Global Liquidity

J.P.Morgan Asset Management

UNAUDITED FUND HOLDINGS | **JPM Euro Liquidity A (acc.)** | **As of Date: 31/07/2017**

Investment Category	Issuer	ISIN Or Security ID	Effective Maturity	Final Legal Maturity	Coupon or Yield (%)	Principal Amount ($)	Market Value ($)	Fixed/Variable	Parent Name	% of Total Value	S and P Rating	Moodys Rating	Fitch Rating	Country	Sponsor
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01X03	30/11/2017	30/11/2017	-0.25	6,000,000.00	6,005,048.08	Fixed	BNP Paribas	0.00	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	ALBION CAPITAL CORPORATION S.A.	0RB001CJ3	16/08/2017	16/08/2017	-0.39	9,000,000.00	9,001,462.97	Fixed	MITSUBISHI UFJ FINANCIAL GROUP INC.	0.10	A-1	P-1	F1	JAPAN	THE BANK OF TOKYO-MITSUBISHI UFJ LTD.
Asset Backed Commercial Paper	COLLATERALIZED CP III CO. LLC REPO B RE	A00002YS7	08/11/2017	08/11/2017	-0.23	11,000,000.00	11,006,969.65	Fixed	JP Morgan Chase & Co.	0.10	A-1	P-1	NR	UNITED STATES	JP Morgan Chase Bank
Asset Backed Commercial Paper	MANAGED AND ENHANCED TAP (MAGENTA) FUNI	0MET01CT6	18/01/2018	18/01/2018	-0.31	15,000,000.00	15,021,993.19	Fixed	GROUP BPCE	0.10	A-1	P-1	NR	FRANCE	NATIXIS
Asset Backed Commercial Paper	LMA S.A.	0LMA01SE6	17/08/2017	17/08/2017	-0.28	29,000,000.00	29,003,613.98	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	SHEFFIELD RECEIVABLES COMPANY LLC	0SHE01FK9	06/09/2017	06/09/2017	-0.30	31,500,000.00	31,509,457.25	Fixed	Barclays PLC	0.20	NR	P-1	F1	UNITED KINGDOM	Barclays Bank PLC
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01X37	22/12/2017	22/12/2017	-0.27	35,700,000.00	35,738,331.08	Fixed	BNP Paribas	0.30	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	ANTALIS SA	0ANS01FC8	23/08/2017	23/08/2017	-0.25	46,000,000.00	46,007,032.27	Fixed	Societe Generale	0.30	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	OPUSALPHA FUNDING LIMITED	A00004JT5	08/09/2017	08/09/2017	-0.27	2,000,000.00	2,000,570.38	Fixed	STATE OF HESSEN	0.00	A-1	P-1	NR	GERMANY	LANDESBANK HESSEN-THUERINGEN GIROZENTRA
Asset Backed Commercial Paper	ALBION CAPITAL CORPORATION S.A.	0RB001CL8	21/08/2017	21/08/2017	-0.39	7,000,000.00	7,001,517.17	Fixed	MITSUBISHI UFJ FINANCIAL GROUP INC.	0.10	A-1	P-1	F1	JAPAN	THE BANK OF TOKYO-MITSUBISHI UFJ LTD.
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01WW4	15/09/2017	15/09/2017	-0.29	7,000,000.00	7,002,540.02	Fixed	BNP Paribas	0.10	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	ANTALIS SA	0ANS01FH7	21/09/2017	21/09/2017	-0.28	8,500,000.00	8,503,374.08	Fixed	Societe Generale	0.10	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	LMA S.A.	0LMA01W35	15/11/2017	15/11/2017	-0.29	9,000,000.00	9,007,696.41	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01X18	31/08/2017	31/08/2017	-0.34	10,000,000.00	10,002,835.80	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	ANTALIS SA	0ANS01FK0	24/10/2017	24/10/2017	-0.29	10,000,000.00	10,006,771.69	Fixed	Societe Generale	0.10	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	LMA S.A.	0LMA01ZA6	29/08/2017	29/08/2017	-0.37	12,000,000.00	12,003,454.54	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01SR7	24/08/2017	24/08/2017	-0.28	15,000,000.00	15,002,687.12	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01XJ9	14/09/2017	14/09/2017	-0.34	15,000,000.00	15,006,238.76	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	SHEFFIELD RECEIVABLES COMPANY LLC	0SHE01FP8	13/10/2017	13/10/2017	-0.30	15,000,000.00	15,009,132.01	Fixed	Barclays PLC	0.10	NR	P-1	F1	UNITED KINGDOM	Barclays Bank PLC
Asset Backed Commercial Paper	LMA S.A.	0LMA01ZL2	01/08/2017	01/08/2017	-0.38	17,000,000.00	17,000,000.00	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01S63	14/08/2017	14/08/2017	-0.28	18,000,000.00	18,001,822.57	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01T54	06/09/2017	06/09/2017	-0.28	19,000,000.00	19,005,327.62	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	COLLATERALIZED CP III CO. LLC REPO B RE	A00003TX4	13/09/2017	13/09/2017	-0.30	20,000,000.00	20,007,177.67	Fixed	JP Morgan Chase & Co.	0.10	A-1	P-1	NR	UNITED STATES	JP Morgan Chase Bank
Asset Backed Commercial Paper	SHEFFIELD RECEIVABLES COMPANY LLC	0SHE01FN3	27/09/2017	27/09/2017	-0.30	20,000,000.00	20,009,507.29	Fixed	Barclays PLC	0.10	NR	P-1	F1	UNITED KINGDOM	Barclays Bank PLC
Asset Backed Commercial Paper	LMA S.A.	0LMA01ZD0	27/10/2017	27/10/2017	-0.35	20,000,000.00	20,016,931.81	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01WY0	27/11/2017	27/11/2017	-0.26	20,000,000.00	20,017,067.37	Fixed	BNP Paribas	0.10	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	COLLATERALIZED CP III CO. LLC REPO B RE	A00003G22	09/10/2017	09/10/2017	-0.30	20,500,000.00	20,511,805.70	Fixed	JP Morgan Chase & Co.	0.20	A-1	P-1	NR	UNITED STATES	JP Morgan Chase Bank
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01X29	11/01/2018	11/01/2018	-0.25	20,500,000.00	20,523,234.56	Fixed	BNP Paribas	0.20	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	ANTALIS SA	0ANS01FB0	14/08/2017	14/08/2017	-0.25	25,000,000.00	25,002,258.37	Fixed	Societe Generale	0.20	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	LMA S.A.	0LMA01WM3	24/11/2017	24/11/2017	-0.29	27,000,000.00	27,025,049.62	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	SHEFFIELD RECEIVABLES COMPANY LLC	0SHE01FQ1	06/10/2017	06/10/2017	-0.30	28,000,000.00	28,015,411.82	Fixed	Barclays PLC	0.20	NR	P-1	F1	UNITED KINGDOM	Barclays Bank PLC
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01WZ7	30/11/2017	30/11/2017	-0.25	30,000,000.00	30,025,240.40	Fixed	BNP Paribas	0.20	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	LMA S.A.	0LMA01X00	30/11/2017	30/11/2017	-0.29	30,000,000.00	30,029,284.84	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01X45	29/01/2018	29/01/2018	-0.27	30,000,000.00	30,040,781.59	Fixed	BNP Paribas	0.20	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	LMA S.A.	0LMA01SB2	16/08/2017	16/08/2017	-0.28	33,000,000.00	33,003,855.43	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01SN6	23/08/2017	23/08/2017	-0.28	33,000,000.00	33,005,654.62	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01WV3	30/11/2017	30/11/2017	-0.29	35,000,000.00	35,034,165.91	Fixed	CREDIT AGRICOLE SA	0.30	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01S22	14/08/2017	14/08/2017	-0.28	37,000,000.00	37,003,746.42	Fixed	CREDIT AGRICOLE SA	0.30	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01WM6	10/08/2017	10/08/2017	-0.20	37,500,000.00	37,501,876.89	Fixed	BNP Paribas	0.30	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	WEINBERG CAPITAL LIMITED	A00004HA1	17/08/2017	17/08/2017	-0.31	40,000,000.00	40,005,512.59	Fixed	STATE OF BADEN-WUERTTEMBERG	0.30	NR	P-1	F1	GERMANY	LANDESBANK BADEN-WURTTEMBERG (UNGUARA
Asset Backed Commercial Paper	OPUSALPHA FUNDING LIMITED	A00004I77	29/09/2017	29/09/2017	-0.28	47,000,000.00	47,021,965.44	Fixed	STATE OF HESSEN	0.30	A-1	P-1	NR	GERMANY	LANDESBANK HESSEN-THUERINGEN GIROZENTRA
Asset Backed Commercial Paper	COLLATERALIZED CP III CO. LLC REPO B RE	A00003N24	02/11/2017	02/11/2017	-0.30	47,000,000.00	47,036,480.94	Fixed	JP Morgan Chase & Co.	0.30	A-1	P-1	NR	UNITED STATES	JP Morgan Chase Bank
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01X11	23/10/2017	23/10/2017	-0.31	53,500,000.00	53,538,277.84	Fixed	BNP Paribas	0.40	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	COLLATERALIZED CP III CO. LLC REPO B RE	A00002BC7	09/08/2017	09/08/2017	-0.19	70,000,000.00	70,002,959.82	Fixed	JP Morgan Chase & Co.	0.50	A-1	P-1	NR	UNITED STATES	JP Morgan Chase Bank
Asset Backed Commercial Paper	ANTALIS SA	0ANS01FJ5	25/09/2017	25/09/2017	-0.28	71,200,000.00	71,230,480.06	Fixed	Societe Generale	0.50	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	LMA S.A.	0LMA01WP6	27/11/2017	27/11/2017	-0.29	73,000,000.00	73,069,494.70	Fixed	CREDIT AGRICOLE SA	0.50	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	SHEFFIELD RECEIVABLES COMPANY LLC	0SHE01FL7	13/09/2017	13/09/2017	-0.30	85,500,000.00	85,530,661.01	Fixed	Barclays PLC	0.60	NR	P-1	F1	UNITED KINGDOM	Barclays Bank PLC
Asset Backed Commercial Paper	COLLATERALIZED CP III CO. LLC REPO B RE	A00002X90	03/11/2017	03/11/2017	-0.23	85,500,000.00	85,551,437.21	Fixed	JP Morgan Chase & Co.	0.60	A-1	P-1	NR	UNITED STATES	JP Morgan Chase Bank
Asset Backed Commercial Paper	OPUSALPHA FUNDING LIMITED	A00004B5	19/10/2017	19/10/2017	-0.28	88,500,000.00	88,554,417.28	Fixed	STATE OF HESSEN	0.70	A-1	P-1	NR	GERMANY	LANDESBANK HESSEN-THUERINGEN GIROZENTRA
Asset Backed Commercial Paper	WEINBERG CAPITAL LIMITED	A00004KQ2	25/08/2017	25/08/2017	-0.31	91,500,000.00	91,518,914.88	Fixed	STATE OF BADEN-WUERTTEMBERG	0.70	NR	P-1	F1	GERMANY	LANDESBANK BADEN-WURTTEMBERG (UNGUARA
Asset Backed Commercial Paper	ANTALIS SA	0ANS01FG9	14/09/2017	14/09/2017	-0.28	94,500,000.00	94,532,363.16	Fixed	Societe Generale	0.70	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	SHEFFIELD RECEIVABLES COMPANY LLC	0SHE01FM5	15/09/2017	15/09/2017	-0.30	97,500,000.00	97,536,590.55	Fixed	Barclays PLC	0.70	NR	P-1	F1	UNITED KINGDOM	Barclays Bank PLC
Certificate of Deposit	NORINCHUKIN BANK JOM	0NBJ01JZ8	10/10/2017	10/10/2017	-0.30	19,500,000.00	19,511,392.37	Fixed	NORINCHUKIN BANK JOM	0.10	A-1	P-1	NR	JAPAN	NA
Certificate of Deposit	SVENSKA HANDELSBANKEN AB	0SVE01E16	23/10/2017	23/10/2017	-0.28	30,000,000.00	30,019,407.87	Fixed	Svenska Handelsbanken	0.20	A-1+	P-1	F1+	SWEDEN	NA
Certificate of Deposit	DEXIA CREDIT LOCAL (SOVEREIGN GUARANTEED	0MA001CA4	18/09/2017	18/09/2017	-0.42	42,000,000.00	42,023,555.72	Fixed	Dexia Group	0.30	A-1+	P-1	F1+	BELGIUM	NA
Certificate of Deposit	NORINCHUKIN BANK JOM	0NBJ01JX3	13/09/2017	13/09/2017	-0.30	50,000,000.00	50,017,944.18	Fixed	NORINCHUKIN BANK JOM	0.40	A-1	P-1	NR	JAPAN	NA
Certificate of Deposit	MIZUHO BANK LIMITED-LONDON	0MCB01DX7	11/08/2017	11/08/2017	-0.41	68,500,000.00	68,507,809.57	Fixed	Mizuho Financial Group	0.50	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	NORINCHUKIN BANK JOM	0NBJ01K03	12/10/2017	12/10/2017	-0.30	138,000,000.00	138,082,926.50	Fixed	NORINCHUKIN BANK JOM	1.00	A-1	P-1	NR	JAPAN	NA
Certificate of Deposit	BNP PARIBAS SA	0BNP02CU3	02/05/2018	02/05/2018	0.00	147,000,000.00	147,358,900.80	Fixed	BNP Paribas	1.10	A-1	P-1	F1	FRANCE	NA
Certificate of Deposit	COOPERATIEVE RABOBANK U.A	FR0123968291	01/08/2017	23/10/2017	0.21	153,000,000.00	153,000,000.00	Fixed	Cooperatieve Rabobank U.A	1.10	A-1	P-1	F1+	NETHERLANDS	NA
Certificate of Deposit	COOPERATIEVE RABOBANK U.A	0RAB02JL6	22/12/2017	22/12/2017	-0.27	8,500,000.00	8,509,140.72	Fixed	Cooperatieve Rabobank U.A	0.10	A-1	P-1	F1+	NETHERLANDS	NA
Certificate of Deposit	CREDIT SUISSE AG LONDON BRANCH	0BQ001BY0	10/11/2017	10/11/2017	-0.27	15,000,000.00	15,011,377.09	Fixed	Credit Suisse Group	0.10	A-1	P-1	F1	SWITZERLAND	NA
Certificate of Deposit	INDUSTRIAL & COMMERCIAL BK OF CHINA LUX	0QO001LS1	04/09/2017	04/09/2017	-0.15	20,000,000.00	20,002,834.20	Fixed	INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.10	A-1	P-1	F1	CHINA	NA
Certificate of Deposit	COOPERATIEVE RABOBANK U.A	0RAB02JD4	22/09/2017	22/09/2017	-0.29	20,000,000.00	20,008,396.31	Fixed	Cooperatieve Rabobank U.A	0.10	A-1	P-1	F1+	NETHERLANDS	NA
Certificate of Deposit	COOPERATIEVE RABOBANK U.A	0RAB02JE2	21/12/2017	21/12/2017	-0.27	20,000,000.00	20,021,358.31	Fixed	Cooperatieve Rabobank U.A	0.10	A-1	P-1	F1+	NETHERLANDS	NA
Certificate of Deposit	CREDIT SUISSE AG LONDON BRANCH	0BQ001BX2	17/11/2017	17/11/2017	-0.27	30,000,000.00	30,024,332.49	Fixed	Credit Suisse Group	0.20	A-1	P-1	F1	SWITZERLAND	NA
Certificate of Deposit	INDUSTRIAL & COMMERCIAL BK OF CHINA LUX	0QO001L36	06/09/2017	06/09/2017	-0.20	40,000,000.00	40,008,204.29	Fixed	INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.30	A-1	P-1	F1	CHINA	NA
Certificate of Deposit	CREDIT SUISSE AG LONDON BRANCH	0BQ001BZ7	24/11/2017	24/11/2017	-0.28	40,000,000.00	40,035,829.05	Fixed	Credit Suisse Group	0.30	A-1	P-1	F1	SWITZERLAND	NA
Certificate of Deposit	BANK OF CHINA LTD-PARIS	0SG001B65	11/08/2017	11/08/2017	-0.28	48,500,000.00	48,503,774.92	Fixed	BANK OF CHINA LIMITED	0.40	A-1	P-1	F1	CHINA	NA
Certificate of Deposit	MITSUBISHI UFJ TRUST & BANKING CORP-LOND	0MTL01BW1	24/08/2017	24/08/2017	-0.29	48,500,000.00	48,508,999.10	Fixed	MITSUBISHI UFJ FINANCIAL GROUP INC.	0.40	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	CHINA CONSTRUCTION BANK CORPORATION-HON	0OW001AU4	20/09/2017	20/09/2017	-0.15	50,000,000.00	50,010,420.65	Fixed	CHINA CONSTRUCTION BANK CORPORATION	0.40	A-1	P-1	F1	CHINA	NA
Certificate of Deposit	KBC BANK NV	0KBC01RZ0	29/09/2017	29/09/2017	-0.40	50,000,000.00	50,032,811.31	Fixed	KBC GROUPE NV	0.40	A-1	P-1	F1	BELGIUM	NA
Certificate of Deposit	MIZUHO BANK LIMITED-LONDON	0MCB01DZ2	06/10/2017	06/10/2017	-0.40	50,000,000.00	50,036,703.76	Fixed	Mizuho Financial Group	0.40	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	CREDIT SUISSE AG LONDON BRANCH	0BQ001BW4	02/10/2017	02/10/2017	-0.38	68,000,000.00	68,044,577.51	Fixed	Credit Suisse Group	0.50	A-1	P-1	F1	SWITZERLAND	NA
Certificate of Deposit	CHINA CONSTRUCTION BANK CORPORATION LON	A00004753	21/09/2017	21/09/2017	-0.18	70,000,000.00	70,017,858.23	Fixed	CHINA CONSTRUCTION BANK CORPORATION	0.50	A-1	P-1	F1	CHINA	NA
Certificate of Deposit	BRED BANQUE POPULAIRE	0SL003PK9	08/09/2017	08/09/2017	-0.33	82,000,000.00	82,028,587.44	Fixed	GROUP BPCE	0.60	A-1	P-1	F1	FRANCE	NA
Certificate of Deposit	MITSUBISHI UFJ TRUST & BANKING CORP-LOND	0MTL01BX9	08/09/2017	08/09/2017	-0.31	95,000,000.00	95,031,135.45	Fixed	MITSUBISHI UFJ FINANCIAL GROUP INC.	0.70	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	UBS AG-LONDON	0UBL01AT0	05/09/2017	05/09/2017	-0.41	95,500,000.00	95,538,502.57	Fixed	UBS GROUP AG	0.70	A-1	P-1	F1	SWITZERLAND	NA
Certificate of Deposit	SUMITOMO MITSUI TRUST BANK LTD	0STB01DJ7	07/08/2017	07/08/2017	-0.31	98,000,000.00	98,005,071.28	Fixed	SUMITOMO MITSUI TRUST HOLDINGS INC	0.70	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	AGENCE FRANCAISE DE DEVELOPMENT	0AFD01AH4	17/08/2017	17/08/2017	-0.37	98,000,000.00	98,016,364.18	Fixed	Republic of France	0.70	A-1+	NR	F1+	FRANCE	NA
Certificate of Deposit	SUMITOMO MITSUI TRUST BANK LTD	0STB01DK4	13/09/2017	13/09/2017	-0.34	98,500,000.00	98,540,071.58	Fixed	SUMITOMO MITSUI TRUST HOLDINGS INC	0.70	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	CHINA CONSTRUCTION BANK CORPORATION-HON	0OW001AT7	25/08/2017	25/08/2017	-0.21	100,000,000.00	100,014,007.50	Fixed	CHINA CONSTRUCTION BANK CORPORATION	0.70	A-1	P-1	F1	CHINA	NA
Certificate of Deposit	KBC BANK NV	0KBC01RX5	14/09/2017	14/09/2017	-0.40	100,000,000.00	100,048,938.90	Fixed	KBC GROUPE NV	0.70	A-1	P-1	F1	BELGIUM	NA
Certificate of Deposit	BANQUE FEDERATIVE DU CREDIT MUTUEL	0BKF01DZ8	14/03/2018	14/03/2018	-0.34	100,000,000.00	100,213,049.30	Fixed	Credit Mutuel-CIC	0.70	A-1	P-1	F1	FRANCE	NA
Certificate of Deposit	CREDIT SUISSE AG LONDON BRANCH	0BQ001BV6	05/09/2017	05/09/2017	-0.34	125,000,000.00	125,041,384.70	Fixed	Credit Suisse Group	0.90	A-1	P-1	F1	SWITZERLAND	NA
Certificate of Deposit	DEXIA CREDIT LOCAL (SOVEREIGN GUARANTEED	0MA001CC0	13/10/2017	13/10/2017	-0.40	125,000,000.00	125,101,744.50	Fixed	Dexia Group	0.90	A-1+	P-1	F1+	BELGIUM	NA
Certificate of Deposit	KBC BANK NV	0KBC01RW7	23/08/2017	23/08/2017	-0.40	130,000,000.00	130,031,810.30	Fixed	KBC GROUPE NV	1.00	A-1	P-1	F1	BELGIUM	NA
Certificate of Deposit	MIZUHO BANK LIMITED-LONDON	0MCB01DV1	03/08/2017	03/08/2017	-0.38	147,000,000.00	147,003,148.30	Fixed	Mizuho Financial Group	1.10	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	BRED BANQUE POPULAIRE	0SL003S34	04/10/2017	04/10/2017	-0.32	147,000,000.00	147,083,695.10	Fixed	GROUP BPCE	1.10	A-1	P-1	F1	FRANCE	NA
Certificate of Deposit	ING BANK NV	0ING02D60	27/11/2017	27/11/2017	-0.37	147,000,000.00	147,178,618.00	Fixed	ING Groep NV	1.10	A-1	P-1	F1	NETHERLANDS	NA

