042	0.03%
Bundesrepublik Deutschland Bundesanleihe 6.50 07/04/2027	0.03%
MEDIBANK PRIVATE LIMITED	0.03%
BERKELEY GROUP HOLDINGS PLC	0.03%
Kingdom of Netherlands 3.25 07/15/2021	0.03%
ABSA GROUP LTD	0.03%

China Development Bank 3.68 02/26/2026	0.03%
PROSPERITY BANCSHARES INC	0.03%
BPCE SA 3.00 05/22/2022	0.03%
National Australia Bank Ltd./New York 2.80 01/10/2022	0.03%
Italy Buoni Poliennali Del Tesoro 3.75 09/01/2024	0.03%
Saudi Government International Bond 4.50 10/26/2046	0.03%
CPPIB Capital Inc. 2.75 07/22/2021	0.03%
Sumitomo Mitsui Financial Group Inc. 2.85 01/11/2022	0.03%
TRACTOR SUPPLY CO	0.03%
Swiss Confederation Government Bond — 06/26/2034	0.03%
Freddie Mac Pool 4.00 03/01/2049	0.03%
J2 GLOBAL COMMUNICATIONS INC	0.03%
CK ASSET HOLDINGS	0.03%
Kreditanstalt fuer Wiederaufbau 1.50 06/15/2021	0.03%
United States Treasury Note/Bond 1.63 09/30/2026	0.03%
Mitsubishi UFJ Financial Group Inc. 2.19 09/13/2021	0.03%
Caisse d'Amortissement de la Dette Sociale 4.38 10/25/2021	0.03%
Australia Government Bond 5.75 05/15/2021	0.03%
HSBC Holdings plc 3.00 06/30/2025	0.03%
HYDRO ONE INC	0.03%
XEROX HOLDINGS CORP	0.03%
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.03%
Spain Government Bond 1.45 10/31/2027	0.03%
Netherlands Government Bond 2.75 01/15/2047	0.03%
SEKISUI CHEMICAL CO LTD	0.03%
Spain Government Bond 1.40 04/30/2028	0.03%
Korea Treasury Bond 2.38 09/10/2038	0.03%
POSTE ITALIANE GROUP	0.03%
Indonesia Government International Bond 5.25 01/17/2042	0.03%
FLEX LTD	0.03%
United States Treasury Note/Bond 2.63 01/31/2026	0.03%
Spain Government Bond 5.15 10/31/2044	0.03%
Spain Government Bond 2.90 10/31/2046	0.03%
Netherlands Government Bond 0.75 07/15/2027	0.03%
Sweden Government Bond 2.50 05/12/2025	0.03%
RANDSTAD NV	0.03%
INGENICO GROUP	0.03%
Kingdom of Belgium Government Bond 4.25 09/28/2021	0.03%
Republic of Austria Government Bond 0.75 10/20/2026	0.03%
European Investment Bank 0.63 01/22/2029	0.03%
Bundesrepublik Deutschland Bundesanleihe 1.50 05/15/2023	0.03%
French Republic Government Bond OAT 3.75 04/25/2021	0.03%
Bundesrepublik Deutschland Bundesanleihe 0.50 02/15/2026	0.03%
Verizon Communications Inc. 1.38 10/27/2026	0.03%
CITIGROUP INC	0.03%
Kingdom of Belgium Government Bond 0.80 06/22/2025	0.03%
Portugal Obrigacoes do Tesouro OT 1.95 06/15/2029	0.03%
FAIR ISAAC CORP	0.03%
KUMBA IRON ORE LTD	0.03%
United Kingdom Gilt 2.50 07/22/2065	0.03%
Italy Buoni Poliennali Del Tesoro 1.65 03/01/2032	0.03%

SUEZ SA	0.03%
European Investment Bank 0.38 04/14/2026	0.03%
LITE-ON TECHNOLOGY CORP	0.03%
DIRECT LINE INSURANCE GROUP PLC	0.03%
Japan Government Thirty Year Bond 1.70 06/20/2033	0.03%
Illinois Tool Works Inc. 1.00 06/05/2031	0.03%
SOFTWARE AG	0.03%
European Financial Stability Facility 0.40 02/17/2025	0.03%
VOLKSWAGEN AG	0.03%
Italy Buoni Poliennali Del Tesoro 1.45 09/15/2022	0.03%
VICINITY CENTRES	0.03%
MANPOWERGROUP INC	0.03%
NTT DOCOMO INC	0.03%
Japan Government Thirty Year Bond 0.40 06/20/2049	0.03%
Republic of Poland Government Bond 5.75 10/25/2021	0.03%
ROLLINS INC	0.03%
Italy Buoni Poliennali Del Tesoro 4.00 02/01/2037	0.03%
Japan Government Twenty Year Bond 1.50 06/20/2034	0.03%
JAPAN RETAIL FUND INVESTMENT CORP	0.03%
COPART INC	0.03%
AT&T Inc. 1.05 09/05/2023	0.03%
Bundesrepublik Deutschland Bundesanleihe 2.50 08/15/2046	0.03%
Denmark Government Bond 4.50 11/15/2039	0.03%
Finland Government Bond 0.50 09/15/2029	0.03%
Banco Bilbao Vizcaya Argentaria SA 0.75 01/20/2022	0.03%
United States Treasury Note/Bond 2.00 10/31/2022	0.03%
European Investment Bank 0.05 12/15/2023	0.03%
Kingdom of Belgium Government Bond 1.70 06/22/2050	0.03%
HANKOOK TIRE & TECHNOLOGY CO LTD	0.03%
European Investment Bank 0.38 03/15/2022	0.03%
Republic of Austria Government Bond — 07/15/2023	0.03%
China Development Bank 0.63 12/12/2022	0.03%
Kreditanstalt fuer Wiederaufbau 0.13 02/24/2023	0.03%
NIPPON PROLOGIS RET INC	0.03%
Canadian Government Bond 1.50 06/01/2023	0.03%
METROPOLE TELEVISION SA	0.03%
NRW Bank 0.10 01/10/2023	0.03%
Mexican Bonos 7.25 12/09/2021	0.03%
Bundesobligation — 04/08/2022	0.03%
UNEDIC ASSEO 0.30 11/04/2021	0.03%
Kreditanstalt fuer Wiederaufbau 0.75 06/28/2028	0.03%
ING Bank NV 0.38 11/26/2021	0.03%
French Republic Government Bond OAT 1.75 05/25/2066	0.03%
KINGFISHER PLC	0.03%
Kreditanstalt fuer Wiederaufbau — 06/30/2021	0.03%
European Financial Stability Facility 0.10 01/19/2021	0.03%
ELECTROLUX AB	0.03%
UBS AG/London 0.13 11/05/2021	0.03%
SHIMIZU CORP	0.03%
Republic of Austria Government Bond 1.50 02/20/2047	0.03%
Italy Buoni Poliennali Del Tesoro 0.20 10/15/2020	0.03%

Huarong Finance II Co. Ltd. 5.00 11/19/2025	0.03%
Abu Dhabi Crude Oil Pipeline LLC 3.65 11/02/2029	0.03%
Freddie Mac Pool 3.00 05/01/2049	0.03%
CRH America Finance Inc. 3.95 04/04/2028	0.03%
United States Treasury Note/Bond 3.50 02/15/2039	0.03%
AIA Group Ltd. 3.60 04/09/2029	0.03%
Tokyo Metropolitan Government 1.29 06/20/2035	0.03%
GOLDMAN SACHS GROUP INC	0.03%
State of North Rhine-Westphalia Germany 2.38 05/13/2033	0.03%
Heathrow Funding Ltd. 5.23 02/15/2023	0.03%
COMPAL ELECTRONICS INC	0.03%
CNAC HK Finbridge Co. Ltd. 4.88 03/14/2025	0.03%
SEVERN TRENT PLC	0.03%
Japan Government Thirty Year Bond 0.70 06/20/2048	0.03%
Sharjah Sukuk Program Ltd. 3.85 04/03/2026	0.03%
United States Treasury Note/Bond 2.25 12/31/2023	0.03%
ERIE INDEMNITY CO	0.03%
HSBC Holdings plc 3.90 05/25/2026	0.03%
Russian Foreign Bond - Eurobond 4.38 03/21/2029	0.03%
State Grid Overseas Investment 2016 Ltd. 3.50 05/04/2027	0.03%
STANDARD CHARTERED PLC	0.03%
Danske Hypotek AB 1.00 12/20/2023	0.03%
Skandinaviska Enskilda Banken AB 1.00 12/20/2023	0.03%
Export-Import Bank of India 3.88 02/01/2028	0.03%
Comision Federal de Electricidad 4.75 02/23/2027	0.02%
BELLWAY PLC	0.02%
CARSALES.COM LTD	0.02%
HSBC Holdings plc 4.25 03/14/2024	0.02%
Japan Government Thirty Year Bond 1.50 03/20/2045	0.02%
Japan Government Ten Year Bond 0.10 06/20/2026	0.02%
Canadian Government Bond 2.25 06/01/2025	0.02%
Grupo Bimbo SAB de CV 3.88 06/27/2024	0.02%
Kommunalbanken AS 2.75 02/05/2024	0.02%
Indonesia Government International Bond 3.75 04/25/2022	0.02%
L BRANDS INC	0.02%
SUMITOMO MITSUI FINANCIAL GROUP INC	0.02%
China Railway Resources Huitung Ltd. 3.85 02/05/2023	0.02%
Santander UK Group Holdings plc 3.82 11/03/2028	0.02%
French Republic Government Bond OAT 4.50 04/25/2041	0.02%
Longfor Group Holdings Ltd. 4.50 01/16/2028	0.02%
Federal National Mortgage Assn. 5.00 06/01/2048	0.02%
Shinhan Bank Co. Ltd. 3.75 09/20/2027	0.02%
SPARK NEW ZEALAND LTD	0.02%
Fannie Mae Pool 4.00 03/01/2049	0.02%
Agence Francaise de Developpement EPIC 2.75 01/22/2022	0.02%
United States Treasury Note/Bond 1.88 02/28/2022	0.02%
Reckitt Benckiser Treasury Services plc 3.00 06/26/2027	0.02%
MAZDA MOTOR CORP	0.02%
Royal Bank of Scotland Group plc 3.88 09/12/2023	0.02%
Bank of America Corp. 3.50 05/17/2022	0.02%
DIPLOMA	0.02%

Korea Development Bank 3.00 09/14/2022	0.02%
DIB Sukuk Ltd. 3.66 02/14/2022	0.02%
Portugal Obrigacoes do Tesouro OT 3.88 02/15/2030	0.02%
China Construction Bank Corp./Hong Kong 3.00 12/04/2022	0.02%
Alibaba Group Holding Ltd. 2.80 06/06/2023	0.02%
GLP Pte Ltd. 3.88 06/04/2025	0.02%
Kingdom of Spain 5.90 07/30/2026	0.02%
Suzano Austria GmbH 5.00 01/15/2030	0.02%
Canadian Government Bond 4.00 06/01/2041	0.02%
China Minmetals Corp. 3.75 12/31/2049	0.02%
Sinopec Group Overseas Development 2016 Ltd. 2.75 05/03/2021	0.02%
UBS Group Funding Switzerland AG 2.86 08/15/2023	0.02%
Barclays plc 3.20 08/10/2021	0.02%
FAURECIA SA	0.02%
CAPITALAND MALL TRUST	0.02%
TECH DATA CORP	0.02%
Indonesia Treasury Bond 6.13 05/15/2028	0.02%
Singapore Government Bond 2.88 09/01/2030	0.02%
GLOBALWAFERS CO LIMITED	0.02%
Azure Nova International Finance Ltd. 2.63 11/01/2021	0.02%
IA FINANCIAL CORPORATION	0.02%
RHB BANK BHD	0.02%
MITSUBISHI CHEMICAL HOLDINGS CORP	0.02%
DOLLARAMA INC	0.02%
Japan Government Thirty Year Bond 1.70 09/20/2044	0.02%
Abu Dhabi Government International Bond 2.50 09/30/2029	0.02%
COVIVIO SA	0.02%
Federal Republic of Germany 3.25 07/04/2042	0.02%
RTL GROUP	0.02%
Portugal Obrigacoes do Tesouro OT 2.88 07/21/2026	0.02%
SECURITAS AB	0.02%
Bundesrepublik Deutschland Bundesanleihe 4.75 07/04/2034	0.02%
Japan Government Twenty Year Bond 0.70 03/20/2037	0.02%
Japan Government Thirty Year Bond 0.50 09/20/2046	0.02%
United States Treasury Note/Bond 3.63 08/15/2043	0.02%
Kingdom of Belgium Government Bond 1.25 04/22/2033	0.02%
Canadian Government Bond 5.75 06/01/2033	0.02%
Housing & Development Board 3.10 07/24/2024	0.02%
THFC Funding No 3 plc 5.20 10/11/2043	0.02%
MERIDIAN ENERGY LIMITED	0.02%
United Kingdom Gilt 4.00 01/22/2060	0.02%
Portugal Obrigacoes do Tesouro OT 2.25 04/18/2034	0.02%
Federal Home Loan Mortgage Corp. 3.00 01/01/2047	0.02%
CVS Health Corp. 4.30 03/25/2028	0.02%
Morgan Stanley 3.88 01/27/2026	0.02%
JPMorgan Chase & Co. 3.78 02/01/2028	0.02%
HANG LUNG PROPERTIES LTD	0.02%
Australia Government Bond 2.25 05/21/2028	0.02%
West Nippon Expressway Co. Ltd. 0.18 08/28/2026	0.02%
CAPITAL ONE FINANCIAL CORP	0.02%
European Financial Stability Facility 0.88 04/10/2035	0.02%

PROXIMUS SA	0.02%
ADVANTECH CO LTD	0.02%
Province of Ontario Canada 3.45 06/02/2045	0.02%
Kreditanstalt fuer Wiederaufbau 2.63 02/28/2024	0.02%
United States Treasury Note/Bond 1.75 07/31/2021	0.02%
Kingdom of Belgium Government Bond 2.25 06/22/2023	0.02%
Japan Expressway Holding and Debt Repayment Agency 0.64 06/28/2024	0.02%
Netherlands Government Bond 0.75 07/15/2028	0.02%
GAP INC	0.02%
Federal Home Loan Banks 1.88 07/07/2021	0.02%
Republic of Poland Government International Bond 1.00 03/07/2029	0.02%
MSC INDUSTRIAL DIRECT CO INC	0.02%
WIPRO LTD	0.02%
Fannie Mae Pool 4.50 11/01/2048	0.02%
Bank of Thailand Bond 1.84 05/27/2021	0.02%
Netherlands Government Bond 0.50 01/15/2040	0.02%
Fannie Mae Pool 3.00 08/01/2049	0.02%
SINGAPORE TECHNOLOGIES ENGINEERING LTD	0.02%
United Kingdom Gilt 1.63 10/22/2054	0.02%
State of Hesse 0.63 08/02/2028	0.02%
Booking Holdings Inc. 2.15 11/25/2022	0.02%
SPIRAX-SARCO ENGINEERING PLC	0.02%
MAGELLAN FINANCIAL GROUP LTD	0.02%
CYBER-ARK SOFTWARE LTD	0.02%
Asian Development Bank 1.75 06/08/2021	0.02%
INPEX CORP	0.02%
Unione di Banche Italiane SPA 1.00 09/25/2025	0.02%
United States Treasury Note/Bond 4.25 05/15/2039	0.02%
Italy Buoni Poliennali Del Tesoro 4.75 09/01/2044	0.02%
Heathrow Funding Ltd. 6.75 12/03/2026	0.02%
AMUNDI	0.02%
Heathrow Funding Ltd. 1.88 05/23/2022	0.02%
KLABIN SA	0.02%
United States Treasury Note/Bond 2.38 05/15/2029	0.02%
Japan Expressway Holding and Debt Repayment Agency 0.19 01/31/2028	0.02%
ICA GRUPPEN AB	0.02%
Toronto-Dominion Bank 2.05 07/10/2024	0.02%
NRW Bank 1.60 07/31/2024	0.02%
Denmark Government Bond 1.75 11/15/2025	0.02%
ALFRESA HOLDINGS CORP	0.02%
Wells Fargo Commercial Mortgage Trust 2018-C46 4.15 08/15/2051	0.02%
United States Treasury Note/Bond 1.50 09/30/2021	0.02%
PAYABLE RECEIVABLE ASSETS_JPY	0.02%
Japan Government Twenty Year Bond 1.50 03/20/2034	0.02%
Kingdom of Belgium Government Bond 4.00 03/28/2032	0.02%
United States Treasury Note/Bond 2.50 01/31/2024	0.02%
Japan Government Twenty Year Bond 1.40 09/20/2034	0.02%
Japan Government Thirty Year Bond 2.20 09/20/2039	0.02%
Russian Federal Bond - OFZ 7.70 03/23/2033	0.02%
Republic of Austria Government Bond — 09/20/2022	0.02%
MEDIPAL HOLDINGS CORP	0.02%

French Republic Government Bond OAT — 05/25/2022	0.02%
Nestle Holdings Inc. 3.63 09/24/2028	0.02%
GAZTRANSPORT ET TECHNIGAZ SAS	0.02%
Netherlands Government Bond — 01/15/2022	0.02%
Canadian Government Bond 0.50 03/01/2022	0.02%
SWAP STATE STREET BANK COCCO C SWAP CASH COLLATERAL	0.02%
Santander UK plc 5.75 03/02/2026	0.02%
Japan Government Thirty Year Bond 0.80 12/20/2047	0.02%
FEDERATED INVESTORS INC	0.02%
Italy Buoni Poliennali Del Tesoro 5.00 08/01/2034	0.02%
Blackstone Property Partners Europe Holdings Sarl 0.50 09/12/2023	0.02%
Japan Government Ten Year Bond 0.30 12/20/2024	0.02%
Gjensidige Forsikring ASA	0.02%
Japan Government Twenty Year Bond 1.60 12/20/2033	0.02%
JAZZ PHARMACEUTICALS PLC	0.02%
HITACHI HIGH-TECHNOLOGIES CORP	0.02%
Japan Government Thirty Year Bond 0.30 06/20/2046	0.02%
Republic of Austria Government Bond 4.15 03/15/2037	0.02%
RAIFFEISEN BANK INTERNATIONAL AG	0.02%
Singapore Government Bond 1.25 10/01/2021	0.02%
SEIKO EPSON CORP	0.02%
CAPITALAND COMMERCIAL TRUST UNITS	0.02%
Apple Inc. 2.25 02/23/2021	0.02%
Australia Government Bond 1.50 06/21/2031	0.02%
SUZUKEN CO LTD	0.02%
Bundesrepublik Deutschland Bundesanleihe 5.50 01/04/2031	0.02%
Goldman Sachs Group Inc. 3.75 02/25/2026	0.02%
SOCIETE GENERALE SA	0.02%
Ginnie Mae II Pool 3.00 08/20/2048	0.02%
Canadian Government Bond 1.75 05/01/2021	0.02%
Czech Republic Government Bond 2.40 09/17/2025	0.02%
JPMorgan Chase & Co. 4.35 08/15/2021	0.02%
Credit Agricole SA 4.00 01/10/2033	0.02%
Korea Treasury Bond 2.38 12/10/2028	0.02%
Kingdom of Spain 4.70 07/30/2041	0.02%
Mexican Bonos 8.00 09/05/2024	0.02%
Bank of America Corp. 7.75 05/14/2038	0.02%
Citigroup Inc. 4.65 07/23/2048	0.02%
United States Treasury Note/Bond 2.25 08/15/2046	0.02%
European Financial Stability Facility 1.75 07/17/2053	0.02%
European Financial Stability Facility 1.80 07/10/2048	0.02%
Corp Nacional del Cobre de Chile 3.00 07/17/2022	0.02%
Canadian Government Bond 2.75 06/01/2022	0.02%
Korea Treasury Bond 2.38 12/10/2027	0.02%
United Parcel Service Inc. 3.13 01/15/2021	0.02%
New South Wales Treasury Corp. 3.00 03/20/2028	0.02%
Banque Federative du Credit Mutuel SA 2.50 04/13/2021	0.02%
Bundesrepublik Deutschland Bundesanleihe 0.25 02/15/2027	0.02%
Nordea Kredit Realkreditaktieselskab 1.00 10/01/2021	0.02%
New South Wales Treasury Corp. 6.00 03/01/2022	0.02%
Kingdom of Belgium Government Bond 2.60 06/22/2024	0.02%

Canadian Government Bond 2.00 06/01/2028	0.02%
JAPAN PRIME REALTY INVESTMENT CORP	0.02%
BNP PARIBAS SA	0.02%
Japan Government Twenty Year Bond 1.50 06/20/2032	0.02%
PLAINS GP HOLDINGS LP	0.02%
MEDIASET SPA	0.02%
Thailand Government Bond 2.00 12/17/2022	0.02%
Mexico Government International Bond 4.60 01/23/2046	0.02%
SWIRE PROPERTIES LTD	0.02%
United States Treasury Note/Bond 3.13 11/15/2041	0.02%
Freddie Mac Gold Pool 3.50 01/01/2024	0.02%
Republic of Austria Government Bond 2.40 05/23/2034	0.02%
Japan Government Ten Year Bond 0.50 09/20/2024	0.02%
BORGWARNER INC	0.02%
HUSQVARNA AB	0.02%
Province of Quebec Canada 7.50 09/15/2029	0.02%
Northern Territory Treasury Corp. 2.75 04/21/2027	0.02%
Freddie Mac Gold Pool 3.00 03/01/2049	0.02%
Japan Government Twenty Year Bond 1.60 03/20/2033	0.02%
BAYERISCHE MOTOREN WERKE AG	0.02%
AMADA HOLDINGS CO LTD	0.02%
Ginnie Mae II Pool 4.00 01/20/2049	0.02%
FRAPORT AG FRANKFURT AIRPORT SERVICES	0.02%
China Government Bond 3.00 10/18/2020	0.02%
Deutsche Telekom International Finance BV 6.50 04/08/2022	0.02%
MIZRAHI TEFAHOT BANK LTD	0.02%
Verizon Communications Inc. 3.13 11/02/2035	0.02%
Optus Finance Pty Ltd. 3.25 09/06/2023	0.02%
Republic of Poland Government Bond 2.50 04/25/2024	0.02%
CADENCE BANCORP LLC	0.02%
China Development Bank 3.03 01/18/2022	0.02%
European Union 1.25 04/04/2033	0.02%
Bundesrepublik Deutschland Bundesanleihe 1.50 02/15/2023	0.02%
Australia Government Bond 2.25 11/21/2022	0.02%
AXA SA 5.45 12/31/2049	0.02%
Malaysia Government Bond 3.90 11/16/2027	0.02%
PROSIEBENSAT 1 MEDIA SE	0.02%
Kingdom of Spain 4.65 07/30/2025	0.02%
Japan Government Thirty Year Bond 1.80 09/20/2043	0.02%
Orange SA 5.75 12/31/2049	0.02%
United States Treasury Note/Bond 2.38 04/30/2026	0.02%
HITACHI CHEMICAL CO LTD	0.02%
Sweden Government Bond 2.25 06/01/2032	0.02%
Japan Government Thirty Year Bond 1.70 12/20/2043	0.02%
Qatar Government International Bond 5.75 01/20/2042	0.02%
Fannie Mae Pool 4.50 06/01/2049	0.02%
Province of Ontario Canada 5.85 03/08/2033	0.02%
Mitsubishi UFJ Financial Group Inc. 0.37 07/29/2026	0.02%
HUGO BOSS AG	0.02%
Coca-Cola Co. 3.30 09/01/2021	0.02%
United Utilities Water Finance plc 2.63 02/12/2031	0.02%

