

Index Announcement

Americas Bond Data: Update on Nov 8 Changes

As previously [announced](#) and in a later [update](#), Bloomberg Index Services Limited (BISL) transitioned the production of Americas bond data to a new platform on October 10, 2023. As noted in prior announcements, a limited number of bonds will have QualityE (i.e. Index Rating), TypeBond, TypPlacmt or TypeSubord values changing to align with Bloomberg global data. These changes will be reflected in index Projected Universes on November 8 and in the Returns Universes for December 2023. The tables below list the bonds that will be impacted.

Figure 1

Bonds expected to change Index Rating (QualityE)

Cusip	ID059	Issuer	Currency	Amt Outstanding (1000s)	Current Index Rating	New Index Rating	Flagship Benchmark
BP463180	COBP4631803	AGILE GROUP HOLDINGS LTD	USD	450,000	NR	Caa2	EM Asia USD
BX388802	COBX3888027	CHANGDE ECON CONS INVEST	USD	300,000	NR	Ba1	EM Asia USD
USD06570	COAL7587309	CHARMING LIGHT INVST LTD	USD	229,000	NR	Baa1	EM Asia USD
ZO283336	COZO2833366	CHINA SOUTH CITY HOLDING	USD	333,000	NR	B3	EM Asia USD
BP916966	COBP9169668	CHONGQING NANAN CON DEV	USD	350,000	NR	Baa2	EM Asia USD
AS179773	COAS1797735	CITIC	USD	200,000	NR	A3	EM Asia USD
BT054049	COBT0540497	GREENTOWN CHINA HLDGS	USD	150,000	NR	Ba3	EM Asia USD
BP465288	COBP4652882	HILONG HOLDING LTD	USD	379,135	NR	Caa1	EM Asia USD
BX751635	COBX7516350	HUAIAN TRAFFIC HLDG	USD	300,000	NR	Ba2	EM Asia USD
BN359419	COBN3594197	SEAZEN GROUP LTD	USD	300,000	NR	B1	EM Asia USD
ZN818017	COZN8180178	TFI OVERSEAS INVESTMENT	USD	250,000	NR	Baa3	EM Asia USD
BN530189	COBN5301898	WHEELOK MTN BVI LTD	USD	500,000	NR	A3	EM Asia USD
BK199976	COBK1999766	AGILE GROUP HOLDINGS LTD	USD	500,000	NR	Caa2	EM Asia USD & Emerging Markets USD
BW101059	COBW1010592	CD AIRPORT XINGCHENG	USD	500,000	NR	NR	EM Asia USD & Emerging Markets USD
BH786825	COBH7868251	LENOVO GROUP LTD	USD	1,000,000	NR	Baa2	EM Asia USD & Emerging Markets USD
BO251340	COBO2513402	COMMERCIAL BANK PSQC/THE	USD	500,000	NR	Baa3	Emerging Markets USD
BK306114	COBK3061144	EMIRATES NBD BANK PJSC	USD	750,000	NR	Baa1	Emerging Markets USD
BP622485	COBP6224854	EMIRATES NBD BANK PJSC	USD	750,000	NR	Baa1	Emerging Markets USD
AQ198185	COAQ1981853	CHINA CINDA FIN 2017 III	USD	545,000	A3	NR	Global Aggregate
BO853632	COBO8536324	DEUTSCHE BANK AG	USD	500,000	Baa3	A2	Global Aggregate
ZN717904	COZN7179049	IND & COMM BK CHN/LONDON	USD	300,000	A1	NR	Global Aggregate
750098AA	COBM5852066	RACKSPACE TECHNOLOGY	USD	527,290	Caa3	Caa3	US High Yield
BP463180	COBP4631803	AGILE GROUP HOLDINGS LTD	USD	450,000	NR	Caa2	EM Asia USD
BX388802	COBX3888027	CHANGDE ECON CONS INVEST	USD	300,000	NR	Ba1	EM Asia USD
USD06570	COAL7587309	CHARMING LIGHT INVST LTD	USD	229,000	NR	Baa1	EM Asia USD
ZO283336	COZO2833366	CHINA SOUTH CITY HOLDING	USD	333,000	NR	B3	EM Asia USD

Data as of 11/1/2022

In addition, all Mexican Cetes will have their index rating updated in line with the middle of the Moody's S&P, and Fitch local currency long term sovereign rating of Mexico which, at the time of this publication, is Baa2.

Figure 2

Bonds changing 'TypeBond' value

Cusip	ID059	Issuer	Currency	Amt Outstanding (1000s)	Current Value	New Value
059438AG	CODD1027554	BANC ONE CORP	USD	300,000	CAPSEC	REGULAR
059438AH	CODD1081890	BANC ONE CORP	USD	500,000	CAPSEC	REGULAR
059438AK	CODD1107729	BANC ONE CORP	USD	500,000	CAPSEC	REGULAR
06050TJZ	COEF7941455	BANK OF AMERICA CORP	USD	1,250,000	CAPSEC	BNKNOTE
07330MAA	COEK5087631	BRANCH BANKING & TRUST	USD	850,000	CAPSEC	BNKNOTE
337358BH	CODD1073772	FIRST UNION CORPORATION	USD	300,000	CAPSEC	REGULAR
46625HJM	COEJ7929668	J.P. MORGAN & CO INC	USD	1,250,000	CAPSEC	REGULAR
59562EAH	COEF7480264	MIDAMERICAN ENERGY CO	USD	350,000	REGULAR	UMTN
6174467Y	COEK4733938	MORGAN STANLEY DEAN WITTER	USD	2,250,000	REGULAR	UMTN
74456QBL	COEK9009086	PUBLIC SERVICE ELEC & GAS	USD	350,000	REGULAR	UMTN
21688AAW	COZJ7489363	RABOBANK	USD	850,000	REGULAR	UMTN

