FTSE Russell Factsheet

FTSE World Broad Investment-Grade (WorldBIG®) US Dollar Corporate Bond Index

Corporate | US Dollar

The FTSE World Broad Investment-Grade (WorldBIG) US Dollar Corporate Bond Index measures the performance of US Dollar bonds issued in the investment-grade bond market. The index focuses on the corporate debt sector, providing a reliable representation of the investment-grade bond market for the industrial, utility, and finance sectors.

DESIGN CRITERIA & CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Currency:	USD
Minimum maturity:	At least one year
Minimum issue size:	Varies by market. Details are available in the Index Guide on the Web site at www.yieldbook.com/m/indices/
Minimum credit quality:	BBB-by S&P or Baa3 by Moody's
Weighting:	Market capitalization
Rebalancing:	Once a month at the end of the month
Cash reinvestment rate:	At daily average of the local currency one-month Eurodeposit rate, calculated from the actual scheduled payment date of the cash flow through the end of the reporting period
Pricing:	For the WGBI portion of the index: Citi trader pricing except for Malaysia (provided by Amanah Butler and Affin), Mexico (provided by Proveedor Integral de Precios S.A. de C.V.), Poland (provided by BondSpot), and Singapore (provided by the Monetary Authority of Singapore). All pricing is generally taken as of local market close. For the non-WGBI portion of the index: Primary source is Citi trader pricing except for Foreign Sovereign US Dollar denominated bonds (provided by Thomson Reuters). Prices are generally taken as of local market close. Third-party pricing sources are used as a supplement. Pricing Adjustments: Mortgages: Carry-adjusted to reflect the difference between index settlement dates and standard Securities and Financial Markets Association (SIFMA) settlement dates.
Calculation frequency:	Daily
Settlement date:	Monthly – Settlement is on the last calendar day of the month Daily – Same day settlement except if the last business day of the month is not the last calendar day of the month; then, settlement is on the last calendar day of the month
Index inception date:	December 31, 1998

Source: FTSE Russell

INDEX CONSTITUENTS

September Index Profile - Index data as of August 31, 2019

Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
3M CO	1.625	20210919	0.0111
3M CO	1.750	20230214	0.0092
3M CO	2.000	20220626	0.0112
3M CO	2.000	20250214	0.0138
3M CO	2.250	20230315	0.0123
3M CO	2.250	20260919	0.0122
3M CO	2.375	20290826	0.0184
3M CO	2.875	20271015	0.0165
3M CO	3.000	20250807	0.0107
3M CO	3.125	20460919	0.0093
3M CO	3.250	20240214	0.0155
3M CO	3.250	20490826	0.0188
3M CO	3.375	20290301	0.0162
3M CO	3.625	20280914	0.0124
3M CO	3.625	20471015	0.0101
3M CO	4.000	20480914	0.0245
3M CO	5.700	20370315	0.0143
ABB FIN USA INC	2.875	20220508	0.0238
ABB FIN USA INC	3.800	20280403	0.0158
ABB FIN USA INC	4.375	20420508	0.0175
ABBOTT LABORATORIES	2.550	20220315	0.0142
ABBOTT LABORATORIES	2.900	20211130	0.0539
ABBOTT LABORATORIES	2.950	20250315	0.0194
ABBOTT LABORATORIES	3.400	20231130	0.0205
ABBOTT LABORATORIES	3.750	20261130	0.0347
ABBOTT LABORATORIES	4.750	20361130	0.0384
ABBOTT LABORATORIES	4.750	20430415	0.0149
ABBOTT LABORATORIES	4.900	20461130	0.0801
ABBOTT LABORATORIES	5.300	20400527	0.0171
ABBOTT LABORATORIES	6.000	20390401	0.0136
ABBOTT LABORATORIES	6.150	20371130	0.0143
ABBVIE INC	2.300	20210514	0.0335
ABBVIE INC	2.850	20230514	0.0189
ABBVIE INC	2.900	20221106	0.0581
ABBVIE INC	3.200	20221106	0.0191
ABBVIE INC	3.200	20260514	0.0380
ABBVIE INC	3.375	20211114	0.0238
ABBVIE INC	3.600	20250514	0.0728
ABBVIE INC	3.750	20231114	0.0245
ABBVIE INC	4.250	20281114	0.0354
ABBVIE INC	4.300	20360514	0.0198
ABBVIE INC	4.400	20421106	0.0509
ABBVIE INC	4.450	20460514	0.0392
ABBVIE INC	4.500	20350514	0.0506
ABBVIE INC	4.700	20450514	0.0546
ABBVIE INC	4.875	20481114	0.0365
ABQ FIN LTD	3.500	20220222	0.0093
ABQ FIN LTD	3.625	20210413	0.0094
ABU DHABI COMMERCIAL BANK PJSC	2.750	20211005	0.0112

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
ABU DHABI COMMERCIAL BANK PJSC	4.000	20230313	0.0098
ACTIVISION BLIZZARD INC	2.300	20210915	0.0121
ACTIVISION BLIZZARD INC	3.400	20260915	0.0167
ADCB FIN CAYMAN LTD	4.500	20230306	0.0148
ADOBE INC	3.250	20250201	0.0195
AEGON FUNDING CO LLC	5.750	20201215	0.0097
AEGON NV	5.500	20480411	0.0159
AEP TRANSMISSION CO LLC	3.750	20471201	0.0103
AERCAP IRELAND CAP DAC	2.875	20240814	0.0138
AERCAP IRELAND CAP DAC	3.300	20230123	0.0113
AERCAP IRELAND CAP DAC	3.500	20220526	0.0114
AERCAP IRELAND CAP DAC	3.500	20250115	0.0152
AERCAP IRELAND CAP DAC	3.650	20270721	0.0188
AERCAP IRELAND CAP DAC	3.875	20280123	0.0105
AERCAP IRELAND CAP DAC	3.950	20220201	0.0191
AERCAP IRELAND CAP DAC	4.125	20230703	0.0118
AERCAP IRELAND CAP DAC	4.450	20211216	0.0135
AERCAP IRELAND CAP DAC	4.450	20251001	0.0120
AERCAP IRELAND CAP DAC	4.450	20260403	0.0100
AERCAP IRELAND CAP DAC	4.500	20210515	0.0211
AERCAP IRELAND CAP DAC	4.625	20201030	0.0191
AERCAP IRELAND CAP DAC	4.625	20220701	0.0098
AERCAP IRELAND CAP DAC	4.875	20240116	0.0180
AERCAP IRELAND CAP DAC	5.000	20211001	0.0157
AETNA INC	2.750	20221115	0.0188
AETNA INC	2.800	20230615	0.0245
AETNA INC	3.500	20241115	0.0145
AETNA INC	3.875	20470815	0.0184
AETNA INC	4.125	20421115	0.0095
AETNA INC	4.500	20420515	0.0100
AETNA INC	6.625	20360615	0.0191
AETNA INC	6.750	20371215	0.0133
AFLAC INC	3.625	20230615	0.0137
AFLAC INC	3.625	20241115	0.0149
AFLAC INC	4.750	20490115	0.0128
AGILENT TECHNOLOGIES INC	3.875	20230715	0.0117
AGRICULTURAL BANK OF CHINA LTD	2.750	20201020	0.0093
AHB SUKUK CO LTD	4.375	20230919	0.0099
AHOLD FIN USA LLC	6.875	20290501	0.0122
AIA GROUP LTD	3.125	20230313	0.0096
AIR LEASE CORP	2.500	20210301	0.0103
AIR LEASE CORP	2.625	20220701	0.0112
AIR LEASE CORP	2.750	20230115	0.0112
AIR LEASE CORP	3.000	20230915	0.0143
AIR LEASE CORP	3.250	20250301	0.0134
AIR LEASE CORP	3.375	20210601	0.0113
AIR LEASE CORP	3.500	20220115	0.0133
AIR LEASE CORP	3.625	20270401	0.0097
AIR LEASE CORP	3.625	20271201	0.0097

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
AIR LEASE CORP	3.750	20220201	0.0114
AIR LEASE CORP	3.750	20260601	0.0146
AIR LEASE CORP	3.875	20210401	0.0096
AIR LEASE CORP	3.875	20230703	0.0097
AIR LEASE CORP	4.250	20240201	0.0138
AIR LEASE CORP	4.250	20240915	0.0100
AIR LEASE CORP	4.625	20281001	0.0105
AIRCASTLE LTD	4.125	20240501	0.0097
AIRCASTLE LTD	4.250	20260615	0.0124
AIRCASTLE LTD	4.400	20230925	0.0128
AIRCASTLE LTD	5.000	20230401	0.0100
AIRCASTLE LTD	5.125	20210315	0.0097
AIRCASTLE LTD	5.500	20220215	0.0098
AKCB FIN LTD	4.750	20231009	0.0100
AL AHLI BANK OF KUWAIT KSCP	3.500	20220405	0.0095
ALABAMA POWER CO	2.450	20220330	0.0103
ALABAMA POWER CO	3.700	20471201	0.0113
ALABAMA POWER CO	3.750	20450301	0.0152
ALABAMA POWER CO	4.300	20480715	0.0112
ALABAMA POWER CO	6.000	20390301	0.0134
ALDAR SUKUK LTD	4.750	20250929	0.0101
ALEXANDRIA REAL ESTATE EQUITIES INC	3.375	20310815	0.0146
ALEXANDRIA REAL ESTATE EQUITIES INC	3.450	20250430	0.0118
ALEXANDRIA REAL ESTATE EQUITIES INC	3.900	20230615	0.0099
ALEXANDRIA REAL ESTATE EQUITIES INC	4.000	20240115	0.0129
ALEXANDRIA REAL ESTATE EQUITIES INC	4.000	20500201	0.0102
ALIBABA GROUP HLDG LTD	2.800	20230606	0.0132
ALIBABA GROUP HLDG LTD	3.125	20211128	0.0278
ALIBABA GROUP HLDG LTD	3.400	20271206	0.0495
ALIBABA GROUP HLDG LTD	3.600	20241128	0.0438
ALIBABA GROUP HLDG LTD	4.000	20371206	0.0204
ALIBABA GROUP HLDG LTD	4.200	20471206	0.0375
ALIBABA GROUP HLDG LTD	4.400	20571206	0.0221
ALIBABA GROUP HLDG LTD	4.500	20341128	0.0149
ALLERGAN FIN LLC	3.250	20221001	0.0324
ALLERGAN FUNDING SCS	3.450	20220315	0.0552
ALLERGAN FUNDING SCS	3.800	20250315	0.0595
ALLERGAN FUNDING SCS	3.850	20240615	0.0203
ALLERGAN FUNDING SCS	4.550	20350315	0.0358
ALLERGAN FUNDING SCS	4.750	20450315	0.0180
ALLERGAN FUNDING SCS	4.850	20440615	0.0220
ALLERGAN INC	3.375	20200915	0.0123
ALLIANZ SE	3.875	22991231	0.0269
ALLIANZ SE	5.500	22991231	0.0189
ALLIED WORLD ASSURANCE CO HLDGS LTD BERMUDA	4.350	20251029	0.0096
ALLSTATE CORP	3.150	20230615	0.0097
ALLSTATE CORP	3.280	20261215	0.0110
ALLSTATE CORP	3.850	20490810	0.0107
ALLSTATE CORP	4.200	20461215	0.0158

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ALLSTATE CORP	4.500	20430615	0.0116
ALLSTATE CORP	5.550	20350509	0.0133
ALLSTATE CORP	5.750	20530815	0.0156
ALLSTATE CORP	6.500	20670515	0.0110
ALMARAI SUKUK LTD	4.311	20240305	0.0100
ALPHABET INC	1.998	20260815	0.0371
ALPHABET INC	3.375	20240225	0.0168
ALPHABET INC	3.625	20210519	0.0158
ALTRIA GROUP INC	2.625	20260916	0.0093
ALTRIA GROUP INC	2.850	20220809	0.0358
ALTRIA GROUP INC	3.490	20220214	0.0190
ALTRIA GROUP INC	3.800	20240214	0.0195
ALTRIA GROUP INC	3.875	20460916	0.0276
ALTRIA GROUP INC	4.000	20240131	0.0276
ALTRIA GROUP INC	4.250	20420809	0.0171
ALTRIA GROUP INC	4.400	20260214	0.0304
ALTRIA GROUP INC	4.500	20430502	0.0130
ALTRIA GROUP INC	4.750	20210505	0.0292
ALTRIA GROUP INC	4.800	20290214	0.0627
ALTRIA GROUP INC	5.375	20440131	0.0391
ALTRIA GROUP INC	5.800	20390214	0.0456
ALTRIA GROUP INC	5.950	20490214	0.0592
ALTRIA GROUP INC	6.200	20590214	0.0120
AMAZON.COM INC	2.400	20230222	0.0188
AMAZON.COM INC	2.500	20221129	0.0236
AMAZON.COM INC	2.800	20240822	0.0384
AMAZON.COM INC	3.150	20270822	0.0693
AMAZON.COM INC	3.300	20211205	0.0191
AMAZON.COM INC	3.800	20241205	0.0253
AMAZON.COM INC	3.875	20370822	0.0590
AMAZON.COM INC	4.050	20470822	0.0788
AMAZON.COM INC	4.250	20570822	0.0531
AMAZON.COM INC	4.800	20341205	0.0295
AMAZON.COM INC	4.950	20441205	0.0372
AMAZON.COM INC	5.200	20251203	0.0192
AMBER CIRCLE FUNDING LTD	3.250	20221204	0.0189
AMEREN ILLINOIS CO	3.700	20471201	0.0104
AMEREN ILLINOIS CO	4.500	20490315	0.0120
AMERICA MOVIL SAB DE CV	3.125	20220716	0.0304
AMERICA MOVIL SAB DE CV	3.625	20290422	0.0201
AMERICA MOVIL SAB DE CV	4.375	20420716	0.0247
AMERICA MOVIL SAB DE CV	4.375	20490422	0.0276
AMERICA MOVIL SAB DE CV	6.125	20400330	0.0522
AMERICA MOVIL SAB DE CV	6.375	20350301	0.0260
AMERICAN AIRLINES 2013-2 PASS-THRU TRUST	4.950	20230115	0.0136
AMERICAN AIRLINES 2016-3 PASS-THRU TRUSTS	3.000	20281015	0.0096
AMERICAN AIRLINES 2019-1 2019-1 AA	3.150	20330815	0.0111
AMERICAN AIRLINES INC	3.350	20291015	0.0100
AMERICAN AIRLINES INC	3.375	20270501	0.0148

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
AMERICAN AIRLINES INC	3.575	20280115	0.0098
AMERICAN AIRLINES INC	3.600	20270922	0.0099
AMERICAN AIRLINES PASS-THRU TRUST SERIES 2014 1	3.700	20261001	0.0110
AMERICAN ELECTRIC POWER CO INC	2.150	20201113	0.0093
AMERICAN ELECTRIC POWER CO INC	3.200	20271113	0.0098
AMERICAN ELECTRIC POWER CO INC	4.300	20281201	0.0126
AMERICAN EQUITY INV LIFE HLDG CO	5.000	20270615	0.0100
AMERICAN EXPRESS CO	2.200	20201030	0.0278
AMERICAN EXPRESS CO	2.500	20220801	0.0346
AMERICAN EXPRESS CO	2.500	20240730	0.0281
AMERICAN EXPRESS CO	2.650	20221202	0.0241
AMERICAN EXPRESS CO	2.750	20220520	0.0236
AMERICAN EXPRESS CO	3.000	20210222	0.0140
AMERICAN EXPRESS CO	3.000	20241030	0.0318
AMERICAN EXPRESS CO	3.125	20260520	0.0165
AMERICAN EXPRESS CO	3.375	20210517	0.0228
AMERICAN EXPRESS CO	3.400	20230227	0.0308
AMERICAN EXPRESS CO	3.400	20240222	0.0243
AMERICAN EXPRESS CO	3.625	20241205	0.0119
AMERICAN EXPRESS CO	3.700	20211105	0.0241
AMERICAN EXPRESS CO	3.700	20230803	0.0362
AMERICAN EXPRESS CO	4.050	20421203	0.0231
AMERICAN EXPRESS CO	4.200	20251106	0.0155
AMERICAN EXPRESS CREDIT CORP	2.250	20210505	0.0326
AMERICAN EXPRESS CREDIT CORP	2.600	20200914	0.0281
AMERICAN EXPRESS CREDIT CORP	2.700	20220303	0.0333
AMERICAN EXPRESS CREDIT CORP	3.300	20270503	0.0400
AMERICAN FINL GROUP INC	4.500	20470615	0.0121
AMERICAN HOMES 4 RENT LP	4.250	20280215	0.0100
AMERICAN HONDA FIN CORP	1.650	20210712	0.0119
AMERICAN HONDA FIN CORP	1.700	20210909	0.0185
AMERICAN HONDA FIN CORP	2.200	20220627	0.0140
AMERICAN HONDA FIN CORP	2.300	20260909	0.0093
AMERICAN HONDA FIN CORP	2.400	20240627	0.0094
AMERICAN HONDA FIN CORP	2.450	20200924	0.0187
AMERICAN HONDA FIN CORP	2.600	20221116	0.0094
AMERICAN HONDA FIN CORP	2.650	20210212	0.0140
AMERICAN HONDA FIN CORP	2.900	20240216	0.0096
AMERICAN HONDA FIN CORP	3.150	20210108	0.0094
AMERICAN HONDA FIN CORP	3.375	20211210	0.0134
AMERICAN HONDA FIN CORP	3.450	20230714	0.0098
AMERICAN HONDA FIN CORP	3.500	20280215	0.0100
AMERICAN HONDA FIN CORP	3.550	20240112	0.0138
AMERICAN HONDA FIN CORP	3.625	20231010	0.0139
AMERICAN INTL GROUP INC	3.300	20210301	0.0285
AMERICAN INTL GROUP INC	3.750	20250710	0.0246
AMERICAN INTL GROUP INC	3.875	20350115	0.0235
AMERICAN INTL GROUP INC	3.900	20260401	0.0300
AMERICAN INTL GROUP INC	4.125	20240215	0.0199

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
AMERICAN INTL GROUP INC	4.200	20280401	0.0154
AMERICAN INTL GROUP INC	4.250	20290315	0.0125
AMERICAN INTL GROUP INC	4.375	20550115	0.0162
AMERICAN INTL GROUP INC	4.500	20440716	0.0476
AMERICAN INTL GROUP INC	4.700	20350710	0.0106
AMERICAN INTL GROUP INC	4.750	20480401	0.0223
AMERICAN INTL GROUP INC	4.800	20450710	0.0165
AMERICAN INTL GROUP INC	4.875	20220601	0.0299
AMERICAN INTL GROUP INC	5.750	20480401	0.0149
AMERICAN INTL GROUP INC	6.250	20360501	0.0204
AMERICAN INTL GROUP INC	6.400	20201215	0.0139
AMERICAN TOWER CORP	2.250	20220115	0.0111
AMERICAN TOWER CORP	2.950	20250115	0.0124
AMERICAN TOWER CORP	3.000	20230615	0.0133
AMERICAN TOWER CORP	3.300	20210215	0.0140
AMERICAN TOWER CORP	3.375	20240515	0.0127
AMERICAN TOWER CORP	3.375	20261015	0.0194
AMERICAN TOWER CORP	3.450	20210915	0.0124
AMERICAN TOWER CORP	3.500	20230131	0.0192
AMERICAN TOWER CORP	3.550	20270715	0.0147
AMERICAN TOWER CORP	3.600	20280115	0.0137
AMERICAN TOWER CORP	3.800	20290815	0.0329
AMERICAN TOWER CORP	3.950	20290315	0.0122
AMERICAN TOWER CORP	4.000	20250601	0.0150
AMERICAN TOWER CORP	4.400	20260215	0.0102
AMERICAN TOWER CORP	4.700	20220315	0.0140
AMERICAN TOWER CORP	5.000	20240215	0.0205
AMERICAN TOWER CORP	5.900	20211101	0.0101
AMERICAN WATER CAP CORP	2.950	20270901	0.0116
AMERICAN WATER CAP CORP	3.400	20250301	0.0103
AMERICAN WATER CAP CORP	3.450	20290601	0.0110
AMERICAN WATER CAP CORP	3.750	20280901	0.0129
AMERICAN WATER CAP CORP	3.750	20470901	0.0154
AMERICAN WATER CAP CORP	4.150	20490601	0.0120
AMERICAN WATER CAP CORP	4.200	20480901	0.0155
AMERICAN WATER CAP CORP	4.300	20421201	0.0106
AMERICAN WATER CAP CORP	6.593	20371015	0.0205
AMERIPRISE FINL INC	2.875	20260915	0.0097
AMERIPRISE FINL INC	3.000	20220322	0.0095
AMERIPRISE FINL INC	3.700	20241015	0.0111
AMERIPRISE FINL INC	4.000	20231015	0.0150
AMERISOURCEBERGEN CORP	3.250	20250301	0.0096
AMERISOURCEBERGEN CORP	3.400	20240515	0.0097
AMERISOURCEBERGEN CORP	3.450	20271215	0.0145
AMERISOURCEBERGEN CORP	3.500	20211115	0.0095
AMERISOURCEBERGEN CORP	4.250	20450301	0.0098
AMERISOURCEBERGEN CORP	4.300	20471215	0.0099
AMGEN INC	1.850	20210819	0.0138
AMGEN INC	2.250	20230819	0.0139

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
AMGEN INC	2.600	20260819	0.0233
AMGEN INC	2.650	20220511	0.0282
AMGEN INC	2.700	20220501	0.0094
AMGEN INC	3.125	20250501	0.0194
AMGEN INC	3.200	20271102	0.0196
AMGEN INC	3.450	20201001	0.0170
AMGEN INC	3.625	20220515	0.0145
AMGEN INC	3.625	20240522	0.0276
AMGEN INC	3.875	20211115	0.0337
AMGEN INC	4.100	20210615	0.0191
AMGEN INC	4.400	20450501	0.0476
AMGEN INC	4.563	20480615	0.0307
AMGEN INC	4.663	20510615	0.0782
AMGEN INC	4.950	20411001	0.0134
AMGEN INC	5.150	20411115	0.0222
AMGEN INC	6.375	20370601	0.0140
AMPHENOL CORP	4.000	20220201	0.0096
AMPHENOL CORP	4.350	20290601	0.0104
ANADARKO FIN CO	7.500	20310501	0.0225
ANADARKO PETROLEUM CORP	4.500	20440715	0.0119
ANADARKO PETROLEUM CORP	4.850	20210315	0.0132
ANADARKO PETROLEUM CORP	5.550	20260315	0.0235
ANADARKO PETROLEUM CORP	6.200	20400315	0.0173
ANADARKO PETROLEUM CORP	6.450	20360915	0.0414
ANADARKO PETROLEUM CORP	6.600	20460315	0.0273
ANALOG DEVICES INC	2.875	20230601	0.0095
ANALOG DEVICES INC	3.125	20231205	0.0105
ANALOG DEVICES INC	3.500	20261205	0.0176
ANALOG DEVICES INC	3.900	20251215	0.0170
ANDEAVOR LOGISTICS LP	3.500	20221201	0.0095
ANDEAVOR LOGISTICS LP	4.250	20271201	0.0148
ANDEAVOR LOGISTICS LP	5.200	20471201	0.0100
ANDEAVOR LOGISTICS LP	5.250	20250115	0.0146
ANGLOGOLD ASHANTI HLDGS PLC	5.125	20220801	0.0146
ANHEUSER-BUSCH COMPANIES LLC	3.650	20260201	0.0662
ANHEUSER-BUSCH COMPANIES LLC	4.700	20360201	0.1149
ANHEUSER-BUSCH COMPANIES LLC	4.900	20460201	0.2102
ANHEUSER-BUSCH INBEV FIN INC	2.625	20230117	0.0121
ANHEUSER-BUSCH INBEV FIN INC	2.650	20210201	0.0456
ANHEUSER-BUSCH INBEV FIN INC	3.300	20230201	0.0538
ANHEUSER-BUSCH INBEV FIN INC	3.650	20260201	0.0324
ANHEUSER-BUSCH INBEV FIN INC	3.700	20240201	0.0170
ANHEUSER-BUSCH INBEV FIN INC	4.000	20430117	0.0147
ANHEUSER-BUSCH INBEV FIN INC	4.600	20450723	0.0111
ANHEUSER-BUSCH INBEV FIN INC	4.625	20440201	0.0180
ANHEUSER-BUSCH INBEV FIN INC	4.700	20360201	0.0132
ANHEUSER-BUSCH INBEV FIN INC	4.900	20460201	0.0322
ANHEUSER-BUSCH INBEV FIN INC	4.915	20460129	0.0275
ANHEUSER-BUSCH INBEV WORLDWIDE INC	2.500	20220715	0.0320

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September Index Profile - Index data as of August 31, 2019

Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
ANHEUSER-BUSCH INBEV WORLDWIDE INC	3.500	20240112	0.0128
ANHEUSER-BUSCH INBEV WORLDWIDE INC	3.750	20420715	0.0190
ANHEUSER-BUSCH INBEV WORLDWIDE INC	4.000	20280413	0.0517
ANHEUSER-BUSCH INBEV WORLDWIDE INC	4.150	20250123	0.0506
ANHEUSER-BUSCH INBEV WORLDWIDE INC	4.375	20380415	0.0319
ANHEUSER-BUSCH INBEV WORLDWIDE INC	4.439	20481006	0.0366
ANHEUSER-BUSCH INBEV WORLDWIDE INC	4.600	20480415	0.0542
ANHEUSER-BUSCH INBEV WORLDWIDE INC	4.750	20290123	0.0916
ANHEUSER-BUSCH INBEV WORLDWIDE INC	4.750	20580415	0.0329
ANHEUSER-BUSCH INBEV WORLDWIDE INC	4.900	20310123	0.0166
ANHEUSER-BUSCH INBEV WORLDWIDE INC	4.950	20420115	0.0328
ANHEUSER-BUSCH INBEV WORLDWIDE INC	5.450	20390123	0.0471
ANHEUSER-BUSCH INBEV WORLDWIDE INC	5.550	20490123	0.0969
ANHEUSER-BUSCH INBEV WORLDWIDE INC	5.800	20590123	0.0505
ANHEUSER-BUSCH INBEV WORLDWIDE INC	8.200	20390115	0.0370
ANTHEM INC	2.500	20201121	0.0167
ANTHEM INC	2.950	20221201	0.0142
ANTHEM INC	3.125	20220515	0.0162
ANTHEM INC	3.300	20230115	0.0191
ANTHEM INC	3.350	20241201	0.0165
ANTHEM INC	3.500	20240815	0.0155
ANTHEM INC	3.650	20271201	0.0315
ANTHEM INC	3.700	20210815	0.0133
ANTHEM INC	4.101	20280301	0.0255
ANTHEM INC	4.375	20471201	0.0292
ANTHEM INC	4.550	20480301	0.0184
ANTHEM INC	4.625	20420515	0.0192
ANTHEM INC	4.650	20430115	0.0209
ANTHEM INC	4.650	20440815	0.0170
ANTHEM INC	5.100	20440115	0.0134
AON CAP A	8.205	20270101	0.0121
AON CORP	3.750	20290502	0.0151
AON CORP	5.000	20200930	0.0116
AON PLC	3.500	20240614	0.0117
AON PLC	3.875	20251215	0.0151
AON PLC	4.600	20440614	0.0120
AON PLC	4.750	20450515	0.0135
APACHE CORP	4.250	20300115	0.0113
APACHE CORP	4.250	20440115	0.0126
APACHE CORP	4.375	20281015	0.0192
APACHE CORP	4.750	20430415	0.0255
APACHE CORP	5.100	20400901	0.0286
APACHE CORP	5.250	20420201	0.0095
APICORP SUKUK LTD	2.383	20201028	0.0093
APICORP SUKUK LTD	3.141	20221101	0.0095
APPALACHIAN POWER CO	7.000	20380401	0.0137
APPLE INC	1.550	20210804	0.0229
APPLE INC	2.000	20201113	0.0186
APPLE INC	2.100	20220912	0.0188

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
APPLE INC	2.150	20220209	0.0232
APPLE INC	2.250	20210223	0.0556
APPLE INC	2.300	20220511	0.0188
APPLE INC	2.400	20230113	0.0141
APPLE INC	2.400	20230503	0.1041
APPLE INC	2.450	20260804	0.0424
APPLE INC	2.500	20220209	0.0281
APPLE INC	2.500	20250209	0.0284
APPLE INC	2.700	20220513	0.0237
APPLE INC	2.750	20250113	0.0288
APPLE INC	2.850	20210506	0.0567
APPLE INC	2.850	20230223	0.0286
APPLE INC	2.850	20240511	0.0338
APPLE INC	2.900	20270912	0.0392
APPLE INC	3.000	20240209	0.0337
APPLE INC	3.000	20270620	0.0196
APPLE INC	3.000	20271113	0.0296
APPLE INC	3.200	20250513	0.0394
APPLE INC	3.200	20270511	0.0397
APPLE INC	3.250	20260223	0.0641
APPLE INC	3.350	20270209	0.0448
APPLE INC	3.450	20240506	0.0498
APPLE INC	3.450	20450209	0.0398
APPLE INC	3.750	20470912	0.0212
APPLE INC	3.750	20471113	0.0266
APPLE INC	3.850	20430504	0.0637
APPLE INC	3.850	20460804	0.0425
APPLE INC	4.150	20460622	0.0259
APPLE INC	4.250	20470209	0.0225
APPLE INC	4.375	20450513	0.0456
APPLE INC	4.450	20440506	0.0231
APPLE INC	4.500	20360223	0.0283
APPLE INC	4.650	20460223	0.0941
APPLIED MATERIALS INC	2.625	20201001	0.0112
APPLIED MATERIALS INC	3.300	20270401	0.0240
APPLIED MATERIALS INC	3.900	20251001	0.0144
APPLIED MATERIALS INC	4.300	20210615	0.0145
APPLIED MATERIALS INC	4.350	20470401	0.0229
APPLIED MATERIALS INC	5.100	20351001	0.0121
APPLIED MATERIALS INC	5.850	20410615	0.0156
APTIV CORP	4.150	20240315	0.0140
APTIV PLC	4.250	20260115	0.0129
AQUA AMERICA INC	4.276	20490501	0.0110
ARCELORMITTAL SA	3.600	20240716	0.0141
ARCELORMITTAL SA	4.250	20290716	0.0093
ARCELORMITTAL SA	4.550	20260311	0.0148
ARCELORMITTAL SA	5.500	20210301	0.0149
ARCELORMITTAL SA	6.125	20250601	0.0104
ARCELORMITTAL SA	6.250	20220225	0.0131

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
ARCELORMITTAL SA	7.000	20391015	0.0156
ARCH CAP FIN LLC	4.011	20261215	0.0102
ARCH CAP GROUP US INC	5.144	20431101	0.0119
ARCHER DANIELS MIDLAND CO	2.500	20260811	0.0189
ARCHER DANIELS MIDLAND CO	3.750	20470915	0.0104
ARCHER DANIELS MIDLAND CO	4.016	20430416	0.0123
ARCHER DANIELS MIDLAND CO	4.500	20490315	0.0144
ARCHER DANIELS MIDLAND CO	4.535	20420326	0.0124
ARCONIC INC	5.125	20241001	0.0249
ARCONIC INC	5.400	20210415	0.0241
ARCONIC INC	5.870	20220223	0.0123
ARCONIC INC	5.900	20270201	0.0128
ARCONIC INC	5.950	20370201	0.0127
ARES CAP CORP	3.500	20230210	0.0140
ARES CAP CORP	3.625	20220119	0.0113
ARES CAP CORP	4.200	20240610	0.0125
ARES CAP CORP	4.250	20250301	0.0117
ARIZONA PUBLIC SVC CO	4.350	20451115	0.0111
AROUNDTOWN SA	5.375	20290321	0.0127
ARROW ELECTRONICS INC	3.250	20240908	0.0095
ARROW ELECTRONICS INC	3.875	20280112	0.0096
ASB FIN LTD	2.125	20210901	0.0120
ASCENSION HEALTH ALLIANCE	3.945	20461115	0.0259
ASSURED GUARANTY US HLDGS INC	5.000	20240701	0.0103
ASTRAZENECA PLC	2.375	20201116	0.0297
ASTRAZENECA PLC	2.375	20220612	0.0187
ASTRAZENECA PLC	3.125	20270612	0.0146
ASTRAZENECA PLC	3.375	20251116	0.0394
ASTRAZENECA PLC	3.500	20230817	0.0164
ASTRAZENECA PLC	4.000	20290117	0.0207
ASTRAZENECA PLC	4.000	20420918	0.0208
ASTRAZENECA PLC	4.375	20451116	0.0222
ASTRAZENECA PLC	4.375	20480817	0.0167
ASTRAZENECA PLC	6.450	20370915	0.0738
AT&T INC	2.625	20221201	0.0210
AT&T INC	2.800	20210217	0.0315
AT&T INC	2.950	20260715	0.0133
AT&T INC	3.000	20220215	0.0274
AT&T INC	3.000	20220630	0.0370
AT&T INC	3.200	20220301	0.0240
AT&T INC	3.400	20250515	0.0976
AT&T INC	3.550	20240601	0.0115
AT&T INC	3.600	20230217	0.0364
AT&T INC	3.600	20250715	0.0260
AT&T INC	3.800	20220315	0.0197
AT&T INC	3.800	20240301	0.0149
AT&T INC	3.800	20270215	0.0262
AT&T INC	3.875	20210815	0.0223
AT&T INC	3.875	20260115	0.0107

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
AT&T INC	3.900	20240311	0.0200
AT&T INC	3.950	20250115	0.0230
AT&T INC	4.100	20280215	0.0488
AT&T INC	4.125	20260217	0.0532
AT&T INC	4.250	20270301	0.0414
AT&T INC	4.300	20300215	0.0642
AT&T INC	4.300	20421215	0.0382
AT&T INC	4.350	20290301	0.0630
AT&T INC	4.350	20450615	0.0603
AT&T INC	4.450	20210515	0.0165
AT&T INC	4.450	20240401	0.0246
AT&T INC	4.500	20350515	0.0518
AT&T INC	4.500	20480309	0.0922
AT&T INC	4.550	20490309	0.0512
AT&T INC	4.600	20210215	0.0130
AT&T INC	4.700	20441110	0.0258
AT&T INC	4.750	20460515	0.0730
AT&T INC	4.800	20440615	0.0518
AT&T INC	4.850	20390301	0.0431
AT&T INC	4.850	20450715	0.0168
AT&T INC	4.900	20370815	0.0271
AT&T INC	5.150	20420315	0.0263
AT&T INC	5.150	20461115	0.0382
AT&T INC	5.150	20500215	0.0371
AT&T INC	5.250	20370301	0.0671
AT&T INC	5.300	20580815	0.0140
AT&T INC	5.350	20400901	0.0401
AT&T INC	5.450	20470301	0.0460
AT&T INC	5.550	20410815	0.0223
AT&T INC	5.650	20470215	0.0345
AT&T INC	5.700	20570301	0.0238
AT&T INC	6.000	20400815	0.0285
AT&T INC	6.250	20410329	0.0126
AT&T INC	6.300	20380115	0.0200
AT&T INC	6.375	20410301	0.0242
AT&T INC	6.550	20390215	0.0124
ATHENE HLDG LTD	4.125	20280112	0.0190
ATMOS ENERGY CORP	3.000	20270615	0.0097
ATMOS ENERGY CORP	4.125	20441015	0.0166
ATMOS ENERGY CORP	4.150	20430115	0.0109
ATMOS ENERGY CORP	4.300	20481001	0.0137
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD NEW YORK BF	2.250	20201109	0.0186
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD NEW YORK BF	2.300	20210601	0.0251
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD NEW YORK BF	2.550	20211123	0.0159
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD NEW YORK BF	2.625	20220519	0.0094
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD NEW YORK BF	2.625	20221109	0.0189
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD NEW YORK BF	2.700	20201116	0.0187
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD NEW YORK BF	3.300	20210517	0.0095
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD NEW YORK BF	3.700	20251116	0.0152

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
AUTODESK INC	3.500	20270615	0.0097
AUTOMATIC DATA PROCESSING INC	2.250	20200915	0.0187
AUTOMATIC DATA PROCESSING INC	3.375	20250915	0.0201
AUTOZONE INC	3.125	20230715	0.0096
AUTOZONE INC	3.700	20220415	0.0097
AUTOZONE INC	3.750	20270601	0.0120
AUTOZONE INC	4.000	20201115	0.0095
AVALONBAY COMMUNITIES INC	3.450	20250601	0.0104
AVANGRID INC	3.150	20241201	0.0115
AVANGRID INC	3.800	20290601	0.0151
AVERY DENNISON CORP	4.875	20281206	0.0105
AVNET INC	4.625	20260415	0.0111
AXA EQUITABLE HLDGS INC	3.900	20230420	0.0157
AXA EQUITABLE HLDGS INC	4.350	20280420	0.0300
AXA EQUITABLE HLDGS INC	5.000	20480420	0.0303
AXA SA	4.500	22991231	0.0159
AXA SA	5.500	22991231	0.0158
AXA SA	8.600	20301215	0.0336
AXIATA SPV2 BHD	4.357	20260324	0.0102
AZURE NOVA INTL FIN LTD	2.625	20211101	0.0185
AZURE NOVA INTL FIN LTD	3.500	20220321	0.0199
AZURE ORBIT III INTL FIN LTD	2.625	20210321	0.0112
AZURE ORBIT INTL FIN LTD	3.750	20230306	0.0098
AZURE ORBIT IV INTL FIN LTD	3.750	20230125	0.0180
BAIDU INC	2.875	20220706	0.0168
BAIDU INC	3.500	20221128	0.0143
BAIDU INC	3.625	20270706	0.0115
BAIDU INC	3.875	20230929	0.0196
BAIDU INC	4.125	20250630	0.0099
BAIDU INC	4.375	20240514	0.0170
BAIDU INC	4.375	20280329	0.0102
BAKER HUGHES A GE CO LLC	2.773	20221215	0.0236
BAKER HUGHES A GE CO LLC	3.200	20210815	0.0096
BAKER HUGHES A GE CO LLC	3.337	20271215	0.0256
BAKER HUGHES A GE CO LLC	4.080	20471215	0.0246
BAKER HUGHES A GE CO LLC	5.125	20400915	0.0242
BALTIMORE GAS AND ELECTRIC CO	3.500	20460815	0.0099
BANCO BILBAO VIZCAYA ARGENTARIA SA	3.000	20201020	0.0187
BANCO SANTANDER SA	2.706	20240627	0.0282
BANCO SANTANDER SA	3.125	20230223	0.0188
BANCO SANTANDER SA	3.306	20290627	0.0194
BANCO SANTANDER SA	3.500	20220411	0.0191
BANCO SANTANDER SA	3.800	20280223	0.0194
BANCO SANTANDER SA	3.848	20230412	0.0244
BANCO SANTANDER SA	4.250	20270411	0.0202
BANCO SANTANDER SA	4.379	20280412	0.0256
BANCO SANTANDER SA	5.179	20251119	0.0309
BANCOLOMBIA SA	5.950	20210603	0.0196
BANK MANDIRI PERSERO TBK PT	3.750	20240411	0.0145