Certificate of Deposit	MITSUBISHI UFJ TRUST & BANKING CORP-LOND	0MTL01BY7	06/10/2017	06/10/2017	-0.34	150,000,000.00	150,093,661.90	Fixed	MITSUBISHI UFJ FINANCIAL GROUP INC.	1.10	A-1	P-1	F1	JAPAN	NA	
Certificate of Deposit	UBS AG-LONDON	0UBL01AV5	20/11/2017	20/11/2017	-0.36	150,000,000.00	150,166,810.30	Fixed	UBS GROUP AG	1.10	A-1	P-1	F1	SWITZERLAND	NA	
Certificate of Deposit	UBS AG-LONDON	0UBL01AX1	03/01/2018	03/01/2018	-0.37	150,000,000.00	150,239,423.50	Fixed	UBS GROUP AG	1.10	A-1	P-1	F1	SWITZERLAND	NA	
Certificate of Deposit	INDUSTRIAL & COMMERCIAL BK OF CHINA LUX	0QO001MT8	18/10/2017	18/10/2017	-0.16	176,000,000.00	176,061,038.30	Fixed	INDUSTRIAL AND COMMERCIAL BANK OF CHINA	1.30	A-1	P-1	F1	CHINA	NA	
Certificate of Deposit	CITIBANK N.A - LONDON BRANCH	0CJT01AJ8	01/09/2017	01/09/2017	-0.44	196,000,000.00	196,075,191.60	Fixed	Citigroup	1.40	A-1	P-1	F1+	UNITED STATES	NA	
Certificate of Deposit	COOPERATIEVE RABOBANK U.A	FR0123809040	01/08/2017	22/08/2017	0.21	200,000,000.00	200,000,000.00	Fixed	Cooperatieve Rabobank U.A	1.50	A-1	P-1	F1+	NETHERLANDS	NA	
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01F23	03/10/2017	03/10/2017	-0.36	9,000,000.00	9,005,680.40	Fixed	Svenska Handelsbanken	0.10	A-1+	P-1	F1+	SWEDEN	NA	
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01DZ2	20/10/2017	20/10/2017	-0.29	30,000,000.00	30,019,375.95	Fixed	Svenska Handelsbanken	0.20	A-1+	P-1	F1+	SWEDEN	NA	
Financial Company Commercial Paper	BANK OF CHINA - LONDON	0QW001FK6	24/10/2017	24/10/2017	-0.15	100,000,000.00	100,035,013.40	Fixed	BANK OF CHINA LIMITED	0.70	A-1	P-1	F1	CHINA	NA	
Financial Company Commercial Paper	NORDEA BANK AB	0NOR01KI2	05/01/2018	05/01/2018	-0.41	197,000,000.00	197,352,898.00	Fixed	Nordea Bank AB	1.50	A-1+	P-1	F1+	SWEDEN	NA	
Financial Company Commercial Paper	BANK OF CHINA-FRANKFURT	0PW002WF8	16/08/2017	16/08/2017	-0.21	10,000,000.00	10,000,875.47	Fixed	BANK OF CHINA LIMITED	0.10	A-1	P-1	F1	CHINA	NA	
Financial Company Commercial Paper	BANK OF CHINA-FRANKFURT	0PW002X75	29/08/2017	29/08/2017	-0.25	10,000,000.00	10,001,984.63	Fixed	BANK OF CHINA LIMITED	0.10	A-1	P-1	F1	CHINA	NA	
Financial Company Commercial Paper	INDUSTRIAL & COMMERCIAL BK OF CHINA LUX	0QO001K86	16/08/2017	16/08/2017	-0.23	30,000,000.00	30,002,939.26	Fixed	INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.20	A-1	P-1	F1	CHINA	NA	
Financial Company Commercial Paper	DEKABANK DEUTSCHE GIROZENTRALE	D01224CQ1	21/08/2017	21/08/2017	-0.39	39,000,000.00	39,008,461.36	Fixed	DekaBank Deutsche Girozentrale	0.30	A-1	P-1	NR	GERMANY	NA	
Financial Company Commercial Paper	OP CORPORATE BANK PLC	0POH01D71	29/09/2017	29/09/2017	-0.37	48,000,000.00	48,029,188.56	Fixed	OP Cooperative	0.40	A-1+	P-1	NR	FINLAND	NA	
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01DQ2	11/08/2017	11/08/2017	-0.31	48,500,000.00	48,504,184.03	Fixed	Svenska Handelsbanken	0.40	A-1+	P-1	F1+	SWEDEN	NA	
Financial Company Commercial Paper	CHINA CONSTRUCTION BANK CORPORATION LUXU	A00004100	06/09/2017	06/09/2017	-0.20	48,500,000.00	48,509,704.95	Fixed	CHINA CONSTRUCTION BANK CORPORATION	0.40	A-1	P-1	NR	CHINA	NA	
Financial Company Commercial Paper	OP CORPORATE BANK PLC	0POH01DU0	29/01/2018	29/01/2018	-0.40	49,000,000.00	49,098,748.54	Fixed	OP Cooperative	0.40	A-1+	P-1	NR	FINLAND	NA	
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01DX7	17/08/2017	17/08/2017	-0.31	50,000,000.00	50,006,901.49	Fixed	Svenska Handelsbanken	0.40	A-1+	P-1	F1+	SWEDEN	NA	
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01G63	19/02/2018	19/02/2018	-0.36	50,000,000.00	50,101,218.65	Fixed	Svenska Handelsbanken	0.40	A-1+	P-1	F1+	SWEDEN	NA	
Financial Company Commercial Paper	BANQUE FEDERATIVE DU CREDIT MUTUEL	0BKF01E12	05/01/2018	05/01/2018	-0.36	78,000,000.00	78,124,392.87	Fixed	Credit Mutuel-CIC	0.60	A-1	P-1	F1	FRANCE	NA	
Financial Company Commercial Paper	LANDESBANK HESSEN-THUERINGEN GIROZENTRA	0LHT03BQ8	02/11/2017	02/11/2017	-0.40	82,500,000.00	82,585,401.83	Fixed	STATE OF HESSEN	0.60	A-1	P-1	F1+	GERMANY	NA	
Financial Company Commercial Paper	OP CORPORATE BANK PLC	0POH01DK2	29/12/2017	29/12/2017	-0.34	96,000,000.00	96,136,354.12	Fixed	OP Cooperative	0.70	A-1+	P-1	NR	FINLAND	NA	
Financial Company Commercial Paper	BANK OF CHINA LTD-PARIS	0SG001B57	09/08/2017	09/08/2017	-0.27	100,000,000.00	100,006,004.10	Fixed	BANK OF CHINA LIMITED	0.70	A-1	P-1	F1	CHINA	NA	
Financial Company Commercial Paper	STANDARD CHARTERED BANK	0SCB01TE9	24/08/2017	24/08/2017	-0.43	100,000,000.00	100,027,490.90	Fixed	Standard Chartered PLC	0.70	A-1	P-1	F1	UNITED KINGDOM	NA	
Financial Company Commercial Paper	BANQUE FEDERATIVE DU CREDIT MUTUEL	0BKF01E20	05/01/2018	05/01/2018	-0.36	100,000,000.00	100,159,474.80	Fixed	Credit Mutuel-CIC	0.70	A-1	P-1	F1	FRANCE	NA	
Financial Company Commercial Paper	BANQUE FEDERATIVE DU CREDIT MUTUEL	0BKF01DM7	15/08/2017	15/08/2017	-0.35	130,000,000.00	130,017,725.60	Fixed	Credit Mutuel-CIC	1.00	A-1	P-1	F1	FRANCE	NA	
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01EA6	21/08/2017	21/08/2017	-0.32	138,000,000.00	138,024,957.70	Fixed	Svenska Handelsbanken	1.00	A-1+	P-1	F1+	SWEDEN	NA	
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01DM1	09/08/2017	09/08/2017	-0.31	250,000,000.00	250,017,253.70	Fixed	Svenska Handelsbanken	1.80	A-1+	P-1	F1+	SWEDEN	NA	
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DO1	05/10/2017	05/10/2017	-0.43	10,000,000.00	10,007,868.05	Fixed	Republic of France	0.10	NR	P-1	F1+	FRANCE	NA	
Non-Financial Company Commercial Paper	UNITED PARCEL SERVICE	0UPS01AO1	18/12/2017	18/12/2017	-0.40	16,500,000.00	16,525,535.83	Fixed	United Parcel Service	0.10	A-1	P-1	NR	UNITED STATES	NA	
Non-Financial Company Commercial Paper	UNITED PARCEL SERVICE	0UPS01AN3	21/08/2017	21/08/2017	-0.38	20,000,000.00	20,004,230.30	Fixed	United Parcel Service	0.10	A-1	P-1	NR	UNITED STATES	NA	
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DS2	13/09/2017	13/09/2017	-0.51	30,000,000.00	30,018,478.49	Fixed	Republic of France	0.20	NR	P-1	F1+	FRANCE	NA	
Non-Financial Company Commercial Paper	TOYOTA LEASING GMBH	0TLG01AD8	21/08/2017	21/08/2017	-0.43	38,000,000.00	38,009,091.03	Fixed	Toyota Motor Corp.	0.30	A-1+	P-1	NR	JAPAN	NA	
Non-Financial Company Commercial Paper	METLIFE SHORT TERM FUNDING LLC	0MST01CA2	06/10/2017	06/10/2017	-0.30	40,000,000.00	40,022,050.16	Fixed	MetLife Inc.	0.30	A-1+	P-1	F1+	UNITED STATES	Metropolitan Life Insurance Co.	
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DE3	03/10/2017	03/10/2017	-0.43	48,000,000.00	48,036,660.04	Fixed	Republic of France	0.40	NR	P-1	F1+	FRANCE	NA	
Non-Financial Company Commercial Paper	CATERPILLAR INTERNATIONAL FINANCE PLC	0BT001A13	02/08/2017	02/08/2017	-0.40	62,500,000.00	62,500,694.50	Fixed	Caterpillar Inc.	0.50	A-1	P-2	NR	UNITED STATES	NA	
Non-Financial Company Commercial Paper	DEXIA CREDIT LOCAL (SOVEREIGN GUARANTEED	0MA001C97	08/01/2018	08/01/2018	-0.31	89,000,000.00	89,122,880.41	Fixed	Dexia Group	0.70	A-1+	P-1	F1+	BELGIUM	NA	
Non-Financial Company Commercial Paper	SOCIETE DE FINANCEMENT LOCAL	A00004MP2	01/02/2018	01/02/2018	0.00	20,000,000.00	20,045,592.58	Fixed	Republic of France	0.10	A-1+	P-1	F1+	FRANCE	NA	
Non-Financial Company Commercial Paper	ERSTE ABWICKLUNGSANSTALT	29604EAV0	17/01/2018	17/01/2018	-0.49	20,000,000.00	20,046,121.02	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.10	A-1+	P-1	F1+	GERMANY	NA	
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FX4	01/08/2017	01/08/2017	-0.31	22,000,000.00	22,000,000.00	Fixed	Procter & Gamble Co.	0.20	A-1+	P-1	NR	UNITED STATES	NA	
Non-Financial Company Commercial Paper	SOCIETE DE FINANCEMENT LOCAL	A00004K33	24/01/2018	24/01/2018	-0.44	24,000,000.00	24,052,332.36	Fixed	Republic of France	0.20	A-1+	P-1	F1+	FRANCE	NA	
Non-Financial Company Commercial Paper	UNITED PARCEL SERVICE	0UPS01AM5	17/08/2017	17/08/2017	-0.38	25,000,000.00	25,004,230.31	Fixed	United Parcel Service	0.20	A-1	P-1	NR	UNITED STATES	NA	
Non-Financial Company Commercial Paper	ERSTE ABWICKLUNGSANSTALT	29604EB07	02/11/2017	02/11/2017	-0.50	25,000,000.00	25,032,335.67	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.20	A-1+	P-1	F1+	GERMANY	NA	
Non-Financial Company Commercial Paper	UNITED PARCEL SERVICE	0UPS01AS2	25/01/2018	25/01/2018	-0.39	25,000,000.00	25,048,033.26	Fixed	United Parcel Service	0.20	A-1	P-1	NR	UNITED STATES	NA	
Non-Financial Company Commercial Paper	UNITED PARCEL SERVICE	0UPS01AR4	19/01/2018	19/01/2018	-0.41	25,000,000.00	25,048,789.18	Fixed	United Parcel Service	0.20	A-1	P-1	NR	UNITED STATES	NA	
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01GE5	20/10/2017	20/10/2017	-0.32	26,500,000.00	26,518,859.03	Fixed	Procter & Gamble Co.	0.20	A-1+	P-1	NR	UNITED STATES	NA	
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01G88	05/10/2017	05/10/2017	-0.32	27,000,000.00	27,015,612.07	Fixed	Procter & Gamble Co.	0.20	A-1+	P-1	NR	UNITED STATES	NA	
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DC7	18/08/2017	18/08/2017	-0.42	29,000,000.00	29,005,767.21	Fixed	Republic of France	0.20	NR	P-1	F1+	FRANCE	NA	
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DQ6	04/09/2017	04/09/2017	-0.50	30,000,000.00	30,014,327.42	Fixed	Republic of France	0.20	NR	P-1	F1+	FRANCE	NA	
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01G21	28/08/2017	28/08/2017	-0.32	35,000,000.00	35,008,407.17	Fixed	Procter & Gamble Co.	0.30	A-1+	P-1	NR	UNITED STATES	NA	
Non-Financial Company Commercial Paper	KA FINANZ AG (AUSTRIA GUARANTEED)	0KFA01D44	12/10/2017	12/10/2017	-0.41	35,000,000.00	35,028,787.21	Fixed	REPUBLIC OF AUSTRIA	0.30	A-1+	P-1	F1+	AUSTRIA	NA	
Non-Financial Company Commercial Paper	ERSTE ABWICKLUNGSANSTALT	29604EAQ1	18/10/2017	18/10/2017	-0.49	35,000,000.00	35,037,236.38	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.30	A-1+	P-1	F1+	GERMANY	NA	
Non-Financial Company Commercial Paper	UNITED PARCEL SERVICE	0UPS01AP8	15/12/2017	15/12/2017	-0.40	39,000,000.00	39,059,053.40	Fixed	United Parcel Service	0.30	A-1	P-1	NR	UNITED STATES	NA	
Non-Financial Company Commercial Paper	DANAHER EUROPEAN FINANCE SA	0DEF01C09	21/08/2017	21/08/2017	-0.34	40,000,000.00	40,007,557.92	Fixed	DANAHER CORPORATION	0.30	A-1	P-1	NR	UNITED STATES	NA	
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01G47	08/09/2017	08/09/2017	-0.32	40,000,000.00	40,013,522.17	Fixed	Procter & Gamble Co.	0.30	A-1+	P-1	NR	UNITED STATES	NA	
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01G05	21/08/2017	21/08/2017	-0.31	41,500,000.00	41,507,153.14	Fixed	Procter & Gamble Co.	0.30	A-1+	P-1	NR	UNITED STATES	NA	
Non-Financial Company Commercial Paper	ERSTE ABWICKLUNGSANSTALT	29604EAY4	23/01/2018	23/01/2018	-0.49	44,000,000.00	44,105,071.55	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.30	A-1+	P-1	F1+	GERMANY	NA	
Non-Financial Company Commercial Paper	GENERAL ELECTRIC CO.	0GEN01CM7	07/08/2017	07/08/2017	-0.41	45,000,000.00	45,003,075.87	Fixed	General Electric Co.	0.30	A-1+	P-1	F1+	UNITED STATES	NA	
Non-Financial Company Commercial Paper	DANAHER EUROPEAN FINANCE SA	0DEF01BZ3	14/08/2017	14/08/2017	-0.34	47,500,000.00	47,505,833.77	Fixed	DANAHER CORPORATION	0.40	A-1	P-1	NR	UNITED STATES	NA	
Non-Financial Company Commercial Paper	ERSTE ABWICKLUNGSANSTALT	29604EAR9	11/08/2017	11/08/2017	-0.51	50,000,000.00	50,007,161.07	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.40	A-1+	P-1	F1+	GERMANY	NA	
Non-Financial Company Commercial Paper	ERSTE ABWICKLUNGSANSTALT	29604EAO6	23/08/2017	23/08/2017	-0.49	50,000,000.00	50,014,992.23	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.40	A-1+	P-1	F1+	GERMANY	NA	
Non-Financial Company Commercial Paper	ERSTE ABWICKLUNGSANSTALT	29604EAN8	25/08/2017	25/08/2017	-0.49	50,000,000.00	50,016,355.59	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.40	A-1+	P-1	F1+	GERMANY	NA	
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01GS4	11/09/2017	11/09/2017	-0.32	50,000,000.00	50,018,237.45	Fixed	Procter & Gamble Co.	0.40	A-1+	P-1	NR	UNITED STATES	NA	
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01GB1	11/10/2017	11/10/2017	-0.32	50,000,000.00	50,031,580.52	Fixed	Procter & Gamble Co.	0.40	A-1+	P-1	NR	UNITED STATES	NA	
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01GF2	24/10/2017	24/10/2017	-0.32	50,000,000.00	50,037,362.87	Fixed	Procter & Gamble Co.	0.40	A-1+	P-1	NR	UNITED STATES	NA	
Non-Financial Company Commercial Paper	UNEDIC	0UNE01PP8	02/10/2017	02/10/2017	-0.49	50,000,000.00	50,042,697.21	Fixed	Republic of France	0.40	NR	P-1	F1+	FRANCE	NA	
Non-Financial Company Commercial Paper	ERSTE ABWICKLUNGSANSTALT	29604EAZ1	23/10/2017	23/10/2017	-0.50	50,000,000.00	50,057,711.82	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.40	A-1+	P-1	F1+	GERMANY	NA	
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DU7	31/10/2017	31/10/2017	-0.48	50,000,000.00	50,060,766.32	Fixed	Republic of France	0.40	NR	P-1	F1+	FRANCE	NA	
Non-Financial Company Commercial Paper	ERSTE ABWICKLUNGSANSTALT	29604EAT5	04/01/2018	04/01/2018	-0.49	50,000,000.00	50,106,440.49	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.40	A-1+	P-1	F1+	GERMANY	NA	
Non-Financial Company Commercial Paper	ERSTE ABWICKLUNGSANSTALT	29604EAX6	22/01/2018	22/01/2018	-0.49	50,000,000.00	50,118,717.21	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.40	A-1+	P-1	F1+	GERMANY	NA	
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01GC9	18/10/2017	18/10/2017	-0.32	62,000,000.00	62,043,020.67	Fixed	Procter & Gamble Co.	0.50	A-1+	P-1	NR	UNITED STATES	NA	
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01G96	06/10/2017	06/10/2017	-0.32	70,000,000.00	70,041,098.46	Fixed	Procter & Gamble Co.	0.50	A-1+	P-1	NR	UNITED STATES	NA	
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01GA3	10/10/2017	10/10/2017	-0.32	75,000,000.00	75,046,703.59	Fixed	Procter & Gamble Co.	0.60	A-1+	P-1	NR	UNITED STATES	NA	
Non-Financial Company Commercial Paper	ERSTE ABWICKLUNGSANSTALT	29604EAS7	09/10/2017	09/10/2017	-0.51	75,000,000.00	75,073,439.44	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.60	A-1+	P-1	F1+	GERMANY	NA	
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DT0	30/10/2017	30/10/2017	-0.25	85,000,000.00	85,102,646.87	Fixed	Republic of France	0.60	NR	P-1	F1+	FRANCE	NA	
Non-Financial Company Commercial Paper	AGENCE CENTRALE DES ORGANISMES DE SECURI	0ACD01FR2	29/09/2017	29/09/2017	-0.44	143,000,000.00	143,103,230.00	Fixed	Republic of France	1.10	A-1+	P-1	F1+	FRANCE	NA	
Non-Financial Company Commercial Paper	DEXIA CREDIT LOCAL (SOVEREIGN GUARANTEED	0MA001CB2	27/03/2018	27/03/2018	-0.36	150,000,000.00	150,357,977.20	Fixed	Dexia Group	1.10	A-1+	P-1	F1+	BELGIUM	NA	
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01G39	30/08/2017	30/08/2017	-0.32	6,000,000.00	6,001,547.92	Fixed	Procter & Gamble Co.	0.00	A-1+	P-1	NR	UNITED STATES	NA	
Non-Financial Company Commercial Paper	ERSTE ABWICKLUNGSANSTALT	29604EAL2	16/08/2017	16/08/2017	-0.49	10,000,000.00	10,002,044.34	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.10	A-1+	P-1	F1+	GERMANY	NA	
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01G70	02/10/2017	02/10/2017	-0.32	11,000,000.00	11,006,067.02	Fixed	Procter & Gamble Co.	0.10	A-1+	P-1	NR	UNITED STATES	NA	
Non-Financial Company Commercial Paper	L'OREAL SA	0LSS01C81	08/09/2017	08/09/2017	-0.43	15,000,000.00	15,006,813.62	Fixed	L'OREAL SA	0.10	A-1+	P-1	F1+	FRANCE	NA	
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01GD7	19/10/2017	19/10/2017	-0.32	16,500,000.00	16,511,595.64	Fixed	Procter & Gamble Co.	0.10	A-1+	P-1	NR	UNITED STATES	NA	
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FZ9	15/08/2017	15/08/2017	-0.31	18,500,000.00	18,502,232.12	Fixed	Procter & Gamble Co.	0.10	A-1+	P-1	NR	UNITED STATES	NA	
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DR4	01/08/2017	01/08/2017	-0.51	20,000,000.00	20,000,000.00	Fixed	Republic of France	0.10	NR	P-1	F1+	FRANCE	NA	
Non-Financial Company Commercial Paper	SOCIETE DE FINANCEMENT LOCAL	A00003S11	16/08/2017	16/08/2017	-0.48	20,000,000.00	20,004,004.97	Fixed	Republic of France	0.10	A-1+	P-1	F1+	FRANCE	NA	
Non-Negotiable Time Deposit	AUSTRALIA & NEW ZEALAND BANKING GR LTD-L	0PY001N76	02/08/2017	02/08/2017	-0.48	100,000,000.00	100,000,000.00	Fixed	Australia and New Zealand Banking Group	0.70	A-1+	P-1	F1+	AUSTRALIA	NA	
Non-Negotiable Time Deposit	BNP PARIBAS SA	0BNP02D16	01/08/2017	01/08/2017	-0.50	251,000,000.00	251,000,000.00	Fixed	BNP Paribas	1.90	A-1	P-1	F1	FRANCE	NA	
Non-Negotiable Time Deposit	AUSTRALIA & NEW ZEALAND BANKING GR LTD-L	0PY001N43	01/08/2017	01/08/2017	-0.48	100,000,000.00	100,000,000.00	Fixed	Australia and New Zealand Banking Group	0.70	A-1+	P-1	F1+	AUSTRALIA	NA	
Non-Negotiable Time Deposit	COOPERATIEVE RABOBANK U.A	0RAB01F57	01/08/2017	01/08/2017	-0.50	100,000,000.00	100,000,000.00	Fixed	Cooperatieve Rabobank U.A	0.70	A-1	P-1	F1+	NETHERLANDS	NA	
Non-Negotiable Time Deposit	LANDESBANK BADEN-WURTTEMBERG- LONDON I	A00004NF3	01/08/2017	01/08/2017	-0.47	100,000,000.00	100,000,000.00	Fixed	STATE OF BADEN-WUERTTEMBERG	0.70	NR	P-1	F1	GERMANY	NA	
Non-Negotiable Time Deposit	KBC BANK NV - LONDON	0KBL04NK1	01/08/2017	01/08/2017	-0.44	125,000,000.00	125,000,000.00	Fixed	KBC GROUPE NV	0.90	A-1	P-1	F1	BELGIUM	NA	
Non-Negotiable Time Deposit	BRED BANQUE POPULAIRE	0SL003UM9	01/08/2017	01/08/2017	-0.46	300,000,000.00	300,000,000.00	Fixed	GROUP BPCE	2.20	A-1	P-1	F1	FRANCE	NA	
Non-Negotiable Time Deposit	BANK OF CHINA - LONDON	0QW001G09	01/08/2017	01/08/2017	-0.45	350,000,000.00	350,000,000.00	Fixed	BANK OF CHINA LIMITED	2.60	A-1	P-1	F1	CHINA	NA	
Non-Negotiable Time Deposit	CHINA CONSTRUCTION BANK CORPORATION LON	A00004NE6	01/08/2017	01/08/2017	-0.45	350,000,000.00	350,000,000.00	Fixed	CHINA CONSTRUCTION BANK CORPORATION	2.60	A-1	P-1	F1	CHINA	NA	
Other	CASH	CASH	01/08/2017	01/08/2017	0.00	499,130,587.70	499,130,587.70	Fixed		3.70				EUROZONE		
Other Investment (Euro Med Term Note)	BANQUE FEDERATIVE DU CREDIT MUTUEL	XS0851845395	13/11/2017	13/11/2017	0.80	10,000,000.00	10,032,661.62	Variable	Credit Mutuel-CIC	0.10	A-1	P-1	F1	FRANCE	NA	
Other Investment (Euro Med Term Note)	ERSTAA 1.0 07NOV17 REGS	DE000EAA0K95	07/11/2017	07/11/2017	1.00	18,400,000.00	18,474,754.02	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.10	A-1+	P-1	F1+	GERMANY	NA	
Other Investment (Euro Med Term Note)	ERSTAA 1.125 30AUG17 REGS	DE000EAA0KZ8	30/08/2017	30/08/2017	1.13	22,400,000.00	22,429,011.26	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.20	A-1+	P-1	F1+	GERMANY	NA	
Other Investment (Euro Med Term Note)	ERSTE ABWICKLUNGSANSTALT	DE000EAA0SZ2	04/10/2017	04/10/2017	0.50	28,800,000.00	28,849,248.00	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.20	A-1+	P-1	F1+	GERMANY	NA	
Other Investment (Euro Med Term Note)	SANTANDER UK PLC	XS1274152690	11/08/2017	11/08/2017	0.12	30,000,000.00	30,004,285.71	Variable	Banco Santander SA	0.20	A-1	P-1	F1	SPAIN	NA	
Other Investment (Euro Med Term Note)	NORDEA BANK AB	XS0935835313	22/08/2017	22/05/2018	0.17	30,000,000.00	30,128,930.23	Variable	Nordea Bank AB	0.20	A-1+	P-1	F1+	SWEDEN	NA	

Other Investment (Euro Med Term Note)	NORDEA BANK AB	XS0859263575	28/08/2017	28/11/2017	0.27	33,000,000.00	33,071,466.52	Variable	Nordea Bank AB	0.20	A-1+	P-1	F1+	SWEDEN	NA
Other Investment (Euro Med Term Note)	ING BANK NV	XS1275474085	14/08/2017	14/08/2017	0.38	44,700,000.00	44,712,770.69	Variable	ING Groep NV	0.30	A-1	P-1	F1	NETHERLANDS	NA
Other Investment (Euro Med Term Note)	COMMONWEALTH BANK OF AUSTRALIA	XS0888089835	11/08/2017	12/02/2018	0.08	57,000,000.00	57,145,906.03	Variable	Commonwealth Bank of Australia Ltd.	0.40	A-1+	P-1	F1+	AUSTRALIA	NA
Other Investment (Euro Med Term Note)	BANK OF NOVA SCOTIA - (SCOTIABANK)	XS1380740487	17/09/2017	17/03/2018	0.52	64,000,000.00	64,353,043.05	Variable	Bank of Nova Scotia - (ScotiaBank)	0.50	A-1	P-1	F1+	CANADA	NA
Other Investment (Euro Med Term Note)	SUMITOMO MITSUI BANKING CORPORATION	XS1286892069	08/09/2017	08/09/2017	-0.41	95,000,000.00	95,040,167.61	Fixed	SUMITOMO MITSUI FINANCIAL GROUP INCORPOR	0.70	A-1	P-1	F1	JAPAN	NA
Other Investment (Medium Term Note)	COOPERATIEVE RABOBANK U.A	XS1554463403	19/10/2017	19/02/2018	0.23	150,000,000.00	150,417,313.60	Variable	Cooperatieve Rabobank U.A	1.10	A-1	P-1	F1+	NETHERLANDS	NA
Other Repurchase Agreement	BNP PARIBAS REPO (LONDON)	0BPE02T84	02/08/2017	02/08/2017	-0.55	100,000,000.00	100,000,000.00	Fixed	BNP Paribas	0.70	A-1	P-1	F1	FRANCE	NA
Other Repurchase Agreement	BNP PARIBAS REPO (LONDON)	0BPE02T38	01/08/2017	01/08/2017	-0.55	50,000,000.00	50,000,000.00	Fixed	BNP Paribas	0.40	A-1	P-1	F1	FRANCE	NA
Other Repurchase Agreement	SOCIETE GENERALE REPO (LONDON)	0SGE01KQ1	01/08/2017	01/08/2017	-0.55	50,000,000.00	50,000,000.00	Fixed	Societe Generale	0.40	A-1	P-1	F1	FRANCE	NA
Other Repurchase Agreement	BNP PARIBAS REPO (LONDON)	0BPE02SV7	01/08/2017	01/08/2017	-0.55	100,000,000.00	100,000,000.00	Fixed	BNP Paribas	0.70	A-1	P-1	F1	FRANCE	NA
Other Repurchase Agreement	BNP PARIBAS REPO (LONDON)	0BPE02SZ8	01/08/2017	01/08/2017	-0.55	100,000,000.00	100,000,000.00	Fixed	BNP Paribas	0.70	A-1	P-1	F1	FRANCE	NA
Other Repurchase Agreement	SOCIETE GENERALE REPO (LONDON)	0SGE01KO6	01/08/2017	01/08/2017	-0.52	150,000,000.00	150,000,000.00	Fixed	Societe Generale	1.10	A-1	P-1	F1	FRANCE	NA
Treasury Debt	DUTCH STATE TREASURY AGENCY	NL0012294524	31/10/2017	31/10/2017	-0.66	147,000,000.00	147,244,097.70	Fixed	KINGDOM OF THE NETHERLANDS	1.10	A-1+	P-1	F1+	NETHERLANDS	NA
Treasury Debt	DUTCH STATE TREASURY AGENCY	NL0012333876	30/11/2017	30/11/2017	-0.64	100,000,000.00	100,215,782.40	Fixed	KINGDOM OF THE NETHERLANDS	0.70	A-1+	P-1	F1+	NETHERLANDS	NA
Grand Total							**13,534,457,180.67**			**99.70**					

Weighted Average Life 58

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Unless otherwise noted, the dollar-weighted average maturity and the dollar-weighted average life listed for the Fund is the same for each of the Fund's share classes. Dollar-weighted average maturity: The average maturity of the Fund is the average amount of time until the organizations that issued the debt securities in the Fund's portfolio must pay off the principal amount of the debt. "Dollar-weighted" means the larger the dollar value of debt security in the Fund, the more weight it gets in calculating this average. To calculate the dollar-weighted average maturity, the Fund may treat a variable or floating rate security as having a maturity equal to the time remaining to the security's next interest rate reset date rather than the security's actual maturity date.

Dollar-weighted average life: The dollar weighted average portfolio maturity without reference to the exceptions used for variable or floating rate securities regarding the use of the date of interest rate resets in lieu of the security's actual maturity date.

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Global Liquidity

J.P.Morgan Asset Management

UNAUDITED FUND HOLDINGS

JPM Euro Liquidity A (acc.)

As of Date: 30/06/2017

Investment Category	Issuer	ISIN Or Security ID	Effective Maturity	Final Legal Maturity	Coupon or Yield (%)	Principal Amount ($)	Market Value ($)	Fixed/Variable	Parent Name	% of Total Value	S and P Rating	Moodys Rating	Fitch Rating	Country	Sponsor
Asset Backed Commercial Paper	OPUSALPHA FUNDING LIMITED	A00004ST5	08/09/2017	08/09/2017	-0.27	2,000,000.00	2,001,035.68	Fixed	STATE OF HESSEN	0.00	A-1	P-1	NR	GERMANY	LANDESBANK HESSEN-THUERINGEN GIROZENTRA
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01X03	30/11/2017	30/11/2017	-0.25	6,000,000.00	6,006,341.39	Fixed	BNP Paribas	0.00	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01WW4	15/09/2017	15/09/2017	-0.29	7,000,000.00	7,004,289.80	Fixed	BNP Paribas	0.00	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	ALBION CAPITAL CORPORATION S.A.	0RB001C35	21/07/2017	21/07/2017	-0.37	8,000,000.00	8,001,644.95	Fixed	MITSUBISHI UFJ FINANCIAL GROUP INC.	0.10	A-1	P-1	F1	JAPAN	THE BANK OF TOKYO-MITSUBISHI UFJ LTD.
Asset Backed Commercial Paper	ALBION CAPITAL CORPORATION S.A.	0RB001CG9	17/07/2017	17/07/2017	-0.37	9,000,000.00	9,001,480.47	Fixed	MITSUBISHI UFJ FINANCIAL GROUP INC.	0.10	A-1	P-1	F1	JAPAN	THE BANK OF TOKYO-MITSUBISHI UFJ LTD.
Asset Backed Commercial Paper	LMA S.A.	0LMA01W35	15/11/2017	15/11/2017	-0.29	9,000,000.00	9,009,947.24	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	ANTALIS SA	0ANS01F95	24/07/2017	24/07/2017	-0.24	10,000,000.00	10,001,534.26	Fixed	Societe Generale	0.10	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	COLLATERALIZED CP III CO. LLC REPO B RE	A00002Y57	08/11/2017	08/11/2017	-0.23	11,000,000.00	11,009,152.07	Fixed	JP Morgan Chase & Co.	0.10	A-1	P-1	NR	UNITED STATES	JP Morgan Chase Bank
Asset Backed Commercial Paper	LMA S.A.	0LMA01Y09	26/07/2017	26/07/2017	-0.36	12,000,000.00	12,003,000.90	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01WE1	24/07/2017	24/07/2017	-0.35	14,000,000.00	14,003,132.47	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01SR7	24/08/2017	24/08/2017	-0.28	15,000,000.00	15,006,308.88	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	MANAGED AND ENHANCED TAP (MAGENTA) FUNI	0MET01CQ2	18/07/2017	18/07/2017	-0.34	18,000,000.00	18,002,892.49	Fixed	GROUP BPCE	0.10	A-1	P-1	NR	FRANCE	NATIXIS
Asset Backed Commercial Paper	LMA S.A.	0LMA01S63	14/08/2017	14/08/2017	-0.28	18,000,000.00	18,006,168.68	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01WQ7	11/07/2017	11/07/2017	-0.32	19,000,000.00	19,001,690.26	Fixed	BNP Paribas	0.10	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	ANTALIS SA	0ANS01F79	18/07/2017	18/07/2017	-0.24	20,000,000.00	20,002,268.04	Fixed	Societe Generale	0.10	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	COLLATERALIZED CP III CO. LLC REPO B RE	A00003T04	13/09/2017	13/09/2017	-0.30	20,000,000.00	20,012,352.27	Fixed	JP Morgan Chase & Co.	0.10	A-1	P-1	NR	UNITED STATES	JP Morgan Chase Bank
Asset Backed Commercial Paper	SHEFFIELD RECEIVABLES COMPANY LLC	0SHE01FN3	27/09/2017	27/09/2017	-0.30	20,000,000.00	20,014,677.92	Fixed	Barclays PLC	0.10	NR	P-1	F1	UNITED KINGDOM	Barclays Bank PLC
Asset Backed Commercial Paper	COLLATERALIZED CP III CO. LLC REPO B RE	A00003G22	09/10/2017	09/10/2017	-0.30	20,500,000.00	20,517,109.71	Fixed	JP Morgan Chase & Co.	0.10	A-1	P-1	NR	UNITED STATES	JP Morgan Chase Bank
Asset Backed Commercial Paper	SHEFFIELD RECEIVABLES COMPANY LLC	0SHE01FJ2	13/07/2017	13/07/2017	-0.30	25,000,000.00	25,002,501.90	Fixed	Barclays PLC	0.20	NR	P-1	F1	UNITED KINGDOM	Barclays Bank PLC
Asset Backed Commercial Paper	ANTALIS SA	0ANS01FB0	14/08/2017	14/08/2017	-0.25	25,000,000.00	25,007,643.72	Fixed	Societe Generale	0.20	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	LMA S.A.	0LMA01WM3	24/11/2017	24/11/2017	-0.29	27,000,000.00	27,031,802.12	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01SE6	17/08/2017	17/08/2017	-0.28	29,000,000.00	29,010,616.05	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	SHEFFIELD RECEIVABLES COMPANY LLC	0SHE01FF4	06/07/2017	06/07/2017	-0.29	30,000,000.00	30,001,209.22	Fixed	Barclays PLC	0.20	NR	P-1	F1	UNITED KINGDOM	Barclays Bank PLC
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01WZ7	30/11/2017	30/11/2017	-0.25	30,000,000.00	30,031,706.95	Fixed	BNP Paribas	0.20	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	LMA S.A.	0LMA01X00	30/11/2017	30/11/2017	-0.29	30,000,000.00	30,036,787.56	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	SHEFFIELD RECEIVABLES COMPANY LLC	0SHE01FK9	06/09/2017	06/09/2017	-0.30	31,500,000.00	31,517,600.99	Fixed	Barclays PLC	0.20	NR	P-1	F1	UNITED KINGDOM	Barclays Bank PLC
Asset Backed Commercial Paper	LMA S.A.	0LMA01SB2	16/08/2017	16/08/2017	-0.28	33,000,000.00	33,011,823.31	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01SN6	23/08/2017	23/08/2017	-0.28	33,000,000.00	33,013,622.51	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01WU8	26/07/2017	26/07/2017	-0.32	34,700,000.00	34,707,717.36	Fixed	BNP Paribas	0.20	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	LMA S.A.	0LMA01WV3	30/11/2017	30/11/2017	-0.29	35,000,000.00	35,042,919.16	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01WM6	10/08/2017	10/08/2017	-0.20	37,500,000.00	37,508,341.72	Fixed	BNP Paribas	0.30	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	ANTALIS SA	0ANS01FC8	23/08/2017	23/08/2017	-0.25	46,000,000.00	46,016,941.37	Fixed	Societe Generale	0.30	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	COLLATERALIZED CP III CO. LLC REPO B RE	A00003N24	02/11/2017	02/11/2017	-0.30	47,000,000.00	47,048,641.25	Fixed	JP Morgan Chase & Co.	0.30	A-1	P-1	NR	UNITED STATES	JP Morgan Chase Bank
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01X11	23/10/2017	23/10/2017	-0.31	53,500,000.00	53,552,574.38	Fixed	BNP Paribas	0.40	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	WEINBERG CAPITAL LIMITED	A00004SO4	17/07/2017	17/07/2017	-0.31	54,000,000.00	54,007,442.06	Fixed	STATE OF BADEN-WUERTTEMBERG	0.40	NR	P-1	F1	GERMANY	LANDESBANK BADEN-WURTTEMBERG (UNGUARA
Asset Backed Commercial Paper	COLLATERALIZED CP III CO. LLC REPO B RE	A00002BC7	09/08/2017	09/08/2017	-0.19	70,000,000.00	70,014,429.12	Fixed	JP Morgan Chase & Co.	0.50	A-1	P-1	NR	UNITED STATES	JP Morgan Chase Bank
Asset Backed Commercial Paper	ANTALIS SA	0ANS01FI5	25/09/2017	25/09/2017	-0.28	71,200,000.00	71,247,659.74	Fixed	Societe Generale	0.50	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	SHEFFIELD RECEIVABLES COMPANY LLC	0SHE01FL7	13/09/2017	13/09/2017	-0.30	85,500,000.00	85,552,765.47	Fixed	Barclays PLC	0.60	NR	P-1	F1	UNITED KINGDOM	Barclays Bank PLC
Asset Backed Commercial Paper	COLLATERALIZED CP III CO. LLC REPO B RE	A00002X90	03/11/2017	03/11/2017	-0.23	85,500,000.00	85,568,400.55	Fixed	JP Morgan Chase & Co.	0.60	A-1	P-1	NR	UNITED STATES	JP Morgan Chase Bank
Asset Backed Commercial Paper	WEINBERG CAPITAL LIMITED	A00004BR4	26/07/2017	26/07/2017	-0.31	91,000,000.00	91,019,595.33	Fixed	STATE OF BADEN-WUERTTEMBERG	0.60	NR	P-1	F1	GERMANY	LANDESBANK BADEN-WURTTEMBERG (UNGUARA
Asset Backed Commercial Paper	ANTALIS SA	0ANS01FG9	14/09/2017	14/09/2017	-0.28	94,500,000.00	94,555,164.48	Fixed	Societe Generale	0.60	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	SHEFFIELD RECEIVABLES COMPANY LLC	0SHE01FM5	15/09/2017	15/09/2017	-0.30	97,500,000.00	97,561,797.39	Fixed	Barclays PLC	0.70	NR	P-1	F1	UNITED KINGDOM	Barclays Bank PLC
Asset Backed Commercial Paper	OPUSALPHA FUNDING LIMITED	A00003K27	19/07/2017	19/07/2017	-0.26	135,000,000.00	135,017,561.30	Fixed	STATE OF HESSEN	0.90	A-1	P-1	NR	GERMANY	LANDESBANK HESSEN-THUERINGEN GIROZENTRA
Asset Backed Commercial Paper	ANTALIS SA	0ANS01FH7	21/09/2017	21/09/2017	-0.28	8,500,000.00	8,505,425.00	Fixed	Societe Generale	0.10	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	LMA S.A.	0LMA01X18	31/08/2017	31/08/2017	-0.34	10,000,000.00	10,005,766.12	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01X39	14/09/2017	14/09/2017	-0.34	15,000,000.00	15,010,634.25	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01T54	06/09/2017	06/09/2017	-0.28	19,000,000.00	19,009,915.30	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01WY0	27/11/2017	27/11/2017	-0.26	20,000,000.00	20,021,551.17	Fixed	BNP Paribas	0.10	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	LMA S.A.	0LMA01S22	14/08/2017	14/08/2017	-0.28	37,000,000.00	37,012,680.17	Fixed	CREDIT AGRICOLE SA	0.30	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01YB5	03/07/2017	03/07/2017	-0.37	48,000,000.00	48,000,986.69	Fixed	CREDIT AGRICOLE SA	0.30	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01WP6	27/11/2017	27/11/2017	-0.29	73,000,000.00	73,087,751.78	Fixed	CREDIT AGRICOLE SA	0.50	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Certificate of Deposit	COOPERATIEVE RABOBANK U.A	0RAB02JL6	22/12/2017	22/12/2017	-0.27	8,500,000.00	8,511,122.28	Fixed	Cooperatieve Rabobank U.A	0.10	A-1	P-1	F1+	NETHERLANDS	NA
Certificate of Deposit	CREDIT SUISSE AG LONDON BRANCH	0BQ001BY0	10/11/2017	10/11/2017	-0.27	15,000,000.00	15,014,869.07	Fixed	Credit Suisse Group	0.10	A-1	P-1	F1	SWITZERLAND	NA
Certificate of Deposit	SOCIETE DE FINANCEMENT LOCAL	A00002WB6	24/07/2017	24/07/2017	-0.40	19,000,000.00	19,004,926.11	Fixed	Republic of France	0.10	A-1+	P-1	F1+	FRANCE	NA
Certificate of Deposit	NORINCHUKIN BANK JOM	0NBJ01JZ8	10/10/2017	10/10/2017	-0.30	19,500,000.00	19,516,437.57	Fixed	NORINCHUKIN BANK JOM	0.10	A-1	P-1	NR	JAPAN	NA
Certificate of Deposit	INDUSTRIAL & COMMERCIAL BK OF CHINA LUX	0QQ001LS1	04/09/2017	04/09/2017	-0.15	20,000,000.00	20,005,418.33	Fixed	INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.10	A-1	P-1	F1	CHINA	NA
Certificate of Deposit	COOPERATIEVE RABOBANK U.A	0RAB02JD4	22/09/2017	22/09/2017	-0.29	20,000,000.00	20,013,401.80	Fixed	Cooperatieve Rabobank U.A	0.10	A-1	P-1	F1+	NETHERLANDS	NA
Certificate of Deposit	COOPERATIEVE RABOBANK U.A	0RAB02JE2	21/12/2017	21/12/2017	-0.27	20,000,000.00	20,026,021.03	Fixed	Cooperatieve Rabobank U.A	0.10	A-1	P-1	F1+	NETHERLANDS	NA
Certificate of Deposit	SVENSKA HANDELSBANKEN AB	0SVE01E16	23/10/2017	23/10/2017	-0.28	30,000,000.00	30,026,656.59	Fixed	Svenska Handelsbanken	0.20	A-1+	P-1	F1+	SWEDEN	NA
Certificate of Deposit	CREDIT SUISSE AG LONDON BRANCH	0BQ001BX2	17/11/2017	17/11/2017	-0.27	30,000,000.00	30,031,316.82	Fixed	Credit Suisse Group	0.20	A-1	P-1	F1	SWITZERLAND	NA
Certificate of Deposit	NORINCHUKIN BANK JOM	0NBJ01JY1	10/07/2017	10/07/2017	-0.37	40,000,000.00	40,003,754.34	Fixed	NORINCHUKIN BANK JOM	0.30	A-1	P-1	NR	JAPAN	NA
Certificate of Deposit	CREDIT SUISSE AG LONDON BRANCH	0BQ001BZ7	24/11/2017	24/11/2017	-0.28	40,000,000.00	40,045,487.32	Fixed	Credit Suisse Group	0.30	A-1	P-1	F1	SWITZERLAND	NA
Certificate of Deposit	DEXIA CREDIT LOCAL (SOVEREIGN GUARANTEED	0MA001CA4	18/09/2017	18/09/2017	-0.42	42,000,000.00	42,038,768.79	Fixed	Dexia Group	0.30	A-1+	P-1	F1+	BELGIUM	NA
Certificate of Deposit	BANK OF CHINA LTD-PARIS	0SG001B65	11/08/2017	11/08/2017	-0.28	48,500,000.00	48,515,477.19	Fixed	BANK OF CHINA LIMITED	0.30	A-1	P-1	F1	CHINA	NA
Certificate of Deposit	CITIBANK NA	0CIT01AG4	05/07/2017	05/07/2017	-0.45	50,000,000.00	50,002,502.85	Fixed	Citigroup	0.30	A-1	P-1	F1+	UNITED STATES	NA
Certificate of Deposit	CHINA CONSTRUCTION BANK CORPORATION-HON	0OW001AU4	20/09/2017	20/09/2017	-0.15	50,000,000.00	50,016,881.46	Fixed	CHINA CONSTRUCTION BANK CORPORATION	0.30	A-1	P-1	F1	CHINA	NA
Certificate of Deposit	NORINCHUKIN BANK JOM	0NBJ01JX3	13/09/2017	13/09/2017	-0.30	50,000,000.00	50,030,880.68	Fixed	NORINCHUKIN BANK JOM	0.30	A-1	P-1	NR	JAPAN	NA
Certificate of Deposit	KBC BANK NV	0KBC01RZ0	29/09/2017	29/09/2017	-0.40	50,000,000.00	50,050,051.15	Fixed	KBC GROUPE NV	0.30	A-1	P-1	F1	BELGIUM	NA
Certificate of Deposit	CREDIT SUISSE AG LONDON BRANCH	0BQ001BW4	02/10/2017	02/10/2017	-0.38	68,000,000.00	68,066,866.26	Fixed	Credit Suisse Group	0.50	A-1	P-1	F1	SWITZERLAND	NA
Certificate of Deposit	MIZUHO BANK LIMITED-LONDON	0MCB01DX7	11/08/2017	11/08/2017	-0.41	68,500,000.00	68,532,019.25	Fixed	Mizuho Financial Group	0.50	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	PROCTER & GAMBLE CO.	0PRO01FQ9	11/07/2017	11/07/2017	-0.31	70,000,000.00	70,006,033.07	Fixed	Procter & Gamble Co.	0.50	A-1+	P-1	NR	UNITED STATES	NA
Certificate of Deposit	BRED BANQUE POPULAIRE	0SL003PK9	08/09/2017	08/09/2017	-0.33	82,000,000.00	82,051,908.77	Fixed	GROUP BPCE	0.60	A-1	P-1	F1	FRANCE	NA
Certificate of Deposit	INDUSTRIAL & COMMERCIAL BK OF CHINA LUX	0QQ001L36	06/09/2017	06/09/2017	-0.20	40,000,000.00	40,015,269.10	Fixed	INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.30	A-1	P-1	F1	CHINA	NA
Certificate of Deposit	MITSUBISHI UFJ TRUST & BANKING CORP-LOND	0MTL01BW1	24/08/2017	24/08/2017	-0.29	48,500,000.00	48,521,128.31	Fixed	MITSUBISHI UFJ FINANCIAL GROUP INC.	0.30	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	DEXIA CREDIT LOCAL (SOVEREIGN GUARANTEED	0MA001CC0	13/10/2017	13/10/2017	-0.41	50,000,000.00	50,059,294.48	Fixed	Dexia Group	0.30	A-1+	P-1	F1+	BELGIUM	NA
Certificate of Deposit	CHINA CONSTRUCTION BANK CORPORATION LON	A00004753	21/09/2017	21/09/2017	-0.18	70,000,000.00	70,028,713.23	Fixed	CHINA CONSTRUCTION BANK CORPORATION	0.50	A-1	P-1	F1	CHINA	NA
Certificate of Deposit	BANQUE FEDERATIVE DU CREDIT MUTUEL	0BKF01D28	14/03/2018	14/03/2018	-0.34	100,000,000.00	100,242,402.70	Fixed	Credit Mutuel-CIC	0.70	A-1	P-1	F1	FRANCE	NA
Certificate of Deposit	MIZUHO BANK LIMITED-LONDON	0MCB01DV1	03/08/2017	03/08/2017	-0.38	147,000,000.00	147,051,946.50	Fixed	Mizuho Financial Group	1.00	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	UBS AG-LONDON	0UBL01AX1	03/01/2018	03/01/2018	-0.37	150,000,000.00	150,287,308.20	Fixed	UBS GROUP AG	1.00	A-1	P-1	F1	SWITZERLAND	NA
Certificate of Deposit	COOPERATIEVE RABOBANK U.A	FR0123809040	01/07/2017	22/08/2017	0.21	200,000,000.00	200,000,000.00	Fixed	Cooperatieve Rabobank U.A	1.40	A-1	P-1	F1+	NETHERLANDS	NA
Certificate of Deposit	SVENSKA HANDELSBANKEN AB	0SVE01DR0	18/07/2017	18/07/2017	-0.33	83,500,000.00	83,513,034.54	Fixed	Svenska Handelsbanken	0.60	A-1+	P-1	F1+	SWEDEN	NA
Certificate of Deposit	MITSUBISHI UFJ TRUST & BANKING CORP-LOND	0MTL01BX9	08/09/2017	08/09/2017	-0.31	95,000,000.00	95,056,535.42	Fixed	MITSUBISHI UFJ FINANCIAL GROUP INC.	0.70	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	UBS AG-LONDON	0UBL01AT0	05/09/2017	05/09/2017	-0.41	95,500,000.00	95,572,604.85	Fixed	UBS GROUP AG	0.70	A-1	P-1	F1	SWITZERLAND	NA
Certificate of Deposit	MIZUHO BANK LIMITED-LONDON	0MCB01DU3	03/07/2017	03/07/2017	-0.41	96,500,000.00	96,502,200.34	Fixed	Mizuho Financial Group	0.70	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	NORINCHUKIN BANK JOM	0NBJ01JT2	10/07/2017	10/07/2017	-0.32	97,000,000.00	97,007,770.43	Fixed	NORINCHUKIN BANK JOM	0.70	A-1	P-1	NR	JAPAN	NA
Certificate of Deposit	SUMITOMO MITSUI TRUST BANK LTD	0STB01DJ7	07/08/2017	07/08/2017	-0.31	98,000,000.00	98,031,272.90	Fixed	SUMITOMO MITSUI TRUST HOLDINGS INC	0.70	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	AGENCE FRANCAISE DE DEVELOPMENT	0AFD01AH4	17/08/2017	17/08/2017	-0.37	98,000,000.00	98,048,069.79	Fixed	Republic of France	0.70	A-1+	NR	F1+	FRANCE	NA
Certificate of Deposit	SUMITOMO MITSUI TRUST BANK LTD	0STB01DK4	13/09/2017	13/09/2017	-0.34	98,500,000.00	98,568,960.40	Fixed	SUMITOMO MITSUI TRUST HOLDINGS INC	0.70	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	CITIBANK N.A - LONDON BRANCH	0CIT01AI0	06/07/2017	06/07/2017	-0.45	100,000,000.00	100,006,257.10	Fixed	Citigroup	0.70	A-1	P-1	F1+	UNITED STATES	NA
Certificate of Deposit	CHINA CONSTRUCTION BANK CORPORATION-HON	0OW001AT7	25/08/2017	25/08/2017	-0.21	100,000,000.00	100,032,100.60	Fixed	CHINA CONSTRUCTION BANK CORPORATION	0.70	A-1	P-1	F1	CHINA	NA

