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FLORIDA Local Government Investment TRUST

The Day to Day Fund Portfolio Report July 2019

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PORTFOLIO SUMMARY

June 30, 2019 to July 31, 2019

7 Day Yields		30 Day Yields	
7 Day Yield	2.43%	30 Day Yield	2.42%
7 Day Gross Yield	2.54%	30 Day Gross Yield	2.53%
7 Day Net Average Yield *	2.45%	30 Day Net Average Yield *	2.47%
Net Asset Value Info		12 Month Return	
Net Asset Vale	\$1.00	12 Month Return	2.42%
Days to Maturity		Fitch Ratings	
Avg Maturity	33.63 Days	Credit Quality	AAAm

Security Distribution

	0	vernight to 30							
Securities		Days	3	1 to 90 Days	91	to 180 Days	Ab	ove 181 Days	Total
Money Market	\$	85,094,445.45	\$	-	\$	-	\$	-	\$ 85,094,445.45
Repurchase Agreements	\$	165,000,000.00	\$	-	\$	-	\$	-	\$ 165,000,000.00
U.S. Treasuries	\$	44,974,464.00	\$	19,920,596.00	\$	-	\$	-	\$ 64,895,060.00
U.S. Agencies	\$	-	\$	-	\$	-	\$	-	\$ -
Asset Backed Securities	\$	3,715,823.58	\$	38,502,040.52	\$	30,125,609.19	\$	-	\$ 72,343,473.29
Collateralized Mortgage Obligations	\$	15,280,200.27	\$	-	\$	-	\$	-	\$ 15,280,200.27
Commercial Paper	\$	67,015,274.68	\$	117,289,216.42	\$	27,066,455.55	\$	-	\$ 211,370,946.65
Agency Discount Notes	\$	-	\$	-	\$	-	\$	-	\$ -
Corporates	\$	7,746,026.31	\$	41,011,720.72	\$	7,603,704.26	\$	19,515,217.39	\$ 75,876,668.68
Certificate of Deposit	\$	28,257,611.89	\$	8,659,085.21	\$	-	\$	-	\$ 36,916,697.10
Supranationals	\$	-	\$	-	\$	-	\$	-	\$ -
Municipal	\$	18,750,116.52	\$	4,999,199.00	\$	-	\$	-	\$ 23,749,315.52
Govt. Relatd Securities	\$	16,639,425.18	\$	26,003,588.84	\$	-	\$	-	\$ 42,643,014.02
Total:	\$	452,473,387.88	\$	256,385,446.71	\$	64,795,769.00	\$	19,515,217.39	\$ 793,169,820.98
% of Portfolio:		57.05%		32.32%		8.17%		2.46%	100.00%

* This is averaged over the last 3 months.



Charts Page July 31, 2019 Maturity Distribution, July 2019 Sector Allocation, July 2019 40.00% Asset 35.00% Backed Corporates Securities 9.57% 9.12% U.S. 30.00% Money Treasuries Market 8.18% 10.73%_ 25.00% Govt. Related 20.00% Securities 5.38% Repurchase 15.00% Agreements. Certificate of 20.80% Deposit 4.65% 10.00% Municipals 5.00% Commercial 2.99% Paper 26.65% CMOs 0.00% 1.93% 31 to 91 to Above Over 2 to 30

Night

21.44%

Maturities

Days

35.60%

90

Days

32.32%

180

Days

8.17%

181

Days

2.46%

Economic and Market Commentary July 2019

During the month of July, the two-year U.S. Treasury yield rose 12 basis points to 1.87% and 10year Treasury remained at 2.01%, compared to levels at the end of June.

The Federal Open Market Committee (FOMC) cut the federal funds rate for the first time since November 2008 during their July meeting. The July 2019 FOMC statement featured three overlapping reasons to cut the policy target to 2.00-2.25%: weak global growth, "muted inflation pressures," and trade policy uncertainty. Chair Powell said, "the Committee's perspective" is one of a "mid-cycle adjustment to policy," not the "beginning of a cutting cycle." We can't rule out one or two more rate cuts, but the business cycle is not yet over. As a result, we don't expect a long series of rate cuts. In September 1998, the FOMC cut rates and the business cycle lasted another 2.5 years with 30% more upside in equities before the cycle's end.

The unemployment rate was 3.7% in June and firms added 224,000 net, new jobs to nonfarm payrolls over the month. The US economy grew at an annual rate of 2.1% in 2019 Q2, driven by consumer spending. This result is down from the 3.1 percent of the first quarter but higher than estimates of 1.8 percent.

Abroad, fears of an unfavorable exit from the EU intensified as Boris Johnson replaced Theresa May as Prime Minister of the UK. Comments by the Bank of England suggested an increased likelihood of a rate cut by the end of the year, particularly as the economic data weakens. The European Central Bank left rates unchanged but indicated that rates will remain at their current level or lower at least through the first half of 2020. Second quarter Chinese economic growth slowed to 6.2% (the slowest growth since 1992) vs. 6.4% in the first quarter. President Trump extended a 10% tariff on an additional \$300 billion in Chinese imports.

Florida Trust Day to Day Fund

The Florida Trust Day to Day Fund posted a total return of +0.21% in July, versus the benchmark ICE BofAML Three Month Treasury Index return of +0.18%. Year-to-date total return of the fund was 1.53%, versus the benchmark 1.42%. The net 7-day SEC yield of the Day to Day Fund was unchanged from the end of June at 2.43% as of the end of July.

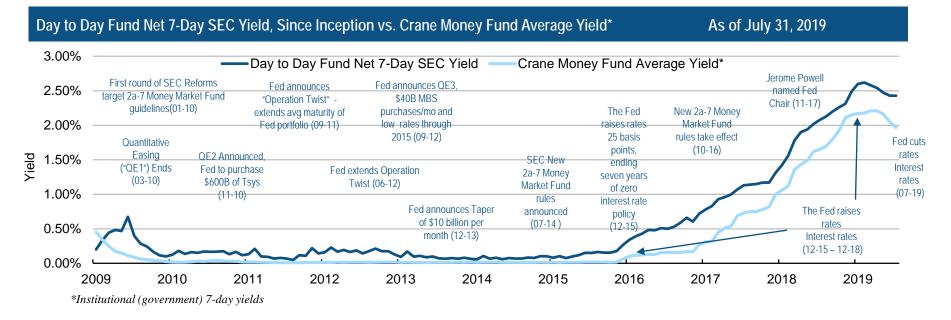
We continue efforts to maximize portfolio yield, while still adhering to the strict investment guidelines required by Fitch to maintain the AAA rating. We evaluate high-quality corporate securities for the portfolio, and search for value in commercial paper and corporate notes that enhance yield and adhere to the guidelines of the fund, with a focus on liquidity. Short maturity repurchase agreements (backed by US Treasury collateral) are also utilized; the coupon available on repo remains elevated and favorable to the portfolio. Only highest quality counterparties are used, with repo agreements ranging from overnight to one week in term.

While short-dated credit with low spread duration provides attractive all-in yield and total return opportunity, we are also focused on high-quality asset-backed securities as a credit diversifier. Asset-backed securities serve as a good alternative to credit and yields compare favorably to similarmaturity corporates. We maintained exposure to floating rate securities of approximately 26% of the portfolio, across corporate, agency, mortgage-backed, and Treasury sectors.

The weighted-average maturity of the portfolio ended the month at 34 days. The fund remains highly liquid with approximately 36% of the portfolio invested in overnight and short-term securities. Additionally, 39% of the portfolio is invested in government or government guaranteed securities, also enhancing liquidity.

The fund is assigned Fitch rating agency's highest Money Market Fund Rating of AAA mmf.