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
BANK OF AMERICA CORP	2.151	20201109	0.0185
BANK OF AMERICA CORP	2.328	20211001	0.0372
BANK OF AMERICA CORP	2.503	20221021	0.0374
BANK OF AMERICA CORP	2.625	20201019	0.0421
BANK OF AMERICA CORP	2.625	20210419	0.0375
BANK OF AMERICA CORP	2.738	20220123	0.0279
BANK OF AMERICA CORP	2.816	20230721	0.0281
BANK OF AMERICA CORP	2.881	20230424	0.0236
BANK OF AMERICA CORP	3.004	20231220	0.1137
BANK OF AMERICA CORP	3.093	20251001	0.0339
BANK OF AMERICA CORP	3.124	20230120	0.0283
BANK OF AMERICA CORP	3.194	20300723	0.0482
BANK OF AMERICA CORP	3.248	20271021	0.0491
BANK OF AMERICA CORP	3.300	20230111	0.0817
BANK OF AMERICA CORP	3.366	20260123	0.0385
BANK OF AMERICA CORP	3.419	20281220	0.1171
BANK OF AMERICA CORP	3.458	20250315	0.0442
BANK OF AMERICA CORP	3.499	20220517	0.0427
BANK OF AMERICA CORP	3.500	20260419	0.0499
BANK OF AMERICA CORP	3.550	20240305	0.0586
BANK OF AMERICA CORP	3.559	20270423	0.0595
BANK OF AMERICA CORP	3.593	20280721	0.0395
BANK OF AMERICA CORP	3.705	20280424	0.0401
BANK OF AMERICA CORP	3.824	20280120	0.0499
BANK OF AMERICA CORP	3.864	20240723	0.0490
BANK OF AMERICA CORP	3.875	20250801	0.0360
BANK OF AMERICA CORP	3.946	20490123	0.0268
BANK OF AMERICA CORP	3.950	20250421	0.0497
BANK OF AMERICA CORP	3.970	20290305	0.0515
BANK OF AMERICA CORP	3.974	20300207	0.0613
BANK OF AMERICA CORP	4.000	20240401	0.0465
BANK OF AMERICA CORP	4.000	20250122	0.0494
BANK OF AMERICA CORP	4.078	20400423	0.0321
BANK OF AMERICA CORP	4.100	20230724	0.0396
BANK OF AMERICA CORP	4.125	20240122	0.0500
BANK OF AMERICA CORP	4.183	20271125	0.0405
BANK OF AMERICA CORP	4.200	20240826	0.0596
BANK OF AMERICA CORP	4.244	20380424	0.0438
BANK OF AMERICA CORP	4.250	20261022	0.0408
BANK OF AMERICA CORP	4.271	20290723	0.0626
BANK OF AMERICA CORP	4.330	20500315	0.0626
BANK OF AMERICA CORP	4.443	20480120	0.0455
BANK OF AMERICA CORP	4.450	20260303	0.0413
BANK OF AMERICA CORP	4.750	20450421	0.0115
BANK OF AMERICA CORP	4.875	20440401	0.0122
BANK OF AMERICA CORP	5.000	20210513	0.0190
BANK OF AMERICA CORP	5.000	20440121	0.0483
BANK OF AMERICA CORP	5.700	20220124	0.0226
BANK OF AMERICA CORP	5.875	20210105	0.0143

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
BANK OF AMERICA CORP	5.875	20420207	0.0396
BANK OF AMERICA CORP	6.110	20370129	0.0479
BANK OF AMERICA CORP	7.750	20380514	0.0485
BANK OF AMERICA NA	3.335	20230125	0.0095
BANK OF AMERICA NA	6.000	20361015	0.0328
BANK OF BARODA LONDON BRANCH	3.500	20220404	0.0095
BANK OF CHINA LTD HONG KONG BRANCH	3.000	20220214	0.0094
BANK OF CHINA LTD HONG KONG BRANCH	3.125	20240417	0.0106
BANK OF CHINA LTD HONG KONG BRANCH	3.875	20250630	0.0099
BANK OF CHINA LTD LUXEMBOURG BRANCH	2.250	20210712	0.0184
BANK OF CHINA LTD MACAU BRANCH	2.875	20220420	0.0141
BANK OF INDIA LONDON BRANCH	6.250	20210216	0.0097
BANK OF MONTREAL	1.900	20210827	0.0368
BANK OF MONTREAL	2.350	20220911	0.0207
BANK OF MONTREAL	2.500	20240628	0.0187
BANK OF MONTREAL	2.550	20221106	0.0189
BANK OF MONTREAL	2.900	20220326	0.0333
BANK OF MONTREAL	3.100	20210413	0.0284
BANK OF MONTREAL	3.300	20240205	0.0339
BANK OF NEW YORK MELLON CORP	1.950	20220823	0.0184
BANK OF NEW YORK MELLON CORP	2.050	20210503	0.0232
BANK OF NEW YORK MELLON CORP	2.200	20230816	0.0232
BANK OF NEW YORK MELLON CORP	2.450	20201127	0.0149
BANK OF NEW YORK MELLON CORP	2.450	20260817	0.0140
BANK OF NEW YORK MELLON CORP	2.500	20210415	0.0187
BANK OF NEW YORK MELLON CORP	2.600	20220207	0.0234
BANK OF NEW YORK MELLON CORP	2.661	20230516	0.0188
BANK OF NEW YORK MELLON CORP	2.800	20260504	0.0145
BANK OF NEW YORK MELLON CORP	2.950	20230129	0.0190
BANK OF NEW YORK MELLON CORP	3.000	20250224	0.0144
BANK OF NEW YORK MELLON CORP	3.000	20281030	0.0097
BANK OF NEW YORK MELLON CORP	3.250	20240911	0.0098
BANK OF NEW YORK MELLON CORP	3.250	20270516	0.0149
BANK OF NEW YORK MELLON CORP	3.300	20290823	0.0147
BANK OF NEW YORK MELLON CORP	3.400	20240515	0.0098
BANK OF NEW YORK MELLON CORP	3.400	20280129	0.0150
BANK OF NEW YORK MELLON CORP	3.442	20280207	0.0199
BANK OF NEW YORK MELLON CORP	3.450	20230811	0.0146
BANK OF NEW YORK MELLON CORP	3.500	20230428	0.0147
BANK OF NEW YORK MELLON CORP	3.550	20210923	0.0289
BANK OF NEW YORK MELLON CORP	3.650	20240204	0.0147
BANK OF NEW YORK MELLON CORP	3.850	20280428	0.0190
BANK OF NEW YORK MELLON CORP	4.150	20210201	0.0095
BANK OF NOVA SCOTIA	2.350	20201021	0.0186
BANK OF NOVA SCOTIA	2.375	20230118	0.0093
BANK OF NOVA SCOTIA	2.450	20210322	0.0262
BANK OF NOVA SCOTIA	2.450	20220919	0.0189
BANK OF NOVA SCOTIA	2.500	20210108	0.0186
BANK OF NOVA SCOTIA	2.700	20220307	0.0285

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
BANK OF NOVA SCOTIA	2.700	20260803	0.0236
BANK OF NOVA SCOTIA	2.800	20210721	0.0187
BANK OF NOVA SCOTIA	3.125	20210420	0.0246
BANK OF NOVA SCOTIA	3.400	20240211	0.0242
BANK OF NOVA SCOTIA	4.375	20210113	0.0143
BANK OF THE PHILIPPINE ISLANDS	4.250	20230904	0.0119
BARCLAYS BANK PLC	2.650	20210111	0.0371
BARCLAYS BANK PLC	3.750	20240515	0.0115
BARCLAYS BANK PLC	5.140	20201014	0.0210
BARCLAYS PLC	3.200	20210810	0.0251
BARCLAYS PLC	3.250	20210112	0.0280
BARCLAYS PLC	3.650	20250316	0.0381
BARCLAYS PLC	3.684	20230110	0.0282
BARCLAYS PLC	3.932	20250507	0.0383
BARCLAYS PLC	4.337	20280110	0.0244
BARCLAYS PLC	4.338	20240516	0.0243
BARCLAYS PLC	4.375	20260112	0.0489
BARCLAYS PLC	4.610	20230215	0.0477
BARCLAYS PLC	4.950	20470110	0.0305
BARCLAYS PLC	4.972	20290516	0.0359
BARCLAYS PLC	5.250	20450817	0.0310
BARRICK GOLD CORP	5.250	20420401	0.0175
BARRICK NORTH AMERICA FIN LLC	5.700	20410530	0.0203
BARRICK NORTH AMERICA FIN LLC	5.750	20430501	0.0212
BARRICK PD AUSTRALIA FIN PTY LTD	5.950	20391015	0.0207
BASF SE	2.500	20220118	0.0095
BAT CAP CORP	2.764	20220815	0.0420
BAT CAP CORP	3.222	20240815	0.0468
BAT CAP CORP	3.557	20270815	0.0660
BAT CAP CORP	4.390	20370815	0.0465
BAT CAP CORP	4.540	20470815	0.0461
BAXALTA INC	4.000	20250623	0.0161
BAXALTA INC	5.250	20450623	0.0124
BAXTER INTL INC	2.600	20260815	0.0141
BAYER US FIN II LLC	3.375	20240715	0.0116
BAYER US FIN II LLC	4.400	20440715	0.0172
BAYER US FIN II LLC	4.700	20640715	0.0133
BB&T CORP	2.050	20210510	0.0232
BB&T CORP	2.150	20210201	0.0185
BB&T CORP	2.500	20240801	0.0187
BB&T CORP	2.750	20220401	0.0189
BB&T CORP	2.850	20241026	0.0192
BB&T CORP	3.050	20220620	0.0257
BB&T CORP	3.200	20210903	0.0095
BB&T CORP	3.700	20250605	0.0200
BB&T CORP	3.750	20231206	0.0198
BB&T CORP	3.875	20290319	0.0134
BBVA USA	2.500	20240827	0.0111
BBVA USA	2.875	20220629	0.0141

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
BBVA USA	3.500	20210611	0.0132
BBVA USA	3.875	20250410	0.0136
BDO UNIBANK INC	2.950	20230306	0.0133
BECTON DICKINSON AND CO	2.894	20220606	0.0339
BECTON DICKINSON AND CO	3.125	20211108	0.0189
BECTON DICKINSON AND CO	3.250	20201112	0.0132
BECTON DICKINSON AND CO	3.363	20240606	0.0338
BECTON DICKINSON AND CO	3.700	20270606	0.0344
BECTON DICKINSON AND CO	3.734	20241215	0.0271
BECTON DICKINSON AND CO	4.669	20470606	0.0335
BECTON DICKINSON AND CO	4.685	20441215	0.0224
BED BATH & BEYOND INC	5.165	20440801	0.0115
BEIJING CAP POLARIS INV CO LTD	4.250	20210326	0.0095
BEIJING GAS SINGAPORE CAP CORP	2.750	20220531	0.0093
BEIJING STATE OWNED ASSETS MGMT HONG KONG CO LTD	4.125	20250526	0.0137
BELL TELEPHONE CO OF CANADA OR BELL CANADA	4.300	20490729	0.0131
BELL TELEPHONE CO OF CANADA OR BELL CANADA	4.464	20480401	0.0256
BERKSHIRE HATHAWAY ENERGY CO	3.250	20280415	0.0118
BERKSHIRE HATHAWAY ENERGY CO	3.750	20231115	0.0099
BERKSHIRE HATHAWAY ENERGY CO	3.800	20480715	0.0153
BERKSHIRE HATHAWAY ENERGY CO	4.450	20490115	0.0226
BERKSHIRE HATHAWAY ENERGY CO	4.500	20450201	0.0167
BERKSHIRE HATHAWAY ENERGY CO	5.150	20431115	0.0181
BERKSHIRE HATHAWAY ENERGY CO	5.950	20370515	0.0143
BERKSHIRE HATHAWAY ENERGY CO	6.125	20360401	0.0441
BERKSHIRE HATHAWAY FIN CORP	2.900	20201015	0.0103
BERKSHIRE HATHAWAY FIN CORP	3.000	20220515	0.0149
BERKSHIRE HATHAWAY FIN CORP	4.200	20480815	0.0521
BERKSHIRE HATHAWAY FIN CORP	4.250	20210115	0.0143
BERKSHIRE HATHAWAY FIN CORP	4.250	20490115	0.0453
BERKSHIRE HATHAWAY FIN CORP	4.300	20430515	0.0112
BERKSHIRE HATHAWAY FIN CORP	4.400	20420515	0.0164
BERKSHIRE HATHAWAY FIN CORP	5.750	20400115	0.0197
BERKSHIRE HATHAWAY INC	2.200	20210315	0.0187
BERKSHIRE HATHAWAY INC	2.750	20230315	0.0384
BERKSHIRE HATHAWAY INC	3.000	20230211	0.0095
BERKSHIRE HATHAWAY INC	3.125	20260315	0.0494
BERKSHIRE HATHAWAY INC	3.400	20220131	0.0115
BERKSHIRE HATHAWAY INC	3.750	20210815	0.0096
BERKSHIRE HATHAWAY INC	4.500	20430211	0.0227
BEST BUY CO INC	4.450	20281001	0.0102
BEST BUY CO INC	5.500	20210315	0.0128
BHARAT PETROLEUM CORP LTD	4.000	20250508	0.0098
BHARAT PETROLEUM CORP LTD	4.375	20220124	0.0096
BHARAT PETROLEUM CORP LTD	4.625	20221025	0.0099
BHP BILLITON FIN USA LTD	2.875	20220224	0.0132
BHP BILLITON FIN USA LTD	3.250	20211121	0.0101
BHP BILLITON FIN USA LTD	3.850	20230930	0.0147
BHP BILLITON FIN USA LTD	4.125	20420224	0.0218

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
BHP BILLITON FIN USA LTD	5.000	20430930	0.0614
BIOGEN INC	2.900	20200915	0.0281
BIOGEN INC	3.625	20220915	0.0195
BIOGEN INC	4.050	20250915	0.0356
BIOGEN INC	5.200	20450915	0.0393
BLACK HILLS CORP	4.250	20231130	0.0104
BLACKROCK INC	3.200	20270315	0.0140
BLACKROCK INC	3.250	20290430	0.0201
BLACKROCK INC	3.375	20220601	0.0145
BLACKROCK INC	3.500	20240318	0.0200
BLACKROCK INC	4.250	20210524	0.0145
BLOCK FINL LLC	4.125	20201001	0.0124
BLOCK FINL LLC	5.500	20221101	0.0100
BLUESTAR FIN HLDGS LTD	3.375	20240716	0.0131
BLUESTAR FIN HLDGS LTD	3.500	20210930	0.0113
BNP PARIBAS SA	3.250	20230303	0.0195
BNP PARIBAS SA	4.250	20241015	0.0198
BNP PARIBAS SA	5.000	20210115	0.0577
BNSF FUNDING TRUST I	6.613	20551215	0.0103
BOARDWALK PIPELINES LP	4.450	20270715	0.0096
BOARDWALK PIPELINES LP	4.800	20290503	0.0098
BOARDWALK PIPELINES LP	4.950	20241215	0.0120
BOARDWALK PIPELINES LP	5.950	20260601	0.0116
BOC AVIATION LTD	3.000	20220523	0.0093
BOC AVIATION LTD	4.000	20240125	0.0097
BOC AVIATION LTD	4.375	20230502	0.0099
BOCOM LEASING MGMT HONG KONG CO LTD	4.000	20220122	0.0152
BOCOM LEASING MGMT HONG KONG CO LTD	4.375	20240122	0.0138
BOEING CO	2.300	20210801	0.0139
BOEING CO	2.700	20220501	0.0114
BOEING CO	2.700	20270201	0.0189
BOEING CO	2.950	20300201	0.0143
BOEING CO	3.100	20260501	0.0128
BOEING CO	3.200	20290301	0.0199
BOEING CO	3.250	20350201	0.0148
BOEING CO	3.600	20340501	0.0175
BOEING CO	3.750	20500201	0.0257
BOEING CO	3.900	20490501	0.0167
BOEING CO	3.950	20590801	0.0209
BOEING CO	6.875	20390315	0.0142
BOOKING HLDGS INC	2.750	20230315	0.0096
BOOKING HLDGS INC	3.550	20280315	0.0101
BOOKING HLDGS INC	3.600	20260601	0.0199
BOOKING HLDGS INC	3.650	20250315	0.0100
BORGWARNER INC	3.375	20250315	0.0098
BORGWARNER INC	4.375	20450315	0.0099
BOSC INTL BVI LTD	3.125	20210118	0.0093
BOSTON PROPERTIES LP	2.750	20261001	0.0189
BOSTON PROPERTIES LP	3.125	20230901	0.0097

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
BOSTON PROPERTIES LP	3.200	20250115	0.0163
BOSTON PROPERTIES LP	3.400	20290621	0.0167
BOSTON PROPERTIES LP	3.650	20260201	0.0196
BOSTON PROPERTIES LP	3.800	20240201	0.0137
BOSTON PROPERTIES LP	3.850	20230201	0.0195
BOSTON PROPERTIES LP	4.125	20210515	0.0163
BOSTON PROPERTIES LP	4.500	20281201	0.0214
BOSTON SCIENTIFIC CORP	3.375	20220515	0.0096
BOSTON SCIENTIFIC CORP	3.450	20240301	0.0167
BOSTON SCIENTIFIC CORP	3.750	20260301	0.0171
BOSTON SCIENTIFIC CORP	3.850	20250515	0.0150
BOSTON SCIENTIFIC CORP	4.000	20280301	0.0206
BOSTON SCIENTIFIC CORP	4.000	20290301	0.0178
BOSTON SCIENTIFIC CORP	4.550	20390301	0.0168
BOSTON SCIENTIFIC CORP	4.700	20490301	0.0234
BP CAP MARKETS AMERICA INC	2.112	20210916	0.0112
BP CAP MARKETS AMERICA INC	2.520	20220919	0.0106
BP CAP MARKETS AMERICA INC	2.750	20230510	0.0210
BP CAP MARKETS AMERICA INC	3.017	20270116	0.0169
BP CAP MARKETS AMERICA INC	3.119	20260504	0.0195
BP CAP MARKETS AMERICA INC	3.216	20231128	0.0192
BP CAP MARKETS AMERICA INC	3.224	20240414	0.0176
BP CAP MARKETS AMERICA INC	3.245	20220506	0.0269
BP CAP MARKETS AMERICA INC	3.410	20260211	0.0196
BP CAP MARKETS AMERICA INC	3.588	20270414	0.0123
BP CAP MARKETS AMERICA INC	3.790	20240206	0.0197
BP CAP MARKETS AMERICA INC	3.796	20250921	0.0202
BP CAP MARKETS AMERICA INC	3.937	20280921	0.0208
BP CAP MARKETS AMERICA INC	4.234	20281106	0.0425
BP CAP MARKETS AMERICA INC	4.500	20201001	0.0227
BP CAP MARKETS AMERICA INC	4.742	20210311	0.0220
BP CAP MARKETS PLC	2.500	20221106	0.0188
BP CAP MARKETS PLC	3.062	20220317	0.0192
BP CAP MARKETS PLC	3.279	20270919	0.0296
BP CAP MARKETS PLC	3.506	20250317	0.0199
BP CAP MARKETS PLC	3.535	20241104	0.0149
BP CAP MARKETS PLC	3.561	20211101	0.0192
BP CAP MARKETS PLC	3.723	20281128	0.0163
BP CAP MARKETS PLC	3.814	20240210	0.0247
BP CAP MARKETS PLC	3.994	20230926	0.0151
BPCE SA	2.650	20210203	0.0139
BPCE SA	2.750	20211202	0.0235
BPCE SA	3.375	20261202	0.0118
BPCE SA	4.000	20240415	0.0303
BPRL INTL SINGAPORE PTE LTD	4.375	20270118	0.0120
BRANCH BANKING AND TRUST CO	2.625	20220115	0.0187
BRANCH BANKING AND TRUST CO	2.850	20210401	0.0132
BRANCH BANKING AND TRUST CO	3.625	20250916	0.0250
BRANCH BANKING AND TRUST CO	3.800	20261030	0.0172

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
BRASKEM FIN LTD	6.450	20240203	0.0152
BRIGHTHOUSE FINL INC	3.700	20270622	0.0274
BRIGHTHOUSE FINL INC	4.700	20470622	0.0251
BRISTOL-MYERS SQUIBB CO	2.000	20220801	0.0139
BRISTOL-MYERS SQUIBB CO	2.550	20210514	0.0188
BRISTOL-MYERS SQUIBB CO	2.600	20220516	0.0283
BRISTOL-MYERS SQUIBB CO	2.900	20240726	0.0625
BRISTOL-MYERS SQUIBB CO	3.200	20260615	0.0442
BRISTOL-MYERS SQUIBB CO	3.250	20231101	0.0098
BRISTOL-MYERS SQUIBB CO	3.250	20270227	0.0147
BRISTOL-MYERS SQUIBB CO	3.250	20420801	0.0094
BRISTOL-MYERS SQUIBB CO	3.400	20290726	0.0803
BRISTOL-MYERS SQUIBB CO	4.125	20390615	0.0431
BRISTOL-MYERS SQUIBB CO	4.250	20491026	0.0834
BRISTOL-MYERS SQUIBB CO	4.500	20440301	0.0114
BRITISH TELECOMMS PLC	4.500	20231204	0.0135
BRITISH TELECOMMS PLC	5.125	20281204	0.0151
BRITISH TELECOMMS PLC	9.625	20301215	0.0764
BRIXMOR OPERATING PARTNERSHIP LP	3.250	20230915	0.0096
BRIXMOR OPERATING PARTNERSHIP LP	3.650	20240615	0.0097
BRIXMOR OPERATING PARTNERSHIP LP	3.850	20250201	0.0136
BRIXMOR OPERATING PARTNERSHIP LP	3.875	20220815	0.0096
BRIXMOR OPERATING PARTNERSHIP LP	4.125	20260615	0.0119
BRIXMOR OPERATING PARTNERSHIP LP	4.125	20290515	0.0151
BROADCOM CORP	2.200	20210115	0.0136
BROADCOM CORP	2.650	20230115	0.0184
BROADCOM CORP	3.000	20220115	0.0652
BROADCOM CORP	3.125	20250115	0.0183
BROADCOM CORP	3.500	20280115	0.0224
BROADCOM CORP	3.625	20240115	0.0472
BROADCOM CORP	3.875	20270115	0.0883
BROADCOM INC	3.125	20210415	0.0376
BROADCOM INC	3.125	20221015	0.0283
BROADCOM INC	3.625	20241015	0.0378
BROADCOM INC	4.250	20260415	0.0481
BROADCOM INC	4.750	20290415	0.0592
BROADRIDGE FINL SOLUTIONS INC	3.400	20260627	0.0097
BROOKFIELD ASSET MGMT INC	4.000	20250115	0.0098
BROOKFIELD FIN INC	3.900	20280125	0.0127
BROOKFIELD FIN INC	4.250	20260602	0.0100
BROOKFIELD FIN INC	4.700	20470920	0.0187
BROOKFIELD FIN INC	4.850	20290329	0.0213
BROOKFIELD FIN LLC	4.000	20240401	0.0149
BROWN & BROWN INC	4.200	20240915	0.0100
BROWN-FORMAN CORP	4.500	20450715	0.0117
BUCKEYE PARTNERS LP	3.950	20261201	0.0099
BUCKEYE PARTNERS LP	4.150	20230701	0.0092
BUCKEYE PARTNERS LP	4.875	20210201	0.0122
BUNGE LTD FIN CORP	3.250	20260815	0.0129

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
BUNGE LTD FIN CORP	3.500	20201124	0.0094
BUNGE LTD FIN CORP	3.750	20270925	0.0116
BUNGE LTD FIN CORP	4.350	20240315	0.0119
BURGAN SENIOR SPC LTD	3.125	20210914	0.0094
BURLINGTON NORTHERN SANTA FE LLC	3.000	20230315	0.0135
BURLINGTON NORTHERN SANTA FE LLC	3.000	20250401	0.0097
BURLINGTON NORTHERN SANTA FE LLC	3.050	20220315	0.0120
BURLINGTON NORTHERN SANTA FE LLC	3.050	20220901	0.0115
BURLINGTON NORTHERN SANTA FE LLC	3.250	20270615	0.0099
BURLINGTON NORTHERN SANTA FE LLC	3.400	20240901	0.0139
BURLINGTON NORTHERN SANTA FE LLC	3.550	20500215	0.0167
BURLINGTON NORTHERN SANTA FE LLC	3.750	20240401	0.0100
BURLINGTON NORTHERN SANTA FE LLC	3.850	20230901	0.0160
BURLINGTON NORTHERN SANTA FE LLC	3.900	20460801	0.0158
BURLINGTON NORTHERN SANTA FE LLC	4.050	20480615	0.0163
BURLINGTON NORTHERN SANTA FE LLC	4.125	20470615	0.0166
BURLINGTON NORTHERN SANTA FE LLC	4.150	20450401	0.0219
BURLINGTON NORTHERN SANTA FE LLC	4.150	20481215	0.0167
BURLINGTON NORTHERN SANTA FE LLC	4.375	20420901	0.0145
BURLINGTON NORTHERN SANTA FE LLC	4.400	20420315	0.0139
BURLINGTON NORTHERN SANTA FE LLC	4.450	20430315	0.0180
BURLINGTON NORTHERN SANTA FE LLC	4.550	20440901	0.0184
BURLINGTON NORTHERN SANTA FE LLC	4.700	20450901	0.0152
BURLINGTON NORTHERN SANTA FE LLC	4.900	20440401	0.0240
BURLINGTON NORTHERN SANTA FE LLC	5.050	20410301	0.0121
BURLINGTON NORTHERN SANTA FE LLC	5.150	20430901	0.0171
BURLINGTON NORTHERN SANTA FE LLC	5.400	20410601	0.0124
BURLINGTON NORTHERN SANTA FE LLC	5.750	20400501	0.0192
BURLINGTON NORTHERN SANTA FE LLC	6.150	20370501	0.0171
BURLINGTON RESOURCES LLC	5.950	20361015	0.0127
BURLINGTON RESOURCES LLC	7.200	20310815	0.0152
BURLINGTON RESOURCES LLC	7.400	20311201	0.0137
C.H. ROBINSON WORLDWIDE INC	4.200	20280415	0.0125
CA INC	3.600	20220815	0.0094
CAMDEN PPTY TRUST	3.150	20290701	0.0117
CAMPBELL SOUP CO	3.300	20210315	0.0123
CAMPBELL SOUP CO	3.650	20230315	0.0233
CAMPBELL SOUP CO	3.950	20250315	0.0168
CAMPBELL SOUP CO	4.150	20280315	0.0202
CAMPBELL SOUP CO	4.250	20210415	0.0096
CAMPBELL SOUP CO	4.800	20480315	0.0148
CANADIAN IMPERIAL BANK OF COMMERCE	2.100	20201005	0.0232
CANADIAN IMPERIAL BANK OF COMMERCE	2.550	20220616	0.0188
CANADIAN IMPERIAL BANK OF COMMERCE	2.606	20230722	0.0140
CANADIAN IMPERIAL BANK OF COMMERCE	2.700	20210202	0.0140
CANADIAN IMPERIAL BANK OF COMMERCE	3.100	20240402	0.0193
CANADIAN IMPERIAL BANK OF COMMERCE	3.500	20230913	0.0198
CANADIAN NATL RAILWAY CO	2.750	20260301	0.0097
CANADIAN NATL RAILWAY CO	3.200	20460802	0.0126

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CANADIAN NATL RAILWAY CO	3.650	20480203	0.0127
CANADIAN NATL RAILWAY CO	4.450	20490120	0.0156
CANADIAN NATL RAILWAY CO	6.250	20340801	0.0132
CANADIAN NATURAL RESOURCES LTD	2.950	20230115	0.0187
CANADIAN NATURAL RESOURCES LTD	3.450	20211115	0.0095
CANADIAN NATURAL RESOURCES LTD	3.800	20240415	0.0098
CANADIAN NATURAL RESOURCES LTD	3.850	20270601	0.0245
CANADIAN NATURAL RESOURCES LTD	3.900	20250201	0.0116
CANADIAN NATURAL RESOURCES LTD	4.950	20470601	0.0167
CANADIAN NATURAL RESOURCES LTD	6.250	20380315	0.0266
CANADIAN PACIFIC RAILWAY CO	2.900	20250201	0.0134
CANADIAN PACIFIC RAILWAY CO	4.000	20280601	0.0104
CANADIAN PACIFIC RAILWAY CO	4.800	20450801	0.0131
CANADIAN PACIFIC RAILWAY CO	6.125	21150915	0.0259
CANARA BANK LONDON BRANCH	3.250	20220810	0.0112
CAP ONE BANK USA NA	3.375	20230215	0.0275
CAP ONE FINL CORP	2.400	20201030	0.0112
CAP ONE FINL CORP	3.050	20220309	0.0162
CAP ONE FINL CORP	3.200	20230130	0.0238
CAP ONE FINL CORP	3.200	20250205	0.0190
CAP ONE FINL CORP	3.300	20241030	0.0289
CAP ONE FINL CORP	3.450	20210430	0.0238
CAP ONE FINL CORP	3.500	20230615	0.0162
CAP ONE FINL CORP	3.750	20240424	0.0148
CAP ONE FINL CORP	3.750	20260728	0.0289
CAP ONE FINL CORP	3.750	20270309	0.0268
CAP ONE FINL CORP	3.800	20280131	0.0276
CAP ONE FINL CORP	3.900	20240129	0.0245
CAP ONE FINL CORP	4.200	20251029	0.0299
CAP ONE FINL CORP	4.250	20250430	0.0152
CAP ONE FINL CORP	4.750	20210715	0.0242
CAP ONE NA	2.250	20210913	0.0186
CAP ONE NA	2.650	20220808	0.0187
CAP ONE NA NEW YORK BRANCH	2.950	20210723	0.0234
CARDINAL HEALTH INC	2.616	20220615	0.0214
CARDINAL HEALTH INC	3.079	20240615	0.0141
CARDINAL HEALTH INC	3.200	20230315	0.0105
CARDINAL HEALTH INC	3.410	20270615	0.0253
CARDINAL HEALTH INC	3.750	20250915	0.0098
CARDINAL HEALTH INC	4.368	20470615	0.0108
CARDINAL HEALTH INC	4.625	20201215	0.0096
CARLISLE COMPANIES INC	3.750	20271201	0.0119
CARNIVAL CORP	3.950	20201015	0.0133
CASTLE PEAK POWER FIN CO LTD	3.250	20270725	0.0097
CATERPILLAR FINL SVCS CORP	1.700	20210809	0.0174
CATERPILLAR FINL SVCS CORP	1.850	20200904	0.0167
CATERPILLAR FINL SVCS CORP	2.400	20220606	0.0112
CATERPILLAR FINL SVCS CORP	2.650	20210517	0.0141
CATERPILLAR FINL SVCS CORP	2.850	20220601	0.0095

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
CATERPILLAR FINL SVCS CORP	2.850	20240517	0.0096
CATERPILLAR FINL SVCS CORP	2.950	20220226	0.0160
CATERPILLAR FINL SVCS CORP	3.150	20210907	0.0153
CATERPILLAR FINL SVCS CORP	3.250	20241201	0.0123
CATERPILLAR FINL SVCS CORP	3.450	20230515	0.0098
CATERPILLAR FINL SVCS CORP	3.650	20231207	0.0099
CATERPILLAR FINL SVCS CORP	3.750	20231124	0.0099
CATERPILLAR INC	2.600	20220626	0.0094
CATERPILLAR INC	3.400	20240515	0.0198
CATERPILLAR INC	3.803	20420815	0.0365
CATERPILLAR INC	3.900	20210527	0.0240
CATERPILLAR INC	4.300	20440515	0.0115
CATERPILLAR INC	4.750	20640515	0.0120
CATERPILLAR INC	5.200	20410527	0.0191
CBOE GLOBAL MARKETS INC	3.650	20270112	0.0130
CBQ FIN LTD	3.250	20210613	0.0140
CBQ FIN LTD	5.000	20230524	0.0100
CBRE SVCS INC	4.875	20260301	0.0126
CBS CORP	2.900	20270115	0.0130
CBS CORP	3.375	20220301	0.0134
CBS CORP	3.375	20280215	0.0095
CBS CORP	3.500	20250115	0.0116
CBS CORP	3.700	20240815	0.0117
CBS CORP	4.000	20260115	0.0158
CBS CORP	4.200	20290601	0.0103
CBS CORP	4.600	20450115	0.0124
CBS CORP	4.850	20420701	0.0108
CBS CORP	4.900	20440815	0.0118
CBS CORP	7.875	20300730	0.0217
CC HLDGS GS V LLC	3.849	20230415	0.0196
CCBL CAYMAN 1 CORP LTD	2.750	20210531	0.0111
CCBL CAYMAN 1 CORP LTD	3.500	20240516	0.0096
CDBL FUNDING 1	3.000	20230424	0.0094
CDBL FUNDING 2	3.000	20220801	0.0112
CDBL FUNDING 2	3.750	20220311	0.0134
CELANESE US HLDGS LLC	3.500	20240508	0.0097
CELANESE US HLDGS LLC	4.625	20221115	0.0100
CELGENE CORP	2.250	20210815	0.0092
CELGENE CORP	2.750	20230215	0.0141
CELGENE CORP	2.875	20210219	0.0093
CELGENE CORP	3.250	20220815	0.0191
CELGENE CORP	3.250	20230220	0.0191
CELGENE CORP	3.450	20271115	0.0200
CELGENE CORP	3.550	20220815	0.0192
CELGENE CORP	3.625	20240515	0.0198
CELGENE CORP	3.875	20250815	0.0499
CELGENE CORP	3.900	20280220	0.0307
CELGENE CORP	3.950	20201015	0.0095
CELGENE CORP	4.000	20230815	0.0138

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
CELGENE CORP	4.350	20471115	0.0280
CELGENE CORP	4.550	20480220	0.0343
CELGENE CORP	4.625	20440515	0.0224
CELGENE CORP	5.000	20450815	0.0471
CELULOSA ARAUCO Y CONSTITUCION SA	4.500	20240801	0.0098
CENOVUS ENERGY INC	3.000	20220815	0.0093
CENOVUS ENERGY INC	4.250	20270415	0.0187
CENOVUS ENERGY INC	5.250	20370615	0.0129
CENOVUS ENERGY INC	5.400	20470615	0.0175
CENOVUS ENERGY INC	6.750	20391115	0.0322
CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	3.550	20420801	0.0100
CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	4.250	20490201	0.0158
CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	4.500	20440401	0.0140
CENTERPOINT ENERGY INC	2.500	20220901	0.0094
CENTERPOINT ENERGY INC	2.500	20240901	0.0092
CENTERPOINT ENERGY INC	3.600	20211101	0.0096
CENTERPOINT ENERGY INC	3.850	20240201	0.0098
CENTERPOINT ENERGY INC	4.250	20281101	0.0103
CENTERPOINT ENERGY RESOURCES CORP	4.500	20210115	0.0113
CENTRAL JAPAN RAILWAY CO	2.800	20220223	0.0112
CENTRAL NIPPON EXPY CO LTD	2.362	20210528	0.0093
CGNPC INTL LTD	2.750	20240702	0.0112
CGNPC INTL LTD	3.750	20271211	0.0109
CGNPC INTL LTD	3.875	20230911	0.0099
CGNPC INTL LTD	4.000	20250519	0.0119
CHARLES SCHWAB CORP	2.650	20230125	0.0151
CHARLES SCHWAB CORP	3.200	20270302	0.0129
CHARLES SCHWAB CORP	3.200	20280125	0.0137
CHARLES SCHWAB CORP	3.250	20210521	0.0114
CHARLES SCHWAB CORP	3.250	20290522	0.0119
CHARLES SCHWAB CORP	3.550	20240201	0.0098
CHARLES SCHWAB CORP	3.850	20250521	0.0151
CHARLES SCHWAB CORP	4.000	20290201	0.0125
CHARMING LIGHT INVS LTD	2.375	20210830	0.0119
CHARMING LIGHT INVS LTD	4.375	20271221	0.0202
CHARTER COMMS OPERATING LLC	3.750	20280215	0.0190
CHARTER COMMS OPERATING LLC	4.200	20280315	0.0249
CHARTER COMMS OPERATING LLC	4.464	20220723	0.0586
CHARTER COMMS OPERATING LLC	4.500	20240201	0.0218
CHARTER COMMS OPERATING LLC	4.908	20250723	0.0918
CHARTER COMMS OPERATING LLC	5.050	20290330	0.0267
CHARTER COMMS OPERATING LLC	5.125	20490701	0.0253
CHARTER COMMS OPERATING LLC	5.375	20380401	0.0169
CHARTER COMMS OPERATING LLC	5.375	20470501	0.0517
CHARTER COMMS OPERATING LLC	5.750	20480401	0.0537
CHARTER COMMS OPERATING LLC	6.384	20351023	0.0459
CHARTER COMMS OPERATING LLC	6.484	20451023	0.0812
CHARTER COMMS OPERATING LLC	6.834	20551023	0.0119
CHEVRON CORP	2.100	20210516	0.0251

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
CHEVRON CORP	2.355	20221205	0.0376
CHEVRON CORP	2.411	20220303	0.0132
CHEVRON CORP	2.419	20201117	0.0233
CHEVRON CORP	2.498	20220303	0.0133
CHEVRON CORP	2.566	20230516	0.0143
CHEVRON CORP	2.895	20240303	0.0195
CHEVRON CORP	2.954	20260516	0.0441
CHEVRON CORP	3.191	20230624	0.0436
CHEVRON CORP	3.326	20251117	0.0150
CHINA CINDA FIN 2017 I LTD	3.650	20220309	0.0249
CHINA CINDA FIN 2017 I LTD	3.875	20230208	0.0153
CHINA CINDA FIN 2017 I LTD	4.100	20240309	0.0138
CHINA CINDA FIN 2017 I LTD	4.400	20270309	0.0142
CHINA CINDA FIN 2017 I LTD	4.750	20280208	0.0247
CHINA CINDA FIN 2017 I LTD	4.750	20290221	0.0124
CHINA CLEAN ENERGY DEV LTD	4.000	20251105	0.0099
CHINA CONSTRUCTION BANK CORP HONG KONG BRANCH	2.750	20201204	0.0093
CHINA GREAT WALL INTL HLDGS III LTD	2.625	20211027	0.0148
CHINA GREAT WALL INTL HLDGS III LTD	2.750	20200831	0.0092
CHINA GREAT WALL INTL HLDGS III LTD	3.125	20220831	0.0186
CHINA GREAT WALL INTL HLDGS III LTD	3.875	20270831	0.0096
CHINA GREAT WALL INTL HLDGS III LTD	4.375	20230525	0.0118
CHINA HUADIAN OVERSEAS DEV 2018 LTD	3.875	20230517	0.0117
CHINA MENGNIU DAIRY CO LTD	3.000	20240718	0.0094
CHINA MENGNIU DAIRY CO LTD	4.250	20230807	0.0098
CHINA MERCHANTS FIN CO LTD	4.750	20250803	0.0101
CHINA MERCHANTS FIN CO LTD	5.000	20220504	0.0099
CHINA OVERSEAS FIN CAYMAN II LTD	5.500	20201110	0.0193
CHINA OVERSEAS FIN CAYMAN III LTD	5.375	20231029	0.0103
CHINA OVERSEAS FIN CAYMAN III LTD	6.375	20431029	0.0133
CHINA OVERSEAS FIN CAYMAN V LTD	3.950	20221115	0.0135
CHINA OVERSEAS FIN CAYMAN VI LTD	5.950	20240508	0.0149
CHINA OVERSEAS FIN CAYMAN VI LTD	6.450	20340611	0.0128
CHINA OVERSEAS FIN CAYMAN VII LTD	4.250	20230426	0.0148
CHINA OVERSEAS FIN CAYMAN VII LTD	4.750	20280426	0.0160
CHINA OVERSEAS GRAND OCEANS FIN IV CAYMAN LTD	4.875	20210601	0.0096
CHINA RAILWAY RESOURCES HUITUNG LTD	3.850	20230205	0.0096
CHINA RAILWAY XUNJIE CO LTD	2.875	20220725	0.0093
CHINA RAILWAY XUNJIE CO LTD	3.250	20260728	0.0095
CHINA RESOURCES LAND LTD	4.125	20290226	0.0101
CHINA RESOURCES LAND LTD	6.000	20240227	0.0147
CHINA SHENHUA OVERSEAS CAP CO LTD	3.875	20250120	0.0098
CHINA SOUTHERN POWER GRID INTL FIN BVI 2018 CO L	3.875	20230918	0.0119
CHINA STATE CONSTRUCTION FIN CAYMAN II LTD	3.375	20221129	0.0103
CHONGQING NANAN URBAN CONSTRUCTION DEV GROUP CO LTD	3.625	20210719	0.0092
CHONGQING NANAN URBAN CONSTRUCTION DEV GROUP CO LTD	4.660	20240604	0.0094
CHOUZHOU INTL INV LTD	4.000	20201205	0.0093
CHOUZHOU INTL INV LTD	4.500	20220530	0.0112
CHUBB INA HLDGS INC	2.300	20201103	0.0242