Fidelity National Information Services Inc. 3.36 05/21/2031	0.02%
TRANSCONTINENTAL INC	0.02%
AbbVie Inc. 4.25 11/14/2028	0.02%
Spain Government Bond 2.35 07/30/2033	0.02%
Bulgaria Government International Bond 3.00 03/21/2028	0.02%
European Union 2.50 11/04/2027	0.02%
Portugal Obrigacoes do Tesouro OT 4.95 10/25/2023	0.02%
THULE GROUP AB	0.02%
Macquarie Bank Ltd. 1.75 06/21/2022	0.02%
UniCredit SPA 6.95 10/31/2022	0.02%
CNP ASSURANCES SA	0.02%
BNG Bank NV 1.50 07/15/2039	0.02%
TELECOM ITALIA SPA	0.02%
Goldman Sachs Group Inc. 3.13 07/25/2029	0.02%
METRO AG (NEW)	0.02%
Ford Motor Credit Co. LLC 4.54 03/06/2025	0.02%
TANGER FACTORY OUTLET CENTERS INC	0.02%
Kingdom of Belgium Government Bond 1.45 06/22/2037	0.02%
Korea Treasury Bond 2.63 03/10/2048	0.02%
COCHLEAR LTD	0.02%
Goldman Sachs Group Inc. 4.00 03/03/2024	0.02%
Southern Gas Networks plc 2.50 02/03/2025	0.02%
United States Treasury Note/Bond 2.00 01/15/2021	0.02%
Becton Dickinson and Co. 3.02 05/24/2025	0.02%
United Kingdom Gilt 2.25 09/07/2023	0.02%
CITY DEVELOPMENTS LTD	0.02%
HSBC Holdings plc 3.00 07/22/2028	0.02%
Canada Housing Trust No 1 2.35 06/15/2023	0.02%
Westpac Banking Corp. 2.63 12/14/2022	0.02%
Citigroup Inc. 2.75 01/24/2024	0.02%
HSBC Holdings plc 3.00 05/29/2030	0.02%
Finland Government Bond 2.63 07/04/2042	0.02%
Citigroup Inc. 4.05 07/30/2022	0.02%
Prudential Insurance Co. of America 8.30 07/01/2025	0.02%
Fidelity National Information Services Inc. 2.60 05/21/2025	0.02%
BARLOWORLD LTD	0.02%
Indonesia Treasury Bond 7.50 08/15/2032	0.02%
Prologis LP 2.25 06/30/2029	0.02%
Fresenius SE & Co. KGaA 2.88 02/15/2029	0.02%
Argentum Netherlands BV for Zurich Insurance Co. Ltd. 3.50 10/01/2046	0.02%
Fannie Mae Pool 5.00 03/01/2049	0.02%
Republic of Poland Government Bond 2.50 07/25/2027	0.02%
Banque Federative du Credit Mutuel SA 2.25 12/18/2023	0.02%
Denmark Government Bond 0.50 11/15/2029	0.02%
Ireland Government Bond 3.40 03/18/2024	0.02%
Japan 2.30 03/20/2039	0.02%
SNCF Reseau 1.50 05/29/2037	0.02%
MICROSOFT Corp. CALL C:SR UNSECURED 2.65 11/03/2025	0.02%
Panama Government International Bond 6.70 01/26/2036	0.02%
KONICA MINOLTA INC	0.02%
General Motors Financial Co. Inc. 4.38 09/25/2021	0.02%

Inter-American Development Bank 1.38 12/15/2024	0.02%
European Stability Mechanism 1.20 05/23/2033	0.02%
ZARDOYA OTIS SA	0.02%
European Investment Bank 1.38 03/07/2025	0.02%
COMM 2013-CCRE6 Mortgage Trust 3.10 03/10/2046	0.02%
Oracle Corp. 2.50 10/15/2022	0.02%
Pension Insurance Corp. plc 5.63 09/20/2030	0.02%
American Express Co. 2.65 12/02/2022	0.02%
Province of Ontario Canada 2.45 06/29/2022	0.02%
ABN AMRO Bank NV 2.38 12/07/2021	0.02%
Kazakhstan Government International Bond 1.55 11/09/2023	0.02%
Svensk Exportkredit AB 1.38 12/15/2023	0.02%
Shire Acquisitions Investments Ireland DAC 2.88 09/23/2023	0.02%
ICADE SA	0.02%
SILTRONIC AG	0.02%
Thames Water Utilities Finance plc 1.88 01/24/2024	0.02%
LOTTE CHEMICAL CORPORATION	0.02%
Investec Bank plc 4.25 07/24/2028	0.01%
European Stability Mechanism 0.88 07/18/2042	0.01%
Japan Government Twenty Year Bond 1.70 06/20/2033	0.01%
Banque Federative du Credit Mutuel SA 1.75 12/19/2024	0.01%
Prologis LP 3.38 02/20/2024	0.01%
Visa Inc. 2.15 09/15/2022	0.01%
HSBC Holdings plc 2.18 06/27/2023	0.01%
Oesterreichische Kontrollbank AG 1.13 12/15/2022	0.01%
Japan Government Forty Year Bond 0.50 03/20/2059	0.01%
BNG Bank NV 1.25 12/15/2021	0.01%
DIGI.COM BHD	0.01%
Canton of Basel-Landschaft 1.38 09/29/2034	0.01%
China Development Bank 3.50 08/13/2026	0.01%
Cie Generale des Etablissements Michelin SCA 1.75 09/03/2030	0.01%
Kommunalbanken AS 1.13 12/15/2021	0.01%
Singapore Government Bond 2.00 02/01/2024	0.01%
Russian Foreign Bond - Eurobond 2.88 12/04/2025	0.01%
AXA SA 3.25 05/28/2049	0.01%
AT&T Inc. 2.35 09/05/2029	0.01%
GREGGS PLC	0.01%
CASINO GUICHARD PERRACHON SA	0.01%
Queensland Treasury Corp. 5.75 07/22/2024	0.01%
FLUVIUS System Operator CVBA 2.88 10/09/2023	0.01%
Asian Development Bank 0.75 03/24/2022	0.01%
COLRUYT SA	0.01%
Kingdom of Belgium Government Bond 4.00 03/28/2022	0.01%
BPCE SFH SA 2.38 11/29/2023	0.01%
Province of Quebec Canada 2.38 01/22/2024	0.01%
Industrial & Commercial Bank of China Ltd./London 1.50 07/31/2022	0.01%
Thailand Government Bond 2.88 06/17/2046	0.01%
Unibail-Rodamco-Westfield SE 1.88 01/15/2031	0.01%
Malaysia Government Bond 3.83 07/05/2034	0.01%
Autonomous Community of Madrid Spain 1.57 04/30/2029	0.01%
FMS Wertmanagement 0.63 06/15/2022	0.01%

Caisse de Refinancement de l'Habitat SA 4.00 01/10/2022	0.01%
Daimler International Finance BV 1.25 09/05/2022	0.01%
Zurich Finance Ireland Designated Activity Co. 1.63 06/17/2039	0.01%
Israel Government Bond - Fixed 1.75 08/31/2025	0.01%
Banque Federative du Credit Mutuel SA 3.00 05/21/2024	0.01%
Republic of Austria Government Bond 3.65 04/20/2022	0.01%
COUNTRYSIDE PROPERTIES PLC	0.01%
Australia Pacific Airports Melbourne Pty Ltd. 3.13 09/26/2023	0.01%
Inter-American Development Bank 2.63 04/19/2021	0.01%
APRR SA 1.50 01/25/2030	0.01%
Societe Du Grand Paris EPIC 1.13 10/22/2028	0.01%
Slovenia Government Bond 1.19 03/14/2029	0.01%
Digital Euro Finco LLC 2.50 01/16/2026	0.01%
ABN AMRO Bank NV 2.50 09/05/2023	0.01%
John Deere Cash Management SA 1.65 06/13/2039	0.01%
Republic of Austria Government Bond 1.20 10/20/2025	0.01%
Vodafone Group plc 1.88 11/20/2029	0.01%
RIOCAN REAL ESTATE INVESTMENT TRUST	0.01%
Colombia Government International Bond 10.38 01/28/2033	0.01%
BNP Paribas SA 2.13 01/23/2027	0.01%
Wells Fargo & Co. 2.00 04/27/2026	0.01%
Credit Agricole Home Loan SFH SA 0.88 05/06/2034	0.01%
Westpac Banking Corp. 1.45 07/17/2028	0.01%
European Investment Bank 0.88 01/14/2028	0.01%
Credit Mutuel - CIC Home Loan SFH SA 1.00 01/30/2029	0.01%
Vier Gas Transport GmbH 1.50 09/25/2028	0.01%
Sanofi 1.25 03/21/2034	0.01%
Cooperatieve Rabobank UA 0.75 06/21/2039	0.01%
Nederlandse Waterschapsbank NV 0.75 10/04/2041	0.01%
Slovakia Government Bond 1.00 06/12/2028	0.01%
Landwirtschaftliche Rentenbank 0.63 10/31/2036	0.01%
Zi Rete Gas SPA 2.20 09/11/2025	0.01%
Telefonica Emisiones SA 1.79 03/12/2029	0.01%
IRESS LIMITED	0.01%
Cooperatieve Rabobank UA 0.88 02/01/2029	0.01%
Kreditanstalt fuer Wiederaufbau 0.75 01/15/2029	0.01%
Deutsche Kreditbank AG 0.88 10/02/2028	0.01%
Ireland Government Bond 5.00 10/18/2020	0.01%
UniCredit Bank AG 0.88 01/11/2029	0.01%
Bouygues SA 1.38 06/07/2027	0.01%
Nederlandse Waterschapsbank NV 3.00 03/28/2022	0.01%
FIRST CAPITAL REALTY INC	0.01%
TenneT Holding BV 1.25 10/24/2033	0.01%
New Zealand Government Bond 2.75 04/15/2025	0.01%
IDEXX LABORATORIES INC	0.01%
Australia Government Bond 3.25 04/21/2025	0.01%
Thailand Government Bond 2.88 12/17/2028	0.01%
Volkswagen Financial Services AG 2.25 10/01/2027	0.01%
Bundesrepublik Deutschland Bundesanleihe 0.50 08/15/2027	0.01%
United States Treasury Note/Bond 3.00 05/15/2047	0.01%
United Kingdom Gilt 4.25 09/07/2039	0.01%

Arkema SA 1.50 04/20/2027	0.01%
Credit Agricole SA/London 1.38 05/03/2027	0.01%
Cie de Financement Foncier SA 0.88 09/11/2028	0.01%
AFFILIATED MANAGERS GROUP INC	0.01%
United States Treasury Note/Bond 2.75 08/31/2025	0.01%
Orange SA 1.38 01/16/2030	0.01%
Raiffeisenlandesbank Oberoesterreich AG 0.88 07/12/2028	0.01%
Japan Government Twenty Year Bond 1.70 12/20/2031	0.01%
MAPFRE SA	0.01%
Ireland Government Bond 1.00 05/15/2026	0.01%
European Financial Stability Facility 0.75 05/03/2027	0.01%
Italy Buoni Poliennali Del Tesoro 2.70 03/01/2047	0.01%
Finland Government Bond 0.88 09/15/2025	0.01%
California GO 7.50 04/01/2034	0.01%
Portugal Obrigacoes do Tesouro OT 3.85 04/15/2021	0.01%
Agence Francaise de Developpement EPIC 1.38 09/17/2024	0.01%
Finland Government Bond 1.50 04/15/2023	0.01%
ELM BV for Swiss Reinsurance Co. Ltd. 2.60 12/31/2049	0.01%
JPMorgan Chase & Co. 2.75 08/24/2022	0.01%
Republic of Austria Government Bond 0.50 02/20/2029	0.01%
Indonesia Treasury Bond 8.13 05/15/2024	0.01%
Fiserv Inc. 1.63 07/01/2030	0.01%
Land Berlin 0.63 02/08/2027	0.01%
Merlin Properties Socimi SA 2.23 04/25/2023	0.01%
Morgan Stanley 1.75 03/11/2024	0.01%
Coca-Cola Co. 1.13 03/09/2027	0.01%
Vonovia Finance BV 1.50 01/14/2028	0.01%
JPMorgan Chase & Co. 4.26 02/22/2048	0.01%
Apple Inc. 1.38 01/17/2024	0.01%
Republic of Poland Government Bond 2.50 01/25/2023	0.01%
Bankinter SA 1.00 02/05/2025	0.01%
RCI Banque SA 2.00 07/11/2024	0.01%
SINGAPORE PRESS HOLDINGS LTD	0.01%
Bundesrepublik Deutschland Bundesanleihe 0.50 02/15/2025	0.01%
JAB Holdings BV 1.75 06/25/2026	0.01%
State of North Rhine-Westphalia Germany 1.88 09/15/2022	0.01%
SR-Boligkredditt AS 0.75 10/17/2025	0.01%
Finland Government Bond 0.50 04/15/2026	0.01%
Medtronic Global Holdings SCA 1.13 03/07/2027	0.01%
KFW 0.38 04/23/2030	0.01%
Indonesia Government International Bond 1.75 04/24/2025	0.01%
America Movil SAB de CV 1.50 03/10/2024	0.01%
General Motors Financial Co. Inc. 2.20 04/01/2024	0.01%
Croatia Government International Bond 1.13 06/19/2029	0.01%
Credit Mutuel - CIC Home Loan SFH SA 0.63 02/02/2026	0.01%
DNB Boligkredditt AS 0.63 01/14/2026	0.01%
State of Brandenburg 0.63 01/27/2025	0.01%
Deutsche Bank SA Espanola 0.88 01/16/2025	0.01%
Intesa Sanpaolo SPA 1.75 07/04/2029	0.01%
International Business Machines Corp. 4.15 05/15/2039	0.01%
Allianz Finance II BV 0.88 01/15/2026	0.01%

Mexico Government International Bond 1.75 04/17/2028	0.01%
CNH Industrial Finance Europe SA 1.75 09/12/2025	0.01%
Praxair Inc. 1.20 02/12/2024	0.01%
Aeroports de Paris 1.50 07/24/2023	0.01%
Province of Alberta Canada 0.63 01/16/2026	0.01%
Danone SA 1.00 03/26/2025	0.01%
Dexia Credit Local SA 0.63 01/17/2026	0.01%
Volkswagen International Finance NV 3.38 12/31/2049	0.01%
Bpifrance Financement SA 0.63 05/25/2026	0.01%
European Union 0.50 04/04/2025	0.01%
Credit Agricole Home Loan SFH SA 0.50 02/19/2026	0.01%
FIRST INTERSTATE BANCSYSTEM INC	0.01%
Cassa Depositi e Prestiti SPA 1.50 04/09/2025	0.01%
Roche Finance Europe BV 0.88 02/25/2025	0.01%
State of Lower Saxony 0.50 06/13/2025	0.01%
Japan Government Twenty Year Bond 2.20 03/20/2031	0.01%
European Financial Stability Facility 0.40 01/26/2026	0.01%
Toronto-Dominion Bank 0.63 06/06/2025	0.01%
THE SWATCH GROUP AG	0.01%
Terna Rete Elettrica Nazionale SPA 1.00 04/10/2026	0.01%
UBS Commercial Mortgage Trust 2018-C13 4.33 10/15/2051	0.01%
Japan Expressway Holding and Debt Repayment Agency 0.48 06/30/2025	0.01%
Corp Andina de Fomento 1.13 02/13/2025	0.01%
SNCF Reseau 0.75 05/25/2036	0.01%
Caisse Francaise de Financement Local 0.50 01/16/2025	0.01%
La Banque Postale SA 2.75 04/23/2026	0.01%
Region of Ile de France 0.50 06/14/2025	0.01%
JPMorgan Chase & Co. 1.09 03/11/2027	0.01%
Fondo De Titulizacion Del Deficit Del Sistema Electrico FTA 0.85 12/17/2023	0.01%
McDonald's Corp. 1.00 11/15/2023	0.01%
KBC Group NV 1.13 01/25/2024	0.01%
Royal Bank of Scotland Group plc 2.00 03/08/2023	0.01%
Gemeinsame Deutsche Bundeslaender 0.38 04/17/2025	0.01%
Commonwealth Bank of Australia 0.50 07/27/2026	0.01%
SAP SE 0.75 12/10/2024	0.01%
Banco de Sabadell SA 0.63 06/10/2024	0.01%
Dexia Credit Local SA 0.63 02/03/2024	0.01%
Land Berlin 0.75 11/11/2022	0.01%
Volkswagen Financial Services AG 1.50 10/01/2024	0.01%
Telefonica Emisiones SA 1.07 02/05/2024	0.01%
Skandinaviska Enskilda Banken AB 0.38 02/09/2026	0.01%
UNIPRES CORP	0.01%
Goldman Sachs Group Inc. 1.25 05/01/2025	0.01%
HINO MOTORS LTD	0.01%
Nationale-Nederlanden Bank NV/The Netherlands 0.50 10/10/2024	0.01%
Koninklijke DSM NV 1.38 09/26/2022	0.01%
Mitsubishi UFJ Financial Group Inc. 0.98 10/09/2023	0.01%
Autonomous Community of Madrid Spain 1.19 05/08/2022	0.01%
NIBC Bank NV 1.50 01/31/2022	0.01%
Veolia Environnement SA 0.89 01/14/2024	0.01%
Canadian Government Bond 3.25 06/01/2021	0.01%

Province of Quebec Canada 5.75 12/01/2036	0.01%
Cajamar Caja Rural SCC 0.88 06/18/2023	0.01%
Takeda Pharmaceutical Co. Ltd. 1.13 11/21/2022	0.01%
Santander Consumer Finance SA 1.00 02/27/2024	0.01%
CNAC HK Finbridge Co. Ltd. 1.75 06/14/2022	0.01%
Telenor ASA 0.75 05/31/2026	0.01%
Philippine Government International Bond 0.88 05/17/2027	0.01%
ABN AMRO Bank NV 0.88 01/15/2024	0.01%
Intesa Sanpaolo SPA 0.50 03/05/2024	0.01%
Raiffeisenlandesbank Niederoesterreich-Wien AG 0.38 09/13/2024	0.01%
Credit Mutuel Arkea SA 0.88 10/05/2023	0.01%
Westpac Banking Corp. 0.38 04/02/2026	0.01%
Royal Bank of Canada 0.88 06/17/2022	0.01%
ANZ New Zealand Int'l Ltd./London 0.50 01/17/2024	0.01%
G4S International Finance plc 1.50 01/09/2023	0.01%
Societe Generale SFH SA 1.63 01/05/2021	0.01%
Sumitomo Mitsui Banking Corp. 0.55 11/06/2023	0.01%
Microsoft Corp. 3.13 11/03/2025	0.01%
Sweden Government Bond 0.75 11/12/2029	0.01%
European Investment Bank 0.20 07/15/2024	0.01%
DNB Boligkreditt AS 0.38 11/14/2023	0.01%
Kreditanstalt fuer Wiederaufbau 0.13 10/04/2024	0.01%
Danske Bank A/S 1.38 05/24/2022	0.01%
Chubb INA Holdings Inc. 0.88 06/15/2027	0.01%
Agence Francaise de Developpement EPIC 0.50 10/25/2022	0.01%
Banco Santander SA 0.25 07/10/2029	0.01%
Eli Lilly & Co. 1.00 06/02/2022	0.01%
Sky Ltd. 1.50 09/15/2021	0.01%
Unilever NV 0.50 01/06/2025	0.01%
EUROFIMA 0.25 02/09/2024	0.01%
Kreditanstalt fuer Wiederaufbau — 09/30/2026	0.01%
Intesa Sanpaolo SPA 1.13 03/04/2022	0.01%
DNB Bank ASA 1.13 03/20/2028	0.01%
Banque Federative du Credit Mutuel SA 0.75 06/15/2023	0.01%
BPER Banca 0.88 01/22/2022	0.01%
Nordea Mortgage Bank plc 0.13 06/18/2027	0.01%
Nederlandse Waterschapsbank NV 0.13 01/17/2024	0.01%
CBRE Services Inc. 5.25 03/15/2025	0.01%
Royal Bank of Canada 0.25 01/29/2024	0.01%
FCA Bank SpA/Ireland 1.00 11/15/2021	0.01%
State of Lower Saxony — 07/10/2026	0.01%
Agence Francaise de Developpement EPIC 0.25 06/29/2029	0.01%
Municipality Finance plc 0.13 03/07/2024	0.01%
Santander UK plc 0.38 09/20/2023	0.01%
Societe Generale SFH SA 0.25 09/11/2023	0.01%
Deutsche Telekom International Finance BV 0.63 12/01/2022	0.01%
Banco Santander SA 0.88 09/28/2021	0.01%
Landesbank Hessen-Thueringen Girozentrale 0.25 03/20/2023	0.01%
Renault SA 1.25 06/24/2025	0.01%
Commerzbank AG 0.13 01/09/2024	0.01%
Koninklijke Philips NV 0.50 05/22/2026	0.01%

Deutsche Pfandbriefbank AG 0.75 02/07/2023	0.01%
Export-Import Bank of Korea 0.38 03/26/2024	0.01%
AIB Group plc 1.25 05/28/2024	0.01%
Fidelity National Information Services Inc. 0.75 05/21/2023	0.01%
ING Belgium SA 0.50 10/01/2021	0.01%
European Stability Mechanism 0.10 07/31/2023	0.01%
United Overseas Bank Ltd. 0.25 09/11/2023	0.01%
Spain Government Bond 0.75 07/30/2021	0.01%
State of Hesse 0.13 04/27/2023	0.01%
Societe Generale SA 0.88 07/01/2026	0.01%
NorteGas Energia Distribucion SAU 0.92 09/28/2022	0.01%
Bpifrance Financement SA 0.13 11/25/2023	0.01%
Swedbank Hypotek AB 0.38 03/11/2022	0.01%
Banque Federative du Credit Mutuel SA 0.50 11/16/2022	0.01%
Australia & New Zealand Banking Group Ltd. 0.25 11/29/2022	0.01%
Graubuendner Kantonalbank 1.38 03/11/2025	0.01%
Bayer Capital Corp. BV 0.63 12/15/2022	0.01%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG 0.65 02/15/2023	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates 3.51 03/25/2021	0.01%
Credit Agricole Home Loan SFH SA 0.38 10/21/2021	0.01%
Japan Government Two Year Bond 0.10 06/01/2021	0.01%
Bank of Nova Scotia 0.25 09/28/2022	0.01%
European Investment Bank 2.15 01/18/2027	0.01%
Australia Government Bond 2.75 06/21/2035	0.01%
Air Liquide Finance SA 0.50 06/13/2022	0.01%
Cie de Financement Foncier SA 0.25 03/16/2022	0.01%
Aktia Bank Oyj 0.25 03/31/2022	0.01%
RINNAI	0.01%
Toronto-Dominion Bank 0.25 04/27/2022	0.01%
Commerzbank AG 0.25 01/26/2022	0.01%
Hamburg Commercial Bank AG 0.25 04/25/2022	0.01%
Yorkshire Building Society 0.13 05/08/2024	0.01%
Ford Motor Credit Co. LLC 2.39 02/17/2026	0.01%
Landesbank Baden-Wuerttemberg 0.50 06/07/2022	0.01%
Kreditanstalt fuer Wiederaufbau — 06/30/2022	0.01%
European Stability Mechanism — 10/18/2022	0.01%
Dexia Credit Local SA — 05/29/2024	0.01%
Corp Andina de Fomento 0.50 01/25/2022	0.01%
NIBC Bank NV 0.88 07/08/2025	0.01%
Credit Agricole Home Loan SFH SA 0.05 08/29/2022	0.01%
NOMURA REAL ESTATE HOLDINGS INC	0.01%
Stadshypotek AB 0.05 06/20/2022	0.01%
Vodafone Group plc 0.38 11/22/2021	0.01%
Landesbank Hessen-Thueringen Girozentrale 0.01 09/26/2029	0.01%
Toronto-Dominion Bank 0.38 04/25/2024	0.01%
FCA Bank SpA/Ireland 0.63 11/24/2022	0.01%
European Stability Mechanism — 01/17/2022	0.01%
Pfizer Inc. 0.25 03/06/2022	0.01%
JPMorgan Chase & Co. 4.13 12/15/2026	0.01%
Toyota Finance Australia Ltd. 0.25 04/09/2024	0.01%
Lloyds Bank plc 0.38 01/18/2021	0.01%