Data as of 11/1/2022

Figure 3

Bonds changing 'TypPlacmt' value

Cusip	ID059	Issuer	Currency	Amt Outstanding (1000s)	Current Value	New Value
BW929807	COBW9298074	ARADA SUKUK LTD	USD	500,000	144ANOREG	EURO
13509PGF	COAQ0416729	CANADA HOUSING TRUST	CAD	2,500,000	144ANOREG	SEC
13509PJC	COBW6514366	CANADA HOUSING TRUST	CAD	11,000,000	144ANOREG	SEC
66509CAA	COAZ5927613	NORTHERN COURIER PIPE	CAD	810,789	SEC	144ANOREG
BU640651	COBU6406518	PSP CAPITAL INC	CAD	1,000,000	SEC	144ANOREG

Data as of 11/1/2022

Figure 4

Bonds changing 'TypSubord' value

Cusip	ID059	Issuer	Currency	Amt Outstanding (1000s)	Current Value	New Value
35085ZAM	COEF2782094	407 INTERNATIONAL INC	CAD	480,000	SUBDEB	DEBNTRS
35085ZBZ	COBY4659995	407 INTERNATIONAL INC	CAD	325,000	SUBORD	CCRDT
350863AZ	COEC2768066	407 INTERNATIONAL INC	CAD	164,954	JRSUBDB	SRNOTES
078149DV	COCC0007402	BELL CANADA	CAD	150,000	SUBDEB	CCRDT
05573YAB	COEF8023451	BROOKFIELD RENEWABLE PAR	CAD	150,000	SENIOR	SRNOTES
13511OAB	COEC5348965	CANADA LIFE CAP TRUST	CAD	150,000	T1	CCRDT
36827IAX	COEF5413598	ENERGIR INC	CAD	150,000	SENIOR	1STMTG
45075EAC	COBU7193297	IA FINANCIAL CORP INC	CAD	300,000	LT2	CCRDT
56502FAA	COEF9575806	MANULIFE FIN DELAWARE	CAD	650,000	LT2	CCRDT
58533TAB	COUV9933895	MELANCTHON WOLFE WIND LP	CAD	186,345	SRNOTES	SRNOTES
627912AB	COCP5064771	SUN LIFE ASSURANCE CO	CAD	150,000	SUBORD	CCRDT
86679QAB	COEC5942213	SUN LIFE CAP TRUST	CAD	200,000	T1	CCRDT
866796AD	COEG4839882	SUN LIFE FINANCIAL INC	CAD	400,000	LT2	CCRDT
87228VAE	COEG4292785	TCHC ISSUER TRUST	CAD	250,000	SENIOR	SRNOTES
891160EW	COEC3276200	TORONTO DOMINION BANK	CAD	200,000	DEBNTRS	LT2
88579EAC	COEG3084084	3M COMPANY	USD	555,281	NOTES	SRNOTES
002819AC	COEH0073963	ABBOTT LABORATORIES	USD	546,911	NOTES	SRNOTES
AP537355	COAP5373554	ABRDN PLC	USD	750,000	LT2	CCRDT
007924AJ	COAS0394799	AEGON LTD	USD	800,000	LT2	CCRDT
00773HAA	COQZ1910681	AERCAP GLOBAL AVIATION T	USD	500,000	CCRDT	LT2
008685AB	COEC1283422	AHOLD FINANCE USA LLC	USD	500,000	NOTES	SRNOTES
AM263291	COAM2632918	ALLIANZ SE	USD	600,000	LT2	CCRDT
02361DAQ	COJV2010223	AMEREN ILLINOIS CO	USD	490,000	1STMTG	SRNOTES
02364WAJ	COED8253566	AMERICA MOVIL SAB DE CV	USD	981,330	NOTES	SRNOTES