Yield Comparison and Performance Summary



FLORIDA TRUST DAY TO DAY FUND & INDEX RETURNS													Since
	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	YTD 2019	Fiscal YTD 9/30)	Incep. 1/13/09
Portfolio (gross)	0.37%	0.28%	0.22%	0.33%	0.20%	0.18%	0.23%	0.65%	1.13%	2.09%	1.53%	2.15%	0.68%
Portfolio (net)	0.29%	0.16%	0.12%	0.18%	0.09%	0.08%	0.14%	0.51%	1.04%	1.98%	1.47%	2.06%	0.57%
ICE BofAML 3M US Tsy Bill	0.17%	0.13%	0.08%	0.08%	0.05%	0.04%	0.05%	0.33%	0.86%	1.87%	1.42%	2.00%	0.49%

*Returns under one year are unannualized

FLORIDA

Local Government Investment

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FLORIDA LOCAL GOVERNMENT INVESTMENT TRUST

MONTH-END STATEMENT OF ASSETS & LIABILITIES

ASSETS Investments	30-Jun-2019	31-Jul-2019
Investments @ Amortized Cost	\$772,706,052.84	\$793,062,779.72
Cash	(\$10,009,134.78)	(\$85,000,000.00)
Total Investments	\$762,696,918.06	\$708,062,779.72
Receivables		
Due From Sponsor	\$0.00	\$0.00
Investment Securities Sold	\$0.00	\$0.00
Interest Receivable	\$1,014,455.00	\$886,603.04
Capital Shares Sold	\$0.00	\$0.00
Other Assets	\$0.00	\$0.00
TOTAL ASSETS	\$763,711,373.06	\$708,949,382.76
LIABILITIES Payables		
Investment Securities Purchased	\$0.00	\$0.00
Dividends Payable	\$1,494,744.55	\$1,529,644.92
Accrued Expenses	\$79,348.18	\$88,010.76
Other Payables	\$0.00	\$0.00
Other Liabilities	\$0.00	\$0.00
TOTAL LIABILITIES	\$1,574,092.73	\$1,617,655.68
NET ASSETS	\$762,137,280.33	\$707,331,727.08
Shares Outstanding:	762,137,280.33	707,331,727.08
Net Asset Value Per Share:	1.0000	1.0000

MONTH-END STATEMENT OF OPERATIONS

	30-Jun-2019	31-Jul-2019
INCOME		
Interest income	\$1,028,623.37	\$1,085,363.69
Net realized gain (loss) on investments	\$371.34	\$2,345.78
Other income	\$0.00	\$0.00
Amortization of securities: discount / (premium)	\$530,094.63	\$515,837.04
Total income	\$1,559,089.34	\$1,603,546.51
EXPENSES		
Audit fees	\$650.70	\$687.58
Custodian fees	\$4,989.60	\$8,750.37
Fund accounting fees	\$6,575.72	\$6,821.44
Investment management fees	\$48,825.30	\$50,584.75
Legal services	\$265.50	\$1,132.43
Pricing expense	\$290.70	\$340.69
Transfer agency fees	\$1,146.60	\$2,451.48
Fitch Rating Service Fee	\$1,538.10	\$1,624.71
Miscellaneous	\$0.00	\$0.00
Total gross expenses	\$64,282.22	\$72,393.45
Less reimbursement of expenses by sponsor	\$0.00	\$0.00
Total net expenses	\$64,282.22	\$72,393.45
Net increase in net assets	\$1,494,807.12	\$1,531,153.06



Fund Balance and Net Asset Value Report

July 2019

	ACCOUNT	NET ASSET	7 DAY
DATE	BALANCE	VALUE	ANN. YIELD*
July 1, 2019	\$768,344,773.53	1.0000	2.4479%
July 2, 2019	\$768,647,559.14	1.0000	2.4496%
July 3, 2019	\$761,136,563.34	1.0000	2.4503%
July 4, 2019	\$761,136,563.34	1.0000	2.4491%
July 5, 2019	\$761,136,563.34	1.0000	2.4433%
July 6, 2019	\$761,136,563.34	1.0000	2.4375%
July 7, 2019	\$761,136,563.34	1.0000	2.4317%
July 8, 2019	\$762,149,384.53	1.0000	2.4391%
July 9, 2019	\$766,856,070.72	1.0000	2.4429%
July 10, 2019	\$769,546,360.88	1.0000	2.4444%
July 11, 2019	\$769,682,199.88	1.0000	2.4419%
July 12, 2019	\$764,532,174.68	1.0000	2.4385%
July 13, 2019	\$764,532,174.68	1.0000	2.4352%
July 14, 2019	\$764,532,174.68	1.0000	2.4319%
July 15, 2019	\$766,214,028.56	1.0000	2.4161%
July 16, 2019	\$765,588,715.45	1.0000	2.4080%
July 17, 2019	\$762,570,006.34	1.0000	2.4018%
July 18, 2019	\$756,633,561.21	1.0000	2.3983%
July 19, 2019	\$746,927,958.83	1.0000	2.3971%
July 20, 2019	\$746,927,958.83	1.0000	2.3959%
July 21, 2019	\$746,927,958.83	1.0000	2.3947%
July 22, 2019	\$715,235,499.56	1.0000	2.3994%
July 23, 2019	\$719,318,716.36	1.0000	2.3985%

	ACCOUNT	NET ASSET	7 DAY
DATE	BALANCE	VALUE	ANN. YIELD*
July 24, 2019	\$719,118,716.36	1.0000	2.3981%
July 25, 2019	\$719,535,598.80	1.0000	2.3987%
July 26, 2019	\$699,452,933.86	1.0000	2.3974%
July 27, 2019	\$699,452,933.86	1.0000	2.3962%
July 28, 2019	\$699,452,933.86	1.0000	2.3949%
July 29, 2019	\$700,667,429.25	1.0000	2.3930%
July 30, 2019	\$699,269,699.36	1.0000	2.3889%
July 31, 2019	\$707,330,219.09	1.0000	2.4260%
Average :	\$744,359,050.25		

End of Month NAV

\$1.0000

* This is the 30 day yield, annualized.