Export-Import Bank of China 0.30 03/06/2022	0.01%
European Investment Bank 0.25 10/15/2020	0.01%
Capital One Financial Corp. 4.25 04/30/2025	0.01%
Swedbank AB 0.30 09/06/2022	0.01%
Bpifrance Financement SA 0.10 02/19/2021	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG 0.38 09/23/2043	0.01%
Sinopec Group Overseas Development 2014 Ltd. 4.38 04/10/2024	0.01%
BNG Bank NV 0.13 11/03/2020	0.01%
Landeskreditbank Baden-Wuerttemberg Foerderbank 0.13 11/05/2020	0.01%
Cooperatieve Rabobank UA 0.13 10/11/2021	0.01%
KAKEN PHARMACEUTICAL CO LTD	0.01%
Home Depot Inc. 5.95 04/01/2041	0.01%
HSBC France SA 0.20 09/04/2021	0.01%
Bank of China Ltd./Frankfurt 0.25 04/17/2022	0.01%
Logicor Financing Sarl 0.75 07/15/2024	0.01%
Banque Federative du Credit Mutuel SA 0.13 02/05/2024	0.01%
Mexican Bonos 7.75 11/23/2034	0.01%
Toyota Finance Australia Ltd. — 04/09/2021	0.01%
Medtronic Global Holdings SCA 0.00 03/07/2021	0.01%
Skandinaviska Enskilda Banken AB 0.05 07/01/2024	0.01%
European Investment Bank 2.13 04/13/2026	0.01%
Canadian Government Bond 1.00 06/01/2027	0.01%
Lloyds Bank Corporate Markets plc 0.25 10/04/2022	0.01%
EDWARDS LIFESCIENCES CORP	0.01%
Tencent Holdings Ltd. 3.98 04/11/2029	0.01%
Daimler AG 0.75 02/08/2030	0.01%
Credit Mutuel Arkea SA 0.38 10/03/2028	0.01%
Goldman Sachs Group Inc. 5.75 01/24/2022	0.01%
Province of Quebec Canada 8.50 04/01/2026	0.01%
BNP Paribas SA 4.63 03/13/2027	0.01%
International Business Machines Corp. 3.50 05/15/2029	0.01%
United States Treasury Note/Bond 2.50 05/15/2046	0.01%
de Volksbank NV 0.01 09/16/2024	0.01%
Danske Bank A/S 0.50 08/27/2025	0.01%
FHLMC Multifamily Structured Pass Through Certificates K068 3.24 08/25/21	0.01%
Goldman Sachs Group Inc. 0.13 08/19/2024	0.01%
John Deere Capital Corp. 3.65 10/12/2023	0.01%
Japan Government Two Year Bond 0.10 11/01/2020	0.01%
High Street Funding Trust I 4.11 02/15/2028	0.01%
Empresa Nacional del Petroleo 4.50 09/14/2047	0.01%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG 0.50 05/19/202	0.01%
Canadian Government Bond 1.00 09/01/2022	0.01%
Banco de Credito del Peru 4.25 04/01/2023	0.01%
BOLSAS Y MERCADOS ESPANOLES SHMSF SA	0.01%
Prologis Euro Finance LLC 0.25 09/10/2027	0.01%
UNITED MICROELECTRONICS CORP	0.01%
French Republic Government Bond OAT 4.00 04/25/2055	0.01%
Svenska Handelsbanken AB 0.05 09/03/2026	0.01%
Province of Ontario Canada 7.60 06/02/2027	0.01%
Westpac Banking Corp. 3.35 03/08/2027	0.01%
Vonovia Finance BV 1.13 09/14/2034	0.01%

Becton Dickinson and Co. 3.73 12/15/2024	0.01%
NVENT ELECTRIC PLC	0.01%
International Business Machines Corp. 3.30 05/15/2026	0.01%
Citigroup Inc. 3.67 07/24/2028	0.01%
CSW INDUSTRIALS INC	0.01%
French Republic Government Bond OAT 2.00 05/25/2048	0.01%
Morgan Stanley 3.59 07/22/2028	0.01%
Goldman Sachs Group Inc. 3.69 06/05/2028	0.01%
Banque Ouest Africaine de Developpement 5.50 05/06/2021	0.01%
Lithuania Government International Bond 6.13 03/09/2021	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates 3.16 05/25/2021	0.01%
Japan Bank for International Cooperation 3.00 05/29/2024	0.01%
Canadian Government Bond 5.00 06/01/2037	0.01%
Wells Fargo Bank NA 3.55 08/14/2023	0.01%
Zuercher Kantonalbank 2.00 01/21/2021	0.01%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG 0.25 12/01/2021	0.01%
ITOCHU TECHNO-SOLUTIONS CORP	0.01%
Spain Government Bond 3.80 04/30/2024	0.01%
Federal National Mortgage Assn. 2.88 09/12/2023	0.01%
Fannie Mae-Aces 3.06 06/25/2024	0.01%
University of Southern California GO 3.03 10/01/2039	0.01%
JPMorgan Chase & Co. 0.50 12/04/2023	0.01%
Wells Fargo & Co. 3.30 09/09/2024	0.01%
MMB SCF SACA 0.75 10/31/2025	0.01%
Siemens Financieringsmaatschappij NV 3.13 03/16/2024	0.01%
Bank of New York Mellon Corp. 3.00 02/24/2025	0.01%
HYSAN DEVELOPMENT CO LTD	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates 3.30 04/25/2021	0.01%
Kingdom of Netherlands 3.75 01/15/2042	0.01%
Network Rail Infrastructure Finance plc 4.75 01/22/2024	0.01%
Wells Fargo & Co. 3.20 06/17/2027	0.01%
Japan Highway Public Corp. 2.22 03/21/2025	0.01%
Wells Fargo & Co. 0.50 11/02/2023	0.01%
AMERICAN EQUITY INVESTMENT LIFE HLD CO	0.01%
Federal National Mortgage Assn. 1.75 07/02/2024	0.01%
JPMorgan Chase & Co. 3.20 01/25/2023	0.01%
Goldman Sachs Group Inc. 6.75 10/01/2037	0.01%
USS CO LTD	0.01%
Unilever Capital Corp. 2.60 05/05/2024	0.01%
Lloyds Banking Group plc 4.34 01/09/2048	0.01%
Cooperatieve Rabobank UA 1.13 04/08/2021	0.01%
Fannie Mae-Aces 2.70 02/25/2026	0.01%
Roche Holdings Inc. 2.63 05/15/2026	0.01%
Bangladeshi Taka	0.01%
International Business Machines Corp. 2.85 05/13/2022	0.01%
UOL GROUP LTD	0.01%
Province of Ontario Canada 4.60 06/02/2039	0.01%
Broadcom Corp. / Broadcom Cayman Finance Ltd. 3.63 01/15/2024	0.01%
Norway Government Bond 1.75 09/06/2029	0.01%
US Bank NA/Cincinnati OH 3.15 04/26/2021	0.01%
BANK HAPOALIM BM	0.01%

American Express Credit Account Master Trust 3.18 04/15/2024	0.01%
Bank of Montreal 2.55 11/06/2022	0.01%
Province of Ontario Canada 3.50 06/02/2024	0.01%
Federal National Mortgage Assn. 2.75 06/22/2021	0.01%
Italy Buoni Poliennali Del Tesoro 5.75 02/01/2033	0.01%
Bristol-Myers Squibb Co. 2.60 05/16/2022	0.01%
AMERICAN NATIONAL INSURANCE CO	0.01%
Federal Home Loan Mortgage Corp. 2.38 01/13/2022	0.01%
United Kingdom Gilt 4.25 12/07/2040	0.01%
TAPESTRY INC	0.01%
European Investment Bank 2.38 05/13/2021	0.01%
International Bank for Reconstruction & Development 2.13 07/01/2022	0.01%
Citigroup Inc. 2.88 07/24/2023	0.01%
Mizuho Financial Group Inc. 2.84 07/16/2025	0.01%
DNO ASA	0.01%
Bank of Nova Scotia 2.45 09/19/2022	0.01%
Mitsubishi UFJ Financial Group Inc. 2.67 07/25/2022	0.01%
European Investment Bank 2.25 03/15/2022	0.01%
BNG Bank NV 2.63 01/15/2021	0.01%
EUROPEAN INVESTMENT BANK C:SR UNSECURED 1.88 02/10/2025	0.01%
Australia & New Zealand Banking Group Ltd./New York NY 2.30 06/01/2021	0.01%
Deutsche Bank AG/New York NY 3.38 05/12/2021	0.01%
Ford Credit Auto Lease Trust 3.19 12/15/2021	0.01%
Citigroup Inc. 2.70 03/30/2021	0.01%
Kingdom of Belgium Government Bond 0.80 06/22/2028	0.01%
Ford Motor Credit Co. LLC 3.20 01/15/2021	0.01%
Ally Auto Receivables Trust 2019-2 2.23 01/16/2024	0.01%
Daimler Finance North America LLC 2.20 10/30/2021	0.01%
CVS Health Corp. 2.13 06/01/2021	0.01%
Canadian Government Bond 2.50 06/01/2024	0.01%
Canadian Government Bond 0.75 09/01/2021	0.01%
Asian Development Bank 1.75 09/13/2022	0.01%
PAYABLE RECEIVABLE ASSETS_AUD	0.01%
Malaysia Government Bond 3.89 08/15/2029	0.01%
H&R REAL ESTATE INVESTMENT TRUST	0.01%
Federal National Mortgage Assn. 1.50 11/30/2020	0.01%
KAMIGUMI CO LTD	0.01%
BA Credit Card Trust 1.74 01/15/2025	0.01%
Japan Government Five Year Bond 0.10 06/20/2021	0.01%
Federal National Mortgage Assn. 1.38 02/26/2021	0.01%
China Government Bond 3.25 06/06/2026	0.01%
FHLMC Multifamily Structured Pass Through Certificates K014 3.87 04/25/21	0.01%
BAWAG GROUP AG	0.01%
Federal Home Loan Banks 1.13 07/14/2021	0.01%
NWS HOLDINGS LTD	0.01%
Juturna European Loan Conduit No 16 PLC 5.06 08/10/2033	0.01%
IGM FINANCIAL INC	0.01%
Unilever Capital Corp. 2.13 09/06/2029	0.01%
Hungary Government Bond 0.50 04/21/2021	0.01%
European Investment Bank 3.63 03/14/2042	0.01%
PCCW LIMITED	0.01%

PANDORA A/S	0.01%
Italy Buoni Poliennali Del Tesoro 2.00 02/01/2028	0.01%
innogy Finance BV 6.13 07/06/2039	0.01%
MIZUHO FINANCIAL GROUP INC	0.01%
Denmark Government Bond 0.50 11/15/2027	0.01%
Caisse d'Amortissement de la Dette Sociale 1.38 11/25/2024	0.01%
CHIBA BANK LTD	0.01%
SNCF Reseau 5.25 01/31/2035	0.01%
Swiss Confederation Government Bond 3.50 04/08/2033	0.01%
F.C.C. CO LTD	0.01%
United Kingdom Gilt 3.50 07/22/2068	0.01%
Province of British Columbia Canada 2.55 06/18/2027	0.01%
Scentre Group Trust 1 / Scentre Group Trust 2 3.75 03/23/2027	0.01%
Japan Finance Organization for Municipalities 1.01 04/28/2022	0.01%
Indonesia Treasury Bond 7.50 05/15/2038	0.01%
United Kingdom Gilt 4.25 03/07/2036	0.01%
Tokyo Metropolitan Government 0.81 06/20/2022	0.01%
Australia Government Bond 2.75 05/21/2041	0.01%
Korea Treasury Bond 2.00 03/10/2046	0.01%
United States Treasury Note/Bond 2.75 09/30/2020	0.01%
OeBB-Infrastruktur AG 3.00 10/24/2033	0.01%
Province of Quebec Canada 3.50 12/01/2045	0.01%
CHOICE HOTELS INTERNATIONAL INC	0.01%
Major Joint Local Government Bond 0.10 03/25/2026	0.01%
New Zealand Government Bond 3.00 04/20/2029	0.01%
Indonesia Treasury Bond 7.38 05/15/2048	0.01%
Hungary Government Bond 2.50 10/24/2024	0.01%
United Kingdom Gilt 4.75 12/07/2038	0.01%
ENERFLEX LTD	0.01%
Freddie Mac Gold Pool 2.50 09/01/2032	0.01%
EURONEXT NV	0.01%
DAIICHIKOSHO	0.01%
Singapore Government Bond 2.25 08/01/2036	0.01%
Romanian Government International Bond 2.12 07/16/2031	0.01%
Norway Government Bond 2.00 05/24/2023	0.01%
Campbell Soup Co. 3.95 03/15/2025	0.01%
Microsoft Corp. 4.00 02/12/2055	0.01%
Canadian Government Bond 2.75 12/01/2048	0.01%
Bank of America Corp. 4.44 01/20/2048	0.01%
Fannie Mae Pool 3.00 06/01/2034	0.01%
Italy Buoni Poliennali Del Tesoro 6.50 11/01/2027	0.01%
Verizon Communications Inc. 4.52 09/15/2048	0.01%
Spain Government Bond 4.20 01/31/2037	0.01%
ENNIS INC	0.01%
China Government Bond 3.29 10/18/2023	0.01%
Transport for London 5.00 03/31/2035	0.01%
Province of Ontario Canada 4.65 06/02/2041	0.01%
Mexican Bonos 8.50 11/18/2038	0.01%
Japan Government Thirty Year Bond 2.40 03/20/2034	0.01%
Japan Government Five Year Bond 0.10 12/20/2021	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG 1.50 01/16/2023	0.01%

SHOWA DENKO KK	0.01%
Canadian Government Bond 5.75 06/01/2029	0.01%
Johnson & Johnson 3.75 03/03/2047	0.01%
AT&T Inc. 4.90 08/15/2037	0.01%
Australia Government Bond 4.25 04/21/2026	0.01%
CVS Health Corp. 5.05 03/25/2048	0.01%
Verizon Communications Inc. 4.33 09/21/2028	0.01%
Russian Federal Bond - OFZ 7.95 10/07/2026	0.01%
Hungary Government International Bond 6.38 03/29/2021	0.01%
Deutsche Bahn Finance GMBH 1.13 12/18/2028	0.01%
United States Treasury Note/Bond 2.75 09/15/2021	0.01%
Province of Quebec Canada 3.50 12/01/2048	0.01%
CHINA CONCH VENTURE HLDGS	0.01%
Kroger Co. 4.50 01/15/2029	0.01%
RLJ LODGING TRUST	0.01%
Peruvian Government International Bond 8.75 11/21/2033	0.01%
MetLife Inc. 4.05 03/01/2045	0.01%
Canada Housing Trust No 1 2.90 06/15/2024	0.01%
Medtronic Inc. 3.50 03/15/2025	0.01%
Republic of Austria Government Bond 2.10 09/20/2117	0.01%
Province of Quebec Canada 5.00 12/01/2041	0.01%
Czech Republic Government Bond 2.75 07/23/2029	0.01%
Aviation Capital Group LLC 4.88 10/01/2025	0.01%
Kingdom of Belgium Government Bond 2.25 06/22/2057	0.01%
Morgan Stanley 3.97 07/22/2038	0.01%
Valero Energy Partners LP 4.38 12/15/2026	0.01%
Federal National Mortgage Assn. 2.50 02/05/2024	0.01%
Czech Republic Government Bond 0.45 10/25/2023	0.01%
Morgan Stanley 4.88 11/01/2022	0.01%
GRAFTECH INTERNATIONAL LTD	0.01%
AbbVie Inc. 4.50 05/14/2035	0.01%
Finland Government Bond 0.75 04/15/2031	0.01%
Williams Cos. Inc. 6.30 04/15/2040	0.01%
Tyson Foods Inc. 4.00 03/01/2026	0.01%
Australia & New Zealand Banking Group Ltd. 4.40 05/19/2026	0.01%
Japan Government Ten Year Bond 0.40 03/20/2025	0.01%
American International Group Inc. 3.90 04/01/2026	0.01%
Comcast Corp. 3.70 04/15/2024	0.01%
Norway Government Bond 3.75 05/25/2021	0.01%
Mitsubishi UFJ Financial Group Inc. 3.75 07/18/2039	0.01%
Broadcom Inc. 4.75 04/15/2029	0.01%
TAKASAGO THERMAL ENGINEERING CO LTD	0.01%
Bouygues SA 5.50 10/06/2026	0.01%
Chevron Phillips Chemical Co LLC / Chevron Phillips Chemical Co LP 3.70 06/	0.01%
Republic of Italy Government International Bond 6.00 08/04/2028	0.01%
Morgan Stanley 3.70 10/23/2024	0.01%
TOAGOSEI	0.01%
State of Rhineland-Palatinate 0.50 01/21/2025	0.01%
TEIJIN LTD	0.01%
PNC Financial Services Group Inc. 3.15 05/19/2027	0.01%
DRAEGERWERK AG & CO KGAA	0.01%

AusNet Services Holdings Pty Ltd. 4.40 08/16/2027	0.01%
Anthem Inc. 3.65 12/01/2027	0.01%
Israel Government Bond - Fixed 2.00 03/31/2027	0.01%
Province of Ontario Canada 3.05 01/29/2024	0.01%
Gilead Sciences Inc. 4.40 12/01/2021	0.01%
Kingdom of Belgium Government Bond 3.00 06/22/2034	0.01%
KYUSHU FINANCIAL GROUP	0.01%
Australia Government Bond 3.00 03/21/2047	0.01%
Israel Government Bond - Fixed 3.75 03/31/2047	0.01%
Bank of America Corp. 3.42 12/20/2028	0.01%
State of North Rhine-Westphalia Germany 1.75 10/26/2057	0.01%
Plains All American Pipeline LP / PAA Finance Corp. 3.85 10/15/2023	0.01%
Province of Quebec Canada 4.50 12/01/2020	0.01%
TRYG A/S	0.01%
Apple Inc. 2.85 05/11/2024	0.01%
Canadian Government Bond 1.50 08/01/2021	0.01%
Verizon Communications Inc. 4.50 08/17/2027	0.01%
Inter-American Development Bank 2.63 01/16/2024	0.01%
HUNTING PLC	0.01%
Queensland Treasury Corp. 3.25 08/21/2029	0.01%
Malaysia Government Bond 4.89 06/08/2038	0.01%
Autodesk Inc. 3.60 12/15/2022	0.01%
Province of Ontario Canada 3.50 06/02/2043	0.01%
Caisse d'Amortissement de la Dette Sociale 3.00 10/26/2020	0.01%
Discovery Communications LLC 3.30 05/15/2022	0.01%
Kansas City Southern 3.00 05/15/2023	0.01%
Queensland Treasury Corp. 6.00 07/21/2022	0.01%
Hungary Government International Bond 5.38 02/21/2023	0.01%
Province of Ontario Canada 2.55 04/25/2022	0.01%
Province of Ontario Canada 2.90 06/02/2028	0.01%
Bank of America Corp. 3.00 12/20/2023	0.01%
Becton Dickinson and Co. 3.13 11/08/2021	0.01%
Japan Government Thirty Year Bond 1.50 12/20/2044	0.01%
Canada Government International Bond 2.63 01/25/2022	0.01%
Indonesia Treasury Bond 8.38 04/15/2039	0.01%
HCP Inc. 3.15 08/01/2022	0.01%
Ontario Teachers' Cadillac Fairview Properties Trust 3.13 03/20/2022	0.01%
Republic of Austria Government Bond 3.80 01/26/2062	0.01%
African Development Bank 2.13 11/16/2022	0.01%
WestRock MWV LLC 7.95 02/15/2031	0.01%
Japan Government Ten Year Bond 0.40 09/20/2025	0.01%
Morgan Stanley 2.63 11/17/2021	0.01%
PNC Bank NA 2.55 12/09/2021	0.01%
Goldman Sachs Group Inc. 2.63 04/25/2021	0.01%
Citibank NA 3.17 02/19/2022	0.01%
Gilead Sciences Inc. 2.50 09/01/2023	0.01%
BNG Bank NV 2.50 02/16/2021	0.01%
Province of Quebec Canada 3.50 12/01/2022	0.01%
JPMorgan Chase & Co. 2.55 03/01/2021	0.01%
BIO-TECHNE CORP	0.01%
Ford Motor Credit Co. LLC 3.34 03/18/2021	0.01%

Nationwide Building Society 2.45 07/27/2021	0.01%
Province of Ontario Canada 4.00 06/02/2021	0.01%
Slovenia Government Bond 2.13 07/28/2025	0.01%
Volkswagen Financial Services AG 0.63 04/01/2022	0.01%
Australia Government Bond 3.75 04/21/2037	0.01%
Crown Castle International Corp. 2.25 09/01/2021	0.01%
Freddie Mac Pool 5.00 12/01/2048	0.01%
Deutsche Telekom International Finance BV 8.75 06/15/2030	0.01%
UCB SA	0.01%
Kreditanstalt fuer Wiederaufbau 0.88 09/15/2026	0.01%
Johnson & Johnson 1.65 03/01/2021	0.01%
International Bank for Reconstruction & Development 1.63 03/09/2021	0.01%
American Honda Finance Corp. 1.65 07/12/2021	0.01%
TAISHIN FINANCIAL HOLDING CO LTD	0.01%
International Bank for Reconstruction & Development 2.90 11/26/2025	0.01%
Japan Government Thirty Year Bond 1.60 06/20/2045	0.01%
BMW International Investment BV 1.25 07/11/2022	0.01%
Apple Inc. 4.45 05/06/2044	0.01%
IPH LIMITED	0.01%
UNILEVER INDONESIA TBK PT	0.01%
Canadian Government Bond 1.25 11/01/2021	0.01%
Intel Corp. 4.00 12/01/2022	0.01%
SPAR NORD BANK A/S	0.01%
Ireland Government Bond 2.00 02/18/2045	0.01%
Australia & New Zealand Banking Group Ltd. 3.35 05/09/2023	0.01%
Zurich Finance Australia Ltd. 3.48 05/31/2023	0.01%
State of North Rhine-Westphalia Germany 1.55 06/16/2048	0.01%
WEICHAJ POWER CO LTD	0.01%
Province of Ontario Canada 2.90 06/02/2049	0.01%
Apple Inc. 3.70 08/28/2022	0.01%
United States Treasury Note/Bond 4.75 02/15/2037	0.01%
Oracle Corp. 2.65 07/15/2026	0.01%
China Government Bond 3.86 07/22/2049	0.01%
MONEYSUPERMARKET.COM GROUP PLC	0.01%
SHINSEI BANK LTD	0.01%
DOVER CORP	0.01%
China Development Bank 3.30 02/01/2024	0.01%
Bristol-Myers Squibb Co. 4.25 10/26/2049	0.01%
Terna Rete Elettrica Nazionale SPA 4.90 10/28/2024	0.01%
Federal National Mortgage Assn. 2.50 10/01/2034	0.01%
Province of Ontario Canada 8.10 09/08/2023	0.01%
International Bank for Reconstruction & Development 2.20 02/27/2024	0.01%
Inter-American Development Bank 1.95 04/23/2024	0.01%
Federal National Mortgage Assn. 6.25 05/15/2029	0.01%
Suez 5.50 07/22/2024	0.01%
National Australia Bank Ltd. 2.75 04/16/2021	0.01%
Federal Home Loan Banks 1.50 08/15/2024	0.01%
International Bank for Reconstruction & Development 1.38 09/20/2021	0.01%
Illinois GO 4.95 06/01/2023	0.01%
European Investment Bank 1.70 11/15/2024	0.01%
PERPETUAL LTD	0.01%