Cusip	ID059	Issuer	Currency	Amt Outstanding (1000s)	Current Value	New Value
02364WAP	COEG9753252	AMERICA MOVIL SAB DE CV	USD	369,225	DEBNTRS	SRNOTES
02364WAW	COEI3362270	AMERICA MOVIL SAB DE CV	USD	2,000,000	DEBNTRS	SRNOTES
03523TBF	COEI5715541	ANHEUSER-BUSCH INBEV WOR	USD	1,249,274	DEBNTRS	SRNOTES
035240AF	COAL7936274	ANHEUSER-BUSCH INBEV WOR	USD	300,000	DEBNTRS	SRNOTES
037389AK	COEH8842955	AON CORP	USD	521,039	UT2	CCRD
037735CM	COEH2769121	APPALACHIAN POWER CO	USD	500,000	NOTES	SRNOTES
039483AT	COEC7027591	ARCHER-DANIELS-MIDLAND C	USD	336,427	DEBNTRS	SRNOTES
039483AU	COEF1023128	ARCHER-DANIELS-MIDLAND C	USD	431,838	NOTES	SRNOTES
USD0602I	COLW2260898	ARGENTUM (SWISS RE LTD)	USD	800,000	LT2	CCRD
04248NAA	COED9026748	ARMY HAWAII FAMILY HSG	USD	811,990	DEBNTRS	LEASE
05351CAA	COAS4622575	AVATION CAPITAL SA	USD	347,115	SRNOTES	SRNOTES
054536AA	COEC3188058	AXA SA	USD	875,565	UT2	CCRD
054536AC	COEG0219295	AXA SA	USD	508,550	T1	CCRD
F0609NBB	COAM0771668	AXA SA	USD	1,000,000	LT2	CCRD
072024NU	FF000E53107	BAY AREA CA TOLL AUTH TOLL BRI	USD	400,000	SENIOR	SUBORD
072024NV	FF000E53108	BAY AREA CA TOLL AUTH TOLL BRI	USD	850,000	SENIOR	SUBORD
072024PY	FF000E63210	BAY AREA CA TOLL AUTH TOLL BRI	USD	475,000	SENIOR	SUBORD
ZR440904	COZR4409044	BEAZLEY INSUR DAC	USD	300,000	LT2	CCRD
59562VAM	COEF6963310	BERKSHIRE HATHAWAY ENERG	USD	1,666,939	DEBNTRS	SRNOTES
59562VAP	COEG6433684	BERKSHIRE HATHAWAY ENERG	USD	550,000	DEBNTRS	SRNOTES
055451AR	COEJ0387187	BHP BILLITON FIN USA LTD	USD	1,000,000	DEBNTRS	SRNOTES
097023AU	COEC8526351	BOEING CO	USD	400,000	NOTES	SRNOTES
12189LAA	COEI2517221	BURLINGTN NORTH SANTA FE	USD	750,000	DEBNTRS	SRNOTES
12189LAG	COEI7873413	BURLINGTN NORTH SANTA FE	USD	300,000	DEBNTRS	SRNOTES
12189TAA	CODD1041910	BURLINGTN NORTH SANTA FE	USD	350,000	DEBNTRS	SRNOTES
12201PAB	COEC4395330	BURLINGTON RESOURCES LLC	USD	446,574	DEBNTRS	SRNOTES
12201PAN	COEC6370497	BURLINGTON RESOURCES LLC	USD	382,280	DEBNTRS	SRNOTES
20825VAB	COEF7635826	BURLINGTON RESOURCES LLC	USD	326,321	NOTES	SRNOTES
136375BD	COEC0038066	CANADIAN NATL RAILWAY	USD	475,000	NOTES	SRNOTES
136375BL	COED5343592	CANADIAN NATL RAILWAY	USD	500,000	DEBNTRS	SRNOTES
136375BN	COEF4489623	CANADIAN NATL RAILWAY	USD	450,000	NOTES	SRNOTES
136375BQ	COEG8570806	CANADIAN NATL RAILWAY	USD	300,000	DEBNTRS	SRNOTES
14912L6G	COEK6211636	CATERPILLAR FINL SERVICE	USD	625,000	DEBNTRS	SRNOTES
149123BL	COEF0904120	CATERPILLAR INC	USD	307,320	DEBNTRS	SRNOTES
149123BN	COEF6072930	CATERPILLAR INC	USD	460,060	NOTES	SRNOTES
15189XAR	COAM0770553	CENTERPOINT ENER HOUSTON	USD	300,000	1STMTG	GENREF
15189XAZ	COB20064338	CENTERPOINT ENER HOUSTON	USD	500,000	DEBNTRS	GENREF
15189XBA	COB20064387	CENTERPOINT ENER HOUSTON	USD	300,000	DEBNTRS	GENREF
15189XBB	COZL7171446	CENTERPOINT ENER HOUSTON	USD	600,000	DEBNTRS	GENREF
15189XBC	COZL7171461	CENTERPOINT ENER HOUSTON	USD	300,000	DEBNTRS	GENREF
16876BAA	COAM2760867	CHILDREN'S HOSPITAL CORP	USD	350,000	DEBNTRS	SRNOTES
172062AF	COED9151652	CINCINNATI FINL CORP	USD	390,874	DEBNTRS	SRNOTES
17275RAD	COEH7189135	CISCO SYSTEMS INC	USD	2,000,000	NOTES	SRNOTES
17275RAF	COEI0429916	CISCO SYSTEMS INC	USD	2,000,000	DEBNTRS	SRNOTES
17858PAA	COEJ7633674	CITY OF HOPE/THE	USD	350,000	NOTES	SRNOTES
USD04532	COEK4761327	CLOVERIE PLC SWI	USD	500,000	LT2	CCRD
BO841065	COBO8410652	CNP ASSURANCES SACA	USD	700,000	T1	CCRD
20030NAC	COEC9001594	COMCAST CORP	USD	750,000	NOTES	SRNOTES
20030NAF	COED9700284	COMCAST CORP	USD	750,000	DEBNTRS	SRNOTES
20030NAM	COEF3053032	COMCAST CORP	USD	616,178	DEBNTRS	SRNOTES
20030NAV	COEG7562887	COMCAST CORP	USD	428,557	DEBNTRS	SRNOTES
20030NAY	COEH8680397	COMCAST CORP	USD	322,040	DEBNTRS	SRNOTES
20911IEH	COED8475375	CON EDISON CO OF NY INC	USD	350,000	NOTES	SRNOTES
20911IEL	COEF3151216	CON EDISON CO OF NY INC	USD	400,000	DEBNTRS	SRNOTES
20911IEM	COEF4857613	CON EDISON CO OF NY INC	USD	400,000	NOTES	SRNOTES
20911IES	COEG7679517	CON EDISON CO OF NY INC	USD	525,000	DEBNTRS	SRNOTES
20911IEU	COEH2936365	CON EDISON CO OF NY INC	USD	600,000	DEBNTRS	SRNOTES
207597EG	COEK1799940	CONNECTICUT LIGHT & PWR	USD	475,000	1STMTG	GENREF
20825UAC	COEC4608120	CONOCO FUNDING CO	USD	400,328	DEBNTRS	SRNOTES
20825CAF	COEC8900671	CONOCOPHILLIPS	USD	504,700	NOTES	SRNOTES
20825CAP	COEH3502430	CONOCOPHILLIPS	USD	350,080	DEBNTRS	SRNOTES