Certificate of Deposit	KBC BANK NV	0KBC01RX5	14/09/2017	14/09/2017	-0.40	100,000,000.00	100,083,418.60	Fixed	KBC GROUPE NV	0.70	A-1	P-1	F1	BELGIUM	NA
Certificate of Deposit	CREDIT SUISSE AG LONDON BRANCH	0BQ001BV6	05/09/2017	05/09/2017	-0.34	125,000,000.00	125,078,039.80	Fixed	Credit Suisse Group	0.90	A-1	P-1	F1	SWITZERLAND	NA
Certificate of Deposit	KBC BANK NV	0KBC01RW7	23/08/2017	23/08/2017	-0.40	130,000,000.00	130,076,633.90	Fixed	KBC GROUPE NV	0.90	A-1	P-1	F1	BELGIUM	NA
Certificate of Deposit	NORINCHUKIN BANK JOM	0NBJ01K03	12/10/2017	12/10/2017	-0.30	138,000,000.00	138,118,630.90	Fixed	NORINCHUKIN BANK JOM	0.90	A-1	P-1	NR	JAPAN	NA
Certificate of Deposit	ING BANK NV	0ING02D60	27/11/2017	27/11/2017	-0.37	147,000,000.00	147,225,543.00	Fixed	ING Groep NV	1.00	A-1	P-1	F1	NETHERLANDS	NA
Certificate of Deposit	MITSUBISHI UFJ TRUST & BANKING CORP-LOND	0MTU01BY7	06/10/2017	06/10/2017	-0.34	150,000,000.00	150,137,654.60	Fixed	MITSUBISHI UFJ FINANCIAL GROUP INC.	1.00	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	UBS AG-LONDON	0UBL01AV5	20/11/2017	20/11/2017	-0.36	150,000,000.00	150,213,396.90	Fixed	UBS GROUP AG	1.00	A-1	P-1	F1	SWITZERLAND	NA
Certificate of Deposit	BRED BANQUE POPULAIRE	0SL003HZ5	03/07/2017	03/07/2017	-0.32	152,000,000.00	152,002,704.40	Fixed	GROUP BPCE	1.00	A-1	P-1	F1	FRANCE	NA
Certificate of Deposit	COOPERATIEVE RABOBANK U.A	FR0123968Z91	01/07/2017	23/10/2017	0.21	153,000,000.00	153,000,000.00	Fixed	Cooperatieve Rabobank U.A	1.00	A-1	P-1	F1+	NETHERLANDS	NA
Certificate of Deposit	CITIBANK N.A - LONDON BRANCH	0CIT01AJ8	01/09/2017	01/09/2017	-0.44	196,000,000.00	196,150,383.20	Fixed	Citigroup	1.30	A-1	P-1	F1+	UNITED STATES	NA
Certificate of Deposit	INDUSTRIAL & COMMERCIAL BK OF CHINA LUX	0QO001J13	18/07/2017	18/07/2017	-0.24	205,000,000.00	205,023,247.40	Fixed	INDUSTRIAL AND COMMERCIAL BANK OF CHINA	1.40	A-1	P-1	F1	CHINA	NA
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01F23	03/10/2017	03/10/2017	-0.36	9,000,000.00	9,008,475.51	Fixed	Svenska Handelsbanken	0.10	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	BANK OF CHINA-FRANKFURT	0PW002WF8	16/08/2017	16/08/2017	-0.21	10,000,000.00	10,002,684.77	Fixed	BANK OF CHINA LIMITED	0.10	A-1	P-1	F1	CHINA	NA
Financial Company Commercial Paper	INDUSTRIAL & COMMERCIAL BK OF CHINA LUX	0QO001K86	16/08/2017	16/08/2017	-0.23	30,000,000.00	30,009,013.74	Fixed	INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.20	A-1	P-1	F1	CHINA	NA
Financial Company Commercial Paper	BANK OF CHINA-FRANKFURT	0PW002X75	29/08/2017	29/08/2017	-0.25	10,000,000.00	10,004,181.89	Fixed	BANK OF CHINA LIMITED	0.10	A-1	P-1	F1	CHINA	NA
Financial Company Commercial Paper	BANQUE FEDERATIVE DU CREDIT MUTUEL	0BKF01DQ8	07/07/2017	07/07/2017	-0.38	100,000,000.00	100,006,422.90	Fixed	Credit Mutuel-CIC	0.70	A-1	P-1	F1	FRANCE	NA
Financial Company Commercial Paper	STANDARD CHARTERED BANK	0SCB01TE9	24/08/2017	24/08/2017	-0.43	100,000,000.00	100,064,543.90	Fixed	Standard Chartered PLC	0.70	A-1	P-1	F1	UNITED KINGDOM	NA
Financial Company Commercial Paper	NORDEA BANK AB	0NOR01FS6	27/07/2017	27/07/2017	-0.42	295,000,000.00	295,089,610.90	Fixed	Nordea Bank AB	2.00	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01DZ2	20/10/2017	20/10/2017	-0.29	30,000,000.00	30,026,884.13	Fixed	Svenska Handelsbanken	0.20	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	DEKABANK DEUTSCHE GIROZENTRALE	D01224CQ1	21/08/2017	21/08/2017	-0.39	39,000,000.00	39,021,576.48	Fixed	DekaBank Deutsche Girozentrale	0.30	A-1	P-1	NR	GERMANY	NA
Financial Company Commercial Paper	OP CORPORATE BANK PLC	0PO801D71	29/09/2017	29/09/2017	-0.37	48,000,000.00	48,044,524.93	Fixed	OP Cooperative	0.30	A-1+	P-1	NR	FINLAND	NA
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01DQ2	11/08/2017	11/08/2017	-0.31	48,500,000.00	48,517,154.51	Fixed	Svenska Handelsbanken	0.30	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	CHINA CONSTRUCTION BANK CORPORATION LUX	A00004100	06/09/2017	06/09/2017	-0.20	48,500,000.00	48,518,061.99	Fixed	CHINA CONSTRUCTION BANK CORPORATION	0.30	A-1	P-1	NR	CHINA	NA
Financial Company Commercial Paper	OP CORPORATE BANK PLC	0PO801DG1	27/07/2017	27/07/2017	-0.44	50,000,000.00	50,015,912.62	Fixed	OP Cooperative	0.30	A-1+	P-1	NR	FINLAND	NA
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01DX7	17/08/2017	17/08/2017	-0.31	50,000,000.00	50,020,273.12	Fixed	Svenska Handelsbanken	0.30	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01DK5	06/07/2017	06/07/2017	-0.33	78,000,000.00	78,003,635.29	Fixed	Svenska Handelsbanken	0.50	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	LANDESBANK HESSEN-THUERINGEN GIROZENTRA	0LHT03BQ8	02/11/2017	02/11/2017	-0.40	82,500,000.00	82,613,869.11	Fixed	STATE OF HESSEN	0.60	A-1	P-1	F1+	GERMANY	NA
Financial Company Commercial Paper	OP CORPORATE BANK PLC	0PO801DK2	29/12/2017	29/12/2017	-0.34	96,000,000.00	96,164,533.98	Fixed	OP Cooperative	0.70	A-1+	P-1	NR	FINLAND	NA
Financial Company Commercial Paper	DEKABANK DEUTSCHE GIROZENTRALE	D01224C75	05/07/2017	05/07/2017	-0.45	100,000,000.00	100,005,003.80	Fixed	DekaBank Deutsche Girozentrale	0.70	A-1	P-1	NR	GERMANY	NA
Financial Company Commercial Paper	BANK OF CHINA LTD-PARIS	0SG001B24	24/07/2017	24/07/2017	-0.26	100,000,000.00	100,016,941.90	Fixed	BANK OF CHINA LIMITED	0.70	A-1	P-1	F1	CHINA	NA
Financial Company Commercial Paper	BANK OF CHINA LTD-PARIS	0SG001B57	09/08/2017	09/08/2017	-0.27	100,000,000.00	100,029,270.20	Fixed	BANK OF CHINA LIMITED	0.70	A-1	P-1	F1	CHINA	NA
Financial Company Commercial Paper	NORDEA BANK AB	0NOR01G14	31/07/2017	31/07/2017	-0.42	100,000,000.00	100,035,049.90	Fixed	Nordea Bank AB	0.70	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	BANQUE FEDERATIVE DU CREDIT MUTUEL	0BKF01DM7	15/08/2017	15/08/2017	-0.35	130,000,000.00	130,056,975.30	Fixed	Credit Mutuel-CIC	0.90	A-1	P-1	F1	FRANCE	NA
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01EA6	21/08/2017	21/08/2017	-0.32	138,000,000.00	138,063,642.10	Fixed	Svenska Handelsbanken	0.90	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01DM1	09/08/2017	09/08/2017	-0.31	250,000,000.00	250,084,111.90	Fixed	Svenska Handelsbanken	1.70	A-1+	P-1	F1+	SWEDEN	NA
Non-Financial Company Commercial Paper	ERSTE ABWICKLUNGSANSTALT	29604EAL2	16/08/2017	16/08/2017	-0.49	10,000,000.00	10,006,269.30	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.10	A-1+	P-1	F1+	GERMANY	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FZ9	15/08/2017	15/08/2017	-0.31	18,500,000.00	18,507,174.68	Fixed	Procter & Gamble Co.	0.10	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	KA FINANZ AG (AUSTRIA GUARANTEED)	0KFA01D36	19/07/2017	19/07/2017	-0.43	35,000,000.00	35,007,629.19	Fixed	REPUBLIC OF AUSTRIA	0.20	A-1+	P-1	F1+	AUSTRIA	NA
Non-Financial Company Commercial Paper	UNITED PARCEL SERVICE	0UPS01AP8	15/12/2017	15/12/2017	-0.40	39,000,000.00	39,072,514.10	Fixed	United Parcel Service	0.30	A-1	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	METLIFE SHORT TERM FUNDING LLC	0MST01CA2	06/10/2017	06/10/2017	-0.30	40,000,000.00	40,032,407.05	Fixed	MetLife Inc.	0.30	A-1+	P-1	F1+	UNITED STATES	Metropolitan Life Insurance Co.
Non-Financial Company Commercial Paper	DANAHER EUROPEAN FINANCE SA	0DEF01BW0	12/07/2017	12/07/2017	-0.34	47,500,000.00	47,504,936.13	Fixed	DANAHER CORPORATION	0.30	A-1	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	TOYOTA KREDITBANK GMBH	0TKG01AY3	20/07/2017	20/07/2017	-0.32	68,000,000.00	68,011,502.95	Fixed	Toyota Motor Corp.	0.50	A-1+	P-1	F1	JAPAN	NA
Non-Financial Company Commercial Paper	DEXIA CREDIT LOCAL (SOVEREIGN GUARANTEED	0MA001C97	08/01/2018	08/01/2018	-0.31	89,000,000.00	89,146,688.49	Fixed	Dexia Group	0.60	A-1+	P-1	F1+	BELGIUM	NA
Non-Financial Company Commercial Paper	DEXIA CREDIT LOCAL (SOVEREIGN GUARANTEED	0MA001C82	27/03/2018	27/03/2018	-0.36	150,000,000.00	150,404,604.50	Fixed	Dexia Group	1.00	A-1+	P-1	F1+	BELGIUM	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01G39	30/08/2017	30/08/2017	-0.32	6,000,000.00	6,003,202.59	Fixed	Procter & Gamble Co.	0.00	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DL7	06/07/2017	06/07/2017	-0.49	9,500,000.00	9,500,647.42	Fixed	Republic of France	0.10	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FO4	05/07/2017	05/07/2017	-0.31	10,000,000.00	10,000,344.75	Fixed	Procter & Gamble Co.	0.10	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DO1	05/10/2017	05/10/2017	-0.43	10,000,000.00	10,011,620.50	Fixed	Republic of France	0.10	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FU0	24/07/2017	24/07/2017	-0.31	16,500,000.00	16,503,270.82	Fixed	Procter & Gamble Co.	0.10	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	UNITED PARCEL SERVICE	0UPS01AO1	18/12/2017	18/12/2017	-0.40	16,500,000.00	16,531,230.87	Fixed	United Parcel Service	0.10	A-1	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DR4	01/08/2017	01/08/2017	-0.51	20,000,000.00	20,008,877.19	Fixed	Republic of France	0.10	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	UNITED PARCEL SERVICE	0UPS01AN3	21/08/2017	21/08/2017	-0.38	20,000,000.00	20,010,787.28	Fixed	United Parcel Service	0.10	A-1	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	SOCIETE DE FINANCEMENT LOCAL	A00003S11	16/08/2017	16/08/2017	-0.48	20,000,000.00	20,012,281.90	Fixed	Republic of France	0.10	A-1+	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FX4	01/08/2017	01/08/2017	-0.31	22,000,000.00	22,005,877.69	Fixed	Procter & Gamble Co.	0.20	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	UNITED PARCEL SERVICE	0UPS01AK9	20/07/2017	20/07/2017	-0.38	25,000,000.00	25,005,023.49	Fixed	United Parcel Service	0.20	A-1	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	UNITED PARCEL SERVICE	0UPS01AL7	25/07/2017	25/07/2017	-0.38	25,000,000.00	25,006,345.46	Fixed	United Parcel Service	0.20	A-1	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	ERSTE ABWICKLUNGSANSTALT	29604EAJ7	27/07/2017	27/07/2017	-0.48	25,000,000.00	25,008,771.36	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.20	A-1+	P-1	F1+	GERMANY	NA
Non-Financial Company Commercial Paper	UNITED PARCEL SERVICE	0UPS01AM5	17/08/2017	17/08/2017	-0.38	25,000,000.00	25,012,426.52	Fixed	United Parcel Service	0.20	A-1	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FV8	25/07/2017	25/07/2017	-0.31	26,500,000.00	26,505,481.24	Fixed	Procter & Gamble Co.	0.20	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FP1	10/07/2017	10/07/2017	-0.31	27,000,000.00	27,002,094.38	Fixed	Procter & Gamble Co.	0.20	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DC7	18/08/2017	18/08/2017	-0.42	29,000,000.00	29,016,283.89	Fixed	Republic of France	0.20	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DQ6	04/09/2017	04/09/2017	-0.50	30,000,000.00	30,027,390.66	Fixed	Republic of France	0.20	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DS2	13/09/2017	13/09/2017	-0.51	30,000,000.00	30,031,800.20	Fixed	Republic of France	0.20	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01G21	28/08/2017	28/08/2017	-0.32	35,000,000.00	35,018,059.85	Fixed	Procter & Gamble Co.	0.20	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	KA FINANZ AG (AUSTRIA GUARANTEED)	0KFA01D44	12/10/2017	12/10/2017	-0.41	35,000,000.00	35,041,181.70	Fixed	REPUBLIC OF AUSTRIA	0.20	A-1+	P-1	F1+	AUSTRIA	NA
Non-Financial Company Commercial Paper	ERSTE ABWICKLUNGSANSTALT	29604EAQ1	18/10/2017	18/10/2017	-0.49	35,000,000.00	35,052,035.46	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.20	A-1+	P-1	F1+	GERMANY	NA
Non-Financial Company Commercial Paper	TOYOTA LEASING GMBH	0TLG01AD8	21/08/2017	21/08/2017	-0.43	38,000,000.00	38,023,182.12	Fixed	Toyota Motor Corp.	0.30	A-1+	P-1	NR	JAPAN	NA
Non-Financial Company Commercial Paper	DANAHER EUROPEAN FINANCE SA	0DEF01BX8	19/07/2017	19/07/2017	-0.34	40,000,000.00	40,006,801.94	Fixed	DANAHER CORPORATION	0.30	A-1	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	L'OREAL SA	0LSS01C40	19/07/2017	19/07/2017	-0.44	40,000,000.00	40,008,803.12	Fixed	L'OREAL SA	0.30	A-1+	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01G47	08/09/2017	08/09/2017	-0.32	40,000,000.00	40,024,553.41	Fixed	Procter & Gamble Co.	0.30	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01G05	21/08/2017	21/08/2017	-0.31	41,500,000.00	41,518,240.50	Fixed	Procter & Gamble Co.	0.30	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	ERSTE ABWICKLUNGSANSTALT	29604EAM0	21/07/2017	21/07/2017	-0.49	44,000,000.00	44,011,988.55	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.30	A-1+	P-1	F1+	GERMANY	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DT0	30/10/2017	30/10/2017	-0.48	45,000,000.00	45,072,718.29	Fixed	Republic of France	0.30	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DD5	03/07/2017	03/07/2017	-0.46	48,000,000.00	48,001,242.87	Fixed	Republic of France	0.30	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DE3	03/10/2017	03/10/2017	-0.43	48,000,000.00	48,054,699.11	Fixed	Republic of France	0.30	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FW6	27/07/2017	27/07/2017	-0.31	50,000,000.00	50,011,203.41	Fixed	Procter & Gamble Co.	0.30	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	ERSTE ABWICKLUNGSANSTALT	29604EAP3	20/07/2017	20/07/2017	-0.49	50,000,000.00	50,012,942.01	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.30	A-1+	P-1	F1+	GERMANY	NA
Non-Financial Company Commercial Paper	ERSTE ABWICKLUNGSANSTALT	29604EAI9	24/07/2017	24/07/2017	-0.49	50,000,000.00	50,015,678.82	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.30	A-1+	P-1	F1+	GERMANY	NA
Non-Financial Company Commercial Paper	ERSTE ABWICKLUNGSANSTALT	29604EAR9	11/08/2017	11/08/2017	-0.51	50,000,000.00	50,029,360.40	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.30	A-1+	P-1	F1+	GERMANY	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01G54	11/09/2017	11/09/2017	-0.32	50,000,000.00	50,032,026.75	Fixed	Procter & Gamble Co.	0.30	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	ERSTE ABWICKLUNGSANSTALT	29604EAO6	23/08/2017	23/08/2017	-0.49	50,000,000.00	50,036,117.63	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.30	A-1+	P-1	F1+	GERMANY	NA
Non-Financial Company Commercial Paper	ERSTE ABWICKLUNGSANSTALT	29604EAN8	25/08/2017	25/08/2017	-0.49	50,000,000.00	50,037,481.56	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.30	A-1+	P-1	F1+	GERMANY	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DP8	02/10/2017	02/10/2017	-0.49	50,000,000.00	50,064,045.81	Fixed	Republic of France	0.30	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DU7	31/10/2017	31/10/2017	-0.48	50,000,000.00	50,081,466.94	Fixed	Republic of France	0.30	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	ERSTE ABWICKLUNGSANSTALT	29604EAT5	04/01/2018	04/01/2018	-0.49	50,000,000.00	50,127,592.13	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.30	A-1+	P-1	F1+	GERMANY	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FT3	21/07/2017	21/07/2017	-0.31	62,000,000.00	62,010,687.07	Fixed	Procter & Gamble Co.	0.40	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FS5	14/07/2017	14/07/2017	-0.31	70,000,000.00	70,007,842.79	Fixed	Procter & Gamble Co.	0.50	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FR7	13/07/2017	13/07/2017	-0.31	75,000,000.00	75,007,756.74	Fixed	Procter & Gamble Co.	0.50	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	ERSTE ABWICKLUNGSANSTALT	29604EAS7	09/10/2017	09/10/2017	-0.51	75,000,000.00	75,106,433.98	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.50	A-1+	P-1	F1+	GERMANY	NA
Non-Financial Company Commercial Paper	AGENCE CENTRALE DES ORGANISMES DE SECURI	0AC001FR2	29/09/2017	29/09/2017	0.00	143,000,000.00	143,153,970.10	Fixed	Republic of France	1.00	A-1+	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	AGENCE CENTRALE DES ORGANISMES DE SECURI	0AC001F17	21/07/2017	21/07/2017	-0.42	150,000,000.00	150,035,454.80	Fixed	Republic of France	1.00	A-1+	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	AGENCE CENTRALE DES ORGANISMES DE SECURI	0AC001F33	26/07/2017	26/07/2017	-0.42	150,000,000.00	150,044,318.50	Fixed	Republic of France	1.00	A-1+	P-1	F1+	FRANCE	NA
Non-Negotiable Time Deposit	AUSTRALIA & NEW ZEALAND BANKING GR LTD-L	0PY001LW3	04/07/2017	04/07/2017	-0.48	100,000,000.00	100,000,000.00	Fixed	Australia and New Zealand Banking Group	0.70	A-1+	P-1	F1+	AUSTRALIA	NA
Non-Negotiable Time Deposit	INDUSTRIAL AND COMMERCIAL BANK OF CHINA	A00004C16	03/07/2017	03/07/2017	-0.42	45,000,000.00	45,000,000.00	Fixed	INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.30	A-1	P-1	F1	CHINA	NA
Non-Negotiable Time Deposit	AUSTRALIA & NEW ZEALAND BANKING GR LTD-L	0PY001LX1	03/07/2017	03/07/2017	-0.48	84,000,000.00	84,000,000.00	Fixed	Australia and New Zealand Banking Group	0.60	A-1+	P-1	F1+	AUSTRALIA	NA
Non-Negotiable Time Deposit	AUSTRALIA & NEW ZEALAND BANKING GR LTD-L	0PY001LT0	03/07/2017	03/07/2017	-0.60	100,000,000.00	100,000,000.00	Fixed	Australia and New Zealand Banking Group	0.70	A-1+	P-1	F1+	AUSTRALIA	NA
Non-Negotiable Time Deposit	BNP PARIBAS SA	0BNP02C41	03/07/2017	03/07/2017	-0.50	100,000,000.00	100,000,000.00	Fixed	BNP Paribas	0.70	A-1	P-1	F1	FRANCE	NA
Non-Negotiable Time Deposit	COOPERATIEVE RABOBANK U.A	0RAB01E25	03/07/2017	03/07/2017	-0.50	100,000,000.00	100,000,000.00	Fixed	Cooperatieve Rabobank U.A	0.70	A-1	P-1	F1+	NETHERLANDS	NA
Non-Negotiable Time Deposit	KBC BANK NV - LONDON	0KBL04L72	03/07/2017	03/07/2017	-0.44	150,000,000.00	150,000,000.00	Fixed	KBC GROUPE NV	1.00	A-1	P-1	F1	BELGIUM	NA
Non-Negotiable Time Deposit	BANK OF TOKYO-MITSUBISHI UFJ LTD LONDON	0BOT01JS4	03/07/2017	03/07/2017	-0.50	200,000,000.00	200,000,000.00	Fixed	MITSUBISHI UFJ FINANCIAL GROUP INC.	1.40	A-1	P-1	F1	JAPAN	NA
Non-Negotiable Time Deposit	BANK OF CHINA - LONDON	0QW001EO9	03/07/2017	03/07/2017	-0.48	300,000,000.00	300,000,000.00	Fixed	BANK OF CHINA LIMITED	2.10	A-1	P-1	F1	CHINA	NA
Non-Negotiable Time Deposit	BNP PARIBAS SA	0BNP02C33	03/07/2017	03/07/2017	-0.50	310,000,000.00	310,000,000.00	Fixed	BNP Paribas	2.10	A-1	P-1	F1	FRANCE	NA

Non-Negotiable Time Deposit	BRED BANQUE POPULAIRE	0SL003RZ4	03/07/2017	03/07/2017	-0.46	450,000,000.00	450,000,000.00	Fixed	GROUP BPCE	3.10	A-1	P-1	F1	FRANCE	NA
Other	CASH	CASH	01/07/2017	01/07/2017	0.00	496,140,001.10	496,140,001.10	Fixed		3.40				EUROZONE	
Other Investment (Euro Med Term Note)	COMMONWEALTH BANK OF AUSTRALIA	XS0888089835	11/08/2017	12/02/2018	0.08	57,000,000.00	57,169,101.36	Variable	Commonwealth Bank of Australia Ltd.	0.40	A-1+	P-1	F1+	AUSTRALIA	NA
Other Investment (Euro Med Term Note)	ABN-AMRO BANK N.V. (AMSTERDAM)	XS1255009190	03/07/2017	03/07/2017	0.37	104,400,000.00	104,404,726.50	Variable	ABN AMRO GROUP N.V.	0.70	A-1	P-1	F1	NETHERLANDS	NA
Other Investment (Euro Med Term Note)	BANQUE FEDERATIVE DU CREDIT MUTUEL	XS0851845395	13/08/2017	13/11/2017	0.80	10,000,000.00	10,042,397.30	Variable	Credit Mutuel-CIC	0.10	A-1	P-1	F1	FRANCE	NA
Other Investment (Euro Med Term Note)	ERSTAA 1.125 30AUG17 REGS	DE000EAA0KZ8	30/08/2017	30/08/2017	1.13	22,400,000.00	22,460,023.30	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.20	A-1+	P-1	F1+	GERMANY	NA
Other Investment (Euro Med Term Note)	ING BANK NV	XS1275474085	14/08/2017	14/08/2017	0.38	23,000,000.00	23,021,698.74	Variable	ING Groep NV	0.20	A-1	P-1	F1	NETHERLANDS	NA
Other Investment (Euro Med Term Note)	NORDEA BANK AB	XS0859263575	28/08/2017	28/11/2017	0.27	33,000,000.00	33,090,083.85	Variable	Nordea Bank AB	0.20	A-1+	P-1	F1+	SWEDEN	NA
Other Investment (Euro Med Term Note)	BANK OF NOVA SCOTIA - (SCOTIABANK)	XS1380740487	17/09/2017	17/03/2018	0.52	64,000,000.00	64,401,044.51	Variable	Bank of Nova Scotia - (ScotiaBank)	0.40	A-1	P-1	F1+	CANADA	NA
Other Investment (Euro Med Term Note)	SUMITOMO MITSUI BANKING CORPORATION	XS1286892069	08/09/2017	08/09/2017	0.00	95,000,000.00	95,072,935.92	Fixed	SUMITOMO MITSUI FINANCIAL GROUP INCORPOR	0.70	A-1	P-1	F1	JAPAN	NA
Other Investment (Euro Med Term Note)	DEXIA CREDIT LOCAL (SOVEREIGN GUARANTEED	XS1085171152	10/07/2017	10/07/2017	0.38	97,500,000.00	97,516,271.52	Fixed	Dexia Group	0.70	A-1+	P-1	F1+	BELGIUM	NA
Other Investment (Medium Term Note)	COOPERATIEVE RABOBANK U.A	XS1554463403	19/07/2017	19/02/2018	0.23	150,000,000.00	150,481,356.80	Variable	Cooperatieve Rabobank U.A	1.00	A-1	P-1	F1+	NETHERLANDS	NA
Other Repurchase Agreement	BNP PARIBAS REPO (LONDON)	0BPE02Q15	03/07/2017	03/07/2017	-0.70	200,000,000.00	200,000,000.00	Fixed	BNP Paribas	1.40	A-1	P-1	F1	FRANCE	NA
Other Repurchase Agreement	SOCIETE GENERALE REPO (LONDON)	0SGE01J00	03/07/2017	03/07/2017	-0.82	50,000,000.00	50,000,000.00	Fixed	Societe Generale	0.30	A-1	P-1	F1	FRANCE	NA
Other Repurchase Agreement	BNP PARIBAS REPO (LONDON)	0BPE02Q72	03/07/2017	03/07/2017	-0.75	100,000,000.00	100,000,000.00	Fixed	BNP Paribas	0.70	A-1	P-1	F1	FRANCE	NA
Treasury Debt	DUTCH STATE TREASURY AGENCY	NL0012333876	30/11/2017	30/11/2017	-0.64	100,000,000.00	100,271,065.50	Fixed	KINGDOM OF THE NETHERLANDS	0.70	A-1+	P-1	F1+	NETHERLANDS	NA
Treasury Debt	DUTCH STATE TREASURY AGENCY	NL0012294524	31/10/2017	31/10/2017	-0.65	147,000,000.00	147,327,251.80	Fixed	KINGDOM OF THE NETHERLANDS	1.00	A-1+	P-1	F1+	NETHERLANDS	NA
Treasury Debt	REPUBLIC OF FRANCE	FR0124095359	05/07/2017	05/07/2017	-0.61	200,000,000.00	200,013,501.00	Fixed	Republic of France	1.40	NR	P-1	F1+	FRANCE	NA
Grand Total							**14,598,891,510.32**			**99.60**					

Weighted Average Life **58**

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Dollar-weighted average life: The dollar weighted average portfolio maturity without reference to the exceptions used for variable or floating rate securities regarding the use of the date of interest rate resets in lieu of the security's actual maturity date.
Final Legal Maturity Date: The final legal maturity date is the date on which the organization that issued the debt security must pay off the principal amount of the debt. J.P. Morgan Asset Management is the brand name for the asset management business of JPMorgan Chase & Co and its affiliates worldwide.