NOS SGPS	0.01%
GREENSKY INC	0.01%
Tesco Property Finance 2 PLC 6.05 10/13/2039	0.01%
Ireland Government Bond 2.40 05/15/2030	0.01%
America Movil SAB de CV 6.38 03/01/2035	0.01%
Swiss Confederation Government Bond 0.50 05/27/2030	0.01%
GILDAN ACTIVEWEAR INC	0.01%
HSBC Holdings plc 6.50 05/02/2036	0.01%
State of Bremen 1.50 11/12/2038	0.01%
Fannie Mae Pool 3.50 09/01/2025	0.01%
Australia Government Bond 2.75 11/21/2029	0.01%
Nestle Finance International Ltd. 1.75 11/02/2037	0.01%
REMAX HOLDINGS INC	0.01%
Fannie Mae Pool 2.50 05/01/2022	0.01%
AGUAS ANDINAS SA	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG 0.63 04/25/2033	0.01%
Ireland Government Bond 1.70 05/15/2037	0.01%
Japan Government Ten Year Bond 0.30 12/20/2025	0.01%
Canadian Government Bond 2.25 03/01/2024	0.01%
Emerson Electric Co. 5.25 11/15/2039	0.01%
Spain Government Bond 1.40 07/30/2028	0.01%
KANAMOTO	0.01%
BMW Finance NV 0.13 07/13/2022	0.01%
Spain Government Bond 3.45 07/30/2066	0.01%
National Retail Properties Inc. 4.00 11/15/2025	0.01%
Intercontinental Exchange Inc. 4.00 10/15/2023	0.01%
BB&T Corp. 3.88 03/19/2029	0.01%
European Investment Bank 1.13 09/15/2036	0.01%
Port Authority of New York & New Jersey Revenue 4.46 10/01/2062	0.01%
Japan Government Thirty Year Bond 0.80 06/20/2047	0.01%
IYO BANK LTD	0.01%
Western Australian Treasury Corp. 7.00 07/15/2021	0.01%
Bank of China Ltd./Macau 2.34 10/15/2020	0.01%
Deutsche Telekom AG 2.25 03/29/2039	0.01%
Bundesrepublik Deutschland Bundesanleihe 0.50 02/15/2028	0.01%
French Republic Government Bond OAT 4.00 10/25/2038	0.01%
Deutsche Bahn Finance GMBH 1.38 07/07/2025	0.01%
Swiss Confederation Government Bond 2.00 06/25/2064	0.01%
Province of Ontario Canada 2.90 12/02/2046	0.01%
Finland Government International Bond 1.63 12/15/2020	0.01%
International Bank for Reconstruction & Development 0.88 12/13/2024	0.01%
Luzerner Kantonalbank AG 0.20 04/11/2025	0.01%
Charter Communications Operating LLC / Charter Communications Operatir	0.01%
RCI Banque SA 0.75 04/10/2023	0.01%
Boston Properties LP 3.13 09/01/2023	0.01%
BB&T Corp. 3.05 06/20/2022	0.01%
Deutsche Bahn Finance GMBH 1.38 03/28/2031	0.01%
Parker-Hannifin Corp. 2.70 06/14/2024	0.01%
MEDIASET ESPANA COMUNICACION SA	0.01%
Kazakhstan Government International Bond 4.88 10/14/2044	0.01%
Ecolab Inc. 5.50 12/08/2041	0.01%

Queensland Treasury Corp. 3.25 07/21/2026	0.01%
Romanian Government International Bond 4.13 03/11/2039	0.01%
Israel Government Bond - Fixed 1.50 11/30/2023	0.01%
Kreditanstalt fuer Wiederaufbau 2.00 11/30/2021	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG 2.50 03/30/2026	0.01%
TransCanada Pipelines Ltd. 5.10 03/15/2049	0.01%
Japan Government Twenty Year Bond 0.60 12/20/2037	0.01%
State of Saxony-Anhalt 0.75 01/29/2029	0.01%
Israel Government Bond - Fixed 1.25 11/30/2022	0.01%
Hydro-Quebec 5.00 02/15/2050	0.01%
Microsoft Corp. 4.10 02/06/2037	0.01%
Deutsche Hypothekenbank AG 0.75 03/05/2029	0.01%
Burlington Northern Santa Fe LLC 4.45 03/15/2043	0.01%
Walt Disney Co. 3.38 11/15/2026	0.01%
FOOT LOCKER INC	0.01%
Kreditanstalt fuer Wiederaufbau 1.38 08/05/2024	0.01%
Israel Government International Bond 4.13 01/17/2048	0.01%
Citigroup Inc. 4.75 05/18/2046	0.01%
Fannie Mae Pool 2.50 06/01/2034	0.01%
NXP BV / NXP Funding LLC 5.55 12/01/2028	0.01%
Mexico Government International Bond 5.75 10/12/2110	0.01%
Norway Government Bond 2.00 04/26/2028	0.01%
AT&T Inc. 5.15 02/15/2050	0.01%
Agricultural Development Bank of China 4.00 11/12/2025	0.01%
Kommuninvest I Sverige AB 1.00 05/12/2025	0.01%
European Financial Stability Facility 0.63 10/16/2026	0.01%
Wells Fargo & Co. 4.65 11/04/2044	0.01%
Kreditanstalt fuer Wiederaufbau 3.38 01/18/2021	0.01%
Treasury Corp. of Victoria 5.50 12/17/2024	0.01%
Simon Property Group LP 4.25 11/30/2046	0.01%
NBCUniversal Media LLC 4.45 01/15/2043	0.01%
Amgen Inc. 4.56 06/15/2048	0.01%
Euro	0.01%
Japan Government Twenty Year Bond 1.90 03/20/2025	0.01%
Pfizer Inc. 4.00 12/15/2036	0.01%
China Government Bond 3.22 12/06/2025	0.01%
PAYABLE RECEIVABLE ASSETS_KRW	0.01%
BENCHMARK 2018-B6 Mortgage Trust 4.26 10/10/2051	0.01%
Panama Government International Bond 8.88 09/30/2027	0.01%
Pfizer Inc. 4.10 09/15/2038	0.01%
BANK 2018-BNK14 4.23 09/15/2060	0.01%
Canada Housing Trust No 1 1.90 09/15/2026	0.01%
BENCHMARK 2018-B6 Mortgage Trust 4.44 10/10/2051	0.01%
Keurig Dr Pepper Inc. 4.60 05/25/2028	0.01%
HYPROP	0.01%
Export-Import Bank of China 3.28 02/11/2024	0.01%
Province of Quebec Canada 4.25 12/01/2043	0.01%
CSX Corp. 4.25 03/15/2029	0.01%
A.G.BARR PLC	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates 3.77 12/25/2026	0.01%
Express Scripts Holding Co. 4.80 07/15/2046	0.01%

Kreditanstalt fuer Wiederaufbau 0.63 07/04/2022	0.01%
BMW Finance NV 0.75 07/13/2026	0.01%
Oracle Corp. 4.00 07/15/2046	0.01%
Enterprise Products Operating LLC 4.15 10/16/2028	0.01%
Deutsche Bank AG 1.13 08/30/2023	0.01%
Nordic Investment Bank — 09/25/2026	0.01%
TransCanada Pipelines Ltd. 4.25 05/15/2028	0.01%
Vodafone Group plc 4.38 05/30/2028	0.01%
GlaxoSmithKline Capital Inc. 3.88 05/15/2028	0.01%
Gilead Sciences Inc. 4.15 03/01/2047	0.01%
European Investment Bank 1.50 08/02/2024	0.01%
DZ HYP AG 0.01 01/15/2027	0.01%
Commonwealth Bank of Australia 4.32 01/10/2048	0.01%
Province of Ontario Canada 2.60 06/02/2027	0.01%
Gemeinsame Deutsche Bundeslaender — 09/25/2029	0.01%
McKesson Corp. 4.88 03/15/2044	0.01%
Oracle Corp. 3.85 07/15/2036	0.01%
Comerica Inc. 4.00 02/01/2029	0.01%
Japan Bank for International Cooperation 3.25 07/20/2028	0.01%
Commerzbank AG 0.05 08/01/2022	0.01%
Verizon Communications Inc. 4.13 03/16/2027	0.01%
United Parcel Service Inc. 4.88 11/15/2040	0.01%
REPUBLIC OF COLOMBIA CALL C:SR UNSECURED 4.50 01/28/2026	0.01%
Canada Housing Trust No 1 2.55 12/15/2023	0.01%
Illinois GO 5.10 06/01/2033	0.01%
American Tower Corp. 5.90 11/01/2021	0.01%
BANK 2019-BNK18 3.58 05/15/2062	0.01%
Mexico Government International Bond 5.55 01/21/2045	0.01%
Freddie Mac Gold Pool 2.50 01/01/2033	0.01%
PepsiCo Inc. 3.45 10/06/2046	0.01%
Autodesk Inc. 4.38 06/15/2025	0.01%
Province of Alberta Canada 2.55 12/15/2022	0.01%
UnitedHealth Group Inc. 3.70 12/15/2025	0.01%
Verizon Communications Inc. 3.85 11/01/2042	0.01%
Wells Fargo & Co. 4.10 06/03/2026	0.01%
Mexican Bonos 7.75 11/13/2042	0.01%
Boardwalk Pipelines LP 4.95 12/15/2024	0.01%
Western Australian Treasury Corp. 2.50 07/23/2024	0.01%
Canton of Vaud 2.00 10/24/2033	0.01%
Indonesia Treasury Bond 8.25 05/15/2029	0.01%
Fifth Third Bancorp 8.25 03/01/2038	0.01%
Province of Ontario Canada 2.80 06/02/2048	0.01%
Slovenia Government Bond 1.00 03/06/2028	0.01%
Canadian Government Bond 3.50 12/01/2045	0.01%
BANK 2018-BNK14 4.13 09/15/2060	0.01%
BMW Finance NV 1.50 02/06/2029	0.01%
BENCHMARK 2018-B6 Mortgage Trust 4.20 10/10/2051	0.01%
Kirby Corp. 4.20 03/01/2028	0.01%
FedEx Corp. 4.55 04/01/2046	0.01%
TransCanada Pipelines Ltd. 3.75 10/16/2023	0.01%
Republic of Poland Government Bond 2.75 04/25/2028	0.01%

Costco Wholesale Corp. 3.00 05/18/2027	0.01%
European Investment Bank 3.13 12/14/2023	0.01%
American International Group Inc. 6.40 12/15/2020	0.01%
Japan Bank for International Cooperation 2.75 11/16/2027	0.01%
Discover Bank 4.20 08/08/2023	0.01%
Berkshire Hathaway Energy Co. 3.25 04/15/2028	0.01%
Hungary Government Bond 6.75 10/22/2028	0.01%
Corp Andina de Fomento 4.38 06/15/2022	0.01%
American Campus Communities Operating Partnership LP 3.63 11/15/2027	0.01%
Allergan Finance LLC 4.63 10/01/2042	0.01%
Caterpillar Financial Services Corp. 3.25 12/01/2024	0.01%
Nordea Hypotek AB 1.00 09/18/2024	0.01%
Toronto-Dominion Bank 3.50 07/19/2023	0.01%
Charter Communications Operating LLC / Charter Communications Operatir	0.01%
McDonald's Corp. 3.35 04/01/2023	0.01%
Abbott Laboratories 3.40 11/30/2023	0.01%
General Motors Financial Co. Inc. 4.25 05/15/2023	0.01%
Verizon Communications Inc. 4.60 04/01/2021	0.01%
Hydro-Quebec 6.00 08/15/2031	0.01%
Marvell Technology Group Ltd. 4.20 06/22/2023	0.01%
Czech Republic Government Bond 0.95 05/15/2030	0.01%
CBS Corp. 3.70 06/01/2028	0.01%
Province of Alberta Canada 2.95 01/23/2024	0.01%
AbbVie Inc. 3.60 05/14/2025	0.01%
AbbVie Inc. 4.45 05/14/2046	0.01%
Home Depot Inc. 4.40 04/01/2021	0.01%
Heathrow Funding Ltd. 4.88 07/15/2021	0.01%
Inter-American Development Bank 2.38 07/07/2027	0.01%
International Bank for Reconstruction & Development 3.00 09/27/2023	0.01%
AmerisourceBergen Corp. 3.40 05/15/2024	0.01%
Digital Realty Trust LP 3.60 07/01/2029	0.01%
INTL BK RECON & DEVELOP S:GDIF C:SR UNSECURED 2.50 07/29/2025	0.01%
General Motors Financial Co. Inc. 4.15 06/19/2023	0.01%
International Bank for Reconstruction & Development 2.50 11/25/2024	0.01%
European Investment Bank 2.75 08/25/2026	0.01%
Major Joint Local Government Bond 0.51 09/25/2025	0.01%
Cooperatieve Rabobank UA 3.88 02/08/2022	0.01%
General Motors Financial Co. Inc. 4.20 11/06/2021	0.01%
Allstate Corp. 3.15 06/15/2023	0.01%
COMM 2015-CCRE27 Mortgage Trust 3.40 10/10/2048	0.01%
Asian Development Bank 2.63 01/30/2024	0.01%
Japan Government Twenty Year Bond 2.00 12/20/2024	0.01%
Canadian Imperial Bank of Commerce 3.10 04/02/2024	0.01%
Athene Global Funding 4.00 01/25/2022	0.01%
Republic of Italy Government International Bond 6.88 09/27/2023	0.01%
Autodesk Inc. 3.50 06/15/2027	0.01%
Province of Quebec Canada 6.00 10/01/2029	0.01%
CVS Health Corp. 3.70 03/09/2023	0.01%
ERAC USA Finance LLC 3.30 10/15/2022	0.01%
Thomson Reuters Corp. 3.35 05/15/2026	0.01%
Banco Santander SA 3.31 06/27/2029	0.01%

Air Lease Corp. 3.88 04/01/2021	0.01%
Wells Fargo & Co. 3.00 10/23/2026	0.01%
Goodman US Finance Three LLC 3.70 03/15/2028	0.01%
Amcor Finance USA Inc. 3.63 04/28/2026	0.01%
Voya Financial Inc. 3.13 07/15/2024	0.01%
International Bank for Reconstruction & Development 2.50 03/19/2024	0.01%
Lowe's Cos. Inc. 3.12 04/15/2022	0.01%
General Motors Financial Co. Inc. 4.35 01/17/2027	0.01%
Westlake Chemical Corp. 3.60 08/15/2026	0.01%
Cox Communications Inc. 3.25 12/15/2022	0.01%
Japan Bank for International Cooperation 2.50 05/23/2024	0.01%
European Investment Bank 2.88 12/15/2021	0.01%
Mexico Government International Bond 3.63 03/15/2022	0.01%
DuPont de Nemours Inc. 3.77 11/15/2020	0.01%
Zoetis Inc. 3.25 02/01/2023	0.01%
Target Corp. 2.50 04/15/2026	0.01%
European Stability Mechanism 0.75 09/05/2028	0.01%
Microsoft Corp. 3.70 08/08/2046	0.01%
Verizon Communications Inc. 3.13 03/16/2022	0.01%
General Mills Inc. 3.15 12/15/2021	0.01%
Kreditanstalt fuer Wiederaufbau 2.38 12/29/2022	0.01%
Williams Cos. Inc. 3.60 03/15/2022	0.01%
Kreditanstalt fuer Wiederaufbau 2.00 05/02/2025	0.01%
Abbott Laboratories 2.90 11/30/2021	0.01%
Apple Inc. 2.85 05/06/2021	0.01%
Fifth Third Bank/Cincinnati OH 2.88 10/01/2021	0.01%
European Bank for Reconstruction & Development 2.75 04/26/2021	0.01%
AIB GROUP PLC	0.01%
General Motors Financial Co. Inc. 3.70 11/24/2020	0.01%
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc. 2.77 12/15/2022	0.01%
ERAC USA Finance LLC 2.70 11/01/2023	0.01%
Republic of Poland Government Bond 2.25 04/25/2022	0.01%
Novartis Capital Corp. 2.40 05/17/2022	0.01%
Tencent Holdings Ltd. 2.99 01/19/2023	0.01%
Pfizer Inc. 2.80 03/11/2022	0.01%
Sempra Energy 2.90 02/01/2023	0.01%
Mead Johnson Nutrition Co. 3.00 11/15/2020	0.01%
European Investment Bank 0.10 10/15/2026	0.01%
Air Lease Corp. 3.25 03/01/2025	0.01%
Province of Manitoba Canada 2.45 06/02/2025	0.01%
Ford Credit Auto Lease Trust 3.30 02/15/2022	0.01%
Union Pacific Corp. 2.75 03/01/2026	0.01%
TWDC Enterprises 18 Corp. 3.00 07/30/2046	0.01%
Bristol-Myers Squibb Co. 2.55 05/14/2021	0.01%
Citizens Financial Group Inc. 2.85 07/27/2026	0.01%
Intesa Sanpaolo SPA 4.70 09/23/2049	0.01%
Pricoa Global Funding I 2.55 11/24/2020	0.01%
Kommuninvest I Sverige AB 2.25 05/29/2021	0.01%
Huntington Bancshares Inc./OH 2.63 08/06/2024	0.01%
Mizuho Financial Group Inc. 2.72 07/16/2023	0.01%
Korea Treasury Bond 2.00 09/10/2068	0.01%

National Rural Utilities Cooperative Finance Corp. 2.90 03/15/2021	0.01%
International Bank for Reconstruction & Development 1.88 06/19/2023	0.01%
PepsiCo Inc. 2.00 04/15/2021	0.01%
Royal Bank of Canada 2.15 10/26/2020	0.01%
APPLE Inc. CALL C:SR UNSECURED 2.15 02/09/2022	0.01%
PACCAR Financial Corp. 2.30 08/10/2022	0.01%
Bayer US Finance II LLC 2.75 07/15/2021	0.01%
Intercontinental Exchange Inc. 2.35 09/15/2022	0.01%
UnitedHealth Group Inc. 1.95 10/15/2020	0.01%
Toyota Motor Credit Corp. 2.15 09/08/2022	0.01%
Danske Bank A/S 3.00 09/20/2022	0.01%
Province of Ontario Canada 2.30 09/08/2024	0.01%
Bank of New York Mellon Corp. 1.95 08/23/2022	0.01%
STARBUCKS Corp. CALL C:SR UNSECURED 4.30 06/15/2045	0.01%
Japan Government Thirty Year Bond 0.80 03/20/2046	0.01%
3M Co. 2.25 09/19/2026	0.01%
Capital One NA 2.25 09/13/2021	0.01%
Walt Disney Co. 1.65 09/01/2022	0.01%
Intesa Sanpaolo SPA 3.25 09/23/2024	0.01%
University of Toronto 4.25 12/07/2051	0.01%
Intesa Sanpaolo SPA 4.00 09/23/2029	0.01%
New Jersey Transportation Trust Fund Authority Transportation System Rev	0.01%
Deutsche Telekom International Finance BV 1.95 09/19/2021	0.01%
African Development Bank 1.25 07/26/2021	0.01%
Siemens Financieringsmaatschappij NV 1.70 09/15/2021	0.01%
Inter-American Development Bank 1.25 09/14/2021	0.01%
ERP Operating LP 2.50 02/15/2030	0.01%
PAYABLE RECEIVABLE ASSETS_DKK	0.01%
Koninklijke KPN NV 8.38 10/01/2030	0.01%
AT&T Inc. 3.00 06/30/2022	0.01%
Japan Government Two Year Bond 0.10 10/01/2020	0.01%
Province of Ontario Canada 3.15 06/02/2022	0.01%
State of Bremen 0.40 08/20/2049	0.01%
Western Power Distribution South West plc 5.88 03/25/2027	0.01%
EQM Midstream Partners LP 4.00 08/01/2024	0.01%
Canada Housing Trust No 1 1.15 12/15/2021	0.01%
Australia Government Bond 4.50 04/21/2033	0.01%
Marsh & McLennan Cos. Inc. 3.75 03/14/2026	0.01%
Verisk Analytics Inc. 5.80 05/01/2021	0.01%
Cummins Inc. 3.65 10/01/2023	0.01%
Canada Housing Trust No 1 2.65 03/15/2028	0.01%
Charles Schwab Corp. 3.45 02/13/2026	0.01%
Estee Lauder Cos. Inc. 4.15 03/15/2047	0.01%
Hungary Government International Bond 1.25 10/22/2025	0.01%
NHK SPRING CO LTD	0.01%
INVERSIONES AGUAS METROPOLITANAS SA	0.01%
UnitedHealth Group Inc. 5.80 03/15/2036	0.01%
Queensland Treasury Corp. 3.25 07/21/2028	0.01%
American International Group Inc. 6.25 05/01/2036	0.01%
International Flavors & Fragrances Inc. 4.38 06/01/2047	0.01%
Export Development Canada 2.50 01/24/2023	0.01%

Province of British Columbia Canada 2.80 06/18/2048	0.01%
Travelers Cos. Inc. 4.00 05/30/2047	0.01%
Comcast Corp. 5.65 06/15/2035	0.01%
Province of Ontario Canada 4.70 06/02/2037	0.01%
Teachers Insurance & Annuity Association of America 4.27 05/15/2047	0.01%
Bristol-Myers Squibb Co. 4.13 06/15/2039	0.01%
Oracle Corp. 4.13 05/15/2045	0.01%
Netherlands Government Bond 0.25 07/15/2025	0.01%
Province of Manitoba Canada 2.13 05/04/2022	0.01%
Tyson Foods Inc. 4.55 06/02/2047	0.01%
International Finance Corp. 2.25 01/25/2021	0.01%
Malaysia Government Bond 4.92 07/06/2048	0.01%
Japan Government Twenty Year Bond 0.20 06/20/2036	0.01%
Province of Alberta Canada 3.90 12/01/2033	0.01%
Ontario Teachers' Cadillac Fairview Properties Trust 4.13 02/01/2029	0.01%
QUADIANT SA	0.01%
Canadian Pacific Railway Co. 6.13 09/15/2115	0.01%
S&P Global Inc. 4.40 02/15/2026	0.01%
Province of Ontario Canada 2.65 12/02/2050	0.01%
Canadian Government Bond 1.50 09/01/2024	0.01%
Province of Alberta Canada 3.30 12/01/2046	0.01%
Treasury Corp. of Victoria 5.50 11/17/2026	0.01%
CVS Health Corp. 4.78 03/25/2038	0.01%
China Government Bond 3.97 07/23/2048	0.01%
NXP BV / NXP Funding LLC 4.88 03/01/2024	0.01%
Crown Castle International Corp. 5.20 02/15/2049	0.01%
Microsoft Corp. 3.30 02/06/2027	0.01%
Italy Buoni Poliennali Del Tesoro 5.00 08/01/2039	0.01%
Canada Housing Trust No 1 2.25 12/15/2025	0.01%
Visa Inc. 3.15 12/14/2025	0.01%
Province of Ontario Canada 2.60 09/08/2023	0.01%
Fannie Mae Pool 5.00 07/01/2048	0.01%
Hydro-Quebec 4.00 02/15/2055	0.01%
Consolidated Edison Co. of New York Inc. 3.13 11/15/2027	0.01%
UniCredit Bank AG 0.85 05/22/2034	0.01%
Fiserv Inc. 3.50 07/01/2029	0.01%
Tyco Electronics Group SA 3.70 02/15/2026	0.01%
Emera US Finance LP 3.55 06/15/2026	0.01%
California GO 7.55 04/01/2039	0.01%
Province of Ontario Canada 7.50 02/07/2024	0.01%
Aetna Inc. 3.50 11/15/2024	0.01%
Israel Government Bond - Fixed 2.25 09/28/2028	0.00%
GILEAD SCIENCES Inc. CALL C:SR UNSECURED 4.75 03/01/2046	0.00%
Canadian Government Bond 2.25 06/01/2029	0.00%
United Kingdom Gilt 3.75 07/22/2052	0.00%
Mexican Bonos 10.00 12/05/2024	0.00%
Canadian Government Bond 2.00 12/01/2051	0.00%
Slovakia Government Bond 0.75 04/09/2030	0.00%
Thailand Government Bond 3.78 06/25/2032	0.00%
Province of British Columbia Canada 4.70 06/18/2037	0.00%
SALLY BEAUTY HOLDINGS INC	0.00%