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
CHUBB INA HLDGS INC	2.875	20221103	0.0191
CHUBB INA HLDGS INC	3.150	20250315	0.0158
CHUBB INA HLDGS INC	3.350	20240515	0.0138
CHUBB INA HLDGS INC	3.350	20260503	0.0299
CHUBB INA HLDGS INC	4.350	20451103	0.0353
CHUBB INA HLDGS INC	6.000	20370511	0.0210
CHUBB INA HLDGS INC	6.500	20380515	0.0168
CHUGOKU ELECTRIC POWER CO INC	2.401	20240827	0.0092
CIGNA CORP	3.200	20200917	0.0330
CIGNA CORP	3.400	20210917	0.0239
CIGNA CORP	3.750	20230715	0.0602
CIGNA CORP	4.125	20251115	0.0440
CIGNA CORP	4.375	20281015	0.0790
CIGNA CORP	4.800	20380815	0.0471
CIGNA CORP	4.900	20481215	0.0653
CIGNA HLDG CO	3.050	20271015	0.0114
CIGNA HLDG CO	3.250	20250415	0.0173
CIGNA HLDG CO	3.875	20471015	0.0191
CIGNA HLDG CO	4.000	20220215	0.0144
CIMAREX ENERGY CO	3.900	20270515	0.0143
CIMAREX ENERGY CO	4.375	20240601	0.0147
CIMAREX ENERGY CO	4.375	20290315	0.0099
CINTAS CORP NO 2	2.900	20220401	0.0124
CINTAS CORP NO 2	3.700	20270401	0.0204
CISCO SYSTEMS INC	1.850	20210920	0.0371
CISCO SYSTEMS INC	2.200	20210228	0.0463
CISCO SYSTEMS INC	2.200	20230920	0.0142
CISCO SYSTEMS INC	2.500	20260920	0.0290
CISCO SYSTEMS INC	2.600	20230228	0.0095
CISCO SYSTEMS INC	2.900	20210304	0.0095
CISCO SYSTEMS INC	2.950	20260228	0.0147
CISCO SYSTEMS INC	3.000	20220615	0.0096
CISCO SYSTEMS INC	3.500	20250615	0.0101
CISCO SYSTEMS INC	3.625	20240304	0.0202
CISCO SYSTEMS INC	5.500	20400115	0.0520
CISCO SYSTEMS INC	5.900	20390215	0.0533
CITIBANK NA	2.125	20201020	0.0390
CITIBANK NA	2.844	20220520	0.0281
CITIBANK NA	2.850	20210212	0.0243
CITIBANK NA	3.165	20220219	0.0233
CITIBANK NA	3.400	20210723	0.0331
CITIBANK NA	3.650	20240123	0.0443
CITIC LTD	2.800	20211214	0.0093
CITIC LTD	3.125	20220228	0.0093
CITIC LTD	3.700	20260614	0.0145
CITIC LTD	3.875	20270228	0.0145
CITIC LTD	4.000	20280111	0.0099
CITIC LTD	6.800	20230117	0.0293
CITIC SECURITIES FIN MTN CO LTD	3.250	20220420	0.0094

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
CITIGROUP INC	2.350	20210802	0.0324
CITIGROUP INC	2.650	20201026	0.0505
CITIGROUP INC	2.700	20210330	0.0470
CITIGROUP INC	2.700	20221027	0.0330
CITIGROUP INC	2.750	20220425	0.0425
CITIGROUP INC	2.876	20230724	0.0470
CITIGROUP INC	2.900	20211208	0.0480
CITIGROUP INC	3.142	20230124	0.0377
CITIGROUP INC	3.200	20261021	0.0583
CITIGROUP INC	3.300	20250427	0.0295
CITIGROUP INC	3.352	20250424	0.0535
CITIGROUP INC	3.400	20260501	0.0393
CITIGROUP INC	3.500	20230515	0.0242
CITIGROUP INC	3.520	20281027	0.0444
CITIGROUP INC	3.668	20280724	0.0495
CITIGROUP INC	3.700	20260112	0.0398
CITIGROUP INC	3.750	20240616	0.0124
CITIGROUP INC	3.875	20231025	0.0194
CITIGROUP INC	3.875	20250326	0.0198
CITIGROUP INC	3.878	20390124	0.0207
CITIGROUP INC	3.887	20280110	0.0552
CITIGROUP INC	3.980	20300320	0.0517
CITIGROUP INC	4.000	20240805	0.0148
CITIGROUP INC	4.044	20240601	0.0247
CITIGROUP INC	4.050	20220730	0.0173
CITIGROUP INC	4.075	20290423	0.0413
CITIGROUP INC	4.125	20280725	0.0423
CITIGROUP INC	4.281	20480424	0.0228
CITIGROUP INC	4.300	20261120	0.0203
CITIGROUP INC	4.400	20250610	0.0504
CITIGROUP INC	4.450	20270929	0.0797
CITIGROUP INC	4.500	20220114	0.0488
CITIGROUP INC	4.600	20260309	0.0310
CITIGROUP INC	4.650	20450730	0.0230
CITIGROUP INC	4.650	20480723	0.0579
CITIGROUP INC	4.750	20460518	0.0450
CITIGROUP INC	5.300	20440506	0.0211
CITIGROUP INC	5.500	20250913	0.0306
CITIGROUP INC	5.875	20420130	0.0263
CITIGROUP INC	6.000	20331031	0.0155
CITIGROUP INC	6.125	20360825	0.0146
CITIGROUP INC	6.625	20320615	0.0248
CITIGROUP INC	6.675	20430913	0.0280
CITIGROUP INC	8.125	20390715	0.0600
CITIZENS BANK NA	2.250	20201030	0.0139
CITIZENS BANK NA	2.550	20210513	0.0187
CITIZENS BANK NA	2.650	20220526	0.0094
CITIZENS BANK NA	3.250	20220214	0.0132
CITIZENS BANK NA	3.700	20230329	0.0098

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
CITIZENS BANK NA	3.750	20260218	0.0099
CITIZENS FINL GROUP INC	2.850	20260727	0.0094
CITIZENS FINL GROUP INC	4.300	20251203	0.0151
CITRIX SYSTEMS INC	4.500	20271201	0.0149
CLECO CORPORATE HLDGS LLC	3.743	20260501	0.0103
CLOROX CO	3.050	20220915	0.0115
CLOROX CO	3.500	20241215	0.0099
CLOROX CO	3.900	20280515	0.0104
CLOVERIE PLC	4.750	22991231	0.0185
CMB INTL LEASING MGMT LTD	3.000	20240703	0.0167
CMBLEMTN 1 LTD	3.250	20211129	0.0168
CME GROUP INC	3.000	20220915	0.0145
CME GROUP INC	3.000	20250315	0.0147
CME GROUP INC	3.750	20280615	0.0104
CME GROUP INC	4.150	20480615	0.0158
CME GROUP INC	5.300	20430915	0.0196
CMHI FIN BVI CO LTD	4.375	20230806	0.0177
CMHI FIN BVI CO LTD	5.000	20280806	0.0128
CNA FINL CORP	3.450	20270815	0.0096
CNA FINL CORP	3.900	20290501	0.0101
CNA FINL CORP	3.950	20240515	0.0110
CNA FINL CORP	4.500	20260301	0.0103
CNAC HK FINBRIDGE CO LTD	3.375	20240619	0.0169
CNAC HK FINBRIDGE CO LTD	3.500	20220719	0.0281
CNAC HK FINBRIDGE CO LTD	3.875	20290619	0.0175
CNAC HK FINBRIDGE CO LTD	4.125	20210314	0.0191
CNAC HK FINBRIDGE CO LTD	4.125	20270719	0.0197
CNAC HK FINBRIDGE CO LTD	4.625	20230314	0.0257
CNAC HK FINBRIDGE CO LTD	4.875	20250314	0.0164
CNAC HK FINBRIDGE CO LTD	5.125	20280314	0.0374
CNH INDUSTRIAL CAP LLC	4.200	20240115	0.0098
CNH INDUSTRIAL CAP LLC	4.375	20201106	0.0114
CNH INDUSTRIAL CAP LLC	4.375	20220405	0.0098
CNH INDUSTRIAL CAP LLC	4.875	20210401	0.0097
CNH INDUSTRIAL NV	3.850	20271115	0.0097
CNH INDUSTRIAL NV	4.500	20230815	0.0118
CNO FINL GROUP INC	5.250	20250530	0.0101
CNO FINL GROUP INC	5.250	20290530	0.0103
CNOOC FIN 2013 LTD	3.000	20230509	0.0380
CNOOC FIN 2013 LTD	4.250	20430509	0.0110
CNOOC FIN 2015 USA LLC	3.500	20250505	0.0391
CNOOC FIN 2015 USA LLC	4.375	20280502	0.0210
CNOOC NEXEN FIN 2014 ULC	4.250	20240430	0.0451
CNOOC NEXEN FIN 2014 ULC	4.875	20440430	0.0120
CNOOC PETROLEUM NORTH AMERICA ULC	5.875	20350310	0.0197
CNOOC PETROLEUM NORTH AMERICA ULC	6.400	20370515	0.0333
CNOOC PETROLEUM NORTH AMERICA ULC	7.500	20390730	0.0209
CNOOC PETROLEUM NORTH AMERICA ULC	7.875	20320315	0.0141
CNP ASSURANCES SA	6.000	20490122	0.0109

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
COASTAL EMERALD LTD	3.950	20220801	0.0093
COCA-COLA CO	1.550	20210901	0.0186
COCA-COLA CO	1.875	20201027	0.0278
COCA-COLA CO	2.200	20220525	0.0094
COCA-COLA CO	2.250	20260901	0.0190
COCA-COLA CO	2.450	20201101	0.0234
COCA-COLA CO	2.500	20230401	0.0142
COCA-COLA CO	2.550	20260601	0.0096
COCA-COLA CO	2.875	20251027	0.0342
COCA-COLA CO	2.900	20270525	0.0099
COCA-COLA CO	3.150	20201115	0.0188
COCA-COLA CO	3.200	20231101	0.0295
COCA-COLA CO	3.300	20210901	0.0255
COCA-COLA FEMSA SAB DE CV	3.875	20231126	0.0178
COCA-COLA FEMSA SAB DE CV	5.250	20431126	0.0146
COLGATE-PALMOLIVE CO	1.950	20230201	0.0093
COLGATE-PALMOLIVE CO	2.300	20220503	0.0095
COLGATE-PALMOLIVE CO	3.250	20240315	0.0100
COLGATE-PALMOLIVE CO	3.700	20470801	0.0107
COLGATE-PALMOLIVE CO	4.000	20450815	0.0134
COLUMBIA PIPELINE GROUP INC	4.500	20250601	0.0201
COLUMBIA PIPELINE GROUP INC	5.800	20450601	0.0117
COMCAST CABLE COMMS HLDGS INC	9.455	20221115	0.0248
COMCAST CORP	1.625	20220115	0.0129
COMCAST CORP	2.350	20270115	0.0259
COMCAST CORP	2.750	20230301	0.0211
COMCAST CORP	2.850	20230115	0.0142
COMCAST CORP	3.000	20240201	0.0240
COMCAST CORP	3.125	20220715	0.0191
COMCAST CORP	3.150	20260301	0.0433
COMCAST CORP	3.150	20280215	0.0319
COMCAST CORP	3.200	20360715	0.0190
COMCAST CORP	3.300	20201001	0.0331
COMCAST CORP	3.300	20270201	0.0245
COMCAST CORP	3.375	20250215	0.0195
COMCAST CORP	3.375	20250815	0.0294
COMCAST CORP	3.400	20460715	0.0271
COMCAST CORP	3.450	20211001	0.0384
COMCAST CORP	3.550	20280501	0.0202
COMCAST CORP	3.600	20240301	0.0240
COMCAST CORP	3.700	20240415	0.0499
COMCAST CORP	3.900	20380301	0.0253
COMCAST CORP	3.950	20251015	0.0613
COMCAST CORP	3.969	20471101	0.0413
COMCAST CORP	3.999	20491101	0.0419
COMCAST CORP	4.000	20470815	0.0176
COMCAST CORP	4.000	20480301	0.0212
COMCAST CORP	4.049	20521101	0.0321
COMCAST CORP	4.150	20281015	0.0847

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September Index Profile - Index data as of August 31, 2019

Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
COMCAST CORP	4.200	20340815	0.0215
COMCAST CORP	4.250	20301015	0.0325
COMCAST CORP	4.250	20330115	0.0364
COMCAST CORP	4.400	20350815	0.0173
COMCAST CORP	4.500	20430115	0.0110
COMCAST CORP	4.600	20381015	0.0679
COMCAST CORP	4.600	20450815	0.0379
COMCAST CORP	4.650	20420715	0.0282
COMCAST CORP	4.700	20481015	0.0932
COMCAST CORP	4.750	20440301	0.0228
COMCAST CORP	4.950	20581015	0.0613
COMCAST CORP	5.650	20350615	0.0184
COMCAST CORP	6.400	20380515	0.0152
COMCAST CORP	6.450	20370315	0.0243
COMCAST CORP	6.500	20351115	0.0263
COMCAST CORP	6.950	20370815	0.0217
COMCAST CORP	7.050	20330315	0.0205
COMERICA BANK	2.500	20240723	0.0094
COMERICA INC	3.700	20230731	0.0166
COMERICA INC	4.000	20290201	0.0113
COMMONSPIRIT HEALTH	2.760	20241001	0.0144
COMMONSPIRIT HEALTH	2.950	20221101	0.0095
COMMONSPIRIT HEALTH	3.347	20291001	0.0174
COMMONSPIRIT HEALTH	3.817	20491001	0.0134
COMMONSPIRIT HEALTH	4.187	20491001	0.0183
COMMONSPIRIT HEALTH	4.350	20421101	0.0152
COMMONWEALTH BANK OF AUSTRALIA NEW YORK BRANCH	2.400	20201102	0.0186
COMMONWEALTH BANK OF AUSTRALIA NEW YORK BRANCH	2.550	20210315	0.0187
COMMONWEALTH EDISON CO	2.550	20260615	0.0094
COMMONWEALTH EDISON CO	3.650	20460615	0.0143
COMMONWEALTH EDISON CO	3.700	20280815	0.0112
COMMONWEALTH EDISON CO	3.750	20470815	0.0136
COMMONWEALTH EDISON CO	4.000	20480301	0.0176
COMMONWEALTH EDISON CO	5.900	20360315	0.0161
COMPETITION TEAM TECHNOLOGIES LTD	3.750	20240312	0.0136
CON ED CO OF NEW YORK INC	3.850	20460615	0.0113
CON ED CO OF NEW YORK INC	3.875	20470615	0.0104
CON ED CO OF NEW YORK INC	3.950	20430301	0.0148
CON ED CO OF NEW YORK INC	4.000	20281201	0.0105
CON ED CO OF NEW YORK INC	4.125	20490515	0.0152
CON ED CO OF NEW YORK INC	4.300	20561201	0.0110
CON ED CO OF NEW YORK INC	4.450	20440315	0.0191
CON ED CO OF NEW YORK INC	4.500	20451201	0.0147
CON ED CO OF NEW YORK INC	4.500	20580515	0.0158
CON ED CO OF NEW YORK INC	4.625	20541201	0.0172
CON ED CO OF NEW YORK INC	4.650	20481201	0.0141
CON ED CO OF NEW YORK INC	5.500	20391201	0.0151
CON ED CO OF NEW YORK INC	6.300	20370815	0.0137
CON ED CO OF NEW YORK INC	6.750	20380401	0.0168

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
CON ED INC	2.000	20210515	0.0092
CONAGRA BRANDS INC	3.200	20230125	0.0158
CONAGRA BRANDS INC	3.800	20211022	0.0231
CONAGRA BRANDS INC	4.300	20240501	0.0200
CONAGRA BRANDS INC	4.600	20251101	0.0206
CONAGRA BRANDS INC	4.850	20281101	0.0277
CONAGRA BRANDS INC	5.300	20381101	0.0218
CONAGRA BRANDS INC	5.400	20481101	0.0222
CONCHO RESOURCES INC	3.750	20271001	0.0195
CONCHO RESOURCES INC	4.300	20280815	0.0200
CONCHO RESOURCES INC	4.375	20250115	0.0115
CONCHO RESOURCES INC	4.850	20480815	0.0128
CONCHO RESOURCES INC	4.875	20471001	0.0174
CONNECTICUT LIGHT AND POWER CO	4.000	20480401	0.0176
CONOCO FUNDING CO	7.250	20311015	0.0135
CONOCOPHILLIPS	5.900	20321015	0.0127
CONOCOPHILLIPS	5.900	20380515	0.0153
CONOCOPHILLIPS	6.500	20390201	0.0743
CONOCOPHILLIPS CO	4.300	20441115	0.0164
CONOCOPHILLIPS CO	4.950	20260315	0.0273
CONOCOPHILLIPS CO	5.950	20460315	0.0135
CONOCOPHILLIPS CO	6.950	20290415	0.0400
CONSTELLATION BRANDS INC	2.250	20201106	0.0130
CONSTELLATION BRANDS INC	2.650	20221107	0.0132
CONSTELLATION BRANDS INC	2.700	20220509	0.0094
CONSTELLATION BRANDS INC	3.150	20290801	0.0152
CONSTELLATION BRANDS INC	3.200	20230215	0.0114
CONSTELLATION BRANDS INC	3.500	20270509	0.0098
CONSTELLATION BRANDS INC	3.600	20280215	0.0137
CONSTELLATION BRANDS INC	3.700	20261206	0.0119
CONSTELLATION BRANDS INC	3.750	20210501	0.0095
CONSTELLATION BRANDS INC	4.100	20480215	0.0120
CONSTELLATION BRANDS INC	4.250	20230501	0.0209
CONSTELLATION BRANDS INC	4.400	20251115	0.0103
CONSTELLATION BRANDS INC	4.500	20470509	0.0106
CONSTELLATION BRANDS INC	4.650	20281115	0.0107
CONSTELLATION BRANDS INC	5.250	20481115	0.0118
CONSUMERS ENERGY CO	4.050	20480515	0.0122
CONSUMERS ENERGY CO	4.350	20490415	0.0128
CONTINENTAL AIRLINES PASS-THROUGH TRUSTS 2007-1 A	5.983	20220419	0.0100
CONTINENTAL RESOURCES INC	3.800	20240601	0.0188
CONTINENTAL RESOURCES INC	4.375	20280115	0.0190
CONTINENTAL RESOURCES INC	4.500	20230415	0.0290
CONTINENTAL RESOURCES INC	4.900	20440601	0.0131
CONTINENTAL RESOURCES INC	5.000	20220915	0.0303
COOPERATIEVE RABOBANK UA	3.750	20260721	0.0290
COOPERATIEVE RABOBANK UA	3.875	20220208	0.0578
COOPERATIEVE RABOBANK UA	3.950	20221109	0.0292
COOPERATIEVE RABOBANK UA	4.375	20250804	0.0299

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
COOPERATIEVE RABOBANK UA	4.500	20210111	0.0287
COOPERATIEVE RABOBANK UA	4.625	20231201	0.0352
COOPERATIEVE RABOBANK UA	5.250	20410524	0.0383
COOPERATIEVE RABOBANK UA	5.250	20450804	0.0297
COOPERATIEVE RABOBANK UA	5.750	20431201	0.0319
COOPERATIEVE RABOBANK UA NEW YORK BRANCH	2.500	20210119	0.0418
COOPERATIEVE RABOBANK UA NEW YORK BRANCH	2.750	20220110	0.0188
COOPERATIEVE RABOBANK UA NEW YORK BRANCH	2.750	20230110	0.0208
COOPERATIEVE RABOBANK UA NEW YORK BRANCH	3.125	20210426	0.0189
COOPERATIEVE RABOBANK UA NEW YORK BRANCH	3.375	20250521	0.0200
CORNING INC	4.375	20571115	0.0144
CORNING INC	4.750	20420315	0.0112
CORNING INC	5.350	20481115	0.0136
COSCO FIN 2011 LTD	4.000	20221203	0.0193
COSL SINGAPORE CAP LTD	4.500	20250730	0.0100
COSTCO WHOLESALE CORP	2.150	20210518	0.0186
COSTCO WHOLESALE CORP	2.250	20220215	0.0093
COSTCO WHOLESALE CORP	2.300	20220518	0.0150
COSTCO WHOLESALE CORP	2.750	20240518	0.0193
COSTCO WHOLESALE CORP	3.000	20270518	0.0197
COVIDIEN INTL FIN SA	3.200	20220615	0.0124
CRCC YUXIANG LTD	3.500	20230516	0.0154
CREDIT SUISSE AG NEW YORK BRANCH	3.000	20211029	0.0380
CREDIT SUISSE AG NEW YORK BRANCH	3.625	20240909	0.0598
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	3.125	20201210	0.0362
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	3.450	20210416	0.0283
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	3.750	20250326	0.0471
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	3.800	20220915	0.0389
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	3.800	20230609	0.0389
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	4.550	20260417	0.0410
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	4.875	20450515	0.0452
CREDIT SUISSE USA INC	7.125	20320715	0.0203
CROWN CASTLE INTL CORP	2.250	20210901	0.0130
CROWN CASTLE INTL CORP	3.100	20291115	0.0103
CROWN CASTLE INTL CORP	3.150	20230715	0.0143
CROWN CASTLE INTL CORP	3.200	20240901	0.0145
CROWN CASTLE INTL CORP	3.400	20210215	0.0159
CROWN CASTLE INTL CORP	3.650	20270901	0.0198
CROWN CASTLE INTL CORP	3.700	20260615	0.0148
CROWN CASTLE INTL CORP	3.800	20280215	0.0196
CROWN CASTLE INTL CORP	4.000	20270301	0.0102
CROWN CASTLE INTL CORP	4.300	20290215	0.0124
CROWN CASTLE INTL CORP	4.450	20260215	0.0184
CROWN CASTLE INTL CORP	4.875	20220415	0.0170
CROWN CASTLE INTL CORP	5.250	20230115	0.0334
CSCEC FIN CAYMAN I LTD	2.950	20201119	0.0093
CSCEC FIN CAYMAN II LTD	2.700	20210614	0.0093
CSCEC FIN CAYMAN II LTD	2.900	20220705	0.0093
CSCEC FIN CAYMAN II LTD	3.500	20270705	0.0097

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
CSX CORP	2.600	20261101	0.0132
CSX CORP	3.250	20270601	0.0167
CSX CORP	3.350	20251101	0.0119
CSX CORP	3.400	20240801	0.0108
CSX CORP	3.700	20201030	0.0095
CSX CORP	3.700	20231101	0.0099
CSX CORP	3.800	20280301	0.0164
CSX CORP	3.800	20461101	0.0160
CSX CORP	3.950	20500501	0.0123
CSX CORP	4.100	20440315	0.0167
CSX CORP	4.250	20290315	0.0204
CSX CORP	4.250	20661101	0.0142
CSX CORP	4.300	20480301	0.0184
CSX CORP	4.750	20420530	0.0133
CSX CORP	4.750	20481115	0.0151
CSX CORP	5.500	20410415	0.0131
CSX CORP	6.150	20370501	0.0174
CSX CORP	6.220	20400430	0.0170
CUMMINS INC	3.650	20231001	0.0100
CUMMINS INC	4.875	20431001	0.0122
CVS HEALTH CORP	2.125	20210601	0.0324
CVS HEALTH CORP	2.625	20240815	0.0185
CVS HEALTH CORP	2.750	20221201	0.0235
CVS HEALTH CORP	2.875	20260601	0.0326
CVS HEALTH CORP	3.000	20260815	0.0140
CVS HEALTH CORP	3.250	20290815	0.0327
CVS HEALTH CORP	3.350	20210309	0.0388
CVS HEALTH CORP	3.375	20240812	0.0124
CVS HEALTH CORP	3.500	20220720	0.0287
CVS HEALTH CORP	3.700	20230309	0.1174
CVS HEALTH CORP	3.875	20250720	0.0553
CVS HEALTH CORP	4.000	20231205	0.0247
CVS HEALTH CORP	4.100	20250325	0.1001
CVS HEALTH CORP	4.300	20280325	0.1835
CVS HEALTH CORP	4.780	20380325	0.1050
CVS HEALTH CORP	4.875	20350720	0.0136
CVS HEALTH CORP	5.050	20480325	0.1754
CVS HEALTH CORP	5.125	20450720	0.0752
CVS HEALTH CORP	5.300	20431205	0.0165
CYRUSONE LP	5.000	20240315	0.0136
DAIMLER FIN NORTH AMERICA LLC	8.500	20310118	0.0417
DANAHER CORP	2.400	20200915	0.0093
DANAHER CORP	3.350	20250915	0.0100
DANAHER CORP	4.375	20450915	0.0113
DARDEN RESTAURANTS INC	3.850	20270501	0.0099
DEERE & CO	2.600	20220608	0.0189
DEERE & CO	3.900	20420609	0.0273
DEERE & CO	5.375	20291016	0.0118
DELL INTL LLC	4.000	20240715	0.0193

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
DELL INTL LLC	4.420	20210615	0.0862
DELL INTL LLC	4.900	20261001	0.0349
DELL INTL LLC	5.300	20291001	0.0357
DELL INTL LLC	5.450	20230615	0.0760
DELL INTL LLC	6.020	20260615	0.0945
DELL INTL LLC	8.100	20360715	0.0356
DELL INTL LLC	8.350	20460715	0.0490
DELMARVA POWER & LIGHT CO	3.500	20231115	0.0098
DELTA AIR LINES INC	3.400	20210419	0.0113
DELTA AIR LINES INC	3.625	20220315	0.0193
DELTA AIR LINES INC	3.800	20230419	0.0097
DELTA AIR LINES INC	4.375	20280419	0.0101
DEUTSCHE BANK AG	3.375	20210512	0.0159
DEUTSCHE BANK AG LONDON BRANCH	3.700	20240530	0.0144
DEUTSCHE BANK AG NEW YORK BRANCH	3.125	20210113	0.0098
DEUTSCHE BANK AG NEW YORK BRANCH	3.150	20210122	0.0276
DEUTSCHE BANK AG NEW YORK BRANCH	3.300	20221116	0.0203
DEUTSCHE BANK AG NEW YORK BRANCH	3.375	20210512	0.0116
DEUTSCHE BANK AG NEW YORK BRANCH	3.700	20240530	0.0142
DEUTSCHE BANK AG NEW YORK BRANCH	3.950	20230227	0.0186
DEUTSCHE BANK AG NEW YORK BRANCH	4.250	20210204	0.0186
DEUTSCHE BANK AG NEW YORK BRANCH	4.250	20211014	0.0678
DEUTSCHE BANK AG NEW YORK BRANCH	5.000	20220214	0.0239
DEUTSCHE TELEKOM INTL FIN BV	8.750	20300615	0.0973
DEUTSCHE TELEKOM INTL FIN BV	9.250	20320601	0.0149
DEVON ENERGY CORP	4.750	20420515	0.0156
DEVON ENERGY CORP	5.000	20450615	0.0164
DEVON ENERGY CORP	5.600	20410715	0.0283
DEVON FINANCING CORP ULC	7.875	20310930	0.0182
DIAGEO CAP PLC	2.625	20230429	0.0256
DIAGEO CAP PLC	3.500	20230918	0.0099
DIAGEO CAP PLC	3.875	20280518	0.0104
DIAGEO CAP PLC	3.875	20430429	0.0109
DIAGEO CAP PLC	5.875	20360930	0.0158
DIAGEO INV CORP	2.875	20220511	0.0190
DIAGEO INV CORP	4.250	20420511	0.0112
DIB SUKUK LTD	3.600	20210330	0.0095
DIB SUKUK LTD	3.625	20230206	0.0190
DIB SUKUK LTD	3.664	20220214	0.0189
DIFC SUKUK LTD	4.325	20241112	0.0137
DIGITAL REALTY TRUST LP	3.600	20290701	0.0177
DIGITAL REALTY TRUST LP	3.700	20270815	0.0196
DIGITAL REALTY TRUST LP	3.950	20220701	0.0097
DIGITAL REALTY TRUST LP	4.450	20280715	0.0134
DISCOVER BANK	3.200	20210809	0.0141
DISCOVER BANK	3.350	20230206	0.0153
DISCOVER BANK	3.450	20260727	0.0192
DISCOVER BANK	4.200	20230808	0.0198
DISCOVER BANK	4.650	20280913	0.0191

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
DISCOVER BANK	4.682	20280809	0.0097
DISCOVER FINL SVCS	3.750	20250304	0.0099
DISCOVER FINL SVCS	3.850	20221121	0.0098
DISCOVER FINL SVCS	3.950	20241106	0.0099
DISCOVER FINL SVCS	4.100	20270209	0.0199
DISCOVER FINL SVCS	4.500	20260130	0.0122
DISCOVERY COMMS LLC	2.950	20230320	0.0226
DISCOVERY COMMS LLC	3.300	20220515	0.0096
DISCOVERY COMMS LLC	3.950	20280320	0.0334
DISCOVERY COMMS LLC	4.125	20290515	0.0150
DISCOVERY COMMS LLC	4.375	20210615	0.0125
DISCOVERY COMMS LLC	4.875	20430401	0.0169
DISCOVERY COMMS LLC	4.900	20260311	0.0146
DISCOVERY COMMS LLC	4.950	20420515	0.0100
DISCOVERY COMMS LLC	5.000	20370920	0.0259
DISCOVERY COMMS LLC	5.200	20470920	0.0265
DISCOVERY COMMS LLC	5.300	20490515	0.0160
DISCOVERY COMMS LLC	6.350	20400601	0.0197
DOLLAR GENERAL CORP	3.250	20230415	0.0174
DOLLAR GENERAL CORP	3.875	20270415	0.0121
DOLLAR GENERAL CORP	4.125	20280501	0.0103
DOLLAR GENERAL CORP	4.150	20251101	0.0102
DOLLAR TREE INC	3.700	20230515	0.0194
DOLLAR TREE INC	4.000	20250515	0.0196
DOLLAR TREE INC	4.200	20280515	0.0248
DOMINION ENERGY GAS HLDGS LLC	2.800	20201115	0.0131
DOMINION ENERGY GAS HLDGS LLC	4.600	20441215	0.0112
DOMINION ENERGY INC	2.715	20210815	0.0130
DOMINION ENERGY INC	3.071	20240815	0.0133
DOMINION ENERGY INC	3.900	20251001	0.0150
DOMINION ENERGY INC	4.250	20280601	0.0104
DOMINION ENERGY INC	4.900	20410801	0.0111
DOMINION ENERGY INC	5.250	20330801	0.0116
DOMINION ENERGY INC	5.750	20541001	0.0136
DOMINION ENERGY INC	5.950	20350615	0.0119
DOMINION ENERGY SOUTH CAROLINA INC	5.100	20650601	0.0128
DOMINION ENERGY SOUTH CAROLINA INC	6.050	20380115	0.0139
DOW CHEMICAL CO	3.000	20221115	0.0237
DOW CHEMICAL CO	3.150	20240515	0.0096
DOW CHEMICAL CO	3.500	20241001	0.0176
DOW CHEMICAL CO	3.625	20260515	0.0147
DOW CHEMICAL CO	4.125	20211115	0.0241
DOW CHEMICAL CO	4.250	20341001	0.0123
DOW CHEMICAL CO	4.375	20421115	0.0246
DOW CHEMICAL CO	4.550	20251130	0.0103
DOW CHEMICAL CO	4.625	20441001	0.0103
DOW CHEMICAL CO	4.800	20281130	0.0128
DOW CHEMICAL CO	4.800	20490515	0.0158
DOW CHEMICAL CO	5.250	20411115	0.0165

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
DOW CHEMICAL CO	5.550	20481130	0.0209
DOW CHEMICAL CO	7.375	20291101	0.0250
DOW CHEMICAL CO	9.400	20390515	0.0251
DP WORLD CRESCENT LTD	3.875	20290718	0.0190
DRAGON AVIATION FIN LUXEMBOUR	4.000	20221206	0.0110
DTE ELECTRIC CO	3.700	20450315	0.0105
DTE ELECTRIC CO	3.950	20490301	0.0146
DTE ELECTRIC CO	4.050	20480515	0.0117
DTE ENERGY CO	2.529	20241001	0.0126
DTE ENERGY CO	2.850	20261001	0.0114
DTE ENERGY CO	3.400	20290615	0.0098
DTE ENERGY CO	3.700	20230801	0.0117
DTE ENERGY CO	3.800	20270315	0.0101
DUKE ENERGY CAROLINAS LLC	2.500	20230315	0.0095
DUKE ENERGY CAROLINAS LLC	2.950	20261201	0.0116
DUKE ENERGY CAROLINAS LLC	3.050	20230315	0.0097
DUKE ENERGY CAROLINAS LLC	3.700	20471201	0.0113
DUKE ENERGY CAROLINAS LLC	3.750	20450601	0.0102
DUKE ENERGY CAROLINAS LLC	3.875	20460315	0.0107
DUKE ENERGY CAROLINAS LLC	3.900	20210615	0.0096
DUKE ENERGY CAROLINAS LLC	3.950	20281115	0.0137
DUKE ENERGY CAROLINAS LLC	3.950	20480315	0.0109
DUKE ENERGY CAROLINAS LLC	4.000	20420930	0.0139
DUKE ENERGY CAROLINAS LLC	4.250	20411215	0.0143
DUKE ENERGY CAROLINAS LLC	5.300	20400215	0.0185
DUKE ENERGY CAROLINAS LLC	6.000	20380115	0.0130
DUKE ENERGY CAROLINAS LLC	6.050	20380415	0.0159
DUKE ENERGY CAROLINAS LLC	6.100	20370601	0.0130
DUKE ENERGY CORP	1.800	20210901	0.0138
DUKE ENERGY CORP	2.400	20220815	0.0093
DUKE ENERGY CORP	2.650	20260901	0.0283
DUKE ENERGY CORP	3.050	20220815	0.0094
DUKE ENERGY CORP	3.150	20270815	0.0145
DUKE ENERGY CORP	3.400	20290615	0.0118
DUKE ENERGY CORP	3.550	20210915	0.0096
DUKE ENERGY CORP	3.750	20240415	0.0198
DUKE ENERGY CORP	3.750	20460901	0.0296
DUKE ENERGY CORP	3.950	20470815	0.0100
DUKE ENERGY CORP	4.200	20490615	0.0127
DUKE ENERGY CORP	4.800	20451215	0.0135
DUKE ENERGY FLORIDA LLC	3.200	20270115	0.0128
DUKE ENERGY FLORIDA LLC	3.400	20461001	0.0119
DUKE ENERGY FLORIDA LLC	3.800	20280715	0.0124
DUKE ENERGY FLORIDA LLC	6.350	20370915	0.0137
DUKE ENERGY FLORIDA LLC	6.400	20380615	0.0278
DUKE ENERGY INDIANA LLC	3.750	20460515	0.0103
DUKE ENERGY INDIANA LLC	6.350	20380815	0.0138
DUKE ENERGY PROGRESS LLC	2.800	20220515	0.0095
DUKE ENERGY PROGRESS LLC	3.000	20210915	0.0095

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
DUKE ENERGY PROGRESS LLC	3.250	20250815	0.0098
DUKE ENERGY PROGRESS LLC	3.450	20290315	0.0122
DUKE ENERGY PROGRESS LLC	3.600	20470915	0.0102
DUKE ENERGY PROGRESS LLC	3.700	20280901	0.0104
DUKE ENERGY PROGRESS LLC	4.100	20420515	0.0107
DUKE ENERGY PROGRESS LLC	4.100	20430315	0.0108
DUKE ENERGY PROGRESS LLC	4.150	20441201	0.0109
DUKE ENERGY PROGRESS LLC	4.200	20450815	0.0154
DUKE UNIVERSITY HEALTH SYSTEM INC	3.920	20470601	0.0134
DUPONT DE NEMOURS INC	3.766	20201115	0.0285
DUPONT DE NEMOURS INC	4.205	20231115	0.0501
DUPONT DE NEMOURS INC	4.493	20251115	0.0383
DUPONT DE NEMOURS INC	4.725	20281115	0.0485
DUPONT DE NEMOURS INC	5.319	20381115	0.0379
DUPONT DE NEMOURS INC	5.419	20481115	0.0516
DXC TECHNOLOGY CO	4.250	20240415	0.0099
E*TRADE FINL CORP	2.950	20220824	0.0112
EASTERN CREATION II INV HLDGS LTD	2.750	20200926	0.0131
EASTMAN CHEMICAL CO	3.600	20220815	0.0143
EASTMAN CHEMICAL CO	3.800	20250315	0.0137
EASTMAN CHEMICAL CO	4.500	20281201	0.0102
EASTMAN CHEMICAL CO	4.650	20441015	0.0184
EASTMAN CHEMICAL CO	4.800	20420901	0.0103
EATON CORP	2.750	20221102	0.0303
EATON CORP	3.103	20270915	0.0137
EATON CORP	4.000	20321102	0.0151
EATON CORP	4.150	20421102	0.0210
EBAY INC	2.600	20220715	0.0187
EBAY INC	2.750	20230130	0.0141
EBAY INC	2.875	20210801	0.0140
EBAY INC	3.250	20201015	0.0094
EBAY INC	3.450	20240801	0.0145
EBAY INC	3.600	20270605	0.0166
EBAY INC	3.800	20220309	0.0146
EBAY INC	4.000	20420715	0.0137
ECOLAB INC	2.375	20220810	0.0093
ECOLAB INC	2.700	20261101	0.0144
ECOLAB INC	3.250	20271201	0.0100
ECOLAB INC	3.950	20471201	0.0152
ECOLAB INC	4.350	20211208	0.0199
ECOPETROL SA	4.125	20250116	0.0233
ECOPETROL SA	5.375	20260626	0.0313
ECOPETROL SA	5.875	20230918	0.0378
ECOPETROL SA	5.875	20450528	0.0436
ECOPETROL SA	7.375	20430918	0.0215
EDISON INTL	4.125	20280315	0.0108
EDISON INTL	5.750	20270615	0.0127
EDWARDS LIFESCIENCES CORP	4.300	20280615	0.0125
EL PASO LLC	7.750	20320115	0.0262