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Global Liquidity

J.P.Morgan Asset Management

UNAUDITED FUND HOLDINGS | **JPM Euro Liquidity A (acc.)** | **As of Date: 30/04/2017**

Investment Category	Issuer	ISIN Or Security ID	Effective Maturity	Final Legal Maturity	Coupon or Yield (%)	Principal Amount ($)	Market Value ($)	Fixed/Variable	Parent Name	% of Total Value	S and P Rating	Moodys Rating	Fitch Rating	Country	Sponsor
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01WT5	15/05/2017	15/05/2017	-0.22	7,000,000.00	7,000,599.45	Fixed	BNP Paribas	0.00	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	COLLATERALIZED CP III CO. LLC REPO B RE	A00002YS7	08/11/2017	08/11/2017	-0.23	11,000,000.00	11,013,446.50	Fixed	JP Morgan Chase & Co.	0.10	A-1	P-1	NR	UNITED STATES	JP Morgan Chase Bank
Asset Backed Commercial Paper	LMA S.A.	0LMA01SR7	24/08/2017	24/08/2017	-0.28	15,000,000.00	15,013,435.58	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01SE6	17/08/2017	17/08/2017	-0.28	29,000,000.00	29,024,394.34	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01SN6	23/08/2017	23/08/2017	-0.28	33,000,000.00	33,029,301.24	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01WM6	10/08/2017	10/08/2017	-0.20	37,500,000.00	37,521,062.85	Fixed	BNP Paribas	0.20	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	COLLATERALIZED CP III CO. LLC REPO B RE	A00003N24	02/11/2017	02/11/2017	0.00	47,000,000.00	47,072,177.34	Fixed	JP Morgan Chase & Co.	0.30	A-1	P-1	NR	UNITED STATES	JP Morgan Chase Bank
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01WE4	31/05/2017	31/05/2017	-0.16	6,000,000.00	6,000,800.65	Fixed	BNP Paribas	0.00	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	ALBION CAPITAL CORPORATION S.A.	0RB001CB0	16/05/2017	16/05/2017	-0.37	8,000,000.00	8,001,233.69	Fixed	MITSUBISHI UFJ FINANCIAL GROUP INC.	0.10	A-1	P-1	F1	JAPAN	THE BANK OF TOKYO-MITSUBISHI UFJ LTD.
Asset Backed Commercial Paper	ANTALIS SA	0ANS01F38	21/06/2017	21/06/2017	-0.24	8,500,000.00	8,502,891.78	Fixed	Societe Generale	0.10	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	ANTALIS SA	0ANS01F95	24/07/2017	24/07/2017	-0.24	10,000,000.00	10,005,603.40	Fixed	Societe Generale	0.10	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	REGENCY ASSETS LIMITED	0RAL01KU4	05/05/2017	05/05/2017	-0.34	11,500,000.00	11,500,434.47	Fixed	HSBC Holdings PLC	0.10	A-1	P-1	NR	UNITED KINGDOM	HSBC Bank PLC
Asset Backed Commercial Paper	LMA S.A.	0LMA01V93	24/05/2017	24/05/2017	-0.36	13,000,000.00	13,002,990.90	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01T34	14/06/2017	14/06/2017	-0.34	15,000,000.00	15,006,238.76	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	MANAGED AND ENHANCED TAP (MAGENTA) FUNI	0MET01CQ2	18/07/2017	18/07/2017	-0.34	18,000,000.00	18,013,271.41	Fixed	GROUP BPCE	0.10	A-1	P-1	NR	FRANCE	NATIXIS
Asset Backed Commercial Paper	LMA S.A.	0LMA01S63	14/08/2017	14/08/2017	-0.28	18,000,000.00	18,014,720.72	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01WQ7	11/07/2017	11/07/2017	-0.32	19,000,000.00	19,012,000.83	Fixed	BNP Paribas	0.10	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	LMA S.A.	0LMA01T54	06/09/2017	06/09/2017	-0.28	19,000,000.00	19,018,942.66	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01PC3	15/05/2017	15/05/2017	-0.18	20,000,000.00	20,001,401.28	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	SHEFFIELD RECEIVABLES COMPANY LLC	0SHE01FH6	26/06/2017	26/06/2017	-0.29	20,000,000.00	20,009,029.06	Fixed	Barclays PLC	0.10	NR	P-1	F1	UNITED KINGDOM	Barclays Bank PLC
Asset Backed Commercial Paper	ANTALIS SA	0ANS01F79	18/07/2017	18/07/2017	-0.24	20,000,000.00	20,010,406.31	Fixed	Societe Generale	0.10	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	COLLATERALIZED CP III CO. LLC REPO B RE	A00003T04	13/09/2017	13/09/2017	-0.30	20,000,000.00	20,022,534.55	Fixed	JP Morgan Chase & Co.	0.10	A-1	P-1	NR	UNITED STATES	JP Morgan Chase Bank
Asset Backed Commercial Paper	COLLATERALIZED CP III CO. LLC REPO B RE	A00003G22	09/10/2017	09/10/2017	-0.30	20,500,000.00	20,527,546.63	Fixed	JP Morgan Chase & Co.	0.10	A-1	P-1	NR	UNITED STATES	JP Morgan Chase Bank
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01WF1	25/05/2017	25/05/2017	-0.16	21,500,000.00	21,502,295.13	Fixed	BNP Paribas	0.10	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	ANTALIS SA	0ANS01EY1	15/05/2017	15/05/2017	-0.24	25,000,000.00	25,002,334.73	Fixed	Societe Generale	0.20	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	LMA S.A.	0LMA01TT2	22/05/2017	22/05/2017	-0.35	25,000,000.00	25,005,107.29	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	SHEFFIELD RECEIVABLES COMPANY LLC	0SHE01FJ2	13/07/2017	13/07/2017	-0.30	25,000,000.00	25,015,219.88	Fixed	Barclays PLC	0.20	NR	P-1	F1	UNITED KINGDOM	Barclays Bank PLC
Asset Backed Commercial Paper	LMA S.A.	0LMA01PM1	24/05/2017	24/05/2017	-0.19	27,000,000.00	27,003,280.63	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01WG9	31/05/2017	31/05/2017	-0.16	30,000,000.00	30,004,003.24	Fixed	BNP Paribas	0.20	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	SHEFFIELD RECEIVABLES COMPANY LLC	0SHE01FF4	06/07/2017	06/07/2017	-0.29	30,000,000.00	30,015,961.69	Fixed	Barclays PLC	0.20	NR	P-1	F1	UNITED KINGDOM	Barclays Bank PLC
Asset Backed Commercial Paper	LMA S.A.	0LMA01SB2	16/08/2017	16/08/2017	-0.28	33,000,000.00	33,027,502.04	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01WU8	26/07/2017	26/07/2017	-0.32	34,700,000.00	34,726,547.71	Fixed	BNP Paribas	0.20	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	LMA S.A.	0LMA01PQ2	30/05/2017	30/05/2017	-0.19	35,000,000.00	35,005,362.12	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01S22	14/08/2017	14/08/2017	-0.28	37,000,000.00	37,030,259.49	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01PT6	31/05/2017	31/05/2017	-0.19	40,000,000.00	40,006,339.42	Fixed	CREDIT AGRICOLE SA	0.30	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	ANTALIS SA	0ANS01EZ8	23/05/2017	23/05/2017	-0.24	46,000,000.00	46,006,750.68	Fixed	Societe Generale	0.30	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	COLLATERALIZED CP III CO. LLC REPO B RE	A00001X76	02/05/2017	02/05/2017	-0.22	47,000,000.00	47,000,294.25	Fixed	JP Morgan Chase & Co.	0.30	A-1	P-1	NR	UNITED STATES	JP Morgan Chase Bank
Asset Backed Commercial Paper	SHEFFIELD RECEIVABLES COMPANY LLC	0SHE01FE3	06/06/2017	06/06/2017	-0.28	49,000,000.00	49,013,729.82	Fixed	Barclays PLC	0.30	NR	P-1	F1	UNITED KINGDOM	Barclays Bank PLC
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01WO2	23/06/2017	23/06/2017	-0.28	55,000,000.00	55,022,693.23	Fixed	BNP Paribas	0.40	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	LMA S.A.	0LMA01VK8	02/05/2017	02/05/2017	-0.37	59,000,000.00	59,000,606.42	Fixed	CREDIT AGRICOLE SA	0.40	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	WEINBERG CAPITAL LIMITED	A00003HV7	15/05/2017	15/05/2017	-0.31	63,000,000.00	63,007,597.11	Fixed	STATE OF BADEN-WUERTTEMBERG	0.40	NR	P-1	F1	GERMANY	LANDESBANK BADEN-WURTTEMBERG (UNGUARA
Asset Backed Commercial Paper	ANTALIS SA	0ANS01F46	23/06/2017	23/06/2017	-0.24	70,000,000.00	70,024,748.52	Fixed	Societe Generale	0.50	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	COLLATERALIZED CP III CO. LLC REPO B RE	A00002BC7	09/08/2017	09/08/2017	-0.19	70,000,000.00	70,036,997.74	Fixed	JP Morgan Chase & Co.	0.50	A-1	P-1	NR	UNITED STATES	JP Morgan Chase Bank
Asset Backed Commercial Paper	LMA S.A.	0LMA01PO7	25/05/2017	25/05/2017	-0.19	75,000,000.00	75,009,509.09	Fixed	CREDIT AGRICOLE SA	0.50	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	METLIFE SHORT TERM FUNDING LLC	0MST01C87	04/05/2017	04/05/2017	-0.30	85,000,000.00	85,002,128.23	Fixed	MetLife Inc.	0.60	A-1+	P-1	F1+	UNITED STATES	Metropolitan Life Insurance Co.
Asset Backed Commercial Paper	SHEFFIELD RECEIVABLES COMPANY LLC	0SHE01FF0	13/06/2017	13/06/2017	-0.28	85,500,000.00	85,528,615.47	Fixed	Barclays PLC	0.60	NR	P-1	F1	UNITED KINGDOM	Barclays Bank PLC
Asset Backed Commercial Paper	COLLATERALIZED CP III CO. LLC REPO B RE	A00002X90	03/11/2017	03/11/2017	-0.23	85,500,000.00	85,601,780.02	Fixed	JP Morgan Chase & Co.	0.60	A-1	P-1	NR	UNITED STATES	JP Morgan Chase Bank
Asset Backed Commercial Paper	ANTALIS SA	0ANS01F20	14/06/2017	14/06/2017	-0.24	94,000,000.00	94,027,590.27	Fixed	Societe Generale	0.60	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	WEINBERG CAPITAL LIMITED	A00003KO9	24/05/2017	24/05/2017	-0.31	94,200,000.00	94,218,661.65	Fixed	STATE OF BADEN-WUERTTEMBERG	0.60	NR	P-1	F1	GERMANY	LANDESBANK BADEN-WURTTEMBERG (UNGUARA
Asset Backed Commercial Paper	SHEFFIELD RECEIVABLES COMPANY LLC	0SHE01FG8	15/06/2017	15/06/2017	-0.29	97,000,000.00	97,035,188.59	Fixed	Barclays PLC	0.60	NR	P-1	F1	UNITED KINGDOM	Barclays Bank PLC
Asset Backed Commercial Paper	OPUSALPHA FUNDING LIMITED	A00003K27	19/07/2017	19/07/2017	-0.26	135,000,000.00	135,077,074.50	Fixed	STATE OF HESSEN	0.90	A-1	P-1	NR	GERMANY	LANDESBANK HESSEN-THUERINGEN GIROZENTRA
Certificate of Deposit	COOPERATIEVE RABOBANK U.A	0RAB02JD4	22/09/2017	22/09/2017	-0.29	20,000,000.00	20,023,251.32	Fixed	Cooperatieve Rabobank U.A	0.10	A-1	P-1	F1+	NETHERLANDS	NA
Certificate of Deposit	COOPERATIEVE RABOBANK U.A	0RAB02JE2	21/12/2017	21/12/2017	-0.27	20,000,000.00	20,035,196.08	Fixed	Cooperatieve Rabobank U.A	0.10	A-1	P-1	F1+	NETHERLANDS	NA
Certificate of Deposit	INDUSTRIAL & COMMERCIAL BK OF CHINA LUX	0QO001GP3	16/05/2017	16/05/2017	-0.26	36,000,000.00	36,003,902.51	Fixed	INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.20	A-1	P-1	F1	CHINA	NA
Certificate of Deposit	NORINCHUKIN BANK JOM	0NBJ01FY1	10/07/2017	10/07/2017	-0.37	40,000,000.00	40,029,200.42	Fixed	NORINCHUKIN BANK JOM	0.30	A-1	P-1	NR	JAPAN	NA
Certificate of Deposit	NATIXIS	0NTB01CD2	01/06/2017	01/06/2017	-0.28	43,500,000.00	43,510,503.36	Fixed	GROUP BPCE	0.30	A-1	P-1	F1	FRANCE	NA
Certificate of Deposit	INDUSTRIAL & COMMERCIAL BK OF CHINA LUX	0QO001HD9	06/06/2017	06/06/2017	-0.25	50,000,000.00	50,012,507.98	Fixed	INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.30	A-1	P-1	F1	CHINA	NA
Certificate of Deposit	CHINA CONSTRUCTION BANK CORPORATION LON	A000038K1	15/06/2017	15/06/2017	-0.22	50,000,000.00	50,013,757.72	Fixed	CHINA CONSTRUCTION BANK CORPORATION	0.30	A-1	P-1	F1	CHINA	NA
Certificate of Deposit	CITIBANK NA	0CIT01AG4	05/07/2017	05/07/2017	-0.45	50,000,000.00	50,040,671.25	Fixed	Citigroup	0.30	A-1	P-1	F1+	UNITED STATES	NA
Certificate of Deposit	NORINCHUKIN BANK JOM	0NBJ01JX3	13/09/2017	13/09/2017	-0.30	50,000,000.00	50,056,336.38	Fixed	NORINCHUKIN BANK JOM	0.30	A-1	P-1	NR	JAPAN	NA
Certificate of Deposit	CREDIT SUISSE AG LONDON BRANCH	0BQ001BW4	02/10/2017	02/10/2017	-0.38	68,000,000.00	68,110,724.78	Fixed	Credit Suisse Group	0.40	A-1	P-1	F1	SWITZERLAND	NA
Certificate of Deposit	PROCTER & GAMBLE CO.	0PRB01FQ9	11/07/2017	11/07/2017	-0.31	70,000,000.00	70,042,834.82	Fixed	Procter & Gamble Co.	0.50	A-1+	P-1	NR	UNITED STATES	NA
Certificate of Deposit	COOPERATIEVE RABOBANK U.A	0RAB02JY8	26/06/2017	26/06/2017	-0.33	72,800,000.00	72,837,994.88	Fixed	Cooperatieve Rabobank U.A	0.50	A-1	P-1	F1+	NETHERLANDS	NA
Certificate of Deposit	SVENSKA HANDELSBANKEN AB	0SVE01DR0	18/07/2017	18/07/2017	-0.33	83,500,000.00	83,559,805.55	Fixed	Svenska Handelsbanken	0.50	A-1+	P-1	F1+	SWEDEN	NA
Certificate of Deposit	MITSUBISHI UFJ TRUST & BANKING CORP-LOND	0MTL01BU5	20/06/2017	20/06/2017	-0.29	95,000,000.00	95,038,981.74	Fixed	MITSUBISHI UFJ FINANCIAL GROUP INC.	0.60	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	MITSUBISHI UFJ TRUST & BANKING CORP-LOND	0MTL01BX9	08/09/2017	08/09/2017	-0.31	95,000,000.00	95,106,516.00	Fixed	MITSUBISHI UFJ FINANCIAL GROUP INC.	0.60	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	MIZUHO BANK LIMITED-LONDON	0MCB01DU3	03/07/2017	03/07/2017	-0.41	96,500,000.00	96,569,310.58	Fixed	Mizuho Financial Group	0.60	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	BPCE SA	0BPC01Z45	01/06/2017	01/06/2017	-0.27	96,800,000.00	96,822,537.10	Fixed	GROUP BPCE	0.60	A-1	P-1	F1	FRANCE	NA
Certificate of Deposit	CHINA CONSTRUCTION BANK CORPORATION LUX	A00003AL6	21/06/2017	21/06/2017	-0.25	97,000,000.00	97,034,376.11	Fixed	CHINA CONSTRUCTION BANK CORPORATION	0.60	A-1	P-1	NR	CHINA	NA
Certificate of Deposit	SUMITOMO MITSUI TRUST BANK LTD	0STB01DJ7	07/08/2017	07/08/2017	-0.31	98,000,000.00	98,082,830.91	Fixed	SUMITOMO MITSUI TRUST HOLDINGS INC	0.60	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	AGENCE FRANCAISE DE DEVELOPMENT	0AFD01AH4	17/08/2017	17/08/2017	-0.37	98,000,000.00	98,110,458.25	Fixed	Republic of France	0.60	A-1+	NR	F1+	FRANCE	NA
Certificate of Deposit	SUMITOMO MITSUI TRUST BANK LTD	0STB01DK4	13/09/2017	13/09/2017	-0.34	98,500,000.00	98,625,806.13	Fixed	SUMITOMO MITSUI TRUST HOLDINGS INC	0.60	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	CHINA CONSTRUCTION BANK CORPORATION-HON	0OW001AQ3	22/05/2017	22/05/2017	-0.19	100,000,000.00	100,011,088.60	Fixed	CHINA CONSTRUCTION BANK CORPORATION	0.60	A-1	P-1	F1	CHINA	NA
Certificate of Deposit	CITIBANK N.A - LONDON BRANCH	0CIT01AI0	06/07/2017	06/07/2017	-0.45	100,000,000.00	100,082,593.90	Fixed	Citigroup	0.60	A-1	P-1	F1+	UNITED STATES	NA
Certificate of Deposit	CREDIT SUISSE AG LONDON BRANCH	0BQ001BQ7	15/05/2017	15/05/2017	-0.20	105,000,000.00	105,008,174.90	Fixed	Credit Suisse Group	0.70	A-1	P-1	F1	SWITZERLAND	NA
Certificate of Deposit	KBC BANK NV	0KBC01RQ0	23/05/2017	23/05/2017	-0.40	130,000,000.00	130,031,809.20	Fixed	KBC GROUPE NV	0.80	A-1	P-1	F1	BELGIUM	NA
Certificate of Deposit	NORINCHUKIN BANK JOM	0NBJ01K03	12/10/2017	12/10/2017	-0.30	138,000,000.00	138,188,888.00	Fixed	NORINCHUKIN BANK JOM	0.90	A-1	P-1	NR	JAPAN	NA
Certificate of Deposit	MIZUHO BANK LIMITED-LONDON	0MCB01DV1	03/08/2017	03/08/2017	-0.38	147,000,000.00	147,147,968.90	Fixed	Mizuho Financial Group	1.00	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	BRED BANQUE POPULAIRE	0SL003HZ5	03/07/2017	03/07/2017	-0.32	152,000,000.00	152,085,188.90	Fixed	GROUP BPCE	1.00	A-1	P-1	F1	FRANCE	NA
Certificate of Deposit	COOPERATIEVE RABOBANK U.A	FR0123968291	01/05/2017	23/10/2017	0.21	153,000,000.00	153,000,000.00	Fixed	Cooperatieve Rabobank U.A	1.00	A-1	P-1	F1+	NETHERLANDS	NA
Certificate of Deposit	SUMITOMO MITSUI BANKING CORPORATION-BRUS	0JM001CL4	20/06/2017	20/06/2017	-0.32	153,000,000.00	153,068,110.20	Fixed	SUMITOMO MITSUI FINANCIAL GROUP INCORPOR	1.00	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	KBC BANK NV	0KBC01RR8	13/06/2017	13/06/2017	-0.40	170,000,000.00	170,081,305.30	Fixed	KBC GROUPE NV	1.10	A-1	P-1	F1	BELGIUM	NA
Certificate of Deposit	BANQUE FEDERATIVE DU CREDIT MUTUEL	0BKF01DH8	14/06/2017	14/06/2017	-0.34	175,000,000.00	175,073,920.60	Fixed	Credit Mutuel-CIC	1.10	A-1	P-1	F1	FRANCE	NA
Certificate of Deposit	CITIBANK N.A - LONDON BRANCH	0CIT01AE9	31/05/2017	31/05/2017	-0.42	196,000,000.00	196,068,673.70	Fixed	Citigroup	1.30	A-1	P-1	F1+	UNITED STATES	NA
Certificate of Deposit	COOPERATIEVE RABOBANK U.A	FR0123809040	01/05/2017	22/08/2017	0.21	200,000,000.00	200,000,000.00	Fixed	Cooperatieve Rabobank U.A	1.30	A-1	P-1	F1+	NETHERLANDS	NA
Certificate of Deposit	INDUSTRIAL & COMMERCIAL BK OF CHINA LUX	0QO001J13	18/07/2017	18/07/2017	-0.24	205,000,000.00	205,106,664.70	Fixed	INDUSTRIAL AND COMMERCIAL BANK OF CHINA	1.30	A-1	P-1	F1	CHINA	NA
Certificate of Deposit	CREDIT SUISSE AG LONDON BRANCH	0BQ001BT1	26/05/2017	26/05/2017	-0.19	10,000,000.00	10,001,320.52	Fixed	Credit Suisse Group	0.10	A-1	P-1	F1	SWITZERLAND	NA
Certificate of Deposit	INDUSTRIAL & COMMERCIAL BK OF CHINA LUX	0QO001I06	22/06/2017	22/06/2017	-0.27	20,000,000.00	20,007,805.38	Fixed	INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.10	A-1	P-1	F1	CHINA	NA
Certificate of Deposit	SVENSKA HANDELSBANKEN AB	0SVE01E16	23/10/2017	23/10/2017	-0.28	30,000,000.00	30,040,920.21	Fixed	Svenska Handelsbanken	0.20	A-1+	P-1	F1+	SWEDEN	NA
Certificate of Deposit	MITSUBISHI UFJ TRUST & BANKING CORP-LOND	0MTL01BW1	24/08/2017	24/08/2017	-0.29	48,500,000.00	48,544,995.48	Fixed	MITSUBISHI UFJ FINANCIAL GROUP INC.	0.30	A-1	P-1	F1	JAPAN	NA