TJX Cos. Inc. 2.75 06/15/2021	0.00%
Energy Transfer Operating LP 5.80 06/15/2038	0.00%
FMS Wertmanagement 2.00 08/01/2022	0.00%
Oncor Electric Delivery Co. LLC 3.10 09/15/2049	0.00%
Deutsche Telekom AG 0.88 03/25/2026	0.00%
Diamond 1 Finance Corp / Diamond 2 Finance Corp 6.02 06/15/2026	0.00%
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Ar	0.00%
Hydro-Quebec 5.00 02/15/2045	0.00%
19ILKBBN5JC IX-SOLD GBP/BOUGHT USD-09/18/2019	0.00%
New York Life Global Funding 1.70 09/14/2021	0.00%
Total System Services Inc. 4.80 04/01/2026	0.00%
Housing New Zealand Ltd. 2.25 10/05/2026	0.00%
New Jersey Turnpike Authority Revenue 7.10 01/01/2041	0.00%
Province of Quebec Canada 3.00 09/01/2023	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates 3.69 01/25/20	0.00%
Microsoft Corp. 4.50 02/06/2057	0.00%
Charter Communications Operating LLC / Charter Communications Operatir	0.00%
Orange SA 9.00 03/01/2031	0.00%
British Telecommunications plc 9.63 12/15/2030	0.00%
Energy Transfer Operating LP 5.30 04/15/2047	0.00%
South Australian Government Financing Authority 3.00 05/24/2028	0.00%
Benchmark 2019-B11 Mortgage Trust 3.54 05/15/2052	0.00%
HCA Inc. 4.75 05/01/2023	0.00%
Lowe's Cos. Inc. 4.05 05/03/2047	0.00%
Ontario Teachers' Cadillac Fairview Properties Trust 3.88 03/20/2027	0.00%
Apple Inc. 4.65 02/23/2046	0.00%
Morgan Stanley Capital I Trust 2019-H6 3.42 06/15/2052	0.00%
Applied Materials Inc. 3.30 04/01/2027	0.00%
Canada Housing Trust No 1 1.25 12/15/2020	0.00%
San Diego County CA Water Authority Revenue 6.14 05/01/2049	0.00%
Comcast Corp. 4.70 10/15/2048	0.00%
European Investment Bank 1.13 09/16/2021	0.00%
Los Angeles CA Unified School District GO 5.76 07/01/2029	0.00%
State of North Rhine-Westphalia Germany 2.15 03/21/2119	0.00%
Essex Portfolio LP 3.38 04/15/2026	0.00%
Kreditanstalt fuer Wiederaufbau 0.13 11/07/2023	0.00%
CMS Energy Corp. 3.45 08/15/2027	0.00%
Comcast Corp. 6.95 08/15/2037	0.00%
National Housing Finance and Investment Corp. 2.38 03/28/2029	0.00%
Ireland Government Bond 1.50 05/15/2050	0.00%
Vodafone Group plc 5.90 11/26/2032	0.00%
Canada Housing Trust No 1 2.65 12/15/2028	0.00%
QUALCOMM Inc. 4.80 05/20/2045	0.00%
PAYABLE RECEIVABLE ASSETS_KES	0.00%
Progressive Corp. 4.35 04/25/2044	0.00%
Medtronic Inc. 4.63 03/15/2045	0.00%
District of Columbia Water & Sewer Authority Public Utility Revenue 4.81 10	0.00%
AT&T Inc. 5.35 12/15/2043	0.00%
European Investment Bank 0.50 11/13/2037	0.00%
United States Treasury Note/Bond 2.75 11/30/2020	0.00%
TransCanada PipeLines Ltd. 3.39 03/15/2028	0.00%

Canada Housing Trust No 1 2.35 06/15/2027	0.00%
Chubb Corp. 6.00 05/11/2037	0.00%
Indonesia Treasury Bond 7.50 06/15/2035	0.00%
Province of Alberta Canada 3.60 04/11/2028	0.00%
AstraZeneca plc 6.45 09/15/2037	0.00%
Romanian Government International Bond 5.13 06/15/2048	0.00%
PacifiCorp 4.15 02/15/2050	0.00%
Drive Auto Receivables Trust 3.36 10/17/2022	0.00%
Hydro-Quebec 6.50 02/15/2035	0.00%
PacifiCorp 4.13 01/15/2049	0.00%
Home Depot Inc. 5.88 12/16/2036	0.00%
Caterpillar Inc. 6.05 08/15/2036	0.00%
Cisco Systems Inc. 5.50 01/15/2040	0.00%
Aon plc 4.60 06/14/2044	0.00%
TransCanada PipeLines Ltd. 4.75 05/15/2038	0.00%
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus	0.00%
Mead Johnson Nutrition Co. 5.90 11/01/2039	0.00%
GAMESTOP CORP	0.00%
JPMorgan Chase & Co. 4.45 12/05/2029	0.00%
Comcast Corp. 4.15 10/15/2028	0.00%
Hong Kong Government Bond Programme 1.97 01/17/2029	0.00%
America Movil SAB de CV 6.13 03/30/2040	0.00%
CARD FACTORY	0.00%
Tri-State Generation & Transmission Association Inc. 6.00 06/15/2040	0.00%
Norway Government Bond 1.50 02/19/2026	0.00%
Royal Bank of Canada 2.00 03/21/2022	0.00%
Rockies Express Pipeline LLC 6.88 04/15/2040	0.00%
JPMorgan Chase & Co. 3.90 01/23/2049	0.00%
Italy Buoni Poliennali Del Tesoro 2.95 09/01/2038	0.00%
Uruguay Government International Bond 4.38 10/27/2027	0.00%
Caterpillar Inc. 5.20 05/27/2041	0.00%
Barrick North America Finance LLC 5.75 05/01/2043	0.00%
Gilead Sciences Inc. 5.65 12/01/2041	0.00%
JPMorgan Chase & Co. 5.63 08/16/2043	0.00%
FORWARDS STATE STREET COC USD FORWARDS STATE STREET COC USD	0.00%
Nordstrom Inc. 5.00 01/15/2044	0.00%
ONEOK Partners LP 6.85 10/15/2037	0.00%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust 4.45 04/03/2026	0.00%
Celgene Corp. 3.88 08/15/2025	0.00%
Bell Canada Inc. 3.80 08/21/2028	0.00%
Liberty Mutual Group Inc. 4.95 05/01/2022	0.00%
Dell International LLC / EMC Corp. 8.10 07/15/2036	0.00%
Discover Financial Services 3.95 11/06/2024	0.00%
Conagra Brands Inc. 7.00 10/01/2028	0.00%
Enstar Group Ltd. 4.95 06/01/2029	0.00%
Mexico Government International Bond 4.00 10/02/2023	0.00%
Johnson & Johnson 4.95 05/15/2033	0.00%
New Jersey Economic Development Authority Revenue (State Pension Fund	0.00%
Province of Ontario Canada 2.70 06/02/2029	0.00%
Verizon Communications Inc. 5.01 04/15/2049	0.00%
Massachusetts Mutual Life Insurance Co. 4.90 04/01/2077	0.00%

Fox Corp. 5.58 01/25/2049	0.00%
American Water Capital Corp. 3.85 03/01/2024	0.00%
Guardian Life Insurance Co. of America 4.85 01/24/2077	0.00%
Mid-America Apartments LP 3.75 06/15/2024	0.00%
Treasury Corp. of Victoria 4.75 11/20/2030	0.00%
Sabine Pass Liquefaction LLC 4.20 03/15/2028	0.00%
ERAC USA Finance LLC 5.63 03/15/2042	0.00%
JPMorgan Chase & Co. 4.85 02/01/2044	0.00%
Celgene Corp. 5.25 08/15/2043	0.00%
SunTrust Bank/Atlanta GA 3.20 04/01/2024	0.00%
Verizon Communications Inc. 5.01 08/21/2054	0.00%
Applied Materials Inc. 4.30 06/15/2021	0.00%
Canada Housing Trust No 1 2.55 03/15/2025	0.00%
Province of New Brunswick Canada 3.35 12/03/2021	0.00%
PAYABLE RECEIVABLE ASSETS_EUR	0.00%
Oracle Corp. 2.95 11/15/2024	0.00%
AT&T Inc. 6.00 08/15/2040	0.00%
Novartis Capital Corp. 4.40 05/06/2044	0.00%
Nordic Investment Bank 1.13 03/16/2022	0.00%
Visa Inc. 4.30 12/14/2045	0.00%
Province of Ontario Canada 2.40 06/02/2026	0.00%
Commerzbank AG 4.00 03/23/2026	0.00%
Province of British Columbia Canada 3.20 06/18/2044	0.00%
Chubb INA Holdings Inc. 4.35 11/03/2045	0.00%
BNG Bank NV 2.38 03/16/2026	0.00%
DuPont de Nemours Inc. 5.32 11/15/2038	0.00%
Abbott Laboratories 4.75 11/30/2036	0.00%
Viacom Inc. 5.85 09/01/2043	0.00%
Union Pacific Corp. 3.20 06/08/2021	0.00%
Italy Buoni Poliennali Del Tesoro 2.20 06/01/2027	0.00%
Canadian Imperial Bank of Commerce 2.47 12/05/2022	0.00%
Verizon Communications Inc. 4.86 08/21/2046	0.00%
Time Warner Cable LLC 6.55 05/01/2037	0.00%
Landwirtschaftliche Rentenbank 2.25 10/01/2021	0.00%
McDonald's Corp. 4.88 12/09/2045	0.00%
CSX Corp. 4.75 11/15/2048	0.00%
Service Properties Trust 4.95 02/15/2027	0.00%
Mayo Clinic 4.13 11/15/2052	0.00%
Goldman Sachs Group Inc. 4.75 10/21/2045	0.00%
Invesco Finance plc 5.38 11/30/2043	0.00%
New Zealand Government Bond 2.75 04/15/2037	0.00%
Slovakia Government Bond 2.00 10/17/2047	0.00%
Comcast Corp. 4.60 10/15/2038	0.00%
Tyson Foods Inc. 5.10 09/28/2048	0.00%
AT&T Inc. 5.45 03/01/2047	0.00%
Province of British Columbia Canada 5.70 06/18/2029	0.00%
York University 6.48 03/07/2042	0.00%
Goldman Sachs Group Inc. 4.80 07/08/2044	0.00%
REPUBLICA ORIENT URUGUAY C:SR UNSECURED 5.10 06/18/2050	0.00%
Welltower Inc. 4.95 09/01/2048	0.00%
COMCAST Corp. CALL C:COMPANY GUARNT 4.60 08/15/2045	0.00%

Keurig Dr Pepper Inc. 5.09 05/25/2048	0.00%
Appalachian Power Co. 4.50 03/01/2049	0.00%
Verizon Communications Inc. 4.67 03/15/2055	0.00%
Province of Alberta Canada 3.05 12/01/2048	0.00%
Hydro-Quebec 6.00 02/15/2040	0.00%
Becton Dickinson and Co. 4.67 06/06/2047	0.00%
Wells Fargo & Co. 4.75 12/07/2046	0.00%
Hewlett Packard Enterprise Co. 6.35 10/15/2045	0.00%
American Honda Finance Corp. 2.15 09/10/2024	0.00%
New York Life Insurance Co. 4.45 05/15/2069	0.00%
European Investment Bank 1.38 09/06/2022	0.00%
Bristol-Myers Squibb Co. 4.50 03/01/2044	0.00%
WW Grainger Inc. 4.60 06/15/2045	0.00%
Intel Corp. 4.10 05/11/2047	0.00%
Colombia Government International Bond 5.00 06/15/2045	0.00%
Basin Electric Power Cooperative 4.75 04/26/2047	0.00%
Tyson Foods Inc. 4.88 08/15/2034	0.00%
Amgen Inc. 4.66 06/15/2051	0.00%
AvalonBay Communities Inc. 4.15 07/01/2047	0.00%
Stanford University California GO 3.65 05/01/2048	0.00%
AT&T Inc. 5.25 03/01/2037	0.00%
General Motors Co. 6.60 04/01/2036	0.00%
Archer-Daniels-Midland Co. 4.02 04/16/2043	0.00%
Hydro One Inc. 3.63 06/25/2049	0.00%
Vodafone Group plc 5.25 05/30/2048	0.00%
Conagra Brands Inc. 5.30 11/01/2038	0.00%
AT&T Inc. 5.15 11/15/2046	0.00%
Parker-Hannifin Corp. 4.45 11/21/2044	0.00%
Mars Inc. 4.20 04/01/2059	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates 3.99 08/25/2048	0.00%
American International Group Inc. 4.80 07/10/2045	0.00%
Burlington Northern Santa Fe LLC 4.13 06/15/2047	0.00%
Consolidated Edison Co. of New York Inc. 4.45 03/15/2044	0.00%
Willis North America Inc. 5.05 09/15/2048	0.00%
Illinois Tool Works Inc. 3.90 09/01/2042	0.00%
Charter Communications Operating LLC / Charter Communications Operatir	0.00%
BENCHMARK 2018-B7 Mortgage Trust 4.51 05/15/2053	0.00%
Rogers Communications Inc. 4.35 05/01/2049	0.00%
Union Pacific Corp. 4.30 03/01/2049	0.00%
Telefonica Emisiones SA 5.21 03/08/2047	0.00%
Brooklyn Union Gas Co. 4.27 03/15/2048	0.00%
Kingdom of Belgium Government Bond 2.15 06/22/2066	0.00%
Target Corp. 3.90 11/15/2047	0.00%
Eli Lilly & Co. 3.95 03/15/2049	0.00%
Verizon Communications Inc. 4.40 11/01/2034	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates 3.99 05/25/2048	0.00%
UBS Commercial Mortgage Trust 2018-C14 4.45 12/15/2051	0.00%
NIKE Inc. 3.88 11/01/2045	0.00%
Israel Government Bond - Fixed 0.50 01/31/2021	0.00%
GATX Corp. 4.70 04/01/2029	0.00%
Comcast Corp. 4.25 10/15/2030	0.00%

Wells Fargo Commercial Mortgage Trust 2018-C47 4.44 09/15/2061	0.00%
Energy Transfer Operating LP 5.25 04/15/2029	0.00%
Benchmark 2018-B8 Mortgage Trust 4.53 01/15/2052	0.00%
McDonald's Corp. 4.45 03/01/2047	0.00%
Waste Management Inc. 4.00 07/15/2039	0.00%
UBS Commercial Mortgage Trust 2018-C15 4.34 12/15/2051	0.00%
Fox Corp. 4.71 01/25/2029	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates 4.06 10/25/2029	0.00%
Enterprise Products Operating LLC 4.85 03/15/2044	0.00%
Prudential Financial Inc. 4.35 02/25/2050	0.00%
Benchmark 2018-B8 Mortgage Trust 4.23 01/15/2052	0.00%
BANK 2018-BNK14 4.48 09/15/2060	0.00%
PacifiCorp 6.35 07/15/2038	0.00%
UnitedHealth Group Inc. 4.20 01/15/2047	0.00%
CVS Health Corp. 5.13 07/20/2045	0.00%
Visa Inc. 3.65 09/15/2047	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates 3.92 09/25/2029	0.00%
Apple Inc. 3.85 05/04/2043	0.00%
Sherwin-Williams Co. 4.50 06/01/2047	0.00%
JPMorgan Chase & Co. 3.96 11/15/2048	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates 3.90 08/25/2029	0.00%
Kingdom of Belgium Government Bond 1.60 06/22/2047	0.00%
Province of Alberta Canada 2.90 12/01/2028	0.00%
Verizon Communications Inc. 4.27 01/15/2036	0.00%
Merck & Co. Inc. 3.70 02/10/2045	0.00%
Camden Property Trust 4.10 10/15/2028	0.00%
Vodafone Group plc 4.88 06/19/2049	0.00%
Benchmark 2019-B9 Mortgage Trust 4.02 03/15/2052	0.00%
Hartford Financial Services Group Inc. 4.30 04/15/2043	0.00%
Hudson Pacific Properties LP 4.65 04/01/2029	0.00%
BANK 2019-BNK16 4.01 02/15/2052	0.00%
Ford Motor Co. 5.29 12/08/2046	0.00%
Wells Fargo Commercial Mortgage Trust 2019-C49 4.02 03/15/2052	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates 3.78 10/25/2029	0.00%
Province of Saskatchewan Canada 2.75 12/02/2046	0.00%
Intel Corp. 3.73 12/08/2047	0.00%
UnitedHealth Group Inc. 4.25 03/15/2043	0.00%
CSAIL 2019-C15 Commercial Mortgage Trust 4.05 03/15/2052	0.00%
AT&T Inc. 4.75 05/15/2046	0.00%
Burlington Northern Santa Fe LLC 3.90 08/01/2046	0.00%
Anthem Inc. 4.63 05/15/2042	0.00%
Midwest Connector Capital Co. LLC 4.63 04/01/2029	0.00%
Discovery Communications LLC 5.30 05/15/2049	0.00%
Republic Services Inc. 3.95 05/15/2028	0.00%
Ares Capital Corp. 4.20 06/10/2024	0.00%
Verizon Communications Inc. 5.15 09/15/2023	0.00%
Berkshire Hathaway Energy Co. 5.95 05/15/2037	0.00%
Time Warner Entertainment Co. LP 8.38 07/15/2033	0.00%
GLP Capital LP / GLP Financing II Inc. 5.25 06/01/2025	0.00%
Apple Inc. 3.75 09/12/2047	0.00%
Whirlpool Corp. 4.75 02/26/2029	0.00%

Pfizer Inc. 3.90 03/15/2039	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates 3.56 01/25/2028	0.00%
MPLX LP 4.88 06/01/2025	0.00%
Wells Fargo & Co. 4.15 01/24/2029	0.00%
Fannie Mae-Aces 3.70 08/25/2028	0.00%
salesforce.com Inc. 3.70 04/11/2028	0.00%
AT&T Inc. 4.50 05/15/2035	0.00%
International Business Machines Corp. 4.00 06/20/2042	0.00%
3M Co. 3.88 06/15/2044	0.00%
Comcast Corp. 3.97 11/01/2047	0.00%
Discovery Communications LLC 4.90 03/11/2026	0.00%
General Motors Financial Co. Inc. 5.65 01/17/2029	0.00%
Charter Communications Operating LLC / Charter Communications Operati	0.00%
Royal Bank of Canada 4.65 01/27/2026	0.00%
Fannie Mae-Aces 3.67 09/25/2028	0.00%
Goldman Sachs Group Inc. 4.22 05/01/2029	0.00%
HCA Inc. 5.25 06/15/2049	0.00%
Johnson Controls International plc 4.50 02/15/2047	0.00%
California GO 3.50 04/01/2028	0.00%
Anthem Inc. 4.55 03/01/2048	0.00%
National Rural Utilities Cooperative Finance Corp. 3.70 03/15/2029	0.00%
Comcast Corp. 3.95 10/15/2025	0.00%
Puget Sound Energy Inc. 6.27 03/15/2037	0.00%
Kreditanstalt fuer Wiederaufbau 2.88 04/03/2028	0.00%
CF Industries Inc. 4.50 12/01/2026	0.00%
Wells Fargo Commercial Mortgage Trust 2019-C50 3.73 05/15/2052	0.00%
Charter Communications Operating LLC / Charter Communications Operati	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates 3.42 02/25/2028	0.00%
Canada Housing Trust No 1 3.80 06/15/2021	0.00%
AT&T Inc. 4.30 02/15/2030	0.00%
AEP Transmission Co. LLC 3.75 12/01/2047	0.00%
Bank of Nova Scotia 2.98 04/17/2023	0.00%
Enterprise Products Operating LLC 4.45 02/15/2043	0.00%
BMW US Capital LLC 3.95 08/14/2028	0.00%
Massachusetts Electric Co. 4.00 08/15/2046	0.00%
Consolidated Edison Co. of New York Inc. 3.85 06/15/2046	0.00%
General Motors Co. 4.88 10/02/2023	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates 3.30 04/25/2028	0.00%
UBS Commercial Mortgage Trust 2019-C16 3.60 04/15/2052	0.00%
GS Mortgage Securities Trust 2019-GC39 3.57 05/10/2052	0.00%
Vodafone Group plc 4.13 05/30/2025	0.00%
Lazard Group LLC 4.50 09/19/2028	0.00%
Packaging Corp. of America 4.50 11/01/2023	0.00%
Spectra Energy Partners LP 4.50 03/15/2045	0.00%
Dollar Tree Inc. 4.20 05/15/2028	0.00%
TELUS Corp. 3.35 03/15/2023	0.00%
GlaxoSmithKline Capital plc 3.38 06/01/2029	0.00%
Goldman Sachs Group Inc. 4.25 10/21/2025	0.00%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust 4.88 01/16/2024	0.00%
Kraft Heinz Foods Co. 4.63 01/30/2029	0.00%
Bell Canada Inc. 3.35 03/22/2023	0.00%