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
EL PASO LLC	7.800	20310801	0.0138
ELANCO ANIMAL HEALTH INC	3.912	20210827	0.0094
ELANCO ANIMAL HEALTH INC	4.272	20230828	0.0145
ELANCO ANIMAL HEALTH INC	4.900	20280828	0.0147
ELECTRICITE DE FRANCE SA	4.750	20451006	0.0314
ELECTRICITE DE FRANCE SA	4.990	20561021	0.0493
ELECTRONIC ARTS INC	3.700	20210301	0.0115
ELI LILLY AND CO	2.350	20220515	0.0141
ELI LILLY AND CO	2.750	20250601	0.0154
ELI LILLY AND CO	3.100	20270515	0.0149
ELI LILLY AND CO	3.375	20290315	0.0237
ELI LILLY AND CO	3.700	20450301	0.0166
ELI LILLY AND CO	3.875	20390315	0.0185
ELI LILLY AND CO	3.950	20470515	0.0163
ELI LILLY AND CO	3.950	20490315	0.0328
ELI LILLY AND CO	4.150	20590315	0.0224
ELI LILLY AND CO	5.550	20370315	0.0132
EMAAR SUKUK LTD	3.635	20260915	0.0141
EMBRAER NETHERLANDS FIN BV	5.050	20250615	0.0204
EMBRAER NETHERLANDS FIN BV	5.400	20270201	0.0157
EMBRAER OVERSEAS LTD	5.696	20230916	0.0112
EMBRAER SA	5.150	20220615	0.0099
EMERA INC	6.750	20760615	0.0244
EMERA US FIN LP	2.700	20210615	0.0140
EMERA US FIN LP	3.550	20260615	0.0147
EMERA US FIN LP	4.750	20460615	0.0274
EMERSON ELECTRIC CO	2.625	20211201	0.0094
EMERSON ELECTRIC CO	2.625	20230215	0.0095
EMERSON ELECTRIC CO	3.150	20250601	0.0098
EMG SUKUK LTD	4.564	20240618	0.0147
EMIRATES NBD BANK PJSC	3.250	20221114	0.0142
EMIRATES TELECOMMS GROUP CO PJSC	3.500	20240618	0.0097
ENABLE MIDSTREAM PARTNERS LP	3.900	20240515	0.0114
ENABLE MIDSTREAM PARTNERS LP	4.400	20270315	0.0134
ENABLE MIDSTREAM PARTNERS LP	4.950	20280515	0.0158
ENABLE MIDSTREAM PARTNERS LP	5.000	20440515	0.0103
ENBRIDGE ENERGY PARTNERS LP	4.200	20210915	0.0116
ENBRIDGE ENERGY PARTNERS LP	4.375	20201015	0.0095
ENBRIDGE ENERGY PARTNERS LP	5.500	20400915	0.0124
ENBRIDGE ENERGY PARTNERS LP	5.875	20251015	0.0109
ENBRIDGE ENERGY PARTNERS LP	7.375	20451015	0.0168
ENBRIDGE INC	2.900	20220715	0.0132
ENBRIDGE INC	3.500	20240610	0.0097
ENBRIDGE INC	3.700	20270715	0.0138
ENBRIDGE INC	4.000	20231001	0.0158
ENBRIDGE INC	4.250	20261201	0.0154
ENBRIDGE INC	4.500	20440610	0.0102
ENBRIDGE INC	5.500	20461201	0.0180
ENBRIDGE INC	5.500	20770715	0.0186

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
ENBRIDGE INC	6.000	20770115	0.0144
ENBRIDGE INC	6.250	20780301	0.0169
ENCANA CORP	3.900	20211115	0.0114
ENCANA CORP	6.500	20340815	0.0169
ENCANA CORP	6.500	20380201	0.0113
ENCANA CORP	7.375	20311101	0.0121
ENEL AMERICAS SA	4.000	20261025	0.0117
ENEL CHILE SA	4.875	20280612	0.0206
ENERGY TRANSFER OPERATING LP	3.600	20230201	0.0152
ENERGY TRANSFER OPERATING LP	4.050	20250315	0.0198
ENERGY TRANSFER OPERATING LP	4.150	20201001	0.0200
ENERGY TRANSFER OPERATING LP	4.200	20230915	0.0099
ENERGY TRANSFER OPERATING LP	4.200	20270415	0.0119
ENERGY TRANSFER OPERATING LP	4.250	20230315	0.0195
ENERGY TRANSFER OPERATING LP	4.500	20240415	0.0150
ENERGY TRANSFER OPERATING LP	4.650	20210601	0.0154
ENERGY TRANSFER OPERATING LP	4.750	20260115	0.0203
ENERGY TRANSFER OPERATING LP	4.900	20350315	0.0099
ENERGY TRANSFER OPERATING LP	4.950	20280615	0.0208
ENERGY TRANSFER OPERATING LP	5.150	20450315	0.0200
ENERGY TRANSFER OPERATING LP	5.200	20220201	0.0195
ENERGY TRANSFER OPERATING LP	5.250	20290415	0.0321
ENERGY TRANSFER OPERATING LP	5.300	20470415	0.0185
ENERGY TRANSFER OPERATING LP	5.500	20270601	0.0203
ENERGY TRANSFER OPERATING LP	5.800	20380615	0.0108
ENERGY TRANSFER OPERATING LP	5.875	20240115	0.0234
ENERGY TRANSFER OPERATING LP	6.000	20480615	0.0223
ENERGY TRANSFER OPERATING LP	6.050	20410601	0.0152
ENERGY TRANSFER OPERATING LP	6.125	20451215	0.0220
ENERGY TRANSFER OPERATING LP	6.250	20490415	0.0407
ENERGY TRANSFER OPERATING LP	6.500	20420201	0.0226
ENERGY TRANSFER OPERATING LP	7.500	20201015	0.0225
ENERGY TRANSFER OPERATING LP	7.500	20380701	0.0134
ENN ENERGY HLDGS LTD	3.250	20220724	0.0112
ENSTAR GROUP LTD	4.950	20290601	0.0099
ENTERGY ARKANSAS LLC	3.500	20260401	0.0120
ENTERGY CORP	2.950	20260901	0.0143
ENTERGY CORP	4.000	20220715	0.0126
ENTERGY LOUISIANA LLC	4.000	20330315	0.0163
ENTERGY LOUISIANA LLC	4.200	20480901	0.0136
ENTERGY LOUISIANA LLC	4.200	20500401	0.0119
ENTERPRISE PRODUCTS OPERATING LLC	2.800	20210215	0.0139
ENTERPRISE PRODUCTS OPERATING LLC	2.850	20210415	0.0108
ENTERPRISE PRODUCTS OPERATING LLC	3.125	20290731	0.0239
ENTERPRISE PRODUCTS OPERATING LLC	3.350	20230315	0.0243
ENTERPRISE PRODUCTS OPERATING LLC	3.500	20220201	0.0143
ENTERPRISE PRODUCTS OPERATING LLC	3.700	20260215	0.0173
ENTERPRISE PRODUCTS OPERATING LLC	3.750	20250215	0.0227
ENTERPRISE PRODUCTS OPERATING LLC	3.900	20240215	0.0168

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
ENTERPRISE PRODUCTS OPERATING LLC	3.950	20270215	0.0116
ENTERPRISE PRODUCTS OPERATING LLC	4.050	20220215	0.0125
ENTERPRISE PRODUCTS OPERATING LLC	4.150	20281016	0.0207
ENTERPRISE PRODUCTS OPERATING LLC	4.200	20500131	0.0252
ENTERPRISE PRODUCTS OPERATING LLC	4.250	20480215	0.0250
ENTERPRISE PRODUCTS OPERATING LLC	4.450	20430215	0.0224
ENTERPRISE PRODUCTS OPERATING LLC	4.800	20490201	0.0271
ENTERPRISE PRODUCTS OPERATING LLC	4.850	20420815	0.0160
ENTERPRISE PRODUCTS OPERATING LLC	4.850	20440315	0.0305
ENTERPRISE PRODUCTS OPERATING LLC	4.875	20770816	0.0123
ENTERPRISE PRODUCTS OPERATING LLC	4.900	20460515	0.0215
ENTERPRISE PRODUCTS OPERATING LLC	5.100	20450215	0.0254
ENTERPRISE PRODUCTS OPERATING LLC	5.200	20200901	0.0194
ENTERPRISE PRODUCTS OPERATING LLC	5.250	20770816	0.0179
ENTERPRISE PRODUCTS OPERATING LLC	5.375	20780215	0.0126
ENTERPRISE PRODUCTS OPERATING LLC	5.700	20420215	0.0140
ENTERPRISE PRODUCTS OPERATING LLC	5.950	20410201	0.0180
ENTERPRISE PRODUCTS OPERATING LLC	6.125	20391015	0.0146
ENTERPRISE PRODUCTS OPERATING LLC	6.450	20400901	0.0153
ENTERPRISE PRODUCTS OPERATING LLC	6.875	20330301	0.0131
EOG RESOURCES INC	2.625	20230315	0.0237
EOG RESOURCES INC	3.150	20250401	0.0098
EOG RESOURCES INC	3.900	20350401	0.0105
EOG RESOURCES INC	4.100	20210201	0.0142
EOG RESOURCES INC	4.150	20260115	0.0155
EPR PROPERTIES	3.750	20290815	0.0093
EQM MIDSTREAM PARTNERS LP	4.000	20240801	0.0091
EQM MIDSTREAM PARTNERS LP	4.125	20261201	0.0087
EQM MIDSTREAM PARTNERS LP	4.750	20230715	0.0205
EQM MIDSTREAM PARTNERS LP	5.500	20280715	0.0159
EQM MIDSTREAM PARTNERS LP	6.500	20480715	0.0101
EQT CORP	2.500	20201001	0.0093
EQT CORP	3.000	20221001	0.0134
EQT CORP	3.900	20271001	0.0204
EQT CORP	4.875	20211115	0.0144
EQUATE SUKUK SPC LTD	3.944	20240221	0.0096
EQUIFAX INC	2.300	20210601	0.0092
EQUIFAX INC	3.300	20221215	0.0096
EQUINIX INC	5.375	20220101	0.0142
EQUINIX INC	5.375	20230401	0.0192
EQUINIX INC	5.375	20270515	0.0252
EQUINIX INC	5.750	20250101	0.0097
EQUINIX INC	5.875	20260115	0.0217
EQUINOR ASA	2.450	20230117	0.0207
EQUINOR ASA	2.650	20240115	0.0171
EQUINOR ASA	2.750	20211110	0.0094
EQUINOR ASA	2.900	20201108	0.0141
EQUINOR ASA	3.150	20220123	0.0142
EQUINOR ASA	3.250	20241110	0.0098

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
EQUINOR ASA	3.625	20280910	0.0207
EQUINOR ASA	3.700	20240301	0.0201
EQUINOR ASA	3.950	20430515	0.0182
EQUINOR ASA	4.250	20411123	0.0143
EQUINOR ASA	4.800	20431108	0.0181
EQUINOR ASA	5.100	20400817	0.0182
ERP OPERATING LP	2.500	20300215	0.0111
ERP OPERATING LP	2.850	20261101	0.0096
ERP OPERATING LP	3.000	20230415	0.0096
ERP OPERATING LP	3.000	20290701	0.0116
ERP OPERATING LP	3.500	20280301	0.0101
ERP OPERATING LP	4.500	20440701	0.0172
ERP OPERATING LP	4.625	20211215	0.0147
ESIC SUKUK LTD	3.939	20240730	0.0111
ESSEX PORTFOLIO LP	3.500	20250401	0.0098
ESSEX PORTFOLIO LP	4.000	20290301	0.0104
ESTEE LAUDER COMPANIES INC	3.150	20270315	0.0100
ESTEE LAUDER COMPANIES INC	4.150	20470315	0.0113
EVERSOURCE ENERGY	2.750	20220315	0.0142
EVERSOURCE ENERGY	4.250	20290401	0.0105
EXELON CORP	3.400	20260415	0.0148
EXELON CORP	3.497	20220601	0.0219
EXELON CORP	3.950	20250615	0.0161
EXELON CORP	4.450	20460415	0.0162
EXELON CORP	5.100	20450615	0.0174
EXELON CORP	5.150	20201201	0.0105
EXELON CORP	5.625	20350615	0.0118
EXELON GENERATION CO LLC	3.400	20220315	0.0096
EXELON GENERATION CO LLC	4.000	20201001	0.0104
EXELON GENERATION CO LLC	4.250	20220615	0.0102
EXELON GENERATION CO LLC	5.600	20420615	0.0178
EXELON GENERATION CO LLC	6.250	20391001	0.0217
EXPEDIA GROUP INC	3.800	20280215	0.0195
EXPEDIA GROUP INC	4.500	20240815	0.0100
EXPEDIA GROUP INC	5.000	20260215	0.0157
EXPRESS SCRIPTS HLDG CO	2.600	20201130	0.0093
EXPRESS SCRIPTS HLDG CO	3.000	20230715	0.0189
EXPRESS SCRIPTS HLDG CO	3.050	20221130	0.0095
EXPRESS SCRIPTS HLDG CO	3.300	20210225	0.0093
EXPRESS SCRIPTS HLDG CO	3.400	20270301	0.0293
EXPRESS SCRIPTS HLDG CO	3.500	20240615	0.0194
EXPRESS SCRIPTS HLDG CO	3.900	20220215	0.0192
EXPRESS SCRIPTS HLDG CO	4.500	20260225	0.0305
EXPRESS SCRIPTS HLDG CO	4.750	20211115	0.0246
EXPRESS SCRIPTS HLDG CO	4.800	20460715	0.0318
EXXON MOBIL CORP	1.902	20220816	0.0139
EXXON MOBIL CORP	2.019	20240816	0.0185
EXXON MOBIL CORP	2.222	20210301	0.0468
EXXON MOBIL CORP	2.275	20260816	0.0186

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
EXXON MOBIL CORP	2.397	20220306	0.0217
EXXON MOBIL CORP	2.440	20290816	0.0236
EXXON MOBIL CORP	2.709	20250306	0.0339
EXXON MOBIL CORP	2.726	20230301	0.0240
EXXON MOBIL CORP	2.995	20390816	0.0142
EXXON MOBIL CORP	3.043	20260301	0.0494
EXXON MOBIL CORP	3.095	20490816	0.0286
EXXON MOBIL CORP	3.176	20240315	0.0197
EXXON MOBIL CORP	3.567	20450306	0.0207
EXXON MOBIL CORP	4.114	20460301	0.0567
FAB SUKUK CO LTD	3.625	20230305	0.0127
FAB SUKUK CO LTD	3.875	20240122	0.0196
FAIRFAX FINL HLDGS LTD	4.850	20280417	0.0122
FEDERAL REALTY INV TRUST	4.500	20441201	0.0124
FEDEX CORP	2.625	20220801	0.0094
FEDEX CORP	3.100	20290805	0.0186
FEDEX CORP	3.200	20250201	0.0135
FEDEX CORP	3.250	20260401	0.0146
FEDEX CORP	3.400	20220114	0.0095
FEDEX CORP	3.400	20280215	0.0096
FEDEX CORP	3.875	20420801	0.0092
FEDEX CORP	3.900	20350201	0.0096
FEDEX CORP	4.000	20240115	0.0149
FEDEX CORP	4.050	20480215	0.0189
FEDEX CORP	4.100	20430415	0.0096
FEDEX CORP	4.100	20450201	0.0123
FEDEX CORP	4.400	20470115	0.0149
FEDEX CORP	4.550	20460401	0.0254
FEDEX CORP	4.750	20451115	0.0261
FEDEX CORP	4.900	20340115	0.0110
FEDEX CORP	4.950	20481017	0.0184
FEDEX CORP	5.100	20440115	0.0162
FIBRIA OVERSEAS FIN LTD	4.000	20250114	0.0113
FIBRIA OVERSEAS FIN LTD	5.250	20240512	0.0120
FIBRIA OVERSEAS FIN LTD	5.500	20270117	0.0139
FIDELITY NATL INFORMATION SVCS INC	2.250	20210815	0.0138
FIDELITY NATL INFORMATION SVCS INC	3.000	20260815	0.0238
FIDELITY NATL INFORMATION SVCS INC	3.500	20230415	0.0137
FIDELITY NATL INFORMATION SVCS INC	3.625	20201015	0.0218
FIDELITY NATL INFORMATION SVCS INC	3.750	20290521	0.0204
FIDELITY NATL INFORMATION SVCS INC	4.500	20460815	0.0109
FIDELITY NATL INFORMATION SVCS INC	4.750	20480515	0.0138
FIDELITY NATL INFORMATION SVCS INC	5.000	20251015	0.0192
FIFTH THIRD BANCORP	2.600	20220615	0.0131
FIFTH THIRD BANCORP	3.500	20220315	0.0097
FIFTH THIRD BANCORP	3.650	20240125	0.0294
FIFTH THIRD BANCORP	3.950	20280314	0.0135
FIFTH THIRD BANCORP	4.300	20240116	0.0150
FIFTH THIRD BANCORP	8.250	20380301	0.0293

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
FIFTH THIRD BANK OHIO	2.200	20201030	0.0139
FIFTH THIRD BANK OHIO	2.250	20210614	0.0232
FIFTH THIRD BANK OHIO	2.875	20211001	0.0161
FIFTH THIRD BANK OHIO	3.350	20210726	0.0094
FIFTH THIRD BANK OHIO	3.850	20260315	0.0151
FIFTH THIRD BANK OHIO	3.950	20250728	0.0152
FIRST ABU DHABI BANK PJSC	3.000	20220330	0.0111
FIRST HORIZON NATL CORP	3.500	20201215	0.0093
FIRST REPUBLIC BANK	2.500	20220606	0.0093
FIRSTENERGY CORP	2.850	20220715	0.0094
FIRSTENERGY CORP	3.900	20270715	0.0298
FIRSTENERGY CORP	4.250	20230315	0.0169
FIRSTENERGY CORP	4.850	20470715	0.0225
FIRSTENERGY CORP	7.375	20311115	0.0401
FISERV INC	2.750	20240701	0.0378
FISERV INC	3.200	20260701	0.0387
FISERV INC	3.500	20221001	0.0135
FISERV INC	3.500	20290701	0.0591
FISERV INC	3.800	20231001	0.0198
FISERV INC	3.850	20250601	0.0180
FISERV INC	4.200	20281001	0.0209
FISERV INC	4.400	20490701	0.0428
FLEX LTD	4.750	20250615	0.0119
FLEX LTD	5.000	20230215	0.0099
FLORIDA POWER & LIGHT CO	2.750	20230601	0.0095
FLORIDA POWER & LIGHT CO	3.125	20251201	0.0118
FLORIDA POWER & LIGHT CO	3.250	20240601	0.0098
FLORIDA POWER & LIGHT CO	3.700	20471201	0.0147
FLORIDA POWER & LIGHT CO	3.950	20480301	0.0221
FLORIDA POWER & LIGHT CO	3.990	20490301	0.0133
FLORIDA POWER & LIGHT CO	4.050	20420601	0.0130
FLORIDA POWER & LIGHT CO	4.050	20441001	0.0110
FLORIDA POWER & LIGHT CO	4.125	20420201	0.0131
FLORIDA POWER & LIGHT CO	4.125	20480601	0.0113
FLORIDA POWER & LIGHT CO	5.690	20400301	0.0132
FLORIDA POWER & LIGHT CO	5.950	20380201	0.0159
FLORIDA POWER & LIGHT CO	5.960	20390401	0.0135
FLOWSERVE CORP	3.500	20220915	0.0095
FLUOR CORP	3.500	20241215	0.0094
FLUOR CORP	4.250	20280915	0.0115
FOMENTO ECONOMICO MEXICANO SAB DE CV	4.375	20430510	0.0153
FORD MOTOR CO	4.346	20261208	0.0286
FORD MOTOR CO	4.750	20430115	0.0334
FORD MOTOR CO	5.291	20461208	0.0233
FORD MOTOR CO	6.625	20281001	0.0136
FORD MOTOR CO	7.450	20310716	0.0393
FORD MOTOR CREDIT CO LLC	2.343	20201102	0.0185
FORD MOTOR CREDIT CO LLC	2.979	20220803	0.0165
FORD MOTOR CREDIT CO LLC	3.096	20230504	0.0184

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
FORD MOTOR CREDIT CO LLC	3.200	20210115	0.0241
FORD MOTOR CREDIT CO LLC	3.219	20220109	0.0139
FORD MOTOR CREDIT CO LLC	3.336	20210318	0.0329
FORD MOTOR CREDIT CO LLC	3.339	20220328	0.0159
FORD MOTOR CREDIT CO LLC	3.350	20221101	0.0232
FORD MOTOR CREDIT CO LLC	3.470	20210405	0.0094
FORD MOTOR CREDIT CO LLC	3.664	20240908	0.0140
FORD MOTOR CREDIT CO LLC	3.810	20240109	0.0140
FORD MOTOR CREDIT CO LLC	3.813	20211012	0.0218
FORD MOTOR CREDIT CO LLC	3.815	20271102	0.0135
FORD MOTOR CREDIT CO LLC	4.134	20250804	0.0260
FORD MOTOR CREDIT CO LLC	4.140	20230215	0.0170
FORD MOTOR CREDIT CO LLC	4.250	20220920	0.0193
FORD MOTOR CREDIT CO LLC	4.375	20230806	0.0191
FORD MOTOR CREDIT CO LLC	4.389	20260108	0.0226
FORD MOTOR CREDIT CO LLC	4.542	20260801	0.0141
FORD MOTOR CREDIT CO LLC	4.687	20250609	0.0115
FORD MOTOR CREDIT CO LLC	5.085	20210107	0.0129
FORD MOTOR CREDIT CO LLC	5.113	20290503	0.0241
FORD MOTOR CREDIT CO LLC	5.584	20240318	0.0304
FORD MOTOR CREDIT CO LLC	5.596	20220107	0.0275
FORD MOTOR CREDIT CO LLC	5.750	20210201	0.0240
FORD MOTOR CREDIT CO LLC	5.875	20210802	0.0389
FORMOSA GROUP CAYMAN LTD	3.375	20250422	0.0193
FORTIS INC	3.055	20261004	0.0209
FORTIVE CORP	2.350	20210615	0.0139
FORTIVE CORP	3.150	20260615	0.0170
FORTIVE CORP	4.300	20460615	0.0113
FORTUNE BRANDS HOME & SECURITY INC	4.000	20230921	0.0119
FORTUNE BRANDS HOME & SECURITY INC	4.000	20250615	0.0099
FOX CORP	3.666	20220125	0.0144
FOX CORP	4.030	20240125	0.0247
FOX CORP	4.709	20290125	0.0428
FOX CORP	5.476	20390125	0.0288
FOX CORP	5.576	20490125	0.0373
FOXCONN FAR EAST LTD	2.250	20210923	0.0111
FRANSHION BRILLIANT LTD	3.600	20220303	0.0095
FRANSHION BRILLIANT LTD	4.250	20290723	0.0092
GANSU PROVINCIAL HIGHWAY AVIATION TOURISM INV GROUP CO	6.250	20210802	0.0096
GAP INC	5.950	20210412	0.0245
GATX CORP	4.700	20290401	0.0108
GE CAP INTL FUNDING CO UNLTD CO	2.342	20201115	0.1123
GE CAP INTL FUNDING CO UNLTD CO	3.373	20251115	0.0368
GE CAP INTL FUNDING CO UNLTD CO	4.418	20351115	0.2157
GENERAL DYNAMICS CORP	1.875	20230815	0.0092
GENERAL DYNAMICS CORP	2.125	20260815	0.0093
GENERAL DYNAMICS CORP	2.250	20221115	0.0188
GENERAL DYNAMICS CORP	2.375	20241115	0.0095
GENERAL DYNAMICS CORP	2.625	20271115	0.0096

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
GENERAL DYNAMICS CORP	3.000	20210511	0.0379
GENERAL DYNAMICS CORP	3.375	20230515	0.0147
GENERAL DYNAMICS CORP	3.500	20250515	0.0150
GENERAL DYNAMICS CORP	3.600	20421115	0.0107
GENERAL DYNAMICS CORP	3.750	20280515	0.0209
GENERAL DYNAMICS CORP	3.875	20210715	0.0096
GENERAL ELECTRIC CO	2.700	20221009	0.0554
GENERAL ELECTRIC CO	3.100	20230109	0.0244
GENERAL ELECTRIC CO	3.150	20220907	0.0204
GENERAL ELECTRIC CO	3.375	20240311	0.0142
GENERAL ELECTRIC CO	3.450	20240515	0.0099
GENERAL ELECTRIC CO	4.125	20421009	0.0359
GENERAL ELECTRIC CO	4.375	20200916	0.0243
GENERAL ELECTRIC CO	4.500	20440311	0.0427
GENERAL ELECTRIC CO	4.625	20210107	0.0230
GENERAL ELECTRIC CO	4.650	20211017	0.0292
GENERAL ELECTRIC CO	5.300	20210211	0.0221
GENERAL ELECTRIC CO	5.875	20380114	0.0627
GENERAL ELECTRIC CO	6.150	20370807	0.0200
GENERAL ELECTRIC CO	6.750	20320315	0.0690
GENERAL ELECTRIC CO	6.875	20390110	0.0478
GENERAL MILLS INC	2.600	20221012	0.0094
GENERAL MILLS INC	3.150	20211215	0.0189
GENERAL MILLS INC	3.200	20210416	0.0113
GENERAL MILLS INC	3.200	20270210	0.0146
GENERAL MILLS INC	3.650	20240215	0.0097
GENERAL MILLS INC	3.700	20231017	0.0168
GENERAL MILLS INC	4.000	20250417	0.0161
GENERAL MILLS INC	4.150	20430215	0.0099
GENERAL MILLS INC	4.200	20280417	0.0294
GENERAL MILLS INC	4.550	20380417	0.0107
GENERAL MILLS INC	4.700	20480417	0.0144
GENERAL MILLS INC	5.400	20400615	0.0115
GENERAL MOTORS CO	4.000	20250401	0.0096
GENERAL MOTORS CO	4.200	20271001	0.0145
GENERAL MOTORS CO	4.875	20231002	0.0302
GENERAL MOTORS CO	5.000	20281001	0.0151
GENERAL MOTORS CO	5.000	20350401	0.0147
GENERAL MOTORS CO	5.150	20380401	0.0195
GENERAL MOTORS CO	5.200	20450401	0.0238
GENERAL MOTORS CO	5.400	20480401	0.0146
GENERAL MOTORS CO	5.950	20490401	0.0188
GENERAL MOTORS CO	6.250	20431002	0.0317
GENERAL MOTORS CO	6.600	20360401	0.0275
GENERAL MOTORS CO	6.750	20460401	0.0167
GENERAL MOTORS FINL CO INC	2.450	20201106	0.0158
GENERAL MOTORS FINL CO INC	3.150	20220630	0.0235
GENERAL MOTORS FINL CO INC	3.200	20210706	0.0374
GENERAL MOTORS FINL CO INC	3.250	20230105	0.0160

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
GENERAL MOTORS FINL CO INC	3.450	20220114	0.0236
GENERAL MOTORS FINL CO INC	3.450	20220410	0.0238
GENERAL MOTORS FINL CO INC	3.500	20241107	0.0141
GENERAL MOTORS FINL CO INC	3.550	20210409	0.0190
GENERAL MOTORS FINL CO INC	3.550	20220708	0.0237
GENERAL MOTORS FINL CO INC	3.700	20201124	0.0188
GENERAL MOTORS FINL CO INC	3.700	20230509	0.0229
GENERAL MOTORS FINL CO INC	3.950	20240413	0.0242
GENERAL MOTORS FINL CO INC	4.000	20250115	0.0190
GENERAL MOTORS FINL CO INC	4.000	20261006	0.0143
GENERAL MOTORS FINL CO INC	4.150	20230619	0.0194
GENERAL MOTORS FINL CO INC	4.200	20210301	0.0288
GENERAL MOTORS FINL CO INC	4.200	20211106	0.0290
GENERAL MOTORS FINL CO INC	4.250	20230515	0.0146
GENERAL MOTORS FINL CO INC	4.300	20250713	0.0155
GENERAL MOTORS FINL CO INC	4.350	20250409	0.0196
GENERAL MOTORS FINL CO INC	4.350	20270117	0.0241
GENERAL MOTORS FINL CO INC	4.375	20210925	0.0243
GENERAL MOTORS FINL CO INC	5.100	20240117	0.0300
GENERAL MOTORS FINL CO INC	5.250	20260301	0.0257
GENERAL MOTORS FINL CO INC	5.650	20290117	0.0103
GEORGE WASHINGTON UNIVERSITY	4.126	20480915	0.0184
GEORGIA POWER CO	2.000	20200908	0.0093
GEORGIA POWER CO	4.300	20420315	0.0234
GEORGIA POWER CO	4.750	20400901	0.0111
GEORGIA-PACIFIC LLC	7.750	20291115	0.0135
GEORGIA-PACIFIC LLC	8.000	20240115	0.0113
GET INTL INV HLDGS LTD	3.750	20220718	0.0093
GILEAD SCIENCES INC	1.950	20220301	0.0093
GILEAD SCIENCES INC	2.500	20230901	0.0142
GILEAD SCIENCES INC	2.550	20200901	0.0375
GILEAD SCIENCES INC	2.950	20270301	0.0243
GILEAD SCIENCES INC	3.250	20220901	0.0193
GILEAD SCIENCES INC	3.500	20250201	0.0343
GILEAD SCIENCES INC	3.650	20260301	0.0552
GILEAD SCIENCES INC	3.700	20240401	0.0348
GILEAD SCIENCES INC	4.000	20360901	0.0159
GILEAD SCIENCES INC	4.150	20470301	0.0371
GILEAD SCIENCES INC	4.400	20211201	0.0244
GILEAD SCIENCES INC	4.500	20210401	0.0193
GILEAD SCIENCES INC	4.500	20450201	0.0377
GILEAD SCIENCES INC	4.600	20350901	0.0225
GILEAD SCIENCES INC	4.750	20460301	0.0511
GILEAD SCIENCES INC	4.800	20440401	0.0396
GILEAD SCIENCES INC	5.650	20411201	0.0248
GLAXOSMITHKLINE CAP INC	2.800	20230318	0.0239
GLAXOSMITHKLINE CAP INC	3.375	20230515	0.0243
GLAXOSMITHKLINE CAP INC	3.625	20250515	0.0200
GLAXOSMITHKLINE CAP INC	3.875	20280515	0.0364

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
GLAXOSMITHKLINE CAP INC	4.200	20430318	0.0111
GLAXOSMITHKLINE CAP INC	5.375	20340415	0.0123
GLAXOSMITHKLINE CAP INC	6.375	20380515	0.0749
GLAXOSMITHKLINE CAP PLC	2.850	20220508	0.0379
GLAXOSMITHKLINE CAP PLC	2.875	20220601	0.0286
GLAXOSMITHKLINE CAP PLC	3.000	20240601	0.0194
GLAXOSMITHKLINE CAP PLC	3.125	20210514	0.0237
GLAXOSMITHKLINE CAP PLC	3.375	20290601	0.0203
GLOBAL PAYMENTS INC	2.650	20250215	0.0185
GLOBAL PAYMENTS INC	3.200	20290815	0.0235
GLOBAL PAYMENTS INC	4.150	20490815	0.0146
GLOBE LIFE INC	4.550	20280915	0.0116
GLP CAP LP	4.000	20300115	0.0130
GLP CAP LP	4.875	20201101	0.0191
GLP CAP LP	5.250	20250601	0.0173
GLP CAP LP	5.300	20290115	0.0154
GLP CAP LP	5.375	20231101	0.0101
GLP CAP LP	5.375	20260415	0.0201
GLP CAP LP	5.750	20280601	0.0106
GLP CHINA HLDGS LTD	4.974	20240226	0.0097
GLP PTE LTD	3.875	20250604	0.0188
GOHL CAP LTD	4.250	20270124	0.0293
GOLDMAN SACHS GROUP INC	2.350	20211115	0.0418
GOLDMAN SACHS GROUP INC	2.600	20201227	0.0324
GOLDMAN SACHS GROUP INC	2.625	20210425	0.0281
GOLDMAN SACHS GROUP INC	2.750	20200915	0.0375
GOLDMAN SACHS GROUP INC	2.875	20210225	0.0232
GOLDMAN SACHS GROUP INC	2.876	20221031	0.0611
GOLDMAN SACHS GROUP INC	2.905	20230724	0.0422
GOLDMAN SACHS GROUP INC	2.908	20230605	0.0330
GOLDMAN SACHS GROUP INC	3.000	20220426	0.0612
GOLDMAN SACHS GROUP INC	3.200	20230223	0.0333
GOLDMAN SACHS GROUP INC	3.272	20250929	0.0483
GOLDMAN SACHS GROUP INC	3.500	20250123	0.0486
GOLDMAN SACHS GROUP INC	3.500	20261116	0.0535
GOLDMAN SACHS GROUP INC	3.625	20230122	0.0435
GOLDMAN SACHS GROUP INC	3.625	20240220	0.0291
GOLDMAN SACHS GROUP INC	3.691	20280605	0.0493
GOLDMAN SACHS GROUP INC	3.750	20250522	0.0446
GOLDMAN SACHS GROUP INC	3.750	20260225	0.0343
GOLDMAN SACHS GROUP INC	3.814	20290423	0.0501
GOLDMAN SACHS GROUP INC	3.850	20240708	0.0444
GOLDMAN SACHS GROUP INC	3.850	20270126	0.0592
GOLDMAN SACHS GROUP INC	4.000	20240303	0.0604
GOLDMAN SACHS GROUP INC	4.017	20381031	0.0517
GOLDMAN SACHS GROUP INC	4.223	20290501	0.0723
GOLDMAN SACHS GROUP INC	4.250	20251021	0.0403
GOLDMAN SACHS GROUP INC	4.411	20390423	0.0322
GOLDMAN SACHS GROUP INC	4.750	20451021	0.0403

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
GOLDMAN SACHS GROUP INC	4.800	20440708	0.0401
GOLDMAN SACHS GROUP INC	5.150	20450522	0.0452
GOLDMAN SACHS GROUP INC	5.250	20210727	0.0733
GOLDMAN SACHS GROUP INC	5.750	20220124	0.0899
GOLDMAN SACHS GROUP INC	5.950	20270115	0.0179
GOLDMAN SACHS GROUP INC	6.125	20330215	0.0261
GOLDMAN SACHS GROUP INC	6.250	20410201	0.0656
GOLDMAN SACHS GROUP INC	6.450	20360501	0.0173
GOLDMAN SACHS GROUP INC	6.750	20371001	0.1428
GRAM INTL LTD	2.750	20201102	0.0093
GRUPO TELEVISA SAB	5.000	20450513	0.0201
GRUPO TELEVISA SAB	5.250	20490524	0.0155
GRUPO TELEVISA SAB	6.125	20460131	0.0205
GRUPO TELEVISA SAB	6.625	20250318	0.0133
GRUPO TELEVISA SAB	6.625	20400115	0.0141
GULF INTL BANK BSC	3.500	20220325	0.0094
GUOTAI JUNAN HLDGS LTD	3.875	20220311	0.0096
HAITONG INTL SECURITIES GROUP LTD	3.375	20240719	0.0131
HALLIBURTON CO	3.250	20211115	0.0095
HALLIBURTON CO	3.500	20230801	0.0212
HALLIBURTON CO	3.800	20251115	0.0394
HALLIBURTON CO	4.500	20411115	0.0098
HALLIBURTON CO	4.750	20430801	0.0179
HALLIBURTON CO	4.850	20351115	0.0210
HALLIBURTON CO	5.000	20451115	0.0418
HALLIBURTON CO	6.700	20380915	0.0198
HALLIBURTON CO	7.450	20390915	0.0266
HARTFORD FINL SVCS GROUP INC	2.800	20290819	0.0112
HARTFORD FINL SVCS GROUP INC	3.600	20490819	0.0154
HARTFORD FINL SVCS GROUP INC	4.400	20480315	0.0109
HASBRO INC	3.500	20270915	0.0094
HASBRO INC	6.350	20400315	0.0113
HCA INC	4.125	20290615	0.0395
HCA INC	4.500	20270215	0.0239
HCA INC	4.750	20230501	0.0250
HCA INC	5.000	20240315	0.0410
HCA INC	5.125	20390615	0.0205
HCA INC	5.250	20250415	0.0292
HCA INC	5.250	20260615	0.0313
HCA INC	5.250	20490615	0.0417
HCA INC	5.500	20470615	0.0321
HCP INC	3.250	20260715	0.0124
HCP INC	3.400	20250201	0.0115
HCP INC	3.500	20290715	0.0127
HCP INC	3.875	20240815	0.0158
HCP INC	4.000	20250601	0.0149
HCP INC	4.250	20231115	0.0110
HEALTHCARE TRUST OF AMERICA HLDGS LP	3.750	20270701	0.0098
HERSHEY CO	2.300	20260815	0.0094

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
HERSHEY CO	3.375	20230515	0.0098
HESS CORP	4.300	20270401	0.0196
HESS CORP	5.600	20410215	0.0256
HESS CORP	5.800	20470401	0.0108
HESS CORP	6.000	20400115	0.0157
HESS CORP	7.125	20330315	0.0127
HESS CORP	7.300	20310815	0.0145
HEWLETT PACKARD ENTERPRISE CO	3.500	20211005	0.0095
HEWLETT PACKARD ENTERPRISE CO	3.600	20201015	0.0567
HEWLETT PACKARD ENTERPRISE CO	4.400	20221015	0.0267
HEWLETT PACKARD ENTERPRISE CO	4.900	20251015	0.0517
HEWLETT PACKARD ENTERPRISE CO	6.200	20351015	0.0164
HEWLETT PACKARD ENTERPRISE CO	6.350	20451015	0.0325
HINDUSTAN PETROLEUM CORP LTD	4.000	20270712	0.0098
HKT CAP NO 2 LTD	3.625	20250402	0.0097
HKT CAP NO 4 LTD	3.000	20260714	0.0139
HOLLYFRONTIER CORP	5.875	20260401	0.0209
HOME DEPOT INC	2.000	20210401	0.0251
HOME DEPOT INC	2.125	20260915	0.0186
HOME DEPOT INC	2.625	20220601	0.0237
HOME DEPOT INC	2.700	20230401	0.0192
HOME DEPOT INC	2.800	20270914	0.0195
HOME DEPOT INC	2.950	20290615	0.0195
HOME DEPOT INC	3.000	20260401	0.0256
HOME DEPOT INC	3.250	20220301	0.0136
HOME DEPOT INC	3.350	20250915	0.0200
HOME DEPOT INC	3.500	20560915	0.0201
HOME DEPOT INC	3.750	20240215	0.0219
HOME DEPOT INC	3.900	20281206	0.0211
HOME DEPOT INC	3.900	20470615	0.0246
HOME DEPOT INC	3.950	20200915	0.0095
HOME DEPOT INC	4.200	20430401	0.0222
HOME DEPOT INC	4.250	20460401	0.0362
HOME DEPOT INC	4.400	20210401	0.0194
HOME DEPOT INC	4.400	20450315	0.0232
HOME DEPOT INC	4.500	20481206	0.0354
HOME DEPOT INC	4.875	20440215	0.0240
HOME DEPOT INC	5.400	20400915	0.0127
HOME DEPOT INC	5.875	20361216	0.0786
HOME DEPOT INC	5.950	20410401	0.0269
HONEYWELL INTL INC	1.850	20211101	0.0277
HONEYWELL INTL INC	2.150	20220808	0.0112
HONEYWELL INTL INC	2.300	20240815	0.0141
HONEYWELL INTL INC	2.500	20261101	0.0285
HONEYWELL INTL INC	2.700	20290815	0.0145
HONEYWELL INTL INC	4.250	20210301	0.0155
HONGKONG ELECTRIC FIN LTD	2.875	20260503	0.0142
HONGKONG LAND FIN CAYMAN ISLANDS CO LTD	4.500	20220601	0.0098
HONGKONG LAND FIN CAYMAN ISLANDS CO LTD	4.500	20251007	0.0125