Certificate of Deposit	NORINCHUKIN BANK JOM	0NBJ01JT2	10/07/2017	10/07/2017	-0.32	97,000,000.00	97,060,436.66	Fixed	NORINCHUKIN BANK JOM	0.60	A-1	P-1	NR	JAPAN	NA
Certificate of Deposit	BANK OF CHINA-LUXEMBOURG	0RE001AK9	08/05/2017	08/05/2017	-0.22	100,000,000.00	100,004,280.10	Fixed	BANK OF CHINA LIMITED	0.60	A-1	P-1	F1	CHINA	NA
Certificate of Deposit	CREDIT SUISSE AG LONDON BRANCH	0BQ001BV6	05/09/2017	05/09/2017	-0.34	125,000,000.00	125,150,167.40	Fixed	Credit Suisse Group	0.80	A-1	P-1	F1	SWITZERLAND	NA
Certificate of Deposit	MITSUBISHI UFJ TRUST & BANKING CORP-LOND	0MTL01BY7	06/10/2017	06/10/2017	-0.34	150,000,000.00	150,224,220.90	Fixed	MITSUBISHI UFJ FINANCIAL GROUP INC.	1.00	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	HSBC FRANCE	0CCF01AW5	09/05/2017	09/05/2017	-0.39	165,000,000.00	165,014,318.60	Fixed	HSBC Holdings PLC	1.10	A-1+	P-1	F1+	UNITED KINGDOM	NA
Certificate of Deposit	COOPERATIEVE RABOBANK U.A	0RAB021L6	22/12/2017	22/12/2017	-0.27	8,500,000.00	8,515,021.47	Fixed	Cooperatieve Rabobank U.A	0.10	A-1	P-1	F1+	NETHERLANDS	NA
Certificate of Deposit	PROCTER & GAMBLE CO.	0PRO01FG1	11/05/2017	11/05/2017	-0.31	18,500,000.00	18,501,594.43	Fixed	Procter & Gamble Co.	0.10	A-1+	P-1	NR	UNITED STATES	NA
Certificate of Deposit	SOCIETE DE FINANCEMENT LOCAL	A00002WB6	24/07/2017	24/07/2017	-0.40	19,000,000.00	19,017,991.03	Fixed	Republic of France	0.10	A-1+	P-1	F1+	FRANCE	NA
Certificate of Deposit	NORINCHUKIN BANK JOM	0NBJ01JZ8	10/10/2017	10/10/2017	-0.30	19,500,000.00	19,526,365.21	Fixed	NORINCHUKIN BANK JOM	0.10	A-1	P-1	NR	JAPAN	NA
Certificate of Deposit	COOPERATIEVE RABOBANK U.A	0RAB023C6	22/06/2017	22/06/2017	-0.30	20,000,000.00	20,008,679.83	Fixed	Cooperatieve Rabobank U.A	0.10	A-1	P-1	F1+	NETHERLANDS	NA
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01F23	03/10/2017	03/10/2017	-0.36	9,000,000.00	9,013,975.58	Fixed	Svenska Handelsbanken	0.10	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	DZ BANK AG	0DZB01YF8	31/05/2017	31/05/2017	-0.38	12,000,000.00	12,003,805.82	Fixed	DZ BANK AG	0.10	A-1+	P-1	F1+	GERMANY	NA
Financial Company Commercial Paper	BANK OF CHINA-LUXEMBOURG	0RE001AJ2	02/05/2017	02/05/2017	-0.21	23,500,000.00	23,500,137.15	Fixed	BANK OF CHINA LIMITED	0.20	A-1	P-1	F1	CHINA	NA
Financial Company Commercial Paper	UNIBAIL-RODAMCO SE	A00003607	07/06/2017	07/06/2017	-0.38	28,500,000.00	28,511,141.65	Fixed	UNIBAIL-RODAMCO SE	0.20	A-1	NR	F1	FRANCE	NA
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01DZ2	20/10/2017	20/10/2017	-0.29	30,000,000.00	30,041,658.29	Fixed	Svenska Handelsbanken	0.20	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	DEKABANK DEUTSCHE GIROZENTRALE	D01224CQ1	21/08/2017	21/08/2017	-0.39	39,000,000.00	39,047,383.64	Fixed	DekaBank Deutsche Girozentrale	0.30	A-1	P-1	NR	GERMANY	NA
Financial Company Commercial Paper	BANK OF CHINA-FRANKFURT	0PW002QE8	16/05/2017	16/05/2017	-0.18	40,000,000.00	40,003,084.74	Fixed	BANK OF CHINA LIMITED	0.30	A-1	P-1	F1	CHINA	NA
Financial Company Commercial Paper	OP CORPORATE BANK PLC	0PO401D71	29/09/2017	29/09/2017	-0.37	48,000,000.00	48,074,702.93	Fixed	OP Cooperative	0.30	A-1+	P-1	NR	FINLAND	NA
Financial Company Commercial Paper	BANK OF CHINA-FRANKFURT	0PW002PZ2	09/05/2017	09/05/2017	-0.20	50,000,000.00	50,002,278.93	Fixed	BANK OF CHINA LIMITED	0.30	A-1	P-1	F1	CHINA	NA
Financial Company Commercial Paper	CHINA CONSTRUCTION BANK CORPORATION LUXA	000035R9	06/06/2017	06/06/2017	-0.26	50,000,000.00	50,013,008.64	Fixed	CHINA CONSTRUCTION BANK CORPORATION	0.30	A-1	P-1	NR	CHINA	NA
Financial Company Commercial Paper	BANQUE FEDERATIVE DU CREDIT MUTUEL	0BKF01DP0	23/06/2017	23/06/2017	-0.38	50,000,000.00	50,027,999.41	Fixed	Credit Mutuel-CIC	0.30	A-1	P-1	F1	FRANCE	NA
Financial Company Commercial Paper	OP CORPORATE BANK PLC	0PO401DG1	27/07/2017	27/07/2017	-0.44	50,000,000.00	50,053,246.07	Fixed	OP Cooperative	0.30	A-1+	P-1	NR	FINLAND	NA
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01DK5	06/07/2017	06/07/2017	-0.33	78,000,000.00	78,047,985.82	Fixed	Svenska Handelsbanken	0.50	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	OP CORPORATE BANK PLC	0PO401DK2	29/12/2017	29/12/2017	-0.34	96,000,000.00	96,219,984.65	Fixed	OP Cooperative	0.60	A-1+	P-1	NR	FINLAND	NA
Financial Company Commercial Paper	BANQUE FEDERATIVE DU CREDIT MUTUEL	0BKF01DQ8	07/07/2017	07/07/2017	-0.38	100,000,000.00	100,071,722.50	Fixed	Credit Mutuel-CIC	0.60	A-1	P-1	F1	FRANCE	NA
Financial Company Commercial Paper	NORDEA BANK AB	0NOR01G14	31/07/2017	31/07/2017	-0.42	100,000,000.00	100,106,318.00	Fixed	Nordea Bank AB	0.60	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	SUMITOMO MITSUI TRUST BANK LTD	0STB01DG3	14/06/2017	14/06/2017	-0.30	107,000,000.00	107,039,292.90	Fixed	SUMITOMO MITSUI TRUST HOLDINGS INC	0.70	A-1	P-1	F1	JAPAN	NA
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01EA6	21/08/2017	21/08/2017	-0.32	138,000,000.00	138,139,763.00	Fixed	Svenska Handelsbanken	0.90	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	DEKABANK DEUTSCHE GIROZENTRALE	D01224CS7	21/06/2017	21/06/2017	-0.44	143,500,000.00	143,589,512.00	Fixed	DekaBank Deutsche Girozentrale	0.90	A-1	P-1	NR	GERMANY	NA
Financial Company Commercial Paper	NORDEA BANK AB	0NOR01FA5	15/06/2017	15/06/2017	-0.45	244,000,000.00	244,137,408.00	Fixed	Nordea Bank AB	1.60	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01DM1	09/08/2017	09/08/2017	-0.31	250,000,000.00	250,215,671.50	Fixed	Svenska Handelsbanken	1.60	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	NORDEA BANK AB	0NOR01FS6	27/07/2017	27/07/2017	-0.42	295,000,000.00	295,299,851.80	Fixed	Nordea Bank AB	1.90	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01DQ2	11/08/2017	11/08/2017	-0.31	48,500,000.00	48,542,677.07	Fixed	Svenska Handelsbanken	0.30	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01DX7	17/08/2017	17/08/2017	-0.31	50,000,000.00	50,046,585.04	Fixed	Svenska Handelsbanken	0.30	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	BANK OF CHINA LTD-PARIS	0SG001B24	24/07/2017	24/07/2017	-0.26	100,000,000.00	100,061,874.80	Fixed	BANK OF CHINA LIMITED	0.60	A-1	P-1	F1	CHINA	NA
Financial Company Commercial Paper	BANQUE FEDERATIVE DU CREDIT MUTUEL	0BKF01M7	15/08/2017	15/08/2017	-0.35	130,000,000.00	130,134,208.40	Fixed	Credit Mutuel-CIC	0.80	A-1	P-1	F1	FRANCE	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DL7	06/07/2017	06/07/2017	-0.49	9,500,000.00	9,508,545.92	Fixed	Republic of France	0.10	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FO4	05/07/2017	05/07/2017	-0.31	10,000,000.00	10,005,602.24	Fixed	Procter & Gamble Co.	0.10	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	KA FINANZ AG (AUSTRIA GUARANTEED)	0KFA01D10	26/05/2017	26/05/2017	-0.42	12,000,000.00	12,003,507.32	Fixed	REPUBLIC OF AUSTRIA	0.10	A-1+	P-1	F1+	AUSTRIA	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FK2	31/05/2017	31/05/2017	-0.31	15,000,000.00	15,003,878.34	Fixed	Procter & Gamble Co.	0.10	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FU0	24/07/2017	24/07/2017	-0.31	16,500,000.00	16,511,945.60	Fixed	Procter & Gamble Co.	0.10	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FH9	17/05/2017	17/05/2017	-0.31	19,500,000.00	19,502,689.05	Fixed	Procter & Gamble Co.	0.10	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	MITSUBISHI CORPORATION FINANCE PLC	0GY001BB7	11/05/2017	11/05/2017	-0.40	20,000,000.00	20,002,222.96	Fixed	MITSUBISHI CORP	0.10	A-1	P-1	NR	JAPAN	NA
Non-Financial Company Commercial Paper	UNITED PARCEL SERVICE	0UPS01AN3	21/08/2017	21/08/2017	-0.38	20,000,000.00	20,023,689.71	Fixed	United Parcel Service	0.10	A-1	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FI7	17/05/2017	17/05/2017	-0.31	22,000,000.00	22,003,033.70	Fixed	Procter & Gamble Co.	0.10	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	GENERAL ELECTRIC CO.	0GEN01CH8	24/05/2017	24/05/2017	-0.39	23,500,000.00	23,505,857.19	Fixed	General Electric Co.	0.20	A-1+	P-1	F1+	UNITED STATES	NA
Non-Financial Company Commercial Paper	UNITED PARCEL SERVICE	0UPS01AK9	20/07/2017	20/07/2017	-0.38	25,000,000.00	25,021,151.53	Fixed	United Parcel Service	0.20	A-1	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	UNITED PARCEL SERVICE	0UPS01AL7	25/07/2017	25/07/2017	-0.38	25,000,000.00	25,022,473.50	Fixed	United Parcel Service	0.20	A-1	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	ERSTE ABWICKLUNGSANSTALT	29604EAJ7	27/07/2017	27/07/2017	-0.48	25,000,000.00	25,029,350.33	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.20	A-1+	P-1	F1+	GERMANY	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FV8	25/07/2017	25/07/2017	-0.31	26,500,000.00	26,519,412.74	Fixed	Procter & Gamble Co.	0.20	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FP1	10/07/2017	10/07/2017	-0.31	27,000,000.00	27,016,289.59	Fixed	Procter & Gamble Co.	0.20	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	UNILEVER N.V.	0UNI01BN6	19/05/2017	19/05/2017	-0.43	33,000,000.00	33,007,181.75	Fixed	Unilever NV/PLC	0.20	A-1	P-1	F1	NETHERLANDS	NA
Non-Financial Company Commercial Paper	DANAHER EUROPEAN FINANCE SA	0DEF01BP5	08/05/2017	08/05/2017	-0.32	34,000,000.00	34,002,116.14	Fixed	DANAHER CORPORATION	0.20	A-1	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	UNILEVER N.V.	0UNI01BM8	05/05/2017	05/05/2017	-0.44	35,000,000.00	35,001,731.30	Fixed	Unilever NV/PLC	0.20	A-1	P-1	F1	NETHERLANDS	NA
Non-Financial Company Commercial Paper	KA FINANZ AG (AUSTRIA GUARANTEED)	0KFA01D36	19/07/2017	19/07/2017	-0.43	35,000,000.00	35,033,483.65	Fixed	REPUBLIC OF AUSTRIA	0.20	A-1+	P-1	F1+	AUSTRIA	NA
Non-Financial Company Commercial Paper	KA FINANZ AG (AUSTRIA GUARANTEED)	0KFA01D44	12/10/2017	12/10/2017	-0.41	35,000,000.00	35,065,570.87	Fixed	REPUBLIC OF AUSTRIA	0.20	A-1+	P-1	F1+	AUSTRIA	NA
Non-Financial Company Commercial Paper	L'OREAL SA	0LSS01BU3	18/05/2017	18/05/2017	-0.42	37,900,000.00	37,907,522.89	Fixed	L'OREAL SA	0.20	A-1+	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	L'OREAL SA	0LSS01BV1	30/05/2017	30/05/2017	-0.43	50,000,000.00	50,017,536.52	Fixed	L'OREAL SA	0.30	A-1+	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	ERSTE ABWICKLUNGSANSTALT	29604EAJ9	24/07/2017	24/07/2017	-0.49	50,000,000.00	50,057,261.77	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.30	A-1+	P-1	F1+	GERMANY	NA
Non-Financial Company Commercial Paper	TOYOTA KREDITBANK GMBH	0TKG01AY3	20/07/2017	20/07/2017	-0.32	68,000,000.00	68,048,433.49	Fixed	Toyota Motor Corp.	0.40	A-1+	P-1	F1	JAPAN	NA
Non-Financial Company Commercial Paper	MITSUBISHI CORPORATION FINANCE PLC	0GY001B61	08/05/2017	08/05/2017	-0.39	79,000,000.00	79,006,069.76	Fixed	MITSUBISHI CORP	0.50	A-1	P-1	NR	JAPAN	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FX4	01/08/2017	01/08/2017	-0.31	22,000,000.00	22,017,443.46	Fixed	Procter & Gamble Co.	0.10	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	UNITED PARCEL SERVICE	0UPS01AM5	17/08/2017	17/08/2017	-0.38	25,000,000.00	25,028,554.56	Fixed	United Parcel Service	0.20	A-1	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DC7	18/08/2017	18/08/2017	-0.42	29,000,000.00	29,036,978.00	Fixed	Republic of France	0.20	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FJ5	24/05/2017	24/05/2017	-0.31	35,000,000.00	35,006,937.86	Fixed	Procter & Gamble Co.	0.20	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	TOYOTA LEASING GMBH	0TLG01AD8	21/08/2017	21/08/2017	-0.43	38,000,000.00	38,050,909.75	Fixed	Toyota Motor Corp.	0.20	A-1+	P-1	NR	JAPAN	NA
Non-Financial Company Commercial Paper	L'OREAL SA	0LSS01BW9	20/06/2017	20/06/2017	-0.40	97,000,000.00	97,054,616.57	Fixed	L'OREAL SA	0.60	A-1+	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	KA FINANZ AG (AUSTRIA GUARANTEED)	0KFA01CY9	19/05/2017	19/05/2017	-0.40	100,000,000.00	100,020,293.40	Fixed	REPUBLIC OF AUSTRIA	0.60	A-1+	P-1	F1+	AUSTRIA	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FM8	09/06/2017	09/06/2017	-0.31	104,000,000.00	104,034,956.80	Fixed	Procter & Gamble Co.	0.70	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	AGENCE CENTRALE DES ORGANISMES DE SECURI	0ACD01F17	21/07/2017	21/07/2017	-0.42	150,000,000.00	150,143,591.80	Fixed	Republic of France	1.00	A-1+	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	AGENCE CENTRALE DES ORGANISMES DE SECURI	0ACD01F33	26/07/2017	26/07/2017	-0.42	150,000,000.00	150,152,455.50	Fixed	Republic of France	1.00	A-1+	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	AGENCE CENTRALE DES ORGANISMES DE SECURI	0ACD01EV2	10/05/2017	10/05/2017	-0.45	200,000,000.00	200,022,767.90	Fixed	Republic of France	1.30	A-1+	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	AGENCE CENTRALE DES ORGANISMES DE SECURI	0ACD01EU4	06/06/2017	06/06/2017	-0.45	245,000,000.00	245,109,652.70	Fixed	Republic of France	1.60	A-1+	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	KA FINANZ AG (AUSTRIA GUARANTEED)	0KFA01DA0	02/05/2017	02/05/2017	-0.48	40,000,000.00	40,000,539.13	Fixed	REPUBLIC OF AUSTRIA	0.30	A-1+	P-1	F1+	AUSTRIA	NA
Non-Financial Company Commercial Paper	DANAHER EUROPEAN FINANCE SA	0DEF01BR1	18/05/2017	18/05/2017	-0.32	40,000,000.00	40,006,046.06	Fixed	DANAHER CORPORATION	0.30	A-1	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	COLGATE PALMOLIVE COMPANY	A00003LN0	24/05/2017	24/05/2017	-0.36	40,000,000.00	40,009,202.49	Fixed	Colgate Palmolive Company	0.30	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	METLIFE SHORT TERM FUNDING L.L.C	0MST01CA2	06/10/2017	06/10/2017	-0.30	40,000,000.00	40,052,786.75	Fixed	MetLife Inc.	0.30	A-1+	P-1	F1+	UNITED STATES	Metropolitan Life Insurance Co.
Non-Financial Company Commercial Paper	MITSUBISHI CORPORATION FINANCE PLC	0GY001BS3	02/05/2017	02/05/2017	-0.38	44,000,000.00	44,000,470.70	Fixed	MITSUBISHI CORP	0.30	A-1	P-1	NR	JAPAN	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DJ4	20/06/2017	20/06/2017	-0.45	45,000,000.00	45,028,472.04	Fixed	Republic of France	0.30	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	L'OREAL SA	0LSS01C08	22/05/2017	22/05/2017	-0.43	48,000,000.00	48,012,044.46	Fixed	L'OREAL SA	0.30	A-1+	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	KA FINANZ AG (AUSTRIA GUARANTEED)	0KFA01CZ6	26/05/2017	26/05/2017	-0.40	48,000,000.00	48,013,529.07	Fixed	REPUBLIC OF AUSTRIA	0.30	A-1+	P-1	F1+	AUSTRIA	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DD5	03/07/2017	03/07/2017	-0.46	48,000,000.00	48,039,150.51	Fixed	Republic of France	0.30	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DE3	03/10/2017	03/10/2017	-0.43	48,000,000.00	48,090,195.34	Fixed	Republic of France	0.30	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	UNILEVER N.V.	0UNI01BL0	19/05/2017	19/05/2017	-0.44	50,000,000.00	50,011,007.14	Fixed	Unilever NV/PLC	0.30	A-1	P-1	F1	NETHERLANDS	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DJ2	19/06/2017	19/06/2017	-0.45	50,000,000.00	50,031,002.51	Fixed	Republic of France	0.30	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DG8	26/06/2017	26/06/2017	-0.46	50,000,000.00	50,036,223.76	Fixed	Republic of France	0.30	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FW6	27/07/2017	27/07/2017	-0.31	50,000,000.00	50,037,488.35	Fixed	Procter & Gamble Co.	0.30	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FL0	08/06/2017	08/06/2017	-0.31	51,500,000.00	51,516,866.61	Fixed	Procter & Gamble Co.	0.30	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	KA FINANZ AG (AUSTRIA GUARANTEED)	0KFA01DB2	30/05/2017	30/05/2017	-0.41	55,000,000.00	55,018,426.31	Fixed	REPUBLIC OF AUSTRIA	0.40	A-1+	P-1	F1+	AUSTRIA	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FT3	21/07/2017	21/07/2017	-0.31	62,000,000.00	62,043,282.63	Fixed	Procter & Gamble Co.	0.40	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	UNILEVER N.V.	0UNI01BK2	22/05/2017	22/05/2017	-0.44	65,000,000.00	65,016,695.59	Fixed	Unilever NV/PLC	0.40	A-1	P-1	F1	NETHERLANDS	NA
Non-Financial Company Commercial Paper	UNILEVER N.V.	0UNI01BJ5	21/06/2017	21/06/2017	-0.42	70,000,000.00	70,041,693.79	Fixed	Unilever NV/PLC	0.50	A-1	P-1	F1	NETHERLANDS	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FS5	14/07/2017	14/07/2017	-0.31	70,000,000.00	70,044,643.59	Fixed	Procter & Gamble Co.	0.50	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FR7	13/07/2017	13/07/2017	-0.31	75,000,000.00	75,047,186.86	Fixed	Procter & Gamble Co.	0.50	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	DANAHER EUROPEAN FINANCE SA	0DEF01BQ3	10/05/2017	10/05/2017	-0.32	84,000,000.00	84,006,721.80	Fixed	DANAHER CORPORATION	0.50	A-1	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	L'OREAL SA	0LSS01C16	25/05/2017	25/05/2017	-0.43	95,000,000.00	95,027,243.11	Fixed	L'OREAL SA	0.60	A-1+	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	ERSTE ABWICKLUNGSANSTALT	29604EAG3	09/06/2017	09/06/2017	-0.47	97,000,000.00	97,049,466.66	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.60	A-1+	P-1	F1+	GERMANY	NA
Non-Negotiable Time Deposit	AUSTRALIA & NEW ZEALAND BANKING GR LTD-L	0PY001JI4	02/05/2017	02/05/2017	-0.46	100,000,000.00	100,000,000.00	Fixed	Australia and New Zealand Banking Group	0.60	A-1+	P-1	F1+	AUSTRALIA	NA
Non-Negotiable Time Deposit	AUSTRALIA & NEW ZEALAND BANKING GR LTD-L	0PY001JI30	03/05/2017	03/05/2017	-0.46	100,000,000.00	100,000,000.00	Fixed	Australia and New Zealand Banking Group	0.60	A-1+	P-1	F1+	AUSTRALIA	NA
Non-Negotiable Time Deposit	COOPERATIEVE RABOBANK U.A	0RAB01CM3	02/05/2017	02/05/2017	-0.50	100,000,000.00	100,000,000.00	Fixed	Cooperatieve Rabobank U.A	0.60	A-1	P-1	F1+	NETHERLANDS	NA
Non-Negotiable Time Deposit	LANDESBANK BADEN-WURTTEMBERG- LONDON I	A00003NH1	02/05/2017	02/05/2017	-0.47	100,000,000.00	100,000,000.00	Fixed	STATE OF BADEN-WUERTTEMBERG	0.60	NR	P-1	F1	GERMANY	NA
Non-Negotiable Time Deposit	BNP PARIBAS SA	0BNP01ZF3	02/05/2017	02/05/2017	-0.45	224,000,000.00	224,000,000.00	Fixed	BNP Paribas	1.40	A-1	P-1	F1	FRANCE	NA

Non-Negotiable Time Deposit	CHINA CONSTRUCTION BANK CORPORATION LON	A00003NG3	02/05/2017	02/05/2017	-0.45	250,000,000.00	250,000,000.00	Fixed	CHINA CONSTRUCTION BANK CORPORATION	1.60	A-1	P-1	F1	CHINA	NA
Non-Negotiable Time Deposit	BANK OF CHINA - LONDON	0QW001CA1	02/05/2017	02/05/2017	-0.45	300,000,000.00	300,000,000.00	Fixed	BANK OF CHINA LIMITED	1.90	A-1	P-1	F1	CHINA	NA
Non-Negotiable Time Deposit	KBC BANK NV - LONDON	0KBL04HA0	02/05/2017	02/05/2017	-0.44	150,000,000.00	150,000,000.00	Fixed	KBC GROUPE NV	1.00	A-1	P-1	F1	BELGIUM	NA
Non-Negotiable Time Deposit	BRED BANQUE POPULAIRE	0SL003LP2	02/05/2017	02/05/2017	-0.46	350,000,000.00	350,000,000.00	Fixed	GROUP BPCE	2.30	A-1	P-1	F1	FRANCE	NA
Other	CASH	CASH	01/05/2017	01/05/2017	0.00	499,496,736.90	499,496,736.90	Fixed		3.20				EUROZONE	
Other Investment (Euro Med Term Note)	GE CAPITAL EUROPEAN FUNDING	XS0626808223	15/06/2017	15/06/2017	0.62	15,000,000.00	15,014,408.29	Variable	General Electric Co.	0.10	A-1+	P-1	NR	UNITED STATES	NA
Other Investment (Euro Med Term Note)	BMW FINANCE NV	XS1325848346	26/05/2017	26/05/2017	0.00	19,000,000.00	19,004,453.12	Variable	BMW AG	0.10	A-1	P-1	NR	GERMANY	NA
Other Investment (Euro Med Term Note)	ING BANK NV	XS1243097513	05/06/2017	05/06/2017	0.33	19,500,000.00	19,514,324.07	Variable	ING Groep NV	0.10	A-1	P-1	F1	NETHERLANDS	NA
Other Investment (Euro Med Term Note)	ING BANK NV	XS1275474085	14/05/2017	14/08/2017	0.38	23,000,000.00	23,051,781.08	Variable	ING Groep NV	0.10	A-1	P-1	F1	NETHERLANDS	NA
Other Investment (Euro Med Term Note)	UBS AG-LONDON	XS1232125259	15/05/2017	15/05/2017	-0.45	32,550,000.00	32,555,569.67	Fixed	UBS GROUP AG	0.20	A-1	P-1	F1	SWITZERLAND	NA
Other Investment (Euro Med Term Note)	DEXIA CREDIT LOCAL (SOVEREIGN GUARANTEED	XS1085171152	10/07/2017	10/07/2017	0.38	97,500,000.00	97,626,556.29	Fixed	Dexia Group	0.60	A-1+	P-1	F1+	BELGIUM	NA
Other Investment (Euro Med Term Note)	THE TORONTO DOMINION BANK	XS1077711403	16/06/2017	16/06/2017	-0.28	17,000,000.00	17,006,116.24	Fixed	The Toronto Dominion Bank	0.10	A-1+	P-1	F1+	CANADA	NA
Other Investment (Euro Med Term Note)	BANK OF NOVA SCOTIA - (SCOTIABANK)	XS1380740487	17/06/2017	17/03/2018	0.52	39,000,000.00	39,300,722.89	Variable	Bank of Nova Scotia - (ScotiaBank)	0.30	A-1	P-1	F1+	CANADA	NA
Other Investment (Medium Term Note)	COOPERATIEVE RABOBANK U.A	XS1554463403	19/07/2017	19/02/2018	0.23	150,000,000.00	150,607,377.30	Variable	Cooperatieve Rabobank U.A	1.00	A-1	P-1	F1+	NETHERLANDS	NA
Other Repurchase Agreement	BNP PARIBAS REPO (LONDON)	0BPE02JM7	02/05/2017	02/05/2017	-0.55	150,000,000.00	150,000,000.00	Fixed	BNP Paribas	1.00	A-1	P-1	F1	FRANCE	NA
Other Repurchase Agreement	BNP PARIBAS REPO (LONDON)	0BPE02JU9	02/05/2017	02/05/2017	-0.55	50,000,000.00	50,000,000.00	Fixed	BNP Paribas	0.30	A-1	P-1	F1	FRANCE	NA
Other Repurchase Agreement	BNP PARIBAS REPO (LONDON)	0BPE02JR6	02/05/2017	02/05/2017	-0.55	150,000,000.00	150,000,000.00	Fixed	BNP Paribas	1.00	A-1	P-1	F1	FRANCE	NA
Other Repurchase Agreement	BNP PARIBAS REPO (LONDON)	0BPE02JS4	03/05/2017	03/05/2017	-0.55	150,000,000.00	150,000,000.00	Fixed	BNP Paribas	1.00	A-1	P-1	F1	FRANCE	NA
Other Repurchase Agreement	SOCIETE GENERALE REPO (LONDON)	0SGE01FG9	02/05/2017	02/05/2017	-0.52	150,000,000.00	150,000,000.00	Fixed	Societe Generale	1.00	A-1	P-1	F1	FRANCE	NA
Treasury Debt	REPUBLIC OF FRANCE	FR0124095359	05/07/2017	05/07/2017	-0.61	200,000,000.00	200,219,391.40	Fixed	Republic of France	1.30	NR	P-1	F1+	FRANCE	NA
Grand Total							**15,451,551,468.35**			**99.20**					

Weighted Average Life 58

Must be preceded or accompanied by a prospectus.

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Dollar-weighted avenge life: The dollar weighted average portfolio maturity without reference to the exceptions used for variable or floating rate securities regarding the use of the date of interest rate resets in lieu of the security's actual maturity date.

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Global Liquidity

J.P.Morgan Asset Management

UNAUDITED FUND HOLDINGS | **JPM Euro Liquidity A (acc.)** | **As of Date: 31/03/2017**