Abbott Laboratories 3.88 09/15/2025	0.00%
DuPont de Nemours Inc. 4.21 11/15/2023	0.00%
Omega Healthcare Investors Inc. 4.50 04/01/2027	0.00%
IHS Markit Ltd. 5.00 11/01/2022	0.00%
Ameriprise Financial Inc. 4.00 10/15/2023	0.00%
Rogers Communications Inc. 4.10 10/01/2023	0.00%
Rockwell Automation Inc. 3.50 03/01/2029	0.00%
Eli Lilly & Co. 3.38 03/15/2029	0.00%
PNC Financial Services Group Inc. 3.45 04/23/2029	0.00%
Motorola Solutions Inc. 4.60 02/23/2028	0.00%
AT&T Inc. 4.13 02/17/2026	0.00%
ONEOK Partners LP 5.00 09/15/2023	0.00%
Valero Energy Corp. 4.00 04/01/2029	0.00%
Republic Services Inc. 5.25 11/15/2021	0.00%
Alexandria Real Estate Equities Inc. 3.80 04/15/2026	0.00%
Fannie Mae-Aces 3.14 04/25/2029	0.00%
Nutrien Ltd. 4.00 12/15/2026	0.00%
Waste Connections Inc. 3.50 05/01/2029	0.00%
Bristol-Myers Squibb Co. 3.40 07/26/2029	0.00%
American Water Capital Corp. 3.45 06/01/2029	0.00%
TD Ameritrade Holding Corp. 3.63 04/01/2025	0.00%
CSX Corp. 4.25 11/01/2066	0.00%
McDonald's Corp. 3.70 01/30/2026	0.00%
AT&T Inc. 4.50 03/09/2048	0.00%
Aqua America Inc. 3.57 05/01/2029	0.00%
Charter Communications Operating LLC / Charter Communications Operatir	0.00%
Hewlett Packard Enterprise Co. 4.40 10/15/2022	0.00%
NSTAR Electric Co. 3.25 05/15/2029	0.00%
Wisconsin General Fund Annual Appropriation Revenue 3.15 05/01/2027	0.00%
Marathon Petroleum Corp. 4.75 09/15/2044	0.00%
Southwestern Electric Power Co. 3.90 04/01/2045	0.00%
Phillips 66 4.30 04/01/2022	0.00%
Toyota Motor Credit Corp. 3.20 01/11/2027	0.00%
Cantor Fitzgerald LP 4.88 05/01/2024	0.00%
Dollar Tree Inc. 4.00 05/15/2025	0.00%
Midwest Connector Capital Co. LLC 3.90 04/01/2024	0.00%
American Water Capital Corp. 3.75 09/01/2047	0.00%
State of Brandenburg 0.30 10/04/2049	0.00%
UBS Commercial Mortgage Trust 2018-C13 4.21 10/15/2051	0.00%
European Investment Bank 3.25 01/29/2024	0.00%
Halliburton Co. 3.80 11/15/2025	0.00%
Canadian Dollar	0.00%
Keurig Dr Pepper Inc. 4.06 05/25/2023	0.00%
SKY Ltd. CALL S:144A C:COMPANY GUARNT 3.75 09/16/2024	0.00%
Royal Bank of Canada 2.33 12/05/2023	0.00%
California GO 3.05 04/01/2029	0.00%
Bank of America Corp. 3.56 04/23/2027	0.00%
Fox Corp. 4.03 01/25/2024	0.00%
Discovery Communications LLC 4.95 05/15/2042	0.00%
Physicians Realty LP 4.30 03/15/2027	0.00%
International Paper Co. 3.80 01/15/2026	0.00%

CVS Health Corp. 4.10 03/25/2025	0.00%
Express Scripts Holding Co. 4.75 11/15/2021	0.00%
Bank of Montreal 2.10 10/06/2020	0.00%
Crown Castle International Corp. 3.80 02/15/2028	0.00%
Walgreens Boots Alliance Inc. 3.80 11/18/2024	0.00%
CSX Corp. 3.35 11/01/2025	0.00%
Booking Holdings Inc. 3.65 03/15/2025	0.00%
Kohl's Corp. 4.25 07/17/2025	0.00%
Ventas Realty LP 3.50 04/15/2024	0.00%
Sempra Energy 4.00 02/01/2048	0.00%
Ingersoll-Rand Luxembourg Finance SA 3.80 03/21/2029	0.00%
Southwestern Electric Power Co. 3.85 02/01/2048	0.00%
ROYAL MAIL PLC	0.00%
TTX Co. 3.60 01/15/2025	0.00%
Wells Fargo & Co. 3.75 01/24/2024	0.00%
JB Hunt Transport Services Inc. 3.88 03/01/2026	0.00%
Kraft Heinz Foods Co. 5.20 07/15/2045	0.00%
Apple Inc. 3.25 02/23/2026	0.00%
AT&T Inc. 3.80 02/15/2027	0.00%
Illinois Tool Works Inc. 3.50 03/01/2024	0.00%
Synchrony Financial 4.38 03/19/2024	0.00%
HCA Inc. 4.13 06/15/2029	0.00%
CANADIAN GOVERNMENT C:UNSECURED 2.75 12/01/2064	0.00%
Stanley Black & Decker Inc. 3.40 03/01/2026	0.00%
BlackRock Inc. 3.20 03/15/2027	0.00%
Stifel Financial Corp. 4.25 07/18/2024	0.00%
John Deere Capital Corp. 3.45 01/10/2024	0.00%
CNH Industrial Capital LLC 4.88 04/01/2021	0.00%
Bristol-Myers Squibb Co. 3.20 06/15/2026	0.00%
Kimberly-Clark Corp. 3.05 08/15/2025	0.00%
AT&T Inc. 3.80 03/01/2024	0.00%
AT&T Inc. 4.30 12/15/2042	0.00%
AT&T Inc. 3.55 06/01/2024	0.00%
Comcast Corp. 3.38 02/15/2025	0.00%
Regents of the University of California Revenue 3.06 07/01/2025	0.00%
MPLX LP 4.13 03/01/2027	0.00%
AT&T Inc. 3.40 05/15/2025	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates 3.37 07/25/2026	0.00%
M&T Bank Corp. 3.55 07/26/2023	0.00%
Fiserv Inc. 4.75 06/15/2021	0.00%
Bank of Montreal 1.61 10/28/2021	0.00%
Penske Truck Leasing Co. Lp / PTL Finance Corp. 3.45 07/01/2024	0.00%
Express Scripts Holding Co. 3.50 06/15/2024	0.00%
Delta Air Lines Inc. 3.80 04/19/2023	0.00%
Reliance Standard Life Global Funding II 3.85 09/19/2023	0.00%
Air Lease Corp. 3.88 07/03/2023	0.00%
Lear Corp. 5.25 05/15/2049	0.00%
International Business Machines Corp. 3.38 08/01/2023	0.00%
Tencent Holdings Ltd. 3.60 01/19/2028	0.00%
Regional Municipality of Peel Ontario 5.10 06/29/2040	0.00%
New York Life Global Funding 3.00 01/10/2028	0.00%

Ryder System Inc. 3.65 03/18/2024	0.00%
Interpublic Group of Cos. Inc. 3.75 02/15/2023	0.00%
International Finance Corp. 2.88 07/31/2023	0.00%
Thermo Fisher Scientific Inc. 3.20 08/15/2027	0.00%
FMS Wertmanagement 2.75 01/30/2024	0.00%
Tyco Electronics Group SA 3.45 08/01/2024	0.00%
American Express Co. 3.40 02/22/2024	0.00%
Sunoco Logistics Partners Operations LP 4.40 04/01/2021	0.00%
Dollar General Corp. 3.25 04/15/2023	0.00%
AutoZone Inc. 3.13 04/18/2024	0.00%
Blackstone Holdings Finance Co. LLC 3.15 10/02/2027	0.00%
European Investment Bank 1.00 11/14/2042	0.00%
Prudential Financial Inc. 5.20 03/15/2044	0.00%
Boston Scientific Corp. 3.45 03/01/2024	0.00%
International Paper Co. 4.35 08/15/2048	0.00%
Lear Corp. 4.25 05/15/2029	0.00%
NVR Inc. 3.95 09/15/2022	0.00%
European Investment Bank 2.63 03/15/2024	0.00%
Northwell Healthcare Inc. 3.81 11/01/2049	0.00%
Kallpa Generacion SA 4.13 08/16/2027	0.00%
Export Development Canada 2.63 02/21/2024	0.00%
Energy Transfer Operating LP 4.65 06/01/2021	0.00%
Procter & Gamble Co. 2.70 02/02/2026	0.00%
Apple Inc. 2.90 09/12/2027	0.00%
Sherwin-Williams Co. 3.13 06/01/2024	0.00%
Ingersoll-Rand Luxembourg Finance SA 3.50 03/21/2026	0.00%
Express Scripts Holding Co. 3.90 02/15/2022	0.00%
Bristol-Myers Squibb Co. 2.90 07/26/2024	0.00%
Merck & Co. Inc. 2.90 03/07/2024	0.00%
CU Inc. 4.59 10/24/2061	0.00%
Sumitomo Life Insurance Co. 4.00 09/14/2077	0.00%
John Deere Capital Corp. 2.95 04/01/2022	0.00%
Eaton Corp. 3.10 09/15/2027	0.00%
Comcast Corp. 3.00 02/01/2024	0.00%
PPL Capital Funding Inc. 3.40 06/01/2023	0.00%
Shaw Communications Inc. 6.75 11/09/2039	0.00%
Inter-American Development Bank 3.00 09/26/2022	0.00%
Asian Development Bank 2.75 03/17/2023	0.00%
Merck & Co. Inc. 2.75 02/10/2025	0.00%
European Bank for Reconstruction & Development 2.75 03/07/2023	0.00%
RELX Capital Inc. 3.50 03/16/2023	0.00%
Markel Corp. 3.50 11/01/2027	0.00%
Eastman Chemical Co. 3.60 08/15/2022	0.00%
Sempra Energy 3.25 06/15/2027	0.00%
Realty Income Corp. 3.00 01/15/2027	0.00%
NATIONAL RURAL UTIL COOP CALL C:COLLATERAL TRUST 2.85 01/27/2025	0.00%
Kommunekredit 2.25 11/16/2022	0.00%
Santander Holdings USA Inc. 3.50 06/07/2024	0.00%
Nutrien Ltd. 3.15 10/01/2022	0.00%
European Investment Bank 2.63 05/20/2022	0.00%
Celgene Corp. 3.95 10/15/2020	0.00%

European Investment Bank 2.25 06/24/2024	0.00%
Asian Infrastructure Investment Bank 2.25 05/16/2024	0.00%
Council Of Europe Development Bank 2.63 02/13/2023	0.00%
Energy Transfer Operating LP 3.60 02/01/2023	0.00%
Forest Laboratories Inc. 4.88 02/15/2021	0.00%
AT&T Inc. 4.60 02/15/2021	0.00%
Province of British Columbia Canada 2.25 06/02/2026	0.00%
Goldman Sachs Group Inc. 3.27 09/29/2025	0.00%
PepsiCo Inc. 2.63 07/29/2029	0.00%
AbbVie Inc. 2.90 11/06/2022	0.00%
Toyota Motor Credit Corp. 3.40 09/15/2021	0.00%
Analog Devices Inc. 2.88 06/01/2023	0.00%
Comcast Corp. 3.40 07/15/2046	0.00%
ITC Holdings Corp. 5.30 07/01/2043	0.00%
Province of Ontario Canada 2.30 06/15/2026	0.00%
Avolon Holdings Funding Ltd. 3.63 05/01/2022	0.00%
Dow Chemical Co. 3.00 11/15/2022	0.00%
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Ar	0.00%
American Airlines 2019-1 Class AA Pass Through Trust 3.15 02/15/2032	0.00%
Crown Castle International Corp. 3.20 09/01/2024	0.00%
Comcast Corp. 3.30 10/01/2020	0.00%
Royal Bank of Canada 2.80 04/29/2022	0.00%
Delta Air Lines Inc. 3.40 04/19/2021	0.00%
McKesson Corp. 3.65 11/30/2020	0.00%
Merck & Co. Inc. 3.88 01/15/2021	0.00%
Toyota Motor Credit Corp. 2.63 01/10/2023	0.00%
SunTrust Bank/Atlanta GA 2.80 05/17/2022	0.00%
Hershey Co. 3.10 05/15/2021	0.00%
Cardinal Health Inc. 3.20 03/15/2023	0.00%
CBS Corp. 4.30 02/15/2021	0.00%
Kreditanstalt fuer Wiederaufbau 2.63 01/25/2022	0.00%
Caterpillar Financial Services Corp. 2.95 02/26/2022	0.00%
Comcast Corp. 2.75 03/01/2023	0.00%
Synchrony Card Issuance Trust 3.38 09/15/2024	0.00%
Office Properties Income Trust 4.00 07/15/2022	0.00%
Loews Corp. 2.63 05/15/2023	0.00%
AvalonBay Communities Inc. 2.95 09/15/2022	0.00%
Cargill Inc. 3.30 03/01/2022	0.00%
Owens Corning 3.95 08/15/2029	0.00%
Starbucks Corp. 2.70 06/15/2022	0.00%
eBay Inc. 3.25 10/15/2020	0.00%
National Rural Utilities Cooperative Finance Corp. 2.70 02/15/2023	0.00%
Enbridge Inc. 2.90 07/15/2022	0.00%
ORIX Corp. 2.90 07/18/2022	0.00%
Caterpillar Financial Services Corp. 2.63 03/01/2023	0.00%
Chubb INA Holdings Inc. 2.70 03/13/2023	0.00%
International Bank for Reconstruction & Development 2.75 07/23/2021	0.00%
Electronic Arts Inc. 3.70 03/01/2021	0.00%
Pfizer Inc. 3.00 09/15/2021	0.00%
UnitedHealth Group Inc. 2.38 10/15/2022	0.00%
LANDWIRTSCH. RENTENBANK C:GOVT GUARANTEED 2.00 01/13/2025	0.00%

Bank of England Euro Note 2.50 02/22/2022	0.00%
Bank of Montreal 2.90 03/26/2022	0.00%
Intel Corp. 2.35 05/11/2022	0.00%
Connecticut Light & Power Co. 2.50 01/15/2023	0.00%
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc. 4.08 12/15/2047	0.00%
Sysco Corp. 2.60 06/12/2022	0.00%
American Express Credit Corp. 2.70 03/03/2022	0.00%
Canada Government International Bond 2.00 11/15/2022	0.00%
Discovery Communications LLC 2.95 03/20/2023	0.00%
Verizon Communications Inc. 2.63 08/15/2026	0.00%
VMware Inc. 2.95 08/21/2022	0.00%
US Bancorp 2.63 01/24/2022	0.00%
Jackson National Life Global Funding 2.50 06/27/2022	0.00%
Fifth Third Auto Trust 2019-1 2.64 12/15/2023	0.00%
Province of Manitoba Canada 4.65 03/05/2040	0.00%
JM Smucker Co. 3.00 03/15/2022	0.00%
Nationwide Building Society 4.13 10/18/2032	0.00%
World Omni Automobile Lease Securitization Trust 2018-B 3.19 12/15/2021	0.00%
Ford Credit Auto Owner Trust 2019-A 2.78 09/15/2023	0.00%
Kreditanstalt fuer Wiederaufbau 0.88 07/04/2039	0.00%
Macy's Retail Holdings Inc. 3.63 06/01/2024	0.00%
Synchrony Financial 2.85 07/25/2022	0.00%
FedEx Corp. 2.63 08/01/2022	0.00%
American Express Co. 2.50 07/30/2024	0.00%
XLIT Ltd. 5.50 03/31/2045	0.00%
African Development Bank 2.63 03/22/2021	0.00%
Visa Inc. 2.20 12/14/2020	0.00%
Mastercard Inc. 2.00 11/21/2021	0.00%
United Airlines 2019-2 Class AA Pass Through Trust 2.70 05/01/2032	0.00%
Stryker Corp. 2.63 03/15/2021	0.00%
Roper Technologies Inc. 2.95 09/15/2029	0.00%
Wells Fargo & Co. 2.50 03/04/2021	0.00%
UDR Inc. 3.00 08/15/2031	0.00%
Bunge Ltd. Finance Corp. 3.25 08/15/2026	0.00%
Texas Transportation Commission Revenue 5.18 04/01/2030	0.00%
Caisse d'Amortissement de la Dette Sociale 1.88 02/12/2022	0.00%
Fidelity National Information Services Inc. 2.25 08/15/2021	0.00%
Penske Truck Leasing Co. Lp / PTL Finance Corp. 2.70 11/01/2024	0.00%
Lincoln National Corp. 3.05 01/15/2030	0.00%
Nordic Investment Bank 1.63 11/20/2020	0.00%
HCA Inc. 5.25 04/15/2025	0.00%
Kraft Heinz Foods Co. 3.00 06/01/2026	0.00%
Expedia Group Inc. 3.25 02/15/2030	0.00%
Oracle Corp. 1.90 09/15/2021	0.00%
Penske Truck Leasing Co. Lp / PTL Finance Corp. 3.35 11/01/2029	0.00%
Host Hotels & Resorts LP 3.38 12/15/2029	0.00%
Providence St. Joseph Health Obligated Group 2.53 10/01/2029	0.00%
TJX Cos. Inc. 2.25 09/15/2026	0.00%
Thermo Fisher Scientific Inc. 2.60 10/01/2029	0.00%
JPMorgan Chase & Co. 2.30 10/15/2025	0.00%
Wells Fargo Bank NA 2.08 09/09/2022	0.00%

Omega Healthcare Investors Inc. 3.63 10/01/2029	0.00%
Infraestructura Energetica Nova SAB de CV 3.75 01/14/2028	0.00%
New York State Electric & Gas Corp. 3.30 09/15/2049	0.00%
International Bank for Reconstruction & Development 1.50 08/28/2024	0.00%
JPMorgan Chase & Co. 2.74 10/15/2030	0.00%
Federal National Mortgage Assn. 1.38 09/06/2022	0.00%
Federal National Mortgage Assn. 2.25 04/12/2022	0.00%
Kilroy Realty LP 3.05 02/15/2030	0.00%
KeyCorp 2.55 10/01/2029	0.00%
Province of Nova Scotia Canada 3.50 06/02/2062	0.00%
Republic of Austria Government Bond 1.50 11/02/2086	0.00%
Province of Manitoba Canada 2.85 09/05/2046	0.00%
Province of British Columbia Canada 3.30 12/18/2023	0.00%
Choice Properties REIT 4.29 02/08/2024	0.00%
Phillips 66 4.88 11/15/2044	0.00%
Bayer US Finance II LLC 4.70 07/15/2064	0.00%
Bank of Montreal 2.70 09/11/2024	0.00%
KKR Group Finance Co. III LLC 5.13 06/01/2044	0.00%
Hydro-Quebec 8.50 12/01/2029	0.00%
Tampa Electric Co. 4.30 06/15/2048	0.00%
Covestro AG 1.75 09/25/2024	0.00%
United Airlines 2016-2 Class AA Pass Through Trust 2.88 10/07/2028	0.00%
New York and Presbyterian Hospital 4.06 08/01/2056	0.00%
Becton Dickinson and Co. 4.69 12/15/2044	0.00%
Canada Housing Trust No 1 3.35 12/15/2020	0.00%
Treasury Corp. of Victoria 3.00 10/20/2028	0.00%
Portugal Government International Bond 5.13 10/15/2024	0.00%
BANK 2018-BNK15 4.41 11/15/2061	0.00%
Province of New Brunswick Canada 3.80 08/14/2045	0.00%
Alleghany Corp. 4.90 09/15/2044	0.00%
Pfizer Inc. 4.00 03/15/2049	0.00%
International Bank for Reconstruction & Development 2.20 01/18/2022	0.00%
BBCMS Mortgage Trust 2018-C2 4.31 12/15/2051	0.00%
Honda Canada Finance Inc. 2.49 12/19/2022	0.00%
Union Pacific Corp. 4.25 04/15/2043	0.00%
Bank of America Corp. 4.08 04/23/2040	0.00%
Royal Bank of Canada 2.35 07/02/2024	0.00%
NiSource Inc. 4.38 05/15/2047	0.00%
City of Montreal Canada 4.10 12/01/2034	0.00%
Fortis Inc./Canada 3.06 10/04/2026	0.00%
Morgan Stanley Capital I Trust 2019-L2 4.07 03/15/2052	0.00%
Fiserv Inc. 4.40 07/01/2049	0.00%
Cigna Corp. 4.38 10/15/2028	0.00%
Australia Government Bond 3.25 06/21/2039	0.00%
Union Pacific Corp. 4.05 03/01/2046	0.00%
Union Pacific Corp. 3.95 09/10/2028	0.00%
KLA Corp. 4.10 03/15/2029	0.00%
Province of Alberta Canada 3.30 03/15/2028	0.00%
AXA SA 8.60 12/15/2030	0.00%
Ford Motor Co. 4.75 01/15/2043	0.00%
Halliburton Co. 4.75 08/01/2043	0.00%

Berkshire Hathaway Energy Co. 3.80 07/15/2048	0.00%
Province of Manitoba Canada 3.35 03/05/2043	0.00%
Province of Alberta Canada 3.10 06/01/2050	0.00%
AXA Equitable Holdings Inc. 4.35 04/20/2028	0.00%
American Tower Corp. 3.95 03/15/2029	0.00%
407 International Inc. 3.60 05/21/2047	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates 2.98 05/25/2047	0.00%
Omnicom Group Inc / Omnicom Capital Inc 3.60 04/15/2026	0.00%
International Bank for Reconstruction & Development 2.50 11/22/2027	0.00%
Inter-American Development Bank 3.00 10/04/2023	0.00%
Marsh & McLennan Cos. Inc. 3.50 06/03/2024	0.00%
NISource Inc. 3.49 05/15/2027	0.00%
CenterPoint Energy Inc. 3.85 02/01/2024	0.00%
GS Mortgage Securities Trust 2019-GC40 3.16 07/10/2052	0.00%
Allied World Assurance Co. Holdings Ltd. 4.35 10/29/2025	0.00%
TransCanada Pipelines Ltd. 4.34 10/15/2049	0.00%
Broadcom Inc. 4.25 04/15/2026	0.00%
Amgen Inc. 3.13 05/01/2025	0.00%
Seagate HDD Cayman 4.88 06/01/2027	0.00%
UnitedHealth Group Inc. 3.50 08/15/2039	0.00%
Inter Pipeline Ltd. 4.64 05/30/2044	0.00%
Development Bank of Japan Inc. 3.13 09/06/2023	0.00%
JPMorgan Chase & Co. 3.21 04/01/2023	0.00%
COMMONSPIRIT HEALTH 4.19 10/01/2049	0.00%
Indonesia Treasury Bond 8.25 05/15/2036	0.00%
Boston Gas Co. 3.00 08/01/2029	0.00%
Puget Energy Inc. 3.65 05/15/2025	0.00%
Province of British Columbia Canada 4.30 06/18/2042	0.00%
Charter Communications Operating LLC / Charter Communications Operatir	0.00%
TELUS Corp. 4.40 01/29/2046	0.00%
Broadcom Inc. 3.13 10/15/2022	0.00%
Broadcom Inc. 3.13 04/15/2021	0.00%
Newmont Goldcorp Corp. 6.25 10/01/2039	0.00%
Kite Realty Group LP 4.00 10/01/2026	0.00%
Bank of Montreal 3.19 03/01/2028	0.00%
Honda Auto Receivables 2019-2 Owner Trust 2.52 06/21/2023	0.00%
Bank of Nova Scotia 3.10 02/02/2028	0.00%
Province of Quebec Canada 4.25 12/01/2021	0.00%
Fortis Inc./Canada 2.10 10/04/2021	0.00%
EPR Properties 3.75 08/15/2029	0.00%
Province of Quebec Canada 2.75 09/01/2028	0.00%
Johnson Controls International plc 3.63 07/02/2024	0.00%
Landwirtschaftliche Rentenbank 1.75 09/24/2021	0.00%
Metro Inc./CN 5.97 10/15/2035	0.00%
TELUS Corp. 3.63 03/01/2028	0.00%
Toronto-Dominion Bank 3.23 07/24/2024	0.00%
Aetna Inc. 6.63 06/15/2036	0.00%
Kaiser Foundation Hospitals 4.88 04/01/2042	0.00%
Sabra Health Care LP / Sabra Capital Corp. 3.90 10/15/2029	0.00%
Province of Saskatchewan Canada 2.55 06/02/2026	0.00%
Kentucky Utilities Co. 5.13 11/01/2040	0.00%