Cusip	ID059	Issuer	Currency	Amt Outstanding (1000s)	Current Value	New Value
20825CAQ	COEH7065764	CONOCOPHILLIPS	USD	1,587,744	NOTES	SRNOTES
126149AD	CODD1092715	CONOPCO INC	USD	300,000	DEBNTRS	SRNOTES
244199BA	COEC3550109	DEERE & COMPANY	USD	300,000	NOTES	SRNOTES
244199BD	COEI0098695	DEERE & COMPANY	USD	500,000	NOTES	SRNOTES
247025AE	CODD1172228	DELL INC	USD	300,000	DEBNTRS	SRNOTES
25214BBA	COBO8494615	DEXIA CREDIT LOCAL	USD	1,500,000	NOTES	SRNOTES
25243YAH	COEF7291802	DIAGEO CAPITAL PLC	USD	600,000	DEBNTRS	SRNOTES
254845RM	FF000FCD014	DIST OF COLUMBIA WTR & SWR AUT	USD	303,855	SENIOR	SUBORD
23338VAC	COEK3492403	DTE ELECTRIC CO	USD	350,000	SRNOTES	GENREF
23338VAD	COEK3494508	DTE ELECTRIC CO	USD	350,000	SRNOTES	GENREF
23338VAP	COBO7148782	DTE ELECTRIC CO	USD	425,000	DEBNTRS	GENREF
264399ED	COEC7129678	DUKE ENERGY CAROLINAS	USD	350,000	DEBNTRS	SRNOTES
26442CAB	COEH1517216	DUKE ENERGY CAROLINAS	USD	500,000	1STMTG	GENREF
26442CAN	COEJ3704750	DUKE ENERGY CAROLINAS	USD	650,000	1STMTG	GENREF
26442CAP	COEK7960660	DUKE ENERGY CAROLINAS	USD	500,000	1STMTG	GENREF
26442RAD	COEK6090980	DUKE ENERGY PROGRESS LLC	USD	500,000	DEBNTRS	1STMTG
271014TU	FF000E43D43	EAST BAY CA MUNI UTILITY DIST	USD	400,000	SENIOR	SUBORD
532457AZ	COEG2509883	ELI LILLY & CO	USD	364,324	DEBNTRS	SRNOTES
532457BA	COEG2509925	ELI LILLY & CO	USD	444,732	DEBNTRS	SRNOTES
51808BAE	CODD1139532	ENI USA INC	USD	400,000	DEBNTRS	SRNOTES
29364WAW	COJK5056763	ENTERGY LOUISIANA LLC	USD	425,000	COLLEAS	LEASE
29364WAX	COLW1382867	ENTERGY LOUISIANA LLC	USD	325,000	COLLEAS	LEASE
29364WAY	COQZ7206647	ENTERGY LOUISIANA LLC	USD	400,000	COLLEAS	LEASE
29364WAZ	COAN6506173	ENTERGY LOUISIANA LLC	USD	450,000	1STMTG	LEASE
29364WBA	COAR8349383	ENTERGY LOUISIANA LLC	USD	750,000	COLLEAS	LEASE
29364WBB	COAT9763232	ENTERGY LOUISIANA LLC	USD	900,000	DEBNTRS	LEASE
29364WBC	COAX5472664	ENTERGY LOUISIANA LLC	USD	525,000	COLLEAS	LEASE
293791AF	COED0898111	ENTERPRISE PRODUCTS OPER	USD	500,000	NOTES	SRNOTES
29444GAJ	CODD1170123	EQUITABLE HOLDINGS INC	USD	350,000	DEBNTRS	SRNOTES
95709TAQ	COZR0829278	EVERGY KANSAS CENTRAL	USD	300,000	SRNOTES	1STMTG
30037DAB	COZK0267441	EVERGY METRO	USD	300,000	DEBNTRS	GENREF
485134BM	COEI8161701	EVERGY METRO	USD	400,000	SRNOTES	DEBNTRS
485134BP	COUV5195002	EVERGY METRO	USD	350,000	SRNOTES	NOTES
485134BR	COAR5003611	EVERGY METRO	USD	300,000	SRNOTES	DEBNTRS
485134BS	COAX7321992	EVERGY METRO	USD	400,000	DEBNTRS	GENREF
314353AA	COBK7291093	FEDEX 2020-1 CLASS AA	USD	814,395	EETC	SRNOTES
USD05292	COUV2906690	FUKOKU MUTUAL LIFE INSUR	USD	500,000	LT2	CCRDT
36962GXZ	COEC5379192	GENERAL ELECTRIC CO	USD	1,323,866	NOTES	SRNOTES
373298BR	COEC1966851	GEORGIA-PACIFIC LLC	USD	500,000	NOTES	SRNOTES
373298BU	COEC3857900	GEORGIA-PACIFIC LLC	USD	400,000	NOTES	SRNOTES
377372AB	COED4023724	GLAXOSMITHKLINE CAP INC	USD	500,000	DEBNTRS	SRNOTES
377372AE	COEH3525340	GLAXOSMITHKLINE CAP INC	USD	2,750,000	DEBNTRS	SRNOTES
38122ND8	FF00102E8A9	GOLDEN ST TOBACCO SECURITIZATI	USD	374,670	SENIOR	SUBORD
38611TAV	FF000ECE8AA	GRAND PARKWAY TRANSPRTN CORP T	USD	361,810	SENIOR	SUBORD
38611TDL	FF000FDCAF9	GRAND PARKWAY TRANSPRTN CORP T	USD	1,012,625	SENIOR	SUBORD
404530AA	COAN1900108	HACKENSACK MERIDIAN HLTH	USD	300,000	SRNOTES	DEBNTRS
023551AM	COEC5306211	HESS CORP	USD	539,805	NOTES	SRNOTES
438516AR	COEF3207000	HONEYWELL INTERNATIONAL	USD	441,050	DEBNTRS	SRNOTES
438516AT	COEG2617124	HONEYWELL INTERNATIONAL	USD	462,569	DEBNTRS	SRNOTES
428236BR	COEI8135168	HP INC	USD	1,200,000	DEBNTRS	SRNOTES
448814DC	CO448814DC4	HYDRO-QUEBEC	USD	402,050	DEBNTRS	SRNOTES
459200AM	CODD1036191	IBM CORP	USD	600,000	DEBNTRS	SRNOTES
459200AP	CODD1089174	IBM CORP	USD	316,390	DEBNTRS	SRNOTES
459200AR	CODD1123346	IBM CORP	USD	468,574	DEBNTRS	SRNOTES
459200AS	CODD1151800	IBM CORP	USD	313,190	DEBNTRS	SRNOTES
459200BB	COEC7676553	IBM CORP	USD	600,000	DEBNTRS	SRNOTES
465410BG	COEC8718198	ITALY GOV'T INT BOND	USD	2,000,000	NOTES	SRNOTES
478160AJ	COEC1758530	JOHNSON & JOHNSON	USD	300,000	DEBNTRS	SRNOTES
478160AL	COEC9841874	JOHNSON & JOHNSON	USD	500,000	DEBNTRS	SRNOTES
478160AN	COEG7387384	JOHNSON & JOHNSON	USD	1,000,000	DEBNTRS	SRNOTES
06423AAJ	COAU4542745	JPMORGAN CHASE & CO	USD	475,000	TI	LT2