MONTH-END SCHEDULE OF INVESTMENTS

July 31, 2019

CUSIP	Description	Coupon Rate	Maturity Date	Fitch Rating	S&P Rating	Face Amount	Market Price	Market Value	Days to Mat.	PCT
Money Market										
FIGXX	FIDELITY MM	0.000	8/1/2019	AAA	AAA	85,094,445.45	100.000	85,094,445.45	1	10.73%
Sub Total						\$85,094,445.45		\$85,094,445.45		10.73%
Repurchase Agr	reement									
RP9W0JAU9	CITIGROUP REPO 2.42 8/1/2019	2.420	8/1/2019	F1	A1	40,000,000.00	100.000	40,000,000.00	1	5.04%
RPE0005L0	CIBC WORLD MARKETS 2.23 8/7/2019	2.230	8/7/2019	F1	A1	40,000,000.00	100.000	40,000,000.00	7	5.04%
RPE7004A0	GOLDMAN SACHS GROUP INC 2.23 8/6/2019	2.230	8/6/2019	F1	A1	40,000,000.00	100.000	40,000,000.00	6	5.04%
RPE7005U5	BMO CAPITAL MARKETS 2.52 8/1/2019	2.520	8/1/2019	F1	A1	45,000,000.00	100.000	45,000,000.00	1	5.67%
Sub Total						\$165,000,000.00		\$165,000,000.00		20.80%
U.S. Treasury No 912796RF8	T-BILL 0 10/11/2019	0.000	10/9/2019	AAA	AA+	20,000,000.00	99.603	19,920,596.00	70	2.51%
9128283B4	TREASURY VAR. T-NOTE 10/31/2019	2.099	8/6/2019	AAA	AA+ AA+	15,000,000.00	99.982	14,997,292.50	6	1.89%
9128283T5	TREASURY VAR. T-NOTE 1/31/2019	2.099	8/6/2019	AAA	AA+ AA+	15,000,000.00	99.982	14,997,292.50	6	1.89%
9128284K3	TREASURY VAR. T-NOTE 4/30/2020	2.084	8/2/2019	AAA	AA+	15,000,000.00	99.932	14,989,785.00	2	1.89%
Sub Total	TREASORT VAR. 1-NOTE 4/30/2020	2.004	0/2/2019	~~~	AAT	\$65,000,000.00	33.310	\$64.895.060.00	2	8.18%
ous rotai						<i><i><i><i><i><i><i><i></i></i></i></i></i></i></i></i>		<i>v 1,000,000,000</i>		0.1070
Asset Backed Se										
03066GAA7	AMERICREDIT AUTOMOBILE 2.659 3/18/2020	2.659	8/19/2019	F1+	A-1+	1,295,191.71	100.006	1,295,264.50	19	0.16%
04365UAA2	ASCENTIUM EQUIPMENT RECEIVABLE 2.659 4/10/2020	2.659	10/13/2019	NR	A-1+	3,686,488.03	100.079	3,689,392.98	74	0.47%
065606AA3	BANK OF THE WEST AUTO TRUST MBS 2.481 7/15/2020	2.481	9/27/2019	F1+	A-1+	2,268,236.69	100.024	2,268,786.06	58	0.29%
12510GAA0	CCG RECEIVABLES TRUST MBS 2.628 4/14/2020	2.628	11/20/2019	F1+	A-1+	1,811,159.10	100.051	1,812,077.00	112	0.23%
12596JAA1	CNH 2019-A A1 MTGEMBS VAR. CORP 2/28/2020	2.753	9/20/2019	NR	A-1+	2,654,168.16	100.007	2,654,355.01	51	0.33%
14315NAA8	CARMAX AUTO OWNER TRUST MBS 2.78 1/15/2020	2.780	8/15/2019	F1+	A-1+	966,657.15	100.010	966,753.91	15	0.12%
23291GAA2	DLL SECURITIZATION TRUST 2.657 4/20/2020	2.657	10/13/2019	NR	A-1+	1,324,010.63	100.051	1,324,691.97	74	0.17%
24704BAA2	DELL EQUIPMENT FINANCE TRUST 2.648 4/22/2020	2.648	11/9/2019	F1+	NR	5,467,895.67	100.184	5,477,967.53	101	0.69%
34532FAA0	FORD CREDIT AUTO LEASE TRUST MBS 2.664 3/15/2020	2.664	9/23/2019	F1+	A-1+	2,796,586.29	100.029	2,797,401.49	54	0.35%
34533FAA9	FORD CREDIT AUTO OWNER TRUST 2.65 4/15/2020	2.650	9/18/2019	F1+	NR	2,012,785.95	99.997	2,012,734.02	49	0.25%
36256UAA6	GM FINANCIAL AUTOMOBILE LEASING MBS 2.7 2/20/2020	2.700	9/3/2019	NR	A-1+	996,385.07	100.024	996,620.12	34	0.13%
36257AAA9	GM FINANCIAL AUTOMOBILE LEASING 2.597 5/20/2020	2.597	10/11/2019	NR	A-1+	3,769,997.82	100.042	3,771,573.68	72	0.48%
39154TAU2 41284WAA8	GREAT AMERICAN LEASING RECEIVABLES MBS 2.763 2/18/ HARLEY-DAVIDSON MOTORCYCLE TRUST 2.386 7/15/2020	2.763 2.386	9/17/2019 1/10/2020	F1+ F1+	A-1+ NR	2,739,543.32	100.034	2,740,467.09	48 163	0.35%
41284WAA8 44932NAA8	HARLET-DAVIDSON MOTORCTCLE TRUST 2.366 7/15/2020 HYUNDAI AUTO RECEIVABLES TRUST 2.605 4/15/2020	2.386	1/10/2020	F1+	A-1+	1,949,996.41 5,079,137.64	100.144	1,952,798.16 5,086,054.41	103	0.25%
44932NAA8 47789JAA4	JOHN DEERE OWNER TRUST 2.632 3/16/2020	2.605	9/23/2019	F1+	NR	3,933,943.67	100.136 100.041	3,935,543.21	54	0.64%
58772TAA8	MERCEDES-BENZ AUTO LEASE MBS 2.743 2/18/2020	2.743	8/15/2019	NR	A-1+	314,430.86	100.041	314,465.13	15	0.30%
60700FAA1	MAREQUIPMENT FINANCE LLC 2.664 4/10/2020	2.664	10/29/2019	F1+	NR	3,343,379.17	100.053	3,345,146.81	90	0.04%
68784EAA6	OSCAR US FUNDING TRUST 2.369 8/10/2020	2.369	10/29/2019	F1+	NR	2,050,000.00	100.053	2,054,932.30	76	0.42 %
74113NAA6	PRESTIGE AUTO RECEIVABLES TRUST 2.371 7/15/2020	2.371	11/21/2019	NR	A-1+	3,880,000.00	100.000	3,880,000.00	113	0.49%
80281GAA4	SANTANDER RETAIL AUTO LEASE TRUST 2.306 7/20/2020	2.306	11/13/2019	NR	A-1+	6,000,000.00	100.003	6,000,171.00	105	0.76%
80285JAA4	SANTANDER RETAIL AUTO LEASE TRUST 2.615 4/20/2020	2.615	10/5/2019	NR	A-1+	2,129,441.66	100.161	2,132,879.86	66	0.27%
92888DAA3	VOLVO FINANCIAL EQUIPMENT LLC MBS 2.745 2/18/2020	2.745	9/28/2019	F1+	NR	1,250,743.15	100.035	1,251,183.16	59	0.16%
96042JAA4	WESTLAKE AUTOMOBILE RECEIVABLE MBS 2.768 2/18/2020	2.768	8/25/2019	NR	A-1+	1,139,026.35	100.028	1,139,340.04	25	0.14%
96328DBL7	WHEELS SPV LLC MBS 2.367 6/22/2020	2.367	1/3/2020	F1+	A-1+	5,914,897.34	100.028	5,916,541.09	156	0.75%
98162VAA7	WORLD OMNI AUTO RECEIVABLES 2.543 5/15/2020	2.543	9/28/2019	F1+	A-1+	3,525,865.23	100.013	3,526,332.76	59	0.44%
Sub Total			•			\$72,299,967.07		\$72,343,473.29		9.12%
		0.500	0/05/00/12		A 4	0.000.000.00	400.010	0.000.075.55	0.5	1.0451
30258EAA3	FREDDIE MAC MULTIFAMILY MBS VAR. FHLMC 2/25/2020	2.589	8/25/2019	AAA	AA+u	8,000,000.00	100.012	8,000,972.80	25	1.01%
62888YAA0	NCUA GUARANTEED NOTES MBS VAR. CORP 1/8/2020	2.810	8/6/2019	AAA	AA+	7,263,107.00	100.222	7,279,227.47	6	0.92%
Sub Total						\$15,263,107.00		\$15,280,200.27		1.93%
Commercial Pap	per									
00927XWC7	AIRBUS GROUP FINANCE CP 0 9/12/2019	0.000	9/12/2019	NR	A-1+	7,000,000.00	99.735	6,981,429.70	43	0.88%