Abbott Laboratories 4.90 11/30/2046	0.00%
Toronto-Dominion Bank 3.59 09/14/2028	0.00%
Canadian Imperial Bank of Commerce 2.97 07/11/2023	0.00%
Massachusetts GO 2.81 09/01/2043	0.00%
Bank of Montreal 2.89 06/20/2023	0.00%
Comcast Corp. 4.95 10/15/2058	0.00%
Canada Housing Trust No 1 2.35 09/15/2023	0.00%
DuPont de Nemours Inc. 5.42 11/15/2048	0.00%
Toronto-Dominion Bank 2.62 12/22/2021	0.00%
Swiss Franc	0.00%
City of Toronto Canada 4.15 03/10/2044	0.00%
Canadian Imperial Bank of Commerce 2.95 06/19/2029	0.00%
Bank of Montreal 2.27 07/11/2022	0.00%
Newmont Goldcorp Corp. 5.45 06/09/2044	0.00%
Bank of Nova Scotia 2.84 07/03/2029	0.00%
Home Depot Inc. 4.50 12/06/2048	0.00%
General Motors Financial of Canada Ltd. 2.60 06/01/2022	0.00%
Bank of Nova Scotia 1.90 12/02/2021	0.00%
Toronto-Dominion Bank 2.05 03/08/2021	0.00%
Toronto-Dominion Bank 1.99 03/23/2022	0.00%
PSP Capital Inc. 1.34 08/18/2021	0.00%
Canadian Imperial Bank of Commerce 1.64 07/12/2021	0.00%
Consumers Energy Co. 4.35 04/15/2049	0.00%
Province of Ontario Canada 1.35 03/08/2022	0.00%
Royal Bank of Canada 1.58 09/13/2021	0.00%
Qatar Government International Bond 4.82 03/14/2049	0.00%
Verizon Communications Inc. 5.25 03/16/2037	0.00%
Charter Communications Operating LLC / Charter Communications Operatir	0.00%
Portugal Obrigacoes do Tesouro OT 4.10 02/15/2045	0.00%
Stryker Corp. 4.63 03/15/2046	0.00%
Apple Inc. 4.50 02/23/2036	0.00%
Boston Scientific Corp. 4.70 03/01/2049	0.00%
North West Redwater Partnership / NWR Financing Co. Ltd. 4.75 06/01/203	0.00%
DZ HYP AG 0.88 04/17/2034	0.00%
Interpublic Group of Cos. Inc. 5.40 10/01/2048	0.00%
Hewlett Packard Enterprise Co. 6.20 10/15/2035	0.00%
Ontario Electricity Financial Corp. 8.25 06/22/2026	0.00%
Magellan Midstream Partners LP 5.15 10/15/2043	0.00%
Province of Manitoba Canada 3.40 09/05/2048	0.00%
Cyprus Government International Bond 2.75 02/26/2034	0.00%
Kraft Heinz Foods Co. 6.50 02/09/2040	0.00%
Province of Saskatchewan Canada 3.30 06/02/2048	0.00%
Nutrien Ltd. 5.25 01/15/2045	0.00%
Mastercard Inc. 3.95 02/26/2048	0.00%
Intel Corp. 4.10 05/19/2046	0.00%
PPL Electric Utilities Corp. 4.15 10/01/2045	0.00%
AltaLink LP 3.72 12/03/2046	0.00%
Eli Lilly & Co. 3.95 05/15/2047	0.00%
Atmos Energy Corp. 4.13 03/15/2049	0.00%
Nationwide Mutual Insurance Co. 9.38 08/15/2039	0.00%
Humana Inc. 4.80 03/15/2047	0.00%

Province of Newfoundland and Labrador Canada 3.30 10/17/2046	0.00%
Tyson Foods Inc. 4.35 03/01/2029	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates 3.54 03/25/2029	0.00%
Smithfield Foods Inc. 5.20 04/01/2029	0.00%
Dow Chemical Co. 4.80 05/15/2049	0.00%
Laboratory Corp. of America Holdings 4.70 02/01/2045	0.00%
Province of New Brunswick Canada 3.10 08/14/2048	0.00%
Northwestern Mutual Life Insurance Co. 6.06 03/30/2040	0.00%
Uruguay Government International Bond 4.38 01/23/2031	0.00%
Quest Diagnostics Inc. 4.20 06/30/2029	0.00%
Transcontinental Gas Pipe Line Co. LLC 4.60 03/15/2048	0.00%
Cintas Corp. No 2 3.70 04/01/2027	0.00%
Lam Research Corp. 4.00 03/15/2029	0.00%
North Texas Tollway Authority System Revenue 6.72 01/01/2049	0.00%
Province of Quebec Canada 3.75 09/01/2024	0.00%
International Paper Co. 7.50 08/15/2021	0.00%
Greater Toronto Airports Authority 7.05 06/12/2030	0.00%
CNA Financial Corp. 3.90 05/01/2029	0.00%
JM Smucker Co. 4.38 03/15/2045	0.00%
Province of New Brunswick Canada 3.10 08/14/2028	0.00%
Merck & Co. Inc. 3.40 03/07/2029	0.00%
City of Montreal Canada 3.15 09/01/2028	0.00%
AT&T Inc. 4.55 03/09/2049	0.00%
Dow Chemical Co. 4.25 10/01/2034	0.00%
Mylan NV 5.25 06/15/2046	0.00%
American Tower Corp. 3.80 08/15/2029	0.00%
Enbridge Pipelines Inc. 3.52 02/22/2029	0.00%
Zimmer Biomet Holdings Inc. 4.45 08/15/2045	0.00%
Province of Alberta Canada 2.90 09/20/2029	0.00%
Province of Newfoundland and Labrador Canada 3.00 06/02/2026	0.00%
CSAIL 2019-C16 Commercial Mortgage Trust 3.33 06/15/2052	0.00%
Canadian Government Bond 2.00 11/01/2020	0.00%
AP Moller - Maersk A/S 4.50 06/20/2029	0.00%
Marriott International Inc./MD 3.60 04/15/2024	0.00%
Landwirtschaftliche Rentenbank 2.50 11/15/2027	0.00%
Fannie Mae-Aces 2.94 04/25/2029	0.00%
International Paper Co. 3.65 06/15/2024	0.00%
MPLX LP 4.90 04/15/2058	0.00%
Delta Air Lines 2019-1 Class AA Pass Through Trust 3.20 04/25/2024	0.00%
Province of Quebec Canada 2.75 09/01/2025	0.00%
Province of Nova Scotia Canada 4.10 06/01/2021	0.00%
Municipal Finance Authority of British Columbia 4.15 06/01/2021	0.00%
Amgen Inc. 3.20 11/02/2027	0.00%
MPLX LP 4.50 04/15/2038	0.00%
Connecticut Light & Power Co. 3.20 03/15/2027	0.00%
American Tower Corp. 3.38 05/15/2024	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates 2.79 06/25/2029	0.00%
Brookfield Renewable Partners ULC 3.63 01/15/2027	0.00%
IHS Markit Ltd. 3.63 05/01/2024	0.00%
Eversource Energy 3.30 01/15/2028	0.00%
Australian Dollar	0.00%

Province of New Brunswick Canada 4.80 06/03/2041	0.00%
Newmont Goldcorp Corp. 3.70 03/15/2023	0.00%
BB&T Corp. 2.85 10/26/2024	0.00%
Hyatt Hotels Corp. 3.38 07/15/2023	0.00%
Hydro One Inc. 3.20 01/13/2022	0.00%
Sun Life Financial Inc. 3.05 09/19/2028	0.00%
Marriott International Inc./MD 3.13 06/15/2026	0.00%
John Deere Financial Inc. 3.07 07/23/2021	0.00%
Apple Inc. 2.51 08/19/2024	0.00%
PSP Capital Inc. 2.09 11/22/2023	0.00%
Ryder System Inc. 2.88 06/01/2022	0.00%
AT&T Inc. 3.00 02/15/2022	0.00%
Oesterreichische Kontrollbank AG 2.88 09/07/2021	0.00%
University of California Regents Medical Center Revenue 6.55 05/15/2048	0.00%
Israel Government International Bond 2.50 01/16/2049	0.00%
Caterpillar Financial Services Corp. 2.65 05/17/2021	0.00%
Toronto-Dominion Bank 2.50 12/02/2024	0.00%
British Pound Sterling	0.00%
Canadian Government Bond 2.25 02/01/2021	0.00%
Enbridge Inc. 3.16 03/11/2021	0.00%
San Diego Gas & Electric Co. 3.00 08/15/2021	0.00%
HSBC Bank Canada 2.54 01/31/2023	0.00%
Apple Inc. 2.45 08/04/2026	0.00%
Nissan Auto Receivables 2019-B Owner Trust 2.50 11/15/2023	0.00%
HSBC Bank Canada 2.45 01/29/2021	0.00%
Americredit Automobile Receivables Trust 2019-1 2.97 11/20/2023	0.00%
GLP Capital LP / GLP Financing II Inc. 3.35 09/01/2024	0.00%
Enbridge Energy Partners LP 7.38 10/15/2045	0.00%
Federation des Caisses Desjardins du Quebec 2.09 01/17/2022	0.00%
Bank of Montreal 2.28 07/29/2024	0.00%
Enterprise Products Operating LLC 7.55 04/15/2038	0.00%
Royal Bank of Canada 2.03 03/15/2021	0.00%
Export Development Canada 1.75 07/18/2022	0.00%
Consolidated Edison Co. of New York Inc. 6.75 04/01/2038	0.00%
Toyota Credit Canada Inc. 2.02 02/28/2022	0.00%
Chicago IL O'Hare International Airport Revenue 6.40 01/01/2040	0.00%
Amgen Inc. 1.85 08/19/2021	0.00%
Ford Credit Canada Co. 2.71 02/23/2022	0.00%
Linde Finance BV 5.88 04/24/2023	0.00%
PAYABLE RECEIVABLE ASSETS_MYR	0.00%
Apple Inc. 2.05 09/11/2026	0.00%
eBay Inc. 4.00 07/15/2042	0.00%
Cardinal Health Inc. 4.60 03/15/2043	0.00%
Apple Inc. 2.20 09/11/2029	0.00%
UnitedHealth Group Inc. 6.63 11/15/2037	0.00%
Enable Midstream Partners LP 4.15 09/15/2029	0.00%
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus	0.00%
China Development Bank 4.01 01/09/2037	0.00%
Canadian Government Bond 1.50 06/01/2026	0.00%
Western Midstream Operating LP 4.50 03/01/2028	0.00%
CenterPoint Energy Houston Electric LLC 6.95 03/15/2033	0.00%

Lincoln National Corp. 7.00 06/15/2040	0.00%
Walt Disney Co. 2.75 09/01/2049	0.00%
Bank of England Euro Note 2.50 03/05/2021	0.00%
Texas GO 5.52 04/01/2039	0.00%
New York City NY Municipal Water Finance Authority Water & Sewer System	0.00%
Plains All American Pipeline LP / PAA Finance Corp. 4.30 01/31/2043	0.00%
Verizon Communications Inc. 3.50 11/01/2024	0.00%
University of California Revenue 5.77 05/15/2043	0.00%
Interstate Power & Light Co. 6.25 07/15/2039	0.00%
Ontario Electricity Financial Corp. 10.13 10/15/2021	0.00%
President & Fellows of Harvard College Massachusetts GO 4.88 10/15/2040	0.00%
Free and Hanseatic City of Hamburg 1.45 11/05/2038	0.00%
American International Group Inc. 8.18 05/15/2058	0.00%
Oncor Electric Delivery Co. LLC 5.30 06/01/2042	0.00%
Ohio State University General Receipts Revenue 4.80 06/01/2111	0.00%
Dow Chemical Co. 7.38 11/01/2029	0.00%
Kreditanstalt fuer Wiederaufbau 1.38 07/31/2035	0.00%
Barrick PD Australia Finance Pty Ltd. 5.95 10/15/2039	0.00%
Connecticut GO 5.85 03/15/2032	0.00%
Valero Energy Corp. 6.63 06/15/2037	0.00%
HSBC Bank USA NA/New York NY 5.88 11/01/2034	0.00%
Commerzbank AG 1.50 08/28/2028	0.00%
Italy Buoni Poliennali Del Tesoro 2.80 03/01/2067	0.00%
Voya Financial Inc. 5.70 07/15/2043	0.00%
University of Texas System Revenue Financing System Revenue 4.79 08/15/	0.00%
Loblaw Cos. Ltd. 4.49 12/11/2028	0.00%
Chicago IL O'Hare International Airport Revenue 4.47 01/01/2049	0.00%
Arch Capital Group US Inc. 5.14 11/01/2043	0.00%
NRW Bank 3.13 10/04/2021	0.00%
Pembina Pipeline Corp. 4.75 04/30/2043	0.00%
Marsh & McLennan Cos. Inc. 4.90 03/15/2049	0.00%
Toledo Hospital 6.02 11/15/2048	0.00%
Moody's Corp. 4.88 12/17/2048	0.00%
Teachers Insurance & Annuity Association of America 4.90 09/15/2044	0.00%
Daimler AG 2.00 02/27/2031	0.00%
Fairfax Financial Holdings Ltd. 4.95 03/03/2025	0.00%
Oncor Electric Delivery Co. LLC 4.55 12/01/2041	0.00%
Aflac Inc. 4.75 01/15/2049	0.00%
Municipal Finance Authority of British Columbia 3.05 10/23/2028	0.00%
Province of Manitoba Canada 3.00 06/02/2028	0.00%
First Capital Realty Inc. 4.79 08/30/2024	0.00%
Telefonica Emisiones SA 5.52 03/01/2049	0.00%
PSP Capital Inc. 3.29 04/04/2024	0.00%
Allstate Corp. 4.50 06/15/2043	0.00%
AT&T Inc. 4.00 11/25/2025	0.00%
CU Inc. 4.80 11/22/2021	0.00%
George Washington University District of Columbia GO 4.30 09/15/2044	0.00%
International Bank for Reconstruction & Development 1.80 07/26/2024	0.00%
Canadian Imperial Bank of Commerce 3.30 05/26/2025	0.00%
Pacific LifeCorp 5.13 01/30/2043	0.00%
Securian Financial Group Inc. 4.80 04/15/2048	0.00%

Energy Transfer Operating LP 6.50 02/01/2042	0.00%
MetLife Inc. 6.40 12/15/2036	0.00%
Hydro One Inc. 3.02 04/05/2029	0.00%
SIEMENS FINANCIERINGSMAT CALL S:144A C:COMPANY GUARNT 4.40 05/21	0.00%
Municipal Finance Authority of British Columbia 2.95 10/14/2024	0.00%
OPB Finance Trust 2.98 01/25/2027	0.00%
Celgene Corp. 4.55 02/20/2048	0.00%
Province of Newfoundland and Labrador Canada 2.85 06/02/2028	0.00%
George Washington University District of Columbia GO 4.13 09/15/2048	0.00%
Pembina Pipeline Corp. 3.77 10/24/2022	0.00%
Uruguay Government International Bond 4.98 04/20/2055	0.00%
Energy Transfer Operating LP 6.13 12/15/2045	0.00%
Enterprise Products Operating LLC 4.95 10/15/2054	0.00%
Puget Sound Energy Inc. 4.30 05/20/2045	0.00%
Rogers Communications Inc. 5.34 03/22/2021	0.00%
Unum Group 5.75 08/15/2042	0.00%
Enbridge Inc. 3.20 06/08/2027	0.00%
Rogers Communications Inc. 3.25 05/01/2029	0.00%
Farmers Exchange Capital III 5.45 10/15/2054	0.00%
General Motors Co. 6.75 04/01/2046	0.00%
Enterprise Products Operating LLC 4.80 02/01/2049	0.00%
Lowe's Cos. Inc. 4.55 04/05/2049	0.00%
Liberty Mutual Group Inc. 4.85 08/01/2044	0.00%
Emera US Finance LP 4.75 06/15/2046	0.00%
Singapore Government Bond 2.38 07/01/2039	0.00%
Bell Canada Inc. 3.00 10/03/2022	0.00%
OMERS Realty Corp. 2.86 02/23/2024	0.00%
Sabine Pass Liquefaction LLC 5.88 06/30/2026	0.00%
UnitedHealth Group Inc. 4.25 06/15/2048	0.00%
Toronto-Dominion Bank 2.85 03/08/2024	0.00%
RioCan REIT 2.83 10/03/2022	0.00%
Province of Alberta Canada 2.20 06/01/2026	0.00%
Canadian Western Bank 2.92 12/15/2022	0.00%
United States Treasury Note/Bond 2.75 08/31/2023	0.00%
LYB International Finance BV 5.25 07/15/2043	0.00%
Greater Toronto Airports Authority 6.98 10/15/2032	0.00%
Toronto-Dominion Bank 3.06 01/26/2032	0.00%
Wells Fargo & Co. 2.51 10/27/2023	0.00%
Mastercard Inc. 3.65 06/01/2049	0.00%
BMW Canada Inc. 2.80 01/28/2021	0.00%
National Bank of Canada 2.55 07/12/2024	0.00%
Marathon Petroleum Corp. 5.13 12/15/2026	0.00%
Barclays plc 5.25 08/17/2045	0.00%
AT&T Inc. 4.85 03/01/2039	0.00%
Apollo Management Holdings LP 5.00 03/15/2048	0.00%
HCA Inc. 5.50 06/15/2047	0.00%
Bank of America Corp. 2.60 03/15/2023	0.00%
CI Financial Corp. 3.22 07/22/2024	0.00%
Halliburton Co. 5.00 11/15/2045	0.00%
Royal Bank of Canada 2.74 07/25/2029	0.00%
Wells Fargo & Co. 2.22 03/15/2021	0.00%

National Bank of Canada 1.96 06/30/2022	0.00%
Daimler Canada Finance Inc. 2.23 12/16/2021	0.00%
Marsh & McLennan Cos. Inc. 4.20 03/01/2048	0.00%
HCA Inc. 5.25 06/15/2026	0.00%
Cigna Corp. 4.80 08/15/2038	0.00%
General Motors Co. 6.25 10/02/2043	0.00%
Province of Alberta Canada 1.35 09/01/2021	0.00%
Sabine Pass Liquefaction LLC 5.63 03/01/2025	0.00%
Halliburton Co. 4.85 11/15/2035	0.00%
United States Treasury Note/Bond 2.88 10/31/2020	0.00%
Commonwealth Financing Authority Pennsylvania Revenue 3.86 06/01/2031	0.00%
Rice University Texas GO 3.57 05/15/2045	0.00%
South African Rand	0.00%
First Republic Bank/CA 4.38 08/01/2046	0.00%
Sunoco Logistics Partners Operations LP 5.40 10/01/2047	0.00%
MPLX LP 5.20 12/01/2047	0.00%
Valero Energy Corp. 4.90 03/15/2045	0.00%
Dell International LLC / EMC Corp. 5.30 10/01/2029	0.00%
Temasek Financial I Ltd. 3.63 08/01/2028	0.00%
Cantor Commercial Real Estate Lending 2019-CF1 3.79 05/15/2052	0.00%
Parker-Hannifin Corp. 4.00 06/14/2049	0.00%
CNO Financial Group Inc. 5.25 05/30/2029	0.00%
Dayton Power & Light Co. 3.95 06/15/2049	0.00%
University of Notre Dame Revenue 3.39 02/15/2048	0.00%
JobsOhio Beverage System Statewide Liquor Profits Revenue 3.99 01/01/20	0.00%
Energy Transfer Operating LP 4.95 06/15/2028	0.00%
FortisBC Energy Inc. 6.00 10/02/2037	0.00%
BENCHMARK 2019-B10 Mortgage Trust 3.72 03/15/2062	0.00%
AT&T Inc. 4.35 03/01/2029	0.00%
BANK 2019-BNK17 3.71 04/15/2052	0.00%
University of Pennsylvania GO 3.61 02/15/2119	0.00%
General Motors Co. 5.95 04/01/2049	0.00%
AXA Equitable Holdings Inc. 5.00 04/20/2048	0.00%
Marathon Petroleum Corp. 4.75 12/15/2023	0.00%
Dell International LLC / EMC Corp. 4.90 10/01/2026	0.00%
Alexandria Real Estate Equities Inc. 4.00 02/01/2050	0.00%
Benchmark 2019-B11 Mortgage Trust 3.78 05/15/2052	0.00%
Barclays Commercial Mortgage Trust 2019-C3 3.58 05/15/2052	0.00%
International Paper Co. 4.80 06/15/2044	0.00%
IHS Markit Ltd. 4.25 05/01/2029	0.00%
HCA Inc. 5.00 03/15/2024	0.00%
Sunoco Logistics Partners Operations LP 5.35 05/15/2045	0.00%
Bank of America Corp. 2.93 04/25/2025	0.00%
Avolon Holdings Funding Ltd. 5.13 10/01/2023	0.00%
NXP BV / NXP Funding LLC / NXP USA Inc. 4.30 06/18/2029	0.00%
CenterPoint Energy Resources Corp. 4.10 09/01/2047	0.00%
JPMCC Commercial Mortgage Securities Trust 2019-COR5 3.39 06/13/2052	0.00%
Energy Transfer Partners LP / Regency Energy Finance Corp. 4.50 11/01/202	0.00%
QVC Inc. 4.85 04/01/2024	0.00%
Penske Truck Leasing Co. Lp / PTL Finance Corp. 4.88 07/11/2022	0.00%
Province of Nova Scotia Canada 5.80 06/01/2033	0.00%

San Diego Gas & Electric Co. 3.75 06/01/2047	0.00%
Walgreens Boots Alliance Inc. 4.80 11/18/2044	0.00%
Marathon Petroleum Corp. 5.00 09/15/2054	0.00%
PepsiCo Inc. 3.38 07/29/2049	0.00%
Great-West Lifeco Inc. 6.67 03/21/2033	0.00%
Andeavor Logistics LP / Tesoro Logistics Finance Corp. 4.25 12/01/2027	0.00%
Wells Fargo Commercial Mortgage Trust 2019-C51 3.31 06/15/2052	0.00%
Sunoco Logistics Partners Operations LP 4.25 04/01/2024	0.00%
UnitedHealth Group Inc. 3.88 08/15/2059	0.00%
Lam Research Corp. 3.75 03/15/2026	0.00%
Puget Energy Inc. 6.00 09/01/2021	0.00%
Neuberger Berman Group LLC / Neuberger Berman Finance Corp. 4.88 04/1	0.00%
Microchip Technology Inc. 4.33 06/01/2023	0.00%
Rogers Communications Inc. 6.56 03/22/2041	0.00%
Bank 2019-BNK19 3.18 08/15/2061	0.00%
Halliburton Co. 4.50 11/15/2041	0.00%
Park Aerospace Holdings Ltd. 5.25 08/15/2022	0.00%
Marathon Petroleum Corp. 3.80 04/01/2028	0.00%
Valero Energy Corp. 3.65 03/15/2025	0.00%
Marsh & McLennan Cos. Inc. 3.50 03/10/2025	0.00%
Ingersoll-Rand Luxembourg Finance SA 3.55 11/01/2024	0.00%
Sunoco Logistics Partners Operations LP 4.00 10/01/2027	0.00%
Japan International Cooperation Agency 2.75 04/27/2027	0.00%
Dell International LLC / EMC Corp. 4.00 07/15/2024	0.00%
Dow Chemical Co. 4.38 11/15/2042	0.00%
Parker-Hannifin Corp. 3.25 06/14/2029	0.00%
Energy Transfer Operating LP 4.05 03/15/2025	0.00%
Westpac Banking Corp. 3.30 02/26/2024	0.00%
GS Mortgage Securities Trust 2019-GC42 3.00 09/01/2052	0.00%
BANK 2019-BNK20 3.01 09/15/2061	0.00%
Phillips 66 Partners LP 3.55 10/01/2026	0.00%
CNH Industrial NV 3.85 11/15/2027	0.00%
MPLX LP 3.50 12/01/2022	0.00%
Benchmark 2019-B13 Mortgage Trust 2.95 08/15/2057	0.00%
Barclays Commercial Mortgage Trust 2019-C4 2.92 08/15/2052	0.00%
Muskat Falls / Labrador Transmission Assets Funding Trust 3.86 12/01/204	0.00%
Citigroup Commercial Mortgage Trust 2019-GC41 2.87 08/10/2056	0.00%
CD 2019-CD8 Mortgage Trust 2.91 08/15/2057	0.00%
Bank of America Corp. 3.19 07/23/2030	0.00%
Transcanada Trust 5.50 09/15/2079	0.00%
Financement-Quebec 5.25 06/01/2034	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates 2.52 07/25/20	0.00%
Enterprise Products Operating LLC 3.35 03/15/2023	0.00%
Wells Fargo Commercial Mortgage Trust 2019-C52 2.89 08/15/2052	0.00%
CenterPoint Energy Resources Corp. 4.50 01/15/2021	0.00%
Inter-American Development Bank 2.50 01/18/2023	0.00%
Thermo Fisher Scientific Inc. 2.95 09/19/2026	0.00%
IGM Financial Inc. 6.00 12/10/2040	0.00%
Province of New Brunswick Canada 2.50 12/12/2022	0.00%
Cantor Commercial Real Estate Lending 2019-CF2 2.87 11/15/2052	0.00%
BANK 2019-BNK21 2.85 10/15/2052	0.00%