Investment Category	Issuer	ISIN Or Security ID	Effective Maturity	Final Legal Maturity	Coupon or Yield (%)	Principal Amount ($)	Market Value ($)	Fixed/Variable	Parent Name	%of Total Value	S and P Rating	Moodys Rating	Fitch Rating	Country	Sponsor
Asset Backed Commercial Paper	ALBION CAPITAL CORPORATION S.A.	0RB001C57	18/04/2017	18/04/2017	-0.37	8,000,000.00	8,001,398.26	Fixed	MITSUBISHI UFJ FINANCIAL GROUP INC.	0.00	A-1	P-1	F1	JAPAN	THE BANK OF TOKYO-MITSUBISHI UFJ LTD.
Asset Backed Commercial Paper	ALBION CAPITAL CORPORATION S.A.	0RB001CA2	25/04/2017	25/04/2017	-0.37	12,000,000.00	12,002,960.88	Fixed	MITSUBISHI UFJ FINANCIAL GROUP INC.	0.10	A-1	P-1	F1	JAPAN	THE BANK OF TOKYO-MITSUBISHI UFJ LTD.
Asset Backed Commercial Paper	ANTALIS SA	0ANS01EL9	18/04/2017	18/04/2017	-0.24	20,000,000.00	20,002,268.03	Fixed	Societe Generale	0.10	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	ANTALIS SA	0ANS01EV7	24/04/2017	24/04/2017	-0.24	9,000,000.00	9,001,380.84	Fixed	Societe Generale	0.10	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	ANTALIS SA	0ANS01EZ8	23/05/2017	23/05/2017	-0.24	46,000,000.00	46,015,956.15	Fixed	Societe Generale	0.30	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	ANTALIS SA	0ANS01F20	14/06/2017	14/06/2017	-0.24	94,000,000.00	94,046,401.81	Fixed	Societe Generale	0.60	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	ANTALIS SA	0ANS01F38	21/06/2017	21/06/2017	-0.24	8,500,000.00	8,504,592.82	Fixed	Societe Generale	0.10	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	COLLATERALIZED CP III CO. LLC REPO B RE	A00001X76	02/05/2017	02/05/2017	-0.22	47,000,000.00	47,009,121.81	Fixed	JP Morgan Chase & Co.	0.30	A-1	P-1	NR	UNITED STATES	JP Morgan Chase Bank
Asset Backed Commercial Paper	LMA S.A.	0LMA01PC3	15/05/2017	15/05/2017	-0.18	20,000,000.00	20,004,404.01	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK
Asset Backed Commercial Paper	LMA S.A.	0LMA01PM1	24/05/2017	24/05/2017	-0.19	27,000,000.00	27,007,559.72	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK
Asset Backed Commercial Paper	LMA S.A.	0LMA01PQ2	30/05/2017	30/05/2017	-0.19	35,000,000.00	35,010,909.15	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK
Asset Backed Commercial Paper	LMA S.A.	0LMA01PT6	31/05/2017	31/05/2017	-0.19	40,000,000.00	40,012,678.84	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK
Asset Backed Commercial Paper	LMA S.A.	0LMA01S22	14/08/2017	14/08/2017	-0.28	37,000,000.00	37,038,905.06	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK
Asset Backed Commercial Paper	LMA S.A.	0LMA01S82	16/08/2017	16/08/2017	-0.28	33,000,000.00	33,035,212.90	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK
Asset Backed Commercial Paper	LMA S.A.	0LMA01SE6	17/08/2017	17/08/2017	-0.28	29,000,000.00	29,031,170.54	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK
Asset Backed Commercial Paper	LMA S.A.	0LMA01SN6	23/08/2017	23/08/2017	-0.28	33,000,000.00	33,037,012.10	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK
Asset Backed Commercial Paper	COLLATERALIZED CP III CO.	E003G4N	08/11/2017	08/11/2017	-0.23	11,000,000.00	11,015,558.52	Fixed	JP Morgan Chase & Co.	0.10	A-1	P-1	NR	UNITED STATES	JP Morgan Chase Bank
Asset Backed Commercial Paper	ANTALIS SA	0ANS01EY1	15/05/2017	15/05/2017	-0.24	25,000,000.00	25,007,337.73	Fixed	Societe Generale	0.20	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	ANTALIS SA	0ANS01F46	23/06/2017	23/06/2017	-0.24	70,000,000.00	70,038,757.12	Fixed	Societe Generale	0.40	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	LMA S.A.	0LMA01PO7	25/05/2017	25/05/2017	-0.19	75,000,000.00	75,021,395.44	Fixed	CREDIT AGRICOLE SA	0.50	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK
Asset Backed Commercial Paper	LMA S.A.	0LMA01S63	14/08/2017	14/08/2017	-0.28	18,000,000.00	18,018,526.64	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01WM6	10/08/2017	10/08/2017	-0.20	37,500,000.00	37,527,319.15	Fixed	BNP Paribas	0.20	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	OPUSALPHA FUNDING LIMITED	A00002T61	21/04/2017	21/04/2017	-0.26	157,000,000.00	157,022,692.90	Fixed	STATE OF HESSEN	0.90	A-1	P-1	NR	GERMANY	LANDESBANK HESSEN-THUERINGEN GIROZENTRALE (UNGUARANTEED)
Asset Backed Commercial Paper	SHEFFIELD RECEIVABLES COMPANY LLC	0SHE01FG8	15/06/2017	15/06/2017	-0.29	97,000,000.00	97,058,647.65	Fixed	Barclays PLC	0.60	NR	P-1	F1	UNITED KINGDOM	Barclays Bank PLC
Asset Backed Commercial Paper	LMA S.A.	0LMA01SR7	24/08/2017	24/08/2017	-0.28	15,000,000.00	15,016,940.51	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK
Asset Backed Commercial Paper	LMA S.A.	0LMA01T54	06/09/2017	06/09/2017	-0.28	19,000,000.00	19,023,382.35	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK
Asset Backed Commercial Paper	LMA S.A.	0LMA01TJ4	14/06/2017	14/06/2017	-0.34	15,000,000.00	15,010,492.46	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK
Asset Backed Commercial Paper	LMA S.A.	0LMA01TT2	22/05/2017	22/05/2017	-0.35	25,000,000.00	25,012,403.43	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK
Asset Backed Commercial Paper	LMA S.A.	0LMA01U37	24/04/2017	24/04/2017	-0.36	15,000,000.00	15,003,451.07	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK
Asset Backed Commercial Paper	LMA S.A.	0LMA01U86	03/04/2017	03/04/2017	-0.37	75,000,000.00	75,001,541.70	Fixed	CREDIT AGRICOLE SA	0.50	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK
Asset Backed Commercial Paper	MANAGED AND ENHANCED TAP (MAGENTA) FU	0MET01CK5	03/04/2017	03/04/2017	-0.18	40,000,000.00	40,000,400.36	Fixed	GROUP BPCE	0.20	A-1	P-1	NR	FRANCE	NATIXIS
Asset Backed Commercial Paper	MANAGED AND ENHANCED TAP (MAGENTA) FU	0MET01CM1	18/04/2017	18/04/2017	-0.18	18,000,000.00	18,001,531.40	Fixed	GROUP BPCE	0.10	A-1	P-1	NR	FRANCE	NATIXIS
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01W79	11/04/2017	11/04/2017	-0.21	23,500,000.00	23,501,350.94	Fixed	BNP Paribas	0.10	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01WC8	26/04/2017	26/04/2017	-0.12	33,700,000.00	33,702,810.04	Fixed	BNP Paribas	0.20	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01WE4	31/05/2017	31/05/2017	-0.16	6,000,000.00	6,001,601.29	Fixed	BNP Paribas	0.00	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01WF1	25/05/2017	25/05/2017	-0.16	21,500,000.00	21,505,164.04	Fixed	BNP Paribas	0.10	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01WG9	31/05/2017	31/05/2017	-0.16	30,000,000.00	30,008,006.48	Fixed	BNP Paribas	0.20	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01WI5	15/05/2017	15/05/2017	-0.22	7,000,000.00	7,001,883.99	Fixed	BNP Paribas	0.00	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01WO2	23/06/2017	23/06/2017	-0.28	55,000,000.00	55,035,538.45	Fixed	BNP Paribas	0.30	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	METLIFE SHORT TERM FUNDING LLC	0MST01C97	04/05/2017	04/05/2017	-0.30	85,000,000.00	85,023,410.50	Fixed	MetLife Inc.	0.50	A-1+	P-1	F1+	UNITED STATES	Metropolitan Life Insurance Co.
Asset Backed Commercial Paper	OPUSALPHA FUNDING LIMITED	A00002Q72	06/04/2017	06/04/2017	-0.25	25,000,000.00	25,000,868.60	Fixed	STATE OF HESSEN	0.20	A-1	P-1	NR	GERMANY	LANDESBANK HESSEN-THUERINGEN GIROZENTRALE (UNGUARANTEED)
Asset Backed Commercial Paper	REGENCY ASSETS LIMITED	0RAL01KN0	06/04/2017	06/04/2017	-0.32	14,500,000.00	14,500,644.49	Fixed	HSBC Holdings PLC	0.10	A-1	P-1	NR	UNITED KINGDOM	HSBC Bank PLC
Asset Backed Commercial Paper	SHEFFIELD RECEIVABLES COMPANY LLC	0SHE01FD5	04/04/2017	04/04/2017	-0.25	50,000,000.00	50,001,042.32	Fixed	Barclays PLC	0.30	NR	P-1	F1	UNITED KINGDOM	Barclays Bank PLC
Asset Backed Commercial Paper	SHEFFIELD RECEIVABLES COMPANY LLC	0SHE01FE3	06/06/2017	06/06/2017	-0.28	49,000,000.00	49,025,171.35	Fixed	Barclays PLC	0.30	NR	P-1	F1	UNITED KINGDOM	Barclays Bank PLC
Asset Backed Commercial Paper	SHEFFIELD RECEIVABLES COMPANY LLC	0SHE01FF0	13/06/2017	13/06/2017	-0.28	85,500,000.00	85,548,579.76	Fixed	Barclays PLC	0.50	NR	P-1	F1	UNITED KINGDOM	Barclays Bank PLC
Asset Backed Commercial Paper	SHEFFIELD RECEIVABLES COMPANY LLC	0SHE01FG6	26/06/2017	26/06/2017	-0.29	20,000,000.00	20,013,866.05	Fixed	Barclays PLC	0.10	NR	P-1	F1	UNITED KINGDOM	Barclays Bank PLC
Asset Backed Commercial Paper	WEINBERG CAPITAL LIMITED	A00003TP1	13/04/2017	13/04/2017	-0.30	56,300,000.00	56,305,631.45	Fixed	STATE OF BADEN-WUERTTEMBERG	0.30	NR	P-1	F1	GERMANY	LANDESBANK BADEN-WURTTEMBERG (UNGUARANTEED)
Asset Backed Commercial Paper	WEINBERG CAPITAL LIMITED	A00003BN1	24/04/2017	24/04/2017	-0.31	99,000,000.00	99,019,612.94	Fixed	STATE OF BADEN-WUERTTEMBERG	0.60	NR	P-1	F1	GERMANY	LANDESBANK BADEN-WURTTEMBERG (UNGUARANTEED)
Asset Backed Commercial Paper	COLLATERALIZED CP III CO.	E0037V5	09/08/2017	09/08/2017	-0.19	70,000,000.00	70,048,097.07	Fixed	JP Morgan Chase & Co.	0.40	A-1	P-1	NR	UNITED STATES	JP Morgan Chase Bank
Asset Backed Commercial Paper	COLLATERALIZED CP III CO.	E003FQT	03/11/2017	03/11/2017	-0.23	85,500,000.00	85,618,196.15	Fixed	JP Morgan Chase & Co.	0.50	A-1	P-1	NR	UNITED STATES	JP Morgan Chase Bank
Asset Backed Commercial Paper	COLLATERALIZED ZERO 09/17	E003JD6	13/09/2017	13/09/2017	-0.30	20,000,000.00	20,027,542.23	Fixed	JP Morgan Chase & Co.	0.10	A-1	P-1	NR	UNITED STATES	JP Morgan Chase Bank
Certificate of Deposit	CITIBANK N.A - LONDON BRANCH	0CTT01AE9	31/05/2017	31/05/2017	-0.42	196,000,000.00	196,137,347.50	Fixed	Citigroup	1.20	A-1	P-1	F1+	UNITED STATES	NA
Certificate of Deposit	COOPERATIEVE RABOBANK U.A	0RAB02JL6	22/12/2017	22/12/2017	-0.27	8,500,000.00	8,516,939.10	Fixed	Cooperatieve Rabobank U.A	0.10	A-1	P-1	F1+	NETHERLANDS	NA
Certificate of Deposit	CREDIT SUISSE AG LONDON BRANCH	0BQ001BQ7	15/05/2017	15/05/2017	-0.20	105,000,000.00	105,025,692.50	Fixed	Credit Suisse Group	0.60	A-1	P-1	F1	SWITZERLAND	NA
Certificate of Deposit	HSBC FRANCE	0CCF01AW5	09/05/2017	09/05/2017	-0.39	165,000,000.00	165,068,013.40	Fixed	HSBC Holdings PLC	1.00	A-1+	P-1	F1+	UNITED KINGDOM	NA
Certificate of Deposit	MIZUHO BANK LIMITED-LONDON	0MCB01DV1	03/08/2017	03/08/2017	0.00	147,000,000.00	147,192,044.80	Fixed	Mizuho Financial Group	0.90	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	NORINCHUKIN BANK JOM	0NBJ01JX3	13/09/2017	13/09/2017	-0.30	50,000,000.00	50,068,855.58	Fixed	NORINCHUKIN BANK JOM	0.30	A-1	P-1	NR	JAPAN	NA
Certificate of Deposit	SOCIETE DE FINANCEMENT LOCAL	A00002WB6	24/07/2017	24/07/2017	-0.40	19,000,000.00	19,024,416.39	Fixed	Republic of France	0.10	A-1+	P-1	F1+	FRANCE	NA
Certificate of Deposit	SVENSKA HANDELSBANKEN AB	0SVE01DR0	18/07/2017	18/07/2017	-0.33	83,500,000.00	83,582,807.69	Fixed	Svenska Handelsbanken	0.50	A-1+	P-1	F1+	SWEDEN	NA
Certificate of Deposit	AGENCE FRANCAISE DE DEVELOPMENT	0AFD01AH4	17/08/2017	17/08/2017	-0.37	98,000,000.00	98,141,141.09	Fixed	Republic of France	0.60	A-1+	NR	F1+	FRANCE	NA
Certificate of Deposit	BANK OF CHINA-LUXEMBOURG	0BEI001A59	08/05/2017	08/05/2017	-0.22	100,000,000.00	100,022,623.60	Fixed	BANK OF CHINA LIMITED	0.60	A-1	P-1	F1	CHINA	NA
Certificate of Deposit	BANQUE FEDERATIVE DU CREDIT MUTUEL	0BKF01DH8	14/06/2017	14/06/2017	-0.34	175,000,000.00	175,124,321.00	Fixed	Credit Mutuel-CIC	1.10	A-1	P-1	F1	FRANCE	NA
Certificate of Deposit	BNP PARIBAS FORTIS SA/NV	0FBN01AN2	18/04/2017	18/04/2017	-0.45	140,000,000.00	140,029,762.70	Fixed	BNP Paribas	0.80	A-1	P-1	F1	FRANCE	NA
Certificate of Deposit	BPCE SA	0BPC01ZJ7	03/04/2017	03/04/2017	-0.19	110,000,000.00	110,001,162.30	Fixed	GROUP BPCE	0.70	A-1	P-1	F1	FRANCE	NA
Certificate of Deposit	BPCE SA	0BPC01ZA5	01/06/2017	01/06/2017	-0.27	96,800,000.00	96,844,347.20	Fixed	GROUP BPCE	0.60	A-1	P-1	F1	FRANCE	NA
Certificate of Deposit	BPIFRANCE FINANCEMENT SA	A00002781	21/04/2017	21/04/2017	-0.29	93,000,000.00	93,015,005.34	Fixed	Republic of France	0.60	NR	P-1	F1+	FRANCE	NA
Certificate of Deposit	BRED BANQUE POPULAIRE	0SL003HZ5	03/07/2017	03/07/2017	0.00	152,000,000.00	152,123,050.70	Fixed	GROUP BPCE	0.90	A-1	P-1	F1	FRANCE	NA
Certificate of Deposit	CHINA CONSTRUCTION BANK CORPORATION L(	A000038K1	15/06/2017	15/06/2017	-0.22	50,000,000.00	50,022,929.54	Fixed	CHINA CONSTRUCTION BANK CORPORATION	0.30	A-1	P-1	F1	CHINA	NA
Certificate of Deposit	CHINA CONSTRUCTION BANK CORPORATION L	A00003AL6	21/06/2017	21/06/2017	-0.25	97,000,000.00	97,054,597.35	Fixed	CHINA CONSTRUCTION BANK CORPORATION	0.60	A-1	NR	NR	CHINA	NA
Certificate of Deposit	CHINA CONSTRUCTION BANK CORPORATION-H	0CW001AQ3	22/05/2017	22/05/2017	-0.19	100,000,000.00	100,026,929.50	Fixed	CHINA CONSTRUCTION BANK CORPORATION	0.60	A-1	P-1	F1	CHINA	NA
Certificate of Deposit	CITIBANK N.A - LONDON BRANCH	0CTT01AD1	06/04/2017	06/04/2017	-0.41	100,000,000.00	100,005,700.30	Fixed	Citigroup	0.60	A-1	P-1	F1+	UNITED STATES	NA
Certificate of Deposit	COOPERATIEVE RABOBANK U.A	0RAB023C6	22/06/2017	22/06/2017	-0.30	20,000,000.00	20,013,687.42	Fixed	Cooperatieve Rabobank U.A	0.10	A-1	P-1	F1+	NETHERLANDS	NA
Certificate of Deposit	COOPERATIEVE RABOBANK U.A	0RAB02JD4	22/09/2017	22/09/2017	-0.29	20,000,000.00	20,028,095.35	Fixed	Cooperatieve Rabobank U.A	0.10	A-1	P-1	F1+	NETHERLANDS	NA
Certificate of Deposit	COOPERATIEVE RABOBANK U.A	0RAB02HE2	21/12/2017	21/12/2017	-0.27	20,000,000.00	20,039,708.40	Fixed	Cooperatieve Rabobank U.A	0.10	A-1	P-1	F1+	NETHERLANDS	NA
Certificate of Deposit	COOPERATIEVE RABOBANK U.A	0RAB02JY8	26/06/2017	26/06/2017	-0.33	72,800,000.00	72,858,349.28	Fixed	Cooperatieve Rabobank U.A	0.40	A-1	P-1	F1+	NETHERLANDS	NA
Certificate of Deposit	COOPERATIEVE RABOBANK U.A	FR0123809640	01/04/2017	22/08/2017	0.21	200,000,000.00	200,000,000.00	Fixed	Cooperatieve Rabobank U.A	1.20	A-1	P-1	F1+	NETHERLANDS	NA
Certificate of Deposit	COOPERATIEVE RABOBANK U.A	FR0123968291	01/04/2017	23/10/2017	0.21	153,000,000.00	153,000,000.00	Fixed	Cooperatieve Rabobank U.A	0.90	A-1	P-1	F1+	NETHERLANDS	NA
Certificate of Deposit	CREDIT SUISSE AG LONDON BRANCH	0BQ001BT1	26/05/2017	26/05/2017	-0.19	10,000,000.00	10,002,905.14	Fixed	Credit Suisse Group	0.10	A-1	P-1	F1	SWITZERLAND	NA
Certificate of Deposit	CREDIT SUISSE AG LONDON BRANCH	0BQ001BV6	05/09/2017	05/09/2017	-0.34	125,000,000.00	125,185,640.00	Fixed	Credit Suisse Group	0.80	A-1	P-1	F1	SWITZERLAND	NA
Certificate of Deposit	DEXIA CREDIT LOCAL (SOVEREIGN GUARANTEE	FR0123904660	01/04/2017	19/04/2017	0.25	180,000,000.00	180,000,000.00	Variable	Dexia Group	1.10	A-1+	P-1	F1+	BELGIUM	NA
Certificate of Deposit	INDUSTRIAL & COMMERCIAL BK OF CHINA LUX	0QO001GP3	16/05/2017	16/05/2017	-0.26	36,000,000.00	36,011,707.52	Fixed	INDUSTRIAL AND COMMERCIAL BANK OF CHIN	0.20	A-1	P-1	F1	CHINA	NA
Certificate of Deposit	INDUSTRIAL & COMMERCIAL BK OF CHINA LUX	0QO001HD9	06/06/2017	06/06/2017	-0.25	50,000,000.00	50,022,931.31	Fixed	INDUSTRIAL AND COMMERCIAL BANK OF CHIN	0.30	A-1	P-1	F1	CHINA	NA
Certificate of Deposit	INDUSTRIAL & COMMERCIAL BK OF CHINA LUX	0QO001I06	22/06/2017	22/06/2017	-0.27	20,000,000.00	20,012,308.49	Fixed	INDUSTRIAL AND COMMERCIAL BANK OF CHIN	0.10	A-1	P-1	F1	CHINA	NA
Certificate of Deposit	INDUSTRIAL AND COMMERCIAL BANK OF CHIN	A00003EF5	03/04/2017	03/04/2017	-0.38	45,000,000.00	45,000,950.04	Fixed	INDUSTRIAL AND COMMERCIAL BANK OF CHIN	0.30	A-1	P-1	F1	CHINA	NA
Certificate of Deposit	KBC BANK NV	0KBC01RQ0	23/05/2017	23/05/2017	-0.40	130,000,000.00	130,075,185.50	Fixed	KBC GROUPE NV	0.80	A-1	P-1	F1	BELGIUM	NA
Certificate of Deposit	KBC BANK NV	0KBC01RR8	13/06/2017	13/06/2017	-0.40	170,000,000.00	170,138,030.00	Fixed	KBC GROUPE NV	1.00	A-1	P-1	F1	BELGIUM	NA
Certificate of Deposit	MITSUBISHI UFJ TRUST & BANKING CORP-LOND	0MTL01BR2	05/04/2017	05/04/2017	-0.25	150,000,000.00	150,004,171.90	Fixed	MITSUBISHI UFJ FINANCIAL GROUP INC.	0.90	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	MITSUBISHI UFJ TRUST & BANKING CORP-LOND	0MTL01BU5	20/06/2017	20/06/2017	-0.29	95,000,000.00	95,062,370.78	Fixed	MITSUBISHI UFJ FINANCIAL GROUP INC.	0.60	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	MITSUBISHI UFJ TRUST & BANKING CORP-LOND	0MTL01BW1	24/08/2017	24/08/2017	-0.29	48,500,000.00	48,556,733.43	Fixed	MITSUBISHI UFJ FINANCIAL GROUP INC.	0.30	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	MITSUBISHI UFJ TRUST & BANKING CORP-LOND	0MTL01BX9	08/09/2017	08/09/2017	-0.31	95,000,000.00	95,131,096.62	Fixed	MITSUBISHI UFJ FINANCIAL GROUP INC.	0.60	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	MIZUHO BANK LIMITED-LONDON	0MCB01DP4	10/04/2017	10/04/2017	-0.41	35,000,000.00	35,003,635.06	Fixed	Mizuho Financial Group	0.20	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	MIZUHO BANK LIMITED-LONDON	0MCB01DU3	03/07/2017	03/07/2017	0.00	96,500,000.00	96,600,115.28	Fixed	Mizuho Financial Group	0.60	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	NATIXIS	0NTB01CD2	01/06/2017	01/06/2017	-0.28	43,500,000.00	43,520,667.91	Fixed	GROUP BPCE	0.30	A-1	P-1	F1	FRANCE	NA
Certificate of Deposit	NORINCHUKIN BANK JOM	0NBJ01JL9	12/04/2017	12/04/2017	-0.39	155,500,000.00	155,518,548.50	Fixed	NORINCHUKIN BANK JOM	0.90	A-1	P-1	NR	JAPAN	NA
Certificate of Deposit	NORINCHUKIN BANK JOM	0NBJ01JT2	10/07/2017	10/07/2017	-0.32	97,000,000.00	97,086,338.09	Fixed	NORINCHUKIN BANK JOM	0.60	A-1	P-1	NR	JAPAN	NA
Certificate of Deposit	NORINCHUKIN BANK JOM	0NBJ01LY1	10/07/2017	10/07/2017	-0.37	40,000,000.00	40,041,714.88	Fixed	NORINCHUKIN BANK JOM	0.20	A-1	P-1	NR	JAPAN	NA
Certificate of Deposit	PROCTER & GAMBLE CO.	0PRO01FG1	11/05/2017	11/05/2017	-0.31	18,500,000.00	18,506,377.71	Fixed	Procter & Gamble Co.	0.10	A-1+	P-1	NR	UNITED STATES	NA
Certificate of Deposit	PROCTER & GAMBLE CO.	0PRO01FQ9	11/07/2017	11/07/2017	-0.31	70,000,000.00	70,060,934.04	Fixed	Procter & Gamble Co.	0.40	A-1+	P-1	NR	UNITED STATES	NA
Certificate of Deposit	SUMITOMO MITSUI BANKING CORPORATION-BR	0RM001CL4	20/06/2017	20/06/2017	-0.32	153,000,000.00	153,108,976.30	Fixed	SUMITOMO MITSUI FINANCIAL GROUP INCORPO	0.90	A-1	P-1	F1	JAPAN	NA

Certificate of Deposit	SUMITOMO MITSUI TRUST BANK LTD	0ST80ID27	07/08/2017	07/08/2017	-0.31	98,000,000.00	98,108,187.32	Fixed	SUMITOMO MITSUI TRUST HOLDINGS INC	0.60	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	SUMITOMO MITSUI TRUST BANK LTD	0ST80ID K4	13/09/2017	13/09/2017	-0.34	98,500,000.00	98,653,763.05	Fixed	SUMITOMO MITSUI TRUST HOLDINGS INC	0.60	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	SVENSKA HANDELSBANKEN AB	0SVE01E16	23/10/2017	23/10/2017	-0.28	30,000,000.00	30,047,935.10	Fixed	Svenska Handelsbanken	0.20	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	SUMITOMO MITSUI TRUST BANK LTD	0ST80ID G3	14/06/2017	14/06/2017	-0.30	107,000,000.00	107,066,083.50	Fixed	SUMITOMO MITSUI TRUST HOLDINGS INC	0.60	A-1	P-1	F1	JAPAN	NA
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01DX7	17/08/2017	17/08/2017	-0.31	50,000,000.00	50,059,525.32	Fixed	Svenska Handelsbanken	0.30	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	UNIBAIL-RODAMCO SE	A00003607	07/06/2017	07/06/2017	-0.38	28,500,000.00	28,520,175.43	Fixed	UNIBAIL-RODAMCO SE	0.20	A-1	NR	F1	FRANCE	NA
Financial Company Commercial Paper	BANK OF CHINA-FRANKFURT	0PW00QQE8	16/05/2017	16/05/2017	-0.18	40,000,000.00	40,009,254.22	Fixed	BANK OF CHINA LIMITED	0.20	A-1	P-1	F1	CHINA	NA
Financial Company Commercial Paper	OP CORPORATE BANK PLC	0POH01DG1	27/07/2017	27/07/2017	-0.44	50,000,000.00	50,071,606.78	Fixed	OP Cooperative	0.30	A-1+	P-1	NR	FINLAND	NA
Financial Company Commercial Paper	BANK OF CHINA LTD-PARIS	0SG001AZ2	24/04/2017	24/04/2017	-0.37	98,000,000.00	98,023,173.99	Fixed	BANK OF CHINA LIMITED	0.60	A-1	P-1	F1	CHINA	NA
Financial Company Commercial Paper	BANK OF CHINA-FRANKFURT	0PW00PZ2	09/05/2017	09/05/2017	-0.20	50,000,000.00	50,010,824.94	Fixed	BANK OF CHINA LIMITED	0.30	A-1	P-1	F1	CHINA	NA
Financial Company Commercial Paper	BANK OF CHINA-LUXEMBOURG	0RE001AJ2	02/05/2017	02/05/2017	-0.21	23,500,000.00	23,504,251.69	Fixed	BANK OF CHINA LIMITED	0.10	A-1	P-1	F1	CHINA	NA
Financial Company Commercial Paper	BANQUE FEDERATIVE DU CREDIT MUTUEL	0BKF01DK1	06/04/2017	06/04/2017	-0.38	100,000,000.00	100,005,282.80	Fixed	Credit Mutuel-CIC	0.60	A-1	P-1	F1	FRANCE	NA
Financial Company Commercial Paper	BANQUE FEDERATIVE DU CREDIT MUTUEL	0BKF01DM7	15/08/2017	15/08/2017	-0.35	130,000,000.00	130,172,191.90	Fixed	Credit Mutuel-CIC	0.80	A-1	P-1	F1	FRANCE	NA
Financial Company Commercial Paper	BANQUE FEDERATIVE DU CREDIT MUTUEL	0BKF01DP0	23/06/2017	23/06/2017	-0.38	50,000,000.00	50,043,848.13	Fixed	Credit Mutuel-CIC	0.30	A-1	P-1	F1	FRANCE	NA
Financial Company Commercial Paper	CHINA CONSTRUCTION BANK CORPORATION 11	A000035R9	06/06/2017	06/06/2017	-0.26	50,000,000.00	50,023,849.17	Fixed	CHINA CONSTRUCTION BANK CORPORATION	0.30	A-1	P-1	NR	CHINA	NA
Financial Company Commercial Paper	DZ BANK AG	0DZB01Y43	07/04/2017	07/04/2017	-0.29	200,000,000.00	200,009,680.90	Fixed	DZ BANK AG	1.20	A-1+	P-1	F1+	GERMANY	NA
Financial Company Commercial Paper	DZ BANK AG	0DZB01YF8	31/05/2017	31/05/2017	-0.38	12,000,000.00	12,007,611.65	Fixed	DZ BANK AG	0.10	A-1+	P-1	F1+	GERMANY	NA
Financial Company Commercial Paper	INDUSTRIAL & COMMERCIAL BK OF CHINA LUX	0QO001FF6	18/04/2017	18/04/2017	-0.24	205,000,000.00	205,023,247.30	Fixed	INDUSTRIAL AND COMMERCIAL BANK OF CHIN	1.20	A-1	P-1	F1	CHINA	NA
Financial Company Commercial Paper	NORDEA BANK AB	0NOR01CM2	05/04/2017	05/04/2017	-0.37	55,000,000.00	55,022,264.49	Fixed	Nordea Bank AB	0.30	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	NORDEA BANK AB	0NOR01FA5	15/06/2017	15/06/2017	-0.45	244,000,000.00	244,229,013.40	Fixed	Nordea Bank AB	1.50	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	NORDEA BANK AB	0NOR01FS6	27/07/2017	27/07/2017	-0.42	295,000,000.00	295,403,248.90	Fixed	Nordea Bank AB	1.80	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	NORDEA BANK AB	0NOR01G14	31/07/2017	31/07/2017	-0.42	100,000,000.00	100,141,367.90	Fixed	Nordea Bank AB	0.60	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	OP CORPORATE BANK PLC	0POH01D71	29/09/2017	29/09/2017	-0.37	48,000,000.00	48,089,544.57	Fixed	OP Cooperative	0.30	A-1+	P-1	NR	FINLAND	NA
Financial Company Commercial Paper	OP CORPORATE BANK PLC	0POH01DK2	29/12/2017	29/12/2017	-0.34	96,000,000.00	96,247,255.48	Fixed	OP Cooperative	0.60	A-1+	P-1	NR	FINLAND	NA
Financial Company Commercial Paper	RABOBANK/AUSTRALIA	0KB001AH4	24/04/2017	24/04/2017	-0.36	35,000,000.00	35,008,057.26	Fixed	Cooperatieve Rabobank U.A	0.20	A-1	P-1	F1+	NETHERLANDS	NA
Financial Company Commercial Paper	SUMITOMO MITSUI BANKING CORPORATION-BR	0JM001CQ3	10/04/2017	10/04/2017	-0.47	245,000,000.00	245,028,799.20	Fixed	SUMITOMO MITSUI FINANCIAL GROUP INCORPO	1.50	A-1	P-1	F1	JAPAN	NA
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01DK5	06/07/2017	06/07/2017	-0.33	78,000,000.00	78,069,797.55	Fixed	Svenska Handelsbanken	0.50	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01DM1	09/08/2017	09/08/2017	-0.31	250,000,000.00	250,280,372.90	Fixed	Svenska Handelsbanken	1.50	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01DQ2	11/08/2017	11/08/2017	-0.31	48,500,000.00	48,555,229.15	Fixed	Svenska Handelsbanken	0.30	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01DZ2	20/10/2017	20/10/2017	-0.29	30,000,000.00	30,048,924.27	Fixed	Svenska Handelsbanken	0.20	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01EA6	21/08/2017	21/08/2017	-0.32	138,000,000.00	138,177,199.50	Fixed	Svenska Handelsbanken	0.80	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01F23	03/10/2017	03/10/2017	0.00	9,000,000.00	9,016,500.20	Fixed	Svenska Handelsbanken	0.10	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	TORONTO DOMINION BANK LONDON BRANCH	0GJ001AW4	12/04/2017	12/04/2017	-0.14	130,000,000.00	130,005,569.00	Fixed	The Toronto Dominion Bank	0.80	A-1+	P-1	F1+	CANADA	NA
Non-Financial Company Commercial Paper	DANAHER EUROPEAN FINANCE SA	0DEF01BL4	07/04/2017	07/04/2017	-0.32	25,000,000.00	25,001,333.70	Fixed	DANAHER CORPORATION	0.20	A-1	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	ERSTE ABWICKLUNGSANSTALT	29604EAG3	09/06/2017	09/06/2017	-0.47	97,000,000.00	97,087,517.94	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.60	A-1+	P-1	F1+	GERMANY	NA
Non-Financial Company Commercial Paper	KA FINANZ AG (AUSTRIA GUARANTEED)	0KFA01CY9	19/05/2017	19/05/2017	-0.40	100,000,000.00	100,054,115.70	Fixed	REPUBLIC OF AUSTRIA	0.60	A-1+	P-1	F1+	AUSTRIA	NA
Non-Financial Company Commercial Paper	KA FINANZ AG (AUSTRIA GUARANTEED)	0KFA01D36	19/07/2017	19/07/2017	-0.43	35,000,000.00	35,046,198.96	Fixed	REPUBLIC OF AUSTRIA	0.20	A-1+	P-1	F1+	AUSTRIA	NA
Financial Company Commercial Paper	MITSUBISHI CORPORATION FINANCE PLC	0GY001BS3	06/04/2017	06/04/2017	-0.37	79,000,000.00	79,004,062.19	Fixed	MITSUBISHI CORP	0.50	A-1	P-1	NR	JAPAN	NA
Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FP1	10/07/2017	10/07/2017	-0.31	27,000,000.00	27,023,270.84	Fixed	Procter & Gamble Co.	0.20	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	TOYOTA LEASING GMBH	0TLG01AC0	21/04/2017	21/04/2017	-0.34	18,000,000.00	18,003,404.86	Fixed	Toyota Motor Corp.	0.10	A-1+	P-1	NR	JAPAN	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DE3	03/10/2017	03/10/2017	-0.43	48,000,000.00	48,107,652.50	Fixed	Republic of France	0.30	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DJ2	19/06/2017	19/06/2017	-0.45	50,000,000.00	50,049,983.63	Fixed	Republic of France	0.30	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	AGENCE CENTRALE DES ORGANISMES DE SECU	0ACD01E14	06/06/2017	06/06/2017	-0.45	245,000,000.00	245,201,029.90	Fixed	Republic of France	1.50	A-1+	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	AGENCE CENTRALE DES ORGANISMES DE SECU	0ACD01EV2	10/05/2017	10/05/2017	-0.45	200,000,000.00	200,098,660.70	Fixed	Republic of France	1.20	A-1+	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	KA FINANZ AG (AUSTRIA GUARANTEED)	0KFA01D93	13/04/2017	13/04/2017	-0.49	75,000,000.00	75,012,255.18	Fixed	REPUBLIC OF AUSTRIA	0.50	A-1+	P-1	F1+	AUSTRIA	NA
Non-Financial Company Commercial Paper	KA FINANZ AG (AUSTRIA GUARANTEED)	0KFA01DA0	02/05/2017	02/05/2017	-0.48	40,000,000.00	40,016,712.98	Fixed	REPUBLIC OF AUSTRIA	0.20	A-1+	P-1	F1+	AUSTRIA	NA
Non-Financial Company Commercial Paper	L'OREAL SA	0LSS01BR0	12/04/2017	12/04/2017	-0.40	48,500,000.00	48,505,931.40	Fixed	L'OREAL SA	0.30	A-1+	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	L'OREAL SA	0LSS01BT6	18/05/2017	18/05/2017	-0.42	37,900,000.00	37,920,798.59	Fixed	L'OREAL SA	0.20	A-1+	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	L'OREAL SA	0LSS01BV1	30/05/2017	30/05/2017	-0.43	50,000,000.00	50,035,677.74	Fixed	L'OREAL SA	0.30	A-1+	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	L'OREAL SA	0LSS01BW9	20/06/2017	20/06/2017	-0.40	97,000,000.00	97,087,386.51	Fixed	L'OREAL SA	0.60	A-1+	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	METLIFE SHORT TERM FUNDING LLC	0MST01CA2	06/10/2017	06/10/2017	-0.30	40,000,000.00	40,062,809.55	Fixed	MetLife Inc.	0.20	A-1+	P-1	F1+	UNITED STATES	Metropolitan Life Insurance Co.
Non-Financial Company Commercial Paper	DANAHER EUROPEAN FINANCE SA	0DEF01BM2	10/04/2017	10/04/2017	-0.32	36,500,000.00	36,502,920.83	Fixed	DANAHER CORPORATION	0.20	A-1	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	DANAHER EUROPEAN FINANCE SA	0DEF01BN0	10/04/2017	10/04/2017	-0.32	47,500,000.00	47,503,801.05	Fixed	DANAHER CORPORATION	0.30	A-1	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	DANAHER EUROPEAN FINANCE SA	0DEF01BO8	18/04/2017	18/04/2017	-0.32	40,000,000.00	40,006,046.21	Fixed	DANAHER CORPORATION	0.20	A-1	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	DEXIA CREDIT LOCAL (SOVEREIGN GUARANTEE	0MA001C63	26/04/2017	26/04/2017	-0.28	50,000,000.00	50,009,562.27	Fixed	Dexia Group	0.30	A-1+	P-1	F1+	BELGIUM	NA
Non-Financial Company Commercial Paper	ERSTE ABWICKLUNGSANSTALT	29604EAI9	24/07/2017	24/07/2017	-0.49	50,000,000.00	50,077,712.40	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.30	A-1+	P-1	F1+	GERMANY	NA
Non-Financial Company Commercial Paper	ERSTE ABWICKLUNGSANSTALT	29604EAJ7	27/07/2017	27/07/2017	-0.48	25,000,000.00	25,039,471.13	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.20	A-1+	P-1	F1+	GERMANY	NA
Non-Financial Company Commercial Paper	FMS WERTMANAGEMENT ANSTALT DES OEFFEN	0FMS01BM0	13/04/2017	13/04/2017	-0.75	150,000,000.00	150,017,521.10	Fixed	Germany (Federal Republic of)	0.90	A-1+	P-1	NR	GERMANY	NA
Non-Financial Company Commercial Paper	FMS WERTMANAGEMENT ANSTALT DES OEFFEN	0FMS01BN8	12/04/2017	12/04/2017	-0.75	150,000,000.00	150,034,393.60	Fixed	Germany (Federal Republic of)	0.90	A-1+	P-1	NR	GERMANY	NA
Non-Financial Company Commercial Paper	KA FINANZ AG (AUSTRIA GUARANTEED)	0KFA01CZ6	26/05/2017	26/05/2017	-0.40	48,000,000.00	48,029,763.96	Fixed	REPUBLIC OF AUSTRIA	0.30	A-1+	P-1	F1+	AUSTRIA	NA
Non-Financial Company Commercial Paper	KA FINANZ AG (AUSTRIA GUARANTEED)	0KFA01D02	30/05/2017	30/05/2017	-0.41	55,000,000.00	55,037,488.02	Fixed	REPUBLIC OF AUSTRIA	0.30	A-1+	P-1	F1+	AUSTRIA	NA
Non-Financial Company Commercial Paper	KA FINANZ AG (AUSTRIA GUARANTEED)	0KFA01D10	26/05/2017	26/05/2017	-0.42	12,000,000.00	12,007,716.12	Fixed	REPUBLIC OF AUSTRIA	0.10	A-1+	P-1	F1+	AUSTRIA	NA
Non-Financial Company Commercial Paper	KA FINANZ AG (AUSTRIA GUARANTEED)	0KFA01D44	12/10/2017	12/10/2017	-0.41	35,000,000.00	35,077,565.54	Fixed	REPUBLIC OF AUSTRIA	0.20	A-1+	P-1	F1+	AUSTRIA	NA
Non-Financial Company Commercial Paper	KA FINANZ AG (AUSTRIA GUARANTEED)	0KFA01D69	07/04/2017	07/04/2017	-0.48	85,000,000.00	85,006,874.36	Fixed	REPUBLIC OF AUSTRIA	0.50	A-1+	P-1	F1+	AUSTRIA	NA
Non-Financial Company Commercial Paper	KA FINANZ AG (AUSTRIA GUARANTEED)	0KFA01D77	10/04/2017	10/04/2017	-0.49	100,000,000.00	100,012,255.50	Fixed	REPUBLIC OF AUSTRIA	0.60	A-1+	P-1	F1+	AUSTRIA	NA
Non-Financial Company Commercial Paper	MITSUBISHI CORPORATION FINANCE PLC	0GY001BS3	02/05/2017	02/05/2017	0.00	44,000,000.00	44,013,179.50	Fixed	MITSUBISHI CORP	0.30	A-1	P-1	NR	JAPAN	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01F89	03/04/2017	03/04/2017	-0.32	75,000,000.00	75,001,334.40	Fixed	Procter & Gamble Co.	0.50	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01F97	06/04/2017	06/04/2017	-0.31	70,000,000.00	70,003,016.25	Fixed	Procter & Gamble Co.	0.40	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FA4	11/04/2017	11/04/2017	-0.31	62,000,000.00	62,005,343.08	Fixed	Procter & Gamble Co.	0.40	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FB2	12/04/2017	12/04/2017	-0.31	16,500,000.00	16,501,564.14	Fixed	Procter & Gamble Co.	0.10	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FC0	19/04/2017	19/04/2017	-0.31	26,500,000.00	26,504,110.90	Fixed	Procter & Gamble Co.	0.20	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FD8	25/04/2017	25/04/2017	-0.31	50,000,000.00	50,010,341.97	Fixed	Procter & Gamble Co.	0.30	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FD6	26/04/2017	26/04/2017	-0.31	21,000,000.00	21,004,524.61	Fixed	Procter & Gamble Co.	0.10	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FH9	17/05/2017	17/05/2017	-0.31	19,500,000.00	19,507,731.02	Fixed	Procter & Gamble Co.	0.10	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FF7	17/05/2017	17/05/2017	-0.31	22,000,000.00	22,008,721.87	Fixed	Procter & Gamble Co.	0.10	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FJ5	24/05/2017	24/05/2017	-0.31	35,000,000.00	35,015,987.24	Fixed	Procter & Gamble Co.	0.20	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FK2	31/05/2017	31/05/2017	-0.31	15,000,000.00	15,007,756.68	Fixed	Procter & Gamble Co.	0.10	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FL0	08/06/2017	08/06/2017	-0.31	51,500,000.00	51,530,182.35	Fixed	Procter & Gamble Co.	0.30	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FM8	09/06/2017	09/06/2017	-0.31	104,000,000.00	104,061,846.60	Fixed	Procter & Gamble Co.	0.60	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FO4	05/07/2017	05/07/2017	-0.31	10,000,000.00	10,008,187.89	Fixed	Procter & Gamble Co.	0.10	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FR7	13/07/2017	13/07/2017	0.00	75,000,000.00	75,065,285.93	Fixed	Procter & Gamble Co.	0.50	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	SOCIETE DE FINANCEMENT LOCAL	A00002RC9	24/04/2017	24/04/2017	-0.45	20,000,000.00	20,005,822.87	Fixed	Republic of France	0.10	A-1+	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	TOYOTA KREDITBANK GMBH	0TKG01AY3	20/07/2017	20/07/2017	-0.32	68,000,000.00	68,066,596.05	Fixed	Toyota Motor Corp.	0.40	A-1+	P-1	F1	JAPAN	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01D78	06/04/2017	06/04/2017	-0.46	50,000,000.00	50,003,199.72	Fixed	Republic of France	0.30	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DC7	18/08/2017	18/08/2017	-0.42	29,000,000.00	29,047,155.43	Fixed	Republic of France	0.20	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DD5	03/07/2017	03/07/2017	-0.46	48,000,000.00	48,057,793.61	Fixed	Republic of France	0.30	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DF0	05/04/2017	05/04/2017	-0.48	47,000,000.00	47,002,535.72	Fixed	Republic of France	0.30	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DG8	26/06/2017	26/06/2017	-0.46	50,000,000.00	50,055,629.35	Fixed	Republic of France	0.30	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DH4	20/06/2017	20/06/2017	-0.45	45,000,000.00	45,045,555.27	Fixed	Republic of France	0.30	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DL7	06/07/2017	06/07/2017	-0.49	9,500,000.00	9,512,430.42	Fixed	Republic of France	0.10	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	UNILEVER N.V.	0UNI01BJ5	21/06/2017	21/06/2017	-0.42	70,000,000.00	70,066,219.55	Fixed	Unilever NV/PLC	0.40	A-1	P-1	F1	NETHERLANDS	NA
Non-Financial Company Commercial Paper	UNILEVER N.V.	0UNI01BK2	22/05/2017	22/05/2017	-0.44	65,000,000.00	65,040,546.43	Fixed	Unilever NV/PLC	0.40	A-1	P-1	F1	NETHERLANDS	NA
Non-Financial Company Commercial Paper	UNILEVER N.V.	0UNI01BL0	19/05/2017	19/05/2017	-0.44	50,000,000.00	50,029,352.36	Fixed	Unilever NV/PLC	0.30	A-1	P-1	F1	NETHERLANDS	NA
Non-Financial Company Commercial Paper	UNILEVER N.V.	0UNI01BM8	05/05/2017	05/05/2017	-0.44	35,000,000.00	35,014,716.08	Fixed	Unilever NV/PLC	0.20	A-1	P-1	F1	NETHERLANDS	NA
Non-Financial Company Commercial Paper	UNILEVER N.V.	0UNI01BN6	19/05/2017	19/05/2017	-0.43	33,000,000.00	33,019,151.33	Fixed	Unilever NV/PLC	0.20	A-1	P-1	F1	NETHERLANDS	NA
Non-Financial Company Commercial Paper	UNITED PARCEL SERVICE	0UPS01AK9	20/07/2017	20/07/2017	-0.38	25,000,000.00	25,029,083.35	Fixed	United Parcel Service	0.20	A-1	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	UNITED PARCEL SERVICE	0UPS01AL7	25/07/2017	25/07/2017	-0.38	25,000,000.00	25,030,405.32	Fixed	United Parcel Service	0.20	A-1	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	UNITED PARCEL SERVICE	0UPS01AM5	17/08/2017	17/08/2017	-0.38	25,000,000.00	25,036,486.38	Fixed	United Parcel Service	0.20	A-1	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	UNITED PARCEL SERVICE	0UPS01AN3	21/08/2017	21/08/2017	-0.38	20,000,000.00	20,030,035.17	Fixed	United Parcel Service	0.10	A-1	P-1	NR	UNITED STATES	NA
Non-Negotiable Time Deposit	BNP PARIBAS SA	0BNP01Y72	03/04/2017	03/04/2017	-0.50	100,000,000.00	100,000,000.00	Fixed	BNP Paribas	0.60	A-1	P-1	F1	FRANCE	NA
Non-Negotiable Time Deposit	CHINA CONSTRUCTION BANK CORPORATION LC	A00003F56	03/04/2017	03/04/2017	-0.45	90,000,000.00	90,000,000.00	Fixed	CHINA CONSTRUCTION BANK CORPORATION	0.50	A-1	P-1	F1	CHINA	NA
Non-Negotiable Time Deposit	AUSTRALIA & NEW ZEALAND BANKING GR LTD-	0PY001HW8	03/04/2017	03/04/2017	-0.45	100,000,000.00	100,000,000.00	Fixed	Australia and New Zealand Banking Group	0.60	A-1+	P-1	F1+	AUSTRALIA	NA
Non-Negotiable Time Deposit	AUSTRALIA & NEW ZEALAND BANKING GR LTD-	0PY001HV4	04/04/2017	04/04/2017	-0.48	100,000,000.00	100,000,000.00	Fixed	Australia and New Zealand Banking Group	0.60	A-1+	P-1	F1+	AUSTRALIA	NA
Non-Negotiable Time Deposit	BANK OF CHINA - LONDON	0QW001BB0	03/04/2017	03/04/2017	-0.50	200,000,000.00	200,000,000.00	Fixed	BANK OF CHINA LIMITED	1.20	A-1	P-1	F1	CHINA	NA
Non-Negotiable Time Deposit	BRED BANQUE POPULAIRE	0SL003I92	03/04/2017	03/04/2017	-0.46	300,000,000.00	300,000,000.00	Fixed	GROUP BPCE	1.80	A-1	P-1	F1	FRANCE	NA
Non-Negotiable Time Deposit	CHINA CONSTRUCTION BANK CORPORATION LC	A00003F49	03/04/2017	03/04/2017	-0.45	110,000,000.00	110,000,000.00	Fixed	CHINA CONSTRUCTION BANK CORPORATION	0.70	A-1	P-1	F1	CHINA	NA
Non-Negotiable Time Deposit	COOPERATIEVE RABOBANK U.A	0RAB01BZ5	03/04/2017	03/04/2017	-0.50	100,000,000.00	100,000,000.00	Fixed	Cooperatieve Rabobank U.A	0.60	A-1	P-1	F1+	NETHERLANDS	NA
Non-Negotiable Time Deposit	KBC BANK NV - LONDON	0KBL04FK0	03/04/2017	03/04/2017	-0.44	100,000,000.00	100,000,000.00	Fixed	KBC GROUPE NV	0.60	A-1	P-1	F1	BELGIUM	NA
Non-Negotiable Time Deposit	LANDESBANK BADEN-WURTTEMBERG- LONDON	A00003F31	03/04/2017	03/04/2017	-0.47	150,000,000.00	150,000,000.00	Fixed	STATE OF BADEN-WUERTTEMBERG	0.90	NR	P-1	F1	GERMANY	NA
Other	CASH	CASH	01/04/2017	01/04/2017	0.00	481,926,014.30	481,926,014.30	Fixed		2.90				EUROZONE	
Other Investment (Euro Med Term Note)	ING BANK NV	XS1243097513	05/06/2017	05/06/2017	0.33	19,500,000.00	19,526,601.85	Variable	ING Groep NV	0.10	A-1	P-1	F1	NETHERLANDS	NA