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
HORSE GALLOP FIN LTD	3.250	20220530	0.0132
HOSPITALITY PROPERTIES TRUST	4.500	20230615	0.0097
HOSPITALITY PROPERTIES TRUST	5.000	20220815	0.0097
HOST HOTELS & RESORTS LP	4.000	20250615	0.0098
HP INC	3.750	20201201	0.0123
HP INC	4.050	20220915	0.0099
HP INC	4.300	20210601	0.0129
HP INC	4.375	20210915	0.0105
HP INC	4.650	20211209	0.0137
HP INC	6.000	20410915	0.0254
HPHT FIN 17 LTD	2.750	20220911	0.0094
HSBC BANK USA NA	5.875	20341101	0.0243
HSBC BANK USA NA	7.000	20390115	0.0191
HSBC BANK USA NA NEW YORK BRANCH	5.625	20350815	0.0175
HSBC HLDGS PLC	2.650	20220105	0.0466
HSBC HLDGS PLC	2.950	20210525	0.0469
HSBC HLDGS PLC	3.033	20231122	0.0188
HSBC HLDGS PLC	3.262	20230313	0.0476
HSBC HLDGS PLC	3.400	20210308	0.0570
HSBC HLDGS PLC	3.600	20230525	0.0388
HSBC HLDGS PLC	3.803	20250311	0.0488
HSBC HLDGS PLC	3.900	20260525	0.0496
HSBC HLDGS PLC	3.950	20240518	0.0389
HSBC HLDGS PLC	3.973	20300522	0.0597
HSBC HLDGS PLC	4.000	20220330	0.0391
HSBC HLDGS PLC	4.041	20280313	0.0499
HSBC HLDGS PLC	4.250	20240314	0.0396
HSBC HLDGS PLC	4.250	20250818	0.0293
HSBC HLDGS PLC	4.292	20260912	0.0504
HSBC HLDGS PLC	4.300	20260308	0.0613
HSBC HLDGS PLC	4.375	20261123	0.0299
HSBC HLDGS PLC	4.583	20290619	0.0621
HSBC HLDGS PLC	4.875	20220114	0.0176
HSBC HLDGS PLC	5.100	20210405	0.0490
HSBC HLDGS PLC	5.250	20440314	0.0348
HSBC HLDGS PLC	6.100	20420114	0.0202
HSBC HLDGS PLC	6.500	20360502	0.0501
HSBC HLDGS PLC	6.500	20370915	0.0636
HSBC HLDGS PLC	6.800	20380601	0.0395
HSBC USA INC	3.500	20240623	0.0147
HSBC USA INC	5.000	20200927	0.0145
HUARONG FIN 2017 CO LTD	3.750	20220427	0.0108
HUARONG FIN 2017 CO LTD	4.250	20271107	0.0214
HUARONG FIN 2017 CO LTD	4.750	20270427	0.0170
HUARONG FIN 2017 CO LTD	4.950	20471107	0.0140
HUARONG FIN 2019 CO LTD	3.750	20240529	0.0171
HUARONG FIN 2019 CO LTD	4.500	20290529	0.0138
HUARONG FIN II CO LTD	3.250	20210603	0.0168
HUARONG FIN II CO LTD	3.625	20211122	0.0254

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
HUARONG FIN II CO LTD	3.750	20201119	0.0094
HUARONG FIN II CO LTD	4.625	20260603	0.0179
HUARONG FIN II CO LTD	4.875	20261122	0.0131
HUARONG FIN II CO LTD	5.000	20251119	0.0162
HUARONG FIN II CO LTD	5.500	20250116	0.0286
HUDSON PACIFIC PROPERTIES LP	4.650	20290401	0.0105
HUGHES SATELLITE SYSTEMS CORP	5.250	20260801	0.0147
HUMANA INC	3.125	20290815	0.0093
HUMANA INC	3.150	20221201	0.0114
HUMANA INC	3.850	20241001	0.0118
HUMANA INC	3.950	20270315	0.0120
HUMANA INC	3.950	20490815	0.0096
HUMANA INC	4.950	20441001	0.0167
HUNTINGTON BANCSHARES INC	2.300	20220114	0.0185
HUNTINGTON BANCSHARES INC	2.625	20240806	0.0150
HUNTINGTON BANCSHARES INC	3.150	20210314	0.0189
HUNTINGTON BANCSHARES INC	4.000	20250515	0.0101
HUNTINGTON INGALLS INDUSTRIES INC	3.483	20271201	0.0117
HUNTINGTON NATL BANK	2.500	20220807	0.0130
HUNTINGTON NATL BANK	3.125	20220401	0.0096
HUNTINGTON NATL BANK	3.250	20210514	0.0142
HUNTINGTON NATL BANK	3.550	20231006	0.0147
HUNTSMAN INTL LLC	4.500	20290501	0.0150
HUSKY ENERGY INC	3.950	20220415	0.0097
HUSKY ENERGY INC	4.000	20240415	0.0148
HUSKY ENERGY INC	4.400	20290415	0.0149
IBERDROLA INTL BV	6.750	20360715	0.0130
IBM CREDIT LLC	1.800	20210120	0.0092
IBM CREDIT LLC	2.200	20220908	0.0093
IBM CREDIT LLC	2.650	20210205	0.0149
IBM CREDIT LLC	3.000	20230206	0.0143
IBM CREDIT LLC	3.450	20201130	0.0142
IBM CREDIT LLC	3.600	20211130	0.0096
IBQ FIN LTD	3.500	20201125	0.0093
ICBCIL FIN CO LTD	3.125	20221115	0.0131
ICBCIL FIN CO LTD	3.375	20220405	0.0161
ICBCIL FIN CO LTD	3.650	20220305	0.0134
ICBCIL FIN CO LTD	3.750	20240305	0.0156
ICICI BANK LTD DUBAI BRANCH	3.250	20220909	0.0123
IFC DEV CORPORATE TREASURY LTD	3.625	20290417	0.0100
IHS MARKIT LTD	4.125	20230801	0.0097
IHS MARKIT LTD	4.250	20290501	0.0192
IHS MARKIT LTD	4.750	20280801	0.0156
ILLINOIS TOOL WORKS INC	2.650	20261115	0.0193
ILLINOIS TOOL WORKS INC	3.500	20240301	0.0139
ILLINOIS TOOL WORKS INC	3.900	20420901	0.0245
ILLINOIS TOOL WORKS INC	4.875	20410915	0.0158
INDIAN OIL CORPN LTD	4.750	20240116	0.0178
INDIAN OIL CORPN LTD	5.625	20210802	0.0097

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
INDIAN OIL CORPN LTD	5.750	20230801	0.0102
INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD HONG KONG BI	2.875	20220221	0.0167
INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD NEW YORK BRA	2.452	20211020	0.0185
INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD NEW YORK BRA	2.635	20210526	0.0111
INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD NEW YORK BRA	2.905	20201113	0.0131
INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD NEW YORK BRA	2.957	20221108	0.0095
INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD NEW YORK BRA	3.538	20271108	0.0099
INDUSTRIAL BANK CO LTD HONG KONG BRANCH	3.500	20210305	0.0113
ING GROEP NV	3.150	20220329	0.0286
ING GROEP NV	3.550	20240409	0.0195
ING GROEP NV	3.950	20270329	0.0304
ING GROEP NV	4.050	20290409	0.0208
ING GROEP NV	4.100	20231002	0.0299
ING GROEP NV	4.550	20281002	0.0267
INGERSOLL-RAND GLOBAL HLDG CO LTD	3.750	20280821	0.0110
INGERSOLL-RAND GLOBAL HLDG CO LTD	4.250	20230615	0.0139
INGERSOLL-RAND GLOBAL HLDG CO LTD	5.750	20430615	0.0123
INGERSOLL-RAND LUXEMBOURG FIN SA	3.550	20241101	0.0098
INGERSOLL-RAND LUXEMBOURG FIN SA	3.800	20290321	0.0152
INGREDION INC	3.200	20261001	0.0096
INTEL CORP	1.700	20210519	0.0092
INTEL CORP	2.350	20220511	0.0141
INTEL CORP	2.600	20260519	0.0191
INTEL CORP	2.700	20221215	0.0285
INTEL CORP	2.700	20240617	0.0115
INTEL CORP	2.875	20240511	0.0242
INTEL CORP	3.100	20220729	0.0191
INTEL CORP	3.150	20270511	0.0199
INTEL CORP	3.300	20211001	0.0384
INTEL CORP	3.700	20250729	0.0453
INTEL CORP	3.734	20471208	0.0408
INTEL CORP	4.000	20321215	0.0166
INTEL CORP	4.100	20460519	0.0278
INTEL CORP	4.100	20470511	0.0221
INTEL CORP	4.250	20421215	0.0127
INTEL CORP	4.800	20411001	0.0192
INTEL CORP	4.900	20450729	0.0188
INTERCONTINENTAL EXCHANGE INC	2.350	20220915	0.0094
INTERCONTINENTAL EXCHANGE INC	2.750	20201201	0.0234
INTERCONTINENTAL EXCHANGE INC	3.100	20270915	0.0099
INTERCONTINENTAL EXCHANGE INC	3.750	20251201	0.0252
INTERCONTINENTAL EXCHANGE INC	3.750	20280921	0.0125
INTERCONTINENTAL EXCHANGE INC	4.000	20231015	0.0161
INTERCONTINENTAL EXCHANGE INC	4.250	20480921	0.0283
INTERPUBLIC GROUP OF COMPANIES INC	3.500	20201001	0.0095
INTERPUBLIC GROUP OF COMPANIES INC	3.750	20211001	0.0096
INTERPUBLIC GROUP OF COMPANIES INC	3.750	20230215	0.0097
INTERPUBLIC GROUP OF COMPANIES INC	4.200	20240415	0.0101
INTERPUBLIC GROUP OF COMPANIES INC	4.650	20281001	0.0106

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
INTERPUBLIC GROUP OF COMPANIES INC	5.400	20481001	0.0114
INTERSTATE POWER AND LIGHT CO	3.250	20241201	0.0097
INTERSTATE POWER AND LIGHT CO	4.100	20280926	0.0105
INTL BUSINESS MACHINES CORP	1.875	20220801	0.0184
INTL BUSINESS MACHINES CORP	2.250	20210219	0.0166
INTL BUSINESS MACHINES CORP	2.500	20220127	0.0187
INTL BUSINESS MACHINES CORP	2.800	20210513	0.0282
INTL BUSINESS MACHINES CORP	2.850	20220513	0.0522
INTL BUSINESS MACHINES CORP	2.875	20221109	0.0171
INTL BUSINESS MACHINES CORP	2.900	20211101	0.0095
INTL BUSINESS MACHINES CORP	3.000	20240515	0.0579
INTL BUSINESS MACHINES CORP	3.300	20260515	0.0591
INTL BUSINESS MACHINES CORP	3.300	20270127	0.0098
INTL BUSINESS MACHINES CORP	3.375	20230801	0.0291
INTL BUSINESS MACHINES CORP	3.450	20260219	0.0267
INTL BUSINESS MACHINES CORP	3.500	20290515	0.0656
INTL BUSINESS MACHINES CORP	3.625	20240212	0.0393
INTL BUSINESS MACHINES CORP	4.000	20420620	0.0231
INTL BUSINESS MACHINES CORP	4.150	20390515	0.0429
INTL BUSINESS MACHINES CORP	4.250	20490515	0.0651
INTL BUSINESS MACHINES CORP	4.700	20460219	0.0147
INTL BUSINESS MACHINES CORP	5.600	20391130	0.0186
INTL BUSINESS MACHINES CORP	5.875	20321129	0.0147
INTL BUSINESS MACHINES CORP	7.000	20251030	0.0142
INTL FLAVORS & FRAGRANCES INC	4.375	20470601	0.0096
INTL FLAVORS & FRAGRANCES INC	5.000	20480926	0.0169
INTL LEASE FIN CORP	4.625	20210415	0.0097
INTL LEASE FIN CORP	5.875	20220815	0.0152
INTL LEASE FIN CORP	8.250	20201215	0.0200
INTL LEASE FIN CORP	8.625	20220115	0.0138
INTL PAPER CO	3.000	20270215	0.0161
INTL PAPER CO	3.650	20240615	0.0130
INTL PAPER CO	3.800	20260115	0.0139
INTL PAPER CO	4.350	20480815	0.0194
INTL PAPER CO	4.400	20470815	0.0235
INTL PAPER CO	4.800	20440615	0.0163
INTL PAPER CO	5.000	20350915	0.0133
INTL PAPER CO	5.150	20460515	0.0150
INTL PAPER CO	6.000	20411115	0.0136
INTL PAPER CO	7.300	20391115	0.0189
INVESCO FIN PLC	3.125	20221130	0.0114
INVESCO FIN PLC	3.750	20260115	0.0099
INVESCO FIN PLC	4.000	20240130	0.0118
IOI INV L BHD	4.375	20220627	0.0115
ISRAEL CHEMICALS LTD	6.375	20380531	0.0133
ITC HLDGS CORP	2.700	20221115	0.0094
ITC HLDGS CORP	3.350	20271115	0.0099
J B HUNT TRANSPORT SVCS INC	3.875	20260301	0.0141
J M SMUCKER CO	3.375	20271215	0.0099

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
J M SMUCKER CO	3.500	20211015	0.0144
J M SMUCKER CO	3.500	20250315	0.0196
J M SMUCKER CO	4.250	20350315	0.0131
J M SMUCKER CO	4.375	20450315	0.0122
JABIL INC	3.950	20280112	0.0093
JABIL INC	4.700	20220915	0.0099
JAPAN TOBACCO INC	2.000	20210413	0.0138
JAPAN TOBACCO INC	2.800	20260413	0.0095
JD.COM INC	3.125	20210429	0.0094
JD.COM INC	3.875	20260429	0.0097
JEFFERIES FINL GROUP INC	5.500	20231018	0.0153
JEFFERIES GROUP LLC	4.150	20300123	0.0188
JEFFERIES GROUP LLC	4.850	20270115	0.0149
JEFFERIES GROUP LLC	5.125	20230120	0.0120
JEFFERIES GROUP LLC	6.250	20360115	0.0108
JEFFERIES GROUP LLC	6.875	20210415	0.0151
JIC ZHIXIN LTD	3.000	20221124	0.0093
JOHN DEERE CAP CORP	2.150	20220908	0.0112
JOHN DEERE CAP CORP	2.300	20210607	0.0093
JOHN DEERE CAP CORP	2.350	20210108	0.0111
JOHN DEERE CAP CORP	2.550	20210108	0.0093
JOHN DEERE CAP CORP	2.600	20240307	0.0114
JOHN DEERE CAP CORP	2.650	20220106	0.0122
JOHN DEERE CAP CORP	2.650	20240624	0.0114
JOHN DEERE CAP CORP	2.650	20260610	0.0096
JOHN DEERE CAP CORP	2.700	20230106	0.0095
JOHN DEERE CAP CORP	2.750	20220315	0.0095
JOHN DEERE CAP CORP	2.800	20210304	0.0094
JOHN DEERE CAP CORP	2.800	20230127	0.0095
JOHN DEERE CAP CORP	2.800	20230306	0.0192
JOHN DEERE CAP CORP	2.800	20270908	0.0097
JOHN DEERE CAP CORP	2.800	20290718	0.0115
JOHN DEERE CAP CORP	2.950	20220401	0.0124
JOHN DEERE CAP CORP	3.125	20210910	0.0115
JOHN DEERE CAP CORP	3.150	20211015	0.0095
JOHN DEERE CAP CORP	3.200	20220110	0.0114
JOHN DEERE CAP CORP	3.350	20240612	0.0098
JOHN DEERE CAP CORP	3.450	20250313	0.0179
JOHN DEERE CAP CORP	3.450	20290307	0.0123
JOHN DEERE CAP CORP	3.650	20231012	0.0099
JOHN DEERE CAP CORP	3.900	20210712	0.0096
JOHN SEVIER COMBINED CYCLE GENERATION LLC	4.626	20420115	0.0174
JOHNS HOPKINS HEALTH SYSTEM CORP	3.837	20460515	0.0111
JOHNSON & JOHNSON	1.650	20210301	0.0185
JOHNSON & JOHNSON	1.950	20201110	0.0093
JOHNSON & JOHNSON	2.050	20230301	0.0094
JOHNSON & JOHNSON	2.250	20220303	0.0188
JOHNSON & JOHNSON	2.450	20260301	0.0385
JOHNSON & JOHNSON	2.625	20250115	0.0144

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
JOHNSON & JOHNSON	2.900	20280115	0.0293
JOHNSON & JOHNSON	2.950	20200901	0.0104
JOHNSON & JOHNSON	2.950	20270303	0.0198
JOHNSON & JOHNSON	3.375	20231205	0.0159
JOHNSON & JOHNSON	3.400	20380115	0.0204
JOHNSON & JOHNSON	3.500	20480115	0.0156
JOHNSON & JOHNSON	3.550	20360301	0.0209
JOHNSON & JOHNSON	3.625	20370303	0.0316
JOHNSON & JOHNSON	3.700	20460301	0.0431
JOHNSON & JOHNSON	3.750	20470303	0.0219
JOHNSON & JOHNSON	4.375	20331205	0.0193
JOHNSON & JOHNSON	4.500	20400901	0.0127
JOHNSON & JOHNSON	4.500	20431205	0.0119
JOHNSON & JOHNSON	4.950	20330515	0.0120
JOHNSON & JOHNSON	5.850	20380715	0.0185
JOHNSON & JOHNSON	5.950	20370815	0.0264
JOHNSON CONTROLS INTL PLC	4.500	20470215	0.0104
JPMORGAN CHASE & CO	2.295	20210815	0.0461
JPMORGAN CHASE & CO	2.400	20210607	0.0279
JPMORGAN CHASE & CO	2.550	20201029	0.0466
JPMORGAN CHASE & CO	2.550	20210301	0.0469
JPMORGAN CHASE & CO	2.700	20230518	0.0379
JPMORGAN CHASE & CO	2.776	20230425	0.0283
JPMORGAN CHASE & CO	2.950	20261001	0.0580
JPMORGAN CHASE & CO	2.972	20230115	0.0283
JPMORGAN CHASE & CO	3.125	20250123	0.0481
JPMORGAN CHASE & CO	3.200	20230125	0.0527
JPMORGAN CHASE & CO	3.200	20260615	0.0340
JPMORGAN CHASE & CO	3.207	20230401	0.0429
JPMORGAN CHASE & CO	3.220	20250301	0.0390
JPMORGAN CHASE & CO	3.250	20220923	0.0580
JPMORGAN CHASE & CO	3.300	20260401	0.0492
JPMORGAN CHASE & CO	3.375	20230501	0.0386
JPMORGAN CHASE & CO	3.509	20290123	0.0445
JPMORGAN CHASE & CO	3.514	20220618	0.0266
JPMORGAN CHASE & CO	3.540	20280501	0.0498
JPMORGAN CHASE & CO	3.559	20240423	0.0342
JPMORGAN CHASE & CO	3.625	20240513	0.0397
JPMORGAN CHASE & CO	3.625	20271201	0.0217
JPMORGAN CHASE & CO	3.702	20300506	0.0508
JPMORGAN CHASE & CO	3.782	20280201	0.0552
JPMORGAN CHASE & CO	3.797	20240723	0.0487
JPMORGAN CHASE & CO	3.875	20240201	0.0298
JPMORGAN CHASE & CO	3.875	20240910	0.0600
JPMORGAN CHASE & CO	3.882	20380724	0.0517
JPMORGAN CHASE & CO	3.897	20490123	0.0371
JPMORGAN CHASE & CO	3.900	20250715	0.0502
JPMORGAN CHASE & CO	3.960	20270129	0.0402
JPMORGAN CHASE & CO	3.964	20481115	0.0751

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
JPMORGAN CHASE & CO	4.005	20290423	0.0466
JPMORGAN CHASE & CO	4.023	20241205	0.0498
JPMORGAN CHASE & CO	4.032	20480724	0.0323
JPMORGAN CHASE & CO	4.125	20261215	0.0409
JPMORGAN CHASE & CO	4.203	20290723	0.0522
JPMORGAN CHASE & CO	4.250	20201015	0.0527
JPMORGAN CHASE & CO	4.250	20271001	0.0313
JPMORGAN CHASE & CO	4.260	20480222	0.0443
JPMORGAN CHASE & CO	4.350	20210815	0.0577
JPMORGAN CHASE & CO	4.452	20291205	0.0533
JPMORGAN CHASE & CO	4.500	20220124	0.0635
JPMORGAN CHASE & CO	4.625	20210510	0.0389
JPMORGAN CHASE & CO	4.850	20440201	0.0240
JPMORGAN CHASE & CO	4.950	20450601	0.0417
JPMORGAN CHASE & CO	5.400	20420106	0.0318
JPMORGAN CHASE & CO	5.500	20401015	0.0321
JPMORGAN CHASE & CO	5.600	20410715	0.0451
JPMORGAN CHASE & CO	5.625	20430816	0.0316
JPMORGAN CHASE & CO	6.400	20380515	0.0679
JPMORGAN CHASE & CO	7.625	20261015	0.0124
JPMORGAN CHASE & CO	8.000	20270429	0.0127
JT INTL FINL SVCS BV	3.500	20230928	0.0103
JT INTL FINL SVCS BV	3.875	20280928	0.0103
JUNIPER NETWORKS INC	3.750	20290815	0.0093
JUNIPER NETWORKS INC	4.500	20240315	0.0102
KAISER FOUNDATION HOSPITALS	3.150	20270501	0.0114
KAISER FOUNDATION HOSPITALS	4.150	20470501	0.0344
KAISER FOUNDATION HOSPITALS	4.875	20420401	0.0146
KANSAS CITY SOUTHERN	4.700	20480501	0.0112
KELLOGG CO	2.650	20231201	0.0104
KELLOGG CO	3.250	20260401	0.0147
KELLOGG CO	3.400	20271115	0.0118
KELLOGG CO	4.000	20201215	0.0114
KELLOGG CO	4.300	20280515	0.0126
KELLOGG CO	4.500	20460401	0.0136
KELLOGG CO	7.450	20310401	0.0165
KENTUCKY UTILITIES CO	3.250	20201101	0.0094
KENTUCKY UTILITIES CO	4.375	20451001	0.0125
KENTUCKY UTILITIES CO	5.125	20401101	0.0182
KERR-MCGEE CORP	6.950	20240701	0.0143
KERR-MCGEE CORP	7.875	20310915	0.0130
KEURIG DR PEPPER INC	3.130	20231215	0.0095
KEURIG DR PEPPER INC	3.400	20251115	0.0097
KEURIG DR PEPPER INC	3.551	20210525	0.0332
KEURIG DR PEPPER INC	4.057	20230525	0.0393
KEURIG DR PEPPER INC	4.417	20250525	0.0203
KEURIG DR PEPPER INC	4.500	20451115	0.0111
KEURIG DR PEPPER INC	4.597	20280525	0.0420
KEURIG DR PEPPER INC	4.985	20380525	0.0110

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KEURIG DR PEPPER INC	5.085	20480525	0.0169
KEYBANK NA	2.300	20220914	0.0141
KEYBANK NA	2.400	20220609	0.0112
KEYBANK NA	2.500	20211122	0.0093
KEYBANK NA	3.300	20220201	0.0114
KEYBANK NA	3.300	20250601	0.0147
KEYBANK NA	3.350	20210615	0.0095
KEYBANK NA	3.375	20230307	0.0098
KEYCORP	2.900	20200915	0.0188
KEYCORP	4.100	20280430	0.0157
KEYCORP	4.150	20251029	0.0102
KEYCORP	5.100	20210324	0.0196
KEYSIGHT TECHNOLOGIES INC	4.550	20241030	0.0121
KEYSIGHT TECHNOLOGIES INC	4.600	20270406	0.0146
KIMBERLY-CLARK CORP	3.200	20290425	0.0143
KIMBERLY-CLARK CORP	3.200	20460730	0.0097
KIMBERLY-CLARK CORP	3.950	20281101	0.0107
KIMBERLY-CLARK CORP	6.625	20370801	0.0193
KIMCO REALTY CORP	2.800	20261001	0.0094
KIMCO REALTY CORP	3.300	20250201	0.0096
KIMCO REALTY CORP	3.400	20221101	0.0096
KIMCO REALTY CORP	4.250	20450401	0.0102
KINDER MORGAN ENERGY PARTNERS LP	3.450	20230215	0.0119
KINDER MORGAN ENERGY PARTNERS LP	3.500	20210301	0.0143
KINDER MORGAN ENERGY PARTNERS LP	3.500	20230901	0.0117
KINDER MORGAN ENERGY PARTNERS LP	3.950	20220901	0.0196
KINDER MORGAN ENERGY PARTNERS LP	4.150	20240201	0.0128
KINDER MORGAN ENERGY PARTNERS LP	4.250	20240901	0.0131
KINDER MORGAN ENERGY PARTNERS LP	4.300	20240501	0.0120
KINDER MORGAN ENERGY PARTNERS LP	5.000	20211001	0.0098
KINDER MORGAN ENERGY PARTNERS LP	5.000	20420815	0.0127
KINDER MORGAN ENERGY PARTNERS LP	5.000	20430301	0.0145
KINDER MORGAN ENERGY PARTNERS LP	5.300	20200915	0.0116
KINDER MORGAN ENERGY PARTNERS LP	5.400	20440901	0.0121
KINDER MORGAN ENERGY PARTNERS LP	5.500	20440301	0.0167
KINDER MORGAN ENERGY PARTNERS LP	5.800	20350315	0.0112
KINDER MORGAN ENERGY PARTNERS LP	6.375	20410301	0.0142
KINDER MORGAN ENERGY PARTNERS LP	6.500	20390901	0.0145
KINDER MORGAN ENERGY PARTNERS LP	6.950	20380115	0.0288
KINDER MORGAN ENERGY PARTNERS LP	7.300	20330815	0.0124
KINDER MORGAN INC	3.150	20230115	0.0190
KINDER MORGAN INC	4.300	20250601	0.0299
KINDER MORGAN INC	4.300	20280301	0.0257
KINDER MORGAN INC	5.050	20460215	0.0167
KINDER MORGAN INC	5.200	20480301	0.0166
KINDER MORGAN INC	5.300	20341201	0.0163
KINDER MORGAN INC	5.550	20450601	0.0391
KING POWER CAP LTD	5.625	20241103	0.0148
KINROSS GOLD CORP	5.125	20210901	0.0098

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
KIRBY CORP	4.200	20280301	0.0101
KLA CORP	4.100	20290315	0.0166
KLA CORP	4.125	20211101	0.0097
KLA CORP	4.650	20241101	0.0258
KOHLS CORP	4.250	20250717	0.0126
KOMATSU FIN AMERICA INC	2.437	20220911	0.0094
KONINKLIJKE KPN NV	8.375	20301001	0.0257
KONINKLIJKE PHILIPS NV	5.000	20420315	0.0116
KONINKLIJKE PHILIPS NV	6.875	20380311	0.0206
KRAFT HEINZ FOODS CO	3.000	20260601	0.0365
KRAFT HEINZ FOODS CO	3.500	20220606	0.0379
KRAFT HEINZ FOODS CO	3.500	20220715	0.0187
KRAFT HEINZ FOODS CO	3.950	20250715	0.0385
KRAFT HEINZ FOODS CO	4.000	20230615	0.0309
KRAFT HEINZ FOODS CO	4.375	20460601	0.0532
KRAFT HEINZ FOODS CO	4.625	20290130	0.0220
KRAFT HEINZ FOODS CO	5.000	20350715	0.0199
KRAFT HEINZ FOODS CO	5.000	20420604	0.0380
KRAFT HEINZ FOODS CO	5.200	20450715	0.0391
KRAFT HEINZ FOODS CO	6.500	20400209	0.0174
KRAFT HEINZ FOODS CO	6.875	20390126	0.0198
KROGER CO	2.650	20261015	0.0138
KROGER CO	2.950	20211101	0.0095
KROGER CO	3.300	20210115	0.0131
KROGER CO	3.400	20220415	0.0096
KROGER CO	3.500	20260201	0.0097
KROGER CO	3.700	20270801	0.0118
KROGER CO	3.850	20230801	0.0117
KROGER CO	3.875	20461015	0.0089
KROGER CO	4.000	20240201	0.0099
KROGER CO	4.450	20470201	0.0193
KROGER CO	4.500	20290115	0.0125
KROGER CO	4.650	20480115	0.0098
KROGER CO	5.400	20490115	0.0131
KUWAIT PROJECTS CO SPC LTD	4.500	20270223	0.0093
KUWAIT PROJECTS CO SPC LTD	5.000	20230315	0.0099
L3HARRIS TECHNOLOGIES INC	3.832	20250427	0.0120
L3HARRIS TECHNOLOGIES INC	3.850	20230615	0.0145
L3HARRIS TECHNOLOGIES INC	3.850	20261215	0.0107
L3HARRIS TECHNOLOGIES INC	4.400	20280615	0.0179
L3HARRIS TECHNOLOGIES INC	4.400	20280615	0.0193
L3HARRIS TECHNOLOGIES INC	4.950	20210215	0.0095
L3HARRIS TECHNOLOGIES INC	5.054	20450427	0.0119
LABORATORY CORP OF AMERICA HLDGS	3.200	20220201	0.0094
LABORATORY CORP OF AMERICA HLDGS	3.250	20240901	0.0116
LABORATORY CORP OF AMERICA HLDGS	3.600	20250201	0.0194
LABORATORY CORP OF AMERICA HLDGS	3.600	20270901	0.0119
LABORATORY CORP OF AMERICA HLDGS	3.750	20220823	0.0096
LABORATORY CORP OF AMERICA HLDGS	4.625	20201115	0.0115

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September Index Profile - Index data as of August 31, 2019

Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
LABORATORY CORP OF AMERICA HLDGS	4.700	20450201	0.0187
LAFARGE SA	7.125	20360715	0.0127
LAM RESEARCH CORP	2.800	20210615	0.0150
LAM RESEARCH CORP	3.750	20260315	0.0150
LAM RESEARCH CORP	3.800	20250315	0.0101
LAM RESEARCH CORP	4.000	20290315	0.0208
LAM RESEARCH CORP	4.875	20490315	0.0173
LAS VEGAS SANDS CORP	3.200	20240808	0.0330
LAS VEGAS SANDS CORP	3.500	20260818	0.0188
LAS VEGAS SANDS CORP	3.900	20290808	0.0143
LATAM PASS-THRU TRUST 2015 1A	4.200	20271115	0.0125
LAZARD GROUP LLC	4.375	20290311	0.0103
LAZARD GROUP LLC	4.500	20280919	0.0103
LEADING AFFLUENCE LTD	4.500	20230124	0.0095
LEAR CORP	3.800	20270915	0.0142
LEAR CORP	5.250	20250115	0.0124
LEGG MASON INC	5.625	20440115	0.0116
LEGGETT & PLATT INC	3.500	20271115	0.0095
LEGGETT & PLATT INC	4.400	20290315	0.0101
LELAND STANFORD JUNIOR UNIVERSITY	3.647	20480501	0.0167
LIFE STORAGE LP	3.500	20260701	0.0115
LINCOLN NATL CORP	3.050	20300115	0.0093
LINCOLN NATL CORP	3.800	20280301	0.0100
LINCOLN NATL CORP	4.000	20230901	0.0100
LINCOLN NATL CORP	7.000	20400615	0.0135
LINK FIN CAYMAN 2009 LTD	2.875	20260721	0.0094
LINK FIN CAYMAN 2009 LTD	3.600	20240903	0.0099
LLOYDS BANK PLC	2.250	20220814	0.0277
LLOYDS BANK PLC	3.300	20210507	0.0236
LLOYDS BANK PLC	6.375	20210121	0.0213
LLOYDS BANKING GROUP PLC	2.907	20231107	0.0419
LLOYDS BANKING GROUP PLC	3.000	20220111	0.0281
LLOYDS BANKING GROUP PLC	3.100	20210706	0.0187
LLOYDS BANKING GROUP PLC	3.574	20281107	0.0333
LLOYDS BANKING GROUP PLC	3.750	20270111	0.0241
LLOYDS BANKING GROUP PLC	3.900	20240312	0.0196
LLOYDS BANKING GROUP PLC	4.050	20230816	0.0338
LLOYDS BANKING GROUP PLC	4.344	20480109	0.0279
LLOYDS BANKING GROUP PLC	4.375	20280322	0.0305
LLOYDS BANKING GROUP PLC	4.450	20250508	0.0301
LLOYDS BANKING GROUP PLC	4.500	20241104	0.0195
LLOYDS BANKING GROUP PLC	4.550	20280816	0.0254
LLOYDS BANKING GROUP PLC	4.582	20251210	0.0259
LLOYDS BANKING GROUP PLC	4.650	20260324	0.0296
LLOYDS BANKING GROUP PLC	5.300	20451201	0.0175
LOCKHEED MARTIN CORP	2.500	20201123	0.0233
LOCKHEED MARTIN CORP	2.900	20250301	0.0146
LOCKHEED MARTIN CORP	3.100	20230115	0.0096
LOCKHEED MARTIN CORP	3.350	20210915	0.0173

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September Index Profile - Index data as of August 31, 2019

Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
LOCKHEED MARTIN CORP	3.550	20260115	0.0401
LOCKHEED MARTIN CORP	3.600	20350301	0.0103
LOCKHEED MARTIN CORP	3.800	20450301	0.0214
LOCKHEED MARTIN CORP	4.070	20421215	0.0290
LOCKHEED MARTIN CORP	4.090	20520915	0.0355
LOCKHEED MARTIN CORP	4.500	20360515	0.0114
LOCKHEED MARTIN CORP	4.700	20460515	0.0319
LOCKHEED MARTIN CORP	6.150	20360901	0.0148
LOEWS CORP	2.625	20230515	0.0094
LOEWS CORP	3.750	20260401	0.0101
LOEWS CORP	4.125	20430515	0.0105
LONGFOR GROUP HLDGS LTD	4.500	20280116	0.0096
LOWE S COMPANIES INC	2.500	20260415	0.0253
LOWE S COMPANIES INC	3.100	20270503	0.0291
LOWE S COMPANIES INC	3.120	20220415	0.0143
LOWE S COMPANIES INC	3.375	20250915	0.0148
LOWE S COMPANIES INC	3.650	20290405	0.0304
LOWE S COMPANIES INC	3.700	20460415	0.0258
LOWE S COMPANIES INC	3.750	20210415	0.0100
LOWE S COMPANIES INC	3.800	20211115	0.0096
LOWE S COMPANIES INC	3.875	20230915	0.0100
LOWE S COMPANIES INC	4.050	20470503	0.0302
LOWE S COMPANIES INC	4.375	20450915	0.0157
LOWE S COMPANIES INC	4.550	20490405	0.0328
LOWE S COMPANIES INC	4.650	20420415	0.0160
LYB INTL FIN BV	4.000	20230715	0.0148
LYB INTL FIN BV	4.875	20440315	0.0207
LYB INTL FIN BV	5.250	20430715	0.0160
LYB INTL FIN II BV	3.500	20270302	0.0193
LYONDELLBASELL INDUSTRIES NV	4.625	20550226	0.0193
LYONDELLBASELL INDUSTRIES NV	5.750	20240415	0.0214
LYONDELLBASELL INDUSTRIES NV	6.000	20211115	0.0200
M&T BANK CORP	3.550	20230726	0.0097
MACY S RETAIL HLDGS INC	2.875	20230215	0.0136
MACY S RETAIL HLDGS INC	3.450	20210115	0.0093
MACY S RETAIL HLDGS INC	3.625	20240601	0.0092
MACY S RETAIL HLDGS INC	3.875	20220115	0.0103
MAF GLOBAL SECURITIES LTD	4.750	20240507	0.0160
MAF SUKUK LTD	4.500	20251103	0.0099
MAF SUKUK LTD	4.638	20290514	0.0123
MAGELLAN MIDSTREAM PARTNERS LP	3.950	20500301	0.0096
MAGELLAN MIDSTREAM PARTNERS LP	4.200	20471003	0.0100
MAGELLAN MIDSTREAM PARTNERS LP	4.250	20210201	0.0104
MAGELLAN MIDSTREAM PARTNERS LP	4.250	20460915	0.0101
MAGELLAN MIDSTREAM PARTNERS LP	4.850	20490201	0.0109
MAGELLAN MIDSTREAM PARTNERS LP	5.000	20260301	0.0139
MAGELLAN MIDSTREAM PARTNERS LP	5.150	20431015	0.0122
MAGNA INTL INC	3.625	20240615	0.0146
MAGNA INTL INC	4.150	20251001	0.0132

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
MANUFACTURERS AND TRADERS TRUST CO	2.500	20220518	0.0122
MANUFACTURERS AND TRADERS TRUST CO	2.625	20210125	0.0121
MANUFACTURERS AND TRADERS TRUST CO	2.900	20250206	0.0144
MANUFACTURERS AND TRADERS TRUST CO	3.400	20270817	0.0100
MANULIFE FINL CORP	4.061	20320224	0.0145
MANULIFE FINL CORP	4.150	20260304	0.0207
MANULIFE FINL CORP	4.700	20460623	0.0191
MANULIFE FINL CORP	4.900	20200917	0.0097
MANULIFE FINL CORP	5.375	20460304	0.0188
MARATHON OIL CORP	2.800	20221101	0.0187
MARATHON OIL CORP	3.850	20250601	0.0175
MARATHON OIL CORP	4.400	20270715	0.0199
MARATHON OIL CORP	5.200	20450601	0.0105
MARATHON OIL CORP	6.600	20371001	0.0177
MARATHON OIL CORP	6.800	20320315	0.0131
MARATHON PETROLEUM CORP	3.400	20201215	0.0122
MARATHON PETROLEUM CORP	3.625	20240915	0.0148
MARATHON PETROLEUM CORP	4.750	20231215	0.0124
MARATHON PETROLEUM CORP	4.750	20440915	0.0163
MARATHON PETROLEUM CORP	5.125	20210301	0.0196
MARATHON PETROLEUM CORP	5.125	20261215	0.0150
MARATHON PETROLEUM CORP	6.500	20410301	0.0299
MARKEL CORP	5.000	20460405	0.0111
MARKEL CORP	5.000	20490520	0.0136
MARRIOTT INTL INC	2.300	20220115	0.0138
MARRIOTT INTL INC	3.125	20260615	0.0142
MARRIOTT INTL INC	3.600	20240415	0.0109
MARSH & MCLENNAN COMPANIES INC	2.750	20220130	0.0094
MARSH & MCLENNAN COMPANIES INC	3.500	20201229	0.0132
MARSH & MCLENNAN COMPANIES INC	3.500	20240603	0.0118
MARSH & MCLENNAN COMPANIES INC	3.500	20250310	0.0099
MARSH & MCLENNAN COMPANIES INC	3.750	20260314	0.0122
MARSH & MCLENNAN COMPANIES INC	3.875	20240315	0.0202
MARSH & MCLENNAN COMPANIES INC	4.200	20480301	0.0132
MARSH & MCLENNAN COMPANIES INC	4.350	20470130	0.0110
MARSH & MCLENNAN COMPANIES INC	4.375	20290315	0.0325
MARSH & MCLENNAN COMPANIES INC	4.750	20390315	0.0117
MARSH & MCLENNAN COMPANIES INC	4.800	20210715	0.0096
MARSH & MCLENNAN COMPANIES INC	4.900	20490315	0.0304
MARTIN MARIETTA MATERIALS INC	3.500	20271215	0.0096
MARTIN MARIETTA MATERIALS INC	4.250	20471215	0.0113
MARUBENI CORP	3.560	20240426	0.0097
MARUBENI CORP	3.750	20230417	0.0098
MARVELL TECHNOLOGY GROUP LTD	4.200	20230622	0.0097
MARVELL TECHNOLOGY GROUP LTD	4.875	20280622	0.0104
MASCO CORP	4.375	20260401	0.0100
MASCO CORP	4.450	20250401	0.0102
MASHREQBANK PSC	4.250	20240226	0.0132
MASSACHUSETTS INSTITUTE OF TECHNOLOGY	3.885	21160701	0.0115