Cusip	ID059	Issuer	Currency	Amt Outstanding (1000s)	Current Value	New Value
48305QAD	COAN3642401	KAISER FOUNDATION HOSPIT	USD	1,500,000	DEBNTRS	SRNOTES
494368BC	COEG6784045	KIMBERLY-CLARK CORP	USD	700,000	NOTES	SRNOTES
AQ419781	COAQ4197812	LA MONDIALE	USD	400,000	LT2	CCRDT
AQ765815	COAQ7658158	LA MONDIALE	USD	310,000	LT2	CCRDT
USD06655	COAM2255371	LA MONDIALE	USD	530,000	LT2	CCRDT
AM783890	COAM7838908	LEGAL & GENERAL GROUP	USD	850,000	LT2	CCRDT
524671AA	CODD1011699	LEGRAND FRANCE SA	USD	393,489	DEBNTRS	SRNOTES
539830AR	COEF8629125	LOCKHEED MARTIN CORP	USD	553,803	NOTES	SRNOTES
548661AK	COEC1740124	LOWE'S COS INC	USD	310,741	DEBNTRS	SRNOTES
549271AF	COED6270745	LUBRIZOL CORP	USD	300,000	DEBNTRS	SRNOTES
AU573990	COAU5739902	M&G PLC	USD	500,000	LT2	CCRDT
56501RAE	COAM6062450	MANULIFE FINANCIAL CORP	USD	750,000	LT2	CCRDT
575767AL	COAM9279994	MASS MUTUAL LIFE INS CO	USD	475,000	LT2	CCRDT
576000XQ	FF000FD3151	MASSACHUSETTS ST SCH BLDG AUTH	USD	372,365	SENIOR	SUBORD
582839AF	COEI2737985	MEAD JOHNSON NUTRITION C	USD	300,000	DEBNTRS	SRNOTES
233835AQ	COEC3336046	MERCEDES-BENZ FIN NA	USD	1,500,000	DEBNTRS	SRNOTES
806605AG	COED2372966	MERCK & CO INC	USD	651,694	DEBNTRS	SRNOTES
589331AE	COEC0714112	MERCK SHARP & DOHME CORP	USD	308,192	DEBNTRS	SRNOTES
589331AM	COEF8404008	MERCK SHARP & DOHME CORP	USD	340,807	DEBNTRS	SRNOTES
592125AM	FF000E4A1DD	MET GOVT NASHVILLE & DAVIDSON	USD	324,660	SENIOR	SUBORD
591560AA	COEH1134632	METLIFE CAPITAL TRUST IV	USD	700,000	T1	CCRDT
59156RBS	COEH2931523	METLIFE INC	USD	750,000	T1	CCRDT
595620AB	COEC5195523	MIDAMERICAN ENERGY CO	USD	400,000	DEBNTRS	1STMTG
595620AE	COEF1463431	MIDAMERICAN ENERGY CO	USD	300,000	NOTES	1STMTG
59562EAH	COEF7480264	MIDAMERICAN ENERGY CO	USD	350,000	SRNOTES	1STMTG
617446HD	COEC5456354	MORGAN STANLEY	USD	984,550	NOTES	SRNOTES
BS050877	COBS0508777	MUANG THAI LIFE ASSURANC	USD	300,015	LT2	CCRDT
637432CT	COEC5303937	NATIONAL RURAL UTIL COOP	USD	450,874	NOTES	SRNOTES
637432MS	COEJ5460765	NATIONAL RURAL UTIL COOP	USD	597,711	DEBNTRS	LEASE
637432ND	COEK7097414	NATIONAL RURAL UTIL COOP	USD	500,000	COLLEAS	LEASE
637432NG	COQJ2264860	NATIONAL RURAL UTIL COOP	USD	400,000	SRNOTES	LEASE