Other Investment (Euro Med Term Note)	THE TORONTO DOMINION BANK	XS1077711403	16/06/2017	16/06/2017	-0.28	17,000,000.00	17,010,105.09	Fixed	The Toronto Dominion Bank	0.10	A-1+	P-1	F1+	CANADA	NA
Other Investment (Euro Med Term Note)	COOPERATIEVE RABOBANK U.A	XS0503734872	21/04/2017	21/04/2017	3.38	19,695,000.00	19,732,673.00	Fixed	Cooperatieve Rabobank U.A	0.10	A-1	P-1	F1+	NETHERLANDS	NA
Other Investment (Euro Med Term Note)	BMW FINANCE NV	XS1052683353	04/04/2017	04/04/2017	0.03	30,000,000.00	30,000,539.48	Variable	BMW AG	0.20	A-1	P-1	NR	GERMANY	NA
Other Investment (Euro Med Term Note)	BMW FINANCE NV	XS1325848346	26/05/2017	26/05/2017	0.00	19,000,000.00	19,009,796.87	Variable	BMW AG	0.10	A-1	P-1	NR	GERMANY	NA
Other Investment (Euro Med Term Note)	DEXIA CREDIT LOCAL (SOVEREIGN GUARANTEE	XS1085171152	10/07/2017	10/07/2017	0.38	97,500,000.00	97,680,794.70	Fixed	Dexia Group	0.60	A-1+	P-1	F1+	BELGIUM	NA
Other Investment (Euro Med Term Note)	GE CAPITAL EUROPEAN FUNDING	XS0626808223	15/06/2017	15/06/2017	0.62	15,000,000.00	15,024,013.81	Variable	General Electric Co.	0.10	A-1+	P-1	NR	UNITED STATES	NA
Other Investment (Medium Term Note)	COOPERATIEVE RABOBANK U.A	XS1554463403	19/04/2017	19/02/2018	0.23	150,000,000.00	150,669,354.50	Variable	Cooperatieve Rabobank U.A	0.90	A-1	P-1	F1+	NETHERLANDS	NA
Other Repurchase Agreement	BNP PARIBAS REPO (LONDON)	0BPE02H31	03/04/2017	03/04/2017	-1.00	100,000,000.00	100,000,000.00	Fixed	BNP Paribas	0.60	A-1	P-1	F1	FRANCE	NA
Other Repurchase Agreement	BNP PARIBAS REPO (LONDON)	0BPE02H80	03/04/2017	03/04/2017	-1.00	100,000,000.00	100,000,000.00	Fixed	BNP Paribas	0.60	A-1	P-1	F1	FRANCE	NA
Other Repurchase Agreement	BNP PARIBAS REPO (LONDON)	0BPE02H98	04/04/2017	04/04/2017	-0.55	100,000,000.00	100,000,000.00	Fixed	BNP Paribas	0.60	A-1	P-1	F1	FRANCE	NA
Other Repurchase Agreement	BNP PARIBAS REPO (LONDON)	0BPE02HA5	03/04/2017	03/04/2017	-1.00	134,040,000.00	134,040,000.00	Fixed	BNP Paribas	0.80	A-1	P-1	F1	FRANCE	NA
Other Repurchase Agreement	SCOTIABANK EUROPE PLC REPO (LONDON)	A00003EZ1	03/04/2017	03/04/2017	-1.25	44,680,000.00	44,680,000.00	Fixed	Bank of Nova Scotia - (ScotiaBank)	0.30	NR	NR	NR	CANADA	NA
Other Repurchase Agreement	SOCIETE GENERALE REPO (LONDON)	0SGE01E05	03/04/2017	03/04/2017	-0.90	100,000,000.00	100,000,000.00	Fixed	Societe Generale	0.60	A-1	P-1	F1	FRANCE	NA
Other Repurchase Agreement	SOCIETE GENERALE REPO (LONDON)	0SGE01E13	03/04/2017	03/04/2017	-1.10	31,280,000.00	31,280,000.00	Fixed	Societe Generale	0.20	A-1	P-1	F1	FRANCE	NA
Treasury Debt	KINGDOM OF THE NETHERLANDS	NL0010661930	15/04/2017	15/04/2017	0.50	72,670,000.00	72,703,481.03	Fixed	KINGDOM OF THE NETHERLANDS	0.40	A-1+	P-1	F1+	NETHERLANDS	NA
Treasury Debt	OBL 0.5 07APR17 REGS	DE0001141638	07/04/2017	07/04/2017	0.50	48,330,000.00	48,339,107.82	Fixed	Germany (Federal Republic of)	0.30	A-1+	P-1	NR	GERMANY	NA
Treasury Debt	REPUBLIC OF FRANCE	FR0124095342	20/04/2017	20/04/2017	-0.55	100,000,000.00	100,029,171.40	Fixed	Republic of France	0.60	NR	P-1	F1+	FRANCE	NA
Treasury Debt	REPUBLIC OF FRANCE	FR0124095359	05/07/2017	05/07/2017	-0.61	200,000,000.00	200,320,648.90	Fixed	Republic of France	1.20	NR	P-1	F1+	FRANCE	NA
Grand Total							**16,552,730,259.53**			**100.10**					

Weighted Average Life 58

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Dollar-weighted average life: The dollar weighted average portfolio maturity without reference to the exceptions used for variable or floating rate securities regarding the use of the date of interest rate resets in lieu of the security's actual maturity date.

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Global Liquidity

J.P.Morgan Asset Management

UNAUDITED FUND HOLDINGS | **JPM Euro Liquidity A (acc.)** | **As of Date: 28/02/2017**

Investment Category	Issuer	ISIN Or Security ID	Effective Maturity	Final Legal Maturity	Coupon or Yield (%)	Principal Amount ($)	Market Value ($)	Fixed/Variable	Parent Name	% of Total Value	S and P Rating	Moodys Rating	Fitch Rating	Country	Sponsor
Asset Backed Commercial Paper	ANTALIS SA	0ANS01EZ8	23/05/2017	23/05/2017	-0.24	46,000,000.00	46,025,468.47	Fixed	Societe Generale	0.30	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	LMA S.A.	0LMA01PB5	14/03/2017	14/03/2017	-0.25	20,000,000.00	20,001,807.06	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01PQ2	30/05/2017	30/05/2017	-0.19	35,000,000.00	35,016,641.07	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01S22	14/08/2017	14/08/2017	-0.28	37,000,000.00	37,047,838.82	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01SN6	23/08/2017	23/08/2017	-0.28	33,000,000.00	33,044,979.98	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01WM6	10/08/2017	10/08/2017	-0.20	37,500,000.00	37,533,783.98	Fixed	BNP Paribas	0.20	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	OPUSALPHA FUNDING LIMITED	A00002T61	21/04/2017	21/04/2017	-0.26	157,000,000.00	157,057,866.80	Fixed	STATE OF HESSEN	0.90	A-1	P-1	NR	GERMANY	LANDESBANK HESSEN-THUERINGEN GIROZENTRA
Asset Backed Commercial Paper	SHEFFIELD RECEIVABLES COMPANY LLC	0SHE01FD5	04/04/2017	04/04/2017	-0.25	50,000,000.00	50,011,812.94	Fixed	Barclays PLC	0.30	NR	P-1	F1	UNITED KINGDOM	Barclays Bank PLC
Asset Backed Commercial Paper	COLLATERALIZED CP III CO.	E0037V5	09/08/2017	09/08/2017	-0.19	70,000,000.00	70,059,566.37	Fixed	JP Morgan Chase & Co.	0.40	A-1	P-1	NR	UNITED STATES	JP Morgan Chase Bank
Asset Backed Commercial Paper	COLLATERALIZED CP III CO.	E003FQT	03/11/2017	03/11/2017	-0.23	85,500,000.00	85,635,159.49	Fixed	JP Morgan Chase & Co.	0.50	A-1	P-1	NR	UNITED STATES	JP Morgan Chase Bank
Asset Backed Commercial Paper	COLLATERALIZED CP III CO.	E003G4N	08/11/2017	08/11/2017	-0.23	11,000,000.00	11,017,740.94	Fixed	JP Morgan Chase & Co.	0.10	A-1	P-1	NR	UNITED STATES	JP Morgan Chase Bank
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01WF1	25/05/2017	25/05/2017	-0.16	21,500,000.00	21,508,128.58	Fixed	BNP Paribas	0.10	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01WG9	31/05/2017	31/05/2017	-0.16	30,000,000.00	30,012,143.16	Fixed	BNP Paribas	0.20	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01WI5	15/05/2017	15/05/2017	-0.22	7,000,000.00	7,003,211.34	Fixed	BNP Paribas	0.00	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01WO2	23/06/2017	23/06/2017	-0.28	55,000,000.00	55,048,811.85	Fixed	BNP Paribas	0.30	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	METLIFE SHORT TERM FUNDING LLC	0MST01GR7	04/05/2017	04/05/2017	-0.30	85,000,000.00	85,045,402.18	Fixed	MetLife Inc.	0.50	A-1+	P-1	F1+	UNITED STATES	Metropolitan Life Insurance Co.
Asset Backed Commercial Paper	OPUSALPHA FUNDING LIMITED	A00002Q72	06/04/2017	06/04/2017	-0.25	25,000,000.00	25,006,253.91	Fixed	STATE OF HESSEN	0.10	A-1	P-1	NR	GERMANY	LANDESBANK HESSEN-THUERINGEN GIROZENTRA
Asset Backed Commercial Paper	REGENCY ASSETS LIMITED	0RAL01KA8	02/03/2017	02/03/2017	-0.31	15,500,000.00	15,500,133.48	Fixed	HSBC Holdings PLC	0.10	A-1	P-1	NR	UNITED KINGDOM	HSBC Bank PLC
Asset Backed Commercial Paper	SHEFFIELD RECEIVABLES COMPANY LLC	0SHE01FP4	06/03/2017	06/03/2017	-0.23	48,000,000.00	48,001,534.22	Fixed	Barclays PLC	0.30	NR	P-1	F1	UNITED KINGDOM	Barclays Bank PLC
Asset Backed Commercial Paper	SHEFFIELD RECEIVABLES COMPANY LLC	0SHE01FA1	13/03/2017	13/03/2017	-0.25	36,500,000.00	36,503,043.59	Fixed	Barclays PLC	0.20	NR	P-1	F1	UNITED KINGDOM	Barclays Bank PLC
Asset Backed Commercial Paper	SHEFFIELD RECEIVABLES COMPANY LLC	0SHE01FB9	13/03/2017	13/03/2017	-0.25	25,000,000.00	25,002,084.64	Fixed	Barclays PLC	0.10	NR	P-1	F1	UNITED KINGDOM	Barclays Bank PLC
Asset Backed Commercial Paper	WEINBERG CAPITAL LIMITED	A00003003	13/03/2017	13/03/2017	-0.29	59,000,000.00	59,005,704.61	Fixed	STATE OF BADEN-WUERTTEMBERG	0.30	NR	P-1	F1	GERMANY	LANDESBANK BADEN-WURTTEMBERG (UNGUARA
Asset Backed Commercial Paper	WEINBERG CAPITAL LIMITED	A00003ZZ4	23/03/2017	23/03/2017	-0.29	98,200,000.00	98,217,407.12	Fixed	STATE OF BADEN-WUERTTEMBERG	0.60	NR	P-1	F1	GERMANY	LANDESBANK BADEN-WURTTEMBERG (UNGUARA
Asset Backed Commercial Paper	ALBION CAPITAL CORPORATION S.A.	0RB001C53	16/03/2017	16/03/2017	-0.37	8,000,000.00	8,001,233.69	Fixed	MITSUBISHI UFJ FINANCIAL GROUP INC.	0.00	A-1	P-1	F1	JAPAN	THE BANK OF TOKYO-MITSUBISHI UFJ LTD.
Asset Backed Commercial Paper	ANTALIS SA	0ANS01EQ8	14/03/2017	14/03/2017	-0.23	95,000,000.00	95,007,894.82	Fixed	Societe Generale	0.60	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	ANTALIS SA	0ANS01ES4	21/03/2017	21/03/2017	-0.23	8,000,000.00	8,001,022.81	Fixed	Societe Generale	0.00	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	ANTALIS SA	0ANS01ET2	23/03/2017	23/03/2017	-0.24	70,000,000.00	70,010,272.83	Fixed	Societe Generale	0.40	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	ANTALIS SA	0ANS01EU9	18/04/2017	18/04/2017	-0.24	20,000,000.00	20,006,403.84	Fixed	Societe Generale	0.10	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	ANTALIS SA	0ANS01EV7	24/04/2017	24/04/2017	-0.24	9,000,000.00	9,003,241.97	Fixed	Societe Generale	0.10	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	ANTALIS SA	0ANS01EY1	15/05/2017	15/05/2017	-0.24	25,000,000.00	25,012,507.50	Fixed	Societe Generale	0.10	A-1	P-1	F1	FRANCE	Societe Generale
Asset Backed Commercial Paper	COLLATERALIZED CP III CO. LLC REPO B RE	A00001X76	02/05/2017	02/05/2017	-0.22	47,000,000.00	47,018,243.62	Fixed	JP Morgan Chase & Co.	0.30	A-1	P-1	NR	UNITED STATES	JP Morgan Chase Bank
Asset Backed Commercial Paper	COLLATERALIZED CP III CO. LLC REPO B RE	A000021G9	13/03/2017	13/03/2017	-0.25	20,000,000.00	20,001,668.78	Fixed	JP Morgan Chase & Co.	0.10	A-1	P-1	NR	UNITED STATES	JP Morgan Chase Bank
Asset Backed Commercial Paper	LMA S.A.	0LMA01NR2	06/03/2017	06/03/2017	-0.16	14,000,000.00	14,000,311.36	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01PC3	15/05/2017	15/05/2017	-0.18	20,000,000.00	20,007,506.83	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01PM1	24/05/2017	24/05/2017	-0.19	27,000,000.00	27,011,981.44	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01PQ7	25/05/2017	25/05/2017	-0.19	75,000,000.00	75,033,678.00	Fixed	CREDIT AGRICOLE SA	0.40	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01PT6	31/05/2017	31/05/2017	-0.19	40,000,000.00	40,019,229.58	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01Q81	14/03/2017	14/03/2017	-0.29	15,000,000.00	15,001,571.97	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01S63	14/08/2017	14/08/2017	-0.28	18,000,000.00	18,023,272.76	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01SB2	16/08/2017	16/08/2017	-0.28	33,000,000.00	33,043,180.78	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01SE6	17/08/2017	17/08/2017	-0.28	29,000,000.00	29,038,172.62	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01SR7	24/08/2017	24/08/2017	-0.28	15,000,000.00	15,020,562.27	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01SS5	24/03/2017	24/03/2017	-0.36	15,000,000.00	15,003,450.96	Fixed	CREDIT AGRICOLE SA	0.10	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	LMA S.A.	0LMA01SZ9	01/03/2017	01/03/2017	-0.37	42,500,000.00	42,500,000.00	Fixed	CREDIT AGRICOLE SA	0.20	A-1	P-1	F1	FRANCE	CREDIT AGRICOLE CORPORATE AND INVESTMENT
Asset Backed Commercial Paper	MANAGED AND ENHANCED TAP (MAGENTA) FUND	0MET01CK5	03/04/2017	03/04/2017	-0.18	40,000,000.00	40,006,606.01	Fixed	GROUP BPCE	0.20	A-1	P-1	NR	FRANCE	NATIXIS
Asset Backed Commercial Paper	MANAGED AND ENHANCED TAP (MAGENTA) FUND	0MET01CM1	18/04/2017	18/04/2017	-0.18	18,000,000.00	18,004,323.96	Fixed	GROUP BPCE	0.10	A-1	P-1	NR	FRANCE	NATIXIS
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01W61	22/03/2017	22/03/2017	-0.12	25,000,000.00	25,001,751.06	Fixed	BNP Paribas	0.10	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01W79	11/04/2017	11/04/2017	-0.21	23,500,000.00	23,505,538.83	Fixed	BNP Paribas	0.10	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01WC8	26/04/2017	26/04/2017	-0.12	33,700,000.00	33,706,294.49	Fixed	BNP Paribas	0.20	A-1	P-1	NR	FRANCE	BNP Paribas
Asset Backed Commercial Paper	MATCHPOINT FINANCE PLC	0MFP01WE4	31/05/2017	31/05/2017	-0.16	6,000,000.00	6,002,428.63	Fixed	BNP Paribas	0.00	A-1	P-1	NR	FRANCE	BNP Paribas
Certificate of Deposit	BANK OF CHINA-LUXEMBOURG	0RE001AK9	08/05/2017	08/05/2017	-0.22	100,000,000.00	100,041,578.50	Fixed	BANK OF CHINA LIMITED	0.60	A-1	P-1	F1	CHINA	NA
Certificate of Deposit	COOPERATIEVE RABOBANK U.A	0RAB02JE2	21/12/2017	21/12/2017	-0.27	20,000,000.00	20,044,371.13	Fixed	Cooperatieve Rabobank U.A	0.10	A-1	P-1	F1+	NETHERLANDS	NA
Certificate of Deposit	COOPERATIEVE RABOBANK U.A	FR0123968291	01/03/2017	23/10/2017	0.21	153,000,000.00	153,000,000.00	Fixed	Cooperatieve Rabobank U.A	0.90	A-1	P-1	F1+	NETHERLANDS	NA
Certificate of Deposit	DEXIA CREDIT LOCAL (SOVEREIGN GUARANTEED	FR0123904660	01/03/2017	19/04/2017	0.25	180,000,000.00	180,000,000.00	Variable	Dexia Group	1.10	A-1+	P-1	F1+	BELGIUM	NA
Certificate of Deposit	INDUSTRIAL & COMMERCIAL BK OF CHINA LUX	0QO001GP3	16/05/2017	16/05/2017	-0.26	36,000,000.00	36,019,772.71	Fixed	INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.20	A-1	P-1	F1	CHINA	NA
Certificate of Deposit	LANDESBANK HESSEN-THUERINGEN GIROZENTRA	0LHT03BE5	10/03/2017	10/03/2017	-0.35	50,000,000.00	50,004,378.66	Fixed	STATE OF HESSEN	0.30	A-1	P-1	F1+	GERMANY	NA
Certificate of Deposit	SUMITOMO MITSUI TRUST BANK LTD	0STB01DJ7	07/08/2017	07/08/2017	-0.31	98,000,000.00	98,134,388.93	Fixed	SUMITOMO MITSUI TRUST HOLDINGS INC	0.60	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	AGENCE FRANCAISE DE DEVELOPMENT	0AFD01AH4	17/08/2017	17/08/2017	-0.37	98,000,000.00	98,172,846.70	Fixed	Republic of France	0.60	A-1+	NR	F1+	FRANCE	NA
Certificate of Deposit	BANQUE FEDERATIVE DU CREDIT MUTUEL	0BKF01DH8	14/06/2017	14/06/2017	-0.34	175,000,000.00	175,176,401.40	Fixed	Credit Mutuel-CIC	1.00	A-1	P-1	F1	FRANCE	NA
Certificate of Deposit	BPCE SA	0BPC01Z37	03/04/2017	03/04/2017	-0.19	110,000,000.00	110,019,177.50	Fixed	GROUP BPCE	0.60	A-1	P-1	F1	FRANCE	NA
Certificate of Deposit	BPCE SA	0BPC01Z45	01/06/2017	01/06/2017	-0.27	96,800,000.00	96,866,884.30	Fixed	GROUP BPCE	0.60	A-1	P-1	F1	FRANCE	NA
Certificate of Deposit	BPIFRANCE FINANCEMENT SA	A00001PR1	06/03/2017	06/03/2017	-0.20	69,000,000.00	69,001,919.58	Fixed	Republic of France	0.40	NR	P-1	F1+	FRANCE	NA
Certificate of Deposit	BPIFRANCE FINANCEMENT SA	A00002781	21/04/2017	21/04/2017	-0.29	93,000,000.00	93,038,263.60	Fixed	Republic of France	0.50	NR	P-1	F1+	FRANCE	NA
Certificate of Deposit	CHINA CONSTRUCTION BANK CORPORATION LUX	A00002LA0	15/03/2017	15/03/2017	-0.21	40,000,000.00	40,003,268.38	Fixed	CHINA CONSTRUCTION BANK CORPORATION	0.20	A-1	P-1	NR	CHINA	NA
Certificate of Deposit	CHINA CONSTRUCTION BANK CORPORATION LUX	A00002MG6	21/03/2017	21/03/2017	-0.10	97,000,000.00	97,005,390.25	Fixed	CHINA CONSTRUCTION BANK CORPORATION	0.60	A-1	P-1	NR	CHINA	NA
Certificate of Deposit	CHINA CONSTRUCTION BANK CORPORATION-HON	0GW001AQ3	22/05/2017	22/05/2017	-0.19	100,000,000.00	100,043,298.40	Fixed	CHINA CONSTRUCTION BANK CORPORATION	0.60	A-1	NR	F1	CHINA	NA
Certificate of Deposit	CITIBANK N.A - LONDON BRANCH	0CIT01AC3	23/03/2017	23/03/2017	-0.42	20,000,000.00	20,005,138.73	Fixed	Citigroup	0.10	A-1	P-1	F1+	UNITED STATES	NA
Certificate of Deposit	CITIBANK N.A - LONDON BRANCH	0CIT01AD1	06/04/2017	06/04/2017	-0.41	100,000,000.00	100,041,042.10	Fixed	Citigroup	0.60	A-1	P-1	F1+	UNITED STATES	NA
Certificate of Deposit	CITIBANK N.A - LONDON BRANCH	0CIT01AE9	31/05/2017	31/05/2017	-0.42	196,000,000.00	196,208,310.30	Fixed	Citigroup	1.10	A-1	P-1	F1+	UNITED STATES	NA
Certificate of Deposit	COOPERATIEVE RABOBANK U.A	0RAB02JC6	22/06/2017	22/06/2017	-0.30	20,000,000.00	20,018,861.94	Fixed	Cooperatieve Rabobank U.A	0.10	A-1	P-1	F1+	NETHERLANDS	NA
Certificate of Deposit	COOPERATIEVE RABOBANK U.A	0RAB02JD4	22/09/2017	22/09/2017	-0.29	20,000,000.00	20,033,100.84	Fixed	Cooperatieve Rabobank U.A	0.10	A-1	P-1	F1+	NETHERLANDS	NA
Certificate of Deposit	COOPERATIEVE RABOBANK U.A	0RAB02JL6	22/12/2017	22/12/2017	-0.27	8,500,000.00	8,518,920.66	Fixed	Cooperatieve Rabobank U.A	0.00	A-1	P-1	F1+	NETHERLANDS	NA
Certificate of Deposit	COOPERATIEVE RABOBANK U.A	0RAB02JY8	26/06/2017	26/06/2017	-0.33	72,800,000.00	72,879,382.16	Fixed	Cooperatieve Rabobank U.A	0.40	A-1	P-1	F1+	NETHERLANDS	NA
Certificate of Deposit	COOPERATIEVE RABOBANK U.A	FR0123809040	01/03/2017	22/08/2017	0.21	200,000,000.00	200,000,000.00	Fixed	Cooperatieve Rabobank U.A	1.20	A-1	P-1	F1+	NETHERLANDS	NA
Certificate of Deposit	CREDIT SUISSE AG	0BN001C71	27/03/2017	27/03/2017	-0.21	37,000,000.00	37,005,617.60	Fixed	Credit Suisse Group	0.20	A-1	P-1	F1	SWITZERLAND	NA
Certificate of Deposit	CREDIT SUISSE AG LONDON BRANCH	0BQ001BQ7	15/05/2017	15/05/2017	-0.20	105,000,000.00	105,043,794.10	Fixed	Credit Suisse Group	0.60	A-1	P-1	F1	SWITZERLAND	NA
Certificate of Deposit	CREDIT SUISSE AG LONDON BRANCH	0BQ001BT1	26/05/2017	26/05/2017	-0.19	10,000,000.00	10,004,542.58	Fixed	Credit Suisse Group	0.10	A-1	P-1	F1	SWITZERLAND	NA
Certificate of Deposit	DZ BANK AG - LONDON BRANCH	0CF001AU9	28/03/2017	28/03/2017	-0.49	80,000,000.00	80,029,436.05	Fixed	DZ BANK AG	0.50	A-1+	P-1	F1+	GERMANY	NA
Certificate of Deposit	HSBC FRANCE	0CCF01AW5	09/05/2017	09/05/2017	-0.39	165,000,000.00	165,123,498.00	Fixed	HSBC Holdings PLC	1.00	A-1+	P-1	F1+	UNITED KINGDOM	NA
Certificate of Deposit	INDUSTRIAL & COMMERCIAL BK OF CHINA LUX	0QO001E75	22/03/2017	22/03/2017	-0.05	15,000,000.00	15,000,437.56	Fixed	INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.10	A-1	P-1	F1	CHINA	NA
Certificate of Deposit	ING BANK NV	FR0123972368	01/03/2017	09/03/2017	0.25	200,000,000.00	200,000,000.00	Fixed	ING Groep NV	1.20	A-1	P-1	F1	NETHERLANDS	NA
Certificate of Deposit	KBC BANK NV	0KBC01RM9	13/03/2017	13/03/2017	-0.37	180,000,000.00	180,022,220.50	Fixed	KBC GROUPE NV	1.10	A-1	P-1	F1	BELGIUM	NA
Certificate of Deposit	KBC BANK NV	0KBC01RQ0	23/05/2017	23/05/2017	-0.40	130,000,000.00	130,120,007.60	Fixed	KBC GROUPE NV	0.80	A-1	P-1	F1	BELGIUM	NA
Certificate of Deposit	MITSUBISHI UFJ TRUST & BANKING CORP-LOND	0MTL01BR2	05/04/2017	05/04/2017	-0.25	150,000,000.00	150,036,504.50	Fixed	MITSUBISHI UFJ FINANCIAL GROUP INC.	0.90	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	MITSUBISHI UFJ TRUST & BANKING CORP-LOND	0MTL01BU5	20/06/2017	20/06/2017	-0.29	95,000,000.00	95,086,539.45	Fixed	MITSUBISHI UFJ FINANCIAL GROUP INC.	0.60	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	MITSUBISHI UFJ TRUST & BANKING CORP-LOND	0MTL01BW1	24/08/2017	24/08/2017	-0.29	48,500,000.00	48,568,862.64	Fixed	MITSUBISHI UFJ FINANCIAL GROUP INC.	0.30	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	MIZUHO BANK LIMITED-LONDON	0MCB01DP4	10/04/2017	10/04/2017	-0.41	35,000,000.00	35,016,155.83	Fixed	Mizuho Financial Group	0.20	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	NATIXIS	0NTB01CD2	01/06/2017	01/06/2017	-0.28	43,500,000.00	43,531,171.27	Fixed	GROUP BPCE	0.30	A-1	P-1	F1	FRANCE	NA
Certificate of Deposit	NORINCHUKIN BANK JOM	0NBJ01JL9	12/04/2017	12/04/2017	-0.39	155,500,000.00	155,570,821.60	Fixed	NORINCHUKIN BANK JOM	0.90	A-1	P-1	NR	JAPAN	NA
Certificate of Deposit	NORINCHUKIN BANK JOM	0NBJ01JO3	13/03/2017	13/03/2017	-0.41	50,000,000.00	50,006,837.93	Fixed	NORINCHUKIN BANK JOM	0.30	A-1	P-1	NR	JAPAN	NA