Display.025 PROVINED OF ALBERT 0 107/2019 D.000 12/2019 F1+ A+1 7.000,0000 00.44 0.66/21/22 114 0535MLP7 AX SZ ANKORG OLOP VAR. CORP (110201) 0.000 BASCON F1 A+1 2.000,0000 0.000 1.000,000 0.000 1.000,000 0.000 0.000 0.000 1.000,000 0.000 0.000 0.000 0.000 0.000 0.000 0.000,00	CUSIP	Description	Coupon Rate	Maturity Date	Fitch Rating	S&P Rating	Face Amount	Market Price	Market Value	Days to Mat.	РСТ
DBSFLOWS1 DPCE DIS CIP 0 1202119 D000 P320110 F1 A-1 D5000000 P93011 4.5000000 P93011 4.5000000 P93011 6.500000 P93011 6.5000000 P93011 6.5000000 P93011 6.5000000 P9311 6.5000000 P93111 7.50000000 P9311 6.5000000 P93111 6.5000000 P93111 6.5000000 P93111 6.5000000 P93111 6.5000000 P93111 6.5000000 P93111 6.50000000 P93111 6.50000000 P93111 7.500000000 P931111 <t< td=""><td>1306NZC5</td><td>PROVINCE OF ALBERTA 0 12/12/2019</td><td>0.000</td><td>12/12/2019</td><td>F1+</td><td>A-1+</td><td>7,000,000.00</td><td>99.184</td><td>6,942,912.20</td><td>134</td><td>0.88%</td></t<>	1306NZC5	PROVINCE OF ALBERTA 0 12/12/2019	0.000	12/12/2019	F1+	A-1+	7,000,000.00	99.184	6,942,912.20	134	0.88%
DBST C2 08 PCC 08 C P 12162019 D000 12762019 F1 A-1 2.600.000 98.191 2.470.857.19 DBST DBS DBSC 0 F C B 12162019 D.000 1002019 F1 A-1 7.700.000.00 99.75 4.677.268.9 99 DBST DBS DAMOD SAMTADER 4A 0 11/27011 D.000 1002011 F1 A-1 4.770.000.00 99.75 4.677.268.9 99 DBST DST 4.677.268.9 99.75 4.677.268.9 99.75 4.677.268.9 99.75 4.677.268.9 99.75 4.677.268.9 99.75 1.567.20 4.677.268.9 99.75 1.567.20 4.677.268.9 99.75 1.567.20 99.75 1.567.20 99.75 1.567.20 4.677.268.9 99.75 1.567.20 99.75 1.567.20 99.75 1.567.20 99.75 1.567.20 99.75 1.567.20 99.75 1.567.20 99.75 1.567.20 99.75 1.567.20 99.759.20 1.567.20 99.757.20	5253MLP7	AUST & NZ BANKING GROUP VAR. CORP 10/10/2019	2.488	10/10/2019	F1+	A-1+	2,000,000.00	100.031	2,000,616.60	71	0.25%
DBSET:09 DAKCD DE CHILE DIS CP 9 1092019 Diso 2010 NR A-11 7700000000 99:378 CBSET:000 99:952 79:86 CBSET:000 20:37:071 NR A-11 7:000:000 99:36 7:47:33:33:05	5571CW31	BPCE DIS C/P 0 9/3/2019	0.000	9/3/2019	F1	A-1	5,000,000.00	99.801	4,990,041.00	34	0.63%
D001_STV1 DANCS SANTANDER SA 0117/2019 D000 117/2019 F1 A-1 4,700,000.00 99.378 4,807,753.66 99 0272MVEZ BARCS SANTANDER SA 0117/2019 0.000 92/2019 NR A-1 2,000,000 99.376 2,2444650,75 34 028027WLS DAN DR BARK ASK DGC CP 0 19/2019 0.000 92/2019 NR A-1 2,000,000,00 99.765 2,2444650,75 34 02802WLS DAN DR BARK ASK DGC CP 0 19/2019 0.000 92/2019 NR A-1 2,000,000,00 99.765 2,2444650,75 34 02802WLS DAN DR BARK ASK DGC CP 0 19/2019 0.000 92/2019 NR A-1 2,000,000,00 99.86 99.86 99.86 99.87 4,333,330 58 20729YY82 ESBLORULXOTTICA 011/32019 0.000 11/72019 NR A-1 1,000,000,00 99.800 99.80 99.800,00,90 99 29.433,557,120 50.737,120 50.737,120 50.737,120 50.737,120 50.737,120 50.737,120,100 50.737,120,100 50.7	5571CZG9	BPCE DIS C/P 0 12/16/2019	0.000	12/16/2019	F1	A-1	2,500,000.00	99.194	2,479,855.75	138	0.31%
D7274/WE2 BAYRIBGCHE LINNERK CP 0 8142019 0.000 9142019 F1 NR 770300000 99910 7738,448.68 14 D18800V33 CAUDANN NALT PVC 0 932019 0.000 9182019 NR A-1 220000000 99756 6.873 5372.40 49 23287W145 DNR NOR BAW KAS DISC CP 0 9102010 0.000 9182019 NR A-1 70000000 99756 6.873 5372.40 49 24883W43 WAT DISK CP 0 9102010 0.000 9172019 NR A-1 4.0000000 99.76 6.878 5372.40 49 200051772 ERSTE FINANCE (CD LLD STZD19 0.000 9172019 F1 A-1 4.0000000 99.54 4.983.0001 92.20 2.143.857.71 120 272879797 CSSLORLUXOTTCA 011282019 0.000 11782019 NR A-1 2.16000000 99.543 6.884.703.30 70 272879797 CSSLORLUXOTTCA 011282019 0.000 11782019 NR A-1 7.0000000 99.543 6.884.703.30 70 7785.854.71	5952TX99	BANCO DE CHILE DIS CP 0 10/9/2019	0.000	10/8/2019	NR	A-1	7,000,000.00	99.531	6,967,170.00	69	0.88%
183807032 CAMADAM NATL RY CO 6 9302019 0.000 9182016 NR A-1 2.500.000 9776 2.444.803.76 34 S28407UJ DN ROR BARAK ASD BICS CP 0 9112019 0.000 9182016 NR A-1 7.000.000.00 99.786 6.093.240 40 S24407UJ DN ROR BARAK ASD BICS CP 0 9112019 0.000 91702016 F1 A-1 8.000.000 99.748 6.082.405.50 41 S2400000 99.748 A-1 4.000.000 99.447 4.035.333.9 6.6 27270YV20 ESSULGULUXTTCA 6 36/2016 0.000 47/2016 NR A-1 4.000.000 99.447 4.135.333.9 6.6 27279YV20 ESSULGULUXTTCA 6 36/2016 0.000 107/2016 NR A-1 7.000.000 99.543 7.063.200.7 7.07 242805X07 EXX0R CONTRATINX DISC C/P 0 01782019 0.000 91702116 NR A-1 7.700.000.00 99.551 7.067.273.8 47 S02080VA6 KOMTSU FRANCE RAW DITO 20172019 0.000 91702116 N	5971SY71	BANCO SANTANDER SA 0 11/7/2019	0.000	11/7/2019	F1	A-1	4,700,000.00	99.378	4,670,763.65	99	0.59%
233281W1/J DNR NOR BANK ASA DISC CP 9 6182019 0.000 9192010 NR A.1 7.000,000 99.705 6.075,372.40 49. 248483WA MALT DISKEY COMMANY USIC CP 0 9170011 0.000 877,20119 F1 A.1 8.000,000.00 99.923 7.006,165.66 7 220052W73 ERGTE FRANCE (DE LL O 8/720119 0.000 877,20119 F1 A.1 8.000,000.00 99.923 7.006,165.66 7 27274WY68 ESBLORLULOTTICA 011/122019 0.000 11072019 NR A.1 1.000,000.00 99.923	7274MVE2	BAYERISCHE LNDMRK CP 0 8/14/2019	0.000	8/14/2019	F1	NR	7,200,000.00	99.910	7,193,486.88	14	0.91%
2246873/WA WALT DISKY* COMPANY DISC CP 0 91/2010 0.000 91/2010 F1 A-1 7.000.000 99/249 0.882.445.50 41 287201780 F1 A-1 4.100.000 99.247 4.135.333.80 58 27221YW2 ESBLORLUCOTTICA 0 32/2019 0.000 11/20101 NR A-1 4.100.000.00 99.847 4.135.333.80 58 2722YW2 ESBLORLUCOTTICA 0 1/202019 0.000 11/202011 NR A-1 1.000.000 99.242 2.44.863.78 1/20 2722WW1 ESBLORLUCOTTICA 0 1/202019 0.000 11/202011 NR A-1 2.000.00 99.242 2.44.863.78 1/20 2728W07 ESBLORLUCOTTICA 0 1/202019 0.000 91/202119 NR A-1 7.200.000 99.241 7.49.782.738 47 2728W07 ESBLORLUCOTTICA 0 1/202019 0.000 91/20219 NR A-1 7.200.000.00 99.241 7.49.787.76 6. 2009W07 EXMART FINANCE VAIN PLO VAINTON 11/18/2019 0.000 91/20219 NR <td>3639DW33</td> <td>CANADIAN NATL RY CO 0 9/3/2019</td> <td>0.000</td> <td>9/3/2019</td> <td>NR</td> <td>A-1</td> <td>2,500,000.00</td> <td>99.785</td> <td>2,494,630.75</td> <td>34</td> <td>0.31%</td>	3639DW33	CANADIAN NATL RY CO 0 9/3/2019	0.000	9/3/2019	NR	A-1	2,500,000.00	99.785	2,494,630.75	34	0.31%