Vodafone Group plc 4.25 09/17/2050	0.00%
Oesterreichische Kontrollbank AG 2.63 01/31/2022	0.00%
Province of Nova Scotia Canada 4.40 06/01/2042	0.00%
Lowe's Cos. Inc. 3.70 04/15/2046	0.00%
Valero Energy Corp. 3.40 09/15/2026	0.00%
Kreditanstalt fuer Wiederaufbau 2.13 01/17/2023	0.00%
Fannie Mae-Aces 2.47 08/25/2029	0.00%
PPL Electric Utilities Corp. 3.00 09/15/2021	0.00%
National Oilwell Varco Inc. 2.60 12/01/2022	0.00%
Republic Services Inc. 2.50 08/15/2024	0.00%
General Motors Co. 5.20 04/01/2045	0.00%
Labrador-Island Link Funding Trust 3.86 12/01/2045	0.00%
Capital One Prime Auto Receivables Trust 2019-1 2.51 11/15/2023	0.00%
Dexia Credit Local SA 2.38 09/20/2022	0.00%
South Carolina Public Service Authority Revenue 2.39 12/01/2023	0.00%
Kraft Heinz Foods Co. 4.88 10/01/2049	0.00%
Kraft Heinz Foods Co. 3.75 04/01/2030	0.00%
Allegion plc 3.50 10/01/2029	0.00%
Cigna Holding Co. 3.88 10/15/2047	0.00%
Buckeye Partners LP 4.15 07/01/2023	0.00%
Aon plc 2.80 03/15/2021	0.00%
New York Life Global Funding 2.35 07/14/2026	0.00%
Council Of Europe Development Bank 1.75 09/26/2022	0.00%
CenterPoint Energy Inc. 2.50 09/01/2024	0.00%
Dexia Credit Local SA 1.88 09/15/2021	0.00%
Oesterreichische Kontrollbank AG 1.63 09/17/2022	0.00%
European Bank for Reconstruction & Development 1.63 09/27/2024	0.00%
Hewlett Packard Enterprise Co. 2.25 04/01/2023	0.00%
Ventas Realty LP 3.00 01/15/2030	0.00%
Walt Disney Co. 1.75 08/30/2024	0.00%
Sun Life Assurance Co. of Canada 6.30 05/15/2028	0.00%
Walt Disney Co. 2.00 09/01/2029	0.00%
Enterprise Products Operating LLC 5.38 02/15/2078	0.00%
Province of Saskatchewan Canada 3.90 06/02/2045	0.00%
Enbridge Pipelines Inc. 5.33 04/06/2040	0.00%
EPCOR Utilities Inc. 4.55 02/28/2042	0.00%
United States Treasury Note/Bond 2.63 12/31/2023	0.00%
Canadian National Railway Co. 3.60 08/01/2047	0.00%
Enable Midstream Partners LP 5.00 05/15/2044	0.00%
Nova Scotia Power Inc. 4.50 07/20/2043	0.00%
Enbridge Gas Inc. 4.20 06/02/2044	0.00%
Province of Newfoundland and Labrador Canada 3.70 10/17/2048	0.00%
Western Midstream Operating LP 5.45 04/01/2044	0.00%
City of Winnipeg Canada 4.30 11/15/2051	0.00%
Toronto Hydro Corp. 4.08 09/16/2044	0.00%
Hydro One Inc. 4.39 09/26/2041	0.00%
Brighthouse Financial Inc. 4.70 06/22/2047	0.00%
Maritime Link Financing Trust 3.50 12/01/2052	0.00%
Province of Saskatchewan Canada 3.40 02/03/2042	0.00%
NAV Canada 3.53 02/23/2046	0.00%
Inter-American Development Bank 4.40 01/26/2026	0.00%

Bell Canada Inc. 4.75 09/29/2044	0.00%
Province of Saskatchewan Canada 3.10 06/02/2050	0.00%
Cigna Corp. 4.13 11/15/2025	0.00%
Buckeye Partners LP 5.85 11/15/2043	0.00%
407 International Inc. 3.67 03/08/2049	0.00%
AT&T Inc. 5.10 11/25/2048	0.00%
FortisAlberta Inc. 3.67 09/09/2047	0.00%
Bell Canada Inc. 4.45 02/27/2047	0.00%
Toronto-Dominion Bank 4.86 03/04/2031	0.00%
Crosslinx Transit Solutions GP 4.65 09/30/2046	0.00%
Swedish Krona	0.00%
BEST WORLD INTERNATIONAL	0.00%
Province of Saskatchewan Canada 3.05 12/02/2028	0.00%
CPPIB Capital Inc. 3.00 06/15/2028	0.00%
OMERS Realty Corp. 3.24 10/04/2027	0.00%
AltaLink LP 3.67 11/06/2023	0.00%
City of Toronto Canada 3.40 05/21/2024	0.00%
City of Toronto Canada 3.90 09/29/2023	0.00%
City of Montreal Canada 4.50 12/01/2021	0.00%
Hydro-Quebec 8.40 01/15/2022	0.00%
Wells Fargo & Co. 3.87 05/21/2025	0.00%
Enbridge Gas Inc. 3.31 09/11/2025	0.00%
Citigroup Inc. 4.09 06/09/2025	0.00%
Province of Newfoundland and Labrador Canada 2.85 06/02/2029	0.00%
Enbridge Inc. 4.24 08/27/2042	0.00%
Province of Saskatchewan Canada 2.65 06/02/2027	0.00%
Bank of Nova Scotia 3.89 01/18/2029	0.00%
North West Redwater Partnership / NWR Financing Co. Ltd. 3.20 07/22/202	0.00%
Westcoast Energy Inc. 3.43 09/12/2024	0.00%
407 International Inc. 4.30 05/26/2021	0.00%
Heathrow Funding Ltd. 3.40 03/08/2028	0.00%
VW Credit Canada Inc. 3.70 11/14/2022	0.00%
Portugal Obrigacoes do Tesouro OT 2.88 10/15/2025	0.00%
Reliance LP 3.84 03/15/2025	0.00%
OMERS Finance Trust 2.60 05/14/2029	0.00%
Goldman Sachs Group Inc. 3.31 10/31/2025	0.00%
Brookfield Property Finance ULC 4.30 03/01/2024	0.00%
Province of Manitoba Canada 2.55 06/02/2023	0.00%
HSBC Bank Canada 3.25 09/15/2023	0.00%
CT REIT 3.29 06/01/2026	0.00%
HSBC Holdings plc 3.20 12/05/2023	0.00%
Hydro One Inc. 2.77 02/24/2026	0.00%
Danish Krone	0.00%
Morgan Stanley 3.00 02/07/2024	0.00%
Intact Financial Corp. 2.85 06/07/2027	0.00%
Pembina Pipeline Corp. 2.99 01/22/2024	0.00%
Regional Municipality of York 2.35 06/09/2027	0.00%
Alimentation Couche-Tard Inc. 3.06 07/26/2024	0.00%
Wells Fargo Canada Corp. 3.04 01/29/2021	0.00%
New South Wales Treasury Corp. 3.00 05/20/2027	0.00%
Nissan Canada Inc. 2.61 03/05/2021	0.00%

DBNGP Finance Co. Pty Ltd. 4.23 05/28/2025	0.00%
National Bank of Canada 2.11 03/18/2022	0.00%
Province of Manitoba Canada 1.55 09/05/2021	0.00%
Ford Credit Canada Co. 2.77 06/22/2022	0.00%
International Finance Corp. 1.38 09/13/2024	0.00%
Incitec Pivot Ltd. 4.30 03/18/2026	0.00%
Australian Gas Networks Vic 3 Pty Ltd. 4.50 12/17/2021	0.00%
Hong Kong Dollar	0.00%
United Energy Distribution Pty Ltd. 3.50 09/12/2023	0.00%
Georgetown University 5.22 10/01/2118	0.00%
Province of Alberta Canada 4.50 12/01/2040	0.00%
Canadian Pacific Railway Co. 3.15 03/13/2029	0.00%
Kreditanstalt fuer Wiederaufbau 0.00 04/18/2036	0.00%
Grand Parkway Transportation Corp. Texas System Toll Revenue 5.18 10/01	0.00%
Norwegian Krone	0.00%
University of California Revenue 4.86 05/15/2112	0.00%
InPower BC General Partnership 4.47 03/31/2033	0.00%
Mississippi GO 5.25 11/01/2034	0.00%
Province of British Columbia Canada 2.95 06/18/2050	0.00%
Brooklyn Union Gas Co. 4.49 03/04/2049	0.00%
CenterPoint Energy Houston Electric LLC 4.25 02/01/2049	0.00%
South Coast British Columbia Transportation Authority 3.15 11/16/2048	0.00%
Pennsylvania Public School Building Authority Lease Revenue (School Distric	0.00%
Markel Corp. 5.00 05/20/2049	0.00%
Cigna Corp. 4.90 12/15/2048	0.00%
Province of New Brunswick Canada 3.63 02/24/2028	0.00%
STORE Capital Corp. 4.63 03/15/2029	0.00%
Brooklyn Union Gas Co. 3.87 03/04/2029	0.00%
Verisk Analytics Inc. 4.13 03/15/2029	0.00%
Great-West Lifeco Inc. 6.00 11/16/2039	0.00%
Aeroports de Montreal 5.67 10/16/2037	0.00%
BlackRock Inc. 3.25 04/30/2029	0.00%
Fidelity National Financial Inc. 4.50 08/15/2028	0.00%
Aon Corp. 3.75 05/02/2029	0.00%
Brixmor Operating Partnership LP 4.13 05/15/2029	0.00%
HSBC Holdings plc 3.97 05/22/2030	0.00%
RenaissanceRe Holdings Ltd. 3.60 04/15/2029	0.00%
HCA Inc. 4.50 02/15/2027	0.00%
Sabra Health Care LP / Sabra Capital Corp. 4.80 06/01/2024	0.00%
Charles Schwab Corp. 3.25 05/22/2029	0.00%
UnitedHealth Group Inc. 3.70 08/15/2049	0.00%
55 Ontario School Board Trust 5.90 06/02/2033	0.00%
Enbridge Gas Inc. 4.95 11/22/2050	0.00%
Alectra Inc. 5.30 04/29/2041	0.00%
FMC Corp. 4.50 10/01/2049	0.00%
Micron Technology Inc. 4.66 02/15/2030	0.00%
HCP Inc. 3.50 07/15/2029	0.00%
Federal Realty Investment Trust 3.20 06/15/2029	0.00%
Province of Saskatchewan Canada 4.75 06/01/2040	0.00%
Toyota Motor Corp. 2.76 07/02/2029	0.00%
Fiserv Inc. 3.20 07/01/2026	0.00%

Svensk Exportkredit AB 2.88 03/14/2023	0.00%
ERP Operating LP 3.00 07/01/2029	0.00%
Caterpillar Inc. 3.25 09/19/2049	0.00%
Micron Technology Inc. 4.19 02/15/2027	0.00%
US Bancorp 3.00 07/30/2029	0.00%
UnitedHealth Group Inc. 2.88 08/15/2029	0.00%
American Express Co. 2.75 05/20/2022	0.00%
North West Redwater Partnership / NWR Financing Co. Ltd. 4.15 06/01/203	0.00%
Northwestern Mutual Life Insurance Co. 3.63 09/30/2059	0.00%
Ontario Teachers' Finance Trust 2.75 04/16/2021	0.00%
FMC Corp. 3.45 10/01/2029	0.00%
Cigna Corp. 3.40 09/17/2021	0.00%
CenterPoint Energy Inc. 3.70 09/01/2049	0.00%
United States Treasury Note/Bond 2.50 02/15/2022	0.00%
McDonald's Corp. 3.63 09/01/2049	0.00%
CommonSpirit Health 2.76 10/01/2024	0.00%
Bank of Montreal 2.50 06/28/2024	0.00%
Atmos Energy Corp. 2.63 09/15/2029	0.00%
Toyota Motor Corp. 2.36 07/02/2024	0.00%
Caterpillar Inc. 2.60 09/19/2029	0.00%
FMC Corp. 3.20 10/01/2026	0.00%
Consumers Energy Co. 3.10 08/15/2050	0.00%
Service Properties Trust 4.35 10/01/2024	0.00%
GLP Capital LP / GLP Financing II Inc. 4.00 01/15/2030	0.00%
UnitedHealth Group Inc. 2.38 08/15/2024	0.00%
COMMONSPIRIT HEALTH 3.35 10/01/2029	0.00%
British Columbia Ferry Services Inc. 4.70 10/23/2043	0.00%
Hartford Financial Services Group Inc. 3.60 08/19/2049	0.00%
Ontario Teachers' Finance Trust 2.13 09/19/2022	0.00%
Rutgers The State University of New Jersey 3.92 05/01/2119	0.00%
Kraft Heinz Foods Co. 4.63 10/01/2039	0.00%
Province of Newfoundland and Labrador Canada 4.65 10/17/2040	0.00%
TD Ameritrade Holding Corp. 2.75 10/01/2029	0.00%
Service Properties Trust 4.75 10/01/2026	0.00%
McDonald's Corp. 2.63 09/01/2029	0.00%
Anthem Inc. 2.38 01/15/2025	0.00%
PerkinElmer Inc. 3.30 09/15/2029	0.00%
Hartford Financial Services Group Inc. 2.80 08/19/2029	0.00%
Apple Inc. 1.70 09/11/2022	0.00%
Puget Sound Energy Inc. 3.25 09/15/2049	0.00%
American Honda Finance Corp. 2.05 01/10/2023	0.00%
Boston Properties LP 2.90 03/15/2030	0.00%
Healthcare Trust of America Holdings LP 3.10 02/15/2030	0.00%
Spirit Realty LP 3.20 01/15/2027	0.00%
Spirit Realty LP 3.40 01/15/2030	0.00%
Service Properties Trust 4.95 10/01/2029	0.00%
Apple Inc. 1.80 09/11/2024	0.00%
TMX Group Ltd. 4.46 10/03/2023	0.00%
Anthem Inc. 2.88 09/15/2029	0.00%
Newmont Goldcorp Corp. 2.80 10/01/2029	0.00%
Simon Property Group LP 2.00 09/13/2024	0.00%

United States Treasury Note/Bond 1.63 08/15/2029	0.00%
AEP Transmission Co. LLC 3.15 09/15/2049	0.00%
Enbridge Gas Inc. 4.88 06/21/2041	0.00%
Province of Manitoba Canada 4.05 09/05/2045	0.00%
Massachusetts GO 2.90 09/01/2049	0.00%
Simon Property Group LP 2.45 09/13/2029	0.00%
Simon Property Group LP 3.25 09/13/2049	0.00%
Plains All American Pipeline LP / PAA Finance Corp. 3.55 12/15/2029	0.00%
Anthem Inc. 3.70 09/15/2049	0.00%
Apple Inc. 2.95 09/11/2049	0.00%
Amphenol Corp. 2.80 02/15/2030	0.00%
Unum Group 4.50 12/15/2049	0.00%
Plenary Properties LTAP LP 6.29 01/31/2044	0.00%
Province of Manitoba Canada 4.10 03/05/2041	0.00%
OPB Finance Trust 3.89 07/04/2042	0.00%
National Oilwell Varco Inc. 3.95 12/01/2042	0.00%
H&R REIT 3.37 01/30/2024	0.00%
Labrador-Island Link Funding Trust 3.76 06/01/2033	0.00%
CU Inc. 4.09 09/02/2044	0.00%
Province of New Brunswick Canada 3.55 06/03/2043	0.00%
Newfoundland & Labrador Hydro 3.60 12/01/2045	0.00%
Enbridge Inc. 4.87 11/21/2044	0.00%
Nova Scotia Power Inc. 4.15 03/06/2042	0.00%
Bridging North America GP 4.34 08/31/2053	0.00%
Alberta Powerline LP 4.07 03/01/2054	0.00%
CU Inc. 3.76 11/19/2046	0.00%
Enbridge Pipelines Inc. 4.33 02/22/2049	0.00%
Fair Hydro Trust 3.52 05/15/2038	0.00%
Brazilian Real	0.00%
Canadian National Railway Co. 3.60 07/31/2048	0.00%
City of Ottawa Ontario 3.25 11/10/2047	0.00%
Royal Office Finance LP 5.21 11/12/2032	0.00%
407 International Inc. 3.65 09/08/2044	0.00%
Nouvelle Autoroute 30 Financement Inc. 4.11 03/31/2042	0.00%
Teranet Holdings LP 5.75 12/17/2040	0.00%
City of Toronto Canada 3.25 06/24/2046	0.00%
Pembina Pipeline Corp. 4.74 01/21/2047	0.00%
EPCOR Utilities Inc. 3.55 11/27/2047	0.00%
FortisBC Energy Inc. 3.38 04/13/2045	0.00%
City of Ottawa Ontario 3.10 07/27/2048	0.00%
Toromont Industries Ltd. 3.84 10/27/2027	0.00%
Choice Properties REIT 4.18 03/08/2028	0.00%
AIMCo Realty Investors LP 3.37 06/01/2027	0.00%
Enbridge Gas Inc. 3.79 07/10/2023	0.00%
SmartCentres REIT 3.83 12/21/2027	0.00%
Saputo Inc. 3.60 08/14/2025	0.00%
Scotiabank Capital Trust 5.65 12/31/2056	0.00%
Dollarama Inc. 3.55 11/06/2023	0.00%
Cadillac Fairview Finance Trust 4.31 01/25/2021	0.00%
Cordelio Amalco GP I 4.09 06/30/2034	0.00%
McDonald's Corp. 3.13 03/04/2025	0.00%

Canadian National Railway Co. 2.80 09/22/2025	0.00%
Fairfax Financial Holdings Ltd. 4.23 06/14/2029	0.00%
Choice Properties REIT 3.53 06/11/2029	0.00%
Wells Fargo & Co. 2.98 05/19/2026	0.00%
Brookfield Infrastructure Finance ULC 3.32 02/22/2024	0.00%
Laurentian Bank of Canada 3.00 09/12/2022	0.00%
Inter-American Development Bank 1.70 10/10/2024	0.00%
Ventas Canada Finance Ltd. 2.55 03/15/2023	0.00%
North Battleford Power LP 4.96 12/31/2032	0.00%
Regional Municipality of York 4.05 05/01/2034	0.00%
Hospital Infrastructure Partners NOH Partnership 5.44 01/31/2045	0.00%
Daimler International Finance BV 1.38 06/26/2026	0.00%
Kingston Solar LP 3.57 07/31/2035	0.00%
Enbridge Gas Inc. 3.51 11/29/2047	0.00%
Daimler International Finance BV 0.63 02/27/2023	0.00%
Oesterreichische Kontrollbank AG 3.13 11/07/2023	0.00%
Morguard Corp. 4.72 01/25/2024	0.00%
Westcoast Energy Inc. 4.79 10/28/2041	0.00%
Kreditanstalt fuer Wiederaufbau 5.05 02/04/2025	0.00%
New Zealand Dollar	0.00%
SSL Finance Inc. 4.10 10/31/2045	0.00%
Hungarian Forint	0.00%
Northwestern Hydro Acquisition Co. III LP 3.94 12/31/2038	0.00%
Capital City Link General Partnership 4.39 03/31/2046	0.00%
Northwestern Hydro Acquisition Co. II LP 3.88 12/31/2036	0.00%
Turkish Lira	0.00%
Algonquin Power Co. 4.60 01/29/2029	0.00%
Sysco Canada Inc. 3.65 04/25/2025	0.00%
Province of Saskatchewan Canada 8.50 07/15/2022	0.00%
Ivanhoe Cambridge II Inc. 2.91 06/27/2023	0.00%
bcIMC Realty Corp. 2.84 06/03/2025	0.00%
New Brunswick F-M Project Co. Inc. 6.47 11/30/2027	0.00%
H&R REIT 3.42 01/23/2023	0.00%
Edmonton Regional Airports Authority 7.21 11/01/2030	0.00%
HCP Inc. 3.25 07/15/2026	0.00%
CIBC Capital Trust 10.25 06/30/2108	0.00%
Hospital for Sick Children 3.42 12/07/2057	0.00%
Atco Ltd./Canada 5.50 11/01/2078	0.00%
CCL Industries Inc. 3.86 04/13/2028	0.00%
Clover LP 4.22 06/30/2034	0.00%
Federated Co-Operatives Ltd. 3.92 06/17/2025	0.00%
Empire Life Insurance Co. 3.66 03/15/2028	0.00%
Power Financial Corp. 6.90 03/11/2033	0.00%
United States Treasury Note/Bond 1.50 02/28/2023	0.00%
Ontario Infrastructure & Lands Corp. 4.70 06/01/2037	0.00%
Genworth MI Canada Inc. 4.24 04/01/2024	0.00%
PAYABLE RECEIVABLE ASSETS_THB	0.00%
19ISKBBTXMZ IX-SOLD GBP/BOUGHT USD-09/27/2019	0.00%
19ISKBZNNNS IX-BOUGHT JPY/SOLD USD-09/27/2019	0.00%
19ISKBBZNP5 IX-BOUGHT GBP/SOLD USD-09/27/2019	0.00%
19ISKBBMKS1 IX-BOUGHT HKD/SOLD USD-09/27/2019	0.00%

Korean Won	0.00%
Mexican Peso	0.00%
(blank)	0.00%
EMINI S&P 500 DEC19	0.00%
19ISKBBMKMN IX-BOUGHT AUD/SOLD USD-09/27/2019	0.00%
19ISKBBZNQQ IX-BOUGHT SGD/SOLD USD-09/27/2019	0.00%
19ISKBBMKS2 IX-BOUGHT NOK/SOLD USD-09/27/2019	0.00%
19ISKBBZNQ9 IX-BOUGHT SEK/SOLD USD-09/27/2019	0.00%
19ISKBB3BBV IX-SOLD CAD/BOUGHT USD-09/27/2019	0.00%
19ISKBBZNM1 IX-BOUGHT NZD/SOLD USD-09/27/2019	0.00%
19ISKBBZNN9 IX-BOUGHT EUR/SOLD USD-09/27/2019	0.00%
19HTKBB5XVS IX-SOLD BRL/BOUGHT USD-08/28/2019	0.00%
PAYABLE RECEIVABLE ASSETS_HKD	0.00%
19IMKBBVNQS IX-BOUGHT BRL/SOLD USD-09/19/2019	0.00%
PAYABLE RECEIVABLE ASSETS_NZD	0.00%
PAYABLE RECEIVABLE ASSETS_SGD	0.00%
PAYABLE RECEIVABLE ASSETS_SEK	0.00%
PAYABLE RECEIVABLE ASSETS_GBP	0.00%
FORWARDS BARCLAYS BANK BOC OPTIONS CASH COLLATERALD	0.00%
PAYABLE RECEIVABLE ASSETS_NOK	-0.01%
PAYABLE RECEIVABLE ASSETS_BRL	-0.02%
PAYABLE RECEIVABLE ASSETS_CAD	-0.04%