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
MASSACHUSETTS INSTITUTE OF TECHNOLOGY	4.678	21140701	0.0152
MASSACHUSETTS INSTITUTE OF TECHNOLOGY	5.600	21110701	0.0243
MASTERCARD INC	2.000	20211121	0.0121
MASTERCARD INC	2.950	20261121	0.0147
MASTERCARD INC	2.950	20290601	0.0198
MASTERCARD INC	3.375	20240401	0.0199
MASTERCARD INC	3.500	20280226	0.0101
MASTERCARD INC	3.650	20490601	0.0217
MASTERCARD INC	3.800	20461121	0.0130
MASTERCARD INC	3.950	20480226	0.0110
MAXIM INTEGRATED PRODUCTS INC	3.375	20230315	0.0096
MAXIM INTEGRATED PRODUCTS INC	3.450	20270615	0.0095
MCCORMICK & CO INC	2.700	20220815	0.0140
MCCORMICK & CO INC	3.150	20240815	0.0134
MCCORMICK & CO INC	3.400	20270815	0.0147
MCDONALD S CORP	2.625	20220115	0.0253
MCDONALD S CORP	2.625	20290901	0.0186
MCDONALD S CORP	2.750	20201209	0.0187
MCDONALD S CORP	3.250	20240610	0.0098
MCDONALD S CORP	3.350	20230401	0.0195
MCDONALD S CORP	3.375	20250526	0.0138
MCDONALD S CORP	3.500	20270301	0.0171
MCDONALD S CORP	3.625	20430501	0.0097
MCDONALD S CORP	3.625	20490901	0.0191
MCDONALD S CORP	3.700	20260130	0.0350
MCDONALD S CORP	3.700	20420215	0.0097
MCDONALD S CORP	3.800	20280401	0.0217
MCDONALD S CORP	4.450	20470301	0.0230
MCDONALD S CORP	4.450	20480901	0.0166
MCDONALD S CORP	4.600	20450526	0.0132
MCDONALD S CORP	4.700	20351209	0.0168
MCDONALD S CORP	4.875	20451209	0.0399
MCDONALD S CORP	6.300	20371015	0.0221
MCDONALD S CORP	6.300	20380301	0.0197
MCKESSON CORP	3.650	20201130	0.0132
MCKESSON CORP	3.796	20240315	0.0216
MCKESSON CORP	3.950	20280216	0.0118
MDC GMTN BV	3.000	20240419	0.0164
MDC GMTN BV	3.750	20290419	0.0134
MEAD JOHNSON NUTRITION CO	3.000	20201115	0.0141
MEAD JOHNSON NUTRITION CO	4.125	20251115	0.0154
MEAD JOHNSON NUTRITION CO	4.600	20440601	0.0118
MEDCO HEALTH SOLUTIONS INC	4.125	20200915	0.0095
MEDTRONIC INC	2.750	20230401	0.0102
MEDTRONIC INC	3.150	20220315	0.0296
MEDTRONIC INC	3.500	20250315	0.0543
MEDTRONIC INC	4.375	20350315	0.0438
MEDTRONIC INC	4.625	20450315	0.0441
MEMORIAL SLOAN-KETTERING CANCER CENTER	4.200	20550701	0.0129

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
MERCK & CO INC	2.350	20220210	0.0234
MERCK & CO INC	2.400	20220915	0.0189
MERCK & CO INC	2.750	20250210	0.0479
MERCK & CO INC	2.800	20230518	0.0337
MERCK & CO INC	2.900	20240307	0.0146
MERCK & CO INC	3.400	20290307	0.0360
MERCK & CO INC	3.600	20420915	0.0105
MERCK & CO INC	3.700	20450210	0.0420
MERCK & CO INC	3.875	20210115	0.0218
MERCK & CO INC	3.900	20390307	0.0221
MERCK & CO INC	4.000	20490307	0.0338
MERCK & CO INC	4.150	20430518	0.0285
MERCK & CO INC	6.500	20331201	0.0179
METLIFE INC	3.000	20250301	0.0097
METLIFE INC	3.048	20221215	0.0095
METLIFE INC	3.600	20240410	0.0199
METLIFE INC	3.600	20251113	0.0100
METLIFE INC	4.050	20450301	0.0215
METLIFE INC	4.125	20420813	0.0159
METLIFE INC	4.368	20230915	0.0202
METLIFE INC	4.600	20460513	0.0173
METLIFE INC	4.875	20431113	0.0236
METLIFE INC	5.700	20350615	0.0252
METLIFE INC	5.875	20410206	0.0193
METLIFE INC	6.375	20340615	0.0198
METLIFE INC	6.400	20661215	0.0271
METLIFE INC	6.500	20321215	0.0157
METLIFE INC	10.750	20690801	0.0149
MICROCHIP TECHNOLOGY INC	3.922	20210601	0.0190
MICROCHIP TECHNOLOGY INC	4.333	20230601	0.0196
MICRON TECHNOLOGY INC	4.185	20270215	0.0172
MICRON TECHNOLOGY INC	4.640	20240206	0.0118
MICRON TECHNOLOGY INC	4.663	20300215	0.0164
MICRON TECHNOLOGY INC	4.975	20260206	0.0100
MICRON TECHNOLOGY INC	5.327	20290206	0.0142
MICRON TECHNOLOGY INC	5.500	20250201	0.0098
MICROSOFT CORP	1.550	20210808	0.0505
MICROSOFT CORP	2.000	20201103	0.0418
MICROSOFT CORP	2.000	20230808	0.0280
MICROSOFT CORP	2.125	20221115	0.0141
MICROSOFT CORP	2.375	20220212	0.0281
MICROSOFT CORP	2.375	20230501	0.0190
MICROSOFT CORP	2.400	20220206	0.0328
MICROSOFT CORP	2.400	20260808	0.0762
MICROSOFT CORP	2.650	20221103	0.0191
MICROSOFT CORP	2.700	20250212	0.0434
MICROSOFT CORP	2.875	20240206	0.0435
MICROSOFT CORP	3.000	20201001	0.0189
MICROSOFT CORP	3.125	20251103	0.0598

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
MICROSOFT CORP	3.300	20270206	0.0807
MICROSOFT CORP	3.450	20360808	0.0466
MICROSOFT CORP	3.500	20350212	0.0311
MICROSOFT CORP	3.500	20421115	0.0188
MICROSOFT CORP	3.625	20231215	0.0299
MICROSOFT CORP	3.700	20460808	0.0978
MICROSOFT CORP	3.750	20430501	0.0108
MICROSOFT CORP	3.750	20450212	0.0380
MICROSOFT CORP	3.950	20560808	0.0509
MICROSOFT CORP	4.000	20210208	0.0095
MICROSOFT CORP	4.000	20550212	0.0510
MICROSOFT CORP	4.100	20370206	0.0557
MICROSOFT CORP	4.200	20351103	0.0227
MICROSOFT CORP	4.250	20470206	0.0705
MICROSOFT CORP	4.450	20451103	0.0726
MICROSOFT CORP	4.500	20401001	0.0240
MICROSOFT CORP	4.500	20570206	0.0494
MICROSOFT CORP	4.750	20551103	0.0257
MICROSOFT CORP	4.875	20431215	0.0125
MICROSOFT CORP	5.200	20390601	0.0193
MICROSOFT CORP	5.300	20410208	0.0261
MID AMERICA APARTMENTS LP	3.600	20270601	0.0119
MID AMERICA APARTMENTS LP	3.950	20290315	0.0114
MIDAMERICAN ENERGY CO	3.500	20241015	0.0099
MIDAMERICAN ENERGY CO	3.650	20290415	0.0125
MIDAMERICAN ENERGY CO	3.650	20480801	0.0145
MIDAMERICAN ENERGY CO	4.250	20490715	0.0205
MINMETALS BOUNTEOUS FIN BVI LTD	4.200	20260727	0.0139
MINMETALS BOUNTEOUS FIN BVI LTD	4.750	20250730	0.0102
MITSUBISHI CORP	2.500	20240709	0.0093
MITSUBISHI CORP	2.625	20220714	0.0093
MITSUBISHI CORP	3.375	20240723	0.0097
MIZUHO FINL GROUP CAYMAN 2 LTD	4.200	20220718	0.0289
MIZUHO FINL GROUP INC	2.273	20210913	0.0232
MIZUHO FINL GROUP INC	2.601	20220911	0.0188
MIZUHO FINL GROUP INC	2.721	20230716	0.0187
MIZUHO FINL GROUP INC	2.839	20250716	0.0094
MIZUHO FINL GROUP INC	2.839	20260913	0.0192
MIZUHO FINL GROUP INC	2.953	20220228	0.0281
MIZUHO FINL GROUP INC	3.153	20300716	0.0144
MIZUHO FINL GROUP INC	3.170	20270911	0.0215
MIZUHO FINL GROUP INC	3.549	20230305	0.0166
MIZUHO FINL GROUP INC	3.663	20270228	0.0099
MIZUHO FINL GROUP INC	3.922	20240911	0.0218
MIZUHO FINL GROUP INC	4.018	20280305	0.0271
MIZUHO FINL GROUP INC	4.254	20290911	0.0211
MMC FIN DAC	3.849	20220408	0.0095
MOHAWK INDUSTRIES INC	3.850	20230201	0.0117
MOLSON COORS BREWING CO	2.100	20210715	0.0184

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September Index Profile - Index data as of August 31, 2019

Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
MOLSON COORS BREWING CO	3.000	20260715	0.0374
MOLSON COORS BREWING CO	3.500	20220501	0.0096
MOLSON COORS BREWING CO	4.200	20460715	0.0340
MOLSON COORS BREWING CO	5.000	20420501	0.0230
MONDELEZ INTL INC	3.625	20230507	0.0147
MONDELEZ INTL INC	3.625	20260213	0.0119
MONDELEZ INTL INC	4.000	20240201	0.0137
MONDELEZ INTL INC	4.125	20280507	0.0146
MOODY S CORP	2.750	20211215	0.0094
MOODY S CORP	4.500	20220901	0.0100
MOODY S CORP	4.875	20240215	0.0102
MOODY S CORP	5.250	20440715	0.0143
MOODY S CORP	5.500	20200901	0.0097
MORGAN STANLEY	2.500	20210421	0.0467
MORGAN STANLEY	2.625	20211117	0.0609
MORGAN STANLEY	2.720	20250722	0.0377
MORGAN STANLEY	2.750	20220519	0.0613
MORGAN STANLEY	3.125	20230123	0.0476
MORGAN STANLEY	3.125	20260727	0.0575
MORGAN STANLEY	3.591	20280722	0.0591
MORGAN STANLEY	3.625	20270120	0.0593
MORGAN STANLEY	3.700	20241023	0.0597
MORGAN STANLEY	3.737	20240424	0.0537
MORGAN STANLEY	3.750	20230225	0.0484
MORGAN STANLEY	3.772	20290124	0.0600
MORGAN STANLEY	3.875	20240429	0.0600
MORGAN STANLEY	3.875	20260127	0.0599
MORGAN STANLEY	3.950	20270423	0.0399
MORGAN STANLEY	3.971	20380722	0.0413
MORGAN STANLEY	4.000	20250723	0.0601
MORGAN STANLEY	4.000	20460813	0.0186
MORGAN STANLEY	4.100	20230522	0.0394
MORGAN STANLEY	4.300	20450127	0.0548
MORGAN STANLEY	4.350	20260908	0.0462
MORGAN STANLEY	4.375	20470122	0.0504
MORGAN STANLEY	4.431	20300123	0.0633
MORGAN STANLEY	4.457	20390422	0.0221
MORGAN STANLEY	4.875	20221101	0.0402
MORGAN STANLEY	5.000	20251124	0.0419
MORGAN STANLEY	5.500	20210728	0.0481
MORGAN STANLEY	5.750	20210125	0.0503
MORGAN STANLEY	6.250	20260809	0.0163
MORGAN STANLEY	6.375	20420724	0.0550
MORGAN STANLEY	7.250	20320401	0.0268
MOSAIC CO	3.250	20221115	0.0105
MOSAIC CO	4.050	20271115	0.0136
MOSAIC CO	4.250	20231115	0.0177
MOSAIC CO	5.450	20331115	0.0107
MOSAIC CO	5.625	20431115	0.0125

INDEX CONSTITUENTS

September Index Profile - Index data as of August 31, 2019

Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
MOTOROLA SOLUTIONS INC	3.500	20230301	0.0116
MOTOROLA SOLUTIONS INC	3.750	20220515	0.0106
MOTOROLA SOLUTIONS INC	4.000	20240901	0.0120
MOTOROLA SOLUTIONS INC	4.600	20280223	0.0140
MOTOROLA SOLUTIONS INC	4.600	20290523	0.0164
MPLX LP	3.375	20230315	0.0096
MPLX LP	4.000	20250215	0.0097
MPLX LP	4.000	20280315	0.0245
MPLX LP	4.125	20270301	0.0247
MPLX LP	4.500	20230715	0.0195
MPLX LP	4.500	20380415	0.0339
MPLX LP	4.700	20480415	0.0289
MPLX LP	4.800	20290215	0.0154
MPLX LP	4.875	20241201	0.0235
MPLX LP	4.875	20250601	0.0244
MPLX LP	4.900	20580415	0.0095
MPLX LP	5.200	20470301	0.0206
MPLX LP	5.500	20490215	0.0315
MPT OPERATING PARTNERSHIP LP	4.625	20290801	0.0172
MPT OPERATING PARTNERSHIP LP	5.000	20271015	0.0280
MPT OPERATING PARTNERSHIP LP	5.250	20260801	0.0098
MPT OPERATING PARTNERSHIP LP	6.375	20240301	0.0099
MTR CORP CI LTD	2.500	20261102	0.0113
MUFG FINL GROUP INC	2.190	20210913	0.0279
MUFG FINL GROUP INC	2.527	20230913	0.0094
MUFG FINL GROUP INC	2.623	20220718	0.0420
MUFG FINL GROUP INC	2.665	20220725	0.0373
MUFG FINL GROUP INC	2.757	20260913	0.0189
MUFG FINL GROUP INC	2.801	20240718	0.0189
MUFG FINL GROUP INC	2.950	20210301	0.0425
MUFG FINL GROUP INC	2.998	20220222	0.0188
MUFG FINL GROUP INC	3.195	20290718	0.0339
MUFG FINL GROUP INC	3.218	20220307	0.0287
MUFG FINL GROUP INC	3.287	20270725	0.0195
MUFG FINL GROUP INC	3.407	20240307	0.0294
MUFG FINL GROUP INC	3.455	20230302	0.0292
MUFG FINL GROUP INC	3.535	20210726	0.0142
MUFG FINL GROUP INC	3.677	20270222	0.0199
MUFG FINL GROUP INC	3.741	20290307	0.0306
MUFG FINL GROUP INC	3.751	20390718	0.0303
MUFG FINL GROUP INC	3.761	20230726	0.0421
MUFG FINL GROUP INC	3.777	20250302	0.0151
MUFG FINL GROUP INC	3.850	20260301	0.0607
MUFG FINL GROUP INC	3.961	20280302	0.0270
MUFG FINL GROUP INC	4.050	20280911	0.0210
MUFG FINL GROUP INC	4.153	20390307	0.0108
MUFG FINL GROUP INC	4.286	20380726	0.0108
MUFG LEASE & FIN CO LTD	2.250	20210907	0.0093
MUFG LEASE & FIN CO LTD	2.750	20201021	0.0093

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
MUFG UNION BANK NA	3.150	20220401	0.0192
MYLAN INC	4.200	20231129	0.0097
MYLAN INC	4.550	20280415	0.0151
MYLAN INC	5.200	20480415	0.0153
MYLAN INC	5.400	20431129	0.0100
MYLAN NV	3.150	20210615	0.0420
MYLAN NV	3.750	20201215	0.0094
MYLAN NV	3.950	20260615	0.0433
MYLAN NV	5.250	20460615	0.0203
NAN FUNG TREASURY II LTD	5.500	22991231	0.0092
NAN FUNG TREASURY LTD	5.000	20280905	0.0103
NASDAQ INC	3.850	20260630	0.0101
NASDAQ INC	4.250	20240601	0.0101
NATIONWIDE BUILDING SOCIETY	4.000	20260914	0.0239
NATL AUSTRALIA BANK LTD NEW YORK BRANCH	1.875	20210712	0.0230
NATL AUSTRALIA BANK LTD NEW YORK BRANCH	2.500	20210112	0.0167
NATL AUSTRALIA BANK LTD NEW YORK BRANCH	2.500	20220522	0.0188
NATL AUSTRALIA BANK LTD NEW YORK BRANCH	2.500	20260712	0.0235
NATL AUSTRALIA BANK LTD NEW YORK BRANCH	2.625	20210114	0.0186
NATL AUSTRALIA BANK LTD NEW YORK BRANCH	2.800	20220110	0.0188
NATL AUSTRALIA BANK LTD NEW YORK BRANCH	2.875	20230412	0.0096
NATL AUSTRALIA BANK LTD NEW YORK BRANCH	3.000	20230120	0.0143
NATL AUSTRALIA BANK LTD NEW YORK BRANCH	3.375	20210920	0.0096
NATL AUSTRALIA BANK LTD NEW YORK BRANCH	3.375	20260114	0.0148
NATL AUSTRALIA BANK LTD NEW YORK BRANCH	3.625	20230620	0.0147
NATL AUSTRALIA BANK LTD NEW YORK BRANCH	3.700	20211104	0.0145
NATL BANK OF CANADA	2.200	20201102	0.0186
NATL FUEL GAS CO	3.750	20230301	0.0097
NATL FUEL GAS CO	4.900	20211201	0.0097
NATL OILWELL VARCO INC	2.600	20221201	0.0259
NATL OILWELL VARCO INC	3.950	20421201	0.0184
NATL RURAL UTILITIES COOPERATIVE FIN CORP	2.850	20250127	0.0095
NATL RURAL UTILITIES COOPERATIVE FIN CORP	3.400	20280207	0.0140
NATL RURAL UTILITIES COOPERATIVE FIN CORP	4.023	20321101	0.0130
NATL RURAL UTILITIES COOPERATIVE FIN CORP	4.300	20490315	0.0116
NBCUNIVERSAL MEDIA LLC	2.875	20230115	0.0191
NBCUNIVERSAL MEDIA LLC	4.375	20210401	0.0388
NBCUNIVERSAL MEDIA LLC	4.450	20430115	0.0217
NBCUNIVERSAL MEDIA LLC	5.950	20410401	0.0313
NBCUNIVERSAL MEDIA LLC	6.400	20400430	0.0150
NESTLE HLDGS INC	1.375	20210713	0.0110
NESTLE HLDGS INC	1.875	20210309	0.0102
NESTLE HLDGS INC	2.375	20220118	0.0123
NESTLE HLDGS INC	2.375	20221117	0.0152
NESTLE HLDGS INC	3.125	20230322	0.0117
NETAPP INC	3.375	20210615	0.0094
NEVADA POWER CO	3.700	20290501	0.0103
NEW YORK AND PRESBYTERIAN HOSPITAL	4.024	20450801	0.0167
NEWELL BRANDS INC	3.850	20230401	0.0338

INDEX CONSTITUENTS

September Index Profile - Index data as of August 31, 2019

Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
NEWELL BRANDS INC	4.200	20260401	0.0388
NEWELL BRANDS INC	5.500	20460401	0.0135
NEWFIELD EXPLORATION CO	5.375	20260101	0.0143
NEWFIELD EXPLORATION CO	5.625	20240701	0.0204
NEWFIELD EXPLORATION CO	5.750	20220130	0.0148
NEWMONT GOLDCORP CORP	3.500	20220315	0.0190
NEWMONT GOLDCORP CORP	3.700	20230315	0.0157
NEWMONT GOLDCORP CORP	4.875	20420315	0.0225
NEWMONT GOLDCORP CORP	5.875	20350401	0.0143
NEWMONT GOLDCORP CORP	6.250	20391001	0.0224
NEXTERA ENERGY CAP HLDGS INC	2.403	20210901	0.0278
NEXTERA ENERGY CAP HLDGS INC	2.800	20230115	0.0094
NEXTERA ENERGY CAP HLDGS INC	2.900	20220401	0.0190
NEXTERA ENERGY CAP HLDGS INC	3.150	20240401	0.0175
NEXTERA ENERGY CAP HLDGS INC	3.342	20200901	0.0132
NEXTERA ENERGY CAP HLDGS INC	3.500	20290401	0.0100
NEXTERA ENERGY CAP HLDGS INC	3.550	20270501	0.0248
NEXTERA ENERGY CAP HLDGS INC	4.800	20771201	0.0104
NEXTERA ENERGY CAP HLDGS INC	5.650	20790501	0.0101
NIKE INC	2.250	20230501	0.0094
NIKE INC	2.375	20261101	0.0191
NIKE INC	3.375	20461101	0.0101
NIKE INC	3.625	20430501	0.0104
NIKE INC	3.875	20451101	0.0216
NISOURCE INC	2.650	20221117	0.0094
NISOURCE INC	2.950	20290901	0.0141
NISOURCE INC	3.490	20270515	0.0197
NISOURCE INC	3.950	20480330	0.0154
NISOURCE INC	4.375	20470515	0.0214
NISOURCE INC	4.800	20440215	0.0166
NISOURCE INC	5.250	20430215	0.0114
NISOURCE INC	5.650	20450201	0.0122
NOBLE ENERGY INC	3.850	20280115	0.0116
NOBLE ENERGY INC	3.900	20241115	0.0127
NOBLE ENERGY INC	4.150	20211215	0.0192
NOBLE ENERGY INC	4.950	20470815	0.0102
NOBLE ENERGY INC	5.050	20441115	0.0176
NOBLE ENERGY INC	5.250	20431115	0.0211
NOBLE ENERGY INC	6.000	20410301	0.0191
NORDSTROM INC	4.000	20211015	0.0096
NORDSTROM INC	5.000	20440115	0.0174
NORFOLK SOUTHERN CORP	2.900	20260615	0.0115
NORFOLK SOUTHERN CORP	2.903	20230215	0.0113
NORFOLK SOUTHERN CORP	3.000	20220401	0.0115
NORFOLK SOUTHERN CORP	3.250	20211201	0.0095
NORFOLK SOUTHERN CORP	3.800	20280801	0.0123
NORFOLK SOUTHERN CORP	3.942	20471101	0.0155
NORFOLK SOUTHERN CORP	3.950	20421001	0.0124
NORFOLK SOUTHERN CORP	4.050	20520815	0.0158

INDEX CONSTITUENTS

September Index Profile - Index data as of August 31, 2019

Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
NORFOLK SOUTHERN CORP	4.150	20480228	0.0150
NORFOLK SOUTHERN CORP	4.450	20450615	0.0111
NORFOLK SOUTHERN CORP	4.650	20460115	0.0136
NORFOLK SOUTHERN CORP	4.837	20411001	0.0138
NORFOLK SOUTHERN CORP	5.100	21180801	0.0190
NORTHERN STATES POWER CO	3.400	20420815	0.0099
NORTHERN STATES POWER CO	3.600	20470915	0.0125
NORTHERN TRUST CORP	2.375	20220802	0.0094
NORTHERN TRUST CORP	3.150	20290503	0.0100
NORTHERN TRUST CORP	3.375	20210823	0.0095
NORTHERN TRUST CORP	3.450	20201104	0.0095
NORTHERN TRUST CORP	3.650	20280803	0.0103
NORTHERN TRUST CORP	3.950	20251030	0.0154
NORTHROP GRUMMAN CORP	2.080	20201015	0.0186
NORTHROP GRUMMAN CORP	2.550	20221015	0.0283
NORTHROP GRUMMAN CORP	2.930	20250115	0.0287
NORTHROP GRUMMAN CORP	3.200	20270201	0.0146
NORTHROP GRUMMAN CORP	3.250	20230801	0.0202
NORTHROP GRUMMAN CORP	3.250	20280115	0.0392
NORTHROP GRUMMAN CORP	3.500	20210315	0.0133
NORTHROP GRUMMAN CORP	3.850	20450415	0.0125
NORTHROP GRUMMAN CORP	4.030	20471015	0.0486
NORTHROP GRUMMAN CORP	4.750	20430601	0.0218
NORTHWELL HEALTHCARE INC	3.979	20461101	0.0105
NORTHWELL HEALTHCARE INC	4.260	20471101	0.0185
NORTHWESTERN UNIVERSITY	4.643	20441201	0.0133
NOVARTIS CAP CORP	2.400	20220517	0.0188
NOVARTIS CAP CORP	2.400	20220921	0.0284
NOVARTIS CAP CORP	3.000	20251120	0.0344
NOVARTIS CAP CORP	3.100	20270517	0.0200
NOVARTIS CAP CORP	3.400	20240506	0.0427
NOVARTIS CAP CORP	3.700	20420921	0.0106
NOVARTIS CAP CORP	4.000	20451120	0.0276
NOVARTIS CAP CORP	4.400	20440506	0.0431
NSTAR ELECTRIC CO	3.200	20270515	0.0138
NTPC LTD	4.250	20260226	0.0098
NTPC LTD	4.375	20241126	0.0099
NTPC LTD	4.750	20221003	0.0099
NTPC LTD	5.625	20210714	0.0098
NUCOR CORP	3.950	20280501	0.0104
NUCOR CORP	4.000	20230801	0.0099
NUCOR CORP	4.125	20220915	0.0119
NUCOR CORP	4.400	20480501	0.0110
NUCOR CORP	5.200	20430801	0.0118
NUCOR CORP	6.400	20371201	0.0172
NUTRIEN LTD	3.375	20250315	0.0104
NUTRIEN LTD	3.625	20240315	0.0139
NUTRIEN LTD	4.200	20290401	0.0157
NUTRIEN LTD	5.000	20490401	0.0167

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September Index Profile - Index data as of August 31, 2019

Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
NVIDIA CORP	2.200	20210916	0.0186
NVIDIA CORP	3.200	20260916	0.0196
NVR INC	3.950	20220915	0.0117
NXP BV	4.875	20240301	0.0204
NXP BV	5.350	20260301	0.0106
NXP BV	5.550	20281201	0.0108
NYU HOSPITALS CENTER	4.368	20470701	0.0119
O REILLY AUTOMOTIVE INC	3.550	20260315	0.0099
O REILLY AUTOMOTIVE INC	3.600	20270901	0.0149
O REILLY AUTOMOTIVE INC	3.900	20290601	0.0102
O REILLY AUTOMOTIVE INC	4.350	20280601	0.0104
O REILLY AUTOMOTIVE INC	4.875	20210114	0.0095
OCCIDENTAL PETROLEUM CORP	2.600	20210813	0.0278
OCCIDENTAL PETROLEUM CORP	2.700	20220815	0.0372
OCCIDENTAL PETROLEUM CORP	2.700	20230215	0.0220
OCCIDENTAL PETROLEUM CORP	2.900	20240815	0.0557
OCCIDENTAL PETROLEUM CORP	3.000	20270215	0.0138
OCCIDENTAL PETROLEUM CORP	3.125	20220215	0.0152
OCCIDENTAL PETROLEUM CORP	3.200	20260815	0.0186
OCCIDENTAL PETROLEUM CORP	3.400	20260415	0.0218
OCCIDENTAL PETROLEUM CORP	3.500	20250615	0.0143
OCCIDENTAL PETROLEUM CORP	3.500	20290815	0.0282
OCCIDENTAL PETROLEUM CORP	4.100	20210201	0.0235
OCCIDENTAL PETROLEUM CORP	4.100	20470215	0.0137
OCCIDENTAL PETROLEUM CORP	4.200	20480315	0.0187
OCCIDENTAL PETROLEUM CORP	4.300	20390815	0.0144
OCCIDENTAL PETROLEUM CORP	4.400	20460415	0.0231
OCCIDENTAL PETROLEUM CORP	4.400	20490815	0.0144
OCCIDENTAL PETROLEUM CORP	4.625	20450615	0.0147
OGLETHORPE POWER CORP	5.050	20481001	0.0117
OHIO POWER CO	5.375	20211001	0.0100
OIL INDIA INTL PTE LTD	4.000	20270421	0.0098
OIL INDIA LTD	5.125	20290204	0.0116
OIL INDIA LTD	5.375	20240417	0.0104
OLD REPUBLIC INTL CORP	3.875	20260826	0.0107
OMEGA HEALTHCARE INVESTORS INC	4.375	20230801	0.0136
OMEGA HEALTHCARE INVESTORS INC	4.500	20270401	0.0140
OMEGA HEALTHCARE INVESTORS INC	4.750	20280115	0.0111
OMEGA HEALTHCARE INVESTORS INC	5.250	20260115	0.0123
OMNICOM GROUP INC	3.600	20260415	0.0277
OMNICOM GROUP INC	3.625	20220501	0.0241
OMNICOM GROUP INC	3.650	20241101	0.0148
ONCOR ELECTRIC DELIVERY CO LLC	2.750	20240601	0.0096
ONCOR ELECTRIC DELIVERY CO LLC	3.750	20450401	0.0118
ONCOR ELECTRIC DELIVERY CO LLC	3.800	20490601	0.0108
ONCOR ELECTRIC DELIVERY CO LLC	5.300	20420601	0.0127
ONCOR ELECTRIC DELIVERY CO LLC	7.000	20320501	0.0137
ONE GAS INC	4.658	20440201	0.0138
ONEOK INC	2.750	20240901	0.0093

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
ONEOK INC	3.400	20290901	0.0139
ONEOK INC	4.000	20270713	0.0097
ONEOK INC	4.250	20220201	0.0105
ONEOK INC	4.350	20290315	0.0142
ONEOK INC	4.450	20490901	0.0141
ONEOK INC	4.550	20280715	0.0161
ONEOK INC	4.950	20470713	0.0140
ONEOK INC	5.200	20480715	0.0208
ONEOK INC	7.500	20230901	0.0112
ONEOK PARTNERS LP	3.375	20221001	0.0172
ONEOK PARTNERS LP	4.900	20250315	0.0103
ONEOK PARTNERS LP	6.125	20410201	0.0147
ONEOK PARTNERS LP	6.650	20361001	0.0143
ONEOK PARTNERS LP	6.850	20371015	0.0147
ORACLE CORP	1.900	20210915	0.0788
ORACLE CORP	2.400	20230915	0.0473
ORACLE CORP	2.500	20220515	0.0470
ORACLE CORP	2.500	20221015	0.0472
ORACLE CORP	2.625	20230215	0.0235
ORACLE CORP	2.650	20260715	0.0568
ORACLE CORP	2.800	20210708	0.0282
ORACLE CORP	2.950	20241115	0.0387
ORACLE CORP	2.950	20250515	0.0485
ORACLE CORP	3.250	20271115	0.0547
ORACLE CORP	3.250	20300515	0.0100
ORACLE CORP	3.400	20240708	0.0392
ORACLE CORP	3.625	20230715	0.0197
ORACLE CORP	3.800	20371115	0.0364
ORACLE CORP	3.850	20360715	0.0261
ORACLE CORP	3.900	20350515	0.0263
ORACLE CORP	4.000	20460715	0.0628
ORACLE CORP	4.000	20471115	0.0481
ORACLE CORP	4.125	20450515	0.0428
ORACLE CORP	4.300	20340708	0.0382
ORACLE CORP	4.375	20550515	0.0281
ORACLE CORP	4.500	20440708	0.0224
ORACLE CORP	5.375	20400715	0.0553
ORACLE CORP	6.125	20390708	0.0331
ORACLE CORP	6.500	20380415	0.0345
ORANGE SA	4.125	20210914	0.0195
ORANGE SA	5.375	20420113	0.0216
ORANGE SA	5.500	20440206	0.0209
ORANGE SA	9.000	20310301	0.0732
ORIENT HUIZHI LTD	3.625	20221130	0.0140
ORIX CORP	2.650	20210413	0.0093
ORIX CORP	2.900	20220718	0.0141
ORIX CORP	3.200	20220119	0.0095
ORIX CORP	3.250	20241204	0.0135
ORIX CORP	3.700	20270718	0.0100

INDEX CONSTITUENTS

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
ORIX CORP	4.050	20240116	0.0099
OVPH LTD	5.875	22991231	0.0232
OWENS CORNING	4.300	20470715	0.0102
PACCAR FINL CORP	2.650	20220510	0.0095
PACIFICORP	4.125	20490115	0.0134
PACIFICORP	4.150	20500215	0.0133
PACIFICORP	5.750	20370401	0.0151
PACIFICORP	6.000	20390115	0.0171
PACIFICORP	6.250	20371015	0.0161
PACKAGING CORP OF AMERICA	2.450	20201215	0.0093
PACKAGING CORP OF AMERICA	3.400	20271215	0.0097
PACKAGING CORP OF AMERICA	4.500	20231101	0.0141
PARKER-HANNIFIN CORP	2.700	20240614	0.0109
PARKER-HANNIFIN CORP	3.250	20270301	0.0137
PARKER-HANNIFIN CORP	3.250	20290614	0.0195
PARKER-HANNIFIN CORP	3.300	20241121	0.0098
PARKER-HANNIFIN CORP	4.000	20490614	0.0165
PARKER-HANNIFIN CORP	4.100	20470301	0.0127
PARKER-HANNIFIN CORP	4.200	20341121	0.0106
PARKER-HANNIFIN CORP	4.450	20441121	0.0109
PARTNERRE FIN B LLC	3.700	20290702	0.0098
PATTERSON-UTI ENERGY INC	3.950	20280201	0.0097
PCCW-HKT CAP NO 5 LTD	3.750	20230308	0.0097
PECO ENERGY CO	3.900	20480301	0.0141
PENSKE TRUCK LEASING CO LP	3.950	20250310	0.0139
PEOPLE S UNITED FINL INC	3.650	20221206	0.0096
PEPSICO INC	1.700	20211006	0.0139
PEPSICO INC	2.000	20210415	0.0186
PEPSICO INC	2.150	20201014	0.0205
PEPSICO INC	2.250	20220502	0.0140
PEPSICO INC	2.375	20261006	0.0190
PEPSICO INC	2.625	20290729	0.0191
PEPSICO INC	2.750	20220305	0.0240
PEPSICO INC	2.750	20230301	0.0241
PEPSICO INC	2.750	20250430	0.0194
PEPSICO INC	2.850	20260224	0.0145
PEPSICO INC	3.000	20210825	0.0141
PEPSICO INC	3.000	20271015	0.0299
PEPSICO INC	3.100	20220717	0.0153
PEPSICO INC	3.125	20201101	0.0189
PEPSICO INC	3.375	20490729	0.0201
PEPSICO INC	3.450	20461006	0.0308
PEPSICO INC	3.500	20250717	0.0140
PEPSICO INC	3.600	20240301	0.0251
PEPSICO INC	3.600	20420813	0.0124
PEPSICO INC	4.000	20420305	0.0166
PEPSICO INC	4.000	20470502	0.0168
PEPSICO INC	4.250	20441022	0.0114
PEPSICO INC	4.450	20460414	0.0354

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
PEPSICO INC	4.600	20450717	0.0119
PEPSICO INC	5.500	20400115	0.0153
PEPSICO INC	7.000	20290301	0.0133
PERKINELMER INC	5.000	20211115	0.0098
PERRIGO FIN UNLTD CO	3.900	20241215	0.0133
PERRIGO FIN UNLTD CO	4.375	20260315	0.0135
PFIZER INC	1.950	20210603	0.0213
PFIZER INC	2.200	20211215	0.0186
PFIZER INC	2.750	20260603	0.0241
PFIZER INC	2.800	20220311	0.0096
PFIZER INC	2.950	20240315	0.0147
PFIZER INC	3.000	20210915	0.0191
PFIZER INC	3.000	20230615	0.0193
PFIZER INC	3.000	20261215	0.0343
PFIZER INC	3.200	20230915	0.0196
PFIZER INC	3.400	20240515	0.0198
PFIZER INC	3.450	20290315	0.0358
PFIZER INC	3.600	20280915	0.0205
PFIZER INC	3.900	20390315	0.0162
PFIZER INC	4.000	20361215	0.0216
PFIZER INC	4.000	20490315	0.0274
PFIZER INC	4.100	20380915	0.0155
PFIZER INC	4.125	20461215	0.0275
PFIZER INC	4.200	20470317	0.0201
PFIZER INC	4.200	20480915	0.0227
PFIZER INC	4.300	20430615	0.0168
PFIZER INC	4.400	20440515	0.0227
PFIZER INC	6.600	20281201	0.0165
PFIZER INC	7.200	20390315	0.0745
PHILIP MORRIS INTL INC	1.875	20210225	0.0138
PHILIP MORRIS INTL INC	2.125	20230510	0.0093
PHILIP MORRIS INTL INC	2.375	20220817	0.0139
PHILIP MORRIS INTL INC	2.500	20220822	0.0140
PHILIP MORRIS INTL INC	2.500	20221102	0.0141
PHILIP MORRIS INTL INC	2.625	20220218	0.0093
PHILIP MORRIS INTL INC	2.625	20230306	0.0114
PHILIP MORRIS INTL INC	2.750	20260225	0.0141
PHILIP MORRIS INTL INC	2.875	20240501	0.0172
PHILIP MORRIS INTL INC	2.900	20211115	0.0142
PHILIP MORRIS INTL INC	3.125	20270817	0.0096
PHILIP MORRIS INTL INC	3.125	20280302	0.0097
PHILIP MORRIS INTL INC	3.250	20241110	0.0146
PHILIP MORRIS INTL INC	3.375	20250811	0.0146
PHILIP MORRIS INTL INC	3.375	20290815	0.0145
PHILIP MORRIS INTL INC	3.600	20231115	0.0098
PHILIP MORRIS INTL INC	3.875	20420821	0.0143
PHILIP MORRIS INTL INC	4.125	20430304	0.0170
PHILIP MORRIS INTL INC	4.250	20441110	0.0256
PHILIP MORRIS INTL INC	4.375	20411115	0.0155

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
PHILIP MORRIS INTL INC	4.500	20420320	0.0148
PHILIP MORRIS INTL INC	4.875	20431115	0.0164
PHILIP MORRIS INTL INC	6.375	20380516	0.0384
PHILIPPINE NATL BANK	3.280	20240927	0.0141
PHILLIPS 66	3.900	20280315	0.0162
PHILLIPS 66	4.300	20220401	0.0395
PHILLIPS 66	4.650	20341115	0.0215
PHILLIPS 66	4.875	20441115	0.0379
PHILLIPS 66	5.875	20420501	0.0369
PHILLIPS 66 PARTNERS LP	3.550	20261001	0.0097
PHILLIPS 66 PARTNERS LP	3.605	20250215	0.0096
PHILLIPS 66 PARTNERS LP	3.750	20280301	0.0098
PHILLIPS 66 PARTNERS LP	4.900	20461001	0.0133
PIEDMONT NATURAL GAS CO INC	3.500	20290601	0.0120
PING AN LIFE INSURANCE CO OF CHINA LTD	2.875	20210119	0.0093
PIONEER NATURAL RESOURCES CO	3.450	20210115	0.0094
PIONEER NATURAL RESOURCES CO	3.950	20220715	0.0116
PIONEER NATURAL RESOURCES CO	4.450	20260115	0.0102
PIONEER REWARD LTD	3.375	20220523	0.0094
PLAINS ALL AMERICAN PIPELINE LP	3.600	20241101	0.0144
PLAINS ALL AMERICAN PIPELINE LP	3.650	20220601	0.0142
PLAINS ALL AMERICAN PIPELINE LP	3.850	20231015	0.0136
PLAINS ALL AMERICAN PIPELINE LP	4.500	20261215	0.0149
PLAINS ALL AMERICAN PIPELINE LP	4.650	20251015	0.0201
PLAINS ALL AMERICAN PIPELINE LP	4.700	20440615	0.0131
PLAINS ALL AMERICAN PIPELINE LP	4.900	20450215	0.0123
PLAINS ALL AMERICAN PIPELINE LP	5.000	20210201	0.0114
PLAINS ALL AMERICAN PIPELINE LP	5.150	20420601	0.0097
PLAINS ALL AMERICAN PIPELINE LP	6.650	20370115	0.0134
PNC BANK NA	2.150	20210429	0.0232
PNC BANK NA	2.232	20220722	0.0111
PNC BANK NA	2.450	20201105	0.0279
PNC BANK NA	2.450	20220728	0.0140
PNC BANK NA	2.500	20210122	0.0167
PNC BANK NA	2.550	20211209	0.0140
PNC BANK NA	2.625	20220217	0.0234
PNC BANK NA	2.700	20221101	0.0189
PNC BANK NA	2.950	20230130	0.0142
PNC BANK NA	2.950	20250223	0.0144
PNC BANK NA	3.100	20271025	0.0198
PNC BANK NA	3.250	20250601	0.0196
PNC BANK NA	3.250	20280122	0.0139
PNC BANK NA	3.300	20241030	0.0098
PNC BANK NA	3.500	20230608	0.0146
PNC BANK NA	3.800	20230725	0.0147
PNC BANK NA	4.050	20280726	0.0258
PNC BANK NA	4.200	20251101	0.0104
PNC FINL SVCS GROUP INC	2.600	20260723	0.0189
PNC FINL SVCS GROUP INC	2.854	20221109	0.0095