200623793 ERSTE FRANCE: DE LL C 97/2019 0.000 87/2010 FI A-1 4.10 0.00000000 99.522 7.996; (56.0) 7. 02723YY93 ESSURUKUNTICA 0 11/82019 0.000 11/82019 NR A-1 4.10,00,0000 99.380 993,8000 99 380 993,8000 99 380 993,8000 99 380 993,8000 99 380 993,8000 99 380 993,8000 99 380 993,8000 99 380 993,8000 99 380 993,800 99 380 993,800 99 380 983,800 99 380 993,800 99 380 993,800 99 380,800 77 383,917 140,802,82 47 476,802,82 47 476,802,82 47 476,802,82 47 476,802,82 47 476,802,82 47 476,802,82 47 476,802,82 47 476,802,82 47 476,802,82 47 476,802,82 476 476,907,771 6 59	332K1WJ5	DNB NOR BANK ASA DISC CP 0 9/18/2019	0.000	9/18/2019	NR	A-1+	7,000,000.00	99.705	6,979,372.40	49	0.88%
20729YW90 ESSLERULIXOTTICA 0 09260/19 0.000 9252016 NR A-1 4.15,0000.00 99.647 4.15,333,00 69 20729YW90 ESSLERULIXOTTICA 0 11/82019 0.000 11/72019 NR A-1 1,0000000 99.280 99.3800 093.3800 093 20729YW1 ESSLERULIXOTTICA 0 11/82019 0.000 110/182019 NR A-1 2,160.00000 99.252 2,143.853.78 120 51/426XA4 FEDERATION DES CASSES 0 10/102019 0.000 10/182019 NR A-1 7,000,0000 98.53 6,968.73.30 70 51/426XA4 FEDERATION DES CASSES 0 10/102019 0.000 91/42019 NR A-1 7,700,0000 98.71 7,688.274.38 41 60/04WV45 KABSER FINITH HOSPS CP 0 91/2019 0.000 91/42019 NR A-1 7,700,0000 98.72 6.841/94.030 34 60/04WV45 KABSER FINITH HOSPS CP 0 91/2019 0.000 11/182019 NR A-1 7,700,0000 99.72 6.841/94.030 34 <td< td=""><td>546R3WA8</td><td>WALT DISNEY COMPANY DISC C/P 0 9/10/2019</td><td>0.000</td><td>9/10/2019</td><td>F1</td><td>A-1</td><td>7,000,000.00</td><td>99.749</td><td>6,982,405.50</td><td>41</td><td>0.88%</td></td<>	546R3WA8	WALT DISNEY COMPANY DISC C/P 0 9/10/2019	0.000	9/10/2019	F1	A-1	7,000,000.00	99.749	6,982,405.50	41	0.88%
27279Y12 ESSLOCHUXOTTICA 0 11/18/2019 0.000 11/17/2019 NR A-1 1.000.0000 99.380 999.880.00 99 02228YV12 ESSLOCHUXOTTICA 0 11/18/2019 0.000 11/18/2019 NR A-1 2.100.000.00 99.542 2.143.853.87 120 02228XV12 EXXEN CORPORATION INCE CP 0 10/16/2019 0.000 10/16/2019 NR A-1 2.000.000 99.553 6.086.70.300.70 377353W16 GLAXO SMITHICINE FINANCE PLC DISC CP 0 9/17/2019 0.000 91/6/2019 NR A-1 7.000.000.00 99.653 7.476.80.24.8 4.1 S0036W104 KABLER FINOTIN MARCE PLC DISC CP 0 9/17/2019 0.000 91/6/2019 NR A-1 7.000.000.00 99.671 7.468.24.8 4.1 S0036W104 KABLER FINOTIN MARCE PLO CIP 2.04/011 0.000 92/2019 FI A-1 7.000.000.00 99.74 6.977.448.80 2.4 S0036W104 KADLANERTALINE REVINACE CP 0 94/2019 0.000 92/2019 FI A-1 7.000.000.00 9.02019 3.2 S02	960E3V73	ERSTE FINANCE (DE) LLC 0 8/7/2019	0.000	8/7/2019	F1	A-1	8,000,000.00	99.952	7,996,165.60	7	1.01%
20723YV1V ESSLEDILUXOTTICA 0 (1/3/2016) 0.000 11/2/2016) NR A-1 2.180,0000 99.252 2.143,853.78 120 31/20280K37 FEDERATION DISC CP 0 9105/2019 0.000 10/0/2016 NR A-1 7.000,000,00 99.554 7.985.516.20 77 31/20280K37 FEDERATION DES CADES 010/10/2019 0.000 91/0/2016 NR A-1 7.000,000,00 99.553 6.986.73.03.0 70 31/20280K37 KANS BER FNOTH HOSPS CP 0 91/0/2019 0.000 91/20216 NR A-1 7.700,000,00 99.714 7.487.90.77.6 6 60/01V/17 CMARTSU FRANKES FNOTH HOSPS CP 0 91/0/2019 0.000 91/20216 NR A-1 7.700,000,00 99.271 6.987.148.0 6.4 60/01V/17 CMARTSU FRANKU OTD 0 11/1/20119 0.000 91/20216 F1 A-1 7.700,000,00 99.771 6.987.148.0 6.4 7.487.997.2 6.8 6.977.148.0 6.4 7.4 7.200,000,00 99.771 6.977.148.0 6.4 7.447.997.1 6.987.2 6.977.	9728YWS0	ESSILORLUXOTTICA 0 9/26/2019	0.000	9/25/2019	NR	A-1	4,150,000.00	99.647	4,135,333.90	56	0.52%
Suzzeskor EXX0N CORPORATION DISC OF 0.1015/2019 0.000 1016/2015 NR A-1+ 8.00.000.00 99.544 7.982.519.20 77 31728.5WH6 CLAXO SMITHKLINE FMANCE FLC DISC OF 0.9117/2019 0.000 9162015 NR A-1 7.000.000.00 99.553 6.989.70.300 70 30728.5WH6 CLAXO SMITHKLINE FMANCE FLC DISC OF 0.9117/2019 0.000 9162015 NR A-1 7.700.000.00 99.719 7.689.274.38 41 S0045WV5 KOMATSU FINANCE AM INC 0.862019 0.000 9162015 NR A-1 7.500.000.00 99.8981 7.479.087.75 6.982.400.75 6.982.400.81 7.417.22.02 10 5607.000 10162015 NR A-1 7.500.000.00 99.22.02 7.113.22.02 10 5607.000 NR A-1 7.400.000.00 99.22.011 F1+ A-1 7.000.000.00 96.22.02 6.977.040.81 8.600.000 100.007 3.82.02.83.0 8 5.507.000 NR A-1 7.600.000.00 100.202 A 2.000.000 96.22.019.000 4.200.000.00	9728YY82	ESSILORLUXOTTICA 0 11/18/2019	0.000	11/7/2019	NR	A-1	1,000,000.00	99.380	993,800.00	99	0.13%
314282A46 FEDERATION DES CARSES 0 101/20219 0.000 109/2019 F1+ A.1 7.000000 99.633 6.988,70.30 70 377253WH8 GLAXO SMTHKURF FNANCE FLOIDS C/P 0 91/2019 0.000 91/02119 NR A.1 7.500,0000 99.693 7.476,002.5 41 65073W127 LVMENCE XM NC 0 862019 0.000 91/02119 NR A.1 7.500,0000 99.693 7.476,002.7 5 55073W127 LVMENDET HENRESSY LOU VUITTON 0 11/182019 0.000 91/02119 NR A.1 7.500,0000 99.774 6.694,500.5 34 525378U77 LVMENDET HENRESSY LOU VUITTON 0 11/182019 0.000 9223019 F1 A.1 7.000,000.00 99.774 6.694,700.5 34 52367KU8 NRTL BANK OF CANADA FINK CP144A VAR. CORP 19/1220 2.425 8132019 F1 A.1 4.200,000.00 100.001 3.62023.04 8 5307NDL3 NATL BANK OF CANADA FINK CP144A VAR. CORP 19/320 2.445 8/32019 F1 A.1 4.200,000.00 10.001.1400,118 5 <t< td=""><td>9728YYV1</td><td>ESSILORLUXOTTICA 0 11/29/2019</td><td>0.000</td><td>11/28/2019</td><td>NR</td><td>A-1</td><td>2,160,000.00</td><td>99.252</td><td>2,143,853.78</td><td>120</td><td>0.27%</td></t<>	9728YYV1	ESSILORLUXOTTICA 0 11/29/2019	0.000	11/28/2019	NR	A-1	2,160,000.00	99.252	2,143,853.78	120	0.27%