637432NL	COAM3507283	NATIONAL RURAL UTIL COOP	USD	450,000	COLLEAS	SRNOTES
637432NN	COAN2677549	NATIONAL RURAL UTIL COOP	USD	350,000	NOTES	LEASE
637432NP	COAR0410225	NATIONAL RURAL UTIL COOP	USD	700,000	COLLEAS	LEASE
637432NQ	COAV2404565	NATIONAL RURAL UTIL COOP	USD	325,000	COLLEAS	LEASE
637432NR	COAV2404573	NATIONAL RURAL UTIL COOP	USD	300,000	COLLEAS	LEASE
637432NS	COAW9478511	NATIONAL RURAL UTIL COOP	USD	450,000	COLLEAS	LEASE
637432NT	COAW9478529	NATIONAL RURAL UTIL COOP	USD	500,000	COLLEAS	LEASE
637432NX	COBN8505305	NATIONAL RURAL UTIL COOP	USD	350,000	COLLEAS	LEASE
641423CF	COBZ7888218	NEVADA POWER CO	USD	400,000	DEBNTRS	GENREF
64972FH2	FF000E3851B	NEW YORK CITY NY MUNI WTR FIN	USD	403,390	SENIOR	SUBORD
64972FK8	FF000E421E5	NEW YORK CITY NY MUNI WTR FIN	USD	300,000	SENIOR	SUBORD
64972FL2	FF000E469AC	NEW YORK CITY NY MUNI WTR FIN	USD	375,000	SENIOR	SUBORD
64972FT3	FF000E52C7A	NEW YORK CITY NY MUNI WTR FIN	USD	324,045	SENIOR	SUBORD
64972FT6	FF000E5D217	NEW YORK CITY NY MUNI WTR FIN	USD	500,000	SENIOR	SUBORD
64972FY3	FF000E6516B	NEW YORK CITY NY MUNI WTR FIN	USD	475,000	SENIOR	SUBORD
64971M4P	FF000E58202	NEW YORK CITY NY TRANSITIONAL	USD	377,840	SENIOR	SUBORD
64971M5L	FF000E62D47	NEW YORK CITY NY TRANSITIONAL	USD	420,530	SENIOR	SUBORD
64971M2G	FF000E36FCB	NEW YORK CITY NY TRANSITIONAL	USD	428,815	SENIOR	SUBORD
651639AP	COEJ0528459	NEWMONT CORP	USD	1,000,000	DEBNTRS	SRNOTES
668444AC	COEJ8887907	NORTHWESTERN UNIVERSITY	USD	547,915	SRNOTES	DEBNTRS
670346AH	COEH0941953	NUCOR CORP	USD	543,331	NOTES	SRNOTES
67760HNB	FF000FDB380	OHIO ST TURNPIKE COMMISSION	USD	339,750	SENIOR	SUBORD
68233JAF	COEH7990995	ONCOR ELECTRIC DELIVERY	USD	300,000	DEBNTRS	SRNOTES
68233JAZ	COUV9813956	ONCOR ELECTRIC DELIVERY	USD	350,000	1STMTG	SRNOTES
68233JBB	COUV9813972	ONCOR ELECTRIC DELIVERY	USD	550,000	1STMTG	SRNOTES
68233JBH	COAW3902508	ONCOR ELECTRIC DELIVERY	USD	650,000	DEBNTRS	SRNOTES
68233JBR	COZQ1955090	ONCOR ELECTRIC DELIVERY	USD	700,000	1STMTG	SRNOTES
68607DNL	FF000E4904D	OREGON ST DEPT OF TRANSPRTN HI	USD	357,390	SENIOR	SUBORD
694308GZ	COEJ1285703	PACIFIC GAS & ELECTRIC	USD	400,000	SRNOTES	1STMTG
694308HA	COEJ3226432	PACIFIC GAS & ELECTRIC	USD	350,000	SRNOTES	1STMTG