Certificate of Deposit	NORINCHUKIN BANK JOM	0NBJ01JP0	21/03/2017	21/03/2017	-0.41	40,000,000.00	40,009,117.44	Fixed	NORINCHUKIN BANK JOM	0.20	A-1	P-1	NR	JAPAN	NA
Certificate of Deposit	NORINCHUKIN BANK JOM	0NBJ01JT2	10/07/2017	10/07/2017	-0.32	97,000,000.00	97,113,102.90	Fixed	NORINCHUKIN BANK JOM	0.60	A-1	P-1	NR	JAPAN	NA
Certificate of Deposit	PROCTER & GAMBLE CO.	0PRO01FG1	11/05/2017	11/05/2017	-0.31	18,500,000.00	18,511,320.44	Fixed	Procter & Gamble Co.	0.10	A-1+	P-1	NR	UNITED STATES	NA
Certificate of Deposit	SOCIETE DE FINANCEMENT LOCAL	A00002WB6	24/07/2017	24/07/2017	-0.40	19,000,000.00	19,031,055.94	Fixed	Republic of France	0.10	A-1+	P-1	F1+	FRANCE	NA
Certificate of Deposit	SUMITOMO MITSUI BANKING CORPORATION-BRUS	0JM001CL4	20/06/2017	20/06/2017	-0.32	153,000,000.00	153,151,204.60	Fixed	SUMITOMO MITSUI FINANCIAL GROUP INCORPOR	0.90	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	SUMITOMO MITSUI TRUST BANK LTD	0STB01ID00	13/03/2017	13/03/2017	-0.25	150,000,000.00	150,012,515.80	Fixed	SUMITOMO MITSUI TRUST HOLDINGS INC	0.90	A-1	P-1	F1	JAPAN	NA
Certificate of Deposit	SVENSKA HANDELSBANKEN AB	0SVE01DR0	18/07/2017	18/07/2017	-0.33	83,500,000.00	83,606,576.56	Fixed	Svenska Handelsbanken	0.50	A-1+	P-1	F1+	SWEDEN	NA
Certificate of Deposit	SVENSKA HANDELSBANKEN AB	0SVE01E16	23/10/2017	23/10/2017	-0.28	30,000,000.00	30,055,183.83	Fixed	Svenska Handelsbanken	0.20	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	BANK OF CHINA-FRANKFURT	0PW002QE8	16/05/2017	16/05/2017	-0.18	40,000,000.00	40,015,629.36	Fixed	BANK OF CHINA LIMITED	0.20	A-1	P-1	F1	CHINA	NA
Financial Company Commercial Paper	DEKABANK DEUTSCHE GIROZENTRALE	D01224CO6	14/03/2017	14/03/2017	-0.43	48,500,000.00	48,507,533.49	Fixed	DekaBank Deutsche Girozentrale	0.30	A-1	P-1	NR	GERMANY	NA
Financial Company Commercial Paper	FEDERATION DES CAISSES DESJARDINS DU QUE	A000030L7	24/03/2017	24/03/2017	-0.43	100,000,000.00	100,027,484.40	Fixed	FEDERATION DES CAISSES DESJARDINS DU QUE	0.60	A-1	P-1	F1+	CANADA	NA
Financial Company Commercial Paper	UNIBAIL-RODAMCO SE	A000022L0	07/03/2017	07/03/2017	-0.36	30,000,000.00	30,001,801.62	Fixed	UNIBAIL-RODAMCO SE	0.20	A-1	NR	F1	FRANCE	NA
Financial Company Commercial Paper	BANK OF CHINA-FRANKFURT	0PW002PZ2	09/05/2017	09/05/2017	-0.20	50,000,000.00	50,019,655.81	Fixed	BANK OF CHINA LIMITED	0.30	A-1	P-1	F1	CHINA	NA
Financial Company Commercial Paper	BANK OF CHINA-LUXEMBOURG	0RE001AJ2	02/05/2017	02/05/2017	-0.21	23,500,000.00	23,508,503.38	Fixed	BANK OF CHINA LIMITED	0.10	A-1	P-1	F1	CHINA	NA
Financial Company Commercial Paper	BANQUE FEDERATIVE DU CREDIT MUTUEL	0BKF01DK1	06/04/2017	06/04/2017	-0.38	100,000,000.00	100,038,036.10	Fixed	Credit Mutuel-CIC	0.60	A-1	P-1	F1	FRANCE	NA
Financial Company Commercial Paper	BANQUE FEDERATIVE DU CREDIT MUTUEL	0BKF01DM7	15/08/2017	15/08/2017	-0.35	130,000,000.00	130,211,441.50	Fixed	Credit Mutuel-CIC	0.80	A-1	P-1	F1	FRANCE	NA
Financial Company Commercial Paper	DZ BANK AG	0DZB01Y19	27/03/2017	27/03/2017	-0.29	100,000,000.00	100,020,975.00	Fixed	DZ BANK AG	0.60	A-1+	P-1	F1+	GERMANY	NA
Financial Company Commercial Paper	DZ BANK AG	0DZB01Y43	07/04/2017	07/04/2017	-0.29	200,000,000.00	200,059,698.60	Fixed	DZ BANK AG	1.20	A-1+	P-1	F1+	GERMANY	NA
Financial Company Commercial Paper	DZ BANK AG	0DZB01YF8	31/05/2017	31/05/2017	-0.38	12,000,000.00	12,011,544.34	Fixed	DZ BANK AG	0.10	A-1+	P-1	F1+	GERMANY	NA
Financial Company Commercial Paper	INDUSTRIAL & COMMERCIAL BK OF CHINA LUX	0QC001FF6	18/04/2017	18/04/2017	-0.24	205,000,000.00	205,065,639.40	Fixed	INDUSTRIAL AND COMMERCIAL BANK OF CHINA	1.20	A-1	P-1	F1	CHINA	NA
Financial Company Commercial Paper	LA BANQUE POSTALE	0LBP01AC8	15/03/2017	15/03/2017	-0.45	150,000,000.00	150,026,279.60	Fixed	Republic of France	0.90	A-1	NR	F1	FRANCE	NA
Financial Company Commercial Paper	NORDEA BANK AB	0NOR01CM2	05/04/2017	05/04/2017	-0.37	55,000,000.00	55,019,814.25	Fixed	Nordea Bank AB	0.30	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	NORDEA BANK AB	0NOR01CP5	15/03/2017	15/03/2017	-0.45	234,000,000.00	234,040,996.10	Fixed	Nordea Bank AB	1.40	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	OP CORPORATE BANK PLC	0POH01D71	29/09/2017	29/09/2017	-0.37	48,000,000.00	48,104,880.94	Fixed	OP Cooperative	0.30	A-1+	P-1	NR	FINLAND	NA
Financial Company Commercial Paper	RABOBANK/AUSTRALIA	0KB001AH4	24/04/2017	24/04/2017	-0.36	35,000,000.00	35,018,917.03	Fixed	Coopeatieve Rabobank U.A	0.20	A-1	P-1	F1+	NETHERLANDS	NA
Financial Company Commercial Paper	SUMITOMO MITSUI TRUST BANK LTD	0STB01DG3	14/06/2017	14/06/2017	-0.30	107,000,000.00	107,093,767.20	Fixed	SUMITOMO MITSUI TRUST HOLDINGS INC	0.60	A-1	P-1	F1	JAPAN	NA
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01DK5	06/07/2017	06/07/2017	-0.33	78,000,000.00	78,092,336.35	Fixed	Svenska Handelsbanken	0.50	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01DM1	09/08/2017	09/08/2017	-0.31	250,000,000.00	250,347,231.10	Fixed	Svenska Handelsbanken	1.50	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01DQ2	11/08/2017	11/08/2017	-0.31	48,500,000.00	48,568,199.63	Fixed	Svenska Handelsbanken	0.30	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01DX7	17/08/2017	17/08/2017	-0.31	50,000,000.00	50,072,896.95	Fixed	Svenska Handelsbanken	0.30	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01DZ2	20/10/2017	20/10/2017	-0.29	30,000,000.00	30,056,432.45	Fixed	Svenska Handelsbanken	0.20	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	SVENSKA HANDELSBANKEN AB	0SVE01EA6	21/08/2017	21/08/2017	-0.32	138,000,000.00	138,215,883.90	Fixed	Svenska Handelsbanken	0.80	A-1+	P-1	F1+	SWEDEN	NA
Financial Company Commercial Paper	TORONTO DOMINION BANK LONDON BRANCH	0TDL01AW4	12/04/2017	12/04/2017	-0.14	130,000,000.00	130,021,263.40	Fixed	The Toronto Dominion Bank	0.80	A-1+	P-1	F1+	CANADA	NA
Non-Financial Company Commercial Paper	MITSUBISHI CORPORATION FINANCE PLC	0GY001B46	06/03/2017	06/03/2017	-0.37	41,500,000.00	41,502,162.09	Fixed	MITSUBISHI CORP	0.20	A-1	P-1	NR	JAPAN	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01F71	31/03/2017	31/03/2017	-0.31	70,000,000.00	70,018,098.75	Fixed	Procter & Gamble Co.	0.40	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01F82	12/04/2017	12/04/2017	-0.31	16,500,000.00	16,505,972.18	Fixed	Procter & Gamble Co.	0.10	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FF7	17/05/2017	17/05/2017	-0.31	22,000,000.00	22,014,599.66	Fixed	Procter & Gamble Co.	0.10	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	TOYOTA LEASING GMBH	0TLG01AC0	21/04/2017	21/04/2017	-0.34	18,000,000.00	18,008,682.38	Fixed	Toyota Motor Corp.	0.10	A-1+	P-1	NR	JAPAN	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01D78	06/04/2017	06/04/2017	-0.46	50,000,000.00	50,023,037.98	Fixed	Republic of France	0.30	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DD5	03/07/2017	03/07/2017	-0.46	48,000,000.00	48,077,058.15	Fixed	Republic of France	0.30	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	UNITED PARCEL SERVICE	0UPS01AK9	20/07/2017	20/07/2017	-0.38	25,000,000.00	25,037,279.57	Fixed	United Parcel Service	0.10	A-1	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	DEXIA CREDIT LOCAL (SOVEREIGN GUARANTEED	0MA001CG3	26/04/2017	26/04/2017	-0.28	50,000,000.00	50,021,419.49	Fixed	Dexia Group	0.30	A-1+	P-1	F1+	BELGIUM	NA
Non-Financial Company Commercial Paper	FMS WERTMANAGEMENT ANSTALT DES OEFFENT	XS1374426804	01/03/2017	02/03/2017	0.37	200,000,000.00	200,000,000.00	Fixed	Germany (Federal Republic of)	1.20	A-1+	P-1	NR	GERMANY	NA
Non-Financial Company Commercial Paper	KA FINANZ AG (AUSTRIA GUARANTEED)	0KFA01CP8	13/03/2017	13/03/2017	-0.38	42,000,000.00	42,005,329.34	Fixed	REPUBLIC OF AUSTRIA	0.20	A-1+	P-1	F1+	AUSTRIA	NA
Non-Financial Company Commercial Paper	KA FINANZ AG (AUSTRIA GUARANTEED)	0KFA01CY9	19/05/2017	19/05/2017	-0.40	100,000,000.00	100,089,065.40	Fixed	REPUBLIC OF AUSTRIA	0.60	A-1+	P-1	F1+	AUSTRIA	NA
Non-Financial Company Commercial Paper	KA FINANZ AG (AUSTRIA GUARANTEED)	0KFA01CZ6	26/05/2017	26/05/2017	-0.40	48,000,000.00	48,046,540.00	Fixed	REPUBLIC OF AUSTRIA	0.30	A-1+	P-1	F1+	AUSTRIA	NA
Non-Financial Company Commercial Paper	KA FINANZ AG (AUSTRIA GUARANTEED)	0KFA01D02	30/05/2017	30/05/2017	-0.41	55,000,000.00	55,057,185.11	Fixed	REPUBLIC OF AUSTRIA	0.30	A-1+	P-1	F1+	AUSTRIA	NA
Non-Financial Company Commercial Paper	KA FINANZ AG (AUSTRIA GUARANTEED)	0KFA01D10	26/05/2017	26/05/2017	-0.42	12,000,000.00	12,012,065.20	Fixed	REPUBLIC OF AUSTRIA	0.10	A-1+	P-1	F1+	AUSTRIA	NA
Non-Financial Company Commercial Paper	KA FINANZ AG (AUSTRIA GUARANTEED)	0KFA01D36	19/07/2017	19/07/2017	-0.43	35,000,000.00	35,059,338.11	Fixed	REPUBLIC OF AUSTRIA	0.20	A-1+	P-1	F1+	AUSTRIA	NA
Non-Financial Company Commercial Paper	KA FINANZ AG (AUSTRIA GUARANTEED)	0KFA01D44	12/10/2017	12/10/2017	-0.41	35,000,000.00	35,089,960.03	Fixed	REPUBLIC OF AUSTRIA	0.20	A-1+	P-1	F1+	AUSTRIA	NA
Non-Financial Company Commercial Paper	KA FINANZ AG (AUSTRIA GUARANTEED)	0KFA01D69	07/04/2017	07/04/2017	-0.48	85,000,000.00	85,042,391.87	Fixed	REPUBLIC OF AUSTRIA	0.50	A-1+	P-1	F1+	AUSTRIA	NA
Non-Financial Company Commercial Paper	L'OREAL SA	0LSS01BR0	12/04/2017	12/04/2017	-0.40	48,500,000.00	48,522,647.18	Fixed	L'OREAL SA	0.30	A-1+	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	METLIFE FUNDING INC.	0MET01CH2	02/03/2017	02/03/2017	-0.25	90,000,000.00	90,000,625.79	Fixed	MetLife Inc.	0.50	A-1+	P-1	F1+	UNITED STATES	NA
Non-Financial Company Commercial Paper	METLIFE SHORT TERM FUNDING LLC	0MST01CA2	06/10/2017	06/10/2017	-0.30	40,000,000.00	40,073,166.44	Fixed	MetLife Inc.	0.20	A-1+	P-1	F1+	UNITED STATES	Metropolitan Life Insurance Co.
Non-Financial Company Commercial Paper	MITSUBISHI CORPORATION FINANCE PLC	0GY001B04	06/03/2017	06/03/2017	-0.35	25,000,000.00	25,001,233.37	Fixed	MITSUBISHI CORP	0.10	A-1	P-1	NR	JAPAN	NA
Non-Financial Company Commercial Paper	MITSUBISHI CORPORATION FINANCE PLC	0GY001B38	06/04/2017	06/04/2017	-0.37	79,000,000.00	79,029,247.74	Fixed	MITSUBISHI CORP	0.50	A-1	P-1	NR	JAPAN	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01F22	01/03/2017	01/03/2017	-0.29	105,000,000.00	105,000,000.00	Fixed	Procter & Gamble Co.	0.60	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01F48	23/03/2017	23/03/2017	-0.31	9,000,000.00	9,001,706.42	Fixed	Procter & Gamble Co.	0.10	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01F63	28/03/2017	28/03/2017	-0.31	27,000,000.00	27,006,282.80	Fixed	Procter & Gamble Co.	0.20	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01F89	03/04/2017	03/04/2017	-0.32	75,000,000.00	75,022,017.63	Fixed	Procter & Gamble Co.	0.40	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01F97	06/04/2017	06/04/2017	-0.31	70,000,000.00	70,021,717.03	Fixed	Procter & Gamble Co.	0.40	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FA4	11/04/2017	11/04/2017	-0.31	62,000,000.00	62,021,906.62	Fixed	Procter & Gamble Co.	0.40	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FC0	19/04/2017	19/04/2017	-0.31	26,500,000.00	26,511,190.78	Fixed	Procter & Gamble Co.	0.20	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FD8	25/04/2017	25/04/2017	-0.31	50,000,000.00	50,023,700.35	Fixed	Procter & Gamble Co.	0.30	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FE6	26/04/2017	26/04/2017	-0.31	21,000,000.00	21,010,135.13	Fixed	Procter & Gamble Co.	0.10	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FH9	17/05/2017	17/05/2017	-0.31	19,500,000.00	19,512,941.06	Fixed	Procter & Gamble Co.	0.10	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FJ5	24/05/2017	24/05/2017	-0.31	35,000,000.00	35,025,338.26	Fixed	Procter & Gamble Co.	0.20	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FK2	31/05/2017	31/05/2017	-0.31	15,000,000.00	15,011,764.30	Fixed	Procter & Gamble Co.	0.10	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FL0	08/06/2017	08/06/2017	-0.31	51,500,000.00	51,543,941.95	Fixed	Procter & Gamble Co.	0.30	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	PROCTER & GAMBLE CO.	0PRO01FM8	09/06/2017	09/06/2017	0.00	104,000,000.00	104,089,632.70	Fixed	Procter & Gamble Co.	0.60	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	SOCIETE DE FINANCEMENT LOCAL	A00002RC0	24/04/2017	24/04/2017	-0.45	20,000,000.00	20,013,671.08	Fixed	Republic of France	0.10	A-1+	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	TOYOTA KREDITBANK GMBH	0TKG01AY3	20/07/2017	20/07/2017	-0.32	68,000,000.00	68,085,364.03	Fixed	Toyota Motor Corp.	0.40	A-1+	P-1	F1	JAPAN	NA
Non-Financial Company Commercial Paper	TOYOTA MOTOR FINANCE (NETHERLANDS) B.V.	0FI001CA1	20/03/2017	20/03/2017	-0.38	78,000,000.00	78,015,658.37	Fixed	Toyota Motor Corp.	0.50	A-1+	P-1	F1	JAPAN	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01D52	09/03/2017	09/03/2017	-0.46	50,000,000.00	50,005,173.41	Fixed	Republic of France	0.30	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01D60	27/03/2017	27/03/2017	-0.46	50,000,000.00	50,016,817.52	Fixed	Republic of France	0.30	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DA1	16/03/2017	16/03/2017	-0.49	20,000,000.00	20,004,130.11	Fixed	Republic of France	0.10	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DC7	18/08/2017	18/08/2017	-0.42	29,000,000.00	29,057,672.10	Fixed	Republic of France	0.20	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DE3	03/10/2017	03/10/2017	-0.43	48,000,000.00	48,125,691.57	Fixed	Republic of France	0.30	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DF0	05/04/2017	05/04/2017	-0.48	47,000,000.00	47,022,187.51	Fixed	Republic of France	0.30	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	UNEDIC	0UNE01DG8	26/06/2017	26/06/2017	-0.46	50,000,000.00	50,075,681.79	Fixed	Republic of France	0.30	NR	P-1	F1+	FRANCE	NA
Non-Financial Company Commercial Paper	UNITED PARCEL SERVICE	0UPS01AL7	25/07/2017	25/07/2017	-0.38	25,000,000.00	25,038,601.54	Fixed	United Parcel Service	0.10	A-1	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	UNITED PARCEL SERVICE	0UPS01AM5	17/08/2017	17/08/2017	-0.38	25,000,000.00	25,044,682.60	Fixed	United Parcel Service	0.10	A-1	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	UNITED PARCEL SERVICE	0UPS01AN3	21/08/2017	21/08/2017	-0.38	20,000,000.00	20,036,592.14	Fixed	United Parcel Service	0.10	A-1	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	BMW FINANCE NV	0BFN01AS6	20/03/2017	20/03/2017	-0.33	25,000,000.00	25,004,357.76	Fixed	BMW AG	0.10	A-1	P-1	NR	GERMANY	NA
Non-Financial Company Commercial Paper	COLGATE PALMOLIVE COMPANY	19416EQ1	30/03/2017	30/03/2017	-0.33	45,000,000.00	45,011,966.33	Fixed	Colgate Palmolive Company	0.30	A-1+	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	DANAHER EUROPEAN FINANCE SA	0DEF01BK6	09/03/2017	09/03/2017	-0.29	99,000,000.00	99,006,381.43	Fixed	DANAHER CORPORATION	0.60	A-1	P-1	NR	UNITED STATES	NA
Non-Financial Company Commercial Paper	ERSTE ABWICKLUNGSANSTALT	29604EAB4	27/03/2017	27/03/2017	-0.46	25,000,000.00	25,008,409.09	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.10	A-1+	P-1	F1+	GERMANY	NA
Non-Financial Company Commercial Paper	ERSTE ABWICKLUNGSANSTALT	29604EAD0	24/03/2017	24/03/2017	-0.46	47,000,000.00	47,013,833.81	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.30	A-1+	P-1	F1+	GERMANY	NA
Non-Financial Company Commercial Paper	ERSTE ABWICKLUNGSANSTALT	29604EAG3	09/06/2017	09/06/2017	-0.47	97,000,000.00	97,126,837.60	Fixed	FEDERAL STATE OF NORTH RHINE WESTPHALIA	0.60	A-1+	P-1	F1+	GERMANY	NA
Non-Financial Company Commercial Paper	FMS WERTMANAGEMENT ANSTALT DES OEFFENT	XS1374430152	01/03/2017	01/03/2017	0.37	200,000,000.00	200,000,000.00	Fixed	Germany (Federal Republic of)	1.20	A-1+	P-1	NR	GERMANY	NA
Non-Financial Company Commercial Paper	FMS WERTMANAGEMENT ANSTALT DES OEFFENT	XS1383922363	01/03/2017	16/03/2017	0.37	400,000,000.00	400,000,000.00	Fixed	Germany (Federal Republic of)	2.30	A-1+	P-1	NR	GERMANY	NA
Non-Financial Company Commercial Paper	GENERAL ELECTRIC CO.	0GEN01CB1	06/03/2017	06/03/2017	-0.37	25,000,000.00	25,001,285.09	Fixed	General Electric Co.	0.10	A-1+	P-1	F1+	UNITED STATES	NA
Non-Financial Company Commercial Paper	GENERAL ELECTRIC CO.	0GEN01CD7	09/03/2017	09/03/2017	-0.39	1,000,000.00	1,000,086.68	Fixed	General Electric Co.	0.00	A-1+	P-1	F1+	UNITED STATES	NA
Non-Financial Company Commercial Paper	KA FINANZ AG (AUSTRIA GUARANTEED)	0KFA01CW3	08/03/2017	08/03/2017	-0.38	100,000,000.00	100,007,401.50	Fixed	REPUBLIC OF AUSTRIA	0.60	A-1+	P-1	F1+	AUSTRIA	NA
Non-Negotiable Time Deposit	AUSTRALIA & NEW ZEALAND BANKING GR LTD-L	0PY001GH2	01/03/2017	01/03/2017	-0.42	100,000,000.00	100,000,000.00	Fixed	Australia and New Zealand Banking Group	0.60	A-1+	P-1	F1+	AUSTRALIA	NA
Non-Negotiable Time Deposit	BRED BANQUE POPULAIRE	0SL003DG4	01/03/2017	01/03/2017	-0.46	450,000,000.00	450,000,000.00	Fixed	GROUP BPCE	2.60	A-1	P-1	F1	FRANCE	NA
Non-Negotiable Time Deposit	COOPERATIEVE RABOBANK U.A	0RAB01B77	01/03/2017	01/03/2017	-0.50	100,000,000.00	100,000,000.00	Fixed	Cooperatieve Rabobank U.A	0.60	A-1	P-1	F1+	NETHERLANDS	NA
Non-Negotiable Time Deposit	KBC BANK NV - LONDON	0KBL04DF3	01/03/2017	01/03/2017	-0.44	400,000,000.00	400,000,000.00	Fixed	KBC GROUPE NV	2.30	A-1	P-1	F1	BELGIUM	NA
Non-Negotiable Time Deposit	LANDESBANK BADEN-WURTTEMBERG- LONDON I	A000034W9	01/03/2017	01/03/2017	-0.47	175,000,000.00	175,000,000.00	Fixed	STATE OF BADEN-WUERTTEMBERG	1.00	NR	P-1	F1	GERMANY	NA
Non-Negotiable Time Deposit	AUSTRALIA & NEW ZEALAND BANKING GR LTD-L	0PY001GJ8	02/03/2017	02/03/2017	-0.42	100,000,000.00	100,000,000.00	Fixed	Australia and New Zealand Banking Group	0.60	A-1+	P-1	F1+	AUSTRALIA	NA
Non-Negotiable Time Deposit	BNP PARIBAS SA	0BNP01XF5	01/03/2017	01/03/2017	-0.45	445,000,000.00	445,000,000.00	Fixed	BNP Paribas	2.60	A-1	P-1	F1	FRANCE	NA
Other	CASH	CASH	01/03/2017	01/03/2017	0.00	499,323,413.00	499,323,413.00	Fixed		2.90				EUROZONE	

Other Investment (Corporate Note)	COCA-COLA COMPANY	XS1197832675	09/03/2017	09/03/2017	-0.15	35,500,000.00	35,501,133.71	Fixed	Coca-Cola Co.	0.20	A-1+	P-1	F1	UNITED STATES	NA
Other Investment (Euro Med Term Note)	BANQUE FEDERATIVE DU CREDIT MUTUEL	XS1206509710	23/03/2017	23/03/2017	-0.32	18,200,000.00	18,203,566.59	Fixed	Credit Mutuel-CIC	0.10	A-1	P-1	F1	FRANCE	NA
Other Investment (Euro Med Term Note)	BMW FINANCE NV	XS1052683353	04/04/2017	04/04/2017	0.03	30,000,000.00	30,006,114.14	Variable	BMW AG	0.20	A-1	P-1	NR	GERMANY	NA
Other Investment (Euro Med Term Note)	COOPERATIEVE RABOBANK U.A	XS0503734872	21/04/2017	21/04/2017	3.38	19,695,000.00	19,791,066.15	Fixed	Cooperatieve Rabobank U.A	0.10	A-1	P-1	F1+	NETHERLANDS	NA
Other Investment (Euro Med Term Note)	DEXIA CREDIT LOCAL (SOVEREIGN GUARANTEED	XS1085171152	10/07/2017	10/07/2017	0.38	97,500,000.00	97,736,841.06	Fixed	Dexia Group	0.60	A-1+	P-1	F1+	BELGIUM	NA
Other Investment (Euro Med Term Note)	GE CAPITAL EUROPEAN FUNDING	XS0626808223	15/06/2017	15/06/2017	0.62	15,000,000.00	15,033,939.52	Variable	General Electric Co.	0.10	A-1+	P-1	NR	UNITED STATES	NA
Other Investment (Euro Med Term Note)	SOCIETE GENERALE SA	XS0751525311	01/03/2017	01/03/2017	3.75	14,600,000.00	14,600,000.00	Fixed	Societe Generale	0.10	A-1	P-1	F1	FRANCE	NA
Other Investment (Euro Med Term Note)	THE TORONTO DOMINION BANK	XS1077711403	16/03/2017	16/06/2017	-0.28	17,000,000.00	17,014,226.90	Fixed	The Toronto Dominion Bank	0.10	A-1+	P-1	F1+	CANADA	NA
Other Investment (Medium Term Note)	COOPERATIEVE RABOBANK U.A	XS1554463403	19/04/2017	19/02/2018	0.23	150,000,000.00	150,733,397.70	Variable	Cooperatieve Rabobank U.A	0.90	A-1	P-1	F1+	NETHERLANDS	NA
Other Repurchase Agreement	BNP PARIBAS REPO (LONDON)	0BPE02DG6	01/03/2017	01/03/2017	-0.55	200,000,000.00	200,000,000.00	Fixed	BNP Paribas	1.20	A-1	P-1	F1	FRANCE	NA
Other Repurchase Agreement	BNP PARIBAS REPO (LONDON)	0BPE02DL5	02/03/2017	02/03/2017	-0.55	200,000,000.00	200,000,000.00	Fixed	BNP Paribas	1.20	A-1	P-1	F1	FRANCE	NA
Other Repurchase Agreement	BNP PARIBAS REPO (LONDON)	0BPE02DP6	01/03/2017	01/03/2017	-0.55	100,000,000.00	100,000,000.00	Fixed	BNP Paribas	0.60	A-1	P-1	F1	FRANCE	NA
Other Repurchase Agreement	BNP PARIBAS REPO (LONDON)	0BPE02DQ4	03/03/2017	03/03/2017	-0.55	200,000,000.00	200,000,000.00	Fixed	BNP Paribas	1.20	A-1	P-1	F1	FRANCE	NA
Other Repurchase Agreement	BNP PARIBAS REPO (LONDON)	0BPE02DR2	02/03/2017	02/03/2017	-0.55	200,000,000.00	200,000,000.00	Fixed	BNP Paribas	1.20	A-1	P-1	F1	FRANCE	NA
Other Repurchase Agreement	SOCIETE GENERALE REPO (LONDON)	0SGE01C56	01/03/2017	01/03/2017	-0.50	100,000,000.00	100,000,000.00	Fixed	Societe Generale	0.60	A-1	P-1	F1	FRANCE	NA
Other Repurchase Agreement	SOCIETE GENERALE REPO (LONDON)	0SGE01C64	02/03/2017	02/03/2017	-0.50	400,000,000.00	400,000,000.00	Fixed	Societe Generale	2.30	A-1	P-1	F1	FRANCE	NA
Other Repurchase Agreement	BNP PARIBAS REPO (LONDON)	0BPE02DM3	01/03/2017	01/03/2017	-0.55	200,000,000.00	200,000,000.00	Fixed	BNP Paribas	1.20	A-1	P-1	F1	FRANCE	NA
Other Repurchase Agreement	SOCIETE GENERALE REPO (LONDON)	0SGE01C31	01/03/2017	01/03/2017	-0.50	400,000,000.00	400,000,000.00	Fixed	Societe Generale	2.30	A-1	P-1	F1	FRANCE	NA
Treasury Debt	DUTCH STATE TREASURY AGENCY	NL0012061139	28/04/2017	28/04/2017	-0.80	24,170,000.00	24,201,074.40	Fixed	KINGDOM OF THE NETHERLANDS	0.10	A-1+	P-1	F1+	NETHERLANDS	NA
Treasury Debt	OBL 0.5 07APR17 REGS	DE0001141638	07/04/2017	07/04/2017	0.50	48,330,000.00	48,386,164.91	Fixed	Germany (Federal Republic of)	0.30	A-1+	P-1	NR	GERMANY	NA
Treasury Debt	REPUBLIC OF FRANCE	FR0124095342	20/04/2017	20/04/2017	-0.55	100,000,000.00	100,076,766.70	Fixed	Republic of France	0.60	NR	P-1	F1+	FRANCE	NA
Treasury Debt	REPUBLIC OF FRANCE	FR0124095359	05/07/2017	05/07/2017	-0.61	200,000,000.00	200,425,281.80	Fixed	Republic of France	1.20	NR	P-1	F1+	FRANCE	NA
Treasury Debt	KINGDOM OF THE NETHERLANDS	NL0010661930	15/04/2017	15/04/2017	0.50	48,500,000.00	48,576,874.04	Fixed	KINGDOM OF THE NETHERLANDS	0.30	A-1+	P-1	F1+	NETHERLANDS	NA
Grand Total							**17,111,770,663.94**			**100.30**					

Weighted Average Life 58

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