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
PNC FINL SVCS GROUP INC	3.150	20270519	0.0148
PNC FINL SVCS GROUP INC	3.250	20210903	0.0096
PNC FINL SVCS GROUP INC	3.300	20220308	0.0193
PNC FINL SVCS GROUP INC	3.450	20290423	0.0302
PNC FINL SVCS GROUP INC	3.500	20240123	0.0207
PNC FINL SVCS GROUP INC	3.900	20240429	0.0149
POLY REAL ESTATE FIN LTD	3.875	20240325	0.0096
POLY REAL ESTATE FIN LTD	3.950	20230205	0.0095
POLY REAL ESTATE FIN LTD	4.750	20230917	0.0100
POTOMAC ELECTRIC POWER CO	4.150	20430315	0.0144
POTOMAC ELECTRIC POWER CO	6.500	20371115	0.0135
PPG INDUSTRIES INC	3.600	20201115	0.0094
PPG INDUSTRIES INC	3.750	20280315	0.0143
PPL CAP FUNDING INC	3.100	20260515	0.0124
PPL CAP FUNDING INC	3.400	20230601	0.0115
PPL CAP FUNDING INC	4.000	20470915	0.0100
PRAXAIR INC	2.200	20220815	0.0093
PRAXAIR INC	2.450	20220215	0.0112
PRAXAIR INC	2.700	20230221	0.0094
PRAXAIR INC	3.000	20210901	0.0095
PRAXAIR INC	3.200	20260130	0.0143
PRAXAIR INC	3.550	20421107	0.0139
PRAXAIR INC	4.050	20210315	0.0097
PRECISION CASTPARTS CORP	2.500	20230115	0.0188
PRECISION CASTPARTS CORP	3.250	20250615	0.0165
PRECISION CASTPARTS CORP	3.900	20430115	0.0105
PRESIDENT AND FELLOWS OF HARVARD COLLEGE	3.150	20460715	0.0102
PRESIDENT AND FELLOWS OF HARVARD COLLEGE	3.300	20560715	0.0103
PRINCIPAL FINL GROUP INC	3.700	20290515	0.0101
PRINCIPAL FINL GROUP INC	6.050	20361015	0.0127
PROCTER & GAMBLE CO	1.700	20211103	0.0162
PROCTER & GAMBLE CO	1.850	20210202	0.0111
PROCTER & GAMBLE CO	1.900	20201023	0.0111
PROCTER & GAMBLE CO	2.150	20220811	0.0233
PROCTER & GAMBLE CO	2.300	20220206	0.0187
PROCTER & GAMBLE CO	2.450	20261103	0.0168
PROCTER & GAMBLE CO	2.700	20260202	0.0116
PROCTER & GAMBLE CO	2.850	20270811	0.0147
PROCTER & GAMBLE CO	3.100	20230815	0.0194
PROCTER & GAMBLE CO	3.500	20471025	0.0129
PROCTER & GAMBLE CO	5.550	20370305	0.0201
PROGRESS ENERGY INC	4.400	20210115	0.0095
PROGRESS ENERGY INC	6.000	20391201	0.0153
PROGRESS ENERGY INC	7.750	20310301	0.0177
PROGRESSIVE CORP	2.450	20270115	0.0094
PROGRESSIVE CORP	3.750	20210823	0.0095
PROGRESSIVE CORP	4.000	20290301	0.0117
PROGRESSIVE CORP	4.125	20470415	0.0189
PROGRESSIVE CORP	4.200	20480315	0.0137

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
PROLOGIS LP	3.750	20251101	0.0153
PROLOGIS LP	4.250	20230815	0.0170
PROSPEROUS RAY LTD	4.625	20231112	0.0100
PRUDENTIAL FINL INC	3.500	20240515	0.0139
PRUDENTIAL FINL INC	3.878	20280327	0.0125
PRUDENTIAL FINL INC	3.905	20471207	0.0185
PRUDENTIAL FINL INC	3.935	20491207	0.0215
PRUDENTIAL FINL INC	4.350	20500225	0.0220
PRUDENTIAL FINL INC	4.500	20201115	0.0096
PRUDENTIAL FINL INC	4.500	20470915	0.0142
PRUDENTIAL FINL INC	4.600	20440515	0.0172
PRUDENTIAL FINL INC	5.200	20440315	0.0098
PRUDENTIAL FINL INC	5.375	20450515	0.0196
PRUDENTIAL FINL INC	5.625	20430615	0.0298
PRUDENTIAL FINL INC	5.700	20361214	0.0186
PRUDENTIAL FINL INC	5.700	20480915	0.0206
PRUDENTIAL FINL INC	5.875	20420915	0.0202
PRUDENTIAL PLC	4.375	22991231	0.0131
PRUDENTIAL PLC	4.875	22991231	0.0138
PRUDENTIAL PLC	5.250	22991231	0.0129
PRUDENTIAL PLC	5.250	22991231	0.0190
PSA INTL PTE LTD	3.875	20210211	0.0095
PSEG POWER LLC	3.000	20210615	0.0131
PSEG POWER LLC	3.850	20230601	0.0137
PSEG POWER LLC	8.625	20310415	0.0133
PUBLIC STORAGE	2.370	20220915	0.0094
PUBLIC STORAGE	3.094	20270915	0.0099
PUBLIC STORAGE	3.385	20290501	0.0101
PUBLIC SVC CO OF COLORADO	3.200	20500301	0.0105
PUBLIC SVC CO OF COLORADO	3.600	20420915	0.0102
PUBLIC SVC ELECTRIC AND GAS CO	2.375	20230515	0.0094
PUBLIC SVC ELECTRIC AND GAS CO	3.800	20460301	0.0118
PUBLIC SVC ENTERPRISE GROUP INC	2.650	20221115	0.0131
PUBLIC SVC ENTERPRISE GROUP INC	2.875	20240615	0.0143
PUGET ENERGY INC	6.000	20210901	0.0101
PUGET SOUND ENERGY INC	4.223	20480615	0.0134
QIIB SENIOR SUKUK LTD	4.264	20240305	0.0100
QNB FIN LTD	2.125	20210907	0.0184
QNB FIN LTD	3.500	20240328	0.0194
QUALCOMM INC	2.600	20230130	0.0282
QUALCOMM INC	2.900	20240520	0.0287
QUALCOMM INC	3.000	20220520	0.0379
QUALCOMM INC	3.250	20270520	0.0390
QUALCOMM INC	3.450	20250520	0.0394
QUALCOMM INC	4.300	20470520	0.0317
QUALCOMM INC	4.650	20350520	0.0219
QUALCOMM INC	4.800	20450520	0.0335
QUEST DIAGNOSTICS INC	3.450	20260601	0.0098
QUEST DIAGNOSTICS INC	3.500	20250330	0.0118

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
QUEST DIAGNOSTICS INC	4.200	20290630	0.0103
QUEST DIAGNOSTICS INC	4.700	20210401	0.0107
QVC INC	4.375	20230315	0.0147
QVC INC	4.450	20250215	0.0115
QVC INC	4.850	20240401	0.0119
Qwest	6.875	20330915	0.0160
QWEST CORP	6.750	20211201	0.0191
RADIANT ACCESS LTD	4.600	22991231	0.0275
RAKFUNDING CAYMAN LTD	4.125	20240409	0.0098
RAYMOND JAMES FINL INC	3.625	20260915	0.0099
RAYMOND JAMES FINL INC	4.950	20460715	0.0181
RAYTHEON CO	2.500	20221215	0.0206
RAYTHEON CO	3.125	20201015	0.0188
RAYTHEON CO	4.875	20401015	0.0146
REALTY INCOME CORP	3.000	20270115	0.0115
REALTY INCOME CORP	3.250	20221015	0.0183
REALTY INCOME CORP	3.250	20290615	0.0098
REALTY INCOME CORP	3.650	20280115	0.0110
REALTY INCOME CORP	3.875	20250415	0.0101
REALTY INCOME CORP	4.125	20261015	0.0135
REALTY INCOME CORP	4.650	20230801	0.0151
REALTY INCOME CORP	4.650	20470315	0.0132
REGENCY CENTERS LP	3.600	20270201	0.0103
REGENCY ENERGY PARTNERS LP	4.500	20231101	0.0119
REGENCY ENERGY PARTNERS LP	5.000	20221001	0.0140
REGENCY ENERGY PARTNERS LP	5.875	20220301	0.0183
REGIONS BANK	2.750	20210401	0.0103
REGIONS BANK	6.450	20370626	0.0125
REGIONS FINL CORP	2.750	20220814	0.0187
REGIONS FINL CORP	3.200	20210208	0.0206
REGIONS FINL CORP	3.800	20230814	0.0195
REINSURANCE GROUP OF AMERICA INC	3.900	20290515	0.0120
RELIANCE STEEL & ALUMINUM CO	4.500	20230415	0.0099
RELX CAP INC	3.125	20221015	0.0181
RELX CAP INC	3.500	20230316	0.0136
RELX CAP INC	4.000	20290318	0.0196
REPUBLIC SVCS INC	2.500	20240815	0.0169
REPUBLIC SVCS INC	2.900	20260701	0.0096
REPUBLIC SVCS INC	3.200	20250315	0.0098
REPUBLIC SVCS INC	3.375	20271115	0.0129
REPUBLIC SVCS INC	3.550	20220601	0.0163
REPUBLIC SVCS INC	3.950	20280515	0.0166
REPUBLIC SVCS INC	4.750	20230515	0.0111
REPUBLIC SVCS INC	5.250	20211115	0.0119
REYNOLDS AMERICAN INC	4.000	20220612	0.0194
REYNOLDS AMERICAN INC	4.450	20250612	0.0502
REYNOLDS AMERICAN INC	4.850	20230915	0.0113
REYNOLDS AMERICAN INC	5.700	20350815	0.0160
REYNOLDS AMERICAN INC	5.850	20450815	0.0469

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
REYNOLDS AMERICAN INC	6.150	20430915	0.0122
RHB BANK BHD	2.503	20211006	0.0093
RIO TINTO ALCAN INC	6.125	20331215	0.0192
RIO TINTO FIN USA LTD	3.750	20250615	0.0241
RIO TINTO FIN USA LTD	5.200	20401102	0.0282
RIO TINTO FIN USA LTD	7.125	20280715	0.0191
RIO TINTO FIN USA PLC	4.125	20420821	0.0163
RIO TINTO FIN USA PLC	4.750	20420322	0.0118
ROCKWELL AUTOMATION INC	4.200	20490301	0.0132
ROCKWELL COLLINS INC	2.800	20220315	0.0209
ROCKWELL COLLINS INC	3.200	20240315	0.0184
ROCKWELL COLLINS INC	3.500	20270315	0.0262
ROCKWELL COLLINS INC	4.350	20470415	0.0219
ROGERS COMMS INC	2.900	20261115	0.0096
ROGERS COMMS INC	3.000	20230315	0.0096
ROGERS COMMS INC	3.625	20251215	0.0139
ROGERS COMMS INC	4.100	20231001	0.0169
ROGERS COMMS INC	4.300	20480215	0.0159
ROGERS COMMS INC	4.350	20490501	0.0273
ROGERS COMMS INC	4.500	20430315	0.0108
ROGERS COMMS INC	5.000	20440315	0.0244
ROGERS COMMS INC	5.450	20431001	0.0158
ROHM AND HAAS CO	7.850	20290715	0.0196
RONGSHI INTL FIN LTD	2.875	20220504	0.0094
RONGSHI INTL FIN LTD	3.250	20240521	0.0096
RONGSHI INTL FIN LTD	3.625	20270504	0.0099
RONGSHI INTL FIN LTD	3.750	20290521	0.0100
ROPER TECHNOLOGIES INC	2.350	20240915	0.0092
ROPER TECHNOLOGIES INC	2.800	20211215	0.0094
ROPER TECHNOLOGIES INC	2.950	20290915	0.0130
ROPER TECHNOLOGIES INC	3.000	20201215	0.0112
ROPER TECHNOLOGIES INC	3.125	20221115	0.0095
ROPER TECHNOLOGIES INC	3.650	20230915	0.0138
ROPER TECHNOLOGIES INC	3.800	20261215	0.0141
ROPER TECHNOLOGIES INC	4.200	20280915	0.0166
ROYAL BANK OF CANADA	2.150	20201026	0.0371
ROYAL BANK OF CANADA	2.350	20201030	0.0279
ROYAL BANK OF CANADA	2.500	20210119	0.0233
ROYAL BANK OF CANADA	2.550	20240716	0.0235
ROYAL BANK OF CANADA	2.750	20220201	0.0235
ROYAL BANK OF CANADA	2.800	20220429	0.0190
ROYAL BANK OF CANADA	3.200	20210430	0.0285
ROYAL BANK OF CANADA	3.700	20231005	0.0296
ROYAL BANK OF SCOTLAND GROUP PLC	3.498	20230515	0.0282
ROYAL BANK OF SCOTLAND GROUP PLC	3.875	20230912	0.0511
ROYAL BANK OF SCOTLAND GROUP PLC	4.269	20250322	0.0391
ROYAL BANK OF SCOTLAND GROUP PLC	4.445	20300508	0.0249
ROYAL BANK OF SCOTLAND GROUP PLC	4.519	20240625	0.0243
ROYAL BANK OF SCOTLAND GROUP PLC	4.800	20260405	0.0307

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
ROYAL BANK OF SCOTLAND GROUP PLC	4.892	20290518	0.0358
ROYAL BANK OF SCOTLAND GROUP PLC	5.076	20300127	0.0362
ROYAL BANK OF SCOTLAND GROUP PLC	5.125	20240528	0.0443
ROYAL BANK OF SCOTLAND GROUP PLC	6.000	20231219	0.0404
ROYAL BANK OF SCOTLAND GROUP PLC	6.100	20230610	0.0202
ROYAL BANK OF SCOTLAND GROUP PLC	6.125	20221215	0.0452
ROYAL CARIBBEAN CRUISES LTD	3.700	20280315	0.0097
ROYAL CARIBBEAN CRUISES LTD	5.250	20221115	0.0132
RYDER SYSTEM INC	2.500	20240901	0.0102
RYDER SYSTEM INC	2.875	20220601	0.0104
RYDER SYSTEM INC	3.650	20240318	0.0119
RZD CAP PLC	5.700	20220405	0.0193
S&P GLOBAL INC	2.950	20270122	0.0097
S&P GLOBAL INC	4.000	20250615	0.0143
S&P GLOBAL INC	4.400	20260215	0.0187
S&P GLOBAL INC	4.500	20480515	0.0118
SABINE PASS LIQUEFACTION LLC	4.200	20280315	0.0268
SABINE PASS LIQUEFACTION LLC	5.000	20270315	0.0311
SABINE PASS LIQUEFACTION LLC	5.625	20210201	0.0381
SABINE PASS LIQUEFACTION LLC	5.625	20230415	0.0301
SABINE PASS LIQUEFACTION LLC	5.625	20250301	0.0424
SABINE PASS LIQUEFACTION LLC	5.750	20240515	0.0417
SABINE PASS LIQUEFACTION LLC	5.875	20260630	0.0320
SABINE PASS LIQUEFACTION LLC	6.250	20220315	0.0203
SABRA HEALTH CARE LP	5.125	20260815	0.0100
SALESFORCE.COM INC	3.250	20230411	0.0195
SALESFORCE.COM INC	3.700	20280411	0.0312
SAN DIEGO GAS & ELECTRIC CO	2.500	20260515	0.0094
SAN DIEGO GAS & ELECTRIC CO	4.500	20400815	0.0109
SANDS CHINA LTD	4.600	20230808	0.0333
SANDS CHINA LTD	5.125	20250808	0.0365
SANDS CHINA LTD	5.400	20280808	0.0401
SANOFI SA	3.375	20230619	0.0195
SANOFI SA	3.625	20280619	0.0208
SANOFI SA	4.000	20210329	0.0386
SANTANDER HLDGS USA INC	3.400	20230118	0.0190
SANTANDER HLDGS USA INC	3.500	20240607	0.0192
SANTANDER HLDGS USA INC	3.700	20220328	0.0275
SANTANDER HLDGS USA INC	4.400	20270713	0.0208
SANTANDER HLDGS USA INC	4.450	20211203	0.0193
SANTANDER HLDGS USA INC	4.500	20250717	0.0219
SANTANDER UK GROUP HLDGS PLC	2.875	20201016	0.0187
SANTANDER UK GROUP HLDGS PLC	2.875	20210805	0.0278
SANTANDER UK GROUP HLDGS PLC	3.125	20210108	0.0186
SANTANDER UK GROUP HLDGS PLC	3.373	20240105	0.0188
SANTANDER UK GROUP HLDGS PLC	3.571	20230110	0.0188
SANTANDER UK GROUP HLDGS PLC	3.823	20281103	0.0192
SANTANDER UK GROUP HLDGS PLC	4.796	20241115	0.0200
SANTANDER UK PLC	2.125	20201103	0.0222

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
SANTANDER UK PLC	2.500	20210105	0.0093
SANTANDER UK PLC	2.875	20240618	0.0188
SANTANDER UK PLC	3.400	20210601	0.0190
SANTANDER UK PLC	3.750	20211115	0.0096
SANTANDER UK PLC	4.000	20240313	0.0199
SANTOS FIN LTD	5.250	20290313	0.0122
SASOL FINANCING INTL LTD	4.500	20221114	0.0191
SASOL FINANCING USA LLC	5.875	20240327	0.0304
SASOL FINANCING USA LLC	6.500	20280927	0.0157
SAUDI ELECTRICITY GLOBAL SUKUK CO	4.211	20220403	0.0244
SAUDI ELECTRICITY GLOBAL SUKUK CO 4	4.222	20240127	0.0158
SAUDI ELECTRICITY GLOBAL SUKUK CO 4	4.723	20280927	0.0256
SB CAP SA	5.717	20210616	0.0195
SCHLUMBERGER INV SA	3.650	20231201	0.0294
SDG FIN I LTD	5.250	20211023	0.0116
SEAGATE HDD CAYMAN	4.250	20220301	0.0145
SEAGATE HDD CAYMAN	4.750	20230601	0.0184
SEAGATE HDD CAYMAN	4.750	20250101	0.0188
SEAGATE HDD CAYMAN	4.875	20240301	0.0098
SEAGATE HDD CAYMAN	4.875	20270601	0.0133
SEMPRA ENERGY	2.875	20221001	0.0095
SEMPRA ENERGY	2.900	20230201	0.0094
SEMPRA ENERGY	3.250	20270615	0.0143
SEMPRA ENERGY	3.400	20280201	0.0192
SEMPRA ENERGY	3.550	20240615	0.0097
SEMPRA ENERGY	3.800	20380201	0.0193
SEMPRA ENERGY	4.000	20480201	0.0160
SEMPRA ENERGY	4.050	20231201	0.0099
SEMPRA ENERGY	6.000	20391015	0.0185
SENIOR HOUSING PROPERTIES TRUST	4.750	20280215	0.0093
SF HLDG INV LTD	4.125	20230726	0.0097
SGSP AUSTRALIA ASSETS PTY LTD	3.250	20260729	0.0096
SGSP AUSTRALIA ASSETS PTY LTD	3.300	20230409	0.0096
SGSP AUSTRALIA ASSETS PTY LTD	3.500	20270707	0.0098
SHARJAH SUKUK PROGRAMME LTD	3.854	20260403	0.0201
SHARJAH SUKUK PROGRAMME LTD	4.226	20280314	0.0249
SHELL INTL FIN BV	1.750	20210912	0.0185
SHELL INTL FIN BV	1.875	20210510	0.0278
SHELL INTL FIN BV	2.250	20201110	0.0233
SHELL INTL FIN BV	2.250	20230106	0.0187
SHELL INTL FIN BV	2.375	20220821	0.0187
SHELL INTL FIN BV	2.500	20260912	0.0191
SHELL INTL FIN BV	2.875	20260510	0.0340
SHELL INTL FIN BV	3.250	20250511	0.0543
SHELL INTL FIN BV	3.400	20230812	0.0195
SHELL INTL FIN BV	3.500	20231113	0.0198
SHELL INTL FIN BV	3.625	20420821	0.0101
SHELL INTL FIN BV	3.750	20460912	0.0265
SHELL INTL FIN BV	3.875	20281113	0.0316

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
SHELL INTL FIN BV	4.000	20460510	0.0492
SHELL INTL FIN BV	4.125	20350511	0.0324
SHELL INTL FIN BV	4.375	20450511	0.0678
SHELL INTL FIN BV	4.550	20430812	0.0286
SHELL INTL FIN BV	5.500	20400325	0.0253
SHELL INTL FIN BV	6.375	20381215	0.0754
SHERWIN-WILLIAMS CO	2.750	20220601	0.0143
SHERWIN-WILLIAMS CO	2.950	20290815	0.0150
SHERWIN-WILLIAMS CO	3.125	20240601	0.0096
SHERWIN-WILLIAMS CO	3.450	20270601	0.0294
SHERWIN-WILLIAMS CO	3.800	20490815	0.0104
SHERWIN-WILLIAMS CO	4.500	20470601	0.0265
SHIRE ACQUISITIONS INVS IRELAND DAC	2.400	20210923	0.0616
SHIRE ACQUISITIONS INVS IRELAND DAC	2.875	20230923	0.0476
SHIRE ACQUISITIONS INVS IRELAND DAC	3.200	20260923	0.0580
SIAM COMMERCIAL BANK PUBLIC CO LTD CAYMAN ISLANDS B	2.750	20230516	0.0094
SIAM COMMERCIAL BANK PUBLIC CO LTD CAYMAN ISLANDS B	3.900	20240211	0.0098
SIAM COMMERCIAL BANK PUBLIC CO LTD CAYMAN ISLANDS B	4.400	20290211	0.0105
SIB SUKUK CO III LTD	3.084	20210908	0.0094
SIB SUKUK CO III LTD	4.231	20230418	0.0098
SIMON PPTY GROUP LP	2.350	20220130	0.0102
SIMON PPTY GROUP LP	2.500	20200901	0.0094
SIMON PPTY GROUP LP	2.500	20210715	0.0103
SIMON PPTY GROUP LP	2.625	20220615	0.0113
SIMON PPTY GROUP LP	2.750	20230201	0.0095
SIMON PPTY GROUP LP	2.750	20230601	0.0114
SIMON PPTY GROUP LP	3.250	20261130	0.0147
SIMON PPTY GROUP LP	3.300	20260115	0.0156
SIMON PPTY GROUP LP	3.375	20220315	0.0116
SIMON PPTY GROUP LP	3.375	20241001	0.0178
SIMON PPTY GROUP LP	3.375	20270615	0.0149
SIMON PPTY GROUP LP	3.375	20271201	0.0149
SIMON PPTY GROUP LP	3.500	20250901	0.0120
SIMON PPTY GROUP LP	3.750	20240201	0.0118
SIMON PPTY GROUP LP	4.125	20211201	0.0136
SIMON PPTY GROUP LP	4.250	20461130	0.0123
SIMON PPTY GROUP LP	4.375	20210301	0.0174
SIMON PPTY GROUP LP	4.750	20420315	0.0129
SIMON PPTY GROUP LP	6.750	20400201	0.0167
SINGTEL GROUP TREASURY PTE LTD	2.375	20261003	0.0093
SINGTEL GROUP TREASURY PTE LTD	2.375	20290828	0.0137
SINGTEL GROUP TREASURY PTE LTD	3.250	20250630	0.0097
SINGTEL GROUP TREASURY PTE LTD	3.875	20280828	0.0103
SINGTEL GROUP TREASURY PTE LTD	4.500	20210908	0.0118
SINO-OCEAN LAND TREASURE FIN I LTD	6.000	20240730	0.0139
SINO-OCEAN LAND TREASURE FIN II LTD	5.950	20270204	0.0098
SINO-OCEAN LAND TREASURE IV LTD	4.750	20290805	0.0107
SINO-OCEAN LAND TREASURE IV LTD	5.250	20220430	0.0097
SK INNOVATION CO LTD	4.125	20230713	0.0098

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
SKANDINAVISKA ENSKILDA BANKEN AB	1.875	20210913	0.0185
SKANDINAVISKA ENSKILDA BANKEN AB	2.625	20210315	0.0234
SKANDINAVISKA ENSKILDA BANKEN AB	2.800	20220311	0.0095
SKYSEA INTL CAP MGMT LTD	4.875	20211207	0.0117
SL GREEN OPERATING PARTNERSHIP LP	3.250	20221015	0.0095
SONOCO PRODUCTS CO	5.750	20401101	0.0141
SOUTHERN CALIFORNIA EDISON CO	3.500	20231001	0.0117
SOUTHERN CALIFORNIA EDISON CO	3.875	20210601	0.0095
SOUTHERN CALIFORNIA EDISON CO	4.000	20470401	0.0366
SOUTHERN CALIFORNIA EDISON CO	4.125	20480301	0.0273
SOUTHERN CALIFORNIA EDISON CO	4.200	20290301	0.0105
SOUTHERN CALIFORNIA EDISON CO	4.500	20400901	0.0107
SOUTHERN CALIFORNIA EDISON CO	4.650	20431001	0.0177
SOUTHERN CALIFORNIA EDISON CO	4.875	20490301	0.0140
SOUTHERN CALIFORNIA EDISON CO	5.500	20400315	0.0119
SOUTHERN CALIFORNIA EDISON CO	5.950	20380201	0.0144
SOUTHERN CALIFORNIA EDISON CO	6.000	20340115	0.0124
SOUTHERN CALIFORNIA EDISON CO	6.050	20390315	0.0125
SOUTHERN CALIFORNIA GAS CO	2.600	20260615	0.0094
SOUTHERN CALIFORNIA GAS CO	3.150	20240915	0.0098
SOUTHERN CALIFORNIA GAS CO	4.300	20490115	0.0124
SOUTHERN CO	2.350	20210701	0.0278
SOUTHERN CO	2.950	20230701	0.0238
SOUTHERN CO	3.250	20260701	0.0334
SOUTHERN CO	4.250	20360701	0.0102
SOUTHERN CO	4.400	20460701	0.0415
SOUTHERN CO	5.500	20570315	0.0108
SOUTHERN CO GAS CAP CORP	3.950	20461001	0.0107
SOUTHERN CO GAS CAP CORP	4.400	20430601	0.0105
SOUTHERN CO GAS CAP CORP	5.875	20410315	0.0172
SOUTHERN COPPER CORP	3.875	20250423	0.0097
SOUTHERN COPPER CORP	5.250	20421108	0.0257
SOUTHERN COPPER CORP	5.875	20450423	0.0348
SOUTHERN COPPER CORP	6.750	20400416	0.0271
SOUTHERN COPPER CORP	7.500	20350727	0.0251
SOUTHERN POWER CO	4.150	20251201	0.0101
SOUTHERN POWER CO	5.150	20410915	0.0125
SOUTHWEST AIRLINES CO	2.650	20201105	0.0093
SOUTHWESTERN ELECTRIC POWER CO	4.100	20280915	0.0121
SP POWERASSETS LTD	2.700	20220914	0.0095
SPECTRA ENERGY PARTNERS LP	3.375	20261015	0.0116
SPECTRA ENERGY PARTNERS LP	3.500	20250315	0.0098
SPECTRA ENERGY PARTNERS LP	4.500	20450315	0.0143
SPECTRA ENERGY PARTNERS LP	4.750	20240315	0.0205
SPIC 2016 US DOLLAR BOND CO LTD	3.000	20211206	0.0168
SPIRIT AEROSYSTEMS INC	4.600	20280615	0.0143
SSG RESOURCES LTD	4.250	20221004	0.0156
SSM HEALTH CARE CORP	3.688	20230601	0.0103
SSM HEALTH CARE CORP	3.823	20270601	0.0102

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
STANDARD LIFE ABERDEEN PLC	4.250	20280630	0.0140
STANFORD HEALTH CARE	3.795	20481115	0.0110
STANLEY BLACK & DECKER INC	2.900	20221101	0.0144
STANLEY BLACK & DECKER INC	3.400	20260301	0.0100
STANLEY BLACK & DECKER INC	4.250	20281115	0.0107
STANLEY BLACK & DECKER INC	4.850	20481115	0.0120
STARBUCKS CORP	2.100	20210204	0.0138
STARBUCKS CORP	2.200	20201122	0.0093
STARBUCKS CORP	2.450	20260615	0.0094
STARBUCKS CORP	2.700	20220615	0.0094
STARBUCKS CORP	3.100	20230301	0.0194
STARBUCKS CORP	3.500	20280301	0.0121
STARBUCKS CORP	3.550	20290815	0.0201
STARBUCKS CORP	3.750	20471201	0.0097
STARBUCKS CORP	3.800	20250815	0.0250
STARBUCKS CORP	3.850	20231001	0.0149
STARBUCKS CORP	4.000	20281115	0.0157
STARBUCKS CORP	4.450	20490815	0.0215
STARBUCKS CORP	4.500	20481115	0.0218
STATE BANK OF INDIA LONDON BRANCH	3.250	20220124	0.0159
STATE BANK OF INDIA LONDON BRANCH	4.500	20230928	0.0130
STATE ELITE GLOBAL LTD	2.250	20211020	0.0129
STATE ELITE GLOBAL LTD	2.750	20220613	0.0112
STATE STREET CORP	1.950	20210519	0.0139
STATE STREET CORP	2.650	20260519	0.0143
STATE STREET CORP	2.653	20230515	0.0141
STATE STREET CORP	3.100	20230515	0.0192
STATE STREET CORP	3.300	20241216	0.0196
STATE STREET CORP	3.550	20250818	0.0258
STATE STREET CORP	3.700	20231120	0.0198
STATE STREET CORP	3.776	20241203	0.0099
STATE STREET CORP	4.141	20291203	0.0107
STATE STREET CORP	4.375	20210307	0.0146
STIFEL FINL CORP	4.250	20240718	0.0098
STRYKER CORP	2.625	20210315	0.0141
STRYKER CORP	3.375	20240515	0.0117
STRYKER CORP	3.375	20251101	0.0149
STRYKER CORP	3.500	20260315	0.0201
STRYKER CORP	3.650	20280307	0.0123
STRYKER CORP	4.625	20460315	0.0236
SUMITOMO CORP	2.500	20220913	0.0093
SUMITOMO CORP	2.600	20240709	0.0093
SUMITOMO MITSUI BANKING CORP	2.450	20201020	0.0093
SUMITOMO MITSUI BANKING CORP	3.000	20230118	0.0095
SUMITOMO MITSUI BANKING CORP	3.200	20220718	0.0142
SUMITOMO MITSUI BANKING CORP	3.400	20240711	0.0097
SUMITOMO MITSUI BANKING CORP	3.650	20250723	0.0099
SUMITOMO MITSUI BANKING CORP	3.950	20230719	0.0138
SUMITOMO MITSUI BANKING CORP	3.950	20240110	0.0099

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
SUMITOMO MITSUI BANKING CORP	4.850	20220301	0.0297
SUMITOMO MITSUI FINL GROUP INC	2.058	20210714	0.0322
SUMITOMO MITSUI FINL GROUP INC	2.442	20211019	0.0280
SUMITOMO MITSUI FINL GROUP INC	2.632	20260714	0.0419
SUMITOMO MITSUI FINL GROUP INC	2.696	20240716	0.0375
SUMITOMO MITSUI FINL GROUP INC	2.778	20221018	0.0237
SUMITOMO MITSUI FINL GROUP INC	2.784	20220712	0.0376
SUMITOMO MITSUI FINL GROUP INC	2.846	20220111	0.0141
SUMITOMO MITSUI FINL GROUP INC	2.934	20210309	0.0330
SUMITOMO MITSUI FINL GROUP INC	3.010	20261019	0.0289
SUMITOMO MITSUI FINL GROUP INC	3.040	20290716	0.0478
SUMITOMO MITSUI FINL GROUP INC	3.102	20230117	0.0286
SUMITOMO MITSUI FINL GROUP INC	3.352	20271018	0.0149
SUMITOMO MITSUI FINL GROUP INC	3.364	20270712	0.0344
SUMITOMO MITSUI FINL GROUP INC	3.446	20270111	0.0245
SUMITOMO MITSUI FINL GROUP INC	3.544	20280117	0.0149
SUMITOMO MITSUI FINL GROUP INC	3.748	20230719	0.0146
SUMITOMO MITSUI FINL GROUP INC	3.784	20260309	0.0303
SUMITOMO MITSUI FINL GROUP INC	3.936	20231016	0.0200
SUMITOMO MITSUI FINL GROUP INC	3.944	20280719	0.0154
SUMITOMO MITSUI FINL GROUP INC	4.306	20281016	0.0138
SUN HUNG KAI PROPERTIES CAP MARKET LTD	3.625	20230116	0.0096
SUN HUNG KAI PROPERTIES CAP MARKET LTD	3.750	20290225	0.0100
SUNCOR ENERGY INC	3.600	20241201	0.0147
SUNCOR ENERGY INC	4.000	20471115	0.0153
SUNCOR ENERGY INC	5.950	20341201	0.0123
SUNCOR ENERGY INC	5.950	20350515	0.0147
SUNCOR ENERGY INC	6.500	20380615	0.0299
SUNCOR ENERGY INC	6.800	20380515	0.0240
SUNCOR ENERGY INC	6.850	20390601	0.0202
SUNCOR ENERGY INC	7.150	20320201	0.0129
SUNNY EXPRESS ENTERPRISES CORP	3.500	20220321	0.0096
SUNNY OPTICAL TECHNOLOGY GROUP CO LTD	3.750	20230123	0.0113
SUNOCO LOGISTICS PARTNERS OPERATIONS LP	3.900	20260715	0.0106
SUNOCO LOGISTICS PARTNERS OPERATIONS LP	4.000	20271001	0.0148
SUNOCO LOGISTICS PARTNERS OPERATIONS LP	4.250	20240401	0.0099
SUNOCO LOGISTICS PARTNERS OPERATIONS LP	4.400	20210401	0.0116
SUNOCO LOGISTICS PARTNERS OPERATIONS LP	5.300	20440401	0.0142
SUNOCO LOGISTICS PARTNERS OPERATIONS LP	5.350	20450515	0.0163
SUNOCO LOGISTICS PARTNERS OPERATIONS LP	5.400	20471001	0.0314
SUNRISE CAYMAN LTD	5.250	20240311	0.0098
SUNSHINE LIFE INSURANCE CORP LTD	3.150	20210420	0.0129
SUNTRUST BANK	2.450	20220801	0.0187
SUNTRUST BANK	2.750	20230501	0.0114
SUNTRUST BANK	2.800	20220517	0.0255
SUNTRUST BANK	3.000	20230202	0.0095
SUNTRUST BANK	3.200	20240401	0.0244
SUNTRUST BANK	3.300	20260515	0.0146
SUNTRUST BANK	3.502	20220802	0.0094

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
SUNTRUST BANK	3.525	20211026	0.0113
SUNTRUST BANK	3.689	20240802	0.0097
SUNTRUST BANK	4.050	20251103	0.0102
SUNTRUST BANKS INC	2.700	20220127	0.0187
SUNTRUST BANKS INC	2.900	20210303	0.0189
SUNTRUST BANKS INC	4.000	20250501	0.0173
SUZANO AUSTRIA GMBH	6.000	20290115	0.0359
SVENSKA HANDELSBANKEN AB	1.875	20210907	0.0185
SVENSKA HANDELSBANKEN AB	1.950	20200908	0.0186
SVENSKA HANDELSBANKEN AB	2.400	20201001	0.0233
SVENSKA HANDELSBANKEN AB	2.450	20210330	0.0280
SVENSKA HANDELSBANKEN AB	3.350	20210524	0.0237
SVENSKA HANDELSBANKEN AB	3.900	20231120	0.0279
SYMANTEC CORP	4.200	20200915	0.0143
SYNCHRONY BANK	3.000	20220615	0.0141
SYNCHRONY BANK	3.650	20210524	0.0142
SYNCHRONY FINL	2.850	20220725	0.0140
SYNCHRONY FINL	3.700	20260804	0.0095
SYNCHRONY FINL	3.750	20210815	0.0141
SYNCHRONY FINL	3.950	20271201	0.0192
SYNCHRONY FINL	4.250	20240815	0.0245
SYNCHRONY FINL	4.375	20240319	0.0120
SYNCHRONY FINL	4.500	20250723	0.0199
SYNCHRONY FINL	5.150	20290319	0.0137
SYNGENTA FIN NV	3.125	20220328	0.0094
SYSCO CORP	2.500	20210715	0.0093
SYSCO CORP	2.600	20201001	0.0140
SYSCO CORP	3.250	20270715	0.0145
SYSCO CORP	3.300	20260715	0.0194
SYSCO CORP	3.550	20250315	0.0099
SYSCO CORP	3.750	20251001	0.0150
SYSCO CORP	4.450	20480315	0.0112
SYSCO CORP	4.500	20460401	0.0111
SYSCO CORP	4.850	20451001	0.0116
TABREED SUKUK SPC LTD	5.500	20251031	0.0105
TAKEDA PHARMACEUTICAL CO LTD	4.000	20211126	0.0241
TAKEDA PHARMACEUTICAL CO LTD	4.400	20231126	0.0302
TAKEDA PHARMACEUTICAL CO LTD	5.000	20281126	0.0385
TAPESTRY INC	4.125	20270715	0.0114
TAPESTRY INC	4.250	20250401	0.0116
TARGET CORP	2.500	20260415	0.0191
TARGET CORP	2.900	20220115	0.0190
TARGET CORP	3.375	20290415	0.0204
TARGET CORP	3.500	20240701	0.0199
TARGET CORP	3.625	20460415	0.0209
TARGET CORP	3.900	20471115	0.0164
TARGET CORP	4.000	20420701	0.0325
TARGET CORP	6.500	20371015	0.0142
TARGET CORP	7.000	20380115	0.0181

INDEX CONSTITUENTS

September Index Profile - Index data as of August 31, 2019

Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
TC PIPELINES LP	3.900	20270525	0.0097
TD AMERITRADE HLDG CORP	2.750	20291001	0.0094
TD AMERITRADE HLDG CORP	2.950	20220401	0.0143
TD AMERITRADE HLDG CORP	3.300	20270401	0.0158
TD AMERITRADE HLDG CORP	3.625	20250401	0.0100
TECH DATA CORP	3.700	20220215	0.0094
TECH DATA CORP	4.950	20270215	0.0099
TECK RESOURCES LTD	6.125	20351001	0.0132
TECK RESOURCES LTD	6.250	20410715	0.0167
TELEFONICA EMISIONES SAU	4.103	20270308	0.0308
TELEFONICA EMISIONES SAU	4.570	20230427	0.0152
TELEFONICA EMISIONES SAU	4.665	20380306	0.0155
TELEFONICA EMISIONES SAU	4.895	20480306	0.0262
TELEFONICA EMISIONES SAU	5.213	20470308	0.0545
TELEFONICA EMISIONES SAU	5.462	20210216	0.0289
TELEFONICA EMISIONES SAU	5.520	20490301	0.0287
TELEFONICA EMISIONES SAU	7.045	20360620	0.0507
TELEFONICA EUROPE BV	8.250	20300915	0.0342
TELSTRA CORP LTD	3.250	20271115	0.0098
TELUS CORP	2.800	20270216	0.0112
TELUS CORP	3.700	20270915	0.0101
TELUS CORP	4.300	20490615	0.0108
TELUS CORP	4.600	20481116	0.0169
TEXAS INSTRUMENTS INC	1.850	20220515	0.0093
TEXAS INSTRUMENTS INC	2.250	20230501	0.0094
TEXAS INSTRUMENTS INC	2.750	20210312	0.0104
TEXAS INSTRUMENTS INC	2.900	20271103	0.0099
TEXAS INSTRUMENTS INC	3.875	20390315	0.0164
TEXAS INSTRUMENTS INC	4.150	20480515	0.0344
THERMO FISHER SCIENTIFIC INC	2.950	20260919	0.0231
THERMO FISHER SCIENTIFIC INC	3.000	20230415	0.0191
THERMO FISHER SCIENTIFIC INC	3.150	20230115	0.0152
THERMO FISHER SCIENTIFIC INC	3.200	20270815	0.0145
THERMO FISHER SCIENTIFIC INC	3.300	20220215	0.0152
THERMO FISHER SCIENTIFIC INC	3.600	20210815	0.0208
THERMO FISHER SCIENTIFIC INC	4.100	20470815	0.0156
THERMO FISHER SCIENTIFIC INC	4.150	20240201	0.0199
THERMO FISHER SCIENTIFIC INC	4.500	20210301	0.0195
THOMSON REUTERS CORP	3.350	20260515	0.0097
THOMSON REUTERS CORP	4.300	20231123	0.0120
THOMSON REUTERS CORP	5.850	20400415	0.0114
TIME WARNER CABLE ENTERPRISES LLC	8.375	20230315	0.0226
TIME WARNER CABLE ENTERPRISES LLC	8.375	20330715	0.0260
TIME WARNER CABLE LLC	4.000	20210901	0.0192
TIME WARNER CABLE LLC	4.125	20210215	0.0132
TIME WARNER CABLE LLC	4.500	20420915	0.0235
TIME WARNER CABLE LLC	5.500	20410901	0.0256
TIME WARNER CABLE LLC	5.875	20401115	0.0256
TIME WARNER CABLE LLC	6.550	20370501	0.0339