Cusip	ID059	Issuer	Currency	Amt Outstanding (1000s)	Current Value	New Value
694308HD	COEJ717342	PACIFIC GAS & ELECTRIC	USD	375,000	SRNOTES	1STMTG
694308HH	COEK0812561	PACIFIC GAS & ELECTRIC	USD	675,000	SRNOTES	1STMTG
694308HL	COEK5816369	PACIFIC GAS & ELECTRIC	USD	600,000	DEBNTRS	1STMTG
694308HM	COEK9683534	PACIFIC GAS & ELECTRIC	USD	600,000	SRNOTES	1STMTG
694308HN	COQJ5715033	PACIFIC GAS & ELECTRIC	USD	450,000	SRNOTES	1STMTG
694308HP	COJK2276331	PACIFIC GAS & ELECTRIC	USD	600,000	SRNOTES	1STMTG
694308HR	COAL4643386	PACIFIC GAS & ELECTRIC	USD	600,000	SRNOTES	1STMTG
694308HS	COAM7824759	PACIFIC GAS & ELECTRIC	USD	400,000	SRNOTES	1STMTG
694308HW	COAS2383246	PACIFIC GAS & ELECTRIC	USD	1,129,736	SRNOTES	1STMTG
694308HY	COAS2380358	PACIFIC GAS & ELECTRIC	USD	849,800	SRNOTES	1STMTG
694308JC	COAT8919751	PACIFIC GAS & ELECTRIC	USD	300,000	SRNOTES	1STMTG
124857AT	COAO1259404	PARAMOUNT GLOBAL	USD	500,000	NOTES	SRNOTES
925524AH	COEC2782760	PARAMOUNT GLOBAL	USD	826,813	DEBNTRS	SRNOTES
925524AV	COEC9727677	PARAMOUNT GLOBAL	USD	430,513	DEBNTRS	SRNOTES
693304AH	COEF7079041	PECO ENERGY CO	USD	300,000	1STMTG	GENREF
713448BP	COEI1060421	PEPSICO INC	USD	566,610	NOTES	SRNOTES
717081DT	COQJ0916149	PFIZER INC	USD	494,769	DEBNTRS	SRNOTES
71713UAW	COEC2420932	PHARMACIA LLC	USD	658,985	DEBNTRS	SRNOTES
718172AC	COEH3641444	PHILIP MORRIS INTL INC	USD	1,500,000	NOTES	SRNOTES
718172AM	COEI8719946	PHILIP MORRIS INTL INC	USD	750,000	DEBNTRS	SRNOTES
AO084985	COAO0849858	PHOENIX GRP HLD PLC	USD	500,000	LT2	CCRD
BJ755672	COBJ7556720	PHOENIX GRP HLD PLC	USD	500,000	LT2	CCRD
742718DB	COED5665069	PROCTER & GAMBLE CO/THE	USD	382,940	DEBNTRS	SRNOTES
742718DF	COEG2333748	PROCTER & GAMBLE CO/THE	USD	716,145	DEBNTRS	SRNOTES
743674BC	COAO6733452	PROTECTIVE LIFE CORP	USD	500,000	LT2	CCRD
744320AW	COAPI306491	PRUDENTIAL FINANCIAL INC	USD	750,000	LT2	CCRD
744320BF	COAU5280170	PRUDENTIAL FINANCIAL INC	USD	1,000,000	LT2	CCRD
74456QAR	COEG4342010	PUBLIC SERVICE ELECTRIC	USD	350,000	1STMTG	SRNOTES
74456QAV	COEI1738653	PUBLIC SERVICE ELECTRIC	USD	300,000	SRNOTES	GENREF
74456QAZ	COEJ1739501	PUBLIC SERVICE ELECTRIC	USD	450,000	1STMTG	GENREF
74456QBA	COEJ3584871	PUBLIC SERVICE ELECTRIC	USD	350,000	NOTES	SRNOTES
74456QBL	COEK9009086	PUBLIC SERVICE ELECTRIC	USD	350,000	SRNOTES	1STMTG
74456QBS	COAN4318274	PUBLIC SERVICE ELECTRIC	USD	425,000	NOTES	1STMTG
745332CA	COEH9675917	PUGET SOUND ENERGY INC	USD	350,000	1STMTG	SRNOTES
745332CB	COEI1148812	PUGET SOUND ENERGY INC	USD	325,000	1STMTG	SRNOTES
745332CD	COEI6197434	PUGET SOUND ENERGY INC	USD	300,000	1STMTG	SRNOTES
745332CG	COEK9090615	PUGET SOUND ENERGY INC	USD	425,000	1STMTG	SRNOTES
AP838076	COAP8380762	QBE INSURANCE GROUP LTD	USD	400,000	TI	CCRD
USD04741	COEK6047337	QBE INSURANCE GROUP LTD	USD	700,000	LT2	CCRD
USD06093	COLW3771158	QBE INSURANCE GROUP LTD	USD	524,124	LT2	CCRD
96926GAD	COEK8626815	RICE UNIVERSITY	USD	340,000	SENIOR	DEBNTRS
013716AQ	COEC3653622	RIO TINTO ALCAN INC	USD	400,000	DEBNTRS	SRNOTES
013716AU	COED2497201	RIO TINTO ALCAN INC	USD	750,000	NOTES	SRNOTES
013716AW	COED9566339	RIO TINTO ALCAN INC	USD	300,000	DEBNTRS	SRNOTES
767201AD	COEH4378517	RIO TINTO FIN USA LTD	USD	750,000	DEBNTRS	SRNOTES
767201AL	COEI4526675	RIO TINTO FIN USA LTD	USD	1,150,000	DEBNTRS	SRNOTES
775371AU	COEC1971216	ROHM & HAAS CO	USD	595,078	DEBNTRS	SRNOTES
79467BDX	FF00102EB14	SALES TAX SECURITIZATION CORP	USD	383,040	SENIOR	SUBORD
796253Y3	FF000E63577	SAN ANTONIO TX ELEC & GAS REVE	USD	300,000	SENIOR	SUBORD
AR506416	COAR5064167	SCOR SE	USD	749,800	TI	CCRD
822582AN	COEI1943006	SHELL INTERNATIONAL FIN	USD	1,000,000	DEBNTRS	SRNOTES
842400EB	COEC1196434	SOUTHERN CAL EDISON	USD	300,000	NOTES	SRNOTES
842400ES	COED2834114	SOUTHERN CAL EDISON	USD	525,000	1STMTG	GENREF
842400EV	COED3919112	SOUTHERN CAL EDISON	USD	350,000	1STMTG	GENREF
842400FA	COED9906410	SOUTHERN CAL EDISON	USD	350,000	1STMTG	GENREF
842400FC	COEF2570077	SOUTHERN CAL EDISON	USD	350,000	1STMTG	GENREF
842400FF	COEF9491855	SOUTHERN CAL EDISON	USD	400,000	1STMTG	GENREF
842400FP	COEI1808159	SOUTHERN CAL EDISON	USD	500,000	1STMTG	GENREF
842400FQ	COEI3869340	SOUTHERN CAL EDISON	USD	500,000	1STMTG	GENREF
842400GE	COEK6967096	SOUTHERN CAL EDISON	USD	425,000	1STMTG	GENREF
842434CR	COAS6056863	SOUTHERN CALIF GAS CO	USD	400,000	1STMTG	SRNOTES