TYZESWHIE CLAXS SMITHKURE FRANCE PLC DISC CP 0917/2019 0.000 916/2019 NR A-1 7.500,000.00 99:931 7.476,90.25 47 6300BW/96 KOMATSU FRANCE AM NOS PS CP 0.917/2019 0.000 916/2019 NR A-1 7.700,000.00 99:911 7.476,90.25 47 6 60780W/97 LVMH NOST HENRSSY LOU VUTTON 0.1118/2019 0.000 916/2019 NR A-1 7.500,000.00 99:321 7.111.322.02 110 6607/W/92 MACQUARE EK DISC CP 0.94/2019 0.000 92/2019 F1 A-1 7.000,000.00 99:774 6.98/109.80 41 62307MO26 NATL BANK OF CANADA FRN CPI VAA 2.495 91/2019 F1 A-1 4.200,000.00 100.007 3.820,233.04 8 63307ND26 NATL BANK OF CANADA FRN CPI VAA 0.000 97/2019 F1 A-1 4.200,000.00 100.001 1.400,019.18 5 63307ND26 NATL BANK OF CANADA FRN CPI VAA 0.000 97/202019 NR A-14 2.800,000.00 99.934 7.880,382.39	0229BXG7	EXXON CORPORATION DISC C/P 0 10/16/2019	0.000	10/16/2019	NR	A-1+	8,000,000.00	99.544	7,963,519.20	77	1.00%
HassBeWA9 KABEE FNDTN HOSPS CP 9 11/2019 0.000 91/2019 NR A.1+ 7.220,000.00 99 719 7.688,274.38 41 COMSW/05 KOMATSJ FINANCE AM INC 0 8/2019 0.000 11/18/2019 NR A.1 7.600,000.00 99 320 7.111.322.02 110 COMSW/05 NRW DESK CP 0 9/40/2019 0.000 9/2019 F1 A.1 7.600,000.00 99 320 7.111.322.02 10 C2329MW/06 NRW BANK DTD 0 9/24/2019 0.000 9/22/2019 F1+ A.1+ 7.000,000.00 99 672 6.677,048.00 54 C3239MU/05 NATL BANK OF CANADA FRN CPI 44A VAR. CORP 913/20 2.425 81/32019 F1+ A.1+ 4.200,000.00 100.002 4.200,882.01 31 G5538MU/4 NORERS FINANCE TRUST 0% CP 0 87/2019 0.000 9/27/2018 F1+ A.1+ 2.500,000.00 99.678 2.241,900.50 51 G5337BU/13 NATL BANK OF CANADA FRN CPI VAR. CORP 10/32019 0.000 11/15/2020 NR A.1+ 2.500,000.00 99.678 2.2441,900.50 51<	1428GXA6	FEDERATION DES CAISSES 0 10/10/2019	0.000	10/9/2019	F1+	A-1	7,000,000.00	99.553	6,968,730.30	70	0.88%
BODGSVV055 KOMANSU FINANCE AN INC 0 86/2019 0.000 98/2019 NR A-1 7.500.000.00 99.201 7.497.087.75 6 SOG78UV.71 UNHT MOST HINRSSY LOU VUITTON 011/8/2019 0.000 9/2019 NR A-1 7.100.000.00 99.201 7.111.322.01 110 SG607UV.42 MACQUARIE EK DISC CP 0 8/4/2019 0.000 9/22/015 F1 A-1 7.000.000.00 99.772 6.984190.50 34 C3239MUCG NATL BANK CP CANADA FRN CORP 20/22/019 2.425 81/22/015 F1 A-1 4.200.000.00 100.001 4.200.082.00 13 G3307NDC3 NATL BANK CP CANADA FRN CORP 20/2019 2.488 8/2019 F1 A-1 4.200.000.00 100.001 1.400.011.8 5 G3307NDC3 NATL BANK CP CANADA FRN CPI VAR. CORP 20/2019 0.000 9/20219 F1 A-1 4.200.000.00 90.053 7.23.494.15 68.21 68.21 7 68.23 7 68.23 7 7.23.943.15 64.15 7.23.943.15 68.23 7 7.23.943.15	773E3WH6	GLAXO SMITHKLINE FINANCE PLC DISC C/P 0 9/17/2019	0.000	9/16/2019	NR	A-1	7,500,000.00	99.693	7,476,950.25	47	0.94%
BODGSVV055 KOMANSU FINANCE AN INC 0 86/2019 0.000 98/2019 NR A-1 7.500.000.00 99.201 7.497.087.75 6 SOG78UV.71 UNHT MOST HINRSSY LOU VUITTON 011/8/2019 0.000 9/2019 NR A-1 7.100.000.00 99.201 7.111.322.01 110 SG607UV.42 MACQUARIE EK DISC CP 0 8/4/2019 0.000 9/22/015 F1 A-1 7.000.000.00 99.772 6.984190.50 34 C3239MUCG NATL BANK CP CANADA FRN CORP 20/22/019 2.425 81/22/015 F1 A-1 4.200.000.00 100.001 4.200.082.00 13 G3307NDC3 NATL BANK CP CANADA FRN CORP 20/2019 2.488 8/2019 F1 A-1 4.200.000.00 100.001 1.400.011.8 5 G3307NDC3 NATL BANK CP CANADA FRN CPI VAR. CORP 20/2019 0.000 9/20219 F1 A-1 4.200.000.00 90.053 7.23.494.15 68.21 68.21 7 68.23 7 68.23 7 7.23.943.15 64.15 7.23.943.15 68.23 7 7.23.943.15	8306BWA9	KAISER FNDTN HOSPS CP 0 9/10/2019	0.000	9/10/2019	NR	A-1+	7.720.000.00	99.719	7.698.274.38	41	0.97%
E6607_W42 MACQUARIE BK DISC. C/P 0.94/2019 0.000 9/32/2019 F1 A-1 7.000.000.00 99.774 6.984.190.50 94 C3295HW/G0 NRW BANK D10 9.94/2019 0.000 9/32/2019 F1+ A-1+ 3.800.000 100.007 3.620.253.04 8 C3307NLDG NATL BANK OF CANADA FRN CPI VAR. CORP 913/20 2.425 8/12/2015 F1 A-1 4.200.000.00 100.007 3.620.253.04 8 C3307NLDG NATL BANK OF CANADA FRN CPI VAR. CORP 10/3/2019 2.488 8/12/2019 F1 A-1 4.200.000.00 100.001 1.400.019.18 5 C4217V/73 OMERS FINANCE TRUST OS CP 0 8/72019 0.000 8/72019 F1+ NR 7.900.000.00 99.854 7.783.4564 67 C632364X74 ONTARIO TEACHERS FINANCE TRUST OP 10/7/2019 0.000 8/15/2019 NR A-1+ 7.760.000.00 99.955 7.432.4864 67 C6327604Y6 FSP CAPTAL INC 0.815/2019 0.000 8/15/2019 NR A-1+ 7.700.000.00 99.955 7.432.480.65 5.7							, ,		, ,		0.95%
C2939MWG6 NEW BANK DTD 9 \$242019 0.000 922019 F1+ A-1+ 7,000,000,00 99.672 6.977,048,0 54 63307ND3 NATL AUSTRALL BK LTD CP 2 507 2772020 2.997 Ba2019 F1+ A-1+ 3,200,000,0 100,007 3,602,250.4 B 63307ND3 NATL BANK OF CANADA FRN CP1 VAR. CORP 19320 2.495 B/32019 F1 A-1 4,200,000,00 100,001 14,000,118 5 65558WU4 NORES FLANAGE TRUST OF CP 0 87/2019 0,000 92/20219 F1+ A-1+ 2,800,000 98,954 2,441,805,50 51 8237V73 OMERS FLANAGE TRUST OF 0 107/2019 0,000 1/16/2020 NR A+1+ 2,800,000 98,953 2,723,948,15 168 82328074 OMTARO TEACHERS FLANACE TRIST OP 0 106/2019 0,000 1/16/2020 NR A+1+ 2,800,000 98,953 2,723,948,15 168 63 82328074 CP 0 07/2019 0,000 8/12015 NR A+1+ 7,600,000,00 98,686 0,776,704,605 168 2,7							, ,		, ,		0.90%
C2939MWG6 NEW BANK DTD 9 \$242019 0.000 922019 F1+ A-1+ 7,000,000,00 99.672 6.977,048,0 54 63307ND3 NATL AUSTRALL BK LTD CP 2 507 2772020 2.997 Ba2019 F1+ A-1+ 3,200,000,0 100,007 3,602,250.4 B 63307ND3 NATL BANK OF CANADA FRN CP1 VAR. CORP 19320 2.495 B/32019 F1 A-1 4,200,000,00 100,001 14,000,118 5 65558WU4 NORES FLANAGE TRUST OF CP 0 87/2019 0,000 92/20219 F1+ A-1+ 2,800,000 98,954 2,441,805,50 51 8237V73 OMERS FLANAGE TRUST OF 0 107/2019 0,000 1/16/2020 NR A+1+ 2,800,000 98,953 2,723,948,15 168 82328074 OMTARO TEACHERS FLANACE TRIST OP 0 106/2019 0,000 1/16/2020 NR A+1+ 2,800,000 98,953 2,723,948,15 168 63 82328074 CP 0 07/2019 0,000 8/12015 NR A+1+ 7,600,000,00 98,686 0,776,704,605 168 2,7	5607LW42	MACQUARIE BK DISC C/P 0 9/4/2019	0.000	9/3/2019	F1	A-1	7.000.000.00	99.774	6.984.190.50	34	0.88%