INDEX CONSTITUENTS

September Index Profile - Index data as of August 31, 2019

Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
TIME WARNER CABLE LLC	6.750	20390615	0.0347
TIME WARNER CABLE LLC	7.300	20380701	0.0358
TJX COMPANIES INC	2.250	20260915	0.0187
TJX COMPANIES INC	2.500	20230515	0.0094
TJX COMPANIES INC	2.750	20210615	0.0141
TNB GLOBAL VENTURES CAP BHD	3.244	20261019	0.0143
TNB GLOBAL VENTURES CAP BHD	4.851	20281101	0.0162
TOLEDO HOSPITAL	5.750	20381115	0.0112
TORONTO-DOMINION BANK	1.800	20210713	0.0276
TORONTO-DOMINION BANK	1.850	20200911	0.0185
TORONTO-DOMINION BANK	2.125	20210407	0.0326
TORONTO-DOMINION BANK	2.500	20201214	0.0354
TORONTO-DOMINION BANK	2.550	20210125	0.0186
TORONTO-DOMINION BANK	2.650	20240612	0.0285
TORONTO-DOMINION BANK	3.150	20200917	0.0189
TORONTO-DOMINION BANK	3.250	20210611	0.0208
TORONTO-DOMINION BANK	3.250	20240311	0.0245
TORONTO-DOMINION BANK	3.500	20230719	0.0313
TOTAL CAP CANADA LTD	2.750	20230715	0.0190
TOTAL CAP INTL SA	2.218	20210712	0.0139
TOTAL CAP INTL SA	2.434	20250110	0.0188
TOTAL CAP INTL SA	2.700	20230125	0.0189
TOTAL CAP INTL SA	2.750	20210619	0.0188
TOTAL CAP INTL SA	2.829	20300110	0.0239
TOTAL CAP INTL SA	2.875	20220217	0.0189
TOTAL CAP INTL SA	3.455	20290219	0.0251
TOTAL CAP INTL SA	3.461	20490712	0.0199
TOTAL CAP INTL SA	3.700	20240115	0.0197
TOTAL CAP INTL SA	3.750	20240410	0.0250
TOTAL CAP SA	3.883	20281011	0.0210
TOTAL CAP SA	4.125	20210128	0.0095
TOTAL CAP SA	4.250	20211215	0.0097
TOTAL SYSTEM SVCS INC	3.750	20230601	0.0107
TOTAL SYSTEM SVCS INC	3.800	20210401	0.0143
TOTAL SYSTEM SVCS INC	4.000	20230601	0.0108
TOTAL SYSTEM SVCS INC	4.800	20260401	0.0158
TOYOTA MOTOR CORP	2.157	20220702	0.0093
TOYOTA MOTOR CORP	2.358	20240702	0.0094
TOYOTA MOTOR CORP	2.760	20290702	0.0097
TOYOTA MOTOR CORP	3.183	20210720	0.0142
TOYOTA MOTOR CORP	3.419	20230720	0.0147
TOYOTA MOTOR CORP	3.669	20280720	0.0103
TOYOTA MOTOR CREDIT CORP	1.900	20210408	0.0232
TOYOTA MOTOR CREDIT CORP	2.150	20220908	0.0169
TOYOTA MOTOR CREDIT CORP	2.250	20231018	0.0094
TOYOTA MOTOR CREDIT CORP	2.600	20220111	0.0226
TOYOTA MOTOR CREDIT CORP	2.625	20230110	0.0133
TOYOTA MOTOR CREDIT CORP	2.650	20220412	0.0142
TOYOTA MOTOR CREDIT CORP	2.700	20230111	0.0114

INDEX CONSTITUENTS

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
TOYOTA MOTOR CREDIT CORP	2.750	20210517	0.0132
TOYOTA MOTOR CREDIT CORP	2.800	20220713	0.0095
TOYOTA MOTOR CREDIT CORP	2.900	20240417	0.0097
TOYOTA MOTOR CREDIT CORP	2.950	20210413	0.0189
TOYOTA MOTOR CREDIT CORP	3.050	20210108	0.0131
TOYOTA MOTOR CREDIT CORP	3.050	20280111	0.0099
TOYOTA MOTOR CREDIT CORP	3.200	20270111	0.0149
TOYOTA MOTOR CREDIT CORP	3.300	20220112	0.0191
TOYOTA MOTOR CREDIT CORP	3.350	20240108	0.0098
TOYOTA MOTOR CREDIT CORP	3.400	20210915	0.0192
TOYOTA MOTOR CREDIT CORP	3.400	20250414	0.0100
TOYOTA MOTOR CREDIT CORP	3.450	20230920	0.0149
TOYOTA MOTOR CREDIT CORP	3.650	20290108	0.0104
TOYOTA MOTOR CREDIT CORP	4.250	20210111	0.0134
TOYOTA MOTOR CREDIT CORP	4.250	20450910	0.0145
TOYOTA TSUSHO CORP	3.625	20230913	0.0098
TRANSCANADA PIPELINES LTD	2.500	20220801	0.0185
TRANSCANADA PIPELINES LTD	3.750	20231016	0.0123
TRANSCANADA PIPELINES LTD	3.800	20201001	0.0190
TRANSCANADA PIPELINES LTD	4.250	20280515	0.0290
TRANSCANADA PIPELINES LTD	4.625	20340301	0.0268
TRANSCANADA PIPELINES LTD	4.750	20380515	0.0107
TRANSCANADA PIPELINES LTD	4.875	20260115	0.0177
TRANSCANADA PIPELINES LTD	4.875	20480515	0.0222
TRANSCANADA PIPELINES LTD	5.000	20431016	0.0136
TRANSCANADA PIPELINES LTD	5.100	20490315	0.0230
TRANSCANADA PIPELINES LTD	5.850	20360315	0.0117
TRANSCANADA PIPELINES LTD	6.100	20400601	0.0183
TRANSCANADA PIPELINES LTD	6.200	20371015	0.0245
TRANSCANADA PIPELINES LTD	7.250	20380815	0.0172
TRANSCANADA PIPELINES LTD	7.625	20390115	0.0345
TRANSCANADA TRUST	5.300	20770315	0.0280
TRANSCANADA TRUST	5.625	20750520	0.0144
TRANSCANADA TRUST	5.875	20760815	0.0234
TRANSCONTINENTAL GAS PIPE LINE CO LLC	4.600	20480315	0.0128
TRANSCONTINENTAL GAS PIPE LINE CO LLC	7.850	20260201	0.0237
TRANSURBAN QUEENSLAND FIN PTY LTD	4.500	20280419	0.0101
TRAVELERS COMPANIES INC	3.750	20460515	0.0106
TRAVELERS COMPANIES INC	3.900	20201101	0.0095
TRAVELERS COMPANIES INC	4.000	20470530	0.0154
TRAVELERS COMPANIES INC	4.050	20480307	0.0112
TRAVELERS COMPANIES INC	4.100	20490304	0.0112
TRAVELERS COMPANIES INC	4.600	20430801	0.0117
TRAVELERS COMPANIES INC	5.350	20401101	0.0190
TRAVELERS COMPANIES INC	6.250	20370615	0.0216
TRAVELERS PPTY CASUALTY CORP	6.375	20330315	0.0135
TRIMBLE INC	4.900	20280615	0.0122
TRINITY ACQUISITION PLC	4.400	20260315	0.0113
TRUSTEES OF PRINCETON UNIVERSITY	5.700	20390301	0.0138

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
TUPPERWARE BRANDS CORP	4.750	20210601	0.0114
TWDC ENTERPRISES 18 CORP	1.850	20260730	0.0182
TWDC ENTERPRISES 18 CORP	2.150	20200917	0.0140
TWDC ENTERPRISES 18 CORP	2.300	20210212	0.0139
TWDC ENTERPRISES 18 CORP	2.350	20221201	0.0188
TWDC ENTERPRISES 18 CORP	2.450	20220304	0.0095
TWDC ENTERPRISES 18 CORP	2.750	20210816	0.0140
TWDC ENTERPRISES 18 CORP	2.950	20270615	0.0199
TWDC ENTERPRISES 18 CORP	3.000	20260213	0.0195
TWDC ENTERPRISES 18 CORP	3.000	20460730	0.0094
TWDC ENTERPRISES 18 CORP	3.150	20250917	0.0150
TWDC ENTERPRISES 18 CORP	3.700	20421201	0.0105
TWDC ENTERPRISES 18 CORP	3.750	20210601	0.0096
TWDC ENTERPRISES 18 CORP	4.125	20411201	0.0134
TWDC ENTERPRISES 18 CORP	4.125	20440601	0.0226
TWDC ENTERPRISES 18 CORP	7.000	20320301	0.0140
TYCO ELECTRONICS GROUP SA	3.500	20220203	0.0095
TYSON FOODS INC	2.250	20210823	0.0092
TYSON FOODS INC	3.550	20270602	0.0268
TYSON FOODS INC	3.950	20240815	0.0248
TYSON FOODS INC	4.000	20260301	0.0163
TYSON FOODS INC	4.350	20290301	0.0214
TYSON FOODS INC	4.500	20220615	0.0197
TYSON FOODS INC	4.550	20470602	0.0161
TYSON FOODS INC	4.875	20340815	0.0111
TYSON FOODS INC	5.100	20480928	0.0349
TYSON FOODS INC	5.150	20440815	0.0110
U.S. BANCORP	2.350	20210129	0.0222
U.S. BANCORP	2.375	20260722	0.0254
U.S. BANCORP	2.400	20240730	0.0235
U.S. BANCORP	2.625	20220124	0.0235
U.S. BANCORP	2.950	20220715	0.0246
U.S. BANCORP	3.000	20220315	0.0191
U.S. BANCORP	3.000	20290730	0.0193
U.S. BANCORP	3.100	20260427	0.0195
U.S. BANCORP	3.150	20270427	0.0259
U.S. BANCORP	3.250	20210917	0.0096
U.S. BANCORP	3.375	20240205	0.0254
U.S. BANCORP	3.600	20240911	0.0200
U.S. BANCORP	3.700	20240130	0.0149
U.S. BANCORP	3.900	20280426	0.0180
U.S. BANCORP	3.950	20251117	0.0154
U.S. BANCORP	4.125	20210524	0.0193
UHI CAP LTD	3.000	20240612	0.0094
UNDER ARMOUR INC	3.250	20260615	0.0108
UNILEVER CAP CORP	1.375	20210728	0.0100
UNILEVER CAP CORP	2.000	20260728	0.0129
UNILEVER CAP CORP	2.200	20220505	0.0159
UNILEVER CAP CORP	2.600	20240505	0.0095

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
UNILEVER CAP CORP	2.900	20270505	0.0196
UNILEVER CAP CORP	3.000	20220307	0.0096
UNILEVER CAP CORP	3.100	20250730	0.0098
UNILEVER CAP CORP	3.125	20230322	0.0107
UNILEVER CAP CORP	3.250	20240307	0.0099
UNILEVER CAP CORP	3.500	20280322	0.0268
UNILEVER CAP CORP	4.250	20210210	0.0190
UNILEVER CAP CORP	5.900	20321115	0.0257
UNION PACIFIC CORP	2.750	20260301	0.0125
UNION PACIFIC CORP	2.950	20220301	0.0096
UNION PACIFIC CORP	3.000	20270415	0.0098
UNION PACIFIC CORP	3.150	20240301	0.0098
UNION PACIFIC CORP	3.200	20210608	0.0113
UNION PACIFIC CORP	3.250	20250815	0.0097
UNION PACIFIC CORP	3.500	20230608	0.0127
UNION PACIFIC CORP	3.550	20390815	0.0098
UNION PACIFIC CORP	3.600	20370915	0.0101
UNION PACIFIC CORP	3.700	20290301	0.0208
UNION PACIFIC CORP	3.750	20250715	0.0100
UNION PACIFIC CORP	3.799	20511001	0.0214
UNION PACIFIC CORP	3.950	20280910	0.0316
UNION PACIFIC CORP	3.950	20590815	0.0101
UNION PACIFIC CORP	4.000	20210201	0.0095
UNION PACIFIC CORP	4.000	20470415	0.0106
UNION PACIFIC CORP	4.050	20451115	0.0104
UNION PACIFIC CORP	4.050	20460301	0.0127
UNION PACIFIC CORP	4.100	20670915	0.0102
UNION PACIFIC CORP	4.163	20220715	0.0146
UNION PACIFIC CORP	4.300	20490301	0.0223
UNION PACIFIC CORP	4.375	20380910	0.0166
UNION PACIFIC CORP	4.375	20651115	0.0128
UNION PACIFIC CORP	4.500	20480910	0.0340
UNION PACIFIC CORP	4.800	20580910	0.0116
UNITED 2018-1 PASS THROUGH TRUSTS 2018-1 AA	3.500	20310901	0.0132
UNITED 2019-1 PASS THROUGH TRUSTS 2019-1 AA	4.150	20330225	0.0150
UNITED AIRLINES INC	2.875	20281007	0.0112
UNITED AIRLINES INC	3.100	20280707	0.0124
UNITED AIRLINES INC	3.750	20260903	0.0131
UNITED AIRLINES INC	4.000	20241029	0.0102
UNITED AIRLINES INC	4.000	20260411	0.0114
UNITED AIRLINES INC	4.150	20240411	0.0105
UNITED AIRLINES PASS-THRU TRUST 2013 1A O	4.300	20250815	0.0108
UNITED PARCEL SVC INC	2.050	20210401	0.0130
UNITED PARCEL SVC INC	2.350	20220516	0.0113
UNITED PARCEL SVC INC	2.400	20261115	0.0094
UNITED PARCEL SVC INC	2.450	20221001	0.0189
UNITED PARCEL SVC INC	2.500	20230401	0.0189
UNITED PARCEL SVC INC	2.800	20241115	0.0096
UNITED PARCEL SVC INC	3.050	20271115	0.0197

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
UNITED PARCEL SVC INC	3.125	20210115	0.0282
UNITED PARCEL SVC INC	3.400	20290315	0.0152
UNITED PARCEL SVC INC	3.400	20461115	0.0097
UNITED PARCEL SVC INC	3.400	20490901	0.0134
UNITED PARCEL SVC INC	3.750	20471115	0.0235
UNITED PARCEL SVC INC	4.250	20490315	0.0166
UNITED PARCEL SVC INC	4.875	20401115	0.0114
UNITED PARCEL SVC INC	6.200	20380115	0.0393
UNITED RENTALS NORTH AMERICA INC	4.625	20230715	0.0189
UNITED TECHNOLOGIES CORP	1.950	20211101	0.0139
UNITED TECHNOLOGIES CORP	2.300	20220504	0.0093
UNITED TECHNOLOGIES CORP	2.650	20261101	0.0221
UNITED TECHNOLOGIES CORP	2.800	20240504	0.0153
UNITED TECHNOLOGIES CORP	3.100	20220601	0.0440
UNITED TECHNOLOGIES CORP	3.125	20270504	0.0217
UNITED TECHNOLOGIES CORP	3.350	20210816	0.0189
UNITED TECHNOLOGIES CORP	3.650	20230816	0.0440
UNITED TECHNOLOGIES CORP	3.750	20461101	0.0226
UNITED TECHNOLOGIES CORP	3.950	20250816	0.0304
UNITED TECHNOLOGIES CORP	4.050	20470504	0.0129
UNITED TECHNOLOGIES CORP	4.125	20281116	0.0638
UNITED TECHNOLOGIES CORP	4.150	20450515	0.0185
UNITED TECHNOLOGIES CORP	4.450	20381116	0.0169
UNITED TECHNOLOGIES CORP	4.500	20420601	0.0781
UNITED TECHNOLOGIES CORP	4.625	20481116	0.0411
UNITED TECHNOLOGIES CORP	5.400	20350501	0.0144
UNITED TECHNOLOGIES CORP	5.700	20400415	0.0252
UNITED TECHNOLOGIES CORP	6.050	20360601	0.0151
UNITED TECHNOLOGIES CORP	6.125	20380715	0.0258
UNITED TECHNOLOGIES CORP	7.500	20290915	0.0147
UNITEDHEALTH GROUP INC	1.950	20201015	0.0167
UNITEDHEALTH GROUP INC	2.125	20210315	0.0140
UNITEDHEALTH GROUP INC	2.375	20221015	0.0169
UNITEDHEALTH GROUP INC	2.375	20240815	0.0140
UNITEDHEALTH GROUP INC	2.750	20230215	0.0118
UNITEDHEALTH GROUP INC	2.875	20211215	0.0142
UNITEDHEALTH GROUP INC	2.875	20220315	0.0209
UNITEDHEALTH GROUP INC	2.875	20230315	0.0144
UNITEDHEALTH GROUP INC	2.875	20290815	0.0192
UNITEDHEALTH GROUP INC	2.950	20271015	0.0185
UNITEDHEALTH GROUP INC	3.100	20260315	0.0196
UNITEDHEALTH GROUP INC	3.350	20220715	0.0192
UNITEDHEALTH GROUP INC	3.375	20211115	0.0095
UNITEDHEALTH GROUP INC	3.375	20270415	0.0125
UNITEDHEALTH GROUP INC	3.450	20270115	0.0149
UNITEDHEALTH GROUP INC	3.500	20230615	0.0147
UNITEDHEALTH GROUP INC	3.500	20240215	0.0147
UNITEDHEALTH GROUP INC	3.500	20390815	0.0246
UNITEDHEALTH GROUP INC	3.700	20490815	0.0251

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
UNITEDHEALTH GROUP INC	3.750	20250715	0.0402
UNITEDHEALTH GROUP INC	3.750	20471015	0.0194
UNITEDHEALTH GROUP INC	3.850	20280615	0.0237
UNITEDHEALTH GROUP INC	3.875	20281215	0.0177
UNITEDHEALTH GROUP INC	3.875	20590815	0.0254
UNITEDHEALTH GROUP INC	3.950	20421015	0.0131
UNITEDHEALTH GROUP INC	4.200	20470115	0.0162
UNITEDHEALTH GROUP INC	4.250	20430315	0.0162
UNITEDHEALTH GROUP INC	4.250	20470415	0.0159
UNITEDHEALTH GROUP INC	4.250	20480615	0.0291
UNITEDHEALTH GROUP INC	4.375	20420315	0.0111
UNITEDHEALTH GROUP INC	4.450	20481215	0.0248
UNITEDHEALTH GROUP INC	4.625	20350715	0.0227
UNITEDHEALTH GROUP INC	4.625	20411115	0.0135
UNITEDHEALTH GROUP INC	4.750	20450715	0.0459
UNITEDHEALTH GROUP INC	5.800	20360315	0.0218
UNITEDHEALTH GROUP INC	6.500	20370615	0.0133
UNITEDHEALTH GROUP INC	6.625	20371115	0.0178
UNITEDHEALTH GROUP INC	6.875	20380215	0.0308
UNIVERSITY OF SOUTHERN CALIFORNIA	3.028	20391001	0.0144
UNUM GROUP	5.750	20420815	0.0113
US BANK NA	2.050	20201023	0.0223
US BANK NA	2.650	20220523	0.0170
US BANK NA	2.800	20250127	0.0191
US BANK NA	2.850	20230123	0.0143
US BANK NA	3.000	20210204	0.0150
US BANK NA	3.150	20210426	0.0189
US BANK NA	3.400	20230724	0.0243
US BANK NA	3.450	20211116	0.0134
VALE OVERSEAS LTD	4.375	20220111	0.0205
VALE OVERSEAS LTD	6.250	20260810	0.0425
VALE OVERSEAS LTD	6.875	20361121	0.0423
VALE OVERSEAS LTD	6.875	20391110	0.0375
VALE OVERSEAS LTD	8.250	20340117	0.0200
VALE SA	5.625	20420911	0.0109
VALERO ENERGY CORP	3.400	20260915	0.0241
VALERO ENERGY CORP	3.650	20250315	0.0118
VALERO ENERGY CORP	4.000	20290401	0.0199
VALERO ENERGY CORP	4.350	20280601	0.0152
VALERO ENERGY CORP	4.900	20450315	0.0140
VALERO ENERGY CORP	6.625	20370615	0.0365
VALERO ENERGY CORP	7.500	20320415	0.0193
VALERO ENERGY PARTNERS LP	4.375	20261215	0.0100
VALERO ENERGY PARTNERS LP	4.500	20280315	0.0103
VANKE REAL ESTATE HONG KONG CO LTD	3.975	20271109	0.0194
VANKE REAL ESTATE HONG KONG CO LTD	4.150	20230418	0.0189
VANKE REAL ESTATE HONG KONG CO LTD	4.200	20240607	0.0118
VANKE REAL ESTATE HONG KONG CO LTD	5.350	20240311	0.0130
VENTAS REALTY LP	3.000	20300115	0.0120

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
VENTAS REALTY LP	3.250	20220815	0.0095
VENTAS REALTY LP	3.500	20250201	0.0116
VENTAS REALTY LP	4.000	20280301	0.0132
VENTAS REALTY LP	4.125	20260115	0.0100
VENTAS REALTY LP	4.400	20290115	0.0156
VEREIT OPERATING PARTNERSHIP LP	3.950	20270815	0.0118
VEREIT OPERATING PARTNERSHIP LP	4.600	20240206	0.0100
VEREIT OPERATING PARTNERSHIP LP	4.625	20251101	0.0113
VEREIT OPERATING PARTNERSHIP LP	4.875	20260601	0.0125
VERISIGN INC	4.625	20230501	0.0142
VERISIGN INC	4.750	20270715	0.0107
VERISIGN INC	5.250	20250401	0.0103
VERISK ANALYTICS INC	4.000	20250615	0.0181
VERIZON COMMS INC	2.450	20221101	0.0175
VERIZON COMMS INC	2.625	20260815	0.0425
VERIZON COMMS INC	2.946	20220315	0.0168
VERIZON COMMS INC	3.125	20220316	0.0258
VERIZON COMMS INC	3.376	20250215	0.0440
VERIZON COMMS INC	3.450	20210315	0.0114
VERIZON COMMS INC	3.500	20241101	0.0345
VERIZON COMMS INC	3.850	20421101	0.0203
VERIZON COMMS INC	3.875	20290208	0.0206
VERIZON COMMS INC	4.016	20291203	0.0839
VERIZON COMMS INC	4.125	20270316	0.0678
VERIZON COMMS INC	4.125	20460815	0.0265
VERIZON COMMS INC	4.150	20240315	0.0136
VERIZON COMMS INC	4.272	20360115	0.0583
VERIZON COMMS INC	4.329	20280921	0.0910
VERIZON COMMS INC	4.400	20341101	0.0538
VERIZON COMMS INC	4.500	20330810	0.0654
VERIZON COMMS INC	4.522	20480915	0.1026
VERIZON COMMS INC	4.600	20210401	0.0179
VERIZON COMMS INC	4.672	20550315	0.0727
VERIZON COMMS INC	4.750	20411101	0.0160
VERIZON COMMS INC	4.812	20390315	0.0361
VERIZON COMMS INC	4.862	20460821	0.0991
VERIZON COMMS INC	5.012	20490415	0.0844
VERIZON COMMS INC	5.012	20540821	0.0375
VERIZON COMMS INC	5.150	20230915	0.0801
VERIZON COMMS INC	5.250	20370316	0.0671
VERIZON COMMS INC	5.500	20470316	0.0360
VERIZON COMMS INC	5.850	20350915	0.0125
VERIZON COMMS INC	6.550	20430915	0.0285
VERIZON COMMS INC	7.750	20301201	0.0153
VF CORP	3.500	20210901	0.0096
VIACOM INC	3.875	20211215	0.0115
VIACOM INC	4.250	20230901	0.0250
VIACOM INC	4.375	20430315	0.0286
VIACOM INC	4.500	20210301	0.0097

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VIACOM INC	5.850	20430901	0.0295
VIACOM INC	6.875	20360430	0.0271
VIGOROUS CHAMPION INTL LTD	4.375	20230910	0.0099
VIRGINIA ELECTRIC AND POWER CO	2.750	20230315	0.0133
VIRGINIA ELECTRIC AND POWER CO	2.875	20290715	0.0096
VIRGINIA ELECTRIC AND POWER CO	3.150	20260115	0.0146
VIRGINIA ELECTRIC AND POWER CO	3.500	20270315	0.0151
VIRGINIA ELECTRIC AND POWER CO	3.800	20280401	0.0144
VIRGINIA ELECTRIC AND POWER CO	3.800	20470915	0.0116
VIRGINIA ELECTRIC AND POWER CO	4.000	20430115	0.0105
VIRGINIA ELECTRIC AND POWER CO	4.000	20461115	0.0107
VIRGINIA ELECTRIC AND POWER CO	4.450	20440215	0.0134
VIRGINIA ELECTRIC AND POWER CO	4.600	20481201	0.0141
VIRGINIA ELECTRIC AND POWER CO	4.650	20430815	0.0133
VIRGINIA ELECTRIC AND POWER CO	6.000	20360115	0.0137
VIRGINIA ELECTRIC AND POWER CO	6.000	20370515	0.0153
VIRGINIA ELECTRIC AND POWER CO	8.875	20381115	0.0227
VISA INC	2.150	20220915	0.0188
VISA INC	2.200	20201214	0.0558
VISA INC	2.750	20270915	0.0147
VISA INC	2.800	20221214	0.0429
VISA INC	3.150	20251214	0.0793
VISA INC	3.650	20470915	0.0163
VISA INC	4.150	20351214	0.0340
VISA INC	4.300	20451214	0.0825
VMWARE INC	2.950	20220821	0.0281
VMWARE INC	3.900	20270821	0.0236
VODAFONE GROUP PLC	2.500	20220926	0.0114
VODAFONE GROUP PLC	2.950	20230219	0.0169
VODAFONE GROUP PLC	3.750	20240116	0.0391
VODAFONE GROUP PLC	4.125	20250530	0.0303
VODAFONE GROUP PLC	4.375	20280530	0.0626
VODAFONE GROUP PLC	4.375	20430219	0.0274
VODAFONE GROUP PLC	4.875	20490619	0.0375
VODAFONE GROUP PLC	5.000	20380530	0.0216
VODAFONE GROUP PLC	5.125	20590619	0.0109
VODAFONE GROUP PLC	5.250	20480530	0.0669
VODAFONE GROUP PLC	6.150	20370227	0.0398
VODAFONE GROUP PLC	7.875	20300215	0.0192
VOYA FINL INC	3.650	20260615	0.0098
VOYA FINL INC	5.650	20530515	0.0148
VULCAN MATERIALS CO	4.500	20470615	0.0140
W W GRAINGER INC	4.600	20450615	0.0222
WALGREEN CO	3.100	20220915	0.0230
WALGREEN CO	4.400	20420915	0.0096
WALGREENS BOOTS ALLIANCE INC	3.300	20211118	0.0238
WALGREENS BOOTS ALLIANCE INC	3.450	20260601	0.0365
WALGREENS BOOTS ALLIANCE INC	3.800	20241118	0.0394
WALGREENS BOOTS ALLIANCE INC	4.500	20341118	0.0100

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
WALGREENS BOOTS ALLIANCE INC	4.650	20460601	0.0118
WALGREENS BOOTS ALLIANCE INC	4.800	20441118	0.0296
WALMART INC	1.900	20201215	0.0231
WALMART INC	2.350	20221215	0.0235
WALMART INC	2.550	20230411	0.0333
WALMART INC	2.650	20241215	0.0192
WALMART INC	2.850	20240708	0.0290
WALMART INC	3.050	20260708	0.0247
WALMART INC	3.125	20210623	0.0332
WALMART INC	3.250	20201025	0.0227
WALMART INC	3.250	20290708	0.0253
WALMART INC	3.300	20240422	0.0296
WALMART INC	3.400	20230626	0.0538
WALMART INC	3.550	20250626	0.0302
WALMART INC	3.625	20471215	0.0216
WALMART INC	3.700	20280626	0.0572
WALMART INC	3.950	20380628	0.0332
WALMART INC	4.000	20430411	0.0159
WALMART INC	4.050	20480629	0.0691
WALMART INC	4.250	20210415	0.0099
WALMART INC	4.300	20440422	0.0118
WALMART INC	5.000	20401025	0.0131
WALMART INC	5.250	20350901	0.0498
WALMART INC	5.625	20400401	0.0202
WALMART INC	5.625	20410415	0.0248
WALMART INC	6.200	20380415	0.0262
WALMART INC	6.500	20370815	0.0370
WALMART INC	7.550	20300215	0.0162
WALT DISNEY CO	3.000	20220915	0.0178
WALT DISNEY CO	3.700	20240915	0.0116
WALT DISNEY CO	3.700	20251015	0.0120
WALT DISNEY CO	4.500	20210215	0.0165
WALT DISNEY CO	4.750	20440915	0.0144
WALT DISNEY CO	5.400	20431001	0.0178
WALT DISNEY CO	6.150	20370301	0.0266
WALT DISNEY CO	6.150	20410215	0.0404
WALT DISNEY CO	6.200	20341215	0.0258
WALT DISNEY CO	6.400	20351215	0.0301
WALT DISNEY CO	6.650	20371115	0.0350
WALT DISNEY CO	6.900	20390815	0.0168
WALT DISNEY CO	7.750	20451201	0.0193
WASTE CONNECTIONS INC	3.500	20290501	0.0100
WASTE CONNECTIONS INC	4.250	20281201	0.0105
WASTE MGMT INC	2.400	20230515	0.0094
WASTE MGMT INC	2.900	20220915	0.0095
WASTE MGMT INC	2.950	20240615	0.0145
WASTE MGMT INC	3.125	20250301	0.0118
WASTE MGMT INC	3.150	20271115	0.0148
WASTE MGMT INC	3.200	20260615	0.0148

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
WASTE MGMT INC	3.450	20290615	0.0203
WASTE MGMT INC	4.000	20390715	0.0107
WASTE MGMT INC	4.100	20450301	0.0165
WASTE MGMT INC	4.150	20490715	0.0221
WEC ENERGY GROUP INC	3.375	20210615	0.0113
WEC ENERGY GROUP INC	3.550	20250615	0.0099
WEIBO CORP	3.500	20240705	0.0151
WELLS FARGO & CO	2.100	20210726	0.0554
WELLS FARGO & CO	2.500	20210304	0.0516
WELLS FARGO & CO	2.550	20201207	0.0391
WELLS FARGO & CO	2.625	20220722	0.0703
WELLS FARGO & CO	3.000	20210122	0.0281
WELLS FARGO & CO	3.000	20250219	0.0477
WELLS FARGO & CO	3.000	20260422	0.0675
WELLS FARGO & CO	3.000	20261023	0.0675
WELLS FARGO & CO	3.069	20230124	0.0708
WELLS FARGO & CO	3.196	20270617	0.0483
WELLS FARGO & CO	3.300	20240909	0.0442
WELLS FARGO & CO	3.450	20230213	0.0383
WELLS FARGO & CO	3.500	20220308	0.0484
WELLS FARGO & CO	3.550	20250929	0.0496
WELLS FARGO & CO	3.584	20280522	0.0597
WELLS FARGO & CO	3.750	20240124	0.0589
WELLS FARGO & CO	3.900	20450501	0.0436
WELLS FARGO & CO	4.100	20260603	0.0503
WELLS FARGO & CO	4.125	20230815	0.0295
WELLS FARGO & CO	4.150	20290124	0.0517
WELLS FARGO & CO	4.300	20270722	0.0511
WELLS FARGO & CO	4.400	20460614	0.0431
WELLS FARGO & CO	4.480	20240116	0.0145
WELLS FARGO & CO	4.600	20210401	0.0487
WELLS FARGO & CO	4.650	20441104	0.0446
WELLS FARGO & CO	4.750	20461207	0.0456
WELLS FARGO & CO	4.900	20451117	0.0465
WELLS FARGO & CO	5.375	20350207	0.0180
WELLS FARGO & CO	5.375	20431102	0.0490
WELLS FARGO & CO	5.500	20350801	0.0187
WELLS FARGO & CO	5.606	20440115	0.0596
WELLS FARGO BANK NA	2.600	20210115	0.0465
WELLS FARGO BANK NA	2.897	20220527	0.0206
WELLS FARGO BANK NA	3.550	20230814	0.0535
WELLS FARGO BANK NA	3.625	20211022	0.0433
WELLS FARGO BANK NA	5.850	20370201	0.0245
WELLS FARGO BANK NA	5.950	20360826	0.0168
WELLS FARGO BANK NA	6.600	20380115	0.0384
WELLS FARGO CAP X	5.950	20861201	0.0174
WELLTOWER INC	3.100	20300115	0.0141
WELLTOWER INC	3.625	20240315	0.0188
WELLTOWER INC	3.750	20230315	0.0098

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
WELLTOWER INC	3.950	20230901	0.0120
WELLTOWER INC	4.000	20250601	0.0249
WELLTOWER INC	4.125	20290315	0.0114
WELLTOWER INC	4.250	20260401	0.0143
WELLTOWER INC	4.250	20280415	0.0155
WELLTOWER INC	4.950	20480901	0.0115
WESTAR ENERGY INC	4.125	20420301	0.0119
WESTERN DIGITAL CORP	4.750	20260215	0.0433
WESTERN MIDSTREAM OPERATING LP	3.950	20250601	0.0092
WESTERN MIDSTREAM OPERATING LP	4.000	20220701	0.0126
WESTERN MIDSTREAM OPERATING LP	4.650	20260701	0.0094
WESTERN MIDSTREAM OPERATING LP	5.300	20480301	0.0121
WESTERN MIDSTREAM OPERATING LP	5.375	20210601	0.0097
WESTERN MIDSTREAM OPERATING LP	5.450	20440401	0.0105
WESTERN UNION CO	3.600	20220315	0.0096
WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	3.450	20261115	0.0142
WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	4.400	20240315	0.0150
WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	4.950	20280915	0.0262
WESTLAKE CHEMICAL CORP	3.600	20260815	0.0143
WESTLAKE CHEMICAL CORP	4.375	20471115	0.0093
WESTLAKE CHEMICAL CORP	5.000	20460815	0.0138
WESTPAC BANKING CORP	2.000	20210819	0.0276
WESTPAC BANKING CORP	2.100	20210513	0.0232
WESTPAC BANKING CORP	2.500	20220628	0.0188
WESTPAC BANKING CORP	2.600	20201123	0.0327
WESTPAC BANKING CORP	2.650	20210125	0.0186
WESTPAC BANKING CORP	2.700	20260819	0.0190
WESTPAC BANKING CORP	2.750	20230111	0.0237
WESTPAC BANKING CORP	2.800	20220111	0.0236
WESTPAC BANKING CORP	2.850	20260513	0.0290
WESTPAC BANKING CORP	3.300	20240226	0.0243
WESTPAC BANKING CORP	3.350	20270308	0.0201
WESTPAC BANKING CORP	3.400	20280125	0.0202
WESTPAC BANKING CORP	3.650	20230515	0.0197
WESTPAC BANKING CORP	4.110	20340724	0.0243
WESTPAC BANKING CORP	4.421	20390724	0.0207
WESTWOOD GROUP HLDGS LTD	4.875	20210419	0.0154
WEYERHAEUSER CO	4.000	20291115	0.0154
WEYERHAEUSER CO	4.625	20230915	0.0102
WEYERHAEUSER CO	4.700	20210315	0.0110
WEYERHAEUSER CO	7.375	20320315	0.0335
WHARF REIC FIN BVI LTD	3.500	20280117	0.0117
WHIRLPOOL CORP	4.500	20460601	0.0098
WHIRLPOOL CORP	4.750	20290226	0.0145
WILLIAMS COMPANIES INC	3.350	20220815	0.0142
WILLIAMS COMPANIES INC	3.600	20220315	0.0241
WILLIAMS COMPANIES INC	3.700	20230115	0.0163
WILLIAMS COMPANIES INC	3.750	20270615	0.0280
WILLIAMS COMPANIES INC	3.900	20250115	0.0146

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
WILLIAMS COMPANIES INC	4.000	20211115	0.0096
WILLIAMS COMPANIES INC	4.000	20250915	0.0149
WILLIAMS COMPANIES INC	4.125	20201115	0.0114
WILLIAMS COMPANIES INC	4.300	20240304	0.0200
WILLIAMS COMPANIES INC	4.500	20231115	0.0120
WILLIAMS COMPANIES INC	4.550	20240624	0.0251
WILLIAMS COMPANIES INC	4.850	20480301	0.0165
WILLIAMS COMPANIES INC	4.900	20450115	0.0100
WILLIAMS COMPANIES INC	5.100	20450915	0.0211
WILLIAMS COMPANIES INC	5.400	20440304	0.0108
WILLIAMS COMPANIES INC	5.750	20440624	0.0144
WILLIAMS COMPANIES INC	6.300	20400415	0.0293
WILLIS NORTH AMERICA INC	3.600	20240515	0.0126
WILLIS NORTH AMERICA INC	4.500	20280915	0.0126
WP CAREY INC	4.600	20240401	0.0101
WPP FIN 2010	3.625	20220907	0.0097
WPP FIN 2010	3.750	20240919	0.0147
WPP FIN 2010	4.750	20211121	0.0159
WRKCO INC	3.750	20250315	0.0119
WRKCO INC	3.900	20280601	0.0099
WRKCO INC	4.000	20280315	0.0118
WRKCO INC	4.200	20320601	0.0103
WRKCO INC	4.650	20260315	0.0156
WRKCO INC	4.900	20290315	0.0161
WUHAN REAL ESTATE DEV & INV GROUP CO LTD	5.700	20210809	0.0095
WYETH LLC	5.950	20370401	0.0520
WYETH LLC	6.000	20360215	0.0129
WYETH LLC	6.450	20240201	0.0110
WYETH LLC	6.500	20340201	0.0199
XCEL ENERGY INC	3.300	20250601	0.0116
XCEL ENERGY INC	3.350	20261201	0.0098
XCEL ENERGY INC	4.000	20280615	0.0130
XILINX INC	2.950	20240601	0.0143
XILINX INC	3.000	20210315	0.0094
XLIT LTD	4.450	20250331	0.0102
XYLEM INC INDIANA	3.250	20261101	0.0096
XYLEM INC INDIANA	4.875	20211001	0.0118
ZHENGZHOU METRO GROUP CO LTD	5.000	20211220	0.0095
ZHONGYUAN SINCERE INV CO LTD	4.250	20240628	0.0094
ZHUJI DEV LTD	7.000	20211211	0.0098
ZIMMER BIOMET HLDGS INC	3.150	20220401	0.0142
ZIMMER BIOMET HLDGS INC	3.550	20250401	0.0393
ZIONS BANCORP NA	3.350	20220304	0.0096
ZIONS BANCORP NA	3.500	20210827	0.0094
ZOETIS INC	3.000	20270912	0.0145
ZOETIS INC	3.250	20230201	0.0258
ZOETIS INC	3.450	20201113	0.0094
ZOETIS INC	3.900	20280820	0.0102
ZOETIS INC	3.950	20470912	0.0104

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Description	Coupon (%)	Maturity (yyyy/mm/dd)	Index Weight (%)
ZOETIS INC	4.500	20251113	0.0155
ZOETIS INC	4.700	20430201	0.0258

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