Cusip	ID059	Issuer	Currency	Amt Outstanding (1000s)	Current Value	New Value
852060AT	COEC6004088	SPRINT CAPITAL CORP	USD	1,998,000	DEBNTRS	SRNOTES
87612EAK	COEC7413635	TARGET CORP	USD	301,475	DEBNTRS	SRNOTES
87612EAR	COEG8931164	TARGET CORP	USD	396,314	DEBNTRS	SRNOTES
87612EAU	COEH1640612	TARGET CORP	USD	547,364	DEBNTRS	SRNOTES
872287AF	CODD1050598	TCI COMMUNICATIONS INC	USD	418,435	DEBNTRS	SRNOTES
880451AV	COEC0522291	TENNESSEE GAS PIPELINE	USD	400,000	DEBNTRS	SRNOTES
882484AA	COEK8687106	TEXAS HEALTH RESOURCES	USD	300,000	SRNOTES	DEBNTRS
88732JAU	COEH8809574	TIME WARNER CABLE LLC	USD	1,500,000	DEBNTRS	SRNOTES
88732JAY	COEI4643363	TIME WARNER CABLE LLC	USD	1,200,000	DEBNTRS	SRNOTES
88732JBB	COEI8078079	TIME WARNER CABLE LLC	USD	1,250,000	DEBNTRS	SRNOTES
88732JBD	COEJ3152273	TIME WARNER CABLE LLC	USD	1,250,000	SRDEB	SRNOTES
889184AD	COAV1308056	TOLEDO HOSPITAL/THE	USD	500,000	DEBNTRS	SRNOTES
891490AT	COEC2266780	TOSCO CORP	USD	389,580	NOTES	SRNOTES
893526DF	COED3894968	TRANSCANADA PIPELINES	USD	350,000	DEBNTRS	SRNOTES
89352HAB	COEF3292770	TRANSCANADA PIPELINES	USD	500,000	DEBNTRS	SRNOTES
893647BH	COZR2022344	TRANSDIGM INC	USD	550,000	SRSUBDB	CCRD
902133AG	COEH3218409	TYCO ELECTRONICS GROUP S	USD	476,822	DEBNTRS	SRNOTES
904764AH	COEC7484065	UNILEVER CAPITAL CORP	USD	1,000,000	DEBNTRS	SRNOTES
02360FAB	COEF0264475	UNION ELECTRIC CO	USD	300,000	DEBNTRS	SRNOTES
906548CH	COEH7578741	UNION ELECTRIC CO	USD	350,000	DEBNTRS	SRNOTES
906548CL	COEK8381502	UNION ELECTRIC CO	USD	400,000	1STMTG	SRNOTES
907818CF	COEC0957422	UNION PACIFIC CORP	USD	392,535	DEBNTRS	SRNOTES
90932LAJ	COZK9611813	UNITED AIR 2023-1 A PTT	USD	1,320,110	DEBNTRS	EETC
91311QAC	COEC0130137	UNITED UTILITIES PLC	USD	400,000	NOTES	SRNOTES
914886AB	COQZ2547698	UNIV SOUTHERN CALIFORNIA	USD	722,580	SRNOTES	DEBNTRS
91911TAE	COED2864079	VALE OVERSEAS LIMITED	USD	641,337	DEBNTRS	SRNOTES
92857WAB	COEC7657223	VODAFONE GROUP PLC	USD	495,000	NOTES	SRNOTES
931142BF	COEC2271392	WALMART INC	USD	469,208	NOTES	SRNOTES
931142CB	COEF0715740	WALMART INC	USD	1,332,756	DEBNTRS	SRNOTES
931142CH	COEG3199155	WALMART INC	USD	372,861	NOTES	SRNOTES
962166AW	CODD1135217	WEYERHAEUSER CO	USD	300,000	DEBNTRS	SRNOTES
976656BW	COEC9633313	WISCONSIN ELECTRIC POWER	USD	335,000	NOTES	SRNOTES
976656BZ	COEF8209225	WISCONSIN ELECTRIC POWER	USD	300,000	DEBNTRS	SRNOTES
976843BH	COEJ4584334	WISCONSIN PUBLIC SERVICE	USD	300,000	1STMTG	SRNOTES
976843BJ	COEJ9380944	WISCONSIN PUBLIC SERVICE	USD	450,000	DEBNTRS	SRNOTES
98163VAE	MG!!0387HH	World Omni Auto Receivables Tr	USD	99,620	SUBORD	SENIOR
983024AG	COED2609482	WYETH LLC	USD	750,000	DEBNTRS	SRNOTES
983024AL	COEF2385112	WYETH LLC	USD	500,000	DEBNTRS	SRNOTES
983024AN	COEG2993269	WYETH LLC	USD	2,000,000	NOTES	SRNOTES

Data as of 11/1/2022

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