Instruction NATL AUSTRALIA BK LTD C/P 2 597 277020 2.997 89/2019 F1+ A-1+ 3.620,000.00 100.007 3.620,253.04 8 G3307NDG NATL BANK OF CANADA FRN CP1 VAR. CORP 91/32019 2.488 88/5015 F1 A-1 4.200,000.00 100.001 4.200,000.01 4.200,000.00 99.678 2.491,600.50 51 G5555WUL4 NORDEA BK ARD 9 9202015 F1+ A-1+ 2.500,000.00 99.678 2.491,600.50 51 G5555WUL4 NORDEA BK ARD P 9202015 D000 87/2019 F1+ A-1+ 2.500,000.00 99.658 2.491,600.50 51 G5555WUL4 NORDEA BK ARCHERS FINANCE TRUS TOP 0.1/62020 0.000 11/52020 NR A-1+ 2.700,000.00 99.653 2.723,48.15 166 G3230FXDG ONTARIO TEACHERS FINANCE TRUS TOP 0.1/62020 0.000 81/52019 NR A-1+ 2.700,000.00 99.653 2.723,48.15 166 67 G3206WF6 FSP CAPITAL INC 0 81/52019 0.000 81/52019 NR A-1+ 7.000,000.00 99.686											0.88%
B33070LG9 NATL BANK OF CANADA FIN CPI 1444 VAR. CORP 91320 2.425 8/132019 F1 A-1 4.200,000.00 10.0002 4.200,088.20 13 S3307NDJ3 NATL BANK OF CANADA FIN CPI 1444 VAR. CORP 10/32019 2.445 8/852019 F1 A-1 1.400,000.00 19.0001 1.400,000.00 19.001 1.400,000.00 19.001 1.400,000.00 19.055 51 68326KAG1 ONTARIO TEACHERS FINANCE TRST CP 0.1/62/020 0.000 1/15/2020 NR A-1+ 2.700,000.00 99.653 2.722.344.15 168 68326KAG1 ONTARIO TEACHERS FINANCE TRST CP 0.1/16/2020 0.000 1/15/2020 NR A-1+ 3.800,000.00 99.657 3.764.316.64 67 68326KAG1 ONTARIO TEACHERS FINANCIP 0 10/12/019 0.000 91/82/019 NR A-1+ 7.800,000.00 99.657 3.764.316.64 67 80100MWL0 SANDEN ENATITONAL IDS C/P 0.9/2019 0.000 91/82/019 NR A-1+ 7.100,000.00 99.868 6.978,004.60 50 25253/508 SKADDIE INS BANKENA GO 80/20/19 <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>0.46%</td></td<>											0.46%
Bits NATL BANK OF CANADA FRN CPI VAR. CORP 103/2019 2.488 Øf/stort F1 A-1 1.400.000 100.001 1.400.019.18 5 S5558WUL4 NORDEA EK ABP 9 42/2019 0.000 9/20/2019 F1+ A-1+ 2.500.000.00 99.673 2.491.960.50 51 68326RAG1 ONTARIO TEACHERS FIANACE TKST CP 0 1/16/2020 0.000 110/52/20 NR A-1+ 2.500.000.00 99.653 2.723.943.16 467 68326RA74 ONTARIO TEACHERS FIANACE TKST CP 0 1/16/2020 0.000 110/62/201 NR A-1+ 2.750.000.00 99.855 7.742.807.750.742.807.75 15 683706VF6 PSP CAPITAL INC 0 8/15/2019 0.000 8/15/2019 NR A-1+ 7.500.000.00 99.868 7.977.71.35 5 8200MVS4 SHADFLAVY FOOUP LP 0 9/87019 0.000 8/26/2019 NR A-1+ 7.100.000.00 99.868 7.997.771.35 5 83050U/S4 SKANDIA VF GOUP LP 0 9/87019 0.000 8/26/2019 NR A-1+ 7.000.000.00 99.845 5.791.014.46 2									, ,		0.53%
Descension Open Procession Open Procession <											0.18%
Image: Provided and the example of the exam							, ,		1 1	-	0.31%
B328GAG1 ONTARIO TEACHERS FINANCE TRST CP 0 1/16/2020 0.000 1/15/2020 NR A-1+ 2.750 000.00 99.053 2.723 948.15 168 B328HX74 ONTARIO TEACHERS FINANC/P 0 10/7/2019 0.000 10/6/2019 NR A-1+ 3.800.000.00 99.053 2.723 948.15 168 B370BVF6 PSP CAPITAL INC 0 815/2019 0.000 815/2019 NR A-1+ 7.500.000.00 99.055 7.492.800.75 15 B3010M3VL0 SANOFLAVENTS 0 9/202019 0.000 8/52019 NR A-1+ 7.000.000.00 99.968 6.978.004.60 50 B225X3V58 SHELL INTERNATIONAL DISC C/P 0 8/52019 0.000 8/62019 F1 A-1 7.000.000.00 99.968 7.097.71.73 5 5 B2360UVS4 SKANDIN ENS BANKEN AG 8/26219 0.000 8/62019 F1 A-1 1.000.000.00 99.845 5.791.014.64 26 B7030KXF6 SWEDISH EXPORT CREP 0 10/15/2019 0.000 10/15/2019 NR A-1+ 1.630.000.00 100.002 6.833.000.01 100											1.00%
Ba32BHX74 ONTARIO TEACHERS FINAN C/P 0 107/2019 0.000 106/2019 NR A-1+ 3.800.000.00 99.877 3.784.316.64 67 9370BVFG PSP CAPTLA INC 0 8/5/2019 0.000 8/15/2019 R A-1+ 7.500.000.00 99.965 7.492.800.75 15 8010M3WL0 SANOFI-AVENTIS 0 9/20/2019 0.000 8/19/2019 R1 A-1+ 7.000.000.00 99.968 6.978.004.60 50 82805W/63 SHELL INTERNATIONAL DISC C/P 0 8/5/2019 0.000 8/5/2019 NR A-1+ 7.000.000.00 99.968 7.097.71.35 5 82805W/63 SMANDIP TO ROUP LP 0 9/6/2019 0.000 8/5/2019 NR A-1+ 7.000.000.00 99.845 5.791.014.40 26 87030X/F8 SWEDISH EXPORT CREDIT CORP CP 01 01/5/2019 0.000 8/26/2019 F1+ A-1 7.000.000 99.845 5.791.014.40 26 90477EW34 UNIEVER CAPITAL CORP DISC C/P 0 10/15/2019 0.000 8/26/2019 F1 A-1 7.600.000 99.791 7.448.317.50 34 <td></td> <td></td> <td></td> <td></td> <td></td> <td>A-1+</td> <td>, ,</td> <td></td> <td></td> <td></td> <td>0.34%</td>						A-1+	, ,				0.34%
B9370BVF6 PSP CAPTAL INC 0 8/15/2019 0.000 8/15/2019 NR A.1+ 7,500,000.00 99.905 7,492,890,75 15 B010M3WL0 SANOFI-AVENTIS 0 9/20/2019 0.000 9/19/2019 F1+ A.1+ 7,000,000.00 99.966 6,978,004.60 50 8225X3/S6 SHELI INTERNATIONAL DISC C/P 0 8/5/2019 0.000 8/5/2019 F1 A.14 7,000,000.00 99.968 7,097,717.35 5 82880XWG3 SIMON PFTY GROUP LP 0 9/8/2019 0.000 8/6/2019 F1 A.1 1,000,000.00 99.968 7,997,4164.4 26 83050UVS4 SKANDIN ENS BANKEN AG 0 8/26/2019 0.000 10/15/2019 NR A.1+ 1,000,000.00 99.952 9,933,239.00 76 90477EV34 UINIEVER CAPITAL CORP DISC C/P 0 9/3/2019 0.000 9/16/2019 F1+ A.1+ 7,500,000.00 100.02 6,830,168.70 16 Sub Total Stit Total Stit Total Stit Total Corporate Bonds Corporate Bonds									1 -1		0.48%
b010M3WL0 SANOFI-AVENTIS 0 920/2019 0.000 9/19/2019 F1+ A-1+ 7,000,000.00 99.686 6.978,004.60 50 8225X3V58 SIMON PTY GROUP LOP 0 9/6/2019 0.000 8/6/2019 R1 A-1+ 7,000,000.00 99.686 6.978,004.60 50 8280XW63 SIMON PTY GROUP LO 9 0/6/2019 0.000 8/6/2019 F1 A-1 1,000,000.00 99.766 997.666.30 37 83050UVS4 SKANDIN ENS BANKEN AG 0 8/26/2019 0.000 10/15/2019 NR A-1+ 10,000,000.00 99.791 7,484.317.50 34 96172642L8 WESTPAC BANKING CORP VAR. CORP 8/16/2019 2.595 8/16/2019 F1 A-1 7,500,000.00 100.002 6,830,168.70 16 SUD Total S211/920,000.00 92/11/370,946.65 \$211,920,000.00 \$211,920,000.00 \$211,920,040.00 100.022 6,745,672.51 15 0258M0DQ9 AMERICAN EXPRESS CREDIT CORP VAR. CORP 8/15/2019 3.008 8/15/2019 A A 4,675,000.00 100.0179 7,513,401.75 44 </td <td></td> <td>0.94%</td>											0.94%
B225X3V58 SHELL INTERNATIONAL DISC C/P 0 8/5/2019 0.000 8/5/2019 NR A-1+ 7,100,000.00 99.968 7,097,717.35 5 B280XW83 SIMON PPTY GROUP LP 0 9/6/2019 0.000 9/6/2019 F1 A-1 1,000,000.00 99.766 997,663.30 37 B3050UVS4 SKANDIN ENS BARKEN AG 0 8/26/2019 0.000 10/15/2019 NR A-1+ 1,000,000.00 99.845 5,791,014.64 26 B7030KXF8 SWEDISH EXPORT CREDIT CORP CP 0 10/15/2019 0.000 10/15/2019 NR A-1+ 10,000,000.00 99.845 5,791,014.64 26 90472C4ZL8 WESTPAC BANKING CORP VAR. CORP 8/16/2019 0.000 10/15/2019 NR A-1+ 10,000,000 99.3532 9.953,239.00 76 Sub Total WESTPAC BANKING CORP VAR. CORP 8/16/2019 2.595 8/16/2019 RA A-1 7.500,000.00 \$211,370,946.65 Carporate Bonds VESTPAC BANK ING CORP VAR. CORP 8/15/2019 3.008 8/15/2019 A A 7.500,000.00 100.0177 7.513,401.75 44							, ,		, ,		0.88%
B2880XW63 SIMON PPTY GROUP LP 0.96/2019 0.000 96/2019 F1 A-1 1,000,000.00 99.766 997,663.90 37 83050UVS4 SKANDIN ENS BANKEN AG 0.8/26/2019 0.000 8/26/2019 F1+ A-1 5,800,000.00 99.845 5,791,014.44 26 90477EW34 UNILEVER CAPITAL CORP DISC C/P 0.9/3/2019 0.000 9/3/2019 F1 A-1 7,500,000.00 99.791 7,484,317.50 34 9612C4ZL8 WESTPAC BANKING CORP VAR. CORP 8/16/2019 2.595 8/16/2019 F1+ A-1 7,500,000.00 99.791 7,484,317.50 34 9612C4ZL8 WESTPAC BANKING CORP VAR. CORP 8/16/2019 2.595 8/16/2019 F1+ A-1+ 6,830,000.00 100.002 6,830,186.70 16 Corporate Bonds Corporate Bonds 24422ETP4 JOHN DEER CAPITAL CORP VAR. CORP 8/15/2019 3.008 8/15/2019 A A 7,500,000.01 100.179 7,513,401.75 44 24422ETP4 JOHN DEER CAPITAL CORP VAR. CORP 3/13/2020 2.750 </td <td></td> <td>0.89%</td>											0.89%
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CUSIP	Description	Coupon Rate	Maturity Date	Fitch Rating	S&P Rating	Face Amount	Market Price	Market Value	Days to Mat.	РСТ	
Cerificates of De	Cerificates of Deposit										
05586FYA9	BNP PARIBAS NEW YORK C.D VAR. CD 9/18/2019	2.440	8/19/2019	F1+	A-1	4,710,000.00	100.008	4,710,380.57	19	0.59%	
06370RVJ5	BANK OF MONTREAL VAR. CD 3/5/2020	2.649	9/5/2019	F1+	A-1	3,500,000.00	100.014	3,500,500.50	36	0.44%	
06370RZZ5	BANK OF MONTREAL C/D VAR. CD 5/8/2020	2.630	8/2/2019	F1+	A-1	3,190,000.00	100.046	3,191,469.63	2	0.40%	
22532XLF3	CREDIT AGRICOLE CIB NY C/D VAR. NEGOTIABLE CD 11/8	2.539	8/12/2019	F1	A-1	2,000,000.00	99.922	1,998,440.00	12	0.25%	
22549LWP6	CREDIT SUISSE AG C/D VAR. CD 3/6/2020	2.770	8/2/2019	F1	A-1	2,500,000.00	100.079	2,501,971.75	2	0.32%	
60700A7H1	MIZUHO BANK LTF C/D VAR. CD 8/5/2019	2.530	8/5/2019	F1+	A-1+	5,554,000.00	100.002	5,554,096.64	5	0.70%	
60710ACG5	MIZUHO BANK LTD/NY C/D VAR. CD 1/27/2020	2.307	10/28/2019	F1	NR	1,750,000.00	99.991	1,749,842.50	89	0.22%	
65590AD94	NORDEA BANK AB NEW YORK C/D VAR. NEGOTIABLE CD 2/1	2.678	8/14/2019	F1+	A-1+	2,000,000.00	100.071	2,001,423.00	14	0.25%	
83050F6B2	SKANDIN ENS BANKEN C/D VAR. NEGOTIABLE CD 9/12/201	2.499	8/12/2019	F1+	A-1	2,500,000.00	100.007	2,500,172.50	12	0.32%	
8574P1ME3	STATE STREET BANK & TRUST VAR. CD 11/15/2019	2.415	8/15/2019	F1+	A-1+	5,800,000.00	99.994	5,799,657.80	15	0.73%	
86958JC98	SVENSKA HANDELSBANKEN NY C/D VAR. NEGOTIABLE CD 10	2.548	10/21/2019	F1+	A-1+	1,480,000.00	100.054	1,480,796.39	82	0.19%	
86958JJ26	SVENSKA HANDELSBANKEN NY VAR. CD 6/11/2020	2.751	9/11/2019	F1+	A-1+	924,000.00	100.176	925,628.92	42	0.12%	
90275DHH6	UBS AG STAMFORD CT C/D VAR. NEGOTIABLE CD 3/2/2020	2.940	9/3/2019	F1+	A+	1,000,000.00	100.232	1,002,316.90	34	0.13%	
Sub Total						\$36,908,000.00		\$36,916,697.10		4.65%	
Municipal Bonds											
45130HBG4	IDAHO HSG & FIN ASSN 2.33 9/10/2019	2.330	9/10/2019	F1	NR	5,000,000.00	99.984	4,999,199.00	41	0.63%	
54270XAL1	LONG ISLAND NY PWR AUTH GEN REVENUE TXBL 2.35 8/13	2.350	8/13/2019	F1	A-1	5,700,000.00	99,998	5,699,906.52	13	0.72%	
73539CEN6	PORT OF SEATTLE WA CP 2.51 8/14/2019	2.510	8/14/2019	NR	A-1	7,500,000.00	100.003	7,500,210.00	14	0.95%	
976904MZ2	WISCONSIN ST HSG & ECON DEV AUTH VAR. MUNI 5/1	2.500	8/7/2019	NR	AA	5,550,000.00	100.000	5,550,000.00	7	0.70%	
Sub Total						\$23,750,000.00		\$23,749,315.52		2.99%	
Government Rela		1		,					r r		
12593CAE1-D	CPPIB CAPITAL INC 1.25 9/20/2019	1.250	9/19/2019	AAA	AAA	10,000,000.00	99.909	9,990,920.00	50	1.26%	
471048BB3	JAPAN BK INTL COOPERATION VAR. CORP 2/24/2020	3.095	8/26/2019	NR	A+	7,430,000.00	100.310	7,453,038.20	26	0.94%	
50048MCB4	KOMMUNALBANKEN AS VAR. CORP 6/16/2020	3.118	9/16/2019	NR	AAA	6,720,000.00	100.305	6,740,524.90		0.85%	
62630CAJ0	MUNICIPALITY FINANCE PLC VAR. CORP 2/7/2020	2.735	8/7/2019	NR	AA+	1,185,000.00	100.090	1,186,060.58		0.15%	
63983TBL8	NEDER WATERSCHAPSBANK VAR. CORP 8/9/2019	2.582	8/9/2019	NR	AAA	8,000,000.00	100.004	8,000,326.40		1.01%	
XS1124401511	NEDER FINANCIERINGS-MAAT VAR. CORP 10/21/2020	2.418	10/21/2019	AAA	AAA	4,626,000.00	100.029	4,627,341.54	82	0.58%	
XS1173952273	DEVELOPMENT BANK OF JAPAN VAR. CORP 1/28/2020	2.496	10/28/2019	NR	A+	4,640,000.00	100.104	4,644,802.40	89	0.59%	
Sub Total						\$42,601,000.00		\$42,643,014.02		5.38%	
Grand Total						\$793,659,519.52		\$793,169,820.98		100.00%	